QUARTERLY STATEMENT

OF THE

Athene Annuity and Life Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2025

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

2025

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.athene.com

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

OFFICERS

Chief Executive Officer	Grant Kvalheim	Controller	Tyler Dean Goode #
President	Michael Stephen Downing	Secretary	Blaine Thomas Doerrfeld

OTHER

Sean Christopher Brennan #, Co-President, Chief Commerical Officer	Kristi Kaye Burma, Executive Vice President	Randall William Epright, Executive Vice President
Meha Jain, Senior Vice President, Treasurer	Shailendra P Panchal, Senior Vice President	

DIRECTORS OR TRUSTEES

Sean Christopher Brennan #	Michael Stephen Downing	Mitra Hormozi
Martin Philip Klein	Grant Kvalheim	Lawrence John Ruisi
Francis Patrick Sabatini	Hope Schefler Taitz	Louis-Jacques Yves Tanguy #
Randall William Epright #		

State of Iowa
County of Dallas SS:

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

Michael Stephen Downing	Tyler Dean Goode	Blaine Thomas Doerrfeld
President	Controller	Secretary

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

Subscribed and sworn to before me this 13 day of November, 2025

Stephanie Kidder
Finance Operations Coordinator
03/15/2026

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

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	158,515,373,678		158,515,373,678	130,962,441,664
2.	Stocks:				
	2.1 Preferred stocks	1,649,560,412		1,649,560,412	1,819,311,265
	2.2 Common stocks	1,435,047,804	41,543	1,435,006,262	1,172,123,138
3.	Mortgage loans on real estate:				
	3.1 First liens	75,699,273,395		75,699,273,395	59,043,401,823
	3.2 Other than first liens	1,624,375,173		1,624,375,173	1,182,822,547
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	212,752,904		212,752,904	212,029,645
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 2,725,832,894), cash equivalents ($ 7,668,543,807) and short-term investments ($ 4,200,413)	10,398,577,114		10,398,577,114	9,764,162,749
6.	Contract loans (including $ ..... premium notes)	133,497,964	671,958	132,826,006	140,451,122
7.	Derivatives	5,210,775,871		5,210,775,871	4,845,625,397
8.	Other invested assets	17,102,397,419	81,291,503	17,021,105,916	11,568,991,208
9.	Receivables for securities	659,140,777		659,140,777	232,578,361
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	535,947,648		535,947,648	579,392,651
12.	Subtotals, cash and invested assets (Lines 1 to 11)	273,176,720,159	82,005,003	273,094,715,155	221,523,331,568
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,794,831,913	4,170,726	2,790,661,187	2,016,651,881
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,088,762		4,088,762	4,326,103
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,299,180		1,299,180	1,331,462
	16.2 Funds held by or deposited with reinsured companies	2,787,271,360		2,787,271,360	2,921,009,295
	16.3 Other amounts receivable under reinsurance contracts	242,103,233	656,642	241,446,591	39,562,011
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	225,687,337		225,687,337	166,513,293
18.2	Net deferred tax asset	544,432,250	300,590,767	243,841,483	206,584,775
19.	Guaranty funds receivable or on deposit	11,524,995		11,524,995	11,735,201
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	27,952,889		27,952,889	22,537,088
24.	Health care ($ .....) and other amounts receivable	34,589,869	9,132,257	25,457,612	31,022,495
25.	Aggregate write-ins for other than invested assets	2,025,087,669	12,854,560	2,012,233,109	1,018,362,101
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	281,875,589,615	409,409,954	281,466,179,661	227,962,967,272
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	50,052,465,955		50,052,465,955	49,882,253,129
28.	Total (Lines 26 and 27)	331,928,055,571	409,409,954	331,518,645,616	277,845,220,401
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	535,947,648		535,947,648	579,392,651
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	535,947,648		535,947,648	579,392,651
2501.	Corporate Owned Life Insurance	2,012,233,109		2,012,233,109	1,012,861,966
2502.	Miscellaneous Assets	12,681,928	12,681,928		5,500,135
2503.	Prepaid Expenses	172,632	172,632		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,025,087,669	12,854,560	2,012,233,109	1,018,362,101

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 108,843,669,644 less $ included in Line 6.3 (including $ 74,535,414,508 Modco Reserve)	108,843,669,644	96,601,504,850
2.	Aggregate reserve for accident and health contracts (including $ 458,607 Modco Reserve)	1,614,080	1,974,427
3.	Liability for deposit-type contracts (including $ 40,990,002,355 Modco Reserve)	64,393,885,351	36,359,016,400
4.	Contract claims:		
	4.1 Life	464,117,231	431,961,367
	4.2 Accident and health	5,708	7,465
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	25,085	25,085
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 110,142,615 assumed and $ 1,091,516,734 ceded	1,201,659,349	2,535,564,403
	9.4 Interest Maintenance Reserve	220,613,459	204,695,990
10.	Commissions to agents due or accrued-life and annuity contracts $ 30,399,221 , accident and health $ 173,705 and deposit-type contract funds $ 85	30,573,011	17,650,293
11.	Commissions and expense allowances payable on reinsurance assumed	11,736,778	4,336,616
12.	General expenses due or accrued	47,445,788	29,846,806
13.	Transfers to Separate Accounts due or accrued (net) (including $ (790) accrued for expense allowances recognized in reserves, net of reinsured allowances)	19,941,925,280	14,735,348,788
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	14,130,438	19,078,736
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	57,710,420	46,326,867
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,874,636	3,727,829
18.	Amounts held for agents' account, including $ 3,293,394 agents' credit balances	3,293,394	1,753,208
19.	Remittances and items not allocated	367,007,062	165,435,783
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	185,742	40,057
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,130,346,174	3,765,491,770
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,158,328,778	5,258,424,064
	24.04 Payable to parent, subsidiaries and affiliates	68,483,114	52,270,423
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	62,230,213,438	50,299,856,248
	24.08 Derivatives	1,764,491,688	1,030,094,056
	24.09 Payable for securities	773,276,166	315,272,768
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	11,917,381,458	13,355,176,649
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	278,643,993,272	225,234,880,947
27.	From Separate Accounts Statement	48,985,172,836	48,711,282,312
28.	Total liabilities (Lines 26 and 27)	327,629,166,107	273,946,163,259
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	5,751,969,818	5,735,000,101
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,872,490,310)	(1,845,942,959)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,067,293,128 in Separate Accounts Statement)	3,879,479,508	3,889,057,142
38.	Totals of Lines 29, 30 and 37	3,889,479,508	3,899,057,142
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	331,518,645,616	277,845,220,401
	DETAILS OF WRITE-INS		
2501.	Derivative and Other Collateral Liability	6,140,960,584	5,617,216,843
2502.	Repurchase Agreement Liability	2,731,996,682	5,625,701,285
2503.	Separate Account Derivative Liability	2,431,265,136	1,638,754,115
2598.	Summary of remaining write-ins for Line 25 from overflow page	613,159,056	473,504,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,917,381,458	13,355,176,649
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	6,904,276,867	6,067,405,452	7,736,849,600
2.	Considerations for supplementary contracts with life contingencies	9,714,711	9,615,061	12,448,142
3.	Net investment income	9,156,490,080	7,342,521,460	10,501,479,275
4.	Amortization of Interest Maintenance Reserve (IMR)	18,358,403	16,020,770	21,463,124
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	373,572,931	559,600,243	674,735,991
6.	Commissions and expense allowances on reinsurance ceded	1,800,468,556	1,357,102,934	1,803,638,344
7.	Reserve adjustments on reinsurance ceded	8,145,762,132	(30,464,366,422)	(31,753,929,303)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	19,431,718	19,123,034	25,493,411
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	201,570,227	85,825,163	133,438,700
9.	Totals (Lines 1 to 8.3)	26,629,645,624	(15,007,152,305)	(10,844,382,715)
10.	Death benefits	2,120,455	1,871,597	3,575,334
11.	Matured endowments (excluding guaranteed annual pure endowments)	475,602		
12.	Annuity benefits	944,664,067	913,733,997	1,210,787,423
13.	Disability benefits and benefits under accident and health contracts	219,827	148,603	219,411
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,246,050,733	1,767,448,062	2,304,398,170
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,142,629,540	1,106,591,634	1,573,987,953
18.	Payments on supplementary contracts with life contingencies	7,321,419	7,419,891	9,834,574
19.	Increase in aggregate reserves for life and accident and health contracts	12,314,922,783	(22,403,323,711)	(21,501,777,328)
20.	Totals (Lines 10 to 19)	20,658,404,427	(18,606,109,928)	(16,398,974,463)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,279,496,562	1,242,752,684	1,575,075,235
22.	Commissions and expense allowances on reinsurance assumed	256,808,174	159,154,075	182,716,813
23.	General insurance expenses and fraternal expenses	486,689,169	481,918,079	649,100,095
24.	Insurance taxes, licenses and fees, excluding federal income taxes	17,211,429	205,133,059	65,948,124
25.	Increase in loading on deferred and uncollected premiums			
26.	Net transfers to or (from) Separate Accounts net of reinsurance	230,488,965	279,814,023	307,034,521
27.	Aggregate write-ins for deductions	2,601,686,179	871,891,380	1,762,162,490
28.	Totals (Lines 20 to 27)	25,530,784,906	(15,365,446,628)	(11,856,937,186)
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,098,860,718	358,294,323	1,012,554,471
30.	Dividends to policyholders and refunds to members	15,690	13,761	17,198
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,098,845,028	358,280,562	1,012,537,273
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(357,619,185)	(291,757,149)	(222,704,733)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,456,464,214	650,037,711	1,235,242,006
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (23,507,603) (excluding taxes of $ (4,576,631) transferred to the IMR)	(314,142,325)	(169,757,729)	(285,751,384)
35.	Net income (Line 33 plus Line 34)	1,142,321,888	480,279,982	949,490,621
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,899,057,142	3,305,601,149	3,305,601,149
37.	Net income (Line 35)	1,142,321,888	480,279,982	949,490,621
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 437,904,995	1,055,301,272	1,020,188,675	1,243,284,268
39.	Change in net unrealized foreign exchange capital gain (loss)	169,740,274	45,840,580	291,030,421
40.	Change in net deferred income tax	180,411,657	12,483,590	(61,136,188)
41.	Change in nonadmitted assets	260,979,384	43,144,109	(137,181,780)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	73,118,337		376,597,284
44.	Change in asset valuation reserve	(1,355,602,629)	(874,986,458)	(925,988,114)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(477,250,628)	(412,541,942)	(517,892,381)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	16,969,717	753,787,954	960,638,210
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(1,066,421,959)	(678,655,774)	(1,190,097,212)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(9,144,947)	(54,242,679)	(395,289,136)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(9,577,633)	335,298,037	593,455,993
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,889,479,508	3,640,899,186	3,899,057,142
	DETAILS OF WRITE-INS			
08.301.	Funds Withheld Adjustment - Assumed	102,627,471	85,496,368	120,229,797
08.302.	COLI Income	99,371,143		12,861,966
08.303.	Miscellaneous Income (Expense)	(428,387)	328,795	346,938
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	201,570,227	85,825,163	133,438,700
2701.	Funds Withheld Adjustment - Ceded	2,552,364,411	820,070,080	1,709,372,668
2702.	Transfer to IMR - Ceded, Assumed and MVA	51,492,715	54,624,440	60,885,958
2703.	Miscellaneous Expenses (Income)	(10,652,767)	(11,487,491)	(17,059,549)
2798.	Summary of remaining write-ins for Line 27 from overflow page	8,481,820	8,684,350	8,963,413
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,601,686,179	871,891,380	1,762,162,490
5301.	Correction of Prior Period Error	(9,251,775)	(54,361,335)	(7,581,742)
5302.	Athene Re IV Tax Sharing Agreement	106,828	118,656	349,759
5303.	Merger Adjustment			(388,057,153)
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(9,144,947)	(54,242,679)	(395,289,136)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	6,914,088,697	6,077,249,535	7,750,037,691
2.	Net investment income	8,311,123,006	6,477,328,029	9,300,492,802
3.	Miscellaneous income	1,807,686,490	1,366,031,609	1,896,526,029
4.	Total (Lines 1 to 3)	17,032,898,192	13,920,609,173	18,947,056,522
5.	Benefit and loss related payments	3,699,833,158	34,588,700,911	36,677,733,217
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(4,976,087,527)	(6,126,777,461)	(8,596,688,719)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,979,815,313	1,836,873,749	2,400,279,891
8.	Dividends paid to policyholders	15,690	13,761	18,984
9.	Federal and foreign income taxes paid (recovered) net of $ 5,992,201 tax on capital gains (losses)	94,759,017	387,577,115	(18,196,737)
10.	Total (Lines 5 through 9)	798,335,650	30,686,388,075	30,463,146,636
11.	Net cash from operations (Line 4 minus Line 10)	16,234,562,543	(16,765,778,902)	(11,516,090,114)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	32,835,480,651	27,886,220,592	34,416,152,488
	12.2 Stocks	154,176,778	320,109,021	338,476,954
	12.3 Mortgage loans	8,911,296,148	6,698,937,413	7,020,005,581
	12.4 Real estate			
	12.5 Other invested assets	1,924,756,244	183,037,376	1,130,988,657
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	56,545,317	(6,771,873)	(27,912,823)
	12.7 Miscellaneous proceeds	501,451,540	1,247,103,673	309,757,561
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	44,383,706,677	36,328,636,202	43,187,468,418
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	61,818,556,582	53,752,118,685	69,109,192,182
	13.2 Stocks	374,040,826	924,675,982	1,136,707,388
	13.3 Mortgage loans	25,272,613,082	20,311,965,442	26,688,610,616
	13.4 Real estate	3,100,000	4,518,933	5,754,337
	13.5 Other invested assets	4,989,159,543	620,683,381	2,013,159,485
	13.6 Miscellaneous applications	1,293,764,559	1,042,857,665	552,063,699
	13.7 Total investments acquired (Lines 13.1 to 13.6)	93,751,234,592	76,656,820,088	99,505,487,707
14.	Net increase/(decrease) in contract loans and premium notes	(7,625,116)	(5,962,846)	(7,907,829)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(49,359,902,800)	(40,322,221,040)	(56,310,111,460)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock		111,662,621	311,662,621
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	28,034,868,950	11,930,038,259	14,108,576,798
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	5,724,885,672	47,021,754,538	53,921,167,440
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	33,759,754,622	59,063,455,418	68,341,406,859
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	634,414,365	1,975,455,476	515,205,284
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	9,764,162,749	9,248,957,465	9,248,957,465
	19.2 End of period (Line 18 plus Line 19.1)	10,398,577,114	11,224,412,941	9,764,162,749

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

20.0001.	Asset transfer bonds to other invested assets - proceeds (investing)	1,672,915,510		
20.0002.	Asset transfer stocks to other invested assets - proceeds (investing)	167,409,635		
20.0003.	Asset transfer bonds and stocks to other invested assets - acquired (investing)	(1,840,325,145)		
20.0004.	Capital contribution of stock compensation expense (financing)	16,969,717	19,787,954	26,638,210
20.0005.	Capital contribution of stock compensation expense (investing)	(99,893)	(219,414)	(274,319)
20.0006.	Capital contribution of stock compensation expense (operating)	(16,869,824)	(19,568,540)	(26,363,891)
20.0007.	Security exchanges and asset in kind trades - bond proceeds (investing)	7,535,286,525	3,388,178,080	4,409,614,790
20.0008.	Security exchanges and asset in kind trades - bonds acquired (investing)	(7,535,286,525)	(3,388,178,080)	(4,409,614,790)
20.0009.	Reinsurance activity settled in bonds (operating)	2,212,956,780	217,100,494	470,813,733
20.0010.	Reinsurance activity settled in bonds (investing)	(2,212,956,780)	(217,100,494)	(470,813,733)

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

20.0011.	Interest capitalization (operating)	187,482,639	73,306,201	118,596,806
20.0012.	Interest capitalization (investing)	(187,482,639)	(73,306,201)	(118,596,806)
20.0013.	Security exchanges and asset in kind trades - other invested asset acquired (investing)	(65,602,428)	(65,000,000)	(65,000,000)
20.0014.	Security exchanges and asset in kind trades - other invested asset proceeds (investing)	65,602,428	65,000,000	65,000,000
20.0015.	Asset transfer mortgages to other invested assets - proceeds (investing)	47,200,538	19,628,743	292,556,348
20.0016.	Asset transfer mortgages to other invested assets - acquired (investing)	(47,200,538)	(19,628,743)	(292,556,348)
20.0017.	Asset transfer to other invested assets - receivable for securities (investing)	26,929,982		
20.0018.	Asset transfer to other invested assets - acquired (investing)	(26,929,982)		
20.0019.	Intercompany tax settlement (operating)	415,722,340		
20.0020.	Intercompany tax settlement (investing)	(415,722,340)		
20.0021.	Reinsurance recapture - bond proceeds (investing)		39,269,109	39,269,019
20.0022.	Reinsurance recapture (operating)		(39,269,109)	(39,269,019)
20.0023.	Asset transfer bonds to mortgages - net investment income (operating)			629,926
20.0024.	Asset transfer bonds to mortgages - proceeds (investing)		85,782,509	85,152,583
20.0025.	Asset transfer bonds to mortgages - acquired (investing)		(85,782,509)	(85,782,509)
20.0026.	Capital contribution - non-cash (financing)		622,337,379	622,337,379
20.0027.	Capital contribution - non-cash (investing)		(614,665,017)	(614,665,017)
20.0028.	Capital contribution - non-cash (operating)		(7,672,362)	(7,672,362)
20.0029.	Security exchanges and asset in kind trades - stocks proceeds (investing)		30,000,000	30,018,477
20.0030.	Security exchanges and asset in kind trades - stock acquired (investing)		(30,000,000)	(30,018,477)
20.0031.	Asset transfer bonds to stocks - proceeds (investing)		1,713,596	1,713,596
20.0032.	Asset transfer bonds to stocks - acquired (investing)		(1,713,596)	(1,713,596)
20.0033.	Asset transfer mortgages to bonds - proceeds (investing)			44,067,243
20.0034.	Asset transfer mortgages to bonds - acquired (investing)			(44,067,243)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	95,008,793	104,212,071	133,909,920
2.	Group life	1,464,423	1,600,449	2,026,671
3.	Individual annuities	27,661,748,237	27,989,528,705	36,060,106,416
4.	Group annuities	12,667,293	869,836,174	917,423,361
5.	Accident & health	5,341,743	5,775,198	7,659,808
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	27,776,230,490	28,970,952,597	37,121,126,176
9.	Deposit-type contracts	26,329,762,539	17,332,927,171	19,820,082,707
10.	Total (Lines 8 and 9)	54,105,993,029	46,303,879,768	56,941,208,882

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	09/30/2025	12/31/2024
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 1,142,321,888	$ 949,490,621
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	1,160,316	(1,609,011)
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	7,683,345	(52,526,921)
2015 Mortality IAC 191-43.3(5)	51	3	1	1,450,635	(645,529)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,132,027,592	$ 1,004,272,082
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,889,479,508	$ 3,899,057,142
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(74,641,853)	37,596,409
2015 Mortality IAC 191-43.3(5)	51	3	1	7,508,256	6,057,621
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,956,613,105	$ 3,855,403,112

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

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

C. Accounting Policy

(1) Short-term investments - No Significant Changes

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

(3) Common stocks - No Significant Changes

(4) Preferred stocks - No Significant Changes

(5) Mortgage loans - No Significant Changes

Notes to the Financial Statements

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

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

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

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

(9) Derivatives - No Significant Changes

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

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

(12) Changes in capitalization policy - No Significant Changes

(13) Pharmaceutical rebate receivables - No Significant Changes

D. Going Concern

Management's assessment of the relevant conditions through November 13, 2025 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

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

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

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

During 2025, the Company discovered an error which resulted in a $13.4 million overstatement of commissions and expense allowances on reinsurance ceded in the separate account prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the correction was recorded directly to surplus in the separate account. The Company also discovered an error in 2025 which resulted in a $9.3 million understatement of asset valuation reserve (AVR) and a corresponding overstatement of surplus in the prior period financial statements. In accordance with SSAP No. 3, the change in AVR correction was recorded directly to surplus. The net impact of these corrections decreased surplus on the general account by a total of $22.7 million, representing 0.6% of ending capital and surplus as of September 30, 2025 and December 31, 2024.

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger

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

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

(1) Name and description of entities - None

(2) Method of accounting - None

(3) Shares of stock issued in transaction - None

(4) Results of operations for period prior - None

(5) Adjustments recorded to surplus - None

C. Assumption Reinsurance - None

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

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

B. Debt Restructuring - No Significant Changes

C. Reverse Mortgages - None

D. Asset-Backed Securities

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

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

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

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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
05532VBB2	$ 352,195	$ 345,233	$ 6,961	$ 345,233	$ 193,426	03/31/2025
05543DBQ6	4,322,743	4,277,236	45,507	4,277,236	4,108,741	03/31/2025
05952FAG8	1,828,327	1,802,889	25,438	1,802,889	1,653,518	03/31/2025
12668AQ24	3,087,840	3,059,683	28,157	3,059,683	3,059,683	03/31/2025
12668BMY6	1,429,811	1,428,077	1,734	1,428,077	1,345,643	03/31/2025
126694G93	552,042	526,873	25,168	526,873	506,207	03/31/2025
126694JH2	153,095	148,722	4,373	148,722	97,732	03/31/2025
362334MH4	1,354,703	1,354,168	536	1,354,168	2,637,331	03/31/2025
362341FN4	1,525,599	1,472,065	53,534	1,472,065	1,455,409	03/31/2025
38375UFL9	142,491	138,632	3,859	138,632	100,476	03/31/2025
38375UPB0	312,752	301,811	10,942	301,811	222,592	03/31/2025
38375UTQ3	163,766	163,659	107	163,659	112,171	03/31/2025
38375UUT5	779,724	701,778	77,947	701,778	516,351	03/31/2025

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
38376R2Y1	1,139,232	1,133,694	5,537	1,133,694	790,936	03/31/2025
38376RAR7	405,548	402,650	2,898	402,650	273,229	03/31/2025
38376RBL9	106,360	103,166	3,194	103,166	73,103	03/31/2025
38376RHQ2	206,856	202,465	4,391	202,465	147,229	03/31/2025
38376RQH2	596,988	574,702	22,286	574,702	426,977	03/31/2025
38376RWU6	931,587	930,578	1,009	930,578	629,071	03/31/2025
38380LC92	173,849	172,738	1,112	172,738	116,295	03/31/2025
41161PVJ9	5,413,229	5,377,213	36,016	5,377,213	5,989,676	03/31/2025
466247JW4	2,444,594	2,431,971	12,623	2,431,971	2,345,553	03/31/2025
466247UG6	458,802	378,611	80,191	378,611	372,803	03/31/2025
46630KAC0	1,841,833	1,830,338	11,495	1,830,338	1,717,516	03/31/2025
62951MAY6	2,612,762	2,594,455	18,307	2,594,455	2,365,184	03/31/2025
761118QM3	6,572,285	6,338,047	234,239	6,338,047	6,103,783	03/31/2025
86361XAA7	7,450,584	7,096,894	353,691	7,096,894	7,088,822	03/31/2025
91863*AB1	14,458,213	8,769,696	5,688,516	8,769,696	2,827,531	03/31/2025
G0445QAA6	1,440,059	1,408,429	31,630	1,408,429	1,420,377	03/31/2025
00212JBN1	9,543,090	9,500,596	42,495	9,500,596	18,195,332	06/30/2025
05533WBF0	3,651,329	3,650,665	664	3,650,665	3,347,001	06/30/2025
05952FAG8	1,768,852	1,746,263	22,589	1,746,263	1,643,567	06/30/2025
05952FAL7	825,917	816,444	9,473	816,444	772,126	06/30/2025
12489WGD0	924,866	882,456	42,410	882,456	882,456	06/30/2025
12667F5W1	1,708,772	1,698,270	10,502	1,698,270	1,693,412	06/30/2025
12667GDA8	3,374,389	3,357,294	17,095	3,357,294	3,326,162	06/30/2025
12668BTG8	353,106	344,452	8,654	344,452	335,394	06/30/2025
225458Y28	148,536	147,289	1,247	147,289	133,650	06/30/2025
251510HW6	299,837	298,410	1,427	298,410	282,792	06/30/2025
36185MBJ0	4,721,890	4,710,800	11,090	4,710,800	4,578,560	06/30/2025
36185NQ94	99,197	96,517	2,680	96,517	68,458	06/30/2025
3622MWAS2	362,623	360,980	1,643	360,980	351,159	06/30/2025
3622N6AA7	1,405,999	1,401,586	4,413	1,401,586	1,246,816	06/30/2025
362341WZ8	50,136	47,045	3,091	47,045	108,222	06/30/2025
38375BMU3	105,996	100,268	5,728	100,268	84,320	06/30/2025
38375UEE6	248,247	245,569	2,678	245,569	163,863	06/30/2025
38375ULF5	475,448	450,883	24,564	450,883	319,993	06/30/2025
38375UQG8	524,607	501,983	22,624	501,983	363,079	06/30/2025
38375UTQ3	131,930	128,545	3,384	128,545	90,703	06/30/2025
38375UXF2	133,529	131,775	1,754	131,775	109,204	06/30/2025
38376R2Y1	1,002,361	951,952	50,408	951,952	707,642	06/30/2025
38376R5B8	294,369	284,696	9,673	284,696	195,481	06/30/2025
38376RAR7	352,827	351,683	1,145	351,683	237,844	06/30/2025
38376RHQ2	170,736	165,369	5,366	165,369	115,189	06/30/2025
38376RSY3	382,077	362,469	19,607	362,469	255,632	06/30/2025
38376RWU6	866,298	808,876	57,422	808,876	565,218	06/30/2025
38376RWW2	618,915	608,727	10,188	608,727	424,046	06/30/2025
38378U8F7	271,667	261,695	9,971	261,695	170,584	06/30/2025
41161PVJ9	5,257,503	5,222,998	34,505	5,222,998	7,190,788	06/30/2025
41164LAB5	789,011	784,813	4,198	784,813	767,365	06/30/2025
45660L4W6	2,783,455	2,772,311	11,144	2,772,311	2,772,311	06/30/2025
45661EGH1	815,109	812,703	2,407	812,703	744,136	06/30/2025
466247UG6	415,261	372,081	43,180	372,081	372,081	06/30/2025
55275BAA5	1,228,940	1,227,056	1,884	1,227,056	1,212,706	06/30/2025
59025GAA9	521,506	520,370	1,137	520,370	517,535	06/30/2025
59025QAC3	323,002	305,152	17,850	305,152	229,211	06/30/2025
61748HVH1	684,177	672,771	11,406	672,771	659,274	06/30/2025
61748JAE7	906,979	879,683	27,296	879,683	874,151	06/30/2025
61749WAT4	365,189	364,257	932	364,257	344,437	06/30/2025
61755GAM5	166,358	166,342	15	166,342	138,041	06/30/2025
61755GBF9	1,217,821	1,217,459	362	1,217,459	1,027,125	06/30/2025

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
61915YAE1	2,129,928	2,085,964	43,964	2,085,964	2,076,040	06/30/2025
62951MAY6	2,528,753	2,511,857	16,896	2,511,857	2,314,993	06/30/2025
62951MAZ3	800,058	789,515	10,543	789,515	764,617	06/30/2025
649603AP2	212,135	205,036	7,099	205,036	195,758	06/30/2025
65536XAN3	678,275	669,095	9,180	669,095	567,621	06/30/2025
68403KAD7	236,233	235,013	1,221	235,013	232,063	06/30/2025
75114HAD9	12,555,484	12,005,833	549,651	12,005,833	11,863,018	06/30/2025
761118EN4	191,204	191,104	100	191,104	182,949	06/30/2025
863579RT7	1,114,298	1,111,648	2,650	1,111,648	1,110,460	06/30/2025
86359DRS8	4,174,809	4,156,225	18,584	4,156,225	5,541,633	06/30/2025
86361XAA7	7,159,630	7,001,203	158,427	7,001,203	7,001,203	06/30/2025
872227AE3	1,128,613	1,125,659	2,954	1,125,659	1,751,197	06/30/2025
91863*AA3	85,088,649	54,593,401	30,495,248	54,593,401	37,449,394	06/30/2025
91863*AB1	7,907,139	117,451	7,789,688	117,451	117,451	06/30/2025
949789AA9	1,033,374	1,026,252	7,122	1,026,252	1,017,602	06/30/2025
94986KAA4	443,130	438,267	4,862	438,267	431,015	06/30/2025
G0445QAA6	1,448,256	1,436,625	11,631	1,436,625	506,890	06/30/2025
05532VBB2	208,454	179,651	28,802	179,651	105,142	09/30/2025
12667GDA8	3,323,822	3,287,866	35,955	3,287,866	3,287,787	09/30/2025
12668BZB2	2,199,503	2,130,154	69,349	2,130,154	2,130,154	09/30/2025
126694G93	466,042	444,611	21,431	444,611	434,027	09/30/2025
32051GYL3	815,924	793,507	22,417	793,507	769,801	09/30/2025
36185MBJ0	4,687,375	4,360,741	326,634	4,360,741	4,200,534	09/30/2025
36185MEV0	4,046,525	4,041,657	4,868	4,041,657	3,308,207	09/30/2025
362334MH4	2,582,201	2,561,870	20,332	2,561,870	2,462,221	09/30/2025
38375BKM3	199,606	191,723	7,882	191,723	132,556	09/30/2025
38375UBG4	163,681	156,209	7,472	156,209	123,923	09/30/2025
38375UEE6	218,079	204,407	13,672	204,407	155,891	09/30/2025
38375UFL9	114,260	109,687	4,573	109,687	91,849	09/30/2025
38375UQG8	461,141	435,853	25,288	435,853	311,246	09/30/2025
38375UTN0	365,214	314,548	50,666	314,548	212,837	09/30/2025
38375UXA3	170,806	167,592	3,214	167,592	118,553	09/30/2025
38375UZG8	214,816	214,563	253	214,563	148,241	09/30/2025
38375UZL7	120,356	115,778	4,578	115,778	88,632	09/30/2025
38376R3Q7	251,960	251,627	333	251,627	173,181	09/30/2025
38376R5B8	248,272	245,919	2,353	245,919	168,491	09/30/2025
38376RAR7	326,634	324,885	1,749	324,885	221,338	09/30/2025
38376RDA1	402,122	400,815	1,307	400,815	266,189	09/30/2025
38376RDN3	669,782	639,189	30,593	639,189	463,379	09/30/2025
38376RFS0	520,703	513,365	7,338	513,365	372,104	09/30/2025
38376RJQ0	409,413	408,279	1,134	408,279	294,812	09/30/2025
38376RMF0	247,558	232,330	15,229	232,330	226,985	09/30/2025
38376RQH2	412,736	403,829	8,907	403,829	308,240	09/30/2025
38376RSY3	325,946	303,648	22,298	303,648	221,226	09/30/2025
38376RT55	182,439	174,629	7,810	174,629	116,275	09/30/2025
38376RWU6	711,005	699,797	11,208	699,797	498,546	09/30/2025
38376RWW2	542,667	516,592	26,075	516,592	365,700	09/30/2025
38376RZ66	224,584	209,726	14,858	209,726	141,184	09/30/2025
38378U8F7	242,370	225,579	16,791	225,579	138,944	09/30/2025
38380LC92	137,883	133,854	4,029	133,854	88,532	09/30/2025
41164LAB5	772,252	758,017	14,236	758,017	754,229	09/30/2025
45660L4E6	1,377,258	1,367,544	9,715	1,367,544	1,153,428	09/30/2025
45660LMX4	4,868,619	4,740,690	127,929	4,740,690	4,740,690	09/30/2025
45668LAA9	2,886,215	2,853,553	32,662	2,853,553	2,453,375	09/30/2025
46628TAD3	7,590,923	7,524,065	66,857	7,524,065	7,524,065	09/30/2025
46628TAE1	8,030,705	7,978,752	51,953	7,978,752	7,978,752	09/30/2025
59025QAC3	350,823	297,666	53,156	297,666	209,828	09/30/2025
61748HYQ8	7,486,912	7,296,920	189,992	7,296,920	7,296,920	09/30/2025

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
61748JAE7	856,778	849,977	6,801	849,977	849,977	09/30/2025
61766LAE9	2,381,220	2,345,068	36,152	2,345,068	1,218,964	09/30/2025
62951MAY6	2,455,861	2,438,497	17,364	2,438,497	4,242,291	09/30/2025
761118QM3	6,093,860	6,024,492	69,368	6,024,492	5,748,917	09/30/2025
78473WAC7	969,159	949,940	19,219	949,940	934,087	09/30/2025
87244BAA6	6,617,880	4,810,162	1,807,718	4,810,162	4,381,534	09/30/2025
91863*AA3	53,810,154	36,525,527	17,284,627	36,525,527	25,146,836	09/30/2025
91863*AB1	78,898	47,850	31,048	47,850	47,851	09/30/2025
408203AL1	101,287,000	85,244,049	16,042,951	85,244,049	45,970,000	09/30/2025
BAN0VUVR8	7,043,942	6,058,905	985,037	6,058,905	4,549,037	09/30/2025
Total			$ 84,147,700			

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

The following table shows the gross unrealized losses and fair values of asset-backed securities, which have not been impaired to fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position as of September 30, 2025:

a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months	$ 159,364,317
	2. 12 months or longer	665,359,487
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	$ 13,890,385,274
	2. 12 months or longer	7,933,623,144

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month	3,051,375,313		290,000,000	
	5. Over 1 month to 3 months		1,095,144,872		
	6. Over 3 months to 1 year	1,095,144,872			
	7. Over 1 year	1,479,181,100	1,879,181,100	2,656,996,682	
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month		290,000,000	75,000,000	
	5. Over 1 month to 3 months	1,095,144,872			
	6. Over 3 months to 1 year				
	7. Over 1 year	1,879,181,100	2,656,996,682	2,656,996,682	

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 5,777,065,899	$ 3,136,578,454	$ 3,119,869,873	$
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 3,136,578,454	$ 3,119,869,873	$ 2,927,245,796	$

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a.	ICO - BACV	$	$ 1,392,969,699	$ 1,225,846,868	$	$	$	$	$
b.	ICO - FV		1,276,316,776	1,194,960,776					
c.	ABS - BACV		235,225,645	239,591,811					
d.	ABS - FV		231,781,585	224,186,660					
e.	Preferred stock - BACV								
f.	Preferred stock - FV								
g.	Common stock								
h.	Mortgage loans - BACV								
i.	Mortgage loans - FV								
j.	Real estate - BACV								
k.	Real estate - FV								
l.	Derivatives - BACV								
m.	Derivatives - FV								
n.	Other invested assets - BACV								
o.	Other invested assets - FV								
p.	Total assets - BACV	$	$ 1,628,195,344	$ 1,465,438,679	$	$	$	$	$
q.	Total assets - FV	$	$ 1,508,098,361	$ 1,419,147,436	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 5,625,701,285	$ 2,974,325,972	$ 2,946,996,682	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 2,974,325,972	$ 2,946,996,682	$ 2,731,996,682	$
	2. Securities (FV)				

Notes to the Financial Statements

5. Investments (Continued)

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Cash	$ 2,731,996,682	$	$	$	$	$	$	$
b.	ICO - FV								
c.	ABS - FV								
d.	Preferred stock - FV								
e.	Common stock								
f.	Mortgage loans - FV								
g.	Real estate - FV								
h.	Derivatives - FV								
i.	Other Invested Assets - FV								
j.	Total collateral assets - FV (sum of a through i)	$ 2,731,996,682	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

		Fair Value
a.	Overnight and continuous	$
b.	30 Days or less	75,000,000
c.	31 to 90 Days	
d.	More than 90 days	2,656,996,682

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 2,731,996,682	$ 2,731,996,682
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash (Collateral - All)	$ 5,625,701,285	$ 2,974,325,972	$ 2,946,996,682	$
	2.	Securities Collateral (FV)				
b.	Ending Balance					
	1.	Cash (Collateral - All)	$ 2,974,325,972	$ 2,946,996,682	$ 2,731,996,682	$
	2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

Notes to the Financial Statements

5. Investments (Continued)

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight			7,000,000	
	3. 2 days to 1 week				
	4. Over 1 week to 1 month				
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	766,027,841	766,027,841		
	7. Over 1 year				
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight			7,000,000	
	3. 2 days to 1 week				
	4. Over 1 week to 1 month				
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	766,027,841			
	7. Over 1 year				

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,095,283,167	$ 1,095,283,167	$ 7,141,217	$
b.	Ending Balance	$ 1,095,283,167	$	$ 7,141,217	$

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. ICO - FV	$ 7,141,217	$	$	$	$	$	$	$
b. ABS - FV								
c. Preferred stock - FV								
d. Common stock								
e. Mortgage loans - FV								
f. Real estate - FV								
g. Derivatives - FV								
h. Other invested assets - FV								
i. Total assets - FV (Sum of a through h)	$ 7,141,217	$	$	$	$	$	$	$

(7) Collateral provided - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 766,027,841	$ 766,027,841	$ 7,000,000	$
	2. Securities (FV)				
	3. Securities (BACV)	XXX	XXX	XXX	XXX
	4. Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance				
	1. Cash	$ 766,027,841	$	$ 7,000,000	$
	2. Securities (FV)				
	3. Securities (BACV)				
	4. Nonadmitted Subset (BACV)				

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ 7,000,000	$ 7,000,000
b. 30 Days or less		
c. 31 to 90 Days		
d. More than 90 days		

Notes to the Financial Statements

5. Investments (Continued)

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 766,027,841	$ 766,027,841	$ 7,000,000	$
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 766,027,841	$	$ 7,000,000	$
	2. Securities (FV)				

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

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

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

J. Real Estate - No Significant Changes

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

L. Restricted Assets - No Significant Changes

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities - No Significant Changes

P. Short Sales - None

Q. Prepayment Penalty and Acceleration Fees - No Significant Changes

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

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

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of September 30, 2025, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the nine months ended September 30, 2025.

Notes to the Financial Statements

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

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
AGL 2019-2A A1R	-	11,800,354	89,165	-	53.6%
AGL 2020-8A A1R2	-	2,320,046	3,825	-	53.6%
AGL 2024-31A A	-	10,373,396	92,945	-	53.6%
AMAPS C FLT 7/31/75 144A	-	31,329,825	471,033	-	53.6%
A-A AMAPS, L.P.	-	62,659,650	-	-	53.6%
ANTR 2018-3A A1R	-	11,258,460	46,861	-	53.6%
APCHLH - SPV	-	24,375,955	(241,515)	-	53.6%
APCHLHP - SPV	-	15,490,358	620,653	-	53.6%
APEVE - SPV	-	51,300,365	216,833	-	53.6%
APID 2025-54A A1	-	3,242,937	628	-	53.6%
BAC 3.824 01/20/28 MTN	-	5,376,257	40,903	-	53.6%
BALLY 2024-26A A1A	-	11,849,513	107,537	-	53.6%
BCMM 2025-1A A1	-	8,140,057	48,511	-	53.6%
BCRED 2024-2A A	-	4,607,971	19,993	-	53.6%
C 3.887 01/10/28	-	6,063,757	3,154	-	53.6%
CEG 3.046 01/31/27	-	6,240,659	2,979	-	53.6%
COXENT 5.45 09/15/28 144A	-	6,997,909	(21,953)	-	53.6%
CRBG 3.65 04/05/27	-	3,793,482	20,374	-	53.6%
DB V2.552 01/07/28	-	7,504,197	41,920	-	53.6%
EDISON1 - SPV	-	13,668,005	1,505	-	53.6%
EDISON2C - SPV	-	35,429,567	3,595	-	53.6%
EDISON3P - SPV	-	33,411,161	1,332,185	-	53.6%
ENELIM 3.625 5/25/27 144A	-	6,693,565	54,506	-	53.6%
GBDC4 2025-1A A1	-	7,785,732	62,994	-	53.6%
GLENLN 5.338 04/04/27 144	-	4,572,572	26,454	-	53.6%
GOCAP 2016-31A A1RR	-	6,396,682	49,464	-	53.6%
GOCAP 2019-44A A1R	-	11,266,279	70,448	-	53.6%
GOCAP 2020-49A A1R2	-	4,084,948	36,963	-	53.6%
GOCAP 2023-67A A1	-	7,209,887	21,327	-	53.6%
HLEND 5.45 01/14/28	-	6,815,655	67,865	-	53.6%
HPSPR 2023-1A A1R	-	9,271,370	16,791	-	53.6%
KKR 2025-55A A1	-	1,761,829	4,454	-	53.6%
MS V4.466 07/06/28 *	-	6,791,447	46,090	-	53.6%
OBRAC 2025-2A A1	-	1,208,197	3,479	-	53.6%
OCINCC 4.7 02/08/27 NEW	-	3,371,767	31,657	-	53.6%
PIPK 2022-10A A1R	-	6,029,131	6,748	-	53.6%
PM 5.125 11/17/27	-	7,092,865	6,347	-	53.6%
RY V4.51 10/18/27 GMTN	-	6,776,488	47,800	-	53.6%
Total - New Issuers		464,362,297	3,454,521	-	

The 10 largest holdings of AAA as of September 30, 2025 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	714,068,235	158,294,406	-	53.6%
AA RRH, L.P.	624,328,155	68,592,572	39,543,447	53.6%
MidCap FinCo LLC	570,661,214	58,391,259	13,303,007	53.6%
Apterra Infrastructure Holdings, LP	411,967,441	43,087,198	-	53.6%
AAA MULTI-ASSET CREDIT STRATEGIES FUNI	390,895,060	26,344,529	-	53.6%
AA Otter Investor, LP	365,485,130	35,513,323	-	53.6%
AAA MULTI-ASSET CREDIT STRATEGIES FUNI	349,266,557	14,191,176	-	53.6%
AA Net Lease, L.P.	332,922,759	19,939,550	-	53.6%
AAA Aviation Holdings, L.P.	302,137,229	7,435,806	63,639,519	53.6%
Athene HD Investor, L.P.	228,861,212	13,790,408	17,371,994	53.6%
Total - Top 10	4,290,592,992	445,580,226	133,857,966	53.6%

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

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

7. Investment Income - No Significant Changes

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Discussion - No Significant Changes

(2) Description of objectives - No Significant Changes

(3) Description of accounting policies - No Significant Changes

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

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

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

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

(8) Premium Cost for Derivative Contracts - None

(9) Aggregate excluded components by category - None

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

9. Income Taxes - No Significant Changes

Notes to the Financial Statements

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

A. Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104, *Share-Based Payments,* the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104, the Company incurred expense and recorded a capital contribution under the Agreements totaling $17.0 million and $26.6 million for the nine months ended September 30, 2025 and for the year ended December 31, 2024, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

B. Detail of Related Party Transactions - No Significant Changes

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

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

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

F. Guarantees or Contingencies - No Significant Changes

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

H. Amount Deducted for Investment in Upstream Company - None

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

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

K. Foreign Subsidiary Value Using CARVM - No Significant Changes

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

M. All SCA Investments - No Significant Changes

N. Investment in Insurance SCAs - No Significant Changes

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

11. Debt

A. *Liquidity Facility*—On June 27, 2025, Athene Holding Ltd., Athene Annuity Re Ltd. (AARe), Athene Life Re Ltd. and the Company entered into a revolving credit agreement with a syndicate of banks and Wells Fargo Bank, National Association, as administrative agent (Liquidity Facility). The Liquidity Facility is unsecured and has a commitment termination date of June 26, 2026, subject to any extensions of additional 364-day periods with consent of extending lenders and/or "term-out" of outstanding loans (by which, at our election, the outstanding loans may be converted to term loans which shall have a maturity of up to one year after the original maturity date), in each case in accordance with the terms of the Liquidity Facility. In connection with the Liquidity Facility, AARe guaranteed all of the obligations of each other borrower under the Liquidity Facility and the related loan documents. The Liquidity Facility will be used for liquidity and working capital needs to meet short-term cash flow and investment timing differences. The borrowing capacity under the Liquidity Facility is $2.6 billion, subject to being increased up to $3.1 billion in total on the terms described in the Liquidity Facility. The Liquidity Facility contains various standard covenants with which we must comply, including: 1) AARe minimum consolidated net worth of no less than $23.2 billion; and 2) restrictions on our ability to incur liens, with certain exceptions.

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

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines. Through its membership, the Company is eligible to borrow under fixed or floating rate short-term arrangements to provide additional liquidity. These borrowings are accounted for as borrowed money under SSAP No. 15, *Debt and Holding Company Obligations.* The Company did not have any outstanding borrowings as of September 30, 2025 or December 31, 2024.

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $20,725.5 million as of September 30, 2025. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

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

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	943,704,000	943,704,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 953,704,000	$ 953,704,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 27,000,000,000		
2.	Prior Year-End			
	(a) Membership stock - Class A	$	$	$
	(b) Membership stock - Class B	10,000,000	10,000,000	
	(c) Activity stock	700,704,000	700,704,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	$ 710,704,000	$ 710,704,000	$
	(f) Actual or estimated borrowing capacity as determined by the insurer	$ 18,900,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

		(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 39,709,009,223	$ 40,087,791,977	$ 20,971,200,000
2.	Current year general account total collateral pledged	39,709,009,223	40,087,791,977	570,000,000
3.	Current year separate accounts total collateral pledged			20,401,200,000
4.	Prior year-end total general and separate accounts total collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

(b) Maximum amount pledged during reporting period

		(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 39,709,009,223	$ 40,087,791,977	$ 20,971,200,000
2.	Current year general account maximum collateral pledged	39,709,009,223	40,087,791,977	570,000,000
3.	Current year separate accounts maximum collateral pledged			20,401,200,000
4.	Prior year-end total general and separate accounts maximum collateral pledged	28,847,907,568	30,038,448,539	15,571,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	20,971,200,000	570,000,000	20,401,200,000	$ 20,725,453,847
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 20,971,200,000	$ 570,000,000	$ 20,401,200,000	$ 20,725,453,847
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	15,571,200,000	570,000,000	15,001,200,000	$ 15,407,257,255
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000	$ 15,407,257,255

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	20,971,200,000	570,000,000	20,401,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 20,971,200,000	$ 570,000,000	$ 20,401,200,000

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans - No Significant Changes

H. Postemployment Benefits and Compensated Absences - None

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

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments - No Significant Changes

B. Assessments

(1) Guaranty associations may subject member insurers, including the Company, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engaged, subject to prescribed limits. On December 30, 2022, the North Carolina Wake County Superior Court entered an Order of Liquidation (Liquidation Order) against Bankers Life Insurance Company (BLIC) and Colorado Bankers Life Insurance Company (CBLIC), which was affirmed by the North Carolina Court of Appeals on March 5, 2024. On April 9, 2024, GBIG Holdings, LLC (GBIG), the sole shareholder of BLIC and CBLIC, filed a Petition for Discretionary Review requesting the North Carolina Supreme Court review the decision by the North Carolina Court of Appeals to affirm the Liquidation Order. On July 11, 2024, GBIG filed a Motion to Withdraw its Petition for Discretionary Review. The Company is not a party to this litigation. The North Carolina Supreme Court granted the Motion to Withdraw on August 23, 2024, which made the Liquidation Order effective on November 30, 2024. Shortly thereafter, guaranty associations began levying assessments, with assessments expected to continue for the foreseeable future. As of September 30, 2025, the Company recorded a liability of $11.2 million based on the current best estimate of future assessments expected, as well as an asset of $11.1 million for future premium tax credits. The actual amount of assessments levied against the Company in connection with the BLIC and CBLIC insolvencies may vary from this estimate.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

15. Leases - None

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$ 9,599,250	$ 26,589,799	$ 1,368,978	$	$ 37,558,027
	Bonds: CMBS		32,657,416			32,657,416
	Bonds: RMBS		12,472,573	392		12,472,965
	Bonds: ABS			6,410,591		6,410,591
	Preferred stocks	146,747,585	652,461,747			799,209,332
	Common stocks	20,105,298	953,704,000	7,503,586		981,312,884
	Derivative assets: Options		2,558,116,905			2,558,116,905
	Derivative assets: Currency Swaps		151,534,547			151,534,547
	Derivative assets: Interest Rate	461,714	2,843,809			3,305,523
	Derivative assets: Total Return Swaps		6,712,385			6,712,385
	Derivative assets: Futures	151,953,877				151,953,877
	Derivative assets: FX Forwards		254,139,424			254,139,424
	Derivative assets: Swaptions		892,409			892,409
	Derivative assets: Equity Warrants			1,179,098		1,179,098
	Other invested assets		612,285,961	45,987,658	71,952,582	730,226,201
	Separate account assets: group annuity	6,591,571	222,963,854	2,657,600		232,213,025
	Separate account assets: index-linked annuity	1,696,900	29,166,955	34,981		30,898,836
	Separate account assets: variable products		195,089,005			195,089,005
	Total assets at fair value/NAV	$ 337,156,195	$ 5,711,630,789	$ 65,142,884	$ 71,952,582	$ 6,185,882,450
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 124,414,591	$	$	$ 124,414,591
	Derivative liabilites: Currency Swaps		479,929,163			479,929,163
	Derivative liabilites: Interest Rate	89,746	10,747,062			10,836,808
	Derivative liabilites: Futures	6,894,471				6,894,471
	Derivative liabilites: FX Forwards		293,071,426			293,071,426
	Separate account liabilities: group annuity		103,573,600			103,573,600
	Separate account liabilities: index-linked annuity		10,721,169			10,721,169
	Separate account liabilities: variable products		195,003,967			195,003,967
	Total liabilities at fair value	$ 6,984,217	$ 1,217,460,978	$	$	$ 1,224,445,195

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

	Description	Beginning balance as of 07/01/2025	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 09/30/2025
a.	Assets										
	Bonds: Other	$ 1,368,978	$	$	$	$	$	$	$	$	$ 1,368,978
	Bonds: RMBS	397			(5)						392
	Bonds: ABS	7,065,029			(1,925,939)	1,438,144				(166,643)	6,410,591
	Common Stocks	7,910,395				(406,809)					7,503,586
	Derivative assets: Equity Warrants	470,011				709,087					1,179,098
	Other invested assets	449,706,370	45,794	(403,455,504)		(309,002)					45,987,658
	Separate account assets: group annuity	2,845,736			(645,091)	456,955					2,657,600
	Separate account assets: index-linked annuity	39,306				(4,325)					34,981
	Total assets	$ 469,406,222	$ 45,794	$ (403,455,504)	$ (2,571,035)	$ 1,884,050	$	$	$	$ (166,643)	$ 65,142,884
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

- Level 1 - Unadjusted quoted prices for identical assets or liabilities in an active market.

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

- Level 2 - Quoted prices for inactive markets or valuation techniques that require observable direct or indirect inputs for substantially the full term of the asset or liability.

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

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

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

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

B. Other Fair Value Disclosures - None

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 156,079,735,632	$ 158,515,373,678	$ 11,244,718,871	$ 111,756,806,251	$ 33,078,210,510	$	$
Assets - Preferred stocks	1,650,779,490	1,649,560,412	146,792,046	652,461,747	851,525,697		
Assets - Common stock	981,312,884	981,312,884	20,105,298	953,704,000	7,503,586		
Assets - Mortgage loans - first liens	74,994,665,884	75,699,273,395			74,994,665,884		
Assets - Mortgage loans - other than first liens	1,531,750,994	1,624,375,173			1,531,750,994		
Assets - Policy loans	132,826,006	132,826,006		132,826,006			
Assets - Cash, cash equivalents and short-term investments	10,398,592,555	10,398,577,114	10,387,377,332	11,008,365	206,858		
Assets - Derivative assets	7,881,331,828	5,210,775,871	186,670,076	7,693,137,782	1,523,970		
Assets - Derivative collateral assets	535,947,648	535,947,648	535,947,648				
Assets - Other invested assets	16,916,592,831	17,021,105,916		3,746,722,185	1,427,130,290	11,742,740,356	
Assets - Separate account: variable products	195,089,005	195,089,005		195,089,005			
Assets - Separate account: group annuity	39,588,054,084	42,585,744,813	1,862,201,898	27,100,441,008	8,978,696,610	1,646,714,568	
Assets - Separate account: index-linked annuity	3,733,863,251	3,752,204,237	264,503,348	2,310,399,414	1,036,166,750	122,793,739	
Liabilities - Deposit-type contracts	65,281,677,227	64,393,885,351		64,742,700,200	538,977,027		
Liabilities - Repurchase agreements	2,731,996,682	2,731,996,682		2,731,996,682			
Liabilities - Derivative liabilities	1,826,814,857	1,764,491,688	21,570,459	1,805,244,398			
Liabilities - Derivative and other collateral	6,140,960,584	6,140,960,584	6,140,960,584				
Liabilities - Separate account: group annuity deposit-type contracts	6,163,204	6,334,470			6,163,204		
Liabilities - Separate account: funding agreements	20,521,334,205	20,157,383,746		20,521,334,205			
Liabilities - Separate account: group annuity	286,689,889	326,428,643		286,689,889			
Liabilities - Separate account: index-linked annuity derivatives	26,868,056	26,973,749		26,868,056			

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of September 30, 2025, the Company's general and separate accounts have $5,438 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

During 2025, the Company novated 474 life policies with statutory policy reserves of $31.5 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State and Federal Tax Credits - No Significant Changes

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

G. Retained Assets - None

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

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

The Company is the owner and beneficiary of life insurance policies which are included in aggregate write-ins for other than invested assets at their cash surrender values pursuant to SSAP No. 21, *Other Admitted Assets*. As of September 30, 2025 the cash surrender value of those policies is $2.0 billion.

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 2,012,233,109
(2)	Percentage bonds	%
(3)	Percentage stocks	%
(4)	Percentage mortgage loans	%
(5)	Percentage real estate	%
(6)	Percentage cash and short-term investments	%
(7)	Percentage derivatives	%
(8)	Percentage other invested assets	100.000 %

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

22. Events Subsequent

Subsequent events have been considered through November 13, 2025 for the statutory statement dated September 30, 2025.

23. Reinsurance

The Company entered into a modified coinsurance agreement effective June 1, 2020, with AARe, pursuant to which it ceded a quota share of all in force and certain future funding agreements in both the general and separate accounts. Effective July 1, 2025, the Company amended this treaty to consolidate it with another legacy funding agreement funds withheld agreement with AARe. Modified coinsurance reserves for the combined agreement were $32.3 million as of September 30, 2025.

Notes to the Financial Statements

23. Reinsurance (Continued)

The Company entered into a modified coinsurance agreement effective January 1, 2018, with AARe, pursuant to which it ceded a quota share of certain in force and future annuity business after the effective date of the treaty. Effective July 1, 2025, the Company amended this treaty to consolidate it with another modified coinsurance treaty with AARe. Modified coinsurance reserves for the consolidated treaty were $51.2 million as of September 30, 2025.

A. Ceded Reinsurance Report - No Significant Changes

B. Uncollectible Reinsurance - None

C. Commutation of Ceded Reinsurance - None

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies - No Significant Changes

30. Premium Deficiency Reserves - None

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

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

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

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

35. Separate Accounts - No Significant Changes

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 114,577

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
The Company has $3,094 million of assets under repurchase agreements, $40,088 million of assets pledged as collateral to the FHLB, and has granted security interest in $24,997 million of assets to the holders of secured funding agreements issued by the Company. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 2,426,235,957

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 29,956,094,616	$ 34,080,927,020
14.22	Preferred Stock	$ 57,362,100	$ 74,999,980
14.23	Common Stock	$ 431,092,126	$ 453,693,378
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 1,379,974,985	$ 1,357,990,393
14.26	All Other	$ 8,628,115,674	$ 9,738,789,760
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 40,452,639,501	$ 45,706,400,531
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

.....

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 42,864,874,795
1.13	Commercial Mortgages	$ 32,571,595,383
1.14	Total Mortgages in Good Standing	$ 75,436,470,178
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 935,345,415
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$ 419,533,869
1.33	Commercial Mortgages	$ 296,372,919
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 715,906,788
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 235,926,187
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 235,926,187
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 77,323,648,568
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$ 21,543,745
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 21,543,745

2. Operating Percentages:

2.1	A&H loss percent	(163.623)%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	394.311 %

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	591,167	383,629,469	30,322		384,250,957	1,604,134
2. Alaska	AK	L	64,202	34,342,642	2,928		34,409,771	
3. Arizona	AZ	L	1,282,569	672,982,259	59,443		674,324,272	1,071,534
4. Arkansas	AR	L	284,942	104,675,345	24,280		104,984,567	482,332
5. California	CA	L	4,866,387	3,278,277,900	248,594		3,283,392,880	5,720,362
6. Colorado	CO	L	1,023,819	386,314,516	44,671		387,383,006	2,387,283
7. Connecticut	CT	L	414,665	325,498,930	55,317		325,968,912	1,336,632
8. Delaware	DE	L	163,890	112,926,412	10,147		113,100,448	16,752,755,047
9. District of Columbia	DC	L	67,896	29,206,639	5,183		29,279,717	
10. Florida	FL	L	3,387,808	3,376,890,900	172,578		3,380,451,286	7,371,781
11. Georgia	GA	L	1,890,102	805,321,432	92,459		807,303,993	969,350
12. Hawaii	HI	L	305,888	128,596,382	5,110		128,907,381	122,037
13. Idaho	ID	L	233,485	106,200,429	16,396		106,450,310	1,716,079
14. Illinois	IL	L	2,267,045	1,047,607,175	72,895		1,049,947,115	705,122
15. Indiana	IN	L	1,709,704	559,587,830	74,147		561,371,681	1,752,490
16. Iowa	IA	L	2,467,630	215,396,466	28,139		217,892,236	1,840,745
17. Kansas	KS	L	1,057,590	113,973,604	32,289		115,063,483	706,153
18. Kentucky	KY	L	1,264,742	331,627,892	112,445		333,005,079	56,682
19. Louisiana	LA	L	3,532,720	311,072,704	728,726		315,334,149	334,556
20. Maine	ME	L	95,946	84,254,140	26,062		84,376,147	
21. Maryland	MD	L	947,212	537,674,010	59,766		538,680,988	2,486,270
22. Massachusetts	MA	L	493,318	467,275,378	58,063		467,826,759	534,787,842
23. Michigan	MI	L	3,416,831	1,094,594,158	74,605		1,098,085,594	4,214,012
24. Minnesota	MN	L	6,230,440	377,566,347	37,883		383,834,670	2,463,349
25. Mississippi	MS	L	379,013	183,607,846	24,072		184,010,931	80,000
26. Missouri	MO	L	1,545,454	1,041,095,901	46,829		1,042,688,185	1,861,738
27. Montana	MT	L	111,673	29,284,287	7,789		29,403,749	191,257
28. Nebraska	NE	L	717,882	82,356,212	17,293		83,091,386	218,580
29. Nevada	NV	L	322,924	246,556,959	17,501		246,897,384	485,022
30. New Hampshire	NH	L	81,931	100,488,323	14,614		100,584,868	403,804
31. New Jersey	NJ	L	786,340	1,248,056,408	88,284		1,248,931,032	8,561,530
32. New Mexico	NM	L	227,505	64,910,921	18,669		65,157,094	156,940
33. New York	NY	N	473,270	106,225,232	7,638		106,706,140	
34. North Carolina	NC	L	6,511,404	1,186,671,648	685,461		1,193,868,513	4,921,849
35. North Dakota	ND	L	239,742	74,092,429	684		74,332,855	215,511
36. Ohio	OH	L	2,523,158	1,444,868,884	105,721		1,447,497,763	4,083,364
37. Oklahoma	OK	L	754,091	137,198,715	26,081		137,978,888	493,230
38. Oregon	OR	L	816,680	195,048,022	34,994		195,899,696	1,052,141
39. Pennsylvania	PA	L	2,154,324	1,670,404,709	154,841		1,672,713,873	5,196,453
40. Rhode Island	RI	L	225,006	84,596,759	11,740		84,833,505	343,220
41. South Carolina	SC	L	9,044,923	470,835,457	1,350,575		481,230,955	1,293,767
42. South Dakota	SD	L	221,614	75,292,400	6,255		75,520,269	219,521
43. Tennessee	TN	L	1,523,496	625,035,820	122,674		626,681,991	2,068,459
44. Texas	TX	L	4,116,722	1,715,144,997	205,501		1,719,467,220	10,548,551
45. Utah	UT	L	488,468	270,440,300	24,692		270,953,460	689,700
46. Vermont	VT	L	36,237	34,660,388	6,992		34,703,617	2,000,000
47. Virginia	VA	L	1,195,168	745,188,148	73,719		746,457,035	3,364,319
48. Washington	WA	L	2,864,715	407,135,495	57,846		410,058,055	3,823,910
49. West Virginia	WV	L	503,744	188,415,317	100,008		189,019,069	32,558
50. Wisconsin	WI	L	4,234,561	339,474,424	39,019		343,748,004	2,573,324
51. Wyoming	WY	L	65,881	21,135,381	5,289		21,206,551	
52. American Samoa	AS	N						
53. Guam	GU	N		(510)			(510)	
54. Puerto Rico	PR	L	1,915	181,246	23		183,184	
55. U.S. Virgin Islands	VI	N		(30)			(30)	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	265,922	64,275			330,197	
58. Aggregate Other Aliens	OT	XXX	53,097	456,208			509,305	8,950,000,000
59. Subtotal		XXX	80,546,857	27,674,415,530	5,327,250		27,760,289,637	26,329,762,539
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	13,767,548				13,767,548	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	2,410,360				2,410,360	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	1,550,238		75,230		1,625,468	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	98,275,003	27,674,415,530	5,402,480		27,778,093,013	26,329,762,539
96. Plus Reinsurance Assumed		XXX	6,037,830	7,021,594,352			7,027,632,182	
97 Totals (All Business)		XXX	104,312,833	34,696,009,882	5,402,480		34,805,725,195	26,329,762,539
98. Less Reinsurance Ceded		XXX	103,972,244	27,792,067,919	5,311,284		27,901,351,447	16,148,364,771
99. Totals (All Business) less Reinsurance Ceded		XXX	340,589	6,903,941,963	91,195		6,904,373,748	10,181,397,767
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	53,097	456,208			509,305	8,950,000,000
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	53,097	456,208			509,305	8,950,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

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

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

Marc Rowan and Leon Black[1]
- Apollo Global Management, Inc.
  - Athene Holding Ltd.
    - Athene USA Corporation
      - A-A Onshore Fund, LLC
      - ARPH (Headquarters Building), LLC
      - Athene Employee Services LLC
      - Athene London Assignment Corporation
      - Athene Re Services, LLC
      - Athene Securities, LLC
      - Athene Assignment Corporation
      - Athene Noctua, LLC
      - Athene Risk Aggregator, LLC
      - ACM Trademarks, L.L.C.
      - Athene Annuity Re Ltd.
        - A-A Funding Holdco Offshore I, LLC
        - AARE Structured Holdings LLC
        - Athene Annuity and Life Company
          - Athene Annuity & Life Assurance Company of New York
            - Athene Life Insurance Company of New York
          - Structured Annuity Reinsurance Company
          - Athene Re USA IV, Inc.
          - Centralife Annuities Service, Inc.
          - AAIA RML, LLC
          - 141 W. Jackson Owner LLC
          - 660 NC LLC
          - AAIA RTL 2 LLC
          - AAIA RTL 1 LLC
          - P.L. Assigned Services, Inc.
          - AADE RML, LLC
          - A-A Funding Holdco Offshore II, LLC
            - A-A Funding Holdco Onshore, LLC
          - AP TS JV LLC
            - 5TS Holdings, LLC
              - RXR 5TS Owner LLC
        - Athene Life Re International Ltd.
        - Athene Life Re Ltd.
          - A-A Onshore Fund, LLC
          - ADIP (Athene) Carry Plan, L.P
        - Athene Annuity Re II Ltd.

The organizational chart shows the ultimate controlling persons of the reporting entity together with Apollo Global Management, Inc. ("AGM"), the Apollo Operating Group, subsidiaries of the Apollo Operating Group and the Apollo Funds. The Apollo Operating Group refers to (i) the limited partnerships through which the ultimate controlling persons currently operate Apollo's business and (ii) one or more limited partnerships formed for the purposes of, among other activities, holding certain of Apollo's gains or losses on its principal investments in the Apollo Funds. The Apollo Funds refers to the funds, alternative asset companies and other entities that are managed by the Apollo Operating Group.

[1] Joshua Harris, a former controlling person of Apollo Global Management, Inc., divested control on April 14, 2025. Mr. Harris' notice of divestiture remains pending in Texas.

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

PART 1 – ORGANIZATIONAL CHART

The organizational chart does not include subsidiaries or alternative investment vehicles of the Apollo Funds, which are included in Part 1A. Pursuant to a disclaimer of affiliation filed with the domiciliary insurance department of the reporting entity, the organizational chart also does not include any (i) personal investment entities of AGM Inc.'s controlling individuals, Marc Rowan, Joshua Harris and Leon Black, or (ii) portfolio companies, other than the following portfolio companies that control a United States domiciled insurer (excluding a captive insurer of a portfolio company) and their respective subsidiaries: Aspen Insurance Holdings Limited; Athene Holding Ltd.; Catalina Holdings (Bermuda) Ltd.; LifePoint Health, Inc.; and VA Capital Company LLC.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo AGER Co-Investors Management, LLC
- Apollo AGER Co-Investors (A-UK), L.P.
- Apollo AGER Co-Investors (A), L.P.
- Apollo (Athora) Co-Investors (A-UK), L.P.
- Apollo (Athora) Co-Investors (A), L.P.

Apollo Emerging Markets Fixed Income Strategies Advisors GP, LLC

Apollo Alternative Credit Long Short Advisors LLC
- Apollo Alternative Credit Long Short Fund, L.P.

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

Apollo Credit Advisors I, LLC
- Apollo/Palmetto Loan Portfolio, L.P.

Apollo Credit Advisors III, LLC

Apollo APC Capital Management, LLC
- Apollo APC Advisors, L.P.
  - A-A Asia Private Credit Fund (Feeder), L.P.
  - Apollo Asia Private Credit Fund, L.P.

Apollo Tail Convexity Advisors, LLC

MMJV LLC
- MMJV LP

Apollo Asia Real Estate Advisors II GP, LLC
- Apollo Asia Real Estate Advisors II, L.P.
  - Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.
    - Apollo Asia Real Estate Fund II (Lux), SCSp
  - Apollo Asia Real Estate Fund II, L.P.
  - Apollo Asia Real Estate Intermediate Fund II, L.P.
  - Apollo Asia Real Estate II Overseas Partners, L.P.
- Apollo Asia Real Estate Fund II Administration, LLC

Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC

Apollo Gretel Advisors GP, LLC

AP Liberty GP, LLC
- AP Liberty, L.P.

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

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

Apollo Aligned Alternatives (E-1)

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

Apollo Capital Efficient Advisors, LLC

Apollo COF Investor, LLC

Apollo Energy Opportunity Co-Investors (D) LLC

Apollo Europe Co-Investors III (D), LLC

Apollo European Credit Co-Investors, LLC

Apollo European Private Credit Fund GP S.a r.l.
- Apollo European Private Credit (Master) SCSp

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

PART 1 – ORGANIZATIONAL CHART

- Apollo European Strategic Co-Investors, LLC
- Apollo Private Markets SICAV
- Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.
  - Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp
  - Apollo Real Estate Debt - Europe Fund I (Levered), SCSp
  - Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp
- Apollo Realty Income Solutions GP S.a r.l.
- Apollo U.S. Private Credit Fund
- Redding Ridge Advisors LLC
  - Redding Ridge Holdings LP
- RRH Asset Management CIV GP, LLC
- RRH Asset Management Co-Investors, L.P.
- Apollo MidCap Holdings (Cayman) GP, Ltd.
  - Apollo Midcap Holdings (Cayman), L.P.

APH Holdings (FC), L.P.

- Apollo IG Replacement Advisors (Lux) GP, S.a r.l.
- ACC Advisors C, LLC
  - Apollo Hercules Advisors, L.P.
    - Apollo Hercules Partners, L.P.
- Apollo A-N Credit Advisors (APO FC-GP), LLC
  - Apollo A-N Credit Advisors (APO FC Delaware), L.P.
    - Apollo A-N Credit Fund (Delaware), L.P.
- Apollo Atlas Advisors (APO FC-GP), LLC
  - Apollo Atlas Advisors (APO FC), L.P.
    - Apollo Atlas Fund, LLC
      - Apollo Atlas Master Fund, LLC
- Apollo Hercules Advisors GP, LLC
- Apollo Navigator Capital Management I, LLC
  - Apollo Navigator Advisors I, L.P.
    - Apollo Navigator Aviation Fund I, L.P.
    - Apollo Navigator Aviation Offshore Fund I, L.P.
- Apollo Oasis Advisors GP, LLC
  - Apollo Oasis Advisors, L.P.
    - Apollo Oasis Partners, L.P.
- Apollo European MMPDF (B) Cayman GP, LLC
  - Apollo European MMPDF (B) Cayman, L.P.
- Apollo HD Advisors GP, LLC
  - Apollo HD Advisors, L.P.
    - Athene HD Investor, L.P.
      - AAA HD Investor (Cayman) Limited
      - HD Finance Holdings Limited
        - HD Bidco Limited
    - Athora HD Investor, L.P.
      - HD Finance Holdings Limited
- Apollo Energy Opportunity Advisors GP LLC
  - Apollo Energy Opportunity Advisors LP
    - Apollo Energy Opportunity Fund LP
- Apollo Alteri Investments Advisors II, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Alteri Investments II, SCSp
- Apollo Alteri Holdings II, SCSp

Apollo Europe Capital Management III, LLC
- Apollo Europe Advisors III, L.P.
  - AP Investment Europe III, L.P.

Apollo Union Street Capital Management, LLC
- Apollo Union Street Advisors, L.P.
  - Apollo Union Street Partners, L.P.

AP Kent Advisors GP, LLC
- AP Kent Advisors, L.P.
  - AP Kent Credit Fund, L.P.
  - AP Kent Credit Master Fund, L.P.

Apollo EPF Capital Management, Limited
- Apollo EPF Advisors, L.P.
  - Apollo European Principal Finance Fund (Feeder), L.P.
  - Apollo EPF Administration, Limited
    - Apollo EPF Co-Investors (A), L.P.
    - Apollo EPF Co-Investors (B), L.P.
- Apollo EPF Advisors II, L.P.
  - Apollo European Principal Finance Fund II (Dollar A), L.P.
  - Apollo European Principal Finance Fund II (Euro A), L.P.
  - Apollo European Principal Finance Fund II (Dollar B), L.P.
  - Apollo European Principal Finance Fund II (Master Dollar B), L.P.
  - Apollo European Principal Finance Fund II (Euro B), L.P.
  - Apollo European Principal Finance Fund II (Master Euro B), L.P.

Apollo EPF II Capital Management, LLC

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

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

ANRP II GenPar, Ltd.

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

Apollo Accord Advisors, LLC

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

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

Apollo AION Capital Partners GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Accord Co-Investors V (B), L.P.
- Apollo Accord (Lux) GP, S.a r.l.
  - Apollo Accord Fund V (Lux), SCSp
  - Apollo Accord Fund VI (Lux), SCSp
- Apollo Defined Return Advisors GP, LLC
  - Apollo Defined Return Advisors, L.P.
    - Apollo Defined Return Fund, L.P.
    - Apollo Defined Return Offshore Fund, L.P.
- Apollo Accord Advisors GP VI, LLC
  - Apollo Accord Advisors VI, L.P.
    - Apollo Accord Co-Investors VI (B), L.P.
    - Apollo Accord Fund VI, L.P.
    - Apollo Accord Offshore Fund VI, L.P.
- Apollo Credit Opportunity Advisors III (APO FC) GP LLC
  - Apollo Credit Opportunity Advisors III (APO FC) LP
    - Apollo Credit Opportunity Fund (Offshore) III LP
- Apollo Delphi Advisors, LLC
  - Apollo Delphi Fund, L.P.
  - Apollo Pythia Fund, L.P.
- Apollo Accord+ II Advisors GP, LLC
  - Apollo Accord+ II Advisors, L.P.
    - Apollo Accord+ II Offshore Fund (K), L.P.
    - Apollo Accord+ II Fund, L.P.
    - Apollo Accord+ II Co-Investors (B), L.P.
    - Apollo Accord+ II Offshore Fund, L.P.
- Apollo ST Advisors, LLC
- Apollo Revolver Capital Management, LLC
  - Apollo Revolver Advisors, L.P.
    - Apollo Revolver Fund, L.P.
    - Apollo Revolver Feeder Fund, L.P.
- Apollo Hybrid Value Advisors (APO FC-GP), LLC
  - Apollo Hybrid Value Advisors (APO FC), L.P.
- Apollo PPF Credit Strategies Advisors GP, LLC
  - Apollo PPF Credit Strategies Advisors, L.P.
    - Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
      - Apollo PPF Credit Strategies (Lux), SCSp
- Apollo Revolver Capital Management II, LLC
  - Apollo Revolver Advisors II, L.P.
    - Apollo Revolver Fund II (Offshore), L.P.
    - Apollo Revolver Fund II, L.P.
    - AP Revolver Fund II Holdings, L.P.
  - Apollo Revolver Advisors II (ATH), L.P.
    - Apollo Revolver Fund II (ATH), L.P.
- A-M Direct Lending GP (Lux) S.a r.l.
  - AM-EDL (Lux) SCSp
- Apollo Digital Origin Advisors GP, LLC
  - Apollo Digital Origin Advisors, L.P.
    - Apollo Digital Origin Aggregator A, L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Digital Origin Aggregator B, L.P.
- Apollo Digital Origin Co-Investors (B), L.P.
- Apollo Digital Origin Offshore Partners, L.P.
- Apollo Origination Holdings, LLC
  - Apollo Origination Europe (Lux B) GP, S.a r.l.
- Apollo Total Return Fund - Investment Grade II Advisors GP, LLC
  - Apollo Total Return Fund - Investment Grade II Advisors, L.P.
    - Apollo TRF - IG II (Cayman), L.P. - Series 1
    - Apollo TRF - IG II (Cayman), L.P.
    - Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1
    - Apollo Total Return Fund - Investment Grade II (Parallel), L.P.
    - Apollo Total Return Fund - Investment Grade II, L.P. - Series 1
    - Apollo Total Return Fund - Investment Grade II, L.P.
- Apollo IPF Advisors, LLC
  - India Property Fund, LP
  - India Property Fund Cayman, L.P.
  - India Property Fund, LLC
  - India Property Fund II LP
  - India Property Fund II Cayman LP
  - India Property Fund Cayman PS, L.P.
  - IPF II Co-Invest Cayman Master LP
  - IPF II Co-Invest BPS Cayman LP
  - IPF II Co-Invest Cayman LP
  - India Property Fund II Cayman BPS, L.P.
- Apollo/Athora Preferred Share Partnership Management, LLC
  - Apollo/Athora Preferred Share Partnership (UA), L.P.
  - Apollo/Athora Preferred Share Partnership, L.P.
- Apollo Athora KG Management, LLC
  - Apollo Athora KG Partnership, L.P.

APO Corp.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Co-Investors X (A), L.P.
Apollo Co-Investors X (D), L.P.
Apollo Co-Investors IX (A), L.P.
Apollo Co-Investors IX (D), L.P.
- Apollo Co-Investors VI (A), LLC
- Apollo Co-Investors VI (B), LLC
- Apollo Co-Investors VI (C), LLC
- Apollo Co-Investors VI (D), L.P.
- Apollo Co-Investors VII (A), L.P

Apollo Credit Fund Co-Investors, LP
Apollo Credit Opportunity Co-Investors III (A) LP
Apollo Credit Opportunity Co-Investors III (B) LP
Apollo Credit Strategies Co-Investors, LP
Apollo Credit Strategies Co-Investors (D), L.P.
Apollo Credit Strategies IDF Co-Investors (A), L.P.
Apollo Defined Return Co-Investors (A), L.P.
Apollo Delphi Co-Investors (D), L.P.
Apollo EPF Co-Investors II (A), L.P.
Apollo EPF Co-Investors II (D), L.P.
Apollo EPF Co-Investors II (Euro), L.P.
Apollo EPF Co-Investors III (A), L.P.
Apollo EPF Co-Investors III (D), L.P.
Apollo EPF Co-Investors IV (D), L.P.
Apollo Excelsior Co-Investors (D), L.P.
Apollo Franklin Co-Investors (DC-D), L.P.
Apollo HSF I Co-Invest, L.P.
Apollo HVF Co-Investors (A), L.P.
Apollo HVF Co-Investors (D), L.P.
Apollo HVF Co-Investors (DC-D), L.P.
Apollo HVF Co-Investors II (A), L.P.
Apollo HVF Co-Investors II (D), L.P.
Apollo Impact Mission Co-Investors (A), L.P.
Apollo Impact Mission Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (A), L.P.
Apollo Infra Equity Co-Investors (D), L.P.
Apollo Infra Equity Co-Investors (IH-D), L.P.
Apollo Infrastructure Opportunities II Co-Investors (A), L.P.
Apollo Infrastructure Opportunities II Co-Investors (D), L.P.
Apollo Infrastructure Opportunities III Co-Investors (A), L.P.
Apollo Kings Alley Credit Co-Investors (D), L.P.
Apollo Lincoln Private Credit Co-Investors (DC-D), L.P.
Apollo Navigator Co-Investors I (A), L.P.
Apollo Navigator Co-Investors I (D), L.P.
Apollo Navigator Co-Investors I (DC-D), L.P.
Apollo Origination Partnership II Co-Investors (A), L.P.
Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.
Apollo Revolver Co-Investors (A), L.P.
Apollo Revolver Co-Investors (D), L.P.

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

PART 1 – ORGANIZATIONAL CHART

Apollo Revolver Co-Investors II (A), L.P.
Apollo Royalties Co-Investors I (D), L.P.
Apollo RRH Co-Investors (A), L.P.
Apollo Senior Loan Fund Co-Investors (D), L.P.
Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.
Apollo SOMA Co-Investors, LLC
Apollo SPAC Co-Investors I (A), L.P.
Apollo SPAC Co-Investors I (D), L.P.
Apollo Special Situations Co-Investors (A), L.P.
Apollo Special Situations Co-Investors (D), L.P.
Apollo Special Situations Co-Investors (IH-A), L.P.
Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
Apollo Total Return Co-Investors (A) LP
Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
Apollo Tower Credit Co-Investors (DE FC-D), L.P.
Apollo Union Street Co-Investors (D), L.P.
Apollo Union Street SPV Co-Investors (D), L.P.
Apollo USREF Co-Investors II (A), L.P.
Apollo USREF Co-Investors III (A), L.P.
Apollo USREF Co-Investors III (D), L.P.
Apollo USREF III Royce Co-Investors (A), L.P.
Apollo Venerable Co-Investors (A), L.P.
FCI Co-Investors II (A), L.P.
FCI Co-Investors III (A), L.P.
FCI Co-Investors IV (A), L.P.
FCI Co-Investors IV (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.

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

AP Violet Advisors GP, LLC

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo SPN Capital Management, LLC
  - Apollo SPN Advisors, L.P.
    - Apollo SPN Investments I, L.P.
- AAA MIP Limited
  - AAA Associates, L.P.
- AP Caps II Holdings GP, LLC
  - Acropolis Infrastructure Acquisition Sponsor, L.P.
  - APSG Sponsor, L.P.
  - APSG Sponsor II, L.P.
  - APSG Sponsor III, L.P.
  - Delphi Growth Capital Sponsor, L.P.
- APSG Advisors GP, LLC
  - Acropolis Infrastructure Acquisition Advisors, L.P.
  - APSG Advisors, L.P.
  - APSG Advisors II, L.P.
  - Delphi Growth Capital Advisors, L.P.
- Delaware Rose GP L.L.C
  - Apollo Rose GP, L.P.
    - Apollo Rose II Co-Investors (H), L.P.
    - Apollo Rose II (A), L.P.
    - Apollo Rose II (B), L.P.
    - Apollo Rose II (C), L.P.
    - Apollo Rose II (D), L.P.
    - Apollo Rose II (E), L.P.
    - Apollo Rose II (F), L.P.
    - Apollo Rose II (G), L.P.
      - Catalina Holdings (Bermuda) Ltd.
        - Catalina Re Bermuda Ltd (formerly Catalina Alpha Ltd)
          - Catalina General Insurance Ltd.
            - Propco (Telford) Limited
            - Asia Capital Reinsurance Group PTE. Ltd.
              - Asia Capital Reinsurance Malaysia SDN BHD
            - Catalina Echo Limited
              - Residential Loss Control Holdings LLC
                - Home Construction Management Inc
                  - ProBuilders Specialty Insurance Company
            - Catalina Oxenwood Real Estate II Ltd
              - OXW Capital LP
                - Oxenwood Luxembourg S.à r.l.
              - Oxenwood Real Estate LLP
                - OXW Capital Management Limited
              - OXW Partners LP
                - Oxenwood JV Capital Limited
                  - Oxenwood Luxembourg S.à r.l.
              - OXW Partners 2 LP
                - Oxenwood JV Capital 2 Limited
                  - Oxenwood Luxembourg 2 S.à r.l.
              - OLF1 Partners LP

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

PART 1 – ORGANIZATIONAL CHART

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

- Catalina Re Archdale US LLC
  - Catalina Re Archdale Life Insurance Company Ltd.

Catalina Beta Ltd.

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

Apollo Rose II (I), L.P.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Wessex Advisors GP, LLC
  - Apollo Wessex Advisors, L.P.
    - Wessex Holdings, L.P.
  - AP Extreme Advisors GP, LLC

APH Holdings, L.P.

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

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

PART 1 – ORGANIZATIONAL CHART

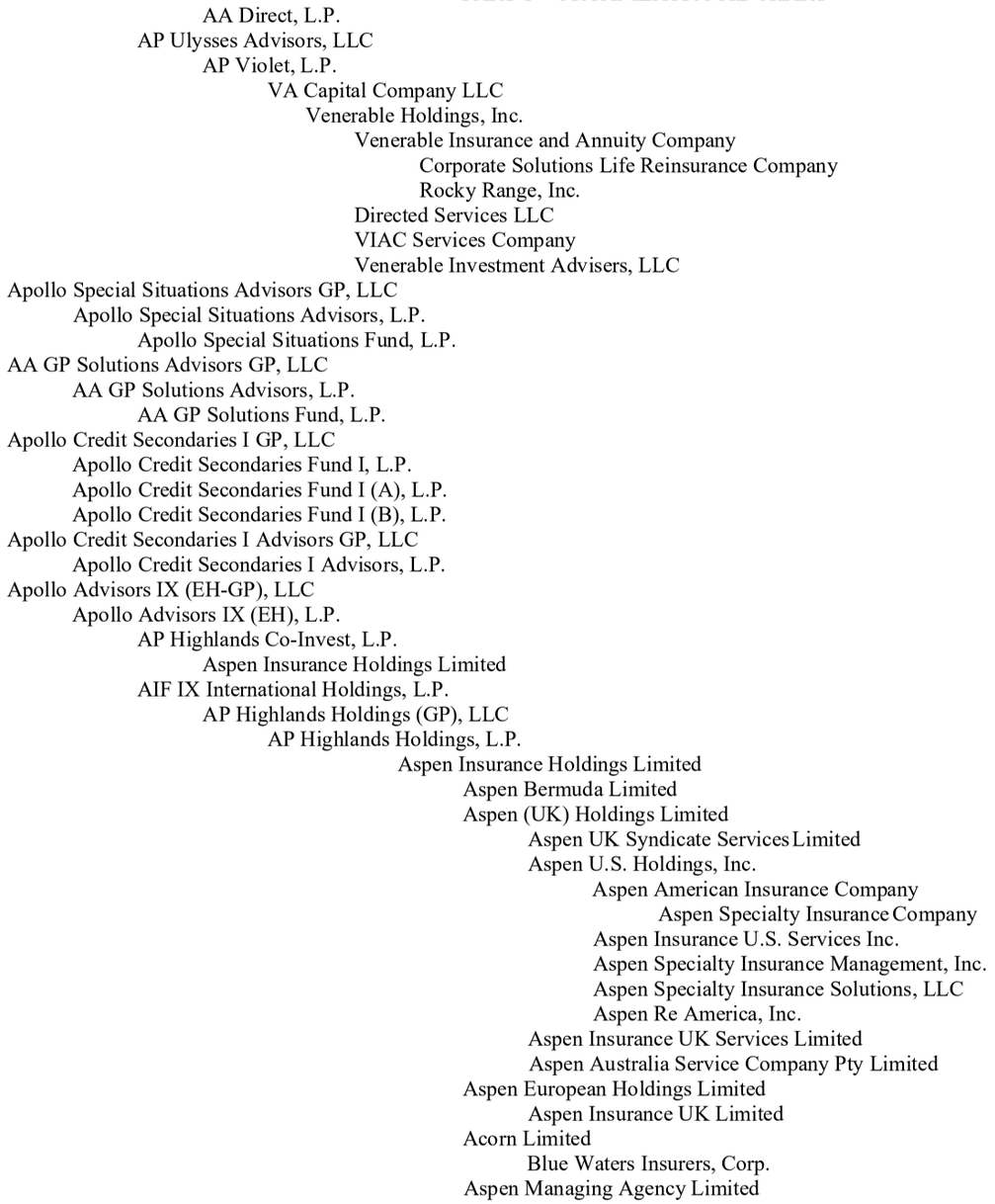

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 – ORGANIZATIONAL CHART

Aspen Underwriting Limited
Aspen Capital Management Limited
Peregrine Reinsurance Ltd

Harvest Holdings II GP, LLC
- Harvest Holdings II (C), L.P.
- Harvest Holdings II (V), L.P.
- Karpos Investments II (C), L.P.
- Karpos Investments II (V), L.P.

Apollo Infra Equity Advisors (IH-GP), LLC
- Apollo Infra Equity Advisors (IH UT), L.P.
- Apollo Infra Equity Advisors (IH), L.P.
  - Apollo Infra Equity Feeder Fund (TE Debt), L.P.
  - Apollo Infra Equity International Fund, L.P.

Apollo FIG Carry Pool Aggregator GP, LLC
- Apollo FIG Carry Pool Aggregator, L.P.
- Apollo FIG Carry Pool Intermediate, L.P.
- Apollo FIG Carry Pool Intermediate (FC), L.P.

Apollo Advisors VIII (EH-GP), Ltd.
- Apollo Advisors VIII (EH), L.P.
  - Apollo Co-Investors VIII (EH-E), L.P.

Financial Credit II Capital Management, LLC
- Financial Credit Investment Advisors II, L.P.
  - Financial Credit Investment II, L.P.

Financial Credit III Capital Management, LLC
- Financial Credit Investment Advisors III, L.P.
  - Financial Credit Investment III, L.P.

Financial Credit IV Capital Management, LLC
- Financial Credit Investment Advisors IV, L.P.

Apollo ADIP Capital Management, LLC
- Apollo ADIP Advisors, L.P.
  - Apollo/Athene Dedicated Investment Program (A), L.P.
  - Apollo/Athene Dedicated Investment Program (B), L.P.
  - Apollo/Athene Dedicated Investment Program (C), L.P.
  - Apollo/Athene Dedicated Investment Program (D), L.P.
  - Apollo/Athene Dedicated Investment Program (E), L.P.
  - Apollo ADIP (Lux) GP, S.a r.l.
    - Apollo/Athene Dedicated Investment Program (Lux), SCSp

Apollo Hybrid Value Capital Management II, LLC
- Apollo RWNIH-HSMA Advisors LP
  - Apollo RWNIH-HSMA LP
- Apollo Hybrid Value Advisors II, L.P.
  - Apollo Grizzly Bear Co-Invest Ultimate GP, LLC
  - Apollo HVF Co-Investors II (B), L.P.
  - Apollo Hybrid Value Fund II, L.P.
  - Apollo Hybrid Value Fund (MS I) II, L.P.
  - Apollo Hybrid Value Overseas Partners II, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Hybrid Value Overseas Partners (Lux) II, SCSp
- Apollo Hybrid Value Overseas Partners (MS I) II, L.P.
- Apollo TAMF Co-Invest Ultimate GP, LLC
  - Apollo TAMF Co-Invest GP, L.P.
    - Apollo TAMF Co-Invest, L.P.

AA IX Holdings, LLC

Apollo Impact Mission Capital Management, LLC

- Apollo Impact Mission Advisors, L.P.
  - Apollo Impact Mission Co-Investors (B), L.P.
  - Apollo Impact Mission Fund, L.P.
  - Apollo Impact Mission Fund (Overseas), L.P.
  - Apollo Impact Mission Overseas Partners (Delaware 892), L.P.
  - Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Impact Mission Overseas Partners (Lux), SCSp

Apollo Capital Management IX, LLC

- Apollo Advisors IX, L.P.
  - Apollo Co-Investors IX (B), L.P.
  - Apollo Co-Investors IX (C), L.P.
  - Apollo Fund Administration IX, LLC
  - Apollo Investment Fund IX, L.P.
  - Apollo Investment Fund (I) IX, L.P.
  - Apollo Overseas Partners IX, L.P.
  - Apollo Overseas Partners (I) IX, L.P.
  - Apollo Overseas Partners (Delaware) IX, L.P.
  - Apollo Overseas Partners (Delaware 892) IX, L.P.
  - Apollo Overseas Partners (Lux) IX GP, S.a r.l.
    - Apollo Overseas Partners (Lux) IX, SCSp
  - AP Castle Holdings GP S.a r.l.
  - AP IX GenPar, LLC
  - AP IX DSB Holdings, L.P.
    - DSB Parent GP, LLC
      - Knight Parent Ventures LP
        - Forward Health Ventures L.P.
          - Forward Health Ventures Holdings, Inc.
            - Forward Health Ventures (A) LLC
          - Forward Health Ventures (B) LLC
            - STeM Parent L.P.
            - STeM Holdings Inc.
            - STeM Management, LLC
            - STeM Operating, LLC
          - Forward Health Ventures Investments GP, LLC
    - DSB Holdings II GP, LLC
      - DSB Holdings II, L.P.
        - DSB Parent L.P.
          - DSB Holdings, Inc.
            - DSB Acquisition LLC
              - LifePoint Health, Inc.
                - Legacy LifePoint Health, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Province Healthcare Company, LLC
  - Brim Hospitals, Inc.
  - Colorado Plains Physician Practices, LLC
  - Las Cruces Cardiology Group, LLC
  - Las Cruces Endoscopy Partner, LLC
    - Las Cruces Endoscopy, LLC
      - Lohman Endoscopy Center, LLC
  - Las Cruces Physician Practices, LLC
  - Los Alamos Physician Practices, LLC
  - Martinsville Physician Practices, LLC
  - Memorial Prompt Care, LLC
  - Northeastern Nevada Physician Practices, LLC
  - PHC-Aviation, Inc.
  - PHC-Elko, Inc.
  - PHC-Fort Mohave, Inc.
  - PHC-Fort Morgan, Inc.
  - PHC-Lake Havasu, Inc.
    - Havasu Regional Medical Center, LLC
    - HRMC, LLC
  - PHC-Lakewood, Inc
    - PHC-Morgan City, L.P.
  - PHC-Las Cruces, Inc.
  - PHC-Los Alamos, Inc.
  - PHC-Minden G.P., Inc
    - PHC-Minden, LLC
  - PHC-Morgan Lake, Inc.
    - PHC-Morgan City, L.P.
  - PHC-Selma, LLC
  - PHC-Tennessee, Inc.
  - Principal-Needles, Inc.
  - Teche Regional Physician Practices, LLC
  - Valley View Physician Practices, LLC
- Historic LifePoint Hospitals, LLC
  - LifePoint Hospitals Holdings, LLC
    - AdvantagePoint Health Alliance, LLC
      - AdvantagePoint Health Alliance – Blue Ridge, LLC
      - AdvantagePoint Health Alliance – Bluegrass, LLC
      - AdvantagePoint Health Alliance - Hot Springs, LLC
      - AdvantagePoint Health Alliance - Mesilla Valley, LLC
      - AdvantagePoint Health Alliance - Paris, LLC
      - AdvantagePoint Health Alliance – Tennessee Valley, LLC
      - AdvantagePoint Health Alliance – Great Lakes, LLC
      - AdvantagePoint Health Alliance – Laurel Highlands, LLC
      - AdvantagePoint Health Alliance – Northwest, LLC
      - AdvantagePoint Health Alliance – Western North Carolina, LLC
    - Ashley Valley Medical Center, LLC
    - Ashley Valley Physician Practice, LLC
    - Castleview Medical, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

DLP Partner Central Carolina, LLC

DLP Partner Conemaugh, LLC

DLP Partner Frye, LLC

DLP Partner Marquette, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- LifePoint of Lake Cumberland, LLC
  - LCMC PET, LLC
  - Somerset Surgery Partner, LLC
    - Lake Cumberland Surgery Center, LP
  - Lake Cumberland Cardiology Associates, LLC
  - Lake Cumberland Physician Practices, LLC
    - LCMC MRI, LLC
  - Lake Cumberland Regional Hospital, LLC
  - Lake Cumberland Regional Physician Hospital Organization, LLC
- LifePoint RC, Inc.
- Logan Medical, LLC
- Meadowview Rights, LLC
- Northwest Medical Center-Winfield, LLC
- Norton Partner, LLC
- NWMC-Winfield Hospitalist Physicians, LLC
- NWMC-Winfield Physician Practices, LLC
- Piedmont Partner, LLC
- Portage Holding Company, LLC
  - PH Copper Country Apothecaries, LLC
  - Portage Hospital, LLC
    - Portage Calumet MOB, LLC
  - Portage JV, LLC
    - Ontonagon Community Health Center, Inc.
    - Upper Peninsula Health Plan, LLC
    - Upper Peninsula Managed Care, LLC
  - Portage Physician Practices, Inc.
- Portage Partner, LLC
- Professional Billing Services, LLC
- Providence Holding Company, LLC
  - Providence Group Practices, LLC
  - Providence Group Practices II, LLC
  - Providence Hospital, LLC
    - PERS Legacy, LLC
    - Providence Imaging Center, LLC
    - Providence Professional Services, LLC
  - Providence Physician Practices, LLC
- River Parishes Hospital, LLC
- River Parishes Partner, LLC
- River Parishes Physician Practices, LLC
- Rockdale Clinically Integrated Medical Care Organization, LLC
- Rockdale Hospital, LLC
- Rockdale Physician Practices, LLC
- Smith County Memorial Hospital, LLC
- Southern Tennessee EMS, LLC
- Southern Tennessee Medical Center, LLC
- Southern Tennessee PHO, LLC
- Spring View Hospital, LLC
- Spring View Physician Practices, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Springhill Medical Center, LLC
- Sumner Real Estate Holdings, LLC
  - SST Community Health, L.L.C.
- THM Physician Practice, LLC
- Ville Platte Medical Center, LLC
  - Wythe County Community Hospital, LLC
  - Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC

LifePoint Acquisition Corp.

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

Lima HoldCo, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

Nason Medical Center, LLC

Nason Physician Practices, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Lifepoint Rehabilitation Services, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

LifePoint Knight Contract Services, LLC
LifePoint Rehab Physician Services, LLC
LP IRF Development 65, LLC
Baptist Memorial Rehabilitation Hospital - Madison, LLC
LPNT Buckeye Propco, LLC
LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT IRF Development 83, LLC
Clarksville Rehabilitation Hospital, LLC
LPNT IRF Development 84, LLC
LPNT IRF Development 85, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC

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

PART 1 – ORGANIZATIONAL CHART

Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC
Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC

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

PART 1 – ORGANIZATIONAL CHART

LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.
Forward Health Ventures, L.P.
Forward Health Ventures Holdings, Inc.
Forward Health Ventures (A) LLC
Forward Health Ventures (B) LLC
STeM Parent, LP
STeM Holdings, Inc.
STeM Management, LLC
STeM Operating, LLC
Forward Health Ventures Investments GP, LLC
Realpoint Properties, LLC
Realpoint Properties Intermediate Holdings, LLC
1029 Medical Center Circle MOB, LLC
1041 Morganton Boulevard SW MOB, LLC
1111 Medical Center Circle MOB, LLC
112 Tradepark Drive MOB, LLC
1140 Lexington Road MOB, LLC
1150 Lexington Road MOB, LLC
1152 Lexington Road MOB, LLC
137 South Main Street MOB, LLC
150 West 100 North MOB, LLC
1520 East Hammer Lane MOB, LLC
155 Hospital Road MOB, LLC
1717 Harper Road MOB, LLC
175 North 100 West MOB, LLC
183 Hospital Road MOB, LLC
186 Medical Park Loop MOB, LLC
1995 Errecart Boulevard MOB, LLC
201 South Main Street MOB, LLC
225 Big Station Camp Boulevard MOB, LLC
225 Hospital Drive MOB-A, LLC
225 Hospital Drive MOB-B, LLC
253 Veterans Drive MOB, LLC
2850 Lewis Lane MOB, LLC
2870 Lewis Lane MOB, LLC
319 Hospital Drive MOB, LLC

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

PART 1 – ORGANIZATIONAL CHART

350 Hospital Way MOB, LLC
360 Hospital Drive LTC, LLC
419 Holiday Court MOB, LLC
45 Tower Circle MOB, LLC
5300 South Highway 95 MOB, LLC
550 Hospital Drive MOB, LLC
6719 Gov. G. C. Peery Highway MOB, LLC
6735 Suffield Lane LTC, LLC
711 Cook Drive MOB, LLC
8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC

ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLC
Apollo U.S. Real Estate Advisors III, L.P.
Apollo U.S. Real Estate Fund III, L.P.
Apollo U.S. Real Estate Fund III Acquisitions, LLC
Apollo U.S. Real Estate Partners III (Offshore), L.P.
Apollo U.S. Real Estate Partners III (TE), L.P.
Apollo Cardinal Advisors, L.P.
Apollo Cardinal Coinvest Fund, L.P.
Apollo 100 West Putnam Advisors GP, LLC
Apollo Capital Management X, LLC
Apollo Advisors X, L.P.
Apollo Co-Investors X (B), L.P.
Apollo Co-Investors X (C), L.P.
Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
Apollo Overseas Partners (Delaware) X, L.P.
Apollo Overseas Partners (Delaware 892) X, L.P.
Apollo Overseas Partners (I) X, L.P.
Apollo Overseas Partners X, L.P.
AP X Star Holdings GP, LLC
Apollo Advisors X (EH-GP), LLC
Apollo ADIP Capital Management II, LLC
Apollo ADIP Advisors II, L.P.
Apollo/Athene Dedicated Investment Program II, L.P.
Apollo ADIP Co-Investors II (B), L.P.
Apollo Clean Transition Equity Partners II Capital Management, LLC
Apollo Clean Transition Equity Partners II Advisors, L.P.
Apollo Clean Transition Equity Partners II, L.P.
Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.

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PART 1 – ORGANIZATIONAL CHART

Apollo Broad Middle Markets Lending Fund, L.P.
AA X Holdings, LLC
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
Apollo Management Japan, Ltd.
Apollo International Capital
August Global Management, LLC
Apollo Advisors (Mauritius) Ltd.
AGM India Advisors Private Limited
AIM (P2) Anguilla, LLC
APO UK (FC), Limited
Apollo Asset Management Europe LLP
Apollo Investment Management Europe LLP
Apollo Asset Management Europe PC LLP
Apollo Management International LLP
Apollo Management (UK) VI, LLC
AMI (Luxembourg) S.a r.l.
Apollo Management Asia Pacific Holdings Limited
Apollo Management Asia Pacific Limited
Apollo Management Japan Limited
Apollo Management Advisors Switzerland Sarl
Apollo Management Advisors España, S.L.U.
Apollo Capital Solutions Europe B.V.
Apollo Investment Management Europe (Luxembourg) S.a r.l.
Apollo Principal Holdings B GP, LLC
Apollo Principal Holdings B, L.P.
Apollo BTGP Boreas GP, LLC
Apollo BTGP Boreas Depositor, L.P.
Apollo Golden Falcon Advisors GP, LLC
Apollo Long-Term Infrastructure Strategy Advisors GP, LLC
2024 TTC Aggregator GP, LLC
Apollo HV Advisors GP, LLC
AP S&I Administrator, LLC
AP Fresco Aggregator GP, LLC
Apollo Credit Liquidity Investor, LLC
Apollo Credit Opportunity Co-Investors III (D) LLC
Apollo Structured Credit Recovery Co-Investors III (D) LLC
Apollo Advisors VII (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC-GP), LLC
Apollo ANRP Advisors (APO DC), L.P.
Apollo Energy Opportunity Co-Investors (DC-D) LLC
Apollo Credit Short Opportunities Co-Investors (D), LLC
Apollo Emerging Markets Debt Co-Investors (D) GP LLC
Apollo Emerging Markets Debt Co-Investors (D) LP
Apollo Credit Income Co-Investors (D) LLC
Apollo U.S. Real Estate Advisors GP II, LLC
Apollo U.S. Real Estate Advisors II, L.P.
Apollo U.S. Real Estate Fund II, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo AGRE USREF Co-Investors (B), LLC

Apollo Tundra Advisors GP, LLC

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

Apollo Pencil Advisors GP, LLC

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

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

ARIS Special Limited Partner, LLC

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Mortgage Aggregator Series Trust Administrator, L.P. - Series A
Mortgage Aggregator Series Trust Administrator, L.P. - Series B
Mortgage Aggregator Series Trust Administrator, L.P. - Series C
Mortgage Aggregator Series Trust Administrator, L.P. - Series D
Apollo IDF Advisors GP LLC
- Apollo S3 Private Markets IDF Advisors, LP
  - Apollo S3 Private Markets IDF, LP
- Apollo Asset-Backed Finance IDF Advisors, LP
  - Apollo Asset-Backed Finance IDF, LP
- Apollo Aligned Alternatives IDF Advisors, LP
  - Apollo AAA IDF Series Feeder, LP
  - Apollo Aligned Alternatives IDF, LP
- Apollo Credit Strategies IDF Advisors, LP
  - Apollo Credit Strategies IDF, LP
  - Apollo Credit Strategies IDF Series Feeder, LP
- Apollo Debt Solutions IDF Advisors, LP
  - Apollo Debt Solutions IDF, LP
  - Apollo Debt Solutions IDF Series Feeder, LP
- Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
  - Apollo Opportunistic Multi-Asset Credit IDF, LP
- Apollo Real Estate Income IDF Advisors, LP
  - Apollo Real Estate Income IDF, LP
- Apollo Total Return Fund IDF Advisors, LP
  - Apollo Total Return Fund IDF, LP
- Apollo Total Return Fund IG IDF Advisors, LP
  - Apollo Total Return Fund IG IDF, LP

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

ALTRA GP S.a r.l.
Apollo Hemingway Real Estate (Lux), GP S.a r.l.
Auxo Holdings Advisors GP, LLC
AAA Equipment Advisors GP, LLC
- AAA Equipment Advisors, L.P.
  - AAA Equipment, L.P.

Apollo Infrastructure Company LLC
Apollo Infrastructure Company LLC - Series I
Apollo Infrastructure Company LLC - Series II
AP Infra Equity Holdings, LLC
Apollo Belstar Aggregator GP LLC
- Apollo Belstar Aggregator, L.P.

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

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

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

Apollo Asset Backed Credit Company LLC

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PART 1 – ORGANIZATIONAL CHART

Apollo Asset Backed Credit Company LLC - Series I
Apollo Asset Backed Credit Company LLC - Series II
AP Aoide SPV GP, LLC
Mortgage Aggregator Series Trust Administrator, L.P. - Series E
Apollo Libra Credit Opportunities Fund Advisors, LLC
Apollo Libra Co-Investors (D), L.P.
Apollo Libra Credit Opportunities Fund, L.P.
Apollo Credit Opportunity Advisors III GP LLC
Apollo Credit Opportunity Advisors III LP
Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC
Apollo ST Credit Strategies GP LLC
Apollo Credit Strategies Fund LP
Apollo ST Credit Partners GP LLC
Apollo Credit Fund LP
Apollo Incubator Advisors, LLC
Apollo Asia Capital Management, LLC
Apollo Asia Advisors, L.P.
Apollo Asia Administration, LLC
Apollo Oak Advisors GP, LLC
Apollo Oak Management, L.P.
Apollo Palmetto Management, LLC
Apollo Palmetto Advisors, L.P.
Apollo Palmetto Strategic Partnership, L.P.
Palmetto Athene Holdings (Cayman), L.P.
Apollo Palmetto Athene Partnership, L.P.
Apollo Palmetto Athene Advisors, L.P.
Apollo Thunder Co-Investors (D), LLC
AES Co-Investors II, LLC
Apollo Special Situations Advisors (APO DC-GP), LLC
Apollo Special Situations Advisors (APO DC), L.P.
Apollo Asia Real Estate Advisors (APO DC-GP), LLC
Apollo Asia Real Estate Advisors (APO DC), L.P.
Apollo AION Capital Partners (APO DC-GP), LLC
Apollo AION Capital Partners (APO DC), L.P.
AP Calliope (GP), LLC
AP Calliope GP, L.P.
Apollo Calliope Fund, L.P.
Apollo Zeus Strategic Co-Investors (DC-D), LLC
Apollo SK Strategic Co-Investors (DC-D), LLC
Apollo Total Return Co-Investors (D) GP LLC
Apollo Total Return Co-Investors (D) LP
APH HFA Holdings GP, Ltd.
APH HFA Holdings, L.P.
AGRE Asia Pacific Real Estate Advisors GP, Ltd.
AGRE Asia Pacific Real Estate Advisors, L.P.

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PART 1 – ORGANIZATIONAL CHART

- AP Elmo Holdings GP, LLC
- APH Holdings (DC), L.P.
  - Irradiant Mortgage Aggregator GP, LLC
    - Irradiant Mortgage Opportunities Investors (B), L.P.
  - Irradiant ROP Fund GP, LLC
    - Irradiant Renewable Opportunities Partners, L.P.
    - Irradiant Renewable Opportunities Partners (TE), L.P.
  - Irradiant Solutions Fund II GP, LLC
    - Irradiant Orchid Investors, L.P.
    - Irradiant Sidecar SOM, L.P.
    - Irradiant TH Investors, L.P.
    - IFRG Investors III, L.P.
    - ISF II Feeder, L.P.
    - Irradiant Solutions Fund II, L.P.
  - Irradiant BDG Investors GP, LLC
    - Irradiant BDG Investors, L.P.
  - IFRG Investors GP, LLC
    - IFRG Investors II, L.P.
  - Irradiant Solutions Fund GP, LLC
    - Irradiant Solutions Fund, L.P.
    - Irradiant Solutions Mini-Master Fund, L.P.
    - Irradiant Solutions Offshore Fund, L.P.
  - IPCC GP, LLC
    - IPCC Fund, L.P.
  - Apollo PCGF Advisors GP, LLC
    - Apollo PCGF Advisors, L.P.
  - Apollo TPSF Co-Invest GP, LLC
    - Apollo TPSF Violet Crown Partnership, L.P.
  - Apollo Grizzly Bear Credit Advisors GP, LLC
  - Apollo/Cavenham EMA Capital Management II, LLC
    - Apollo/Cavenham EMA Advisors II, L.P.
      - Apollo/Cavenham European Managed Account II, L.P.
  - Apollo Multi-Credit Fund GP (Lux) S.a r.l.
    - Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF
  - Apollo Emerging Markets Debt Advisors GP LLC
  - Apollo Total Return Advisors GP LLC
    - Apollo Total Return Advisors L.P.
      - Apollo Total Return (Onshore), L.P.
      - Apollo Total Return Fund (Exempt) LP
      - Apollo Total Return Master Fund LP
  - Apollo Total Return Enhanced Advisors GP LLC
    - Apollo Total Return Enhanced Advisors LP
  - Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
    - Apollo Tactical Value SPN Advisors (APO DC), L.P.
      - Apollo Tactical Value SPN Investments, L.P.
  - Apollo Moultrie Capital Management, LLC
    - Apollo Moultrie Credit Fund Advisors, L.P.
      - Apollo Moultrie Credit Fund, L.P.

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PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

RWNIH-ALL Advisors, LLC

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

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

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

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

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

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

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

Apollo Infra Equity Advisors (APO DC-GP), LLC

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PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

Apollo Structured Credit Recovery Advisors III LLC

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

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

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

Apollo Core Infrastructure Advisors GP, LLC

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PART 1 – ORGANIZATIONAL CHART

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

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PART 1 – ORGANIZATIONAL CHART

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

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PART 1 – ORGANIZATIONAL CHART

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

Apollo Infrastructure Opportunities Advisors III GP, LLC

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

Apollo Excelsior PE Ultimate GP, LLC

- Apollo Excelsior PE Advisors, L.P.

Apollo ABF Advisors GP, LLC

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

Apollo Origination Advisors II GP, LLC

- Apollo Origination Advisors II, L.P.

ACTC Advisors GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

Apollo Management Holdings GP, LLC
- Apollo Management Holdings, L.P.
  - Apollo MPS Management, LLC
  - AMAPS 1 LLC
  - Apollo Colt Advisors, LLC
    - Apollo Colt Partnership, L.P.
  - Apollo CERPI Management LLC
  - Apollo Management GP, LLC
    - Apollo Management, L.P.
      - AIF XI Management, LLC
      - Apollo ANRP Management III, LLC
      - AIF III Management, LLC
        - Apollo Management III, L.P.
      - Apollo Management IV, L.P.
      - AIF V Management, LLC
        - Apollo Management V, L.P.
      - AIF VI Management, LLC
        - Apollo Management VI, L.P.
      - AIF VII Management, LLC
        - Apollo Management VII, L.P.
          - Apollo Management (AOP) VII, LLC
      - AIF VIII Management, LLC
        - Apollo Management VIII, L.P.
          - Apollo Uniform GP, LLC
      - AIF IX Management, LLC
        - Apollo Management IX, L.P.
          - Apollo Management (AOP) IX, LLC
          - AP IX Tiger Holdings GP, LLC
      - Apollo Special Situations Management, LLC
        - Apollo Special Situations Management, L.P.
      - Apollo HD Management GP, LLC
        - Apollo HD Management, L.P.
      - Apollo Hybrid Value Management GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

Apollo Hybrid Value Management, L.P
Apollo Infra Equity Management GP, LLC
Apollo Infra Equity Management L.P.
Apollo Infrastructure Opportunities Management II GP, LLC
Apollo Infrastructure Opportunities Management II, L.P.
Apollo Hybrid Value Management GP II, LLC
Apollo Hybrid Value Management II, L.P.
Apollo Impact Mission Management GP, LLC
Apollo Impact Mission Management, L.P.
AA GP Solutions Management GP, LLC
AA GP Solutions Management, L.P.
Apollo Core Infrastructure Management GP, LLC
Apollo Core Infrastructure Management, L.P.
AIF X Management, LLC
Apollo Management X, L.P.
Apollo Clean Transition Equity Partners Management GP, LLC
Apollo Clean Transition Equity Partners Management, L.P.
Apollo Infrastructure Opportunities Management GP, LLC
Apollo Infrastructure Opportunities Management, L.P.Apollo Global Securities, LLC
Apollo Global Funding, LLC
Apollo Administrative Agency LLC
AP TSL Funding, LLC
Apollo Capital Management GP, LLC
Apollo Capital Management, L.P.
Apollo Rad Management, LLC
Irradiant Solutions Manager, L.P.
IPCC Advisor, LP
Irradiant LP, LLC
Apollo Canada Advisors ULC
APO Shelf 1 GP, LLC
APO Shelf 2, L.P.
Apollo Accord Management, LLC
Apollo Accord Management II, LLC
Apollo Accord Management III, LLC
Apollo Atlas Management, LLC
ACF Europe Management, LLC
Apollo Credit Funds ICAV
Apollo Total Return Enhanced Management LLC
Apollo Total Return Management LLC
Apollo Total Return Fund (Offshore) Ltd.
Apollo Longevity, LLC
Apollo Credit Opportunity Management, LLC
Apollo Credit Opportunity Management III LLC
Apollo Credit Income Management LLC
Apollo Energy Yield Management LLC
Apollo Energy Opportunity Management LLC
Apollo Offshore Energy Opportunity Fund Ltd.
Apollo Emerging Markets Debt Management LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Tundra Management, L.P.
Apollo Freedom Management GP LLC
Apollo Freedom Management LP
Apollo Olive Management GP, LLC
Apollo Olive Management L.P.
Apollo Primrose Investment Management, LLC
Apollo Pencil Management GP, LLC
Apollo Pencil Management, L.P.
Apollo HGA Management GP, LLC
Apollo HGA Management, L.P.
Apollo Revolver Management GP II, LLC
Apollo Revolver Management II, L.P.
Apollo European Direct Lending GP, LLC
Apollo European Direct Lending Management, L.P.
Apollo Eliant Management GP LLC
Eliant Invest Management LP
Apollo Oak Management GP, LLC
Apollo SPAC Management I GP, LLC
Apollo SPAC Management I, L.P.
Apollo Credit Secondaries I Management GP, LLC
Apollo Credit Secondaries I Management, L.P.
Apollo Accord+ Management GP, LLC
Apollo Accord+ Management, L.P.
AP IS Manager, LLC
AP Chestnut, LLC
AP Maple, LLC
Apollo Wessex Management GP, LLC
Apollo Wessex Management, L.P.
Apollo Petros Management GP, LLC
Apollo Petros Management, L.P.
Apollo Total Return Fund - Investment Grade Management GP, LLC
Apollo Total Return Fund - Investment Grade Management, L.P.
Apollo HA IG Management GP, LLC
Apollo HA IG Management, L.P.
Apollo Extreme Management GP, LLC
Apollo Extreme Management, L.P.
Apollo Revolver Management II (ATH) GP, LLC
Apollo Revolver Management II (ATH), L.P.
AP Gemini, LLC
Apollo Otter Management GP, LLC
Apollo Otter Management, L.P.
Apollo Accord Management V GP, LLC
Apollo Accord Management V, L.P.
Apollo Concrete Management GP, LLC
Apollo Concrete Management, L.P.
Apollo PK Air Management GP, LLC
Apollo PK Air Management, L.P.
Apollo Alster Management, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Apollo Global Real Estate Management GP, LLC
- Apollo Global Real Estate Management, L.P.
  - Apollo Asia Real Estate Management LLC
  - AGRE Hong Kong Management, LLC
    - Venator Real Estate Capital Partners (Hong Kong) Limited

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Non-AGM Consolidated Affiliated Funds and Management Entities
Apollo Capital Management I, Inc.
Apollo Advisors, L.P.
Apollo Capital Management II, Inc.
Apollo Advisors II, L.P.

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							2012 CMBS-I GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	6
							2012 CMBS-I Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							2012 CMBS-II GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							2012 CMBS-II Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							2012 CMBS-III GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							2012 CMBS-III Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1042277		1546991		A-A Asia Private Credit Fund (Feeder), L.P.	DE	NIA	Apollo APC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1132387				AAA Associates (Co-Invest VII GP), Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1132421				AAA Associates (Co-Invest VII), L.P.	CYM	NIA	AAA Associates (Co-Invest VII GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0495853				AAA Associates, L.P.	GGY	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3362748				AAA Co-Invest VI (EHS-BC), LLC	DE	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0544357				AAA Co-Invest VI BC, Ltd.	CYM	NIA	AAA Guarantor - Co-Invest VI (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Guarantor - Co-Invest VI (B), L.P.	MHL	NIA	AAA MIP Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0651271				AAA Life Re Carry, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			43-2105941		1512709		AAA MIP Limited	GGY	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3152048				ACC Advisors A/B, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3246133				ACC Advisors C, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0836200				ACC Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACMF (Lux) S.a r.l.	LUX	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI Cash Management, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1506299				ACREFI Holdings J-I, LLC	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1506373				ACREFI Holdings J-II, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI Holdings U-1, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1049849				ACREFI I TRS, Inc.	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1007854				ACREFI II TRS, Ltd.	CYM	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1044468				ACREFI Lender, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1014102		1473508		ACREFI Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2440782				ACREFI Mezzanine, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0796167				ACREFI Mortgage Lending, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1034761				ACREFI Operating, LLC	DE	NIA	Apollo Commercial Real Estate Finance, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACSMF (Lux) S.a r.l.	LUX	NIA	Apollo ST Fund Management LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0371234				AEC (Lux) S.a r.l.	LUX	NIA	Apollo European Credit Master Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEC Europe GP, Ltd.	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEC Europe, L.P.	CYM	NIA	AEC Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Leroy DH GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Leroy DH, L.P.	DE	NIA	Leroy DH GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3415225				AEH Holdings GP, LLC	DE	NIA	AP AEH, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-5007017				AEM GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1016583				AES (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AES Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1198871				AES Advisors II, L.P.	CYM	NIA	AES Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AES Co-Investors II, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AES Europe GP, Ltd.	CYM	NIA	AES (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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			66-0799781				AGRE Europe Co-Invest Advisors, L.P., with respect to Series CAI thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			66-0795516				AGRE Europe Co-Invest Management GP, LLC	MHL	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Europe Co-Invest Management, L.P.	MHL	NIA	AGRE Europe Co-Invest Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Europe Co-Investors (A), L.P.	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			66-0799808				AGRE Europe Co-Investors (A), L.P., with respect to Series CAI thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			66-0799772				AGRE Europe Co-Investors (A), L.P., with respect to Series GSS thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			66-0799739				AGRE Europe Co-Investors (A), L.P., with respect to Series Prime thereof	MHL	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Europe Legacy Management, LLC	DE	NIA	AGRE Europe Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0902940				AGRE Europe Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE GP Holdings, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE GS Blue Ash Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Blue Ash) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Houston SW Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE NA Legacy Management, LLC	DE	NIA	AGRE NA Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE NA Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE SP Retail JV Member LLC	DE	NIA	AGRE U.S. Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Steelbridge Platform LLC	DE	NIA	AGRE USREF Steelbridge Platform, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1053582				AGRE U.S. Real Estate Advisors Cayman, Ltd.	CYM	NIA	AGRE U.S. Real Estate Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE U.S. Real Estate Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0781255				AGRE U.S. Real Estate Advisors, L.P.	CYM	NIA	AGRE U.S. Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4519275		1511799		AGRE U.S. Real Estate Fund, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1693920				AGRE USREF Steelbridge Platform, L.P.	DE	NIA	AGRE U.S. Real Estate Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE VPCV Williams Square Investor L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AH Partners GP, Ltd.	CYM	NIA	AIF VI Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AH Partners, L.P.	CYM	NIA	AH Partners GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0836223				AIC Co-Investors, LLC	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Pelican Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0878544				AIC Spotted Hawk Holdings, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1195117				AIE III Holdings, Ltd.	CYM	NIA	AP Investment Europe III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIE III Investments, L.P.	DE	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4021004				AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF Hexion Holdings, L.P.	DE	NIA	AIF IV Hexion GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8382936				AIF III Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF IV Hexion GP, LLC	DE	NIA	Apollo Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2066430				AIF PB VII (LS AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8382903		1397764		AIF V Management, LLC	NY	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0603270				AIF VI ALS Holdings (FC), LLC	AIA	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0482836		1513821		AIF VI Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8256662				AIF VI Management Pool Investors, L.P.	DE	NIA	AIF VI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2903267		1435155		AIF VI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1064311				AIF VII (AIV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0358712				AIF VII (Athlon Conduit II), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2426990				AIF VII (Athlon Conduit III), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			35-2426971				AIF VII (Athlon Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0620862				AIF VII (C AIF FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1065059				AIF VII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1065057				AIF VII (Euro FC), LLC	AIA	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1064380				AIF VII (Parallel Conduit), L.P.	DE	NIA	Apollo Advisors VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0564028		1449146		AIF VII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0673211		1475358		AIF VII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1203967				AIF VIII (Euro AIV), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1204173				AIF VIII (Euro FC), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF VIII Asia Intermediate, LLC	AIA	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF VIII Asia-Pacific Investments Pte. Ltd.	SGP	NIA	AIF VIII Asia Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1143756				AIF VIII Euro Holdings (I), L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1143597				AIF VIII Euro Holdings, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1203591				AIF VIII Euro Leverage, L.P.	CYM	NIA	Apollo Advisors VIII (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF VIII Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIF VIII Singapore Pte. Ltd.	SGP	NIA	AIF VIII Asia-Pacific Investments Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8256431				AIM Pool Investors, L.P.	DE	NIA	ACC Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1051496				AION Capital Management Limited	MRT	NIA	Apollo India Credit Opportunity Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031481				AION Capital Partners Limited	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1253781				AION Class B Investment Trust	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057464				AION Co-Investors (A) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057650				AION Co-Investors (C) Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Co-Investors (D) Ltd	MRT	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Direct Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057658				AION Direct Singapore Pte. Ltd.	SGP	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Feeder I Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Feeder II Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057424				AION Feeder III Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Feeder IV Ltd	MRT	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIP Investment Advisors Private Limited	IND	NIA	AION Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057816				AION Investments Private Limited	MRT	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aion Jyoti Holdings, Corp.	DE	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aion Jyoti, LLC	DE	NIA	AION Capital Partners Limited	Ownership	99.980	AGM; M. Rowan; L. Black; Others **	NO	
							Aion Jyoti, LLC	DE	NIA	Aion Jyoti Holdings, Corp.	Ownership	0.020	AGM; M. Rowan; L. Black; Others **	NO	
			98-1167311				ALME Loan Funding III Designated Activity Company	IRL	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALME Loan Funding IV B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALME Loan Funding V B.V.	NLD	NIA	Apollo Management International LLP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMH Holdings GP, Ltd.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMI (Holdings), LLC	DE	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0594002				AMI (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107384				ANRP (AIV I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107479				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			42-1773727				ANRP (AIV II Cayman), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107400				ANRP (AIV III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107422				ANRP (AIV IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1042170				Apollo ANRP Advisors (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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			90-0917029				Apollo BSL Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8350952		1456419		Apollo Capital Management GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Leon D. Black	Ownership	70.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	John J. Hannan	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Craig Cogut	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3582980				Apollo Capital Management I, Inc.	DE	NIA	Arthur Bilger	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
			51-0355633		1512670		Apollo Capital Management II, Inc.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-3983721				Apollo Capital Management IV, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4125395		1413408		Apollo Capital Management V, Inc.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2903231		1512668		Apollo Capital Management VI, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0592023				Apollo Capital Management VII, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Management VIII, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8350987		1456421		Apollo Investment Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0953419				Apollo Incubator Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4140226				Apollo Centre Street Advisors (APO DC), L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1658679				Apollo Centre Street Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3862070				Apollo Centre Street Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1670197				Apollo Centre Street Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0363986				Apollo Centre Street Partnership, L.P.	DE	NIA	Apollo Centre Street Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4731180				Apollo Centre Street Structured Finance GP, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0808289				Apollo Centre Street Structured Finance, L.P.	DE	NIA	Apollo Centre Street Structured Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1207258				Apollo CIP European SMAs & CLOs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CIP GenPar, Ltd.	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CIP Global SMAs (FC), L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1207269				Apollo CIP Global SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1207398				Apollo CIP Hedge Funds, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1203376				Apollo CIP Partner Pool, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2239554				Apollo CIP Professionals, L.P.	DE	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1207420				Apollo CIP Structured Credit, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1207847				Apollo CIP US SMAs, L.P.	CYM	NIA	Apollo CIP GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo COF I Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo COF II Capital Management, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			48-3835026				Apollo COF III Feeder LP	DE	NIA	Apollo Credit Opportunity Advisors III LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			16-2423088				Apollo COF Investor, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Co-Investment Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0899396				Apollo Co-Investors (MHE), L.P.	DE	NIA	Apollo Advisors (MHE), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Leon D. Black	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	Peter P. Copses	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4002661				Apollo Co-Investors IV, L.L.C.	DE	NIA	John J. Hannan	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2669487				Apollo Co-Investors Manager, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0318417				Apollo Co-Investors V (EH), LLC	AIA	NIA	Marc J. Rowan	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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

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

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

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

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

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			98-1056830				Apollo SK Strategic Advisors, LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			66-0786616				Apollo SK Strategic Co-Investors (DC-D), LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1057128				Apollo SK Strategic Investments, L.P.	CYM	NIA	Apollo SK Strategic Advisors GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0855287				Apollo SK Strategic Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8339366				Apollo SOMA Advisors, L.P.	DE	NIA	Apollo SOMA Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8339608				Apollo SOMA Capital Management, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8472391				Apollo SOMA Co-Investors, LLC	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8339290		1445269		Apollo Special Opportunities Managed Account, L.P.	DE	NIA	Apollo SOMA Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Advisors GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Advisors, L.P.	DE	NIA	Apollo Special Situations Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1595040				Apollo Special Situations Fund, L.P.	DE	NIA	Apollo Special Situations Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Management, L.P.	DE	NIA	Apollo Special Situations Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031418				Apollo SPN Advisors (APO DC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031543				Apollo SPN Advisors (APO FC), L.P.	CYM	NIA	Apollo SPN Capital Management (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031656				Apollo SPN Advisors, L.P.	CYM	NIA	Apollo SPN Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031528				Apollo SPN Capital Management (APO DC-GP), LLC	AIA	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031535				Apollo SPN Capital Management (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031640				Apollo SPN Capital Management, LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031710				Apollo SPN Co-Investors (D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031520				Apollo SPN Co-Investors (DC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031699				Apollo SPN Co-Investors (FC-D), L.P.	AIA	NIA	Apollo Co-Investors Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SPN Investments I (Credit), LLC	DE	NIA	Apollo SPN Investments I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031414				Apollo SPN Investments I, L.P.	CYM	NIA	Apollo SPN Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031551				Apollo SPN Investments II, L.P.	CYM	NIA	Apollo SPN Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1031684				Apollo SPN Investments III, L.P.	CYM	NIA	Apollo SPN Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1671130				Apollo SPN Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			22-3826532				Apollo ST Capital LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ST CLO Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0726379				Apollo ST CLO Holdings, L.P.	CYM	NIA	Apollo ST CLO Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3320287				Apollo ST Credit Partners GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0652806				Apollo ST Credit Strategies GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			65-1185710				Apollo ST Debt Advisors LLC	DE	NIA	ST Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3320769				Apollo ST Fund Management LLC	DE	NIA	Apollo ST Operating LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3320701				Apollo ST Operating LP	DE	NIA	Apollo ST Capital LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ST Structured Credit Recovery Partners II GP LLC	DE	NIA	ST Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Structured Credit Recovery Advisors III (APO DC) LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Structured Credit Recovery Advisors III LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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

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

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

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

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

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

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

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

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

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

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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

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

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

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

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			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; L. Black; Others **	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4936850				ANRP II (Intermediate-A Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5042833				AP VIII 892/TE (Zed Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			81-4771813				Apollo Zed Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Union Street SPV Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Union Street Holdings, LLC	DE	NIA	Apollo Union Street Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Union Street SPV Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5044204				Apollo Union Street SPV, L.P.	DE	NIA	Apollo Union Street SPV Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							SPV Spain Project 4, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							SPV REOCO 20, S.L.U.	ESP	NIA	SPV Spain Project 4, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							SPV REOCO 16, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Geptol Investments 2016, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Quail, S.L.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							SPV SPAIN PROJECT 13, S.L.U.	ESP	NIA	Sun Lux Subco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	36.880	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	30.940	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.650	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386458				Opera One (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	26.520	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Dollar A), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Dollar B), L.P.	Ownership	32.500	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Euro A), L.P.	Ownership	5.970	AGM; M. Rowan; L. Black; Others **	NO	
			98-1386675				Opera Two (Cyprus) Holding Ltd	CYP	NIA	Apollo European Principal Finance Fund II (Master Euro B), L.P.	Ownership	28.020	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Five GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Three GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Four GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 68 S.a r.l.	Ownership	94.900	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Holding GmbH	DEU	NIA	EPF Acquisition Co 69 S.a r.l.	Ownership	5.100	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark One GmbH	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CologneTechPark Two Gmbh	DEU	NIA	CologneTechPark Holding GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Falcon Investor VIII Inc.	CYM	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ELP Netherlands Environmental Support B.V.	NLD	NIA	ELP Propco (Spijkenisse) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1177735				MidCap FinCo Holdings Limited	IRL	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1176385				MidCap FinCo Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4065186				AP VIII Quidditch Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4843979				AOP VIII (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4840282				AP VIII Converse Holdings, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4845898				AP VIII 892/TE (Converse Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5130918				AOP VIII Converse Holdings, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP ZWP Holdings LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1413498				Apollo Hybrid Value Advisors, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Management, L.P.	DE	NIA	Apollo Hybrid Value Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo HVF Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4568497				Apollo HVF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4706030				Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4593363				Apollo Hybrid Value Fund, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1413687				Apollo Hybrid Value Overseas Partners, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Intermediate FS DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4317406				Apollo Shale Logistics Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4852869				ANRP II 892/TE (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4868478				ANRP II (AIV FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1411894				Alteri StyleCayman 1 Ltd.	CYM	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1412160				Alteri StyleCayman 2 Ltd.	CYM	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1419646				Alteri Style Luxembourg SARL	LUX	NIA	Alteri StyleCayman 1 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (Intermediate FS Holdings), LLC	DE	NIA	ANRP II 892/TE (AIV FS), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1415028				Apollo Accord Advisors II, L.P.	CYM	NIA	Apollo Accord Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1417885				AP VIII New VAC Holdings Topco (Lux) SARL	LUX	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4630560				AP Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Converse Holdings GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1421342				AIF IX International Holdings, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1421450				Apollo Advisors IX (EH), L.P.	CYM	NIA	Apollo Advisors IX (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1421716				Apollo Advisors IX (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4948240				Apollo Net Lease Co., LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1414816				Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Structured Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE IG Corporate LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Global Multi-Credit LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Financials LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Emerging Markets LLC	DE	NIA	Apollo Total Return Investment Grade Fund (US INS), LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4909549				Apollo Total Return Investment Grade Fund (US INS), LP	DE	NIA	ACE Credit Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE Credit Advisors, LP	CYM	NIA	ACE Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1419398				ACE Credit Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1415101				Apollo Hybrid Value Overseas Partners (Lux), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4853322				AP TE Converse Holdings, L.P.	DE	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP TE Converse Holdings, L.P.	Ownership	81.300	AGM; M. Rowan; L. Black; Others **	NO	

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			82-4853975				AP TE Converse Holdings (Intermediate DC), LLC	DE	NIA	AP Overseas Converse Holdings (Intermediate FC), L.P.	Ownership	18.700	AGM; M. Rowan; L. Black; Others **	NO	
			98-1423628				Apollo Asia Link Coinvestment Fund I, L.P.	CYM	NIA	Apollo Asia Link Coinvestment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1423948				Apollo Asia Link Coinvestment Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5148031				ANRP II (Converse Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5192085				ANRP II (AIV L-CNV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5156437				AOP VIII (Converse Intermediate DC A), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5192633				AOP VIII (AIV L-CNV), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Converse Co-Investors, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5061919				North Star Debt Holdings, L.P.	DE	NIA	North Star Debt Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							North Star Debt Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
			98-1423382				Polaris Holdings Limited	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 25 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 23 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 24 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ELP Holdco (Poland) B.V.	NLD	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422394				AP Overseas Converse Holdings, L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422150				Apollo Oasis Partners, L.P.	CYM	NIA	Apollo Oasis Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422390				Apollo Oasis Advisors, L.P.	CYM	NIA	Apollo Oasis Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422640				Apollo Oasis Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1422384				AP Overseas Converse Holdings (Intermediate FC), L.P.	CYM	NIA	Apollo Converse Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2626556				BlueWater SM LLC	DE	NIA	Apollo Insurance Solutions Group LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Venerable Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Direct GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5372734				AA Direct, L.P.	DE	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1430593				Jewel Holdco 2 S.a r.l.	LUX	NIA	AIF VII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HoldCo West d.o.o. Podgorica	MNE	NIA	Seta Montenegro d.o.o.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1427249				Hidden Star PTV, LLC	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0718947				Apollo Capital Efficient Advisors, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0732692				Apollo Capital Efficient Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1427259				Apollo Hybrid Value Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							VA Capital Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VA Capital Management Co-Investors, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1428832				NNN Investor 1, L.P.	CYM	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bishop Senior Living Holdings, LLC	DE	NIA	Bishop Senior Living Coinvest L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1429107				AGRE U.S. Senior Living Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1430854				Apollo Rose II Co-Investors (H), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			83-0750530				AHVF Intermediate Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1429982				AHVF (Intermediate FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0760358				AHVF TE/892/QFPF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0750729				AHVF (AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Advisors (APO DC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0712258				Bishop Senior Living Coinvest L.P.	DE	NIA	AGRE U.S. Senior Living Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco GP I LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE U.S. Senior Living Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco GP III LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco GP II LLC	DE	NIA	NNN Investor 1, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Owner GP III LLC	DE	NIA	NNN Holdco III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Owner GP II LLC	DE	NIA	NNN Holdco II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Owner GP I LLC	DE	NIA	NNN Holdco I LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Seta Montenegro d.o.o.	MNE	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							EPF III Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 27 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 26 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 35 S.a r.l.	LUX	NIA	AEPF III 13 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 34 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 33 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 31 S.a r.l.	LUX	NIA	AEPF III 30 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	

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							AEPF III 30 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
			83-0914823				Prime Security Services TopCo Parent II, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Hurstville Holding	CYM	NIA	Apollo Asia Hurstville Co-Investment Fund L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1089007				Apollo Asia Hurstville Co-Investment Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1076687				Apollo Asia Hurstville Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HVF Co-Investors (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Co-Investors III (D), L.P	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Financial Credit Investment IV Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							FCI Co-Investors IV (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Financial Credit Investment Advisors IV, L.P.	CYM	NIA	Financial Credit IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Advisors III, L.P	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Capital Management III, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Financial Credit IV Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Management III, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Natural Resources Partners III, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Plutus Analytics Pvt Ltd	MUS	NIA	Plutus Financials Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Investments Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo U.S. Real Estate Partners III (Offshore), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo NA Management III, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Special Situations Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3801220				Apollo Special Situations Advisors (APO DC), L.P.	DE	NIA	Apollo Special Situations Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3787701				Apollo Asia Real Estate Advisors (APO DC), L.P.	DE	NIA	Apollo Asia Real Estate Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo AION Capital Partners (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3783631				Apollo AION Capital Partners (APO DC), L.P.	DE	NIA	Apollo AION Capital Partners (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1416239				Apollo EPF Advisors II (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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							Apollo Infra Equity US Holdco, LLC	DE	NIA	Apollo Infra Equity US Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity US Super Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Fund (Debt AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity US Intermediate (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Super Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity US Holdco (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Intermediate (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1455469				Apollo Infra Equity US Fund (Debt AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1455677				Apollo Infra Equity US Debt (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1455473				Apollo Infra Equity Feeder Fund (TE Debt), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Advisors III (P2), L.P.	CYM	NIA	Apollo ANRP Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Advisors III (P1 APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors III (P1 APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Advisors III (P1 APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2582564				Apollo Natural Resources Partners (P2) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2569592				Apollo Natural Resources Partners (P1) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ANRP Co-Investors III (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII CE Levco II	CYM	NIA	AP VIII CE Levco I	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII CE Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity International India Holdco, Limited	GBR	NIA	Apollo Infra Equity International Holdco, Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1457356				Apollo Infra Equity International Holdco, Limited	GBR	NIA	Apollo Infra Equity International Intermediate, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Trident Super Topco No. 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Trident Super Topco No. 1 DAC	IRL	NIA	AEPF III 38 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							FCI Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Elbow Co-Invest GP, LLC	CYM	NIA	Financial Credit Investment Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1460873				Lana Securitization S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1461310				AEPF III 47 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1458108				AP Elbow Co-Invest, L.P.	CYM	NIA	AP Elbow Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Trident Bidco 2 DAC	IRL	NIA	Trident Midco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Trident Midco 2 DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 46 S.a r.l.	LUX	NIA	AEPF III 32 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2603667				Apollo Infra Equity Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors Highlands Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX (EH), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athena Trident Management DAC	IRL	NIA	Trident Super Topco No. 1 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA INFRASTRUCTURE FUND 1 LTD	CYM	NIA	Apollo Insurance Solutions Group LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Enhanced Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2443805				Apollo TR IG Corporate Bond LLC	DE	NIA	Apollo Total Return Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Co-Investors (IH-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Advisors (IH UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Infra Equity Advisors (APO DC UT), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity CJ (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Feeder Fund (QFPF AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Feeder Fund (Non-US AIV), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity CJ (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1462685				Apollo HVF Co-Investors (C), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund, LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund, LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund Cayman, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Mauritius Company I	MUS	NIA	Apollo Advisors (Mauritius) Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund Cayman PS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II LP	DE	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II LLC	DE	NIA	Apollo IPF Advisors, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPFII Singapore 1 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPFII Singapore 3 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPFII Singapore 2 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPFII Singapore 8 Pte. Ltd.	SGP	NIA	India Property Fund II Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPF II Co-Invest Cayman Master LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPF II Co-Invest BPS Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPF II Co-Invest Cayman LP	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rose II (I), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Management L.P.	DE	NIA	Apollo Infra Equity Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management, L.P.	Ownership	99.900	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo India Services LLP	IND	NIA	Apollo International Management (India), LLC	Ownership	0.100	AGM; M. Rowan; L. Black; Others **	NO	
			98-1448304				AP Highlands Co-Invest, L.P.	CYM	NIA	Apollo Advisors IX (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2340459				Apollo Infra Equity Feeder Fund (TE), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2231261				Apollo Infra Equity US R&T (DC), LLC	DE	NIA	Apollo Infra Equity Management L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity US Super Holdco, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity US Intermediate, LLC	DE	NIA	Apollo Infra Equity US Super Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2217149				Apollo Infra Equity US Fund, L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NARRE Titling Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European MMPDF (B) Cayman GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Advisors, L.P.	CYM	NIA	Apollo ADIP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Capital Management, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management, L.P.	DE	NIA	Apollo Revolver Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Centre Street Partnership, L.P.	Ownership	11.000	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Zeus Strategic Investments, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	COF III Airopack Holdings Ltd.	Ownership	59.340	AGM; M. Rowan; L. Black; Others **	NO	

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							Crossbow Holding Cayman	CYM	NIA	AEC (Lux) S.a r.l.	Ownership	4.900	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	AESI (Holdings) II, L.P.	Ownership	4.700	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	Apollo Hercules Partners, L.P.	Ownership	5.340	AGM; M. Rowan; L. Black; Others **	NO	
							Crossbow Holding Cayman	CYM	NIA	AIE III Investments, L.P.	Ownership	3.720	AGM; M. Rowan; L. Black; Others **	NO	
			98-1467910				Apollo/Athene Dedicated Investment Program (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1467889				Apollo/Athene Dedicated Investment Program (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1467428				Apollo/Athene Dedicated Investment Program (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1467404				Apollo/Athene Dedicated Investment Program (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1467882				Apollo ADIP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1471166				Apollo Revolver Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1471207				Apollo Revolver Feeder Fund, L.P.	CYM	NIA	Apollo Revolver Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Advisors, L.P.	CYM	NIA	Apollo Revolver Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Capital Management, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	GRC	NIA	AEPF III 47 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1469174				Apollo Alamo PE, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1469486				Apollo Alamo ENRI, L.P.	CYM	NIA	Apollo Alamo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alamo Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alamo GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Florida Retail Advisors LLC	CYM	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3524489				AGRE Florida Retail Coinvest, L.P.	DE	NIA	AGRE Florida Retail Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP Holdings (D), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP Holdings (C), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP Holdings (B), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP Holdings (A), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1479601				AION Investments Private VII Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3926252				AP Drive, L.P.	DE	NIA	AP Drive GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Drive Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3924150				AP Drive Co-Invest, L.P.	DE	NIA	AP Drive Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Leao Verde PTV, LLC	CYM	NIA	Apollo TR Structured Credit LLC	Ownership	33.200	AGM; M. Rowan; L. Black; Others **	NO	
							Leao Verde PTV, LLC	CYM	NIA	Structured Credit Recovery Master Fund IV LP	Ownership	60.270	AGM; M. Rowan; L. Black; Others **	NO	
							Leao Verde PTV, LLC	CYM	NIA	Host Plus PTY Limited	Ownership	6.530	AGM; M. Rowan; L. Black; Others **	NO	
			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	

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							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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							Octavale Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cherrybeach Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Caramagias ITG, S.L.	ESP	NIA	Oasis Luxco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Helix JV SCSp	LUX	NIA	Helix GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Helix GP S.a r.l.	LUX	NIA	AP EPF III Helix Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oldavia ITG, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIE Caledonia Holdings, LLC	DE	NIA	Infra Equity US Holdings, LLC ? Series 1	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - CROWN, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alteri Investments Advisors II, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1503347				AA Direct (AIV), L.P.	CYM	NIA	AA Direct GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1500804				Alteri Investments II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1500607				Apollo Alteri Holdings II, SCSp	LUX	NIA	Apollo Alteri Investments Advisors II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Perth Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services TopCo (ML II), LLC	DE	NIA	Prime Security Services GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services TopCo (ML), L.P.	DE	NIA	Prime Security Services TopCo (ML), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services TopCo (ML), LLC	DE	NIA	Prime Security Services TopCo Parent GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services TopCo (ML II), L.P.	DE	NIA	Prime Security Services TopCo (ML II), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Co-investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investment Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Advisors, L.P.	CYM	NIA	Apollo PPF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2626543				Apollo Asia Perth Co-Investment Fund L.P.	DE	NIA	Apollo Asia Hurstville Co-Investment Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1503119				ANRP III (Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2674239				Tarpon DIP Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2676210				ANRP III (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1505629				Apollo PPF Opportunistic Credit Partners (Lux), SCSp	LUX	NIA	Apollo PPF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Advisors I (APO DC), L.P.	CYM	NIA	Apollo Navigator Advisors I (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Advisors I (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Co-Investors I (DC-D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2988869				Apollo Navigator Aviation Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Revolver Co-Investors (A), L.P.	..CYM.	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Advisors I GP, LLC	.. DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Advisors I, L.P.	.. DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Management I, LLC	.. DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Feeder Fund I, L.P.	.. DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Fund I, L.P.	.. DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation Intermediate Holdings (US), LLC	.. DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation Holdings (US), LLC	.. DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services (SH), L.P.	..CYM.	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sodia Capital Management Single Member S.A.	..GRC.	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Partnership Representative, LLC	.. DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sovario Limited	..CYP.	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa I S.a r.l.	..LUX.	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa I S.a r.l.	..LUX.	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
							Robin SAS	..FRA.	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Robin Investments S.a r.l.	..LUX.	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa IX S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa IX S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa IX S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VIII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VIII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VIII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa VII S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa II S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa II S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa II S.a r.l.	..LUX.	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo WCH Management, LLC	.. DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3019444				Apollo Navigator Aviation (DC III-A), LLC	.. DE	NIA	Apollo Navigator Aviation Feeder (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF Co-Investors III (D), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF Co-Investors III (A), L.P.	.. DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4014158				ANRP II Takkion Holdings, L.P.	.. DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TKK Intermediate), LLC	.. DE	NIA	ANRP II (TKK Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4014038				ANRP II (TKK Intermediate DC), LLC	.. DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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							A-A SPN-5 (USREIII ? DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-4 (ANAF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							Lapithus Holdings Limited	GBR	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							Leon S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Attimo RE S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dado Immobiliare S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Casomai S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alaska S.R.L.	ITA	NIA	AEPF III 2 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3196183				PK AIR 1 LP	DE	NIA	Apollo PK Air Management (CLO) LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK AIR 1 DEL LLC	DE	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1516896				PK AIR 1 JPN G.K.	JPN	NIA	PK AIR 1 LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Ersa Opportunity S.a r.l.	Ownership	49.900	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Investment S.a r.l.	LUX	NIA	Apollo/Cavenham European Managed Account II, L.P.	Ownership	50.100	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ersa Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; L. Black; Others **	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; L. Black; Others **	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; L. Black; Others **	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	

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

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							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III (Euro B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP MM II (Holdings), LLC	DE	NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Spartan Acquisition Sponsor II LLC	DE	NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties Co-Investors I (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1554469				Olive UK Opco Limited	GBR	NIA	Wessex MidCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 7 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 6 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 5 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 4 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 3 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 2 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Downs Top HoldCo 1 Limited	JEY	NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value II Credit Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Tele Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III (Dollar B EH Intermediate II), LLC	CYM	NIA	AP EPF III (Dollar B EH AIV III), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NLN Pencil Holdings GP, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir (RPH FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Intermediate RPH Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4373064				AIOF II Vanir (RPH DC), LLC	DE	NIA	AIOF II Vanir Intermediate RPH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4387717				AIOF II Agave Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Agave Holdings, LLC	DE	NIA	AIOF II Agave Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Agave Intermediate, LLC	DE	NIA	AIOF II Agave Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Linos Investments S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Linos Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Ionic VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
			85-3475416				AIOF II Vanir Aggregator, Series L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Aggregator, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3931269				AIOF II Vanir (DC), LLC	DE	NIA	AIOF II Vanir Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; L. Black; Others **	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; L. Black; Others **	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Donlen Mobility LLC	DE	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
			86-2279055				AP DSB Co-Invest II, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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

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

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

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							Apollo Asia Real Estate AAC Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo EPF Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							QEB Parent, L.P.	DE	NIA	QEB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							QEB Parent GP, LLC	DE	NIA	AP IX QEB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX QEB Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX QEB Holdings, L.P.	DE	NIA	AP IX QEB Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0954611				ANRP II Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0954433				AP VIII Double Eagle Energy Holdings III Midstream, L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Violet ATH Holdings, L.P.	DE	NIA	AP Violet Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Violet Advisors, L.P.	CYM	NIA	AP Violet Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Violet Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HGA Management, L.P.	DE	NIA	Apollo HGA Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HGA Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III TOPS (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0865625				ANRP III (T) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III (T-P1) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0865024				ANRP III (AIV T-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III (L FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0903341				ANRP II (T-B) Holdings. L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEDL Credit SCA SICAV-RAIF	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Iris Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Fund II (Offshore), L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management GP II, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Fund II, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Advisors II, L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management II, L.P.	DE	NIA	Apollo Revolver Management GP II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Capital Management II, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - ROP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF Management IV, L.P.	DE	NIA	Apollo EPF Management IV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF Management IV GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF IV Capital Management, LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF Advisors IV, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Direct Lending GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Direct Lending Management, L.P.	DE	NIA	Apollo European Direct Lending GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Eliant Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Eliant GP Advisors LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eliant Invest Management LP	DE	NIA	Apollo Eliant Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3691852				Eliant Invest Holding LP	DE	NIA	Eliant Invest GP LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eliant Invest GP LP	DE	NIA	Apollo Eliant GP Advisors LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			86-3907572				AP DSB Co-Invest III, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Linos I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
			86-3859532				AP Gibraltar Co-Invest, L.P.	DE	NIA	Apollo Gibraltar Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Investments S.a r.l.	LUX	NIA	Loxias XVII S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; L. Black; Others **	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; L. Black; Others **	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; L. Black; Others **	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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....	.....	.....	.....	.....	.....	.....	Apollo HA IG Management, L.P.	.. DE....	.....NIA.....	Apollo HA IG Management GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	87-2557571 ..	.....	.....	.....	Apollo Realty Income Solutions, Inc.	.. MD....	.....NIA.....	ARIS Management, LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	A-M Direct Lending GP (Lux) S.a r.l.	..LUX....	.....NIA.....	APH Holdings (FC), L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Apollo Extreme Management, L.P.	.. DE....	.....NIA.....	Apollo Extreme Management GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	AP Extreme Advisors GP, LLC	.. DE....	.....NIA.....	Apollo Principal Holdings A, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	AP Extreme Advisors, L.P.	..CYM....	.....NIA.....	AP Extreme Advisors GP, LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	98-1633472 ..	.....	.....	.....	AP Extreme Holdings, L.P.	..CYM....	.....NIA.....	AP Extreme Advisors, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Apollo Extreme Management GP, LLC	.. DE....	.....NIA.....	Apollo Capital Management, L.P.	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	98-1623773 ..	.....	.....	.....	Apollo Impact Mission HedgeCo, LLC	..CYM....	.....NIA.....	Apollo Impact Mission Management, L.P.	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	98-1627749 ..	.....	.....	.....	AP Cullinan Co-Invest GP, LLC	..CYM....	.....NIA.....	Apollo ANRP Management III, LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	98-1627749 ..	.....	.....	.....	AP Cullinan Co-Invest GP, LLC	..CYM....	.....NIA.....	Apollo Commodities Management, L.P., with respect to Series IV	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius VII S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius VII S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius VII S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius IX S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius IX S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius IX S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius X S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius X S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius X S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius II S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius II S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius II S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius V S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius V S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius V S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius I S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius I S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius I S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership.....	32.930	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius VIII S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership.....	33.490	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	.....	.....	.....	.....	.....	.....	Clerius VIII S.a r.l.	..LUX....	.....NIA.....	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership.....	33.580	AGM; M. Rowan; L. Black; Others **	....NO.....	....

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; L. Black; Others **	NO	
							Linos XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management II (ATH) GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Advisors II (ATH), L.P.	CYM	NIA	Apollo Revolver Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Management II (ATH), L.P.	DE	NIA	Apollo Revolver Management II (ATH) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Revolver Fund II (ATH), L.P.	CYM	NIA	Apollo Revolver Advisors II (ATH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II (Connect Warrant AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II HedgeCo, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Core Infrastructure Advisors, L.P.	CYM	NIA	Apollo Core Infrastructure Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CIF CEPF Intermediate, LLC	DE	NIA	Apollo CIF CEPF Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3537188				Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CIF CEPF Holdings, LLC	DE	NIA	Apollo CIF CEPF (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3086266				Apollo CIF CEPF (DC), LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Core Infrastructure Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA WH HoldCo GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2211404				AA WH HoldCo, L.P.	DE	NIA	AA WH HoldCo GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Gemini, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo USREF III BAG (FC), L.P.	Ownership	31.550	AGM; M. Rowan; L. Black; Others **	NO	
			87-3022061				Apollo USREF III Freezer (DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	68.450	AGM; M. Rowan; L. Black; Others **	NO	
							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Concrete Advisors, L.P.	DE	NIA	Apollo Concrete Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Concrete Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Concrete Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) LP	DE	NIA	PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Advisors, L.P.	DE	NIA	AAA Aviation Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Investor, L.P.	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Holdings, L.P.	DE	NIA	AAA Aviation Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Management, L.P.	DE	NIA	AAA Aviation Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Canoe Holdings, L.P.	DE	NIA	AP Canoe Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Canoe Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Canoe Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner VI, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner V, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ficaleta Servicios y Gestiones, S.L.U.	ESP	NIA	Pomodoro Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Subsidiary (DC-I), LLC	DE	NIA	Apollo Aligned Alternatives, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Alster Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Pomodoro Holdco Limited	GBR	NIA	AIOF II European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	32.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	36.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II European Holdings Limited	GBR	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	8.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Pomodoro Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Pomodoro Co-Invest, L.P.	DE	NIA	AIOF II Pomodoro Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo 100 West Putnam Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo 100 West Putnam Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1039274				Apollo 100 West Putnam Investor, L.P.	DE	NIA	Apollo 100 West Putnam Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							100 West Putnam Member LLC	DE	NIA	Apollo 100 West Putnam Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1659216				Apollo 100 West Putnam Advisors, L.P.	CYM	NIA	Apollo 100 West Putnam Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							100 West Putnam Acquisition LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1076415				Apollo Aligned Alternatives (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1075801				Apollo Aligned Alternatives (A), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grouse Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Clydesdale Holdings, L.P.	DE	NIA	AP IX Clydesdale Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Clydesdale Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TAMF Co-Invest, L.P.	DE	NIA	Apollo TAMF Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; L. Black; Others **	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; L. Black; Others **	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; L. Black; Others **	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; L. Black; Others **	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; L. Black; Others **	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Sunna Holdings, L.P.	DE	NIA	AP Sunna Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Sunna Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Sunna (DC), LLC	DE	NIA	AIOF II Sunna Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Sunna Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Sunna AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Sunna AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TW II Conduit TE DC), LLC	DE	NIA	ANRP II (TW II Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2830177				ANRP II (TW II Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly Co-Invest, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly (FC Overseas), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly (FC Lux), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly (FC 892), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							ACMP Cayman Holdings, LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	

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							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Loxias XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Platinum GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
			88-2646077				Apollo MTR Coinvest Feeder (TE 892), L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2622184				Apollo MTR Coinvest Feeder (Onshore), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Champ Co-Investors, L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS CMBS, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord V Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord V Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Freedom Parent Holdings LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Alpine SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Fund Lux Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2371767				AAA Holdings (DC-2), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2371575				AAA Holdings (DC-1), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1672064				Apollo Gretel Investor, L.P.	CYM	NIA	Apollo Gretel Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	

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							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Albatross SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Manzana Topco S.a r.l.	LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3977402				Peak Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company .	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; L. Black; Others **	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; L. Black; Others **	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Antheia SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; L. Black; Others **	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception Debt Co-Invest II, L.P.	CYM	NIA	AP Inception Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peak Chevalier Debt Holdings S.a r.l.	CYM	NIA	Peak Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP WRHS Funding, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP WRHS (FC), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP WRHS Feeder, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1106388				AP WRHS Sub (DC), LLC	CYM	NIA	AP WRHS, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Rand Warrant Co-Invest, L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund III (Lux), SCSp	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1702136				AP EPF IV (EGY) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1701859				AP EPF IV (EGY) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1309729				Apterra Infrastructure Holdings, L.P.	DE	NIA	Apterra Infrastructure GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apterra Infrastructure GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4256563				Apollo Total Return Fund IG IDF, LP	CYM	NIA	Apollo Total Return Fund IG IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0928925				Apollo Total Return Fund IDF, LP	CYM	NIA	Apollo Total Return Fund IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4256733				Apollo Real Estate Income IDF, LP	CYM	NIA	Apollo Real Estate Income IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0929424				Apollo Opportunistic Multi-Asset Credit IDF, LP	CYM	NIA	Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4256605				Apollo Debt Solutions IDF, LP	CYM	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0929292				Apollo Credit Strategies IDF, LP	CYM	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4271555				Apollo Aligned Alternatives IDF, LP	CYM	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (Lux) GP, S.a r.l.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AAA Sub Fund 1-ZS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-ZF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-YS, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-YF, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (FC-S), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Real Assets, LLC	CYM	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1699898				AIF VIII (Ludlow Aspen TE FC II), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1699771				AIF VIII (Ludlow Aspen TE FC I), L.P.	CYM	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners Management, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALTRA GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hemingway Real Estate (Lux), GP S.a r.l.	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Capital Management, L.P.	CYM	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Capital Management GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT FASTNET ACQUISTION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 13, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 12, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Leaf, LLC	DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	AP Berlin Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Holdings (Lux) S.a r.l.	LUX	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Auxo Holdings Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3837118				ANRP III Hydria (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3837445				ANRP III (AIV H-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TWR EP Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4618494				ASPH Holdings II-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4618353				ASPH Holdings I-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4618630				ASPH Holdings III-A, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2994538				AAM Atlas Subsidiary, LLC	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Administration, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Bethesda CLO 1 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Thompson Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo International Finance III Ltd	GBR	NIA	Apollo International Finance II LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4561961				Apollo Clean Transition Equity Partners II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Rock Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3830747				AAA Co-A Aggregator, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Intermediate Holdings (FC), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Intermediate Holdings (DC), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737689				AIC Holdings 3-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC) (B), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737400				AIC Holdings 2-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737073				AIC Holdings 2-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2738041				AIC Holdings 1-Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2737739				AIC Holdings 1-Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA X Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset Backed Credit Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset Backed Credit Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset Backed Credit Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV Holdings D II, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV Holdings D I, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV Holdings C II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV (Galway) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Royalties FF I-B (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Private Credit Fund GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1749912				Apollo Aligned Alternatives (E-1) Sub Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo International Finance, L.P.	DE	NIA	Apollo International Finance GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP X Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Intermediate II (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Holdings (DC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives ST Fund (USD), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives ST Fund (JPY), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Credit Holdings (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (MS I), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP EPF IV (Galway) Equity Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV (Galway FC) Intermediate Holdings, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EPF IV (Galway FC) Intermediate Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Pomokaira (Lux) GP, S.a r.l.	LUX	NIA	Apollo Co-Invest Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Co-Invest Advisors, L.P.	CYM	NIA	Apollo EPF IV Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1783645				Apollo S3 Credit Solutions II HedgeCo, L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Co-Invest II, L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Co-Invest (FC II), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Co-Invest (FC I), L.P.	CYM	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Lux), SCSp	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (Overseas), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Holdings II, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	33.330	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Galway Holdings, Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Aoide SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XVII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XVI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XIV, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Issuer LP	CYM	NIA	AP Issuer GP Ltd	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADIP Co-Investors II (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blue Investments 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Boreas SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Amplify SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS North SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Overseas III Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Lux Holdings, S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Ostrich SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0731382				AP Nebula Solar Holdings (DC), LLC	DE	NIA	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Nebula Solar Aggregator, L.P.	DE	NIA	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Nebula Solar Aggregator GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0730721				AIOF II Nebula Solar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Debt Solutions IDF Series Feeder, LP	DE	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Strategies IDF Series Feeder, LP	DE	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo AAA IDF Series Feeder, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 12, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 11, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 10, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AIM Shelf Entity 9, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 8, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 6, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 5, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 4, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 3, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Shelf Entity 2, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1102389				Espresso Holdings 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 16, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 15, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 14, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 13, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Delphi Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 8, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X (QFP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0472165				AP IX Pegasus Co-Invest (Debt Holdings), L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3740507				AAA Sub Fund SMA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3740308				AAA Sub Fund SMA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator A, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3581312				Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3580802				AAA Sub Fund 1-ZO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			99-3579992				AAA Sub Fund 1-YO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Structured Securities Sub-Aggregator II-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Structured Securities Sub-Aggregator I-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas SP ABS Opportunity Master I LLC	DE	NIA	ABS IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Poseidon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Transformer SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blue Investments 1-A5 Guarantor Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 1-A5 Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux X (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Partners II Hedge LLC	CYM	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series E	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AOP DE X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-25 (ACCORD+II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Direct Lending Fund - Europe (Levered USD), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BLUE INVESTMENTS 1-A1-1 GUARANTOR LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Lux Holdings, S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3138307				Apollo Libra Credit Opportunities Fund, L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Libra Credit Opportunities Fund Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3005246				Apollo Aligned Alternatives Co-Investors (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1791842				AP Grange Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Broad Middle Markets Lending Blocker, LLC	DE	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2968541				Apollo TR IG II - Warehouse (RE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2976598				Apollo TR IG II - Warehouse (NRE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2968058				Apollo TR IG II - Private IG (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2999198				Apollo TR IG II - Private IG (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2999891				Apollo TR IG II - High Conviction (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2976748				Apollo TR IG II - High Conviction (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3073219				Apollo TR IG II - Europe, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	CYM	NIA	Apollo TR IG II - Europe, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1796993				ACTE II Grand Co-Invest, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1787761				Apollo Direct Lending Fund - Europe (Unlevered EUR), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1787747				Apollo Direct Lending Fund - Europe (Unlevered GBP), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (AIV III FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (AIV II FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP X (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2919831				Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Grand Topco (UK) Limited	GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Grand Midco (UK) Limited	GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Grand Bidco (UK) Limited	GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Grand (UK) PLC	GBR	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grand Midco (FIN) Oy	FIN	NIA	Grand Holdco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grand Bidco (FIN) Oy	FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Grand Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius XXI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	

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

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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

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							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							ABS IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Maple, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IS Manager, LLC	DE	NIA	Apollo Accord+ Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Loan Funding B, LLC	DE	NIA	Apollo Defined Return Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Loan Funding A, LLC	DE	NIA	Apollo Defined Return Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1798389				AIOF III Aurora Equity Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Resi IA SPE, LLC	DE	NIA	Atlas SP Opportunity Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	ATCF (Cayman), L.P.	Ownership	15.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	9.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	3.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Union Street Partners, L.P.	Ownership	4.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	6.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AA Direct, L.P.	Ownership	2.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	37.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 11, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 10, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grand Holdco (Finland) Oy	FIN	NIA	Grand Parent S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Administration BKR GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1717972				ABC REIT TRS (B), LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC REIT Holdings, LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1778905				ABC Intermediate Holdings 3 (B), LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1716549				ABC Intermediate Holdings 1 (DC), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1716059				ABC Intermediate Holdings 2 (DC)(B), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	ABC Intermediate Holdings 2 (DC)(B), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products JPM GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investments 7, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investments 3, L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investments 6, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investment Holdings (JPM), L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investment Holdings BB, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Funding 3, L.P.	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3162344				AIOF III Shelf Entity 6, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Lycius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							AP Swift GBP Topco S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							AP Swift GBP Holdco S.a r.l.	LUX	NIA	AP Swift GBP Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accelerate Bidco 2 GmbH	DEU	NIA	Accelerate Bidco GmbH	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1781787				AIOF II Galway Co-Invest Equity Ltd.	CYM	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management Advisors Espa?a, S.L.U.	ESP	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Aurora Cayman Holdings, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fort SCSp	LUX	NIA	Fort GP 1 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3670790				Apollo Pythia Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Debt - Europe Fund I (Levered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Town (Lux) SCSp	LUX	NIA	AP Town (Lux) GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Chariot Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-6628304				Atlas SP ABS Opportunity Trust IB	DE	NIA	Atlas SP ABS Opportunity Master I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLAS SP ABS Opportunity Trust IA	DE	NIA	ABS IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLAS SP Resi Opportunity Trust IA	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5137278				AP Lightning Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5137099				ACTE II Lightning Co-Invest, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5136949				ACTE II Lightning Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5131861				AIM Lightning Aggregator, L.P.	DE	NIA	AIM Lightning Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Lightning Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1811825				AP Dolphin (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blue Investments 1-A5-1, L.P.	DE	NIA	AGF WHCO Holdings I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP ASL Limited	CYM	NIA	ASL, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ASL, L.P.	CYM	NIA	ASL GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ASL GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4971216				Apollo TPSF Co-Invest, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo TPSF Co-Invest GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO INVESTMENTS (CAYMAN) PARENT II LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO ADVISORS GP II, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO Intermediate Holdings, Ltd.	CYM	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP II (TWR EP IV Intermediate DC), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1809025				AP Luz Aggregator, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Global WHCO International Holdings Designated Activity Company	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Global WHCO Australian Holdings Designated Activity Company	IRL	NIA	TMF Management (Ireland) Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT WH 5 LP	DE	NIA	PK ALIFT WH 5 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT WH 5 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 20, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 19, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 18, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 17, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Himalaya Merger Sub, LLC	DE	NIA	AP Himalaya Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MC Feeder II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MC Feeder LP	DE	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap FinCo Intermediate LLC	DE	NIA	MidCap FinCo LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap B (DC) Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							MC Feeder (Z) LP	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap FinCo II LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MidCap FinCo (DC) Holdings LLC	DE	NIA	APO MidCap B Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4722098				MidCap FinCo LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1810863				AHVF II (Overseas QFPF AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1810782				AHVF II (FC II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Himalaya Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4925787				AHVF II Himalaya Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 21, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 16, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 20, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 15, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 18, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 14, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 19, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Kappa 17, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLXM 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Edge SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLX 2024-RPL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							EDGE MIDCO LIMITED	GBR	NIA	AP Edge Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803374				Horizon Topco Limited	GGY	NIA	AP Horizon Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803462				Horizon Midco 2 Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4315514				Horizon US HoldCo, Inc.	DE	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803473				Project Horizon Bidco UK Limited	GBR	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 2-A1 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 2-A2 LP	DE	NIA	AGF WHCO 2-A Trust	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Moon II Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 4 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 4 LP	DE	NIA	PK ALIFT LOAN FUNDING 4 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitization Depositor LLC	DE	NIA	Resi IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Edge Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1805270				AP Edge Co-Invest, L.P.	CYM	NIA	AP Edge Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Gamma 5, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Gamma 4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Investment Fund (FC JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1807450				AP Equity Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4585262				AP Equity Solutions Holdings I-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1807409				AP Equity Solutions Intermediate I-A (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blue Investments 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO 2-A Trust	DE	NIA	Wilmington Trust, National Association	Other	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1806322				Apollo Investment Fund (DE-I) X (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1806220				Apollo Co-Investors X (B) (AIV - JP), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1806118				Apollo Co-Investors X (A) (AIV - JP2C), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1806099				Apollo Co-Investors X (A) (AIV - JP1), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Aurora Holdings, L.P.	GBR	NIA	AIOF III Credit Holdings Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803382				AIF IX Connect PCDH AIV (TE FC II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803378				AIF IX Connect PCDH AIV (TE FC I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Delaware AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (892 AIV JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Investment Fund (AIV 2 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Investment Fund (AIV 1 JP) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4325850				Apollo Total Return Fund - Investment Grade II Aggregator A, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rolsia Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mirzanna Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4316986				AP IX Connect Co-Invest Holdings II-B, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Defined Return Lux (A) Holdings S.a r.l.	LUX	NIA	Apollo Defined Return Loan Funding A, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							AP Luz Co-Invest, L.P.	CYM	NIA	AP Luz Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Credit Holdings Limited	GBR	NIA	AIOF III Credit Holdings (Cayman), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Co-Investors ACSF II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pistachio, L.P.	CYM	NIA	AP Pistachio GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4083240				AP X Voyager Aggregator, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4082623				AP Voyager Holdings, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4110644				AP Voyager Co-Invest, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Hera SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	

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							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	

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							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							AP Luz Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4124117				AP IX Connect Co-Invest Holdings II-A, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Edge Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II Lux US Originations Holdings GP, LLC	DE	NIA	Apollo Origination Partnership (Lux) II, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABC Holdings 4 (B), L.P.	Ownership	2.500	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	11.200	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	20.800	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Glass Holding S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	65.500	AGM; M. Rowan; L. Black; Others **	NO	
							ADCF Hera SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Hera SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Horizon Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Ownership	0.020	AGM; M. Rowan; L. Black; Others **	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black; Others **	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3783993				AP IX Teton VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; L. Black; Others **	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; L. Black; Others **	NO	
			93-4353274				Middle Market Apollo Institutional Private Lending	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Aviation Investor GP, LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE DCP Palm Springs REIT LLC	DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.140	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; L. Black; Others **	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8350987				Apollo Capital Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; L. Black; Others **	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; L. Black; Others **	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0387304				Apollo European Principal Finance Fund, L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hercules AIV Advisors, L.P.	CYM	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1389816				Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4132685				Apollo USREF III HP Holdings L.P.	DE	NIA	Apollo USREF III HP Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III MTR Holdings Advisors II, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2644887				ARIS Operating Partnership L.P.	DE	NIA	Apollo Realty Income Solutions, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Castle UK Midco 2 Limited	GBR	NIA	Castle UK Midco 1 Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1133931				COF III Offshore I Ltd.	CYM	NIA	Apollo COF III Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Covis GP S.a r.l.	LUX	NIA	Covis Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							DSB Acquisition LLC	DE	NIA	DSB Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5286379				Financial Credit Investment III Manager, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Honeypool Limited	IRL	NIA	Trident Bidco DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman Corp.	Ownership	46.260	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II LP	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman BPS, L.P.	Ownership	0.040	AGM; M. Rowan; L. Black; Others **	NO	
							India Property Fund II Pte. Ltd.	SGP	NIA	India Property Fund II Cayman LP	Ownership	53.510	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco I LP	DE	NIA	NNN Holdco GP I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco II LP	DE	NIA	NNN Holdco GP II LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN Holdco III LP	DE	NIA	NNN Holdco GP III LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Plutus Capital Pvt Ltd?	MUS	NIA	Plutus Holdings Pvt Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Plutus Holdings Pvt Ltd?	MUS	NIA	AION Direct Private II Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prime Security Services TopCo Parent GP, LLC	DE	NIA	AP VIII Prime Security Services Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sliders Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			61-1844982				Structured Credit Recovery Master Fund IV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							TRF European Broadly Syndicated Loan Ltd.	CYM	NIA	TRF European Broadly Syndicated Loan (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1843435				AP Violet, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLAS SP Resi Opportunity Trust IB	DE	NIA	Resi IA SPE, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust, Series 2022-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series A	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mortgage Aggregator Series Trust, Series 2024-1	DE	NIA	Mortgage Aggregator Series Trust Administrator, L.P. - Series E	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO Holdings III	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGF WHCO Holdings I	DE	NIA	WHCO INVESTMENTS A HOLDINGS ICAV	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 5 Merlin, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Intermediate Holdings 4, LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1983775				AHVF II Firefly Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1910035				AIC Transition Holdings, LLC	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Astra Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1937769				AP Astra Holdings, L.P.	DE	NIA	AP Astra Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Athos Aggregator, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance IDF, LP	DE	NIA	Apollo Asset-Backed Finance IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1678534				Apollo HVF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1396285				Apollo S3 Equity & Hybrid Solutions Fund (U), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1814326				Apollo S3 Equity & Hybrid Solutions Offshore Fund (U), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Private Markets IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Private Markets IDF, LP	DE	NIA	Apollo S3 Private Markets IDF Advisors, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Sports Capital GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-2163428				Apollo Sports Capital, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1820955				Apollo TRF - IG II (Cayman), L.P. - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1820899				Apollo TRF - IG II (Cayman), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1807331				Apollo TPSF Violet Crown Partnership, L.P.	DE	NIA	Apollo TPSF Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Barclays Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Barclays Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLXM 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLX 2024-RPL2 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge MC A Subsidiary LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge Intermediate A Subsidiary SMA LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge Intermediate A (Lux) SARL	LUX	NIA	Fox Hedge Intermediate A Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge Intermediate B Subsidiary SMA LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Horizon (DE) GP, LLC	DE	NIA	Horizon IPCO Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1430149				Horizon US FinCo, L.P.	DE	NIA	Horizon (DE) GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Horizon Midco 1 Limited	GGY	NIA	Horizon Guernsey Holdco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Horizon IPCO Limited	GGY	NIA	Horizon Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Horizon Guernsey Holdco Limited	GGY	NIA	Horizon Topco Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Korifio Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS FC-4, LLC	CYM	NIA	MAPS Intermediate Holdings IV, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							MAPS FC-3, LLC	CYM	NIA	MAPS Intermediate Holdings III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS FC-2, LLC	CYM	NIA	MAPS Intermediate Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1944390				MAPS DC-3, LLC	DE	NIA	MAPS Intermediate Holdings III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1937140				MAPS DC-2, LLC	DE	NIA	MAPS Intermediate Holdings II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1944541				MAPS DC-4, LLC	DE	NIA	MAPS Intermediate Holdings IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS FC-1, LLC	CYM	NIA	MAPS Intermediate Holdings I, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Equity Holdings, LLC	DE	NIA	MAPS TopCo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS DC-1, LLC	DE	NIA	MAPS Intermediate Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Borrower, LLC	DE	NIA	Apollo S3 Private Markets Fund	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP3, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP2, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP1, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Equity Aggregator, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Intermediate Holdings IV, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Intermediate Holdings III, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Intermediate Holdings II, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS TopCo Holdings, LLC	DE	NIA	MAPS Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Intermediate Holdings I, LLC	DE	NIA	MAPS Equity Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1820527				MAPS Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Zechera Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO HEDGECO II, LP	CYM	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1498403				Uniworld Holdco, Inc.	DE	NIA	Project Horizon Holdco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Project Horizon Holdco UK Limited	GBR	NIA	Project Horizon Bidco UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Tyrellgate Limited	IRL	NIA	Trident Bidco 2 DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series I	Ownership	26.370	AGM; M. Rowan; L. Black; Others **	NO	
							AIC REIT Holdings, LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	73.630	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO AG Lion Holding Trust	DE	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO AG Advisors Lion GP, LLC	DE	NIA	Atlas Securitized Products, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARC Funding 1 Holdings, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1819542				WHCO INVESTMENTS (CAYMAN) PARENT II LP	CYM	NIA	WHCO ADVISORS GP II, LTD.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							5TS Holdings, LLC	DE	NIA	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Private Markets (Master) SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	ARED SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA Multi-Asset Credit Strategies Lux Fund (Z) Lux HoldCo, S.a r.l.	LUX	NIA	AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AAA Multi-Asset Credit Strategies Fund (Z)			AAA Multi-Asset Credit Strategies Fund					
							Lux HoldCo, S.a r.l.	LUX	NIA	(Z), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III Credit Holdings (Lux) SARL	LUX	NIA	AIOF III Credit Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ARED Advisors, L.P.	CYM	NIA	Apollo ARED Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo AOPE Advisors, L.P.	CYM	NIA	Apollo ADLE Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo RWNIH-HSMA LP	DE	NIA	Apollo RWNIH-HSMA Advisors LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo RWNIH-HSMA Advisors LP	DE	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pistachio GP, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP S&I Manager, LLC	CYM	NIA	Walkers Nominees Limited	Other	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Gamma 6, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Pistachio (UK) Limited	GBR	NIA	AP Pistachio, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1816017				Pomokaira Investment Holdings SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1816041				Pomokaira Intermediate Blocker SCSp	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA HD Investor (Cayman) Limited	CYM	NIA	Athene HD Investor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5137562				AP X Goat Holdings, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Goat Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Master Fund Ltd.	Ownership	0.060	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Loan Origination, a Compartment of Athora Lux Invest S.C.Sp.	Ownership	0.200	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Apollo TR European Broadly Syndicated Loan Holdings Ltd.	Ownership	0.250	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	ATCF UK Limited	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Apollo Credit Funds ICAV	Ownership	0.020	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	Amissima Diversified Income ICAV	Ownership	0.100	AGM; M. Rowan; L. Black; Others **	NO	
							End Holdco UK Limited	GBR	NIA	AEDL Credit SCA SICAV-RAIF	Ownership	0.130	AGM; M. Rowan; L. Black; Others **	NO	
							RXR 5TS Owner LLC	DE	NIA	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV V, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2442907				AAA SPV VI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2443338				AAA SPV VII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2443462				AAA SPV VIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-6601480				ABF Consumer Loan Trust - MLT	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Sunflower A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Sunflower A, L.P.	DE	NIA	ACT Sunflower A GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Sunflower B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACT Sunflower B, L.P.	DE	NIA	ACT Sunflower B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Carbo Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Carbo Holdings, L.P.	CYM	NIA	AP Carbo Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Holdings (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2494794				AP Cube Holdings, L.P.	DE	NIA	Apollo ST Credit Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Erie Advisors, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Erie Holdings, L.P.	CYM	NIA	AP Erie Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP Fresco Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fresco Aggregator, L.P.	DE	NIA	AP Fresco Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	AIC Holdings 1-Y, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2146033				AP Relevate Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2558982				Apollo Accord+ II Fund Intermediate B (DC ABF), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord+ II Offshore Fund (K), L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Colt Partnership Subsidiary I, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Colt Partnership Subsidiary II, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Credit Solutions Fund II (AIV), L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Investments Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Secondaries Aggregator IV, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apricot Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athos MSQ SCSp	LUX	NIA	Athos GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bluejay Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	AWLC Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Holdings, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ADLE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge L.P.	BMU	NIA	ACS GP Limited	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AAA SPV XIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XIV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XIX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XV, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XVI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XVII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XVIII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 7 Sundown, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2799641				ABC Holdings 6, L.P.	DE	NIA	ABC Intermediate Holdings 4, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Cougar Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 7 Wolfman Depositor, LLC	DE	NIA	ABC Holdings 7, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 7 Wolfman, LLC	DE	NIA	ABC Holdings 7 Wolfman Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF CONSUMER LOAN PURCHASER I, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Residential Loan Sub-Aggregator VI-B Trust	DE	NIA	ABF Residential Loan Sub-Aggregator VI-B, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2800961				ABC Intermediate Holdings 5, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2800004				ABC Holdings 7, L.P.	DE	NIA	ABC Intermediate Holdings 5, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3568799				ABF Sagebrush Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Residential Loan Sub-Aggregator VI-B, LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF III (Euro AIV), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Sagebrush LLC	DE	NIA	ABF Sagebrush Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Snow King Holdings Designated Activity Company	IRL	NIA	Walkers Global	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3675854				ABF Snake River Holdings LLC	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3054550				ANRP III (AIV B-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3054926				ANRP III Bold (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Aegis Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Aegis Aggregator Holdings SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3055606				ANRP III Bold (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Calliope Fund, L.P.	Ownership	7.330	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Excelsior, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	

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			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Credit Strategies Absolute Return Aggregator B, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Libra Credit Opportunities Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Fox Hedge Intermediate B LLC	Ownership	6.660	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo TPSF Violet Crown Partnership, L.P.	Ownership	6.660	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo RWNIH-HSMA LP	Ownership	6.660	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	AAA Multi-Asset Credit Strategies Fund (Y), L.P.	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	3.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	3.330	AGM; M. Rowan; L. Black; Others **	NO	
			33-4289615				AP Basileia SPV, LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	5.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Bold Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3088653				AP Bold Holdings, LLC	DE	NIA	Apollo Aligned Alternatives Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Bullrock Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Bullrock Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XIX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XX, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XXI, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XXV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XXIV, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XXIII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP CA XXII, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Chia Issuer, LLC	CYM	NIA	AP S&I Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Chia (UK) Limited	GBR	NIA	AP Chia Issuer, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3165981				AP DEE V Intermediate Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3164964				AP DEE V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3166308				AP DEE V (DC Z), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3184858				AP DEE V (DC B), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3166870				AP DEE V (DC A), LLC	DE	NIA	AP DEE V Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Everest Aggregator, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Starship Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP SREAP Holdings, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP SREAP Holdings, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP S&I Administrator, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3165417				AP TWR V Holdings, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Perseus Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2816462				AP X Perseus Holdings, L.P.	DE	NIA	AP X Perseus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Canada Advisors ULC	CAN	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CGC Clean Energy Mobilization Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo CGC Clean Energy Mobilization Advisors, L.P.	CYM	NIA	Apollo CGC Clean Energy Mobilization Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			33-2813429				Apollo CGC Clean Energy Mobilization, L.P.	DE	NIA	Apollo CGC Clean Energy Mobilization Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3238502				Apollo Credit Strategies Master Fund Holdings III, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1833479				Apollo H-3 Credit Fund I, L.P.	CAN	NIA	Apollo H-3 Credit I Advisors, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo H-3 Co-Investors, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo European Real Estate Debt Aggregator SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4219786				Apollo Pearl SPV LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Union Street Partners Intermediate, L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo International Capital	SAU	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS BofA CMBS Repo Seller I, LLC	DE	NIA	ARIS CMBS, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATLX 2025-RTL1 Trust	DE	NIA	Atlas Securitization Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Second Merger Sub, LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen PubCo Merger Sub 1, Inc.	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3186626				CSTR TWR V (Intermediate), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3186084				CSTR TWR V (DC Z), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3185701				CSTR TWR V (DC B), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3185295				CSTR TWR V (DC A), LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Erie Buyer Parent LP	CYM	NIA	Erie Buyer Parent GP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Erie Buyer Parent GP	CYM	NIA	AP Erie Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1824247				Lyra Client Solutions Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings LP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP3 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP2 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MAPS Holdings GP1 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Gamma SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Bethesda CLO 2 LLC	DE	NIA	MFIC Bethesda CLO 2 Depositor LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Bethesda CLO 2 Depositor LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Beta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 6 LP	DE	NIA	PK ALIFT LOAN FUNDING 6 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 6 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2855680				Perseus Parent, L.P.	DE	NIA	Perseus Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Perseus Parent GP, LLC	DE	NIA	AP X Perseus Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1848202				Union Street GP Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Union Street Partners (I), L.P.	CYM	NIA	Union Street GP Ltd	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3511885				Sullivan Street Partners, L.P.	DE	NIA	Sullivan Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sullivan Street Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Applesand Limited	IRL	NIA	Tyrellgate Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Middlebury Holdings, LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Accord+ II Fund Lux (ABF) Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ciraparantag Holdings SARL	LUX	NIA	Covis Midco 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Cube Lux Holdings S.a r.l.	LUX	NIA	AP Cube Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XI, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV IX, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAA SPV XII, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A SPN-20 (AIFX - IAGEMD1PR6), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lyra Client Solutions US, LLC	DE	NIA	Lyra Client Solutions Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Diversified Opportunities Fund (Y) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Diversified Opportunities Fund (Z) Lux, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos IX S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos VIII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos VII S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos V S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Enterprise Strategies, LP	DE	NIA	Apollo Enterprise Strategies GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Enterprise Strategies GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 5 (Lux), S.a r.l.	LUX	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS GS Repo Seller 2, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS GS Repo Seller 1, LLC	DE	NIA	ARIS Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 Equity & Hybrid Solutions Co-Invest Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACTC Vulcan SPV LLC	DE	NIA	ACT Juniper B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Intermediate Holdings Trust	DE	NIA	WHCO INTERMEDIATE HOLDINGS LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Holdings 2, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Holdings 1, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC International Subco Designated Activity Company	IRL	NIA	AASP Management, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Holdings, L.P.	DE	NIA	AWLC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atlas Securitized Products Investments 8, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Fund II AIV (DC), LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Euro Investment Fund (Lux) SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1715530				ABC REIT Intermediate Holdings, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	76.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1715530				ABC REIT Intermediate Holdings, LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	
							Accelerate Bidco GmbH	DEU	NIA	Accelerate Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions Holdings V Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			93-3905982				AP Himalaya Holdings, L.P.	DE	NIA	AP Himalaya Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Issuer GP Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Maia Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABC Holdings 6, L.P.	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	6.930	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	Ownership	3.730	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	AP Oxygen Midco S.a r.l.	Ownership	66.670	AGM; M. Rowan; L. Black; Others **	NO	
							AP Oxygen Bidco S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	21.670	AGM; M. Rowan; L. Black; Others **	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	ANRP (ECI AIV), L.P.	Ownership	5.620	AGM; M. Rowan; L. Black; Others **	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners (Delaware) VII, L.P.	Ownership	26.970	AGM; M. Rowan; L. Black; Others **	NO	
			82-0984567				Apollo (Wolfcamp Intermediate DC I-A), LLC	DE	NIA	Apollo Overseas Partners VII, L.P.	Ownership	67.410	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo HV Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8350822				Apollo International Management, L.P.	DE	NIA	Apollo International Management GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1734717				Apollo Origination Partnership II (Levered), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1734694				Apollo Origination Partnership II (Unlevered), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Otter Advisors, L.P.	CYM	NIA	Apollo Otter Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4595059				Apollo S3 Private Markets Fund	DE	NIA	Apollo S3 RIC Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4695168				Apollo U.S. Real Estate Fund III, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4690465				Apollo U.S. Real Estate Partners III (TE), L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4189880				Apollo USREF III 3 VDG Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2113422				Apollo USREF III 30 Dan Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2113680				Apollo USREF III 30 Dan Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo USREF III Cardinal Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3594982				Apollo USREF III Freezer Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1174553				Apollo USREF III Manatee Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3852313				Apollo USREF III Mouse Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2124553				Apollo USREF III MTR Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1703263				Apollo USREF III Polygon Aggregator, L.P.	DE	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
			98-1800926				Fort GP 1 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							Fort GP 2 S.a r.l.	LUX	NIA	AP Fort SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fox Hedge Intermediate A Limited	BMU	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2341552				Fox Hedge Intermediate B LLC	DE	NIA	Fox Hedge L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO ADVISORS GP, LLC	CYM	NIA	ATLAS GLOBAL WHCO HOLDINGS ICAV	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3081616				WHCO INTERMEDIATE HOLDINGS LP	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							WHCO INVESTMENTS A HOLDINGS ICAV	IRL	NIA	AASP Management, LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1753815				WHCO ADVISORS GP, LTD.	CYM	NIA	Maples Corporate Services Limited	Other	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							2024 TTC Aggregator (B), L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							2024 TTC Aggregator, L.P.	DE	NIA	2024 TTC Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							2024 TTC Aggregator GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2746164				AA Sequoia Holdings AIV, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABC Holdings 6 Iceman, LLC	DE	NIA	ABC Holdings 6, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4831902				ABF Pine Creek Depositor, LLC	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Pine Creek Holdings, LLC	DE	NIA	ABF Pine Creek Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Structured Securities Sub-Aggregator II-C, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2405886				ACTE II Credit Holdings, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ACTE II Credit Holdings GP, LLC	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2406833				ACTE II Credit Holdings CB, L.P.	DE	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1861046				ACTE II Credit Holdings CB Intermediate FC, L.P.	CYM	NIA	ACTE II Credit Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADS Offshore Fund Advisor, L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AERED Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III Debt Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III Debt Holdings CB, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III DE Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Ironman Subsidiary - Z, LLC	DE	NIA	AIC Ironman Holdings - Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIC Ironman Subsidiary - Y, LLC	DE	NIA	AIC Ironman Holdings - Y, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2355709				AIOF II Tulsa Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS 1 LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4691882				ANRP III (F) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4693975				ANRP III DEE IV (DC Z), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4693228				ANRP III (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4693589				ANRP III DEE IV (DC A), LLC	DE	NIA	ANRP III (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (L) Lender, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AOP II (L) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (L) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (L) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (L), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (UL) Lender, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (UL) Gamma SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (UL) Beta SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AOP II (UL) Alpha SPV, LLC	DE	NIA	AOP II Origination Holdings (UL), LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1861302				AP Credit Solutions Fund II AIV (FC), L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2431832				AP Credit Solutions Holdings II (AIV) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2376209				AP Credit Solutions Holdings (RS) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-5043072				AP Bold Co-Invest DC, LLC	DE	NIA	AP Bold Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4904372				AP Edison Holdings III (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4625944				AP Edison Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2265229				AP Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Deuce SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; L. Black; Others **	NO	
							AP Fusion Topco, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	Ownership	21.060	AGM; M. Rowan; L. Black; Others **	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	Ownership	43.050	AGM; M. Rowan; L. Black; Others **	NO	
			33-4622188				AP Equity Solutions Intermediate II-A (DC) LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	Ownership	35.900	AGM; M. Rowan; L. Black; Others **	NO	
			39-2153836				AP Equity Solutions Holdings Co-Invest II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hercules UK Ltd	GBR	NIA	AP Hercules Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hercules GP S.a r.l.	LUX	NIA	AIC Holdings 1-Z, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Hercules Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Horn Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Monarch Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Talon Holdings, L.P.	DE	NIA	AP Talon Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Talon Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 2A, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-5057867				AP X Newport-Lido Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP TP Fund Holdings, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4421914				AP Voyager Co-Invest Feeder, L.P.	DE	NIA	AP X Voyager VoteCo, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 6A, LLC	DE	NIA	APM IDC Holdings 6, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 5A, LLC	DE	NIA	APM IDC Holdings 5, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 4B, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 4A, LLC	DE	NIA	APM IDC Holdings 4, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 2B, LLC	DE	NIA	APM IDC Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Apollo Accord Co-Investors VII (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2677934				Apollo Accord Co-Investors VII (B), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2676175				Apollo Accord Co-Investors VII (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1857918				Apollo ABF Lava Creek Holdings, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Offshore Fund VII, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2678684				Apollo Accord Fund VII, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund VII Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord Fund VII Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2678239				Apollo Accord VII Aggregator B, L.P.	DE	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VII Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4815957				Apollo Accord+ II Fund Intermediate B Lender II, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4821410				Apollo Accord+ II Fund Intermediate B (DC II), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-5046343				Apollo Accord+ II Aggregator B-2, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Debt Solutions BDC Offshore Fund, L.P.	CYM	NIA	ADS Offshore Fund Advisor, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners III, L.P.	Ownership	7.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Fund III, L.P.	Ownership	31.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	Ownership	3.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Partners (Alts) III, L.P.	Ownership	17.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value III Hedge LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	Ownership	41.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Long-Term Infrastructure Strategy Holdings (C), L.P.	DE	NIA	Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Long-Term Infrastructure Strategy Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PCGF Advisors Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors GP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PCGF Advisors, L.P.	CYM	NIA	Apollo PCGF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PCGF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo MPS Management, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo PPF Credit Strategies Holdings, LLC	DE	NIA	Apollo PPF Credit Strategies, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2432293				Apollo S3 Credit Solutions Fund II (AIV) II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Rad Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4890217				Apollo Real Estate Debt Fund I, L.P.	DE	NIA	ARED Advisors I, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 JP Co-Invest IM, LLC	DE	NIA	Apollo S3 Investment Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo S3 JP Co-Invest GP, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATC Holdings (Lux-L) I S.a r.l.	LUX	NIA	ACT Sunflower A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATH Conduit Vehicle 1 SCSp	LUX	NIA	Apollo European Real Estate Debt GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			33-4843378				ARIS Real Assets Holdco I, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARED Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4890029				ARED Advisors I, L.P.	DE	NIA	ARED Capital Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX DG St. Louis, DST	DE	NIA	AX II Depositor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX DG St. Louis Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grizzly Credit SMA Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Direct Origination Securitization, LLC	DE	NIA	Apollo Debt Solutions IDF, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cadma Capital Partners (Lux) S.a r.l.	LUX	NIA	Third Party	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grizzly Credit Co-invest Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4888424				Newco Harts Mill, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4887192				Newco Birch Creek, LP	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Epsilon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							MFIC Delta SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC AW Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC LB Holdings, LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Lennar Pool I, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Lennar Pool II, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Lennar Pool III, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Warbler Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PCGF (Master Fund) Pte. Ltd.	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PCGF (Feeder Fund) LP	SGP	NIA	Apollo PCGF Advisors Pte. Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Parc Westborough Owner, LLC	DE	NIA	ARIS Real Assets Holdco I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AWLC Holdings Trust	DE	NIA	WHCO International 2 Designated Activity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 324 Oy	FIN	NIA	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 323 Oy	FIN	NIA	ShelCo 318 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 322 Oy	FIN	NIA	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 321 Oy	FIN	NIA	ShelCo 317 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 320 Oy	FIN	NIA	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 319 Oy	FIN	NIA	ShelCo 316 Oy	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 318 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 317 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ShelCo 316 Oy	FIN	NIA	Fusion Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Barn Owl Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Everest Spain Bidco, S.L.	ESP	NIA	EVEREST UK MIDCO LIMITED	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Intermediate Holdings, L.P.	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wistert Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Swede Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harts Mill Solar, LLC	NC	NIA	Harts Mill Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Carsonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Castleton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Shoreline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Smiths Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Snover Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Snare Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stockholm Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sticks Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							St. Joseph Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							South Gramer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Snowpiercer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sunbelievable Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stubbs Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Striker Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cloudbreak Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Clearwater Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Clarence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cayenne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Frenchline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fortunate Sun Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ford Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Florence Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Finlay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fillmore Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ferris Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fabienne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Esmarelda Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							English Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Elsie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Elias Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							El Ray Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Durban Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dunbar Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dram Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Donny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dodge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dimanche Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Devils Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hanging Gardens Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hail Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Gull Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Granite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Gordonville Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Gorden Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Goldfinch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Gobi Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Glennie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Geddes 2 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Geddes 1 Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Fulton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Purdy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Puck Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prometheus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Paczki Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Carpenter Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Shipsterns Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Burtch Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Burns Park Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Nugent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

SCHEDULE Y

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							Neutron Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Murphy Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mouille Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Moonbeam Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mitten Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mia Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Macbeth Solar, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Parma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sheridan Line Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hogan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hazel Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Shanti Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Shady Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sanders Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Robson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Agrelite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Adamite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Babbitt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Zed Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Anubis Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMT Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Woodlander Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Walleye Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Vincent Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ulysses Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Uli Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Trumpet Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Tangiers Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sunskrit Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sunny Acres Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Custer Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Crisler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cowboy Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cottrell Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Copenhagen Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Congo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Canboro Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bullhead Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Brown City Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Brandt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Borelly Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bohne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oberlin Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Malibu Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lineman Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lemon Drain Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lebowski Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Laughing Whitefish Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Knobbler Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Keitel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Kaline Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Johnsfield Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jacks Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jack Francis Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Highbank Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Haven Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Howe Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ignatius Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Runway Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rosemary Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Reading Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Big Prairie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aitken Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bamboo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aubil Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Au Gres Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Asparagus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Yale Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wings Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Tittabawassee Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Teppei Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Swartz Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Prairie Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Powel Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Potts Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Byrne Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Burt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bunny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bluebird Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blackburn Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							McIntyre Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							May Shannon Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Maude Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Marty Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Maize Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lyons Road Solar Farm, LLC	MI	NIA	Michigan Solar Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Long Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lively Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lima Center Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lighthouse Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lightfoot Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jordanelle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jody Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jimmie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jeffery Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jeddo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sand Creek Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rangeline Solar, LLC	MI	NIA	Rangeline Solar, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Big Stone Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Zermatt Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Atom Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Workman Road Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Angola Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Angelo Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Woodson Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Allegheny Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Willford Solar, LLC	MI	NIA	Michigan Solar Holdings 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Victors Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Twining Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albion North Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Carr Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Sherwood Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stoneheart Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Coldwater Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Cobb Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Captain Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Canal Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Buena Vista Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Brogan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bradshaw Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bordman Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bodega Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Olivier Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oak Grove Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Nordhaus Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mushroom Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mumbai Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Mort Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Misteguay Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Miracle Max Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Millington Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Malbec Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Long Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Judd Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Jackie Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hendershot Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hubbard Lake Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Interchange Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rothko Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rosco Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Beltrami Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bellburns Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Beaverton Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Banfield Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Addle Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Artisan Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Arrowhead Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Arctite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARB Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aluminum Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alpinist Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alma Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Wales Ridge Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Vreeland Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Topanga Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Thayne Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Telecaster Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Surbrook Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							13 Mile Solar, LLC	MI	NIA	Michigan Solar Holdings 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Zing Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Abhurite Solar, LLC	MI	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HOK-T5, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HOK-T1, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HOK-T2, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HOK-T3, LLC	HI	NIA	Palms Solar JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CL-Viaduct Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Judith Gap Solar 3, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Judith Gap Solar 2, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Judith Gap, LLC	DE	NIA	Judith Gap Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0528423				Irradiant Mortgage Opportunities Investors (B), L.P.	DE	NIA	Irradiant Mortgage Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0834654				IPCC Fund, L.P.	DE	NIA	IPCC GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2325841				IPCC Advisor, LP	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IPCC GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1598424				IFRG Investors II, L.P.	DE	NIA	IFRG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IROP Membership 6, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harts Mill Intermediate Holdings, LLC	DE	NIA	Harts Mill Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2904386				Irradiant LP, LLC	DE	NIA	Apollo Rad Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3521645				IROP Equity Aggregator II, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							RE Realty Partners Servicing, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2965317				Irradiant Renewable Opportunities Partners, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4032714				Irradiant BDG Investors, L.P.	DE	NIA	Irradiant BDG Investors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant BDG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0248524				Irradiant CLO Partners Fund III, L.P.	DE	NIA	Irradiant CLO Partners III GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1965699				Irradiant CLO Partners Fund II, L.P.	DE	NIA	Irradiant CLO Partners II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant CLO Partners III GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4438388				Irradiant CLO Opportunities Fund, L.P.	DE	NIA	Irradiant CLO Opportunities Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4194043				Albedo Lessee 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo Landco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Michigan Solar Holdings 3, LLC	DE	NIA	Albedo Lessor 3, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Michigan Solar Holdings 2, LLC	DE	NIA	Albedo Lessor 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3508071				IROP EM Holdings Blocker II, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1963332				ISF II TH Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			92-3583038				ISF II Securities Holdings, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1562345				ISF II Enchanted Rock Blocker, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2765512				Irradiant Orchid Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1072972				Irradiant Cross Platform Fund-SB, L.P.	DE	NIA	Irradiant Cross Platform-SB GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Holly Solar, LLC	DE	NIA	Albedo DevCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3396683				Harts Mill BESS HoldCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3056909				Irradiant Sidecar SOM, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4245390				IFRG Investors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harts Mill Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harts Mill Holdings, LLC	DE	NIA	Harts Mill Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3265222				Irradiant Genco GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0655710				Irradiant Solutions Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2990956				Irradiant Renewable Opportunities Partners (TE), L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2982259				Irradiant CLO Partners Fund I, L.P.	DE	NIA	Irradiant CLO Partners I GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant CLO Opportunities Fund GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo MM, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo MM 2, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo Lessee 2, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1609323				Albedo Lessor 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison TE Holdings LLC	DE	NIA	PJM - Bison Intermediate Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison Sponsor, LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison Irradiant Investment, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison Intermediate Holdings LLC	DE	NIA	PJM - Bison Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison Holdings, LLC	DE	NIA	PJM - Bison Irradiant Investment, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2896620				Judith Gap DataCo, LLC	DE	NIA	Judith Gap, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2271563				Irradiant TH Investors, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Cross Platform-U GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Cross Platform-SB GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3830153				IFRG Investors III, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IROP Membership 4, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0746286				Harts Mill TE Holdings, LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3622011				RE Realty Partners, LLC	DE	NIA	Irradiant Treaty Oak Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RE Realty Partners Acquisition, LLC	DE	NIA	RE Realty Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0643445				Irradiant Solutions Fund, L.P.	DE	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1973603				Irradiant CLO Partners II GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2998170				Irradiant CLO Partners I GP, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0718850				Albedo OpCo, LLC	DE	NIA	Irradiant Albedo Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo MM 3, LLC	DE	NIA	Albedo OpCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo MM 3, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0760216				Albedo Lessor 3, LLC	DE	NIA	Albedo Lessee 3, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1453536				Irradiant Solutions Manager, L.P.	DE	NIA	Apollo Rad Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0667130				Albedo Lessee, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Michigan Solar Holdings 1, LLC	DE	NIA	Albedo Lessor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3026415				IROP Loan Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo DevCo, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Stratford Solar Center Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Friesian Irradiant Holdings, LLC	DE	NIA	Friesian Irradiant Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Friesian Irradiant Holdco, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Friesian Intermediate Holdings, LLC	DE	NIA	Friesian Irradiant Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2064774				ISF II Feeder, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2390099				Irradiant Financial Services, LLC	DE	NIA	Irradiant Partners, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4205159				Irradiant Cross Platform Fund-U, L.P.	DE	NIA	Irradiant Cross Platform-U GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							IROP Membership 5, LLC	DE	NIA	IROP Loan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Albedo Holdings, LLC	DE	NIA	IROP Equity Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4003517				Harts Mill Acquisition LLC	DE	NIA	Harts Mill Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3009857				IROP Equity Aggregator, L.P.	DE	NIA	Irradiant ROP Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund GP, LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Fund, L.P.	Ownership	96.080	AGM; M. Rowan; L. Black; Others **	NO	
			84-2414530				Irradiant Solutions Marketable Securities, LLC	DE	NIA	Irradiant Solutions Offshore Fund, L.P.	Ownership	3.920	AGM; M. Rowan; L. Black; Others **	NO	
			84-3076034				IROP EM Holdings Blocker, LLC	DE	NIA	Irradiant Renewable Opportunities Partners (TE), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Albedo Lessor, LLC	DE	NIA	Albedo MM, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1609213				Albedo Lessee 2, LLC	DE	NIA	Albedo MM 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PJM - Bison Acquisition LLC	DE	NIA	PJM - Bison Sponsor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Mortgage Aggregator GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2953611				Irradiant ROP Fund GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4821165				Irradiant Solutions Fund II, L.P.	DE	NIA	Irradiant Solutions Fund II GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Irradiant Solutions Fund II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1221880				Irradiant Partners, LP	DE	NIA	Redding Ridge RAD Advisors GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1717861				Irradiant HP Opportunity Partners, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1786495				Irradiant Solutions Offshore Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1717869				Irradiant Solutions Mini-Master Fund II, SCSp	LUX	NIA	Third Party	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1739857				Rad CLO 20, Ltd.	BMU	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 28, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 27, Ltd	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 27, Ltd	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1801412				Rad CLO 26, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 26 Income Note, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1799680				Rad CLO 24, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1791108				Rad CLO 23, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 2025-2 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 21, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1821180				Rad CLO 2024-3, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1391552				Irradiant Solutions Mini-Master Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1391299				Irradiant Solutions Offshore Fund, L.P.	CYM	NIA	Irradiant Solutions Fund GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1577568				Rad CLO 9, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1508030				Rad CLO 7, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1490832				Rad CLO 6, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1479234				Rad CLO 5, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1457655				Rad CLO 4, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1434791				Rad CLO 3, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 22, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 22, Ltd.	CYM	NIA	MaplesFS Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 2025-1 WH, Ltd.	CYM	NIA	Walkers Nominees Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 2025-1 WH, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1788974				Rad CLO 19, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1755715				Rad CLO 18, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1739942				Rad CLO 17, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1739940				Rad CLO 16, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1588936				Rad CLO 15, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1597077				Rad CLO 14, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1581623				Rad CLO 11, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1578152				Rad CLO 10, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1471845				Rad CLO 2, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1742345				Rad CLO 12, Ltd.	CYM	NIA	Maples Corporate Services Limited	Other	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 9, LLC	DE	NIA	Rad CLO 9, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 7, LLC	DE	NIA	Rad CLO 7, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 6, LLC	DE	NIA	Rad CLO 6, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 5, LLC	DE	NIA	Rad CLO 5, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 4, LLC	DE	NIA	Rad CLO 4, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 3, LLC	DE	NIA	Rad CLO 3, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 28, LLC	DE	NIA	Rad CLO 28, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 27, LLC	DE	NIA	Rad CLO 27, Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 26, LLC	DE	NIA	Rad CLO 26, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 25, LLC	DE	NIA	Rad CLO 25, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 24, LLC	DE	NIA	Rad CLO 24, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 23, LLC	DE	NIA	Rad CLO 23, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 22, LLC	DE	NIA	Rad CLO 22, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 21, LLC	DE	NIA	Rad CLO 21, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 19, LLC	DE	NIA	Rad CLO 19, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 18, LLC	DE	NIA	Rad CLO 18, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 17, LLC	DE	NIA	Rad CLO 17, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 16, LLC	DE	NIA	Rad CLO 16, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 15, LLC	DE	NIA	Rad CLO 15, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 14, LLC	DE	NIA	Rad CLO 14, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 11, LLC	DE	NIA	Rad CLO 11, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 1, LLC	DE	NIA	Rad CLO 1, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 10, LLC	DE	NIA	Rad CLO 10, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 20, LLC	DE	NIA	Rad CLO 20, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 2, LLC	DE	NIA	Rad CLO 2, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rad CLO 12, LLC	DE	NIA	Rad CLO 12, Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							UN-School House Holding, LLC	DE	NIA	PJM - Bison Acquisition LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Private Markets IDC LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 8, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 7, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 6, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 5, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							APM IDC Holdings 4, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 3, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 2, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APM IDC Holdings 1, LLC	DE	NIA	Apollo Private Markets IDC LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aqua Finance Grantor Trust 2025-B	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hu Openair S.R.L.	ITA	NIA	HU Holding S.p.A.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							HU Holding S.p.A.	ITA	NIA	Town (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							EVEREST UK MIDCO LIMITED	GBR	NIA	AP EVEREST TOPCO LTD	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1850970				Apollo Union Street UK Limited	GBR	NIA	Union Street GP Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							APOLLO ENTERPRISE STRATEGIES UK LTD	GBR	NIA	Apollo Enterprise Strategies, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP EVEREST TOPCO LTD	GBR	NIA	AP Everest Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1850664				Alternative Income-Strategy Depositor, L.P.	CYM	NIA	Alternative Income-Strategy Depositor GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alternative Income-Strategy Depositor GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alternative Income-Strategy SPV, L.P.	CYM	NIA	Alternative Income-Strategy SPV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Alternative Income-Strategy SPV GP, LLC	CYM	NIA	Alternative Income-Strategy Depositor, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aqua Finance Issuer Trust 2025-A	DE	NIA	Wilmington Trust, National Association	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Optimus Advisors, LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2153055				AP Equity Solutions Holdings II-A, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AERED Lux Investment Holdings Two S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4501025				ABF BHG MOA LLC A	DE	NIA	ABF CONSUMER LOAN PURCHASER I, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4519009				ABF BHG Issuer Trust A	DE	NIA	ABF BHG Depositor Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF BHG Depositor Trust	DE	NIA	Apollo Asset-Backed Finance Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aegis TopCo S.a r.l.	LUX	NIA	AP Aegis Aggregator Holdings SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aegis MidCo S.a r.l.	LUX	NIA	ADLE SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aegis BidCo S.a r.l.	LUX	NIA	Aegis TopCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Hybrid Value Partners (Alts) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Arcadia Real Estate SMSA	GRC	NIA	AP Hermes Midco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2468322				AIC Ironman Holdings - Z, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2467427				AIC Ironman Holdings - Y, L.P.	DE	NIA	AIC Intermediate Holdings (DC), LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX II Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AX DG St. Louis LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management Japan, Ltd.	JPN	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3818786				AAA Holdings (DC-3), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3819841				AAA Holdings (DC-4), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Auto Loan Borrower Trust H	DE	NIA	ABF Consumer Loan Purchaser IX, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Auto Loan Borrower Trust G	DE	NIA	ABF Consumer Loan Purchaser VIII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							ABF Auto Loan Borrower Trust F	DE	NIA	ABF Consumer Loan Purchaser VII, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Auto Loan Borrower Trust E	DE	NIA	ABF Consumer Loan Purchaser VI, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Auto Loan Borrower Trust D	DE	NIA	ABF Consumer Loan Purchaser V, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Auto Loan Borrower Trust C	DE	NIA	ABF Consumer Loan Purchaser IV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Trust-GLW	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser VIII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser VII, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser VI, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser V, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser IX, LLC	DE	NIA	ABF Whole Loan Sub-Aggregator V, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser IV, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser III, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Consumer Loan Purchaser II, LLC	DE	NIA	ABF Structured Securities Sub-Aggregator II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4528598				ABF Equity Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4534813				ABF Debt Aggregator - GLW, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4509292				ABF Maverick Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ABF Maverick LLC	DE	NIA	ABF Maverick Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADL CLO 2 LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3249478				ACMP Hybrid Holdings, LLC	DE	NIA	Apollo Capital Markets Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1870772				ACMP Hybrid (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3249169				ACMP Hybrid, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADLE Lux Investment Intermediate Holdings (UL), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADLE Lux Investment Intermediate Holdings (L), SCSp	LUX	NIA	Apollo Direct Lending Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AERED Lux Investment Holdings GS S.a r.l.	LUX	NIA	Apollo European Real Estate Debt Aggregator SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AGRE Debt I - Beat Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III Challenger Borrower, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1881016				AHVF III (Onshore) (Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1880990				AHVF III (892/Overseas/TE Lux AIV), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1880989				AHVF III (FC II), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AHVF III (Lux Holdings), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIOF Delos Holdings I, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4554583				AP Ace Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Alkaios (Luxembourg) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1875651				AIM King Aggregator, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Armada Aggregator SCSp	LUX	NIA	AP Hercules GP S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AIF XI Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership, L.P.	Ownership	52.020	AGM; M. Rowan; L. Black; Others **	NO	
			39-3141364				AIGCMP Holdings, LLC	DE	NIA	Apollo IG Capital Markets Partnership (Offshore), L.P.	Ownership	47.980	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 35, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 34, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 33, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 32, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 31, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 30, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 29, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 28, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 27, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 26, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 25, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 24, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 23, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Beta 22, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Deuce Intermediate Holdings II (FC), L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Deuce Intermediate Holdings I (DC), L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4374198				AP Deuce Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Challenger Holdings (P), SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Eagle GP Holdco, LLC	DE	NIA	AP Eagle Parent, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1875261				AP Cullinan, Ltd.	CYM	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Challenger Holdings, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4153610				AP EPF IV Holdings D III, L.P.	DE	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1880192				AP EPF IV Holdings C IV, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1880213				AP EPF IV Holdings C III, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3672518				AP Gamma 9, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3674021				AP Gamma 8, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3675286				AP Gamma 7, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Egret Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Everest Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4165360				AP Keystone Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ornellaia Holdings, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP King Co-Invest, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP King Holdings GP, LLC	CYM	NIA	AIM King Aggregator, L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP King Holdings GP, LLC	CYM	NIA	Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP King Holdings GP, LLC	CYM	NIA	ACTE II Retail-E Intermediate Holdings (Lux) SCSp	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AP King Holdings GP, LLC	CYM	NIA	AHVF III (Lux Holdings), SCSp	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1878504				AP King Holdings, L.P.	CYM	NIA	AP King Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Gate Holdings SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1882785				AP Phoenix Topco II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Phoenix Holdings USD II S.a r.l.	LUX	NIA	AP Phoenix Topco II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Takeoff Holdings, Ltd	CYM	NIA	Maples Corporate Services Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1876275				AP Railroad Holdings, L.P.	CYM	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3657001				AP X Trio Holdings, L.P.	DE	NIA	AP X Trio Holdings GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP X Trio Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3801383				AP Trinity Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1873805				AP Phoenix Topco, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Wimbledon Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4473092				Apollo Asset-Backed Finance Overseas Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4467892				Apollo Asset-Backed Finance Fund-L, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo BTGP Boreas Depositor, L.P.	DE	NIA	Apollo BTGP Boreas GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo BTGP Boreas SPV, LLC	DE	NIA	Apollo BTGP Boreas Depositor, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo BTGP Boreas GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3843111				Apollo Aligned Alternatives Lux Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3837901				Apollo Aligned Alternatives Aggregator-L, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1877301				Apollo Aligned Alternatives (C-4), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1877041				Apollo Aligned Alternatives (C-3), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Lending Company Subsidiary II Lux, S.a r.l.	LUX	NIA	Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Accord VII Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VII Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Capital Management XI, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1877909				Apollo Golden Falcon Co-Invest Fund, L.P.	CYM	NIA	Apollo Golden Falcon Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Golden Falcon Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1878308				Apollo Golden Falcon Co-Invest Fund (FC), Ltd.	CYM	NIA	Apollo Golden Falcon Co-Invest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3687102				Apollo Hostplus Credit Partnership II, L.P.	DE	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1874158				Apollo Co-Investors XI (C), L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3539560				Apollo Co-Investors XI (B), L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3537631				Apollo Co-Investors XI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1872443				Apollo Hybrid Value Overseas Partners (M) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3392302				Apollo Hybrid Value Fund (M) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IG Replacement Fund (Lux) SCA SICAV-RAIF	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IGRF Lux Intermediate B (DC) LLC	DE	NIA	Apollo IG Replacement Fund (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			39-4125132				Apollo IG Replacement Fund (Lux) Master, L.P.	DE	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IG Replacement Fund (Lux), SCSp	LUX	NIA	Apollo IG Replacement Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3714816				Apollo IGSD Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3112003				Apollo IG Capital Markets Partnership (Offshore), L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3111462				Apollo IG Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4504836				Apollo Sports Capital Holdings, L.P.	DE	NIA	Apollo Sports Capital GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Fund (Euro) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Overseas Partners (Lux) XI, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Management XI, L.P.	DE	NIA	AIF XI Management, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3540472				Apollo Investment Fund (DE-I) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3525567				Apollo Overseas Partners (Delaware 892) XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3525155				Apollo Investment Fund XI, L.P.	DE	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1873927				Apollo Overseas Partners XI, L.P.	CYM	NIA	Apollo Advisors XI, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1873518				Apollo Sullivan Street Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1870210				Apollo SFG IG Short Duration Intermediate A (KT), L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius VI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	

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							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius USD I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	

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							Arius I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP IV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP III S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	0.050	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	0.190	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	0.410	AGM; M. Rowan; L. Black; Others **	NO	
							Arius GBP I S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	0.340	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Washington Street, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ARIS Catawba CB, LLC	DE	NIA	ARIS Real Assets, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hybrid FinCo US Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hybrid FinCo Equity Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Hybrid FinCo Debt Account, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Challenger Holdco, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							EPF IV Challenger Borrower, SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Harmony Liquidity Solutions LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Grizzly Credit ADL Holdings, LLC	DE	NIA	Apollo Grizzly Bear Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4340994				MAPS Holdings GPE4, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-4340838				MAPS Holdings GPE4 (Parent), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Isar II SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Isar I SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Krayon GP, S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Wareham, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Bothwell, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							OHC Patton, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Plutus Funding, LLC	DE	NIA	Plutus Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Plutus Holdings, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 7 LP	DE	NIA	PK ALIFT LOAN FUNDING 7 GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							PK ALIFT LOAN FUNDING 7 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1875879				VA Capital Management Co-Investors III, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Point Hope, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Bullock Ranch, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Paloma Ridge, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OHC Destin, LLC	DE	NIA	OHC LB Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Direct Origination SPV, LLC	DE	NIA	Direct Origination Securitization, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Texas Properties, SL	ESP	NIA	AP Malbec Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3095012				Apollo Credit Strategies AAPP Holdings, L.P.	DE	NIA	AAPP Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Bridge Investment Group Holdings Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2769085				Bridge Investment Group Holdings Inc.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Olympus Housing Capital LLC	DE	NIA	AA Sequoia Holdings AIV, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-7007673				ABF Auto Loan Borrower Trust B	DE	NIA	ABF Consumer Loan Purchaser III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Linos VI S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Edison Company Merger Sub 3, LLC	DE	NIA	Edison Company Merger Sub 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Edison Company Merger Sub 2, LLC	DE	NIA	Edison Company Merger Sub 1, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Edison Company Merger Sub 1, LLC	DE	NIA	AP Edison Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2475921				AP Edison Co-Invest, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Edison Co-Invest III, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Edison Co-Invest II, L.P.	DE	NIA	AP Edison Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2922306				Apollo IG Core Replacement Aggregator B, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3816502				AAA Holdings (DC-2A), Inc.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ultron Holdco Pledgor, LLC	DE	NIA	Apollo Clean Transition Capital Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Ultron Holdco Borrower, LLC	DE	NIA	AP Ultron Holdco Pledgor, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Birch Creek Energy Holdings, LLC	DE	NIA	Newco Birch Creek, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-7008806				ABF Auto Loan Borrower Trust A	DE	NIA	ABF Consumer Loan Purchaser II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3389130				ABF Mustang Holdings, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ABF Lux Investment Holdings (UL) S.a r.l.	LUX	NIA	Apollo ABF Lux SCA SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Eliant Trade GP II LLC	DE	NIA	Eliant Invest Holding LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2921848				Apollo IG Core Replacement, L.P.	DE	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IG Core Replacement Intermediate B, LLC	DE	NIA	Apollo IG Core Replacement, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo IG Core Replacement (Cayman), L.P.	CYM	NIA	Apollo IG Core Replacement Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l. (German Branch)	DEU	NIA	Apollo Investment Management Europe (Luxembourg) S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS HoldCo 1 UGP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS HoldCo 1 GP, L.P.	CYM	NIA	AMAPS HoldCo 1 UGP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS AssetCo 1 (FC) GP LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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							AHVF III (Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1870075				Apollo SFG IG Short Duration Fund, L.P.	CYM	NIA	Apollo SFG IG Short Duration Advisors, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo SFG IG Short Duration Advisors, LLC	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance (Lux) Master, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ABF Lux Intermediate B DC LLC	DE	NIA	Apollo Asset-Backed Finance (Lux) Master, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3706303				Apollo ABF Lux Aggregator B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1867861				Apollo Accord Fund VII Intermediate A (FC), Ltd.	CYM	NIA	Walkers Nominees Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1867327				Apollo Accord Fund VII (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo ABF Lux SCA SICAV-RAIF	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Apollo Asset-Backed Finance Fund (Lux), SCSp	LUX	NIA	Apollo Asset-Backed Finance Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2476878				AP Edison Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS SwapsCo 1 LLC	CYM	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS AssetCo 1 LLC	DE	NIA	AMAPS 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AMAPS AssetCo 1 (FC), L.P.	CYM	NIA	AMAPS AssetCo 1 (FC) GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2732838				AMAPS AssetCo 1 (DC) LLC	DE	NIA	AMAPS AssetCo 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4646561				AHVF II Edison Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4904085				AHVF II Edison Holdings (P), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4646369				AHVF II (DC) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4646134				AHVF II (DC P) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4980466				140 Providence Senior Care, LLC	DE	NIA	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4965811				347 Riverside Senior Care, LLC	DE	NIA	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1982336				66TH Senior Care LLC	DE	NIA	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4747959				680 Holcomb Bridge Senior Care, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4187763				Abington Senior Care, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2290170				Aiken SC Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3268678				Aiken SC Senior Property LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIND DALLAS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2463083				AIND FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3879433				AIND GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIND HOUSTON LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4455659				AIND IN LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2510029				AIND KS LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2534916				AIND NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIND OH LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2552133				AIND SAN ANTONIO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AIND TULSA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3045934				AIND X2 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3189547				Alta 3Eighty, LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2583794				ALVAR FL LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4456261				ALVAR GA LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALVAR IN LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2619368				ALVAR MO LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2641766				ALVAR NC LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							ALVAR OKC LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ALVAR X1 LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3537343				Anaheim CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3202423				Anaheim CA Senior Property, LLC	DE	NIA	Anaheim CA Senior Holdings, LLc	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3569453				Arlington I Senior Care, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4885838				Arrowroot Newbury Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3088206				Arvada CO Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3088276				Arvada CO Senior Property LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3029672				Ashland MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3029719				Ashland MA Senior Property LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2405822				Atlanta GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2855197				Atlanta GA Senior Property LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4825047				Auburn AL I Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4825123				Auburn AL II Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1799293				Auburn AL III Senior Property LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2376887				Auburn AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2359862				Augusta GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1754632				Augusta GA Senior Property LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5109418				Avenue Senior Care, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2273552				Babson Senior Care LLC	DE	NIA	Cincinnati OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3248760				Baker Senior Care, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3537277				Ball Senior Care, LLC	DE	NIA	Anaheim CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2050672				Bandera Senior Care, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3059831				Barrows Senior Care LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5161667				Bartlett TN Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5151368				Bartlett TN Senior Property LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3804270				Baton Rouge LA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3804228				Baton Rouge LA Senior Property, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2953142				Baxter Senior Care LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3323011				BDS 2021-FL10 LLC	DE	NIA	BDS 2021-FL10 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BDS 2021-FL10 Ltd	CYM	NIA	BDS 2021-FL10 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3323135				BDS 2021-FL10 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3367317				BDS 2021-FL7 LLC	DE	NIA	BDS 2021-FL7 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BDS 2021-FL7 Ltd	CYM	NIA	BDS 2021-FL7 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3367436				BDS 2021-FL7 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2366667				BDS 2021-FL9 LLC	DE	NIA	BDS 2021-FL9 Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BDS 2021-FL9 Ltd	CYM	NIA	BDS 2021-FL9 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2366569				BDS 2021-FL9 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4563029				BDS 2022-FL11 LLC	DE	NIA	BDS 2022-FL11 RETENTION HOLDER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4563170				BDS 2022-FL11 RETENTION HOLDER LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2417399				BDS 2022-FL12 LLC	DE	NIA	BDS 2022-FL12 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2417288				BDS 2022-FL12 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4448866				BDS 2024-FL13 LLC	DE	NIA	BDS 2024-FL13 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4449125				BDS 2024-FL13 Retention Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3168112				BDS 2025-FL 14 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3167599				BDS 2025-FL14 LLC	DE	NIA	BDS 2025-FL 14 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3364937				BDS 2025-FL15 LLC	DE	NIA	BDS 2025-FL15 Retention Holder LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3365091				BDS 2025-FL15 Retention Holder LLC	DE	NIA	BDS V Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1778752				BDS Fund IV Mortgage Holdings LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			84-4777526				BDS HHC III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4025247				BDS HHC IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2493918				BDS HHC V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1212102				BDS II GA The Pointe LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1447854				BDS II International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3577134				BDS II MO Nob Hill LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2043279				BDS II Mortgage Capital JPM LLC	DE	NIA	ROC Debt Strategies Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3110588				BDS II NC Regency Lakeview LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1273087				BDS II NY 355 W Broadway LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black; Others **	NO	
			85-3304976				BDS II REIT TRS LLC	DE	NIA	RDS II Black Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black; Others **	NO	
			87-3023184				BDS II SC Fontaine Business Park LLC	DE	NIA	BDS II REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2093367				BDS II Ultra Star LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1733033				BDS III 1522 North Park LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4989343				BDS III Australia Investment Company LLC	DE	NIA	BDS III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BDS III Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6089100				BDS III Australian Trust	AUS	NIA	BDS III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4514600				BDS III B Loan Borrower LLC	DE	NIA	BDS III B Loan Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4515003				BDS III B Loan Holdco LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4532075				BDS III B REO Borrower LLC	DE	NIA	BDS III B REO Holdco LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4515362				BDS III B REO Holdco LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0999765				BDS III Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0999751				BDS III Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4048705				BDS III Bond Investment Holdings LLC	DE	NIA	BDS III Bond Investments LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Blue Bridge LP	Ownership	15.400	AGM; M. Rowan; L. Black; Others **	NO	
			82-4976432				BDS III Bond Investments LLC	DE	NIA	BDS III Investment Holdings LLC	Ownership	84.600	AGM; M. Rowan; L. Black; Others **	NO	
			33-1294065				BDS III CA Scripps Plaza LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2535405				BDS III DC 1720 Eye Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2965948				BDS III DC 1750 K Street LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2827880				BDS III DC The Rushmore LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1437936				BDS III HHC Ltd	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1437715				BDS III International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III International Master LP	Ownership	51.090	AGM; M. Rowan; L. Black; Others **	NO	
			82-3926670				BDS III Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund III LP	Ownership	48.910	AGM; M. Rowan; L. Black; Others **	NO	
			99-0791361				BDS III LA The Garage LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2443806				BDS III Loan Seller LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1158024				BDS III Mortgage Capital B LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3496041				BDS III Mortgage Capital G LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1182141				BDS III Mortgage Capital J LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5410498				BDS III Mortgage Capital LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2788531				BDS III Mortgage Capital W LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3158190				BDS III NY 1369 Broadway LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3304790				BDS III REIT TRS LLC	DE	NIA	BDS III REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2017828				BDS III TX Clearwood Villas LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3522584				BDS III VA Eleven One Eleven LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1294697				BDS III VA Skyline Tower LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4674846				BDS III WA View Ridge LLC	DE	NIA	BDS III REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3761538				BDS IV AR Westbridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			85-3630858				BDS IV Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3641153				BDS IV Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Investment Holdings LLC	Ownership	44.210	AGM; M. Rowan; L. Black; Others **	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Blue Bridge LP	Ownership	28.570	AGM; M. Rowan; L. Black; Others **	NO	
			85-1951494				BDS IV Bond Investments LLC	DE	NIA	BDS IV Green Bridge LP	Ownership	27.220	AGM; M. Rowan; L. Black; Others **	NO	
			39-3439779				BDS IV CO 40TH Avenue Industrial LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2345754				BDS IV FL Northlake Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1609038				BDS IV GA Biscayne LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3791459				BDS IV GA MANCHESTER RIDGE LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3641246				BDS IV Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3659655				BDS IV IL THE CLARK LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1614754				BDS IV International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV SLP RAIF	Ownership	5.710	AGM; M. Rowan; L. Black; Others **	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV International master LP	Ownership	18.350	AGM; M. Rowan; L. Black; Others **	NO	
			85-1001935				BDS IV Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund IV LP	Ownership	75.940	AGM; M. Rowan; L. Black; Others **	NO	
			86-3414527				BDS IV Loan Seller LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3280552				BDS IV Mirage on Kernan FL LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2385411				BDS IV MO Highland Village LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1628609				BDS IV Mortgage Capital G LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3234950				BDS IV Mortgage Capital J LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3212027				BDS IV Mortgage Capital LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3486259				BDS IV Mortgage Capital M LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1029870				BDS IV Mortgage Capital S LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3414353				BDS IV Mortgage Capital W LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4296222				BDS IV OR Historic BK Block LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1050095				BDS IV REIT TRS LLC	DE	NIA	BDS IV REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1029870				BDS IV TX EAGLES LANDING LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2896445				BDS IV TX Flintridge LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5127409				BDS IV TX Marq At Mueller LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4958804				BDS IV TX Mylo Apartments LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2346848				BDS IV TX Ridgewood LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1925844				BDS IV TX Westland Estates LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2350305				BDS IV WA Marriott Tacoma Downtown LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2366489				BDS IV WI Madison Grove LLC	DE	NIA	BDS IV REIT TRS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1655677				BDS Magic Sky LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2653585				BDS Mortgage Capital Master LLC	DE	NIA	Bridge Debt Strategies Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4107294				BDS Q026 Holder LLC	DE	NIA	BDS IV Loan Seller LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4018029				BDS V Bond Investments LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4587315				BDS V Co-Invest LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3999518				BDS V Green Bridge LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1754877				BDS V International Blocker LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	BDS V Co-Invest LP	Ownership	19.650	AGM; M. Rowan; L. Black; Others **	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V International Master LP	Ownership	8.860	AGM; M. Rowan; L. Black; Others **	NO	
			92-4002107				BDS V Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund V LP	Ownership	71.490	AGM; M. Rowan; L. Black; Others **	NO	
			33-3169718				BDS V Loan Seller LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4044741				BDS V Mortgage Capital B LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4879334				BDS V Mortgage Capital G LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			92-3051841				BDS V Mortgage Capital LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2556527				BDS V Mortgage Capital M LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2443722				BDS V Mortgage Capital S LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3051667				BDS V Mortgage Capital W LLC	DE	NIA	BDS V REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Green Bridge LP	Ownership	42.220	AGM; M. Rowan; L. Black; Others **	NO	
			92-4002297				BDS V REIT LLC	DE	NIA	BDS V Investment Holdings LLC	Ownership	57.780	AGM; M. Rowan; L. Black; Others **	NO	
			84-3117511				Beaverton OR Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3117583				Beaverton OR Senior Property LLC	DE	NIA	Beaverton OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1108312				Bellevue WA Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1130045				Bellevue WA Senior Property LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3068179				Bellewood Senior Care LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0902193				BEND OR ALMC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0865274				BEND OR ALMC SENIOR PROPERTY LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0902234				BEND OR MC SENIOR HOLDINGS LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0865416				BEND OR MC SENIOR PROPERTY LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2290254				Benton Senior Care LLC	DE	NIA	Aiken SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0645349				BIGi REIT OP LP	DE	NIA	Bridge Investment Group Industrial Real Estate Income Trust	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2392152				Birmingham AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-1214509				Birmingham AL Senior Property LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2278308				BLNL CO Greeley LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1266430				BLNL IN Columbus LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3587428				BLNL MI 11973 Mayfield Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4020821				BLNL MI 30303 Beck Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3587542				BLNL MI 32971 Capitol Street LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3587641				BLNL MI 36251 Schoolcraft Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3046231				BLNL OH 8400 Industrial Parkway LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3393556				BLNL PA 11311 Roosevelt Blvd LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1377269				BLNL TN 565 Gerdau Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1397107				BLNL TN 575 Brick Church LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4836553				BLP Dawes Developer GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3775769				BLPF NJ 10 Empire Boulevard LLC	DE	NIA	Bridge Logistics Properties Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1378019				BLUSV I CA 10623 Fulton Wells Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1057491				BLUSV I CA 10629 Norwalk Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3624196				BLUSV I CA 10808 Sixth Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4973806				BLUSV I CA 1215 W Walnut Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3562163				BLUSV I CA 12400 INDUSTRY LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0970387				BLUSV I CA 13984 Orange Avenue LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2825605				BLUSV I CA 1910 Dominguez Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2825704				BLUSV I CA 22360 Goldencrest Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-2480419				BLUSV I CA 2650 South Willow Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1381066				BLUSV I CA Patterson Avenue LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0643224				BLUSV I FL 10701 NW 107th Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4715198				BLUSV I FL 1471 West Hillsboro Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1696926				BLUSV I FL 2851 Evans Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2094530				BLUSV I FL 290 SW 14th Avenue LLC	DE	NIA	BLUSV I Industrial Portfolio 4 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3650938				BLUSV I FL 8201 NW 56th Street LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4362186				BLUSV I Industrial 5 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2845733				BLUSV I Industrial Portfolio 2 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1089055				BLUSV I Industrial Portfolio 3 Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2825826				BLUSV I Industrial Portfolio 4 Holdings LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1925765				BLUSV I Industrial Portfolio Holdings LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3743544				BLUSV I MA 130 CONSTITUTION BLVD LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1245372				BLUSV I NJ 250 Circle Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4312495				BLUSV I NJ 301 Hollywood Ave LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2845575				BLUSV I NJ 3301 Tremley Point Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1631717				BLUSV I NJ 5 Plant Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2030673				BLUSV I NY 355 Crooked Hill Road LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2336309				BLUSV I NY 5 Park Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4432257				BLUSV I Tenant 10808 Sixth Street LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1958139				BLUSV I TX 270 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1958376				BLUSV I TX 280 E Corporate Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4125516				BLUSV I TX 299 Beltway Green Blvd LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1326321				BLUSV I TX 3200 Earhart Drive LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2427564				BLUSV I TX 4422 Supply Court LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3743660				BLUSV I TX 4525 Airline Drive LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-4064571				BLUSV I TX 804 West Shady Grove Road LLC	DE	NIA	BLUSV I Industrial Portfolio 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3916120				BLUSV I TX GSW Parkway LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2845649				BLUSV I WA 1525 45th Street East LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3986634				BLUSV I WA 22604 58th Place LLC	DE	NIA	BLUSV I Industrial 5 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0813633				BLUSV I WA 79th Avenue South LLC	DE	NIA	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2900334				BLUSV II 19929 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2899332				BLUSV II 19929 Holdco LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1742362				BLUSV II 2465 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1752236				BLUSV II 2465 Holdco LP	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2258843				BLUSV II 4542 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2753784				BLUSV II 4542 Holdco LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1711847				BLUSV II 7400 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1714673				BLUSV II 7400 Holdco LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1548952				BLUSV II CA 336 East D Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3634544				BLUSV II CA 37580 Filbert Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2242331				BLUSV II CA 4542 Dunham Street LP	DE	NIA	BLUSV II 4542 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3304392				BLUSV II FL 1320 NW 65th Place LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2012834				BLUSV II FL 3201 NW 116th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3346183				BLUSV II GA 3655 Atlanta Industrial Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2804042				BLUSV II Industrial Portfolio 1 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4884353				BLUSV II Industrial Portfolio 2 Holdings LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2997447				BLUSV II NJ 485 Elizabeth Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4509556				BLUSV II NJ 501 Jersey Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II INDUSTRIAL PORTFOLIO 2 HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4964416				BLUSV II NY 333 N Henry Street LLC	DE	NIA	BLUSV II NY 333 N Henry Street LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3928474				BLUSV II TX 1200 Valwood Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1754661				BLUSV II TX 2465 Golden Bear Court LP	DE	NIA	BLUSV II 2465 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1520535				BLUSV II TX 6321 E Stassney Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5011260				BLUSV II TX 7400 Jack Newell Blvd LP	DE	NIA	BLUSV II 7400 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2447249				BLUSV II TX Ridgepoint Drive LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2920867				BLUSV II WA 19929 77th Avenue South LP	DE	NIA	BLUSV II 19929 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2012365				BLUSV II WA 7748 South 200th Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2590818				BLV Fund II IC, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2919708				BLV II 2410 Holdco GP LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2918682				BLV II 2410 Holdco LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4241214				BLV II CA 135 West 132nd Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3267254				BLV II CA 14019 Rose Avenue LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3267818				BLV II CA 14074 Rancho Court LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3288826				BLV II CA 14928 Washington Drive LLC	DE	NIA	BLV II Co-Invest 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3195825				BLV II Co-Invest 1 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2433510				BLV II Co-Invest 1 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			33-2451273				BLV II Co-Invest 2 LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	BLV II Master Co-Invest LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3599378				BLV II Co-Invest 3 LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 1 LP	Ownership	97.500	AGM; M. Rowan; L. Black; Others **	NO	
			33-2434072				BLV II Co-Invest IC, LLC	DE	NIA	BLV II Co-Invest 2 LP	Ownership	2.500	AGM; M. Rowan; L. Black; Others **	NO	
			39-2851842				BLV II FL 1425 Tech Boulevard LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2850273				BLV II FL 998 N John Young Parkway LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3281666				BLV II GP Promote LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3835174				BLV II MA 185 & 197 Commercial Street LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2590633				BLV II Master Co-Invest LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2626703				BLV II NJ 1 Nixon Lane LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2526508				BLV II NY 1101 Oak Point Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2903888				BLV II NY 1140 Randall Avenue LLC	DE	NIA	Bridge Logistics Value II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2387233				BLV II Promote Share LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2100448				BLV II REIT 2, LP	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2590770				BLV II REIT, LLC	DE	NIA	Bridge Logistics Value Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2546422				BLV II TX 2410 Gateway Drive LP	DE	NIA	BLV II 2410 Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1744046				BLV Pepper Avenue GP LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2141798				BMF IV AZ Array South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2166347				BMF IV AZ Cambria LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3630689				BMF IV AZ Equestrian LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2352270				BMF IV AZ Harmony Surprise LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3017439				BMF IV AZ Laguna Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2149528				BMF IV AZ Lore South Mountain LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1025035				BMF IV AZ Parc Roundtree Ranch LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3630776				BMF IV AZ Ridgeline LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3168115				BMF IV AZ Verona Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2091469				BMF IV CA Cove La Mesa LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0520743				BMF IV CA Fountains Point West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3861654				BMF IV CA Jurupa Valley Crossroads LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1954745				BMF IV CO Liberty Creek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3305176				BMF IV FL Carrollwood Station LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4264460				BMF IV FL Lake Tivoli LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3640938				BMF IV FL Radius Palms LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3578574				BMF IV FL Retreat Crosstown LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1085091				BMF IV FL Rosehill Preserve LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5037275				BMF IV FL Veranda Westchase LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5038796				BMF IV FL Viera Bayside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1245742				BMF IV FL Vue Baymeadows LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2862454				BMF IV FP Brightwood Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2862539				BMF IV FP Dale Forest LLC	DE	NIA	BMF IV FP Woodbridge JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2862609				BMF IV FP Woodbridge JV LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2174458				BMF IV GA Brookstone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2133879				BMF IV GA Edgewater LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1075230				BMF IV GA Grandstand LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0940244				BMF IV GA Parc 980 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5505244				BMF IV GA Parkside LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1043576				BMF IV GA Shadow Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4188201				BMF IV GA Waterford Place LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			87-1598236				BMF IV IL Fox Valley Villages LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2149724				BMF IV NC Battleground Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3630926				BMF IV NC Park 2300 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2155483				BMF IV NC Victoria Park LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2110245				BMF IV NV 3055 Las Vegas LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3682842				BMF IV NV Bridges Tropicana LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2186881				BMF IV NV Helix LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2281603				BMF IV NV RAINBOW LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2186569				BMF IV NV Reflections LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2281751				BMF IV NV SAHARA LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3852344				BMF IV OR Club LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3852252				BMF IV OR Terraces LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							BMF IV TLC Facility 3 LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2155313				BMF IV TX Ashlar LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3209072				BMF IV TX Aspen Court LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3209234				BMF IV TX Autumnwood LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0585114				BMF IV TX Chapel Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3225878				BMF IV TX Cobblestone LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3847538				BMF IV TX Park West LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3225960				BMF IV TX Summit Ridge LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5282398				BMF IV TX Woodcreek LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4899872				BMF IV UT Alta Vue LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0858838				BMF IV UT Broadmoor Village LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2215441				BMF IV WA Grammercy LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2233322				BMF IV WA Retreat Maple Hill LLC	DE	NIA	Bridge Multifamily IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1822035				BMF V AZ Arcadia 49th LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0872376				BMF V AZ Crystal Creek LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1822160				BMF V AZ District Fiesta Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3090835				BMF V AZ Glen 91 LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2345687				BMF V AZ Hilands LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2514604				BMF V AZ Saddle Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2790934				BMF V AZ San Mateo LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0872265				BMF V AZ Villages Metro Center LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0932786				BMF V CA Archer LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2053237				BMF V CA Colonnade Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2053375				BMF V CA Forest Park Fletcher Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3354550				BMF V CA Fullerton Hills LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3900191				BMF V CA Santa Fe Ranch LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0646453				BMF V Cabana Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3435799				BMF V CO Silver Reef LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2417850				BMF V FL Arbors Orange Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2211920				BMF V FL Crosstown LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2014224				BMF V FL Fountains Lee Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2256568				BMF V FL Grand Pavilion LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3611155				BMF V FL Haven Waters Edge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1705155				BMF V FL Huntington Place LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2878218				BMF V FL Seven Lakes Carrollwood LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2367205				BMF V FL Vinings Hunters Green LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3355129				BMF V GA Dunwoody Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			88-3209545				BMF V GA Paramont LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1978964				BMF V GA Park Tara Lake LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2447436				BMF V GA RETREAT STONECREST LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2520255				BMF V IL Hawthorn Oakhurst LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1307534				BMF V Lake Cameron JV LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3662151				BMF V MA Riverbend Charles LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BMF V Member Stonegate LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BMF V Member Viridian Palms LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1268915				BMF V NC Arbor Village LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4810451				BMF V NC Lake Cameron LLC	DE	NIA	BMF V Lake Cameron JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0898825				BMF V NM Indigo Park LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4923556				BMF V NV Azure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3498379				BMF V NV Loma Vista LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2446883				BMF V NV Meadow Ridge LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3752615				BMF V NV Monterra LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3498476				BMF V NV Stonegate LLC	DE	NIA	BMF V Member Stonegate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3498552				BMF V NV Viridian Palms LLC	DE	NIA	BMF V Member Viridian Palms LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2628043				BMF V OR Landings Morrison LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3140035				BMF V REIT, LLC	DE	NIA	Bridge Multifamily Fund V International-A LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4170720				BMF V Streamliner Aldea Member LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4258733				BMF V TX Allure LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1905262				BMF V TX Deer Run LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4258936				BMF V TX Essence LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1905503				BMF V TX Oakbend LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-5016334				BMF V VA Dulles Greene Land LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3465200				BMF V VA Dulles Greene LLC	DE	NIA	Bridge Multifamily V Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2605512				BNL CA 567 South Riverside Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0521513				BNL CA 601 S Rockefeller Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0521657				BNL CO 8125 E 88th Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1506302				BNL FL 11675 SW Tom Mackie Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0984074				BNL IL 995 Chaddick Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3136278				BNL IN 2201 East Michigan Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3136435				BNL NC 4833 West Gate City Boulevard LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3136570				BNL NC 7205 Cessna Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2718445				BNL NJ 15 Stern Avenue LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3527059				BNL OH Sawmill Pointe 2 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3983470				BNL OH Sawmill Pointe 3 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3983892				BNL OH Sawmill Pointe 4 LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1426851				BNL OH Sawmill Pointe 5 LLC	DE	NIA	BNL OH Sawmill Pointe Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3529186				BNL OH Sawmill Pointe Holdings LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0521587				BNL OR 12360 SW Leveton Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3387107				BNL PA 525 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3387302				BNL PA 675 Jaycee Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2342940				BNL SC 715 Prosperity Drive LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3160105				BNL TX 2101 FM 1187 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3935442				BNL TX 2809 S IH 35 LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2003888				BNL WA 9212 Hallett Road LLC	DE	NIA	Bridge Net Lease Income CO Borrower LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1003695				BNLI Fund IC, LLC	DE	NIA	Bridge Net Lease Income Blocker LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			84-5083944				Bodger Bridge LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0526788				Bodger Bridge West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3139476				BOF Andrus JV LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2656110				BOF AZ Phoenix Gateway Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2911558				BOF CA Cornerstone Plaza LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1918739				BOF CA One Concord Center, LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1697947				BOF Christiano Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1632578				BOF Christiano One North LaSalle LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2069417				BOF CO 400 S Colorado LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1848492				BOF Denver West Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1766065				BOF DPC Denver West Park 1 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1790547				BOF DPC Denver West Park 15 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1790648				BOF DPC Denver West Park 16 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1809414				BOF DPC Denver West Park 18 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1809821				BOF DPC Denver West Park 19 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1766144				BOF DPC Denver West Park 2 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1809873				BOF DPC Denver West Park 21 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1827582				BOF DPC Denver West Park 22 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1827751				BOF DPC Denver West Park 26 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1766198				BOF DPC Denver West Park 3 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1766242				BOF DPC Denver West Park 4 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1766321				BOF DPC Denver West Park 5 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1828102				BOF DPC Denver West Park 51 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1828129				BOF DPC Denver West Park 52 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1828527				BOF DPC Denver West Park 53 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1848355				BOF DPC Denver West Park 54 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1790313				BOF DPC Denver West Park 6 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1790446				BOF DPC Denver West Park 7 LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2206399				BOF DPC Denver West Park Land LLC	DE	NIA	BOF DPC Denver West Portfolio Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1809231				BOF DPC Denver West Portfolio Holdings LLC	DE	NIA	BOF DPC Denver West Portfolio LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1809341				BOF DPC Denver West Portfolio LLC	DE	NIA	BOF Denver West Portfolio Member LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			84-2412689				BOF FL Doral Square LLC	DE	NIA	BOF JV Doral Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2412962				BOF FL Flagler Station LLC	DE	NIA	BOF JV Flagler Station LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2963684				BOF FL Sawgrass Tech Park LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2133922				BOF GA Dupree LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1034448				BOF GA Lenox Park LLC	DE	NIA	BOF JV Lenox Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4082554				BOF GA Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2790518				BOF II FL Tampa Commons LLC	DE	NIA	BOF II JV Tampa Commons LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3288264				BOF II GA Brookside LLC	DE	NIA	BOF II JV Brookside LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4374148				BOF II JV 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3331238				BOF II JV Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3288315				BOF II JV Brookside LLC	DE	NIA	BOF II Member Brookside LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2387453				BOF II JV Excelsior Crossings LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4062270				BOF II JV LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	BOF II Member Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0931737				BOF II JV Lindenwood LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2790666				BOF II JV Tampa Commons LLC	DE	NIA	BOF II Member Tampa Commons LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	BOF II Member West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3860402				BOF II JV West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	BOF II MEMBER WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3193132				BOF II JV WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4374071				BOF II MD 77 Upper Rock LLC	DE	NIA	BOF II JV 77 Upper Rock LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4390732				BOF II Member 77 Upper Rock LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3331301				BOF II Member Bay Colony LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3288357				BOF II Member Brookside LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2387536				BOF II MEMBER EXCELSIOR CROSSINGS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4084380				BOF II Member LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0931836				BOF II Member Lindenwood LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2790783				BOF II Member Tampa Commons LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3860461				BOF II Member West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3193189				BOF II MEMBER WILLOW OAKS LLC	DE	NIA	Bridge Office Fund II GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2387376				BOF II MN EXCELSIOR CROSSINGS LLC	DE	NIA	BOF II JV Excelsior Crossings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3860314				BOF II MN West End Office Park LLC	DE	NIA	BOF II JV West End Office Park LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4062199				BOF II NC LakePointe LLC	DE	NIA	BOF II JV LakePointe LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3331177				BOF II PA Bay Colony LLC	DE	NIA	BOF II JV Bay Colony LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0885112				BOF II PA Lindenwood LLC	DE	NIA	BOF II JV Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3192898				BOF II VA WILLOW OAKS LLC	DE	NIA	BOF II JV WILLOW OAKS LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3498520				BOF III AZ Camelback Center LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3543859				BOF III JV HOLDINGS, LLC	DE	NIA	BOF III PLATFORM JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0562146				BOF III MN 10 West End LLC	DE	NIA	BOF III JV HOLDINGS, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3543746				BOF III PLATFORM JV, LLC	DE	NIA	Bridge Office Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3475853				BOF IL 2300 Cabot Drive LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1446312				BOF IL O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1508297				BOF IL ONE NORTH LASALLE LLC	DE	NIA	BOF JV ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			82-3475782				BOF IL Windy Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3422218				BOF IL Windy Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1572673				BOF JV Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2412827				BOF JV Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2429031				BOF JV Flagler Station LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1042256				BOF JV Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3463425				BOF JV Office Portfolio LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1460287				BOF JV O'Hare International Center LLC	DE	NIA	BOF JV O'Hare International Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2229077				BOF JV One Concord Center LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	BOF MEMBER ONE NORTH LASALLE LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1516485				BOF JV ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4082666				BOF JV Royal Centre LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2636145				BOF JV Station Square LLC	DE	NIA	BOF Member Station Square LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3005368				BOF JV Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3475721				BOF MA 1200 Crown Colony LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3475638				BOF MD Piedmont Pointe I LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3484698				BOF MD Piedmont Pointe II LLC	DE	NIA	BOF Office Portfolio Holdings II LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2624495				BOF MD Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1593152				BOF Member Campus at Sunrise LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2412894				BOF Member Doral Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2429118				BOF Member Flagler Station LLC	DE	NIA	Bridge Office Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1061961				BOF Member Lenox Park LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1494222				BOF Member O'Hare International Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1531513				BOF MEMBER ONE NORTH LASALLE LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4082705				BOF MEMBER ROYAL CENTRE LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2650486				BOF Member Station Square LLC	DE	NIA	Bridge Office Fund GP LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3052302				BOF Member Tower 1320 LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2968698				BOF Mezz One Concord Center LLC	DE	NIA	BOF JV One Concord Center LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2508668				BOF Mezz Royal Centre LLC	DE	NIA	BOF JV Royal Centre LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2671682				BOF Mezz Station Square LLC	DE	NIA	BOF JV Station Square LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3435921				BOF MI 1075 W Entrance LLC	DE	NIA	BOF Office Portfolio Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2939261				BOF Museum Tower Holdings LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3675259				BOF NC Capital Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3675197				BOF NC Somerset Corporate Center LLC	DE	NIA	Bridge Office Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3463345				BOF Office Portfolio Holdings I LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3463293				BOF Office Portfolio Holdings II LLC	DE	NIA	BOF JV Office Portfolio LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3484765				BOF Portfolio Member LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2672442				BOF TX Tower 1320 LLC	DE	NIA	BOF JV Tower 1320 LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4919312				BOZ I-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4919431				BOZ I-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4919549				BOZ I-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4936152				BOZ I-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4936258				BOZ I-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			84-4936352				BOZ I-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4961545				BOZ I-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4961641				BOZ I-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4961700				BOZ I-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4985166				BOZ II-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4985264				BOZ II-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4985327				BOZ II-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4997179				BOZ II-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4997282				BOZ II-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4997359				BOZ II-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5017344				BOZ II-G HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5017409				BOZ II-H HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund II LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2151503				BOZ III Financing LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4265047				BOZ III IC, LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	BOZ III IC, LLC	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4264865				BOZ III OM LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	90.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4808113				BOZ III-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4808175				BOZ III-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4808285				BOZ III-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4823710				BOZ III-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4823802				BOZ III-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0738879				BOZ III-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0738927				BOZ III-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0745447				BOZ III-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2107089				BOZ III-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2117704				BOZ III-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2184502				BOZ III-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3247959				BOZ III-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3473867				BOZ III-N Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4188043				BOZ III-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4224860				BOZ III-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4224931				BOZ III-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4225006				BOZ III-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1234674				BOZ III-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1235026				BOZ III-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1235390				BOZ III-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1793815				BOZ III-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3370859				BOZ III-W Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3511153				BOZ III-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1124829				BOZ III-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund III LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2733629				BOZ IV-A HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2733736				BOZ IV-B HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3259623				BOZ IV-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3259675				BOZ IV-D HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3467525				BOZ IV-E HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3511321				BOZ IV-F HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1245476				BOZ IV-I HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1495542				BOZ IV-K HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1704417				BOZ IV-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			87-1856795				BOZ IV-M Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2521958				BOZ IV-O Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2521843				BOZ IV-P Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2648759				BOZ IV-Q Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2648849				BOZ IV-R Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3067973				BOZ IV-S Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3302609				BOZ IV-T Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3302672				BOZ IV-U Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3393088				BOZ IV-V Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3890243				BOZ IV-X Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3890342				BOZ IV-Y Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund IV LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4722249				BOZ V-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0540797				BOZ V-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1701690				BOZ V-C HOLDINGS LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1808686				BOZ V-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2281940				BOZ V-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2456541				BOZ V-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2947333				BOZ V-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3226275				BOZ V-H Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2523691				BOZ V-I Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3390662				BOZ VI-A Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2057562				BOZ VI-B Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3432127				BOZ VI-C Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-5054841				BOZ VI-D Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2249311				BOZ VI-E Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2249812				BOZ VI-F Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2250214				BOZ VI-G Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund VI LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3929281				BOZ V-J Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3258242				BOZ V-K Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3167976				BOZ V-L Holdings LLC	DE	NIA	Bridge Opportunity Zone Fund V LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5083837				BP Callan LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4997490				BP Callan West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1895910				BP Saratoga Ridge UT 4, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5083889				BP Topham LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4997580				BP Topham West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5083743				BP UT 1 LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4985572				BP UT 1 West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2193398				BPOZ Alta Ashley Park OZ Holdings, LLC	DE	NIA	BOZ III OM LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3495156				BRE Development, LLC	DE	NIA	Bridge Renewable Energy Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4084498				Bridge Acquisitions, Asset Management and Dispositions LLC	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2969084				Bridge Agency MBS Fund GP LLC	DE	NIA	Bridge Agency MBS Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1036019				Bridge Agency MBS Fund International LP	CYM	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3272478				Bridge Agency MBS Fund LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	12.500	AGM; M. Rowan; L. Black; Others **	NO	
			84-2939017				Bridge Agency MBS Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	70.500	AGM; M. Rowan; L. Black; Others **	NO	
			85-0669174				Bridge Agency MBS Fund-R LP	DE	NIA	Bridge Agency MBS Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3272525				Bridge Agency MBS Holdings LLC	DE	NIA	Bridge Agency MBS Fund LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			33-2070933				Bridge BLV II Investor Member LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Arizona, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Colorado, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - District Columbia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Illinois, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Maryland, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4057192				Bridge Commercial Real Estate - Massachusetts, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Michigan, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Minnesota, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - North Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Oregon, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Pennsylvania, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - South Carolina, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Tennessee, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Texas, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Utah, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Commercial Real Estate - Virginia, LLC	GA	NIA	Bridge Commercial Real Estate LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-5078701				Bridge Commercial Real Estate LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0803382				Bridge CRE, Inc.	DE	NIA	Bridge Office Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0635694				Bridge Debt Capital Markets LLC	UT	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3578534				Bridge Debt Strategies Employee PI Holdco LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2093367				Bridge Debt Strategies Fund II GP LLC	DE	NIA	Bridge Debt Strategies II GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1323457				Bridge Debt Strategies Fund II International LP	CYM	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3713340				Bridge Debt Strategies Fund II International Master LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2256427				Bridge Debt Strategies Fund II LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2761879				Bridge Debt Strategies Fund II-A LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3907917				Bridge Debt Strategies Fund III GP LLC	DE	NIA	Bridge Debt Strategies III GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1428660				Bridge Debt Strategies Fund III International LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3908046				Bridge Debt Strategies Fund III International Master LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3907974				Bridge Debt Strategies Fund III LP	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1696855				Bridge Debt Strategies Fund III-R LP	CYM	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1001839				Bridge Debt Strategies Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Bridge Debt Strategies Fund IV International LP	CYM	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1010006				Bridge Debt Strategies Fund IV International Master LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1009924				BRIDGE DEBT STRATEGIES FUND IV LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2021985				Bridge Debt Strategies Fund IV SLP RAIF	LUX	NIA	Bridge Debt Strategies Fund IV GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1696233				Bridge Debt Strategies Fund IV-R LP	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5011845				Bridge Debt Strategies Fund Manager LLC	DE	NIA	Bridge Debt Management Company LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1818193				Bridge Debt Strategies Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1753880				Bridge Debt Strategies Fund V International LP	CYM	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4001912				Bridge Debt Strategies Fund V International Master LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1818402				Bridge Debt Strategies Fund V LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4000192				Bridge Debt Strategies Fund V-R LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2361321				Bridge Debt Strategies Fund V-R2 LP	DE	NIA	Bridge Debt Strategies Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3907917				Bridge Debt Strategies III Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4027090				Bridge Debt Strategies III GP Holdings LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2115236				Bridge Development Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3257976				Bridge Employer LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0543419				Bridge Fifth Wall Investors LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1167217				Bridge FSL JV LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2724504				Bridge Fund Financial Services LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4809407				Bridge Fund Management Holdings LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2831781				Bridge Healthcare Properties Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2832364				Bridge Healthcare Properties Fund IV LP	DE	NIA	Bridge Healthcare Properties Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1837281				Bridge III CA Rancho Del Sol LLC	DE	NIA	ROC III Real Estate Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2661328				Bridge III GA Laurel Hills Preserve LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3353632				Bridge III TX Hidden Creek LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1616842				Bridge Investment Group Asia LLC	KOR	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1475093				Bridge Investment Group Employee Blocker LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1474898				Bridge Investment Group Employee Operations LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1410289				Bridge Investment Group Guarantor LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4084424				Bridge Investment Group Holdings LLC	DE	NIA	Apollo Global Management, Inc.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1832774				Bridge Investment Group Limited	ARE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2508162				Bridge Investment Group Risk Management, Inc.	UT	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4167810				Bridge Investment Group Ventures Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4167744				Bridge Investment Group Ventures Fund LP	DE	NIA	Bridge Investment Group Ventures Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3083676				Bridge K87 Partners LLC	DE	NIA	Bridge Debt Strategies Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3636120				Bridge KF112 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3616669				Bridge KF154 Partners LLC	DE	NIA	Bridge Debt Strategies Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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....	....	....	93-4584710 ..	.....	.....	.....	Bridge KF160 Partners LLC	.. DE.....	.....NIA.....	Bridge Debt Strategies Fund V GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	83-2288166 ..	.....	.....	.....	Bridge KF53 Partners LLC	.. DE.....	.....NIA.....	Bridge Debt Strategies Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	92-2318193 ..	.....	.....	.....	Bridge Logistics Developer GP LLC	.. DE.....	.....NIA.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	86-3794868 ..	.....	.....	.....	Bridge Logistics Properties Employee Holdco LLC	.. DE.....	.....NIA.....	Bridge Investment Group Holdings LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	86-3717318 ..	.....	.....	.....	Bridge Logistics Properties Fund Manager LLC	.. DE.....	.....NIA.....	Bridge Fund Management Holdings LLC	Ownership.....	60.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	86-3717318 ..	.....	.....	.....	Bridge Logistics Properties Fund Manager LLC	.. DE.....	.....NIA.....	Bridge Logistics Properties Employee Holdco LLC	Ownership.....	34.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-3545447 ..	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I GP LLC	.. DE.....	.....NIA.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-3562031 ..	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I HOLDINGS LLC .	.. DE.....	.....NIA.....	Bridge Logistics Properties Fund Manager LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-3545523 ..	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I LP	.. DE.....	.....NIA.....	BRIDGE LOGISTICS US VENTURE I GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-3545591 ..	.....	.....	.....	BRIDGE LOGISTICS US VENTURE I REIT LLC	.. DE.....	.....NIA.....	BRIDGE LOGISTICS US VENTURE I LP	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	92-3538881 ..	.....	.....	.....	Bridge Logistics US Venture II LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	92-3968360 ..	.....	.....	.....	Bridge Logistics US Venture II REIT LLC	.. DE.....	.....NIA.....	Bridge Logistics US Venture II LP	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-2614942 ..	.....	.....	.....	Bridge Logistics Value Fund II General LP ...	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-2615011 ..	.....	.....	.....	Bridge Logistics Value Fund II General-A LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-1463173 ..	.....	.....	.....	Bridge Logistics Value Fund II GP LLC	.. DE.....	.....NIA.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	98-1820227 ..	.....	.....	.....	Bridge Logistics Value Fund II International LP	..CYM.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-2614846 ..	.....	.....	.....	Bridge Logistics Value Fund II International Master LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	.....	.....	.....	.....	Bridge Logistics Value Fund II International-A LP	..CYM.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	33-2043822 ..	.....	.....	.....	Bridge Logistics Value Fund II International-R 2 LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	88-3152614 ..	.....	.....	.....	Bridge Logistics Value Fund II International-R LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	87-1464217 ..	.....	.....	.....	Bridge Logistics Value Fund II LP	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	92-4005615 ..	.....	.....	.....	Bridge Logistics Value II Holdings LLC	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II International Master LP	Ownership.....	46.960	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	92-4005615 ..	.....	.....	.....	Bridge Logistics Value II Holdings LLC	.. DE.....	.....NIA.....	Bridge Logistics Value Fund II LP	Ownership.....	53.040	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	81-1064095 ..	.....	.....	.....	Bridge MF&CO III Co-Investment Fund LP	.. DE.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	.....	.....	.....	.....	Bridge Multifamily & Commercial Office Fund III International LP	..CYM.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	47-1952435 ..	.....	.....	.....	Bridge Multifamily & Commercial Office Fund III International Master LP	.. DE.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	.....	.....	.....	.....	Bridge Multifamily & Commercial Office Fund III International-A LP	..CYM.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	47-1931517 ..	.....	.....	.....	Bridge Multifamily & Commercial Office Fund III LP	.. DE.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	47-1936085 ..	.....	.....	.....	Bridge Multifamily & Commercial Office Fund III-A LP	.. DE.....	.....NIA.....	Bridge MF&CO Fund III GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-1381829 ..	.....	.....	.....	Bridge Multifamily CV GP LLC	.. DE.....	.....NIA.....	Bridge Investment Group Holdings LLC	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-1382054 ..	.....	.....	.....	Bridge Multifamily CV Holdings LLC	.. DE.....	.....NIA.....	Bridge Multifamily CV PV Blocker Inc.	Ownership.....	0.040	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-1382054 ..	.....	.....	.....	Bridge Multifamily CV Holdings LLC	.. DE.....	.....NIA.....	Bridge Multifamily CV LP	Ownership.....	99.960	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-1399468 ..	.....	.....	.....	Bridge Multifamily CV LP	.. DE.....	.....NIA.....	Bridge Multifamily CV GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-2567463 ..	.....	.....	.....	Bridge Multifamily CV PV Blocker Inc.	.. DE.....	.....NIA.....	Bridge Multifamily CV PV LP	Ownership.....	100.000 ...	AGM; M. Rowan; L. Black; Others **	....NO.....	....
....	....	....	93-1822307 ..	.....	.....	.....	Bridge Multifamily CV PV LP	.. DE.....	.....NIA.....	Bridge Multifamily CV GP LLC	Management.....	0.000	AGM; M. Rowan; L. Black; Others **	....NO.....	....

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							Bridge Multifamily Fund IV International LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647765				Bridge Multifamily Fund IV International Master LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3665037				Bridge Multifamily Fund IV International-A LP	CYM	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647703				Bridge Multifamily Fund IV LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647730				Bridge Multifamily Fund IV-A LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3364381				Bridge Multifamily Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2117109				BRIDGE MULTIFAMILY FUND V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily Fund V GP S.a.r.l.	LUX	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily Fund V International LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3258949				Bridge Multifamily Fund V International Master LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily Fund V International-A LP	CYM	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2117274				BRIDGE MULTIFAMILY FUND V LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily Fund V SLP RAIF	LUX	NIA	Bridge Multifamily Fund V GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3114631				Bridge Multifamily Fund V-A LP	DE	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3664982				Bridge Multifamily IV Australia Investment Company LLC	DE	NIA	Bridge Multifamily IV Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily IV Australian Feeder (USD) LP	CAN	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6088254				Bridge Multifamily IV Australian Trust	AUS	NIA	Bridge Multifamily IV Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3665142				Bridge Multifamily IV General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV LP	Ownership	53.140	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV International Master LP	Ownership	46.110	AGM; M. Rowan; L. Black; Others **	NO	
			82-3647646				Bridge Multifamily IV Holdings LLC	DE	NIA	Bridge Multifamily Fund IV-A LP	Ownership	0.750	AGM; M. Rowan; L. Black; Others **	NO	
			82-4304646				Bridge Multifamily IV International Holdings LLC	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3665142				Bridge Multifamily IV-A General LP	DE	NIA	Bridge Multifamily Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Multifamily V Australian Feeder (USD) LP	CAN	NIA	BRIDGE MULTIFAMILY FUND V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V LP	Ownership	47.530	AGM; M. Rowan; L. Black; Others **	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V International Master LP	Ownership	52.010	AGM; M. Rowan; L. Black; Others **	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V-A LP	Ownership	0.460	AGM; M. Rowan; L. Black; Others **	NO	
			86-3114714				Bridge Multifamily V Holdings LLC	DE	NIA	Bridge Multifamily Fund V Lux, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	80.610	AGM; M. Rowan; L. Black; Others **	NO	
			87-1098344				Bridge Net Lease Fund Manager LLC	DE	NIA	FST Bridge Holdings, LLC	Ownership	17.890	AGM; M. Rowan; L. Black; Others **	NO	
			88-1113893				Bridge Net Lease Income Blocker LP	CYM	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1266280				Bridge Net Lease Income CO Borrower LLC	DE	NIA	Bridge Net Lease Income Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1098433				Bridge Net Lease Income Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1003529				Bridge Net Lease Income Fund International Master LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Income REIT, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1098259				Bridge Net Lease Income Holdings LLC	DE	NIA	Bridge Net Lease Industrial Income Fund-T LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1123731				Bridge Net Lease Industrial Income Fund LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			87-1123900				Bridge Net Lease Industrial Income Fund-T LP	DE	NIA	Bridge Net Lease Income Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3907714				Bridge Office Australia Investment Company LLC	DE	NIA	Bridge Office Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6088253				Bridge Office Australian Trust	AUS	NIA	Bridge Office Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	Bridge Office GP Holdings LLC	Ownership	38.430	AGM; M. Rowan; L. Black; Others **	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black; Others **	NO	
			81-5091674				Bridge Office Fund GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.760	AGM; M. Rowan; L. Black; Others **	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	Bridge Office II GP Holdings LLC	Ownership	34.820	AGM; M. Rowan; L. Black; Others **	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	FCPO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black; Others **	NO	
			84-2162937				Bridge Office Fund II GP LLC	DE	NIA	SCREO-BOFM LLC	Ownership	5.220	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Fund II International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2149920				Bridge Office Fund II International Master LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Fund II International-A LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2149891				Bridge Office Fund II LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1798659				Bridge Office Fund II Pref International LP	CYM	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2428899				Bridge Office Fund II-A LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2281043				Bridge Office Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Fund International LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5316496				Bridge Office Fund International Master LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Fund International-A LP	CYM	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office Fund Lenox Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6090219				Bridge Office Fund Lenox Australian Trust	AUS	NIA	Bridge Office Fund Lenox Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5252384				Bridge Office Fund LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4197993				Bridge Office Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5271481				Bridge Office Fund-A LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0606290				Bridge Office General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund LP	Ownership	55.640	AGM; M. Rowan; L. Black; Others **	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund-A LP	Ownership	1.110	AGM; M. Rowan; L. Black; Others **	NO	
			81-5470232				Bridge Office Holdings LLC	DE	NIA	Bridge Office Fund International Master LP	Ownership	43.250	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Office II Australian Feeder (USD) LP	CAN	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6094183				Bridge Office II Australian Trust	AUS	NIA	Bridge Office II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2177660				Bridge Office II General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2162868				Bridge Office II GP Holdings LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II International Master LP	Ownership	40.310	AGM; M. Rowan; L. Black; Others **	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II-A LP	Ownership	0.630	AGM; M. Rowan; L. Black; Others **	NO	
			84-2265243				Bridge Office II Holdings LLC	DE	NIA	Bridge Office Fund II LP	Ownership	59.060	AGM; M. Rowan; L. Black; Others **	NO	
			84-2177804				Bridge Office II-A General LP	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4667331				Bridge Office International Holdings LLC	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0623966				Bridge Office-A General LP	DE	NIA	Bridge Office Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2156991				Bridge Opportunity Zone Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1941094				Bridge Opportunity Zone Fund Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			84-2305567				Bridge Opportunity Zone Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3773312				Bridge Opportunity Zone Fund II Guarantee LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3338328				Bridge Opportunity Zone Fund II LP	DE	NIA	Bridge Opportunity Zone Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4788974				Bridge Opportunity Zone Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4789040				Bridge Opportunity Zone Fund III LP	DE	NIA	Bridge Opportunity Zone Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4323856				Bridge Opportunity Zone Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4323971				Bridge Opportunity Zone Fund IV LP	DE	NIA	Bridge Opportunity Zone Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2545129				Bridge Opportunity Zone Fund LP	DE	NIA	Bridge Opportunity Zone Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4345184				Bridge Opportunity Zone Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4345309				Bridge Opportunity Zone Fund V LP	DE	NIA	Bridge Opportunity Zone Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2126791				Bridge Opportunity Zone Fund VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2127029				Bridge Opportunity Zone Fund VI LP	DE	NIA	Bridge Opportunity Zone Fund VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3562713				Bridge Opportunity Zone Fund VII GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3562842				Bridge Opportunity Zone Fund VII LP	DE	NIA	Bridge Opportunity Zone Fund VII GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5757104				Bridge PM of Arizona, LLC	AZ	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4796739				Bridge PM, Inc.	DE	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-0645107				Bridge Property Management, L.C.	UT	NIA	Bridge Multifamily Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2672265				Bridge Renewable Energy Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Residential PM, LLC	UT	NIA	Bridge Property Management, L.C.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-1457828				Bridge Senior Living LLC	AL	NIA	Bridge SSLS Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5232813				Bridge Seniors Housing & Medical Properties Co-Investment Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1770962				Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3768071				Bridge Seniors Housing & Medical Properties Fund GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3588806				Bridge Seniors Housing & Medical Properties Fund II GP LLC	DE	NIA	Bridge Seniors Housing GP Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing & Medical Properties Fund II International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3643225				Bridge Seniors Housing & Medical Properties Fund II International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing & Medical Properties Fund II International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3597097				Bridge Seniors Housing & Medical Properties Fund II LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3606931				Bridge Seniors Housing & Medical Properties Fund II-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing & Medical Properties Fund International LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4505916				Bridge Seniors Housing & Medical Properties Fund International Master LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing & Medical Properties Fund International-A LP	CYM	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3780487				Bridge Seniors Housing & Medical Properties Fund LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4080933				Bridge Seniors Housing & Medical Properties Fund-A LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1759600				Bridge Seniors Housing & Medical Properties Fund-B LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			82-1481604				Bridge Seniors Housing Co-Investment Fund II Feeder LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3913543				Bridge Seniors Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing Fund III International LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4393200				Bridge Seniors Housing Fund III International Master LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing Fund III International-A LP	CYM	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3913592				Bridge Seniors Housing Fund III LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing Fund III SLP RAIF	LUX	NIA	Bridge Seniors Housing Fund III GP S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4616258				Bridge Seniors Housing Fund III-A LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3733745				Bridge Seniors Housing Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4795847				Bridge Seniors Housing II Australia Investment Company LLC	DE	NIA	Bridge Seniors Housing II Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing II Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing II Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6084735				Bridge Seniors Housing II Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing III Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Seniors Housing III Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-6195179				Bridge Seniors Housing III Australian Trust	AUS	NIA	Bridge Seniors Housing Fund III GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4191324				Bridge SFR Fund IV Co-Invest LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0402503				Bridge SFR IV Borrower 3 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0403040				Bridge SFR IV Borrower 3 LLC	DE	NIA	Bridge SFR IV Borrower 3 Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3693142				Bridge SFR IV Borrower 4 Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3719828				Bridge SFR IV Borrower 4 LLC	DE	NIA	Bridge SFR IV Borrower 4 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4605256				Bridge SFR IV Borrower I Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4605717				Bridge SFR IV Borrower I LLC	DE	NIA	Bridge SFR IV Borrower I Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4237552				Bridge SFR IV Co-Invest Feeder LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2136170				Bridge SFR IV Depositor LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4238118				Bridge SFR IV Holdings 2 LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3878963				Bridge SFR IV Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2255520				Bridge SFR IV Retention LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3739199				Bridge SFR IV Seed Borrower 2 Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3737082				Bridge SFR IV Seed Borrower 2 LLC	DE	NIA	Bridge SFR IV Seed Borrower 2 Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge SFR Fund IV Co-Invest LP	Ownership	47.330	AGM; M. Rowan; L. Black; Others **	NO	
			92-0451241				Bridge SFR IV Seed Borrower Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund IV Aggregator LLC	Ownership	52.670	AGM; M. Rowan; L. Black; Others **	NO	
			92-0451509				Bridge SFR IV Seed Borrower LLC	DE	NIA	Bridge SFR IV Seed Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0906896				Bridge SFR V Acquisitions LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0907103				Bridge SFR V Borrower Holdings LLC	DE	NIA	Bridge SFR V Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0917351				Bridge SFR V Borrower LLC	DE	NIA	Bridge SFR V Borrower Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund V LP	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0906750				Bridge SFR V Holdings LLC	DE	NIA	Bridge Single-Family Rental Fund V International Master LP	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV LP	Ownership	44.920	AGM; M. Rowan; L. Black; Others **	NO	
			87-3788819				Bridge Single-Family Rental Fund IV Aggregator LLC	DE	NIA	Bridge Single-Family Rental Fund IV International Master LP	Ownership	55.080	AGM; M. Rowan; L. Black; Others **	NO	
			87-3788608				Bridge Single-Family Rental Fund IV GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4189688				Bridge Single-Family Rental Fund IV International Master LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Single-Family Rental Fund IV International-A LP	CYM	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3788734				Bridge Single-Family Rental Fund IV LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4191105				Bridge Single-Family Rental Fund IV-A General LP	DE	NIA	Bridge Single-Family Rental Fund IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4675336				Bridge Single-Family Rental Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0906517				Bridge Single-Family Rental Fund V GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0917915				Bridge Single-Family Rental Fund V International Master LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0917685				Bridge Single-Family Rental Fund V International-R LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0918163				Bridge Single-Family Rental Fund V LP	DE	NIA	Bridge Single-Family Rental Fund V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3265885				Bridge Solar Energy Co-Invest Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Co-Invest Fund LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3160245				Bridge Solar Energy Community Projects LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1347269				Bridge Solar Energy Development Fund DE Feeder LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3351754				Bridge Solar Energy Development Fund General LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3351864				Bridge Solar Energy Development Fund General-A LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3325955				Bridge Solar Energy Development Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3326206				Bridge Solar Energy Development Fund International Master LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Solar Energy Development Fund International-A LP	CYM	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3326117				Bridge Solar Energy Development Fund LP	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3316502				Bridge Solar Energy Development I LLC	DE	NIA	Bridge Solar Energy Leverage IV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund International Master LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			88-3316348				Bridge Solar Energy Holdings LLC	DE	NIA	Bridge Solar Energy Development Fund LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3935507				Bridge Solar Energy Leverage I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3936184				Bridge Solar Energy Leverage II LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3937702				Bridge Solar Energy Leverage III LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3938423				Bridge Solar Energy Leverage IV LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3954465				Bridge Solar Energy Leverage V LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3955074				Bridge Solar Energy Leverage VI LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4353840				Bridge Solar Energy Multifamily Projects HoldCo LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4376487				Bridge Solar Energy Multifamily Projects OpCo LLC	DE	NIA	Bridge Solar Energy Multifamily Projects HoldCo LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3316605				Bridge Solar Energy Opco I LLC	DE	NIA	Bridge Solar Energy Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2084389				Bridge Solar Energy Project Holdings I LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2084070				Bridge Solar Energy Project Holdings II LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2868141				Bridge SSLS Holdings LLC	DE	NIA	Bridge Seniors Housing Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2488065				Bridge Technical Solutions LLC	DE	NIA	Bridge Multifamily Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2388338				Bridge W&A II TRS LLC	DE	NIA	Bridge Workforce And Affordable Housing Fund II REIT, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4494090				Bridge W&A III TRS LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4458050				Bridge WF AZ Country Club Verandas LLC.	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2149808				Bridge WF AZ Pointe Foothills LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2880598				Bridge WF AZ Tanque Verde LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2885815				Bridge WF CA Creek 2645 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3130988				Bridge WF CA Crystal View LP	DE	NIA	Bridge WF Crystal View AGP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4714799				BRIDGE WF CO ARTISAN LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1723774				Bridge WF CO Esprit Cherry Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3131345				Bridge WF Crystal View AGP LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4560881				Bridge WF FL Plantation at Walden Lake LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2871143				Bridge WF FL Waverley Place LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3394334				BRIDGE WF FL WESTLAND PARK LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2590901				Bridge WF GA Ashford Jackson Creek LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4397851				Bridge WF GA Corners 1700 LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2308514				Bridge WF GA Lakeside Retreat LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3658694				Bridge WF GA Park Windy Hill LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4124675				Bridge WF II AZ Agave at Twenty Two LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3722136				Bridge WF II AZ Desert Valley Oasis LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2713901				Bridge WF II AZ Edgewater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1066744				Bridge WF II AZ Fiesta Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2789777				Bridge WF II AZ Hampton Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2715235				Bridge WF II AZ Lakeside Casitas LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2789685				Bridge WF II AZ Solano Springs LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3563918				Bridge WF II AZ Stillwater LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1066893				Bridge WF II AZ Verde Plaza LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3811718				Bridge WF II AZ Villa Bugambilias LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4301619				Bridge WF II CA 766 Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2612406				Bridge WF II CA Madison Park LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2966892				Bridge WF II CA Meritage LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2448254				Bridge WF II CA Parkway Club LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1682922				Bridge WF II CO Pembrooke Green LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			87-2940612				Bridge WF II CO Waterfront 2 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2940538				Bridge WF II CO Waterfront LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2832939				BRIDGE WF II FL HERON WALK LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2257948				Bridge WF II FL Lenox Cove LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1608938				Bridge WF II FL Pointe Sienna LLC	DE	NIA	BWF II MC Pointe Sienna PE Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1004591				Bridge WF II GA Element 41 LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1148756				Bridge WF II Home Finance LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1067376				Bridge WF II IL Candlelight Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3243269				Bridge WF II KS Cedar Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1500834				Bridge WF II MA Commons Haynes Farm LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1473157				Bridge WF II MA Heights Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1473403				Bridge WF II MA Meadows Marlborough LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1473681				Bridge WF II MA Middlesex Crossing LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1500504				Bridge WF II MA Stone Ends LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1472927				Bridge WF II MA Village Marshfield LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1148827				Bridge WF II Manufactured Homes LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2761789				Bridge WF II MD Gateway LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3113619				Bridge WF II MI CedarField LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3382089				Bridge WF II MN Parkvue Flats LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1067226				Bridge WF II MO South Fork LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1787046				Bridge WF II NC Park Caterina LLC	DE	NIA	Bridge WF II NC Park Caterina LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3847490				Bridge WF II NC Tree Top LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3126736				Bridge WF II NC Willow Creek North Ridge LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2303007				Bridge WF II NV Decatur LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3812857				Bridge WF II NV Sunset LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1283795				BRIDGE WF II TX ALDEA LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3259026				Bridge WF II TX Converse Meadows LP	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1042620				Bridge WF II UT Altitude on Fifth LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2256672				Bridge WF II UT Overlook Point LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1625211				Bridge WF II UT Timpanogos Village LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1313033				Bridge WF II VA Mason Van Dorn LLC	DE	NIA	BWF II Shoreham Mason JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4227333				BRIDGE WF II WA CENTRAL FLATS LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1405399				Bridge WF III Home Finance LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1406123				Bridge WF III Manufactured Homes LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3368149				Bridge WF IL Midpointe LLC	DE	NIA	Bridge Workforce Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5197390				Bridge WF MD Spring Parc LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4351427				Bridge WF NC Spring Forest LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4341647				Bridge WF NC Woodland Estates LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5389168				Bridge WF NV Estates at Westernaire LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2155223				Bridge WF SC Reserve River Walk LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2133712				Bridge WF TN Abbington LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2133755				Bridge WF TX Belmont LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5210799				Bridge WF TX Villas de Serenada LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1865009				Bridge WF UT Monaco LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3848421				Bridge WFAH II Upper Investor Blocker LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			82-2081020				Bridge Workforce and Affordable Housing Fund GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4839507				Bridge Workforce and Affordable Housing Fund II GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bridge Workforce and Affordable Housing Fund II International LP	CYM	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0712208				Bridge Workforce and Affordable Housing Fund II International Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4839596				Bridge Workforce and Affordable Housing Fund II LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2522864				Bridge Workforce and Affordable Housing Fund II-A LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3733511				Bridge Workforce and Affordable Housing Fund III DE Feeder LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4019817				Bridge Workforce and Affordable Housing Fund III General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4007023				Bridge Workforce And Affordable Housing Fund III GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1771962				Bridge Workforce and Affordable Housing Fund III International LP	CYM	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4041074				Bridge Workforce and Affordable Housing Fund III International Master LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4040502				Bridge Workforce and Affordable Housing Fund III LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4020152				Bridge Workforce and Affordable Housing Fund III REIT LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III-R LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4020346				Bridge Workforce and Affordable Housing Fund III-R LP	DE	NIA	Bridge Workforce And Affordable Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0733517				Bridge Workforce and Affordable Housing Fund II-R LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2036221				Bridge Workforce and Affordable Housing Fund LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1996495				Bridge Workforce and Affordable Housing Fund Master LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4418140				Bridge Workforce and Affordable Housing Fund-R2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0712283				Bridge Workforce and Affordable Housing II General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-1996740				Bridge Workforce General LP	DE	NIA	Bridge Workforce and Affordable Housing Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund LP	Ownership	79.480	AGM; M. Rowan; L. Black; Others **	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund Master LP	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT, Inc.	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2119558				Bridge Workforce Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund REIT 2, Inc.	Ownership	20.520	AGM; M. Rowan; L. Black; Others **	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II REIT, Inc.	Ownership	21.450	AGM; M. Rowan; L. Black; Others **	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II LP	Ownership	76.280	AGM; M. Rowan; L. Black; Others **	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II International Master LP	Ownership	1.810	AGM; M. Rowan; L. Black; Others **	NO	

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			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge W&A II TRS LLC	Ownership	0.290	AGM; M. Rowan; L. Black; Others **	NO	
			84-5153104				Bridge Workforce II Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund II-A LP	Ownership	0.170	AGM; M. Rowan; L. Black; Others **	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge W&A III TRS LLC	Ownership	0.180	AGM; M. Rowan; L. Black; Others **	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III International Master LP	Ownership	20.570	AGM; M. Rowan; L. Black; Others **	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III LP	Ownership	66.960	AGM; M. Rowan; L. Black; Others **	NO	
			93-4008994				Bridge Workforce III Holdings LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III REIT LLC	Ownership	12.290	AGM; M. Rowan; L. Black; Others **	NO	
			81-2751366				Brighton Senior Care Holdings, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2155722				Brighton Senior Care, LLC	DE	NIA	Brighton Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2277174				BSE CA Abel Road LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2452052				BSE CA Devonwood LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3326303				BSE Fund IC LLC	DE	NIA	Bridge Solar Energy Development Fund General-A LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1366975				BSE Fund IC-2 LLC	DE	NIA	Bridge Solar Energy Development Fund DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2430296				BSE TX Storage LLC	DE	NIA	Bridge Solar Energy Opco I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3870694				BSED Holdings I LLC	DE	NIA	Bridge Solar Energy Development Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4356601				BSFR IV REIT TRS LLC	DE	NIA	BSFR IV REIT, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0907245				BSFR V REIT LLC	DE	NIA	Bridge Single-Family Rental Fund V International-R LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2359971				BSH Benton JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2938808				BSH BMG JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3662770				BSH II General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3663014				BSH II-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4045035				BSH III Co-Invest LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4435793				BSH III General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III LP	Ownership	59.220	AGM; M. Rowan; L. Black; Others **	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III-A LP	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Fund III Lux, Inc	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4393283				BSH III Holdings LLC	DE	NIA	Bridge Seniors Housing Fund III International Master LP	Ownership	40.780	AGM; M. Rowan; L. Black; Others **	NO	
			87-4023295				BSH III REIT LLC	DE	NIA	BSH III Co-Invest LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4435843				BSH III-A General LP	DE	NIA	Bridge Seniors Housing Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3039622				BSH LCB JV1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3204724				BSH MSTAR JV 1 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3204652				BSH MSTAR JV2 LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3521745				BSH MSTAR JV3 LLC	DE	NIA	BSH III Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4096493				BSH PASADENA, INC.	DE	NIA	BSH III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4008820				BWAH Fund III IC LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III General LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3644737				BWAH Fund III IC-2 LLC	DE	NIA	Bridge Workforce and Affordable Housing Fund III DE Feeder LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BWF II Converse Holdco GP LLC	DE	NIA	BWF II JOCDES CONVERSE JV LP	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			99-3258196				BWF II Converse Holdco LP	DE	NIA	BWF II Converse Holdco GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4168224				BWF II Ethos CA Horizon LP	DE	NIA	BWF II Ethos Horizon AGP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2177130				BWF II Ethos CA Walnut Creek Land LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2177735				BWF II Ethos CA Walnut Creek LP	DE	NIA	BWF II Ethos Walnut Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2021778				BWF II Ethos Horizon AGP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4169648				BWF II Ethos Horizon JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2021291				BWF II Ethos Horizon LP LLC	DE	NIA	BWF II Ethos Horizon JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2177354				BWF II Ethos Walnut Creek AGP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2177577				BWF II Ethos Walnut Creek JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2191691				BWF II Ethos Walnut Creek LP LLC	DE	NIA	BWF II Ethos Walnut Creek JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3258019				BWF II JODDES CONVERSE JV LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2509174				BWF II MC Pointe Sienna PE Holdings LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1313230				BWF II Shoreham Mason JV LLC	DE	NIA	Bridge Workforce II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4622679				BWF III AZ Deserama LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-3093812				BWF III AZ Monte Vista LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3113298				BWF III CA Gold West LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2657932				BWF III Ethos CA Los Gatos Creek LP	DE	NIA	BWF III Ethos Los Gatos Creek AGP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4689459				BWF III Ethos CA Palmilla LP	DE	NIA	BWF III Ethos Palmilla AGP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2403922				BWF III Ethos Los Gatos Creek AGP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2405218				BWF III Ethos Los Gatos Creek JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2657932				BWF III Ethos Los Gatos Creek LP LLC	DE	NIA	BWF III Ethos Los Gatos Creek JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4690264				BWF III Ethos Palmilla AGP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4690597				BWF III Ethos Palmilla JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-4689885				BWF III Ethos Palmilla LP LLC	DE	NIA	BWF III Ethos Palmilla JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2514482				BWF III GRP Oasis Bayside JV LLC	DE	NIA	Bridge Workforce III Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2514865				BWF III GRP Oasis Bayside LLC	DE	NIA	BWF III GRP Oasis Bayside JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2828802				Canton OH Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2821363				Canton OH Senior Property, LLC	DE	NIA	Canton OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4763453				CD-HRA (South Portland) LLC	CO	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3796522				Charlotte NC Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3878800				Charlotte NC Senior Property LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2236768				Chesterfield MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2236693				Chesterfield MO Senior Property, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2273642				Cincinnati OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2252865				Clermont FL Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0734559				Clermont FL Senior Property LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3289952				CLPF BLV Colorado Crossing Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4194672				CLPF BLV Georgetown Phase I Venture LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3290100				CLPF BLV TX Colorado Crossing Phase I Owner LLC	DE	NIA	CLPF BLV Colorado Crossing Phase I Venture LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-0738547				CLPF BLV TX Georgetown Phase I Owner LLC	DE	NIA	CLPF BLV Georgetown Phase I Venture LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2392032				Cody Senior Care LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5275963				Coit Senior Care, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2806701				Colony Park Senior Care LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3076377				Commons Senior Care LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4385459				Converse Partners 1 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			99-4382250				Converse Partners 2 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4490390				Converse Partners 3 LP	DE	NIA	Bridge Workforce and Affordable Housing Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3226403				Cool Springs Senior Care, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4194634				COP BLV GA GILBERT ROAD OWNER, LLC	DE	NIA	COP BLV GILBERT ROAD VENTURE, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4193380				COP BLV GILBERT ROAD VENTURE, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5230406				Cottonwood Senior Care LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3850031				Creek Senior Care, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1596083				Creve Coeur MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1595988				Creve Coeur MO Senior Property, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3579049				Culver City CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3399706				Culver City CA Senior Property, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1690066				Dailey Senior Care, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5303124				Dallas TX 1 Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5320933				Dallas TX 1 Senior Property, LLC	DE	NIA	Dallas TX 1 Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2968935				Depot Senior Care LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3185880				Des Moines IA Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3198179				Des Moines IA Senior Property LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2806651				Dogwood Senior Care LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5243108				Dover DE Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5246064				Dover DE Senior Property, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3059754				Easley Senior Care LLC	DE	NIA	Arvada CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2860118				Edgewater Senior Care LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0832864				Emeriweg Deerfield LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8672129				Emeriweg Stow LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2083051				Fair Oaks Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4047899				Fairlead Capital Partners, LLC	GA	NIA	Bridge Office Fund Manager LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2045509				Falcon Capital Partners III, LLC	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3508221				Fallbrook Senior Care, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3226521				Fayetteville NC Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3226470				Fayetteville NC Senior Property, LLC	DE	NIA	Fayetteville NC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1089777				Fifteenth Senior Care LLC	DE	NIA	Bellevue WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3227599				Fifth Senior Care, LLC	DE	NIA	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3191289				Fishcreek Senior Care LLC	DE	NIA	Stow OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2880647				Flowood MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2880694				Flowood MS Senior Property LLC	DE	NIA	Flowood MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5215521				Franklin MA Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5183619				Franklin MA Senior Property, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5041353				Franklin TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4958902				Franklin TN Senior Care Property, LLC	DE	NIA	Franklin TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2264357				Franklin TN Senior II Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3836034				Franklin TN Senior II Property LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2359910				Frazier Senior Care LLC	DE	NIA	Augusta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2744911				FST Bridge Holdings, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2953219				Ft. Mill SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3682719				Ft. Mill SC Senior Property LLC	DE	NIA	Ft. Mill SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GED Capital Newbury Holdings S.A.R.L.	LUX	NIA	Newbury Equity Partners III Holdings L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2215361				Gilbert AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			81-2215182				Gilbert AZ Senior Property, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1666673				Glendale AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1676720				Glendale AZ Senior Property, LLC	DE	NIA	Glendale AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2349855				Glendon Senior Care LLC	DE	NIA	Winter Park FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2411536				Glenlake Senior Care LLC	DE	NIA	Atlanta GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL- Oklahoma, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL Properties-Indiana, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2022920				GOAL Property Services, LLC	NC	NIA	Bridge Single-Family Rental Fund Manager LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Florida, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Georgia, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Maryland, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Minnesota, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Nevada, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-North Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-South Carolina, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							GOAL-Texas, LLC	DE	NIA	GOAL Property Services, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2252919				Good Hearth Senior Care LLC	DE	NIA	Clermont FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2199608				Goodyear AZ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2199549				Goodyear AZ Senior Property, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2276784				Grayson GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0836216				Grayson GA Senior Property LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2199473				Groves Senior Care, LLC	DE	NIA	Goodyear AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2320371				Headlee Senior Care, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2279648				Heritagespring Senior Care LLC	DE	NIA	West Chester OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2405764				Hewett Senior Care LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2802411				Hills Senior Care, LLC	DE	NIA	Canton OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3068242				Huntsville AL Senior Holdings LLC	DE	NIA	BSH III REIT LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3663632				Huntsville AL Senior Property LLC	DE	NIA	Huntsville AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2860209				Indian Land SC Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3676396				Indian Land SC Senior Land LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3676329				Indian Land SC Senior Property LLC	DE	NIA	Indian Land SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3296650				Inwood Senior Care, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2529368				Irving TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2529401				Irving TX Senior Property LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4155723				Jacaranda Trace Commercial, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0548866				Jacaranda Trace Villas, LLC	FL	NIA	Jacaranda Trace, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			02-0548866				Jacaranda Trace, Ltd.	FL	NIA	ROC Jacaranda G.P., LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5322482				Jefferson GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5322433				Jefferson GA Senior Property, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3076067				Jordan Senior Care LLC	DE	NIA	Des Moines IA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2236601				Justus Senior Care, LLC	DE	NIA	Chesterfield MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0902267				Keizer OR Senior Holdings LLC	DE	NIA	Bridge FSL JV LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0865495				Keizer OR Senior Property LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2071392				Kerrville TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2041491				Kerrville TX Senior Property, LLC	DE	NIA	Kerrville TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5126690				King Senior Care, LLC	DE	NIA	Franklin MA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2516359				Kinwest Senior Care LLC	DE	NIA	Irving TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2271969				Kyle TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			47-2225848				Kyle TX Senior Property, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3722202				Lakewood CO I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3780038				Lakewood CO I Senior Property LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3780128				Lakewood CO II Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3780186				Lakewood CO II Senior Property LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2751430				Landing Senior Care Holdings, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2133121				Landing Senior Care, LLC	DE	NIA	Landing Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2329948				League City TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2264238				League City TX Senior Property, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3113318				LHN Investors LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1613660				Lindbergh Senior Care, LLC	DE	NIA	Creve Coeur MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2653977				Lindenwood Commercial Condominium Association, Inc	PA	NIA	BOF II PA Lindenwood LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3353373				LIT BLV Belt Line Road Coppell Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3001711				LIT BLV CA Pepper Avenue Owner GP, LLC	DE	NIA	LIT BLV Pepper Avenue Venture, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1743727				LIT BLV CA Pepper Avenue Owner LP	DE	NIA	BLV Pepper Avenue GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1569556				LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3117238				LIT BLV FL OLD LAKE WILSON RD PHASE II OWNER, LLC	DE	NIA	LIT BLV Old Lake Wilson Road Phase I Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2823758				LIT BLV Fulton Industrial Atlanta Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2824331				LIT BLV GA Fulton Industrial Atlanta Owner, LLC	DE	NIA	LIT BLV Fulton Industrial Atlanta Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2377406				LIT BLV Genesis Way Grapevine Venture, LLC	DE	NIA	LIT BLV FL Old Lake Wilson Rd Phase I Owner, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1569778				LIT BLV Old Lake Wilson Road Phase I Venture, LLC	DE	NIA	Bridge Logistics Developer GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1743909				LIT BLV Pepper Avenue Venture, LP	DE	NIA	BLV Pepper Avenue GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3353468				LIT BLV TX Belt Line Road Coppell Owner, LLC	DE	NIA	LIT BLV Belt Line Road Coppell Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3377487				LIT BLV TX Genesis Way Grapevine Owner, LLC	DE	NIA	LIT BLV Genesis Way Grapevine Venture, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2290046				Loganville Senior Care LLC	DE	NIA	Grayson GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3551584				Lompoc CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3202620				Lompoc CA Senior Property, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3198216				Lone Tree CO Senior Holdings LLC	DE	NIA	BSH MSTAR JV 1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3204580				Lone Tree CO Senior Property LLC	DE	NIA	Lone Tree CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3508299				Los Angeles CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3190038				Los Angeles CA Senior Property, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1432116				Louisville KY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2707045				Louisville KY Senior Property, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2593657				M & O Master, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2354563				Manvel TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2304352				Manvel TX Senior Property, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3233894				Mason OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4187888				Massachusetts Senior Care, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1911357				McDonnell Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0851271				MCGEE SENIOR CARE LLC	DE	NIA	Keizer OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2264409				Meadow Senior Care LLC	DE	NIA	Franklin TN Senior II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			81-3876137				Mechanicsburg PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			23-2995605				Mechanicsburg PA Senior Property, LLC	DE	NIA	Mechanicsburg PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5215414				Mentor OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5164435				Mentor OH Senior Property, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4162970				MNF III Acquisitions, LLC	DE	NIA	MNF III Portfolio Co, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0629955				MNF III Portfolio Co, LLC	DE	NIA	Morrocroft Neighborhood Fund III, LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5171002				MNF III W1, LLC	DE	NIA	MNF III PLEDGOR W1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2040686				MNSF Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3203948				MNSF II Acquisitions, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2818102				MNSF II W1, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3074540				MNSF T2 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5359124				MNSF T3 SPE, LLC	DE	NIA	Bridge SFR IV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2377034				Mobile AL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2079822				Mobile AL Senior Property LLC	DE	NIA	Mobile AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3130580				Montgomery AL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3559999				Montgomery AL Senior Property LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3350205				Morrocroft Neighborhood Fund III, LP	DE	NIA	Morrocroft Housing Partners III, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5028605				MT Juliet TN Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4999144				MT Juliet TN Senior Care Property, LLC	DE	NIA	MT Juliet TN Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2252963				Mt. Pleasant SC Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2862302				Mt. Pleasant SC Senior Property LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Newbury Acquisitions Fund L.P.	CYM	NIA	Newbury Acquisitions GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Newbury Acquisitions GP Ltd.	CYM	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Newbury Acquisitions LLC	DE	NIA	Newbury Equity Partners L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0517440				Newbury Equity Partners (Cayman) L.P.	CYM	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			71-1012620				Newbury Equity Partners GP L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			71-1012619				Newbury Equity Partners GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0632180				Newbury Equity Partners II (Cayman) L.P.	CYM	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0632181				Newbury Equity Partners II GmbH & Co. KG	DEU	NIA	Newbury Equity Partners Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0461805				Newbury Equity Partners II GP L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0509870				Newbury Equity Partners II GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0755481				Newbury Equity Partners II L.P.	DE	NIA	Newbury Equity Partners II GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1112315				Newbury Equity Partners III (Cayman) L.P.	CYM	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0928733				Newbury Equity Partners III GP L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2892525				Newbury Equity Partners III GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4797998				Newbury Equity Partners III Holdings L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2902805				Newbury Equity Partners III L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4809957				Newbury Equity Partners III-A L.P.	DE	NIA	Newbury Equity Partners III GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1350426				Newbury Equity Partners IV (Cayman) L.P.	CYM	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5330024				Newbury Equity Partners IV GP L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5353798				Newbury Equity Partners IV GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5318551				Newbury Equity Partners IV L.P.	DE	NIA	Newbury Equity Partners IV GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			71-1012623				Newbury Equity Partners L.P.	DE	NIA	Newbury Equity Partners GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1492833				Newbury Equity Partners V (Cayman) L.P.	CYM	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1536093				Newbury Equity Partners V (Ontario) L.P.	CAN	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4615276				Newbury Equity Partners V GP L.P.	DE	NIA	Newbury Equity Partners V GP TopCo LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4609394				Newbury Equity Partners V GP LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3049524				Newbury Equity Partners V GP TopCo LLC	DE	NIA	Newbury Partners-Bridge LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4631561				Newbury Equity Partners V L.P.	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			98-1739083				Newbury Equity Partners VI (Cayman) L.P.	CYM	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1739226				Newbury Equity Partners VI (Ontario) L.P.	CAN	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3626070				NEWBURY EQUITY PARTNERS VI GP LLC	DE	NIA	Bridge Investment Group Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3626811				NEWBURY EQUITY PARTNERS VI L.P.	DE	NIA	NEWBURY EQUITY PARTNERS VI GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2473316				Newbury Fund Manager LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0755363				Newbury Managers II L.P.	DE	NIA	Newbury Equity Partners II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			42-1775560				Newbury Managers III L.P.	DE	NIA	Newbury Equity Partners III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5359329				Newbury Managers IV L.P.	DE	NIA	Newbury Equity Partners IV GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			71-1012625				Newbury Managers L.P.	DE	NIA	Newbury Equity Partners GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-4647822				Newbury Managers V L.P.	DE	NIA	Newbury Equity Partners V GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2228831				Newbury Partners-Bridge LLC	DE	NIA	Bridge Fund Management Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3277011				Newbury QMC LLC	DE	NIA	Bridge Principals	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5126994				Newell Senior Care, LLC	DE	NIA	Mentor OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2392120				Nineteen Senior Care LLC	DE	NIA	Birmingham AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3238770				Nona Senior Care, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4757605				Norcross GA Senior Care Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4765469				Norcross GA Senior Care Property, LLC	DE	NIA	Norcross GA Senior Care Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2996695				North Easton MA Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3015512				North Easton MA Senior Property LLC	DE	NIA	North Easton MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3275441				NP-GL Fund LLC	DE	NIA	Newbury Equity Partners V GP L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3097059				Oak Grove Senior Care LLC	DE	NIA	Montgomery AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2215098				Oaks Senior Care, LLC	DE	NIA	Gilbert AZ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2011872				Ocean Senior Care LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2294151				Odessa TX Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2239330				Odessa TX Senior Property, LLC	DE	NIA	Odessa TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3499872				Olympic Senior Care LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4187830				Orchard Lake Senior Care, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3359274				Orlando FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0811108				Orlando FL Senior Property, LLC	DE	NIA	Orlando FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3076011				Pacheco Senior Care LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2039420				Palm Beach FL Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2023328				Palm Beach FL Senior Property LLC	DE	NIA	Palm Beach FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3722100				Palm Senior Care, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5262194				Park Senior Care LLC	DE	NIA	Charlotte NC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5249621				Parker CO Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5249621				Parker CO Senior Property LLC	DE	NIA	Parker CO Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1967889				Pasadena CA Senior Holdings ALMC LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1950291				Pasadena CA Senior Holdings IL LLC	DE	NIA	BSH MSTAR JV3 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2411812				Pasadena CA Senior LandCo LLC	DE	NIA	Pasadena CA Senior Holdings IL LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3499971				Pasadena CA Senior Property LLC	DE	NIA	Pasadena CA Senior Holdings ALMC LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3942036				Peachtree City GA I Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0838211				Peachtree City GA II Senior Property LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2411587				Peachtree City GA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4321718				Philadelphia PA Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4321784				Philadelphia PA Senior Property, LLC	DE	NIA	Philadelphia PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3878981				Phoenixville PA I Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3878901				Phoenixville PA I Senior Property LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3710410				Pierce Senior Care LLC	DE	NIA	Lakewood CO II Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4676814				Placentia CA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			47-4676771				Placentia CA Senior Property, LLC	DE	NIA	Placentia CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2542969				Plano TX Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2543078				Plano TX Senior Property LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5109199				Point Senior Care, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2996599				Pond Senior Care LLC	DE	NIA	Ashland MA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2044200				Portland OR Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLc	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2016263				Portland OR Senior Property LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2133354				Poughkeepsie NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2133287				Poughkeepsie NY Senior Property, LLC	DE	NIA	Poughkeepsie NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0803520				POWERS ALMC SENIOR CARE LLC	DE	NIA	BEND OR ALMC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0817571				POWERS MC SENIOR CARE LLC	DE	NIA	BEND OR MC SENIOR HOLDINGS LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2516411				Prestonwood Senior Care LLC	DE	NIA	Plano TX Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3722148				Rapps Senior Care LLC	DE	NIA	Phoenixville PA I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2286301				Ratcliff Senior Care, LLC	DE	NIA	Kyle TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4576838				RCP/Newbury Transport Investor, LLC	DE	NIA	Newbury Equity Partners III Holdings L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4717012				RDS II Australia Investment Company, LLC	DE	NIA	RDS II Australian Trust	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							RDS II Australia Manager Pty Ltd	AUS	NIA	Bridge Debt Strategies Fund II GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RDS II Australian Feeder (USD) LP	CAN	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6084261				RDS II Australian Trust	AUS	NIA	RDS II Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3143262				RDS II Black Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3143429				RDS II Blue Bridge LP	DE	NIA	Bridge Debt Strategies Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II LP	Ownership	41.200	AGM; M. Rowan; L. Black; Others **	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II-A LP	Ownership	1.080	AGM; M. Rowan; L. Black; Others **	NO	
			81-2761975				RDS II Investment Holdings LLC	DE	NIA	Bridge Debt Strategies Fund II International Master LP	Ownership	57.720	AGM; M. Rowan; L. Black; Others **	NO	
			87-3294067				READFIELD MAIN STREET SOLAR, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2885100				Ridgeland MS Senior Holdings LLC	DE	NIA	BSH BMG JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2885147				Ridgeland MS Senior Property LLC	DE	NIA	Ridgeland MS Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3551690				Riverside CA I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3599667				Riverside CA I Senior Property, LLC	DE	NIA	Riverside CA I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4700118				ROC BSLD, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Blue Bridge LP	Ownership	4.990	AGM; M. Rowan; L. Black; Others **	NO	
			81-4462365				ROC Debt Strategies II Bond Investments LLC	DE	NIA	RDS II Investment Holdings LLC	Ownership	95.010	AGM; M. Rowan; L. Black; Others **	NO	
			47-4722171				ROC III Australia Investment Company, LLC	DE	NIA	ROC III Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ROC III Australian Feeder (USD) LP	CAN	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-6080895				ROC III Australian Trust	AUS	NIA	ROC III Australia Manager Pty Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ROC III AZ 3200 N Central, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1844116				ROC III AZ Saratoga Ridge, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1344967				ROC III CA Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4731176				ROC III CA Reserve Rancho Belago, LLC	DE	NIA	Bridge Multifamily CV Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3908422				ROC III DPC 3200 N Central, LLC	DE	NIA	ROC III AZ 3200 N Central, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2431690				ROC III Fairlead Embassy Row 100, LLC	DE	NIA	ROC III GA Embassy Row 100, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3457069				ROC III General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	26.940	AGM; M. Rowan; L. Black; Others **	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	70.070	AGM; M. Rowan; L. Black; Others **	NO	
			81-1268334				ROC III Real Estate Holdings 2, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.990	AGM; M. Rowan; L. Black; Others **	NO	

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			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge MF&CO III Co-Investment Fund LP	Ownership	24.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III International Master LP	Ownership	20.470	AGM; M. Rowan; L. Black; Others **	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III LP	Ownership	53.250	AGM; M. Rowan; L. Black; Others **	NO	
			47-1986206				ROC III Real Estate Holdings, LLC	DE	NIA	Bridge Multifamily & Commercial Office Fund III-A LP	Ownership	2.270	AGM; M. Rowan; L. Black; Others **	NO	
			47-3468194				ROC III-A General LP	DE	NIA	Bridge MF&CO Fund III GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4155723				ROC Jacaranda G.P., LLC	DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1785281				ROC Seniors Australia Investment Company, LLC	DE	NIA	ROC Seniors Australian Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ROC Seniors Australia Manager Pty Ltd	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ROC Seniors Australian Feeder (USD) LP	CAN	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1265375				ROC Seniors Australian Trust	AUS	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	66.960	AGM; M. Rowan; L. Black; Others **	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	1.580	AGM; M. Rowan; L. Black; Others **	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.770	AGM; M. Rowan; L. Black; Others **	NO	
			47-5135044				ROC Seniors Housing Holdings II, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	29.680	AGM; M. Rowan; L. Black; Others **	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund LP	Ownership	40.180	AGM; M. Rowan; L. Black; Others **	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-A LP	Ownership	0.950	AGM; M. Rowan; L. Black; Others **	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund-B LP	Ownership	1.060	AGM; M. Rowan; L. Black; Others **	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Fund International Master LP	Ownership	17.810	AGM; M. Rowan; L. Black; Others **	NO	
			46-4532155				ROC Seniors Housing Holdings, LLC	DE	NIA	Bridge Seniors Housing & Medical Properties Co-Investment Fund LP	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4575082				ROC|Seniors Housing International General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4601273				ROC|Seniors Housing International-A General LP	DE	NIA	Bridge Seniors Housing & Medical Properties Fund GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2155975				Rochester NY Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2155905				Rochester NY Senior Property, LLC	DE	NIA	Rochester NY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2411658				Rockaway Senior Care LLC	DE	NIA	Peachtree City GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5364771				ROC-LCS JV1, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3578966				ROC-MSL JV1, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5105897				ROC-MSL JV2, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							ROC-SCCP Cherry Creek GP, LLC	DE	NIA	Bridge Investment Group Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2734194				ROC-SCCP Cherry Creek II, LP	DE	NIA	ROC-SCCP Cherry Creek GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4688816				Rott Senior Care, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3943340				Running Hill Senior Care LLC	DE	NIA	South Portland ME Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3315544				Ryan Senior Care, LLC	DE	NIA	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3015553				Salem NH Senior Holdings LLC	DE	NIA	BSH LCB JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3399689				Salem NH Senior Property LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			84-3117643				Santa Fe NM Senior Holdings LLC	DE	NIA	BSH MSTAR JV2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3185846				Santa Fe NM Senior Property LLC	DE	NIA	Santa Fe NM Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2405764				Santa Rosa FL Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4117089				Santa Rosa FL Senior Property LLC	DE	NIA	Santa Rosa FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5376055				Savannah GA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5299912				Savannah GA Senior Property, LLC	DE	NIA	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5183678				Scarborough ME Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5127049				Scarborough ME Senior Property, LLC	DE	NIA	Scarborough ME Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2688515				SCP 101 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2781469				SCP 102 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3128608				SCP 105 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-3825395				SCP 107 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2333672				SCREO-BOFM LLC	DE	NIA	Bridge Principals	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5123056				Seventy Senior Care LLC	DE	NIA	Bartlett TN Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3537200				Shelby Senior Care, LLC	DE	NIA	Los Angeles CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1418212				Shelby Station Senior Care, LLC	DE	NIA	Louisville KY Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3804178				Siegen Senior Care, LLC	DE	NIA	Baton Rouge LA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3201145				Simpson Senior Care LLC	DE	NIA	Mason OH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0554803				Somerby Imperial Plaza, LLC	VA	NIA	Bridge Senior Living LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-3943254				South Portland ME Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2376868				Southfork Senior Care, LLC	DE	NIA	Manvel TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5215334				Springboro OH Senior Holdings, LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5164383				Springboro OH Senior Property, LLC	DE	NIA	Springboro OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3227719				St. Charles IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3227776				St. Charles IL Senior Property, LLC	DE	NIA	St. Charles IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5223597				State Senior Care, LLC	DE	NIA	Dover DE Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3214781				Stow OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2376936				Summer Village Senior Care LLC	DE	NIA	Auburn AL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5322387				Sumner Senior Care, LLC	DE	NIA	Jefferson GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4688929				Sunset Hills MO Senior Holdings, LLC	DE	NIA	ROC BSLD, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4688879				Sunset Hills MO Senior Property, LLC	DE	NIA	Sunset Hills MO Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							TAMINA HOLDING LLC	DE	NIA	THI BORROWER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1959812				Taylor Senior Care LLC	DE	NIA	Portland OR Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5423292				The Bridges at Warwick Property, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							THI BORROWER LLC	DE	NIA	THI EQUITY OWNER LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4303612				THI DEVELOPMENT LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							THI EQUITY OWNER LLC	DE	NIA	TAMINA HOMES, INC.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2650979				TL Properties Owner LLC	DE	NIA	TL Properties Partners LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2780224				TL Properties Partners LLC	DE	NIA	Bridge Workforce Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3315596				Toledo OH Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3315575				Toledo OH Senior Property, LLC	DE	NIA	Toledo OH Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3248878				Tomball TX I Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3248805				Tomball TX I Senior Property, LLC	DE	NIA	Tomball TX I Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3296895				Tomball TX II Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3296757				Tomball TX II Senior Property, LLC	DE	NIA	Tomball TX II Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2264286				Tradition Senior Care LLC	DE	NIA	Mt. Pleasant SC Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4473969				Trident Baker Glenwind LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1498727				Trident Bakersfield Taft LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3870411				Trident Madera Ave 7 LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	

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			83-2088315				Vancouver WA Senior Holdings LLC	DE	NIA	BSH II Holdings 2 LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2069146				Vancouver WA Senior Property LLC	DE	NIA	Vancouver WA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5098289				Vancouver Waterfront Apartments Owner, LLC	DE	NIA	Vancouver Waterfront, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III-A Holdings LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5098289				Vancouver Waterfront, LLC	DE	NIA	BOZ III OM LLC	Ownership	2.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4155636				Venice FL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4155782				Venice FL Senior Property, LLC	DE	NIA	Venice FL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5223522				Village Senior Care, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5083661				Villages Allara LakePointe LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4985482				Villages Allara West End Office Park LLC	DE	NIA	Bridge Office Fund II GP LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2343513				Walker Senior Care, LLC	DE	NIA	League City TX Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1763014				Warwick Bridges, LLC	DE	NIA	Warwick PA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1558003				Warwick PA Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings II, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4329424				Washington DC Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4297833				Washington DC Senior Property II, LLC	DE	NIA	ROC-MSL JV2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4329503				Washington DC Senior Property, LLC	DE	NIA	Washington DC Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3579115				Washington Senior Care, LLC	DE	NIA	Culver City CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-1900740				Wattmore Lincoln Energy Storage, LLC	DE	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4321824				West Bloomfield MI Senior Holdings, LLC	DE	NIA	ROC-MSL JV2, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4329362				West Bloomfield MI Senior Property, LLC	DE	NIA	West Bloomfield MI Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2279732				West Chester OH Senior Holdings LLC	DE	NIA	BSH II Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3508148				West Hills CA Senior Holdings, LLC	DE	NIA	ROC-MSL JV1, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3189950				West Hills CA Senior Property, LLC	DE	NIA	West Hills CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3551642				West North Senior Care, LLC	DE	NIA	Lompoc CA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2626811				Wheaton IL - SNF Property, LLC	DE	NIA	Wheaton IL Senior Property, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2707866				Wheaton IL Senior Holdings, LLC	DE	NIA	ROC Seniors Housing holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2675716				Wheaton IL Senior Property, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5299839				Wilmington Senior Care, LLC	DE	NIA	Savannah GA Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5246154				Windsor NJ Senior Holdings, LLC	DE	NIA	ROC Seniors Housing Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5223563				Windsor NJ Senior Property, LLC	DE	NIA	Windsor NJ Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2349665				Winter Park FL Senior Holdings LLC	DE	NIA	BSH SMA Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2349474				Winter Park FL Senior Property LLC	DE	NIA	Winter Park FL Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4024713				Winthrop Boons Trail Solar, LLC	ME	NIA	Bridge Solar Energy Development I LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4024910				Wiscasset Gardiner Solar, LLC	ME	NIA	BSED Holdings I LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2276707				Wood Senior Care LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-2968995				Woods Senior Care LLC	DE	NIA	Salem NH Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2276562				Woodstock GA Senior Holdings LLC	DE	NIA	BSH Benton JV1 LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0766136				Woodstock GA Senior Property LLC	DE	NIA	Woodstock GA Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2621555				Wyndemere Senior Care, LLC	DE	NIA	Wheaton IL Senior Holdings, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3702721				Youngfield Senior Care LLC	DE	NIA	Lakewood CO I Senior Holdings LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	4
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Ownership	0.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAIA RTL 2 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Advantage Retirement Solutions, LLC	DE	NIA	Scallop Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Management	0.630	AGM; M. Rowan; L. Black; Others **	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Ireland Ltd.	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora NL Class D Holdings Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Athora MTIP Co. Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Co-Invest Management, Ltd.	CYM	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Co-Invest, L.P.	CYM	NIA	Athora Co-Invest Management, Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Note Programme Holdings GP Ltd.	CYM	NIA	Athora Europe Investments DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora General Account Programme, L.P.	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Series I Limited Partnership	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Oyster Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Oyster Series Modco LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Rain Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Rain OC Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Verdi Series LP	CYM	NIA	Athora Note Programme Holdings GP Ltd.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							GVR500 Building B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RE Young Urban Housing B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bellecom N.V.	BEL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PDC Industrial Center 143 Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Dumenza Sp. Z o.o	POL	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RE NL Holding 1 S.a.r.l	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RE NL Property AB	SWE	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Ireland TAM Dublin Property S.A.R.L	LUX	NIA	RE NL Holding 1 S.a.r.l	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lux Earth Holdings 1 S.A.	LUX	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora France Earth Holdings 1 SASU	FRA	NIA	Athora Lux Earth Holdings 1 S.A.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Terra Nova V Montreuil SCI	FRA	NIA	Athora France Earth Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora France Sky Holdings 1 SASU	FRA	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Sky 1 SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Sky Douai SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Sky Flassan SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Sky Peynier SCI	FRA	NIA	Athora France Sky Holdings 1 SASU	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Zwitserleven PPI N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Italy Holding DAC	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Italia S.p.A	ITA	IA	Athora Italy Holding DAC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Assi 90 S.r.l. (In liquidation)	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Amissima Diversified Income ICAV	IRL	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Agenzia Assicurazioni S.r.l.	ITA	NIA	Athora Italia S.p.A	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Treasury Fund Administration S.a r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							ATR Asia Credit VCC	SGP	NIA	Athora Lux Invest S.C.Sp	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Lux Invest NL SCSp	Ownership	16.670	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Lux Invest NL SCSp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							CRE Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Middle Market Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Large Cap Direct Lending Administration S.a.r.l.	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP Credit Solutions IV Pte	SGP	NIA	Athora Verdi Series LP	Ownership	16.670	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Netherlands Services B.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora Netherlands N.V.	NLD	NIA	Athora Netherlands Holding Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							SRLEV N.V.	NLD	IA	Athora Netherlands N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							N.V. Pensioen ESC	CUW	IA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							REAAL De Ruyterkade B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							REAAL Wognumsebuurt B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							REAAL Woningen I B.V.	NLD	NIA	SRLEV N.V.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Scallop Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							AAIA RTL 1 LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AP TS JV LLC	DE	DS	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
							5TS Holdings, LLC	DE	DS	AP TS JV LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							RXR 5TS Owner LLC	DE	DS	5TS Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Athora UK Holding Limited	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Collateral Trades Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Credit Solutions Administration Sarl	LUX	NIA	Athora Lux Invest NL SCSp	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2408936				Athene Qualified Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2733759				Athene Structured Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	50.900	AGM; M. Rowan; L. Black; Others **	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	31.200	AGM; M. Rowan; L. Black; Others **	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			13-4036256				Alea Holdings US Company	TX	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Re Bermuda Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.840	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.570	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.220	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.740	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	21.010	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Elbow Re Ltd	Ownership	10.500	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)	Ownership	30.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	27.790	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	30.930	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust (Elbow sub-account)	Ownership	34.350	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Elbow Re Ltd.	BMU	IA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; L. Black; Others **	NO	

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							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	75.800	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	14.300	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black; Others **	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	5
							Propco (Greenock) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5299054				DSB Parent L.P.	DE	NIA	DSB Parent GP, LLC	Management	0.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3981749				DSB Holdings, Inc.	DE	NIA	DSB Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5363304				DSB Acquisition LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2239820				1029 Medical Center Circle, MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2240075				1041 Morganton Boulevard SW MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2240370				1111 Medical Center Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2246127				112 Tradepark Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2251224				1140 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2251387				1150 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2396117				1152 Lexington Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2339935				137 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2340075				150 West 100 North MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2359967				1520 East Hammer Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2361470				155 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2362241				1717 Harper Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2385757				175 North 100 West MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2385895				183 Hospital Road MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2396446				186 Medical Park Loop MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2421735				1995 Errecart Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2421884				201 South Main Street MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2450724				225 Big Station Camp Boulevard MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2450860				225 Hospital Drive MOB-A, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2450972				225 Hospital Drive MOB-B, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2504163				253 Veterans Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2504271				2850 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2504393				2870 Lewis Lane MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2512294				319 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			93-2512359				350 Hospital Way MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2512435				360 Hospital Drive LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2541835				419 Holiday Court MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2541987				45 Tower Circle MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2567004				5300 South Highway 95 MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2567110				550 Hospital Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2567227				6719 Gov. G. C. Peery Highway MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2590305				6735 Suffield Lane LTC, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2590424				711 Cook Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2590543				8 Linville Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2541705				850 West Baraga Avenue MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2610893				901 Kenton Station Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2610967				991 Medical Park Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0935981				Acquisition Bell Hospital, LLC	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black; Others **	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; L. Black; Others **	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; L. Black; Others **	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; L. Black; Others **	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	

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			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Clarksville Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 83, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-2844631				Community Behavioral Health Hospitals, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black; Others **	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; L. Black; Others **	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; L. Black; Others **	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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							DLP Graystone Family Practice Associates, LLC								
			81-0842578				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; L. Black; Others **	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; L. Black; Others **	NO	

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			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; L. Black; Others **	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; L. Black; Others **	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; L. Black; Others **	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; L. Black; Others **	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	

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			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; L. Black; Others **	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							LPNT IRF Development 83, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							LPNT IRF Development 84, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							LPNT IRF Development 85, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; L. Black; Others **	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	

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			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; L. Black; Others **	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; L. Black; Others **	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	

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			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; L. Black; Others **	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; L. Black; Others **	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

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			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
							Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; L. Black; Others **	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			39-2645284				Springstone Health Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; L. Black; Others **	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; L. Black; Others **	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
							Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black; Others **	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; L. Black; Others **	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; L. Black; Others **	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; L. Black; Others **	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; L. Black; Others **	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			26-4088237				NPMC Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holding, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	IA	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; L. Black; Others **	NO	7

Asterisk	Explanation
1	Based on filings made with the SEC, as of October 1, 2024, Mr. Rowan and vehicles he has formed hold approximately 6.1% of the AGM Shares.
2	Based on filings made with the SEC, as of October 1, 2024, Mr. Harris and vehicles he has formed hold approximately 6.1% of the AGM Shares.
3	Based on filings made with the SEC, as of October 1, 2024, Mr. Black personally holds approximately 7.4% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black according to such SEC filings. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack
	* On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).
	** Joshua Harris, a former controlling person of Apollo Global Management, Inc., divested control on April 14, 2025. Mr. Harris notice of divestiture remains pending in Texas.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. The Company has no trusteed surplus.

2. The Company has no Medicare Part D business.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Amount Due Reinsurer	485,014,788	360,457,522
2505.	Unclaimed Funds	103,456,263	115,951,975
2506.	Miscellaneous Liabilities	24,688,006	(2,905,091)
2597.	Summary of remaining write-ins for Line 25 from overflow page	613,159,056	473,504,406

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Reserve Adjustments on Reinsurance Assumed	8,165,480	7,766,683	8,034,084
2705.	Fines and Penalties	316,340	917,667	929,329
2797.	Summary of remaining write-ins for Line 27 from overflow page	8,481,820	8,684,350	8,963,413

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	212,029,645	226,847,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,100,000	5,754,337
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		17,313,837
8.	Deduct current year's depreciation	2,376,741	3,258,052
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	212,752,904	212,029,645
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	212,752,904	212,029,645

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	60,294,320,216	41,147,963,272
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	22,297,900,662	23,740,204,377
	2.2 Additional investment made after acquisition	3,002,508,526	3,034,188,748
3.	Capitalized deferred interest and other	41,721,057	85,962,671
4.	Accrual of discount	117,537,623	152,486,914
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	59,587,699	(184,065,961)
7.	Deduct amounts received on disposals	8,958,496,685	7,356,629,172
8.	Deduct amortization of premium and mortgage interest points and commitment fees	131,032,549	64,270,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	720,027,572	(236,779,667)
10.	Deduct current year's other than temporary impairment recognized	25,533,011	24,740,293
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	77,418,541,109	60,294,320,216
12.	Total valuation allowance	(94,892,541)	(68,095,846)
13.	Subtotal (Line 11 plus Line 12)	77,323,648,568	60,226,224,370
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	77,323,648,568	60,226,224,370

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	11,609,085,609	9,705,517,462
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	3,709,630,854	766,859,591
	2.2 Additional investment made after acquisition	3,262,227,704	1,603,856,243
3.	Capitalized deferred interest and other	2,327	
4.	Accrual of discount	16,566,118	174,256
5.	Unrealized valuation increase/(decrease)	764,926,992	836,139,860
6.	Total gain (loss) on disposals	(33,614,849)	(9,820,711)
7.	Deduct amounts received on disposals	1,990,358,672	1,195,988,657
8.	Deduct amortization of premium, depreciation and proportional amortization	299,352,406	75,109,593
9.	Total foreign exchange change in book/adjusted carrying value	63,283,743	(19,720,266)
10.	Deduct current year's other than temporary impairment recognized		2,822,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	17,102,397,419	11,609,085,609
12.	Deduct total nonadmitted amounts	81,291,503	40,094,401
13.	Statement value at end of current period (Line 11 minus Line 12)	17,021,105,916	11,568,991,208

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	133,953,917,609	98,955,050,357
2.	Cost of bonds and stocks acquired	70,300,751,777	75,544,294,564
3.	Accrual of discount	285,224,298	429,842,142
4.	Unrealized valuation increase/(decrease)	57,661,372	24,701,436
5.	Total gain (loss) on disposals	31,329,531	(56,114,126)
6.	Deduct consideration for bonds and stocks disposed of	44,578,746,800	39,873,679,748
7.	Deduct amortization of premium	154,619,147	218,627,822
8.	Total foreign exchange change in book/adjusted carrying value	1,788,313,767	(756,284,932)
9.	Deduct current year's other than temporary impairment recognized	84,371,436	98,287,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	520,921	3,023,361
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	161,599,981,892	133,953,917,609
12.	Deduct total nonadmitted amounts	41,543	41,543
13.	Statement value at end of current period (Line 11 minus Line 12)	161,599,940,349	133,953,876,066

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	32,242,905,085	9,772,222,557	5,488,054,306	285,227,507	31,919,551,014	32,242,905,085	36,812,300,843	32,924,903,311
2. NAIC 2 (a)	44,301,090,878	5,767,270,103	3,879,814,323	(917,690,078)	39,743,259,931	44,301,090,878	45,270,856,580	34,629,415,291
3. NAIC 3 (a)	1,856,369,587	128,309,774	291,630,341	(88,709,918)	1,187,930,562	1,856,369,587	1,604,339,102	1,238,212,249
4. NAIC 4 (a)	1,133,129,614	288,081,630	174,692,207	58,387	962,624,253	1,133,129,614	1,246,577,424	870,134,420
5. NAIC 5 (a)	119,807,655	4,702,601	11,968,595	94,699	105,296,509	119,807,655	112,636,360	36,953,196
6. NAIC 6 (a)	66,575,806	2,802,458	5,024,063	(433,799)	68,201,076	66,575,806	63,920,402	88,487,631
7. Total ICO	79,719,878,625	15,963,389,123	9,851,183,835	(721,453,202)	73,986,863,345	79,719,878,625	85,110,630,711	69,788,106,098
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	55,048,758,859	6,755,723,665	5,133,768,370	43,916,973	49,950,226,985	55,048,758,859	56,714,631,127	45,612,165,184
9. NAIC 2	13,904,174,980	1,836,782,009	1,011,594,154	600,357,393	14,049,444,766	13,904,174,980	15,329,720,228	14,571,406,440
10. NAIC 3	933,663,112	24,914,749	68,748,004	(21,266,201)	997,278,429	933,663,112	868,563,656	1,276,679,439
11. NAIC 4	295,854,567	23,789,220	71,111,830	(4,999,480)	308,969,283	295,854,567	243,532,477	361,401,072
12. NAIC 5	197,648,862	22,752	1,108,652	(18,234,409)	201,919,497	197,648,862	178,328,553	287,458,065
13. NAIC 6	76,375,261	237,706	629,735	(1,815,888)	79,646,297	76,375,261	74,167,344	83,312,050
14. Total ABS	70,456,475,641	8,641,470,101	6,286,960,745	597,958,388	65,587,485,257	70,456,475,641	73,408,943,385	62,192,422,250
PREFERRED STOCK								
15. NAIC 1	55,234,913			1,097,615	55,561,658	55,234,913	56,332,528	54,672,150
16. NAIC 2	1,383,968,218	6,063,269	106,048,850	5,575,157	1,280,415,583	1,383,968,218	1,289,557,794	1,418,093,121
17. NAIC 3	310,642,074	1,979,166	11,827,500	2,874,904	315,455,854	310,642,074	303,668,644	346,545,752
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	301			1,145	241	301	1,446	241
21. Total Preferred Stock	1,749,845,506	8,042,435	117,876,350	9,548,821	1,651,433,336	1,749,845,506	1,649,560,412	1,819,311,264
22. Total ICO, ABS & Preferred Stock	151,926,199,772	24,612,901,659	16,256,020,930	(113,945,993)	141,225,781,938	151,926,199,772	160,169,134,508	133,799,839,612

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

NAIC 1 $; NAIC 2 $ 3,993,556 ; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $ 206,858

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	4,200,413	XXX	4,386,111	124,800	58,933

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,017,411,611	1,182,495,351
2.	Cost of short-term investments acquired	257,454,602	3,567,737,133
3.	Accrual of discount	525,595	6,588,411
4.	Unrealized valuation increase/(decrease)	1,254,438	(1,442,489)
5.	Total gain (loss) on disposals	(126,011)	(532,270)
6.	Deduct consideration received on disposals	1,272,291,984	3,737,767,620
7.	Deduct amortization of premium	27,838	216,240
8.	Total foreign exchange change in book/adjusted carrying value		549,334
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,200,413	1,017,411,611
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,200,413	1,017,411,611

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	3,736,226,898
2.	Cost Paid/(Consideration Received) on additions	2,239,167,582
3.	Unrealized Valuation increase/(decrease)	2,366,898,713
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(353,272,413)
6.	Considerations received/(paid) on terminations	1,597,130,051
7.	Amortization	(1,561,798,158)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,528,867,796)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	3,301,224,776
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	3,301,224,776

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				79,304,441
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				65,754,965
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	145,059,406			
	3.14 Section 1, Column 18, prior year	79,304,442	65,754,964	65,754,964	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	145,059,406			
	3.24 Section 1, Column 19, prior year plus	79,304,442			
	3.25 SSAP No. 108 adjustments		65,754,964	65,754,964	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				145,059,406
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				145,059,406

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1D	2,000,000	2,054,240	2,113,252	05/15/2006	01/25/2037	Credit Default Swap		(81,950)	742718-DB-2	Proctor and Gamble	1D	2,054,240	2,195,202
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1D	3,000,000	3,081,360	3,169,878	05/15/2006	01/25/2037	Credit Default Swap		(122,924)	742718-DB-2	Proctor and Gamble	1D	3,081,360	3,292,803
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	2C	5,000,000	5,055,030	4,211,778	05/15/2006	01/25/2037	Credit Default Swap		(204,874)	037411-AW-5	Apache Corporation	2C	5,055,030	4,416,652
04687#AA6	Replication of Callable Bond		1,000,000,000		754,620	09/30/2025	03/30/2032	Interest Rate Swap		754,620					
04687#AA6	Replication of Callable Bond	2B		7,388,573	7,804,953	09/30/2025	03/30/2032	Interest Rate Swap			000370-AU-3	ABBSL 2021-3A D1R	2B	7,388,573	7,804,953
04687#AA6	Replication of Callable Bond	1C		17,600,000	17,688,158	09/30/2025	03/30/2032	Interest Rate Swap			00111W-AC-9	ABPCI 2024-18A B	1C	17,600,000	17,688,158
04687#AA6	Replication of Callable Bond	1E		985,751	1,005,390	09/30/2025	03/30/2032	Interest Rate Swap			00118X-AY-2	AGL 2022-22A CR	1E	985,751	1,005,390
04687#AA6	Replication of Callable Bond	2C		6,375,000	6,342,016	09/30/2025	03/30/2032	Interest Rate Swap			00120D-AQ-9	AGL 2022-17A DR	2C	6,375,000	6,342,016
04687#AA6	Replication of Callable Bond	2B		8,873,740	8,847,810	09/30/2025	03/30/2032	Interest Rate Swap			00121M-AJ-4	AGL 2024-37A D1	2B	8,873,740	8,847,810
04687#AA6	Replication of Callable Bond	1F		9,000,000	9,021,807	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AN-0	AMMC 2021-24A CR	1F	9,000,000	9,021,807
04687#AA6	Replication of Callable Bond	2C		8,800,000	8,799,507	09/30/2025	03/30/2032	Interest Rate Swap			00177L-AQ-3	AMMC 2021-24A DR	2C	8,800,000	8,799,507
04687#AA6	Replication of Callable Bond	1F		11,250,000	11,276,786	09/30/2025	03/30/2032	Interest Rate Swap			00851W-AQ-2	AGL 2021-14A CR	1F	11,250,000	11,276,786
04687#AA6	Replication of Callable Bond	2C		13,000,000	12,999,259	09/30/2025	03/30/2032	Interest Rate Swap			00851W-AS-8	AGL 2021-14A DR	2C	13,000,000	12,999,259
04687#AA6	Replication of Callable Bond	1F		94,000,000	93,995,770	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AU-2	ANTR 2017-1A CRR	1F	94,000,000	93,995,770
04687#AA6	Replication of Callable Bond	2C		75,000,000	75,636,450	09/30/2025	03/30/2032	Interest Rate Swap			03665J-AW-8	ANTR 2017-1A DRR	2C	75,000,000	75,636,450
04687#AA6	Replication of Callable Bond	1C		15,000,000	14,999,520	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AE-8	Ares Loan Funding IX - Tranche	1C	15,000,000	14,999,520
04687#AA6	Replication of Callable Bond	1F		17,400,000	17,458,708	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AG-3	Ares Loan Funding IX - Tranche	1F	17,400,000	17,458,708
04687#AA6	Replication of Callable Bond	2C		15,000,000	15,050,655	09/30/2025	03/30/2032	Interest Rate Swap			03990H-AJ-7	Ares Loan Funding IX - Tranche	2C	15,000,000	15,050,655
04687#AA6	Replication of Callable Bond	2C		2,459,541	2,568,610	09/30/2025	03/30/2032	Interest Rate Swap			054978-AS-0	BBAM 2022-1A D1R	2C	2,459,541	2,568,610
04687#AA6	Replication of Callable Bond	1F		11,500,000	11,557,730	09/30/2025	03/30/2032	Interest Rate Swap			05555G-AE-2	BCMM 2024-1A C	1F	11,500,000	11,557,730
04687#AA6	Replication of Callable Bond	2C		2,003,846	2,006,108	09/30/2025	03/30/2032	Interest Rate Swap			05766G-AJ-6	BOBA 2021-2A D	2C	2,003,846	2,006,108
04687#AA6	Replication of Callable Bond	2C		1,452,797	1,505,015	09/30/2025	03/30/2032	Interest Rate Swap			107921-AJ-7	BRDGS 2025-1A D1A	2C	1,452,797	1,505,015
04687#AA6	Replication of Callable Bond	1F		10,764,173	10,825,510	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BA-0	CANYC 2020-2A CR2	1F	10,764,173	10,825,510
04687#AA6	Replication of Callable Bond	2C		14,400,000	14,378,054	09/30/2025	03/30/2032	Interest Rate Swap			13876N-BC-6	CANYC 2020-2A DR2	2C	14,400,000	14,378,054
04687#AA6	Replication of Callable Bond	1E		11,400,000	11,438,657	09/30/2025	03/30/2032	Interest Rate Swap			13877L-AY-2	CANYC 2022-2A CR	1E	11,400,000	11,438,657
04687#AA6	Replication of Callable Bond	2A		8,100,000	8,099,676	09/30/2025	03/30/2032	Interest Rate Swap			13877L-BA-3	CANYC 2022-2A D1R	2A	8,100,000	8,099,676
04687#AA6	Replication of Callable Bond	1F		13,645,000	13,689,237	09/30/2025	03/30/2032	Interest Rate Swap			142915-AG-2	CGMS 2024-8A C	1F	13,645,000	13,689,237
04687#AA6	Replication of Callable Bond	2C		14,700,000	14,747,907	09/30/2025	03/30/2032	Interest Rate Swap			142915-AJ-6	CGMS 2024-8A D1	2C	14,700,000	14,747,907
04687#AA6	Replication of Callable Bond	2C		13,050,000	13,154,387	09/30/2025	03/30/2032	Interest Rate Swap			17181N-AL-8	CIFC 2018-1A D1R	2C	13,050,000	13,154,387
04687#AA6	Replication of Callable Bond	1F		18,200,000	18,258,986	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AQ-0	DCLO 2022-3A BR	1F	18,200,000	18,258,986
04687#AA6	Replication of Callable Bond	2C		16,800,000	16,810,433	09/30/2025	03/30/2032	Interest Rate Swap			25255J-AS-6	DCLO 2022-3A CR	2C	16,800,000	16,810,433
04687#AA6	Replication of Callable Bond	2C		1,737,282	1,765,400	09/30/2025	03/30/2032	Interest Rate Swap			26253H-AJ-0	DRSLF 2025-123A D1	2C	1,737,282	1,765,400
04687#AA6	Replication of Callable Bond	1F		1,994,961	2,014,602	09/30/2025	03/30/2032	Interest Rate Swap			26253V-AG-5	DRSLF 2024-121A C	1F	1,994,961	2,014,602
04687#AA6	Replication of Callable Bond	2C		8,207,000	8,235,593	09/30/2025	03/30/2032	Interest Rate Swap			29003W-AU-9	ELM14 2022-1A DR	2C	8,207,000	8,235,593
04687#AA6	Replication of Callable Bond	1F		3,850,000	3,863,533	09/30/2025	03/30/2032	Interest Rate Swap			29247B-AS-6	EMPWR 2023-2A CR	1F	3,850,000	3,863,533
04687#AA6	Replication of Callable Bond	2B		14,700,000	14,744,747	09/30/2025	03/30/2032	Interest Rate Swap			34966V-AJ-1	FCBSL 2024-4A D1	2B	14,700,000	14,744,747
04687#AA6	Replication of Callable Bond	1F		5,800,000	5,807,511	09/30/2025	03/30/2032	Interest Rate Swap			38177Y-AQ-5	GCBSL 2021-53A CR	1F	5,800,000	5,807,511
04687#AA6	Replication of Callable Bond	1A		105,000,000	104,434,785	09/30/2025	03/30/2032	Interest Rate Swap			381936-AC-7	GOCAP 2021-59A A2R	1A	105,000,000	104,434,785
04687#AA6	Replication of Callable Bond	1C		106,500,000	106,495,953	09/30/2025	03/30/2032	Interest Rate Swap			381936-AE-3	GOCAP 2021-59A BR	1C	106,500,000	106,495,953
04687#AA6	Replication of Callable Bond	1F		77,500,000	77,496,745	09/30/2025	03/30/2032	Interest Rate Swap			381936-AG-8	GOCAP 2021-59A CR	1F	77,500,000	77,496,745
04687#AA6	Replication of Callable Bond	2C		23,500,000	23,707,458	09/30/2025	03/30/2032	Interest Rate Swap			381936-AJ-2	GOCAP 2021-59A DR	2C	23,500,000	23,707,458
04687#AA6	Replication of Callable Bond	2C		2,897,203	3,010,011	09/30/2025	03/30/2032	Interest Rate Swap			55820Y-AW-7	MDPK 2018-27A D1R	2C	2,897,203	3,010,011
04687#AA6	Replication of Callable Bond	2C		6,650,000	6,669,026	09/30/2025	03/30/2032	Interest Rate Swap			55954K-BC-8	MAGNE 2017-19A DRR	2C	6,650,000	6,669,026
04687#AA6	Replication of Callable Bond	2C		3,403,451	3,511,613	09/30/2025	03/30/2032	Interest Rate Swap			55954Y-BC-8	MAGNE 2020-26A D1R2	2C	3,403,451	3,511,613
04687#AA6	Replication of Callable Bond	2C		2,899,311	2,991,666	09/30/2025	03/30/2032	Interest Rate Swap			671026-AS-1	OCP 2021-23A D1R	2C	2,899,311	2,991,666
04687#AA6	Replication of Callable Bond	2B		1,689,540	1,796,261	09/30/2025	03/30/2032	Interest Rate Swap			67579E-AJ-8	OCT75 2025-1A D1	2B	1,689,540	1,796,261
04687#AA6	Replication of Callable Bond	2C		1,481,195	1,505,975	09/30/2025	03/30/2032	Interest Rate Swap			69703W-AJ-3	PLMRS 2024-4A D1	2C	1,481,195	1,505,975
04687#AA6	Replication of Callable Bond	2C		14,740,000	14,789,880	09/30/2025	03/30/2032	Interest Rate Swap			72134A-AW-5	PIPK 2021-9A D1R	2C	14,740,000	14,789,880
04687#AA6	Replication of Callable Bond	1F		27,300,000	27,389,025	09/30/2025	03/30/2032	Interest Rate Swap			749762-AE-0	RRAM 2025-40A B	1F	27,300,000	27,389,025
04687#AA6	Replication of Callable Bond	1C		11,183,000	11,182,676	09/30/2025	03/30/2032	Interest Rate Swap			74983A-AL-7	RRAM 2021-19A A2R	1C	11,183,000	11,182,676
04687#AA6	Replication of Callable Bond	1F		39,200,000	39,198,785	09/30/2025	03/30/2032	Interest Rate Swap			74983A-AN-3	RRAM 2021-19A BR	1F	39,200,000	39,198,785
04687#AA6	Replication of Callable Bond	1E		17,000,000	17,057,205	09/30/2025	03/30/2032	Interest Rate Swap			74988F-AG-2	RRAM 2025-38A B	1E	17,000,000	17,057,205
04687#AA6	Replication of Callable Bond	2A		14,400,000	14,301,029	09/30/2025	03/30/2032	Interest Rate Swap			74988F-AJ-6	RRAM 2025-38A C1	2A	14,400,000	14,301,029
04687#AA6	Replication of Callable Bond	1C		16,325,000	16,307,761	09/30/2025	03/30/2032	Interest Rate Swap			74989M-AQ-4	RRAM 2023-26A A2R	1C	16,325,000	16,307,761
04687#AA6	Replication of Callable Bond	1F		10,000,000	10,025,280	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AN-3	RRAM 2022-20A BR	1F	10,000,000	10,025,280
04687#AA6	Replication of Callable Bond	2C		6,500,000	6,465,732	09/30/2025	03/30/2032	Interest Rate Swap			74989U-AQ-6	RRAM 2022-20A CR	2C	6,500,000	6,465,732
04687#AA6	Replication of Callable Bond	1F		8,326,600	8,375,875	09/30/2025	03/30/2032	Interest Rate Swap			749972-AG-0	RAD 2024-27A C	1F	8,326,600	8,375,875
04687#AA6	Replication of Callable Bond	2C		2,607,896	2,747,214	09/30/2025	03/30/2032	Interest Rate Swap			749972-AJ-4	RAD 2024-27A D1	2C	2,607,896	2,747,214
04687#AA6	Replication of Callable Bond	1E		26,400,000	26,487,252	09/30/2025	03/30/2032	Interest Rate Swap			75000H-BG-8	RRAM 2022-24A BR2	1E	26,400,000	26,487,252

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
04687#AA6	Replication of Callable Bond	2A		21,500,000	21,499,119	09/30/2025	03/30/2032	Interest Rate Swap			75000H-BN-3	RRAM 2022-24A C1A2	2A	21,500,000	21,499,119
04687#AA6	Replication of Callable Bond	1F		13,825,000	13,898,286	09/30/2025	03/30/2032	Interest Rate Swap			75009N-AG-7	RAD 2020-9A CR	1F	13,825,000	13,898,286
04687#AA6	Replication of Callable Bond	2A		10,100,000	10,133,249	09/30/2025	03/30/2032	Interest Rate Swap			75009N-AJ-1	RAD 2020-9A D1R	2A	10,100,000	10,133,249
04687#AA6	Replication of Callable Bond	2C		8,643,000	8,672,645	09/30/2025	03/30/2032	Interest Rate Swap			83012K-AU-1	SIXST 2021-19A D1R	2C	8,643,000	8,672,645
04687#AA6	Replication of Callable Bond	1C		12,000,000	12,066,156	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AE-8	TCIFC 2024-2A B	1C	12,000,000	12,066,156
04687#AA6	Replication of Callable Bond	1F		15,000,000	15,048,375	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AG-3	TCIFC 2024-2A C	1F	15,000,000	15,048,375
04687#AA6	Replication of Callable Bond	2C		16,000,000	16,020,096	09/30/2025	03/30/2032	Interest Rate Swap			88238E-AJ-7	TCIFC 2024-2A D1	2C	16,000,000	16,020,096
9999999999 - Totals				1,107,199,491	1,109,933,146	XXX	XXX	XXX		344,872	XXX	XXX	XXX	1,107,199,491	1,109,588,274

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,201,345	3	10,197,821	3	10,194,263		1,107,199,491	3	10,201,345
2. Add: Opened or Acquired Transactions					62				62	
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX	1,097,008,861	XXX		XXX	1,097,008,861
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,524	XXX	3,557	XXX	3,633	XXX		XXX	10,715
7. Ending Inventory	3	10,197,821	3	10,194,263	65	1,107,199,491		1,107,199,491	65	1,107,199,491

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,301,224,777	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	145,059,406	
3.	Total (Line 1 plus Line 2)		3,446,284,183
4.	Part D, Section 1, Column 6	5,210,775,871	
5.	Part D, Section 1, Column 7	(1,764,491,688)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,909,457,565	
8.	Part B, Section 1, Column 13	145,059,406	
9.	Total (Line 7 plus Line 8)		6,054,516,971
10.	Part D, Section 1, Column 9	8,046,768,513	
11.	Part D, Section 1, Column 10	(1,992,251,542)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,852,155,210	
14.	Part B, Section 1, Column 20	151,634,877	
15.	Part D, Section 1, Column 12	2,003,790,087	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	6,831,569,526	6,471,653,406
2.	Cost of cash equivalents acquired	107,391,551,734	161,491,907,545
3.	Accrual of discount	629	2,491,683
4.	Unrealized valuation increase/(decrease)	5,811	(5,809)
5.	Total gain (loss) on disposals	(1)	(15,865)
6.	Deduct consideration received on disposals	106,554,583,890	161,134,449,617
7.	Deduct amortization of premium		11,817
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,668,543,809	6,831,569,526
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	7,668,543,809	6,831,569,526

SCHEDULE A - PART 2

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

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

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
NONE																			
0399999 - Totals																			

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19353	LONDON	GBR		06/28/2022	11.340		46,473,590	757,917,155
323110165	CULVER CITY	CA		12/20/2023	9.870		280,874	14,200,000
3410000571	PHILADELPHIA	PA		10/17/2024	8.976		202,540	10,005,000
324110010	GLENDALE	AZ		12/20/2024	8.930		142,500	5,244,000
324110032	GLENDALE	AZ		12/20/2024	8.930		36,000	4,920,000
324060686	SAN DIEGO	CA		09/25/2024	9.210		69,731	6,950,000
3500111144	MALIBU	CA		12/20/2024	7.750		64,361	16,000,000
323060112	PETALUMA	CA		10/20/2023	10.100		520,925	4,500,000
324020037	PHOENIX	AZ		05/23/2024	9.580		799,075	10,200,000
324060016	AURORA	CO		10/03/2024	9.080		17,633	7,078,360
324060294	AURORA	CO		10/03/2024	9.080		392,869	7,078,360
324060807	AURORA	CO		10/03/2024	9.080		17,633	7,078,360
3340071817	YONKERS	NY		04/12/2024	9.397		136,343	7,625,000
323090791	HEBER CITY	UT		07/01/2024	9.707		412,585	6,560,000
3320049211	WOODMERE	NY		04/04/2023	9.146		106,032	3,950,000
323110672	BAKERSFIELD	CA		01/18/2024	9.560		55,400	3,405,000
324010826	PORTLAND	OR		04/11/2024	9.850		146,926	4,365,000
3500108165	BROOKLINE	MA		12/20/2024	8.610		39,449	3,500,000
3340083534	LOS ANGELES	CA		09/18/2024	8.591		16,078	3,800,000
3500108166	BROOKLINE	MA		11/27/2024	8.695		6,525	3,500,000
3500106923	SHERMAN OAKS	CA		09/12/2024	8.358		56,230	5,000,000
3.62429E+11	BROOKLYN	NY		12/23/2024	8.910		183,360	3,630,000
3340090056	SAN FRANCISCO	CA		12/12/2024	8.707		57,222	6,000,000
3.6243E+11	LOS ANGELES	CA		12/13/2024	8.660		333,200	4,025,000
3500108019	BUENA PARK	CA		10/30/2024	8.255		437,365	7,050,000
3.62424E+11	SARASOTA	FL		11/18/2024	9.095		463,250	5,275,000
324070579	LONGBOAT KEY	FL		09/25/2024	8.915		83,148	3,500,000
3500102129	FORT LAUDERDALE	FL		07/18/2024	9.160		55,450	10,760,000
3500108018	BUENA PARK	CA		10/30/2024	8.255		498,773	7,140,000
3340070365	DALLAS	TX		03/28/2024	9.140		364,052	4,564,000
3340070679	DALLAS	TX		03/28/2024	9.140		281,852	4,609,000
3500107117	CALABASAS	CA		09/12/2024	8.358		73,786	5,093,000
3340082370	LAGUNA BEACH	CA		09/03/2024	9.022		229,551	3,800,000
324090012	WINDSOR	CO		10/31/2024	8.605		64,800	2,230,000
3340069016	SPRING VALLEY	NY		03/14/2024	9.288		174,418	6,800,000
324060805	HIDEOUT	UT		08/20/2024	9.430		571,576	3,690,000
324060837	HIDEOUT	UT		08/20/2024	9.430		571,624	3,690,000
3340071683	MONROE	NY		03/28/2024	9.134		41,219	3,500,000
324090896	SAINT PETERSBURG	FL		10/31/2024	8.455		50,000	2,750,000
3340065203	OTISVILLE	NY		02/29/2024	9.272		74,946	5,065,000
3500102177	ORLANDO	FL		07/18/2024	8.473		188,144	12,000,000
3300004688	SPRING VALLEY	NY		07/17/2024	9.365		104,179	4,980,000
324060675	BAKERSFIELD	CA		08/20/2024	9.630		517,800	6,071,000
3340081999	MONROE	NY		09/03/2024	9.170		334,984	6,400,000
3500110145	STUDIO CITY	CA		11/15/2024	7.925		283,837	4,000,000
324080484	PORTLAND	OR		11/06/2024	8.990		646,778	5,490,000
3.62426E+11	LOS ANGELES	CA		11/08/2024	8.945		732,000	8,135,500
3500107574	LOS ANGELES	CA		10/16/2024	8.095		38,197	3,450,000
324060794	BAKERSFIELD	CA		08/20/2024	9.630		364,700	6,494,000
3340088833	SCARSDALE	NY		12/19/2024	8.648		219,887	3,900,000
3340067256	TREASURE ISLAND	FL		02/26/2024	9.295		180,601	4,429,600
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		888,000	8,299,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		450,000	8,040,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		184,000	8,245,000
3340078081	LOS ANGELES	CA		07/29/2024	9.190		401,465	4,990,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340076890	LOS ANGELES	CA		06/14/2024	9.208		286,308	4,200,000
3300005198	BROOKLYN	NY		09/04/2024	9.005		61,818	6,500,000
3300005199	BROOKLYN	NY		08/01/2024	9.250		103,900	5,100,000
3.62422E+11	NEWTON	MA		09/23/2024	9.150		50,220	1,825,000
3300005256	BROOKLYN	NY		09/04/2024	9.005		167,999	4,750,000
3340071091	MONROE	NY		03/21/2024	9.134		267,469	3,350,000
3500110240	BOCA RATON	FL		11/27/2024	8.195		65,783	2,550,000
3300004631	DEMAREST	NJ		10/10/2023	9.835		196,813	7,700,000
3500106025	KIRKLAND	WA		09/12/2024	8.608		23,159	3,125,000
3340073813	LONG BRANCH	NJ		06/14/2024	9.350		459,564	6,500,000
3410000579	ALPHARETTA	GA		10/23/2024	8.876		93,155	3,693,000
324060216	HIDEOUT	UT		08/20/2024	9.430		707,764	3,690,000
3410000603	NASHVILLE	TN		11/21/2024	8.550		222,160	4,090,000
3340077026	BROOKLYN	NY		09/18/2024	9.125		5,077	2,250,000
3410000607	UPPER SADDLE RIVER	NJ		11/21/2024	9.050		120,978	3,700,000
3500108404	LOS ANGELES	CA		11/15/2024	8.865		115,376	3,900,000
3340069086	ENCINO	CA		03/07/2024	9.174		254,034	4,100,000
324060468	HIDEOUT	UT		08/20/2024	9.430		707,763	3,690,000
3340072479	BROOKLYN	NY		04/30/2024	9.148		186,039	6,665,000
3340069171	SAN JOSE	CA		02/29/2024	8.930		227,304	4,100,000
3340082221	SHORT HILLS	NJ		09/03/2024	9.170		228,492	3,150,000
324090206	KIRKLAND	WA		11/06/2024	8.715		212,926	3,300,000
324050046	WESTLAKE	TX		08/20/2024	9.810		139,081	5,610,000
3500110149	SCOTTSDALE	AZ		10/30/2024	8.255		481,398	6,700,000
3500112595	DAVIE	FL		11/27/2024	8.508		60,611	4,675,000
3340084553	BROOKLYN	NY		12/19/2024	9.093		14,098	1,990,000
324020393	IVINS	UT		05/23/2024	9.718		609,771	3,900,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225		182,476	5,500,000
3500105480	KURE BEACH	NC		09/12/2024	8.795		377,043	3,766,000
3300005191	WAINSCOTT	NY		08/01/2024	9.225		248,251	5,500,000
3340071901	CHARLOTTE	NC		04/19/2024	9.148		95,941	2,455,000
3340071096	DALLAS	TX		04/19/2024	9.397		31,044	2,100,000
323100889	PRESCOTT	AZ		03/21/2024	9.680		183,457	2,180,000
3500109794	SHERMAN OAKS	CA		11/15/2024	8.050		364,942	3,400,000
323100688	HEBER CITY	UT		09/25/2024	9.347		420,559	4,300,000
3410000623	CHATHAM	NJ		11/21/2024	8.850		286,574	4,130,000
324080231	ALBANY	OR		10/31/2024	9.180		58,450	3,336,000
3340077718	LAWRENCE	NY		07/19/2024	9.908		276,938	4,500,000
324070981	WHITE SALMON	WA		09/25/2024	9.340		40,750	2,200,000
3340070317	BROOKLYN	NY		03/14/2024	9.739		51,718	2,250,000
3500102086	NASHVILLE	TN		07/18/2024	9.035		133,341	3,900,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410		540,000	9,356,000
3500105612	HUNTINGTON BEACH	CA		09/12/2024	8.795		132,294	2,900,000
3340084664	BROOKLYN	NY		11/21/2024	8.944		30,967	1,900,000
3310064204	FREEPORT	NY		12/07/2023	8.617		115,249	9,860,000
3340076815	WESTFIELD	NJ		07/19/2024	9.314		11,015	1,670,000
3340077110	BERKELEY	CA		06/14/2024	8.930		30,294	1,780,000
3340077972	ST. PETERSBURG	FL		07/19/2024	10.033		97,360	3,600,000
3340073257	SIERRA MADRE	CA		04/05/2024	8.780		4,432	1,330,000
3340081902	CHICAGO	IL		09/03/2024	8.879		9,504	1,370,000
3340082831	PALM SPRINGS	CA		09/18/2024	8.828		70,785	1,650,000
3340068836	JERSEY CITY	NJ		04/05/2024	9.118		9,523	1,400,000
3340087529	CHATHAM TOWNSHIP	NJ		12/30/2024	8.850		807,148	3,837,000
3340073812	LONG BRANCH	NJ		06/14/2024	9.350		457,800	6,500,000
324030872	PRESCOTT	AZ		05/23/2024	9.780		31,628	1,515,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320051524	PARKLAND	FL		04/27/2023	9.146		53,783	1,195,000
324070999	MAYFLOWER MNT	UT		09/25/2024	9.335		38,871	4,700,000
3410000554	BRENTWOOD	TN		09/24/2024	9.316		208,758	5,300,000
324030299	BEAVERTON	OR		05/23/2024	9.905		106,069	3,040,000
3340073203	OCALA	FL		04/12/2024	9.148		28,670	1,607,000
3340074923	HOUSTON	TX		05/10/2024	9.378		107,039	1,800,000
3340080125	LIVINGSTON	NJ		08/26/2024	9.170		59,796	1,980,000
3410000595	JERSEY CITY	NJ		11/14/2024	8.850		96,050	2,460,000
3410000482	MAHWAH	NJ		09/10/2024	8.816		379,302	3,400,000
3310065747	BROOKLYN	NY		05/17/2024	8.666		75,025	4,500,000
324080340	ALBANY	OR		10/31/2024	9.180		87,500	3,336,000
3340073210	OCALA	FL		04/12/2024	9.148		43,879	1,690,000
3410000520	WATCHUNG	NJ		09/24/2024	9.116		254,178	2,328,000
3340080294	FLORHAM PARK	NJ		08/19/2024	9.170		85,219	2,270,000
3500109471	LONG BRANCH	NJ		12/20/2024	8.735		321,885	4,300,000
3340070704	SARASOTA	FL		04/30/2024	9.694		101,495	5,100,000
3340065851	HAMPTON BAYS	NY		04/05/2024	9.121		62,984	1,216,000
3410000493	JERSEY CITY	NJ		09/24/2024	9.216		42,674	2,712,000
3310073519	MONROE	NY		04/30/2024	8.491		94,373	3,560,000
3410000647	MILLBURN	NJ		12/23/2024	8.586		183,008	1,900,000
3340075141	CHARLOTTE	NC		05/17/2024	9.378		116,647	2,200,000
3310080937	CRESSKILL	NJ		10/03/2024	8.148		5,940	4,130,000
3340073209	OCALA	FL		04/12/2024	9.148		74,287	1,690,000
324050932	WESTLAKE	TX		08/20/2024	9.810		193,810	6,390,000
3340073336	JERSEY CITY	NJ		04/30/2024	9.296		80,665	1,834,000
3500108406	LOS ANGELES	CA		11/15/2024	8.865		63,696	2,600,000
3.62425E+11	HANAHAN	SC		11/22/2024	9.595		454,721	5,250,000
3410000640	WESTFIELD	NJ		12/09/2024	8.668		79,449	1,310,000
3410000657	SHORT HILLS	NJ		12/23/2024	8.886		192,765	2,825,000
324040139	WINTER PARK	FL		07/01/2024	9.570		95,788	1,030,000
3340073814	LONG BRANCH	NJ		06/14/2024	9.350		190,522	5,200,000
3410000468	JERSEY CITY	NJ		09/10/2024	9.016		29,623	1,800,000
3410000553	BRENTWOOD	TN		09/24/2024	9.316		263,687	5,300,000
3340076547	CHARLOTTE	NC		06/14/2024	9.350		320,646	3,640,000
3500110810	MIAMI	FL		11/15/2024	8.488		193,651	2,400,000
3410000567	LIVINGSTON	NJ		10/09/2024	8.476		179,621	2,500,000
3340083240	HAYWARD	CA		10/03/2024	8.870		29,042	1,200,000
3300004640	PARAMUS	NJ		10/10/2023	9.840		93,379	3,200,000
3410000573	CHATHAM	NJ		10/17/2024	8.776		240,186	2,767,000
3340070363	INDIANAPOLIS	IN		03/07/2024	9.576		18,335	1,060,000
3410000561	LIVINGSTON	NJ		09/24/2024	9.016		94,562	2,100,000
3340081018	HAMPTON BAYS	NY		10/10/2024	8.425		39,996	1,150,000
3.62422E+11	SANTA ROSA BEACH	FL		09/23/2024	9.275		383,040	2,585,000
3410000635	CEDAR HILL	TX		12/09/2024	9.168		301,486	2,490,000
3340086458	RUTHERFORD	NJ		10/23/2024	8.799		24,156	1,375,000
3310080643	LOS ANGELES	CA		09/26/2024	8.498		54,529	4,230,000
3500109028	OAKLAND	CA		12/20/2024	8.235		54,238	1,600,000
324050316	WESTLAKE	TX		09/25/2024	9.535		17,805	5,750,000
324050688	WESTLAKE	TX		09/25/2024	9.535		127,921	5,770,000
3340071664	HOUSTON	TX		04/05/2024	9.593		25,097	1,245,000
3340077726	BELLAIRE	TX		07/19/2024	9.469		55,473	1,500,000
3340077171	KELSO	WA		08/19/2024	9.176		24,156	2,310,000
323100500	HEBER CITY	UT		09/25/2024	9.347		628,823	4,300,000
3310079373	VENICE	CA		10/03/2024	8.673		69,602	4,350,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673		37,271	3,550,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000580	NASHVILLE	TN		11/08/2024	8.850		298,017	3,160,000
3310087022	SKANEATELES	NY		10/31/2024	8.981		120,713	4,945,000
324050821	WESTLAKE	TX		08/20/2024	9.810		35,475	3,990,000
3340072742	MELVILLE	NY		04/05/2024	9.563		34,080	995,000
3310071917	BELLEVUE	WA		07/19/2024	8.673		52,774	3,850,000
3410000637	FORT LAUDERDALE	FL		12/23/2024	9.286		409,045	2,700,000
324050851	WESTLAKE	TX		08/20/2024	9.810		15,792	3,600,000
3310061787	BELMONT	CA		12/22/2023	8.771		61,208	3,450,000
3310087071	OCEANPORT	NJ		10/31/2024	8.673		15,122	3,460,000
3310078249	SHORT HILLS	NJ		09/10/2024	8.666		119,165	3,650,000
3410000552	LIVINGSTON	NJ		09/24/2024	9.016		226,862	2,050,000
3340081073	BELLEROSE	NY		08/26/2024	9.265		28,433	838,000
3340084712	HYDE PARK	MA		09/26/2024	9.131		49,382	1,400,000
3410000569	SUMMIT	NJ		10/09/2024	8.576		110,415	1,650,000
3340077862	SAG HARBOR	NY		08/26/2024	9.403		45,854	3,639,500
3340083333	BROOKLYN	NY		10/31/2024	8.425		56,232	1,155,000
3340085995	MOUNT VERNON	NY		10/10/2024	9.203		8,823	880,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673		202,254	4,182,000
3500107921	SEATTLE	WA		09/30/2024	11.000		202,304	2,300,000
3340068641	MERRICK	NY		04/19/2024	9.160		108,915	1,550,000
3410000588	LIVINGSTON	NJ		11/08/2024	8.850		113,351	1,785,000
3410000558	LIVINGSTON	NJ		09/24/2024	9.116		247,223	2,047,000
3340080948	JERSEY CITY	NJ		08/26/2024	8.879		31,486	1,070,000
324050888	WESTLAKE	TX		08/20/2024	9.810		14,159	3,570,000
3500109658	MIAMI	FL		10/30/2024	8.630		145,905	3,000,000
322090076	PHOENIX	AZ		01/25/2023	8.640		50,093	650,000
3340087044	STATEN ISLAND	NY		12/19/2024	9.010		162,835	1,500,000
3500113972	CAPE CORAL	FL		12/20/2024	8.110		10,535	1,150,000
3340071914	BERGENFIELD	NJ		04/12/2024	8.999		246,030	3,000,000
3340078098	LAKEWOOD	NJ		08/19/2024	9.325		169,741	2,700,000
3410000627	LIVINGSTON	NJ		12/09/2024	8.868		42,125	1,895,000
3340075863	LAWRENCEVILLE	NJ		05/23/2024	9.087		59,966	905,000
3340074771	QUEENS	NY		08/26/2024	8.725		35,561	1,044,000
3320047070	CHICAGO	IL		04/04/2023	9.512		34,917	995,000
3340085087	WESTFIELD	NJ		10/03/2024	8.870		158,915	1,950,000
3500100384	DUSON	LA		09/30/2024	8.805		158,059	3,180,000
3340075333	CEDARHURST	NY		05/23/2024	9.473		40,630	1,100,000
3340083207	LIVINGSTON	NJ		09/03/2024	9.170		62,840	1,690,000
3340076454	LIVINGSTON	NJ		07/19/2024	9.314		157,582	1,740,000
3500107487	MIAMI	FL		09/12/2024	8.420		67,340	3,000,000
3340066956	ESCONDIDO	CA		04/19/2024	8.851		39,600	675,000
3410000587	LIVINGSTON	NJ		11/08/2024	8.850		222,809	1,905,000
3410000589	CHATHAM	NJ		11/08/2024	8.846		145,775	2,030,000
3500112299	MIAMI	FL		12/20/2024	8.110		40,636	980,000
3340079850	HAMPTON BAYS	NY		07/19/2024	9.421		27,580	900,000
3340079444	CORPUS CHRISTI	TX		08/26/2024	8.731		35,366	853,000
3310078767	SHORT HILLS	NJ		09/26/2024	8.666		52,227	3,930,000
3340081910	CHICAGO	IL		09/03/2024	8.879		45,553	1,195,000
3340079571	EAST ISLIP	NY		07/19/2024	9.118		19,602	800,000
3340071583	RENTON	WA		05/17/2024	9.236		125,270	2,000,000
3340067937	MOUNT VERNON	NY		07/19/2024	9.475		26,499	1,248,000
3340084773	FAIR HAVEN	NJ		09/26/2024	8.591		84,716	1,205,000
3340082341	TEANECK	NJ		09/10/2024	9.125		67,447	1,165,000
3340079986	BELLEVUE	WA		09/03/2024	10.210		186,723	3,700,000
3410000653	NASHVILLE	TN		12/23/2024	8.886		482,911	4,150,000

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3300005156	GARDEN CITY	NY		08/01/2024	9.325		136,345	2,375,000
3340076099	CHERRY HILL	NJ		05/17/2024	9.473		16,988	675,000
324050172	BOISE	ID		07/01/2024	9.570		7,813	665,000
3300005505	WESTFIELD	NJ		12/18/2024	8.595		68,522	1,850,000
3300005285	LIVINGSTON	NJ		09/04/2024	8.880		7,704	1,300,000
3310079780	BROOKLYN	NY		08/19/2024	8.820		111,273	5,000,000
3410000533	VENTNOR CITY	NJ		09/24/2024	8.816		32,249	940,000
3300004860	WINTER PARK	FL		02/16/2024	9.240		10,893	3,750,000
324080081	ALBANY	OR		10/31/2024	8.955		80,670	2,614,000
3340084918	HOWARD BEACH	NY		10/03/2024	8.960		113,421	850,000
3300005034	VIEW PARK	CA		06/24/2024	9.445		35,890	1,850,000
3310075939	HOUSTON	TX		11/21/2024	9.016		10,432	2,031,000
3300005270	MIAMI	FL		10/09/2024	8.680		207,846	4,800,000
3340090500	WASHINGTON	DC		12/05/2024	9.069		13,147	805,000
3340084473	LYNN	MA		09/10/2024	9.125		7,770	610,000
3340066526	HUNTINGTON	NY		03/14/2024	9.247		17,579	681,500
3340086711	CHICAGO	IL		12/19/2024	8.404		82,764	975,000
3340071606	WEST ISLIP	NY		04/12/2024	9.385		15,543	580,000
3410000513	ATLANTA	GA		09/24/2024	9.316		105,526	1,465,175
3310073584	WESTPORT	CT		09/26/2024	9.135		55,745	3,700,000
3340071569	LEICESTER	MA		04/19/2024	9.296		46,248	625,000
3340076674	LAKEWOOD	NJ		08/19/2024	9.307		197,628	1,900,000
3340086949	BERGENFIELD	NJ		11/14/2024	8.968		73,973	807,000
3300004690	SPRING VALLEY	NY		11/27/2023	9.720		24,904	3,000,000
3340088313	FORT LAUDERDALE	FL		11/14/2024	8.998		19,941	665,000
324050492	BOISE	ID		07/01/2024	9.570		8,734	665,000
3310082265	NEW CANAAN	CT		11/21/2024	9.296		79,606	3,550,000
3340072902	PHILADELPHIA	PA		04/30/2024	9.148		20,359	745,000
3310081719	JERSEY CITY	NJ		10/10/2024	8.666		9,786	2,730,000
3340075928	EVANSTON	IL		05/23/2024	9.681		38,372	665,000
3300005418	DAVENPORT	FL		11/06/2024	8.845		190,529	1,840,000
3300005425	DAVENPORT	FL		11/06/2024	8.845		139,264	1,840,000
3500112172	MIAMI	FL		11/15/2024	8.238		45,606	2,080,000
3340070446	MILLBURN	NJ		04/05/2024	9.551		57,341	730,000
3340075548	PHOENIX	AZ		08/19/2024	9.265		23,831	921,000
3340070604	POLK TOWNSHIP	PA		02/29/2024	9.674		101,611	2,166,000
3310077388	OLD GREENWICH	CT		06/14/2024	8.771		31,564	1,960,000
3310090525	BROOKLYN	NY		12/12/2024	8.428		1,127	1,560,000
3340088626	LANCASTER	CA		12/19/2024	8.050		26,029	580,000
3340088653	MAPLE GLEN	PA		11/14/2024	8.784		37,600	760,000
3340077408	RALEIGH	NC		08/19/2024	9.711		63,360	950,000
3340075722	OAK PARK	IL		07/19/2024	9.771		37,541	909,000
324050161	BOISE	ID		07/01/2024	9.570		7,808	665,000
3340084620	SHIRLEY	NY		09/26/2024	8.828		20,474	554,000
3310091440	HACIENDA HEIGHTS	CA		12/12/2024	8.330		15,763	1,310,000
3340059399	PORT CHARLOTTE	FL		03/28/2024	9.282		15,289	520,000
3340075430	PHILADELPHIA	PA		05/23/2024	9.378		3,115	675,000
3500100379	DUSON	LA		09/30/2024	8.805		520,997	3,180,000
3340075006	NEWBURGH	NY		05/23/2024	9.378		15,330	580,000
3410000517	ATLANTA	GA		09/24/2024	9.316		102,931	1,377,625
3300004952	ENGLEWOOD	NJ		04/02/2024	9.165		43,012	900,000
3310076869	LOOMIS	CA		08/19/2024	8.316		19,038	2,260,000
3500102037	CAPE CORAL	FL		07/18/2024	9.160		3,168	560,000
3310083936	BROOKLYN	NY		11/21/2024	8.673		32,843	1,450,000
3340081542	CHICAGO	IL		08/19/2024	9.028		7,240	500,000

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3410000528	MULLICA HILL	NJ		09/24/2024	8.916		50,389	900,000
3310073211	OCALA	FL		04/12/2024	8.498		6,130	2,145,000
3300005434	SPRING VALLEY	NY		12/18/2024	8.595		319,333	2,900,000
3410000620	NASHVILLE	TN		11/21/2024	8.850		286,232	3,100,000
3340072839	FITCHBURG	MA		04/12/2024	9.385		24,385	525,000
3340081263	JERSEY CITY	NJ		10/31/2024	8.431		84,665	760,000
3340090655	SEMINOLE	FL		12/30/2024	8.796		34,168	585,000
3340084172	MIDLAND	NC		10/23/2024	9.025		37,462	690,000
3410000645	FLANDERS	NJ		12/23/2024	8.686		43,609	630,000
3340090148	PHILADELPHIA	PA		12/12/2024	8.262		25,502	626,000
3310058185	SAINT JAMES	NY		12/28/2023	8.463		11,004	2,300,000
3340072247	CAPE CORAL	FL		04/19/2024	9.118		5,140	430,000
3.62416E+11	HAYWARD	CA		10/04/2024	8.820		201,600	3,985,000
3410000572	HATBORO	PA		10/09/2024	9.076		4,346	425,000
3340072224	CAPE CORAL	FL		04/19/2024	9.148		9,043	385,000
3340071723	INDIANAPOLIS	IN		03/21/2024	9.585		8,443	665,000
3340074053	LIVINGSTON	TX		05/23/2024	9.378		59,300	790,000
3310079746	WESTBURY	NY		08/19/2024	8.141		15,147	1,650,000
3340085355	SEMINOLE	FL		10/31/2024	8.728		8,890	390,000
3500110000	GREER	SC		11/15/2024	8.238		12,416	950,000
3340070592	ISLAND PARK	NY		03/07/2024	9.444		80,764	780,000
3340083352	WALLINGTON	NJ		10/10/2024	9.173		45,144	504,000
3340069067	IRVINGTON	NJ		04/19/2024	9.516		12,474	385,000
3310080429	MIAMI	FL		10/03/2024	9.492		106,980	2,700,000
3410000610	GYPSUM	CO		12/09/2024	9.268		110,251	845,000
3340090334	MONROE	NY		12/12/2024	9.069		105,098	950,000
3310025912	HICKSVILLE	NY		11/12/2021	6.029		7,796	1,175,000
324090391	PORTLAND	OR		10/31/2024	8.830		41,708	935,000
3500100347	GREENSBORO	NC		10/16/2024	8.470		92,122	945,000
3410000613	GYPSUM	CO		12/09/2024	9.268		66,320	845,000
3310048281	CHICAGO	IL		08/31/2023	8.939		16,820	2,100,000
3500112664	WEST SPRINGFIELD	MA		12/20/2024	7.860		21,279	450,000
3340084233	FALL RIVER	MA		10/03/2024	8.876		5,059	400,000
3410000619	GYPSUM	CO		12/09/2024	9.268		6,212	845,000
3500100349	GREENSBORO	NC		10/16/2024	8.470		41,937	945,000
3340072243	CAPE CORAL	FL		04/19/2024	9.148		15,328	374,000
3500100346	GREENSBORO	NC		10/16/2024	8.470		27,551	945,000
3340083310	KILLINGLY	CT		09/03/2024	9.265		3,158	350,000
3500110001	GREER	SC		11/15/2024	8.238		24,558	925,000
3310063884	WESTBURY	NY		11/21/2023	8.631		15,621	1,380,000
3310053319	NEWARK	NJ		06/29/2023	8.638		14,021	1,400,000
3410000633	PIGEON FORGE	TN		12/09/2024	8.868		86,453	690,000
3500100345	GREENSBORO	NC		10/16/2024	8.470		54,326	945,000
3310065924	MILLBURN	NJ		12/28/2023	8.932		24,354	1,620,000
3410000612	GYPSUM	CO		12/23/2024	9.286		60,438	796,000
3310040782	HAMPTON BAYS	NY		11/01/2022	7.500		4,183	1,241,000
3340087937	SARASOTA	FL		11/14/2024	9.005		17,644	492,000
3410000550	STRATFORD	NJ		09/24/2024	8.916		7,824	420,000
3310084293	REGO PARK	NY		10/10/2024	8.141		25,245	1,215,000
3340092138	PAWCATUCK	CT		12/30/2024	8.838		3,203	502,000
3340082541	MANVILLE	NJ		08/26/2024	8.861		20,117	495,000
3310083342	SUMMIT	NJ		09/18/2024	8.666		58,013	1,650,000
3310086346	WINTER PARK	FL		10/31/2024	8.666		52,718	3,750,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595		109,625	2,250,000
3410000611	GYPSUM	CO		12/09/2024	9.268		69,062	760,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000618	GYPSUM	CO		12/09/2024	9.268		1,164	760,000
3410000614	GYPSUM	CO		12/09/2024	9.268		35,812	760,000
3410000615	GYPSUM	CO		12/23/2024	9.286		31,191	796,000
3310073521	MONROE	NY		09/18/2024	8.491		147,523	3,300,000
3310089087	ISELIN	NJ		11/21/2024	8.582		11,880	945,000
3310089704	PLAINFIELD	NJ		11/21/2024	8.428		14,286	1,012,000
3310071230	BRADLEY BEACH	NJ		10/23/2024	8.778		5,950	1,250,000
3340071376	CLINTON	MA		03/07/2024	9.654		14,509	645,000
3410000617	GYPSUM	CO		12/09/2024	9.268		12,579	650,000
3300005150	JERSEY CITY	NJ		06/24/2024	9.445		122,799	2,210,000
3410000616	GYPSUM	CO		12/09/2024	9.268		14,433	760,000
3500109039	SAN DIEGO	CA		10/30/2024	8.380		250,941	2,950,000
3340072499	COLUMBIA STATION	OH		04/12/2024	9.385		10,296	451,000
3310083395	DEERFIELD BEACH	FL		10/10/2024	8.141		32,848	1,070,000
3310078094	LINDEN	NJ		08/26/2024	8.323		4,559	725,000
3340077937	WILLIS	TX		08/26/2024	9.170		1,973	385,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289		11,396	1,724,000
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491		24,058	1,160,000
3300005334	MELVILLE	NY		11/06/2024	8.665		14,570	1,300,000
3340070323	LEHIGH ACRES	FL		03/21/2024	9.674		8,642	410,000
3410000626	NEWFIELD	NJ		12/09/2024	9.268		11,577	415,000
3310080396	LIVINGSTON	NJ		08/19/2024	8.666		39,166	1,735,000
3.62424E+11	CHARLOTTE	NC		10/23/2024	9.320		600,000	1,450,000
3310077236	LOS ANGELES	CA		08/19/2024	8.316		52,239	1,800,000
3340078421	BROKEN ARROW	OK		08/26/2024	9.265		4,156	260,000
3340078578	HOUSTON	TX		08/19/2024	9.414		25,159	485,000
3310080649	WINTER PARK	FL		08/19/2024	8.666		44,476	4,946,000
3340076459	HARRISON TOWNSHIP	NJ		06/14/2024	9.712		1,980	350,000
3340091337	EAST ORANGE	NJ		12/30/2024	9.069		80,150	840,000
3500107178	ROCKLAND	MA		09/12/2024	8.483		217,598	1,100,000
3500107599	RIVIERA BEACH	FL		09/12/2024	8.545		21,886	375,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423		4,880	1,500,000
3500107582	NORTH PORT	FL		10/16/2024	8.595		7,613	365,000
3320041204	COPIAGUE	NY		02/27/2023	8.844		24,779	749,000
3340081760	CHESTER	NY		09/03/2024	8.725		12,672	520,000
3340083972	EAST CHICAGO	IN		09/18/2024	9.006		22,145	290,000
3310088533	CHICAGO	IL		11/21/2024	8.148		31,828	1,600,000
3300005325	ORANGE	NJ		10/09/2024	8.755		33,018	575,000
3310078545	LIVINGSTON	NJ		08/19/2024	8.666		29,255	1,780,000
3340075694	RUNNEMEDE	NJ		05/17/2024	9.604		8,989	325,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323		92,949	2,300,000
3500110065	BIRMINGHAM	AL		11/27/2024	8.508		209,035	1,700,000
3310088623	BOISE	ID		11/21/2024	7.950		1,500	675,000
3340085173	CICERO	IL		10/10/2024	8.668		23,839	320,000
3310087427	EAST ORANGE	NJ		10/23/2024	8.428		2,673	755,000
3300005162	NEWBURGH	NY		07/17/2024	9.445		10,707	650,000
3410000642	UNION CITY	NJ		12/09/2024	9.068		83,398	1,085,000
3340066482	COCOA	FL		02/26/2024	9.265		11,821	250,000
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	8.638		4,186	680,000
3310091104	TEANECK	NJ		12/05/2024	8.428		7,277	751,000
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666		5,847	1,650,000
3310079566	RAHWAY	NJ		07/19/2024	8.141		10,395	590,000
3340086287	WARRENSVILLE HEIGHTS	OH		10/23/2024	9.025		2,218	230,000
3340082336	LARKSVILLE	PA		09/10/2024	9.125		7,603	346,000
3300005336	ROSELLE PARK	NJ		10/09/2024	8.680		17,782	585,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500107583	NORTH PORT	FL		10/16/2024	8.595		7,250	365,000
3310082568	LAKEWOOD	NJ		10/10/2024	8.820		33,537	1,200,000
3310082646	LAKEWOOD	NJ		10/10/2024	8.820		37,942	1,200,000
3340083243	BERLIN	CT		09/26/2024	8.739		15,747	328,000
3340087928	OAKDALE	PA		11/14/2024	8.784		30,018	410,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820		52,807	1,200,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820		49,941	1,200,000
3500110064	NORTH PORT	FL		11/15/2024	8.738		15,005	374,000
3340082280	POUGHKEEPSIE	NY		10/03/2024	8.822		21,018	360,000
3310076375	WOODLAND PARK	CO		07/29/2024	8.666		15,771	1,365,000
324090745	KENNEWICK	WA		10/31/2024	8.630		74,800	642,000
3340084990	ATLANTA	GA		10/03/2024	8.870		5,854	369,000
3310090005	NEWARK	NJ		12/05/2024	8.106		15,653	840,000
3310033608	CHICAGO	IL		06/07/2022	6.050		3,816	545,000
3340076508	LORIS	SC		07/29/2024	9.885		33,955	320,000
3310076091	NASHVILLE	TN		08/19/2024	8.673		31,850	690,000
3310084831	DIGHTON	MA		10/03/2024	8.666		5,855	517,000
3410000584	NASHVILLE	TN		11/08/2024	9.250		223,193	2,200,000
3500108062	LEHIGH ACRES	FL		10/16/2024	8.658		27,019	345,000
3340074729	LEESBURG	FL		08/19/2024	9.705		45,566	674,000
3310081363	JERSEY CITY	NJ		10/31/2024	8.981		43,877	1,985,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981		47,478	2,045,000
3340072254	CAPE CORAL	FL		04/19/2024	9.118		6,173	400,000
3340085240	INDIANAPOLIS	IN		10/10/2024	8.573		8,510	400,000
3310078555	HOUSTON	TX		08/19/2024	9.289		10,639	1,336,000
3310082390	STAATSBURG	NY		10/23/2024	9.009		12,029	1,670,000
3340089684	BALTIMORE	MD		12/12/2024	9.069		27,215	285,000
3340069894	CHICAGO	IL		03/07/2024	9.444		3,346	265,000
3410000583	NASHVILLE	TN		11/08/2024	9.250		150,116	2,200,000
3310083222	SACRAMENTO	CA		10/31/2024	8.666		71,600	1,480,000
3340074422	THOMASVILLE	NC		04/19/2024	9.516		49,104	329,500
3340074612	SAN ANTONIO	TX		05/10/2024	9.539		4,815	255,000
3340077724	DINGMANS FERRY	PA		06/04/2024	9.445		25,146	255,000
3340084448	DELAND	FL		09/10/2024	9.256		7,920	213,000
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296		43,451	1,694,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289		4,867	860,000
3340069989	BALTIMORE	MD		04/05/2024	8.999		47,802	320,000
3310091609	SARASOTA	FL		12/19/2024	8.470		5,064	545,000
3310031049	NEWARK	NJ		03/17/2022	6.050		35,777	570,000
3310090997	WINFIELD	IL		12/19/2024	8.498		2,954	475,000
3310088159	EDISON	NJ		11/14/2024	9.296		43,614	1,075,000
3310085958	OAK PARK	IL		10/10/2024	7.700		4,425	600,000
3410000609	CAYCE	SC		11/21/2024	8.850		52,792	637,000
3340091065	CLEVELAND	OH		12/30/2024	8.927		17,182	240,000
3310071567	NORTH HAVEN	CT		04/12/2024	8.841		5,186	517,000
3310084899	SEMINOLE	FL		10/03/2024	9.016		10,193	520,000
3310069240	DRIGGS	ID		09/18/2024	9.296		40,267	1,620,000
3310079533	NEWARK	NJ		07/19/2024	8.323		34,285	690,000
3310069239	DRIGGS	ID		09/18/2024	9.296		27,643	1,620,000
3340085089	CHICAGO	IL		10/10/2024	8.965		26,057	265,000
3310072248	CAPE CORAL	FL		04/19/2024	8.463		1,308	380,000
3500112682	SEVIERVILLE	TN		12/20/2024	8.423		2,526	1,550,000
3310067387	BARNWELL	SC		01/23/2024	8.841		8,066	600,000
3340080924	PITTSBURGH	PA		08/26/2024	9.396		79,200	300,000
3500113755	TAMPA	FL		12/20/2024	8.048		2,704	525,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310090942	MORICHES	NY		12/12/2024	8.946		14,190	1,100,000
3310076703	HOUSTON	TX		10/03/2024	9.289		14,501	690,000
3310061654	PORT ARTHUR	TX		01/23/2024	9.275		471	402,500
3310076699	HOUSTON	TX		10/03/2024	9.289		14,805	690,000
3310079541	MONONGAHELA	PA		09/03/2024	8.666		14,743	800,000
3340060881	SUMTER	SC		02/26/2024	9.687		3,272	208,500
3310064329	WOOD DALE	IL		01/09/2024	8.666		312	370,000
3310082569	MANVILLE	NJ		09/26/2024	8.771		6,397	470,000
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760		29,652	440,000
3310081355	BALTIMORE	MD		09/18/2024	8.463		3,319	395,000
3340081649	DETROIT	MI		08/26/2024	9.272		14,306	215,000
3310079214	IRWIN	PA		08/26/2024	8.463		1,485	380,000
3310079137	PHILADELPHIA	PA		08/26/2024	8.666		6,432	700,000
3340083719	CAIRO	NY		10/10/2024	8.425		42,088	400,000
3310089680	PHILADELPHIA	PA		11/21/2024	8.428		7,722	665,000
3310088788	LINDENWOLD	NJ		11/14/2024	8.645		5,475	340,000
3310083887	CAPE CORAL	FL		10/03/2024	8.771		5,650	590,000
3310086912	ELMWOOD PARK	IL		10/10/2024	7.700		26,730	465,000
3310089690	SACRAMENTO	CA		12/12/2024	8.316		25,269	1,750,000
3310083747	FORT WORTH	TX		09/18/2024	9.289		80,154	1,430,000
3340071543	SPRINGFIELD	OH		04/12/2024	9.385		1,822	300,000
3310083881	CAPE CORAL	FL		10/03/2024	8.771		14,370	590,000
3500111882	ORLANDO	FL		11/27/2024	8.633		70,295	615,000
3340089443	MOUNT VERNON	OH		12/12/2024	8.410		15,416	419,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105		8,984	455,000
3310080548	MIAMI	FL		10/31/2024	9.289		17,091	870,000
3340085451	SPARTA	NJ		10/31/2024	9.173		104,479	650,000
3340079839	NEWTON	NC		07/29/2024	9.653		11,825	278,000
3340076845	SCHENECTADY	NY		10/31/2024	8.965		7,199	315,000
3310083083	PARKER	CO		10/23/2024	9.702		20,723	773,000
3340073788	PHILADELPHIA	PA		04/19/2024	8.845		54,945	284,000
3310084915	JACKSONVILLE	FL		10/10/2024	8.771		5,536	430,000
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289		9,786	1,023,000
3310077562	KNOXVILLE	TN		06/14/2024	8.771		16,083	450,000
3310078299	DETROIT	MI		09/26/2024	8.323		10,254	500,000
3310054647	CHICAGO	IL		09/15/2023	8.596		2,887	350,626
3310081785	SAN ANTONIO	TX		09/10/2024	9.016		1,990	342,000
3310085584	SALISBURY	NC		10/03/2024	8.778		9,758	415,000
3340055982	PORT CHARLOTTE	FL		02/26/2024	9.414		85,327	630,000
3310076290	PHILADELPHIA	PA		06/04/2024	8.841		5,806	380,000
3310071887	PHILADELPHIA	PA		04/05/2024	9.016		22,934	450,000
3310053897	PATERSON	NJ		11/21/2023	8.603		45,943	600,000
3340083959	GAS CITY	IN		09/18/2024	9.333		15,123	175,000
3340080483	LYMAN	SC		09/03/2024	9.176		6,737	467,000
3340073593	SPARTANBURG	SC		04/30/2024	9.742		4,744	202,000
3310083098	INDIANAPOLIS	IN		09/26/2024	9.135		7,888	371,000
3310074311	SCRANTON	PA		10/03/2024	8.771		11,745	379,000
3310084957	PHILADELPHIA	PA		10/23/2024	8.841		6,889	550,000
3310065557	HOUSTON	TX		07/29/2024	9.121		349	385,000
3310081374	BROWN MILLS	NJ		09/18/2024	8.141		5,450	270,000
3310089874	TOLEDO	OH		12/12/2024	8.428		5,903	277,000
3310088809	CHICAGO	IL		11/14/2024	8.498		9,662	550,000
3310085801	MANALAPAN	NJ		11/14/2024	8.666		16,632	955,000
3340069403	GRANITEVILLE	SC		04/05/2024	9.747		3,564	130,000
3310056878	DETROIT	MI		10/06/2023	8.603		5,940	394,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500109033	LEHIGH ACRES	FL		10/16/2024	8.783		21,463	365,000
3340074300	GARY	IN		05/10/2024	9.087		17,028	210,000
3340083657	JACKSONVILLE	FL		10/10/2024	9.173		34,121	241,000
3340086557	COALDALE	PA		11/21/2024	9.289		9,465	130,000
3500109034	LEHIGH ACRES	FL		10/16/2024	8.783		15,496	362,000
3310086419	ST. PETERSBURG	FL		12/12/2024	9.296		85,165	1,135,000
3310089927	HAMILTON	NJ		12/12/2024	8.645		4,217	441,000
3500109031	LEHIGH ACRES	FL		10/16/2024	8.783		24,728	362,000
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666		12,944	436,000
3340071648	BALTIMORE	MD		04/12/2024	9.593		2,594	170,000
3310089604	BIRMINGHAM	AL		12/12/2024	8.610		3,956	285,000
3310085668	ANCHORAGE	AK		10/23/2024	9.191		7,858	790,000
3340074541	PITTSBURGH	PA		04/30/2024	9.385		16,731	190,000
3310080143	ST. AUGUSTINE	FL		09/03/2024	9.289		28,076	775,000
3310073635	NAPLES	FL		09/26/2024	9.135		56,779	2,020,000
3310074950	SANTA ROSA	CA		08/19/2024	9.156		49,572	1,610,000
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289		221	790,000
3310065465	CHICAGO	IL		12/28/2023	8.666		1,717	250,000
3340068205	CAMDEN	NJ		02/29/2024	9.416		3,566	128,000
3500109035	LEHIGH ACRES	FL		10/16/2024	8.783		26,739	365,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275		24,520	775,000
3310030421	VINELAND	NJ		02/25/2022	6.300		14,758	275,000
3310051260	CHICAGO	IL		11/21/2023	8.806		361	300,000
3310074798	MOBILE	AL		05/10/2024	8.673		4,184	405,000
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666		3,555	240,000
3340071296	VALDOSTA	GA		03/21/2024	9.437		9,019	153,000
3310076404	LORIS	SC		07/29/2024	9.289		5,061	320,000
3410000625	PHILADELPHIA	PA		12/09/2024	8.768		48,373	340,000
3340075263	COVENTRY	CT		05/23/2024	9.913		91,068	675,000
3310090827	HOLLAND	MI		12/19/2024	8.428		1,188	317,000
3310068609	ELKTON	MD		08/26/2024	8.841		56,450	836,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198		33,437	900,000
3310082963	ORLANDO	FL		09/26/2024	9.289		20,765	826,000
3340079450	ROCKY MOUNT	NC		07/29/2024	9.445		12,870	93,000
3340073686	EAST CLEVELAND	OH		04/30/2024	9.593		10,375	105,000
3340077579	ROCKY MOUNT	NC		06/14/2024	9.653		5,512	98,000
3310088046	WILLIS	TX		12/19/2024	9.366		635	400,000
3310073302	CORSICANA	TX		07/29/2024	9.016		4,103	263,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981		89,620	2,700,000
3310089770	CHARLOTTE	NC		12/12/2024	9.625		29,275	725,000
3310083195	MINERAL WELLS	TX		10/31/2024	9.128		6,692	355,000
3310087533	WILLIS	TX		12/19/2024	9.324		5,170	385,000
3310088163	HEATH	TX		12/19/2024	8.841		106,844	2,375,000
3340082496	PHILADELPHIA	PA		09/03/2024	9.265		21,630	225,000
3340070221	SEBRING	FL		08/19/2024	9.170		26,940	1,453,000
3340092525	ST. LOUIS	MO		12/30/2024	9.069		6,415	110,000
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289		13,064	400,000
3310087313	BELLPORT	NY		11/21/2024	8.666		18,415	585,000
3310087343	BELLPORT	NY		11/21/2024	8.666		16,071	585,000
3310087476	HAMMOND	IN		10/31/2024	8.666		3,938	280,000
3310085626	JACKSONVILLE	FL		10/10/2024	8.771		1,533	148,000
3310088155	PHILADELPHIA	PA		12/12/2024	8.673		2,222	410,000
3310077482	WEST PALM BEACH	FL		08/19/2024	8.666		11,482	436,000
3310080588	BELMONT	NC		12/12/2024	9.289		28,122	852,000
3310091379	EAST ORANGE	NJ		12/19/2024	7.700		47,921	875,000

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3310083819	INDIANAPOLIS	IN		12/12/2024	8.848		3,617	300,000
3500107911	NAPLES	FL		09/30/2024	8.618		88,253	770,000
3340082547	PHILADELPHIA	PA		09/18/2024	9.333		46,554	230,000
3310089614	MINERAL WELLS	TX		12/05/2024	8.946		4,709	325,000
3310082469	GARY	IN		09/26/2024	9.016		2,116	230,000
3340078669	TEXAS CITY	TX		08/19/2024	9.170		41,112	420,000
3310087739	CANTON	OH		11/14/2024	8.841		3,095	130,000
3500112229	SANFORD	FL		12/20/2024	8.423		113,414	1,000,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016		6,786	245,000
3310083034	PHILADELPHIA	PA		10/10/2024	8.925		9,907	310,000
3310090253	EDISON	NJ		12/19/2024	9.702		9,133	1,600,000
3310089158	ALVA	FL		12/05/2024	8.666		7,450	290,000
3340085162	BALTIMORE	MD		12/19/2024	9.301		32,802	210,000
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666		8,191	585,000
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666		7,565	290,000
3310089150	ALVA	FL		12/12/2024	8.666		10,077	290,000
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016		2,128	288,000
3340082947	MACON	GA		10/03/2024	8.960		16,306	210,000
3310077012	REIDSVILLE	NC		06/14/2024	8.141		6,244	280,000
3340082315	HUMBOLDT	TN		10/10/2024	8.965		17,895	137,000
3310088834	BAY SHORE	NY		12/19/2024	9.492		26,671	635,000
3310090479	CHATTANOOGA	TN		12/12/2024	9.289		26,430	427,000
3340077692	ATHENS	TX		08/26/2024	9.473		11,634	285,000
3310089010	JOHNSTOWN	PA		11/21/2024	8.582		2,179	133,500
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582		1,473	200,000
3310083035	ROSEDALE	MD		09/26/2024	9.366		14,724	500,000
3310083037	ROSEDALE	MD		09/26/2024	9.366		4,903	500,000
3310090680	BALTIMORE	MD		12/19/2024	8.323		11,952	185,000
3310083704	DETROIT	MI		10/03/2024	8.610		832	167,000
3310078711	CINCINNATI	OH		09/03/2024	8.141		21,033	485,000
3310084213	AKRON	OH		10/03/2024	8.148		2,082	290,000
3310053291	BALTIMORE	MD		06/21/2023	7.940		6,161	168,000
3310088274	MONROE	NC		12/12/2024	8.946		40,436	700,000
3340082184	LEHIGH ACRES	FL		08/26/2024	9.711		72,238	415,000
3340082185	LEHIGH ACRES	FL		08/26/2024	9.711		69,213	415,000
3310088897	PALM BAY	FL		12/19/2024	8.148		6,451	340,000
3310088905	MANSFIELD	TX		12/19/2024	10.220		20,153	405,000
3310090310	ELLENWOOD	GA		12/05/2024	9.289		53,270	850,000
3310085101	DETROIT	MI		10/23/2024	8.981		2,287	94,000
3310078532	FLINT	MI		07/29/2024	8.771		5,248	107,000
3340083316	BELLAIRE	OH		12/05/2024	8.701		38,586	139,000
3310083713	CANTON	OH		10/03/2024	8.771		3,458	125,000
3310080765	STEUBENVILLE	OH		10/03/2024	9.016		6,659	135,000
3310085017	SANTA ROSA BEACH	FL		10/31/2024	9.702		24,643	545,000
3310090161	CAPE CORAL	FL		12/05/2024	8.673		33,228	505,000
3310083684	EAST CHICAGO	IN		10/03/2024	9.016		1,123	270,000
3310089938	CAPE CORAL	FL		12/05/2024	8.673		8,937	565,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722		10,323	372,000
3310089273	CAPE CORAL	FL		12/19/2024	8.673		33,822	520,000
3310084084	MIDWAY	GA		12/19/2024	9.289		40,297	560,000
3310076343	VANDALIA	OH		07/29/2024	9.191		23,313	450,000
3310086099	CHATTANOOGA	TN		12/19/2024	9.296		26,858	640,000
3310085210	NEWARK	NJ		12/05/2024	8.771		46,076	700,000
3310084984	PITTSBURGH	PA		12/05/2024	8.645		7,265	201,000
3310087195	BALTIMORE	MD		12/05/2024	7.700		7,827	182,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310083191	CHICAGO	IL		10/03/2024	9.016		4,307	288,000
3310089122	DETROIT	MI		12/05/2024	8.743		10,685	195,000
3310087735	SALISBURY	MD		12/05/2024	9.016		6,831	265,000
3340071378	TRENTON	NJ		03/21/2024	9.585		3,029	315,000
3.62504E+11	BEVERLY HILLS	CA		03/11/2025	7.930		200,000	4,534,000
3.62437E+11	ARCADIA	CA		02/10/2025	8.840		160,200	4,000,000
3340088775	WASHINGTON	DC		01/08/2025	8.740		146,718	4,400,000
3500111839	LOS ANGELES	CA		01/08/2025	7.950		327,024	6,700,000
3410000727	EAST FLAT ROCK	NC		03/07/2025	9.136		675,323	15,750,000
3500112393	RALEIGH	NC		01/08/2025	7.950		124,782	4,294,000
3340091553	QUINCY	MA		01/16/2025	9.215		295,296	4,870,000
3410000720	NASHVILLE	TN		03/03/2025	9.166		1,177,821	18,755,000
3500114424	LOS ANGELES	CA		01/27/2025	7.835		61,340	5,450,000
3500119120	CAMBRIDGE	MA		03/21/2025	8.238		146,479	4,750,000
3310093902	BROOKLYN	NY		02/06/2025	8.260		13,151	5,600,000
3500112389	RALEIGH	NC		01/08/2025	7.950		70,615	2,797,000
3500117571	LEWISVILLE	TX		03/10/2025	8.765		192,338	4,900,000
3410000735	JERSEY CITY	NJ		03/14/2025	8.536		246,996	3,485,000
3340098372	PLEASANT HILL	CA		03/27/2025	8.144		143,392	1,552,000
3410000622	EAST HAMPTON	NY		01/27/2025	8.784		71,385	4,675,000
3300005570	RIDGEWOOD	NJ		01/03/2025	8.615		40,964	3,500,000
3500113962	SUNNYVALE	CA		01/27/2025	8.085		149,511	4,435,000
3700005869	LOS ANGELES	CA		03/27/2025	8.330		203,726	3,550,000
3500117404	LOS ANGELES	CA		03/21/2025	7.925		272,716	3,500,000
3500118883	LOS ANGELES	CA		03/21/2025	7.800		31,705	2,952,000
3500117582	BISCAYNE PARK	FL		03/21/2025	7.630		10,295	2,315,000
3500109812	BROOKLYN	NY		01/08/2025	8.825		130,379	8,075,000
3500117126	VALLEY VILLAGE	CA		03/21/2025	8.175		207,232	3,443,000
3340095863	HAMPTON BAYS	NY		03/19/2025	8.174		56,034	1,250,000
3340097206	OAKLAND	CA		03/27/2025	8.910		116,609	1,700,000
3500117215	SEVIERVILLE	TN		03/10/2025	8.390		23,345	2,000,000
3500113899	EAST BOSTON	MA		01/27/2025	7.960		22,137	2,175,000
324100501	TACOMA	WA		01/22/2025	9.180		266,815	3,560,000
3.62432E+11	NEW HOPE	PA		01/13/2025	9.090		2,118,000	6,800,000
3340086115	JERSEY CITY	NJ		01/16/2025	8.942		409,866	3,680,000
3340092299	GREENWICH	CT		02/06/2025	9.017		74,567	1,375,000
3340093553	BANNOCKBURN	IL		02/20/2025	8.507		32,531	1,750,000
3340084503	FREEPORT	NY		02/13/2025	8.774		16,236	1,075,000
3500112691	WHITE PLAINS	NY		01/08/2025	7.950		4,579	1,900,000
3500114318	SCOTTSDALE	AZ		01/27/2025	8.085		112,830	3,125,000
3340096968	WYNNEWOOD	PA		03/27/2025	8.316		44,590	1,025,000
3500114367	NEWARK	NJ		02/18/2025	8.260		40,802	1,605,000
324125987	TACOMA	WA		01/22/2025	9.305		360,951	3,200,000
3410000767	LIVINGSTON	NJ		03/28/2025	8.736		124,964	2,953,000
324116569	KING CITY	OR		01/22/2025	8.855		446,508	2,555,000
3310081777	JERSEY CITY	NJ		01/16/2025	8.666		36,502	2,740,000
3310093665	SAN FRANCISCO	CA		02/06/2025	7.940		28,141	2,000,000
3500114916	MORGANVILLE	NJ		01/27/2025	8.273		120,555	2,800,000
3310096874	BROOKLYN	NY		03/07/2025	8.428		19,624	1,750,000
3300005698	JAMAICA	NY		03/05/2025	8.525		43,012	1,800,000
3500117843	MIAMI	FL		03/10/2025	8.830		308,061	3,620,000
3500112322	JUPITER	FL		02/18/2025	8.885		59,543	1,815,000
3.62503E+11	LOS ANGELES	CA		03/11/2025	8.675		11,000	1,725,000
3340094142	WILTON MANORS	FL		03/27/2025	8.708		39,996	1,975,000
3410000737	NEW PROVIDENCE	NJ		03/07/2025	8.732		698,551	5,720,000

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3.62503E+11	SEATTLE	WA		03/11/2025	8.425		286,000	2,501,000
3500113963	CAMPBELL	CA		01/08/2025	8.075		155,471	3,150,000
3340093942	HOLBROOK	NY		01/16/2025	8.722		41,976	725,000
3500113306	NASHVILLE	TN		01/08/2025	8.200		37,752	1,475,000
3340091435	WESTBURY	NY		01/16/2025	8.740		89,734	1,800,000
3500115555	BELLEVUE	WA		01/27/2025	7.700		65,507	1,240,000
3500110133	FORT LAUDERDALE	FL		02/18/2025	8.575		361,969	3,100,000
3340096748	FREEPORT	NY		03/27/2025	8.697		9,255	725,000
3500117127	BERKELEY	CA		03/10/2025	7.560		66,930	1,325,000
3410000707	WESTFIELD	NJ		02/07/2025	8.390		17,224	1,340,000
3410000698	NASHVILLE	TN		01/27/2025	9.184		107,430	2,300,000
3410000697	NASHVILLE	TN		01/27/2025	9.184		90,803	2,300,000
3340098752	SUFFERN	NY		03/27/2025	8.174		39,600	690,000
3340096634	HICKSVILLE	NY		03/27/2025	8.700		251,009	1,475,000
3500114056	LOS ANGELES	CA		01/08/2025	8.075		46,932	1,300,000
3310094505	DIX HILLS	NY		02/06/2025	8.407		16,484	1,293,000
324080435	ALBANY	OR		01/22/2025	9.230		333,770	2,614,000
3410000728	LIVINGSTON	NJ		03/07/2025	8.736		247,597	2,290,000
3500117937	WEST HILLS	CA		03/21/2025	7.925		47,930	1,250,000
3500117133	MIAMI	FL		03/10/2025	8.825		118,801	4,350,000
3500115074	LOS ANGELES	CA		01/27/2025	8.085		46,284	1,200,000
3700005800	STAMFORD	CT		03/19/2025	8.575		11,992	1,100,000
3410000747	LIVINGSTON	NJ		03/24/2025	8.736		241,244	2,000,000
3310092505	BROOKLYN	NY		03/19/2025	8.582		14,791	2,000,000
3310090984	CHARLOTTE	NC		01/16/2025	8.666		24,084	4,300,000
3300005585	LIVINGSTON	NJ		02/19/2025	8.625		226,093	3,150,000
3340090317	CHICAGO	IL		01/08/2025	8.876		26,552	694,000
3300005631	CHATHAM	NJ		01/22/2025	8.610		192,810	2,164,000
3310084716	JERSEY CITY	NJ		03/07/2025	8.666		11,775	1,895,000
3410000693	LIVINGSTON	NJ		02/14/2025	8.790		243,744	1,870,000
3300005521	WEST ORANGE	NJ		01/22/2025	8.595		39,242	850,000
3500116883	HOUSTON	TX		02/18/2025	10.750		3,336	1,350,000
3340092819	GREENVILLE	SC		01/16/2025	9.013		43,421	730,000
3340088568	IRVINGTON	NJ		02/13/2025	8.958		16,416	690,000
3410000700	LIVINGSTON	NJ		02/14/2025	8.790		91,533	1,872,000
3410000676	LIVINGSTON	NJ		01/10/2025	8.784		273,838	1,890,000
3340096598	NEWARK	NJ		03/27/2025	8.471		73,656	770,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625		143,374	3,650,000
3410000654	UNION	NJ		01/17/2025	8.684		37,123	990,000
3340095039	EVANSTON	IL		02/13/2025	8.477		19,539	725,000
3300005535	PARAMUS	NJ		01/03/2025	8.615		135,274	2,250,000
3500117169	DALLAS	TX		03/10/2025	8.078		224,799	3,400,000
3340098253	PALATINE	IL		03/27/2025	8.981		29,446	750,000
3700005797	NORWALK	CT		03/27/2025	8.375		15,502	790,000
3340097989	TACOMA	WA		03/27/2025	8.839		9,982	475,000
3300005798	WHIPPANY	NJ		03/05/2025	8.525		67,356	910,000
3340097694	MEDFORD	NY		03/27/2025	8.708		30,650	600,000
3410000719	LIVINGSTON	NJ		02/14/2025	8.790		117,305	1,900,000
3410000686	GATLINBURG	TN		01/17/2025	8.784		53,526	1,035,000
3340097029	INDIANAPOLIS	IN		03/07/2025	8.922		76,032	550,000
3500119129	BURIEN	WA		03/21/2025	8.363		193,445	2,070,300
3410000718	MANAHAWKIN	NJ		02/24/2025	8.390		12,892	820,000
3410000712	NUTLEY	NJ		02/14/2025	8.690		109,939	895,000
3340092309	HARTFORD	CT		01/16/2025	8.651		57,497	499,000
3340095260	CHICAGO	IL		02/20/2025	8.952		31,427	630,000

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3310089582	EDGEMERE	NY		01/16/2025	8.981		63,378	3,410,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323		369,795	4,490,000
3310087595	LOS ANGELES	CA		01/08/2025	9.016		9,884	1,780,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		371,118	1,619,000
3310088271	LAKEWOOD	NJ		01/08/2025	8.323		18,975	2,490,000
3310096884	SOUTHOLD	NY		03/07/2025	9.289		103,505	2,350,000
3340091592	HOUSTON	TX		01/16/2025	8.942		164,860	1,800,000
3500119391	SUNRISE	FL		03/21/2025	7.925		6,666	635,000
3310092552	SMITHTOWN	NY		02/20/2025	8.407		14,881	750,000
3300005615	WAYNE	NJ		02/19/2025	8.625		95,521	1,600,000
3500113642	BOISE	ID		01/08/2025	8.388		151,542	1,710,000
3410000691	BRYN MAWR	PA		01/27/2025	8.384		55,490	1,200,000
3410000701	BRENTWOOD	TN		02/24/2025	9.190		682,017	4,200,000
3340097043	EAST HARTFORD	CT		03/27/2025	8.708		21,384	377,000
3310093826	ASBURY PARK	NJ		02/20/2025	8.428		27,156	850,000
3500115008	SEVIERVILLE	TN		01/27/2025	8.898		87,895	1,270,000
3700005775	DUMONT	NJ		03/19/2025	8.375		37,074	740,000
3310091571	QUEENS	NY		01/08/2025	9.303		16,284	2,340,000
3700005812	NEWARK	NJ		03/19/2025	8.330		66,251	850,000
3310090901	KISSIMMEE	FL		01/16/2025	8.470		1,830	724,000
3500115229	MIAMI	FL		01/27/2025	8.148		222,159	3,130,000
3500119125	BURIEN	WA		03/21/2025	8.363		141,044	1,354,450
3500119123	BURIEN	WA		03/21/2025	8.363		90,677	1,315,000
3340098987	SCRANTON	PA		03/27/2025	8.708		24,077	356,000
3300005776	CRANFORD	NJ		03/05/2025	8.525		92,774	1,175,000
3310088275	LAKEWOOD	NJ		01/08/2025	8.323		19,715	2,470,000
3340097841	JACKSON	MS		03/27/2025	8.981		5,782	408,000
3310089405	CHARLOTTE	NC		01/16/2025	8.316		121,721	1,950,000
3340092710	PARADISE	CA		02/06/2025	8.649		42,345	560,000
3410000658	NEWARK	NJ		01/27/2025	8.984		211,522	2,529,000
3340091759	CAPE CORAL	FL		02/06/2025	8.946		76,157	592,000
3500114397	DANIA BEACH	FL		01/08/2025	8.388		164,984	1,710,000
3310094975	JERSEY CITY	NJ		03/07/2025	8.267		5,034	940,000
3300005693	NEW CANAAN	CT		02/19/2025	8.625		137,509	3,181,000
3500114093	WINTER PARK	FL		01/27/2025	8.648		156,588	2,030,000
3410000750	ROYAL OAK	MI		03/14/2025	8.736		106,590	658,000
3340098607	SCRANTON	PA		03/27/2025	8.708		17,107	330,000
3310087756	OYSTER BAY	NY		01/16/2025	8.953		80,613	1,351,000
3310087752	OYSTER BAY	NY		01/16/2025	8.953		4,209	1,335,000
3340096139	BALTIMORE	MD		03/27/2025	8.744		4,518	345,000
3310092029	FLANDERS	NY		01/16/2025	8.407		8,472	572,500
3340096449	GASTONIA	NC		03/27/2025	8.892		19,733	375,000
3500114434	WESTMINSTER	SC		01/27/2025	8.148		91,240	675,000
3410000667	GYPSUM	CO		01/10/2025	9.184		124,460	851,000
3340096973	CHICAGO	IL		03/19/2025	8.708		13,622	480,000
3500114315	FORT LAUDERDALE	FL		03/21/2025	8.300		337,255	3,100,000
3500116408	MIAMI	FL		02/18/2025	8.260		13,413	680,000
3340093895	MINERAL WELLS	TX		02/06/2025	9.190		5,738	440,000
3340094751	MAYWOOD	IL		02/20/2025	8.352		34,545	289,000
3310085554	THORNVILLE	OH		01/16/2025	8.820		33,497	1,133,000
3310093214	CEDAR GROVE	NJ		02/06/2025	8.428		26,136	980,000
3410000668	GYPSUM	CO		01/10/2025	9.184		100,364	796,000
3340098886	SCRANTON	PA		03/27/2025	8.708		7,602	285,000
3410000679	GYPSUM	CO		02/07/2025	9.190		136,848	796,000
3410000664	GYPSUM	CO		01/10/2025	9.184		85,530	750,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000672	GYPSUM	CO		01/10/2025	9.184		114,538	750,000
3410000665	GYPSUM	CO		01/10/2025	9.184		101,730	750,000
3340094995	GREENSBORO	GA		03/07/2025	8.732		43,977	911,500
3410000666	GYPSUM	CO		01/10/2025	9.184		121,290	750,000
3410000681	GYPSUM	CO		02/07/2025	9.190		118,198	750,000
3310093723	NAPA	CA		02/13/2025	8.939		35,620	1,520,000
3410000680	GYPSUM	CO		02/07/2025	9.190		125,151	750,000
3410000714	CHARLOTTE	NC		02/14/2025	8.790		48,871	632,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		379,041	1,470,600
3340091579	CAPE CORAL	FL		02/06/2025	8.946		22,800	400,000
3340093725	PENSACOLA	FL		02/06/2025	8.804		32,348	345,000
3310088284	LAKEWOOD	NJ		01/08/2025	8.323		59,994	2,525,000
3310089857	AUBURN	CA		01/08/2025	8.785		25,059	740,000
3410000726	BUFORD	GA		02/24/2025	9.090		221,524	2,105,000
3500111893	NORTH PORT	FL		01/08/2025	8.513		4,051	385,000
3340096950	INDIANAPOLIS	IN		03/27/2025	8.916		35,890	390,000
3310093684	KINGSTON	NY		02/06/2025	7.700		21,102	440,000
3.62503E+11	WORCESTER	MA		03/11/2025	8.675		187,400	1,385,000
3410000710	STOWE	VT		02/14/2025	8.990		193,678	1,647,000
3500117676	GREENVILLE	SC		03/21/2025	7.630		7,511	440,000
3310093301	ST. PETERSBURG	FL		02/06/2025	8.428		13,989	472,000
3310078945	KINGSTON	MA		01/08/2025	9.191		41,140	850,000
3410000725	BUFORD	GA		02/24/2025	9.090		244,684	2,098,000
3300005508	STATEN ISLAND	NY		02/19/2025	8.825		40,033	995,000
3340097830	CLEVELAND HEIGHTS	OH		03/27/2025	8.316		5,227	318,000
3340088429	OCALA	FL		02/06/2025	9.190		8,189	315,000
3310093252	HARTFORD	CT		02/06/2025	8.673		3,564	360,000
3500115873	ST. PETERSBURG	FL		01/27/2025	8.210		13,326	387,000
3310093094	HOUSTON	TX		01/08/2025	9.135		12,476	736,000
3310096004	WEST WARWICK	RI		03/07/2025	7.920		12,405	630,000
3340093035	CHICAGO	IL		02/06/2025	8.821		41,409	290,000
3340084160	HOUSTON	TX		02/06/2025	9.487		34,007	557,000
3310092253	UNIVERSITY HEIGHTS	OH		02/13/2025	7.700		7,167	340,000
3340087717	OCALA	FL		02/06/2025	9.344		36,678	315,000
3310092747	HOUSTON	TX		01/08/2025	9.135		20,475	1,260,000
3410000683	KEANSBURG	NJ		02/07/2025	8.990		68,600	730,000
3310089576	ROXBURY	CT		02/06/2025	9.128		54,361	1,800,000
3340090474	OCALA	FL		02/06/2025	9.344		36,463	306,000
3340092229	ROCK HILL	SC		01/08/2025	8.954		7,405	190,000
3340092228	ROCK HILL	SC		01/08/2025	8.954		7,405	190,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		376,514	1,619,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421		13,251	603,000
3340094420	NEW ORLEANS	LA		02/06/2025	8.744		33,589	370,000
3310092689	ROCKPORT	ME		02/06/2025	8.113		12,801	415,000
3500118540	TRAVELERS REST	SC		03/21/2025	8.363		81,846	975,000
3340094812	ANCHORAGE	AK		03/27/2025	9.362		57,326	595,000
3340091243	NEWARK	NJ		02/06/2025	9.487		143,506	882,000
3310090533	SOUTH FALLSBURG	NY		03/07/2025	8.666		135,301	2,400,000
3410000652	AUDUBON	NJ		01/10/2025	8.784		28,528	325,000
3340092351	PHILADELPHIA	PA		01/16/2025	8.651		7,956	240,000
3340096963	METAIRIE	LA		03/27/2025	8.910		220,097	925,000
3310092997	RALEIGH	NC		01/16/2025	8.428		35,912	927,500
3410000763	RALEIGH	NC		03/14/2025	8.736		191,639	2,750,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		290,536	1,470,600
3500115875	PORT CHARLOTTE	FL		02/18/2025	8.825		49,452	750,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340096061	FLORENCE	SC		03/27/2025	9.445		53,797	249,000
100204340	PLEASANT HILL	CA		03/31/2025	7.725		5,000	1,183,717
3310094222	LINWOOD	PA		02/06/2025	8.428		8,219	355,000
3410000757	TIVOLI	NY		03/28/2025	9.136		85,943	1,515,000
3310094117	SOUTH HOLLAND	IL		03/07/2025	8.498		1,547	325,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		241,040	1,470,600
100204178	LAKE FOREST	CA		03/31/2025	7.450		3,500	1,331,509
3340097400	PHILADELPHIA	PA		03/27/2025	8.708		18,612	238,000
3310096500	GRIFFIN	GA		03/19/2025	8.316		9,490	247,200
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		339,738	1,530,600
3410000754	PORT CHARLOTTE	FL		03/28/2025	8.536		21,072	530,000
3310090497	FOLEY	AL		03/19/2025	9.520		15,185	438,000
3410000753	PORT CHARLOTTE	FL		03/24/2025	8.536		21,072	520,000
3310096817	PHILADELPHIA	PA		03/07/2025	7.950		10,053	265,000
3500118021	NORTH PORT	FL		03/10/2025	8.830		33,043	395,000
3500118546	PORT CHARLOTTE	FL		03/21/2025	8.363		14,632	520,000
3340096624	MARBLE FALLS	TX		03/07/2025	9.065		19,572	403,000
3310088987	BALTIMORE	MD		01/08/2025	7.700		2,970	345,000
3310093203	BELLWOOD	IL		02/06/2025	8.323		12,964	290,000
3310090937	LEHIGH ACRES	FL		01/08/2025	8.666		4,889	380,000
3410000742	PEMBERTON	NJ		03/07/2025	8.936		35,503	315,000
3310087598	LOS ANGELES	CA		01/08/2025	8.946		3,089	1,700,000
3.62416E+11	SPOKANE	WA		01/17/2025	8.835		287,108	1,530,600
3410000744	POWDER SPRINGS	GA		03/07/2025	8.836		101,144	372,000
3340095037	KANSAS CITY	MO		03/07/2025	8.698		11,444	136,000
3340096326	BALTIMORE	MD		03/19/2025	9.207		8,386	210,000
3340094404	ROCHESTER	PA		03/27/2025	8.174		4,742	192,000
3500115251	HOUSTON	TX		01/27/2025	8.710		90,661	1,350,000
3310094602	WILMINGTON	DE		02/20/2025	8.743		10,030	245,000
3340087789	PALM COAST	FL		02/06/2025	8.507		56,034	450,000
3310093732	GARY	IN		03/07/2025	8.498		18,117	230,000
3310093366	COLUMBIA	SC		02/06/2025	8.491		4,960	180,000
3340087787	PALM COAST	FL		02/06/2025	8.507		64,525	450,000
3340092241	GOULDSBORO	PA		03/07/2025	8.708		12,514	350,000
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582		1,485	362,000
3340093445	KETCHIKAN	AK		03/07/2025	8.910		16,655	645,000
3340091953	WICHITA FALLS	TX		01/08/2025	9.013		5,544	112,500
3310092267	CHERRY HILL TOWNSHIP	NJ		03/07/2025	8.316		29,121	680,000
3310094633	SPARTA	NC		02/20/2025	8.407		6,187	238,000
3340092425	WILLIS	TX		03/07/2025	9.177		47,875	385,000
3340097652	GARY	IN		03/27/2025	8.910		19,958	120,000
3410000748	PHILADELPHIA	PA		03/14/2025	8.736		24,148	270,000
3310092924	WESLACO	TX		01/16/2025	8.470		2,243	147,000
3340094414	AKRON	OH		02/13/2025	8.738		12,870	115,000
3310094607	GOODLETTSVILLE	TN		03/07/2025	9.135		31,811	860,000
3410000776	PHILADELPHIA	PA		03/28/2025	8.736		66,440	415,000
3310096629	MARBLE FALLS	TX		03/07/2025	8.841		6,912	397,000
3310096627	MARBLE FALLS	TX		03/19/2025	8.841		6,466	397,000
3340096357	PINE BUSH	NY		03/27/2025	9.451		154,416	450,000
3310094830	LEHIGH ACRES	FL		02/20/2025	8.666		26,309	328,000
3310087511	MABANK	TX		01/08/2025	8.974		85,438	1,141,000
3410000684	SEVIERVILLE	TN		01/17/2025	8.784		146,956	815,000
3500116857	TEXAS CITY	TX		03/21/2025	8.175		52,745	365,000
3500117829	PORT CHARLOTTE	FL		03/21/2025	8.365		49,100	375,000
3500117575	NORTH PORT	FL		03/21/2025	8.990		8,177	355,000

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3500110612	CHATTANOOGA	TN		02/18/2025	8.948		119,516	627,000
3500116855	ROSHARON	TX		03/21/2025	8.175		89,069	460,000
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289		4,938	270,000
3310092316	CLEVELAND	OH		01/16/2025	8.428		7,971	240,000
3310092423	WILLIS	TX		03/07/2025	8.974		13,503	385,000
3310092132	OAK HILL	WV		02/06/2025	8.666		13,677	188,000
3410000765	CADIZ	KY		03/24/2025	8.736		94,606	336,000
3500117223	NORTH PORT	FL		03/10/2025	8.955		21,567	355,000
3340095500	AUGUSTA	GA		03/27/2025	8.708		8,583	150,000
3310094597	COTTONWOOD SHORES	TX		02/20/2025	8.841		12,602	310,000
3310094595	COTTONWOOD SHORES	TX		02/20/2025	8.841		13,925	310,000
3310090403	PITTSBURGH	PA		03/19/2025	9.009		3,172	335,000
3340085843	DUNCAN	OK		03/27/2025	8.892		21,344	171,000
3310089449	BALTIMORE	MD		01/08/2025	8.743		10,918	255,000
3310093743	CLEVELAND	OH		02/06/2025	8.673		7,281	117,000
3310095998	INDIANAPOLIS	IN		03/07/2025	9.702		17,475	290,000
3310093375	HARTLAND	ME		03/07/2025	9.359		5,524	210,000
3410000685	SEVIERVILLE	TN		01/17/2025	8.784		28,099	660,000
3310092424	WILLIS	TX		03/07/2025	8.974		16,743	385,000
3310092426	WILLIS	TX		03/07/2025	8.974		15,160	385,000
3310095686	GARY	IN		03/07/2025	8.666		6,645	186,000
3500110809	HOLLYWOOD	FL		01/08/2025	8.275		66,925	1,000,000
3310094972	PAHOA	HI		03/07/2025	8.666		14,716	375,000
3500118539	SENECA	SC		03/21/2025	8.800		17,489	300,000
3410000755	PORT CHARLOTTE	FL		03/24/2025	8.536		22,666	530,000
3500118566	PALM COAST	FL		03/21/2025	8.488		64,630	1,465,000
3310087799	ORLANDO	FL		03/07/2025	8.148		46,616	770,000
3310087957	SODDY-DAISY	TN		02/13/2025	9.289		31,290	411,000
3310089759	FAYETTEVILLE	NC		02/13/2025	9.289		11,258	358,000
3310091989	CHICAGO	IL		03/07/2025	8.708		1,782	355,000
3310092725	WASHINGTON	MO		03/19/2025	8.666		14,399	449,000
3310095237	CHICAGO	IL		03/07/2025	8.323		6,007	270,000
3310089756	FAYETTEVILLE	NC		02/13/2025	9.289		12,969	395,000
3310095040	CAPE CORAL	FL		03/07/2025	8.666		9,374	570,000
3310095175	PINE HILL	NJ		03/07/2025	8.316		39,570	455,000
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289		12,763	545,000
3310089757	FAYETTEVILLE	NC		02/13/2025	9.289		10,035	396,500
3310094827	VALDOSTA	GA		02/13/2025	8.428		20,282	173,500
3310093463	ATLANTA	GA		02/13/2025	8.953		27,685	750,000
3500117776	NORTH PORT	FL		03/21/2025	8.990		87,801	330,000
3310094894	SANFORD	FL		02/20/2025	9.289		34,869	455,000
3410000729	SEVIERVILLE	TN		03/14/2025	8.736		45,418	1,153,000
3410000775	SEVIERVILLE	TN		03/28/2025	8.736		177,361	1,080,000
3500109029	LEHIGH ACRES	FL		10/16/2024	8.783		28,820	365,000
3500109038	LEHIGH ACRES	FL		10/16/2024	8.783		30,224	365,000
3410000906	RUMSON	NJ		06/13/2025	8.754		364,506	29,500,000
3241110328	NORTH CHARLESTON	SC		04/01/2025	8.975		230,094	5,760,000
3410000787	LONG BRANCH	NJ		04/11/2025	8.706		502,725	11,450,000
3340098501	MONROE	NY		06/05/2025	8.962		1,695,024	9,300,000
3250555587	WOODINVILLE	WA		06/30/2025	8.555		37,640	5,650,000
3250265595	WOODINVILLE	WA		04/23/2025	8.688		413,285	5,900,000
3500119636	ALPHARETTA	GA		06/09/2025	7.765		57,587	6,200,000
3500123379	ENCINO	CA		06/09/2025	7.640		196,693	6,800,000
3410000891	NASHVILLE	TN		06/13/2025	8.554		1,555,511	17,125,000
3340097940	MONROE	NY		06/05/2025	9.082		1,426,066	5,800,000

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3500118865	SANTA BARBARA	CA		05/02/2025	7.868		28,485	5,900,000
3.62509E+11	BELL CANYON	CA		05/27/2025	8.185		256,120	4,735,000
3500125327	SCOTTSDALE	AZ		06/26/2025	7.500		10,950	7,525,000
3410000877	WEEHAWKEN	NJ		06/06/2025	8.754		161,042	7,575,000
324110238	NORTH CHARLESTON	SC		04/01/2025	8.850		677,883	7,370,000
3500119543	KIHEI	HI		04/07/2025	8.505		204,820	4,800,000
324128515	BOISE	ID		05/28/2025	9.053		300,060	7,000,000
324127355	BOISE	ID		05/28/2025	9.053		294,005	7,030,000
324126869	BEND	OR		05/28/2025	8.903		194,000	2,784,000
3.62506E+11	PORTLAND	ME		05/12/2025	7.960		50,000	3,400,000
3340098366	LA JOLLA	CA		05/29/2025	8.500		105,415	1,870,000
3410000782	TENAFLY	NJ		04/30/2025	8.706		366,684	5,699,000
324127367	BOISE	ID		05/28/2025	9.053		272,525	6,165,000
3500121510	LOS ANGELES	CA		06/09/2025	7.765		238,081	4,600,000
3410000802	NASHVILLE	TN		04/30/2025	8.506		316,921	3,550,000
3500122065	WEST LONG BRANCH	NJ		06/09/2025	8.390		231,384	7,000,000
3340104610	BROOKLYN	NY		06/26/2025	8.418		249,480	1,825,000
3410000805	SURF CITY	NJ		04/30/2025	8.706		211,614	2,800,000
325040528	BAKERSFIELD	CA		05/28/2025	8.965		1,186,449	7,035,000
3500122074	MANHATTAN BEACH	CA		05/22/2025	7.620		88,837	2,850,000
325041358	BAKERSFIELD	CA		05/28/2025	8.965		1,553,030	6,455,000
3500122113	SHERMAN OAKS	CA		05/22/2025	7.733		107,162	3,475,000
3340101829	CHICAGO	IL		05/29/2025	8.230		125,636	1,880,000
3340100474	NORWALK	CT		05/22/2025	8.614		19,488	1,375,000
325041120	BAKERSFIELD	CA		05/28/2025	8.965		894,622	6,450,000
3340101696	BIG PINE KEY	FL		06/26/2025	8.922		208,211	1,700,000
3340099741	PORT JEFFERSON	NY		05/22/2025	8.746		64,865	1,425,000
3410000873	KINGSLAND	TX		06/06/2025	8.754		76,819	2,410,000
3340099392	SMITHTOWN	NY		04/10/2025	8.688		41,843	1,100,000
3500122599	COSTA MESA	CA		06/26/2025	7.985		83,121	4,695,000
3500120799	SHERMAN OAKS	CA		04/21/2025	7.730		438,778	3,150,000
3410000899	TAMPA	FL		06/20/2025	8.554		46,907	6,997,000
3500119385	LOS ANGELES	CA		04/07/2025	7.693		128,325	2,832,000
3340093342	SOUTH ORANGE VILLAGE	NJ		04/10/2025	8.652		67,530	1,400,000
3340096897	GREENVILLE	NC		04/24/2025	8.890		264,094	2,040,000
3340095839	DUNNELLON	FL		04/10/2025	8.890		265,826	1,885,000
325031060	EL DORADO HILLS	CA		04/23/2025	8.500		66,770	1,300,000
3340100477	BAYVILLE	NY		04/24/2025	8.677		25,682	1,054,000
3.62508E+11	SCOTTSDALE	AZ		04/17/2025	7.220		76,000	1,100,000
3340098967	TOMS RIVER	NJ		05/22/2025	8.614		17,250	1,170,000
3340101635	EAST ORANGE	NJ		05/22/2025	8.614		10,217	822,000
3340099826	PHILADELPHIA	PA		04/24/2025	8.819		74,044	1,180,000
3.62512E+11	SEATTLE	WA		06/12/2025	7.515		372,000	4,629,000
3340097057	NEW ROCHELLE	NY		04/10/2025	8.154		94,684	1,300,000
3340104153	SAN DIEGO	CA		06/26/2025	8.256		60,045	850,000
3340100071	HAMPTON BAYS	NY		04/24/2025	8.154		17,820	990,000
3340096896	GREENVILLE	NC		04/24/2025	8.890		383,743	1,638,000
3340103026	OAKDALE	NY		05/29/2025	8.596		60,746	815,000
3340100100	EASTON	CT		04/24/2025	8.670		106,084	1,028,000
3500122675	NORTH BAY VILLAGE	FL		06/09/2025	8.703		166,170	6,500,000
3340098284	FAIR LAWN	NJ		04/10/2025	8.599		35,189	767,000
3410000843	WESTFIELD	NJ		05/15/2025	8.498		49,018	2,995,000
3340102323	BRONX	NY		05/29/2025	8.614		47,330	900,000
3340098808	ATLANTA	GA		04/10/2025	8.154		29,423	780,000
3700005838	WESTFIELD	NJ		04/11/2025	8.050		43,656	2,200,000

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3340102902	NEWARK	NJ		06/05/2025	8.326		79,200	820,000
3340092322	ELLICOTT CITY	MD		05/22/2025	8.614		59,103	1,300,000
3500122088	LOS ANGELES	CA		05/22/2025	7.983		85,084	1,947,500
3500122751	LONG BRANCH	NJ		06/09/2025	8.390		109,337	4,500,000
3410000881	FLORHAM PARK	NJ		06/06/2025	8.654		167,708	2,450,000
3340103159	TEANECK	NJ		05/29/2025	8.614		43,006	796,000
3340097927	PHILADELPHIA	PA		05/29/2025	8.884		75,359	1,810,000
3500124124	SOMERVILLE	MA		06/26/2025	8.110		57,878	1,625,000
3500120899	AUSTIN	TX		05/22/2025	8.170		598,336	4,359,260
3340101838	DES MOINES	WA		05/29/2025	8.746		15,743	680,000
3500120898	AUSTIN	TX		05/22/2025	8.170		722,382	4,328,360
3410000854	WEST PALM BEACH	FL		05/15/2025	8.598		394,570	3,507,000
3700005789	SAN CLEMENTE	CA		04/11/2025	7.900		335,205	4,450,000
3340103052	FREEPORT	NY		06/05/2025	8.464		21,582	812,000
3700005788	SAN CLEMENTE	CA		04/11/2025	7.900		409,646	4,450,000
3340096020	TAVARES	FL		04/24/2025	9.425		171,914	960,000
3340100805	DEER PARK	NY		06/05/2025	8.464		31,838	681,000
3410000780	WESTFIELD	NJ		04/11/2025	8.806		262,790	2,165,000
3340094087	MELROSE	MA		05/29/2025	8.614		56,258	1,470,000
3410000777	JERSEY CITY	NJ		04/07/2025	8.806		148,991	1,642,000
3340096899	GREENVILLE	NC		04/24/2025	8.890		361,130	2,040,000
3410000882	FRANKLIN	TN		06/06/2025	8.754		5,937	2,350,000
3340101850	CENTRAL ISLIP	NY		05/29/2025	8.614		39,580	660,000
3340088177	EAST QUOGUE	NY		06/26/2025	8.718		35,006	807,000
3.62508E+11	SEATTLE	WA		04/17/2025	7.530		295,000	2,940,000
3340099035	PLAINFIELD	NJ		04/10/2025	8.688		40,946	655,000
3340099848	BRENTWOOD	NY		05/29/2025	8.602		7,299	725,000
3500120443	MIAMI	FL		04/07/2025	7.540		58,870	1,030,000
3340099693	DOVER	NJ		04/10/2025	8.154		7,920	580,000
3340095087	BROOKLYN	NY		04/24/2025	8.154		74,468	789,000
3700005823	JACKSON	NJ		05/15/2025	8.185		18,428	1,540,000
3340098867	HOLMDEL	NJ		04/24/2025	8.296		19,840	600,000
3410000795	NASHVILLE	TN		04/11/2025	9.106		134,858	2,300,000
3340100211	WAYNE	NJ		05/22/2025	9.088		285,432	1,460,000
3410000830	LIGHTHOUSE POINT	FL		05/05/2025	8.598		87,951	3,438,000
3410000883	CHATHAM	NJ		06/20/2025	8.754		38,479	2,520,000
3340101227	WEST SAYVILLE	NY		06/05/2025	8.350		62,611	725,000
3340104767	FLAGLER BEACH	FL		06/26/2025	8.028		50,569	1,201,000
3340099294	NAPERVILLE	IL		04/24/2025	8.688		34,848	590,000
3340099932	COLUMBIA	SC		06/05/2025	8.824		8,069	764,000
3340097870	AWENDAW	SC		04/10/2025	9.431		167,545	827,000
3410000790	LIVINGSTON	NJ		04/11/2025	8.706		56,567	1,900,000
3340101999	SAN BERNARDINO	CA		05/29/2025	8.500		7,852	535,000
3340097576	CHERRY HILL	NJ		04/24/2025	8.819		7,643	517,000
325027142	JOHNS ISLAND	SC		05/28/2025	9.415		310,832	7,200,000
3340095170	PATCHOGUE	NY		04/24/2025	8.670		61,894	610,000
3410000736	LIVINGSTON	NJ		04/07/2025	8.706		328,094	2,050,000
3340098622	WANTAGE	NJ		04/10/2025	8.154		17,167	750,000
3410000791	WEST ORANGE	NJ		04/11/2025	8.706		58,652	1,125,000
3340097165	CENTRAL ISLIP	NY		04/10/2025	8.670		49,757	579,000
3340087795	LEOMINSTER	MA		05/22/2025	8.614		23,760	670,000
3340103162	EAST ORANGE	NJ		05/29/2025	7.780		59,400	590,000
3340094993	PERTH AMBOY	NJ		04/10/2025	8.154		24,156	560,000
3.62508E+11	SAN BERNARDINO	CA		04/17/2025	8.275		44,500	603,000
3340099289	WEST HEMPSTEAD	NY		04/10/2025	8.677		5,239	585,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000799	NEWARK	NJ		04/17/2025	8.706		212,752	1,400,000
3410000841	VENTNOR	NJ		06/13/2025	8.354		99,546	1,200,000
3410000793	NASHVILLE	TN		04/11/2025	9.106		257,073	2,300,000
3500114215	WINDERMERE	FL		04/21/2025	7.730		188,294	16,000,000
3340102115	PHOENIX	AZ		05/22/2025	8.800		82,028	805,000
3410000768	FRANKLIN LAKES	NJ		04/11/2025	8.906		57,022	3,510,000
3340097022	EDISON	NJ		04/24/2025	8.932		100,434	990,000
3410000769	AUSTIN	TX		04/17/2025	8.406		276,821	1,300,000
3700005804	SEASIDE HEIGHTS	NJ		04/17/2025	8.469		24,204	750,000
3410000819	BRIGANTINE	NJ		06/06/2025	8.354		32,043	950,000
3340098541	CAMDEN	NJ		06/05/2025	8.824		113,732	740,000
3340100034	LINCOLNTON	NC		05/22/2025	8.962		237,070	1,245,000
3340102558	RAHWAY	NJ		06/05/2025	8.800		31,913	540,000
3.62511E+11	DALLAS	TX		05/27/2025	7.385		437,000	2,090,000
3340100250	DECATUR	GA		04/24/2025	8.296		14,323	450,000
3340101717	HEMPSTEAD	NY		06/05/2025	8.662		16,014	757,000
100208932	RALEIGH	NC		04/29/2025	8.150		11,600	765,696
3340101198	BRIDGEPORT	CT		05/22/2025	8.614		15,808	445,000
325023883	LA VERKIN	UT		04/23/2025	8.775		168,757	695,000
3500121334	ANDOVER	MA		04/07/2025	7.755		24,564	750,000
3340103257	PEPPERELL	MA		05/29/2025	8.512		11,088	770,000
100208813	STERLING HEIGHTS	MI		04/29/2025	12.125		40,000	351,584
3340103919	CHICAGO	IL		06/26/2025	8.328		88,704	660,000
3410000893	SEVIERVILLE	TN		06/13/2025	8.554		109,000	1,325,000
3340096468	PORT CHARLOTTE	FL		06/05/2025	9.058		200,779	856,000
3340096630	LOGANVILLE	GA		04/10/2025	8.748		75,781	525,000
3340102726	MILILANI	HI		05/29/2025	8.230		35,640	450,000
3340099840	HOWELL TOWNSHIP	NJ		06/05/2025	8.524		58,346	590,000
3340096474	BRANDON	FL		04/24/2025	8.724		24,520	512,000
325030421	HENDERSON	NV		05/28/2025	8.765		146,505	3,280,000
3340103672	EAST PATCHOGUE	NY		06/05/2025	8.470		25,582	535,000
3340098444	SOMERS POINT	NJ		04/10/2025	8.688		25,281	465,000
3500118025	DAVIDSON	NC		04/07/2025	8.255		206,207	1,487,000
3410000796	LYNDHURST	NJ		04/17/2025	8.606		54,797	834,000
3340088808	TUCKER	GA		04/10/2025	9.193		206,072	1,000,000
3340102876	CEDAR RAPIDS	IA		06/26/2025	8.850		83,556	515,000
100213123	SPRING HILL	TN		05/29/2025	9.400		57,000	1,160,584
3340102843	WOONSOCKET	RI		05/29/2025	8.824		25,666	527,000
3500118770	HOUSTON	TX		04/21/2025	8.168		148,523	1,900,000
3340099566	ROSETO	PA		04/10/2025	8.670		20,616	480,000
3340100783	FAYETTEVILLE	NC		04/24/2025	8.688		59,191	480,000
3340099415	RUNNEMEDE	NJ		04/10/2025	8.154		15,840	380,000
100208139	SAINT PAUL	MN		04/29/2025	10.125		32,000	1,340,000
3340102195	LAPORTE	IN		06/26/2025	9.522		343,799	2,286,000
3500118741	WEST END	NC		04/07/2025	8.318		114,274	872,000
325032286	WASHINGTON	UT		05/28/2025	8.828		19,466	1,275,000
3340100398	SCHILLER PARK	IL		04/24/2025	8.890		35,759	415,000
3340102925	BOYNTON BEACH	FL		05/29/2025	8.614		7,920	355,000
3340099084	OAK ISLAND	NC		05/22/2025	9.352		37,640	633,000
3410000779	COLLINGSWOOD	NJ		04/07/2025	8.306		118,426	975,000
3340098183	SPARTA	NJ		04/24/2025	8.872		21,384	380,000
3340101844	NEWBURGH	NY		05/22/2025	8.344		18,591	395,000
3340101568	WEST NEW YORK	NJ		06/26/2025	8.604		82,583	1,120,000
3340102944	WEST HAVEN	CT		06/26/2025	8.718		12,038	425,000
3340098084	PENSACOLA	FL		04/10/2025	8.551		17,294	445,000

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3340096101	GRAHAM	NC		04/24/2025	9.425		80,363	604,000
3340102260	SACRAMENTO	CA		06/26/2025	9.342		228,135	1,000,000
3340101872	DECATUR	GA		05/29/2025	8.674		10,060	445,000
3340099028	BALTIMORE	MD		04/10/2025	8.593		36,931	480,000
3500123291	PORTER	TX		05/22/2025	8.733		98,086	875,000
3340102057	OAKLAND	NJ		05/29/2025	8.614		39,600	385,000
3.62513E+11	DALLAS	TX		06/12/2025	7.515		138,500	2,203,000
3340098392	BLOOMSBURY	NJ		04/10/2025	8.872		42,372	425,000
3340101723	PEMBERTON TOWNSHIP	NJ		06/26/2025	8.184		47,520	389,000
3340100543	BATON ROUGE	LA		04/24/2025	8.902		12,177	390,000
3340101497	ORLANDO	FL		05/22/2025	8.614		6,676	315,000
3700005928	NEWARK	NJ		04/17/2025	8.280		27,202	590,000
3340102783	VINELAND	NJ		06/05/2025	8.800		8,395	315,000
3500120379	HOLLYWOOD	FL		04/21/2025	7.730		10,880	525,000
3500122112	WEST END	NC		05/22/2025	8.358		144,368	833,000
3340096516	CARTERSVILLE	GA		04/10/2025	8.718		122,764	507,000
3500121362	BOLIVIA	NC		05/02/2025	7.805		4,531	500,000
3340099188	MIDLAND	NC		05/22/2025	9.232		20,608	450,000
3340098833	ORLANDO	FL		05/22/2025	8.614		6,748	355,000
3340100684	ANCHORAGE	AK		05/22/2025	9.268		192,530	950,000
3340100669	LOVELAND	OH		05/29/2025	8.668		12,672	300,000
3340097426	WEST HARTFORD	CT		05/29/2025	8.746		58,648	500,000
3700006049	PHILADELPHIA	PA		06/03/2025	8.380		20,914	675,000
3700005976	AMHERST	NY		06/03/2025	8.575		11,407	437,000
3340102855	KEANSBURG	NJ		06/26/2025	8.922		10,554	1,180,000
3340101825	PALM BAY	FL		05/22/2025	8.596		39,856	355,000
3340104373	PHILADELPHIA	PA		06/26/2025	8.334		60,641	450,000
3340101448	CAPE CORAL	FL		05/22/2025	8.818		25,096	340,000
325044762	SEVIERVILLE	TN		05/28/2025	8.840		372,112	1,490,000
3340100326	CHELTENHAM	PA		04/24/2025	8.688		8,712	500,000
3340103906	TRENTON	NJ		06/26/2025	8.418		16,038	305,000
100207572	ALGONQUIN	IL		04/29/2025	9.700		4,389	291,964
3340104108	PLAINVILLE	CT		06/26/2025	8.418		28,209	340,000
3340100834	COLUMBIA	SC		05/29/2025	8.968		63,241	500,000
3340096537	GREENVILLE	NC		05/22/2025	8.818		138,081	514,000
3340102428	SWANSEA	MA		05/22/2025	8.524		33,660	335,000
3340099714	GLEN BURNIE	MD		05/22/2025	9.124		13,306	350,000
3340098265	TAMPA	FL		04/10/2025	8.890		144,774	1,270,000
325020289	PIGEON FORGE	TN		04/23/2025	8.963		149,893	1,150,000
3340095712	CHICAGO	IL		05/29/2025	8.224		11,880	540,000
3410000792	VALRICO	FL		04/17/2025	8.706		25,224	500,000
100208349	WOODSTOCK	IL		04/29/2025	8.150		25,000	554,265
3340102188	DECATUR	GA		05/22/2025	8.224		45,995	398,000
3340102823	MILTON	FL		06/05/2025	8.980		48,993	395,000
100212974	HUTTO	TX		05/29/2025	10.200		10,000	505,961
325024872	ELKO	NV		04/23/2025	8.800		72,850	375,000
100208891	MOUNT VERNON	WA		04/29/2025	9.125		60,000	1,000,000
3410000879	EVANSTON	IL		06/06/2025	8.754		143,337	4,668,000
3340096714	THE COLONY	TX		06/05/2025	9.358		196,238	708,000
100213314	OLD BRIDGE	NJ		05/29/2025	7.990		15,000	611,200
3410000890	COLUMBIA	SC		06/13/2025	8.754		25,763	740,000
3340100462	GALVESTON	TX		04/24/2025	8.688		23,760	309,000
3410000778	ROYAL OAK	MI		04/07/2025	8.706		184,315	1,241,000
3340099422	MABANK	TX		05/22/2025	9.352		127,622	837,000
3340096476	CAPE CORAL	FL		04/24/2025	9.134		101,912	950,000

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3340099200	GLENDALE HEIGHTS	IL		04/24/2025	8.599		9,295	245,000
325044924	SEVIERVILLE	TN		05/28/2025	8.840		358,649	1,490,000
325022374	ELKO	NV		04/23/2025	8.800		84,850	375,000
3340099758	CINCINNATI	OH		04/24/2025	8.890		17,844	275,000
3340098560	CLEVELAND	OH		04/24/2025	8.451		3,288	248,000
3340099675	DALLAS	TX		04/24/2025	9.425		87,485	405,000
3340099365	SCRANTON	PA		05/22/2025	8.080		38,293	325,000
3340102364	ALBUQUERQUE	NM		05/22/2025	8.464		45,540	340,000
3340103215	MANTUA TOWNSHIP	NJ		06/05/2025	8.650		38,603	350,000
3340098613	HAZLETON	PA		04/24/2025	8.819		26,057	294,000
3340098442	LIBERTY	TX		04/24/2025	9.668		9,313	330,000
3340104227	BOURBONNAIS	IL		06/26/2025	8.184		25,740	268,000
3500125237	MIRAMAR	FL		06/26/2025	7.735		12,837	460,000
3340103795	LAKEWOOD	OH		06/26/2025	8.418		13,939	294,000
3340102370	CHICAGO	IL		05/29/2025	8.824		59,796	340,000
3340097231	LEWES	DE		04/10/2025	9.425		191,345	1,000,000
3340100039	JACKSONVILLE	FL		04/24/2025	8.961		11,252	250,000
3340098637	BARTLETT	TX		04/10/2025	9.045		40,370	298,000
3340100018	PHILADELPHIA	PA		05/22/2025	9.124		67,881	450,000
3500122573	HOUSTON	TX		05/22/2025	7.795		19,149	405,000
3340096572	FORT MYERS	FL		04/10/2025	9.163		84,094	360,000
3340104208	RIO RANCHO	NM		06/26/2025	8.772		31,680	262,000
3340101239	GULFPORT	MS		05/22/2025	8.224		18,216	225,000
3340101120	TRENTON	NJ		05/22/2025	8.884		10,296	252,000
3410000789	AUDUBON	NJ		04/11/2025	8.306		11,089	365,000
3340097814	KEAAU	HI		05/22/2025	9.082		99,048	650,000
3500122845	OCALA	FL		05/22/2025	8.485		301,375	1,262,000
100213193	JACKSONVILLE	NC		05/29/2025	9.450		1,000	233,000
3340098924	SAN ANTONIO	TX		04/24/2025	8.296		17,873	235,000
3340097991	MAYWOOD	IL		04/10/2025	8.961		46,812	380,000
3340096981	KING GEORGE	VA		05/22/2025	9.358		94,956	480,000
325026073	WOODLAND HILLS	UT		05/28/2025	8.840		455,997	2,000,000
3500125359	SPRINGFIELD	MA		06/26/2025	7.500		10,875	380,000
3340099978	LEHIGH ACRES	FL		05/22/2025	8.818		44,354	323,000
3340096778	CHICAGO	IL		04/10/2025	8.932		22,138	320,000
3340102559	PHILADELPHIA	PA		05/22/2025	8.746		25,621	290,000
3500119890	CHARLESTON	SC		04/07/2025	7.755		49,242	415,000
3500115869	FOREST HILL	TX		04/07/2025	9.068		51,896	2,936,920
3340102457	PENNSVILLE TOWNSHIP	NJ		05/22/2025	8.614		19,741	320,000
3340102032	SOUTH EUCLID	OH		05/22/2025	8.374		2,394	200,000
100207632	JACKSONVILLE	FL		04/29/2025	7.775		20,000	765,000
3340100360	EAST POINT	GA		05/22/2025	8.524		28,290	345,000
3340103872	MACON	GA		06/26/2025	8.634		14,132	355,000
3340102320	PENSACOLA	FL		05/22/2025	8.596		26,209	335,000
3340098875	KEAAU	HI		06/26/2025	9.960		47,639	970,000
3410000867	ATLANTIC CITY	NJ		06/06/2025	8.554		4,141	505,000
100213017	TURLOCK	CA		05/29/2025	8.950		15,000	1,056,000
3340099140	CHICAGO	IL		04/24/2025	8.961		18,648	230,000
3340101388	JACKSONVILLE	FL		05/22/2025	8.884		28,425	240,000
3340099931	ROCK HILL	SC		05/22/2025	8.614		23,896	255,000
3340104339	ELYRIA	OH		06/26/2025	8.478		36,670	290,000
3340102596	PHILADELPHIA	PA		05/29/2025	8.614		10,118	245,000
3340104931	WEST MEMPHIS	AR		06/26/2025	8.694		119,988	500,000
3410000786	AMISSVILLE	VA		04/11/2025	8.706		35,400	344,000
3340099975	LEHIGH ACRES	FL		05/22/2025	8.818		51,437	396,000

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3340100640	SANDY SPRINGS	GA		06/05/2025	9.562		68,904	1,500,000
3500122495	OCALA	FL		05/22/2025	8.485		351,050	1,506,000
3340100923	LAWTON	OK		05/22/2025	8.854		9,504	178,500
3340099181	BALTIMORE	MD		04/10/2025	8.890		62,984	605,000
3340101690	FLORISSANT	MO		05/22/2025	8.884		25,344	220,000
3410000816	LASCASSAS	TN		04/30/2025	8.706		149,418	1,300,000
3340103150	CHICAGO	IL		06/26/2025	8.922		19,958	315,000
3340099699	TACOMA	WA		04/24/2025	8.890		12,038	302,000
3500125009	MIAMI GARDENS	FL		06/26/2025	8.235		17,509	338,000
100212888	WEST PALM BEACH	FL		05/29/2025	10.150		15,500	467,348
3340100895	WATERBURY	CT		06/26/2025	8.718		66,384	325,000
3340099914	CONCORD	NC		05/22/2025	9.352		58,516	296,000
3410000844	MADISON	TN		05/09/2025	8.598		16,619	370,000
3340099192	CAPE CORAL	FL		05/22/2025	8.818		39,357	510,000
3340094750	MONTICELLO	NY		04/10/2025	8.890		134,177	760,000
325020492	ELKO	NV		04/23/2025	8.800		129,800	375,000
3340102256	INDIANAPOLIS	IN		06/26/2025	8.988		13,574	437,000
3340099933	DOLTON	IL		05/22/2025	8.578		16,315	240,000
3340099325	DANIELS	WV		04/24/2025	8.890		7,405	229,000
3340099971	CAPE CORAL	FL		05/22/2025	8.818		52,472	510,000
3340100090	TRENTON	NJ		05/29/2025	8.614		29,740	255,000
100208325	TRACY	CA		04/29/2025	11.725		75,000	970,000
3500124045	LOUISVILLE	KY		06/09/2025	7.560		29,000	359,000
3340098322	CHICAGO	IL		04/24/2025	8.688		12,973	254,000
3340097826	PALESTINE	TX		05/22/2025	8.824		35,617	230,000
3410000810	VINELAND	NJ		04/17/2025	8.906		21,500	325,000
3340101495	LOCKPORT	IL		05/22/2025	8.224		40,392	225,000
3340101601	COATESVILLE	PA		05/22/2025	8.614		19,729	335,000
3340104584	PHILADELPHIA	PA		06/26/2025	8.604		5,940	310,000
3410000798	EAST ORANGE	NJ		04/30/2025	8.406		24,735	470,000
3410000759	LAKEWOOD	OH		04/07/2025	8.302		27,111	297,000
3340099922	LANSING	IL		04/24/2025	8.451		3,889	160,000
3340101265	HOUSTON	TX		05/22/2025	9.412		128,663	560,000
3340100416	ROCHESTER	NY		05/22/2025	8.818		1,782	121,000
100213407	SAINT JOHNS	FL		05/29/2025	9.200		50,000	607,378
3340097274	CHICAGO	IL		04/10/2025	8.961		36,036	430,000
3340100671	METAIRIE	LA		05/22/2025	8.818		266,780	975,000
100213445	ROCKLIN	CA		05/29/2025	9.575		15,000	632,548
3340101416	DETROIT	MI		05/22/2025	8.884		29,904	360,000
3340100452	PUNTA GORDA	FL		05/22/2025	8.818		44,827	550,000
3340098823	CHICAGO	IL		04/10/2025	8.890		13,694	185,000
3340100758	CHICAGO	IL		05/22/2025	8.824		23,079	371,000
3340099844	PHILADELPHIA	PA		04/24/2025	8.783		49,896	290,000
3340097716	CHICAGO	IL		04/24/2025	8.599		73,033	300,000
3410000804	PHILADELPHIA	PA		04/30/2025	8.606		15,721	250,000
3340101151	BIRMINGHAM	AL		05/22/2025	8.614		26,991	190,000
3340104529	CHICAGO	IL		06/26/2025	8.634		32,097	310,000
3340104534	PHILADELPHIA	PA		06/26/2025	8.418		32,739	360,000
3700005895	NEWARK	NJ		05/15/2025	8.210		61,425	820,000
3340099521	MINERAL WELLS	TX		05/22/2025	9.058		12,509	325,000
3340100953	HAMPSTEAD	NC		05/22/2025	9.352		42,823	714,000
3340100919	WICHITA FALLS	TX		05/22/2025	8.884		7,049	170,000
3500119688	BEACON	NY		05/02/2025	7.993		70,486	850,000
3340103353	KEAAU	HI		06/26/2025	8.892		40,249	490,000
3340099020	CHARLOTTE	NC		04/24/2025	9.045		124,809	800,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340082167	KEAAU	HI		04/24/2025	8.890		80,193	835,000
3340101175	WACO	TX		05/22/2025	8.614		15,825	160,000
3410000863	NASHVILLE	TN		06/13/2025	8.554		43,864	1,560,000
3340104669	MADISON	NC		06/26/2025	8.850		67,320	227,500
3340094965	GARY	IN		04/10/2025	8.688		13,464	215,000
3340101700	AMARILLO	TX		05/22/2025	8.632		26,090	145,000
3500123123	GREENVILLE	SC		06/09/2025	8.578		35,860	238,000
3340101693	BIRMINGHAM	AL		05/29/2025	8.884		11,642	150,000
3340097715	PORT ALLEN	LA		06/05/2025	8.818		20,244	203,500
100208106	DAWSONVILLE	GA		04/29/2025	9.475		5,000	572,264
3340101714	CLEVELAND	OH		05/22/2025	8.818		12,023	150,000
3340100368	HOUSTON	TX		05/22/2025	9.088		232,531	1,605,000
3340103241	HOUSTON	TX		06/05/2025	8.596		69,449	260,000
3340101878	SAINT JOSEPH	MO		06/26/2025	9.516		13,939	270,000
3340098407	MOUNT MORRIS	MI		04/24/2025	8.688		4,991	86,000
3340102359	CLEVELAND	OH		06/26/2025	8.718		7,982	94,000
3340097528	FORT MYERS	FL		04/10/2025	9.425		133,980	340,000
3340098475	SHALLOTTE	NC		06/26/2025	9.324		318,862	828,000
3340100386	HOUSTON	TX		05/22/2025	9.088		220,144	1,405,000
3340103060	BRISTOL	VA		06/26/2025	8.958		15,206	165,000
3340102856	WASHINGTON COURT HOUSE	OH		06/26/2025	8.928		54,458	172,000
3340099216	SNEADS FERRY	NC		05/22/2025	9.352		110,223	538,000
100213346	NORTHAMPTON	PA		05/29/2025	9.775		1,907	488,251
3340101935	ORLANDO	FL		05/29/2025	8.950		167,288	865,000
3340101658	BIRMINGHAM	AL		05/22/2025	8.614		31,423	140,000
3340097874	PLEASANTVILLE	NJ		04/10/2025	8.154		31,007	229,000
3340101349	CHICAGO HEIGHTS	IL		06/26/2025	8.988		57,422	246,000
3340101224	CHICAGO	IL		05/22/2025	8.980		14,612	260,000
3340101196	WEST MIFFLIN	PA		05/29/2025	8.080		28,229	248,000
3410000860	MOORESVILLE	NC		05/15/2025	8.598		79,770	380,000
3410000851	CEDARTOWN	GA		05/09/2025	8.698		79,922	350,000
3340101271	MANSFIELD	OH		05/29/2025	8.980		37,002	139,000
3340082743	YORK	PA		05/22/2025	9.358		512,300	1,238,000
3410000751	COLUMBUS	GA		04/30/2025	8.506		74,025	225,000
3340101540	BINGHAMTON	NY		05/29/2025	9.124		22,106	150,000
3340102319	SPRINGFIELD	OH		05/29/2025	8.884		8,870	120,000
3340099884	GOODLAND	IN		06/26/2025	8.718		19,008	176,000
3410000846	CEDARTOWN	GA		05/09/2025	8.698		76,913	335,000
3410000847	CEDARTOWN	GA		05/09/2025	8.698		64,279	335,000
3340104548	CALABASH	NC		06/26/2025	9.432		254,883	800,000
3410000901	NASHVILLE	TN		06/20/2025	8.754		100,926	3,365,000
3500120596	ORANGE CITY	FL		05/22/2025	8.733		31,736	336,000
3340101727	BASTROP	TX		05/22/2025	9.058		148,332	374,000
3340100188	VONORE	TN		06/26/2025	8.922		102,041	732,000
3340103275	AKRON	OH		05/29/2025	8.074		23,590	132,000
3340095148	SILVIS	IL		06/26/2025	8.988		11,088	100,000
3340103577	DETROIT	MI		06/26/2025	8.742		13,385	250,000
3340097529	FORT MYERS	FL		04/10/2025	9.425		154,505	340,000
3340101374	CAPE CORAL	FL		05/29/2025	9.358		98,314	568,000
3410000886	THE COLONY	TX		06/06/2025	8.654		186,190	640,000
3340102242	LEHIGH ACRES	FL		06/26/2025	8.940		66,657	345,000
3340100427	CONCORD	NC		06/26/2025	9.522		59,835	390,000
3340103333	PEORIA	IL		06/26/2025	8.778		12,937	100,000
100208677	CONCORD	NC		04/29/2025	9.999		50,000	605,870
100207818	EL DORADO HILLS	CA		04/29/2025	8.050		5,000	633,239

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3500121041	HERNANDO	FL		05/22/2025	8.985		109,864	350,000
100207991	CORONADO	CA		04/29/2025	8.500		60,000	1,550,000
3500121647	INVERNESS	FL		06/09/2025	8.955		69,709	345,000
3500121648	INVERNESS	FL		05/22/2025	8.985		67,813	345,000
3500121646	INVERNESS	FL		05/22/2025	8.985		13,084	350,000
3500118159	KILLEEN	TX		04/07/2025	9.255		102,587	330,000
3500118399	HOUSTON	TX		05/02/2025	8.180		54,108	550,000
3410000723	RAY CITY	GA		02/14/2025	8.590		124,956	1,950,000
100215934	SAN TAN VALLEY	AZ		07/11/2025	7.750	505,836		609,000
100215935	DAVIE	FL		07/11/2025	7.500	119,734		190,000
100215936	PARADISE VALLEY	AZ		07/11/2025	7.375	3,563,431		4,775,000
100215939	TEMECULA	CA		07/11/2025	7.500	1,061,302		1,215,000
100215940	SAN ANTONIO	TX		07/11/2025	8.000	158,653		216,000
100215941	MELBOURNE	FL		07/11/2025	7.125	343,082		445,000
100215942	AURORA	OH		07/11/2025	7.875	600,804		696,000
100215943	SOUTHFIELD	MI		07/11/2025	7.875	179,777		245,000
100215944	IGO	CA		07/11/2025	7.875	260,925		360,000
100215945	EAST PALO ALTO	CA		07/11/2025	7.375	888,571		1,315,000
100215946	FRANKLIN PARK	IL		07/11/2025	7.625	229,720		315,000
100215949	PHILADELPHIA	PA		07/11/2025	7.875	204,310		280,000
100215950	CLIFTON	NJ		07/11/2025	7.875	387,402		621,000
100215952	GARY	IN		07/11/2025	7.750	116,957		153,000
100215953	CARROLLTON	TX		07/11/2025	7.625	309,198		401,000
100215955	WILMINGTON	NC		07/11/2025	7.875	200,248		272,500
100215958	FRESNO	CA		07/11/2025	7.750	355,556		435,000
100215959	SAN ANTONIO	TX		07/11/2025	8.000	150,574		205,000
100215962	FRISCO	TX		07/11/2025	7.375	1,489,089		2,100,000
100215964	CENTRAL	SC		07/11/2025	7.250	579,921		709,000
100215965	LAGUNA HILLS	CA		07/11/2025	6.750	2,010,698		2,960,000
100215967	INDIAN HEAD PARK	IL		07/11/2025	7.500	303,470		375,000
100215969	RICHMOND	TX		07/11/2025	7.875	376,320		450,000
100215971	BONITA SPRINGS	FL		07/11/2025	7.875	561,610		640,000
100215972	ALLENTOWN	PA		07/11/2025	7.750	231,884		314,000
100215974	AGOURA HILLS	CA		07/11/2025	7.625	3,120,815		4,300,000
100215975	HOUSTON	TX		07/11/2025	9.000	178,500		200,000
100215977	POINCIANA	FL		07/11/2025	7.000	99,916		150,000
100215978	HERRIMAN	UT		07/11/2025	7.125	524,005		800,000
100215981	BONITA SPRINGS	FL		07/11/2025	7.750	1,582,481		2,100,000
100215982	KLAMATH FALLS	OR		07/11/2025	7.375	155,760		255,000
100215985	PLACENTIA	CA		07/11/2025	8.000	1,338,276		1,602,000
100215986	MOORESVILLE	NC		07/11/2025	7.750	553,995		679,000
100215987	PALMER	AK		07/11/2025	7.000	275,159		370,000
100215989	SAN DIEGO	CA		07/11/2025	7.375	347,393		465,000
100215991	NORTH MIAMI BEACH	FL		07/11/2025	7.625	390,557		488,000
100215992	NORTH WALES	PA		07/11/2025	7.750	189,000		285,000
100215993	FORT WORTH	TX		07/11/2025	7.000	258,317		320,000
100215994	ORLANDO	FL		07/11/2025	7.125	140,882		232,000
100215995	MERCED	CA		07/11/2025	7.750	154,350		300,000
100215996	STOCKTON	CA		07/11/2025	7.125	127,993		400,000
100215997	JONESBORO	AR		07/11/2025	8.250	160,650		180,000
100215998	BERKELEY	CA		07/11/2025	7.375	353,710		735,000
100215999	CROCKETT	CA		07/11/2025	7.750	569,820		650,000
100216002	ATASCADERO	CA		07/11/2025	7.750	618,318		875,000
100216003	WHITTIER	CA		07/11/2025	8.625	539,438		685,000
100216004	HARBOR CITY	CA		07/11/2025	7.000	976,604		1,225,000

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100216005	MIAMI	FL		07/11/2025	7.125	947,361		1,195,000
100216006	WALNUT CREEK	CA		07/11/2025	7.375	377,367		455,000
100216007	FELTON	DE		07/11/2025	7.375	307,562		550,000
100216009	HAYWARD	CA		07/11/2025	7.000	868,268		1,300,000
100216010	WINTER SPRINGS	FL		07/11/2025	7.375	113,711		150,000
100216011	SAN ANTONIO	TX		07/11/2025	7.000	794,736		1,000,000
100216012	WEST PALM BEACH	FL		07/11/2025	6.875	1,518,887		3,740,000
100216013	ARLINGTON	TX		07/11/2025	7.375	222,412		270,000
100216015	SANTA ANA	CA		07/11/2025	7.500	1,639,021		1,975,000
100216016	HOLLYWOOD	FL		07/11/2025	7.375	654,251		915,000
100216017	ROYAL PALM BEACH	FL		07/11/2025	7.500	418,251		545,000
100216018	BURLINGAME	CA		07/11/2025	7.000	2,045,107		3,350,000
100216021	GRAND PRAIRIE	TX		07/11/2025	7.375	333,689		575,000
100218122	WHEATON	IL		07/22/2025	7.875	205,144		245,000
100218124	BOUNTIFUL	UT		07/22/2025	7.375	1,655,977		2,225,000
100218125	POWAY	CA		07/22/2025	7.500	1,864,622		2,400,000
100218126	MARYSVILLE	CA		07/22/2025	7.625	227,928		275,000
100218129	HENDERSON	NV		07/22/2025	7.375	1,049,794		1,225,000
100218131	SUMMIT	NJ		07/22/2025	7.250	759,364		1,000,000
100218132	CEDAR HILLS	UT		07/22/2025	6.750	1,209,354		1,500,000
100218133	MOUNT DORA	FL		07/22/2025	7.250	269,265		398,000
100218134	FORT LAUDERDALE	FL		07/22/2025	6.875	2,032,719		2,875,000
100218135	BROOKFIELD	WI		07/22/2025	6.875	257,365		510,000
100218136	SACRAMENTO	CA		07/22/2025	7.250	155,583		275,000
100218138	THOUSAND OAKS	CA		07/22/2025	7.875	1,024,402		1,225,000
100218140	TEMECULA	CA		07/22/2025	7.375	1,143,518		1,387,000
100218141	SAINT GEORGE	UT		07/22/2025	7.000	2,226,348		3,063,000
100218142	FRESNO	CA		07/22/2025	7.375	211,925		295,000
100218145	CONROE	TX		07/22/2025	7.125	319,884		615,000
100218147	FILLMORE	CA		07/22/2025	6.750	259,909		463,000
100218148	ARCADIA	FL		07/22/2025	7.375	533,400		700,000
100218153	KINGWOOD	TX		07/22/2025	8.000	268,800		327,000
100218154	ARVADA	CO		07/22/2025	7.500	392,813		635,000
100218156	LAS VEGAS	NV		07/22/2025	7.125	1,183,569		3,250,000
100218157	SALEM	OR		07/22/2025	7.500	255,294		330,000
100218158	MCKINNEY	TX		07/22/2025	7.375	296,494		355,000
100218160	CONROE	TX		07/22/2025	7.750	547,853		690,000
100218162	DALLAS	TX		07/22/2025	7.750	527,286		660,000
100218163	REDONDO BEACH	CA		07/22/2025	7.375	1,480,027		1,789,000
100218164	TOPANGA	CA		07/22/2025	7.750	1,412,409		1,690,000
100218165	LAS VEGAS	NV		07/22/2025	7.125	1,029,327		1,300,000
100218167	ARVADA	CO		07/22/2025	8.000	571,200		690,000
100218168	AUSTIN	TX		07/22/2025	7.375	344,573		485,000
100218169	OJAI	CA		07/22/2025	8.125	1,000,128		1,125,000
100218170	SHERWOOD FOREST	CA		07/22/2025	7.125	1,026,059		1,450,000
100218171	DANA POINT	CA		07/22/2025	7.250	1,312,533		1,950,000
100218173	DANA POINT	CA		07/22/2025	7.250	1,511,555		1,950,000
100218174	WEST	TX		07/22/2025	7.875	205,800		270,000
100218175	STONE MOUNTAIN	GA		07/22/2025	7.500	1,950,950		2,906,000
100218176	PHOENIX	AZ		07/22/2025	6.750	337,865		490,100
100218177	VACAVILLE	CA		07/22/2025	7.250	315,292		470,000
100218178	YELM	WA		07/22/2025	7.750	105,000		440,000
100218179	SAN PEDRO	CA		07/22/2025	7.375	736,110		885,000
100218181	LAKE WORTH	FL		07/22/2025	7.375	197,001		500,000
100218183	TACOMA	WA		07/22/2025	7.875	1,323,936		1,850,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219375	HOLLYWOOD	FL		07/02/2025	7.625	336,114		469,000
100219376	MIAMI	FL		07/02/2025	7.375	294,062		432,000
100219377	CHANDLER	AZ		07/02/2025	7.000	313,388		568,000
100219378	PHOENIX	AZ		07/02/2025	7.250	359,539		495,000
100219379	LONGWOOD	FL		07/02/2025	6.750	573,253		780,000
100219380	VENTURA	CA		07/07/2025	8.000	1,095,769		1,550,000
100219381	EPWORTH	GA		07/07/2025	7.875	756,078		1,060,000
100219382	SEATTLE	WA		07/07/2025	8.375	784,898		975,000
100219383	AUSTIN	TX		07/07/2025	8.250	1,231,396		1,500,000
100219384	PORT ARANSAS	TX		07/07/2025	8.000	971,941		1,200,000
100219385	SAWYER	MI		07/07/2025	6.750	909,532		1,300,000
100219386	VISALIA	CA		07/07/2025	8.125	339,301		450,000
100219387	MERIDIAN	ID		07/07/2025	6.500	268,970		485,000
100219388	SAINT PETERSBURG	FL		07/07/2025	7.500	242,532		305,000
100219389	ORLANDO	FL		07/07/2025	6.875	353,461		435,000
100219390	CHICAGO	IL		07/07/2025	7.375	428,808		566,000
100219391	TOPSAIL BEACH	NC		07/07/2025	6.500	1,142,384		2,000,000
100219392	WEATHERFORD	TX		07/07/2025	7.990	358,616		540,000
100219393	SALEM	OR		07/07/2025	7.625	292,173		384,000
100219394	DELRAY BEACH	FL		07/07/2025	8.000	899,673		1,130,000
100219395	ATLANTA	GA		07/07/2025	7.375	242,506		315,000
100219396	HOUSTON	TX		07/07/2025	6.625	240,203		305,000
100219397	AUBREY	TX		07/07/2025	7.375	274,763		480,000
100219398	BEECH MOUNTAIN	NC		07/07/2025	7.625	605,793		795,000
100219399	GULF SHORES	AL		07/07/2025	7.500	895,355		1,150,000
100219400	FORT LAUDERDALE	FL		07/07/2025	7.125	1,959,098		2,660,000
100219401	ELK GROVE	CA		07/07/2025	7.250	468,164		646,000
100219402	OAKLAND	CA		07/07/2025	7.000	370,079		500,000
100219403	BIXBY	OK		07/07/2025	7.125	178,012		249,000
100219404	STONEHAM	MA		07/07/2025	7.750	363,566		480,000
100219405	ELMHURST	IL		07/07/2025	6.875	835,013		1,636,000
100219406	SARASOTA	FL		07/07/2025	7.375	259,311		315,000
100219407	TENAFLY	NJ		07/07/2025	7.375	1,251,262		1,650,000
100219408	GLENDALE	AZ		07/07/2025	7.375	333,788		415,000
100219409	SILT	CO		07/07/2025	7.500	516,043		657,000
100219410	TENAFLY	NJ		07/07/2025	7.500	880,824		1,350,000
100219411	BOSTON	MA		07/07/2025	6.875	1,182,130		1,720,000
100219412	SEATTLE	WA		07/07/2025	6.750	561,336		745,000
100219413	CUTLER BAY	FL		07/07/2025	7.500	336,938		468,000
100219414	DEVILS LAKE	ND		07/07/2025	7.375	216,173		285,000
100219415	SPRING HILL	TN		07/07/2025	7.375	245,280		340,000
100219416	SPRING HILL	TN		07/07/2025	7.125	324,997		480,000
100219417	OCEAN CITY	NJ		07/07/2025	7.375	551,245		740,000
100219418	SPRING VALLEY	NY		07/07/2025	7.375	968,557		1,275,000
100219419	PRINCETON	TX		07/07/2025	7.375	272,659		340,000
100219420	FRANKLIN	TN		07/07/2025	7.625	430,766		605,000
100219421	CRYSTAL RIVER	FL		07/07/2025	7.500	411,654		525,000
100219422	SILVER SPRING	MD		07/07/2025	7.500	395,738		500,000
100219423	RIPON	CA		07/07/2025	6.500	376,374		510,000
100219424	HENDERSON	NV		07/07/2025	7.375	381,843		467,624
100219425	KIHEI	HI		07/07/2025	7.624	985,792		1,290,000
100219426	AUBREY	TX		07/07/2025	7.375	343,207		475,000
100219427	AUBREY	TX		07/07/2025	7.500	266,728		405,000
100219428	PORT BOLIVAR	TX		07/07/2025	7.375	370,157		452,000
100219429	BUFFALO GROVE	IL		07/07/2025	7.375	357,953		470,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219430	COTTONWOOD	AZ		07/07/2025	7.750	263,679		325,000
100219431	PIGEON FORGE	TN		07/07/2025	7.125	976,565		1,200,000
100219432	PHOENIX	AZ		07/07/2025	7.500	238,776		293,000
100219433	CHELAN	WA		07/07/2025	7.500	780,550		1,290,000
100219434	SAN DIEGO	CA		07/07/2025	7.500	1,003,711		1,395,000
100219435	FRESNO	CA		07/07/2025	7.750	350,583		425,000
100219436	CHARLOTTESVILLE	VA		07/07/2025	7.375	817,944		1,070,000
100219437	FRISCO	TX		07/07/2025	6.750	342,064		450,000
100219438	MORGAN HILL	CA		07/07/2025	6.500	1,079,454		2,100,000
100219439	PANAMA CITY BEACH	FL		07/07/2025	7.375	455,105		688,000
100219440	HERRIMAN	UT		07/07/2025	6.625	907,408		1,900,000
100219441	AUSTIN	TX		07/07/2025	6.875	499,631		660,000
100219442	LAS VEGAS	NV		07/07/2025	7.250	294,755		358,000
100219443	DANA POINT	CA		07/07/2025	6.625	1,905,182		2,775,000
100219444	HUNTINGTON BEACH	CA		07/07/2025	6.875	1,026,019		1,350,000
100219445	SAN JOSE	CA		07/07/2025	6.625	754,469		1,100,000
100219446	SOUTH BOSTON	MA		07/07/2025	6.625	1,342,183		1,982,000
100219447	AIRMONT	NY		07/07/2025	7.375	1,082,208		1,400,000
100219448	MENIFEE	CA		07/07/2025	6.625	488,802		655,000
100219449	MAMMOTH LAKES	CA		07/07/2025	6.750	1,026,069		1,455,000
100219450	JAMAICA PLAIN	MA		07/07/2025	6.375	799,058		3,012,500
100219451	STONE HARBOR	NJ		07/07/2025	6.625	895,939		2,400,000
100219452	LAS VEGAS	NV		07/07/2025	6.750	384,850		511,000
100219453	FRISCO	TX		07/07/2025	6.750	470,022		586,000
100219454	PRESCOTT	AZ		07/07/2025	5.875	215,708		350,000
100219455	SAN DIEGO	CA		07/07/2025	7.250	1,562,542		2,066,000
100219456	CARPINTERIA	CA		07/07/2025	5.875	1,540,719		2,550,000
100219457	SAN MARINO	CA		07/07/2025	6.875	1,065,315		1,450,000
100219458	LA JOLLA	CA		07/07/2025	6.125	1,759,066		2,250,000
100219459	MILTON	FL		07/07/2025	5.875	197,203		285,000
100219460	REDONDO BEACH	CA		07/07/2025	6.625	1,098,014		1,650,000
100219461	BUDD LAKE	NJ		07/07/2025	6.875	392,128		540,000
100219462	FRYEBURG	ME		07/07/2025	8.000	892,488		1,100,000
100219463	BRADLEY BEACH	NJ		07/07/2025	6.250	860,175		1,250,000
100219464	GREENWICH	CT		07/07/2025	6.875	1,104,846		3,600,000
100219465	GOODYEAR	AZ		07/07/2025	5.500	297,093		625,000
100219466	ENCINO	CA		07/07/2025	6.625	2,173,525		3,650,000
100219467	TUCSON	AZ		07/07/2025	6.500	232,417		330,000
100219468	BROOKLYN	NY		07/07/2025	7.000	1,190,758		1,545,000
100219469	FALMOUTH	MA		07/07/2025	6.750	876,311		1,340,000
100219470	TELLURIDE	CO		07/07/2025	6.750	1,009,040		2,113,000
100219471	VANCOUVER	WA		07/07/2025	5.875	254,957		450,000
100219472	SANTA FE	NM		07/07/2025	6.875	864,353		1,707,000
100219473	FRASER	CO		07/07/2025	7.375	860,435		1,207,000
100219474	LOS ALTOS HILLS	CA		07/07/2025	7.125	1,806,080		5,000,000
100219475	SAN DIEGO	CA		07/07/2025	7.250	881,214		1,500,000
100219476	IRVINE	CA		07/07/2025	6.500	1,594,521		2,450,000
100219477	CUPERTINO	CA		07/07/2025	6.750	1,347,613		3,100,000
100219478	SANTA CRUZ	CA		07/07/2025	6.375	862,287		1,175,000
100219479	SAN DIEGO	CA		07/07/2025	6.875	1,400,083		1,840,000
100219480	LAKE HAVASU CITY	AZ		07/07/2025	6.250	495,342		686,000
100219481	BONITA	CA		07/07/2025	7.125	1,152,184		1,900,000
100219482	SAN DIEGO	CA		07/07/2025	6.750	1,660,381		2,050,000
100219483	DECATUR	GA		07/07/2025	6.000	287,038		400,000
100219484	TUCSON	AZ		07/07/2025	6.875	893,312		1,475,000

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100219485	ARROYO GRANDE	CA		07/07/2025	6.500	1,244,417		1,740,000
100219486	BEACH HAVEN	NJ		07/07/2025	7.625	1,313,620		1,600,000
100219487	KEALAKEKUA	HI		07/07/2025	6.875	2,385,297		5,882,000
100219488	PEORIA	AZ		07/07/2025	7.875	247,698		388,000
100219489	INCLINE VILLAGE	NV		07/07/2025	5.750	495,552		740,000
100219490	AUBURNDALE	FL		07/07/2025	7.625	383,930		470,000
100219491	COTTAGE GROVE	MN		07/07/2025	8.375	336,880		415,000
100219492	LINCOLN	NH		07/07/2025	6.875	1,823,163		2,800,000
100219493	FT LAUDERDALE	FL		07/07/2025	7.875	347,259		420,000
100219494	WOODLAND HILLS	CA		07/07/2025	7.250	1,021,373		1,650,000
100219495	NEW KENT	VA		07/07/2025	7.500	1,095,467		1,430,000
100219496	SUNRISE BEACH	MO		07/07/2025	7.750	1,179,377		1,461,000
100219497	PISMO BEACH	CA		07/07/2025	6.000	898,044		1,389,000
100219498	GATLINBURG	TN		07/07/2025	7.875	984,201		1,285,000
100219499	GRAYSON	GA		07/07/2025	8.125	507,904		615,000
100219500	GATLINBURG	TN		07/07/2025	7.500	993,589		1,230,000
100219501	GLENDALE	AZ		07/07/2025	6.750	789,339		1,050,000
100219502	NARRAGANSETT	RI		07/07/2025	7.875	1,060,877		1,340,000
100219503	CORTEZ	FL		07/07/2025	8.125	1,352,582		1,709,000
100219504	MAMMOTH LAKES	CA		07/07/2025	8.125	856,441		1,112,000
100219505	RENO	NV		07/07/2025	7.375	393,237		516,000
100219506	SUGAR HILL	GA		07/07/2025	7.750	332,728		437,000
100219507	LINTHICUM HTS	MD		07/07/2025	8.125	253,879		321,000
100219508	BOSTON	MA		07/07/2025	7.625	2,314,507		3,015,000
100219509	ROCKBRIDGE BATHS	VA		07/07/2025	8.125	267,017		345,000
100219510	SOMERVILLE	MA		07/07/2025	7.750	1,303,052		1,829,000
100219511	SAN MARCOS	CA		07/07/2025	7.750	442,195		580,000
100219512	PORT ORCHARD	WA		07/07/2025	8.000	268,922		330,000
100219513	SACRAMENTO	CA		07/07/2025	7.875	325,555		450,000
100219514	BEND	OR		07/07/2025	7.750	1,580,691		2,328,000
100219515	SANTA ROSA	CA		07/07/2025	7.875	750,231		915,000
100219516	CARDIFF BY THE SEA	CA		07/07/2025	6.875	1,714,779		2,800,000
100219517	EDGARTOWN	MA		07/07/2025	6.875	2,538,029		4,350,000
100219518	PHOENIX	AZ		07/07/2025	7.375	820,910		1,075,000
100219519	OLD ORCHARD BEACH	ME		07/07/2025	7.875	320,305		397,400
100219520	YACHATS	OR		07/07/2025	7.500	1,434,320		1,750,000
100219521	WINCHESTER	MA		07/07/2025	6.875	1,015,695		1,542,500
100219522	BROKEN BOW	OK		07/07/2025	7.875	1,230,354		1,591,000
100219523	MC LEAN	VA		07/07/2025	7.625	2,686,741		3,500,000
100219524	MCLEAN	VA		07/07/2025	6.750	1,173,603		2,150,000
100219525	UNION GAP	WA		07/07/2025	7.500	189,081		252,000
100219526	NAPLES	FL		07/07/2025	7.875	1,674,500		2,040,000
100219527	DEDHAM	MA		07/07/2025	6.500	1,822,707		2,800,000
100219528	SAN LUIS OBISPO	CA		07/07/2025	7.125	881,531		1,225,000
100219529	PINEHURST	NC		07/07/2025	8.250	292,615		361,000
100219530	GLEN ALLEN	VA		07/07/2025	8.000	283,281		353,000
100219531	WEST PALM BEACH	FL		07/07/2025	8.125	561,541		705,000
100219532	SAND CITY	CA		07/07/2025	7.375	969,201		1,180,000
100219533	NEWPORT BEACH	CA		07/07/2025	6.500	1,900,254		3,150,000
100219534	NAPA	CA		07/07/2025	7.375	1,229,986		2,410,000
100219535	SCOTTSDALE	AZ		07/07/2025	6.375	1,264,206		1,625,000
100219536	FORT LAUDERDALE	FL		07/07/2025	5.750	1,059,787		1,700,000
100219537	INLET BEACH	FL		07/07/2025	6.750	1,482,555		2,000,000
100219538	HARWICH PORT	MA		07/07/2025	6.125	924,328		1,222,000
100219539	DUCK	NC		07/07/2025	7.375	1,633,919		2,125,000

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100219540	DENVER	CO		07/07/2025	7.375	988,408		1,225,000
100219541	ROGERS	AR		07/07/2025	7.250	821,540		1,024,000
100219542	CAPE MAY	NJ		07/07/2025	6.875	2,033,711		2,674,000
100219543	SAN JOSE	CA		07/07/2025	7.250	1,451,372		1,900,000
100219544	LOS ANGELES	CA		07/07/2025	5.750	1,431,341		2,400,000
100219545	TOMS RIVER	NJ		07/07/2025	7.750	575,967		702,000
100219546	CHANDLER	AZ		07/07/2025	6.500	958,924		1,250,000
100219547	KIRKWOOD	CA		07/07/2025	6.750	950,346		1,346,000
100219548	MOUNTAIN VIEW	CA		07/07/2025	6.990	1,368,489		1,925,000
100219549	FORT LAUDERDALE	FL		07/07/2025	6.990	987,676		1,225,000
100219550	SEVIERVILLE	TN		07/07/2025	8.125	858,450		1,100,000
100219551	SEVIERVILLE	TN		07/07/2025	7.875	1,639,406		2,000,000
100219552	LA CONNER	WA		07/07/2025	7.875	684,410		910,000
100219553	SCOTTSDALE	AZ		07/07/2025	6.250	956,312		1,225,000
100219554	KISSIMMEE	FL		07/07/2025	7.875	587,012		770,000
100219555	SAN DIEGO	CA		07/07/2025	6.750	1,097,784		2,025,000
100219556	SANTA BARBARA	CA		07/07/2025	7.750	967,790		1,355,000
100219557	NASHVILLE	TN		07/07/2025	8.125	1,018,024		1,321,000
100219558	SPANAWAY	WA		07/07/2025	7.125	461,233		635,000
100219559	GILBERT	AZ		07/07/2025	8.000	367,206		492,000
100219560	BROOKEVILLE	MD		07/07/2025	8.125	1,013,013		1,400,000
100219561	EDMONDS	WA		07/07/2025	7.625	575,169		805,000
100219562	PENSACOLA	FL		07/07/2025	7.125	461,137		605,000
100219563	HOWELL	NJ		07/07/2025	5.750	420,563		590,000
100219564	BROOKSVILLE	FL		07/07/2025	8.375	310,157		400,000
100219565	DENVER	CO		07/07/2025	7.750	1,222,169		1,665,000
100219566	SANTA CRUZ	CA		07/07/2025	7.250	1,915,067		2,595,000
100219567	CAMERON PARK	CA		07/07/2025	8.125	293,765		375,000
100219568	SWANTON	MD		07/07/2025	8.125	346,492		440,000
100219569	NEW BERN	NC		07/07/2025	8.125	245,081		359,000
100219570	CAMARILLO	CA		07/07/2025	8.125	808,974		980,000
100219571	LYNNFIELD	MA		07/07/2025	7.750	1,428,026		2,020,000
100219572	HOWELL	NJ		07/07/2025	7.125	655,465		800,000
100219573	FRANKLIN	TN		07/07/2025	8.000	321,930		420,000
100219574	FREMONT	CA		07/07/2025	6.875	781,249		1,100,000
100219575	HILLSBORO	OR		07/07/2025	6.625	380,996		505,000
100219576	CELEBRATION	FL		07/07/2025	6.875	260,547		385,000
100219577	GREENVILLE	SC		07/07/2025	6.625	296,443		395,000
100219578	ARLINGTON	MA		07/07/2025	6.875	274,196		425,000
100219579	FORT LAUDERDALE	FL		07/07/2025	7.875	1,974,330		2,427,000
100219580	FOUNTAIN HILLS	AZ		07/07/2025	8.000	1,333,572		1,625,000
100219581	WEST SACRAMENTO	CA		07/07/2025	6.500	476,796		643,000
100219582	SPRING HILL	TN		07/07/2025	6.250	324,940		448,000
100219583	WALLER	TX		07/07/2025	6.375	200,109		280,000
100219584	INDIAN WELLS	CA		07/07/2025	7.875	2,022,134		2,600,000
100219585	PANAMA CITY	FL		07/07/2025	5.875	160,241		210,000
100219586	SALT LAKE CITY	UT		07/07/2025	8.000	421,457		605,000
100219587	BRYAN	TX		07/07/2025	6.375	221,549		310,000
100219588	VISALIA	CA		07/07/2025	6.000	215,777		370,000
100219589	NAPERVILLE	IL		07/07/2025	8.250	493,219		615,000
100219590	PATERSON	NJ		07/07/2025	7.125	311,752		440,000
100219591	PRESCOTT	AZ		07/07/2025	7.250	615,076		815,000
100219592	DANDRIDGE	TN		07/07/2025	7.500	263,674		340,000
100219593	ALEXANDRIA	VA		07/07/2025	7.000	361,126		485,000
100219594	RESEDA	CA		07/07/2025	7.499	692,748		900,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219595	WATERTOWN	MA		07/07/2025	6.625	812,089		1,750,000
100219596	WELCHES	OR		07/07/2025	6.375	220,441		370,000
100219597	MONUMENT	CO		07/07/2025	7.475	626,550		768,000
100219598	PARKER	CO		07/07/2025	6.500	345,262		505,000
100219599	KAUFMAN	TX		07/07/2025	6.998	314,048		455,000
100219600	RICHMOND	VA		07/07/2025	7.500	316,943		450,000
100219601	RICHMOND	VA		07/07/2025	7.500	316,943		450,000
100219602	LONG BEACH	CA		07/07/2025	6.375	388,288		810,000
100219603	SCOTTSDALE	AZ		07/07/2025	8.000	398,230		485,000
100219604	PRESCOTT	AZ		07/07/2025	7.625	342,704		554,000
100219605	GOLDEN	CO		07/07/2025	6.999	782,188		1,050,000
100219606	FLAGSTAFF	AZ		07/07/2025	8.000	350,535		456,000
100219607	GOODYEAR	AZ		07/07/2025	7.999	344,522		501,000
100219608	ORLANDO	FL		07/07/2025	6.875	235,322		391,000
100219609	ONTARIO	CA		07/07/2025	6.625	437,834		630,000
100219610	GATLINBURG	TN		07/07/2025	6.990	559,280		754,000
100219611	SELMA	CA		07/07/2025	8.125	388,320		476,000
100219612	TIMNATH	CO		07/07/2025	7.500	430,800		600,000
100219613	LOS ANGELES	CA		07/07/2025	6.875	2,160,755		3,900,000
100219614	ANNAPOLIS	MD		07/07/2025	7.623	611,567		880,000
100219615	WINTER GARDEN	FL		07/07/2025	6.625	327,967		515,000
100219616	FAIR OAKS	CA		07/07/2025	7.625	312,322		465,000
100219617	MERIDIAN	ID		07/07/2025	6.970	497,415		650,000
100219618	SACRAMENTO	CA		07/07/2025	7.999	382,948		494,000
100219619	PALISADES PARK	NJ		07/07/2025	6.625	655,461		975,000
100219620	CONCORD	NC		07/07/2025	6.999	412,187		685,000
100219621	SACRAMENTO	CA		07/07/2025	6.500	329,914		476,000
100219622	SACRAMENTO	CA		07/07/2025	7.750	1,026,959		1,325,000
100219623	MIAMI	FL		07/07/2025	7.399	495,841		600,000
100219624	FAYETTEVILLE	AR		07/07/2025	7.375	324,581		435,000
100219625	LEES SUMMIT	MO		07/07/2025	7.990	387,597		504,000
100219626	WALNUT CREEK	CA		07/07/2025	6.375	359,068		490,000
100219627	SAINT AUGUSTINE	FL		07/07/2025	7.375	445,537		586,000
100219628	COVINA	CA		07/07/2025	8.125	503,922		750,000
100219629	REDDING	CT		07/07/2025	6.374	311,948		435,000
100219630	BREMERTON	WA		07/07/2025	6.625	348,662		461,000
100219631	RIVERSIDE	CA		07/07/2025	7.550	456,873		632,000
100219632	LANSDALE	PA		07/07/2025	6.625	370,075		535,000
100219633	IDAHO FALLS	ID		07/07/2025	7.499	657,465		865,000
100219634	DENVER	CO		07/07/2025	6.999	317,209		512,000
100219635	FLAGLER BEACH	FL		07/07/2025	5.624	562,653		998,000
100219636	SACRAMENTO	CA		07/07/2025	7.625	319,677		395,000
100219637	FORT COLLINS	CO		07/07/2025	7.624	366,732		480,000
100219638	COMMERCE CITY	CO		07/07/2025	8.124	418,214		558,000
100219639	LITHIA	FL		07/07/2025	6.999	324,828		426,000
100219640	ELLIJAY	GA		07/07/2025	6.625	465,262		630,000
100219641	DENVER	CO		07/07/2025	7.875	431,572		600,000
100219642	ARVADA	CO		07/07/2025	7.624	379,292		465,000
100219643	BEVERLY	MA		07/07/2025	7.125	683,909		950,000
100219644	ESCONDIDO	CA		07/07/2025	6.125	498,977		750,000
100219645	SCOTTSDALE	AZ		07/07/2025	7.374	649,574		896,000
100219646	ORANGE PARK	FL		07/07/2025	6.490	428,857		573,000
100219647	DULUTH	GA		07/07/2025	7.125	392,009		520,000
100219648	STOCKTON	CA		07/07/2025	6.500	431,425		650,000
100219649	MONROE	UT		07/07/2025	7.499	329,951		461,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219650	INDIO	CA		07/07/2025	8.125	532,883		664,000
100219651	PROVO	UT		07/07/2025	7.625	395,141		540,000
100219652	OAK VIEW	CA		07/07/2025	6.875	442,579		730,000
100219653	HENDERSON	NV		07/07/2025	7.500	375,117		460,000
100219654	CLEWISTON	FL		07/07/2025	7.125	522,291		638,000
100219655	BOOTHBAY HARBOR	ME		07/07/2025	8.125	429,861		558,000
100219656	AUSTIN	TX		07/07/2025	7.345	545,507		716,000
100219657	BELL GARDENS	CA		07/07/2025	6.625	524,547		1,210,000
100219658	FORT COLLINS	CO		07/07/2025	7.125	327,189		450,000
100219659	UKIAH	CA		07/07/2025	6.625	370,352		509,000
100219660	RANCHO CUCAMONGA	CA		07/07/2025	7.625	389,006		510,000
100219661	LONGMONT	CO		07/07/2025	6.999	476,426		670,000
100219662	LUDLOW	MA		07/07/2025	7.989	383,195		530,000
100219663	MIAMI	FL		07/07/2025	7.500	349,541		500,000
100219664	TURLOCK	CA		07/07/2025	6.999	325,876		528,000
100219665	JOELTON	TN		07/07/2025	7.375	1,066,251		1,300,000
100219666	NORWALK	CA		07/07/2025	6.500	553,698		790,000
100219667	SAN DIEGO	CA		07/07/2025	6.999	655,740		870,000
100219668	BOSTON	MA		07/07/2025	6.949	916,208		1,200,000
100219669	MALDEN	MA		07/07/2025	7.375	466,914		769,900
100219670	MILPITAS	CA		07/07/2025	6.875	516,552		1,345,000
100219671	ISLAMORADA	FL		07/07/2025	7.750	1,395,183		1,700,000
100219672	SENECA	SC		07/07/2025	6.750	456,038		620,000
100219673	REDLANDS	CA		07/07/2025	6.625	386,584		638,000
100219674	SANTA ANA	CA		07/07/2025	6.875	458,701		930,000
100219675	SOUTH LAKE TAHOE	CA		07/07/2025	6.375	834,345		1,439,000
100219676	ORANGE	CA		07/07/2025	6.500	912,748		1,515,000
100219677	DIXON	CA		07/07/2025	7.375	457,887		605,000
100219678	DAWSONVILLE	GA		07/07/2025	6.875	356,909		500,000
100219679	ATHENS	GA		07/07/2025	7.875	623,054		767,000
100219680	SPARKS	NV		07/07/2025	6.125	417,280		575,000
100219681	ROCKBRIDGE	OH		07/07/2025	7.500	309,689		400,000
100219682	WOODBRIDGE	VA		07/07/2025	7.625	258,523		550,000
100219683	SPRING LAKE	NJ		07/07/2025	6.625	553,262		1,000,000
100219684	HURST	TX		07/07/2025	8.250	290,940		408,000
100219685	KATY	TX		07/07/2025	6.250	220,542		319,000
100219686	LAS VEGAS	NV		07/07/2025	6.375	340,125		510,000
100219687	WESTLAKE VILLAGE	CA		07/07/2025	6.625	622,179		1,475,000
100219688	WALNUT CREEK	CA		07/07/2025	7.000	1,080,562		1,415,000
100219689	MUNDELEIN	IL		07/07/2025	7.125	297,722		399,000
100219690	PORTLAND	OR		07/07/2025	7.625	364,518		475,000
100219691	MONSEY	NY		07/07/2025	7.250	2,839,236		4,225,000
100219692	LIBERTY	UT		07/07/2025	7.125	717,096		982,000
100219693	EDMOND	OK		07/07/2025	6.375	199,901		350,900
100219694	CLOVIS	CA		07/07/2025	6.125	196,340		559,000
100219695	SAN FRANCISCO	CA		07/07/2025	6.875	244,635		399,000
100219696	DENVER	CO		07/07/2025	6.750	396,637		655,000
100219697	DENVER	CO		07/07/2025	6.750	403,845		667,000
100219698	FORT WORTH	TX		07/07/2025	6.125	205,916		351,000
100219699	SAN JACINTO	CA		07/07/2025	6.500	416,122		524,000
100219700	ELK GROVE	CA		07/07/2025	7.875	556,715		680,000
100219701	AUSTIN	TX		07/07/2025	6.000	380,468		665,000
100219702	BOUNTIFUL	UT		07/07/2025	6.500	464,731		620,000
100219703	TRUCKEE	CA		07/07/2025	7.250	1,299,359		1,885,000
100219704	SACRAMENTO	CA		07/07/2025	6.500	444,488		570,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219705	SARASOTA	FL		07/07/2025	7.250	1,451,965		1,773,000
100219706	THE VILLAGES	FL		07/07/2025	7.125	307,497		460,000
100219707	MAPLETON	UT		07/07/2025	6.875	238,322		405,000
100219708	ROCKLIN	CA		07/07/2025	7.000	548,194		670,000
100219709	MAPLETON	UT		07/07/2025	6.875	239,178		422,000
100219710	DESTIN	FL		07/07/2025	7.625	917,491		1,160,000
100219711	MYRTLE BEACH	SC		07/07/2025	6.250	183,817		235,000
100219712	FRISCO	TX		07/07/2025	6.125	260,034		500,000
100219713	MYRTLE BEACH	SC		07/07/2025	6.250	190,954		244,000
100219714	ADAIRSVILLE	GA		07/07/2025	5.875	215,193		310,000
100219715	STAR	ID		07/07/2025	5.125	293,846		465,000
100219716	SEVIERVILLE	TN		07/07/2025	6.875	1,236,258		2,300,000
100219717	POTTSTOWN	PA		07/07/2025	5.625	396,848		525,000
100219718	SAN JOSE	CA		07/07/2025	6.250	887,491		1,215,000
100219719	BELLEVUE	WA		07/07/2025	7.125	424,827		575,000
100219720	PANAMA CITY BEACH	FL		07/07/2025	6.875	261,341		500,000
100219721	SULTAN	WA		07/07/2025	5.125	434,542		633,000
100219722	PALMDALE	CA		07/07/2025	7.625	464,529		580,000
100219723	KANNAPOLIS	NC		07/07/2025	5.875	254,194		365,000
100219724	ANTIOCH	TN		07/07/2025	6.500	243,851		365,000
100219725	SAN DIEGO	CA		07/07/2025	5.875	240,579		985,000
100219726	MARIETTA	GA		07/07/2025	6.625	309,060		410,000
100219727	SANTA MONICA	CA		07/07/2025	6.625	1,224,056		3,400,000
100219728	DERBY	VT		07/07/2025	7.125	307,198		475,000
100219729	HEBER CITY	UT		07/07/2025	7.500	922,897		1,200,000
100219730	FRESNO	CA		07/07/2025	6.125	301,948		529,000
100219731	MANHATTAN BEACH	CA		07/07/2025	7.125	1,718,646		2,790,000
100219732	DANA POINT	CA		07/07/2025	6.250	517,064		870,000
100219733	MANHATTAN BEACH	CA		07/07/2025	7.125	1,718,995		2,790,000
100219734	IRVINE	CA		07/07/2025	6.125	562,784		765,000
100219735	SAN JOSE	CA		07/07/2025	6.500	879,235		1,625,000
100219736	FOUNTAIN VALLEY	CA		07/08/2025	7.875	1,414,613		1,750,000
100219737	RIVERSIDE	CA		07/08/2025	8.500	574,121		690,000
100219738	TRUCKEE	CA		07/08/2025	6.990	791,469		1,090,000
100219739	ESTERO	FL		07/08/2025	7.500	439,031		558,000
100219740	SLIDELL	LA		07/08/2025	7.250	207,101		285,000
100219741	TALLAHASSEE	FL		07/08/2025	7.250	214,105		277,000
100219742	WEST HILLS	CA		07/08/2025	8.875	755,576		908,000
100219744	AVENTURA	FL		07/08/2025	7.500	183,022		225,000
100219746	TYLER	TX		07/08/2025	8.500	105,020		126,000
100219748	GREENSBORO	NC		07/08/2025	6.750	276,911		403,000
100219749	FORT MYERS	FL		07/08/2025	7.250	310,298		690,000
100219750	DAYTONA BEACH	FL		07/08/2025	7.625	313,942		374,000
100219752	PHOENIX	AZ		07/08/2025	6.990	482,830		720,000
100219753	SAINT FRANCIS	MN		07/08/2025	7.625	231,995		369,000
100219754	AURORA	CO		07/08/2025	8.250	415,568		495,000
100219755	MIAMI	FL		07/08/2025	6.990	1,972,931		2,575,000
100219756	PRAIRIEVILLE	LA		07/08/2025	7.750	174,393		233,000
100219758	AMERICAN CANYON	CA		07/08/2025	7.250	645,337		784,490
100219759	HUDSON	OH		07/08/2025	7.625	309,750		478,000
100219760	HOUSTON	TX		07/08/2025	7.625	138,317		180,000
100219761	LUBBOCK	TX		07/08/2025	7.875	194,682		237,000
100219762	WILMINGTON	DE		07/08/2025	7.375	137,913		179,000
100219763	GAMBRILLS	MD		07/08/2025	6.990	1,280,398		1,580,000
100219764	CLEVELAND	GA		07/08/2025	7.625	419,696		845,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219766	OCEAN	NJ		07/08/2025	6.750	307,816		725,000
100219767	SCRANTON	PA		07/08/2025	7.625	187,035		280,000
100219769	MIAMI	FL		07/08/2025	7.875	165,375		210,000
100219771	BIRMINGHAM	AL		07/08/2025	7.500	157,027		353,000
100219772	GRAND JUNCTION	CO		07/08/2025	7.250	228,343		420,000
100219773	IRVINE	CA		07/08/2025	6.990	1,205,014		1,465,000
100219774	CUMMING	GA		07/08/2025	7.875	398,525		530,000
100219775	BRANSON	MO		07/08/2025	8.375	125,022		160,000
100219776	WACO	TX		07/08/2025	8.125	181,479		231,000
100219777	RICHMOND	MI		07/08/2025	7.990	104,870		155,000
100219778	COATESVILLE	PA		07/08/2025	7.625	174,890		225,000
100219779	SAN DIEGO	CA		07/08/2025	6.990	310,567		865,000
100219780	NEWARK	CA		07/08/2025	7.250	833,938		1,080,000
100219781	LOS ANGELES	CA		07/08/2025	7.625	1,497,720		1,850,000
100219782	MT JULIET	TN		07/08/2025	7.250	155,390		288,000
100219784	WACO	TX		07/08/2025	8.125	153,983		196,000
100219785	MANTECA	CA		07/08/2025	7.250	350,618		661,000
100219786	CHICAGO	IL		07/08/2025	7.000	430,405		562,000
100219787	SPRING	TX		07/08/2025	7.750	541,059		703,000
100219788	DURHAM	NC		07/08/2025	7.000	256,458		460,000
100219789	SILVER SPRING	MD		07/08/2025	7.625	632,272		820,000
100219790	LAKE MARY	FL		07/08/2025	6.625	226,619		470,000
100219791	JENSEN BEACH	FL		07/08/2025	6.875	259,075		395,000
100219792	HENRICO	VA		07/08/2025	6.875	224,839		387,000
100219793	EAST HAVEN	CT		07/08/2025	6.990	371,107		485,000
100219794	RENO	NV		07/08/2025	7.500	762,425		1,155,000
100219795	LA PUENTE	CA		07/08/2025	6.625	536,000		800,000
100219796	ZELLWOOD	FL		07/08/2025	7.500	383,174		475,000
100219797	DURHAM	NC		07/08/2025	6.500	286,567		397,000
100219798	DURHAM	NC		07/08/2025	6.875	229,041		298,000
100219799	LONG BEACH	CA		07/08/2025	6.625	1,159,196		1,750,000
100219800	LAS VEGAS	NV		07/08/2025	7.500	462,873		610,000
100219801	WASHINGTON	DC		07/08/2025	7.375	267,430		395,000
100219802	CARROLLTON	TX		07/08/2025	7.375	405,097		535,000
100219803	AUSTIN	TX		07/08/2025	7.625	552,164		715,000
100219804	SUWANEE	GA		07/08/2025	7.125	456,714		596,000
100219805	TUCSON	AZ		07/08/2025	7.125	222,940		277,000
100219806	CHESTERFIELD	VA		07/08/2025	7.625	276,721		339,000
100219807	CHICAGO	IL		07/08/2025	6.875	588,543		775,000
100219808	STAMFORD	CT		07/08/2025	7.250	330,890		585,000
100219809	PORTERVILLE	CA		07/08/2025	7.500	313,546		440,000
100219810	LAS VEGAS	NV		07/08/2025	6.875	273,333		480,000
100219811	ALPHARETTA	GA		07/08/2025	6.875	340,823		537,600
100219812	TALLAHASSEE	FL		07/08/2025	6.625	202,859		270,000
100219813	PORT SAINT LUCIE	FL		07/08/2025	6.624	451,208		600,000
100219814	LAS VEGAS	NV		07/08/2025	6.990	313,218		456,000
100219815	MOUNT DORA	FL		07/08/2025	6.990	218,217		305,000
100219816	KILL DEVIL HILLS	NC		07/08/2025	6.875	366,976		485,000
100219817	YOUNGSTOWN	OH		07/08/2025	7.500	214,136		300,000
100219818	NORWOOD	MA		07/08/2025	6.990	796,046		1,115,000
100219819	CHICAGO	IL		07/08/2025	6.875	229,016		300,000
100219820	CORNWALL	VT		07/08/2025	6.875	442,154		635,000
100219821	NORTH WILDWOOD	NJ		07/08/2025	6.990	561,496		769,000
100219822	NAPLES	FL		07/08/2025	6.625	374,957		555,000
100219823	READING	PA		07/08/2025	7.000	207,571		271,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219824	READING	PA		07/08/2025	6.625	204,006		270,000
100219825	SPRING	TX		07/08/2025	6.990	308,783		440,000
100219826	LAKEWOOD	NJ		07/08/2025	6.990	556,962		785,000
100219827	OCALA	FL		07/08/2025	6.990	276,787		371,500
100219828	CONCORD	NC		07/08/2025	6.750	246,911		327,000
100219829	KEMPNER	TX		07/08/2025	7.250	377,104		744,000
100219830	COLUMBUS	OH		07/08/2025	6.490	552,288		740,000
100219831	PIEDMONT	SC		07/08/2025	6.375	250,788		339,000
100219832	LOS ANGELES	CA		07/08/2025	6.875	471,555		640,000
100219833	BENTONVILLE	AR		07/08/2025	7.125	218,952		262,000
100219834	MODESTO	CA		07/08/2025	6.625	442,823		601,000
100219835	VANCOUVER	WA		07/08/2025	7.250	222,834		500,000
100219836	ROSEVILLE	CA		07/08/2025	6.875	462,963		613,000
100219837	HOWELL	NJ		07/08/2025	6.990	388,186		540,000
100219838	PAWTUCKET	RI		07/08/2025	7.250	391,983		520,000
100219839	PLAINFIELD	IL		07/08/2025	7.125	224,779		316,000
100219840	SARASOTA	FL		07/08/2025	7.000	279,416		395,000
100219841	SAN PEDRO	CA		07/08/2025	7.125	481,968		780,000
100219842	ALAMEDA	CA		07/08/2025	6.875	819,394		1,250,000
100219843	SHERMAN	TX		07/08/2025	7.375	228,705		318,000
100219844	HAMPTON	VA		07/08/2025	7.375	211,213		275,000
100219845	LAS VEGAS	NV		07/08/2025	7.000	433,591		570,000
100219846	HENRICO	VA		07/08/2025	6.875	217,783		325,000
100219847	LEXINGTON	KY		07/08/2025	7.125	191,379		287,000
100219848	MISSOURI CITY	TX		07/08/2025	6.875	243,141		485,000
100219849	ATLANTA	GA		07/08/2025	6.875	303,557		441,000
100219850	CERES	CA		07/08/2025	6.875	372,428		545,000
100219851	INDIANAPOLIS	IN		07/08/2025	6.990	250,991		330,000
100219852	AUSTIN	TX		07/08/2025	6.750	397,113		725,000
100219853	PHOENIX	AZ		07/08/2025	6.490	367,415		501,000
100219854	EMERYVILLE	CA		07/08/2025	6.750	501,419		660,000
100219855	WESLACO	TX		07/08/2025	6.875	201,806		270,000
100219856	LEWIS CENTER	OH		07/08/2025	6.875	246,308		328,000
100219857	FLAGSTAFF	AZ		07/08/2025	6.990	323,346		425,000
100219858	MAGGIE VALLEY	NC		07/08/2025	6.750	320,940		510,000
100219859	BELLFLOWER	CA		07/08/2025	7.250	742,877		1,000,000
100219860	HENRICO	VA		07/08/2025	7.125	290,864		362,000
100219861	HENDERSON	NV		07/08/2025	7.375	307,644		398,000
100219862	PHOENIX	AZ		07/08/2025	6.875	563,423		775,000
100219863	MILWAUKIE	OR		07/08/2025	7.990	312,665		410,000
100219864	ROUND ROCK	TX		07/08/2025	6.990	225,578		315,000
100219865	AVON	IN		07/08/2025	6.750	288,696		391,000
100219866	HOUSTON	TX		07/08/2025	6.875	248,219		330,000
100219867	WEST COLUMBIA	TX		07/08/2025	6.875	212,987		295,000
100219868	CHARLOTTE	NC		07/08/2025	6.990	282,410		408,000
100219869	RIVERVIEW	FL		07/08/2025	6.990	269,102		386,000
100219870	PHOENIX	AZ		07/08/2025	6.875	287,948		385,000
100219871	ATHENS	GA		07/08/2025	6.875	296,914		394,000
100219872	FORT VALLEY	VA		07/08/2025	7.125	247,735		380,000
100219873	ANN ARBOR	MI		07/08/2025	6.750	297,724		393,000
100219874	RENO	NV		07/08/2025	7.125	492,089		700,000
100219875	BLUE SPRINGS	MO		07/08/2025	6.875	291,738		390,000
100219876	REHOBOTH BEACH	DE		07/08/2025	7.000	364,224		488,000
100219877	PERRIS	CA		07/08/2025	7.125	369,910		488,000
100219878	RALEIGH	NC		07/08/2025	7.125	228,030		300,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219879	HAYWARD	CA		07/08/2025	7.000	561,414		786,000
100219880	QUEEN CREEK	AZ		07/08/2025	6.625	294,684		395,000
100219881	NEWARK	DE		07/08/2025	6.625	372,268		525,000
100219882	WORCESTER	MA		07/08/2025	7.500	540,865		710,000
100219883	GALVESTON	TX		07/08/2025	7.500	338,967		615,000
100219884	TEANECK	NJ		07/08/2025	6.990	575,543		800,000
100219885	MOORESVILLE	NC		07/08/2025	6.875	228,781		305,000
100219886	RANDLEMAN	NC		07/08/2025	6.250	241,074		325,000
100219887	PALMETTO BAY	FL		07/08/2025	6.875	817,968		1,140,000
100219888	PORT CHARLOTTE	FL		07/08/2025	6.490	366,016		520,000
100219889	GRANBURY	TX		07/08/2025	7.250	533,613		665,000
100219890	PALM DESERT	CA		07/08/2025	6.750	326,967		430,000
100219891	ALLEN	TX		07/08/2025	7.375	361,278		460,000
100219892	MELISSA	TX		07/08/2025	6.875	236,980		320,000
100219893	SAN FRANCISCO	CA		07/08/2025	7.125	998,995		1,400,000
100219894	CHARLOTTESVILLE	VA		07/08/2025	7.125	367,824		495,000
100219895	MADERA	CA		07/08/2025	6.875	238,607		316,000
100219896	BROKEN BOW	OK		07/08/2025	7.375	337,037		431,500
100219897	COLUMBUS	OH		07/08/2025	7.125	319,851		395,000
100219898	MILWAUKEE	WI		07/08/2025	6.875	293,953		403,000
100219899	ACAMPO	CA		07/08/2025	7.625	554,349		770,000
100219900	FORT WAYNE	IN		07/08/2025	6.990	237,017		315,000
100219901	BOSTON	MA		07/08/2025	6.990	513,549		675,000
100219902	GREENWOOD	IN		07/08/2025	6.625	211,165		335,000
100219903	WAKE FOREST	NC		07/08/2025	6.375	253,924		366,000
100219904	PHOENIX	AZ		07/08/2025	7.375	213,699		332,000
100219905	ARLINGTON	TN		07/08/2025	6.990	383,695		530,000
100219906	TUCSON	AZ		07/08/2025	7.375	304,893		425,000
100219907	DALLAS	TX		07/08/2025	7.500	225,224		297,000
100219908	KNOXVILLE	TN		07/08/2025	6.990	394,723		523,000
100219909	BRIGANTINE	NJ		07/08/2025	7.000	612,891		860,000
100219910	PORTLAND	OR		07/08/2025	7.615	318,767		425,000
100219911	PORTLAND	OR		07/08/2025	7.615	322,096		415,000
100219912	SANTA MONICA	CA		07/08/2025	7.375	588,128		1,150,000
100219913	AUBURN	CA		07/08/2025	7.125	417,418		580,000
100219914	WESTFIELD	IN		07/08/2025	6.625	228,363		303,000
100219915	BOONE	NC		07/08/2025	6.990	347,096		460,000
100219916	DENTON	TX		07/08/2025	7.625	305,060		400,000
100219917	MORGANTON	GA		07/08/2025	6.990	318,650		914,000
100219918	CHAPIN	SC		07/08/2025	7.125	244,342		420,000
100219919	PARMA	OH		07/08/2025	6.750	208,333		276,000
100219920	WESLEY CHAPEL	FL		07/08/2025	6.875	301,999		445,000
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025	6.125	495,437		730,000
100219922	ATHENS	GA		07/08/2025	7.000	218,941		285,000
100219923	NORWALK	CT		07/08/2025	6.875	540,466		760,000
100219924	MIAMI BEACH	FL		07/08/2025	6.750	430,956		605,000
100219925	DOWNEY	CA		07/08/2025	7.125	985,977		1,288,000
100219926	NASHVILLE	TN		07/08/2025	6.990	422,691		686,000
100219927	PLANO	TX		07/08/2025	7.625	380,853		530,000
100219928	FRAMINGHAM	MA		07/08/2025	6.375	454,304		650,000
100219929	CITRUS HEIGHTS	CA		07/08/2025	6.875	363,248		572,000
100219930	HENDERSON	NV		07/08/2025	6.750	328,071		467,000
100219931	CEDAR PARK	TX		07/08/2025	6.990	257,845		339,000
100219932	RANCHO CORDOVA	CA		07/08/2025	6.875	424,703		570,000
100219933	CUMMING	GA		07/08/2025	6.500	423,246		575,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219934	BELLVUE	CO		07/08/2025	6.990	396,112		562,000
100219935	PALM SPRINGS	CA		07/08/2025	6.990	414,391		540,000
100219936	CHERRY LOG	GA		07/08/2025	6.875	662,858		950,000
100219937	NORTON	MA		07/08/2025	6.990	341,509		595,000
100219938	ENFIELD	CT		07/08/2025	7.125	207,804		270,000
100219939	DEVILS LAKE	ND		07/08/2025	7.125	220,412		295,000
100219940	HERNDON	VA		07/08/2025	6.875	406,178		533,000
100219941	FLEMINGTON	NJ		07/08/2025	6.875	204,494		280,000
100219942	MARYSVILLE	WA		07/08/2025	6.625	579,816		770,000
100219943	SANTA ANA	CA		07/10/2025	7.625	370,738		450,000
100219944	BELLA VISTA	AR		07/10/2025	7.375	384,402		514,000
100219945	MCCLEARY	WA		07/10/2025	7.500	559,874		675,000
100219946	BREWSTER	WA		07/10/2025	7.625	819,557		1,000,000
100219947	FOUNTAIN	CO		07/10/2025	6.990	315,908		416,000
100219948	MARTINEZ	GA		07/10/2025	7.000	157,091		206,000
100219949	HOUSTON	TX		07/10/2025	6.990	191,894		259,000
100219950	HOUSTON	TX		07/10/2025	7.000	179,283		254,000
100219951	FREDERICK	MD		07/10/2025	7.490	366,479		506,000
100219952	MCKINNEY	TX		07/10/2025	7.375	209,798		362,000
100219953	KANSAS CITY	KS		07/10/2025	7.125	176,031		220,000
100219954	COAL CREEK	CO		07/10/2025	7.625	273,420		332,000
100219955	MCPHERSON	KS		07/10/2025	7.490	169,652		195,000
100219956	FORT MYERS	FL		07/10/2025	7.375	258,373		330,000
100219957	NEW CANEY	TX		07/10/2025	7.625	241,000		294,000
100219958	KEESEVILLE	NY		07/10/2025	7.500	300,688		325,000
100219959	BALTIMORE	MD		07/10/2025	7.375	339,238		410,000
100219960	MEMPHIS	TN		07/10/2025	7.490	144,418		192,000
100219961	ASHLAND	OR		07/10/2025	7.375	386,379		535,000
100219962	LEHI	UT		07/10/2025	7.250	431,245		502,000
100219963	SAN DIEGO	CA		07/11/2025	6.875	1,190,581		1,563,000
100219965	MILPITAS	CA		07/11/2025	6.750	1,240,526		2,200,000
100219966	LEHI	UT		07/11/2025	7.500	432,707		675,000
100219967	LOUISVILLE	KY		07/11/2025	6.750	260,653		330,000
100219968	LEHIGH ACRES	FL		07/11/2025	7.500	280,721		350,000
100219969	LAVEEN	AZ		07/11/2025	7.750	356,894		460,000
100219970	CASTRO VALLEY	CA		07/11/2025	7.000	1,265,884		1,535,000
100219971	LA MESA	CA		07/11/2025	6.125	701,845		1,005,000
100219972	SAN JOSE	CA		07/11/2025	6.625	831,456		1,800,000
100219973	SAN JOSE	CA		07/11/2025	6.375	738,990		1,880,000
100219974	SALT LAKE CITY	UT		07/11/2025	6.500	1,261,953		1,550,000
100219975	GLENDALE	AZ		07/11/2025	7.250	121,263		175,000
100219976	WHITE SETTLEMENT	TX		07/11/2025	7.250	127,529		178,000
100219977	SAN DIEGO	CA		07/11/2025	7.000	1,052,773		1,273,000
100219978	ALPINE	CA		07/11/2025	6.375	642,416		1,130,000
100219979	WINDSOR	CO		07/11/2025	7.500	1,566,417		1,933,000
100219980	DESERT HOT SPRINGS	CA		07/11/2025	6.875	316,073		420,000
100219981	SAN DIEGO	CA		07/11/2025	6.875	1,319,226		1,854,196
100219982	CYPRESS	TX		07/11/2025	8.250	487,810		713,500
100219983	ORLANDO	FL		07/11/2025	7.250	727,678		885,000
100219984	REDWOOD CITY	CA		07/11/2025	6.750	3,044,707		4,547,000
100219985	WADDELL	AZ		07/11/2025	6.500	662,839		2,000,000
100219986	APTOS	CA		07/11/2025	7.375	1,396,575		1,946,000
100219987	AUBURNDALE	FL		07/11/2025	7.125	462,585		605,000
100219988	IRVING	TX		07/11/2025	7.125	667,651		880,000
100219989	TEMPE	AZ		07/11/2025	7.625	291,625		360,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100219990	HEATH	TX		07/11/2025	7.500	975,372		1,192,000
100219991	CHANDLER	AZ		07/30/2025	7.625	472,500		628,000
100219992	SALEM	OH		07/30/2025	7.375	108,478		150,000
100219994	SURPRISE	AZ		07/30/2025	7.500	1,672,286		2,040,000
100219996	ORLANDO	FL		07/30/2025	7.375	826,640		1,000,000
100219997	BEREA	OH		07/30/2025	7.250	254,493		334,000
100219998	APOPKA	FL		07/30/2025	8.500	553,769		596,000
100219999	ESCONDIDO	CA		07/30/2025	7.125	363,767		695,000
100220000	BRISTOL	PA		07/30/2025	7.625	208,950		350,000
100220001	JACKSONVILLE BEACH	FL		07/30/2025	7.375	1,019,799		1,230,000
100220002	FORT PIERCE	FL		07/30/2025	7.750	236,250		300,000
100220004	NORTH LAS VEGAS	NV		07/30/2025	8.500	562,275		595,000
100220006	CORAL SPRINGS	FL		07/30/2025	7.875	135,975		185,000
100220007	SANTA ANA	CA		07/30/2025	7.875	724,378		815,000
100220010	SILVER SPRING	MD		07/30/2025	8.375	230,160		274,000
100220011	PLANTATION	FL		07/30/2025	7.250	947,321		1,155,000
100220012	MARBLE	NC		07/30/2025	6.750	524,281		695,000
100220014	LILBURN	GA		07/30/2025	7.500	461,944		550,000
100220015	SAN FRANCISCO	CA		07/30/2025	8.125	1,547,158		2,095,000
100220017	SICKLERVILLE	NJ		07/30/2025	7.625	298,006		385,000
100220018	CLERMONT	FL		07/30/2025	7.250	865,620		1,210,000
100220019	SAN ANTONIO	TX		07/30/2025	7.625	307,801		361,000
100220021	MILPITAS	CA		07/30/2025	7.375	1,115,947		1,400,000
100220023	LILBURN	GA		07/30/2025	7.500	374,558		637,000
100220025	ROYAL OAK	MI		07/30/2025	7.500	217,409		300,000
100220026	RANCHO CUCAMONGA	CA		07/30/2025	7.625	448,350		610,000
100220027	DES MOINES	WA		07/30/2025	7.500	315,000		1,225,000
100220028	HAYWARD	CA		07/30/2025	7.875	659,004		743,000
100220029	CANOGA PARK	CA		07/30/2025	7.500	1,288,653		1,640,000
100220030	ISLE OF PALMS	SC		07/30/2025	7.375	2,100,000		3,100,000
100220031	SPRING VALLEY	CA		07/30/2025	6.875	690,041		1,075,000
100220032	CARLSBAD	CA		07/30/2025	7.875	1,945,125		2,470,000
100220033	EL CAJON	CA		07/30/2025	7.500	677,571		768,000
100220035	LAS VEGAS	NV		07/30/2025	6.875	720,075		1,475,000
100220036	EL CERRITO	CA		07/30/2025	7.250	419,067		975,000
100220037	PICO RIVERA	CA		07/30/2025	6.875	357,887		700,000
100220038	OAKLAND	CA		07/30/2025	6.875	782,806		2,350,000
100220039	RUSK	TX		07/30/2025	7.875	287,438		380,000
100220040	LEES SUMMIT	MO		07/30/2025	8.625	188,481		200,000
100220041	SCOTTS VALLEY	CA		07/30/2025	6.875	1,647,189		2,050,000
100220045	SEATTLE	WA		07/30/2025	7.000	867,259		1,120,000
100220046	SANTA CLARITA	CA		07/30/2025	7.625	1,510,654		1,820,000
100220047	MEMPHIS	TN		07/30/2025	7.625	145,688		190,000
100220049	FREMONT	CA		07/30/2025	7.250	155,599		555,000
100220050	PAIA	HI		07/30/2025	7.500	945,000		1,155,000
100220051	KAILUA KONA	HI		07/30/2025	7.500	236,250		675,000
100220052	GRANADA HILLS	CA		07/30/2025	7.125	961,560		1,275,000
100220053	MANOR	TX		07/30/2025	7.625	241,080		300,000
100220054	SANTA ROSA	CA		07/30/2025	7.125	1,320,845		1,600,000
100220055	TALLAHASSEE	FL		07/30/2025	7.750	139,188		167,000
100220056	SONOMA	CA		07/30/2025	7.375	379,400		770,000
100220057	NORTH HIGHLANDS	CA		07/30/2025	8.500	354,375		375,000
100220058	SAN DIEGO	CA		07/30/2025	8.250	583,800		695,000
100220060	WOODACRE	CA		07/30/2025	7.125	1,252,873		1,803,000
100220062	MIAMI	FL		07/30/2025	7.250	406,256		465,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220063	LAGUNA NIGUEL	CA		07/30/2025	7.250	1,027,266		1,430,000
100220064	VICTORVILLE	CA		07/30/2025	8.125	436,590		470,000
100220065	LOS ALAMITOS	CA		07/30/2025	7.125	1,017,443		1,975,000
100220067	CLOVIS	CA		07/30/2025	7.625	349,125		485,000
100220069	ROHNERT PARK	CA		07/30/2025	7.250	573,934		764,000
100220070	STUDIO CITY	CA		07/30/2025	7.250	835,881		1,000,000
100220071	HENDERSON	NV		07/30/2025	7.750	482,745		517,000
100220073	HENDERSON	NV		07/30/2025	7.375	515,496		1,082,000
100220074	KATY	TX		07/30/2025	8.500	245,438		275,000
100220075	OAK HARBOR	WA		07/30/2025	7.125	370,576		660,000
100220078	EL DORADO HILLS	CA		08/06/2025	7.125	763,636		1,153,000
100220079	VALLEJO	CA		08/06/2025	7.625	176,400		210,000
100220080	VILLA RICA	GA		08/06/2025	7.500	180,420		239,000
100220081	BUFFALO GROVE	IL		08/06/2025	7.250	300,969		395,000
100220082	MIAMI	FL		08/06/2025	7.375	637,044		910,000
100220084	WILMINGTON	DE		08/06/2025	7.000	665,339		1,150,000
100220085	BAKERSFIELD	CA		08/06/2025	7.125	173,003		225,000
100220086	ESCONDIDO	CA		08/06/2025	7.250	623,134		830,000
100220087	HOUSTON	TX		08/06/2025	6.625	1,013,939		1,285,000
100220088	PHOENIX	AZ		08/06/2025	7.375	115,969		150,000
100220089	PEACHTREE CITY	GA		08/06/2025	7.375	233,690		297,000
100220090	SCHAUMBURG	IL		08/06/2025	7.375	260,883		340,000
100220091	POMPANO BEACH	FL		08/06/2025	6.875	264,678		345,000
100220092	SANTA ROSA	CA		08/06/2025	7.375	573,225		740,000
100220093	WEST CALDWELL	NJ		08/06/2025	6.875	567,959		930,000
100220094	MIAMI	FL		08/06/2025	6.875	324,655		535,000
100220095	HICKORY HILLS	IL		08/06/2025	6.875	348,809		430,000
100220098	COSTA MESA	CA		08/06/2025	7.750	2,528,468		3,450,000
100220099	PALM DESERT	CA		08/06/2025	7.500	679,094		820,000
100220100	MIAMI	FL		08/06/2025	6.750	1,005,919		2,000,000
100220101	OREM	UT		08/06/2025	7.000	1,225,252		1,775,000
100220102	SCOTTSDALE	AZ		08/06/2025	7.000	3,498,680		7,600,000
100220103	LAKE ARROWHEAD	CA		08/06/2025	7.875	1,837,378		2,500,000
100220104	TUCSON	AZ		08/06/2025	7.875	522,854		830,000
100220105	SPRING	TX		08/06/2025	7.375	283,292		386,000
100220107	SAN ANTONIO	TX		08/06/2025	7.125	443,830		540,000
100220108	CANOGA PARK	CA		08/25/2025	7.500	254,087		1,110,000
100220109	AUBURN	CA		08/25/2025	7.625	176,312		225,000
100220111	YORBA LINDA	CA		08/25/2025	7.125	97,630		1,235,000
100220113	SAN DIEGO	CA		08/25/2025	7.375	1,853,173		2,900,000
100220116	PEMBROKE PINES	FL		08/25/2025	6.875	486,629		727,000
100220118	STUDIO CITY	CA		08/25/2025	7.375	1,729,374		2,085,000
100220119	PALOS VERDES ESTATES	CA		08/25/2025	7.500	2,179,874		2,620,000
100220121	LILBURN	GA		08/25/2025	7.375	617,246		750,000
100220122	NEWARK	DE		08/25/2025	7.750	253,849		345,000
100220125	MARRERO	LA		08/25/2025	7.375	122,344		160,000
100220128	WINNETKA	CA		08/25/2025	7.125	1,044,074		1,705,000
100220129	PARLIER	CA		08/25/2025	6.875	186,891		290,000
100220132	ITASCA	TX		08/25/2025	7.125	172,755		245,000
100220133	GRANITE BAY	CA		08/25/2025	7.500	984,147		1,206,000
100220138	SACRAMENTO	CA		08/25/2025	7.500	162,849		214,000
100220140	MUKILTEO	WA		08/25/2025	6.875	996,118		1,265,000
100220142	PALM COAST	FL		08/25/2025	8.000	306,265		345,000
100220143	LAND O LAKES	FL		08/25/2025	7.000	527,225		700,000
100220144	PEMBROKE PINES	FL		08/25/2025	8.250	850,500		900,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220145	GLENDALE	AZ		08/25/2025	6.625	420,577		602,000
100220146	FINDLAY	OH		08/25/2025	7.125	120,349		164,000
100220149	PORT ORCHARD	WA		08/25/2025	8.125	533,400		638,000
100220152	CHICO	CA		08/25/2025	7.000	260,372		510,000
100220154	MINNEAPOLIS	MN		08/25/2025	7.000	889,304		1,100,000
100220156	WILSONVILLE	OR		08/25/2025	7.375	871,059		1,120,000
100220160	ARLINGTON	VA		07/11/2025	7.250	787,427		1,100,000
100220161	ORLANDO	FL		07/11/2025	7.875	251,400		420,000
100220162	CENTREVILLE	VA		07/11/2025	6.625	240,906		400,000
100220163	ORLANDO	FL		07/11/2025	7.375	253,397		330,000
100220164	KATY	TX		07/11/2025	6.625	175,084		254,000
100220165	LOS ANGELES	CA		07/11/2025	7.250	513,449		680,000
100220168	NEW ORLEANS	LA		07/11/2025	6.999	222,763		375,000
100220170	MERCED	CA		07/11/2025	6.875	233,338		720,000
100220171	KISSIMMEE	FL		07/11/2025	7.375	235,881		330,000
100220172	HOUSTON	TX		07/11/2025	6.999	218,508		298,000
100220175	SAINT CLAIR SHORES	MI		07/11/2025	7.499	198,101		255,000
100220179	UNIVERSAL CITY	TX		07/11/2025	7.499	151,902		230,000
100220182	MIAMI	FL		07/11/2025	6.999	356,428		452,000
100220183	LAS VEGAS	NV		07/11/2025	6.999	221,292		340,000
100220184	EVANSVILLE	IN		07/11/2025	7.499	123,190		153,000
100220185	LOS ANGELES	CA		07/11/2025	7.499	621,638		805,000
100220187	BARTOW	FL		07/11/2025	7.499	111,126		169,000
100220188	RIVERSIDE	CA		07/11/2025	7.625	967,938		1,175,000
100220189	LAS VEGAS	NV		07/11/2025	7.375	388,884		550,000
100220192	APOPKA	FL		07/11/2025	6.750	217,046		331,000
100220193	WOODBRIDGE	VA		07/11/2025	7.499	344,012		421,000
100220194	GERMANTOWN	MD		07/11/2025	6.999	225,493		283,000
100220195	VANCOUVER	WA		07/11/2025	6.750	295,537		380,000
100220196	HIALEAH	FL		07/11/2025	6.625	349,877		600,000
100220199	HOUSTON	TX		07/11/2025	6.875	213,607		330,000
100220202	EL PASO	TX		07/11/2025	7.375	110,114		145,000
100220205	LANTANA	FL		07/11/2025	6.999	313,380		425,000
100220206	PRAIRIE VIEW	TX		07/11/2025	7.250	220,461		310,000
100220207	KISSIMMEE	FL		07/11/2025	6.625	243,001		360,000
100220208	KALAMAZOO	MI		07/11/2025	6.999	124,049		157,000
100220209	CAPE CORAL	FL		07/11/2025	7.250	248,149		310,000
100220210	DAVIS	WV		07/11/2025	6.999	365,907		652,000
100220211	WINTERVILLE	NC		07/11/2025	6.999	167,892		230,000
100220213	LANCASTER	CA		07/11/2025	7.125	317,119		423,000
100220214	DOWNEY	CA		07/11/2025	6.750	594,302		1,100,000
100220216	LAS VEGAS	NV		07/11/2025	7.250	269,229		480,000
100220217	MIAMI GARDENS	FL		07/11/2025	6.625	339,153		619,000
100220218	LANCASTER	CA		07/11/2025	6.999	300,092		425,000
100220219	AKRON	OH		07/11/2025	8.125	300,825		388,000
100220220	STATESVILLE	NC		07/11/2025	6.750	202,318		259,000
100220221	COLUMBUS	OH		07/11/2025	6.750	171,397		280,000
100220222	HIALEAH	FL		07/11/2025	6.625	385,481		745,000
100220227	MIDDLE RIVER	MD		07/11/2025	7.375	182,537		225,000
100220229	VANCOUVER	WA		07/11/2025	7.125	316,365		448,000
100220230	VANCOUVER	WA		07/11/2025	7.125	322,946		458,000
100220232	VANCOUVER	WA		07/11/2025	7.125	318,650		458,000
100220233	VANCOUVER	WA		07/11/2025	6.750	211,237		414,000
100220234	APPLE VALLEY	CA		07/11/2025	7.375	156,927		425,000
100220235	STATESVILLE	NC		07/11/2025	6.750	178,770		260,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220236	NEWPORT NEWS	VA		07/11/2025	7.125	206,823		277,000
100220237	HUNTSVILLE	AL		07/11/2025	7.499	329,136		432,000
100220238	HOUSTON	TX		07/11/2025	6.999	217,682		305,000
100220239	SYLMAR	CA		07/11/2025	6.999	410,871		990,000
100220240	MERIDEN	CT		07/11/2025	6.999	309,930		414,000
100220241	NORFOLK	VA		07/11/2025	7.750	116,550		236,000
100220243	BARTOW	FL		07/11/2025	7.499	126,635		210,000
100220244	SUNRISE	FL		07/11/2025	7.125	278,365		630,000
100220245	LOS ANGELES	CA		07/11/2025	6.875	1,542,469		2,300,000
100220247	BUENA PARK	CA		07/11/2025	7.125	234,958		1,015,000
100220248	MIAMI	FL		07/11/2025	6.999	332,495		420,000
100220250	MOUNTAIN VIEW	CA		07/11/2025	6.750	386,483		1,850,000
100220252	COVINGTON	KY		07/11/2025	6.625	172,275		255,000
100220253	MORGANTOWN	WV		07/11/2025	7.499	131,486		177,000
100220254	COLFAX	CA		07/11/2025	7.125	217,260		437,000
100220255	ONTARIO	CA		07/11/2025	7.499	209,111		855,000
100220256	MOJAVE	CA		07/11/2025	7.250	128,850		235,000
100220257	GAINESVILLE	FL		07/11/2025	6.625	152,983		383,000
100220258	NORTH ADAMS	MA		07/11/2025	6.625	186,282		273,000
100220259	NORFOLK	VA		07/11/2025	7.750	116,550		241,000
100220260	RANCHO PALOS VERDES	CA		07/11/2025	6.750	1,496,193		1,850,000
100220261	RENO	NV		07/11/2025	7.125	1,485,250		1,815,000
100220262	PITTSFIELD	MA		07/11/2025	6.625	192,803		293,000
100220263	ATHOL	MA		07/11/2025	6.750	240,033		301,000
100220264	CORONA	CA		07/11/2025	8.499	813,884		879,000
100220266	THOMASVILLE	NC		07/11/2025	7.125	222,849		318,000
100220267	PALMDALE	CA		07/11/2025	6.999	290,949		420,000
100220268	LULA	GA		07/11/2025	7.375	354,345		460,000
100220269	CHESAPEAKE	VA		07/11/2025	6.999	409,594		570,000
100220270	VERO BEACH	FL		07/11/2025	7.999	834,133		1,050,000
100220271	OCALA	FL		07/11/2025	7.750	361,515		419,000
100220272	SAINT FRANCISVILLE	LA		07/11/2025	7.750	183,750		433,000
100220273	LINCOLN	CA		07/11/2025	6.999	361,117		895,000
100220275	PALM SPRINGS	CA		07/11/2025	7.375	404,689		486,000
100220276	CENTERTON	AR		07/11/2025	6.875	215,473		265,000
100220277	CRESTLINE	CA		07/11/2025	6.499	341,700		500,000
100220278	COLLEGE STATION	TX		07/11/2025	6.625	310,649		401,000
100220279	LITTLETON	CO		07/11/2025	6.625	702,827		1,161,000
100220280	CAMARILLO	CA		07/11/2025	6.999	1,130,362		1,380,000
100220281	SAINT PAUL	MN		07/11/2025	7.125	1,388,648		1,700,000
100220282	PHOENIX	AZ		07/11/2025	7.999	166,400		360,000
100220283	RANCHO CORDOVA	CA		07/11/2025	7.499	247,343		492,000
100220284	TOLLESON	AZ		07/11/2025	7.375	262,500		530,000
100220285	INDIANAPOLIS	IN		07/11/2025	7.999	117,460		170,000
100220286	MIAMI	FL		07/11/2025	8.375	486,675		520,000
100220287	HOBE SOUND	FL		07/11/2025	6.999	769,271		1,545,000
100220288	LAFAYETTE	IN		07/11/2025	6.625	275,044		350,000
100220289	SANTA FE	NM		07/11/2025	6.499	400,492		625,000
100220290	LULA	GA		07/11/2025	7.125	696,673		854,000
100220291	MESA	AZ		07/11/2025	6.875	477,004		590,000
100220292	PHOENIX	AZ		07/11/2025	8.625	297,675		315,000
100220293	SAN MARTIN	CA		07/11/2025	6.999	1,510,742		1,860,000
100220294	LAS VEGAS	NV		07/11/2025	6.999	971,165		1,183,000
100220295	VENTURA	CA		07/11/2025	8.125	835,800		995,000
100220296	SAN DIEGO	CA		07/11/2025	6.750	550,369		700,000

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100220297	SPOKANE	WA		07/11/2025	7.125	387,615		555,000
100220298	LOS ANGELES	CA		07/11/2025	7.250	526,764		635,000
100220299	KENNER	LA		07/11/2025	7.625	524,620		1,600,000
100220300	MILWAUKEE	WI		07/11/2025	6.999	155,985		275,000
100220301	LOS ANGELES	CA		07/11/2025	6.625	1,431,887		1,850,000
100220302	DALLAS	TX		07/11/2025	7.125	1,228,359		1,700,000
100220303	HOUSTON	TX		07/11/2025	7.999	786,971		950,000
100220304	TUCSON	AZ		07/11/2025	7.499	315,000		950,000
100220305	HAINES CITY	FL		07/11/2025	7.375	178,075		283,000
100220306	ROHNERT PARK	CA		07/11/2025	7.999	617,400		735,000
100220307	GREAT MILLS	MD		07/11/2025	7.875	201,600		245,000
100220308	CYPRESS	CA		07/11/2025	6.750	1,160,019		1,575,000
100220309	LONG BEACH	CA		07/11/2025	9.999	1,516,043		2,010,000
100220310	COVINA	CA		07/11/2025	6.999	576,210		775,000
100220311	LAND O LAKES	FL		07/11/2025	6.999	425,757		520,000
100220312	FRISCO	TX		07/11/2025	7.499	578,268		730,000
100220313	IRVINE	CA		07/11/2025	6.999	910,863		1,230,000
100220314	MORENO VALLEY	CA		07/11/2025	7.999	399,000		475,000
100220315	ARLETA	CA		07/11/2025	7.125	550,063		710,000
100220316	TUCSON	AZ		07/11/2025	7.375	168,336		215,000
100220317	KENNER	LA		07/11/2025	6.875	535,538		700,000
100220318	HUMBLE	TX		07/11/2025	7.125	317,008		350,000
100220319	ELIZABETH	CO		07/11/2025	6.999	1,003,315		1,230,000
100220320	LITHIA	FL		07/11/2025	7.250	368,821		490,000
100220321	ORANGE	CA		07/11/2025	6.999	1,024,707		1,360,000
100220322	CHAPEL HILL	NC		07/11/2025	7.125	1,132,269		1,375,000
100220323	DURHAM	NC		07/11/2025	7.125	241,857		295,000
100220324	STOCKTON	CA		07/11/2025	7.499	232,955		265,000
100220326	GLENVIEW	IL		07/11/2025	7.499	332,275		434,000
100220327	LOS ANGELES	CA		07/11/2025	6.625	651,769		1,390,000
100220328	SAN ANTONIO	TX		07/11/2025	6.999	357,069		480,000
100220329	BAKERSFIELD	CA		07/11/2025	7.625	219,054		290,000
100220330	ELKHORN	NE		07/14/2025	7.490	508,897		620,000
100220331	FLOWERY BRANCH	GA		07/14/2025	8.125	626,789		665,000
100220332	WORLEY	ID		07/14/2025	7.750	475,498		510,000
100220333	THORNTON	CO		07/14/2025	6.999	406,700		550,000
100220334	PIGEON FORGE	TN		07/14/2025	7.625	592,721		643,000
100220335	HUMBLE	TX		07/14/2025	6.500	196,114		270,000
100220336	OSAGE BEACH	MO		07/14/2025	7.125	479,776		705,000
100220337	SUGARLOAF	CA		07/14/2025	7.750	171,332		218,000
100220338	WILDWOOD	NJ		07/14/2025	7.500	233,552		260,000
100220339	GILBERT	AZ		07/14/2025	7.750	526,208		567,000
100220340	CHATTANOOGA	TN		07/14/2025	6.990	238,520		333,000
100220341	HOUSTON	TX		07/14/2025	7.750	565,563		610,000
100220342	NORTH CONWAY	NH		07/14/2025	7.750	428,806		460,000
100220343	GOBLES	MI		07/14/2025	7.625	417,637		450,000
100220344	OCEAN CITY	MD		07/14/2025	7.750	552,040		596,000
100220345	LEHIGH ACRES	FL		07/14/2025	7.875	370,099		395,000
100220346	YACHATS	OR		07/14/2025	7.750	251,162		300,000
100220347	EDGEMONT	AR		07/14/2025	8.250	152,578		171,000
100220348	BONITA SPRINGS	FL		07/14/2025	7.625	523,498		567,000
100220349	YULEE	FL		07/14/2025	7.625	441,240		475,000
100220350	WEST LAFAYETTE	IN		07/14/2025	6.875	248,200		326,000
100220351	LAS VEGAS	NV		07/14/2025	4.875	452,326		572,000
100220352	SELMA	CA		07/14/2025	7.875	325,618		372,000

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100220353	DONALSONVILLE	GA		07/14/2025	7.500	292,267		315,000
100220354	VIRGINIA BEACH	VA		07/14/2025	7.375	302,635		331,000
100220355	SOMERSET	KY		07/14/2025	7.375	372,378		420,000
100220356	LONDON	KY		07/14/2025	7.625	324,606		375,000
100220357	MILLVILLE	DE		07/14/2025	8.125	467,907		510,000
100220358	NORTH MYRTLE BEACH	SC		07/14/2025	7.500	359,847		428,000
100220359	SAN TAN VALLEY	AZ		07/14/2025	6.875	390,566		445,000
100220360	MEADOWVIEW	VA		07/14/2025	7.375	271,859		370,000
100220361	ORANGE BEACH	AL		07/14/2025	5.750	313,302		373,000
100220362	MONETA	VA		07/14/2025	8.500	651,135		718,000
100220363	MOBILE	AL		07/14/2025	7.875	361,690		395,000
100220364	NORTH MYRTLE BEACH	SC		07/14/2025	8.375	403,261		463,000
100220365	MENTONE	AL		07/14/2025	7.625	333,880		390,000
100220366	LEWES	DE		07/14/2025	8.125	564,695		610,000
100220367	WEEKI WACHEE	FL		07/14/2025	7.250	427,157		475,000
100220368	CASSOPOLIS	MI		07/14/2025	7.875	584,674		634,000
100220369	MC GAHEYSVILLE	VA		07/14/2025	7.875	486,461		560,000
100220370	REHOBOTH BEACH	DE		07/14/2025	8.000	387,963		465,000
100220371	WINCHESTER	VA		07/14/2025	8.125	306,545		370,000
100220372	CONROE	TX		07/14/2025	8.375	266,540		290,000
100220373	MACON	NC		07/14/2025	7.875	707,132		864,000
100220374	APOPKA	FL		07/14/2025	6.490	476,356		569,000
100220375	MILLSBORO	DE		07/14/2025	7.500	466,081		507,000
100220376	SUN LAKES	AZ		07/14/2025	7.375	406,849		489,000
100220377	BREVARD	NC		07/14/2025	7.625	528,730		621,000
100220378	MCGREGOR	MN		07/14/2025	6.990	498,997		556,500
100220379	BULLHEAD CITY	AZ		07/14/2025	6.500	266,671		298,000
100220380	DAVENPORT	FL		07/14/2025	6.625	254,454		283,000
100220381	ELLENWOOD	GA		07/14/2025	8.625	496,434		619,000
100220382	WESLEY CHAPEL	FL		07/14/2025	8.125	290,449		380,000
100220383	LEHIGH ACRES	FL		07/14/2025	6.500	325,597		372,000
100220384	OAK RIDGE	TN		07/14/2025	7.375	273,404		325,000
100220385	CAMBRIDGE	MD		07/14/2025	7.125	312,246		392,000
100220386	SURFSIDE BEACH	SC		07/14/2025	5.750	222,002		282,000
100220387	GALVESTON	TX		07/14/2025	7.375	304,042		371,000
100220388	LANDERS	CA		07/14/2025	7.250	290,913		350,000
100220389	LIBERTY	SC		07/14/2025	7.875	252,453		320,000
100220390	MORENO VALLEY	CA		07/14/2025	7.250	581,000		671,000
100220391	DACULA	GA		07/14/2025	7.875	309,842		416,000
100220392	WILMINGTON	NC		07/14/2025	7.750	258,197		355,000
100220393	BRANDON	FL		07/14/2025	7.490	309,697		365,000
100220394	HUTTO	TX		07/14/2025	5.875	262,060		337,000
100220395	GULF BREEZE	FL		07/14/2025	6.875	294,277		345,000
100220396	MISSOURI CITY	TX		07/14/2025	6.750	298,729		350,000
100220397	RIVERSIDE	CA		07/14/2025	5.875	562,239		713,000
100220398	PRINCETON	WI		07/15/2025	8.490	275,005		327,000
100220399	LAS VEGAS	NV		07/15/2025	7.875	552,920		677,000
100220400	THE VILLAGES	FL		07/15/2025	7.990	308,912		375,000
100220401	GILBERT	AZ		07/15/2025	7.750	394,086		530,000
100220402	RHODODENDRON	OR		07/15/2025	7.490	565,557		725,000
100220403	OCEANSIDE	CA		07/15/2025	7.490	1,094,099		1,410,000
100220404	N MYRTLE BCH	SC		07/15/2025	7.875	659,182		840,000
100220405	INDIANAPOLIS	IN		07/15/2025	7.490	228,978		290,000
100220406	OAK ISLAND	NC		07/15/2025	7.375	540,406		705,000
100220407	NEW BRAUNFELS	TX		07/15/2025	7.375	240,510		320,000

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100220408	LILBURN	GA		07/15/2025	7.750	330,203		440,000
100220409	BENTONVILLE	VA		07/15/2025	6.990	463,931		600,000
100220410	BRYAN	TX		07/15/2025	6.875	295,313		365,000
100220411	MONCKS CORNER	SC		07/15/2025	7.125	531,400		700,000
100220412	ATHENS	GA		07/15/2025	7.250	292,341		400,000
100220413	BATON ROUGE	LA		07/15/2025	8.125	269,026		330,000
100220414	COVINGTON	GA		07/15/2025	7.375	374,882		482,000
100220415	MESA	AZ		07/15/2025	7.250	337,693		435,000
100220416	NASHVILLE	TN		07/15/2025	7.625	358,719		460,000
100220417	KENTWOOD	MI		07/15/2025	7.490	330,864		426,000
100220418	LOGAN	UT		07/15/2025	7.750	285,046		345,000
100220419	ATLANTA	GA		07/15/2025	7.875	229,606		275,000
100220420	VALDOSTA	GA		07/15/2025	7.500	259,311		318,000
100220421	MI WUK VILLAGE	CA		07/15/2025	7.375	478,757		585,000
100220422	TUCSON	AZ		07/15/2025	7.490	581,411		715,000
100220423	ENFIELD	CT		07/15/2025	7.375	235,897		304,000
100220424	ABERDEEN	WA		07/15/2025	7.990	349,673		423,500
100220425	EUSTIS	FL		07/15/2025	6.990	518,375		708,000
100220426	LAS VEGAS	NV		07/15/2025	8.490	325,747		390,000
100220427	ORMOND BEACH	FL		07/15/2025	7.490	223,506		294,000
100220428	NORTHBOROUGH	MA		07/15/2025	7.375	447,661		576,000
100220429	EUREKA	CA		07/15/2025	6.875	300,084		425,000
100220430	UNIVERSITY PLACE	WA		07/15/2025	7.750	448,152		540,000
100220431	THE VILLAGES	FL		07/15/2025	7.490	217,993		294,000
100220432	TWAIN HARTE	CA		07/15/2025	8.125	229,284		280,000
100220433	HEBER CITY	UT		07/15/2025	7.625	267,709		2,750,000
100220434	WALES	WI		07/15/2025	7.490	536,287		695,000
100220435	N MYRTLE BCH	SC		07/15/2025	8.125	400,429		484,000
100220436	PALOS HEIGHTS	IL		07/15/2025	7.375	281,246		380,000
100220437	BLACK MTN	NC		07/15/2025	7.750	529,303		700,000
100220438	VILAS	NC		07/15/2025	7.375	297,217		360,000
100220439	LOS ANGELES	CA		07/15/2025	7.875	690,235		831,000
100220440	STOW	OH		07/15/2025	6.875	206,930		275,000
100220441	LEAGUE CITY	TX		07/15/2025	7.875	338,505		410,000
100220442	KATY	TX		07/15/2025	7.490	366,414		507,000
100220443	BELLEVUE	WA		07/15/2025	7.625	695,541		850,000
100220444	WORCESTER	MA		07/15/2025	6.750	599,061		785,000
100220445	CHICO	CA		07/15/2025	7.375	427,507		590,000
100220446	THE VILLAGES	FL		07/15/2025	6.990	331,055		425,000
100220447	SURPRISE	AZ		07/15/2025	7.000	326,781		403,975
100220448	FLOWER MOUND	TX		07/15/2025	7.375	266,510		357,500
100220449	SAGAMORE BEACH	MA		07/15/2025	6.990	722,087		940,000
100220450	BUTTE	MT		07/15/2025	7.875	252,316		305,000
100220451	CHICO	CA		07/15/2025	7.490	363,217		499,500
100220452	MOLINE	IL		07/15/2025	7.125	279,188		360,000
100220453	SUNRISE BEACH	MO		07/15/2025	6.990	275,293		355,000
100220454	TUCSON	AZ		07/15/2025	7.125	386,353		500,000
100220455	WEST DENNIS	MA		07/15/2025	7.125	506,650		700,000
100220456	PANAMA CITY BEACH	FL		07/15/2025	7.125	349,702		460,000
100220457	CRYSTAL BEACH	TX		07/15/2025	7.625	297,127		375,000
100220458	WESTWOOD	MA		07/15/2025	6.990	410,579		570,000
100220459	WILMINGTON	NC		07/15/2025	7.875	240,980		302,000
100220460	DEMING	WA		07/15/2025	7.875	418,031		550,000
100220461	TWAIN HARTE	CA		07/15/2025	6.625	240,766		335,000
100220462	CALABASH	NC		07/15/2025	7.875	238,162		304,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220463	BOURNE	MA		07/15/2025	6.875	682,214		900,000
100220464	MAGNOLIA	TX		07/15/2025	7.750	248,070		328,000
100220465	INDIANAPOLIS	IN		07/15/2025	7.875	243,288		308,000
100220466	KINGWOOD	TX		07/15/2025	7.250	310,730		420,000
100220467	SURPRISE	AZ		07/15/2025	6.875	456,834		569,000
100220468	PHOENIX	AZ		07/15/2025	6.990	446,652		600,000
100220469	LAWRENCE	KS		07/15/2025	7.250	257,780		335,000
100220470	ORLANDO	FL		07/15/2025	6.990	294,010		460,000
100220471	BEECH MOUNTAIN	NC		07/15/2025	7.500	696,158		860,000
100220472	HUBBARD	OR		07/15/2025	6.990	454,530		620,000
100220473	OVERLAND PARK	KS		07/15/2025	7.875	237,672		285,000
100220474	NEWARK	NJ		07/15/2025	7.490	458,865		630,000
100220475	MESA	AZ		07/15/2025	6.490	434,530		575,000
100220476	KANSAS CITY	MO		07/15/2025	7.000	252,313		345,000
100220477	CRYSTAL RIVER	FL		07/15/2025	6.990	395,378		560,000
100220478	N MYRTLE BCH	SC		07/15/2025	7.250	404,068		535,000
100220479	LONGS	SC		07/15/2025	7.990	220,295		274,000
100220480	HILTON HEAD	SC		07/15/2025	7.250	425,431		555,000
100220481	WINSTON SALEM	NC		07/15/2025	6.875	215,588		285,000
100220482	WALLA WALLA	WA		07/15/2025	7.250	537,628		785,000
100220483	LITCHFIELD PARK	AZ		07/15/2025	6.990	649,665		850,000
100220484	POWDER SPRINGS	GA		07/15/2025	7.625	381,210		470,000
100220485	JACKSON	MI		07/15/2025	8.125	414,296		527,000
100220486	VANCOUVER	WA		07/15/2025	6.990	321,957		415,000
100220487	VENICE	FL		07/15/2025	7.375	251,605		320,000
100220488	ANTHEM	AZ		07/15/2025	7.250	462,803		620,000
100220489	PHOENIX	AZ		07/15/2025	6.990	377,417		507,000
100220490	LAKE GENEVA	WI		07/15/2025	7.875	323,246		390,000
100220491	SURPRISE	AZ		07/15/2025	7.125	337,410		450,000
100220492	EATONTON	GA		07/15/2025	7.125	757,142		1,060,000
100220493	FRISCO	TX		07/15/2025	6.990	358,830		503,000
100220494	SCOTTSDALE	AZ		07/15/2025	7.250	313,263		403,000
100220495	DENTON	TX		07/15/2025	7.375	441,363		569,000
100220496	LAWRENCE	KS		07/15/2025	6.875	247,691		340,000
100220497	THE VILLAGES	FL		07/15/2025	7.375	349,648		445,000
100220498	CARPENTERSVILLE	IL		07/15/2025	7.490	243,117		309,000
100220499	FREDERICKSBURG	TX		07/15/2025	6.500	626,246		1,025,000
100220500	WINCHESTER	CA		07/15/2025	7.375	466,467		645,000
100220501	GLENDALE	AZ		07/15/2025	7.875	332,306		488,000
100220502	OAKLAND	CA		07/15/2025	6.990	424,286		600,000
100220503	MABANK	TX		07/15/2025	7.990	260,116		322,000
100220504	GOLDEN	CO		07/15/2025	6.750	428,196		560,000
100220505	ARVONIA	VA		07/15/2025	7.490	321,556		390,000
100220506	TRINIDAD	TX		07/15/2025	6.990	616,257		844,000
100220507	MINNEOLA	FL		07/15/2025	7.125	304,635		372,000
100220508	LAKE TAPPS	WA		07/15/2025	7.125	586,003		775,000
100220509	AUSTIN	TX		07/15/2025	7.250	300,402		389,000
100220510	SEWELL	NJ		07/15/2025	5.990	204,433		275,000
100220511	ARRINGTON	TN		07/15/2025	8.125	1,043,625		1,500,000
100220512	DECATUR	GA		07/15/2025	7.125	275,646		355,000
100220513	TACOMA	WA		07/15/2025	7.375	315,880		410,000
100220514	RIO COMMUNITIES	NM		07/15/2025	6.990	260,571		360,000
100220515	DILLON	SC		07/15/2025	7.990	395,376		478,000
100220516	BOONE	NC		07/15/2025	7.125	280,424		400,000
100220517	EHRENBERG	AZ		07/15/2025	6.625	722,069		1,125,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220518	ATLANTA	GA		07/15/2025	6.990	535,368		725,000
100220519	KANSAS CITY	MO		07/15/2025	7.490	306,020		390,000
100220520	LAKEWOOD	WA		07/15/2025	6.875	331,981		437,000
100220521	MECHANICSBURG	PA		07/15/2025	7.125	245,081		307,000
100220522	PHOENIX	AZ		07/15/2025	7.990	414,639		500,000
100220523	ENTERPRISE	OR		07/15/2025	6.875	575,022		754,000
100220524	MOUNT LAUREL	NJ		07/15/2025	7.490	235,650		345,000
100220525	GRAYSLAKE	IL		07/15/2025	6.500	258,851		365,000
100220526	PHOENIX	AZ		07/15/2025	7.490	239,098		324,000
100220527	MOSES LAKE	WA		07/15/2025	7.750	356,512		450,000
100220528	NEW BRAUNFELS	TX		07/15/2025	7.490	286,006		348,000
100220529	GREENSBORO	NC		07/15/2025	7.490	221,860		312,000
100220530	FLOWERY BRANCH	GA		07/15/2025	6.625	248,816		310,000
100220531	AURORA	CO		07/15/2025	7.625	601,446		840,000
100220532	STAFFORD	VA		07/15/2025	7.490	233,104		298,000
100220533	PALM COAST	FL		07/15/2025	7.875	448,542		605,000
100220534	TAMPA	FL		07/15/2025	7.125	525,856		675,000
100220535	FLAGSTAFF	AZ		07/15/2025	7.500	563,990		776,000
100220536	BOISE	ID		07/15/2025	7.875	304,993		395,000
100220537	GAINESVILLE	GA		07/15/2025	6.990	283,835		375,000
100220538	DENVER	CO		07/15/2025	6.990	256,064		330,000
100220539	ROCKY MOUNT	MO		07/15/2025	7.125	365,637		476,000
100220540	CRYSTAL LAKE	IL		07/15/2025	7.490	378,857		490,000
100220541	BELGRADE	MT		07/15/2025	7.875	544,348		657,000
100220542	MURRELLS INLET	SC		07/15/2025	8.125	309,005		370,000
100220543	VINALHAVEN	ME		07/15/2025	7.250	776,644		1,200,000
100220544	NAPERVILLE	IL		07/15/2025	7.500	268,678		326,000
100220545	ATHENS	GA		07/15/2025	6.625	258,529		342,000
100220546	HUDDLESTON	VA		07/15/2025	7.375	836,553		1,090,000
100220547	NEW SMYRNA	FL		07/15/2025	7.625	689,496		839,000
100220548	OCEAN SHORES	WA		07/15/2025	7.490	338,339		430,000
100220549	LAWRENCE	KS		07/15/2025	7.875	233,791		285,000
100220550	PELL CITY	AL		07/15/2025	7.490	501,214		640,000
100220551	BLACK MTN	NC		07/15/2025	7.625	253,817		326,300
100220552	TUCSON	AZ		07/15/2025	6.490	257,147		400,000
100220553	SOUTH PASADENA	CA		07/15/2025	7.875	1,354,399		1,900,000
100220554	COUPEVILLE	WA		07/15/2025	7.125	592,284		765,000
100220555	FIRESTONE	CO		07/15/2025	6.875	495,462		645,000
100220556	POCONO PINES	PA		07/15/2025	7.250	360,118		497,000
100220557	SAVANNAH	GA		07/15/2025	6.875	226,556		356,000
100220558	ROANOKE	VA		07/15/2025	7.375	338,957		440,000
100220559	SEATAC	WA		07/15/2025	6.625	459,461		605,000
100220560	MILWAUKEE	WI		07/15/2025	7.250	234,650		340,000
100220561	MAPLE VALLEY	WA		07/15/2025	6.990	490,856		690,000
100220562	ORLANDO	FL		07/15/2025	7.375	464,499		590,000
100220563	DAWSONVILLE	GA		07/15/2025	7.990	332,847		400,000
100220564	BIRMINGHAM	AL		07/15/2025	7.125	230,923		296,000
100220565	SEVIERVILLE	TN		07/15/2025	7.750	257,133		325,000
100220566	DOVER	NH		07/15/2025	7.750	313,492		400,000
100220567	SOUTH BEND	IN		07/15/2025	8.490	351,329		420,000
100220568	VIENNA	VA		07/15/2025	7.375	987,640		1,360,000
100220569	PRESCOTT	AZ		07/15/2025	7.750	527,424		696,000
100220570	EUREKA	CA		07/15/2025	7.990	338,905		455,000
100220571	KODAK	TN		07/15/2025	7.750	388,037		473,500
100220572	OLYMPIA	WA		07/15/2025	7.125	401,437		520,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220573	NEW FRANKLIN	OH		07/15/2025	7.875	233,453		355,000
100220574	ATLANTA	GA		07/15/2025	7.490	402,019		550,000
100220575	KANSAS CITY	MO		07/15/2025	6.990	293,012		360,000
100220576	NEW ULM	TX		07/15/2025	7.750	343,848		450,000
100220577	WALPOLE	MA		07/15/2025	8.500	612,707		740,000
100220578	POST FALLS	ID		07/15/2025	7.375	244,457		332,000
100220579	SAN DIEGO	CA		07/15/2025	7.490	1,143,546		1,465,000
100220580	WEEKI WACHEE	FL		07/15/2025	6.490	209,502		280,000
100220581	MORGANTON	NC		07/15/2025	7.490	235,204		315,000
100220582	LACEY	WA		07/15/2025	7.500	441,118		565,000
100220583	CHICO	CA		07/15/2025	6.990	361,217		620,000
100220584	LONG BCH TWP	NJ		07/15/2025	6.990	698,022		905,000
100220585	MINERAL	CA		07/15/2025	8.490	265,580		317,000
100220586	INDIAN ORCH	MA		07/15/2025	7.250	424,058		552,000
100220587	FORT WORTH	TX		07/15/2025	6.990	258,298		342,000
100220588	OLD FORT	NC		07/15/2025	7.750	347,951		447,000
100220589	LAKEVILLE	MN		07/15/2025	6.875	370,712		485,000
100220590	WACO	TX		07/15/2025	8.125	467,952		570,000
100220591	COZAD	NE		07/15/2025	7.750	217,777		279,000
100220592	AURORA	IL		07/15/2025	7.375	308,078		427,000
100220593	MONTGOMERY	TX		07/15/2025	8.490	287,303		342,000
100220594	LILBURN	GA		07/15/2025	7.490	310,572		405,000
100220595	DANVILLE	KY		07/15/2025	8.125	232,791		315,000
100220596	SCOTTSDALE	AZ		07/15/2025	7.375	731,988		942,000
100220597	DONNELLY	ID		07/15/2025	7.125	708,619		919,000
100220598	DONNELLY	ID		07/15/2025	7.375	303,572		392,500
100220599	SEBASTIAN	FL		07/15/2025	7.490	301,761		389,900
100220600	CHICOPEE	MA		07/15/2025	7.250	329,571		430,000
100220601	CUMMING	GA		07/15/2025	7.125	266,212		372,000
100220602	CHEYENNE	WY		07/15/2025	7.250	461,008		615,000
100220603	MILWAUKEE	WI		07/15/2025	7.490	320,636		440,000
100220604	PARK CITY	UT		07/15/2025	7.125	473,012		585,000
100220605	CHEYENNE	WY		07/15/2025	7.250	473,689		610,000
100220606	CHEYENNE	WY		07/15/2025	7.250	477,572		615,000
100220607	HAGUE	VA		07/15/2025	7.750	477,034		588,000
100220608	GLENDO	WY		07/15/2025	7.250	137,822		198,000
100220609	ALEXANDER	NC		07/15/2025	6.990	373,053		485,000
100220610	WORCESTER	MA		07/15/2025	6.990	304,713		437,000
100220611	DUNNSVILLE	VA		07/15/2025	7.490	589,947		715,000
100220612	SAINT LOUIS	MO		07/15/2025	7.375	214,927		275,000
100220613	SAINT LOUIS	MO		07/15/2025	7.375	278,337		381,000
100220614	MERIDIAN	ID		07/15/2025	7.000	317,257		410,000
100220615	ELKHORN	NE		07/15/2025	6.990	260,348		340,000
100220616	SPOKANE	WA		07/15/2025	6.990	314,570		406,000
100220617	ARLINGTON	TX		07/15/2025	7.500	322,096		425,000
100220618	GRAND JUNCTION	CO		07/15/2025	7.375	271,738		414,000
100220619	SHIPPENSBURG	PA		07/15/2025	7.000	392,172		528,000
100220620	RALEIGH	NC		07/15/2025	7.375	311,839		405,000
100220621	LIVINGSTON MANOR	NY		07/15/2025	7.875	532,892		655,000
100220622	MANASSAS	VA		07/15/2025	7.375	313,403		400,000
100220623	TUCSON	AZ		07/15/2025	6.750	336,294		450,000
100220624	WEST COLUMBIA	SC		07/15/2025	6.875	214,355		300,000
100220625	OVERLAND PARK	KS		07/15/2025	6.990	241,792		315,000
100220626	RINGWOOD	NJ		07/15/2025	7.625	477,649		580,000
100220627	HUNTERSVILLE	NC		07/15/2025	6.875	675,741		886,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220628	NAMPA	ID		07/15/2025	6.990	338,180		440,000
100220629	GARBERVILLE	CA		07/15/2025	7.625	262,510		325,000
100220630	LAKEWOOD	CO		07/17/2025	7.874	579,915		789,000
100220631	MATAWAN	NJ		07/17/2025	7.375	471,920		825,000
100220632	SIMPSONVILLE	SC		07/17/2025	7.500	236,795		500,000
100220633	LAKEWOOD	NJ		07/17/2025	7.249	869,822		1,150,000
100220634	SOUTH PALM BEACH	FL		07/17/2025	7.250	363,158		580,000
100220636	STOCKTON	CA		07/17/2025	8.000	499,977		640,000
100220637	MIAMI	FL		07/17/2025	6.999	443,912		585,000
100220638	BERKELEY HTS	NJ		07/17/2025	7.375	963,964		1,350,000
100220639	EAST STROUDSBURG	PA		07/17/2025	7.625	172,026		246,000
100220640	PHILADELPHIA	PA		07/17/2025	7.375	222,801		300,000
100220641	CHICAGO	IL		07/17/2025	7.249	156,275		275,000
100220642	SUNRIVER	OR		07/17/2025	7.875	499,456		595,000
100220643	GRIFFIN	GA		07/17/2025	7.499	105,767		147,000
100220644	LAKE FOREST	CA		07/17/2025	7.750	1,564,645		2,150,000
100220646	LOVELAND	CO		07/17/2025	7.750	753,360		810,000
100220647	BRADENTON	FL		07/17/2025	7.750	504,577		540,000
100220648	LEAGUE CITY	TX		07/17/2025	7.375	331,326		447,000
100220649	BONITA SPRINGS	FL		07/17/2025	7.250	437,669		525,000
100220650	HOUSTON	TX		07/17/2025	7.500	104,722		220,000
100220651	PALM SPRINGS	CA		07/17/2025	7.250	646,763		800,000
100220652	HOUSTON	TX		07/17/2025	7.874	117,600		161,000
100220653	VINTON	VA		07/17/2025	7.750	149,096		190,500
100220654	RIVERSIDE	CA		07/17/2025	7.375	960,716		1,170,000
100220655	SAN JOSE	CA		07/17/2025	7.250	1,788,481		2,150,000
100220656	SURPRISE	AZ		07/17/2025	7.250	428,455		519,575
100220657	CORONA	CA		07/17/2025	7.125	785,275		1,000,000
100220658	CAPE CORAL	FL		07/17/2025	7.750	482,659		575,000
100220659	PALM CITY	FL		07/17/2025	7.250	359,589		620,000
100220660	DONNELLY	ID		07/17/2025	7.500	551,145		1,950,000
100220661	GENEVA	FL		07/17/2025	7.125	383,923		740,000
100220662	HOUSTON	TX		07/17/2025	7.875	114,312		170,000
100220663	LONG BEACH	CA		07/17/2025	7.990	656,164		700,000
100220664	LAKE WORTH	FL		07/17/2025	7.125	293,754		520,000
100220665	SUNNYVALE	CA		07/17/2025	7.375	1,753,474		2,100,000
100220666	EL CAJON	CA		07/17/2025	7.250	641,871		784,000
100220667	ALBUQUERQUE	NM		07/17/2025	6.990	286,606		1,028,000
100220668	ANTIOCH	CA		07/17/2025	7.500	535,423		650,000
100220669	ARCADIA	CA		07/17/2025	7.750	671,846		920,000
100220670	RANCHO SANTA MARGARITA	CA		07/17/2025	7.499	1,206,556		1,775,000
100220671	CHICAGO	IL		07/17/2025	7.625	138,500		275,000
100220672	LOXAHATCHEE	FL		07/17/2025	7.375	482,629		620,000
100220673	WALNUT CREEK	CA		07/17/2025	6.875	846,853		1,450,000
100220674	PORTERVILLE	CA		07/17/2025	7.750	125,910		335,000
100220675	BELLE TERRE	NY		07/17/2025	7.624	452,175		725,000
100220677	BRUNSWICK	OH		07/17/2025	6.990	189,965		362,000
100220678	EAST HAVEN	CT		07/17/2025	8.375	201,475		240,000
100220679	SANTA CRUZ	CA		07/17/2025	7.375	3,287,343		5,563,000
100220680	PATERSON	NJ		07/17/2025	7.624	465,185		570,000
100220681	LAFAYETTE	LA		07/17/2025	7.749	79,323		119,000
100220682	JACKSON TOWNSHIP	NJ		07/17/2025	7.250	354,074		540,000
100220683	CAROLINA BEACH	NC		07/17/2025	7.874	439,320		529,400
100220684	BAYTOWN	TX		07/18/2025	6.625	228,988		340,000
100220685	TWENTYNINE PALMS	CA		07/18/2025	7.875	202,125		325,000

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	2	3					Additional	
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100220686	HOMESTEAD	FL		07/18/2025	6.750	310,419		416,000
100220687	SPRING VALLEY	CA		07/18/2025	8.000	724,605		940,000
100220688	LOS ANGELES	CA		07/18/2025	7.750	1,317,853		1,585,000
100220689	OAKWOOD	GA		07/18/2025	7.499	453,681		678,000
100220690	LEVITTOWN	PA		07/18/2025	7.499	368,743		455,000
100220691	LILBURN	GA		07/18/2025	6.625	292,724		369,000
100220692	MIAMI	FL		07/18/2025	6.999	1,002,817		1,250,000
100220693	RIVERSIDE	CA		07/18/2025	7.125	531,099		655,000
100220694	HOUSTON	TX		07/18/2025	6.999	158,240		205,000
100220695	LOS ANGELES	CA		07/18/2025	7.499	2,625,976		3,700,000
100220696	CHARLOTTE	NC		07/18/2025	7.375	159,328		215,000
100220697	LAS VEGAS	NV		07/18/2025	6.999	332,040		447,000
100220698	BAYTOWN	TX		07/18/2025	6.625	246,922		369,000
100220699	CROWLEY	TX		07/18/2025	8.250	208,583		290,000
100220700	YAKIMA	WA		07/18/2025	6.625	279,158		365,000
100220701	YAKIMA	WA		07/18/2025	6.625	279,459		365,000
100220702	ATLANTA	GA		07/18/2025	8.125	226,800		360,000
100220703	CHICAGO	IL		07/18/2025	6.875	327,795		445,000
100220704	LAS VEGAS	NV		07/18/2025	6.625	124,756		167,000
100220705	ROYSE CITY	TX		07/18/2025	7.125	204,516		255,000
100220706	NASHVILLE	TN		07/18/2025	7.375	123,696		193,000
100220707	BANNING	CA		07/18/2025	7.750	229,521		365,000
100220708	KINGSPORT	TN		07/18/2025	6.999	147,467		249,900
100220709	OCEAN CITY	MD		07/18/2025	7.125	198,674		260,000
100220710	CHARLOTTE	NC		07/18/2025	6.875	250,426		320,000
100220711	LAS VEGAS	NV		07/18/2025	7.125	135,487		180,000
100220712	WARSAW	NC		07/18/2025	7.499	154,137		214,000
100220713	KNOXVILLE	TN		07/18/2025	7.250	264,505		330,000
100220714	HUMBLE	TX		07/18/2025	6.750	176,547		324,000
100220715	QUINCY	MA		07/18/2025	6.625	176,551		379,000
100220716	SANTA BARBARA	CA		07/18/2025	6.999	926,275		1,500,000
100220717	SHAFTER	CA		07/18/2025	6.999	186,344		235,000
100220718	LITTLE CHUTE	WI		07/18/2025	6.999	530,443		765,000
100220719	LANCASTER	CA		07/18/2025	7.250	313,536		410,000
100220720	NEW BERN	NC		07/18/2025	6.750	197,522		299,000
100220721	FREDERICK	MD		07/18/2025	7.625	270,487		340,000
100220722	FOUNTAIN HILLS	AZ		07/18/2025	6.875	456,160		625,000
100220723	GRAIN VALLEY	MO		07/18/2025	7.375	195,292		295,000
100220724	COLTON	CA		07/18/2025	7.375	703,483		920,000
100220725	MYRTLE BEACH	SC		07/18/2025	6.875	592,062		753,000
100220726	MIAMI	FL		07/18/2025	6.750	246,517		380,000
100220727	WALTHAM	MA		07/18/2025	6.875	853,526		1,200,000
100220728	SAN ANTONIO	TX		07/18/2025	7.499	152,824		210,000
100220729	LAS VEGAS	NV		07/18/2025	7.125	385,725		506,000
100220730	WASHINGTON	DC		07/18/2025	6.999	331,693		475,000
100220731	STATESVILLE	NC		07/18/2025	6.625	202,435		259,900
100220732	SAN JACINTO	CA		07/18/2025	7.750	324,972		480,000
100220733	HURST	TX		07/18/2025	7.625	206,538		287,000
100220734	MIAMI	FL		07/18/2025	6.875	513,830		668,000
100220735	ATLANTA	GA		07/18/2025	6.875	238,088		320,000
100220736	SAINT PETERS	MO		07/18/2025	6.875	210,270		285,000
100220737	LONG BEACH	CA		07/18/2025	6.999	424,191		635,000
100220738	MANASSAS	VA		07/18/2025	6.999	449,005		625,000
100220739	INDIANAPOLIS	IN		07/18/2025	6.875	140,064		204,000
100220740	GLENDALE	AZ		07/18/2025	6.625	227,422		395,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220741	LONG BEACH	CA		07/18/2025	8.499	420,000		1,200,000
100220742	BELTON	MO		07/18/2025	6.625	296,147		378,000
100220743	WHITTIER	CA		07/18/2025	6.750	470,370		650,000
100220744	DUNDALK	MD		07/18/2025	6.875	193,223		244,000
100220745	BAKERSFIELD	CA		07/18/2025	6.875	126,944		270,000
100220746	KALAMAZOO	MI		07/18/2025	7.250	290,486		365,000
100220747	SUMMIT	IL		07/18/2025	7.499	343,678		420,000
100220748	DALLAS	NC		07/18/2025	7.125	135,003		204,000
100220749	LAS VEGAS	NV		07/18/2025	6.625	143,577		195,000
100220750	PALMDALE	CA		07/18/2025	6.999	332,926		525,000
100220751	MIAMI	FL		07/18/2025	6.875	153,408		220,000
100220752	CLEARWATER	FL		07/18/2025	6.999	157,488		205,000
100220753	JACKSONVILLE	FL		07/18/2025	7.375	161,944		225,000
100220754	MEMPHIS	TN		07/18/2025	6.999	134,894		170,000
100220755	READING	PA		07/18/2025	7.625	128,862		155,000
100220756	CAPE CORAL	FL		07/18/2025	7.125	358,207		515,000
100220757	COLUMBIA	SC		07/18/2025	7.250	110,659		145,000
100220758	FREDERICKSBURG	VA		07/18/2025	6.625	225,432		450,000
100220759	BAKERSFIELD	CA		07/18/2025	6.999	427,267		725,000
100220760	FOLSOM	CA		07/18/2025	6.999	370,348		762,000
100220761	LAS VEGAS	NV		07/18/2025	6.625	291,030		620,000
100220762	VICTORVILLE	CA		07/18/2025	6.625	233,237		470,000
100220763	PALMDALE	CA		07/18/2025	6.875	163,091		605,000
100220764	BEAUMONT	TX		07/18/2025	7.625	206,562		390,000
100220765	JOHNSON CITY	TN		07/18/2025	7.250	124,894		162,000
100220766	MEMPHIS	TN		07/18/2025	7.875	262,261		550,000
100220767	IRVING	TX		07/18/2025	6.625	216,060		295,000
100220768	LONG BEACH	CA		07/18/2025	7.250	512,087		675,000
100220769	PROVIDENCE	RI		07/18/2025	6.999	385,423		630,000
100220770	LEHIGH ACRES	FL		07/18/2025	6.999	216,733		309,000
100220771	MANSFIELD	TX		07/18/2025	7.750	466,699		536,000
100220772	CINCINNATI	OH		07/18/2025	7.875	105,000		306,000
100220773	DELTONA	FL		07/18/2025	6.875	137,240		280,000
100220774	TUCSON	AZ		07/18/2025	6.625	267,182		420,000
100220775	LOS ANGELES	CA		07/18/2025	7.250	364,266		1,420,000
100220776	LOS ANGELES	CA		07/18/2025	6.750	327,680		750,000
100220777	CAPE CORAL	FL		07/18/2025	7.125	572,064		700,000
100220778	MONROVIA	CA		07/18/2025	7.875	1,352,400		1,610,000
100220779	SAN DIEGO	CA		07/18/2025	7.499	564,993		645,000
100220780	SAN JOSE	CA		07/18/2025	6.990	1,137,859		1,380,000
100220781	POST FALLS	ID		07/18/2025	6.625	442,856		670,000
100220782	MURRIETA	CA		07/18/2025	6.875	586,337		725,000
100220783	NEVIS	MN		07/18/2025	6.999	198,753		370,000
100220784	SALEM	UT		07/18/2025	6.999	499,826		730,000
100220785	HOUSTON	TX		07/18/2025	6.999	218,600		288,000
100220786	BANNING	CA		07/18/2025	7.375	578,571		695,000
100220787	CAPE CORAL	FL		07/18/2025	7.625	328,488		370,000
100220788	HUNTINGTON BEACH	CA		07/18/2025	6.999	1,509,439		2,050,000
100220789	SHIRLEY	MA		07/18/2025	6.875	270,607		330,000
100220790	YUMA	AZ		07/18/2025	7.499	189,574		232,500
100220791	NASHVILLE	TN		07/18/2025	8.250	280,350		490,000
100220792	LAGUNA BEACH	CA		07/18/2025	6.750	2,115,371		3,700,000
100220793	DURHAM	NC		07/18/2025	6.999	245,494		310,000
100220794	CHARLOTTE	NC		07/18/2025	7.625	285,318		310,000
100220795	BEAR CREEK	NC		07/18/2025	7.250	415,333		590,000

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100220796	PHILADELPHIA	PA		07/18/2025	6.499	485,799		766,000
100220797	VALLEY CENTER	CA		07/18/2025	8.499	947,450		1,060,000
100220798	ARVADA	CO		07/18/2025	6.999	755,751		1,465,000
100220799	ONTARIO	CA		07/18/2025	7.750	844,090		905,000
100220800	SANTA ROSA BEACH	FL		07/18/2025	6.875	749,147		965,000
100220801	PICO RIVERA	CA		07/18/2025	7.250	605,412		730,000
100220802	LOS ANGELES	CA		07/18/2025	7.499	585,991		670,000
100220803	TUCSON	AZ		07/18/2025	6.499	1,480,710		1,950,000
100220804	HARRISVILLE	UT		07/18/2025	7.125	480,551		583,000
100220805	HOT SPRINGS	AR		07/18/2025	7.875	209,160		249,000
100220806	CORONA	CA		07/18/2025	7.125	971,872		1,175,000
100220807	PLACENTIA	CA		07/18/2025	6.999	429,631		630,000
100220808	PILOT POINT	TX		07/18/2025	7.499	250,233		351,000
100220809	DENVER	CO		07/18/2025	7.750	226,800		400,000
100220810	LOS ANGELES	CA		07/18/2025	8.375	644,844		715,000
100220811	FULLERTON	CA		07/18/2025	6.999	1,883,395		2,300,000
100220812	LA PUENTE	CA		07/18/2025	6.990	610,375		820,000
100220813	LOS ANGELES	CA		07/18/2025	7.875	853,084		1,018,000
100220814	SANTA ANA	CA		07/18/2025	8.499	1,571,204		1,935,000
100220815	SACRAMENTO	CA		07/18/2025	6.999	320,017		395,000
100220816	HUNTSVILLE	AL		07/18/2025	6.999	981,641		1,200,000
100220817	HOLLISTER	CA		07/18/2025	6.750	1,435,390		1,775,000
100220818	BOISE	ID		07/18/2025	6.999	944,147		1,260,000
100220819	STAFFORD TOWNSHIP	NJ		07/18/2025	7.875	359,260		460,000
100220820	WOODLAND HILLS	CA		07/18/2025	6.875	1,185,766		4,850,000
100220821	TRACY	CA		07/18/2025	6.625	586,048		735,000
100220822	BLACKSHEAR	GA		07/18/2025	6.875	300,993		402,000
100220823	EL CENTRO	CA		07/18/2025	6.625	220,227		435,000
100220824	WALNUT CREEK	CA		07/18/2025	6.625	1,205,147		1,550,000
100220825	ROSEMEAD	CA		07/18/2025	7.375	776,338		930,000
100220826	INDIO	CA		07/18/2025	6.750	445,230		554,000
100220827	LAGUNA NIGUEL	CA		07/18/2025	7.375	1,129,286		2,100,000
100220828	DORCHESTER CENTER	MA		07/18/2025	6.499	962,551		1,300,000
100220829	HUNTINGTON BEACH	CA		07/18/2025	8.125	1,211,306		1,875,000
100220830	ORO VALLEY	AZ		07/18/2025	7.375	949,256		1,330,000
100220831	DOUGLASVILLE	GA		07/18/2025	6.499	320,148		617,000
100220832	EAGLE	CO		07/18/2025	6.999	772,827		1,469,000
100220833	ROCKLIN	CA		07/18/2025	7.375	815,419		930,000
100220834	LOS ANGELES	CA		07/18/2025	6.499	317,494		730,000
100220835	CROWN POINT	IN		07/18/2025	7.375	990,342		1,265,000
100220836	EDINA	MN		07/18/2025	6.875	1,178,154		1,555,000
100220837	TEMECULA	CA		07/18/2025	6.999	755,577		975,000
100220838	VISTA	CA		07/18/2025	6.999	372,991		880,000
100220839	DRIPPING SPRINGS	TX		07/18/2025	6.499	417,653		651,000
100220840	WHITTIER	CA		07/18/2025	7.875	945,000		1,200,000
100220841	FORT MYERS	FL		07/18/2025	6.875	154,327		378,000
100220842	MURRELLS INLET	SC		07/18/2025	7.250	1,191,838		1,465,000
100220843	CALDWELL	ID		07/18/2025	6.875	279,671		405,000
100220844	NUTLEY	NJ		07/18/2025	6.750	650,115		825,000
100220845	PATTERSON	CA		07/18/2025	6.999	217,845		380,000
100220846	FRESNO	CA		07/18/2025	6.999	274,099		339,000
100220847	KATY	TX		07/18/2025	6.625	189,752		270,000
100220848	NORTH LAS VEGAS	NV		07/18/2025	7.499	379,191		500,000
100220849	HAMPTON	VA		07/18/2025	7.125	200,345		250,000
100220850	BANNING	CA		07/18/2025	7.750	146,260		365,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220851	CHARLESTON	SC		07/18/2025	6.875	240,598		328,000
100220852	LOS BANOS	CA		07/18/2025	7.375	292,229		400,000
100220853	YOUNGSVILLE	NC		07/18/2025	7.250	382,220		460,000
100220854	LOS ANGELES	CA		07/18/2025	7.875	325,500		775,000
100220855	LA QUINTA	CA		07/18/2025	7.999	432,550		600,000
100220856	TULARE	CA		07/18/2025	6.625	305,429		455,000
100220857	FRANKFORD	DE		07/18/2025	6.500	332,184		485,000
100220858	WINTER PARK	CO		07/18/2025	6.499	363,495		580,000
100220859	CHARLOTTE	NC		07/18/2025	6.624	282,401		409,000
100220860	BOISE	ID		07/18/2025	6.490	443,205		620,000
100220861	BOISE	ID		07/18/2025	6.490	446,179		650,000
100220862	CLERMONT	FL		07/18/2025	6.625	324,778		430,000
100220863	OCALA	FL		07/18/2025	6.250	230,291		310,000
100220864	ROLLINSVILLE	CO		07/18/2025	5.875	719,698		1,130,000
100220865	VENICE	FL		07/18/2025	6.375	696,579		950,000
100220866	MADERA	CA		07/18/2025	6.125	364,827		510,000
100220867	LANCASTER	PA		07/18/2025	6.500	299,255		400,000
100220868	LATHROP	CA		07/18/2025	5.500	559,658		768,000
100220869	SAN DIEGO	CA		07/18/2025	6.250	717,014		1,120,000
100220870	NORWOOD	NJ		07/18/2025	4.875	413,363		655,000
100220871	GARDEN GROVE	CA		07/18/2025	6.250	696,054		940,000
100220872	THOUSAND OAKS	CA		07/18/2025	6.375	690,001		940,000
100220873	OCEAN CITY	MD		07/18/2025	6.625	327,276		500,000
100220874	PHILADELPHIA	PA		07/18/2025	6.625	302,537		425,000
100220875	POCONO PINES	PA		07/18/2025	6.750	423,581		570,000
100220876	PORTLAND	OR		07/18/2025	6.750	378,242		622,000
100220877	HURRICANE	UT		07/18/2025	6.750	364,886		485,000
100220878	HUDSON	FL		07/18/2025	6.750	285,881		390,000
100220879	HOUSTON	TX		07/18/2025	6.625	248,493		330,000
100220880	OVIEDO	FL		07/18/2025	6.625	302,470		460,000
100220881	EMERALD ISLE	NC		07/18/2025	6.874	708,018		933,000
100220882	SEWELL	NJ		07/18/2025	6.750	306,363		403,000
100220883	SANFORD	NC		07/18/2025	6.750	272,819		400,000
100220884	BOISE	ID		07/18/2025	6.875	407,246		509,000
100220885	GAINESVILLE	GA		07/18/2025	6.750	270,145		355,000
100220886	TONOPAH	AZ		07/18/2025	6.750	240,723		330,000
100220887	WAILUKU	HI		07/18/2025	6.875	1,008,637		1,250,000
100220888	CHARLOTTE	NC		07/18/2025	6.750	273,936		440,000
100220889	BIXBY	OK		07/18/2025	6.875	247,948		312,000
100220890	ROGERS	AR		07/18/2025	6.875	704,472		928,000
100220891	TACOMA	WA		07/18/2025	6.875	574,938		760,000
100220892	MESA	AZ		07/18/2025	6.875	656,390		925,000
100220893	SAN DIEGO	CA		07/18/2025	6.875	453,547		615,000
100220894	MINNEAPOLIS	MN		07/18/2025	6.875	456,285		605,000
100220895	BELLEVUE	WA		07/18/2025	6.875	1,473,698		1,955,000
100220896	OCEAN CITY	MD		07/18/2025	6.875	353,343		470,000
100220897	NASHUA	NH		07/18/2025	6.875	417,415		549,000
100220898	ROYSE CITY	TX		07/18/2025	6.875	248,096		330,000
100220899	CEDAR PARK	TX		07/18/2025	6.875	306,283		459,000
100220900	WEST CHESTER	PA		07/18/2025	6.875	282,734		370,000
100220901	SPRING HILL	TN		07/18/2025	6.875	275,971		370,000
100220902	WENDELL	NC		07/18/2025	6.875	256,073		339,000
100220903	PRESCOTT	AZ		07/18/2025	6.875	297,487		425,000
100220904	LOUISVILLE	KY		07/18/2025	6.875	430,832		607,000
100220905	NORTH CONWAY	NH		07/18/2025	6.875	259,943		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220906	CEDAR RAPIDS	IA		07/18/2025	6.990	253,624		312,000
100220907	BOISE	ID		07/18/2025	6.990	566,990		740,000
100220908	CENTRAL POINT	OR		07/18/2025	6.990	382,471		524,000
100220909	PLYMOUTH	MA		07/18/2025	6.990	440,450		577,000
100220910	CHANNAHON	IL		07/18/2025	6.990	347,576		455,000
100220911	ATHENS	GA		07/18/2025	6.990	373,622		495,000
100220912	CARSON CITY	NV		07/18/2025	6.990	318,777		430,000
100220913	CLARKSVILLE	TN		07/18/2025	6.990	272,278		354,500
100220914	ROSEVILLE	CA		07/18/2025	6.990	474,930		620,000
100220915	JUSTIN	TX		07/18/2025	6.990	277,132		370,000
100220916	CONNEAUT LAKE	PA		07/18/2025	6.990	275,510		360,000
100220917	TAMPA	FL		07/18/2025	6.990	256,978		335,000
100220918	WHITESTOWN	IN		07/18/2025	6.990	326,476		470,000
100220919	TAMPA	FL		07/18/2025	6.990	361,128		470,000
100220920	BLOOMINGDALE	GA		07/18/2025	6.990	294,928		412,000
100220921	STANWOOD	WA		07/18/2025	6.999	587,316		780,000
100220922	LOVELAND	CO		07/18/2025	6.999	351,741		445,000
100220923	GULF SHORES	AL		07/18/2025	7.000	557,275		729,000
100220924	SANTEE	CA		07/18/2025	6.999	622,828		835,000
100220925	ATLANTIC CITY	NJ		07/18/2025	6.990	284,089		375,000
100220926	GOODYEAR	AZ		07/18/2025	7.125	322,313		395,000
100220927	ELLIJAY	GA		07/18/2025	6.999	177,240		235,000
100220928	GALENA	IL		07/18/2025	7.125	527,166		645,000
100220929	TUCSON	AZ		07/18/2025	7.125	339,002		420,000
100220930	FUQUAY VARINA	NC		07/18/2025	7.125	628,125		780,000
100220931	NEW PORT RICHEY	FL		07/18/2025	7.000	457,709		572,000
100220932	CHANTILLY	VA		07/18/2025	7.125	348,939		465,000
100220933	MERCED	CA		07/18/2025	7.000	289,971		412,500
100220934	LEESBURG	FL		07/18/2025	7.125	298,548		392,000
100220935	EVANSTON	IL		07/18/2025	7.125	357,573		465,000
100220936	LAKE HAVASU CITY	AZ		07/18/2025	7.125	352,131		553,000
100220937	WELCOME	MN		07/18/2025	7.124	289,890		425,000
100220938	FORT MILL	SC		07/18/2025	7.125	280,777		380,000
100220939	PORTSMOUTH	RI		07/18/2025	7.125	767,628		1,014,000
100220940	SAN DIEGO	CA		07/18/2025	7.125	688,286		910,000
100220941	TRACY	CA		07/18/2025	7.125	442,532		575,000
100220942	MEETEETSE	WY		07/18/2025	7.125	297,359		389,000
100220943	EAST BOSTON	MA		07/18/2025	7.125	311,896		467,000
100220944	RANCHO CUCAMONGA	CA		07/18/2025	7.125	610,631		870,000
100220945	FT LAUDERDALE	FL		07/18/2025	7.125	455,542		590,000
100220946	CLEVELAND	OH		07/18/2025	7.125	233,314		317,000
100220947	FALLING WATERS	WV		07/18/2025	7.125	239,771		315,000
100220948	LEBANON	TN		07/18/2025	7.125	283,836		410,000
100220949	ASHEVILLE	NC		07/18/2025	7.250	324,663		525,000
100220950	CASHIERS	NC		07/18/2025	7.250	718,523		893,000
100220951	COLLIERVILLE	TN		07/18/2025	7.250	542,009		660,000
100220952	SOUTHERN PINES	NC		07/18/2025	7.250	480,116		600,000
100220953	GRAND PRAIRIE	TX		07/18/2025	7.250	325,477		400,000
100220954	TALLADEGA	AL		07/18/2025	7.250	296,626		368,000
100220955	STATE COLLEGE	PA		07/18/2025	7.250	533,034		715,000
100220956	BOULDER	CO		07/18/2025	7.250	651,442		845,000
100220957	FRIDLEY	MN		07/18/2025	7.250	263,194		325,000
100220958	CAPE CORAL	FL		07/18/2025	7.250	279,848		345,000
100220959	FUQUAY VARINA	NC		07/18/2025	7.250	280,787		343,000
100220960	LAGUNA NIGUEL	CA		07/18/2025	7.250	559,991		780,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100220961	LAKE PLACID	FL		07/18/2025	7.250	322,400		405,000
100220962	BIG BEAR LAKE	CA		07/18/2025	7.250	409,419		539,000
100220963	PORTLAND	OR		07/18/2025	7.250	379,150		490,000
100220964	ROSWELL	GA		07/18/2025	7.250	513,103		664,000
100220965	BUCKEYE	AZ		07/18/2025	7.250	268,859		357,000
100220966	LAKEWOOD	OH		07/18/2025	7.250	309,491		403,000
100220967	FRASER	CO		07/18/2025	7.250	290,566		382,000
100220968	PAWLEYS ISLAND	SC		07/18/2025	7.250	254,397		331,000
100220969	UNITY	NH		07/18/2025	7.250	340,857		520,000
100220970	WESTMONT	IL		07/18/2025	7.250	287,304		370,000
100220971	HAPEVILLE	GA		07/18/2025	7.250	271,256		365,500
100220972	CLEVELAND HEIGHTS	OH		07/18/2025	7.250	210,513		278,000
100220973	WEST COVINA	CA		07/18/2025	7.250	516,468		830,000
100220974	STATESVILLE	NC		07/18/2025	7.250	248,320		328,000
100220975	CHRISTIANSBURG	VA		07/18/2025	7.250	292,530		388,000
100220976	TRINITY	FL		07/18/2025	7.250	347,278		489,000
100220977	BOZEMAN	MT		07/18/2025	7.250	273,402		415,000
100220978	BULLHEAD CITY	AZ		07/18/2025	7.375	267,637		329,000
100220979	KIMBERLING CITY	MO		07/18/2025	7.375	330,052		405,000
100220980	MYRTLE BEACH	SC		07/18/2025	7.375	455,387		555,000
100220981	MILWAUKIE	OR		07/18/2025	7.375	338,251		410,000
100220982	PEARLAND	TX		07/18/2025	7.375	277,515		338,000
100220983	TURLOCK	CA		07/18/2025	7.375	518,908		630,000
100220984	LAWRENCEVILLE	GA		07/18/2025	7.375	403,779		500,000
100220985	CHERRYFIELD	ME		07/18/2025	7.375	309,873		375,000
100220986	PHOENIX	AZ		07/18/2025	7.375	830,817		1,080,000
100220987	BARNESVILLE	GA		07/18/2025	7.375	302,155		380,000
100220988	DENVER	NC		07/18/2025	7.375	265,383		320,000
100220989	GREAT FALLS	MT		07/18/2025	7.375	265,409		320,000
100220990	SAN FRANCISCO	CA		07/18/2025	7.375	581,536		750,000
100220991	SILVERTON	OR		07/18/2025	7.375	317,996		412,000
100220992	MANCHESTER	NH		07/18/2025	7.375	490,892		715,000
100220993	JACKSONVILLE	FL		07/18/2025	7.375	332,720		500,000
100220994	ORO VALLEY	AZ		07/18/2025	7.375	310,783		400,000
100220995	CHARLOTTE	NC		07/18/2025	7.375	273,912		365,000
100220996	GLEN ALLEN	VA		07/18/2025	7.375	311,864		409,000
100220997	PHARR	TX		07/18/2025	7.375	281,579		367,000
100220998	ST GEORGE	UT		07/18/2025	7.490	622,169		767,000
100220999	KATHLEEN	GA		07/18/2025	7.375	260,894		460,000
100221000	ROCKBRIDGE	OH		07/18/2025	7.490	578,021		710,000
100221001	RESTON	VA		07/18/2025	7.375	252,295		329,000
100221002	LINCOLN	NE		07/18/2025	7.375	229,322		310,000
100221003	BELGRADE	MT		07/18/2025	7.375	239,036		315,000
100221004	LAKE ELMO	MN		07/18/2025	7.490	822,371		1,000,000
100221005	CLEARWATER	FL		07/18/2025	7.375	370,497		477,000
100221006	COLUMBIA	MO		07/18/2025	7.490	290,813		351,000
100221007	SUN CITY WEST	AZ		07/18/2025	7.490	290,493		350,000
100221008	FORT MYERS	FL		07/18/2025	7.490	332,233		450,000
100221009	MOUNTAIN REST	SC		07/18/2025	7.490	289,083		350,000
100221010	GERMANTOWN	TN		07/18/2025	7.490	275,901		350,000
100221011	AUBURN	AL		07/18/2025	7.490	186,052		233,000
100221012	WILMINGTON	NC		07/18/2025	7.490	359,562		491,000
100221013	ORIENTAL	NC		07/18/2025	7.500	473,000		575,000
100221014	FORT WORTH	TX		07/18/2025	7.490	372,857		480,000
100221015	MECHANICSVILLE	VA		07/18/2025	7.490	256,730		350,000

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1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100221016	TUALATIN	OR		07/18/2025	7.490	305,552		393,000
100221017	MERIDEN	CT		07/18/2025	7.490	292,470		375,000
100221018	OVERLAND PARK	KS		07/18/2025	7.500	323,519		395,000
100221019	KILL DEVIL HILLS	NC		07/18/2025	7.500	410,118		495,000
100221020	ROSMAN	NC		07/18/2025	7.500	502,949		656,000
100221021	CAPITOL HEIGHTS	MD		07/18/2025	7.500	306,600		370,000
100221022	STAUNTON	VA		07/18/2025	7.500	289,853		357,500
100221023	COLUMBUS	OH		07/18/2025	7.500	309,561		374,000
100221024	HALE	MI		07/18/2025	7.500	278,940		336,000
100221025	LUDLOW	VT		07/18/2025	7.500	364,068		500,000
100221026	PALATKA	FL		07/18/2025	7.500	386,270		472,000
100221027	NEWARK	DE		07/18/2025	7.500	235,055		285,000
100221028	LAS CRUCES	NM		07/18/2025	7.500	283,060		345,000
100221029	PORT HAYWOOD	VA		07/18/2025	7.500	424,495		575,000
100221030	CHARLOTTE	NC		07/18/2025	7.500	306,472		395,000
100221031	HAMPSTEAD	MD		07/18/2025	7.500	286,697		385,000
100221032	LAS VEGAS	NV		07/18/2025	7.500	402,867		524,000
100221033	CHESTER	MD		07/18/2025	7.625	520,655		656,000
100221034	TUCSON	AZ		07/18/2025	7.625	356,090		430,000
100221035	SELBYVILLE	DE		07/18/2025	7.625	346,508		433,000
100221036	CABOT	AR		07/18/2025	7.500	235,618		316,000
100221037	LATHROP	CA		07/18/2025	7.625	468,712		600,000
100221038	MIAMI	FL		07/18/2025	7.625	338,650		475,000
100221039	WOODBINE	MD		07/18/2025	7.625	418,426		534,000
100221040	SUWANEE	GA		07/18/2025	7.625	408,013		494,000
100221041	PARKER	AZ		07/18/2025	7.625	290,328		590,000
100221042	STOW	OH		07/18/2025	7.625	250,231		326,000
100221043	PAGE	AZ		07/18/2025	7.625	241,686		305,000
100221044	ATLANTA	GA		07/18/2025	7.625	601,473		730,000
100221045	HOUSTON	TX		07/18/2025	7.625	322,494		390,000
100221046	APOPKA	FL		07/18/2025	7.625	246,425		295,000
100221047	MILWAUKEE	WI		07/18/2025	7.625	335,514		435,000
100221048	PINETOP	AZ		07/18/2025	7.750	682,571		826,000
100221049	COTTONWOOD	AZ		07/18/2025	7.750	400,585		485,000
100221050	NEWINGTON	CT		07/18/2025	7.625	270,086		325,000
100221051	GALVESTON	TX		07/18/2025	7.625	522,360		667,000
100221052	OTTER LAKE	MI		07/18/2025	7.750	343,115		424,000
100221053	PHILADELPHIA	PA		07/18/2025	7.625	206,816		320,000
100221054	MEDFORD	NJ		07/18/2025	7.750	500,019		630,000
100221055	NORTH PORT	FL		07/18/2025	7.750	367,474		442,000
100221056	S YARMOUTH	MA		07/18/2025	7.750	498,815		635,000
100221057	RIVERSIDE	CA		07/18/2025	7.750	593,255		761,000
100221058	PORTLAND	OR		07/18/2025	7.750	389,143		500,000
100221059	OCEAN CITY	NJ		07/18/2025	7.750	612,631		789,000
100221060	OAK RIDGE	NJ		07/18/2025	7.750	352,325		460,000
100221061	HENDERSON	NV		07/18/2025	7.990	688,221		825,000
100221062	SEATTLE	WA		07/18/2025	7.750	238,430		305,000
100221063	TWIN LAKES	WI		07/18/2025	7.875	383,133		475,000
100221064	PORTLAND	OR		07/18/2025	7.875	302,751		408,000
100221065	PORT ANGELES	WA		07/18/2025	7.875	241,295		305,000
100221066	GRANBURY	TX		07/18/2025	7.750	182,648		245,500
100221067	SARASOTA	FL		07/18/2025	7.750	506,572		725,000
100221068	BROOKLINE	MA		07/18/2025	8.000	472,406		570,000
100221069	WARREN	OR		07/18/2025	7.875	367,395		475,000
100221070	PHOENIX	AZ		07/18/2025	8.125	359,167		435,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221071	NORTH LAS VEGAS	NV		07/18/2025	8.000	256,746		350,000
100221072	CARY	NC		07/18/2025	8.625	285,943		370,000
100221073	CROSBY	MN		07/18/2025	7.375	514,969		727,000
100221074	ALBUQUERQUE	NM		07/18/2025	8.375	298,069		425,000
100221075	HURRICANE	UT		07/18/2025	7.125	557,906		691,000
100221076	INDIAN ROCKS BEACH	FL		07/18/2025	8.250	481,380		850,000
100221077	IRVINE	CA		07/18/2025	6.875	322,585		515,000
100221078	PORT SAINT LUCIE	FL		07/18/2025	7.625	694,250		885,000
100221079	LAS VEGAS	NV		07/18/2025	6.624	366,848		490,000
100221080	JEFFERSONTOWN	KY		07/18/2025	7.625	273,930		331,000
100221081	AVON	NC		07/18/2025	7.625	376,822		455,000
100221082	WHITESTOWN	IN		07/18/2025	7.250	232,780		300,000
100221083	BODEGA BAY	CA		07/18/2025	7.250	774,466		950,000
100221084	LAKE ARIEL	PA		07/18/2025	7.500	334,030		431,500
100221085	MERCED	CA		07/18/2025	6.624	351,036		473,000
100221086	FREDERICK	MD		07/18/2025	7.250	248,297		338,000
100221087	PATASKALA	OH		07/18/2025	6.875	319,267		515,000
100221088	MARYVILLE	TN		07/18/2025	6.375	229,659		354,000
100221089	TABIONA	UT		07/18/2025	7.250	230,094		290,000
100221090	TYLER	TX		07/18/2025	5.990	445,244		615,000
100221091	KEY WEST	FL		07/21/2025	7.250	591,925		785,000
100221092	SAINT LOUIS	MO		07/21/2025	7.500	218,617		280,000
100221093	HAYDEN	ID		07/21/2025	6.875	306,052		500,000
100221094	IRVING	TX		07/21/2025	6.990	376,850		515,000
100221095	MARTINEZ	GA		07/21/2025	6.750	299,029		415,000
100221096	ANCHORAGE	AK		07/21/2025	7.125	523,794		690,000
100221097	CHATTANOOGA	TN		07/21/2025	6.750	242,114		340,000
100221098	BATON ROUGE	LA		07/21/2025	7.990	256,209		325,000
100221099	ANN ARBOR	MI		07/21/2025	6.500	309,037		515,000
100221100	LODI	CA		07/21/2025	6.990	423,483		580,000
100221101	SITKA	AK		07/21/2025	6.875	515,401		734,000
100221102	AUSTIN	TX		07/21/2025	6.875	759,733		1,065,000
100221103	ORLANDO	FL		07/21/2025	6.875	301,671		442,000
100221104	BRYAN	TX		07/21/2025	7.500	272,536		306,000
100221105	OSWEGO	IL		07/21/2025	6.990	358,780		505,000
100221106	FORT WORTH	TX		07/21/2025	6.990	246,830		348,000
100221107	SCHAUMBURG	IL		07/21/2025	7.625	257,352		318,000
100221108	UNIONTOWN	OH		07/21/2025	7.625	208,154		295,000
100221109	ASTOR	FL		07/21/2025	7.625	296,332		410,000
100221110	FISHERS	IN		07/21/2025	6.990	286,756		382,000
100221111	HOUSTON	TX		07/21/2025	6.875	244,144		395,400
100221112	BLOOMINGDALE	GA		07/21/2025	6.875	269,591		365,000
100221113	DENTON	TX		07/21/2025	7.625	303,965		420,000
100221114	RICHMOND	KY		07/21/2025	7.125	229,729		305,000
100221115	PISCATAWAY	NJ		07/21/2025	6.875	349,626		490,000
100221116	CLAYTON	NC		07/21/2025	6.990	313,758		421,000
100221117	TEMPLE	TX		07/21/2025	6.500	277,773		375,000
100221118	NAPLES	FL		07/21/2025	6.990	358,308		585,000
100221119	LAKEWOOD	CO		07/21/2025	7.625	606,918		795,000
100221120	BOSSIER CITY	LA		07/21/2025	7.125	210,579		277,000
100221121	CLAYTON	NC		07/21/2025	6.490	223,492		325,000
100221122	HAYWARD	CA		07/21/2025	6.875	884,486		1,400,000
100221123	WAUKESHA	WI		07/21/2025	7.125	312,900		412,000
100221124	CLOSTER	NJ		07/21/2025	6.624	638,192		855,000
100221125	SAINT AUGUSTINE	FL		07/21/2025	7.125	426,047		555,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221126	CHATTANOOGA	TN		07/21/2025	6.750	328,539		453,000
100221127	BASKING RIDGE	NJ		07/21/2025	7.625	415,308		555,000
100221128	ESTES PARK	CO		07/21/2025	6.375	408,942		600,000
100221129	CHICAGO	IL		07/21/2025	6.875	658,526		870,000
100221130	SAINT GEORGE	UT		07/21/2025	6.624	505,288		697,000
100221131	FORT WORTH	TX		07/21/2025	6.625	212,750		290,000
100221132	MINNEAPOLIS	MN		07/21/2025	6.990	290,808		425,000
100221133	DAVIS	CA		07/21/2025	6.990	647,055		850,000
100221134	HOUSTON	TX		07/21/2025	7.125	668,019		1,025,000
100221135	SALISBURY	NC		07/21/2025	7.125	227,192		530,000
100221136	POCONO PINES	PA		07/21/2025	7.250	371,795		492,000
100221137	GLEN ALLEN	VA		07/21/2025	7.000	236,455		370,000
100221138	NORTH CHESTERFIELD	VA		07/21/2025	7.000	299,432		434,000
100221139	OCALA	FL		07/21/2025	7.000	309,821		410,000
100221140	CENTERTON	AR		07/21/2025	7.250	217,537		273,000
100221141	GLENVIEW	IL		07/21/2025	6.624	432,077		615,000
100221142	SEATTLE	WA		07/21/2025	6.750	400,206		740,000
100221143	ARLINGTON	TX		07/21/2025	7.125	234,351		308,000
100221144	MEDICINE PARK	OK		07/21/2025	6.990	253,356		385,000
100221145	AZLE	TX		07/21/2025	7.500	295,414		385,000
100221146	GRETNA	LA		07/21/2025	7.250	210,976		278,000
100221147	MIAMI	FL		07/21/2025	7.625	490,908		785,000
100221148	SAN ANTONIO	TX		07/21/2025	6.990	302,985		432,000
100221149	NASHUA	NH		07/21/2025	7.500	297,469		385,000
100221150	BELLE CHASSE	LA		07/21/2025	7.125	237,099		316,000
100221151	LAKEWOOD	OH		07/21/2025	6.990	331,634		440,000
100221152	BELLE CHASSE	LA		07/21/2025	7.125	237,103		317,000
100221153	SELBYVILLE	DE		07/21/2025	6.875	368,079		651,000
100221154	PROSPER	TX		07/21/2025	7.125	315,915		430,000
100221155	DERRY	NH		07/21/2025	7.375	356,185		465,000
100221156	PEA RIDGE	AR		07/21/2025	6.875	246,883		349,000
100221157	CLAYTON	NC		07/21/2025	7.125	207,500		285,000
100221158	FORT WORTH	TX		07/21/2025	7.125	342,098		500,000
100221159	NASHVILLE	TN		07/21/2025	7.125	227,559		299,000
100221160	ATLANTA	GA		07/21/2025	6.500	209,742		280,000
100221161	HANOVER PARK	IL		07/21/2025	6.875	270,823		360,000
100221162	GULF SHORES	AL		07/21/2025	6.875	783,912		1,125,000
100221163	RENO	NV		07/21/2025	6.875	240,243		340,000
100221164	AURORA	IL		07/21/2025	6.875	234,666		310,000
100221165	ROSEVILLE	CA		07/21/2025	6.750	459,409		620,000
100221166	GARDNERVILLE	NV		07/21/2025	6.990	400,024		530,000
100221167	ENGLEWOOD	CO		07/21/2025	6.875	464,278		620,000
100221168	MADISON	WI		07/21/2025	7.250	367,787		492,000
100221169	LANCASTER	PA		07/21/2025	7.125	212,115		280,000
100221170	PROVIDENCE	RI		07/21/2025	6.875	375,531		545,000
100221171	NAPLES	FL		07/21/2025	7.250	820,532		1,375,000
100221172	WORCESTER	MA		07/21/2025	6.750	535,570		718,000
100221173	GLASTONBURY	CT		07/21/2025	6.875	331,279		565,000
100221174	YUMA	AZ		07/21/2025	6.875	288,012		396,000
100221175	BREMERTON	WA		07/21/2025	6.990	280,544		370,000
100221176	CENTERVILLE	UT		07/21/2025	7.500	545,485		691,000
100221177	BEND	OR		07/21/2025	7.625	624,596		685,000
100221178	MIAMI	FL		07/21/2025	7.490	639,269		890,000
100221179	CAMARILLO	CA		07/21/2025	7.125	456,300		630,000
100221180	MENDHAM	NJ		07/21/2025	6.490	425,058		620,000

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221181	HACKENSACK	NJ		07/21/2025	7.125	229,549		305,000
100221182	PORT SAINT LUCIE	FL		07/21/2025	6.875	368,101		494,000
100221183	VACAVILLE	CA		07/21/2025	6.990	565,399		740,000
100221184	WESTMONT	IL		07/21/2025	7.375	227,349		295,000
100221185	PHILADELPHIA	PA		07/21/2025	7.625	209,708		271,000
100221186	PHOENIX	AZ		07/21/2025	7.125	409,213		555,000
100221187	LAS VEGAS	NV		07/21/2025	7.125	308,548		460,000
100221188	CREEDMOOR	NC		07/21/2025	7.125	290,710		402,000
100221189	LOS ANGELES	CA		07/21/2025	7.625	659,879		920,000
100221190	ARGYLE	TX		07/21/2025	6.990	325,369		428,000
100221191	LEVITTOWN	PA		07/21/2025	7.125	211,289		395,000
100221192	MELBOURNE	FL		07/21/2025	7.125	334,366		455,000
100221193	BOSTON	MA		07/21/2025	7.125	668,857		876,000
100221194	DANBURY	CT		07/21/2025	7.625	384,771		500,000
100221195	ARGYLE	TX		07/21/2025	6.990	300,979		420,000
100221196	ABILENE	TX		07/21/2025	7.625	224,542		295,000
100221197	CHICAGO	IL		07/21/2025	6.990	589,726		1,160,000
100221198	WOODBURY	MN		07/21/2025	7.625	245,360		360,000
100221199	CLEARWATER BEACH	FL		07/21/2025	7.000	350,296		490,000
100221200	MYRTLE BEACH	SC		07/21/2025	6.625	230,935		370,000
100221201	LAKEWOOD RANCH	FL		07/21/2025	7.250	360,430		1,183,000
100221202	KINGSTON	OK		07/21/2025	7.125	394,332		520,000
100221203	CLAYTON	NC		07/21/2025	7.125	207,849		272,000
100221204	LA CROSSE	WI		07/21/2025	6.750	307,385		415,000
100221205	LEXINGTON	KY		07/21/2025	7.000	213,530		280,000
100221206	BALD HEAD ISLAND	NC		07/21/2025	6.990	816,825		1,185,000
100221207	MARYVILLE	TN		07/21/2025	7.375	286,950		452,000
100221208	CRYSTAL BEACH	TX		07/21/2025	6.624	679,682		910,000
100221209	HEALDSBURG	CA		07/21/2025	6.750	610,379		1,000,000
100221210	METUCHEN	NJ		07/21/2025	7.000	445,609		589,000
100221211	PETALUMA	CA		07/21/2025	7.125	573,175		755,000
100221212	HURRICANE	UT		07/21/2025	6.990	447,694		656,000
100221213	CARROLLTON	TX		07/21/2025	6.990	286,296		480,000
100221214	BONNEY LAKE	WA		07/21/2025	6.625	531,465		710,000
100221215	SAVANNAH	GA		07/21/2025	6.875	398,739		525,000
100221216	ALBUQUERQUE	NM		07/21/2025	6.875	297,075		428,000
100221217	MCKINNEY	TX		07/21/2025	6.990	314,012		430,000
100221218	OLD HICKORY	TN		07/21/2025	6.490	287,919		390,000
100221219	GARDENA	CA		07/21/2025	6.875	1,132,359		1,650,000
100221220	LANCASTER	CA		07/21/2025	7.375	427,379		585,000
100221221	MARIPOSA	CA		07/21/2025	6.990	285,035		387,000
100221222	WINSTON SALEM	NC		07/21/2025	7.125	298,795		415,000
100221223	MODESTO	CA		07/21/2025	6.625	207,745		300,000
100221224	GRETNA	NE		07/21/2025	6.750	275,948		400,000
100221225	LOS ANGELES	CA		07/21/2025	6.875	792,870		1,125,000
100221226	FORT WORTH	TX		07/21/2025	6.875	267,062		445,000
100221227	DALLAS	GA		07/21/2025	6.625	292,233		440,000
100221228	FRESNO	CA		07/21/2025	6.490	348,282		470,000
100221229	WEST GROVE	PA		07/21/2025	7.000	206,651		271,000
100221230	SCOTTSDALE	AZ		07/21/2025	6.750	747,178		1,050,000
100221231	SACRAMENTO	CA		07/21/2025	6.875	231,454		324,000
100221232	POOLER	GA		07/21/2025	6.490	219,659		300,000
100221233	LIBERTY	MO		07/21/2025	7.125	267,208		350,000
100221234	GREENWOOD	IN		07/21/2025	6.750	261,212		357,000
100221235	LIBERTY	MO		07/21/2025	7.125	274,833		368,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221236	FORT COLLINS	CO		07/21/2025	6.990	441,622		588,000
100221237	ST SIMONS ISLAND	GA		07/21/2025	7.125	276,481		425,000
100221238	PHOENIXVILLE	PA		07/21/2025	6.490	344,575		500,000
100221239	MECHANICSVILLE	VA		07/21/2025	7.375	227,095		310,500
100221240	ANNA	TX		07/21/2025	7.000	271,237		418,000
100221241	STOCKTON	CA		07/21/2025	6.375	218,428		375,000
100221242	ELK GROVE	CA		07/21/2025	6.750	416,857		587,000
100221243	MIAMISBURG	OH		07/21/2025	6.875	264,543		353,000
100221244	ATLANTA	GA		07/21/2025	7.125	237,957		364,000
100221245	CORONA	CA		07/21/2025	6.990	560,890		735,000
100221246	JACKSON	NJ		07/21/2025	6.750	343,106		530,000
100221247	REXBURG	ID		07/21/2025	7.500	429,925		660,000
100221248	CHAMBLEE	GA		07/21/2025	6.875	205,319		270,000
100221249	AURORA	IL		07/21/2025	6.875	257,789		340,000
100221250	FRESNO	CA		07/21/2025	6.375	325,050		467,000
100221251	COLORADO SPRINGS	CO		07/21/2025	7.125	348,654		500,000
100221252	ARGYLE	TX		07/21/2025	6.875	322,789		425,000
100221253	MCMINNVILLE	OR		07/21/2025	6.375	460,042		630,000
100221254	FAYETTEVILLE	AR		07/21/2025	6.990	243,081		370,000
100221255	POOLER	GA		07/21/2025	6.990	304,490		431,000
100221256	CHAMPAIGN	IL		07/21/2025	6.875	207,057		275,000
100221257	MANALAPAN	NJ		07/21/2025	6.990	294,041		385,000
100221258	BUCKEYE	AZ		07/21/2025	7.625	314,192		392,000
100221259	BIRMINGHAM	MI		07/21/2025	6.875	322,788		430,000
100221260	HOUSTON	TX		07/21/2025	6.875	213,007		280,000
100221261	DENTON	TX		07/21/2025	7.125	301,647		395,000
100221262	LA PLATA	MD		07/21/2025	6.375	251,912		353,000
100221263	SEATTLE	WA		07/21/2025	6.990	668,236		875,000
100221264	HUMBLE	TX		07/21/2025	6.750	206,779		295,000
100221265	FRESNO	CA		07/21/2025	6.490	334,264		469,000
100221266	CONWAY	NH		07/21/2025	7.625	552,219		690,000
100221267	BUCKLEY	MI		07/21/2025	6.750	623,097		822,500
100221268	SPRING	TX		07/21/2025	6.875	233,104		318,000
100221269	CHICAGO	IL		07/22/2025	8.125	512,548		620,000
100221270	STAR	ID		07/22/2025	7.875	554,616		644,000
100221271	PALM SPRINGS	CA		07/22/2025	7.375	281,926		337,500
100221272	SEVIERVILLE	TN		07/22/2025	7.625	1,125,493		1,375,000
100221273	HEMET	CA		07/22/2025	7.375	464,929		565,000
100221274	MORENO VALLEY	CA		07/22/2025	7.990	463,309		567,500
100221275	EL CAJON	CA		07/22/2025	7.125	1,816,962		2,220,000
100221276	DEBARY	FL		07/22/2025	7.500	468,957		571,000
100221277	GUN BARREL CITY	TX		07/22/2025	9.625	94,370		114,000
100221278	GAINESVILLE	VA		07/22/2025	7.250	571,024		729,000
100221279	EMERALD HILLS	CA		07/22/2025	6.990	1,275,643		2,100,000
100221280	JACKSONVILLE	FL		07/22/2025	6.990	441,934		554,000
100221281	SCOTTSDALE	AZ		07/22/2025	7.500	1,535,269		2,440,000
100221282	CYPRESS	TX		07/22/2025	8.500	406,790		485,000
100221283	ROUND ROCK	TX		07/22/2025	7.625	735,927		900,000
100221284	SANTA ROSA BEACH	FL		07/22/2025	6.875	1,742,035		5,200,000
100221285	DAYTON	OH		07/22/2025	7.375	190,017		231,000
100221286	PHILADELPHIA	PA		07/22/2025	7.625	221,936		265,000
100221287	LOS BANOS	CA		07/22/2025	7.375	527,165		635,000
100221288	DELRAY BEACH	FL		07/22/2025	8.250	700,099		900,000
100221289	CHARLOTTE	NC		07/22/2025	7.990	144,137		212,000
100221290	SURPRISE	AZ		07/22/2025	7.375	376,498		593,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221291	WATERLOO	SC		07/22/2025	7.625	439,866		578,000
100221292	RACINE	WI		07/22/2025	7.875	145,587		185,000
100221293	DALLAS	TX		07/22/2025	7.125	1,531,513		2,270,000
100221294	SANFORD	NC		07/22/2025	6.875	334,023		450,000
100221295	MIAMI	FL		07/22/2025	7.250	452,094		585,000
100221296	ANNA	TX		07/22/2025	7.125	271,927		354,000
100221297	INWOOD	WV		07/22/2025	8.125	199,807		280,000
100221298	EDMONDS	WA		07/22/2025	7.500	1,209,215		1,821,000
100221299	WINNETKA	CA		07/22/2025	8.250	731,293		850,000
100221300	POTTSTOWN	PA		07/22/2025	7.500	189,117		255,000
100221301	MASCOTTE	FL		07/22/2025	8.125	353,110		423,000
100221302	GOLDSBORO	NC		07/22/2025	7.990	150,552		182,000
100221303	PINEHURST	NC		07/22/2025	7.990	315,000		873,000
100221304	FAYETTEVILLE	GA		07/22/2025	7.500	625,396		2,279,000
100221305	BURBANK	CA		07/22/2025	7.250	700,837		1,045,000
100221306	LOMBARD	IL		07/22/2025	7.625	322,641		411,000
100221307	BRENTWOOD	NY		07/22/2025	7.375	379,761		700,000
100221308	PARRISH	FL		07/22/2025	6.875	299,707		397,000
100221309	NEODESHA	KS		07/22/2025	7.990	170,845		218,000
100221310	LAS VEGAS	NV		07/22/2025	7.990	736,697		838,000
100221311	AVE MARIA	FL		07/22/2025	7.250	423,479		520,000
100221312	PHOENIX	AZ		07/22/2025	7.750	287,360		395,000
100221313	HUNTSVILLE	AL		07/22/2025	7.375	162,837		200,000
100221314	VIOLET	LA		07/22/2025	7.625	307,788		430,000
100221315	CLEVELAND	UT		07/22/2025	7.750	330,517		609,000
100221316	WASHINGTON	DC		07/22/2025	8.990	125,931		244,000
100221317	WILLIAMS	AZ		07/22/2025	7.375	985,159		1,200,000
100221318	TAMPA	FL		07/22/2025	6.990	377,860		650,000
100221319	WICHITA	KS		07/22/2025	7.875	109,964		135,000
100221320	CANTON	GA		07/22/2025	7.875	194,116		535,000
100221321	LONG BEACH	CA		07/22/2025	7.250	364,007		715,000
100221322	RENO	NV		07/22/2025	6.875	323,603		550,000
100221323	HANOVER	PA		07/22/2025	7.625	128,913		159,000
100221324	MARTINEZ	GA		07/22/2025	7.500	160,498		218,000
100221325	BENSON	NC		07/22/2025	7.500	228,543		332,000
100221326	ROSEVILLE	CA		07/22/2025	6.990	316,221		615,000
100221327	MARTINSBURG	WV		07/22/2025	7.375	198,336		270,000
100221328	MIAMI	FL		07/22/2025	7.875	620,374		700,000
100221329	MADILL	OK		07/22/2025	8.250	147,000		175,000
100221330	WASHINGTON	DC		07/22/2025	7.375	806,362		1,133,000
100221331	MARTINSBURG	WV		07/22/2025	7.875	208,739		275,000
100221332	HOUSTON	TX		07/22/2025	7.990	184,738		235,000
100221333	TULSA	OK		07/22/2025	7.375	153,288		205,000
100221334	FLORENCE	KY		07/22/2025	8.125	159,758		203,000
100221335	CONVERSE	TX		07/22/2025	7.500	162,099		210,000
100221336	LOCKPORT	IL		07/22/2025	7.250	228,550		300,000
100221337	PERRIS	CA		07/22/2025	7.250	561,345		680,000
100221338	TORRINGTON	CT		07/22/2025	8.500	258,668		290,000
100221339	CARROLLTON	TX		07/22/2025	7.500	392,350		475,000
100221340	LAVEEN	AZ		07/22/2025	7.875	407,822		520,000
100221341	PUNTA GORDA	FL		07/22/2025	7.750	138,479		190,000
100221342	TORRANCE	CA		07/22/2025	7.990	725,357		925,000
100221343	RENO	NV		07/22/2025	7.375	321,832		420,000
100221344	PORTLAND	OR		07/22/2025	7.250	645,401		840,000
100221345	SHOW LOW	AZ		07/22/2025	7.625	1,293,711		1,880,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221346	HOMESTEAD	FL		07/22/2025	7.500	155,500		227,000
100221347	INDIANAPOLIS	IN		07/22/2025	7.750	188,720		244,000
100221348	PALM HARBOR	FL		07/22/2025	7.750	83,807		363,000
100221349	MARYSVILLE	OH		07/22/2025	7.500	226,328		300,000
100221350	KISSIMMEE	FL		07/22/2025	7.625	227,495		340,000
100221351	SAN DIEGO	CA		07/22/2025	7.990	410,130		530,000
100221352	SPOTSYLVANIA	VA		07/22/2025	7.500	335,089		470,000
100221353	CHARLOTTE	NC		07/22/2025	7.750	104,827		245,000
100221354	SAN JUAN CAPISTRANO	CA		07/22/2025	6.990	1,217,869		3,000,000
100221355	TOLEDO	OH		07/22/2025	7.625	465,375		565,000
100221356	BLOOMINGTON	MN		07/22/2025	7.625	476,467		575,000
100221357	ALPHARETTA	GA		07/22/2025	7.500	660,428		1,050,000
100221358	PAYSON	AZ		07/22/2025	7.625	177,869		330,000
100221359	ROCKY POINT	NC		07/22/2025	7.500	131,659		232,000
100221360	LAWRENCEVILLE	GA		07/22/2025	6.990	176,019		352,000
100221361	SUMMERVILLE	SC		07/22/2025	7.875	270,844		340,000
100221362	LYNWOOD	CA		07/22/2025	6.990	254,297		1,014,000
100221363	DEL RIO	TN		07/22/2025	7.500	286,162		330,000
100221364	POULSBO	WA		07/22/2025	7.625	143,168		440,000
100221365	NORTH CHARLESTON	SC		07/22/2025	7.625	226,182		295,000
100221366	VENICE	FL		07/22/2025	7.625	190,308		233,000
100221367	NORWICH	CT		07/22/2025	7.750	137,792		190,000
100221368	SULPHUR	LA		07/22/2025	6.625	210,083		285,000
100221369	THE VILLAGES	FL		07/22/2025	7.375	206,000		343,000
100221370	RICHMOND	VA		07/22/2025	7.750	169,789		206,000
100221371	RICHMOND	TX		07/22/2025	7.750	258,393		340,000
100221372	SAN FRANCISCO	CA		07/22/2025	7.250	449,129		620,000
100221373	SPARKS	NV		07/22/2025	7.000	463,625		570,000
100221374	IRVINE	CA		07/22/2025	7.500	2,439,974		3,000,000
100221375	LOS ANGELES	CA		07/22/2025	7.125	559,182		1,550,000
100221376	NORWALK	CT		07/22/2025	6.625	405,797		600,000
100221377	SAINT AUGUSTINE	FL		07/22/2025	6.999	477,077		668,000
100221378	SIMI VALLEY	CA		07/22/2025	6.625	638,814		820,000
100221379	COCOA BEACH	FL		07/22/2025	6.750	449,790		571,000
100221380	WAUKESHA	WI		07/22/2025	6.750	168,216		265,000
100221381	ORLANDO	FL		07/22/2025	6.875	1,045,987		1,800,000
100221382	VAN NUYS	CA		07/22/2025	7.490	1,022,989		1,300,000
100221384	FORT LAUDERDALE	FL		07/22/2025	7.375	357,000		425,000
100221385	LOS ANGELES	CA		07/22/2025	7.875	964,688		1,225,000
100221386	GLEN HEAD	NY		07/22/2025	7.625	2,945,266		4,600,000
100221387	GADSDEN	AL		07/22/2025	7.375	121,576		183,000
100221388	GADSDEN	AL		07/22/2025	7.750	134,597		192,500
100221389	CORONA	CA		07/22/2025	6.750	502,774		755,000
100221390	DENVER	CO		07/22/2025	7.625	375,000		472,000
100221391	SPICEWOOD	TX		07/22/2025	6.875	1,072,778		1,560,000
100221392	NORTHRIDGE	CA		07/22/2025	7.999	848,400		1,030,000
100221393	WINTER PARK	FL		07/22/2025	7.250	2,049,166		2,700,000
100221395	LOS ANGELES	CA		07/22/2025	7.750	510,634		705,000
100221397	MADISON	TN		07/22/2025	8.250	374,522		560,000
100221398	WATERBURY	CT		07/22/2025	7.500	261,732		313,000
100221401	MADISON	TN		07/22/2025	7.750	404,814		560,000
100221402	OLD HICKORY	TN		07/22/2025	7.375	280,270		375,000
100221403	DETROIT	MI		07/22/2025	7.375	180,598		292,000
100221404	HAYWARD	CA		07/22/2025	6.625	683,935		865,000
100221405	BIG BEAR CITY	CA		07/22/2025	7.250	215,394		335,000

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100221407	ATLANTA	GA		07/22/2025	7.125	215,457		315,000
100221408	MEMPHIS	TN		07/22/2025	7.500	127,973		185,000
100221409	SURFSIDE	FL		07/22/2025	8.125	304,625		420,000
100221411	SURFSIDE	FL		07/22/2025	8.250	248,112		419,000
100221413	PALATINE	IL		07/22/2025	7.375	291,774		382,000
100221414	VAN NUYS	CA		07/22/2025	7.625	886,115		1,060,000
100221417	GREAT NECK	NY		07/22/2025	6.999	204,298		510,000
100221418	NORTH MIAMI	FL		07/22/2025	7.999	365,388		500,000
100221419	FOUNTAIN VALLEY	CA		07/22/2025	6.999	507,878		1,545,000
100221421	MINOCQUA	WI		07/22/2025	6.999	177,140		440,000
100221425	SAN ANTONIO	TX		07/22/2025	7.250	150,836		213,000
100221426	ANGLETON	TX		07/22/2025	7.500	189,976		251,000
100221427	GONZALES	LA		07/22/2025	7.625	202,425		265,000
100221428	SPANAWAY	WA		07/22/2025	7.125	415,221		514,000
100221429	CAPE CORAL	FL		07/22/2025	7.875	192,091		249,000
100221430	SANTA MARIA	CA		07/22/2025	8.500	411,351		560,000
100221431	HICKSVILLE	NY		07/22/2025	6.875	481,735		800,000
100221432	MISSION VIEJO	CA		07/22/2025	7.625	397,100		1,455,000
100221433	SCURRY	TX		07/22/2025	7.500	203,749		287,000
100221435	ANTIOCH	TN		07/22/2025	7.750	297,384		381,000
100221436	TEHACHAPI	CA		07/22/2025	7.625	246,417		345,000
100221437	KATY	TX		07/22/2025	7.625	418,167		595,000
100221438	SUMMERVILLE	SC		07/22/2025	7.875	369,610		450,000
100221439	CHATTANOOGA	TN		07/22/2025	7.750	325,562		420,000
100221440	EL PASO	TX		07/22/2025	7.625	182,230		235,000
100221441	HACIENDA HEIGHTS	CA		07/22/2025	7.375	1,084,880		1,332,000
100221442	NANTUCKET	MA		07/22/2025	7.125	1,215,056		1,597,000
100221443	NOKOMIS	FL		07/22/2025	7.250	286,084		565,000
100221444	SANTA ANA	CA		07/22/2025	7.625	528,462		930,000
100221446	NAPLES	FL		07/22/2025	6.999	418,601		610,000
100221448	LAKELAND	FL		07/22/2025	7.250	212,864		432,000
100221450	SCHAUMBURG	IL		07/22/2025	7.750	213,388		318,000
100221451	LANCASTER	CA		07/22/2025	7.750	249,084		400,000
100221452	LOS ANGELES	CA		07/22/2025	7.375	579,883		705,000
100221453	MEMPHIS	TN		07/22/2025	6.500	126,166		175,000
100221455	EMPORIA	VA		07/22/2025	8.125	156,555		199,000
100221456	LEHIGH ACRES	FL		07/22/2025	7.625	195,300		310,000
100221458	PORTLAND	OR		07/22/2025	7.500	276,822		800,000
100221459	LEHIGH ACRES	FL		07/22/2025	7.625	191,520		304,000
100221460	LEHIGH ACRES	FL		07/22/2025	7.625	185,850		295,000
100221461	HIGHTSTOWN	NJ		07/22/2025	7.750	158,200		220,000
100221462	SEABROOK ISLAND	SC		07/22/2025	8.625	267,592		330,000
100221464	MCKINNEY	TX		07/22/2025	7.999	228,882		293,000
100221466	CYPRESS	TX		07/22/2025	7.250	207,637		328,000
100221467	DALY CITY	CA		07/22/2025	7.125	771,690		1,370,000
100221468	MYRTLE BEACH	SC		07/22/2025	7.125	310,237		579,000
100221469	LAKEWOOD	CO		07/22/2025	7.875	550,836		760,000
100221470	LONGBOAT KEY	FL		07/22/2025	7.125	822,975		1,800,000
100221471	NORTH HIGHLANDS	CA		07/22/2025	7.999	319,050		400,000
100221474	TARPON SPRINGS	FL		07/22/2025	7.375	239,095		298,000
100221475	EL DORADO HILLS	CA		07/22/2025	7.125	524,698		660,000
100221476	RICHMOND	VA		07/22/2025	7.999	205,137		240,000
100221479	DAVIE	FL		07/22/2025	8.625	165,277		225,000
100221480	ANTELOPE	CA		07/22/2025	7.750	417,528		582,000
100221482	MOUNTAIN HOUSE	CA		07/22/2025	7.625	682,664		845,000

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100221483	HOLLYWOOD	FL		07/22/2025	7.875	193,826		265,000
100221484	MURRELLS INLET	SC		07/22/2025	7.250	335,569		435,000
100221485	CHARLESTON	SC		07/22/2025	7.250	362,589		1,350,000
100221487	COCONUT CREEK	FL		07/22/2025	7.250	498,410		670,000
100221489	HACIENDA HEIGHTS	CA		07/22/2025	7.875	928,875		1,300,000
100221490	LOS ANGELES	CA		07/22/2025	8.500	630,930		925,000
100221491	MODESTO	CA		07/22/2025	7.250	298,151		415,000
100221492	PORTER	TX		07/22/2025	6.999	151,194		246,000
100221493	LEWISVILLE	TX		07/22/2025	7.375	274,112		428,000
100221494	GRANDVIEW	MO		07/22/2025	7.875	157,657		197,000
100221495	MIAMI GARDENS	FL		07/22/2025	6.750	471,517		620,000
100221497	HOUSTON	TX		07/22/2025	7.625	170,625		240,000
100221498	FROSTPROOF	FL		07/22/2025	7.500	171,821		224,000
100221499	KATY	TX		07/22/2025	7.500	261,795		375,000
100221501	BLACK JACK	MO		07/22/2025	7.375	190,504		260,000
100221502	CAPE CORAL	FL		07/22/2025	7.625	264,191		320,000
100221503	ATLANTA	GA		07/22/2025	7.625	169,209		220,000
100221504	LITITZ	PA		07/22/2025	6.999	233,595		360,000
100221505	PRINCETON	TX		07/22/2025	7.375	203,736		250,000
100221506	REDLANDS	CA		07/22/2025	7.375	483,463		635,000
100221507	PALM SPRINGS	CA		07/22/2025	7.500	779,263		937,500
100221509	MARGATE	FL		07/22/2025	7.625	384,996		500,000
100221510	LAVON	TX		07/22/2025	7.250	365,416		480,000
100221511	OXFORD	NJ		07/22/2025	6.875	359,624		830,000
100221512	RALEIGH	NC		07/22/2025	7.500	506,885		805,000
100221513	TEMPE	AZ		07/22/2025	6.875	360,484		650,000
100221514	FRIPP ISLAND	SC		07/22/2025	6.000	412,805		700,000
100221515	SPOONER	WI		07/22/2025	6.750	284,218		529,000
100221516	DAHLONEGA	GA		07/22/2025	7.250	342,188		445,000
100221517	CICERO	IL		07/22/2025	7.250	464,015		600,000
100221518	PORT ST. LUCIE	FL		07/22/2025	7.250	293,847		384,000
100221519	DEWEY BEACH	DE		07/22/2025	7.500	456,619		650,000
100221520	WEST ORANGE	NJ		07/22/2025	7.000	434,589		590,000
100221521	HOLLY RIDGE	NC		07/22/2025	6.875	481,349		650,000
100221522	BIG BEAR LAKE	CA		07/22/2025	6.875	363,633		475,000
100221523	FORNEY	TX		07/22/2025	6.875	336,255		445,000
100221524	RANCHO MIRAGE	CA		07/22/2025	6.875	440,916		650,000
100221525	KAILUA KONA	HI		07/22/2025	6.875	654,394		965,000
100221526	FAIRFAX	VA		07/22/2025	5.375	632,823		866,000
100221527	NEPTUNE BEACH	FL		07/22/2025	6.500	1,014,904		1,400,000
100221528	CHICAGO	IL		07/22/2025	7.125	602,638		800,000
100221529	FORT MYERS	FL		07/22/2025	7.250	344,717		505,000
100221530	HAYESVILLE	NC		07/22/2025	6.875	181,171		427,500
100221531	BRONSTON	KY		07/22/2025	6.625	298,900		395,000
100221532	SAN JOSE	CA		07/22/2025	6.875	463,087		1,225,000
100221533	CHICAGO	IL		07/22/2025	7.375	529,304		680,000
100221534	DARIEN	IL		07/22/2025	7.000	330,738		456,000
100221535	MODESTO	CA		07/22/2025	6.750	286,542		480,000
100221536	WINDERMERE	FL		07/22/2025	6.500	291,188		465,000
100221537	PITTSBURGH	PA		07/22/2025	6.750	389,587		680,000
100221538	BURTON	OH		07/22/2025	7.875	288,991		350,000
100221539	LOS ANGELES	CA		07/22/2025	6.875	811,484		1,430,000
100221540	PAWTUCKET	RI		07/22/2025	7.500	451,432		585,000
100221541	SAN JOSE	CA		07/22/2025	6.875	329,412		1,250,000
100221542	OSCODA	MI		07/22/2025	7.750	341,972		420,000

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100221543	WARSAW	IN		07/22/2025	7.750	380,480		445,000
100221544	KIRKLAND	WA		07/22/2025	6.750	444,647		1,700,000
100221545	GILROY	CA		07/22/2025	7.000	789,299		1,250,000
100221546	PALM BAY	FL		07/22/2025	5.750	302,779		405,000
100221547	TRACY	CA		07/22/2025	7.500	346,731		790,000
100221548	HUNTSVILLE	OH		07/22/2025	7.875	356,648		455,000
100221549	ASHVILLE	NY		07/22/2025	7.750	665,905		825,000
100221550	NEW BUFFALO	MI		07/22/2025	6.750	368,509		695,000
100221551	BLUE RIDGE	GA		07/22/2025	7.375	398,109		514,000
100221552	PLAINWELL	MI		07/22/2025	7.500	449,829		560,000
100221553	WALDORF	MD		07/22/2025	7.000	285,050		546,000
100221554	WESLEY CHAPEL	FL		07/22/2025	7.375	462,015		600,000
100221555	PARKER	CO		07/22/2025	7.250	417,101		541,000
100221556	HARPERS FERRY	WV		07/22/2025	7.750	315,560		345,000
100221557	WEST PARK	NY		07/22/2025	6.875	319,637		930,000
100221558	ALEXANDER CITY	AL		07/22/2025	6.625	305,700		420,000
100221559	ORLANDO	FL		07/22/2025	7.875	802,753		993,000
100221560	COLUMBUS	OH		07/22/2025	7.125	424,375		590,000
100221561	CONNEAUT LAKE	PA		07/22/2025	7.125	355,252		490,000
100221562	FENTON	MI		07/22/2025	7.750	577,519		715,000
100221563	CINCINNATI	OH		07/22/2025	8.000	468,735		585,000
100221564	DUBLIN	OH		07/22/2025	7.250	297,687		387,000
100221565	FLEMING ISLAND	FL		07/22/2025	7.125	344,773		510,000
100221566	ELYRIA	OH		07/22/2025	6.875	62,712		135,000
100221567	HOUSTON	TX		07/22/2025	6.875	829,924		1,400,000
100221568	WAYNE	NJ		07/22/2025	6.875	344,710		560,000
100221569	SAN DIEGO	CA		07/22/2025	7.500	2,560,966		3,350,000
100221570	HAUULA	HI		07/22/2025	8.250	259,542		330,000
100221571	RANCHO CUCAMONGA	CA		07/22/2025	7.625	1,079,196		1,330,000
100221572	WICKENBURG	AZ		07/22/2025	7.250	315,648		655,000
100221573	REDONDO BEACH	CA		07/22/2025	7.125	1,436,344		2,450,000
100221574	AUSTIN	TX		07/22/2025	7.500	398,725		480,000
100221575	LEESBURG	VA		07/22/2025	7.500	1,451,186		1,750,000
100221576	LA MESA	CA		07/22/2025	7.500	370,170		400,000
100221577	NATIONAL CITY	CA		07/22/2025	7.250	739,818		975,000
100221578	BELMONT	MI		07/22/2025	7.875	519,364		635,000
100221579	CYPRESS	TX		07/22/2025	7.375	338,407		420,000
100221580	SAUSALITO	CA		07/22/2025	6.750	543,735		688,000
100221582	STOCKTON	CA		07/22/2025	7.500	598,250		690,000
100221583	AUSTIN	TX		07/22/2025	7.625	846,176		1,035,000
100221584	ALAMO	CA		07/22/2025	6.875	2,538,559		3,100,000
100221585	LOS ANGELES	CA		07/22/2025	7.375	1,400,728		1,610,000
100221586	NAPLES	FL		07/22/2025	7.000	1,410,170		1,760,000
100221587	SUPERIOR	CO		07/22/2025	7.250	935,389		1,080,000
100221589	KATY	TX		07/22/2025	7.625	316,981		379,000
100221590	BLAINE	MN		07/22/2025	7.000	310,046		640,000
100221591	PASADENA	CA		07/22/2025	7.625	1,192,464		1,650,000
100221592	ORLANDO	FL		07/22/2025	7.125	489,016		630,000
100221593	SAN JACINTO	CA		07/22/2025	6.875	417,230		517,000
100221594	SAN MARCOS	CA		07/22/2025	7.250	1,471,330		1,800,000
100221595	REDWOOD CITY	CA		07/22/2025	6.250	946,961		1,630,000
100221596	CASCO	ME		07/22/2025	7.250	320,278		470,000
100221597	DALLAS	TX		07/22/2025	6.875	2,366,379		3,000,000
100221598	GEORGETOWN	TX		07/22/2025	7.750	653,537		800,000
100221599	THOUSAND OAKS	CA		07/22/2025	6.875	1,027,988		1,300,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221600	ORLANDO	FL		07/22/2025	7.000	845,975		1,050,000
100221601	COSTA MESA	CA		07/22/2025	7.875	914,923		1,175,000
100221602	VENTURA	CA		07/22/2025	7.250	740,305		1,216,000
100221603	TAMPA	FL		07/22/2025	8.750	1,199,677		1,550,000
100221604	SAN ANTONIO	TX		07/22/2025	6.875	209,302		263,000
100221605	ROWLAND HEIGHTS	CA		07/22/2025	6.625	1,035,009		1,363,000
100221606	BRANSON	MO		07/22/2025	6.875	376,610		460,000
100221607	MARTINSBURG	WV		07/22/2025	7.875	191,026		256,000
100221608	LONG POND	PA		07/22/2025	6.875	1,052,622		1,300,000
100221609	THOUSAND OAKS	CA		07/22/2025	6.875	421,991		1,200,000
100221610	BELLAIRE	TX		07/22/2025	6.875	270,710		345,000
100221611	VASHON	WA		07/22/2025	6.875	1,357,622		1,650,000
100221612	VENICE	FL		07/22/2025	6.250	157,738		342,500
100221613	WYLIE	TX		07/22/2025	7.375	341,562		420,000
100221615	PHOENIX	AZ		07/22/2025	7.000	202,173		265,000
100221616	GRESHAM	OR		07/22/2025	8.375	573,799		650,000
100221617	PORT ORANGE	FL		07/22/2025	7.625	1,736,971		2,150,000
100221618	EDGEWATER	MD		07/22/2025	7.500	515,915		770,000
100221619	MARLBORO	NJ		07/22/2025	7.625	752,223		985,000
100221620	SEBASTIAN	FL		07/22/2025	7.000	314,430		386,000
100221621	APEX	NC		07/22/2025	6.750	979,906		1,145,000
100221622	MEMPHIS	TN		07/22/2025	6.875	104,536		170,000
100221623	CONYERS	GA		07/23/2025	7.875	680,837		845,000
100221624	NAVARRE	FL		07/23/2025	7.375	537,167		703,000
100221625	LONG BEACH	CA		07/23/2025	7.750	837,594		1,090,000
100221626	PALM COAST	FL		07/23/2025	7.750	379,828		575,000
100221627	PRINCETON	TX		07/23/2025	8.000	331,217		437,000
100221628	LAKE HAVASU CITY	AZ		07/23/2025	7.875	451,121		600,000
100221629	PHILADELPHIA	PA		07/23/2025	7.499	494,354		640,000
100221630	CUMMING	GA		07/23/2025	7.974	509,516		575,000
100221631	LANCASTER	CA		07/23/2025	7.750	323,242		415,000
100221632	PRINCETON JUNCTION	NJ		07/23/2025	7.375	548,901		723,000
100221633	GRAY	ME		07/23/2025	7.875	654,862		796,000
100221634	PALM HARBOR	FL		07/23/2025	7.750	285,542		370,000
100221635	HEPHZIBAH	GA		07/23/2025	8.075	302,899		325,000
100221636	CHINO	CA		07/23/2025	6.625	638,484		870,000
100221637	TRENTON	GA		07/23/2025	7.874	355,356		435,000
100221638	OCEAN CITY	MD		07/23/2025	7.500	358,858		445,000
100221639	WEST PALM BEACH	FL		07/23/2025	7.799	371,474		455,000
100221640	FRESNO	CA		07/23/2025	6.625	369,019		532,000
100221641	BLACKSBURG	VA		07/23/2025	6.994	396,171		540,000
100221642	GLENDALE	AZ		07/23/2025	6.999	302,858		430,000
100221643	WESTFIELD	IN		07/23/2025	7.340	318,001		414,000
100221644	LAKELAND	FL		07/23/2025	7.749	439,309		480,000
100221645	LINCOLN	NH		07/23/2025	7.875	319,872		397,000
100221646	MIAMI	FL		07/23/2025	7.875	372,343		500,000
100221647	SEA ISLE CITY	NJ		07/23/2025	6.360	509,877		850,000
100221648	DENVER	CO		07/23/2025	7.717	311,883		490,000
100221649	KISSIMMEE	FL		07/23/2025	7.625	424,723		551,000
100221650	LONE TREE	CO		07/23/2025	6.841	439,141		599,000
100221651	DENVER	CO		07/23/2025	7.718	311,879		516,000
100221652	LAS VEGAS	NV		07/23/2025	8.040	309,978		335,000
100221653	NAPLES	FL		07/23/2025	6.500	439,921		610,000
100221654	NORTH BRUNSWICK	NJ		07/23/2025	8.125	393,489		510,000
100221655	HOMESTEAD	FL		07/23/2025	7.875	298,898		380,000

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100221656	PIGEON FORGE	TN		07/23/2025	8.125	434,457		549,000
100221657	REYNOLDSBURG	OH		07/23/2025	7.786	270,565		450,000
100221658	FERNLEY	NV		07/23/2025	8.125	361,182		465,000
100221659	CARLSBAD	CA		07/23/2025	7.998	802,983		975,000
100221660	SHERRILLS FORD	NC		07/23/2025	7.785	300,704		395,000
100221661	WOODSTOCK	GA		07/23/2025	7.125	289,003		357,000
100221662	WHEAT RIDGE	CO		07/23/2025	7.750	564,896		650,000
100221663	SANDY	OR		07/23/2025	7.500	360,720		470,000
100221664	INDIAN ROCKS BEACH	FL		07/23/2025	6.875	486,710		645,000
100221665	SAN DIEGO	CA		07/23/2025	7.375	585,866		760,000
100221666	TUSTIN	CA		07/23/2025	7.749	491,221		595,000
100221667	LILBURN	GA		07/23/2025	7.500	326,790		425,000
100221668	WAXAHACHIE	TX		07/23/2025	7.875	385,298		495,000
100221669	TRUCKEE	CA		07/23/2025	6.874	495,929		670,000
100221670	EAGLE MOUNTAIN	UT		07/23/2025	6.999	416,579		580,000
100221671	DEER PARK	WA		07/23/2025	7.499	494,879		640,000
100221672	LOMA	CO		07/23/2025	6.999	509,579		674,000
100221673	FLAGSTAFF	AZ		07/23/2025	7.429	734,200		959,000
100221674	SUNRISE	FL		07/23/2025	8.000	450,920		500,000
100221675	GLENDALE	AZ		07/23/2025	6.999	739,451		975,000
100221676	SAN FRANCISCO	CA		07/23/2025	7.875	658,391		1,100,000
100221677	GROVELAND	CA		07/23/2025	7.875	405,400		495,000
100221678	GILCHRIST	TX		07/23/2025	8.124	300,188		328,000
100221679	DORCHESTER CENTER	MA		07/23/2025	7.440	915,459		1,215,000
100221680	MOHAVE VALLEY	AZ		07/23/2025	7.875	323,198		395,000
100221681	NORTH CHARLESTON	SC		07/23/2025	6.997	327,250		360,000
100221682	DAVENPORT	FL		07/23/2025	7.490	464,480		565,000
100221683	MARTINEZ	CA		07/23/2025	7.499	596,422		725,000
100221684	FALL RIVER	MA		07/23/2025	7.490	560,351		725,000
100221685	WAIKOLOA	HI		07/23/2025	7.624	353,675		470,000
100221686	PORT CHARLOTTE	FL		07/23/2025	7.875	326,284		356,000
100221687	MILTON	FL		07/23/2025	7.999	345,070		370,000
100221688	WOODLAND	CA		07/23/2025	6.999	287,121		390,000
100221689	BOYNTON BEACH	FL		07/23/2025	6.999	331,204		464,000
100221690	WEST RICHLAND	WA		07/23/2025	7.375	547,669		604,000
100221691	RICHMOND	CA		07/25/2025	8.125	594,027		725,000
100221692	MCKINNEY	TX		07/25/2025	7.240	231,296		310,000
100221693	CHICAGO	IL		07/25/2025	6.990	261,381		370,000
100221694	YONKERS	NY		07/25/2025	7.250	900,799		1,250,000
100221695	HOUSTON	TX		07/25/2025	7.250	186,450		280,000
100221696	PAWLEYS ISLAND	SC		07/25/2025	7.875	388,331		465,000
100221697	SANTA CRUZ	CA		07/25/2025	9.250	628,500		1,380,000
100221698	RIVERSIDE	CA		07/25/2025	6.999	474,896		710,000
100221699	PICO RIVERA	CA		07/25/2025	7.499	420,000		655,000
100221700	SALEM	OR		07/25/2025	6.999	312,610		475,000
100221701	CHARLOTTE	NC		07/25/2025	9.250	334,530		354,000
100221702	VAN NUYS	CA		07/25/2025	7.750	1,187,122		1,400,000
100221703	LOS ANGELES	CA		07/25/2025	8.375	1,062,746		1,350,000
100221704	AVILA BEACH	CA		07/25/2025	7.375	1,264,295		1,465,000
100221705	LITHONIA	GA		07/25/2025	8.125	132,480		185,000
100221706	POTEET	TX		07/25/2025	7.999	314,508		605,000
100221707	FRESNO	CA		07/25/2025	7.750	580,125		850,000
100221708	RANCHO CUCAMONGA	CA		07/25/2025	7.125	804,782		975,000
100221709	MANHATTAN BEACH	CA		07/25/2025	8.625	155,554		2,355,000
100221710	LOS ANGELES	CA		07/25/2025	7.875	838,943		1,385,000

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100221711	BROADVIEW	IL		07/25/2025	6.999	221,824		304,000
100221712	SALEM	OR		07/25/2025	6.999	312,029		515,000
100221713	ATLANTA	GA		07/25/2025	7.375	394,520		550,000
100221714	TALLAHASSEE	FL		07/25/2025	6.999	191,536		250,000
100221715	FRESNO	CA		07/25/2025	6.999	336,981		403,000
100221716	CENTER BARNSTEAD	NH		07/25/2025	6.499	326,785		536,000
100221717	EL PASO	TX		07/25/2025	6.999	124,142		190,000
100221718	KANSAS CITY	KS		07/25/2025	7.375	149,533		195,000
100221719	SALEM	OR		07/25/2025	6.999	312,100		460,000
100221720	LOS ANGELES	CA		07/25/2025	7.999	515,094		655,000
100221721	MINERAL WELLS	TX		07/25/2025	6.999	411,967		600,700
100221722	SALEM	OR		07/25/2025	6.999	312,395		460,000
100221723	RIALTO	CA		07/25/2025	7.125	965,882		1,250,000
100221724	HOUSTON	TX		07/25/2025	6.999	155,511		210,000
100221725	GREEN VALLEY LAKE	CA		07/25/2025	7.625	139,850		260,000
100221726	ANAHEIM	CA		07/25/2025	7.999	619,500		950,000
100221727	BATON ROUGE	LA		07/25/2025	7.375	211,480		265,000
100221728	MIAMI	FL		07/25/2025	6.625	1,199,790		2,350,000
100221729	HURON	CA		07/25/2025	7.250	200,654		276,000
100221730	FORT WORTH	TX		07/25/2025	6.999	183,766		265,000
100221731	BAKERSFIELD	CA		07/25/2025	7.499	187,756		230,000
100221732	NORCO	CA		07/25/2025	7.625	989,127		1,250,000
100221733	FRESNO	CA		07/25/2025	6.625	329,609		860,000
100221734	FORT PIERCE	FL		07/25/2025	6.999	152,348		185,000
100221735	MURRIETA	CA		07/25/2025	6.750	643,075		790,000
100221736	LAKE FOREST	CA		07/25/2025	6.999	1,434,961		2,475,000
100221737	DEER PARK	TX		07/25/2025	7.499	143,261		217,000
100221738	WOODLAND	CA		07/25/2025	7.499	482,031		620,000
100221739	TEMECULA	CA		07/25/2025	7.375	2,555,735		3,070,000
100221740	ORLANDO	FL		07/25/2025	7.750	260,672		325,000
100221741	LAKE WORTH BEACH	FL		07/25/2025	6.750	367,618		495,000
100221742	PLACENTIA	CA		07/25/2025	6.625	723,759		965,000
100221743	HENRICO	VA		07/25/2025	6.999	430,656		525,000
100221744	LAWNDALE	CA		07/25/2025	6.999	534,300		650,000
100221745	LAKE FOREST PARK	WA		07/25/2025	6.999	994,229		1,210,000
100221746	IMPERIAL BEACH	CA		07/25/2025	6.750	150,105		1,150,000
100221747	SAN JACINTO	CA		07/25/2025	6.750	354,347		515,000
100221748	TAMPA	FL		07/25/2025	7.999	253,575		347,500
100221749	LOS ANGELES	CA		07/25/2025	7.999	765,522		860,000
100221750	HUMBLE	TX		07/25/2025	6.875	192,829		250,000
100221751	LINCOLNTON	NC		07/25/2025	6.999	262,148		329,000
100221752	BOSSIER CITY	LA		07/25/2025	8.125	182,280		217,000
100221753	THOUSAND OAKS	CA		07/25/2025	6.999	4,020,000		6,850,000
100221754	SAVANNAH	GA		07/25/2025	6.875	177,545		350,000
100221755	BULLARD	TX		07/25/2025	6.875	164,651		286,000
100221756	MARRERO	LA		07/25/2025	6.999	198,356		250,000
100221757	DESERT HOT SPRINGS	CA		07/25/2025	6.999	318,419		424,000
100221758	DURHAM	NC		07/25/2025	7.375	240,498		295,000
100221759	BELL	CA		07/25/2025	7.750	557,689		895,000
100221760	BROCKTON	MA		07/25/2025	6.999	378,029		460,000
100221761	OCALA	FL		07/25/2025	7.875	135,106		184,000
100221762	FORT WORTH	TX		07/25/2025	7.625	147,312		205,000
100221763	HOLLYWOOD	FL		07/25/2025	6.625	342,734		670,000
100221764	GROTON	CT		07/25/2025	6.999	325,507		411,000
100221765	ATLANTA	GA		07/25/2025	8.750	105,000		375,000

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100221766	EDINBURG	TX		07/25/2025	8.250	105,000		173,000
100221767	INDIO	CA		07/25/2025	7.250	265,197		400,000
100221768	OCEANSIDE	CA		07/25/2025	6.999	869,629		1,250,000
100221769	SAN TAN VALLEY	AZ		07/25/2025	6.999	210,017		330,000
100221770	NEW BEDFORD	MA		07/25/2025	6.750	290,710		480,000
100221771	GILFORD	NH		07/25/2025	6.875	405,796		639,000
100221772	OCEANSIDE	CA		07/25/2025	6.625	1,056,521		1,400,000
100221773	HUTTO	TX		07/25/2025	6.999	300,158		390,000
100221774	HUNTINGTON PARK	CA		07/25/2025	7.875	210,000		445,000
100221775	LOS ANGELES	CA		07/25/2025	7.250	840,399		1,200,000
100221776	LUBBOCK	TX		07/25/2025	6.875	175,133		235,000
100221777	LOS ANGELES	CA		07/25/2025	7.125	646,926		830,000
100221778	COLUMBIA FALLS	MT		07/25/2025	6.999	611,651		885,000
100221779	RIVERSIDE	CA		07/25/2025	6.875	633,321		810,000
100221780	STOCKTON	CA		07/25/2025	6.999	328,899		410,000
100221781	KINGMAN	AZ		07/25/2025	6.999	143,586		278,000
100221782	MIAMI	FL		07/25/2025	7.499	1,354,479		1,550,000
100221783	ORLANDO	FL		07/25/2025	6.750	257,609		356,000
100221784	MORENO VALLEY	CA		07/25/2025	7.999	221,550		400,000
100221785	ENGLEWOOD	CO		07/25/2025	6.750	303,157		392,000
100221786	BOYNTON BEACH	FL		07/25/2025	6.999	411,246		500,000
100221787	SALT LAKE CITY	UT		07/25/2025	6.875	511,116		725,000
100221788	LEESBURG	VA		07/25/2025	7.250	572,415		955,000
100221789	WHITTIER	CA		07/25/2025	6.999	636,688		785,000
100221790	AURORA	CO		07/25/2025	7.375	371,752		556,000
100221791	LANCASTER	CA		07/25/2025	6.999	478,473		600,000
100221792	CLOVIS	CA		07/25/2025	6.999	514,047		654,000
100221793	PALMDALE	CA		07/25/2025	7.250	484,215		593,000
100221794	KINGMAN	AZ		07/25/2025	6.625	215,737		292,000
100221795	MENIFEE	CA		07/25/2025	6.999	1,014,926		1,250,000
100221796	VANCOUVER	WA		07/25/2025	6.999	348,729		450,000
100221797	PERRIS	CA		07/25/2025	6.875	112,031		491,000
100221798	WALESKA	GA		07/25/2025	6.999	143,537		306,000
100221799	SANTA CRUZ	CA		07/25/2025	6.999	639,492		775,000
100221800	RICHMOND	TX		07/25/2025	6.750	409,277		510,000
100221801	LAS VEGAS	NV		07/25/2025	7.750	278,175		347,500
100221802	SAN ANTONIO	TX		07/25/2025	7.250	385,780		421,000
100221803	PETALUMA	CA		07/25/2025	7.250	752,093		910,000
100221804	COATESVILLE	PA		07/25/2025	7.750	130,284		180,000
100221805	KENNER	LA		07/25/2025	6.999	166,906		210,000
100221806	LAKE ELSINORE	CA		07/25/2025	8.499	370,125		470,000
100221807	FRESNO	CA		07/25/2025	6.999	279,611		350,000
100221808	NEW ORLEANS	LA		07/25/2025	7.999	110,250		160,000
100221809	LONG BEACH	CA		07/25/2025	7.499	570,510		650,000
100221810	SAINT PETERSBURG	FL		07/25/2025	7.250	337,516		417,000
100221811	LAKE HAVASU CITY	AZ		07/25/2025	7.625	209,181		770,000
100221812	SMYRNA	TN		07/25/2025	7.499	379,948		500,000
100221813	BENBROOK	TX		07/25/2025	7.375	205,789		290,000
100221814	LOS ANGELES	CA		07/29/2025	7.500	2,098,125		4,450,000
100221815	GRANITE BAY	CA		07/29/2025	7.500	1,102,816		1,405,000
100221816	LAKE WORTH	FL		07/29/2025	7.249	167,420		450,000
100221817	MAITLAND	FL		07/29/2025	7.500	398,264		474,900
100221819	EUGENE	OR		07/29/2025	8.249	329,661		440,000
100221820	BOYNTON BEACH	FL		07/29/2025	6.875	911,717		1,200,000
100221821	MONUMENT	CO		07/29/2025	6.999	505,394		840,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100221822	GILBERT	AZ		07/29/2025	6.874	648,098		815,000
100221823	NEW CANAAN	CT		07/29/2025	7.624	2,040,606		3,000,000
100221824	LOS ANGELES	CA		07/29/2025	7.249	1,413,866		1,825,000
100221825	TOMBALL	TX		07/29/2025	6.874	328,001		410,000
100221826	INDIAN WELLS	CA		07/29/2025	6.875	1,529,469		3,040,000
100221827	FORT LAUDERDALE	FL		07/29/2025	7.375	374,542		495,000
100221828	SANTA CLARITA	CA		07/29/2025	7.750	330,499		405,000
100221829	TURLOCK	CA		07/29/2025	7.999	284,521		405,000
100221830	MANTECA	CA		07/29/2025	7.250	384,629		530,000
100221832	DALLAS	TX		07/29/2025	9.250	146,869		315,000
100221833	LONG BEACH	CA		07/29/2025	6.990	794,271		975,000
100221834	CLEARWATER	FL		07/29/2025	7.499	115,738		156,000
100221835	GENEVA	IL		07/29/2025	6.875	234,419		445,000
100221836	LAWRENCEVILLE	GA		07/29/2025	7.749	172,767		440,000
100221837	TIGARD	OR		07/29/2025	7.250	527,092		665,000
100221838	MIRAMAR	FL		07/29/2025	7.750	359,368		537,000
100221839	TEMPE	AZ		07/29/2025	7.624	495,805		597,000
100221840	WINTER GARDEN	FL		07/29/2025	9.499	371,053		393,000
100221841	RIVERSIDE	CA		07/29/2025	7.750	568,695		840,672
100221842	SAINT PETERSBURG	FL		07/29/2025	7.875	195,175		253,000
100221843	HEMET	CA		07/29/2025	6.999	238,421		482,000
100221844	HOUSTON	TX		07/29/2025	7.624	181,701		250,000
100221845	LEHIGH ACRES	FL		07/29/2025	6.875	262,866		375,000
100221847	LAKEWOOD	CA		07/29/2025	8.625	925,433		1,185,000
100221848	LAKE ARROWHEAD	CA		07/29/2025	7.874	1,101,516		1,400,000
100221849	BRIELLE BOROUGH	NJ		07/29/2025	7.624	409,500		660,000
100221850	OLD BRIDGE	NJ		07/29/2025	8.124	414,553		570,000
100221852	EGG HARBOR	NJ		07/29/2025	7.874	362,287		535,000
100221857	SOLSBERRY	IN		07/30/2025	8.975	33,645		310,000
100221860	SEATTLE	WA		07/30/2025	8.900	161,417		931,020
100221862	PHILLIPSBURG	NJ		07/30/2025	8.000	140,443		655,000
100221869	GONZALES	LA		07/30/2025	9.950	65,100		323,945
100221880	DECATUR	GA		07/30/2025	10.475	41,556		467,818
100221882	CHICAGO	IL		07/30/2025	11.550	34,659		586,456
100221884	APEX	NC		07/30/2025	8.400	70,978		666,516
100221891	GLENDIVE	MT		07/30/2025	6.975	41,226		310,000
100221892	ALBUQUERQUE	NM		07/30/2025	8.350	43,896		801,917
100221896	CASTLE ROCK	CO		07/30/2025	9.925	36,799		665,532
100221897	LOS ANGELES	CA		07/30/2025	12.045	113,889		840,000
100221899	HAYMARKET	VA		07/30/2025	8.800	78,855		755,345
100221904	SANTEE	CA		07/30/2025	7.625	92,826		817,775
100221908	COLUMBIA CITY	IN		07/30/2025	10.575	31,542		232,950
100221916	WEYMOUTH	MA		07/30/2025	8.975	31,159		697,293
100221917	INDIANAPOLIS	IN		07/30/2025	8.775	47,313		264,374
100221919	BISBEE	AZ		07/30/2025	7.325	52,070		242,500
100221924	WAVERLY	TN		07/30/2025	7.450	51,912		253,400
100221928	WINTER HAVEN	FL		07/30/2025	10.625	78,855		398,548
100221929	BLANCHARD	OK		07/30/2025	9.525	52,422		460,811
100221932	THE DALLES	OR		07/30/2025	11.750	48,364		491,331
100221935	SAN GABRIEL	CA		07/30/2025	7.600	231,308		1,657,331
100221941	NORTH HAVEN	CT		07/30/2025	9.075	119,062		404,310
100221947	LITHIA	FL		07/30/2025	12.525	98,818		763,000
100221951	KANNAPOLIS	NC		07/30/2025	8.175	101,349		383,230
100221953	SCOTTSDALE	AZ		07/30/2025	6.625	474,183		1,500,000
100221955	ABERDEEN	WA		07/30/2025	7.075	40,474		252,082

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	2	3					Additional	
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100221956	WEST HOLLYWOOD	CA		07/30/2025	7.975	42,056		545,917
100221957	SAINT MICHAEL	MN		07/30/2025	9.125	163,488		545,629
100221960	PARKER	CO		07/30/2025	8.775	26,022		784,393
100221962	MIAMI	FL		07/30/2025	8.990	157,710		970,253
100221966	CONROE	TX		07/30/2025	9.475	83,344		438,334
100221968	NEW BRAUNFELS	TX		07/30/2025	8.850	62,988		360,769
100221969	RAYMOND	ME		07/30/2025	8.000	127,508		420,000
100221971	SAN JOSE	CA		07/30/2025	8.250	418,938		2,850,000
100221973	PONTE VEDRA BEACH	FL		07/30/2025	8.650	519,650		3,850,000
100221976	NASHVILLE	TN		07/30/2025	10.150	50,622		755,000
100221986	FAIRBORN	OH		07/30/2025	8.175	57,222		610,609
100221990	MONROVIA	CA		07/30/2025	8.950	51,013		816,131
100221995	NORTH BRUNSWICK	NJ		07/30/2025	9.500	254,989		991,513
100222002	STOUGHTON	MA		07/30/2025	9.300	160,333		671,085
100222008	SILVER SPRING	MD		07/30/2025	8.625	147,928		555,170
100222009	SEMINOLE	FL		07/30/2025	7.325	45,981		621,217
100222011	GREENFIELD	CA		07/30/2025	10.875	101,317		500,276
100222014	BIG BEAR CITY	CA		07/30/2025	9.700	112,345		650,000
100222022	SHELTON	WA		07/30/2025	8.375	153,022		794,227
100222032	EAST ORANGE	NJ		07/30/2025	12.525	143,526		565,000
100222035	ALPHARETTA	GA		07/30/2025	6.875	152,971		788,694
100222037	OCALA	FL		07/30/2025	11.875	41,280		257,419
100222038	DURHAM	NC		07/30/2025	11.550	47,313		388,052
100222040	MINNEAPOLIS	MN		07/30/2025	8.475	75,336		245,571
100222045	BREA	CA		07/30/2025	9.100	258,644		1,259,133
100222047	PENSACOLA	FL		07/30/2025	12.025	69,342		588,000
100222052	MANALAPAN	NJ		07/30/2025	8.375	81,612		760,064
100222053	CLEVELAND	GA		07/30/2025	8.625	110,354		356,981
100222067	BEMIDJI	MN		07/30/2025	9.200	64,569		291,413
100222068	HUNTSVILLE	AL		07/30/2025	8.025	78,855		305,271
100222070	SAN JACINTO	CA		07/30/2025	8.450	41,136		485,647
100222082	APPLE VALLEY	CA		07/30/2025	8.250	37,807		422,380
100222083	HAMILTON	VA		07/30/2025	7.375	204,360		2,109,345
100222095	PARKER	CO		07/30/2025	8.050	119,799		912,609
100222097	GREELEY	CO		07/30/2025	8.500	62,909		391,156
100222099	POLK CITY	IA		07/30/2025	8.250	61,567		432,123
100222107	MIAMI	FL		07/30/2025	6.875	76,281		690,208
100222110	PEORIA	AZ		07/30/2025	7.525	128,271		495,365
100222111	COLTON	CA		07/30/2025	11.050	76,051		554,526
100222112	OVERLAND PARK	KS		07/30/2025	9.950	251,511		563,000
100222117	ROSWELL	NM		07/30/2025	11.775	82,388		350,000
100222121	COTTAGE GROVE	MN		07/30/2025	10.107	51,503		354,952
100222123	CROSBY	MN		07/30/2025	10.200	62,711		179,442
100222126	JACKSBORO	TN		07/30/2025	8.025	26,210		299,364
100222129	WASHINGTON	NJ		07/30/2025	9.925	93,314		350,000
100222130	MODESTO	CA		07/30/2025	8.750	153,182		470,936
100222131	SPRING VALLEY	CA		07/30/2025	8.750	132,629		554,000
100222140	ANAHEIM	CA		07/30/2025	8.250	102,012		1,082,923
100222146	HOWARD LAKE	MN		07/30/2025	8.500	86,704		448,000
100222149	NEW LENOX	IL		07/30/2025	7.375	60,961		456,653
100222150	TUCSON	AZ		07/30/2025	6.875	76,166		336,520
100222154	LAKE TAPPS	WA		07/30/2025	7.875	264,892		754,850
100222155	WINSTON SALEM	NC		07/30/2025	7.725	42,056		273,969
100222158	BELT	MT		07/30/2025	9.125	137,638		565,826
100222162	WEST MELBOURNE	FL		07/30/2025	7.075	54,900		401,293

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100222166	SAN DIEGO	CA		07/30/2025	7.000	245,232		1,677,000
100222170	SEBRING	FL		07/30/2025	9.325	51,017		254,667
100222176	ELLERSLIE	GA		07/30/2025	10.650	68,578		246,111
100222181	CHULA VISTA	CA		07/30/2025	9.700	76,635		559,946
100222184	TYNER	NC		07/30/2025	9.450	54,155		459,920
100222187	CANTON	TX		07/30/2025	10.150	70,444		339,426
100222196	WOODBURN	OR		07/30/2025	8.575	38,828		360,505
100222201	DECATUR	TX		07/30/2025	13.625	71,461		612,334
100222203	ANTELOPE	CA		07/30/2025	13.100	92,984		538,551
100222210	BRADENTON	FL		07/30/2025	11.750	83,788		816,000
100222211	OXNARD	CA		07/30/2025	7.000	61,308		821,513
100222212	ELLSWORTH	ME		07/30/2025	8.125	26,014		388,384
100222218	SAN DIEGO	CA		07/30/2025	8.375	125,681		1,060,326
100222219	ABBOTTSTOWN	PA		07/30/2025	10.325	40,700		249,461
100222221	PHOENIX	AZ		07/30/2025	9.875	51,090		427,846
100222222	LA GRANGE	KY		07/30/2025	8.125	132,612		500,000
100222225	COSTA MESA	CA		07/30/2025	7.800	234,405		1,784,561
100222226	STOCKTON	CA		07/30/2025	7.300	116,932		520,000
100222230	SAINT LOUIS	MO		07/30/2025	10.800	193,927		771,699
100222236	GLENDALE	AZ		07/30/2025	9.675	168,497		394,745
100222243	DEWEY	AZ		07/30/2025	9.975	232,436		470,000
100222244	BELTON	SC		07/30/2025	8.475	33,645		408,000
100222251	BROOKSHIRE	TX		07/30/2025	11.425	63,084		353,468
100222253	LOS LUNAS	NM		07/30/2025	9.000	33,594		475,000
100222256	ROSWELL	GA		07/30/2025	9.625	223,127		892,386
100222260	TINLEY PARK	IL		07/30/2025	9.750	49,046		202,543
100222262	HEBRON	MD		07/30/2025	8.500	91,606		273,747
100222264	DELTONA	FL		07/30/2025	8.575	50,068		240,122
100222268	OVERLAND PARK	KS		07/30/2025	9.100	42,056		597,994
100222271	GRASS VALLEY	CA		07/30/2025	10.575	97,665		400,000
100222275	DENVER	CO		07/30/2025	6.875	153,270		860,894
100222281	MOORPARK	CA		07/30/2025	8.375	96,254		975,182
100222282	SCOTTS VALLEY	CA		07/30/2025	7.925	140,643		1,159,496
100222287	LAKESIDE	MT		07/30/2025	7.525	52,320		538,336
100222289	RANCHO CORDOVA	CA		07/30/2025	8.875	157,357		573,516
100222291	ATLANTA	GA		07/30/2025	10.575	429,003		1,154,000
100222293	MENIFEE	CA		07/30/2025	8.700	45,981		542,064
100222297	MINNEAPOLIS	MN		07/30/2025	8.549	32,481		407,164
100222304	MURFREESBORO	TN		07/30/2025	6.875	255,450		615,220
100222305	ATLANTA	GA		07/30/2025	6.875	189,033		1,023,520
100222309	CALIFORNIA	MD		07/30/2025	8.375	139,421		565,000
100222315	MAPLEWOOD	NJ		07/30/2025	7.925	36,799		1,133,183
100222321	FRANKLIN	TN		07/30/2025	8.125	111,887		1,020,863
100222322	SANTA MARIA	CA		07/30/2025	11.250	71,057		648,273
100222323	CLAYTON	NC		07/30/2025	8.375	107,289		501,557
100222326	CASSELBERRY	FL		07/30/2025	10.025	26,189		309,634
100222344	EULESS	TX		07/30/2025	9.350	62,994		655,280
100222347	HILMAR	CA		07/30/2025	8.125	90,716		437,000
100222354	ATHENS	AL		07/30/2025	8.325	40,295		269,749
100222357	WINTER GARDEN	FL		07/30/2025	7.500	203,991		875,834
100222360	MILTON	FL		07/30/2025	8.375	91,483		252,287
100222364	PUEBLO	CO		07/30/2025	7.075	43,937		482,050
100222366	RIVERSIDE	CA		07/30/2025	9.425	157,710		566,109
100222369	KANSAS CITY	MO		07/30/2025	11.225	46,943		250,509
100222374	GLEN BURNIE	MD		07/30/2025	9.350	42,056		411,518

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100222377	AURORA	CO		07/30/2025	11.075	26,285		441,353
100222378	PORT CLINTON	OH		07/30/2025	10.075	49,378		230,000
100222379	SANTA FE	NM		07/30/2025	9.250	76,635		850,000
100222387	KELSEYVILLE	CA		07/30/2025	8.000	71,526		370,983
100222395	MESA	AZ		07/30/2025	12.050	52,570		455,218
100222403	NORWALK	CT		07/30/2025	9.250	133,600		714,289
100222405	CUMMING	GA		07/30/2025	8.000	183,885		751,935
100222407	NEW ALBANY	IN		07/30/2025	8.525	25,889		350,000
100222412	CARY	NC		07/30/2025	7.125	153,270		1,197,698
100222414	APPLING	GA		07/30/2025	7.425	208,360		816,730
100222420	CAMARILLO	CA		07/30/2025	7.875	102,798		918,855
100222425	ROCKLIN	CA		07/30/2025	7.000	231,438		926,000
100222432	FARMINGTON HILLS	MI		07/30/2025	8.625	80,399		396,837
100222433	GARNER	NC		07/30/2025	7.775	84,112		440,759
100222434	CHULA VISTA	CA		07/30/2025	9.125	66,417		1,057,046
100222445	FOLSOM	CA		07/30/2025	7.925	208,360		1,138,628
100222451	AZUSA	CA		07/30/2025	8.625	205,372		1,407,000
100222463	ATWATER	CA		07/30/2025	8.625	69,993		360,000
100222473	MOUNT AIRY	MD		07/30/2025	7.725	34,635		378,648
100222475	ELK GROVE	CA		07/30/2025	9.175	178,553		940,128
100222483	WINTER GARDEN	FL		07/30/2025	7.125	127,725		533,409
100222487	CENTRAL POINT	OR		07/30/2025	8.375	67,987		301,271
100222488	ALBUQUERQUE	NM		07/30/2025	10.800	88,341		366,482
100222489	SAINT CLOUD	FL		07/30/2025	9.125	56,199		386,967
100222498	SAGINAW	MI		07/30/2025	7.325	44,448		170,000
100222502	CONCORD	NH		07/30/2025	10.375	84,964		351,878
100222511	WAUKESHA	WI		07/30/2025	7.325	40,872		348,718
100222514	LACEY	WA		07/30/2025	9.500	110,354		650,000
100222515	CHAPEL HILL	NC		07/30/2025	10.150	51,965		745,520
100222518	GASTONIA	NC		07/30/2025	8.500	99,662		432,493
100222522	HAMPTON	GA		07/30/2025	8.725	79,906		419,616
100222531	TULARE	CA		07/30/2025	9.450	40,814		323,524
100222532	MIDWAY CITY	CA		07/30/2025	7.375	127,725		1,198,295
100222537	PERRIS	CA		07/30/2025	11.950	52,969		960,445
100222544	NORWOOD YOUNG AMERICA	MN		07/30/2025	9.250	63,211		243,669
100222549	SPRING VALLEY	CA		07/30/2025	8.875	157,934		794,748
100222550	CLERMONT	FL		07/30/2025	6.725	127,256		1,001,623
100222560	ORANGEVALE	CA		07/30/2025	8.875	142,334		773,279
100222562	SHASTA LAKE	CA		07/30/2025	12.550	52,054		350,000
100222570	SOMERSET	NJ		07/30/2025	8.500	156,049		758,836
100222571	PERRIS	CA		07/30/2025	7.750	98,352		528,850
100222587	PEORIA	AZ		07/30/2025	8.875	229,905		1,014,228
100222588	PHOENIX	AZ		07/30/2025	8.500	110,153		731,242
100222591	HAYWARD	CA		07/30/2025	12.275	221,523		850,000
100222598	FALL RIVER	MA		07/30/2025	8.250	110,539		409,904
100222600	VISTA	CA		07/30/2025	9.775	153,270		1,154,149
100222604	TIFTON	GA		07/30/2025	10.700	57,880		262,000
100222610	BALTIMORE	MD		07/30/2025	11.300	76,752		324,541
100222613	SAN FRANCISCO	CA		07/30/2025	9.175	288,365		1,440,272
100222614	MONTCLAIR	CA		07/30/2025	8.750	93,726		717,796
100222616	SACRAMENTO	CA		07/30/2025	11.300	108,704		542,017
100222618	SPRING VALLEY	CA		07/30/2025	9.700	121,594		683,442
100222620	CLARKSVILLE	TN		07/30/2025	7.925	43,477		344,972
100222624	GREER	SC		07/30/2025	7.375	83,812		551,033
100222625	QUINCY	WA		07/30/2025	12.407	40,794		644,024

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100222628	NOVI	MI		07/30/2025	8.000	84,412		683,085
100222630	AVE MARIA	FL		07/30/2025	7.750	176,082		633,307
100222640	SACRAMENTO	CA		07/30/2025	7.800	29,229		462,764
100222649	SEQUIM	WA		07/30/2025	8.000	72,123		565,951
100222663	MESA	AZ		07/30/2025	8.550	234,405		811,810
100222665	SAN ANTONIO	TX		07/30/2025	9.950	62,925		221,422
100222667	ROSEVILLE	CA		07/30/2025	8.250	116,447		559,627
100222673	ONTARIO	CA		07/30/2025	8.250	66,417		753,380
100222675	GARDENA	CA		07/30/2025	8.925	255,450		850,000
100222684	WENATCHEE	WA		07/30/2025	8.100	55,930		410,894
100222698	SCOTTSDALE	AZ		07/30/2025	9.725	68,341		225,000
100222704	DOVER	DE		07/30/2025	11.775	63,709		333,000
100222708	BROCKTON	MA		07/30/2025	7.375	86,853		606,529
100222714	MORRO BAY	CA		07/30/2025	11.850	138,785		730,613
100222723	MAPLE VALLEY	WA		07/30/2025	9.125	318,401		1,140,000
100222726	SALEM	OR		07/30/2025	8.649	38,318		554,214
100222731	WOODSTOCK	GA		07/30/2025	8.625	50,835		459,950
100222733	BRANDENBURG	KY		07/30/2025	9.550	52,497		276,895
100222734	EVERGREEN	CO		07/30/2025	8.875	415,320		1,231,801
100224554	EINDHOVEN	NLD		07/28/2025	5.300	323,072		417,379
100224555	EINDHOVEN	NLD		07/28/2025	5.300	24,629		31,818
100224556	ROTTERDAM	NLD		07/28/2025	5.000	139,660		199,563
100224557	WIJCHEN	NLD		07/28/2025	5.050	260,776		404,996
100224558	WIJCHEN	NLD		07/28/2025	5.400	260,776		404,996
100224559	AMERSFOORT	NLD		07/28/2025	4.800	139,080		327,519
100224560	TILBURG	NLD		07/28/2025	4.800	434,626		586,951
100224561	UTRECHT	NLD		07/28/2025	5.200	756,250		957,461
100224562	UTRECHT	NLD		07/28/2025	5.200	39,174		49,597
100224563	NIJMGEN	NLD		07/28/2025	5.100	478,089		605,293
100224564	NIJMGEN	NLD		07/28/2025	5.100	31,873		40,353
100224565	BUITENPOST	NLD		07/28/2025	4.800	1,173,491		293,475
100224566	S-GRAVENHAGE	NLD		07/28/2025	4.950	521,552		1,359,378
100224567	S-GRAVENHAGE	NLD		07/28/2025	5.200	173,851		517,691
100224568	VALKENBURG	NLD		07/28/2025	5.100	410,287		569,342
100224569	UTRECHT	NLD		07/28/2025	4.850	339,009		440,503
100224570	UTRECHT	NLD		07/28/2025	4.850	13,329		17,319
100224571	S-GRAVENHAGE	NLD		07/28/2025	4.900	878,409		1,368,770
100224572	UTRECHT	NLD		07/28/2025	4.900	36,509		46,222
100224573	UTRECHT	NLD		07/28/2025	4.900	547,629		693,336
100224574	AMSTELVEEN	NLD		07/28/2025	5.550	834,483		440,213
100224575	RHENEN	NLD		07/28/2025	5.000	501,269		704,341
100224576	LELYSTAD	NLD		07/28/2025	5.000	252,083		319,155
100224577	LELYSTAD	NLD		07/28/2025	5.000	16,806		21,277
100224578	S-GRAVENHAGE	NLD		07/28/2025	4.950	2,086,207		2,347,804
100224579	S-HERTOGENBOSCH	NLD		07/28/2025	4.950	583,558		833,470
100224580	S-HERTOGENBOSCH	NLD		07/28/2025	4.950	459,545		991,947
100224581	AMSTERDAM	NLD		07/28/2025	5.150	408,549		532,839
100224582	AMSTERDAM	NLD		07/28/2025	5.150	14,488		18,895
100224583	S-GRAVENHAGE	NLD		07/28/2025	4.800	115,900		158,477
100224584	ALMELO	NLD		07/28/2025	4.750	153,684		259,432
100224585	ENSCHEDE	NLD		07/28/2025	5.550	208,621		264,128
100224586	ENSCHEDE	NLD		07/28/2025	5.450	13,908		17,609
100224587	ROOSENDAAL	NLD		07/28/2025	4.900	347,701		440,213
100224588	ROOSENDAAL	NLD		07/28/2025	4.900	23,180		29,348
100224589	EINDHOVEN	NLD		07/28/2025	4.900	391,164		495,240

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100224590	EINDHOVEN	NLD		07/28/2025	4.900	26,078		33,016
100224591	LEERSUM	NLD		07/28/2025	4.850	724,377		1,222,814
100224592	LEERSUM	NLD		07/28/2025	4.850	144,875		244,563
100224593	S-GRAVENHAGE	NLD		07/28/2025	4.800	543,283		733,689
100224594	HEERLEN	NLD		07/28/2025	5.550	417,241		530,327
100224595	HEERLEN	NLD		07/28/2025	5.450	26,078		33,145
100224596	OUDDORP	NLD		07/28/2025	4.950	1,203,915		1,572,491
100224597	OUDDORP	NLD		07/28/2025	4.950	40,855		53,363
100224598	S-GRAVENHAGE	NLD		07/28/2025	4.800	142,123		195,572
100224599	S-GRAVENHAGE	NLD		07/28/2025	4.800	568,491		782,288
100224600	SNEEK	NLD		07/28/2025	4.800	365,086		557,603
100224601	DEN HAAG	NLD		07/28/2025	4.700	634,555		856,948
100224602	UTRECHT	NLD		07/28/2025	2.750	412,895		557,603
100224603	DEN HAAG	NLD		07/28/2025	4.900	431,149		545,864
100224604	DEN HAAG	NLD		07/28/2025	4.900	28,743		36,391
100224605	RIJSWIJK	NLD		07/28/2025	4.950	651,940		880,426
100224606	S-GRAVENHAGE	NLD		07/28/2025	4.800	217,313		293,475
100224607	S-GRAVENHAGE	NLD		07/28/2025	4.800	1,503,228		2,539,150
100224608	MONSTER	NLD		07/28/2025	4.800	347,701		469,561
100224609	AMSTERDAM	NLD		07/28/2025	4.800	1,503,807		1,599,367
100224610	S-GRAVENHAGE	NLD		07/28/2025	4.800	2,356,834		3,410,185
100224611	S-GRAVENHAGE	NLD		07/28/2025	4.800	595,438		804,123
100224612	GELEEN	NLD		07/28/2025	5.100	637,452		915,643
100224613	VELDHOVEN	NLD		07/28/2025	5.100	215,575		417,909
100224614	HOOGEVEEN	NLD		07/28/2025	4.900	212,967		231,112
100224615	HOOGEVEEN	NLD		07/28/2025	4.900	14,198		15,407
100224616	SCHAGEN	NLD		07/28/2025	4.800	578,285		786,514
100224617	S-GRAVENHAGE	NLD		07/28/2025	4.800	1,659,114		2,400,629
100224618	S-GRAVENHAGE	NLD		07/28/2025	4.750	222,529		394,233
100224619	S-GRAVENHAGE	NLD		07/28/2025	4.750	438,103		776,147
100224620	S-GRAVENHAGE	NLD		07/28/2025	4.800	1,709,530		2,853,755
100224621	VOORBURG	NLD		07/28/2025	4.750	1,883,381		3,198,882
100224622	GRONINGEN	NLD		07/28/2025	4.800	448,650		606,027
100224623	SITTARD	NLD		07/28/2025	4.900	780,010		988,154
100224624	SITTARD	NLD		07/28/2025	4.900	52,155		66,073
100224625	LEEUWARDEN	NLD		07/28/2025	4.700	212,967		271,013
100224626	LEEUWARDEN	NLD		07/28/2025	4.700	13,039		16,593
100224627	OSS	NLD		07/28/2025	4.900	389,425		493,039
100224628	OSS	NLD		07/28/2025	4.900	55,632		70,434
100224629	AMSTERDAM	NLD		07/28/2025	4.280	1,331,695		1,966,286
100224630	AMSTERDAM	NLD		07/28/2025	4.950	788,702		1,191,510
100224631	ROTTERDAM	NLD		07/28/2025	4.900	208,621		264,128
100224632	ROTTERDAM	NLD		07/28/2025	4.900	13,908		17,609
100224633	ALMELO	NLD		07/28/2025	4.800	226,006		286,139
100224634	ALMELO	NLD		07/28/2025	4.800	15,067		19,076
100224635	S-GRAVENHAGE	NLD		07/28/2025	4.800	1,987,691		2,780,338
100224636	S-GRAVENHAGE	NLD		07/28/2025	4.050	514,769		695,182
100224637	S-GRAVENHAGE	NLD		07/28/2025	4.050	11,129		15,029
100224638	EMMEN	NLD		07/28/2025	4.800	2,315,049		3,970,971
100224639	EMMEN	NLD		07/28/2025	4.800	2,743,084		3,704,458
100224640	EMMEN	NLD		07/28/2025	4.800	2,333,193		3,150,913
100224641	UTRECHT	NLD		07/28/2025	5.150	625,862		821,731
100224642	GIESBEEK	NLD		07/28/2025	5.350	254,981		556,429
100224643	FRANEKER	NLD		07/28/2025	4.800	456,358		616,298
100224644	WORMERVEER	NLD		07/28/2025	4.800	869,253		1,173,902

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100224645	OUDESCHOOT	NLD.		07/28/2025	4.800	212,967		269,631
100224646	OUDESCHOOT	NLD.		07/28/2025	4.800	14,198		17,975
100224647	GELDROP	NLD.		07/28/2025	4.900	434,626		495,240
100224648	GELDROP	NLD.		07/28/2025	4.900	28,975		33,016
100224649	S-GRAVENHAGE	NLD.		07/28/2025	4.700	115,900		361,562
100224650	HARDENBERG	NLD.		07/28/2025	4.800	2,688,889		3,632,279
100224651	HARDENBERG	NLD.		07/28/2025	4.800	2,690,048		3,634,351
100224652	HARDENBERG	NLD.		07/28/2025	4.800	2,702,797		3,650,650
100224653	DORDRECHT	NLD.		07/28/2025	4.950	209,316		353,344
100224654	WOLVEGA	NLD.		07/28/2025	5.000	678,017		1,003,686
100224655	GELEEN	NLD.		07/28/2025	5.010	318,726		563,473
100224656	AMSTERDAM	NLD.		07/28/2025	5.350	1,506,705		2,144,640
100224657	AMSTERDAM	NLD.		07/28/2025	4.800	666,427		948,591
100224658	BRUNSSUM	NLD.		07/28/2025	4.900	156,466		198,096
100224659	BRUNSSUM	NLD.		07/28/2025	4.900	10,431		13,206
100224660	AMSTERDAM	NLD.		07/28/2025	4.800	2,215,870		3,373,109
100224661	S-GRAVENHAGE	NLD.		07/28/2025	4.750	446,216		966,121
100224662	S-GRAVENHAGE	NLD.		07/28/2025	4.800	528,506		809,992
100224663	LELYSTAD	NLD.		07/28/2025	4.900	25,063		31,732
100224664	LELYSTAD	NLD.		07/28/2025	4.900	375,952		475,981
100224665	LEEUWARDEN	NLD.		07/28/2025	4.900	386,817		489,737
100224666	LEEUWARDEN	NLD.		07/28/2025	4.900	25,788		32,649
100224667	LEEUWARDEN	NLD.		07/28/2025	4.900	178,197		225,609
100224668	LEEUWARDEN	NLD.		07/28/2025	4.900	11,880		15,041
100224669	S-GRAVENHAGE	NLD.		07/28/2025	4.900	108,946		137,962
100224670	S-GRAVENHAGE	NLD.		07/28/2025	4.900	1,622,605		2,054,748
100224671	S-GRAVENHAGE	NLD.		07/28/2025	4.900	1,343,865		1,701,503
100224672	S-GRAVENHAGE	NLD.		07/28/2025	4.900	89,591		113,434
100224673	TILBURG	NLD.		07/28/2025	4.900	305,977		387,388
100224674	TILBURG	NLD.		07/28/2025	4.900	20,398		25,826
100224675	EINDHOVEN	NLD.		07/28/2025	5.160	286,853		363,176
100224676	EINDHOVEN	NLD.		07/28/2025	5.160	19,124		24,212
100224677	HENGELO	NLD.		07/28/2025	5.450	243,391		375,649
100224678	ROTTERDAM	NLD.		07/28/2025	4.800	139,080		187,824
100224679	ROTTERDAM	NLD.		07/28/2025	4.800	239,914		349,823
100224680	ROTTERDAM	NLD.		07/28/2025	4.800	217,313		294,224
100224681	ROTTERDAM	NLD.		07/28/2025	4.800	9,852		13,338
100224682	AMSTERDAM	NLD.		07/28/2025	4.950	1,233,180		1,526,072
100224683	AMSTERDAM	NLD.		07/28/2025	4.900	543,283		687,833
100224684	AMSTERDAM	NLD.		07/28/2025	4.900	36,219		45,856
100224685	AMSTERDAM	NLD.		07/28/2025	4.800	1,715,326		2,078,425
100224686	AMSTERDAM	NLD.		07/28/2025	8.150	416,082		504,159
100224687	TILBURG	NLD.		07/28/2025	5.050	866,355		1,349,987
100224688	ROTTERDAM	NLD.		07/28/2025	4.700	904,023		1,271,336
100224689	AMSTERDAM	NLD.		07/28/2025	4.900	1,342,996		1,732,814
100224690	AMSTERDAM	NLD.		07/28/2025	4.900	62,673		80,865
100224691	SINT WILLEBRORD	NLD.		07/28/2025	4.900	265,122		335,663
100224692	SINT WILLEBRORD	NLD.		07/28/2025	4.900	17,675		22,378
100224693	S-GRAVENHAGE	NLD.		07/28/2025	4.800	178,197		240,650
100224694	DORDRECHT	NLD.		07/28/2025	4.950	258,690		436,691
100224695	GRONINGEN	NLD.		07/28/2025	4.800	534,590		721,950
100224696	S-GRAVENHAGE	NLD.		07/28/2025	4.900	37,789		47,844
100224697	S-GRAVENHAGE	NLD.		07/28/2025	4.900	566,855		717,679
100226474	UNITED KINGDOM	GBR.		07/29/2025	5.650	262,371		356,346
100226475	UNITED KINGDOM	GBR.		07/29/2025	5.650	141,640		188,258

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100226476	UNITED KINGDOM	GBR		07/29/2025	5.650	108,253		201,705
100226477	UNITED KINGDOM	GBR		07/29/2025	5.600	272,630		363,069
100226478	UNITED KINGDOM	GBR		07/29/2025	6.290	128,873		181,535
100226479	UNITED KINGDOM	GBR		07/29/2025	7.590	165,080		302,558
100226480	UNITED KINGDOM	GBR		07/29/2025	5.600	121,406		161,364
100226481	UNITED KINGDOM	GBR		07/29/2025	7.090	185,362		268,940
100226482	UNITED KINGDOM	GBR		07/29/2025	5.600	404,685		974,908
100226483	UNITED KINGDOM	GBR		07/29/2025	5.600	96,113		127,747
100226484	UNITED KINGDOM	GBR		07/29/2025	5.600	473,984		705,968
100226485	UNITED KINGDOM	GBR		07/29/2025	6.990	403,851		665,627
100226486	UNITED KINGDOM	GBR		07/29/2025	5.600	238,551		336,175
100226487	UNITED KINGDOM	GBR		07/29/2025	6.290	118,370		157,330
100226488	UNITED KINGDOM	GBR		07/29/2025	7.390	316,402		480,730
100226489	UNITED KINGDOM	GBR		07/29/2025	5.600	337,238		672,350
100226490	UNITED KINGDOM	GBR		07/29/2025	5.650	74,867		99,508
100226491	UNITED KINGDOM	GBR		07/29/2025	6.740	152,508		201,705
100226492	UNITED KINGDOM	GBR		07/29/2025	7.690	196,449		275,664
100226493	UNITED KINGDOM	GBR		07/29/2025	6.490	217,408		478,713
100226494	UNITED KINGDOM	GBR		07/29/2025	7.490	98,567		161,364
100226495	UNITED KINGDOM	GBR		07/29/2025	5.600	131,523		174,811
100226496	UNITED KINGDOM	GBR		07/29/2025	5.600	272,630		376,516
100226497	UNITED KINGDOM	GBR		07/29/2025	5.750	428,966		591,668
100226498	UNITED KINGDOM	GBR		07/29/2025	5.600	117,779		204,394
100226499	UNITED KINGDOM	GBR		07/29/2025	5.750	232,694		309,281
100226500	UNITED KINGDOM	GBR		07/29/2025	5.750	183,805		302,558
100226501	UNITED KINGDOM	GBR		07/29/2025	6.090	75,878		107,576
100226502	UNITED KINGDOM	GBR		07/29/2025	5.650	269,790		510,986
100226503	UNITED KINGDOM	GBR		07/29/2025	5.650	126,464		168,088
100226504	UNITED KINGDOM	GBR		07/29/2025	5.600	121,406		201,705
100226505	UNITED KINGDOM	GBR		07/29/2025	5.650	161,874		309,281
100226506	UNITED KINGDOM	GBR		07/29/2025	5.600	262,383		352,984
100226507	UNITED KINGDOM	GBR		07/29/2025	5.650	177,743		242,046
100226508	UNITED KINGDOM	GBR		07/29/2025	5.600	175,364		336,175
100226509	UNITED KINGDOM	GBR		07/29/2025	5.600	163,223		242,046
100226510	UNITED KINGDOM	GBR		07/29/2025	5.650	140,501		188,258
100226511	UNITED KINGDOM	GBR		07/29/2025	5.600	136,244		268,940
100226512	UNITED KINGDOM	GBR		07/29/2025	5.750	249,556		376,516
100226513	UNITED KINGDOM	GBR		07/29/2025	5.600	192,226		255,493
100226514	UNITED KINGDOM	GBR		07/29/2025	5.650	116,347		154,641
100226515	UNITED KINGDOM	GBR		07/29/2025	5.650	141,640		188,258
100226516	UNITED KINGDOM	GBR		07/29/2025	6.840	433,895		658,903
100226517	UNITED KINGDOM	GBR		07/29/2025	7.290	136,898		894,226
100226518	UNITED KINGDOM	GBR		07/29/2025	5.600	116,347		154,641
100226519	UNITED KINGDOM	GBR		07/29/2025	5.650	186,208		289,111
100226520	UNITED KINGDOM	GBR		07/29/2025	5.650	163,898		217,841
100226521	UNITED KINGDOM	GBR		07/29/2025	5.650	121,406		161,364
100226522	UNITED KINGDOM	GBR		07/29/2025	7.490	136,898		215,152
100226523	UNITED KINGDOM	GBR		07/29/2025	6.490	80,937		107,576
100226524	GLENDALE	CA		07/30/2025	7.125	228,614		785,000
100226525	(GRANADA HILLS AREA) L	CA		07/30/2025	7.375	822,696		995,000
100226526	SUNLAND	CA		07/30/2025	7.250	616,468		760,000
100226527	REDONDO BEACH	CA		07/30/2025	7.125	2,902,716		3,500,000
100226528	SUNLAND	CA		07/30/2025	7.250	840,049		1,085,000
100226529	SEATTLE	WA		07/30/2025	6.490	449,233		800,000
100226530	GRANADA HILLS	CA		07/30/2025	7.625	1,458,743		2,085,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226531	PORTER RANCH	CA		07/30/2025	7.250	673,595		940,000
100226532	ORLANDO	FL		07/30/2025	8.250	247,800		295,000
100226533	LA CRESCENTA	CA		07/30/2025	7.375	1,139,473		1,405,000
100226534	GRANADA HILLS	CA		07/30/2025	7.375	909,218		1,120,000
100226535	LOS ANGELES	CA		07/30/2025	7.490	1,270,029		1,540,000
100226536	KENT	WA		07/30/2025	6.750	213,892		790,000
100226537	LANCASTER	CA		07/30/2025	7.875	522,222		625,000
100226538	TUJUNGA	CA		07/30/2025	7.750	876,802		1,050,000
100226539	BURBANK	CA		07/30/2025	7.625	1,401,012		1,840,000
100226540	LOS ANGELES	CA		07/30/2025	7.375	736,666		1,067,000
100226541	(PORTER RANCH AREA) LO	CA		07/30/2025	6.990	1,786,325		2,165,000
100226542	NORTH PRINCE GEORGE	VA		07/30/2025	6.750	159,505		265,000
100226543	PANORAMA CITY	CA		07/30/2025	8.000	834,605		940,000
100226544	LOS ANGELES	CA		07/30/2025	7.490	1,307,621		1,800,000
100226545	SUN VALLEY	CA		07/30/2025	7.750	275,625		350,000
100226546	WONDER LAKE	IL		07/30/2025	7.375	106,599		180,000
100226547	GLEN ALLEN	VA		07/30/2025	7.500	370,332		452,000
100226548	LAS VEGAS	NV		07/30/2025	7.625	335,371		412,000
100226549	DENTON	TX		07/30/2025	8.125	257,250		350,000
100226551	SYLMAR	CA		07/30/2025	8.000	875,605		1,050,000
100226552	WALTON	KY		07/30/2025	7.250	219,725		310,000
100226554	DANVILLE	CA		07/30/2025	6.990	1,493,130		2,460,000
100226556	VALLEY VILLAGE	CA		07/30/2025	7.490	1,454,361		2,000,000
100226557	LA CANADA FLINTRIDGE	CA		07/30/2025	7.500	1,616,747		1,950,000
100226558	SAINT LOUIS	MO		07/30/2025	7.250	260,966		400,000
100226559	NORTH HILLS	CA		07/30/2025	7.125	902,777		1,090,000
100226560	SIMI VALLEY	CA		07/30/2025	7.500	753,981		970,000
100226561	CALDWELL	ID		07/30/2025	7.124	188,816		368,000
100226562	SAN JACINTO	CA		07/30/2025	8.125	416,992		505,000
100226563	GRANADA HILLS	CA		07/30/2025	8.000	1,004,592		1,200,000
100226564	NORTH HOLLYWOOD	CA		07/30/2025	7.875	823,769		1,150,000
100226565	SANTA BARBARA	CA		07/30/2025	7.250	777,829		5,230,000
100226566	LEESBURG	VA		07/30/2025	7.999	2,495,945		3,005,000
100226567	PRESCOTT	AZ		07/30/2025	7.375	389,622		565,000
100226568	MORENO VALLEY	CA		07/30/2025	7.500	584,151		700,000
100226569	ORLANDO	FL		07/30/2025	7.500	259,961		358,000
100226570	MESA	AZ		07/30/2025	7.250	257,904		410,000
100226571	LA MIRADA	CA		07/30/2025	7.500	415,320		565,000
100226572	LOS ANGELES	CA		07/30/2025	7.875	619,098		850,000
100226573	MISSION VIEJO	CA		07/30/2025	7.875	1,762,786		2,400,000
100226574	LEHIGH ACRES	FL		07/30/2025	7.625	315,796		410,000
100226575	ALLENTOWN	PA		07/30/2025	7.125	313,310		420,000
100226576	LONG BEACH	CA		07/30/2025	7.875	779,493		1,000,000
100226577	NOVATO	CA		07/30/2025	7.500	1,398,436		1,700,000
100226578	ELK GROVE	CA		07/30/2025	7.750	750,035		900,000
100226579	ESTELL MANOR	NJ		07/30/2025	7.125	453,985		560,000
100226580	EMERYVILLE	CA		07/30/2025	7.250	405,193		500,000
100226581	DELTONA	FL		07/30/2025	7.375	173,823		230,000
100226582	DALLAS	TX		07/30/2025	7.500	343,856		561,000
100226583	RICHFIELD	MN		07/30/2025	8.500	322,875		420,000
100226584	TORRANCE	CA		07/30/2025	7.750	1,594,874		1,900,000
100226585	SALT LAKE CITY	UT		07/30/2025	8.500	461,720		550,000
100226586	CINCINNATI	OH		07/30/2025	8.125	154,730		205,000
100226587	LEHIGH ACRES	FL		07/30/2025	7.625	420,790		550,000
100226588	ROSSVILLE	GA		07/30/2025	7.125	261,455		345,000

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100226589	TALLAHASSEE	FL		07/30/2025	8.000	274,043		350,000
100226590	SANTA CLARITA	CA		07/30/2025	7.625	3,041,178		4,200,000
100226591	MILFORD	DE		07/30/2025	7.250	161,088		245,000
100226592	PEMBROKE PINES	FL		07/30/2025	7.375	532,411		670,000
100226593	NORTH FORT MYERS	FL		07/30/2025	7.625	244,638		315,000
100226594	WOBURN	MA		07/30/2025	7.875	484,470		788,000
100226595	MIAMI GARDENS	FL		07/30/2025	7.625	480,879		625,000
100226596	WALNUT	CA		07/30/2025	7.625	817,424		1,130,000
100226597	PHOENIX	AZ		07/30/2025	6.875	305,755		1,316,000
100226598	FONTANA	CA		07/30/2025	7.250	373,042		620,000
100226599	PINE CITY	MN		07/30/2025	8.125	167,890		220,000
100226600	SAN DIEGO	CA		07/30/2025	7.500	797,277		1,050,000
100226601	LA MIRADA	CA		07/30/2025	7.625	700,789		965,000
100226602	MCGAHEYSVILLE	VA		07/30/2025	8.125	364,583		440,000
100226603	RANCHO CUCAMONGA	CA		07/30/2025	8.000	697,781		950,000
100226604	RANCHO CUCAMONGA	CA		07/30/2025	8.000	664,729		910,000
100226605	LOS ALAMITOS	CA		07/30/2025	7.375	1,797,609		2,160,000
100226606	LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025	7.125	1,222,740		1,500,000
100226607	ROSENBERG	TX		07/30/2025	6.875	220,122		433,000
100226608	GAINESVILLE	TX		07/30/2025	7.875	216,229		265,000
100226609	BROKEN ARROW	OK		07/30/2025	7.375	190,483		271,000
100226610	FORT WORTH	TX		07/30/2025	7.125	251,758		335,000
100226611	HOUSTON	TX		07/30/2025	6.875	101,081		132,000
100226612	WOODBURY	MN		07/30/2025	7.250	446,798		615,000
100226613	GARDEN GROVE	CA		07/30/2025	7.250	844,145		1,135,000
100226614	HOUSTON	TX		07/30/2025	7.375	324,852		425,500
100226615	KNOXVILLE	TN		07/30/2025	7.375	439,870		622,000
100226616	PARAMOUNT	CA		07/30/2025	7.250	194,216		350,000
100226617	(WOODLAND HILLS AREA) LOS ANGE	CA		07/30/2025	7.375	1,589,819		1,950,000
100226618	GAINESVILLE	FL		07/30/2025	7.250	101,748		136,000
100226619	AUBURN	WA		07/30/2025	7.750	405,276		535,000
100226620	MIDDLETOWN	DE		07/30/2025	7.250	168,626		286,000
100226621	OCALA	FL		07/30/2025	7.875	235,689		330,000
100226622	HUNTINGTON PARK	CA		07/30/2025	7.375	658,417		860,000
100226623	(PLAYA DEL REY AREA) LOS ANGEL	CA		07/30/2025	7.500	480,005		522,000
100226624	LA PUENTE	CA		07/30/2025	7.250	233,205		1,175,000
100226625	DUNEDIN	FL		07/30/2025	7.125	275,023		518,000
100226626	SAINT LOUIS	MO		07/30/2025	6.990	176,584		236,000
100226627	BURBANK	CA		07/30/2025	7.875	2,350,381		2,800,000
100226628	HOUSTON	TX		07/30/2025	7.750	102,950		125,000
100226629	COLLEGE GROVE	TN		07/30/2025	7.000	1,765,910		3,039,000
100226630	SAINT JOHNS	FL		07/30/2025	7.490	281,809		455,000
100226631	FORT MYERS	FL		07/30/2025	7.125	323,320		465,000
100226632	FREMONT	CA		07/30/2025	7.125	2,065,897		4,732,000
100226633	LOS ANGELES	CA		07/30/2025	7.250	1,015,513		1,500,000
100226634	PACE	FL		07/30/2025	7.125	406,389		650,000
100226635	LOS ANGELES	CA		07/30/2025	7.250	1,015,901		1,500,000
100226636	COLUMBIA	SC		07/30/2025	7.375	150,108		227,000
100226637	LOS ANGELES	CA		07/30/2025	7.250	1,015,944		1,500,000
100226638	CONCORD	CA		07/30/2025	7.250	615,773		860,000
100226639	LEMON GROVE	CA		07/30/2025	7.490	626,981		856,000
100226640	MIAMI	FL		07/30/2025	6.875	454,994		615,000
100226641	FORT MYERS	FL		07/30/2025	7.250	293,948		415,000
100226642	FORT MYERS	FL		07/30/2025	7.500	298,542		415,000
100226643	LEHIGH ACRES	FL		07/30/2025	7.625	245,953		315,000

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100226644	HIALEAH	FL		07/30/2025	6.990	414,968		557,000
100226645	PITTSBURG	CA		07/30/2025	7.750	621,686		790,000
100226646	BISHOP	CA		07/30/2025	7.875	390,509		515,000
100226647	PASADENA	CA		07/30/2025	7.375	2,504,799		3,400,000
100226648	STANTON	TN		07/30/2025	7.125	99,656		186,000
100226649	CALABASAS	CA		07/30/2025	7.875	592,200		705,000
100226650	SAN ANTONIO	TX		07/30/2025	7.750	203,014		260,000
100226651	WHITTIER	CA		07/30/2025	7.250	455,861		967,000
100226652	BURLINGTON	WI		07/30/2025	7.625	499,438		646,000
100226653	COLLEGEVILLE	PA		07/30/2025	7.375	431,351		555,000
100226654	EDMOND	OK		07/30/2025	7.125	369,118		485,000
100226655	MALDEN	MA		07/30/2025	6.990	481,456		650,000
100226656	MCKINNEY	TX		07/30/2025	7.125	309,097		410,000
100226657	VOLCANO	HI		07/30/2025	7.250	701,697		967,000
100226658	POOLER	GA		07/30/2025	6.990	389,118		568,000
100226659	SOUTH CHESTERFIELD	VA		07/30/2025	7.375	217,623		289,000
100226660	PFLUGERVILLE	TX		07/30/2025	6.750	266,644		350,000
100226661	VISALIA	CA		07/30/2025	6.875	313,804		430,000
100226662	BLOWING ROCK	NC		07/30/2025	6.990	247,649		635,000
100226663	THE VILLAGES	FL		07/30/2025	6.750	605,181		833,000
100226664	ZEPHYRHILLS	FL		07/30/2025	7.500	294,306		327,000
100226665	LAS VEGAS	NV		07/30/2025	6.250	441,257		603,000
100226666	CAROLINA SHORES	NC		07/30/2025	7.625	228,106		286,000
100226667	KATY	TX		07/30/2025	6.990	239,342		380,100
100226668	REDMOND	OR		07/30/2025	7.625	343,484		520,000
100226669	MONTGOMERY	IL		07/30/2025	6.875	214,955		305,000
100226670	REDDING	CA		07/30/2025	7.500	392,575		550,000
100226671	LYNN	MA		07/30/2025	7.375	657,002		888,000
100226672	MIDDLEBURG	VA		07/30/2025	6.875	431,518		570,000
100226673	ROSELLE	IL		07/30/2025	6.875	210,556		278,000
100226674	SAINT TERESA	FL		07/30/2025	7.125	654,812		850,000
100226675	SPRINGFIELD	OR		07/30/2025	7.500	508,173		669,000
100226676	CREEDMOOR	NC		07/30/2025	7.125	308,176		420,000
100226677	SAN BERNARDINO	CA		07/30/2025	7.250	507,056		660,000
100226678	THE VILLAGES	FL		07/30/2025	7.250	346,547		480,000
100226679	INNSBROOK	MO		07/30/2025	7.125	365,030		528,000
100226680	PORT ST LUCIE	FL		07/30/2025	6.990	294,375		387,000
100226681	SEATAC	WA		07/30/2025	6.990	252,475		614,000
100226682	FRASER	CO		07/30/2025	6.125	764,639		1,240,000
100226683	AMARILLO	TX		07/30/2025	7.000	219,235		288,000
100226684	TOMS RIVER	NJ		07/30/2025	7.125	501,978		674,000
100226685	OCALA	FL		07/30/2025	6.000	209,165		310,000
100226686	LITTLETON	CO		07/30/2025	6.490	283,418		405,000
100226687	YUKON	OK		07/30/2025	7.500	515,309		643,000
100226688	PETALUMA	CA		07/30/2025	7.125	576,778		755,000
100226689	COLLEGE STATION	TX		07/30/2025	7.375	231,333		305,000
100226690	TAMPA	FL		07/30/2025	6.500	221,158		315,000
100226691	LYNCHBURG	VA		07/30/2025	6.875	233,748		325,000
100226692	CHULA VISTA	CA		07/30/2025	7.250	495,009		722,000
100226693	SCHAUMBURG	IL		07/30/2025	6.875	219,687		288,000
100226694	BOSTON	MA		07/30/2025	6.750	605,829		835,000
100226695	LOS ANGELES	CA		07/30/2025	7.625	317,634		840,000
100226696	CHANDLER	AZ		07/30/2025	6.490	366,368		485,000
100226697	MANCHESTER	NH		07/30/2025	7.375	432,595		560,000
100226698	LAGUNA NIGUEL	CA		07/30/2025	7.125	593,631		780,000

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100226699	SALT LAKE CITY	UT		07/30/2025	7.125	263,837		397,000
100226700	JEFFERSON	GA		07/30/2025	5.990	293,641		449,000
100226701	HUNTLEY	IL		07/30/2025	6.750	291,904		366,905
100226702	VILLAS	NJ		07/30/2025	7.375	354,911		460,000
100226703	OCALA	FL		07/30/2025	6.000	216,782		310,000
100226704	GIG HARBOR	WA		07/30/2025	7.375	464,623		710,000
100226705	DULUTH	GA		07/30/2025	7.250	286,372		424,000
100226706	AVON	IN		07/30/2025	6.990	309,187		420,000
100226707	PONTE VEDRA	FL		07/30/2025	6.375	406,283		542,000
100226708	CLARKSVILLE	VA		07/30/2025	6.875	414,082		550,000
100226709	ARLINGTON	VA		07/30/2025	7.000	345,771		485,000
100226710	SPRINGFIELD	MA		07/30/2025	7.625	243,355		326,000
100226711	ROGERS	AR		07/30/2025	7.250	556,511		700,000
100226712	MAPLE VALLEY	WA		07/30/2025	7.000	539,157		750,000
100226713	KIRKLAND	WA		07/30/2025	6.875	693,203		905,000
100226714	COSTA MESA	CA		07/30/2025	6.990	586,273		782,000
100226715	REDWOOD CITY	CA		07/30/2025	7.125	1,033,312		1,633,000
100226716	SAN TAN VALLEY	AZ		07/30/2025	7.000	288,960		415,000
100226717	RENTON	WA		07/30/2025	6.750	646,147		850,000
100226718	MCALLEN	TX		07/30/2025	6.875	227,878		303,000
100226719	LYNNWOOD	WA		07/30/2025	6.750	478,467		723,000
100226720	NORWALK	CT		07/30/2025	6.875	546,258		730,000
100226721	EDMOND	OK		07/30/2025	7.125	245,906		350,000
100226722	BENTONVILLE	AR		07/30/2025	7.000	459,950		611,000
100226723	CHARLOTTE	NC		07/30/2025	6.875	258,287		360,000
100226724	MENIFEE	CA		07/30/2025	6.990	492,237		640,000
100226725	BREMERTON	WA		07/30/2025	7.125	453,150		599,000
100226726	REXBURG	ID		07/30/2025	7.125	680,115		883,000
100226727	GREEN VALLEY	AZ		07/30/2025	6.990	236,388		310,000
100226728	OCALA	FL		07/30/2025	7.500	219,196		312,000
100226729	LINDENHURST	IL		07/30/2025	6.875	208,064		285,000
100226730	LAWRENCEVILLE	GA		07/30/2025	6.750	340,304		460,000
100226731	MANTECA	CA		07/30/2025	6.750	529,473		715,500
100226732	ELKHORN	NE		07/30/2025	7.250	267,126		348,000
100226733	HESPERIA	CA		07/30/2025	7.490	317,291		411,000
100226734	GARDNER	MA		07/30/2025	7.625	359,236		512,000
100226735	MILFORD	CT		07/30/2025	6.875	627,779		875,000
100226736	JACKSONVILLE	FL		07/30/2025	7.375	529,803		695,000
100226737	MOUNT PLEASANT	SC		07/30/2025	6.990	568,652		740,000
100226738	ROSSVILLE	GA		07/30/2025	8.000	207,832		269,900
100226739	KINGSTON	PA		07/30/2025	7.625	223,599		289,000
100226740	PHILADELPHIA	PA		07/30/2025	6.990	319,733		415,000
100226741	TEMPE	AZ		07/30/2025	6.990	316,483		460,000
100226742	BRADENTON BEACH	FL		07/30/2025	6.990	730,470		960,000
100226743	ROSEVILLA	GA		07/30/2025	7.125	226,617		310,000
100226744	WHITE MARSH	MD		07/30/2025	7.500	434,141		530,000
100226745	MONTEBELLO	CA		07/30/2025	7.500	777,524		1,000,000
100226746	STERLING	VA		07/30/2025	6.625	478,081		670,000
100226747	RICHMOND HEIGHTS	OH		07/30/2025	6.875	213,573		288,000
100226748	GASTONIA	NC		07/30/2025	6.990	230,106		299,000
100226749	MESA	AZ		07/30/2025	6.990	823,946		1,170,000
100226750	THORNTON	CO		07/30/2025	6.875	373,747		550,000
100226751	LARGO	FL		07/30/2025	7.250	389,497		531,000
100226752	BLACKSBURG	VA		07/30/2025	7.625	388,410		500,000
100226753	HOWELL	NJ		07/30/2025	7.625	618,049		755,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226754	EDWARDSVILLE	IL		07/30/2025	7.125	246,091		345,000
100226755	LONG BEACH	CA		07/30/2025	6.875	486,256		750,000
100226756	PACIFIC	MO		07/30/2025	7.375	211,007		275,000
100226757	SANTA MARIA	CA		07/30/2025	6.875	421,105		570,000
100226758	RENO	NV		07/30/2025	7.625	410,392		515,000
100226759	ROYAL OAK	MI		07/30/2025	6.750	273,152		358,000
100226760	UNIVERSITY PLACE	WA		07/30/2025	6.875	656,927		980,000
100226761	ROSELLE	IL		07/30/2025	6.875	210,096		275,000
100226762	REDMOND	OR		07/30/2025	6.490	330,833		525,000
100226763	GARNER	NC		07/30/2025	6.490	269,574		385,000
100226764	KATHLEEN	GA		07/30/2025	6.125	217,671		321,000
100226765	SAN DIEGO	CA		07/30/2025	6.625	360,205		475,000
100226766	MILTON	MA		07/30/2025	6.750	767,128		1,110,000
100226767	WESTERLY	RI		07/30/2025	6.990	210,043		280,000
100226768	RIVERSIDE	CA		07/30/2025	7.125	494,267		639,000
100226769	WASHINGTON	DC		07/30/2025	7.125	332,811		435,000
100226770	PORTLAND	OR		07/30/2025	6.990	734,991		1,030,000
100226771	TOMBALL	TX		07/30/2025	7.000	230,964		335,000
100226772	PALM SPRINGS	CA		07/30/2025	6.875	558,113		840,000
100226773	VACAVILLE	CA		07/30/2025	7.500	420,672		580,500
100226774	BLUFFTON	SC		07/30/2025	7.500	253,905		325,000
100226775	LAKEVILLE	MA		07/30/2025	6.875	352,583		510,000
100226776	HICKMAN	CA		07/30/2025	7.625	299,479		420,000
100226777	FORT WORTH	TX		07/30/2025	7.490	456,432		505,000
100226778	COLUMBIA	SC		07/30/2025	6.125	437,943		632,000
100226779	RALEIGH	NC		07/30/2025	7.000	304,128		451,000
100226780	ROCHESTER HILLS	MI		07/30/2025	7.625	217,380		286,000
100226781	TOMS RIVER	NJ		07/30/2025	6.990	454,841		600,000
100226782	ROYAL OAK	MI		07/30/2025	7.375	216,224		265,000
100226783	LOUDON	TN		07/30/2025	7.490	358,037		488,000
100226784	SILT	CO		07/30/2025	6.875	373,993		527,000
100226785	CHICAGO	IL		07/30/2025	6.875	210,126		295,000
100226786	BEAUFORT	NC		07/30/2025	7.125	512,231		682,000
100226787	MORENO VALLEY	CA		07/30/2025	6.875	513,726		715,000
100226788	SAINT GEORGE	UT		07/30/2025	6.875	615,156		1,332,000
100226789	WILMINGTON	NC		07/30/2025	7.000	231,069		300,000
100226790	HOUSTON	TX		07/30/2025	6.875	207,300		290,000
100226791	SUN VALLEY	CA		07/30/2025	6.500	502,969		745,000
100226792	WESLEY CHAPEL	FL		07/30/2025	6.750	328,586		475,000
100226793	LITTLETON	CO		07/30/2025	7.125	440,777		580,000
100226794	CASTLE ROCK	CO		07/30/2025	6.990	415,904		540,000
100226795	CHICAGO	IL		07/30/2025	7.125	223,347		290,000
100226796	KINGSTON	NH		07/30/2025	6.990	457,364		620,000
100226797	POWAY	CA		07/30/2025	6.750	463,702		615,000
100226798	BRAINERD	MN		07/30/2025	7.625	368,383		470,000
100226799	AMERY	WI		07/30/2025	7.250	819,342		1,090,000
100226800	FORT COLLINS	CO		07/30/2025	6.625	444,312		590,000
100226801	WILLOUGHBY	OH		07/30/2025	6.990	335,098		447,000
100226802	AUSTIN	TX		07/30/2025	7.125	294,114		417,000
100226803	SELBYVILLE	DE		07/30/2025	7.625	322,905		447,000
100226804	HUNTSVILLE	AL		07/30/2025	6.990	208,005		290,000
100226805	SOUTH BEND	IN		07/30/2025	6.990	241,255		325,000
100226806	WICHITA	KS		07/30/2025	6.125	267,584		360,000
100226807	ATLANTA	GA		07/30/2025	6.750	819,980		1,150,000
100226808	BROOMFIELD	CO		07/30/2025	6.125	343,379		483,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226809	CHARLOTTE	NC		07/30/2025	6.125	233,569		336,000
100226810	ARLINGTON	TX		07/30/2025	7.625	216,659		263,000
100226811	ELMHURST	IL		07/30/2025	6.990	458,431		600,000
100226812	TOBYHANNA	PA		07/30/2025	6.250	270,462		391,000
100226813	SAN DIEGO	CA		07/30/2025	6.750	714,769		1,010,000
100226814	PLANO	TX		07/30/2025	6.250	295,050		420,000
100226815	AUBREY	TX		07/30/2025	6.875	262,568		450,000
100226816	SHOHOLA	PA		07/30/2025	7.375	248,484		325,000
100226817	OVERLAND PARK	KS		07/30/2025	7.625	216,280		280,000
100226818	LAKEWOOD	NJ		07/30/2025	7.250	678,875		950,000
100226819	LACONIA	NH		07/30/2025	7.375	355,815		440,000
100226820	COLUMBUS	OH		07/30/2025	6.875	299,178		398,400
100226821	PHOENIX	AZ		07/30/2025	7.125	321,522		425,000
100226822	BUFORD	GA		07/30/2025	5.875	296,592		436,200
100226823	BALTIMORE	MD		07/30/2025	7.625	506,051		652,000
100226824	FULLERTON	CA		07/30/2025	7.500	484,918		630,000
100226825	GAORGETOWN	TX		07/30/2025	6.875	394,548		550,000
100226826	PLANO	TX		07/30/2025	7.000	228,637		375,000
100226827	SCOTTSDALE	AZ		07/30/2025	7.625	229,958		300,000
100226828	HEMET	CA		07/30/2025	6.750	544,802		770,000
100226829	MODESTO	CA		07/30/2025	7.125	415,957		545,000
100226830	CAPE CORAL	FL		07/30/2025	7.375	293,679		333,000
100226831	PRINCETON	TX		07/30/2025	6.875	301,665		391,000
100226832	WORCESTER	MA		07/30/2025	6.875	550,133		763,000
100226833	SMITHFIELD	NC		07/30/2025	6.125	269,765		356,000
100226834	MARICOPA	AZ		07/30/2025	7.375	357,994		502,000
100226835	FARMINGTON	CT		07/30/2025	7.250	195,766		275,000
100226836	SAN FRANCISCO	CA		07/30/2025	7.375	606,516		740,000
100226837	GULF SHORES	AL		07/30/2025	7.375	2,436,476		3,368,000
100226838	HARWOOD HEIGHTS	IL		07/30/2025	7.125	323,937		449,000
100226839	MOUNT DESERT	ME		07/30/2025	7.625	678,501		860,000
100226840	CAMPBELL	CA		07/30/2025	7.375	431,984		560,000
100226841	ARLINGTON	VA		07/30/2025	5.625	972,705		1,965,000
100226842	WEST HILLS	CA		07/30/2025	7.750	1,174,033		1,340,000
100226843	FARMINGTON	CT		07/30/2025	7.375	179,083		234,000
100226844	STRASBURG	PA		07/30/2025	7.125	256,542		542,000
100226845	WINTERVILLE	NC		07/30/2025	7.375	291,832		355,000
100226846	LEXINGTON	KY		07/30/2025	7.625	2,067,294		2,775,000
100226847	FORT WORTH	TX		07/30/2025	6.875	340,847		419,000
100226848	HEBER CITY	UT		07/30/2025	6.250	983,917		1,255,000
100226849	COMMERCE	CA		07/30/2025	6.875	277,517		650,000
100226850	PHOENIX	AZ		07/30/2025	6.875	606,712		900,000
100226851	NAPA	CA		07/30/2025	7.250	809,655		1,100,000
100226852	SAN MARINO	CA		07/30/2025	6.875	2,054,413		2,630,000
100226853	GARDENA	CA		07/30/2025	7.875	497,724		650,000
100226854	WINCHESTER	CA		07/30/2025	7.125	680,098		833,000
100226855	PALMYRA	NJ		07/30/2025	8.000	492,133		630,000
100226856	FAYETTEVILLE	GA		07/30/2025	7.125	1,432,620		2,300,000
100226857	CARMICHAEL	CA		07/30/2025	7.625	614,007		790,000
100226858	UNION	KY		07/30/2025	7.250	269,633		330,000
100226859	RIMROCK	AZ		07/30/2025	6.500	268,059		520,000
100226860	DICKINSON	TX		07/30/2025	7.625	537,722		656,000
100226862	HYDE PARK	MA		07/30/2025	7.625	687,154		920,000
100226863	CHARLESTON	SC		07/30/2025	7.500	2,039,086		2,515,000
100226864	NORTHRIDGE AREA LOS ANGELES	CA		07/30/2025	7.000	1,063,491		1,530,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226865	EL CAJON	CA		07/30/2025	5.875	1,034,007		1,300,000
100226866	CHARLOTTE	NC		07/30/2025	7.125	362,362		469,000
100226867	BUCKEYE	AZ		07/30/2025	7.000	896,963		1,100,000
100226868	SPRING	TX		07/30/2025	6.625	477,059		625,000
100226869	LAS VEGAS	NV		07/30/2025	7.875	474,474		575,000
100226870	WEST HILLS	CA		07/30/2025	6.875	1,009,906		1,325,000
100226872	PEORIA	AZ		07/30/2025	7.375	334,732		411,000
100226873	WOLCOTT	CT		07/30/2025	7.375	293,225		360,000
100226874	BUFFALO	NY		07/30/2025	7.500	348,969		453,000
100226875	THE VILLAGES	FL		07/30/2025	8.000	330,673		406,000
100226876	FOUNTAIN HILLS	AZ		07/30/2025	6.999	638,367		841,000
100226877	DOWNINGTOWN	PA		07/30/2025	7.625	644,388		773,000
100226878	PENSACOLA	FL		07/30/2025	6.990	424,170		520,000
100226879	ESCONDIDO	CA		07/30/2025	7.125	519,619		850,000
100226880	KATHLEEN	GA		07/30/2025	7.125	247,432		303,500
100226881	FORT PIERCE	FL		07/30/2025	7.250	427,733		550,000
100226882	LOS ANGELES	CA		07/30/2025	7.375	1,281,090		1,920,000
100226883	WILMINGTON	NC		07/30/2025	6.999	361,626		445,000
100226884	NORTHBROOK	IL		07/30/2025	6.750	324,498		440,000
100226885	NORRISTOWN	PA		07/30/2025	7.250	240,283		310,000
100226886	SANTA ROSA	CA		07/30/2025	7.125	911,586		1,210,000
100226887	YOUNGSVILLE	NC		07/30/2025	6.750	330,723		470,000
100226888	LINCOLN CITY	OR		07/30/2025	6.375	512,117		728,000
100226889	EL CAJON	CA		07/30/2025	6.875	589,538		825,000
100226890	OVERLAND PARK	KS		07/30/2025	6.624	277,590		367,000
100226891	DURHAM	NC		07/30/2025	7.250	354,424		432,200
100226892	LOS ANGELES	CA		07/30/2025	7.125	560,031		900,000
100226893	PHILADELPHIA	PA		07/30/2025	6.950	697,297		910,000
100226894	CHARLOTTE	NC		07/30/2025	7.375	280,430		358,000
100226895	VALRICO	FL		07/30/2025	7.375	211,467		415,000
100226896	HENDERSON	NV		07/30/2025	7.125	770,776		1,045,000
100226897	MERIDIAN	ID		07/30/2025	7.125	309,337		399,900
100226898	SUSSEX	NJ		07/30/2025	6.875	325,914		425,000
100226899	SANTA ROSA	CA		07/30/2025	7.500	572,325		735,000
100226900	CHARLESTON	SC		07/30/2025	7.625	313,986		380,000
100226901	SAN DIEGO	CA		07/30/2025	8.250	1,049,004		1,425,000
100226902	HINESVILLE	GA		07/30/2025	8.250	225,225		328,000
100226903	TWENTYNINE PALMS	CA		07/30/2025	7.375	281,673		345,000
100226904	RANCHO CORDOVA	CA		07/30/2025	7.375	696,335		905,000
100226905	METHUEN	MA		07/30/2025	7.125	563,680		845,000
100226906	SALEM	OR		07/30/2025	7.375	254,797		368,000
100226907	MONTEREY PARK	CA		07/30/2025	7.250	519,204		980,000
100226908	ATLANTA	GA		07/30/2025	6.875	297,835		439,900
100226909	PROVO	UT		07/30/2025	6.999	251,805		325,000
100226910	MONROE	NC		07/30/2025	6.999	328,175		430,000
100226911	GAINESVILLE	GA		07/30/2025	6.999	246,148		300,000
100226912	MC LEAN	VA		07/30/2025	6.750	447,748		588,000
100226913	CAPE CORAL	FL		07/30/2025	7.375	288,339		370,000
100226914	PERTH AMBOY	NJ		07/30/2025	7.399	345,482		480,000
100226915	CHARLESTON	SC		07/30/2025	7.375	538,215		750,000
100226916	ANTELOPE	CA		07/30/2025	6.999	337,208		455,000
100226917	LAKE HAVASU CITY	AZ		07/30/2025	7.375	490,895		632,000
100226918	SAN DIEGO	CA		07/30/2025	6.875	307,339		440,000
100226919	FORT COLLINS	CO		07/30/2025	6.875	456,205		670,000
100226920	MABLETON	GA		07/30/2025	6.625	302,540		450,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226921	BUCKEYE	AZ		07/30/2025	7.500	406,812		522,600
100226922	LOS ANGELES	CA		07/30/2025	7.750	633,024		960,000
100226923	SAN BERNARDINO	CA		07/30/2025	7.125	752,528		990,000
100226924	CAROLINA BEACH	NC		07/30/2025	6.874	659,647		860,000
100226925	LYNNWOOD	WA		07/30/2025	7.250	657,130		825,000
100226926	HOUSTON	TX		07/30/2025	6.750	239,786		330,000
100226927	CAMDEN	SC		07/30/2025	7.500	330,352		400,000
100226928	FLAGSTAFF	AZ		07/30/2025	7.500	250,150		340,000
100226929	HOUSTON	TX		07/30/2025	6.875	230,784		285,000
100226930	NAPLES	FL		07/30/2025	7.500	190,629		300,000
100226931	SANTA FE	NM		07/30/2025	6.750	469,604		670,000
100226932	SIGNAL MOUNTAIN	TN		07/30/2025	7.250	547,443		670,000
100226933	SAINT GEORGE	UT		07/30/2025	7.500	303,256		365,000
100226934	FERNANDINA BEACH	FL		07/30/2025	6.750	342,580		489,000
100226935	PICKERINGTON	OH		07/30/2025	6.999	236,476		319,000
100226936	ELK GROVE	CA		07/30/2025	6.999	425,987		570,000
100226937	WESTMINSTER	CA		07/30/2025	7.250	728,416		900,000
100226938	AUSTIN	TX		07/30/2025	7.000	403,547		530,000
100226939	LONG BOAT KEY	FL		07/30/2025	7.624	553,383		712,000
100226940	MECHANICSVILLE	VA		07/30/2025	6.750	256,185		335,000
100226941	LITTLE EGG HARBOR	NJ		07/30/2025	7.125	311,733		710,000
100226942	HOLLYWOOD	FL		07/30/2025	6.875	501,367		660,000
100226943	HARPERS FERRY	WV		07/30/2025	7.624	213,562		265,000
100226944	WAREHAM	MA		07/30/2025	6.750	461,207		765,000
100226945	DE MOTTE	IN		07/30/2025	7.875	157,308		249,000
100226946	THOUSAND OAKS	CA		07/30/2025	6.375	666,568		899,000
100226947	COLORADO SPRINGS	CO		07/30/2025	7.375	421,718		550,000
100226948	FERNANDINA BEACH	FL		07/30/2025	6.990	285,387		557,000
100226949	OCEANSIDE	CA		07/30/2025	6.624	707,493		1,015,000
100226950	HOUSTON	TX		07/30/2025	6.999	232,085		305,000
100226951	DURANGO	CO		07/30/2025	7.490	545,945		720,000
100226952	ROSMAN	NC		07/30/2025	7.125	428,733		560,000
100226953	ELLIJAY	GA		07/30/2025	6.990	243,019		416,000
100226954	OXON HILL	MD		07/30/2025	6.750	226,533		380,000
100226955	PORT SAINT LUCIE	FL		07/30/2025	6.875	404,075		547,000
100226956	INLET BEACH	FL		07/30/2025	7.375	758,085		915,000
100226957	FARGO	ND		07/30/2025	7.375	239,645		291,000
100226958	BENTONVILLE	AR		07/30/2025	7.625	167,594		206,000
100226959	PAGE	AZ		07/30/2025	7.875	288,531		370,000
100226960	MONTGOMERY	AL		07/30/2025	6.875	299,283		390,000
100226961	COLUMBIA	SC		07/30/2025	7.250	368,691		514,000
100226962	PORT CLINTON	OH		07/30/2025	7.375	158,549		220,000
100226963	BOISE	ID		07/30/2025	6.875	308,731		450,000
100226964	ROSEVILLE	CA		07/30/2025	6.875	478,800		630,000
100226965	SAN BERNARDINO	CA		07/30/2025	6.990	386,339		520,000
100226966	GREENSBORO	NC		07/30/2025	7.250	198,751		330,000
100226967	OXNARD	CA		07/30/2025	6.490	850,197		1,250,000
100226968	NAPA	CA		07/30/2025	6.875	303,102		1,170,000
100226969	NYE	MT		07/30/2025	6.875	497,372		685,000
100226970	VAN ALSTYNE	TX		07/30/2025	7.500	289,433		402,000
100226971	LOS ANGELES	CA		07/30/2025	6.750	654,846		1,085,000
100226972	DURHAM	NC		07/30/2025	6.990	262,684		340,000
100226973	BURBANK	CA		07/30/2025	6.990	843,533		1,100,000
100226974	ALPHARETTA	GA		07/30/2025	7.490	393,826		520,000
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025	7.250	251,219		329,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100226976	STANLEY	ID		07/30/2025	7.125	593,564		840,000
100226977	LOGAN	UT		07/30/2025	6.750	257,947		350,000
100226978	CHESAPEAKE	VA		07/30/2025	7.250	168,694		285,000
100226979	LITTLE ELM	TX		07/30/2025	6.625	395,678		520,000
100226980	JUDSONIA	AR		07/30/2025	7.250	332,919		450,000
100226981	GRASONVILLE	MD		07/30/2025	7.250	539,976		720,000
100226982	ROSEVILLE	CA		07/30/2025	7.250	451,775		630,000
100226983	SALVO	NC		07/30/2025	6.875	596,816		800,000
100226984	CONWAY	AR		07/30/2025	7.375	239,289		289,000
100226985	FRONT ROYAL	VA		07/30/2025	7.625	700,889		905,000
100226986	LARGO	FL		07/30/2025	7.125	356,478		475,000
100226987	SAN LUIS OBISPO	CA		07/30/2025	6.990	615,006		825,000
100226988	PENSACOLA	FL		07/30/2025	7.625	359,053		430,000
100226989	FORT WORTH	TX		07/30/2025	7.875	295,110		383,000
100226990	MILLCREEK	UT		07/30/2025	7.125	209,793		296,000
100226991	MARIETTA	GA		07/30/2025	7.125	583,909		775,000
100226992	NAPERVILLE	IL		07/30/2025	6.875	273,099		354,000
100226993	MABANK	TX		07/30/2025	7.375	380,410		512,000
100226994	LINCOLN	NE		07/30/2025	7.250	281,388		385,000
100226995	GLEN ALLEN	VA		07/30/2025	7.375	331,839		431,000
100226996	KNOXVILLE	TN		07/30/2025	7.375	224,941		300,000
100226997	MONSEY	NY		07/30/2025	7.500	307,728		399,000
100226998	CHARLOTTE	NC		07/30/2025	7.500	278,472		358,000
100226999	LAKEVILLE	PA		07/30/2025	7.875	320,464		390,000
100227000	AZUSA	CA		07/30/2025	7.375	732,239		955,000
100227001	SANIBEL	FL		07/30/2025	7.250	515,951		724,000
100227002	RUIDOSO	NM		07/30/2025	6.990	289,942		379,000
100227003	HONOLULU	HI		07/30/2025	6.625	281,472		745,000
100227004	SEVIERVILLE	TN		07/30/2025	7.625	809,512		995,000
100227005	STRASBURG	CO		07/30/2025	7.125	351,113		455,000
100227006	DAUPHIN ISLAND	AL		07/30/2025	6.990	395,301		579,000
100227007	THE VILLAGES	FL		07/30/2025	7.875	276,959		330,000
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025	7.250	478,335		700,000
100227009	KIHEI	HI		07/30/2025	7.125	1,119,719		3,650,000
100227010	ST GEORGE	UT		07/30/2025	6.490	454,692		705,000
100227011	LOS ANGELES	CA		07/30/2025	7.250	567,964		735,000
100227012	LITTLE ELM	TX		07/30/2025	6.624	304,415		405,000
100227013	NOKOMIS	FL		07/30/2025	7.250	323,136		460,000
100227014	NEWNAN	GA		07/30/2025	7.375	269,107		338,000
100227015	LANCASTER	TN		07/30/2025	6.990	244,285		320,000
100227016	NEWNAN	GA		07/30/2025	7.375	270,013		338,000
100227017	SEVIERVILLE	TN		07/30/2025	7.750	465,656		600,000
100227018	CARTERSVILLE	GA		07/30/2025	7.250	260,140		334,000
100227019	FRESNO	CA		07/30/2025	7.500	315,215		409,000
100227020	DAYTONA BEACH	FL		07/30/2025	7.125	284,769		368,000
100227021	LAKE ST LOUIS	MO		07/30/2025	7.125	209,609		276,000
100227022	ELKHORN	NE		07/30/2025	7.250	334,533		475,000
100227023	SANTA ROSA BEACH	FL		07/30/2025	6.750	594,008		1,057,000
100227024	BEAUFORT	SC		07/30/2025	7.625	244,995		295,000
100227025	SPOKANE VALLEY	WA		07/30/2025	7.250	557,222		780,000
100227026	FLOWERY BRANCH	GA		07/30/2025	7.125	249,288		350,000
100227027	SANFORD	NC		07/30/2025	5.750	246,209		340,000
100227028	ACWORTH	GA		07/30/2025	7.375	305,998		407,000
100227029	DURHAM	NC		07/30/2025	6.500	255,425		341,000
100227030	RALEIGH	NC		07/30/2025	6.625	296,017		400,000

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100227031	EUREKA	CA		07/30/2025	6.990	262,530		360,000
100227032	CHULA VISTA	CA		07/30/2025	5.250	221,831		740,000
100227033	WADESBORO	NC		07/30/2025	8.125	242,160		293,500
100227034	WATSONVILLE	CA		07/30/2025	7.875	782,702		964,000
100227035	CHARLOTTE	NC		07/30/2025	6.750	363,364		480,000
100227036	SAINT AUGUSTINE	FL		07/30/2025	7.875	329,431		392,500
100227037	GROVER BEACH	CA		07/30/2025	7.375	567,044		730,000
100227038	CHAPEL HILL	NC		07/30/2025	6.990	324,272		520,000
100227039	BOYNTON BEACH	FL		07/30/2025	7.500	279,570		360,000
100227040	ONTARIO	CA		07/30/2025	6.375	465,586		625,000
100227041	SAN DIEGO	CA		07/30/2025	7.375	598,318		761,000
100227042	PARADISE	CA		07/30/2025	6.875	250,150		325,000
100227043	HYRUM	UT		07/30/2025	6.990	534,833		700,000
100227044	LAWRENCEVILLE	GA		07/30/2025	6.375	313,525		420,000
100227045	RALEIGH	NC		07/30/2025	7.250	341,385		460,000
100227046	RALEIGH	NC		07/30/2025	7.250	255,182		320,000
100227047	HEMET	CA		07/30/2025	7.000	356,254		435,000
100227048	MOORESVILLE	NC		07/30/2025	7.875	240,361		293,000
100227049	TACOMA	WA		07/30/2025	6.750	457,128		600,000
100227050	RALEIGH	NC		07/30/2025	5.750	221,309		290,000
100227051	DALLAS	GA		07/30/2025	5.750	249,737		375,000
100227052	ATLANTA	GA		07/30/2025	6.625	270,846		400,000
100227053	FUQUAY VARINA	NC		07/30/2025	5.625	173,870		400,000
100227054	DALLAS	GA		07/30/2025	5.750	238,116		370,000
100227055	RICHMOND	CA		07/30/2025	7.875	533,480		720,000
100227056	MONROE	NC		07/30/2025	6.250	270,839		424,000
100227057	RALEIGH	NC		07/30/2025	5.750	308,785		407,600
100227058	BAKERSFIELD	CA		07/30/2025	7.250	493,950		639,000
100227059	DAYTON	MN		07/30/2025	5.625	203,563		374,000
100227060	ROSEVILLE	CA		07/30/2025	5.500	300,063		530,000
100227061	WENDELL	NC		07/30/2025	5.750	218,354		306,000
100227062	TUCKER	GA		07/30/2025	6.125	326,132		478,000
100227063	TUCKER	GA		07/30/2025	6.875	375,979		475,000
100227064	LIBERTY HILL	TX		07/30/2025	6.500	233,604		359,000
100227065	NORTHBOROUGH	MA		07/30/2025	6.990	247,992		332,000
100227066	LAWRENCEVILLE	GA		07/30/2025	6.500	317,492		433,000
100227067	FULSHEAR	TX		07/30/2025	5.875	340,903		620,000
100227068	RALEIGH	NC		07/30/2025	7.500	360,880		470,000
100227069	SAN JOSE	CA		07/30/2025	7.375	794,293		1,025,000
100227070	BUFORD	GA		07/30/2025	6.125	298,869		430,000
100227071	SAINT CLOUD	FL		07/30/2025	7.500	490,648		593,000
100227072	ALTAMONTE SPRINGS	FL		07/30/2025	7.125	318,122		413,000
100227073	MERRITT ISLAND	FL		07/30/2025	7.375	417,204		555,000
100227074	NEW SMYRNA BEACH	FL		07/30/2025	7.750	333,738		410,000
100227075	DRAPER	VA		07/30/2025	7.125	283,038		368,000
100227076	FUQUAY VARINA	NC		07/30/2025	7.625	482,625		617,000
100227077	VANDALIA	MI		07/30/2025	7.250	540,844		705,000
100227078	BAKERSFIELD	CA		07/30/2025	7.125	660,632		860,000
100227079	DURHAM	NC		07/30/2025	6.125	232,772		345,000
100227080	PERRYVILLE	MD		07/30/2025	6.990	254,494		367,000
100227081	THEODORE	AL		07/30/2025	7.625	239,049		305,000
100227082	COROLLA	NC		07/30/2025	7.490	718,148		870,000
100227083	WILMINGTON	NC		07/30/2025	6.490	273,413		403,000
100227084	SHAKER HEIGHTS	OH		07/30/2025	6.875	282,151		374,000
100227085	STUART	FL		07/30/2025	7.500	244,618		350,000

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100227086	BATON ROUGE	LA		07/30/2025	7.375	341,573		450,000
100227087	WATERFORD	WI		07/30/2025	7.375	372,869		484,000
100227088	NAPLES	FL		07/30/2025	7.500	624,782		751,000
100227089	HOUSTON	TX		07/30/2025	7.250	261,536		365,000
100227090	LUBBOCK	TX		07/30/2025	7.490	304,233		365,000
100227091	PENSACOLA	FL		07/30/2025	7.000	617,211		875,000
100227092	DURHAM	NC		07/30/2025	6.625	243,064		320,000
100227093	GRAND JUNCTION	CO		07/30/2025	6.990	290,174		380,000
100227094	PRESCOTT	AZ		07/30/2025	7.625	399,225		496,000
100227095	SALISBURY	NC		07/30/2025	7.375	323,037		390,000
100227096	GALVESTON	TX		07/30/2025	6.625	229,956		290,000
100227097	ROSHARON	TX		07/30/2025	6.625	234,165		315,000
100227098	NEWTON	NJ		07/30/2025	7.000	311,679		435,000
100227099	WINCHESTER	TN		07/30/2025	7.500	634,244		780,000
100227100	MOUNT DORA	FL		07/30/2025	7.500	396,528		478,000
100227101	HENDERSONVILLE	TN		07/30/2025	7.250	275,811		386,000
100227102	HILTON HEAD ISLAND	SC		07/30/2025	7.250	693,460		925,000
100227103	FUQUAY VARINA	NC		07/30/2025	6.990	270,068		345,000
100227104	POST FALLS	ID		07/30/2025	6.990	491,806		670,000
100227105	PINCKNEY	MI		07/30/2025	6.875	262,880		420,000
100227106	ST PETERSBURG	FL		07/30/2025	8.375	368,873		450,000
100227107	PLYMOUTH	NH		07/30/2025	7.490	312,258		407,000
100227108	RAPID CITY	MI		07/30/2025	6.990	323,177		421,000
100227109	BRUSH PRAIRIE	WA		07/30/2025	7.500	676,185		878,000
100227110	SEMINOLE	FL		07/30/2025	7.500	553,935		669,000
100227111	MANASQUAN	NJ		07/30/2025	7.375	699,257		925,000
100227112	FREDERICKSBURG	VA		07/30/2025	7.125	285,070		425,000
100227113	GULF SHORES	AL		07/30/2025	7.500	636,144		815,000
100227114	WARETOWN	NJ		07/30/2025	7.990	488,571		610,000
100227115	FALLING WATERS	WV		07/30/2025	7.625	251,272		326,000
100227116	MANSFIELD	TX		07/30/2025	6.750	242,472		300,000
100227117	LA FOLLETTE	TN		07/30/2025	7.250	760,769		1,088,000
100227118	PALMETTO BAY	FL		07/30/2025	7.125	658,082		850,000
100227119	MOUNT GRETNA	PA		07/30/2025	6.990	267,603		361,000
100227120	MILFORD	DE		07/30/2025	6.990	403,745		495,000
100227121	KINTNERSVILLE	PA		07/30/2025	7.490	836,535		1,141,000
100227122	INDIANAPOLIS	IN		07/30/2025	7.250	348,830		510,000
100227123	VIRGINIA BEACH	VA		07/30/2025	7.250	289,837		420,000
100227124	ALLENTOWN	PA		07/30/2025	7.375	317,638		418,000
100227125	KEYSTONE HEIGHTS	FL		07/30/2025	7.375	625,783		800,000
100227126	EAST HAMPTON	NY		07/30/2025	7.500	1,212,775		1,550,000
100227127	LAKE	MI		07/30/2025	7.625	305,212		406,000
100227128	HILLSBOROUGH	NC		07/30/2025	7.625	283,129		400,000
100227129	PLAIN CITY	OH		07/30/2025	7.125	401,935		528,000
100227130	RALEIGH	NC		07/30/2025	6.875	352,859		460,000
100227131	PARIS	ID		07/30/2025	7.625	355,630		427,000
100227132	AUSTIN	TX		07/30/2025	6.990	343,385		445,000
100227133	MADISON	AL		07/30/2025	6.125	287,638		394,000
100227134	VIRGINIA BEACH	VA		07/30/2025	7.500	272,906		345,000
100227135	CAMP CONNELL	CA		07/30/2025	7.375	249,768		300,000
100227136	LAKE ELSINORE	CA		07/30/2025	7.375	420,068		560,000
100227137	BRIDGEPORT	PA		07/30/2025	6.125	394,983		510,000
100227138	BRADENTON	FL		07/30/2025	6.990	717,642		960,000
100227139	SAN TAN VALLEY	AZ		07/30/2025	7.490	319,881		415,000
100227140	WEST MELBOURNE	FL		07/30/2025	6.990	305,662		405,000

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100227141	PONCE INLET	FL		07/30/2025	7.375	492,063		680,000
100227142	BURLINGTON	VT		07/30/2025	6.375	603,392		900,000
100227143	FT LAUDERDALE	FL		07/30/2025	8.625	606,928		775,000
100227144	GLOUCESTER CITY	NJ		07/30/2025	7.375	300,298		385,000
100227145	SAN DIEGO	CA		07/30/2025	7.375	984,933		1,350,000
100227146	ORLANDO	FL		07/30/2025	6.750	786,408		1,178,000
100227147	CLEARWATER	FL		07/30/2025	7.375	261,573		335,000
100227148	AMMON	ID		07/30/2025	7.875	430,255		515,000
100227149	THE COLONY	TX		07/30/2025	7.125	275,641		367,000
100227150	EUREKA SPRINGS	AR		07/30/2025	7.490	325,919		482,000
100227151	WEXFORD	PA		07/30/2025	7.000	315,145		385,100
100227152	CHANDLER	AZ		07/30/2025	7.375	315,926		448,000
100227153	YULEE	FL		07/30/2025	7.625	275,554		340,000
100227154	SAN ANTONIO	TX		07/30/2025	6.375	302,687		460,000
100227155	OCEAN SHORES	WA		07/30/2025	6.875	413,563		628,000
100227156	HOUSTON	TX		07/30/2025	7.625	328,736		407,000
100227157	PRESCOTT	AZ		07/30/2025	7.375	349,299		423,000
100227158	SURFSIDE BEACH	SC		07/30/2025	7.875	812,186		1,000,000
100227159	NAPLES	FL		07/30/2025	7.750	419,738		600,000
100227160	WEST JORDAN	UT		07/30/2025	7.625	464,096		558,000
100227161	SAN ANTONIO	TX		07/30/2025	7.625	251,318		311,000
100227162	RICHARDSON	TX		07/30/2025	7.250	272,350		365,000
100227163	LAKE HAVASU CITY	AZ		07/30/2025	7.750	544,537		697,999
100227164	BRYAN	TX		07/30/2025	7.125	252,076		325,000
100227165	FALMOUTH	MA		07/30/2025	7.375	492,259		595,000
100227166	BATON ROUGE	LA		07/30/2025	7.625	311,246		403,000
100227167	LACLEDE	ID		07/30/2025	6.990	646,504		840,000
100227168	PUNTA GORDA	FL		07/30/2025	7.625	339,723		446,000
100227169	HURRICANE	UT		07/30/2025	7.625	458,464		585,000
100227170	TOMS RIVER	NJ		07/30/2025	7.250	492,560		640,000
100227171	FREEPORT	TX		07/30/2025	7.625	288,318		350,000
100227172	DORRINGTON	CA		07/30/2025	6.625	360,530		510,000
100227173	LAS VEGAS	NV		07/30/2025	8.000	842,291		1,070,000
100227174	BLUE ASH	OH		07/30/2025	7.375	301,342		395,000
100227175	OXFORD	OH		07/30/2025	6.875	284,812		396,000
100227176	QUINCY	MA		07/30/2025	7.000	837,092		1,100,000
100227177	HUBBARD LAKE	MI		07/30/2025	6.990	408,733		515,000
100227178	DUBLIN	VA		07/30/2025	7.500	577,967		780,000
100227179	VOLCANO	HI		07/30/2025	7.875	543,136		660,000
100227180	CHANDLER	AZ		07/30/2025	6.250	496,180		625,000
100227181	GRANGER	IN		07/30/2025	7.000	233,583		301,000
100227182	DACULA	GA		07/30/2025	6.990	313,060		406,000
100227183	BAKERSFIELD	CA		07/30/2025	7.375	256,684		310,000
100227184	HOUSTON	TX		07/30/2025	8.000	283,415		339,000
100227185	GOODYEAR	AZ		07/30/2025	7.250	311,422		415,000
100227186	LAWRENCEVILLE	GA		07/30/2025	7.500	297,491		370,000
100227187	TEMPE	AZ		07/30/2025	7.125	452,081		585,000
100227188	STOUGHTON	WI		07/30/2025	6.625	484,372		640,000
100227189	SOUTH BEND	IN		07/30/2025	7.625	355,730		466,000
100227190	FENWICK ISLAND	DE		07/30/2025	6.875	643,818		983,000
100227191	HOT SPRINGS	AR		07/30/2025	6.500	404,426		613,000
100227192	PHOENIX	AZ		07/30/2025	6.990	257,249		340,000
100227193	SEVIERVILLE	TN		07/30/2025	7.500	751,199		915,000
100227194	ELLICOTT CITY	MD		07/30/2025	7.750	343,385		440,000
100227195	PRINCETON	TX		07/30/2025	6.750	238,932		352,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100227196	ARGYLE	TX		07/30/2025	7.625	306,805		401,000
100227197	MCKINNEY	TX		07/30/2025	7.500	245,766		310,000
100227198	WORCESTER	MA		07/30/2025	7.490	590,860		765,000
100227199	COLLEGE STATION	TX		07/30/2025	7.125	263,531		340,000
100227200	SPIRIT LAKE	IA		07/30/2025	7.490	286,379		345,000
100227201	SAINT HELENA ISLAND	SC		07/30/2025	7.375	349,343		450,000
100227202	PROVO	UT		07/30/2025	7.125	546,655		818,000
100227203	CHARLOTTE	NC		07/30/2025	6.999	241,790		330,000
100227204	PROVIDENCE	RI		07/30/2025	7.000	257,855		345,000
100227205	LOS ANGELES	CA		07/30/2025	7.000	861,483		1,125,000
100227206	LAKE SAINT LOUIS	MO		07/30/2025	7.250	243,981		336,000
100227207	GREELEY	CO		07/30/2025	7.250	426,126		524,000
100227208	MINNEAPOLIS	MN		07/30/2025	6.990	211,884		298,000
100227209	PAGE	AZ		07/30/2025	7.375	302,900		375,000
100227210	RALEIGH	NC		07/30/2025	7.250	392,244		529,000
100227211	ROSEDALE	MD		07/30/2025	7.625	252,260		326,000
100227212	LAS CRUCES	NM		07/30/2025	7.625	246,844		319,000
100227213	MAZATLAN	MEX		07/31/2025	9.180	164,641		499,016
100227216	LA PAZ	MEX		07/31/2025	9.630	291,900		503,501
100227217	LOS CABOS	MEX		07/31/2025	9.710	354,119		632,251
100227218	PLAYA DEL CARMEN	MEX		07/31/2025	9.030	148,150		309,684
100227219	LORETO	MEX		07/31/2025	9.930	256,700		396,113
100227220	LOS CABOS	MEX		07/31/2025	9.490	207,457		337,286
100227222	PUERTO VALLARTA	MEX		07/31/2025	9.810	226,800		373,455
100227224	TULUM	MEX		07/31/2025	10.450	154,592		298,400
100227225	TULUM	MEX		07/31/2025	10.520	181,950		277,919
100227227	LOS CABOS	MEX		07/31/2025	10.480	308,450		560,892
100227229	CLERMONT	FL		07/31/2025	7.625	411,224		490,000
100227230	SAVANNAH	GA		07/31/2025	7.625	328,287		432,000
100227231	ANGIER	NC		07/31/2025	6.875	317,436		418,000
100227232	CARY	NC		07/31/2025	6.750	308,550		528,000
100227233	MONTEBELLO	VA		07/31/2025	7.375	347,454		468,000
100227234	PHOENIX	AZ		07/31/2025	7.125	721,761		940,000
100227235	FLORENCE	OR		07/31/2025	7.125	295,024		385,000
100227236	VERNON	CT		07/31/2025	7.375	171,573		230,000
100227237	STAFFORD	TX		07/31/2025	7.375	289,078		373,000
100227238	PHOENIX	AZ		07/31/2025	7.625	354,307		400,000
100227239	WASHINGTON	NC		07/31/2025	7.625	270,357		324,000
100227240	TAMPA	FL		07/31/2025	7.375	177,968		250,000
100227241	BROCKTON	MA		07/31/2025	6.250	441,725		935,000
100227242	PEARLAND	TX		07/31/2025	6.990	202,742		252,000
100227243	WEST NEW YORK	NJ		07/31/2025	6.375	547,128		950,000
100227244	WEST NEW YORK	NJ		07/31/2025	6.375	526,864		975,000
100227245	JEFFERSON CITY	MO		07/31/2025	7.625	223,883		276,900
100227246	BRADENTON	FL		07/31/2025	7.375	210,226		290,000
100227247	GULF SHORES	AL		07/31/2025	6.750	413,452		615,000
100227248	PHOENIX	AZ		07/31/2025	6.875	238,901		495,000
100227249	CHARLOTTE	NC		07/31/2025	7.125	338,108		409,500
100227250	VIRGINIA BEACH	VA		07/31/2025	6.750	182,407		320,000
100227251	FRIDLEY	MN		07/31/2025	7.625	201,205		325,000
100227252	SEVIERVILLE	TN		07/31/2025	6.990	440,781		575,000
100227253	GARNER	NC		07/31/2025	7.625	354,610		460,000
100227254	BEAUFORT	SC		07/31/2025	6.990	823,354		1,200,000
100227255	OCEAN GATE	NJ		07/31/2025	7.625	462,792		550,000
100227256	LEXINGTON	SC		07/31/2025	7.625	257,733		309,000

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100227257	CLEARWATER	FL		07/31/2025	6.990	168,173		255,000
100227258	FAIR HAVEN	NJ		07/31/2025	7.500	777,554		975,000
100227259	LACEY	WA		07/31/2025	7.625	317,138		445,000
100227260	BAKERSFIELD	CA		07/31/2025	7.125	219,738		285,000
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025	6.125	215,050		275,200
100227262	WASHINGTON	DC		07/31/2025	7.250	520,830		675,000
100227263	DALTON	GA		07/31/2025	7.125	219,526		267,500
100227264	GEORGETOWN	TX		07/31/2025	7.125	382,058		465,000
100227265	PALM COAST	FL		07/31/2025	7.000	239,262		341,000
100227266	BENTONVILLE	AR		07/31/2025	6.875	205,543		258,000
100227267	FREDERICKSBURG	TX		07/31/2025	7.625	385,538		503,000
100227268	VIRGINIA BEACH	VA		07/31/2025	6.875	412,143		668,000
100227269	HOLLYWOOD	FL		07/31/2025	6.875	381,954		508,000
100227270	CARY	NC		07/31/2025	7.500	289,276		366,000
100227271	CINCINNATI	OH		07/31/2025	7.625	143,861		175,000
100227272	MCMILLAN	MI		07/31/2025	7.625	221,834		384,100
100227273	MINNEAPOLIS	MN		07/31/2025	6.750	187,390		230,000
100227274	LANCASTER	OH		07/31/2025	7.490	255,791		325,000
100227275	ALACHUA	FL		07/31/2025	7.375	244,789		300,000
100227276	COLORADO SPRINGS	CO		07/31/2025	6.875	356,839		467,000
100227277	CINCINNATI	OH		07/31/2025	7.625	168,256		200,000
100227278	DURHAM	NC		07/31/2025	7.125	330,735		425,400
100227279	MORRISVILLE	NC		07/31/2025	7.125	409,329		505,000
100227280	LORIDA	FL		07/31/2025	7.990	215,157		255,000
100227281	ALBUQUERQUE	NM		07/31/2025	6.990	226,512		292,000
100227282	DETROIT	MI		07/31/2025	7.625	319,534		380,000
100227283	MYRTLE BEACH	SC		07/31/2025	6.500	425,628		525,000
100227284	OAK ISLAND	NC		07/31/2025	6.750	555,444		900,000
100227285	DUNCANVILLE	TX		07/31/2025	7.490	326,758		402,000
100227286	TUCSON	AZ		07/31/2025	6.990	239,556		325,000
100227287	MIDVALE	UT		07/31/2025	6.375	416,790		580,000
100227288	SALT LAKE CITY	UT		07/31/2025	7.625	438,007		531,000
100227289	GODDARD	KS		07/31/2025	6.875	144,710		180,000
100227290	ROSCOMMON	MI		07/31/2025	7.500	160,650		176,000
100227930	MISSION VIEJO	CA		08/04/2025	6.750	1,133,761		1,900,000
100227932	MIAMI BEACH	FL		08/04/2025	6.499	355,529		538,000
100227933	MODESTO	CA		08/04/2025	7.499	192,726		287,500
100227935	LARUE	TX		08/04/2025	7.250	181,625		1,000,000
100227936	MADISON HEIGHTS	MI		08/04/2025	6.999	305,759		383,000
100227937	PENSACOLA	FL		08/04/2025	8.625	109,200		160,000
100227939	CASTRO VALLEY	CA		08/04/2025	6.999	1,582,527		1,920,000
100227940	LOS ANGELES	CA		08/04/2025	7.875	588,000		700,000
100227941	EVERGREEN	CO		08/04/2025	6.999	1,034,439		1,219,000
100227942	RANCHO CUCAMONGA	CA		08/04/2025	6.999	412,279		1,450,000
100227943	HOPKINTON	MA		08/04/2025	7.375	738,014		911,000
100227944	DESERT HOT SPRINGS	CA		08/04/2025	7.875	330,750		364,000
100227946	NORTH BRUNSWICK	NJ		08/04/2025	7.250	201,097		241,000
100227947	DENVER	CO		08/04/2025	7.375	709,230		880,000
100227948	FLINT	TX		08/04/2025	6.625	284,070		475,000
100227949	LOS ANGELES	CA		08/04/2025	6.625	448,899		600,000
100227952	FORT WORTH	TX		08/04/2025	7.250	138,049		180,000
100227953	BOCA RATON	FL		08/04/2025	6.999	404,457		526,000
100227954	PICO RIVERA	CA		08/04/2025	7.999	756,000		900,000
100227955	QUEEN CREEK	AZ		08/04/2025	6.875	1,300,352		1,612,000
100227957	SAN BERNARDINO	CA		08/04/2025	7.625	305,196		420,000

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100227958	MONTEBELLO	CA		08/04/2025	6.625	384,889		840,000
100227959	PHOENIX	AZ		08/04/2025	7.999	176,155		237,000
100227961	SHAFTER	CA		08/04/2025	6.875	229,403		336,000
100227962	PORTLAND	TX		08/04/2025	6.625	250,240		415,000
100227963	CLEVELAND	OH		08/04/2025	7.499	119,775		150,000
100227964	INDIO	CA		08/04/2025	6.999	447,646		560,000
100227965	CANYON LAKE	CA		08/04/2025	6.999	986,033		1,200,000
100227966	COMPTON	CA		08/04/2025	6.750	497,725		770,000
100227967	TWENTYNINE PALMS	CA		08/04/2025	6.999	158,376		250,000
100227968	BALTIMORE	MD		08/04/2025	6.999	239,538		340,000
100227969	HAGERSTOWN	MD		08/04/2025	7.375	200,869		245,000
100227970	ORLANDO	FL		08/04/2025	7.999	546,000		650,000
100227971	GERMANTOWN	MD		08/04/2025	6.875	723,253		895,000
100227972	SOUTH MILWAUKEE	WI		08/04/2025	7.499	229,929		280,000
100227973	WINCHESTER	CA		08/04/2025	8.375	740,775		830,000
100227974	WELLSTON	MI		08/04/2025	7.750	131,250		345,000
100227975	FLOWERY BRANCH	GA		08/04/2025	8.375	299,010		670,000
100227976	PALMDALE	CA		08/04/2025	7.250	391,679		590,000
100227977	ODESSA	TX		08/04/2025	7.125	165,446		205,000
100227978	LA HABRA	CA		08/04/2025	6.499	402,954		1,800,000
100227979	PLEASANT GROVE	UT		08/04/2025	6.999	849,204		1,170,000
100227982	BUENA PARK	CA		08/04/2025	7.499	711,940		960,000
100227983	HIALEAH	FL		08/04/2025	8.125	427,140		460,000
100227984	KISSIMMEE	FL		08/04/2025	6.499	263,018		330,000
100227986	OAK PARK	CA		08/04/2025	8.499	816,716		865,000
100227987	SOUTH YARMOUTH	MA		08/04/2025	6.999	390,155		650,000
100227988	PASADENA	CA		08/04/2025	6.625	528,921		750,000
100227989	KISSIMMEE	FL		08/04/2025	8.375	227,850		310,000
100227990	VICTORVILLE	CA		08/04/2025	7.250	383,359		470,000
100227991	CORONA	CA		08/04/2025	8.125	557,550		590,000
100227992	LAREDO	TX		08/04/2025	6.875	286,606		386,000
100227993	FAIRFAX	VA		08/04/2025	7.375	668,190		825,000
100227994	LAMONT	CA		08/04/2025	7.875	196,876		290,000
100227995	GERMANTOWN	MD		08/04/2025	6.625	152,375		760,000
100227996	SCOTTSDALE	AZ		08/04/2025	6.750	672,141		1,300,000
100227997	WHITTIER	CA		08/04/2025	7.250	751,144		900,000
100227999	GAITHERSBURG	MD		08/04/2025	6.999	514,431		635,000
100228000	MANHATTAN	KS		08/04/2025	6.999	333,935		412,000
100228001	DERWOOD	MD		08/04/2025	6.999	490,075		600,000
100228002	MERCED	CA		08/04/2025	6.625	357,269		465,000
100228003	CHATTANOOGA	TN		08/04/2025	7.499	226,142		275,000
100228004	SAN DIEGO	CA		08/04/2025	7.625	769,590		970,000
100228005	KANSAS CITY	MO		08/04/2025	7.125	165,776		236,000
100228006	HOUSTON	TX		08/04/2025	6.999	412,958		609,000
100228007	AUGUSTA	GA		08/04/2025	7.125	139,411		186,000
100228008	PASADENA	CA		08/06/2025	7.875	2,009,628		2,450,000
100228009	FORT LAUDERDALE	FL		08/06/2025	7.500	924,000		1,160,000
100228010	SHERMAN OAKS AREA LOS ANGELES	CA		08/06/2025	7.000	1,458,564		1,780,000
100228011	CELINA	TX		08/06/2025	7.375	764,888		950,000
100228012	CHARLESTON	SC		08/06/2025	7.750	365,246		440,000
100228013	ANKENY	IA		08/06/2025	7.500	131,213		162,000
100228014	AGOURA HILLS	CA		08/06/2025	7.000	1,097,201		1,350,000
100228015	MCKINNEY	TX		08/06/2025	7.250	985,678		1,248,000
100228016	TEMPE	AZ		08/06/2025	7.000	532,102		662,000
100228017	WALNUT CREEK	CA		08/06/2025	6.875	1,080,824		1,405,000

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100228018	WALNUT CREEK	CA		08/06/2025	6.750	309,263		2,340,000
100228019	SIMI VALLEY	CA		08/06/2025	8.375	877,122		1,100,000
100228020	LOS ANGELES	CA		08/06/2025	6.750	972,582		1,200,124
100228021	SAN CLEMENTE	CA		08/06/2025	7.250	3,382,570		5,000,000
100228022	FREMONT	CA		08/06/2025	6.375	1,011,768		3,150,000
100228023	GILBERT	AZ		08/06/2025	6.375	816,933		2,000,000
100228024	SAN DIEGO	CA		08/06/2025	6.625	908,116		1,313,220
100228025	LITTLE ROCK	AR		08/06/2025	7.875	186,021		237,000
100228026	HENDERSON	NV		08/06/2025	6.875	1,733,874		2,140,000
100228027	RANCHO PALOS VERDES	CA		08/06/2025	7.250	762,600		930,000
100228028	MONTEBELLO	CA		08/06/2025	7.375	514,009		625,000
100228029	GARDEN GROVE	CA		08/06/2025	6.625	1,211,021		1,540,000
100228030	BALDWIN PARK	CA		08/06/2025	7.375	418,005		570,000
100228031	GLENDALE	AZ		08/06/2025	6.875	1,488,177		1,973,000
100228032	APEX	NC		08/06/2025	6.125	336,167		423,000
100228033	WESTON	FL		08/06/2025	7.000	870,576		1,105,000
100228034	MIAMI	FL		08/06/2025	7.750	829,766		950,000
100228035	HUDSON	NH		08/06/2025	7.750	408,232		500,000
100228036	GULF SHORES	AL		08/07/2025	7.750	197,048		240,000
100228037	TUCSON	AZ		08/07/2025	7.750	336,193		390,000
100228038	LONG BEACH	CA		08/07/2025	6.750	236,244		410,000
100228039	TALLAHASSEE	FL		08/07/2025	7.125	160,227		195,000
100228040	LOVELAND	CO		08/07/2025	7.250	355,144		541,000
100228041	YULEE	FL		08/07/2025	7.250	446,938		578,000
100228042	ACWORTH	GA		08/07/2025	6.990	275,477		365,000
100228043	LAREDO	TX		08/07/2025	7.500	840,894		1,345,000
100228044	REDONDO BEACH	CA		08/07/2025	7.375	1,103,681		1,327,000
100228045	PALM SPRINGS	CA		08/07/2025	7.250	2,816,083		3,750,000
100228046	CHULA VISTA	CA		08/07/2025	7.125	877,727		1,065,000
100228047	LAGUNA BEACH	CA		08/07/2025	7.250	2,038,717		4,700,000
100228048	DAVENPORT	FL		08/07/2025	8.990	145,061		200,000
100228049	WICHITA	KS		08/07/2025	7.750	152,041		200,000
100228050	MARIETTA	GA		08/07/2025	7.625	238,199		330,000
100228051	GRANITE BAY	CA		08/07/2025	7.500	1,693,063		2,165,000
100228052	SAN ANTONIO	TX		08/07/2025	7.375	168,239		245,000
100228053	CULPEPER	VA		08/07/2025	7.250	171,740		250,000
100228054	BAILEY	CO		08/07/2025	6.875	328,232		440,000
100228055	THOUSAND OAKS	CA		08/07/2025	7.500	460,621		930,000
100228056	FLEMING ISLAND	FL		08/07/2025	6.875	287,979		506,000
100228057	TAMPA	FL		08/07/2025	6.875	100,679		360,000
100228058	BOCA RATON	FL		08/07/2025	6.750	717,719		927,854
100228059	SPRING	TX		08/07/2025	7.500	172,418		225,000
100228060	CHULA VISTA	CA		08/07/2025	7.990	551,250		700,000
100228061	CHICAGO	IL		08/07/2025	8.875	221,225		362,000
100228062	GREENSBORO	NC		08/07/2025	7.750	254,183		323,000
100228063	LUBBOCK	TX		08/07/2025	6.990	488,481		600,000
100228064	HENDERSON	NV		08/07/2025	7.500	329,901		395,000
100228065	SUWANEE	GA		08/07/2025	6.990	774,743		2,100,000
100228066	VICTORVILLE	CA		08/07/2025	7.990	180,600		418,000
100228067	STAUNTON	VA		08/07/2025	7.250	175,789		333,000
100228068	HENDERSONVILLE	NC		08/07/2025	7.375	343,785		435,000
100228069	FORT LUPTON	CO		08/07/2025	6.990	452,937		549,000
100228070	WICHITA	KS		08/07/2025	8.125	272,821		325,000
100228071	THORNDALE	TX		08/07/2025	7.625	224,700		366,000
100228072	MORENO VALLEY	CA		08/07/2025	7.750	579,047		696,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228073	PORT CHARLOTTE	FL		08/07/2025	6.990	152,706		229,500
100228074	MATTHEWS	NC		08/07/2025	7.875	382,563		430,000
100228075	SANDY	UT		08/07/2025	7.250	2,038,434		2,500,000
100228076	YAKIMA	WA		08/07/2025	6.750	259,070		331,000
100228077	LA PALMA	CA		08/07/2025	7.750	923,348		1,100,000
100228078	MCKENA	IL		08/07/2025	7.250	605,761		732,000
100228079	MCALLEN	TX		08/07/2025	7.990	1,133,467		1,364,000
100228080	MIAMI	FL		08/07/2025	8.250	176,190		210,000
100228081	RALEIGH	NC		08/07/2025	8.125	1,317,308		2,445,000
100228082	EUGENE	OR		08/07/2025	7.500	330,505		600,000
100228083	COATESVILLE	PA		08/07/2025	7.875	150,610		195,500
100228084	SAINT LOUIS	MO		08/07/2025	7.500	214,235		280,000
100228085	CLEARWATER	FL		08/07/2025	6.990	208,076		405,000
100228086	FRESNO	CA		08/07/2025	6.990	153,456		205,000
100228087	LADSON	SC		08/07/2025	7.750	235,522		305,000
100228088	LOUISVILLE	KY		08/07/2025	7.990	356,760		425,000
100228089	EDGEWATER	MD		08/07/2025	7.250	341,397		450,000
100228090	LAKELAND	FL		08/07/2025	7.375	202,261		268,000
100228091	TUCSON	AZ		08/07/2025	7.250	221,206		275,000
100228092	PROSPER	TX		08/07/2025	7.500	595,481		730,000
100228093	LAWRENCEVILLE	GA		08/07/2025	7.625	318,661		406,000
100228094	WAKE FOREST	NC		08/07/2025	7.375	310,377		376,000
100228095	APPLE VALLEY	MN		08/07/2025	7.375	222,641		276,000
100228096	HILLSBORO	OR		08/07/2025	5.375	287,236		499,900
100228097	CHARLOTTESVILLE	VA		08/07/2025	7.500	272,535		332,000
100228098	NIBLEY	UT		08/07/2025	7.000	251,961		352,000
100228099	ATLANTA	GA		08/07/2025	7.250	341,161		432,000
100228100	OWENS CROSS ROADS	AL		08/07/2025	6.500	217,661		303,000
100228101	VANCOUVER	WA		08/07/2025	6.375	322,910		430,500
100228102	LEANDER	TX		08/07/2025	6.500	424,257		565,000
100228103	MADISON	AL		08/07/2025	6.375	332,247		480,000
100228104	MADISON	AL		08/07/2025	6.375	339,019		480,000
100228105	GRAND RAPIDS	MI		08/07/2025	6.990	238,722		315,000
100228106	RICHMOND	VA		08/07/2025	6.875	225,741		282,000
100228107	WILMINGTON	NC		08/07/2025	6.875	331,731		501,000
100228108	SAVANNAH	GA		08/07/2025	7.000	290,965		357,000
100228109	BOULDER	CO		08/07/2025	6.990	772,285		1,575,000
100228110	PEARLAND	TX		08/07/2025	7.750	182,848		240,000
100228111	COROLLA	NC		08/07/2025	6.625	916,304		1,325,000
100228112	WENDELL	NC		08/07/2025	6.375	216,394		290,000
100228113	ARNOLD	MO		08/07/2025	6.750	189,705		234,000
100228114	CHARLOTTE	NC		08/07/2025	7.000	239,845		297,500
100228115	HOLLY SPRINGS	GA		08/07/2025	7.625	429,753		543,000
100228116	CODY	WY		08/07/2025	6.875	272,960		334,000
100228117	PEARLAND	TX		08/07/2025	7.125	410,998		515,000
100228118	LAS VEGAS	NV		08/07/2025	6.875	1,047,186		2,072,000
100228119	ARLINGTON	VA		08/07/2025	6.750	369,523		465,000
100228120	GRAIN VALLEY	MO		08/07/2025	6.875	173,675		237,000
100228121	SARALAND	AL		08/07/2025	7.500	157,062		183,000
100228122	SAN ANTONIO	TX		08/07/2025	7.000	170,614		220,000
100228123	PORTLAND	OR		08/07/2025	7.750	191,460		245,000
100228124	JEFFERSON	NC		08/07/2025	6.750	305,068		400,000
100228125	SEATTLE	WA		08/07/2025	7.000	815,582		1,050,000
100228126	CHARLOTTE	NC		08/07/2025	7.875	238,112		285,000
100228127	MERRITT ISLAND	FL		08/07/2025	7.125	208,039		264,000

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100228128	FRANKLIN	TN		08/07/2025	6.990	323,826		457,000
100228129	LACEY	WA		08/07/2025	7.000	483,090		595,000
100228130	PASCO	WA		08/07/2025	7.750	345,680		400,000
100228131	MORGANTOWN	WV		08/07/2025	7.375	209,047		257,500
100228132	HOLLAND	MI		08/07/2025	7.875	166,015		218,000
100228133	ROUND ROCK	TX		08/07/2025	7.875	269,003		325,000
100228134	KODIAK	AK		08/07/2025	7.250	432,560		730,000
100228135	NAPLES	FL		08/08/2025	7.875	479,203		617,000
100228136	MILFORD	CT		08/08/2025	8.000	419,044		550,000
100228137	FORT COLLINS	CO		08/08/2025	8.125	467,561		670,000
100228138	LOS ANGELES	CA		08/08/2025	8.500	952,888		1,260,000
100228139	TUCSON	AZ		08/08/2025	7.875	297,663		395,000
100228140	EASTVALE	CA		08/08/2025	7.250	535,566		1,065,000
100228141	BOCA RATON	FL		08/08/2025	7.125	941,650		1,725,000
100228142	SALISBURY	NC		08/08/2025	7.875	320,493		415,000
100228143	ALLEN	TX		08/08/2025	7.375	483,116		588,000
100228144	WASHINGTON	DC		08/08/2025	7.750	587,989		829,000
100228145	LONG BEACH	CA		08/08/2025	7.375	730,109		1,100,000
100228146	NEW PORT RICHEY	FL		08/08/2025	8.250	265,662		390,000
100228147	SOUTHOLD	NY		08/08/2025	7.375	851,318		1,505,000
100228148	ORLANDO	FL		08/08/2025	7.250	217,393		285,000
100228149	CAPE CORAL	FL		08/08/2025	7.625	259,855		440,000
100228150	PROVIDENCE	RI		08/11/2025	9.250	320,040		395,000
100228151	SEATTLE	WA		08/11/2025	8.000	761,379		985,000
100228152	ATASCADERO	CA		08/11/2025	7.375	922,129		1,110,000
100228153	PEMBROKE	MA		08/11/2025	8.250	590,625		750,000
100228154	PEMBROKE	MA		08/11/2025	8.250	590,625		760,000
100228155	BORING	OR		08/11/2025	6.625	1,050,373		1,303,000
100228156	SARASOTA	FL		08/11/2025	6.500	1,232,674		1,800,000
100228157	HOBOKEN	NJ		08/11/2025	7.250	513,830		2,000,000
100228158	HUNTINGTON BEACH	CA		08/11/2025	7.125	1,536,334		1,850,000
100228159	FAYETTEVILLE	GA		08/11/2025	7.250	1,161,717		1,400,000
100228160	SEATTLE	WA		08/11/2025	7.125	1,568,414		2,100,000
100228161	SEATTLE	WA		08/11/2025	6.625	255,005		1,080,000
100228162	NEWPORT	RI		08/11/2025	7.375	797,955		1,000,000
100228163	SEABROOK ISLAND	SC		08/11/2025	8.250	1,741,614		2,010,000
100228164	PEMBROKE	MA		08/11/2025	8.250	645,750		820,000
100228165	BLACK CANYON CITY	AZ		08/11/2025	7.875	866,260		1,000,000
100228166	CLE ELUM	WA		08/11/2025	7.000	491,734		681,000
100228167	PEMBROKE	MA		08/11/2025	8.250	590,625		760,000
100228168	KAMUELA	HI		08/11/2025	6.875	1,038,101		2,700,000
100228169	EL CAJON	CA		08/11/2025	7.250	1,171,093		1,415,000
100228170	LOS ANGELES	CA		08/11/2025	7.500	1,350,332		1,725,000
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025	6.750	1,238,025		2,500,000
100228172	FRANKLIN	WI		08/11/2025	7.375	524,651		1,850,000
100228173	PARAMUS	NJ		08/11/2025	7.500	1,379,047		1,680,000
100228174	JENKINTOWN	PA		08/11/2025	7.625	879,640		1,150,000
100228175	SIERRA VISTA	AZ		08/11/2025	7.750	418,950		505,000
100228176	BERWYN	IL		08/11/2025	7.750	180,636		230,000
100228177	VANDALIA	OH		08/11/2025	7.875	225,530		257,000
100228178	WESTFIELD	NJ		08/11/2025	6.875	1,236,267		2,315,000
100228179	LAWRENCEVILLE	GA		08/11/2025	6.750	366,273		527,000
100228180	CHULA VISTA	CA		08/11/2025	8.500	1,307,827		1,450,000
100228181	SAN FRANCISCO	CA		08/11/2025	6.990	510,797		1,475,000
100228182	WEST PALM BEACH	FL		08/11/2025	7.750	963,275		1,200,000

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100228183	NORTH HILLS	CA		08/11/2025	7.625	1,003,107		1,210,000
100228184	SANTA CLARITA	CA		08/11/2025	7.625	1,022,466		1,225,000
100228185	ALHAMBRA	CA		08/11/2025	7.490	918,441		1,200,000
100228186	SEASIDE	OR		08/11/2025	7.750	784,490		1,120,000
100228187	MODESTO	CA		08/11/2025	6.625	223,260		530,000
100228188	MILTON	MA		08/11/2025	7.500	771,889		1,000,000
100228189	SANTA CLARITA	CA		08/11/2025	8.500	975,623		1,035,000
100228190	NORTH HOLLYWOOD	CA		08/11/2025	8.125	1,031,625		1,310,000
100228191	BEVERLY HILLS	CA		08/11/2025	7.000	2,142,114		2,850,000
100228192	NORTHRIDGE	CA		08/11/2025	7.625	1,093,640		1,410,000
100228193	NORTH HILLS	CA		08/11/2025	7.250	819,477		1,250,000
100228194	LAGUNA BEACH	CA		08/11/2025	7.250	3,959,228		7,750,000
100228195	DOWNEY	CA		08/11/2025	8.125	1,591,706		2,200,000
100228196	SHERMAN OAKS	CA		08/11/2025	7.250	1,513,633		1,853,250
100228197	WOODLAND HILLS	CA		08/11/2025	6.990	1,121,103		1,360,000
100228198	WATERBURY	CT		08/11/2025	7.500	329,267		415,000
100228199	BARBERTON	OH		08/11/2025	7.500	107,332		132,000
100228200	LANCASTER	CA		08/11/2025	8.125	525,000		625,000
100228201	GLENDALE	CA		08/11/2025	6.750	960,049		1,290,000
100228202	GRANADA HILLS	CA		08/11/2025	6.750	1,157,661		1,550,000
100228203	GLENDALE	CA		08/11/2025	7.250	612,540		2,600,000
100228204	GLENDALE	CA		08/11/2025	7.875	659,561		860,000
100228205	PHOENIX	AZ		08/11/2025	8.125	257,250		350,000
100228206	MODESTO	CA		08/11/2025	6.875	380,620		525,000
100228207	MIAMI	FL		08/11/2025	7.625	452,670		640,000
100228208	PUEBLO WEST	CO		08/11/2025	6.625	328,186		425,000
100228209	MONTROSE	CA		08/11/2025	7.375	666,008		1,290,000
100228210	OXNARD	CA		08/11/2025	7.250	568,828		915,000
100228211	MCHENRY	IL		08/11/2025	7.375	130,311		170,000
100228212	QUINCY	MA		08/11/2025	7.500	523,572		770,000
100228213	MILLBRAE	CA		08/11/2025	6.875	1,009,248		2,300,000
100228214	GLENDALE	CA		08/11/2025	9.374	740,250		955,000
100228215	STUDIO CITY	CA		08/11/2025	7.750	1,478,546		1,690,000
100228216	NORTH HOLLYWOOD	CA		08/11/2025	7.625	1,091,699		1,250,000
100228217	SUN VALLEY	CA		08/11/2025	7.750	593,588		715,000
100228218	HOUSTON	TX		08/11/2025	7.500	323,765		389,900
100228219	GRANADA HILLS	CA		08/11/2025	7.250	1,002,656		1,180,000
100228220	NORTH HILLS	CA		08/11/2025	8.375	1,075,200		1,280,000
100228221	STONEHAM	MA		08/11/2025	7.490	521,645		635,000
100228222	TAYLOR	MI		08/11/2025	8.000	265,312		350,000
100228223	GRANADA HILLS	CA		08/11/2025	8.250	1,091,060		1,300,000
100228224	SANTA CLARITA	CA		08/11/2025	6.375	178,263		670,000
100228225	PERRIS	CA		08/11/2025	7.875	273,000		633,000
100228226	SUN VALLEY	CA		08/11/2025	8.000	1,336,413		1,600,000
100228227	LAS VEGAS	NV		08/11/2025	7.375	238,610		425,000
100228228	MIAMI	FL		08/11/2025	6.625	416,625		1,333,000
100228229	SIMI VALLEY	CA		08/11/2025	7.625	907,625		1,100,000
100228230	PARRISH	FL		08/11/2025	7.250	359,217		439,000
100228231	DAVIDSON	NC		08/11/2025	7.625	399,078		515,000
100228232	EDEN	UT		08/11/2025	7.250	469,579		650,000
100228233	SOUDERTON	PA		08/11/2025	7.250	207,033		300,000
100228234	PLANTATION	FL		08/11/2025	7.375	570,143		837,500
100228235	NAPLES	FL		08/11/2025	6.875	229,153		477,000
100228236	WASILLA	AK		08/11/2025	7.500	789,755		1,030,000
100228237	SUTTON	MA		08/11/2025	7.750	265,008		330,000

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100228238	INDEPENDENCE	OH		08/11/2025	7.375	235,220		290,000
100228239	HOBOKEN	NJ		08/11/2025	6.750	442,847		625,000
100228240	MARYSVILLE	WA		08/11/2025	7.450	522,929		780,000
100228241	WEST BLOOMFIELD	MI		08/11/2025	7.200	168,056		261,000
100228242	DANDRIDGE	TN		08/11/2025	7.125	242,654		586,000
100228243	YONKERS	NY		08/11/2025	6.875	622,168		820,000
100228244	PORTSMOUTH	NH		08/11/2025	7.575	627,758		2,000,000
100228245	TRENTON	NJ		08/11/2025	6.950	162,577		238,000
100228246	PARAMUS	NJ		08/11/2025	7.375	619,037		975,000
100228247	KANAB	UT		08/11/2025	7.450	307,317		425,000
100228248	WINCHESTER	VA		08/11/2025	7.990	173,729		276,000
100228249	JERSEY CITY	NJ		08/11/2025	7.375	497,284		645,000
100228250	WOODBRIDGE	NJ		08/11/2025	6.990	281,648		415,000
100228251	NEWTOWN SQUARE	PA		08/11/2025	7.200	831,633		1,725,000
100228252	BERKELEY	CA		08/11/2025	7.250	552,142		823,000
100228253	HOLLIS	ME		08/11/2025	7.490	235,581		410,000
100228254	BRIAN HEAD	UT		08/11/2025	7.575	367,753		501,000
100228255	KENOSHA	WI		08/11/2025	7.750	175,563		227,000
100228256	CASTLETON	VT		08/11/2025	7.875	177,980		220,000
100228257	EDINBURG	TX		08/11/2025	7.990	303,062		327,000
100228258	LEHIGHTON	PA		08/11/2025	7.115	235,906		310,000
100228259	NORRIDGE	IL		08/11/2025	7.490	231,958		285,000
100228260	LAKESIDE	OR		08/11/2025	7.575	565,773		730,000
100228261	MALDEN	MA		08/11/2025	7.115	650,254		1,050,000
100228262	PORT JERVIS	NY		08/11/2025	7.375	229,706		295,000
100228263	REDDING	CA		08/11/2025	6.500	235,782		361,000
100228264	DEVON	PA		08/11/2025	7.875	227,199		265,000
100228265	BUCKHEAD	GA		08/11/2025	7.450	606,878		785,000
100228266	KEANSBURG	NJ		08/11/2025	7.325	411,620		610,000
100228267	MENTONE	AL		08/11/2025	7.875	308,721		385,000
100228268	CYPRESS	CA		08/11/2025	6.750	539,086		715,000
100228269	SMITHFIELD	RI		08/11/2025	7.375	289,905		485,000
100228270	LYME	CT		08/11/2025	7.125	528,776		793,000
100228271	PORTLAND	OR		08/11/2025	7.375	283,474		598,000
100228272	GLENDALE	AZ		08/11/2025	7.625	552,992		885,220
100228273	WEST HAVEN	CT		08/11/2025	7.625	901,127		1,160,000
100228274	EUTAWVILLE	SC		08/11/2025	7.750	275,183		355,000
100228275	MEMPHIS	TN		08/11/2025	5.750	161,264		237,000
100228276	LITITZ	PA		08/11/2025	7.490	240,571		311,000
100228277	TAMPA	FL		08/11/2025	6.950	179,485		395,000
100228278	VICTORVILLE	CA		08/11/2025	7.625	259,137		340,000
100228279	SARASOTA	FL		08/11/2025	6.950	214,104		330,000
100228280	ORANGEBURG	NY		08/11/2025	7.240	223,170		310,000
100228281	KILL DEVIL HILLS	NC		08/11/2025	7.115	306,548		510,000
100228282	BYRDSTOWN	TN		08/11/2025	7.375	262,037		396,000
100228283	LOWELL	MA		08/11/2025	7.740	585,012		800,000
100228284	SAN ANTONIO	TX		08/11/2025	8.125	244,422		310,000
100228285	CANTON	OH		08/11/2025	7.625	171,063		220,000
100228286	NEWBURY	MA		08/11/2025	7.250	515,537		750,000
100228287	CHEEKTOWAGA	NY		08/11/2025	7.375	164,901		218,000
100228288	HAMILTON	NJ		08/11/2025	7.250	234,505		335,000
100228289	PASADENA	CA		08/11/2025	7.075	829,488		1,600,000
100228290	AUSTIN	TX		08/11/2025	7.750	301,847		329,000
100228291	HILLSBOROUGH	NC		08/11/2025	7.250	197,091		390,000
100228292	PORT ARANSAS	TX		08/11/2025	7.990	708,041		773,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228293	CHICAGO	IL		08/11/2025	7.625	305,929		440,000
100228294	ENGLISHTOWN	NJ		08/11/2025	7.375	421,676		545,000
100228295	PARRISH	FL		08/11/2025	7.240	313,943		445,000
100228296	SAN DIEGO	CA		08/11/2025	7.875	478,767		615,000
100228297	YUMA	AZ		08/11/2025	7.500	284,919		411,000
100228298	SPOKANE	WA		08/11/2025	7.575	373,465		510,000
100228299	PALM SPRINGS	CA		08/11/2025	7.875	241,449		315,000
100228300	PRUDENCE ISLAND	RI		08/11/2025	7.875	349,451		415,000
100228301	YUMA	AZ		08/11/2025	6.875	167,534		220,000
100228302	TACOMA	WA		08/11/2025	7.075	277,485		585,000
100228303	FREEHOLD	NY		08/11/2025	7.500	190,563		245,000
100228304	DELLROSE	TN		08/11/2025	7.125	369,278		550,000
100228305	NORTH LAS VEGAS	NV		08/11/2025	7.450	232,603		302,000
100228306	LOS ANGELES	CA		08/11/2025	7.250	217,810		1,310,000
100228307	CORPUS CHRISTI	TX		08/11/2025	7.625	193,677		248,000
100228308	SLIDELL	LA		08/11/2025	7.490	159,976		208,000
100228309	HIGHLAND	MI		08/11/2025	8.500	414,865		505,000
100228310	BOYNTON BEACH	FL		08/11/2025	7.075	226,138		320,000
100228311	WEST NEW YORK	NJ		08/11/2025	7.740	444,672		620,000
100228312	LANSDALE	PA		08/11/2025	7.740	289,753		372,500
100228313	NORTH LAS VEGAS	NV		08/11/2025	7.000	178,765		380,000
100228314	TUCSON	AZ		08/11/2025	7.375	310,800		1,100,000
100228315	BREMERTON	WA		08/11/2025	6.825	197,684		325,000
100228316	MADERA	CA		08/11/2025	7.375	214,447		345,000
100228317	WORCESTER	MA		08/11/2025	7.250	702,786		949,200
100228318	LOUISVILLE	KY		08/11/2025	7.240	235,331		450,000
100228319	ELIZABETHTOWN	KY		08/11/2025	7.990	295,440		339,000
100228320	GARNERVILLE	NY		08/11/2025	7.240	306,726		420,000
100228321	MANCHESTER	MA		08/11/2025	7.200	468,981		650,000
100228322	MERRITT ISLAND	FL		08/11/2025	7.490	449,216		580,000
100228323	CINCINNATI	OH		08/11/2025	6.325	207,820		300,000
100228324	LAKEWOOD RANCH	FL		08/11/2025	7.490	355,417		511,000
100228325	COLUMBUS	OH		08/11/2025	7.750	176,861		227,000
100228326	SPRINGFIELD	PA		08/11/2025	7.490	293,610		405,000
100228327	MECHANICSBURG	PA		08/11/2025	7.075	169,477		260,000
100228328	ASHBURN	VA		08/11/2025	6.575	272,138		465,000
100228329	CLEVELAND	OH		08/11/2025	7.625	199,513		272,000
100228330	TEWKSBURY	MA		08/11/2025	7.625	356,912		460,000
100228331	LAFAYETTE	CO		08/11/2025	7.115	198,910		371,000
100228332	SEMINOLE	TX		08/11/2025	7.990	196,384		259,500
100228333	CAPE CORAL	FL		08/11/2025	7.375	309,252		415,000
100228334	FREDERICKSBURG	TX		08/11/2025	6.950	225,488		447,000
100228335	PLYMOUTH	MA		08/11/2025	7.990	400,419		515,000
100228336	CARY	NC		08/11/2025	7.575	412,110		530,000
100228337	BUFFALO	NY		08/11/2025	7.450	264,015		340,000
100228338	WHEAT RIDGE	CO		08/11/2025	6.825	260,462		459,000
100228339	WAUWATOSA	WI		08/11/2025	7.575	348,504		455,000
100228340	MONTGOMERY	AL		08/11/2025	7.125	159,199		210,000
100228341	KENNESAW	GA		08/11/2025	7.250	238,705		537,000
100228342	MEMPHIS	TN		08/11/2025	5.750	149,854		220,000
100228343	HILLSBORO	OR		08/11/2025	7.375	208,860		427,000
100228344	MARIETTA	GA		08/11/2025	7.875	258,691		325,000
100228345	ATLANTA	GA		08/11/2025	7.500	301,725		375,000
100228346	CHICAGO	IL		08/11/2025	7.825	294,670		374,500
100228347	POST FALLS	ID		08/11/2025	7.450	444,209		580,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228348	CRYSTAL	MI		08/11/2025	8.500	296,482		375,000
100228349	DUPONT	WA		08/11/2025	7.750	231,893		400,000
100228350	FORT LAUDERDALE	FL		08/11/2025	7.200	966,042		1,265,000
100228351	WICKENBURG	AZ		08/11/2025	7.075	187,052		274,000
100228352	FRISCO	TX		08/11/2025	6.990	205,927		390,000
100228353	PARKVILLE	MO		08/11/2025	7.250	170,626		225,000
100228354	LAKE WORTH	FL		08/11/2025	7.240	259,356		460,000
100228355	LACKAWAXEN	PA		08/11/2025	8.500	261,099		346,000
100228356	HARWICH	MA		08/11/2025	7.250	413,639		778,000
100228357	PENNSVILLE	NJ		08/11/2025	7.740	254,407		309,000
100228358	BRIGANTINE	NJ		08/11/2025	7.375	615,119		825,000
100228359	MANASSAS	VA		08/11/2025	6.750	288,313		430,000
100228360	BATON ROUGE	LA		08/11/2025	7.450	159,954		205,000
100228361	SAN DIEGO	CA		08/11/2025	6.625	374,512		670,000
100228362	HAMPSTEAD	NC		08/11/2025	7.875	451,235		555,000
100228363	BUCKEYE	AZ		08/11/2025	6.875	204,788		480,000
100228364	KINGSTON	MA		08/11/2025	6.875	255,478		835,000
100228365	LYONS	CO		08/11/2025	6.990	372,529		685,000
100228366	KENNETT SQUARE	PA		08/11/2025	6.990	312,444		450,000
100228367	FLORENCE	MT		08/11/2025	7.200	166,416		692,000
100228368	FITCHBURG	MA		08/11/2025	7.200	516,338		680,000
100228369	PALM SPRINGS	CA		08/11/2025	6.950	404,757		795,000
100228370	SEASIDE HEIGHTS	NJ		08/11/2025	8.125	586,144		740,000
100228371	BRAZIL	IN		08/11/2025	8.375	210,489		230,000
100228372	BILLINGS	MT		08/11/2025	6.950	349,862		490,000
100228373	GOODYEAR	AZ		08/11/2025	7.325	295,237		390,000
100228374	BAKERSFIELD	CA		08/11/2025	7.450	188,502		280,000
100228375	MENOMONIE	WI		08/11/2025	7.575	173,974		225,000
100228376	GLENWOOD	MN		08/11/2025	7.990	663,681		927,000
100228377	NORTHVILLE	MI		08/11/2025	7.240	831,998		1,275,000
100228378	SHARPSBURG	GA		08/11/2025	7.500	242,259		315,000
100228379	HOBE SOUND	FL		08/11/2025	7.375	223,016		325,000
100228380	TULSA	OK		08/11/2025	5.750	160,072		239,000
100228381	YUMA	AZ		08/11/2025	7.375	283,525		410,000
100228382	PHILADELPHIA	PA		08/11/2025	6.990	198,609		300,000
100228383	GOODYEAR	AZ		08/11/2025	7.990	432,438		528,000
100228384	CLYDE	NC		08/11/2025	7.375	223,672		289,000
100228385	MOUNT JULIET	TN		08/11/2025	7.500	744,838		1,205,000
100228386	WILLIAMS	AZ		08/11/2025	7.625	509,977		655,000
100228387	LEWES	DE		08/11/2025	7.325	158,957		1,700,000
100228388	ANDERSON	CA		08/11/2025	6.990	357,437		589,000
100228389	QUEEN CREEK	AZ		08/11/2025	6.990	827,910		1,365,000
100228390	SAN ANTONIO	TX		08/11/2025	7.500	199,025		259,000
100228391	NAPLES	FL		08/11/2025	7.125	268,118		460,000
100228392	SEDONA	AZ		08/11/2025	7.740	528,952		1,315,000
100228393	PEWEE VALLEY	KY		08/11/2025	7.125	206,139		302,000
100228394	APPLE VALLEY	MN		08/11/2025	7.575	304,347		398,000
100228395	AVE MARIA	FL		08/11/2025	7.990	349,415		382,000
100228396	FAIR LAWN	NJ		08/11/2025	7.115	203,593		308,000
100228397	BOULDER CREEK	CA		08/11/2025	7.875	473,277		640,000
100228398	REVERE	MA		08/11/2025	6.825	242,420		350,000
100228399	SALEM	OR		08/11/2025	7.625	235,471		315,400
100228400	AUBURN	MA		08/11/2025	7.375	335,253		439,000
100228401	CAMBRIDGE	MN		08/11/2025	6.990	195,137		275,000
100228402	NEWBURGH	NY		08/11/2025	7.325	450,909		587,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228403	LARAMIE	WY		08/11/2025	7.115	276,532		470,000
100228404	READING	PA		08/11/2025	7.875	253,706		330,000
100228405	EAGLE LAKE	FL		08/11/2025	7.750	255,844		335,500
100228406	BAKERSFIELD	CA		08/11/2025	7.450	167,259		286,000
100228407	GROVER BEACH	CA		08/11/2025	7.375	701,432		855,000
100228408	SAN DIEGO	CA		08/11/2025	7.875	464,930		560,000
100228409	KISSIMMEE	FL		08/11/2025	7.875	704,880		855,000
100228410	HONOLULU	HI		08/11/2025	7.500	325,229		400,000
100228411	SUNRISE BEACH	TX		08/11/2025	7.375	761,488		1,007,000
100228412	WICKENBURG	AZ		08/11/2025	7.875	769,672		925,000
100228413	MIAMI	FL		08/11/2025	7.625	246,028		300,000
100228414	JASPER	GA		08/11/2025	7.990	262,033		322,000
100228415	WOODBURY	CT		08/11/2025	7.500	422,434		535,000
100228416	JOHNSTOWN	CO		08/11/2025	6.875	328,167		450,000
100228417	SAINT CLOUD	FL		08/11/2025	7.625	236,402		289,000
100228418	MIDLAND	TX		08/11/2025	7.625	247,776		305,000
100228419	WHITETHORN	CA		08/11/2025	6.750	319,996		440,000
100228420	MIDLAND	TX		08/11/2025	7.625	254,502		335,000
100228421	TITUSVILLE	FL		08/11/2025	6.875	259,565		320,200
100228422	TUCSON	AZ		08/11/2025	6.500	305,680		400,000
100228423	VANCOUVER	WA		08/11/2025	7.625	430,872		565,000
100228424	CLIFTON	NJ		08/11/2025	7.500	705,471		875,000
100228425	POOLER	GA		08/11/2025	8.125	302,717		384,500
100228426	PALM BAY	FL		08/11/2025	7.490	299,099		364,000
100228427	TABERNACLE	NJ		08/11/2025	7.125	458,431		584,000
100228428	COLUMBUS	IN		08/11/2025	7.625	239,934		288,000
100228429	DELAND	FL		08/11/2025	7.625	270,819		360,000
100228430	TEMPE	AZ		08/11/2025	7.500	291,003		350,000
100228431	COLUMBUS	OH		08/11/2025	5.750	281,166		370,000
100228432	MARIETTA	GA		08/11/2025	7.375	391,830		500,000
100228433	HENDERSON	NV		08/11/2025	7.500	318,883		400,000
100228434	GREENFIELD	IN		08/11/2025	8.000	321,498		394,000
100228435	SAVANNAH	GA		08/11/2025	6.999	269,930		341,000
100228436	PHILADELPHIA	PA		08/11/2025	7.500	258,124		335,000
100228437	CIBOLO	TX		08/11/2025	7.375	244,133		300,500
100228438	HARDEEVILLE	SC		08/11/2025	7.125	307,253		375,000
100228439	WASHINGTON	UT		08/11/2025	6.250	437,341		555,000
100228440	LAS CRUCES	NM		08/11/2025	7.375	223,954		280,000
100228441	CRESTONE	CO		08/11/2025	7.500	353,298		428,000
100228442	GASTONIA	NC		08/11/2025	5.750	287,690		380,000
100228443	GULF SHORES	AL		08/11/2025	5.750	360,526		480,000
100228444	CULPEPER	VA		08/11/2025	7.375	235,348		292,500
100228445	JURUPA VALLEY	CA		08/11/2025	7.250	373,620		465,000
100228446	FREMONT	IN		08/11/2025	7.625	414,320		499,000
100228447	ELMWOOD	TN		08/11/2025	7.625	250,568		304,000
100228448	ROSEVILLE	CA		08/11/2025	5.750	395,517		540,000
100228449	ROSENBERG	TX		08/11/2025	6.490	266,413		353,000
100228450	ROCKPORT	TX		08/11/2025	6.250	227,922		288,000
100228451	NORTH PORT	FL		08/11/2025	6.875	309,163		380,000
100228452	WEST DES MOINES	IA		08/11/2025	7.500	365,171		450,000
100228453	PARRISH	FL		08/11/2025	7.375	401,407		525,000
100228454	BIG BEAR CITY	CA		08/11/2025	7.250	591,967		750,000
100228455	GILBERT	AZ		08/11/2025	7.750	551,573		660,000
100228456	REDMOND	OR		08/11/2025	7.375	784,004		988,000
100228457	NORTH LAS VEGAS	NV		08/11/2025	5.500	312,816		430,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228458	SALEM	SC		08/11/2025	8.125	318,403		401,000
100228459	CARROLLTON	VA		08/11/2025	8.000	404,400		481,000
100228460	GRAND JUNCTION	CO		08/11/2025	7.625	289,589		375,000
100228461	AUBURN	AL		08/11/2025	7.625	259,594		310,000
100228462	HAW RIVER	NC		08/11/2025	7.125	295,109		365,000
100228463	BRIGANTINE	NJ		08/11/2025	7.250	505,517		650,000
100228464	WINCHESTER	CA		08/11/2025	5.875	501,069		657,500
100228465	LAS CRUCES	NM		08/11/2025	7.125	216,968		290,000
100228466	FRESNO	TX		08/11/2025	6.250	248,146		312,000
100228467	LAS CRUCES	NM		08/11/2025	7.125	219,212		293,000
100228468	CAPE CORAL	FL		08/11/2025	5.750	267,666		365,000
100228469	SEDRO WOOLLEY	WA		08/11/2025	7.375	548,142		665,000
100228470	STAR	ID		08/11/2025	5.999	316,230		407,000
100228471	MERIDIAN	ID		08/11/2025	6.250	367,931		471,000
100228472	JAMESTOWN	NC		08/11/2025	8.125	255,642		305,000
100228473	YAKIMA	WA		08/11/2025	7.500	287,419		345,000
100228474	INDIANAPOLIS	IN		08/11/2025	6.500	277,995		346,000
100228475	LELAND	NC		08/11/2025	5.625	211,770		282,000
100228476	LEBANON	TN		08/11/2025	5.750	216,627		286,000
100228477	OCALA	FL		08/11/2025	6.250	282,821		356,000
100228478	WAKE FOREST	NC		08/11/2025	5.750	225,745		310,600
100228479	KUNA	ID		08/11/2025	6.875	326,036		415,000
100228480	AUSTIN	TX		08/11/2025	6.990	299,188		400,000
100228481	RICHMOND	KY		08/11/2025	7.990	238,027		285,000
100228482	LIBERTY TWSP	OH		08/11/2025	7.625	421,613		507,000
100228483	FULSHEAR	TX		08/11/2025	6.875	277,678		340,000
100228484	OCONOMOWOC	WI		08/11/2025	8.000	403,091		480,000
100228485	BAKERSFIELD	CA		08/11/2025	7.490	304,012		365,000
100228486	SAINT LEONARD	MD		08/11/2025	7.625	274,458		330,000
100228487	BATON ROUGE	LA		08/11/2025	6.625	262,615		330,000
100228488	KENNESAW	GA		08/11/2025	7.625	296,628		355,000
100228489	OAK ISLAND	NC		08/11/2025	7.625	445,077		574,000
100228490	CRANSTON	RI		08/11/2025	7.459	482,103		625,000
100228491	CLIFTON	CO		08/11/2025	7.490	254,893		328,000
100228492	EL CAJON	CA		08/11/2025	7.375	728,225		1,021,989
100228493	LOUISVILLE	KY		08/11/2025	7.375	270,794		350,000
100228494	RIVERSIDE	CA		08/11/2025	6.990	454,437		600,000
100228495	LELAND	NC		08/11/2025	7.875	264,287		350,000
100228496	THOMASVILLE	GA		08/11/2025	7.490	254,254		352,000
100228497	ACTON	MA		08/11/2025	7.875	325,830		416,000
100228498	HOMESTEAD	FL		08/11/2025	7.375	308,156		398,000
100228499	ANNANDALE	MN		08/11/2025	7.000	418,123		549,000
100228500	TOMS RIVER	NJ		08/11/2025	7.375	471,129		620,000
100228501	ELLENSBURG	WA		08/11/2025	7.375	461,327		600,000
100228502	WEST DENNIS	MA		08/11/2025	7.375	728,880		944,000
100228503	TACOMA	WA		08/11/2025	7.625	276,246		365,000
100228504	OCALA	FL		08/11/2025	7.615	264,731		343,000
100228505	CHICAGO	IL		08/11/2025	7.500	387,309		500,000
100228506	FULSHEAR	TX		08/11/2025	5.750	224,906		320,000
100228507	COLUMBUS	OH		08/11/2025	5.750	268,561		375,000
100228508	RICHARDSON	TX		08/11/2025	7.125	324,955		740,000
100228509	MOUNTAIN HOME	ID		08/11/2025	6.875	266,402		349,000
100228510	EDGARTOWN	MA		08/11/2025	7.250	927,631		1,360,000
100228511	NEWARK	NJ		08/11/2025	6.990	474,015		670,000
100228512	PLACERVILLE	CA		08/11/2025	7.250	388,923		530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228513	NEWBERG	OR		08/11/2025	7.375	421,623		550,000
100228514	PORT CLINTON	OH		08/11/2025	7.375	357,572		465,000
100228515	STURTEVANT	WI		08/11/2025	7.750	316,957		405,000
100228516	SACRAMENTO	CA		08/11/2025	6.999	389,792		515,000
100228517	CONCORD	NC		08/11/2025	7.625	266,060		344,000
100228518	MADISON	AL		08/11/2025	6.375	265,734		380,000
100228519	SAINT AUGUSTINE	FL		08/11/2025	7.625	264,580		353,000
100228520	STEPHENS CITY	VA		08/11/2025	6.750	296,330		390,000
100228521	COLUMBUS	OH		08/11/2025	5.750	257,658		361,000
100228522	WASHINGTON	UT		08/11/2025	5.990	496,067		683,000
100228523	KNOXVILLE	TN		08/11/2025	7.375	303,270		390,000
100228524	MILWAUKEE	WI		08/11/2025	7.500	261,757		340,000
100228525	DOVER	NH		08/11/2025	7.250	443,435		600,000
100228526	JERSEY CITY	NJ		08/11/2025	7.125	697,781		910,000
100228527	OXNARD	CA		08/11/2025	6.990	761,606		1,000,000
100228528	ARLINGTON	VA		08/11/2025	6.999	390,161		550,000
100228529	WASHINGTON	UT		08/11/2025	5.990	437,708		607,000
100228530	HOWELL	NJ		08/11/2025	7.250	494,463		645,000
100228531	KERNERSVILLE	NC		08/11/2025	6.875	262,234		360,000
100228532	MARIETTA	GA		08/11/2025	7.125	285,712		370,000
100228533	ORLANDO	FL		08/11/2025	6.999	538,391		735,000
100228534	MURRIETA	CA		08/11/2025	7.375	768,530		1,150,000
100228535	SALEM	MA		08/11/2025	6.875	839,308		1,100,000
100228536	LYON STATION	PA		08/11/2025	6.875	253,206		330,000
100228537	OAK ISLAND	NC		08/11/2025	7.250	284,640		380,000
100228538	GRAND RAPIDS	MI		08/11/2025	7.490	312,337		415,000
100228539	PLAIN CITY	OH		08/11/2025	7.125	272,911		354,000
100228540	GLENDALE	CA		08/11/2025	6.999	1,129,343		1,478,000
100228541	WINCHESTER	VA		08/11/2025	7.500	277,386		362,000
100228542	WHEAT RIDGE	CO		08/11/2025	6.875	404,735		605,000
100228543	MYRTLE BEACH	SC		08/11/2025	7.125	292,994		390,000
100228544	NAMPA	ID		08/11/2025	7.375	679,258		875,000
100228545	CHICAGO	IL		08/11/2025	7.250	1,055,315		1,365,000
100228546	ROSEVILLE	CA		08/11/2025	5.750	453,720		651,000
100228547	WEST COLUMBIA	SC		08/11/2025	7.250	239,464		308,000
100228548	MELISSA	TX		08/11/2025	6.875	233,378		319,000
100228549	CHICAGO	IL		08/11/2025	6.875	434,651		570,000
100228550	PALMER	AK		08/11/2025	6.875	393,540		516,000
100228551	FREDERICK	MD		08/11/2025	6.990	333,502		438,000
100228552	BENTONVILLE	AR		08/11/2025	7.250	440,627		572,000
100228553	MORRISVILLE	PA		08/11/2025	7.490	301,045		385,000
100228554	SIERRA VISTA	AZ		08/11/2025	7.625	268,376		354,000
100228555	GARDEN GROVE	CA		08/11/2025	7.125	1,380,776		1,870,000
100228556	NORTH BERGEN	NJ		08/11/2025	6.990	711,244		960,000
100228557	CEDAR CITY	UT		08/11/2025	7.375	255,741		356,500
100228558	BIG LAKE	MN		08/11/2025	7.250	355,335		460,000
100228559	HAMPSTEAD	NC		08/11/2025	6.999	246,473		320,000
100228560	LAS VEGAS	NV		08/11/2025	6.875	656,526		860,000
100228561	MELISSA	TX		08/11/2025	6.875	272,501		363,000
100228562	ST GEORGE	UT		08/11/2025	7.125	404,312		622,000
100228563	CONCORD	NC		08/11/2025	7.625	309,410		410,000
100228564	ANNA	TX		08/11/2025	6.875	253,378		334,000
100228565	AUBREY	TX		08/11/2025	7.250	411,667		540,000
100228566	FAYETTEVILLE	AR		08/11/2025	7.250	272,905		365,000
100228567	SAINT JOHN	IN		08/11/2025	5.990	224,505		312,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228568	NAPLES	FL		08/11/2025	7.375	822,184		1,140,000
100228569	LAKEWOOD	NJ		08/11/2025	7.125	577,007		750,000
100228570	WEST VALLEY CITY	UT		08/11/2025	6.990	368,018		480,000
100228571	WALLA WALLA	WA		08/11/2025	7.375	432,870		560,000
100228572	KITTY HAWK	NC		08/11/2025	7.250	603,683		780,000
100228573	CHARLOTTE	NC		08/11/2025	7.500	279,868		364,000
100228574	BUFORD	GA		08/11/2025	8.000	323,127		413,000
100228575	BOCA RATON	FL		08/11/2025	7.250	729,918		940,000
100228576	ATLANTA	GA		08/11/2025	7.625	304,473		415,000
100228577	ROSEVILLE	CA		08/11/2025	5.750	374,993		530,000
100228578	LYNCHBURG	VA		08/11/2025	6.990	246,851		326,000
100228579	CHULA VISTA	CA		08/11/2025	6.875	566,337		770,000
100228580	BIXBY	OK		08/11/2025	7.125	282,277		392,000
100228581	ETOILE	TX		08/11/2025	7.500	297,551		388,000
100228582	TAVARES	FL		08/11/2025	6.750	252,094		337,000
100228583	GULF SHORES	AL		08/11/2025	7.500	390,092		656,000
100228584	SEVIERVILLE	TN		08/11/2025	7.625	403,249		540,000
100228585	PARRISH	FL		08/11/2025	7.000	282,632		375,000
100228586	WALESKA	GA		08/11/2025	6.500	279,719		370,000
100228587	LA QUINTA	CA		08/11/2025	6.999	311,417		405,000
100228588	CLOVIS	CA		08/11/2025	6.999	414,669		560,000
100228589	JERSEY CITY	NJ		08/11/2025	7.125	443,094		575,000
100228590	ACWORTH	GA		08/11/2025	6.875	282,458		375,000
100228591	SOUTH PALM BEACH	FL		08/11/2025	6.990	615,162		935,000
100228592	THREE BRIDGES	NJ		08/11/2025	6.990	255,694		352,000
100228593	HILTON HEAD ISLAND	SC		08/11/2025	7.250	402,992		600,000
100228594	QUEEN CREEK	AZ		08/11/2025	7.000	702,560		915,000
100228595	CAMDENTON	MO		08/11/2025	7.250	311,052		405,000
100228596	PLANO	TX		08/11/2025	6.990	382,666		530,000
100228597	HILTON HEAD ISLAND	SC		08/11/2025	7.250	751,671		970,000
100228598	KAPOLEI	HI		08/11/2025	5.500	523,034		740,000
100228599	LOGAN	UT		08/11/2025	6.875	361,588		530,000
100228600	PHILADELPHIA	PA		08/11/2025	6.750	274,333		359,000
100228601	LANCASTER	PA		08/11/2025	7.490	265,491		338,000
100228602	AMERICAN FORK	UT		08/11/2025	5.990	249,394		405,000
100228603	RENO	NV		08/11/2025	6.990	576,148		750,000
100228604	GLENDALE	AZ		08/11/2025	7.125	506,418		675,000
100228605	EAST PALO ALTO	CA		08/11/2025	6.750	689,288		968,000
100228606	CASTAIC	CA		08/11/2025	7.000	595,439		775,000
100228607	AUBURN	WA		08/11/2025	6.875	616,084		810,000
100228608	HURRICANE	UT		08/11/2025	6.999	403,281		525,000
100228609	BOWIE	MD		08/11/2025	6.999	338,044		450,000
100228610	SCHAUMBURG	IL		08/11/2025	6.990	317,518		413,000
100228611	WILLOW SPRING	NC		08/11/2025	7.250	240,315		319,000
100228612	ATLANTA	GA		08/11/2025	6.750	320,848		441,000
100228613	MERIDIAN	ID		08/11/2025	6.624	351,460		470,000
100228614	GRAND PRAIRIE	TX		08/11/2025	6.875	235,005		315,000
100228615	RICHMOND	VA		08/11/2025	6.990	346,247		460,000
100228616	RALEIGH	NC		08/11/2025	6.624	251,700		330,000
100228617	ROANOKE	VA		08/11/2025	7.000	260,506		344,500
100228618	SOUTHPORT	NC		08/11/2025	7.625	296,903		385,000
100228619	MANTECA	CA		08/11/2025	7.125	488,870		634,000
100228620	PILOT POINT	TX		08/11/2025	7.625	238,804		317,000
100228621	ROYSE CITY	TX		08/11/2025	7.625	260,291		332,000
100228622	PORTLAND	OR		08/11/2025	7.000	346,232		460,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228623	FORT WORTH	TX		08/11/2025	6.625	229,522		307,000
100228624	CENTERTON	AR		08/11/2025	6.875	242,659		315,000
100228625	FRANKLIN	IN		08/11/2025	6.990	255,189		330,000
100228626	LAS VEGAS	NV		08/11/2025	7.375	605,533		805,000
100228627	STEPHENSON	VA		08/11/2025	6.875	347,141		455,000
100228628	FORNEY	TX		08/11/2025	6.990	210,430		343,000
100228629	FLAGSTAFF	AZ		08/11/2025	7.000	308,931		410,000
100228630	GRANGER	IN		08/11/2025	7.000	240,030		318,000
100228631	MYRTLE BEACH	SC		08/11/2025	5.750	200,988		320,000
100228632	LIBBY	MT		08/11/2025	6.500	284,202		376,000
100228633	RALEIGH	NC		08/11/2025	6.750	350,697		460,800
100228634	ROYSE CITY	TX		08/11/2025	5.750	232,223		327,000
100228635	HERCULES	CA		08/11/2025	7.000	557,238		735,000
100228636	SEVIERVILLE	TN		08/11/2025	7.250	414,531		535,000
100228637	WESTERN SPRINGS	IL		08/11/2025	7.250	547,025		705,000
100228638	SUNLAND	CA		08/11/2025	6.750	487,341		650,000
100228639	HACKETTSTOWN	NJ		08/11/2025	6.875	389,743		509,000
100228640	WAUKEE	IA		08/11/2025	5.750	186,825		265,000
100228641	LEBANON	TN		08/11/2025	5.750	190,418		270,000
100228642	FUQUAY VARINA	NC		08/11/2025	5.750	258,116		357,000
100228643	WENDELL	NC		08/11/2025	5.750	218,796		310,000
100228644	MUNDELEIN	IL		08/11/2025	7.125	256,829		331,000
100228645	TAMPA	FL		08/11/2025	5.990	247,007		335,000
100228646	CHARLOTTE	NC		08/11/2025	6.250	331,131		452,000
100228647	WINTER GARDEN	FL		08/11/2025	6.500	583,550		770,000
100228648	WELLSBORO	PA		08/11/2025	6.750	305,424		402,000
100228649	MILLVILLE	DE		08/11/2025	6.875	401,717		530,000
100228650	TODD	PA		08/11/2025	6.875	238,816		325,000
100228651	BREVARD	NC		08/11/2025	6.990	294,601		400,000
100228652	CHICO	CA		08/11/2025	6.750	317,333		449,000
100228653	WILLIAMSBURG	VA		08/11/2025	6.875	269,397		354,100
100228654	SAINT GEORGE	UT		08/11/2025	6.990	419,621		670,000
100228655	FREEDOM	NH		08/11/2025	7.125	373,174		485,000
100228656	MORRIS PLAINS	NJ		08/11/2025	6.875	501,307		655,000
100228657	MILLVILLE	DE		08/11/2025	7.125	421,293		565,000
100228658	ARGYLE	TX		08/11/2025	7.125	330,336		447,000
100228659	FALLING WATERS	WV		08/11/2025	7.000	250,883		335,000
100228660	WINDHAM	VT		08/11/2025	7.375	331,515		425,000
100228661	SUMMERVILLE	SC		08/11/2025	7.625	139,731		425,000
100228662	YANTIS	TX		08/11/2025	7.500	636,313		843,500
100228663	BOISE	ID		08/11/2025	7.375	338,924		445,000
100228664	OCEAN CITY	MD		08/11/2025	7.125	578,235		750,000
100228665	OCEAN PINES	MD		08/11/2025	7.625	380,424		495,000
100228666	HAYWARD	CA		08/11/2025	7.250	525,517		816,000
100228667	CLARKSVILLE	TN		08/11/2025	6.875	314,027		465,000
100228668	SEATTLE	WA		08/11/2025	7.125	505,975		785,000
100228669	LOS ANGELES	CA		08/11/2025	7.375	985,756		1,360,000
100228670	GIG HARBOR	WA		08/11/2025	6.875	528,747		810,000
100228671	SURFSIDE BCH	SC		08/11/2025	7.375	330,154		540,000
100228672	HUMMELSTOWN	PA		08/11/2025	6.250	203,515		297,000
100228673	WALNUT	CA		08/11/2025	6.875	820,317		1,160,000
100228674	SCOTTSDALE	AZ		08/11/2025	6.999	274,972		425,000
100228675	TOMS RIVER	NJ		08/11/2025	6.875	347,112		535,000
100228676	LAS VEGAS	NV		08/11/2025	6.990	354,856		569,000
100228677	LAS VEGAS	NV		08/11/2025	6.875	328,936		460,000

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100228678	RALEIGH	NC		08/11/2025	6.624	268,673		417,000
100228679	RICHMOND	TX		08/11/2025	6.875	276,960		390,000
100228680	OCEAN CITY	MD		08/11/2025	7.125	288,964		459,997
100228681	SEASIDE HEIGHTS	NJ		08/11/2025	6.990	294,708		445,000
100228682	WASHINGTON	UT		08/11/2025	5.875	372,773		550,000
100228683	PORTLAND	OR		08/11/2025	7.125	330,033		535,000
100228684	LOCUST	NC		08/11/2025	6.624	262,919		370,000
100228685	OSSEO	MN		08/11/2025	6.999	247,032		362,000
100228686	PARK CITY	UT		08/11/2025	6.999	720,350		1,030,000
100228687	LAKE ELMO	MN		08/11/2025	7.625	371,168		557,000
100228688	CASA GRANDE	AZ		08/11/2025	7.125	245,211		340,000
100228689	CHATSWORTH	CA		08/11/2025	6.750	604,187		875,000
100228690	LONG POND	PA		08/11/2025	6.875	297,552		417,000
100228691	EL CAJON	CA		08/11/2025	6.625	752,712		1,150,000
100228692	SAN DIEGO	CA		08/11/2025	6.875	531,313		745,000
100228693	AURORA	IL		08/11/2025	6.750	284,710		401,000
100228694	FRANKLIN	TN		08/11/2025	6.990	430,305		628,000
100228695	BUFORD	GA		08/11/2025	5.750	281,961		416,000
100228696	FORT MILL	SC		08/11/2025	7.000	338,360		486,000
100228697	PRINCETON	TX		08/11/2025	7.000	246,894		341,000
100228698	HILLTOP LAKES	TX		08/11/2025	7.250	376,440		520,000
100228699	FORT LAUDERDALE	FL		08/11/2025	7.375	838,634		1,200,000
100228700	CHARLOTTE	NC		08/11/2025	6.875	271,946		395,000
100228701	PAWLEYS ISLAND	SC		08/11/2025	7.000	690,251		1,075,000
100228702	NAMPA	ID		08/11/2025	6.500	299,583		497,000
100228703	SARATOGA SPRINGS	UT		08/11/2025	5.990	305,987		455,000
100228704	TEXAS CITY	TX		08/11/2025	6.375	366,738		525,000
100228705	RONALD	WA		08/11/2025	6.750	746,070		1,100,000
100228706	FLETCHER	NC		08/11/2025	6.875	308,359		502,000
100228707	YUCCA VALLEY	CA		08/11/2025	6.875	314,695		440,000
100228708	SEBASTIAN	FL		08/11/2025	7.375	439,432		632,000
100228709	ELEPHANT BUTTE	NM		08/11/2025	7.125	261,594		375,000
100228710	GALVESTON	TX		08/11/2025	7.500	424,703		594,000
100228711	HOUSTON	TX		08/11/2025	7.125	303,063		420,000
100228712	ORIENTAL	NC		08/11/2025	7.375	284,998		390,000
100228713	DACULA	GA		08/11/2025	6.990	268,139		415,000
100228714	MARGATE CITY	NJ		08/11/2025	6.875	784,997		1,200,000
100228715	MANTECA	CA		08/11/2025	7.750	609,683		845,000
100228716	DALLAS	TX		08/11/2025	7.750	341,806		555,000
100228717	CLOVIS	CA		08/11/2025	7.125	303,063		419,000
100228718	SIMPSONVILLE	SC		08/11/2025	8.125	390,356		465,000
100228719	GRETNA	NE		08/11/2025	5.750	190,227		283,000
100228720	PRESCOTT VALLEY	AZ		08/11/2025	6.624	407,653		580,000
100228721	OCEAN CITY	MD		08/11/2025	6.750	371,547		490,000
100228722	ATLANTA	GA		08/11/2025	6.750	303,168		413,000
100228723	TUCSON	AZ		08/11/2025	6.875	235,617		310,000
100228724	FORT LAUDERDALE	FL		08/11/2025	7.375	624,656		810,000
100228725	POOLER	GA		08/11/2025	7.125	296,718		399,000
100228726	MILILANI	HI		08/11/2025	6.750	315,226		420,000
100228727	EDISON	NJ		08/11/2025	6.624	534,829		710,000
100228728	SACRAMENTO	CA		08/11/2025	7.375	433,648		580,000
100228729	CHARLOTTE	NC		08/11/2025	7.125	253,145		360,000
100228730	MARS	PA		08/11/2025	6.875	256,474		340,000
100228731	PRICE	UT		08/11/2025	7.875	301,911		390,000
100228732	PRINCETON	TX		08/11/2025	6.875	245,400		381,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100228733	NORTH MYRTLE BEACH	SC		08/11/2025	7.875	432,946		535,000
100228734	BERLIN	MD		08/11/2025	7.490	275,591		356,000
100228735	VIRGINIA BEACH	VA		08/11/2025	7.375	288,381		383,000
100228736	RIVERVIEW	FL		08/11/2025	7.375	273,015		354,000
100228737	GOOSE CREEK	SC		08/11/2025	7.624	236,270		302,000
100228738	CROWN POINT	IN		08/11/2025	7.490	257,515		350,000
100228739	FORT WORTH	TX		08/12/2025	7.875	318,980		415,000
100228740	NASHVILLE	TN		08/12/2025	7.875	252,426		315,000
100228741	SARASOTA	FL		08/12/2025	7.250	471,100		631,200
100228742	SANTA ROSA	CA		08/12/2025	7.500	567,000		675,000
100228743	PINECREST	FL		08/12/2025	6.875	1,598,153		2,100,000
100228744	SANTA ANA	CA		08/12/2025	7.875	1,082,854		1,405,000
100228745	BROOKLYN	NY		08/12/2025	7.125	612,816		810,000
100228746	NORTH HOLLYWOOD	CA		08/12/2025	7.750	630,000		750,000
100228747	ARTESIA	CA		08/12/2025	6.875	890,403		1,275,000
100228748	WOODMERE	NY		08/12/2025	7.500	829,906		1,015,000
100228749	SPRING VALLEY	NY		08/12/2025	7.375	651,903		910,000
100228750	SAN JOSE	CA		08/12/2025	7.000	1,821,317		2,350,000
100228751	SOUTH KINGSTOWN	RI		08/12/2025	7.250	616,186		742,000
100228752	ALISO VIEJO	CA		08/12/2025	6.875	822,977		1,300,000
100228753	CHANDLER	AZ		08/12/2025	7.125	1,284,533		1,550,000
100228754	HONOLULU	HI		08/12/2025	7.250	1,521,865		1,860,000
100228755	ZIONSVILLE	IN		08/12/2025	7.125	584,938		725,000
100228756	DENVER	CO		08/12/2025	7.125	568,697		940,000
100228757	LAGUNA HILLS	CA		08/12/2025	6.875	2,263,049		3,175,000
100228758	NAPLES	FL		08/12/2025	7.875	195,510		266,000
100228759	ARLETA	CA		08/12/2025	7.375	719,058		895,000
100228763	LEVITTOWN	NY		08/12/2025	7.125	456,025		650,000
100228764	MIAMI	FL		08/12/2025	7.375	204,153		265,000
100228765	MORENO VALLEY	CA		08/12/2025	6.875	483,721		600,000
100228766	BELLE GLADE	FL		08/12/2025	7.375	217,714		345,000
100228767	WHITTIER	CA		08/12/2025	8.500	1,249,500		1,400,000
100228769	LOS ANGELES	CA		08/12/2025	6.990	587,426		835,000
100228771	PUYALLUP	WA		08/12/2025	6.625	643,822		870,000
100228772	RANCHO SANTA MARGARITA	CA		08/12/2025	7.500	607,635		742,000
100228773	SIMI VALLEY	CA		08/12/2025	7.500	1,111,675		1,325,000
100228774	NORTH RICHLAND HILLS	TX		08/12/2025	7.375	183,173		348,000
100228776	SACRAMENTO	CA		08/12/2025	7.250	209,049		420,000
100228778	BOCA RATON	FL		08/12/2025	8.500	218,268		290,000
100228779	HOLLYWOOD	FL		08/12/2025	7.500	386,113		530,000
100228780	SANTA MARIA	CA		08/12/2025	7.500	489,931		705,000
100228782	PHOENIX	AZ		08/12/2025	7.250	251,137		375,000
100228783	POMPANO BEACH	FL		08/12/2025	7.125	603,796		975,000
100228784	FRANKLIN	TN		08/12/2025	6.999	1,979,289		2,440,000
100228785	CATHEDRAL CITY	CA		08/12/2025	7.990	250,141		300,000
100228786	ESCONDIDO	CA		08/12/2025	6.999	703,748		1,375,000
100228787	LONG BEACH	CA		08/12/2025	6.875	686,214		835,000
100228788	SAN LORENZO	CA		08/12/2025	8.750	841,862		950,000
100228790	ORLANDO	FL		08/12/2025	7.875	551,250		810,000
100228791	GILCHRIST	TX		08/12/2025	7.750	203,923		274,000
100228792	PASADENA	CA		08/12/2025	6.999	2,799,141		3,800,000
100228793	DIXON	CA		08/12/2025	6.999	424,845		725,000
100228794	PALM DESERT	CA		08/12/2025	6.999	290,619		557,000
100228795	SAN DIEGO	CA		08/12/2025	7.250	953,500		1,142,000
100228797	GREENACRES	FL		08/12/2025	8.625	126,000		166,000

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100228798	HIRAM	GA		08/12/2025	6.500	184,128		238,000
100228799	RANCHO SANTA MARGARITA	CA		08/12/2025	7.125	1,288,355		1,550,000
100228800	KISSIMMEE	FL		08/12/2025	7.875	253,575		324,000
100228801	MISSION VIEJO	CA		08/12/2025	7.500	1,092,000		1,300,000
100228802	INDIAN LAND	SC		08/12/2025	8.375	300,720		360,000
100228803	FORT WORTH	TX		08/12/2025	8.250	453,600		485,000
100228804	KISSIMMEE	FL		08/12/2025	7.375	166,028		223,000
100228805	LAKEWOOD	CA		08/12/2025	6.999	1,618,580		2,560,000
100228807	GLENVILLE	NC		08/12/2025	7.875	735,488		903,000
100228808	NOKOMIS	FL		08/12/2025	7.875	355,180		435,000
100228809	CHICAGO	IL		08/12/2025	7.125	253,502		445,000
100228810	STEVENSVILLE	MI		08/12/2025	7.125	182,140		310,000
100228811	AUBURN	AL		08/12/2025	7.125	232,746		300,000
100228812	NEWNAN	GA		08/12/2025	7.250	249,017		330,000
100228813	RATHDRUM	ID		08/12/2025	6.125	376,424		504,000
100228814	BELMONT	NC		08/12/2025	6.875	231,128		305,000
100228815	SEASIDE HEIGHTS	NJ		08/12/2025	7.875	398,133		545,000
100228816	NEWNAN	GA		08/12/2025	7.250	165,736		240,000
100228817	ROSEVILLE	MN		08/12/2025	7.250	318,109		410,000
100228818	TUCSON	AZ		08/12/2025	5.875	291,062		390,000
100228819	CHICO	CA		08/12/2025	6.500	203,171		335,000
100228820	PLANO	TX		08/12/2025	6.575	467,339		615,000
100228821	NIPOMO	CA		08/12/2025	6.875	368,978		730,000
100228822	COVINGTON	LA		08/12/2025	7.125	216,615		280,000
100228823	TACOMA	WA		08/12/2025	7.990	621,791		875,000
100228824	DEPOE BAY	OR		08/12/2025	6.875	283,645		585,000
100228825	JERSEY CITY	NJ		08/12/2025	6.625	302,855		440,000
100228826	SAINT AUGUSTINE	FL		08/12/2025	6.875	212,022		295,000
100228827	NORTH BEND	WA		08/12/2025	7.875	465,796		596,600
100228828	GROVER BEACH	CA		08/12/2025	7.625	619,747		820,000
100228829	ELK RIVER	MN		08/12/2025	7.625	285,004		354,000
100228830	STEVENSVILLE	MT		08/12/2025	7.990	532,098		606,000
100228831	MERIDIAN	ID		08/12/2025	6.875	449,911		587,000
100228832	SANTA ROSA	CA		08/12/2025	6.625	700,799		920,000
100228833	KANNAPOLIS	NC		08/12/2025	7.250	221,291		280,000
100228834	MAYS LANDING	NJ		08/12/2025	7.750	327,652		420,000
100228835	DOVER	NH		08/12/2025	7.625	402,858		525,000
100228836	ELLENVILLE	NY		08/12/2025	7.125	349,977		500,000
100228837	POINCIANA	FL		08/12/2025	7.625	389,728		475,000
100228838	CAPE CORAL	FL		08/12/2025	7.125	226,999		359,000
100228839	MILFORD	CT		08/12/2025	6.990	347,096		460,000
100228840	MURPHY	NC		08/12/2025	7.250	208,877		400,800
100228841	OSTERVILLE	MA		08/12/2025	6.990	391,058		840,000
100228842	WOONSOCKET	RI		08/12/2025	7.625	526,726		705,000
100228843	AURORA	IL		08/12/2025	6.990	223,109		295,000
100228844	SAN ANTONIO	TX		08/12/2025	6.575	193,277		255,000
100228845	HARRISBURG	PA		08/12/2025	7.750	178,627		215,000
100228846	HOBOKEN	NJ		08/12/2025	6.990	994,365		1,370,000
100228847	BERKLEY	MA		08/12/2025	7.125	419,880		735,000
100228848	TAUNTON	MA		08/12/2025	7.375	529,162		750,000
100228849	GLENVILLE	NC		08/12/2025	6.375	393,057		812,000
100228850	PELHAM	NY		08/12/2025	7.375	849,285		1,100,000
100228851	SAN JOSE	CA		08/12/2025	7.250	1,372,652		1,800,000
100228852	SOUTHAMPTON	NY		08/12/2025	7.125	1,231,523		1,950,000
100228853	HAMDEN	CT		08/12/2025	7.500	378,047		525,000

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100228854	HOUSTON	TX		08/12/2025	7.625	218,838		283,000
100228855	ANCHORAGE	AK		08/12/2025	7.250	253,229		355,000
100228856	TUCSON	AZ		08/12/2025	7.250	165,724		265,000
100228857	NARRAGANSETT	RI		08/12/2025	7.250	399,504		935,000
100228858	RICHLAND	WA		08/12/2025	7.125	302,057		399,000
100228859	HARRISBURG	PA		08/12/2025	6.990	161,265		225,000
100228860	ESTERO	FL		08/12/2025	7.375	492,058		800,000
100228861	BRICK	NJ		08/12/2025	7.990	531,947		670,000
100228862	TOMS RIVER	NJ		08/12/2025	7.750	329,243		415,000
100228863	BARNEGAT	NJ		08/12/2025	7.750	390,476		510,000
100228864	HOBOKEN	NJ		08/12/2025	6.990	500,729		650,000
100228865	TAUNTON	MA		08/12/2025	7.250	617,170		860,000
100228866	FRANCESTOWN	NH		08/12/2025	7.750	223,736		290,000
100228867	HOBOKEN	NJ		08/12/2025	7.125	463,545		675,000
100228868	WAILUKU	HI		08/12/2025	6.990	825,902		1,450,000
100228869	HEREFORD	AZ		08/12/2025	7.990	225,351		246,000
100228870	HIGHLAND PARK	IL		08/12/2025	7.875	325,716		371,000
100228871	NORTH CAPE MAY	NJ		08/12/2025	7.125	155,710		445,000
100228872	NEW BRUNSWICK	NJ		08/12/2025	7.375	292,871		380,000
100228873	FRISCO	CO		08/12/2025	7.125	299,547		1,430,000
100228874	MINNEAPOLIS	MN		08/12/2025	7.250	198,680		360,000
100228875	STATE COLLEGE	PA		08/12/2025	7.250	284,674		423,000
100228876	LA QUINTA	CA		08/12/2025	7.990	329,858		500,000
100228877	CHANDLER	AZ		08/12/2025	7.375	207,588		270,000
100228878	OCEAN CITY	NJ		08/12/2025	6.500	505,677		1,214,000
100228879	MILFORD	CT		08/12/2025	6.990	653,035		853,000
100228880	TALLAHASSEE	FL		08/12/2025	7.125	219,354		285,000
100228881	LA QUINTA	CA		08/12/2025	7.125	670,923		875,000
100228882	TALLAHASSEE	FL		08/12/2025	7.375	200,971		277,000
100228883	ROCKVILLE	MD		08/12/2025	7.250	209,080		840,000
100228884	NIPOMO	CA		08/12/2025	6.990	233,873		451,000
100228885	JERSEY CITY	NJ		08/12/2025	7.625	671,482		870,000
100228886	MYRTLE BEACH	SC		08/12/2025	8.125	735,107		931,000
100228887	FORKED RIVER	NJ		08/12/2025	7.125	259,068		475,000
100228888	RANCHO MIRAGE	CA		08/12/2025	7.375	415,004		1,225,000
100228889	OCEAN	NJ		08/12/2025	6.875	180,565		980,000
100228890	TAUNTON	MA		08/12/2025	7.375	492,782		652,000
100228891	MIDDLETOWN	NY		08/12/2025	7.625	334,377		403,000
100228892	FULSHEAR	TX		08/12/2025	6.750	766,514		1,350,000
100228893	NEWNAN	GA		08/12/2025	7.250	249,017		325,000
100228894	BEND	OR		08/12/2025	6.625	609,961		1,110,000
100228895	HESPERIA	CA		08/12/2025	6.750	304,682		500,000
100228896	SANTA ROSA	CA		08/12/2025	5.990	537,224		745,000
100228897	PORT WENTWORTH	GA		08/12/2025	6.500	326,897		370,000
100228898	DEERING	NH		08/12/2025	7.875	263,173		340,000
100228899	ALLENTOWN	PA		08/12/2025	7.500	196,500		250,000
100228900	SANTA MARIA	CA		08/12/2025	6.375	332,079		600,000
100228901	HAMDEN	CT		09/10/2025	7.500	352,822		452,000
100228903	MCDONOUGH	GA		09/10/2025	7.000	497,854		685,000
100228904	HOOVER	AL		09/10/2025	7.250	307,157		393,000
100228905	KOKOMO	IN		09/10/2025	6.875	106,318		157,000
100228906	FLAGSTAFF	AZ		09/10/2025	7.000	486,069		600,000
100228907	PORT ORCHARD	WA		09/10/2025	8.000	787,969		920,000
100228908	BALTIMORE	MD		09/10/2025	8.250	401,625		425,000
100228911	HILDEBRAN	NC		09/10/2025	7.000	153,362		278,000

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100228912	KOKOMO	IN		09/10/2025	6.875	110,566		163,000
100228914	TOLEDO	OH		09/10/2025	7.500	310,013		375,000
100228915	MESA	AZ		09/10/2025	7.375	159,600		245,000
100228917	ENCINITAS	CA		09/10/2025	7.375	2,625,000		5,500,000
100228918	DECATUR	GA		09/10/2025	7.000	309,604		664,000
100228919	RANCHO SANTA FE	CA		09/10/2025	7.375	2,315,250		3,220,000
100228920	SEATTLE	WA		09/10/2025	7.250	527,277		750,000
100228922	WEEHAWKEN	NJ		09/10/2025	7.250	610,428		1,175,000
100228923	HIALEAH	FL		09/10/2025	7.375	420,192		506,000
100228924	NORTHBROOK	IL		09/10/2025	7.000	833,460		1,101,000
100228926	MIAMI	FL		09/10/2025	6.625	602,794		775,000
100228927	MESA	AZ		09/10/2025	7.875	369,633		542,000
100228928	LEE	MA		09/10/2025	7.375	336,357		445,000
100228930	HOUSTON	TX		09/10/2025	7.125	295,165		358,000
100228931	RIDGEFIELD	WA		09/10/2025	7.375	1,639,025		1,885,000
100228934	LONG BEACH	CA		09/10/2025	6.875	689,159		1,305,000
100228935	WHITES CREEK	TN		09/10/2025	7.500	162,219		378,000
100228936	GLENN HEIGHTS	TX		09/10/2025	6.750	274,072		410,000
100228938	FONTANA	CA		09/10/2025	7.250	273,532		695,500
100228939	BRIELLE	NJ		09/10/2025	7.000	727,875		2,300,000
100228940	NEWPORT BEACH	CA		09/10/2025	7.125	924,337		2,600,000
100228941	WASHINGTON	DC		09/10/2025	7.625	678,379		808,000
100228942	MIDLOTHIAN	VA		09/10/2025	6.875	806,125		980,000
100228944	CREST HILL	IL		09/10/2025	7.125	258,917		388,000
100228946	PARADISE	CA		09/10/2025	7.250	311,720		465,000
100228947	LILBURN	GA		09/10/2025	7.250	491,746		586,000
100228948	PASO ROBLES	CA		09/10/2025	7.500	559,650		833,000
100228950	YOUNGSVILLE	LA		09/10/2025	6.625	811,138		1,026,000
100228951	SOUTHGATE	MI		09/10/2025	7.500	163,806		250,000
100228952	LAS VEGAS	NV		09/10/2025	7.375	542,533		700,000
100228953	SCOTTSDALE	AZ		09/10/2025	7.125	596,673		825,000
100228954	MIAMI	FL		09/10/2025	6.625	285,740		423,000
100228957	WYLIE	TX		09/10/2025	7.625	277,200		330,000
100228959	GAINESVILLE	FL		09/10/2025	6.750	345,407		464,000
100228960	PLANTATION	FL		09/10/2025	6.750	322,058		420,000
100228962	ALPHARETTA	GA		09/10/2025	7.375	105,000		685,000
100228963	DALLAS	TX		09/10/2025	7.875	192,465		240,000
100228965	QUEEN CREEK	AZ		09/10/2025	7.750	549,570		675,000
100228968	NORTH HIGHLANDS	CA		09/10/2025	7.000	335,273		440,000
100228970	WASHINGTON	DC		09/10/2025	8.000	483,582		750,000
100228971	LAKE STEVENS	WA		09/10/2025	7.125	329,081		670,000
100228974	BOCA RATON	FL		09/10/2025	7.500	666,936		798,000
100228978	HUNTSVILLE	AL		09/10/2025	7.625	156,632		215,000
100228979	WALLINGFORD	CT		09/10/2025	8.375	360,896		382,000
100228980	BERKELEY	CA		09/10/2025	7.250	1,162,615		1,500,000
100228983	TWENTYNINE PALMS	CA		09/10/2025	7.875	359,100		380,000
100228986	NEW LEXINGTON	OH		09/10/2025	7.500	102,722		146,000
100228988	MARRERO	LA		09/10/2025	7.375	177,549		230,000
100228990	UPLAND	CA		09/10/2025	7.375	951,300		1,395,000
100228992	ENCINITAS	CA		09/10/2025	8.000	1,496,250		2,070,000
100228993	MIDLAND	TX		09/10/2025	7.250	284,551		349,000
100228995	SAN CLEMENTE	CA		09/10/2025	7.250	1,784,970		2,150,000
100228998	WALNUT CREEK	CA		09/10/2025	6.625	693,137		850,000
100228999	AURORA	CO		09/10/2025	7.125	363,816		535,000
100229000	ROSENBERG	TX		09/10/2025	7.000	156,156		407,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229001	SPOKANE	WA		09/10/2025	7.000	256,208		350,000
100229002	CHUGIAK	AK		08/14/2025	7.907	367,654		399,000
100229003	LAKEWOOD RANCH	FL		08/14/2025	7.999	576,620		626,000
100229004	MARYVILLE	TN		08/14/2025	7.990	300,814		360,000
100229005	AURORA	CO		08/14/2025	6.997	434,973		535,000
100229006	LADSON	SC		08/14/2025	7.250	462,637		505,000
100229007	AUSTIN	TX		08/14/2025	7.825	434,264		525,000
100229008	LIVE OAK	FL		08/14/2025	8.000	324,207		356,000
100229009	HUBBARD	OR		08/14/2025	8.000	313,279		355,000
100229010	CAPE CORAL	FL		08/14/2025	7.249	391,824		435,000
100229011	FORT WORTH	TX		08/14/2025	7.624	294,412		315,000
100229012	FORT LAUDERDALE	FL		08/14/2025	7.625	331,213		379,000
100229013	OAKLAND PARK	FL		08/14/2025	7.749	361,301		451,000
100229014	SARASOTA	FL		08/14/2025	7.551	369,575		420,000
100229015	NEW RIVER	AZ		08/14/2025	7.474	318,566		385,000
100229016	NORTH LAUDERDALE	FL		08/14/2025	8.125	347,029		395,000
100229017	TUCSON	AZ		08/14/2025	8.125	727,416		915,000
100229018	KISSIMMEE	FL		08/14/2025	7.624	333,700		360,000
100229019	PINEHURST	NC		08/14/2025	7.750	373,830		500,000
100229020	ANN ARBOR	MI		08/14/2025	7.375	485,092		553,000
100229021	SAINT AUGUSTINE	FL		08/14/2025	7.842	474,326		550,000
100229022	MONCKS CORNER	SC		08/14/2025	7.250	302,824		330,000
100229023	HILLSBORO BEACH	FL		08/14/2025	8.000	655,699		740,000
100229024	CLERMONT	FL		08/14/2025	7.813	308,967		360,000
100229025	DOVER	DE		08/14/2025	7.990	325,632		350,000
100229026	CHINO	CA		08/14/2025	7.500	654,325		720,000
100229027	EAST POINT	GA		08/14/2025	7.699	462,522		505,000
100229028	GLENDALE	AZ		08/14/2025	8.125	537,919		615,000
100229029	ATLANTIC BEACH	NC		08/14/2025	8.125	514,003		590,000
100229030	VENICE	FL		08/14/2025	7.853	360,506		435,000
100229031	WATERLOO	SC		08/14/2025	7.420	350,537		380,000
100229032	VONORE	TN		08/14/2025	7.375	721,013		796,000
100229033	BRADENTON	FL		08/14/2025	7.125	637,081		695,000
100229034	SARASOTA	FL		08/14/2025	7.375	540,479		665,000
100229035	ORANGE PARK	FL		08/14/2025	7.375	559,105		681,000
100229036	ROGERS	MN		08/14/2025	7.875	380,037		465,000
100229037	NORTH BEACH	MD		08/14/2025	7.999	332,577		400,000
100229038	VERO BEACH	FL		08/14/2025	7.875	456,542		525,000
100229039	HILLSBORO	VA		08/14/2025	8.125	444,473		540,000
100229040	SPRINGFIELD	OR		08/14/2025	7.900	780,601		870,000
100229041	COLUMBIAVILLE	MI		08/14/2025	8.000	318,663		345,000
100229042	RESCUE	CA		08/14/2025	8.125	807,928		980,000
100229043	SAN ANTONIO	TX		08/14/2025	7.499	322,576		420,000
100229044	FONTANA	CA		08/14/2025	7.499	674,403		815,000
100229045	ENGLEWOOD	FL		08/14/2025	7.999	291,004		350,000
100229046	ODESSA	FL		08/14/2025	7.499	397,169		453,000
100229047	LA PORTE	IN		08/14/2025	7.721	301,026		365,000
100229048	LEESBURG	AL		08/14/2025	7.625	396,488		440,000
100229049	LYNN	MA		08/14/2025	8.000	407,659		532,000
100229050	CAMDEN	MI		08/14/2025	8.000	295,742		320,000
100229051	ALDIE	VA		08/14/2025	7.653	516,012		561,000
100229052	BLACK HAWK	CO		08/14/2025	6.999	775,209		855,000
100229053	WALDEN	CO		08/14/2025	7.500	360,953		440,000
100229054	PONTE VEDRA	FL		08/14/2025	8.125	564,629		680,000
100229055	DES MOINES	WA		08/14/2025	7.875	345,899		525,000

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	2	3					Additional	
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100229056	MENIFEE	CA		08/14/2025	6.875	294,185		380,000
100229057	HOMESTEAD	FL		08/14/2025	7.374	317,261		437,000
100229058	FLOWERY BRANCH	GA		08/14/2025	7.500	612,372		700,000
100229059	GREENVILLE	ME		08/14/2025	7.450	486,666		600,000
100229060	AVON LAKE	OH		08/14/2025	5.998	520,384		605,000
100229061	ORLANDO	FL		08/14/2025	8.125	330,208		355,000
100229062	SEMINOLE	FL		08/14/2025	7.374	468,510		596,000
100229063	PALM HARBOR	FL		08/14/2025	7.250	346,104		435,000
100229064	SOUTH LAKE TAHOE	CA		08/14/2025	8.125	460,418		500,000
100229065	CLEARWATER	FL		08/14/2025	7.871	808,208		995,000
100229066	TACOMA	WA		08/14/2025	8.124	472,990		550,000
100229067	AUSTIN	TX		08/14/2025	7.875	309,400		350,000
100229068	VENTNOR CITY	NJ		08/14/2025	7.999	490,548		535,500
100229069	KNIGHTDALE	NC		08/14/2025	7.250	361,916		450,000
100229070	ORMOND BEACH	FL		08/14/2025	6.980	289,806		355,000
100229071	SOUTH PLAINFIELD	NJ		08/14/2025	8.125	309,198		485,000
100229072	BLUE RIDGE	GA		08/14/2025	7.375	336,542		410,000
100229073	OAK ISLAND	NC		08/14/2025	7.875	708,066		770,000
100229074	BLUE RIDGE	GA		08/14/2025	7.500	736,571		845,000
100229075	HIDEAWAY	TX		08/14/2025	7.990	348,959		379,000
100229076	SEBRING	FL		08/14/2025	6.875	304,798		440,000
100229077	ALACHUA	FL		08/14/2025	8.125	371,775		437,000
100229078	CAMBRIA	CA		08/14/2025	7.375	573,494		629,000
100229079	SANTA ROSA	CA		08/14/2025	7.499	659,504		840,000
100229080	SOUTH PASADENA	FL		08/14/2025	7.875	427,561		485,000
100229081	MAPLETON	OR		08/14/2025	8.000	760,329		835,000
100229082	ELLIJAY	GA		08/14/2025	6.990	536,609		660,000
100229083	MCKINNEY	TX		08/14/2025	6.500	524,401		705,000
100229084	TYLER	TX		08/14/2025	6.999	303,526		375,000
100229085	CAMDEN	SC		08/14/2025	7.375	329,376		361,000
100229086	MANISTEE	MI		08/14/2025	7.625	558,741		685,000
100229087	DECATUR	GA		08/14/2025	7.500	311,529		395,000
100229088	SACRAMENTO	CA		08/14/2025	7.999	380,120		454,000
100229089	MESA	AZ		08/14/2025	7.813	612,980		699,000
100229090	WINTER GARDEN	FL		08/14/2025	7.500	794,160		858,000
100229091	TENINO	WA		08/14/2025	7.625	306,773		369,000
100229092	DAVENPORT	FL		08/14/2025	7.875	337,791		430,000
100229093	ALBUQUERQUE	NM		08/14/2025	7.875	388,701		420,000
100229094	OAK RIDGE	NC		08/14/2025	7.850	373,742		451,000
100229095	CLARKSVILLE	TN		08/14/2025	6.999	334,744		490,000
100229096	NEWPORT	WA		08/14/2025	7.363	519,756		573,000
100229097	GARDEN VALLEY	ID		08/14/2025	7.625	321,653		394,000
100229098	PHOENIX	AZ		08/14/2025	6.999	389,586		485,000
100229099	SAN DIEGO	CA		08/14/2025	7.875	755,348		1,030,000
100229100	SCOTTSDALE	AZ		08/14/2025	7.375	809,277		880,000
100229101	HANFORD	CA		08/14/2025	7.499	303,455		366,000
100229102	JIM THORPE	PA		08/14/2025	7.625	353,130		406,000
100229103	INDIO	CA		08/14/2025	7.874	349,180		395,000
100229104	NEW ORLEANS	LA		08/14/2025	7.860	490,735		600,000
100229105	DAVENPORT	FL		08/14/2025	7.874	653,975		745,000
100229106	BEAUFORT	SC		08/14/2025	8.000	382,282		437,000
100229107	FRUITLAND	ID		08/14/2025	7.625	545,383		686,000
100229108	KURE BEACH	NC		08/14/2025	7.750	323,208		350,000
100229109	SEMINOLE	FL		08/14/2025	7.749	596,655		645,000
100229110	AFTON	VA		08/14/2025	6.990	412,403		475,000

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100229111	CHERRY LOG	GA		08/14/2025	6.874	582,420		645,000
100229112	DAYTONA BEACH SHORES	FL		08/14/2025	7.862	507,006		556,000
100229113	SAINT AUGUSTINE	FL		08/14/2025	7.875	680,147		735,000
100229114	BRADENTON	FL		08/14/2025	7.499	508,912		567,000
100229115	SPRING	TX		08/14/2025	7.370	338,693		385,000
100229116	BONITA SPRINGS	FL		08/14/2025	7.699	270,090		379,000
100229117	ORLANDO	FL		08/14/2025	7.000	319,860		400,000
100229118	DENMARK	ME		08/14/2025	7.981	288,873		330,000
100229119	ANTIOCH	IL		08/14/2025	8.000	292,416		319,000
100229120	ALBRIGHTSVILLE	PA		08/14/2025	7.750	573,429		626,000
100229121	WEST BATH	ME		08/14/2025	7.491	654,535		850,000
100229122	POCONO LAKE	PA		08/14/2025	7.999	637,873		774,000
100229123	FUQUAY VARINA	NC		08/14/2025	7.453	315,508		366,000
100229124	SCOTTSDALE	AZ		08/14/2025	7.950	556,787		735,000
100229125	PELICAN RAPIDS	MN		08/14/2025	7.624	505,026		550,000
100229126	ONSTED	MI		08/14/2025	7.875	622,998		732,000
100229127	BROOKINGS	OR		08/14/2025	7.587	311,133		380,000
100229128	DESTIN	FL		08/14/2025	6.999	520,950		650,000
100229129	HARKER HEIGHTS	TX		08/14/2025	7.750	326,983		350,000
100229130	PANAMA CITY	FL		08/14/2025	7.499	600,757		652,000
100229131	FARMINGTON HILLS	MI		08/14/2025	6.999	411,691		505,000
100229132	GARDEN CITY	KS		08/14/2025	7.490	316,151		364,000
100229133	WINSTON SALEM	NC		08/14/2025	7.490	284,545		325,000
100229134	RADFORD	VA		08/14/2025	7.119	514,800		660,000
100229135	CLEARWATER	FL		08/14/2025	7.998	384,542		465,000
100229136	SHAVER LAKE	CA		08/14/2025	7.875	391,627		500,000
100229137	POMPANO BEACH	FL		08/14/2025	6.999	368,159		460,000
100229138	PORTSMOUTH	VA		08/14/2025	7.875	291,266		335,000
100229139	MC GAHEYSVILLE	VA		08/14/2025	7.624	682,673		740,000
100229140	CRESTWOOD	KY		08/14/2025	7.999	330,814		440,000
100229141	GAYLORD	MI		08/14/2025	6.999	385,455		490,000
100229142	SAN ANDREAS	CA		08/14/2025	7.750	332,565		400,000
100229143	COTTONWOOD SHORES	TX		08/14/2025	8.125	609,478		655,000
100229144	CATONSVILLE	MD		08/14/2025	7.875	397,695		495,000
100229145	PINE	AZ		08/14/2025	7.500	328,021		467,000
100229146	WICHITA	KS		08/14/2025	6.999	321,747		354,000
100229147	HOUSTON	TX		08/14/2025	8.125	287,112		325,000
100229148	INDIANAPOLIS	IN		08/14/2025	7.625	300,611		330,000
100229149	BLUE RIDGE	GA		08/14/2025	7.990	598,368		685,000
100229150	BLUFFTON	SC		08/14/2025	7.750	519,700		565,000
100229151	BRADENTON	FL		08/14/2025	6.999	548,959		605,000
100229152	SAN JACINTO	CA		08/14/2025	7.499	445,578		545,000
100229153	BERLIN	VT		08/14/2025	7.375	806,146		906,000
100229154	HOUSTON	TX		08/14/2025	7.740	540,418		665,000
100229155	LOUISVILLE	TN		08/14/2025	7.375	412,143		511,000
100229156	VENTURA	CA		08/14/2025	7.875	383,794		465,000
100229157	BIG BEAR CITY	CA		08/14/2025	7.750	445,585		520,000
100229158	LAS VEGAS	NV		08/14/2025	7.625	404,486		505,000
100229159	FERNANDINA BEACH	FL		08/14/2025	7.749	462,767		590,000
100229160	BIG BEAR CITY	CA		08/14/2025	7.875	288,869		327,000
100229161	FORDS	NJ		08/14/2025	6.550	664,179		830,000
100229162	PALOMAR MOUNTAIN	CA		08/14/2025	7.690	384,030		420,000
100229163	LAS VEGAS	NV		08/14/2025	7.997	361,677		440,000
100229164	PLYMOUTH	MN		08/14/2025	7.750	682,754		835,000
100229165	WOODBRIDGE	VA		08/14/2025	7.875	439,419		540,000

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100229166	BAHAMA	NC		08/14/2025	8.000	411,059		455,000
100229167	EUGENE	OR		08/14/2025	7.625	336,584		428,000
100229168	BEECH MOUNTAIN	NC		08/14/2025	7.500	600,173		695,000
100229169	GLADWIN	MI		08/14/2025	7.500	289,088		350,000
100229170	BIG BEAR LAKE	CA		08/14/2025	7.875	419,435		470,000
100229171	ROCKBRIDGE	OH		08/14/2025	7.500	468,986		511,000
100229172	SURPRISE	AZ		08/14/2025	7.624	830,687		1,090,000
100229173	WEST LINN	OR		08/14/2025	7.500	567,339		724,800
100229174	CUMMING	GA		08/14/2025	8.125	526,595		580,000
100229175	TOWNSEND	MA		08/14/2025	7.625	474,813		579,000
100229176	BRYAN	TX		08/14/2025	7.990	308,309		350,000
100229177	GLADE PARK	CO		08/14/2025	7.499	488,480		560,000
100229178	DECATUR	AL		08/14/2025	6.875	443,871		570,000
100229179	FORT WORTH	TX		08/14/2025	7.625	305,954		370,000
100229180	PORT WENTWORTH	GA		08/14/2025	7.625	321,754		390,000
100229181	AURORA	IL		08/14/2025	7.875	313,381		370,000
100229182	PANAMA CITY	FL		08/13/2025	7.500	511,670		623,265
100229183	SUMMERFIELD	FL		08/13/2025	7.375	367,666		475,000
100229184	SAINT HELENA ISLAND	SC		08/13/2025	6.875	416,929		970,000
100229185	BUFORD	GA		08/13/2025	7.125	374,458		481,000
100229186	WESLEY CHAPEL	FL		08/13/2025	6.250	274,761		550,000
100229187	CAPE CORAL	FL		08/13/2025	7.625	478,872		575,000
100229188	ATLANTA	GA		08/13/2025	7.625	118,717		183,000
100229189	AUGUSTA	GA		08/13/2025	7.500	68,324		95,000
100229190	ATLANTA	GA		08/13/2025	7.125	349,852		550,000
100229191	FORT MILL	SC		08/13/2025	6.625	191,592		250,000
100229192	WINCHESTER	TN		08/13/2025	7.125	120,296		176,000
100229193	DECATUR	GA		08/13/2025	6.875	160,807		235,000
100229194	WINSTON SALEM	NC		08/13/2025	7.625	89,713		119,000
100229195	CASTRO VALLEY	CA		08/13/2025	6.250	390,866		900,000
100229196	THE VILLAGES	FL		08/13/2025	7.500	264,642		325,000
100229197	MORRISVILLE	NC		08/13/2025	6.750	198,145		446,000
100229198	FOLEY	AL		08/13/2025	6.990	251,173		333,000
100229199	NASHVILLE	TN		08/13/2025	6.125	146,209		240,000
100229200	ATHENS	GA		08/13/2025	5.125	148,413		215,000
100229201	ELLIJAY	GA		08/13/2025	7.375	396,063		507,000
100229202	MINERAL	VA		08/13/2025	7.500	332,511		371,000
100229203	DUNWOODY	GA		08/13/2025	6.990	184,426		245,000
100229204	ST. GEORGE ISLAND	FL		08/13/2025	7.625	686,347		1,000,000
100229205	MILFORD	VA		08/13/2025	7.250	98,226		175,000
100229206	JACKSONVILLE	NC		08/13/2025	7.500	93,620		225,000
100229207	ELLIJAY	GA		08/13/2025	6.990	280,158		458,000
100229208	SAINT AUGUSTINE	FL		08/13/2025	7.250	179,614		235,000
100229209	EAST PALATKA	FL		08/13/2025	7.125	63,157		135,000
100229210	LAKEMONT	GA		08/13/2025	6.250	589,723		905,000
100229211	MARTINSBURG	WV		08/13/2025	7.250	214,247		290,000
100229212	CLEARWATER	FL		08/13/2025	7.250	395,071		485,000
100229213	BLUE RIDGE	GA		08/13/2025	7.500	260,843		296,000
100229214	SAINT GEORGE ISLAND	FL		08/13/2025	7.375	693,625		900,000
100229215	ATLANTA	GA		08/13/2025	7.375	337,621		408,500
100229216	DUNCAN	SC		08/13/2025	6.625	167,561		220,000
100229217	SANDY SPRINGS	GA		08/13/2025	7.000	460,119		565,000
100229218	MYRTLE BEACH	SC		08/13/2025	7.500	275,784		351,500
100229219	KNOXVILLE	TN		08/13/2025	6.990	341,503		440,000
100229220	CANTON	GA		08/13/2025	6.990	214,118		410,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229221	HAGUE	VA		08/13/2025	6.875	446,328		715,000
100229222	ATLANTA	GA		08/13/2025	6.625	153,658		201,000
100229223	CRANE HILL	AL		08/13/2025	7.625	267,214		290,000
100229224	ALEXANDRIA	VA		08/13/2025	7.125	190,628		254,000
100229225	CRAMERTON	NC		08/13/2025	7.625	205,447		265,000
100229226	NASHVILLE	TN		08/13/2025	7.125	373,633		492,000
100229227	COLONIAL HEIGHTS	VA		08/13/2025	7.125	362,721		526,500
100229228	ATLANTA	GA		08/13/2025	6.625	214,290		300,000
100229229	RISING FAWN	GA		08/13/2025	7.375	671,383		860,000
100229230	CARTERSVILLE	GA		08/13/2025	6.750	241,691		320,000
100229231	DESTIN	FL		08/13/2025	6.875	317,082		415,000
100229232	TUCKER	GA		08/13/2025	7.250	153,513		216,000
100229233	FLOWERY BRANCH	GA		08/13/2025	6.490	358,751		470,000
100229234	LAWRENCEVILLE	GA		08/13/2025	7.375	274,235		355,000
100229235	FRESNO	CA		08/13/2025	7.125	329,918		429,000
100229236	ODENVILLE	AL		08/13/2025	6.490	178,672		223,500
100229237	ELLENWOOD	GA		08/13/2025	7.625	165,161		220,000
100229238	SUMMERFIELD	FL		08/13/2025	7.250	284,746		366,000
100229239	GAINESVILLE	FL		08/13/2025	6.625	146,901		256,000
100229240	TALLAHASSEE	FL		08/13/2025	7.500	204,941		258,000
100229241	CULLEOKA	TN		08/13/2025	7.625	234,716		325,000
100229242	ATLANTA	GA		08/13/2025	7.125	412,387		558,000
100229243	SAINT AUGUSTINE	FL		08/13/2025	7.625	271,141		357,000
100229244	GAINESVILLE	FL		08/13/2025	6.875	116,221		150,000
100229245	CLEVELAND	GA		08/13/2025	7.125	111,688		222,000
100229246	MARIETTA	GA		08/13/2025	6.990	361,128		478,000
100229247	EWA BEACH	HI		08/13/2025	7.250	1,071,431		1,480,000
100229248	WOODBRIDGE	VA		08/13/2025	6.750	367,538		515,000
100229249	CHICAGO	IL		08/13/2025	7.250	367,000		560,000
100229250	JASPER	GA		08/13/2025	6.750	242,335		338,000
100229251	CHAPEL HILL	NC		08/13/2025	7.125	466,007		600,000
100229252	CRESTVIEW	FL		08/13/2025	7.625	217,927		270,000
100229253	SUMMERVILLE	SC		08/13/2025	6.625	335,129		470,000
100229254	HOLLISTER	MO		08/13/2025	7.250	158,546		223,500
100229255	NORTH CHARLESTON	SC		08/13/2025	7.250	293,122		380,000
100229256	SAN PEDRO	CA		08/14/2025	8.125	779,850		929,000
100229257	LOS ANGELES	CA		08/14/2025	7.499	1,044,269		1,500,000
100229258	CHINO	CA		08/14/2025	6.750	569,134		760,000
100229259	CHARLOTTE	NC		08/14/2025	7.499	156,626		190,000
100229260	SONOMA	CA		08/14/2025	7.750	1,540,248		2,297,000
100229261	HUDSON	FL		08/14/2025	6.999	186,387		280,000
100229262	CENTRE	AL		08/14/2025	6.999	115,054		189,000
100229263	HURRICANE	UT		08/14/2025	8.750	566,723		729,000
100229264	WRIGHTSTOWN	WI		08/14/2025	6.999	213,889		330,000
100229265	AVONDALE	AZ		08/14/2025	6.999	200,960		366,500
100229266	FREDERICK	MD		08/14/2025	7.250	194,149		380,000
100229267	DEERFIELD BEACH	FL		08/14/2025	6.875	102,363		200,000
100229268	KENT	OH		08/14/2025	6.999	126,880		195,000
100229269	LOS ANGELES	CA		08/14/2025	7.250	413,597		975,000
100229270	ROCKFORD	IL		08/14/2025	7.375	175,711		230,000
100229271	BIG BEAR LAKE	CA		08/14/2025	6.750	643,815		855,000
100229272	COACHELLA	CA		08/14/2025	7.250	452,109		565,000
100229273	FRONT ROYAL	VA		08/14/2025	7.999	275,625		350,000
100229274	LAS VEGAS	NV		08/14/2025	6.625	236,018		450,000
100229275	GAINESVILLE	FL		08/14/2025	7.999	107,993		138,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229276	WOODBURY	MN		08/14/2025	7.250	236,212		310,000
100229277	POCATELLO	ID		08/14/2025	7.375	196,789		325,000
100229278	BEAUMONT	TX		08/14/2025	8.125	152,831		225,000
100229279	READING	OH		08/14/2025	7.250	156,961		215,000
100229280	MORENO VALLEY	CA		08/14/2025	6.750	409,741		551,000
100229281	SPRINGFIELD	OH		08/14/2025	8.750	136,008		175,000
100229282	SMYRNA	TN		08/14/2025	8.499	242,288		355,000
100229283	RADCLIFF	KY		08/14/2025	6.750	127,969		180,000
100229284	CHARLOTTE	NC		08/14/2025	7.875	144,919		200,000
100229285	WINNETKA	CA		08/14/2025	7.999	637,550		675,000
100229286	WILMINGTON	NC		08/14/2025	7.125	212,318		300,000
100229287	ANTIOCH	TN		08/14/2025	7.875	394,864		420,000
100229288	EL PASO	TX		08/14/2025	7.125	233,293		310,000
100229289	SEMINOLE	FL		08/14/2025	6.999	361,976		557,000
100229290	OCALA	FL		08/14/2025	6.625	150,280		315,000
100229291	MARSTONS MILLS	MA		08/14/2025	6.999	323,380		555,000
100229292	SEMINOLE	FL		08/14/2025	7.499	243,836		340,000
100229293	BAKERSFIELD	CA		08/14/2025	7.375	268,091		365,000
100229294	DERBY	CT		08/14/2025	7.375	292,114		370,000
100229295	CLINT	TX		08/14/2025	7.999	230,738		293,000
100229296	ROOSEVELT	NJ		08/14/2025	6.625	296,444		370,000
100229297	FAIR OAKS	CA		08/14/2025	7.875	362,920		450,000
100229298	WINCHESTER	CA		08/14/2025	7.999	613,413		650,000
100229299	VENICE	FL		08/14/2025	8.125	113,400		189,000
100229300	MURCHISON	TX		08/14/2025	7.499	272,437		330,000
100229301	JAMESTOWN	ND		08/14/2025	7.999	120,275		164,500
100229302	HARTFORD	CT		08/14/2025	7.625	157,500		313,000
100229303	SKOWHEGAN	ME		08/14/2025	6.999	113,742		153,000
100229304	LOS ANGELES	CA		08/14/2025	7.999	401,100		510,000
100229305	ALBERTVILLE	AL		08/14/2025	6.875	327,658		410,000
100229306	HOUSTON	TX		08/14/2025	6.750	237,816		334,000
100229307	PHOENIX	MD		08/14/2025	6.999	1,066,315		1,300,000
100229308	HOPEWELL	VA		08/14/2025	7.125	165,493		205,000
100229309	LITTLE ROCK	AR		08/14/2025	6.750	658,904		1,132,000
100229310	WAYZATA	MN		08/14/2025	6.999	2,194,975		3,585,000
100229311	MIAMI	FL		08/14/2025	7.499	622,143		770,000
100229312	SCOTTSDALE	AZ		08/14/2025	7.999	170,258		355,000
100229313	CUMMING	GA		08/14/2025	6.999	1,045,220		1,305,000
100229314	KINGMAN	AZ		08/14/2025	6.625	172,723		246,000
100229315	SYKESVILLE	MD		08/14/2025	7.999	157,500		365,000
100229316	PERRIS	CA		08/14/2025	8.375	790,125		1,075,000
100229317	PALISADE	MN		08/14/2025	7.250	646,030		914,000
100229318	HACIENDA HEIGHTS	CA		08/14/2025	7.499	2,087,197		2,750,000
100229319	RIVERSIDE	CA		08/14/2025	7.999	733,243		825,000
100229320	CHINO HILLS	CA		08/14/2025	6.499	456,317		825,000
100229321	DICKERSON	MD		08/14/2025	7.499	1,507,954		2,000,000
100229322	BALTIMORE	MD		08/14/2025	6.499	342,404		475,000
100229323	BAKERSFIELD	CA		08/14/2025	7.750	249,084		265,000
100229324	LOS ANGELES	CA		08/14/2025	6.999	610,609		765,000
100229325	BIG BEAR CITY	CA		08/14/2025	7.375	706,316		860,000
100229326	MIAMI	FL		08/14/2025	6.499	281,275		515,000
100229327	LOS ANGELES	CA		08/14/2025	6.625	577,424		875,000
100229328	LA VERNE	CA		08/14/2025	6.499	756,072		1,300,000
100229329	CUTLER BAY	FL		08/14/2025	7.499	606,631		735,000
100229330	LOS ANGELES	CA		08/14/2025	7.750	2,098,518		2,510,000

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100229331	NAPLES	FL		08/14/2025	6.999	427,698		540,000
100229332	BELTSVILLE	MD		08/14/2025	6.499	434,790		730,000
100229333	INDIAN HARBOUR BEACH	FL		08/14/2025	8.750	356,795		475,000
100229334	SARATOGA	CA		08/14/2025	7.625	3,114,088		8,260,000
100229335	HOCKLEY	TX		08/14/2025	6.750	100,654		226,000
100229336	LA HABRA HEIGHTS	CA		08/14/2025	7.750	1,462,978		1,750,000
100229337	SHILOH	IL		08/14/2025	6.500	171,036		354,000
100229338	MARINA DEL REY	CA		08/14/2025	7.125	283,052		1,330,000
100229339	WENTZVILLE	MO		08/14/2025	7.250	206,346		316,000
100229340	DACULA	GA		08/14/2025	6.990	236,431		385,000
100229341	POWAY	CA		08/14/2025	7.125	684,661		830,000
100229342	DENISON	TX		08/14/2025	7.375	122,935		176,000
100229343	OCALA	FL		08/14/2025	7.375	234,674		290,000
100229344	ALEXANDRIA	VA		08/14/2025	7.750	167,581		230,000
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025	7.625	417,091		583,000
100229346	WINDSOR	CO		08/14/2025	8.000	596,282		740,000
100229347	CLARKSVILLE	TN		08/14/2025	7.500	185,836		240,000
100229348	SYLVANIA	OH		08/14/2025	6.990	233,926		310,000
100229349	O FALLON	MO		08/14/2025	6.500	198,709		462,500
100229350	AURORA	IL		08/14/2025	7.625	293,422		358,000
100229351	FONTANA	CA		08/14/2025	7.375	622,037		750,000
100229352	BROCKTON	MA		08/14/2025	7.250	222,812		528,000
100229353	(WINNETKA AREA) LOS ANGELES	CA		08/14/2025	7.250	999,937		1,400,000
100229354	KISSIMMEE	FL		08/14/2025	7.750	289,474		365,000
100229355	PERRIS	CA		08/14/2025	7.125	316,227		620,000
100229356	HERMOSA BEACH	CA		08/14/2025	7.375	1,567,301		2,650,000
100229357	SANTA ANA	CA		08/14/2025	8.250	1,897,189		2,260,000
100229358	CHARLOTTE	NC		08/14/2025	7.375	273,219		328,000
100229359	LOS ANGELES	CA		08/14/2025	7.125	344,616		750,000
100229360	MIAMI BEACH	FL		08/14/2025	7.250	248,541		450,000
100229361	LEAGUE CITY	TX		08/15/2025	8.250	77,773		424,000
100229362	GILBERT	AZ		08/15/2025	9.000	143,622		535,992
100229363	FONTANA	CA		08/15/2025	9.000	118,981		625,027
100229364	SOUTH ROCKWOOD	MI		08/15/2025	8.125	88,543		380,053
100229365	COLLEGE STATION	TX		08/15/2025	8.375	204,515		465,000
100229366	LOGANVILLE	GA		08/15/2025	8.875	233,270		568,872
100229367	OXNARD	CA		08/15/2025	8.625	220,539		1,339,794
100229368	BROOKINGS	OR		08/15/2025	7.750	183,089		809,260
100229369	WESTMINSTER	CO		08/15/2025	8.750	201,147		871,289
100229370	ORANGE	CA		08/15/2025	9.125	209,212		1,194,743
100229371	ANAHEIM	CA		08/15/2025	8.250	62,941		869,007
100229372	RANCHO CUCAMONGA	CA		08/15/2025	9.000	157,191		610,000
100229373	CORTE MADERA	CA		08/15/2025	7.875	104,830		1,930,697
100229374	SAINT HELENS	OR		08/15/2025	9.875	137,035		413,099
100229375	MILLBRAE	CA		08/15/2025	9.125	269,712		2,581,040
100229376	COPPELL	TX		08/15/2025	8.625	152,207		787,759
100229377	ORANGE	CA		08/15/2025	7.875	163,018		1,242,550
100229378	LADERA RANCH	CA		08/15/2025	8.750	447,587		2,900,000
100229379	SAN DIEGO	CA		08/15/2025	7.750	408,134		2,445,000
100229380	SAN FRANCISCO	CA		08/15/2025	9.000	270,896		1,320,000
100229381	YORBA LINDA	CA		08/15/2025	7.125	298,113		1,945,000
100229382	MIAMI	FL		08/15/2025	7.500	123,028		597,840
100229383	BERKELEY	CA		08/15/2025	8.750	222,712		1,100,000
100229384	BEND	OR		08/15/2025	7.625	256,404		936,600
100229385	PHILADELPHIA	PA		08/15/2025	9.000	109,744		389,000

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	2	3					Additional	
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100229386	SANDY	UT		08/15/2025	8.000	134,563		594,872
100229387	SACRAMENTO	CA		08/15/2025	9.375	80,771		856,947
100229388	LAS VEGAS	NV		08/15/2025	7.875	76,071		392,266
100229389	EDGEWATER	NJ		08/15/2025	8.000	112,595		851,762
100229390	KAMUELA	HI		08/15/2025	7.125	179,222		1,006,543
100229391	APEX	NC		08/15/2025	8.125	135,552		956,371
100229392	SAMMAMISH	WA		08/15/2025	9.000	198,351		3,349,010
100229393	RIVERSIDE	CA		08/15/2025	7.625	182,938		684,869
100229394	YORBA LINDA	CA		08/15/2025	8.875	523,078		2,200,000
100229395	IRVINE	CA		08/15/2025	8.750	508,277		1,750,000
100229396	SEBASTOPOL	CA		08/15/2025	8.500	131,030		1,283,782
100229397	COSTA MESA	CA		08/15/2025	7.500	213,616		1,507,330
100229398	EVERETT	WA		08/15/2025	9.375	184,332		760,000
100229399	RIVERSIDE	CA		08/15/2025	8.625	164,212		692,403
100229400	SAN JOSE	CA		08/15/2025	8.375	262,802		1,403,329
100229401	WILDOMAR	CA		08/15/2025	8.875	95,887		637,186
100229402	SANTA PAULA	CA		08/15/2025	7.875	101,691		770,216
100229403	ROSHARON	TX		08/15/2025	8.375	131,868		307,651
100229404	CONCORD	CA		08/15/2025	7.875	118,525		1,163,531
100229405	STOCKTON	CA		08/15/2025	8.500	131,177		632,905
100229406	MENIFEE	CA		08/15/2025	8.500	136,479		731,481
100229407	CAMARILLO	CA		08/15/2025	8.625	332,564		865,000
100229408	DYER	IN		08/15/2025	9.500	113,737		451,972
100229409	ALHAMBRA	CA		08/15/2025	8.250	511,620		1,350,000
100229410	FREMONT	CA		08/15/2025	8.375	482,861		1,570,000
100229411	SANTEE	CA		08/15/2025	8.375	99,584		905,600
100229412	CONCORD	NC		08/15/2025	7.250	100,844		515,599
100229413	TEMECULA	CA		08/15/2025	8.000	147,506		876,136
100229414	SANTA YNEZ	CA		08/15/2025	7.750	308,945		1,785,000
100229415	MURRIETA	CA		08/15/2025	7.000	113,663		905,222
100229416	GLENDALE	CA		08/15/2025	7.750	415,684		2,600,000
100229417	OXNARD	CA		08/15/2025	9.125	313,113		955,000
100229418	CORAL GABLES	FL		08/15/2025	7.250	148,964		804,000
100229419	TWIN FALLS	ID		08/15/2025	9.375	72,643		409,684
100229420	BELGRADE	MT		08/15/2025	7.625	177,813		1,360,000
100229421	CLOVIS	CA		08/15/2025	9.125	186,061		389,864
100229422	TAMARAC	FL		08/15/2025	9.500	105,038		424,475
100229423	WOODBRIDGE	VA		08/15/2025	8.000	208,969		853,000
100229424	PALM SPRINGS	CA		08/15/2025	8.125	127,507		613,473
100229425	SANTA ROSA	CA		08/15/2025	8.000	194,565		1,148,761
100229426	YORBA LINDA	CA		08/15/2025	7.875	124,395		1,542,606
100229427	POWAY	CA		08/15/2025	8.000	396,950		1,320,000
100229428	VICTORVILLE	CA		08/15/2025	8.750	95,823		494,624
100229429	FREMONT	IN		08/15/2025	8.375	175,573		760,000
100229430	MAITLAND	FL		08/15/2025	8.250	166,329		731,656
100229431	SAN FRANCISCO	CA		08/15/2025	8.000	151,440		1,666,677
100229432	LA PALMA	CA		08/15/2025	8.500	117,151		1,305,500
100229433	SPRING	TX		08/15/2025	7.875	128,937		710,793
100229434	LAKEWOOD	CA		08/15/2025	8.000	309,555		975,000
100229435	ESCONDIDO	CA		08/15/2025	7.875	369,388		995,000
100229436	LAKE STEVENS	WA		08/15/2025	9.000	208,866		577,165
100229437	MERRIMACK	NH		08/15/2025	8.625	221,207		616,858
100229438	INDIO	CA		08/15/2025	8.000	134,095		628,826
100229439	MORGAN HILL	CA		08/15/2025	9.500	137,534		1,324,046
100229440	LEXINGTON	SC		08/15/2025	8.500	196,316		649,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229441	SANTA CLARITA	CA		08/15/2025	7.500	254,586		1,247,755
100229442	OCEANSIDE	CA		08/15/2025	8.500	125,543		971,462
100229443	MIAMI	FL		08/15/2025	8.750	229,978		844,051
100229444	RENO	NV		08/15/2025	7.990	638,676		842,000
100229445	BILLINGS	MT		08/15/2025	7.875	297,226		365,000
100229446	WEST WINDSOR	NJ		08/15/2025	7.625	727,190		940,000
100229447	LAS VEGAS	NV		08/15/2025	7.125	391,775		513,000
100229448	SOUTH ORANGE	NJ		08/15/2025	7.990	630,689		780,000
100229449	COLUMBUS	OH		08/15/2025	7.125	264,476		350,000
100229450	DURHAM	NC		08/15/2025	6.875	481,794		715,000
100229451	CAPE CHARLES	VA		08/15/2025	7.990	610,626		725,000
100229452	OKLAHOMA CITY	OK		08/15/2025	7.625	283,198		369,000
100229453	TULSA	OK		08/15/2025	7.250	252,928		331,000
100229454	KULA	HI		08/15/2025	6.990	1,240,469		1,752,000
100229455	EVERETT	MA		08/15/2025	7.000	686,991		905,000
100229456	HENDERSONVILLE	NC		08/15/2025	6.990	497,422		820,000
100229457	HARRISON	AR		08/15/2025	7.990	250,642		291,000
100229458	RICHARDSON	TX		08/15/2025	7.875	243,220		305,000
100229459	TYBEE ISLAND	GA		08/15/2025	6.750	752,965		1,000,000
100229460	SAINT REGIS	MT		08/15/2025	7.750	434,258		600,000
100229461	OVERLAND PARK	KS		08/15/2025	7.375	281,960		368,000
100229462	MINNEAPOLIS	MN		08/15/2025	7.250	226,622		283,000
100229463	OKLAHOMA CITY	OK		08/15/2025	7.990	214,860		327,000
100229464	NASHVILLE	TN		08/15/2025	6.990	423,179		565,000
100229465	SACRAMENTO	CA		08/15/2025	7.990	324,440		395,000
100229466	DULUTH	GA		08/15/2025	7.125	823,814		1,100,000
100229467	GALVESTON	TX		08/15/2025	7.875	217,984		280,000
100229468	BRYAN	TX		08/15/2025	7.375	284,294		371,000
100229469	LEOMINSTER	MA		08/15/2025	7.500	598,850		775,000
100229470	MELISSA	TX		08/15/2025	6.625	291,168		415,000
100229471	AVON	IN		08/15/2025	6.990	290,291		380,000
100229472	GREENWOOD	IN		08/15/2025	6.125	217,291		318,000
100229473	PRINCETON	TX		08/15/2025	6.990	220,999		295,000
100229474	CYPRESS	TX		08/15/2025	6.490	293,075		460,000
100229475	IDAHO FALLS	ID		08/15/2025	6.625	270,616		377,000
100229476	CARTERSVILLE	GA		08/15/2025	7.500	320,421		420,000
100229477	HARDEEVILLE	SC		08/15/2025	7.125	229,954		373,000
100229478	RALEIGH	NC		08/15/2025	7.125	324,069		425,000
100229479	BAKERSFIELD	CA		08/15/2025	6.125	289,536		400,000
100229480	INDEPENDENCE	MO		08/15/2025	7.875	245,594		372,000
100229481	HEALDSBURG	CA		08/15/2025	6.990	753,818		1,095,000
100229482	ALBUQUERQUE	NM		08/15/2025	6.990	229,269		302,000
100229483	MADISON	AL		08/15/2025	5.990	209,569		300,000
100229484	DULUTH	GA		08/15/2025	7.125	212,423		285,000
100229485	NORCROSS	GA		08/15/2025	6.990	353,537		500,000
100229486	REDMOND	OR		08/15/2025	7.125	283,317		407,000
100229487	EAGLE MOUNTAIN	UT		08/15/2025	6.990	283,644		400,963
100229488	WEST VALLEY CITY	UT		08/15/2025	6.250	392,989		565,000
100229489	TOWNVILLE	SC		08/15/2025	7.625	373,100		455,000
100229490	MONTGOMERY	TX		08/15/2025	6.750	266,642		360,000
100229491	BRUNSWICK	ME		08/15/2025	6.750	609,273		915,000
100229492	GULF SHORES	AL		08/15/2025	7.125	289,875		380,000
100229493	MAMMOTH LAKES	CA		08/15/2025	6.750	353,847		468,000
100229494	SPARKS	NV		08/15/2025	6.875	496,594		695,000
100229495	FRIDLEY	MN		08/15/2025	6.875	363,362		515,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229496	CARTERSVILLE	GA		08/15/2025	7.375	248,147		348,000
100229497	HICKMAN	CA		08/15/2025	7.625	362,297		510,000
100229498	NORTHRIDGE	CA		08/15/2025	6.490	574,994		800,000
100229499	CARTERSVILLE	GA		08/15/2025	7.375	243,088		337,000
100229500	MANAHAWKIN	NJ		08/15/2025	7.375	702,965		985,000
100229501	PORTERVILLE	CA		08/15/2025	7.500	361,178		500,000
100229502	SARATOGA SPRINGS	UT		08/15/2025	6.250	219,695		331,000
100229503	HIGHLANDS RANCH	CO		08/15/2025	6.990	443,952		599,000
100229504	SPOKANE	WA		08/15/2025	6.990	208,884		301,000
100229505	AMARILLO	TX		08/15/2025	7.000	222,854		302,000
100229506	MIDDLETON	ID		08/15/2025	6.490	350,938		507,000
100229507	CHARLOTTE	NC		08/15/2025	7.000	392,348		528,000
100229508	PALMDALE	CA		08/15/2025	7.625	642,252		835,000
100229509	CORINTH	TX		08/15/2025	6.990	338,454		550,000
100229510	KATY	TX		08/15/2025	6.990	305,040		400,000
100229511	WENDELL	NC		08/15/2025	6.875	207,409		292,000
100229512	SPRING	TX		08/15/2025	6.750	204,620		278,000
100229513	CLINTON	NC		08/15/2025	6.990	401,547		570,000
100229514	NASHVILLE	TN		08/15/2025	7.625	375,681		495,000
100229515	LAS VEGAS	NV		08/15/2025	6.490	398,808		575,000
100229516	LAS VEGAS	NV		08/15/2025	6.250	355,745		495,000
100229517	CEDAR CITY	UT		08/15/2025	6.875	250,460		335,000
100229518	ALLEN	TX		08/15/2025	6.750	502,710		665,000
100229519	KELSEYVILLE	CA		08/15/2025	7.500	226,767		300,000
100229520	ATLANTIC CITY	NJ		08/15/2025	6.750	491,953		850,000
100229521	MADISON	TN		08/15/2025	6.990	269,883		365,000
100229522	CHICAGO	IL		08/15/2025	7.125	400,047		560,000
100229523	MANVEL	TX		08/15/2025	6.875	331,380		450,000
100229524	POTTSTOWN	PA		08/15/2025	6.875	209,496		275,000
100229525	CHICAGO	IL		08/15/2025	7.125	409,342		573,000
100229526	MODESTO	CA		08/15/2025	7.625	370,759		480,000
100229527	RANCHO SANTA MARGARITA	CA		08/15/2025	6.750	817,724		1,350,000
100229528	TRUCKEE	CA		08/15/2025	6.990	430,755		620,000
100229529	RIVERBANK	CA		08/15/2025	6.990	462,772		608,000
100229530	CITRUS HEIGHTS	CA		08/15/2025	7.000	447,712		625,000
100229531	PHOENIX	AZ		08/15/2025	6.990	257,709		373,000
100229532	MAMMOTH LAKES	CA		08/15/2025	6.990	580,641		887,000
100229533	HEPPNER	OR		08/15/2025	7.125	306,117		400,000
100229534	PRESCOTT VALLEY	AZ		08/15/2025	7.125	332,037		455,000
100229535	ROCKLEDGE	FL		08/15/2025	7.125	324,663		425,000
100229536	BARSTOW	CA		08/15/2025	7.375	213,670		295,000
100229537	WAKE FOREST	NC		08/15/2025	7.490	222,025		278,000
100229538	ANAHEIM	CA		08/15/2025	6.875	600,198		870,000
100229539	SACRAMENTO	CA		08/15/2025	6.625	467,521		670,000
100229540	ABILENE	TX		08/15/2025	6.990	216,830		294,000
100229541	INDIAN BEACH	NC		08/15/2025	6.875	350,972		550,000
100229542	SUNNYSIDE	WA		08/15/2025	6.875	296,426		484,000
100229543	SURPRISE	AZ		08/15/2025	6.750	296,740		395,000
100229544	OKLAHOMA CITY	OK		08/15/2025	7.500	333,230		445,000
100229545	BOERNE	TX		08/15/2025	6.750	301,994		408,000
100229546	LAKEWOOD	NJ		08/15/2025	6.750	639,742		1,100,000
100229547	ORANGE BEACH	AL		08/15/2025	7.375	451,930		692,000
100229548	CRESSKILL	NJ		08/15/2025	6.875	632,288		830,000
100229549	INDIO	CA		08/15/2025	7.375	322,434		485,000
100229550	LEHIGH ACRES	FL		08/15/2025	6.625	382,322		545,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229551	MERCED	CA		08/15/2025	7.625	362,338		480,000
100229552	PORT SAINT LUCIE	FL		08/15/2025	7.125	292,154		420,000
100229553	GULF SHORES	AL		08/15/2025	6.750	587,312		825,000
100229554	MCKINNEY	TX		08/15/2025	6.750	405,170		600,000
100229555	NEW ORLEANS	LA		08/15/2025	6.990	668,939		908,000
100229556	HOUSTON	TX		08/15/2025	7.625	504,902		670,000
100229557	LAS VEGAS	NV		08/15/2025	6.875	422,005		595,000
100229558	OCEAN CITY	MD		08/15/2025	6.750	435,702		620,000
100229559	TUCKER	GA		08/15/2025	7.000	310,830		435,000
100229560	PEMBROKE PINES	FL		08/15/2025	7.625	555,575		700,000
100229561	CHELSEA	MA		08/15/2025	7.125	490,443		640,000
100229562	HENDERSON	NV		08/15/2025	6.990	476,835		695,000
100229563	SUPPLY	NC		08/15/2025	6.750	604,201		882,000
100229564	INDIAN WELLS	CA		08/15/2025	7.625	435,296		680,000
100229565	GRANBURY	TX		08/15/2025	7.625	217,153		255,000
100229566	WEST SACRAMENTO	CA		08/15/2025	7.625	459,870		631,000
100229567	INDIANAPOLIS	IN		08/15/2025	6.625	233,845		335,000
100229568	RALEIGH	NC		08/15/2025	7.125	253,203		357,000
100229569	RICHMOND	VA		08/15/2025	6.875	473,612		666,000
100229570	WHITTIER	CA		08/15/2025	7.125	630,625		821,000
100229571	LEHI	UT		08/15/2025	6.990	225,869		316,000
100229572	SAINT JOHNS	FL		08/15/2025	6.990	327,228		435,000
100229573	NORFOLK	VA		08/15/2025	7.625	237,914		330,000
100229574	FREDERICKSBURG	VA		08/15/2025	6.990	361,291		475,000
100229575	AUSTIN	TX		08/15/2025	7.125	675,844		895,000
100229576	HEMPSTEAD	TX		08/15/2025	7.125	211,746		322,000
100229577	FREDERICKSBURG	VA		08/15/2025	6.990	358,373		472,500
100229578	PORT ANGELES	WA		08/15/2025	6.875	548,892		692,000
100229579	SUPERIOR	CO		08/15/2025	7.750	651,627		790,000
100229580	WHITNEY	TX		08/15/2025	7.750	343,160		415,000
100229581	AUSTIN	TX		08/15/2025	8.125	220,290		337,000
100229582	GROVETOWN	GA		08/15/2025	7.375	418,414		542,000
100229583	AUBURN	AL		08/15/2025	7.490	216,419		280,500
100229584	PIGEON FORGE	TN		08/15/2025	7.990	384,491		469,000
100229585	FLEMING ISLAND	FL		08/15/2025	7.990	438,142		600,000
100229586	FOLEY	AL		08/15/2025	7.490	227,061		305,000
100229587	GALVESTON	TX		08/15/2025	6.750	345,115		463,000
100229588	BLACK MTN	NC		08/15/2025	7.750	278,971		360,000
100229589	JACKSONVILLE	FL		08/15/2025	7.125	469,825		625,000
100229590	MOORESTOWN	NJ		08/15/2025	7.490	216,846		280,000
100229591	RICHMOND	VA		08/15/2025	6.875	480,084		660,000
100229592	WALNUT	CA		08/15/2025	6.990	687,039		958,000
100229593	BELLINGHAM	WA		08/15/2025	6.990	534,478		699,000
100229594	COLUMBIA	TN		08/15/2025	6.625	957,247		1,350,000
100229595	GAINESVILLE	GA		08/15/2025	7.990	274,194		331,000
100229596	BANNER ELK	NC		08/15/2025	7.625	755,575		910,000
100229597	BRIDGTON	ME		08/15/2025	7.990	313,606		380,000
100229598	DONNELLY	ID		08/15/2025	7.375	655,042		842,000
100229599	CAMDEN	ME		08/15/2025	7.750	550,090		705,000
100229600	CHEYENNE	WY		08/15/2025	7.250	324,177		417,000
100229601	LEESBURG	VA		08/15/2025	6.990	294,824		380,000
100229602	ESTERO	FL		08/15/2025	7.490	521,828		689,000
100229603	MURPHY	NC		08/15/2025	7.490	260,340		360,000
100229604	N RICHLND HLS	TX		08/15/2025	7.490	301,685		365,000
100229605	FORT WORTH	TX		08/15/2025	6.875	278,370		375,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229606	TUCSON	AZ		08/15/2025	7.490	329,768		430,000
100229607	NEWARK	NJ		08/15/2025	7.490	770,328		1,010,000
100229608	SALT LAKE CTY	UT		08/15/2025	7.250	533,838		695,000
100229609	PORTLAND	OR		08/15/2025	7.375	245,074		310,000
100229610	LOUISVILLE	KY		08/15/2025	7.490	212,204		260,000
100229611	CENTRE HALL	PA		08/15/2025	7.490	271,455		328,000
100229612	EPPING	NH		08/15/2025	7.625	302,578		375,000
100229613	BRADENTON	FL		08/15/2025	7.875	343,041		515,000
100229614	CIMARRON	CO		08/15/2025	7.750	365,211		462,000
100229615	MECHANICSBURG	PA		08/15/2025	7.125	245,212		307,000
100229616	ROSEVILLE	CA		08/15/2025	7.750	408,201		525,000
100229617	OCALA	FL		08/15/2025	7.875	362,064		435,000
100229618	ANACORTES	WA		08/15/2025	7.500	709,844		907,000
100229619	MEDFORD	MA		08/15/2025	7.125	325,789		443,000
100229620	FORT WORTH	TX		08/15/2025	7.875	358,174		463,500
100229621	MINONG	WI		08/15/2025	7.375	392,170		481,000
100229622	CASPER	WY		08/15/2025	6.990	315,275		430,000
100229623	BILLINGS	MT		08/15/2025	7.375	259,095		330,000
100229624	AURORA	CO		08/15/2025	7.625	243,053		325,000
100229625	LAKE RONKONKOMA	NY		08/15/2025	7.125	534,388		760,000
100229722	PITTSBURG	CA		08/18/2025	8.625	524,690		725,000
100229723	PRESCOTT	AZ		08/18/2025	8.500	954,534		1,158,000
100229724	ROCKLAND	MA		08/18/2025	6.874	452,671		563,000
100229725	BLUFFTON	SC		08/18/2025	6.875	350,375		450,000
100229726	QUEEN CREEK	AZ		08/18/2025	6.999	3,081,516		4,350,000
100229727	PANAMA CITY BEACH	FL		08/18/2025	7.500	205,065		250,000
100229728	WEST HOLLYWOOD	CA		08/18/2025	8.625	935,025		1,300,000
100229729	LEXINGTON	SC		08/18/2025	7.874	552,769		670,000
100229730	DOWNEY	CA		08/18/2025	7.125	607,787		860,000
100229731	MIAMI	FL		08/18/2025	7.750	871,708		1,554,000
100229732	SARASOTA	FL		08/18/2025	7.249	252,625		309,000
100229733	SAN ANTONIO	FL		08/18/2025	8.000	255,003		325,000
100229734	FRESNO	CA		08/18/2025	7.999	472,153		790,000
100229735	DAVENPORT	FL		08/18/2025	7.500	191,074		229,000
100229736	THOUSAND OAKS	CA		08/18/2025	7.750	1,191,965		1,350,000
100229737	ATLANTA	GA		08/18/2025	7.374	309,791		525,000
100229738	HOLLYWOOD	FL		08/18/2025	7.875	388,424		463,000
100229739	COSTA MESA	CA		08/18/2025	7.875	982,093		1,250,000
100229740	LA QUINTA	CA		08/18/2025	7.375	1,679,592		2,015,000
100229741	CHARLOTTE	NC		08/18/2025	8.250	263,813		335,000
100229742	BOERNE	TX		08/18/2025	7.500	346,767		475,000
100229743	HONOLULU	HI		08/18/2025	7.500	879,757		1,100,000
100229744	PORTER RANCH	CA		08/18/2025	7.375	2,868,123		3,800,000
100229745	PARRISH	FL		08/18/2025	7.250	387,240		425,200
100229746	SALT LAKE CITY	UT		08/18/2025	8.000	709,324		1,352,000
100229747	PEARLAND	TX		08/18/2025	8.500	264,379		422,000
100229748	SUNLAND	CA		08/18/2025	7.375	440,662		847,500
100229749	AVONDALE	AZ		08/18/2025	7.875	281,547		365,000
100229750	CHANDLER	AZ		08/18/2025	7.750	774,585		1,000,000
100229751	SAINT PETERSBURG	FL		08/18/2025	7.750	543,706		830,000
100229752	SHERRILLS FORD	NC		08/18/2025	7.375	242,511		308,000
100229753	BOUND BROOK	NJ		08/18/2025	7.750	338,772		450,000
100229754	SHERRILLS FORD	NC		08/18/2025	7.375	221,314		270,000
100229755	TROY	MI		08/18/2025	7.250	155,235		385,000
100229756	LAS VEGAS	NV		08/18/2025	7.500	282,671		393,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229757	S YARMOUTH	MA		08/18/2025	7.749	513,471		660,000
100229758	EL PASO	TX		08/18/2025	7.375	161,150		242,000
100229759	YUKON	OK		08/18/2025	8.249	310,602		390,300
100229760	WINSTON SALEM	NC		08/18/2025	7.499	134,321		175,000
100229761	MIDDLE ISLAND	NY		08/18/2025	7.499	327,898		422,000
100229762	LONGBOAT KEY	FL		08/18/2025	7.624	188,863		360,000
100229763	LAS VEGAS	NV		08/18/2025	7.624	406,056		870,000
100229764	KILL DEVIL HILLS	NC		08/18/2025	7.875	539,944		660,000
100229765	RANCHOS DE TAOS	NM		08/18/2025	8.000	627,287		760,000
100229766	SARASOTA	FL		08/18/2025	7.625	606,908		780,000
100229767	SUWANEE	GA		08/18/2025	7.375	455,627		590,000
100229768	PORTLAND	OR		08/18/2025	7.625	676,069		880,000
100229769	PIGEON FORGE	TN		08/18/2025	7.250	558,025		725,000
100229770	HIGHLANDS	NC		08/18/2025	7.500	279,989		362,000
100229771	WALKERSVILLE	MD		08/18/2025	7.375	330,060		480,000
100229772	AMERICAN FORK	UT		08/18/2025	7.375	401,765		521,000
100229773	LOGAN	OH		08/18/2025	7.375	507,117		623,000
100229774	WEST BRANCH	MI		08/18/2025	7.375	319,224		392,000
100229775	HENDERSON	NV		08/18/2025	7.250	350,078		490,000
100229776	HILTON HEAD ISLAND	SC		08/18/2025	7.625	403,271		520,000
100229777	ST. GEORGE	UT		08/18/2025	7.000	299,218		430,000
100229778	LANSDALE	PA		08/18/2025	6.999	423,463		616,000
100229779	CONROE	TX		08/18/2025	7.500	279,392		362,000
100229780	DELAWARE	OH		08/18/2025	7.000	254,803		339,000
100229781	FOLSOM	PA		08/18/2025	7.625	288,017		405,000
100229782	CORPUS CHRISTI	TX		08/18/2025	8.500	167,578		222,000
100229783	MILFORD	MA		08/18/2025	7.250	574,079		750,000
100229784	NEW ALBANY	OH		08/18/2025	6.750	308,895		440,000
100229785	AUSTIN	TX		08/18/2025	7.500	240,406		312,000
100229786	CORONA	CA		08/18/2025	6.875	310,227		390,000
100229787	KIRKLAND	WA		08/18/2025	6.624	790,965		1,125,000
100229788	FOLSOM	CA		08/18/2025	7.625	523,802		655,000
100229789	OAK ISLAND	NC		08/18/2025	7.490	418,118		540,000
100229790	CHALFONT	PA		08/18/2025	7.750	487,071		645,000
100229791	PASO ROBLES	CA		08/18/2025	7.250	446,993		585,000
100229792	WINTER GARDEN	FL		08/18/2025	7.625	403,118		535,000
100229793	DENVER	CO		08/18/2025	7.250	442,969		680,000
100229794	BLOOMINGDALE	GA		08/18/2025	7.625	293,443		394,000
100229795	LANSDALE	PA		08/18/2025	7.240	415,821		540,000
100229796	LAS VEGAS	NV		08/18/2025	7.375	340,319		456,000
100229797	ROSEDALE	MD		08/18/2025	7.625	247,498		320,000
100229798	FITCHBURG	MA		08/18/2025	7.490	411,216		530,000
100229799	SAINT CHARLES	IL		08/18/2025	7.500	298,149		410,000
100229800	ARCADIA	MI		08/18/2025	7.625	250,112		300,000
100229801	COEUR D ALENE	ID		08/18/2025	7.500	479,938		595,000
100229802	SANFORD	FL		08/18/2025	6.875	278,924		365,000
100229803	SAINT PAUL	MN		08/18/2025	7.375	267,754		365,000
100229804	FORISTELL	MO		08/18/2025	7.000	253,833		372,000
100229805	POCATELLO	ID		08/18/2025	7.125	248,375		325,000
100229806	HERNDON	VA		08/18/2025	6.750	439,012		641,000
100229807	EAU CLAIRE	WI		08/18/2025	6.750	259,808		365,000
100229808	HARTFORD	CT		08/18/2025	7.625	312,556		410,000
100229809	EXTON	PA		08/18/2025	6.750	310,971		409,000
100229810	AUBURN	AL		08/18/2025	7.625	306,073		368,000
100229811	TACOMA	WA		08/18/2025	7.375	401,811		535,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229812	AUBURN	CA		08/18/2025	6.875	678,846		900,000
100229813	NEWPORT	NC		08/18/2025	7.250	243,404		305,000
100229814	WEST LINN	OR		08/18/2025	7.125	394,438		520,000
100229815	CAMBRIDGE	MD		08/18/2025	6.625	323,206		490,000
100229816	DUNEDIN	FL		08/18/2025	7.490	416,790		560,000
100229817	LAKE STEVENS	WA		08/18/2025	6.490	568,795		810,000
100229818	LORIS	SC		08/18/2025	7.750	380,882		462,000
100229819	HUNTSVILLE	TX		08/18/2025	7.500	188,398		255,000
100229820	WAYNESVILLE	NC		08/18/2025	7.000	270,870		385,000
100229821	WELD	ME		08/18/2025	6.875	619,791		840,000
100229822	MILLSBORO	DE		08/18/2025	6.990	248,373		325,000
100229823	FORT WORTH	TX		08/18/2025	7.250	618,764		866,000
100229824	NEW ORLEANS	LA		08/18/2025	6.990	407,909		540,000
100229825	CHARLOTTE	NC		08/18/2025	6.624	463,481		615,000
100229826	COLTON	CA		08/18/2025	6.999	777,969		1,025,000
100229827	TUCKER	GA		08/18/2025	7.625	318,279		385,000
100229828	CELINA	TX		08/18/2025	7.125	382,696		503,000
100229829	GILBERT	AZ		08/18/2025	7.490	400,421		487,500
100229830	WESTFIELD	IN		08/18/2025	7.250	245,091		318,000
100229831	WAXHAW	NC		08/18/2025	7.250	450,556		583,500
100229832	TEMPLETON	CA		08/18/2025	7.250	386,720		542,000
100229833	ROBBINSVILLE	NJ		08/18/2025	6.875	248,793		348,000
100229834	GOLDEN	CO		08/18/2025	7.375	583,539		763,000
100229835	TWIN LAKES	WI		08/18/2025	6.750	468,193		660,000
100229836	LAS VEGAS	NV		08/18/2025	7.500	406,331		525,000
100229837	HOUSTON	TX		08/18/2025	7.375	207,278		283,000
100229838	DAYTONA BEACH	FL		08/18/2025	6.875	344,104		510,000
100229839	LITTLE ELM	TX		08/18/2025	6.875	300,049		420,000
100229840	SPOKANE	WA		08/18/2025	6.499	244,981		325,000
100229841	BRADENTON	FL		08/18/2025	6.999	531,220		655,000
100229842	AUBURN	PA		08/18/2025	7.250	722,344		881,000
100229843	PIGEON FORGE	TN		08/18/2025	7.125	458,589		690,000
100229844	SEASIDE	OR		08/18/2025	7.250	448,214		545,000
100229845	GREEN LANE	PA		08/18/2025	7.375	269,927		326,000
100229846	SOUTH PORTLAND	ME		08/18/2025	6.990	724,591		956,000
100229847	ATHENS	GA		08/18/2025	6.999	306,158		450,000
100229848	VAN ALSTYNE	TX		08/18/2025	6.875	277,050		380,000
100229849	BURIEN	WA		08/18/2025	7.250	534,567		650,000
100229850	LEES SUMMIT	MO		08/18/2025	6.875	243,843		345,000
100229851	FUQUAY VARINA	NC		08/18/2025	6.625	242,930		354,000
100229852	AWENDAW	SC		08/18/2025	7.125	725,478		975,000
100229853	NORTHVILLE	MI		08/18/2025	6.999	360,433		470,000
100229854	MINNEAPOLIS	MN		08/18/2025	6.990	495,707		665,000
100229855	FAIRHOPE	AL		08/18/2025	7.000	260,444		340,000
100229856	CHARLOTTE	NC		08/18/2025	7.125	445,482		545,000
100229857	BLOOMINGDALE	GA		08/18/2025	7.625	318,511		436,000
100229858	PORTLAND	OR		08/18/2025	6.990	459,198		600,000
100229859	SAN MARCOS	CA		08/18/2025	6.999	545,388		670,000
100229860	TUCSON	AZ		08/18/2025	7.000	246,868		321,000
100229861	ELLIJAY	GA		08/18/2025	7.750	739,694		900,000
100229862	LAS VEGAS	NV		08/18/2025	7.875	464,742		585,000
100229863	NEWAYGO	MI		08/18/2025	7.125	388,012		475,000
100229864	BELMAR	NJ		08/18/2025	7.125	809,529		1,150,000
100229865	ROANOKE	TX		08/18/2025	7.000	322,919		402,000
100229866	ALBUQUERQUE	NM		08/18/2025	7.500	295,176		355,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229867	CLARKSVILLE	TN		08/18/2025	7.000	268,036		435,000
100229868	ROCKLEDGE	FL		08/18/2025	6.990	325,234		455,000
100229869	BOISE	ID		08/18/2025	7.125	727,961		945,000
100229870	CARY	NC		08/18/2025	7.125	233,495		613,000
100229871	NEW PORT RICHEY	FL		08/18/2025	7.490	250,224		300,000
100229872	SCRANTON	PA		08/18/2025	6.875	534,162		700,000
100229873	TONASKET	WA		08/18/2025	7.250	239,138		318,000
100229874	REDLANDS	CA		08/18/2025	7.250	399,007		485,000
100229875	RANCHO CUCAMONGA	CA		08/18/2025	6.875	310,080		410,000
100229876	SUNRISE BEACH	MO		08/18/2025	7.125	305,389		400,000
100229877	CHERRY HILL	NJ		08/18/2025	6.499	372,321		495,000
100229878	LAKE KIOWA	TX		08/18/2025	7.125	461,692		603,000
100229879	BIRCHWOOD	WI		08/18/2025	7.875	340,611		465,000
100229880	GRAND JUNCTION	CO		08/18/2025	7.375	351,048		444,500
100229881	HARTWELL	GA		08/18/2025	6.750	417,823		625,000
100229882	TEMPE	AZ		08/18/2025	6.250	545,454		833,000
100229883	SUGAR LAND	TX		08/18/2025	7.250	341,419		435,000
100229884	DAWSONVILLE	GA		08/18/2025	7.250	297,328		410,000
100229885	PRESCOTT	AZ		08/18/2025	7.500	332,268		520,000
100229886	NEW HAVEN	CT		08/18/2025	7.875	774,726		950,000
100229887	MANASSAS	VA		08/18/2025	6.750	354,994		470,000
100229888	CHARLOTTE	NC		08/18/2025	7.500	243,975		297,000
100229889	SAN MARCOS	TX		08/18/2025	7.490	270,857		375,000
100229890	OVIEDO	FL		08/18/2025	6.875	466,358		610,000
100229891	CONCORD	CA		08/18/2025	7.500	448,836		625,000
100229892	PASADENA	CA		08/18/2025	6.875	419,778		550,000
100229893	BELLA VISTA	AR		08/18/2025	7.250	240,661		309,000
100229894	MOUNT PLEASANT	SC		08/18/2025	6.990	558,583		735,000
100229895	HAPPY JACK	AZ		08/18/2025	7.125	359,904		490,000
100229896	BROOKFIELD	IL		08/18/2025	7.500	248,173		325,000
100229897	ENGLEWOOD	CO		08/18/2025	7.250	650,544		850,000
100229898	VIRGINIA BEACH	VA		08/18/2025	6.499	287,045		392,000
100229899	LEWES	DE		08/18/2025	7.125	274,787		355,000
100229900	ESTERO	FL		08/18/2025	7.250	430,000		555,000
100229901	MARICOPA	AZ		08/18/2025	7.500	274,713		342,000
100229902	AURORA	IL		08/18/2025	7.000	263,511		345,000
100229903	HEATHSVILLE	VA		08/18/2025	7.000	341,926		479,000
100229904	FOREST KNOLLS	CA		08/18/2025	6.750	849,735		1,160,000
100229905	RED OAK	TX		08/18/2025	7.625	256,233		517,000
100229906	ALBURGH	VT		08/18/2025	7.125	338,528		440,000
100229907	WEST MILFORD	NJ		08/18/2025	7.125	560,735		735,000
100229908	VICTORVILLE	CA		08/18/2025	7.625	333,478		405,000
100229909	MONTROSE	CO		08/18/2025	7.875	289,862		372,000
100229910	NEW BRAUNFELS	TX		08/18/2025	7.625	594,680		715,000
100229911	VALLEJO	CA		08/18/2025	7.499	573,336		790,000
100229912	GILCHRIST	TX		08/18/2025	7.875	324,636		395,000
100229913	KENT CITY	MI		08/18/2025	6.990	263,977		362,000
100229914	LA PUENTE	CA		08/18/2025	7.250	544,289		740,000
100229915	PORTERVILLE	CA		08/18/2025	7.875	294,543		358,900
100229916	FT LAUDERDALE	FL		08/18/2025	7.125	502,756		665,000
100229917	EVERGREEN	CO		08/18/2025	6.750	520,414		685,500
100229918	PASADENA	CA		08/18/2025	6.250	657,856		1,080,000
100229919	PHOENIX	AZ		08/18/2025	6.990	287,211		405,000
100229920	CHANTILLY	VA		08/20/2025	6.875	335,747		411,000
100229921	SAINT LOUIS	MO		08/20/2025	6.875	101,725		125,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229922	KATY	TX		08/20/2025	6.625	228,247		310,000
100229923	HENRICO	VA		08/20/2025	6.875	262,404		363,500
100229924	WHITTIER	CA		08/20/2025	9.125	1,012,713		1,075,000
100229925	LANCASTER	CA		08/20/2025	7.490	413,770		545,000
100229926	PORTSMOUTH	VA		08/20/2025	7.490	184,249		227,000
100229927	WILMINGTON	CA		08/20/2025	7.490	657,595		850,000
100229928	(GRANADA HILLS AREA) LOS ANGE	CA		08/20/2025	7.125	699,944		1,100,000
100229929	(SHERMAN OAKS AREA) LOS ANGEL	CA		08/20/2025	7.250	1,820,464		2,200,000
100229930	SANTA CLARITA	CA		08/20/2025	7.250	454,241		640,000
100229931	STOCKTON	CA		08/20/2025	7.750	223,767		300,000
100229932	RICHMOND	VA		08/20/2025	7.490	302,819		395,000
100229933	OCEANSIDE	CA		08/20/2025	6.875	700,021		1,160,000
100229934	ROCKLIN	CA		08/20/2025	7.375	588,118		752,000
100229935	COVINA	CA		08/20/2025	7.250	748,251		905,000
100229936	ORLANDO	FL		08/20/2025	6.990	508,446		682,000
100229937	PHOENIX	AZ		08/20/2025	7.490	259,305		425,000
100229938	LAGUNA NIGUEL	CA		08/20/2025	7.250	1,500,133		2,125,000
100229939	HOUSTON	TX		08/20/2025	8.250	285,600		355,000
100229940	LOS ANGELES	CA		08/20/2025	7.875	1,698,120		2,065,000
100229941	MODESTO	CA		08/20/2025	6.750	572,481		840,000
100229942	CHULA VISTA	CA		08/20/2025	7.990	791,041		895,000
100229943	RIVERSIDE	CA		08/20/2025	6.875	557,852		850,000
100229944	ROSEVILLE	CA		08/20/2025	7.490	472,149		600,000
100229945	LAS VEGAS	NV		08/20/2025	7.125	293,281		442,000
100229946	FAIRFAX	CA		08/22/2025	7.999	1,421,191		1,510,000
100229947	HUNTINGTON BEACH	CA		08/22/2025	8.375	1,546,503		1,825,000
100229948	MISSION VIEJO	CA		08/22/2025	7.999	626,063		795,000
100229949	CHICAGO	IL		08/22/2025	7.499	407,799		490,000
100229950	RIVERSIDE	CA		08/22/2025	7.250	1,000,457		1,264,500
100229951	LOS ANGELES	CA		08/22/2025	6.999	387,744		635,000
100229952	POINTBLANK	TX		08/22/2025	6.499	216,354		280,000
100229953	BAKERSFIELD	CA		08/22/2025	6.625	274,606		490,000
100229954	HUNTINGTON BEACH	CA		08/22/2025	6.999	640,993		1,300,000
100229955	COLORADO SPRINGS	CO		08/22/2025	6.625	505,049		630,000
100229956	LOS ANGELES	CA		08/22/2025	7.250	1,073,215		1,300,000
100229957	SUNBURY	OH		08/22/2025	6.999	478,287		590,000
100229958	SEATTLE	WA		08/22/2025	6.999	502,926		860,000
100229959	RANCHO CUCAMONGA	CA		08/22/2025	7.999	905,645		970,000
100229960	BELLFLOWER	CA		08/22/2025	6.999	740,783		975,000
100229961	HOUSTON	TX		08/22/2025	7.125	210,994		256,000
100229962	LOS ALAMITOS	CA		08/22/2025	7.375	1,063,125		1,385,000
100229963	LOS ANGELES	CA		08/22/2025	8.999	183,750		945,000
100229964	NEW BRAUNFELS	TX		08/22/2025	7.375	214,221		378,000
100229965	LAS VEGAS	NV		08/22/2025	7.999	500,240		740,000
100229966	LOS ANGELES	CA		08/22/2025	7.499	443,949		575,000
100229967	GLENDALE	CA		08/22/2025	7.250	1,254,707		2,000,000
100229968	RANCHO PALOS VERDES	CA		08/22/2025	6.999	696,879		1,190,000
100229969	DENVER	CO		08/22/2025	7.499	430,511		498,000
100229970	HUNTINGTON BEACH	CA		08/22/2025	7.250	1,487,205		2,000,000
100229971	OREM	UT		08/22/2025	7.375	432,140		570,000
100229972	ELMENDORF	TX		08/22/2025	7.999	173,250		220,000
100229973	LOS ANGELES	CA		08/22/2025	7.875	836,000		1,100,000
100229974	NORTH CHESTERFIELD	VA		08/22/2025	6.999	286,586		384,000
100229975	MAYFIELD HEIGHTS	OH		08/22/2025	7.625	187,058		256,000
100229976	BEECHGROVE	TN		08/22/2025	6.625	773,030		1,290,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100229977	RENO	NV		08/22/2025	7.499	452,869		540,000
100229978	LAGUNA BEACH	CA		08/22/2025	6.750	2,790,987		3,900,000
100229979	ALEXANDRIA	VA		08/22/2025	7.875	431,002		550,000
100229980	LANCASTER	CA		08/22/2025	6.999	318,696		420,000
100229981	EL PASO	TX		08/22/2025	7.375	329,563		450,000
100229982	HOMESTEAD	FL		08/22/2025	8.375	980,163		1,050,000
100229983	RICHARDSON	TX		08/22/2025	6.750	364,156		834,000
100229984	CHARLOTTE	NC		08/22/2025	7.499	188,203		235,000
100229985	OPA LOCKA	FL		08/22/2025	7.125	394,690		515,000
100229986	HAMDEN	CT		08/22/2025	6.875	295,126		350,000
100229987	YUCAIPA	CA		08/22/2025	6.999	490,050		650,000
100229988	LOS ANGELES	CA		08/22/2025	7.375	463,641		625,000
100229989	AURORA	CO		08/22/2025	7.125	234,100		315,000
100229990	POMPANO BEACH	FL		08/22/2025	6.999	402,996		530,000
100229991	OCALA	FL		08/22/2025	7.375	362,614		470,000
100229992	(NORTH HOLLYWOOD AREA) LOS ANG	CA		08/22/2025	6.999	1,269,013		1,900,000
100229993	BAKERSFIELD	CA		08/22/2025	7.750	302,647		378,000
100229994	ASHEVILLE	NC		08/22/2025	7.999	255,519		343,000
100229995	DAYTON	OH		08/22/2025	6.999	120,307		170,000
100229996	PINON HILLS	CA		08/22/2025	6.625	326,648		525,000
100229997	BRIGHTON	MA		08/22/2025	6.625	287,292		572,000
100229998	PICKERINGTON	OH		08/22/2025	7.750	105,000		325,000
100229999	COMPTON	CA		08/22/2025	6.875	440,450		630,000
100230000	LAKEWOOD	CA		08/22/2025	7.125	884,569		1,360,000
100230001	GAITHERSBURG	MD		08/22/2025	6.999	416,653		615,000
100230002	MEMPHIS	TN		08/22/2025	8.625	103,210		135,000
100230003	MIAMI	FL		08/22/2025	7.375	359,064		505,000
100230004	COMPTON	CA		08/22/2025	7.375	761,668		950,000
100230005	HARTFORD	WI		08/22/2025	7.999	158,025		215,000
100230006	SAN BERNARDINO	CA		08/22/2025	7.375	360,653		595,000
100230007	QUINCY	MA		08/22/2025	6.625	535,589		775,000
100230008	SAN LUIS	AZ		08/22/2025	7.750	327,850		395,000
100230009	BRIDGEPORT	CT		08/22/2025	6.999	351,690		470,000
100230010	EL PASO	TX		08/22/2025	6.750	106,311		163,000
100230011	FRESNO	CA		08/22/2025	8.375	157,500		375,000
100230012	PRESCOTT	AZ		08/22/2025	7.250	409,836		530,000
100230013	TUCSON	AZ		08/22/2025	7.375	264,443		325,000
100230014	ARABI	LA		08/22/2025	7.375	157,178		320,000
100230015	YUCCA VALLEY	CA		08/22/2025	8.250	207,955		349,000
100230016	MIAMI	FL		08/22/2025	7.999	709,432		1,050,000
100230017	WEST HARTFORD	CT		08/22/2025	7.499	300,252		560,000
100230018	NORTH MYRTLE BEACH	SC		08/25/2025	8.000	443,862		610,000
100230019	TANNERSVILLE	PA		08/25/2025	8.125	374,503		435,000
100230021	INDIO	CA		08/25/2025	7.500	314,766		500,000
100230022	ARKANSAS CITY	KS		08/25/2025	7.500	212,898		282,000
100230023	SALINAS	CA		08/25/2025	7.250	606,721		850,000
100230024	ST AUGUSTINE	FL		08/25/2025	7.250	867,057		1,200,000
100230025	MILFORD	DE		08/25/2025	7.250	160,685		253,000
100230026	WAIKOLOA	HI		08/25/2025	7.875	1,463,778		1,905,000
100230027	ALTAMONTE SPRINGS	FL		08/25/2025	6.990	103,002		190,000
100230028	VANDALIA	OH		08/25/2025	7.125	158,999		276,000
100230029	WOBURN	MA		08/25/2025	7.625	649,027		850,000
100230030	OLDSMAR	FL		08/25/2025	7.750	200,671		260,000
100230031	REDONDO BEACH	CA		08/25/2025	7.375	682,500		1,715,000
100230032	HUMBLE	TX		08/25/2025	7.750	251,822		302,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230033	COCONUT CREEK	FL		08/25/2025	7.625	204,453		300,000
100230034	MIAMI	FL		08/25/2025	7.875	1,903,591		2,440,000
100230035	VERSAILLES	KY		08/25/2025	7.250	206,888		553,000
100230037	MIAMI	FL		08/25/2025	7.500	340,774		450,000
100230038	WESTMINSTER	CA		08/25/2025	7.500	888,125		1,229,000
100230039	BRADENTON	FL		08/25/2025	8.000	688,002		819,600
100230040	ANAHEIM	CA		08/25/2025	7.625	2,438,000		3,000,000
100230041	HOLMES BEACH	FL		08/25/2025	7.500	950,677		1,150,000
100230042	WESTLAKE	FL		08/25/2025	7.375	426,217		514,000
100230043	CHICAGO HEIGHTS	IL		08/25/2025	8.000	216,492		260,000
100230044	MANASSAS	VA		08/25/2025	7.500	147,000		270,000
100230045	SANTA ANA	CA		08/25/2025	7.375	199,909		350,000
100230046	(SHERMAN OAKS AREA) LOS ANGELE	CA		08/25/2025	7.000	718,752		875,000
100230047	LA MESA	CA		08/25/2025	7.250	833,646		1,215,000
100230048	SAN ANTONIO	TX		08/25/2025	7.750	184,758		235,000
100230050	CHARLOTTE	NC		08/25/2025	7.250	104,320		305,000
100230051	SCOTTSDALE	AZ		08/25/2025	6.990	503,487		1,532,000
100230052	MURFREESBORO	TN		08/25/2025	7.375	429,175		575,000
100230053	KISSIMMEE	FL		08/25/2025	7.625	131,059		210,000
100230054	FORT WALTON BEACH	FL		08/25/2025	7.375	178,095		260,000
100230055	SAN DIEGO	CA		08/25/2025	7.875	1,213,090		1,550,000
100230056	MIDDLETOWN	OH		08/25/2025	7.375	163,791		215,000
100230057	HOUSTON	TX		08/25/2025	7.990	153,459		220,000
100230058	CANTON	CT		08/25/2025	7.375	304,150		400,000
100230060	PLAINFIELD	IL		08/26/2025	7.250	316,476		385,000
100230061	LELAND	NC		08/26/2025	6.990	311,993		390,000
100230062	WEST LINDA	CA		08/26/2025	7.500	270,534		345,000
100230063	SANTA CLARITA	CA		08/26/2025	7.375	610,313		775,000
100230064	BLACKWOOD	NJ		08/26/2025	7.625	197,282		260,000
100230066	GRAND RAPIDS	MI		08/26/2025	7.375	164,758		215,000
100230067	RICHMOND	TX		08/26/2025	6.990	420,272		635,000
100230068	HAMMOND	LA		08/26/2025	7.250	269,841		325,000
100230069	TALLAHASSEE	FL		08/26/2025	8.250	120,380		153,000
100230070	INDEPENDENCE	KY		08/26/2025	6.990	160,586		350,000
100230071	RICHMOND	VA		08/26/2025	7.625	185,420		240,000
100230072	CYPRESS	TX		08/26/2025	7.250	266,926		345,000
100230073	FORNEY	TX		08/26/2025	7.875	240,575		320,000
100230074	PLAINFIELD	NJ		08/26/2025	7.375	409,931		510,000
100230075	INDIAN WELLS	CA		08/26/2025	7.125	194,066		345,000
100230076	GRESHAM	OR		08/26/2025	7.990	93,110		325,000
100230077	OSCEOLA	IN		08/26/2025	7.625	336,806		536,500
100230079	KENNER	LA		08/26/2025	7.875	126,000		165,000
100230080	FERNANDINA BEACH	FL		08/26/2025	6.750	172,814		350,000
100230081	DENVER	CO		08/26/2025	7.375	439,858		665,000
100230082	CHAMBLEE	GA		08/26/2025	6.625	352,855		592,000
100230083	SALEM	VA		08/26/2025	7.125	154,803		310,000
100230084	ROCKY MOUNT	NC		08/26/2025	7.375	103,950		153,000
100230085	DAVENPORT	FL		08/26/2025	7.375	153,823		325,000
100230086	AKRON	PA		08/26/2025	7.250	132,300		290,000
100230087	OWENSBORO	KY		08/26/2025	7.500	148,976		195,000
100230088	DENVER	CO		08/26/2025	7.125	1,993,220		2,440,000
100230089	CARROLLTON	TX		08/26/2025	7.875	131,880		377,000
100230090	CHINO HILLS	CA		08/26/2025	7.625	1,747,842		2,250,000
100230092	ALLENTOWN	PA		08/26/2025	7.875	124,158		277,000
100230097	LAS VEGAS	NV		08/26/2025	7.125	861,599		1,100,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230098	DETROIT	MI		08/26/2025	8.375	115,848		138,000
100230099	FLOWER MOUND	TX		08/26/2025	7.250	278,833		500,000
100230100	SOUTH BEND	IN		08/26/2025	7.500	229,282		297,000
100230101	BARSTOW	CA		08/26/2025	8.250	192,814		270,000
100230102	VALLEJO	CA		08/26/2025	7.625	319,200		621,500
100230103	TAVARES	FL		08/26/2025	7.375	270,985		325,500
100230104	KOKOMO	IN		08/26/2025	7.250	144,520		188,000
100230105	MONROE	NC		08/26/2025	7.375	199,042		260,000
100230106	TULSA	OK		08/26/2025	7.375	98,030		133,000
100230107	SUNSET BEACH	NC		08/26/2025	7.375	224,624		298,000
100230108	WASHINGTON	DC		08/26/2025	7.750	1,089,187		1,300,000
100230109	CLEVELAND	TN		08/26/2025	7.500	278,610		345,000
100230110	AUSTIN	TX		08/26/2025	6.990	787,488		1,650,000
100230112	ALDIE	VA		08/26/2025	7.375	1,447,883		1,725,000
100230113	CARTERSVILLE	GA		08/26/2025	6.750	168,264		315,000
100230115	WEST LINN	OR		08/25/2025	7.625	797,872		915,000
100230116	VALLEJO	CA		08/25/2025	7.125	137,850		220,000
100230117	OXFORD	PA		08/25/2025	7.500	380,942		533,000
100230118	ROWLETT	TX		08/25/2025	7.625	275,625		360,000
100230119	SANDY	OR		08/25/2025	7.750	721,631		819,000
100230120	MIAMI	FL		08/25/2025	6.875	1,032,776		1,265,000
100230121	SHERWOOD	OR		08/25/2025	8.000	322,193		390,000
100230122	ALEXANDRIA	VA		08/25/2025	7.125	517,111		850,000
100230123	SAN ANTONIO	TX		08/25/2025	7.500	406,408		490,000
100230124	FORT COLLINS	CO		08/25/2025	6.750	864,944		1,110,000
100230125	OCEANSIDE	CA		08/25/2025	6.375	409,795		835,000
100230126	CARY	IL		08/25/2025	7.500	547,414		665,000
100230127	BOCA RATON	FL		08/25/2025	7.625	2,346,850		4,103,000
100230128	NEWPORT	KY		08/25/2025	7.000	621,885		750,000
100230129	SOUTH LYON	MI		08/25/2025	7.375	499,374		600,000
100230130	NASHVILLE	TN		08/25/2025	7.375	211,753		275,000
100230131	LA MIRADA	CA		08/25/2025	6.875	675,909		948,000
100230132	VICTORVILLE	CA		08/25/2025	7.875	240,497		335,000
100230133	SACRAMENTO	CA		08/25/2025	7.875	434,637		520,000
100230134	MYRTLE BEACH	SC		08/25/2025	6.875	897,061		1,175,000
100230135	LOS ANGELES	CA		08/25/2025	6.625	387,851		1,700,000
100230136	RICHMOND	VA		08/25/2025	7.250	1,020,300		1,250,000
100230137	CAMPO	CA		08/25/2025	6.375	377,369		1,170,000
100230138	SAN FRANCISCO	CA		08/25/2025	6.625	868,339		1,725,000
100230139	WILLIAMSTOWN	NJ		08/25/2025	8.375	543,627		630,000
100230141	HAUULA	HI		08/25/2025	7.625	250,981		330,000
100230142	GIG HARBOR	WA		08/25/2025	6.750	1,028,394		1,250,000
100230143	WHITTIER	CA		08/25/2025	7.000	862,241		1,100,000
100230144	(CHATSWORTH AREA) LOS ANGELES	CA		08/25/2025	7.375	2,214,606		2,700,000
100230146	SARASOTA	FL		08/25/2025	8.125	761,771		982,000
100230147	CALIFORNIA CITY	CA		08/25/2025	7.500	266,385		350,000
100230148	SARASOTA	FL		08/25/2025	8.000	405,668		565,000
100230150	ISANTI	MN		08/25/2025	7.875	259,536		340,000
100230151	FRISCO	TX		08/25/2025	6.875	617,428		890,000
100230154	COLUMBUS	GA		08/29/2025	9.575	113,108		376,677
100230157	SPRINGFIELD	NJ		08/29/2025	12.225	148,179		700,000
100230164	NORTHBROOK	IL		08/29/2025	8.725	220,601		849,396
100230168	DERRY	NH		08/29/2025	11.225	150,288		795,000
100230170	ST LOUIS	MO		08/29/2025	9.550	75,203		452,033
100230172	INDIANAPOLIS	IN		08/29/2025	8.075	41,892		402,800

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100230183	HOOVER	AL		08/29/2025	7.675	56,502		388,240
100230184	HIALEAH	FL		08/29/2025	9.525	180,215		750,742
100230186	MOORPARK	CA		08/29/2025	8.475	164,368		1,063,000
100230190	WEST SALEM	OH		08/29/2025	7.975	47,129		254,469
100230191	PORT ST LUCIE	FL		08/29/2025	8.475	131,605		384,178
100230193	LEBANON	IL		08/29/2025	9.650	55,204		172,390
100230194	RIVERVIEW	FL		08/29/2025	8.875	213,928		475,833
100230195	INDIANAPOLIS	IN		08/29/2025	12.425	74,358		203,522
100230197	LAKE SHORE	MD		08/29/2025	8.225	52,627		541,305
100230199	HENRICO	VA		08/29/2025	9.950	77,500		568,674
100230201	CUMMING	GA		08/29/2025	7.100	164,368		1,092,373
100230204	STATESBORO	GA		08/29/2025	8.550	57,464		363,675
100230206	ALMA	AR		08/29/2025	9.575	41,492		526,908
100230211	MOUNT VERNON	WA		08/29/2025	7.975	36,656		675,000
100230215	SOUTH BEND	IN		08/29/2025	8.800	85,879		320,000
100230221	RANCHO SANTA MARGARITA	CA		08/29/2025	7.025	25,870		1,204,338
100230222	COLUMBIA	SC		08/29/2025	8.900	129,466		272,113
100230230	CENTER POINT	TX		08/29/2025	9.225	74,812		420,000
100230232	AVONDALE	AZ		08/29/2025	11.225	30,118		377,815
100230233	DALLAS	TX		08/29/2025	8.100	338,115		1,324,735
100230234	RIO LINDA	CA		08/29/2025	7.000	61,208		403,957
100230238	WILMINGTON	NC		08/29/2025	7.750	158,426		693,034
100230241	SAINT FRANCISVILLE	LA		08/29/2025	8.499	182,368		950,000
100230244	CALHOUN	GA		08/29/2025	12.425	124,795		403,000
100230247	FORT MYERS	FL		08/29/2025	8.375	45,778		154,175
100230248	OAKLEY	CA		08/29/2025	12.700	119,842		550,000
100230250	TUCSON	AZ		08/29/2025	8.550	107,559		671,632
100230252	BROADVIEW	IL		08/29/2025	8.250	63,370		257,117
100230253	EL CERRITO	CA		08/29/2025	9.350	177,157		1,051,798
100230256	OLATHE	KS		08/29/2025	10.175	124,716		416,815
100230258	SYLMAR	CA		08/29/2025	7.450	51,012		558,432
100230262	WEST CHESTER	PA		08/29/2025	8.925	83,168		272,276
100230264	LAS VEGAS	NV		08/29/2025	10.000	57,265		421,265
100230268	DALTON	GA		08/29/2025	7.125	71,547		340,552
100230271	WILMINGTON	DE		08/29/2025	7.575	55,901		429,520
100230273	RIDGEWOOD	NJ		08/29/2025	8.125	222,818		977,322
100230274	INGLEWOOD	CA		08/29/2025	8.300	155,955		900,000
100230278	SHELBY TOWNSHIP	MI		08/29/2025	7.750	179,890		681,096
100230285	JUPITER	FL		08/29/2025	8.125	102,039		472,000
100230286	FORT BRAGG	CA		08/29/2025	12.545	125,226		720,000
100230289	CULVER CITY	CA		08/29/2025	7.450	154,721		1,755,401
100230290	FRIENDSWOOD	TX		08/29/2025	10.975	343,893		995,000
100230292	LINCROFT	NJ		08/29/2025	8.375	127,763		1,724,357
100230300	CHICAGO	IL		08/29/2025	8.125	91,989		411,405
100230302	COLONIA	NJ		08/29/2025	7.725	65,337		591,414
100230306	BEAUMONT	CA		08/29/2025	10.000	81,768		477,935
100230308	ROUND ROCK	TX		08/29/2025	9.850	99,360		441,000
100230313	TERRE HAUTE	IN		08/29/2025	8.075	41,892		281,688
100230314	MIAMI	FL		08/29/2025	8.625	356,527		1,392,654
100230315	COLUMBUS	OH		08/29/2025	11.475	46,736		338,522
100230318	BUFORD	GA		08/29/2025	9.225	168,401		750,000
100230320	FAIRFIELD	CA		08/29/2025	8.325	107,189		671,130
100230321	SOUTH BEND	IN		08/29/2025	10.250	49,160		282,825
100230322	WEST VALLEY CITY	UT		08/29/2025	11.225	82,648		466,047
100230325	CIBOLO	TX		08/29/2025	12.450	74,358		310,218

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230328	GEORGETOWN	DE		08/29/2025	12.225	38,558		595,301
100230329	DELHI	CA		08/29/2025	10.050	52,296		626,510
100230331	SOUTH DAYTONA	FL		08/29/2025	8.325	51,022		330,025
100230335	SAN DIEGO	CA		08/29/2025	7.000	71,547		697,077
100230336	MINNEOLA	FL		08/29/2025	8.125	163,536		675,218
100230337	CARSON CITY	NV		08/29/2025	12.600	35,774		486,000
100230340	MERCED	CA		08/29/2025	8.250	68,481		415,030
100230341	FRANKLIN	TN		08/29/2025	9.350	54,460		794,892
100230342	MANCELONA	MI		08/29/2025	8.700	61,162		145,000
100230343	COPPERAS COVE	TX		08/29/2025	9.550	82,984		301,409
100230345	COLORADO SPRINGS	CO		08/29/2025	8.750	42,728		434,166
100230347	MANHEIM	PA		08/29/2025	7.449	255,524		904,273
100230353	BLACK DIAMOND	WA		08/29/2025	12.425	162,801		845,000
100230355	LEHIGH ACRES	FL		08/29/2025	7.625	73,591		505,000
100230358	SILVER SPRINGS	FL		08/29/2025	8.800	71,156		645,684
100230359	MORRO BAY	CA		08/29/2025	7.500	65,218		1,555,150
100230361	MOREHEAD	KY		08/29/2025	9.775	44,495		148,776
100230364	KATY	TX		08/29/2025	7.975	88,597		281,000
100230365	STUART	FL		08/29/2025	8.500	249,392		775,000
100230370	GALLATIN GATEWAY	MT		08/29/2025	7.775	107,872		1,800,000
100230372	LENOIR CITY	TN		08/29/2025	7.950	56,216		575,438
100230373	REDONDO BEACH	CA		08/29/2025	8.800	332,430		1,532,903
100230375	CARLSBAD	CA		08/29/2025	11.100	126,529		760,000
100230378	DOYLESTOWN	PA		08/29/2025	10.675	43,987		515,081
100230380	RED ROCK	AZ		08/29/2025	8.725	83,131		319,009
100230381	CAVE CREEK	AZ		08/29/2025	6.775	127,450		922,990
100230382	FOUNTAIN VALLEY	CA		08/29/2025	7.850	103,531		1,338,323
100230385	BURLINGTON	WA		08/29/2025	9.975	66,227		638,126
100230387	BURLINGTON	WA		08/29/2025	7.699	118,990		712,091
100230391	BENTON	AR		08/29/2025	9.575	40,827		228,908
100230393	PHOENIX	AZ		08/29/2025	6.875	107,832		509,430
100230394	CAPE MAY COURT HOUSE	NJ		08/29/2025	8.324	153,315		640,000
100230398	NEWARK	DE		08/29/2025	11.225	82,692		395,000
100230404	STERLING	VA		08/29/2025	7.200	52,072		471,308
100230409	DUNKIRK	MD		08/29/2025	7.750	311,741		1,202,000
100230417	TUCSON	AZ		08/29/2025	7.625	71,547		418,529
100230419	CHELSEA	MI		08/29/2025	11.775	163,536		649,000
100230423	SURPRISE	AZ		08/29/2025	7.450	45,995		418,818
100230424	PALATINE	IL		08/29/2025	11.800	41,892		458,352
100230425	VINELAND	NJ		08/29/2025	12.050	119,554		450,000
100230430	LAS VEGAS	NV		08/29/2025	7.900	51,891		468,181
100230432	CEDAR	MN		08/29/2025	7.000	86,879		377,868
100230434	EARLIMART	CA		08/29/2025	8.050	82,784		315,080
100230435	FRANKLINTON	LA		08/29/2025	9.375	31,350		208,058
100230440	BIRDSBORO	PA		08/29/2025	8.150	26,183		359,956
100230443	ANKENY	IA		08/29/2025	8.990	88,171		343,317
100230444	LOMPOC	CA		08/29/2025	9.625	104,254		655,000
100230445	BEAR CREEK TOWNSHIP	PA		08/29/2025	7.250	71,547		265,000
100230450	DALLAS	TX		08/29/2025	8.200	70,169		392,319
100230452	RIO RANCHO	NM		08/29/2025	7.000	75,999		436,934
100230462	LOS GATOS	CA		08/29/2025	10.575	83,168		1,690,000
100230464	NEWPORT	RI		08/29/2025	9.775	181,930		877,120
100230466	NORTH MANCHESTER	IN		08/29/2025	13.200	95,248		408,000
100230469	SPOKANE	WA		08/29/2025	9.000	64,699		622,097
100230470	BOCA RATON	FL		08/29/2025	6.750	226,395		865,114

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230472	LAKE FOREST	CA		08/29/2025	9.275	104,456		1,967,340
100230475	GOODWATER	AL		08/29/2025	7.250	85,856		400,754
100230476	YORK	PA		08/29/2025	9.050	101,699		425,993
100230481	HENDERSON	NV		08/29/2025	8.125	143,094		698,000
100230482	LINCOLN PARK	MI		08/29/2025	9.325	40,884		201,877
100230485	BASEHOR	KS		08/29/2025	8.850	101,588		542,956
100230487	PLYMOUTH	MN		08/29/2025	10.825	197,290		465,000
100230490	WINSTON SALEM	NC		08/29/2025	8.425	52,249		882,824
100230491	OCALA	FL		08/29/2025	9.000	107,321		247,280
100230493	POULSBO	WA		08/29/2025	9.575	157,095		654,411
100230496	MILL VALLEY	CA		08/29/2025	12.175	467,820		2,055,000
100230497	WINTON	CA		08/29/2025	8.250	71,547		527,027
100230501	KENNEBUNK	ME		08/29/2025	8.925	68,075		636,355
100230505	SANDY	UT		08/29/2025	7.200	51,009		892,214
100230508	BURLINGAME	CA		08/29/2025	7.500	204,420		2,700,365
100230511	SEMINOLE	TX		08/29/2025	10.350	77,271		296,676
100230514	HOUSTON	TX		08/29/2025	9.200	148,717		565,000
100230518	PUYALLUP	WA		08/29/2025	7.625	306,630		713,068
100230519	PALOS HEIGHTS	IL		08/29/2025	8.000	52,105		544,963
100230521	BELVIDERE	IL		08/29/2025	9.600	124,452		431,632
100230530	PEYTON	CO		08/29/2025	6.500	229,973		753,816
100230535	STUART	FL		08/29/2025	9.450	84,325		310,893
100230536	BOISE	ID		08/29/2025	11.275	55,308		450,394
100230539	BRYANT	AR		08/29/2025	9.000	97,100		380,000
100230541	GRAND RAPIDS	MI		08/29/2025	7.000	77,731		831,072
100230544	BRIGHTON	CO		08/29/2025	9.125	74,596		564,076
100230545	COVINA	CA		08/29/2025	7.950	56,216		718,101
100230549	ODENTON	MD		08/29/2025	9.625	99,553		400,103
100230551	TUCSON	AZ		08/29/2025	7.350	74,153		463,023
100230552	SAN JOSE	CA		08/29/2025	6.625	306,630		2,049,481
100230554	COLORADO SPRINGS	CO		08/29/2025	11.600	124,926		550,000
100230555	SIMI VALLEY	CA		08/29/2025	9.600	112,431		871,811
100230559	LAFAYETTE HILL	PA		08/29/2025	9.000	149,993		658,577
100230563	TRINITY CENTER	CA		08/29/2025	8.375	66,855		245,530
100230565	PLANTATION	FL		08/29/2025	7.575	50,916		425,000
100230573	MANTECA	CA		08/29/2025	7.875	91,989		806,507
100230580	GAMBRILLS	MD		08/29/2025	9.250	86,051		486,000
100230583	ATHENS	OH		08/29/2025	8.250	136,961		435,244
100230586	CHERRY HILL	NJ		08/29/2025	9.275	193,724		472,558
100230587	LA MESA	CA		08/29/2025	6.875	205,442		895,298
100230588	CORNELIUS	NC		08/29/2025	7.875	306,630		1,011,879
100230591	HUNTERSVILLE	NC		08/29/2025	9.850	81,689		446,262
100230593	GURLEY	AL		08/29/2025	9.175	83,784		319,002
100230598	ORLANDO	FL		08/29/2025	7.975	43,663		547,821
100230599	FREDERICKSBURG	VA		08/29/2025	12.050	72,772		485,000
100230604	SCOTTSDALE	AZ		08/29/2025	9.125	91,989		2,699,853
100230605	LAS VEGAS	NV		08/29/2025	8.250	105,002		384,972
100230608	KISSIMMEE	FL		08/29/2025	9.400	53,774		336,194
100230609	POWELL	OH		08/29/2025	11.900	51,855		523,497
100230611	LA VERNE	CA		08/29/2025	9.375	158,426		1,146,871
100230614	FORT WORTH	TX		08/29/2025	7.600	260,525		893,009
100230616	FORT PAYNE	AL		08/29/2025	11.850	174,237		509,000
100230621	MALVERN	AR		08/29/2025	10.300	34,307		196,493
100230624	VALLEJO	CA		08/29/2025	8.925	51,777		460,711
100230625	SPRINGFIELD	TN		08/29/2025	7.450	49,284		429,578

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	2	3					Additional	
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100230628	FONTANA	CA		08/29/2025	9.125	66,437		611,194
100230629	OCOEE	FL		08/29/2025	7.000	95,311		444,186
100230631	ROSWELL	NM		08/29/2025	7.250	66,437		373,454
100230633	LOXAHATCHEE	FL		08/29/2025	6.500	309,523		766,376
100230635	DORAL	FL		08/29/2025	11.350	143,532		600,000
100230638	FUQUAY VARINA	NC		08/29/2025	10.300	104,210		509,000
100230639	LEXINGTON	SC		08/29/2025	8.450	73,311		564,752
100230647	LAKE OSWEGO	OR		08/29/2025	7.875	210,553		1,115,388
100230650	HASTINGS	MN		08/29/2025	10.300	41,392		475,080
100230661	CHAMBLEE	GA		08/29/2025	9.615	257,399		1,156,918
100230670	WINTER GARDEN	FL		08/29/2025	7.375	81,268		1,077,329
100230673	COVINA	CA		08/29/2025	8.625	255,525		850,000
100230674	SANTA CLARITA	CA		08/29/2025	9.300	72,947		926,500
100230678	SALEM	OR		08/29/2025	8.990	57,327		639,804
100230681	REDONDO BEACH	CA		08/29/2025	6.625	511,050		2,000,000
100230682	CONROE	TX		08/29/2025	8.200	61,875		553,116
100230686	HENDERSONVILLE	TN		08/29/2025	8.250	127,763		475,659
100230687	BELTON	SC		08/29/2025	11.750	31,419		215,551
100230689	BERTHOUD	CO		08/29/2025	8.800	82,385		609,322
100230690	VANCOUVER	WA		08/29/2025	9.000	87,227		476,884
100230695	CENTENNIAL	CO		08/29/2025	6.750	152,644		630,088
100230700	MILLVILLE	MA		08/29/2025	9.775	79,010		426,504
100230708	MECHANICSVILLE	VA		08/29/2025	7.825	51,105		453,607
100230709	MANITOWOC	WI		08/29/2025	8.750	71,547		280,440
100230713	CANTON	MI		08/29/2025	11.775	76,658		516,576
100230719	BALTIMORE	MD		08/29/2025	7.250	66,437		253,754
100230720	CHESAPEAKE	VA		08/29/2025	7.000	68,481		446,772
100230722	EL CAJON	CA		08/29/2025	7.750	376,143		1,365,000
100230723	PORT CHARLOTTE	FL		08/29/2025	10.875	75,920		380,000
100230725	PEMBERTON	NJ		08/29/2025	8.500	78,437		480,000
100230727	GLEN BURNIE	MD		08/29/2025	8.125	146,772		820,000
100230728	GAMBRILLS	MD		08/29/2025	7.875	63,342		840,099
100230732	ERLANGER	KY		08/29/2025	12.375	61,752		238,000
100230738	CHICAGO	IL		08/29/2025	9.500	177,061		1,158,000
100230740	GERMANTOWN	MD		08/29/2025	8.375	77,855		426,909
100230745	MORRIS	AL		08/29/2025	8.625	53,207		495,000
100230746	ELK GROVE	CA		08/29/2025	8.500	76,268		633,212
100230747	WASHINGTON	GA		08/29/2025	8.750	91,760		236,537
100230748	STEVENSVILLE	MD		08/29/2025	7.625	348,553		755,000
100230750	ORLANDO	FL		08/29/2025	8.250	77,944		435,645
100230751	EDGEWATER	MD		08/29/2025	8.625	50,170		412,057
100230753	COVINGTON	GA		08/29/2025	7.875	99,972		405,614
100230756	MARYVILLE	TN		08/29/2025	8.625	159,685		438,991
100230757	NORTH WEYMOUTH	MA		08/29/2025	8.625	78,212		640,312
100230759	ATLANTA	GA		08/29/2025	9.000	116,441		475,000
100230762	PLAISTOW	NH		08/29/2025	8.500	77,959		254,782
100230764	SALEM	OR		08/29/2025	9.000	122,806		742,641
100230765	MARIPOSA	CA		08/29/2025	8.750	104,680		364,133
100230766	JACKSONVILLE	FL		08/29/2025	8.000	52,420		330,067
100230770	PRESCOTT	AZ		08/29/2025	8.625	75,130		360,724
100230772	CAPE CORAL	FL		08/29/2025	8.750	105,551		680,000
100230773	PUYALLUP	WA		08/29/2025	9.000	167,437		740,000
100230774	TUJUNGA	CA		08/29/2025	10.950	209,460		1,230,646
100230778	PHOENIX	AZ		08/29/2025	8.625	39,274		781,199
100230779	FARMINGTON HILLS	MI		08/29/2025	12.925	171,757		472,063

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100230780	BONITA SPRINGS	FL		08/29/2025	8.600	92,457		706,771
100230787	SAN DIEGO	CA		08/29/2025	9.100	72,086		770,844
100230791	MERIDIANVILLE	AL		08/29/2025	10.150	180,871		493,513
100230795	LANSING	MI		08/29/2025	12.550	45,558		155,877
100230804	NEW BRITAIN	CT		08/29/2025	8.850	71,911		207,747
100230806	CHARLOTTE	NC		08/29/2025	10.350	133,531		806,102
100230808	GARRETT	IN		08/29/2025	9.300	64,933		178,757
100230812	TRABUCO CANYON	CA		08/29/2025	10.725	311,880		1,195,000
100230816	INDIANAPOLIS	IN		08/29/2025	13.275	187,578		950,000
100230823	HOUSTON	TX		08/29/2025	9.875	77,838		254,294
100230830	ALEXANDRIA	VA		08/29/2025	8.000	254,912		1,007,395
100230833	NAPA	CA		08/29/2025	9.425	133,549		773,462
100230836	STOCKTON	CA		08/29/2025	8.125	270,857		619,605
100230840	CHINO HILLS	CA		08/29/2025	8.375	105,276		776,885
100230842	LOS ANGELES	CA		08/29/2025	10.250	108,343		695,000
100230845	ROLLING MEADOWS	IL		08/29/2025	10.150	70,791		292,084
100230847	BONITA	CA		08/29/2025	8.475	37,284		449,073
100230851	LA VERNE	CA		08/29/2025	8.575	168,647		1,030,000
100230857	PHOENIX	AZ		08/29/2025	11.550	35,470		471,910
100230860	GRESHAM	OR		08/29/2025	9.425	56,899		450,131
100230864	MAUMEE	OH		08/29/2025	8.300	157,095		1,475,000
100230868	RANCHO CUCAMONGA	CA		08/29/2025	8.125	306,630		979,634
100230869	LONGMONT	CO		08/29/2025	13.125	31,419		690,737
100230874	BLUFF CITY	TN		08/29/2025	8.075	38,630		362,000
100230878	RANCHO CUCAMONGA	CA		08/29/2025	10.375	159,448		1,249,486
100230882	WICHITA	KS		08/29/2025	9.850	35,608		157,756
100230883	ORO VALLEY	AZ		08/29/2025	8.950	286,188		1,575,000
100230895	WEST JORDAN	UT		08/29/2025	9.000	152,403		556,485
100230900	LONG BEACH	CA		08/29/2025	11.750	70,525		635,263
100230904	STATESVILLE	NC		08/29/2025	13.275	25,553		351,851
100230906	SUMMERVILLE	SC		08/29/2025	11.450	165,168		338,667
100230908	MARYVILLE	TN		08/29/2025	9.450	149,050		361,628
100230915	TRUMBULL	CT		08/29/2025	8.325	306,630		725,000
100230916	SISTERS	OR		08/29/2025	11.725	38,664		657,046
100230917	TORRANCE	CA		08/29/2025	9.300	259,207		1,020,000
100230943	TORRANCE	CA		08/29/2025	8.075	306,630		1,765,763
100230944	MIAMI	FL		08/29/2025	7.575	162,336		645,301
100230945	SAN JOSE	CA		08/29/2025	8.000	304,755		2,259,631
100230946	FRUIT HEIGHTS	UT		08/29/2025	8.075	152,190		583,343
100230948	CHESTER	VA		08/29/2025	12.300	89,021		476,835
100230951	MONTGOMERY	AL		08/29/2025	11.875	44,684		426,320
100230953	MOUNT VERNON	WA		08/29/2025	9.200	35,774		399,571
100230954	TITUSVILLE	FL		08/29/2025	9.350	54,395		338,501
100230957	CHANDLER	AZ		08/29/2025	10.300	66,173		458,731
100230959	PAWLEYS ISLAND	SC		08/29/2025	9.325	214,641		641,650
100230960	PHOENIX	AZ		08/29/2025	10.700	281,078		1,210,520
100230961	MEMPHIS	TN		08/29/2025	10.325	15,594		300,576
100230962	MISSION VIEJO	CA		08/29/2025	8.875	255,524		948,646
100230971	PEMBERTON	NJ		08/29/2025	10.500	110,387		300,757
100230975	WHITE PLAINS	MD		08/29/2025	11.725	26,183		416,383
100230978	LAKEWOOD	CO		08/29/2025	9.200	306,630		1,413,281
100230983	GOODYEAR	AZ		08/29/2025	11.600	57,602		457,162
100230993	OJAI	CA		08/29/2025	7.875	204,887		1,223,506
100230995	LODI	CA		08/29/2025	8.375	312,225		950,000
100230997	SAN JACINTO	CA		08/29/2025	8.875	34,283		461,077

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100230998	GREER	SC		08/29/2025	9.500	127,273		621,498
100231003	HOLIDAY	FL		08/29/2025	11.125	169,376		524,221
100231007	OCALA	FL		08/29/2025	11.000	65,841		226,786
100231010	PALMDALE	CA		08/29/2025	10.875	57,269		476,226
100231014	SACRAMENTO	CA		08/29/2025	10.500	59,182		330,777
100231015	CLEARFIELD	UT		08/29/2025	8.875	161,600		630,497
100231016	TEMECULA	CA		08/29/2025	11.125	152,624		935,276
100231019	KEYPORT	NJ		08/29/2025	8.250	91,918		549,588
100231020	SILVERLAKE	WA		08/29/2025	9.625	119,592		548,311
100231024	CHEHALIS	WA		08/29/2025	11.750	61,061		476,847
100231025	MARYSVILLE	WA		08/29/2025	8.000	160,328		825,423
100231026	GARDNER	MA		08/29/2025	7.875	207,500		583,000
100231028	LONG BEACH	CA		08/29/2025	8.500	151,797		1,785,000
100231029	RIVERVIEW	FL		08/29/2025	10.125	95,138		236,182
100231031	HAWTHORNE	CA		08/29/2025	8.625	262,331		1,000,000
100231033	WASHOUGAL	WA		08/29/2025	8.375	97,068		653,999
100231035	CONCORD	NH		08/29/2025	8.625	98,195		825,017
100231036	MATTHEWS	NC		08/29/2025	8.500	157,031		1,290,939
100231039	SYRACUSE	UT		08/29/2025	7.625	128,906		444,979
100231041	TUSTIN	CA		08/29/2025	7.750	36,334		1,195,036
100231044	JACKSONVILLE	FL		08/29/2025	8.125	248,724		830,946
100231047	SANTA PAULA	CA		08/29/2025	8.375	176,290		1,104,408
100231048	JACKSON	OH		08/29/2025	8.125	44,013		365,615
100231050	LATHROP	CA		08/29/2025	9.875	111,414		561,000
100231051	SAN BERNARDINO	CA		08/29/2025	12.375	104,773		468,459
100231053	PHOENIX	AZ		08/29/2025	10.500	85,913		618,578
100231055	CASTAIC	CA		08/29/2025	9.000	473,236		1,795,000
100231056	SAN DIEGO	CA		08/29/2025	9.875	208,733		696,363
100234698	RICHMOND	TX		08/28/2025	8.625	187,372		365,000
100234699	SAN MATEO	CA		08/28/2025	7.375	541,222		740,000
100234700	LAKE ELSINORE	CA		08/28/2025	7.375	313,097		762,000
100234701	GRAND RAPIDS	MI		08/28/2025	8.375	135,527		167,000
100234702	ROCHESTER	MN		08/28/2025	7.375	355,837		441,000
100234703	KALISPELL	MT		08/28/2025	6.625	499,770		858,000
100234704	PACOIMA	CA		08/28/2025	8.375	539,102		685,000
100234705	AZUSA	CA		08/28/2025	8.625	565,616		770,000
100234706	MIAMI BEACH	FL		08/28/2025	7.375	778,764		1,195,000
100234707	PHOENIX	AZ		08/28/2025	7.875	247,409		347,000
100234708	LARGO	FL		08/28/2025	7.625	189,433		286,000
100234709	INGLEWOOD	CA		08/28/2025	7.625	873,347		1,130,000
100234710	SAINT GEORGE	UT		08/28/2025	7.500	294,747		475,000
100234711	SACRAMENTO	CA		08/28/2025	7.375	388,894		495,000
100234712	BONNEY LAKE	WA		08/28/2025	7.125	483,821		585,000
100234713	DRAPER	UT		08/28/2025	7.375	1,045,665		1,285,000
100234714	NEW YORK	NY		08/28/2025	7.625	962,830		1,149,000
100234715	SAINT PETERSBURG	FL		08/28/2025	6.990	417,460		524,000
100234716	SUFFERN	NY		08/28/2025	7.625	2,507,142		3,000,000
100234717	SAN DIEGO	CA		08/28/2025	8.000	696,650		875,000
100234718	TAMPA	FL		08/28/2025	7.125	1,322,642		1,600,000
100234719	FRANKLIN	MA		08/28/2025	7.875	730,800		880,000
100234720	MAGNOLIA	TX		08/28/2025	7.250	237,491		286,000
100234722	WOODLAND HILLS	CA		08/28/2025	8.875	1,259,596		1,500,000
100234723	GASTONIA	NC		08/28/2025	7.375	261,563		600,000
100234724	MIAMI	FL		08/28/2025	7.500	541,569		700,000
100234725	PALM DESERT	CA		08/28/2025	7.375	760,707		920,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234726	MILTON	DE		08/28/2025	7.625	351,540		451,000
100234727	PALM SPRINGS	CA		08/28/2025	7.375	251,808		400,000
100234728	LAKE HAVASU CITY	AZ		08/28/2025	7.000	154,628		845,000
100234729	TUCSON	AZ		08/28/2025	8.000	203,882		300,000
100234730	WEST PARK	FL		08/28/2025	7.750	296,678		435,000
100234731	HOUSTON	TX		08/28/2025	7.125	344,932		415,000
100234732	DAYTONA BEACH	FL		08/28/2025	7.750	513,444		615,000
100234733	LOS ANGELES	CA		08/28/2025	8.250	394,758		684,000
100234734	WESTLAKE VILLAGE	CA		08/28/2025	7.375	2,590,089		3,300,000
100234735	YORBA LINDA	CA		08/28/2025	7.375	1,967,610		2,350,000
100234736	OXFORD	FL		08/28/2025	7.375	271,135		475,000
100234737	ORLANDO	FL		08/28/2025	7.250	233,000		341,000
100234738	SAN DIEGO	CA		08/28/2025	7.000	947,923		1,245,000
100234739	MINEOLA	NY		08/28/2025	7.250	703,294		887,000
100234740	MOUNT PLEASANT	SC		08/28/2025	7.250	2,274,564		2,800,000
100234741	RANCHO CORDOVA	CA		08/28/2025	7.625	479,803		610,000
100234742	NAPLES	FL		08/28/2025	7.375	254,149		357,000
100234743	BOWLING GREEN	KY		08/28/2025	6.875	540,888		900,000
100234744	DALY CITY	CA		08/28/2025	7.375	602,094		1,235,000
100234745	JACKSONVILLE	FL		08/28/2025	8.125	167,600		300,000
100234746	PENSACOLA	FL		08/28/2025	7.250	176,858		230,000
100234747	BIG BEAR LAKE	CA		08/28/2025	8.750	539,406		685,000
100234748	HOLLYWOOD	FL		08/28/2025	7.375	379,904		540,000
100234749	HOLLYWOOD	FL		08/28/2025	7.375	417,864		560,000
100234750	DAHLONEGA	GA		08/28/2025	7.000	403,345		507,000
100234751	MARYSVILLE	WA		08/28/2025	8.125	349,755		450,000
100234752	RANCHO MIRAGE	CA		08/28/2025	6.750	1,631,924		2,800,000
100234753	EL PASO	TX		08/28/2025	7.875	205,555		245,000
100234754	MIAMI	FL		08/28/2025	7.375	609,468		730,000
100234755	BELLINGHAM	WA		08/28/2025	7.250	244,860		430,000
100234756	FAIRVIEW	TN		08/28/2025	6.999	601,628		820,000
100234757	BELLINGHAM	WA		08/28/2025	7.375	237,300		600,000
100234758	BAY SHORE	NY		08/28/2025	7.000	390,985		650,000
100234759	SAN ANTONIO	TX		08/28/2025	7.750	243,310		290,000
100234760	SKOKIE	IL		08/28/2025	8.375	160,359		300,000
100234761	LAS VEGAS	NV		08/28/2025	7.500	189,897		260,000
100234762	PORTLAND	OR		08/28/2025	8.500	270,113		365,000
100234763	SEBASTIAN	FL		08/28/2025	7.500	358,313		459,000
100234764	SANTA MARIA	CA		08/28/2025	7.250	351,554		511,000
100234765	TEMPLE	TX		08/28/2025	7.125	188,026		290,000
100234766	OXNARD	CA		08/28/2025	6.750	528,891		740,000
100234767	WAYNESVILLE	NC		08/28/2025	6.875	408,018		585,000
100234768	TALL TIMBERS	MD		08/28/2025	7.125	584,081		793,000
100234769	SWANTON	MD		08/28/2025	7.375	513,687		630,000
100234770	LAS VEGAS	NV		08/28/2025	7.490	406,201		491,000
100234771	MADRAS	OR		08/28/2025	7.990	503,101		555,000
100234772	BRADENTON	FL		08/28/2025	7.375	314,734		385,500
100234773	WILDWOOD	NJ		08/28/2025	8.250	549,634		605,000
100234774	LAKE ARROWHEAD	CA		08/28/2025	8.250	364,836		410,000
100234775	HENDERSON	NV		08/28/2025	7.875	461,196		501,000
100234776	HAMPTON	VA		08/28/2025	8.375	373,438		400,000
100234777	CHECOTAH	OK		08/28/2025	8.250	457,401		486,000
100234778	SUN LAKES	AZ		08/28/2025	7.875	300,440		350,000
100234779	ELIZABETH	NJ		08/28/2025	7.000	745,360		1,050,000
100234780	PALM COAST	FL		08/28/2025	8.250	361,366		405,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234781	LEBANON	PA		08/28/2025	7.375	257,946		283,000
100234782	KISSIMMEE	FL		08/28/2025	6.990	375,650		415,000
100234783	TAMPA	FL		08/28/2025	7.250	519,987		675,000
100234784	HENDERSON	NV		08/28/2025	6.375	390,668		445,000
100234785	WILMINGTON	NC		08/28/2025	7.875	350,826		375,000
100234786	NORTHRIDGE	CA		08/28/2025	7.875	763,717		830,000
100234787	OAKLAND	MD		08/28/2025	7.625	572,253		624,000
100234788	POCONO MANOR	PA		08/28/2025	7.375	543,151		609,000
100234789	THE VILLAGES	FL		08/28/2025	7.500	271,201		310,000
100234790	SPRINGDALE	AR		08/28/2025	7.500	212,786		250,000
100234791	WINNSBORO	TX		08/28/2025	7.490	425,814		470,000
100234792	LINCOLN CITY	OR		08/28/2025	7.250	455,644		525,000
100234793	GRANDVIEW	WA		08/28/2025	7.625	414,210		445,000
100234794	PORT CHARLOTTE	FL		08/28/2025	6.375	223,436		258,000
100234795	SAINT LOUIS	MO		08/28/2025	7.500	241,719		286,000
100234796	CORTEZ	CO		08/28/2025	7.750	372,227		450,000
100234797	NEW BRAUNFELS	TX		08/28/2025	6.624	381,111		448,000
100234798	LEBANON	TN		08/28/2025	6.000	420,003		495,000
100234799	HARDINSBURG	KY		08/28/2025	7.625	327,397		352,000
100234800	ADA	MI		08/28/2025	7.875	571,499		608,000
100234801	PLAIN CITY	OH		08/28/2025	8.125	418,643		475,000
100234802	NEWARK	OH		08/28/2025	6.624	167,834		207,000
100234803	FAIRVIEW	NC		08/28/2025	7.750	598,189		640,000
100234804	DELTONA	FL		08/28/2025	6.990	261,193		288,000
100234805	NEW KENSINGTON	PA		08/28/2025	7.625	261,597		280,000
100234806	CINCINNATI	OH		08/28/2025	8.125	311,767		360,000
100234807	LAKE LURE	NC		08/28/2025	7.375	430,169		465,000
100234808	CAMDENTON	MO		08/28/2025	7.750	298,282		320,000
100234809	SAN ANTONIO	TX		08/28/2025	8.250	251,728		267,000
100234810	LAFAYETTE	IN		08/28/2025	7.875	337,877		370,000
100234811	CRYSTAL BEACH	TX		08/28/2025	7.500	626,524		760,000
100234812	OLD SAYBROOK	CT		08/28/2025	7.375	463,497		600,000
100234813	STOVER	MO		08/28/2025	7.750	328,089		365,000
100234814	TALLAHASSEE	FL		08/28/2025	7.250	374,660		430,000
100234815	PORT SAINT JOE	FL		08/28/2025	7.375	345,581		395,000
100234816	BREMERTON	WA		08/28/2025	7.218	542,040		589,000
100234817	LOVELAND	OH		08/28/2025	7.625	268,115		305,000
100234818	JACKSONVILLE	OR		08/28/2025	7.250	664,933		857,000
100234819	OCEAN CITY	MD		08/28/2025	7.375	329,615		390,000
100234820	RALEIGH	NC		08/28/2025	7.375	263,302		310,500
100234821	MONCKS CORNER	SC		08/28/2025	5.500	346,682		425,000
100234822	GROVETOWN	GA		08/28/2025	7.875	299,039		338,000
100234823	DAVENPORT	FL		08/28/2025	7.375	375,689		444,000
100234824	SAN DIEGO	CA		08/28/2025	8.500	730,567		850,000
100234825	JIM THORPE	PA		08/28/2025	7.750	515,556		555,000
100234826	HONEY GROVE	TX		08/28/2025	7.875	190,984		222,000
100234827	PENTWATER	MI		08/28/2025	7.625	639,397		710,000
100234828	VONORE	TN		08/28/2025	7.750	615,417		665,000
100234829	REDLANDS	CA		08/28/2025	7.990	495,672		560,000
100234830	PANAMA CITY	FL		08/28/2025	7.500	305,439		335,000
100234831	VERO BEACH	FL		08/28/2025	7.625	370,496		420,000
100234832	STILLWATER	OK		08/28/2025	7.625	239,048		263,000
100234833	FORT MOHAVE	AZ		08/28/2025	7.875	291,220		310,000
100234834	ORONDO	WA		08/28/2025	7.500	509,570		550,000
100234835	JEFFERSON CITY	MO		08/28/2025	8.125	302,131		321,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234836	NORTH MANKATO	MN		08/28/2025	7.500	245,300		283,000
100234837	SAINT AUGUSTINE	FL		08/28/2025	5.750	313,213		374,000
100234838	LAKELAND	FL		08/28/2025	7.990	266,063		300,000
100234839	PRUDENVILLE	MI		08/28/2025	7.625	251,005		268,000
100234840	HONOLULU	HI		08/28/2025	7.250	373,902		420,000
100234841	DIXON	IA		08/28/2025	7.625	364,404		420,000
100234842	SELBYVILLE	DE		08/28/2025	6.875	530,500		585,000
100234843	STRASBURG	PA		08/28/2025	7.625	308,763		353,000
100234844	MILFORD	CT		08/28/2025	7.750	422,561		455,000
100234845	PINE VALLEY	UT		08/28/2025	7.250	319,356		349,900
100234846	BETTENDORF	IA		08/28/2025	6.875	256,344		385,000
100234847	TROUTMAN	NC		08/28/2025	5.750	392,594		470,000
100234848	WINTERS	CA		08/28/2025	6.625	719,412		800,000
100234849	FORT MYERS	FL		08/28/2025	7.625	244,206		285,000
100234850	MEXICO BEACH	FL		08/28/2025	5.750	266,113		318,000
100234851	SAN TAN VALLEY	AZ		08/28/2025	6.875	364,221		402,000
100234852	OXNARD	CA		08/28/2025	7.250	373,409		670,000
100234853	KILL DEVIL HILLS	NC		08/28/2025	7.500	304,456		635,000
100234854	NOKOMIS	FL		08/28/2025	6.875	263,336		305,000
100234855	IRVINE	CA		08/28/2025	7.250	943,047		1,875,000
100234856	ELIZABETH CITY	NC		08/28/2025	7.125	161,883		230,000
100234857	GARLAND	TX		08/28/2025	7.250	169,843		240,000
100234858	CHANDLER	AZ		08/28/2025	7.375	211,828		315,000
100234859	SCITUATE	MA		08/28/2025	6.990	817,279		1,350,000
100234860	BANNER ELK	NC		08/28/2025	6.990	506,617		885,000
100234861	CALIFORNIA CITY	CA		08/28/2025	6.999	163,563		230,000
100234862	COLUMBUS	OH		08/28/2025	7.125	189,074		248,000
100234863	HAMMONTON	NJ		08/28/2025	6.875	217,337		325,000
100234864	HUMMELSTOWN	PA		08/28/2025	7.250	206,433		279,000
100234865	TAOS	NM		08/28/2025	6.999	500,546		856,000
100234866	NEWBURYPORT	MA		08/28/2025	6.500	208,771		847,000
100234867	GREENVILLE	TX		08/28/2025	7.490	227,082		300,000
100234868	KANSAS CITY	MO		08/28/2025	6.250	185,867		252,500
100234869	SEATTLE	WA		08/28/2025	7.250	347,255		750,000
100234870	PARKER	CO		08/28/2025	6.750	449,745		769,000
100234871	FORT WORTH	TX		08/28/2025	6.990	189,941		255,000
100234872	EVERGREEN	CO		08/28/2025	6.999	201,826		266,000
100234873	ELGIN	IL		08/28/2025	5.990	292,962		600,000
100234874	ASHEVILLE	NC		08/28/2025	7.250	233,185		327,000
100234875	PULLMAN	WA		08/28/2025	6.624	230,434		470,000
100234876	BOSTON	MA		08/28/2025	6.875	739,306		1,245,000
100234877	PULLMAN	WA		08/28/2025	6.624	230,434		414,000
100234878	INDIAN SHORES	FL		08/28/2025	5.625	260,244		605,000
100234879	MERCED	CA		08/28/2025	5.990	278,329		485,000
100234880	UNION	NJ		08/28/2025	7.990	378,169		465,000
100234881	MIAMI	FL		08/28/2025	7.375	406,446		535,000
100234882	WASILLA	AK		08/28/2025	7.500	720,175		942,000
100234883	MCFARLAND	WI		08/28/2025	6.990	306,584		425,000
100234884	LONG BEACH	CA		08/28/2025	7.375	919,350		1,275,000
100234885	PHILADELPHIA	PA		08/28/2025	7.125	206,439		275,000
100234886	SPARKS	NV		08/28/2025	6.990	569,474		885,000
100234887	UNCASVILLE	CT		08/28/2025	7.500	266,825		345,000
100234888	LAS VEGAS	NV		08/28/2025	6.875	590,711		800,000
100234889	LAWRENCEVILLE	NJ		08/28/2025	6.750	229,023		350,000
100234890	HOWELL	NJ		08/28/2025	6.990	700,434		915,000

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100234891	RICHMOND HILL	GA		08/28/2025	6.990	225,034		365,000
100234892	BEVERLY	MA		08/28/2025	6.875	364,241		730,000
100234893	KAILUA KONA	HI		08/28/2025	6.500	1,193,559		1,825,000
100234894	MIDDLE RIVER	MD		08/28/2025	7.625	229,642		400,000
100234895	DOWNEY	CA		08/28/2025	6.375	415,011		975,000
100234896	BRADENTON	FL		08/28/2025	7.375	764,681		1,000,000
100234897	TUSCALOOSA	AL		08/28/2025	6.875	524,457		695,000
100234898	VERDI	CA		08/28/2025	7.250	333,626		490,000
100234899	GREENWOOD	SC		08/28/2025	5.990	275,643		375,000
100234900	VERNON	CT		08/28/2025	6.875	241,944		317,000
100234901	CABOT	AR		08/28/2025	7.875	211,237		260,000
100234902	GRAFORD	TX		08/28/2025	7.490	354,679		465,000
100234903	RANGELEY	ME		08/28/2025	7.750	292,015		364,000
100234904	DULUTH	GA		08/28/2025	6.875	502,644		721,000
100234905	OREM	UT		08/28/2025	6.990	673,642		940,000
100234906	SAINT AUGUSTINE	FL		08/28/2025	6.990	306,553		420,000
100234907	RUSSELLVILLE	MO		08/28/2025	7.375	237,412		310,000
100234908	PLANO	TX		08/28/2025	6.990	385,591		505,000
100234909	CHESTERFIELD	VA		08/28/2025	6.990	276,596		364,000
100234910	MADISON HEIGHTS	VA		08/28/2025	7.490	230,916		300,000
100234911	NEW ORLEANS	LA		08/28/2025	7.125	323,410		425,000
100234912	GULF SHORES	AL		08/28/2025	7.125	252,142		374,000
100234913	DALLAS	TX		08/28/2025	6.875	365,145		521,000
100234914	COEUR D'ALENE	ID		08/28/2025	6.875	299,466		525,000
100234915	FORT WORTH	TX		08/28/2025	6.875	256,104		336,000
100234916	LOS ANGELES	CA		08/28/2025	6.875	711,520		1,010,000
100234917	BOTHELL	WA		08/28/2025	6.490	454,199		725,000
100234918	SAINT MARKS	FL		08/28/2025	6.990	206,597		270,000
100234919	KISSIMMEE	FL		08/28/2025	6.875	282,262		370,000
100234920	LAKE LURE	NC		08/28/2025	6.990	521,181		700,000
100234921	MESQUITE	TX		08/28/2025	7.375	246,952		323,000
100234922	LUBBOCK	TX		08/28/2025	7.500	202,253		223,000
100234923	PAWTUCKET	RI		08/28/2025	6.990	331,635		615,000
100234924	AUSTIN	TX		08/28/2025	7.125	319,285		450,000
100234925	VANCOUVER	WA		08/28/2025	6.990	360,688		537,000
100234926	AUSTIN	MN		08/28/2025	7.375	511,604		665,000
100234927	AUGUSTA	ME		08/28/2025	6.750	381,267		504,000
100234928	VISTA	CA		08/28/2025	7.125	222,256		430,000
100234929	CHAPEL HILL	NC		08/28/2025	7.125	366,993		484,000
100234930	ORLANDO	FL		08/28/2025	6.125	297,332		580,000
100234931	SCHAUMBURG	IL		08/28/2025	7.125	222,748		290,000
100234932	LANSDALE	PA		08/28/2025	6.875	342,238		450,000
100234933	FORT LAUDERDALE	FL		08/28/2025	7.125	377,298		490,000
100234934	OAK ISLAND	NC		08/28/2025	7.625	792,119		1,095,000
100234935	MARIETTA	GA		08/28/2025	6.375	316,743		461,000
100234936	DURHAM	NC		08/28/2025	7.625	292,441		345,000
100234937	UNIVERSITY PARK	FL		08/28/2025	6.990	295,527		400,000
100234938	LAS VEGAS	NV		08/28/2025	7.125	339,936		429,000
100234939	SANTA FE	NM		08/28/2025	7.125	444,553		670,000
100234940	GEORGETOWN	DE		08/28/2025	6.990	221,734		350,000
100234941	LAKE ELSINORE	CA		08/28/2025	6.990	430,883		600,000
100234942	LOVELAND	CO		08/28/2025	6.990	426,188		675,000
100234943	CORPUS CHRISTI	TX		08/28/2025	6.990	410,567		643,000
100234944	LAKE HAVASU CITY	AZ		08/28/2025	6.990	664,835		964,000
100234945	KEKAHA	HI		08/28/2025	6.990	432,457		625,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100234946	COLORADO SPGS	CO		08/28/2025	6.490	391,795		495,000
100234947	NORWALK	CT		08/28/2025	6.990	409,551		620,000
100234948	LAKEMOOR	IL		08/28/2025	6.990	230,739		300,000
100234949	TILGHMAN	MD		08/28/2025	7.125	419,261		569,000
100234950	AMERICAN FORK	UT		08/28/2025	6.990	445,626		618,000
100234951	ALBUQUERQUE	NM		08/28/2025	7.625	226,050		315,000
100234952	HUGHSON	CA		08/28/2025	7.625	244,598		380,000
100234953	SPRING	TX		08/28/2025	7.625	207,433		255,000
100234954	TEMECULA	CA		08/28/2025	7.250	521,351		691,000
100234955	LAS VEGAS	NV		08/28/2025	6.500	501,204		670,000
100234956	CASA GRANDE	AZ		08/28/2025	7.125	234,695		300,000
100234957	TUSCALOOSA	AL		08/28/2025	7.125	269,248		350,000
100234958	BRICK	NJ		08/28/2025	6.875	522,304		745,000
100234959	DELRAN	NJ		08/28/2025	6.990	222,944		290,000
100234960	BELLINGHAM	WA		08/28/2025	6.750	552,515		835,000
100234961	KILLEEN	TX		08/28/2025	6.990	251,776		355,000
100234962	WATKINSVILLE	GA		08/28/2025	6.875	613,328		1,250,000
100234963	DENNIS PORT	MA		08/28/2025	6.875	435,780		628,000
100234964	NAGS HEAD	NC		08/28/2025	7.625	751,995		975,000
100234965	TUCSON	AZ		08/28/2025	7.125	208,660		276,000
100234966	LONGS	SC		08/28/2025	7.625	242,534		290,000
100234967	WYLIE	TX		08/28/2025	7.125	223,720		290,000
100234968	RANCHO CORDOVA	CA		08/28/2025	6.750	508,853		678,000
100234969	CAPE CHARLES	VA		08/28/2025	7.125	691,188		910,000
100234970	HOUSTON	TX		08/28/2025	7.490	307,386		404,000
100234971	CHARLESTON	SC		08/28/2025	6.875	214,963		318,000
100234972	REIDVILLE	SC		08/28/2025	6.625	208,658		305,000
100234973	BOSTON	MA		08/28/2025	6.875	1,001,818		1,407,000
100234974	DALTON	GA		08/28/2025	6.750	235,369		310,000
100234975	DALTON	GA		08/28/2025	6.750	235,369		310,000
100234976	CHICAGO	IL		08/28/2025	6.875	345,985		454,000
100234977	SAN ANTONIO	TX		08/28/2025	6.875	212,673		299,000
100234978	KENNETT SQUARE	PA		08/28/2025	7.500	317,079		400,000
100234979	MOSELEY	VA		08/28/2025	6.750	284,822		375,000
100234980	STAFFORD	VA		08/28/2025	6.750	406,948		610,000
100234981	FREDERICKSBURG	VA		08/28/2025	6.750	553,969		775,000
100234982	RANCHO CUCAMONGA	CA		08/28/2025	7.125	618,321		855,000
100234983	HOUSTON	TX		08/28/2025	6.990	345,744		458,000
100234984	LAKEWOOD	OH		08/28/2025	7.490	220,891		290,000
100234985	HOBOKEN	NJ		08/28/2025	6.875	358,043		500,000
100234986	LAKELAND	FL		08/28/2025	7.375	227,073		280,000
100234987	GEORGETOWN	TX		08/28/2025	6.500	211,166		297,000
100234988	PRESCOTT	AZ		08/28/2025	6.990	377,383		527,000
100234989	CLIFTON	NJ		08/28/2025	7.125	424,915		570,000
100234990	EVANSTON	IL		08/28/2025	6.990	516,715		676,000
100234991	COLTON	CA		08/28/2025	7.250	349,333		460,000
100234992	POMONA	CA		08/28/2025	7.000	613,058		800,000
100234993	PALM BEACH GARDENS	FL		08/28/2025	7.125	824,577		1,250,000
100234994	OROVILLE	CA		08/28/2025	7.625	214,281		280,000
100234995	DAYTON	OH		08/28/2025	7.375	219,093		285,000
100234996	HOMEWOOD	AL		08/28/2025	6.875	547,158		745,000
100234997	INVERNESS	IL		08/28/2025	6.990	622,292		930,000
100234998	VALLEJO	CA		08/28/2025	7.625	734,558		975,000
100234999	CHESAPEAKE	VA		08/28/2025	6.875	389,484		560,000
100235000	CHESAPEAKE	VA		08/28/2025	6.875	389,485		560,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235001	BOSTON	MA		08/28/2025	6.875	760,735		1,150,000
100235002	NEW ORLEANS	LA		08/28/2025	7.000	317,695		455,000
100235003	FT MYERS	FL		08/28/2025	7.625	214,893		275,000
100235004	NEWTON CENTER	MA		08/28/2025	6.990	1,020,671		1,850,000
100235005	ESCONDIDO	CA		08/28/2025	6.990	599,913		795,000
100235006	NEW ORLEANS	LA		08/28/2025	6.875	423,117		611,000
100235007	FRESNO	CA		08/28/2025	6.875	215,469		310,000
100235008	MANDEVILLE	LA		08/28/2025	7.625	242,912		334,000
100235009	WOLFEBORO	NH		08/28/2025	7.625	633,653		782,000
100235010	DAWSONVILLE	GA		08/28/2025	6.490	268,752		410,000
100235011	MOUNT DORA	FL		08/28/2025	6.875	398,680		526,000
100235012	BROOMFIELD	CO		08/28/2025	6.625	226,487		310,000
100235013	SALT LAKE CITY	UT		08/28/2025	6.990	651,352		870,000
100235014	PHOENIX	AZ		08/28/2025	6.990	330,589		460,000
100235015	INDIANAPOLIS	IN		08/28/2025	6.990	363,469		475,000
100235016	TACOMA	WA		08/28/2025	7.625	409,385		540,000
100235017	ONTARIO	CA		08/28/2025	6.750	462,398		679,000
100235018	LYNN	MA		08/28/2025	6.990	586,215		765,000
100235019	DOWNINGTOWN	PA		08/28/2025	6.875	513,635		675,000
100235020	SAINT LOUIS	MO		08/28/2025	7.500	311,179		410,000
100235021	CLIFTON	NJ		08/28/2025	6.990	470,167		625,000
100235022	ROUGEMONT	NC		08/28/2025	6.250	376,330		520,000
100235023	CYPRESS	TX		08/28/2025	6.250	236,587		338,000
100235024	NOKOMIS	FL		08/28/2025	6.375	214,929		310,000
100235025	CLEVELAND HEIGHTS	OH		08/28/2025	6.500	255,376		364,000
100235026	VENTURA	CA		08/28/2025	7.125	384,849		500,000
100235027	FRESNO	CA		08/28/2025	6.990	315,342		410,000
100235028	SAVANNAH	GA		08/28/2025	7.625	349,164		454,000
100235029	CORONA	CA		08/28/2025	7.125	287,160		380,000
100235030	DOYLESTOWN	PA		08/28/2025	6.750	236,308		332,000
100235031	GULF SHORES	AL		08/28/2025	7.250	529,453		730,000
100235032	COLUMBUS	OH		08/28/2025	7.490	298,618		412,000
100235033	YOUNGSTOWN	OH		08/28/2025	6.375	199,938		282,000
100235034	MARINA	CA		08/28/2025	7.000	715,148		970,000
100235035	RICHMOND	VA		08/28/2025	7.490	214,510		276,000
100235036	AMOLD	MD		08/28/2025	6.490	325,035		460,000
100235037	SEBAGO	ME		08/28/2025	6.875	342,410		450,000
100235038	ORLANDO	FL		08/28/2025	6.490	310,441		440,000
100235039	ORLANDO	FL		08/28/2025	7.625	243,139		310,000
100235040	CHICAGO	IL		08/28/2025	6.500	237,573		345,000
100235041	KISSIMMEE	FL		08/28/2025	7.250	297,000		385,000
100235042	ROCKLIN	CA		08/28/2025	6.625	416,946		635,000
100235043	SACRAMENTO	CA		08/28/2025	6.490	380,780		590,000
100235044	LONG BEACH	CA		08/28/2025	6.875	1,403,261		1,915,000
100235045	IRVING	TX		08/28/2025	7.625	280,241		375,000
100235046	HOFFMAN ESTATES	IL		08/28/2025	6.625	242,842		325,000
100235047	HANSVILLE	WA		08/28/2025	7.000	373,690		525,000
100235048	SAN ANTONIO	TX		08/28/2025	7.625	209,958		243,000
100235049	AUSTIN	TX		08/28/2025	7.500	659,626		860,000
100235050	FLOWER MOUND	TX		08/28/2025	7.000	349,901		550,000
100235051	PALMER	AK		08/28/2025	6.500	373,872		515,000
100235052	COLORADO SPRINGS	CO		08/28/2025	6.625	525,092		695,000
100235053	GAINESVILLE	GA		08/28/2025	6.990	252,586		384,000
100235054	GONZALES	LA		08/28/2025	6.875	346,633		556,000
100235055	DARTMOUTH	MA		08/28/2025	7.625	580,497		760,000

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100235056	STILLWATER	OK		08/28/2025	6.875	249,565		329,000
100235057	JACKSON	NJ		08/28/2025	6.925	375,164		520,000
100235058	SAN ANTONIO	TX		08/28/2025	7.750	255,140		335,000
100235059	TONEY	AL		08/28/2025	7.625	248,390		326,000
100235060	ELK GROVE	CA		08/28/2025	6.875	436,476		570,000
100235061	COSBY	TN		08/28/2025	7.125	288,373		375,000
100235062	CHARLOTTE	NC		08/28/2025	7.375	344,210		468,000
100235063	DAYTONA BEACH	FL		08/28/2025	7.500	214,972		262,000
100235064	LAS VEGAS	NV		08/28/2025	6.750	292,706		410,000
100235065	CLEVELAND	TN		08/28/2025	6.875	268,267		358,000
100235066	HOWELL	NJ		08/28/2025	6.624	460,034		650,000
100235067	SALINAS	CA		08/28/2025	7.500	466,859		730,000
100235068	VACAVILLE	CA		08/28/2025	6.750	433,886		607,000
100235069	LYNNWOOD	WA		08/28/2025	6.625	479,732		700,000
100235070	JOHNS CREEK	GA		08/28/2025	7.125	677,003		878,000
100235071	COLUMBUS	OH		08/28/2025	6.990	262,985		360,000
100235072	ROCHESTER	MN		08/28/2025	7.125	217,473		275,000
100235073	BLUFFDALE	UT		08/28/2025	6.490	535,421		722,000
100235074	SCHAUMBURG	IL		08/28/2025	6.875	225,060		295,000
100235075	MURRIETA	CA		08/28/2025	7.000	395,683		635,000
100235076	LYNN	MA		08/28/2025	6.750	649,906		990,000
100235077	JURUPA VALLEY	CA		08/28/2025	7.000	525,577		735,000
100235078	WESLACO	TX		08/28/2025	6.990	216,643		294,000
100235079	CHICAGO	IL		08/28/2025	6.875	308,460		430,000
100235080	MINNEAPOLIS	MN		08/28/2025	7.375	464,106		600,000
100235081	HAYWARD	CA		08/28/2025	6.990	538,385		735,000
100235082	GREENSBORO	NC		08/28/2025	6.990	218,138		335,000
100235083	MESA	AZ		08/28/2025	6.875	401,027		530,000
100235084	KAPOLEI	HI		08/28/2025	7.000	360,801		493,000
100235085	HOUSTON	TX		08/28/2025	6.875	333,019		520,000
100235086	COLLEGE STATION	TX		08/28/2025	6.875	305,474		399,900
100235087	SACRAMENTO	CA		08/28/2025	6.990	384,563		515,000
100235088	CORPUS CHRISTI	TX		08/28/2025	6.750	242,503		319,000
100235089	CYPRESS	TX		08/28/2025	6.375	338,175		513,000
100235090	BAINBRIDGE ISLAND	WA		08/28/2025	7.490	531,518		1,125,000
100235091	WALTHAM	MA		08/28/2025	6.875	563,633		1,125,000
100235092	BUTTE	MT		08/28/2025	7.125	357,342		479,000
100235093	PUNTA GORDA	FL		08/28/2025	7.490	333,917		430,000
100235094	LAS VEGAS	NV		08/28/2025	6.625	225,682		320,000
100235095	CHICAGO	IL		08/28/2025	7.500	233,583		300,000
100235096	VANCOUVER	WA		08/28/2025	6.250	398,603		535,000
100235097	RICHLAND	WA		08/28/2025	6.875	335,402		470,000
100235098	HUDSON	NH		08/28/2025	6.625	238,653		380,000
100235099	LEAVENWORTH	WA		08/28/2025	6.750	418,670		630,000
100235100	CENTRAL POINT	OR		08/28/2025	6.500	227,343		330,000
100235101	DIVIDE	CO		08/28/2025	6.875	216,834		285,000
100235102	SUNRIVER	OR		08/28/2025	7.125	380,114		525,000
100235103	ARLINGTON	TX		08/28/2025	6.625	237,169		340,000
100235104	ROSELLE	IL		08/28/2025	6.875	210,062		275,500
100235105	ARLINGTON	TX		08/28/2025	6.990	266,836		350,000
100235106	LAS VEGAS	NV		08/28/2025	6.990	427,456		615,000
100235107	ROSEBURG	OR		08/28/2025	7.250	329,709		430,000
100235108	LOGAN	UT		08/28/2025	6.875	328,182		429,000
100235109	GREENVILLE	SC		08/28/2025	6.875	527,106		735,000
100235110	MARYSVILLE	WA		08/28/2025	7.000	356,723		470,000

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100235111	CUMMING	GA		08/28/2025	6.875	313,865		410,000
100235112	MIDDLETON	WI		08/28/2025	7.490	325,230		421,000
100235113	SCOTTSDALE	AZ		08/28/2025	6.490	754,933		1,027,000
100235114	PERRIS	CA		08/28/2025	6.875	367,320		540,000
100235115	HIGHLANDS RANCH	CO		08/28/2025	6.490	267,425		380,000
100235116	STREAMWOOD	IL		08/28/2025	6.875	237,461		310,500
100235117	GREENVILLE	NC		08/28/2025	7.625	299,995		367,000
100235118	MYRTLE BEACH	SC		08/28/2025	6.750	298,791		430,000
100235119	TEMECULA	CA		08/28/2025	6.990	487,685		637,000
100235120	MANTECA	CA		08/28/2025	7.375	332,263		430,000
100235121	FREMONT	CA		08/28/2025	6.750	420,691		599,000
100235122	PACIFIC CITY	OR		08/28/2025	7.490	390,394		575,000
100235123	ORANGE	CA		08/28/2025	6.750	571,133		850,000
100235124	LAVEEN	AZ		08/28/2025	6.750	333,652		462,000
100235125	HERMITAGE	TN		08/28/2025	6.875	229,151		300,000
100235126	COCKEYSVILLE	MD		08/28/2025	6.125	501,759		725,000
100235127	EDINBURG	TX		08/28/2025	6.750	373,430		535,000
100235128	PANAMA CITY BEACH	FL		08/28/2025	7.750	517,213		605,000
100235129	SAN MARCOS	CA		08/28/2025	6.999	1,032,282		1,450,000
100235130	PORT SAINT LUCIE	FL		08/28/2025	7.125	129,661		509,000
100235131	LAGUNA HILLS	CA		08/28/2025	8.750	1,074,169		1,365,000
100235132	RANCHO CORDOVA	CA		08/28/2025	7.250	355,866		501,000
100235133	CORAL SPRINGS	FL		08/28/2025	7.490	541,299		624,000
100235134	EL CAJON	CA		08/28/2025	8.500	700,450		890,000
100235135	ROSEVILLE	MI		08/28/2025	7.750	103,300		128,000
100235136	BRIARCLIFF MANOR	NY		08/28/2025	7.375	1,489,756		1,870,000
100235137	TOMS RIVER	NJ		08/28/2025	6.874	516,819		740,000
100235138	SAN ANTONIO	FL		08/28/2025	6.990	240,336		295,000
100235139	KAHULUI	HI		08/28/2025	7.990	820,851		985,000
100235140	MANCHESTER	NJ		08/28/2025	7.375	218,312		265,000
100235141	NEWPORT BEACH	CA		08/28/2025	7.490	2,706,813		3,700,000
100235142	SUSSEX	NJ		08/28/2025	7.375	186,183		700,000
100235143	LIGHTHOUSE PT	FL		08/28/2025	7.375	239,823		330,000
100235145	ORLANDO	FL		08/28/2025	7.375	372,768		485,000
100235147	PHOENIX	AZ		08/28/2025	7.124	207,361		370,000
100235148	LOS ANGELES	CA		08/28/2025	7.490	747,677		1,050,000
100235149	RAMONA	CA		08/28/2025	7.249	717,233		900,000
100235151	BERLIN	MD		08/28/2025	6.999	553,018		681,000
100235152	WEST BABYLON	NY		08/28/2025	8.000	516,253		615,000
100235153	HIALEAH	FL		08/28/2025	7.750	343,961		442,000
100235154	COLUMBUS	OH		08/28/2025	7.874	234,256		298,000
100235155	NOLENSVILLE	TN		08/28/2025	7.250	549,587		751,000
100235156	DORAL	FL		08/28/2025	8.374	415,058		510,000
100235157	LAKEWOOD	CA		08/28/2025	8.375	744,109		840,000
100235158	DURHAM	NC		08/28/2025	7.374	270,779		419,000
100235159	GARDEN GROVE	CA		08/28/2025	8.000	450,330		625,000
100235160	CENTER CONWAY	NH		08/28/2025	7.124	375,676		456,000
100235161	DESERT HOT SPRINGS	CA		08/28/2025	7.374	770,601		1,150,000
100235162	PACOIMA	CA		08/28/2025	7.749	766,179		1,073,000
100235164	KATY	TX		08/28/2025	8.375	402,267		470,000
100235165	SACRAMENTO	CA		08/28/2025	8.375	374,617		428,000
100235166	SAN RAMON	CA		08/28/2025	7.000	453,747		700,000
100235167	ELK GROVE	CA		08/28/2025	6.990	565,722		747,000
100235168	SALIDA	CO		08/28/2025	7.125	774,717		1,035,000
100235169	LA MESA	CA		08/28/2025	8.750	942,882		1,250,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235170	APPLE VALLEY	CA		08/28/2025	7.875	524,194		670,000
100235171	RIVERSIDE	CA		08/28/2025	7.250	823,233		996,000
100235172	SAN MARCOS	CA		08/28/2025	6.990	672,295		1,775,000
100235173	GLENDALE	AZ		08/28/2025	7.750	412,382		470,000
100235174	NORTHPORT	AL		08/28/2025	6.990	257,747		315,000
100235175	SAN ANTONIO	TX		08/28/2025	8.000	134,918		172,000
100235176	BAKERSFIELD	CA		08/28/2025	7.624	354,174		522,000
100235177	HAWTHORNE	CA		08/28/2025	7.125	791,906		1,050,000
100235178	LAWRENCEVILLE	GA		08/28/2025	7.250	410,149		542,000
100235179	CHANDLER	AZ		08/28/2025	7.250	352,432		425,000
100235180	CHESTER	VA		08/28/2025	8.125	429,694		466,000
100235181	BATTLE GROUND	WA		08/28/2025	7.750	561,733		670,000
100235182	WOODLAND	CA		08/28/2025	8.125	554,830		597,000
100235183	AGOURA HILLS	CA		08/28/2025	7.375	303,913		365,000
100235184	STERLING	VA		08/28/2025	6.990	513,071		918,000
100235185	FORT MILL	SC		08/28/2025	7.375	420,374		504,000
100235186	LOS ANGELES	CA		08/28/2025	6.750	706,741		880,000
100235187	GARNER	NC		08/28/2025	7.750	479,299		591,000
100235188	CORONA	CA		08/28/2025	7.375	574,733		690,000
100235189	FAIRFIELD	CA		08/28/2025	7.125	441,031		540,000
100235190	LANCASTER	CA		08/28/2025	7.500	213,818		387,000
100235191	HUNTINGTON PARK	CA		08/28/2025	7.500	626,263		750,000
100235192	NORRISTOWN	PA		08/28/2025	7.250	384,809		467,000
100235193	CALUMET CITY	IL		08/28/2025	7.375	105,124		147,000
100235194	WOODBRIDGE	VA		08/28/2025	7.750	385,215		533,000
100235196	HENRICO	VA		08/28/2025	7.250	334,996		407,000
100235197	LAKEWOOD	CO		08/28/2025	6.750	470,130		660,000
100235198	KNOXVILLE	TN		08/28/2025	7.624	407,552		568,000
100235200	PETERSBURG	VA		08/28/2025	7.500	272,200		380,000
100235201	PRESCOTT	AZ		08/28/2025	7.250	694,206		1,300,000
100235202	MARCO ISLAND	FL		08/28/2025	7.125	474,283		1,200,000
100235203	GILROY	CA		08/28/2025	7.374	1,021,947		1,420,000
100235204	BOYNTON BEACH	FL		08/28/2025	7.375	211,443		270,000
100235205	LAKEWOOD	CA		08/28/2025	7.374	780,678		935,000
100235206	HAMPTON	GA		08/28/2025	7.250	197,082		315,000
100235207	PHOENIX	AZ		08/28/2025	8.749	242,382		300,000
100235208	ESCONDIDO	CA		08/28/2025	7.874	615,503		985,000
100235209	LAWRENCEVILLE	GA		08/28/2025	7.499	187,950		340,000
100235210	WINTER GARDEN	FL		08/28/2025	7.249	413,176		760,000
100235211	OZONE PARK	NY		08/28/2025	7.499	643,597		830,000
100235213	ESTERO	FL		08/28/2025	7.499	321,434		492,000
100235214	WESTVILLE	NJ		08/28/2025	7.874	305,676		369,000
100235215	LOS ANGELES	CA		08/28/2025	7.374	1,445,599		2,300,000
100235216	CLARKSTON	MI		08/28/2025	8.374	154,350		245,000
100235217	WAINSCOTT	NY		08/28/2025	7.250	3,500,273		6,500,000
100235218	GRAND RAPIDS	MI		08/28/2025	7.374	86,312		200,000
100235220	SHAVER LAKE	CA		08/29/2025	7.750	2,389,111		3,300,000
100235221	PEORIA	AZ		08/29/2025	7.500	640,425		735,000
100235222	MIDDLETOWN	OH		08/29/2025	7.375	107,199		160,000
100235223	CHICAGO	IL		08/29/2025	7.125	171,065		260,000
100235224	CARY	NC		08/29/2025	7.000	381,290		465,000
100235225	TEMPLE HILLS	MD		08/29/2025	8.000	118,125		150,000
100235226	MORRISTOWN	NJ		08/29/2025	7.000	334,755		831,500
100235227	CLINTONVILLE	WI		08/29/2025	7.500	159,794		222,000
100235228	MERCED	CA		08/29/2025	7.000	184,574		300,000

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100235229	ESCALON	CA		08/29/2025	6.750	362,610		490,000
100235230	WYANDOTTE	MI		08/29/2025	7.375	170,212		300,000
100235231	CALDWELL	ID		08/29/2025	7.500	401,317		480,000
100235232	SAINT PETERSBURG	FL		08/29/2025	7.625	313,780		405,000
100235233	SAINT PETERSBURG	FL		08/29/2025	7.250	220,324		443,000
100235234	LONG BEACH	CA		08/29/2025	7.625	1,082,813		1,375,000
100235235	SAINT PETERSBURG	FL		08/29/2025	7.250	267,514		390,000
100235236	PUYALLUP	WA		08/29/2025	6.875	439,565		557,000
100235237	PEORIA	AZ		08/29/2025	7.500	484,781		650,000
100235238	AUBURN	CA		08/29/2025	7.875	995,716		1,255,000
100235239	MIAMI	FL		08/29/2025	8.250	348,525		375,000
100235240	YOUNGSVILLE	LA		08/29/2025	7.875	373,356		426,000
100235241	FREMONT	CA		08/29/2025	7.250	444,276		555,000
100235242	NEW BERN	NC		08/29/2025	7.875	249,900		301,000
100235243	SANTA FE	TX		08/29/2025	7.250	614,934		748,000
100235244	PLAINVILLE	CT		08/29/2025	7.125	271,158		440,000
100235245	NEW BRITAIN	CT		08/29/2025	7.250	272,908		440,000
100235246	NORWALK	CT		08/29/2025	7.750	491,987		590,000
100235247	SALEM	OR		08/29/2025	7.125	439,406		660,000
100235248	PALOS VERDES ESTATES	CA		08/29/2025	7.250	1,144,378		2,300,000
100235249	BUDA	TX		08/29/2025	7.125	412,769		600,000
100235250	HOUSTON	TX		08/29/2025	7.500	228,302		303,000
100235251	LOS ANGELES	CA		08/29/2025	8.625	532,035		580,000
100235252	NEW BRITAIN	CT		08/29/2025	7.375	320,536		455,000
100235253	MOORE	SC		08/29/2025	6.875	139,619		415,000
100235254	VALLEJO	CA		08/29/2025	7.250	415,702		500,000
100235255	GREER	SC		08/29/2025	7.375	434,667		580,000
100235256	FORT WORTH	TX		08/29/2025	6.750	304,936		490,000
100235257	MERCED	CA		08/29/2025	8.125	359,100		385,000
100235258	WYLIE	TX		08/29/2025	7.375	235,124		340,000
100235259	WADDELL	AZ		08/29/2025	7.125	1,017,215		1,465,000
100235260	LILBURN	GA		08/29/2025	7.250	496,162		600,000
100235261	AURORA	CO		08/29/2025	7.375	643,783		817,000
100235262	PHOENIX	AZ		08/29/2025	7.625	260,950		340,500
100235263	SAN DIEGO	CA		08/29/2025	7.625	1,276,096		1,650,000
100235264	COLLEGE GROVE	TN		08/29/2025	7.375	2,636,577		3,400,000
100235265	ALLENTOWN	PA		08/29/2025	8.250	233,310		280,000
100235266	REDONDO BEACH	CA		08/29/2025	7.250	230,499		900,000
100235267	GLENDALE	AZ		08/29/2025	7.125	148,349		195,000
100235268	NEW PORT RICHEY	FL		08/29/2025	7.750	415,975		521,000
100235269	CHANDLER	AZ		08/29/2025	6.875	293,944		450,000
100235270	BENTONVILLE	AR		08/29/2025	6.875	362,290		495,000
100235271	LAS VEGAS	NV		08/29/2025	7.250	1,009,358		1,225,000
100235272	ELK RIVER	MN		08/29/2025	7.000	399,777		539,000
100235273	OAKLAND	CA		08/29/2025	7.375	471,305		567,000
100235274	OAKLEY	CA		08/29/2025	7.875	1,018,702		1,400,000
100235275	GRANITE SHOALS	TX		08/29/2025	7.375	250,670		310,000
100235276	SUNNY ISLES BEACH	FL		08/29/2025	7.250	355,695		700,000
100235277	PORTLAND	OR		08/29/2025	7.500	407,706		570,000
100235278	WALDORF	MD		08/29/2025	7.750	246,129		395,000
100235279	PALM DESERT	CA		08/29/2025	6.875	274,770		558,000
100235280	ALAMO	CA		08/29/2025	6.875	1,476,402		2,405,000
100235281	NATIONAL CITY	CA		08/29/2025	7.750	253,763		610,000
100235282	PLEASANT GROVE	UT		08/29/2025	7.375	269,845		310,000
100235283	WATSONVILLE	CA		08/29/2025	7.000	451,248		955,000

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100235284	DAYTON	TX		08/29/2025	6.875	337,361		431,000
100235285	CHICAGO	IL		08/29/2025	7.500	206,977		280,000
100235286	OAKLAND	CA		08/29/2025	7.250	340,900		415,000
100235287	FREDERICKSBURG	TX		08/29/2025	7.125	264,440		439,000
100235288	WESTWEGO	LA		08/29/2025	7.625	151,016		195,000
100235289	MONTEBELLO	CA		08/29/2025	6.750	401,561		1,000,000
100235290	ELK GROVE	CA		08/29/2025	7.125	496,894		729,000
100235291	SEDONA	AZ		08/29/2025	8.000	989,678		1,250,000
100235292	SCOTTSDALE	AZ		08/29/2025	6.875	1,331,414		2,220,000
100235293	PHOENIX	AZ		08/29/2025	7.250	155,820		320,000
100235294	MCDONOUGH	GA		08/29/2025	7.125	421,210		515,000
100235295	RALEIGH	NC		08/29/2025	8.125	627,463		720,000
100235296	HIDDEN VALLEY LAKE	CA		08/29/2025	8.250	289,925		315,000
100235297	SACRAMENTO	CA		08/29/2025	8.625	198,450		217,000
100235298	CASA GRANDE	AZ		08/29/2025	7.375	222,657		305,000
100235299	SUN VALLEY	CA		08/29/2025	7.250	1,387,386		1,670,000
100235300	CHICAGO	IL		08/29/2025	7.625	652,815		835,000
100235301	LOS ANGELES	CA		08/29/2025	7.125	1,475,544		2,100,000
100235302	HIGHTSTOWN	NJ		08/29/2025	8.000	244,125		310,000
100235303	INGLEWOOD	CA		08/29/2025	6.875	348,220		727,000
100235304	SAN CLEMENTE	CA		08/29/2025	7.375	2,158,129		3,200,000
100235305	SAN FRANCISCO	CA		08/29/2025	6.875	767,249		1,248,000
100235306	PHOENIX	AZ		08/29/2025	6.875	384,617		565,000
100235307	SAN FRANCISCO	CA		08/29/2025	6.750	667,396		1,555,555
100235308	SAN DIEGO	CA		08/29/2025	7.375	510,213		582,500
100235309	SMYRNA	GA		08/29/2025	7.750	481,715		576,000
100235310	VALLEJO	CA		08/29/2025	7.250	386,062		503,000
100235311	FLAGSTAFF	AZ		08/29/2025	7.250	399,858		482,000
100235312	SACRAMENTO	CA		08/29/2025	7.125	300,008		420,000
100235313	LAS VEGAS	NV		08/29/2025	7.500	194,513		280,000
100235314	TRUMANN	AR		08/29/2025	7.250	147,627		179,000
100235315	HUNTINGTON BEACH	CA		08/29/2025	7.375	1,497,978		1,800,000
100235316	TRUCKEE	CA		08/29/2025	7.375	941,376		1,298,000
100235317	SOUTH JORDAN	UT		08/29/2025	6.875	880,491		1,090,000
100235318	ROGERS	AR		08/29/2025	6.875	269,140		362,500
100235319	FREMONT	CA		08/29/2025	7.375	1,234,901		1,420,000
100235320	LONG BEACH	CA		08/29/2025	8.375	555,859		700,000
100235321	PEARLAND	TX		08/29/2025	7.125	472,712		592,000
100235322	PERTH AMBOY	NJ		08/29/2025	7.375	392,554		545,000
100235323	WHITE HOUSE	TN		08/29/2025	7.750	264,106		364,000
100235324	LITCHFIELD PARK	AZ		08/29/2025	7.375	580,140		700,000
100235325	CATHEDRAL CITY	CA		08/29/2025	7.500	441,089		538,000
100235326	SWEDESBORO	NJ		08/29/2025	6.625	618,665		760,500
100235327	PARKER	TX		08/29/2025	7.250	1,314,196		1,927,000
100235328	SAN MARCOS	CA		08/29/2025	6.500	934,383		1,325,000
100235329	SNELLVILLE	GA		08/29/2025	7.500	323,230		400,000
100235330	ATLANTA	GA		08/29/2025	7.250	352,832		800,000
100235331	ENCINITAS	CA		08/29/2025	6.750	720,366		3,550,000
100235332	LAKEWOOD	CA		08/29/2025	6.500	711,299		1,121,000
100235333	HARRISBURG	PA		08/29/2025	6.875	270,955		383,000
100235334	PETERSBURG	VA		08/29/2025	8.000	104,611		138,000
100235335	HIALEAH	FL		08/29/2025	7.000	275,146		556,000
100235336	LAFAYETTE	CA		08/29/2025	6.250	911,273		2,300,000
100235337	LOS ANGELES	CA		08/29/2025	7.250	1,754,069		2,295,000
100235338	LEESBURG	VA		08/29/2025	7.125	927,568		1,205,000

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100235339	STOCKTON	CA		08/29/2025	7.375	345,367		515,000
100235340	RIDGEWOOD	NJ		08/29/2025	6.875	975,529		1,390,000
100235341	ESCONDIDO	CA		08/29/2025	6.500	534,509		920,000
100235342	KENT	WA		08/29/2025	7.000	723,946		890,000
100235343	HOMESTEAD	FL		08/29/2025	7.625	861,831		1,035,000
100235344	WESTON	TX		08/29/2025	8.375	329,546		402,000
100235345	WESTON	TX		08/29/2025	8.375	336,998		407,000
100235346	ROY	UT		08/29/2025	7.875	291,324		421,000
100235347	PERRIS	CA		08/29/2025	6.875	397,109		529,000
100235348	CORPUS CHRISTI	TX		08/29/2025	7.875	128,100		153,000
100235349	COLUMBUS	OH		08/29/2025	6.750	147,786		245,000
100235350	SACRAMENTO	CA		08/29/2025	7.625	312,618		437,000
100235351	MIAMI BEACH	FL		08/29/2025	6.625	157,905		460,000
100235352	OCALA	FL		08/29/2025	6.875	248,785		326,000
100235353	PALM BAY	FL		08/29/2025	7.125	232,144		320,000
100235354	WINCHESTER	CA		08/29/2025	7.250	458,975		565,000
100235355	GARLAND	TX		08/29/2025	6.999	216,285		270,000
100235356	ELLICOTT CITY	MD		08/29/2025	7.750	199,615		250,000
100235357	KISSIMMEE	FL		08/29/2025	6.750	236,376		305,000
100235358	RIVERDALE	UT		08/29/2025	8.375	173,040		283,000
100235359	MIAMI	FL		08/29/2025	6.750	3,395,340		6,565,000
100235360	(SUN VALLEY AREA) LOS ANGELES	CA		08/29/2025	8.250	586,600		845,000
100235361	ROCKPORT	TX		08/29/2025	6.875	201,147		320,000
100235362	LINCOLN	NE		08/29/2025	7.499	187,875		230,000
100235363	HESPERIA	CA		08/29/2025	6.875	266,042		425,000
100235364	ENFIELD	CT		08/29/2025	7.625	265,790		326,000
100235365	KENOSHA	WI		08/29/2025	7.375	197,946		242,000
100235366	CHARLOTTE	NC		08/29/2025	6.999	195,616		243,000
100235367	LEHIGH ACRES	FL		08/29/2025	6.999	200,344		270,000
100235368	SAN ANTONIO	TX		08/29/2025	7.625	122,556		148,000
100235369	MIAMI GARDENS	FL		08/29/2025	6.499	372,292		535,000
100235370	SUMMERVILLE	SC		08/29/2025	6.999	263,724		350,000
100235371	SAINT PETERSBURG	FL		08/29/2025	6.999	205,138		256,900
100235372	SANTA MARIA	CA		08/29/2025	7.499	315,000		568,000
100235373	CATHEDRAL CITY	CA		08/29/2025	7.750	380,470		449,000
100235374	NORTH LAS VEGAS	NV		08/29/2025	7.750	205,800		245,000
100235375	MELBOURNE	FL		08/29/2025	6.999	382,980		545,000
100235376	TAMPA	FL		08/29/2025	7.375	235,274		310,000
100235377	LOS ANGELES	CA		08/29/2025	7.250	877,895		1,225,000
100235378	CALIFORNIA CITY	CA		08/29/2025	6.999	222,401		333,500
100235379	HOUSTON	TX		08/29/2025	6.750	161,141		235,000
100235380	DAYTON	OH		08/29/2025	7.375	106,180		155,000
100235382	LANCASTER	CA		08/29/2025	6.999	138,822		400,000
100235383	SANDIA	TX		08/29/2025	7.125	188,937		567,000
100235384	INGLEWOOD	CA		08/29/2025	7.375	653,331		1,350,000
100235385	SAN DIEGO	CA		08/29/2025	8.250	278,250		1,050,000
100235386	BOSTON	MA		08/29/2025	6.875	157,939		210,000
100235387	INDIANAPOLIS	IN		08/29/2025	7.499	162,240		230,000
100235388	KINGMAN	AZ		08/29/2025	6.999	149,722		220,000
100235389	WINDSOR MILL	MD		08/29/2025	7.625	178,406		430,000
100235390	LA MIRADA	CA		08/29/2025	7.250	668,949		895,000
100235391	LAS VEGAS	NV		08/29/2025	7.125	479,878		630,000
100235392	ORLANDO	FL		08/29/2025	8.125	296,625		450,000
100235393	INGLEWOOD	CA		08/29/2025	7.999	711,900		975,000
100235394	SAN DIEGO	CA		08/29/2025	7.250	657,994		910,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235395	CONCORD	CA		08/29/2025	7.750	540,750		760,000
100235396	SIMI VALLEY	CA		08/29/2025	7.499	660,719		798,000
100235397	SANTA CLARITA	CA		08/29/2025	6.625	572,942		755,000
100235398	COVINGTON	LA		08/29/2025	7.625	224,700		280,000
100235399	RUNNING SPRINGS	CA		08/29/2025	7.499	301,350		373,000
100235400	UPLAND	CA		08/29/2025	7.999	1,062,180		1,265,000
100235401	RICHARDSON	TX		08/29/2025	7.875	522,500		930,000
100235402	LOS ANGELES	CA		08/29/2025	7.999	575,400		750,000
100235403	MIAMI GARDENS	FL		08/29/2025	6.625	268,158		510,000
100235404	WAYNESVILLE	NC		08/29/2025	7.625	261,250		398,000
100235405	CARSON	CA		08/29/2025	7.125	512,293		775,000
100235406	VALENCIA	CA		08/29/2025	6.999	702,678		950,000
100235407	VENICE	FL		08/29/2025	7.375	355,705		425,000
100235408	POWAY	CA		08/29/2025	6.750	1,474,334		2,400,000
100235409	WELLINGTON	FL		08/29/2025	7.250	498,750		1,049,000
100235410	LA QUINTA	CA		08/29/2025	7.999	573,991		675,000
100235411	MIAMI	FL		08/29/2025	7.499	1,090,481		1,425,000
100235412	LOS ANGELES	CA		08/29/2025	8.625	563,972		810,000
100235413	INDIO	CA		08/29/2025	8.375	131,250		420,000
100235414	LAS VEGAS	NV		08/29/2025	6.999	868,783		1,075,000
100235415	MENIFEE	CA		08/29/2025	7.499	548,711		590,000
100235416	LANCASTER	TX		08/29/2025	6.999	222,703		315,000
100235417	POMONA	CA		08/29/2025	9.499	425,250		500,000
100235418	BONHAM	TX		08/29/2025	7.499	234,640		280,000
100235419	CARLSBAD	CA		08/29/2025	6.875	255,902		1,600,000
100235420	SANTA CRUZ	CA		08/29/2025	7.499	2,301,497		3,500,000
100235421	LOS ANGELES	CA		08/29/2025	7.250	1,770,932		2,200,000
100235422	LEWISVILLE	TX		08/29/2025	7.250	301,352		355,000
100235423	SALIDA	CA		08/29/2025	7.125	182,595		530,000
100235424	CORONA	CA		08/29/2025	7.250	539,220		1,145,000
100235425	LAGUNA NIGUEL	CA		08/29/2025	7.125	414,370		2,700,000
100235426	LEAGUE CITY	TX		08/29/2025	6.999	322,247		395,000
100235427	POOLER	GA		08/29/2025	6.625	258,606		320,000
100235428	GARLAND	TX		08/29/2025	6.499	218,428		275,000
100235429	FOUNTAIN HILLS	AZ		08/29/2025	6.875	375,727		970,000
100235430	GLENDALE, AREA OF MONTROSE	CA		08/29/2025	7.499	867,898		1,010,000
100235431	SAN DIEGO	CA		08/29/2025	8.250	876,758		950,000
100235432	TEMPE	AZ		08/29/2025	6.750	407,732		550,000
100235433	INDIANAPOLIS	IN		08/29/2025	6.750	272,136		335,000
100235434	NORTH MIAMI	FL		08/29/2025	7.125	433,115		515,000
100235435	BLUFFTON	SC		08/29/2025	7.875	379,840		456,000
100235436	APEX	NC		08/29/2025	7.750	517,612		640,000
100235437	LOS ANGELES	CA		08/29/2025	7.999	420,000		920,000
100235438	RESEDA	CA		08/29/2025	9.375	649,688		825,000
100235440	SACRAMENTO	CA		08/29/2025	8.875	381,938		485,000
100235441	ALLENTOWN	PA		08/29/2025	6.875	264,245		390,000
100235442	PASADENA	TX		08/29/2025	7.875	162,278		220,000
100235443	MIDLAND	TX		08/29/2025	8.375	431,708		762,000
100235444	UNITED KINGDOM	GBR		08/28/2025	6.990	557,374		773,203
100235445	UNITED KINGDOM	GBR		08/28/2025	5.600	133,040		174,811
100235446	UNITED KINGDOM	GBR		08/28/2025	6.040	111,037		145,900
100235447	UNITED KINGDOM	GBR		08/28/2025	7.140	104,365		201,705
100235448	UNITED KINGDOM	GBR		08/28/2025	5.600	162,121		215,152
100235449	UNITED KINGDOM	GBR		08/28/2025	5.600	127,923		201,705
100235450	UNITED KINGDOM	GBR		08/28/2025	7.140	459,206		638,733

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235451	UNITED KINGDOM	GBR		08/28/2025	7.140	1,298,923		1,801,899
100235452	UNITED KINGDOM	GBR		08/28/2025	5.600	92,105		121,023
100235453	UNITED KINGDOM	GBR		08/28/2025	5.600	112,572		147,917
100235454	UNITED KINGDOM	GBR		08/28/2025	5.600	112,572		147,917
100235455	UNITED KINGDOM	GBR		08/28/2025	5.600	137,884		185,569
100235456	UNITED KINGDOM	GBR		08/28/2025	5.650	177,250		255,493
100235457	UNITED KINGDOM	GBR		08/28/2025	5.650	143,274		188,258
100235458	UNITED KINGDOM	GBR		08/28/2025	5.600	154,261		221,876
100235459	UNITED KINGDOM	GBR		08/28/2025	5.600	119,784		174,811
100235460	UNITED KINGDOM	GBR		08/28/2025	5.600	122,806		161,364
100235461	UNITED KINGDOM	GBR		08/28/2025	5.600	198,213		268,940
100235462	UNITED KINGDOM	GBR		08/28/2025	5.600	81,871		107,576
100235463	UNITED KINGDOM	GBR		08/28/2025	5.650	127,923		168,088
100235464	UNITED KINGDOM	GBR		08/28/2025	7.340	320,053		739,585
100235465	UNITED KINGDOM	GBR		08/28/2025	5.600	148,391		194,982
100235466	UNITED KINGDOM	GBR		08/28/2025	5.600	198,213		262,217
100235467	UNITED KINGDOM	GBR		08/28/2025	5.600	143,058		194,982
100235468	UNITED KINGDOM	GBR		08/28/2025	5.600	186,148		262,217
100235469	UNITED KINGDOM	GBR		08/28/2025	5.600	146,505		208,429
100235470	UNITED KINGDOM	GBR		08/28/2025	5.600	153,508		201,705
100235471	UNITED KINGDOM	GBR		08/28/2025	5.650	147,368		252,804
100235472	UNITED KINGDOM	GBR		08/28/2025	6.290	157,223		208,429
100235473	UNITED KINGDOM	GBR		08/28/2025	5.600	332,942		551,327
100235474	UNITED KINGDOM	GBR		08/28/2025	7.140	69,577		208,429
100235475	UNITED KINGDOM	GBR		08/28/2025	5.600	224,067		302,558
100235476	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		255,493
100235477	UNITED KINGDOM	GBR		08/28/2025	5.600	178,332		282,387
100235478	UNITED KINGDOM	GBR		08/28/2025	5.600	122,806		188,258
100235479	UNITED KINGDOM	GBR		08/28/2025	5.600	124,960		184,224
100235480	UNITED KINGDOM	GBR		08/28/2025	5.600	92,105		121,023
100235481	UNITED KINGDOM	GBR		08/28/2025	5.600	81,871		114,300
100235482	UNITED KINGDOM	GBR		08/28/2025	5.600	86,988		114,300
100235483	UNITED KINGDOM	GBR		08/28/2025	5.600	133,040		174,811
100235484	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		255,493
100235485	UNITED KINGDOM	GBR		08/28/2025	5.600	168,859		221,876
100235486	UNITED KINGDOM	GBR		08/28/2025	5.600	194,443		255,493
100235487	UNITED KINGDOM	GBR		08/28/2025	5.600	163,742		215,152
100235488	UNITED KINGDOM	GBR		08/28/2025	5.600	215,443		295,834
100235489	UNITED KINGDOM	GBR		08/28/2025	5.600	191,965		309,281
100235490	UNITED KINGDOM	GBR		08/28/2025	5.600	191,965		282,387
100235491	UNITED KINGDOM	GBR		08/28/2025	5.600	224,067		437,028
100235492	UNITED KINGDOM	GBR		08/28/2025	5.600	127,923		168,088
100235493	UNITED KINGDOM	GBR		08/28/2025	5.600	163,742		215,152
100235494	UNITED KINGDOM	GBR		08/28/2025	5.600	158,625		208,429
100235495	UNITED KINGDOM	GBR		08/28/2025	5.600	97,222		127,747
100235496	VEENOORD	NLD		08/28/2025	5.350	77,971		101,538
100235497	VEENOORD	NLD		08/28/2025	5.350	9,637		12,550
100235498	ZOETERMEER	NLD		08/28/2025	4.855	123,819		167,985
100235499	ZOETERMEER	NLD		08/28/2025	4.895	65,706		88,043
100235500	S-GRAVENHAGE	NLD		08/28/2025	3.600	206,895		476,604
100235501	S-GRAVENHAGE	NLD		08/28/2025	4.950	325,900		430,949
100235502	S-GRAVENHAGE	NLD		08/28/2025	4.950	35,043		46,339
100235503	S-GRAVENHAGE	NLD		08/28/2025	4.950	417,246		522,403
100235504	S-GRAVENHAGE	NLD		08/28/2025	4.950	154,189		193,049
100235505	S-GRAVENHAGE	NLD		08/28/2025	4.950	199,745		291,602

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100235506	S-GRAVENHAGE	NLD		08/28/2025	4.950	226,144		330,141
100235507	S-GRAVENHAGE	NLD		08/28/2025	4.950	514,502		624,242
100235508	S-GRAVENHAGE	NLD		08/28/2025	4.950	385,473		467,693
100235509	AMSTELVEEN	NLD		08/28/2025	5.100	350,430		327,796
100235510	EINDHOVEN	NLD		08/28/2025	4.900	504,328		921,513
100235511	GOUDA	NLD		08/28/2025	4.900	332,909		418,203
100235512	GOUDA	NLD		08/28/2025	4.900	22,194		27,880
100235513	VENRAY	NLD		08/28/2025	4.900	233,620		416,735
100235514	VENRAY	NLD		08/28/2025	5.050	233,620		416,735
100235515	S-GRAVENHAGE	NLD		08/28/2025	4.750	204,418		349,823
100235516	DELFT	NLD		08/28/2025	4.950	2,117,184		2,887,798
100235517	ENSCHEDE	NLD		08/28/2025	4.900	1,255,417		1,577,064
100235518	ENSCHEDE	NLD		08/28/2025	4.900	83,694		105,138
100235519	STADSKANAAL	NLD		08/28/2025	5.000	269,831		399,127
100235520	BUSSUM	NLD		08/28/2025	4.750	560,689		1,159,707
100235521	AMSTERDAM	NLD		08/28/2025	4.850	146,013		218,840
100235522	AMSTERDAM	NLD		08/28/2025	4.800	392,482		674,994
100235523	VENLO	NLD		08/28/2025	4.700	236,541		316,953
100235524	VENLO	NLD		08/28/2025	4.700	319,768		428,474
100235525	ROTTERDAM	NLD		08/28/2025	5.150	376,713		473,229
100235526	ROTTERDAM	NLD		08/28/2025	5.150	25,114		31,549
100235527	SCHIEDAM	NLD		08/28/2025	4.900	315,387		396,192
100235528	SCHIEDAM	NLD		08/28/2025	4.900	21,026		26,413
100235529	ROTTERDAM	NLD		08/28/2025	4.800	350,430		504,778
100235530	S-GRAVENHAGE	NLD		08/28/2025	4.000	183,345		483,648
100235531	S-GRAVENHAGE	NLD		08/28/2025	4.700	1,752,152		2,394,761
100235532	LEEUWARDEN	NLD		08/28/2025	4.900	219,019		275,133
100235533	LEEUWARDEN	NLD		08/28/2025	4.900	14,601		18,342
100235534	LEEUWARDEN	NLD		08/28/2025	5.100	220,771		277,334
100235535	LEEUWARDEN	NLD		08/28/2025	5.100	31,539		39,619
100235536	LEEUWARDEN	NLD		08/28/2025	5.100	376,129		364,643
100235537	LEEUWARDEN	NLD		08/28/2025	5.100	53,733		52,092
100235538	S-GRAVENHAGE	NLD		08/28/2025	4.750	1,165,473		1,801,939
100235539	ROTTERDAM	NLD		08/28/2025	4.800	759,266		997,817
100235540	BREDA	NLD		08/28/2025	4.900	297,866		374,181
100235541	BREDA	NLD		08/28/2025	4.900	19,858		24,945
100235542	TILBURG	NLD		08/28/2025	5.100	273,920		344,100
100235543	TILBURG	NLD		08/28/2025	5.100	39,131		49,157
100235544	DORDRECHT	NLD		08/28/2025	4.900	243,199		407,344
100235545	LEEUWARDEN	NLD		08/28/2025	5.100	595,732		748,362
100235546	LEEUWARDEN	NLD		08/28/2025	5.100	39,715		49,891
100235547	AMSTERDAM	NLD		08/28/2025	4.650	233,620		462,752
100235548	VLAARDINGEN	NLD		08/28/2025	4.900	494,691		621,434
100235549	VLAARDINGEN	NLD		08/28/2025	4.900	254,354		319,521
100235550	VLAARDINGEN	NLD		08/28/2025	4.900	49,936		62,730
100235551	ALMERE	NLD		08/28/2025	5.050	499,363		632,855
100235552	ALMERE	NLD		08/28/2025	5.050	28,618		36,269
100235553	S-GRAVENHAGE	NLD		08/28/2025	4.750	173,113		289,954
100235554	HOOGEVEEN	NLD		08/28/2025	4.950	248,245		415,796
100235555	TIEL	NLD		08/28/2025	4.650	426,357		718,428
100235556	AMSTERDAM	NLD		08/28/2025	4.950	2,514,338		3,158,530
100235557	AMSTERDAM	NLD		08/28/2025	4.950	167,623		210,569
100235558	AMSTERDAM	NLD		08/28/2025	4.900	1,755,657		2,304,151
100235559	AMSTERDAM	NLD		08/28/2025	4.900	36,848		48,360
100235560	FARMSUM	NLD		08/28/2025	4.750	150,685		254,737

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100235561	DEN HAAG	NLD		08/28/2025	4.000	350,430		422,605
100235562	ENSCHEDE	NLD		08/28/2025	4.900	205,878		258,625
100235563	ENSCHEDE	NLD		08/28/2025	4.900	13,725		17,242
100235564	S-GRAVENHAGE	NLD		08/28/2025	4.800	159,446		228,911
100235565	SCHIEDAM	NLD		08/28/2025	5.100	148,933		187,091
100235566	SCHIEDAM	NLD		08/28/2025	5.100	9,929		12,473
100235567	ALMERE	NLD		08/28/2025	4.800	398,615		534,125
100235568	GEMERT	NLD		08/28/2025	4.950	566,529		950,860
100235569	MAASTRICHT	NLD		08/28/2025	4.650	1,518,532		2,793,886
100235570	ROTTERDAM	NLD		08/28/2025	4.900	459,940		577,780
100235571	ROTTERDAM	NLD		08/28/2025	4.900	30,663		38,519
100235572	TERNEUZEN	NLD		08/28/2025	5.000	145,429		133,249
100235573	TERNEUZEN	NLD		08/28/2025	5.000	40,346		36,967
100235574	ROTTERDAM	NLD		08/28/2025	4.900	240,921		302,647
100235575	ROTTERDAM	NLD		08/28/2025	4.900	16,061		20,176
100235576	S-GRAVENHAGE	NLD		08/28/2025	4.750	1,594,459		2,797,408
100235577	S-GRAVENHAGE	NLD		08/28/2025	4.750	747,585		1,375,813
100235578	ROTTERDAM	NLD		08/28/2025	4.800	481,842		645,646
100235579	LEEUWARDEN	NLD		08/28/2025	5.350	324,732		965,667
100235580	HILVERSUM	NLD		08/28/2025	4.900	292,025		1,098,772
100235581	S-GRAVENHAGE	NLD		08/28/2025	5.000	613,253		789,701
100235582	S-GRAVENHAGE	NLD		08/28/2025	5.000	38,547		49,638
100235583	ROTTERDAM	NLD		08/28/2025	4.800	843,661		927,382
100235584	AMSTERDAM	NLD		08/28/2025	5.150	873,156		1,615,356
100235585	ROTTERDAM	NLD		08/28/2025	4.800	688,596		768,906
100235586	HOOGEZAND	NLD		08/28/2025	4.750	467,241		674,994
100235587	DELFT	NLD		08/28/2025	4.900	503,744		653,220
100235588	DELFT	NLD		08/28/2025	4.900	16,791		21,774
100235589	ROTTERDAM	NLD		08/28/2025	4.950	1,098,015		1,731,505
100235590	WAGENINGEN	NLD		08/28/2025	4.950	967,188		1,297,162
100235591	ROTTERDAM	NLD		08/28/2025	4.900	122,651		228,911
100235592	S-GRAVENHAGE	NLD		08/28/2025	4.750	297,866		554,082
100235593	AMSTERDAM	NLD		08/28/2025	4.750	2,051,186		2,946,494
100235594	AMTERDAM	NLD		08/28/2025	4.950	233,620		335,401
100235595	AMTERDAM	NLD		08/28/2025	4.950	175,215		251,550
100235596	LELYSTAD	NLD		08/28/2025	4.800	204,418		359,214
100235597	GRONINGEN	NLD		08/28/2025	4.900	332,909		324,657
100235598	GRONINGEN	NLD		08/28/2025	4.900	22,194		21,644
100235599	UTRECHT	NLD		08/28/2025	4.800	1,357,918		1,819,548
100235600	S-GRAVENHAGE	NLD		08/28/2025	4.750	375,837		523,560
100235618	WESTCLIFFE	CO		08/29/2025	7.625	334,629		400,000
100235619	SOUTH BEACH	OR		08/29/2025	7.500	639,274		843,000
100235620	BRIGANTINE	NJ		08/29/2025	7.125	392,572		535,000
100235621	SCOTTSDALE	AZ		08/29/2025	7.000	539,068		725,000
100235622	NORTH FALMOUTH	MA		08/29/2025	6.990	367,811		1,550,000
100235623	WILMINGTON	NC		08/29/2025	7.250	194,034		315,000
100235624	WILMINGTON	NC		08/29/2025	7.250	194,034		315,000
100235625	ANCHORAGE	AK		08/29/2025	7.250	324,196		530,000
100235626	KILL DEVIL HILLS	NC		08/29/2025	7.375	492,374		595,000
100235627	WOODSTOCK	NH		08/29/2025	6.490	253,631		424,000
100235628	SAN DIEGO	CA		08/29/2025	7.250	868,794		1,200,000
100235629	NORTH FT MYERS	FL		08/29/2025	7.375	172,330		225,000
100235630	NORTH FT MYERS	FL		08/29/2025	7.375	171,690		225,000
100235631	DUNEDIN	FL		08/29/2025	7.250	253,354		348,000
100235632	PHILADELPHIA	PA		08/29/2025	7.125	422,573		680,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235633	EAGLE RIVER	AK		08/29/2025	7.490	235,464		284,000
100235634	BOSTON	MA		08/29/2025	7.625	457,140		570,000
100235635	MICHIGAN CITY	IN		08/29/2025	7.250	171,648		220,000
100235636	DURHAM	NC		08/29/2025	6.625	336,710		480,000
100235637	NEWARK	NJ		08/29/2025	6.625	454,725		665,000
100235638	YUMA	AZ		08/29/2025	7.375	179,620		215,000
100235639	CAPE CORAL	FL		08/29/2025	7.625	251,976		390,000
100235640	KENTWOOD	MI		08/29/2025	7.250	310,378		400,000
100235641	MANCHESTER	NH		08/29/2025	7.625	364,061		515,000
100235642	PALMETTO	FL		08/29/2025	6.990	354,870		440,000
100235643	PORT ST JOE	FL		08/29/2025	7.625	601,823		726,000
100235644	TEMECULA	CA		08/29/2025	7.250	705,357		914,000
100235645	WILMINGTON	NC		08/29/2025	7.125	205,762		268,000
100235646	KANSAS CITY	MO		08/29/2025	7.500	276,302		355,000
100235647	CLEWISTON	FL		08/29/2025	7.250	206,977		267,000
100235648	WASHINGTON	DC		08/29/2025	7.250	370,531		475,000
100235649	OVERLAND PARK	KS		08/29/2025	7.500	265,568		332,000
100235650	MANSFIELD	CT		08/29/2025	7.490	356,286		430,000
100235651	BEND	OR		08/29/2025	6.750	825,064		1,750,000
100235652	TEQUESTA	FL		08/29/2025	7.250	499,323		634,000
100235653	RALEIGH	NC		08/29/2025	6.750	282,880		347,000
100235654	PALM COAST	FL		08/29/2025	7.125	229,777		279,000
100235655	TAMPA	FL		08/29/2025	7.125	305,830		356,000
100235656	EAGLEVILLE	TN		08/29/2025	7.500	432,297		500,000
100235657	SANFORD	FL		08/29/2025	6.990	296,110		415,000
100235658	PHILADELPHIA	PA		08/29/2025	6.990	173,981		210,500
100235659	RICHMOND	VA		08/29/2025	7.375	228,296		327,000
100235660	PORTLAND	OR		08/29/2025	6.375	351,134		465,000
100235661	OCEAN CITY	MD		08/29/2025	7.125	795,456		975,000
100235662	YUMA	AZ		08/29/2025	7.625	263,178		299,000
100235663	DANBURY	CT		08/29/2025	6.750	255,075		510,000
100235664	LAGUNA HILLS	CA		08/29/2025	7.250	477,345		765,000
100235665	MANHATTAN	KS		08/29/2025	7.250	208,180		253,000
100235666	CYPRESS	TX		08/29/2025	6.375	226,871		314,000
100235667	ROEBLING	NJ		08/29/2025	7.375	156,163		230,000
100235668	AUSTIN	TX		08/29/2025	7.490	231,671		285,000
100235669	LAS VEGAS	NV		08/29/2025	7.490	437,730		584,000
100235670	YUCCA VALLEY	CA		08/29/2025	7.375	634,994		680,000
100235671	MYRTLE BEACH	SC		08/29/2025	7.490	524,281		585,000
100235672	CLERMONT	FL		08/29/2025	7.625	376,226		449,000
100235673	CHICAGO	IL		08/29/2025	7.500	334,016		400,000
100235674	ROSEVILLE	CA		08/29/2025	6.750	520,404		680,000
100235675	FOUNTAIN HILLS	AZ		08/29/2025	7.490	186,606		225,000
100235676	SANTA CLARA	CA		08/29/2025	6.750	767,325		1,250,000
100235677	CABOT	AR		08/29/2025	7.875	225,907		270,000
100235678	QUEEN CREEK	AZ		08/29/2025	7.375	802,197		914,000
100235679	THE VILLAGES	FL		08/29/2025	6.490	429,123		576,000
100235680	PUNTA GORDA	FL		08/29/2025	7.250	349,210		380,000
100235681	CHESAPEAKE	VA		08/29/2025	7.500	250,752		330,000
100235682	ALBUQUERQUE	NM		08/29/2025	7.125	236,569		310,000
100235683	HOUSTON	TX		08/29/2025	7.125	436,220		500,000
100235684	SANTA CRUZ	CA		08/29/2025	6.750	691,398		2,260,000
100235685	NEPTUNE	NJ		08/29/2025	7.490	305,955		405,000
100235686	SACRAMENTO	CA		09/02/2025	8.750	294,630		392,000
100235687	WHITTIER	CA		09/02/2025	7.875	588,452		768,000

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100235689	VAN NUYS	CA		09/02/2025	7.990	425,444		508,000
100235690	WOODLAND HILLS	CA		09/02/2025	7.000	3,452,268		5,147,000
100235691	GLENDALE	CA		09/02/2025	7.875	2,765,637		3,300,000
100235692	GRANADA HILLS	CA		09/02/2025	7.375	1,653,438		2,450,000
100235693	SANTA CLARITA	CA		09/02/2025	7.375	1,465,325		2,000,000
100235694	LOS ANGELES	CA		09/02/2025	7.500	540,552		730,000
100235695	TRENTON	NJ		09/02/2025	7.750	147,177		180,000
100235697	GLENDALE	CA		09/02/2025	7.250	2,038,847		3,288,000
100235698	HACIENDA HEIGHTS	CA		09/02/2025	6.625	1,262,881		2,650,000
100235699	VALLEY VILLAGE	CA		09/02/2025	7.375	1,699,788		2,350,000
100235700	BESSEMER	AL		09/02/2025	6.875	120,125		168,000
100235701	FRESNO	CA		09/02/2025	7.375	217,376		286,000
100235702	TARZANA	CA		09/02/2025	7.125	874,127		1,285,000
100235703	GLENDALE	CA		09/02/2025	7.875	939,070		1,590,000
100235704	CHARLOTTE	NC		09/22/2025	7.125	611,138		731,000
100235705	TIGER	GA		09/22/2025	6.875	181,789		252,000
100235706	COLLIERVILLE	TN		09/22/2025	6.875	533,965		690,000
100235707	SAN TAN VALLEY	AZ		09/22/2025	6.875	570,713		1,050,000
100235708	PHOENIX	AZ		09/22/2025	7.375	367,500		500,000
100235709	THE VILLAGES	FL		09/22/2025	7.125	680,394		1,125,000
100235711	GLENDALE	AZ		09/22/2025	8.000	226,716		270,000
100235712	MIAMI	FL		09/22/2025	6.875	201,325		530,000
100235713	CLARKSVILLE	TN		09/22/2025	7.375	302,316		359,900
100235715	MIAMI	FL		09/22/2025	7.000	869,762		1,050,000
100235716	WASHINGTON	DC		09/22/2025	6.875	436,772		730,000
100235717	TAMPA	FL		09/22/2025	7.500	399,000		580,000
100235719	THE VILLAGES	FL		09/22/2025	7.625	343,875		462,500
100235720	FULLERTON	CA		09/22/2025	7.000	756,470		1,040,000
100235721	MARIETTA	GA		09/22/2025	7.125	419,181		510,000
100235722	LAKE OSWEGO	OR		09/22/2025	6.875	665,838		805,000
100235723	INDIAN LAND	SC		09/22/2025	7.875	460,688		585,000
100235724	NASHVILLE	TN		09/22/2025	7.125	307,178		400,000
100235725	WEATHERFORD	TX		09/22/2025	6.625	355,207		438,000
100235726	PALMETTO BAY	FL		09/22/2025	6.750	1,275,906		1,850,000
100235727	DENVER	CO		09/22/2025	6.875	565,350		795,000
100235728	PHOENIX	AZ		09/22/2025	7.375	452,805		548,000
100235730	SPRINGFIELD	OR		09/22/2025	6.625	365,723		665,000
100235731	PAHOA	HI		09/22/2025	8.000	319,200		390,000
100235732	NEW BRAUNFELS	TX		09/22/2025	6.750	754,611		930,000
100235733	OLYMPIA	WA		09/22/2025	7.000	510,759		615,000
100235734	IDAHO FALLS	ID		09/22/2025	7.125	332,814		610,000
100235736	TUCSON	AZ		09/22/2025	6.750	820,169		1,599,000
100235737	PRINCEVILLE	HI		09/22/2025	7.500	862,451		1,175,000
100235738	SACRAMENTO	CA		09/22/2025	7.000	663,145		804,100
100235739	SAN MATEO	CA		09/22/2025	7.875	419,160		499,000
100235740	HOLLYWOOD	FL		09/22/2025	6.875	488,452		1,125,000
100235742	CULVER CITY	CA		09/22/2025	7.125	591,592		720,000
100235743	SUN CITY WEST	AZ		09/22/2025	7.375	310,800		380,000
100235744	BERTHOUD	CO		09/22/2025	7.125	377,755		611,000
100235745	FARMERSVILLE	CA		09/22/2025	7.500	253,701		305,000
100235746	ANAHEIM	CA		09/22/2025	7.000	1,560,088		2,100,000
100235747	DANA POINT	CA		09/22/2025	7.250	1,396,500		1,900,000
100235748	KINGS BEACH	CA		09/22/2025	7.875	390,350		724,000
100235749	DAPHNE	AL		09/22/2025	6.750	388,597		500,000
100235750	NEWPORT BEACH	CA		09/22/2025	7.750	3,576,538		14,500,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235751	FRESNO	CA		09/22/2025	7.000	530,503		730,000
100235752	TAMPA	FL		09/22/2025	6.875	270,368		445,000
100235753	SALT LAKE CITY	UT		09/22/2025	7.125	1,122,375		1,500,000
100235754	DORAL	FL		09/22/2025	6.875	1,016,694		1,460,000
100235756	HIALEAH	FL		09/22/2025	6.500	406,314		630,000
100235757	KEY LARGO	FL		09/22/2025	7.125	1,393,193		1,690,000
100235758	GRANDVIEW	MO		09/22/2025	7.375	182,812		225,000
100235759	HOUSTON	TX		09/22/2025	7.000	856,089		1,088,000
100235760	POMPANO BEACH	FL		09/22/2025	8.375	718,200		770,000
100235761	ROSENBERG	TX		09/22/2025	7.375	293,160		349,000
100235762	HAMILTON	NJ		09/22/2025	7.250	174,793		295,000
100235763	PORTER	TX		09/22/2025	7.250	184,695		249,000
100235764	BOTHELL	WA		09/22/2025	6.375	654,101		995,000
100235765	SAN CLEMENTE	CA		09/22/2025	7.250	1,138,514		1,380,000
100235768	MADERA	CA		09/22/2025	7.500	355,839		425,000
100235769	SARASOTA	FL		09/22/2025	7.500	392,933		535,000
100235770	FRIENDSWOOD	TX		09/22/2025	7.500	213,150		295,000
100235772	MARTINSBURG	WV		09/22/2025	6.750	205,558		382,000
100235773	SAN DIEGO	CA		09/22/2025	7.500	495,292		570,000
100235774	ENCINITAS	CA		09/22/2025	7.125	1,239,614		2,100,000
100235775	LAKE OSWEGO	OR		09/22/2025	6.875	1,938,449		2,400,000
100235776	NASHVILLE	TN		09/22/2025	7.125	418,188		620,000
100235777	LAKE HAVASU CITY	AZ		09/22/2025	8.000	368,550		435,000
100235778	EL CAJON	CA		09/22/2025	8.250	1,227,259		1,305,000
100235782	SACRAMENTO	CA		09/22/2025	6.875	702,988		1,000,000
100235783	OAKLAND	CA		09/22/2025	6.750	340,103		580,000
100235785	NORTHRIDGE	CA		09/22/2025	7.000	1,744,520		2,898,000
100235786	ELK GROVE	CA		09/22/2025	7.625	449,400		545,000
100235787	NORCO	CA		09/22/2025	8.125	1,479,128		1,570,000
100235788	MERCED	CA		09/22/2025	7.375	1,013,953		1,150,000
100235789	SARATOGA SPRINGS	UT		09/22/2025	6.750	648,017		850,000
100235790	SAN RAFAEL	CA		09/22/2025	7.875	782,250		1,005,000
100235791	MORENO VALLEY	CA		09/04/2025	7.875	620,573		750,000
100235792	MESA	AZ		09/04/2025	8.750	568,215		640,000
100235793	ESCONDIDO	CA		09/04/2025	7.000	448,400		525,000
100235794	MILTON	GA		09/04/2025	7.750	2,461,887		3,500,000
100235795	VANCOUVER	WA		09/04/2025	7.990	424,056		632,000
100235796	BAKERSFIELD	CA		09/04/2025	7.490	484,969		584,000
100235797	DAPHNE	AL		09/04/2025	8.500	283,039		360,000
100235798	WILLIAMS	AZ		09/04/2025	7.375	560,125		683,000
100235799	GULF SHORES	AL		09/04/2025	8.125	765,192		940,000
100235800	BUCKEYE	AZ		09/04/2025	7.250	428,375		592,000
100235801	SHOW LOW	AZ		09/04/2025	7.375	497,286		640,000
100235802	TUCSON	AZ		09/04/2025	7.625	291,537		400,000
100235803	ORANGE BEACH	AL		09/04/2025	7.490	371,859		460,000
100235804	HEBER	AZ		09/04/2025	6.999	345,169		450,000
100235805	SITKA	AK		09/04/2025	7.250	304,671		436,000
100235806	SURPRISE	AZ		09/04/2025	7.500	325,648		417,100
100235807	GILBERT	AZ		09/04/2025	7.125	424,036		515,000
100235808	AUBURN	AL		09/04/2025	6.500	342,464		456,000
100235809	QUEEN CREEK	AZ		09/04/2025	6.750	328,050		466,000
100235810	GILBERT	AZ		09/04/2025	5.999	304,503		440,000
100235811	NORTH POLE	AK		09/04/2025	6.750	659,997		865,000
100235812	FAIRBANKS	AK		09/04/2025	7.490	283,925		350,000
100235813	SUN CITY WEST	AZ		09/04/2025	7.375	275,222		329,900

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100235814	SOUTH LAKE TAHOE	CA		09/04/2025	7.750	469,222		650,000
100235815	WATSONVILLE	CA		09/04/2025	7.625	548,946		740,000
100235816	YUMA	AZ		09/04/2025	6.875	234,251		285,000
100235817	CHATSWORTH	CA		09/04/2025	7.625	544,393		665,000
100235818	CLOVIS	CA		09/04/2025	7.500	329,470		395,000
100235819	PHOENIX	AZ		09/04/2025	7.375	295,105		405,000
100235820	BRENTWOOD	CA		09/04/2025	7.500	554,136		715,000
100235821	SACRAMENTO	CA		09/04/2025	6.875	553,250		890,000
100235822	SANTA MARIA	CA		09/04/2025	6.875	564,833		890,000
100235823	ROSEVILLE	CA		09/04/2025	7.125	367,015		485,000
100235824	SACRAMENTO	CA		09/04/2025	6.999	281,775		395,000
100235825	SACRAMENTO	CA		09/04/2025	7.250	339,198		410,000
100235826	INGLEWOOD	CA		09/04/2025	6.499	908,180		1,550,000
100235827	POLLOCK PINES	CA		09/04/2025	6.875	285,327		370,000
100235828	YUCCA VALLEY	CA		09/04/2025	6.624	484,628		670,000
100235829	SAN DIEGO	CA		09/04/2025	6.999	970,455		1,375,000
100235830	PITTSBURG	CA		09/04/2025	6.750	359,561		470,000
100235831	WHITTIER	CA		09/04/2025	6.499	864,266		1,375,000
100235832	DENVER	CO		09/04/2025	7.750	355,422		428,300
100235833	TEHACHAPI	CA		09/04/2025	6.999	592,914		770,000
100235834	VENTURA	CA		09/04/2025	6.990	617,698		860,000
100235835	DENVER	CO		09/04/2025	7.250	255,019		350,000
100235836	TRUCKEE	CA		09/04/2025	6.624	532,382		760,000
100235837	ROSEVILLE	CA		09/04/2025	6.875	436,296		640,000
100235838	CLOVIS	CA		09/04/2025	6.750	269,334		375,000
100235839	CALEXICO	CA		09/04/2025	6.625	332,552		520,000
100235840	EAST HADDAM	CT		09/04/2025	7.250	280,829		375,000
100235841	BURBANK	CA		09/04/2025	7.125	1,053,603		1,525,000
100235842	AURORA	CO		09/04/2025	7.125	372,408		485,000
100235843	GRANITE BAY	CA		09/04/2025	6.875	727,160		1,130,000
100235844	AURORA	CO		09/04/2025	6.750	345,583		480,000
100235845	WASHINGTON	DC		09/04/2025	7.490	1,565,429		2,050,000
100235846	REHOBOTH BEACH	DE		09/04/2025	6.875	474,034		618,000
100235847	WILMINGTON	DE		09/04/2025	7.625	260,524		330,000
100235848	DAVENPORT	FL		09/04/2025	7.375	312,806		412,000
100235849	SELBYVILLE	DE		09/04/2025	6.990	594,237		775,000
100235850	ROTONDA WEST	FL		09/04/2025	7.375	313,426		450,000
100235851	ORLANDO	FL		09/04/2025	7.490	260,189		338,000
100235852	MIDDLETOWN	DE		09/04/2025	6.750	296,004		413,000
100235853	WASHINGTON	DC		09/04/2025	6.624	430,190		567,000
100235854	MIRAMAR BEACH	FL		09/04/2025	7.125	375,169		520,000
100235855	ORLANDO	FL		09/04/2025	7.625	309,447		400,000
100235856	NAPLES	FL		09/04/2025	6.625	327,262		450,000
100235857	WELLINGTON	FL		09/04/2025	6.990	830,725		1,140,000
100235858	RIVERVIEW	FL		09/04/2025	7.500	265,387		345,000
100235859	WINTER PARK	FL		09/04/2025	6.875	543,223		720,000
100235860	THE VILLAGES	FL		09/04/2025	7.250	245,836		310,000
100235861	LARGO	FL		09/04/2025	7.125	383,319		467,000
100235862	ROCKLEDGE	FL		09/04/2025	7.750	372,490		450,000
100235863	MULBERRY	FL		09/04/2025	6.125	295,185		395,000
100235864	ORLANDO	FL		09/04/2025	6.875	461,863		654,000
100235865	SPRING HILL	FL		09/04/2025	6.875	251,800		326,000
100235866	DUNEDIN	FL		09/04/2025	7.500	424,733		509,000
100235867	ORMOND BEACH	FL		09/04/2025	7.125	466,417		600,000
100235868	ORLANDO	FL		09/04/2025	7.500	346,356		415,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235869	FERNANDINA BEACH	FL		09/04/2025	7.000	378,463		525,000
100235870	MELBOURNE	FL		09/04/2025	7.250	323,963		390,000
100235871	SAINT AUGUSTINE	FL		09/04/2025	5.990	247,556		314,000
100235872	VERO BEACH	FL		09/04/2025	7.125	406,766		525,000
100235873	DELRAY BEACH	FL		09/04/2025	6.990	389,729		505,000
100235874	HIALEAH	FL		09/04/2025	7.490	416,473		570,000
100235875	STUART	FL		09/04/2025	5.500	289,833		405,000
100235876	BLUE RIDGE	GA		09/04/2025	6.875	512,732		689,000
100235877	TRINITY	FL		09/04/2025	6.999	408,052		545,000
100235878	KEY LARGO	FL		09/04/2025	6.750	604,749		845,000
100235879	MIAMI	FL		09/04/2025	6.624	654,213		860,000
100235880	TOWNSEND	GA		09/04/2025	7.375	394,663		505,000
100235881	COMMERCE	GA		09/04/2025	7.500	324,196		397,000
100235882	SPRINGFIELD	GA		09/04/2025	6.490	252,243		340,000
100235883	SUWANEE	GA		09/04/2025	6.875	263,740		386,000
100235884	HELEN	GA		09/04/2025	7.375	246,427		311,000
100235885	NAMPA	ID		09/04/2025	6.875	263,405		445,000
100235886	BOISE	ID		09/04/2025	6.875	349,708		520,000
100235887	DAWSONVILLE	GA		09/04/2025	6.500	247,317		395,000
100235888	ATLANTA	GA		09/04/2025	6.875	245,034		376,000
100235889	DALTON	GA		09/04/2025	7.125	244,268		315,000
100235890	KUNA	ID		09/04/2025	6.625	327,988		469,000
100235891	WEST LAFAYETTE	IN		09/04/2025	7.625	481,443		582,000
100235892	POST FALLS	ID		09/04/2025	6.875	296,977		415,000
100235893	NEW ALBANY	IN		09/04/2025	7.490	321,495		390,000
100235894	LOMBARD	IL		09/04/2025	7.250	257,445		310,700
100235895	MCCALL	ID		09/04/2025	5.999	515,230		830,000
100235896	POST FALLS	ID		09/04/2025	6.875	305,871		440,000
100235897	PALATINE	IL		09/04/2025	6.875	273,141		355,000
100235898	DES PLAINES	IL		09/04/2025	6.500	357,407		450,000
100235899	PLAINFIELD	IL		09/04/2025	6.750	242,755		315,000
100235900	OLATHE	KS		09/04/2025	7.875	307,249		375,000
100235901	CHICAGO	IL		09/04/2025	6.875	841,331		1,100,000
100235902	OLATHE	KS		09/04/2025	7.375	275,960		342,000
100235903	SHAWNEE	KS		09/04/2025	7.125	334,425		435,000
100235904	LAWRENCE	KS		09/04/2025	7.375	242,459		332,000
100235905	BARDSTOWN	KY		09/04/2025	7.250	478,314		615,000
100235906	LEXINGTON	KY		09/04/2025	6.750	253,455		345,000
100235907	NEW ORLEANS	LA		09/04/2025	7.375	250,168		326,000
100235908	LOUISVILLE	KY		09/04/2025	7.500	264,151		335,000
100235909	HARWICH	MA		09/04/2025	7.250	702,696		857,000
100235910	BATON ROUGE	LA		09/04/2025	7.500	279,627		370,000
100235911	INDIANAPOLIS	IN		09/04/2025	6.750	243,190		317,000
100235912	REVERE	MA		09/04/2025	7.125	613,623		945,000
100235913	MATTAPAN	MA		09/04/2025	6.999	714,826		1,015,000
100235914	CHELSEA	MA		09/04/2025	7.125	635,198		900,000
100235915	DORCHESTER	MA		09/04/2025	7.000	730,879		950,000
100235916	FITCHBURG	MA		09/04/2025	7.000	553,310		720,000
100235917	FREDERICK	MD		09/04/2025	6.750	343,808		451,000
100235918	DAMARISCOTTA	ME		09/04/2025	6.750	269,868		435,000
100235919	JEFFERSON	ME		09/04/2025	7.500	313,672		381,000
100235920	BETHESDA	MD		09/04/2025	6.375	478,306		750,000
100235921	EASTPORT	ME		09/04/2025	6.875	276,735		425,000
100235922	PLYMOUTH	MN		09/04/2025	6.990	283,942		380,000
100235923	SUNRISE BEACH	MO		09/04/2025	7.250	536,694		690,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100235924	COLUMBIA	MO		09/04/2025	7.490	255,342		345,000
100235925	HACKENSACK	MN		09/04/2025	6.875	615,414		800,000
100235926	CHESTERFIELD	MI		09/04/2025	7.375	272,913		351,000
100235927	AUGUSTA	ME		09/04/2025	6.875	258,492		380,000
100235928	HAMILTON	MT		09/04/2025	7.500	271,851		325,000
100235929	LEXINGTON	NC		09/04/2025	7.625	670,703		852,000
100235930	SURF CITY	NC		09/04/2025	7.875	352,146		439,000
100235931	DULUTH	MN		09/04/2025	7.375	273,777		350,000
100235932	BELHAVEN	NC		09/04/2025	7.125	460,777		573,000
100235933	MONROE	NC		09/04/2025	7.375	274,846		355,000
100235934	WILMINGTON	NC		09/04/2025	7.250	268,617		391,000
100235935	WAKE FOREST	NC		09/04/2025	7.375	284,073		344,000
100235936	PINEVILLE	NC		09/04/2025	6.750	242,175		325,000
100235937	CHARLOTTE	NC		09/04/2025	6.500	302,081		386,000
100235938	MONROE	NC		09/04/2025	6.500	258,719		330,000
100235939	CAROLINA BEACH	NC		09/04/2025	6.999	665,581		861,000
100235940	BOONE	NC		09/04/2025	6.490	364,878		485,000
100235941	DENVER	NC		09/04/2025	6.990	371,028		490,000
100235942	ASHEVILLE	NC		09/04/2025	6.375	625,243		891,000
100235943	CHARLOTTE	NC		09/04/2025	6.500	303,239		380,000
100235944	FAYETTEVILLE	NC		09/04/2025	6.500	267,021		349,950
100235945	WENDELL	NC		09/04/2025	7.375	267,750		345,000
100235946	PORTSMOUTH	NH		09/04/2025	7.500	352,337		476,000
100235947	CHARLOTTE	NC		09/04/2025	6.500	312,500		390,000
100235948	REIDSVILLE	NC		09/04/2025	7.375	250,982		320,000
100235949	ANGIER	NC		09/04/2025	6.990	237,275		310,000
100235950	CRANFORD	NJ		09/04/2025	6.875	410,025		628,000
100235951	KENDALL PARK	NJ		09/04/2025	6.999	410,248		590,000
100235952	BARNEGAT	NJ		09/04/2025	7.125	269,204		345,000
100235953	NEW BRUNSWICK	NJ		09/04/2025	6.500	327,728		490,000
100235954	WILDWOOD	NJ		09/04/2025	6.990	481,830		625,000
100235955	ALBUQUERQUE	NM		09/04/2025	7.625	265,293		325,000
100235956	EAST ORANGE	NJ		09/04/2025	7.375	448,504		625,000
100235957	TEANECK	NJ		09/04/2025	7.000	668,576		905,000
100235958	ROBBINSVILLE	NJ		09/04/2025	6.750	242,694		335,000
100235959	OCEAN GROVE	NJ		09/04/2025	6.799	653,816		990,000
100235960	HAVERSTRAW	NY		09/04/2025	7.875	392,245		475,000
100235961	TAOS	NM		09/04/2025	7.500	578,046		702,000
100235962	BAYONNE	NJ		09/04/2025	6.624	512,432		685,000
100235963	REDMOND	OR		09/04/2025	7.500	372,186		515,000
100235964	SALEM	NJ		09/04/2025	6.750	166,485		225,000
100235965	COLUMBUS	OH		09/04/2025	6.625	259,760		408,000
100235966	COLUMBUS	OH		09/04/2025	7.375	176,492		246,500
100235967	JACKSONVILLE	OR		09/04/2025	7.250	469,449		617,000
100235968	PORTLAND	OR		09/04/2025	6.875	485,100		650,000
100235969	CORVALLIS	OR		09/04/2025	6.990	427,472		650,000
100235970	HILLSBORO	OR		09/04/2025	7.250	591,161		760,000
100235971	MOUNT BETHEL	PA		09/04/2025	7.500	263,471		325,000
100235972	EDMOND	OK		09/04/2025	6.990	296,822		361,000
100235973	BELLEROSE	NY		09/04/2025	7.250	635,803		920,000
100235974	LANSDALE	PA		09/04/2025	6.999	408,029		540,000
100235975	POCONO PINES	PA		09/04/2025	6.744	420,980		565,000
100235976	PITTSBURGH	PA		09/04/2025	7.375	346,169		420,000
100235977	PHILADELPHIA	PA		09/04/2025	6.990	283,821		370,000
100235978	CRANSTON	RI		09/04/2025	7.490	465,695		575,000

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100235979	PITTSBURGH	PA		09/04/2025	6.999	336,401		446,000
100235980	BLANDON	PA		09/04/2025	7.000	322,882		430,000
100235981	SUMMERVILLE	SC		09/04/2025	6.875	327,275		410,000
100235982	CHARLESTON	SC		09/04/2025	6.990	500,002		615,000
100235983	MYRTLE BEACH	SC		09/04/2025	7.375	349,356		425,000
100235984	SUMMERVILLE	SC		09/04/2025	7.375	317,441		410,000
100235985	QUAKERTOWN	PA		09/04/2025	7.375	213,934		281,000
100235986	MURRELLS INLET	SC		09/04/2025	7.490	275,382		350,000
100235987	SENECA	SC		09/04/2025	6.990	332,674		438,000
100235988	HILTON HEAD ISLAND	SC		09/04/2025	6.875	408,841		575,000
100235989	HILTON HEAD ISLAND	SC		09/04/2025	7.625	473,471		610,000
100235990	MIDDLETOWN	RI		09/04/2025	7.375	365,385		520,000
100235991	SPARTANBURG	SC		09/04/2025	7.125	263,900		319,000
100235992	NASHVILLE	TN		09/04/2025	6.625	343,533		525,000
100235993	HERMITAGE	TN		09/04/2025	7.375	309,606		375,000
100235994	SEWICKLEY	PA		09/04/2025	6.624	555,452		750,000
100235995	SEVIERVILLE	TN		09/04/2025	6.990	319,471		400,000
100235996	AUSTIN	TX		09/04/2025	7.875	442,652		551,000
100235997	IOWA COLONY	TX		09/04/2025	8.250	253,114		335,000
100235998	DUNLAP	TN		09/04/2025	7.375	242,291		310,000
100235999	ANTIOCH	TN		09/04/2025	6.990	272,153		350,000
100236000	FORNEY	TX		09/04/2025	7.250	258,359		340,000
100236001	PROVIDENCE VILLAGE	TX		09/04/2025	6.500	335,191		435,000
100236002	MEMPHIS	TN		09/04/2025	6.875	237,094		310,000
100236003	NEW BRAUNFELS	TX		09/04/2025	7.000	274,481		341,000
100236004	HOUSTON	TX		09/04/2025	6.750	235,140		315,000
100236005	ROYSE CITY	TX		09/04/2025	6.500	262,762		337,000
100236006	GARLAND	TX		09/04/2025	7.250	181,563		232,000
100236007	CELINA	TX		09/04/2025	4.990	253,616		370,000
100236008	AUSTIN	TX		09/04/2025	6.624	778,990		1,030,000
100236009	CARROLLTON	TX		09/04/2025	7.375	374,191		452,000
100236010	CYPRESS	TX		09/04/2025	6.875	236,347		310,000
100236011	SAN ANTONIO	TX		09/04/2025	6.624	271,787		367,400
100236012	CELINA	TX		09/04/2025	6.750	347,376		465,000
100236013	COLLEGE STATION	TX		09/04/2025	7.250	331,789		399,900
100236014	LITTLE ELM	TX		09/04/2025	7.375	335,767		430,000
100236015	KATY	TX		09/04/2025	6.875	257,723		315,000
100236016	HEATHSVILLE	VA		09/04/2025	7.500	598,181		730,000
100236017	KATY	TX		09/04/2025	7.125	283,055		345,000
100236018	PROSPER	TX		09/04/2025	6.875	465,774		605,000
100236019	GARDEN CITY	UT		09/04/2025	7.375	663,018		800,000
100236020	FORT WORTH	TX		09/04/2025	7.250	256,609		330,000
100236021	STEPHENS CITY	VA		09/04/2025	7.375	255,370		335,000
100236022	MIDLOTHIAN	VA		09/04/2025	6.990	301,640		440,000
100236023	GRAND PRAIRIE	TX		09/04/2025	7.490	338,736		460,000
100236024	SAN ANTONIO	TX		09/04/2025	6.875	198,038		300,000
100236025	MINERAL	VA		09/04/2025	6.999	414,089		578,000
100236026	DALLAS	TX		09/04/2025	6.490	362,113		480,000
100236027	CHARLOTTESVILLE	VA		09/04/2025	7.250	396,980		482,000
100236028	FREDERICKSBURG	VA		09/04/2025	7.250	300,707		435,000
100236029	SALT LAKE CITY	UT		09/04/2025	6.250	599,656		855,000
100236030	HUDDLESTON	VA		09/04/2025	7.250	304,090		390,000
100236031	ROANOKE	VA		09/04/2025	6.993	619,217		755,000
100236032	STAUNTON	VA		09/04/2025	7.250	290,702		400,000
100236033	ORANGE	VA		09/04/2025	7.000	409,852		650,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236034	BELFAIR	WA		09/04/2025	7.375	706,518		868,000
100236035	HENRICO	VA		09/04/2025	7.250	273,636		350,000
100236036	MANASSAS	VA		09/04/2025	6.750	341,923		485,000
100236037	TACOMA	WA		09/04/2025	6.990	469,816		637,000
100236038	ANACORTES	WA		09/04/2025	7.125	449,369		670,000
100236039	BONNEY LAKE	WA		09/04/2025	7.625	509,414		789,000
100236040	TACOMA	WA		09/04/2025	6.899	296,136		420,000
100236041	SEATTLE	WA		09/04/2025	6.375	453,350		614,000
100236042	VANCOUVER	WA		09/04/2025	7.375	396,601		510,000
100236043	EVERETT	WA		09/04/2025	6.875	356,078		495,000
100236044	TUMWATER	WA		09/04/2025	7.375	414,967		555,000
100236045	TACOMA	WA		09/04/2025	6.875	329,949		435,000
100236046	SILVERDALE	WA		09/04/2025	6.990	440,570		615,000
100236047	DANBURY	WI		09/04/2025	6.875	263,513		340,000
100236048	MADISON	WI		09/04/2025	7.250	401,814		520,000
100236049	UMATILLA	FL		09/04/2025	7.875	397,026		516,000
100236050	BULLHEAD CITY	AZ		09/04/2025	7.125	296,459		367,000
100236051	EAGLE RIVER	WI		09/04/2025	6.624	298,404		420,000
100236052	BELLA VISTA	AR		09/04/2025	7.625	287,393		345,000
100236053	VIENNA	VA		09/04/2025	6.999	534,684		660,000
100236054	HYATTSVILLE	MD		09/04/2025	7.875	426,129		512,000
100236055	STAFFORD TOWNSHIP	NJ		09/04/2025	6.999	494,288		676,000
100236056	KAPOLEI	HI		09/04/2025	7.375	457,772		635,000
100236057	LAKEVILLE	MN		09/04/2025	6.874	356,648		475,000
100236058	SAGINAW	TX		09/04/2025	6.875	473,416		640,000
100236059	GERMANTOWN	MD		09/04/2025	6.750	287,579		400,000
100236060	GARDEN GROVE	CA		09/04/2025	7.250	833,459		1,025,000
100236061	SAN JOSE	CA		09/04/2025	7.250	1,209,041		1,570,000
100236062	FRANKFORD	DE		09/05/2025	7.125	512,440		967,000
100236063	WENDELL	NC		09/05/2025	7.375	361,081		527,000
100236064	TEMECULA	CA		09/05/2025	7.250	553,783		726,000
100236065	CONROE	TX		09/05/2025	7.500	225,101		339,000
100236066	TEMECULA	CA		09/05/2025	7.250	366,885		537,000
100236067	LAWRENCEVILLE	GA		09/05/2025	6.990	334,569		440,000
100236068	BOCA RATON	FL		09/05/2025	7.750	289,059		430,000
100236069	CONROE	TX		09/05/2025	7.750	267,671		339,000
100236070	CLEBURNE	TX		09/05/2025	7.125	200,588		260,000
100236071	WAYNESBORO	PA		09/05/2025	6.750	242,738		320,000
100236072	PORTLAND	OR		09/05/2025	6.990	285,757		526,000
100236073	CONCORD	NC		09/05/2025	6.625	237,809		306,000
100236074	WAYNESBORO	PA		09/05/2025	7.250	241,193		314,000
100236075	MCKINNEY	TX		09/05/2025	7.125	227,359		303,000
100236076	BELLEVUE	WA		09/05/2025	6.625	361,294		1,380,000
100236077	VENUS	TX		09/05/2025	7.250	229,046		315,000
100236078	CHARLOTTE	NC		09/05/2025	7.250	295,337		410,000
100236079	LONGS	SC		09/05/2025	8.625	248,695		320,000
100236080	CONROE	TX		09/05/2025	7.750	267,651		327,000
100236081	EDENTON	NC		09/05/2025	7.250	265,402		371,000
100236082	MCKINNEY	TX		09/05/2025	7.125	243,786		375,000
100236083	JOPLIN	MO		09/05/2025	7.375	164,966		227,000
100236084	WINTER GARDEN	FL		09/05/2025	7.125	373,682		530,000
100236085	CONCORD	NC		09/05/2025	7.375	218,862		305,000
100236086	SPRING	TX		09/05/2025	7.990	244,172		310,000
100236087	LITHONIA	GA		09/05/2025	6.990	202,380		265,000
100236088	MCKINNEY	TX		09/05/2025	6.125	188,297		305,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236089	LOGAN	UT		09/05/2025	6.625	239,781		311,000
100236090	WASHINGTON	DC		09/05/2025	6.750	434,494		942,000
100236091	LAWRENCEVILLE	GA		09/05/2025	6.500	323,271		479,000
100236092	OOLTEWAH	TN		09/05/2025	7.750	326,220		420,000
100236093	VENICE	FL		09/05/2025	7.125	160,968		299,000
100236094	LOS ANGELES	CA		09/05/2025	6.250	179,460		640,000
100236095	COMPTON	CA		09/05/2025	7.125	664,724		875,000
100236096	HOFFMAN ESTATES	IL		09/05/2025	7.750	315,208		387,000
100236097	LEWES	DE		09/05/2025	7.125	208,093		800,000
100236098	JOPLIN	MO		09/05/2025	7.375	164,232		237,000
100236099	CONCORD	NC		09/05/2025	7.250	259,498		340,000
100236100	LEWES	DE		09/05/2025	7.125	156,045		850,000
100236101	TEMECULA	CA		09/05/2025	8.125	514,411		623,000
100236102	MASCOUTAH	IL		09/05/2025	7.250	267,619		472,000
100236103	KNIGHTDALE	NC		09/05/2025	6.990	216,338		322,000
100236104	JERSEY CITY	NJ		09/05/2025	7.375	310,264		650,000
100236105	LAVON	TX		09/05/2025	7.125	234,683		335,000
100236106	SPARKS	NV		09/05/2025	7.625	260,200		770,000
100236107	SAN DIEGO	CA		09/05/2025	7.875	177,398		620,000
100236108	TOLAR	TX		09/05/2025	6.875	191,668		220,000
100236109	CINCINNATI	OH		09/05/2025	6.375	160,604		215,000
100236110	SAHUARITA	AZ		09/05/2025	8.625	349,244		418,000
100236111	LONGS	SC		09/05/2025	7.625	243,864		308,000
100236112	GOLD BEACH	OR		09/05/2025	6.125	504,576		700,000
100236113	PORTERVILLE	CA		09/05/2025	6.375	222,242		330,000
100236114	WAYNESBORO	PA		09/05/2025	7.375	254,862		314,000
100236115	CARY	NC		09/05/2025	7.250	207,118		640,000
100236116	GARNER	NC		09/05/2025	6.625	385,186		516,000
100236117	CONROE	TX		09/05/2025	7.500	240,162		295,000
100236118	FRANKFORD	DE		09/05/2025	7.500	244,242		980,000
100236119	CLIFTON	NJ		09/05/2025	7.500	526,748		655,000
100236120	ABILENE	TX		09/05/2025	7.750	206,871		261,000
100236121	DUBLIN	CA		09/05/2025	6.625	656,865		1,315,000
100236122	CHELSEA	MA		09/05/2025	6.375	640,096		860,000
100236123	CONCORD	NC		09/05/2025	7.125	242,316		338,000
100236124	CLEBURNE	TX		09/05/2025	6.375	194,477		260,000
100236125	CONCORD	NC		09/05/2025	6.750	205,960		341,666
100236126	TEMECULA	CA		09/05/2025	7.375	545,629		712,000
100236127	CONCORD	NC		09/05/2025	7.500	234,613		310,000
100236128	SOMERSET	KY		09/05/2025	6.500	188,683		400,000
100236129	PENSACOLA	FL		09/05/2025	7.375	256,718		333,000
100236130	WASHINGTON	DC		09/05/2025	7.875	157,635		586,000
100236131	ROUND ROCK	TX		09/05/2025	7.250	244,481		342,000
100236132	MEMPHIS	TN		09/05/2025	6.625	153,615		219,000
100236133	HOUSTON	TX		09/05/2025	6.750	319,248		425,000
100236134	MILLBROOK	AL		09/05/2025	6.990	157,192		220,000
100236135	ZEPHYRHILLS	FL		09/05/2025	4.990	309,650		390,000
100236136	LAKE HAVASU CITY	AZ		09/10/2025	7.916	523,029		640,000
100236137	BARNSTEAD	NH		09/10/2025	7.625	463,465		570,000
100236138	AURORA	CO		09/10/2025	7.750	420,979		530,000
100236139	STANDISH	ME		09/10/2025	7.490	487,537		602,000
100236140	FRESNO	CA		09/10/2025	7.750	525,610		638,000
100236141	MANSFIELD	TX		09/10/2025	7.567	494,613		610,000
100236142	HEBER	AZ		09/10/2025	6.942	628,338		800,000
100236143	DAVENPORT	FL		09/10/2025	7.999	513,424		640,000

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100236144	HOOVER	AL		09/10/2025	7.500	415,766		510,000
100236145	CLIFTON	NJ		09/10/2025	7.624	344,817		475,000
100236146	WALKER	MN		09/10/2025	6.999	483,968		606,000
100236147	VENICE	FL		09/10/2025	7.500	299,504		365,000
100236148	ARMSTRONG CREEK	WI		09/10/2025	7.625	293,234		360,000
100236149	SENECA	SC		09/10/2025	7.629	341,991		416,000
100236150	NAPLES	FL		09/10/2025	8.125	306,418		400,000
100236151	NORTH BRUNSWICK	NJ		09/10/2025	7.375	286,064		350,000
100236152	NAPLES	ME		09/10/2025	7.500	651,949		806,000
100236153	LAS VEGAS	NV		09/10/2025	7.625	566,004		700,000
100236154	TRUCKEE	CA		09/10/2025	7.830	669,410		830,000
100236155	DENVER	CO		09/10/2025	7.875	357,979		460,000
100236156	CAPE CORAL	FL		09/10/2025	7.880	640,409		850,000
100236157	CHANTILLY	VA		09/10/2025	7.686	627,093		766,000
100236158	KEYSTONE	CO		09/10/2025	8.125	551,264		600,000
100236159	HOUSTON	TX		09/10/2025	7.500	364,016		442,000
100236160	COLLEGE STATION	TX		09/10/2025	8.124	388,235		440,000
100236161	LOS BANOS	CA		09/10/2025	6.999	293,089		364,000
100236162	STORRS MANSFIELD	CT		09/10/2025	7.625	290,146		375,000
100236163	MIDWAY	UT		09/10/2025	7.624	557,614		610,000
100236164	SAN ANTONIO	TX		09/10/2025	8.124	306,800		375,000
100236165	PANAMA CITY BEACH	FL		09/10/2025	8.000	515,335		565,000
100236166	OLD LYME	CT		09/10/2025	7.500	320,426		400,000
100236167	ROCHERT	MN		09/10/2025	7.625	427,116		536,000
100236168	DALLAS	TX		09/10/2025	6.999	466,483		596,000
100236169	KISSIMMEE	FL		09/10/2025	6.625	278,918		360,000
100236170	COLLEGE STATION	TX		09/10/2025	7.999	388,042		440,000
100236171	HIALEAH	FL		09/10/2025	8.125	479,610		580,000
100236172	BELFAIR	WA		09/10/2025	6.613	637,133		800,000
100236173	HOLMES BEACH	FL		09/10/2025	7.500	442,151		540,000
100236174	MOLINO	FL		09/10/2025	6.875	380,957		476,000
100236175	SNOHOMISH	WA		09/10/2025	7.872	767,282		940,000
100236176	RENO	NV		09/10/2025	7.891	307,339		550,000
100236177	YUBA CITY	CA		09/10/2025	6.999	312,400		400,000
100236178	ORLANDO	FL		09/10/2025	7.250	366,413		455,000
100236179	ROSCOMMON	MI		09/10/2025	7.750	655,094		805,000
100236180	WEST PALM BEACH	FL		09/10/2025	7.874	328,796		384,000
100236181	DEVINE	TX		09/10/2025	8.000	354,396		380,000
100236182	WARMINSTER	PA		09/10/2025	7.875	368,750		410,000
100236183	MERCED	CA		09/10/2025	7.566	313,950		379,000
100236184	LAKE ARROWHEAD	CA		09/10/2025	8.125	643,625		795,000
100236185	KISSIMMEE	FL		09/10/2025	6.999	598,594		776,000
100236186	RED FEATHER LAKES	CO		09/10/2025	6.125	434,066		500,000
100236187	WASHINGTON	UT		09/10/2025	7.783	422,500		530,000
100236188	COOK	MN		09/10/2025	7.590	309,272		386,000
100236189	LAKE HAVASU CITY	AZ		09/10/2025	8.125	337,980		370,000
100236190	ROYAL OAK	MI		09/10/2025	6.875	338,907		420,000
100236191	GARDEN CITY	UT		09/10/2025	7.375	308,180		380,000
100236192	MURPHY	NC		09/10/2025	7.625	291,922		338,000
100236193	PRESCOTT VALLEY	AZ		09/10/2025	7.500	286,967		342,000
100236194	AUSTIN	TX		09/10/2025	7.875	515,349		560,000
100236195	TOOL	TX		09/10/2025	7.490	408,545		660,000
100236196	LITTLE ELM	TX		09/10/2025	7.625	327,825		395,000
100236197	LAKE HAVASU CITY	AZ		09/10/2025	8.125	421,686		520,000
100236198	PITTSBURGH	PA		09/10/2025	7.874	323,590		350,000

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100236199	SAN DIEGO	CA		09/10/2025	7.770	677,858		825,000
100236200	JACKSON	CA		09/10/2025	7.875	314,539		410,000
100236201	DANVERS	MA		09/10/2025	8.125	553,254		635,000
100236202	PEMBROKE PINES	FL		09/10/2025	7.536	372,247		450,000
100236203	NAVARRE	FL		09/10/2025	8.125	318,539		384,000
100236204	GARDEN VALLEY	CA		09/10/2025	7.875	504,754		625,000
100236205	JEFFERSON	CO		09/10/2025	7.875	374,503		460,000
100236206	CLEARWATER	FL		09/10/2025	7.375	425,910		519,000
100236207	KNOXVILLE	TN		09/10/2025	7.375	311,659		390,000
100236208	PRIEST RIVER	ID		09/10/2025	6.625	570,817		756,100
100236209	ONAWAY	MI		09/10/2025	7.699	399,214		453,000
100236210	OXFORD	FL		09/10/2025	6.999	325,294		430,000
100236211	PALM SPRINGS	CA		09/10/2025	7.099	282,054		400,000
100236212	STOCKTON	CA		09/10/2025	7.250	284,446		366,698
100236213	UNION	NJ		09/10/2025	8.124	547,341		670,000
100236214	SUN LAKES	AZ		09/10/2025	8.000	367,773		425,000
100236215	SULLIVAN	ME		09/10/2025	7.969	513,696		630,000
100236216	ENCAMPMENT	WY		09/10/2025	7.625	339,883		370,000
100236217	FORNEY	TX		09/10/2025	6.999	308,828		405,000
100236218	UNION	KY		09/10/2025	7.875	661,801		780,000
100236219	CLOVIS	CA		09/10/2025	7.249	367,781		451,000
100236220	PALM DESERT	CA		09/10/2025	6.999	524,831		650,000
100236221	BARABOO	WI		09/10/2025	7.375	454,054		497,500
100236222	MIAMI	FL		09/10/2025	7.125	548,902		635,000
100236223	VALLEJO	CA		09/10/2025	7.875	381,145		460,000
100236224	MOBILE	AL		09/10/2025	8.125	349,989		435,500
100236225	BRADENTON	FL		09/10/2025	7.750	526,165		575,000
100236226	WEST PALM BEACH	FL		09/10/2025	6.999	531,236		650,000
100236227	SACRAMENTO	CA		09/10/2025	7.874	347,744		545,000
100236228	MIAMI GARDENS	FL		09/10/2025	7.499	452,716		530,000
100236229	BIG BEAR LAKE	CA		09/10/2025	7.500	393,641		480,000
100236230	TRAVERSE CITY	MI		09/10/2025	7.789	591,733		656,000
100236231	ISLE	MN		09/10/2025	7.734	327,691		377,500
100236232	LIVONIA	MI		09/10/2025	8.125	481,896		585,000
100236233	SHELBY TOWNSHIP	MI		09/10/2025	7.875	373,305		430,000
100236234	PARKLAND	FL		09/10/2025	7.625	498,971		640,000
100236235	BRYAN	TX		09/10/2025	7.874	384,914		445,000
100236236	KISSIMMEE	FL		09/10/2025	7.874	482,648		585,000
100236237	SARATOGA SPRINGS	UT		09/10/2025	7.000	690,213		760,000
100236238	POCONO LAKE	PA		09/10/2025	7.874	288,550		327,000
100236239	GRAFORD	TX		09/10/2025	7.750	617,668		688,500
100236240	RUNNING SPRINGS	CA		09/10/2025	7.879	315,848		342,000
100236241	MELBOURNE	FL		09/10/2025	7.499	348,117		420,000
100236242	LAS VEGAS	NV		09/10/2025	7.626	750,657		960,000
100236243	LITTLEROCK	CA		09/10/2025	7.999	403,121		480,000
100236244	FORKS	WA		09/10/2025	7.375	363,658		395,000
100236245	HOMOSASSA	FL		09/10/2025	7.930	414,121		539,500
100236246	ORLEANS	MA		09/10/2025	7.750	590,539		643,500
100236247	GREENBACKVILLE	VA		09/10/2025	7.500	540,170		590,000
100236248	BULLHEAD CITY	AZ		09/10/2025	8.124	322,134		350,000
100236249	CHANDLER	AZ		09/10/2025	7.750	314,426		400,000
100236250	MEDFORD	OR		09/10/2025	7.875	343,439		415,000
100236251	ROCHESTER HILLS	MI		09/10/2025	8.124	294,038		360,000
100236252	PHOENIX	AZ		09/10/2025	8.089	551,606		644,000
100236253	MUNDS PARK	AZ		09/10/2025	7.125	507,582		630,000

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100236254	APOPKA	FL		09/10/2025	7.500	458,551		560,000
100236255	LOUVIERS	CO		09/10/2025	8.125	469,104		571,000
100236256	SANTA MARIA	CA		09/10/2025	7.544	506,426		615,000
100236257	COLORADO SPRINGS	CO		09/10/2025	7.875	513,817		640,000
100236258	PHOENIX	AZ		09/10/2025	7.125	285,660		350,000
100236259	IRVING	TX		09/10/2025	7.375	394,623		480,000
100236260	ROCKLIN	CA		09/10/2025	7.874	378,564		465,000
100236261	FULSHEAR	TX		09/10/2025	7.499	762,557		942,000
100236262	BELLAIRE	MI		09/10/2025	8.000	404,443		440,000
100236263	COLORADO SPRINGS	CO		09/10/2025	7.990	324,480		460,000
100236264	ALPHARETTA	GA		09/10/2025	8.124	577,923		657,000
100236265	PLUMAAS LAKE	CA		09/10/2025	7.875	406,851		530,000
100236266	BIG BEAR LAKE	CA		09/10/2025	8.125	520,756		739,000
100236267	WOODSTOCK	ME		09/10/2025	7.625	597,215		670,000
100236268	SARASOTA	FL		09/10/2025	6.875	626,267		835,000
100236269	SEMINOLE	FL		09/10/2025	7.740	578,131		660,000
100236270	DAVENPORT	FL		09/10/2025	7.650	483,645		538,000
100236271	SACRAMENTO	CA		09/10/2025	7.374	496,568		607,000
100236272	KYLE	TX		09/10/2025	7.750	465,511		535,000
100236273	EUREKA	MO		09/10/2025	7.375	360,491		446,000
100236274	SMYRNA	GA		09/10/2025	7.876	286,493		325,000
100236275	JACKSONVILLE BEACH	FL		09/10/2025	6.623	354,377		445,000
100236276	SAN TAN VALLEY	AZ		09/10/2025	7.540	403,043		500,000
100236277	SMYRNA	GA		09/10/2025	7.125	411,749		547,000
100236278	SAN ANTONIO	TX		09/10/2025	7.749	566,554		650,000
100236279	RUNNING SPRINGS	CA		09/10/2025	7.875	357,447		395,000
100236280	AUSTIN	TX		09/10/2025	7.500	1,049,319		1,265,000
100236281	HEALDSBURG	CA		09/10/2025	7.375	2,604,287		5,000,000
100236282	SANTA ANA	CA		09/10/2025	7.250	414,020		600,000
100236283	PROVIDENCE	UT		09/10/2025	7.000	960,768		1,200,000
100236284	BAKERSFIELD	CA		09/10/2025	7.625	491,026		633,000
100236285	BONITA	CA		09/10/2025	7.125	400,816		1,713,500
100236286	FRANKLIN	TN		09/10/2025	7.375	359,908		472,000
100236287	IRVINE	CA		09/10/2025	6.625	465,285		700,000
100236288	GLENDALE	AZ		09/10/2025	7.375	273,712		411,000
100236289	SEDONA	AZ		09/10/2025	6.875	477,498		625,000
100236290	ARVADA	CO		09/10/2025	6.000	196,645		393,000
100236291	STERLING HEIGHTS	MI		09/10/2025	7.625	240,188		314,000
100236292	RIO RANCHO	NM		09/10/2025	8.250	151,743		203,000
100236293	RIO RANCHO	NM		09/10/2025	8.250	152,123		200,000
100236294	LAKE PARK	FL		09/10/2025	7.875	424,171		526,000
100236295	ATLANTA	GA		09/10/2025	7.000	1,058,344		1,285,000
100236296	TOLEDO	OH		09/10/2025	6.375	297,508		390,000
100236297	ROSENBERG	TX		09/10/2025	7.250	167,791		220,000
100236298	WILMINGTON	DE		09/10/2025	8.250	174,567		240,000
100236299	SANTA MARIA	CA		09/10/2025	7.375	608,761		739,000
100236300	SANTA ROSA	CA		09/10/2025	7.250	1,452,784		2,005,000
100236301	WILMINGTON	DE		09/10/2025	7.750	190,689		290,000
100236302	DALLAS	GA		09/10/2025	7.375	382,102		525,000
100236303	DENVER	CO		09/10/2025	7.125	706,660		930,000
100236304	OVERGAARD	AZ		09/10/2025	6.875	310,076		1,300,000
100236305	BOCA RATON	FL		09/10/2025	7.000	1,633,594		1,900,000
100236306	CAMDEN	NJ		09/10/2025	7.875	118,726		180,000
100236307	NEW FAIRVIEW	TX		09/10/2025	7.500	467,332		570,000
100236308	WAXAHACHIE	TX		09/10/2025	7.375	740,681		986,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236309	DUBLIN	CA		09/10/2025	6.875	784,001		1,170,000
100236310	PLEASANT HILL	CA		09/10/2025	7.250	1,017,432		1,310,000
100236311	DAVENPORT	FL		09/10/2025	6.750	491,139		645,000
100236312	SAINT CHARLES	IL		09/10/2025	7.750	1,337,253		1,515,000
100236313	VALPARAISO	IN		09/10/2025	7.375	351,554		399,000
100236314	TAHOMA	CA		09/10/2025	7.250	1,226,974		1,490,000
100236315	FELTON	DE		09/10/2025	7.875	251,878		324,000
100236316	BAY POINT	CA		09/10/2025	7.625	306,112		400,000
100236317	GRANITE BAY	CA		09/10/2025	7.250	993,263		1,200,000
100236318	(SUN VALLEY AREA) LOS ANGELES	CA		09/10/2025	7.625	577,425		950,000
100236319	CEDAR HILL	TX		09/10/2025	7.750	772,606		1,020,000
100236320	FRISCO	TX		09/10/2025	7.375	1,551,903		1,900,000
100236321	BOCA RATON	FL		09/10/2025	7.750	552,642		710,000
100236322	CORINTH	TX		09/10/2025	6.250	494,857		850,000
100236323	OAKLAND	CA		09/10/2025	7.375	344,373		400,000
100236324	GLENDALE	AZ		09/10/2025	7.625	253,223		350,000
100236325	FORT LAUDERDALE	FL		09/10/2025	6.500	1,892,659		2,500,000
100236326	MIAMI	FL		09/10/2025	7.625	545,539		650,000
100236327	SURPRISE	AZ		09/10/2025	8.625	726,033		865,000
100236328	WITTMANN	AZ		09/10/2025	5.875	510,105		646,000
100236329	EVANSVILLE	IN		09/10/2025	8.125	164,904		187,000
100236330	SOUTH PASADENA	CA		09/10/2025	7.250	1,377,395		1,700,000
100236331	SARASOTA	FL		09/10/2025	7.375	362,801		543,000
100236332	LAS VEGAS	NV		09/10/2025	6.990	907,602		1,130,000
100236333	FRISCO	TX		09/10/2025	8.750	376,068		505,000
100236334	FRUITLAND PARK	FL		09/10/2025	7.625	220,052		310,000
100236335	COLORADO SPRINGS	CO		09/10/2025	7.000	152,095		499,900
100236336	WAYNE	PA		09/10/2025	5.750	790,564		2,275,000
100236337	CLIFFSIDE PARK	NJ		09/10/2025	7.875	562,399		775,000
100236338	PUNTA GORDA	FL		09/10/2025	7.500	326,527		440,000
100236339	DEERFIELD BEACH	FL		09/10/2025	7.500	391,057		475,000
100236340	UNITED KINGDOM	GBR		09/12/2025	3.540	723,965		1,008,525
100236341	UNITED KINGDOM	GBR		09/12/2025	4.190	275,783		332,141
100236342	UNITED KINGDOM	GBR		09/12/2025	8.750	359,718		564,102
100236343	UNITED KINGDOM	GBR		09/12/2025	8.750	126,934		181,535
100236344	UNITED KINGDOM	GBR		09/12/2025	3.240	224,948		1,008,525
100236345	UNITED KINGDOM	GBR		09/12/2025	3.490	110,819		874,055
100236346	UNITED KINGDOM	GBR		09/12/2025	3.990	697,717		968,184
100236347	UNITED KINGDOM	GBR		09/12/2025	3.690	318,692		447,785
100236348	UNITED KINGDOM	GBR		09/12/2025	3.540	754,777		1,142,995
100236349	UNITED KINGDOM	GBR		09/12/2025	3.690	269,018		383,240
100236350	UNITED KINGDOM	GBR		09/12/2025	3.490	97,216		220,531
100236351	UNITED KINGDOM	GBR		09/12/2025	3.490	143,772		268,940
100236352	UNITED KINGDOM	GBR		09/12/2025	4.140	306,165		420,885
100236353	UNITED KINGDOM	GBR		09/12/2025	9.240	80,376		117,661
100236354	UNITED KINGDOM	GBR		09/12/2025	9.240	312,105		369,793
100236355	UNITED KINGDOM	GBR		09/12/2025	8.750	333,053		531,157
100236356	UNITED KINGDOM	GBR		09/12/2025	3.490	398,588		578,221
100236357	UNITED KINGDOM	GBR		09/12/2025	3.190	130,136		225,910
100236358	UNITED KINGDOM	GBR		09/12/2025	3.440	140,655		393,325
100236359	UNITED KINGDOM	GBR		09/12/2025	8.750	115,117		169,432
100236360	UNITED KINGDOM	GBR		09/12/2025	3.240	429,058		732,862
100236361	UNITED KINGDOM	GBR		09/12/2025	9.240	241,663		383,240
100236362	UNITED KINGDOM	GBR		09/12/2025	9.240	424,245		961,461
100236363	UNITED KINGDOM	GBR		09/12/2025	4.590	253,372		329,452

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236364	UNITED KINGDOM	GBR		09/12/2025	3.540	65,142		245,408
100236365	UNITED KINGDOM	GBR		09/12/2025	3.490	143,474		648,146
100236366	UNITED KINGDOM	GBR		09/12/2025	3.690	754,067		941,290
100236367	UNITED KINGDOM	GBR		09/12/2025	3.240	266,346		437,028
100236368	UNITED KINGDOM	GBR		09/12/2025	4.390	155,347		201,705
100236369	UNITED KINGDOM	GBR		09/12/2025	3.240	217,983		470,645
100236370	UNITED KINGDOM	GBR		09/12/2025	4.990	389,493		450,475
100236371	UNITED KINGDOM	GBR		09/12/2025	8.750	69,449		228,599
100236372	UNITED KINGDOM	GBR		09/12/2025	3.490	312,928		735,551
100236373	UNITED KINGDOM	GBR		09/12/2025	3.390	165,335		578,154
100236374	UNITED KINGDOM	GBR		09/12/2025	3.390	993,150		1,546,406
100236375	UNITED KINGDOM	GBR		09/12/2025	3.440	338,157		618,562
100236376	UNITED KINGDOM	GBR		09/12/2025	3.790	396,532		571,498
100236377	UNITED KINGDOM	GBR		09/12/2025	3.190	209,325		389,963
100236378	UNITED KINGDOM	GBR		09/12/2025	3.190	121,049		201,705
100236379	UNITED KINGDOM	GBR		09/12/2025	3.240	409,605		739,585
100236380	UNITED KINGDOM	GBR		09/12/2025	3.440	199,070		289,111
100236381	UNITED KINGDOM	GBR		09/12/2025	3.240	170,840		537,880
100236382	UNITED KINGDOM	GBR		09/12/2025	3.490	1,261,252		2,017,051
100236383	UNITED KINGDOM	GBR		09/12/2025	4.290	133,840		161,364
100236384	UNITED KINGDOM	GBR		09/12/2025	3.540	260,760		369,793
100236385	UNITED KINGDOM	GBR		09/12/2025	4.190	471,100		571,498
100236386	UNITED KINGDOM	GBR		09/12/2025	3.490	73,337		423,581
100236387	UNITED KINGDOM	GBR		09/12/2025	4.990	306,221		403,410
100236388	UNITED KINGDOM	GBR		09/12/2025	3.240	323,283		773,203
100236389	UNITED KINGDOM	GBR		09/12/2025	3.690	820,836		1,129,548
100236390	UNITED KINGDOM	GBR		09/12/2025	9.240	955,525		1,264,019
100236391	UNITED KINGDOM	GBR		09/12/2025	9.240	256,175		316,005
100236392	UNITED KINGDOM	GBR		09/12/2025	3.240	263,845		874,055
100236393	UNITED KINGDOM	GBR		09/12/2025	9.240	157,346		203,050
100236394	UNITED KINGDOM	GBR		09/12/2025	9.240	270,281		302,558
100236395	UNITED KINGDOM	GBR		09/12/2025	4.490	78,698		194,982
100236396	UNITED KINGDOM	GBR		09/12/2025	3.590	198,376		524,433
100236397	UNITED KINGDOM	GBR		09/12/2025	3.690	445,843		638,733
100236398	UNITED KINGDOM	GBR		09/12/2025	4.590	412,851		584,945
100236399	UNITED KINGDOM	GBR		09/12/2025	3.690	172,083		268,940
100236400	UNITED KINGDOM	GBR		09/12/2025	3.790	224,364		376,516
100236401	UNITED KINGDOM	GBR		09/12/2025	3.690	517,063		786,650
100236402	UNITED KINGDOM	GBR		09/12/2025	4.690	161,974		248,770
100236403	UNITED KINGDOM	GBR		09/12/2025	9.240	413,866		591,668
100236404	UNITED KINGDOM	GBR		09/12/2025	3.390	205,056		591,668
100236405	UNITED KINGDOM	GBR		09/12/2025	3.690	435,509		632,009
100236406	UNITED KINGDOM	GBR		09/12/2025	4.690	384,521		497,539
100236407	UNITED KINGDOM	GBR		09/12/2025	3.440	662,559		1,075,760
100236408	UNITED KINGDOM	GBR		09/12/2025	3.590	213,917		477,369
100236409	UNITED KINGDOM	GBR		09/12/2025	3.490	209,896		309,281
100236410	UNITED KINGDOM	GBR		09/12/2025	3.540	190,230		282,387
100236411	UNITED KINGDOM	GBR		09/12/2025	3.190	227,862		739,585
100236412	UNITED KINGDOM	GBR		09/12/2025	8.750	222,463		860,608
100236413	UNITED KINGDOM	GBR		09/12/2025	3.590	124,845		302,558
100236414	UNITED KINGDOM	GBR		09/12/2025	3.590	82,700		228,599
100236415	UNITED KINGDOM	GBR		09/12/2025	9.240	481,223		571,498
100236416	UNITED KINGDOM	GBR		09/12/2025	3.240	163,868		739,585
100236417	UNITED KINGDOM	GBR		09/12/2025	3.790	235,167		443,751
100236418	UNITED KINGDOM	GBR		09/12/2025	3.990	431,157		699,244

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236419	UNITED KINGDOM	GBR		09/12/2025	3.240	120,526		242,046
100236420	UNITED KINGDOM	GBR		09/12/2025	3.240	475,953		773,203
100236421	UNITED KINGDOM	GBR		09/12/2025	4.590	122,963		172,122
100236422	UNITED KINGDOM	GBR		09/12/2025	4.190	159,193		221,876
100236423	UNITED KINGDOM	GBR		09/12/2025	3.490	137,153		584,945
100236424	UNITED KINGDOM	GBR		09/12/2025	3.490	361,783		571,498
100236425	UNITED KINGDOM	GBR		09/12/2025	4.290	467,921		687,814
100236426	UNITED KINGDOM	GBR		09/12/2025	9.240	511,168		793,373
100236427	UNITED KINGDOM	GBR		09/12/2025	9.240	168,401		645,456
100236428	UNITED KINGDOM	GBR		09/12/2025	3.490	70,995		215,152
100236429	UNITED KINGDOM	GBR		09/12/2025	3.240	275,258		524,433
100236430	UNITED KINGDOM	GBR		09/12/2025	4.290	162,523		197,671
100236431	UNITED KINGDOM	GBR		09/12/2025	4.390	138,639		188,258
100236432	UNITED KINGDOM	GBR		09/12/2025	9.240	364,954		625,279
100236433	UNITED KINGDOM	GBR		09/12/2025	3.440	333,465		524,433
100236434	UNITED KINGDOM	GBR		09/12/2025	3.490	611,710		1,008,525
100236435	UNITED KINGDOM	GBR		09/12/2025	9.240	100,066		215,152
100236436	UNITED KINGDOM	GBR		09/12/2025	3.590	140,698		443,751
100236437	UNITED KINGDOM	GBR		09/12/2025	3.490	141,952		376,516
100236438	UNITED KINGDOM	GBR		09/12/2025	3.590	191,243		376,516
100236439	UNITED KINGDOM	GBR		09/12/2025	4.590	364,242		457,198
100236440	UNITED KINGDOM	GBR		09/12/2025	3.490	323,957		907,673
100236441	UNITED KINGDOM	GBR		09/12/2025	3.490	189,962		437,028
100236442	UNITED KINGDOM	GBR		09/12/2025	3.490	283,458		506,952
100236443	UNITED KINGDOM	GBR		09/12/2025	4.690	280,269		426,942
100236444	UNITED KINGDOM	GBR		09/12/2025	3.790	406,728		536,536
100236445	UNITED KINGDOM	GBR		09/12/2025	9.240	220,179		248,770
100236446	UNITED KINGDOM	GBR		09/12/2025	3.240	111,087		389,963
100236447	UNITED KINGDOM	GBR		09/12/2025	3.490	430,897		1,075,760
100236448	UNITED KINGDOM	GBR		09/12/2025	3.590	122,575		234,650
100236449	UNITED KINGDOM	GBR		09/12/2025	3.490	353,970		739,585
100236450	UNITED KINGDOM	GBR		09/12/2025	3.390	247,783		638,733
100236451	UNITED KINGDOM	GBR		09/12/2025	3.540	173,671		262,217
100236452	UNITED KINGDOM	GBR		09/12/2025	3.390	24,612		537,880
100236453	UNITED KINGDOM	GBR		09/12/2025	4.090	182,956		342,899
100236454	UNITED KINGDOM	GBR		09/12/2025	3.240	238,380		470,645
100236455	UNITED KINGDOM	GBR		09/12/2025	4.990	139,349		161,364
100236456	UNITED KINGDOM	GBR		09/12/2025	8.750	121,391		558,051
100236457	UNITED KINGDOM	GBR		09/12/2025	3.240	1,050,028		1,613,641
100236458	UNITED KINGDOM	GBR		09/12/2025	4.690	650,542		806,753
100236459	UNITED KINGDOM	GBR		09/12/2025	4.590	466,953		672,350
100236460	UNITED KINGDOM	GBR		09/12/2025	4.590	283,120		416,857
100236461	UNITED KINGDOM	GBR		09/12/2025	9.240	78,517		457,198
100236462	UNITED KINGDOM	GBR		09/12/2025	4.390	399,719		510,986
100236463	UNITED KINGDOM	GBR		09/12/2025	3.640	400,359		584,938
100236464	UNITED KINGDOM	GBR		09/12/2025	3.740	577,419		968,184
100236465	UNITED KINGDOM	GBR		09/12/2025	9.240	321,646		383,509
100236466	UNITED KINGDOM	GBR		09/12/2025	4.990	293,808		336,175
100236467	UNITED KINGDOM	GBR		09/12/2025	3.240	280,145		517,710
100236468	UNITED KINGDOM	GBR		09/12/2025	3.440	924,747		1,243,848
100236469	UNITED KINGDOM	GBR		09/12/2025	3.390	226,544		739,585
100236470	UNITED KINGDOM	GBR		09/12/2025	4.040	57,404		336,175
100236471	UNITED KINGDOM	GBR		09/12/2025	4.090	204,609		470,645
100236472	UNITED KINGDOM	GBR		09/12/2025	4.040	188,474		369,793
100236473	UNITED KINGDOM	GBR		09/12/2025	3.440	91,490		174,811

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236474	UNITED KINGDOM	GBR		09/12/2025	8.750	78,887		334,830
100236475	UNITED KINGDOM	GBR		09/12/2025	3.540	129,964		806,820
100236476	UNITED KINGDOM	GBR		09/12/2025	3.390	151,464		403,410
100236477	UNITED KINGDOM	GBR		09/12/2025	8.750	187,123		470,645
100236478	UNITED KINGDOM	GBR		09/12/2025	3.240	711,015		1,909,475
100236479	UNITED KINGDOM	GBR		09/12/2025	4.090	166,337		423,581
100236480	UNITED KINGDOM	GBR		09/12/2025	3.490	829,103		2,689,401
100236481	UNITED KINGDOM	GBR		09/12/2025	9.240	570,144		835,059
100236482	UNITED KINGDOM	GBR		09/12/2025	3.590	98,024		437,028
100236483	UNITED KINGDOM	GBR		09/12/2025	4.190	493,129		625,286
100236484	UNITED KINGDOM	GBR		09/12/2025	4.290	136,819		168,088
100236485	UNITED KINGDOM	GBR		09/12/2025	3.540	965,219		1,788,452
100236486	UNITED KINGDOM	GBR		09/12/2025	3.490	187,358		470,645
100236487	UNITED KINGDOM	GBR		09/12/2025	4.590	299,506		412,823
100236488	UNITED KINGDOM	GBR		09/12/2025	4.690	149,559		190,947
100236489	UNITED KINGDOM	GBR		09/12/2025	9.240	253,848		609,149
100236490	UNITED KINGDOM	GBR		09/12/2025	3.690	560,743		759,756
100236491	UNITED KINGDOM	GBR		09/12/2025	3.240	261,431		457,198
100236492	UNITED KINGDOM	GBR		09/12/2025	3.240	354,402		705,968
100236493	UNITED KINGDOM	GBR		09/12/2025	3.690	339,238		490,816
100236494	UNITED KINGDOM	GBR		09/12/2025	3.240	276,238		800,097
100236495	UNITED KINGDOM	GBR		09/12/2025	3.540	496,847		699,244
100236496	UNITED KINGDOM	GBR		09/12/2025	9.240	332,090		396,687
100236497	UNITED KINGDOM	GBR		09/12/2025	3.440	257,493		413,495
100236498	UNITED KINGDOM	GBR		09/12/2025	3.990	781,572		1,142,995
100236499	UNITED KINGDOM	GBR		09/12/2025	3.440	378,316		699,244
100236500	UNITED KINGDOM	GBR		09/12/2025	3.590	72,585		121,023
100236501	UNITED KINGDOM	GBR		09/12/2025	4.190	104,178		336,175
100236502	UNITED KINGDOM	GBR		09/12/2025	3.540	239,172		363,069
100236503	UNITED KINGDOM	GBR		09/12/2025	3.240	537,331		2,487,696
100236504	UNITED KINGDOM	GBR		09/12/2025	3.440	440,074		672,350
100236505	UNITED KINGDOM	GBR		09/12/2025	4.240	259,780		371,137
100236506	UNITED KINGDOM	GBR		09/12/2025	4.190	204,276		277,008
100236507	UNITED KINGDOM	GBR		09/12/2025	4.990	176,987		217,841
100236508	UNITED KINGDOM	GBR		09/12/2025	3.240	186,746		457,198
100236509	UNITED KINGDOM	GBR		09/12/2025	3.990	356,672		578,221
100236510	UNITED KINGDOM	GBR		09/12/2025	3.790	312,453		470,645
100236511	UNITED KINGDOM	GBR		09/12/2025	3.240	552,241		840,438
100236512	UNITED KINGDOM	GBR		09/12/2025	4.990	434,540		490,816
100236513	UNITED KINGDOM	GBR		09/12/2025	4.990	189,487		215,152
100236514	UNITED KINGDOM	GBR		09/12/2025	3.540	343,968		578,221
100236515	UNITED KINGDOM	GBR		09/12/2025	3.590	289,980		510,986
100236516	UNITED KINGDOM	GBR		09/12/2025	9.240	535,829		1,075,760
100236517	UNITED KINGDOM	GBR		09/12/2025	3.840	410,427		1,344,701
100236518	UNITED KINGDOM	GBR		09/12/2025	3.490	288,075		632,009
100236519	UNITED KINGDOM	GBR		09/12/2025	3.240	141,898		342,899
100236520	UNITED KINGDOM	GBR		09/12/2025	3.240	318,902		544,604
100236521	UNITED KINGDOM	GBR		09/12/2025	3.690	325,336		416,857
100236522	UNITED KINGDOM	GBR		09/12/2025	4.390	205,691		254,148
100236523	UNITED KINGDOM	GBR		09/12/2025	3.240	265,871		806,820
100236524	UNITED KINGDOM	GBR		09/12/2025	3.440	143,366		235,323
100236525	UNITED KINGDOM	GBR		09/12/2025	4.690	622,307		786,650
100236526	UNITED KINGDOM	GBR		09/12/2025	4.190	304,789		430,304
100236527	UNITED KINGDOM	GBR		09/12/2025	3.790	448,817		685,797
100236528	UNITED KINGDOM	GBR		09/12/2025	9.240	457,071		645,456

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236529	UNITED KINGDOM	GBR		09/12/2025	3.240	363,550		2,017,051
100236530	UNITED KINGDOM	GBR		09/12/2025	8.750	103,403		161,364
100236531	UNITED KINGDOM	GBR		09/12/2025	4.390	463,755		605,115
100236532	UNITED KINGDOM	GBR		09/12/2025	3.240	982,725		2,151,521
100236533	UNITED KINGDOM	GBR		09/12/2025	3.490	663,315		1,613,641
100236534	UNITED KINGDOM	GBR		09/12/2025	3.240	97,428		251,459
100236535	UNITED KINGDOM	GBR		09/12/2025	3.490	120,813		221,876
100236536	UNITED KINGDOM	GBR		09/12/2025	4.840	469,778		551,327
100236537	UNITED KINGDOM	GBR		09/12/2025	3.540	337,322		470,645
100236538	UNITED KINGDOM	GBR		09/12/2025	3.540	635,170		927,843
100236539	UNITED KINGDOM	GBR		09/12/2025	3.440	223,587		336,175
100236540	UNITED KINGDOM	GBR		09/12/2025	9.240	194,491		302,558
100236541	UNITED KINGDOM	GBR		09/12/2025	3.490	1,158,468		2,160,934
100236542	UNITED KINGDOM	GBR		09/12/2025	3.690	496,168		860,608
100236543	UNITED KINGDOM	GBR		09/12/2025	4.190	259,934		343,166
100236544	UNITED KINGDOM	GBR		09/12/2025	3.540	67,523		121,023
100236545	UNITED KINGDOM	GBR		09/12/2025	3.990	1,024,119		1,344,701
100236546	UNITED KINGDOM	GBR		09/12/2025	3.990	309,577		584,945
100236547	UNITED KINGDOM	GBR		09/12/2025	9.240	715,469		924,482
100236548	UNITED KINGDOM	GBR		09/12/2025	3.440	53,624		1,008,525
100236549	UNITED KINGDOM	GBR		09/12/2025	3.540	118,288		215,152
100236550	UNITED KINGDOM	GBR		09/12/2025	3.440	84,996		141,194
100236551	UNITED KINGDOM	GBR		09/12/2025	4.290	330,976		437,028
100236552	UNITED KINGDOM	GBR		09/12/2025	4.490	169,967		204,394
100236553	UNITED KINGDOM	GBR		09/12/2025	4.690	162,398		208,429
100236554	UNITED KINGDOM	GBR		09/12/2025	9.240	138,046		188,258
100236555	UNITED KINGDOM	GBR		09/12/2025	4.090	252,562		537,880
100236556	UNITED KINGDOM	GBR		09/12/2025	9.240	149,061		208,429
100236557	UNITED KINGDOM	GBR		09/12/2025	9.240	126,750		141,866
100236558	UNITED KINGDOM	GBR		09/12/2025	4.990	150,981		201,705
100236559	UNITED KINGDOM	GBR		09/12/2025	3.490	358,630		820,267
100236560	UNITED KINGDOM	GBR		09/12/2025	3.790	142,789		194,982
100236561	UNITED KINGDOM	GBR		09/12/2025	3.690	225,801		345,588
100236562	UNITED KINGDOM	GBR		09/12/2025	3.490	208,106		564,774
100236563	UNITED KINGDOM	GBR		09/12/2025	3.990	156,661		233,978
100236564	UNITED KINGDOM	GBR		09/12/2025	3.490	220,493		1,344,701
100236565	UNITED KINGDOM	GBR		09/12/2025	4.240	373,850		564,774
100236566	UNITED KINGDOM	GBR		09/12/2025	3.490	492,515		941,290
100236567	UNITED KINGDOM	GBR		09/12/2025	3.390	580,798		806,820
100236568	UNITED KINGDOM	GBR		09/12/2025	4.790	257,253		369,793
100236569	UNITED KINGDOM	GBR		09/12/2025	3.590	122,939		295,834
100236570	UNITED KINGDOM	GBR		09/12/2025	3.990	177,484		251,459
100236571	UNITED KINGDOM	GBR		09/12/2025	3.490	305,321		591,668
100236572	UNITED KINGDOM	GBR		09/12/2025	3.490	509,649		820,267
100236573	UNITED KINGDOM	GBR		09/12/2025	9.240	225,163		605,115
100236574	UNITED KINGDOM	GBR		09/12/2025	3.490	1,034,216		2,178,415
100236575	UNITED KINGDOM	GBR		09/12/2025	4.390	375,364		490,816
100236576	UNITED KINGDOM	GBR		09/12/2025	3.590	549,022		1,344,701
100236577	UNITED KINGDOM	GBR		09/12/2025	3.990	232,841		340,209
100236578	UNITED KINGDOM	GBR		09/12/2025	9.240	528,438		672,350
100236579	UNITED KINGDOM	GBR		09/12/2025	9.240	74,117		457,198
100236580	UNITED KINGDOM	GBR		09/12/2025	3.740	90,263		127,747
100236581	UNITED KINGDOM	GBR		09/12/2025	3.440	345,253		705,968
100236582	UNITED KINGDOM	GBR		09/12/2025	3.690	220,845		329,452
100236583	UNITED KINGDOM	GBR		09/12/2025	3.490	168,454		443,751

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236584	UNITED KINGDOM	GBR		09/12/2025	4.490	222,924		289,111
100236585	UNITED KINGDOM	GBR		09/12/2025	3.440	428,120		625,286
100236586	UNITED KINGDOM	GBR		09/12/2025	9.240	635,139		887,502
100236587	UNITED KINGDOM	GBR		09/12/2025	3.490	229,264		941,290
100236588	UNITED KINGDOM	GBR		09/12/2025	9.240	137,996		242,046
100236589	UNITED KINGDOM	GBR		09/12/2025	3.990	154,493		1,331,254
100236590	UNITED KINGDOM	GBR		09/12/2025	3.390	293,703		571,498
100236591	UNITED KINGDOM	GBR		09/12/2025	3.440	350,622		551,327
100236592	UNITED KINGDOM	GBR		09/12/2025	3.690	721,574		941,290
100236593	UNITED KINGDOM	GBR		09/12/2025	3.390	1,527,665		3,227,281
100236594	UNITED KINGDOM	GBR		09/12/2025	3.240	376,658		753,032
100236595	UNITED KINGDOM	GBR		09/12/2025	3.440	161,911		470,645
100236596	UNITED KINGDOM	GBR		09/12/2025	9.240	151,018		255,486
100236597	UNITED KINGDOM	GBR		09/12/2025	3.590	326,459		605,115
100236598	UNITED KINGDOM	GBR		09/12/2025	3.540	181,757		289,111
100236599	UNITED KINGDOM	GBR		09/12/2025	3.590	166,440		262,217
100236600	UNITED KINGDOM	GBR		09/12/2025	4.040	211,979		266,251
100236601	UNITED KINGDOM	GBR		09/12/2025	3.840	272,850		645,456
100236602	UNITED KINGDOM	GBR		09/12/2025	4.090	234,201		490,816
100236603	UNITED KINGDOM	GBR		09/12/2025	3.440	197,327		457,131
100236604	UNITED KINGDOM	GBR		09/12/2025	4.290	150,694		188,258
100236605	UNITED KINGDOM	GBR		09/12/2025	4.190	424,859		584,945
100236606	UNITED KINGDOM	GBR		09/12/2025	3.190	221,284		369,793
100236607	UNITED KINGDOM	GBR		09/12/2025	3.390	358,601		638,733
100236608	UNITED KINGDOM	GBR		09/12/2025	3.490	727,419		1,142,995
100236609	UNITED KINGDOM	GBR		09/12/2025	3.740	410,895		575,532
100236610	UNITED KINGDOM	GBR		09/12/2025	3.540	423,825		645,456
100236611	UNITED KINGDOM	GBR		09/12/2025	4.990	213,283		255,493
100236612	UNITED KINGDOM	GBR		09/12/2025	4.690	197,920		255,493
100236613	UNITED KINGDOM	GBR		09/12/2025	3.240	421,720		786,650
100236614	UNITED KINGDOM	GBR		09/12/2025	3.540	361,091		638,733
100236615	UNITED KINGDOM	GBR		09/12/2025	9.240	167,542		262,217
100236616	UNITED KINGDOM	GBR		09/12/2025	9.240	110,345		564,774
100236617	UNITED KINGDOM	GBR		09/12/2025	3.490	294,586		736,224
100236618	UNITED KINGDOM	GBR		09/12/2025	5.190	632,608		726,138
100236619	UNITED KINGDOM	GBR		09/12/2025	9.240	154,098		463,922
100236620	UNITED KINGDOM	GBR		09/12/2025	3.240	411,149		1,277,466
100236621	UNITED KINGDOM	GBR		09/12/2025	3.240	248,414		1,021,972
100236622	UNITED KINGDOM	GBR		09/12/2025	3.240	163,619		295,834
100236623	UNITED KINGDOM	GBR		09/12/2025	9.240	112,929		188,258
100236624	UNITED KINGDOM	GBR		09/12/2025	4.040	663,206		847,161
100236625	UNITED KINGDOM	GBR		09/12/2025	4.190	164,345		208,429
100236626	UNITED KINGDOM	GBR		09/12/2025	3.240	135,266		248,770
100236627	UNITED KINGDOM	GBR		09/12/2025	3.640	261,263		376,516
100236628	UNITED KINGDOM	GBR		09/12/2025	3.790	291,483		403,410
100236629	UNITED KINGDOM	GBR		09/12/2025	3.740	200,174		322,728
100236630	UNITED KINGDOM	GBR		09/12/2025	4.090	294,724		484,092
100236631	UNITED KINGDOM	GBR		09/12/2025	3.740	61,217		155,985
100236632	UNITED KINGDOM	GBR		09/12/2025	4.990	384,716		437,028
100236633	UNITED KINGDOM	GBR		09/12/2025	5.190	261,052		295,834
100236634	UNITED KINGDOM	GBR		09/12/2025	3.690	116,322		174,811
100236635	UNITED KINGDOM	GBR		09/12/2025	9.240	559,551		981,631
100236636	UNITED KINGDOM	GBR		09/12/2025	3.190	682,052		1,042,143
100236637	UNITED KINGDOM	GBR		09/12/2025	4.190	524,653		652,180
100236638	UNITED KINGDOM	GBR		09/12/2025	9.240	862,224		1,176,613

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236639	UNITED KINGDOM	GBR		09/12/2025	3.490	270,440		383,240
100236640	UNITED KINGDOM	GBR		09/12/2025	9.240	127,333		268,940
100236641	UNITED KINGDOM	GBR		09/12/2025	4.390	306,487		373,154
100236642	UNITED KINGDOM	GBR		09/12/2025	4.190	233,982		289,111
100236643	UNITED KINGDOM	GBR		09/12/2025	4.490	195,799		242,046
100236644	UNITED KINGDOM	GBR		09/12/2025	8.750	204,546		248,770
100236645	UNITED KINGDOM	GBR		09/12/2025	3.440	302,879		672,350
100236646	UNITED KINGDOM	GBR		09/12/2025	3.890	356,510		490,816
100236647	UNITED KINGDOM	GBR		09/12/2025	4.590	145,117		185,569
100236648	UNITED KINGDOM	GBR		09/12/2025	3.240	259,299		437,028
100236649	UNITED KINGDOM	GBR		09/12/2025	3.240	247,019		527,795
100236650	UNITED KINGDOM	GBR		09/12/2025	3.240	294,006		537,880
100236651	UNITED KINGDOM	GBR		09/12/2025	3.440	173,089		695,210
100236652	UNITED KINGDOM	GBR		09/12/2025	3.440	275,551		1,102,654
100236653	UNITED KINGDOM	GBR		09/12/2025	4.040	296,589		356,346
100236654	UNITED KINGDOM	GBR		09/12/2025	4.040	239,135		305,247
100236655	UNITED KINGDOM	GBR		09/12/2025	3.740	200,734		685,797
100236656	UNITED KINGDOM	GBR		09/12/2025	4.840	177,548		201,705
100236657	UNITED KINGDOM	GBR		09/12/2025	3.640	362,150		531,089
100236658	UNITED KINGDOM	GBR		09/12/2025	3.240	272,846		484,092
100236659	UNITED KINGDOM	GBR		09/12/2025	4.090	264,599		470,645
100236660	UNITED KINGDOM	GBR		09/12/2025	3.440	193,684		336,175
100236661	UNITED KINGDOM	GBR		09/12/2025	3.440	1,204,931		1,680,876
100236662	UNITED KINGDOM	GBR		09/12/2025	3.490	179,985		806,820
100236663	UNITED KINGDOM	GBR		09/12/2025	3.490	57,592		349,622
100236664	UNITED KINGDOM	GBR		09/12/2025	4.690	38,835		147,917
100236665	UNITED KINGDOM	GBR		09/12/2025	9.240	69,098		672,350
100236666	UNITED KINGDOM	GBR		09/12/2025	3.590	188,012		1,210,230
100236667	UNITED KINGDOM	GBR		09/12/2025	4.290	432,408		535,191
100236668	UNITED KINGDOM	GBR		09/12/2025	3.240	207,291		376,516
100236669	UNITED KINGDOM	GBR		09/12/2025	3.490	513,520		1,008,525
100236670	UNITED KINGDOM	GBR		09/12/2025	3.490	285,082		537,880
100236671	UNITED KINGDOM	GBR		09/12/2025	4.940	440,800		517,710
100236672	UNITED KINGDOM	GBR		09/12/2025	3.240	175,427		672,350
100236673	UNITED KINGDOM	GBR		09/12/2025	3.240	909,437		1,613,641
100236674	UNITED KINGDOM	GBR		09/12/2025	4.490	178,868		215,152
100236675	UNITED KINGDOM	GBR		09/12/2025	3.240	506,534		800,097
100236676	UNITED KINGDOM	GBR		09/12/2025	3.540	136,962		201,705
100236677	UNITED KINGDOM	GBR		09/12/2025	3.440	89,555		450,475
100236678	UNITED KINGDOM	GBR		09/12/2025	4.190	480,306		625,286
100236679	UNITED KINGDOM	GBR		09/12/2025	3.440	475,638		941,290
100236680	UNITED KINGDOM	GBR		09/12/2025	3.490	693,629		1,344,701
100236681	UNITED KINGDOM	GBR		09/12/2025	3.240	762,831		1,479,171
100236682	UNITED KINGDOM	GBR		09/12/2025	3.240	423,795		654,533
100236683	UNITED KINGDOM	GBR		09/12/2025	3.590	282,109		605,115
100236684	UNITED KINGDOM	GBR		09/12/2025	3.490	481,508		1,008,525
100236685	UNITED KINGDOM	GBR		09/12/2025	4.990	266,775		369,793
100236686	UNITED KINGDOM	GBR		09/12/2025	3.240	90,358		605,115
100236687	UNITED KINGDOM	GBR		09/12/2025	4.990	152,478		184,224
100236688	UNITED KINGDOM	GBR		09/12/2025	3.240	112,143		739,585
100236689	UNITED KINGDOM	GBR		09/12/2025	3.540	353,287		504,263
100236690	UNITED KINGDOM	GBR		09/12/2025	4.090	131,156		353,656
100236691	UNITED KINGDOM	GBR		09/12/2025	3.490	265,189		564,774
100236692	UNITED KINGDOM	GBR		09/12/2025	3.790	617,135		874,055
100236693	UNITED KINGDOM	GBR		09/12/2025	3.590	119,086		215,152

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236694	UNITED KINGDOM	GBR		09/12/2025	3.990	452,223		591,668
100236695	UNITED KINGDOM	GBR		09/12/2025	9.240	207,679		349,622
100236696	UNITED KINGDOM	GBR		09/12/2025	3.490	237,118		450,475
100236697	UNITED KINGDOM	GBR		09/12/2025	3.640	124,750		177,500
100236698	UNITED KINGDOM	GBR		09/12/2025	4.040	440,827		598,392
100236699	UNITED KINGDOM	GBR		09/12/2025	3.790	404,092		584,945
100236700	UNITED KINGDOM	GBR		09/12/2025	4.490	261,985		322,728
100236701	UNITED KINGDOM	GBR		09/12/2025	3.490	450,901		1,116,101
100236702	UNITED KINGDOM	GBR		09/12/2025	3.890	207,226		275,664
100236703	UNITED KINGDOM	GBR		09/12/2025	4.690	336,880		437,028
100236704	UNITED KINGDOM	GBR		09/12/2025	3.240	305,768		874,055
100236705	UNITED KINGDOM	GBR		09/12/2025	9.240	438,096		510,986
100236706	UNITED KINGDOM	GBR		09/12/2025	3.540	107,406		470,645
100236707	UNITED KINGDOM	GBR		09/12/2025	3.390	276,701		477,369
100236708	UNITED KINGDOM	GBR		09/12/2025	3.240	575,664		1,210,230
100236709	UNITED KINGDOM	GBR		09/12/2025	4.040	273,596		359,707
100236710	UNITED KINGDOM	GBR		09/12/2025	3.690	144,838		212,463
100236711	UNITED KINGDOM	GBR		09/12/2025	3.590	534,481		1,142,995
100236712	UNITED KINGDOM	GBR		09/12/2025	3.390	290,117		537,880
100236713	UNITED KINGDOM	GBR		09/12/2025	3.190	301,695		900,949
100236714	UNITED KINGDOM	GBR		09/12/2025	4.190	342,381		437,028
100236715	UNITED KINGDOM	GBR		09/12/2025	3.240	224,477		393,325
100236716	UNITED KINGDOM	GBR		09/12/2025	3.440	340,781		447,785
100236717	UNITED KINGDOM	GBR		09/12/2025	4.290	150,998		188,258
100236718	UNITED KINGDOM	GBR		09/12/2025	4.990	296,439		342,899
100236719	UNITED KINGDOM	GBR		09/12/2025	3.590	179,096		1,008,525
100236720	UNITED KINGDOM	GBR		09/12/2025	3.990	426,994		739,585
100236721	UNITED KINGDOM	GBR		09/12/2025	3.490	190,079		356,346
100236722	UNITED KINGDOM	GBR		09/12/2025	4.590	203,144		328,107
100236723	UNITED KINGDOM	GBR		09/12/2025	3.240	239,813		389,963
100236724	UNITED KINGDOM	GBR		09/12/2025	4.490	443,766		544,604
100236725	UNITED KINGDOM	GBR		09/12/2025	9.240	287,401		342,899
100236726	UNITED KINGDOM	GBR		09/12/2025	3.540	227,422		457,198
100236727	UNITED KINGDOM	GBR		09/12/2025	3.440	680,779		1,250,572
100236728	UNITED KINGDOM	GBR		09/12/2025	4.040	162,010		208,429
100236729	UNITED KINGDOM	GBR		09/12/2025	4.290	436,624		591,668
100236730	UNITED KINGDOM	GBR		09/12/2025	3.940	67,059		107,576
100236731	UNITED KINGDOM	GBR		09/12/2025	4.490	167,743		201,705
100236732	UNITED KINGDOM	GBR		09/12/2025	4.490	276,859		329,445
100236733	WALTHAM	MA		09/11/2025	7.375	737,009		905,000
100236734	CRANE HILL	AL		09/11/2025	6.990	811,199		1,050,000
100236735	GEORGETOWN	TX		09/11/2025	7.125	349,563		476,500
100236736	LAKEVILLE	PA		09/11/2025	7.990	477,054		590,000
100236737	LANSING	MI		09/11/2025	7.500	85,647		106,000
100236738	PORT ST LUCIE	FL		09/11/2025	7.250	353,716		460,000
100236739	EDMOND	OK		09/11/2025	7.625	218,489		267,000
100236740	QUANTICO	VA		09/11/2025	7.125	383,844		525,000
100236741	MIAMI	FL		09/11/2025	7.625	432,987		612,000
100236742	BRISTOL	WI		09/11/2025	7.250	233,255		525,000
100236743	OKLAHOMA CITY	OK		09/11/2025	6.990	73,054		109,000
100236744	CELINA	TX		09/11/2025	7.000	316,265		429,000
100236745	BUMPASS	VA		09/11/2025	7.490	418,831		560,000
100236746	LUBBOCK	TX		09/11/2025	7.250	89,607		180,000
100236747	AMARILLO	TX		09/11/2025	7.625	108,010		145,000
100236748	SHAKOPEE	MN		09/11/2025	7.500	392,628		485,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236749	ROCKY MOUNT	NC		09/11/2025	8.125	67,377		95,000
100236750	PAGOSA SPRINGS	CO		09/11/2025	7.250	408,155		530,000
100236751	LUBBOCK	TX		09/11/2025	7.490	173,088		210,000
100236752	SHERRILLS FORD	NC		09/11/2025	7.625	341,534		381,000
100236753	SUMMERVILLE	SC		09/11/2025	7.875	258,993		347,250
100236754	ABILENE	TX		09/11/2025	7.375	360,816		470,000
100236755	MOUNT CHARLESTON	NV		09/11/2025	6.500	387,989		550,000
100236756	LUBBOCK	TX		09/11/2025	7.125	199,580		259,600
100236757	RIVER GROVE	IL		09/11/2025	8.125	211,786		260,000
100236758	BAKERSFIELD	CA		09/11/2025	7.375	333,669		435,000
100236759	CRESCENT LAKE	OR		09/11/2025	8.125	285,537		350,000
100236760	NASHVILLE	TN		09/11/2025	8.000	234,707		310,000
100236761	PHILADELPHIA	PA		09/11/2025	7.625	224,590		286,000
100236762	LONG BEACH	CA		09/11/2025	7.375	823,558		1,200,000
100236763	FORT MOHAVE	AZ		09/11/2025	6.990	498,340		685,000
100236764	BETHLEHEM	NH		09/11/2025	7.750	254,342		331,000
100236765	AMARILLO	TX		09/11/2025	7.490	167,973		208,000
100236766	EUCLID	OH		09/11/2025	7.625	76,733		97,000
100236767	BRANSON	MO		09/11/2025	6.875	164,420		220,000
100236768	CINCINNATI	OH		09/11/2025	7.625	148,635		193,000
100236769	MATTAWA	WA		09/11/2025	8.125	203,808		310,000
100236770	ROSEBURG	OR		09/11/2025	7.250	235,079		350,000
100236771	TERRE HAUTE	IN		09/11/2025	8.125	259,214		290,000
100236772	JACKSON	NJ		09/11/2025	7.500	389,052		475,000
100236773	STAMFORD	CT		09/11/2025	7.375	696,732		904,000
100236774	TOLEDO	OH		09/11/2025	7.625	39,772		48,000
100236775	GRAYSLAKE	IL		09/11/2025	7.500	204,804		280,000
100236776	TOLEDO	OH		09/11/2025	7.625	56,742		66,000
100236777	CELORON	NY		09/11/2025	7.625	120,160		133,000
100236778	LAKEWOOD	CO		09/12/2025	7.875	352,107		485,000
100236779	BEND	OR		09/12/2025	7.375	841,635		1,100,000
100236780	NORTHVILLE	MI		09/12/2025	7.500	184,340		250,000
100236781	CHARLOTTE	NC		09/12/2025	7.240	637,686		1,255,000
100236782	POCONO PINES	PA		09/12/2025	6.875	265,861		550,000
100236783	AUBREY	TX		09/12/2025	7.990	330,134		425,000
100236784	OPELIKA	AL		09/12/2025	7.990	333,881		366,000
100236785	SOUTH LAKE TAHOE	CA		09/12/2025	7.240	420,941		590,000
100236786	PORT CHARLOTTE	FL		09/12/2025	7.240	436,319		640,000
100236787	PLYMOUTH	NH		09/12/2025	7.450	292,472		388,000
100236788	CINCINNATI	OH		09/12/2025	7.490	254,559		330,000
100236789	SANTA ANA	CA		09/12/2025	7.250	267,401		765,000
100236790	LADSON	SC		09/12/2025	7.740	210,008		270,000
100236791	HYDE PARK	NY		09/12/2025	7.075	322,401		420,000
100236792	HOLBROOK	NY		09/12/2025	7.625	497,990		680,000
100236793	WRIGHTWOOD	CA		09/12/2025	7.325	328,217		420,000
100236794	STEAMBOAT SPRINGS	CO		09/12/2025	7.075	464,741		680,000
100236795	PHOENIX	AZ		09/12/2025	7.450	309,562		398,000
100236796	IRONDEQUOIT	NY		09/12/2025	7.250	174,422		250,000
100236797	RALEIGH	NC		09/12/2025	7.250	254,092		330,000
100236798	ANDOVER	MA		09/12/2025	7.125	623,994		1,025,000
100236799	JERSEY CITY	NJ		09/12/2025	6.875	359,276		505,000
100236800	LITTLE ROCK	AR		09/12/2025	5.575	182,830		270,000
100236801	DANBURY	WI		09/12/2025	7.125	368,974		560,000
100236802	PHILADELPHIA	PA		09/12/2025	6.875	179,699		606,000
100236803	YONKERS	NY		09/12/2025	7.250	580,187		770,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236804	RENO	NV		09/12/2025	6.990	297,781		422,000
100236805	CAPE CORAL	FL		09/12/2025	7.625	238,150		290,000
100236806	WEST BLOOMFIELD	MI		09/12/2025	7.875	184,337		240,000
100236807	PHILADELPHIA	PA		09/12/2025	7.490	289,713		420,000
100236808	HARRIS	MN		09/12/2025	7.990	320,866		410,000
100236809	INCLINE VILLAGE	NV		09/12/2025	6.490	504,929		1,213,000
100236810	ARLINGTON	MA		09/12/2025	6.990	515,735		745,000
100236811	GRANBY	CO		09/12/2025	7.625	662,582		805,000
100236812	BRICK	NJ		09/12/2025	6.625	310,647		544,000
100236813	POCONO LAKE	PA		09/12/2025	7.250	352,822		480,000
100236814	LOUISVILLE	KY		09/12/2025	7.950	168,404		210,000
100236815	COLONIA	NJ		09/12/2025	6.875	510,438		760,000
100236816	SAINT PETERSBURG	FL		09/12/2025	7.375	495,522		650,000
100236817	NORTH CHARLESTON	SC		09/12/2025	7.325	432,155		572,000
100236818	SAN ANTONIO	TX		09/12/2025	7.325	195,614		216,000
100236819	DUNEDIN	FL		09/12/2025	7.500	360,968		530,000
100236820	HAMPSTEAD	NC		09/12/2025	7.990	362,130		465,000
100236821	AKRON	NY		09/12/2025	7.625	161,566		212,000
100236822	YUKON	OK		09/12/2025	5.750	157,658		230,000
100236823	HAMILTON	MT		09/12/2025	6.875	373,856		874,000
100236824	SANTA CLARA	CA		09/12/2025	6.990	206,919		2,450,000
100236825	ATLANTA	GA		09/12/2025	7.375	255,122		328,000
100236826	MUNDELEIN	IL		09/12/2025	7.375	214,665		280,000
100236827	PLANO	TX		09/12/2025	7.875	351,253		405,000
100236828	TUCSON	AZ		09/12/2025	7.950	345,103		415,000
100236829	CLEVELAND	OH		09/12/2025	7.250	271,898		350,000
100236830	BREMERTON	WA		09/12/2025	7.115	228,813		315,000
100236831	THOUSAND OAKS	CA		09/12/2025	7.250	439,237		740,000
100236832	CAMBRIDGE	MN		09/12/2025	7.990	352,170		450,000
100236833	SEATTLE	WA		09/12/2025	6.875	487,179		785,000
100236834	MYRTLE BEACH	SC		09/12/2025	5.740	303,069		400,000
100236835	TINTON FALLS	NJ		09/12/2025	7.500	237,336		305,000
100236836	CAPE CORAL	FL		09/12/2025	6.990	581,170		760,000
100236837	PRINCETON	TX		09/12/2025	7.250	164,517		225,000
100236838	EUCLID	OH		09/12/2025	7.325	186,644		240,000
100236839	PLANADA	CA		09/12/2025	7.750	400,288		565,000
100236840	FRASER	CO		09/12/2025	6.750	515,397		1,165,000
100236841	CRANFORD	NJ		09/12/2025	7.950	429,727		570,000
100236842	WILDWOOD	NJ		09/12/2025	7.990	258,783		370,000
100236843	PHILADELPHIA	PA		09/12/2025	7.490	194,016		310,000
100236844	CHICAGO	IL		09/12/2025	7.115	374,472		620,000
100236845	LOWELL	MA		09/12/2025	6.950	178,195		290,000
100236846	STATEN ISLAND	NY		09/12/2025	7.075	503,594		725,000
100236847	SPRING VALLEY	NY		09/12/2025	6.990	655,294		870,000
100236848	ORLANDO	FL		09/12/2025	8.125	218,907		275,000
100236849	MURPHY	NC		09/12/2025	7.250	240,047		315,000
100236850	RALEIGH	NC		09/12/2025	6.875	214,795		314,000
100236851	WENATCHEE	WA		09/12/2025	7.575	263,920		597,000
100236852	LAS VEGAS	NV		09/12/2025	7.500	226,883		295,000
100236853	TRACY	CA		09/12/2025	6.990	311,504		1,210,000
100236854	CHICAGO	IL		09/12/2025	7.075	210,593		280,000
100236855	BRONX	NY		09/12/2025	7.200	261,947		835,000
100236856	BEREA	OH		09/12/2025	7.750	188,131		228,000
100236857	SONOMA	CA		09/12/2025	7.000	441,118		2,150,000
100236858	MOUNT VERNON	TX		09/12/2025	8.075	435,779		480,000

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236859	BEACHWOOD	NJ		09/12/2025	6.490	233,150		454,000
100236860	TACOMA	WA		09/12/2025	7.625	373,042		475,000
100236861	CENTRAL VALLEY	NY		09/12/2025	7.125	338,173		438,000
100236862	SANTEE	CA		09/12/2025	6.875	382,118		670,000
100236863	FLORENCE	SC		09/12/2025	6.825	206,102		362,000
100236864	KNOXVILLE	TN		09/12/2025	7.375	189,256		275,000
100236865	RIVERSIDE	NJ		09/12/2025	7.875	171,840		230,000
100236866	TUCSON	AZ		09/12/2025	7.750	281,437		400,000
100236867	ROCKLAND	MA		09/12/2025	6.950	155,149		225,000
100236868	TONAWANDA	NY		09/12/2025	7.375	242,565		318,000
100236869	LODI	CA		09/12/2025	7.115	395,486		510,000
100236870	AIKEN	SC		09/12/2025	7.490	498,150		647,000
100236871	HICKORY	NC		09/12/2025	5.625	170,769		352,000
100236872	ORLANDO	FL		09/12/2025	8.125	461,108		565,000
100236873	GRANBY	CO		09/12/2025	7.490	377,312		482,500
100236874	BRICK	NJ		09/12/2025	7.990	156,889		180,000
100236875	SANTA CLARITA	CA		09/12/2025	6.950	362,818		833,000
100236876	THOMPSONVILLE	MI		09/12/2025	7.990	549,315		615,000
100236877	LOUISVILLE	KY		09/12/2025	7.990	201,521		250,000
100236878	PONCHATOULA	LA		09/12/2025	7.625	181,964		225,000
100236879	PROVIDENCE	RI		09/12/2025	7.115	273,665		375,000
100236880	CABOT	AR		09/12/2025	5.750	161,085		236,000
100236881	HONEOYE FALLS	NY		09/12/2025	7.250	236,219		500,000
100236882	SONOMA	CA		09/12/2025	7.000	779,083		1,584,000
100236883	LEADVILLE	CO		09/12/2025	6.625	546,146		897,000
100236884	COLUMBIA	TN		09/12/2025	7.740	289,611		364,000
100236885	CHICAGO	IL		09/12/2025	7.075	265,569		455,000
100236886	SCOTTSDALE	AZ		09/12/2025	7.750	590,217		750,000
100236887	HARRIS	MN		09/12/2025	7.990	391,299		500,000
100236888	WEST HAVERSTRAW	NY		09/12/2025	7.125	342,304		445,000
100236889	NEW BRUNSWICK	NJ		09/12/2025	7.875	331,510		460,000
100236890	SIERRA VISTA	AZ		09/12/2025	7.250	270,585		392,500
100236891	MEMPHIS	TN		09/12/2025	5.750	167,940		245,000
100236892	WEST DUNDEE	IL		09/12/2025	7.825	272,850		377,000
100236893	LAWRENCEVILLE	GA		09/12/2025	7.750	261,925		338,000
100236894	SAN ANTONIO	TX		09/12/2025	6.750	179,535		225,000
100236895	JERSEY CITY	NJ		09/12/2025	7.250	559,333		860,000
100236896	SURFSIDE BEACH	SC		09/12/2025	7.575	449,107		579,000
100236897	BREMERTON	WA		09/12/2025	7.325	371,971		520,000
100236898	AKRON	OH		09/12/2025	7.990	404,680		445,000
100236899	MORGANTOWN	WV		09/12/2025	7.000	178,205		220,000
100236900	SOUTHOLD	NY		09/12/2025	7.240	416,753		545,000
100236901	MIAMI	FL		09/12/2025	7.625	439,496		650,000
100236902	ORO VALLEY	AZ		09/12/2025	7.200	229,688		406,000
100236903	HELENA	MT		09/12/2025	6.875	463,809		750,000
100236904	HIGHLAND FALLS	NY		09/12/2025	7.000	359,792		660,000
100236905	LAS VEGAS	NV		09/12/2025	6.750	179,594		495,000
100236908	TUCSON	AZ		09/12/2025	6.499	321,571		475,000
100236909	LUTHERVILLE TIMONIUM	MD		09/12/2025	7.375	253,633		340,000
100236910	FALLS CHURCH	VA		09/12/2025	6.999	1,154,156		1,630,000
100236911	LANCASTER	CA		09/12/2025	7.375	489,300		600,000
100236912	NIANTIC	CT		09/12/2025	6.750	298,845		400,000
100236913	WHITTIER	CA		09/12/2025	7.125	666,913		870,000
100236914	LOS ANGELES	CA		09/12/2025	7.875	932,299		1,200,000
100236915	LOUISVILLE	KY		09/12/2025	6.999	202,934		258,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236916	ROCKPORT	TX		09/12/2025	7.875	163,800		230,000
100236917	DAVENPORT	FL		09/12/2025	6.999	304,261		515,000
100236918	STOCKTON	CA		09/12/2025	7.250	276,417		380,000
100236919	SOLEDAD	CA		09/12/2025	6.875	478,339		615,000
100236920	NORTH LAUDERDALE	FL		09/12/2025	7.375	216,566		290,000
100236921	PALM DESERT	CA		09/12/2025	6.999	469,489		579,000
100236922	LOMPOC	CA		09/12/2025	7.625	488,037		633,000
100236923	MAGNOLIA	TX		09/12/2025	6.999	180,460		272,000
100236924	SAN DIEGO	CA		09/12/2025	6.750	637,189		880,000
100236925	LONG BEACH	CA		09/12/2025	7.499	806,340		1,050,000
100236926	URBANA	OH		09/12/2025	6.750	152,614		205,000
100236927	CATHEDRAL CITY	CA		09/12/2025	7.375	387,591		535,000
100236928	HOUSTON	TX		09/12/2025	7.125	173,064		220,000
100236929	KENSINGTON	MD		09/12/2025	7.625	339,337		461,000
100236930	WINTER SPRINGS	FL		09/12/2025	6.499	204,668		301,000
100236931	WEST ALLIS	WI		09/12/2025	8.250	260,400		310,000
100236932	LAYTON	UT		09/12/2025	6.750	339,796		455,000
100236933	LAS VEGAS	NV		09/12/2025	7.125	144,207		202,000
100236934	DEERFIELD BEACH	FL		09/12/2025	6.999	319,195		440,000
100236935	LYNWOOD	CA		09/12/2025	7.999	723,683		1,075,000
100236936	BRAINTREE	MA		09/12/2025	6.625	515,896		860,000
100236937	ARLINGTON	TX		09/12/2025	7.625	221,862		266,000
100236938	PALMDALE	CA		09/12/2025	6.875	622,273		880,000
100236939	HIALEAH	FL		09/12/2025	6.625	366,634		675,000
100236940	MONTGOMERY	AL		09/12/2025	7.499	117,185		150,000
100236941	SPRING	TX		09/12/2025	6.999	147,812		210,000
100236942	CATHEDRAL CITY	CA		09/12/2025	7.375	327,686		452,000
100236943	OKLAHOMA CITY	OK		09/12/2025	7.250	154,654		195,000
100236944	LAS VEGAS	NV		09/12/2025	6.999	522,479		693,000
100236945	RIVERVIEW	FL		09/12/2025	6.999	353,172		550,000
100236946	WHITTIER	CA		09/12/2025	7.625	733,812		1,200,000
100236947	LAS VEGAS	NV		09/12/2025	6.750	212,290		400,000
100236948	PALMDALE	CA		09/12/2025	6.625	287,794		390,000
100236949	LOS ANGELES	CA		09/12/2025	6.750	443,231		790,000
100236950	LAS VEGAS	NV		09/12/2025	6.999	526,297		700,000
100236952	BALDWIN PARK	CA		09/12/2025	7.250	254,826		632,000
100236953	REDDING	CA		09/12/2025	7.499	182,198		356,000
100236954	PAHRUMP	NV		09/12/2025	6.999	486,610		650,000
100236955	COOLIDGE	AZ		09/12/2025	7.125	207,301		274,500
100236956	MANKATO	MN		09/12/2025	7.250	183,960		226,000
100236957	SOUTHBURY	CT		09/12/2025	7.250	125,236		285,000
100236958	LOS ANGELES	CA		09/12/2025	6.750	846,792		1,110,000
100236959	OAKLAND	CA		09/12/2025	6.625	555,427		680,000
100236960	NORTH CHESTERFIELD	VA		09/12/2025	6.750	142,811		270,000
100236961	RICHMOND	CA		09/12/2025	6.875	354,054		602,500
100236962	HOUSTON	TX		09/12/2025	6.999	190,833		247,000
100236963	LOS ANGELES	CA		09/12/2025	7.125	805,388		1,150,000
100236964	COLUMBUS	OH		09/12/2025	7.625	158,766		216,000
100236965	ELDON	MO		09/12/2025	7.375	245,963		462,000
100236966	SAN BERNARDINO	CA		09/12/2025	6.999	381,038		460,000
100236967	LAKEWOOD RANCH	FL		09/12/2025	6.999	679,819		855,000
100236968	LOS ANGELES	CA		09/12/2025	6.999	233,019		912,000
100236969	WATERTOWN	MN		09/12/2025	7.250	307,105		350,000
100236970	PHILADELPHIA	PA		09/12/2025	7.750	100,481		160,000
100236971	ODESSA	TX		09/12/2025	8.250	123,026		170,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100236972	SANTA CLARITA	CA		09/12/2025	6.999	410,853		500,000
100236973	VICTORVILLE	CA		09/12/2025	7.499	321,930		450,000
100236974	FAIRHOPE	AL		09/12/2025	6.875	1,287,255		1,600,000
100236975	CASTLE ROCK	CO		09/12/2025	6.625	471,870		610,000
100236976	GOODYEAR	AZ		09/12/2025	7.125	294,626		355,000
100236977	FONTANA	CA		09/12/2025	7.125	487,374		825,000
100236978	NORTHGLENN	CO		09/12/2025	8.125	495,590		525,000
100236979	MURRIETA	CA		09/12/2025	7.999	803,053		850,000
100236980	SUGARLOAF	CA		09/12/2025	7.999	445,200		535,000
100236981	LOS ANGELES	CA		09/12/2025	7.125	931,708		1,122,000
100236982	HOMESTEAD	FL		09/12/2025	8.250	313,158		332,000
100236983	SAN BERNARDINO	CA		09/12/2025	6.625	454,989		750,000
100236984	SAN MARCOS	CA		09/12/2025	7.250	887,313		970,000
100236985	SUNRISE	FL		09/12/2025	6.999	359,363		455,000
100236986	SARASOTA	FL		09/12/2025	6.625	560,418		698,000
100236987	SIMI VALLEY	CA		09/12/2025	7.125	1,903,232		2,695,000
100236988	CRESTWOOD	IL		09/12/2025	6.999	335,777		440,000
100236989	ANTIOCH	CA		09/12/2025	6.875	550,140		700,000
100236990	GARLAND	TX		09/12/2025	8.999	254,188		350,000
100236991	CAPE CORAL	FL		09/12/2025	7.125	352,040		472,000
100236992	OXNARD	CA		09/12/2025	6.625	966,314		1,500,000
100236993	HOLYOKE	MA		09/12/2025	8.375	364,560		434,000
100236994	SALISBURY	NC		09/12/2025	6.999	248,178		300,000
100236995	LOS ANGELES	CA		09/12/2025	6.999	538,872		708,000
100236996	BELL GARDENS	CA		09/12/2025	7.375	652,556		840,000
100236997	WEST FRIENDSHIP	MD		09/12/2025	7.375	906,841		1,050,000
100236998	OMAHA	NE		09/12/2025	7.499	256,200		305,000
100236999	WESLEY CHAPEL	FL		09/12/2025	6.499	623,204		885,000
100237000	APPLETON	WI		09/12/2025	6.499	292,995		400,000
100237001	YORBA LINDA	CA		09/12/2025	8.125	1,735,369		1,860,000
100237002	LOS ANGELES	CA		09/12/2025	8.375	546,000		695,000
100237003	LATHROP	CA		09/12/2025	7.250	230,282		833,000
100237004	ELKO NEW MARKET	MN		09/12/2025	6.999	397,076		795,000
100237005	BIG BEAR CITY	CA		09/12/2025	7.875	307,913		345,000
100237006	LANCASTER	CA		09/12/2025	6.499	192,059		552,000
100237007	FARGO	ND		09/12/2025	7.250	318,124		578,000
100237008	ORANGE BEACH	AL		09/12/2025	6.750	1,639,565		2,600,000
100237009	LIVONIA	MI		09/12/2025	8.125	205,246		280,000
100237010	SOUTH DENNIS	MA		09/12/2025	7.499	515,813		728,000
100237011	NASHVILLE	TN		09/12/2025	7.999	329,398		400,000
100237012	BARTLETT	IL		09/12/2025	7.125	376,383		730,000
100237013	LAS VEGAS	NV		09/12/2025	6.999	1,039,295		2,000,000
100237014	BAKERSFIELD	CA		09/12/2025	6.375	499,082		700,000
100237015	BOONSBORO	MD		09/12/2025	6.750	545,870		830,000
100237016	LODI	CA		09/12/2025	6.625	426,668		565,000
100237017	BAKERSFIELD	CA		09/12/2025	6.999	475,383		579,000
100237018	AFTON	MN		09/12/2025	6.999	1,214,728		2,000,000
100237019	AIEA	HI		09/12/2025	6.875	664,774		1,100,000
100237020	MIAMI	FL		09/12/2025	6.375	593,215		1,020,000
100237021	KERNVILLE	CA		09/12/2025	7.499	523,750		975,000
100237022	LONG BEACH	CA		09/12/2025	6.499	285,789		875,000
100237023	LOS ANGELES	CA		09/12/2025	7.499	1,922,800		2,300,000
100237024	LONG BEACH	CA		09/12/2025	7.499	722,475		920,000
100237025	SHERMAN	TX		09/12/2025	6.499	460,706		700,000
100237026	PERRIS	CA		09/12/2025	7.375	654,915		785,000

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100237027	MIAMI	FL		09/12/2025	6.625	344,897		525,000
100237028	REDONDO BEACH	CA		09/12/2025	8.999	1,184,925		1,480,000
100237029	BURLINGTON	MA		09/12/2025	6.625	945,893		1,919,000
100237030	VENTURA	CA		09/12/2025	6.999	1,019,103		1,350,000
100237031	VENTURA	CA		09/12/2025	6.999	715,675		1,000,000
100237032	LAHAINA	HI		09/12/2025	7.990	1,539,660		1,872,000
100237033	HUNTINGTON BEACH	CA		09/12/2025	7.125	995,474		1,225,000
100237034	TARZANA	CA		09/12/2025	7.750	942,986		1,200,000
100237035	CAMAS	WA		09/12/2025	7.375	1,491,115		1,820,000
100237036	NEWPORT BEACH	CA		09/12/2025	7.375	3,399,419		4,100,000
100237037	SANTA ANA	CA		09/12/2025	6.990	1,824,053		2,370,000
100237038	ANAHEIM	CA		09/12/2025	7.500	896,215		1,080,000
100237039	VAN NUYS	CA		09/12/2025	7.250	1,049,788		1,700,000
100237040	AUSTIN	TX		09/12/2025	7.500	307,109		520,000
100237041	FREMONT	CA		09/12/2025	6.990	2,579,041		4,675,000
100237042	DAYTON	NV		09/12/2025	7.999	556,678		715,000
100237043	CHOWCHILLA	CA		09/12/2025	7.875	385,875		490,000
100237044	NORCROSS	GA		09/12/2025	7.250	183,870		240,000
100237045	PRESCOTT	AZ		09/12/2025	7.375	471,695		565,000
100237046	FORT COLLINS	CO		09/12/2025	7.250	637,905		769,000
100237047	GREENSBORO	NC		09/12/2025	7.375	197,663		251,000
100237048	FORT WORTH	TX		09/12/2025	7.500	292,452		358,000
100237049	STOCKTON	CA		09/12/2025	7.990	524,782		590,000
100237050	MECHANICSBURG	PA		09/12/2025	7.125	245,714		532,000
100237051	LAKE ELSINORE	CA		09/12/2025	6.875	366,098		536,000
100237052	PAGOSA SPRINGS	CO		09/12/2025	6.990	325,431		745,000
100237053	GRANITE BAY	CA		09/12/2025	6.990	495,722		795,000
100237054	MIAMI	FL		09/12/2025	6.990	899,330		1,115,000
100237055	APTOS	CA		09/12/2025	7.125	1,607,924		2,950,000
100237056	CHANTILLY	VA		09/12/2025	7.125	619,522		829,000
100237057	SANTA CLARA	CA		09/12/2025	7.875	1,400,557		1,710,000
100237060	SAN MARCOS	CA		09/12/2025	7.250	1,240,997		1,500,000
100237061	NORTH PORT	FL		09/12/2025	6.990	443,701		545,000
100237063	CINCINNATI	OH		09/12/2025	7.375	306,397		377,000
100237065	COSTA MESA	CA		09/12/2025	7.250	1,190,524		2,300,000
100237066	MERCED	CA		09/12/2025	7.875	210,000		275,000
100237067	MIAMI	FL		09/12/2025	7.250	129,575		875,000
100237068	CULVER CITY	CA		09/12/2025	6.990	2,048,901		3,250,000
100237069	SEDONA	AZ		09/12/2025	7.625	342,525		395,000
100237070	CHARLOTTE	NC		09/12/2025	6.875	155,221		190,000
100237071	CARSON	CA		09/12/2025	6.875	668,349		820,000
100237072	MIAMI	FL		09/12/2025	7.374	281,964		685,000
100237075	VERO BEACH	FL		09/12/2025	6.999	300,734		386,000
100237076	TOMS RIVER	NJ		09/12/2025	7.374	604,613		775,000
100237077	BEL AIR	MD		09/12/2025	8.625	826,475		955,000
100237078	LOS ANGELES	CA		09/12/2025	7.249	2,400,271		3,300,000
100237079	QUEEN CREEK	AZ		09/12/2025	7.374	1,115,824		1,400,000
100237080	LYNCHBURG	VA		09/12/2025	6.990	206,913		272,000
100237081	WAKEFIELD	MA		09/12/2025	6.874	451,300		590,000
100237082	DAVIE	FL		09/12/2025	7.374	1,045,828		1,644,000
100237083	ORLANDO	FL		09/12/2025	7.874	393,750		500,000
100237084	CLEVELAND	TN		09/12/2025	7.124	127,893		255,000
100237085	DAWSONVILLE	GA		09/12/2025	7.874	232,050		295,000
100237086	PHOENIX	AZ		09/12/2025	7.124	328,687		739,900
100237087	HANDFORD	CA		09/12/2025	7.624	405,513		500,000

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100237088	SPRING	TX		09/12/2025	7.999	153,720		183,000
100237089	NASHVILLE	TN		09/12/2025	7.124	1,205,000		1,475,000
100237090	LOS ANGELES	CA		09/12/2025	7.625	1,768,342		2,780,000
100237091	HO HO KUS	NJ		09/12/2025	7.249	1,009,694		1,427,000
100237092	BRANDON	FL		09/12/2025	7.374	470,579		905,000
100237093	ZEBULON	NC		09/12/2025	7.499	234,664		292,000
100237094	GULF BREEZE	FL		09/12/2025	7.250	285,101		473,500
100237095	EL DORADO HILLS	CA		09/12/2025	7.250	1,529,986		1,875,000
100237096	PANAMA CITY BEACH	FL		09/12/2025	7.749	255,971		320,000
100237097	ORANGE	CA		09/12/2025	7.990	1,476,491		1,585,000
100237098	YORBA LINDA	CA		09/12/2025	7.625	2,490,139		3,070,000
100237099	HUDSON	NH		09/12/2025	7.374	103,405		615,000
100237100	CHICAGO	IL		09/12/2025	7.249	255,833		310,000
100237101	PALATINE	IL		09/12/2025	6.999	339,577		583,000
100237102	VICTORIA	TX		09/12/2025	8.124	204,857		246,000
100237103	SILVERADO	CA		09/12/2025	7.999	2,973,605		4,350,000
100237105	PERTH AMBOY	NJ		09/12/2025	6.999	240,320		350,000
100237106	CHESAPEAKE	VA		09/12/2025	8.375	638,003		780,000
100237107	SILVERTHORNE	CO		09/12/2025	7.499	465,410		569,000
100237108	PHOENIX	AZ		09/12/2025	7.875	159,516		208,000
100237109	SARASOTA	FL		09/12/2025	7.499	699,210		860,000
100237111	POLLOCK PINES	CA		09/12/2025	7.375	285,383		515,000
100237112	ROCKDALE	TX		09/12/2025	7.375	288,742		430,000
100237113	EL CAJON	CA		09/12/2025	7.125	1,054,767		1,290,000
100237114	BEVERLY HILLS	CA		09/12/2025	7.125	1,051,574		1,300,000
100237115	CLEARWATER	FL		09/12/2025	8.500	170,694		227,000
100237116	SPRING	TX		09/12/2025	7.374	127,713		175,000
100237117	SAN DIMAS	CA		09/12/2025	6.990	2,580,267		3,345,000
100237118	PARKER	CO		09/12/2025	7.250	915,199		1,245,000
100237119	COOPER CITY	FL		09/12/2025	7.250	535,923		650,000
100237120	QUINCY	IL		09/12/2025	7.249	386,246		470,000
100237121	MOUNT EPHRAIM	NJ		09/12/2025	7.375	222,029		275,000
100237122	WILLIAMSTOWN	NJ		09/12/2025	7.874	187,689		263,000
100237123	PHOENIX	AZ		09/12/2025	8.124	271,707		347,000
100237124	HYATTSVILLE	MD		09/12/2025	7.249	252,746		495,000
100237125	WEST COVINA	CA		09/12/2025	7.124	614,162		860,000
100237126	HACIENDA HEIGHTS	CA		09/12/2025	7.375	794,415		1,080,000
100237127	LAKE HAVASU CITY	AZ		09/12/2025	6.999	255,245		316,000
100237128	ROCHESTER	NY		09/12/2025	7.874	94,938		131,000
100237129	PENSACOLA	FL		09/12/2025	7.874	254,276		374,000
100237130	FREDERICK	MD		09/12/2025	6.999	260,558		514,000
100237132	AIKEN	SC		09/12/2025	9.750	52,789		689,865
100237133	OAKLEY	CA		09/12/2025	8.750	74,541		591,471
100237134	WOODSTOWN	NJ		09/12/2025	10.000	59,940		294,000
100237136	NEENAH	WI		09/12/2025	8.000	150,161		457,000
100237137	PANAMA CITY	FL		09/12/2025	10.375	48,600		222,959
100237138	GREENVILLE	SC		09/12/2025	7.750	52,503		279,139
100237139	LODI	CA		09/12/2025	8.125	79,579		355,047
100237140	LAKE CITY	MN		09/12/2025	7.875	36,787		430,001
100237142	SPRING HILL	FL		09/12/2025	9.375	37,800		321,057
100237143	MIAMI	FL		09/12/2025	6.990	202,355		914,533
100237144	MYRTLE BEACH	SC		09/12/2025	8.750	52,110		316,375
100237145	BAY SHORE	NY		09/12/2025	7.750	86,321		647,000
100237146	ANACONDA	MT		09/12/2025	8.625	55,080		243,964
100237147	LEHI	UT		09/12/2025	8.250	176,847		755,937

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100237148	SACRAMENTO	CA		09/12/2025	8.875	95,260		341,450
100237149	MESA	AZ		09/12/2025	7.875	260,188		899,402
100237150	WEST HARTFORD	CT		09/12/2025	8.875	81,000		584,121
100237151	MAGNA	UT		09/12/2025	8.500	107,412		499,846
100237152	SOUTH BEACH	OR		09/12/2025	8.000	120,108		800,639
100237154	SAINT PAUL	MN		09/12/2025	9.250	79,077		297,000
100237155	SHOREWOOD	MN		09/12/2025	7.750	83,958		737,264
100237157	WOODHAVEN	NY		09/12/2025	9.125	95,040		667,989
100237158	MONTROSE	MN		09/12/2025	7.875	45,267		326,543
100237159	CONYERS	GA		09/12/2025	8.625	43,200		364,828
100237160	LAS VEGAS	NV		09/12/2025	8.750	61,978		437,000
100237161	SPRINGFIELD	MA		09/12/2025	10.000	37,683		296,031
100237162	SISTERS	OR		09/12/2025	9.125	151,200		708,872
100237163	PARMA	OH		09/12/2025	9.000	37,743		257,000
100237164	NEWPORT	RI		09/12/2025	8.250	64,261		503,255
100237165	NOBLESVILLE	IN		09/12/2025	9.000	96,488		534,000
100237166	MAYSVILLE	MO		09/12/2025	8.500	36,709		472,087
100237167	NORTH LAS VEGAS	NV		09/12/2025	9.500	54,990		427,810
100237168	PHOENIX	AZ		09/12/2025	8.500	60,332		558,224
100237169	WARNER ROBINS	GA		09/12/2025	9.875	74,628		485,000
100237170	WEST COLUMBIA	SC		09/12/2025	8.500	92,146		302,548
100237171	SAN JOSE	CA		09/12/2025	8.375	166,103		1,599,883
100237172	MCALESTER	OK		09/12/2025	8.125	37,212		211,658
100237173	BRICK	NJ		09/12/2025	8.125	67,787		295,525
100237174	VALRICO	FL		09/12/2025	7.875	65,614		669,752
100237175	GARDEN CITY	MO		09/12/2025	9.000	53,919		346,860
100237176	LAKESIDE	CA		09/12/2025	8.625	115,377		734,000
100237177	IRVINE	CA		09/12/2025	7.250	205,254		1,399,755
100237178	ORLANDO	FL		09/12/2025	8.625	116,563		536,649
100237179	WEST ALLIS	WI		09/12/2025	8.625	37,707		213,975
100237180	SAINT LOUIS PARK	MN		09/12/2025	9.375	107,509		431,607
100237181	ATLANTA	GA		09/12/2025	8.250	64,202		334,503
100237182	CLIFTON	NJ		09/12/2025	11.375	37,573		438,736
100237183	MORENO VALLEY	CA		09/12/2025	8.500	85,877		697,454
100237185	PORTLAND	ME		09/12/2025	6.990	81,157		557,563
100237186	LAYTON	UT		09/12/2025	8.250	131,786		702,768
100237187	MINNEAPOLIS	MN		09/12/2025	9.000	56,160		297,000
100237188	ALPHARETTA	GA		09/12/2025	7.500	135,047		793,000
100237189	GREENVILLE	MI		09/12/2025	10.000	37,750		252,831
100237190	FARMINGTON HILLS	MI		09/12/2025	8.375	53,538		575,000
100237191	NEWPORT	MI		09/12/2025	8.875	36,685		225,299
100237192	LONG BEACH	CA		09/12/2025	8.875	319,733		1,520,066
100237193	WEST JORDAN	UT		09/12/2025	7.875	85,348		414,396
100237194	MONTGOMERY	AL		09/12/2025	9.250	100,413		291,000
100237195	COMPTON	CA		09/12/2025	8.375	90,285		628,160
100237196	EATON RAPIDS	MI		09/12/2025	8.875	51,300		269,904
100237197	EAU CLAIRE	WI		09/12/2025	9.250	37,780		300,368
100237198	PARLIN	NJ		09/12/2025	8.375	115,359		517,971
100237199	AURORA	CO		09/12/2025	8.875	80,877		492,482
100237200	BENTONVILLE	AR		09/12/2025	8.375	147,384		467,973
100237201	STREETSBORO	OH		09/12/2025	8.875	70,125		517,806
100237202	RACINE	WI		09/12/2025	8.375	104,486		350,480
100237203	BRISTOW	VA		09/12/2025	8.375	60,981		716,783
100237204	LYNCHBURG	VA		09/12/2025	8.000	36,378		219,429
100237205	CUMMING	GA		09/12/2025	7.875	52,504		444,498

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100237206	STERLING	CO		09/12/2025	8.625	84,780		383,343
100237207	BLUFFTON	SC		09/12/2025	8.875	89,370		557,936
100237208	NEENAH	WI		09/12/2025	8.250	53,635		230,389
100237209	BRAMBLETON	VA		09/12/2025	8.875	64,800		488,902
100237210	LYNN	MA		09/12/2025	8.625	37,035		584,268
100237211	MADISON	AL		09/12/2025	8.750	40,977		270,956
100237212	LINCROFT	NJ		09/12/2025	8.000	132,185		956,154
100237213	CHULA VISTA	CA		09/12/2025	9.000	183,961		892,000
100237214	WESLEY CHAPEL	FL		09/12/2025	11.250	80,244		390,000
100237215	BERRYVILLE	VA		09/12/2025	8.750	78,925		643,041
100237216	LOXAHATCHEE	FL		09/12/2025	9.000	85,130		521,053
100237217	PETERSBURG	VA		09/12/2025	9.375	205,309		569,289
100237218	TEMECULA	CA		09/12/2025	8.875	74,501		815,113
100237219	GOSHEN	NY		09/12/2025	7.875	117,957		866,816
100237220	LOCUST GROVE	GA		09/12/2025	8.750	55,515		258,973
100237221	JONESBORO	GA		09/12/2025	8.875	92,880		390,000
100237222	HUNTINGTON	NY		09/12/2025	8.000	252,206		1,322,000
100237223	PROVIDENCE	RI		09/12/2025	10.250	222,134		630,381
100237224	LESLIE	MI		09/12/2025	9.250	37,691		214,779
100237225	CROCKER	MO		09/12/2025	8.375	146,126		443,895
100237226	EAST ORANGE	NJ		09/12/2025	8.375	106,122		539,999
100237227	MONROE TOWNSHIP	NJ		09/12/2025	10.250	78,300		964,000
100237228	MACON	GA		09/12/2025	9.875	52,380		155,000
100237229	JACKSONVILLE	FL		09/12/2025	8.375	69,540		332,000
100237230	LONE TREE	CO		09/12/2025	8.500	128,340		825,387
100237231	APACHE JCT	AZ		09/12/2025	7.875	125,579		705,000
100237232	LEMOORE	CA		09/12/2025	8.500	37,468		280,000
100237233	MEGGETT	SC		09/12/2025	8.500	80,623		1,412,385
100237234	ARCADIA	FL		09/12/2025	9.000	84,105		711,080
100237235	INCLINE VILLAGE	NV		09/12/2025	6.875	101,045		959,768
100237237	TUCKERTON	NJ		09/12/2025	8.250	37,196		351,838
100237238	WINFIELD	MO		09/12/2025	8.500	105,238		264,866
100237239	VENICE	FL		09/12/2025	9.250	37,800		466,000
100237240	MESQUITE	NV		09/12/2025	8.750	55,944		585,212
100237242	PORTOLA	CA		09/12/2025	9.375	37,746		242,788
100237243	LINCROFT	NJ		09/12/2025	7.750	102,837		1,116,000
100237244	DUMFRIES	VA		09/12/2025	8.875	37,295		306,962
100237245	GREEN VALLEY	AZ		09/12/2025	8.625	61,011		272,310
100237246	BALLSTON LAKE	NY		09/12/2025	8.250	116,270		401,947
100237247	DANBURY	CT		09/12/2025	9.375	136,956		614,369
100237248	CORTEZ	CO		09/12/2025	10.500	51,598		353,550
100237249	DAVISON	MI		09/12/2025	10.875	75,600		372,167
100237250	LAFAYETTE	IN		09/12/2025	9.250	64,706		375,080
100237252	ANCHORAGE	AK		09/12/2025	9.250	51,681		468,948
100237253	RIVERVIEW	FL		09/12/2025	8.250	36,966		280,000
100237254	GREENVILLE	SC		09/12/2025	8.250	37,141		232,892
100237255	GOFFSTOWN	NH		09/12/2025	8.875	58,261		502,337
100237256	SAN DIMAS	CA		09/12/2025	8.500	54,000		630,185
100237257	COTTAGE GROVE	OR		09/12/2025	8.250	86,122		765,096
100237258	CHULA VISTA	CA		09/12/2025	9.000	96,013		1,227,000
100237259	ASHBURN	VA		09/12/2025	8.000	93,892		1,004,519
100237260	ANTIOCH	CA		09/12/2025	8.500	73,705		614,290
100237261	CHESAPEAKE	VA		09/12/2025	9.625	45,360		537,360
100237262	ALTHA	FL		09/12/2025	9.875	161,170		306,000
100237263	SUFFOLK	VA		09/12/2025	8.375	53,081		567,499

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237264	ORLANDO	FL		09/12/2025	8.500	106,326		515,352
100237266	HAMPTON	GA		09/12/2025	9.000	91,800		324,842
100237267	LIBBY	MT		09/12/2025	10.500	37,800		266,122
100237268	HOSFORD	FL		09/12/2025	8.625	37,800		288,227
100237269	ADELANTO	CA		09/12/2025	8.875	57,240		345,576
100237270	FONTANA	CA		09/12/2025	7.375	102,952		513,957
100237271	AUBURN	WA		09/12/2025	8.375	150,596		754,000
100237272	CORONA	CA		09/12/2025	10.000	60,325		754,771
100237273	SAINT GEORGE	UT		09/12/2025	7.750	105,754		483,000
100237274	PHOENIX	AZ		09/12/2025	8.625	43,174		503,919
100237276	GLENDORA	CA		09/12/2025	9.375	81,000		916,473
100237277	HOUSTON	MO		09/12/2025	8.625	107,066		279,000
100237278	NAPLES	FL		09/12/2025	7.750	314,668		721,753
100237279	FREEPORT	FL		09/12/2025	8.250	67,144		500,892
100237280	EGG HARBOR TOWNSHIP	NJ		09/12/2025	8.250	53,518		563,357
100237281	CHANDLER	AZ		09/12/2025	8.875	158,641		544,057
100237282	PORTAGE	WI		09/12/2025	8.375	106,633		344,104
100237283	MILACA	MN		09/12/2025	9.000	37,743		301,513
100237284	SAN JOSE	CA		09/12/2025	8.875	336,621		1,658,000
100237285	CAMANO ISLAND	WA		09/12/2025	8.250	207,787		1,044,898
100237287	LONG PRAIRIE	MN		09/12/2025	7.750	36,680		211,856
100237288	WHEATLEY HEIGHTS	NY		09/12/2025	8.125	123,193		759,000
100237289	PEKIN	IL		09/12/2025	8.750	37,560		126,000
100237290	PORT ORCHARD	WA		09/12/2025	8.250	53,120		385,297
100237291	HAMPTON	VA		09/12/2025	9.500	60,743		410,302
100237292	SAINT CLOUD	FL		09/12/2025	9.250	49,608		358,010
100237294	UNION CITY	CA		09/12/2025	7.750	246,679		2,509,986
100237295	LOMBARD	IL		09/12/2025	9.000	224,781		692,621
100237296	FOLEY	AL		09/12/2025	9.250	91,800		247,341
100237298	RICHMOND	VA		09/12/2025	8.875	53,759		267,351
100237299	RENO	NV		09/12/2025	8.000	72,863		681,000
100237300	TROUT VALLEY	IL		09/12/2025	9.625	120,436		537,697
100237301	WEST JORDAN	UT		09/12/2025	8.875	37,779		570,330
100237302	MILFORD	MA		09/12/2025	8.625	117,719		619,069
100237303	ANDERSON	IN		09/12/2025	8.250	82,327		229,934
100237304	ROUND LAKE BEACH	IL		09/12/2025	9.625	37,748		174,743
100237305	MILTON	WA		09/12/2025	9.500	78,801		659,000
100237307	OXFORD	CT		09/12/2025	8.000	84,402		609,000
100237308	NEWPORT NEWS	VA		09/12/2025	9.250	46,764		252,979
100237309	STOCKBRIDGE	GA		09/12/2025	8.375	53,368		374,521
100237310	CASTLETON	IN		09/12/2025	8.875	53,491		320,901
100237311	ORINDA	CA		09/12/2025	6.990	101,432		1,339,392
100237312	CHINO	CA		09/12/2025	8.875	80,740		758,467
100237313	AUMSVILLE	OR		09/12/2025	8.250	92,825		833,677
100237314	DISPUTANTA	VA		09/12/2025	9.375	51,766		439,391
100237315	LONGWOOD	FL		09/12/2025	8.875	137,225		826,000
100237316	MASHPEE	MA		09/12/2025	8.375	56,125		581,622
100237317	MOORPARK	CA		09/12/2025	8.500	204,399		1,049,115
100237318	SAVANNAH	GA		09/12/2025	8.750	108,000		386,255
100237320	ELK CITY	OK		09/12/2025	9.375	80,453		253,124
100237321	AUGUSTA	GA		09/12/2025	9.125	43,200		220,401
100237322	WESTBURY	NY		09/12/2025	8.000	158,292		851,000
100237323	HYDE PARK	MA		09/12/2025	9.000	369,949		724,879
100237324	HUNTINGTON	NY		09/12/2025	8.000	83,766		786,827
100237325	BOISE	ID		09/12/2025	8.625	138,702		706,557

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237328	RICHMOND	VA		09/12/2025	11.125	43,200		384,223
100237329	RICHFIELD	MN		09/12/2025	8.250	116,537		346,617
100237330	RENO	NV		09/12/2025	8.625	86,264		590,447
100237331	FAIRFIELD	CA		09/12/2025	9.250	233,028		780,035
100237332	LAS VEGAS	NV		09/12/2025	8.000	102,306		421,609
100237334	BERKELEY	NJ		09/12/2025	9.375	49,070		403,142
100237335	BELLA VISTA	AR		09/12/2025	9.250	70,098		343,428
100237336	SCARBOROUGH	ME		09/12/2025	8.625	52,835		870,630
100237337	TALLAHASSEE	FL		09/12/2025	8.625	53,323		363,526
100237338	ELK GROVE	CA		09/12/2025	8.250	37,213		657,267
100237339	STAFFORD	VA		09/12/2025	8.625	74,468		419,925
100237340	COLUMBUS	GA		09/12/2025	8.375	41,040		209,269
100237341	RIDGEVILLE	SC		09/12/2025	8.875	102,278		723,119
100237343	GRANDVIEW	MO		09/12/2025	8.875	53,918		232,116
100237344	NEW HYDE PARK	NY		09/12/2025	8.250	208,919		949,837
100237345	HENRICO	VA		09/12/2025	7.750	104,341		388,553
100237347	FIRESTONE	CO		09/12/2025	8.000	236,927		754,973
100237348	GROTON	CT		09/12/2025	8.250	127,467		390,634
100237349	ALABASTER	AL		09/12/2025	8.875	48,600		484,747
100237350	LOUISVILLE	KY		09/12/2025	8.250	85,282		320,000
100237351	ALBUQUERQUE	NM		09/12/2025	8.875	54,000		257,263
100237352	LOS ANGELES	CA		09/12/2025	9.375	53,947		617,637
100237353	MILTON	NH		09/12/2025	9.375	50,760		403,006
100237354	MORENO VALLEY	CA		09/12/2025	8.000	52,920		501,138
100237355	AKRON	OH		09/12/2025	9.250	37,433		243,490
100237356	LAS VEGAS	NV		09/12/2025	8.125	84,885		571,872
100237357	WATERBURY	CT		09/12/2025	8.625	73,440		331,590
100237358	GREENWOOD	IN		09/12/2025	7.750	105,061		901,205
100237360	WAUSEON	OH		09/12/2025	10.250	37,800		202,337
100237361	LANOKA HARBOR	NJ		09/12/2025	9.000	50,563		536,602
100237362	MIDDLETOWN	OH		09/12/2025	8.625	37,800		203,094
100237363	RIVERSIDE	CA		09/12/2025	10.000	57,240		655,844
100237364	HAINES CITY	FL		09/12/2025	8.500	56,562		383,270
100237365	TUCSON	AZ		09/12/2025	9.625	42,120		305,143
100237366	FRESNO	CA		09/12/2025	8.250	160,075		536,040
100237367	SOLON	IA		09/12/2025	8.750	78,840		606,144
100237368	BOUNTIFUL	UT		09/12/2025	8.750	78,968		600,473
100237369	WALLINGFORD	CT		09/12/2025	9.250	42,862		532,934
100237370	BOONTON TWP	NJ		09/12/2025	8.125	95,152		749,540
100237371	ROANOKE	VA		09/12/2025	9.375	37,800		366,112
100237372	AUSTIN	MN		09/12/2025	8.000	45,781		376,000
100237373	BONAIRE	GA		09/12/2025	8.875	37,800		313,788
100237374	SUGAR HILL	GA		09/12/2025	8.875	61,020		410,753
100237375	LINCOLN	RI		09/12/2025	8.125	63,653		481,760
100237376	STOCKTON	CA		09/12/2025	9.000	64,800		390,000
100237377	MESA	AZ		09/12/2025	8.500	126,835		586,805
100237378	ALBUQUERQUE	NM		09/12/2025	8.625	48,578		295,000
100237379	ATTLEBORO	MA		09/12/2025	7.625	112,485		521,658
100237380	COLUMBIA	SC		09/12/2025	9.875	117,720		375,477
100237382	PICKENS	SC		09/12/2025	8.875	37,800		568,624
100237383	EVANS	GA		09/12/2025	8.750	37,752		300,684
100237384	LAS VEGAS	NV		09/12/2025	9.250	70,907		621,756
100237385	STATEN ISLAND	NY		09/12/2025	8.750	53,984		582,628
100237386	WINFIELD	WV		09/12/2025	7.750	61,055		344,629
100237387	NINE MILE FALLS	WA		09/12/2025	10.875	60,480		462,867

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237388	ELK GROVE	CA		09/12/2025	7.125	102,940		726,193
100237389	TUCSON	AZ		09/12/2025	8.000	102,035		327,717
100237390	SOUTH AMBOY	NJ		09/12/2025	10.625	75,600		524,077
100237391	MARKHAM	IL		09/12/2025	8.125	84,772		288,186
100237392	PASCO	WA		09/12/2025	7.625	52,399		495,907
100237393	CHESAPEAKE	VA		09/12/2025	8.875	54,000		313,000
100237394	MATTAPOISETT	MA		09/12/2025	8.375	260,060		1,356,802
100237396	CHULA VISTA	CA		09/12/2025	8.375	338,085		1,379,000
100237397	NEW FRANKLIN	OH		09/12/2025	8.000	130,478		623,885
100237398	MOBILE	AL		09/12/2025	8.375	133,948		510,000
100237399	PETALUMA	CA		09/12/2025	7.875	141,599		1,069,699
100237400	VALDOSTA	GA		09/12/2025	10.500	57,240		352,697
100237401	FORT SMITH	AR		09/12/2025	8.250	63,792		445,378
100237402	WENTZVILLE	MO		09/12/2025	9.500	93,188		401,686
100237403	HIGHLAND	CA		09/12/2025	9.250	59,027		527,487
100237405	SHEPHERD	MT		09/12/2025	9.500	105,932		532,429
100237406	RIO VISTA	CA		09/12/2025	8.500	83,849		499,173
100237407	VISTA	CA		09/12/2025	8.500	84,724		1,022,234
100237408	CARTERSVILLE	GA		09/12/2025	7.625	83,329		402,733
100237409	HAMDEN	CT		09/12/2025	8.375	98,945		385,066
100237410	MINNEAPOLIS	MN		09/12/2025	9.250	205,093		560,000
100237411	ATASCADERO	CA		09/12/2025	9.375	211,044		643,519
100237413	GILROY	CA		09/12/2025	9.250	146,634		980,267
100237414	MARIETTA	GA		09/12/2025	8.000	198,399		904,895
100237415	CHESTERFIELD	MI		09/12/2025	8.750	58,192		461,460
100237416	SIERRA VISTA	AZ		09/12/2025	9.000	87,907		227,300
100237417	LAS VEGAS	NV		09/12/2025	8.125	105,625		841,586
100237418	RONKONKOMA	NY		09/12/2025	8.625	69,931		584,787
100237419	BARTLETT	IL		09/12/2025	10.500	55,807		338,181
100237422	SARATOGA SPRINGS	UT		09/12/2025	7.875	182,458		825,551
100237423	COLUMBUS	OH		09/12/2025	9.125	85,897		485,744
100237424	HOMEWOOD	IL		09/12/2025	9.375	37,800		308,000
100237425	DANIEL ISLAND	SC		09/12/2025	7.875	97,185		1,561,000
100237426	DEMOTTE	IN		09/12/2025	8.250	52,089		475,149
100237427	NEPHI	UT		09/12/2025	8.250	58,827		754,212
100237428	OKEMOS	MI		09/12/2025	8.875	109,379		751,934
100237429	WILMINGTON	DE		09/12/2025	9.250	92,206		484,018
100237430	NAMPA	ID		09/12/2025	8.000	154,343		1,280,549
100237431	STAFFORD	VA		09/12/2025	8.250	131,600		634,082
100237432	VOORHEES	NJ		09/12/2025	8.500	84,018		368,500
100237433	FOUNTAIN INN	SC		09/12/2025	8.625	76,987		594,192
100237434	RENO	NV		09/12/2025	8.000	105,624		604,405
100237435	STERLING	VA		09/12/2025	8.750	55,511		574,560
100237438	LONDON	KY		09/12/2025	8.750	124,992		331,157
100237439	TUCSON	AZ		09/12/2025	9.000	42,910		302,347
100237440	SHREVEPORT	LA		09/12/2025	8.750	52,056		252,578
100237441	LENEXA	KS		09/12/2025	8.000	83,062		549,966
100237443	PLANATION	FL		09/12/2025	6.990	106,117		459,950
100237444	LEWISTON	ID		09/12/2025	8.500	53,903		400,349
100237445	WOODBRIDGE	VA		09/12/2025	6.990	151,672		798,048
100237446	STANWOOD	WA		09/12/2025	9.000	70,200		838,594
100237447	HUNTSVILLE	AL		09/12/2025	8.500	42,443		426,608
100237448	SACRAMENTO	CA		09/12/2025	8.250	64,184		447,238
100237450	ELMA	NY		09/12/2025	7.500	173,960		773,406
100237451	BUCKEYE	AZ		09/12/2025	8.500	113,857		355,181

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237452	GROSSE POINTE WOODS	MI		09/12/2025	9.500	51,986		312,768
100237454	TAMPA	FL		09/12/2025	7.125	101,911		1,207,351
100237455	RANCHO CORDOVA	CA		09/12/2025	8.250	112,554		402,398
100237456	DELAWARE	OH		09/12/2025	8.000	94,470		421,881
100237457	ROCK HILL	SC		09/12/2025	8.875	117,347		565,878
100237459	LINDEN	NJ		09/12/2025	8.125	74,549		486,563
100237461	HENDERSON	NV		09/12/2025	8.625	37,729		273,927
100237463	LAHAINA	HI		09/12/2025	8.500	62,470		1,405,781
100237464	CHOCTAW	OK		09/12/2025	9.750	46,440		279,550
100237465	PALM COAST	FL		09/12/2025	8.875	37,782		309,417
100237466	STATEN ISLAND	NY		09/12/2025	8.500	109,080		899,144
100237467	GUYTON	GA		09/12/2025	8.375	53,792		332,819
100237468	RIVERSIDE	RI		09/12/2025	7.625	135,219		1,367,443
100237470	LAKE OSWEGO	OR		09/12/2025	7.875	57,945		1,043,781
100237472	MIDDLETOWN	NY		09/12/2025	8.125	82,157		601,977
100237473	WOONSOCKET	RI		09/12/2025	8.750	96,855		396,790
100237474	MASON	NH		09/12/2025	8.375	90,962		699,547
100237475	LAS VEGAS	NV		09/12/2025	9.500	86,400		345,011
100237476	CHEEKTOWAGA	NY		09/12/2025	9.125	68,622		258,925
100237478	DERRY	NH		09/12/2025	8.000	57,015		611,354
100237479	DANVILLE	VA		09/12/2025	9.250	71,280		226,000
100237480	KENAI	AK		09/12/2025	8.625	53,599		353,421
100237481	BOILING SPRINGS	SC		09/12/2025	8.875	59,400		291,350
100237482	DERRY	NH		09/12/2025	7.500	103,372		582,821
100237484	LIMERICK	ME		09/12/2025	8.875	54,000		232,557
100237485	FORT MILL	SC		09/12/2025	8.625	118,144		489,384
100237486	TOMS RIVER	NJ		09/12/2025	9.125	42,120		357,789
100237487	GREELEY	CO		09/12/2025	8.375	37,436		363,433
100237488	RESEDA	CA		09/12/2025	8.250	46,687		555,783
100237489	MYRTLE BEACH	SC		09/12/2025	8.125	258,608		844,460
100237490	GREENWOOD	SC		09/12/2025	8.875	127,980		438,406
100237491	COVINGTON	GA		09/12/2025	8.250	88,137		403,914
100237492	MIDDLETOWN	OH		09/12/2025	9.750	53,244		199,585
100237493	ALBUQUERQUE	NM		09/12/2025	9.625	123,940		420,993
100237494	MACOMB	MI		09/12/2025	7.625	78,294		569,982
100237495	STEVENSON	WA		09/12/2025	8.000	107,975		681,127
100237496	MANSFIELD	OH		09/12/2025	7.875	134,924		299,524
100237497	ELK GROVE	CA		09/12/2025	7.500	154,820		792,277
100237498	PLEASANTON	CA		09/12/2025	8.125	209,806		2,225,326
100237500	PENNINGTON	NJ		09/12/2025	8.875	74,456		1,344,000
100237501	THOUSAND OAKS	CA		09/12/2025	8.000	209,898		993,405
100237502	OWEGO	NY		09/12/2025	8.250	88,628		266,000
100237503	HOPEWELL JUNCTION	NY		09/12/2025	8.625	54,000		370,009
100237504	BARNESVILLE	MN		09/12/2025	8.500	71,926		351,000
100237505	GREENCASTLE	IN		09/12/2025	9.875	55,080		194,504
100237506	PUTNAM VALLEY	NY		09/12/2025	7.875	119,462		750,000
100237507	PAINTED POST	NY		09/12/2025	8.625	61,654		174,000
100237508	SEBRING	FL		09/12/2025	9.625	46,980		392,953
100237509	WASHINGTON	UT		09/12/2025	8.625	85,242		409,662
100237510	FRAMINGHAM	MA		09/12/2025	7.875	261,153		808,000
100237511	CINCINNATI	OH		09/12/2025	9.250	37,800		219,979
100237512	MCINTYRE	GA		09/12/2025	8.375	94,522		238,082
100237513	CORONA	CA		09/12/2025	9.375	390,464		1,113,904
100237514	OCONOMOWOC	WI		09/12/2025	9.250	61,471		449,002
100237517	BUHL	ID		09/12/2025	8.500	86,048		490,686

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100237518	JOHNS CREEK	GA		09/12/2025	8.250	53,300		560,773
100237519	RYDAL	GA		09/12/2025	9.000	36,742		286,813
100237520	COVINA	CA		09/12/2025	9.125	214,888		822,607
100237521	BEAR	DE		09/12/2025	8.750	160,196		615,243
100237522	BURLINGTON	CT		09/12/2025	11.000	42,984		419,000
100237523	EWING	NJ		09/12/2025	8.250	37,515		334,817
100237524	DAVENPORT	FL		09/12/2025	10.625	62,203		355,000
100237525	LAS VEGAS	NV		09/12/2025	8.000	94,497		407,860
100237526	CAMPBELLSPORT	WI		09/12/2025	8.875	37,451		319,782
100237527	KIRKVILLE	NY		09/12/2025	8.625	78,840		273,231
100237528	LAKE ORION	MI		09/12/2025	8.875	55,496		530,500
100237529	EUREKA	CA		09/12/2025	9.875	64,276		343,875
100237530	INDIANAPOLIS	IN		09/12/2025	11.000	53,408		146,000
100237531	BAKERSFIELD	CA		09/12/2025	8.000	83,428		406,166
100237532	ELKTON	FL		09/12/2025	8.500	40,717		398,499
100237533	GRAND TERRACE	CA		09/12/2025	8.125	45,148		579,812
100237536	SOUTHFIELD	MI		09/12/2025	8.875	66,003		503,545
100237537	NEW PORT RICHEY	FL		09/12/2025	8.375	43,456		220,000
100237538	NEWNAN	GA		09/12/2025	8.875	139,507		359,973
100237540	SULLIVAN	NH		09/12/2025	8.500	56,921		288,317
100237541	FAIRFIELD	CA		09/12/2025	8.875	404,836		1,057,216
100237542	N RIVERSIDE	IL		09/12/2025	11.000	133,724		475,000
100237543	WATERVILLE	OH		09/12/2025	9.000	36,415		353,950
100237544	STOCKTON	CA		09/12/2025	8.625	126,538		410,398
100237545	FAYETTEVILLE	GA		09/12/2025	8.875	48,526		445,702
100237546	LIVE OAK	CA		09/12/2025	8.500	52,907		351,837
100237547	CLEARLAKE	CA		09/12/2025	7.875	87,998		295,690
100237548	CARSON	CA		09/12/2025	8.000	145,455		800,447
100237549	GILLETTE	WY		09/12/2025	8.875	84,993		497,647
100237550	BEREA	OH		09/12/2025	8.625	37,007		229,535
100237552	EL CENTRO	CA		09/12/2025	8.875	38,841		377,448
100237553	ROGERS	MN		09/12/2025	10.500	73,130		535,381
100237554	WYOMING	MI		09/12/2025	8.500	132,050		294,044
100237555	WALLA WALLA	WA		09/12/2025	9.000	64,800		397,034
100237556	OAKDALE	CA		09/12/2025	8.875	68,499		565,750
100237557	CARMEL	IN		09/12/2025	8.750	140,812		901,129
100237558	GALLOWAY	OH		09/12/2025	8.875	70,161		288,283
100237559	BROOKLYN	NY		09/12/2025	7.875	112,832		718,767
100237560	HELENDALE	CA		09/12/2025	8.375	37,370		325,918
100237561	ATHENS	GA		09/12/2025	9.625	37,800		434,925
100237562	PORTERVILLE	CA		09/12/2025	8.875	62,706		627,034
100237563	NEW CASTLE	DE		09/12/2025	8.750	80,830		386,663
100237564	TIJERAS	NM		09/12/2025	8.250	77,158		391,696
100237565	VANCOUVER	WA		09/12/2025	8.375	86,118		463,296
100237566	PARAMUS	NJ		09/12/2025	8.500	223,561		1,260,000
100237567	LAWSON	MO		09/12/2025	9.250	158,722		503,365
100237568	BRAINERD	MN		09/12/2025	8.625	68,936		410,357
100237569	WESTERVILLE	OH		09/12/2025	8.875	70,200		388,403
100237570	OSWEGO	IL		09/12/2025	9.500	45,360		395,283
100237571	CHICAGO	IL		09/12/2025	9.125	90,808		325,582
100237572	MAYS LANDING	NJ		09/12/2025	8.250	105,822		509,679
100237573	FREEPORT	FL		09/12/2025	9.125	43,200		420,054
100237574	ACWORTH	GA		09/12/2025	8.750	53,298		505,776
100237575	VANCOUVER	WA		09/12/2025	8.375	45,322		448,913
100237576	AKRON	OH		09/12/2025	11.000	70,740		207,821

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100237577	PLACIDA	FL		09/12/2025	8.375	404,160		1,708,833
100237578	ORANGE PARK	FL		09/12/2025	10.125	80,460		346,000
100237579	CALEXICO	CA		09/12/2025	8.625	70,102		444,862
100237581	TUCSON	AZ		09/12/2025	8.875	64,048		312,265
100237582	GREENWOOD	IN		09/12/2025	9.000	54,000		310,000
100237583	WEBSTER	NY		09/12/2025	8.625	64,555		388,523
100237584	YORKTOWN HEIGHTS	NY		09/12/2025	8.250	189,597		783,953
100237585	RICKREALL	OR		09/12/2025	7.375	51,740		656,941
100237587	MARTINSBURG	WV		09/12/2025	7.750	83,345		281,000
100237588	THOUSAND OAKS	CA		09/12/2025	8.500	37,158		1,197,414
100237589	SPRINGFIELD	IL		09/12/2025	9.375	47,520		97,627
100237590	GRAFTON	OH		09/12/2025	8.625	75,600		295,512
100237591	FAYETTEVILLE	GA		09/12/2025	9.500	67,500		530,701
100237592	EGG HARBOR TOWNSHIP	NJ		09/12/2025	8.250	100,572		362,143
100237593	HUDSON	NH		09/12/2025	8.125	53,142		549,154
100237594	FORT WAYNE	IN		09/12/2025	8.250	53,594		232,582
100237595	CHICAGO	IL		09/12/2025	9.250	95,420		329,167
100237596	WAPPINGERS FALLS	NY		09/12/2025	8.500	43,112		299,943
100237597	TULARE	CA		09/12/2025	9.750	37,800		337,366
100237598	WEST BLOOMFIELD	MI		09/12/2025	7.875	104,774		511,595
100237599	NAMPA	ID		09/12/2025	8.875	54,000		335,000
100237600	MCDONOUGH	GA		09/12/2025	8.625	107,898		369,656
100237601	LANSING	MI		09/12/2025	8.875	86,400		476,329
100237602	PALM BAY	FL		09/12/2025	10.000	51,840		279,039
100237603	WOODBRIDGE	VA		09/12/2025	10.000	121,392		756,857
100237604	GREENFIELD	CA		09/12/2025	7.750	93,604		706,886
100237605	CLINTON TOWNSHIP	MI		09/12/2025	7.750	55,703		358,181
100237606	MAPLE GROVE	MN		09/12/2025	7.875	57,905		646,181
100237607	LANCASTER	CA		09/12/2025	9.500	57,240		397,237
100237608	TWENTYNINE PALMS	CA		09/12/2025	7.875	82,169		250,317
100237609	HOBOKEN	NJ		09/12/2025	8.375	79,985		2,396,826
100237610	GILBERT	AZ		09/12/2025	7.875	206,483		951,885
100237612	EL CAJON	CA		09/12/2025	8.875	267,360		1,171,000
100237613	LOUDONVILLE	OH		09/12/2025	8.250	82,814		266,000
100237614	FREDERICKSBURG	VA		09/12/2025	8.625	101,592		366,000
100237615	BURNSVILLE	MN		09/12/2025	8.500	80,944		399,300
100237616	MOHAWK	NY		09/12/2025	9.375	66,960		196,463
100237617	AURORA	CO		09/12/2025	8.375	42,879		460,148
100237618	TOLEDO	OH		09/12/2025	8.875	130,833		285,791
100237619	NOGALES	AZ		09/12/2025	9.000	37,551		376,379
100237621	GRAND RAPIDS	MI		09/12/2025	7.375	83,474		358,566
100237622	DANVILLE	KY		09/12/2025	8.625	169,958		346,797
100237623	DOVER	DE		09/12/2025	8.500	137,589		634,646
100237624	NUNDA	NY		09/12/2025	8.375	37,772		221,000
100237626	TOPEKA	KS		09/12/2025	7.875	100,267		308,386
100237627	TRUMBULL	CT		09/12/2025	7.875	105,425		548,235
100237628	FLEMINGTON	NJ		09/12/2025	8.375	73,969		464,006
100237629	OLATHE	KS		09/12/2025	8.125	82,704		527,402
100237630	CHULA VISTA	CA		09/12/2025	8.250	263,397		871,109
100237631	SANDUSKY	OH		09/12/2025	9.125	37,800		171,000
100237632	PUNTA GORDA	FL		09/12/2025	8.125	124,012		674,670
100237633	SANTA PAULA	CA		09/12/2025	8.625	302,368		562,641
100237634	KENT	WA		09/12/2025	9.375	37,800		571,546
100237635	BOYNTON BEACH	FL		09/12/2025	9.250	54,000		404,721
100237636	BREA	CA		09/12/2025	8.000	54,117		1,001,880

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100237637	LAS VEGAS	NV		09/12/2025	8.000	260,756		927,100
100237638	EUGENE	OR		09/12/2025	9.000	139,869		336,913
100237639	LEES SUMMIT	MO		09/12/2025	9.125	88,835		543,940
100237640	TREMONTON	UT		09/12/2025	9.875	47,408		584,453
100237641	NORTH SPRINGFIELD	VA		09/12/2025	8.500	97,045		814,040
100237642	ELKHART	IN		09/12/2025	9.500	54,000		264,438
100237643	HAYWARD	CA		09/12/2025	8.625	42,627		664,000
100237645	LAKE GROVE	NY		09/12/2025	8.125	145,274		690,943
100237646	KANSAS CITY	MO		09/12/2025	7.875	47,629		258,889
100237647	TUCSON	AZ		09/12/2025	8.250	101,383		304,657
100237649	SAN LORENZO	CA		09/12/2025	8.250	101,115		669,833
100237650	STANFORDVILLE	NY		09/12/2025	7.750	105,028		631,788
100237651	COLUMBUS	OH		09/12/2025	9.250	37,745		178,000
100237652	WAUKEE	IA		09/12/2025	7.625	90,722		447,909
100237653	LAKEWOOD	CA		09/12/2025	8.625	189,667		1,257,280
100237654	WINTERSVILLE	OH		09/12/2025	8.875	52,130		203,000
100237655	ASSONET	MA		09/12/2025	8.000	89,862		471,000
100237656	TURLOCK	CA		09/12/2025	8.500	64,109		533,491
100237657	ORLANDO	FL		09/12/2025	8.250	193,246		745,067
100237658	PAWTUCKET	RI		09/12/2025	8.250	82,406		491,960
100237659	TAYLORS	SC		09/12/2025	9.875	37,592		404,867
100237660	MONTGOMERY	AL		09/12/2025	9.500	80,886		212,139
100237661	TEMPE	AZ		09/12/2025	8.625	53,813		436,426
100237662	CUYAHOGA FALLS	OH		09/12/2025	9.625	37,748		214,679
100237663	SAGINAW	MI		09/12/2025	8.375	69,064		211,215
100237664	JOHNSTON	RI		09/12/2025	8.000	124,314		481,000
100237665	OLDSMAR	FL		09/12/2025	9.250	37,800		183,000
100237667	SPANISH FORK	UT		09/12/2025	8.250	106,486		594,010
100237668	MIAMI GARDENS	FL		09/12/2025	8.875	97,949		581,987
100237669	CASTAIC	CA		09/12/2025	9.125	84,927		896,933
100237670	MASHPEE	MA		09/12/2025	8.875	89,640		788,934
100237671	FAIRMONT	WV		09/12/2025	7.875	90,665		170,000
100237672	WESTBROOK	CT		09/12/2025	9.750	37,782		401,304
100237673	CAMANO ISLAND	WA		09/12/2025	8.875	249,317		551,069
100237674	SULPHUR ROCK	AR		09/12/2025	8.625	50,397		423,683
100237675	ALEXANDRIA	VA		09/12/2025	9.125	115,298		653,826
100237676	DAWSONVILLE	GA		09/12/2025	8.625	37,741		400,275
100237677	DETROIT	MI		09/12/2025	9.500	87,202		639,000
100237678	TEMPE	AZ		09/12/2025	8.625	82,908		619,157
100237680	COVINGTON	GA		09/12/2025	8.000	90,474		360,332
100237681	SPANAWAY	WA		09/12/2025	8.500	107,320		377,105
100237682	WINCHENDON	MA		09/12/2025	8.125	47,173		463,192
100237683	DALLAS	OR		09/12/2025	8.625	64,698		393,031
100237684	SOUTHINGTON	CT		09/12/2025	9.125	213,109		587,207
100237685	BLAKELY	GA		09/12/2025	8.750	58,601		174,000
100237686	TIVERTON	RI		09/12/2025	7.875	86,880		498,318
100237687	MIAMI	FL		09/12/2025	9.375	124,200		581,089
100237689	MURRELLS INLET	SC		09/12/2025	8.250	37,333		300,000
100237691	GLADSTONE	MO		09/12/2025	8.375	56,792		285,583
100237692	STATEN ISLAND	NY		09/12/2025	8.250	45,757		816,990
100237693	DAYTON	OH		09/12/2025	8.625	37,800		350,593
100237694	MILFORD	DE		09/12/2025	10.500	54,000		240,722
100237695	ANTELOPE	CA		09/12/2025	8.375	47,741		510,410
100237697	SYRACUSE	NY		09/12/2025	8.375	49,411		199,785
100237698	RIO RANCHO	NM		09/12/2025	9.000	47,706		301,952

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237699	INDIALANTIC	FL		09/12/2025	8.750	40,500		360,470
100237700	PRAIRIE GROVE	AR		09/12/2025	9.000	37,800		327,074
100237701	ALPHARETTA	GA		09/12/2025	7.750	366,828		1,228,796
100237702	MOUNT SINAI	NY		09/12/2025	9.500	90,126		596,383
100237703	SCOTTSBURG	IN		09/12/2025	8.125	84,692		424,144
100237704	BOISE	ID		09/12/2025	9.000	37,800		395,158
100237705	MYRTLE BEACH	SC		09/12/2025	7.875	84,957		408,588
100237706	ELK GROVE	CA		09/12/2025	9.750	37,016		636,915
100237708	BATH	ME		09/12/2025	8.000	126,178		424,181
100237709	WASILLA	AK		09/12/2025	8.625	37,800		297,245
100237710	RIPON	CA		09/12/2025	9.750	84,139		859,069
100237711	WATERFORD	CA		09/12/2025	8.625	60,834		412,958
100237712	MONTEREY	CA		09/12/2025	9.375	246,539		683,000
100237713	ADDISON	IL		09/12/2025	8.000	89,910		347,859
100237714	SAINT CLOUD	FL		09/12/2025	8.500	36,827		284,736
100237715	SUWANEE	GA		09/12/2025	9.250	54,000		406,452
100237717	EVANSVILLE	IN		09/12/2025	9.500	77,760		302,901
100237718	SAN JOSE	CA		09/12/2025	9.875	73,124		1,401,392
100237719	DAVIS JUNCTION	IL		09/12/2025	8.875	94,827		273,862
100237720	TRACY	CA		09/12/2025	8.500	126,734		556,561
100237721	CHESAPEAKE	VA		09/12/2025	8.250	64,002		507,466
100237722	DEDHAM	MA		09/12/2025	7.875	155,858		782,006
100237723	AUGUSTA	GA		09/12/2025	9.000	50,760		232,848
100237724	CLINTON	SC		09/12/2025	9.250	58,431		243,000
100237725	EAGAN	MN		09/12/2025	8.250	229,021		733,000
100237727	LITTLE FERRY	NJ		09/12/2025	8.250	84,804		517,293
100237728	BOISE	ID		09/12/2025	9.500	145,860		409,268
100237729	RAMONA	CA		09/12/2025	7.625	389,687		954,433
100237730	WAIANAE	HI		09/12/2025	9.375	86,099		557,414
100237731	GULFPORT	FL		09/12/2025	10.375	53,932		384,735
100237732	VIRGINIA BEACH	VA		09/12/2025	9.125	37,800		266,096
100237733	RONAN	MT		09/12/2025	8.250	92,493		475,847
100237735	BRUNSWICK	ME		09/12/2025	8.875	117,503		445,003
100237736	BRICK	NJ		09/12/2025	9.750	70,167		438,516
100237737	GAINESVILLE	FL		09/12/2025	8.125	84,955		224,158
100237738	POMPANO BEACH	FL		09/12/2025	8.375	130,925		860,705
100237739	SODA SPRINGS	ID		09/12/2025	7.250	107,728		367,000
100237740	CARVER	MN		09/12/2025	8.500	78,919		554,573
100237742	MORRISTOWN	MN		09/12/2025	8.000	67,227		278,534
100237743	NEW MILFORD	CT		09/12/2025	9.000	37,779		234,000
100237744	LAS VEGAS	NV		09/12/2025	8.625	54,000		495,653
100237745	HIRAM	GA		09/12/2025	8.375	65,680		443,000
100237746	PELL CITY	AL		09/12/2025	8.500	42,907		499,142
100237748	PORTLAND	OR		09/12/2025	8.250	53,159		518,284
100237749	LAS VEGAS	NV		09/12/2025	8.500	36,811		395,052
100237750	SOLSBERRY	IN		09/12/2025	8.500	53,487		241,694
100237751	PHOENIX	AZ		09/12/2025	9.625	59,066		351,545
100237752	PHOENIX	AZ		09/12/2025	7.625	310,385		909,784
100237753	ONA	WV		09/12/2025	8.000	58,351		436,974
100237755	STEVENSVILLE	MT		09/12/2025	7.250	98,931		1,227,735
100237757	NEWARK	DE		09/12/2025	9.375	37,800		307,755
100237758	NORTHVILLE	MI		09/12/2025	7.875	169,243		816,543
100237759	WOODSTOCK	VA		09/12/2025	8.875	37,538		352,669
100237760	BUCKEYE	AZ		09/12/2025	8.500	42,435		365,057
100237761	NORTH HOLLYWOOD	CA		09/12/2025	8.000	261,001		1,046,306

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237762	NORTH BROOKFIELD	MA		09/12/2025	10.375	66,823		538,199
100237763	AURORA	CO		09/12/2025	9.125	102,033		496,784
100237764	OAK RIDGE	NJ		09/12/2025	8.125	47,773		574,429
100237765	HOMESTEAD	FL		09/12/2025	9.375	56,160		468,254
100237766	DUBLIN	OH		09/12/2025	8.875	107,345		602,210
100237767	WESTFIELD	IN		09/12/2025	8.000	85,656		659,590
100237770	RENO	NV		09/12/2025	8.375	213,948		1,309,962
100237772	FAYETTEVILLE	GA		09/12/2025	7.500	82,776		468,458
100237773	SAN LEANDRO	CA		09/12/2025	10.250	68,565		900,000
100237774	POUGHKEEPSIE	NY		09/12/2025	8.125	53,186		429,722
100237775	BELLEVILLE	IL		09/12/2025	8.625	37,800		219,000
100237776	NEWPORT NEWS	VA		09/12/2025	9.250	41,580		230,804
100237777	CANYON COUNTRY	CA		09/12/2025	8.250	236,863		839,757
100237778	WARWICK	RI		09/12/2025	9.125	84,897		400,184
100237779	ENGLEWOOD	FL		09/12/2025	8.750	57,983		492,223
100237780	UKIAH	CA		09/12/2025	8.750	37,800		238,489
100237781	MILFORD	CT		09/12/2025	8.250	84,292		520,530
100237782	TRENTON	GA		09/12/2025	8.500	96,707		319,093
100237783	AVONDALE	AZ		09/12/2025	8.375	58,141		404,439
100237785	S SALT LAKE	UT		09/12/2025	8.625	70,093		465,010
100237786	WIGGINS	CO		09/12/2025	8.875	45,654		509,701
100237787	CORAM	NY		09/12/2025	8.625	48,600		426,584
100237789	FONTANA	CA		09/12/2025	8.000	298,372		781,031
100237790	PHOENIX	AZ		09/12/2025	9.375	46,224		384,562
100237791	SALINA	KS		09/12/2025	7.375	102,660		249,849
100237792	BURLINGTON	KY		09/12/2025	8.750	54,000		292,760
100237793	FAIR LAWN	NJ		09/12/2025	7.750	266,704		786,046
100237794	METHUEN	MA		09/12/2025	8.250	84,874		646,379
100237795	HAYWARD	CA		09/12/2025	8.375	294,380		1,682,158
100237796	PLYMOUTH	MI		09/12/2025	8.250	117,450		575,932
100237797	VALLEY STREAM	NY		09/12/2025	8.125	108,104		667,888
100237798	MATAWAN	NJ		09/12/2025	8.125	76,935		795,011
100237799	NEWBURY	NH		09/12/2025	8.500	59,400		762,000
100237800	AYNOR	SC		09/12/2025	8.250	118,258		515,000
100237801	SEWELL	NJ		09/12/2025	9.000	265,869		752,418
100237802	WILLIAMSTOWN	NJ		09/12/2025	7.875	36,417		336,680
100237803	YUBA CITY	CA		09/12/2025	9.875	69,577		470,029
100237804	TOMS RIVER	NJ		09/12/2025	9.250	37,800		589,699
100237805	CHULA VISTA	CA		09/12/2025	7.875	364,348		1,732,608
100237806	NEW SMYRNA BEACH	FL		09/12/2025	8.375	53,427		356,088
100237807	MONROE TOWNSHIP	NJ		09/12/2025	8.250	48,240		814,793
100237808	NORTH LAS VEGAS	NV		09/12/2025	9.875	64,400		435,510
100237809	PALM BAY	FL		09/12/2025	9.625	50,760		204,513
100237810	SANTEE	CA		09/12/2025	8.000	77,605		843,411
100237811	MIDDLEBORO	MA		09/12/2025	9.000	64,800		596,392
100237812	WALDEN	NY		09/12/2025	10.000	56,160		519,009
100237813	JACKSONVILLE	FL		09/12/2025	9.250	37,800		220,000
100237814	PHOENIX	AZ		09/12/2025	10.875	37,800		351,000
100237815	WESTBROOK	ME		09/12/2025	9.250	75,600		532,213
100237816	MYRTLE BEACH	SC		09/12/2025	7.875	110,231		351,952
100237817	LEBANON	OR		09/12/2025	8.500	37,800		380,915
100237818	STOCKTON	CA		09/12/2025	6.875	151,720		630,050
100237819	AMHERST	NY		09/12/2025	9.250	161,327		384,825
100237820	NAVARRE	FL		09/12/2025	8.500	37,615		282,266
100237821	GANSEVOORT	NY		09/12/2025	8.625	59,400		367,234

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237822	WINCHENDON	MA		09/12/2025	8.750	95,845		430,905
100237823	WATERFORD	MI		09/12/2025	8.250	42,742		218,605
100237824	FREDERICKSBURG	VA		09/12/2025	8.250	145,184		475,374
100237825	MAPLEWOOD	NJ		09/12/2025	8.375	121,683		593,848
100237826	HERMISTON	OR		09/12/2025	9.125	89,260		335,000
100237828	WILLINGBORO	NJ		09/12/2025	10.500	50,760		390,066
100237829	FOLEY	AL		09/12/2025	8.500	81,817		290,711
100237830	BLOOMFIELD	NJ		09/12/2025	8.375	86,355		584,418
100237831	PEORIA	IL		09/12/2025	9.250	108,235		295,670
100237832	STOCKTON	CA		09/12/2025	9.625	48,600		465,784
100237833	ATHENS	GA		09/12/2025	8.250	126,995		343,048
100237834	BOULDER CITY	NV		09/12/2025	8.125	62,404		506,346
100237835	ROCHESTER	MN		09/12/2025	7.625	52,994		554,874
100237836	TAUNTON	MA		09/12/2025	8.250	63,725		508,341
100237837	CASTRO VALLEY	CA		09/12/2025	8.000	157,570		886,820
100237839	JOLIET	IL		09/12/2025	8.250	82,749		393,885
100237840	CLERMONT	FL		09/12/2025	8.250	137,802		619,170
100237841	LAND O LAKES	FL		09/12/2025	8.625	157,615		428,875
100237842	WILLIAMSBURG	VA		09/12/2025	9.000	182,158		848,302
100237844	JOPLIN	MO		09/12/2025	9.000	72,860		194,096
100237845	MANALAPAN	NJ		09/12/2025	8.875	372,313		1,107,516
100237846	PHOENIX	AZ		09/12/2025	9.125	37,584		344,000
100237847	LITTLE RIVER	SC		09/12/2025	8.000	121,602		546,778
100237848	CARROLLTON	VA		09/12/2025	8.750	93,403		323,196
100237849	LANCASTER	SC		09/12/2025	9.375	48,600		362,252
100237850	DECATUR	AL		09/12/2025	9.625	50,760		306,164
100237851	WEBSTER	MA		09/12/2025	9.000	56,700		347,231
100237852	MERIDIAN	ID		09/12/2025	9.000	297,000		1,108,067
100237853	VIRGINIA BEACH	VA		09/12/2025	9.125	118,055		424,105
100237854	NINE MILE FALLS	WA		09/12/2025	7.875	82,912		762,086
100237855	BRIDGEWATER	VA		09/12/2025	8.875	87,208		577,500
100237856	THE VILLAGES	FL		09/12/2025	8.875	68,878		379,000
100237858	TUCSON	AZ		09/12/2025	9.125	37,744		259,283
100237859	CERRITOS	CA		09/12/2025	8.000	154,255		1,089,327
100237860	ELBE	WA		09/12/2025	11.625	52,920		305,000
100237861	CHINO	CA		09/12/2025	9.625	386,871		1,021,390
100237862	GREEN BAY	WI		09/12/2025	8.875	42,911		329,000
100237863	NOVATO	CA		09/12/2025	7.875	98,488		929,537
100237864	SANTA ROSA	CA		09/12/2025	8.875	150,881		762,034
100237865	TAMPA	FL		09/12/2025	8.375	61,519		280,895
100237866	CHESAPEAKE	VA		09/12/2025	8.125	68,461		327,506
100237867	RENTON	WA		09/12/2025	8.625	84,780		798,288
100237868	FRESNO	CA		09/12/2025	8.125	68,282		432,542
100237870	CLOVIS	CA		09/12/2025	8.750	103,688		469,578
100237871	SPARKS	NV		09/12/2025	8.625	169,220		669,095
100237872	HILLSBORO	OH		09/12/2025	10.250	59,400		214,144
100237873	SAINT PAUL	MN		09/12/2025	8.875	64,800		406,638
100237874	SOUTHAMPTON	NJ		09/12/2025	8.250	74,576		335,346
100237875	ROYAL OAK	MI		09/12/2025	8.250	77,876		672,606
100237876	LAKEWOOD	NJ		09/12/2025	9.250	37,800		710,782
100237877	VISTA	CA		09/12/2025	9.625	93,654		958,499
100237878	CARROLLTON	GA		09/12/2025	8.000	88,918		699,425
100237879	MESA	AZ		09/12/2025	8.250	94,546		463,216
100237880	LAS VEGAS	NV		09/12/2025	7.875	141,896		1,247,790
100237881	WESTFIELD	NJ		09/12/2025	8.250	63,808		826,512

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237882	MOORE	SC		09/12/2025	9.500	143,343		638,000
100237883	PINE BUSH	NY		09/12/2025	7.875	100,995		517,328
100237884	SPOTSYLVANIA	VA		09/12/2025	9.000	107,936		541,000
100237886	BOISE	ID		09/12/2025	9.125	55,669		390,842
100237887	AUBURN	WA		09/12/2025	9.125	92,880		585,084
100237888	CAMILLUS	NY		09/12/2025	9.625	37,800		251,000
100237889	PAHRUMP	NV		09/12/2025	8.625	37,741		357,306
100237890	HAMDEN	CT		09/12/2025	8.625	112,127		327,128
100237891	INWOOD	NY		09/12/2025	8.250	63,855		1,013,568
100237892	LEWISBURG	KY		09/12/2025	8.375	37,467		168,000
100237893	MASCOTTE	FL		09/12/2025	10.875	37,800		241,368
100237894	LAVEEN	AZ		09/12/2025	8.000	155,575		626,423
100237895	WINDER	GA		09/12/2025	9.500	88,020		332,327
100237896	MILWAUKIE	OR		09/12/2025	8.500	63,376		455,487
100237898	FERGUS FALLS	MN		09/12/2025	8.875	68,227		554,865
100237899	N LAS VEGAS	NV		09/12/2025	8.875	44,280		429,823
100237900	GREER	SC		09/12/2025	9.250	43,200		251,834
100237901	BATTLE MOUNTAIN	NV		09/12/2025	8.250	73,900		332,779
100237902	PONCHA SPRINGS	CO		09/12/2025	8.875	54,000		581,354
100237903	RIVERSIDE	CA		09/12/2025	8.000	83,242		887,963
100237904	LIBERTY	IL		09/12/2025	9.500	41,040		160,000
100237905	HOLYOKE	MA		09/12/2025	10.250	56,992		435,907
100237906	GARDEN GROVE	CA		09/12/2025	9.250	91,752		1,037,421
100237907	SENOIA	GA		09/12/2025	9.250	64,800		487,796
100237908	VISALIA	CA		09/12/2025	8.125	90,040		517,164
100237909	AVONDALE	AZ		09/12/2025	8.250	84,192		431,141
100237910	SANDY CREEK	NY		09/12/2025	9.000	59,400		228,461
100237911	GREELEY	CO		09/12/2025	9.250	100,440		387,149
100237912	CUMMING	GA		09/12/2025	7.375	206,637		815,139
100237913	ORANGEVALE	CA		09/12/2025	8.250	66,688		639,384
100237914	CHATHAM	VA		09/12/2025	9.750	113,400		311,101
100237915	FONTANA	CA		09/12/2025	8.500	164,533		824,454
100237916	REDMOND	OR		09/12/2025	9.000	43,010		716,228
100237917	BRUNSWICK	GA		09/12/2025	8.750	54,000		309,473
100237918	MADISON	IN		09/12/2025	9.125	54,000		253,773
100237919	FISHERS	IN		09/12/2025	8.500	137,384		386,464
100237921	CLEVELAND	OH		09/12/2025	7.750	89,374		519,365
100237923	LOUISVILLE	KY		09/12/2025	8.750	80,722		313,077
100237924	BURLINGTON	NJ		09/12/2025	9.625	108,000		406,882
100237925	SANDPOINT	ID		09/12/2025	8.250	36,835		631,512
100237926	WEST JORDAN	UT		09/12/2025	7.875	85,006		533,995
100237927	PARSIPPANY	NJ		09/12/2025	8.750	59,059		614,553
100237928	CANTON	MI		09/12/2025	8.250	44,007		719,182
100237931	RENO	NV		09/12/2025	8.375	48,584		470,978
100237932	GLENDALE	AZ		09/12/2025	8.250	42,534		287,505
100237933	WEST MILTON	OH		09/12/2025	8.250	53,676		215,885
100237934	WELLSVILLE	NY		09/12/2025	9.750	84,780		247,804
100237935	MECHANICSVILLE	VA		09/12/2025	8.500	160,299		509,357
100237936	OWENTON	KY		09/12/2025	9.125	102,600		275,373
100237937	BRIDGEWATER	MA		09/12/2025	9.500	116,781		677,000
100237938	NORWOOD	MA		09/12/2025	8.375	183,541		758,458
100237939	LANDING	NJ		09/12/2025	8.875	168,785		421,336
100237940	ELVERTA	CA		09/12/2025	8.375	245,706		821,676
100237941	LEONIA	NJ		09/12/2025	8.250	252,780		666,973
100237942	WYANDANCH	NY		09/12/2025	8.500	214,475		519,696

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100237943	SANTA CLARITA	CA		09/12/2025	7.250	407,712		1,252,156
100237944	ZANESVILLE	OH		09/12/2025	8.375	55,925		266,675
100237945	PALMDALE	CA		09/12/2025	8.500	214,612		646,982
100237946	SILVERHILL	AL		09/12/2025	8.875	37,757		220,000
100237947	MONTCLAIR	NJ		09/12/2025	8.000	180,469		1,636,870
100237948	DOWNERS GROVE	IL		09/12/2025	8.750	56,160		436,381
100237949	BIGELOW	AR		09/12/2025	8.625	98,654		276,062
100237950	WEST NEW YORK	NJ		09/12/2025	7.625	215,704		1,264,542
100237951	CUMMING	GA		09/12/2025	8.875	112,150		840,355
100238092	NORTH MYRTLE BEACH	SC		09/15/2025	8.125	319,394		436,000
100238093	SNOHOMISH	WA		09/15/2025	7.625	1,323,188		1,600,000
100238094	PATASKALA	OH		09/15/2025	8.875	377,575		400,000
100238095	HUFFMAN	TX		09/15/2025	7.750	234,841		300,000
100238096	NAPLES	FL		09/15/2025	7.750	459,413		680,000
100238097	WAIKOLOA	HI		09/15/2025	7.625	907,822		1,155,000
100238098	YORBA LINDA	CA		09/15/2025	7.500	2,267,226		3,000,000
100238100	WESTLAKE	FL		09/15/2025	7.750	691,260		958,740
100238101	MIAMI	FL		09/15/2025	7.625	201,759		255,000
100238102	DURHAM	NC		09/15/2025	7.500	396,450		540,000
100238103	GIRARD	OH		09/15/2025	8.125	115,611		147,000
100238104	DAVENPORT	FL		09/15/2025	7.625	294,667		397,000
100238105	AURORA	CO		09/15/2025	7.500	659,857		991,000
100238106	PATASKALA	OH		09/15/2025	7.250	273,038		355,000
100238107	LOS ANGELES	CA		09/15/2025	7.875	828,874		1,070,000
100238108	SAINT CLOUD	FL		09/15/2025	7.990	547,073		627,000
100238109	SEAFORD	DE		09/15/2025	7.500	181,251		235,000
100238110	BLOOMFIELD	NJ		09/15/2025	7.625	261,070		397,000
100238111	TURLOCK	CA		09/15/2025	8.250	253,889		441,000
100238112	MIAMI	FL		09/15/2025	7.875	438,289		530,000
100238113	LEOMINSTER	MA		09/15/2025	7.875	598,559		769,000
100238114	SAN JOSE	CA		09/15/2025	7.375	982,583		1,515,000
100238115	MILPITAS	CA		09/15/2025	7.375	627,663		1,560,000
100238116	CARY	NC		09/15/2025	7.750	495,083		605,000
100238117	ANACORTES	WA		09/15/2025	7.625	440,360		1,050,000
100238118	SPRING VALLEY	CA		09/15/2025	7.750	462,931		680,000
100238119	DULUTH	GA		09/15/2025	7.500	245,858		335,000
100238120	BEAVERTON	OR		09/15/2025	7.000	447,795		650,000
100238122	SAN GABRIEL	CA		09/15/2025	7.250	1,026,730		1,500,000
100238123	SALEM	UT		09/15/2025	7.250	1,084,057		1,355,000
100238124	AUSTIN	TX		09/15/2025	7.000	248,703		520,000
100238125	REDLANDS	CA		09/15/2025	8.125	672,681		810,000
100238126	VENICE	FL		09/15/2025	7.375	287,078		375,000
100238127	LADERA RANCH	CA		09/15/2025	7.875	1,932,602		2,335,000
100238128	EL CAJON	CA		09/15/2025	7.125	666,565		810,000
100238129	GILROY	CA		09/15/2025	7.500	1,000,945		1,200,000
100238130	YORBA LINDA	CA		09/15/2025	6.875	657,759		1,300,000
100238131	ROSEVILLE	CA		09/15/2025	7.875	510,750		625,000
100238132	OCALA	FL		09/15/2025	7.375	212,825		322,000
100238133	HACIENDA HEIGHTS	CA		09/15/2025	7.375	1,007,932		1,240,000
100238135	WEST COVINA	CA		09/15/2025	6.875	677,453		965,000
100238136	WALNUT	CA		09/15/2025	7.250	748,175		1,180,000
100238137	WHITTIER	CA		09/15/2025	7.250	621,156		760,000
100238138	BRENTWOOD	CA		09/15/2025	9.000	892,818		950,000
100238139	FONTANA	CA		09/15/2025	6.750	302,366		710,000
100238140	SAN GABRIEL	CA		09/15/2025	7.625	958,241		1,160,000

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238141	RANCHO CUCAMONGA	CA		09/15/2025	7.625	1,010,208		1,300,000
100238142	FONTANA	CA		09/15/2025	7.500	523,629		730,000
100238143	OAKLAND	CA		09/15/2025	7.625	1,299,377		1,600,000
100238144	SUGARLOAF	CA		09/15/2025	7.625	268,046		350,000
100238145	SALT LAKE CITY	UT		09/15/2025	7.375	545,567		660,000
100238146	SALT LAKE CITY	UT		09/15/2025	7.375	541,972		655,000
100238147	KEY WEST	FL		09/15/2025	7.250	515,547		685,000
100238148	SAN BERNARDINO	CA		09/15/2025	7.500	346,685		500,000
100238149	LONG BEACH	CA		09/15/2025	7.125	153,280		300,000
100238150	PORT CHARLOTTE	FL		09/15/2025	7.500	250,273		340,000
100238151	LEMON GROVE	CA		09/15/2025	8.250	714,766		980,000
100238152	PORT SAINT LUCIE	FL		09/15/2025	7.250	156,213		495,000
100238153	TAVERNIER	FL		09/15/2025	6.875	424,249		570,000
100238154	MODESTO	CA		09/15/2025	6.875	335,201		450,000
100238155	SARASOTA	FL		09/15/2025	7.375	752,750		1,000,000
100238156	PALM BAY	FL		09/15/2025	7.500	199,786		260,000
100238157	SANTA CRUZ	CA		09/15/2025	7.625	1,900,632		2,309,000
100238158	OAK RIDGE	TN		09/15/2025	7.625	244,687		315,000
100238159	COSTA MESA	CA		09/15/2025	7.625	1,669,311		2,000,000
100238160	LANCASTER	CA		09/15/2025	7.250	374,473		525,000
100238161	LANCASTER	CA		09/15/2025	7.250	374,338		525,000
100238162	LANCASTER	CA		09/15/2025	7.250	374,485		525,000
100238164	ALHAMBRA	CA		09/15/2025	7.125	627,255		765,000
100238165	HUNTINGTON BEACH	CA		09/15/2025	8.625	1,917,742		2,450,000
100238166	LAKE ELSINORE	CA		09/15/2025	6.875	407,847		571,079
100238167	EMERYVILLE	CA		09/15/2025	7.375	360,761		465,000
100238168	WESTMINSTER	CA		09/15/2025	7.625	1,048,272		1,350,000
100238169	GRANDVIEW	MO		09/15/2025	8.000	188,349		228,000
100238170	SOUTH GATE	CA		09/15/2025	8.375	711,857		800,000
100238171	SARASOTA	FL		09/15/2025	7.125	530,452		660,000
100238172	HALTOM CITY	TX		09/15/2025	7.500	125,029		175,000
100238173	AZUSA	CA		09/15/2025	7.125	722,926		950,000
100238176	CORAL SPRINGS	FL		09/15/2025	7.625	112,742		152,000
100238178	(CORONA DEL MAR AREA) NEWPORT	CA		09/15/2025	7.625	2,283,750		2,900,000
100238179	ANAHEIM	CA		09/15/2025	7.625	665,721		860,000
100238181	SANTEE	CA		09/15/2025	7.750	704,676		800,000
100238182	SHORT HILLS	NJ		09/15/2025	7.250	1,926,657		2,695,000
100238183	RIVERSIDE	CA		09/15/2025	6.750	291,728		660,000
100238184	TOMBALL	TX		09/15/2025	6.750	175,000		277,000
100238185	CAPITOLA	CA		09/15/2025	7.250	1,668,206		2,313,000
100238186	POINCIANA	FL		09/15/2025	7.250	163,938		203,000
100238187	MIAMI	FL		09/15/2025	7.250	356,427		665,000
100238188	BRADENTON	FL		09/15/2025	7.250	204,597		330,000
100238189	BREA	CA		09/15/2025	6.875	416,726		1,295,000
100238190	PARAMOUNT	CA		09/15/2025	7.375	513,123		690,000
100238191	LAGUNA BEACH	CA		09/15/2025	6.875	1,329,418		4,100,000
100238192	TAMARAC	FL		09/15/2025	7.250	260,403		315,000
100238193	HESPERIA	CA		09/15/2025	8.500	912,097		970,000
100238195	FONTANA	CA		09/15/2025	7.500	658,918		860,000
100238198	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,108,132		1,820,000
100238199	NORTH HILLS AREA LOS ANGELES	CA		09/15/2025	7.250	895,222		1,600,000
100238200	HAZLETON	PA		09/15/2025	7.375	220,763		300,000
100238201	MORROW BAY	CA		09/15/2025	7.625	1,280,717		1,890,000
100238202	GRANADA HILLS AREA LOS ANGELE	CA		09/15/2025	7.250	1,033,109		1,670,000
100238203	SAINT CHARLES	MO		09/15/2025	6.625	332,525		474,000

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100238204	KANSAS CITY	MO		09/18/2025	7.500	179,590		230,000
100238205	GIG HARBOR	WA		09/18/2025	7.500	1,381,347		1,800,000
100238206	OKEMOS	MI		09/18/2025	7.625	335,302		400,500
100238207	DAGSBORO	DE		09/18/2025	7.750	233,394		315,000
100238208	RICHMOND	VA		09/18/2025	6.625	528,931		675,000
100238209	ROANOKE	VA		09/18/2025	7.250	254,421		350,000
100238210	LOS ANGELES (TARZANA A	CA		09/18/2025	6.990	1,798,517		2,200,000
100238211	NEW HAVEN	CT		09/18/2025	7.375	204,522		295,000
100238212	WILMINGTON	DE		09/18/2025	6.625	222,515		310,000
100238214	MIAMI	FL		09/18/2025	7.625	365,591		1,010,000
100238215	WACO	TX		09/18/2025	8.125	137,026		175,000
100238216	BROKEN ARROW	OK		09/18/2025	7.625	173,021		210,000
100238217	MIAMI	FL		09/18/2025	6.875	148,140		204,000
100238218	COLUMBUS	GA		09/18/2025	7.990	155,415		198,000
100238219	CLARKSVILLE	TN		09/18/2025	7.375	216,562		280,000
100238221	SHERMAN	TX		09/18/2025	6.875	180,007		245,000
100238223	NORTH FORT MYERS	FL		09/18/2025	6.990	174,129		231,000
100238225	MOUNT PLEASANT	SC		09/18/2025	8.375	664,303		771,000
100238226	GLENCOE	IL		09/18/2025	7.250	662,032		800,000
100238227	PROVIDENCE FORGE	VA		09/18/2025	6.990	254,362		322,000
100238228	BRUNSWICK	OH		09/18/2025	7.990	116,472		148,000
100238229	RANSON	WV		09/18/2025	6.990	234,925		325,000
100238230	PROVIDENCE VILLAGE	TX		09/18/2025	6.990	160,670		219,000
100238231	SCOTTSDALE	AZ		09/18/2025	7.500	1,290,542		2,615,000
100238232	OAKWOOD	OH		09/18/2025	6.990	207,248		351,000
100238233	TERRA CEIA	FL		09/18/2025	7.875	104,176		220,000
100238234	HICKORY	NC		09/18/2025	8.750	251,555		455,000
100238237	LUTHERVILLE TIMONIUM	MD		09/18/2025	7.625	273,249		400,000
100238238	WILSON	NC		09/18/2025	7.125	181,632		243,000
100238239	FORT MILL	SC		09/18/2025	7.500	483,091		700,000
100238240	WICHITA	KS		09/18/2025	7.990	255,326		305,000
100238241	WOODBURN	IN		09/18/2025	6.990	241,075		315,000
100238242	OCEAN ISLE BEACH	NC		09/18/2025	7.125	189,225		287,000
100238244	WASHINGTON	DC		09/18/2025	7.875	281,329		335,000
100238246	SAN RAMON	CA		09/18/2025	7.250	1,332,274		1,610,000
100238247	PORTSMOUTH	VA		09/18/2025	7.750	211,838		269,000
100238248	BURBANK	CA		09/19/2025	7.250	528,291		2,150,000
100238249	LAS VEGAS	NV		09/19/2025	7.250	1,508,973		4,000,000
100238250	(TUJUNGA AREA) LOS ANG	CA		09/19/2025	6.990	727,023		1,155,000
100238251	BALDWIN PARK	CA		09/19/2025	6.875	339,499		730,000
100238252	GLENDALE	CA		09/19/2025	7.375	1,715,115		2,200,000
100238253	FRESNO	CA		09/19/2025	7.500	384,851		415,000
100238254	EDMOND	OK		09/19/2025	7.124	261,703		386,000
100238255	TUJUNGA	CA		09/19/2025	7.375	828,177		1,350,000
100238256	GLENDALE	CA		09/19/2025	7.125	1,192,368		2,400,000
100238257	STATEN ISLAND	NY		09/19/2025	6.990	574,500		775,000
100238258	WALTHAM	MA		09/19/2025	6.375	490,843		1,180,000
100238259	PLANTATION	FL		09/19/2025	6.990	206,341		275,000
100238260	LAS VEGAS	NV		09/19/2025	7.375	252,000		400,000
100238261	PARRISH	FL		09/19/2025	7.125	247,443		338,000
100238262	HENDERSON	NV		09/19/2025	7.375	138,600		220,000
100238263	KISSIMMEE	FL		09/19/2025	7.125	174,132		245,000
100238264	GRANADA HILLS	CA		09/19/2025	7.250	1,010,570		1,410,000
100238265	VAN NUYS	CA		09/19/2025	7.875	694,991		855,000
100238266	LOS ANGELES	CA		09/19/2025	7.375	2,044,868		2,500,000

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100238267	WATERBURY	CT		09/19/2025	8.000	327,908		395,000
100238268	ARLETA	CA		09/19/2025	8.000	824,415		940,000
100238269	WOODLAND HILLS	CA		09/19/2025	7.625	1,105,968		1,520,000
100238270	SANTA ANA	CA		09/19/2025	7.125	2,844,001		3,480,000
100238271	NORTHRIDGE	CA		09/19/2025	7.875	833,583		1,025,000
100238272	HOMESTEAD	FL		09/19/2025	6.749	322,861		480,000
100238273	FAYETTEVILLE	AR		09/19/2025	6.749	374,323		680,000
100238274	BOCA RATON	FL		09/19/2025	7.625	626,811		1,250,000
100238275	FALLBROOK	CA		09/19/2025	7.625	687,212		2,835,000
100238276	FOLSOM	CA		09/19/2025	6.625	807,102		1,000,000
100238277	OXNARD	CA		09/19/2025	6.999	731,629		975,000
100238278	LOS ANGELES	CA		09/19/2025	7.875	393,750		700,000
100238279	DESERT HOT SPRINGS	CA		09/19/2025	8.375	388,238		435,000
100238280	HILLSBORO	OH		09/19/2025	6.625	259,645		365,000
100238281	BAKERSFIELD	CA		09/19/2025	7.499	376,506		455,000
100238282	CALIFORNIA CITY	CA		09/19/2025	6.999	553,427		675,000
100238283	SANTA ANA	CA		09/19/2025	7.125	1,127,886		1,400,000
100238284	HACKENSACK	NJ		09/19/2025	6.375	530,403		745,000
100238285	CHICAGO	IL		09/19/2025	7.250	262,940		352,000
100238286	ROCKWALL	TX		09/19/2025	7.750	585,971		865,000
100238287	WILMINGTON AREA LOS ANGELES	CA		09/19/2025	7.750	538,420		825,000
100238288	DANBURY	CT		09/19/2025	7.375	379,152		509,000
100238289	LONG BEACH	CA		09/19/2025	6.999	314,612		780,000
100238290	RIVERSIDE	CA		09/19/2025	7.500	495,600		590,000
100238291	LOS GATOS	CA		09/19/2025	6.875	1,689,643		2,235,000
100238292	PHOENIX	AZ		09/19/2025	6.999	137,436		250,000
100238293	WEST PALM BEACH	FL		09/19/2025	7.750	234,218		260,000
100238294	HESPERIA	CA		09/19/2025	6.499	283,528		410,000
100238295	SANIBEL	FL		09/19/2025	7.250	1,078,328		1,570,000
100238296	BAYTOWN	TX		09/19/2025	6.625	301,196		380,000
100238297	TULARE	CA		09/19/2025	6.750	190,628		240,000
100238298	TRACY	CA		09/19/2025	7.499	918,359		1,110,000
100238299	FITCHBURG	WI		09/19/2025	6.875	367,221		450,000
100238300	PASADENA	CA		09/19/2025	6.625	301,033		990,000
100238302	WARWICK	RI		09/19/2025	6.499	349,692		500,000
100238303	LIVE OAK	TX		09/19/2025	6.875	245,611		310,000
100238304	SOUTH GATE	CA		09/19/2025	6.750	415,202		710,000
100238305	MIAMI	FL		09/19/2025	7.999	555,618		590,000
100238306	LOS ANGELES	CA		09/19/2025	7.499	1,116,594		1,350,000
100238307	BOILING SPRINGS	SC		09/19/2025	8.375	224,586		275,000
100238308	HENDERSON	NV		09/19/2025	6.499	337,556		440,000
100238309	RANCHO CUCAMONGA	CA		09/19/2025	6.999	774,928		950,000
100238310	SANTA CLARITA	CA		09/19/2025	7.750	341,626		400,000
100238311	BRANDON	FL		09/19/2025	6.875	128,193		172,000
100238312	HURST	TX		09/19/2025	6.750	225,459		299,000
100238313	SURPRISE	AZ		09/19/2025	6.999	505,249		650,000
100238314	PALM SPRINGS	CA		09/19/2025	6.499	614,417		830,000
100238315	STANTON	CA		09/19/2025	6.375	510,847		716,000
100238316	CHANDLER	AZ		09/19/2025	6.499	538,911		680,000
100238317	AUBURN	CA		09/19/2025	6.750	456,779		565,000
100238318	TUJUNGA	CA		09/19/2025	7.499	445,100		576,000
100238319	HAYWARD	CA		09/19/2025	6.999	745,168		1,034,500
100238320	SCOTTSDALE	AZ		09/19/2025	6.625	755,340		955,000
100238321	IRVING	TX		09/19/2025	6.750	372,423		529,000
100238322	READING	PA		09/19/2025	6.999	176,033		221,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238323	LAKEWOOD	CO		09/19/2025	6.875	430,906		525,000
100238324	PARKER	CO		09/19/2025	7.750	346,500		629,000
100238325	KAYSVILLE	UT		09/19/2025	6.875	414,276		520,000
100238326	INDIANAPOLIS	IN		09/19/2025	7.750	187,013		245,000
100238327	ORANGE	CA		09/19/2025	8.125	367,500		1,010,000
100238328	MANSFIELD	TX		09/19/2025	6.750	310,435		440,000
100238329	YORBA LINDA	CA		09/19/2025	7.375	1,368,655		1,650,000
100238330	ESCALON	CA		09/19/2025	6.999	648,214		835,000
100238331	CHESAPEAKE	VA		09/19/2025	6.999	167,576		238,000
100238332	JACKSONVILLE	FL		09/19/2025	6.625	272,524		335,000
100238333	SACRAMENTO	CA		09/19/2025	7.375	299,031		450,000
100238334	GLENDALE	CA		09/19/2025	6.499	663,069		850,000
100238335	HUTTO	TX		09/19/2025	7.999	131,250		300,000
100238336	BRADENTON	FL		09/19/2025	7.250	389,918		470,000
100238337	SANTA CLARITA	CA		09/19/2025	6.375	366,545		916,500
100238338	BENTONVILLE	AR		09/19/2025	7.125	447,511		630,000
100238339	WOODBURN	OR		09/19/2025	7.125	444,937		515,000
100238340	LOS ANGELES	CA		09/19/2025	7.875	705,600		840,000
100238342	SMITHVILLE	MO		09/19/2025	6.375	275,455		350,000
100238343	SIMPSONVILLE	SC		09/19/2025	7.250	258,176		310,000
100238344	NAPLES	FL		09/19/2025	7.375	436,133		525,000
100238345	YACHATS	OR		09/19/2025	6.875	881,734		1,175,000
100238346	MENIFEE	CA		09/19/2025	7.250	520,715		595,000
100238347	OAKLAND	CA		09/19/2025	7.875	302,192		370,000
100238348	CANOGA PARK	CA		09/19/2025	7.250	824,469		1,089,000
100238349	JERSEY CITY	NJ		09/19/2025	7.500	188,860		225,000
100238350	SAN CLEMENTE	CA		09/19/2025	7.500	1,668,446		2,700,000
100238352	ENCINO	CA		09/19/2025	7.125	2,502,890		5,130,000
100238355	LA QUINTA	CA		09/19/2025	7.750	661,288		750,000
100238356	CHARLOTTE	NC		09/19/2025	7.250	435,837		527,000
100238357	SAN DIEGO	CA		09/19/2025	6.875	493,783		750,000
100238358	GIBSONTON	FL		09/19/2025	7.875	259,638		350,000
100238359	ORANGE BEACH	AL		09/19/2025	7.625	1,500,978		1,950,000
100238360	ITASCA	IL		09/19/2025	7.500	332,177		461,000
100238361	ITASCA	IL		09/19/2025	7.500	331,589		461,000
100238362	BURBANK	CA		09/19/2025	7.375	1,116,585		1,400,000
100238363	ALTADENA	CA		09/19/2025	7.375	840,977		1,020,000
100238365	LAGUNA HILLS	CA		09/19/2025	7.250	313,125		625,000
100238366	LEXINGTON	SC		09/19/2025	8.375	672,841		735,000
100238367	FOREST GROVE	OR		09/19/2025	7.125	462,253		595,000
100238368	JUPITER	FL		09/19/2025	7.500	418,537		500,000
100238369	MINNEAPOLIS	MN		09/19/2025	7.500	235,025		280,000
100238370	SAN CLEMENTE	CA		09/19/2025	7.375	1,987,248		2,615,000
100238371	BETHESDA	MD		09/19/2025	7.250	899,367		1,200,000
100238372	RIDGEFIELD	WA		09/19/2025	7.625	871,808		1,050,000
100238373	STAFFORD	VA		09/19/2025	8.250	517,589		600,000
100238374	PARSIPPANY	NJ		09/19/2025	7.375	314,519		430,000
100238375	WESTMINSTER	CA		09/19/2025	8.500	1,147,165		1,366,500
100238376	MILTON	DE		09/19/2025	7.500	510,774		710,000
100238377	JOHNS CREEK	GA		09/19/2025	7.375	557,872		681,000
100238378	REDMOND	WA		09/19/2025	7.625	411,188		505,000
100238379	PFLUGERVILLE	TX		09/19/2025	7.750	246,469		314,000
100238380	TAMPA	FL		09/19/2025	7.625	297,879		394,000
100238381	RANCHO CUCAMONGA	CA		09/19/2025	7.500	372,981		450,000
100238382	SPRING BRANCH	TX		09/19/2025	7.375	540,585		670,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238383	LIVINGSTON	TX		09/19/2025	7.125	218,167		345,000
100238384	WHITESTONE	NY		09/19/2025	7.250	1,141,313		1,575,000
100238385	SUGARLOAF	PA		09/19/2025	7.250	419,775		660,000
100238386	BOONE	NC		09/19/2025	7.250	329,347		444,000
100238387	MEDFORD	MA		09/19/2025	7.375	726,805		935,000
100238388	COLLEGE STATION	TX		09/19/2025	7.375	233,850		282,000
100238389	CRYSTAL BEACH	TX		09/19/2025	6.990	365,235		510,000
100238390	SHOW LOW	AZ		09/19/2025	7.250	246,481		300,000
100238391	BASYE	VA		09/19/2025	7.250	310,836		434,000
100238392	BAKERSFIELD	CA		09/19/2025	7.375	315,418		405,000
100238393	MATLACHA	FL		09/19/2025	7.625	218,242		330,000
100238394	CINCINNATI	OH		09/19/2025	7.375	194,852		250,000
100238395	VAN NUYS	CA		09/19/2025	7.125	827,469		1,165,000
100238396	LARAMIE	WY		09/19/2025	6.875	255,872		335,000
100238397	COLUMBUS	OH		09/19/2025	6.990	256,466		340,000
100238398	PITTSBURGH	PA		09/19/2025	6.500	186,310		275,000
100238399	MISSOURI CITY	TX		09/19/2025	7.500	203,213		248,000
100238400	RALEIGH	NC		09/19/2025	6.500	324,091		452,000
100238401	TORRANCE	CA		09/19/2025	7.625	955,494		1,345,000
100238402	SAN DIEGO	CA		09/19/2025	7.125	230,165		470,000
100238403	LEXINGTON	VA		09/19/2025	7.500	568,021		695,000
100238404	SEATTLE	WA		09/19/2025	7.250	688,396		950,000
100238405	KEY WEST	FL		09/19/2025	7.375	557,010		675,000
100238406	VALDOSTA	GA		09/19/2025	7.500	239,775		331,000
100238407	VISALIA	CA		09/19/2025	7.500	413,854		525,000
100238408	ANTIOCH	TN		09/19/2025	6.500	201,968		275,000
100238409	EAST GRAND RAPIDS	MI		09/19/2025	7.375	402,982		500,000
100238410	LISBON	CT		09/19/2025	7.250	236,935		303,000
100238411	RICHMOND	VA		09/19/2025	7.125	321,077		416,000
100238412	MARIETTA	GA		09/19/2025	6.125	239,584		320,000
100238413	CONESTOGA	PA		09/19/2025	6.990	246,692		334,000
100238414	PALMDALE	CA		09/19/2025	7.375	416,941		540,000
100238415	CONCORD	CA		09/19/2025	6.375	430,700		581,000
100238416	MARCO ISLAND	FL		09/19/2025	7.625	613,432		796,000
100238417	KERHONKSON	NY		09/19/2025	7.625	335,640		421,000
100238418	KILL DEVIL HILLS	NC		09/19/2025	7.375	251,225		330,000
100238419	MARATHON	FL		09/19/2025	7.625	929,736		1,000,000
100238420	N TOPSAIL BEACH	NC		09/19/2025	7.625	714,717		885,000
100238421	JUPITER	FL		09/19/2025	7.500	546,649		880,000
100238422	MINNEAPOLIS	MN		09/19/2025	7.375	243,063		315,000
100238423	KATY	TX		09/19/2025	7.250	207,592		251,000
100238424	SOUTH JORDAN	UT		09/19/2025	6.875	368,214		470,000
100238425	TEMECULA	CA		09/19/2025	7.125	491,376		765,000
100238426	MINERAL	VA		09/19/2025	7.250	296,371		380,000
100238427	VIRGINIA BEACH	VA		09/19/2025	7.125	234,317		310,000
100238428	PORT CLINTON	OH		09/19/2025	6.750	236,702		345,000
100238429	SCHAUMBURG	IL		09/19/2025	6.750	191,076		280,000
100238430	VERO BEACH	FL		09/19/2025	7.625	369,501		400,000
100238431	CHARLOTTE	NC		09/19/2025	6.990	352,556		462,000
100238432	HAZLEHURST	GA		09/19/2025	7.500	188,894		221,000
100238433	ROSEVILLE	CA		09/19/2025	6.990	435,425		570,000
100238434	LOUISVILLE	KY		09/19/2025	7.500	182,767		220,000
100238435	NICHOLASVILLE	KY		09/19/2025	7.500	182,637		220,000
100238436	EMERALD ISLE	NC		09/19/2025	7.125	491,164		654,000
100238437	NORTH PORT	FL		09/19/2025	6.625	330,136		441,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238438	PAWLEYS ISLAND	SC		09/19/2025	7.250	185,548		435,000
100238439	ATLANTA	GA		09/19/2025	7.375	204,024		255,000
100238440	SACRAMENTO	CA		09/19/2025	7.625	303,576		395,000
100238441	ATLANTA	GA		09/19/2025	7.500	301,220		341,000
100238442	RICHMOND	VA		09/19/2025	7.250	632,318		825,000
100238443	MEADOW VALLEY	CA		09/19/2025	7.125	207,204		240,000
100238444	NEDERLAND	TX		09/19/2025	7.375	212,874		230,000
100238445	PANAMA CITY BEACH	FL		09/19/2025	7.500	338,702		440,000
100238446	MAKAWAO	HI		09/19/2025	7.500	830,115		925,000
100238447	ABINGDON	MD		09/19/2025	7.500	278,305		335,000
100238448	SAINT AUGUSTINE	FL		09/19/2025	7.125	331,953		405,000
100238449	MIAMI	FL		09/19/2025	7.625	319,336		430,000
100238450	ATLANTA	GA		09/19/2025	7.625	385,461		474,000
100238451	OAKWOOD	OH		09/19/2025	7.125	222,693		294,000
100238452	RIPON	CA		09/19/2025	7.375	557,873		675,000
100238453	ALBUQUERQUE	NM		09/19/2025	7.625	402,030		490,000
100238454	CINCINNATI	OH		09/19/2025	7.375	198,477		240,000
100238455	COLUMBIA	MD		09/19/2025	7.625	290,989		350,000
100238456	HUFFMAN	TX		09/19/2025	7.625	424,321		460,200
100238457	PASO ROBLES	CA		09/19/2025	7.250	320,844		450,000
100238458	SUFFOLK	VA		09/19/2025	7.625	231,583		325,000
100238459	PORTSMOUTH	VA		09/19/2025	7.500	240,921		320,000
100238460	CAVE CREEK	AZ		09/19/2025	7.500	835,540		1,022,000
100238461	BROOKHAVEN	GA		09/19/2025	7.500	165,544		240,000
100238462	ALTON BAY	NH		09/19/2025	7.500	413,916		550,000
100238463	LAVON	TX		09/19/2025	6.625	244,339		350,000
100238464	WAIANAE	HI		09/19/2025	7.500	403,445		520,000
100238465	BASKING RIDGE	NJ		09/19/2025	7.250	228,723		300,000
100238466	MIAMI	FL		09/19/2025	7.625	583,551		755,000
100238467	LAWRENCEVILLE	GA		09/19/2025	7.375	334,942		435,000
100238468	SALT LAKE CITY	UT		09/19/2025	7.250	193,767		258,000
100238469	OLD BRIDGE	NJ		09/19/2025	7.500	334,958		595,000
100238470	LYNCHBURG	VA		09/19/2025	7.500	235,228		254,000
100238471	KATY	TX		09/19/2025	6.990	269,135		450,000
100238472	RALEIGH	NC		09/19/2025	7.625	231,532		295,000
100238473	WAUWATOSA	WI		09/19/2025	6.990	251,788		330,000
100238474	SPRING	TX		09/19/2025	6.875	220,252		270,000
100238475	BLOOMFIELD	NJ		09/19/2025	7.250	263,824		345,000
100238476	CLEVELAND	TN		09/19/2025	7.125	199,923		260,000
100238477	RIPON	CA		09/19/2025	7.250	475,797		616,000
100238478	MANNING	SC		09/19/2025	7.500	337,187		391,000
100238479	LEWISVILLE	TX		09/19/2025	7.500	572,804		700,000
100238480	CAPE CORAL	FL		09/19/2025	7.250	195,998		291,000
100238481	LAS VEGAS	NV		09/19/2025	7.625	478,301		670,000
100238482	PLEASANTON	CA		09/19/2025	7.375	989,653		1,275,000
100238483	ATLANTA	GA		09/19/2025	7.125	1,066,730		1,375,000
100238484	LODI	CA		09/19/2025	7.500	366,042		514,000
100238485	DICKINSON	TX		09/19/2025	6.875	195,593		255,000
100238486	PROVIDENCE VILLAGE	TX		09/19/2025	7.125	270,368		355,000
100238487	PLAINSBORO	NJ		09/19/2025	6.990	216,893		298,000
100238488	LAKESIDE	AZ		09/19/2025	6.990	404,245		532,000
100238489	TRACY	CA		09/19/2025	7.625	615,870		775,000
100238490	WILLMAR	MN		09/19/2025	7.250	253,121		310,000
100238491	GULF BREEZE	FL		09/19/2025	7.625	219,856		267,000
100238492	VIAN	OK		09/19/2025	6.750	181,856		228,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238493	SODA SPRINGS	CA		09/19/2025	7.625	577,748		700,000
100238494	COLCHESTER	VT		09/19/2025	7.500	392,371		478,000
100238495	CHARLOTTE	NC		09/19/2025	6.500	237,649		340,000
100238496	LAS VEGAS	NV		09/19/2025	6.625	449,936		640,000
100238497	ASHLAND	OR		09/19/2025	7.250	606,945		799,000
100238498	VENICE	FL		09/19/2025	7.500	546,886		712,500
100238499	SAINT LOUIS	MO		09/19/2025	7.250	200,169		260,000
100238500	FRANKLIN PARK	NJ		09/19/2025	6.875	271,295		356,000
100238501	THE VILLAGES	FL		09/19/2025	7.625	297,475		345,000
100238502	DEARBORN	MI		09/19/2025	7.500	372,663		470,000
100238503	ORANGEVALE	CA		09/19/2025	7.250	432,528		580,000
100238504	SACRAMENTO	CA		09/19/2025	7.250	342,663		450,000
100238505	TACOMA	WA		09/19/2025	7.500	512,220		630,000
100238506	SAINT MARYS	GA		09/19/2025	7.375	210,279		271,000
100238507	MASON	OH		09/19/2025	7.375	252,959		307,000
100238508	LIGHTHOUSE POINT	FL		09/19/2025	7.500	755,832		815,000
100238509	LOS ANGELES	CA		09/19/2025	7.250	1,220,987		1,680,000
100238510	SACRAMENTO	CA		09/19/2025	7.500	380,172		490,000
100238511	LAKE STEVENS	WA		09/19/2025	7.625	677,318		770,000
100238512	COCOA BEACH	FL		09/19/2025	7.250	379,526		552,000
100238513	EVERETT	MA		09/19/2025	7.125	829,228		1,075,000
100238514	ROBBINSVILLE	NJ		09/19/2025	6.750	186,109		265,000
100238515	NOVI	MI		09/19/2025	6.875	283,263		351,000
100238516	COLORADO SPRINGS	CO		09/19/2025	7.625	446,976		550,000
100238517	TALLAHASSEE	FL		09/19/2025	7.625	273,331		330,000
100238518	WATERTOWN	WI		09/19/2025	7.250	186,192		250,000
100238519	JACKSONVILLE BEACH	FL		09/19/2025	7.625	187,312		202,000
100238520	ELK GROVE	CA		09/19/2025	7.500	392,034		510,000
100238521	MOUNT LAUREL	NJ		09/19/2025	6.990	293,246		391,000
100238522	LYNN HAVEN	FL		09/19/2025	6.990	218,872		299,000
100238523	CAPE MAY	NJ		09/19/2025	7.625	416,782		510,000
100238524	BROKEN ARROW	OK		09/19/2025	7.375	193,072		262,000
100238525	VALLEJO	CA		09/19/2025	7.625	477,601		580,000
100238526	PORTLAND	OR		09/19/2025	7.625	353,087		452,000
100238527	SAINT PAUL	MN		09/19/2025	6.500	199,728		290,000
100238528	MADISON	TN		09/19/2025	7.250	248,556		390,000
100238529	SURPRISE	AZ		09/19/2025	6.990	310,304		405,000
100238530	TEATICKET	MA		09/19/2025	7.500	501,623		650,000
100238531	CHARLOTTE	NC		09/19/2025	7.250	212,738		275,000
100238532	APACHE JUNCTION	AZ		09/19/2025	6.990	278,885		400,000
100238533	DALLAS	TX		09/19/2025	6.990	290,176		355,000
100238534	HARDINSBURG	KY		09/19/2025	7.500	210,091		260,000
100238535	PENN VALLEY	CA		09/19/2025	6.750	219,824		290,000
100238536	GENEVA	IL		09/19/2025	7.250	221,257		304,000
100238537	SOUTH JORDAN	UT		09/19/2025	6.500	373,978		500,000
100238538	BIG BEAR CITY	CA		09/19/2025	7.625	301,706		325,000
100238539	ALBRIGHTSVILLE	PA		09/19/2025	7.250	278,893		340,000
100238540	PEARLAND	TX		09/19/2025	6.750	250,323		340,000
100238541	KATY	TX		09/19/2025	6.875	298,283		413,000
100238542	INVERNESS	FL		09/19/2025	6.625	290,776		388,000
100238543	ROYSE CITY	TX		09/19/2025	6.875	234,649		325,000
100238544	SAINT LOUIS	MO		09/19/2025	7.625	292,075		380,000
100238545	ROSEMOUNT	MN		09/19/2025	6.750	227,373		336,000
100238546	GARLAND	TX		09/19/2025	7.500	207,690		255,000
100238547	MOUNT HOLLY	NJ		09/19/2025	6.990	350,076		456,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238548	PAGE	AZ		09/19/2025	7.125	392,462		435,000
100238549	HOUSTON	TX		09/19/2025	6.625	381,659		475,000
100238550	WALTHAM	MA		09/19/2025	7.250	648,199		905,000
100238551	SHERMAN	TX		09/19/2025	7.375	318,144		417,000
100238552	GALLATIN	TN		09/19/2025	6.875	305,064		412,000
100238553	KINGFIELD	ME		09/19/2025	7.250	581,999		760,000
100238554	HAYWARD	CA		09/19/2025	6.990	728,357		983,000
100238555	ARNOLD	CA		09/19/2025	6.875	512,628		575,000
100238556	SAINT LOUIS	MO		09/19/2025	7.250	224,268		303,000
100238557	NAPLES	FL		09/19/2025	7.125	306,792		400,000
100238558	SHOW LOW	AZ		09/19/2025	7.500	264,574		293,000
100238559	PLYMOUTH	MA		09/19/2025	7.250	476,838		625,000
100238560	BALTIMORE	MD		09/19/2025	7.500	264,417		285,000
100238561	FRISCO	TX		09/19/2025	7.625	636,816		775,000
100238562	FULLERTON	CA		09/19/2025	7.125	730,531		950,000
100238563	BRENTWOOD	CA		09/19/2025	7.250	734,940		960,000
100238564	HIAWATHA	KS		09/19/2025	7.500	193,070		235,000
100238565	WOODBRIDGE	VA		09/19/2025	7.375	337,391		435,000
100238566	SAINT LOUIS	MO		09/19/2025	7.250	224,007		292,000
100238567	RICHMOND	TX		09/19/2025	7.125	312,483		405,000
100238568	MONTARA	CA		09/19/2025	7.500	1,049,832		1,355,000
100238569	MARIETTA	PA		09/19/2025	7.375	202,853		253,000
100238570	BRYAN	TX		09/19/2025	7.250	193,336		234,000
100238571	HOLMES BEACH	FL		09/19/2025	7.500	503,287		700,000
100238572	CAMDEN	SC		09/19/2025	7.375	374,236		418,000
100238573	MYRTLE BEACH	SC		09/19/2025	7.375	423,513		517,900
100238574	WENTZVILLE	MO		09/19/2025	7.250	195,993		247,000
100238575	EDISON	NJ		09/19/2025	7.250	291,810		425,000
100238576	SARASOTA	FL		09/19/2025	7.375	303,449		385,500
100238577	EASLEY	SC		09/19/2025	7.625	231,960		280,000
100238578	BALTIMORE	MD		09/19/2025	7.250	326,027		429,000
100238579	FLAGSTAFF	AZ		09/19/2025	7.500	308,808		399,000
100238580	GAFFNEY	SC		09/19/2025	6.750	201,107		255,000
100238581	BULLARD	TX		09/19/2025	7.250	482,790		590,000
100238582	CORONA	CA		09/19/2025	7.500	769,889		930,500
100238583	ANNANDALE	VA		09/19/2025	7.625	439,185		575,000
100238584	STILLWATER	OK		09/19/2025	7.375	256,856		310,000
100238585	CHINO	CA		09/19/2025	7.125	611,566		795,000
100238586	ROCHESTER HILLS	MI		09/19/2025	7.375	272,341		413,000
100238587	ROCHESTER	MI		09/19/2025	7.625	218,242		282,000
100238588	FOREST	VA		09/19/2025	7.125	270,923		350,000
100238589	IRVINE	CA		09/19/2025	6.990	673,865		880,000
100238590	HOLLAND	MI		09/19/2025	7.250	261,830		336,000
100238591	CHARLOTTE	NC		09/19/2025	6.750	189,775		285,000
100238592	MALIBU	CA		09/19/2025	7.250	500,940		675,000
100238593	CLARKSVILLE	TN		09/19/2025	6.990	230,501		325,000
100238594	INDIANOLA	IA		09/19/2025	7.500	375,622		530,000
100238595	MUSKEGON	MI		09/19/2025	7.250	544,641		625,000
100238596	LEESBURG	VA		09/19/2025	6.875	632,143		826,000
100238597	MILLVILLE	DE		09/19/2025	6.750	474,002		630,000
100238598	SAINT GEORGE	UT		09/19/2025	7.375	459,737		610,000
100238599	SCHILLER PARK	IL		09/19/2025	7.500	201,617		260,000
100238600	BALTIMORE	MD		09/19/2025	7.500	310,757		410,000
100238601	PORT CLINTON	OH		09/19/2025	7.375	515,763		560,000
100238602	ALIQUIPPA	PA		09/19/2025	6.990	182,698		225,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238603	HAVRE DE GRACE	MD		09/19/2025	7.250	185,850		276,000
100238604	OCEAN CITY	NJ		09/19/2025	6.990	482,041		630,000
100238605	COLUMBUS	OH		09/19/2025	6.750	251,947		350,000
100238606	WOODSTOCK	GA		09/19/2025	7.125	205,792		395,000
100238607	KNOXVILLE	TN		09/19/2025	6.990	313,439		408,000
100238608	NEWBERRY	FL		09/19/2025	7.500	207,846		290,000
100238609	POCONO LAKE	PA		09/19/2025	7.125	269,206		402,000
100238610	YORK	ME		09/19/2025	6.990	611,446		800,000
100238611	PORT HUENEME	CA		09/19/2025	7.250	465,561		615,000
100238612	DUARTE	CA		09/19/2025	7.500	603,697		744,000
100238613	COLUMBUS	OH		09/19/2025	6.750	252,096		350,000
100238614	SAN MARCOS	CA		09/19/2025	6.990	433,498		565,000
100238615	EAST HARTFORD	CT		09/19/2025	6.990	281,050		365,000
100238616	FORT MILL	SC		09/19/2025	7.750	575,968		624,000
100238617	PLAISTOW	NH		09/19/2025	7.750	272,632		352,000
100238618	LEWISVILLE	TX		09/19/2025	6.750	339,481		460,000
100238619	WEST PALM BEACH	FL		09/19/2025	7.500	434,315		470,000
100238620	OAK RIDGE	TN		09/19/2025	7.375	225,627		307,000
100238621	CYPRESS	TX		09/19/2025	6.750	230,947		307,000
100238622	ALLEN	TX		09/19/2025	7.500	277,474		365,000
100238623	FORT WORTH	TX		09/19/2025	6.625	243,802		333,000
100238624	GRAND BLANC	MI		09/19/2025	6.990	325,974		455,000
100238625	SCRANTON	PA		09/19/2025	7.250	202,517		260,000
100238626	GAITHERSBURG	MD		09/19/2025	7.250	427,556		529,000
100238627	BALTIMORE	MD		09/19/2025	6.990	250,289		346,000
100238628	WALLA WALLA	WA		09/19/2025	6.990	258,863		417,900
100238629	PIONEER	CA		09/19/2025	6.990	312,303		385,000
100238630	FLOWERY BRANCH	GA		09/19/2025	7.375	284,474		369,000
100238631	FRAZIER PARK	CA		09/19/2025	6.990	245,754		320,000
100238632	RIVERSIDE	CA		09/19/2025	6.875	420,743		670,000
100238633	VIRGINIA BEACH	VA		09/19/2025	6.875	474,460		621,000
100238634	VILLAS	NJ		09/19/2025	7.375	388,156		480,000
100238635	MURRIETA	CA		09/19/2025	7.250	466,479		650,000
100238636	OLYMPIA	WA		09/19/2025	7.375	412,954		505,000
100238637	GALVESTON	TX		09/19/2025	7.500	375,092		405,000
100238638	LYNNWOOD	WA		09/19/2025	6.990	540,502		705,000
100238639	SAN FRANCISCO	CA		09/19/2025	6.990	1,125,144		1,704,000
100238640	RANCHO CORDOVA	CA		09/19/2025	7.500	261,885		351,000
100238641	SAINT AUGUSTINE	FL		09/19/2025	7.250	260,163		338,000
100238642	GREENSBORO	NC		09/19/2025	7.750	268,497		325,000
100238643	PHILADELPHIA	PA		09/19/2025	7.500	225,344		310,000
100238644	CELINA	TX		09/19/2025	6.500	292,816		424,000
100238645	HEWLETT	NY		09/19/2025	7.250	693,658		900,000
100238646	LAS VEGAS	NV		09/19/2025	6.625	259,113		368,000
100238647	MISSION VIEJO	CA		09/19/2025	6.875	370,436		547,500
100238648	VAN NUYS	CA		09/19/2025	7.375	686,655		830,000
100238649	LAKE GENEVA	WI		09/19/2025	7.125	214,052		280,000
100238650	OCEAN CITY	MD		09/19/2025	7.250	271,049		352,500
100238651	SPRING	TX		09/19/2025	7.375	338,581		413,000
100238652	ROSEVILLE	CA		09/19/2025	6.990	351,387		430,000
100238653	PHILADELPHIA	PA		09/19/2025	6.990	192,445		260,000
100238654	NEWPORT BEACH	CA		09/19/2025	7.375	1,036,225		1,332,500
100238655	SAINT PAUL	MN		09/19/2025	6.875	200,111		283,000
100238656	WILMINGTON	DE		09/19/2025	7.125	335,624		480,000
100238657	NASHVILLE	TN		09/19/2025	7.500	248,583		304,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238658	AFTON	OK		09/19/2025	7.250	429,834		550,000
100238659	LEWISTON	ID		09/19/2025	7.250	612,028		790,000
100238660	YUBA CITY	CA		09/19/2025	7.250	422,811		630,000
100238661	SAN FRANCISCO	CA		09/19/2025	7.250	1,163,761		1,500,000
100238662	AURORA	CO		09/19/2025	6.875	444,155		585,000
100238663	LEWISVILLE	TX		09/19/2025	6.990	297,423		395,000
100238664	ATLANTA	GA		09/19/2025	7.500	362,134		410,000
100238665	SEATTLE	WA		09/22/2025	7.625	1,119,506		1,396,000
100238666	LEESPORT	PA		09/22/2025	7.250	291,301		530,000
100238668	PALM SPRINGS	CA		09/22/2025	7.375	239,679		390,000
100238669	BELLEFONTE	PA		09/22/2025	8.125	213,805		255,000
100238670	LAS VEGAS	NV		09/22/2025	7.375	1,660,174		2,000,000
100238671	BRIDGEWATER	NJ		09/22/2025	7.375	210,590		472,000
100238672	DORAL	FL		09/22/2025	7.750	903,052		1,140,000
100238673	HENDERSON	NV		09/22/2025	8.250	369,106		455,000
100238674	LINDEN	NJ		09/22/2025	7.375	569,415		685,000
100238675	NATIONAL CITY	CA		09/22/2025	6.750	488,346		960,000
100238676	BAY POINT	CA		09/22/2025	8.125	125,918		415,000
100238677	MENIFEE	CA		09/22/2025	7.250	395,354		550,000
100238678	WEST PALM BEACH	FL		09/22/2025	7.375	675,309		900,000
100238680	SAINT CHARLES	IL		09/22/2025	8.875	1,137,407		1,395,000
100238682	LAS VEGAS	NV		09/22/2025	7.375	910,669		1,100,000
100238683	CELINA	TX		09/22/2025	7.250	957,496		1,185,000
100238684	SHOW LOW	AZ		09/22/2025	7.375	446,383		545,000
100238685	MALIBU	CA		09/22/2025	7.750	3,008,602		3,825,000
100238686	ZEBULON	NC		09/22/2025	7.375	488,213		590,000
100238687	WILLIMANTIC	CT		09/22/2025	7.875	159,966		235,000
100238688	MERCER ISLAND	WA		09/22/2025	8.250	1,128,304		1,650,000
100238689	BOSTON	MA		09/22/2025	6.875	889,502		1,450,000
100238691	CHESTER	VA		09/22/2025	7.125	285,674		365,000
100238692	LOWELL	MA		09/22/2025	7.250	259,746		445,000
100238693	MILTON	GA		09/22/2025	6.750	1,073,309		2,150,000
100238694	WAYNESBORO	VA		09/22/2025	8.875	185,536		272,000
100238695	RIO LINDA	CA		09/22/2025	7.625	422,428		540,000
100238696	MONTGOMERY	TX		09/22/2025	6.750	656,046		840,000
100238697	KIHEI	HI		09/22/2025	7.375	439,217		580,000
100238698	SACRAMENTO	CA		09/22/2025	7.250	732,626		1,256,000
100238699	KIHEI	HI		09/22/2025	7.625	510,948		715,000
100238700	GILROY	CA		09/22/2025	7.500	804,533		975,000
100238701	COLUMBIA	SC		09/22/2025	7.250	188,692		255,000
100238702	CARSON	CA		09/22/2025	7.250	545,749		710,000
100238703	OAKLAND	CA		09/22/2025	7.000	489,558		590,000
100238704	LOS ANGELES	CA		09/22/2025	6.990	2,566,767		6,250,000
100238705	SAN DIEGO	CA		09/22/2025	7.250	1,531,119		1,775,000
100238706	SCOTTSDALE	AZ		09/22/2025	8.000	266,175		283,000
100238707	PHOENIX	AZ		09/22/2025	6.875	133,366		180,000
100238708	JACKSONVILLE	FL		09/22/2025	7.375	288,297		363,000
100238709	CHICAGO	IL		09/22/2025	6.875	740,621		1,100,000
100238710	PEARLAND	TX		09/22/2025	7.875	318,938		405,000
100238711	SPICEWOOD	TX		09/22/2025	8.125	704,146		750,000
100238712	PLANO	TX		09/22/2025	7.375	1,176,000		1,400,000
100238713	WEST JORDAN	UT		09/22/2025	6.875	384,107		505,000
100238714	CLOVERDALE	CA		09/22/2025	7.000	452,199		590,000
100238715	EVERGREEN	CO		09/22/2025	7.750	420,000		945,000
100238716	DALLAS	TX		09/22/2025	7.500	478,628		580,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238717	PROVO	UT		09/22/2025	7.125	471,367		780,000
100238718	CHICAGO	IL		09/22/2025	7.875	130,200		155,000
100238719	VALENCIA	CA		09/22/2025	7.375	1,853,746		2,100,000
100238720	TAMPA	FL		09/22/2025	7.875	514,266		574,000
100238721	CASTLE ROCK	CO		09/22/2025	7.125	498,645		640,000
100238722	FRESNO	CA		09/22/2025	8.250	252,000		343,000
100238723	NAPA	CA		09/22/2025	6.625	239,027		430,000
100238724	BAKERSFIELD	CA		09/22/2025	6.750	521,046		750,000
100238725	LYNNWOOD	WA		09/22/2025	6.750	550,239		825,000
100238726	MEREDITH	NH		09/22/2025	7.375	366,365		477,000
100238727	LAS VEGAS	NV		09/22/2025	7.375	290,804		425,000
100238728	WARREN	MI		09/22/2025	7.500	195,667		250,000
100238729	ARLINGTON	TX		09/22/2025	7.250	329,293		425,000
100238730	OCEANSIDE	CA		09/22/2025	8.750	348,039		430,000
100238731	DORAL	FL		09/22/2025	7.125	1,498,486		2,080,000
100238732	JUPITER	FL		09/22/2025	7.250	488,061		605,000
100238733	HUNTERSVILLE	NC		09/22/2025	7.875	507,306		655,000
100238734	MANCHESTER	NH		09/22/2025	7.750	588,261		760,000
100238735	OREFIELD	PA		09/22/2025	8.000	506,692		670,000
100238736	NASHVILLE	TN		09/22/2025	6.750	412,360		570,000
100238737	MEMPHIS	TN		09/22/2025	6.875	100,430		165,000
100238738	ADAIR VILLAGE	OR		09/22/2025	7.500	362,339		440,000
100238739	LEESBURG	VA		09/22/2025	7.125	1,341,381		1,740,000
100238740	MESA	AZ		09/22/2025	7.750	887,767		1,090,000
100238741	LAREDO	TX		09/22/2025	7.875	601,792		733,200
100238742	SILVERTHORNE	CO		09/22/2025	7.875	220,981		289,000
100238743	GATLINBURG	TN		09/22/2025	6.875	500,733		840,000
100238744	ROWLETT	TX		09/22/2025	6.750	981,678		1,200,000
100238745	TAMPA	FL		09/22/2025	7.375	326,336		420,000
100238746	BOCA RATON	FL		09/22/2025	7.000	561,705		850,000
100238747	DENVER	CO		09/22/2025	7.250	639,324		1,185,000
100238748	PHOENIX	AZ		09/22/2025	7.250	848,256		1,182,000
100238749	SPRINGFIELD	MA		09/22/2025	7.125	202,159		280,000
100238750	LAS VEGAS	NV		09/22/2025	9.500	484,659		650,000
100238751	LA HABRA	CA		09/22/2025	7.250	713,935		880,000
100238752	CARLSBAD	CA		09/22/2025	6.875	1,065,677		2,100,000
100238753	AUBURN	WA		09/22/2025	7.375	469,114		565,000
100238754	DALLAS	TX		09/22/2025	7.250	593,883		730,000
100238755	VISTA	CA		09/22/2025	7.125	932,852		1,075,000
100238756	SONOMA	CA		09/22/2025	6.750	641,154		975,000
100238757	LAFAYETTE HILL	PA		09/22/2025	7.500	325,595		395,000
100238758	OLD ORCHARD BEACH	ME		09/22/2025	6.750	613,822		850,000
100238759	SANTA CLARA	CA		09/22/2025	7.250	1,444,193		1,630,000
100238760	TUCSON	AZ		09/22/2025	6.875	184,638		1,040,000
100238761	TEMPE	AZ		09/22/2025	7.375	410,945		510,000
100238762	POWAY	CA		09/22/2025	7.000	2,006,343		2,600,000
100238763	SOUTH GATE	CA		09/22/2025	7.125	607,886		750,000
100238764	GILBERT	AZ		09/22/2025	7.375	466,287		570,000
100238765	NAPLES	FL		09/22/2025	7.500	445,265		535,000
100238766	SARASOTA	FL		09/22/2025	7.500	935,659		1,175,000
100238767	OVERGAARD	AZ		09/22/2025	7.250	276,906		395,000
100238768	MYRTLE BEACH	SC		09/22/2025	7.500	423,204		550,000
100238769	ELLENWOOD	GA		09/22/2025	7.625	187,864		230,000
100238770	APOPKA	FL		09/22/2025	7.875	436,000		544,000
100238771	PALM HARBOR	FL		09/22/2025	7.750	680,976		794,000

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100238772	SALYERSVILLE	KY		09/22/2025	7.375	410,133		500,000
100238773	SOUTH LAKE TAHOE	CA		09/23/2025	7.625	476,411		575,000
100238774	TOBYHANNA	PA		09/23/2025	7.490	286,024		365,000
100238775	ELLIJAY	GA		09/23/2025	7.625	618,144		833,000
100238776	PEARSON	WI		09/23/2025	6.875	365,496		505,000
100238777	SAINT LOUIS	MO		09/23/2025	7.375	274,414		350,000
100238778	REDMOND	OR		09/23/2025	6.875	312,458		406,600
100238779	SODDY DAISY	TN		09/23/2025	7.625	686,077		840,000
100238780	LELAND	NC		09/23/2025	5.750	184,391		265,000
100238781	SALINAS	CA		09/23/2025	7.125	551,064		780,000
100238782	HARPERS FERRY	WV		09/23/2025	7.125	244,263		320,000
100238783	BIG BEAR LAKE	CA		09/23/2025	6.750	292,121		475,000
100238784	DAWSONVILLE	GA		09/23/2025	7.000	329,326		405,000
100238785	SAN FRANCISCO	CA		09/23/2025	6.750	316,159		470,000
100238786	DOVER	DE		09/23/2025	7.750	436,365		470,000
100238787	GREENACRES	FL		09/23/2025	7.625	327,271		455,000
100238788	SPOKANE	WA		09/23/2025	7.625	276,043		335,000
100238789	TOMBALL	TX		09/23/2025	8.125	629,468		759,000
100238790	WAKE FOREST	NC		09/23/2025	5.750	233,172		347,000
100238791	ROME	GA		09/23/2025	5.750	169,215		244,000
100238792	FLOURTOWN	PA		09/23/2025	7.000	383,414		518,000
100238793	FREELAND	WA		09/23/2025	6.750	411,392		675,000
100238794	CHICAGO	IL		09/23/2025	7.000	298,520		385,000
100238795	SAN DIEGO	CA		09/23/2025	6.875	609,720		860,000
100238796	LEWES	DE		09/23/2025	7.490	617,344		869,000
100238797	KATY	TX		09/23/2025	7.500	226,517		298,000
100238798	MIDLOTHIAN	VA		09/23/2025	6.990	320,149		445,000
100238799	STERLING	VA		09/23/2025	6.875	398,800		540,000
100238800	MUKILTEO	WA		09/23/2025	7.375	791,598		970,000
100238801	ANAHEIM	CA		09/23/2025	6.874	777,313		1,010,000
100238802	BOSTON	MA		09/23/2025	6.750	455,640		703,000
100238803	WILMINGTON	NC		09/23/2025	7.375	244,809		298,000
100238804	LAS VEGAS	NV		09/23/2025	6.750	311,776		441,000
100238805	LAS VEGAS	NV		09/23/2025	7.250	473,526		575,000
100238806	CAROLINA BEACH	NC		09/23/2025	6.990	405,210		525,000
100238807	MURFREESBORO	TN		09/23/2025	6.500	233,764		357,000
100238808	BONITA SPRINGS	FL		09/23/2025	7.875	608,477		770,000
100238809	HIGHLANDS RANCH	CO		09/23/2025	7.375	461,104		565,000
100238810	CHICAGO	IL		09/23/2025	7.250	535,843		710,000
100238811	GLENDALE	CA		09/23/2025	7.750	548,378		660,000
100238812	HENDERSON	NV		09/23/2025	6.750	443,280		600,000
100238813	GARDEN CITY	UT		09/23/2025	6.625	819,260		1,250,000
100238814	CLARKSVILLE	TN		09/23/2025	7.490	371,114		446,000
100238815	ROCHESTER	MI		09/23/2025	6.990	249,713		331,000
100238816	TUCSON	AZ		09/23/2025	7.125	299,263		365,000
100238817	ASOTIN	WA		09/23/2025	6.750	250,391		325,000
100238818	LONGWOOD	FL		09/23/2025	6.750	334,372		435,000
100238819	LAKE SAINT LOUIS	MO		09/23/2025	6.750	236,799		335,000
100238820	SUN CITY WEST	AZ		09/23/2025	6.624	280,667		445,000
100238821	HARDIN	MT		09/23/2025	7.624	174,790		237,000
100238822	TEMECULA	CA		09/23/2025	6.875	635,593		835,000
100238823	ELK GROVE	CA		09/23/2025	6.500	417,437		555,000
100238824	RANCHO MISSION VIEJO	CA		09/23/2025	7.500	708,389		980,000
100238825	SPOKANE	WA		09/23/2025	6.499	251,677		330,000
100238826	CARPENTERSVILLE	IL		09/23/2025	7.500	245,939		340,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238827	FEDERAL WAY	WA		09/23/2025	6.999	452,385		590,000
100238828	LIBERTY	MO		09/23/2025	7.375	279,316		345,000
100238829	GROTTOES	VA		09/23/2025	7.250	257,790		334,000
100238830	LAKEWAY	TX		09/23/2025	6.999	488,555		635,000
100238831	LAKE WORTH	FL		09/23/2025	6.990	301,217		420,000
100238832	NACHES	WA		09/23/2025	7.250	380,106		515,000
100238833	ARDEN	NC		09/23/2025	5.750	211,203		301,000
100238834	HENDERSONVILLE	TN		09/23/2025	6.875	224,080		358,000
100238835	CAPE CORAL	FL		09/23/2025	7.375	295,948		371,000
100238836	BAKERSFIELD	CA		09/23/2025	7.375	310,352		410,000
100238837	TACOMA	WA		09/23/2025	7.625	352,721		485,000
100238838	HANOVER	PA		09/23/2025	7.124	153,887		209,000
100238839	MIDLOTHIAN	VA		09/23/2025	7.750	366,515		445,000
100238840	LONGS	SC		09/23/2025	7.125	264,917		348,000
100238841	KANSAS CITY	MO		09/23/2025	6.750	291,352		380,000
100238842	WENTZVILLE	MO		09/23/2025	7.625	259,204		335,000
100238843	DALLAS	TX		09/23/2025	7.250	239,035		319,000
100238844	LONG BEACH	CA		09/23/2025	7.250	552,115		765,000
100238845	PLEASANT GROVE	UT		09/23/2025	7.000	471,782		576,500
100238846	KILLEEN	TX		09/23/2025	7.490	277,475		380,000
100238847	OAKLAND	CA		09/23/2025	7.500	622,453		910,000
100238848	WINTER SPRINGS	FL		09/23/2025	7.490	250,443		322,000
100238849	CARY	NC		09/23/2025	6.875	320,815		525,000
100238850	SPERRYVILLE	VA		09/23/2025	7.375	601,834		730,000
100238851	TUCSON	AZ		09/23/2025	7.250	659,357		850,000
100238852	GILBERT	AZ		09/23/2025	7.375	415,229		510,000
100238853	SANTA CLARITA	CA		09/23/2025	7.125	275,283		382,000
100238854	MOUNT VERNON	WA		09/23/2025	7.250	439,888		570,000
100238855	LAS VEGAS	NV		09/23/2025	7.500	451,553		570,000
100238856	GOODYEAR	AZ		09/23/2025	6.500	434,164		539,000
100238857	DEL VALLE	TX		09/23/2025	6.625	256,397		340,000
100238858	DAYTON	OH		09/23/2025	7.375	333,073		415,000
100238859	SOUTH LAKE TAHOE	CA		09/23/2025	6.875	443,078		617,000
100238860	INDIAN TRAIL	NC		09/23/2025	7.625	428,569		520,000
100238861	SHAKOPEE	MN		09/23/2025	7.625	248,302		300,000
100238862	CHICAGO	IL		09/23/2025	7.625	623,951		760,000
100238863	SULPHUR	OK		09/23/2025	7.000	267,774		335,000
100238864	NORTHLAKE	TX		09/23/2025	6.875	340,104		415,000
100238865	MANTECA	CA		09/23/2025	6.625	506,192		630,000
100238866	ABILENE	TX		09/23/2025	7.375	239,808		295,000
100238867	LAKE HAVASU CITY	AZ		09/23/2025	6.875	265,871		356,000
100238868	VISALIA	CA		09/23/2025	6.750	275,534		340,000
100238869	WESTMINSTER	CO		09/23/2025	7.375	531,973		779,000
100238870	EDINBURG	TX		09/23/2025	6.750	252,698		330,000
100238871	EDGEWATER	FL		09/23/2025	8.250	275,506		327,500
100238872	BRADENTON	FL		09/23/2025	6.375	556,650		736,000
100238873	BILLINGS	MT		09/23/2025	7.625	354,617		430,000
100238874	HAPPY JACK	AZ		09/23/2025	7.125	327,975		430,000
100238875	AUSTIN	TX		09/23/2025	7.125	409,867		710,000
100238876	HUDSON	FL		09/23/2025	6.500	293,914		365,000
100238877	LAKEWOOD	NJ		09/23/2025	7.125	638,569		835,000
100238878	MANASSAS PARK	VA		09/23/2025	7.000	369,470		460,000
100238879	ALBUQUERQUE	NM		09/23/2025	7.500	337,274		405,000
100238880	REXBURG	ID		09/23/2025	6.990	331,822		440,000
100238881	LAS VEGAS	NV		09/23/2025	6.875	244,845		322,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100238882	DURHAM	NC		09/23/2025	6.990	319,041		450,000
100238883	PRESCOTT VALLEY	AZ		09/23/2025	6.875	283,739		370,000
100238884	CHANDLER	AZ		09/23/2025	6.990	377,969		524,000
100238885	AURORA	CO		09/23/2025	6.500	382,812		585,000
100238886	MARANA	AZ		09/23/2025	7.000	283,121		375,000
100238887	PALMETTO	FL		09/23/2025	7.125	563,428		785,000
100238888	STATESVILLE	NC		09/23/2025	7.375	562,778		850,000
100238889	SACRAMENTO	CA		09/23/2025	6.875	286,463		490,000
100238890	THE VILLAGES	FL		09/23/2025	7.375	250,784		320,000
100238891	PHOENIX	AZ		09/23/2025	7.125	590,350		825,000
100238892	OCALA	FL		09/23/2025	7.500	431,620		521,000
100238893	FRESNO	CA		09/23/2025	6.875	305,835		400,000
100238894	LAKELAND	FL		09/23/2025	6.000	219,182		307,000
100238895	COATESVILLE	IN		09/23/2025	7.250	503,019		630,000
100238896	FERNDALE	MI		09/23/2025	6.500	289,538		380,000
100238897	OAK ISLAND	NC		09/23/2025	6.990	410,407		615,000
100238898	DYER	IN		09/23/2025	8.500	186,794		290,000
100238899	KNIGHTDALE	NC		09/23/2025	6.375	289,593		362,500
100238900	ARNOLD	CA		09/23/2025	6.745	262,377		369,000
100238901	NOKOMIS	FL		09/23/2025	7.250	295,008		380,000
100238902	CLEARWATER	FL		09/23/2025	6.375	437,631		578,000
100238903	PENSACOLA	FL		09/23/2025	7.375	330,169		433,500
100238904	DALTON	GA		09/23/2025	6.875	242,690		315,000
100238905	HILTON HEAD ISLAND	SC		09/23/2025	6.875	323,781		435,000
100238906	HUDDLESTON	VA		09/23/2025	7.750	574,128		702,000
100238907	MANASSAS	VA		09/23/2025	6.750	258,808		341,000
100238908	PARRISH	FL		09/23/2025	6.625	230,582		284,000
100238909	BUMPASS	VA		09/23/2025	6.875	323,988		433,000
100238910	BLAIRSVILLE	GA		09/23/2025	7.375	348,727		450,000
100238911	BETHLEHEM	GA		09/23/2025	6.750	307,749		400,000
100238912	APOLLO BEACH	FL		09/23/2025	6.625	296,555		375,000
100238913	EAGLE	ID		09/23/2025	7.500	454,804		560,000
100238914	WEST PALM BEACH	FL		09/23/2025	6.990	433,630		650,000
100238915	PLAIN CITY	OH		09/23/2025	6.875	288,486		428,000
100238916	LONG BEACH	CA		09/23/2025	7.250	311,036		379,999
100238917	SHENANDOAH	PA		09/23/2025	7.875	202,502		254,500
100238918	RIVIERA BEACH	FL		09/23/2025	7.375	244,692		355,000
100238919	TOWNSEND	DE		09/23/2025	6.625	319,274		429,000
100238920	PRESCOTT	AZ		09/23/2025	6.624	399,896		595,000
100238921	NORTHRIDGE	CA		09/23/2025	6.875	449,277		585,000
100238922	GARNER	NC		09/23/2025	6.499	279,234		415,000
100238923	VENICE	FL		09/23/2025	7.250	260,263		313,326
100238924	HOUSTON	TX		09/23/2025	6.750	232,292		302,500
100238925	HARRISON	NJ		09/23/2025	6.750	659,210		870,000
100238926	SALINAS	CA		09/23/2025	6.750	526,441		650,000
100238927	LYNDEN	WA		09/23/2025	6.999	750,668		985,000
100238928	VIRGINIA BEACH	VA		09/23/2025	7.250	209,658		314,000
100238929	LINCOLN	NE		09/23/2025	6.250	148,058		202,500
100238930	KENNESAW	GA		09/23/2025	6.499	312,327		413,000
100238931	LEHI	UT		09/23/2025	6.624	488,838		650,000
100238932	OAK ISLAND	NC		09/23/2025	6.990	411,821		570,000
100238933	MERCED	CA		09/23/2025	6.624	325,311		429,000
100238934	KENNESAW	GA		09/23/2025	6.750	277,314		365,000
100238935	SAINT SIMONS ISLAND	GA		09/23/2025	7.250	459,266		560,000
100238936	VISTA	CA		09/23/2025	7.125	434,182		540,000

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	2	3					Additional	
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100238937	CEDAR PARK	TX		09/23/2025	6.750	242,349		328,000
100238938	PRESCOTT VALLEY	AZ		09/23/2025	6.624	512,118		675,000
100238939	FOLSOM	CA		09/23/2025	6.875	441,058		585,000
100238940	LATHROP	CA		09/23/2025	6.750	558,416		735,000
100238941	VAN ALSTYNE	TX		09/23/2025	6.750	280,975		346,000
100238942	WOODLAND PARK	CO		09/23/2025	6.625	505,324		800,000
100238943	PALM BEACH GARDENS	FL		09/23/2025	6.750	518,607		680,000
100238944	CYPRESS	TX		09/23/2025	5.500	300,019		418,000
100238945	HOUSTON	TX		09/23/2025	5.875	245,940		350,000
100238946	RESEDA	CA		09/23/2025	6.990	711,867		1,010,000
100238947	PARKER	CO		09/23/2025	6.625	520,348		762,000
100238948	CANTON	MA		09/23/2025	6.750	273,399		358,000
100238949	LITTLE RIVER	SC		09/23/2025	6.490	273,560		372,580
100238950	MODESTO	CA		09/23/2025	6.750	353,005		540,000
100238951	HOUSTON	TX		09/23/2025	6.750	327,365		405,000
100238952	LINCOLN	CA		09/23/2025	6.750	341,611		496,000
100238953	TEMPLE	TX		09/23/2025	6.875	302,185		395,000
100238954	OLD TOWN	FL		09/23/2025	6.875	424,134		560,000
100238955	BALTIMORE	MD		09/23/2025	6.875	250,994		345,000
100238956	WEST DOVER	VT		09/23/2025	6.990	526,323		700,000
100238957	CANYON COUNTRY	CA		09/23/2025	6.990	273,925		375,000
100238958	SAN DIEGO	CA		09/23/2025	6.990	321,535		415,000
100238959	HOUSTON	TX		09/23/2025	6.990	326,326		450,000
100238960	NORTH MYRTLE BEACH	SC		09/23/2025	7.000	333,469		455,000
100238961	GRANVILLE	OH		09/23/2025	6.990	326,222		400,000
100238962	MARMORA	NJ		09/23/2025	6.990	256,143		380,000
100238963	HAVRE DE GRACE	MD		09/23/2025	7.000	314,155		405,000
100238964	EAST STROUDSBURG	PA		09/23/2025	6.990	343,723		420,000
100238965	ARVADA	CO		09/23/2025	7.000	354,353		540,000
100238966	FRESNO	CA		09/23/2025	7.000	430,387		602,000
100238967	CARMEL	IN		09/23/2025	7.000	274,571		395,000
100238968	CAMDEN WYOMING	DE		09/23/2025	7.125	314,794		410,000
100238969	ISLAMORADA	FL		09/23/2025	7.125	499,203		650,000
100238970	HEBER SPRINGS	AR		09/23/2025	7.125	502,617		727,000
100238971	PROVO	UT		09/23/2025	7.125	356,867		463,000
100238972	LA QUINTA	CA		09/23/2025	7.250	537,640		704,000
100238973	GIBSONVILLE	NC		09/23/2025	7.250	424,261		525,000
100238974	CAPE CORAL	FL		09/23/2025	7.125	529,307		684,000
100238975	BRISTOL	CT		09/23/2025	7.125	292,799		397,000
100238976	ELLIJAY	GA		09/23/2025	7.250	517,335		645,000
100238977	WILMINGTON	NC		09/23/2025	7.250	555,702		714,000
100238978	TAYLORS ISLAND	MD		09/23/2025	7.250	620,855		758,000
100238979	PRESCOTT	AZ		09/23/2025	7.250	314,896		410,000
100238980	BAKERSFIELD	CA		09/23/2025	7.250	401,922		520,000
100238981	ATLANTIC CITY	NJ		09/23/2025	7.125	249,669		325,000
100238982	BAKERSFIELD	CA		09/23/2025	7.250	401,858		530,000
100238983	BURNHAM	ME		09/23/2025	7.250	255,657		307,000
100238984	BAKERSFIELD	CA		09/23/2025	7.250	402,359		525,000
100238985	TEMPLE	TX		09/23/2025	7.250	294,372		390,000
100238986	CHATTANOOGA	TN		09/23/2025	7.375	297,750		412,000
100238987	WARWICK	RI		09/23/2025	7.325	240,943		358,000
100238988	ORLANDO	FL		09/23/2025	7.375	547,938		665,000
100238989	GRANBURY	TX		09/23/2025	7.375	425,992		600,000
100238990	POOLER	GA		09/23/2025	7.375	340,205		440,000
100238991	LITTLE EGG HARBOR TWP	NJ		09/23/2025	7.375	574,522		737,500

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100238992	VACAVILLE	CA		09/23/2025	7.500	480,902		580,000
100238993	POOLESVILLE	MD		09/23/2025	7.375	477,524		760,000
100238994	PUNTA GORDA	FL		09/23/2025	7.625	325,574		445,180
100238995	SAINT PETERSBURG	FL		09/23/2025	7.375	287,263		355,000
100238996	TOBYHANNA	PA		09/23/2025	7.500	267,910		325,000
100238997	PORTSMOUTH	RI		09/23/2025	7.875	580,105		750,000
100238998	RICHMOND	VA		09/23/2025	7.500	283,359		354,000
100238999	MEDFORD	MA		09/23/2025	6.875	457,819		615,000
100239000	SANDPOINT	ID		09/23/2025	7.375	573,750		990,000
100239001	BEAVERTON	OR		09/23/2025	6.875	632,426		900,000
100239002	THE VILLAGES	FL		09/23/2025	7.625	257,385		350,000
100239003	MONTPELIER	VT		09/23/2025	6.750	251,643		345,000
100239004	CHARLOTTE	NC		09/23/2025	6.875	452,592		665,000
100239005	RALEIGH	NC		09/23/2025	6.750	301,341		396,000
100239006	MCKINNEY	TX		09/23/2025	6.999	440,302		580,000
100239007	DE SOTO	KS		09/23/2025	7.125	243,317		350,000
100239008	LONG BEACH	CA		09/23/2025	6.624	643,579		875,000
100239010	MOUNT AIRY	MD		09/29/2025	7.625	26,160		840,000
100239012	DEMOTTE	IN		09/29/2025	8.500	123,950		435,177
100239013	EAST BRUNSWICK	NJ		09/29/2025	8.500	231,395		806,000
100239017	HUDSON	NH		09/29/2025	8.750	102,848		493,800
100239018	SACRAMENTO	CA		09/29/2025	7.625	107,477		841,000
100239019	CANTON	MI		09/29/2025	8.125	78,572		355,000
100239020	CARLSBAD	CA		09/29/2025	7.750	109,245		1,810,774
100239021	SEDALIA	MO		09/29/2025	11.875	41,927		226,000
100239022	SURPRISE	AZ		09/29/2025	10.000	135,644		540,000
100239025	SEDALIA	MO		09/29/2025	9.375	56,467		310,000
100239026	SAN ANTONIO	TX		09/29/2025	8.125	69,207		355,843
100239027	GREENSBORO	NC		09/29/2025	8.250	104,910		677,285
100239029	SAN JUAN BAUTISTA	CA		09/29/2025	8.250	274,886		1,400,000
100239031	MERIDIAN	ID		09/29/2025	8.000	167,732		942,513
100239034	FAYETTEVILLE	GA		09/29/2025	8.875	67,983		710,638
100239036	BOERNE	TX		09/29/2025	8.500	237,258		805,000
100239037	BELLEVILLE	NJ		09/29/2025	9.125	75,243		598,708
100239038	CAMBRIDGE	MN		09/29/2025	8.875	104,947		332,721
100239040	OXNARD	CA		09/29/2025	8.750	83,843		787,551
100239044	BENSENVILLE	IL		09/29/2025	8.875	66,984		390,425
100239047	DOVER	DE		09/29/2025	8.875	73,175		487,000
100239052	LAWRENCEBURG	TN		09/29/2025	6.750	122,428		469,520
100239053	LYNNWOOD	WA		09/29/2025	8.675	157,410		1,331,682
100239057	KANSAS CITY	MO		09/29/2025	9.175	52,283		540,171
100239059	LEESBURG	VA		09/29/2025	6.900	69,448		652,227
100239060	RICHMOND	VA		09/29/2025	9.050	31,482		259,013
100239061	MULLICA HILL	NJ		09/29/2025	8.075	90,896		740,215
100239062	ELK GROVE	CA		09/29/2025	7.150	91,917		585,134
100239065	COMPTON	CA		09/29/2025	6.400	76,598		664,549
100239068	LAS VEGAS	NV		09/29/2025	6.900	64,727		737,953
100239073	TAMPA	FL		09/29/2025	7.525	81,557		430,848
100239074	WHITTIER	CA		09/29/2025	7.275	209,367		799,975
100239075	NEW PALESTINE	IN		09/29/2025	8.925	47,223		310,056
100239076	NEWTOWN	PA		09/29/2025	6.525	137,876		616,411
100239079	LAS VEGAS	NV		09/29/2025	10.250	35,746		717,986
100239081	ANN ARBOR	MI		09/29/2025	8.775	102,130		445,874
100239083	BROADLANDS	VA		09/29/2025	11.750	311,349		825,000
100239087	GREENWOOD	SC		09/29/2025	6.900	35,746		151,315

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100239089	ATLANTA	GA		09/29/2025	9.125	153,756		585,542
100239094	LAKE SAINT LOUIS	MO		09/29/2025	9.175	26,235		256,549
100239095	SACRAMENTO	CA		09/29/2025	8.700	71,491		437,005
100239096	FOUNTAIN VALLEY	CA		09/29/2025	7.400	142,982		1,524,642
100239099	PORT MATILDA	PA		09/29/2025	8.675	41,976		702,733
100239100	TUCSON	AZ		09/29/2025	7.325	63,831		262,728
100239102	PHOENIX	AZ		09/29/2025	7.275	98,127		489,592
100239103	CHESTERTON	IN		09/29/2025	7.325	125,997		642,435
100239108	DESERT HOT SPRINGS	CA		09/29/2025	8.450	80,467		413,781
100239109	MAPLE GROVE	MN		09/29/2025	9.713	39,420		450,840
100239112	SANFORD	FL		09/29/2025	12.200	102,841		375,000
100239115	GREENVILLE	RI		09/29/2025	7.900	96,784		499,201
100239117	VACAVILLE	CA		09/29/2025	7.775	51,065		602,525
100239118	HOLLYWOOD	FL		09/29/2025	10.625	78,686		405,000
100239121	KNOXVILLE	TN		09/29/2025	10.600	50,708		361,241
100239126	TACOMA	WA		09/29/2025	7.625	25,251		410,223
100239129	SAN DIEGO	CA		09/29/2025	7.200	199,154		708,378
100239140	ALPHARETTA	GA		09/29/2025	6.350	221,351		1,000,000
100239141	FLOSSMOOR	IL		09/29/2025	10.575	117,450		496,125
100239145	COOS BAY	OR		09/29/2025	9.025	52,392		317,368
100239146	ALBUQUERQUE	NM		09/29/2025	8.025	97,024		416,444
100239148	KNOXVILLE	TN		09/29/2025	6.275	183,834		741,736
100239153	MARIETTA	GA		09/29/2025	8.800	132,021		509,180
100239157	ALBUQUERQUE	NM		09/29/2025	11.350	44,075		393,876
100239158	MERIDIAN	ID		09/29/2025	6.275	153,195		752,585
100239160	BEACHWOOD	NJ		09/29/2025	11.225	51,882		511,001
100239162	PORTLAND	OR		09/29/2025	7.325	40,852		430,685
100239163	HELMETTA	NJ		09/29/2025	8.775	45,959		367,000
100239165	ESTACADA	OR		09/29/2025	8.225	92,930		485,000
100239172	TEQUESTA	FL		09/29/2025	6.275	163,407		990,430
100239178	LITCHFIELD PARK	AZ		09/29/2025	6.400	216,516		688,000
100239180	BEAUMONT	CA		09/29/2025	9.575	64,561		533,135
100239184	LEXINGTON	SC		09/29/2025	11.850	29,383		250,332
100239185	PONTE VEDRA	FL		09/29/2025	7.775	43,630		608,106
100239187	MOSELEY	VA		09/29/2025	9.825	140,238		790,000
100239196	ERIE	IL		09/29/2025	10.075	59,291		232,098
100239197	CLOVIS	CA		09/29/2025	11.400	52,283		530,945
100239198	KATY	TX		09/29/2025	9.475	135,373		543,528
100239201	SIOUX CITY	IA		09/29/2025	11.225	57,133		290,544
100239202	WHITTIER	CA		09/29/2025	8.275	76,087		801,380
100239204	SARASOTA	FL		09/29/2025	12.350	76,598		359,945
100239206	CORINTH	TX		09/29/2025	11.050	60,242		331,333
100239209	DAVIDSON	NC		09/29/2025	6.900	71,491		551,762
100239214	GOODLETTSVILLE	TN		09/29/2025	11.225	62,828		550,000
100239217	SAN MATEO	CA		09/29/2025	7.275	153,195		1,617,977
100239221	MIDLOTHIAN	VA		09/29/2025	9.150	75,832		500,411
100239224	LAS VEGAS	NV		09/29/2025	11.225	82,627		681,390
100239225	BRENTWOOD	CA		09/29/2025	8.600	83,448		909,332
100239226	COTTONWOOD	CA		09/29/2025	9.150	86,811		302,414
100239229	INDIO	CA		09/29/2025	7.750	255,324		667,727
100239230	MIAMISBURG	OH		09/29/2025	6.650	91,917		364,232
100239231	VANCOUVER	WA		09/29/2025	12.450	80,611		555,516
100239232	ROSEVILLE	CA		09/29/2025	6.500	225,707		780,946
100239234	MONROVIA	IN		09/29/2025	8.050	78,098		391,119
100239236	FORT MILL	SC		09/29/2025	6.750	232,574		1,700,000

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100239237	GRAIN VALLEY	MO		09/29/2025	8.925	31,482		273,117
100239238	CASSELBERRY	FL		09/29/2025	8.625	86,811		349,267
100239245	GAITHERSBURG	MD		09/29/2025	6.750	53,740		729,453
100239249	GREENVILLE	SC		09/29/2025	7.500	45,396		260,638
100239250	BRANDON	FL		09/29/2025	9.125	52,086		376,461
100239256	SOLANA BEACH	CA		09/29/2025	9.925	156,195		1,359,474
100239261	HOOVER	AL		09/29/2025	9.050	66,385		395,567
100239263	RICHWOOD	OH		09/29/2025	9.125	87,167		355,000
100239272	PLACENTIA	CA		09/29/2025	7.425	254,075		1,026,835
100239274	PRESCOTT	AZ		09/29/2025	9.050	153,195		1,038,482
100239276	ROBINSON	IL		09/29/2025	9.325	40,852		226,064
100239280	SAN DIEGO	CA		09/29/2025	10.975	93,960		770,000
100239286	RED BLUFF	CA		09/29/2025	6.750	81,542		334,328
100239287	MILWAUKIE	OR		09/29/2025	8.625	81,704		486,375
100239289	LEWISVILLE	NC		09/29/2025	6.750	108,258		612,901
100239292	ROCK ISLAND	IL		09/29/2025	9.275	38,828		186,889
100239295	BRUSH PRAIRIE	WA		09/29/2025	7.600	155,445		844,002
100239296	WASHINGTON	MO		09/29/2025	9.950	36,729		244,144
100239297	CROWN POINT	IN		09/29/2025	8.550	26,235		211,085
100239298	WHITTIER	CA		09/29/2025	9.500	173,621		1,089,443
100239299	PHOENIX	AZ		09/29/2025	6.850	64,499		662,000
100239301	ANNANDALE	VA		09/29/2025	7.000	204,260		1,032,144
100239302	WILSONVILLE	OR		09/29/2025	7.825	43,916		757,287
100239303	ANTIOCH	CA		09/29/2025	9.900	72,933		535,311
100239305	OTTAWA	KS		09/29/2025	6.750	86,811		629,460
100239307	CHULA VISTA	CA		09/29/2025	8.000	408,519		1,250,500
100239311	GUILFORD	CT		09/29/2025	9.000	173,621		882,710
100239314	CASTLE ROCK	CO		09/29/2025	9.950	62,964		627,296
100239316	HUDSON	WI		09/29/2025	10.975	52,470		483,470
100239317	LONG BEACH	CA		09/29/2025	7.500	52,375		768,984
100239319	CANTON	OH		09/29/2025	8.750	80,888		122,905
100239321	JONESVILLE	MI		09/29/2025	7.450	56,172		275,476
100239323	LAKE ELSINORE	CA		09/29/2025	6.450	98,740		632,771
100239325	UNION CITY	CA		09/29/2025	6.750	255,324		1,619,955
100239326	GILBERT	AZ		09/29/2025	7.875	105,705		560,000
100239327	LEONARDTOWN	MD		09/29/2025	8.250	173,621		486,000
100239330	MERIDIAN	ID		09/29/2025	9.600	115,434		504,896
100239331	LONG BEACH	CA		09/29/2025	6.925	61,232		1,182,704
100239334	SPARTA	NJ		09/29/2025	8.000	71,370		593,751
100239339	SPRINGFIELD	VA		09/29/2025	7.875	202,069		798,186
100239340	FORKED RIVER	NJ		09/29/2025	9.050	76,606		492,928
100239348	NEW BRAUNFELS	TX		09/29/2025	9.050	75,407		265,000
100239351	ORMOND BEACH	FL		09/29/2025	12.025	77,955		468,316
100239354	MONEE	IL		09/29/2025	7.000	115,708		488,494
100239355	DANVILLE	CA		09/29/2025	8.400	235,271		1,239,718
100239357	TORRANCE	CA		09/29/2025	9.050	111,315		1,459,830
100239360	CHEHALIS	WA		09/29/2025	6.500	234,899		789,541
100239364	SAINT CLOUD	FL		09/29/2025	9.150	108,287		518,000
100239365	HESPERIA	CA		09/29/2025	7.450	53,994		471,046
100239366	ST PETERSBURG	FL		09/29/2025	8.325	59,566		482,500
100239370	MCDONOUGH	GA		09/29/2025	8.325	56,172		320,921
100239374	DOVER	DE		09/29/2025	11.800	56,102		410,953
100239375	RICHLAND	WA		09/29/2025	8.325	68,270		378,096
100239376	LEMOORE	CA		09/29/2025	8.750	168,615		776,406
100239381	SMYRNA	TN		09/29/2025	7.250	69,959		369,995

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100239382	DALLAS	TX		09/29/2025	8.800	91,911		955,436
100239383	FRASER	MI		09/29/2025	8.200	46,980		331,422
100239384	PORTLAND	OR		09/29/2025	7.625	145,025		847,736
100239385	ARVADA	CO		09/29/2025	7.975	99,613		733,765
100239387	VICTORVILLE	CA		09/29/2025	7.825	40,852		412,937
100239388	LEESBURG	VA		09/29/2025	11.350	155,820		645,000
100239392	NEW BERN	NC		09/29/2025	7.250	66,385		356,928
100239395	CHICAGO	IL		09/29/2025	7.625	159,116		542,000
100239402	CORNING	CA		09/29/2025	6.000	59,778		688,000
100239405	SAN PEDRO	CA		09/29/2025	11.225	103,880		850,000
100239407	ELK GROVE	CA		09/29/2025	8.500	66,279		654,337
100239408	CLARKSVILLE	TN		09/29/2025	7.200	51,065		271,469
100239409	ANTIOCH	CA		09/29/2025	9.625	171,577		729,861
100239411	ANNANDALE	VA		09/29/2025	6.950	40,852		890,006
100239412	CHINO	CA		09/29/2025	8.000	112,343		730,516
100239415	LITCHFIELD PARK	AZ		09/29/2025	6.700	193,456		710,000
100239418	STANTON	CA		09/29/2025	8.675	83,977		592,186
100239419	AUBURN	AL		09/29/2025	8.050	124,956		436,000
100239420	WILDOMAR	CA		09/29/2025	8.750	103,202		708,939
100239423	ALEDO	TX		09/29/2025	9.925	94,967		408,000
100239424	LEVITTOWN	PA		09/29/2025	8.450	44,427		554,243
100239427	ANAHEIM	CA		09/29/2025	6.700	92,921		923,235
100239429	DESOTO	TX		09/29/2025	9.175	62,594		350,258
100239432	CINCINNATI	OH		09/29/2025	10.875	31,482		253,658
100239433	HOLLYWOOD	FL		09/29/2025	7.875	101,926		605,767
100239434	NEWTON GROVE	NC		09/29/2025	12.400	87,832		405,000
100239438	FULTON	MO		09/29/2025	9.750	79,074		340,000
100239439	FRESNO	CA		09/29/2025	11.600	51,771		314,024
100239440	NOTTINGHAM	MD		09/29/2025	10.075	73,458		403,149
100239441	LAS CRUCES	NM		09/29/2025	9.325	47,490		345,170
100239444	WALLA WALLA	WA		09/29/2025	8.000	117,352		536,455
100239449	LOS ANGELES	CA		09/29/2025	8.750	102,071		815,877
100239454	O FALLON	MO		09/29/2025	7.775	37,397		279,657
100239459	LAS VEGAS	NV		09/29/2025	8.550	54,095		892,056
100239460	WILMINGTON	IL		09/29/2025	9.000	97,024		600,000
100239461	ROLLING MEADOWS	IL		09/29/2025	9.950	76,352		690,438
100239462	EAGAN	MN		09/29/2025	9.683	34,120		443,210
100239465	POMONA	CA		09/29/2025	9.297	114,718		764,921
100239469	HURRICANE	UT		09/29/2025	6.450	59,647		516,702
100239470	JOLIET	IL		09/29/2025	11.000	42,693		305,677
100239471	ROSEBUD	MO		09/29/2025	11.650	62,437		315,053
100239473	COKATO	MN		09/29/2025	7.875	76,598		389,967
100239476	AUSTIN	TX		09/29/2025	10.025	68,211		463,164
100239480	SAINT JOHNS	FL		09/29/2025	9.950	57,426		320,105
100239488	LA CRESCENTA	CA		09/29/2025	6.625	408,520		1,462,164
100239490	WEST COVINA	CA		09/29/2025	8.750	71,491		559,484
100239492	CLINTON	MD		09/29/2025	9.825	138,146		626,000
100239493	WELLINGTON	KS		09/29/2025	11.800	72,716		263,956
100239495	MOORESVILLE	NC		09/29/2025	8.425	141,617		790,273
100239496	BOWIE	MD		09/29/2025	11.175	60,865		484,632
100239497	BUENA VISTA	CO		09/29/2025	7.550	182,228		975,131
100239504	DIAMOND BAR	CA		09/29/2025	10.050	414,020		1,512,154
100239505	NORTH LAS VEGAS	NV		09/29/2025	8.250	60,756		386,338
100239508	PAHRUMP	NV		09/29/2025	7.250	82,215		700,000
100239513	HOLLYWOOD	FL		09/29/2025	7.425	121,724		813,186

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100239515	SAN DIEGO	CA		09/29/2025	10.725	66,385		540,000
100239518	COLORADO SPRINGS	CO		09/29/2025	8.625	31,157		523,091
100239519	ALTON	NH		09/29/2025	6.750	204,260		550,000
100239520	STEAMBOAT SPRINGS	CO		09/29/2025	12.425	154,364		600,000
100239524	VISTA	CA		09/29/2025	8.125	83,607		1,563,773
100239531	SAN DIEGO	CA		09/29/2025	7.250	152,167		1,640,000
100239533	DOTHAN	AL		09/29/2025	12.425	79,687		621,000
100239539	RINGGOLD	GA		09/29/2025	8.525	162,205		448,717
100239543	CHARLOTTE	NC		09/29/2025	7.525	101,005		473,394
100239545	CORDOVA	TN		09/29/2025	7.875	87,924		376,833
100239548	LEXINGTON	NC		09/29/2025	7.650	125,928		211,731
100239553	PANA	IL		09/29/2025	7.975	36,204		135,000
100239555	VERONA	NJ		09/29/2025	8.675	113,234		645,249
100239556	LEESBURG	VA		09/29/2025	7.975	125,928		891,632
100239562	CLANCY	MT		09/29/2025	6.775	61,464		702,402
100239564	MC LEANSVILLE	NC		09/29/2025	7.525	68,211		486,273
100239567	MONTVILLE	NJ		09/29/2025	8.325	502,862		1,512,500
100239569	LAFAYETTE	TN		09/29/2025	8.430	90,073		700,000
100239570	STOCKTON	CA		09/29/2025	10.950	76,040		448,341
100239576	INDEPENDENCE	MO		09/29/2025	11.875	36,467		277,680
100239578	AVONDALE	AZ		09/29/2025	9.700	26,199		423,480
100239581	BLUE SPRINGS	MO		09/29/2025	8.650	66,547		398,368
100239584	CHARLOTTE	NC		09/29/2025	8.675	209,880		587,643
100239585	WILTON	IA		09/29/2025	9.525	56,128		214,549
100239591	SAN JOSE	CA		09/29/2025	8.875	53,219		1,210,000
100239595	PHOENIX	AZ		09/29/2025	9.375	206,164		1,161,000
100239600	LEOMINSTER	MA		09/29/2025	8.000	139,145		962,224
100239601	EL SEGUNDO	CA		09/29/2025	8.375	276,196		1,771,643
100239602	HOUSTON	TX		09/29/2025	8.250	421,696		1,200,000
100239603	BARTLETT	IL		09/29/2025	8.750	106,438		479,616
100239606	CHESAPEAKE	VA		09/29/2025	7.875	309		518,786
100239611	LOS ANGELES	CA		09/29/2025	8.000	366,085		4,500,000
100239612	UTICA	MI		09/29/2025	8.250	108,806		362,739
100239615	LONGMONT	CO		09/29/2025	8.875	78,986		1,185,320
100239621	ANDOVER	MN		09/29/2025	10.625	194,993		550,046
100239622	ASHBURN	VA		09/29/2025	8.250	300,776		1,214,345
100239626	BOYNTON BEACH	FL		09/29/2025	9.500	65,282		402,861
100239627	LYNCH STATION	VA		09/29/2025	9.125	51,676		241,588
100239628	MERCED	CA		09/29/2025	7.825	40,602		340,368
100239629	STUART	FL		09/29/2025	12.475	30,639		467,423
100239631	YULEE	FL		09/29/2025	8.975	38,603		312,767
100239633	JACKSONVILLE	FL		09/29/2025	8.625	67,763		501,963
100239635	SELAH	WA		09/29/2025	12.625	91,298		456,298
100239637	COVINGTON	GA		09/29/2025	8.825	107,237		550,155
100239638	EAST STROUDSBURG	PA		09/29/2025	10.150	66,385		571,323
100239643	BOULDER CITY	NV		09/29/2025	8.900	178,728		509,127
100239644	SYKESVILLE	MD		09/29/2025	8.150	98,381		751,951
100239645	CARSON	CA		09/29/2025	6.150	149,445		906,798
100239648	LAKESIDE	CA		09/29/2025	7.350	306,390		1,249,143
100239651	NOVATO	CA		09/29/2025	11.725	93,492		1,044,226
100239652	CHANNAHON	IL		09/29/2025	9.875	41,876		293,626
100239661	LAKEWOOD	CA		09/29/2025	10.225	28,530		846,310
100239664	CHEVY CHASE	MD		09/29/2025	7.775	306,390		2,733,360
100239665	GLENDALE	AZ		09/29/2025	10.325	98,149		391,523
100239668	EDEN PRAIRIE	MN		09/29/2025	8.975	233,730		879,397

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100239675	NEW OXFORD	PA		09/29/2025	12.425	28,086		215,484
100239676	DANVILLE	CA		09/29/2025	8.025	250,219		2,002,163
100239677	CEDAR HILL	TN		09/29/2025	7.525	106,215		530,000
100239682	FOOTHILL RANCH	CA		09/29/2025	8.025	403,414		1,287,353
100239684	ROYAL OAKS	CA		09/29/2025	8.975	115,923		1,061,333
100239686	UPPER LAKE	CA		09/29/2025	12.925	44,495		346,683
100239698	DISPUTANTA	VA		09/29/2025	12.925	94,236		342,782
100239699	STOCKTON	CA		09/29/2025	9.325	153,660		493,234
100239702	SEVERN	MD		09/29/2025	9.700	20,988		778,832
100239703	VANCOUVER	WA		09/29/2025	8.850	136,422		745,984
100239704	HAM LAKE	MN		09/29/2025	9.325	183,834		579,658
100239713	CLOVIS	CA		09/29/2025	14.000	62,498		697,200
100239715	BREMERTON	WA		09/29/2025	9.825	62,810		437,409
100239716	OSSEO	MN		09/29/2025	9.025	27,268		537,651
100239719	ALBUQUERQUE	NM		09/29/2025	7.250	510,650		2,525,000
100239721	BALTIMORE	MD		09/29/2025	10.750	40,819		212,136
100239726	TEMECULA	CA		09/29/2025	8.075	142,982		650,182
100239733	SAINT HELENA	CA		09/29/2025	8.550	520,650		2,400,000
100239737	CHICAGO	IL		09/29/2025	9.800	73,458		540,152
100239738	GAINESVILLE	VA		09/29/2025	10.425	262,349		989,814
100239739	WEST PALM BEACH	FL		09/29/2025	8.000	88,309		580,000
100239740	HOLLISTER	CA		09/29/2025	10.950	61,278		839,809
100239743	LITHIA	FL		09/29/2025	9.900	145,201		423,374
100239748	SAN JACINTO	CA		09/29/2025	8.575	78,640		397,232
100239755	BOYNTON BEACH	FL		09/29/2025	11.850	47,325		369,264
100239759	COSTA MESA	CA		09/29/2025	7.500	382,988		2,200,000
100239761	SCOTTSDALE	AZ		09/29/2025	11.450	91,414		702,910
100239763	BELLEVILLE	MI		09/29/2025	10.325	38,828		256,618
100239764	WILLIAMS	AZ		09/29/2025	7.775	52,220		413,853
100239765	RENO	NV		09/29/2025	9.200	50,044		818,173
100239766	APPLETON	WI		09/29/2025	8.400	26,236		281,425
100239769	SIMI VALLEY	CA		09/29/2025	9.325	140,173		830,000
100239771	BAYONNE	NJ		09/29/2025	8.700	50,044		572,122
100239774	BREWER	ME		09/29/2025	12.050	56,520		307,689
100239779	APOPKA	FL		09/29/2025	7.825	121,024		413,401
100239781	MIRAMAR	FL		09/29/2025	10.700	291,071		1,350,000
100239783	ANTIOCH	CA		09/29/2025	8.575	153,195		912,313
100239786	MOUNT PLEASANT	SC		09/29/2025	11.400	119,462		599,539
100239794	PLACITAS	NM		09/29/2025	9.875	98,555		850,000
100239795	REDONDO BEACH	CA		09/29/2025	7.750	357,455		1,781,921
100239800	ENCINO	CA		09/29/2025	7.825	306,390		1,780,315
100239807	O FALLON	MO		09/29/2025	7.950	46,211		224,994
100239808	CHARLESTON	SC		09/29/2025	8.950	25,954		576,307
100239809	INDIANAPOLIS	IN		09/29/2025	10.975	31,482		302,120
100239820	WILMER	AL		09/29/2025	9.650	26,235		219,248
100239825	WEST PALM BEACH	FL		09/29/2025	8.500	88,075		485,441
100239831	ALPHARETTA	GA		09/29/2025	8.375	154,410		850,778
100239832	YUMA	AZ		09/29/2025	9.725	107,831		574,271
100239833	MCDONOUGH	GA		09/29/2025	8.025	1		1,207,288
100243139	LA CANADA FLINTRIDGE	CA		09/26/2025	7.625	2,735,181		3,300,000
100243140	MIAMI	FL		09/26/2025	7.000	565,689		1,280,000
100243141	CLIFTON	NJ		09/26/2025	7.500	273,000		710,000
100243142	BAKERSFIELD	CA		09/26/2025	8.250	378,000		432,000
100243143	LAKE SHERWOOD	CA		09/26/2025	6.875	2,218,116		3,158,000
100243144	LOS ANGELES	CA		09/26/2025	7.375	672,668		900,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243145	ESCONDIDO	CA		09/26/2025	7.125	1,301,238		2,100,000
100243146	WOODLAND HILLS	CA		09/26/2025	8.500	811,125		1,030,000
100243147	NORTHRIDGE	CA		09/26/2025	6.750	734,965		920,000
100243148	GLENDALE	CA		09/26/2025	7.625	890,047		1,075,000
100243149	NORTH HIGHLANDS	CA		09/26/2025	8.250	320,250		408,000
100243151	ORANGE	CA		09/26/2025	7.250	675,836		1,250,000
100243152	PHOENIX	AZ		09/26/2025	7.750	218,860		322,000
100243153	LAS VEGAS	NV		09/26/2025	7.490	144,900		230,000
100243154	CYPRESS	TX		09/26/2025	7.250	140,703		311,000
100243155	MORENO VALLEY	CA		09/26/2025	7.250	484,919		605,000
100243156	CARPINTERIA	CA		09/26/2025	7.250	448,093		8,100,000
100243157	BURBANK	CA		09/26/2025	7.250	1,863,316		2,250,000
100243158	MOORPARK	CA		09/26/2025	7.250	993,549		1,202,000
100243159	NORTHRIDGE	CA		09/26/2025	8.375	566,076		650,000
100243160	LOMPOC	CA		09/26/2025	7.125	527,466		650,000
100243162	INDIO	CA		09/26/2025	8.125	638,400		760,000
100243163	MIAMI	FL		09/26/2025	7.375	1,014,184		1,250,000
100243164	LAKE HAVASU CITY	AZ		09/26/2025	7.250	1,691,875		2,060,000
100243167	NORTH CHESTERFIELD	VA		09/26/2025	7.250	278,439		338,000
100243168	NORTH CHESTERFIELD	VA		09/26/2025	7.125	207,233		275,000
100243169	NORTH CHESTERFIELD	VA		09/26/2025	7.250	247,109		309,000
100243170	PHOENIX	AZ		09/26/2025	7.250	340,882		455,000
100243171	MONTGOMERY	TX		09/26/2025	7.875	393,523		534,000
100243172	HOUSTON	TX		09/26/2025	7.875	378,000		455,000
100243173	QUINCY	MA		09/26/2025	6.625	456,945		652,000
100243174	NEW PORT RICHEY	FL		09/26/2025	7.250	490,361		593,000
100243175	PELLA	IA		09/26/2025	7.500	404,870		495,000
100243176	PEACHTREE CITY	GA		09/26/2025	7.490	750,255		899,500
100243177	RALEIGH	NC		09/26/2025	7.375	321,583		399,000
100243178	WILMINGTON	NC		09/26/2025	7.375	429,866		550,000
100243179	TROY	MI		09/26/2025	7.375	360,319		435,000
100243180	MERCED	CA		09/26/2025	7.250	482,624		635,000
100243181	MESA	AZ		09/26/2025	7.500	214,801		316,000
100243182	CHANDLER	AZ		09/26/2025	7.375	336,442		425,000
100243183	ALEXANDER	NC		09/26/2025	7.250	834,889		945,000
100243184	HOPE	NJ		09/26/2025	7.125	325,492		395,000
100243185	MESA	AZ		09/26/2025	7.375	201,279		290,000
100243186	BROKEN ARROW	OK		09/26/2025	7.125	213,489		275,000
100243187	STATE COLL (FERGUSON)	PA		09/26/2025	7.750	350,003		420,000
100243188	COLLEGEVILLE (TS PRM)	PA		09/26/2025	7.375	316,049		365,000
100243189	NEW HOPE	PA		09/26/2025	7.500	515,124		615,000
100243190	GEORGETOWN	SC		09/26/2025	7.250	365,190		489,000
100243191	SAN JOSE	CA		09/26/2025	7.250	1,071,271		1,900,000
100243192	PENNSAUKEN	NJ		09/26/2025	7.625	217,547		269,000
100243193	ANACORTES	WA		09/26/2025	6.990	310,811		620,000
100243194	WEST PALM BEACH	FL		09/26/2025	7.250	203,056		260,000
100243195	PEORIA	AZ		09/26/2025	7.625	340,375		420,000
100243196	SPRING	TX		09/26/2025	7.375	176,518		215,000
100243197	TALLMADGE	OH		09/26/2025	6.990	171,980		232,000
100243198	LAS CRUCES	NM		09/26/2025	7.625	626,810		675,000
100243199	APOPKA	FL		09/26/2025	7.625	250,203		300,000
100243200	HYATTSVILLE	MD		09/26/2025	7.625	261,318		340,000
100243201	INDIO	CA		09/26/2025	6.375	446,673		500,000
100243202	DUXBURY	MA		09/26/2025	7.249	269,644		345,000
100243203	LA MESA	CA		09/26/2025	7.374	813,327		1,150,000

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100243204	MERRITT ISLAND	FL		09/26/2025	7.249	440,475		660,000
100243205	SAN CLEMENTE	CA		09/26/2025	7.000	804,307		1,935,000
100243206	GREENSBORO	GA		09/26/2025	7.124	1,551,639		2,100,000
100243208	BOISE	ID		09/26/2025	7.499	419,625		500,000
100243210	NEW SMYRNA BEACH	FL		09/26/2025	7.249	389,338		600,000
100243211	GRANADA HILLS	CA		09/26/2025	7.374	943,128		1,150,000
100243212	SAN ANTONIO	TX		09/26/2025	7.499	161,838		210,000
100243213	PORTAGE	MI		09/26/2025	7.374	355,818		470,000
100243214	DELRAY BEACH	FL		09/26/2025	7.375	155,791		205,000
100243215	MIAMI BEACH	FL		09/26/2025	8.749	331,010		395,000
100243216	NORTH HAVEN	CT		09/26/2025	7.500	539,580		848,000
100243218	BALTIMORE	MD		09/26/2025	7.249	129,557		210,000
100243219	CLEMMONS	NC		09/26/2025	7.374	296,041		381,000
100243220	FRANKFORT	KY		09/26/2025	7.375	244,677		340,000
100243221	DAVENPORT	FL		09/26/2025	7.374	162,301		205,000
100243222	LANTANA	TX		09/26/2025	7.124	500,554		699,000
100243223	MIDDLETOWN	CT		09/26/2025	7.499	183,463		240,000
100243224	SURPRISE	AZ		09/26/2025	7.124	309,297		400,000
100243225	SCOTTSDALE	AZ		09/26/2025	7.250	216,657		1,218,000
100243226	SAINT CLOUD	FL		09/26/2025	7.624	266,212		352,000
100243227	SEATTLE	WA		09/26/2025	6.874	204,411		720,000
100243228	SAN FRANCISCO	CA		09/26/2025	7.124	1,319,269		2,123,000
100243229	BELLEVUE	WA		09/26/2025	7.124	1,029,634		1,432,000
100243230	FAIRFAX	VA		09/26/2025	7.874	299,077		360,000
100243231	HOLLYWOOD	FL		09/26/2025	7.875	400,742		520,000
100243232	CHARLOTTE	NC		09/26/2025	7.749	268,393		378,000
100243233	TAMPA	FL		09/26/2025	6.749	408,799		700,000
100243234	POMONA	CA		09/26/2025	6.999	484,234		719,000
100243235	ORLANDO	FL		09/26/2025	7.249	324,584		447,000
100243236	CARSONVILLE	MI		09/26/2025	7.249	430,182		600,000
100243237	LOS GATOS	CA		09/26/2025	6.875	3,078,191		5,000,000
100243238	KENWOOD	CA		09/26/2025	6.875	712,413		1,930,000
100243239	STAR	ID		09/26/2025	7.625	823,179		995,000
100243240	(NORTHRIDGE AREA) LOS	CA		09/26/2025	8.625	671,827		987,000
100243241	CHARLOTTE	NC		09/26/2025	6.875	297,033		415,000
100243242	JACKSONVILLE	NC		09/26/2025	7.250	246,381		296,000
100243243	DECATUR	GA		09/26/2025	7.125	386,766		500,000
100243244	FILLMORE	CA		09/26/2025	6.990	497,175		645,000
100243245	SAN ANTONIO	TX		09/26/2025	7.625	175,038		230,000
100243246	MOORPARK	CA		09/26/2025	6.990	902,413		1,115,000
100243247	DUMONT	NJ		09/26/2025	7.125	445,562		565,000
100243249	CORAL SPRINGS	FL		09/26/2025	7.375	104,577		220,000
100243250	MONROE	MI		09/26/2025	8.124	323,634		343,000
100243251	RIVERVIEW	FL		09/26/2025	6.990	258,859		360,000
100243253	FORT WORTH	TX		09/26/2025	7.374	152,173		200,000
100243254	FILLMORE	CA		09/26/2025	6.990	463,215		602,000
100243256	HONOLULU	HI		09/26/2025	7.124	293,885		475,000
100243257	FONTANA	CA		09/26/2025	7.375	596,023		725,000
100243258	JUSTIN	TX		09/26/2025	7.500	285,133		347,000
100243259	ENTERPRISE	AL		09/26/2025	7.249	130,580		219,000
100243260	WOODLAND	CA		09/26/2025	7.375	493,051		633,880
100243261	LOS ANGELES	CA		09/26/2025	7.250	290,258		700,000
100243263	PLACENTIA	CA		09/26/2025	7.500	1,104,271		1,510,000
100243264	MONROE TOWNSHIP	NJ		09/26/2025	7.875	609,367		786,000
100243265	BEND	OR		09/26/2025	6.749	527,063		660,000

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100243266	RANCHO CUCAMONGA	CA		09/26/2025	7.750	1,417,500		2,175,000
100243267	WORCESTER	MA		09/26/2025	7.749	213,477		275,000
100243268	CONCORD	NC		09/26/2025	7.124	441,370		612,000
100243269	MIAMI	FL		09/26/2025	7.374	798,446		1,093,000
100243270	SARASOTA	FL		09/26/2025	7.499	408,871		543,000
100243271	PHILADELPHIA	PA		09/26/2025	7.749	183,392		255,000
100243272	PACIFIC	MO		09/26/2025	7.624	294,942		355,000
100243273	FRISCO	TX		09/26/2025	6.990	488,278		600,000
100243274	NORTH ANDOVER	MA		09/26/2025	7.375	334,897		440,000
100243275	TAMPA	FL		09/26/2025	7.500	494,980		645,000
100243276	VERNAL	UT		09/26/2025	8.125	255,162		330,000
100243277	LAS VEGAS	NV		09/26/2025	7.250	368,989		655,000
100243278	CAROLINA BEACH	NC		09/26/2025	6.875	514,564		729,000
100243279	NAPLES	FL		09/26/2025	7.000	303,524		428,000
100243280	WINTER PARK	FL		09/26/2025	6.750	258,436		530,000
100243281	TOKELAND	WA		09/26/2025	7.250	286,777		365,000
100243282	UNIVERSAL CITY	TX		09/26/2025	7.000	317,214		405,000
100243283	SAINT CLOUD	FL		09/26/2025	6.875	347,683		451,990
100243284	WACO	TX		09/26/2025	7.500	241,140		368,000
100243285	LAS VEGAS	NV		09/26/2025	7.250	311,670		411,000
100243286	OCALA	FL		09/26/2025	6.875	173,119		236,000
100243287	FRISCO	TX		09/26/2025	6.750	376,311		497,000
100243288	MINNEAPOLIS	MN		09/26/2025	6.750	393,195		575,000
100243289	SEMINOLE	FL		09/26/2025	7.000	197,341		340,000
100243290	SCROGGINS	TX		09/26/2025	7.000	579,464		760,000
100243291	MINERAL	VA		09/26/2025	6.750	799,112		1,145,000
100243292	CHANDLER	AZ		09/26/2025	7.375	207,482		267,000
100243293	JERSEY CITY	NJ		09/26/2025	7.500	747,570		950,000
100243294	ASHEVILLE	NC		09/26/2025	6.875	573,296		980,000
100243295	ROSWELL	GA		09/26/2025	7.250	430,090		560,000
100243296	ORANGE BEACH	AL		09/26/2025	7.125	289,804		790,000
100243297	PRESCOTT VLY	AZ		09/26/2025	7.000	385,568		569,000
100243298	SAINT GEORGE	UT		09/26/2025	6.875	130,162		316,000
100243299	TUCSON	AZ		09/26/2025	7.125	386,729		500,000
100243300	MARYSVILLE	WA		09/26/2025	7.000	281,181		460,000
100243301	TULSA	OK		09/26/2025	7.250	158,039		210,000
100243302	DOVER	NJ		09/26/2025	7.000	488,896		675,000
100243303	WINTER PARK	FL		09/26/2025	7.000	298,664		393,000
100243304	JACKSONVILLE	NC		09/26/2025	7.250	239,641		310,000
100243305	BROOKLYN	NY		09/26/2025	7.125	1,049,160		2,350,000
100243306	MILLBRAE	CA		09/26/2025	7.375	1,562,079		2,900,000
100243307	LOS ANGELES	CA		09/26/2025	7.750	639,774		775,000
100243308	WESTMINSTER	CA		09/26/2025	7.875	658,250		860,000
100243309	STANTON	CA		09/26/2025	7.625	422,185		510,000
100243310	IRVINE	CA		09/26/2025	8.625	2,054,397		2,700,000
100243311	ONTARIO	CA		09/26/2025	7.250	414,595		755,000
100243312	SACRAMENTO	CA		09/26/2025	7.125	415,976		510,000
100243313	GARDEN GROVE	CA		09/26/2025	7.125	843,559		1,109,000
100243314	ESCONDIDO	CA		09/26/2025	7.625	807,385		970,000
100243315	LOS ANGELES	CA		09/26/2025	7.375	1,741,404		3,550,000
100243316	SAN MATEO	CA		09/26/2025	7.750	1,567,066		1,987,000
100243317	AMERICAN CANYON	CA		09/26/2025	7.000	441,557		540,000
100243318	HUNTINGTON BEACH	CA		09/26/2025	7.875	1,562,182		2,008,000
100243319	THOUSAND OAKS	CA		09/26/2025	7.750	822,710		1,050,000
100243320	BREA	CA		09/26/2025	7.750	1,001,134		1,370,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243321	GARDEN GROVE	CA		09/26/2025	7.125	834,059		1,100,000
100243322	FRESNO	CA		09/26/2025	8.875	401,672		550,000
100243323	CLOVIS	CA		09/26/2025	6.875	391,121		485,000
100243324	SANTA CLARA	CA		09/26/2025	7.000	906,981		2,000,000
100243325	FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,083,159		1,325,000
100243326	PANORAMA CITY	CA		09/26/2025	7.000	987,949		1,200,000
100243327	WESTMINSTER	CA		09/26/2025	7.250	849,783		1,150,000
100243328	ARCADIA	CA		09/26/2025	7.125	1,806,103		2,800,000
100243329	SAN DIEGO	CA		09/26/2025	6.750	561,291		790,000
100243330	GARDEN GROVE	CA		09/26/2025	7.625	963,177		1,150,000
100243331	GARDENA	CA		09/26/2025	7.625	670,944		925,000
100243332	WESTMINSTER	CA		09/26/2025	6.875	704,476		1,070,000
100243333	SYLMAR	CA		09/26/2025	7.125	620,207		1,300,000
100243334	HUNTINGTON BEACH	CA		09/26/2025	6.875	1,143,070		2,350,000
100243335	PLACENTIA	CA		09/26/2025	7.750	711,965		880,000
100243336	FULLERTON	CA		09/26/2025	7.000	1,382,114		2,220,000
100243337	LONG BEACH	CA		09/26/2025	7.250	1,003,175		1,320,000
100243338	PFLUGERVILLE	TX		09/26/2025	6.750	350,736		437,000
100243339	LAWRENCEVILLE	GA		09/26/2025	7.000	412,722		515,000
100243340	CONCORD	NC		09/26/2025	6.750	318,250		453,000
100243341	SAN DIEGO	CA		09/26/2025	7.625	752,680		910,000
100243342	GARDEN GROVE	CA		09/26/2025	7.750	537,768		690,000
100243343	SAN JOSE	CA		09/26/2025	7.625	1,036,665		1,250,000
100243344	GARDEN GROVE	CA		09/26/2025	7.375	713,530		945,000
100243345	SAN JOSE	CA		09/26/2025	6.875	1,567,096		2,200,000
100243346	STANTON	CA		09/26/2025	7.625	801,915		960,000
100243347	LA HABRA	CA		09/26/2025	7.125	578,782		815,000
100243348	CYPRESS	CA		09/26/2025	7.500	1,579,329		2,010,000
100243349	LA HABRA	CA		09/26/2025	7.125	652,115		845,000
100243350	FRESNO	CA		09/26/2025	8.000	297,596		355,000
100243351	ALPHARETTA	GA		09/26/2025	7.375	888,336		1,380,000
100243352	CYPRESS	CA		09/26/2025	7.250	632,106		765,000
100243353	EL MONTE	CA		09/26/2025	7.625	692,773		890,000
100243354	SAN DIMAS	CA		09/26/2025	7.250	905,560		1,260,000
100243355	GARDEN GROVE	CA		09/26/2025	7.625	943,623		1,128,000
100243356	FOUNTAIN VALLEY	CA		09/26/2025	7.250	1,094,052		1,410,000
100243357	DULUTH	GA		09/26/2025	7.375	382,514		475,000
100243358	STUDIO CITY	CA		09/26/2025	7.125	1,307,238		3,000,000
100243359	LOS BANOS	CA		09/26/2025	7.375	360,709		460,000
100243360	WESTMINSTER	CA		09/26/2025	7.125	943,425		1,350,000
100243361	CORONA	CA		09/26/2025	8.125	689,984		826,000
100243362	FONTANA	CA		09/26/2025	7.375	618,122		745,000
100243363	WHITTIER	CA		09/26/2025	7.375	422,935		570,000
100243364	IRVINE	CA		09/26/2025	7.500	813,323		1,273,000
100243365	PEARLAND	TX		09/26/2025	7.875	325,051		400,000
100243366	VENUS	TX		09/26/2025	7.625	241,569		300,000
100243367	HUNTINGTON BEACH	CA		09/26/2025	7.375	2,189,210		2,820,000
100243368	CERRITOS	CA		09/26/2025	7.500	819,776		1,120,000
100243369	WEST MELBOURNE	FL		09/26/2025	7.375	435,304		530,000
100243370	QUEEN CREEK	AZ		09/26/2025	7.250	534,453		744,000
100243371	SAN FRANCISCO	CA		09/26/2025	7.375	1,248,509		1,500,000
100243372	CIBOLO	TX		09/26/2025	7.125	331,866		410,000
100243373	UPLAND	CA		09/26/2025	7.125	738,951		905,000
100243374	SANTA CLARITA	CA		09/26/2025	7.500	293,562		700,000
100243375	ROME	GA		09/26/2025	7.500	385,474		575,000

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100243376	SAN JOSE	CA		09/26/2025	7.500	1,315,986		1,700,000
100243377	NORTHRIDGE	CA		09/26/2025	7.500	966,846		1,250,000
100243378	FULLERTON	CA		09/26/2025	7.375	524,057		1,400,000
100243379	ROLLING HILLS ESTATES	CA		09/26/2025	7.750	1,549,714		1,900,000
100243380	STOCKTON	CA		09/26/2025	7.250	270,759		348,000
100243381	BOCA RATON	FL		09/26/2025	7.500	157,078		338,100
100243382	STOCKTON	CA		09/26/2025	7.250	263,710		339,000
100243383	CERRITOS	CA		09/26/2025	7.125	1,019,639		1,300,000
100243384	CYPRESS	CA		09/26/2025	7.375	476,863		1,335,000
100243385	ANAHEIM	CA		09/26/2025	7.125	826,077		1,000,000
100243386	GLENDALE	CA		09/26/2025	7.500	1,492,974		1,780,000
100243387	IRVINE	CA		09/26/2025	7.250	617,734		1,395,000
100243388	TEMPLE	TX		09/26/2025	7.125	258,159		320,000
100243389	HACIENDA HEIGHTS	CA		09/26/2025	7.375	1,093,544		1,320,000
100243390	CARY	NC		09/26/2025	7.375	1,118,295		1,390,000
100243391	WHITTIER	CA		09/26/2025	7.250	764,911		925,000
100243392	SUWANEE	GA		09/26/2025	7.250	500,956		605,000
100243393	BRASELTON	GA		09/26/2025	7.375	335,265		403,000
100243394	SIERRA MADRE	CA		09/26/2025	7.250	2,033,550		2,520,000
100243395	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,080,300		1,330,000
100243396	FOUNTAIN VALLEY	CA		09/26/2025	7.500	1,094,565		1,400,000
100243397	TEMPLE	TX		09/26/2025	7.250	309,003		380,000
100243398	HUNTINGTON BEACH	CA		09/26/2025	7.375	1,327,963		1,700,000
100243399	OCALA	FL		09/26/2025	7.375	235,266		375,000
100243400	ONTARIO	CA		09/26/2025	7.375	502,016		715,000
100243401	ANAHEIM	CA		09/26/2025	7.375	545,159		800,000
100243402	BUFORD	GA		09/26/2025	7.500	259,488		335,000
100243403	HUNTINGTON BEACH	CA		09/26/2025	7.375	961,068		1,225,000
100243404	MASHPEE	MA		09/26/2025	7.000	504,420		645,000
100243405	FOUNTAIN VALLEY	CA		09/26/2025	7.375	1,248,518		1,500,000
100243406	BUFORD	GA		09/26/2025	7.375	806,853		1,070,000
100243407	ROSMAN	NC		09/26/2025	8.375	341,702		435,000
100243408	CAMP HILL	PA		09/26/2025	7.125	155,476		298,000
100243409	NORTH BABYLON	NY		09/26/2025	7.250	549,230		670,000
100243410	ASTON	PA		09/26/2025	7.625	188,448		225,000
100243411	MANASSAS	VA		09/26/2025	6.875	888,348		1,260,000
100243412	NEW PORT RICHEY	FL		09/26/2025	6.625	122,166		180,000
100243413	MIAMI BEACH	FL		09/26/2025	7.500	1,621,385		4,500,000
100243414	DAVIE	FL		09/26/2025	6.250	1,307,377		1,640,000
100243415	BOYNTON BEACH	FL		09/26/2025	7.125	492,308		815,000
100243416	CHICAGO	IL		09/26/2025	7.625	674,287		868,000
100243417	FRANKLIN LAKES	NJ		09/26/2025	7.500	793,015		950,000
100243418	PARK RIDGE	NJ		09/26/2025	7.125	959,985		1,195,000
100243419	KURE BEACH	NC		09/26/2025	7.375	586,914		834,000
100243420	OKLAHOMA CITY	OK		09/26/2025	6.375	125,507		183,000
100243421	EAST MEADOW	NY		09/26/2025	7.125	622,659		760,000
100243422	BRIDGTON	ME		09/26/2025	7.500	406,487		485,000
100243423	PARK CITY	UT		09/26/2025	6.500	1,501,269		2,700,000
100243424	DALLAS	TX		09/26/2025	6.875	180,597		295,000
100243425	FARMERS BRANCH	TX		09/26/2025	8.375	412,398		492,000
100243426	TUCSON	AZ		09/26/2025	6.625	259,870		350,000
100243427	GLENN DALE	MD		09/26/2025	7.625	872,900		1,100,000
100243428	COLUMBIA	MD		09/26/2025	7.875	51,055		750,000
100243429	POTTSTOWN	PA		09/26/2025	7.500	176,131		285,000
100243430	HARRISON	NJ		09/26/2025	7.000	664,313		999,000

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100243431	FOREST HILL	TX		09/26/2025	7.500	202,839		262,000
100243432	HOLLIS	NH		09/26/2025	6.750	1,481,977		1,800,000
100243434	SAVANNAH	GA		09/26/2025	7.375	256,864		308,000
100243435	WEST CHESTER	PA		09/26/2025	7.375	470,878		570,000
100243436	FAYETTEVILLE	AR		09/26/2025	8.250	177,222		260,000
100243437	JOHNS CREEK	GA		09/26/2025	6.875	1,237,589		1,550,000
100243438	BOISE	ID		09/26/2025	6.750	687,945		852,000
100243440	DES MOINES	IA		09/26/2025	8.249	149,433		200,000
100243441	EL PASO	TX		09/26/2025	7.250	215,817		374,000
100243442	MCKINNEY	TX		09/26/2025	8.500	617,436		830,000
100243443	LACEY	WA		09/26/2025	6.750	277,075		465,000
100243444	GOODLETTSVILLE	TN		09/26/2025	7.625	248,938		320,000
100243445	CELINA	TX		09/26/2025	7.125	233,086		422,000
100243446	BLUE GRASS	IA		09/26/2025	8.250	398,746		480,000
100243447	GLOUCESTER	MA		09/26/2025	6.750	167,035		325,000
100243448	CONVERSE	TX		09/26/2025	7.250	148,549		193,000
100243449	CHAMPAIGN	IL		09/26/2025	7.000	196,250		257,000
100243450	MAITLAND	FL		09/26/2025	6.875	368,720		463,000
100243451	HUDSON	NH		09/26/2025	7.250	695,236		858,000
100243452	CLEMMONS	NC		09/26/2025	7.125	406,704		485,000
100243453	RIDGEWOOD	NJ		09/26/2025	7.750	392,387		535,000
100243454	MONTGOMERY	TX		09/26/2025	7.500	327,112		412,000
100243455	COVINGTON	IN		09/26/2025	8.500	109,980		167,000
100243456	ALEXANDRIA	VA		09/26/2025	6.750	346,487		455,000
100243457	WOODSIDE	NY		09/26/2025	6.625	1,123,163		2,175,000
100243458	PHOENIX	AZ		09/26/2025	6.000	1,142,604		1,577,000
100243459	SHELBY TOWNSHIP	MI		09/26/2025	6.875	336,386		660,000
100243460	RICHMOND	TX		09/26/2025	6.875	193,607		335,000
100243461	MIDDLETON	WI		09/26/2025	7.375	376,500		510,000
100243462	BLOOMFIELD	NJ		09/26/2025	7.750	236,702		304,000
100243464	PLANTATION	FL		09/26/2025	8.250	473,468		660,000
100243465	LAWRENCEVILLE	GA		09/26/2025	7.125	331,268		400,000
100243466	WESTFIELD	IN		09/26/2025	7.250	268,583		513,000
100243467	ATLANTIC CITY	NJ		09/26/2025	8.000	141,559		230,000
100243468	FORT WORTH	TX		09/26/2025	8.000	196,610		250,000
100243471	NEW HAVEN	CT		09/26/2025	8.625	299,944		362,300
100243472	ATLANTA	GA		09/26/2025	7.875	367,247		512,000
100243473	SCOTTSDALE	AZ		09/26/2025	7.625	731,416		890,000
100243474	PEABODY	MA		09/26/2025	7.750	648,062		958,000
100243475	BIRMINGHAM	AL		09/26/2025	7.875	113,322		137,000
100243476	PARKERSBURG	WV		09/26/2025	7.375	485,498		678,000
100243477	KNIGHTDALE	NC		09/26/2025	7.500	242,370		330,000
100243478	MORRISTOWN	NJ		09/26/2025	7.500	544,041		753,000
100243479	EL PASO	TX		09/26/2025	7.250	237,954		420,000
100243480	COTTONWOOD	AZ		09/26/2025	8.625	256,945		355,000
100243481	EAST TAWAS	MI		09/26/2025	7.250	501,975		602,000
100243482	PASADENA	MD		09/26/2025	6.750	773,133		4,000,000
100243483	INDIANAPOLIS	IN		09/26/2025	8.250	277,548		392,000
100243484	WHITING	NJ		09/26/2025	8.125	432,842		565,000
100243485	FRESH MEADOWS	NY		09/26/2025	7.250	599,339		1,000,000
100243486	ALLEN	TX		09/26/2025	7.750	330,282		450,000
100243487	NORCROSS	GA		09/26/2025	7.125	295,829		445,000
100243488	CHESAPEAKE	VA		09/26/2025	6.875	1,228,982		1,499,000
100243489	FRISCO	TX		09/26/2025	7.374	372,465		883,000
100243490	MISSOURI CITY	TX		09/26/2025	7.250	441,687		630,000

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100243491	BOULDER	CO		09/26/2025	6.750	1,345,944		2,300,000
100243492	PHOENIX	AZ		09/26/2025	7.375	262,300		570,000
100243493	STOCKBRIDGE	GA		09/26/2025	8.125	419,121		655,000
100243494	GEORGETOWN	TX		09/26/2025	7.500	226,632		437,000
100243495	LAS VEGAS	NV		09/26/2025	6.625	255,494		451,000
100243496	MELISSA	TX		09/26/2025	7.250	306,032		456,000
100243497	DEPTFORD	NJ		09/26/2025	7.125	351,761		526,000
100243498	LAREDO	TX		09/26/2025	8.500	141,327		205,000
100243499	HOUSTON	TX		09/26/2025	7.250	191,465		231,000
100243500	OKLAHOMA CITY	OK		09/26/2025	6.250	158,765		288,000
100243501	KATY	TX		09/26/2025	7.375	209,840		332,000
100243502	CONCORD	MI		09/26/2025	7.375	228,020		273,000
100243503	EUCLID	OH		09/26/2025	7.375	77,357		110,000
100243504	HOSCHTON	GA		09/26/2025	7.125	293,791		378,000
100243505	TIMNATH	CO		09/26/2025	6.375	345,785		510,000
100243506	RALEIGH	NC		09/26/2025	7.250	297,758		500,000
100243507	PORTLAND	OR		09/26/2025	7.125	366,911		645,000
100243508	CENTER VALLEY	PA		09/26/2025	6.875	274,791		585,000
100243509	CEDAR GROVE	NJ		09/26/2025	7.875	367,247		720,000
100243510	KENNEWICK	WA		09/26/2025	6.625	307,221		415,000
100243511	WEST PALM BEACH	FL		09/26/2025	7.375	235,073		475,000
100243512	UNITED KINGDOM	GBR		09/26/2025	5.600	76,163		100,853
100243513	UNITED KINGDOM	GBR		09/26/2025	6.290	76,163		100,853
100243514	UNITED KINGDOM	GBR		09/26/2025	5.500	177,714		235,323
100243515	UNITED KINGDOM	GBR		09/26/2025	5.500	96,474		127,747
100243516	UNITED KINGDOM	GBR		09/26/2025	5.600	153,930		221,203
100243517	UNITED KINGDOM	GBR		09/26/2025	5.600	203,102		268,940
100243518	UNITED KINGDOM	GBR		09/26/2025	5.600	129,985		172,122
100243519	UNITED KINGDOM	GBR		09/26/2025	5.600	111,706		147,917
100243520	UNITED KINGDOM	GBR		09/26/2025	5.600	70,961		309,281
100243521	UNITED KINGDOM	GBR		09/26/2025	5.600	247,009		437,028
100243522	UNITED KINGDOM	GBR		09/26/2025	5.600	109,670		248,770
100243523	UNITED KINGDOM	GBR		09/26/2025	5.600	134,726		295,834
100243524	UNITED KINGDOM	GBR		09/26/2025	5.600	145,953		363,069
100243525	UNITED KINGDOM	GBR		09/26/2025	5.500	177,714		235,323
100243526	UNITED KINGDOM	GBR		09/26/2025	6.640	86,746		114,300
100243527	UNITED KINGDOM	GBR		09/26/2025	5.600	113,737		150,606
100243528	UNITED KINGDOM	GBR		09/26/2025	5.750	182,792		242,046
100243529	UNITED KINGDOM	GBR		09/26/2025	5.600	118,868		161,364
100243530	UNITED KINGDOM	GBR		09/26/2025	5.650	89,365		121,023
100243531	UNITED KINGDOM	GBR		09/26/2025	5.600	203,207		286,421
100243532	UNITED KINGDOM	GBR		09/26/2025	5.650	264,033		396,687
100243533	UNITED KINGDOM	GBR		09/26/2025	5.650	140,180		188,258
100243534	UNITED KINGDOM	GBR		09/26/2025	5.600	174,668		231,288
100243535	UNITED KINGDOM	GBR		09/26/2025	5.600	367,721		537,880
100243536	UNITED KINGDOM	GBR		09/26/2025	5.600	162,482		239,357
100243537	UNITED KINGDOM	GBR		09/26/2025	6.640	356,149		638,733
100243538	VEGHEL	NLD		09/26/2025	5.350	138,996		185,868
100243539	TILBURG	NLD		09/26/2025	5.450	22,825		28,614
100243540	TILBURG	NLD		09/26/2025	5.450	60,866		76,304
100243541	WEERT	NLD		09/26/2025	4.900	2,926,235		4,694,433
100243542	S-GRAVENHAGE	NLD		09/26/2025	4.750	415,525		705,515
100243543	ROTTERDAM	NLD		09/26/2025	5.000	470,539		633,907
100243544	AMSTERDAM	NLD		09/26/2025	4.750	418,452		645,646
100243545	ZAANDAM	NLD		09/26/2025	5.150	409,673		880,426

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243546	S-GRAVENHAGE	NLD.		09/26/2025	4.900	232,636		291,641
100243547	S-GRAVENHAGE	NLD.		09/26/2025	4.900	15,509		19,443
100243548	AMSTERDAM	NLD.		09/26/2025	4.750	397,968		1,643,463
100243549	JOURE	NLD.		09/26/2025	4.800	324,812		434,344
100243550	BEEK	NLD.		09/26/2025	4.750	125,711		220,694
100243551	S-GRAVENHAGE	NLD.		09/26/2025	4.750	524,967		809,992
100243552	ROTTERDAM	NLD.		09/26/2025	5.350	55,013		67,285
100243553	NIEUWI-VENNEP	NLD.		09/26/2025	4.900	333,591		557,603
100243554	KAMPEN	NLD.		09/26/2025	5.650	1,404,593		2,817,366
100243555	TILBURG	NLD.		09/26/2025	4.900	293,794		368,312
100243556	TILBURG	NLD.		09/26/2025	4.900	19,898		24,945
100243557	GRONINGEN	NLD.		09/26/2025	4.800	781,305		996,265
100243558	GRONINGEN	NLD.		09/26/2025	4.800	38,041		48,507
100243559	AMSTERDAM	NLD.		09/26/2025	4.900	474,050		594,288
100243560	AMSTERDAM	NLD.		09/26/2025	4.900	31,603		39,619
100243561	UTRECHT	NLD.		09/26/2025	5.150	870,848		1,326,509
100243562	ROTTERDAM	NLD.		09/26/2025	5.300	181,719		227,810
100243563	ROTTERDAM	NLD.		09/26/2025	5.300	12,115		15,187
100243564	ETTEN-LEUR	NLD.		09/26/2025	4.800	643,772		874,557
100243565	S-GRAVENHAGE	NLD.		09/26/2025	4.750	468,198		821,731
100243566	DEN HAAG	NLD.		09/26/2025	4.750	538,427		720,780
100243567	UTRECHT	NLD.		09/26/2025	4.800	561,837		751,297
100243568	HUIZEN	NLD.		09/26/2025	4.800	746,190		968,469
100243569	HARDENBERG	NLD.		09/26/2025	4.850	228,246		286,139
100243570	HARDENBERG	NLD.		09/26/2025	4.850	15,216		19,076
100243571	UTRECHT	NLD.		09/26/2025	5.050	380,411		510,647
100243572	GRONINGEN	NLD.		09/26/2025	4.800	1,314,465		1,796,070
100243573	AMSTERDAM	NLD.		09/26/2025	4.700	3,236,416		5,658,207
100243574	S-GRAVENHAGE	NLD.		09/26/2025	4.900	230,002		346,301
100243575	ROTTERDAM	NLD.		09/26/2025	4.800	261,020		354,736
100243576	ROTTERDAM	NLD.		09/26/2025	5.150	187,279		254,519
100243577	BERGEN OP ZOOM	NLD.		09/26/2025	4.900	223,857		292,912
100243578	BERGEN OP ZOOM	NLD.		09/26/2025	4.900	4,916		6,433
100243579	NIJMEGEN	NLD.		09/26/2025	4.900	1,641,618		2,057,997
100243580	NIJMEGEN	NLD.		09/26/2025	4.900	109,441		137,200
100243581	NIJMEGEN	NLD.		09/26/2025	5.050	45,649		57,228
100243582	NIJMEGEN	NLD.		09/26/2025	5.050	5,852		7,337
100243583	VLAARDINGEN	NLD.		09/26/2025	4.800	2,446,333		3,347,525
100243584	VLAARDINGEN	NLD.		09/26/2025	4.800	245,804		336,354
100243585	GRONINGEN	NLD.		09/26/2025	4.900	833,977		847,410
100243586	GRONINGEN	NLD.		09/26/2025	4.900	55,598		56,494
100243587	GRONINGEN	NLD.		09/26/2025	4.900	511,360		641,060
100243588	GRONINGEN	NLD.		09/26/2025	4.900	34,091		42,737
100243589	GRONINGEN	NLD.		09/26/2025	4.900	474,050		594,288
100243590	GRONINGEN	NLD.		09/26/2025	4.900	31,603		39,619
100243591	ALKMAAR	NLD.		09/26/2025	4.800	606,316		504,778
100243592	UTRECHT	NLD.		09/26/2025	5.100	917,375		1,432,160
100243593	AMSTERDAM	NLD.		09/26/2025	4.950	1,357,890		1,815,841
100243594	ROOSENDAAL	NLD.		09/26/2025	4.950	434,546		581,081
100243595	S-GRAVENHAGE	NLD.		09/26/2025	4.800	1,281,691		1,749,114
100243596	ROTTERDAM	NLD.		09/26/2025	4.750	3,758,457		6,283,973
100243597	ROTTERDAM	NLD.		09/26/2025	5.000	215,078		282,414
100243598	ROTTERDAM	NLD.		09/26/2025	5.000	3,954		5,192
100243599	ZEVENHUIZEN	NLD.		09/26/2025	4.900	482,829		605,293
100243600	ZEVENHUIZEN	NLD.		09/26/2025	4.900	32,189		40,353

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243601	AMSTERDAM	NLD		09/26/2025	4.800	478,732		651,516
100243602	S-GRAVENHAGE	NLD		09/26/2025	4.750	168,024		306,388
100243603	AMSTERDAM	NLD		09/26/2025	4.650	1,328,511		2,294,978
100243604	S-GRAVENHAGE	NLD		09/26/2025	4.850	149,238		187,091
100243605	S-GRAVENHAGE	NLD		09/26/2025	4.850	9,949		12,473
100243606	GRONINGEN	NLD		09/26/2025	4.800	956,879		1,199,581
100243607	GRONINGEN	NLD		09/26/2025	4.800	63,792		79,972
100243608	ALKMAAR	NLD		09/26/2025	4.900	327,738		535,300
100243609	AMSTERDAM	NLD		09/26/2025	4.800	463,516		645,646
100243610	ROTTERDAM	NLD		09/26/2025	4.800	618,899		839,340
100243611	ROTTERDAM	NLD		09/26/2025	4.650	4,533,495		6,229,182
100243612	ROTTERDAM	NLD		09/26/2025	4.650	4,467,582		5,974,119
100243613	ROTTERDAM	NLD		09/26/2025	4.650	4,348,048		5,814,276
100243614	ROTTERDAM	NLD		09/26/2025	4.650	1,663,808		2,224,870
100243615	ROTTERDAM	NLD		09/26/2025	4.850	2,392,197		3,198,882
100243616	ROTTERDAM	NLD		09/26/2025	4.850	2,330,747		3,116,709
100243617	ROTTERDAM	NLD		09/26/2025	4.850	1,720,626		2,300,848
100243618	LEIDEN	NLD		09/26/2025	5.000	936,395		1,144,554
100243619	EINDHOVEN	NLD		09/26/2025	4.950	307,255		385,187
100243620	EINDHOVEN	NLD		09/26/2025	4.950	20,484		25,679
100243621	S-GRAVENHAGE	NLD		09/26/2025	4.700	140,459		235,954
100243622	ROTTERDAM	NLD		09/26/2025	4.750	1,463,118		2,264,609
100243623	BUNSCHOTEN-SPAKENBURG	NLD		09/26/2025	4.850	706,686		944,991
100243624	ZEVENAAR	NLD		09/26/2025	4.800	294,262		491,865
100243625	UTRECHT	NLD		09/26/2025	5.100	399,139		382,453
100243626	UTRECHT	NLD		09/26/2025	5.100	152,164		145,803
100243627	DIEVER	NLD		09/26/2025	5.050	266,873		358,040
100243628	AMSTERDAM	NLD		09/26/2025	4.800	907,133		1,573,028
100243629	AMSTERDAM	NLD		09/26/2025	4.750	2,867,711		4,349,306
100243630	GRONINGEN	NLD		09/26/2025	5.100	348,222		498,908
100243631	GRONINGEN	NLD		09/26/2025	4.850	790,084		990,480
100243632	GRONINGEN	NLD		09/26/2025	4.850	52,672		66,032
100243633	AMSTERDAM	NLD		09/26/2025	4.850	2,708,172		2,673,633
100243634	AMSTERDAM	NLD		09/26/2025	8.250	212,211		209,504
100243635	AMSTERDAM	NLD		09/26/2025	4.850	1,242,187		1,702,746
100243636	AMSTERDAM	NLD		09/26/2025	8.250	165,683		227,113
100243637	IJSSELSTEIN	NLD		09/26/2025	5.350	327,153		362,194
100243638	IJSSELSTEIN	NLD		09/26/2025	5.350	33,359		36,932
100243639	AMSTERDAM	NLD		09/26/2025	4.800	877,871		1,696,288
100243640	AMSTERDAM	NLD		09/26/2025	4.850	2,060,070		2,512,150
100243641	AMSTERDAM	NLD		09/26/2025	4.850	1,531,884		1,237,776
100243642	AMSTERDAM	NLD		09/26/2025	8.250	204,251		165,037
100243663	DIEVER	NLD		09/26/2025	5.500	18,435		33,062
100243664	JURUPA VALLEY	CA		09/29/2025	7.875	636,918		769,000
100243665	ONTARIO	CA		09/29/2025	7.625	424,879		520,000
100243666	SAINT JAMES CITY	FL		09/29/2025	7.625	455,759		550,000
100243667	BOISE	ID		09/29/2025	6.750	351,762		475,000
100243668	RIVERSIDE	CA		09/29/2025	7.125	426,163		550,000
100243669	CHICAGO	IL		09/29/2025	7.000	526,650		1,000,000
100243670	LA MESA	CA		09/29/2025	7.125	1,092,346		1,760,000
100243671	CHULA VISTA	CA		09/29/2025	6.999	696,545		905,000
100243672	PINE MOUNTAIN CLUB	CA		09/29/2025	6.625	347,202		460,000
100243673	DALLAS	TX		09/29/2025	6.375	125,828		205,000
100243674	WILLIMANTIC	CT		09/29/2025	7.250	187,314		245,000
100243675	CHICAGO	IL		09/29/2025	7.250	612,242		840,000

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100243676	BELL	CA		09/29/2025	7.000	617,483		801,000
100243677	BRICK	NJ		09/29/2025	7.125	843,004		1,225,000
100243678	STOCKTON	CA		09/29/2025	6.875	211,590		355,000
100243679	WALNUT CREEK	CA		09/29/2025	7.125	507,049		665,000
100243680	WALNUT CREEK	CA		09/29/2025	7.125	522,557		675,000
100243681	ONTARIO	CA		09/29/2025	6.750	678,287		960,000
100243682	TWENTYNINE PALMS	CA		09/29/2025	7.375	211,241		280,000
100243683	TWENTYNINE PALMS	CA		09/29/2025	7.375	211,270		269,000
100243684	GARDEN GROVE	CA		09/29/2025	7.250	1,212,704		1,470,000
100243685	WOODLAND	CA		09/29/2025	7.500	475,170		630,000
100243686	SAN FRANCISCO	CA		09/29/2025	7.625	735,352		1,260,000
100243687	ARROYO GRANDE	CA		09/29/2025	8.625	2,913,750		3,700,000
100243688	(NORTHRIDGE AREA) LOS ANGELES	CA		09/29/2025	7.000	202,962		620,000
100243689	CHICAGO	IL		09/29/2025	7.000	296,025		723,000
100243690	OJAI	CA		09/29/2025	7.750	869,147		1,275,000
100243691	SAN DIEGO	CA		09/29/2025	7.375	721,239		1,765,000
100243692	DELRAY BEACH	FL		09/29/2025	7.375	332,918		410,000
100243693	ROSWELL	GA		09/29/2025	7.750	457,020		550,000
100243694	LOS ANGELES	CA		09/29/2025	7.500	849,954		1,095,000
100243695	NORTH BAY VILLAGE	FL		09/29/2025	7.500	389,623		575,000
100243696	PALM SPRINGS	CA		09/29/2025	7.375	494,383		590,000
100243697	CASTRO VALLEY	CA		09/29/2025	6.499	1,096,399		1,365,000
100243698	LOS ANGELES	CA		09/29/2025	7.250	246,923		369,000
100243699	HENDERSON	CO		09/29/2025	7.499	419,999		500,000
100243700	LA QUINTA	CA		09/29/2025	7.625	834,171		950,000
100243701	SAINT PETERSBURG	FL		09/29/2025	6.625	221,260		300,000
100243702	MARICOPA	AZ		09/29/2025	6.625	367,926		455,000
100243703	EDMOND	OK		09/29/2025	6.625	372,144		455,000
100243704	PROVO	UT		09/29/2025	6.875	311,730		426,000
100243705	SUGARLOAF	CA		09/29/2025	8.125	316,151		380,000
100243706	MOORE	OK		09/29/2025	6.375	640,704		1,113,000
100243707	TEMPE	AZ		09/29/2025	6.999	252,410		385,000
100243708	LAS VEGAS	NV		09/29/2025	7.250	458,581		565,000
100243709	TORRANCE	CA		09/29/2025	6.499	334,593		530,000
100243710	LOS ANGELES	CA		09/29/2025	6.999	306,257		580,000
100243711	GOLDSBORO	NC		09/29/2025	7.875	136,265		190,000
100243712	MYRTLE BEACH	SC		09/29/2025	7.250	193,493		236,000
100243713	LOS ANGELES	CA		09/29/2025	6.875	310,008		510,000
100243714	MIAMI	FL		09/29/2025	6.625	272,135		430,000
100243715	KISSIMMEE	FL		09/29/2025	6.875	222,850		416,000
100243716	PLAINFIELD	NJ		09/29/2025	7.875	233,424		395,000
100243717	BOCA RATON	FL		09/29/2025	7.750	756,000		1,200,000
100243718	CAVE CREEK	AZ		09/29/2025	6.750	1,305,610		1,700,000
100243719	LOS ANGELES	CA		09/29/2025	6.875	1,222,531		1,600,000
100243720	INDIANAPOLIS	IN		09/29/2025	6.999	114,664		153,000
100243721	ROCKPORT	TX		09/29/2025	6.999	162,875		258,000
100243722	CANTON	GA		09/29/2025	6.750	648,274		785,000
100243723	COLLEGE STATION	TX		09/29/2025	6.625	1,157,857		2,300,000
100243724	ROSEVILLE	CA		09/29/2025	7.750	304,500		490,000
100243725	VIRGINIA BEACH	VA		09/29/2025	7.125	168,660		280,000
100243726	LONG BEACH	CA		09/29/2025	7.125	276,413		588,000
100243727	PITTSBURGH	PA		09/29/2025	6.625	181,415		247,000
100243728	PETERSBURG	VA		09/29/2025	7.499	216,286		279,000
100243729	YORK	PA		09/29/2025	7.375	163,185		205,000
100243730	WALNUT CREEK	CA		09/29/2025	7.375	730,560		3,200,000

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100243731	SPRING	TX		09/29/2025	7.999	216,405		239,000
100243732	AVENAL	CA		09/29/2025	7.250	173,866		232,000
100243733	PAWTUCKET	RI		09/29/2025	6.499	350,994		517,000
100243734	SEMINOLE	FL		09/29/2025	6.875	159,418		257,700
100243735	PALM DESERT	CA		09/29/2025	7.375	385,651		465,000
100243736	RIALTO	CA		09/29/2025	7.625	470,797		600,000
100243737	GLENDALE	CA		09/29/2025	6.875	838,069		1,325,000
100243738	VANCOUVER	WA		09/29/2025	8.250	172,620		300,000
100243739	DEARBORN	MI		09/29/2025	7.499	161,700		235,000
100243740	CHINO	CA		09/29/2025	7.625	436,372		545,000
100243741	SALEM	OR		09/29/2025	6.499	149,579		235,000
100243742	DENVER	CO		09/29/2025	6.875	500,241		769,000
100243743	MERCED	CA		09/29/2025	8.375	329,825		395,000
100243744	SPRING HILL	FL		09/29/2025	6.875	248,095		340,000
100243745	NEW ORLEANS	LA		09/29/2025	6.499	269,315		340,000
100243746	LAS VEGAS	NV		09/29/2025	6.499	161,810		250,000
100243747	MORENO VALLEY	CA		09/29/2025	6.375	293,049		490,000
100243748	CHARLOTTE	NC		09/29/2025	6.499	191,983		305,000
100243749	GRAND PRAIRIE	TX		09/29/2025	6.499	191,288		248,000
100243750	NORTHRIDGE	CA		09/29/2025	8.250	1,167,433		1,310,000
100243751	WALDORF	MD		09/29/2025	7.499	332,211		435,000
100243752	SAN JOSE	CA		09/29/2025	6.875	658,197		935,000
100243753	BAKERSFIELD	CA		09/29/2025	6.499	254,762		400,000
100243754	DOVER	PA		09/29/2025	7.625	135,872		195,000
100243755	FORT MYERS	FL		09/29/2025	6.875	171,672		252,000
100243756	WHITTIER	CA		09/29/2025	7.625	747,321		950,000
100243757	HYATTSVILLE	MD		09/29/2025	6.999	284,988		447,000
100243758	DAYTONA BEACH	FL		09/29/2025	6.999	294,519		478,700
100243759	HOMER GLEN	IL		09/29/2025	6.999	596,529		745,000
100243760	SMYRNA	GA		09/29/2025	7.375	254,721		315,000
100243761	SEATTLE	WA		09/29/2025	7.125	1,083,153		1,450,000
100243762	BONITA SPRINGS	FL		09/29/2025	6.499	450,565		560,000
100243763	PORTERVILLE	CA		09/29/2025	6.750	206,381		260,000
100243764	HENNIKER	NH		09/29/2025	7.250	589,097		710,000
100243765	SYLMAR	CA		09/29/2025	8.375	588,000		830,000
100243766	PARKS	AZ		09/29/2025	6.750	532,911		725,000
100243767	FORT LAUDERDALE	FL		09/29/2025	7.250	830,299		1,075,000
100243768	MANCHESTER	NH		09/29/2025	7.125	341,054		430,000
100243769	BAKERSFIELD	CA		09/29/2025	7.250	265,140		325,000
100243770	YERINGTON	NV		09/29/2025	7.125	191,719		250,000
100243771	PHOENIX	AZ		09/29/2025	6.375	444,303		566,000
100243773	LAWRENCEVILLE	GA		09/29/2025	6.999	275,187		390,000
100243774	DAVIS	CA		09/29/2025	6.999	1,030,378		1,255,000
100243775	NAZARETH	PA		09/29/2025	6.999	288,360		366,000
100243776	EULESS	TX		09/29/2025	6.999	291,208		360,000
100243777	LAWTON	OK		09/29/2025	7.250	97,249		130,000
100243778	PEMBROKE PINES	FL		09/29/2025	6.625	399,756		495,000
100243779	INDIO	CA		09/29/2025	6.750	383,562		502,000
100243780	JACKSONVILLE	FL		09/29/2025	6.750	300,826		435,000
100243781	BIG BEAR LAKE	CA		09/29/2025	7.125	371,525		435,000
100243782	HOUSTON	TX		09/29/2025	6.499	216,704		328,000
100243783	DOUGLASSVILLE	PA		09/29/2025	8.250	105,000		250,000
100243784	SAN BERNARDINO	CA		09/29/2025	6.750	291,553		385,000
100243785	NASHVILLE	TN		09/29/2025	6.999	502,584		643,000
100243786	BATON ROUGE	LA		09/29/2025	7.250	277,572		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243788	ROCKINGHAM	VA		09/29/2025	7.750	251,850		314,000
100243789	INDIANAPOLIS	IN		09/29/2025	6.999	153,824		210,000
100243790	PAWTUCKET	RI		09/29/2025	6.999	265,655		431,000
100243791	ORANGE	TX		09/29/2025	6.499	232,308		553,000
100243792	BAKERSFIELD	CA		09/29/2025	6.875	273,610		370,000
100243793	OAK ISLAND	NC		09/29/2025	7.999	341,250		615,000
100243794	SAINT AUGUSTINE	FL		09/29/2025	6.999	382,511		432,000
100243795	PORT CHARLOTTE	FL		09/29/2025	7.999	506,990		605,000
100243796	MISSION	TX		09/29/2025	6.375	186,320		280,000
100243797	COLONIAL HEIGHTS	VA		09/29/2025	7.499	209,413		260,000
100243798	KINGMAN	AZ		09/29/2025	7.625	245,402		335,000
100243799	WATERFORD	CT		09/29/2025	7.125	394,324		522,000
100243800	PHILADELPHIA	PA		09/29/2025	6.999	296,732		397,000
100243801	LOS ANGELES	CA		09/29/2025	7.125	437,928		685,000
100243802	LAS VEGAS	NV		09/29/2025	7.375	435,750		1,137,000
100243803	LOS ANGELES	CA		09/29/2025	7.125	751,327		900,000
100243804	CHARLESTON	SC		09/29/2025	6.875	362,146		975,000
100243805	KISSIMEE	FL		09/29/2025	6.875	222,861		380,000
100243806	PALM BAY	FL		09/29/2025	7.750	136,500		270,000
100243807	MIAMI	FL		09/29/2025	6.499	704,546		868,000
100243808	SAN ANTONIO	TX		09/29/2025	6.999	131,534		224,000
100243809	SPRING	TX		09/29/2025	8.875	145,390		250,000
100243811	TWIN FALLS	ID		09/29/2025	7.499	136,420		190,000
100243813	WYCKOFF	NJ		09/29/2025	8.250	185,346		1,000,000
100243815	CHICO	CA		09/29/2025	7.500	129,335		448,015
100243816	PEORIA	AZ		09/29/2025	9.625	48,038		556,196
100243817	HIBBING	MN		09/29/2025	8.875	72,763		380,000
100243818	FORT WORTH	TX		09/29/2025	8.000	85,298		450,000
100243819	CARSON	CA		09/29/2025	7.375	209,774		1,175,000
100243820	SEBASTOPOL	CA		09/29/2025	8.500	295,311		1,550,000
100243821	GREELEY	CO		09/29/2025	7.750	159,171		603,055
100243822	BOCA RATON	FL		09/29/2025	7.875	209,851		909,735
100243823	LA PALMA	CA		09/29/2025	7.500	297,797		1,350,000
100243824	PLANO	TX		09/29/2025	7.500	517,440		1,235,000
100243825	FREMONT	CA		09/29/2025	7.250	514,926		2,530,000
100243826	HUNTINGTON BEACH	CA		09/29/2025	8.125	384,015		1,400,000
100243827	ALEXANDRIA	VA		09/29/2025	9.625	43,160		235,328
100243828	CORONA	CA		09/29/2025	7.500	257,121		675,705
100243829	PUYALLUP	WA		09/29/2025	8.750	37,902		492,443
100243830	RIO RANCHO	NM		09/29/2025	8.500	42,926		656,572
100243831	MILWAUKEE	WI		09/29/2025	8.500	32,562		258,966
100243832	HANOVER	ME		09/29/2025	9.375	31,920		425,000
100243833	HUTTO	TX		09/29/2025	9.125	67,305		297,000
100243834	DRACUT	MA		09/29/2025	8.375	54,057		254,222
100243835	HEMET	CA		09/29/2025	8.500	229,956		558,548
100243836	COLUMBUS	OH		09/29/2025	10.490	45,475		252,327
100243839	FORT WORTH	TX		09/29/2025	9.625	135,876		485,000
100243840	DOUGLASVILLE	GA		09/29/2025	8.125	57,276		299,716
100243841	ORCHARD CITY	CO		09/29/2025	8.875	46,765		850,000
100243842	OVIEDO	FL		09/29/2025	9.500	32,662		430,834
100243843	MERIDIAN	ID		09/29/2025	8.500	170,095		1,005,631
100243844	FRAZER	PA		09/29/2025	8.000	155,605		775,000
100243845	TABERNACLE	NJ		09/29/2025	8.990	81,578		530,000
100243846	NAHANT	MA		09/29/2025	8.990	27,107		1,026,784
100243847	MASSILLON	OH		09/29/2025	9.375	107,100		419,403

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243848	LAWRENCE	MA		09/29/2025	11.250	69,871		835,000
100243849	OXNARD	CA		09/29/2025	9.250	54,297		752,497
100243850	GAITHERSBURG	MD		09/29/2025	7.875	63,070		1,047,354
100243851	ROWLETT	TX		09/29/2025	8.990	120,768		370,000
100243852	FREDERICK	CO		09/29/2025	8.375	96,695		682,296
100243853	STAR TANNERY	VA		09/29/2025	8.750	54,365		720,000
100243854	CASTLE ROCK	CO		09/29/2025	9.990	46,335		687,273
100243855	RIVERVIEW	FL		09/29/2025	8.875	81,472		347,410
100243856	CHICAGO	IL		09/29/2025	8.990	53,958		188,976
100243857	HOUSTON	TX		09/29/2025	8.250	68,763		240,000
100243858	LAKESIDE	CA		09/29/2025	7.750	126,282		1,276,568
100243860	MUSTANG	OK		09/29/2025	9.500	57,336		242,489
100243861	CYPRESS	CA		09/29/2025	8.125	288,668		1,380,000
100243862	MONTGOMERY	TX		09/29/2025	8.250	91,898		667,000
100243864	LYNNWOOD	WA		09/29/2025	9.750	87,131		863,434
100243865	HIRAM	GA		09/29/2025	7.990	90,141		370,113
100243866	TACOMA	WA		09/29/2025	8.990	27,195		393,968
100243867	YOUNGSTOWN	FL		09/29/2025	10.250	44,575		387,000
100243868	VOORHEES TOWNSHIP	NJ		09/29/2025	7.750	287,747		674,000
100243869	MYRTLE BEACH	SC		09/29/2025	8.625	45,112		315,684
100243870	BRANDYWINE	MD		09/29/2025	8.000	137,143		549,635
100243871	BRISTOL	PA		09/29/2025	9.500	27,219		320,000
100243872	BELL	CA		09/29/2025	9.375	214,720		940,000
100243873	CASTRO VALLEY	CA		09/29/2025	8.990	32,634		1,058,035
100243874	FORT WORTH	TX		09/29/2025	9.125	32,652		245,000
100243875	PLANO	TX		09/29/2025	8.875	48,939		410,000
100243876	TOMS RIVER	NJ		09/29/2025	9.990	43,509		333,627
100243877	FOSTORIA	OH		09/29/2025	8.125	68,915		278,000
100243878	DOUGLASVILLE	GA		09/29/2025	8.250	130,405		530,000
100243879	FREDERICKSBURG	VA		09/29/2025	8.990	27,194		431,224
100243881	SANFORD	FL		09/29/2025	11.375	30,575		274,506
100243882	WELLSBORO	PA		09/29/2025	10.375	57,525		235,000
100243883	LEXINGTON PARK	MD		09/29/2025	9.125	59,655		299,424
100243884	SUMMERVILLE	SC		09/29/2025	9.750	69,702		413,606
100243885	IRVING	TX		09/29/2025	8.875	38,541		450,000
100243886	JENKINSBURG	GA		09/29/2025	9.375	43,320		278,631
100243888	CANYON LAKE	TX		09/29/2025	9.750	43,276		445,000
100243889	SAN TAN VLY	AZ		09/29/2025	8.000	53,243		418,454
100243890	JUPITER	FL		09/29/2025	7.625	52,912		570,000
100243891	ANDREWS	TX		09/29/2025	9.375	38,096		655,000
100243893	VANCOUVER	WA		09/29/2025	8.625	161,914		952,272
100243894	SPARKS	NV		09/29/2025	8.990	94,634		697,288
100243895	HONOKAA	HI		09/29/2025	8.000	57,779		650,000
100243896	PERRY HALL	MD		09/29/2025	11.375	27,294		399,525
100243897	LA GRANDE	OR		09/29/2025	9.750	111,968		335,000
100243898	MCKINNEY	TX		09/29/2025	8.125	78,193		569,000
100243899	NEW BRAUNFELS	TX		09/29/2025	8.500	92,059		495,000
100243900	CLINTON	NJ		09/29/2025	8.990	108,355		585,000
100243902	APOLLO	PA		09/29/2025	7.625	61,007		170,000
100243904	THIENSVILLE	WI		09/29/2025	7.875	44,210		441,845
100243905	EDGEWATER	MD		09/29/2025	8.625	58,006		490,332
100243906	NEW MARKET	MD		09/29/2025	8.375	199,314		681,287
100243907	QUEEN CREEK	AZ		09/29/2025	8.500	59,293		415,012
100243908	TALLAHASSEE	FL		09/29/2025	9.875	63,028		569,763
100243909	LOUISVILLE	KY		09/29/2025	7.875	145,037		492,733

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100243910	CROCKETT	VA		09/29/2025	8.625	32,613		314,000
100243911	NORTH MYRTLE BEACH	SC		09/29/2025	8.500	133,819		855,000
100243912	LEBANON	PA		09/29/2025	10.250	46,360		224,975
100243913	ANDALUSIA	AL		09/29/2025	8.875	27,190		160,000
100243914	BALTIMORE	MD		09/29/2025	8.375	35,129		205,000
100243916	TULSA	OK		09/29/2025	7.875	62,851		187,000
100243917	TAUNTON	MA		09/29/2025	9.750	123,595		475,000
100243919	RIO RICO	AZ		09/29/2025	8.250	52,637		269,857
100243920	CHICAGO	IL		09/29/2025	8.990	106,848		948,483
100243921	DODGE CITY	KS		09/29/2025	9.625	39,726		179,000
100243922	LITTLE ROCK	AR		09/29/2025	7.990	54,865		276,133
100243923	LAND O LAKES	FL		09/29/2025	8.875	27,190		420,188
100243924	ALLENTOWN	PA		09/29/2025	8.990	54,639		265,566
100243925	MECHANICSVILLE	VA		09/29/2025	7.875	260,452		765,000
100243926	SUN PRAIRIE	WI		09/29/2025	8.990	27,196		399,193
100243927	FRESNO	CA		09/29/2025	8.875	104,525		392,758
100243928	SAN DIEGO	CA		09/29/2025	8.250	151,105		1,464,749
100243929	ARLINGTON	WA		09/29/2025	7.875	251,865		988,383
100243930	FORT WORTH	TX		09/29/2025	9.000	69,956		440,000
100243933	LEWES	DE		09/29/2025	8.875	27,136		432,744
100243934	RITTMAN	OH		09/29/2025	9.250	27,207		396,500
100243935	CONVERSE	TX		09/29/2025	7.000	329,350		624,000
100243936	MONCKS CORNER	SC		09/29/2025	8.250	211,963		650,000
100243937	LAKE PLACID	FL		09/29/2025	8.250	90,890		404,093
100243939	TULSA	OK		09/29/2025	8.375	105,122		358,522
100243940	GRANT-VALKARIA	FL		09/29/2025	8.125	57,146		611,668
100243941	TALLAHASSEE	FL		09/29/2025	8.875	37,938		241,463
100243942	PROVIDENCE	RI		09/29/2025	9.000	132,655		595,000
100243943	PLAINVILLE	CT		09/29/2025	8.875	121,091		366,330
100243945	PENDLETON	SC		09/29/2025	9.875	32,883		295,965
100243946	KENNEWICK	WA		09/29/2025	9.000	106,614		404,915
100243947	COVINGTON	LA		09/29/2025	7.625	82,546		428,000
100243948	DOVER	DE		09/29/2025	8.990	46,584		195,000
100243949	MIDLOTHIAN	VA		09/29/2025	8.750	57,726		594,339
100243951	BREMEN	GA		09/29/2025	9.500	108,858		440,000
100243952	WACO	TX		09/29/2025	9.125	42,246		285,000
100243953	GLEN BURNIE	MD		09/29/2025	7.990	52,927		547,067
100243954	CITRUS HEIGHTS	CA		09/29/2025	8.500	68,555		478,355
100243955	ASHBURN	VA		09/29/2025	8.750	162,457		998,345
100243956	MACK	CO		09/29/2025	7.750	137,790		1,010,000
100243958	PALOS HILLS	IL		09/29/2025	9.750	54,211		245,000
100243959	SECAUCUS	NJ		09/29/2025	9.125	79,183		667,101
100243960	MANITOU SPRINGS	CO		09/29/2025	8.250	156,663		843,893
100243961	ORLANDO	FL		09/29/2025	8.875	106,516		557,245
100243963	ORTING	WA		09/29/2025	8.375	78,789		596,701
100243964	ROSSVILLE	GA		09/29/2025	9.500	29,395		266,809
100243965	MCDONOUGH	GA		09/29/2025	7.500	104,588		469,256
100243966	CORCORAN	CA		09/29/2025	8.250	111,038		310,000
100243967	FORT DODGE	IA		09/29/2025	9.990	35,378		129,000
100243968	GRAND JUNCTION	CO		09/29/2025	9.125	27,200		290,753
100243969	OREFIELD	PA		09/29/2025	7.625	349,060		650,000
100243971	MECHANICSVILLE	VA		09/29/2025	9.990	48,444		536,005
100243972	HERRIMAN	UT		09/29/2025	9.875	40,282		691,182
100243973	BELEN	NM		09/29/2025	8.990	54,286		328,473
100243974	HUGER	SC		09/29/2025	8.375	151,678		921,804

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100243976	GREER	SC		09/29/2025	9.500	48,992		307,117
100243977	VALRICO	FL		09/29/2025	10.375	26,986		312,643
100243978	SAN DIEGO	CA		09/29/2025	8.990	100,495		850,000
100243980	DECATUR	AL		09/29/2025	8.625	64,242		415,000
100243981	TUCSON	AZ		09/29/2025	8.990	43,510		218,379
100243982	BALTIMORE	MD		09/29/2025	8.875	81,818		386,038
100243983	MIDVALE	UT		09/29/2025	7.375	52,424		546,289
100243984	COLUMBIA	MD		09/29/2025	8.250	69,077		555,170
100243985	LAKE IN THE HILLS	IL		09/29/2025	9.125	175,370		574,568
100243986	RENTON	WA		09/29/2025	9.375	32,254		245,000
100243987	PALMETTO	FL		09/29/2025	7.625	84,040		482,616
100243988	JASPER	GA		09/29/2025	8.500	266,772		860,000
100243989	MAULDIN	SC		09/29/2025	9.500	55,945		251,812
100243990	ANTIGO	WI		09/29/2025	8.125	66,815		346,000
100243992	POWDER SPRINGS	GA		09/29/2025	9.500	44,195		263,048
100243993	MONTGOMERY	AL		09/29/2025	9.625	56,618		794,000
100243994	BELLEVUE	NE		09/29/2025	8.250	112,248		433,102
100243995	PEMBROKE PINES	FL		09/29/2025	8.990	118,295		597,563
100243996	BILLINGS	MT		09/29/2025	8.990	74,379		272,019
100243998	CAPE CORAL	FL		09/29/2025	8.750	58,183		313,936
100243999	SOLDOTNA	AK		09/29/2025	11.125	90,247		335,000
100244000	POTTSTOWN	PA		09/29/2025	8.875	57,364		255,220
100244001	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025	8.000	31,907		290,000
100244002	LAS VEGAS	NV		09/29/2025	10.125	27,247		523,519
100244005	CHATSWORTH	GA		09/29/2025	8.990	70,067		264,000
100244006	COQUILLE	OR		09/29/2025	7.750	56,699		527,000
100244007	WILLIAMSBURG	KY		09/29/2025	8.990	51,129		210,000
100244008	TIGARD	OR		09/29/2025	8.990	131,569		561,256
100244009	BENTONVILLE	AR		09/29/2025	7.875	109,601		557,004
100244010	BOWIE	MD		09/29/2025	8.990	49,693		562,793
100244011	CAMDEN	AR		09/29/2025	10.750	27,283		146,287
100244012	SEMMES	AL		09/29/2025	9.990	39,648		190,827
100244013	SPOKANE	WA		09/29/2025	8.990	109,479		386,785
100244014	CAIRO	GA		09/29/2025	8.875	49,206		192,348
100244015	LACOMBE	LA		09/29/2025	10.375	29,433		309,259
100244016	CONWAY	AR		09/29/2025	8.990	63,316		224,390
100244017	SAINT ANTHONY	ID		09/29/2025	8.750	70,103		650,000
100244018	DOVER	DE		09/29/2025	9.990	32,689		301,947
100244019	FT LAUDERDALE	FL		09/29/2025	9.375	112,886		719,988
100244020	HARRISONBURG	VA		09/29/2025	9.500	80,656		270,000
100244021	FELTON	DE		09/29/2025	8.125	85,901		553,000
100244022	LINCOLN	NE		09/29/2025	8.875	45,833		236,988
100244023	UPPER MARLBORO	MD		09/29/2025	9.750	70,315		420,000
100244024	JOPPATOWNE	MD		09/29/2025	9.125	56,638		395,077
100244025	PINSON	AL		09/29/2025	9.990	43,579		451,342
100244027	LEEDS	AL		09/29/2025	9.750	29,408		246,110
100244029	HAMMONTON	NJ		09/29/2025	8.250	37,510		345,453
100244030	MILWAUKEE	WI		09/29/2025	9.375	26,351		352,746
100244032	DUNMORE	PA		09/29/2025	9.500	39,868		200,000
100244033	SAN ANTONIO	TX		09/29/2025	8.990	35,948		355,000
100244034	COLORADO SPRINGS	CO		09/29/2025	8.625	166,783		471,797
100244035	NORTH LAS VEGAS	NV		09/29/2025	7.875	42,158		419,666
100244037	EVERGREEN	CO		09/29/2025	8.250	107,580		1,000,000
100244038	HANCOCK	MD		09/29/2025	8.750	53,934		415,000
100244039	LA PLACE	LA		09/29/2025	9.125	59,040		400,000

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	2	3					Additional	
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100244040	FONTANA	CA		09/29/2025	8.875	53,982		734,744
100244041	WINCHESTER	CA		09/29/2025	8.750	38,057		613,451
100244042	CINCINNATI	OH		09/29/2025	9.875	85,012		379,008
100244043	DACULA	GA		09/29/2025	8.990	52,252		683,398
100244044	WALLINGFORD	CT		09/29/2025	8.125	48,375		389,067
100244045	ORLANDO	FL		09/29/2025	8.875	107,036		539,032
100244046	OLIVEHURST	CA		09/29/2025	8.990	81,192		334,989
100244047	ELIZABETHTOWN	KY		09/29/2025	8.990	58,294		248,000
100244048	LEXINGTON	KY		09/29/2025	8.500	107,407		448,924
100244049	JOSHUA	TX		09/29/2025	7.875	45,734		385,000
100244050	MIRAMAR	FL		09/29/2025	8.500	109,346		534,227
100244051	SAN LUIS	AZ		09/29/2025	8.990	46,012		260,369
100244052	FREMONT	CA		09/29/2025	7.875	212,917		1,500,615
100244053	SACRAMENTO	CA		09/29/2025	9.990	84,990		520,889
100244054	GLENDALE	AZ		09/29/2025	9.250	27,207		433,084
100244055	MOUNTAIN HOME	AR		09/29/2025	8.500	51,631		206,906
100244056	LITTLE EGG HARBOR TOWNSHIP	NJ		09/29/2025	7.250	211,165		575,000
100244057	DALLAS	GA		09/29/2025	9.125	49,952		412,974
100244058	GARDNER	KS		09/29/2025	9.000	107,005		316,771
100244060	WAUPUN	WI		09/29/2025	8.990	58,848		257,791
100244061	ROCKLEDGE	FL		09/29/2025	8.625	58,637		477,505
100244063	WARRINGTON	PA		09/29/2025	8.250	72,523		718,411
100244064	HARLINGEN	TX		09/29/2025	8.625	66,618		287,000
100244065	BOISE	ID		09/29/2025	8.750	54,368		522,544
100244066	FOLSOM	CA		09/29/2025	7.500	126,945		1,055,367
100244067	MONETA	VA		09/29/2025	8.990	32,633		536,214
100244068	MANASSAS	VA		09/29/2025	8.000	128,588		741,381
100244069	MANSFIELD	TX		09/29/2025	8.000	57,641		540,000
100244070	ELLENSBURG	WA		09/29/2025	8.990	53,878		668,342
100244071	WOODLAWN	VA		09/29/2025	9.375	27,213		195,000
100244072	BISMARCK	ND		09/29/2025	8.250	59,156		433,021
100244073	ORLANDO	FL		09/29/2025	9.000	154,409		751,308
100244074	LAS VEGAS	NV		09/29/2025	8.500	66,283		730,460
100244075	POOLER	GA		09/29/2025	9.500	64,847		319,027
100244076	RIO VERDE	AZ		09/29/2025	7.875	57,585		844,276
100244077	NORTH PORT	FL		09/29/2025	9.875	32,673		301,707
100244078	CHAMBERSBURG	PA		09/29/2025	8.625	62,796		326,420
100244079	GILBERT	AZ		09/29/2025	8.750	93,619		670,187
100244080	WINTER HAVEN	FL		09/29/2025	10.750	32,724		256,575
100244081	CRESTON	OH		09/29/2025	7.990	63,754		400,031
100244082	COLUMBIA	SC		09/29/2025	9.990	32,672		277,000
100244083	CRESTVIEW	FL		09/29/2025	9.750	48,728		311,138
100244084	NORTH LITTLE ROCK	AR		09/29/2025	9.375	54,116		189,000
100244085	EXETER	RI		09/29/2025	8.875	211,814		725,473
100244086	MECHANICSVILLE	VA		09/29/2025	9.990	84,974		476,435
100244087	PITTSBURG	CA		09/29/2025	8.990	48,127		477,937
100244088	TAMPA	FL		09/29/2025	8.990	56,411		535,699
100244089	CHESTERFIELD	VA		09/29/2025	10.875	85,365		745,102
100244090	TRUSSVILLE	AL		09/29/2025	8.625	106,972		364,762
100244091	ANNA	TX		09/29/2025	8.990	58,547		310,000
100244092	JONESBORO	GA		09/29/2025	9.000	131,531		361,240
100244093	MANHATTAN	MT		09/29/2025	8.875	53,711		755,000
100244094	LUTZ	FL		09/29/2025	7.375	137,664		810,000
100244095	TEMPLE	TX		09/29/2025	8.875	32,454		230,000
100244097	WHITE CITY	OR		09/29/2025	8.990	94,667		341,646

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100244098	IPSWICH	MA		09/29/2025	9.750	108,915		990,000
100244099	MYRTLE BEACH	SC		09/29/2025	8.500	62,276		660,000
100244100	GIG HARBOR	WA		09/29/2025	8.750	69,442		438,071
100244101	AVENEL	NJ		09/29/2025	8.375	91,605		545,082
100244102	GLOUCESTER	VA		09/29/2025	9.500	54,432		368,000
100244103	NORTH LAS VEGAS	NV		09/29/2025	7.875	62,367		544,926
100244104	TRAVELERS REST	SC		09/29/2025	8.750	81,552		668,032
100244105	NORTH LAS VEGAS	NV		09/29/2025	9.500	34,837		468,398
100244107	DAYTONA BEACH	FL		09/29/2025	8.000	48,588		358,771
100244108	MERIDEN	CT		09/29/2025	8.625	137,970		408,446
100244109	BENTON	AR		09/29/2025	7.500	67,093		666,004
100244110	LAKELAND	FL		09/29/2025	8.990	27,195		355,388
100244111	WOODBURN	OR		09/29/2025	8.500	32,514		470,230
100244112	NORTHPORT	AL		09/29/2025	9.625	58,664		352,698
100244113	AMARILLO	TX		09/29/2025	8.750	43,035		197,000
100244114	HAMMONTON	NJ		09/29/2025	9.500	64,487		236,351
100244115	BOWIE	MD		09/29/2025	9.000	35,470		546,571
100244116	NORTH LAS VEGAS	NV		09/29/2025	7.990	86,717		593,583
100244117	PRINCE FREDERICK	MD		09/29/2025	8.000	128,848		628,512
100244118	ERIE	PA		09/29/2025	9.250	53,684		444,721
100244119	WHITTIER	CA		09/29/2025	7.500	199,975		1,400,000
100244120	GEORGETOWN	TX		09/29/2025	9.375	58,949		745,000
100244121	LAKE POINT	UT		09/29/2025	9.125	45,660		771,980
100244122	CRAWFORDVILLE	FL		09/29/2025	10.375	38,154		208,720
100244123	RIVERVIEW	FL		09/29/2025	8.875	49,479		317,247
100244124	CHICAGO	IL		09/29/2025	8.990	133,061		543,755
100244125	COLLINGDALE	PA		09/29/2025	9.500	71,503		278,000
100244126	BEAUMONT	TX		09/29/2025	8.990	32,686		177,000
100244127	WOODLAND HILLS	CA		09/29/2025	8.000	106,787		894,580
100244128	REDMOND	OR		09/29/2025	8.375	41,715		479,987
100244129	PAPILLION	NE		09/29/2025	9.875	49,035		426,771
100244130	LORTON	VA		09/29/2025	9.250	84,873		879,233
100244131	CONROE	TX		09/29/2025	8.875	74,131		396,000
100244133	PROVIDENCE FORGE	VA		09/29/2025	9.625	39,493		312,666
100244134	EAST HAMPTON	CT		09/29/2025	7.990	57,647		350,000
100244135	EDMOND	OK		09/29/2025	8.750	42,932		298,795
100244136	OLATHE	KS		09/29/2025	8.250	93,683		441,820
100244137	EL PASO	TX		09/29/2025	8.990	48,391		250,000
100244138	GRAND ISLAND	NE		09/29/2025	9.875	49,938		292,444
100244139	RIVERSIDE	CA		09/29/2025	8.125	63,402		789,543
100244140	APOPKA	FL		09/29/2025	8.375	176,146		471,690
100244141	BELLEVUE	NE		09/29/2025	8.625	52,861		469,890
100244143	NORTH CANTON	OH		09/29/2025	9.875	27,237		451,208
100244144	ST. AUGUSTINE	FL		09/29/2025	7.375	207,989		753,390
100244145	EAST SANDWICH	MA		09/29/2025	8.125	109,115		971,867
100244147	SELAH	WA		09/29/2025	8.250	86,287		583,762
100244148	FRESNO	CA		09/29/2025	8.625	64,487		376,012
100244149	JENKINSBURG	GA		09/29/2025	9.125	32,641		337,200
100244150	TOBYHANNA	PA		09/29/2025	9.250	191,545		441,088
100244151	BAKERSFIELD	CA		09/29/2025	8.500	86,701		448,238
100244152	RICHMOND HILL	GA		09/29/2025	8.875	90,234		406,476
100244153	GRAND FORKS	ND		09/29/2025	7.990	48,039		271,135
100244154	REDDING	CA		09/29/2025	7.250	185,201		648,403
100244155	HANOVER	PA		09/29/2025	8.500	54,104		429,797
100244156	TROY	VA		09/29/2025	8.250	63,639		471,046

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100244157	SANDY	UT		09/29/2025	8.875	64,748		582,846
100244158	COCOA	FL		09/29/2025	8.625	47,401		259,651
100244159	YUMA	AZ		09/29/2025	8.990	27,195		264,677
100244160	COLUMBIA	IL		09/29/2025	9.125	86,454		404,835
100244161	DOVER	DE		09/29/2025	9.625	38,112		371,083
100244162	DALLAS	TX		09/29/2025	8.250	84,650		275,000
100244163	PISCATAWAY	NJ		09/29/2025	8.500	107,627		497,810
100244164	MIAMI	FL		09/29/2025	8.990	70,703		754,581
100244165	CLAYTON	DE		09/29/2025	9.250	67,464		575,000
100244166	GLEN BURNIE	MD		09/29/2025	8.990	117,380		548,557
100244167	BEAVERTON	OR		09/29/2025	7.750	88,117		600,087
100244169	LOXAHATCHEE	FL		09/29/2025	9.000	65,273		526,893
100244170	SAN BERNARDINO	CA		09/29/2025	8.990	35,897		738,225
100244171	BRENTWOOD	NH		09/29/2025	7.875	310,736		810,000
100244172	PLEASANTON	TX		09/29/2025	9.000	86,388		265,000
100244173	TUCSON	AZ		09/29/2025	8.990	35,794		241,860
100244174	GILBERT	AZ		09/29/2025	8.750	92,424		963,761
100244175	ALGOMA	WI		09/29/2025	7.990	48,154		300,048
100244176	NORTHPORT	AL		09/29/2025	9.990	57,287		311,745
100244177	CHESAPEAKE	VA		09/29/2025	7.875	136,221		650,000
100244178	WAHOO	NE		09/29/2025	9.625	27,225		242,005
100244179	KILLEEN	TX		09/29/2025	8.500	95,430		275,000
100244180	OSWEGO	IL		09/29/2025	8.500	43,339		485,351
100244181	COLORADO SPRINGS	CO		09/29/2025	8.990	27,180		1,028,369
100244182	PACE	FL		09/29/2025	8.990	35,876		423,247
100244183	MELBOURNE	FL		09/29/2025	9.500	81,653		576,157
100244184	SOMERTON	AZ		09/29/2025	9.750	40,344		272,787
100244185	SIMPSONVILLE	SC		09/29/2025	8.990	35,458		265,882
100244188	DAWSONVILLE	GA		09/29/2025	8.990	64,628		377,731
100244189	WILLIAMSTOWN	NJ		09/29/2025	8.750	49,935		337,304
100244190	KING OF PRUSSIA	PA		09/29/2025	9.750	52,087		520,000
100244191	WEST DES MOINES	IA		09/29/2025	10.000	53,143		307,776
100244192	NORCROSS	GA		09/29/2025	9.875	27,236		362,869
100244193	RINCON	GA		09/29/2025	9.250	27,184		320,099
100244194	WASHINGTON	DC		09/29/2025	8.625	79,335		859,976
100244195	OKLAHOMA CITY	OK		09/29/2025	9.875	38,126		259,990
100244196	JASPER	GA		09/29/2025	8.990	54,093		324,949
100244197	SACRAMENTO	CA		09/29/2025	8.250	127,250		648,000
100244199	ROANOKE	VA		09/29/2025	8.625	32,613		210,946
100244200	ELIZABETHTOWN	PA		09/29/2025	9.990	48,396		239,565
100244201	LAS VEGAS	NV		09/29/2025	8.750	71,764		591,568
100244202	ST. PETERS	MO		09/29/2025	8.500	46,193		301,802
100244203	ORLANDO	FL		09/29/2025	8.990	92,458		610,139
100244204	FRESNO	CA		09/29/2025	9.375	53,822		325,132
100244205	FRANKLIN	NJ		09/29/2025	8.500	196,454		383,951
100244206	ALTOONA	IA		09/29/2025	8.990	94,181		306,496
100244207	CATONSVILLE	MD		09/29/2025	8.750	110,031		681,460
100244208	LITHONIA	GA		09/29/2025	8.750	48,401		250,220
100244209	FRANKLIN PARK	IL		09/29/2025	8.250	53,165		284,296
100244210	ARVADA	CO		09/29/2025	8.000	56,049		468,000
100244212	KEENESBURG	CO		09/29/2025	9.375	107,644		774,000
100244214	BEACHWOOD	OH		09/29/2025	9.500	27,219		674,426
100244215	SPIRIT LAKE	ID		09/29/2025	8.500	53,923		434,627
100244216	RINCON	GA		09/29/2025	8.000	53,267		317,102
100244217	CEDAR RAPIDS	IA		09/29/2025	10.375	33,575		126,096

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100244218	MIDDLESEX	NJ		09/29/2025	8.990	113,352		541,757
100244219	MYRTLE BEACH	SC		09/29/2025	9.250	32,647		504,000
100244220	LEOMINSTER	MA		09/29/2025	8.500	84,708		659,971
100244221	HIGHLAND	CA		09/29/2025	8.500	45,727		562,094
100244222	PHENIX CITY	AL		09/29/2025	8.375	57,881		341,091
100244223	SAN LORENZO	CA		09/29/2025	9.990	27,242		842,912
100244225	SEBRING	FL		09/29/2025	8.375	79,091		306,446
100244226	WEST JORDAN	UT		09/29/2025	8.990	81,515		796,432
100244227	EAST HAMPTON	CT		09/29/2025	8.990	111,479		391,861
100244228	LOVELAND	CO		09/29/2025	8.750	43,216		423,293
100244229	FRESNO	CA		09/29/2025	9.990	70,062		475,206
100244230	PRICE	UT		09/29/2025	8.875	70,691		393,968
100244231	YORK	SC		09/29/2025	9.250	27,130		452,238
100244232	ATHENS	AL		09/29/2025	8.990	84,841		459,221
100244233	APOLLO BEACH	FL		09/29/2025	8.625	41,100		376,394
100244234	FAIRBURN	GA		09/29/2025	9.750	27,225		302,146
100244235	MONROE	GA		09/29/2025	8.750	36,970		286,977
100244236	DAYTON	OH		09/29/2025	7.500	52,581		438,316
100244237	MIDDLETOWN	DE		09/29/2025	9.990	60,463		556,274
100244238	MARLBOROUGH	MA		09/29/2025	9.990	38,068		546,831
100244239	LAVEEN	AZ		09/29/2025	8.990	43,274		480,905
100244240	DECATUR	AL		09/29/2025	9.250	118,061		397,897
100244241	LIBERTY	SC		09/29/2025	9.750	32,673		231,486
100244242	WELSH	LA		09/29/2025	9.250	32,644		122,000
100244243	UNION	SC		09/29/2025	8.990	52,955		220,000
100244244	MAULDIN	SC		09/29/2025	10.490	27,263		326,592
100244245	WINCHESTER	VA		09/29/2025	8.125	56,259		348,438
100244246	YORKTOWN	VA		09/29/2025	8.000	185,051		759,968
100244247	LANCASTER	OH		09/29/2025	11.375	27,297		333,812
100244248	WAREHAM	MA		09/29/2025	8.750	189,970		604,765
100244249	CAMBRIDGE	MD		09/29/2025	8.500	41,819		254,244
100244250	CABOT	AR		09/29/2025	10.490	75,952		529,497
100244251	GIBSONTON	FL		09/29/2025	9.500	59,362		317,304
100244253	LEXINGTON	SC		09/29/2025	8.625	58,954		423,121
100244254	HENDERSON	NV		09/29/2025	8.375	208,340		603,018
100244255	PALM COAST	FL		09/29/2025	7.875	34,700		424,156
100244256	STUART	FL		09/29/2025	8.990	176,167		597,670
100244257	ATWATER	CA		09/29/2025	8.875	59,917		526,980
100244258	PHILLIPSBURG	NJ		09/29/2025	9.500	124,109		594,795
100244259	FORT MYERS	FL		09/29/2025	8.500	63,642		434,997
100244260	ALEXANDRIA	VA		09/29/2025	7.250	304,573		1,150,000
100244262	COVINGTON	LA		09/29/2025	8.625	183,177		765,000
100244263	ALBUQUERQUE	NM		09/29/2025	8.750	63,801		221,462
100244264	MONTPELIER	VA		09/29/2025	7.625	39,675		614,695
100244266	ENUMCLAW	WA		09/29/2025	8.990	48,455		845,000
100244268	SPRINGFIELD	MA		09/29/2025	9.000	89,847		283,774
100244269	LONGVIEW	WA		09/29/2025	9.500	57,698		311,261
100244270	COLFAX	WA		09/29/2025	10.490	70,882		321,000
100244272	UPPER MARLBORO	MD		09/29/2025	9.250	92,063		402,576
100244273	TEMPLE	PA		09/29/2025	9.500	27,326		286,350
100244274	MCKINNEY	TX		09/29/2025	7.990	46,079		610,000
100244276	STONEWALL	LA		09/29/2025	8.750	61,323		371,794
100244277	NEWNAN	GA		09/29/2025	8.750	54,010		407,118
100244278	WARSAW	VA		09/29/2025	9.990	26,938		232,000
100244279	WOODBRIDGE	VA		09/29/2025	9.500	70,765		696,264

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244280	MARLTON	NJ		09/29/2025	8.125	158,073		760,126
100244281	MOUNT VERNON	WA		09/29/2025	10.875	103,975		625,000
100244282	DAYTON	OH		09/29/2025	7.500	127,041		674,579
100244283	NEW MARKET	MD		09/29/2025	8.875	126,674		773,998
100244284	KETTERING	OH		09/29/2025	8.750	32,407		200,000
100244285	DOUGLASVILLE	GA		09/29/2025	8.750	56,985		272,796
100244286	MOUNT WASHINGTON	KY		09/29/2025	9.125	32,250		211,212
100244287	BEREA	KY		09/29/2025	9.500	68,999		289,554
100244288	RONAN	MT		09/29/2025	9.375	70,743		325,000
100244289	LUTZ	FL		09/29/2025	8.000	45,889		800,000
100244290	RANDOLPH	NJ		09/29/2025	8.875	70,692		929,754
100244291	FLANDERS	NJ		09/29/2025	8.000	53,486		731,913
100244292	COLORADO SPRINGS	CO		09/29/2025	9.000	108,310		559,007
100244293	NATRONA HEIGHTS	PA		09/29/2025	9.750	32,543		164,821
100244294	LANSING	IL		09/29/2025	8.125	74,432		273,892
100244295	HOLLYWOOD	FL		09/29/2025	9.375	41,084		498,317
100244296	WILLOUGHBY	OH		09/29/2025	9.250	57,856		289,770
100244297	TAMPA	FL		09/29/2025	9.375	116,191		474,386
100244298	AURORA	CO		09/29/2025	9.500	75,119		434,485
100244299	VIRGINIA BEACH	VA		09/29/2025	9.750	32,674		416,530
100244300	WINTER SPGS	FL		09/29/2025	10.875	64,910		373,219
100244301	HUNTINGTOWN	MD		09/29/2025	8.990	152,437		921,206
100244302	YORBA LINDA	CA		09/29/2025	8.250	80,280		2,033,396
100244303	TEMPE	AZ		09/29/2025	10.250	87,196		562,646
100244304	TIFTON	GA		09/29/2025	9.750	41,338		330,000
100244305	PHILADELPHIA	PA		09/29/2025	8.375	48,344		484,201
100244306	ALTAMONTE SPRINGS	FL		09/29/2025	8.500	114,805		450,855
100244307	MANSFIELD	OH		09/29/2025	8.750	54,367		283,677
100244308	GLENDIVE	MT		09/29/2025	9.875	32,678		210,000
100244309	LUTZ	FL		09/29/2025	8.375	45,014		474,846
100244310	LEXINGTON	SC		09/29/2025	10.375	59,547		234,079
100244311	SHALLOWATER	TX		09/29/2025	8.375	64,306		239,000
100244312	EASLEY	SC		09/29/2025	9.250	59,849		221,000
100244313	KANSAS CITY	MO		09/29/2025	8.750	86,418		590,000
100244314	ATLANTA	GA		09/29/2025	9.500	81,648		730,000
100244315	VACAVILLE	CA		09/29/2025	9.125	106,726		733,933
100244316	TANEYTOWN	MD		09/29/2025	10.000	43,582		560,000
100244317	HUTCHINSON	KS		09/29/2025	8.990	105,129		386,663
100244318	PURCELLVILLE	VA		09/29/2025	8.250	128,510		1,347,919
100244319	CAPE CORAL	FL		09/29/2025	8.750	57,916		341,089
100244321	JACKSONVILLE	FL		09/29/2025	8.375	106,919		531,920
100244322	NORTH RIDGEVILLE	OH		09/29/2025	8.500	45,489		377,435
100244323	LYONS	OR		09/29/2025	9.500	145,353		450,281
100244324	MOGADORE	OH		09/29/2025	9.500	53,710		445,000
100244325	CHESTERFIELD	VA		09/29/2025	9.990	78,456		596,476
100244326	ROSEDALE	MD		09/29/2025	9.990	81,706		349,204
100244327	HADDON HEIGHTS	NJ		09/29/2025	8.625	40,223		536,582
100244328	ASHBURN	VA		09/29/2025	8.125	185,322		1,397,682
100244329	COLBERT	GA		09/29/2025	8.250	62,520		335,000
100244330	WINTER GARDEN	FL		09/29/2025	9.375	59,859		469,111
100244331	GERMANTOWN	OH		09/29/2025	8.990	160,832		428,530
100244332	OLYMPIA	WA		09/29/2025	8.875	65,255		466,844
100244333	ELDERSBURG	MD		09/29/2025	9.250	106,049		634,946
100244334	OLMSTED TWP	OH		09/29/2025	7.500	52,580		260,910
100244335	WESLEY CHAPEL	FL		09/29/2025	9.125	85,407		906,999

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244336	LAGRANGE	GA		09/29/2025	7.750	84,272		288,170
100244337	MESA	AZ		09/29/2025	8.990	70,702		364,987
100244339	EL CAJON	CA		09/29/2025	9.500	32,659		736,907
100244340	MELBOURNE	FL		09/29/2025	8.875	183,448		811,371
100244341	MOUNT PLEASANT	SC		09/29/2025	9.125	129,724		757,847
100244342	GALLOWAY	OH		09/29/2025	9.375	48,065		286,282
100244343	BROWN DEER	WI		09/29/2025	8.375	64,147		261,850
100244344	FREDERICK	MD		09/29/2025	8.990	123,179		372,346
100244345	HAMPTON	GA		09/29/2025	9.625	75,730		312,101
100244346	WESLEY CHAPEL	FL		09/29/2025	9.990	56,698		394,990
100244347	HAGERSTOWN	MD		09/29/2025	8.990	79,438		691,826
100244349	LAKESIDE	CA		09/29/2025	9.125	108,513		929,520
100244350	BELPRE	OH		09/29/2025	9.250	37,841		225,267
100244351	LAYTON	UT		09/29/2025	8.000	133,501		1,025,597
100244352	CLAYMONT	DE		09/29/2025	8.875	52,992		384,236
100244353	MIDLAND CITY	AL		09/29/2025	8.750	63,398		236,133
100244354	LAS VEGAS	NV		09/29/2025	8.750	35,650		496,648
100244355	COLONIA	NJ		09/29/2025	8.125	160,032		591,784
100244356	RANCHO CORDOVA	CA		09/29/2025	8.625	32,403		471,130
100244357	BAKER CITY	OR		09/29/2025	9.875	29,097		333,900
100244358	RICHBURG	SC		09/29/2025	8.990	43,119		328,000
100244359	DAMASCUS	MD		09/29/2025	8.990	67,896		531,184
100244360	CULLMAN	AL		09/29/2025	9.750	58,188		339,902
100244361	TAMPA	FL		09/29/2025	10.375	37,915		402,244
100244362	LAS VEGAS	NV		09/29/2025	8.990	52,879		501,980
100244363	SARASOTA	FL		09/29/2025	8.750	40,312		319,958
100244364	CRAIG	CO		09/29/2025	8.990	88,617		330,327
100244365	LIZELLA	GA		09/29/2025	9.500	37,787		260,000
100244366	LAKE ELSINORE	CA		09/29/2025	7.875	58,234		582,244
100244367	WILLAMINA	OR		09/29/2025	8.990	92,221		357,000
100244368	NEWBERG	OR		09/29/2025	7.375	55,667		774,457
100244369	HAVERTOWN	PA		09/29/2025	8.750	188,394		593,014
100244370	BETHLEHEM	GA		09/29/2025	7.500	45,188		573,320
100244371	EAST MOLINE	IL		09/29/2025	9.250	40,242		202,504
100244372	DISTRICT HEIGHTS	MD		09/29/2025	10.990	81,318		425,485
100244373	LITTLE ROCK	AR		09/29/2025	9.990	29,500		294,514
100244374	LAKEWOOD	CO		09/29/2025	7.375	51,586		693,528
100244375	LENEXA	VA		09/29/2025	7.875	60,066		300,505
100244376	LAKELAND	FL		09/29/2025	10.875	87,235		268,683
100244377	MERCERSBURG	PA		09/29/2025	8.250	52,879		432,818
100244378	LAS VEGAS	NV		09/29/2025	8.000	195,832		1,142,951
100244379	CANTON	GA		09/29/2025	8.125	94,393		536,566
100244380	BUFORD	GA		09/29/2025	9.375	27,254		494,886
100244381	DEATSVILLE	AL		09/29/2025	11.250	94,053		400,000
100244382	PRINCE GEORGE	VA		09/29/2025	9.875	57,766		514,263
100244383	AIRWAY HEIGHTS	WA		09/29/2025	8.750	66,978		389,480
100244384	KILLEN	AL		09/29/2025	9.990	81,178		196,575
100244385	SYLMAR	CA		09/29/2025	9.250	86,497		888,636
100244386	TALLAHASSEE	FL		09/29/2025	9.750	80,983		356,197
100244387	TUCSON	AZ		09/29/2025	8.990	60,521		326,846
100244388	HAGERTOWN	MD		09/29/2025	8.375	35,867		416,971
100244389	BIRMINGHAM	AL		09/29/2025	8.990	50,254		334,831
100244390	OPELIKA	AL		09/29/2025	9.250	53,817		312,048
100244392	CHESAPEAKE	VA		09/29/2025	9.750	101,716		450,593
100244393	CUYAHOGA FALLS	OH		09/29/2025	8.500	52,610		247,781

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244394	QUEEN CREEK	AZ		09/29/2025	9.500	195,176		638,126
100244395	GREENVILLE	SC		09/29/2025	8.000	26,754		327,104
100244397	FRESNO	CA		09/29/2025	8.990	32,423		325,525
100244398	OMAHA	NE		09/29/2025	8.375	131,089		425,657
100244399	PEORIA	AZ		09/29/2025	8.625	86,405		529,210
100244400	EARLEVILLE	MD		09/29/2025	9.250	43,247		403,063
100244401	MEREDITH	NH		09/29/2025	8.625	243,009		608,856
100244402	EVANS	CO		09/29/2025	8.625	42,923		520,603
100244404	CROSS JUNCTION	VA		09/29/2025	8.500	66,591		330,816
100244405	SMITHS GROVE	KY		09/29/2025	7.990	71,201		254,798
100244407	FOX LAKE	WI		09/29/2025	8.500	50,634		329,149
100244408	FORTUNA	CA		09/29/2025	7.875	118,421		465,267
100244409	OCALA	FL		09/29/2025	8.500	49,203		266,443
100244410	RENO	NV		09/29/2025	8.250	50,525		454,891
100244411	DAYTONA BEACH	FL		09/29/2025	7.000	59,221		322,288
100244412	OGDEN	UT		09/29/2025	9.625	35,661		415,677
100244413	AUBURN	WA		09/29/2025	10.125	64,967		565,232
100244414	ANTIOCH	CA		09/29/2025	8.990	83,900		580,968
100244415	EVERETT	WA		09/29/2025	8.625	107,548		756,005
100244416	OCEAN ISLE	NC		09/29/2025	7.125	1,147,121		1,500,000
100244417	SAN JOSE	CA		09/29/2025	7.375	1,076,561		1,490,000
100244418	BLANCHARD	ID		09/29/2025	7.250	167,608		750,000
100244419	STAMFORD	CT		09/29/2025	6.990	539,020		755,000
100244420	SOUTH WINDSOR	CT		09/29/2025	7.500	603,239		1,020,000
100244421	MOUNTAIN VIEW	CA		09/29/2025	7.250	415,944		3,035,000
100244422	MC LEAN	VA		09/29/2025	7.500	1,686,929		2,175,000
100244423	DORAL	FL		09/29/2025	7.500	549,381		685,000
100244424	SANTA BARBARA	CA		09/29/2025	7.375	1,315,266		1,640,000
100244425	OCEAN CITY	NJ		09/29/2025	7.375	478,294		620,000
100244426	COROLLA	NC		09/29/2025	7.375	933,428		1,150,000
100244427	BROOKLYN	NY		09/29/2025	6.990	306,312		2,950,000
100244428	WEST CHESTER	PA		09/29/2025	6.990	488,697		600,000
100244429	NAPLES	FL		09/29/2025	7.125	401,329		620,000
100244430	GREEN VALLEY	AZ		09/29/2025	7.375	338,315		410,000
100244431	INDIANAPOLIS	IN		09/29/2025	7.125	103,325		230,000
100244432	BUCKEYE	AZ		09/29/2025	6.990	357,218		440,000
100244433	SAN LUIS OBISPO	CA		09/29/2025	7.125	786,313		1,440,000
100244434	PALM DESERT	CA		09/29/2025	7.250	405,889		490,000
100244435	PARKER	CO		09/29/2025	7.125	297,791		360,000
100244436	PRINCETON JUNCTION	NJ		09/29/2025	6.875	998,876		1,450,000
100244437	AUSTIN	TX		09/29/2025	7.250	310,878		1,165,000
100244438	PALATINE	IL		09/29/2025	7.250	242,102		487,000
100244439	BUFFALO	MN		09/29/2025	8.625	192,908		262,000
100244440	PONTE VEDRA	FL		09/29/2025	6.500	453,215		986,000
100244441	BOONE	NC		09/29/2025	7.125	613,893		750,000
100244442	NORTH BRUNSWICK	NJ		09/29/2025	7.125	186,060		800,000
100244443	OAK FOREST	IL		09/29/2025	7.250	174,925		340,000
100244444	SAN BERNARDINO	CA		09/29/2025	8.125	345,854		423,000
100244445	PETALUMA	CA		09/29/2025	6.875	547,614		911,000
100244446	STATEN ISLAND	NY		09/29/2025	7.125	307,321		1,290,000
100244447	SAN LUIS OBISPO	CA		09/29/2025	7.125	612,464		1,450,000
100244448	DILLON	CO		09/29/2025	8.250	443,427		573,000
100244449	POTTSTOWN	PA		09/29/2025	7.375	269,358		325,000
100244450	NORTH ANDOVER	MA		09/29/2025	7.375	876,237		1,058,000
100244451	LOS ANGELES	CA		09/29/2025	8.250	2,797,071		3,000,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244452	PASADENA	CA		09/29/2025	6.875	1,471,985		1,825,000
100244453	GUERNEVILLE	CA		09/29/2025	7.500	722,371		1,140,000
100244454	TAMPA	FL		09/29/2025	7.375	935,441		1,900,000
100244455	PALM BEACH GARDENS	FL		09/29/2025	6.875	638,841		835,000
100244456	MANTOLOKING	NJ		09/29/2025	7.125	671,262		1,650,000
100244457	BUELLTON	CA		09/29/2025	6.990	1,027,455		1,250,000
100244458	BEND	OR		09/29/2025	7.250	208,675		1,437,000
100244459	NORTHRIDGE	CA		09/29/2025	7.625	810,446		975,000
100244460	SEATTLE	WA		09/29/2025	7.375	479,617		575,000
100244461	MELBOURNE	FL		09/29/2025	7.375	848,925		1,620,000
100244462	WINHALL	VT		09/29/2025	6.500	297,332		759,000
100244463	JACKSONVILLE BEACH	FL		09/29/2025	6.990	1,335,866		1,700,000
100244464	ANGOLA	IN		09/29/2025	6.875	516,250		690,000
100244465	TEMECULA	CA		09/29/2025	7.750	1,007,289		1,250,000
100244466	LOS ANGELES	CA		09/29/2025	7.250	1,606,568		2,085,000
100244467	KINGWOOD	TX		09/29/2025	7.250	207,586		250,000
100244468	JACKSONVILLE	FL		09/29/2025	7.375	293,507		360,000
100244469	EL CAJON	CA		09/29/2025	7.375	550,958		715,000
100244470	NEW BUFFALO	MI		09/29/2025	7.125	369,510		450,000
100244471	STOCKTON	CA		09/29/2025	7.250	454,135		600,000
100244472	ALTON	TX		09/29/2025	7.750	659,718		796,000
100244473	SAINT JOSEPH	MI		09/29/2025	6.999	319,099		420,000
100244474	RALEIGH	NC		09/29/2025	6.875	311,736		402,000
100244475	HAYWARD	CA		09/29/2025	6.999	930,377		1,200,000
100244476	ANDREWS	NC		09/29/2025	6.624	481,208		825,000
100244477	PLANO	TX		09/29/2025	6.375	266,428		400,000
100244478	HUNTSVILLE	AL		09/29/2025	6.375	293,371		420,000
100244479	WORCESTER	MA		09/29/2025	6.499	459,084		600,000
100244480	POWHATAN	VA		09/29/2025	6.875	293,610		380,000
100244481	FALLBROOK	CA		09/29/2025	6.624	772,006		1,150,000
100244482	SOMERSET	NJ		09/29/2025	6.624	330,264		472,000
100244483	FRESNO	CA		09/29/2025	6.624	358,978		480,000
100244484	MERIDIAN	ID		09/29/2025	7.625	386,948		525,000
100244485	BOSTON	MA		09/29/2025	6.624	761,607		1,000,000
100244486	PITTSBURG	CA		09/29/2025	6.999	393,643		594,038
100244487	RALEIGH	NC		09/29/2025	6.875	285,561		380,000
100244488	MARIETTA	GA		09/29/2025	7.250	389,344		471,000
100244489	CORDOVA	TN		09/29/2025	6.750	268,528		372,000
100244490	RHODODENDRON	OR		09/29/2025	6.990	362,709		440,000
100244491	HOLDEN BEACH	NC		09/29/2025	7.250	412,252		500,000
100244492	ROCHESTER HILLS	MI		09/29/2025	6.624	305,563		425,000
100244493	CONCORD	NC		09/29/2025	6.375	288,314		385,000
100244494	MINNEAPOLIS	MN		09/29/2025	6.499	552,920		720,000
100244495	SANTA ANA	CA		09/29/2025	6.499	574,989		855,000
100244496	FLOWERY BRANCH	GA		09/29/2025	6.875	253,625		325,000
100244497	RENO	NV		09/29/2025	6.499	244,747		360,000
100244498	HENRICO	VA		09/29/2025	6.499	288,667		376,000
100244499	CAMPBELL	CA		09/29/2025	6.299	1,213,865		1,800,000
100244500	CRESTLINE	CA		09/29/2025	6.750	260,577		375,000
100244501	POCATELLO	ID		09/29/2025	6.875	351,399		457,750
100244502	OAKLAND	CA		09/29/2025	6.875	235,617		290,000
100244503	CARLSBAD	CA		09/29/2025	6.750	538,670		705,000
100244504	SAN FRANCISCO	CA		09/29/2025	6.875	1,020,468		1,500,000
100244505	COALINGA	CA		09/29/2025	6.250	257,652		340,000
100244506	CHASKA	MN		09/29/2025	6.750	234,616		338,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244507	HAINES CITY	FL		09/29/2025	7.250	284,571		365,000
100244508	ZEBULON	NC		09/29/2025	6.250	254,607		340,000
100244509	ANTRIM	NH		09/29/2025	7.375	264,029		315,000
100244510	OCEANSIDE	CA		09/29/2025	6.499	671,944		945,000
100244511	SAINT LOUIS PARK	MN		09/29/2025	7.250	517,899		722,000
100244512	JUPITER	FL		09/29/2025	6.990	360,652		532,000
100244513	SAN DIEGO	CA		09/29/2025	6.624	1,075,574		2,150,000
100244514	MURRELLS INLET	SC		09/29/2025	6.000	320,954		425,000
100244515	JOHNS ISLAND	SC		09/29/2025	6.990	655,937		850,000
100244516	NEKOOSA	WI		09/29/2025	7.375	458,209		665,000
100244517	OPELIKA	AL		09/29/2025	6.250	251,715		350,000
100244518	TEANECK	NJ		09/29/2025	6.990	327,486		470,000
100244519	ROCHESTER	NY		09/29/2025	6.500	343,594		501,000
100244520	WICHITA	KS		09/29/2025	6.750	258,748		370,000
100244521	METAIRIE	LA		09/29/2025	6.624	306,116		420,000
100244522	MATTHEWS	NC		09/29/2025	6.875	238,186		305,000
100244523	SEVIERVILLE	TN		09/29/2025	7.250	313,550		410,000
100244524	CORAL GABLES	FL		09/29/2025	6.750	356,709		495,000
100244525	NASHVILLE	TN		09/29/2025	6.990	917,564		1,275,000
100244526	KISSIMMEE	FL		09/29/2025	7.500	254,742		305,000
100244527	FAIRFAX	VA		09/29/2025	6.875	253,505		327,000
100244528	CHICAGO	IL		09/29/2025	6.875	576,487		800,000
100244529	ROCKLIN	CA		09/29/2025	6.125	440,533		640,000
100244530	POWDER SPRINGS	GA		09/29/2025	7.490	377,738		468,000
100244531	MINNEAPOLIS	MN		09/29/2025	7.000	361,386		465,000
100244532	CLEVELAND	OH		09/29/2025	6.624	349,354		532,000
100244533	WINTER GARDEN	FL		09/29/2025	6.750	324,293		451,000
100244534	BOISE	ID		09/29/2025	6.875	418,702		560,000
100244535	MARIPOSA	CA		09/29/2025	7.375	468,821		625,000
100244536	BOZEMAN	MT		09/29/2025	6.875	293,670		415,000
100244537	MIAMI	FL		09/29/2025	7.625	459,929		550,000
100244538	AURORA	CO		09/29/2025	5.750	499,929		730,000
100244539	VENICE	FL		09/29/2025	6.990	487,772		662,000
100244540	ROWLETT	TX		09/29/2025	6.375	244,485		333,000
100244541	COLLEGE STATION	TX		09/29/2025	6.618	251,354		345,000
100244542	CAMBRIA	CA		09/29/2025	6.990	597,630		771,000
100244543	FORT WALTON BEACH	FL		09/29/2025	6.875	308,974		420,000
100244544	FRESNO	CA		09/29/2025	6.875	346,093		430,000
100244545	CLOVIS	CA		09/29/2025	6.624	353,538		460,000
100244546	GLEN ALLEN	VA		09/29/2025	7.375	312,060		414,000
100244547	MILWAUKEE	WI		09/29/2025	7.250	290,503		370,000
100244548	PORTER RANCH	CA		09/29/2025	6.375	821,183		1,283,000
100244549	CHESTERTON	IN		09/29/2025	6.875	301,013		390,000
100244550	EVERETT	WA		09/29/2025	6.750	503,550		704,000
100244551	WOODBRIDGE	VA		09/29/2025	6.624	298,607		420,000
100244552	TAMPA	FL		09/29/2025	6.375	268,633		375,000
100244553	VENICE	FL		09/29/2025	7.750	349,070		423,000
100244554	GALVESTON	TX		09/29/2025	7.000	410,175		600,000
100244555	MARCO ISLAND	FL		09/29/2025	6.500	307,720		436,000
100244556	SPRINGFIELD	VA		09/29/2025	6.624	461,097		656,000
100244557	RENTON	WA		09/29/2025	6.490	354,193		890,000
100244558	MURRELLS INLET	SC		09/29/2025	7.500	420,977		530,000
100244559	MIAMI	FL		09/29/2025	7.250	249,003		340,000
100244560	LAND O LAKES	FL		09/29/2025	8.250	502,594		610,000
100244561	BENTONVILLE	AR		09/29/2025	7.875	441,076		525,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244562	PORT HUENEME	CA		09/29/2025	6.990	510,766		675,000
100244563	WILMINGTON	NC		09/29/2025	7.375	310,404		410,000
100244564	SNELLVILLE	GA		09/29/2025	6.990	228,082		300,000
100244565	DALLAS	TX		09/29/2025	6.990	433,797		551,000
100244566	CURRITUCK	NC		09/29/2025	7.250	417,428		535,000
100244567	RALEIGH	NC		09/29/2025	7.500	255,188		335,000
100244568	LAWRENCEVILLE	GA		09/29/2025	6.000	302,204		450,000
100244569	STEAMBOAT SPRINGS	CO		09/29/2025	6.875	363,442		485,000
100244570	RALEIGH	NC		09/29/2025	7.250	257,151		326,000
100244571	PARLIER	CA		09/29/2025	6.625	265,458		347,000
100244572	GLENVIEW	IL		09/29/2025	7.375	407,543		646,000
100244573	PANAMA CITY	FL		09/29/2025	7.250	280,642		336,000
100244574	CONNELLY SPRINGS	NC		09/29/2025	7.250	510,933		691,000
100244575	PLACENTIA	CA		09/29/2025	6.875	311,432		515,000
100244576	OLATHE	KS		09/29/2025	6.875	291,016		400,000
100244577	CHARLOTTE	NC		09/29/2025	6.375	317,156		415,000
100244578	COPPELL	TX		09/29/2025	6.875	288,560		380,000
100244579	GRAHAM	NC		09/29/2025	5.625	234,584		338,000
100244580	STERLING	VA		09/29/2025	6.990	395,744		550,000
100244581	AUSTIN	TX		09/29/2025	7.500	375,470		450,000
100244582	SELMA	CA		09/29/2025	6.875	347,337		460,000
100244583	ROGERS	AR		09/29/2025	7.490	568,696		710,000
100244584	CHICAGO	IL		09/29/2025	8.250	386,405		485,000
100244585	MOREHEAD CITY	NC		09/29/2025	6.875	675,116		838,000
100244586	MONROE	NC		09/29/2025	7.625	301,553		360,000
100244587	MONROE	NC		09/29/2025	7.500	288,187		365,000
100244588	ANNA	TX		09/29/2025	7.250	307,027		427,000
100244589	REHOBOTH BEACH	DE		09/29/2025	6.625	767,085		1,022,000
100244590	LAKEWOOD RANCH	FL		09/29/2025	6.500	572,993		700,000
100244591	PASO ROBLES	CA		09/29/2025	7.500	687,764		874,552
100244592	MONROE	NC		09/29/2025	6.500	260,880		330,000
100244593	PANAMA CITY BEACH	FL		09/29/2025	6.875	499,326		775,000
100244594	OCEAN VIEW	DE		09/29/2025	7.125	408,850		530,000
100244595	SALEM	OR		09/29/2025	6.990	330,927		465,000
100244596	KANNAPOLIS	NC		09/29/2025	7.375	250,965		302,000
100244597	CHARLOTTE	NC		09/29/2025	6.500	281,912		350,000
100244598	LAS VEGAS	NV		09/29/2025	6.624	476,084		630,000
100244599	ELK GROVE	CA		09/29/2025	6.750	347,819		515,000
100244600	ZEPHYRHILLS	FL		09/29/2025	6.625	288,549		406,000
100244601	HILTON HEAD ISLAND	SC		09/29/2025	6.875	249,682		320,000
100244602	CHARLOTTE	NC		09/29/2025	6.500	283,924		350,000
100244603	FRESNO	CA		09/29/2025	6.500	453,353		620,000
100244604	MADERA	CA		09/29/2025	6.125	255,761		410,000
100244605	BENTONVILLE	AR		09/29/2025	6.750	314,780		415,000
100244606	ROYSE CITY	TX		09/29/2025	6.500	265,600		329,000
100244607	PALM SPRINGS	CA		09/29/2025	7.490	351,356		440,000
100244608	KENTFIELD	CA		09/29/2025	7.625	1,228,466		1,500,000
100244609	AVONDALE	AZ		09/29/2025	6.750	286,977		389,000
100244610	BIG LAKE	AK		09/29/2025	7.125	250,750		319,000
100244611	DES MOINES	IA		09/29/2025	7.625	292,226		350,000
100244612	BRUNSWICK	ME		09/29/2025	7.250	540,430		660,000
100244613	PLAINFIELD	IL		09/29/2025	6.750	247,209		319,000
100244614	RIO RICO	AZ		09/29/2025	7.490	246,391		298,000
100244615	GRAND JUNCTION	CO		09/29/2025	6.500	329,763		435,000
100244616	FRANKLIN	GA		09/29/2025	7.125	301,373		425,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244617	SIGNAL MTN	TN		09/29/2025	7.250	346,495		425,000
100244618	MIDLAND	TX		09/29/2025	7.625	293,817		356,000
100244619	SUNLAND PARK	NM		09/29/2025	7.490	262,812		340,000
100244620	CHESAPEAKE	VA		09/29/2025	6.875	248,936		455,000
100244621	SHASTA LAKE	CA		09/29/2025	6.625	288,449		375,000
100244622	PHILIPSBURG	MT		09/29/2025	7.000	833,916		1,100,000
100244623	LARGO	FL		09/29/2025	6.750	738,458		1,050,000
100244624	CROWN POINT	IN		09/29/2025	6.625	270,612		375,000
100244625	MARBLE FALLS	TX		09/29/2025	7.500	259,553		344,000
100244626	EUGENE	OR		09/29/2025	7.250	548,030		660,000
100244627	AUSTIN	TX		09/29/2025	6.250	551,528		760,000
100244628	WOODLAND	CA		09/29/2025	6.990	747,727		970,000
100244629	PARSONSFIELD	ME		09/29/2025	7.250	334,185		400,000
100244630	STONE PARK	IL		09/29/2025	7.500	293,830		400,000
100244631	CAROLINA BEACH	NC		09/29/2025	7.375	603,585		775,000
100244632	SPRINGVILLE	UT		09/29/2025	7.000	290,159		429,000
100244633	ALBANY	NH		09/29/2025	7.250	294,912		360,000
100244634	KALISPELL	MT		09/29/2025	7.125	308,701		398,000
100244635	OSAGE BEACH	MO		09/29/2025	6.990	293,192		390,000
100244636	EDMONDS	WA		09/29/2025	7.125	278,391		355,000
100244637	CHANDLER	AZ		09/29/2025	6.625	384,989		520,000
100244638	IOWA CITY	IA		09/29/2025	6.990	346,489		445,000
100244639	NEW ORLEANS	LA		09/29/2025	7.375	396,455		498,000
100244640	LAKE MARY	FL		09/29/2025	7.490	247,812		320,000
100244641	LEESBURG	IN		09/29/2025	7.375	395,597		476,000
100244642	FENTON	MI		09/29/2025	7.375	295,432		360,000
100244643	MINDEN	NV		09/29/2025	6.500	522,507		683,000
100244644	HAMPTON	VA		09/29/2025	7.625	298,531		362,000
100244645	SAINT HELENA ISLAND	SC		09/29/2025	7.375	840,705		1,080,000
100244646	LANARK	IL		09/29/2025	7.375	422,616		600,000
100244647	ROYAL OAK	MI		09/29/2025	7.375	360,424		460,000
100244648	NAVARRE	FL		09/29/2025	7.490	252,034		300,000
100244649	CHAPEL HILL	NC		09/29/2025	6.875	272,111		408,000
100244650	LA VERNIA	TX		09/29/2025	7.500	569,979		705,000
100244651	GAYLORD	MI		09/29/2025	6.875	242,167		316,000
100244652	CAPE CORAL	FL		09/29/2025	7.500	652,831		790,000
100244653	MISSION	KS		09/29/2025	7.250	257,084		315,000
100244654	NAVARRE	FL		09/29/2025	7.375	288,437		350,000
100244655	TOBYHANNA	PA		09/29/2025	7.500	345,280		449,000
100244656	LOS ANGELES	CA		09/29/2025	6.875	353,259		475,000
100244657	BAKERSFIELD	CA		09/29/2025	6.990	280,591		345,000
100244658	FLETCHER	NC		09/29/2025	7.375	304,431		374,500
100244659	SPOKANE	WA		09/29/2025	7.500	484,925		605,000
100244660	BOWIE	MD		09/29/2025	6.624	386,029		510,000
100244661	SOUTHPORT	NC		09/29/2025	7.125	377,887		487,000
100244662	VISALIA	CA		09/29/2025	6.750	365,678		449,000
100244663	ROSELAND	VA		09/29/2025	6.875	303,761		391,000
100244664	HENRICO	VA		09/29/2025	7.250	272,018		328,000
100244665	FREDERICKSBURG	VA		09/29/2025	7.375	212,231		290,000
100244666	RICHARDSON	TX		09/29/2025	7.250	251,191		300,000
100244667	TUCSON	AZ		09/29/2025	7.375	294,021		374,000
100244668	ROTONDA WEST	FL		09/29/2025	7.000	463,587		559,000
100244669	SACO	ME		09/29/2025	6.875	588,477		773,000
100244670	DES MOINES	IA		09/29/2025	6.875	252,056		304,000
100244671	GRANBY	CT		09/29/2025	7.490	317,113		380,000

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244672	MCKINNEY	TX		09/29/2025	7.125	365,538		441,000
100244673	SAINT LOUIS PARK	MN		09/29/2025	7.625	334,567		400,000
100244674	RENO	NV		09/29/2025	6.625	421,692		550,000
100244675	FAYETTEVILLE	AR		09/29/2025	7.000	254,569		314,000
100244676	WEST ORANGE	NJ		09/29/2025	6.125	588,274		780,000
100244677	ACWORTH	GA		09/29/2025	6.500	270,545		351,000
100244678	NAPLES	FL		09/29/2025	7.000	297,205		380,000
100244679	PIKESVILLE	MD		09/29/2025	7.250	366,667		520,000
100244680	CHESTERFIELD	VA		09/29/2025	7.250	306,268		392,000
100244681	BALTIMORE	MD		09/29/2025	7.125	336,814		470,000
100244682	BONITA SPRINGS	FL		09/29/2025	6.490	561,149		725,000
100244683	CHESTERFIELD	VA		09/29/2025	7.250	302,808		398,000
100244684	BALTIMORE	MD		09/29/2025	7.500	343,484		460,000
100244685	OSWEGO	IL		09/29/2025	5.990	304,186		405,000
100244686	VOLO	IL		09/29/2025	6.250	264,693		333,000
100244687	CHESTERFIELD	VA		09/29/2025	7.250	317,078		416,000
100244688	SMITHFIELD	NC		09/29/2025	7.125	251,443		330,000
100244689	BAXTER	TN		09/29/2025	6.625	270,100		364,000
100244690	NAVARRE	FL		09/29/2025	6.500	241,452		350,000
100244691	SCOTTSDALE	AZ		09/29/2025	7.375	561,214		680,000
100244692	ROYAL OAKS	CA		09/29/2025	7.875	788,422		970,000
100244693	FOUNTAIN HILLS	AZ		09/29/2025	7.625	459,998		550,000
100244694	NOBLESVILLE	IN		09/29/2025	6.875	313,380		468,000
100244695	CASTLE ROCK	CO		09/29/2025	6.500	383,720		565,000
100244696	WESTERVILLE	OH		09/29/2025	7.125	350,808		450,000
100244697	WESTFIELD	IN		09/29/2025	6.750	318,112		425,000
100244698	AVON	IN		09/29/2025	6.875	294,606		380,000
100244699	ROYAL PALM BEACH	FL		09/29/2025	7.375	383,403		471,000
100244700	BOULDER CREEK	CA		09/29/2025	6.625	437,134		585,000
100244701	TAMPA	FL		09/29/2025	7.375	246,830		312,000
100244702	PRINCETON	TX		09/29/2025	6.500	268,701		374,000
100244703	BURLINGTON	WA		09/29/2025	6.373	489,089		690,000
100244704	MILTON	DE		09/29/2025	7.625	431,877		518,000
100244705	FORNEY	TX		09/29/2025	6.990	252,829		307,000
100244706	SUGAR HILL	GA		09/29/2025	6.375	247,809		323,000
100244707	GAINESVILLE	GA		09/29/2025	6.375	251,728		366,000
100244708	ROSWELL	GA		09/29/2025	6.875	345,499		458,000
100244709	SAN FERNANDO	CA		09/29/2025	7.375	480,601		682,000
100244710	PRUDENVILLE	MI		09/29/2025	6.625	304,370		401,000
100244711	SURPRISE	AZ		09/29/2025	6.750	267,255		345,000
100244712	COLLEGE STATION	TX		09/29/2025	6.625	253,376		329,000
100244713	COEUR D ALENE	ID		09/29/2025	6.625	370,780		485,000
100244714	READING	PA		09/29/2025	6.875	260,068		340,000
100244715	OAK ISLAND	NC		09/29/2025	7.500	576,012		705,000
100244716	WAXHAW	NC		09/29/2025	6.875	589,845		765,000
100244717	KING OF PRUSSIA	PA		09/29/2025	6.970	509,122		691,000
100244718	NOKOMIS	FL		09/29/2025	6.875	315,489		410,000
100244719	HARRISBURG	NC		09/29/2025	6.499	319,984		420,000
100244720	SACRAMENTO	CA		09/29/2025	6.625	414,020		570,000
100244721	FLINT	TX		09/29/2025	6.875	317,741		420,000
100244722	HOCKESSIN	DE		09/29/2025	6.960	671,881		937,000
100244723	RIVIERA BEACH	FL		09/29/2025	7.375	260,216		350,000
100244724	APOPKA	FL		09/29/2025	5.990	334,894		425,000
100244725	WAIPAHU	HI		09/29/2025	7.000	488,098		663,000
100244726	PUNTA GORDA	FL		09/29/2025	6.750	651,014		860,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244727	TEMECULA	CA		09/29/2025	6.875	480,711		625,000
100244728	ALBUQUERQUE	NM		09/29/2025	6.750	246,544		315,000
100244729	HICKORY CREEK	TX		09/29/2025	6.375	468,139		750,000
100244730	DUBLIN	CA		09/29/2025	7.250	790,013		1,050,000
100244731	PLAIN CITY	OH		09/29/2025	6.499	407,052		700,000
100244732	ROSEVILLE	CA		09/29/2025	7.250	386,852		500,000
100244733	RAYVILLE	MO		09/29/2025	7.250	304,870		375,000
100244734	CHINA	ME		09/29/2025	7.625	512,062		665,000
100244735	DOUBLE SPGS	AL		09/29/2025	6.875	408,358		570,000
100244736	TWIN FALLS	ID		09/29/2025	7.125	386,014		504,000
100244737	HARWICH	MA		09/29/2025	6.624	408,811		535,000
100244738	WEST CHESTER	PA		09/29/2025	6.875	582,110		755,000
100244739	ROCKPORT	TX		09/29/2025	7.375	522,650		660,000
100244740	BOISE	ID		09/29/2025	7.125	423,995		620,000
100244741	OCEAN VIEW	DE		09/29/2025	6.750	305,117		395,000
100244742	MOUNT JULIET	TN		09/29/2025	6.875	393,297		539,000
100244743	GRAND LAKE	CO		09/29/2025	6.499	675,050		885,000
100244744	PAGOSA SPRINGS	CO		09/29/2025	6.625	308,692		395,000
100244745	BAYFIELD	WI		09/29/2025	7.125	288,584		352,000
100244746	OCEAN CITY	MD		09/29/2025	7.375	249,316		300,000
100244747	NESKOWIN	OR		09/29/2025	6.624	468,393		575,000
100244748	FEDERAL WAY	WA		09/29/2025	7.375	283,268		360,000
100244749	QUEEN CREEK	AZ		09/29/2025	7.500	384,385		460,000
100244750	ELK GROVE	CA		09/29/2025	6.750	385,127		520,000
100244751	LINCOLN	CA		09/29/2025	7.500	483,899		580,000
100244752	MEDFORD	OR		09/29/2025	7.250	331,893		400,000
100244753	MAPLE GROVE	MN		09/29/2025	6.750	301,533		395,000
100244754	SCOTTSDALE	AZ		09/29/2025	7.375	782,500		940,000
100244755	JONES	MI		09/29/2025	6.750	287,916		375,000
100244756	SUN CITY WEST	AZ		09/29/2025	6.250	451,329		610,000
100244757	PHOENIX	AZ		09/29/2025	6.750	406,835		567,000
100244758	FORT LAUDERDALE	FL		09/29/2025	6.999	452,885		615,000
100244759	GREEN BAY	WI		09/29/2025	7.125	311,420		375,000
100244760	WORCESTER	MA		09/29/2025	6.999	548,289		774,000
100244761	BEAUFORT	NC		09/29/2025	6.999	477,093		575,000
100244762	LA GRANGE PARK	IL		09/29/2025	6.999	464,889		650,000
100244763	MANSFIELD	TX		09/29/2025	6.624	336,945		420,000
100244764	GLENDALE	AZ		09/29/2025	6.750	328,733		427,000
100244765	WASHINGTON	DC		09/29/2025	7.875	374,614		450,000
100244766	WEST GROVE	PA		09/29/2025	6.499	267,144		377,000
100244767	EVANSTON	IL		09/29/2025	6.875	620,056		865,000
100244768	SOMERS POINT	NJ		09/29/2025	7.625	436,249		530,000
100244769	PORT O CONNOR	TX		09/29/2025	6.999	235,679		290,000
100244770	APEX	NC		09/29/2025	6.750	352,858		474,000
100244771	TIGARD	OR		09/29/2025	6.999	417,846		572,000
100244772	FUQUAY VARINA	NC		09/29/2025	6.875	346,014		451,000
100244773	RENO	NV		09/29/2025	6.875	324,768		405,000
100244774	EASTHAM	MA		09/29/2025	6.624	740,347		1,060,000
100244775	BEAVERTON	OR		09/29/2025	6.875	268,966		405,000
100244776	GRANADA HILLS	CA		09/29/2025	6.999	678,931		860,000
100244777	FRESNO	TX		09/29/2025	6.375	252,754		350,000
100244778	THORNTON	CO		09/29/2025	7.125	335,074		406,000
100244779	SOUTH EUCLID	OH		09/29/2025	7.500	223,733		285,000
100244780	OCEANSIDE	CA		09/29/2025	7.250	454,851		555,000
100244781	BAINBRIDGE ISLAND	WA		09/29/2025	6.875	618,460		860,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244782	KANSAS CITY	MO		09/29/2025	6.999	323,852		395,000
100244783	OAKLAND PARK	FL		09/29/2025	7.250	456,951		550,000
100244784	CARMEL	IN		09/29/2025	6.750	334,246		435,000
100244785	MARICOPA	AZ		09/29/2025	6.999	314,160		380,000
100244786	ENUMCLAW	WA		09/29/2025	7.375	463,620		612,000
100244787	FAIRBANKS	AK		09/29/2025	7.250	410,607		522,000
100244788	GREENWOOD	IN		09/29/2025	6.875	266,511		343,000
100244789	BARNEGAT	NJ		09/29/2025	6.875	339,819		470,000
100244790	CHEHALIS	WA		09/29/2025	6.624	313,399		435,000
100244791	ALBRIGHTSVILLE	PA		09/29/2025	7.624	275,635		330,000
100244792	GRAND BAY	AL		09/29/2025	6.999	242,355		299,000
100244793	DAVIE	FL		09/29/2025	7.624	228,186		310,000
100244794	ARLINGTON	TX		09/29/2025	6.499	287,544		376,000
100244795	PHOENIX	AZ		09/29/2025	6.875	345,225		455,000
100244796	TEMECULA	CA		09/29/2025	6.500	487,142		685,000
100244797	TAHOE CITY	CA		09/29/2025	6.990	591,214		770,000
100244798	FRUITLAND	ID		09/29/2025	7.490	262,231		334,300
100244799	SHOW LOW	AZ		09/29/2025	5.875	464,747		634,000
100244800	SEATTLE	WA		09/29/2025	6.250	413,236		665,000
100244801	GALVESTON	TX		09/29/2025	6.990	534,554		709,000
100244802	PRIEST RIVER	ID		09/29/2025	7.875	296,826		390,000
100244803	TUALATIN	OR		09/29/2025	7.625	420,911		510,000
100244804	SKOWHEGAN	ME		09/29/2025	7.124	159,597		216,000
100244805	APEX	NC		09/29/2025	7.000	546,363		761,000
100244806	DICKSON	TN		09/29/2025	6.000	452,562		585,000
100244807	PATERSON	NJ		09/29/2025	7.375	419,472		565,000
100244808	CHICAGO	IL		09/29/2025	6.875	600,226		785,000
100244809	BRIGANTINE	NJ		09/29/2025	7.250	337,588		435,000
100244810	FREDERICKSBURG	VA		09/29/2025	7.250	434,340		525,000
100244811	BLACK MOUNTAIN	NC		09/29/2025	6.875	302,008		395,000
100244812	OAK ISLAND	NC		09/29/2025	7.490	520,826		632,000
100244813	AUSTIN	TX		09/29/2025	5.874	277,209		373,000
100244814	KERNERSVILLE	NC		09/29/2025	7.000	252,225		325,000
100244815	HOLMES BEACH	FL		09/29/2025	6.624	695,199		930,000
100244816	BULLARD	TX		09/29/2025	6.875	732,197		900,000
100244817	SPRING	TX		09/29/2025	6.625	231,494		320,000
100244818	DENVER	CO		09/29/2025	6.990	331,120		485,000
100244819	FORT MYERS	FL		09/29/2025	6.990	245,929		315,000
100244820	SURF CITY	NJ		09/29/2025	6.000	677,208		1,250,000
100244821	GLEN ALLEN	VA		09/29/2025	6.750	287,986		385,000
100244822	PEQUOT LAKES	MN		09/29/2025	6.875	384,142		503,000
100244823	CLANTON	AL		09/29/2025	7.490	441,355		530,000
100244824	COEUR D ALENE	ID		09/29/2025	7.250	332,290		403,000
100244825	PITTSBURGH	PA		09/29/2025	6.990	342,574		450,000
100244826	SHERMAN	TX		09/29/2025	7.250	251,832		324,000
100244827	WILMINGTON	NC		09/29/2025	6.990	301,976		365,000
100244828	MURFREESBORO	TN		09/29/2025	7.125	365,502		480,000
100244829	COLUMBUS	OH		09/29/2025	6.875	258,783		335,000
100244830	TAMPA	FL		09/29/2025	7.125	316,295		405,000
100244831	MERIDIAN	ID		09/29/2025	6.625	306,861		410,000
100244832	LINCOLN	NE		09/29/2025	8.000	175,861		230,000
100244833	SAN ANTONIO	TX		09/29/2025	7.875	384,329		515,000
100244834	OLATHE	KS		09/29/2025	6.990	272,298		360,000
100244835	VIRGINIA BEACH	VA		09/29/2025	7.490	199,400		245,000
100244836	WARREN	NJ		09/29/2025	7.500	605,337		800,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244837	ROSWELL	GA		09/29/2025	7.375	301,828		375,000
100244838	KANSAS CITY	MO		09/29/2025	6.500	176,139		235,000
100244839	HATTERAS	NC		09/29/2025	6.990	276,793		395,000
100244840	KANSAS CITY	MO		09/29/2025	6.875	278,696		380,000
100244841	HARDEEVILLE	SC		09/29/2025	6.875	446,239		585,000
100244842	MARYVILLE	TN		09/29/2025	7.125	762,909		1,034,000
100244843	PALM BEACH GARDENS	FL		09/29/2025	6.624	531,534		690,000
100244844	AUSTIN	TX		09/29/2025	6.990	387,108		510,000
100244845	LEOMINSTER	MA		09/29/2025	7.375	495,439		640,000
100244846	LAWRENCE	NJ		09/29/2025	7.000	261,287		335,000
100244847	MIDLAND	TX		09/29/2025	6.375	252,357		330,000
100244848	FORKED RIVER	NJ		09/29/2025	7.250	275,089		365,000
100244849	GLEN ALLEN	VA		09/29/2025	6.990	306,716		427,000
100244850	COLUMBUS	GA		09/29/2025	7.375	271,190		329,000
100244851	GLEN ALLEN	VA		09/29/2025	6.990	308,534		424,000
100244852	LATHROP	CA		09/29/2025	5.375	445,412		785,000
100244853	SEASIDE PARK	NJ		09/29/2025	6.750	750,447		990,000
100244854	KISSIMMEE	FL		09/29/2025	7.250	263,110		340,000
100244855	JOHNSTOWN	CO		09/29/2025	4.990	256,354		545,000
100244856	LUBBOCK	TX		09/29/2025	7.125	235,620		286,000
100244857	PROSPER	TX		09/29/2025	6.990	333,836		433,000
100244858	MESA	AZ		09/29/2025	4.990	289,582		630,000
100244859	THORNTON	CO		09/29/2025	4.625	397,923		615,000
100244860	OLNEY	MD		09/29/2025	6.750	316,735		440,000
100244861	BELLA VISTA	AR		09/29/2025	7.750	734,082		893,000
100244862	CHARLOTTE	NC		09/29/2025	7.125	311,032		380,000
100244863	BALTIMORE	MD		09/29/2025	6.625	304,751		450,000
100244864	MIDLOTHIAN	VA		09/29/2025	7.500	295,741		390,000
100244865	PHARR	TX		09/29/2025	6.875	294,589		402,000
100244866	DURANGO	CO		09/29/2025	7.250	369,329		530,000
100244867	BONNE TERRE	MO		09/29/2025	7.000	361,069		460,000
100244868	KNOXVILLE	TN		09/29/2025	6.990	417,031		540,000
100244869	OGDEN	UT		09/29/2025	6.990	325,171		393,000
100244870	CLINTON	TN		09/29/2025	7.250	274,572		352,000
100244871	LAKE OZARK	MO		09/29/2025	7.375	464,213		615,000
100244872	GRAVOIS MILLS	MO		09/29/2025	7.375	263,806		342,000
100244873	LITTLETON	CO		09/29/2025	7.125	258,197		335,000
100244874	HONOLULU	HI		09/29/2025	6.624	285,734		375,000
100244875	WINTER PARK	CO		09/29/2025	6.875	300,982		415,000
100244876	MEDICINE PARK	OK		09/29/2025	7.250	247,562		318,000
100244877	TELFORD	TN		09/29/2025	7.125	305,168		395,000
100244878	DAYTONA BEACH	FL		09/29/2025	7.125	295,666		410,000
100244879	NAPLES	FL		09/29/2025	7.375	646,157		960,000
100244880	ROYAL OAK	MI		09/29/2025	6.500	450,480		602,000
100244881	GILFORD	NH		09/29/2025	6.875	250,072		305,000
100244882	SAINT CLOUD	FL		09/29/2025	7.125	364,424		472,000
100244883	ALPENA	MI		09/29/2025	7.490	326,930		390,000
100244884	WAKEFIELD	NH		09/29/2025	6.750	244,242		315,000
100244885	CORPUS CHRISTI	TX		09/29/2025	7.000	326,982		421,000
100244886	CORRALES	NM		09/29/2025	6.875	705,758		942,500
100244887	MYRTLE BEACH	SC		09/29/2025	6.875	239,654		308,000
100244888	ALPINE	AZ		09/29/2025	7.250	304,648		371,000
100244889	MAPLETON	UT		09/29/2025	6.875	310,226		400,000
100244890	KELLER	TX		09/29/2025	7.500	276,066		355,000
100244891	MYRTLE BEACH	SC		09/29/2025	7.500	517,423		640,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100244892	SOUTH HAVEN	MI		09/29/2025	7.125	339,262		439,000
100244893	NORTH LAUDERDALE	FL		09/29/2025	7.250	283,916		370,000
100244894	PORT CHARLOTTE	FL		09/29/2025	7.375	550,930		702,000
100244895	PISCATAWAY	NJ		09/29/2025	6.875	399,499		575,000
100244896	CYPRESS	TX		09/29/2025	6.875	249,236		324,000
100244897	WILSONVILLE	OR		09/29/2025	7.125	245,739		315,000
100244898	OCEAN CITY	MD		09/29/2025	7.375	469,699		600,000
100244899	TULARE	CA		09/29/2025	6.990	272,161		333,000
100244900	FORT WORTH	TX		09/29/2025	7.000	372,980		500,000
100244901	HILLSDALE	MI		09/29/2025	7.250	313,372		385,000
100244902	FOXBORO	MA		09/29/2025	6.875	468,083		637,000
100244903	DENVER	CO		09/29/2025	7.500	353,468		470,000
100244904	MIDDLETOWN	VA		09/29/2025	5.875	334,045		456,000
100244905	BAYFIELD	CO		09/29/2025	7.125	424,412		550,000
100244906	BLAIRSVILLE	GA		09/29/2025	7.500	540,392		675,000
100244907	FARMERS BRANCH	TX		09/29/2025	6.625	266,072		425,000
100244908	CROFTON	MD		09/29/2025	7.125	251,529		339,000
100244909	HEATHSVILLE	VA		09/29/2025	7.375	316,916		415,000
100244910	MADISON	CT		09/29/2025	7.500	592,443		715,000
100244911	MARINETTE	WI		09/29/2025	7.250	323,974		409,000
100244912	FERNANDINA BEACH	FL		09/29/2025	7.375	633,764		765,000
100244913	FAYETTEVILLE	GA		09/29/2025	7.000	340,508		415,000
100244914	SARASOTA	FL		09/29/2025	7.000	439,782		653,000
100244915	INLET BEACH	FL		09/29/2025	6.875	702,622		1,125,000
100244916	ALBUQUERQUE	NM		09/29/2025	7.375	319,164		417,000
100244917	GRAND RAPIDS	MN		09/29/2025	7.375	250,776		374,000
100244918	MAPLE GROVE	MN		09/29/2025	5.990	369,905		525,000
100244919	MANVILLE	NJ		09/29/2025	6.990	506,171		655,000
100244920	OCEAN ISLE BEACH	NC		09/29/2025	7.625	456,132		555,000
100244921	BRADENTON	FL		09/29/2025	7.375	451,441		550,000
100244922	CEDAR PARK	TX		09/29/2025	7.000	343,726		520,000
100244923	LOWELL	MA		09/29/2025	7.500	297,321		445,000
100244924	APTOS	CA		09/29/2025	6.750	1,199,941		1,695,000
100244925	RINER	VA		09/29/2025	6.750	451,050		596,000
100244926	BIG BEAR LAKE	CA		09/29/2025	6.500	427,983		575,000
100244927	SEDONA	AZ		09/29/2025	7.625	326,699		395,000
100244928	PALATINE	IL		09/29/2025	6.990	244,925		330,000
100244929	DAPHNE	AL		09/29/2025	7.375	255,189		308,000
100244930	WAXHAW	NC		09/29/2025	6.875	244,537		326,000
100244931	PORT SAINT LUCIE	FL		09/29/2025	7.375	468,140		560,000
100244932	ATHENS	AL		09/29/2025	6.500	248,912		335,000
100244933	ORACLE	AZ		09/29/2025	6.990	433,810		580,000
100244934	FISHERS	IN		09/29/2025	6.750	300,381		388,000
100244935	HUDSON	OH		09/29/2025	7.000	326,186		420,000
100244936	FORT WORTH	TX		09/29/2025	7.125	265,462		359,045
100244937	CAVE CREEK	AZ		09/29/2025	6.875	759,771		1,100,000
100244938	GRAND JUNCTION	CO		09/29/2025	6.500	301,032		407,000
100244939	WEST DOVER	VT		09/29/2025	6.990	238,127		305,900
100244940	CLOVIS	CA		09/29/2025	6.875	333,871		430,000
100244941	BLACKSBURG	VA		09/29/2025	7.125	405,389		680,000
100244942	RARITAN	NJ		09/29/2025	6.990	342,251		460,000
100244943	MCCALL	ID		09/29/2025	6.875	561,489		784,000
100244944	NICHOLASVILLE	KY		09/29/2025	7.375	258,244		314,000
100244945	COLLEGE STATION	TX		09/29/2025	7.125	272,977		355,000
100244946	KISSIMMEE	FL		09/29/2025	7.125	695,770		998,000

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	2	3					Additional	
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100244947	STEAMBOAT SPRINGS	CO		09/29/2025	6.875	600,023		780,000
100244948	RICHMOND	VA		09/29/2025	7.125	312,259		405,000
100244949	CAROLINA BEACH	NC		09/29/2025	6.990	256,533		330,000
100244950	NEWTON	NJ		09/29/2025	6.875	576,599		750,000
100244951	TIGARD	OR		09/29/2025	5.750	293,376		608,000
100244952	CHARLOTTE	NC		09/29/2025	5.875	250,064		375,000
100244953	SURPRISE	AZ		09/29/2025	7.125	327,271		440,000
100244954	CHARLOTTE	NC		09/29/2025	6.750	356,367		440,000
100244955	NORTH WILDWOOD	NJ		09/29/2025	7.250	833,847		1,100,000
100244956	SURPRISE	AZ		09/29/2025	7.125	435,237		575,500
100244957	EDGEWATER	FL		09/29/2025	6.500	180,374		240,000
100244958	BRADENTON	FL		09/29/2025	6.250	346,391		445,000
100244959	ELK GROVE	CA		09/29/2025	7.000	568,292		874,500
100244960	AUBURNDALE	FL		09/29/2025	4.875	171,432		378,000
100244961	BOWERSVILLE	GA		09/29/2025	7.375	531,150		690,000
100244962	PLAINFIELD	IN		09/29/2025	6.250	298,858		380,000
100244963	MANTEO	NC		09/29/2025	6.925	412,220		556,000
100244964	HOWELL	NJ		09/29/2025	7.250	442,684		600,000
100244965	CHICAGO	IL		09/29/2025	7.500	432,932		555,000
100244966	LA VERNE	CA		09/29/2025	6.975	606,918		830,000
100244967	LAMOINE	ME		09/29/2025	6.990	268,165		347,000
100244968	ACTON	MA		09/29/2025	6.990	284,920		408,000
100244969	ADKINS	TX		09/29/2025	7.750	273,712		359,000
100244970	BOZEMAN	MT		09/29/2025	6.875	421,139		610,000
100244971	MILFORD	PA		09/29/2025	7.275	281,637		360,000
100244972	GREENSBORO	NC		09/29/2025	6.875	343,203		448,000
100244973	ASHBURN	VA		09/29/2025	6.450	404,040		561,000
100244974	ROSWELL	NM		09/29/2025	7.750	235,685		291,000
100244975	ATTLEBORO	MA		09/29/2025	6.990	341,163		445,000
100244976	BARRINGTON	IL		09/29/2025	7.100	581,909		755,000
100244977	HOFFMAN EST	IL		09/29/2025	6.990	298,614		383,000
100244978	KIRKLAND	WA		09/29/2025	6.875	558,098		725,000
100244979	SHENANDOAH JUNCTION	WV		09/29/2025	7.225	380,912		495,000
100244980	ZIONSVILLE	IN		09/29/2025	7.250	252,909		330,000
100244981	HOUSTON	TX		09/29/2025	6.990	325,167		479,000
100244982	CHAPEL HILL	NC		09/29/2025	6.750	371,794		565,000
100244983	MANTECA	CA		09/29/2025	6.875	604,732		785,000
100244984	HENDERSON	NV		09/29/2025	6.500	477,986		591,600
100244985	HENDERSON	NV		09/29/2025	6.250	346,267		488,500
100244986	ROLESVILLE	NC		09/29/2025	6.975	285,380		390,000
100244987	RIVERSIDE	CA		09/29/2025	6.550	533,349		750,000
100244988	MEBANE	NC		09/29/2025	7.750	201,288		280,000
100244989	LAKE HARMONY	PA		09/29/2025	6.875	474,006		593,000
100244990	SCITUATE	MA		09/29/2025	7.375	474,777		581,000
100244991	ARLINGTON	TX		09/29/2025	6.750	263,362		346,000
100244992	MARYSVILLE	WA		09/29/2025	6.750	535,712		700,000
100244993	TUCSON	AZ		09/29/2025	6.875	291,750		375,000
100244994	BOUNTIFUL	UT		09/29/2025	7.125	410,181		499,000
100244995	WARREN	VT		09/29/2025	7.125	526,256		654,000
100244996	LEBANON	OR		09/29/2025	6.875	244,910		321,000
100244997	PUYALLUP	WA		09/29/2025	7.490	365,035		460,000
100244998	SAN ANTONIO	TX		09/29/2025	6.875	267,750		350,000
100244999	HAVERTOWN	PA		09/29/2025	7.125	237,784		305,000
100245000	CAPE MAY	NJ		09/29/2025	6.875	502,701		655,000
100245001	SOMERS POINT	NJ		09/29/2025	7.375	334,884		421,000

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100245002	ARIEL	WA		09/29/2025	6.990	601,532		776,000
100245003	PATTERSON	GA		09/29/2025	7.500	256,157		306,000
100245004	MAYS LANDING	NJ		09/29/2025	7.125	295,730		405,000
100245005	UNION	MI		09/29/2025	7.250	573,569		760,000
100245006	LOWRY CROSSING	TX		09/29/2025	6.750	280,715		364,000
100245007	BOCA RATON	FL		09/29/2025	7.625	234,335		290,000
100245008	CHINCOTEAGUE	VA		09/29/2025	6.875	256,796		340,000
100245009	FRESNO	CA		09/29/2025	7.250	387,436		500,000
100245010	CLOVIS	CA		09/29/2025	6.750	369,977		490,000
100245011	MAPLETON	UT		09/29/2025	6.750	295,274		422,000
100245012	BLACKSBURG	VA		09/29/2025	7.000	243,490		313,000
100245013	MAPLETON	UT		09/29/2025	6.750	298,401		430,000
100245014	MAPLETON	UT		09/29/2025	6.750	298,401		415,000
100245015	MAPLETON	UT		09/29/2025	6.875	302,473		409,000
100245016	LAS VEGAS	NV		09/29/2025	7.125	352,051		452,000
100245017	CHAPEL HILL	NC		09/29/2025	7.375	286,789		400,000
100245018	WOLFEBORO	NH		09/29/2025	6.990	425,469		575,000
100245019	DULUTH	MN		09/29/2025	7.375	314,865		400,000
100245020	HUTTO	TX		09/29/2025	6.375	230,294		310,000
100245021	SELBYVILLE	DE		09/29/2025	7.500	358,769		430,000
100245022	SAN MARCOS	CA		09/29/2025	7.000	640,662		827,000
100245023	BALTIMORE	MD		09/29/2025	7.250	323,056		445,000
100245024	RUTHERFORD	NJ		09/29/2025	7.000	494,671		660,000
100245025	WEST ORANGE	NJ		09/29/2025	6.990	463,024		650,000
100245026	FREDERICK	MD		09/29/2025	6.750	316,383		455,000
100245027	TRUCKEE	CA		09/29/2025	6.875	498,353		675,000
100245028	MYRTLE BEACH	SC		09/29/2025	6.500	255,846		357,000
100245029	NORTH MYRTLE BEACH	SC		09/29/2025	7.375	328,655		470,000
100245030	COLLEGE STATION	TX		09/29/2025	6.875	271,683		352,000
100245031	THOUSAND OAKS	CA		09/29/2025	7.375	783,580		1,082,000
100245032	AMERICAN FORK	UT		09/29/2025	7.250	450,699		580,000
100245033	COLUMBIA	SC		09/29/2025	7.375	271,726		367,000
100245034	SURFSIDE BEACH	SC		09/29/2025	7.490	238,037		285,000
100245035	WILMINGTON	DE		09/29/2025	6.375	302,783		440,000
100245036	THOUSAND OAKS	CA		09/29/2025	7.490	974,618		1,270,000
100245037	HICKORY	NC		09/29/2025	7.250	337,618		430,000
100245038	HENRICO	NC		09/29/2025	6.875	656,227		858,000
100245039	UNIONTOWN	OH		09/29/2025	6.990	288,383		400,000
100245040	SACHSE	TX		09/29/2025	6.875	298,460		386,000
100245041	STUART	FL		09/29/2025	7.625	318,812		395,000
100245042	KYLE	TX		09/29/2025	7.500	251,455		350,000
100245043	LAS VEGAS	NV		09/29/2025	6.990	424,045		665,000
100245044	HOUSTON	TX		09/29/2025	6.990	379,901		585,000
100245045	WILLIAMSBURG	VA		09/29/2025	7.375	306,021		441,000
100245046	SYLMAR	CA		09/30/2025	8.125	520,800		620,000
100245047	GLENDALE	CA		09/30/2025	7.250	695,495		1,260,000
100245048	GLENDALE	CA		09/30/2025	8.500	1,228,048		1,300,000
100245049	(SUNLAND AREA) LOS ANG	CA		09/30/2025	7.250	744,225		905,000
100245050	LEONA VALLEY	CA		09/30/2025	6.875	1,000,303		1,450,000
100245051	NORTH HOLLYWOOD	CA		09/30/2025	7.375	2,075,007		2,500,000
100245052	GLENDALE	CA		09/30/2025	7.125	531,837		660,000
100245053	COACHELLA	CA		09/30/2025	7.625	525,000		635,000
100245054	NORTHRIDGE	CA		09/30/2025	6.625	1,058,226		1,430,000
100245055	PHOENIX	AZ		09/30/2025	6.750	611,509		980,000
100245056	LOS ANGELES	CA		09/30/2025	6.990	450,689		800,000

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100245057	CENTREVILLE	VA		09/30/2025	7.124	494,102		700,000
100245058	LAKEWOOD	NJ		09/30/2025	6.990	658,547		925,000
100245059	NORTH BAY VILLAGE	FL		09/30/2025	7.125	524,150		650,000
100245060	SOUTH SAN FRANCISCO	CA		09/30/2025	7.250	774,652		1,000,000
100245061	MIAMI GARDENS	FL		09/30/2025	7.250	455,183		600,000
100245062	SYLMAR	CA		09/30/2025	6.990	853,082		1,200,000
100245063	HONOLULU	HI		09/30/2025	7.875	477,421		650,000
100245064	PORT HUENME	CA		09/30/2025	8.375	628,660		750,000
100245065	LAS VEGAS	NV		09/30/2025	7.625	596,400		710,000
100245066	TARZANA	CA		09/30/2025	6.875	1,101,380		1,450,000
100245067	CENTERTON	AR		09/30/2025	6.875	200,421		459,000
100245068	CENTERTON	AR		09/30/2025	6.875	210,387		473,000
325043481	ATLANTA	GA		09/05/2025	8.245	2,841,500		6,910,000
325055871	WOODINVILLE	WA		07/07/2025	8.530	5,045,000		7,800,000
403053867	CLOVIS	CA		08/18/2025	7.120	1,494,065		2,180,000
403055064	WEST COLUMBIA	SC		08/18/2025	7.460	535,698		900,000
403055167	STATESVILLE	NC		08/22/2025	6.570	1,433,808		3,050,000
403056141	GRANDVIEW	MO		08/18/2025	7.160	20,397,942		27,431,230
403056486	RANDALLSTOWN	MD		08/18/2025	6.410	9,052,842		12,611,000
403056488	ABINGDON	MD		08/18/2025	6.410	971,487		1,355,000
403056532	ELGIN	IL		08/18/2025	7.180	1,070,697		1,710,000
403056712	WESTLAKE	OH		08/18/2025	6.680	3,061,385		4,829,000
403056713	ELYRIA	OH		08/18/2025	6.660	1,998,401		2,967,000
403056784	COLUMBUS	OH		08/18/2025	6.840	1,410,332		2,250,000
403056802	MIDLAND	TX		08/18/2025	6.980	15,019,680		21,610,012
403057037	CLEVELAND	OH		08/18/2025	6.840	12,633,723		17,573,500
403057051	AKRON	OH		08/18/2025	7.250	583,738		889,000
403057053	GREENSBORO	NC		08/18/2025	7.450	1,839,920		2,798,000
403057162	ELIZABETH	NJ		08/18/2025	6.370	1,564,959		2,395,000
403057294	MIAMI	FL		08/18/2025	6.880	1,959,991		2,661,000
403057323	WINTER GARDEN	FL		08/18/2025	6.520	3,149,809		4,661,000
403057331	PORT CHARLOTTE	FL		08/18/2025	6.300	19,928,643		31,400,018
403057396	JASPER	AL		08/18/2025	6.530	16,501,535		23,198,000
403057422	CINCINNATI	KY		08/18/2025	6.510	5,140,779		7,880,000
403057430	DETROIT	MI		08/18/2025	6.750	2,571,537		3,928,000
403057574	HOPE MILLS	NC		08/18/2025	6.490	5,483,782		8,277,000
403057694	NEW CANEY	TX		08/18/2025	7.330	636,006		1,540,000
403057897	UNIVERSITY HEIGHTS	OH		08/18/2025	7.070	2,517,250		5,368,900
403057941	RINCON	GA		08/18/2025	6.800	8,504,557		13,323,000
403058276	MANCHESTER	CT		08/18/2025	6.740	5,172,324		7,100,000
403058748	BUCKEYE	AZ		08/18/2025	6.790	38,709,530		64,900,000
3340096308	HUNTINGTON STATION	NY		09/08/2025	10.544	285,048		660,000
3340102186	DEKALB	IL		07/15/2025	8.784	115,137		330,000
3340103128	CLARKSVILLE	TN		09/08/2025	12.197	104,854		740,000
3340103978	MARSTONS MILLS	MA		07/15/2025	8.550	376,029		790,000
3340104085	NANTICOKE	PA		09/15/2025	10.504	85,536		275,000
3340104139	GLEN LYON	PA		09/15/2025	10.355	31,244		130,000
3340104164	WICHITA FALLS	TX		07/15/2025	8.790	41,184		115,000
3340104241	MIRAMAR	FL		07/15/2025	8.418	62,441		630,000
3340104623	YONKERS	NY		07/15/2025	8.154	431,292		1,250,000
3340104731	CHICAGO	IL		07/15/2025	8.778	139,075		340,000
3340104854	COLUMBUS	OH		07/15/2025	8.016	181,764		477,000
3340104961	MAYWOOD	IL		09/08/2025	9.890	85,536		260,000
3340105108	GULF BREEZE	FL		07/15/2025	8.484	153,252		365,000
3340105241	CHICAGO	IL		07/15/2025	8.418	279,418		520,000

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3340105244	CHICAGO	IL		07/15/2025	8.328	144,540		430,000
3340105277	ORLANDO	FL		07/15/2025	8.418	217,404		625,700
3340105279	NEW HAVEN	CT		07/15/2025	8.400	180,576		430,000
3340105373	JUPITER	FL		09/22/2025	10.751	551,896		3,435,000
3340105403	GURNEE	IL		07/15/2025	8.628	131,868		240,000
3340105505	BUCHANAN	MI		09/15/2025	10.395	90,865		230,000
3340105634	DETROIT	MI		09/15/2025	10.514	37,873		115,000
3340105695	PENSACOLA	FL		07/29/2025	10.385	119,196		255,000
3340105750	AVALON	NJ		09/08/2025	10.395	623,700		1,330,000
3340105802	PATERSON	NJ		09/08/2025	10.355	356,400		841,000
3340105845	CLEVELAND	OH		07/29/2025	11.633	67,927		135,000
3340105887	NORWICH	CT		07/29/2025	9.771	111,850		295,000
3340105913	ST. PETERSBURG	FL		07/15/2025	8.334	95,034		430,000
3340105920	JOHNSON CITY	NY		07/29/2025	10.049	50,965		160,000
3340106038	BEDFORD	OH		07/29/2025	11.029	153,288		289,000
3340106156	SEBASTIAN	FL		07/29/2025	9.405	138,996		340,000
3340106159	CREST HILL	IL		07/29/2025	10.880	83,110		240,000
3340106187	POUGHKEEPSIE	NY		08/08/2025	10.217	308,314		680,000
3340106190	JACKSONVILLE	FL		08/08/2025	10.049	174,818		535,000
3340106198	UNIONDALE	NY		08/08/2025	10.266	393,132		760,000
3340106239	PHILADELPHIA	PA		07/29/2025	9.900	226,116		495,000
3340106312	GARDEN CITY	NY		07/29/2025	10.405	762,696		2,300,000
3340106350	NORFOLK	VA		09/15/2025	10.207	63,954		281,000
3340106357	ROSELLE	NJ		07/29/2025	9.158	304,920		540,000
3340106753	WASHINGTON	DC		08/08/2025	10.266	180,877		420,000
3340106846	MONROE	NY		09/08/2025	10.395	650,592		2,800,000
3340107153	GALLATIN	TN		08/08/2025	10.148	269,221		575,000
3340107240	SYRACUSE	NY		09/15/2025	10.217	39,168		169,000
3340107449	BROOKLYN	NY		09/15/2025	10.761	464,508		1,050,000
3340107540	EAST ELMHURST	NY		08/08/2025	10.355	240,768		1,525,000
3340107564	LIVINGSTON	NJ		09/15/2025	10.088	534,600		2,375,000
3340107927	VALLEY STREAM	NY		08/08/2025	9.801	427,680		855,000
3340107928	TOLEDO	OH		09/22/2025	11.138	191,102		539,000
3340107937	PEEKSKILL	NY		09/22/2025	9.603	356,400		975,000
3340108263	PHILADELPHIA	PA		09/15/2025	11.138	67,320		280,000
3340108334	CHICAGO	IL		09/22/2025	10.266	63,360		290,000
3340109441	CHICAGO	IL		09/22/2025	10.652	60,826		302,000
3340109654	TRENTON	NJ		09/29/2025	10.504	103,158		200,000
3340109725	SOUTH HOLLAND	IL		09/22/2025	10.049	123,168		335,000
3340109862	HUNTINGTON STATION	NY		09/29/2025	10.266	629,086		1,220,000
3340109958	TROY	NY		09/29/2025	10.890	136,858		310,000
3340109977	MASSAPEQUA	NY		09/22/2025	9.375	411,000		900,000
3340110279	PHILADELPHIA	PA		09/22/2025	9.821	106,849		520,000
3340110425	HILLSIDE	NJ		09/22/2025	10.019	285,120		615,000
3340110510	MACUNGIE	PA		09/22/2025	9.900	141,847		370,000
3340110761	FORT COLLINS	CO		09/29/2025	10.138	246,411		570,000
3340110836	INDIANAPOLIS	IN		09/22/2025	10.266	134,323		530,000
3340110952	COMPTON	CA		09/29/2025	9.900	302,940		625,000
3340110973	OAK RIDGE	TN		09/22/2025	10.405	320,760		725,000
3340110989	WATERBURY	CT		09/29/2025	9.900	242,352		500,000
3340111018	HILLSIDE	IL		09/29/2025	10.662	146,837		305,000
3340111117	RONKONKOMA	NY		09/29/2025	9.603	361,746		740,000
3340111165	GURNEE	IL		09/22/2025	11.504	183,150		385,000
3340111495	FREEPORT	NY		09/29/2025	9.821	267,300		530,000
3340111659	GLENVIEW	IL		09/22/2025	9.900	210,276		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350081086	SEBRING	FL		09/15/2025	11.194	6,965		376,000
3350085734	HEWLETT	NY		07/15/2025	10.593	1,413,895		3,500,000
3350089820	SLEEPY HOLLOW	NY		09/22/2025	9.701	457,601		925,000
3350093106	CHICAGO	IL		07/15/2025	11.771	24,904		935,000
3350095125	SACRAMENTO	CA		07/15/2025	11.821	374,239		1,100,000
3350096687	MIAMI	FL		09/29/2025	9.870	322,953		740,000
3350096809	DURANT	OK		08/08/2025	11.840	63,620		567,000
3350096846	CHICAGO	IL		07/15/2025	10.761	218,017		732,000
3350097161	IRVINGTON	NJ		07/29/2025	11.821	273,295		775,000
3350097305	RIDGE	NY		07/15/2025	9.653	263,277		610,000
3350098718	PASSAIC	NJ		07/15/2025	10.761	408,030		940,000
3350098883	POUGHKEEPSIE	NY		07/15/2025	10.999	104,997		270,000
3350098913	WACO	TX		07/15/2025	10.761	49,796		150,000
3350098969	BLOOMINGBURG	NY		08/08/2025	10.643	523,029		5,980,000
3350098971	BLOOMINGBURG	NY		08/08/2025	10.643	107,320		5,246,000
3350099190	WAXHAW	NC		09/08/2025	12.068	78,356		807,000
3350099604	TALLAHASSEE	FL		07/15/2025	10.880	44,240		390,000
3350099864	CANYON LAKE	TX		08/08/2025	11.385	39,943		470,000
3350100403	MANSFIELD	TX		07/15/2025	11.771	328,053		1,200,000
3350100449	ROSWELL	GA		07/29/2025	9.653	372,349		835,000
3350100579	EAST MEADOW	NY		09/29/2025	10.072	320,383		1,513,000
3350100597	ATLANTA	GA		09/15/2025	12.129	37,269		497,000
3350100599	ATLANTA	GA		09/15/2025	12.179	39,918		540,000
3350100692	OCEANSIDE	NY		09/08/2025	10.544	304,022		720,000
3350100731	DETROIT	MI		09/22/2025	10.597	14,847		166,000
3350100736	COLUMBUS	GA		07/15/2025	11.880	88,385		210,000
3350100737	COLUMBUS	GA		07/15/2025	11.880	89,562		210,000
3350100779	CINCINNATI	OH		07/15/2025	10.395	86,275		212,000
3350100787	NEWARK	NJ		09/22/2025	11.930	8,358		800,000
3350100816	NASHVILLE	TN		07/15/2025	9.890	242,850		750,000
3350100886	BROOKLYN	NY		07/15/2025	10.544	745,952		1,800,000
3350100894	ALBANY	NY		08/08/2025	10.296	68,954		243,000
3350101018	NORTH PORT	FL		09/15/2025	10.438	49,464		405,000
3350101039	GARY	IN		07/15/2025	10.662	56,966		206,000
3350101066	AUBURN	CA		07/15/2025	10.385	97,809		1,287,000
3350101075	PALM BAY	FL		07/15/2025	10.148	54,929		425,000
3350101111	PALM BAY	FL		08/08/2025	10.148	53,438		357,000
3350101115	PALM BAY	FL		07/15/2025	10.148	90,159		356,000
3350101301	BALTIMORE	MD		09/08/2025	10.999	51,678		190,000
3350101312	PORT READING	NJ		07/15/2025	10.049	212,384		572,000
3350101317	WENDELL	NC		09/22/2025	10.438	104,908		808,000
3350101318	WENDELL	NC		09/22/2025	10.438	130,861		1,022,000
3350101328	CHICAGO	IL		07/15/2025	10.999	76,596		335,000
3350101466	FAYETTEVILLE	NC		07/15/2025	10.880	131,116		308,000
3350101506	WENDELL	NC		09/22/2025	10.438	88,046		939,200
3350101531	LEXINGTON	NC		09/22/2025	11.194	67,567		223,000
3350101559	CHARLOTTE	NC		09/22/2025	10.935	133,206		1,645,000
3350101649	DOLGEVILLE	NY		07/15/2025	10.999	39,561		105,000
3350101782	LEHIGH ACRES	FL		08/08/2025	10.327	55,720		360,000
3350101785	LEHIGH ACRES	FL		08/08/2025	11.309	55,720		345,000
3350101846	DEMAREST	NJ		07/15/2025	10.385	444,367		2,700,000
3350101862	ISLAND PARK	NY		09/22/2025	10.209	346,789		798,500
3350101944	CAPE CORAL	FL		09/22/2025	11.940	102,960		569,000
3350101956	TRENTON	NJ		07/29/2025	10.850	24,544		336,000
3350101978	TROY	NY		07/15/2025	10.544	122,902		372,000

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3350102066	NEWARK	NJ		07/15/2025	10.098	130,385		410,000
3350102117	WORTON	MD		07/15/2025	10.662	98,172		270,000
3350102154	EAST BRUNSWICK	NJ		09/22/2025	10.408	295,142		890,000
3350102158	DELRAY BEACH	FL		07/15/2025	10.880	315,863		3,200,000
3350102166	THE BRONX	NY		07/15/2025	10.999	261,884		1,000,000
3350102194	ROCKLEDGE	FL		08/08/2025	10.999	99,795		295,000
3350102332	PATERSON	NJ		07/15/2025	10.395	247,675		508,000
3350102355	NEW ORLEANS	LA		07/15/2025	10.049	93,975		198,000
3350102397	BAYONNE	NJ		07/29/2025	10.643	276,162		610,000
3350102518	SEATTLE	WA		07/15/2025	10.395	485,461		1,700,000
3350102521	HINGHAM	MA		07/15/2025	10.266	376,110		1,350,000
3350102545	LEHIGH ACRES	FL		08/08/2025	11.187	52,379		365,000
3350102560	BRIDGEPORT	NJ		09/29/2025	10.597	138,604		285,000
3350102585	CHANDLE	TX		07/15/2025	11.385	93,969		510,500
3350102624	BECKLEY	WV		07/15/2025	10.880	22,477		175,000
3350102652	WOODLAND PARK	NJ		07/15/2025	10.395	216,263		530,000
3350102675	ALBANY	NY		09/29/2025	10.159	86,714		235,000
3350102767	CITRUS SPRINGS	FL		08/08/2025	10.877	92,332		590,000
3350102791	HAZEL CREST	IL		07/15/2025	10.643	26,704		121,000
3350102817	WESLACO	TX		07/29/2025	12.088	83,918		305,000
3350102865	RIVERSIDE	CA		07/15/2025	10.385	58,506		1,050,000
3350102866	CHICAGO	IL		07/15/2025	9.890	949,474		3,250,000
3350102962	NATIONAL PARK	NJ		07/15/2025	10.355	144,985		370,000
3350102981	HENDERSONVILLE	NC		09/22/2025	10.935	40,617		1,268,000
3350102982	OZONE PARK	NY		07/15/2025	10.544	390,040		840,000
3350103028	WEST ORANGE	NJ		07/15/2025	9.890	394,128		1,115,000
3350103040	PHILADELPHIA	PA		08/08/2025	10.880	162,948		1,080,000
3350103041	PHILADELPHIA	PA		08/08/2025	10.880	162,948		1,080,000
3350103073	DALLAS	TX		07/15/2025	10.395	529,646		1,134,000
3350103101	SUDBURY	MA		08/08/2025	10.544	607,743		1,450,000
3350103107	CHICAGO	IL		07/15/2025	10.761	137,297		500,000
3350103144	LEXINGTON	NC		07/15/2025	10.544	90,360		192,900
3350103145	LEXINGTON	NC		08/08/2025	10.781	86,957		234,000
3350103199	MONROE	NY		07/15/2025	10.395	473,620		2,615,000
3350103281	LEHIGH ACRES	FL		08/08/2025	11.309	55,720		345,000
3350103299	SANTA FE	NM		07/15/2025	10.336	84,799		1,100,000
3350103306	NORWOOD	NJ		09/22/2025	10.448	372,976		2,700,000
3350103321	BLOOMINGBURG	NY		08/08/2025	10.643	455,659		5,080,000
3350103330	JERSEY CITY	NJ		07/15/2025	9.801	861,919		2,685,000
3350103337	BLACK RIVER	NY		07/15/2025	10.514	135,448		380,000
3350103364	BLOOMINGBURG	NY		08/08/2025	10.643	153,594		2,894,000
3350103429	BAY SHORE	NY		07/15/2025	10.514	118,767		625,000
3350103453	BRONX	NY		07/15/2025	9.405	553,021		1,210,000
3350103482	BROOKLYN	NY		07/29/2025	10.514	468,048		1,500,000
3350103517	TRENTON	NJ		07/15/2025	10.296	110,095		255,000
3350103526	NORTH PORT	FL		09/15/2025	10.438	9,403		438,000
3350103529	NORTH PORT	FL		09/15/2025	10.438	6,269		330,000
3350103530	NORTH PORT	FL		09/15/2025	10.438	6,269		330,000
3350103531	NORTH PORT	FL		09/15/2025	10.438	4,876		394,000
3350103554	AURORA	IL		07/15/2025	10.395	192,582		395,000
3350103586	ANCHORAGE	AK		07/15/2025	11.633	79,698		625,000
3350103597	PAHOA	HI		07/15/2025	10.494	27,164		350,000
3350103621	ORANGE	CA		07/15/2025	10.098	618,144		1,450,000
3350103623	NICHOLASVILLE	KY		07/15/2025	12.781	297,563		1,875,000
3350103674	TUSCUMBIA	AL		07/29/2025	9.890	52,238		125,000

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3350103676	CARTERSVILLE	GA		08/08/2025	10.389	134,910		645,000
3350103748	DALLAS	TX		07/15/2025	9.158	150,444		415,000
3350103787	SOMERS POINT	NJ		07/15/2025	10.266	208,532		482,000
3350103788	BRUNSWICK	GA		08/08/2025	11.880	39,039		350,000
3350103849	LAWNSIDE	NJ		08/08/2025	10.662	111,440		300,000
3350103857	TRENTON	NJ		07/29/2025	10.049	93,610		192,000
3350103862	CHICAGO	IL		08/08/2025	10.652	45,311		305,000
3350103883	WELLESLEY	MA		07/15/2025	10.405	1,808,811		3,780,000
3350103898	BROOKLYN	NY		08/08/2025	9.158	228,453		750,000
3350103908	CARTERSVILLE	GA		07/15/2025	10.395	138,060		316,000
3350103909	MINERAL WELLS	TX		07/15/2025	11.286	92,302		360,000
3350103910	MINERAL WELLS	TX		07/15/2025	11.286	63,874		360,000
3350103940	BRIDGEPORT	CT		07/15/2025	10.049	260,143		600,000
3350103954	WASHINGTON	DC		07/29/2025	10.148	633,815		2,775,000
3350103969	ELIZABETH	NJ		07/15/2025	10.395	236,810		1,220,000
3350103975	PHILADELPHIA	PA		07/15/2025	10.138	47,362		310,000
3350104025	PORT CHARLOTTE	FL		07/15/2025	11.286	116,208		985,000
3350104033	ANGLETON	TX		07/15/2025	10.801	157,783		631,000
3350104058	KODAK	TN		07/15/2025	10.088	177,633		625,000
3350104060	SEVIERVILLE	TN		09/15/2025	10.139	64,330		700,000
3350104079	BRANFORD	CT		07/15/2025	10.049	260,491		800,000
3350104091	WAXHAW	NC		07/29/2025	9.395	487,550		1,000,000
3350104110	WASHINGTON	DC		07/29/2025	10.049	345,333		1,075,000
3350104130	ORLAND PARK	IL		07/15/2025	10.385	197,806		385,000
3350104136	SAVANNAH	GA		07/15/2025	9.158	293,013		1,063,000
3350104148	SPRINGFIELD	MA		07/15/2025	10.662	147,414		375,000
3350104210	MANCHESTER	NJ		07/15/2025	10.049	143,601		360,000
3350104215	ZANESVILLE	OH		07/29/2025	10.405	68,797		174,000
3350104224	MARSHFIELD	MA		07/15/2025	10.266	522,549		1,280,000
3350104228	MOUNT PLEASANT	SC		07/29/2025	10.643	1,596,855		3,400,000
3350104229	ROCKLEDGE	FL		08/08/2025	11.009	55,335		295,000
3350104245	SCRANTON	PA		07/15/2025	9.771	110,606		334,000
3350104253	VALLEY	AL		09/15/2025	10.099	23,855		200,000
3350104263	WATERBURY	CT		07/15/2025	10.049	119,102		475,000
3350104286	HIGHLAND HAVEN	TX		07/15/2025	11.138	52,185		500,000
3350104289	KINGSLAND	TX		08/08/2025	11.138	73,158		958,000
3350104295	YALAHA	FL		07/15/2025	10.346	121,478		440,000
3350104317	ANCHORAGE	AK		07/15/2025	10.890	130,171		476,000
3350104346	EDWARDSVILLE	PA		07/29/2025	10.662	84,973		185,000
3350104372	HENRICO	VA		07/15/2025	10.355	65,819		251,500
3350104375	LITHONIA	GA		07/15/2025	11.286	122,812		545,000
3350104381	ALACHUA	FL		09/15/2025	11.144	20,203		276,000
3350104384	ALACHUA	FL		09/15/2025	11.333	11,481		276,000
3350104390	OWINGS	MD		07/15/2025	10.742	167,508		601,000
3350104407	PORT CHARLOTTE	FL		07/15/2025	11.435	114,054		805,000
3350104410	ALACHUA	FL		09/15/2025	11.333	19,618		260,000
3350104411	ALACHUA	FL		09/15/2025	11.333	18,411		260,000
3350104412	ALACHUA	FL		09/15/2025	11.333	19,618		260,000
3350104419	EAST HAMPTON	NY		07/15/2025	10.108	603,448		1,388,500
3350104424	PORT JERVIS	NY		07/15/2025	9.158	153,422		325,000
3350104426	LOS ANGELES	CA		07/15/2025	9.158	424,447		1,050,000
3350104438	SUMMIT	IL		07/15/2025	10.880	131,639		395,000
3350104494	PORTLAND	CT		07/15/2025	10.791	247,016		860,000
3350104497	CHICAGO	IL		07/15/2025	9.890	47,362		360,000
3350104533	ALBANY	NY		07/15/2025	10.355	117,709		252,000

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3350104586	AKRON	OH		07/29/2025	9.831	42,312		115,000
3350104601	FRANKLIN SQUARE	NY		07/15/2025	10.019	348,250		1,198,500
3350104614	BRENTWOOD	NY		07/15/2025	9.603	338,443		714,000
3350104616	CLERMONT	FL		08/08/2025	10.405	117,012		456,000
3350104626	DYER	IN		07/29/2025	10.385	130,663		268,000
3350104650	FORT WORTH	TX		07/15/2025	10.405	536,305		1,100,000
3350104656	HOUSTON	TX		08/08/2025	10.049	204,283		419,000
3350104658	HOUSTON	TX		08/08/2025	10.049	204,283		419,000
3350104662	CLERMONT	FL		08/08/2025	10.405	117,012		456,000
3350104749	STUDIO CITY AREA LOS ANGELES	CA		07/29/2025	9.890	783,563		3,650,000
3350104757	RIVERDALE	IL		07/29/2025	10.553	95,666		210,000
3350104785	STEGER	IL		07/15/2025	10.454	89,152		185,000
3350104802	FLOVILLA	GA		07/15/2025	10.148	35,104		207,500
3350104830	LEHIGH ACRES	FL		07/29/2025	10.049	74,417		345,000
3350104834	LEHIGH ACRES	FL		07/29/2025	10.049	122,598		345,000
3350104837	PHILADELPHIA	PA		07/15/2025	10.138	113,424		265,000
3350104886	BELMONT	NC		08/08/2025	10.088	122,569		434,000
3350104910	CARTERSVILLE	GA		08/08/2025	10.385	65,687		545,000
3350104916	CITRUS SPRINGS	FL		07/29/2025	9.653	131,363		340,000
3350104923	OXON HILL	MD		07/15/2025	10.662	69,231		142,000
3350104942	HOUSTON	TX		07/15/2025	10.266	147,310		420,000
3350104945	OROVILLE	CA		08/08/2025	10.415	115,871		242,000
3350104960	ATLANTA	GA		07/15/2025	10.157	141,210		520,000
3350105002	DIX HILLS	NY		07/15/2025	10.108	320,390		895,500
3350105008	MERRITT ISLAND	FL		07/29/2025	10.049	97,510		360,000
3350105009	TAMPA	FL		07/29/2025	10.454	99,808		255,000
3350105010	PALM DESERT	CA		07/15/2025	9.959	227,756		625,000
3350105012	MASTIC BEACH	NY		07/29/2025	10.355	204,621		430,000
3350105016	MOORESVILLE	NC		08/08/2025	9.395	522,375		4,400,000
3350105019	MORROW	GA		07/29/2025	9.158	103,493		261,000
3350105020	JONESBORO	GA		07/15/2025	9.158	120,042		290,000
3350105027	ARNOLD	MD		07/15/2025	10.148	310,291		655,000
3350105061	CHARLOTTE	NC		07/15/2025	9.821	179,225		501,000
3350105070	NEEDHAM	MA		07/15/2025	10.395	512,345		2,900,000
3350105078	EDISON	NJ		07/15/2025	10.395	139,300		530,000
3350105082	COUNTRY CLUB HILLS	IL		07/15/2025	10.514	90,162		260,000
3350105120	SOUTHAMPTON	NY		07/15/2025	10.791	1,340,191		5,500,000
3350105123	PORT CHARLOTTE	FL		09/22/2025	11.413	53,282		785,000
3350105126	BRENTWOOD	NY		07/15/2025	10.108	300,888		692,500
3350105153	CHICAGO	IL		07/15/2025	10.662	171,687		400,000
3350105158	TAMPA	FL		07/15/2025	10.454	130,245		303,000
3350105177	WILMINGTON	NC		08/08/2025	10.157	136,166		381,000
3350105190	MONROE	NY		07/15/2025	9.158	362,528		1,100,000
3350105217	DONNA	TX		07/15/2025	9.890	140,275		353,000
3350105261	HENRICO	VA		07/29/2025	9.900	390,040		1,750,000
3350105264	FORT MILL	SC		07/15/2025	10.633	170,489		420,000
3350105269	CAPE CORAL	FL		08/08/2025	10.385	170,288		536,000
3350105278	NORTH TONAWANDA	NY		07/15/2025	10.207	84,625		360,000
3350105280	DERRY	NH		07/15/2025	9.653	154,205		410,000
3350105281	YORKTOWN HEIGHTS	NY		07/15/2025	9.158	203,061		550,000
3350105290	CHICAGO	IL		07/15/2025	10.405	97,472		330,000
3350105291	NEW HAVEN	CT		07/15/2025	10.049	229,079		510,000
3350105295	CHESTER	PA		07/15/2025	9.653	66,168		145,000
3350105299	BROOKLYN	NY		07/15/2025	9.158	623,716		1,800,000
3350105315	WOODRUFF	SC		09/22/2025	10.637	138,032		945,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350105336	MEMPHIS	TN		09/08/2025	11.573	36,770		305,000
3350105339	MELBOURNE BEACH	FL		07/29/2025	9.395	261,884		807,000
3350105385	COCOA BEACH	FL		08/08/2025	10.207	286,315		693,000
3350105402	ROCK HILL	SC		07/29/2025	10.454	67,909		260,000
3350105415	JAMAICA	NY		07/15/2025	10.108	533,171		1,240,000
3350105438	MASPETH	NY		07/15/2025	10.355	740,101		1,735,000
3350105445	LEHIGH ACRES	FL		08/08/2025	11.741	64,366		305,000
3350105470	PHILADELPHIA	PA		07/15/2025	10.266	110,745		310,000
3350105525	LITTLE NECK	NY		07/15/2025	10.217	370,656		900,000
3350105544	JAMAICA	NY		07/15/2025	10.405	541,363		1,299,000
3350105572	PHILADELPHIA	PA		07/29/2025	9.890	112,485		445,000
3350105587	DESTIN	FL		07/15/2025	10.267	748,895		2,700,000
3350105601	HOMEWOOD	IL		07/29/2025	10.405	99,357		290,000
3350105623	SMITHTOWN	NY		07/15/2025	10.049	439,422		1,100,000
3350105636	BUFFALO	NY		09/08/2025	10.396	84,465		240,000
3350105646	PUYALLUP	WA		07/29/2025	10.019	253,022		545,000
3350105656	FLUSHING	NY		07/29/2025	10.049	679,269		1,755,000
3350105721	CENTEREACH	NY		07/15/2025	10.395	294,620		642,000
3350105725	NAPLES	FL		07/29/2025	9.900	608,345		1,935,000
3350105774	JERSEY CITY	NJ		07/29/2025	10.405	766,150		1,600,000
3350105779	EWA BEACH	HI		07/15/2025	9.395	425,213		825,000
3350105842	CAPE CORAL	FL		08/08/2025	10.385	134,342		400,000
3350105851	FLOSSMOOR	IL		07/15/2025	10.514	127,954		370,000
3350105866	HAMPTON	VA		07/15/2025	10.662	116,490		262,000
3350105875	MASSILLON	OH		07/29/2025	10.405	57,113		130,000
3350105893	AURORA	IL		07/29/2025	9.890	116,524		239,000
3350105925	NEWARK	NJ		07/15/2025	9.405	226,363		705,000
3350105928	INDIANAPOLIS	IN		08/08/2025	11.138	37,532		145,000
3350105934	BURR RIDGE	IL		08/08/2025	9.890	259,098		570,000
3350105935	LEHIGH ACRES	FL		09/08/2025	11.969	51,323		276,000
3350105938	PALM DESERT	CA		07/29/2025	9.653	544,785		1,200,000
3350105942	LEHIGH ACRES	FL		09/08/2025	11.969	56,869		292,000
3350105950	LEHIGH ACRES	FL		09/08/2025	11.969	51,323		276,000
3350105952	SAINT CHARLES	MO		07/29/2025	10.504	76,615		382,000
3350105989	HAMILTON	OH		07/15/2025	9.890	61,497		155,000
3350106001	ATHENS	GA		07/29/2025	10.148	126,387		275,000
3350106020	DUNDALK	MD		07/29/2025	9.158	113,599		233,000
3350106051	OCEAN SPRINGS	MS		09/15/2025	11.632	10,448		290,000
3350106054	OCEAN SPRINGS	MS		09/08/2025	10.831	14,627		287,000
3350106056	ROCK HILL	SC		07/15/2025	10.157	34,250		237,000
3350106060	OCEAN SPRINGS	MS		09/15/2025	10.885	10,448		257,000
3350106106	SNELLVILLE	GA		07/15/2025	10.306	26,119		710,000
3350106109	NYACK	NY		09/08/2025	9.158	407,453		900,000
3350106165	DOWNERS GROVE	IL		07/15/2025	10.395	317,186		630,000
3350106181	CINCINNATI	OH		09/22/2025	10.696	75,272		200,000
3350106183	AUSTIN	TX		09/08/2025	9.890	228,539		708,000
3350106204	UNIONDALE	NY		07/15/2025	9.375	305,903		700,000
3350106267	KNOXVILLE	TN		08/08/2025	11.345	67,590		750,000
3350106268	WEST BABYLON	NY		07/15/2025	10.405	359,046		725,000
3350106298	LAKE CITY	MI		09/15/2025	11.383	13,345		412,000
3350106326	WOODSTOCK	GA		07/29/2025	9.158	139,161		360,000
3350106328	HAMILTON	NJ		09/22/2025	10.099	109,086		355,000
3350106334	TUCKERTON	NJ		08/08/2025	9.158	207,487		470,000
3350106363	BROOKLYN	NY		09/15/2025	10.457	613,444		2,250,000
3350106424	BOCA RATON	FL		07/29/2025	9.653	271,635		600,000

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3350106436	MASHPEE	MA		07/29/2025	9.653	1,191,712		2,810,000
3350106477	MIDDLE ISLAND	NY		07/15/2025	9.821	300,888		671,000
3350106483	PATASKALA	OH		07/29/2025	10.880	108,863		310,000
3350106499	HAWLEY	PA		09/08/2025	10.514	104,475		526,000
3350106506	TOMS RIVER	NJ		08/08/2025	9.158	302,079		665,000
3350106508	ROOSEVELT	NY		09/29/2025	10.199	310,291		730,000
3350106523	CHICAGO	IL		09/15/2025	10.099	27,547		250,000
3350106528	SOMERS POINT	NJ		07/29/2025	10.266	152,016		398,000
3350106537	EAST POINT	GA		07/29/2025	9.158	73,341		208,000
3350106553	BLOOMFIELD	NJ		09/22/2025	10.408	272,053		710,000
3350106561	BROOKLYN	NY		09/08/2025	9.653	1,097,685		3,150,000
3350106590	WYOMING	MI		07/29/2025	10.049	109,940		267,595
3350106597	PHILADELPHIA	PA		07/29/2025	10.405	68,083		360,000
3350106604	TREASURE ISLAND	FL		08/08/2025	10.049	510,134		1,578,700
3350106613	INDIANAPOLIS	IN		09/22/2025	10.099	41,930		241,000
3350106625	ST. LOUIS	MO		07/15/2025	10.049	90,893		286,516
3350106633	MANCHESTER	MO		09/29/2025	9.940	189,448		445,000
3350106638	NORTHPORT	AL		08/08/2025	10.405	127,111		395,000
3350106707	BROOKLYN	NY		09/29/2025	10.408	501,480		1,100,000
3350106712	BRENTWOOD	NY		09/15/2025	10.209	295,316		680,000
3350106803	CHATTANOOGA	TN		09/15/2025	11.403	3,483		300,000
3350106849	MONROE	NY		09/08/2025	10.395	564,346		2,800,000
3350106852	BUFFALO	NY		09/08/2025	10.157	62,685		190,000
3350106886	LANCASTER	SC		09/15/2025	11.045	10,448		280,000
3350106915	LOMBARD	IL		08/08/2025	10.019	169,250		500,000
3350106926	MONROE	NY		07/29/2025	9.395	208,950		1,029,000
3350106939	LACONIA	NH		07/15/2025	9.653	153,832		375,000
3350106965	ATLANTA	GA		07/29/2025	9.158	142,922		310,000
3350106983	GASTONIA	NC		09/22/2025	10.935	67,909		385,000
3350106991	STATEN ISLAND	NY		08/08/2025	9.821	325,871		790,000
3350107020	DALLAS	TX		08/08/2025	10.405	280,463		640,000
3350107085	LEHIGH ACRES	FL		09/22/2025	9.940	40,968		355,000
3350107108	ALBUQUERQUE	NM		09/22/2025	10.438	136,166		355,000
3350107112	MILWAUKEE	WI		07/29/2025	10.395	141,912		276,000
3350107143	ELMIRA	NY		09/15/2025	10.258	18,765		174,000
3350107150	GAITHERSBURG	MD		09/29/2025	10.935	265,227		590,000
3350107162	TRAVERSE CITY	MI		09/08/2025	11.306	167,160		877,000
3350107208	CHICAGO	IL		09/08/2025	10.405	118,405		632,000
3350107228	GENOA CITY	WI		07/29/2025	10.138	144,280		350,000
3350107241	SALEM	IL		09/15/2025	10.696	57,810		125,000
3350107256	CHARLOTTE	NC		08/08/2025	9.771	178,029		409,000
3350107269	DECATUR	GA		09/08/2025	10.504	174,543		358,000
3350107322	GASTONIA	NC		09/15/2025	11.194	98,954		210,000
3350107329	NORTH MYRTLE BEACH	SC		09/08/2025	10.266	367,817		1,865,000
3350107343	PALM SPRINGS	CA		09/22/2025	8.945	372,976		2,000,000
3350107349	NEWARK	NJ		08/08/2025	9.158	332,231		860,000
3350107356	PHILADELPHIA	PA		08/08/2025	10.426	21,452		140,000
3350107412	EAST MEADOW	NY		07/29/2025	10.049	376,110		1,337,000
3350107441	CHICAGO	IL		09/15/2025	10.318	268,849		572,000
3350107469	LEHIGH ACRES	FL		09/15/2025	11.880	10,448		367,000
3350107472	GREENVILLE	MS		09/29/2025	11.582	55,372		180,000
3350107496	CHICAGO	IL		09/15/2025	10.408	25,109		420,000
3350107510	KILLEEN	TX		09/22/2025	10.716	71,879		176,000
3350107514	DEMAREST	NJ		09/22/2025	10.935	1,012,770		4,855,000
3350107520	YONKERS	NY		09/08/2025	9.524	564,165		1,150,000

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3350107543	CAPE CORAL	FL		09/08/2025	10.049	135,207		485,000
3350107614	LEHIGH ACRES	FL		09/15/2025	11.930	7,662		377,000
3350107616	TRENTON	NJ		09/08/2025	10.355	282,083		660,000
3350107622	RUTHER GLEN	VA		09/15/2025	10.358	30,117		435,000
3350107628	MATTESON	IL		09/08/2025	9.890	50,322		285,000
3350107671	WOOD DALE	IL		09/22/2025	9.940	197,458		405,000
3350107673	WOOD DALE	IL		09/22/2025	9.940	228,452		490,000
3350107702	BROOKLYN	NY		09/22/2025	9.940	1,050,844		3,240,000
3350107719	WESTBURY	NY		09/08/2025	10.157	556,504		1,362,500
3350107738	LEHIGH ACRES	FL		09/15/2025	10.139	5,077		266,000
3350107798	TAYLORS	SC		09/08/2025	11.128	64,446		700,000
3350107804	STONE HARBOR	NJ		09/15/2025	10.189	1,585,931		3,899,000
3350107845	NEW HAVEN	CT		09/22/2025	10.696	206,182		435,000
3350107847	WAIKOLOA	HI		09/15/2025	10.139	181,605		1,300,000
3350107856	HOUSTON	TX		09/08/2025	11.870	60,979		570,000
3350107867	BIRMINGHAM	AL		09/08/2025	10.266	37,890		425,000
3350107870	WEST BRIDGEWATER	MA		09/22/2025	9.453	307,157		750,000
3350107902	MARTINSBURG	WV		09/08/2025	10.643	95,908		260,000
3350107903	SYOSSET	NY		09/22/2025	10.099	426,258		1,175,000
3350107904	LEVITTOWN	NY		09/08/2025	10.049	302,281		740,000
3350107916	CINCINNATI	OH		07/29/2025	10.514	75,790		195,000
3350107923	CHICAGO	IL		09/08/2025	9.890	128,957		415,000
3350107930	NEW WINDSOR	NY		09/15/2025	9.204	230,692		550,000
3350107935	EAST HAMPTON	NY		09/15/2025	9.950	422,497		3,800,000
3350107944	CHARLOTTE	NC		09/08/2025	9.395	137,280		406,000
3350108005	HOUSTON	TX		09/08/2025	11.385	344,768		1,725,000
3350108014	WASHINGTON	DC		09/08/2025	10.395	115,445		535,000
3350108045	PATCHOGUE	NY		09/08/2025	10.266	244,210		620,000
3350108047	WOODHAVEN	NY		09/29/2025	10.318	482,675		1,050,000
3350108048	BROOKLYN	NY		09/29/2025	10.318	471,391		1,150,000
3350108117	ATTLEBORO	MA		09/29/2025	10.099	205,380		520,000
3350108136	MAYWOOD	IL		09/22/2025	9.940	99,934		385,000
3350108141	ORION TOWNSHIP	MI		09/29/2025	10.637	194,148		610,000
3350108142	ORION TOWNSHIP	MI		09/29/2025	10.637	196,667		610,000
3350108155	LEHIGH ACRES	FL		09/15/2025	10.836	8,212		266,000
3350108172	CHICAGO	IL		09/29/2025	10.099	52,934		175,000
3350108193	GRAHAM	NC		09/08/2025	11.306	292,694		1,250,000
3350108197	BERWYN	IL		09/08/2025	10.880	144,872		420,000
3350108234	MCKEESPORT	PA		09/15/2025	10.288	24,983		135,000
3350108277	DETROIT	MI		09/15/2025	10.716	36,836		176,000
3350108295	MUNCIE	IN		09/15/2025	10.706	33,954		145,000
3350108297	LIVINGSTON	NJ		09/15/2025	10.408	381,334		1,775,000
3350108326	PLACIDA	FL		09/22/2025	11.642	102,528		675,000
3350108330	BROOKLYN	NY		09/15/2025	10.099	1,034,303		3,140,000
3350108339	PLACIDA	FL		09/22/2025	11.244	39,064		430,000
3350108344	ROCKLIN	CA		09/08/2025	11.326	53,720		1,190,000
3350108373	SOMERVILLE	MA		09/15/2025	11.194	658,091		3,000,000
3350108393	POLLOCK PINES	CA		09/08/2025	8.900	146,265		441,000
3350108399	GLENDORA	CA		09/08/2025	11.385	454,118		1,150,000
3350108424	RIVERDALE	IL		09/22/2025	9.940	41,442		180,000
3350108442	RIVERDALE	IL		09/08/2025	9.890	123,803		595,000
3350108450	CAPE CORAL	FL		09/08/2025	10.049	113,570		540,000
3350108524	RICHMOND	CA		09/08/2025	10.009	241,418		765,000
3350108531	KEAAU	HI		09/22/2025	11.194	108,155		1,060,000
3350108545	INDIANAPOLIS	IN		09/08/2025	10.395	53,719		415,000

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3350108715	SAVANNAH	GA		09/08/2025	10.088	43,880		475,000
3350108759	CRYSTAL LAKE	IL		09/15/2025	10.457	136,166		310,000
3350108770	BELMONT	NC		09/08/2025	10.088	122,927		570,000
3350108778	SHREVEPORT	LA		09/08/2025	10.395	62,163		310,000
3350108783	DETROIT	MI		09/08/2025	9.890	68,954		155,000
3350108809	HOUSTON	TX		09/22/2025	11.930	50,322		870,000
3350108821	LANCASTER	SC		09/08/2025	10.880	105,380		215,000
3350108828	NEPTUNE TOWNSHIP	NJ		09/08/2025	8.910	272,460		877,000
3350108830	VALLEY STREAM	NY		09/29/2025	10.507	429,392		1,300,000
3350108831	OPELOUSAS	LA		09/15/2025	11.602	9,751		435,000
3350108837	DETROIT	MI		09/15/2025	9.940	38,308		150,000
3350108839	YOUNGSTOWN	OH		09/15/2025	10.099	26,815		140,000
3350108865	HOBART	IN		09/08/2025	10.633	97,510		300,000
3350108886	SCRANTON	PA		09/22/2025	10.318	141,041		586,000
3350108887	SCRANTON	PA		09/22/2025	10.448	150,966		420,000
3350108888	SCRANTON	PA		09/22/2025	10.318	26,119		195,000
3350108948	LEHIGH ACRES	FL		09/15/2025	10.438	40,249		395,000
3350108953	LEHIGH ACRES	FL		09/22/2025	10.438	19,502		770,000
3350108959	METUCHEN	NJ		09/29/2025	10.557	290,684		800,000
3350108968	GLEN MILLS	PA		09/08/2025	10.504	316,559		1,000,000
3350108981	SAYVILLE	NY		09/15/2025	10.069	322,654		743,000
3350108995	COLUMBIA	TN		09/22/2025	9.940	64,775		250,000
3350109020	SPRINGFIELD	OH		09/15/2025	10.457	29,428		128,000
3350109046	INDEPENDENCE	MO		09/08/2025	10.504	118,684		370,000
3350109047	SWOYERSVILLE	PA		09/22/2025	10.408	74,108		230,000
3350109062	MONTAUK	NY		09/15/2025	10.214	1,071,914		5,200,000
3350109065	GWYNN OAK	MD		09/08/2025	10.405	140,310		370,000
3350109070	LAKE CITY	MI		09/15/2025	11.383	26,425		416,000
3350109079	DARIEN	IL		09/08/2025	10.266	266,411		685,000
3350109104	PLAINVIEW	NY		09/15/2025	10.159	543,681		1,195,000
3350109171	CREAM RIDGE	NJ		09/15/2025	10.258	226,989		1,214,000
3350109178	MIAMI	FL		09/15/2025	10.318	383,946		1,215,000
3350109195	WILKES-BARRE	PA		09/08/2025	10.761	84,625		211,000
3350109201	EAST MOLINE	IL		09/15/2025	9.443	86,366		250,000
3350109211	PHILADELPHIA	PA		09/08/2025	9.158	391,781		1,930,000
3350109240	BERKELEY	CA		09/29/2025	9.940	464,740		1,700,000
3350109245	EDWARDSVILLE	PA		09/08/2025	10.355	55,720		175,000
3350109249	BURNHAM	IL		09/08/2025	10.266	69,998		238,000
3350109297	BALTIMORE	MD		09/08/2025	10.049	206,861		416,000
3350109328	RICHMOND	VA		09/22/2025	10.457	62,685		235,000
3350109330	RAVENA	NY		09/22/2025	10.716	70,486		275,000
3350109332	SCRANTON	PA		09/08/2025	11.633	191,189		395,000
3350109333	AKRON	OH		09/08/2025	9.375	33,432		170,000
3350109344	LYONS	IL		09/15/2025	10.716	112,485		423,000
3350109348	RESTON	VA		09/08/2025	10.405	550,932		1,130,000
3350109380	GARY	IN		09/22/2025	10.935	65,819		135,000
3350109406	CLOVIS	CA		09/08/2025	8.900	213,129		440,000
3350109435	CHICAGO	IL		09/15/2025	9.940	212,084		435,000
3350109445	ALTADENA	CA		09/15/2025	9.602	501,480		1,500,000
3350109455	PISCATAWAY	NJ		09/29/2025	10.099	218,457		600,000
3350109460	CAROL STREAM	IL		09/08/2025	9.890	260,073		550,000
3350109506	CHICAGO	IL		09/08/2025	10.212	269,401		900,000
3350109522	SAINT PAUL	MN		09/22/2025	10.935	83,580		300,000
3350109531	DALLAS	TX		09/22/2025	10.995	62,685		541,000
3350109570	BALTIMORE	MD		09/15/2025	10.318	32,065		125,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3350109585	PORT JEFFERSON STATION	NY		09/22/2025	10.159	195,020		630,000
3350109621	ASBURY PARK	NJ		09/22/2025	10.099	543,479		1,720,000
3350109623	LOXAHATCHEE	FL		09/22/2025	9.701	191,189		510,000
3350109640	WOODMERE	NY		09/29/2025	10.716	348,250		1,810,000
3350109647	BROOKLYN	NY		09/08/2025	10.148	413,721		1,110,000
3350109653	STOUGHTON	MA		09/15/2025	10.318	250,695		500,000
3350109662	SOUTH RICHMOND HILL	NY		09/22/2025	10.099	548,494		1,100,000
3350109663	SOUTH RICHMOND HILL	NY		09/29/2025	10.099	426,258		925,000
3350109671	VENICE	CA		09/22/2025	9.453	1,775,624		4,775,000
3350109694	CLEVELAND	OH		09/08/2025	10.267	94,968		525,000
3350109712	OCEAN ISLE BEACH	NC		09/08/2025	10.831	102,450		411,000
3350109717	BUSHKILL	PA		09/15/2025	11.691	114,630		345,000
3350109724	MYRTLE BEACH	SC		09/08/2025	9.158	313,425		670,000
3350109733	MONTGOMERY	NY		09/15/2025	10.457	122,584		325,000
3350109746	BALTIMORE	MD		09/29/2025	10.935	177,608		620,000
3350109811	LOVELAND	CO		09/08/2025	10.148	237,681		455,000
3350109825	MYRTLE BEACH	SC		09/08/2025	9.158	344,768		1,150,000
3350109846	SNELLVILLE	GA		09/22/2025	10.457	111,440		308,000
3350109851	MILLVILLE	NJ		09/15/2025	9.940	86,192		258,000
3350109858	JAMAICA	NY		09/29/2025	10.318	485,809		1,025,000
3350109885	ROCK TAVERN	NY		09/29/2025	9.204	189,100		495,000
3350109905	SUMMERVILLE	SC		09/15/2025	9.950	166,115		400,000
3350109912	NORFOLK	VA		09/08/2025	10.157	112,833		300,000
3350109920	HARTFORD	CT		09/08/2025	10.355	101,550		349,000
3350109946	DELTONA	FL		09/22/2025	10.318	133,397		295,000
3350109956	MACON	GA		09/15/2025	10.507	26,746		141,300
3350109965	TALLAHASSEE	FL		09/08/2025	10.157	83,580		247,000
3350109983	CENTRAL ISLIP	NY		09/08/2025	10.049	223,315		516,500
3350109988	FAIR OAKS	CA		09/15/2025	8.945	292,896		596,000
3350109989	EDISON	NJ		09/08/2025	9.405	458,819		971,000
3350110007	BELLPORT	NY		09/22/2025	10.069	322,828		728,000
3350110021	EAST QUOGUE	NY		09/29/2025	10.069	382,379		852,000
3350110026	RIDGEWOOD	NJ		09/29/2025	9.443	419,363		1,075,000
3350110036	WATERBURY	CT		09/15/2025	9.443	125,370		300,000
3350110039	BROOKLYN	NY		09/29/2025	10.318	361,135		995,000
3350110040	EAST LANSDOWNE	PA		09/29/2025	10.557	121,365		340,000
3350110067	TOMS RIVER	NJ		09/22/2025	10.696	125,370		370,000
3350110071	HOLLY HILL	FL		09/22/2025	9.940	76,963		195,000
3350110077	CHATTANOOGA	TN		09/22/2025	11.403	6,965		280,000
3350110092	CHICAGO	IL		09/22/2025	10.716	82,361		187,000
3350110104	MODESTO	CA		09/15/2025	11.602	90,848		730,000
3350110106	JACKSONVILLE	FL		09/15/2025	10.935	91,903		203,000
3350110134	PHILADELPHIA	PA		09/08/2025	10.049	79,923		235,000
3350110140	BRONX	NY		09/15/2025	10.159	217,308		540,000
3350110155	HOUSTON	TX		09/15/2025	10.099	250,740		580,000
3350110174	LOS ANGELES	CA		09/22/2025	8.945	760,752		3,400,000
3350110210	TRENTON	NJ		09/29/2025	9.204	97,858		208,000
3350110221	LEHIGH ACRES	FL		09/22/2025	10.905	45,723		338,000
3350110232	MILLBURN	NJ		09/08/2025	10.049	580,185		2,275,000
3350110242	HIGHSPIRE	PA		09/22/2025	9.423	156,364		335,000
3350110243	LEHIGH ACRES	FL		09/15/2025	10.388	11,597		338,000
3350110246	WEST ORANGE	NJ		09/29/2025	11.701	271,635		860,000
3350110250	PATERSON	NJ		09/15/2025	10.438	96,173		850,000
3350110260	WEST ORANGE	NJ		09/22/2025	11.632	194,324		1,291,000
3350110262	SOUTHFIELD	MI		09/22/2025	10.408	23,124		238,000

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3350110291	CAPITOL HEIGHTS	MD		09/22/2025	10.099	278,600		814,000
3350110294	NEW HYDE PARK	NY		09/15/2025	10.074	428,765		1,188,000
3350110296	FARMINGDALE	NY		09/08/2025	10.029	321,574		850,000
3350110310	LEHIGH ACRES	FL		09/22/2025	10.388	8,908		270,000
3350110316	COLUMBUS	OH		09/22/2025	10.457	166,115		408,000
3350110334	UNIONDALE	NY		09/29/2025	9.423	319,694		747,000
3350110342	WOODBURY	NY		09/29/2025	10.099	626,223		1,650,000
3350110370	PEARL CITY	HI		09/08/2025	9.405	515,271		1,296,000
3350110389	IRONDALE	AL		09/22/2025	10.816	109,699		248,000
3350110395	QUEENS VILLAGE	NY		09/22/2025	10.507	307,157		780,000
3350110398	WHEATLEY HEIGHTS	NY		09/15/2025	10.069	257,009		620,000
3350110399	MIDDLETOWN	OH		09/22/2025	10.318	34,825		135,000
3350110410	TROY	MI		09/08/2025	10.148	118,405		252,000
3350110430	MAYSVILLE	GA		09/08/2025	9.158	105,938		345,000
3350110439	BUFFALO	NY		09/08/2025	10.266	86,366		181,000
3350110444	CLEVELAND	OH		09/22/2025	10.318	39,666		118,000
3350110447	IRVINGTON	NJ		09/22/2025	9.204	125,370		455,000
3350110456	EAST CLEVELAND	OH		09/22/2025	10.318	74,003		230,000
3350110474	GARNET VALLEY	PA		09/29/2025	10.557	325,614		1,220,000
3350110495	CHICAGO	IL		09/22/2025	11.084	49,110		235,000
3350110501	HAMILTON	NJ		09/15/2025	10.099	184,674		470,000
3350110515	ELIZABETH	NJ		09/29/2025	10.099	341,285		700,000
3350110563	SEBRING	FL		09/15/2025	9.870	108,784		260,000
3350110573	ATLANTA	GA		09/15/2025	10.258	123,674		285,000
3350110617	BROOKLYN	NY		09/29/2025	10.935	1,238,029		2,650,000
3350110627	THE BRONX	NY		09/29/2025	10.318	288,351		635,000
3350110648	BALTIMORE	MD		09/08/2025	10.405	109,525		360,000
3350110660	JACKSONVILLE	FL		09/22/2025	10.607	50,349		150,000
3350110674	PORT JERVIS	NY		09/08/2025	9.158	99,669		300,000
3350110752	TEANECK	NJ		09/15/2025	9.652	297,754		891,000
3350110753	OCALA	FL		09/29/2025	10.716	83,580		260,000
3350110767	MIDDLETOWN	OH		09/29/2025	10.318	47,362		165,000
3350110769	CALUMET CITY	IL		09/22/2025	9.940	68,954		260,000
3350110775	NEPTUNE	NJ		09/29/2025	10.448	266,411		705,000
3350110779	NEWARK	NJ		09/29/2025	11.313	259,272		695,000
3350110781	TRENTON	NJ		09/29/2025	10.706	62,685		218,000
3350110799	GRANBURY	TX		09/22/2025	10.318	49,800		320,000
3350110822	THE BRONX	NY		09/15/2025	10.457	684,520		1,615,000
3350110846	INDIAN HARBOUR BEACH	FL		09/29/2025	9.701	167,160		445,000
3350110878	ATLANTA	GA		09/29/2025	10.209	128,504		353,000
3350110898	PHILADELPHIA	PA		09/15/2025	10.209	27,860		400,000
3350110905	NORFOLK	VA		09/22/2025	11.443	87,759		260,000
3350110918	LEMOORE	CA		09/22/2025	8.955	162,807		400,000
3350110958	BALTIMORE	MD		09/29/2025	10.099	119,102		330,000
3350110983	BINGHAMTON	NY		09/22/2025	9.204	65,819		137,000
3350111053	BELLEVILLE	IL		09/22/2025	10.099	29,532		165,000
3350111085	NORFOLK	VA		09/15/2025	10.209	72,088		275,000
3350111136	PASADENA	TX		09/22/2025	10.288	63,207		240,000
3350111189	HIGH BRIDGE	NJ		09/22/2025	9.204	149,190		430,000
3350111217	NAPERVILLE	IL		09/29/2025	9.443	396,330		1,150,000
3350111263	NORTH HILLS	CA		09/29/2025	9.602	440,188		1,050,000
3350111301	MANORVILLE	NY		09/22/2025	10.159	191,538		908,000
3350111350	NEWARK	NJ		09/22/2025	10.099	357,305		795,000
3350111434	HUNTINGTON BEACH	CA		09/29/2025	9.910	600,905		1,300,000
3350111468	SCRANTON	PA		09/22/2025	11.194	72,088		144,000

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3350111512	SARASOTA	FL		09/29/2025	10.258	207,209		510,000
3350111575	IRVINGTON	NJ		09/29/2025	9.204	189,309		557,000
3350111585	ROSEDALE	MD		09/29/2025	10.099	134,216		369,000
3350111592	FARMINGDALE	NY		09/29/2025	10.069	362,131		814,000
3350111633	OAK PARK	IL		09/29/2025	9.443	197,458		635,000
3350111674	TRENTON	NJ		09/29/2025	9.204	86,505		265,000
3350111685	JAMAICA	NY		09/29/2025	10.159	539,927		1,100,000
3350111745	MONROE	NY		09/29/2025	10.199	266,411		540,000
3350111776	EAST WILLISTON	NY		09/22/2025	9.851	539,091		1,350,000
3350111912	GLENVIEW	IL		09/29/2025	10.448	177,608		430,000
3350112104	DISTRICT HEIGHTS	MD		09/29/2025	10.557	36,357		95,000
3350112115	SUITLAND	MD		09/29/2025	10.557	49,504		124,000
3410000808	VOORHEES TOWNSHIP	NJ		07/25/2025	8.464	851,736		1,750,000
3410000817	WESTFIELD	NJ		07/07/2025	8.564	531,371		2,450,000
3410000823	MADISON	NJ		07/15/2025	8.664	669,710		1,505,000
3410000836	DENVILLE	NJ		07/07/2025	8.364	135,721		480,000
3410000839	NASHVILLE	TN		07/15/2025	8.664	829,126		8,208,000
3410000864	AUSTIN	TX		07/07/2025	8.364	155,966		1,775,000
3410000865	AUSTIN	TX		07/18/2025	8.364	435,423		935,000
3410000868	AUSTIN	TX		09/19/2025	8.586	195,225		2,390,000
3410000874	SANFORD	NC		07/07/2025	9.864	230,871		450,000
3410000880	BAYONNE	NJ		08/01/2025	8.560	236,735		685,000
3410000897	BOCA RATON	FL		07/24/2025	8.364	9,195,035		23,700,000
3410000898	FAYETTEVILLE	NC		07/07/2025	9.864	87,218		170,000
3410000909	SHORT HILLS	NJ		07/07/2025	8.364	901,498		3,700,000
3410000912	CHATHAM	NJ		07/07/2025	8.364	664,873		1,575,000
3410000913	AUSTIN	TX		07/07/2025	8.364	155,966		1,790,000
3410000914	NEWARK	NJ		07/07/2025	8.364	295,035		800,000
3410000916	NEWARK	NJ		08/01/2025	8.560	201,057		609,000
3410000919	SCOTCH PLAINS	NJ		07/15/2025	8.364	394,863		1,975,000
3410000920	NEWTON	NJ		07/15/2025	8.464	168,794		535,000
3410000921	LIVINGSTON	NJ		07/18/2025	8.464	608,504		2,260,000
3410000923	FT WORTH	TX		07/18/2025	8.464	252,460		1,180,000
3410000924	ROCHELLE PARK	NJ		08/29/2025	8.748	351,987		1,060,000
3410000925	SARASOTA AKA SIESTA KEY	FL		08/15/2025	8.748	1,220,006		4,700,000
3410000928	LIVINGSTON	NJ		07/15/2025	8.364	417,767		1,865,000
3410000930	NASHVILLE	TN		07/18/2025	8.264	1,418,399		2,950,000
3410000932	LIVINGSTON	NJ		07/15/2025	8.364	537,234		2,100,000
3410000933	NASHVILLE	TN		07/18/2025	8.464	357,784		2,180,000
3410000934	WESTFIELD	NJ		07/25/2025	8.364	501,321		2,600,000
3410000935	NASHVILLE	TN		07/25/2025	8.464	1,581,799		4,325,000
3410000937	TOMS RIVER	NJ		07/25/2025	9.064	14,453		475,000
3410000938	WHIPPANY	NJ		08/08/2025	8.348	747,584		1,725,000
3410000940	AUSTIN	TX		08/01/2025	8.460	353,856		1,250,000
3410000941	FRANKLIN	TN		09/19/2025	8.586	1,625,591		9,200,000
3410000944	MONTGOMERY	TX		08/01/2025	8.500	162,127		1,480,000
3410000947	BRIDGETON	NJ		08/01/2025	8.760	136,727		265,000
3410000951	LIVINGSTON	NJ		08/01/2025	8.460	534,489		1,550,000
3410000952	PISCATAWAY	NJ		08/01/2025	8.460	312,109		775,000
3410000953	BROOKLYN	NY		09/19/2025	8.486	2,702,808		6,880,000
3410000954	LIVINGSTON	NJ		08/08/2025	8.548	575,717		2,100,000
3410000955	SAN ANTONIO	TX		08/08/2025	8.548	169,949		1,500,000
3410000956	LIVINGSTON	NJ		08/15/2025	8.448	454,414		1,950,000
3410000957	ALPHARETTA	GA		08/08/2025	8.548	1,454,856		8,870,000
3410000959	MAPLEWOOD	NJ		08/15/2025	8.548	915,936		2,625,000

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3410000960	CHATHAM	NJ		08/08/2025	8.548	806,218		4,050,000
3410000961	TAMPA	FL		08/22/2025	8.448	259,602		1,748,000
3410000964	JERSEY CITY	NJ		08/29/2025	8.648	324,759		2,648,000
3410000966	WESTFIELD	NJ		08/15/2025	8.548	441,587		2,360,000
3410000968	JERSEY CITY	NJ		08/22/2025	8.348	425,097		2,450,000
3410000970	BALTIMORE	MD		08/15/2025	8.548	24,370		242,000
3410000971	SAN ANTONIO	TX		08/29/2025	8.548	210,077		2,850,000
3410000972	LIVINGSTON	NJ		08/22/2025	8.548	679,861		3,075,000
3410000973	NASHVILLE	TN		08/22/2025	8.548	319,020		2,550,000
3410000974	SPOTSWOOD	NJ		08/29/2025	8.448	259,668		760,000
3410000975	LIVINGSTON	NJ		08/22/2025	8.548	526,423		2,285,000
3410000976	ODESSA	TX		08/22/2025	9.148	105,775		867,000
3410000977	JERSEY CITY	NJ		08/29/2025	8.348	253,445		2,320,000
3410000978	HOUSTON	TX		08/29/2025	8.748	212,904		2,600,000
3410000980	WILLIS	TX		09/12/2025	8.386	363,971		780,000
3410000981	CHATHAM	NJ		09/05/2025	8.186	521,758		2,090,000
3410000983	WARREN	NJ		09/26/2025	8.386	585,754		1,590,000
3410000984	BALTIMORE	MD		08/29/2025	8.548	12,460		275,000
3410000985	BALTIMORE	MD		09/12/2025	8.386	32,982		256,000
3410000987	CHATHAM TOWNSHIP	NJ		09/05/2025	8.386	542,218		3,950,000
3410000988	SHORT HILLS	NJ		09/12/2025	8.286	1,571,676		3,900,000
3410000989	WILDWOOD	NJ		09/12/2025	8.586	890,467		2,780,000
3410000991	TAMPA	FL		09/12/2025	8.286	187,702		1,348,000
3410000992	KING OF PRUSSIA	PA		09/19/2025	8.486	192,393		545,000
3410000993	TREASURE ISLAND	FL		09/19/2025	8.386	864,119		4,260,000
3410000994	ATLANTA	GA		09/12/2025	8.186	414,286		1,425,000
3410000997	UNION	NJ		09/26/2025	8.386	212,548		668,000
3410001004	HOWELL	MI		09/26/2025	8.586	55,390		654,000
3410001011	PHILADELPHIA	PA		09/26/2025	8.386	55,491		456,000
3510115012	SAN JOSE	CA		09/29/2025	8.213	83,951		760,000
3510115013	SAN JOSE	CA		09/29/2025	8.213	265,999		2,117,950
3510115014	SAN JOSE	CA		09/29/2025	8.213	246,412		1,841,000
3510115015	SAN JOSE	CA		09/29/2025	8.213	216,952		1,838,000
3510115016	SAN JOSE	CA		09/29/2025	8.213	260,280		1,841,000
3510115017	SAN JOSE	CA		09/29/2025	8.213	256,144		2,115,950
3510115018	SAN JOSE	CA		09/29/2025	8.213	272,998		2,225,400
3510115019	SAN JOSE	CA		09/29/2025	8.213	205,640		1,680,000
3510115020	SAN JOSE	CA		09/29/2025	8.213	282,815		2,320,400
3510115021	SAN JOSE	CA		09/29/2025	8.213	182,030		1,645,000
3510115022	SAN JOSE	CA		09/29/2025	8.213	269,744		2,225,400
3510118753	OCALA	FL		07/15/2025	7.470	713,272		1,352,000
3510118754	OCALA	FL		07/15/2025	7.470	709,352		1,352,000
3510118755	OCALA	FL		07/15/2025	7.470	879,032		1,691,000
3510118756	OCALA	FL		07/15/2025	7.470	537,432		1,017,000
3510120195	LOS ANGELES	CA		08/14/2025	8.613	1,671,741		4,778,000
3510122842	BROWNSVILLE	TN		07/15/2025	8.595	414,925		1,193,000
3510122843	BROWNSVILLE	TN		07/15/2025	8.595	417,200		1,218,000
3510122844	BROWNSVILLE	TN		07/15/2025	8.595	410,361		1,358,000
3510123124	BALTIMORE	MD		08/27/2025	8.395	114,590		800,000
3510123255	LEANDER	TX		08/14/2025	8.025	1,051,050		1,976,000
3510123256	LEANDER	TX		08/14/2025	8.025	1,051,050		1,944,000
3510123257	LEANDER	TX		08/14/2025	8.025	788,288		1,458,000
3510123262	LEANDER	TX		08/14/2025	8.025	525,525		986,000
3510123265	LEANDER	TX		08/14/2025	8.025	525,525		986,000
3510123389	ENCINITAS	CA		07/15/2025	8.158	1,008,000		4,850,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510123390	ENCINITAS	CA		07/15/2025	8.158	766,500		4,600,000
3510123550	HOUSTON	TX		08/01/2025	8.683	204,580		565,000
3510123551	HOUSTON	TX		08/01/2025	8.683	204,580		565,000
3510123553	NEW CASTLE	CO		08/01/2025	8.283	465,253		3,930,000
3510123555	NEW CASTLE	CO		08/01/2025	8.283	516,600		5,660,000
3510123556	NEW CASTLE	CO		08/01/2025	8.283	924,000		7,460,000
3510123563	HOUSTON	TX		08/01/2025	8.683	204,587		565,000
3510123703	NORTH MIAMI	FL		07/15/2025	8.245	654,980		1,475,000
3510123810	VANCOUVER	WA		08/14/2025	8.363	504,700		3,055,000
3510123813	VANCOUVER	WA		08/14/2025	8.363	560,000		3,490,000
3510123894	ST CLOUD	FL		07/15/2025	8.283	400,424		8,490,000
3510123895	ST CLOUD	FL		07/15/2025	8.283	434,033		9,560,000
3510124112	KOLOA	HI		08/01/2025	8.158	829,500		8,250,000
3510124507	NEW BERN	NC		07/15/2025	7.970	17,640		395,000
3510124508	NEW BERN	NC		07/15/2025	7.970	12,600		385,000
3510124509	NEW BERN	NC		07/15/2025	7.970	12,600		385,000
3510124510	NEW BERN	NC		07/15/2025	7.970	6,300		245,000
3510124511	NEW BERN	NC		07/15/2025	7.970	7,560		266,000
3510124576	LOS ANGELES	CA		08/01/2025	7.470	1,608,430		3,095,000
3510124589	RALEIGH	NC		08/14/2025	7.963	367,500		4,096,000
3510124704	HERMOSA BEACH	CA		08/01/2025	7.970	994,629		2,260,000
3510124710	LAKEWOOD	NJ		07/15/2025	8.158	523,109		3,200,000
3510124929	WEST CHESTER	PA		09/16/2025	8.650	140,000		1,216,000
3510124972	DRIPPING SPRINGS	TX		08/01/2025	8.158	395,779		3,000,000
3510124975	DRIPPING SPRINGS	TX		08/01/2025	8.033	427,104		2,800,000
3510124976	DRIPPING SPRINGS	TX		08/01/2025	8.033	427,104		2,800,000
3510124978	DRIPPING SPRINGS	TX		08/01/2025	8.033	395,779		3,000,000
3510124980	DRIPPING SPRINGS	TX		08/01/2025	8.033	391,179		3,000,000
3510124981	DRIPPING SPRINGS	TX		08/01/2025	8.033	391,179		3,000,000
3510124982	DRIPPING SPRINGS	TX		08/01/2025	8.033	378,949		2,800,000
3510124987	DRIPPING SPRINGS	TX		08/01/2025	8.033	378,949		2,800,000
3510125111	MIAMI	FL		08/01/2025	8.535	283,500		2,400,000
3510125113	MIAMI	FL		08/01/2025	8.535	256,200		1,500,000
3510125118	FORT LAUDERDALE	FL		07/15/2025	7.970	127,106		385,000
3510125120	FORT LAUDERDALE	FL		07/15/2025	7.970	126,644		360,000
3510125123	FORT LAUDERDALE	FL		07/15/2025	7.970	138,565		360,000
3510125244	HOUSTON	TX		08/01/2025	8.095	233,558		1,160,000
3510125274	OCALA	FL		07/15/2025	8.408	142,800		315,000
3510125275	OCALA	FL		07/15/2025	8.408	98,414		315,000
3510125336	JACKSONVILLE	FL		08/01/2025	8.495	1,004,965		2,255,000
3510125438	WEST PARK	FL		09/08/2025	7.845	207,826		660,000
3510125491	MIAMI	FL		08/01/2025	8.245	610,802		1,450,000
3510125575	DAYTONA BEACH	FL		09/08/2025	8.345	485,915		1,396,500
3510125616	MONTVERDE	FL		08/01/2025	8.283	171,027		2,400,000
3510125625	PLEASANT GROVE	AL		08/01/2025	8.533	52,430		524,000
3510125678	SARASOTA	FL		08/14/2025	7.880	588,000		1,550,000
3510125684	FORT LAUDERDALE	FL		08/01/2025	8.558	757,776		5,750,000
3510125689	MCCALL	ID		08/27/2025	8.120	54,093		1,010,000
3510125695	ORLANDO	FL		07/15/2025	7.470	1,260,000		2,400,000
3510125696	ORLANDO	FL		07/15/2025	7.470	910,875		1,735,000
3510125775	HOLLYWOOD	FL		07/15/2025	7.720	375,707		740,000
3510125792	LOS ANGELES	CA		07/15/2025	7.470	1,819,300		4,000,000
3510125825	MIAMI	FL		07/15/2025	8.095	137,903		410,000
3510125840	OCALA	FL		08/27/2025	8.310	18,480		380,000
3510125841	OCALA	FL		08/27/2025	8.310	20,160		380,000

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3510125842	OCALA	FL		08/27/2025	8.310	52,279		317,000
3510125844	GEORGETOWN	TX		07/15/2025	7.658	193,375		1,380,000
3510125856	WAIANAE	HI		08/27/2025	7.495	2,263,257		4,300,000
3510125921	KIRKLAND	WA		07/15/2025	7.783	1,974,000		3,760,000
3510125950	LOS ANGELES	CA		08/27/2025	8.310	817,386		8,400,000
3510126020	WEST PARK	FL		07/15/2025	8.020	188,034		515,000
3510126093	SHERMAN OAKS	CA		08/01/2025	7.470	952,000		1,800,000
3510126103	FREEPORT	TX		08/27/2025	8.270	910,000		2,000,000
3510126120	LOS ANGELES	CA		08/01/2025	7.720	1,482,250		7,100,000
3510126276	PHOENIX	AZ		08/14/2025	8.588	791,254		7,315,553
3510126289	CITRUS SPRINGS	FL		08/01/2025	8.935	99,394		275,000
3510126292	CITRUS SPRINGS	FL		08/01/2025	8.935	91,281		275,000
3510126346	HALLANDALE BEACH	FL		07/15/2025	7.720	247,818		550,000
3510126367	NORTH CHARLESTON	SC		07/15/2025	7.595	727,999		1,300,000
3510126368	LARGO	FL		08/27/2025	7.745	107,993		425,000
3510126370	NASHVILLE	TN		08/27/2025	8.495	49,175		850,000
3510126386	HUNTINGTON BEACH	CA		08/27/2025	7.895	541,100		1,235,000
3510126389	LOS ANGELES	CA		08/01/2025	7.533	1,038,437		2,000,000
3510126419	LOS ANGELES	CA		08/01/2025	7.470	1,745,450		4,000,000
3510126438	CHARLOTTE	NC		09/08/2025	7.695	1,236,480		2,208,000
3510126440	MIAMI	FL		08/01/2025	7.845	569,351		3,800,000
3510126462	TAMPA	FL		08/14/2025	7.900	401,446		4,640,000
3510126521	OAKLAND PARK	FL		07/15/2025	7.720	395,127		900,000
3510126537	LAUDERHILL	FL		08/01/2025	7.720	179,550		470,000
3510126599	TALLAHASSEE	FL		09/08/2025	8.195	127,594		560,000
3510126601	LOS ANGELES	CA		08/14/2025	7.525	2,957,500		7,500,000
3510126615	CORAL GABLES	FL		08/14/2025	8.463	644,000		7,988,000
3510126680	SANTA MONICA	CA		09/08/2025	7.320	1,152,900		3,000,000
3510126702	MIAMI	FL		08/14/2025	8.175	543,235		2,190,000
3510126710	DESOTO	TX		08/14/2025	8.615	718,200		6,840,000
3510126715	HUNTSVILLE	AL		08/01/2025	8.245	375,375		715,000
3510126726	NEWTON	MA		08/14/2025	8.400	1,521,562		3,450,000
3510126895	LOS ANGELES	CA		08/27/2025	8.370	205,380		3,000,000
3510126907	FAIR PLAY	SC		08/01/2025	8.308	49,000		625,000
3510127024	VERO BEACH	FL		08/01/2025	8.245	156,288		445,000
3510127049	WEST END	NC		08/27/2025	8.120	213,644		870,000
3510127072	NEWTON	MA		08/14/2025	7.463	3,178,000		6,750,000
3510127074	NEWTON	MA		08/14/2025	7.463	1,774,500		4,000,000
3510127132	GULFPORT	FL		08/27/2025	8.520	112,000		1,160,000
3510127150	FORT LAUDERDALE	FL		09/08/2025	7.570	393,400		3,000,000
3510127168	MIAMI	FL		08/27/2025	7.620	188,300		415,000
3510127282	LOS ANGELES	CA		08/14/2025	7.650	1,358,000		5,480,000
3510127300	ORANGE	OH		09/16/2025	7.938	50,050		994,000
3510127301	BEACHWOOD	OH		09/16/2025	8.213	92,925		1,400,000
3510127318	WESTMINSTER	SC		08/01/2025	8.158	114,895		247,000
3510127366	LAKEWOOD	NJ		08/27/2025	8.120	931,394		2,850,000
3510127399	PALM BAY	FL		08/14/2025	8.738	81,950		309,000
3510127400	PALM BAY	FL		08/14/2025	8.738	77,572		309,000
3510127418	SAN DIEGO	CA		08/01/2025	7.533	1,365,000		2,610,000
3510127426	NORTH MIAMI	FL		08/14/2025	7.925	217,228		495,000
3510127432	OAKLAND PARK	FL		08/01/2025	7.720	262,615		580,000
3510127529	ORLANDO	FL		09/16/2025	8.463	100,800		752,000
3510127537	DUNNELLON	FL		09/08/2025	8.220	48,568		280,000
3510127550	ORLANDO	FL		09/29/2025	7.625	851,725		2,900,000
3510127634	BOCA RATON	FL		09/08/2025	8.070	754,548		8,700,000

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3510127636	MIAMI	FL		09/16/2025	8.338	1,305,653		6,600,000
3510127655	NEPTUNE BEACH	FL		08/14/2025	8.275	70,000		1,250,000
3510127658	MIAMI	FL		08/27/2025	7.370	246,925		650,000
3510127717	DANIA BEACH	FL		08/27/2025	8.270	239,400		825,000
3510127720	CHARLOTTE	NC		09/29/2025	8.338	68,666		950,000
3510127721	CHARLOTTE	NC		09/29/2025	8.338	68,666		950,000
3510127722	CHARLOTTE	NC		09/29/2025	8.338	68,466		950,000
3510127723	CHARLOTTE	NC		09/29/2025	8.338	68,986		950,000
3510127724	CHARLOTTE	NC		09/29/2025	8.338	68,666		950,000
3510127725	CHARLOTTE	NC		09/29/2025	8.338	68,666		950,000
3510127736	GAINESVILLE	FL		08/14/2025	7.925	90,300		275,000
3510127746	OCALA	FL		09/16/2025	8.965	18,900		300,000
3510127754	TAMPA	FL		09/29/2025	8.213	536,295		3,600,000
3510127804	SOMERVILLE	MA		09/16/2025	7.688	759,500		3,130,000
3510127810	DAVIDSON	NC		08/14/2025	7.400	495,600		1,245,000
3510127836	ST PETERSBURG	FL		09/08/2025	7.695	199,010		606,000
3510127926	SEATTLE	WA		08/14/2025	7.400	451,500		910,000
3510127940	STAMFORD	CT		09/08/2025	8.195	568,190		2,221,000
3510127943	FLORIDA CITY	FL		08/01/2025	7.720	175,525		520,000
3510128024	MIAMI	FL		08/14/2025	8.463	749,000		4,350,000
3510128035	GOOSE CREEK	SC		08/01/2025	8.095	10,500		350,000
3510128078	CAMBRIDGE	MA		08/01/2025	7.720	1,175,876		3,350,000
3510128104	LOS ANGELES	CA		08/14/2025	7.525	1,855,000		5,000,000
3510128140	KIRKLAND	WA		08/27/2025	7.495	1,102,021		2,100,000
3510128145	CATAWBA	NC		09/29/2025	7.688	185,500		465,000
3510128161	SANTA MONICA	CA		08/27/2025	7.620	3,244,500		7,500,000
3510128163	MALIBU	CA		09/29/2025	7.938	700,000		8,600,000
3510128250	CHARLOTTE	NC		08/27/2025	7.820	150,500		352,000
3510128290	CHARLOTTE	NC		09/16/2025	7.688	474,021		1,300,000
3510128296	SCOTTSDALE	AZ		09/08/2025	7.570	818,125		4,650,000
3510128381	NAPLES	FL		09/08/2025	7.720	154,875		490,000
3510128383	VOLCANO	HI		09/08/2025	8.070	69,858		400,000
3510128385	VOLCANO	HI		09/08/2025	8.070	23,435		410,000
3510128398	DELTONA	FL		09/08/2025	7.695	262,500		550,000
3510128401	MERCER ISLAND	WA		08/27/2025	7.870	799,807		3,380,000
3510128449	BELLAIRE	TX		08/14/2025	7.525	316,400		1,447,000
3510128511	SUMMERVILLE	SC		08/14/2025	7.900	34,650		360,000
3510128512	WALTERBORO	SC		08/27/2025	8.145	27,300		280,000
3510128543	AVENTURA	FL		09/08/2025	7.845	137,200		285,000
3510128562	ENCINO	CA		09/16/2025	7.500	498,925		2,280,000
3510128577	MIAMI	FL		09/08/2025	7.820	98,000		702,000
3510128630	AUSTIN	TX		08/27/2025	7.495	267,750		735,000
3510128642	LOS ANGELES	CA		09/29/2025	7.625	708,420		2,750,000
3510128643	LOS ANGELES	CA		09/29/2025	7.500	624,929		2,000,000
3510128651	KANSAS CITY	MO		08/27/2025	7.620	53,130		210,000
3510128676	ST. LOUIS	MO		08/14/2025	7.880	63,700		130,000
3510128749	PENSACOLA	FL		08/27/2025	8.145	127,648		300,000
3510128769	ST. PETERSBURG	FL		09/08/2025	7.845	111,789		500,000
3510128829	FAIRFAX	CA		08/27/2025	7.495	451,004		1,520,000
3510128830	FAIRFAX	CA		08/27/2025	7.495	409,500		1,520,000
3510128831	FAIRFAX	CA		08/27/2025	7.495	432,154		1,520,000
3510128855	HEBER CITY	UT		09/08/2025	7.445	1,656,139		3,760,000
3510128856	HEBER CITY	UT		09/08/2025	7.570	296,493		1,880,000
3510128872	PLATTE CITY	MO		08/27/2025	7.495	149,205		370,000
3510128879	BOCA RATON	FL		09/16/2025	7.750	630,287		5,500,000

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3510128882	BLOOMING GROVE	NY		09/29/2025	8.000	592,524		3,045,000
3510128885	MIAMI	FL		09/16/2025	7.375	390,362		875,000
3510128890	EUCLID	OH		09/16/2025	7.775	79,450		175,000
3510128897	AUSTIN	TX		09/16/2025	7.650	546,000		1,300,000
3510128903	MIAMI	FL		08/27/2025	7.495	387,800		930,000
3510128904	PAYETTE	ID		09/08/2025	7.820	147,493		580,000
3510128906	FORT LAUDERDALE	FL		09/16/2025	8.000	342,311		800,000
3510128910	DALLAS	TX		09/29/2025	8.000	104,366		390,000
3510128917	HARTSVILLE	SC		09/08/2025	7.445	73,150		200,000
3510128918	DARLINGTON	SC		09/16/2025	7.375	74,375		180,000
3510128919	HARTSVILLE	SC		09/08/2025	7.445	71,400		170,000
3510128920	HARTSVILLE	SC		09/16/2025	7.375	107,625		205,000
3510128995	LOS ANGELES	CA		09/29/2025	7.500	1,550,500		7,015,000
3510129000	FORT LAUDERDALE	FL		09/08/2025	8.195	391,291		2,165,000
3510129001	FORT LAUDERDALE	FL		09/08/2025	8.195	379,977		2,260,000
3510129002	FORT LAUDERDALE	FL		09/16/2025	8.125	379,771		2,260,000
3510129003	FORT LAUDERDALE	FL		09/08/2025	8.195	381,021		2,260,000
3510129009	LOS ANGELES	CA		09/16/2025	7.500	463,603		1,700,000
3510129105	LAUDERHILL	FL		09/08/2025	7.445	145,775		305,000
3510129108	TAMPA	FL		09/08/2025	7.445	131,635		390,000
3510129238	NORTHRIDGE	CA		09/29/2025	7.500	477,432		1,820,000
3510129329	TAMARAC	FL		08/27/2025	7.820	207,061		520,000
3510129380	COOPER CITY	FL		09/08/2025	7.695	210,000		430,000
3510129527	EMERALD ISLE	NC		09/16/2025	7.625	1,334,796		3,350,000
3510129531	PALM BAY	FL		09/16/2025	8.150	8,190		330,000
3510129537	NEW SMYRNA BEACH	FL		09/16/2025	7.625	1,764,000		3,600,000
3510129632	TAMPA	FL		09/08/2025	7.445	169,295		570,000
3510129761	PALM BAY	FL		09/16/2025	8.150	8,820		330,000
3510129764	ST. PETERS	MO		09/29/2025	7.500	70,000		250,000
3510129769	SUMMERVILLE	SC		09/08/2025	7.445	126,735		395,000
3510129815	SENECA	SC		09/16/2025	7.750	29,391		700,000
3510129818	WESTMINSTER	SC		09/16/2025	7.750	16,321		550,000
3510129820	SENECA	SC		09/16/2025	7.750	14,000		800,000
3510129821	SENECA	SC		09/16/2025	8.025	38,913		550,000
3510129822	WESTMINSTER	SC		09/16/2025	7.750	19,359		536,000
3510129824	WESTMINSTER	SC		09/16/2025	7.750	106,887		327,000
3510129977	MIAMI	FL		09/16/2025	7.813	457,435		3,390,000
3510129978	MIAMI	FL		09/16/2025	7.813	457,435		3,390,000
3510130031	NORTH LAUDERDALE	FL		09/16/2025	7.375	188,069		460,000
3510130245	WEST PALM BEACH	FL		09/29/2025	7.650	179,550		480,000
3510130322	LARGO	FL		09/08/2025	7.720	145,320		405,000
3510130338	ORLANDO	FL		09/16/2025	7.650	163,100		390,000
3510130466	VALLEY VILLAGE	CA		09/29/2025	7.775	910,000		3,900,000
3510130470	DALLAS	TX		09/29/2025	7.750	1,592,500		3,500,000
3510130777	MIAMI	FL		09/29/2025	7.750	58,800		520,000
3510130826	MARGATE	FL		09/16/2025	7.375	237,160		645,000
3510130909	HOMESTEAD	FL		09/29/2025	7.500	288,750		550,000
3510131080	WOODSTOCK	GA		09/29/2025	7.500	227,500		450,000
3510131112	ST PETERSBURG	FL		09/29/2025	7.500	121,926		450,000
3510131419	HOLLYWOOD	FL		09/29/2025	7.650	1,101,192		3,700,000
3700005931	LLOYD HARBOR	NY		07/30/2025	8.415	246,651		3,150,000
3700005945	LAFAYETTE	LA		07/11/2025	8.215	64,204		500,000
3700006011	MONTCLAIR	NJ		07/11/2025	8.215	1,622,863		4,200,000
3700006012	STATEN ISLAND	NY		08/14/2025	8.350	113,198		1,700,000
3700006059	MILLBURN	NJ		07/11/2025	8.210	478,823		1,650,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700006061	DIX HILLS	NY		07/11/2025	8.290	414,546		756,000
3700006064	BROOKLYN	NY		09/24/2025	8.175	2,782,187		6,560,000
3700006084	CRANFORD	NJ		07/30/2025	8.290	348,953		1,550,000
3700006090	PARSIPPANY	NJ		07/11/2025	8.115	199,046		950,000
3700006091	COLUMBUS	OH		07/30/2025	8.415	10,896		454,000
3700006099	LONG BEACH	NY		09/24/2025	7.900	668,728		1,525,000
3700006104	CHATHAM	NJ		08/14/2025	8.485	438,384		2,700,000
3700006113	EAST MEADOW	NY		08/14/2025	8.485	255,791		1,475,000
3700006118	RIVERVIEW	FL		09/24/2025	8.175	127,896		530,000
3700006121	BROOKLYN	NY		08/14/2025	8.360	387,051		1,175,000
3700006123	BLOOMFIELD	NJ		07/11/2025	8.315	289,941		800,000
3700006150	NEW PROVIDENCE	NJ		07/30/2025	8.290	404,454		1,700,000
3700006153	FREEHOLD	NJ		08/14/2025	8.673	178,937		500,000
3700006159	COMMACK	NY		08/14/2025	8.360	572,203		1,400,000
3700006164	MEDFORD	MA		07/30/2025	8.210	530,376		1,750,000
3700006166	NORTH PLAINFIELD	NJ		09/24/2025	8.100	271,879		600,000
3700006170	NORTHRIDGE	CA		08/14/2025	8.350	434,363		1,444,000
3700006178	WEST ORANGE	NJ		08/14/2025	8.350	387,197		900,000
3700006181	LEHIGH ACRES	FL		09/24/2025	8.250	102,814		245,000
3700006187	HASBROUCK HEIGHTS	NJ		09/24/2025	8.080	332,573		890,000
3700006197	RIDGEWOOD	NJ		09/02/2025	8.120	568,328		1,600,000
3700006198	MOUNT VERNON	NY		09/02/2025	8.745	248,552		730,000
3700006223	NEWARK	NJ		09/02/2025	8.120	212,209		515,000
3700006231	BROOKLYN	NY		09/02/2025	8.120	514,581		1,490,000
3700006246	LOS ANGELES	CA		08/14/2025	8.405	434,216		991,000
3700006294	PHILADELPHIA	PA		09/24/2025	8.600	50,529		215,000
3700006332	STAMFORD	CT		09/24/2025	8.275	378,129		1,050,000
4020946398	COLUMBUS	OH		08/20/2025	6.370	7,147,854		15,995,000
3.62513E+11	SOLANA BEACH	CA		07/30/2025	7.660	1,783,000		4,880,000
3.62513E+11	BROOKLYN	NY		08/13/2025	7.860	1,600,000		5,600,000
3.62514E+11	ANAHEIM	CA		07/01/2025	7.695	825,000		1,100,000
3.62514E+11	DUBLIN	CA		07/01/2025	8.070	730,500		1,225,000
3.62515E+11	SAN FRANCISCO	CA		07/01/2025	7.695	1,160,000		2,825,000
3.62515E+11	SEATTLE	WA		07/01/2025	7.445	341,250		3,108,000
3.62516E+11	PARADISE VALLEY	AZ		07/30/2025	8.190	1,218,591		8,400,000
3.62517E+11	HOUSTON	TX		08/13/2025	8.185	51,000		503,000
3.62517E+11	CHATTANOOGA	TN		07/30/2025	8.365	220,100		409,000
3.62517E+11	LOS ANGELES	CA		07/30/2025	7.790	1,489,075		3,900,000
3.62517E+11	LOS ANGELES	CA		08/13/2025	7.860	1,572,500		3,830,000
3.62518E+11	ENCINITAS	CA		08/13/2025	8.305	1,000,000		5,217,000
3.62518E+11	SEATTLE	WA		08/13/2025	7.510	403,000		2,636,000
3.62518E+11	SEATTLE	WA		08/13/2025	7.510	581,250		2,495,000
3.62519E+11	CORONADO	CA		09/05/2025	8.100	2,401,250		3,763,000
3.6252E+11	BRENTWOOD	TN		09/10/2025	8.175	650,000		4,500,000
3.6252E+11	HOUSTON	TX		09/10/2025	8.045	65,000		1,475,000
3.6252E+11	POTOMAC	MD		09/10/2025	8.275	485,000		4,200,000
3.6252E+11	LA CANADA FLINTRIDGE	CA		09/05/2025	7.875	3,900,000		5,400,000
4.04334E+11	VON ORMY	TX		07/23/2025	6.433	45,000,000		94,768,000
4.04334E+11	PHOENIX	AZ		07/31/2025	5.290	35,181,340		66,456,000
0399999. Mortgages in good standing - Residential mortgages-all other						5,472,754,668	171,183,413	12,539,395,798
7200598	NEW YORK	NY		12/22/2022	8.273	24,750,315		1,162,000,000
7200728	NEW YORK	NY		10/31/2024	5.000	1,106,536		1,250,000,000
7200570	FUERTEVENTURA	ESP		07/11/2022	6.228	6,856,943		118,620,000
7200635	LONG ISLAND CITY	NY		01/03/2020	8.311	246,112		654,310,345
7410006	VARIOUS	DE		12/21/2023	7.006	8,988,134		632,501,538

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7410017	DOBRZYKOWICE	POL		06/26/2024	5.978		1,486,395	233,483,373
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	8.565		9,801,277	597,000,000
7200452	COPENHAGEN	DNK		06/28/2021	5.279		1,611,997	681,040,000
7200692	QUEENS	NY		06/27/2024	7.061		1,750,716	217,980,000
7200652	LOS ANGELES	CA		02/09/2024	8.072		1,170,715	296,802,000
7200597	GAINESVILLE	VA		05/25/2023	8.450		1,360,309	1,104,000,000
7410013	SEVEN BEACH	GBR		08/29/2024	7.908		13,711,320	546,867,546
7200709	BEDFORD	MA		08/15/2024	7.561		3,097,978	267,300,000
7200666	GAINESVILLE	VA		03/08/2024	8.211		8,056,646	1,188,095,598
7200622	BROOKLYN	NY		05/19/2023	8.415		2,903,809	283,850,000
7200629	BURBANK	CA		08/24/2023	8.323		22,436,456	815,972,222
7200561	DUBLIN	IRL		05/31/2022	6.433		11,741,416	310,600,000
7200565	QUEENS	NY		06/17/2022	8.565		9,907,528	118,073,529
7200704	NEW BEDFORD	MA		07/26/2024	7.311		1,250,959	164,418,160
7200706	CITY OF INDUSTRY	CA		07/16/2024	7.511		2,165,336	145,080,000
7200641	NEW YORK	NY		11/29/2023	8.322		10,320,254	152,262,727
7200716	NAPLES	FL		08/23/2024	8.572		2,597,247	200,000,000
7200519	LONDON	GBR		01/21/2022	8.467		1,350,512	164,728,146
7200703	PHOENIX	AZ		06/27/2024	7.311		2,016,715	171,736,471
7200613	UPPER MARLBORO	MD		05/31/2023	8.860		1,887,190	185,650,000
610008101	MELBOURNE	AUS		09/19/2024	7.420		2,003,218	232,620,000
7200689	NEW JERSEY	NJ		07/01/2024	8.572		5,593,474	354,984,276
7200733	ABILENE	TX		12/24/2024	6.811		35,821,507	2,505,600,000
7200624	CLEARWATER	FL		06/28/2023	8.061		264,558	77,750,000
7200696	HERNDON	VA		08/22/2024	8.712		3,919,481	724,500,000
7200504	NEW YORK	NY		03/25/2022	5.000		1,060,534	371,199,999
7410009	NIVELLES	BEL		05/08/2024	6.400		1,316,135	87,200,000
7410021	PARIS	FRA		09/27/2024	7.150		450,063	364,677,134
7410018	LONDON	GBR		07/04/2024	8.950		5,059,255	238,300,000
750000033	ANN ARBOR	MI		11/17/2023	8.562		2,659,048	179,911,177
7200643	SALT LAKE CITY	UT		11/01/2023	8.812		7,941,430	133,250,000
321050101	TACOMA	WA		08/22/2024	6.720		227,868	37,200,000
7200705	NEW YORK	NY		07/11/2024	8.561		4,011,290	180,000,000
7200695	ASHBURN	VA		06/26/2024	7.812		12,099,204	363,000,000
7200711	MIAMI	FL		09/13/2024	8.322		12,525,342	313,000,000
750000027	NEW YORK	NY		06/30/2023	8.573		6,258,152	130,089,999
610008102	CHRISTCHURCH	NZL		09/19/2024	7.030		1,767,021	70,750,000
7200715	HILLSBORO BEACH	FL		11/26/2024	8.561		1,037,832	290,950,000
323090587	PORTLAND	OR		11/28/2023	10.200		151,333	9,500,000
324080315	BOISE	ID		10/18/2024	9.205		56,583	13,100,000
324040550	JOHNS ISLAND	SC		07/01/2024	10.070		27,848	7,170,000
3500106866	UPLAND	CA		09/12/2024	8.795		86,058	5,225,000
3300005288	NEW YORK	NY		11/06/2024	8.720		431,332	5,537,000
3500104516	SANTA MONICA	CA		09/12/2024	8.795		112,924	5,550,000
324020156	BAKERSFIELD	CA		05/23/2024	9.705		111,800	4,319,000
324010297	BAKERSFIELD	CA		03/21/2024	9.605		101,000	4,749,000
324020289	BAKERSFIELD	CA		05/23/2024	9.705		96,800	3,919,000
324010904	BAKERSFIELD	CA		03/21/2024	9.610		72,800	3,045,000
324100656	LOS ANGELES	CA		12/20/2024	9.568		540,000	11,450,000
324080350	VANCOUVER	WA		10/31/2024	8.805		51,144	3,100,000
3500103892	LOS ANGELES	CA		08/12/2024	9.085		962,664	4,025,000
3500109665	LOS ANGELES	CA		11/27/2024	8.883		179,627	4,475,000
3500108194	LOS ANGELES	CA		10/16/2024	8.470		11,121	3,000,000
3300005408	BROOKLYN	NY		10/09/2024	8.555		81,411	2,719,500
324080617	PORTLAND	OR		10/18/2024	9.292		926,175	4,085,000

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324060044	SUNSET	UT		10/18/2024	9.505		449,879	5,360,000
324030167	SEATTLE	WA		05/23/2024	9.830		121,406	1,600,000
3.62423E+11	LARKSVILLE	PA		10/04/2024	9.325		17,650	1,050,000
3500111929	LOS ANGELES	CA		11/27/2024	9.008		169,471	5,100,000
3410000527	HAWTHORNE	NJ		09/24/2024	9.216		29,669	1,090,000
324030392	BAKERSFIELD	CA		12/20/2024	9.680		470,228	6,170,000
3300005319	FAYETTEVILLE	NC		10/09/2024	8.680		9,357	313,600
3.62415E+11	INDIANAPOLIS	IN		09/23/2024	9.520		125,780	750,000
7200741	MIAMI	FL		02/04/2025	7.162		1,396,739	93,480,370
7200754	SEATTLE	WA		03/04/2025	8.063		939,841	458,078,049
7200375	LONDON	GBR		01/02/2025	7.804		3,915,645	228,000,000
3500117402	SAN DIEGO	CA		03/10/2025	8.203		38,981	6,000,000
3500115076	MIAMI	FL		02/18/2025	8.880		66,409	7,175,000
3500117812	DALLAS	TX		03/21/2025	8.175		148,480	4,700,000
3241102971	HOGANSVILLE	GA		01/22/2025	9.430		926,430	11,150,000
3500114476	LOS ANGELES	CA		02/18/2025	8.260		212,425	4,850,000
3410000749	NEW HAVEN	CT		03/28/2025	8.736		40,466	3,400,000
3300005369	NORTHBRIDGE	MA		01/03/2025	8.945		98,453	1,200,500
3300005623	EAST ORANGE	NJ		01/03/2025	8.745		473,414	2,413,250
3500119252	BRANFORD	CT		03/21/2025	8.300		73,950	4,375,000
3300005558	BRONX	NY		01/03/2025	8.615		145,841	1,568,000
3500112551	MIAMI	FL		01/08/2025	8.450		75,856	1,800,000
3.62435E+11	ORANGE?	NJ		02/27/2025	8.970		31,200	1,650,000
3300005671	PASSAIC	NJ		01/22/2025	8.595		26,952	661,500
3300005699	ELIZABETH	NJ		02/19/2025	8.625		50,740	796,250
3410000773	NEW HAVEN	CT		03/28/2025	8.736		128,848	1,700,000
3410000708	DANDRIDGE	TN		02/24/2025	8.590		10,979	1,290,000
7200763	JERSEY CITY	NJ		04/17/2025	7.062		7,843,364	571,442,553
7410036	LONDON	GBR		05/01/2025	8.609		5,111,662	764,600,000
7200759	FLUSHING	NY		04/07/2025	7.172		16,150,923	1,029,870,000
7200771	MADISON	WI		04/29/2025	7.811		10,095,664	397,522,923
7200766	WEST PALMS BEACH	FL		04/29/2025	7.812		1,073,673	317,859,699
7200785	HAUPPAUGE	NY		06/25/2025	6.921		703,818	79,357,143
7200761	DALLAS	TX		04/03/2025	7.561		845,929	112,746,546
7200778	HERNDON	VA		06/06/2025	7.312		3,799,990	687,390,122
7200755	FORT LAUDERDALE	FL		05/22/2025	8.462		2,221,363	297,135,095
7200779	NEW YORK	NY		05/15/2025	7.561		7,003,020	539,945,951
325016973	PORTLAND	OR		04/23/2025	9.338		335,709	6,250,000
3700006054	NEWARK	NJ		06/03/2025	8.380		245,700	7,675,000
3700006068	EAST ORANGE	NJ		06/30/2025	8.115		240,172	7,880,000
3500115618	LOS ANGELES	CA		04/21/2025	7.730		54,464	7,700,000
3.62501E+11	LITTLE ROCK	AR		05/27/2025	8.260		180,400	9,400,000
3410000800	HAMDEN	CT		04/17/2025	8.706		22,717	5,850,000
3500118864	LOS ANGELES	CA		04/07/2025	8.130		101,778	4,800,000
3500118160	LOS ANGELES	CA		04/21/2025	8.418		18,488	2,825,000
3.62509E+11	SUMTER	SC		06/12/2025	8.540		226,000	4,400,000
3700005874	BROOKLYN	NY		04/11/2025	8.025		224,567	2,650,000
3410000687	NEW HAVEN	CT		04/11/2025	8.706		48,485	2,950,000
3410000794	TAMPA	FL		04/11/2025	8.906		182,839	3,840,000
325012248	LAS VEGAS	NV		05/28/2025	8.865		592,163	12,300,000
3500120163	FORT LAUDERDALE	FL		04/07/2025	8.130		34,800	1,610,000
3700005991	PASSAIC	NJ		06/03/2025	8.380		97,397	1,630,000
3410000801	NEW HAVEN	CT		04/17/2025	8.506		109,426	1,300,000
3410000788	BELLEVILLE	IL		04/11/2025	8.706		37,526	1,000,000
3410000826	PHILADELPHIA	PA		06/06/2025	8.654		347,590	4,500,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3700005834	BRONX	NY		06/30/2025	8.465		1,599,923	13,200,000
3410000809	ROYAL OAK	MI		04/11/2025	8.646		209,377	5,900,000
7200776	ABILENE	TX		05/20/2025	6.562		164,629,672	3,903,900,000
7200780	ABILENE	TX		05/20/2025	6.561		78,228,181	3,819,075,000
7200781	ABILENE	TX		05/20/2025	6.561		34,337,022	3,902,925,000
7200538	LONDON	GBR		07/03/2025	8.218	168,957,954		881,644,444
7200777	WICHITA	KS		07/10/2025	8.968	23,444,597	2,035,583	162,138,889
7200786	MIAMI	FL		07/17/2025	8.567	56,283,205	2,470,251	150,300,000
7200789	RESTON	VA		07/16/2025	7.443	48,764,376	450,609	111,302,674
7200790	SAN MATEO	CA		08/01/2025	7.273	32,496,703		98,535,785
7200791	WILMINGTON	DE		08/08/2025	7.467	37,457,143		110,987,143
7200792	LAKEVILLE	MN		08/20/2025	6.647	173,250,000		459,307,692
7200794	HOUSTON	TX		07/30/2025	5.750	41,000,000		60,400,000
7200795	NEW YORK	NY		09/15/2025	5.580	46,777,500		67,500,000
7200797	CHARLOTTE	NC		09/05/2025	8.468	66,939		376,537,452
7200798	CARMEL	IN		08/27/2025	5.800	71,000,000		109,000,000
7200800	NEW YORK	NY		08/14/2025	7.862	254,531,970		1,174,867,644
7200807	MENIFEE	CA		09/30/2025	7.967	16,019,685		217,390,260
7410040	MILTON KEYNES	GBR		07/25/2025	6.717	23,087,351		27,887,251
7410042	MILTON KEYNES	GBR		09/19/2025	7.850	1,439,552		1,950,000
7410043	MUNICH	DE		07/18/2025	5.580	1		227,580,000
7410052	SLOUGH	GBR		08/28/2025	6.300	105,437,198		367,840,000
7410053	BEDFORD	GBR		09/18/2025	6.670	2,887,878		3,000,000
325018296	TACOMA	WA		09/05/2025	9.370	1,069,920		6,400,000
325038925	CUYAHOGA FALLS	OH		07/07/2025	9.160	7,914,500	26,058	12,820,000
325040483	CORPUS CHRISTI	TX		09/05/2025	8.945	4,357,000		8,600,000
325041365	HOUSTON	TX		09/05/2025	9.370	1,091,657	179,515	14,900,000
2000269854	TROY	MI		08/07/2025	7.973	10,597,099		20,600,000
2000272483	ARLINGTON	TX		08/22/2025	7.223	29,061,811		58,300,000
3410000709	PHILADELPHIA	PA		07/15/2025	8.764	76,957	122,692	1,520,000
3410000785	KANSAS CITY	MO		08/29/2025	8.948	271,182	27,510	4,500,000
3410000895	CINCINATTI	OH		07/07/2025	8.364	351,804		1,100,000
3410000915	LONG BRANCH	NJ		07/15/2025	8.264	1,998,540	412,710	4,700,000
3410000918	IRVINGTON	NJ		07/07/2025	8.564	4,949,076		9,960,000
3410000926	NESQUEHONING	PA		07/15/2025	8.464	228,673		725,000
3410000927	DAYTON	OH		07/15/2025	8.864	51,946		500,000
3410000945	HACKENSACK	NJ		08/01/2025	8.760	300,499		4,500,000
3410000946	JERSEY CITY	NJ		08/29/2025	8.548	850,193		2,300,000
3410000982	CORDOVA	TN		09/26/2025	8.586	701,672		6,754,000
3410000990	TRENTON	NJ		09/05/2025	8.286	137,541	318,106	7,050,000
3410000996	DAYTON	OH		09/19/2025	8.486	366,463		1,275,000
3510123890	MACON	GA		08/27/2025	8.935	945,000		1,800,000
3510124968	LOS ANGELES	CA		08/14/2025	7.588	868,000		1,600,000
3510125568	LOS ANGELES	CA		07/15/2025	8.095	584,500		2,275,000
3510126220	LOS ANGELES	CA		07/15/2025	8.033	845,600		1,510,000
3510126444	INDEPENDENCE	MO		08/27/2025	8.370	224,000		1,125,000
3510126670	GALVESTON	TX		08/27/2025	8.495	483,383	15,943	1,030,000
3510126703	CHARLOTTE	NC		08/14/2025	7.713	756,000		1,510,000
3510126720	LYNWOOD	CA		08/27/2025	8.620	831,696		3,225,000
3510127085	DAYTONA BEACH	FL		09/16/2025	9.250	539,000		1,100,000
3510127280	HUNTINGTON PARK	CA		08/14/2025	8.675	1,176,000	110,677	4,300,000
3510127285	FORT LAUDERDALE	FL		09/08/2025	7.445	575,750		1,180,000
3510127554	COMPTON	CA		08/14/2025	8.675	1,246,074		4,375,000
3510128083	CORAL GABLES	FL		08/27/2025	8.370	2,705,500		6,350,000
3510128162	LOS ANGELES	CA		08/27/2025	8.645	990,728		4,600,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3510128171	LOS ANGELES	CA		08/27/2025	8.620	712,506		2,950,000
3510129099	LOS ANGELES	CA		09/29/2025	8.125	756,000		2,825,000
3700005894	BROOKLYN	NY		07/11/2025	8.078	369,206	207,458	3,150,000
3700006095	ORANGE	NJ		07/30/2025	8.265	1,291,711	97,226	3,500,000
3700006098	MIDDLETOWN	NY		07/30/2025	8.265	56,241	78,089	1,300,000
3700006120	NEWARK	NJ		09/02/2025	8.295	501,886	37,776	1,275,000
3700006137	NEWARK	NJ		08/14/2025	8.485	1,493,651		3,950,000
3700006174	NEWARK	NJ		09/02/2025	8.020	2,707,669	203,803	7,890,000
3.6251E+11	CAMDEN	NJ		07/01/2025	8.445	4,875,000		7,050,000
3.6251E+11	WASHINGTON	DC		07/01/2025	7.620	10,420,625		12,700,000
3.6252E+11	CLEVELAND	OH		09/05/2025	8.475	394,000		1,050,000
5.00005E+11	MADE	NLD		07/31/2025	5.900	60,537		500,000
5.00006E+11	ETTEN-LEUR	NLD		07/31/2025	5.800	1,119,360		1,960,000
5.00006E+11	HAARLEM	NLD		07/31/2025	5.600	237,579		585,000
5.00006E+11	KRIMPEN AAN DE LEK	NLD		08/29/2025	5.680	584,051		4,070,000
5.00006E+11	WEERT	NLD		09/30/2025	5.600	140,711		390,000
5.00006E+11	STEENWIJK	NLD		07/31/2025	5.850	822,387		1,325,000
5.00006E+11	GORINCHEM	NLD		07/31/2025	5.950	22,844		401,000
5.00006E+11	GORINCHEM	NLD		07/31/2025	5.950	251,285		401,000
5.00006E+11	S-HERTOGENBOSCH	NLD		08/29/2025	5.650	467,241		1,490,000
5.00006E+11	VUGHT	NLD		07/31/2025	5.800	277,556		560,000
5.00006E+11	AMSTERDAM	NLD		07/31/2025	5.900	179,897		350,000
5.00006E+11	ZWIJNDRECHT	NLD		09/30/2025	5.850	161,232		250,000
5.00006E+11	ZWIJNDRECHT	NLD		09/30/2025	5.850	14,657		250,000
5.00006E+11	DRACHTEN	NLD		07/31/2025	5.700	285,551		720,000
5.00006E+11	DEN HAAG	NLD		07/31/2025	5.650	270,131		430,000
5.00006E+11	DEN HAAG	NLD		07/31/2025	5.650	21,131		430,000
5.00007E+11	VELDHOVEN	NLD		07/31/2025	5.800	345,517		550,000
5.00007E+11	VELDHOVEN	NLD		07/31/2025	5.800	31,411		550,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.700	226,156		360,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.700	18,561		360,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.650	439,749		700,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.650	39,977		700,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.650	379,212		614,941
5.00007E+11	GRONINGEN	NLD		07/31/2025	5.980	282,696		480,000
5.00007E+11	GRONINGEN	NLD		07/31/2025	5.980	25,700		480,000
5.00007E+11	BILTHOVEN	NLD		09/30/2025	5.750	609,749		1,025,000
5.00007E+11	ENSCHEDE	NLD		08/29/2025	5.750	259,319		2,360,000
5.00007E+11	ENSCHEDE	NLD		08/29/2025	5.750	1,296,593		2,360,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.800	131,925		210,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.800	11,993		210,000
5.00007E+11	DEVENTER	NLD		08/29/2025	5.800	665,818		1,225,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.650	373,786		595,000
5.00007E+11	AMSTERDAM	NLD		07/31/2025	5.650	25,985		595,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.600	201,028		320,000
5.00007E+11	EMMEN	NLD		07/31/2025	5.700	223,872		400,000
5.00007E+11	DRACHTEN	NLD		08/29/2025	5.650	391,314		745,000
5.00007E+11	DE KOOG-TEXEL	NLD		09/30/2025	5.600	117,259		520,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	364,363		580,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	33,124		580,000
5.00007E+11	LOCHEM	NLD		07/31/2025	5.850	219,874		365,000
5.00007E+11	LOCHEM	NLD		07/31/2025	5.850	19,989		365,000
5.00007E+11	VORDEN	NLD		07/31/2025	5.750	616,790		1,020,000
5.00007E+11	RIDDERKERK	NLD		07/31/2025	5.900	122,501		195,000
5.00007E+11	ROOSENDAAL	NLD		07/31/2025	5.700	656,482		1,045,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
5.00007E+11	AMSTERDAM	NLD		08/29/2025	5.750	584,635		910,000
5.00007E+11	AMSTERDAM	NLD		08/29/2025	5.750	53,149		910,000
5.00007E+11	UITHOORN	NLD		08/29/2025	5.750	154,189		240,000
5.00007E+11	UITHOORN	NLD		08/29/2025	5.750	14,017		240,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	150,771		240,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	13,706		240,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	109,652		175,000
5.00007E+11	S-GRAVENHAGE	NLD		07/31/2025	5.700	10,280		175,000
5.00007E+11	EINDHOVEN	NLD		08/29/2025	5.600	173,463		270,000
5.00007E+11	MAASTRICHT	NLD		08/29/2025	5.400	239,461		4,290,000
5.00007E+11	MAASTRICHT	NLD		08/29/2025	5.400	2,394,608		4,290,000
5.00007E+11	ZAANDAM	NLD		08/29/2025	5.700	30,955		265,000
5.00007E+11	ZAANDAM	NLD		08/29/2025	5.700	139,296		265,000
5.00007E+11	S-GRAVENHAGE	NLD		09/30/2025	5.650	281,423		400,000
5.00007E+11	UTRECHT	NLD		09/30/2025	5.700	709,419		1,100,000
5.00007E+11	UTRECHT	NLD		09/30/2025	5.700	1,273,730		1,975,000
5.00007E+11	AMSTERDAM	NLD		09/30/2025	5.550	1,758,891		2,725,000
5.00007E+11	AMSTERDAM	NLD		09/30/2025	5.550	64,493		2,725,000
5.00007E+11	HOORN	NLD		09/30/2025	5.500	500,111		790,000
5.00007E+11	DELFT	NLD		08/29/2025	5.650	2,569,823		4,075,000
5.00007E+11	DELFT	NLD		08/29/2025	5.650	467,241		4,075,000
5.00007E+11	AMSTELVEEN	NLD		09/30/2025	5.730	180,580		280,000
5.00007E+11	HAARLEM	NLD		09/30/2025	5.650	677,173		1,050,000
5.00007E+11	HAARLEM	NLD		09/30/2025	5.650	61,561		1,050,000
5.00007E+11	RHEDEN	NLD		09/30/2025	5.550	266,765		455,000
5.00007E+11	RHEDEN	NLD		09/30/2025	5.550	26,677		455,000
5.00007E+11	AMSTERDAM	NLD		09/30/2025	6.100	550,181		974,000
5.00007E+11	TERNEUZEN	NLD		09/30/2025	5.600	513,596		2,920,000
5.00007E+11	TERNEUZEN	NLD		09/30/2025	5.600	1,711,987		2,920,000
5.00007E+11	S-HERTOGENBOSCH	NLD		09/30/2025	6.600	1,765,927		2,510,000
7410054	LONDON	GBR		06/23/2025	5.689	6,342,100		222,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						1,240,465,063	613,931,741	40,956,378,464
7200619	STATEN ISLAND	NY		05/05/2023	8.561		93,733	104,460,000
7200753	NEW YORK	NY		02/28/2025	7.061		1,414,085	174,173,913
7200783	MIAMI BEACH	FL		05/22/2025	8.312		726,266	624,493,041
7200787	MIAMI	FL		07/17/2025	8.567	16,217,195	711,750	167,000,000
7200801	NEW YORK	NY		08/14/2025	7.862	30,238,523		1,174,851,486
7410055	LONDON	GBR		08/15/2025	10.000	171,700	352,903	205,000,000
0699999. Mortgages in good standing - Mezzanine Loans						46,627,418	3,298,737	2,449,978,440
0899999. Total Mortgages in good standing						6,759,847,148	788,413,892	55,945,752,701
7200394	LOS ANGELES	CA		09/15/2020	6.000		466,757	3
2390901	LOS ANGELES	CA		12/20/2019	7.142		137,064	6
1399999. Restructured mortgages - Commercial mortgages-all other							603,821	9
1699999. Total - Restructured Mortgages							603,821	9
324080261	ATLANTA	GA		10/18/2024	8.892		194,194	6,900,000
3410000497	JERSEY CITY	NJ		09/24/2024	9.316		14,901	2,083,000
3340099125	WEST HEMPSTEAD	NY		04/10/2025	8.677		1,176	715,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							210,271	9,698,000
7200782	MIAMI BEACH	FL		05/22/2025	8.312		1,699,733	624,481,982
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							1,699,733	624,481,982
2499999. Total - Mortgages with overdue interest over 90 days							1,910,004	634,179,982
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						6,759,847,148	790,927,716	56,579,932,691

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200380	SANTA CLARA	CA		02/14/2020	07/29/2025	185,000,000							185,000,000	185,000,000			
7200340	NEW YORK	NY		08/26/2019	07/28/2025	150,238,636							150,238,636	150,238,636			
7200597	GAINESVILLE	VA		05/25/2023	09/26/2025	117,789,293		468,484			468,484		118,257,777	118,257,777			
7200300	BEVERLY HILLS	CA		01/02/2019	07/29/2025	105,050,000							105,050,000	105,050,000			
7200457	RICHMOND	VA		06/18/2021	08/19/2025	95,497,272							95,497,272	95,497,272			
7200435	LONDON	GBR		02/26/2021	08/15/2025	99,666,670		142,580			142,580		99,809,249	96,721,974	(3,087,276)		(3,087,276)
7200467	BRISTOL	GBR		09/16/2021	07/31/2025	73,620,992		324,147			324,147		73,945,139	74,920,797	975,659		975,659
7500000028	NEW YORK	NY		08/09/2023	09/30/2025	79,622,355		377,645			377,645		80,000,000	80,000,000			
7200520	LONDON	GBR		04/19/2022	09/19/2025	48,706,824							48,706,824	50,319,453	1,612,629		1,612,629
7200658	MIAMI	FL		01/22/2024	08/11/2025	41,810,716		189,284			189,284		42,000,000	42,000,000			
7200341	NEW YORK	NY		08/26/2019	07/28/2025	34,257,575							34,257,575	34,257,575			
7200301	BEVERLY HILLS	CA		01/02/2019	07/29/2025	29,167,667							29,167,667	29,167,667			
7000031	SACRAMENTO	CA		07/25/2018	08/01/2025	19,103,423							19,103,423	19,103,423			
7000030	EL SEGUNDO	CA		08/10/2018	08/27/2025	15,174,797							15,174,797	15,174,797			
730101726	LOS ANGELES	CA		12/27/2023	07/25/2025	14,624,083		405,790			405,790		15,029,874	15,029,874			
730100740	LOS ANGELES	CA		12/27/2023	08/05/2025	13,287,826		1,108,841			1,108,841		14,396,667	14,396,667			
403048709	KATY	TX		06/28/2024	08/22/2025	11,797,984		(200,043)			(200,043)		11,597,942	11,597,942			
7000029	LOS ANGELES	CA		09/07/2018	09/02/2025	10,500,000							10,500,000	10,500,000			
4020258468	COLUMBUS	OH		03/12/2021	08/19/2025	7,286,462		(637)			(637)		7,285,825	7,285,825			
100156823	LA JOLLA	CA		06/27/2024	09/09/2025	5,040,235		(73,123)			(73,123)		4,967,112	4,967,112			
19310	DURHAM	NC		08/14/2013	09/15/2025	4,523,920		(247)			(247)		4,523,673	4,523,673			
730103349	ANAHEIM	CA		12/27/2023	08/21/2025	4,382,533		203,584			203,584		4,586,117	4,586,117			
730302329	LOS ANGELES	CA		12/27/2023	07/09/2025	4,116,838		148,617			148,617		4,265,455	4,265,455			
100078014	AVALON	NJ		01/12/2022	07/09/2025	3,980,583		(204,206)			(204,206)		3,776,377	3,776,377			
323070740	WOODINVILLE	WA		11/28/2023	07/29/2025	2,920,249							2,920,249	2,920,249			
100178466	KENTFIELD	CA		11/21/2024	09/17/2025	3,537,288		(71,982)			(71,982)		3,465,306	3,465,306			
3310046855	TACOMA	WA		07/27/2023	08/26/2025	3,621,321							3,621,321	3,621,321			
100107823	WOODSIDE	CA		05/19/2023	09/09/2025	3,536,815		(16,815)			(16,815)		3,520,000	3,520,000			
100100640	GLENDALE	CA		03/28/2023	08/09/2025	3,467,865		(47,865)			(47,865)		3,420,000	3,420,000			
100143769	LOS ANGELES	CA		02/27/2024	09/09/2025	3,307,361		(86,323)			(86,323)		3,221,038	3,221,038			
100088190	LOS ANGELES	CA		10/13/2022	09/09/2025	3,079,404		(64,239)			(64,239)		3,015,166	3,015,166			
323100379	WOODINVILLE	WA		12/12/2023	07/29/2025	4,226,603							4,226,603	4,226,603			
100146663	BEVERLY HILLS	CA		03/20/2024	08/05/2025	3,082,083		(82,083)			(82,083)		3,000,000	3,000,000			
100168728	MALIBU	CA		09/26/2024	08/11/2025	3,060,944		(126,752)			(126,752)		2,934,192	2,934,192			
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024	07/09/2025	981,886		(18,860)			(18,860)		963,025	963,025			
100134550	LOS ANGELES	CA		10/30/2023	08/09/2025	3,034,290		(68,464)			(68,464)		2,965,826	2,965,826			
100179345	CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024	07/09/2025	3,033,651		(43,596)			(43,596)		2,990,054	2,990,054			
100159542	NEWPORT BEACH	CA		07/15/2024	08/05/2025	3,024,447		(51,433)			(51,433)		2,973,014	2,973,014			
100165614	MALIBU	CA		10/04/2024	08/09/2025	3,005,775		(115,398)			(115,398)		2,890,376	2,890,376			
100148163	STUDIO CITY	CA		05/15/2024	07/09/2025	3,003,857		(67,358)			(67,358)		2,936,499	2,936,499			
3500107575	KOLOA	HI		10/16/2024	07/28/2025	3,017,456							3,017,456	3,017,456			
100138398	MENLO PARK	CA		12/18/2023	08/09/2025	3,001,529		(35,435)			(35,435)		2,966,094	2,966,094			
100133879	ENCINO	CA		10/24/2023	09/09/2025	2,905,562		(38,469)			(38,469)		2,867,093	2,867,093			
18813	HAUPPAUGE	NY		11/12/2008	07/30/2025	2,741,615							2,741,615	2,741,615			
100144515	NEWPORT BEACH	CA		04/26/2024	08/09/2025	2,837,595		(73,777)			(73,777)		2,763,818	2,763,818			
323100677	WOODINVILLE	WA		11/28/2023	07/29/2025	2,913,660							2,913,660	2,913,660			
100118195	SHERMAN OAKS	CA		07/21/2023	08/09/2025	2,794,166		(61,904)			(61,904)		2,732,262	2,732,262			
323110651	WOODINVILLE	WA		12/12/2023	07/29/2025	4,395,722							4,395,722	4,395,722			
100173045	OCEANSIDE	CA		10/25/2024	09/17/2025	2,794,868		(96,368)			(96,368)		2,698,500	2,698,500			
100156028	LOS ANGELES	CA		06/18/2024	07/05/2025	2,695,236		(120,506)			(120,506)		2,574,730	2,574,730			
100148672	EAST HAMPTON	NY		04/16/2024	09/09/2025	2,672,610		(37,373)			(37,373)		2,635,237	2,635,237			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023	07/09/2025	2,653,842		(63,326)			(63,326)		2,590,516	2,590,516			
100173441	HIDDEN HILLS	CA		10/29/2024	09/05/2025	2,630,877		(130,877)			(130,877)		2,500,000	2,500,000			
100140222	AUSTIN	TX		01/11/2024	08/11/2025	2,615,721		(79,822)			(79,822)		2,535,899	2,535,899			
100157662	SANTA BARBARA	CA		06/28/2024	08/05/2025	2,597,857		(107,576)			(107,576)		2,490,281	2,490,281			
100090339	CARBONDALE	CO		12/22/2022	08/09/2025	2,598,615		33,885			33,885		2,632,500	2,632,500			
323110719	WOODINVILLE	WA		12/12/2023	07/29/2025	3,984,396							3,984,396	3,984,396			
100170006	WINTER PARK	CO		11/08/2024	07/09/2025	2,576,593		(76,593)			(76,593)		2,500,000	2,500,000			
100171280	LOS ANGELES	CA		10/16/2024	07/05/2025	2,442,906		(107,833)			(107,833)		2,335,074	2,335,074			
3500112067	TARZANA	CA		12/20/2024	09/26/2025	2,457,750							2,457,750	2,457,750			
100144491	SOUTHLAKE	TX		04/26/2024	09/09/2025	2,431,230		(80,627)			(80,627)		2,350,603	2,350,603			
362419931101	SANTA MONICA	CA		08/14/2024	09/26/2025	2,441,353							2,441,353	2,441,353			
100179355	MANHATTAN BEACH	CA		12/27/2024	08/09/2025	2,328,193		(51,193)			(51,193)		2,277,000	2,277,000			
100184993	CALABASAS	CA		12/19/2024	08/24/2025	2,360,650		(42,250)			(42,250)		2,318,400	2,318,400			
3340072564	HOUSTON	TX		04/05/2024	08/26/2025	2,681,078							2,681,078	2,681,078			
3320043210	HEWITT	NJ		01/10/2023	08/26/2025	2,322,809							2,322,809	2,322,809			
100088339	MIAMI BEACH	FL		01/06/2023	09/09/2025	2,310,634		(23,836)			(23,836)		2,286,797	2,286,797			
100180143	LOS ANGELES	CA		11/25/2024	09/17/2025	2,308,976		(70,226)			(70,226)		2,238,750	2,238,750			
100157627	LAKE FOREST	CA		06/28/2024	09/05/2025	2,284,214		(43,024)			(43,024)		2,241,190	2,241,190			
100127678	EDWARDS	CO		09/08/2023	07/09/2025	2,253,988		(80,535)			(80,535)		2,173,453	2,173,453			
100087017	LAGUNA HILLS	CA		11/04/2022	09/09/2025	2,209,166		(15,416)			(15,416)		2,193,750	2,193,750			
100156020	MALIBU	CA		06/18/2024	09/05/2025	510,305		(12,671)			(12,671)		497,634	497,634			
100108538	ALMERE	NLD		05/25/2023	08/20/2025	155,937							155,937	169,503	13,566		13,566
3500104521	WAIANAE	HI		08/12/2024	08/25/2025	2,175,000							2,175,000	2,175,000			
100165194	AMSTERDAM	NLD		08/28/2024	09/22/2025	2,312,402							2,312,402	2,455,854	143,452		143,452
100119918	NEW YORK	NY		08/10/2023	07/09/2025	2,111,856		(37,451)			(37,451)		2,074,405	2,074,405			
100108544	ALMERE	NLD		05/25/2023	08/20/2025	1,585,265							1,585,265	1,723,195	137,930		137,930
100082282	BURBANK	CA		04/14/2022	09/09/2025	2,093,140		(52,340)			(52,340)		2,040,800	2,040,800			
3500108013	MIAMI BEACH	FL		09/30/2024	07/28/2025	2,077,613							2,077,613	2,077,613			
100173073	HENDERSON	NV		10/25/2024	07/24/2025	2,052,409		(64,378)			(64,378)		1,988,031	1,988,031			
100156279	WILSON	WY		07/25/2024	08/09/2025	2,032,139		(127,723)			(127,723)		1,904,416	1,904,416			
100150131	AUSTIN	TX		06/14/2024	08/09/2025	2,006,970		(30,298)			(30,298)		1,976,671	1,976,671			
100165016	MILL VALLEY	CA		08/28/2024	08/09/2025	2,026,836		(69,875)			(69,875)		1,956,961	1,956,961			
100162086	BROOKLYN	NY		07/31/2024	07/05/2025	2,024,150		(57,841)			(57,841)		1,966,309	1,966,309			
100128897	SANTA BARBARA	CA		09/21/2023	09/05/2025	2,030,118		(30,118)			(30,118)		2,000,000	2,000,000			
100163905	LOS ANGELES	CA		09/27/2024	07/09/2025	2,027,737		(137,737)			(137,737)		1,890,000	1,890,000			
100108541	ALMERE	NLD		05/25/2023	08/20/2025	236,876							236,876	257,483	20,607		20,607
100186001	NEWPORT BEACH	CA		12/27/2024	09/11/2025	1,991,081		(12,026)			(12,026)		1,979,055	1,979,055			
100153786	SAN RAFAEL	CA		07/10/2024	08/05/2025	1,953,331		(151)			(151)		1,953,181	1,953,181			
100176834	TEMPLE CITY	CA		11/15/2024	08/05/2025	942,448		(24,552)			(24,552)		917,896	917,896			
100159008	BEVERLY HILLS	CA		08/15/2024	08/09/2025	1,948,722		(109,615)			(109,615)		1,839,107	1,839,107			
100065862	MENLO PARK	CA		07/27/2021	08/09/2025	1,924,842		(45,906)			(45,906)		1,878,936	1,878,936			
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024	08/09/2025	1,898,086		(117,229)			(117,229)		1,780,857	1,780,857			
3500112361	PARKLAND	FL		11/27/2024	08/25/2025	1,903,125							1,903,125	1,903,125			
100140987	SHERMAN OAKS	CA		01/26/2024	08/09/2025	1,809,068		(7,470)			(7,470)		1,801,598	1,801,598			
324030343	PORTLAND	OR		05/23/2024	07/29/2025	175,028							175,028	175,028			
3500105172	WINTER GARDEN	FL		08/12/2024	07/28/2025	1,891,495							1,891,495	1,891,495			
100167502	SCOTTS VALLEY	CA		10/31/2024	07/09/2025	1,762,392		(9,438)			(9,438)		1,752,954	1,752,954			
100079393	SUMMERLAND KEY	FL		03/17/2022	07/09/2025	1,764,442		(39,442)			(39,442)		1,725,000	1,725,000			
100091542	BROOKLYN	NY		01/20/2023	09/09/2025	1,688,928		180,542			180,542		1,869,470	1,869,470			
324050275	WADDELL	AZ		07/25/2024	07/29/2025	1,801,065							1,801,065	1,801,065			
100088211	SOUTHLAKE	TX		10/19/2022	07/09/2025	1,750,999		(25,999)			(25,999)		1,725,000	1,725,000			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072030	LOS ANGELES	CA		11/19/2021	09/09/2025	1,717,852		(51,615)			(51,615)		1,666,237	1,666,237			
324040611	VANCOUVER	WA		07/25/2024	08/28/2025	918,400							918,400	918,400			
100171245	CARLSBAD	CA		10/16/2024	07/05/2025	1,708,385		(71,839)			(71,839)		1,636,547	1,636,547			
100088159	OAK POINT	TX		10/25/2022	09/22/2025	1,705,113		54,887			54,887		1,760,000	1,760,000			
100091967	TARZANA	CA		02/07/2023	08/09/2025	1,679,383		(31,820)			(31,820)		1,647,563	1,647,563			
730301992	SANTA MONICA	CA		12/27/2023	08/07/2025	1,669,967		144,920			144,920		1,814,887	1,814,887			
100162308	LOS ANGELES	CA		08/05/2024	07/09/2025	1,665,242		(36,583)			(36,583)		1,628,660	1,628,660			
100175109	HOUSTON	TX		11/05/2024	07/05/2025	1,641,258		(42,206)			(42,206)		1,599,052	1,599,052			
100142401	ISLE OF PALMS	SC		02/02/2024	08/09/2025	1,625,900		(22,393)			(22,393)		1,603,507	1,603,507			
100135896	RANCHO CUCAMONGA	CA		11/13/2023	09/09/2025	1,613,090		(31,434)			(31,434)		1,581,656	1,581,656			
100172617	WOODLAND HILLS	CA		10/24/2024	08/09/2025	1,555,737		(29,007)			(29,007)		1,526,730	1,526,730			
3340067552	CHARLOTTE	NC		02/29/2024	08/26/2025	2,416,392							2,416,392	2,416,392			
100170462	SAINT GEORGE	UT		10/09/2024	07/05/2025	1,555,355		(58,285)			(58,285)		1,497,070	1,497,070			
323110803	WOODINVILLE	WA		12/20/2023	07/29/2025	2,711,403							2,711,403	2,711,403			
4020448113	LOUISVILLE	KY		03/27/2023	07/17/2025	1,542,245		(27,245)			(27,245)		1,515,000	1,515,000			
100109143	NEWPORT BEACH	CA		06/09/2023	07/09/2025	1,529,373		(29,373)			(29,373)		1,500,000	1,500,000			
100130313	VAN NUYS	CA		09/28/2023	09/11/2025	1,517,355		(1,812)			(1,812)		1,515,543	1,515,543			
100088823	LAYTON	UT		11/15/2022	07/22/2025	1,510,420		29,455			29,455		1,539,875	1,539,875			
100156007	SANTA BARBARA	CA		06/18/2024	09/05/2025	1,500,675		(72,120)			(72,120)		1,428,555	1,428,555			
100156715	SAN DIEGO	CA		06/26/2024	07/05/2025	1,499,679		(9,064)			(9,064)		1,490,615	1,490,615			
100134724	LOS ANGELES	CA		10/30/2023	07/06/2025	1,503,130		(23,946)			(23,946)		1,479,184	1,479,184			
100103753	MIAMI	FL		05/08/2023	08/09/2025	1,488,989		(43,251)			(43,251)		1,445,737	1,445,737			
100174021	SAN ANSELMO	CA		10/31/2024	07/05/2025	1,487,853		(4,419)			(4,419)		1,483,434	1,483,434			
100167048	LAKE OSWEGO	OR		09/13/2024	09/05/2025	1,481,577		(50,733)			(50,733)		1,430,843	1,430,843			
100148168	SAN DIEGO	CA		05/15/2024	08/09/2025	1,477,916		5,920			5,920		1,483,836	1,483,836			
3340074244	SKANEATELES	NY		07/19/2024	07/24/2025	1,857,200							1,857,200	1,857,200			
100120330	BOCA RATON	FL		08/18/2023	09/05/2025	1,476,790		(37,590)			(37,590)		1,439,200	1,439,200			
100174122	SAN RAMON	CA		10/31/2024	09/05/2025	1,469,157		(48,927)			(48,927)		1,420,230	1,420,230			
100168696	TAMPA	FL		09/25/2024	07/24/2025	1,463,516		(70,297)			(70,297)		1,393,219	1,393,219			
100179334	GREENVILLE	SC		12/27/2024	09/01/2025	1,387,088		(40,545)			(40,545)		1,346,542	1,346,542			
100120655	FORT LAUDERDALE	FL		08/24/2023	07/09/2025	180,591		(1,779)			(1,779)		178,811	178,811			
100180710	ANAHEIM	CA		11/26/2024	08/24/2025	1,447,266		(15,472)			(15,472)		1,431,794	1,431,794			
324040770	VANCOUVER	WA		07/25/2024	08/28/2025	2,458,400							2,458,400	2,458,400			
100175771	WAIKOLOA	HI		11/12/2024	07/09/2025	1,434,789		(42,366)			(42,366)		1,392,423	1,392,423			
100157664	MIAMI	FL		06/28/2024	09/05/2025	1,433,754		(78,420)			(78,420)		1,355,335	1,355,335			
100141455	LOS ANGELES	CA		01/30/2024	07/05/2025	1,422,440		(35,719)			(35,719)		1,386,721	1,386,721			
3340079103	SEDONA	AZ		08/19/2024	08/26/2025	1,429,798							1,429,798	1,429,798			
323080128	BOISE	ID		11/28/2023	07/29/2025	1,599,821							1,599,821	1,599,821			
730101464	LYNWOOD	CA		12/27/2023	09/12/2025	1,398,427		114,678			114,678		1,513,105	1,513,105			
3340069052	COSTA MESA	CA		02/26/2024	08/26/2025	1,498,681							1,498,681	1,498,681			
100152001	THE HILLS	TX		06/14/2024	07/09/2025	1,401,390		(21,390)			(21,390)		1,380,000	1,380,000			
100156154	ANAHEIM	CA		07/25/2024	09/09/2025	1,104,643		(18,196)			(18,196)		1,086,446	1,086,446			
100151997	SNOQUALMIE	WA		06/14/2024	07/09/2025	1,389,985		505			505		1,390,490	1,390,490			
100083802	PALM BEACH GARDENS	FL		07/12/2022	08/22/2025	1,388,575		36,871			36,871		1,425,446	1,425,446			
100102836	WOODLAND HILLS	CA		06/22/2023	09/10/2025	1,376,653		(28,526)			(28,526)		1,348,127	1,348,127			
100118673	CHATSWORTH	CA		07/25/2023	09/09/2025	1,373,571		(49,406)			(49,406)		1,324,165	1,324,165			
100120495	SANTA BARBARA	CA		08/18/2023	08/05/2025	1,377,402		(77,402)			(77,402)		1,300,000	1,300,000			
3340069451	BRIDGEPORT	CT		02/29/2024	09/25/2025	1,407,938							1,407,938	1,407,938			
100141338	SAN BRUNO	CA		01/30/2024	08/06/2025	1,353,079		(16,209)			(16,209)		1,336,869	1,336,869			
100152021	WOODLAND HILLS	CA		05/14/2024	07/09/2025	1,347,124		(38,427)			(38,427)		1,308,697	1,308,697			
100173680	AMSTERDAM	NLD		10/29/2024	08/20/2025	1,405,694							1,405,694	1,515,086	109,392		109,392

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145528	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	1,396,397		(76,141)			(76,141)		1,320,256	1,394,709	74,453		74,453
3340069450	BRIDGEPORT	CT		02/29/2024	09/25/2025	1,397,167							1,397,167	1,397,167			
100109150	PONTE VEDRA	FL		07/21/2023	08/09/2025	1,334,393		(44,631)			(44,631)		1,289,762	1,289,762			
100166467	LONG BEACH	CA		10/31/2024	08/09/2025	1,333,852		(64,204)			(64,204)		1,269,648	1,269,648			
100168648	SEDONA	AZ		09/25/2024	07/24/2025	1,315,972		(18,008)			(18,008)		1,297,964	1,297,964			
100114944	PASADENA	CA		07/13/2023	07/09/2025	1,327,237		(20,778)			(20,778)		1,306,459	1,306,459			
100175568	DANVILLE	CA		11/12/2024	08/17/2025	1,323,815		(20,470)			(20,470)		1,303,345	1,303,345			
100160831	MORGAN HILL	CA		07/24/2024	08/05/2025	1,323,397		1,630			1,630		1,325,026	1,325,026			
100141704	SAN DIEGO	CA		01/30/2024	07/09/2025	1,299,661		(15,341)			(15,341)		1,284,320	1,284,320			
100139053	NEW YORK	NY		12/28/2023	09/09/2025	1,299,662		(24,084)			(24,084)		1,275,578	1,275,578			
100119928	HUNTINGTON BEACH	CA		08/10/2023	08/09/2025	1,296,243		(10,415)			(10,415)		1,285,828	1,285,828			
100144980	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	1,360,025		(81,115)			(81,115)		1,278,910	1,347,811	68,901		68,901
100149205	LOS ANGELES	CA		04/22/2024	07/05/2025	1,289,122		(60,818)			(60,818)		1,228,304	1,228,304			
100082233	SAYULITA NAYARIT	MEX		04/14/2022	07/15/2025	1,278,665							1,278,665	1,278,665			
100133871	CYPRESS	TX		10/24/2023	09/09/2025	1,285,626		(16,675)			(16,675)		1,268,952	1,268,952			
100143976	ROBBINSVILLE	NJ		02/29/2024	09/05/2025	1,275,828		(10,022)			(10,022)		1,265,806	1,265,806			
100141220	PASADENA AREA	CA		01/30/2024	09/06/2025	1,236,828		(13,917)			(13,917)		1,222,911	1,222,911			
100164029	SANTA MONICA	CA		08/21/2024	07/05/2025	1,247,325		(27,325)			(27,325)		1,220,000	1,220,000			
100165795	SIERRA MADRE	CA		08/29/2024	07/05/2025	1,240,682		(54,691)			(54,691)		1,185,990	1,185,990			
100185147	AVILA BEACH	CA		12/20/2024	08/24/2025	1,239,023		(58,556)			(58,556)		1,180,468	1,180,468			
100174166	GULF SHORES	AL		10/31/2024	07/31/2025	1,241,361							1,241,361	1,241,558		197	197
100158533	GLENDALE	CA		07/10/2024	08/05/2025	1,234,849		(67,739)			(67,739)		1,167,110	1,167,110			
100115478	ARCADIA	CA		07/17/2023	09/09/2025	1,231,228		(14,281)			(14,281)		1,216,947	1,216,947			
100176877	WELLINGTON	FL		11/15/2024	07/05/2025	1,231,184		(46,210)			(46,210)		1,184,975	1,184,975			
100146712	LOS ANGELES	CA		03/20/2024	08/05/2025	1,235,134		(27,634)			(27,634)		1,207,500	1,207,500			
100181665	TUSTIN	CA		12/11/2024	08/05/2025	1,227,309		(33,820)			(33,820)		1,193,489	1,193,489			
100181701	HENDERSON	NV		12/11/2024	08/09/2025	1,222,637		(30,191)			(30,191)		1,192,446	1,192,446			
3500108796	SAN DIEGO	CA		10/16/2024	08/25/2025	1,293,400							1,293,400	1,293,400			
100174013	LIVERMORE	CA		10/31/2024	09/05/2025	1,216,174		(20,028)			(20,028)		1,196,146	1,196,146			
100157706	GLENDORA	CA		06/28/2024	09/05/2025	1,217,479		(31,011)			(31,011)		1,186,468	1,186,468			
100186190	GOLETA	CA		12/27/2024	07/24/2025	1,213,962		(34,091)			(34,091)		1,179,871	1,179,871			
100153374	PHOENIX	AZ		05/29/2024	09/09/2025	1,212,171		(30,183)			(30,183)		1,181,987	1,181,987			
100153004	FAIRFAX	VA		06/27/2024	08/09/2025	1,211,597		(25,544)			(25,544)		1,186,053	1,186,053			
100099886	PALM SPRINGS	CA		03/28/2023	09/22/2025	1,211,297		(26,353)			(26,353)		1,184,944	1,184,944			
100086700	SHERMAN OAKS	CA		09/30/2022	07/22/2025	1,207,352		(607)			(607)		1,206,746	1,206,746			
4010044975	ORCHARD LAKE	MI		03/22/2023	08/31/2025	196,547		(4,262)			(4,262)		192,285	192,285			
100159041	LAGUNA BEACH	CA		08/15/2024	08/09/2025	1,193,659		(32,283)			(32,283)		1,161,377	1,161,377			
100160508	ENCINITAS	CA		07/19/2024	09/05/2025	1,193,350		(13,164)			(13,164)		1,180,186	1,180,186			
324010798	PORTLAND	OR		03/21/2024	08/28/2025	1,197,300							1,197,300	1,197,300			
100102501	ORLANDO	FL		06/07/2023	08/09/2025	1,182,401		14,789			14,789		1,197,189	1,197,189			
100086239	DULUTH	GA		09/29/2022	09/09/2025	1,178,169		(6,809)			(6,809)		1,171,360	1,171,360			
100114634	WEBSTER	MA		06/29/2023	08/09/2025	1,167,049		(3,646)			(3,646)		1,163,403	1,163,403			
100142397	WILLIAMSBURG	MI		02/02/2024	07/09/2025	1,186,443		(30,501)			(30,501)		1,155,942	1,155,942			
100165031	MORGAN HILL	CA		08/28/2024	09/09/2025	1,176,734		(24,485)			(24,485)		1,152,249	1,152,249			
100158953	METAIRIE	LA		08/15/2024	09/09/2025	1,171,792		(15,813)			(15,813)		1,155,979	1,155,979			
100175559	WESTFORD	MA		11/12/2024	08/17/2025	1,166,581		(13,691)			(13,691)		1,152,890	1,152,890			
100157679	LAKE ARROWHEAD	CA		06/28/2024	07/05/2025	1,171,127		(46,127)			(46,127)		1,125,000	1,125,000			
100174034	SAUSALITO	CA		10/31/2024	07/05/2025	1,161,041		(19,531)			(19,531)		1,141,510	1,141,510			
100167146	BETHESDA	MD		09/13/2024	07/05/2025	1,149,401		(11,669)			(11,669)		1,137,732	1,137,732			
100163322	MIAMI	FL		08/13/2024	08/05/2025	1,153,611		(39,861)			(39,861)		1,113,750	1,113,750			
100136615	LOS ANGELES	CA		11/22/2023	08/05/2025	1,152,763		(27,763)			(27,763)		1,125,000	1,125,000			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171174	FORT MILL	SC		11/22/2024	08/09/2025	1,142,102		(27,865)			(27,865)		1,114,238	1,114,238			
100163912	AUSTIN	TX		10/04/2024	07/09/2025	1,140,822		(22,160)			(22,160)		1,118,662	1,118,662			
100074280	LOS ANGELES WOODLAND HILLS	CA		12/09/2021	08/09/2025	1,145,370		(47,593)			(47,593)		1,097,777	1,097,777			
100153013	REDONDO BEACH	CA		06/27/2024	09/09/2025	1,140,450		(72,873)			(72,873)		1,067,577	1,067,577			
100171202	MONTEREY	CA		10/16/2024	07/11/2025	1,135,301		(33,615)			(33,615)		1,101,686	1,101,686			
100180833	GRONINGEN	NLD		11/27/2024	09/22/2025	1,162,041							1,162,041	1,291,885	129,843		129,843
3340080923	LAKEWOOD	NJ		08/19/2024	07/24/2025	572,141							572,141	572,141			
100090969	DORAL	FL		01/31/2023	09/09/2025	1,200,701		(23,146)			(23,146)		1,177,555	1,177,555			
100169980	HOUSTON	TX		11/08/2024	07/09/2025	602,872		(9,251)			(9,251)		593,621	593,621			
100165186	AMSTERDAM	NLD		08/28/2024	08/20/2025	1,205,649							1,205,649	1,266,410	60,761		60,761
100173488	DEL MAR	CA		10/29/2024	07/05/2025	1,122,063		(22,063)			(22,063)		1,100,000	1,100,000			
100147481	ARROYO GRANDE	CA		04/03/2024	07/05/2025	1,109,966		(4,298)			(4,298)		1,105,669	1,105,669			
100173383	RAMONA	CA		10/29/2024	07/05/2025	40,835		(243)			(243)		40,593	40,593			
100157697	SAN JOSE	CA		06/28/2024	07/05/2025	1,103,129		(11,317)			(11,317)		1,091,811	1,091,811			
100171220	SCOTTSDALE	AZ		10/16/2024	09/11/2025	1,097,487		(51,602)			(51,602)		1,045,885	1,045,885			
100118938	DAVIE	FL		07/27/2023	07/31/2025	1,232,465		(316)			(316)		1,232,149	1,218,860	(13,289)		(13,289)
100185713	AMSTERDAM	NLD		12/20/2024	08/20/2025	417,119							417,119	466,473	49,355		49,355
100132664	MISSION VIEJO	CA		11/03/2023	08/10/2025	1,096,469		(3,608)			(3,608)		1,092,860	1,092,860			
100087372	GILROY	CA		10/25/2022	09/09/2025	1,081,782		70,733			70,733		1,152,515	1,152,515			
100168325	MILPITAS	CA		09/20/2024	07/30/2025	1,082,171		(24,973)			(24,973)		1,057,198	1,057,198			
324030912	LAFAYETTE	CA		04/24/2024	08/28/2025	1,075,753							1,075,753	1,075,753			
100174130	ORANGE	CA		10/31/2024	09/05/2025	1,069,269		(50,883)			(50,883)		1,018,385	1,018,385			
100138084	MISSION VIEJO	CA		12/13/2023	09/05/2025	1,063,623		(18,103)			(18,103)		1,045,520	1,045,520			
100171200	PACIFICA	CA		10/16/2024	07/11/2025	1,061,806		(41,552)			(41,552)		1,020,254	1,020,254			
100154180	ENCINITAS	CA		07/11/2024	07/09/2025	1,057,009		(14,639)			(14,639)		1,042,370	1,042,370			
100154067	WOODLAND HILLS	CA		06/06/2024	07/09/2025	1,056,031		(26,450)			(26,450)		1,029,581	1,029,581			
100147698	SAN JOSE	CA		04/05/2024	08/09/2025	1,056,100		(21,616)			(21,616)		1,034,483	1,034,483			
100137849	SAN JOSE	CA		12/08/2023	08/06/2025	1,051,453		(6,807)			(6,807)		1,044,647	1,044,647			
100147640	LOS ANGELES	CA		04/04/2024	08/05/2025	1,051,824		(41,970)			(41,970)		1,009,854	1,009,854			
100132535	SAN MATEO	CA		11/03/2023	07/10/2025	1,044,839		13,606			13,606		1,058,445	1,058,445			
100174114	SAN JOSE	CA		10/31/2024	09/05/2025	1,040,018		(26,018)			(26,018)		1,014,000	1,014,000			
100137469	MIAMI	FL		01/11/2024	07/09/2025	1,039,669		(24,669)			(24,669)		1,015,000	1,015,000			
100145260	UNITED KINGDOM	GBR		03/12/2024	07/01/2025												
100102476	COOPERSBURG	PA		06/07/2023	09/09/2025	1,027,803		16,018			16,018		1,043,821	1,043,821			
100156360	MIAMI	FL		07/25/2024	08/09/2025	1,024,650		(32,098)			(32,098)		992,552	992,552			
100151931	MARINA	CA		06/14/2024	07/09/2025	1,023,837		(30,752)			(30,752)		993,085	993,085			
100185613	FRANKLIN	TN		12/20/2024	07/11/2025	1,023,260		(31,993)			(31,993)		991,267	991,267			
3340076530	PALM SPRINGS	CA		06/04/2024	07/24/2025	1,025,640							1,025,640	1,025,640			
100108903	COSTA MESA	CA		05/31/2023	07/09/2025	1,013,746		(31,670)			(31,670)		982,076	982,076			
100186248	LOS ANGELES (CHATSWORT	CA		12/27/2024	08/24/2025	1,011,006		(40,338)			(40,338)		970,668	970,668			
100108545	ALMERE	NLD		05/25/2023	08/20/2025	203,431							203,431	221,128	17,698		17,698
100147486	HENDERSON	NV		04/03/2024	09/05/2025	1,009,218		(35,914)			(35,914)		973,305	973,305			
100156186	REDONDO BEACH	CA		06/20/2024	07/11/2025	1,005,747		(18,827)			(18,827)		986,920	986,920			
100174175	NORTH CHARLESTON	SC		10/31/2024	09/05/2025	1,000,991		(47,310)			(47,310)		953,680	953,680			
100115436	ANAHEIM	CA		07/17/2023	08/09/2025	1,001,304		(29,752)			(29,752)		971,552	971,552			
100102770	CASTRO VALLEY	CA		06/22/2023	07/10/2025	987,539		(27,316)			(27,316)		960,224	960,224			
3310032402	GREENSBORO	NC		03/22/2022	08/26/2025	1,015,708							1,015,708	1,015,708			
100116045	SYLMAR	CA		07/20/2023	09/05/2025	981,663		4,457			4,457		986,120	986,120			
100072020	WOODLAND HILLS	CA		11/19/2021	08/09/2025	974,434		(42,696)			(42,696)		931,738	931,738			
100118877	LEHI	UT		08/30/2023	09/09/2025	975,552		(2,060)			(2,060)		973,492	973,492			
100156122	MISSION VIEJO	CA		07/25/2024	09/09/2025	971,493		(12,055)			(12,055)		959,438	959,438			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165843	NEWTON	MA		08/29/2024	07/05/2025	970,658		(27,562)			(27,562)		943,097	943,097			
100120862	LA VERNE	CA		08/28/2023	09/09/2025	968,466		(5,225)			(5,225)		963,241	963,241			
100154084	GEORGETOWN	TX		07/11/2024	09/09/2025	963,385		(36,088)			(36,088)		927,297	927,297			
100185593	STAR	ID		12/20/2024	07/11/2025	961,897		(25,460)			(25,460)		936,437	936,437			
100091782	HOLLISTER	CA		01/30/2023	08/09/2025	958,281		(20,852)			(20,852)		937,429	937,429			
100149996	MISSOURI CITY	TX		06/07/2024	09/09/2025	954,290		(7,147)			(7,147)		947,143	947,143			
100089388	KEY WEST	FL		11/17/2022	07/09/2025	957,277		2,623			2,623		959,900	959,900			
100103728	ROCKWALL	TX		05/08/2023	09/09/2025	916,950		11,446			11,446		928,396	928,396			
100102451	DRIFTWOOD	TX		06/07/2023	09/09/2025	947,231		(16,330)			(16,330)		930,902	930,902			
100174802	KEY BISCAYNE	FL		10/31/2024	09/03/2025	944,020		(51,459)			(51,459)		892,561	892,561			
3310057964	SAN DIEGO	CA		09/15/2023	08/26/2025	394,426							394,426	394,426			
3340084673	PIEDMONT	CA		09/26/2024	07/24/2025	1,011,087							1,011,087	1,011,087			
3410000524	COLUMBIA	TN		09/10/2024	07/22/2025	230,485							230,485	230,485			
100175669	CHINO	CA		11/12/2024	09/05/2025	934,875		(24,506)			(24,506)		910,369	910,369			
100158523	SATELLITE BEACH	FL		07/10/2024	07/05/2025	935,119		(26,575)			(26,575)		908,544	908,544			
100142843	FONTANA	CA		02/09/2024	08/09/2025	921,991		(11,050)			(11,050)		910,941	910,941			
3320051072	HALESITE	NY		06/21/2023	08/26/2025	937,724							937,724	937,724			
100138071	TAMPA	FL		12/13/2023	07/05/2025	932,717		11,053			11,053		943,770	943,770			
3340077026	BROOKLYN	NY		09/18/2024	09/25/2025	1,247,400							1,247,400	1,247,400			
3340069529	MONROE	NY		06/04/2024	07/24/2025	1,463,343							1,463,343	1,463,343			
3310055916	WAINSCOTT	NY		08/31/2023	07/24/2025	950,400							950,400	950,400			
100109119	SUN VALLEY	CA		06/05/2023	07/09/2025	876,216		52,896			52,896		929,112	929,112			
100173790	SAN ANTONIO	TX		10/30/2024	07/11/2025	921,105		(26,658)			(26,658)		894,447	894,447			
100133504	HARVEY CEDARS	NJ		10/19/2023	07/09/2025	923,295		(4,280)			(4,280)		919,015	919,015			
100176912	RIVERSIDE	CA		11/15/2024	08/05/2025	918,444		(21,717)			(21,717)		896,726	896,726			
100174731	RESEDA	CA		10/31/2024	08/03/2025	916,963		(34,748)			(34,748)		882,215	882,215			
100162309	PORTLAND	OR		08/05/2024	07/09/2025	916,021		(22,725)			(22,725)		893,297	893,297			
100138204	SAN JUAN BAUTISTA	CA		12/14/2023	08/06/2025	915,398		(2,519)			(2,519)		912,879	912,879			
100168751	LEMON GROVE	CA		09/26/2024	09/30/2025	914,733		(76)			(76)		914,658	914,384		(273)	(273)
100108942	DANIA BEACH	FL		05/31/2023	09/09/2025	910,548		(26,808)			(26,808)		883,740	883,740			
100164842	MONTROSE	CA		08/26/2024	08/11/2025	911,092		(23,991)			(23,991)		887,101	887,101			
324080051	ALBANY	OR		10/31/2024	08/28/2025	1,902,500							1,902,500	1,902,500			
100118955	THOUSAND OAKS	CA		07/27/2023	08/05/2025	907,067		(28,011)			(28,011)		879,056	879,056			
100149111	MONTEBELLO	CA		04/22/2024	09/05/2025	904,939		(13,113)			(13,113)		891,826	891,826			
100186677	WAIKOLOA	HI		12/31/2024	07/09/2025	901,555		(23,455)			(23,455)		878,100	878,100			
3340085126	LOS ANGELES	CA		09/26/2024	08/26/2025	1,081,080							1,081,080	1,081,080			
100184977	CORAL GABLES	FL		12/19/2024	09/17/2025	889,484		(28,494)			(28,494)		860,990	860,990			
100172524	MORGAN HILL	CA		10/23/2024	08/17/2025	886,072		(21,162)			(21,162)		864,910	864,910			
3340076740	HAMPSTEAD	NC		06/14/2024	09/25/2025	1,044,541							1,044,541	1,044,541			
100141517	CUTLER BAY	FL		01/30/2024	09/05/2025	883,903		(12,462)			(12,462)		871,441	871,441			
3340089639	GREAT NECK	NY		11/14/2024	08/26/2025	887,040							887,040	887,040			
100120876	GARDEN GROVE	CA		08/28/2023	07/09/2025	877,339		(13,446)			(13,446)		863,894	863,894			
100137448	NORTHBROOK	IL		01/11/2024	09/09/2025	748,290		120,044			120,044		868,333	868,333			
100128711	OAKLAND PARK	FL		09/21/2023	08/09/2025	879,638		14,187			14,187		893,826	893,826			
3340069576	WYCKOFF	NJ		03/28/2024	08/26/2025	923,076							923,076	923,076			
100161930	MALIBU	CA		07/31/2024	09/05/2025	871,695		(19,961)			(19,961)		851,734	851,734			
100102649	PEORIA	AZ		06/22/2023	08/10/2025	870,084		(25,770)			(25,770)		844,314	844,314			
100165314	EL CAJON	CA		08/29/2024	08/05/2025	864,588		(36,225)			(36,225)		828,363	828,363			
100129384	LOS ANGELES	CA		09/26/2023	08/21/2025	862,524		(7,705)			(7,705)		854,819	854,819			
100115646	GARDEN GROVE	CA		07/19/2023	09/09/2025	856,246		(11,162)			(11,162)		845,084	845,084			
100139332	FLAGSTAFF	AZ		12/28/2023	09/09/2025	857,003		(11,326)			(11,326)		845,678	845,678			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156746	MONROE TOWNSHIP	NJ		06/26/2024	08/05/2025	578,854		(6,312)			(6,312)		572,542	572,542			
100132011	PORTLAND	OR		10/13/2023	07/17/2025	848,049		(150)			(150)		847,899	847,899			
100132824	REDONDO BEACH	CA		11/03/2023	08/10/2025	839,709		5,515			5,515		845,224	845,224			
100176768	HOUSTON	TX		11/15/2024	08/03/2025	845,623		(14,448)			(14,448)		831,175	831,175			
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023	07/08/2025	844,541		(24,677)			(24,677)		819,864	819,864			
100118814	VAN NUYS	CA		08/30/2023	09/09/2025	844,266		(16,254)			(16,254)		828,012	828,012			
3340073263	BETHESDA	MD		04/30/2024	08/26/2025	919,894							919,894	919,894			
100108912	SEDONA	AZ		05/31/2023	07/09/2025	842,051		(17,024)			(17,024)		825,027	825,027			
100153111	WOODLAND HILLS	CA		06/27/2024	09/09/2025	845,322		(25,322)			(25,322)		820,000	820,000			
4010058151	MARYSVILLE	CA		09/28/2023	08/11/2025	837,711		(15,285)			(15,285)		822,425	822,425			
100160359	TOLUCA LAKE	CA		09/06/2024	08/09/2025	839,103		(24,903)			(24,903)		814,200	814,200			
100129798	SYLMAR AREA LOS ANGELES	CA		09/27/2023	09/05/2025	832,177		(11,514)			(11,514)		820,663	820,663			
100091642	VALLEY VILLAGE	CA		01/27/2023	07/09/2025	829,602		(12,627)			(12,627)		816,975	816,975			
100139201	DALY CITY	CA		12/28/2023	08/06/2025	827,869		(12,428)			(12,428)		815,441	815,441			
100148635	PASADENA	CA		05/15/2024	07/09/2025	827,636		(14,676)			(14,676)		812,960	812,960			
3340072453	SARASOTA	FL		04/30/2024	08/26/2025	1,278,367							1,278,367	1,278,367			
100146733	FULLERTON	CA		03/20/2024	07/05/2025	816,605		(28,875)			(28,875)		787,730	787,730			
100148708	SEATTLE	WA		04/17/2024	08/17/2025	814,659		(18,704)			(18,704)		795,955	795,955			
100160391	SAN DIEGO	CA		09/06/2024	07/09/2025	809,426		(42,948)			(42,948)		766,478	766,478			
100091696	WIMBERLEY	TX		03/24/2023	08/09/2025	812,798		(37,002)			(37,002)		775,797	775,797			
100151763	LAKEWOOD	CA		05/10/2024	08/05/2025	810,717		(48,237)			(48,237)		762,480	762,480			
100136048	FALLS CHURCH	VA		11/16/2023	07/05/2025	807,908		(9,505)			(9,505)		798,403	798,403			
100171914	SAN DIEGO	CA		10/17/2024	07/18/2025	806,229		(24,829)			(24,829)		781,400	781,400			
3340073206	OCALA	FL		04/12/2024	07/24/2025	717,401							717,401	717,401			
100087910	ONTARIO	CA		10/18/2022	08/09/2025	805,307		(8,501)			(8,501)		796,806	796,806			
100107944	SAN LEANDRO	CA		06/29/2023	09/09/2025	801,422		(28,145)			(28,145)		773,277	773,277			
3500111286	KAILUA	HI		11/15/2024	09/26/2025	874,850							874,850	874,850			
100185588	CORONA	CA		12/20/2024	09/11/2025	799,371		(17,328)			(17,328)		782,043	782,043			
100167464	SAN RAMON	CA		09/16/2024	08/03/2025	795,975		(15,414)			(15,414)		780,561	780,561			
100141283	HACIENDA HEIGHTS	CA		01/30/2024	09/06/2025	796,617		(1,769)			(1,769)		794,848	794,848			
100108272	LAKEWOOD	CA		05/24/2023	08/09/2025	793,977		(22,180)			(22,180)		771,797	771,797			
100151153	MT PLEASANT	SC		05/09/2024	08/09/2025	788,302		(28,391)			(28,391)		759,911	759,911			
100180747	ENGLEWOOD	CO		11/26/2024	09/11/2025	791,133		(18,633)			(18,633)		772,500	772,500			
100084452	VAN NUYS	CA		08/12/2022	07/09/2025	784,110		(28,614)			(28,614)		755,496	755,496			
100165079	FLUSHING	NY		08/28/2024	09/09/2025	780,886		(29,359)			(29,359)		751,526	751,526			
100159620	ATLANTA	GA		07/15/2024	07/05/2025	781,357		(16,205)			(16,205)		765,152	765,152			
100167447	MOUNTAIN HOUSE	CA		09/16/2024	09/03/2025	782,133		(22,521)			(22,521)		759,611	759,611			
100166294	DURANGO	CO		10/23/2024	08/09/2025	782,381		(36,806)			(36,806)		745,575	745,575			
100089255	CLOSTER	NJ		01/26/2023	09/09/2025	779,169		(9,153)			(9,153)		770,016	770,016			
100159296	CORONA	CA		07/15/2024	08/17/2025	778,896		(18,647)			(18,647)		760,250	760,250			
100180630	COVINA	CA		11/26/2024	09/17/2025	776,745		(24,674)			(24,674)		752,071	752,071			
100102818	WEST HILLLS	CA		06/22/2023	07/10/2025	775,460		(24,302)			(24,302)		751,158	751,158			
100119275	QUINCY	MA		07/31/2023	08/17/2025	774,046		8,710			8,710		782,757	782,757			
100163334	FORT LAUDERDALE	FL		08/13/2024	07/05/2025	774,908		(20,046)			(20,046)		754,862	754,862			
100079637	PONTE VEDRA BEACH	FL		04/08/2022	08/22/2025	767,144		(20,537)			(20,537)		746,607	746,607			
100158530	WAIKOLOA	HI		07/10/2024	09/05/2025	769,746		(11,297)			(11,297)		758,449	758,449			
100168333	FALLS CHURCH	VA		09/20/2024	07/30/2025	772,861		(12,630)			(12,630)		760,232	760,232			
100186546	SOUTH HAVEN	MI		12/30/2024	09/17/2025	766,019		(4,346)			(4,346)		761,673	761,673			
100168291	MAPLETON	UT		09/20/2024	07/30/2025	768,848		(5,533)			(5,533)		763,315	763,315			
100153724	CHINO HILLS	CA		07/11/2024	09/09/2025	763,615		(17,645)			(17,645)		745,969	745,969			
100171497	VERDI	NV		10/16/2024	09/17/2025	763,407		(23,812)			(23,812)		739,595	739,595			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120619	ATLANTA	GA		08/18/2023	09/05/2025	764,322		(15,868)			(15,868)		748,454	748,454			
100143042	MONTEBELLO	CA		02/14/2024	08/11/2025	759,937		(11,126)			(11,126)		748,811	748,811			
100149195	MORRISON	CO		04/22/2024	08/05/2025	759,003		(15,195)			(15,195)		743,809	743,809			
100100166	ST PETERSBURG	FL		03/17/2023	07/09/2025	762,857		(13,857)			(13,857)		749,000	749,000			
100138033	CORONA	CA		12/13/2023	09/05/2025	757,779		(14,184)			(14,184)		743,595	743,595			
100153042	FULSHEAR	TX		06/27/2024	07/09/2025	756,873		(29,225)			(29,225)		727,648	727,648			
100109225	DALLAS	TX		07/21/2023	07/09/2025	751,353		(15,352)			(15,352)		736,001	736,001			
3410000467	MARIETTA	GA		09/10/2024	08/28/2025	989,299							989,299	989,299			
100150790	SAN CARLOS	CA		05/07/2024	07/03/2025	748,711		1,324			1,324		750,035	750,035			
100144026	PINEHURST	NC		03/07/2024	07/17/2025	750,169		7,679			7,679		757,847	757,847			
100118818	CHATSWORTH	CA		08/30/2023	07/09/2025	749,465		(20,086)			(20,086)		729,379	729,379			
100145570	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	774,784		(40,892)			(40,892)		733,891	773,426	39,535		39,535
100145571	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	774,749		(40,858)			(40,858)		733,891	773,426	39,535		39,535
100159214	LYNN	MA		07/15/2024	08/17/2025	737,652		(5,682)			(5,682)		731,970	731,970			
100155178	WESLEY CHAPEL	FL		07/19/2024	09/17/2025	737,426		(14,655)			(14,655)		722,771	722,771			
100165790	UNION CITY	CA		08/29/2024	08/05/2025	735,876		(21,055)			(21,055)		714,821	714,821			
100174216	HUNTINGTON BEACH	CA		10/31/2024	07/07/2025	682,823		(9,279)			(9,279)		673,544	673,544			
100138894	LAVA HOT SPRINGS	ID		12/21/2023	07/18/2025	735,805		(17,547)			(17,547)		718,258	718,258			
100142565	JERSEY CITY	NJ		02/08/2024	07/17/2025	734,979		(18,747)			(18,747)		716,231	716,231			
100175446	MONROVIA	CA		12/23/2024	08/11/2025	739,093		(16,649)			(16,649)		722,444	722,444			
100168166	SOMERVILLE	MA		09/20/2024	07/30/2025	734,885		(21,326)			(21,326)		713,559	713,559			
100087805	RANCHO PALOS VERDES	CA		11/17/2022	09/09/2025	734,534		(2,534)			(2,534)		732,000	732,000			
100085153	WESTMINSTER	CA		09/21/2022	08/09/2025	729,352		(20,306)			(20,306)		709,045	709,045			
100153667	PUNTA GORDA	FL		05/31/2024	09/05/2025	731,171		(5,571)			(5,571)		725,600	725,600			
100161619	UNITED KINGDOM	GBR		07/29/2024	08/20/2025	749,428							749,428	783,836	34,409		34,409
100138050	LOS ANGELES	CA		12/13/2023	07/05/2025	727,140		(11,840)			(11,840)		715,299	715,299			
100175454	HACIENDA HEIGHTS	CA		12/23/2024	09/11/2025	730,357		(19,060)			(19,060)		711,297	711,297			
100168282	SAN JOSE	CA		09/20/2024	07/30/2025	727,604		(15,183)			(15,183)		712,421	712,421			
100087942	LA MESA	CA		10/25/2022	09/22/2025	720,661		2,609			2,609		723,270	723,270			
100082848	PHOENIX	AZ		05/17/2022	09/09/2025	718,377		(11,915)			(11,915)		706,462	706,462			
3340071933	ST. PETERSBURG	FL		04/30/2024	08/26/2025	898,597							898,597	898,597			
100151622	PALM DESERT	CA		05/10/2024	07/17/2025	714,556		(3,140)			(3,140)		711,417	711,417			
100133153	FOUNTAIN VALLEY	CA		11/29/2023	07/06/2025	713,739		(12,449)			(12,449)		701,290	701,290			
100110305	ESTES PARK	CO		06/30/2023	09/17/2025	712,158		(1,607)			(1,607)		710,551	710,551			
100110631	NEWARK	CA		06/30/2023	08/17/2025	709,761		(5,323)			(5,323)		704,438	704,438			
100147177	INLET BEACH	FL		03/28/2024	08/10/2025	712,233		15,967			15,967		728,200	728,200			
100162738	STAMFORD	CT		08/12/2024	09/17/2025	709,341		(15,547)			(15,547)		693,794	693,794			
100120582	CORONA	CA		08/18/2023	09/05/2025	708,787		327			327		709,114	709,114			
100185159	LAKEWOOD	CA		12/20/2024	09/17/2025	706,283		(18,157)			(18,157)		688,125	688,125			
3340071924	ST. PETERSBURG	FL		04/30/2024	08/26/2025	871,166							871,166	871,166			
100142560	CARNATION	WA		02/08/2024	07/17/2025	703,989		(11,469)			(11,469)		692,520	692,520			
100142563	CARNATION	WA		02/08/2024	07/17/2025	703,989		(11,469)			(11,469)		692,520	692,520			
3310064160	MENLO PARK	CA		12/28/2023	07/24/2025	706,860							706,860	706,860			
100154632	HOMESTEAD	FL		07/19/2024	08/24/2025	704,125		(30,093)			(30,093)		674,033	674,033			
100142557	CARNATION	WA		02/08/2024	07/17/2025	702,749		(10,269)			(10,269)		692,480	692,480			
100110284	DEWEY BEACH	DE		06/30/2023	09/17/2025	701,517		6,711			6,711		708,228	708,228			
100151998	LOMA LINDA	CA		06/14/2024	09/09/2025	701,572		(16,970)			(16,970)		684,602	684,602			
3340076738	HAMPSTEAD	NC		06/14/2024	09/25/2025	1,043,641							1,043,641	1,043,641			
100129682	OCEANSIDE	CA		09/29/2023	07/17/2025	700,731		(10,268)			(10,268)		690,462	690,462			
100142840	HEALDSBURG	CA		02/09/2024	08/16/2025	699,457		45,824			45,824		745,281	745,281			
100085157	GARDEN GROVE	CA		09/21/2022	09/09/2025	698,122		(19,935)			(19,935)		678,187	678,187			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118921	AUSTIN	TX		07/27/2023	07/05/2025	698,452		(10,091)			(10,091)		688,361	688,361			
100166210	SANDY	UT		09/09/2024	07/17/2025	697,276		(12,486)			(12,486)		684,789	684,789			
100131916	BOISE	ID		10/13/2023	07/17/2025	697,023		(16,655)			(16,655)		680,368	680,368			
100168547	WICKENBURG	AZ		09/25/2024	09/17/2025	695,661		(19,688)			(19,688)		675,973	675,973			
100141474	MIDDLETON	ID		01/30/2024	08/05/2025	695,124		(20,656)			(20,656)		674,467	674,467			
100137906	HOUSTON	TX		12/08/2023	09/11/2025	692,185		(10,047)			(10,047)		682,138	682,138			
100137863	VERO BEACH	FL		12/08/2023	07/10/2025	686,693		14,682			14,682		701,375	701,375			
324020665	TUCSON	AZ		05/23/2024	08/28/2025	769,547							769,547	769,547			
100167424	SUNBURY	OH		09/16/2024	09/03/2025	683,038		(4,358)			(4,358)		678,679	678,679			
100127703	PERRYSBURG	OH		09/08/2023	08/09/2025	675,189		(22,116)			(22,116)		653,073	653,073			
100179800	WINTER GARDEN	FL		11/21/2024	08/17/2025	679,227		(20,131)			(20,131)		659,096	659,096			
100142532	TAMPA	FL		02/08/2024	07/17/2025	676,494		(11,268)			(11,268)		665,226	665,226			
3340080354	LIVINGSTON	NJ		08/19/2024	08/26/2025	924,581							924,581	924,581			
100090088	SHERWOOD	OR		01/13/2023	07/22/2025	676,655		(10,842)			(10,842)		665,813	665,813			
100131587	FREDERICKSBURG	TX		10/06/2023	08/17/2025	577,506		8,767			8,767		586,273	586,273			
100101845	GARDEN GROVE	CA		04/06/2023	07/09/2025	675,583		(6,352)			(6,352)		669,232	669,232			
100147556	EVERETT	WA		04/03/2024	07/05/2025	674,711		(26,756)			(26,756)		647,954	647,954			
100138159	HOLLISTER	MO		12/14/2023	09/06/2025	674,327		(7,545)			(7,545)		666,783	666,783			
100138160	HOLLISTER	MO		12/14/2023	09/06/2025	673,108		(6,326)			(6,326)		666,783	666,783			
3310049500	BROOKLYN	NY		06/29/2023	08/26/2025	675,675							675,675	675,675			
100145849	HAWTHORNE	CA		03/15/2024	08/05/2025	672,437		(26,339)			(26,339)		646,098	646,098			
100134843	SAN DIEGO	CA		10/30/2023	09/06/2025	671,543		(1,966)			(1,966)		669,577	669,577			
3320042266	BROOKLYN	NY		02/27/2023	08/26/2025	673,200							673,200	673,200			
100135196	LAKE WORTH	FL		11/07/2023	07/05/2025	669,865		(4,759)			(4,759)		665,107	665,107			
100168198	VAN NUYS	CA		09/20/2024	07/07/2025	670,441		(18,102)			(18,102)		652,339	652,339			
100129844	SAN DIEGO	CA		09/27/2023	07/05/2025	669,881		(2,964)			(2,964)		666,918	666,918			
100109730	BRUNSWICK HILLS	OH		06/16/2023	09/09/2025	667,606		(24,033)			(24,033)		643,572	643,572			
100141901	SAN JOSE	CA		03/27/2024	07/06/2025	667,207		(9,550)			(9,550)		657,658	657,658			
100100511	HONOLULU	HI		04/27/2023	09/09/2025	668,910		(18,910)			(18,910)		650,000	650,000			
100120546	BOCA RATON	FL		08/18/2023	07/05/2025	661,927		(4,482)			(4,482)		657,445	657,445			
100145569	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	694,591		(39,698)			(39,698)		654,893	691,815	36,922		36,922
324040007	BIG BEAR LAKE	CA		07/01/2024	07/29/2025	678,440							678,440	678,440			
100154077	TARZANA	CA		06/06/2024	08/09/2025	665,304		(15,304)			(15,304)		650,000	650,000			
100102127	MESA	AZ		04/14/2023	08/09/2025	660,839		(9,432)			(9,432)		651,407	651,407			
100137191	HAYWARD	CA		11/28/2023	08/11/2025	661,084		(23,294)			(23,294)		637,790	637,790			
100140480	CHATSWORTH	CA		01/19/2024	09/09/2025	659,381		(3,210)			(3,210)		656,171	656,171			
320050168	EDEN	UT		06/30/2023	08/28/2025	660,162							660,162	660,162			
100103504	GRANADA HILLS	CA		05/08/2023	08/09/2025	653,426		(10,789)			(10,789)		642,637	642,637			
100130226	SIMI VALLEY	CA		11/15/2023	09/09/2025	652,213		(15,382)			(15,382)		636,832	636,832			
100163003	MANTECA	CA		08/13/2024	08/18/2025	651,727		(18,450)			(18,450)		633,277	633,277			
100158869	MUNDS PARK	AZ		07/12/2024	08/17/2025	572,927		(14,648)			(14,648)		558,280	558,280			
100185746	LOS ANGELES	CA		12/23/2024	09/11/2025	650,068		(8,293)			(8,293)		641,775	641,775			
100132821	RESEDA	CA		11/03/2023	09/10/2025	650,472		(10,041)			(10,041)		640,432	640,432			
100160558	HIALEAH	FL		07/19/2024	08/05/2025	491,375		(14,896)			(14,896)		476,478	476,478			
100144720	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	674,697		(35,444)			(35,444)		639,253	673,687	34,434		34,434
100182659	BREWSTER	MA		12/12/2024	08/17/2025	648,199		(2,094)			(2,094)		646,105	646,105			
100132813	ORANGE	CA		11/03/2023	08/10/2025	647,749		(10,520)			(10,520)		637,229	637,229			
100141691	HARBOR CITY	CA		01/30/2024	09/05/2025	645,956		(9,351)			(9,351)		636,605	636,605			
100156698	LOS ANGELES	CA		06/26/2024	09/05/2025	646,979		(25,934)			(25,934)		621,045	621,045			
100144385	BELL BUCKLE	TN		03/07/2024	08/18/2025	644,346		(14,244)			(14,244)		630,102	630,102			
100168802	PROSPER	TX		09/26/2024	09/11/2025	643,385		(30,719)			(30,719)		612,665	612,665			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128926	ANAHEIM	CA		09/22/2023	07/09/2025	641,946		(15,180)			(15,180)		626,766	626,766			
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	07/01/2025	(42)							(42)		42		42
100166965	PLANO	TX		09/13/2024	07/18/2025	640,010		4,552			4,552		644,562	644,562			
100176740	CHARLESTON	SC		11/15/2024	07/07/2025	636,838		(9,813)			(9,813)		627,025	627,025			
100083682	MARIPOSA	CA		06/21/2022	07/09/2025	638,572		828			828		639,400	639,400			
100149915	LIVERMORE	CA		04/29/2024	07/05/2025	634,413		(313)			(313)		634,099	634,099			
100138158	HOLLISTER	MO		12/14/2023	09/06/2025	633,763		(6,987)			(6,987)		626,776	626,776			
100168190	LOMITA	CA		09/20/2024	07/30/2025	635,783		(17,856)			(17,856)		617,927	617,927			
100174364	SOUTH BEACH	OR		10/31/2024	08/17/2025	630,845		(20,321)			(20,321)		610,524	610,524			
3310075578	WELLESLEY	MA		06/04/2024	07/24/2025	716,551							716,551	716,551			
3340072454	AIRMONT	NY		03/14/2024	09/25/2025	629,551							629,551	629,551			
100128376	GOODYEAR	AZ		09/15/2023	08/11/2025	622,936		18,404			18,404		641,340	641,340			
100148013	CHULA VISTA	CA		04/10/2024	07/16/2025	623,654		(13,107)			(13,107)		610,547	610,547			
3310055740	BROOKLYN	NY		08/31/2023	08/26/2025	655,617							655,617	662,173	6,556		6,556
100158591	FALLS CHURCH	VA		07/10/2024	09/17/2025	418,916		(9,096)			(9,096)		409,820	409,820			
100102497	PALM HARBOR	FL		06/07/2023	09/09/2025	621,998		303			303		622,302	622,302			
100137536	TUKWILA	WA		12/08/2023	08/17/2025	621,415		(12,060)			(12,060)		609,355	609,355			
100083187	ENCINO	CA		05/26/2022	07/09/2025	620,473		(20,947)			(20,947)		599,526	599,526			
100145674	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	650,325		(34,551)			(34,551)		615,775	650,517	34,743		34,743
100044150	ALTADENA	CA		08/19/2020	07/05/2025	619,450		4,010			4,010		623,461	623,461			
100149961	WELLINGTON	FL		06/07/2024	09/09/2025	620,422		(22,972)			(22,972)		597,449	597,449			
100074469	POWHATAN	VA		12/02/2021	09/09/2025	617,300		(21,364)			(21,364)		595,937	595,937			
100120298	TOWNSEND	MT		08/18/2023	08/05/2025	615,758		(9,503)			(9,503)		606,255	606,255			
100143792	CONROE	TX		02/28/2024	09/11/2025	586,065		10,966			10,966		597,031	597,031			
100115775	ALBUQUERQUE	NM		07/20/2023	08/17/2025	609,781		(8,592)			(8,592)		601,188	601,188			
100131815	DUMFRIES	VA		10/06/2023	09/05/2025	614,885		3,902			3,902		618,787	618,787			
3300005111	SHORT HILLS	NJ		07/17/2024	09/05/2025	847,210							847,210	847,210			
100141750	LYNWOOD	CA		01/30/2024	07/09/2025	612,751		(16,420)			(16,420)		596,330	596,330			
100185301	PORT SAINT LUCIE	FL		12/20/2024	08/18/2025	610,789		(6,929)			(6,929)		603,860	603,860			
100140811	LIVERMORE	CA		03/06/2024	08/05/2025	608,858		(7,876)			(7,876)		600,982	600,982			
100168133	ANNAPOLIS	MD		09/20/2024	07/30/2025	1,706							1,706	1,706			
100162555	UNIVERSITY PLACE	WA		08/12/2024	07/17/2025	608,473		(9,521)			(9,521)		598,952	598,952			
100149512	WHITTIER	CA		04/26/2024	08/09/2025	610,868		(5,245)			(5,245)		605,623	605,623			
100165685	CORAL GABLES	FL		08/29/2024	09/11/2025	608,352		(27,999)			(27,999)		580,353	580,353			
100133352	WEST NEW YORK	NJ		11/21/2023	08/10/2025	607,787		(11,675)			(11,675)		596,112	596,112			
100156429	WEST HILLS	CA		06/24/2024	08/17/2025	607,307		(10,378)			(10,378)		596,929	596,929			
3340072848	MOUNT VERNON	WA		06/14/2024	09/25/2025	300,233							300,233	300,233			
100102183	CYPRESS	CA		04/14/2023	08/09/2025	606,386		(10,035)			(10,035)		596,351	596,351			
100139114	EL CAJON	CA		12/28/2023	08/09/2025	605,778		(11,615)			(11,615)		594,163	594,163			
100144296	COMPTON	CA		03/07/2024	07/09/2025	605,140		(11,275)			(11,275)		593,866	593,866			
100145244	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	623,568		(26,957)			(26,957)		596,612	628,774	32,162		32,162
100115548	JACKSONVILLE BEACH	FL		07/19/2023	08/09/2025	605,847		(5,847)			(5,847)		600,000	600,000			
100101644	WASHINGTON	DC		04/26/2023	09/17/2025	601,515		16,164			16,164		617,679	617,679			
100119657	FONTANA	CA		08/08/2023	07/09/2025	597,275		(10,509)			(10,509)		586,766	586,766			
100118743	HANAHAN	SC		07/25/2023	09/09/2025	602,465		(12,782)			(12,782)		589,683	589,683			
100100357	AIKEN	SC		04/27/2023	07/09/2025	601,066		48,345			48,345		649,411	649,411			
100150099	MCHENRY	IL		06/14/2024	09/09/2025	576,479		(6,950)			(6,950)		569,529	569,529			
100144290	LAKE CITY	CO		03/07/2024	09/09/2025	603,234		(10,881)			(10,881)		592,353	592,353			
100168319	COLUMBIA	SC		09/20/2024	08/07/2025	602,351		(13,731)			(13,731)		588,620	588,620			
100144744	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	621,484		(30,671)			(30,671)		590,814	624,072	33,258		33,258
100167155	CORONA DEL MAR	CA		09/13/2024	08/09/2025	399,872		(12,816)			(12,816)		387,056	387,056			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150122	PALMDALE	CA		06/14/2024	07/09/2025	596,416		(21,067)			(21,067)		575,349	575,349			
100129573	NAPA	CA		09/29/2023	08/17/2025	596,037		517			517		596,555	596,555			
3340082211	LIVINGSTON	NJ		08/26/2024	09/25/2025	914,760							914,760	914,760			
100173999	CANYON LAKE	CA		10/31/2024	08/05/2025	596,858		(28,283)			(28,283)		568,574	568,574			
100149919	COVINA	CA		04/29/2024	07/05/2025	595,888		(52,753)			(52,753)		543,135	543,135			
100172578	SALT LAKE CITY	UT		10/23/2024	09/17/2025	593,511		(8,639)			(8,639)		584,872	584,872			
100172315	JURUPA VALLEY	CA		10/21/2024	07/18/2025	592,257		(16,065)			(16,065)		576,192	576,192			
100132747	TUJUNGA	CA		11/03/2023	07/10/2025	594,651		5,349			5,349		600,000	600,000			
3310074892	CULVER CITY	CA		05/10/2024	08/26/2025	594,594							594,594	594,594			
100150479	GLENDORA	CA		05/03/2024	09/17/2025	591,850		(6,427)			(6,427)		585,423	585,423			
100120031	PHILADELPHIA	PA		08/11/2023	08/17/2025	591,252		(6,633)			(6,633)		584,619	584,619			
100153686	BROOKLYN	NY		05/31/2024	07/05/2025	591,881		2,812			2,812		594,693	594,693			
100161953	KELLER	TX		07/31/2024	07/05/2025	590,478		(19,716)			(19,716)		570,762	570,762			
100136229	DUARTE	CA		11/20/2023	09/17/2025	579,198		(13,363)			(13,363)		565,835	565,835			
3340085146	SYOSSET	NY		12/19/2024	09/25/2025	592,416							592,416	592,416			
100186703	CORONA	CA		12/31/2024	09/11/2025	589,054		(21,507)			(21,507)		567,547	567,547			
100185898	RIVERSIDE	CA		12/26/2024	09/17/2025	584,134		16,509			16,509		600,642	600,642			
100134074	INDIANAPOLIS	IN		10/27/2023	08/09/2025	583,154		(11,267)			(11,267)		571,887	571,887			
100141925	LAS VEGAS	NV		03/27/2024	07/06/2025	582,115		(18,651)			(18,651)		563,464	563,464			
100185688	ROTTERDAM	NLD		12/20/2024	09/22/2025	588,137							588,137	665,502	77,365		77,365
100116985	NEWARK	NJ		07/20/2023	07/05/2025	581,014		192,518			192,518		773,532	773,532			
3340070803	WESTBURY	NY		05/23/2024	07/24/2025	638,598							638,598	638,598			
100143339	INDIANAPOLIS	IN		02/16/2024	09/05/2025	498,864		5,830			5,830		504,694	504,694			
100101947	UPLAND	CA		04/14/2023	08/09/2025	579,930		(24,740)			(24,740)		555,190	555,190			
100118738	PARRISH	FL		07/25/2023	08/09/2025	578,852		(21,763)			(21,763)		557,089	557,089			
100146639	PERRIS	CA		03/20/2024	08/05/2025	579,975		(25,607)			(25,607)		554,368	554,368			
100137851	TUJUNGA	CA		12/08/2023	09/06/2025	579,510		(22,907)			(22,907)		556,602	556,602			
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024	08/09/2025	570,151		(7,829)			(7,829)		562,322	562,322			
3310061854	MONROE	NY		11/21/2023	07/24/2025	4,971							4,971	4,971			
100120811	OLATHE	KS		08/25/2023	09/11/2025	549,407		(2,160)			(2,160)		547,247	547,247			
100162805	WAIANAE	HI		08/12/2024	09/17/2025	577,699		(6,982)			(6,982)		570,717	570,717			
100129523	LOS ANGELES	CA		09/29/2023	08/17/2025	574,359		(10,497)			(10,497)		563,862	563,862			
100132433	OXNARD	CA		11/03/2023	08/10/2025	576,533		16,541			16,541		593,074	593,074			
403047935	DAYTON	OH		06/28/2024	08/12/2025	574,918		(45,418)			(45,418)		529,500	529,500			
100135695	SALINAS	CA		11/09/2023	09/11/2025	573,549		3,103			3,103		576,652	576,652			
100137966	DAYTONA BEACH	FL		12/13/2023	07/17/2025	572,848		10,476			10,476		583,323	583,323			
100172757	PHOENIX	AZ		12/06/2024	07/09/2025	573,562		(25,871)			(25,871)		547,691	547,691			
100068500	ONTARIO	CA		08/25/2021	08/17/2025	568,505		(6,425)			(6,425)		562,079	562,079			
100151198	MARIETTA	GA		05/10/2024	07/17/2025	570,728		(13,980)			(13,980)		556,748	556,748			
100138718	PEORIA	AZ		02/02/2024	09/09/2025	570,428		(9,545)			(9,545)		560,884	560,884			
100168022	EAST PALO ALTO	CA		09/20/2024	07/30/2025	1,823							1,823	1,823			
100143241	TOMS RIVER	NJ		02/16/2024	07/17/2025	570,108		(5,228)			(5,228)		564,880	564,880			
100152468	LYNDHURST	NJ		05/16/2024	09/11/2025	569,891		(2,110)			(2,110)		567,781	567,781			
100076535	RENO	NV		01/04/2022	09/09/2025	563,663		(11,520)			(11,520)		552,143	552,143			
100175421	POMONA	CA		12/23/2024	08/11/2025	565,196		(19,570)			(19,570)		545,626	545,626			
100164523	VACAVILLE	CA		08/21/2024	07/16/2025	565,058		(8,486)			(8,486)		556,573	556,573			
100000201	SONOMA	CA		09/27/2016	08/05/2025	550,816		(10,189)			(10,189)		540,627	540,627			
100147354	SPICEWOOD	TX		05/08/2024	09/09/2025	561,773		(33,889)			(33,889)		527,884	527,884			
100182481	REDONDO BEACH	CA		12/12/2024	08/17/2025	563,686		(476)			(476)		563,211	563,211			
100185601	NOVATO	CA		12/20/2024	09/11/2025	563,219		(15,769)			(15,769)		547,450	547,450			
100153305	SEVIERVILLE	TN		05/30/2024	08/17/2025	495,643		(4,666)			(4,666)		490,977	490,977			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153059	LA QUINTA	CA		06/27/2024	08/09/2025	561,224		(14,333)			(14,333)		546,891	546,891			
3340077428	MOUNT PLEASANT	SC		07/19/2024	08/26/2025	1,298,104							1,298,104	1,298,104			
100135396	OXNARD	CA		11/13/2023	07/17/2025	561,307		(2,331)			(2,331)		558,976	558,976			
3300004435	PARAMUS	NJ		04/05/2023	09/05/2025	627,029							627,029	627,029			
100101860	MIAMI	FL		04/06/2023	08/09/2025	547,629		44,814			44,814		592,443	592,443			
100176635	FARMINGTON	AR		11/15/2024	08/11/2025	560,140		(18,205)			(18,205)		541,935	541,935			
100138423	GRAND PRAIRIE	TX		12/18/2023	07/09/2025	558,201		(15,732)			(15,732)		542,469	542,469			
100101578	PARAMUS	NJ		04/26/2023	09/17/2025	554,176		(8,553)			(8,553)		545,623	545,623			
100164823	DOYLESTOWN	PA		08/26/2024	08/17/2025	555,522		(7,061)			(7,061)		548,461	548,461			
100145672	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	582,153		(34,206)			(34,206)		547,947	576,243	28,296		28,296
3310064386	WILDWOOD	NJ		04/30/2024	09/25/2025	302,969							302,969	302,969			
100079859	SNOHOMISH	WA		04/25/2022	07/22/2025	553,755		(28,176)			(28,176)		525,580	525,580			
100144264	BLUFFTON	SC		03/07/2024	09/09/2025	551,576		(6,975)			(6,975)		544,600	544,600			
100026810	BERKELEY	CA		09/26/2018	07/05/2025	548,863		22,672			22,672		571,535	571,535			
100151118	SEWICKLEY	PA		05/08/2024	09/17/2025	551,062		(12,628)			(12,628)		538,434	538,434			
100102079	PALM DESERT	CA		04/14/2023	09/09/2025	552,790		(4,311)			(4,311)		548,479	548,479			
100164745	FREELAND	WA		08/26/2024	08/17/2025	549,253		(9,758)			(9,758)		539,495	539,495			
100101768	ARVERNE	NY		03/31/2023	08/09/2025	549,554		(16,026)			(16,026)		533,528	533,528			
100168049	WINTER GARDEN	FL		09/20/2024	07/30/2025	552,047		(16,341)			(16,341)		535,706	535,706			
100079740	BAY HARBOR ISLAND	FL		04/25/2022	07/22/2025	547,704		(10,101)			(10,101)		537,602	537,602			
100167101	CAPE CORAL	FL		09/13/2024	07/05/2025	549,194		(15,354)			(15,354)		533,840	533,840			
100120387	WILDOMAR	CA		08/18/2023	09/05/2025	547,597		(7,193)			(7,193)		540,404	540,404			
3340078668	ATLANTA	GA		07/19/2024	08/26/2025	574,200							574,200	574,200			
100161292	COMPTON	CA		07/25/2024	08/16/2025	541,412		(8,207)			(8,207)		533,205	533,205			
100012080	WHIPPANY	NJ		03/08/2017	08/13/2025	548,386		13,120			13,120		561,506	561,506			
100164851	PLAYA DEL REY	CA		08/26/2024	09/11/2025	82,729		(2,835)			(2,835)		79,894	79,894			
100145421	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	569,426		(30,320)			(30,320)		539,106	568,179	29,073		29,073
100134296	GLENN DALE	MD		10/27/2023	07/11/2025	545,428		5,334			5,334		550,762	550,762			
100110735	MIAMI	FL		08/11/2023	08/09/2025	545,207		(3,063)			(3,063)		542,144	542,144			
100120054	FORT LAUDERDALE	FL		08/11/2023	08/17/2025	543,164		4,088			4,088		547,252	547,252			
100168603	TRUCKEE	CA		09/25/2024	09/17/2025	543,514		(8,058)			(8,058)		535,456	535,456			
100090771	LOS ANGELES	CA		02/28/2023	09/09/2025	543,105		(25,771)			(25,771)		517,334	517,334			
100152499	ESTERO	FL		05/17/2024	09/18/2025	540,996		1,132			1,132		542,128	542,128			
100182611	ALDIE	VA		12/12/2024	08/17/2025	540,526		(3,935)			(3,935)		536,591	536,591			
100143888	SEWICKLEY	PA		03/06/2024	07/05/2025	540,375		(9,720)			(9,720)		530,654	530,654			
100173178	LONG BEACH	CA		10/30/2024	09/17/2025	538,854		(17,539)			(17,539)		521,315	521,315			
100175599	CARLSBAD	CA		11/12/2024	07/17/2025	503,848		(7,421)			(7,421)		496,427	496,427			
100155093	IDYLLWILD	CA		07/19/2024	07/24/2025	537,165		(4,482)			(4,482)		532,683	532,683			
100067688	VALLEJO	CA		09/23/2021	08/17/2025	534,212		(5,710)			(5,710)		528,502	528,502			
100144776	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	552,618		(21,924)			(21,924)		530,694	558,030	27,335		27,335
100000313	SILVER SPRING	MD		09/27/2016	07/05/2025	535,193		34,849			34,849		570,043	570,043			
100184973	CLACKAMAS	OR		12/19/2024	09/17/2025	535,901		(10,778)			(10,778)		525,123	525,123			
100085143	OXFORD	GBR		07/29/2022	09/22/2025	523,040							523,040	580,564	57,523		57,523
100136539	NAPERVILLE	IL		11/20/2023	07/17/2025	534,326		19,390			19,390		553,716	553,716			
100142570	CAMBRIDGE	MA		02/08/2024	08/17/2025	534,714		(12,081)			(12,081)		522,632	522,632			
100172779	LAS VEGAS	NV		12/06/2024	09/09/2025	534,635		(18,689)			(18,689)		515,946	515,946			
100103293	LOS ANGELES	CA		04/27/2023	09/09/2025	533,053		(17,944)			(17,944)		515,109	515,109			
100144377	CENTENNIAL	CO		03/07/2024	09/18/2025	533,400		(1,622)			(1,622)		531,778	531,778			
100132044	ESCONDIDO	CA		10/13/2023	07/17/2025	532,996		(1,056)			(1,056)		531,940	531,940			
100172573	SEATTLE	WA		10/23/2024	08/17/2025	531,858		(11,120)			(11,120)		520,738	520,738			
10011596	FLOWERY BRANCH	GA		07/20/2023	09/17/2025	531,757		(12,453)			(12,453)		519,305	519,305			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079642	SCOTTSDALE	AZ		04/08/2022	09/22/2025	529,989		5,862			5,862		535,851	535,851			
100150915	EVERETT	WA		05/08/2024	09/17/2025	531,720		(11,237)			(11,237)		520,483	520,483			
100119676	NEWARK	NJ		08/08/2023	08/09/2025	533,505		(21,116)			(21,116)		512,389	512,389			
100144380	HIGH RIDGE	MO		03/07/2024	08/18/2025	530,894		(15,404)			(15,404)		515,490	515,490			
100169418	KETCHUM	ID		09/30/2024	08/07/2025	530,786		(9,073)			(9,073)		521,713	521,713			
100173254	SUGAR MOUNTAIN	NC		10/30/2024	09/17/2025	529,319		(14,883)			(14,883)		514,436	514,436			
100161534	CINCINNATI	OH		07/30/2024	09/18/2025	529,632		(12,683)			(12,683)		516,948	516,948			
100163387	HILO	HI		09/27/2024	09/09/2025	529,557		(20,370)			(20,370)		509,187	509,187			
100150774	ISSAQUAH	WA		05/07/2024	09/03/2025	527,758		(7,805)			(7,805)		519,953	519,953			
100163401	OJAI	CA		09/27/2024	09/09/2025	529,450		(7,335)			(7,335)		522,115	522,115			
100011738	WASHINGTON	DC		03/08/2017	07/13/2025	529,215		127,379			127,379		656,594	656,594			
100162894	BRENTWOOD	TN		08/12/2024	07/17/2025	527,775		(11,992)			(11,992)		515,782	515,782			
100164722	SARASOTA	FL		08/23/2024	09/09/2025	522,424		(18,085)			(18,085)		504,340	504,340			
100149471	MOUNT LAUREL	NJ		04/24/2024	08/17/2025	526,579		(7,990)			(7,990)		518,590	518,590			
3310059895	MONROE	NY		11/21/2023	07/24/2025	572,739							572,739	572,739			
100079364	TAMARAC	FL		03/17/2022	09/09/2025	522,597		(4,843)			(4,843)		517,755	517,755			
100145823	CAMARILLO	CA		03/15/2024	08/09/2025	523,970		(17,389)			(17,389)		506,581	506,581			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023	08/09/2025	524,749		(12,224)			(12,224)		512,525	512,525			
100182341	AUSTIN	TX		12/12/2024	07/17/2025	506,332		(7,828)			(7,828)		498,504	498,504			
100086671	BOCA RATON	FL		09/30/2022	07/22/2025	524,001		(6,710)			(6,710)		517,290	517,290			
100119794	NEWARK	NJ		08/08/2023	08/09/2025	525,647		(21,917)			(21,917)		503,730	503,730			
324030167	SEATTLE	WA		05/23/2024	08/28/2025	846,881							846,881	846,881			
100154107	CHARLESTON	SC		07/11/2024	09/09/2025	502,274		17,726			17,726		520,000	520,000			
3340072883	WOODMERE	NY		04/19/2024	08/26/2025	521,730							521,730	521,730			
100119792	NEWARK	NJ		08/08/2023	08/09/2025	521,111		(21,364)			(21,364)		499,747	499,747			
100168797	DULUTH	MN		09/26/2024	08/11/2025	518,001		(534)			(534)		517,467	517,467			
100132806	RALEIGH	NC		11/03/2023	08/10/2025	516,366		10,404			10,404		526,770	526,770			
3340070860	BROOKLYN	NY		04/12/2024	07/24/2025	518,760							518,760	518,760			
100145852	SAVANNAH	GA		03/15/2024	09/05/2025	514,240		(8,907)			(8,907)		505,333	505,333			
100110479	TOMS RIVER	NJ		06/30/2023	08/17/2025	514,715		3,853			3,853		518,568	518,568			
100082185	GRANITE BAY	CA		04/14/2022	09/09/2025	511,589		(1,891)			(1,891)		509,697	509,697			
3340072026	NASHVILLE	TN		08/19/2024	07/24/2025	535,961							535,961	535,961			
100169933	MCKINNEY	TX		11/08/2024	07/09/2025	512,981		(11,165)			(11,165)		501,815	501,815			
100172562	THE VILLAGES	FL		10/23/2024	09/17/2025	513,688		(18,119)			(18,119)		495,569	495,569			
100110267	DELTAVILLE	VA		06/30/2023	08/17/2025	513,433		(8,296)			(8,296)		505,137	505,137			
100149323	SAN FRANCISCO	CA		04/24/2024	07/17/2025	512,744		(11,691)			(11,691)		501,053	501,053			
100151637	COOPER CITY	FL		05/10/2024	07/17/2025	512,463		(4,248)			(4,248)		508,215	508,215			
100102482	TEMPLETON	MA		06/07/2023	07/09/2025	512,132		(1,543)			(1,543)		510,589	510,589			
3320047362	MASPETH	NY		02/27/2023	09/25/2025	514,721							514,721	514,721			
100103866	YONKERS	NY		05/10/2023	07/09/2025	538,792		(15,886)			(15,886)		522,907	522,907			
100167427	OAKLEY	CA		09/16/2024	09/03/2025	510,902		(15,960)			(15,960)		494,943	494,943			
100162845	GLENDALE	AZ		08/12/2024	07/17/2025	405,327		(6,236)			(6,236)		399,092	399,092			
100108918	GALVESTON	TX		05/31/2023	08/09/2025	509,329		(17,373)			(17,373)		491,956	491,956			
100076377	FRANKLIN LAKES	NJ		12/23/2021	07/09/2025	508,845		(26,465)			(26,465)		482,380	482,380			
100142127	CITY OF GARDEN GROVE	CA		02/29/2024	07/06/2025	509,412		(4,627)			(4,627)		504,785	504,785			
100149536	DRIPPING SPRINGS	TX		04/26/2024	07/16/2025	507,926		5,871			5,871		513,798	513,798			
100135964	BRIDGEWATER	NJ		11/16/2023	07/05/2025	508,642		2,733			2,733		511,375	511,375			
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023	09/06/2025	511,396		(6,857)			(6,857)		504,539	504,539			
100161481	OXNARD	CA		07/30/2024	08/18/2025	508,328		(5,062)			(5,062)		503,266	503,266			
100135219	NAPLES	FL		11/08/2023	08/17/2025	485,539		4,511			4,511		490,050	490,050			
100137300	MIAMI	FL		12/01/2023	09/09/2025	509,744		(11,803)			(11,803)		497,941	497,941			

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100088269	NEWARK	NJ		10/17/2022	07/09/2025	511,603		(16,603)			(16,603)		495,000	495,000			
100168213	SAN MARCOS	CA		09/20/2024	07/30/2025	508,690		(9,862)			(9,862)		498,828	498,828			
100158006	CHICAGO	IL		07/09/2024	09/18/2025	506,126		(10,082)			(10,082)		496,044	496,044			
100141541	PERRIS	CA		01/30/2024	08/05/2025	504,171		(9,817)			(9,817)		494,354	494,354			
100180566	RIVERSIDE	CA		11/26/2024	07/05/2025	503,920		(9,296)			(9,296)		494,625	494,625			
3410000561	LIVINGSTON	NJ		09/24/2024	08/28/2025	1,003,827							1,003,827	1,003,827			
100091914	ECHT/LIMBURG	NLD		01/27/2023	08/20/2025	529,667							529,667	568,178	38,511		38,511
100150213	SARASOTA	FL		04/30/2024	08/05/2025	502,571		(17,499)			(17,499)		485,072	485,072			
3340069103	HENDERSON	NV		03/07/2024	09/25/2025	504,506							504,506	504,506			
100108337	CHICAGO	IL		05/25/2023	08/09/2025	501,315		(17,637)			(17,637)		483,678	483,678			
100100246	BROOKLYN	NY		03/17/2023	08/09/2025	500,800		(12,088)			(12,088)		488,713	488,713			
100119791	NEWARK	NJ		08/08/2023	08/09/2025	503,514		(21,682)			(21,682)		481,832	481,832			
100107894	ESCONDIDO	CA		06/29/2023	07/09/2025	500,411		(9,559)			(9,559)		490,852	490,852			
100182337	OAK VIEW	CA		12/12/2024	07/17/2025	500,972		(10,821)			(10,821)		490,151	490,151			
100136134	BRISTOL	CT		12/18/2023	09/09/2025	500,709		(9,361)			(9,361)		491,348	491,348			
100161059	ROSEVILLE	CA		07/24/2024	07/17/2025	498,260		(14,574)			(14,574)		483,686	483,686			
100147839	UNION CITY	NJ		04/08/2024	07/17/2025	496,847		(6,476)			(6,476)		490,372	490,372			
100087999	SNOHOMISH	WA		10/25/2022	09/22/2025	497,029		(3,831)			(3,831)		493,198	493,198			
362422046101	SANTA ROSA BEACH	FL		09/23/2024	08/29/2025	1,363,460							1,363,460	1,363,460			
100146871	OKLAHOMA CITY	OK		03/26/2024	09/18/2025	495,949		(15,442)			(15,442)		480,507	480,507			
100140748	RIVERSIDE	CA		01/22/2024	09/09/2025	495,981		(20,700)			(20,700)		475,281	475,281			
100100071	BAYONNE	NJ		03/28/2023	07/22/2025	495,749		8,259			8,259		504,009	504,009			
100148716	COROLLA	NC		04/17/2024	08/17/2025	417,115		(3,677)			(3,677)		413,438	413,438			
100147404	MONTEBELLO	CA		05/08/2024	08/09/2025	493,697		(12,110)			(12,110)		481,587	481,587			
100168075	REHOBOTH	MA		09/20/2024	07/30/2025	1,349		(25)			(25)		1,324	1,324			
100076649	LAGUNA NIGUEL	CA		12/30/2021	07/09/2025	489,609		(10,869)			(10,869)		478,740	478,740			
100146596	MESA	AZ		03/20/2024	07/09/2025	492,912		(2,224)			(2,224)		490,688	490,688			
100144690	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	507,939		(23,643)			(23,643)		484,295	510,424	26,128		26,128
100157944	SUPERIOR	CO		07/09/2024	09/17/2025	491,609		(9,569)			(9,569)		482,040	482,040			
100115299	CORONA	CA		07/17/2023	09/09/2025	490,643		1,795			1,795		492,438	492,438			
100087051	HUNTINGTON PARK	CA		11/04/2022	07/09/2025	490,643		(3,043)			(3,043)		487,600	487,600			
100152591	BOCA RATON	FL		05/17/2024	08/18/2025	262,646		(3,302)			(3,302)		259,344	259,344			
3340076550	HOLLIS	NY		05/23/2024	09/25/2025	491,622							491,622	491,622			
100119301	SAN FERNANDO	CA		07/31/2023	07/17/2025	488,823		(3,210)			(3,210)		485,613	485,613			
100091691	NAPLES	FL		03/24/2023	09/09/2025	488,155		(2,693)			(2,693)		485,462	485,462			
100133823	ORLANDO	FL		10/20/2023	09/05/2025	489,169		4,014			4,014		493,184	493,184			
3310081981	BROOKLYN	NY		08/19/2024	09/25/2025	489,753							489,753	489,753			
100107895	KIRKWOOD	CA		06/29/2023	09/09/2025	485,736		(12,272)			(12,272)		473,464	473,464			
100156179	MELBOURNE	FL		06/20/2024	08/11/2025	487,236		(11,818)			(11,818)		475,418	475,418			
3320052929	CHARLOTTE	NC		05/25/2023	07/24/2025	517,869							517,869	517,869			
100152508	LEXINGTON	KY		05/17/2024	08/18/2025	485,482		(2,316)			(2,316)		483,166	483,166			
100090968	LOS ANGELES	CA		01/31/2023	09/09/2025	483,224		(17,422)			(17,422)		465,803	465,803			
100159961	MIAMI	FL		08/16/2024	08/11/2025	484,263		(8,902)			(8,902)		475,361	475,361			
100173306	SUNBURY	OH		10/30/2024	08/17/2025	470,337		(568)			(568)		469,769	469,769			
100131798	NEPTUNE	NJ		10/06/2023	09/05/2025	484,454		(7,668)			(7,668)		476,786	476,786			
3340073176	EAST MEADOW	NY		04/05/2024	07/24/2025	565,674							565,674	565,674			
100166184	SENECA	SC		09/09/2024	07/17/2025	482,873		(13,327)			(13,327)		469,546	469,546			
100136575	ROYAL PALM BEACH	FL		11/22/2023	09/05/2025	481,947		(8,086)			(8,086)		473,861	473,861			
100142980	HEBER CITY	UT		02/09/2024	09/09/2025	480,682		2,528			2,528		483,210	483,210			
100103570	BILLERICA	MA		05/08/2023	08/09/2025	480,040		(8,303)			(8,303)		471,737	471,737			
100141320	BRIDGEWATER	MA		01/30/2024	08/06/2025	480,182		(124)			(124)		480,058	480,058			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171842	SHELTON	WA		10/17/2024	09/18/2025	478,291		(12,694)			(12,694)		465,597	465,597			
100088353	PLEASANT GROVE	UT		01/06/2023	09/09/2025	478,031		(3,638)			(3,638)		474,392	474,392			
100087237	TEANECK	NJ		10/25/2022	08/09/2025	476,278		79,912			79,912		556,190	556,190			
100169188	PLAINFIELD	NJ		09/27/2024	07/09/2025	483,037		(16,014)			(16,014)		467,023	467,023			
100164256	STANWOOD	WA		08/21/2024	08/17/2025	475,596		(6,371)			(6,371)		469,226	469,226			
100157926	DAVENPORT	FL		07/09/2024	07/17/2025	474,575		(6,227)			(6,227)		468,348	468,348			
100155887	HORSESHOE BAY	TX		06/17/2024	08/18/2025	474,150		(12,210)			(12,210)		461,939	461,939			
3300004846	JERSEY CITY	NJ		02/16/2024	08/05/2025	475,741							475,741	475,741			
100091100	SANDY SPRINGS	GA		01/31/2023	09/09/2025	471,336		(23,994)			(23,994)		447,342	447,342			
100156201	CEDAR PARK	TX		06/20/2024	07/11/2025	473,652		(26,465)			(26,465)		447,187	447,187			
100137155	STOCKTON	CA		11/28/2023	07/11/2025	473,304		5,262			5,262		478,565	478,565			
100172692	FORT WASHINGTON	MD		11/21/2024	08/09/2025	470,207		(12,949)			(12,949)		457,258	457,258			
100171492	PINE	AZ		10/16/2024	09/17/2025	469,508		(11,345)			(11,345)		458,163	458,163			
100101033	SEBASTOPOL	CA		04/28/2023	08/09/2025	475,894		5,162			5,162		481,056	481,056			
100141570	DECATUR	GA		01/30/2024	09/05/2025	440,830		(9,963)			(9,963)		430,867	430,867			
100157648	TIMONIUM	MD		06/28/2024	07/05/2025	266,392		(6,392)			(6,392)		260,000	260,000			
100130189	SANDY	UT		11/15/2023	08/09/2025	470,311		(13,893)			(13,893)		456,418	456,418			
100110247	ALBUQUERQUE	NM		06/30/2023	09/17/2025	467,737		1,906			1,906		469,643	469,643			
100150264	HEERLEN	NLD		04/29/2024	08/20/2025	486,418							486,418	529,546	43,128		43,128
100131831	RIVERSIDE	CA		10/06/2023	09/05/2025	467,142		(4,086)			(4,086)		463,056	463,056			
100145140	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	488,406		(28,523)			(28,523)		459,883	484,677	24,795		24,795
100154676	LOXAHATCHEE	FL		07/19/2024	07/24/2025	466,482		(20,242)			(20,242)		446,240	446,240			
100156917	HAUPPAUGE	NY		06/27/2024	08/09/2025	465,870		(3,742)			(3,742)		462,128	462,128			
3500103917	MIAMI	FL		07/18/2024	08/25/2025	467,965							467,965	467,965			
3410000563	LIVINGSTON	NJ		10/09/2024	07/22/2025	844,110							844,110	844,110			
100164865	SUWANEE	GA		08/26/2024	09/11/2025	460,808		(15,973)			(15,973)		444,835	444,835			
100182384	CLIVE	IA		12/12/2024	07/17/2025	83,811		(3,155)			(3,155)		80,656	80,656			
100132394	MILL VALLEY	CA		11/03/2023	07/10/2025	462,792		3,723			3,723		466,515	466,515			
100145669	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	484,791		(27,223)			(27,223)		457,568	482,215	24,647		24,647
100164749	NORTH CAPE MAY	NJ		08/26/2024	08/17/2025	462,037		(10,870)			(10,870)		451,167	451,167			
100173757	SAINT AUGUSTINE	FL		10/30/2024	09/11/2025	462,056		(20,103)			(20,103)		441,952	441,952			
3340076949	GROTON	CT		06/14/2024	08/26/2025	526,680							526,680	526,680			
100100542	SANTA ROSA	CA		04/27/2023	08/09/2025	460,941		(12,417)			(12,417)		448,524	448,524			
3340088828	MILLER PLACE	NY		12/19/2024	09/25/2025	462,607							462,607	462,607			
100102045	SPOKANE	WA		04/14/2023	09/09/2025	461,443		(6,006)			(6,006)		455,437	455,437			
100186319	WAREHAM	MA		12/30/2024	07/17/2025	460,324		(7,077)			(7,077)		453,247	453,247			
100165785	BEAUMONT	CA		08/29/2024	09/05/2025	459,907		(12,989)			(12,989)		446,918	446,918			
100110692	COMMERCE CITY	CO		08/11/2023	09/09/2025	459,454		(7,111)			(7,111)		452,344	452,344			
100043465	VILLAGE OF PALMETT	FL		08/13/2020	08/05/2025	458,477		7,335			7,335		465,812	465,812			
100163871	ELGIN	IL		09/27/2024	07/09/2025	461,030		(2,530)			(2,530)		458,500	458,500			
100156396	SAUSALITO	CA		07/25/2024	08/09/2025	458,312		(6,968)			(6,968)		451,345	451,345			
100180190	ESTERO	FL		11/25/2024	09/18/2025	458,306		(16,703)			(16,703)		441,603	441,603			
100138416	VALRICO	FL		12/18/2023	08/09/2025	449,973		(4,348)			(4,348)		445,626	445,626			
100168148	SECAUCUS	NJ		09/20/2024	07/30/2025	1,548							1,548	1,548			
100129851	MOUNT JULIET	TN		09/27/2023	08/05/2025	455,037		(1,903)			(1,903)		453,134	453,134			
100120927	COMPTON	CA		08/30/2023	09/17/2025	454,791		4,513			4,513		459,304	459,304			
100144692	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	474,416		(24,847)			(24,847)		449,570	472,792	23,223		23,223
100179942	MOUNT LAUREL	NJ		11/25/2024	07/17/2025	454,449		(15,421)			(15,421)		439,028	439,028			
100136500	ROSEVILLE	CA		11/20/2023	09/17/2025	454,194		130			130		454,324	454,324			
100114960	ARLINGTON	WA		07/14/2023	08/09/2025	453,389		(5,896)			(5,896)		447,492	447,492			
100138839	LAS VEGAS	NV		12/21/2023	07/18/2025	453,658		(9,288)			(9,288)		444,370	444,370			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180296	ANCHORAGE	AK		11/25/2024	09/18/2025	452,399		(5,490)			(5,490)		446,908	446,908			
100129823	CORONA	CA		09/27/2023	09/05/2025	454,201		(14,001)			(14,001)		440,200	440,200			
100154765	LOXAHATCHEE	FL		07/19/2024	08/24/2025	451,499		(2,567)			(2,567)		448,932	448,932			
100144235	WEST PALM BEACH	FL		03/07/2024	08/17/2025	451,242		(968)			(968)		450,275	450,275			
100137095	LANTANA	TX		11/28/2023	07/17/2025	47,065		(123)			(123)		46,942	46,942			
100091311	ATLANTA	GA		01/13/2023	07/09/2025	448,077		42,955			42,955		491,032	491,032			
100160860	REEDVILLE	VA		07/24/2024	08/17/2025	450,183		(14,782)			(14,782)		435,402	435,402			
100164711	RIALTO	CA		08/23/2024	09/09/2025	450,308		(20,017)			(20,017)		430,292	430,292			
100179599	ROHNERT PARK	CA		11/21/2024	09/17/2025	448,538		(8,559)			(8,559)		439,978	439,978			
100140471	MYRTLE BEACH	SC		01/17/2024	08/09/2025	450,299		(12,661)			(12,661)		437,637	437,637			
100139433	HOLLYWOOD	FL		12/28/2023	08/05/2025	450,006		2,994			2,994		453,000	453,000			
100114641	HENDERSON	NV		06/29/2023	08/09/2025	403,133		(3,762)			(3,762)		399,371	399,371			
100169445	ROHNERT PARK	CA		09/30/2024	07/07/2025	446,974		(8,392)			(8,392)		438,582	438,582			
100141300	BELLAIRE	TX		01/30/2024	09/06/2025	446,389		(19,870)			(19,870)		426,518	426,518			
100151569	NEPTUNE BEACH	FL		05/10/2024	08/17/2025	445,800		(8,368)			(8,368)		437,431	437,431			
100103747	MARINA DEL REY	CA		05/08/2023	08/09/2025	445,595		(9,335)			(9,335)		436,259	436,259			
100129620	DAVENPORT	FL		09/29/2023	07/17/2025	445,379		(602)			(602)		444,777	444,777			
3340076047	LENEXA	KS		06/14/2024	09/25/2025	447,401							447,401	447,401			
100135590	MUKILTEO	WA		11/09/2023	09/11/2025	192,698		255			255		192,953	192,953			
100152426	MARYSVILLE	WA		05/17/2024	09/17/2025	443,981		(5,811)			(5,811)		438,171	438,171			
100174155	HAMPSTEAD	NC		10/31/2024	07/05/2025	443,990		(16,724)			(16,724)		427,266	427,266			
100043304	BREMEN	IN		08/13/2020	07/05/2025	439,606		19,948			19,948		459,553	459,553			
100151285	KENNEWICK	WA		05/10/2024	09/17/2025	442,649		(5,552)			(5,552)		437,097	437,097			
100102133	LOUISVILLE	KY		04/14/2023	08/09/2025	442,367		7,167			7,167		449,534	449,534			
100182035	AUSTIN	TX		12/12/2024	08/18/2025	441,923		10,430			10,430		452,353	452,353			
100079848	PALO PINTO	TX		04/25/2022	08/22/2025	440,799		(8,993)			(8,993)		431,806	431,806			
100161355	REDLANDS	CA		07/25/2024	08/16/2025	432,141		(7,185)			(7,185)		424,957	424,957			
100169120	LOS ANGELES	CA		09/27/2024	08/18/2025	440,588		(4,270)			(4,270)		436,318	436,318			
100110540	BOZEMAN	MT		06/30/2023	08/17/2025	440,003		(400)			(400)		439,604	439,604			
100151575	BLAIRSVILLE	GA		05/10/2024	09/17/2025	439,781		(9,458)			(9,458)		430,323	430,323			
100140685	PARK RIDGE	IL		02/08/2024	08/09/2025	438,769		(21,697)			(21,697)		417,072	417,072			
100145052	UNITED KINGDOM	GBR		03/12/2024	07/01/2025												
100162828	ATLANTA	GA		08/12/2024	09/17/2025	438,100		(10,062)			(10,062)		428,038	428,038			
100174836	NEWARK	NJ		10/31/2024	07/03/2025	437,969		(19,912)			(19,912)		418,057	418,057			
100119421	QUEEN CREEK	AZ		07/31/2023	08/17/2025	437,266		(6,170)			(6,170)		431,096	431,096			
100186353	BROOMFIELD	CO		12/30/2024	09/17/2025	386,103		(7,104)			(7,104)		378,999	378,999			
3340087902	MORRISTOWN	NJ		10/23/2024	07/24/2025	439,151							439,151	439,151			
100160965	SUN CITY WEST	AZ		07/24/2024	07/17/2025	436,826		(11,218)			(11,218)		425,608	425,608			
100170309	OAK ISLAND	NC		10/08/2024	09/17/2025	436,516		(11,050)			(11,050)		425,466	425,466			
100141820	VLAARDINGEN	NLD		01/29/2024	09/22/2025	458,606							458,606	499,706	41,099		41,099
100180485	HOLLYWOOD	FL		11/26/2024	08/05/2025	436,159		3,227			3,227		439,386	439,386			
324020013	PORTLAND	OR		04/24/2024	08/28/2025	608,791							608,791	608,791			
100090925	FLEMING ISLAND	FL		01/31/2023	08/09/2025	435,831		976			976		436,808	436,808			
100142834	OAKDALE	CA		02/09/2024	08/16/2025	435,864		(15,384)			(15,384)		420,480	420,480			
100136266	PIGEON FORGE	TN		11/20/2023	07/17/2025	434,541		2,709			2,709		437,250	437,250			
100169848	BURKEVILLE	TX		09/30/2024	08/17/2025	435,748		(14,570)			(14,570)		421,177	421,177			
100116585	LOS ANGELES	CA		07/20/2023	07/05/2025	436,277		(8,491)			(8,491)		427,786	427,786			
3500105989	PICO RIVERA	CA		08/12/2024	09/26/2025	528,891							528,891	528,891			
100173062	TWIN FALLS	ID		10/25/2024	08/24/2025	434,746		(17,958)			(17,958)		416,788	416,788			
3340082226	LIVINGSTON	NJ		08/26/2024	08/26/2025	887,395							887,395	887,395			
100119893	RAHWAY	NJ		08/10/2023	09/11/2025	433,029		(8,384)			(8,384)		424,645	424,645			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310090386	PACIFIC GROVE	CA		12/19/2024	08/26/2025	434,363							434,363	434,363			
100166163	CONWAY	AR		09/09/2024	09/17/2025	431,470		(14,277)			(14,277)		417,193	417,193			
100166056	SAN ANTONIO	TX		09/09/2024	08/17/2025	431,071		(9,495)			(9,495)		421,576	421,576			
100109993	HAVERSTRAW	NY		06/22/2023	07/09/2025	432,014		(11,061)			(11,061)		420,953	420,953			
100174020	BOYNTON BEACH	FL		10/31/2024	09/05/2025	430,383		(20,324)			(20,324)		410,059	410,059			
100132116	LAWNDALE	CA		10/13/2023	08/17/2025	429,651		2,929			2,929		432,581	432,581			
100082162	NEW RIVER	AZ		04/14/2022	07/09/2025	427,687		(6,671)			(6,671)		421,016	421,016			
100118999	SANTA CLARITA	CA		07/27/2023	09/05/2025	428,892		(18,953)			(18,953)		409,939	409,939			
100156653	ORANGEVALE	CA		06/24/2024	07/17/2025	428,889		(12,015)			(12,015)		416,873	416,873			
3310061101	NASHVILLE	TN		12/22/2023	09/25/2025	447,432							447,432	447,432			
100148022	WINCHESTER	CA		04/10/2024	09/16/2025	426,188		7,504			7,504		433,693	433,693			
100076606	SACRAMENTO	CA		12/16/2021	08/09/2025	428,498		(16,498)			(16,498)		412,000	412,000			
100117607	MANCHESTER	NH		07/20/2023	09/05/2025	426,707		6,127			6,127		432,834	432,834			
100079792	HOUSTON	TX		04/25/2022	07/22/2025	428,443		(23,500)			(23,500)		404,944	404,944			
100091591	PINON HILLS	CA		03/07/2023	08/09/2025	427,837		19,681			19,681		447,517	447,517			
100150868	ASHFORD	WA		05/08/2024	08/17/2025	425,167		(6,094)			(6,094)		419,073	419,073			
100119242	VENTNOR CITY	NJ		07/31/2023	08/17/2025	424,944		(6,284)			(6,284)		418,661	418,661			
100167071	NEW BERLIN	WI		09/13/2024	08/05/2025	421,558		(9,473)			(9,473)		412,085	412,085			
100102469	JACKSONVILLE	FL		06/07/2023	08/09/2025	424,732		846			846		425,578	425,578			
100084672	MIAMI	FL		08/02/2022	09/22/2025	423,848		12,004			12,004		435,852	435,852			
100171841	THORNTON	CO		10/17/2024	08/18/2025	424,314		(13,881)			(13,881)		410,434	410,434			
100120340	LAKE PLACID	FL		08/18/2023	07/05/2025	425,173		(5,173)			(5,173)		420,000	420,000			
100135306	ST SIMONS ISLAND	GA		11/13/2023	07/17/2025	406,693		2,063			2,063		408,756	408,756			
3500112066	LA PUENTE	CA		11/27/2024	07/28/2025	482,850							482,850	482,850			
100172684	CORRALES	NM		11/21/2024	09/09/2025	422,543		(13,835)			(13,835)		408,708	408,708			
100137890	TULSA	OK		12/08/2023	07/11/2025	420,823		(2,113)			(2,113)		418,710	418,710			
100186193	CHATTANOOGA	TN		12/27/2024	07/24/2025	421,012		(13,724)			(13,724)		407,289	407,289			
100160036	PLANO	TX		07/17/2024	09/18/2025	420,567		(7,504)			(7,504)		413,063	413,063			
100162503	CHARLOTTE	NC		08/12/2024	07/17/2025	393,190		(2,378)			(2,378)		390,813	390,813			
100180157	CLIFTON	NJ		11/25/2024	09/17/2025	420,247		(16,947)			(16,947)		403,300	403,300			
3340076219	WASHINGTON CROSSING	PA		05/17/2024	09/25/2025	421,819							421,819	421,819			
100156078	HALEDON	NJ		06/18/2024	09/05/2025	419,993		(20,460)			(20,460)		399,533	399,533			
100140738	SICKLERVILLE	NJ		01/22/2024	08/09/2025	419,982		(7,974)			(7,974)		412,007	412,007			
100159661	SAN DIEGO	CA		08/23/2024	09/09/2025	418,593		(21,332)			(21,332)		397,260	397,260			
100080997	MARINA DL REY	CA		03/18/2022	09/17/2025	414,402		13,371			13,371		427,774	427,774			
100148237	ROSEVILLE	CA		04/12/2024	08/17/2025	417,536		(10,821)			(10,821)		406,714	406,714			
100159660	SAN DIEGO	CA		08/23/2024	08/09/2025	418,404		(21,143)			(21,143)		397,260	397,260			
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	07/21/2025	516,846							516,846	521,626	4,780		4,780
100173744	GLEN ALLEN	VA		10/30/2024	07/11/2025	418,871		(18,326)			(18,326)		400,545	400,545			
100184984	LAKE STEVENS	WA		12/19/2024	09/17/2025	416,064		(14,886)			(14,886)		401,178	401,178			
100163002	SONORA	CA		08/13/2024	09/18/2025	402,274		(11,471)			(11,471)		390,803	390,803			
100145816	NASHVILLE	TN		05/08/2024	09/09/2025	417,372		(18,016)			(18,016)		399,356	399,356			
100101013	DOWNEY	CA		04/28/2023	07/09/2025	415,045		16,193			16,193		431,238	431,238			
100136567	SAN BERNARDINO	CA		11/22/2023	09/05/2025	416,226		(12,026)			(12,026)		404,200	404,200			
3310063120	ST. PETERSBURG	FL		12/22/2023	09/25/2025	615,567							615,567	615,567			
100156005	BENICIA	CA		06/18/2024	09/05/2025	414,375		(13,535)			(13,535)		400,839	400,839			
100117204	KISSIMMEE	FL		07/20/2023	07/05/2025	415,987		7,763			7,763		423,750	423,750			
3340068323	OLD TAPPAN	NJ		03/14/2024	07/24/2025	415,800							415,800	415,800			
100153299	WESLEY CHAPEL	FL		05/30/2024	07/17/2025	413,677		(7,948)			(7,948)		405,729	405,729			
100128403	BRADENTON	FL		09/15/2023	08/11/2025	412,980		(2,606)			(2,606)		410,374	410,374			
100153961	ROSEMEAD	CA		06/05/2024	07/05/2025	413,034		(10,081)			(10,081)		402,953	402,953			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103403	FRESNO	CA		06/16/2023	07/01/2025	412,629		(16,784)			(16,784)		395,845	395,845			
100174369	DELTON	MI		10/31/2024	07/17/2025	412,444		(4,627)			(4,627)		407,817	407,817			
100148310	VANCOUVER	WA		04/12/2024	08/17/2025	412,620		(4,316)			(4,316)		408,304	408,304			
100169271	CUMBERLAND CENTER	ME		09/27/2024	09/05/2025	411,957		(8,988)			(8,988)		402,968	402,968			
100090857	NEWARK	NJ		01/06/2023	09/09/2025	410,647		(490)			(490)		410,157	410,157			
100054160	SADDLE BROOK	NJ		03/23/2021	07/07/2025	410,332		(86,610)			(86,610)		323,722	323,722			
100142769	CAPE CORAL	FL		02/08/2024	09/17/2025	409,148		(2,716)			(2,716)		406,432	406,432			
3340062138	POINCIANA	FL		02/26/2024	09/25/2025	164,575							164,575	164,575			
100150248	LELYSTAD	NLD		04/29/2024	08/20/2025	203,947							203,947	221,706	17,759		17,759
100137227	PANAMA CITY BEACH	FL		11/29/2023	09/09/2025	408,796		(2,464)			(2,464)		406,333	406,333			
100081518	COSTA MESA	CA		03/18/2022	08/17/2025	307,327		4,923			4,923		312,251	312,251			
100070452	GARFIELD	NJ		09/23/2021	07/17/2025	406,038		(13,652)			(13,652)		392,386	392,386			
100129948	FITCHBURG	MA		09/27/2023	07/09/2025	409,501		(14,836)			(14,836)		394,665	394,665			
100119646	PHELAN	CA		08/04/2023	07/09/2025	408,300		(11,540)			(11,540)		396,760	396,760			
100163315	APPLE VALLEY	CA		08/13/2024	08/05/2025	409,498		(25,498)			(25,498)		384,000	384,000			
100057852	BELLEVUE	WA		06/30/2021	07/17/2025	404,810		(10,143)			(10,143)		394,667	394,667			
100162591	VAIL	AZ		08/12/2024	09/17/2025	407,285		(7,570)			(7,570)		399,715	399,715			
100139741	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	409,920							409,920	436,142	26,223		26,223
100074285	MIDLOTHIAN	TX		12/09/2021	09/09/2025	406,466		(35,359)			(35,359)		371,107	371,107			
100148031	CONROE	TX		04/10/2024	07/16/2025	406,736		(3,877)			(3,877)		402,859	402,859			
3320049155	HAUPPAUGE	NY		03/15/2023	08/26/2025	407,880							407,880	407,880			
100176192	ANACORTES	WA		12/20/2024	08/09/2025	404,932		(6,977)			(6,977)		397,955	397,955			
100137102	MINERAL BLUFF	GA		11/28/2023	07/17/2025	261,303		(188)			(188)		261,115	261,115			
100186376	VACAVILLE	CA		12/30/2024	07/17/2025	404,690		(8,684)			(8,684)		396,006	396,006			
100171225	OKLAHOMA CITY	OK		10/16/2024	07/11/2025	404,861		(19,069)			(19,069)		385,791	385,791			
100168309	KISSIMMEE	FL		09/20/2024	07/30/2025	406,147		(12,391)			(12,391)		393,756	393,756			
3340064834	WASHINGTON	DC		03/14/2024	09/25/2025	435,600							435,600	435,600			
100145067	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	421,778		(24,257)			(24,257)		397,521	418,963	21,441		21,441
100168199	FOLSOM	CA		09/20/2024	07/30/2025	403,568		(11,096)			(11,096)		392,472	392,472			
100156071	WHITE HALL	MD		06/18/2024	07/05/2025	401,851		(14,477)			(14,477)		387,374	387,374			
100090007	LAS VEGAS	NV		01/13/2023	09/22/2025	401,326		3,732			3,732		405,058	405,058			
100137960	WESTBROOK	ME		12/13/2023	09/17/2025	400,820		(1,127)			(1,127)		399,693	399,693			
100178417	PENN VALLEY	CA		11/21/2024	08/24/2025	400,864		(14,004)			(14,004)		386,860	386,860			
100168502	PARK RIDGE	IL		09/25/2024	09/17/2025	398,897		(13,083)			(13,083)		385,814	385,814			
100134580	COLUMBUS	OH		10/30/2023	09/09/2025	399,286		(11,009)			(11,009)		388,277	388,277			
100168254	REDONDO BEACH	CA		09/20/2024	07/30/2025	400,133		(1,459)			(1,459)		398,674	398,674			
100132693	NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023	08/10/2025	246,577		(382)			(382)		246,195	246,195			
100162720	LAS VEGAS	NV		08/12/2024	09/17/2025	397,573		19,810			19,810		417,383	417,383			
100139450	HENDERSON	NV		12/28/2023	08/05/2025	193,217		(9,387)			(9,387)		183,830	183,830			
100165852	MIAMI	FL		08/29/2024	07/05/2025	397,115		(24,460)			(24,460)		372,654	372,654			
3310073718	MARBLEHEAD	MA		06/04/2024	07/24/2025	494,030							494,030	494,030			
100140767	UPPER MARLBORO	MD		01/22/2024	08/09/2025	396,109		(10,279)			(10,279)		385,830	385,830			
100145573	UNITED KINGDOM	GBR		03/12/2024	07/01/2025												
100088298	LAKE HOPATCONG	NJ		11/10/2022	08/09/2025	396,259		(2,574)			(2,574)		393,685	393,685			
100154610	NORTH OGDEN	UT		06/14/2024	09/05/2025	183,010		(2,706)			(2,706)		180,304	180,304			
3340071914	BERGENFIELD	NJ		04/12/2024	08/26/2025	1,345,174							1,345,174	1,345,174			
100128248	APPLE VALLEY	CA		09/14/2023	07/05/2025	395,914		(10,994)			(10,994)		384,920	384,920			
100135562	ROUND ROCK	TX		11/13/2023	07/17/2025	394,229		4,517			4,517		398,745	398,745			
3340081657	LYNBROOK	NY		08/26/2024	07/24/2025	396,000							396,000	396,000			
100115340	HONOLULU	HI		07/17/2023	07/09/2025	390,828		(2,717)			(2,717)		388,111	388,111			
3410000627	LIVINGSTON	NJ		12/09/2024	09/25/2025	778,733							778,733	778,733			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
324010995	CHARLOTTE	NC		04/11/2024	08/28/2025	679,894							679,894	679,894			
100053689	LAURELTON	NY		03/23/2021	08/07/2025	390,677		(36,716)			(36,716)		353,961	353,961			
100141366	LEESBURG	VA		01/30/2024	08/09/2025	373,809		(8,487)			(8,487)		365,323	365,323			
100089949	TEHACHAPI	CA		01/26/2023	08/09/2025	391,593		(9,198)			(9,198)		382,395	382,395			
3410000596	FAIRFIELD	NJ		11/21/2024	08/28/2025	487,761							487,761	487,761			
100091871	SEATTLE	WA		01/30/2023	09/09/2025	390,351		(13,079)			(13,079)		377,271	377,271			
100152351	LAS VEGAS	NV		05/17/2024	07/17/2025	390,076		(10,227)			(10,227)		379,848	379,848			
100114547	BURLINGTON	MA		06/29/2023	07/09/2025	273,149		2,271			2,271		275,420	275,420			
100145071	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	408,243		(24,662)			(24,662)		383,581	404,243	20,662		20,662
100179925	NORTH RICHLAND HILLS	TX		11/25/2024	07/17/2025	388,555		(8,030)			(8,030)		380,525	380,525			
100142123	CYPRESS	TX		02/29/2024	07/06/2025	388,341		(6,468)			(6,468)		381,873	381,873			
100048860	CHICAGO	IL		11/20/2020	08/07/2025	385,562		(19,586)			(19,586)		365,977	365,977			
100088888	PALMDALE	CA		11/15/2022	09/22/2025	383,307		(5,305)			(5,305)		378,003	378,003			
100182074	AMERICAN FORK	UT		12/12/2024	09/18/2025	384,518		4,956			4,956		389,474	389,474			
100165228	QUEEN CREEK	AZ		08/29/2024	08/05/2025	385,326		(15,854)			(15,854)		369,472	369,472			
100143714	LA HABRA	CA		02/26/2024	07/10/2025	4,894							4,894	4,894			
100148817	SPRINGTOWN	TX		04/17/2024	08/17/2025	382,314		(12,898)			(12,898)		369,417	369,417			
100159895	MIAMI	FL		08/16/2024	09/11/2025	382,891		(19,728)			(19,728)		363,163	363,163			
100100573	FLORAL CITY	FL		04/27/2023	08/09/2025	382,300		(19,030)			(19,030)		363,271	363,271			
100119079	GLENDALE	AZ		07/27/2023	08/05/2025	382,494		(6,547)			(6,547)		375,947	375,947			
3340084700	LONG BEACH	CA		10/31/2024	08/26/2025	440,748							440,748	440,748			
100135941	ROME	GA		11/15/2023	07/09/2025	382,152		(14,068)			(14,068)		368,084	368,084			
100162789	LACEY	WA		08/12/2024	09/17/2025	381,621		(2,419)			(2,419)		379,202	379,202			
3310080954	POUGHKEEPSIE	NY		11/21/2024	07/24/2025	383,576							383,576	383,576			
100162876	ALPHARETTA	GA		08/12/2024	08/17/2025	380,901		(6,006)			(6,006)		374,895	374,895			
100151999	ROSWELL	GA		06/14/2024	09/09/2025	380,955		(25,802)			(25,802)		355,153	355,153			
100108332	ELIZABETH	NJ		05/25/2023	07/09/2025	382,323		(7,323)			(7,323)		375,000	375,000			
100102639	PERRIS	CA		06/22/2023	09/10/2025	380,348		(7,428)			(7,428)		372,920	372,920			
100080902	FORT WALTON BEACH	FL		04/01/2022	09/09/2025	378,732		(26,636)			(26,636)		352,096	352,096			
100102710	GRAND PRAIRIE	TX		06/22/2023	07/10/2025	380,095		(21,667)			(21,667)		358,428	358,428			
100167605	MILLSBORO	DE		09/19/2024	09/16/2025	70,002		(1,463)			(1,463)		68,539	68,539			
100165472	FORT LEE	NJ		08/29/2024	09/18/2025	379,230		(2,365)			(2,365)		376,864	376,864			
100065119	WELLINGTON	FL		07/14/2021	08/17/2025	368,616		(9,004)			(9,004)		359,611	359,611			
100129543	GALIVANTS FERRY	SC		09/29/2023	09/17/2025	378,614		(4,231)			(4,231)		374,383	374,383			
100120888	SYRACUSE	UT		08/30/2023	08/17/2025	378,744		6,344			6,344		385,088	385,088			
100128466	SANDIA PARK	NM		09/15/2023	08/11/2025	378,188		(7,889)			(7,889)		370,299	370,299			
100158482	HOUSTON	TX		07/10/2024	08/05/2025	378,199		(17,752)			(17,752)		360,447	360,447			
100169558	GLEN HAVEN	CO		09/30/2024	07/07/2025	378,639		(9,720)			(9,720)		368,919	368,919			
100151704	DOYLESTOWN	PA		05/10/2024	07/17/2025	373,791		(5,581)			(5,581)		368,210	368,210			
100089403	ARGYLE	TX		11/17/2022	08/09/2025	374,861		(5,675)			(5,675)		369,186	369,186			
100136599	FONTANA	CA		11/22/2023	09/05/2025	377,084		(8,195)			(8,195)		368,888	368,888			
100151034	ELK GROVE	CA		05/08/2024	09/17/2025	361,918		(2,795)			(2,795)		359,124	359,124			
100151591	PUNTA GORDA	FL		05/10/2024	08/17/2025	376,683		(6,065)			(6,065)		370,618	370,618			
100148239	SPRING HILL	FL		04/12/2024	09/17/2025	376,793		(6,643)			(6,643)		370,151	370,151			
100030977	SMITHTOWN	NY		03/29/2019	09/05/2025	366,580		(255)			(255)		366,324	366,324			
100138266	CIBOLO	TX		12/15/2023	09/10/2025	375,895		(6,891)			(6,891)		369,004	369,004			
100110145	GILBERT	AZ		06/29/2023	09/09/2025	377,113		(17,113)			(17,113)		360,000	360,000			
100084251	S-HERTOGENBOSCH	NLD		06/30/2022	07/21/2025	381,399							381,399	425,507	44,108		44,108
100143066	MIAMI	FL		02/14/2024	07/11/2025	371,864		(6,584)			(6,584)		365,280	365,280			
100077989	SMYRNA	GA		01/13/2022	08/09/2025	373,468		(16,945)			(16,945)		356,523	356,523			
100103283	WHITESBORO	TX		04/27/2023	07/09/2025	353,976		2,562			2,562		356,537	356,537			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340084442	LA PUENTE	CA		10/03/2024	09/25/2025	376,048							376,048	376,048			
3310064741	GREENWICH	CT		01/23/2024	08/26/2025	379,942							379,942	379,942			
100077969	CHARLOTTE	NC		01/06/2022	07/09/2025	368,819		(28,403)			(28,403)		340,417	340,417			
100163317	SAN FERNANDO	CA		08/13/2024	09/05/2025	373,341		(8,937)			(8,937)		364,404	364,404			
100162862	GREENACRES	FL		08/12/2024	07/17/2025	373,474		(3,365)			(3,365)		370,109	370,109			
100139105	PALMDALE	CA		12/28/2023	08/09/2025	373,990		(16,134)			(16,134)		357,856	357,856			
100091197	ORLANDO	FL		01/31/2023	07/09/2025	375,334		21,148			21,148		396,482	396,482			
323070800	PORTLAND	OR		08/16/2023	07/29/2025	582,661							582,661	582,661			
100140065	BOISE	ID		01/09/2024	09/17/2025	372,363		(9,179)			(9,179)		363,183	363,183			
18639	HOUSTON	TX		03/01/2007	08/21/2025	305,196		(177)			(177)		305,019	305,019			
100154853	EASTVALE	CA		07/19/2024	08/24/2025	371,022		(9,213)			(9,213)		361,809	361,809			
100160215	OCALA	FL		07/18/2024	09/17/2025	371,145		(5,178)			(5,178)		365,967	365,967			
100146703	MORENO VALLEY	CA		03/20/2024	08/05/2025	370,950		(14,312)			(14,312)		356,639	356,639			
100167988	SAN JACINTO	CA		09/20/2024	09/05/2025	369,780		(21,801)			(21,801)		347,979	347,979			
100129891	NEW HAVEN	CT		09/27/2023	08/09/2025	369,947		(6,114)			(6,114)		363,832	363,832			
100099624	SCOTTSDALE	AZ		04/06/2023	08/09/2025	369,826		(3,522)			(3,522)		366,304	366,304			
3340083207	LIVINGSTON	NJ		09/03/2024	09/25/2025	826,518							826,518	826,518			
100099681	GLENDALE	AZ		04/06/2023	07/09/2025	369,269		(6,011)			(6,011)		363,258	363,258			
3340073132	HOLLIS	NY		04/30/2024	08/26/2025	370,656							370,656	370,656			
100168310	CLERMONT	FL		09/20/2024	07/30/2025	370,004		(7,122)			(7,122)		362,882	362,882			
100087260	PANAMA CITY BEACH	FL		10/25/2022	08/09/2025	366,652		17,292			17,292		383,943	383,943			
100145183	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	379,457		(17,350)			(17,350)		362,107	382,535	20,428		20,428
3340080945	WAXHAW	NC		08/19/2024	07/24/2025	471,160							471,160	471,160			
100103560	ROSLYN	WA		05/08/2023	07/31/2025	582,136							582,136	561,081		(21,055)	(21,055)
100169450	HOBOKEN	NJ		09/30/2024	07/30/2025	368,812		(4,990)			(4,990)		363,822	363,822			
100156341	LINDEN	NJ		07/25/2024	07/09/2025	346,559		(13,547)			(13,547)		333,012	333,012			
100169560	NAPERVILLE	IL		09/30/2024	07/07/2025	367,075		2,484			2,484		369,560	369,560			
100115590	CERES	CA		07/19/2023	07/09/2025	365,506		(12,332)			(12,332)		353,174	353,174			
100080910	DELRAY BEACH	FL		03/17/2022	08/09/2025	364,864		(17,954)			(17,954)		346,910	346,910			
100084608	HARVEY	LA		08/02/2022	08/22/2025	327,998		42,035			42,035		370,032	370,032			
100153276	LAS VEGAS	NV		05/30/2024	08/17/2025	365,827		(5,634)			(5,634)		360,194	360,194			
100186735	APPLE VALLEY	CA		12/31/2024	08/11/2025	366,285		(17,372)			(17,372)		348,913	348,913			
100136566	COLUMBIA	MD		11/22/2023	07/05/2025	365,957		(4,739)			(4,739)		361,218	361,218			
100128215	BELLINGHAM	WA		09/18/2023	07/17/2025	365,199		(1,195)			(1,195)		364,005	364,005			
100182175	MYRTLE BEACH	SC		12/12/2024	07/17/2025	365,053		(6,682)			(6,682)		358,372	358,372			
3340078913	BROOKLYN	NY		07/29/2024	09/25/2025	364,874							364,874	364,874			
100167827	LITTLEROCK	CA		09/20/2024	08/05/2025	362,728		(23,559)			(23,559)		339,169	339,169			
100174300	ALBUQUERQUE	NM		10/31/2024	08/17/2025	362,626		(8,032)			(8,032)		354,594	354,594			
100101712	HAARLEM	NLD		03/30/2023	08/20/2025	403,397						(29,868)	373,529	399,154	25,625		25,625
100135059	ROUND ROCK	TX		11/01/2023	09/17/2025	361,203		9,748			9,748		370,951	370,951			
100131819	LIVONIA	MI		10/06/2023	08/05/2025	361,654		(6,074)			(6,074)		355,580	355,580			
100025808	ARLETA	CA		09/20/2018	09/05/2025	357,947		12,772			12,772		370,719	370,719			
3500112155	CHARLOTTE	NC		12/20/2024	09/26/2025	916,994							916,994	916,994			
100091858	BOSTON	MA		01/30/2023	09/09/2025	360,084		(7,253)			(7,253)		352,831	352,831			
100178441	DIAMOND BAR	CA		11/21/2024	09/17/2025	359,278		(11,857)			(11,857)		347,420	347,420			
100163135	PALM DESERT	CA		08/13/2024	09/18/2025	358,785		(12,150)			(12,150)		346,635	346,635			
3340070237	BUCKEYE	AZ		06/04/2024	09/25/2025	359,935							359,935	359,935			
100132318	ELK GROVE	CA		10/13/2023	08/16/2025	357,557		(3,368)			(3,368)		354,189	354,189			
100137038	VICTORVILLE	CA		11/28/2023	08/17/2025	359,014		6,065			6,065		365,079	365,079			
100151262	GRAYSON	GA		05/10/2024	09/17/2025	356,981		(10,677)			(10,677)		346,303	346,303			
100160174	WILDWOOD	NJ		07/18/2024	09/17/2025	357,003		(4,149)			(4,149)		352,854	352,854			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156447	SURFSIDE BEACH	SC		06/24/2024	07/17/2025	356,175		(5,508)			(5,508)		350,667	350,667			
100136653	BARTLETT	TN		01/25/2024	09/10/2025	356,709		(11,436)			(11,436)		345,273	345,273			
100136888	ATLANTA	GA		11/27/2023	08/16/2025	356,149		(1,397)			(1,397)		354,752	354,752			
100159709	CHARLOTTE	NC		08/23/2024	09/09/2025	356,022		(13,582)			(13,582)		342,440	342,440			
100145876	SALT LAKE CITY	UT		03/19/2024	07/17/2025	351,884		(13,657)			(13,657)		338,227	338,227			
100131639	WINTER PARK	CO		10/06/2023	07/17/2025	354,035		(1,226)			(1,226)		352,809	352,809			
100049978	LAKE HOPATCONG	NJ		11/20/2020	07/07/2025	353,013		(32,132)			(32,132)		320,881	320,881			
100138139	GLEN BURNIE	MD		12/14/2023	08/06/2025	287,341		(2,726)			(2,726)		284,614	284,614			
100137065	FORESTHILL	CA		11/28/2023	09/17/2025	353,732		1,447			1,447		355,179	355,179			
100156822	TROUTDALE	OR		06/27/2024	07/09/2025	191,178		(3,154)			(3,154)		188,024	188,024			
100154904	EDISON	NJ		07/19/2024	08/24/2025	353,327		(15,277)			(15,277)		338,050	338,050			
100141288	YANTIS	TX		01/30/2024	07/06/2025	352,836		(18,380)			(18,380)		334,456	334,456			
100142046	ELK GROVE	CA		02/29/2024	08/06/2025	352,348		(6,131)			(6,131)		346,216	346,216			
100133128	ELKINS PARK	PA		11/29/2023	08/06/2025	351,005		(4,902)			(4,902)		346,103	346,103			
100141722	DELAND	FL		01/30/2024	09/09/2025	275,959		(16,990)			(16,990)		258,969	258,969			
100147940	MURRIETA	CA		04/08/2024	07/17/2025	350,844		(7,230)			(7,230)		343,615	343,615			
100119164	SANTA ROSA BEACH	FL		07/31/2023	09/01/2025	288,591		409			409		289,000	289,000			
3310069528	MONROE	NY		06/04/2024	09/25/2025	545,198							545,198	545,198			
100101831	NEW HYDE PARK	NY		03/31/2023	07/09/2025	350,775		(10,003)			(10,003)		340,773	340,773			
100135420	DAVENPORT	FL		11/13/2023	09/17/2025	348,514		333			333		348,848	348,848			
100117415	ONTARIO	CA		07/20/2023	09/05/2025	348,520		95,886			95,886		444,405	444,405			
100162827	GLENDALE	AZ		08/12/2024	07/17/2025	240,876		(3,084)			(3,084)		237,792	237,792			
100157844	BOTHELL	WA		07/09/2024	07/17/2025	348,334		4,027			4,027		352,361	352,361			
100157845	WOODINVILLE	WA		07/09/2024	07/17/2025	348,334		4,027			4,027		352,361	352,361			
100157846	BOTHELL	WA		07/09/2024	07/17/2025	348,334		4,027			4,027		352,361	352,361			
100157855	BOTHELL	WA		07/09/2024	07/17/2025	348,334		4,027			4,027		352,361	352,361			
100140653	CLERMONT	FL		02/08/2024	09/09/2025	331,762		(10,942)			(10,942)		320,820	320,820			
100173231	RENO	NV		10/30/2024	08/17/2025	51,614		(298)			(298)		51,316	51,316			
100185082	DESERT HOT SPRINGS	CA		12/20/2024	08/24/2025	348,119		357			357		348,476	348,476			
100160990	GREENVILLE	SC		07/24/2024	08/17/2025	346,864		(10,148)			(10,148)		336,716	336,716			
100146642	LITTLEROCK	CA		03/20/2024	07/05/2025	348,060		(18,865)			(18,865)		329,195	329,195			
100145655	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	390,090		(21,133)			(21,133)	(26,492)	342,465	360,918	18,453		18,453
3310077221	WEST LONG BRANCH	NJ		07/19/2024	07/24/2025	470,879							470,879	470,879			
100160939	DUNELLEN	NJ		07/24/2024	08/17/2025	346,805		(8,225)			(8,225)		338,580	338,580			
100128250	HOLLYWOOD	FL		09/14/2023	07/31/2025	374,323							374,323	334,664		(39,659)	(39,659)
100139735	UNITED KINGDOM	GBR		12/18/2023	09/22/2025	348,629							348,629	372,607	23,978		23,978
100054113	RICHMOND HILL	GA		03/23/2021	09/07/2025	344,236		(17,055)			(17,055)		327,181	327,181			
100103289	PALMDALE	CA		04/27/2023	07/09/2025	342,757		(11,144)			(11,144)		331,613	331,613			
100118954	SPOKANE	WA		07/27/2023	09/05/2025	344,961		(6,681)			(6,681)		338,280	338,280			
3310069531	MONROE	NY		06/04/2024	09/25/2025	534,688							534,688	534,688			
100091226	INDIO	CA		01/31/2023	08/09/2025	344,638		(22,180)			(22,180)		322,458	322,458			
100165420	HOLYOKE	MA		08/29/2024	08/18/2025	344,504		(9,073)			(9,073)		335,431	335,431			
100079701	HOLLYWOOD	FL		04/25/2022	07/22/2025	342,900		(10,669)			(10,669)		332,231	332,231			
100068461	WOODLAND HILLS	CA		08/25/2021	09/17/2025	341,567		(10,912)			(10,912)		330,654	330,654			
100179802	QUEEN CREEK	AZ		11/21/2024	07/17/2025	2,638							2,638	2,638			
100164506	CLOVIS	CA		08/21/2024	08/17/2025	342,055		(3,820)			(3,820)		338,235	338,235			
100137326	WEBSTER	MA		12/01/2023	09/09/2025	343,697		(5,079)			(5,079)		338,618	338,618			
100108276	HUDSON	FL		05/24/2023	07/09/2025	342,482		(20,798)			(20,798)		321,683	321,683			
3340076232	BETHPAGE	NY		06/14/2024	07/24/2025	539,669							539,669	539,669			
100156899	SHIRLEY	NY		06/27/2024	08/09/2025	341,960		202			202		342,162	342,162			
100127709	CANTON	GA		09/08/2023	09/09/2025	341,008		(9,762)			(9,762)		331,246	331,246			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180028	WEST LAFAYETTE	IN		11/25/2024	08/17/2025	340,612		2,350			2,350		342,962	342,962			
100084299	ZOETERMEER	NLD		06/30/2022	09/22/2025	345,774							345,774	387,136	41,362		41,362
100146675	HIGHLAND LAKES	NJ		03/20/2024	07/05/2025	339,831		(13,150)			(13,150)		326,681	326,681			
100157818	TAMPA	FL		08/01/2024	08/09/2025	339,943		(19,671)			(19,671)		320,272	320,272			
3340081444	NEWTOWN	CT		08/26/2024	09/25/2025	350,865							350,865	350,865			
100102365	MIDDLEBURG	FL		06/07/2023	08/09/2025	314,677		28,021			28,021		342,697	342,697			
100170355	INVERNESS	FL		10/08/2024	07/17/2025	338,922		(7,893)			(7,893)		331,028	331,028			
100166119	BLOOMINGTON	IN		09/09/2024	09/17/2025	338,602		(11,252)			(11,252)		327,350	327,350			
100115938	GARNET VALLEY	PA		07/20/2023	09/17/2025	337,786		(3,412)			(3,412)		334,373	334,373			
100138163	CHAMPIONS GATE	FL		12/14/2023	09/06/2025	338,529		(3,134)			(3,134)		335,395	335,395			
100156663	BYRON CENTER	MI		06/24/2024	09/09/2025	337,030		(11,815)			(11,815)		325,214	325,214			
100151060	ESSEX	MD		05/08/2024	08/17/2025	337,039		(7,529)			(7,529)		329,510	329,510			
100141564	LOS ANGELES	CA		01/30/2024	09/05/2025	336,856		(10,675)			(10,675)		326,182	326,182			
100142922	YUBA CITY	CA		02/09/2024	09/18/2025	336,666		(10,784)			(10,784)		325,883	325,883			
100029224	OAKLAND	CA		10/26/2018	08/05/2025	334,319		4,637			4,637		338,956	338,956			
3340078878	FAIRVIEW	NC		07/29/2024	08/26/2025	403,275							403,275	403,275			
100044653	FREMONT	CA		11/19/2020	08/07/2025	324,768		3,986			3,986		328,753	328,753			
100145716	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	345,841		(16,565)			(16,565)		329,276	346,294	17,018		17,018
100180187	LAKE PLACID	FL		11/25/2024	09/18/2025	335,061		(5,027)			(5,027)		330,034	330,034			
100140018	MIDLAND	TX		01/09/2024	09/17/2025	321,994		(7,640)			(7,640)		314,354	314,354			
100138864	WILMINGTON	DE		12/21/2023	09/18/2025	334,626		(8,987)			(8,987)		325,639	325,639			
100185821	FEDERAL WAY	WA		12/26/2024	09/05/2025	334,318		(15,765)			(15,765)		318,553	318,553			
100090634	MARYSVILLE	CA		12/29/2022	07/09/2025	334,146		(7,892)			(7,892)		326,254	326,254			
3310052857	JERSEY CITY	NJ		06/08/2023	08/26/2025	334,422							334,422	334,422			
100148842	LEHI	UT		04/17/2024	09/17/2025	332,559		(2,214)			(2,214)		330,345	330,345			
100139089	KEARNY	NJ		12/28/2023	08/09/2025	331,691		(6,104)			(6,104)		325,587	325,587			
100165027	BILLINGS	MT		08/28/2024	07/09/2025	331,714		(9,234)			(9,234)		322,481	322,481			
100084651	BROWNSVILLE	TX		08/02/2022	09/22/2025	329,993		(14,491)			(14,491)		315,503	315,503			
3340086438	MINE HILL TOWNSHIP	NJ		10/10/2024	09/25/2025	331,452							331,452	331,452			
100087516	MAPLE GROVE	MN		10/25/2022	07/09/2025	328,628		14,754			14,754		343,382	343,382			
100141258	WINTER GARDEN	FL		01/30/2024	07/06/2025	329,288		(7,832)			(7,832)		321,456	321,456			
100185822	MOUNT JACKSON	VA		12/26/2024	08/05/2025	329,201		(12,570)			(12,570)		316,631	316,631			
100144271	PROVIDENCE	RI		03/07/2024	08/09/2025	329,647		6,066			6,066		335,713	335,713			
100108435	BURBANK	CA		05/25/2023	07/09/2025	328,368		(9,303)			(9,303)		319,066	319,066			
100144050	BYRDSTOWN	TN		03/07/2024	09/17/2025	328,379		(7,161)			(7,161)		321,219	321,219			
100153887	SALISBURY	NC		06/05/2024	08/05/2025	328,637		(7,566)			(7,566)		321,071	321,071			
100150718	MELISSA	TX		05/06/2024	09/18/2025	328,189		(5,448)			(5,448)		322,741	322,741			
100119638	TOMBALL	TX		08/04/2023	09/09/2025	327,959		(6,207)			(6,207)		321,752	321,752			
100126407	HAVERSTRAW	NY		08/30/2023	07/09/2025	327,480		(6,112)			(6,112)		321,368	321,368			
100144576	SEFFNER	FL		04/26/2024	07/09/2025	327,312		(14,976)			(14,976)		312,336	312,336			
3340074220	NEWARK	NJ		05/23/2024	09/25/2025	328,284							328,284	328,284			
3310081153	BROOKLYN	NY		09/26/2024	07/24/2025	327,962							327,962	327,962			
100140033	NEW BEDFORD	MA		01/09/2024	07/17/2025	326,245		(4,898)			(4,898)		321,348	321,348			
100149839	PALMDALE	CA		04/29/2024	08/05/2025	326,764		(28,579)			(28,579)		298,185	298,185			
100090013	SAN DIEGO	CA		01/13/2023	08/22/2025	326,261		(11,369)			(11,369)		314,892	314,892			
100179623	PEACHTREE CITY	GA		11/21/2024	08/17/2025	325,659		(7,356)			(7,356)		318,303	318,303			
100142567	BRASELTON	GA		02/08/2024	08/17/2025	325,098		(5,966)			(5,966)		319,132	319,132			
3310072442	EAST HAMPTON	NY		03/21/2024	08/26/2025	342,060							342,060	342,060			
100119478	MARYVILLE	TN		07/31/2023	08/17/2025	323,565		(3,428)			(3,428)		320,137	320,137			
100136530	SURPRISE	AZ		11/20/2023	07/17/2025	323,677		13,074			13,074		336,751	336,751			
3310053802	SAN DIEGO	CA		10/31/2023	08/26/2025	325,003							325,003	325,003			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091765	MIAMI	FL		03/24/2023	07/09/2025	308,997		4,189			4,189		313,186	313,186			
100156702	HESPERIA	CA		06/26/2024	08/05/2025	323,490		(5,492)			(5,492)		317,998	317,998			
100144525	NORTH PORT	FL		04/26/2024	08/09/2025	323,130		(14,889)			(14,889)		308,242	308,242			
100149107	OCEAN SHORES	WA		04/22/2024	07/05/2025	41,162		(670)			(670)		40,492	40,492			
3340091139	WEST ISLIP	NY		12/30/2024	07/24/2025	395,960							395,960	395,960			
100151806	SAN JUAN CAPISTRANO	CA		05/10/2024	08/05/2025	324,399		15,601			15,601		340,000	340,000			
100120579	BALTIMORE	MD		08/18/2023	09/05/2025	322,616		(6,248)			(6,248)		316,369	316,369			
100132385	VENICE	FL		11/03/2023	08/10/2025	323,162		6,024			6,024		329,186	329,186			
100120711	LAWRENCEVILLE	GA		08/25/2023	09/16/2025	320,870		(2,417)			(2,417)		318,454	318,454			
100144416	AURORA	CO		03/07/2024	09/18/2025	320,404		(8,656)			(8,656)		311,748	311,748			
100087313	MCALLEN	TX		10/25/2022	07/09/2025	319,555		38,332			38,332		357,887	357,887			
100142932	CAPE CORAL	FL		02/09/2024	08/18/2025	320,207		(9,080)			(9,080)		311,127	311,127			
100138207	GARLAND	TX		12/14/2023	08/06/2025	320,188		(5,694)			(5,694)		314,494	314,494			
100118782	CONROE	TX		07/25/2023	07/09/2025	321,430		(15,275)			(15,275)		306,155	306,155			
100117759	BUFORD	GA		07/20/2023	09/06/2025	318,934		(6,934)			(6,934)		312,000	312,000			
100175210	LITTLE ELM	TX		11/05/2024	07/18/2025	241,150		(3,310)			(3,310)		237,839	237,839			
100115506	STOCKTON	CA		07/17/2023	07/09/2025	318,148		(8,543)			(8,543)		309,605	309,605			
3410000599	PASSAIC	NJ		11/14/2024	07/22/2025	319,541							319,541	319,541			
3340086726	HIGHLAND MILLS	NY		11/21/2024	09/25/2025	332,640							332,640	332,640			
100135844	LEBANON	TN		11/10/2023	09/16/2025	317,884		660			660		318,544	318,544			
100115920	LINCOLN	RI		07/20/2023	07/17/2025	317,532		(6,086)			(6,086)		311,446	311,446			
100119004	VALRICO	FL		07/27/2023	09/05/2025	317,524		(17,522)			(17,522)		300,002	300,002			
100136507	GEORGETOWN	SC		11/20/2023	08/17/2025	317,439		2,360			2,360		319,799	319,799			
100132418	CLARKSTON	GA		11/03/2023	08/10/2025	317,516		1,073			1,073		318,589	318,589			
100136988	SAINT LOUIS	MO		11/28/2023	07/17/2025	317,062		(3,561)			(3,561)		313,501	313,501			
100136105	ABILENE	TX		12/18/2023	08/09/2025	316,814		(10,529)			(10,529)		306,285	306,285			
3340069583	NEW YORK	NY		03/28/2024	08/26/2025	341,552							341,552	341,552			
100140834	BOISE	ID		03/06/2024	08/05/2025	317,761		(29,361)			(29,361)		288,400	288,400			
100102057	ROSENBERG	TX		04/14/2023	08/09/2025	316,568		(24,515)			(24,515)		292,053	292,053			
3300004497	CLOSTER	NJ		06/09/2023	08/05/2025	317,471							317,471	317,471			
100119484	BENTONVILLE	AR		07/31/2023	07/17/2025	313,217		(2,770)			(2,770)		310,447	310,447			
100154855	FAIR LAWN	NJ		07/19/2024	07/24/2025	315,404		(18,875)			(18,875)		296,529	296,529			
100117784	MIAMI	FL		07/20/2023	07/06/2025	315,168		11,157			11,157		326,324	326,324			
100142203	BOISE	ID		03/15/2024	07/05/2025	316,462		(28,062)			(28,062)		288,400	288,400			
3340086360	NORTH HALEDON	NJ		12/05/2024	07/24/2025	394,662							394,662	394,662			
100182662	CANTONMENT	FL		12/12/2024	09/17/2025	315,067		(3,763)			(3,763)		311,304	311,304			
100162820	ASHBURN	VA		08/12/2024	08/17/2025	314,342		(4,666)			(4,666)		309,676	309,676			
100117500	BAY HARBOR ISLANDS	FL		07/20/2023	07/05/2025	314,919		15,974			15,974		330,892	330,892			
100127548	VICTORIA	TX		09/08/2023	08/17/2025	313,799		(168)			(168)		313,631	313,631			
100091590	BAKERSFIELD	CA		03/07/2023	09/09/2025	307,733		(6,939)			(6,939)		300,793	300,793			
100186507	DALLAS	TX		12/30/2024	07/17/2025	313,951		(7,167)			(7,167)		306,784	306,784			
100133661	APEX	NC		10/23/2023	09/17/2025	312,927		(2,026)			(2,026)		310,900	310,900			
100130184	PUEBLO	CO		11/15/2023	07/09/2025	313,605		(9,637)			(9,637)		303,968	303,968			
100166992	PRINCETON	TX		09/13/2024	09/18/2025	313,286		(7,964)			(7,964)		305,322	305,322			
100107868	LEAGUE CITY	TX		06/29/2023	08/09/2025	313,878		(2,029)			(2,029)		311,849	311,849			
100135784	MELISSA	TX		11/10/2023	09/16/2025	312,711		(2,016)			(2,016)		310,695	310,695			
3410000507	SOUTH AMBOY	NJ		09/24/2024	07/22/2025	367,085							367,085	367,085			
100014437	COMPTON	CA		09/27/2017	07/13/2025	310,288		(14,928)			(14,928)		295,360	295,360			
100157717	COOKEVILLE	TN		06/28/2024	07/05/2025	313,233		(13,233)			(13,233)		300,000	300,000			
100128419	BROOKSHIRE	TX		09/15/2023	07/11/2025	312,253		(27,372)			(27,372)		284,881	284,881			
100155370	PARKER	CO		06/18/2024	09/17/2025	310,701		(12,750)			(12,750)		297,952	297,952			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137234	CANDLER	NC		11/29/2023	07/09/2025	311,061		(4,848)			(4,848)		306,214	306,214			
3340086040	CORTLANDT MANOR	NY		10/23/2024	08/26/2025	312,033							312,033	312,033			
100133545	KNOXVILLE	TN		10/19/2023	08/09/2025	310,504		(14,147)			(14,147)		296,357	296,357			
3340073959	JACKSONVILLE	FL		04/19/2024	09/25/2025	206,768							206,768	206,768			
100168174	IDAHO FALLS	ID		09/20/2024	07/30/2025	309,252		(8,877)			(8,877)		300,374	300,374			
100134444	BROOKLYN	NY		10/30/2023	08/09/2025	308,053		(14,800)			(14,800)		293,253	293,253			
324010333	ROTONDA WEST	FL		04/11/2024	07/29/2025	378,714							378,714	378,714			
100091707	SPARTANBURG	SC		03/24/2023	09/09/2025	307,357		(5,596)			(5,596)		301,761	301,761			
100178428	BAKERSFIELD	CA		11/21/2024	09/17/2025	308,280		(24,484)			(24,484)		283,796	283,796			
100086959	DORAL	FL		10/24/2022	09/09/2025	306,717		(10,240)			(10,240)		296,476	296,476			
100118952	TUTTLE	OK		07/27/2023	08/05/2025	307,664		(9,241)			(9,241)		298,423	298,423			
100115860	POOLER	GA		07/20/2023	09/17/2025	306,284		(4,614)			(4,614)		301,671	301,671			
100186377	WEST CHESTER	PA		12/30/2024	08/17/2025	306,254		(7,410)			(7,410)		298,845	298,845			
100182141	GRANT VALKARIA	FL		12/12/2024	07/17/2025	305,629		(3,825)			(3,825)		301,804	301,804			
100107809	HARRISON	TN		05/19/2023	07/17/2025	302,330		(1,329)			(1,329)		301,001	301,001			
100149860	PHOENIX	AZ		04/29/2024	09/05/2025	304,831		(9,579)			(9,579)		295,252	295,252			
3340083232	PATERSON	NJ		09/26/2024	08/26/2025	328,680							328,680	328,680			
100103056	HAMDEN	CT		06/22/2023	09/10/2025	304,270		17,274			17,274		321,544	321,544			
100120928	LEWES	DE		08/30/2023	09/17/2025	304,301		2,011			2,011		306,312	306,312			
100163016	ORLANDO	FL		08/13/2024	09/18/2025	304,215		(10,658)			(10,658)		293,557	293,557			
100068203	MIAMI	FL		08/25/2021	08/17/2025	301,670		(5,413)			(5,413)		296,257	296,257			
100070514	BOZEMAN	MT		09/23/2021	09/17/2025	301,614		(5,889)			(5,889)		295,725	295,725			
100138442	LINCOLN	RI		12/19/2023	07/09/2025	304,017		(6,163)			(6,163)		297,854	297,854			
100145584	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	318,765		(20,328)			(20,328)		298,436	314,513	16,077		16,077
100175444	BAKERSFIELD	CA		12/23/2024	09/11/2025	303,300		(12,874)			(12,874)		290,427	290,427			
100171808	COLORADO SPRINGS	CO		10/17/2024	08/18/2025	303,056		(12,520)			(12,520)		290,536	290,536			
100129534	BIG BEAR LAKE	CA		09/29/2023	08/17/2025	302,862		(5,539)			(5,539)		297,323	297,323			
100131975	GILBERT	AZ		10/13/2023	09/17/2025	302,678		(5,717)			(5,717)		296,960	296,960			
100127966	GALLATIN	TN		09/08/2023	09/11/2025	302,285		9,568			9,568		311,854	311,854			
100114862	ORLANDO	FL		07/10/2023	09/17/2025	262,139		(3,484)			(3,484)		258,655	258,655			
100135594	WESTON	FL		11/09/2023	07/11/2025	302,432		(6,596)			(6,596)		295,837	295,837			
100146873	HASTINGS	MI		03/26/2024	09/18/2025	282,169		(7,391)			(7,391)		274,778	274,778			
100115040	MALAKOFF	TX		07/14/2023	09/16/2025	301,562		(207)			(207)		301,355	301,355			
100149140	PAONIA	CO		04/22/2024	08/05/2025	302,937		(937)			(937)		302,000	302,000			
3340091981	PEMBROKE PINES	FL		12/30/2024	07/24/2025	346,500							346,500	346,500			
100128833	VANCOUVER	WA		09/21/2023	07/05/2025	302,058		(4,023)			(4,023)		298,035	298,035			
100118956	SAN TAN VALLEY	AZ		07/27/2023	07/05/2025	300,571		(11,674)			(11,674)		288,897	288,897			
3310079323	LIVINGSTON	NJ		08/19/2024	07/24/2025	390,169							390,169	390,169			
100030820	BRENTWOOD	CA		04/09/2019	09/07/2025	298,541		22,102			22,102		320,643	320,643			
3320044877	DETROIT	MI		02/13/2023	08/26/2025	301,439							301,439	301,439			
3340072309	UNIONDALE	NY		04/05/2024	08/26/2025	301,372							301,372	301,372			
100169092	BLAIRSVILLE	GA		09/27/2024	08/18/2025	178,395		(2,049)			(2,049)		176,346	176,346			
100175963	ANGIER	NC		11/14/2024	09/16/2025	299,230		(2,082)			(2,082)		297,148	297,148			
324020870	AUBURN	WA		05/23/2024	08/28/2025	301,100							301,100	301,100			
100139018	RIVERSIDE	CA		12/22/2023	07/10/2025	299,557		2,599			2,599		302,156	302,156			
100134506	FEEDING HILLS	MA		10/30/2023	07/09/2025	300,376		(12,920)			(12,920)		287,456	287,456			
100154132	BURR RIDGE	IL		07/11/2024	08/09/2025	299,322		(5,768)			(5,768)		293,554	293,554			
100147107	CASTAIC	CA		05/08/2024	08/09/2025	299,381		(2,614)			(2,614)		296,768	296,768			
100170116	SOUTH PLAINFIELD	NJ		10/08/2024	07/17/2025	190,221		(5,516)			(5,516)		184,705	184,705			
100182080	AURORA	IL		12/12/2024	09/18/2025	299,102		1,449			1,449		300,551	300,551			
100130219	FRESNO	CA		11/15/2023	09/09/2025	297,757		(15,390)			(15,390)		282,367	282,367			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137657	GLEN ALLEN	VA		12/08/2023	08/17/2025	298,678		(5,041)			(5,041)		293,637	293,637			
100174809	NOBLESVILLE	IN		10/31/2024	09/03/2025	298,390		(17,529)			(17,529)		280,861	280,861			
100057654	COMMERCE CITY	CO		06/30/2021	08/17/2025	296,315		(5,767)			(5,767)		290,547	290,547			
100168337	SACRAMENTO	CA		09/20/2024	07/30/2025	299,306		(8,431)			(8,431)		290,876	290,876			
100141605	BOLINGBROOK	IL		01/30/2024	07/05/2025	295,795		(5,802)			(5,802)		289,993	289,993			
100115729	VIRGINIA BEACH	VA		07/20/2023	09/17/2025	294,815		(2,325)			(2,325)		292,490	292,490			
100145535	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	307,079		(19,606)			(19,606)		287,474	302,961	15,487		15,487
100144333	SPOTSYLVANIA	VA		03/07/2024	09/18/2025	296,822		(9,049)			(9,049)		287,774	287,774			
100032440	DUBLIN	IRL		06/21/2019	09/01/2025	336,793		6,513			6,513		343,306	357,067	16,018	(2,257)	13,761
100115757	KISSIMMEE	FL		07/20/2023	08/17/2025	296,055		(5,594)			(5,594)		290,460	290,460			
100157951	SWANSBORO	NC		07/09/2024	09/17/2025	295,933		(5,876)			(5,876)		290,057	290,057			
100024349	PINECREST	FL		09/20/2018	09/21/2025	294,089		(7,173)			(7,173)		286,916	286,916			
100168105	CAMARILLO	CA		09/20/2024	07/30/2025	297,068		(4,186)			(4,186)		292,882	292,882			
100144909	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	304,593		(14,038)			(14,038)		290,555	305,562	15,008		15,008
100140081	BANNER ELK	NC		01/09/2024	08/17/2025	294,865		(10,112)			(10,112)		284,753	284,753			
100179565	FRANKLIN	OH		11/21/2024	07/17/2025	294,173		(4,478)			(4,478)		289,694	289,694			
100136643	FOUNTAIN	CO		11/22/2023	08/05/2025	294,604		(16,582)			(16,582)		278,022	278,022			
100077902	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	07/21/2025	323,448							323,448	333,150	9,702		9,702
100142832	ANNA	TX		02/09/2024	08/16/2025	293,536		(4,995)			(4,995)		288,541	288,541			
100119640	WEST CHESTER	OH		08/04/2023	08/09/2025	224,073		(6,847)			(6,847)		217,226	217,226			
100149656	THORNTON	CO		04/26/2024	07/16/2025	292,450		(3,996)			(3,996)		288,454	288,454			
100164530	CHARLOTTE	NC		08/21/2024	08/16/2025	291,220		(4,149)			(4,149)		287,070	287,070			
100135549	PAYSON	AZ		11/13/2023	08/17/2025	289,760		(7,114)			(7,114)		282,646	282,646			
100114972	ANNA	TX		07/14/2023	09/16/2025	292,699		(3,803)			(3,803)		288,896	288,896			
100119502	ANNA	TX		07/28/2023	07/16/2025	292,710		(2,439)			(2,439)		290,272	290,272			
100135883	WASILLA	AK		11/13/2023	09/09/2025	292,906		(15,865)			(15,865)		277,041	277,041			
100159382	WESLEY CHAPEL	FL		07/15/2024	09/17/2025	291,382		(9,542)			(9,542)		281,841	281,841			
3500108948	MILFORD	MA		10/16/2024	08/25/2025	294,031							294,031	294,031			
100139079	COLLEGEVILLE	PA		12/28/2023	08/09/2025	286,467		(1,448)			(1,448)		285,019	285,019			
100025317	LA PUENTE	CA		09/20/2018	08/05/2025	290,439		53,773			53,773		344,212	344,212			
100134298	SAN CLEMENTE	CA		10/27/2023	07/11/2025	292,269		(11,269)			(11,269)		281,000	281,000			
100159428	RALEIGH	NC		07/15/2024	09/17/2025	290,652		(8,499)			(8,499)		282,153	282,153			
100117599	ELLICOTT CITY	MD		07/20/2023	09/06/2025	289,897		1,698			1,698		291,595	291,595			
100135551	FORT LAUDERDALE	FL		11/13/2023	07/17/2025	289,874		3,460			3,460		293,334	293,334			
100166980	RIDGECREST	CA		09/13/2024	07/18/2025	289,488		(10,714)			(10,714)		278,774	278,774			
100136284	WOODSTOCK	GA		11/20/2023	07/17/2025	66,576		65			65		66,641	66,641			
3310076882	NEW PROVIDENCE	NJ		08/26/2024	07/24/2025	506,687							506,687	506,687			
100138405	PHILADELPHIA	PA		12/18/2023	09/09/2025	289,441		(10,217)			(10,217)		279,224	279,224			
100011813	NAPERVILLE	IL		03/08/2017	09/13/2025	288,740		41,262			41,262		330,002	330,002			
100164111	CHICAGO	IL		08/21/2024	08/05/2025	290,151		(15,151)			(15,151)		275,000	275,000			
100155908	SCRANTON	PA		06/17/2024	09/18/2025	288,626		(7,006)			(7,006)		281,620	281,620			
100115667	LINCOLN CITY	OR		07/20/2023	09/17/2025	286,899		3,745			3,745		290,645	290,645			
100128021	CHAPMANSBORO	TN		09/08/2023	07/11/2025	288,250		5,032			5,032		293,282	293,282			
3300005177	CHATHAM	NJ		07/17/2024	09/05/2025	550,454							550,454	550,454			
100160870	HOWARD	OH		07/24/2024	08/17/2025	288,185		(10,090)			(10,090)		278,095	278,095			
3340075547	PHOENIX	AZ		06/14/2024	08/26/2025	314,028							314,028	314,028			
100121010	SAINT ALBANS	ME		08/30/2023	08/17/2025	287,515		3,197			3,197		290,712	290,712			
100062810	ELK GROVE	CA		07/01/2021	07/20/2025	283,270		(3,299)			(3,299)		279,971	279,971			
100142505	RALEIGH	NC		02/08/2024	08/17/2025	286,232		(5,114)			(5,114)		281,118	281,118			
100152657	SANTAQUIN	UT		05/17/2024	08/18/2025	286,028		(2,603)			(2,603)		283,425	283,425			
3410000590	SPARTA	NJ		11/14/2024	08/28/2025	358,866							358,866	358,866			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108298	MANASSAS	VA		05/24/2023	09/09/2025	285,653		(10,074)			(10,074)		275,579	275,579			
100129497	NASHVILLE	TN		09/29/2023	07/17/2025	279,717		(4,254)			(4,254)		275,463	275,463			
100148698	WOODBRIDGE	VA		04/17/2024	09/17/2025	285,881		(8,859)			(8,859)		277,022	277,022			
100131693	MURFREESBORO	TN		10/06/2023	08/11/2025	284,705		4,514			4,514		289,219	289,219			
100152466	MIAMI	FL		05/16/2024	08/11/2025	284,848		(7,878)			(7,878)		276,970	276,970			
100140329	ARDEN	NC		01/18/2024	09/17/2025	284,759		(3,395)			(3,395)		281,364	281,364			
100142785	GARNER	NC		02/08/2024	09/17/2025	284,322		(3,554)			(3,554)		280,768	280,768			
100151475	WICHITA	KS		05/10/2024	08/17/2025	284,231		(2,302)			(2,302)		281,929	281,929			
100101886	GRANBURY	TX		04/06/2023	08/09/2025	284,169		(14,435)			(14,435)		269,733	269,733			
100151647	SOUTH BOUND BROOK	NJ		05/10/2024	09/17/2025	283,710		(2,486)			(2,486)		281,224	281,224			
100136398	OOLTEWAH	TN		11/20/2023	09/17/2025	283,213		4,126			4,126		287,339	287,339			
100160405	PASADENA	CA		07/19/2024	07/05/2025	282,650		(107)			(107)		282,543	282,543			
100144474	KISSIMMEE	FL		04/26/2024	07/09/2025	282,849		(10,238)			(10,238)		272,611	272,611			
100167661	MCKINNEY	TX		09/19/2024	09/16/2025	282,269		(9,475)			(9,475)		272,794	272,794			
100119296	LOS ANGELES	CA		07/31/2023	09/17/2025	166,561		(1,186)			(1,186)		165,375	165,375			
100144206	WASHINGTON	UT		03/07/2024	09/17/2025	281,951		7,158			7,158		289,109	289,109			
100138144	FORT MYERS	FL		12/14/2023	07/06/2025	282,234		(1,866)			(1,866)		280,369	280,369			
100067957	FALLS CHURCH	VA		09/23/2021	09/17/2025	278,109		(2,024)			(2,024)		276,085	276,085			
100065420	GILBERT	AZ		07/28/2021	07/17/2025	280,405		(4,069)			(4,069)		276,336	276,336			
100152243	SACRAMENTO	CA		05/17/2024	08/17/2025	281,720		(4,595)			(4,595)		277,126	277,126			
100140592	RALEIGH	NC		01/19/2024	08/16/2025	281,551		(3,718)			(3,718)		277,833	277,833			
100129595	WEST CHESTER	PA		09/29/2023	09/17/2025	282,285		1,020			1,020		283,306	283,306			
100131904	ARGYLE	TX		10/13/2023	09/17/2025	281,103		(5,199)			(5,199)		275,904	275,904			
100157946	MARICOPA	AZ		07/09/2024	08/17/2025	277,098		(6,820)			(6,820)		270,278	270,278			
100119515	MONCKS CORNER	SC		07/28/2023	08/16/2025	281,258		1,718			1,718		282,976	282,976			
100120099	HARRISBURG	NC		08/11/2023	07/17/2025	280,981		(3,637)			(3,637)		277,344	277,344			
100138663	FRESNO	CA		02/02/2024	09/09/2025	281,043		(12,079)			(12,079)		268,964	268,964			
100146987	SALEM	UT		03/26/2024	08/18/2025	280,725		(2,746)			(2,746)		277,978	277,978			
100111042	LA PUENTE	CA		06/29/2023	09/05/2025	279,245		12,099			12,099		291,344	291,344			
100130221	SAINT AUGUSTINE	FL		11/15/2023	08/09/2025	279,099		(7,675)			(7,675)		271,425	271,425			
100135335	LAKE HARMONY	PA		11/13/2023	09/17/2025	279,616		(2,657)			(2,657)		276,958	276,958			
100090789	NOLANVILLE	TX		02/28/2023	08/09/2025	239,684		(10,241)			(10,241)		229,443	229,443			
100168563	ARNOLD	CA		09/25/2024	07/17/2025	278,291		(5,779)			(5,779)		272,512	272,512			
100120055	PORT ST LUCIE	FL		08/11/2023	08/17/2025	279,641		11,575			11,575		291,216	291,216			
100147069	BELFAIR	WA		03/27/2024	07/03/2025	278,236		(2,190)			(2,190)		276,045	276,045			
100135710	SURPRISE	AZ		11/10/2023	07/16/2025	278,263		(5,032)			(5,032)		273,231	273,231			
100147432	WEST WARWICK	RI		04/03/2024	09/05/2025	278,062		(10,773)			(10,773)		267,289	267,289			
100102489	MONTVERDE	FL		06/07/2023	08/09/2025	278,067		(7,195)			(7,195)		270,872	270,872			
3340078658	KINGS PARK	NY		11/14/2024	07/24/2025	342,619							342,619	342,619			
100065697	VAIL	AZ		07/28/2021	07/17/2025	276,383		(8,232)			(8,232)		268,151	268,151			
100129410	ELK GROVE	CA		09/26/2023	09/21/2025	277,390		(3,507)			(3,507)		273,883	273,883			
100148599	NAPLES	FL		04/12/2024	09/18/2025	277,625		(1,967)			(1,967)		275,658	275,658			
100110532	DAVENPORT	FL		06/30/2023	09/17/2025	277,463		(1,870)			(1,870)		275,593	275,593			
100169509	BALDWIN	WI		09/30/2024	07/07/2025	278,022		(7,189)			(7,189)		270,833	270,833			
100135093	DESTIN	FL		11/01/2023	09/17/2025	277,588		2,847			2,847		280,435	280,435			
100137055	CHELMSFORD	MA		11/28/2023	08/17/2025	277,501		620			620		278,121	278,121			
100135915	PHILADELPHIA	PA		11/13/2023	07/09/2025	277,651		(10,657)			(10,657)		266,994	266,994			
100175077	FORT WORTH	TX		11/05/2024	07/05/2025	277,670		(13,087)			(13,087)		264,583	264,583			
100145510	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	284,297		(6,138)			(6,138)		278,160	292,544	14,384		14,384
100176524	DURHAM	NC		11/15/2024	07/17/2025	277,208		(9,454)			(9,454)		267,754	267,754			
100158849	FORT MYERS	FL		07/12/2024	09/17/2025	277,052		(4,297)			(4,297)		272,756	272,756			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171581	FISHERS	IN		10/16/2024	08/17/2025	277,070		(10,506)			(10,506)		266,564	266,564			
100170260	GILFORD	NH		10/08/2024	07/17/2025	276,688		(9,757)			(9,757)		266,931	266,931			
100101990	STOCKTON	CA		04/14/2023	07/09/2025	276,756		(12,942)			(12,942)		263,814	263,814			
100175626	JEFFERSON	GA		11/12/2024	08/05/2025	277,413		(4,483)			(4,483)		272,930	272,930			
100179998	GREEN BAY	WI		11/25/2024	09/17/2025	275,731		(9,541)			(9,541)		266,190	266,190			
100119599	WEST COLUMBIA	SC		07/31/2023	08/09/2025	271,464		(2,346)			(2,346)		269,118	269,118			
3340075436	SARASOTA	FL		05/10/2024	08/26/2025	277,200							277,200	277,200			
100131592	AURORA	CO		10/06/2023	07/17/2025	275,292		1,631			1,631		276,923	276,923			
100128454	LITTLETON	CO		09/15/2023	07/11/2025	275,307		(11,955)			(11,955)		263,352	263,352			
100076325	HOUSTON	TX		01/07/2022	09/17/2025	276,386		(398)			(398)		275,988	275,988			
100131751	MURFREESBORO	TN		10/06/2023	07/11/2025	270,602		7,903			7,903		278,505	278,505			
3340087095	WESTERN SPRINGS	IL		11/14/2024	07/24/2025	316,800							316,800	316,800			
100164515	TAMPA	FL		08/21/2024	09/16/2025	274,006		(5,930)			(5,930)		268,076	268,076			
100168147	CAPE CORAL	FL		09/20/2024	09/07/2025	273,498		(8,445)			(8,445)		265,052	265,052			
100164263	CHESTER SPRINGS	PA		08/21/2024	09/17/2025	273,758		(2,860)			(2,860)		270,898	270,898			
3310058558	LONG BRANCH	NJ		09/15/2023	09/25/2025	274,844							274,844	274,844			
100168138	TWIN PEAKS	CA		09/20/2024	07/30/2025	274,846		(5,741)			(5,741)		269,105	269,105			
100137685	PORTLAND	ME		12/08/2023	07/17/2025	271,945		(5,804)			(5,804)		266,141	266,141			
100158155	CONVERSE	TX		07/09/2024	08/18/2025	6,399		(14)			(14)		6,385	6,385			
100089703	TILBURG	NLD		11/29/2022	07/21/2025	273,639							273,639	309,780	36,141		36,141
3340070925	UNIONDALE	NY		03/28/2024	08/26/2025	274,428							274,428	274,428			
100175894	FORT PIERCE	FL		11/14/2024	08/16/2025	254,717		587			587		255,303	255,303			
100172966	INDIO	CA		10/25/2024	08/05/2025	272,457		(9,162)			(9,162)		263,295	263,295			
100168583	CALABASH	NC		09/25/2024	08/17/2025	272,621		(7,257)			(7,257)		265,364	265,364			
100026954	SAN DIEGO	CA		09/26/2018	07/05/2025	271,586		32,629			32,629		304,215	304,215			
100114522	CHICAGO	IL		06/29/2023	07/09/2025	271,568		(7,810)			(7,810)		263,758	263,758			
100151059	SPRING HILL	TN		05/08/2024	07/17/2025	270,946		(4,165)			(4,165)		266,781	266,781			
100175805	SOUTH FALLSBURG	NY		11/12/2024	07/11/2025	273,605		(5,151)			(5,151)		268,454	268,454			
100139611	LONGVIEW	WA		12/28/2023	07/05/2025	271,367		(8,304)			(8,304)		263,064	263,064			
100136296	LAS VEGAS	NV		11/20/2023	09/17/2025	270,594		8,140			8,140		278,734	278,734			
100142389	SANDWICH	IL		03/15/2024	09/05/2025	270,463		(12,238)			(12,238)		258,225	258,225			
100140613	ANNA	TX		01/19/2024	08/16/2025	270,391		(5,042)			(5,042)		265,349	265,349			
100179774	KINGSPORT	TN		11/21/2024	09/17/2025	270,206		(9,489)			(9,489)		260,717	260,717			
100139722	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	269,851							269,851	287,717	17,866		17,866
3340072902	PHILADELPHIA	PA		04/30/2024	09/25/2025	372,452							372,452	372,452			
100091600	MURRAYVILLE	GA		03/07/2023	09/09/2025	270,039		(12,942)			(12,942)		257,097	257,097			
100160931	HARLEYSVILLE	PA		07/24/2024	07/17/2025	269,854		(8,565)			(8,565)		261,289	261,289			
3500112967	MIAMI	FL		11/27/2024	08/25/2025	271,150							271,150	271,150			
100044172	STATEN ISLAND	NY		08/19/2020	08/05/2025	265,518		3,227			3,227		268,745	268,745			
3340086009	ANN ARBOR	MI		10/10/2024	09/25/2025	299,772							299,772	299,772			
100152981	BETHEL	CT		06/27/2024	08/09/2025	269,322		(6,610)			(6,610)		262,712	262,712			
100137082	APEX	NC		11/28/2023	08/17/2025	264,475		2,968			2,968		267,443	267,443			
100162709	FORTSON	GA		08/12/2024	08/17/2025	269,373		(7,338)			(7,338)		262,035	262,035			
100175159	FLEMING ISLAND	FL		11/05/2024	09/18/2025	269,048		(5,620)			(5,620)		263,428	263,428			
100171511	JEFFERSON	CO		10/16/2024	09/17/2025	268,605		(4,370)			(4,370)		264,235	264,235			
100063472	FERNANDINA BEACH	FL		07/01/2021	07/20/2025	269,051		(3,585)			(3,585)		265,466	265,466			
100164817	TUSCALOOSA	AL		08/26/2024	07/17/2025	268,783		(6,654)			(6,654)		262,129	262,129			
100081107	CHARLOTTESVILLE	VA		03/18/2022	08/17/2025	266,801		2,265			2,265		269,065	269,065			
100135729	DORAL	FL		11/10/2023	09/16/2025	267,936		(983)			(983)		266,954	266,954			
100154842	GRAND LEDGE	MI		07/19/2024	08/24/2025	267,775		(11,526)			(11,526)		256,249	256,249			
100034015	WICKLOW	IRL		06/21/2019	08/01/2025	297,005		(10,364)			(10,364)		286,641	295,863	8,897	326	9,223

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120415	HOUSTON	TX		08/18/2023	09/05/2025	267,021		7,622			7,622		274,642	274,642			
3310083739	BROOKLYN	NY		09/26/2024	08/26/2025	327,962							327,962	327,962			
100147040	LANSING	MI		03/27/2024	07/03/2025	264,579		(3,118)			(3,118)		261,461	261,461			
100182219	BLUE RIDGE	GA		12/12/2024	08/17/2025	266,548		(5,723)			(5,723)		260,825	260,825			
3340075255	COVENTRY	CT		05/23/2024	07/24/2025	302,405							302,405	302,405			
100164174	PALM HARBOR	FL		08/21/2024	08/05/2025	266,371		(8,456)			(8,456)		257,916	257,916			
100153060	UPLAND	CA		06/27/2024	09/09/2025	1,083		(32)			(32)		1,051	1,051			
100179980	FOLEY	AL		11/25/2024	09/17/2025	266,211		15,623			15,623		281,835	281,835			
100053880	LORTON	VA		03/23/2021	08/07/2025	265,206		(19,321)			(19,321)		245,885	245,885			
100132262	VANCOUVER	WA		10/13/2023	07/16/2025	1,908							1,908	1,908			
100065589	RIPON	CA		07/28/2021	09/17/2025	264,051		(9,125)			(9,125)		254,926	254,926			
100139832	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	268,315							268,315	285,471	17,156		17,156
100141037	FORT MYERS	FL		02/20/2024	08/09/2025	265,551		(12,252)			(12,252)		253,300	253,300			
100117336	PATERSON	NJ		07/20/2023	09/05/2025	265,071		71,794			71,794		336,866	336,866			
3310061066	EL DORADO HILLS	CA		05/10/2024	09/25/2025	429,818							429,818	429,818			
100147953	HADDONFIELD	NJ		04/08/2024	08/17/2025	265,047		(5,458)			(5,458)		259,589	259,589			
100120976	OCALA	FL		08/30/2023	08/17/2025	264,220		15,242			15,242		279,462	279,462			
100162057	PLEASANT GROVE	UT		07/31/2024	09/05/2025	265,944		(15,944)			(15,944)		250,000	250,000			
3310075781	HOUSTON	TX		07/29/2024	07/24/2025	550,099							550,099	550,099			
100168042	WENDELL	NC		09/20/2024	09/07/2025	264,404		(8,183)			(8,183)		256,221	256,221			
100144169	ALBUQUERQUE	NM		03/07/2024	07/17/2025	263,707		(4,397)			(4,397)		259,311	259,311			
100065590	LEHI	UT		07/28/2021	08/17/2025	261,967		(6,290)			(6,290)		255,677	255,677			
100115232	HAVERSTRAW	NY		07/17/2023	08/09/2025	263,073		(4,911)			(4,911)		258,162	258,162			
100066923	YUCCA VALLEY	CA		08/02/2021	09/20/2025	260,440		(211)			(211)		260,230	260,230			
100136481	NEWBERRY	FL		11/20/2023	07/17/2025	262,942		1,639			1,639		264,582	264,582			
100131881	HERNANDO BEACH	FL		10/06/2023	08/05/2025	262,980		(10,959)			(10,959)		252,022	252,022			
100100636	LOS ANGELES	CA		04/27/2023	08/09/2025	259,387		372			372		259,759	259,759			
100153447	SACRAMENTO	CA		05/30/2024	07/09/2025	262,577		(6,323)			(6,323)		256,254	256,254			
100160144	ST GEORGE	UT		07/17/2024	09/18/2025	177,741		(4,230)			(4,230)		173,511	173,511			
100133359	CELINA	TX		11/21/2023	08/10/2025	262,390		(16,323)			(16,323)		246,067	246,067			
100147139	BRADENTON	FL		05/08/2024	09/09/2025	261,554		(2,055)			(2,055)		259,499	259,499			
100074402	BALTIMORE	MD		12/02/2021	08/09/2025	260,212		(15,591)			(15,591)		244,621	244,621			
3310076753	SUMMIT	NJ		07/19/2024	09/25/2025	325,364							325,364	325,364			
100164701	TORRANCE	CA		08/23/2024	09/01/2025	259,669		(6,816)			(6,816)		252,853	252,853			
100115865	MANCHESTER	MO		07/20/2023	08/17/2025	260,883		(3,663)			(3,663)		257,220	257,220			
100135525	LIVINGSTON	MT		11/13/2023	09/17/2025	261,007		(1,286)			(1,286)		259,722	259,722			
3300005530	NEW PROVIDENCE	NJ		12/18/2024	08/05/2025	411,781							411,781	411,781			
100028797	STATEN ISLAND	NY		10/26/2018	07/05/2025	260,548		74,569			74,569		335,117	335,117			
100114988	CHARLOTTE	NC		07/14/2023	09/16/2025	260,096		(3,805)			(3,805)		256,290	256,290			
3310065304	WASHINGTON	DC		01/09/2024	08/26/2025	261,360							261,360	261,360			
100175005	LOGANVILLE	GA		10/31/2024	09/03/2025	259,718		(10,157)			(10,157)		249,561	249,561			
100088049	LAS VEGAS	NV		10/25/2022	07/22/2025	260,010		7,050			7,050		267,061	267,061			
100109125	NEPTUNE	NJ		06/05/2023	07/09/2025	259,852		(8,485)			(8,485)		251,367	251,367			
100181579	MERIDEN	CT		12/09/2024	07/11/2025	259,978		(6,043)			(6,043)		253,935	253,935			
3340085664	MAMARONECK	NY		10/03/2024	09/25/2025	307,534							307,534	307,534			
100084262	ZAANDAM	NLD		06/30/2022	07/21/2025	242,094							242,094	270,085	27,990		27,990
100132238	ANNA	TX		10/13/2023	07/16/2025	256,624		(3,718)			(3,718)		252,906	252,906			
100137499	STATESVILLE	NC		01/11/2024	08/09/2025	259,343		(21,683)			(21,683)		237,660	237,660			
100137202	DULUTH	GA		11/28/2023	08/11/2025	258,921		(11,818)			(11,818)		247,103	247,103			
3310053186	JERSEY CITY	NJ		06/08/2023	07/24/2025	260,083							260,083	260,083			
100146994	SARASOTA	FL		03/27/2024	09/03/2025	249,646		1,087			1,087		250,733	250,733			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138326	MELISSA	TX		12/18/2023	08/16/2025	258,635		(3,189)			(3,189)		255,445	255,445			
100109175	LEVITTOWN	PA		07/21/2023	08/09/2025	259,890		(1,140)			(1,140)		258,750	258,750			
100186713	CROSSVILLE	TN		12/31/2024	09/11/2025	258,817		(12,267)			(12,267)		246,550	246,550			
3310052554	THE BRONX	NY		10/06/2023	09/25/2025	259,875							259,875	259,875			
100091726	WAIANAE	HI		03/24/2023	08/09/2025	258,849		(18,008)			(18,008)		240,842	240,842			
100087167	MYRTLE BEACH	SC		10/25/2022	07/09/2025	257,188		16,894			16,894		274,082	274,082			
100134288	PINELLAS PARK	FL		10/27/2023	08/11/2025	257,757		(8,420)			(8,420)		249,338	249,338			
100142839	DALLAS	GA		02/09/2024	07/16/2025	257,069		(548)			(548)		256,521	256,521			
100152871	MEMPHIS	TN		05/22/2024	07/05/2025	257,157		(4,699)			(4,699)		252,458	252,458			
100173179	MUNDS PARK	AZ		10/30/2024	08/17/2025	256,672		(8,212)			(8,212)		248,461	248,461			
100068682	RODEN	NLD		08/30/2021	09/22/2025	293,629							293,629	293,746	117		117
100138111	AURORA	CO		12/14/2023	08/06/2025	257,374		(1,800)			(1,800)		255,573	255,573			
100147956	SNELLVILLE	GA		04/08/2024	08/17/2025	255,743		(4,494)			(4,494)		251,250	251,250			
3340079102	PHILADELPHIA	PA		08/19/2024	07/24/2025	403,128							403,128	403,128			
100173749	MARGATE	FL		10/30/2024	08/11/2025	151,634		(6,326)			(6,326)		145,308	145,308			
100119381	WESTAMPTON	NJ		07/31/2023	07/17/2025	255,993		(4,606)			(4,606)		251,387	251,387			
100168132	PORT CHARLOTTE	FL		09/20/2024	07/30/2025	257,199		(2,831)			(2,831)		254,368	254,368			
100110392	GULF SHORES	AL		06/30/2023	08/17/2025	256,678		(3,211)			(3,211)		253,467	253,467			
100115164	CICERO	IL		07/17/2023	08/09/2025	255,646		(8,324)			(8,324)		247,322	247,322			
100087156	DORAL	FL		10/25/2022	07/09/2025	254,731		16,431			16,431		271,163	271,163			
100100343	FRANKLIN	WI		04/27/2023	09/09/2025	254,793		18,630			18,630		273,423	273,423			
3310082880	BAY SHORE	NY		09/03/2024	08/26/2025	256,460							256,460	256,460			
100128165	VINELAND	NJ		09/18/2023	09/17/2025	254,957		3,112			3,112		258,069	258,069			
100147579	RIVERSIDE	CA		04/04/2024	08/05/2025	254,717		(3,401)			(3,401)		251,316	251,316			
100086867	MESA	AZ		10/07/2022	07/09/2025	250,838		(5,665)			(5,665)		245,173	245,173			
100150950	NORTH CHESTERFIELD	VA		05/08/2024	09/17/2025	254,034		2,068			2,068		256,102	256,102			
3340071733	WEST ORANGE	NJ		05/17/2024	07/24/2025	271,260							271,260	271,260			
100148847	COLUMBUS	OH		04/17/2024	09/17/2025	253,962		(8,893)			(8,893)		245,069	245,069			
100150538	MOUNT PROSPECT	IL		05/03/2024	07/17/2025	251,289		(3,673)			(3,673)		247,615	247,615			
100173827	EASTHAMPTON	MA		10/31/2024	08/05/2025	253,719		(11,990)			(11,990)		241,729	241,729			
100171902	GRETNA	LA		10/17/2024	08/18/2025	253,291		(9,900)			(9,900)		243,391	243,391			
100166280	FARMINGDALE	NJ		09/09/2024	09/17/2025	252,369		(4,304)			(4,304)		248,066	248,066			
100135558	BIG BEAR CITY	CA		11/13/2023	08/17/2025	252,451		3,669			3,669		256,120	256,120			
100140230	GERMANTOWN	MD		01/11/2024	08/11/2025	252,809		(6,641)			(6,641)		246,168	246,168			
3310090525	BROOKLYN	NY		12/12/2024	08/26/2025	324,324							324,324	324,324			
3340071466	GREENVILLE	NC		06/14/2024	08/26/2025	285,516							285,516	285,516			
100180230	EL CAJON	CA		11/25/2024	07/18/2025	251,663		(3,462)			(3,462)		248,201	248,201			
100140603	PINEVILLE	NC		01/19/2024	09/16/2025	251,517		(411)			(411)		251,106	251,106			
100068332	LEESBURG	VA		08/25/2021	07/17/2025	249,899		(7,760)			(7,760)		242,139	242,139			
100174211	POMPANO BEACH	FL		10/31/2024	07/30/2025	252,620		(7,360)			(7,360)		245,259	245,259			
100057875	GERMANTOWN	TN		06/30/2021	09/17/2025	249,623		(3,703)			(3,703)		245,920	245,920			
100013689	COUNCIL BLUFFS	IA		05/25/2017	08/05/2025	250,199		26,845			26,845		277,044	277,044			
100163169	MURFREESBORO	TN		08/13/2024	09/18/2025	250,786		(7,781)			(7,781)		243,006	243,006			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022	09/22/2025	250,088		(10,175)			(10,175)		239,913	239,913			
100158848	CALABASH	NC		07/12/2024	07/17/2025	250,623		(1,695)			(1,695)		248,928	248,928			
330000519	FLORHAM PARK	NJ		12/18/2024	09/05/2025	345,354							345,354	345,354			
100115371	PARK RAPIDS	MN		07/17/2023	07/09/2025	250,399		(4,973)			(4,973)		245,426	245,426			
100101511	DENTON	TX		04/26/2023	07/17/2025	249,590		13,293			13,293		262,883	262,883			
100153231	CINCINNATI	OH		05/30/2024	09/18/2025	249,625		(4,553)			(4,553)		245,072	245,072			
100115825	NORTH MYRTLE BEACH	SC		07/20/2023	08/17/2025	248,931		3,545			3,545		252,477	252,477			
100162929	VERO BEACH	FL		08/12/2024	07/17/2025	247,858		(7,725)			(7,725)		240,133	240,133			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310052535	SAINT JAMES	NY		07/27/2023	08/26/2025	250,371							250,371	250,371			
100017053	POMONA	CA		05/16/2018	08/21/2025	247,391		(1,817)			(1,817)		245,574	245,574			
100168369	CARROLLTON	TX		09/25/2024	08/17/2025	248,881		(9,179)			(9,179)		239,701	239,701			
100076480	CRANSTON	RI		12/21/2021	07/09/2025	247,741		(11,584)			(11,584)		236,158	236,158			
3340068764	WEST ORANGE	NJ		02/26/2024	09/25/2025	250,193							250,193	250,193			
100152572	HUMBLE	TX		05/17/2024	07/18/2025	243,465		(4,687)			(4,687)		238,778	238,778			
100117436	DESTIN	FL		07/20/2023	08/05/2025	248,501		9,912			9,912		258,413	258,413			
100120137	DAWSONVILLE	GA		08/11/2023	08/17/2025	248,142		(4,878)			(4,878)		243,264	243,264			
100145491	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	260,854		(16,235)			(16,235)		244,620	257,796	13,176		13,176
100170082	DURHAM	NC		10/08/2024	08/17/2025	248,058		(6,257)			(6,257)		241,801	241,801			
100135382	TWIN PEAKS	CA		11/13/2023	09/17/2025	248,059		(265)			(265)		247,794	247,794			
100158970	MAIDEN	NC		08/15/2024	09/09/2025	247,689		(9,801)			(9,801)		237,888	237,888			
100147971	NORTH CHARLESTON	SC		04/08/2024	09/17/2025	246,876		10,436			10,436		257,312	257,312			
100154817	SUN CITY	AZ		07/19/2024	08/24/2025	247,096		(10,302)			(10,302)		236,794	236,794			
100185932	TUCSON	AZ		12/26/2024	09/17/2025	247,090		(2,640)			(2,640)		244,451	244,451			
100134475	POUGHKEEPSIE	NY		10/30/2023	09/09/2025	247,323		(12,991)			(12,991)		234,332	234,332			
100013139	BRENTWOOD	NY		05/25/2017	09/05/2025	245,115		55,384			55,384		300,499	300,499			
100137215	LAKELAND	FL		11/28/2023	09/11/2025	247,278		(10,475)			(10,475)		236,803	236,803			
100117601	SEVIERVILLE	TN		07/20/2023	09/05/2025	246,749		(8,333)			(8,333)		238,416	238,416			
100175511	PALM BAY	FL		12/23/2024	07/11/2025	247,871		(6,430)			(6,430)		241,440	241,440			
100150650	REYNOLDSBURG	OH		05/06/2024	08/18/2025	246,491		201			201		246,692	246,692			
3310084029	LIVINGSTON	NJ		09/18/2024	09/25/2025	348,232							348,232	348,232			
100139406	KILLINGLY	CT		12/28/2023	07/09/2025	246,269		(4,906)			(4,906)		241,364	241,364			
100115964	LELAND	NC		07/20/2023	08/17/2025	245,986		(1,939)			(1,939)		244,047	244,047			
100140877	MIRAMAR	FL		01/25/2024	08/10/2025	245,628		986			986		246,614	246,614			
3500102027	FLEMINGTON	NJ		08/12/2024	07/28/2025	278,400							278,400	278,400			
100143325	FRESNO	CA		02/16/2024	09/17/2025	245,303		(2,416)			(2,416)		242,886	242,886			
100060100	RIVERSIDE	CA		06/25/2021	09/17/2025	243,614		(7,741)			(7,741)		235,874	235,874			
3340082307	NEPTUNE	NJ		09/18/2024	08/26/2025	246,260							246,260	246,260			
100172546	FOLSOM	PA		10/23/2024	08/17/2025	245,063		(9,974)			(9,974)		235,089	235,089			
100180237	EDMOND	OK		11/25/2024	09/18/2025	244,789		(4,494)			(4,494)		240,295	240,295			
100129299	LIVERMORE	CA		09/25/2023	08/16/2025	244,618		925			925		245,543	245,543			
100114430	SARASOTA	FL		06/29/2023	08/05/2025	244,726		95,284			95,284		340,010	340,010			
100134996	ALLEN	TX		10/30/2023	08/06/2025	244,605		1,664			1,664		246,269	246,269			
3340072750	ALLIANCE	OH		04/12/2024	07/24/2025	245,734							245,734	245,734			
100143298	KATY	TX		02/16/2024	09/17/2025	244,205		(3,489)			(3,489)		240,716	240,716			
100156439	FARMINGTON	CT		06/24/2024	09/17/2025	243,736		(5,709)			(5,709)		238,027	238,027			
100135536	LEXINGTON	KY		11/13/2023	08/17/2025	243,513		(401)			(401)		243,112	243,112			
100152244	BRIDGEPORT	CT		05/17/2024	08/17/2025	243,397		(2,211)			(2,211)		241,187	241,187			
100151633	WESTFIELD	NJ		05/10/2024	09/17/2025	242,313		(4,660)			(4,660)		237,654	237,654			
100107804	MIMS	FL		05/19/2023	07/17/2025	241,222		7,600			7,600		248,822	248,822			
100137932	SPRING	TX		12/13/2023	09/17/2025	242,115		(1,678)			(1,678)		240,437	240,437			
100117747	KATY	TX		07/20/2023	09/06/2025	240,448		(8,332)			(8,332)		232,116	232,116			
100164415	LITTLE ELM	TX		08/21/2024	08/17/2025	241,635		(6,482)			(6,482)		235,153	235,153			
100140057	ROSHARON	TX		01/09/2024	08/17/2025	159,698		(2,289)			(2,289)		157,409	157,409			
100149551	CORONA	CA		04/26/2024	08/16/2025	225,214		(7,087)			(7,087)		218,128	218,128			
100127477	SAVANNAH	GA		09/08/2023	07/17/2025	241,029		(1,079)			(1,079)		239,950	239,950			
100081048	TEMECULA	CA		03/18/2022	08/17/2025	239,084		7,406			7,406		246,490	246,490			
100164813	COBBS CREEK	VA		08/26/2024	08/17/2025	183,385		(4,797)			(4,797)		178,589	178,589			
100166400	AUSTIN	TX		10/24/2024	07/09/2025	240,171		(16,422)			(16,422)		223,749	223,749			
100065381	ELK GROVE	CA		07/28/2021	09/17/2025	235,627		(4,332)			(4,332)		231,296	231,296			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168306	WILMINGTON	NC		09/20/2024	07/30/2025	651							651	651			
100013146	LAS VEGAS	NV		05/25/2017	09/05/2025	239,446		76,966			76,966		316,413	316,413			
100146709	CANON CITY	CO		03/20/2024	09/05/2025	239,435		(4,011)			(4,011)		235,424	235,424			
100079973	MISSOURI CITY	TX		04/25/2022	08/22/2025	239,431		(10,704)			(10,704)		228,727	228,727			
100148934	KNIGHTDALE	NC		04/17/2024	08/17/2025	238,981		(7,127)			(7,127)		231,854	231,854			
100100055	ATLANTA	GA		03/28/2023	09/22/2025	228,996		2,424			2,424		231,420	231,420			
100149526	THE VILLAGES	FL		04/26/2024	09/16/2025	211,531		(4,494)			(4,494)		207,037	207,037			
100175937	LONGS	SC		11/14/2024	08/16/2025	238,058		7,127			7,127		245,185	245,185			
100117654	HOUSTON	TX		07/20/2023	08/05/2025	232,679		7,053			7,053		239,732	239,732			
100132795	CHELTENHAM	PA		11/03/2023	07/10/2025	238,110		(1,155)			(1,155)		236,955	236,955			
3340084983	GULFPORT	FL		09/26/2024	08/26/2025	253,663							253,663	253,663			
100143101	BLOOMINGDALE	GA		02/16/2024	07/17/2025	237,450		(995)			(995)		236,455	236,455			
100136872	COEUR D ALENE	ID		11/27/2023	09/16/2025	235,449		(2,528)			(2,528)		232,921	232,921			
3340072969	CAPE CORAL	FL		04/12/2024	07/24/2025	299,839							299,839	299,839			
100167161	GLENSIDE	PA		09/13/2024	08/09/2025	237,164		(6,745)			(6,745)		230,419	230,419			
100144895	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	244,617		(12,198)			(12,198)		232,419	244,405	11,987		11,987
100131839	DUNDALK	MD		10/06/2023	07/05/2025	236,701		(4,913)			(4,913)		231,789	231,789			
100118867	CAPITOLA	CA		08/30/2023	08/09/2025	232,257		1,789			1,789		234,046	234,046			
100176729	FATE	TX		11/15/2024	09/07/2025	738							738	738			
100172886	WEST BLOOMFIELD	MI		10/25/2024	07/05/2025	3,422		(13)			(13)		3,409	3,409			
100155138	TUCSON	AZ		07/19/2024	07/24/2025	235,774		(2,830)			(2,830)		232,944	232,944			
100166130	SHERWOOD	AR		09/09/2024	09/17/2025	235,452		(7,920)			(7,920)		227,532	227,532			
100152534	ANGLER	NC		05/17/2024	08/18/2025	235,314		(1,334)			(1,334)		233,980	233,980			
100066941	FORT WORTH	TX		08/02/2021	07/20/2025	233,389		5			5		233,394	233,394			
3340059399	PORT CHARLOTTE	FL		03/28/2024	09/25/2025	261,440							261,440	261,440			
100142153	GARDENA	CA		02/29/2024	08/06/2025	234,950		(7,677)			(7,677)		227,273	227,273			
100120987	BRUNSWICK	ME		08/30/2023	07/17/2025	234,978		(1,662)			(1,662)		233,316	233,316			
100168117	JACKSONVILLE	FL		09/20/2024	08/07/2025	234,750		3,027			3,027		237,778	237,778			
3340083430	YOUNGSTOWN	OH		09/26/2024	07/24/2025	235,897							235,897	235,897			
100155318	AUSTELL	GA		07/19/2024	09/17/2025	234,748		(19,821)			(19,821)		214,927	214,927			
100148112	RIO RICO	AZ		04/10/2024	08/16/2025	234,904		(6,287)			(6,287)		228,617	228,617			
100158717	WELLFLEET	MA		07/10/2024	09/17/2025	103,494		(1,249)			(1,249)		102,245	102,245			
100137613	CLIFTON	NJ		12/08/2023	08/17/2025	234,503		(1,425)			(1,425)		233,078	233,078			
100115883	HUTTO	TX		07/20/2023	08/17/2025	233,994		583			583		234,577	234,577			
100148688	ACWORTH	GA		04/16/2024	09/09/2025	234,494		(11,209)			(11,209)		223,285	223,285			
100117242	NAPLES	FL		07/20/2023	08/05/2025	235,345		(1,345)			(1,345)		234,000	234,000			
100175525	MIAMI	FL		12/23/2024	07/11/2025	234,171		(10,789)			(10,789)		223,383	223,383			
100160584	HEMET	CA		07/19/2024	08/05/2025	175,270		(6,010)			(6,010)		169,260	169,260			
100107861	SIMONTON	TX		06/29/2023	07/09/2025	233,658		(17,847)			(17,847)		215,812	215,812			
100087740	ABILENE	TX		11/17/2022	09/09/2025	232,889		(12,303)			(12,303)		220,586	220,586			
100137761	FRANKLIN	TN		12/08/2023	09/17/2025	214,857		(1,295)			(1,295)		213,562	213,562			
100117956	REDMOND	WA		07/20/2023	08/06/2025	232,781		11,575			11,575		244,357	244,357			
100103735	ROUND LAKE	IL		05/08/2023	09/09/2025	231,836		(591)			(591)		231,246	231,246			
100136898	AVONDALE	AZ		11/27/2023	07/16/2025	232,051		8,514			8,514		240,565	240,565			
100115866	CHANDLER	AZ		07/20/2023	07/17/2025	231,008		133			133		231,141	231,141			
3310084158	ARLINGTON	MA		10/03/2024	09/25/2025	295,218							295,218	295,218			
100134348	CHARLOTTE	NC		10/27/2023	07/11/2025	231,234		(18,286)			(18,286)		212,948	212,948			
3340069681	CAPE CORAL	FL		03/14/2024	09/25/2025	294,686							294,686	294,686			
100148990	OAK PARK	CA		04/17/2024	07/05/2025	230,495		(7,900)			(7,900)		222,595	222,595			
100135462	COATESVILLE	PA		11/13/2023	08/17/2025	230,543		15,828			15,828		246,372	246,372			
100066166	DENVER	CO		08/02/2021	09/20/2025	228,302		(2,382)			(2,382)		225,920	225,920			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340089779	THE BRONX	NY		11/21/2024	09/25/2025	231,660							231,660	231,660			
100120956	NATCHITOCHES	LA		08/30/2023	09/17/2025	230,238		(2,435)			(2,435)		227,803	227,803			
100134102	ROEBUCK	SC		12/08/2023	09/10/2025	230,184		(1,182)			(1,182)		229,002	229,002			
100144508	DESERT HOT SPRINGS	CA		04/26/2024	08/09/2025	206,247		(1,655)			(1,655)		204,591	204,591			
3310071263	LEWES	DE		04/05/2024	07/24/2025	230,727							230,727	230,727			
100151542	LAND O LAKES	FL		05/10/2024	09/17/2025	229,488		(3,835)			(3,835)		225,653	225,653			
100135287	CHICAGO	IL		11/13/2023	07/17/2025	229,458		(156)			(156)		229,302	229,302			
100150703	MOBILE	AL		05/06/2024	08/18/2025	229,284		(6,727)			(6,727)		222,557	222,557			
100141103	MILWAUKEE	WI		01/30/2024	07/09/2025	229,299		(4,307)			(4,307)		224,992	224,992			
100000282	CAMPBELL HALL	NY		09/27/2016	07/05/2025	229,098		24,873			24,873		253,972	253,972			
100158046	AURORA	IL		07/09/2024	08/18/2025	229,040		(6,889)			(6,889)		222,151	222,151			
100171886	URBANNA	VA		10/17/2024	09/18/2025	228,369		(7,862)			(7,862)		220,507	220,507			
100143123	CHICAGO	IL		02/16/2024	08/17/2025	29,408		(551)			(551)		28,857	28,857			
100064982	BANGOR	PA		07/14/2021	09/17/2025	225,713		(7,646)			(7,646)		218,067	218,067			
100103818	BRIDGEVIEW	IL		05/10/2023	07/09/2025	227,806		(5,516)			(5,516)		222,290	222,290			
3310076869	LOOMIS	CA		08/19/2024	08/26/2025	325,556							325,556	325,556			
3310086574	BRONX	NY		10/31/2024	07/24/2025	228,690							228,690	228,690			
3320043934	EAST PATCHOGUE	NY		01/10/2023	08/26/2025	315,563							315,563	315,563			
3340088550	MIAMI	FL		12/12/2024	08/26/2025	283,536							283,536	283,536			
100136623	ARLINGTON	TX		11/22/2023	09/05/2025	226,869		1,350			1,350		228,219	228,219			
100180736	WICHITA	KS		11/26/2024	09/11/2025	225,855		(10,663)			(10,663)		215,192	215,192			
100156363	LOS ANGELES	CA		07/25/2024	08/09/2025	226,185		(8,185)			(8,185)		218,000	218,000			
100133133	ORLANDO	FL		11/29/2023	09/06/2025	224,919		(2,658)			(2,658)		222,261	222,261			
100179351	TUCSON	AZ		12/27/2024	07/09/2025	224,901		(10,614)			(10,614)		214,287	214,287			
100120924	SMITHVILLE	TN		08/30/2023	08/17/2025	222,627		1,081			1,081		223,707	223,707			
100079274	NEW BEDFORD	MA		02/28/2022	08/09/2025	223,187		(6,553)			(6,553)		216,634	216,634			
100088560	UTRECHT	NLD		10/27/2022	08/20/2025	251,908							251,908	253,512	1,604		1,604
100100124	LAS VEGAS	NV		03/28/2023	07/22/2025	224,264		1,265			1,265		225,529	225,529			
100129479	FAIRMOUNT HEIGHTS	MD		09/29/2023	07/17/2025	223,674		2,218			2,218		225,892	225,892			
100164004	ROSEMEAD	CA		08/21/2024	07/05/2025	223,291		(9,190)			(9,190)		214,101	214,101			
100135762	ATLANTA	GA		11/10/2023	09/16/2025	223,577		(4,914)			(4,914)		218,662	218,662			
3310053075	THE BRONX	NY		08/31/2023	07/24/2025	224,283							224,283	224,283			
100108380	BARNEGAT	NJ		05/25/2023	07/09/2025	222,869		(6,315)			(6,315)		216,554	216,554			
100182218	CLARKSVILLE	TN		12/12/2024	09/17/2025	222,681		9,937			9,937		232,618	232,618			
100174819	BINGHAMTON	NY		10/31/2024	08/03/2025	222,290		(10,329)			(10,329)		211,961	211,961			
100134292	PHOENIX	AZ		10/27/2023	09/11/2025	220,001		(4,402)			(4,402)		215,599	215,599			
3340083836	PHILADELPHIA	PA		10/03/2024	07/24/2025	276,646							276,646	276,646			
3340072228	CAPE CORAL	FL		04/12/2024	07/24/2025	228,290							228,290	228,290			
100063258	LANHAM	MD		07/01/2021	09/20/2025	220,963		(304)			(304)		220,659	220,659			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021	09/17/2025	219,321		(5,036)			(5,036)		214,286	214,286			
100030160	VANCOUVER	WA		12/20/2018	07/05/2025	213,144		6,864			6,864		220,008	220,008			
100164188	EL PASO	TX		08/21/2024	09/05/2025	220,110		(16,950)			(16,950)		203,160	203,160			
100011135	SHIRLEY	NY		12/23/2016	08/05/2025	219,937		72,979			72,979		292,916	292,916			
100091272	BENBROOK	TX		01/31/2023	09/09/2025	219,253		(1,067)			(1,067)		218,186	218,186			
100167516	NORTH CHARLESTON	SC		10/31/2024	08/09/2025	219,315		(10,360)			(10,360)		208,955	208,955			
100071611	GEORGETOWN	TX		10/14/2021	08/17/2025	217,970		(5,321)			(5,321)		212,649	212,649			
3310052299	FORT LAUDERDALE	FL		05/11/2023	08/26/2025	219,679							219,679	219,679			
100121045	FRESNO	CA		08/30/2023	07/09/2025	219,660		341			341		220,000	220,000			
3340071330	EVERGREEN	CO		04/19/2024	08/26/2025	223,022							223,022	223,022			
3310064079	CAMPTON	NH		07/19/2024	07/24/2025	273,251							273,251	273,251			
100141132	CORRYTON	TN		01/30/2024	09/09/2025	217,836		(3,179)			(3,179)		214,657	214,657			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178505	REYNOLDSBURG	OH		11/21/2024	08/24/2025	217,835		(10,255)			(10,255)		207,580	207,580			
100128242	CLERMONT	FL		09/14/2023	08/05/2025	217,608		(11,583)			(11,583)		206,026	206,026			
3340071137	WATERBURY	CT		04/05/2024	07/24/2025	218,830							218,830	218,830			
3340075651	CHARLOTTE	NC		06/14/2024	09/25/2025	308,823							308,823	308,823			
100136973	SUGAR LAND	TX		11/28/2023	09/17/2025	206,310		1,972			1,972		208,282	208,282			
3340077317	LABELLE	FL		07/29/2024	08/26/2025	223,083							223,083	223,083			
100068206	CORNELIUS	NC		08/25/2021	09/17/2025	215,485		(4,558)			(4,558)		210,928	210,928			
100084615	YUKON	OK		08/02/2022	07/22/2025	217,414		(2,756)			(2,756)		214,658	214,658			
100103508	PENSACOLA	FL		05/08/2023	09/09/2025	216,800		(6,032)			(6,032)		210,767	210,767			
100084741	HYATTSVILLE	MD		08/02/2022	08/22/2025	216,263		(1,657)			(1,657)		214,606	214,606			
100153879	FRESNO	CA		06/05/2024	08/05/2025	214,730		(18,190)			(18,190)		196,540	196,540			
100158838	KITTY HAWK	NC		07/12/2024	08/17/2025	216,076		(2,358)			(2,358)		213,718	213,718			
100103361	ROTTERDAM	NLD		04/28/2023	07/21/2025	230,551							230,551	244,600	14,050		14,050
100138819	LAREDO	TX		12/21/2023	07/21/2025	215,584		(2,672)			(2,672)		212,912	212,912			
3340080328	MESQUITE	TX		08/26/2024	09/25/2025	241,948							241,948	241,948			
100079234	FORT MYERS BEACH	FL		02/14/2022	08/01/2025	210,791		(3,637)			(3,637)		207,154	207,154			
3340084252	PROVIDENCE	RI		10/23/2024	07/24/2025	258,390							258,390	258,390			
100102708	CRESTLINE	CA		06/22/2023	08/10/2025	213,780		(9,796)			(9,796)		203,984	203,984			
100076277	WEST GARDINER	ME		01/07/2022	08/17/2025	212,851		(5,770)			(5,770)		207,081	207,081			
3310076240	DALLAS	TX		05/23/2024	09/25/2025	234,214							234,214	234,214			
100046327	NEPTUNE	NJ		11/25/2020	08/07/2025	213,979		21,194			21,194		235,173	235,173			
100153610	REXFORD	NY		05/31/2024	08/05/2025	214,224		(10,642)			(10,642)		203,582	203,582			
100084362	SOUTHEND-ON-SEA	GBR		06/30/2022	07/21/2025	208,777							208,777	231,266	22,489		22,489
100090599	UTRECHT	NLD		12/28/2022	07/21/2025	219,566							219,566	242,019	22,454		22,454
100162568	DES PLAINES	IL		08/12/2024	08/17/2025	213,324		1,340			1,340		214,664	214,664			
100100536	BLAKESLEE	PA		04/27/2023	07/09/2025	213,236		(13,415)			(13,415)		199,821	199,821			
3310046850	BROOKLYN	NY		04/27/2023	08/26/2025	213,840							213,840	213,840			
3310073798	OAKLAND	CA		04/19/2024	09/25/2025	309,241							309,241	309,241			
100128742	BRYSON CITY	NC		09/21/2023	09/09/2025	212,772		(7,526)			(7,526)		205,246	205,246			
100115066	PRINCETON	TX		07/14/2023	08/16/2025	212,376		(1,036)			(1,036)		211,340	211,340			
100034615	DUBLIN	IRL		06/21/2019	08/01/2025	224,231		23,529			23,529		247,760	252,245	4,397	89	4,486
100100159	BUCKEYE	AZ		03/17/2023	07/09/2025	212,447		(1,242)			(1,242)		211,205	211,205			
100174758	GRANDVILLE	MI		10/31/2024	07/03/2025	212,840		(13,850)			(13,850)		198,989	198,989			
3340078390	NORTH PORT	FL		07/29/2024	09/25/2025	221,206							221,206	221,206			
100156112	CHICAGO	IL		06/18/2024	09/05/2025	212,258		(7,647)			(7,647)		204,611	204,611			
3340080732	HIGH POINT	NC		08/19/2024	07/24/2025	226,512							226,512	226,512			
3310082694	DOWNEY	CA		09/26/2024	08/26/2025	212,652							212,652	212,652			
100149553	TEWKSBURY	MA		04/26/2024	08/16/2025	210,973		(2,232)			(2,232)		208,741	208,741			
100150744	CANTON	GA		05/06/2024	08/18/2025	203,300		(6,730)			(6,730)		196,569	196,569			
100079932	ORMOND BEACH	FL		04/25/2022	08/22/2025	210,620		2,234			2,234		212,854	212,854			
3340083262	AUBURN	CA		09/10/2024	07/24/2025	261,795							261,795	261,795			
100137641	HENDERSONVILLE	NC		12/08/2023	07/17/2025	210,912		(2,573)			(2,573)		208,338	208,338			
100177876	LYNNWOOD	WA		11/19/2024	09/14/2025	209,224		(6,582)			(6,582)		202,642	202,642			
100153469	TAYLOR	PA		05/30/2024	09/09/2025	210,826		(3,980)			(3,980)		206,846	206,846			
100091705	FRAZIER PARK	CA		03/24/2023	07/09/2025	209,735		(4,508)			(4,508)		205,227	205,227			
100158779	ROCKVILLE	MD		07/10/2024	07/17/2025	209,305		(1,289)			(1,289)		208,016	208,016			
100099824	ATLANTA	GA		02/28/2023	08/09/2025	209,646		(3,383)			(3,383)		206,263	221,675	15,412		15,412
100171739	FALLING WATERS	WV		10/17/2024	07/16/2025	208,473		(7,093)			(7,093)		201,380	201,380			
100176151	BROWNSBURG	IN		12/20/2024	08/09/2025	208,716		(3,241)			(3,241)		205,475	205,475			
100161001	AYNOR	SC		07/24/2024	08/17/2025	208,348		9,239			9,239		217,587	217,587			
3340072227	CAPE CORAL	FL		04/19/2024	07/24/2025	210,672							210,672	210,672			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310077751	FORT SALONGA	NY		06/14/2024	09/25/2025	209,088							209,088	209,088			
100065685	BEDFORD	TX		07/28/2021	08/17/2025	206,808		(8,089)			(8,089)		198,719	198,719			
100014371	FAIRBURN	GA		09/27/2017	09/13/2025	206,822		10,107			10,107		216,929	216,929			
100165418	PENDLETON	IN		08/29/2024	07/18/2025	207,383		(6,429)			(6,429)		200,954	200,954			
100055595	CARPENTERSVILLE	IL		03/23/2021	08/07/2025	207,047		26,390			26,390		233,437	233,437			
100145264	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	229,040		(10,087)			(10,087)	(15,555)	203,398	214,851	11,452		11,452
100163079	BOONE	IA		08/13/2024	07/18/2025	206,791		(8,183)			(8,183)		198,609	198,609			
100149033	PLANTATION	FL		04/19/2024	07/05/2025	191,678		(6,609)			(6,609)		185,068	185,068			
40016240	GLENDALE	WI		11/19/2020	08/26/2025	207,583							207,583	207,583			
100031176	MIAMI	FL		03/29/2019	07/05/2025	206,353		5,324			5,324		211,677	211,677			
100163059	NASHVILLE	TN		08/13/2024	07/18/2025	9,227		(242)			(242)		8,985	8,985			
100178369	EL MONTE	CA		11/20/2024	07/11/2025	206,039		(7,112)			(7,112)		198,927	198,927			
100148704	APOLLO BEACH	FL		04/17/2024	09/17/2025	82,654		(2,760)			(2,760)		79,894	79,894			
100115248	LONG BRANCH	NJ		07/17/2023	07/09/2025	206,869		(10,196)			(10,196)		196,673	196,673			
100131993	PALM BAY	FL		10/13/2023	07/17/2025	173,046		(1,499)			(1,499)		171,547	171,547			
100119773	CHICAGO	IL		08/08/2023	09/09/2025	205,737		(6,237)			(6,237)		199,500	199,500			
100080771	VERNON	CT		03/24/2022	09/09/2025	204,780		(15,713)			(15,713)		189,067	189,067			
100169316	FORNEY	TX		09/27/2024	08/05/2025	205,207		(7,694)			(7,694)		197,514	197,514			
100158090	RANSON	WV		07/09/2024	09/18/2025	204,291		(5,703)			(5,703)		198,588	198,588			
100078541	ALMERE	NLD		01/26/2022	09/22/2025	223,415							223,415	234,529	11,114		11,114
100073573	AMSTERDAM	NLD		10/25/2021	09/22/2025	224,363							224,363	228,085	3,723		3,723
100164064	LAS VEGAS	NV		08/21/2024	08/05/2025	204,578		(14,835)			(14,835)		189,744	189,744			
100150860	EVANS	GA		05/08/2024	08/17/2025	204,143		(398)			(398)		203,745	203,745			
3340085967	OAKLAND	CA		10/23/2024	09/25/2025	262,136							262,136	262,136			
3340079136	NORTH PORT	FL		07/29/2024	08/26/2025	216,216							216,216	216,216			
3300003173	LINDEN	NJ		07/26/2021	09/01/2025	204,820							204,820	204,820			
100141683	SCITUATE	RI		01/30/2024	09/05/2025	203,964		(10,593)			(10,593)		193,370	193,370			
100171230	HOUSTON	TX		10/16/2024	09/30/2025	203,599		(78)			(78)		203,520	203,081		(439)	(439)
3340084060	PORT SAINT LUCIE	FL		09/18/2024	07/24/2025	210,712							210,712	210,712			
100171377	NORMAN	OK		10/16/2024	09/17/2025	203,159		(2,108)			(2,108)		201,051	201,051			
100184578	HAPPY VALLEY	OR		12/17/2024	08/16/2025	202,648		(3,141)			(3,141)		199,507	199,507			
3340083806	NORTH CHARLESTON	SC		09/18/2024	09/25/2025	203,702							203,702	203,702			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023	08/09/2025	202,672		(6,146)			(6,146)		196,526	196,526			
100164224	FRESNO	CA		08/21/2024	08/05/2025	189,269		(8,998)			(8,998)		180,272	180,272			
100145656	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	210,278		(13,212)			(13,212)		197,066	207,264	10,198		10,198
100145659	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	210,072		(13,007)			(13,007)		197,066	207,264	10,198		10,198
100175967	GREENVILLE	SC		11/14/2024	08/16/2025	201,321		(2,607)			(2,607)		198,714	198,714			
100114980	BAKERSFIELD	CA		07/14/2023	08/16/2025	201,395		(1,210)			(1,210)		200,185	200,185			
100165502	CONROE	TX		08/29/2024	08/18/2025	75,780		(1,462)			(1,462)		74,318	74,318			
100062243	GROVEPORT	OH		07/01/2021	08/20/2025	199,491		1,529			1,529		201,019	201,019			
100152971	GREENACRES	FL		06/27/2024	09/09/2025	201,520		(6,979)			(6,979)		194,541	194,541			
3320046426	TRENTON	NJ		02/13/2023	08/26/2025	202,257							202,257	202,257			
100120893	LAGUNA NIGUEL	CA		08/30/2023	07/17/2025	191,175		(1,342)			(1,342)		189,834	189,834			
100179881	LANCASTER	TX		11/25/2024	07/17/2025	25,816		306			306		26,122	26,122			
3310077697	LEWES	DE		07/19/2024	07/24/2025	201,288							201,288	201,288			
3340070313	WASHINGTONVILLE	NY		03/07/2024	08/26/2025	223,819							223,819	223,819			
100153452	FRESNO	CA		05/30/2024	07/09/2025	199,904		(4,813)			(4,813)		195,090	195,090			
100160606	CARSON	CA		07/19/2024	07/05/2025	199,534		(988)			(988)		198,547	198,547			
100011603	MESA	AZ		03/08/2017	09/13/2025	199,143		34,346			34,346		233,489	233,489			
3310040806	ALLENHURST	NJ		04/19/2023	07/24/2025	200,369							200,369	200,369			
100132463	ROSWELL	GA		11/03/2023	09/10/2025	79,016		663			663		79,678	79,678			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143652	WILLINGBORO	NJ		02/22/2024	07/09/2025	199,264		(13,304)			(13,304)		185,960	185,960			
100132041	BIRMINGHAM	MI		10/13/2023	08/17/2025	195,049		(2,591)			(2,591)		192,458	192,458			
100120992	VERO BEACH	FL		08/30/2023	08/17/2025	47,388		67			67		47,455	47,455			
3340075679	DELANCO	NJ		06/04/2024	08/26/2025	218,513							218,513	218,513			
100102014	LEWISTON	ME		04/14/2023	09/09/2025	198,433		(7,932)			(7,932)		190,501	190,501			
100076250	PENSACOLA	FL		01/07/2022	08/17/2025	197,157		(5,981)			(5,981)		191,176	191,176			
100000291	CARLSBAD	CA		09/27/2016	09/05/2025	197,930		29,084			29,084		227,015	227,015			
100109812	LADSON	SC		06/22/2023	07/09/2025	198,123		(6,438)			(6,438)		191,685	191,685			
100132577	DES PLAINES	IL		11/03/2023	08/10/2025	197,856		3,837			3,837		201,693	201,693			
100011219	TAMPA	FL		01/27/2017	09/05/2025	199,104		11,011			11,011		210,114	210,114			
100032857	DUBLIN	IRL		06/21/2019	07/27/2025	217,518		(13,068)			(13,068)		204,450	212,454	7,008	995	8,004
100043537	LAS VEGAS	NV		08/13/2020	08/11/2025	198,572		13,446			13,446		212,018	212,018			
100175888	GRAHAM	NC		11/14/2024	08/16/2025	197,250		(5,520)			(5,520)		191,730	191,730			
100140555	GLENDALE	AZ		01/19/2024	08/16/2025	196,828		(4,256)			(4,256)		192,573	192,573			
100141235	HAMPDEN	ME		01/30/2024	07/06/2025	196,685		(1,186)			(1,186)		195,499	195,499			
100029693	LYNNWOOD	WA		10/26/2018	08/05/2025	194,659		24,381			24,381		219,041	219,041			
100079975	KATY	TX		04/25/2022	08/22/2025	195,941		2,420			2,420		198,361	198,361			
100147651	MOJAVE	CA		04/04/2024	09/05/2025	196,757		(10,189)			(10,189)		186,567	186,567			
100175995	GRAHAM	NC		11/14/2024	08/16/2025	196,482		(5,499)			(5,499)		190,984	190,984			
3340078375	NORTH PORT	FL		07/29/2024	09/25/2025	199,584							199,584	199,584			
100129345	DENTON	TX		09/25/2023	09/16/2025	196,187		349			349		196,535	196,535			
100147638	BELTON	TX		04/04/2024	07/05/2025	195,944		(5,384)			(5,384)		190,560	190,560			
100153952	HOUSTON	TX		06/05/2024	07/01/2025	1,752							1,752	1,752			
100144856	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	202,174		(9,816)			(9,816)		192,358	202,309	9,951		9,951
100128889	NORTH CHARLESTON	SC		09/21/2023	08/05/2025	195,279		(800)			(800)		194,480	194,480			
100031889	MIAMI LAKES	FL		03/29/2019	08/05/2025	193,748		8,804			8,804		202,553	202,553			
100161308	BRIDGEWATER	NJ		07/25/2024	07/16/2025	194,576		(6,138)			(6,138)		188,438	188,438			
100149441	LIBERTY HILL	TX		04/24/2024	07/17/2025	48,023		596			596		48,618	48,618			
3500110000	GREER	SC		11/15/2024	08/25/2025	384,431							384,431	384,431			
100063410	PORTSMOUTH	VA		07/01/2021	08/20/2025	192,482		(2,909)			(2,909)		189,572	189,572			
100133442	BAKERSFIELD	CA		10/19/2023	09/11/2025	194,073		(7,280)			(7,280)		186,793	186,793			
100163284	HAGERSTOWN	MD		08/13/2024	09/05/2025	194,174		(6,317)			(6,317)		187,857	187,857			
100100315	BELGRADE	ME		04/27/2023	07/09/2025	193,449		5,098			5,098		198,547	198,547			
3340070970	SMYRNA	GA		03/07/2024	07/24/2025	194,594							194,594	194,594			
100137982	LEVITTOWN	PA		12/13/2023	09/17/2025	191,377		3,241			3,241		194,618	194,618			
100120836	FORT MYERS	FL		08/25/2023	09/11/2025	189,817		(5,130)			(5,130)		184,687	184,687			
100071353	DOROTHY	NJ		10/01/2021	09/20/2025	193,570		(401)			(401)		193,169	193,169			
3340089725	NEWBURGH	NY		12/30/2024	07/24/2025	194,040							194,040	194,040			
100067895	SYLMAR	CA		09/23/2021	07/17/2025	191,437		(8,089)			(8,089)		183,348	183,348			
100171376	UNION	MO		10/16/2024	07/17/2025	18,858		(605)			(605)		18,252	18,252			
100086300	BERGEN OP ZOOM	NLD		08/29/2022	09/22/2025	186,482							186,482	220,163	33,681		33,681
100127628	SACRAMENTO	CA		09/08/2023	07/17/2025	192,059		(1,350)			(1,350)		190,709	190,709			
100165867	WESTLAKE VILLAGE	CA		08/30/2024	07/05/2025	53,074		(39)			(39)		53,035	53,035			
100089021	ELGIN	IL		11/04/2022	09/09/2025	173,264		8,096			8,096		181,360	181,360			
100153279	SAVANNAH	GA		05/30/2024	09/17/2025	71,301		481			481		71,781	71,781			
100120514	NORCROSS	GA		08/18/2023	08/05/2025	191,392		(9,845)			(9,845)		181,547	181,547			
3340068705	PALM BAY	FL		03/21/2024	09/25/2025	204,296							204,296	204,296			
100137971	OMAHA	NE		12/13/2023	09/17/2025	186,878		(1,906)			(1,906)		184,972	184,972			
100119842	CHICAGO	IL		08/08/2023	07/09/2025	190,858		(4,923)			(4,923)		185,936	185,936			
100185611	INDEPENDENCE	MO		12/20/2024	07/11/2025	190,955		(8,685)			(8,685)		182,269	182,269			
100135993	CHICAGO	IL		11/16/2023	09/05/2025	190,579		(5,477)			(5,477)		185,102	185,102			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340069575	BREWTON	AL		02/26/2024	09/25/2025	191,387							191,387	191,387			
100079830	KISSIMMEE	FL		04/08/2022	07/22/2025	189,893		(13,155)			(13,155)		176,738	176,738			
100145832	FORT MYERS	FL		03/15/2024	09/09/2025	190,572		(17,295)			(17,295)		173,276	173,276			
100064308	LAKE WALES	FL		07/01/2021	07/20/2025	191,110		8,450			8,450		199,560	199,560			
100135653	MONROE TOWNSHIP	NJ		11/09/2023	09/11/2025	190,286		(2,686)			(2,686)		187,600	187,600			
100103875	TRENTON	NJ		05/10/2023	07/09/2025	189,800		(5,391)			(5,391)		184,409	184,409			
3340075441	FORT PIERCE	FL		07/29/2024	09/25/2025	206,753							206,753	206,753			
100175405	DANBURY	CT		12/23/2024	09/11/2025	189,659		(8,948)			(8,948)		180,711	180,711			
100153759	ACHTHUIZEN	NLD		05/30/2024	08/20/2025	198,982							198,982	214,137	15,155		15,155
100099843	KANSAS CITY	MO		02/28/2023	08/09/2025	189,267		(5,362)			(5,362)		183,905	183,905			
3310080849	RANCHO MIRAGE	CA		09/18/2024	07/24/2025	281,229							281,229	281,229			
100103513	LEMOORE	CA		05/08/2023	07/09/2025	162,899		(3,638)			(3,638)		159,260	159,260			
100139843	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	189,780							189,780	201,900	12,120		12,120
3340069067	IRVINGTON	NJ		04/19/2024	08/26/2025	209,682							209,682	209,682			
100060202	MINNEAPOLIS	MN		06/25/2021	07/17/2025	185,104		(6,963)			(6,963)		178,141	178,141			
100178397	PANAMA CITY	FL		11/21/2024	07/24/2025	187,638		(3,674)			(3,674)		183,964	183,964			
100014531	MCKINLEYVILLE	CA		09/27/2017	08/13/2025	188,649		(1,341)			(1,341)		187,308	187,308			
100141101	MILWAUKEE	WI		01/30/2024	08/09/2025	187,709		(3,809)			(3,809)		183,900	183,900			
100103357	GRONINGEN	NLD		04/28/2023	09/22/2025	180,474							180,474	193,290	12,816		12,816
3340085383	LOMBARD	IL		10/03/2024	07/24/2025	238,582							238,582	238,582			
100079731	PALM DESERT	CA		04/08/2022	07/22/2025	184,272		2,434			2,434		186,706	186,706			
100038908	GALWAY	IRL		09/27/2019	08/01/2025	3,315		411			411		3,727	7,979	263	3,989	4,252
100164673	COLLEGE STATION	TX		08/23/2024	07/01/2025	185,047		(7,625)			(7,625)		177,422	177,422			
100070344	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	08/20/2025	212,507							212,507	209,763	(2,745)		(2,745)
100147305	SCHIEDAM	NLD		03/27/2024	09/22/2025	194,868							194,868	212,418	17,549		17,549
100023886	LINCOLN	CA		09/10/2018	08/21/2025	184,013		(4,033)			(4,033)		179,979	179,979			
100075078	PEORIA	AZ		12/01/2021	07/20/2025	183,793		(2,552)			(2,552)		181,241	181,241			
100113087	BALLWIN	MO		06/29/2023	09/05/2025	184,699		107,279			107,279		291,978	291,978			
100154713	ORLANDO	FL		07/19/2024	08/24/2025	68,093		(2,845)			(2,845)		65,247	65,247			
3310083099	LIVINGSTON	NJ		10/03/2024	07/24/2025	185,105							185,105	185,105			
100085041	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	07/01/2025	(8)							(8)		8		8
100130031	BLOOMINGDALE	IL		09/27/2023	07/09/2025	182,839		(2,501)			(2,501)		180,338	180,338			
100157989	DECATUR	GA		07/09/2024	09/17/2025	182,198		(113)			(113)		182,085	182,085			
3340083305	OGDENSBURG	NJ		09/26/2024	09/25/2025	217,919							217,919	217,919			
100132672	MORENO VALLEY	CA		11/03/2023	08/10/2025	181,979		(8,151)			(8,151)		173,828	173,828			
100023831	FRESNO	CA		09/04/2018	08/21/2025	179,691		(4,453)			(4,453)		175,238	175,238			
3340082518	HOFFMAN ESTATES	IL		08/26/2024	08/26/2025	182,160							182,160	182,160			
100068598	ROTTERDAM	NLD		08/30/2021	09/22/2025	208,808							208,808	208,859	52		52
100145525	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	188,898		(11,774)			(11,774)		177,124	186,662	9,538		9,538
100025454	RAYMOND	NH		09/20/2018	09/05/2025	179,440		29,172			29,172		208,612	208,612			
3310034995	JAMAICA	NY		07/07/2022	07/24/2025	180,502							180,502	180,502			
100082032	LEIDEN	NLD		03/30/2022	08/20/2025	194,099							194,099	202,849	8,750		8,750
100024619	ROXBURY	MA		09/20/2018	09/05/2025	178,897		26,061			26,061		204,959	204,959			
100158592	MECHANICSBURG	PA		07/10/2024	07/17/2025	178,430		(1,469)			(1,469)		176,961	176,961			
100157898	EAU CLAIRE	WI		07/09/2024	07/17/2025	179,271		(4,496)			(4,496)		174,775	174,775			
100145069	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	187,515		(11,390)			(11,390)		176,125	185,633	9,508		9,508
100060253	MEDFORD	OR		06/25/2021	07/17/2025	176,994		(3,673)			(3,673)		173,322	173,322			
100111180	RENTON	WA		06/29/2023	07/05/2025	178,963		67,884			67,884		246,847	246,847			
100174797	KANSAS CITY	MO		10/31/2024	08/03/2025	175,028		(10,559)			(10,559)		164,469	164,469			
100109130	WILLIMANTIC	CT		06/05/2023	09/09/2025	177,794		(6,553)			(6,553)		171,241	171,241			
100116498	TWENTYNINE PALMS	CA		07/20/2023	07/05/2025	177,211		4,345			4,345		181,556	181,556			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156083	LAUDERHILL	FL		06/18/2024	09/05/2025	177,011		(3,380)			(3,380)		173,631	173,631			
100011544	SARASOTA	FL		03/08/2017	08/13/2025	176,450		63,716			63,716		240,166	240,166			
100133368	COLORADO SPRINGS	CO		11/21/2023	08/10/2025	177,026		(4,227)			(4,227)		172,798	172,798			
3310038275	TEANECK	NJ		10/12/2022	09/25/2025	177,368							177,368	177,368			
100000355	BROOKHAVEN	NY		09/27/2016	07/05/2025	169,013		640			640		169,653	169,653			
100161726	EL PASO	TX		07/30/2024	07/09/2025	8,102		(173)			(173)		7,929	7,929			
100156453	CENTERTON	AR		06/24/2024	09/17/2025	173,945		(1,183)			(1,183)		172,762	172,762			
3310082506	CORPUS CHRISTI	TX		08/26/2024	07/24/2025	176,109							176,109	176,109			
3310082583	WASHINGTON	DC		09/18/2024	09/25/2025	176,060							176,060	176,060			
100103032	JONESBORO	GA		06/22/2023	07/10/2025	175,194		(10,998)			(10,998)		164,196	164,196			
100044684	MAPLE SHADE	NJ		11/19/2020	07/07/2025	175,487		(14,576)			(14,576)		160,911	160,911			
3500105188	LEHIGH ACRES	FL		08/12/2024	07/28/2025	174,735							174,735	174,735			
100164537	MABLETON	GA		08/21/2024	08/16/2025	28,583		(199)			(199)		28,384	28,384			
100114541	BUFORD	GA		06/29/2023	09/09/2025	173,373		(7,360)			(7,360)		166,013	166,013			
100172793	MONROE TOWNSHIP	NJ		12/06/2024	07/09/2025	128,820		(4,263)			(4,263)		124,557	124,557			
100158991	FORT WORTH	TX		08/15/2024	09/09/2025	173,155		(13,170)			(13,170)		159,985	159,985			
3340063218	PARKVILLE	MD		03/21/2024	07/24/2025	173,844							173,844	173,844			
100044096	MEMPHIS	TN		08/19/2020	07/05/2025	171,039		(10,474)			(10,474)		160,565	160,565			
100159495	MADISON	OH		07/15/2024	09/17/2025	172,860		(4,453)			(4,453)		168,407	168,407			
100084851	MOUNT DORA	FL		08/02/2022	07/22/2025	172,542		1,263			1,263		173,805	173,805			
100068130	BOLINGBROOK	IL		08/25/2021	08/17/2025	171,430		(4,300)			(4,300)		167,130	167,130			
3340071559	SANTA ROSA BEACH	FL		03/28/2024	09/25/2025	249,480							249,480	249,480			
100148985	LOS ALAMITOS	CA		04/17/2024	08/05/2025	172,301		(3,666)			(3,666)		168,635	168,635			
100012762	BAKERSFIELD	CA		05/25/2017	08/05/2025	171,922		45,426			45,426		217,347	217,347			
100154725	TOMBALL	TX		07/19/2024	07/24/2025	171,943		(8,771)			(8,771)		163,172	163,172			
100126288	HAMMONTON	NJ		08/30/2023	08/09/2025	171,587		(6,046)			(6,046)		165,541	165,541			
100020236	COLORADO SPRINGS	CO		07/17/2018	07/21/2025	170,347		(3,573)			(3,573)		166,775	166,775			
100146124	SALEM	NH		03/19/2024	07/17/2025	169,939		(5,977)			(5,977)		163,962	163,962			
100103518	HARVEYS LAKE	PA		05/08/2023	09/09/2025	170,908		(5,484)			(5,484)		165,424	165,424			
100083923	LAUREL	MD		07/12/2022	08/22/2025	169,330		(5,816)			(5,816)		163,515	163,515			
3340077157	LEHIGH ACRES	FL		07/29/2024	08/26/2025	181,146							181,146	181,146			
3310081829	ST. PETERSBURG	FL		08/26/2024	09/25/2025	171,016							171,016	171,016			
100044644	RAMSEY	NJ		11/19/2020	07/07/2025	165,438		4,198			4,198		169,636	169,636			
3340077730	CAPE CORAL	FL		07/19/2024	07/24/2025	191,751							191,751	191,751			
100042971	BENICIA	CA		05/28/2020	07/05/2025	168,813		6,272			6,272		175,085	175,085			
100090039	WAITSBURG	WA		01/13/2023	07/22/2025	169,016		(2,554)			(2,554)		166,462	166,462			
3340065091	WILLIS	TX		03/21/2024	09/25/2025	176,667							176,667	176,667			
3340065090	WILLIS	TX		03/21/2024	09/25/2025	176,667							176,667	176,667			
100153019	WARNER ROBINS	GA		06/27/2024	07/09/2025	168,438		(8,579)			(8,579)		159,860	159,860			
100156199	DUNEDIN	FL		06/20/2024	09/11/2025	167,473		(5,663)			(5,663)		161,810	161,810			
3310073014	SAN ANTONIO	TX		07/19/2024	08/26/2025	184,995							184,995	184,995			
100117442	LAS VEGAS	NV		07/20/2023	09/05/2025	167,431		8,581			8,581		176,012	176,012			
3310091137	NORTH MYRTLE BEACH	SC		12/19/2024	07/24/2025	168,399							168,399	168,399			
100149123	SHELBY TOWNSHIP	MI		04/22/2024	08/05/2025	167,553		(7,168)			(7,168)		160,384	160,384			
100184660	MOUNTAIN VILLAGE	CO		12/17/2024	09/16/2025	164,822		(5,824)			(5,824)		158,998	158,998			
3340081548	OAK LAWN	IL		08/19/2024	07/24/2025	167,963							167,963	167,963			
3340086139	DOVER	DE		10/23/2024	08/26/2025	167,690							167,690	167,690			
100010872	LELAND	NC		12/23/2016	08/05/2025	164,051		16,115			16,115		180,167	180,167			
100140058	SAINT PETERSBURG	FL		01/09/2024	08/17/2025	65,336		(1,854)			(1,854)		63,482	63,482			
100110057	YUMA	AZ		06/23/2023	09/30/2025	167,353		(8)			(8)		167,345	167,280		(65)	(65)
100103212	RIVERVIEW	FL		04/21/2023	08/09/2025	166,388		(4,559)			(4,559)		161,829	161,829			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340076721	FORT PIERCE	FL		05/23/2024	09/25/2025	166,993							166,993	166,993			
100156084	EAU CLAIRE	WI		06/18/2024	08/05/2025	166,273		(9,337)			(9,337)		156,936	156,936			
100136068	SMITHFIELD	NC		11/16/2023	09/05/2025	165,644		(5,684)			(5,684)		159,960	159,960			
3340066422	DAYTONA BEACH	FL		02/26/2024	07/24/2025	166,320							166,320	166,320			
3310064269	EDISON	NJ		12/22/2023	09/25/2025	174,339							174,339	174,339			
100186646	NORTH EAST	PA		12/30/2024	08/17/2025	165,414		27			27		165,440	165,440			
3310083342	SUMMIT	NJ		09/18/2024	09/25/2025	333,165							333,165	333,165			
100020036	DENVER	CO		07/30/2018	07/21/2025	135,730		(1,173)			(1,173)		134,557	134,557			
100142099	KANNAPOLIS	NC		02/29/2024	08/06/2025	164,905		(10,605)			(10,605)		154,301	154,301			
3340075132	LAKE ELSINORE	CA		08/19/2024	09/25/2025	164,736							164,736	164,736			
3310090020	LOS ANGELES	CA		12/05/2024	07/24/2025	164,390							164,390	164,390			
100143732	KISSIMMEE	FL		02/26/2024	08/10/2025	162,845		(8,604)			(8,604)		154,241	154,241			
100173105	TALLAHASSEE	FL		10/30/2024	09/17/2025	154,396		(2,892)			(2,892)		151,504	151,504			
100112763	SOUTHLAKE	TX		06/29/2023	08/05/2025	159,115		8,176			8,176		167,291	167,291			
100132790	YUCCA VALLEY	CA		11/03/2023	09/10/2025	161,848		(1,139)			(1,139)		160,710	160,710			
3340076270	PHILADELPHIA	PA		05/23/2024	09/25/2025	163,520							163,520	163,520			
100108129	BARSTOW	CA		05/24/2023	07/09/2025	162,229		(6,853)			(6,853)		155,376	155,376			
3310055213	MIAMI	FL		08/31/2023	07/24/2025	182,224							182,224	182,224			
100140768	KNOXVILLE	TN		01/22/2024	08/09/2025	162,706		(4,455)			(4,455)		158,251	158,251			
100141744	MANHEIM	PA		01/30/2024	07/09/2025	159,882		(1,813)			(1,813)		158,069	158,069			
100141610	ATLANTA	GA		01/30/2024	07/31/2025	176,958							176,958	172,959		(3,999)	(3,999)
100139919	NETHERLANDS	NLD		12/28/2023	08/20/2025	174,243							174,243	183,550	9,307		9,307
100114583	JACKSONVILLE	FL		06/29/2023	09/09/2025	162,236		2,691			2,691		164,926	164,926			
100089972	OKEECHOBEE	FL		01/26/2023	07/09/2025	161,246		(3,414)			(3,414)		157,832	157,832			
3500105186	LEHIGH ACRES	FL		08/12/2024	07/28/2025	162,785							162,785	162,785			
3500107842	CAPE MAY	NJ		11/27/2024	08/25/2025	183,921							183,921	183,921			
100143793	DANIA BEACH	FL		02/28/2024	08/11/2025	161,555		(5,922)			(5,922)		155,633	155,633			
100110050	WATERBURY	CT		06/23/2023	08/09/2025	161,563		(2,495)			(2,495)		159,068	159,068			
3310088204	SHREWSBURY	NJ		12/12/2024	07/24/2025	161,494							161,494	161,494			
100110763	PHOENIX	AZ		08/11/2023	07/09/2025	160,560		(7,092)			(7,092)		153,468	153,468			
100132737	MADISON HEIGHTS	MI		11/03/2023	07/10/2025	161,607		(5,682)			(5,682)		155,925	155,925			
100155445	QUINLAN	TX		06/18/2024	09/17/2025	159,479		(7,684)			(7,684)		151,795	151,795			
100019635	AUBURN	AL		07/26/2018	07/21/2025	158,918		(3,953)			(3,953)		154,964	154,964			
100119070	BROOKLYN	MD		07/27/2023	07/05/2025	160,186		(6,080)			(6,080)		154,105	154,105			
100168957	HUISSEN	NLD		09/10/2024	09/22/2025	173,244							173,244	182,912	9,668		9,668
100091604	SEAL BEACH	CA		03/07/2023	07/09/2025	159,127		(11,127)			(11,127)		148,000	148,000			
100030137	CLERMONT	FL		12/20/2018	09/05/2025	156,357		6,728			6,728		163,085	163,085			
100184631	TOWACO	NJ		12/17/2024	08/16/2025	157,611		(8,921)			(8,921)		148,690	148,690			
100023718	NIANTIC	CT		09/04/2018	09/21/2025	157,022		836			836		157,859	157,859			
3340063938	HOT SPRINGS VILLAGE	AR		03/14/2024	09/25/2025	158,400							158,400	158,400			
100053518	BIGGS	CA		03/23/2021	07/07/2025	147,465		(5,988)			(5,988)		141,477	141,477			
3340090724	PARKVILLE	MD		12/12/2024	07/24/2025	174,901							174,901	174,901			
100138432	FOREST PARK	IL		12/18/2023	07/09/2025	156,928		(7,379)			(7,379)		149,548	149,548			
100168185	WALNUT CREEK	CA		09/20/2024	07/30/2025	158,148		(5,805)			(5,805)		152,343	152,343			
100116423	MARYSVILLE	CA		07/20/2023	09/05/2025	156,419		18,709			18,709		175,128	175,128			
100145111	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	160,684		(7,736)			(7,736)		152,948	160,858	7,910		7,910
100165731	MIAMI	FL		08/29/2024	07/11/2025	156,468		(7,400)			(7,400)		149,068	149,068			
100152974	LAS VEGAS	NV		06/27/2024	08/09/2025	156,324		(8,635)			(8,635)		147,689	147,689			
100116940	GREENVILLE	TX		07/20/2023	09/06/2025	158,497		11,958			11,958		170,454	170,454			
100164280	SUN CITY	AZ		08/21/2024	07/17/2025	156,148		(1,092)			(1,092)		155,056	155,056			
100137498	LAKEWAY	TX		01/11/2024	09/09/2025	156,019		(7,537)			(7,537)		148,483	148,483			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169339	GASTONIA	NC		09/27/2024	07/05/2025	155,294		(12,794)			(12,794)		142,500	142,500			
100174439	ALEDO	TX		10/31/2024	07/01/2025	154,113		(5,696)			(5,696)		148,417	148,417			
100140611	MELISSA	TX		01/19/2024	07/16/2025	98,407		(2,917)			(2,917)		95,489	95,489			
100111705	WOODBRIDGE	VA		06/29/2023	08/05/2025	153,371		42,685			42,685		196,057	196,057			
3320046568	PHILADELPHIA	PA		02/27/2023	09/25/2025	172,260							172,260	172,260			
100109805	NAUGATUCK	CT		08/04/2023	09/09/2025	152,342		(11,342)			(11,342)		141,000	141,000			
3310084464	BALDWIN	NY		09/10/2024	08/26/2025	153,698							153,698	153,698			
100087021	NOVATO	CA		11/04/2022	07/09/2025	123,763		(398)			(398)		123,365	123,365			
3310062951	CHICAGO	IL		12/22/2023	09/25/2025	251,535							251,535	251,535			
100030882	EAST BOSTON	MA		04/09/2019	09/07/2025	152,140		11,757			11,757		163,898	163,898			
100103123	WOODBURY	NJ		04/21/2023	09/09/2025	153,316		(6,316)			(6,316)		147,000	147,000			
100068208	BALTIMORE	MD		08/25/2021	07/17/2025	150,550		(1,325)			(1,325)		149,225	149,225			
100157777	PHILADELPHIA	PA		08/01/2024	09/09/2025	151,972		(9,304)			(9,304)		142,668	142,668			
3340083801	NEW ORLEANS	LA		10/10/2024	07/24/2025	199,584							199,584	199,584			
100014070	COLFAX	CA		05/25/2017	09/05/2025	150,501		21,559			21,559		172,061	172,061			
100141416	NORTH POTOMAC	MD		01/30/2024	08/06/2025	151,944		(3,367)			(3,367)		148,577	148,577			
3320047133	DEPTFORD	NJ		02/27/2023	07/24/2025	152,513							152,513	152,513			
3340075566	OXFORD	MA		05/23/2024	07/24/2025	192,104							192,104	192,104			
100132548	EWA BEACH	HI		11/03/2023	08/10/2025	152,817		(5,251)			(5,251)		147,566	147,566			
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	09/22/2025	132,665							132,665	153,405	20,740		20,740
100149938	CARY	IL		06/07/2024	09/09/2025	150,912		(2,261)			(2,261)		148,651	148,651			
100072212	COLLEGE PARK	GA		11/01/2021	07/20/2025	146,204		(5,183)			(5,183)		141,020	141,020			
100073555	YUCCA VALLEY	CA		11/19/2021	08/09/2025	149,515							149,515	149,515			
3340075523	ELKTON	FL		05/10/2024	07/24/2025	162,253							162,253	162,253			
100146040	SANTEE	CA		03/19/2024	09/17/2025	148,466		(3,983)			(3,983)		144,482	144,482			
3340081332	FRANKLIN PARK	IL		09/18/2024	09/25/2025	194,198							194,198	194,198			
100128485	SOUTHFIELD	MI		09/15/2023	08/11/2025	149,800		(7,331)			(7,331)		142,468	142,468			
100068240	MILWAUKEE	WI		08/25/2021	08/17/2025	149,704		(4,909)			(4,909)		144,795	144,795			
3340068051	HILO	HI		03/21/2024	07/24/2025	150,013							150,013	150,013			
3310040690	MIAMI	FL		09/08/2022	07/24/2025	149,688							149,688	176,804	27,116		27,116
100144220	LOVELAND	CO		03/07/2024	09/17/2025	67,280		(1,276)			(1,276)		66,004	66,004			
100138156	MENIFEE	CA		12/14/2023	08/06/2025	148,548		(514)			(514)		148,035	148,035			
100076833	WINCHESTER	KY		12/27/2021	07/09/2025	146,616		(8,853)			(8,853)		137,763	137,763			
100024616	SURPRISE	AZ		09/20/2018	07/05/2025	147,162		33,469			33,469		180,631	180,631			
100070495	LUFKIN	TX		09/23/2021	09/17/2025	146,964		(7,678)			(7,678)		139,286	139,286			
100161307	EAGAN	MN		07/25/2024	07/16/2025	147,596		801			801		148,397	148,397			
3340069001	PALM BAY	FL		04/19/2024	07/24/2025	192,387							192,387	192,387			
100134641	LIVINGSTON	LA		10/30/2023	07/06/2025	140,418		(1,440)			(1,440)		138,978	138,978			
100091340	MAZATLAN	MEX		01/17/2023	09/15/2025	146,727							146,727	146,727			
100114333	FLAGSTAFF	AZ		06/29/2023	07/05/2025	147,073		6,619			6,619		153,692	153,692			
3410000559	ORLANDO	FL		09/24/2024	07/22/2025	147,865							147,865	147,865			
100064959	TAYLORS	SC		07/14/2021	07/17/2025	146,131		(5,123)			(5,123)		141,009	141,009			
100045086	PALM DESERT	CA		11/19/2020	08/07/2025	146,262		4,024			4,024		150,286	150,286			
100048906	WEST NEW YORK	NJ		11/20/2020	08/07/2025	120,547		3,442			3,442		123,989	123,989			
100168299	MOOSIC	PA		09/20/2024	08/07/2025	99,770		(1,274)			(1,274)		98,496	98,496			
100028158	LAS VEGAS	NV		10/26/2018	08/05/2025	145,475		19,692			19,692		165,168	165,168			
3310081026	HEMPSTEAD	NY		08/26/2024	09/25/2025	146,614							146,614	146,614			
100064846	TOWSON	MD		07/14/2021	09/17/2025	144,746		(5,991)			(5,991)		138,755	138,755			
3310066115	LOWELL	MA		12/28/2023	08/26/2025	146,124							146,124	146,124			
100082034	LEIDEN	NLD		03/30/2022	07/21/2025	157,157							157,157	164,742	7,585		7,585
3500105185	LEHIGH ACRES	FL		08/12/2024	07/28/2025	172,072							172,072	172,072			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064985	SHARPSBURG	GA		07/14/2021	07/17/2025	144,110		(4,844)			(4,844)		139,266	139,266			
100100879	PHOENIX	AZ		04/28/2023	07/09/2025	144,704		(609)			(609)		144,094	144,094			
100130403	BELLMORE	NY		09/28/2023	08/09/2025	26,477		48			48		26,525	26,525			
100061328	HASTINGS	MN		06/01/2021	09/20/2025	143,886		588			588		144,474	144,474			
100054869	MONROE	MI		03/23/2021	07/07/2025	144,529		(38,498)			(38,498)		106,030	106,030			
100078722	ORLANDO	FL		02/25/2022	07/09/2025	142,334		(8,003)			(8,003)		134,331	134,331			
100048194	ORLANDO	FL		11/20/2020	07/07/2025	145,157		(4,655)			(4,655)		140,502	140,502			
100144680	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	151,086		(5,756)			(5,756)		145,330	153,171	7,841		7,841
100169301	HOWELL	MI		09/27/2024	08/05/2025	144,321		(9,975)			(9,975)		134,346	134,346			
100114289	AUBURN	GA		06/29/2023	09/05/2025	144,406		51,330			51,330		195,736	195,736			
3310050250	BLOOMFIELD	NJ		04/19/2023	07/24/2025	144,869							144,869	144,869			
100158573	MACHESNEY PARK	IL		07/10/2024	08/09/2025	140,373		635			635		141,008	141,008			
100054101	CHARLOTTE	NC		03/23/2021	08/07/2025	142,996		(9,726)			(9,726)		133,270	133,270			
3310088660	SAINT ALBANS	NY		11/21/2024	09/25/2025	144,342							144,342	144,342			
100108309	FLORISSANT	MO		05/24/2023	09/09/2025	141,846		(6,856)			(6,856)		134,990	134,990			
3340070482	LANSING	IL		03/14/2024	07/24/2025	144,144							144,144	144,144			
100030666	CLAYTON	NC		04/09/2019	07/07/2025	144,139		19,823			19,823		163,963	163,963			
3340085038	GERMANTOWN	WI		10/03/2024	08/26/2025	143,986							143,986	143,986			
100064842	SOUTHGATE	KY		07/14/2021	08/17/2025	142,273		(5,963)			(5,963)		136,310	136,310			
3310039904	LAND O' LAKES	FL		08/08/2022	07/01/2025	143,659							143,659	164,021		20,362	20,362
100174042	DEERFIELD BEACH	FL		10/31/2024	07/05/2025	142,747		(6,743)			(6,743)		136,005	136,005			
3310059318	NEW ORLEANS	LA		11/21/2023	08/26/2025	191,981							191,981	191,981			
100086969	LANSING	MI		10/24/2022	09/09/2025	142,440		(9,808)			(9,808)		132,632	132,632			
3340068868	ROCK HILL	SC		03/28/2024	07/24/2025	143,007							143,007	143,007			
100115664	SOUTH PLAINFIELD	NJ		07/20/2023	09/17/2025	136,702		(1,634)			(1,634)		135,068	135,068			
3310089592	BROOKLYN	NY		11/21/2024	07/24/2025	142,560							142,560	142,560			
100061995	SAN ANTONIO	TX		07/01/2021	09/20/2025	139,865		(953)			(953)		138,912	138,912			
3340072928	DALLAS	GA		06/14/2024	07/24/2025	224,556							224,556	224,556			
100065218	HOUSTON	TX		07/14/2021	09/17/2025	140,702		(2,305)			(2,305)		138,397	138,397			
3310082852	MOUNT VERNON	NY		09/26/2024	07/24/2025	142,263							142,263	142,263			
3340075853	DECATUR	GA		05/17/2024	09/25/2025	142,164							142,164	142,164			
100034230	OFFALY	IRL		06/21/2019	09/01/2025	165		(10)			(10)		155	320	5	160	164
3310079703	BROOKHAVEN	GA		08/19/2024	08/26/2025	272,828							272,828	272,828			
3310062596	LAKE RONKONKOMA	NY		11/21/2023	09/25/2025	141,372							141,372	141,372			
100088061	SYRACUSE	NY		10/25/2022	07/22/2025	140,489		(7,145)			(7,145)		133,344	133,344			
3300005209	MONROE	NY		08/01/2024	09/05/2025	141,047							141,047	141,047			
100047429	AVONDALE	AZ		11/20/2020	08/07/2025	139,792		(14,518)			(14,518)		125,274	125,274			
100144282	RENSSELAER	NY		03/07/2024	08/09/2025	139,861		(11,016)			(11,016)		128,845	128,845			
3310089572	MIRAMAR	FL		12/19/2024	08/26/2025	140,333							140,333	140,333			
3410000626	NEWFIELD	NJ		12/09/2024	09/25/2025	191,477							191,477	191,477			
3310079381	DAYTON	TX		08/19/2024	08/26/2025	220,790							220,790	220,790			
100076320	OMAHA	NE		01/07/2022	08/17/2025	138,380		(1,440)			(1,440)		136,940	136,940			
100065873	ROTTERDAM	NLD		07/30/2021	08/20/2025	160,123							160,123	157,333	(2,790)		(2,790)
100083376	HEERLEN	NLD		05/27/2022	07/21/2025	144,882							144,882	157,812	12,929		12,929
100075509	LIBERTY	SC		12/01/2021	09/20/2025	137,980		(2,500)			(2,500)		135,480	135,480			
100103425	BAKERSFIELD	CA		06/16/2023	09/09/2025	135,991		(5,593)			(5,593)		130,398	130,398			
100145661	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	123,314		(7,301)			(7,301)		116,013	122,263	6,250		6,250
3310079106	THE BRONX	NY		09/03/2024	07/24/2025	139,263							139,263	139,263			
100045464	WONDER LAKE	IL		11/25/2020	09/07/2025	138,604		(22,023)			(22,023)		116,580	116,580			
3340077728	KNOXVILLE	TN		08/19/2024	08/26/2025	215,034							215,034	215,034			
3340073706	DETROIT	MI		04/05/2024	08/26/2025	138,798							138,798	138,798			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174882	CLYDE	MI		10/31/2024	08/03/2025	138,241		(8,982)			(8,982)		129,258	129,258			
100155412	MAYFLOWER	AR		06/18/2024	08/17/2025	137,102		(6,517)			(6,517)		130,585	130,585			
3310080396	LIVINGSTON	NJ		08/19/2024	08/26/2025	261,084							261,084	261,084			
100131882	RAYTOWN	MO		10/06/2023	09/05/2025	137,442		(7,651)			(7,651)		129,792	129,792			
100088551	GRONINGEN	NLD		10/27/2022	07/21/2025	154,351							154,351	155,776	1,425		1,425
100000322	ROCKLEDGE	PA		09/27/2016	09/05/2025	137,946		33,147			33,147		171,093	171,093			
100181542	LUZERNE	PA		12/09/2024	08/11/2025	138,449		(6,743)			(6,743)		131,705	131,705			
3340082046	SAN ANTONIO	TX		09/10/2024	07/24/2025	137,776							137,776	137,776			
100019902	ASHEVILLE	NC		07/30/2018	09/21/2025	136,180		(3,519)			(3,519)		132,661	132,661			
3310087395	CHARLOTTE	NC		11/14/2024	09/25/2025	137,660							137,660	137,660			
3500111787	EDINBURG	TX		11/27/2024	09/26/2025	318,511							318,511	318,511			
3340067955	PARSIPPANY-TROY HILL	NJ		03/14/2024	09/25/2025	137,412							137,412	137,412			
100023965	CIBOLO	TX		09/10/2018	08/21/2025	134,968		(3,534)			(3,534)		131,434	131,434			
100013578	SANTA PAULA	CA		05/25/2017	08/05/2025	136,894		11,947			11,947		148,841	148,841			
100012251	PHILADELPHIA	PA		04/28/2017	08/13/2025	133,360		16,111			16,111		149,471	149,471			
100078868	SPRING	TX		02/24/2022	07/17/2025	134,751		(1,471)			(1,471)		133,280	133,280			
3340069395	OCALA	FL		02/26/2024	07/24/2025	135,828							135,828	135,828			
100039059	DUBLIN	IRL		09/27/2019	08/01/2025	1,372		462			462		1,834	3,860	96	1,930	2,026
100113750	HARMONY	PA		06/29/2023	07/05/2025	131,067		10,756			10,756		141,822	141,822			
3310078073	FORKED RIVER	NJ		07/29/2024	09/25/2025	168,191							168,191	168,191			
3340083048	WILSON	NC		09/03/2024	08/26/2025	177,210							177,210	177,210			
3310082228	FAIRFIELD	CT		09/26/2024	09/25/2025	289,539							289,539	289,539			
100077985	BOYNTON BEACH	FL		02/18/2022	08/09/2025	132,761		(14,072)			(14,072)		118,689	118,689			
3340074573	CHICAGO	IL		04/30/2024	09/25/2025	143,154							143,154	143,154			
100178071	PORT ORCHARD	WA		11/19/2024	07/14/2025	132,499		(9,037)			(9,037)		123,463	123,463			
100077143	DREXEL HILL	PA		01/03/2022	08/20/2025	133,743		(1,315)			(1,315)		132,427	132,427			
100024185	AZLE	TX		09/20/2018	07/21/2025	132,313		(3,076)			(3,076)		129,238	129,238			
100134018	LA MARQUE	TX		10/25/2023	08/09/2025	124,695		4,556			4,556		129,251	129,251			
3340074577	WEST PARK	FL		08/19/2024	08/26/2025	245,847							245,847	245,847			
100030639	BOYNTON BEACH	FL		04/09/2019	08/07/2025	132,796		7,090			7,090		139,886	139,886			
3340091337	EAST ORANGE	NJ		12/30/2024	09/25/2025	320,998							320,998	320,998			
100143556	NORMAN	OK		02/21/2024	07/09/2025	132,256		(3,975)			(3,975)		128,281	128,281			
3300004683	RAHWAY	NJ		11/27/2023	09/05/2025	132,668							132,668	132,668			
100084801	DEERFIELD BEACH	FL		08/02/2022	08/22/2025	131,808		(5,869)			(5,869)		125,939	125,939			
100138086	BALTIMORE	MD		12/13/2023	08/05/2025	126,474		2,693			2,693		129,168	129,168			
100111993	RENO	NV		06/29/2023	09/05/2025	131,219		45,082			45,082		176,301	176,301			
100163884	MILWAUKEE	WI		09/27/2024	08/09/2025	131,421		(8,122)			(8,122)		123,300	123,300			
100103879	ANDERSON	SC		05/10/2023	07/09/2025	131,284		(3,516)			(3,516)		127,768	127,768			
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	07/24/2025	135,552							135,552	135,552			
3340074968	CHICAGO	IL		05/17/2024	07/24/2025	131,828							131,828	131,828			
100110009	GREENVILLE	SC		06/23/2023	09/09/2025	131,201		(2,128)			(2,128)		129,073	129,073			
100012941	ARBUNDALE	FL		05/25/2017	08/05/2025	130,756		24,144			24,144		154,900	154,900			
100155621	SAN TAN VALLEY	AZ		06/18/2024	07/17/2025	129,906		(3,085)			(3,085)		126,820	126,820			
100090607	UTRECHT	NLD		12/28/2022	08/20/2025	111,986							111,986	123,044	11,058		11,058
3340081480	CAPE CORAL	FL		08/26/2024	09/25/2025	303,343							303,343	303,343			
100115141	TRENTON	NJ		07/17/2023	07/09/2025	130,552		(5,048)			(5,048)		125,504	125,504			
100146388	CHESAPEAKE	VA		03/19/2024	09/17/2025	15,433		(347)			(347)		15,086	15,086			
100084263	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022	08/20/2025	132,023							132,023	146,837	14,814		14,814
100043926	NORFOLK	VA		08/19/2020	07/05/2025	126,264		(7,607)			(7,607)		118,658	118,658			
100061157	SHAWNEE	KS		06/01/2021	07/20/2025	127,989		532			532		128,521	128,521			
3310088255	HEMPSTEAD	NY		12/05/2024	07/24/2025	129,451							129,451	129,451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168137	SAINT GEORGE	UT		09/20/2024	07/30/2025	129,354		(864)			(864)		128,491	128,491			
100178129	SPRING LAKE	NJ		11/19/2024	07/14/2025	127,993		(4,550)			(4,550)		123,444	123,444			
100061963	ELKVIEW	WV		07/01/2021	08/20/2025	129,220		(615)			(615)		128,605	128,605			
100176006	MIAMISBURG	OH		12/20/2024	09/09/2025	128,662		(6,069)			(6,069)		122,592	122,592			
100174939	OVILLA	TX		10/31/2024	09/03/2025	128,646		(8,367)			(8,367)		120,279	120,279			
100026444	CAPE CORAL	FL		09/26/2018	08/05/2025	128,355		56,794			56,794		185,149	185,149			
100173388	SAN PEDRO	CA		10/29/2024	08/05/2025	128,057		(3,787)			(3,787)		124,270	124,270			
100120634	COLUMBIA	SC		08/18/2023	09/05/2025	127,977		(9,462)			(9,462)		118,515	118,515			
100091212	DALLAS	TX		01/31/2023	07/09/2025	128,347		(7,297)			(7,297)		121,050	121,050			
100155732	SANDY	UT		06/18/2024	08/17/2025	126,519		(4,738)			(4,738)		121,780	121,780			
100156132	NOKOMIS	FL		07/25/2024	08/09/2025	103,345		(2,183)			(2,183)		101,162	101,162			
100109116	GREENVILLE	SC		06/05/2023	09/09/2025	127,245		(1,859)			(1,859)		125,387	125,387			
100048451	JONESBORO	GA		11/20/2020	09/07/2025	126,855		2,591			2,591		129,446	129,446			
100114604	RAEFORD	NC		06/29/2023	08/09/2025	127,051		(7,951)			(7,951)		119,101	119,101			
100174673	PHILADELPHIA	PA		10/31/2024	09/03/2025	126,959		(6,653)			(6,653)		120,305	120,305			
100030967	ORLANDO	FL		03/29/2019	08/05/2025	126,860		29,207			29,207		156,068	156,068			
100100313	GRANVILLE	NY		04/27/2023	08/09/2025	125,735		9,772			9,772		135,507	135,507			
100077057	OPA LOCKA	FL		01/03/2022	08/20/2025	126,841		(2,010)			(2,010)		124,831	124,831			
3310078545	LIVINGSTON	NJ		08/19/2024	08/26/2025	308,138							308,138	308,138			
3340075694	RUNNEMEDE	NJ		05/17/2024	09/25/2025	156,301							156,301	156,301			
100018407	MERIDIAN	ID		06/27/2018	08/21/2025	124,381		(2,651)			(2,651)		121,730	121,730			
3340084761	NEW ORLEANS	LA		10/31/2024	07/24/2025	189,605							189,605	189,605			
100025542	SUFFOLK	VA		09/20/2018	08/05/2025	124,877		22,743			22,743		147,620	147,620			
3340069590	AUGUSTA	ME		02/26/2024	08/26/2025	126,027							126,027	144,989		18,962	18,962
100141804	TILBURG	NLD		01/29/2024	08/20/2025	131,764							131,764	141,806	10,043		10,043
3340065382	LEHIGH ACRES	FL		02/26/2024	07/24/2025	177,329							177,329	177,329			
100149748	HUNTSVILLE	AL		04/26/2024	09/09/2025	125,318		(2,931)			(2,931)		122,387	122,387			
3340074517	CORINTH	NY		05/10/2024	08/26/2025	125,770							125,770	125,770			
100184894	POWDER SPRINGS	GA		12/17/2024	09/16/2025	124,616		(3,825)			(3,825)		120,791	120,791			
100053477	RUTLEDGE	GA		03/23/2021	08/07/2025	123,746		(5,606)			(5,606)		118,140	118,140			
100000467	SPOKANE	WA		09/27/2016	09/05/2025	124,556		10,306			10,306		134,862	134,862			
100000276	CHIEFLAND	FL		09/27/2016	07/05/2025	124,341		(1,354)			(1,354)		122,987	122,987			
100145035	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	130,193		(7,884)			(7,884)		122,309	128,629	6,320		6,320
100178136	LAUREL	MD		11/19/2024	08/14/2025	123,734		(8,984)			(8,984)		114,750	114,750			
100139525	JACKSONVILLE	FL		12/28/2023	07/05/2025	44,125		(3,579)			(3,579)		40,546	40,546			
100102908	KANSAS CITY	MO		06/22/2023	07/10/2025	124,077		(9,852)			(9,852)		114,225	114,225			
100057954	BALTIMORE	MD		06/30/2021	08/17/2025	122,800		(293)			(293)		122,507	122,507			
100144769	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	124,651		(5,773)			(5,773)		118,878	125,287	6,409		6,409
100114293	BROOKLYN	NY		06/29/2023	08/05/2025	123,964		74,893			74,893		198,856	198,856			
3340076768	BALTIMORE	MD		06/04/2024	08/26/2025	124,309							124,309	124,309			
3310089331	MASTIC	NY		11/21/2024	07/24/2025	131,720							131,720	131,720			
100161923	COLUMBUS	GA		07/31/2024	09/05/2025	110,445		711			711		111,156	111,156			
3310080153	GREENVILLE	SC		08/26/2024	09/25/2025	323,679							323,679	323,679			
100145757	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	126,513		(4,904)			(4,904)		121,609	128,243	6,634		6,634
3340068316	MATTESON	IL		02/26/2024	09/25/2025	123,710							123,710	123,710			
3310088623	BOISE	ID		11/21/2024	09/25/2025	129,492							129,492	129,492			
100184864	STONY POINT	NY		12/17/2024	08/16/2025	121,671		(3,018)			(3,018)		118,652	118,652			
100070470	SAINT JOSEPH	MI		09/23/2021	07/17/2025	121,330		(5,048)			(5,048)		116,283	116,283			
3310067358	FAIRFIELD	CT		02/15/2024	07/24/2025	122,453							122,453	122,453			
3310060797	BAYVILLE	NJ		10/31/2023	07/24/2025	122,319							122,319	122,319			
100117316	LAS VEGAS	NV		07/20/2023	08/05/2025	121,435		34,075			34,075		155,511	155,511			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310041074	HUNTINGTON STATION	NY		11/01/2022	08/26/2025	121,954							121,954	122,969		1,015	1,015
100146494	ST AUGUSTINE	FL		03/19/2024	08/17/2025	120,337		(7,219)			(7,219)		113,118	113,118			
100165820	BETHLEHEM	GA		08/29/2024	07/05/2025	121,074		(9,205)			(9,205)		111,869	111,869			
100025899	TAMPA	FL		09/20/2018	07/05/2025	120,691		34,538			34,538		155,230	155,230			
3310091523	SELDEN	NY		12/19/2024	07/24/2025	127,969							127,969	127,969			
3340079548	ST. LOUIS	MO		10/31/2024	09/25/2025	128,066							128,066	128,066			
100066177	GRANDVIEW	MO		08/02/2021	07/20/2025	121,039		(1,617)			(1,617)		119,422	238,844		119,422	119,422
3340086461	READING	PA		10/23/2024	08/26/2025	143,392							143,392	143,392			
3340074540	OZARK	AL		07/29/2024	09/25/2025	120,738							120,738	120,738			
100053986	INDIANAPOLIS	IN		03/23/2021	08/07/2025	119,916		(8,774)			(8,774)		111,142	111,142			
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	09/22/2025	105,316							105,316	121,777		16,462	16,462
100118201	PHOENIX	AZ		07/21/2023	09/09/2025	119,929		(1,877)			(1,877)		118,052	118,052			
100017866	ACWORTH	GA		05/30/2018	08/21/2025	118,779		(3,210)			(3,210)		115,569	115,569			
100089975	CHATTANOOGA	TN		01/26/2023	09/09/2025	119,836		(5,241)			(5,241)		114,595	114,595			
3340080104	CHICAGO HEIGHTS	IL		09/03/2024	09/25/2025	120,376							120,376	120,376			
100023996	OREM	UT		09/10/2018	08/21/2025	118,878		(4,195)			(4,195)		114,684	114,684			
3310081629	SAVANNAH	GA		08/26/2024	09/25/2025	127,131							127,131	127,131			
3340083121	TRENTON	NJ		09/18/2024	08/26/2025	119,988							119,988	119,988			
100184634	MOULTON	AL		12/17/2024	08/16/2025	118,829		(4,073)			(4,073)		114,756	114,756			
100136379	MELISSA	TX		11/20/2023	09/17/2025	73,634		583			583		74,217	74,217			
100115098	MILFORD	CT		07/14/2023	07/16/2025	25,877		(317)			(317)		25,560	25,560			
3340074462	SAINT JOHNS	MI		05/10/2024	09/25/2025	137,049							137,049	137,049			
100112406	SANFORD	FL		06/29/2023	09/05/2025	118,364		70,961			70,961		189,324	189,324			
3340081451	TALLAHASSEE	FL		09/18/2024	08/26/2025	119,373							119,373	119,373			
100064892	PORTERVILLE	CA		07/14/2021	07/17/2025	117,935		(4,679)			(4,679)		113,256	113,256			
3340072895	ELLINGTON	CT		05/17/2024	07/24/2025	160,776							160,776	160,776			
100150107	STONE MOUNTAIN	GA		06/14/2024	08/09/2025	9,083		(470)			(470)		8,613	8,613			
100119554	HOUSTON	TX		07/28/2023	08/16/2025	40,720		(245)			(245)		40,475	40,475			
100144933	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	122,153		(5,943)			(5,943)		116,209	122,768	6,558		6,558
100101623	SEMINOLE	FL		04/26/2023	07/17/2025	2,621		(5)			(5)		2,616	2,616			
100135012	COLUMBUS	OH		10/30/2023	08/09/2025	111,142		5,980			5,980		117,121	117,121			
3310086805	IRVINGTON	NJ		11/21/2024	07/24/2025	129,670							129,670	129,670			
100140523	NASHVILLE	TN		01/19/2024	07/16/2025	116,834		(1,962)			(1,962)		114,872	114,872			
100151938	DELAWARE	OH		06/14/2024	07/09/2025	117,404		(4,429)			(4,429)		112,975	112,975			
100161837	KANSAS CITY	KS		07/31/2024	09/09/2025	117,080		(2,901)			(2,901)		114,179	114,179			
100012189	ORLANDO	FL		03/08/2017	08/13/2025	116,248		9,006			9,006		125,254	125,254			
100134434	BROADWAY	VA		10/30/2023	08/09/2025	116,823		(2,270)			(2,270)		114,553	114,553			
100060796	DALLAS	NC		06/01/2021	07/20/2025	115,419		460			460		115,879	115,879			
3310086443	NORTH BELLMORE	NY		11/21/2024	09/25/2025	131,319							131,319	131,319			
100129964	MIAMI BEACH	FL		09/27/2023	08/09/2025	117,202		(5,031)			(5,031)		112,171	112,171			
3340068823	CHICAGO	IL		03/07/2024	09/25/2025	154,753							154,753	154,753			
100145536	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	122,246		(7,764)			(7,764)		114,482	120,373	5,891		5,891
100144835	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	122,195		(7,713)			(7,713)		114,482	120,373	5,891		5,891
100144842	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	122,109		(7,626)			(7,626)		114,482	120,373	5,891		5,891
100108987	KILLEEN	TX		05/31/2023	07/09/2025	116,310		(14,116)			(14,116)		102,193	102,193			
100143629	ARTESIA	NM		02/21/2024	09/09/2025	116,299		(3,064)			(3,064)		113,235	113,235			
100111670	LAS VEGAS	NV		06/29/2023	08/05/2025	113,281		4,912			4,912		118,193	118,193			
3310063305	WASHINGTON	DC		11/21/2023	08/26/2025	120,226							120,226	120,226			
100149004	DECATUR	GA		04/19/2024	07/05/2025	115,741		(6,740)			(6,740)		109,001	109,001			
3310090146	BLUFFTON	SC		11/21/2024	09/25/2025	121,206							121,206	121,206			
3340083111	TRENTON	NJ		09/18/2024	08/26/2025	116,028							116,028	116,028			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153813	BUSHKILL	PA		07/10/2024	08/05/2025	115,549		(6,071)			(6,071)		109,478	109,478			
100136797	INDIANAPOLIS	IN		11/27/2023	08/09/2025	112,025		1,320			1,320		113,345	113,345			
3340081303	TRENTON	NJ		08/19/2024	07/24/2025	115,909							115,909	115,909			
100119823	OAK RIDGE	TN		08/08/2023	08/09/2025	115,223		(3,332)			(3,332)		111,891	111,891			
100127391	RIVER FOREST	IL		08/30/2023	08/05/2025	112,840		5,315			5,315		118,155	118,155			
3310089383	BRENTWOOD	NY		11/21/2024	07/24/2025	115,741							115,741	115,741			
100061118	WICHITA	KS		06/01/2021	07/20/2025	115,043		492			492		115,535	115,535			
3340073102	CALUMET CITY	IL		04/30/2024	07/24/2025	115,169							115,169	115,169			
100115173	EAST MOLINE	IL		07/17/2023	08/09/2025	107,898		(3,518)			(3,518)		104,381	104,381			
3500111079	OCALA	FL		11/27/2024	08/25/2025	56,084							56,084	56,084			
100178021	FAIRFIELD	CA		11/19/2024	09/14/2025	113,511		(5,819)			(5,819)		107,693	107,693			
100159710	XENIA	OH		08/23/2024	08/09/2025	114,103		(6,745)			(6,745)		107,358	107,358			
3500104569	LEHIGH ACRES	FL		08/12/2024	09/26/2025	152,424							152,424	152,424			
3340066629	NEW ORLEANS	LA		02/26/2024	09/25/2025	114,309							114,309	114,309			
3340090193	ORLANDO	FL		12/05/2024	07/24/2025	144,342							144,342	144,342			
3340090195	ORLANDO	FL		12/05/2024	08/26/2025	145,728							145,728	145,728			
3310082906	VALLEY STREAM	NY		09/26/2024	07/24/2025	113,603							113,603	113,603			
100135811	GALLATIN	TN		11/10/2023	09/16/2025	105,599		3,082			3,082		108,680	108,680			
3310088607	HOUSTON	TX		11/14/2024	07/24/2025	118,058							118,058	118,058			
100084834	CHICAGO	IL		08/02/2022	08/22/2025	112,451		(6,836)			(6,836)		105,616	105,616			
100031556	WEST HAVERSTRAW	NY		03/29/2019	07/05/2025	110,476		140			140		110,616	110,616			
100173840	AKRON	OH		10/31/2024	09/17/2025	112,347		(4,217)			(4,217)		108,130	108,130			
100176708	MAUSTON	WI		11/15/2024	07/30/2025	112,452		(1,894)			(1,894)		110,558	110,558			
100147033	RACINE	WI		03/27/2024	07/03/2025	108,208		(1,693)			(1,693)		106,515	106,515			
100138683	PACIFIC PALISADES	CA		02/02/2024	09/09/2025	111,508		(2,661)			(2,661)		108,847	108,847			
100144804	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	116,858		(7,269)			(7,269)		109,589	115,249	5,659		5,659
3340068852	ROME	GA		03/21/2024	09/25/2025	146,080							146,080	146,080			
3310065649	HILLSIDE	NJ		12/28/2023	07/24/2025	111,672							111,672	111,672			
100063968	GLOBE	AZ		07/01/2021	09/20/2025	109,949		479			479		110,428	110,428			
100070471	WINTERVILLE	GA		09/23/2021	09/17/2025	108,269		(5,621)			(5,621)		102,649	102,649			
3310079566	RAHWAY	NJ		07/19/2024	08/26/2025	121,325							121,325	121,325			
3340080312	ALLENTOWN	PA		08/19/2024	08/26/2025	133,250							133,250	133,250			
3500105618	VERO BEACH	FL		08/12/2024	08/25/2025	110,789							110,789	110,789			
3310089336	CARMEL	IN		11/21/2024	08/26/2025	132,640							132,640	132,640			
3340074552	NORFOLK	VA		04/30/2024	09/25/2025	110,405							110,405	110,405			
100062226	PALM BAY	FL		07/01/2021	09/20/2025	107,642		147			147		107,789	107,789			
100169565	WEST PALM BEACH	FL		09/30/2024	07/07/2025	109,510		(2,147)			(2,147)		107,363	107,363			
100031215	BAKERSFIELD	CA		03/29/2019	08/05/2025	108,011		(6,503)			(6,503)		101,508	101,508			
100114254	RICHMOND	VA		06/29/2023	08/05/2025	104,880		426			426		105,305	105,305			
100181576	PHILADELPHIA	PA		12/09/2024	07/11/2025	109,503		(2,661)			(2,661)		106,842	106,842			
100144652	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	113,139		(6,602)			(6,602)		106,536	112,031	5,495		5,495
3300002890	ALBANY	NY		06/21/2021	07/01/2025	109,113							109,113	185,567		76,454	76,454
100019779	EAST STROUDSBURG	PA		07/26/2018	08/21/2025	107,631		(1,925)			(1,925)		105,706	105,706			
3300005326	MIDDLESEX	NJ		11/06/2024	08/05/2025	133,412							133,412	133,412			
100103134	HARTFORD	CT		04/21/2023	07/09/2025	107,399		(4,491)			(4,491)		102,908	102,908			
3340083754	BETHEL	NY		10/10/2024	08/26/2025	107,811							107,811	107,811			
100185656	UNITED KINGDOM	GBR		12/20/2024	07/21/2025	108,124							108,124	115,943	7,819		7,819
100126800	SANFORD	FL		08/30/2023	08/05/2025	108,260		60,087			60,087		168,347	168,347			
3310087991	CENTER MORICHES	NY		12/05/2024	07/24/2025	134,862							134,862	134,862			
100030082	CHICAGO	IL		12/20/2018	08/05/2025	104,292		(444)			(444)		103,848	103,848			
3340076003	KUNKLETOWN	PA		05/17/2024	09/25/2025	137,056							137,056	137,056			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184757	KENT	WA		12/17/2024	09/16/2025	104,852		(1,557)			(1,557)		103,296	103,296			
100062982	CLARKSVILLE	TN		07/01/2021	07/20/2025	103,768		(839)			(839)		102,929	102,929			
100145269	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	108,623		(5,964)			(5,964)		102,659	107,961	5,302		5,302
100078999	BARBERTON	OH		02/24/2022	08/17/2025	104,325		(660)			(660)		103,664	103,664			
3340087325	TRENTON	NJ		10/23/2024	08/26/2025	133,531							133,531	133,531			
100101621	TERRE HAUTE	IN		04/26/2023	07/17/2025	104,837		(3,036)			(3,036)		101,801	101,801			
100126630	WEST CHESTER	PA		08/30/2023	07/05/2025	101,591		10,030			10,030		111,621	111,621			
100070429	HOUSTON	TX		09/23/2021	08/17/2025	102,041		(3,630)			(3,630)		98,411	98,411			
100175864	APOPKA	FL		11/12/2024	07/11/2025	104,109		(2,682)			(2,682)		101,427	101,427			
100175873	APOPKA	FL		11/12/2024	09/11/2025	104,065		(2,187)			(2,187)		101,878	101,878			
100155500	WEST PALM BEACH	FL		06/18/2024	08/17/2025	103,533		(5,478)			(5,478)		98,055	98,055			
100174417	ALHAMBRA	CA		10/31/2024	07/01/2025	104,222		(4,704)			(4,704)		99,519	99,519			
100079655	HOUSTON	TX		04/08/2022	07/22/2025	17,952		(1,010)			(1,010)		16,942	16,942			
100162358	MIAMI	FL		08/06/2024	09/01/2025	104,093		(4,625)			(4,625)		99,467	99,467			
100134545	MISHAWAKA	IN		10/30/2023	09/09/2025	103,599		(4,711)			(4,711)		98,888	98,888			
3310059225	KITTY HAWK	NC		11/21/2023	07/24/2025	103,950							103,950	103,950			
100077366	DANVILLE	VA		01/03/2022	09/20/2025	100,191		(2,385)			(2,385)		97,806	97,806			
100184767	LUGOFF	SC		12/17/2024	08/16/2025	102,222		(3,688)			(3,688)		98,534	98,534			
100110789	KATWIJK	NLD		06/28/2023	09/22/2025	109,141							109,141	117,995	8,854		8,854
100101583	SYRACUSE	NY		04/26/2023	07/17/2025	102,830		(2,492)			(2,492)		100,337	100,337			
3340077358	PHILADELPHIA	PA		06/14/2024	08/26/2025	124,344							124,344	124,344			
3310081934	NEWARK	NJ		10/23/2024	07/24/2025	158,375							158,375	158,375			
100012440	VINCENT	AL		04/28/2017	07/13/2025	102,226		12,720			12,720		114,946	114,946			
100062179	SAVANNAH	GA		07/01/2021	08/20/2025	101,421		(207)			(207)		101,214	101,214			
3340083458	PHILADELPHIA	PA		09/18/2024	07/24/2025	138,208							138,208	138,208			
3340083102	TRENTON	NJ		09/18/2024	08/26/2025	102,564							102,564	102,564			
3310077007	ANCHORAGE	AK		09/18/2024	09/25/2025	102,542							102,542	102,542			
100178101	STANWOOD	WA		11/19/2024	07/14/2025	101,142		(6,659)			(6,659)		94,483	94,483			
100184905	MANASSAS	VA		12/17/2024	07/16/2025	48,534		(1,119)			(1,119)		47,415	47,415			
100155416	ELK GROVE	CA		06/18/2024	09/17/2025	100,348		(3,859)			(3,859)		96,489	96,489			
100055665	GLADE VALLEY	NC		03/23/2021	08/07/2025	101,773		(6,095)			(6,095)		95,678	95,678			
3310090423	ROCKY POINT	NY		12/19/2024	08/26/2025	129,744							129,744	129,744			
100184780	NORTHVILLE	MI		12/17/2024	09/16/2025	100,568		(1,619)			(1,619)		98,948	98,948			
100145885	LOXAHATCHEE	FL		03/19/2024	09/17/2025	98,672		(4,888)			(4,888)		93,784	93,784			
100146077	STOCKTON	CA		03/19/2024	09/17/2025	100,214		(2,959)			(2,959)		97,255	97,255			
100111191	WAPPINGERS FALLS	NY		06/29/2023	09/05/2025	99,855		23,915			23,915		123,771	123,771			
3340081903	CHICAGO	IL		08/26/2024	08/26/2025	137,254							137,254	137,254			
100086658	PORT SAINT LUCIE	FL		09/30/2022	07/22/2025	100,451		(2,618)			(2,618)		97,833	97,833			
100084761	MYRTLE BEACH	SC		08/02/2022	09/22/2025	99,878		(7,655)			(7,655)		92,223	92,223			
100138215	BUFORD	GA		12/14/2023	09/06/2025	99,951		(1,138)			(1,138)		98,812	98,812			
100030080	EL MIRAGE	AZ		12/20/2018	08/05/2025	99,366		3,976			3,976		103,343	103,343			
100046828	HILTON HEAD ISLAND	SC		11/20/2020	08/07/2025	99,275		(19,613)			(19,613)		79,662	79,662			
100060568	OMAHA	NE		06/01/2021	09/20/2025	98,533		406			406		98,938	98,938			
100090026	CLEVELAND	OH		01/13/2023	08/22/2025	99,294		(2,378)			(2,378)		96,917	96,917			
3310076660	GREENSBORO	GA		08/26/2024	09/25/2025	99,984							99,984	99,984			
3310086499	CARTERSVILLE	GA		10/31/2024	07/24/2025	99,792							99,792	99,792			
100053533	JOLIET	MT		03/23/2021	07/07/2025	99,635		(6,379)			(6,379)		93,255	93,255			
3310056492	BELLPORT	NY		09/15/2023	08/26/2025	99,198							99,198	99,198			
100078989	SAINT LOUIS	MO		02/24/2022	07/17/2025	96,879		(1,329)			(1,329)		95,550	95,550			
3340076165	BATON ROUGE	LA		05/17/2024	08/26/2025	98,050							98,050	98,050			
3310085486	SNELLVILLE	GA		10/23/2024	07/24/2025	97,648							97,648	97,648			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116455	MIAMI	FL		07/20/2023	09/05/2025	96,734		(1,269)			(1,269)		95,465	95,465			
100128919	GARLAND	TX		09/22/2023	07/09/2025	978							978	978			
100064557	SIDNEY	OH		07/01/2021	09/20/2025	34,514		1,595			1,595		36,109	36,109			
3310050077	BERRIEN SPRINGS	MI		04/19/2023	08/26/2025	97,527							97,527	97,527			
100142734	PUNTA GORDA	FL		02/08/2024	07/17/2025	96,528		(1,432)			(1,432)		95,096	95,096			
3310036813	ATLANTA	GA		08/16/2022	07/24/2025	97,395							97,395	97,395			
3310066927	BRONX	NY		09/18/2024	07/24/2025	111,969							111,969	111,969			
100145763	UNITED KINGDOM	GBR		03/12/2024	08/20/2025	99,729		(4,809)			(4,809)		94,919	99,823	4,903		4,903
3310062340	WEST PALM BEACH	FL		11/21/2023	07/24/2025	112,266							112,266	112,266			
100153465	PHILADELPHIA	PA		05/30/2024	08/09/2025	89,941		3,918			3,918		93,859	93,859			
3340074477	CHICAGO	IL		04/30/2024	09/25/2025	96,426							96,426	96,426			
100068508	HAZEL CREST	IL		08/25/2021	08/17/2025	94,677		(2,983)			(2,983)		91,695	91,695			
3340084990	ATLANTA	GA		10/03/2024	08/26/2025	129,779							129,779	129,779			
100164939	ROME	NY		08/28/2024	07/09/2025	95,694		(3,249)			(3,249)		92,445	92,445			
100100222	ATLANTIC CITY	NJ		03/17/2023	08/09/2025	93,038		8,155			8,155		101,194	101,194			
3310087399	GENEVA	IL		10/31/2024	08/26/2025	106,029							106,029	106,029			
100068086	SIOUX FALLS	SD		09/23/2021	08/17/2025	94,624		(2,386)			(2,386)		92,238	92,238			
100143665	TULSA	OK		02/22/2024	07/09/2025	94,916		(4,852)			(4,852)		90,063	90,063			
100126426	SYRACUSE	NY		08/30/2023	09/09/2025	94,665		(1,768)			(1,768)		92,896	92,896			
100076804	LAKE HOPATCONG	NJ		12/27/2021	07/09/2025	13,899		(198)			(198)		13,701	13,701			
3410000621	BRIDGETON	NJ		11/21/2024	08/28/2025	94,364							94,364	94,364			
3340073646	DETROIT	MI		04/30/2024	09/25/2025	94,248							94,248	94,248			
100043871	DELRAY BEACH	FL		08/19/2020	08/05/2025	93,624		6,169			6,169		99,793	99,793			
3340079892	CAIRO	NY		08/26/2024	09/25/2025	119,434							119,434	119,434			
100031776	FRESNO	CA		03/29/2019	09/05/2025	93,518		25,229			25,229		118,747	118,747			
3340083071	HAMILTON	OH		09/03/2024	07/24/2025	109,256							109,256	109,256			
100050200	IRMO	SC		11/20/2020	07/07/2025	93,260		(17,208)			(17,208)		76,052	76,052			
3310080663	GREENSBORO	GA		08/26/2024	08/26/2025	93,735							93,735	93,735			
100136719	MODESTO	CA		01/25/2024	07/10/2025	31,603		(172)			(172)		31,432	31,432			
3320047909	DETROIT	MI		02/27/2023	07/24/2025	93,555							93,555	93,555			
3310082662	CONSHOHOCKEN	PA		09/03/2024	09/25/2025	112,266							112,266	112,266			
3340079723	GARY	IN		07/29/2024	07/24/2025	118,998							118,998	118,998			
100161609	UNITED KINGDOM	GBR		07/29/2024	07/21/2025	95,462							95,462	100,062	4,600		4,600
3340075595	LORIS	SC		07/29/2024	09/25/2025	134,462							134,462	134,462			
100100219	JACKSONVILLE	FL		03/17/2023	09/09/2025	88,086		(2,882)			(2,882)		85,203	85,203			
100180905	UNITED KINGDOM	GBR		11/27/2024	09/22/2025	93,565							93,565	99,729	6,163		6,163
100099937	COATESVILLE	PA		03/28/2023	09/22/2025	39,326		492			492		39,818	39,818			
100145272	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	93,524		(5,059)			(5,059)		88,465	93,433	4,968		4,968
100138380	CAMDEN	NJ		12/18/2023	09/09/2025	90,778		(4,309)			(4,309)		86,469	86,469			
3310074493	MONTICELLO	NY		07/29/2024	07/24/2025	91,282							91,282	91,282			
3340071208	ALBANY	NY		05/17/2024	09/25/2025	106,207							106,207	106,207			
100070916	MARSHFIELD	WI		10/01/2021	09/20/2025	89,978		(141)			(141)		89,836	89,836			
3410000560	SAN ANTONIO	TX		09/24/2024	08/28/2025	90,809							90,809	90,809			
100078994	PIEDMONT	AL		02/24/2022	09/17/2025	89,110		(1,860)			(1,860)		87,250	87,250			
3310064026	BAYVILLE	NJ		01/09/2024	07/24/2025	90,696							90,696	90,696			
100145290	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	92,556		(3,705)			(3,705)		88,851	93,867	5,016		5,016
100143173	MANOR	TX		02/16/2024	07/17/2025	81,160		307			307		81,467	81,467			
100156944	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	90,895							90,895	96,872	5,976		5,976
100018181	ROUND ROCK	TX		06/08/2018	09/21/2025	86,855		(1,234)			(1,234)		85,621	85,621			
3340082856	WILLOWS	CA		09/10/2024	08/26/2025	89,211							89,211	89,211			
3310055582	CAPE CORAL	FL		10/06/2023	08/26/2025	88,924							88,924	88,924			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173836	CUMBERLAND	MD		10/31/2024	09/17/2025	88,416		(2,669)			(2,669)		85,746	85,746			
100167108	DETROIT	MI		09/13/2024	09/17/2025	88,111		(7,601)			(7,601)		80,510	80,510			
3310072232	CAPE CORAL	FL		04/19/2024	07/24/2025	90,437							90,437	90,437			
100135812	AURORA	CO		11/10/2023	07/16/2025	12,492		(92)			(92)		12,400	12,400			
100043049	MAITLAND	FL		05/28/2020	07/05/2025	85,125		(1,588)			(1,588)		83,537	83,537			
100184909	GLENDALE	AZ		12/17/2024	08/16/2025	86,480		(2,270)			(2,270)		84,210	84,210			
100174418	LEVITTOWN	PA		10/31/2024	07/01/2025	85,426		(2,802)			(2,802)		82,624	82,624			
3500107170	HOUSTON	TX		09/12/2024	07/28/2025	87,000							87,000	87,000			
100111615	SALISBURY	NC		06/29/2023	08/05/2025	83,294		(2,315)			(2,315)		80,980	80,980			
3310084828	MIAMI	FL		10/10/2024	08/26/2025	106,593							106,593	106,593			
100156953	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	86,645							86,645	92,342	5,697		5,697
100156954	UNITED KINGDOM	GBR		06/27/2024	07/21/2025	86,645							86,645	92,342	5,697		5,697
100000202	BLOOMINGTON	IN		09/27/2016	09/05/2025	83,021		(679)			(679)		82,342	82,342			
100156679	PHILADELPHIA	PA		06/24/2024	07/09/2025	84,827		(4,111)			(4,111)		80,716	80,716			
3310080913	SCRANTON	PA		08/26/2024	07/24/2025	91,622							91,622	91,622			
100155618	ST. PETERSBURG	FL		06/18/2024	09/17/2025	84,101		(2,430)			(2,430)		81,670	81,670			
100165097	UNITED KINGDOM	GBR		08/27/2024	09/22/2025	89,850							89,850	91,570	1,720		1,720
100141134	CLEVELAND	OH		01/30/2024	09/09/2025	84,268		(2,599)			(2,599)		81,670	81,670			
3340073088	MARION	NC		04/30/2024	07/24/2025	84,506							84,506	84,506			
3310090246	BRICK	NJ		12/05/2024	08/26/2025	84,200							84,200	84,200			
100177791	SAN BERNARDINO	CA		11/19/2024	08/14/2025	83,223		(4,317)			(4,317)		78,906	78,906			
3340087485	WINDSOR	VA		10/23/2024	09/25/2025	163,469							163,469	163,469			
100103107	MEMPHIS	TN		04/21/2023	07/09/2025	83,304		(2,019)			(2,019)		81,285	81,285			
100139776	UNITED KINGDOM	GBR		12/18/2023	08/20/2025	81,736							81,736	86,969	5,233		5,233
100043960	GRAIN VALLEY	MO		08/19/2020	08/05/2025	80,478		(4,388)			(4,388)		76,090	76,090			
3340082118	D'IBERVILLE	MS		10/10/2024	07/24/2025	83,477							83,477	83,477			
3340074488	LUCERNE	CA		05/10/2024	08/26/2025	83,160							83,160	83,160			
100184699	SHELTON	WA		12/17/2024	09/16/2025	82,211		(2,967)			(2,967)		79,245	79,245			
3310091452	ORLAND PARK	IL		12/19/2024	07/24/2025	99,287							99,287	99,287			
100175870	CENTER HILL	FL		11/12/2024	09/11/2025	82,300		(2,400)			(2,400)		79,900	79,900			
3310085716	BERTRAM	TX		10/31/2024	09/25/2025	116,008							116,008	116,008			
100031164	CORAL SPRINGS	FL		03/29/2019	08/05/2025	81,009		(1,429)			(1,429)		79,580	79,580			
3310053856	WOODLAND PARK	CO		08/31/2023	08/26/2025	82,674							82,674	82,674			
100062261	NEW ORLEANS	LA		07/01/2021	09/20/2025	80,392		(1,363)			(1,363)		79,030	79,030			
100140251	MERIDIAN	ID		01/18/2024	09/17/2025	33,016		(385)			(385)		32,631	32,631			
100101635	MEMPHIS	TN		04/26/2023	08/17/2025	81,501		(3,436)			(3,436)		78,065	78,065			
3310083073	CENTER MORICHES	NY		10/03/2024	07/24/2025	142,361							142,361	142,361			
100158803	SMITHVILLE	TN		07/10/2024	09/17/2025	73,744		(2,164)			(2,164)		71,579	71,579			
100054148	MISSOURI CITY	TX		03/23/2021	09/07/2025	78,074		(6,268)			(6,268)		71,806	71,806			
3340085226	COLUMBIA	SC		10/03/2024	08/26/2025	81,180							81,180	81,180			
3310081033	PALM COAST	FL		09/10/2024	07/24/2025	81,081							81,081	81,081			
100049515	BAKERSFIELD	CA		11/20/2020	07/07/2025	79,847		(5,706)			(5,706)		74,141	74,141			
100064533	PHILADELPHIA	PA		07/01/2021	09/20/2025	80,964		4,026			4,026		84,989	84,989			
100111573	REX	GA		06/29/2023	09/05/2025	80,870		59,586			59,586		140,456	140,456			
3340081744	CAPE CORAL	FL		08/26/2024	07/24/2025	300,287							300,287	300,287			
3340069522	AKRON	OH		03/14/2024	08/26/2025	80,784							80,784	80,784			
100184527	PRATTVILLE	AL		12/17/2024	09/16/2025	79,846		(1,592)			(1,592)		78,254	78,254			
100177827	NEW BEDFORD	MA		11/19/2024	07/14/2025	79,749		(4,451)			(4,451)		75,297	75,297			
100043126	RIALTO	CA		05/28/2020	08/01/2025	77,293		928			928		78,221	78,221			
100145654	UNITED KINGDOM	GBR		03/12/2024	07/21/2025	83,559		(5,277)			(5,277)		78,281	82,496	4,214		4,214
100177995	LINCOLN UNIVERSITY	PA		11/19/2024	08/14/2025	78,796		(5,692)			(5,692)		73,104	73,104			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062736	PACKWOOD	IA		07/01/2021	08/20/2025	78,321		(895)			(895)		77,426	77,426			
3340075567	POLAND	OH		06/04/2024	09/25/2025	79,200							79,200	79,200			
3340076175	COLUMBIA	SC		05/17/2024	08/26/2025	79,133							79,133	79,133			
100103195	ATLANTIC CITY	NJ		04/21/2023	08/09/2025	78,906		(3,239)			(3,239)		75,667	75,667			
100173716	LAUDERHILL	FL		10/30/2024	08/11/2025	73,436		(3,694)			(3,694)		69,741	69,741			
100130176	CHICAGO	IL		11/15/2023	08/09/2025	28,092		(922)			(922)		27,170	27,170			
100077423	CLAY	NY		01/03/2022	09/20/2025	77,234		(447)			(447)		76,787	76,787			
3340083725	FLORISSANT	MO		09/10/2024	07/24/2025	94,248							94,248	94,248			
100146535	BATTLE GROUND	WA		03/19/2024	09/17/2025	77,555		(4,757)			(4,757)		72,798	72,798			
100146444	SAVANNAH	GA		03/19/2024	08/17/2025	77,330		(4,745)			(4,745)		72,584	72,584			
3310075378	FORT LAUDERDALE	FL		05/10/2024	07/24/2025	77,963							77,963	77,963			
100031932	PALM BAY	FL		03/29/2019	08/05/2025	76,490		14,321			14,321		90,810	90,810			
100081428	CITRUS HEIGHTS	CA		03/18/2022	08/17/2025	76,763		1,805			1,805		78,568	78,568			
3340067535	CHICAGO	IL		02/29/2024	08/26/2025	77,774							77,774	77,774			
100177978	ROYAL OAK	MI		11/19/2024	09/14/2025	76,049		(2,530)			(2,530)		73,518	73,518			
3310088328	BRISTOL	PA		12/12/2024	08/26/2025	77,220							77,220	77,220			
3340069610	DOLTON	IL		02/29/2024	08/26/2025	77,014							77,014	77,014			
100112853	VEVAY	IN		06/29/2023	09/05/2025	76,253		(7,230)			(7,230)		69,023	69,023			
3310081036	NORTH PORT	FL		09/10/2024	07/24/2025	96,674							96,674	96,674			
3340071063	DETROIT	MI		05/23/2024	08/26/2025	15,701							15,701	15,701			
100139817	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	76,977							76,977	82,074	5,098		5,098
100162333	LOCUST GROVE	GA		08/06/2024	07/01/2025	73,280		(2,806)			(2,806)		70,474	70,474			
100174456	LAS VEGAS	NV		10/31/2024	07/01/2025	75,087		(1,002)			(1,002)		74,085	74,085			
100140028	NORTH RICHLAND HILLS	TX		01/09/2024	09/17/2025	66,408		(961)			(961)		65,447	65,447			
100143850	UNITED KINGDOM	GBR		02/28/2024	07/21/2025	76,043							76,043	80,989	4,947		4,947
3340063481	CITRUS SPRINGS	FL		02/26/2024	08/26/2025	87,020							87,020	87,020			
100177708	RIO RANCHO	NM		11/19/2024	08/14/2025	74,919		(4,890)			(4,890)		70,029	70,029			
100174437	TUCSON	AZ		10/31/2024	09/01/2025	75,186		(557)			(557)		74,630	74,630			
100024451	TROY	OH		09/20/2018	07/05/2025	74,151		13,025			13,025		87,175	87,175			
100046598	LONG BEACH	NY		11/25/2020	09/07/2025	67,312		(2,576)			(2,576)		64,736	64,736			
40011198	ATLANTA	GA		03/05/2020	09/25/2025	74,678							74,678	74,678			
100139731	UNITED KINGDOM	GBR		12/18/2023	07/21/2025	74,502							74,502	79,433	4,931		4,931
3310080296	NEW HARTFORD	NY		10/23/2024	07/24/2025	171							171	171			
3340066811	HOUSTON	TX		02/26/2024	08/26/2025	140,049							140,049	140,049			
100028964	MOHNTON	PA		10/26/2018	08/05/2025	72,823		2,094			2,094		74,917	74,917			
3310078792	MIAMI	FL		08/19/2024	08/26/2025	98,671							98,671	98,671			
100184643	WAHIAWA	HI		12/17/2024	07/16/2025	73,438		(4,188)			(4,188)		69,250	69,250			
3340082525	TURTLE CREEK	PA		09/03/2024	08/26/2025	74,052							74,052	74,052			
3310088089	CENTER MORICHES	NY		11/21/2024	07/24/2025	133,427							133,427	133,427			
3310077389	CHATTANOOGA	TN		09/03/2024	08/26/2025	108,806							108,806	108,806			
100178016	LEWISTON	ID		11/19/2024	09/14/2025	72,644		(5,282)			(5,282)		67,361	67,361			
100075028	FLORENCE	AL		12/01/2021	09/20/2025	71,856		(1,835)			(1,835)		70,021	70,021			
3310084498	LAGO VISTA	TX		10/03/2024	07/24/2025	82,952							82,952	82,952			
3340091569	CINCINNATI	OH		12/30/2024	08/26/2025	99,513							99,513	99,513			
3310080274	ENDICOTT	NY		09/10/2024	08/26/2025	80,784							80,784	80,784			
100145974	SEWELL	NJ		03/19/2024	08/17/2025	71,484		(4,263)			(4,263)		67,221	67,221			
3310078794	MIAMI	FL		08/19/2024	08/26/2025	98,452							98,452	98,452			
100146234	BENSALEM	PA		03/19/2024	08/17/2025	70,747		(4,261)			(4,261)		66,486	66,486			
100155362	HIRAM	GA		06/18/2024	08/17/2025	71,989		(6,115)			(6,115)		65,875	65,875			
3320047703	NORTH BIRMINGHAM	AL		02/27/2023	09/25/2025	71,891							71,891	109,050		37,159	37,159
100146438	LAWRENCEVILLE	GA		03/19/2024	08/17/2025	71,272		(4,435)			(4,435)		66,837	66,837			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340067738	PETERSBURG	VA		05/10/2024	07/24/2025	71,280							71,280	71,280			
100153569	UNITED KINGDOM	GBR		05/29/2024	08/20/2025	72,181							72,181	76,456	4,275		4,275
100067673	NORWICH	CT		09/23/2021	09/17/2025	70,180		(175)			(175)		70,005	70,005			
100155607	LAS VEGAS	NV		06/18/2024	09/17/2025	70,080		(4,983)			(4,983)		65,097	65,097			
3340086418	PITTSTON	PA		11/21/2024	08/26/2025	78,170							78,170	78,170			
3310074116	LABELLE	FL		07/29/2024	07/24/2025	82,954							82,954	82,954			
100061581	WICHITA	KS		07/01/2021	09/20/2025	69,704		(756)			(756)		68,948	68,948			
100057809	COPPERAS COVE	TX		06/30/2021	08/17/2025	68,366		(933)			(933)		67,433	67,433			
100155659	HENDERSON	NV		06/18/2024	08/17/2025	69,014		(4,906)			(4,906)		64,107	64,107			
100113255	CALUMET CITY	IL		06/29/2023	08/05/2025	69,277		28,945			28,945		98,222	98,222			
100117222	PHILADELPHIA	PA		07/20/2023	07/06/2025	62,134		4,388			4,388		66,522	66,522			
100145920	VANCOUVER	WA		03/19/2024	07/17/2025	68,665		(4,193)			(4,193)		64,472	64,472			
100184737	WASILLA	AK		12/17/2024	07/16/2025	68,477		(4,134)			(4,134)		64,343	64,343			
100054224	WAUSAU	WI		03/23/2021	07/07/2025	68,732		(9,377)			(9,377)		59,355	59,355			
100155348	PITTSBURGH	PA		06/18/2024	07/17/2025	30,493		(1,401)			(1,401)		29,092	29,092			
100012006	KALAMAZOO	MI		03/08/2017	08/13/2025	67,260		26,237			26,237		93,497	93,497			
3310077243	NORTH PT	FL		08/19/2024	08/26/2025	86,799							86,799	86,799			
100146401	SMITHFIELD	VA		03/19/2024	07/17/2025	67,693		(4,172)			(4,172)		63,520	63,520			
3310090319	BRIDGEPORT	CT		12/12/2024	09/25/2025	95,105							95,105	95,105			
100129702	FRESNO	CA		09/29/2023	08/17/2025	16,274		(48)			(48)		16,226	16,226			
3340060881	SUMTER	SC		02/26/2024	09/25/2025	107,839							107,839	107,839			
3310064329	WOOD DALE	IL		01/09/2024	09/25/2025	76,923							76,923	76,923			
3340084502	DETROIT	MI		09/18/2024	07/24/2025	78,764							78,764	78,764			
3310084056	PHILADELPHIA	PA		09/18/2024	09/25/2025	84,137							84,137	84,137			
100178130	LOUISA	VA		11/19/2024	09/14/2025	64,934		(2,712)			(2,712)		62,223	62,223			
100028051	STRONGSVILLE	OH		10/26/2018	08/05/2025	65,810		34,292			34,292		100,102	100,102			
3310079135	PALM BAY	FL		08/26/2024	07/24/2025	67,568							67,568	67,568			
3310080335	HOLTSVILLE	NY		08/26/2024	07/24/2025	66,825							66,825	66,825			
3340084813	LANSING	IL		10/23/2024	08/26/2025	102,167							102,167	102,167			
3340067815	LAKE PROVIDENCE	LA		03/28/2024	07/24/2025	93,210							93,210	93,210			
100014438	CHICAGO	IL		09/27/2017	08/13/2025	63,667		4,721			4,721		68,387	68,387			
100057622	PLEASANTVILLE	NJ		06/30/2021	07/17/2025	62,727		(3,198)			(3,198)		59,529	59,529			
100128089	ANTIOCH	TN		09/08/2023	09/11/2025	35,577		2,103			2,103		37,681	37,681			
100146088	NEWFIELD	ME		03/19/2024	09/17/2025	64,700		(4,051)			(4,051)		60,648	60,648			
3340084004	PHILADELPHIA	PA		09/26/2024	08/26/2025	80,994							80,994	80,994			
100155715	PARKVILLE	MD		06/18/2024	09/17/2025	64,074		(4,939)			(4,939)		59,135	59,135			
100145253	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	65,793		(3,590)			(3,590)		62,203	65,696	3,493		3,493
100141255	ORLAND PARK	IL		01/30/2024	08/06/2025	59,903		(471)			(471)		59,431	59,431			
100177911	BAKERSFIELD	CA		11/19/2024	08/14/2025	63,290		(3,972)			(3,972)		59,318	59,318			
100113589	DELTONA	FL		06/29/2023	08/05/2025	63,686		27,419			27,419		91,105	91,105			
100055583	SAINT LOUIS	MO		03/23/2021	07/07/2025	62,633		(2,862)			(2,862)		59,771	59,771			
100030515	CHARLOTTE	NC		12/20/2018	09/05/2025	61,707		(867)			(867)		60,840	60,840			
3340084284	CONOVER	NC		09/18/2024	08/26/2025	94,882							94,882	94,882			
3340075826	COLUMBUS	OH		05/17/2024	08/26/2025	93,758							93,758	93,758			
100112305	BALTIMORE	MD		06/29/2023	08/05/2025	63,092		4,383			4,383		67,475	67,475			
100146084	MOUNT JACKSON	VA		03/19/2024	09/17/2025	62,795		(3,836)			(3,836)		58,959	58,959			
3500105254	LEHIGH ACRES	FL		08/12/2024	08/25/2025	92,691							92,691	92,691			
100034134	ROSCOMMON	IRL		06/21/2019	08/01/2025	38		(1)			(1)		37	75	1	38	38
3310088150	ONALASKA	WI		12/05/2024	07/24/2025	62,682							62,682	62,682			
3310090256	HILLSIDE	IL		12/12/2024	07/24/2025	70,567							70,567	70,567			
10004368	DECATUR	GA		08/13/2020	08/11/2025	59,928		(1,702)			(1,702)		58,226	58,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082071	TWICKENHAM	GBR		03/30/2022	08/20/2025	65,028							65,028	66,677	1,649		1,649
100146211	TAMPA	FL		03/19/2024	09/17/2025	61,281		(2,739)			(2,739)		58,541	58,541			
3310079998	VINELAND	NJ		08/26/2024	08/26/2025	61,029							61,029	61,029			
100178161	FRAMINGHAM	MA		11/19/2024	07/14/2025	60,367		(3,416)			(3,416)		56,951	56,951			
3310053617	BIRMINGHAM	AL		08/31/2023	07/24/2025	60,781							60,781	60,781			
3310082271	VILLA PARK	IL		08/26/2024	08/26/2025	85,420							85,420	85,420			
3340082473	MARTINSVILLE	IN		09/10/2024	08/26/2025	123,493							123,493	123,493			
3310082107	SOUTH DAYTONA	FL		08/26/2024	08/26/2025	60,291							60,291	60,291			
3340074040	JEANNETTE	PA		04/19/2024	07/24/2025	60,192							60,192	60,192			
3310064226	SALINE	MI		12/28/2023	07/24/2025	77,847							77,847	77,847			
3310071347	SPOTSWOOD	NJ		09/18/2024	09/25/2025	77,416							77,416	77,416			
3310086667	HAMPTON	CT		10/31/2024	09/25/2025	76,685							76,685	76,685			
100118690	PLANTATION	FL		07/25/2023	07/09/2025	100							100	100			
3310090855	ROMEOVILLE	IL		12/19/2024	07/24/2025	59,742							59,742	59,742			
3310060471	ROTONDA WEST	FL		11/21/2023	08/26/2025	59,525							59,525	59,525			
100076917	ALUM BRIDGE	WV		01/03/2022	09/20/2025	58,706		(750)			(750)		57,955	57,955			
3340071746	RESACA	GA		04/05/2024	09/25/2025	86,922							86,922	86,922			
100082631	SHALLOTTE	NC		04/14/2022	07/09/2025	53,663		(840)			(840)		52,823	52,823			
100113502	ASHEVILLE	NC		06/29/2023	08/05/2025	58,483		1,765			1,765		60,248	60,248			
3310039160	WEISER	ID		08/01/2022	09/25/2025	58,705							58,705	58,705			
3340075462	DETROIT	MI		05/17/2024	07/24/2025	58,608							58,608	58,608			
3310078680	ASHBURNHAM	MA		08/26/2024	08/26/2025	58,581							58,581	58,581			
100155006	CLEVELAND	OH		07/19/2024	09/17/2025	58,063		(2,651)			(2,651)		55,413	55,413			
100062787	GRAND RIDGE	IL		07/01/2021	07/20/2025	56,345		(1,143)			(1,143)		55,202	55,202			
100155824	ATASCADERO	CA		06/18/2024	08/17/2025	57,213		(4,186)			(4,186)		53,027	53,027			
3310052246	EVERGREEN PARK	IL		06/08/2023	09/25/2025	57,781							57,781	57,781			
3310089127	COUNTRYSIDE	IL		12/12/2024	07/24/2025	57,470							57,470	57,470			
100155399	COATESVILLE	PA		06/18/2024	08/17/2025	56,717		(4,445)			(4,445)		52,272	52,272			
3340074759	NANTICOKE	PA		05/23/2024	08/26/2025	75,141							75,141	75,141			
100115567	ARLINGTON	TX		07/19/2023	09/09/2025	31,382		(368)			(368)		31,013	31,013			
3310084915	JACKSONVILLE	FL		10/10/2024	09/25/2025	81,023							81,023	81,023			
100111101	HOSTETTER	PA		06/29/2023	07/05/2025	54,642		1,852			1,852		56,494	56,494			
3340076324	LAWTON	OK		05/23/2024	08/26/2025	55,943							55,943	55,943			
3310089355	MUNDELEIN	IL		11/14/2024	07/24/2025	55,925							55,925	55,925			
100031787	MIAMI	FL		03/29/2019	07/05/2025	55,904		176,020			176,020		231,924	231,924			
3310082327	LEHIGH ACRES	FL		10/03/2024	08/26/2025	103,238							103,238	103,238			
3340085778	ROANOKE	VA		10/03/2024	07/24/2025	97,020							97,020	97,020			
3310090088	PHILADELPHIA	PA		12/05/2024	07/24/2025	66,528							66,528	66,528			
100048594	PORT SAINT LUCIE	FL		11/20/2020	09/07/2025	53,726		(4,046)			(4,046)		49,680	49,680			
3310038818	NEWARK	NJ		08/01/2022	08/26/2025	79,596							79,596	79,596			
100155506	MYRTLE BEACH	SC		06/18/2024	09/17/2025	53,455		(4,261)			(4,261)		49,194	49,194			
100184791	BAKERSFIELD	CA		12/17/2024	09/16/2025	53,498		(3,895)			(3,895)		49,603	49,603			
3340085846	DETROIT	MI		12/05/2024	08/26/2025	98,948							98,948	98,948			
100184813	SACRAMENTO	CA		12/17/2024	09/16/2025	53,306		(3,881)			(3,881)		49,425	49,425			
100144710	UNITED KINGDOM	GBR		03/12/2024	09/22/2025	53,331		(2,518)			(2,518)		50,813	53,682	2,869		2,869
100155508	OAK CREEK	WI		06/18/2024	09/17/2025	53,030		(4,268)			(4,268)		48,761	48,761			
100155704	VIRGINIA BEACH	VA		06/18/2024	08/17/2025	53,060		(3,803)			(3,803)		49,257	49,257			
3310088995	BUSHKILL	PA		10/31/2024	09/25/2025	63,187							63,187	63,187			
3340077677	WILKES-BARRE	PA		08/26/2024	07/24/2025	53,381							53,381	53,381			
100111044	BALTIMORE	MD		06/29/2023	07/05/2025	96,213		(10,341)			(10,341)		85,872	144,642		58,770	58,770
100155356	LODI	CA		06/18/2024	07/17/2025	52,764		(3,426)			(3,426)		49,338	49,338			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155772	DALLAS	GA		06/18/2024	08/17/2025	52,529		(4,053)			(4,053)		48,476	48,476			
100155648	NICHOLASVILLE	KY		06/18/2024	07/17/2025	52,565		(3,572)			(3,572)		48,993	48,993			
100184482	DAYVILLE	CT		12/17/2024	08/16/2025	52,451		(2,987)			(2,987)		49,464	49,464			
100155504	PERRY	GA		06/18/2024	09/17/2025	52,374		(2,619)			(2,619)		49,755	49,755			
100146387	CALHOUN	GA		03/19/2024	08/17/2025	52,023		(3,184)			(3,184)		48,840	48,840			
100184748	EAST BRUNSWICK	NJ		12/17/2024	08/16/2025	52,035		(2,507)			(2,507)		49,528	49,528			
100146559	BILLINGS	MO		03/19/2024	07/17/2025	51,631		(2,830)			(2,830)		48,802	48,802			
100184524	VIRGINIA BEACH	VA		12/17/2024	07/16/2025	51,596		(2,054)			(2,054)		49,542	49,542			
100178110	SAINT AUGUSTINE	FL		11/19/2024	07/14/2025	51,012		(2,166)			(2,166)		48,846	48,846			
100146555	FAIRHAVEN	MA		03/19/2024	07/17/2025	51,380		(3,162)			(3,162)		48,218	48,218			
100155789	NEW PORT RICHEY	FL		06/18/2024	08/17/2025	49,090		(3,453)			(3,453)		45,637	45,637			
100030571	HOUSTON	TX		12/20/2018	07/05/2025	49,551		578			578		50,130	50,130			
3340085336	MOSS POINT	MS		10/10/2024	07/24/2025	51,322							51,322	51,322			
100032008	RIVERVIEW	FL		03/29/2019	08/05/2025	49,310		2,302			2,302		51,612	51,612			
100146109	PHOENIX	AZ		03/19/2024	09/17/2025	49,136		(2,973)			(2,973)		46,164	46,164			
0S41073	POCATELLO	ID		07/12/2005	07/14/2025	7,091							7,091	7,091			
3310080841	ORLANDO	FL		08/26/2024	09/25/2025	49,896							49,896	49,896			
100018308	SNELLVILLE	GA		06/27/2018	07/21/2025	31,128		(224)			(224)		30,904	30,904			
3310081182	WILDWOOD	NJ		08/26/2024	07/24/2025	49,519							49,519	49,519			
100053423	AVONDALE ESTATES	GA		03/23/2021	07/07/2025	47,927		530			530		48,457	48,457			
3310081398	ATLANTA	GA		08/19/2024	08/26/2025	52,810							52,810	52,810			
3310083830	LEHIGH ACRES	FL		10/31/2024	08/26/2025	58,291							58,291	58,291			
3310083098	INDIANAPOLIS	IN		09/26/2024	09/25/2025	59,778							59,778	59,778			
3310070807	CHICAGO	IL		05/17/2024	08/26/2025	48,916							48,916	48,916			
3310084957	PHILADELPHIA	PA		10/23/2024	08/26/2025	113,992							113,992	113,992			
3310086621	WILMINGTON	DE		10/31/2024	08/26/2025	48,560							48,560	48,560			
100011054	EL PASO	TX		01/27/2017	08/05/2025	45,151		9,548			9,548		54,699	54,699			
100110618	MODESTO	CA		06/30/2023	08/17/2025	12,938		(144)			(144)		12,793	12,793			
3310051307	CAPE CORAL	FL		06/21/2023	09/25/2025	55,620							55,620	55,620			
100177817	BILLINGS	MT		11/19/2024	08/14/2025	47,041		(2,849)			(2,849)		44,192	44,192			
100177740	TALLAHASSEE	FL		11/19/2024	07/14/2025	46,455		(2,287)			(2,287)		44,168	44,168			
3310089777	RANDALLSTOWN	MD		12/19/2024	08/26/2025	67,379							67,379	67,379			
3310082097	WINDHAM	CT		09/03/2024	09/25/2025	52,391							52,391	52,391			
3300005114	HAMILTON TOWNSHIP	NJ		07/17/2024	08/05/2025	45,433							45,433	45,433			
3310091283	CLEVELAND	OH		12/19/2024	07/24/2025	55,094							55,094	55,094			
3340072301	CHICAGO	IL		04/30/2024	07/24/2025	45,302							45,302	45,302			
3310067651	WILMINGTON	DE		02/15/2024	08/26/2025	45,218							45,218	48,258		3,040	3,040
3340077165	MEMPHIS	TN		07/29/2024	07/24/2025	71,652							71,652	71,652			
3340066577	DANVILLE	VA		02/26/2024	09/25/2025	82,804							82,804	82,804			
3340086557	COALDALE	PA		11/21/2024	08/26/2025	71,997							71,997	71,997			
100119312	OCALA	FL		07/31/2023	07/17/2025	1,815							1,815	1,815			
3340072127	ALBANY	NY		03/28/2024	07/24/2025	44,352							44,352	44,352			
100144595	PANAMA CITY BEACH	FL		03/13/2024	07/16/2025	43,576		(775)			(775)		42,802	42,802			
100060470	MEADVILLE	PA		06/01/2021	08/20/2025	44,051		195			195		44,247	44,247			
100043713	FORT WORTH	TX		08/13/2020	07/11/2025	42,281		(2,094)			(2,094)		40,187	40,187			
3340082076	CADILLAC	MI		10/23/2024	08/26/2025	122,381							122,381	122,381			
3340075476	DAYTON	OH		05/10/2024	09/25/2025	54,664							54,664	54,664			
3310078468	MEMPHIS	TN		09/10/2024	09/25/2025	47,296							47,296	47,296			
3310063087	HAMBURG	NY		12/28/2023	08/26/2025	45,276							45,276	45,276			
3340072520	CLEVELAND	OH		04/12/2024	08/26/2025	43,243							43,243	43,243			
3340074852	LAWTON	OK		05/17/2024	07/24/2025	43,243							43,243	43,243			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340090664	AKRON	OH		12/12/2024	09/25/2025	64,313							64,313	64,313			
100150249	LELYSTAD	NLD		04/29/2024	08/20/2025	42,550							42,550	46,256	3,706		3,706
100155673	SARATOGA SPRINGS	UT		06/18/2024	08/17/2025	40,971		(3,020)			(3,020)		37,951	37,951			
100184911	MARYSVILLE	WA		12/17/2024	07/16/2025	42,005		(2,383)			(2,383)		39,622	39,622			
100110992	FRANKLIN	KY		06/29/2023	07/05/2025	40,724		2,440			2,440		43,164	43,164			
3340092524	ST. LOUIS	MO		12/30/2024	07/24/2025	49,896							49,896	49,896			
3310085668	ANCHORAGE	AK		10/23/2024	08/26/2025	142,962							142,962	142,962			
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	07/24/2025	59,265							59,265	59,265			
100111155	CHASE MILLS	NY		06/29/2023	08/05/2025	40,083		17,024			17,024		57,107	57,107			
100184873	LAS VEGAS	NV		12/17/2024	08/16/2025	39,935		(2,137)			(2,137)		37,797	37,797			
3310088989	LODI	NJ		11/21/2024	07/24/2025	40,095							40,095	40,095			
100044100	GREENVILLE	GA		08/19/2020	09/05/2025	39,543		(1,151)			(1,151)		38,392	38,392			
3340067490	SEBRING	OH		02/26/2024	09/25/2025	39,600							39,600	39,600			
3310081727	FLORISSANT	MO		08/26/2024	07/24/2025	39,540							39,540	39,540			
3310085115	ST. PETERSBURG	FL		11/14/2024	09/25/2025	147,683							147,683	147,683			
3310081245	SMITHS STATION	AL		08/26/2024	09/25/2025	61,568							61,568	61,568			
3310089797	NEW WINDSOR	NY		12/12/2024	07/24/2025	61,479							61,479	61,479			
3310060880	PHILADELPHIA	PA		12/07/2023	08/26/2025	41,253							41,253	41,253			
3310088929	LEHIGH ACRES	FL		11/14/2024	09/25/2025	59,617							59,617	59,617			
100043876	GALESBURG	IL		08/19/2020	09/05/2025	38,391		18,260			18,260		56,651	56,651			
3310087170	RICHTON PARK	IL		10/31/2024	09/25/2025	41,580							41,580	41,580			
3310079140	LEHIGH ACRES	FL		09/03/2024	07/24/2025	55,870							55,870	55,870			
3340076071	TURTLE CREEK	PA		06/14/2024	07/24/2025	37,818							37,818	37,818			
100184733	EAST BRUNSWICK	NJ		12/17/2024	07/16/2025	37,399		(2,719)			(2,719)		34,680	34,680			
3310088913	DETROIT	MI		12/05/2024	08/26/2025	79,188							79,188	79,188			
3310059138	WATERBURY	CT		08/31/2023	07/24/2025	49,058							49,058	49,058			
100184617	KENT	WA		12/17/2024	07/16/2025	35,490		(2,456)			(2,456)		33,033	33,033			
100084360	LIVERPOOL	GBR		06/30/2022	07/21/2025	36,327							36,327	40,245	3,918		3,918
100184477	WARRIOR	AL		12/17/2024	08/16/2025	36,830		(2,242)			(2,242)		34,588	34,588			
100184710	COLUMBIA	SC		12/17/2024	09/16/2025	36,416		(1,752)			(1,752)		34,664	34,664			
3310074798	MOBILE	AL		05/10/2024	09/25/2025	46,149							46,149	46,149			
3340082063	CLEVELAND HEIGHTS	OH		10/23/2024	08/26/2025	39,651							39,651	39,651			
100184938	MORRISTOWN	MN		12/17/2024	09/16/2025	36,051		(1,382)			(1,382)		34,669	34,669			
100112174	GERMANTOWN	TN		06/29/2023	08/05/2025	27,096		2,624			2,624		29,720	29,720			
3310073068	TRENTON	NJ		04/19/2024	09/25/2025	35,284							35,284	35,284			
3340084876	ANDERSON	IN		09/18/2024	09/25/2025	63,594							63,594	63,594			
3310090207	BALTIMORE	MD		12/05/2024	09/25/2025	60,291							60,291	60,291			
3310091515	CHICAGO	IL		12/19/2024	08/26/2025	54,501							54,501	54,501			
100174587	AURORA	IL		10/31/2024	08/03/2025	3,716							3,716	3,716			
3340079576	BIG BEAR LAKE	CA		08/19/2024	08/26/2025	51,172							51,172	51,172			
100032858	CORK	IRL		06/21/2019	07/27/2025	36,907		7,208			7,208		44,115	45,623	1,504	4	1,508
100064814	JONESBOROUGH	TN		07/14/2021	07/17/2025	28,194		(749)			(749)		27,445	27,445			
100136774	BROOKHAVEN	PA		11/27/2023	08/09/2025	30,403		(378)			(378)		30,025	30,025			
3310085591	FERNDALE	MI		10/23/2024	07/24/2025	33,888							33,888	33,888			
100071844	GALLOWAY	NJ		10/14/2021	09/17/2025	13,121		(430)			(430)		12,691	12,691			
3310090827	HOLLAND	MI		12/19/2024	08/26/2025	53,085							53,085	53,085			
3310048895	SYRACUSE	NY		06/29/2023	07/24/2025	15,890							15,890	15,890			
3340086078	HAMMOND	IN		12/19/2024	07/24/2025	114,761							114,761	114,761			
100138315	CAMBRIDGE	MA		12/18/2023	09/16/2025	16,401		(91)			(91)		16,310	16,310			
3310081083	PENSACOLA	FL		12/05/2024	08/26/2025	68,565							68,565	68,565			
3310082231	DETROIT	MI		09/26/2024	09/25/2025	30,906							30,906	30,906			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310087810	EAST MCKEESPORT	PA		10/23/2024	08/26/2025	32,364							32,364	32,364			
3310080249	OVERLAND PARK	KS		08/26/2024	09/25/2025	30,294							30,294	30,294			
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	08/20/2025	32,461							32,461	32,662	202		202
3310032579	CLEVELAND	OH		06/15/2022	08/26/2025	29,970							29,970	29,970			
3310031591	SPRING VALLEY	NY		03/22/2022	09/25/2025	28,467							28,467	28,467			
3310084732	SAN ANTONIO	TX		10/10/2024	07/24/2025	29,938							29,938	29,938			
100145947	WAYNESBORO	VA		03/19/2024	07/17/2025	28,030		(1,301)			(1,301)		26,729	26,729			
100112217	BALTIMORE	MD		06/29/2023	09/05/2025	28,189		1,942			1,942		30,131	30,131			
3310048201	PHILADELPHIA	PA		04/19/2023	09/25/2025	29,474							29,474	29,474			
100053651	TUSTIN	CA		03/23/2021	07/07/2025	28,475		(4,130)			(4,130)		24,345	24,345			
3310056755	ROCHESTER	NY		10/06/2023	08/26/2025	28,989							28,989	28,989			
3310086061	PHILADELPHIA	PA		10/23/2024	08/26/2025	59,103							59,103	59,103			
3310081961	ALBRIGHTSVILLE	PA		09/03/2024	08/26/2025	32,985							32,985	32,985			
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	07/21/2025	30,223							30,223	31,130	907		907
100113152	HAINES CITY	FL		06/29/2023	09/05/2025	23,740		(21)			(21)		23,719	23,719			
3310040228	GARY	IN		09/08/2022	08/26/2025	28,394							28,394	28,394			
100114280	BISHOPVILLE	SC		06/29/2023	09/05/2025	27,669		11,305			11,305		38,974	38,974			
3310058693	ALBANY	NY		10/31/2023	09/25/2025	2,246							2,246	2,246			
100114197	STOCKTON	CA		06/29/2023	07/05/2025	26,259		1,935			1,935		28,194	28,194			
100109737	DALLAS	TX		06/16/2023	09/09/2025	9,172		(55)			(55)		9,117	9,117			
3310063958	TRENTON	NJ		01/23/2024	07/24/2025	27,027							27,027	27,027			
3340079873	BALTIMORE	MD		08/26/2024	07/24/2025	82,987							82,987	82,987			
3310065626	BRIDGETON	NJ		01/23/2024	07/24/2025	26,730							26,730	26,730			
3310083346	PHILADELPHIA	PA		09/10/2024	07/24/2025	52,333							52,333	52,333			
3310089180	LEHIGH ACRES	FL		12/05/2024	07/24/2025	73,258							73,258	73,258			
3310041779	JACKSONVILLE	FL		09/21/2022	07/31/2025	26,226							26,226	38,089		11,863	11,863
3310080670	MABANK	TX		10/23/2024	08/26/2025	75,735							75,735	75,735			
3310086439	OLD FORGE	PA		10/31/2024	09/25/2025	27,184							27,184	27,184			
3310059139	WATERBURY	CT		09/15/2023	08/26/2025	56,316							56,316	56,316			
3310068190	TRENTON	NJ		02/15/2024	07/24/2025	25,245							25,245	25,245			
3310087064	NEW ORLEANS	LA		12/05/2024	09/25/2025	47,444							47,444	47,444			
3340068677	MILWAUKEE	WI		04/12/2024	08/26/2025	24,552							24,552	24,552			
100045292	BALTIMORE	MD		11/25/2020	08/07/2025	23,923		813			813		24,736	24,736			
3310085626	JACKSONVILLE	FL		10/10/2024	09/25/2025	30,769							30,769	30,769			
100045360	KELLYTON	AL		11/25/2020	09/07/2025	23,546		19			19		23,565	23,565			
3310086694	HAMMOND	IN		11/14/2024	08/26/2025	41,877							41,877	41,877			
100126469	JEFFERSONVILLE	IN		08/30/2023	07/05/2025	20,787		207			207		20,994	20,994			
3310053193	BALTIMORE	MD		06/29/2023	08/26/2025	8,541							8,541	17,083		8,541	8,541
100142747	ASHBURN	VA		02/08/2024	09/17/2025	7,695		(8)			(8)		7,687	7,687			
100053893	FOREST LAKE	MN		03/23/2021	09/07/2025	15,274		(100)			(100)		15,174	15,174			
100053448	GALENA PARK	TX		03/23/2021	09/07/2025	18,903		804			804		19,707	19,707			
100117574	SAN BERNARDINO	CA		07/20/2023	07/06/2025	385							385	385			
100084300	ZOETERMEER	NLD		06/30/2022	08/20/2025	21,611							21,611	24,035	2,424		2,424
3310043369	BALTIMORE	MD		11/10/2022	07/31/2025	3,919							3,919	7,837		3,919	3,919
100064711	JEFFERSON	GA		07/14/2021	07/17/2025	15,196		(638)			(638)		14,558	14,558			
3310090728	DECATUR	GA		12/05/2024	08/26/2025	28,646							28,646	28,646			
3310090754	PHILADELPHIA	PA		12/12/2024	07/24/2025	50,818							50,818	50,818			
3340085005	ST. LOUIS	MO		10/31/2024	09/25/2025	44,140							44,140	44,140			
3310078090	JACKSONVILLE	FL		06/14/2024	08/26/2025	20,599							20,599	20,599			
3310082401	WAXHAW	NC		10/23/2024	07/24/2025	286,991							286,991	286,991			
3310087473	CHICAGO	IL		12/05/2024	09/25/2025	50,490							50,490	50,490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310088474	ALBANY	NY		11/21/2024	07/24/2025	38,462							38,462	38,462			
100110853	PHILADELPHIA	PA		06/29/2023	09/05/2025	19,926		16,776			16,776		36,702	73,404		36,702	36,702
3310087605	DETROIT	MI		10/31/2024	09/25/2025	61,524							61,524	61,524			
3310087873	PHILADELPHIA	PA		10/31/2024	07/24/2025	40,266							40,266	40,266			
100048814	WESTERVILLE	OH		11/20/2020	09/07/2025	9,268		6			6		9,274	9,274			
100114187	BALTIMORE	MD		06/29/2023	08/05/2025	15,907		683			683		16,590	16,590			
100067452	FORT WORTH	TX		09/23/2021	09/17/2025	5,327		(106)			(106)		5,221	5,221			
3310085055	HARRISBURG	PA		10/03/2024	07/24/2025	18,377							18,377	18,377			
3310058857	HIGHLAND PARK	MI		10/06/2023	08/26/2025	22,253							22,253	22,253			
3340091479	BALTIMORE	MD		12/30/2024	08/26/2025	18,063							18,063	18,063			
3310059894	PHILADELPHIA	PA		11/21/2023	09/25/2025	18,050							18,050	18,050			
100078601	HEERLEN	NLD		01/26/2022	09/22/2025	18,514							18,514	19,433	920		920
100100820	NORTH LAS VEGAS	NV		04/28/2023	09/09/2025	5,567		(16)			(16)		5,552	5,552			
100127135	CLEVELAND	OH		08/30/2023	08/05/2025	15,338		(118)			(118)		15,220	15,220			
100127340	WELLINGTON	KS		08/30/2023	09/05/2025	12,495		213			213		12,707	25,415		12,707	12,707
3310081305	AIKEN	SC		10/31/2024	07/24/2025	30,234							30,234	30,234			
3310089557	CLEVELAND	OH		12/12/2024	07/24/2025	28,274							28,274	28,274			
3310028528	PORT NORRIS	NJ		01/31/2022	09/25/2025	16,335							16,335	16,335			
100080316	DEN HAAG	NLD		02/22/2022	09/22/2025	16,354							16,354	17,068	714		714
3310067295	BALTIMORE	MD		02/15/2024	08/26/2025	24,282							24,282	24,282			
3340069312	MACON	GA		03/07/2024	09/25/2025	23,958							23,958	23,958			
3310058780	HANNA	IN		10/06/2023	07/24/2025	17,919							17,919	17,919			
3310090836	PHILADELPHIA	PA		12/19/2024	08/26/2025	26,348							26,348	26,348			
100127113	TULSA	OK		08/30/2023	08/05/2025	11,288		1,360			1,360		12,647	12,647			
100133531	CROMWELL	CT		10/19/2023	07/09/2025												
3310054985	AKRON	OH		08/31/2023	08/26/2025	13,721							13,721	13,721			
3310084861	YOAKUM	TX		12/05/2024	08/26/2025	37,413							37,413	37,413			
100050251	PHILADELPHIA	PA		11/20/2020	09/07/2025	12,085		(1,264)			(1,264)		10,821	10,821			
3310080517	NANTICOKE	PA		09/26/2024	08/26/2025	15,444							15,444	15,444			
100088559	UTRECHT	NLD		10/27/2022	08/20/2025	13,179							13,179	13,261	82		82
3310088905	MANSFIELD	TX		12/19/2024	09/25/2025	82,373							82,373	82,373			
3310079505	WINTER HAVEN	FL		08/19/2024	08/26/2025	12,133							12,133	12,133			
100126523	OXFORD	FL		08/30/2023	07/05/2025	11,614		1,192			1,192		12,806	12,806			
100138928	TUSKEGEE	AL		12/21/2023	07/05/2025	9,016		19			19		9,035	9,035			
100065772	POPLAR BLUFF	MO		07/28/2021	08/17/2025	1,624		(29)			(29)		1,595	1,595			
3310090809	COTTONWOOD SHORES	TX		12/19/2024	08/26/2025	56,727							56,727	56,727			
100086299	BERGEN OP ZOOM	NLD		08/29/2022	09/22/2025	10,374							10,374	12,246	1,872		1,872
3410000600	SICKLERVILLE	NJ		11/21/2024	08/28/2025	309,676							309,676	309,676			
100153760	ACHTHUIZEN	NLD		05/30/2024	08/20/2025	11,140							11,140	11,989	849		849
3310082038	CHICAGO	IL		08/26/2024	09/25/2025	10,985							10,985	10,985			
100028058	LINDENWOLD	NJ		10/26/2018	09/05/2025	5,832		212			212		6,044	6,044			
3500110534	AIKEN	SC		12/20/2024	08/25/2025	101,389							101,389	101,389			
3310090322	MACON	GA		12/05/2024	07/24/2025	19,370							19,370	19,370			
3310077048	DURHAM	NC		09/03/2024	09/25/2025	10,395							10,395	10,395			
3310084523	BECKLEY	WV		10/03/2024	08/26/2025	25,097							25,097	25,097			
3310057519	KANSAS CITY	MO		08/31/2023	07/31/2025	7,648							7,648	15,297		7,648	7,648
100113700	MILFORD	PA		06/29/2023	08/05/2025	8,844							8,844	8,844			
100046880	LOCUST GROVE	GA		11/20/2020	07/07/2025	940							941	941			
100112597	RICHMOND	VA		06/29/2023	09/05/2025	3,337		7			7		3,343	3,343			
3310057037	CHICAGO	IL		10/31/2023	08/26/2025	9,872							9,872	9,872			
100082031	LEIDEN	NLD		03/30/2022	08/20/2025	9,974							9,974	10,423	450		450

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310085996	CAPE CORAL	FL		12/19/2024	09/25/2025	81,834							81,834	81,834			
100113159	TENAFLY	NJ		06/29/2023	09/05/2025	8,325		201			201		8,526	8,526			
3310081869	SPARTANBURG	SC		08/19/2024	09/25/2025	28,274							28,274	28,274			
3310089709	RISINGSUN	OH		12/05/2024	09/25/2025	23,983							23,983	23,983			
100039077	DUBLIN	IRL		09/27/2019	09/01/2025	3,428		54			54		3,482	3,745	262	1	263
3310040177	TROY	NY		09/21/2022	07/31/2025	8,465							8,465	16,929		8,465	8,465
100044354	FAYETTEVILLE	AR		11/19/2020	09/07/2025	7,615		17			17		7,633	7,633			
3310087454	ANGLETON	TX		12/05/2024	09/25/2025	105,613							105,613	105,613			
100043036	GALLOWAY	OH		05/28/2020	07/05/2025	1,706							1,706	1,706			
3310077590	CAPE CORAL	FL		09/03/2024	09/25/2025	76,684							76,684	76,684			
3340070429	CALABASH	NC		04/05/2024	07/24/2025	213,048							213,048	213,048			
100082033	LEIDEN	NLD		03/30/2022	07/21/2025	8,076							8,076	8,465	390		390
3310083684	EAST CHICAGO	IN		10/03/2024	08/26/2025	32,586							32,586	32,586			
100083377	HEERLEN	NLD		05/27/2022	07/21/2025	7,614							7,614	8,294	680		680
100030469	COLLINSVILLE	VA		12/20/2018	09/01/2025	6,777		2,343			2,343		9,120	9,120			
3310039040	TRENTON	NJ		09/08/2022	09/25/2025	7,366							7,366	7,366			
100111222	FAIRFAX	VA		06/29/2023	08/05/2025	1,430		21			21		1,451	1,451			
3310088203	TOLEDO	OH		12/05/2024	08/26/2025	13,761							13,761	13,761			
3310053660	COLUMBUS	OH		10/06/2023	07/24/2025	6,534							6,534	6,534			
3310090037	CLIFTON FORGE	VA		12/19/2024	07/24/2025	6,237							6,237	6,237			
100103362	ROTTERDAM	NLD		04/28/2023	07/21/2025	6,270							6,270	6,652	382		382
100055193	SHREVEPORT	LA		03/23/2021	07/07/2025	2,472							2,472	2,472			
100045859	BLUEFIELD	WV		11/25/2020	08/07/2025	3,055		4			4		3,059	3,059			
100050075	LIVERPOOL	NY		11/20/2020	09/07/2025	2,510		(9)			(9)		2,501	2,501			
100046844	ORLANDO	FL		11/20/2020	07/07/2025	1,477		(2)			(2)		1,475	1,475			
100090600	UTRECHT	NLD		12/28/2022	07/21/2025	4,515							4,515	4,976	461		461
100110936	SAVANNAH	GA		06/29/2023	09/05/2025	1,706		(8)			(8)		1,697	1,697			
100126686	PHILAELPHIA	PA		08/30/2023	09/05/2025	1,487		(9)			(9)		1,478	1,478			
100114246	MIAMI	FL		06/29/2023	08/05/2025	1,336		1			1		1,337	1,337			
3310077912	DETROIT	MI		06/14/2024	07/24/2025	4,158							4,158	4,158			
100046904	MISSOURI CITY	TX		11/20/2020	09/07/2025	1,656		(18)			(18)		1,638	1,638			
100055152	BIRD ISLAND	MN		03/23/2021	08/07/2025	160							160	160			
100111371	AKRON	OH		06/29/2023	08/05/2025	501							501	501			
3310079899	PHILADELPHIA	PA		10/03/2024	09/25/2025	7,659							7,659	7,659			
100138975	PARKER	PA		12/21/2023	07/05/2025	755							755	755			
100046334	PHILADELPHIA	PA		11/25/2020	09/07/2025	949							949	949			
100048144	TRENTON	NC		11/20/2020	08/07/2025	328							328	328			
100050073	PHILADELPHIA	PA		11/20/2020	08/07/2025	396							396	396			
100045181	TORNILLO	TX		11/25/2020	07/07/2025	468							468	468			
100126970	PHILADELPHIA	PA		08/30/2023	07/05/2025	1,037		2			2		1,039	1,039			
100017302	RICHMOND	VA		04/26/2018	09/05/2025	556							556	556			
100055237	ORLANDO	FL		03/23/2021	08/07/2025	152							152	152			
100054412	LAREDO	TX		03/23/2021	09/07/2025	1,038							1,038	1,038			
100014680	MACON	GA		09/27/2017	08/13/2025	69							69	69			
100126501	ARLINGTON	TX		08/30/2023	07/05/2025	181							181	181			
100039123	DUBLIN	IRL		09/27/2019	07/01/2025	91							91	103	7	5	13
3320044808	DETROIT	MI		01/10/2023	07/01/2025	24,236							24,236			(24,236)	(24,236)
3310029730	LOS ANGELES	CA		12/28/2021	07/01/2025	68,644							68,644			(68,644)	(68,644)
100034881	DUBLIN	IRL		06/21/2019	07/01/2025	101		17			17		118	244	4	122	126
600104377	OCEANSIDE	CA		02/28/2025	08/18/2025	13,549,521		(118,994)			(118,994)		13,430,528	13,430,528			
100177126	LA JOLLA	CA		01/16/2025	08/24/2025	3,756,147		(120,916)			(120,916)		3,635,232	3,635,232			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191046	NEW YORK	NY		01/29/2025	09/17/2025	3,655,972		(166,737)			(166,737)		3,489,235	3,489,235			
100191338	BELMONT	NH		01/30/2025	09/05/2025	3,117,255		(125,185)			(125,185)		2,992,070	2,992,070			
100177376	KIRKLAND	WA		01/16/2025	09/17/2025	2,718,348		(62,114)			(62,114)		2,656,235	2,656,235			
100195550	THOUSAND OAKS	CA		03/27/2025	09/09/2025	2,488,195		(88,195)			(88,195)		2,400,000	2,400,000			
100191307	GLENDALE	CA		01/30/2025	08/05/2025	1,866,126		(35,877)			(35,877)		1,830,249	1,830,249			
100189420	SARASOTA	FL		01/14/2025	09/05/2025	2,155,856		(84,587)			(84,587)		2,071,269	2,071,269			
100193632	HERMOSA BEACH	CA		02/10/2025	09/05/2025	2,130,506		(87,429)			(87,429)		2,043,077	2,043,077			
100201504	SHERMAN OAKS	CA		03/12/2025	09/11/2025	1,940,424		(91,902)			(91,902)		1,848,522	1,848,522			
100157114	SENECA	SC		02/20/2025	07/24/2025	1,882,897		(30,151)			(30,151)		1,852,747	1,852,747			
100201766	WALNUT CREEK	CA		03/18/2025	08/05/2025	1,785,512		(40,429)			(40,429)		1,745,083	1,745,083			
100177089	LA JOLLA	CA		01/16/2025	08/24/2025	1,740,277		(21,385)			(21,385)		1,718,892	1,718,892			
100177281	DUBLIN	CA		01/16/2025	07/24/2025	1,639,528		(36,536)			(36,536)		1,602,992	1,602,992			
100190189	CITY OF LOS ANGELES VENICE AR	CA		01/21/2025	08/09/2025	1,616,341		(38,293)			(38,293)		1,578,048	1,578,048			
100190227	MENLO PARK	CA		01/21/2025	07/09/2025	1,581,640		(33,961)			(33,961)		1,547,679	1,547,679			
100190465	WINTER PARK	FL		01/24/2025	08/09/2025	1,384,450		(56,343)			(56,343)		1,328,107	1,328,107			
100191553	SAN DIEGO	CA		01/31/2025	08/11/2025	1,364,411		(38,288)			(38,288)		1,326,123	1,326,123			
3310095665	KENMORE	WA		03/19/2025	07/24/2025	902,696							902,696	902,696			
100191483	ARNHEM	NLD		01/29/2025	07/21/2025	940,971							940,971	1,056,762	115,792		115,792
100191480	ARNHEM	NLD		01/29/2025	07/21/2025	1,059,633							1,059,633	1,190,061	130,428		130,428
100191015	WEST BARNSTABLE	MA		01/29/2025	07/24/2025	1,288,609		(34,209)			(34,209)		1,254,400	1,254,400			
100177326	SCOTTSDALE	AZ		01/16/2025	09/17/2025	1,270,383		(7,748)			(7,748)		1,262,634	1,262,634			
100157346	LUCAS	TX		02/20/2025	07/24/2025	1,262,629		(57,868)			(57,868)		1,204,761	1,204,761			
100191352	RANCHO CUCAMONGA	CA		01/30/2025	09/05/2025	1,233,965		(37,744)			(37,744)		1,196,221	1,196,221			
100194597	CORONADO	CA		03/28/2025	08/09/2025	1,198,697		2,803			2,803		1,201,500	1,201,500			
100177232	NASHVILLE	TN		01/16/2025	08/24/2025	1,155,871		(13,757)			(13,757)		1,142,114	1,142,114			
100193703	BUCKEYE	AZ		02/10/2025	09/05/2025	1,120,505		(26,547)			(26,547)		1,093,958	1,093,958			
100191662	LA QUINTA	CA		01/31/2025	07/09/2025	1,120,057		(37,549)			(37,549)		1,082,508	1,082,508			
100190384	LAS VEGAS	NV		01/23/2025	08/09/2025	1,102,838		(25,841)			(25,841)		1,076,998	1,076,998			
100191601	NOVATO	CA		01/31/2025	09/11/2025	1,089,466		(9,466)			(9,466)		1,080,000	1,080,000			
100201445	TUSTIN	CA		03/12/2025	09/17/2025	1,076,923		(21,907)			(21,907)		1,055,016	1,055,016			
100177060	HUNTINGTON BEACH	CA		01/16/2025	08/24/2025	965,839		(19,431)			(19,431)		946,408	946,408			
100177586	WESTMINSTER	CA		01/16/2025	08/24/2025	1,020,402		(36,738)			(36,738)		983,664	983,664			
100200539	SAN FRANCISCO	CA		03/11/2025	09/18/2025	1,015,043		(42,692)			(42,692)		972,352	972,352			
100189205	SAN JOSE	CA		01/13/2025	09/17/2025	1,003,230		(24,927)			(24,927)		978,303	978,303			
100201486	DIAMOND BAR	CA		03/12/2025	08/24/2025	996,024		(47,179)			(47,179)		948,845	948,845			
100192351	LOS ANGELES	CA		02/05/2025	09/17/2025	990,451		(33,879)			(33,879)		956,572	956,572			
100177538	SOUTH FLORAL PARK	NY		01/16/2025	09/17/2025	932,481		6,255			6,255		938,736	938,736			
100177004	LAKE FOREST	CA		01/16/2025	09/17/2025	920,861		(27,661)			(27,661)		893,200	893,200			
100192518	CHATSWORTH	CA		02/10/2025	07/17/2025	924,872		69,343			69,343		994,214	994,214			
100177249	REDMOND	WA		01/16/2025	09/17/2025	908,986		(15,157)			(15,157)		893,828	893,828			
100198893	YORBA LINDA	CA		02/28/2025	08/11/2025	611,063		(8,187)			(8,187)		602,876	602,876			
100177496	CHULA VISTA	CA		01/16/2025	07/24/2025	888,595		(41,843)			(41,843)		846,752	846,752			
100177180	SCOTTSDALE	AZ		01/16/2025	08/24/2025	862,206		(40,712)			(40,712)		821,494	821,494			
100177115	SAN FRANCISCO	CA		01/16/2025	08/24/2025	860,933		(24,899)			(24,899)		836,034	836,034			
100157426	LAKE FOREST	CA		02/20/2025	09/17/2025	859,532		(10,900)			(10,900)		848,632	848,632			
100177263	BRECKENRIDGE	CO		01/16/2025	09/17/2025	841,074		(24,059)			(24,059)		817,015	817,015			
100177173	CHULA VISTA	CA		01/16/2025	07/24/2025	834,148		(31,990)			(31,990)		802,157	802,157			
100191361	CUMMING	GA		01/30/2025	08/05/2025	815,640		(12,170)			(12,170)		803,471	803,471			
100190836	BELLEVUE	WA		01/27/2025	09/05/2025	811,014		(16,493)			(16,493)		794,521	794,521			
100200466	FULLERTON	CA		03/10/2025	08/24/2025	807,697		(23,059)			(23,059)		784,638	784,638			
100199254	SAN DIEGO	CA		03/05/2025	09/07/2025	791,973		(15,873)			(15,873)		776,100	776,100			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177456	QUEEN CREEK	AZ		01/16/2025	08/24/2025	789,571		(16,896)			(16,896)		772,674	772,674			
100195334	BOSTON	MA		02/24/2025	09/17/2025	785,758		(22,068)			(22,068)		763,691	763,691			
100202672	THOUSAND OAKS	CA		03/24/2025	09/17/2025	572,850		(13,708)			(13,708)		559,143	559,143			
100199333	DAVIS	CA		03/05/2025	09/07/2025	776,133		(29,666)			(29,666)		746,467	746,467			
100189842	PRINCETON JUNCTION	NJ		01/21/2025	09/17/2025	773,039		(23,241)			(23,241)		749,799	749,799			
100201593	SANTA MARIA	CA		03/13/2025	07/11/2025	772,951		(18,775)			(18,775)		754,176	754,176			
100195345	OXNARD	CA		02/24/2025	07/17/2025	769,879		(22,697)			(22,697)		747,182	747,182			
100177367	LAWRENCEVILLE	GA		01/16/2025	08/24/2025	631,778		(23,919)			(23,919)		607,859	607,859			
100189852	SPOTSYLVANIA	VA		01/21/2025	08/17/2025	758,757		(18,912)			(18,912)		739,846	739,846			
100157167	UPLAND	CA		02/20/2025	08/11/2025	755,723		(12,357)			(12,357)		743,366	743,366			
100200567	RIDGEFIELD	WA		03/11/2025	07/18/2025	750,176		(25,176)			(25,176)		725,000	725,000			
3500113964	CAMPBELL	CA		02/18/2025	08/25/2025	1,500,617							1,500,617	1,500,617			
3500116859	WINCHESTER	MA		01/27/2025	09/26/2025	1,558,750							1,558,750	1,558,750			
100191664	WAIKOLOA	HI		01/31/2025	07/09/2025	743,122		(21,772)			(21,772)		721,351	721,351			
100177512	SARASOTA	FL		01/16/2025	07/24/2025	742,253		(35,030)			(35,030)		707,223	707,223			
100191268	SAN DIEGO	CA		01/29/2025	08/24/2025	732,967		(34,637)			(34,637)		698,329	698,329			
100201831	CARY	NC		03/18/2025	09/05/2025	357,085		(7,865)			(7,865)		349,220	349,220			
100177293	BELLEVUE	WA		01/16/2025	08/24/2025	729,201		(34,422)			(34,422)		694,779	694,779			
100194780	OCEAN ISLE BEACH	NC		02/21/2025	08/18/2025	718,184		(26,142)			(26,142)		692,041	692,041			
100201730	SAN JOSE	CA		03/18/2025	09/03/2025	723,470		(24,962)			(24,962)		698,508	698,508			
100190132	VIENNA	VA		01/21/2025	09/17/2025	717,739		(15,014)			(15,014)		702,725	702,725			
100189365	ALLEN	TX		01/14/2025	09/05/2025	710,060		(29,003)			(29,003)		681,056	681,056			
100189945	LOVELAND	CO		01/21/2025	08/17/2025	698,943		(13,908)			(13,908)		685,035	685,035			
100189752	SEATTLE	WA		01/21/2025	09/17/2025	688,345		(10,539)			(10,539)		677,805	677,805			
100201791	EATONTON	GA		03/18/2025	08/05/2025	688,713		(23,810)			(23,810)		664,903	664,903			
100201731	LOS ANGELES	CA		03/18/2025	07/31/2025	680,814		(170)			(170)		680,644	696,817		16,173	16,173
100194152	KIRKLAND	WA		02/14/2025	07/03/2025	675,106		(11,749)			(11,749)		663,356	663,356			
100190943	LEWES	DE		01/28/2025	08/16/2025	673,316		(12,144)			(12,144)		661,172	661,172			
100194351	SAN LUIS OBISPO	CA		02/14/2025	07/07/2025	670,893		(23,267)			(23,267)		647,626	647,626			
100157233	SAN DIEGO	CA		02/20/2025	07/24/2025	668,312		(20,716)			(20,716)		647,596	647,596			
100201520	BERKELEY LAKE	GA		03/13/2025	07/09/2025	667,832		(31,624)			(31,624)		636,208	636,208			
100157038	NAPERVILLE	IL		02/20/2025	09/17/2025	655,030		10,005			10,005		665,034	665,034			
100190103	VONORE	TN		01/21/2025	09/17/2025	646,218		(18,106)			(18,106)		628,112	628,112			
100189789	HOUSTON	TX		01/21/2025	07/17/2025	640,319		(787)			(787)		639,532	639,532			
100195067	SANTA CLARITA	CA		02/24/2025	09/17/2025	622,128		(17,309)			(17,309)		604,819	604,819			
100177157	LOUISVILLE	KY		01/16/2025	07/24/2025	566,302		(25,277)			(25,277)		541,025	541,025			
100198453	GLEN ELLYN	IL		02/28/2025	07/17/2025	614,608		(23,797)			(23,797)		590,811	590,811			
100201059	SAN DIEGO	CA		03/12/2025	09/17/2025	609,820		(16,256)			(16,256)		593,564	593,564			
100192229	FRISCO	TX		01/31/2025	09/07/2025	600,077		(21,782)			(21,782)		578,295	578,295			
100189884	KANAB	UT		01/21/2025	08/17/2025	595,616		(6,992)			(6,992)		588,624	588,624			
100202803	HOMESTEAD	FL		03/24/2025	08/17/2025	596,612		(17,476)			(17,476)		579,136	579,136			
100202704	MANTECA	CA		03/24/2025	08/17/2025	544,841		(15,831)			(15,831)		529,010	529,010			
100200155	WEBSTER	MA		03/06/2025	07/09/2025	574,236		(16,502)			(16,502)		557,734	557,734			
100188544	BALDWIN	NY		01/08/2025	08/17/2025	570,489		(747)			(747)		569,742	569,742			
100194160	LA QUINTA	CA		02/14/2025	07/03/2025	570,204		(13,017)			(13,017)		557,187	557,187			
100193374	RED BANK	NJ		02/10/2025	09/07/2025	568,092		(6,962)			(6,962)		561,130	561,130			
100192875	UNION PIER	MI		02/10/2025	09/17/2025	568,316		(16,109)			(16,109)		552,207	552,207			
100188400	HAYWARD	CA		01/08/2025	09/17/2025	560,312		(14,348)			(14,348)		545,965	545,965			
100190703	LOS ANGELES	CA		01/28/2025	07/03/2025	560,471		(15,028)			(15,028)		545,443	545,443			
100197611	LONG BRANCH	NJ		02/26/2025	09/17/2025	406,899		(8,899)			(8,899)		398,000	398,000			
100177637	GOODYEAR	AZ		01/16/2025	07/24/2025	557,526		(26,318)			(26,318)		531,208	531,208			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190654	VENICE	FL		01/28/2025	08/03/2025	542,428		(10,726)			(10,726)		531,702	531,702			
100200363	NICHOLSON	GA		03/10/2025	09/17/2025	539,443		(12,486)			(12,486)		526,957	526,957			
100190953	LEWES	DE		01/28/2025	07/16/2025	538,284		(15,209)			(15,209)		523,076	523,076			
100192468	WANAQUE	NJ		02/07/2025	07/24/2025	535,795		(17,701)			(17,701)		518,094	518,094			
100177037	EVERETT	WA		01/16/2025	08/24/2025	535,082		(14,051)			(14,051)		521,031	521,031			
100177611	PORT CHARLOTTE	FL		01/16/2025	08/24/2025	534,277		(25,245)			(25,245)		509,032	509,032			
100191257	BEAUMONT	CA		01/29/2025	08/24/2025	525,184		(24,826)			(24,826)		500,358	500,358			
100189405	RIVERSIDE	CA		01/14/2025	08/05/2025	528,049		(6,755)			(6,755)		521,294	521,294			
100194756	CLEARWATER BEACH	FL		02/21/2025	08/18/2025	526,683		(3,914)			(3,914)		522,769	522,769			
100177414	FAYETTEVILLE	GA		01/16/2025	08/24/2025	521,132		(24,617)			(24,617)		496,515	496,515			
100190757	WESTWORTH VILLAGE	TX		01/27/2025	07/05/2025	519,613		(22,158)			(22,158)		497,455	497,455			
100201833	AGOURA HILLS	CA		03/18/2025	07/05/2025	11,658		(273)			(273)		11,385	11,385			
100199016	LEWES	DE		02/28/2025	08/16/2025	506,643		(18,407)			(18,407)		488,236	488,236			
100195297	FUQUAY-VARINA	NC		02/24/2025	07/17/2025	492,599		(8,520)			(8,520)		484,079	484,079			
100189718	SMYRNA	GA		01/21/2025	09/09/2025	492,083		(13,384)			(13,384)		478,699	478,699			
100190688	TRACY	CA		01/28/2025	09/03/2025	485,767		(19,334)			(19,334)		466,433	466,433			
100201685	COOPER CITY	FL		03/13/2025	08/11/2025	485,598		(14,105)			(14,105)		471,493	471,493			
100177064	CONNOR TWP	ME		01/16/2025	08/24/2025	484,361		(11,820)			(11,820)		472,541	472,541			
100157186	HARDEEVILLE	SC		02/20/2025	07/24/2025	484,457		(3,601)			(3,601)		480,856	480,856			
100201749	TRACY	CA		03/18/2025	09/03/2025	478,028		(20,773)			(20,773)		457,255	457,255			
100192595	TEMECULA	CA		02/10/2025	09/17/2025	481,701		(14,287)			(14,287)		467,414	467,414			
3340095854	YONKERS	NY		03/27/2025	07/24/2025	658,944							658,944	658,944			
100192521	MARSHFIELD	MA		02/10/2025	08/17/2025	479,616		(14,646)			(14,646)		464,971	464,971			
100201739	TRACY	CA		03/18/2025	09/03/2025	461,539		(20,057)			(20,057)		441,483	441,483			
100190122	TACOMA	WA		01/21/2025	08/17/2025	463,398		(4,919)			(4,919)		458,479	458,479			
100201218	OROVILLE	CA		03/12/2025	07/17/2025	462,981		(15,889)			(15,889)		447,092	447,092			
100177254	CHARLOTTE	NC		01/16/2025	07/24/2025	451,196		(6,690)			(6,690)		444,506	444,506			
100177581	HEBER CITY	UT		01/16/2025	08/24/2025	450,770		(15,807)			(15,807)		434,963	434,963			
100194302	ADELANTO	CA		02/14/2025	09/30/2025	444,122		(140)			(140)		443,983	444,412		429	429
100193393	INDIAN BEACH	NC		02/10/2025	08/07/2025	441,057		(1,122)			(1,122)		439,936	439,936			
100197593	NAPLES	FL		02/26/2025	08/07/2025	429,887		(18,825)			(18,825)		411,062	411,062			
100201581	SAVANNAH	GA		03/13/2025	07/09/2025	419,464		(7,888)			(7,888)		411,576	411,576			
100177045	MESA	AZ		01/16/2025	09/17/2025	84,778		(2,539)			(2,539)		82,239	82,239			
100177412	ELK GROVE	CA		01/16/2025	09/17/2025	410,614		(20,493)			(20,493)		390,122	390,122			
100202385	LIBERTY TWP	OH		03/19/2025	09/17/2025	415,882		(6,731)			(6,731)		409,151	409,151			
100188440	MIDDLEVILLE	MI		01/08/2025	08/17/2025	414,806		(8,339)			(8,339)		406,467	406,467			
100203543	GLENVIEW	IL		03/26/2025	09/18/2025	401,480		(7,835)			(7,835)		393,645	393,645			
100201927	ARVADA	CO		03/18/2025	08/05/2025	411,203		(4,395)			(4,395)		406,808	406,808			
100203957	WAXHAW	NC		03/28/2025	09/11/2025	410,376		(11,035)			(11,035)		399,341	399,341			
100194175	LYONS	GA		02/14/2025	07/11/2025	405,571		(8,377)			(8,377)		397,193	397,193			
100193569	ROCKLIN	CA		02/10/2025	09/07/2025	396,056		(2,506)			(2,506)		393,550	393,550			
100194827	AUSTIN	TX		02/21/2025	09/18/2025	196,773		3,129			3,129		199,902	199,902			
3310091302	SANTA MONICA	CA		03/07/2025	08/26/2025	397,188							397,188	397,188			
100187735	WOODLAND HLS	CA		01/07/2025	07/16/2025	390,621		(18,654)			(18,654)		371,967	371,967			
100191357	BAKERSFIELD	CA		01/30/2025	08/05/2025	389,151		(9,780)			(9,780)		379,371	379,371			
100194266	SLINGER	WI		02/14/2025	07/07/2025	388,477		(12,548)			(12,548)		375,929	375,929			
100189302	STAR	ID		01/13/2025	08/17/2025	387,841		(11,970)			(11,970)		375,870	375,870			
100189750	DES PLAINES	IL		01/21/2025	07/17/2025	384,935		(11,059)			(11,059)		373,876	373,876			
100202487	BRYAN	TX		03/21/2025	07/17/2025	376,242		(14,241)			(14,241)		362,001	362,001			
100198270	PRINCETON JUNCTION	NJ		02/28/2025	09/17/2025	373,431		(11,986)			(11,986)		361,445	361,445			
100194460	SPRINGFIELD	OR		02/14/2025	09/30/2025	373,968		(85)			(85)		373,883	373,735		(147)	(147)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194461	SPRINGFIELD	OR		02/14/2025	09/30/2025	373,666		(85)			(85)		373,581	373,433		(148)	(148)
100176974	RIVERVIEW	FL		01/16/2025	07/24/2025	372,336		(17,593)			(17,593)		354,743	354,743			
100192991	SARASOTA	FL		02/10/2025	09/17/2025	367,448		(8,500)			(8,500)		358,948	358,948			
3340092885	ATLANTA	GA		01/08/2025	09/25/2025	496,782							496,782	496,782			
100189176	SEVIERVILLE	TN		01/13/2025	08/17/2025	360,937		(12,188)			(12,188)		348,749	348,749			
100193167	PASO ROBLES	CA		03/20/2025	08/09/2025	357,503		(4,003)			(4,003)		353,500	353,500			
100177655	CHERRY VALLEY	MA		01/16/2025	09/17/2025	352,758		(16,684)			(16,684)		336,074	336,074			
100192434	ROSELLE PARK	NJ		02/07/2025	08/24/2025	351,691		(3,837)			(3,837)		347,855	347,855			
100190388	CLAREMONT	CA		01/23/2025	07/09/2025	350,864		(2,654)			(2,654)		348,210	348,210			
100198506	PIKESVILLE	MD		02/28/2025	09/17/2025	350,761		(14,438)			(14,438)		336,323	336,323			
100202688	LAKE OZARK	MO		03/24/2025	09/17/2025	350,466		(8,017)			(8,017)		342,450	342,450			
100177585	AFTON	MN		01/16/2025	09/17/2025	306,092		(8,145)			(8,145)		297,947	297,947			
3500117230	MELROSE	MA		03/10/2025	08/25/2025	730,267							730,267	730,267			
100188362	PAYSON	AZ		01/08/2025	08/17/2025	341,875		(4,565)			(4,565)		337,311	337,311			
100192179	GARFIELD	NJ		01/31/2025	09/07/2025	341,715		(5,934)			(5,934)		335,781	335,781			
100203509	ATLANTA	GA		03/26/2025	07/18/2025	340,486		(11,450)			(11,450)		329,035	329,035			
100189112	FRIDLEY	MN		01/13/2025	08/17/2025	340,180		(9,213)			(9,213)		330,967	330,967			
100157057	MIAMI	FL		02/20/2025	09/17/2025	339,506		(12,007)			(12,007)		327,499	327,499			
100203247	MEMPHIS	TN		03/27/2025	08/17/2025	328,659		(13,379)			(13,379)		315,280	315,280			
100197567	MORTON GROVE	IL		02/26/2025	07/07/2025	334,430		(10,158)			(10,158)		324,272	324,272			
100203257	SIGNAL MOUNTAIN	TN		03/27/2025	09/17/2025	333,854		(14,307)			(14,307)		319,547	319,547			
100177063	WEST DOVER	VT		01/16/2025	09/17/2025	333,171		(7,417)			(7,417)		325,754	325,754			
100188385	FULSHEAR	TX		01/08/2025	08/17/2025	205,081		(4,286)			(4,286)		200,795	200,795			
100197540	LAKE WORTH	FL		02/26/2025	07/07/2025	332,823		(7,377)			(7,377)		325,446	325,446			
100199326	HONOLULU	HI		03/05/2025	09/07/2025	143,665		(5,377)			(5,377)		138,289	138,289			
100198497	BALTIMORE	MD		02/28/2025	08/17/2025	330,142		(13,631)			(13,631)		316,511	316,511			
100198429	PORTLAND	ME		02/28/2025	08/17/2025	329,741		(10,423)			(10,423)		319,318	319,318			
3340090173	PELHAM	NY		01/16/2025	09/25/2025	433,422							433,422	433,422			
100190062	THE VILLAGES	FL		01/21/2025	07/17/2025	322,657		(10,595)			(10,595)		312,062	312,062			
100200373	LEBANON	MO		03/10/2025	09/17/2025	321,812		(7,828)			(7,828)		313,983	313,983			
100188703	GRAND RAPIDS	MI		01/09/2025	07/17/2025	321,876		(5,369)			(5,369)		316,506	316,506			
100202801	SAN TAN VALLEY	AZ		03/24/2025	08/17/2025	321,527		(11,186)			(11,186)		310,341	310,341			
100200377	HOLLAND	MI		03/10/2025	09/17/2025	321,288		(9,937)			(9,937)		311,352	311,352			
100194489	BRIDGEWATER	NJ		02/14/2025	07/07/2025	315,492		(15,059)			(15,059)		300,433	300,433			
100202820	BLOOMINGDALE	GA		03/24/2025	08/17/2025	315,017		(12,779)			(12,779)		302,238	302,238			
100192573	NIXA	MO		02/10/2025	08/17/2025	314,640		(11,525)			(11,525)		303,115	303,115			
100201283	HUMBLE	TX		03/12/2025	09/30/2025	314,194		(6)			(6)		314,188	314,067		(121)	(121)
100194600	SYRACUSE	IN		02/21/2025	09/18/2025	308,659		(2,663)			(2,663)		305,995	305,995			
3340098646	BOHEMIA	NY		03/27/2025	08/26/2025	381,348							381,348	381,348			
100189667	MARSTONS MILLS	MA		01/17/2025	08/24/2025	301,639		(14,058)			(14,058)		287,580	287,580			
100202145	MARLBOROUGH	MA		03/18/2025	09/17/2025	301,668		624			624		302,291	302,291			
100198400	SPRINGFIELD	OR		02/28/2025	07/17/2025	301,060		(3,300)			(3,300)		297,760	297,760			
100199478	FLOWER MOUND	TX		03/05/2025	08/14/2025	299,589		(19,167)			(19,167)		280,422	280,422			
100189889	MADISON	WI		01/21/2025	09/17/2025	298,047		(9,139)			(9,139)		288,908	288,908			
100193269	LUDINGTON	MI		02/10/2025	09/07/2025	297,925		(10,379)			(10,379)		287,546	287,546			
100202785	BLOOMINGDALE	GA		03/24/2025	08/17/2025	295,819		(11,280)			(11,280)		284,539	284,539			
100195168	BOW	WA		02/24/2025	07/17/2025	296,831		(9,429)			(9,429)		287,401	287,401			
100194201	DALLAS	TX		02/14/2025	08/01/2025	295,735		(12,390)			(12,390)		283,346	283,346			
100188524	TAYLOR	TX		01/08/2025	09/17/2025	296,300		(8,635)			(8,635)		287,665	287,665			
100192752	FRISCO	TX		02/10/2025	08/17/2025	295,853		(2,501)			(2,501)		293,352	293,352			
100201720	HOUSTON	TX		03/18/2025	07/03/2025	294,251		(8,393)			(8,393)		285,858	285,858			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300005738	NEWARK	NJ		03/05/2025	09/05/2025	346,146							346,146	346,146			
100194730	POWELL	OH		02/21/2025	08/18/2025	291,740		(8,905)			(8,905)		282,835	282,835			
100195405	MAGNOLIA	TX		02/24/2025	09/17/2025	290,467		(7,795)			(7,795)		282,671	282,671			
100199034	PUNTA GORDA	FL		02/28/2025	07/16/2025	287,902		(8,455)			(8,455)		279,447	279,447			
100201629	MONTGOMERY	AL		03/13/2025	08/11/2025	64,403		(2,734)			(2,734)		61,669	61,669			
100200305	HOUSTON	TX		03/07/2025	08/07/2025	287,092		(10,183)			(10,183)		276,909	276,909			
100177357	CRANSTON	RI		01/16/2025	09/17/2025	286,617		(10,771)			(10,771)		275,846	275,846			
100194775	PALM DESERT	CA		02/21/2025	09/30/2025	285,765		(15)			(15)		285,750	285,726		(24)	(24)
100201203	KANNAPOLIS	NC		03/12/2025	09/17/2025	283,094		(12,128)			(12,128)		270,966	270,966			
100188481	HYANNIS	MA		01/08/2025	07/17/2025	282,777		(4,174)			(4,174)		278,603	278,603			
100189948	COLUMBIA	SC		01/21/2025	08/17/2025	282,042		(6,780)			(6,780)		275,262	275,262			
100192224	TACOMA	WA		01/31/2025	08/07/2025	281,954		(7,824)			(7,824)		274,130	274,130			
100188456	FRISCO	TX		01/08/2025	08/17/2025	278,724		(8,991)			(8,991)		269,733	269,733			
100193363	CORINTH	TX		02/10/2025	07/07/2025	280,517		(698)			(698)		279,819	279,819			
100190804	SAN ANTONIO	TX		01/27/2025	09/05/2025	31,244		(216)			(216)		31,028	31,028			
100177055	BRADENTON	FL		01/16/2025	09/17/2025	279,795		(12,284)			(12,284)		267,511	267,511			
100193499	PALM BAY	FL		02/10/2025	09/07/2025	276,401		(3,123)			(3,123)		273,278	273,278			
100194458	MINNEAPOLIS	MN		02/14/2025	07/07/2025	274,276		(5,781)			(5,781)		268,494	268,494			
100192643	ELK GROVE VILLAGE	IL		02/10/2025	09/17/2025	270,962		(1,877)			(1,877)		269,085	269,085			
100195143	KANSAS CITY	MO		02/24/2025	09/17/2025	269,130		(5,175)			(5,175)		263,955	263,955			
100200529	CHICAGO	IL		03/11/2025	09/18/2025	268,929		(9,714)			(9,714)		259,214	259,214			
100202522	DELMAR	NY		03/21/2025	09/17/2025	268,491		(6,797)			(6,797)		261,694	261,694			
100194357	FOREST PARK	IL		02/14/2025	07/07/2025	268,376		(7,965)			(7,965)		260,410	260,410			
100193591	NAPLES	FL		02/10/2025	08/05/2025	267,698		(4,571)			(4,571)		263,127	263,127			
100188799	LAS VEGAS	NV		01/09/2025	09/17/2025	236,374		10,548			10,548		246,921	246,921			
100188527	OLYMPIA	WA		01/08/2025	07/17/2025	263,423		(9,381)			(9,381)		254,042	254,042			
100202965	SEWICKLEY	PA		03/24/2025	09/17/2025	263,408		(9,154)			(9,154)		254,255	254,255			
100188321	FISHERS	IN		01/08/2025	09/17/2025	262,585		(3,234)			(3,234)		259,351	259,351			
100202928	LA VISTA	NE		03/24/2025	08/17/2025	169,246		(5,295)			(5,295)		163,951	163,951			
100188407	MAPLE GROVE	MN		01/08/2025	09/17/2025	257,324		(7,487)			(7,487)		249,836	249,836			
100202850	OGDEN	UT		03/24/2025	08/17/2025	258,156		(9,500)			(9,500)		248,656	248,656			
100195098	HICKORY	NC		02/24/2025	08/17/2025	255,280		(12,747)			(12,747)		242,532	242,532			
100195117	CALIFORNIA	MD		02/24/2025	08/17/2025	55,626		(2,200)			(2,200)		53,426	53,426			
100194098	HARLINGEN	TX		02/14/2025	07/11/2025	254,911		(984)			(984)		253,927	253,927			
3500114185	FORT LAUDERDALE	FL		01/27/2025	08/25/2025	507,500							507,500	507,500			
100193727	BARTLETT	IL		02/10/2025	09/05/2025	252,432		(11,298)			(11,298)		241,134	241,134			
100192889	WEBSTER GROVES	MO		02/10/2025	08/17/2025	252,512		(3,235)			(3,235)		249,277	249,277			
100193753	FRANKLIN	NJ		02/10/2025	08/05/2025	250,233		(10,711)			(10,711)		239,522	239,522			
100203579	CARROLLTON	TX		03/26/2025	07/18/2025	245,933		(3,320)			(3,320)		242,613	242,613			
100197614	LAWRENCEVILLE	GA		02/26/2025	08/24/2025	244,003		(7,446)			(7,446)		236,556	236,556			
100190418	KENILWORTH	IL		01/23/2025	07/01/2025	239,136		(6,514)			(6,514)		232,622	232,622			
100157192	LOUISVILLE	KY		02/20/2025	08/24/2025	241,811		(5,463)			(5,463)		236,348	236,348			
100189781	SAINT LOUIS	MO		01/21/2025	09/17/2025	242,043		(3,585)			(3,585)		238,458	238,458			
100200633	CROSBY	TX		03/11/2025	08/18/2025	241,668		(11,360)			(11,360)		230,308	230,308			
3700005800	STAMFORD	CT		03/19/2025	09/30/2025	562,258							562,258	562,258			
100203223	ORANGE	NJ		03/27/2025	09/17/2025	239,091		(7,420)			(7,420)		231,671	231,671			
100194415	OAKLAND	CA		02/14/2025	07/07/2025	236,591		(10,085)			(10,085)		226,506	226,506			
100177172	NEWNAN	GA		01/16/2025	08/24/2025	238,072		(11,260)			(11,260)		226,813	226,813			
100191129	PALM BAY	FL		01/29/2025	07/24/2025	237,900		3,989			3,989		241,889	241,889			
100199075	ANTIOCH	TN		02/28/2025	07/16/2025	237,557		3,235			3,235		240,792	240,792			
100190439	RIVERSIDE	CA		01/23/2025	07/01/2025	235,424		(6,773)			(6,773)		228,650	228,650			

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100200647	COLLEGE STATION	TX		03/11/2025	08/18/2025	235,327		(6,089)			(6,089)		229,238	229,238			
100194161	CHARLEVOIX	MI		02/14/2025	07/03/2025	231,963		(3,807)			(3,807)		228,156	228,156			
3410000695	FRANKLIN LAKES	NJ		02/07/2025	08/28/2025	459,764							459,764	459,764			
100157466	MAULDIN	SC		02/20/2025	08/24/2025	228,689		(9,118)			(9,118)		219,571	219,571			
100157316	SCRANTON	PA		02/20/2025	08/24/2025	225,572		(14,043)			(14,043)		211,529	211,529			
3625020631101	BROOKLYN	NY		03/11/2025	07/31/2025	499,500							499,500	499,500			
100203526	LOUISVILLE	KY		03/26/2025	08/18/2025	140,093		(4,279)			(4,279)		135,814	135,814			
100200318	COLEBROOK	CT		03/10/2025	08/17/2025	221,313		(4,434)			(4,434)		216,879	216,879			
3340095699	WYANDANCH	NY		02/20/2025	08/26/2025	319,477							319,477	319,477			
3300005521	WEST ORANGE	NJ		01/22/2025	09/05/2025	257,049							257,049	257,049			
100189542	PHOENIX	AZ		01/16/2025	08/11/2025	215,792		(9,496)			(9,496)		206,296	206,296			
100197219	FORT LAUDERDALE	FL		02/25/2025	09/16/2025	214,780		(12,952)			(12,952)		201,827	201,827			
100201424	MURFREESBORO	TN		03/12/2025	09/17/2025	214,841		(10,180)			(10,180)		204,661	204,661			
100197525	LAS VEGAS	NV		02/26/2025	08/07/2025	212,581		(6,934)			(6,934)		205,647	205,647			
100200631	VALE	NC		03/11/2025	09/18/2025	209,286		(3,652)			(3,652)		205,635	205,635			
100157372	WHITTIER	CA		02/20/2025	07/24/2025	209,105		(10,486)			(10,486)		198,619	198,619			
100201768	FORESTBURGH	NY		03/18/2025	07/05/2025	208,964		(9,661)			(9,661)		199,303	199,303			
100157200	CHICAGO	IL		02/20/2025	09/17/2025	206,865		(8,329)			(8,329)		198,536	198,536			
100188397	CHARLOTTE	NC		01/08/2025	07/17/2025	103,655		(2,358)			(2,358)		101,297	101,297			
100186927	SIMPSONVILLE	SC		01/07/2025	09/16/2025	199,460		(850)			(850)		198,609	198,609			
100157449	LIVONIA	MI		02/20/2025	07/24/2025	199,337		(8,537)			(8,537)		190,799	190,799			
3310093069	NEW ROCHELLE	NY		02/13/2025	09/25/2025	278,423							278,423	278,423			
100191070	CHULA VISTA	CA		01/29/2025	07/24/2025	182,749		(1,780)			(1,780)		180,969	180,969			
100194402	WAUKEE	IA		02/14/2025	07/07/2025	196,739		(6,685)			(6,685)		190,055	190,055			
3500114220	KEY BISCAYNE	FL		01/08/2025	08/25/2025	393,313							393,313	393,313			
100204358	KATY	TX		03/31/2025	07/24/2025	10,830		(376)			(376)		10,454	10,454			
100192189	TUCSON	AZ		01/31/2025	08/07/2025	194,327		(6,496)			(6,496)		187,831	187,831			
100191638	KENLY	NC		01/31/2025	09/07/2025	189,834		(6,372)			(6,372)		183,462	183,462			
100186979	PUNTA GORDA	FL		01/07/2025	08/16/2025	109,991		(2,297)			(2,297)		107,694	107,694			
3340095629	NEW BRITAIN	CT		03/27/2025	08/26/2025	231,977							231,977	231,977			
100157380	SAVANNAH	GA		02/20/2025	07/24/2025	184,273		(11,208)			(11,208)		173,066	173,066			
100191594	MILWAUKEE	WI		01/31/2025	08/11/2025	182,898		(6,996)			(6,996)		175,902	175,902			
100200452	TRENTON	NJ		03/10/2025	09/30/2025	181,438		(34)			(34)		181,403	181,198		(206)	(206)
100196805	SOUTHINGTON	CT		02/25/2025	09/16/2025	180,470		(11,456)			(11,456)		169,014	169,014			
100194185	SUWANEE	GA		02/14/2025	07/01/2025	175,871		(2,658)			(2,658)		173,213	173,213			
3310094624	JAMAICA	NY		02/20/2025	09/25/2025	197,208							197,208	197,208			
100202565	MANNFORD	OK		03/21/2025	08/17/2025	169,631		10,866			10,866		180,498	180,498			
3410000722	CLARK	NJ		02/14/2025	09/25/2025	360,599							360,599	360,599			
3340096751	WOODRIDGE	IL		03/27/2025	07/24/2025	211,424							211,424	211,424			
100191591	SAN ANTONIO	TX		01/31/2025	08/11/2025	167,592		(7,916)			(7,916)		159,675	159,675			
100188621	KNOXVILLE	TN		02/10/2025	08/09/2025	162,770		(5,606)			(5,606)		157,164	157,164			
3310095396	DENVILLE	NJ		02/13/2025	07/24/2025	161,717							161,717	161,717			
100196705	DUNWOODY	GA		02/25/2025	07/16/2025	158,730		(8,966)			(8,966)		149,764	149,764			
100199995	GLENDALE	AZ		03/06/2025	09/09/2025	158,935		(2,146)			(2,146)		156,790	156,790			
100194360	LAGUNA VISTA	TX		02/14/2025	07/07/2025	158,238		(6,952)			(6,952)		151,287	151,287			
100197250	WESTON	CT		02/25/2025	08/16/2025	157,138		(7,359)			(7,359)		149,779	149,779			
100197105	LUTZ	FL		02/25/2025	08/16/2025	157,085		(8,821)			(8,821)		148,264	148,264			
3340098102	OAKLYN	NJ		03/27/2025	07/24/2025	246,708							246,708	246,708			
3340088637	ASBURY PARK	NJ		01/08/2025	07/24/2025	195,108							195,108	195,108			
3340093994	GREENFIELD	MA		02/13/2025	09/25/2025	220,002							220,002	220,002			
3340093800	KINGSTON	NY		02/06/2025	07/24/2025	192,456							192,456	192,456			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194202	NASHVILLE	TN		02/14/2025	07/01/2025	150,937		(7,066)			(7,066)		143,870	143,870			
3310093728	HICKSVILLE	NY		02/13/2025	09/25/2025	173,745							173,745	173,745			
3300005621	WEST PALM BEACH	FL		01/22/2025	08/05/2025	179,078							179,078	179,078			
3340088636	ASBURY PARK	NJ		01/08/2025	07/24/2025	186,156							186,156	186,156			
3310096236	EAST ELMHURST	NY		02/20/2025	07/24/2025	148,500							148,500	148,500			
100199798	DANA POINT	CA		03/05/2025	07/14/2025	146,346		(7,965)			(7,965)		138,381	138,381			
100197001	CHRISTIANSBURG	VA		02/25/2025	09/16/2025	145,903		(6,088)			(6,088)		139,816	139,816			
100190065	NORTHLAKE	TX		01/21/2025	07/17/2025	139,391		(5,564)			(5,564)		133,827	133,827			
100199582	CHARLESTOWN	NH		03/05/2025	08/14/2025	144,308		(9,673)			(9,673)		134,635	134,635			
3310089848	WYANDANCH	NY		01/16/2025	09/25/2025	143,879							143,879	143,879			
3310095028	COMPTON	CA		02/13/2025	08/26/2025	144,491							144,491	144,491			
100200141	NORTH LAS VEGAS	NV		03/06/2025	09/09/2025	142,065		(3,095)			(3,095)		138,970	138,970			
3310092552	SMITHTOWN	NY		02/20/2025	09/25/2025	153,877							153,877	153,877			
100197766	ROTTERDAM	NLD		02/26/2025	09/22/2025	167,776							167,776	188,805	21,028		21,028
3340096001	GLEN BURNIE	MD		03/27/2025	09/25/2025	238,392							238,392	238,392			
3500114079	BOCA RATON	FL		01/08/2025	09/26/2025	261,906							261,906	261,906			
100188004	PALM SPRINGS	CA		01/07/2025	09/16/2025	130,348		(3,654)			(3,654)		126,694	126,694			
100201482	INDIO	CA		03/12/2025	09/17/2025	130,529		(5,783)			(5,783)		124,747	124,747			
100196627	POMONA	CA		02/25/2025	08/16/2025	129,178		(7,005)			(7,005)		122,173	122,173			
3500110175	MIAMI	FL		03/21/2025	08/25/2025	258,825							258,825	258,825			
100190975	MONROE	NC		01/28/2025	09/16/2025	118,155		564			564		118,718	118,718			
3310096738	EAST WINDSOR	NJ		03/19/2025	07/24/2025	124,295							124,295	124,295			
100197427	JURUPA VALLEY	CA		02/25/2025	07/16/2025	122,698		(3,369)			(3,369)		119,329	119,329			
3500118792	PEMBROKE PINES	FL		03/21/2025	08/25/2025	277,313							277,313	277,313			
100199669	BOISE	ID		03/05/2025	09/14/2025	121,712		(8,971)			(8,971)		112,742	112,742			
100200147	ASHEVILLE	NC		03/06/2025	07/09/2025	99,788		(1,693)			(1,693)		98,095	98,095			
3310097127	JERSEY CITY	NJ		03/07/2025	08/26/2025	137,066							137,066	137,066			
3310093098	BROCKTON	MA		01/16/2025	07/24/2025	144,639							144,639	144,639			
100196909	EVANSTON	IL		02/25/2025	08/16/2025	115,322		(6,566)			(6,566)		108,755	108,755			
100196884	SAN JOSE	CA		02/25/2025	07/16/2025	114,729		(5,375)			(5,375)		109,354	109,354			
3310094975	JERSEY CITY	NJ		03/07/2025	08/26/2025	171,636							171,636	171,636			
3310095236	CENTRAL ISLIP	NY		02/20/2025	07/24/2025	140,333							140,333	140,333			
100190404	KNOXVILLE	TN		01/23/2025	07/01/2025	111,979		(6,072)			(6,072)		105,908	105,908			
100199920	WESTLAND	MI		03/05/2025	09/14/2025	113,154		(8,340)			(8,340)		104,813	104,813			
100191430	UTRECHT	NLD		01/29/2025	08/20/2025	136,357							136,357	152,673	16,316		16,316
100188002	LAS VEGAS	NV		01/07/2025	07/16/2025	112,007		(6,112)			(6,112)		105,894	105,894			
3500118383	CHARLOTTE	NC		03/10/2025	07/28/2025	224,315							224,315	224,315			
100187983	HIGH RIDGE	MO		01/07/2025	07/16/2025	109,244		(6,235)			(6,235)		103,009	103,009			
3410000662	MAPLEWOOD	NJ		01/10/2025	08/28/2025	263,853							263,853	263,853			
100197246	CAREY	OH		02/25/2025	09/16/2025	107,792		(5,987)			(5,987)		101,805	101,805			
3340098802	SCRANTON	PA		03/27/2025	09/25/2025	152,080							152,080	152,080			
100188021	VICTORVILLE	CA		01/07/2025	07/16/2025	106,141		(7,426)			(7,426)		98,716	98,716			
100188129	THORNTON	CO		01/07/2025	09/16/2025	105,214		(5,951)			(5,951)		99,264	99,264			
100187838	GOLD RIVER	CA		01/07/2025	07/16/2025	104,837		(5,798)			(5,798)		99,039	99,039			
3500115380	OVIEDO	FL		01/08/2025	09/26/2025	211,845							211,845	211,845			
100197206	MIRAMAR	FL		02/25/2025	08/16/2025	103,708		(6,338)			(6,338)		97,371	97,371			
100190435	MESA	AZ		01/23/2025	08/01/2025	102,618		(1,464)			(1,464)		101,154	101,154			
3310094781	LOXAHATCHEE	FL		02/20/2025	09/25/2025	137,400							137,400	137,400			
100197362	RANCHO CUCAMONGA	CA		02/25/2025	08/16/2025	102,169		(2,362)			(2,362)		99,807	99,807			
3310091596	NEW ROCHELLE	NY		02/13/2025	09/25/2025	130,561							130,561	130,561			
3500109793	MIAMI	FL		01/08/2025	08/25/2025	203,615							203,615	203,615			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197128	PETERSBURG	VA		02/25/2025	08/16/2025	100,909		(6,457)			(6,457)		94,451	94,451			
100196630	DOVER	DE		02/25/2025	09/16/2025	96,941		(4,487)			(4,487)		92,454	92,454			
3500116408	MIAMI	FL		02/18/2025	09/26/2025	205,844							205,844	205,844			
100196910	CANAL WHCHSTR	OH		02/25/2025	08/16/2025	94,265		(4,870)			(4,870)		89,394	89,394			
100194197	CALIMESA	CA		02/14/2025	09/01/2025	94,415		(1,585)			(1,585)		92,830	92,830			
100197121	CHITTENANGO	NY		02/25/2025	07/16/2025	92,085		(5,220)			(5,220)		86,866	86,866			
3500118170	LAUDERHILL	FL		03/10/2025	07/28/2025	202,094							202,094	202,094			
3310090414	LILBURN	GA		01/16/2025	07/24/2025	145,946							145,946	145,946			
100197443	FARMINGTON	UT		02/25/2025	09/16/2025	86,112		(4,158)			(4,158)		81,954	81,954			
3340093983	ALBUQUERQUE	NM		02/06/2025	08/26/2025	107,633							107,633	107,633			
3340091154	ASHLEY	PA		01/08/2025	07/24/2025	139,146							139,146	139,146			
3310088645	ASBURY PARK	NJ		01/08/2025	07/24/2025	84,356							84,356	84,356			
100196704	STOCKTON	CA		02/25/2025	08/16/2025	81,930		(4,873)			(4,873)		77,057	77,057			
100196915	GARDEN GROVE	CA		02/25/2025	08/16/2025	82,277		(2,801)			(2,801)		79,476	79,476			
3310091919	PHILADELPHIA	PA		02/13/2025	07/24/2025	93,347							93,347	93,347			
100193257	SOUTH BLOOMINGVILLE	OH		02/10/2025	08/07/2025	81,540		(1,840)			(1,840)		79,701	79,701			
100204310	YOUNGSVILLE	NC		03/31/2025	09/17/2025	81,299		(2,184)			(2,184)		79,115	79,115			
100199479	SPANAWAY	WA		03/05/2025	08/14/2025	80,562		(1,128)			(1,128)		79,434	79,434			
3310092125	POUGHKEEPSIE	NY		02/13/2025	08/26/2025	87,556							87,556	87,556			
3340093676	PHILADELPHIA	PA		02/06/2025	08/26/2025	129,690							129,690	129,690			
3310088252	TOMS RIVER	NJ		01/08/2025	09/25/2025	78,432							78,432	78,432			
100196626	CAMARILLO	CA		02/25/2025	08/16/2025	77,399		(4,168)			(4,168)		73,231	73,231			
100204202	GREELEY	CO		03/31/2025	09/17/2025	75,757		(2,003)			(2,003)		73,753	73,753			
3310094941	KINGS MOUNTAIN	NC		02/06/2025	08/26/2025	76,234							76,234	76,234			
3500117570	FORT LAUDERDALE	FL		02/18/2025	08/25/2025	152,250							152,250	152,250			
3340096038	PARMA	OH		02/20/2025	08/26/2025	94,446							94,446	94,446			
100196687	EVERETT	WA		02/25/2025	09/16/2025	75,196		(5,514)			(5,514)		69,683	69,683			
100197413	DUNCAN	SC		02/25/2025	09/16/2025	75,094		(5,498)			(5,498)		69,596	69,596			
3410000715	BEAUFORT	SC		02/14/2025	08/28/2025	145,156							145,156	145,156			
100197453	AUBURN	WA		02/25/2025	08/16/2025	71,320		(4,468)			(4,468)		66,852	66,852			
100197153	OROSI	CA		02/25/2025	09/16/2025	71,033		(4,506)			(4,506)		66,527	66,527			
3340092835	LEHIGH ACRES	FL		02/20/2025	09/25/2025	133,016							133,016	133,016			
100191482	ARNHEM	NLD		01/29/2025	07/21/2025	82,809							82,809	92,999	10,190		10,190
3500117676	GREENVILLE	SC		03/21/2025	08/25/2025	188,626							188,626	188,626			
100193245	CLEVELAND	OH		02/10/2025	08/07/2025	68,615		(1,791)			(1,791)		66,824	66,824			
100196934	ORMOND BEACH	FL		02/25/2025	08/16/2025	68,007		(3,187)			(3,187)		64,820	64,820			
3340088429	OCALA	FL		02/06/2025	09/25/2025	150,802							150,802	150,802			
100157401	ATHENS	GA		02/20/2025	08/24/2025	62,797		(3,556)			(3,556)		59,240	59,240			
3340095591	HEPHZIBAH	GA		02/13/2025	08/26/2025	90,122							90,122	90,122			
100197175	RIO VISTA	CA		02/25/2025	08/16/2025	63,818		(3,993)			(3,993)		59,824	59,824			
100196595	WETUMPKA	AL		02/25/2025	09/16/2025	62,947		(3,310)			(3,310)		59,637	59,637			
100187975	DAYTONA BEACH	FL		01/07/2025	07/16/2025	61,356		(4,466)			(4,466)		56,890	56,890			
3340095251	PROSPECT HEIGHTS	IL		02/20/2025	08/26/2025	110,088							110,088	110,088			
3410000713	NORTH PLAINFIELD	NJ		02/07/2025	07/22/2025	122,580							122,580	122,580			
100196923	STATEN ISLAND	NY		02/25/2025	09/16/2025	60,678		(3,550)			(3,550)		57,128	57,128			
100197103	LUTZ	FL		02/25/2025	09/16/2025	58,978		(4,317)			(4,317)		54,662	54,662			
100196728	CHICAGO	IL		02/25/2025	09/16/2025	57,763		(4,232)			(4,232)		53,531	53,531			
100157159	LAS VEGAS	NV		02/20/2025	07/24/2025	188,249		(2,743)			(2,743)		185,506	185,506			
100196621	EATON	OH		02/25/2025	07/16/2025	55,693		(4,079)			(4,079)		51,614	51,614			
100199696	SAN BERNARDINO	CA		03/05/2025	09/14/2025	53,821		(3,966)			(3,966)		49,855	49,855			
100199754	PHOENIXVILLE	PA		03/05/2025	07/14/2025	53,417		(3,911)			(3,911)		49,506	49,506			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188071	BUFFALO GROVE	IL		01/07/2025	08/16/2025	53,595		(3,902)			(3,902)		49,692	49,692			
100196729	HUDSON	WI		02/25/2025	09/16/2025	53,579		(3,694)			(3,694)		49,885	49,885			
3500118540	TRAVELERS REST	SC		03/21/2025	09/26/2025	495,230							495,230	495,230			
100204221	GARDEN GROVE	CA		03/31/2025	09/17/2025	49,673		(1,235)			(1,235)		48,438	48,438			
3310090602	NIAGARA FALLS	NY		03/07/2025	07/24/2025	95,337							95,337	95,337			
100204175	DALTON	GA		03/31/2025	08/24/2025	50,867		(2,445)			(2,445)		48,422	48,422			
100196781	SUFFOLK	VA		02/25/2025	07/16/2025	51,133		(3,769)			(3,769)		47,364	47,364			
100199964	PHOENIX	AZ		03/05/2025	08/14/2025	50,395		(3,004)			(3,004)		47,391	47,391			
3340093607	ABERDEEN	NC		01/16/2025	07/24/2025	106,920							106,920	106,920			
100196858	ROACH	MO		02/25/2025	09/16/2025	50,463		(3,160)			(3,160)		47,303	47,303			
100196771	SPANISH FORK	UT		02/25/2025	08/16/2025	49,586		(2,202)			(2,202)		47,384	47,384			
3310092050	CHICAGO	IL		01/16/2025	09/25/2025	68,369							68,369	68,369			
100187991	WINDSOR	VA		01/07/2025	08/16/2025	48,633		(2,983)			(2,983)		45,650	45,650			
100199764	LAKELAND	FL		03/05/2025	09/14/2025	48,493		(3,578)			(3,578)		44,915	44,915			
100199909	WARWICK	RI		03/05/2025	08/14/2025	48,484		(3,573)			(3,573)		44,911	44,911			
100199784	FREEPORT	FL		03/05/2025	07/14/2025	48,286		(3,541)			(3,541)		44,745	44,745			
100199828	LAS VEGAS	NV		03/05/2025	07/14/2025	45,960		(2,790)			(2,790)		43,171	43,171			
100199770	FARGO	ND		03/05/2025	09/14/2025	46,226		(2,568)			(2,568)		43,658	43,658			
100196971	PORTLAND	OR		02/25/2025	08/16/2025	45,919		(3,188)			(3,188)		42,731	42,731			
3310093858	PENSACOLA	FL		02/06/2025	07/24/2025	46,133							46,133	46,133			
3500117179	LEHIGH ACRES	FL		03/10/2025	09/26/2025	90,861							90,861	90,861			
100197205	BERLIN	CT		02/25/2025	08/16/2025	44,861		(3,284)			(3,284)		41,577	41,577			
3310093857	PHILADELPHIA	PA		02/13/2025	07/24/2025	59,252							59,252	59,252			
100196596	ANAHEIM	CA		02/25/2025	08/16/2025	11,692		(643)			(643)		11,049	11,049			
100196918	CARROLLTON	VA		02/25/2025	09/16/2025	42,810		(3,027)			(3,027)		39,783	39,783			
100187757	VALDOSTA	GA		01/07/2025	09/16/2025	42,928		(3,131)			(3,131)		39,797	39,797			
3310094041	LEE'S SUMMIT	MO		02/20/2025	07/24/2025	49,955							49,955	49,955			
100197295	MARTINSBURG	WV		02/25/2025	08/16/2025	42,532		(2,642)			(2,642)		39,890	39,890			
100196982	ORLANDO	FL		02/25/2025	08/16/2025	42,286		(2,595)			(2,595)		39,691	39,691			
100197257	LORAIN	OH		02/25/2025	08/16/2025	42,164		(2,519)			(2,519)		39,645	39,645			
3500118342	PARKVILLE	MO		03/21/2025	09/26/2025	119,729							119,729	119,729			
3500116374	HARTSVILLE	SC		03/10/2025	07/28/2025	182,700							182,700	182,700			
3340096993	SHELBY	NC		03/27/2025	08/26/2025	111,343							111,343	111,343			
3310093775	OXFORD	NC		02/06/2025	09/25/2025	40,644							40,644	40,644			
3310097338	BALTIMORE	MD		03/07/2025	07/24/2025	49,896							49,896	49,896			
100196716	BROKEN ARROW	OK		02/25/2025	08/16/2025	37,608		(2,755)			(2,755)		34,853	34,853			
100188184	NORTH PEKIN	IL		01/07/2025	08/16/2025	36,927		(2,696)			(2,696)		34,231	34,231			
100197085	NORTH LAS VEGAS	NV		02/25/2025	09/16/2025	37,477		(2,743)			(2,743)		34,734	34,734			
100197181	BRENTWOOD	CA		02/25/2025	09/16/2025	37,509		(2,653)			(2,653)		34,856	34,856			
100196846	GLEN ALLEN	VA		02/25/2025	07/16/2025	37,457		(2,647)			(2,647)		34,810	34,810			
100196839	SAN TAN VALLEY	AZ		02/25/2025	07/16/2025	37,316		(2,591)			(2,591)		34,726	34,726			
100196639	MAULDIN	SC		02/25/2025	09/16/2025	36,978		(2,555)			(2,555)		34,423	34,423			
100196761	AIRWAY HEIGHTS	WA		02/25/2025	09/16/2025	36,566		(2,313)			(2,313)		34,253	34,253			
3310095303	KENOSHA	WI		02/13/2025	09/25/2025	51,975							51,975	51,975			
100197351	CHESAPEAKE	VA		02/25/2025	09/16/2025	36,733		(1,813)			(1,813)		34,921	34,921			
100196994	STATEN ISLAND	NY		02/25/2025	09/16/2025	36,359		(1,581)			(1,581)		34,778	34,778			
100196749	TUCSON	AZ		02/25/2025	09/16/2025	36,241		(1,336)			(1,336)		34,905	34,905			
100196715	FLORAL PARK	NY		02/25/2025	09/16/2025	35,788		(1,541)			(1,541)		34,247	34,247			
3340092795	DETROIT	MI		01/16/2025	08/26/2025	45,223							45,223	45,223			
3310096294	YULEE	FL		03/07/2025	09/25/2025	39,874							39,874	39,874			
3340097986	BIRMINGHAM	AL		03/27/2025	09/25/2025	90,668							90,668	90,668			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310091367	CHESTER	SC		02/13/2025	07/24/2025	44,976							44,976	44,976			
3310093194	HOUSTON	TX		02/06/2025	08/26/2025	33,264							33,264	33,264			
3340095037	KANSAS CITY	MO		03/07/2025	09/25/2025	64,627							64,627	64,627			
3310091646	SHREVEPORT	LA		02/06/2025	09/25/2025	38,788							38,788	38,788			
100191481	ARNHEM	NLD		01/29/2025	07/21/2025	37,548							37,548	42,171	4,622		4,622
3340097374	DETROIT	MI		03/27/2025	08/26/2025	65,634							65,634	65,634			
3340092071	WESTWEGO	LA		01/08/2025	07/24/2025	88,488							88,488	88,488			
3310094208	HAZEL CREST	IL		02/06/2025	09/25/2025	36,412							36,412	36,412			
3340098181	SALEM	NJ		03/27/2025	07/24/2025	47,223							47,223	47,223			
3310096664	BIRMINGHAM	AL		03/07/2025	07/24/2025	45,653							45,653	45,653			
3340091953	WICHITA FALLS	TX		01/08/2025	08/26/2025	48,074							48,074	48,074			
3340093520	CLEVELAND	OH		03/07/2025	09/25/2025	55,583							55,583	55,583			
3500115828	LINCOLN	AL		02/18/2025	08/25/2025	129,745							129,745	129,745			
3340097652	GARY	IN		03/27/2025	09/25/2025	49,896							49,896	49,896			
3310093235	MAPLE HEIGHTS	OH		02/06/2025	09/25/2025	25,394							25,394	25,394			
3340090407	DETROIT	MI		03/07/2025	07/24/2025	59,558							59,558	59,558			
3340097156	TOLEDO	OH		03/19/2025	07/24/2025	47,520							47,520	47,520			
3410000776	PHILADELPHIA	PA		03/28/2025	09/25/2025	192,129							192,129	192,129			
100199724	ROSALIA	WA		03/05/2025	08/14/2025	18,833		(64)			(64)		18,770	18,770			
3340092358	AKRON	OH		01/08/2025	09/25/2025	49,449							49,449	49,449			
3310093527	COLUMBIA	SC		02/13/2025	07/24/2025	23,463							23,463	23,463			
3410000760	PHILADELPHIA	PA		03/14/2025	08/28/2025	129,702							129,702	129,702			
3310092794	TOLEDO	OH		01/16/2025	07/24/2025	26,413							26,413	26,413			
3310096499	BIRMINGHAM	AL		03/07/2025	07/24/2025	20,552							20,552	20,552			
3310094256	GARY	IN		03/07/2025	08/26/2025	18,652							18,652	18,652			
100204696	SAN JOS DEL CABO	MEX		04/07/2025	07/15/2025	2,994,242							2,994,242	2,994,242			
100204695	SAN JOS DEL CABO	MEX		04/07/2025	08/15/2025	2,844,307							2,844,307	2,844,307			
100206937	KIRKLAND	WA		04/25/2025	09/05/2025	2,581,993		(40,223)			(40,223)		2,541,770	2,541,770			
100214798	SAN JOSE	CA		06/11/2025	09/05/2025	2,063,518		(66,496)			(66,496)		1,997,022	1,997,022			
100209758	WHITEFISH	MT		05/05/2025	08/05/2025	2,024,675		(70,548)			(70,548)		1,954,127	1,954,127			
100214762	COSTA MESA	CA		06/11/2025	09/05/2025	1,706,552		(36,980)			(36,980)		1,669,572	1,669,572			
100209750	SAN JOSE	CA		05/05/2025	08/05/2025	1,407,662		(21,018)			(21,018)		1,386,644	1,386,644			
100206971	ORANGE	CA		04/25/2025	09/05/2025	1,308,845		(62,112)			(62,112)		1,246,733	1,246,733			
100214840	CHINO HILLS	CA		06/11/2025	07/05/2025	1,271,213		(25,785)			(25,785)		1,245,428	1,245,428			
100219213	BROOMFIELD	CO		06/27/2025	09/17/2025	1,205,233		(12,865)			(12,865)		1,192,368	1,192,368			
100218271	PALM DESERT	CA		06/26/2025	09/05/2025	1,157,694		(39,320)			(39,320)		1,118,374	1,118,374			
100216087	DALLAS	TX		06/17/2025	09/11/2025	1,067,161		(32,969)			(32,969)		1,034,193	1,034,193			
100209883	SAN DIEGO	CA		06/11/2025	08/09/2025	1,061,433		(26,433)			(26,433)		1,035,000	1,035,000			
3500120440	DANIEL ISLAND	SC		06/09/2025	07/28/2025	2,120,625							2,120,625	2,120,625			
100214598	SANTA BARBARA	CA		06/09/2025	09/07/2025	1,004,590		(4,590)			(4,590)		1,000,000	1,000,000			
100209823	TUSTIN	CA		05/05/2025	09/05/2025	980,512		(20,512)			(20,512)		960,000	960,000			
100212449	BELLEVUE	WA		05/27/2025	09/07/2025	958,563		8,456			8,456		967,019	967,019			
100207490	GLENDALE	CA		04/29/2025	09/19/2025	938,518		(29,778)			(29,778)		908,740	908,740			
100206109	EL DORADO HILLS	CA		04/16/2025	07/07/2025	928,671		(21,293)			(21,293)		907,378	907,378			
100209728	MORGAN HILL	CA		05/05/2025	07/05/2025	898,282		(26,782)			(26,782)		871,500	871,500			
100211414	BRENTWOOD	TN		05/16/2025	09/05/2025	886,679		(35,856)			(35,856)		850,823	850,823			
100204827	LAKE FOREST	IL		04/09/2025	07/24/2025	819,947		(20,603)			(20,603)		799,344	799,344			
100214179	TRACY	CA		05/30/2025	07/11/2025	806,431		(38,320)			(38,320)		768,111	768,111			
100209513	CERRITOS	CA		05/02/2025	07/07/2025	787,026		(29,813)			(29,813)		757,213	757,213			
100209260	SAN JOSE	CA		04/29/2025	08/17/2025	774,091		(10,748)			(10,748)		763,342	763,342			
100209853	LEMON GROVE	CA		05/05/2025	09/01/2025	761,578		(22,057)			(22,057)		739,521	739,521			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209220	KEWADIN	MI		04/29/2025	08/17/2025	734,097		(4,741)			(4,741)		729,356	729,356			
100210687	CASTRO VALLEY	CA		05/15/2025	09/07/2025	726,301		(23,337)			(23,337)		702,965	702,965			
3340102047	TRENTON	NJ		05/29/2025	08/26/2025	891,000							891,000	891,000			
100209669	BOISE	ID		05/02/2025	08/07/2025	691,701		(28,219)			(28,219)		663,482	663,482			
3500118015	SIX MILE	SC		04/21/2025	08/25/2025	1,341,250							1,341,250	1,341,250			
100210738	HILTON HEAD ISLAND	SC		05/15/2025	08/07/2025	660,364		(17,276)			(17,276)		643,088	643,088			
100215502	GUERNEVILLE	CA		06/12/2025	07/31/2025	645,153		(8,177)			(8,177)		636,976	636,976			
100206133	ANTHEM	AZ		04/16/2025	07/17/2025	635,594		(17,951)			(17,951)		617,643	617,643			
100206304	WILLITS	CA		04/17/2025	07/19/2025	626,776		(14,914)			(14,914)		611,862	611,862			
100218802	CORNELIUS	NC		06/27/2025	09/17/2025	621,435		(21,435)			(21,435)		600,000	600,000			
100215461	SCOTTSDALE	AZ		06/12/2025	07/31/2025	606,208		(10,915)			(10,915)		595,294	595,294			
100206557	SEAL BEACH	CA		04/22/2025	07/09/2025	606,186		(14,114)			(14,114)		592,072	592,072			
100210345	ASHEVILLE	NC		05/09/2025	08/09/2025	582,601		(12,601)			(12,601)		570,000	570,000			
100214155	WINDSOR	CO		05/30/2025	07/11/2025	581,307		(21,684)			(21,684)		559,623	559,623			
100204973	LOS ANGELES	CA		04/10/2025	09/11/2025	566,176		(26,850)			(26,850)		539,326	539,326			
100211754	WESLEY CHAPEL	FL		05/19/2025	08/17/2025	564,338		(15,975)			(15,975)		548,363	548,363			
100206820	TEMPE	AZ		04/24/2025	09/07/2025	560,078		(20,478)			(20,478)		539,599	539,599			
100209509	CONCORD	CA		05/02/2025	09/07/2025	536,380		(17,135)			(17,135)		519,245	519,245			
100215583	BLUFFTON	SC		06/12/2025	08/17/2025	535,888		(20,063)			(20,063)		515,825	515,825			
100214724	TUKWILA	WA		06/11/2025	09/17/2025	511,735		(16,903)			(16,903)		494,832	494,832			
100206267	FONTANA	CA		04/17/2025	08/19/2025	505,890		(8,838)			(8,838)		497,052	497,052			
100219181	FRUIT HEIGHTS	UT		06/27/2025	07/07/2025	485,497		(13,830)			(13,830)		471,667	471,667			
100203039	BOZEMAN	MT		04/25/2025	08/09/2025	483,486		(4,409)			(4,409)		479,077	479,077			
100218669	ANNA	TX		06/27/2025	09/17/2025	479,096		(15,896)			(15,896)		463,200	463,200			
100210548	SUNNYVALE	CA		05/15/2025	09/11/2025	479,054		(14,538)			(14,538)		464,516	464,516			
100204606	OCEANSIDE	CA		04/04/2025	09/07/2025	469,665		(15,644)			(15,644)		454,021	454,021			
100207366	WELLINGTON	NV		04/29/2025	08/11/2025	430,175		(14,618)			(14,618)		415,557	415,557			
3500123694	PLANTATION	FL		06/09/2025	08/25/2025	852,478							852,478	852,478			
100215362	PARKER	CO		06/12/2025	09/07/2025	422,919		(11,517)			(11,517)		411,402	411,402			
100208296	FREMONT	CA		04/29/2025	09/17/2025	417,725		(18,872)			(18,872)		398,854	398,854			
100209937	MENTOR	OH		06/11/2025	08/09/2025	415,967		(12,275)			(12,275)		403,693	403,693			
100216287	ELKTON	VA		06/20/2025	08/07/2025	415,428		(12,909)			(12,909)		402,519	402,519			
100218413	MIDDELBURG	NLD		06/26/2025	08/20/2025	513,554							513,554	511,220	(2,335)		(2,335)
100210277	SPRING CITY	TN		05/09/2025	07/17/2025	412,648		(7,927)			(7,927)		404,721	404,721			
100210282	NORTH PORT	FL		05/09/2025	07/17/2025	410,978		(6,582)			(6,582)		404,396	404,396			
100199220	OAKLAND	CA		04/09/2025	09/09/2025	404,503		(14,807)			(14,807)		389,696	389,696			
100206193	BERLIN	MD		04/16/2025	08/17/2025	399,383		(3,930)			(3,930)		395,453	395,453			
100214614	MESA	AZ		06/09/2025	09/07/2025	399,372		(6,372)			(6,372)		393,000	393,000			
100210641	FOLEY	AL		05/15/2025	08/07/2025	391,623		(9,386)			(9,386)		382,237	382,237			
100210271	GOODLETTSVILLE	TN		05/09/2025	09/17/2025	387,887		(9,331)			(9,331)		378,556	378,556			
100210130	KEIZER	OR		05/07/2025	09/17/2025	381,592		(6,900)			(6,900)		374,692	374,692			
100207136	INDIO	CA		04/28/2025	09/06/2025	381,163		(11,830)			(11,830)		369,332	369,332			
100216664	LYNCHBURG	VA		06/23/2025	09/17/2025	380,217		(11,417)			(11,417)		368,800	368,800			
100205781	PLANO	TX		04/14/2025	08/18/2025	380,026		(6,953)			(6,953)		373,073	373,073			
100211819	RALEIGH	NC		05/19/2025	08/17/2025	378,075		(10,075)			(10,075)		368,000	368,000			
100215927	NORTH LAS VEGAS	NV		06/17/2025	09/11/2025	366,127		(9,379)			(9,379)		356,748	356,748			
100215775	SPOTSYLVANIA	VA		06/12/2025	08/18/2025	356,549		(11,880)			(11,880)		344,669	344,669			
100210060	GRAYSON	GA		05/07/2025	09/17/2025	353,506		(9,755)			(9,755)		343,751	343,751			
3500124146	LOS ANGELES	CA		06/26/2025	08/25/2025	706,875							706,875	706,875			
100209781	SOUTH HAVEN	MI		05/05/2025	09/05/2025	338,450		(5,486)			(5,486)		332,964	332,964			
100208318	RENO	NV		04/29/2025	08/24/2025	333,597		(8,936)			(8,936)		324,662	324,662			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214899	WEST JORDAN	UT		06/11/2025	09/05/2025	329,785		(12,480)			(12,480)		317,305	317,305			
100209434	PAHRUMP	NV		04/29/2025	09/17/2025	322,409		(10,634)			(10,634)		311,774	311,774			
100211653	DAYTONA BEACH	FL		05/19/2025	08/16/2025	307,399		(6,102)			(6,102)		301,297	301,297			
100205652	TEMPE	AZ		05/09/2025	08/09/2025	307,269		(13,269)			(13,269)		294,000	294,000			
100212088	LA QUINTA	CA		05/22/2025	08/16/2025	304,690		(4,690)			(4,690)		300,000	300,000			
100207069	MESA	AZ		04/24/2025	09/07/2025	303,074		(11,487)			(11,487)		291,586	291,586			
100213986	GREER	SC		05/29/2025	09/17/2025	302,007		(2,278)			(2,278)		299,729	299,729			
100210319	GREER	SC		05/09/2025	08/17/2025	300,972		(4,257)			(4,257)		296,716	296,716			
100210149	BLOOMINGDALE	GA		05/07/2025	07/17/2025	297,931		(10,539)			(10,539)		287,392	287,392			
100199182	FRESNO	CA		04/04/2025	07/09/2025	297,192		(14,083)			(14,083)		283,109	283,109			
3340102902	NEWARK	NJ		06/05/2025	09/25/2025	449,856							449,856	449,856			
100215576	HICKORY	NC		06/12/2025	09/17/2025	294,324		1,163			1,163		295,488	295,488			
3340099293	YONKERS	NY		04/24/2025	09/25/2025	360,548							360,548	360,548			
100210261	AUBURNDALE	FL		05/09/2025	09/17/2025	279,038		(4,947)			(4,947)		274,090	274,090			
100215750	NEW LONDON	CT		06/12/2025	08/18/2025	278,651		(6,834)			(6,834)		271,817	271,817			
100206462	TAYLORSVILLE	GA		04/22/2025	07/07/2025	271,128		(2,785)			(2,785)		268,343	268,343			
100204558	BOCA RATON	FL		04/04/2025	09/07/2025	257,539		(7,941)			(7,941)		249,598	249,598			
100209522	FAIRMOUNT HEIGHTS	MD		05/02/2025	07/07/2025	256,993		(7,180)			(7,180)		249,813	249,813			
100207781	FAIRFIELD	NJ		04/29/2025	07/24/2025	256,896		(6,897)			(6,897)		249,999	249,999			
100213091	HELPER	UT		05/29/2025	09/17/2025	256,079		(6,079)			(6,079)		250,000	250,000			
100213012	LA VERNE	CA		05/29/2025	09/17/2025	255,566		(6,066)			(6,066)		249,500	249,500			
100218699	SPARKS	NV		06/27/2025	08/17/2025	253,770		16,916			16,916		270,686	270,686			
100206437	WINTERVILLE	GA		04/22/2025	07/07/2025	252,042		(14,214)			(14,214)		237,828	237,828			
100206460	TITUSVILLE	FL		04/22/2025	07/07/2025	249,852		(13,383)			(13,383)		236,469	236,469			
3340099693	DOVER	NJ		04/10/2025	09/25/2025	319,651							319,651	319,651			
100212692	HARBOR SPRINGS	MI		05/28/2025	09/30/2025	248,169		(8,769)			(8,769)		239,400	239,400			
100206141	BORREGO SPRINGS	CA		04/16/2025	07/17/2025	247,477		(3,677)			(3,677)		243,800	243,800			
100210077	LAWRENCEVILLE	GA		05/07/2025	08/17/2025	247,009		(7,183)			(7,183)		239,826	239,826			
3700005823	JACKSON	NJ		05/15/2025	09/30/2025	429,609							429,609	429,609			
100204652	FRANKLIN	MA		04/04/2025	08/07/2025	241,618		(8,293)			(8,293)		233,324	233,324			
100218248	MARIETTA	GA		06/26/2025	09/05/2025	238,957		(4,524)			(4,524)		234,433	234,433			
100206469	LITTLE RIVER	SC		04/22/2025	07/07/2025	233,920		(13,000)			(13,000)		220,920	220,920			
100216237	HEDGESVILLE	WV		06/20/2025	08/07/2025	231,136		(6,794)			(6,794)		224,342	224,342			
100215832	MOUNT STERLING	KY		06/12/2025	07/18/2025	229,832		(6,020)			(6,020)		223,812	223,812			
3340102029	CAPE CORAL	FL		05/22/2025	09/25/2025	285,714							285,714	285,714			
3340099323	CLEARWATER	FL		04/10/2025	09/25/2025	285,120							285,120	285,120			
100207952	GREENLAND	NH		04/29/2025	09/17/2025	217,906		(5,836)			(5,836)		212,070	212,070			
100206969	LAKE WORTH	FL		04/25/2025	09/05/2025	214,025		(10,159)			(10,159)		203,867	203,867			
100207512	CINCINNATI	OH		04/29/2025	09/19/2025	209,718		(10,023)			(10,023)		199,695	199,695			
100208939	BELLEAIR	FL		04/29/2025	09/17/2025	208,467		(8,872)			(8,872)		199,595	199,595			
100211177	PARSIPPANY	NJ		05/15/2025	09/17/2025	205,464		(6,096)			(6,096)		199,368	199,368			
100206902	AUSTIN	TX		04/24/2025	08/31/2025	201,419		(9,558)			(9,558)		191,861	191,861			
100214705	ROY	UT		06/11/2025	09/05/2025	200,817		(9,089)			(9,089)		191,728	191,728			
100204497	HAMBURG	NY		04/04/2025	08/07/2025	195,653		(5,085)			(5,085)		190,568	190,568			
3340103136	MASSAPEQUA	NY		06/05/2025	09/25/2025	242,093							242,093	242,093			
100206825	ROCHESTER	MN		04/24/2025	09/07/2025	184,972		(7,241)			(7,241)		177,731	177,731			
3700005773	UNION	NJ		04/03/2025	09/30/2025	301,860							301,860	301,860			
100212119	JOHNSTOWN	PA		05/22/2025	07/16/2025	180,595		(876)			(876)		179,718	179,718			
100208126	LANTANA	FL		04/29/2025	09/17/2025	179,476		(9,970)			(9,970)		169,507	169,507			
100214541	LOS ANGELES	CA		06/06/2025	08/24/2025	178,410		(8,410)			(8,410)		170,000	170,000			
100215681	FAYETTEVILLE	GA		06/13/2025	08/05/2025	176,275		(8,384)			(8,384)		167,890	167,890			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340096630	LOGANVILLE	GA		04/10/2025	08/26/2025	291,060							291,060	291,060			
100206736	CAPE CANAVERAL	FL		04/23/2025	09/07/2025	171,801		(9,058)			(9,058)		162,744	162,744			
3340102951	NEW BRITAIN	CT		06/05/2025	08/26/2025	205,128							205,128	205,128			
3340099415	RUNNEMEDE	NJ		04/10/2025	09/25/2025	211,464							211,464	211,464			
100211690	MILWAUKEE	WI		05/19/2025	09/17/2025	155,850		(5,953)			(5,953)		149,897	149,897			
100213439	SEATAC	WA		05/29/2025	08/24/2025	153,462		(3,462)			(3,462)		150,000	150,000			
3340100855	LARGO	FL		05/29/2025	07/24/2025	189,248							189,248	189,248			
3340098422	WATERBURY	CT		04/10/2025	09/25/2025	188,892							188,892	188,892			
100209810	SEATTLE	WA		05/05/2025	08/05/2025	148,848		(2,591)			(2,591)		146,257	146,257			
3340102925	BOYNTON BEACH	FL		05/29/2025	08/26/2025	192,179							192,179	192,179			
100207553	PAINESVILLE	OH		04/29/2025	07/30/2025	143,271		(8,271)			(8,271)		135,000	135,000			
100208481	MESA	AZ		04/29/2025	08/24/2025	142,013		(2,270)			(2,270)		139,743	139,743			
3340102057	OAKLAND	NJ		05/29/2025	09/25/2025	212,949							212,949	212,949			
100213372	LIVERMORE	CA		05/29/2025	08/24/2025	133,167		(3,167)			(3,167)		130,000	130,000			
100208237	LAKE STEVENS	WA		04/29/2025	08/24/2025	132,383		(3,548)			(3,548)		128,835	128,835			
3340102290	PEARLAND	TX		05/22/2025	09/25/2025	158,400							158,400	158,400			
100213078	BRICK	NJ		05/29/2025	09/17/2025	125,430		(2,980)			(2,980)		122,450	122,450			
100212924	MESA	AZ		05/29/2025	08/24/2025	125,021		(5,021)			(5,021)		120,000	120,000			
3700006044	NYACK	NY		06/30/2025	09/30/2025	208,187							208,187	208,187			
3340097390	PHILADELPHIA	PA		04/10/2025	08/26/2025	153,252							153,252	153,252			
3340099833	TRENTON	NJ		04/24/2025	08/26/2025	151,589							151,589	151,589			
100213290	ONTARIO	CA		05/29/2025	09/17/2025	115,242		(2,742)			(2,742)		112,500	112,500			
100207855	FRONT ROYAL	VA		04/29/2025	08/24/2025	114,397		(4,907)			(4,907)		109,490	109,490			
100204633	ROCKLEDGE	FL		04/04/2025	07/01/2025	111,460		(3,918)			(3,918)		107,542	107,542			
100207830	MODESTO	CA		04/29/2025	08/24/2025	105,653		(2,820)			(2,820)		102,834	102,834			
100211292	NORTH LAS VEGAS	NV		05/15/2025	07/17/2025	105,140		(5,459)			(5,459)		99,681	99,681			
3340099266	TEMPLE	GA		04/10/2025	07/24/2025	129,730							129,730	129,730			
100208547	LAURENCE HARBOR	NJ		04/29/2025	08/24/2025	102,638		(2,749)			(2,749)		99,889	99,889			
3340100462	GALVESTON	TX		04/24/2025	09/25/2025	147,312							147,312	147,312			
100213465	JOELTON	TN		05/29/2025	08/24/2025	96,497		(2,287)			(2,287)		94,210	94,210			
100207713	HANOVER	MD		04/29/2025	08/24/2025	94,905		(6,027)			(6,027)		88,878	88,878			
100207995	EVESHAM	NJ		04/29/2025	09/17/2025	92,695		(3,982)			(3,982)		88,713	88,713			
3340102364	ALBUQUERQUE	NM		05/22/2025	09/25/2025	161,370							161,370	161,370			
3340100081	TRENTON	NJ		04/24/2025	07/24/2025	115,196							115,196	115,196			
100210129	OCALA	FL		05/07/2025	07/17/2025	91,602		1,111			1,111		92,714	92,714			
100213392	WOODBRIDGE	VA		05/29/2025	07/24/2025	91,240		(1,240)			(1,240)		90,000	90,000			
3340100094	TRENTON	NJ		04/24/2025	07/24/2025	114,048							114,048	114,048			
100210035	DENVER	CO		05/07/2025	09/01/2025	85,830		(6,181)			(6,181)		79,649	79,649			
3410000789	AUDUBON	NJ		04/11/2025	09/25/2025	181,573							181,573	181,573			
100207246	LUBBOCK	TX		04/28/2025	07/06/2025	80,742		(805)			(805)		79,938	79,938			
100208272	GRETNA	VA		04/29/2025	09/17/2025	79,445		(2,123)			(2,123)		77,323	77,323			
100208059	HYATTSVILLE	MD		04/29/2025	09/17/2025	77,480		(3,326)			(3,326)		74,154	74,154			
100208238	SAN DIEGO	CA		04/29/2025	07/30/2025	77,024		(2,063)			(2,063)		74,961	74,961			
3340099726	MIDDLETOWN	OH		04/24/2025	09/25/2025	95,911							95,911	95,911			
100210886	ETNA	OH		05/15/2025	07/17/2025	75,690		(5,773)			(5,773)		69,916	69,916			
3500121030	HOUSTON	TX		05/02/2025	07/28/2025	149,115							149,115	149,115			
100211329	WORTHINGTON	OH		05/15/2025	09/17/2025	70,269		(5,358)			(5,358)		64,910	64,910			
3500125009	MIAMI GARDENS	FL		06/26/2025	08/25/2025	155,549							155,549	155,549			
100213441	LAKE VILLA	IL		05/29/2025	09/17/2025	63,482		(3,482)			(3,482)		60,000	60,000			
100213358	FORT WORTH	TX		05/29/2025	09/17/2025	63,453		(3,814)			(3,814)		59,639	59,639			
3340096651	BEAVER FALLS	PA		04/24/2025	08/26/2025	76,000							76,000	76,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340105386	GRIFFIN	GA		06/26/2025	09/25/2025	72,706							72,706	72,706			
100207866	CORONA	CA		04/29/2025	09/17/2025	57,904		(1,549)			(1,549)		56,355	56,355			
100211167	LE CLAIRE	IA		05/15/2025	08/17/2025	54,055		(4,122)			(4,122)		49,933	49,933			
100213108	SAN DIEGO	CA		05/29/2025	08/24/2025	52,906		(2,906)			(2,906)		50,000	50,000			
3340100252	TOLEDO	OH		05/22/2025	09/25/2025	60,858							60,858	60,858			
100213094	ANKENY	IA		05/29/2025	08/24/2025	46,735		(1,985)			(1,985)		44,750	44,750			
100208841	SAVANNAH	GA		04/29/2025	08/24/2025	46,105		(1,105)			(1,105)		45,000	45,000			
3340098437	AKRON	OH		04/10/2025	07/24/2025	56,549							56,549	56,549			
100208149	MIDDLETOWN	MD		04/29/2025	09/17/2025	44,916		(2,839)			(2,839)		42,077	42,077			
3340099543	CEDARVILLE	NJ		05/22/2025	08/26/2025	55,440							55,440	55,440			
100208498	HONESDALE	PA		04/29/2025	08/24/2025	38,288		(2,422)			(2,422)		35,866	35,866			
3410000812	MILWAUKEE	WI		04/17/2025	08/28/2025	74,892							74,892	74,892			
100208746	NEW BRUNSWICK	NJ		04/29/2025	07/24/2025	37,261		(2,367)			(2,367)		34,894	34,894			
100208775	MURFREESBORO	TN		04/29/2025	09/17/2025	36,492		(657)			(657)		35,835	35,835			
3340103389	ATLANTA	GA		05/29/2025	08/26/2025	39,600							39,600	39,600			
100208384	MANAHAWKIN	NJ		04/29/2025	07/30/2025	30,737		(737)			(737)		30,000	30,000			
100208873	WESTMINSTER	CO		04/29/2025	08/24/2025	26,486		(1,486)			(1,486)		25,000	25,000			
100207023	APOLLO	PA		04/24/2025	09/07/2025	7,930		(176)			(176)		7,754	7,754			
100204510	INVERNESS	FL		04/04/2025	07/07/2025	3,106		(127)			(127)		2,979	2,979			
322110004	CHICAGO	IL		01/09/2023	07/01/2025	3,578							3,578			(3,578)	(3,578)
322110163	MONROE	NC		01/09/2023	07/01/2025	(21,356)							(21,356)			21,356	21,356
322110409	MONROE	NC		01/09/2023	07/01/2025	6,655							6,655			(6,655)	(6,655)
322110614	MONROE	NC		01/09/2023	07/01/2025	95,528							95,528			(95,528)	(95,528)
322110891	MONROE	NC		01/09/2023	07/01/2025	68,828							68,828			(68,828)	(68,828)
3310058234	MONROE	NC		08/31/2023	04/30/2025	57,012							57,012			(57,012)	(57,012)
3320045474	LOS ANGELES	CA		01/30/2023	07/01/2025	33,906							33,906			(33,906)	(33,906)
3320046578	DETROIT	MI		02/27/2023	07/01/2025	36,301							36,301			(36,301)	(36,301)
3310032429	ARANSAS PASS	TX		03/09/2022	04/30/2025	10,703							10,703			(10,703)	(10,703)
3310034227	BIRMINGHAM	AL		08/26/2022	07/01/2025	(86,432)							(86,432)			86,432	86,432
7200787	MIAMI	FL		07/17/2025	09/25/2025	16,928,945		206,550			206,550		17,135,495	17,135,495			
100215941	MELBOURNE	FL		07/11/2025	08/09/2025	343,082		(9,332)			(9,332)		333,750	333,750			
100219466	ENCINO	CA		07/07/2025	08/24/2025	2,173,525		(24,107)			(24,107)		2,149,418	2,149,418			
100219481	BONITA	CA		07/07/2025	08/24/2025	1,152,184		(26,692)			(26,692)		1,125,492	1,125,492			
100219495	NEW KENT	VA		07/07/2025	09/17/2025	1,095,467		(30,128)			(30,128)		1,065,339	1,065,339			
100219510	SOMERVILLE	MA		07/07/2025	09/17/2025	1,303,052		(46,644)			(46,644)		1,256,408	1,256,408			
100219671	ISLAMORADA	FL		07/07/2025	08/24/2025	1,395,183		(43,048)			(43,048)		1,352,135	1,352,135			
100219737	RIVERSIDE	CA		07/08/2025	09/11/2025	574,121		(25,871)			(25,871)		548,250	548,250			
100219836	ROSEVILLE	CA		07/08/2025	09/18/2025	462,963		(7,765)			(7,765)		455,198	455,198			
100219979	WINDSOR	CO		07/11/2025	09/09/2025	1,566,417		(46,417)			(46,417)		1,520,000	1,520,000			
100220366	LEWES	DE		07/14/2025	09/17/2025	564,695		(16,054)			(16,054)		548,641	548,641			
100220393	BRANDON	FL		07/14/2025	09/17/2025	309,697		(9,653)			(9,653)		300,045	300,045			
100220907	BOISE	ID		07/18/2025	09/17/2025	566,990		(11,990)			(11,990)		555,000	555,000			
100221161	HANOVER PARK	IL		07/21/2025	09/18/2025	270,823		(4,047)			(4,047)		266,776	266,776			
100221283	ROUND ROCK	TX		07/22/2025	09/11/2025	735,927		(34,435)			(34,435)		701,492	701,492			
100221529	FORT MYERS	FL		07/22/2025	09/03/2025	344,717		(12,217)			(12,217)		332,500	332,500			
100221534	DARIEN	IL		07/22/2025	09/03/2025	330,738		(9,751)			(9,751)		320,987	320,987			
100221696	PAWLEYS ISLAND	SC		07/25/2025	08/31/2025	388,331		(18,492)			(18,492)		369,839	369,839			
100222734	EVERGREEN	CO		07/30/2025	09/17/2025	415,320		(15,320)			(15,320)		400,000	400,000			
100227095	SALISBURY	NC		07/30/2025	09/30/2025	323,037		(45)			(45)		322,992	323,203		211	211
100228099	ATLANTA	GA		08/07/2025	09/07/2025	341,161		(10,479)			(10,479)		330,682	330,682			
100228270	LYME	CT		08/11/2025	09/07/2025	528,776		(14,188)			(14,188)		514,588	514,588			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228718	SIMPSONVILLE	SC		08/11/2025	09/17/2025	390,356		(18,454)			(18,454)		371,902	371,902			
100228894	BEND	OR		08/12/2025	09/30/2025	609,961		(10,491)			(10,491)		599,471	599,471			
100231033	WASHOUGAL	WA		08/29/2025	09/17/2025	97,068		(2,368)			(2,368)		94,700	94,700			
100234713	DRAPER	UT		08/28/2025	09/05/2025	1,045,665		(45,665)			(45,665)		1,000,000	1,000,000			
3340105403	GURNEE	IL		07/15/2025	09/25/2025	131,868							131,868	131,868			
3350103908	CARTERSVILLE	GA		07/15/2025	09/25/2025	138,060							138,060	138,060			
3350104656	HOUSTON	TX		08/08/2025	09/25/2025	204,283							204,283	204,283			
3350105280	DERRY	NH		07/15/2025	09/25/2025	154,205							154,205	154,205			
362513921101	DUBLIN	CA		07/01/2025	09/26/2025	730,500							730,500	730,500			
7200510	BOSTON	MA		03/14/2022	07/01/2025									19,389,587		19,389,587	19,389,587
0199999. Mortgages closed by repayment						2,598,961,713		(17,962,113)			(17,962,113)	(71,915)	2,580,927,685	2,602,844,363	2,407,594	19,509,084	21,916,678
19353	LONDON	GBR		06/28/2022		190,869							190,869		(190,869)		(190,869)
7100009	GARDEN GROVE	CA		07/11/2019		3,985,863		69,069			69,069		4,054,932	4,054,932			
7200659	SAN FRANCISCO	CA		12/28/2023		(181,594)		181,594			181,594						
7410026	BARSINGHAUSEN	DE		10/04/2024		(217,284)		224,602			224,602		7,319		(7,319)		(7,319)
7410011	BACKADALEN	SWE		06/13/2024		744,799		520,292			520,292		1,265,091	1,386,129	121,038		121,038
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		(10,078)							(10,078)		10,078		10,078
7200725	MIAMI	FL		11/21/2024		543,922							543,922	543,922			
7200439	STOCKHOLM	SWE		03/30/2021		43,962							43,962		(43,962)		(43,962)
7200639	BROOKLYN	NY		09/28/2023		590,539							590,539	590,539			
7200599	MONROE TOWNSHIP	NJ		12/21/2022		501,647		138,290			138,290		639,937	639,937			
7200598	NEW YORK	NY		12/22/2022		(177,729)		177,729			177,729						
7410008	VARIOUS	GBR		01/26/2024		2,317,809							2,317,809	2,564,564	246,755		246,755
7100021	CHARLOTTE	NC		11/22/2021		(128,765)		128,765			128,765						
7200570	FUERTEVENTURA	ESP		07/11/2022		(554,769)		602,324			602,324		47,555		(47,555)		(47,555)
7200628	NEW YORK	NY		08/17/2023		(129,953)		129,953			129,953						
7200635	LONG ISLAND CITY	NY		01/03/2020		(14,255)		14,255			14,255						
7410006	VARIOUS	DE		12/21/2023		107,877		78,972			78,972		186,849	162,446	(24,403)		(24,403)
7410019	VARIOUS	GBR		07/04/2024		(225,018)							(225,018)		225,018		225,018
7200647	BOSTON	MA		10/26/2023		(132,910)		132,910			132,910						
19343	VARIOUS	FL		02/21/2020		520,031							520,031	520,031			
7200681	BOSTON	MA		03/28/2024		448,408							448,408	448,408			
7100020	VARIOUS	IL		04/08/2021		41,763		(41,763)			(41,763)						
7410017	DOBRZYKOWICE	POL		06/26/2024		(314,571)		314,571			314,571						
7200589	MANCHESTER	PA		03/03/2023		(153,771)		153,771			153,771						
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022		(273,877)		273,877			273,877						
19351	VARIOUS	GBR		04/22/2022		(1,623)							(1,623)		1,623		1,623
7200545	REDWOOD CITY	CA		04/05/2022		887,016							887,016	887,016			
7200528	MANCHESTER	GBR		01/27/2022		1,663,636							1,663,636	1,598,296	(65,340)		(65,340)
750000024	GREENSBORO	NC		04/04/2023		530,016							530,016	530,016			
7200568	LONDON	GBR		07/19/2022		20,111,455							20,111,455	22,927,293	2,815,837		2,815,837
7200445	LONDON	GBR		05/19/2021		(2,001,246)		1,974,349			1,974,349		(26,897)		26,897		26,897
7200468	BALTIMORE	MD		08/19/2021		735,166							735,166	735,166			
7200607	NEW YORK	NY		01/27/2023		(154,591)		154,591			154,591						
7200347	NASHVILLE	TN		09/30/2019		637,743							637,743	637,743			
7200651	CHINA GROVE	NC		11/30/2023		554,223							554,223	554,223			
7200653	DALLAS	TX		11/17/2023		8,500,000							8,500,000	8,500,000			
7200382	NEW YORK	NY		03/10/2020		685,964							685,964	685,964			
7200452	COPENHAGEN	DNK		06/28/2021		4,130,850							4,130,850	3,979,623	(151,227)		(151,227)
7200692	QUEENS	NY		06/27/2024		(61,433)		61,433			61,433						
7200731	MIAMI	FL		12/18/2024		(44,192)		44,192			44,192						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7200513	ST LOUIS	MO		12/08/2021		539,549							539,549	539,549			
7200403	LONG ISLAND	NY		09/30/2020		15,975,232							15,975,232	15,975,232			
7200652	LOS ANGELES	CA		02/09/2024		(106,990)		106,990			106,990						
7410010	COPENHAGEN	DNK		03/25/2024		(144,646)		249,850			249,850		105,204		(105,204)		(105,204)
7200675	JONESBORO	GA		02/15/2024		5,154,260							5,154,260	5,154,260			
7200677	NEW YORK	NY		03/08/2024		(76,028)		76,028			76,028						
7200678	NEW YORK	NY		04/04/2024		337,500							337,500	337,500			
7200680	FORT WORTH	TX		03/28/2024		38,795,240		46,622			46,622		38,841,862	38,841,862			
7200698	HAMILTON	NJ		08/07/2024		20,821,645		500,758			500,758		21,322,403	21,322,403			
7200489	INDIANAPOLIS	IL		10/20/2021		(50,812)		50,812			50,812						
7100007	YULEE	FL		06/07/2018		388,615							388,615	388,615			
7200419	PARIS	FRA		04/21/2021		13,255							13,255		(13,255)		(13,255)
7200481	CULVER CITY	CA		10/07/2021		7,500,000							7,500,000	7,500,000			
7200709	BEDFORD	MA		08/15/2024		(81,082)		81,082			81,082						
7200569	PARIS	FRA		07/11/2022		(76,885)		93,405			93,405		16,520		(16,520)		(16,520)
7200587	NEW YORK	NY		10/28/2022		(61,624)		61,624			61,624						
7410020	RUGBY	GBR		10/04/2024		(14,053)							(14,053)		14,053		14,053
7200637	PRINCETON	NJ		10/04/2023		396,527							396,527	396,527			
7200666	GAINESVILLE	VA		03/08/2024		(148,315)		148,315			148,315						
7100006	PARMA	OH		06/07/2018		303,510							303,510	303,510			
7200622	BROOKLYN	NY		05/19/2023		(84,812)		84,812			84,812						
7200475	NEW YORK	NY		09/21/2021		527,536							527,536	527,536			
7200364	BROOKLYN	NY		12/20/2019		460,080							460,080	460,080			
7200634	CHESTNUT HIL	MA		08/31/2023		408,662							408,662	408,662			
7200629	BURBANK	CA		08/24/2023		(184,379)		184,379			184,379						
7200437	NEW YORK	NY		03/04/2021		720,670							720,670	720,670			
7200609	PISMO BEACH	CA		02/01/2023		(85,452)		85,452			85,452						
7200463	PEMBROKE PINES	FL		07/30/2021		194,619		41,648			41,648		236,267	236,267			
7200537	ROCKVILLE	MD		03/21/2022		365,317							365,317	365,317			
750000021	VENTURA	CA		02/10/2023		275,251							275,251	275,251			
7200704	NEW BEDFORD	MA		07/26/2024		(59,877)		59,877			59,877						
7000015	CHICAGO	IL		02/08/2018		11,591		(11,591)			(11,591)						
19336	VARIOUS	FL		05/17/2019		2,864,303		(31,843)			(31,843)		2,832,460	2,832,460			
7200713	ANNAPOLIS	MD		08/20/2024		(65,284)		65,284			65,284						
18865	WEST DES MOINES	IA		04/02/2013		1,344,063							1,344,063	1,344,063			
7200542	LEIDEN	NLD		04/29/2022		8,299							8,299		(8,299)		(8,299)
7200646	DENVER	CO		10/24/2023		(47,878)		47,878			47,878						
7200625	DENVER	CO		06/29/2023		323,317							323,317	323,317			
7200654	DALLAS	TX		11/17/2023		194,635							194,635	194,635			
7200706	CITY OF INDUSTRY	CA		07/16/2024		(64,826)		64,826			64,826						
7200429	SPRING HILL	TN		03/08/2021		376,225							376,225	376,225			
7200645	WARRENVILLE	IL		10/20/2023		180,737							180,737	180,737			
7200549	QUEEN CREEK	AZ		04/14/2022		537,247							537,247	537,247			
7200683	NEW YORK	NY		10/29/2024		(55,800)		55,800			55,800						
7200641	NEW YORK	NY		11/29/2023		(53,800)		53,800			53,800						
19348	EL SEGUNDO	CA		09/10/2021		7,312,368							7,312,368	7,312,368			
7200660	NEW YORK	NY		12/20/2023		(46,099)		46,099			46,099						
750000025	NEW YORK	NY		05/26/2023		(26,479)		26,479			26,479						
7200701	NEW YORK	NY		06/27/2024		(103,827)		103,827			103,827						
7200672	CAPITOL HEIGHTS	MD		02/13/2024		285,693							285,693	285,693			
7200716	NAPLES	FL		08/23/2024		(129,435)		129,435			129,435						

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7200620	LOS ANGELES	CA		07/25/2023		184,976							184,976	184,976			
7200553	SUWANEE	GA		04/26/2022		311,838							311,838	311,838			
7200644	ANNEMASSE	FRA		10/17/2023		(75,754)		91,720			91,720		15,966		(15,966)		(15,966)
7200703	PHOENIX	AZ		06/27/2024		(120,706)		120,706			120,706						
7200319	WASHINGTON D.C.	DC		04/30/2019		274,109							274,109	274,109			
7200613	UPPER MARLBORO	MD		05/31/2023		(64,815)		64,815			64,815						
610008101	MELBOURNE	AUS		09/19/2024		(94,126)		80,473			80,473		(13,653)		13,653		13,653
7200441	BURLINGAME	CA		04/01/2021		2,204,125							2,204,125	2,204,125			
7200323	NEW YORK	NY		06/07/2019		260,102							260,102	260,102			
7200305	BROOKLYN	NY		03/05/2019		250,649		10,183			10,183		260,832	260,832			
7200708	ST. SIMONS ISLAND	GA		08/01/2024		(32,588)		32,588			32,588						
7200674	ATLANTA	GA		02/27/2024		150,416							150,416	150,416			
7200650	MANHASSET	NY		11/06/2023		133,643							133,643	133,643			
750000037	MIAMI	FL		05/09/2024		143,160							143,160	143,160			
7200276	TRACY	CA		08/24/2018		11,648		(11,648)			(11,648)						
7200689	NEW JERSEY	NJ		07/01/2024		(72,622)		72,622			72,622						
7200733	ABILENE	TX		12/24/2024		(969,408)		969,408			969,408						
7200624	CLEARWATER	FL		06/28/2023		(32,354)		32,354			32,354						
7200696	HERNDON	VA		08/22/2024		(108,110)		108,110			108,110						
7200690	ST JOHNS	FL		05/30/2024		(51,799)		51,799			51,799						
7200208	SUNNYVALE	CA		08/03/2017		144,815		(12,510)			(12,510)		132,305	132,305			
7000025	BROOKLYN	NY		06/19/2018		201,354							201,354	201,354			
7200398	NEW YORK CITY	NY		09/29/2020		355,074							355,074	355,074			
7000046	WAYNE	NJ		04/09/2019		255,242							255,242	255,242			
7100022	BAYTOWN	TX		12/01/2021		(53,411)		53,411			53,411						
7200432	KISSIMMEE	FL		02/12/2021		246,807							246,807	246,807			
7200608	BOCA RATON	FL		08/03/2023		(45,457)		45,457			45,457						
750000032	LOS ANGELES	CA		09/22/2023		124,847							124,847	124,847			
7200353	TAMPA	FL		10/16/2019		215,516							215,516	215,516			
720041801	DERBY	GBR		03/31/2021		11,222							11,222		(11,222)		(11,222)
7410009	NIVELLES	BEL		05/08/2024		(65,564)		108,951			108,951		43,387		(43,387)		(43,387)
7200617	STATEN ISLAND	NY		05/05/2023		(34,946)		34,946			34,946						
7200618	PALMS BEACH	FL		06/09/2023		118,555							118,555	118,555			
7200682	PHOENIX	AZ		04/15/2024		(14,629)		14,629			14,629						
7200669	MIAMI	FL		02/06/2024		(23,783)		23,783			23,783						
7410024	MADRID	ESP		12/20/2024		(163,898)		159,013			159,013		(4,885)		4,885		4,885
7200376	COLUMBUS	OH		01/17/2020		331,539							331,539	331,539			
750000033	ANN ARBOR	MI		11/17/2023		(46,832)		46,832			46,832						
7200721	MIAMI-DADE	FL		10/31/2024		(51,063)		51,063			51,063						
19354	HERTFORDSHIRE	GBR		12/02/2022		(40,221)							(40,221)		40,221		40,221
7200497	CAPE CORAL	FL		11/15/2021		127,224		2,990			2,990		130,214	130,214			
7200511	FORT LAUDERDALE	FL		12/02/2021		224,113							224,113	224,113			
7200581	IBIZA	ESP		08/24/2022		90,303							90,303		(90,303)		(90,303)
750000026	BRONX	NY		06/23/2023		121,962							121,962	121,962			
7200614	LOS ANGELES	CA		03/29/2023		(31,004)		31,004			31,004						
7200643	SALT LAKE CITY	UT		11/01/2023		(46,893)		46,893			46,893						
7200694	WEST VALLEY CITY	UT		06/06/2024		83,886							83,886	83,886			
7200667	HOUSTON	TX		01/31/2024		84,815							84,815	84,815			
7200393	NEW YORK	NY		08/28/2020		(365,619)		365,619			365,619						
7000038	BEND	OR		12/12/2018		159,738							159,738	159,738			
7200668	KING OF PRUSSIA	PA		02/05/2024		82,808							82,808	82,808			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200420	PARIS	FRA		12/15/2020		8,442							8,442		(8,442)		(8,442)
7000041	BROOKLYN	NY		12/19/2018		125,089							125,089	125,089			
7000034	NEW YORK	NY		09/28/2018		349,157							349,157	349,157			
7100014	FALLS CHURCH	VA		11/14/2020		(97,382)		97,382			97,382						
7000027	SAN DIEGO	CA		07/09/2018		122,966							122,966	122,966			
7200142	SUNNYVALE	CA		12/09/2015		(108,745)		108,745			108,745						
7200288	NEW YORK	NY		03/14/2019		110,969							110,969	110,969			
7000020	BOCA RATON	FL		04/26/2018		120,695							120,695	120,695			
7200465	TUCSON	AZ		08/10/2021		227,006		4,218			4,218		231,224	231,224			
7200578	KELSO	GBR		08/19/2022		167,816							167,816		(167,816)		(167,816)
7100019	EDWARDSVILLE	IL		01/28/2021		(57,325)		57,325			57,325						
1000592	HYATTSVILLE	MD		06/24/2016		454,627		19,772			19,772		474,399	474,399			
7200418	DERBY	GBR		02/17/2021		13,915							13,915		(13,915)		(13,915)
7200368	SEATTLE	WA		12/18/2019		117,186							117,186	117,186			
321050101	TACOMA	WA		08/22/2024		1,097,884							1,097,884	1,097,884			
7100015	MIAMI	FL		01/26/2021		(72,823)		72,823			72,823						
7200473	PALATINE	IL		09/10/2021		(13,736)		13,736			13,736						
7200631	CARMEL	IN		09/01/2023		54,807		95,193			95,193		150,000	150,000			
1000710	BAYTOWN	TX		12/07/2017		484,027		78,070			78,070		562,097	562,097			
7000048	EARTH CTY	MO		05/08/2019		188,061							188,061	188,061			
7100011	VARIOUS	IL		07/27/2020		(61,910)		61,910			61,910						
7000042	TIGARD	OR		12/20/2018		124,405							124,405	124,405			
1000476	MILWAUKEE	WI		02/20/2015		442,460		14,128			14,128		456,588	456,588			
19097	SPRINGFIELD	VA		07/15/2011		226,851		(3,222)			(3,222)		223,629	223,629			
19280	MILPITAS	CA		06/04/2013		332,368		(1,482)			(1,482)		330,886	330,886			
730101198	BUENA PARK	CA		12/27/2023		22,769		47,779			47,779		70,548	70,548			
7200018	APPLETON	WI		12/31/2013		44,307							44,307	44,307			
7000044	BOCA RATON	FL		01/24/2019		80,482							80,482	80,482			
7100016	BELLINGHAM	WA		12/29/2020		(47,050)		47,050			47,050						
7000033	LOS ANGELES	CA		09/25/2018		83,418							83,418	83,418			
7200192	SAN FRANCISCO	CA		04/28/2017		78,911							78,911	78,911			
7100017	FERNDALE	WA		12/29/2020		(46,368)		46,368			46,368						
19098	ALEXANDRIA	VA		07/15/2011		194,444		(2,762)			(2,762)		191,682	191,682			
7200695	ASHBURN	VA		06/26/2024		(195,337)		195,337			195,337						
4020715663	HOMESTEAD	FL		05/17/2024		1,644,496							1,644,496	1,644,496			
7000043	MOUNTAIN VIEW	CA		01/14/2019		99,981							99,981	99,981			
7410015	JONKOPING	SWE		05/31/2024		6,347,069		75,311			75,311		6,422,380	6,422,380			
19199	GREAT NECK	NY		10/15/2012		123,114		(1,002)			(1,002)		122,112	122,112			
7000021	NEW YORK	NY		04/12/2018		72,269							72,269	72,269			
7100010	YONKERS	NY		11/19/2019		113,050							113,050	113,050			
7200711	MIAMI	FL		09/13/2024		(262,147)		262,147			262,147						
7000037	ANAHEIM	CA		10/30/2018		121,934		15,340			15,340		137,274	137,274			
7000032	SAN ANTONIO	TX		08/15/2018		77,961							77,961	77,961			
19312	CLARKSBURG	MD		11/26/2013		133,024							133,024	133,024			
7000008	DENTON	TX		07/31/2017		85,382							85,382	85,382			
730302672	DOWNEY	CA		12/27/2023		(26,991)		115,028			115,028		88,037	88,037			
7000022	YONKERS	NY		06/07/2018		247,930							247,930	247,930			
100084323	AMSTERDAM	NLD		06/30/2022		(4,016)							(4,016)		4,016		4,016
750000027	NEW YORK	NY		06/30/2023		(40,151)		40,151			40,151						
100082784	ZAANDAM	NLD		04/27/2022		(2,617)							(2,617)		2,617		2,617
7000026	OZONE PARK	NY		06/19/2018		53,420							53,420	53,420			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
7100012	VARIOUS	MO		08/05/2020		4,129		(3,448)			(3,448)		681	681			
19062	MYRTLE BEACH	SC		08/09/2011		193,580		(1,821)			(1,821)		191,759	191,759			
7000028	GAINESVILLE	FL		06/14/2018		2,737,935							2,737,935	2,737,935			
610008102	CHRISTCHURCH	NZL		09/19/2024		(8,929)		17,113			17,113		8,184		(8,184)		(8,184)
7000005	DULUTH	GA		05/25/2017		78,527		(14,137)			(14,137)		64,390	64,390			
7000016	DENVER	CO		02/06/2018		70,635							70,635	70,635			
7000012	VARIOUS	OH		11/07/2017		187,875							187,875	187,875			
7301015 68	LOS ANGELES	CA		12/27/2023		(46,915)		116,364			116,364		69,449	69,449			
7301017 64	HAWTHORNE	CA		12/27/2023		(11,992)		76,082			76,082		64,090	64,090			
7200715	HILLSBORO BEACH	FL		11/26/2024		(55,401)		55,401			55,401						
7000013	BOLINGBROOK	IL		10/13/2017		53,393							53,393	53,393			
7200662	NEW YORK	NY		12/20/2023		(7,070)		7,070			7,070						
7250102	NEW YORK	NY		07/17/2019		61,469		(6,441)			(6,441)		55,028	55,028			
7200238	LOS ANGELES	CA		03/28/2018		16,166		(16,166)			(16,166)						
7301017 22	LAS VEGAS	NV		12/27/2023		(24,902)		24,902			24,902						
7301030 04	LOS ANGELES	CA		12/27/2023		(7,265)		66,021			66,021		58,756	58,756			
19281	OMAHA	NE		05/16/2013		86,433		(580)			(580)		85,853	85,853			
7301018 98	WESTMINSTER	CA		12/27/2023		(47,300)		47,300			47,300						
7301017 24	TUCSON	AZ		12/27/2023		(23,716)		23,716			23,716						
7200476	LOS ANGELES	CA		09/28/2021		32,841							32,841	32,841			
403048025	BELLEVILLE	IL		11/04/2024		20,629							20,629	20,629			
7300063 95	PASADENA	CA		12/27/2023		129,482		28,092			28,092		157,574	157,574			
7000036	NEW YORK	NY		10/23/2018		(59,529)		59,529			59,529						
7300115 70	LOS ANGELES	CA		12/27/2023		67,804		9,291			9,291		77,095	77,095			
7303026 71	LONG BEACH	CA		12/27/2023		(16,155)		68,841			68,841		52,686	52,686			
7301018 06	AURORA	CO		12/27/2023		(2,038)		50,617			50,617		48,579	48,579			
18804	PHOENIX	AZ		10/02/2008		459,760							459,760	459,760			
7301015 66	LOS ANGELES	CA		12/27/2023		(42,856)		82,093			82,093		39,237	39,237			
7200274	LA JOLLA	CA		08/09/2018		54,580		26,887			26,887		81,467	81,467			
7301017 12	LAS VEGAS	NV		12/27/2023		(20,145)		20,145			20,145						
19250	FENTON	MO		01/23/2013		348,169		(581)			(581)		347,588	347,588			
323080074	DELRAY BEACH	FL		10/20/2023		979,387							979,387	979,387			
100087613	ALKMAAR	NLD		09/27/2022		(2,342)							(2,342)		2,342		2,342
3340066587	MANSFIELD	OH		02/26/2024		373,507							373,507	373,507			
100156801	MAITLAND	FL		06/27/2024		20,035							20,035	20,035			
7301016 00	BERKELEY	CA		12/27/2023		(3,830)		45,051			45,051		41,221	41,221			
737035047	SAN DIEGO	CA		12/27/2023		22,208		19,709			19,709		41,917	41,917			
7000035	NEW YORK	NY		10/23/2018		11,452		(11,452)			(11,452)						
18963	HEMPSTEAD	NY		11/12/2010		109,815		(688)			(688)		109,127	109,127			
7300032 12	MEDFORD	OR		12/27/2023		(17,378)		57,486			57,486		40,108	40,108			
100074364	SANTA BARBARA	CA		11/19/2021		30,488							30,488	30,488			
4020122468	CHICAGO	IL		03/12/2021		30,002							30,002	30,002			
100147100	BEVERLY HILLS	CA		03/28/2024		5,450							5,450	5,450			
7303007 86	LOS ANGELES	CA		12/27/2023		(1,213)		37,414			37,414		36,201	36,201			
7301017 20	RENO	NV		12/27/2023		(15,653)		15,653			15,653						
7250107	MULTNOMAH	OR		07/17/2019		13,560		12,772			12,772		26,332	26,332			
7303019 21	SAN GABRIEL	CA		12/27/2023		13,207		6,318			6,318		19,525	19,525			
7301019 22	NORTH HOLLYWOOD	CA		12/27/2023		(56,840)		56,840			56,840						
7301016 48	LOS ANGELES	CA		12/27/2023		10,987		4,437			4,437		15,424	15,424			
19268	HOUSTON	TX		04/18/2013		393,652		(451)			(451)		393,201	393,201			
7301017 10	SPARKS	NV		12/27/2023		(14,230)		14,230			14,230						

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
730101718	RENO	NV		12/27/2023		(14,230)		14,230			14,230						
100180145	HAMPTON BAYS	NY		11/25/2024		10,577							10,577	10,577			
7200293	NASHVILLE	TN		11/09/2018		903		23,216			23,216		24,119	24,119			
18701	WILMINGTON	NC		10/26/2007		136,525		(655)			(655)		135,870	135,870			
730101714	LAS VEGAS	NV		12/27/2023		(13,637)		13,637			13,637						
7200619	STATEN ISLAND	NY		05/05/2023		(7,987)		7,987			7,987						
100139138	NEW YORK	NY		12/28/2023		8,420							8,420	8,420			
19258	HUNTINGTON BEACH	CA		03/01/2013		63,759		(321)			(321)		63,438	63,438			
737033807	CHULA VISTA	CA		12/27/2023		(23,066)		49,533			49,533		26,467	26,467			
100164725	CORNELIUS	NC		08/23/2024		23,095							23,095	23,095			
730300793	BUENA PARK	CA		12/27/2023		(722)		30,599			30,599		29,877	29,877			
7000039	BRENTWOOD	NY		10/17/2018		16,992		(16,992)			(16,992)						
100146581	ORLANDO	FL		03/20/2024		69,053							69,053	69,053			
100087919	SAN FRANCISCO	CA		10/25/2022		7,451							7,451	7,451			
100173807	SANIBEL	FL		10/31/2024		11,771							11,771	11,771			
730101704	VALLEJO	CA		12/27/2023		(17,129)		46,614			46,614		29,485	29,485			
730101766	NORTH HOLLYWOOD	CA		12/27/2023		(19,330)		43,368			43,368		24,038	24,038			
730003211	MEDFORD	OR		12/27/2023		(13,129)		43,427			43,427		30,298	30,298			
7000023	NEW YORK	NY		05/21/2018		10,369		(10,369)			(10,369)						
3410000571	PHILADELPHIA	PA		10/17/2024		230,070							230,070	230,070			
730300872	RIVERSIDE	CA		12/27/2023		(288)		28,004			28,004		27,716	27,716			
403050696	PHILADELPHIA	PA		11/04/2024		10,315							10,315	10,315			
100078612	ROTTERDAM	NLD		01/26/2022		(1,111)							(1,111)		1,111		1,111
730301250	LOS ANGELES	CA		12/27/2023		10,995		8,722			8,722		19,717	19,717			
730301626	FAIRFIELD	CA		12/27/2023		(5,075)		36,518			36,518		31,443	31,443			
19224	MILLBRAE	CA		11/20/2012		67,245		(303)			(303)		66,942	66,942			
100185495	ATLANTA	GA		12/20/2024		10,919							10,919	10,919			
100185774	TARZANA	CA		12/26/2024		10,214							10,214	10,214			
100148130	TARZANA	CA		04/10/2024		9,329							9,329	9,329			
1000002	DUBLIN	CA		08/30/2010		73,911		(4,983)			(4,983)		68,928	68,928			
100178205	LOS ANGELES	CA		11/19/2024		8,292							8,292	8,292			
100153780	BUSSUM	NLD		05/30/2024		(965)							(965)		965		965
730302389	SACRAMENTO	CA		12/27/2023		9,955		6,401			6,401		16,356	16,356			
100080303	ZIERIKZEE	NLD		02/22/2022		(612)							(612)		612		612
100128807	BROOKLYN	NY		09/21/2023		8,444							8,444	8,444			
18759	CHICAGO	IL		05/01/2008		292,935		(559)			(559)		292,376	292,376			
100172980	MIAMI	FL		10/25/2024		10,071							10,071	10,071			
730101832	FRESNO	CA		12/27/2023		(12,667)		36,661			36,661		23,994	23,994			
100156656	LOS GATOS	CA		06/24/2024		8,615							8,615	8,615			
323090587	PORTLAND	OR		11/28/2023		83							83	83			
7250108	MELVILLE	NY		07/17/2019		99,800		(3,887)			(3,887)		95,913	95,913			
100080305	ZIERIKZEE	NLD		02/22/2022		139,675							139,675	144,381	4,706		4,706
100142420	RICHMOND	TX		02/05/2024		6,386							6,386	6,386			
100135955	KEY COLONY BEACH	FL		11/15/2023		3,407							3,407	3,407			
100184417	SPRING	TX		12/17/2024		9,245							9,245	9,245			
100080306	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		601,315							601,315	619,706	18,391		18,391
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024		5,707							5,707	5,707			
100163604	PHOENIX	AZ		08/15/2024		9,951							9,951	9,951			
100176656	TUSTIN	CA		11/15/2024		6,000							6,000	6,000			
100185487	LONG BEACH	CA		12/20/2024		8,986							8,986	8,986			
100178223	IRVINE	CA		11/19/2024		10,318							10,318	10,318			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
19337	ST. HELENA	CA		06/05/2019		(6,175)		35,064			35,064		28,889	28,889			
100076822	ST PETERSBURG	FL		12/27/2021		23,995							23,995	23,995			
7200348	NASHVILLE	TN		09/27/2019		51,035							51,035	51,035			
730101550	LOS ANGELES	CA		12/27/2023		(21,938)		42,024			42,024		20,086	20,086			
18665	MYRTLE BEACH	SC		08/22/2007		351,153		(508)			(508)		350,645	350,645			
324080261	ATLANTA	GA		10/18/2024		407,727							407,727	407,727			
730103185	LOS ANGELES	CA		12/27/2023		(3,266)		28,585			28,585		25,319	25,319			
100152769	MIDDLETOWN	NJ		05/22/2024		8,495							8,495	8,495			
100150257	ALMERE	NLD		04/29/2024		573,186							573,186	638,373	65,188		65,188
100073589	ROTTERDAM	NLD		10/25/2021		(275)							(275)		275		275
730000009	BERKELEY	CA		12/27/2023		(9,530)		32,203			32,203		22,673	22,673			
730007553	SHERMAN OAKS	CA		12/27/2023		30,654		4,184			4,184		34,838	34,838			
100073538	LOS ANGELES	CA		10/26/2021		21,600							21,600	21,600			
730101908	BIRMINGHAM	AL		12/27/2023		(28,970)		28,970			28,970						
100061547	AMSTERDAM	NLD		06/30/2021		(729)							(729)		729		729
100083390	ROTTERDAM	NLD		05/27/2022		(440)							(440)		440		440
100085037	LEIDEN	NLD		07/27/2022		(789)							(789)		789		789
100103751	SURFSIDE	FL		05/08/2023		8,006							8,006	8,006			
100161736	PINECREST	FL		07/30/2024		7,117							7,117	7,117			
100185722	ROTTERDAM	NLD		12/20/2024		(824)							(824)		824		824
730101620	SAN FRANCISCO	CA		12/27/2023		(13,862)		36,623			36,623		22,761	22,761			
100128535	LOS ANGELES	CA		09/18/2023		6,836							6,836	6,836			
100149158	LOS ANGELES	CA		04/22/2024		8,586							8,586	8,586			
730101910	PELHAM	AL		12/27/2023		(27,923)		27,923			27,923						
100164732	MOUNT PLEASANT	SC		08/23/2024		10,116							10,116	10,116			
403050170	GARY	IN		06/28/2024		7,143							7,143	7,143			
100081977	DEN HAAG	NLD		03/30/2022		(800)							(800)		800		800
730000011	BERKELEY	CA		12/27/2023		(9,773)		31,122			31,122		21,349	21,349			
730101784	LOS ANGELES	CA		12/27/2023		(920)		21,995			21,995		21,075	21,075			
730003194	OAKLAND	CA		12/27/2023		(3,905)		26,865			26,865		22,960	22,960			
100076428	BURLINGAME	CA		12/23/2021		18,929							18,929	18,929			
3340075392	BROOKLYN	NY		05/23/2024		838,253							838,253	838,253			
100144330	TOLUCA LAKE	CA		03/07/2024		8,199							8,199	8,199			
19267	GREENWICH	CT		04/12/2013		52,414		(232)			(232)		52,182	52,182			
19309	LAWRENCE	KS		09/12/2013		86,621		(220)			(220)		86,401	86,401			
100154338	GLENDALE	CA		06/12/2024		20,605							20,605	20,605			
100186762	PARADISE VALLEY	AZ		12/31/2024		11,139							11,139	11,139			
100142995	SARASOTA	FL		02/12/2024		6,476							6,476	6,476			
100175772	DAVIE	FL		11/12/2024		8,544							8,544	8,544			
403051130	GARY	IN		06/28/2024		7,525							7,525	7,525			
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		11,225							11,225	11,225			
100152019	BEVERLY HILLS	CA		05/14/2024		13,232							13,232	13,232			
100148136	WEST PALM BEACH	FL		04/10/2024		9,419							9,419	9,419			
100114883	THOUSAND OAKS	CA		07/13/2023		7,620							7,620	7,620			
100140478	SARATOGA	CA		01/19/2024		6,672							6,672	6,672			
100155321	MIAMI	FL		07/19/2024		9,020							9,020	9,020			
100142195	LOS ANGELES	CA		03/15/2024		8,610							8,610	8,610			
100185771	LOS ANGELES	CA		12/26/2024		7,703							7,703	7,703			
100147727	VENICE	CA		04/05/2024		7,423							7,423	7,423			
4020323972	COLLIERVILLE	TN		06/03/2021		904,295							904,295	904,295			
100164005	BEVERLY HILLS	CA		08/21/2024		8,316							8,316	8,316			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139200	HOUSTON	TX		12/28/2023		7,786							7,786	7,786			
100080778	CORONA DEL MAR	CA		03/15/2022		16,288							16,288	16,288			
100168767	HUNTINGTON BEACH	CA		09/26/2024		7,921							7,921	7,921			
100116419	CORAL GABLES	FL		07/20/2023		16,248							16,248	16,248			
730302172	LOS ANGELES	CA		12/27/2023		(782)		19,718			19,718		18,936	18,936			
730103378	MONTEBELLO	CA		12/27/2023		11,225		795			795		12,020	12,020			
100083290	BEVERLY HILLS	CA		05/26/2022		11,641							11,641	11,641			
730101050	LOS ANGELES	CA		12/27/2023		829		19,125			19,125		19,954	19,954			
100167535	RANCHO PALOS VERDES	CA		10/31/2024		8,160							8,160	8,160			
100161699	ROTTERDAM	NLD		07/29/2024		(551)							(551)		551		551
19125	AURORA	CO		12/21/2011		53,394		(321)			(321)		53,073	53,073			
324101000	PORTLAND	OR		12/20/2024		35,363							35,363	35,363			
100084461	ROSWELL	GA		07/14/2022		10,851							10,851	10,851			
100080757	PARADISE VALLEY	AZ		03/10/2022		9,717							9,717	9,717			
730000005	BERKELEY	CA		12/27/2023		(8,011)		27,065			27,065		19,054	19,054			
100143796	WASHINGTON	DC		02/28/2024		8,795							8,795	8,795			
730101770	SPRING VALLEY	CA		12/27/2023		10,549		9,090			9,090		19,639	19,639			
100149800	BELL CANYON	CA		04/26/2024		6,706							6,706	6,706			
100166393	TAMPA	FL		10/24/2024		6,946							6,946	6,946			
100173671	ENSCHEDE	NLD		10/29/2024		(977)							(977)		977		977
403052282	EAST CHICAGO	IN		11/04/2024		6,603							6,603	6,603			
100136915	HOLLADAY	UT		11/28/2023		6,754							6,754	6,754			
100179350	CARLSBAD	CA		12/27/2024		6,599							6,599	6,599			
100165781	AGOURA HILLS	CA		08/29/2024		7,136							7,136	7,136			
730101830	FRESNO	CA		12/27/2023		(7,860)		23,556			23,556		15,696	15,696			
730101412	LOS ANGELES	CA		12/27/2023		20,141		3,681			3,681		23,822	23,822			
100078028	MIROMAR LAKES	FL		01/12/2022		19,335							19,335	19,335			
322030402	PRESCOTT	AZ		05/09/2022		270,400							270,400	270,400			
100130391	LOS ANGELES	CA		09/28/2023		4,338							4,338	4,338			
100174499	ORLANDO	FL		10/31/2024		6,894							6,894	6,894			
100168680	HUNTINGTON	NY		09/25/2024		8,312							8,312	8,312			
100140648	SAN RAFAEL	CA		02/08/2024		7,136							7,136	7,136			
100170020	BEVERLY HILLS	CA		11/08/2024		7,266							7,266	7,266			
730007550	BEVERLY HILLS	CA		12/27/2023		24,309		3,945			3,945		28,254	28,254			
100137918	FORT WORTH	TX		12/12/2023		6,242							6,242	6,242			
100118851	LOS ANGELES	CA		08/30/2023		6,007							6,007	6,007			
100185524	NORTH MIAMI BEACH	FL		12/20/2024		13,269							13,269	13,269			
100076405	ANNA MARIA	FL		12/23/2021		12,975							12,975	12,975			
100180462	LIGHTHOUSE POINT	FL		11/26/2024		6,216							6,216	6,216			
730060850	SAN DIEGO	CA		12/27/2023		(602)		15,804			15,804		15,202	15,202			
100173081	BROOKLYN	NY		10/25/2024		6,775							6,775	6,775			
100082802	DEN HAAG	NLD		04/27/2022		(504)							(504)		504		504
100178443	LOS ANGELES	CA		11/21/2024		6,369							6,369	6,369			
18959	QUINCY	MA		10/07/2010		116,000		(495)			(495)		115,505	115,505			
730101534	RICHMOND	CA		12/27/2023		(15,411)		34,372			34,372		18,961	18,961			
100110066	PINECREST	FL		06/23/2023		9,264							9,264	9,264			
100172938	LAS VEGAS	NV		10/25/2024		5,122							5,122	5,122			
100173647	APELDOORN	NLD		10/29/2024		(1,039)							(1,039)		1,039		1,039
100103339	ALMERE	NLD		04/28/2023		(915)							(915)		915		915
100151164	ATLANTA	GA		05/09/2024		6,284							6,284	6,284			
100173074	SCOTTSDALE	AZ		10/25/2024		7,591							7,591	7,591			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100178464	SAN CLEMENTE	CA		11/21/2024		6,411							6,411	6,411			
100165700	LAS VEGAS	NV		08/29/2024		11,687							11,687	11,687			
100176829	SHORT HILLS	NJ		11/15/2024		3,471							3,471	3,471			
100167807	AMERICAN CANYON	CA		09/19/2024		6,554							6,554	6,554			
100175085	PASADENA	CA		11/05/2024		5,109							5,109	5,109			
100137185	SOUTH MIAMI	FL		11/28/2023		6,034							6,034	6,034			
100120674	ANNA MARIA	FL		08/24/2023		5,935							5,935	5,935			
100127651	ANNA MARIA	FL		09/08/2023		5,935							5,935	5,935			
100134402	NETHERLANDS	NLD		10/27/2023		(747)							(747)		747		747
100178465	NEWPORT BEACH	CA		11/21/2024		8,059							8,059	8,059			
322070132	PORTLAND	OR		09/13/2022		346,842							346,842	346,842			
100099882	HEBER CITY	UT		03/28/2023		5,741							5,741	5,741			
100186272	LAS VEGAS	NV		12/27/2024		7,915							7,915	7,915			
100099884	HEBER CITY	UT		03/28/2023		5,741							5,741	5,741			
100143675	MALIBU	CA		02/22/2024		6,878							6,878	6,878			
100174505	NORTH PALM BEACH	FL		10/31/2024		6,546							6,546	6,546			
100076705	DANA POINT	CA		12/30/2021		29,997							29,997	29,997			
100185013	SEATTLE	WA		12/19/2024		13,648							13,648	13,648			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		6,933							6,933	6,933			
100147623	SAN MARINO	CA		04/04/2024		7,298							7,298	7,298			
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024		8,253							8,253	8,253			
100151167	MOORPARK	CA		05/09/2024		6,678							6,678	6,678			
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022		304,195							304,195	320,369	16,174		16,174
100143786	LADERA RANCH	CA		02/28/2024		6,559							6,559	6,559			
324040037	JOHNS ISLAND	SC		07/25/2024		1,859,005							1,859,005	1,859,005			
403051162	ALVIN	TX		11/04/2024		7,478							7,478	7,478			
100147584	LOS ANGELES	CA		04/04/2024		6,516							6,516	6,516			
100153778	S-GRAVENHAGE	NLD		05/30/2024		(650)							(650)		650		650
100180460	SARASOTA	FL		11/26/2024		35,952							35,952	35,952			
100135691	KIRKLAND	WA		11/09/2023		7,184							7,184	7,184			
100175537	NEBO	NC		11/08/2024		5,553							5,553	5,553			
100156295	GAITHERSBURG	MD		07/25/2024		6,855							6,855	6,855			
100084459	LIHUE	HI		07/14/2022		9,107							9,107	9,107			
100083026	LOS ANGELES	CA		05/11/2022		18,633							18,633	18,633			
730101558	LAWNDALE	CA		12/27/2023		(16,178)		31,892			31,892		15,714	15,714			
1000007	NORCO	CA		08/30/2011		95,551		(1,050)			(1,050)		94,501	94,501			
730302686	LOS ANGELES	CA		12/27/2023		(16,941)		34,789			34,789		17,848	17,848			
100156124	LOS ANGELES	CA		07/25/2024		6,532							6,532	6,532			
100080335	ALPHEN AAN DEN RIJN	NLD		02/22/2022		396,549							396,549	410,212	13,663		13,663
100135622	OCEAN CITY	NJ		11/09/2023		6,772							6,772	6,772			
100088059	NAPA	CA		10/25/2022		4,462							4,462	4,462			
100128852	BROOKLYN	NY		09/21/2023		9,268							9,268	9,268			
100143673	AGOURA HILLS	CA		02/22/2024		6,867							6,867	6,867			
100117587	ATHERTON	CA		07/20/2023		8,990							8,990	8,990			
100157794	LOS ANGELES	CA		08/01/2024		5,802							5,802	5,802			
100071518	MALIBU	CA		10/19/2021													
730101662	GARDENA	CA		12/27/2023		(13,906)		28,697			28,697		14,791	14,791			
100129268	CHICAGO	IL		09/25/2023		3,956							3,956	3,956			
100185941	LAS VEGAS	NV		12/26/2024		6,898							6,898	6,898			
100076450	COTO DE CAZA	CA		12/23/2021		15,453							15,453	15,453			
403050601	MAMMOTH LAKES	CA		11/04/2024		6,171							6,171	6,171			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100087370	SAN CLEMENTE	CA		10/25/2022		12,618							12,618	12,618			
100156318	NAPLES	FL		07/25/2024		6,047							6,047	6,047			
100150018	COTO DE CAZA	CA		06/07/2024		6,602							6,602	6,602			
100153694	ST PETE BEACH	FL		05/31/2024		5,485							5,485	5,485			
324040550	JOHNS ISLAND	SC		07/01/2024		297,623							297,623	297,623			
730103144	LOS ANGELES	CA		12/27/2023		5,268		13,252			13,252		18,520	18,520			
100078280	LOS GATOS	CA		02/10/2022		17,136							17,136	17,136			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		21,934							21,934	21,934			
100127662	LOCH ARBOUR	NJ		09/08/2023		9,651							9,651	9,651			
100109729	MIAMI BEACH	FL		06/16/2023		20,006							20,006	20,006			
100078047	LAHAINA	HI		01/21/2022		14,845							14,845	14,845			
100114593	CALABASAS	CA		06/29/2023		6,511							6,511	6,511			
730302158	LOS ANGELES	CA		12/27/2023		4,593		6,113			6,113		10,706	10,706			
730101808	AURORA	CO		12/27/2023		(583)		16,906			16,906		16,323	16,323			
100165591	CHARLOTTE	NC		10/04/2024		6,656							6,656	6,656			
100133085	GLENDALE	CA		11/29/2023		6,799							6,799	6,799			
100170484	ORANGE	CA		10/09/2024		6,561							6,561	6,561			
100154554	PALOS VERDES ESTATES	CA		06/14/2024		5,946							5,946	5,946			
730101368	POMONA	CA		12/27/2023		4,377		12,832			12,832		17,209	17,209			
403050702	HARTFORD	CT		11/04/2024		5,947							5,947	5,947			
100167770	WOODBURY	NY		09/19/2024		90,887							90,887	90,887			
100144302	OSAGE BEACH	MO		03/07/2024		14,619							14,619	14,619			
100151722	MIAMI	FL		05/10/2024		12,874							12,874	12,874			
100155091	PORTER RANCH	CA		07/19/2024		1,760							1,760	1,760			
100078342	PARADISE VALLEY	AZ		02/10/2022		10,624							10,624	10,624			
100089741	WYNDMOOR	PA		12/02/2022		7,275							7,275	7,275			
100167496	MILL VALLEY	CA		10/31/2024		6,870							6,870	6,870			
100159554	BOCA RATON	FL		07/15/2024		26,457							26,457	26,457			
100174096	SAN DIEGO	CA		10/31/2024		5,321							5,321	5,321			
100118097	MILTON	GA		07/20/2023		4,422							4,422	4,422			
100164153	ATLANTA	GA		08/21/2024		5,731							5,731	5,731			
100173821	ALAMO	CA		10/31/2024		2,457							2,457	2,457			
100154782	LA QUINTA	CA		07/19/2024		5,080							5,080	5,080			
100151937	FORT LAUDERDALE	FL		06/14/2024		6,875							6,875	6,875			
100103510	LAGUNA BEACH	CA		05/08/2023		6,716							6,716	6,716			
100179850	GLENCOE	IL		11/22/2024		6,447							6,447	6,447			
100163591	LAHAINA	HI		08/15/2024		5,781							5,781	5,781			
100157715	HUNTINGTON BEACH	CA		06/28/2024		6,140							6,140	6,140			
100115600	WELLINGTON	FL		07/19/2023		6,060							6,060	6,060			
730302188	LOS ANGELES	CA		12/27/2023		(5,804)		18,679			18,679		12,875	12,875			
100137907	NEWPORT BEACH	CA		12/12/2023		5,507							5,507	5,507			
100180772	PINECREST	FL		11/26/2024		6,641							6,641	6,641			
100081759	SAN DIEGO	CA		03/22/2022		129							129	129			
100080854	LOS ANGELES	CA		03/10/2022		20,721							20,721	20,721			
730101888	VENTURA	CA		12/27/2023		(19,965)		19,965			19,965						
100101079	GREENWICH	CT		04/28/2023		11,958							11,958	11,958			
730300788	LOS ANGELES	CA		12/27/2023		(374)		15,835			15,835		15,461	15,461			
100130106	NETHERLANDS	NLD		09/26/2023		(667)							(667)		.667		.667
100080479	CORNELIUS	NC		03/10/2022		12,032							12,032	12,032			
100078561	AMSTERDAM	NLD		01/26/2022		(246)							(246)		.246		.246
100186680	LOS ANGELES	CA		12/31/2024		7,113							7,113	7,113			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100149014	LOS ANGELES	CA		04/19/2024		6,620							6,620	6,620			
100071505	CORONA DEL MAR	CA		10/19/2021		13,904							13,904	13,904			
100167984	CUDJOE KEY	FL		09/20/2024		5,172							5,172	5,172			
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		3,119							3,119	3,119			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		12,148							12,148	12,148			
100089661	HEEMSTEDE	NLD		11/29/2022		(596)							(596)		596		596
100168952	ROTTERDAM	NLD		09/26/2024		(614)							(614)		614		614
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		6,000							6,000	6,000			
100156123	MC LEAN	VA		07/25/2024		5,879							5,879	5,879			
100174082	SEA GIRT	NJ		10/31/2024		68,311							68,311	68,311			
100173874	SAN FRANCISCO	CA		10/31/2024		4,988							4,988	4,988			
100178445	LOS ANGELES	CA		11/21/2024		5,518							5,518	5,518			
100142849	ENCINO	CA		02/09/2024		6,765							6,765	6,765			
100171217	LOS ALTOS	CA		10/16/2024		5,421							5,421	5,421			
100141014	LAS VEGAS	NV		02/20/2024		22,293							22,293	22,293			
100078650	ENCINO	CA		02/02/2022		11,307							11,307	11,307			
100165866	RYE	NY		08/29/2024		2,831							2,831	2,831			
100156730	SANTA BARBARA	CA		06/26/2024		4,911							4,911	4,911			
100161718	NEWPORT BEACH	CA		07/30/2024		4,674							4,674	4,674			
100176074	JENSEN BEACH	FL		12/20/2024		6,215							6,215	6,215			
100157539	OOSTERHOUT	NLD		06/28/2024		1,274,694							1,274,694	1,404,354	129,660		129,660
100176953	WINDERMERE	FL		11/15/2024		5,887							5,887	5,887			
100138348	PRINCETON	MA		12/18/2023		4,815							4,815	4,815			
100076452	ANNA MARIA	FL		12/23/2021		10,094							10,094	10,094			
100150136	SAN LUIS OBISPO	CA		06/14/2024		5,583							5,583	5,583			
100167757	WAKEFIELD	MA		09/19/2024		5,888							5,888	5,888			
100165782	BOCA RATON	FL		08/29/2024		5,258							5,258	5,258			
100185970	LOS GATOS	CA		12/26/2024		6,558							6,558	6,558			
100072027	GRASSY KEY	FL		11/19/2021		13,438							13,438	13,438			
100068532	TILBURG	NLD		08/30/2021		(442)							(442)		442		442
100157692	SAN CLEMENTE	CA		06/28/2024		5,299							5,299	5,299			
100180101	PORTER RANCH	CA		12/30/2024		161,540							161,540	161,540			
100133807	HUNTINGTON BEACH	CA		10/20/2023		5,110							5,110	5,110			
100181307	DALLAS	TX		12/06/2024		5,502							5,502	5,502			
100071509	LOS ANGELES	CA		10/19/2021		1,289							1,289	1,289			
100173065	FAIRVIEW	TX		10/25/2024		6,177							6,177	6,177			
100076603	MIRAMAR BEACH	FL		12/30/2021		11,881							11,881	11,881			
100181672	DALLAS	TX		12/11/2024		5,441							5,441	5,441			
100137288	NETHERLANDS	NLD		11/28/2023		(517)							(517)		517		517
100102362	S LAKE TAHOE	CA		06/07/2023		7,060							7,060	7,060			
730302677	FAIRFIELD	CA		12/27/2023		(15,904)		28,497			28,497		12,593	12,593			
100156825	PINECREST	FL		06/27/2024		5,352							5,352	5,352			
100129270	SCOTTSDALE	AZ		09/25/2023		13,600							13,600	13,600			
100071948	PALO ALTO	CA		11/19/2021		3,600							3,600	3,600			
100100316	NEW YORK	NY		04/27/2023		12,293							12,293	12,293			
730300560	REDWOOD CITY	CA		12/27/2023		5,154		9,756			9,756		14,910	14,910			
737035054	SAN DIEGO	CA		12/27/2023		8,479		6,908			6,908		15,387	15,387			
100083515	SCOTTSDALE	AZ		06/06/2022		7,926							7,926	7,926			
100167821	CABO SAN LUCAS	MEX		09/20/2024		7,497							7,497	7,497			
100134075	PINECREST	FL		10/27/2023		5,845							5,845	5,845			
100141295	STATEN ISLAND	NY		01/30/2024		4,513							4,513	4,513			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
730301154	WATSONVILLE	CA		12/27/2023		7,328		5,397			5,397		12,725	12,725			
100078609	ROTTERDAM	NLD		01/26/2022		(313)							(313)		.313		.313
100185913	BERMUDA DUNES	CA		12/26/2024		5,066							5,066	5,066			
100184986	LA CENTER	WA		12/19/2024		5,058							5,058	5,058			
100144530	EL CAJON	CA		04/26/2024		6,517							6,517	6,517			
730000007	BERKELEY	CA		12/27/2023		(5,956)		20,127			20,127		14,171	14,171			
100082597	BROOKLYN	NY		04/14/2022		9,390							9,390	9,390			
730300891	VAN NUYS	CA		12/27/2023		(266)		14,808			14,808		14,542	14,542			
730100440	LOS ANGELES	CA		12/27/2023		(17,618)		30,709			30,709		13,091	13,091			
18986	CARLSBAD	CA		11/10/2010		92,046		(319)			(319)		91,727	91,727			
100184989	REDONDO BEACH	CA		12/19/2024		5,859							5,859	5,859			
100114789	HOLLYWOOD	FL		07/07/2023		6,269							6,269	6,269			
100109031	REDONDO BEACH	CA		06/02/2023		6,843							6,843	6,843			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		5,105							5,105	5,105			
100160580	BRIGANTINE	NJ		07/19/2024		5,028							5,028	5,028			
100142231	SANTA BARBARA	CA		03/15/2024		2,462							2,462	2,462			
100165798	FORT LAUDERDALE	FL		08/29/2024		5,284							5,284	5,284			
100160505	GREENVILLE	SC		07/19/2024		5,056							5,056	5,056			
730102354	LOS ANGELES	CA		12/27/2023		3,838		10,783			10,783		14,621	14,621			
100174919	WESTON	FL		10/31/2024		3,527							3,527	3,527			
100159923	MIAMI	FL		08/16/2024		6,003							6,003	6,003			
100114943	LAKE FOREST	CA		07/13/2023		5,231							5,231	5,231			
100120217	BROOKLYN	NY		08/18/2023		5,131							5,131	5,131			
730302528	LOS ANGELES	CA		12/27/2023		(1,609)		10,097			10,097		8,488	8,488			
100083428	ARNHEM	NLD		05/27/2022		(256)							(256)		.256		.256
100159531	SHERMAN OAKS	CA		07/15/2024		4,952							4,952	4,952			
100186188	AUSTIN	TX		12/27/2024		6,224							6,224	6,224			
100101717	DEN HAAG	NLD		03/30/2023		(883)							(883)		.883		.883
100078438	DANVILLE	CA		01/21/2022		32,644							32,644	32,644			
100140789	BOCA RATON	FL		01/22/2024		4,429							4,429	4,429			
100175557	NANTUCKET	MA		11/12/2024		6,371							6,371	6,371			
100130178	ARCADIA	CA		11/15/2023		5,648							5,648	5,648			
100170501	DALLAS	TX		10/09/2024		6,158							6,158	6,158			
100081691	VALENCIA	CA		03/21/2022		.600							.600	.600			
100174794	NEWPORT BEACH	CA		10/31/2024		5,785							5,785	5,785			
100117729	LOS ANGELES	CA		07/20/2023		7,335							7,335	7,335			
100118147	NEW YORK	NY		07/20/2023		5,774							5,774	5,774			
100129849	SCOTTSDALE	AZ		09/27/2023		3,691							3,691	3,691			
100153666	BIG BEAR LAKE	CA		05/31/2024		5,891							5,891	5,891			
100138060	LOS ANGELES	CA		12/13/2023		4,876							4,876	4,876			
100117698	MARATHON	FL		07/20/2023		7,814							7,814	7,814			
100161697	AMSTERDAM	NLD		07/29/2024		(742)							(742)		.742		.742
100082748	NIJMEGEN	NLD		04/27/2022		(455)							(455)		.455		.455
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		12,671							12,671	12,671			
730003193	LOS ANGELES	CA		12/27/2023		(6,787)		21,882			21,882		15,095	15,095			
18750	HOUSTON	TX		04/18/2008		121,082		(305)			(305)		120,777	120,777			
100169322	BROOKLYN	NY		09/27/2024		4,692							4,692	4,692			
100083401	AMSTERDAM	NLD		05/27/2022		(310)							(310)		.310		.310
100147563	SAN RAFAEL	CA		04/03/2024		5,410							5,410	5,410			
100175582	WESTLAKE VILLAGE	CA		11/12/2024		5,977							5,977	5,977			
100117762	NORTHRIDGE	CA		07/20/2023		6,367							6,367	6,367			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180840	S-GRAVENHAGE	NLD		11/27/2024		(561)							(561)		561		561
100172180	MANHATTAN BEACH	CA		10/17/2024		5,370							5,370	5,370			
100071456	ROTTERDAM	NLD		09/30/2021		(641)							(641)		641		641
100107909	HALEIWA	HI		06/29/2023		7,316							7,316	7,316			
100179338	SCOTTSDALE	AZ		12/27/2024		4,813							4,813	4,813			
100163910	BURBANK	CA		10/04/2024		6,582							6,582	6,582			
100133458	ENCINITAS	CA		10/19/2023		1,988							1,988	1,988			
100138763	AUSTIN	TX		12/21/2023		6,193							6,193	6,193			
100078765	MONMOUTH BEACH	NJ		01/31/2022		11,812							11,812	11,812			
100165047	LOS ANGELES	CA		08/28/2024		154,304							154,304	154,304			
100080319	ZIERIKZEE	NLD		02/22/2022		(333)							(333)		333		333
100089585	CELEBRATION	FL		01/30/2023		4,510							4,510	4,510			
100135131	DIAMOND BAR	CA		11/03/2023		7,223							7,223	7,223			
100084334	AMSTERDAM	NLD		06/30/2022		(339)							(339)		339		339
100144322	ENCINO	CA		03/07/2024		5,024							5,024	5,024			
100164040	NORTHRIDGE	CA		08/21/2024		3,039							3,039	3,039			
100084004	LADERA RANCH	CA		06/27/2022		11,557							11,557	11,557			
100178403	PHILADELPHIA	PA		11/21/2024		4,527							4,527	4,527			
100132820	SANDY SPRINGS	GA		11/03/2023		3,670							3,670	3,670			
100175575	COTO DE CAZA	CA		11/12/2024		6,868							6,868	6,868			
100180476	HOUSTON	TX		11/26/2024		3,904							3,904	3,904			
100128872	MUTTONTOWN	NY		09/21/2023		5,807							5,807	5,807			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		5,500							5,500	5,500			
403050745	PATERSON	NJ		06/28/2024		4,537							4,537	4,537			
100080818	PARKLAND	FL		03/15/2022		13,143							13,143	13,143			
100185719	ROTTERDAM	NLD		12/20/2024		(490)							(490)		490		490
100173437	NEBO	NC		10/29/2024		5,527							5,527	5,527			
100172629	SAN FRANCISCO	CA		10/24/2024		5,299							5,299	5,299			
100135170	CYPRESS	TX		12/15/2023		5,665							5,665	5,665			
100140500	LOS ANGELES	CA		01/19/2024		2,906							2,906	2,906			
100133854	CHINO HILLS	CA		10/20/2023		6,562							6,562	6,562			
100143695	BRADENTON BEACH	FL		02/22/2024		5,159							5,159	5,159			
100117491	CORAL GABLES	FL		07/20/2023		7,422							7,422	7,422			
100136117	LOS ANGELES	CA		12/18/2023		3,970							3,970	3,970			
100078610	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		(217)							(217)		217		217
100134115	COLLEYVILLE	TX		12/08/2023		5,066							5,066	5,066			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		2,460							2,460	2,460			
100168948	ROTTERDAM	NLD		09/26/2024		265,710							265,710	278,085	12,375		12,375
100175583	HOUSTON	TX		11/12/2024		10,294							10,294	10,294			
100087945	MIAMI BEACH	FL		10/25/2022		6,143							6,143	6,143			
100139838	UNITED KINGDOM	GBR		12/18/2023		212							212		(212)		(212)
100079657	BRADENTON	FL		04/08/2022		11,218							11,218	11,218			
100080432	HUNTINGTON BEACH	CA		03/10/2022		8,855							8,855	8,855			
730101642	LOS ANGELES	CA		12/27/2023		(11,048)		22,826			22,826		11,778	11,778			
100120636	VILLA PARK	CA		08/21/2023		4,729							4,729	4,729			
100085063	ROTTERDAM	NLD		07/27/2022		(372)							(372)		372		372
100171320	MANHATTAN BEACH	CA		10/16/2024		2,151							2,151	2,151			
730101734	HOUSTON	TX		12/27/2023		(6,587)		19,038			19,038		12,451	12,451			
100116648	PLEASANTON	CA		07/20/2023		13,341							13,341	13,341			
100108937	SAINT PETERSBURG	FL		05/31/2023		4,148							4,148	4,148			
730300887	NORTH HOLLYWOOD	CA		12/27/2023		(241)		13,386			13,386		13,145	13,145			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133544	SCOTTSDALE	AZ		10/19/2023		5,479							5,479	5,479			
730101876	BERKELEY	CA		12/27/2023		(2,956)		15,616			15,616		12,660	12,660			
730101824	BERKELEY	CA		12/27/2023		(2,940)		15,600			15,600		12,660	12,660			
100180665	GLENDALE	CA		11/26/2024		5,286							5,286	5,286			
100135176	LOS ANGELES	CA		11/07/2023		8,622							8,622	8,622			
100154081	GLENDALE	AZ		06/06/2024		5,278							5,278	5,278			
323120230	PORTLAND	OR		03/21/2024		73							73	73			
100080429	SACRAMENTO	CA		03/10/2022		10,472							10,472	10,472			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		22,854							22,854	22,854			
100114750	MIAMI	FL		07/07/2023		6,045							6,045	6,045			
100164972	COLD SPRING HARBOR	NY		08/28/2024		4,145							4,145	4,145			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		10,726							10,726	10,726			
100074467	SPRING LAKE	NJ		12/02/2021		22,519							22,519	22,519			
100138667	MANHATTAN BEACH	CA		02/02/2024		3,909							3,909	3,909			
100134566	TORRANCE	CA		10/30/2023		5,945							5,945	5,945			
100083062	BELVEDERE TIBURON	CA		05/26/2022		18,951							18,951	18,951			
100119917	DALLAS	TX		08/10/2023		5,202							5,202	5,202			
7303026B7	INGLEWOOD	CA		12/27/2023		(12,538)		25,794			25,794		13,256	13,256			
100128910	SOUTHAMPTON	NY		09/21/2023		5,486							5,486	5,486			
100133226	VAN NUYS	CA		11/29/2023		4,565							4,565	4,565			
100171269	BELVEDERE TIBURON	CA		10/16/2024		5,436							5,436	5,436			
100170047	RANCHO PALOS VERDES	CA		11/08/2024		5,887							5,887	5,887			
100137303	NEW YORK	NY		12/01/2023		3,614							3,614	3,614			
19080	WEST SPRINGFIELD	MA		07/06/2011		20,506		(307)			(307)		20,199	20,199			
100147419	LOS ANGELES	CA		04/03/2024		4,952							4,952	4,952			
100082810	SANTA MONICA	CA		04/28/2022		9,253							9,253	9,253			
730301153	OAKLAND	CA		12/27/2023		4,274		8,186			8,186		12,460	12,460			
100153155	BEVERLY HILLS	CA		05/28/2024		15,155							15,155	15,155			
100114271	LOS ANGELES	CA		06/29/2023		9,344							9,344	9,344			
100186246	BELLEVUE	WA		12/27/2024		5,445							5,445	5,445			
100173674	ROTTERDAM	NLD		10/29/2024		148,952							148,952	162,104	13,152		13,152
100116930	LOS ANGELES	CA		07/20/2023		26,760							26,760	26,760			
730101526	LONG BEACH	CA		12/27/2023		(12,412)		23,220			23,220		10,808	10,808			
730101924	HUNTINGTON PARK	CA		12/27/2023		(12,527)		12,527			12,527						
100136581	WOODLAND HILLS	CA		11/22/2023		3,960							3,960	3,960			
730202125	LOS ANGELES	CA		12/27/2023		5,711		15,441			15,441		21,152	21,152			
100087429	BRYN MAWR	PA		10/25/2022		30,535							30,535	30,535			
100159044	ORINDA	CA		08/15/2024		4,787							4,787	4,787			
100083517	SAN FRANCISCO	CA		06/06/2022		7,326							7,326	7,326			
100143697	BRADENTON BEACH	FL		02/22/2024		3,983							3,983	3,983			
730101656	LOS ANGELES	CA		12/27/2023		(12,526)		12,526			12,526						
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		8,649							8,649	8,649			
100082572	MIAMI	FL		04/27/2022		8,128							8,128	8,128			
100161404	SHERMAN OAKS	CA		07/26/2024		4,615							4,615	4,615			
100084336	UTRECHT	NLD		06/30/2022		295,408							295,408	333,049	37,641		37,641
100178364	DENVER	CO		11/20/2024		5,261							5,261	5,261			
100174006	PRINCETON	NJ		10/31/2024		5,784							5,784	5,784			
100109736	HONOLULU	HI		06/16/2023		6,210							6,210	6,210			
100158368	UNITED KINGDOM	GBR		07/09/2024		(55)							(55)		55		55
100079450	PLEASANTON	CA		03/17/2022		9,511							9,511	9,511			
18916	MARLBOROUGH	MA		04/12/2010		85,181		(279)			(279)		84,902	84,902			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120278	DANVILLE	CA		08/18/2023		4,626							4,626	4,626			
100134381	SAN DIEGO	CA		10/27/2023		3,371							3,371	3,371			
100033087	GALWAY	IRL		06/21/2019		2,572,378							2,572,378	2,712,906	105,552	34,975	140,528
100173435	MCKINNEY	TX		10/29/2024		4,852							4,852	4,852			
100163605	HALLANDALE BEACH	FL		08/15/2024		4,408							4,408	4,408			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		11,909							11,909	11,909			
100180853	APELDOORN	NLD		11/27/2024		(455)							(455)		455		455
100080780	LOS ANGELES	CA		03/15/2022		9,644							9,644	9,644			
100172633	HAYDEN	ID		10/24/2024		8,050							8,050	8,050			
100178473	BEVERLY HILLS	CA		11/21/2024		5,277							5,277	5,277			
100176932	MIROMAR LAKES	FL		11/15/2024		1,002,767							1,002,767	1,002,767			
100166292	HALEIWA	HI		10/23/2024		5,031							5,031	5,031			
100085091	GRONINGEN	NLD		07/27/2022		(445)							(445)		445		445
100071472	ISLE OF PALMS	SC		10/26/2021		600							600	600			
100146595	MALIBU	CA		03/20/2024		3,068							3,068	3,068			
100078002	STUDIO CITY	CA		02/18/2022		10,169							10,169	10,169			
100134284	AURORA	CO		10/27/2023		3,889							3,889	3,889			
100068535	UTRECHT	NLD		08/30/2021		(372)							(372)		372		372
100154121	LAS VEGAS	NV		07/11/2024		12,444							12,444	12,444			
100162082	GLENDALE	CA		07/31/2024		4,026							4,026	4,026			
100137382	RANCHO PALOS VERDES	CA		12/05/2023		4,750							4,750	4,750			
100152937	LAHAINA	HI		06/27/2024		82,169							82,169	82,169			
100160537	YORBA LINDA	CA		07/19/2024		4,343							4,343	4,343			
100173396	BARRINGTON	IL		10/29/2024		3,751							3,751	3,751			
100119583	ROTTERDAM	NLD		07/28/2023		(534)							(534)		534		534
100179341	SIMPSONVILLE	SC		12/27/2024		4,087							4,087	4,087			
100128891	BROOKLYN	NY		09/21/2023		5,074							5,074	5,074			
100147708	WESTLAKE	TX		04/05/2024		4,303							4,303	4,303			
100153678	OAKLAND	CA		05/31/2024		2,829							2,829	2,829			
100159589	LOS ANGELES	CA		07/15/2024		3,928							3,928	3,928			
100159937	WESTON	FL		08/16/2024		4,154							4,154	4,154			
100165696	MISSION VIEJO	CA		08/29/2024		10,188							10,188	10,188			
100157583	SANTA CRUZ	CA		06/28/2024		4,689							4,689	4,689			
100171192	SPRING HILL	KS		11/22/2024		4,651							4,651	4,651			
730101418	SAN DIEGO	CA		12/27/2023		3,990		7,801			7,801		11,791	11,791			
100166367	SANTA CRUZ	CA		10/24/2024		4,912							4,912	4,912			
100181699	LOS ANGELES	CA		12/11/2024		4,766							4,766	4,766			
100142851	DOVER	ID		02/09/2024		3,841							3,841	3,841			
100159685	ARROYO GRANDE	CA		08/23/2024		4,955							4,955	4,955			
4010054741	MASTIC BEACH	NY		07/27/2023		4,572							4,572	4,572			
100161968	ORANGE	CA		07/31/2024		9,653							9,653	9,653			
4010054420	SHIRLEY	NY		07/27/2023		4,573							4,573	4,573			
100132605	SANTA ANA	CA		11/03/2023		4,986							4,986	4,986			
100159575	ENCINO	CA		07/15/2024		4,799							4,799	4,799			
100165011	LAGUNA HILLS	CA		08/28/2024		5,638							5,638	5,638			
100076641	WHITTIER	CA		12/16/2021		920							920	920			
100087601	ROTTERDAM	NLD		09/27/2022		(263)							(263)		263		263
100185720	ROTTERDAM	NLD		12/20/2024		(438)							(438)		438		438
4010056172	MASTIC BEACH	NY		07/27/2023		4,316							4,316	4,316			
100167793	RESEDA	CA		09/19/2024		3,784							3,784	3,784			
100084335	DELFT	NLD		06/30/2022		(298)							(298)		298		298

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137177	EL CAJON	CA		11/28/2023		4,198							4,198	4,198			
4010050366	PATCHOGUE	NY		04/26/2023		4,341							4,341	4,341			
4010050363	UNIONDALE	NY		04/26/2023		4,340							4,340	4,340			
100166441	SCOTTSDALE	AZ		10/31/2024		4,606							4,606	4,606			
100174631	OLD WESTBURY	NY		10/31/2024		5,476							5,476	5,476			
100165912	DUCK KEY	FL		09/06/2024		5,035							5,035	5,035			
100184957	BOCA RATON	FL		12/19/2024		5,153							5,153	5,153			
100109721	INCLINE VILLAGE	NV		06/16/2023		6,023							6,023	6,023			
100080938	PALM DESERT	CA		04/01/2022		3,021							3,021	3,021			
100186249	DANA POINT	CA		12/27/2024		4,093							4,093	4,093			
730101892	OAKLAND	CA		12/27/2023		(4,896)		15,233			15,233		10,337	10,337			
100114915	ENCINO	CA		07/13/2023		5,056							5,056	5,056			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		4,644							4,644	4,644			
100118699	PASADENA	CA		07/25/2023		2,586							2,586	2,586			
755175	NASHVILLE	TN		12/31/2006		54,287							54,287	54,287			
100082234	GLENDORA	CA		04/14/2022		8,902							8,902	8,902			
100109656	LOS GATOS	CA		06/14/2023		3,883							3,883	3,883			
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024		5,246							5,246	5,246			
4010054738	MASTIC BEACH	NY		07/27/2023		4,487							4,487	4,487			
100180652	BUENA PARK	CA		11/26/2024		4,914							4,914	4,914			
100173848	CAMBRIDGE	MA		10/31/2024		5,183							5,183	5,183			
4010049855	WATERBURY	CT		04/26/2023		1,623							1,623	1,623			
100153790	ENCINITAS	CA		07/10/2024		4,974							4,974	4,974			
100143486	LOS ANGELES	CA		02/21/2024		6,442							6,442	6,442			
100128434	NAPLES	FL		09/15/2023		4,879							4,879	4,879			
100170071	NASHVILLE	TN		11/08/2024		4,693							4,693	4,693			
100171127	FREMONT	CA		11/22/2024		5,767							5,767	5,767			
730002432	REDWOOD CITY	CA		12/27/2023		5,730		2,539			2,539		8,269	8,269			
100133904	CALABASAS	CA		11/29/2023		4,157							4,157	4,157			
100156691	SAN JOSE DEL CABO	MEX		06/27/2024		5,376							5,376	5,376			
100152484	FREDERICKSBURG	TX		05/16/2024		5,062							5,062	5,062			
100077810	MALIBU	CA		12/23/2021		9,055							9,055	9,055			
100109036	SANTA MONICA	CA		06/02/2023		70,000							70,000	70,000			
100072019	ENCINITAS	CA		11/19/2021		9,652							9,652	9,652			
100166356	NASHVILLE	TN		10/24/2024		4,450							4,450	4,450			
100168635	LOS ANGELES	CA		09/25/2024		5,128							5,128	5,128			
730300839	TRACY	CA		12/27/2023		28		11,775			11,775		11,803	11,803			
100163438	SCOTTSDALE	AZ		09/27/2024		5,079							5,079	5,079			
100172968	LOS ANGELES	CA		10/25/2024		187,408							187,408	187,408			
4010050365	PATCHOGUE	NY		04/26/2023		4,236							4,236	4,236			
100135182	ENCINO	CA		11/07/2023		5,496							5,496	5,496			
100136572	SAN DIEGO	CA		11/22/2023		6,181							6,181	6,181			
100186219	ENGLEWOOD	NJ		12/27/2024		4,790							4,790	4,790			
100175468	DIAMOND BAR	CA		12/23/2024		4,987							4,987	4,987			
730060723	TUSTIN	CA		12/27/2023		1,726		10,096			10,096		11,822	11,822			
100085099	ZIERIKZEE	NLD		07/27/2022		99,837							99,837	116,898	17,062		17,062
100176005	CARLSBAD	CA		12/20/2024		4,321							4,321	4,321			
100120207	WHITESTONE	NY		08/18/2023		3,998							3,998	3,998			
100175658	LAKE FOREST	CA		11/12/2024		5,930							5,930	5,930			
100130401	GALLATIN	TN		09/28/2023		11,346							11,346	11,346			
100168789	LOS ANGELES	CA		09/26/2024		8,802							8,802	8,802			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136163	HOUSTON	TX		12/18/2023		4,108							4,108	4,108			
100084479	TRACY	CA		09/02/2022		11,953							11,953	11,953			
100156092	BRADENTON	FL		06/18/2024		3,821							3,821	3,821			
4010054314	MASTIC BEACH	NY		06/20/2023		4,203							4,203	4,203			
100109204	LOS ANGELES	CA		07/21/2023		5,655							5,655	5,655			
100141604	DULUTH	GA		01/30/2024		3,541							3,541	3,541			
100084256	AMSTERDAM	NLD		06/30/2022		(288)							(288)		288		288
100135178	BROOKLYN	NY		11/07/2023		4,330							4,330	4,330			
100099894	DALLAS	TX		03/28/2023		3,958							3,958	3,958			
100169293	NEW ORLEANS	LA		09/27/2024		5,145							5,145	5,145			
100146672	PLAYA DEL REY	CA		03/20/2024		5,529							5,529	5,529			
100150043	PARADISE VALLEY	AZ		06/07/2024		4,142							4,142	4,142			
100108277	EATONTON	GA		05/24/2023		4,911							4,911	4,911			
324020156	BAKERSFIELD	CA		05/23/2024		698,988							698,988	698,988			
100171104	BOCA RATON	FL		11/22/2024		4,949							4,949	4,949			
100168788	MARGATE CITY	NJ		09/26/2024		3,979							3,979	3,979			
100159828	KEY BISCAYNE	FL		07/17/2024		4,607							4,607	4,607			
100185005	GLENDORA	CA		12/19/2024		20,626							20,626	20,626			
100080340	NEW YORK	NY		02/24/2022		9,489							9,489	9,489			
100158399	UNITED KINGDOM	GBR		07/09/2024		142							142		(142)		(142)
100163379	HOUSTON	TX		09/27/2024		16,256							16,256	16,256			
100119868	NEW ORLEANS	LA		08/10/2023		5,498							5,498	5,498			
100178493	BEVERLY HILLS	CA		11/21/2024		4,999							4,999	4,999			
100164960	SOUTHAMPTON	NY		08/28/2024		4,824							4,824	4,824			
100157653	BOCA RATON	FL		06/28/2024		4,633							4,633	4,633			
100137887	GREAT FALLS	VA		12/08/2023		3,896							3,896	3,896			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		2,979							2,979	2,979			
100185744	HENDERSON	NV		12/23/2024		2,900							2,900	2,900			
100160840	VALLEY GLEN	CA		07/24/2024		4,717							4,717	4,717			
100080811	LAGUNA HILLS	CA		03/15/2022		8,111							8,111	8,111			
4010050367	MASTIC BEACH	NY		04/26/2023		4,131							4,131	4,131			
100134462	MANHASSET	NY		10/30/2023		5,960							5,960	5,960			
100088849	WINTER GARDEN	FL		11/15/2022		4,614							4,614	4,614			
100014315	PECONIC	NY		09/27/2017		7,767							7,767	7,767			
100136668	PARADISE VALLEY	AZ		01/25/2024		2,586							2,586	2,586			
19228	LAS CRUCES	NM		12/13/2012		150,960		(149)			(149)		150,811	150,811			
100115523	LOS ANGELES	CA		07/17/2023		5,500							5,500	5,500			
100176787	COCONUT CREEK	FL		11/15/2024		3,904							3,904	3,904			
100181683	WOODLAND HILLS	CA		12/11/2024		5,358							5,358	5,358			
100159538	LIVERMORE	CA		07/15/2024		2,522							2,522	2,522			
100181317	CARDIFF BY THE SEA	CA		12/06/2024		4,956							4,956	4,956			
100147453	TAMPA	FL		04/03/2024		4,706							4,706	4,706			
4010067317	MASTIC BEACH	NY		02/29/2024		5,238							5,238	5,238			
100083048	COTO DE CAZA	CA		05/11/2022		13,915							13,915	13,915			
100145201	UNITED KINGDOM	GBR		03/12/2024		160							160		(160)		(160)
403049060	WASHINGTON COURT HOU	OH		06/28/2024		3,905							3,905	3,905			
100173501	GREAT NECK	NY		10/29/2024		4,918							4,918	4,918			
730103184	LOS ANGELES	CA		12/27/2023		(1,438)		13,631			13,631		12,193	12,193			
100147131	KAILUA KONA	HI		05/08/2024		2,687							2,687	2,687			
100165101	UNITED KINGDOM	GBR		08/27/2024		(167)							(167)		167		167
100185787	COLUMBUS	OH		12/26/2024		4,358							4,358	4,358			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115519	GRANITE BAY	CA		07/17/2023		3,592							3,592	3,592			
100150211	LOS ANGELES	CA		04/30/2024		4,567							4,567	4,567			
100149810	SADDLE RIVER	NJ		04/26/2024		1,164							1,164	1,164			
100139141	MIAMI LAKES	FL		12/28/2023		3,112							3,112	3,112			
100174038	SANTA BARBARA	CA		10/31/2024		856,937							856,937	856,937			
7301016666	LONG BEACH	CA		12/27/2023		(7,394)		19,103			19,103		11,709	11,709			
100128873	HENDERSON	NV		09/21/2023		3,695							3,695	3,695			
4010046310	RIVERHEAD	NY		02/02/2023		4,275							4,275	4,275			
100083455	SANTA MONICA	CA		06/02/2022		7,330							7,330	7,330			
100181512	TUCSON	AZ		12/06/2024		4,825							4,825	4,825			
100080836	TOPANGA	CA		03/10/2022		10,023							10,023	10,023			
100153882	WEST COVINA	CA		06/05/2024		4,619							4,619	4,619			
100172883	NEWPORT BEACH	CA		10/25/2024		4,834							4,834	4,834			
100172652	FULSHEAR	TX		11/21/2024		4,711							4,711	4,711			
100157696	WYNNEWOOD	PA		06/28/2024		4,300							4,300	4,300			
4010046328	RIVERHEAD	NY		02/02/2023		4,266							4,266	4,266			
100165749	SAN JOSE	CA		08/29/2024		4,100							4,100	4,100			
100161409	LAKEWOOD RANCH	FL		07/26/2024		3,816							3,816	3,816			
100168683	BOW	WA		09/25/2024		5,053							5,053	5,053			
100141836	PUERTO VALLARTA	MEX		02/01/2024		5,273							5,273	5,273			
100141507	POTOMAC	MD		01/30/2024		1,927							1,927	1,927			
100078038	DELRAY BEACH	FL		01/12/2022		10,810							10,810	10,810			
403052556	ORLANDO	FL		11/04/2024		4,525							4,525	4,525			
100110717	ENCINO	CA		08/11/2023		4,616							4,616	4,616			
100115326	CHATSWORTH	CA		07/17/2023		6,127							6,127	6,127			
100137889	FLOWER MOUND	TX		12/08/2023		3,804							3,804	3,804			
100164049	SANTA CRUZ	CA		08/21/2024		4,591							4,591	4,591			
100174503	PEORIA	AZ		10/31/2024		4,163							4,163	4,163			
100081821	LOS ANGELES	CA		03/30/2022		1,283							1,283	1,283			
100132732	AUSTIN	TX		11/03/2023		3,752							3,752	3,752			
100102789	PALO ALTO	CA		06/22/2023		4,619							4,619	4,619			
100089412	PLAYA DEL REY	CA		11/18/2022		4,928							4,928	4,928			
100117995	WELLINGTON	FL		07/20/2023		5,290							5,290	5,290			
100138767	CORONADO	CA		12/21/2023		4,319							4,319	4,319			
100186009	PALMETTO BAY	FL		12/27/2024		29,974							29,974	29,974			
100088203	HUNTINGTON BEACH	CA		10/13/2022		5,379							5,379	5,379			
100161624	UNITED KINGDOM	GBR		07/29/2024		(291)							(291)		291		291
100148648	LOS ANGELES	CA		05/15/2024		4,647							4,647	4,647			
100091454	PORTER RANCH	CA		01/20/2023		2,040							2,040	2,040			
100135148	MARINA DEL REY	CA		12/15/2023		2,723							2,723	2,723			
100185935	PARADISE VALLEY	AZ		12/26/2024		2,988							2,988	2,988			
100141806	VALKENSWAARD	NLD		01/29/2024		(751)							(751)		751		751
100156693	LOS ANGELES	CA		06/26/2024		4,626							4,626	4,626			
100156035	EDINA	MN		06/18/2024		4,300							4,300	4,300			
100185721	ROTTERDAM	NLD		12/20/2024		(399)							(399)		399		399
100087933	MIAMI	FL		10/25/2022		5,722							5,722	5,722			
100175584	MILTON	GA		11/12/2024		4,971							4,971	4,971			
100175774	CALABASAS	CA		11/12/2024		5,380							5,380	5,380			
100086995	COTO DE CAZA	CA		11/04/2022		9,372							9,372	9,372			
100159595	LOS ANGELES	CA		07/15/2024		4,062							4,062	4,062			
100146647	OLD GREENWICH	CT		03/20/2024		1,321,437							1,321,437	1,321,437			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100140758	LITTLE NECK	NY		01/22/2024		3,478							3,478	3,478			
100171120	CHANDLER	AZ		11/22/2024		6,172							6,172	6,172			
100118748	PARADISE VALLEY	AZ		07/25/2023		5,076							5,076	5,076			
730101372	SAN FRANCISCO	CA		12/27/2023		.833		8,898			8,898		9,731	9,731			
100080921	MARINA DEL REY	CA		03/10/2022		1							1	1			
100083491	MIAMI BEACH	FL		06/06/2022		16,924							16,924	16,924			
100161651	AMERSFOORT	NLD		07/29/2024		(569)							(569)		.569		.569
100080002	FAIRVIEW	TX		04/25/2022		10,056							10,056	10,056			
100173677	S-GRAVENHAGE	NLD		10/29/2024		(480)							(480)		.480		.480
4010046507	RIVERHEAD	NY		02/02/2023		4,028							4,028	4,028			
100143508	VAN NUYS	CA		02/22/2024		2,552							2,552	2,552			
100172222	WILTON MANORS	FL		10/17/2024		3,301							3,301	3,301			
100091455	STOCKTON	CA		01/20/2023		31,916							31,916	31,916			
100082762	AMSTERDAM	NLD		04/27/2022		139,781							139,781	156,877	17,096		17,096
100108312	LAS VEGAS	NV		05/24/2023		3,563							3,563	3,563			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		4,581							4,581	4,581			
100120766	LOS ANGELES	CA		08/25/2023		78							78	78			
100089559	LOS ANGELES	CA		01/30/2023		4,189							4,189	4,189			
100156181	NAPA	CA		06/20/2024		5,543							5,543	5,543			
100135194	NORTHRIDGE	CA		11/07/2023		4,698							4,698	4,698			
100011382	SANTA MONICA	CA		12/23/2016		28,255							28,255	28,255			
100165667	HOUSTON	TX		10/04/2024		3,206							3,206	3,206			
100167160	LOS ANGELES	CA		09/13/2024		5,564							5,564	5,564			
100178453	FREDERICKSBURG	VA		11/21/2024		4,370							4,370	4,370			
100110046	OAK BROOK	IL		06/23/2023		4,028							4,028	4,028			
100185724	ROTTERDAM	NLD		12/20/2024		(393)							(393)		.393		.393
100159610	HUNTINGTON BEACH	CA		07/15/2024		4,631							4,631	4,631			
100185747	SMYRNA	GA		12/23/2024		4,695							4,695	4,695			
100087340	SCOTTSDALE	AZ		10/25/2022		7,111							7,111	7,111			
100081780	BELL CANYON	CA		03/30/2022		.590							.590	.590			
100087013	FORT LAUDERDALE	FL		11/04/2022		5,041							5,041	5,041			
100074486	NEWPORT BEACH	CA		12/14/2021		10,913							10,913	10,913			
100141940	GLENDALE	CA		02/29/2024		4,001							4,001	4,001			
100134453	LEANDER	TX		10/30/2023		71,319							71,319	71,319			
100080537	SAN DIEGO	CA		03/30/2022		8,751							8,751	8,751			
100100920	MIAMI SHORES	FL		04/28/2023		7,897							7,897	7,897			
100171290	SAN ANSELMO	CA		10/16/2024		32,418							32,418	32,418			
100175598	BELLEVUE	WA		11/12/2024		18,305							18,305	18,305			
100129749	LOS ANGELES	CA		09/27/2023		13,482							13,482	13,482			
100155281	HAMPSTEAD	NC		07/19/2024		4,431							4,431	4,431			
730302211	PARAMOUNT	CA		12/27/2023		3,152		3,742			3,742		6,894	6,894			
100173620	GRONINGEN	NLD		10/29/2024		(565)							(565)		.565		.565
100158288	UNITED KINGDOM	GBR		07/09/2024		46							46		(46)		(46)
100147543	LOS ANGELES	CA		04/03/2024		205,347							205,347	205,347			
100100373	LOS GATOS	CA		04/27/2023		7,814							7,814	7,814			
100118831	PLEASANT VIEW	UT		08/30/2023		4,469							4,469	4,469			
100082619	RANCHO SANTA FE	CA		04/14/2022		8,180							8,180	8,180			
323110672	BAKERSFIELD	CA		01/18/2024		327,058							327,058	327,058			
100117527	HENDERSON	NV		07/20/2023		5,818							5,818	5,818			
100151708	LAS VEGAS	NV		05/10/2024		2,621							2,621	2,621			
100149876	WESTLAKE VILLAGE	CA		04/29/2024		4,664							4,664	4,664			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116143	SAN FRANCISCO	CA		07/20/2023		8,274							8,274	8,274			
100168661	JERSEY CITY	NJ		09/25/2024		3,567							3,567	3,567			
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024		3,638							3,638	3,638			
100157601	AVON	CO		06/28/2024		4,329							4,329	4,329			
100101145	JERSEY CITY	NJ		04/28/2023		915,810							915,810	915,810			
100133766	SCOTTSDALE	AZ		10/20/2023		1,197							1,197	1,197			
100078771	NEWPORT BEACH	CA		01/31/2022		9,445							9,445	9,445			
100181503	COUPEVILLE	WA		12/06/2024		4,103							4,103	4,103			
100171212	NIWOT	CO		10/16/2024		4,991							4,991	4,991			
100101863	CHULA VISTA	CA		04/06/2023		5,301							5,301	5,301			
100144269	BOCA RATON	FL		03/07/2024		4,427							4,427	4,427			
100103597	VIENNA	VA		05/08/2023		5,139							5,139	5,139			
100118842	JAMUL	CA		08/30/2023		4,731							4,731	4,731			
100079254	LOS ANGELES	CA		02/25/2022		8,351							8,351	8,351			
100083891	MESA	AZ		07/12/2022		6,337							6,337	6,337			
100080784	MIAMI	FL		03/15/2022		8,987							8,987	8,987			
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		6,350							6,350	6,350			
100120534	HENDERSON	NV		08/18/2023		4,294							4,294	4,294			
100144309	LOS ANGELES	CA		03/07/2024		4,336							4,336	4,336			
100163340	BOCA RATON	FL		08/13/2024		3,688							3,688	3,688			
100137168	SAN MARTIN	CA		11/28/2023		691							691	691			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		9,240							9,240	9,240			
100134931	EAST QUOGUE	NY		10/30/2023		4,355							4,355	4,355			
100150182	DIX HILLS	NY		04/30/2024		4,860							4,860	4,860			
100120250	STUDIO CITY	CA		08/18/2023		13,366							13,366	13,366			
100107842	BURBANK	CA		05/23/2023		4,307							4,307	4,307			
100117460	MONTEREY	CA		07/20/2023		6,382							6,382	6,382			
100144325	BOCA RATON	FL		03/07/2024		3,869							3,869	3,869			
100154155	EAGLE	ID		07/11/2024		4,000							4,000	4,000			
100117668	BUENA PARK	CA		07/20/2023		3,562							3,562	3,562			
100186264	IRVINE	CA		12/27/2024		5,073							5,073	5,073			
100175565	SILVERDALE	WA		11/12/2024		5,372							5,372	5,372			
737035399	LOS ANGELES	CA		12/27/2023		(5,644)		16,472			16,472		10,828	10,828			
100091685	FLOWER MOUND	TX		03/24/2023		3,170							3,170	3,170			
100157586	FORT LAUDERDALE	FL		06/28/2024		4,223							4,223	4,223			
100154094	FRANKFORT	IL		07/11/2024		35,067							35,067	35,067			
100078408	KEY WEST	FL		02/10/2022		8,665							8,665	8,665			
100153762	TILBURG	NLD		05/30/2024		(230)							(230)		230		230
100110113	MCDONOUGH	GA		06/23/2023		6,666							6,666	6,666			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		4,130							4,130	4,130			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		21,479							21,479	21,479			
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024		4,414							4,414	4,414			
730301818	LOS ANGELES	CA		12/27/2023		2,575		3,400			3,400		5,975	5,975			
100145821	HUNTINGTON BEACH	CA		03/15/2024		3,952							3,952	3,952			
100175478	FORT MYERS BEACH	FL		12/23/2024		4,102							4,102	4,102			
100080509	PALM BEACH	FL		03/10/2022		9,751							9,751	9,751			
18771	MYRTLE BEACH	SC		06/23/2008		40,338		(180)			(180)		40,158	40,158			
100139547	HONOLULU	HI		12/28/2023		3,856							3,856	3,856			
730101560	HARBOR CITY	CA		12/27/2023		(9,549)		18,832			18,832		9,283	9,283			
100076530	IRVINE	CA		01/04/2022		8,997							8,997	8,997			
100100518	LAKEWAY	TX		04/27/2023		1,903							1,903	1,903			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730301858	LOS ANGELES	CA		12/27/2023		1,817		6,683			6,683		8,500	8,500			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		5,989							5,989	5,989			
100099565	MCDONOUGH	GA		02/17/2023		3,034							3,034	3,034			
324010826	PORTLAND	OR		04/11/2024		282,581							282,581	282,581			
100117942	MILLBRAE	CA		07/20/2023		5,167							5,167	5,167			
100184383	BURLINGAME	CA		12/16/2024		2,029							2,029	2,029			
19137	CONCORD	MA		01/12/2012		111,990		(130)			(130)		111,860	111,860			
100087309	REDONDO BEACH	CA		10/25/2022		7,524							7,524	7,524			
100173412	NEW YORK	NY		10/29/2024		4,226							4,226	4,226			
100120508	RIVERWOODS	IL		08/18/2023		3,325							3,325	3,325			
100079247	LOS ANGELES	CA		02/25/2022		8,570							8,570	8,570			
100154192	LOS ANGELES	CA		07/11/2024		3,920							3,920	3,920			
100163366	LOOMIS	CA		09/27/2024		4,480							4,480	4,480			
4010068357	SPRING VALLEY	NY		02/29/2024		4,480							4,480	4,480			
100156158	CLEARWATER	FL		07/25/2024		5,267							5,267	5,267			
100079759	WALNUT	CA		04/08/2022		8,855							8,855	8,855			
100147668	LAS VEGAS	NV		04/04/2024		3,712							3,712	3,712			
100087741	LONGBOAT KEY	FL		11/17/2022		8,392							8,392	8,392			
730101694	FAIRFIELD	CA		12/27/2023		(6,111)		16,415			16,415		10,304	10,304			
100071943	SAN FRANCISCO	CA		11/19/2021		8,373							8,373	8,373			
100150251	S-GRAVENHAGE	NLD		04/29/2024		(602)							(602)		602		602
100135192	BURBANK	CA		11/07/2023		3,826							3,826	3,826			
100065848	KINNELON	NJ		07/23/2021		8,015							8,015	8,015			
100075876	DEN HAAG	NLD		11/24/2021		(268)							(268)		268		268
100119889	PARKER	CO		08/10/2023		6,770							6,770	6,770			
100154340	TARZANA	CA		06/12/2024		3,370							3,370	3,370			
100169386	WEST HOLLYWOOD	CA		09/27/2024		1,855							1,855	1,855			
100103633	MIRAMAR	FL		05/08/2023		3,440							3,440	3,440			
730007562	LOS ANGELES	CA		12/27/2023		12,598		2,542			2,542		15,140	15,140			
4010058785	MASTIC BEACH	NY		09/28/2023		3,602							3,602	3,602			
100102448	PHOENIX	AZ		06/07/2023		12,250							12,250	12,250			
100156385	TARZANA	CA		07/25/2024		3,865							3,865	3,865			
100169372	CAMPBELL	CA		09/27/2024		4,228							4,228	4,228			
100147547	HUNTINGTON BEACH	CA		04/03/2024		3,918							3,918	3,918			
100114946	WEST CHESTER	PA		07/13/2023		3,990							3,990	3,990			
100087158	DEL MAR	CA		10/25/2022		10,358							10,358	10,358			
100160559	OCEAN CITY	MD		07/19/2024		3,554							3,554	3,554			
100157772	LAS VEGAS	NV		08/01/2024		4,485							4,485	4,485			
100077957	NEWPORT BEACH	CA		01/13/2022		10,015							10,015	10,015			
100087735	CABO SAN LUCAS	MEX		10/11/2022		5,630							5,630	5,630			
100173618	ENSCHEDE	NLD		10/29/2024		(514)							(514)		514		514
100078003	BURBANK	CA		01/12/2022		8,207							8,207	8,207			
100121048	COTO DE CAZA	CA		08/30/2023		4,091							4,091	4,091			
100074244	LOS ANGELES	CA		12/09/2021		9,066							9,066	9,066			
100164180	GILROY	CA		08/21/2024		3,934							3,934	3,934			
100163422	DULUTH	GA		09/27/2024		3,590							3,590	3,590			
100185926	GREENSBORO	GA		12/26/2024		5,289							5,289	5,289			
100081882	LADERA RANCH	CA		03/31/2022		7,644							7,644	7,644			
100180617	CHATSWORTH	CA		11/26/2024		4,227							4,227	4,227			
100185520	MOORESVILLE	NC		12/20/2024		4,028							4,028	4,028			
100088338	HALEIWA	HI		01/06/2023		3,994							3,994	3,994			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030643	IRVINE	CA		04/09/2019		5,763							5,763	5,763			
100136168	SAN RAMON	CA		12/18/2023		3,540							3,540	3,540			
100126277	LITTLETON	CO		08/30/2023		4,968							4,968	4,968			
100147073	AVILA BEACH	CA		03/28/2024		4,386							4,386	4,386			
100133513	DENVER	CO		10/19/2023		4,084							4,084	4,084			
100119616	JOHNS CREEK	GA		07/31/2023		4,706							4,706	4,706			
100162247	ANCHORAGE	AK		09/06/2024		10,702							10,702	10,702			
100148132	DISCOVERY BAY	CA		04/10/2024		4,858							4,858	4,858			
100115628	WESTLAKE VILLAGE	CA		07/19/2023		19,606							19,606	19,606			
100167037	WOODLAND HILLS	CA		09/13/2024		5,358							5,358	5,358			
100109766	SOUTH PASADENA	CA		08/04/2023		1,894							1,894	1,894			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		1,874							1,874	1,874			
100165776	VIRGINIA BEACH	VA		08/29/2024		5,595							5,595	5,595			
100151714	BERKELEY	CA		05/10/2024		13,089							13,089	13,089			
100170059	SIMI VALLEY	CA		11/08/2024		2,834							2,834	2,834			
100147323	HAARLEM	NLD		03/27/2024		(345)							(345)		345		345
100144457	PALM SPRINGS	CA		04/26/2024		3,533							3,533	3,533			
100086346	GRONINGEN	NLD		08/29/2022		9,431							9,431	11,705	2,274		2,274
7301005 32	WINNETKA	CA		12/27/2023		7,846		12,306			12,306		20,152	20,152			
100149026	ROCKAWAY PARK	NY		04/19/2024		3,387							3,387	3,387			
100167007	PALMETTO BAY	FL		09/13/2024		3,751							3,751	3,751			
100173427	HUNTINGTON BEACH	CA		10/29/2024		6,463							6,463	6,463			
100082824	MANHATTAN BEACH	CA		04/28/2022		6,881							6,881	6,881			
100101834	PASADENA	CA		04/06/2023		4,493							4,493	4,493			
4010074667	TRENTON	NJ		08/27/2024		3,928							3,928	3,928			
100078770	SAN FRANCISCO	CA		01/31/2022		9,812							9,812	9,812			
100074365	SANTA BARBARA	CA		11/19/2021		36,473							36,473	36,473			
100085026	S-HERTOGENBOSCH	NLD		07/27/2022		(288)							(288)		288		288
100176680	BELL CANYON	CA		11/15/2024		3,859							3,859	3,859			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		6,160							6,160	6,160			
100166311	LOS ANGELES	CA		10/23/2024		4,304							4,304	4,304			
100171322	PLAYA DEL REY	CA		10/16/2024		4,415							4,415	4,415			
100080014	SAN CLEMENTE	CA		04/08/2022		9,109							9,109	9,109			
100115426	SAN DIEGO	CA		07/17/2023		4,640							4,640	4,640			
100088074	FORT LAUDERDALE	FL		10/25/2022		5,467							5,467	5,467			
100164058	LIDO BEACH	NY		08/21/2024		3,572							3,572	3,572			
18822	LINCOLN	NE		12/16/2008		93,636		(223)			(223)		93,413	93,413			
100120364	CLIFTON	VA		08/18/2023		4,732							4,732	4,732			
100185695	GRONINGEN	NLD		12/20/2024		(3,102)							(3,102)		3,102		3,102
100145868	BOCA RATON	FL		03/15/2024		2,927							2,927	2,927			
100171162	RANCHO PALOS VERDES	CA		11/22/2024		4,804							4,804	4,804			
100083586	MONTEREY	CA		07/25/2022		5,000							5,000	5,000			
100011096	LOS ANGELES	CA		12/23/2016		4,730							4,730	4,730			
100087175	MONKTON	MD		10/25/2022		8,783							8,783	8,783			
100086960	PALO ALTO	CA		10/24/2022		8,494							8,494	8,494			
100148125	SUNSET BEACH	CA		04/10/2024		3,559							3,559	3,559			
100140782	SANIBEL	FL		01/22/2024		4,011							4,011	4,011			
100087268	YORBA LINDA	CA		10/25/2022		7,073							7,073	7,073			
100157814	INLET BEACH	FL		08/01/2024		3,278							3,278	3,278			
100065811	SAG HARBOR	NY		07/23/2021		8,124							8,124	8,124			
100180784	LONE TREE	CO		11/26/2024		3,721							3,721	3,721			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150159	ATLANTIC BEACH	NC		04/30/2024		3,371							3,371	3,371			
100079622	POTOMAC	MD		04/25/2022		13,584							13,584	13,584			
100173858	BELLEVUE	WA		10/31/2024		5,420							5,420	5,420			
100084800	PARKLAND	FL		08/02/2022		3,960							3,960	3,960			
100165768	CANYON LAKE	TX		08/29/2024		3,611							3,611	3,611			
100144476	BOCA RATON	FL		04/26/2024		3,783							3,783	3,783			
100149762	YONKERS	NY		04/26/2024		3,598							3,598	3,598			
100156258	ALPHARETTA	GA		07/25/2024		3,705							3,705	3,705			
100088497	ALMELO	NLD		10/27/2022		(265)							(265)		265		265
100163336	MARATHON	FL		08/13/2024		2,568							2,568	2,568			
100171184	LEHI	UT		11/22/2024		20,114							20,114	20,114			
100157666	MIAMI	FL		06/28/2024		3,627							3,627	3,627			
100176148	AROMAS	CA		12/20/2024		1,022,589							1,022,589	1,022,589			
100162033	DANVILLE	CA		07/31/2024		3,636							3,636	3,636			
100165995	LOS ANGELES	CA		09/06/2024		4,045							4,045	4,045			
100076615	THOUSAND OAKS	CA		12/30/2021		7,278							7,278	7,278			
100117594	KIRKLAND	WA		07/20/2023		4,508							4,508	4,508			
100165053	LOS ANGELES	CA		08/28/2024		4,176							4,176	4,176			
100173403	PLANTATION KEY	FL		10/29/2024		3,929							3,929	3,929			
100174659	FLORISSANT	CO		10/31/2024		5,636							5,636	5,636			
100146632	CULVER CITY	CA		03/20/2024		4,428							4,428	4,428			
100141573	LITTLE ROCK	AR		01/30/2024		3,478							3,478	3,478			
100165038	MILL VALLEY	CA		08/28/2024		4,015							4,015	4,015			
100152951	HOUSTON	TX		06/27/2024		5,848							5,848	5,848			
100086922	KING GEORGE	VA		10/24/2022		3,362							3,362	3,362			
730002381	LONG BEACH	CA		12/27/2023		(593)		10,438			10,438		9,845	9,845			
100152773	INLET BEACH	FL		05/22/2024		3,487							3,487	3,487			
100128447	ISLE OF PALMS	SC		09/15/2023		4,213							4,213	4,213			
100173453	SAN DIEGO	CA		10/29/2024		3,681							3,681	3,681			
100172894	LOS ANGELES	CA		10/25/2024		3,971							3,971	3,971			
100117930	LAKE STEVENS	WA		07/20/2023		4,202							4,202	4,202			
100156306	SANTA ANA	CA		07/25/2024		3,359							3,359	3,359			
100083328	ROTTERDAM	NLD		05/27/2022		(402)							(402)		402		402
100165738	NEWBERG	OR		08/29/2024		3,330							3,330	3,330			
100138360	DRIFTWOOD	TX		12/18/2023		3,353							3,353	3,353			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		1,760							1,760	1,760			
100134398	NETHERLANDS	NLD		10/27/2023		(413)							(413)		413		413
100120227	CAMBRIDGE	MA		08/18/2023		3,830							3,830	3,830			
100150028	LOS ANGELES	CA		06/07/2024		3,723							3,723	3,723			
100173382	NEWPORT BEACH	CA		10/29/2024		3,522							3,522	3,522			
4010083161	BOOTHWYN	PA		12/30/2024		4,119							4,119	4,119			
100065855	WOODLAND HILLS	CA		07/27/2021		18,600							18,600	18,600			
100116539	PHOENIX	AZ		07/20/2023		8,363							8,363	8,363			
100089748	LOS ANGELES	CA		12/02/2022		2,860							2,860	2,860			
100132628	GLENDALE	CA		11/03/2023		1,265							1,265	1,265			
100165724	FRESNO	CA		08/29/2024		3,806							3,806	3,806			
100082743	ROTTERDAM	NLD		04/27/2022		(197)							(197)		197		197
100160357	KAILUA	HI		09/06/2024		4,163							4,163	4,163			
100153788	SARASOTA	FL		07/10/2024		8,314							8,314	8,314			
4010048071	CENTRAL ISLIP	NY		03/22/2023		3,791							3,791	3,791			
100081756	IRVINE	CA		03/22/2022		7,059							7,059	7,059			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078672	SAN CLEMENTE	CA		02/02/2022		7,095							7,095	7,095			
100101985	TAMPA	FL		04/14/2023		3,180							3,180	3,180			
100086584	SAN MARINO	CA		09/30/2022		4,403							4,403	4,403			
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023		3,929							3,929	3,929			
100159550	RALEIGH	NC		07/15/2024		1,442							1,442	1,442			
100178402	CAPE CORAL	FL		11/21/2024		3,899							3,899	3,899			
100156732	JAMUL	CA		06/26/2024		3,768							3,768	3,768			
100143868	SEDONA	AZ		03/06/2024		3,498							3,498	3,498			
100175551	HUNTINGTON BEACH	CA		11/12/2024		4,241							4,241	4,241			
100128366	BELLA COLLINA	FL		09/15/2023		4,111							4,111	4,111			
100085109	AMSTERDAM	NLD		07/27/2022		(261)							(261)		261		261
100153777	AMSTERDAM	NLD		05/30/2024		(552)							(552)		552		552
100120645	TEMECULA	CA		08/21/2023		5,724							5,724	5,724			
100166309	REDONDO BEACH	CA		10/23/2024		3,962							3,962	3,962			
100135888	PARKER	TX		11/13/2023		3,254							3,254	3,254			
100148142	CYPRESS	TX		05/15/2024		2,945							2,945	2,945			
100087159	BELL CANYON	CA		10/25/2022		7,067							7,067	7,067			
100127699	VERO BEACH	FL		09/08/2023		3,564							3,564	3,564			
100083025	JACKSON	WY		05/11/2022		10,770							10,770	10,770			
100175585	PASADENA	CA		11/12/2024		10,801							10,801	10,801			
100154066	COTO DE CAZA	CA		06/06/2024		10,115							10,115	10,115			
100159870	MIAMI	FL		08/16/2024		3,797							3,797	3,797			
324010904	BAKERSFIELD	CA		03/21/2024		634,341							634,341	634,341			
100146604	SYOSSET	NY		03/20/2024		2,426							2,426	2,426			
100101051	PIERMONT	NY		04/28/2023		6,774							6,774	6,774			
730300354	SANTA MONICA	CA		12/27/2023		3,145		6,490			6,490		9,635	9,635			
100089978	ANAHEIM	CA		01/13/2023		4,083							4,083	4,083			
100147360	VENICE	CA		05/08/2024		3,843							3,843	3,843			
100174523	NORTH PALM BEACH	FL		10/31/2024		3,337							3,337	3,337			
100128882	CARMICHAEL	CA		09/21/2023		3,934							3,934	3,934			
100087350	LOS ANGELES	CA		10/25/2022		6,740							6,740	6,740			
100157704	WEST PALM BEACH	FL		06/28/2024		3,101							3,101	3,101			
100087187	KIRKLAND	WA		10/25/2022		6,102							6,102	6,102			
100153623	ALPINE MEADOWS	CA		05/31/2024		2,988							2,988	2,988			
100172959	MIAMI	FL		10/25/2024		4,370							4,370	4,370			
100185961	BELMONT	CA		12/26/2024		3,552							3,552	3,552			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		8,369							8,369	8,369			
100172195	LAKEWOOD	CA		10/17/2024		3,773							3,773	3,773			
100076624	DANVILLE	CA		12/30/2021		286							286	286			
100119612	SAN JOSE	CA		07/31/2023		6,089							6,089	6,089			
100110125	PUERTO VALLARTA	MEX		06/27/2023		4,350							4,350	4,350			
100117538	FREMONT	CA		07/20/2023		5,795							5,795	5,795			
100087612	AMSTERDAM	NLD		09/27/2022		(221)							(221)		221		221
100164043	FAIR HAVEN	NJ		08/21/2024		3,423							3,423	3,423			
100181678	CHARLOTTE	NC		12/11/2024		1,631							1,631	1,631			
100163318	DAVIDSON	NC		08/13/2024		3,663							3,663	3,663			
100065825	ARCADIA	CA		07/23/2021		7,906							7,906	7,906			
100158988	LOS OLIVOS	CA		08/15/2024		3,614							3,614	3,614			
100165039	CARLSBAD	CA		08/28/2024		3,539							3,539	3,539			
100109704	PARAMUS	NJ		06/16/2023		3,920							3,920	3,920			
100100979	LARKSPUR	CA		04/28/2023		10,240							10,240	10,240			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100129770	SAN FRANCISCO	CA		09/27/2023		2,876							2,876	2,876			
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024		3,389							3,389	3,389			
100128451	WALLOON LAKE	MI		09/15/2023		3,449							3,449	3,449			
100163600	LUTZ	FL		08/15/2024		6,702							6,702	6,702			
100155214	NAPLES	FL		07/19/2024		3,101							3,101	3,101			
100137395	GRANADA HILLS	CA		01/11/2024		3,499							3,499	3,499			
100185581	HURRICANE	UT		12/20/2024		2,484							2,484	2,484			
100128316	ENCINITAS	CA		09/14/2023		3,848							3,848	3,848			
100135923	MIAMI	FL		11/13/2023		2,903							2,903	2,903			
100157609	WOODINVILLE	WA		06/28/2024		3,870							3,870	3,870			
100076612	BERMUDA DUNES	CA		12/30/2021		8,005							8,005	8,005			
100171208	GRANITE BAY	CA		10/16/2024		4,217							4,217	4,217			
100108480	SARASOTA	FL		05/25/2023		3,648							3,648	3,648			
100108489	SARASOTA	FL		05/25/2023		3,648							3,648	3,648			
100162248	DAVIE	FL		09/06/2024										(10,876)		(10,876)	(10,876)
100128896	LUCAS	TX		09/21/2023		15,926							15,926	15,926			
100166343	SPRING	TX		10/24/2024		4,136							4,136	4,136			
100117836	MIAMI	FL		07/20/2023		2,686							2,686	2,686			
7301015 36	LOS ANGELES	CA		12/27/2023		(7,129)		16,484			16,484		9,355	9,355			
100154573	DAVIE	FL		06/14/2024		3,537							3,537	3,537			
100132507	HERMOSA BEACH	CA		11/03/2023		4,373							4,373	4,373			
100185163	LOS ANGELES (PASADENA AREA)	CA		12/20/2024		3,803							3,803	3,803			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		3,534							3,534	3,534			
100175642	KAILUA	HI		11/12/2024		4,256							4,256	4,256			
100157797	KIHEI	HI		08/01/2024		3,641							3,641	3,641			
100143903	LAKEWOOD	CA		03/06/2024		1,555							1,555	1,555			
100139317	SARASOTA	FL		12/28/2023		3,806							3,806	3,806			
4010045410	PATCHOGUE	NY		02/02/2023		4,058							4,058	4,058			
100173650	UTRECHT	NLD		10/29/2024		(411)							(411)			411	411
100083432	DEN HAAG	NLD		05/27/2022		(171)							(171)			171	171
100088502	AMSTERDAM	NLD		10/27/2022		(396)							(396)			396	396
100134417	NETHERLANDS	NLD		10/27/2023		(405)							(405)			405	405
100083014	GLEN ELLEN	CA		05/11/2022		7,009							7,009	7,009			
100087080	LOS CABOS BCS	MEX		09/26/2022		5,575							5,575	5,575			
100134464	SUNNYVALE	CA		10/30/2023		3,528							3,528	3,528			
100140217	COSTA MESA	CA		01/11/2024		2,459							2,459	2,459			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,230							3,230	3,230			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		3,523							3,523	3,523			
100166035	SARASOTA	FL		09/06/2024		3,639							3,639	3,639			
100143918	SANTA CLARITA	CA		02/29/2024		1,986							1,986	1,986			
100074490	SHERMAN OAKS	CA		12/14/2021		101							101	101			
100099934	DAVIE	FL		03/28/2023		4,444							4,444	4,444			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		6,222							6,222	6,222			
100147595	GOLDEN BEACH	FL		04/04/2024		3,337							3,337	3,337			
100078708	SONOMA	CA		02/02/2022		3,000							3,000	3,000			
7350849 08	GARDENA	CA		12/27/2023		31,313		3,347			3,347		34,660	34,660			
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024		3,604							3,604	3,604			
100181642	GOLETA	CA		12/11/2024		1,555							1,555	1,555			
100128816	SAUSALITO	CA		09/21/2023		15,257							15,257	15,257			
100137459	MIAMI	FL		01/11/2024		2,929							2,929	2,929			
100108062	DECATUR	GA		05/24/2023		765							765	765			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087339	IDAHO FALLS	ID		10/25/2022		7,425							7,425	7,425			
100139054	NEW YORK	NY		12/28/2023		6,085							6,085	6,085			
100103668	BRASELTON	GA		05/08/2023		2,111							2,111	2,111			
100172172	CORONA	CA		10/17/2024		2,629							2,629	2,629			
100180554	SIMI VALLEY	CA		11/26/2024		5,158							5,158	5,158			
100181330	LOS ANGELES	CA		12/06/2024		2,298							2,298	2,298			
100138781	PROSPER	TX		12/21/2023		2,551							2,551	2,551			
324100016	VALLEJO	CA		11/22/2024		358,050							358,050	358,050			
100081758	SUNRISE BEACH	TX		03/22/2022		8,839							8,839	8,839			
100176194	BERWYN	PA		12/20/2024		3,236							3,236	3,236			
100165859	KENMORE	WA		08/29/2024		2,746							2,746	2,746			
730302486	LOS ANGELES	CA		12/27/2023		1,855		2,482			2,482		4,337	4,337			
100149044	SAN CLEMENTE	CA		04/19/2024		3,635							3,635	3,635			
100185149	SANTA ROSA BEACH	FL		12/20/2024		21,787							21,787	21,787			
100141997	LAS VEGAS	NV		02/29/2024		4,803							4,803	4,803			
100158420	SNOWMASS VILLAGE	CO		07/10/2024		4,171							4,171	4,171			
730301919	SAN DIEGO	CA		12/27/2023		2,221		6,635			6,635		8,856	8,856			
100179423	DAVIE	FL		12/27/2024		3,080							3,080	3,080			
100152926	CHATSWORTH	CA		06/27/2024		3,529							3,529	3,529			
100174136	VIRGINIA BEACH	VA		10/31/2024		2,967							2,967	2,967			
100164130	BOCA RATON	FL		08/21/2024		3,816							3,816	3,816			
100158476	LOS ANGELES	CA		07/10/2024		682,633							682,633	682,633			
100117123	MALBA	NY		07/20/2023		9,991							9,991	9,991			
100150207	DANVILLE	CA		04/30/2024		3,644							3,644	3,644			
100090855	TARZANA	CA		01/06/2023		2,322							2,322	2,322			
100168727	FREMONT	CA		09/26/2024		3,448							3,448	3,448			
100134665	GLENDALE	CA		10/30/2023		4,848							4,848	4,848			
100175560	SEDONA	AZ		11/12/2024		4,106							4,106	4,106			
730301130	ALHAMBRA	CA		12/27/2023		(41)		9,075			9,075		9,034	9,034			
730101530	FONTANA	CA		12/27/2023		(1,880)		11,139			11,139		9,259	9,259			
100159638	SHINGLE SPRINGS	CA		08/23/2024		9,733							9,733	9,733			
100076417	CUPERTINO	CA		12/23/2021		7,868							7,868	7,868			
100150011	VACAVILLE	CA		06/07/2024		3,439							3,439	3,439			
100166447	LAGUNA NIGUEL	CA		10/31/2024		3,768							3,768	3,768			
100174037	SHORT HILLS	NJ		10/31/2024		3,205							3,205	3,205			
100075857	WINTERSWIJK	NLD		11/24/2021		(411)							(411)		411		411
100102671	PRINCEVILLE	HI		06/22/2023		3,101							3,101	3,101			
100163915	CARLSBAD	CA		10/04/2024		4,622							4,622	4,622			
100175571	ENCINITAS	CA		11/12/2024		4,602							4,602	4,602			
100115314	CAMANO ISLAND	WA		07/17/2023		4,403							4,403	4,403			
100167980	BREA	CA		09/20/2024		1,758							1,758	1,758			
100151870	LOS ANGELES	CA		05/10/2024		3,372							3,372	3,372			
100175576	SAN RAFAEL	CA		11/12/2024		6,799							6,799	6,799			
100134445	LAS VEGAS	NV		10/30/2023		2,527							2,527	2,527			
100176206	SOUTHWEST RANCHES	FL		12/20/2024		4,007							4,007	4,007			
100140178	BLUFFDALE	UT		01/11/2024		(2,605)							(2,605)	(2,605)			
100175767	NEWPORT BEACH	CA		11/12/2024		3,787							3,787	3,787			
100083484	TAMPA	FL		06/06/2022		5,301							5,301	5,301			
100134397	NETHERLANDS	NLD		10/27/2023		(388)							(388)		388		388
100163941	POWAY	CA		10/04/2024		4,661							4,661	4,661			
100173824	GLENDALE	CA		10/31/2024		3,709							3,709	3,709			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100179369	OCEANSIDE	CA		12/27/2024		5,535							5,535	5,535			
100136136	SPRING	TX		12/18/2023		2,962							2,962	2,962			
100156026	DUCK KEY	FL		06/18/2024		3,758							3,758	3,758			
100173025	ORANGE BEACH	AL		10/25/2024		(4,026)							(4,026)	(4,026)			
100185622	HUNTINGTON BEACH	CA		12/20/2024		3,398							3,398	3,398			
100169384	NOVATO	CA		09/27/2024		3,745							3,745	3,745			
100090632	PLANDOME	NY		12/29/2022		6,229							6,229	6,229			
100149951	PARKLAND	FL		06/07/2024		9,000							9,000	9,000			
100178260	SANTA MONICA	CA		11/19/2024		3,445							3,445	3,445			
100159979	MIAMI	FL		08/16/2024		3,233							3,233	3,233			
100148619	MIRAMAR	FL		05/15/2024		3,861							3,861	3,861			
100147358	GALVESTON	TX		05/08/2024		2,866							2,866	2,866			
100141797	ZUTPHEN	NLD		01/29/2024		(362)							(362)		362		362
100086151	LUTZ	FL		10/07/2022		5,700							5,700	5,700			
100149745	NORTH HOLLYWOOD	CA		04/26/2024		3,771							3,771	3,771			
100083216	PASADENA	CA		05/26/2022		4,881							4,881	4,881			
100100284	STUDIO CITY	CA		03/24/2023		2,304							2,304	2,304			
100176229	LAKE HAVASU CITY	AZ		12/20/2024		3,646							3,646	3,646			
100169358	MCDONOUGH	GA		09/27/2024		3,188							3,188	3,188			
100180658	NEWCASTLE	CA		11/26/2024		5,221							5,221	5,221			
403045311	CLEVELAND	OH		08/16/2024		3,293							3,293	3,293			
100168804	SANTA CLARITA	CA		09/26/2024		3,438							3,438	3,438			
100173492	SAN DIEGO	CA		10/29/2024		3,570							3,570	3,570			
100103217	PALM SPRINGS	CA		04/26/2023		3,398							3,398	3,398			
100178211	WOODLAND HILLS	CA		11/19/2024		4,762							4,762	4,762			
100118674	REDDING	CT		07/25/2023		8,759							8,759	8,759			
100100568	DENVER	CO		04/27/2023		1,584							1,584	1,584			
100163392	SCOTTSDALE	AZ		09/27/2024		3,618							3,618	3,618			
100116902	SIMI VALLEY	CA		07/20/2023		9,586							9,586	9,586			
100172719	BELLEVUE	WA		11/21/2024		3,714							3,714	3,714			
100164213	DEERFIELD BEACH	FL		08/21/2024		3,907							3,907	3,907			
100079429	LADERA RANCH	CA		03/17/2022		7,635							7,635	7,635			
100163308	LOS ANGELES	CA		08/13/2024		2,731							2,731	2,731			
100175574	DANA POINT	CA		11/12/2024		4,437							4,437	4,437			
730302330	LONG BEACH	CA		12/27/2023		(3,077)		10,752			10,752		7,675	7,675			
100159623	JAMAICA ESTATES	NY		07/15/2024		3,216							3,216	3,216			
100179421	PASADENA	CA		12/27/2024		3,336							3,336	3,336			
100141426	SEASIDE	CA		01/30/2024		3,379							3,379	3,379			
100137404	BOCA RATON	FL		01/11/2024		3,461							3,461	3,461			
100185158	SAN DIEGO	CA		12/20/2024		4,156							4,156	4,156			
100128904	SANDWICH	MA		09/21/2023		3,012							3,012	3,012			
100080266	ZALTBOMMEL	NLD		02/22/2022		(284)							(284)		284		284
100091562	ACTON	CA		03/07/2023		1,138							1,138	1,138			
100085117	GRONINGEN	NLD		07/27/2022		(332)							(332)		332		332
100109128	CYPRESS	TX		06/05/2023		4,528							4,528	4,528			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		822							822	822			
100155097	LA HABRA	CA		07/19/2024		3,247							3,247	3,247			
100114607	OCEAN ISLE BEACH	NC		06/29/2023		3,369							3,369	3,369			
100137842	GLENDALE	CA		12/08/2023		9,616							9,616	9,616			
100160586	DALLAS	TX		07/19/2024		2,626							2,626	2,626			
100174087	ORANGE BEACH	AL		10/31/2024		3,232							3,232	3,232			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128900	SAN MATEO	CA		09/21/2023		3,247							3,247	3,247			
100174110	DOWNEY	CA		10/31/2024		3,052							3,052	3,052			
100176824	CALABASAS	CA		11/15/2024		1,473							1,473	1,473			
100166034	SAN DIEGO	CA		09/06/2024		3,684							3,684	3,684			
4010048163	OTISVILLE	NY		03/22/2023		3,683							3,683	3,683			
100154171	SAN DIEGO	CA		07/11/2024		3,563							3,563	3,563			
100087157	AGOURA HILLS	CA		10/25/2022		2,255							2,255	2,255			
100136725	BROOKLYN	NY		11/27/2023		3,088							3,088	3,088			
100085036	UTRECHT	NLD		07/27/2022		216,215							216,215	253,084	36,869		36,869
100083462	SANTA CLARA	CA		06/02/2022		15,000							15,000	15,000			
100103367	TAHOMA	CA		06/16/2023		3,623							3,623	3,623			
100103509	GLENDALE	CA		05/08/2023		3,938							3,938	3,938			
100070410	SAN FRANCISCO	CA		09/23/2021		9,870							9,870	9,870			
100120334	TORRANCE	CA		08/18/2023		3,742							3,742	3,742			
100180754	MURRIETA	CA		11/26/2024		2,717							2,717	2,717			
730101768	NATIONAL CITY	CA		12/27/2023		4,721		4,067			4,067		8,788	8,788			
100153718	ORLANDO	FL		07/11/2024		2,951							2,951	2,951			
100134533	SEVIERVILLE	TN		10/30/2023		2,851							2,851	2,851			
100118966	EL CAJON	CA		07/27/2023		5,973							5,973	5,973			
100119855	VALENCIA	CA		08/10/2023		6,898							6,898	6,898			
100175573	NAPA	CA		11/12/2024		4,180							4,180	4,180			
100185003	MALIBU	CA		12/19/2024		.990							.990	.990			
730101690	FAIRFIELD	CA		12/27/2023		(5,272)		14,159			14,159		8,887	8,887			
3310049255	BALTIMORE	MD		05/25/2023		181,170							181,170	181,170			
100153649	MONTAUK	NY		05/31/2024		3,610							3,610	3,610			
100153677	TOPANGA	CA		05/31/2024		2,240							2,240	2,240			
730101654	LOS ANGELES	CA		12/27/2023		(8,697)		8,697			8,697						
100083504	LIGHTHOUSE POINT	FL		06/06/2022		3,429							3,429	3,429			
100181370	CASTLE ROCK	CO		12/06/2024		3,629							3,629	3,629			
100076830	SAN FRANCISCO	CA		12/27/2021		7,890							7,890	7,890			
100165714	DENVER	CO		08/29/2024		3,635							3,635	3,635			
100179373	MONETA	VA		12/27/2024		3,856							3,856	3,856			
100185138	FULLERTON	CA		12/20/2024		3,711							3,711	3,711			
100164045	FRISCO	TX		08/21/2024		2,386							2,386	2,386			
100120870	SHERMAN OAKS	CA		08/28/2023		3,426							3,426	3,426			
100150117	MARIETTA	GA		06/14/2024		3,099							3,099	3,099			
100167775	JAMUL	CA		09/19/2024		5,183							5,183	5,183			
100149895	SANTA ANA	CA		04/29/2024		4,848							4,848	4,848			
100174005	SAN DIEGO	CA		10/31/2024		3,089							3,089	3,089			
100180645	TUSTIN	CA		11/26/2024		3,321							3,321	3,321			
100167917	WHITTIER	CA		09/20/2024		4,987							4,987	4,987			
100080374	SCOTTSDALE	AZ		04/14/2022		5,386							5,386	5,386			
100185164	ANAHEIM	CA		12/20/2024		4,332							4,332	4,332			
100115337	SAINT AUGUSTINE	FL		07/17/2023		3,560							3,560	3,560			
100116523	WALNUT	CA		07/20/2023		6,714							6,714	6,714			
100118929	BELLINGHAM	WA		07/27/2023		2,113							2,113	2,113			
100100446	LOS ANGELES	CA		04/27/2023		4,453							4,453	4,453			
100184412	SARASOTA	FL		12/17/2024		1,847							1,847	1,847			
100173004	BROOKLYN	NY		10/25/2024		3,551							3,551	3,551			
100076401	TAMPA	FL		12/23/2021		5,650							5,650	5,650			
100115411	DOWNEY	CA		07/17/2023		4,217							4,217	4,217			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114534	STURGEON BAY	WI		06/29/2023		12,698							12,698	12,698			
100165107	UNITED KINGDOM	GBR		08/27/2024		(134)							(134)		134		134
100153665	BOCA RATON	FL		05/31/2024		3,237							3,237	3,237			
100134457	BROOKLYN	NY		10/30/2023		3,465							3,465	3,465			
100166404	TUSTIN	CA		10/31/2024		2,593							2,593	2,593			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		7,603							7,603	7,603			
100133069	COTO DE CAZA	CA		11/29/2023		3,483							3,483	3,483			
100150037	TARZANA	CA		06/07/2024		2,928							2,928	2,928			
100114781	SEATTLE	WA		07/07/2023		3,637							3,637	3,637			
100079853	HOLLYWOOD	FL		04/25/2022		6,147							6,147	6,147			
100078234	CHATSWORTH	CA		02/10/2022		8,942							8,942	8,942			
100084388	PILOT POINT	TX		08/12/2022		4,454							4,454	4,454			
100156034	WEST HILLS	CA		06/18/2024		1,840							1,840	1,840			
100087415	JOHNS CREEK	GA		10/25/2022		6,056							6,056	6,056			
100115472	BERMUDA DUNES	CA		07/17/2023		4,217							4,217	4,217			
100120845	LAKE FOREST	IL		08/25/2023		3,707							3,707	3,707			
100110027	CHANDLER	AZ		06/23/2023		1,798							1,798	1,798			
100178263	OCEANSIDE	CA		11/19/2024		16,367							16,367	16,367			
100079750	LOS ANGELES	CA		04/08/2022		6,203							6,203	6,203			
100167749	SEDONA	AZ		09/19/2024		3,706							3,706	3,706			
100158435	BATTLE GROUND	WA		07/10/2024		3,462							3,462	3,462			
100173743	LOS ANGELES	CA		10/30/2024		2,561							2,561	2,561			
100173438	HILTON HEAD ISLAND	SC		10/29/2024		2,910							2,910	2,910			
100137122	GILBERT	AZ		11/28/2023		3,654							3,654	3,654			
100134385	THOUSAND OAKS	CA		10/27/2023		3,072							3,072	3,072			
100072029	LOS ANGELES	CA		11/19/2021		7,485							7,485	7,485			
100079293	NEW YORK	NY		02/28/2022		7,419							7,419	7,419			
100144298	GEARHART	OR		03/07/2024		2,803							2,803	2,803			
100153766	RIEL	NLD		05/30/2024		(505)							(505)		505		505
100154186	PETALUMA	CA		07/11/2024		2,956							2,956	2,956			
100079416	SANTA ROSA	CA		03/17/2022		5,923							5,923	5,923			
100152660	MIDWAY CITY	CA		05/17/2024		3,854							3,854	3,854			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		45							45	45			
100136031	LOS ANGELES	CA		11/16/2023		3,001							3,001	3,001			
100080233	KANEOHE	HI		02/25/2022		6,231							6,231	6,231			
100074414	LOS GATOS	CA		12/02/2021		7,364							7,364	7,364			
100078462	GILROY	CA		01/25/2022		6,757							6,757	6,757			
100109776	HALEIWA	HI		08/04/2023		4,408							4,408	4,408			
100173470	NEWPORT BEACH	CA		10/29/2024		3,686							3,686	3,686			
100166403	CULVER CITY	CA		10/31/2024		33,573							33,573	33,573			
100151174	IRVINE	CA		05/09/2024		3,667							3,667	3,667			
100138741	OJAI	CA		02/02/2024		2,139							2,139	2,139			
100164201	PASADENA	CA		08/21/2024		3,559							3,559	3,559			
730101920	BERKELEY	CA		12/27/2023		(9,645)		9,645			9,645						
100137443	REDONDO BEACH	CA		01/11/2024		2,500							2,500	2,500			
100164975	ESCONDIDO	CA		08/28/2024		2,801							2,801	2,801			
100136054	WALNUT CREEK	CA		11/16/2023		3,272							3,272	3,272			
100175412	QUEEN CREEK	AZ		12/23/2024		3,398							3,398	3,398			
100153082	MORAGA	CA		06/27/2024		3,022							3,022	3,022			
100118679	SARASOTA	FL		07/25/2023		2,862							2,862	2,862			
100128257	NAPA	CA		09/14/2023		3,691							3,691	3,691			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137167	LOS ANGELES	CA		11/28/2023		3,222							3,222	3,222			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		3,488							3,488	3,488			
100168624	NEWPORT BEACH	CA		09/25/2024		3,858							3,858	3,858			
100160506	LOS ANGELES	CA		07/19/2024		2,374							2,374	2,374			
100171273	VANCOUVER	WA		10/16/2024		2,930							2,930	2,930			
100115459	RANCHO CUCAMONGA	CA		07/17/2023		7,642							7,642	7,642			
100156383	LOS ANGELES	CA		07/25/2024		3,516							3,516	3,516			
100146860	EUSTIS	FL		03/21/2024		17,801							17,801	17,801			
100087090	BOCA RATON	FL		11/04/2022		.902							.902	.902			
100165986	SAN DIEGO	CA		09/06/2024		2,886							2,886	2,886			
100180627	BELMONT	NC		11/26/2024		3,044							3,044	3,044			
100185790	SAN CLEMENTE	CA		12/26/2024		3,743							3,743	3,743			
100117662	LAFAYETTE	CA		07/20/2023		4,656							4,656	4,656			
100081763	MILLBRAE	CA		03/22/2022		7,655							7,655	7,655			
100154342	TARZANA	CA		06/12/2024		3,166							3,166	3,166			
100159695	KIHEI	HI		08/23/2024		8,619							8,619	8,619			
100142821	DOWNEY	CA		02/08/2024		3,161							3,161	3,161			
100168734	SAN JOSE	CA		09/26/2024		3,141							3,141	3,141			
100153655	LAS VEGAS	NV		05/31/2024		2,928							2,928	2,928			
100175596	NEWTOWN	PA		11/12/2024		5,173							5,173	5,173			
100171207	TARZANA	CA		10/16/2024		3,438							3,438	3,438			
100148141	WHITTIER	CA		05/15/2024		3,438							3,438	3,438			
100081688	TRACYS LANDING	MD		03/21/2022		7,817							7,817	7,817			
100120603	FRISCO	TX		08/18/2023		3,495							3,495	3,495			
100132618	VISTA	CA		11/03/2023		3,275							3,275	3,275			
100155117	ISLAMORADA	FL		07/19/2024		3,400							3,400	3,400			
100073562	CORONADO	CA		11/19/2021		7,888							7,888	7,888			
100134582	WASHINGTON	DC		10/30/2023		31,152							31,152	31,152			
100116874	ATLANTA	GA		07/20/2023		3,877							3,877	3,877			
100172822	DENVER	CO		12/06/2024		4,939							4,939	4,939			
100132552	MARTINEZ	CA		11/03/2023		4,032							4,032	4,032			
100089670	ZEIST	NLD		11/29/2022		(348)							(348)		.348		.348
100175514	JOHNS CREEK	GA		12/23/2024		3,449							3,449	3,449			
100184422	POWAY	CA		12/17/2024		3,122							3,122	3,122			
100164230	PHOENIX	AZ		08/21/2024		3,239							3,239	3,239			
100159729	MISSION VIEJO	CA		08/23/2024		3,398							3,398	3,398			
100077956	NEWPORT BEACH	CA		01/13/2022		10,000							10,000	10,000			
100078032	WASHINGTON	DC		01/12/2022		7,973							7,973	7,973			
730300941	GARDENA	CA		12/27/2023		3,438		2,879			2,879		6,317	6,317			
100090894	REDONDO BEACH	CA		01/31/2023		5,188							5,188	5,188			
100165909	LOS ANGELES	CA		09/06/2024		2,671							2,671	2,671			
100157716	OAKHURST	NJ		06/28/2024		2,730							2,730	2,730			
100156016	COLD SPRING HARBOR	NY		06/18/2024		2,750							2,750	2,750			
100071928	VAN NUYS	CA		11/19/2021		5,313							5,313	5,313			
100071695	SEATTLE	WA		10/14/2021		7,545							7,545	7,545			
100089227	RENO	NV		01/26/2023		2,770							2,770	2,770			
100109699	LAKE FOREST	CA		06/16/2023		4,035							4,035	4,035			
100178296	PARAMUS	NJ		11/19/2024		3,673							3,673	3,673			
100142057	WOODLAND HILLS	CA		02/29/2024		3,170							3,170	3,170			
100172704	PURCELLVILLE	VA		11/21/2024		3,032							3,032	3,032			
100175025	SHERWOOD FOREST	CA		11/05/2024		3,873							3,873	3,873			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730302403	LAKE ELSINORE	CA		12/27/2023		(1,308)		9,984			9,984		8,676	8,676			
100089374	QUEEN CREEK	AZ		11/17/2022		5,710							5,710	5,710			
100082331	NORTHRIDGE	CA		04/14/2022		5,689							5,689	5,689			
100110725	REDONDO BEACH	CA		08/11/2023		2,571							2,571	2,571			
100181623	BOCA RATON	FL		12/11/2024		4,733							4,733	4,733			
100107854	WOODLAND	CA		06/29/2023		13,112							13,112	13,112			
100169976	SAN FRANCISCO	CA		11/08/2024		8,219							8,219	8,219			
100168011	SAN ANTONIO	TX		09/20/2024		3,563							3,563	3,563			
100173084	NEW YORK	NY		10/25/2024		5,130							5,130	5,130			
100159627	FORT LAUDERDALE	FL		07/15/2024		2,378							2,378	2,378			
100141824	AMSTERDAM	NLD		01/29/2024		364,353							364,353	400,628	36,275		36,275
100099982	AURORA	CO		03/28/2023		3,084							3,084	3,084			
100108142	ANAHEIM	CA		05/24/2023		1,084							1,084	1,084			
100148634	LA CRESCENTA	CA		05/15/2024		3,607							3,607	3,607			
100078186	LOS ANGELES	CA		02/10/2022		7,895							7,895	7,895			
100116126	ENCINO	CA		07/20/2023		5,834							5,834	5,834			
100079629	NORTHRIDGE	CA		04/08/2022		8,167							8,167	8,167			
100172871	LONG BEACH	CA		10/25/2024		3,421							3,421	3,421			
100085124	TILBURG	NLD		07/27/2022		(264)							(264)		264		264
100140719	KIHEI	HI		02/08/2024		1,500							1,500	1,500			
19146	DOWNINGTON	PA		03/14/2012		147,469							147,469	147,469			
100068162	LOS ANGELES	CA		08/25/2021		7,960							7,960	7,960			
100091601	LOS ANGELES	CA		03/07/2023		1,106							1,106	1,106			
100129834	SALINAS	CA		09/27/2023		1,442							1,442	1,442			
100088058	SAN DIEGO	CA		10/25/2022		4,204							4,204	4,204			
100181235	SANTA BARBARA	CA		12/06/2024		2,579							2,579	2,579			
100164965	MCLEAN	VA		08/28/2024		2,039							2,039	2,039			
100141947	IMPERIAL BEACH	CA		02/29/2024		2,061							2,061	2,061			
100158455	HINGHAM	MA		07/10/2024		3,332							3,332	3,332			
100088102	TEMECULA	CA		10/25/2022		3,563							3,563	3,563			
4010054947	TRENTON	NJ		07/27/2023		3,485							3,485	3,485			
100077942	AUSTIN	TX		01/10/2022		8,108							8,108	8,108			
100174039	SAN MATEO	CA		10/31/2024													
100174103	MILTON	GA		10/31/2024		2,684							2,684	2,684			
100107844	GLENDALE	CA		05/23/2023		4,275							4,275	4,275			
100143870	VALENCIA	CA		03/06/2024		3,254							3,254	3,254			
100079249	CLARKSVILLE	MD		02/25/2022		12,382							12,382	12,382			
100107908	VILLA PARK	CA		06/29/2023		3,519							3,519	3,519			
100162063	PARKLAND	FL		07/31/2024		15,133							15,133	15,133			
100116071	UPLAND	CA		07/20/2023		4,097							4,097	4,097			
100175561	NEWCASTLE	WA		11/12/2024		4,237							4,237	4,237			
100157620	SHERMAN OAKS	CA		06/28/2024		3,600							3,600	3,600			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		4,700							4,700	4,700			
100078763	HUNTINGTON BEACH	CA		01/31/2022		7,130							7,130	7,130			
100109293	BROOKLYN	NY		06/12/2023		3,710							3,710	3,710			
100174686	SAN JOSE	CA		10/31/2024		2,729							2,729	2,729			
100184373	HONOLULU	HI		12/16/2024		3,067							3,067	3,067			
100159535	POMPANO BEACH	FL		07/15/2024		2,971							2,971	2,971			
100165676	SAN DIEGO	CA		10/04/2024		5,697							5,697	5,697			
100180842	ROTTERDAM	NLD		11/27/2024		(305)							(305)		305		305
100101774	BROOKLYN	NY		03/31/2023		3,175							3,175	3,175			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180131	SARASOTA	FL		11/25/2024		2,832							2,832	2,832			
100185807	VENTURA	CA		12/26/2024		3,631							3,631	3,631			
100038544	DUBLIN	IRL		09/27/2019		879							879	(12,606)	(879)	(12,606)	(13,484)
100151867	PAWLEYS ISLAND	SC		05/10/2024		3,461							3,461	3,461			
730101628	LOS ANGELES	CA		12/27/2023		(7,130)		14,369			14,369		7,239	7,239			
100132466	LIVERMORE	CA		11/03/2023		3,456							3,456	3,456			
100134415	NETHERLANDS	NLD		10/27/2023		(497)							(497)		497		497
100174538	PETALUMA	CA		10/31/2024		2,710							2,710	2,710			
100085167	HUNTINGTON BEACH	CA		09/21/2022		6,194							6,194	6,194			
100176653	LOS ANGELES	CA		11/15/2024		2,520							2,520	2,520			
100159821	LOS ANGELES	CA		07/17/2024		3,079							3,079	3,079			
100149032	VENICE	CA		04/19/2024		3,401							3,401	3,401			
100173742	TRABUCO CANYON	CA		10/30/2024		2,563							2,563	2,563			
100173428	PORTLAND	OR		10/29/2024		3,163							3,163	3,163			
4010072414	NETCONG	NJ		04/29/2024		2,821							2,821	2,821			
100132807	ATLANTA	GA		11/03/2023		2,769							2,769	2,769			
100109743	FORT PIERCE	FL		06/16/2023		4,789							4,789	4,789			
100138351	BIG BEAR LAKE	CA		12/18/2023		1,903							1,903	1,903			
100178455	SAN MARINO	CA		11/21/2024		2,817							2,817	2,817			
100173788	UNION CITY	CA		10/30/2024		3,485							3,485	3,485			
100109009	LOS ANGELES	CA		05/31/2023		2,163							2,163	2,163			
100148576	SAN FRANCISCO	CA		04/12/2024		3,659							3,659	3,659			
100168044	COSTA MESA	CA		09/20/2024		7,663							7,663	7,663			
100158469	AUSTIN	TX		07/10/2024		2,844							2,844	2,844			
100088073	GEORGETOWN	TX		10/25/2022		3,077							3,077	3,077			
100163351	MISSOURI CITY	TX		08/13/2024		3,380							3,380	3,380			
100135018	SAN FRANCISCO	CA		10/30/2023		3,040							3,040	3,040			
100180642	LOS GATOS	CA		11/26/2024		3,027							3,027	3,027			
100131795	LEHI	UT		10/06/2023		630							630	630			
100186682	BISCAYNE PARK	FL		12/31/2024		2,239							2,239	2,239			
100065833	ENCINO	CA		07/23/2021		8,836							8,836	8,836			
100178481	BROOKLYN	NY		11/21/2024		4,726							4,726	4,726			
100149913	LOS ANGELES	CA		04/29/2024		3,498							3,498	3,498			
100149029	LAGUNA NIGUEL	CA		04/19/2024		3,538							3,538	3,538			
100083343	AMSTERDAM	NLD		05/27/2022		(249)							(249)		249		249
100170511	AZUSA	CA		10/09/2024		2,405							2,405	2,405			
100087301	SAN FRANCISCO	CA		10/25/2022		6,811							6,811	6,811			
100144903	UNITED KINGDOM	GBR		03/12/2024		(61)							(61)		61		61
100134358	SANTA ROSA BEACH	FL		10/27/2023		2,770							2,770	2,770			
100178392	GALVESTON	TX		11/21/2024		1,858							1,858	1,858			
100133355	VASHON	WA		11/21/2023		3,225							3,225	3,225			
100165347	SIMI VALLEY	CA		08/29/2024		3,504							3,504	3,504			
100171105	EL CAJON	CA		11/22/2024		3,524							3,524	3,524			
100120680	DAVIE	FL		08/24/2023		2,511							2,511	2,511			
100180111	UPLAND	CA		12/30/2024		2,021							2,021	2,021			
100109702	ORINDA	CA		06/16/2023		3,361							3,361	3,361			
100184983	HONOLULU	HI		12/19/2024		1,809							1,809	1,809			
100065859	WESTLAKE VILLAGE	CA		07/27/2021		4,692							4,692	4,692			
100117368	PIEDMONT	CA		07/20/2023		10,454							10,454	10,454			
100142014	BAKERSFIELD	CA		02/29/2024		2,205							2,205	2,205			
100140859	VILLA PARK	CA		03/06/2024		3,460							3,460	3,460			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100181652	LOS ANGELES	CA		12/11/2024		13,311							13,311	13,311			
100110625	LOS ANGELES	CA		06/30/2023		4,220							4,220	4,220			
100185177	SAN MARCOS	CA		12/20/2024		(4,019)							(4,019)	(4,019)			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		6,279							6,279	6,279			
100139815	UNITED KINGDOM	GBR		12/18/2023		(1,506)							(1,506)		1,506		1,506
100173502	SHALIMAR	FL		10/29/2024		2,855							2,855	2,855			
100174055	OAKLAND	CA		10/31/2024		3,166							3,166	3,166			
100175689	COVINA	CA		11/12/2024		3,071							3,071	3,071			
100144292	SANDPOINT	ID		03/07/2024		2,502							2,502	2,502			
100169991	HALLANDALE BEACH	FL		11/08/2024		3,282							3,282	3,282			
100071506	DALLAS	TX		10/19/2021		5,723							5,723	5,723			
100156356	TORRANCE	CA		07/25/2024		3,143							3,143	3,143			
100103382	PASADENA	CA		06/16/2023		15,840							15,840	15,840			
100173433	WINTER PARK	FL		10/29/2024		3,240							3,240	3,240			
19036	FORT WORTH	TX		04/15/2011		240,842							240,842	240,842			
100137418	CORAL GABLES	FL		01/11/2024		1,955							1,955	1,955			
100154917	HOUSTON	TX		07/19/2024		4,009							4,009	4,009			
100078045	VENICE	CA		01/21/2022		6,196							6,196	6,196			
100161405	DUNEDIN	FL		07/26/2024		12,662							12,662	12,662			
100141932	SUNNYVALE	CA		03/27/2024		3,418							3,418	3,418			
100083339	GRONINGEN	NLD		05/27/2022		(184)							(184)		184		184
100157614	VERO BEACH	FL		06/28/2024		3,093							3,093	3,093			
100118667	TRABUCO CANYON	CA		07/25/2023		4,399							4,399	4,399			
100180685	OJAI	CA		11/26/2024		3,340							3,340	3,340			
100176145	PORTER RANCH	CA		12/20/2024		2,778							2,778	2,778			
100117893	ATLANTA	GA		07/20/2023		3,335							3,335	3,335			
100176790	RICHMOND HILL	GA		11/15/2024		2,876							2,876	2,876			
100178383	COOPER CITY	FL		11/21/2024		3,479							3,479	3,479			
100149080	FRISCO	TX		04/19/2024		3,264							3,264	3,264			
100108494	ENCINO	CA		05/25/2023		3,503							3,503	3,503			
100168744	KIRKLAND	WA		09/26/2024		3,256							3,256	3,256			
100114720	RIVERSIDE	CA		06/29/2023		2,525							2,525	2,525			
100117165	GILROY	CA		07/20/2023		4,685							4,685	4,685			
100139457	SIERRA MADRE	CA		12/28/2023		1,138							1,138	1,138			
100156386	MESA	AZ		07/25/2024		3,650							3,650	3,650			
100154166	PHOENIX	AZ		07/11/2024		3,557							3,557	3,557			
100154678	BROOKLYN	NY		07/19/2024		2,794							2,794	2,794			
4010053712	IRVINGTON	NJ		06/20/2023		3,289							3,289	3,289			
100076444	DANVILLE	CA		12/23/2021		5,185							5,185	5,185			
100077827	OAKLAND	CA		01/14/2022		100							100	100			
100156262	OCEAN CITY	NJ		07/25/2024		2,604							2,604	2,604			
100171264	BROOKLYN	NY		10/16/2024		2,917							2,917	2,917			
100175399	SAN JOSE	CA		12/23/2024		2,480							2,480	2,480			
100080300	AMSTERDAM	NLD		02/22/2022		(515)							(515)		515		515
100184416	IRVINE	CA		12/17/2024		2,976							2,976	2,976			
730005513	BUENA PARK	CA		12/27/2023		11,191		856			856		12,047	12,047			
100176814	BOCA RATON	FL		11/15/2024		10,500							10,500	10,500			
100172700	PRINCEVILLE	HI		11/21/2024		3,033							3,033	3,033			
100157833	DALLAS	TX		08/01/2024		3,243							3,243	3,243			
100076536	LOS ANGELES	CA		01/04/2022		7,292							7,292	7,292			
730301696	SALINAS	CA		12/27/2023		4,259		1,752			1,752		6,011	6,011			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137148	SCOTTSDALE	AZ		11/28/2023		2,501							2,501	2,501			
100163840	WINDSOR	CO		09/27/2024		2,893							2,893	2,893			
100156697	SAN JOSE	CA		06/26/2024		1,264							1,264	1,264			
100147485	HENDERSON	NV		04/03/2024		3,097							3,097	3,097			
100173690	LOS ANGELES	CA		10/30/2024		3,320							3,320	3,320			
100178288	VALENCIA	CA		11/19/2024		2,483							2,483	2,483			
100129239	BROOKHAVEN	GA		11/03/2023		3,177							3,177	3,177			
100128888	CENTERPORT	NY		09/21/2023		47,123							47,123	47,123			
100165634	MIRAMAR	FL		10/04/2024		3,320							3,320	3,320			
100057238	GLENDALE	CA		05/19/2021		7,652							7,652	7,652			
100170475	MIAMI	FL		10/09/2024		2,510							2,510	2,510			
100100467	LEESBURG	VA		04/27/2023		4,563							4,563	4,563			
100133535	FRISCO	TX		10/19/2023		3,111							3,111	3,111			
100101839	YORBA LINDA	CA		04/06/2023		3,708							3,708	3,708			
100130386	KIRKLAND	WA		09/28/2023		4,804							4,804	4,804			
100168688	SAN BRUNO	CA		09/25/2024		2,988							2,988	2,988			
100173851	PARK RIDGE	IL		10/31/2024		3,411							3,411	3,411			
100174012	RIVERSIDE	CA		10/31/2024		2,705							2,705	2,705			
100082005	TILBURG	NLD		03/30/2022		(130)							(130)		130		130
100166024	SAN DIEGO	CA		09/06/2024		3,421							3,421	3,421			
100120519	MURRIETA	CA		08/18/2023		2,626							2,626	2,626			
100083789	LOS ANGELES	CA		07/12/2022													
100110117	GLENDALE	CA		06/23/2023		3,739							3,739	3,739			
4010055390	MASTIC BEACH	NY		08/24/2023		3,812							3,812	3,812			
100129848	SAN DIEGO	CA		09/27/2023		3,590							3,590	3,590			
100168953	ROTTERDAM	NLD		09/26/2024		(355)							(355)		355		355
100180557	BURBANK	CA		11/26/2024		3,382							3,382	3,382			
100099917	SCOTTSDALE	AZ		03/28/2023		3,557							3,557	3,557			
100091016	NORCO	CA		01/31/2023		1,949							1,949	1,949			
100173516	NAPLES	FL		10/29/2024		3,400							3,400	3,400			
100174506	SOLANA BEACH	CA		10/31/2024		3,696							3,696	3,696			
100172639	MIAMI	FL		10/24/2024		13,321							13,321	13,321			
100168296	SAN DIEGO	CA		09/20/2024		7,160							7,160	7,160			
100132749	GUERNEVILLE	CA		11/03/2023		2,550							2,550	2,550			
100117851	FOLSOM	CA		07/20/2023		2,610							2,610	2,610			
100164212	LOS GATOS	CA		08/21/2024		4,158							4,158	4,158			
100139163	SAN DIEGO	CA		12/28/2023		2,282							2,282	2,282			
100173465	TAVEMIER	FL		10/29/2024		3,166							3,166	3,166			
100161652	ZEIST	NLD		07/29/2024		(434)							(434)		434		434
100168866	UNITED KINGDOM	GBR		09/26/2024		133							133		(133)		(133)
100148636	TAVERNIER	FL		05/15/2024		2,193							2,193	2,193			
100137192	NEWBERRY	FL		11/28/2023		12,510							12,510	12,510			
100172618	SAN RAMON	CA		10/24/2024		2,354							2,354	2,354			
100114779	LEANDER	TX		07/07/2023		4,410							4,410	4,410			
100153792	CHATSWORTH	CA		07/10/2024		33,902							33,902	33,902			
100174741	NASHVILLE	TN		10/31/2024		3,323							3,323	3,323			
100082618	ORANGE	CA		04/14/2022		11,641							11,641	11,641			
100078046	VENICE	CA		01/21/2022		6,054							6,054	6,054			
100174899	CELEBRATION	FL		10/31/2024		5,349							5,349	5,349			
100169934	CAPE CORAL	FL		11/08/2024		3,380							3,380	3,380			
100180603	MURRIETA	CA		11/26/2024		919							919	919			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167530	SALINAS	CA		10/31/2024		3,355							3,355	3,355			
100102779	HENDERSON	NV		06/22/2023		2,270							2,270	2,270			
100138019	CARLISLE	MA		12/13/2023		2,991							2,991	2,991			
403051362	HOLLY HILL	FL		11/04/2024		3,230							3,230	3,230			
100175841	PALM DESERT	CA		11/12/2024		3,917							3,917	3,917			
100114687	SANTA CLARITA	CA		06/29/2023		1,639							1,639	1,639			
100147179	PLEASANT VIEW	UT		03/28/2024		2,854							2,854	2,854			
100091710	HOUSTON	TX		03/24/2023		3,584							3,584	3,584			
100180659	AUSTIN	TX		11/26/2024		3,111							3,111	3,111			
100038597	DUBLIN	IRL		09/27/2019		887							887	(12,733)	(887)	(12,733)	(13,620)
100135898	COSTA MESA	CA		11/13/2023		2,872							2,872	2,872			
100156821	MILLBRAE	CA		06/27/2024		2,604							2,604	2,604			
100143670	HARVEY CEDARS	NJ		02/22/2024		3,917							3,917	3,917			
100137892	SARASOTA	FL		12/08/2023		2,457							2,457	2,457			
100053345	LAKEWAY	TX		03/23/2021		8,226							8,226	8,226			
100185574	KEYSTONE	CO		12/20/2024		3,310							3,310	3,310			
100170902	GARDEN GROVE	CA		10/11/2024		2,587							2,587	2,587			
100173496	SAN JOSE	CA		10/29/2024		74,526							74,526	74,526			
403049954	ST. JOSEPH	MO		06/28/2024		3,793							3,793	3,793			
100154604	CASTAIC	CA		06/14/2024		4,148							4,148	4,148			
100030774	LOS ANGELES	CA		04/09/2019		6,775							6,775	6,775			
100167799	VAN NUYS	CA		09/19/2024		2,418							2,418	2,418			
100076396	ANNA MARIA	FL		12/23/2021		5,074							5,074	5,074			
100149503	CHULA VISTA	CA		04/26/2024		3,330							3,330	3,330			
100180664	SALEM	OR		11/26/2024		2,937							2,937	2,937			
100089684	SPIJKENISSE	NLD		11/29/2022		(312)							(312)		312		312
100185133	JAMUL	CA		12/20/2024		3,588							3,588	3,588			
100144500	LA QUINTA	CA		04/26/2024		3,178							3,178	3,178			
100180681	SUNNYVALE	CA		11/26/2024		2,984							2,984	2,984			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		5,172							5,172	5,172			
100139021	DOYLESTOWN	PA		12/22/2023		3,124							3,124	3,124			
100143785	BRIGHTON	CO		02/28/2024		5,375							5,375	5,375			
100136020	GILBERT	AZ		11/16/2023		3,079							3,079	3,079			
100135659	LAS VEGAS	NV		11/09/2023		2,097							2,097	2,097			
100142841	WALNUT CREEK	CA		02/09/2024		3,032							3,032	3,032			
100137419	DUBLIN	CA		01/11/2024		2,958							2,958	2,958			
730300294	OXNARD	CA		12/27/2023		2,481		5,620			5,620		8,101	8,101			
4010053994	BEACHWOOD	NJ		07/27/2023		3,471							3,471	3,471			
100185969	TRUCKEE	CA		12/26/2024		1,869							1,869	1,869			
100133452	LOS ANGELES	CA		10/19/2023		5,831							5,831	5,831			
100134410	NETHERLANDS	NLD		10/27/2023		(385)							(385)		385		385
100180794	SOUTHWEST RANCHES	FL		11/26/2024		3,410							3,410	3,410			
100118744	SAN JOSE	CA		07/25/2023		3,438							3,438	3,438			
100135983	RENO	NV		11/16/2023		9,349							9,349	9,349			
100148618	CHULA VISTA	CA		05/15/2024		2,540							2,540	2,540			
100086634	FRISCO	TX		09/30/2022		2,167							2,167	2,167			
100181654	MARATHON	FL		12/11/2024		3,182							3,182	3,182			
100175402	MOUNT PLEASANT	SC		12/23/2024		5,632							5,632	5,632			
100080356	HUNTINGTON BEACH	CA		02/28/2022		5,813							5,813	5,813			
100079592	NEW YORK	NY		04/25/2022		5,534							5,534	5,534			
100153808	AUSTIN	TX		07/10/2024		3,528							3,528	3,528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153031	SARASOTA	FL		06/27/2024		2,974							2,974	2,974			
324060805	HIDEOUT	UT		08/20/2024		30,000							30,000	30,000			
324060837	HIDEOUT	UT		08/20/2024		30,000							30,000	30,000			
100132564	INDIO	CA		11/03/2023		3,185							3,185	3,185			
100148644	LOS ANGELES	CA		05/15/2024		3,597							3,597	3,597			
100102825	BURBANK	CA		06/22/2023		3,173							3,173	3,173			
100154549	SANTA ANA	CA		06/14/2024		10,252							10,252	10,252			
100153743	S-GRAVENHAGE	NLD		05/30/2024		(113)							(113)		113		113
100170032	GARDEN CITY	ID		11/08/2024		2,258							2,258	2,258			
100181327	BOCA RATON	FL		12/06/2024		16,373							16,373	16,373			
100165679	ARCADIA	CA		10/04/2024		2,992							2,992	2,992			
100141707	NEW YORK	NY		01/30/2024		2,289							2,289	2,289			
100100512	ORLANDO	FL		04/27/2023		2,925							2,925	2,925			
4010059054	RIVERHEAD	NY		09/28/2023		2,775							2,775	2,775			
100169300	BROOKLYN	NY		09/27/2024		3,088							3,088	3,088			
100141714	CASTAIC	CA		01/30/2024		2,528							2,528	2,528			
100169318	LAGUNA NIGUEL	CA		09/27/2024		3,012							3,012	3,012			
100102866	MIRAMAR BEACH	FL		06/22/2023		4,177							4,177	4,177			
100173078	HUNTINGTON	NY		10/25/2024		2,767							2,767	2,767			
100175646	PALMETTO BAY	FL		11/12/2024		3,050							3,050	3,050			
100178406	NAPLES	FL		11/21/2024		3,316							3,316	3,316			
100152800	LOS ANGELES	CA		05/22/2024		2,878							2,878	2,878			
100082251	HIGHLAND	UT		04/14/2022		5,889							5,889	5,889			
100127672	DENISON	TX		09/08/2023		1,422							1,422	1,422			
100083954	ORANGE	CA		07/12/2022		4,326							4,326	4,326			
100082738	TIEL	NLD		04/27/2022		118,560							118,560	134,496	15,936		15,936
100175336	PLEASANT HILL	CA		11/05/2024		3,635							3,635	3,635			
100154133	CYPRESS	CA		07/11/2024		2,163							2,163	2,163			
100173779	CARMEL	IN		10/30/2024		3,364							3,364	3,364			
100181356	LOS ANGELES	CA		12/06/2024		1,948							1,948	1,948			
100163976	TORRANCE	CA		10/04/2024		3,449							3,449	3,449			
100132412	MANHATTAN BEACH	CA		11/03/2023		3,192							3,192	3,192			
100132415	PORT SAINT JOE	FL		11/03/2023		3,008							3,008	3,008			
100175580	UPPER SADDLE RIVER	NJ		11/12/2024		3,690							3,690	3,690			
100153793	AUSTIN	TX		07/10/2024		1,345							1,345	1,345			
100084929	DICKINSON	TX		09/29/2022		4,185							4,185	4,185			
100114692	TRABUCO CANYON	CA		06/29/2023		2,903							2,903	2,903			
100087509	LAIE	HI		10/25/2022		6,488							6,488	6,488			
100100965	HENDERSONVILLE	TN		04/28/2023		13,377							13,377	13,377			
100154600	KENSINGTON	MD		06/14/2024		2,413							2,413	2,413			
100175563	LITTLE COMPTON	RI		11/12/2024		4,041							4,041	4,041			
100151914	OCEANSIDE	CA		07/10/2024		3,064							3,064	3,064			
100038681	DUBLIN	IRL		09/27/2019		4,440							4,440	4,783	333	10	343
100167753	NAPLES	FL		09/19/2024		2,775							2,775	2,775			
100180600	HONOLULU	HI		11/26/2024		2,130							2,130	2,130			
100081893	TILBURG	NLD		03/30/2022		(219)							(219)		219		219
100120244	VENICE	CA		08/18/2023		3,420							3,420	3,420			
100165661	DUBLIN	CA		10/04/2024		18,300							18,300	18,300			
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		3,298							3,298	3,298			
100156736	WHITTIER	CA		06/26/2024		2,736							2,736	2,736			
100118977	BLUFFDALE	UT		07/27/2023		879							879	879			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076835	WELLINGTON	FL		12/27/2021		7,725							7,725	7,725			
735112806	HAWTHORNE	CA		12/27/2023		26,371		2,628			2,628		28,999	28,999			
100118100	SANTA BARBARA	CA		07/20/2023		2,816							2,816	2,816			
100180624	PASADENA	CA		11/26/2024		3,640							3,640	3,640			
100057240	ARLINGTON	VA		05/19/2021		6,643							6,643	6,643			
100185544	RIVERSIDE	CA		12/20/2024		2,299							2,299	2,299			
100150215	SEAL BEACH	CA		04/30/2024		1,286							1,286	1,286			
100130358	NOVATO	CA		09/28/2023		3,299							3,299	3,299			
100086724	GRANADA HILLS	CA		09/30/2022		3,654							3,654	3,654			
100080343	SHERMAN OAKS	CA		02/28/2022		6,841							6,841	6,841			
100163397	TAMPA	FL		09/27/2024		24,787							24,787	24,787			
730101522	WHITTIER	CA		12/27/2023		636		7,210			7,210		7,846	7,846			
100084292	UTRECHT	NLD		06/30/2022		(172)							(172)		172		172
100178384	JOHNS CREEK	GA		11/21/2024		2,720							2,720	2,720			
100120263	BOTHELL	WA		08/18/2023		9,420							9,420	9,420			
100078673	SAN CLEMENTE	CA		02/02/2022		5,064							5,064	5,064			
100159594	NATICK	MA		07/15/2024		2,795							2,795	2,795			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		5,484							5,484	5,484			
100083431	AMSTERDAM	NLD		05/27/2022		(242)							(242)		242		242
100175558	ORLANDO	FL		11/12/2024		3,543							3,543	3,543			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		2,876							2,876	2,876			
100178424	PANAMA CITY BEACH	FL		11/21/2024		2,333							2,333	2,333			
100167523	BUFORD	GA		10/31/2024		2,984							2,984	2,984			
100168211	SANTA BARBARA	CA		09/20/2024		7,713							7,713	7,713			
100175673	DOWNEY	CA		11/12/2024		3,169							3,169	3,169			
100174066	FALLS CHURCH	VA		10/31/2024		2,479							2,479	2,479			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023		2,548							2,548	2,548			
100128847	MILILANI	HI		09/21/2023		5,085							5,085	5,085			
100120575	CORONA	CA		08/18/2023		2,650							2,650	2,650			
100133852	WAXHAW	NC		10/20/2023		628							628	628			
100076743	DANVILLE	CA		12/30/2021		5,770							5,770	5,770			
403048801	UPPER DEERFIELD	NJ		06/28/2024		2,529							2,529	2,529			
100181349	LOS ANGELES	CA		12/06/2024		3,980							3,980	3,980			
100173816	MASSAPEQUA	NY		10/31/2024		2,671							2,671	2,671			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		3,940							3,940	3,940			
100164646	HIGHLAND PARK	CA		08/23/2024		3,201							3,201	3,201			
100079970	GLENDALE	CA		04/25/2022		7,791							7,791	7,791			
100148629	KAPAA	HI		05/15/2024		3,227							3,227	3,227			
100154599	KENSINGTON	MD		06/14/2024		2,378							2,378	2,378			
100120644	ANAHEIM	CA		08/21/2023		2,566							2,566	2,566			
100173415	MIAMI BEACH	FL		10/29/2024		8,307							8,307	8,307			
100141635	SANTA CLARA	CA		01/30/2024		2,004							2,004	2,004			
100173517	CHANDLER	AZ		10/29/2024		3,293							3,293	3,293			
100146586	CAVE CREEK	AZ		03/20/2024		4,970							4,970	4,970			
100166344	ELMHURST	IL		10/24/2024		2,169							2,169	2,169			
100178248	WHITTIER	CA		11/19/2024		3,869							3,869	3,869			
100102800	OLD TAPPAN	NJ		06/22/2023		2,586							2,586	2,586			
100151987	PORTLAND	OR		06/14/2024		2,304							2,304	2,304			
100149037	ESCONDIDO	CA		04/19/2024		2,631							2,631	2,631			
100110018	GLENDALE	CA		06/23/2023		3,236							3,236	3,236			
100184410	GLENDALE	CA		12/17/2024		2,426							2,426	2,426			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180735	LOMITA	CA		11/26/2024		2,358							2,358	2,358			
100076622	ESCALON	CA		12/16/2021		4,382							4,382	4,382			
100167515	SIMI VALLEY	CA		10/31/2024		3,350							3,350	3,350			
100156737	UPLAND	CA		06/26/2024		1,577							1,577	1,577			
100165604	SANTA BARBARA	CA		10/04/2024		3,098							3,098	3,098			
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024		2,942							2,942	2,942			
100115357	MAKAWAO	HI		07/17/2023		2,452							2,452	2,452			
100164233	LAKE OSWEGO	OR		08/21/2024		2,739							2,739	2,739			
100180733	SANTA CLARITA	CA		11/26/2024		4,601							4,601	4,601			
100065816	NEWPORT BEACH	CA		07/23/2021		6,961							6,961	6,961			
100167453	GLENDALE	CA		09/16/2024		3,226							3,226	3,226			
100161956	AROMAS	CA		07/31/2024		2,730							2,730	2,730			
100134401	NETHERLANDS	NLD		10/27/2023		(389)							(389)		389		389
100133398	LOOMIS	CA		11/21/2023		2,866							2,866	2,866			
100172158	GRANITE BAY	CA		10/17/2024		4,065							4,065	4,065			
100162482	SANTA BARBARA	CA		08/07/2024		2,926							2,926	2,926			
100180580	OCEANSIDE	CA		11/26/2024		3,687							3,687	3,687			
100150773	CASTRO VALLEY	CA		05/07/2024		3,098							3,098	3,098			
100171480	VENICE	CA		10/16/2024		3,258							3,258	3,258			
100078051	VENICE	CA		01/21/2022		5,770							5,770	5,770			
100077987	GOLD RIVER	CA		01/06/2022		150							150	150			
100128906	SANTA ANA	CA		09/21/2023		2,836							2,836	2,836			
18830	GREAT FALLS	MT		12/17/2008		70,768		(173)			(173)		70,595	70,595			
100087283	LAKEWOOD RANCH	FL		10/25/2022		5,494							5,494	5,494			
100099972	PONTE VEDRA BEACH	FL		03/28/2023		2,880							2,880	2,880			
100180758	WALPOLE	MA		11/26/2024		1,909							1,909	1,909			
100180158	FORT LAUDERDALE	FL		11/25/2024		1,923							1,923	1,923			
100076781	BURBANK	CA		12/27/2021		5,599							5,599	5,599			
100158626	SANTA ANA	CA		07/10/2024		3,023							3,023	3,023			
403050593	MILWAUKEE	WI		06/28/2024		2,928							2,928	2,928			
100084294	UTRECHT	NLD		06/30/2022		(171)							(171)		171		171
100085088	GRONINGEN	NLD		07/27/2022		(261)							(261)		261		261
100184962	WEST HILLS	CA		12/19/2024		3,058							3,058	3,058			
100168002	MORRISTOWN	NJ		09/20/2024		2,939							2,939	2,939			
100139545	ST. LOUIS	MO		12/28/2023		2,915							2,915	2,915			
100175592	EDWARDS	CO		11/12/2024		3,407							3,407	3,407			
100137346	SEATTLE	WA		12/01/2023		2,070							2,070	2,070			
100181530	ORLANDO	FL		12/06/2024		3,679							3,679	3,679			
730301571	WHITTIER	CA		12/27/2023		3,634		1,986			1,986		5,620	5,620			
100180799	SCHIEDAM	NLD		11/27/2024		(18)							(18)		18		18
100175594	GRANITE BAY	CA		11/12/2024		1,023							1,023	1,023			
100161687	S-GRAVENHAGE	NLD		07/29/2024		(209)							(209)		209		209
100185715	HAARLEM	NLD		12/20/2024		(267)							(267)		267		267
100086040	BROOKLYN	NY		08/24/2022		3,663							3,663	3,663			
100159684	MISSION VIEJO	CA		08/23/2024		2,946							2,946	2,946			
730101940	SANTA BARBARA	CA		12/27/2023		(578)		6,824			6,824		6,246	6,246			
4010084704	ROSEVILLE	OH		11/26/2024		2,913							2,913	2,913			
100102054	MONROVIA	CA		04/14/2023		2,826							2,826	2,826			
100137867	NEWBERRY	FL		12/08/2023		2,439							2,439	2,439			
100086714	DUNEDIN	FL		09/30/2022		3,739							3,739	3,739			
100065861	LOS ANGELES	CA		07/27/2021		6,457							6,457	6,457			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162025	SAN DIEGO	CA		07/31/2024		2,328							2,328	2,328			
100108316	LOS ANGELES	CA		05/24/2023		3,467							3,467	3,467			
730300237	SALINAS	CA		12/27/2023		(5,083)		12,663			12,663		7,580	7,580			
100176202	LOS ANGELES	CA		12/20/2024		2,999							2,999	2,999			
100169327	FLUSHING	NY		09/27/2024		3,003							3,003	3,003			
100165052	LONG BEACH	CA		08/28/2024		3,119							3,119	3,119			
100156817	DEBARY	FL		06/27/2024		17,138							17,138	17,138			
100118800	BRYN MAWR	PA		08/30/2023		4,040							4,040	4,040			
100168561	NORWALK	CA		09/25/2024		3,247							3,247	3,247			
3500108250	WEST COLUMBIA	SC		11/27/2024		593,123							593,123	593,123			
100171308	LA CRESCENTA	CA		10/16/2024		2,925							2,925	2,925			
100172169	HUNTINGTON BEACH	CA		10/17/2024		111,093							111,093	111,093			
100178242	LAS VEGAS	NV		11/19/2024		7,524							7,524	7,524			
100107976	HAWTHORNE	CA		05/22/2023		4,298							4,298	4,298			
100172833	ESCONDIDO	CA		12/06/2024		2,998							2,998	2,998			
100080363	WOODLAND HILLS	CA		02/28/2022		5,636							5,636	5,636			
100167156	CORONA	CA		09/13/2024		3,117							3,117	3,117			
3340065203	OTISVILLE	NY		02/29/2024		349,671							349,671	349,671			
100135631	BRICK	NJ		11/09/2023		7,341							7,341	7,341			
100156368	CALISTOGA	CA		07/25/2024		3,000							3,000	3,000			
100116135	DOWNEY	CA		07/20/2023		5,955							5,955	5,955			
100078665	HONOLULU	HI		02/02/2022		5,818							5,818	5,818			
100090057	WILMETTE	IL		01/13/2023		2,987							2,987	2,987			
100087297	MESA	AZ		10/25/2022		5,133							5,133	5,133			
100178281	NATIONAL CITY	CA		11/19/2024		2,791							2,791	2,791			
100180855	PUTTE	NLD		10/28/2024		122,876							122,876	137,279	14,403		14,403
100161998	BROOKLYN	NY		07/31/2024		2,854							2,854	2,854			
730302495	LOS ANGELES	CA		12/27/2023		1,762		1,789			1,789		3,551	3,551			
100162045	BONSALL	CA		07/31/2024		2,658							2,658	2,658			
100073543	MILLBRAE	CA		11/19/2021		6,266							6,266	6,266			
100185010	NORCO	CA		12/19/2024		2,425							2,425	2,425			
100186380	MILPITAS	CA		12/30/2024		3,005							3,005	3,005			
100133784	MAPLETON	UT		10/20/2023		2,669							2,669	2,669			
100154147	LAGUNA HILLS	CA		07/11/2024		2,819							2,819	2,819			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		3,003							3,003	3,003			
100147683	LA VERNE	CA		04/04/2024		4,199							4,199	4,199			
100155053	LOS ANGELES	CA		07/19/2024		2,958							2,958	2,958			
100140470	BOISE	ID		01/17/2024		1,860							1,860	1,860			
100071516	WEST HOLLYWOOD	CA		10/19/2021		5,894							5,894	5,894			
100171343	AUSTIN	TX		10/16/2024		2,285							2,285	2,285			
100140919	TORRANCE	CA		02/26/2024		2,637							2,637	2,637			
100174080	PASADENA	CA		10/31/2024		3,442							3,442	3,442			
100160571	TULSA	OK		07/19/2024		2,680							2,680	2,680			
100186298	ARROYO GRANDE	CA		12/27/2024		2,817							2,817	2,817			
100148135	KEY LARGO	FL		04/10/2024		3,151							3,151	3,151			
100158236	UNITED KINGDOM	GBR		07/09/2024		(2)							(2)		2		2
100134380	LOS ANGELES	CA		10/27/2023		3,619							3,619	3,619			
100171233	MCCALL	ID		10/16/2024		2,668							2,668	2,668			
100134172	RENO	NV		12/08/2023		1,934							1,934	1,934			
100155976	MASPETH	NY		06/18/2024		1,962							1,962	1,962			
100160552	OWINGS MILLS	MD		07/19/2024		2,742							2,742	2,742			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114957	SALT LAKE CITY	UT		07/14/2023		1,630							1,630	1,630			
100167074	SAN FRANCISCO	CA		09/13/2024		3,227							3,227	3,227			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,110							2,110	2,110			
4010064143	SHIRLEY	NY		11/29/2023		2,178							2,178	2,178			
730101756	SAN PEDRO	CA		12/27/2023		(2,583)		8,600			8,600		6,017	6,017			
100178262	RANCHO CUCAMONGA	CA		11/19/2024		3,094							3,094	3,094			
100109107	DOWNEY	CA		06/05/2023		7,741							7,741	7,741			
100150031	LAS VEGAS	NV		06/07/2024		6,242							6,242	6,242			
100153772	GRONINGEN	NLD		05/30/2024		(346)							(346)		346		346
100159898	MIAMI	FL		08/16/2024		59,969							59,969	59,969			
100117419	FLUSHING	NY		07/20/2023		4,911							4,911	4,911			
100142234	BROOKLYN	NY		03/15/2024		2,623							2,623	2,623			
100082821	CANYON LAKE	CA		04/28/2022		5,508							5,508	5,508			
403049780	MILWAUKEE	WI		06/28/2024		2,851							2,851	2,851			
100173608	AMSTERDAM	NLD		10/29/2024		(351)							(351)		351		351
100173609	S-GRAVENHAGE	NLD		10/29/2024		(192)							(192)		192		192
100137264	NETHERLANDS	NLD		11/28/2023		(524)							(524)		524		524
730101930	COVINA	CA		12/27/2023		(1,886)		7,200			7,200		5,314	5,314			
100114675	TEMPLE CITY	CA		06/29/2023		4,933							4,933	4,933			
100181659	CARLSBAD	CA		12/11/2024		3,240							3,240	3,240			
100128840	TACOMA	WA		09/21/2023		4,618							4,618	4,618			
100156682	MONTVALE	NJ		06/24/2024		2,754							2,754	2,754			
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		2,800							2,800	2,800			
100176826	GRANADA HILLS	CA		11/15/2024		3,242							3,242	3,242			
100167954	BOCA RATON	FL		09/20/2024		3,175							3,175	3,175			
100135198	GLENDALE	CA		11/07/2023		856							856	856			
100087623	AMSTERDAM	NLD		09/27/2022		(326)							(326)		326		326
100157767	ATLANTA	GA		08/01/2024		2,844							2,844	2,844			
100091077	VERO BEACH	FL		01/31/2023		13,361							13,361	13,361			
100156003	MOORESVILLE	NC		06/18/2024		5,287							5,287	5,287			
100149007	CAMARILLO	CA		04/19/2024		2,901							2,901	2,901			
730101610	LOS ANGELES	CA		12/27/2023		(5,067)		12,755			12,755		7,688	7,688			
100166359	LOS ANGELES	CA		10/24/2024		2,835							2,835	2,835			
100163354	BOZEMAN	MT		08/13/2024		11,407							11,407	11,407			
100120312	DELRAY BEACH	FL		08/18/2023		3,313							3,313	3,313			
100083819	DENVILLE	NJ		07/12/2022		4,177							4,177	4,177			
100145835	IRVING	TX		03/15/2024		5,619							5,619	5,619			
100175562	LOS ANGELES	CA		11/12/2024		3,572							3,572	3,572			
730101542	LONG BEACH	CA		12/27/2023		(6,187)		12,705			12,705		6,518	6,518			
100114954	TACOMA	WA		07/14/2023		3,071							3,071	3,071			
100083966	WEST FRIENDSHIP	MD		07/12/2022		2,675							2,675	2,675			
100180731	LAKE STEVENS	WA		11/26/2024		3,115							3,115	3,115			
100141608	SANTA CLARITA	CA		01/30/2024		5,287							5,287	5,287			
100175553	CHICAGO	IL		11/12/2024		3,296							3,296	3,296			
100088819	BROOKLYN	NY		11/15/2022		89,327							89,327	89,327			
100175882	SOUTHAMPTON	NY		11/12/2024		3,306							3,306	3,306			
100116856	OAKLAND	CA		07/20/2023		3,686							3,686	3,686			
100149117	SANTA CLARITA	CA		04/22/2024		7,710							7,710	7,710			
100181305	KIHEI	HI		12/06/2024		3,329							3,329	3,329			
100180753	LAKEWOOD	CO		11/26/2024		3,166							3,166	3,166			
100150143	HOUSTON	TX		06/14/2024		252,932							252,932	252,932			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074427	LOS ANGELES	CA		12/02/2021		6,006							6,006	6,006			
730302688	INGLEWOOD	CA		12/27/2023		(7,012)		14,432			14,432		7,420	7,420			
100144503	LEANDER	TX		04/26/2024		2,697							2,697	2,697			
100150199	SANTA ROSA	CA		04/30/2024		2,954							2,954	2,954			
100057232	HAIKU	HI		05/19/2021		4,941							4,941	4,941			
100150085	CARMEL	CA		06/14/2024		2,579							2,579	2,579			
100185579	WINTER GARDEN	FL		12/20/2024		3,088							3,088	3,088			
100162285	AURORA	CO		09/06/2024		2,826							2,826	2,826			
100126275	TEMECULA	CA		08/30/2023		3,072							3,072	3,072			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		6,263							6,263	6,263			
100165999	LINCOLNSHIRE	IL		09/06/2024		3,036							3,036	3,036			
100090291	PALO ALTO	CA		01/13/2023		3,161							3,161	3,161			
100176924	WESTWOOD	MA		11/15/2024		3,072							3,072	3,072			
100120831	MIAMI	FL		08/25/2023		2,608							2,608	2,608			
100072017	CAMBRIA	CA		11/19/2021		6,124							6,124	6,124			
100116883	SAN DIEGO	CA		07/20/2023		2,376							2,376	2,376			
100178228	EL CAJON	CA		11/19/2024		2,740							2,740	2,740			
100128912	SAN DIEGO	CA		09/21/2023		2,969							2,969	2,969			
100176179	TEMECULA	CA		12/20/2024		2,577							2,577	2,577			
100173697	KISSIMMEE	FL		10/30/2024		5,024							5,024	5,024			
100128282	PORTER RANCH	CA		09/14/2023		67,105							67,105	67,105			
100165313	LOS ANGELES	CA		08/29/2024		1,707							1,707	1,707			
100142461	LAS VEGAS	NV		03/08/2024		2,490							2,490	2,490			
100169465	JERSEY CITY	NJ		09/30/2024		5,020							5,020	5,020			
100159823	DANIEL ISLAND	SC		07/17/2024		2,861							2,861	2,861			
100185773	LOS ANGELES	CA		12/26/2024		3,056							3,056	3,056			
100153843	HANSON	MA		06/05/2024		2,393							2,393	2,393			
100178459	LOS ANGELES	CA		11/21/2024		2,771							2,771	2,771			
100083341	ENSCHEDE	NLD		05/27/2022		139,690							139,690	152,931	13,241		13,241
100071708	LOS ANGELES	CA		10/14/2021		6,300							6,300	6,300			
100109622	HOUSTON	TX		06/14/2023		1,963							1,963	1,963			
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024		2,882							2,882	2,882			
100162003	MIAMI	FL		07/31/2024		2,825							2,825	2,825			
100082386	DOWNEY	CA		04/14/2022		6,948							6,948	6,948			
100179366	PHOENIX	AZ		12/27/2024		1,832							1,832	1,832			
100175586	OKLAHOMA CITY	OK		11/12/2024		3,021							3,021	3,021			
100171317	PHOENIX	AZ		10/16/2024		3,224							3,224	3,224			
100181625	SEMINOLE	FL		12/11/2024		1,436							1,436	1,436			
100154511	LOS ANGELES	CA		06/14/2024		2,617							2,617	2,617			
100165882	SAN DIEGO	CA		08/30/2024		2,562							2,562	2,562			
730102373	LOS ANGELES	CA		12/27/2023		1,927		5,326			5,326		7,253	7,253			
100179372	CAVE CREEK	AZ		12/27/2024		2,467							2,467	2,467			
100118649	CARROLLTON	TX		07/25/2023		3,107							3,107	3,107			
100136244	SANTA ANA	CA		11/20/2023		3,058							3,058	3,058			
100078641	CENTENNIAL	CO		02/02/2022		7,436							7,436	7,436			
100090898	WEST HILLS	CA		01/31/2023		4,668							4,668	4,668			
100131826	FRISCO	TX		10/06/2023		1,867							1,867	1,867			
100178319	LONG BEACH	CA		11/19/2024		3,028							3,028	3,028			
100147660	TAMPA	FL		04/04/2024		2,652							2,652	2,652			
100076739	SEBASTOPOL	CA		12/30/2021		6,535							6,535	6,535			
100144545	DORAL	FL		04/26/2024		2,219							2,219	2,219			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107898	CHARLOTTE	NC		06/29/2023		2,333							2,333	2,333			
100154972	SAFETY HARBOR	FL		07/19/2024		6,513							6,513	6,513			
100171272	HUNTINGTON BEACH	CA		10/16/2024		3,669							3,669	3,669			
100181697	COSTA MESA	CA		12/11/2024		3,224							3,224	3,224			
100079607	SAN JOSE	CA		04/08/2022		7,035							7,035	7,035			
100162279	OAK PARK	CA		09/06/2024		3,116							3,116	3,116			
100078010	EDGEWATER	MD		01/12/2022		10,019							10,019	10,019			
100135649	NOLENSVILLE	TN		11/09/2023		2,555							2,555	2,555			
100185985	RIVERSIDE	CA		12/26/2024		1,843							1,843	1,843			
100099892	PALM SPRINGS	CA		03/28/2023		1,842							1,842	1,842			
100173020	LOS ANGELES WOODLAND	CA		10/25/2024		2,214							2,214	2,214			
100178480	SANTA ANA	CA		11/21/2024		2,520							2,520	2,520			
100175581	SAN FRANCISCO	CA		11/12/2024		3,166							3,166	3,166			
100133883	HIALEAH	FL		10/24/2023		2,176							2,176	2,176			
100109784	ALTADENA	CA		08/04/2023		3,350							3,350	3,350			
100084247	AMSTERDAM	NLD		06/30/2022		(128)							(128)		128		128
100108449	LAHAINA	HI		05/25/2023		1,658							1,658	1,658			
100108233	LOS ANGELES	CA		05/24/2023		17,552							17,552	17,552			
100083270	HUNTINGTON BEACH	CA		05/10/2022		2,967							2,967	2,967			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		2,829							2,829	2,829			
100081986	AMSTERDAM	NLD		03/30/2022		(207)							(207)		207		207
100138356	ARMONK	NY		12/18/2023		2,469							2,469	2,469			
100171158	DANA POINT	CA		11/22/2024		3,380							3,380	3,380			
403048809	DETROIT	MI		06/28/2024		2,387							2,387	2,387			
100077996	MONTEREY PARK	CA		02/18/2022		6,858							6,858	6,858			
100132531	BROOKLYN	NY		11/03/2023		2,950							2,950	2,950			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		3,258							3,258	3,258			
100136088	SANTA CRUZ	CA		12/18/2023		18,780							18,780	18,780			
100109229	LONG BEACH	CA		07/21/2023		2,811							2,811	2,811			
100149850	LOS ANGELES	CA		04/29/2024		2,201							2,201	2,201			
100171314	BURBANK	CA		10/16/2024		1,347							1,347	1,347			
100161994	KENNEBUNKPORT	ME		07/31/2024		1,441							1,441	1,441			
100175569	NEWARK	CA		11/12/2024		3,597							3,597	3,597			
100102424	LONG BEACH	CA		06/07/2023		4,857							4,857	4,857			
100157629	WALNUT CREEK	CA		06/28/2024		2,069							2,069	2,069			
100150049	RANCHO CUCAMONGA	CA		06/14/2024		8,581							8,581	8,581			
100065411	DOWNEY	CA		07/28/2021		7,925							7,925	7,925			
100090567	ALKMAAR	NLD		12/28/2022		(181)							(181)		181		181
730007556	BEVERLY HILLS	CA		12/27/2023		8,328		1,786			1,786		10,114	10,114			
100172805	BRIGHTON	CO		12/06/2024		2,354							2,354	2,354			
100156274	LA MESA	CA		07/25/2024		2,685							2,685	2,685			
100139335	RIVERSIDE	CA		12/28/2023		2,110							2,110	2,110			
100157587	NIPOMO	CA		06/28/2024		4,570							4,570	4,570			
730302378	SAN DIEGO	CA		12/27/2023		(1,147)		8,780			8,780		7,633	7,633			
100155061	LOS ANGELES	CA		07/19/2024		1,994							1,994	1,994			
100140871	TORRANCE	CA		01/25/2024		2,864							2,864	2,864			
100119604	GARDEN GROVE	CA		07/31/2023		2,547							2,547	2,547			
100181689	SAN DIEGO	CA		12/11/2024		2,856							2,856	2,856			
100176685	LOS ANGELES	CA		11/15/2024		80							80	80			
100169983	FOLSOM	CA		11/08/2024		3,103							3,103	3,103			
100080848	LOS ALAMITOS	CA		03/10/2022		5,087							5,087	5,087			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100165836	GRANADA HILLS	CA		08/29/2024		99,049							99,049	99,049			
100140907	WYCKOFF	NJ		02/26/2024		2,075							2,075	2,075			
100166043	VESTAVIA HILLS	AL		09/06/2024		2,806							2,806	2,806			
730301712	LOS ANGELES	CA		12/27/2023		2,943		2,359			2,359		5,302	5,302			
730302652	HOUSTON	TX		12/27/2023		(4,219)		12,889			12,889		8,670	8,670			
100078642	NEWPORT BEACH	CA		02/02/2022		6,124							6,124	6,124			
100136177	DUVALL	WA		12/18/2023		2,188							2,188	2,188			
100133410	IMPERIAL BEACH	CA		11/21/2023		2,948							2,948	2,948			
100149346	SPRING VALLEY	NY		04/24/2024		3,225							3,225	3,225			
100175698	LONG BEACH	CA		11/12/2024		5,025							5,025	5,025			
100138662	MAPLETON	UT		02/02/2024		1,306							1,306	1,306			
100185583	NORTH SALT LAKE	UT		12/20/2024		3,279							3,279	3,279			
100173641	TILBURG	NLD		10/29/2024		(219)							(219)		219		219
100142490	YORBA LINDA	CA		03/08/2024		3,366							3,366	3,366			
100157585	ATLANTA	GA		06/28/2024		2,254							2,254	2,254			
100115354	OCEAN RIDGE	FL		07/17/2023		2,803							2,803	2,803			
100084284	EINDHOVEN	NLD		06/30/2022		(260)							(260)		260		260
100163396	LOS ANGELES	CA		09/27/2024		3,134							3,134	3,134			
100186281	RIVERSIDE	CA		12/27/2024		2,665							2,665	2,665			
100110781	MAARSSEN	NLD		06/28/2023		(367)							(367)		367		367
100103534	MOSS LANDING	CA		05/08/2023		12,985							12,985	12,985			
100149168	SPRING LAKE	NJ		04/22/2024		2,585							2,585	2,585			
100149006	BADEN	PA		04/19/2024		1,860							1,860	1,860			
100172992	GRANADA HILLS	CA		10/25/2024		2,032							2,032	2,032			
100143708	WINTER PARK	FL		02/23/2024		2,421							2,421	2,421			
100132614	THOUSAND OAKS	CA		11/03/2023		3,239							3,239	3,239			
100086733	SAN DIEGO	CA		09/30/2022		3,566							3,566	3,566			
100167508	LOS ANGELES	CA		10/31/2024		3,008							3,008	3,008			
100167505	LOS ANGELES	CA		10/31/2024		3,008							3,008	3,008			
100148154	CHICAGO	IL		05/15/2024		2,781							2,781	2,781			
100088507	TILBURG	NLD		10/27/2022		(267)							(267)		267		267
100057568	CASTRO VALLEY	CA		06/30/2021		7,024							7,024	7,024			
100170131	SAN FRANCISCO	CA		10/08/2024		2,942							2,942	2,942			
100137492	SIMI VALLEY	CA		01/11/2024		2,642							2,642	2,642			
100145180	UNITED KINGDOM	GBR		03/12/2024		(95)							(95)		95		95
100176586	COVINA	CA		11/15/2024		2,388							2,388	2,388			
100156377	RIVERSIDE	CA		07/25/2024		2,791							2,791	2,791			
100150171	ATLANTA	GA		04/30/2024		2,960							2,960	2,960			
100091298	KOLOA	HI		01/31/2023		2,833							2,833	2,833			
100151786	LOS ANGELES	CA		05/10/2024		2,564							2,564	2,564			
100176633	SARASOTA	FL		11/15/2024		2,810							2,810	2,810			
4010064202	PLAINFIELD	NJ		02/29/2024		1,757							1,757	1,757			
100140645	HUDSON OAKS	TX		02/08/2024		2,927							2,927	2,927			
730301077	PLEASANT HILL	CA		12/27/2023		192		6,731			6,731		6,923	6,923			
730300225	PASADENA	CA		12/27/2023		2,965		2,583			2,583		5,548	5,548			
100148787	WASHINGTON	DC		04/17/2024		2,932							2,932	2,932			
100147553	SANDY SPRINGS	GA		04/03/2024		2,258							2,258	2,258			
100083018	SAN DIEGO	CA		05/11/2022		6,302							6,302	6,302			
100087190	VENICE	CA		10/25/2022		5,532							5,532	5,532			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		6,137							6,137	6,137			
100147399	BOZEMAN	MT		05/08/2024		2,779							2,779	2,779			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153388	RIVERSIDE	CA		05/29/2024		2,922							2,922	2,922			
100102613	LORTON	VA		06/22/2023		3,312							3,312	3,312			
100101029	KAILUA	HI		04/28/2023		6,938							6,938	6,938			
100180768	SPRING HILL	KS		11/26/2024		9,197							9,197	9,197			
100174095	SAINT MICHAELS	MD		10/31/2024		2,223							2,223	2,223			
100109767	CULVER CITY	CA		08/04/2023		7,500							7,500	7,500			
100167418	SAN GABRIEL	CA		09/16/2024		2,818							2,818	2,818			
100140847	ESCONDIDO	CA		03/06/2024		2,826							2,826	2,826			
100137145	PROSPER	TX		11/28/2023		2,192							2,192	2,192			
100116738	IRVINE	CA		07/20/2023		6,472							6,472	6,472			
100181987	SAN DIEGO	CA		12/12/2024		3,319							3,319	3,319			
100156144	DRAPER	UT		07/25/2024		2,080							2,080	2,080			
100145753	UNITED KINGDOM	GBR		03/12/2024		72							72	(1,232)	41	(1,345)	(1,304)
100110714	GLENDALE	CA		08/11/2023		5,478							5,478	5,478			
100184959	NEW YORK	NY		12/19/2024		2,554							2,554	2,554			
100136582	EL CAJON	CA		11/22/2023		1,455							1,455	1,455			
100158466	MOORESVILLE	NC		07/10/2024		1,305							1,305	1,305			
730242934	LOS ANGELES	CA		12/27/2023		673		4,392			4,392		5,065	5,065			
100180493	WEST HOLLYWOOD	CA		11/26/2024		3,362							3,362	3,362			
730003222	ASHLAND	OR		12/27/2023		(3,291)		10,752			10,752		7,461	7,461			
100165787	ARROYO GRANDE	CA		08/29/2024		2,625							2,625	2,625			
100147492	HARRISON	ID		04/03/2024		2,776							2,776	2,776			
100079786	SAN CLEMENTE	CA		04/08/2022		4,938							4,938	4,938			
100147437	PALMETTO BAY	FL		04/03/2024		2,121							2,121	2,121			
100164218	WEST PALM BEACH	FL		08/21/2024		3,555							3,555	3,555			
100132354	ANTHEM	AZ		11/03/2023		3,728							3,728	3,728			
100134459	BOERNE	TX		10/30/2023		3,168							3,168	3,168			
100083402	GRONINGEN	NLD		05/27/2022		(223)							(223)		223		223
100168106	LAGUNA BEACH	CA		09/20/2024		6,195							6,195	6,195			
100108939	LOS ANGELES	CA		05/31/2023		2,423							2,423	2,423			
100081673	PRINCEVILLE	HI		03/21/2022		6,410							6,410	6,410			
100144317	WOODLAND HILLS	CA		03/07/2024		2,239							2,239	2,239			
100141784	COVINA	CA		01/30/2024		2,000							2,000	2,000			
100071589	LOS ANGELES	CA		10/14/2021		6,641							6,641	6,641			
100100011	LOS ANGELES	CA		03/28/2023		2,385							2,385	2,385			
100175552	SAINT LOUIS	MO		11/12/2024		3,212							3,212	3,212			
100176627	SEVIERVILLE	TN		11/15/2024		2,169							2,169	2,169			
100078678	SUNLAND	CA		02/02/2022		5,550							5,550	5,550			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023		2,518							2,518	2,518			
100148057	LONG BEACH	CA		04/10/2024		2,769							2,769	2,769			
100165718	DENVER	CO		08/29/2024		4,775							4,775	4,775			
100151573	LOS ANGELES	CA		05/10/2024		3,239							3,239	3,239			
100185589	CANYON LAKE	TX		12/20/2024		1,854							1,854	1,854			
100076799	SAN JOSE	CA		12/27/2021		5,597							5,597	5,597			
100101024	SOLVANG	CA		04/28/2023		7,296							7,296	7,296			
100099568	PUERTO VALLARTA	MEX		02/17/2023		3,386							3,386	3,386			
100162486	PEORIA	AZ		08/07/2024		1,318							1,318	1,318			
100180848	AMSTELVEEN	NLD		10/28/2024		(263)							(263)		263		263
100140484	KISSIMMEE	FL		01/19/2024		2,710							2,710	2,710			
100171226	HOLLISTER	CA		10/16/2024		3,686							3,686	3,686			
100167806	SAINT MICHAELS	MD		09/19/2024		3,741							3,741	3,741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161984	GREENVILLE	SC		07/31/2024		2,534							2,534	2,534			
100099605	SAN FRANCISCO	CA		04/06/2023		2,670							2,670	2,670			
100151889	LOS ANGELES	CA		05/10/2024		2,772							2,772	2,772			
100154805	ROSWELL	GA		07/19/2024		1,595							1,595	1,595			
100089712	ROTTERDAM	NLD		11/29/2022		(315)							(315)		315		315
324030853	PORTLAND	OR		05/23/2024		307,632							307,632	307,632			
100159225	SAN JOSE	CA		07/15/2024		2,792							2,792	2,792			
100081764	NOVATO	CA		03/22/2022		178							178	178			
100110048	DELRAY BEACH	FL		06/23/2023		34,906							34,906	34,906			
100165607	GRANADA HILLS	CA		10/04/2024		3,250							3,250	3,250			
100101993	VAN NUYS	CA		04/14/2023		2,693							2,693	2,693			
100150261	HAARLEM	NLD		04/29/2024		(299)							(299)		299		299
100170063	DAVIE	FL		11/08/2024		3,146							3,146	3,146			
100156184	DUBLIN	CA		06/20/2024		2,754							2,754	2,754			
100100977	LOUISVILLE	KY		04/28/2023		8,004							8,004	8,004			
100135692	OGDEN	UT		11/09/2023		3,102							3,102	3,102			
100180220	SAN DIEGO	CA		11/25/2024		3,286							3,286	3,286			
100164656	BONITA SPRINGS	FL		08/23/2024		2,218							2,218	2,218			
100149930	DRAPER	UT		06/07/2024		4,925							4,925	4,925			
100103734	FRISCO	TX		05/08/2023		2,175							2,175	2,175			
100114605	NASHVILLE	TN		06/29/2023		2,468							2,468	2,468			
100117185	GLENDALE	AZ		07/20/2023		2,980							2,980	2,980			
100168318	CHULA VISTA	CA		09/20/2024		5,739							5,739	5,739			
100175074	SANTA MARIA	CA		11/05/2024		2,128							2,128	2,128			
100153785	GLENDALE	CA		07/10/2024		3,055							3,055	3,055			
100139189	ROLLING HILLS ESTATES	CA		12/28/2023		2,344							2,344	2,344			
100076431	CULVER CITY	CA		12/23/2021		5,000							5,000	5,000			
100155076	MISSION VIEJO	CA		07/19/2024		3,028							3,028	3,028			
100090294	TEMPLE CITY	CA		01/13/2023		6,806							6,806	6,806			
100165221	AMSTERDAM	NLD		08/28/2024		(379)							(379)		379		379
100173508	WADDELL	AZ		10/29/2024		2,123							2,123	2,123			
100168326	LOS ANGELES	CA		09/20/2024		6,954							6,954	6,954			
100168625	OAKLAND	CA		09/25/2024		4,605							4,605	4,605			
100172951	HOMESTEAD	FL		10/25/2024		2,955							2,955	2,955			
100138698	AUSTIN	TX		02/02/2024		2,251							2,251	2,251			
100180648	INLET BEACH	FL		11/26/2024		3,694							3,694	3,694			
100120661	NAPLES	FL		08/24/2023		3,742							3,742	3,742			
100116595	SAN JOSE	CA		07/20/2023		2,805							2,805	2,805			
100065819	WEST HOLLYWOOD	CA		07/23/2021		6,369							6,369	6,369			
100143509	LAREDO	TX		02/22/2024		2,507							2,507	2,507			
4010053375	PHILADELPHIA	PA		11/29/2023		236,250							236,250	236,250			
100082003	AMSTERDAM	NLD		03/30/2022		(181)							(181)		181		181
100150140	MILPITAS	CA		06/14/2024		3,176							3,176	3,176			
100181656	SAN FRANCISCO	CA		12/11/2024		2,891							2,891	2,891			
100149296	FRANKLIN LAKES	NJ		04/24/2024		3,066							3,066	3,066			
100156074	LOS ANGELES	CA		06/18/2024		2,471							2,471	2,471			
100115318	CELINA	TX		07/17/2023		2,481							2,481	2,481			
100108426	BROOKLYN	NY		05/25/2023		1,553							1,553	1,553			
100163839	CAMANO ISLAND	WA		09/27/2024		2,022							2,022	2,022			
100149164	SANTA ANA	CA		04/22/2024		2,324							2,324	2,324			
100153706	KIHEI	HI		07/11/2024		2,619							2,619	2,619			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161181	FORT MYERS	FL		07/25/2024		2,071							2,071	2,071			
730301690	SANTA CRUZ	CA		12/27/2023		2,463		1,482			1,482		3,945	3,945			
100166306	SHAVERTOWN	PA		10/23/2024		2,036							2,036	2,036			
100153109	REDINGTON BEACH	FL		06/27/2024		1,713							1,713	1,713			
100170478	PHOENIX	AZ		10/09/2024		21,244							21,244	21,244			
100186679	MARINA DEL REY	CA		12/31/2024		2,669							2,669	2,669			
100149587	HOBOKEN	NJ		04/26/2024		3,015							3,015	3,015			
100175637	GLENDORA	CA		11/12/2024		2,949							2,949	2,949			
100140843	EAST NORTHPORT	NY		03/06/2024		2,562							2,562	2,562			
100117187	HOBOKEN	NJ		07/20/2023		918							918	918			
100161934	NORTH HILLS	CA		07/31/2024		2,603							2,603	2,603			
100134357	PLACENTIA	CA		10/27/2023		2,260							2,260	2,260			
100154563	DOWNEY	CA		06/14/2024		2,562							2,562	2,562			
100141317	GARDEN GROVE	CA		01/30/2024		2,353							2,353	2,353			
100143002	LITTLE NECK	NY		02/12/2024		2,293							2,293	2,293			
100077914	AMSTERDAM	NLD		12/29/2021		(157)							(157)		157		157
100157669	SIMI VALLEY	CA		06/28/2024		2,442							2,442	2,442			
100178210	CHATSWORTH	CA		11/19/2024		34,926							34,926	34,926			
100167115	HIGHLAND PARK	IL		09/13/2024		2,529							2,529	2,529			
100078663	MULLICA HILL	NJ		02/02/2022		5,278							5,278	5,278			
100108933	PACIFICA	CA		05/31/2023		2,899							2,899	2,899			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		2,350							2,350	2,350			
100076666	LA QUINTA	CA		12/30/2021		4,900							4,900	4,900			
100109195	SANTA MONICA	CA		07/21/2023		3,137							3,137	3,137			
100175578	MINERAL BLUFF	GA		11/12/2024		3,250							3,250	3,250			
100118931	LOS ANGELES	CA		07/27/2023		3,363							3,363	3,363			
100173984	CUMMING	GA		10/31/2024		2,737							2,737	2,737			
100167533	LAS VEGAS	NV		10/31/2024		3,013							3,013	3,013			
100175035	CERRITOS	CA		11/05/2024		2,466							2,466	2,466			
100142412	ALPHARETTA	GA		02/05/2024		1,719							1,719	1,719			
100153732	GRONINGEN	NLD		05/30/2024		(316)							(316)		316		316
100141705	NAPLES	FL		01/30/2024		2,069							2,069	2,069			
100138254	MIAMI BEACH	FL		12/15/2023		2,689							2,689	2,689			
100179408	HAWTHORNE	CA		12/27/2024		2,526							2,526	2,526			
100101573	JERSEY CITY	NJ		04/26/2023		3,325							3,325	3,325			
100159914	SOUTH MIAMI	FL		08/16/2024		2,234							2,234	2,234			
100173468	MONTEREY	CA		10/29/2024		2,495							2,495	2,495			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		17,120							17,120	17,120			
100116913	BROOKLYN	NY		07/20/2023		5,008							5,008	5,008			
100180679	DALLAS	TX		11/26/2024		2,535							2,535	2,535			
100065936	DEN HAAG	NLD		07/30/2021		(276)							(276)		276		276
100120206	LEWISVILLE	NC		08/18/2023		2,285							2,285	2,285			
100168656	SAN FRANCISCO	CA		09/25/2024		2,529							2,529	2,529			
100101004	LOS ANGELES	CA		04/28/2023		7,508							7,508	7,508			
100078540	AMSTERDAM	NLD		01/26/2022		(208)							(208)		208		208
100081678	WOODLAND HILLS	CA		03/21/2022		6,329							6,329	6,329			
100148841	GLENDORA	CA		04/17/2024		2,575							2,575	2,575			
100149204	DOWNEY	CA		04/22/2024		2,666							2,666	2,666			
100167130	SAN RAFAEL	CA		09/13/2024		2,801							2,801	2,801			
100185784	MIAMI BEACH	FL		12/26/2024		2,110							2,110	2,110			
100168649	SCOTTSDALE	AZ		09/25/2024		2,383							2,383	2,383			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080203	PASADENA	CA		02/25/2022		8,075							8,075	8,075			
100182457	BOSTON	MA		12/12/2024		2,882							2,882	2,882			
100165878	HUNTINGTON BEACH	CA		08/30/2024		6,202							6,202	6,202			
100151902	OCEANSIDE	CA		07/10/2024		2,678							2,678	2,678			
100084919	AUSTIN	TX		09/29/2022		3,424							3,424	3,424			
100156733	CAMPOBELLO	SC		06/26/2024		2,766							2,766	2,766			
100085114	UTRECHT	NLD		07/27/2022		39							39	(120)	147	(306)	(158)
100147327	BRIELLE	NLD		03/27/2024		(279)							(279)		279		279
100153645	PLANTATION	FL		05/31/2024		2,342							2,342	2,342			
18821	FREMONT	CA		12/01/2008		65,250		(153)			(153)		65,097	65,097			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023		3,793							3,793	3,793			
100168668	MIAMI	FL		09/25/2024		1,828							1,828	1,828			
100153810	CHARLESTON	SC		07/10/2024		2,761							2,761	2,761			
100165793	DAVIE	FL		08/29/2024		2,850							2,850	2,850			
100164840	BREA	CA		08/26/2024		2,529							2,529	2,529			
100174687	WESLEY CHAPEL	FL		10/31/2024		8,954							8,954	8,954			
100110149	SAINT GEORGE	UT		06/29/2023		2,948							2,948	2,948			
100139924	NETHERLANDS	NLD		12/28/2023		(271)							(271)		271		271
100155141	AURORA	CO		07/19/2024		4,774							4,774	4,774			
3310064383	WILDWOOD	NJ		04/30/2024		454,533							454,533	454,533			
100074397	LOS ANGELES	CA		12/02/2021		14,747							14,747	14,747			
100065837	CHATSWORTH	CA		07/23/2021		4,872							4,872	4,872			
100176609	BURBANK	CA		11/15/2024		2,768							2,768	2,768			
100167774	FRANKLIN	TN		09/19/2024		1,970							1,970	1,970			
730002323	REDONDO BEACH	CA		12/27/2023		(926)		8,208			8,208		7,282	7,282			
100091327	CYPRESS	TX		01/13/2023		1,745							1,745	1,745			
100082356	SAN DIEGO	CA		04/14/2022		900							900	900			
4010045575	MASTIC BEACH	NY		02/02/2023		356,210							356,210	356,210			
100172949	LOS ANGELES	CA		10/25/2024		8,155							8,155	8,155			
100185834	TRACY	CA		12/26/2024		2,955							2,955	2,955			
100154348	LOS CABOS	MEX		06/12/2024		2,923							2,923	2,923			
100180637	CHULA VISTA	CA		11/26/2024		2,793							2,793	2,793			
100166470	PARKER	TX		10/31/2024		3,191							3,191	3,191			
100164647	KOLOA	HI		08/23/2024		2,695							2,695	2,695			
100157590	AUBURN	CA		06/28/2024		2,903							2,903	2,903			
100172910	HOUSTON	TX		10/25/2024		1,380							1,380	1,380			
100149104	BOCA RATON	FL		04/19/2024		2,102							2,102	2,102			
100102813	CLEARWATER	FL		06/22/2023		2,506							2,506	2,506			
100116429	SANTA ROSA	CA		07/20/2023		3,617							3,617	3,617			
100173611	GRONINGEN	NLD		10/29/2024		(352)							(352)		352		352
100088000	RENTON	WA		10/25/2022		3,261							3,261	3,261			
100167133	BELLEVUE	WA		09/13/2024		2,589							2,589	2,589			
100175678	SUNNYVALE	CA		11/12/2024		3,321							3,321	3,321			
100149061	CHARLOTTE	NC		04/19/2024		2,603							2,603	2,603			
100116065	BEAVERTON	OR		07/20/2023		2,671							2,671	2,671			
100135633	CHARLOTTE	NC		11/09/2023		2,167							2,167	2,167			
100169194	BROOKLYN	NY		09/27/2024		3,020							3,020	3,020			
100086330	ENSCHEDE	NLD		08/29/2022		(188)							(188)		188		188
100176623	SUN VALLEY	CA		11/15/2024		1,927							1,927	1,927			
100162255	HOLLADAY	UT		09/06/2024		2,799							2,799	2,799			
100153095	LA QUINTA	CA		06/27/2024		9,999							9,999	9,999			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068122	ALAMEDA	CA		08/25/2021		4,163							4,163	4,163			
100114563	HIGHLAND	CA		06/29/2023		2,054							2,054	2,054			
100088868	WASHINGTON	UT		11/15/2022		6,591							6,591	6,591			
730101608	ONTARIO	CA		12/27/2023		(3,220)		11,305			11,305		8,085	8,085			
100118009	LOS ANGELES	CA		07/20/2023		(1,427)							(1,427)	(1,427)			
100163948	FREMONT	CA		10/04/2024		1,781							1,781	1,781			
100185191	ORLANDO	FL		12/20/2024		4,262							4,262	4,262			
100091832	BURBANK	CA		01/30/2023		2,050							2,050	2,050			
4010046064	BELLBROOK	OH		02/02/2023		2,371							2,371	2,371			
100109046	MIAMI BEACH	FL		06/05/2023		1,717							1,717	1,717			
100173705	KIMBERLING CITY	MO		10/30/2024		3,285							3,285	3,285			
100185825	GRANADA HILLS	CA		12/26/2024		2,472							2,472	2,472			
100090002	LOGANVILLE	GA		01/13/2023		1,376							1,376	1,376			
100083861	LOS ANGELES	CA		07/12/2022		3,913							3,913	3,913			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024		2,850							2,850	2,850			
100143721	LA QUINTA	CA		02/26/2024		2,482							2,482	2,482			
100161724	SUNLAND	CA		07/30/2024		2,084							2,084	2,084			
100173928	SEATTLE	WA		10/31/2024		2,380							2,380	2,380			
100154900	BROOKLYN	NY		07/19/2024		2,867							2,867	2,867			
100169974	HENDERSON	NV		11/08/2024		2,869							2,869	2,869			
100120526	APTOS	CA		08/18/2023		1,904							1,904	1,904			
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024		2,502							2,502	2,502			
100079962	CASTLE ROCK	CO		04/08/2022		8,206							8,206	8,206			
100147721	WESTMINSTER	CA		04/05/2024		3,034							3,034	3,034			
100128913	RIVERSIDE	CA		09/21/2023		2,695							2,695	2,695			
100168627	HUNTINGTON BEACH	CA		09/25/2024		2,555							2,555	2,555			
100179385	PARKLAND	FL		12/27/2024		2,589							2,589	2,589			
100132808	SAN DIEGO	CA		11/03/2023		3,042							3,042	3,042			
100118630	FRESH MEADOWS	NY		07/25/2023		2,584							2,584	2,584			
100130228	PINOLE	CA		11/15/2023		2,128							2,128	2,128			
100164858	SUWANEE	GA		08/26/2024		9,518							9,518	9,518			
100172304	SEATTLE	WA		10/21/2024		2,888							2,888	2,888			
100102833	WOODLAND HILLS	CA		06/22/2023		3,047							3,047	3,047			
100160590	NIPOMO	CA		07/19/2024		2,640							2,640	2,640			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,019							2,019	2,019			
100137471	PLANTATION	FL		01/11/2024		5,730							5,730	5,730			
100180258	LOS ANGELES	CA		11/25/2024		242,656							242,656	242,656			
100083249	RIVERSIDE	CA		05/10/2022		4,463							4,463	4,463			
100108925	ORLANDO	FL		05/31/2023		3,088							3,088	3,088			
100099959	LAS VEGAS	NV		03/28/2023		2,827							2,827	2,827			
100160593	NEWARK	CA		07/19/2024		2,909							2,909	2,909			
100165648	LOS ANGELES	CA		10/04/2024		3,132							3,132	3,132			
100172410	SANTA CRUZ	CA		10/23/2024		2,824							2,824	2,824			
100114673	NAPLES	FL		06/29/2023		4,388							4,388	4,388			
100087907	LOS ANGELES	CA		10/18/2022		4,798							4,798	4,798			
100170467	LOS ANGELES	CA		10/09/2024		3,091							3,091	3,091			
100145668	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100118953	HEATH	TX		07/27/2023		2,878							2,878	2,878			
100165753	RIVERSIDE	CA		08/29/2024		5,121							5,121	5,121			
100132638	DORAL	FL		11/03/2023		500							500	500			
100102804	PALM SPRINGS	CA		06/22/2023		2,987							2,987	2,987			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154589	LOS ANGELES	CA		06/14/2024		2,387							2,387	2,387			
100166029	ALPHARETTA	GA		09/06/2024		2,341							2,341	2,341			
100118853	SANTA ROSA BEACH	FL		08/30/2023		2,860							2,860	2,860			
100135177	WINTER GARDEN	FL		11/07/2023		5,222							5,222	5,222			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		2,312							2,312	2,312			
100137285	NETHERLANDS	NLD		11/28/2023		(328)							(328)		328		328
100108473	RIVERSIDE	CA		05/25/2023		3,186							3,186	3,186			
100185595	EDWARDSBURG	MI		12/20/2024		2,413							2,413	2,413			
100181949	CHICAGO	IL		12/12/2024		23,031							23,031	23,031			
100109654	MIAMI	FL		06/14/2023		2,118							2,118	2,118			
100175773	PHOENIX	AZ		11/12/2024		3,252							3,252	3,252			
100161962	LOS ANGELES	CA		07/31/2024		2,744							2,744	2,744			
100180457	TAMPA	FL		11/26/2024		2,668							2,668	2,668			
100145839	NEWPORT BEACH	CA		03/15/2024		2,627							2,627	2,627			
100158235	UNITED KINGDOM	GBR		07/09/2024		(2)							(2)		2		2
100168731	KAPOLEI	HI		09/26/2024		2,061							2,061	2,061			
100180597	WESTLAKE VILLAGE	CA		11/26/2024		3,255							3,255	3,255			
100180472	SAVANNAH	GA		11/26/2024		2,451							2,451	2,451			
100141981	FOUNTAIN VALLEY	CA		02/29/2024		2,313							2,313	2,313			
100139160	PALO CEDRO	CA		12/28/2023		10,263							10,263	10,263			
100166284	AUSTIN	TX		10/23/2024		2,082							2,082	2,082			
100146915	POTOMAC	MD		03/26/2024		2,433							2,433	2,433			
100173476	CALABASAS	CA		10/29/2024		2,876							2,876	2,876			
100142494	BERTHOUD	CO		03/08/2024		2,638							2,638	2,638			
100167992	LOS ANGELES	CA		09/20/2024		2,007							2,007	2,007			
100091033	UPLAND	CA		01/31/2023		2,470							2,470	2,470			
100180479	SANTA BARBARA	CA		11/26/2024		3,098							3,098	3,098			
100065826	EL CAJON	CA		07/23/2021		8,121							8,121	8,121			
100134683	SAN FRANCISCO	CA		10/30/2023		2,821							2,821	2,821			
100168260	BERKELEY	CA		09/20/2024		6,613							6,613	6,613			
100168617	SAN DIEGO	CA		09/25/2024		2,629							2,629	2,629			
100178277	NORTH BAY VILLAGE	FL		11/19/2024		1,865							1,865	1,865			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		2,183							2,183	2,183			
100138260	HOUSTON	TX		12/15/2023		3,822							3,822	3,822			
100130256	BIG SKY	MT		09/28/2023		2,605							2,605	2,605			
100099857	LAGUNA HILLS	CA		03/07/2023		2,427							2,427	2,427			
100168058	LAHAINA	HI		09/20/2024		6,801							6,801	6,801			
100164022	SANTA BARBARA	CA		08/21/2024		2,619							2,619	2,619			
100081927	AMSTERDAM	NLD		03/30/2022		(145)							(145)		145		145
100118645	DORAL	FL		07/25/2023		10,452							10,452	10,452			
19188	FORT WORTH	TX		06/29/2012		103,663							103,663	103,663			
100120520	TEMECULA	CA		08/18/2023		2,957							2,957	2,957			
100143898	RIVERSIDE	CA		03/06/2024		654							654	654			
100103676	MIRAMAR BEACH	FL		05/08/2023		2,590							2,590	2,590			
100082235	NEWPORT BEACH	CA		04/14/2022		6,888							6,888	6,888			
100147770	WEST LINN	OR		04/08/2024		2,949							2,949	2,949			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,203							2,203	2,203			
100162094	LONG BRANCH	NJ		07/31/2024		2,283							2,283	2,283			
100077968	ENCINITAS	CA		01/06/2022		5,931							5,931	5,931			
403051775	NEWFIELD	NJ		11/04/2024		2,801							2,801	2,801			
100137779	TEMPLE CITY	CA		12/08/2023		2,764							2,764	2,764			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173787	PRINCETON JUNCTION	NJ		10/30/2024		2,869							2,869	2,869			
100109138	GLENDALE	CA		06/09/2023		2,826							2,826	2,826			
100102745	IRVINE	CA		06/22/2023		2,522							2,522	2,522			
100072025	INDIO	CA		11/19/2021		4,918							4,918	4,918			
100147129	PARKER	TX		05/08/2024		2,274							2,274	2,274			
100175623	FORT WORTH	TX		11/12/2024		2,854							2,854	2,854			
100082153	SAN FRANCISCO	CA		04/14/2022		4,042							4,042	4,042			
100148138	MONTROSE	CO		04/10/2024		3,306							3,306	3,306			
100083301	AMSTERDAM	NLD		05/27/2022		(140)							(140)		140		140
100165337	FALLBROOK	CA		08/29/2024		1,815							1,815	1,815			
100131792	SANTA MARIA	CA		10/06/2023		2,680							2,680	2,680			
100091357	CABO SAN LUCAS	MEX		01/17/2023		3,336							3,336	3,336			
100087678	SUNNYVALE	CA		09/29/2022		1,891							1,891	1,891			
100117543	JACKSONVILLE	OR		07/20/2023		5,620							5,620	5,620			
100120346	LAS VEGAS	NV		08/18/2023		2,726							2,726	2,726			
100101187	BROOKLYN	NY		04/28/2023		4,929							4,929	4,929			
100163403	DUBLIN	CA		09/27/2024		2,954							2,954	2,954			
100154500	DOWNEY	CA		06/14/2024		2,483							2,483	2,483			
100180477	PARKER	AZ		11/26/2024		2,782							2,782	2,782			
100084795	LONGWOOD	FL		08/02/2022		4,070							4,070	4,070			
100160895	HUNTINGTON BEACH	CA		07/24/2024		3,162							3,162	3,162			
100181505	OCEANSIDE	CA		12/06/2024		2,573							2,573	2,573			
100167135	NEWHALL	CA		09/13/2024		2,525							2,525	2,525			
100153833	SAN DIEGO	CA		07/10/2024		1,972							1,972	1,972			
100173480	SYOSSET	NY		10/29/2024		2,562							2,562	2,562			
100173610	GRONINGEN	NLD		10/29/2024		(341)							(341)		341		341
100081822	STEILACOOM	WA		03/30/2022		8,587							8,587	8,587			
100161489	LOS ANGELES	CA		07/30/2024		3,000							3,000	3,000			
100132706	MAGNOLIA	TX		11/03/2023		2,171							2,171	2,171			
100101061	BROOKLYN	NY		04/28/2023		7,307							7,307	7,307			
100154341	WASHOUGAL	WA		06/12/2024		2,107							2,107	2,107			
100140659	DALLAS	TX		02/08/2024		2,521							2,521	2,521			
100118642	CHICO	CA		07/25/2023		2,245							2,245	2,245			
100167089	WEST DOVER	VT		09/13/2024		2,457							2,457	2,457			
100147133	SAN DIEGO	CA		05/08/2024		2,772							2,772	2,772			
100133445	HAUULA	HI		10/19/2023		2,826							2,826	2,826			
100102048	LITHIA	FL		04/14/2023		8,385							8,385	8,385			
100102781	PALM DESERT	CA		06/22/2023		4,687							4,687	4,687			
100107858	SAN MARCOS	CA		06/29/2023		3,189							3,189	3,189			
100173985	ALPHARETTA	GA		10/31/2024		3,471							3,471	3,471			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		4,930							4,930	4,930			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		3,412							3,412	3,412			
100160575	LOS ANGELES	CA		07/19/2024		251,472							251,472	251,472			
100174689	ALPHARETTA	GA		10/31/2024		1,430							1,430	1,430			
100181645	GILBERT	AZ		12/11/2024		2,269							2,269	2,269			
100180577	RIVERSIDE	CA		11/26/2024		1,726							1,726	1,726			
100079681	WALNUT CREEK	CA		04/08/2022		11,024							11,024	11,024			
100102463	HOLLADAY	UT		06/07/2023		1,500							1,500	1,500			
100172836	SPRING VALLEY	CA		12/06/2024		2,912							2,912	2,912			
100129760	UPLAND	CA		09/27/2023		2,509							2,509	2,509			
730300257	VALLEJO	CA		12/27/2023		28,188		4,207			4,207		32,395	32,395			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114905	PASADENA	CA		07/13/2023		3,173							3,173	3,173			
100100411	BROOKLYN	NY		04/27/2023		3,966							3,966	3,966			
100128819	BERKELEY	CA		09/21/2023		2,487							2,487	2,487			
100170482	CORONA	CA		10/09/2024		2,709							2,709	2,709			
100158157	ANAHEIM	CA		07/09/2024		2,555							2,555	2,555			
100077792	NEWPORT BEACH	CA		12/23/2021		6,649							6,649	6,649			
100180817	S-GRAVENHAGE	NLD		11/27/2024		(255)							(255)		255		255
100149904	GLENDALE	CA		04/29/2024		10,417							10,417	10,417			
4010060029	WATERBURY	CT		09/28/2023		2,539							2,539	2,539			
100136115	LA VERNE	CA		12/18/2023		1,917							1,917	1,917			
100140832	BROOKLYN	NY		03/06/2024		2,021							2,021	2,021			
100133166	GARDEN GROVE	CA		11/29/2023		2,814							2,814	2,814			
100099614	HOLLYWOOD	FL		04/06/2023		2,883							2,883	2,883			
100156061	WOODLAND HILLS	CA		06/18/2024		2,331							2,331	2,331			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		1,428							1,428	1,428			
100165694	MARSEILLES	IL		08/29/2024		2,330							2,330	2,330			
100081885	TEMPLE CITY	CA		03/31/2022		4,807							4,807	4,807			
100140822	HOMESTEAD	FL		03/06/2024		1,561							1,561	1,561			
100176957	RANCHO MIRAGE	CA		11/15/2024		107,884							107,884	107,884			
100163290	MESA	AZ		08/13/2024		2,769							2,769	2,769			
100181345	ATLANTA	GA		12/06/2024		2,163							2,163	2,163			
100128863	EAST HAMPTON	NY		09/21/2023		2,452							2,452	2,452			
100100120	MIAMI	FL		03/28/2023		3,168							3,168	3,168			
100165062	EAGLE	ID		08/28/2024		2,216							2,216	2,216			
100109761	TEMPLE CITY	CA		06/16/2023		2,673							2,673	2,673			
100120424	PROSPER	TX		08/18/2023		3,752							3,752	3,752			
100074131	NOKOMIS	FL		12/09/2021		5,458							5,458	5,458			
100102696	THOUSAND OAKS	CA		06/22/2023		2,044							2,044	2,044			
100175021	NIPOMO	CA		11/05/2024		2,140							2,140	2,140			
730301413	HUNTINGTON BEACH	CA		12/27/2023		3,143		1,656			1,656		4,799	4,799			
100088195	SCOTTSDALE	AZ		10/13/2022		3,115							3,115	3,115			
100153811	LORTON	VA		07/10/2024		1,706							1,706	1,706			
100089727	ECHT/LIMBURG	NLD		11/29/2022		(391)							(391)		391		391
100185686	AMSTERDAM	NLD		12/20/2024		(1,544)							(1,544)		1,544		1,544
100185743	WOODLAND HILLS	CA		12/23/2024		19,226							19,226	19,226			
100115650	LAS VEGAS	NV		07/19/2023		2,877							2,877	2,877			
100128931	BURBANK	CA		09/22/2023		3,986							3,986	3,986			
100156090	BROOKLYN	NY		06/18/2024		2,345							2,345	2,345			
100174983	QUEENS VILLAGE	NY		10/31/2024		2,274							2,274	2,274			
100118973	LOS ANGELES	CA		07/27/2023		2,776							2,776	2,776			
100141775	COLTS NECK	NJ		01/30/2024		2,132							2,132	2,132			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,388							2,388	2,388			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		4,991							4,991	4,991			
100101069	POMONA	NY		04/28/2023		6,063							6,063	6,063			
100078769	PASADENA	CA		01/31/2022		5,631							5,631	5,631			
100050733	GREATER LONDON	GBR		03/02/2021		(439)							(439)		439		439
100082381	TORRANCE	CA		04/14/2022		5,324							5,324	5,324			
100167948	LARGO	FL		09/20/2024		17,586							17,586	17,586			
100131822	LOS ANGELES	CA		10/06/2023		6,321							6,321	6,321			
19187	SALINAS	CA		07/31/2012		98,217		(85)			(85)		98,132	98,132			
100118633	HALLANDALE BEACH	FL		07/25/2023		2,619							2,619	2,619			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081921	EMMELOORD	NLD		03/30/2022		(173)							(173)		173		173
100074443	PALM SPRINGS	CA		12/02/2021		7,425							7,425	7,425			
100108461	S LAKE TAHOE	CA		05/25/2023		2,810							2,810	2,810			
100161401	FOUNTAIN VALLEY	CA		07/26/2024		2,330							2,330	2,330			
100065832	WARREN	NJ		07/23/2021		5,007							5,007	5,007			
100170068	MIAMI	FL		11/08/2024		2,775							2,775	2,775			
100117533	REDONDO BEACH	CA		07/20/2023		3,953							3,953	3,953			
100102010	LAKE ARROWHEAD	CA		04/14/2023		682							682	682			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		2,262							2,262	2,262			
100134590	COOPER CITY	FL		10/30/2023		2,393							2,393	2,393			
100181228	MARYSVILLE	WA		12/06/2024		2,274							2,274	2,274			
100171283	LOS ANGELES	CA		10/16/2024		2,406							2,406	2,406			
100103765	LANSDALE	PA		05/10/2023		2,584							2,584	2,584			
100080849	DESCANO	CA		03/10/2022		4,983							4,983	4,983			
100078018	GILBERT	AZ		01/12/2022		5,085							5,085	5,085			
100165906	TEMECULA	CA		08/30/2024		1,531							1,531	1,531			
100143890	DAVIE	FL		03/06/2024		4,127							4,127	4,127			
100084698	LAKE STEVENS	WA		08/02/2022		3,320							3,320	3,320			
100153716	GILBERT	AZ		07/11/2024		5,717							5,717	5,717			
100158563	BROOKLYN	NY		07/10/2024		2,551							2,551	2,551			
100115402	ARCADIA	CA		07/17/2023		2,210							2,210	2,210			
100178206	SEATTLE	WA		11/19/2024		2,259							2,259	2,259			
100172962	LOS ANGELES	CA		10/25/2024		2,744							2,744	2,744			
100115644	BEVERLY HILLS	CA		07/19/2023		2,684							2,684	2,684			
100168678	WHITTIER	CA		09/25/2024		2,137							2,137	2,137			
100154994	UPLAND	CA		07/19/2024		2,690							2,690	2,690			
100071896	VENTURA	CA		01/21/2022		5,597							5,597	5,597			
100102610	KANEOHE	HI		06/22/2023		2,279							2,279	2,279			
100174120	SANTA ROSA BEACH	FL		10/31/2024		2,472							2,472	2,472			
100079733	SAN JOSE	CA		04/08/2022		6,989							6,989	6,989			
100153640	BOCA RATON	FL		05/31/2024		3,047							3,047	3,047			
100134463	HENDERSON	NV		10/30/2023		1,670							1,670	1,670			
100117572	SUNNYVALE	CA		07/20/2023		4,262							4,262	4,262			
100172362	TORRANCE	CA		10/23/2024		2,715							2,715	2,715			
100160511	CORAL SPRINGS	FL		07/19/2024		1,231							1,231	1,231			
100090935	MARIETTA	GA		01/31/2023		1,833							1,833	1,833			
100079996	LAS VEGAS	NV		04/25/2022		6,479							6,479	6,479			
100175567	SAN MARCOS	CA		11/12/2024		2,932							2,932	2,932			
100180587	SAN DIEGO	CA		11/26/2024		2,665							2,665	2,665			
100082291	LONG BEACH	CA		04/14/2022		900							900	900			
100156692	ORINDA	CA		06/26/2024		3,370							3,370	3,370			
100155028	NASHVILLE	TN		07/19/2024		38,447							38,447	38,447			
100153761	ZUIDLAREN	NLD		05/30/2024		(128)							(128)		128		128
100139852	UNITED KINGDOM	GBR		12/18/2023		(81)							(81)		81		81
100173505	GREAT NECK	NY		10/29/2024		2,410							2,410	2,410			
100139549	PHOENIX	MD		12/28/2023		1,493							1,493	1,493			
100143711	GOTHA	FL		02/23/2024		2,705							2,705	2,705			
100171125	LAS VEGAS	NV		11/22/2024		2,430							2,430	2,430			
730003209	ASHLAND	OR		12/27/2023		(2,938)		9,664			9,664		6,726	6,726			
100175643	LOS ANGELES	CA		11/12/2024		2,744							2,744	2,744			
100181609	SCARSDALE	NY		12/09/2024		4,188							4,188	4,188			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173402	IRVINE	CA		10/29/2024		2,520							2,520	2,520			
100164027	LOS ANGELES	CA		08/21/2024		29,056							29,056	29,056			
100176111	SPRING	TX		12/20/2024		1,807							1,807	1,807			
100076825	SAN DIEGO	CA		12/27/2021		4,929							4,929	4,929			
100086570	GREENWICH	CT		09/30/2022		6,582							6,582	6,582			
100171170	PETALUMA	CA		11/22/2024		2,752							2,752	2,752			
100167073	KEYSTONE	CO		09/13/2024		2,564							2,564	2,564			
100140727	VILLA PARK	CA		02/08/2024		3,017							3,017	3,017			
100140491	SAN DIEGO	CA		01/19/2024		2,299							2,299	2,299			
100107877	LOS ANGELES	CA		06/29/2023		2,050							2,050	2,050			
100145476	UNITED KINGDOM	GBR		03/12/2024		(101)							(101)		101		101
100133418	DRAPER	UT		10/19/2023		2,117							2,117	2,117			
100149903	LOS ANGELES	CA		04/29/2024		3,274							3,274	3,274			
100102186	SANTA CLARITA	CA		04/14/2023		2,102							2,102	2,102			
100134302	WARREN	NJ		10/27/2023		1,779							1,779	1,779			
100178366	LOS ANGELES	CA		11/20/2024		2,513							2,513	2,513			
100088804	RIVERSIDE	CA		11/15/2022		2,471							2,471	2,471			
100161936	BURBANK	CA		07/31/2024		2,169							2,169	2,169			
100083896	RENTON	WA		07/12/2022		3,670							3,670	3,670			
100153056	AUBURN	WA		06/27/2024		2,553							2,553	2,553			
100180793	AROMAS	CA		11/26/2024		3,074							3,074	3,074			
100156285	WIMBERLEY	TX		07/25/2024		1,659							1,659	1,659			
100133621	VAN NUYS	CA		10/23/2023		2,889							2,889	2,889			
100166272	ALEXANDRIA	VA		09/09/2024		2,437							2,437	2,437			
100132791	IRVINE	CA		11/03/2023		2,644							2,644	2,644			
100068191	LOS ANGELES	CA		08/25/2021		6,319							6,319	6,319			
100167153	CYPRESS	CA		09/13/2024		13,029							13,029	13,029			
100160605	POTOMAC	MD		07/19/2024		2,533							2,533	2,533			
100080410	LOS ANGELES	CA		04/14/2022		4,284							4,284	4,284			
100165872	NEWPORT BEACH	CA		08/30/2024		2,524							2,524	2,524			
100180738	RED BANK	NJ		11/26/2024		9,157							9,157	9,157			
100161807	THE BRONX	NY		07/31/2024		2,293							2,293	2,293			
100141400	ACTON AREA	CA		01/30/2024		2,063							2,063	2,063			
100175647	BURBANK	CA		11/12/2024		2,664							2,664	2,664			
100078015	VICTOR	ID		01/12/2022		9,714							9,714	9,714			
100167131	LONG BEACH	CA		09/13/2024		2,585							2,585	2,585			
100147402	LONG BEACH	CA		05/08/2024		2,466							2,466	2,466			
100155011	BUENA PARK	CA		07/19/2024		2,621							2,621	2,621			
100101070	BAL HARBOUR	FL		04/28/2023		5,263							5,263	5,263			
100168224	WESTMINSTER	CA		09/20/2024		6,865							6,865	6,865			
100078012	LAKE FOREST	IL		01/12/2022		6,186							6,186	6,186			
100120248	FORT COLLINS	CO		08/18/2023		5,636							5,636	5,636			
100167501	NEWTOWN	PA		10/31/2024		2,744							2,744	2,744			
100173057	EL PASO	TX		10/25/2024		2,061							2,061	2,061			
100100360	NEW YORK	NY		04/27/2023		4,227							4,227	4,227			
100186365	CASTRO VALLEY	CA		12/30/2024		2,729							2,729	2,729			
100142470	ARVADA	CO		03/08/2024		3,865							3,865	3,865			
100168555	JERSEY CITY	NJ		09/25/2024		24,906							24,906	24,906			
100157636	CORONA	CA		06/28/2024		4,136							4,136	4,136			
100186675	WEST COVINA	CA		12/31/2024		6,163							6,163	6,163			
100159560	ALTADENA	CA		07/15/2024		2,555							2,555	2,555			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100120792	RENO	NV		08/25/2023		2,085							2,085	2,085			
100087054	MISSION VIEJO	CA		11/04/2022		3,268							3,268	3,268			
100091318	WILTON	CA		01/13/2023		2,930							2,930	2,930			
100178352	QUEEN CREEK	AZ		11/20/2024		4,265							4,265	4,265			
100158474	DALLAS	TX		07/10/2024		2,289							2,289	2,289			
100172670	RANCHO CUCAMONGA	CA		11/21/2024		1,823							1,823	1,823			
100173028	EL CAJON	CA		10/25/2024		2,188							2,188	2,188			
100114659	OAKLAND	CA		06/29/2023		2,480							2,480	2,480			
100155269	SAN RAFAEL	CA		07/19/2024		2,392							2,392	2,392			
100173664	BUSSUM	NLD		10/29/2024		(309)							(309)		.309		.309
100167052	CERRITOS	CA		09/13/2024		2,354							2,354	2,354			
100186311	SOUTHWEST RANCHES	FL		12/30/2024		2,232							2,232	2,232			
100130143	PARKLAND	FL		11/15/2023		3,327							3,327	3,327			
100176196	CAROLINA BEACH	NC		12/20/2024		1,920							1,920	1,920			
100132087	HEBER CITY	UT		10/13/2023		2,765							2,765	2,765			
100135646	BOZEMAN	MT		11/09/2023		4,177							4,177	4,177			
100127519	LONG BEACH	CA		09/08/2023		2,621							2,621	2,621			
100081633	MATLACHA	FL		03/24/2022		19,923							19,923	19,923			
100174780	MARIETTA	GA		10/31/2024		1,357							1,357	1,357			
100088107	TEMECULA	CA		10/25/2022		2,732							2,732	2,732			
100102841	WAXHAW	NC		06/22/2023		2,788							2,788	2,788			
100166077	UNION CITY	CA		09/09/2024		2,692							2,692	2,692			
100185859	INGLEWOOD	CA		12/26/2024		1,885							1,885	1,885			
100114937	SHERWOOD FOREST	CA		07/13/2023		2,435							2,435	2,435			
100175597	DURANGO	CO		11/12/2024		2,391							2,391	2,391			
100168768	VANCOUVER	WA		09/26/2024		2,074							2,074	2,074			
100163989	RENO	NV		08/21/2024		2,432							2,432	2,432			
100140466	VERO BEACH	FL		01/17/2024		1,746							1,746	1,746			
100166275	BASALT	CO		09/09/2024		2,469							2,469	2,469			
100076443	SAN DIEGO	CA		12/23/2021													
100182459	SAN DIEGO	CA		12/12/2024		6,186							6,186	6,186			
100140474	CELINA	TX		01/17/2024		1,023							1,023	1,023			
100153159	SEBASTOPOL	CA		05/28/2024		8,874							8,874	8,874			
100108185	CAVE CREEK	AZ		05/24/2023		.623							.623	.623			
100078558	APELDOORN	NLD		01/26/2022		(151)							(151)		.151		.151
100142343	GLEN OAKS	NY		03/15/2024		2,027							2,027	2,027			
100038666	DUBLIN	IRL		09/27/2019		54							54	159	.251	(146)	.105
100178247	LAKESIDE	CA		11/19/2024		2,617							2,617	2,617			
100170156	KALAHEO	HI		10/08/2024		2,600							2,600	2,600			
100088825	SCOTTSDALE	AZ		11/15/2022		1,905							1,905	1,905			
100153033	NORTHRIDGE	CA		06/27/2024		1,930							1,930	1,930			
100129423	PORTLAND	OR		09/29/2023		2,974							2,974	2,974			
100072018	SANTA BARBARA	CA		11/19/2021		14,850							14,850	14,850			
4010074911	BURLINGTON	NJ		08/27/2024		142,080							142,080	142,080			
100148685	MELBOURNE	FL		04/16/2024		2,408							2,408	2,408			
100171334	DUBLIN	CA		10/16/2024		2,299							2,299	2,299			
100090569	ZEIST	NLD		12/28/2022		(268)							(268)		.268		.268
100143330	CLIFFSIDE PARK	NJ		02/16/2024		2,799							2,799	2,799			
100117791	SONOMA	CA		07/20/2023		2,985							2,985	2,985			
100081884	FULLERTON	CA		03/31/2022		6,809							6,809	6,809			
100144265	OAKTON	VA		03/07/2024		1,865							1,865	1,865			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159012	MOUNT PLEASANT	SC		08/15/2024		2,524							2,524	2,524			
100159573	AUBURN	CA		07/15/2024		1,756							1,756	1,756			
100154206	ARVADA	CO		07/11/2024		2,432							2,432	2,432			
100118791	SAN RAFAEL	CA		07/25/2023		2,733							2,733	2,733			
100087939	VENICE	CA		10/25/2022		3,017							3,017	3,017			
100164335	LOS ANGELES	CA		08/21/2024		2,625							2,625	2,625			
100108909	WHITTIER	CA		05/31/2023		2,921							2,921	2,921			
100174652	WESTON	CT		10/31/2024		2,927							2,927	2,927			
500005456001A	ROTTERDAM	NLD		12/20/2024		(86)							(86)		86		86
100163313	RIVERSIDE	CA		08/13/2024		2,650							2,650	2,650			
100185536	CHARLESTON	SC		12/20/2024		2,301							2,301	2,301			
100128883	MISSION VIEJO	CA		09/21/2023		2,676							2,676	2,676			
100151135	VIRGINIA BEACH	VA		05/09/2024		2,195							2,195	2,195			
100160902	TOMS RIVER	NJ		07/24/2024		3,981							3,981	3,981			
100141470	MODESTO	CA		01/30/2024		4,124							4,124	4,124			
100084458	CABO SAN LUCAS	MEX		07/11/2022		3,889							3,889	3,889			
100133414	CANOGA PARK	CA		11/21/2023		2,690							2,690	2,690			
100138733	PARKER	CO		02/02/2024		1,728							1,728	1,728			
100151130	BROOKLYN	NY		05/09/2024		2,430							2,430	2,430			
100118012	TUJUNGA	CA		07/20/2023		3,668							3,668	3,668			
100170042	IRVINE	CA		11/08/2024		22,579							22,579	22,579			
100120191	MIRAMAR	FL		08/18/2023		2,329							2,329	2,329			
100119617	GILROY	CA		07/31/2023		2,453							2,453	2,453			
100134280	MAPLE VALLEY	WA		10/27/2023		1,711							1,711	1,711			
100186285	EL CAJON	CA		12/27/2024		2,668							2,668	2,668			
100087222	PALM SPRINGS	CA		10/25/2022		2,000							2,000	2,000			
100168246	SHORELINE	WA		09/20/2024		5,726							5,726	5,726			
100149801	FULLERTON	CA		04/26/2024		2,081							2,081	2,081			
100116169	SAN MARINO	CA		07/20/2023		4,011							4,011	4,011			
100171302	LOS ANGELES	CA		10/16/2024		1,345							1,345	1,345			
100154629	NAPLES	FL		07/19/2024		1,479							1,479	1,479			
100118005	SAN JOSE	CA		07/20/2023		3,912							3,912	3,912			
730300292	VENTURA	CA		12/27/2023		1,639		4,710			4,710		6,349	6,349			
100166358	CHULA VISTA	CA		10/24/2024		2,063							2,063	2,063			
100083306	UTRECHT	NLD		05/27/2022		(255)							(255)		255		255
100086349	GRONINGEN	NLD		08/29/2022		(450)							(450)		450		450
100142443	ANNAPOLIS	MD		03/08/2024		2,542							2,542	2,542			
100108071	DOWNEY	CA		05/24/2023		2,831							2,831	2,831			
100108422	STATEN ISLAND	NY		05/25/2023		2,498							2,498	2,498			
100148627	SHERMAN OAKS	CA		05/15/2024		1,259							1,259	1,259			
100180653	PROSPER	TX		11/26/2024		3,955							3,955	3,955			
100109674	DEERFIELD BEACH	FL		06/16/2023		2,468							2,468	2,468			
100180542	PALM DESERT	CA		11/26/2024		2,907							2,907	2,907			
100165869	YORBA LINDA	CA		08/30/2024		2,204							2,204	2,204			
100084694	LOS ANGELES	CA		08/02/2022		17							17	17			
100157569	AMSTELVEEN	NLD		06/28/2024		(320)							(320)		320		320
100171316	FREEHOLD	NJ		10/16/2024		2,530							2,530	2,530			
100088570	ROTTERDAM	NLD		10/27/2022		(440)							(440)		440		440
100083355	UTRECHT	NLD		05/27/2022		(214)							(214)		214		214
100081940	BERGEN OP ZOOM	NLD		03/30/2022		(111)							(111)		111		111
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		51							51	51			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080035	PARKER	TX		04/08/2022		5,086							5,086	5,086			
100164998	PHOENIX	AZ		08/28/2024		2,187							2,187	2,187			
4010052822	BALTIMORE	MD		08/24/2023		2,335							2,335	2,335			
100078575	LELYSTAD	NLD		01/26/2022		(104)							(104)		104		104
100137315	SANTA CLARA	CA		12/01/2023		2,544							2,544	2,544			
100144482	ONTARIO	CA		04/26/2024		2,158							2,158	2,158			
100165717	LEESBURG	VA		08/29/2024		8,256							8,256	8,256			
100158590	JERSEY CITY	NJ		07/10/2024		2,714							2,714	2,714			
100115119	KEY WEST	FL		07/17/2023		779							779	779			
100185980	ROCKVILLE	MD		12/26/2024		2,523							2,523	2,523			
100169283	MONTGOMERY	TX		09/27/2024		33,095							33,095	33,095			
100134508	WESTLAKE	FL		10/30/2023		2,022							2,022	2,022			
100154211	HOLLISTER	CA		07/11/2024		2,403							2,403	2,403			
4010075336	LUFKIN	TX		07/26/2024		2,366							2,366	2,366			
100175356	CHICAGO	IL		11/05/2024		3,356							3,356	3,356			
100156164	WEST PALM BCH	FL		06/20/2024		3,638							3,638	3,638			
100161707	ORLANDO	FL		07/30/2024		2,524							2,524	2,524			
100178414	PASADENA	CA		11/21/2024		3,426							3,426	3,426			
100140947	PARKLAND	FL		03/28/2024		2,035							2,035	2,035			
100168770	PLYMOUTH	MN		09/26/2024		6,385							6,385	6,385			
100164971	ESTERO	FL		08/28/2024		2,358							2,358	2,358			
100139097	NORTHRIDGE	CA		12/28/2023		2,018							2,018	2,018			
100118034	SAN FRANCISCO	CA		07/20/2023		3,715							3,715	3,715			
100084309	ZOETERMEER	NLD		06/30/2022		(207)							(207)		207		207
100087960	PALMETTO BAY	FL		10/25/2022		3,065							3,065	3,065			
100135767	CERRITOS	CA		11/10/2023		2,947							2,947	2,947			
4010064665	TRENTON	NJ		01/30/2024		2,241							2,241	2,241			
100057233	LOS ANGELES	CA		05/19/2021		4,172							4,172	4,172			
100142985	SOUTHBURY	CT		02/09/2024		2,525							2,525	2,525			
100128753	CELINA	TX		09/21/2023		2,465							2,465	2,465			
100164715	FORT LAUDERDALE	FL		08/23/2024		2,219							2,219	2,219			
403048682	WARNER ROBINS	GA		06/28/2024		1,685							1,685	1,685			
100165617	SHERMAN OAKS	CA		10/04/2024		2,610							2,610	2,610			
100080017	SAN FRANCISCO	CA		04/08/2022		5,109							5,109	5,109			
100089728	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022		(384)							(384)		384		384
100158418	UNITED KINGDOM	GBR		07/09/2024		(48)							(48)		48		48
100141428	ATLANTA	GA		01/30/2024		2,295							2,295	2,295			
100078751	TORRANCE	CA		02/25/2022		4,955							4,955	4,955			
100160557	MAPLE GROVE	MN		07/19/2024		5,439							5,439	5,439			
100102355	NEW YORK	NY		06/07/2023		2,776							2,776	2,776			
100142073	HOUSTON	TX		02/29/2024		2,045							2,045	2,045			
100083511	KAILUA	HI		06/06/2022		8,582							8,582	8,582			
100184380	WEST HOLLYWOOD	CA		12/16/2024		2,779							2,779	2,779			
100088316	DORAL	FL		11/10/2022		5,242							5,242	5,242			
100151146	LONGBOAT KEY	FL		05/09/2024		1,992							1,992	1,992			
100163925	RIVERSIDE	CA		10/04/2024		2,551							2,551	2,551			
100156287	CHICAGO	IL		07/25/2024		1,846							1,846	1,846			
100099872	CAMARILLO	CA		03/28/2023		2,530							2,530	2,530			
100080272	ZIERIKZEE	NLD		02/22/2022		(187)							(187)		187		187
100120832	WILSON	WY		08/25/2023		2,743							2,743	2,743			
100090011	MORRISTOWN	NJ		01/13/2023		2,638							2,638	2,638			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083415	TILBURG	NLD		05/27/2022		(227)							(227)		227		227
100180824	EINDHOVEN	NLD		11/27/2024		(204)							(204)		204		204
100172963	SCOTTSDALE	AZ		10/25/2024		2,577							2,577	2,577			
100160842	ORANGE	CA		07/24/2024		2,328							2,328	2,328			
100145102	UNITED KINGDOM	GBR		03/12/2024		(202)							(202)		202		202
100169816	LAKE FOREST	CA		09/30/2024		2,463							2,463	2,463			
100181543	GREAT NECK	NY		12/09/2024		2,428							2,428	2,428			
100118796	LOS ANGELES	CA		07/25/2023		1,720							1,720	1,720			
100179400	MANSFIELD	TX		12/27/2024		2,426							2,426	2,426			
100164886	GREAT NECK	NY		08/28/2024		2,120							2,120	2,120			
100181646	FOLSOM	CA		12/11/2024		2,437							2,437	2,437			
100163339	CEDAR PARK	TX		08/13/2024		2,238							2,238	2,238			
100153482	BROOKVILLE	NY		05/30/2024		2,380							2,380	2,380			
100078448	SCOTTSDALE	AZ		01/25/2022		5,767							5,767	5,767			
403050301	JACKSON	MS		06/28/2024		2,138							2,138	2,138			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		7,874							7,874	7,874			
100116360	BURBANK	CA		07/20/2023		4,682							4,682	4,682			
100078267	MOORPARK	CA		02/10/2022		4,063							4,063	4,063			
100100017	NAPLES	FL		03/28/2023		1,190							1,190	1,190			
100086723	FRISCO	TX		09/30/2022		2,928							2,928	2,928			
100179853	JOHNSON CITY	TX		11/22/2024		2,486							2,486	2,486			
100109771	SAN DIEGO	CA		08/04/2023		2,654							2,654	2,654			
100185732	SANTA MONICA	CA		12/23/2024		2,608							2,608	2,608			
730302120	LOS ANGELES	CA		12/27/2023		500		5,506			5,506		6,006	6,006			
100083522	BRENTWOOD	CA		06/06/2022		5,255							5,255	5,255			
100089690	DEVENTER	NLD		11/29/2022		(301)							(301)		301		301
100102387	PARADISE VALLEY	AZ		06/07/2023		2,687							2,687	2,687			
100185357	CHULA VISTA	CA		12/20/2024		2,857							2,857	2,857			
100145796	MORGAN	UT		05/08/2024		2,148							2,148	2,148			
100152793	MIRAMAR	FL		05/22/2024		1,762							1,762	1,762			
100179601	INGLEWOOD	CA		11/21/2024		2,566							2,566	2,566			
100117750	MIAMI	FL		07/20/2023		3,046							3,046	3,046			
100144880	UNITED KINGDOM	GBR		03/12/2024		(88)							(88)		88		88
100144318	MORGAN HILL	CA		03/07/2024		32,977							32,977	32,977			
100157807	EDMONDS	WA		08/01/2024		2,543							2,543	2,543			
100165723	NEWTOWN SQUARE	PA		08/29/2024		1,585							1,585	1,585			
100087522	KISSIMMEE	FL		10/25/2022		4,221							4,221	4,221			
100173489	OAKLAND	CA		10/29/2024		2,386							2,386	2,386			
100088826	SCOTTSDALE	AZ		11/15/2022		1,862							1,862	1,862			
100169270	STOUGHTON	MA		09/27/2024		2,412							2,412	2,412			
100168760	HAYWARD	CA		09/26/2024		2,164							2,164	2,164			
100175985	FRENCHTOWN	NJ		11/14/2024		2,684							2,684	2,684			
100146892	WATSONVILLE	CA		03/26/2024		2,279							2,279	2,279			
100158258	UNITED KINGDOM	GBR		07/09/2024		50							50		(50)		(50)
100172737	LONG GROVE	IL		11/21/2024		12,724							12,724	12,724			
100163808	LA QUINTA	CA		09/27/2024		2,241							2,241	2,241			
100174025	LAS VEGAS	NV		10/31/2024		2,370							2,370	2,370			
100115398	ATLANTA	GA		07/17/2023		1,377							1,377	1,377			
4010069803	TRENTON	NJ		04/29/2024		2,322							2,322	2,322			
100172900	TEMECULA	CA		10/25/2024		4,558							4,558	4,558			
100137344	GLENDALE	CA		12/01/2023		2,223							2,223	2,223			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080802	LOS ANGELES	CA		03/15/2022		4,506							4,506	4,506			
100172668	ROWLAND HEIGHTS	CA		11/21/2024		2,686							2,686	2,686			
100089400	NORTH CALDWELL	NJ		11/17/2022		2,506							2,506	2,506			
100147400	LAGUNA HILLS	CA		05/08/2024		2,574							2,574	2,574			
100145779	PEORIA	AZ		05/08/2024		2,546							2,546	2,546			
1000024	HOUSTON	TX		12/27/2006		120,529		(3,647)			(3,647)		116,882	116,882			
100185761	WEST HILLS	CA		12/23/2024		2,345							2,345	2,345			
100162305	BRENTWOOD	CA		08/05/2024		2,273							2,273	2,273			
100148639	HAPPY VALLEY	OR		05/15/2024		5,826							5,826	5,826			
100138699	LONG BEACH	CA		02/02/2024		7,649							7,649	7,649			
100086913	EASTVALE	CA		10/24/2022		2,225							2,225	2,225			
100135830	HUNTINGTON BEACH	CA		11/10/2023		1,706							1,706	1,706			
100173116	SAN DIEGO	CA		10/30/2024		2,580							2,580	2,580			
100077961	MUKILTEO	WA		01/06/2022		5,328							5,328	5,328			
100115826	FREDERICKSBURG	TX		07/20/2023		3,309							3,309	3,309			
100175589	SCOTTSDALE	AZ		11/12/2024		2,942							2,942	2,942			
100185778	DIX HILLS	NY		12/26/2024		3,303							3,303	3,303			
100159210	SAN FRANCISCO	CA		07/15/2024		2,457							2,457	2,457			
100131807	LOS ANGELES	CA		10/06/2023		2,068							2,068	2,068			
100171232	KANEOHE	HI		10/16/2024		1,706							1,706	1,706			
100173393	SOUTH FULTON	GA		10/29/2024		2,154							2,154	2,154			
100147470	BERTHOUD	CO		04/03/2024		2,750							2,750	2,750			
100171429	TORRANCE	CA		10/16/2024		2,543							2,543	2,543			
100155047	GALVESTON	TX		07/19/2024		2,141							2,141	2,141			
100080295	UTRECHT	NLD		02/22/2022		(189)							(189)		189		189
100133857	NORFOLK	MA		10/20/2023		2,238							2,238	2,238			
100101855	MANSFIELD	TX		04/06/2023		4,012							4,012	4,012			
100118785	BEND	OR		07/25/2023		2,570							2,570	2,570			
100072031	SAN DIEGO	CA		11/19/2021		5,532							5,532	5,532			
100078024	POTOMAC	MD		01/12/2022		149							149	149			
100141649	HUNTINGTON BEACH	CA		01/30/2024		2,665							2,665	2,665			
100180107	TUSTIN	CA		12/30/2024		1,738							1,738	1,738			
100153847	WALNUT	CA		06/05/2024		2,610							2,610	2,610			
100139754	UNITED KINGDOM	GBR		12/18/2023		(82)							(82)		82		82
100079959	MIAMI SHORES	FL		04/25/2022		4,581							4,581	4,581			
100128398	ATLANTA	GA		09/15/2023		1,968							1,968	1,968			
100082036	ZUTPHEN	NLD		03/30/2022		(175)							(175)		175		175
100175407	LOS ANGELES	CA		12/23/2024		2,599							2,599	2,599			
100133587	EDMONDS	WA		10/23/2023		2,825							2,825	2,825			
100172163	OAK PARK	CA		10/17/2024		2,723							2,723	2,723			
100173509	FLAGSTAFF	AZ		10/29/2024		920							920	920			
100091000	LUTZ	FL		01/31/2023		1,585							1,585	1,585			
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		17,100							17,100	17,100			
100153441	BRONX	NY		05/30/2024		2,269							2,269	2,269			
100115734	KAILUA KONA	HI		07/20/2023		7,803							7,803	7,803			
100142553	SAN DIEGO	CA		02/08/2024		2,476							2,476	2,476			
100179387	RENO	NV		12/27/2024		2,479							2,479	2,479			
100090415	SANTA ANA	CA		12/28/2022		2,277							2,277	2,277			
100074458	LAS VEGAS	NV		12/02/2021		4,306							4,306	4,306			
100157604	EDMONDS	WA		06/28/2024		2,463							2,463	2,463			
100158512	GATLINBURG	TN		07/10/2024		2,248							2,248	2,248			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186342	GLENDALE	CA		12/30/2024		3,106							3,106	3,106			
100153703	MIAMI LAKES	FL		07/11/2024		2,306							2,306	2,306			
100185489	MURRIETA	CA		12/20/2024		1,731							1,731	1,731			
100090782	PACIFICA	CA		02/28/2023		1,974							1,974	1,974			
100134654	DULUTH	GA		10/30/2023		2,194							2,194	2,194			
100078711	LAKEWOOD	NJ		02/02/2022		4,719							4,719	4,719			
100076740	LA MESA	CA		12/30/2021		5,078							5,078	5,078			
100080491	MIAMI	FL		03/10/2022		3,122							3,122	3,122			
100109746	BEVERLY HILLS	CA		06/16/2023		2,528							2,528	2,528			
100128444	DIAMOND BAR	CA		09/15/2023		1,816							1,816	1,816			
100156266	GUERNEVILLE	CA		07/25/2024		2,111							2,111	2,111			
100128357	COOPER CITY	FL		09/14/2023		2,640							2,640	2,640			
100115498	DAVIDSONVILLE	MD		07/17/2023		8,683							8,683	8,683			
100109606	HACIENDA HEIGHTS	CA		06/14/2023		2,548							2,548	2,548			
100164312	DUARTE	CA		08/21/2024		2,872							2,872	2,872			
100172830	YORBA LINDA	CA		12/06/2024		64,989							64,989	64,989			
100140840	MANAKIN SABOT	VA		03/06/2024		1,016							1,016	1,016			
100141328	LOS ANGELES	CA		01/30/2024		2,164							2,164	2,164			
7303026 92	LOS ANGELES	CA		12/27/2023		(2,901)		2,901			2,901						
100120383	HONOLULU	HI		08/18/2023		2,525							2,525	2,525			
100084620	SANTA ROSA	CA		08/02/2022		3,617							3,617	3,617			
100171595	LAGUNA NIGUEL	CA		10/16/2024		801							801	801			
100102455	SANTA ROSA BEACH	FL		06/07/2023		1,232							1,232	1,232			
4010055228	CHICAGO	IL		08/24/2023		2,511							2,511	2,511			
100146615	WESTTOWN	NY		03/20/2024		1,983							1,983	1,983			
100176941	PORTER RANCH	CA		11/15/2024		4,671							4,671	4,671			
100185948	BUENA PARK	CA		12/26/2024		1,775							1,775	1,775			
100185165	SAN DIEGO	CA		12/20/2024		1,731							1,731	1,731			
100128536	EASTVALE	CA		09/18/2023		3,528							3,528	3,528			
100175590	DELRAY BEACH	FL		11/12/2024		5,215							5,215	5,215			
100080763	DELRAY BEACH	FL		03/24/2022		4,150							4,150	4,150			
100158572	LONG GROVE	IL		07/10/2024		2,538							2,538	2,538			
100114672	SANTA CLARITA	CA		06/29/2023		2,384							2,384	2,384			
100169178	SEATTLE	WA		09/27/2024		2,943							2,943	2,943			
100147125	DALLAS	TX		05/08/2024		2,226							2,226	2,226			
100118794	STUDIO CITY	CA		07/25/2023		2,061							2,061	2,061			
100181309	LA HABRA HEIGHTS	CA		12/06/2024		2,557							2,557	2,557			
100108184	FRISCO	TX		05/24/2023		1,175							1,175	1,175			
100084601	SAN DIEGO	CA		08/02/2022		3,186							3,186	3,186			
100117887	LOS ANGELES	CA		07/20/2023		2,081							2,081	2,081			
100079547	PARK CITY	UT		04/08/2022		4,608							4,608	4,608			
100166022	LAS VEGAS	NV		09/06/2024		1,808							1,808	1,808			
100152741	FORT LAUDERDALE	FL		05/22/2024		1,785							1,785	1,785			
100102452	ROCKLIN	CA		06/07/2023		3,162							3,162	3,162			
100171277	CANTON	GA		10/16/2024		2,773							2,773	2,773			
100130294	DRIPPING SPRINGS	TX		09/28/2023		2,179							2,179	2,179			
100147194	BRONX	NY		03/28/2024		2,102							2,102	2,102			
100091818	BONITA SPRINGS	FL		01/30/2023		1,573							1,573	1,573			
100154201	SAN DIEGO	CA		07/11/2024		88,718							88,718	88,718			
100089582	LA QUINTA	CA		01/30/2023		434							434	434			
100151243	LOS ANGELES	CA		05/10/2024		4,872							4,872	4,872			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138076	LONG BEACH	CA		12/13/2023		2,278							2,278	2,278			
100159926	KEY BISCAYNE	FL		08/16/2024		46,251							46,251	46,251			
4010063551	MASTIC BEACH	NY		02/29/2024		2,691							2,691	2,691			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		28,282							28,282	28,282			
100144442	LAS VEGAS	NV		04/26/2024		2,752							2,752	2,752			
730302335	VACAVILLE	CA		12/27/2023		(5,269)		11,247			11,247		5,978	5,978			
100115474	LOS ANGELES	CA		07/17/2023		2,602							2,602	2,602			
3500106025	KIRKLAND	WA		09/12/2024		628,940							628,940	628,940			
100110528	SAN FRANCISCO	CA		06/30/2023		3,162							3,162	3,162			
100175708	SAN DIMAS	CA		11/12/2024		2,789							2,789	2,789			
100130238	SAINT GEORGE	UT		09/28/2023		2,434							2,434	2,434			
100153091	LOS ANGELES	CA		06/27/2024		2,025							2,025	2,025			
100170249	SAN DIEGO	CA		10/08/2024		2,256							2,256	2,256			
100076534	COSTA MESA	CA		01/04/2022		5,263							5,263	5,263			
100154556	WHITTIER	CA		06/14/2024		1,929							1,929	1,929			
100180851	AMSTERDAM	NLD		11/27/2024		(221)							(221)		221		221
100129826	LA QUINTA	CA		09/27/2023		1,903							1,903	1,903			
100141544	BRADENTON	FL		01/30/2024		2,245							2,245	2,245			
100144316	LA HABRA	CA		03/07/2024		976							976	976			
100099970	OAKLAND	CA		03/28/2023		2,513							2,513	2,513			
100176126	WEST HILLS	CA		12/20/2024		1,650							1,650	1,650			
100073584	AMSTERDAM/AMSTELVEEN	NLD		10/25/2021		(181)							(181)		181		181
100154984	MIRAMAR	FL		07/19/2024		2,256							2,256	2,256			
100148647	SCOTTSDALE	AZ		05/15/2024		2,606							2,606	2,606			
100184970	CELINA	TX		12/19/2024		1,891							1,891	1,891			
100128823	SAN DIEGO	CA		09/21/2023		2,554							2,554	2,554			
100128479	WESTLAKE	FL		09/15/2023		2,274							2,274	2,274			
100085135	S-HERTOGENBOSCH	NLD		07/27/2022		413,093							413,093	481,677	68,584		68,584
100143029	MIAMI	FL		02/12/2024		524							524	524			
100080804	AGOURA	CA		03/15/2022		3,721							3,721	3,721			
100165884	TEMPLE CITY	CA		08/30/2024		2,362							2,362	2,362			
100079820	MIAMI	FL		04/25/2022		3,199							3,199	3,199			
100167994	EL CAJON	CA		09/20/2024		2,082							2,082	2,082			
100185582	GILROY	CA		12/20/2024		2,730							2,730	2,730			
100168554	LOS ANGELES	CA		09/25/2024		2,554							2,554	2,554			
100151678	BERKELEY	CA		05/10/2024		2,600							2,600	2,600			
100160084	PHILADELPHIA	PA		07/17/2024		2,575							2,575	2,575			
100117381	YORBA LINDA	CA		07/20/2023		6,619							6,619	6,619			
100178232	SAN DIMAS	CA		11/19/2024		2,511							2,511	2,511			
100083406	YERSEKE	NLD		05/27/2022		(99)							(99)		99		99
100166918	BEND	OR		09/13/2024		2,284							2,284	2,284			
100114918	VISALIA	CA		07/13/2023		2,691							2,691	2,691			
100185994	LOS ANGELES	CA		12/26/2024		2,616							2,616	2,616			
100178371	LOS ANGELES	CA		11/20/2024		2,539							2,539	2,539			
100073560	VISTA	CA		11/19/2021		5,348							5,348	5,348			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		1,954							1,954	1,954			
100132381	AUSTIN	TX		11/03/2023		2,102							2,102	2,102			
100115311	HOUSTON	TX		07/17/2023		2,742							2,742	2,742			
100082191	DULUTH	GA		04/14/2022		3,532							3,532	3,532			
100174036	VIRGINIA BEACH	VA		10/31/2024		2,145							2,145	2,145			
100159534	RIVERSIDE	CA		07/15/2024		1,899							1,899	1,899			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010045173	GRANDVIEW	MO		03/22/2023		250,992							250,992	250,992			
100080472	THOUSAND OAKS	CA		03/10/2022		4,229							4,229	4,229			
100147357	LAKEWAY	TX		05/08/2024		1,778							1,778	1,778			
100174060	MAKAWAO	HI		10/31/2024		1,512							1,512	1,512			
100176086	HOUSTON	TX		12/20/2024		1,757							1,757	1,757			
100090116	LONG BEACH	CA		01/13/2023		1,909							1,909	1,909			
100145458	UNITED KINGDOM	GBR		03/12/2024		(31)							(31)		31		31
100080398	WOODLAND HILLS	CA		04/14/2022		4,491							4,491	4,491			
100079589	SAN MATEO	CA		04/25/2022		5,017							5,017	5,017			
100185523	FREEHOLD	NJ		12/20/2024		2,279							2,279	2,279			
100147694	GATLINBURG	TN		04/05/2024		21,404							21,404	21,404			
100085133	GRONINGEN	NLD		07/27/2022		(221)							(221)		221		221
4010048014	WATERBURY	CT		03/22/2023		2,399							2,399	2,399			
100014635	SAN FRANCISCO	CA		09/27/2017		2,763							2,763	2,763			
100108274	THOUSAND OAKS	CA		05/24/2023		2,023							2,023	2,023			
100163595	KIHEI	HI		08/15/2024		1,967							1,967	1,967			
100091715	HOUSTON	TX		03/24/2023		2,751							2,751	2,751			
100170138	SAN JOSE	CA		10/08/2024		2,795							2,795	2,795			
100071813	LOS ANGELES	CA		10/14/2021		4,812							4,812	4,812			
100118686	RIVERSIDE	CT		07/25/2023		600							600	600			
100156461	LOS ANGELES	CA		06/24/2024		2,314							2,314	2,314			
100169956	WOODLAND HILLS	CA		11/08/2024		2,358							2,358	2,358			
100173208	SACRAMENTO	CA		10/30/2024		2,531							2,531	2,531			
100148169	LOS ANGELES	CA		05/15/2024		2,810							2,810	2,810			
100186660	EMERALD HILLS	CA		12/30/2024		2,808							2,808	2,808			
100109393	SANTA ROSA BEACH	FL		06/13/2023		3,226							3,226	3,226			
100175566	CAPE MAY	NJ		11/12/2024		1,743							1,743	1,743			
100068139	LOS ANGELES	CA		08/25/2021		5,268							5,268	5,268			
100165331	OSAGE BEACH	MO		08/29/2024		1,930							1,930	1,930			
100186689	SANTA CLARITA	CA		12/31/2024		2,297							2,297	2,297			
100108487	WOODLAND HILLS	CA		05/25/2023		3,688							3,688	3,688			
100144523	SAN DIEGO	CA		04/26/2024		3,027							3,027	3,027			
100118786	COSTA MESA	CA		07/25/2023		2,769							2,769	2,769			
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024		1,753							1,753	1,753			
100120202	BROOKLYN	NY		08/18/2023		2,424							2,424	2,424			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		2,837							2,837	2,837			
100180716	CHINO HILLS	CA		11/26/2024		2,465							2,465	2,465			
100099869	CAMARILLO	CA		03/28/2023		2,842							2,842	2,842			
100143374	OAK BLUFFS	MA		02/16/2024		3,591							3,591	3,591			
100143949	MIAMI	FL		02/29/2024		6,611							6,611	6,611			
100167468	FRANKLIN LAKES	NJ		10/31/2024		14,661							14,661	14,661			
100180279	LOS ANGELES	CA		11/25/2024		2,539							2,539	2,539			
100164245	LOS ANGELES	CA		08/21/2024		2,221							2,221	2,221			
100090127	BOERNE	TX		01/13/2023		1,820							1,820	1,820			
100147701	OJAI	CA		04/05/2024		2,206							2,206	2,206			
100181655	DALLAS	TX		12/11/2024		2,425							2,425	2,425			
100169603	SAN FRANCISCO	CA		09/30/2024		4,733							4,733	4,733			
100170135	SEATTLE	WA		10/08/2024		2,715							2,715	2,715			
100159646	WESTLAKE VILLAGE	CA		08/23/2024		946							946	946			
100143091	COSTA MESA	CA		02/16/2024		2,893							2,893	2,893			
100100448	MELVILLE	NY		04/27/2023		4,871							4,871	4,871			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185964	MONROVIA	CA		12/26/2024		1,342							1,342	1,342			
100151583	LONG BEACH	CA		05/10/2024		3,442							3,442	3,442			
100181700	NORCO	CA		12/11/2024		2,380							2,380	2,380			
100071662	SAN DIEGO	CA		10/14/2021		5,804							5,804	5,804			
100108120	LA MIRADA	CA		05/24/2023		1,889							1,889	1,889			
100160836	OAK PARK	CA		07/24/2024		2,223							2,223	2,223			
100185539	HOMESTEAD	FL		12/20/2024		1,539							1,539	1,539			
100081824	LOS ANGELES	CA		03/30/2022		3,970							3,970	3,970			
100102688	MONTEREY PARK	CA		06/22/2023		5,154							5,154	5,154			
100114606	EL CAJON	CA		06/29/2023		2,308							2,308	2,308			
100074491	LAGUNA HILLS	CA		12/14/2021		5,585							5,585	5,585			
100080855	BONSALL	CA		03/10/2022		4,338							4,338	4,338			
100151971	MYAKKA CITY	FL		06/14/2024		2,148							2,148	2,148			
100155062	SCOTTSDALE	AZ		07/19/2024		3,470							3,470	3,470			
100074420	ARLINGTON	VA		12/02/2021		5,295							5,295	5,295			
100080408	LOS ANGELES	CA		04/14/2022		3,991							3,991	3,991			
100118196	VINEYARD	UT		07/21/2023		1,926							1,926	1,926			
100082997	TORRANCE	CA		05/05/2022		3,813							3,813	3,813			
100176804	WOODCLIFF LAKE	NJ		11/15/2024		1,999							1,999	1,999			
100129458	VAN NUYS	CA		09/29/2023		2,807							2,807	2,807			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		2,428							2,428	2,428			
100107866	SAN DIEGO	CA		06/29/2023		1,965							1,965	1,965			
100150255	ROTTERDAM	NLD		04/29/2024		(244)							(244)		244		244
100141756	OXNARD	CA		01/30/2024		1,180							1,180	1,180			
100164258	CORAL GABLES	FL		08/21/2024		2,485							2,485	2,485			
100079851	FREMONT	CA		04/08/2022		20,397							20,397	20,397			
100155308	BROOKLYN	NY		07/19/2024		2,423							2,423	2,423			
100147603	LOS ANGELES	CA		04/04/2024		2,021							2,021	2,021			
100176036	BERMUDA DUNES	CA		12/20/2024		1,478							1,478	1,478			
100114959	PALM SPRINGS	CA		07/14/2023		4,207							4,207	4,207			
100131636	SACRAMENTO	CA		10/06/2023		2,431							2,431	2,431			
100132756	COEUR D ALENE	ID		11/03/2023		540							540	540			
100174885	ELIZABETH	CO		10/31/2024		1,641							1,641	1,641			
100071877	SAN JOSE	CA		11/05/2021		4,975							4,975	4,975			
100145589	UNITED KINGDOM	GBR		03/12/2024		(142)							(142)		142		142
100149071	THOMPSONS STATION	TN		04/19/2024		2,206							2,206	2,206			
100102208	CABO SAN LUCAS	MEX		04/17/2023		3,217							3,217	3,217			
100170500	WOODLAND HILLS	CA		10/09/2024		2,414							2,414	2,414			
100155961	LINDEN	NJ		06/18/2024		2,144							2,144	2,144			
100090034	HUNTINGTON BEACH	CA		01/13/2023		2,512							2,512	2,512			
100108922	RIVERSIDE	CA		05/31/2023		8,032							8,032	8,032			
100084255	AMSTERDAM	NLD		06/30/2022		(141)							(141)		141		141
100175038	GOLDEN	CO		11/05/2024		2,401							2,401	2,401			
100065548	LOS ANGELES	CA		07/28/2021		5,400							5,400	5,400			
100153067	AZUSA	CA		06/27/2024		1,435							1,435	1,435			
100176167	MOUNT VERNON	WA		12/20/2024		3,861							3,861	3,861			
100159572	DORAL	FL		07/15/2024		2,350							2,350	2,350			
100099613	GRANADA HILLS	CA		04/06/2023		1,042							1,042	1,042			
100135650	SEVIERVILLE	TN		11/09/2023		2,089							2,089	2,089			
100126405	RIDGEWOOD	NY		08/30/2023		2,259							2,259	2,259			
3310073529	MONROE	NY		06/04/2024		298,911							298,911	298,911			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163593	OREM	UT		08/15/2024		2,163							2,163	2,163			
100129258	WINTER GARDEN	FL		11/03/2023		2,109							2,109	2,109			
100083010	MONMOUTH BEACH	NJ		05/05/2022		3,966							3,966	3,966			
100090904	CORONADO	CA		01/31/2023		829							829	829			
100074404	PEORIA	AZ		12/02/2021		5,117							5,117	5,117			
100175577	BLUE BELL	PA		11/12/2024		2,966							2,966	2,966			
100168681	NORCO	CA		09/25/2024		191,348							191,348	191,348			
100114924	COSTA MESA	CA		07/13/2023		1,972							1,972	1,972			
100080827	MOORESVILLE	NC		03/10/2022		5,883							5,883	5,883			
100142611	READING	MA		02/08/2024		2,543							2,543	2,543			
100107817	SAN DIEGO	CA		05/19/2023		2,276							2,276	2,276			
100129766	LOS ANGELES	CA		09/27/2023		1,707							1,707	1,707			
100171190	LA HABRA	CA		11/22/2024		2,122							2,122	2,122			
100091331	ENCINITAS	CA		01/13/2023		2,297							2,297	2,297			
100090755	SCOTTSDALE	AZ		02/28/2023		1,730							1,730	1,730			
100131641	MARTINEZ	CA		10/06/2023		2,514							2,514	2,514			
100185714	HAARLEM	NLD		12/20/2024		(210)							(210)		210		210
100121055	NETHERLANDS	NLD		08/28/2023		(349)							(349)		349		349
100175555	MERIDIAN	ID		11/12/2024		2,689							2,689	2,689			
100039162	DUBLIN	IRL		09/27/2019		6,829							6,829	12,444	751	4,864	5,615
100074150	FULSHEAR	TX		12/09/2021		24,879							24,879	24,879			
100173748	LIVERMORE	CA		10/30/2024		417							417	417			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		1,637							1,637	1,637			
100116051	RENO	NV		07/20/2023		2,917							2,917	2,917			
100129835	CLEARWATER	FL		09/27/2023		1,874							1,874	1,874			
100074453	SAN FRANCISCO	CA		12/02/2021		5,297							5,297	5,297			
100166287	LIBERTY HILL	TX		10/23/2024		1,691							1,691	1,691			
100172125	STEVENSON RANCH	CA		10/17/2024		2,302							2,302	2,302			
100109040	MIAMI	FL		06/05/2023		2,282							2,282	2,282			
100174618	VISTA	CA		10/31/2024		2,255							2,255	2,255			
100154608	BREA	CA		06/14/2024		2,306							2,306	2,306			
100182556	FULLERTON	CA		12/12/2024		2,661							2,661	2,661			
100164158	RIO VERDE	AZ		08/21/2024		1,819							1,819	1,819			
100156416	SANTA ANA	CA		06/24/2024		2,785							2,785	2,785			
100153695	LAS VEGAS	NV		05/31/2024		2,187							2,187	2,187			
100142722	PASADENA	CA		02/08/2024		2,322							2,322	2,322			
100149882	WEST LINN	OR		04/29/2024		903							903	903			
100155968	LOCUST VALLEY	NY		06/18/2024		3,014							3,014	3,014			
100172250	DOWNEY	CA		10/21/2024		2,487							2,487	2,487			
100074480	OAKLAND	CA		12/14/2021		6,028							6,028	6,028			
7303024 31	MARTINEZ	CA		12/27/2023		2,154		1,453			1,453		3,607	3,607			
100120896	LOS ANGELES	CA		08/30/2023		2,833							2,833	2,833			
100175593	GROTON	MA		11/12/2024		2,488							2,488	2,488			
100116541	KANSAS CITY	MO		07/20/2023		5,821							5,821	5,821			
100180810	UTRECHT	NLD		11/27/2024		(228)							(228)		228		228
7301008 12	LOS ANGELES	CA		12/27/2023		659		6,821			6,821		7,480	7,480			
100167013	WILTON	CT		09/13/2024		2,200							2,200	2,200			
100156336	MIRAMAR	FL		07/25/2024		1,599							1,599	1,599			
100170011	BRIDGEWATER	NJ		11/08/2024		2,390							2,390	2,390			
100135648	ST AUGUSTINE	FL		11/09/2023		2,996							2,996	2,996			
100155157	CASTLE ROCK	CO		07/19/2024		2,023							2,023	2,023			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109311	KEY WEST	FL		06/12/2023		2,748							2,748	2,748			
100166425	FAIRVIEW	TX		10/31/2024		2,744							2,744	2,744			
100174941	KAILUA	HI		10/31/2024		2,246							2,246	2,246			
100141522	RIVERSIDE	CA		01/30/2024		1,220							1,220	1,220			
100085118	ROTTERDAM	NLD		07/27/2022		(208)							(208)		208		208
100164255	WILMINGTON	CA		08/21/2024		2,321							2,321	2,321			
100147135	HAYWARD	CA		05/08/2024		2,676							2,676	2,676			
100137146	NASHVILLE	TN		11/28/2023		1,530							1,530	1,530			
100167090	CHICAGO	IL		09/13/2024		2,029							2,029	2,029			
100164102	LOS ANGELES	CA		08/21/2024		1,984							1,984	1,984			
100142138	DAVENPORT	FL		02/29/2024		1,837							1,837	1,837			
100078662	GUILFORD	CT		02/02/2022		4,770							4,770	4,770			
100158412	UNITED KINGDOM	GBR		07/09/2024		16							16		(16)		(16)
100160845	SHERMAN OAKS	CA		07/24/2024		1,242							1,242	1,242			
100102990	BROOKLYN	NY		06/22/2023		2,295							2,295	2,295			
100076697	SAN DIEGO	CA		12/30/2021		5,012							5,012	5,012			
100138679	BOCA RATON	FL		02/02/2024		2,164							2,164	2,164			
100118914	MISSOURI CITY	TX		07/27/2023		1,786							1,786	1,786			
100144944	UNITED KINGDOM	GBR		03/12/2024		30							30		(30)		(30)
100076366	LOS ANGELES	CA		12/23/2021		4,227							4,227	4,227			
100116482	SAN FRANCISCO	CA		07/20/2023		4,989							4,989	4,989			
100161668	SCHIEDAM	NLD		07/29/2024		(242)							(242)		242		242
100091162	GATLINBURG	TN		01/31/2023		2,760							2,760	2,760			
100129522	LOS ANGELES	CA		09/29/2023		2,915							2,915	2,915			
100091703	CHICAGO	IL		03/24/2023		2,435							2,435	2,435			
100182405	LOS ANGELES	CA		12/12/2024		2,683							2,683	2,683			
100164880	ANAHEIM	CA		08/26/2024		2,223							2,223	2,223			
100138362	JAMUL	CA		12/18/2023		1,844							1,844	1,844			
100144463	PHOENIX	AZ		04/26/2024		1,202							1,202	1,202			
100147326	ROTTERDAM	NLD		03/27/2024		(269)							(269)		269		269
100140015	SEATTLE	WA		01/09/2024		2,299							2,299	2,299			
100110683	FREMONT	CA		08/11/2023		2,332							2,332	2,332			
100136568	GAINESVILLE	GA		11/22/2023		1,862							1,862	1,862			
100175579	SACRAMENTO	CA		11/12/2024		2,783							2,783	2,783			
100181541	MIAMI	FL		12/09/2024		1,916							1,916	1,916			
100166332	PORTLAND	OR		10/24/2024		2,140							2,140	2,140			
100078636	HOLLIS	NH		02/02/2022		4,647							4,647	4,647			
100147977	BURBANK	CA		04/10/2024		2,332							2,332	2,332			
100128878	TARZANA	CA		09/21/2023		2,342							2,342	2,342			
100140897	BUENA PARK	CA		02/26/2024		1,320							1,320	1,320			
100167918	LOS ANGELES	CA		09/20/2024		2,447							2,447	2,447			
100078269	WOODLAND HILLS	CA		02/10/2022		4,346							4,346	4,346			
100118854	TORRANCE	CA		08/30/2023		3,577							3,577	3,577			
100159009	CLEARWATER	FL		08/15/2024		2,227							2,227	2,227			
100185415	LOS ANGELES	CA		12/20/2024		2,766							2,766	2,766			
100155319	CLAYTON	CA		07/19/2024		2,347							2,347	2,347			
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		1,740							1,740	1,740			
100137977	SAN DIEGO	CA		12/13/2023		2,394							2,394	2,394			
100141345	LOS ANGELES	CA		01/30/2024		1,844							1,844	1,844			
100152258	SAN FRANCISCO	CA		05/17/2024		2,382							2,382	2,382			
100071485	LOS ANGELES	CA		10/26/2021		3,000							3,000	3,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082980	WOODLAND HILLS	CA		05/05/2022		8,934							8,934	8,934			
4010051548	CULLMAN	AL		07/27/2023		1,528							1,528	1,528			
100086195	SAN PEDRO	CA		10/07/2022		2,120							2,120	2,120			
100134262	LOS ANGELES	CA		10/27/2023		2,555							2,555	2,555			
4010083902	AMITYVILLE	NY		09/27/2024		2,218							2,218	2,218			
100159451	RANCHO CUCAMONGA	CA		07/15/2024		2,210							2,210	2,210			
100071929	COSTA MESA	CA		01/21/2022		5,077							5,077	5,077			
100090990	SHERWOOD	OR		01/31/2023		4,038							4,038	4,038			
100118187	LAKE FOREST	CA		07/20/2023		2,245							2,245	2,245			
100167480	DORAL	FL		10/31/2024		1,774							1,774	1,774			
100161402	MARIETTA	GA		07/26/2024		3,106							3,106	3,106			
100149986	AUSTIN	TX		06/07/2024		2,338							2,338	2,338			
100078671	QUEEN CREEK	AZ		02/02/2022		4,058							4,058	4,058			
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024		1,912							1,912	1,912			
100181909	PASADENA	CA		12/12/2024		2,981							2,981	2,981			
100080193	DAVIE	FL		02/25/2022		1,163							1,163	1,163			
100182451	OAKLAND	CA		12/12/2024		3,159							3,159	3,159			
100114511	RIVERSIDE	CA		06/29/2023		2,854							2,854	2,854			
100178471	MIAMI	FL		11/21/2024		2,023							2,023	2,023			
100163349	LOS ANGELES	CA		08/13/2024		2,776							2,776	2,776			
100166439	AUSTIN	TX		10/31/2024		2,539							2,539	2,539			
100102615	NAPLES	FL		06/22/2023		2,813							2,813	2,813			
100057253	CLOVIS	CA		05/19/2021		4,113							4,113	4,113			
100151346	NEW ORLEANS	LA		05/10/2024		4,373							4,373	4,373			
100102351	PORT REPUBLIC	MD		06/07/2023		2,782							2,782	2,782			
100175522	JACKSON	WY		12/23/2024		2,109							2,109	2,109			
100133782	OAKLAND	CA		10/20/2023		2,378							2,378	2,378			
100142498	PAIA	HI		03/08/2024		2,230							2,230	2,230			
100174531	COSTA MESA	CA		10/31/2024		2,195							2,195	2,195			
100136061	LOS ANGELES	CA		11/16/2023		2,434							2,434	2,434			
100173407	SYLMAR	CA		10/29/2024		2,383							2,383	2,383			
100118013	LOS ANGELES	CA		07/20/2023		5,335							5,335	5,335			
100162072	THE HILLS	TX		07/31/2024		2,401							2,401	2,401			
100176785	VENTURA	CA		11/15/2024		2,194							2,194	2,194			
100153389	RUMSON	NJ		05/29/2024		2,077							2,077	2,077			
100120145	JAMUL	CA		08/11/2023		2,490							2,490	2,490			
100115419	MISSION VIEJO	CA		07/17/2023		2,587							2,587	2,587			
100068676	TILBURG	NLD		08/30/2021		(196)							(196)		196		196
100116118	HUNTINGTON BEACH	CA		07/20/2023		4,712							4,712	4,712			
100164010	LAGUNA HILLS	CA		08/21/2024		1,941							1,941	1,941			
100147117	PROSPER	TX		05/08/2024		2,492							2,492	2,492			
100182555	FULLERTON	CA		12/12/2024		2,691							2,691	2,691			
100073532	GRANADA HILLS	CA		10/26/2021		5,475							5,475	5,475			
100092054	BRONX	NY		02/09/2023		2,359							2,359	2,359			
100185832	MISSION VIEJO	CA		12/26/2024		2,447							2,447	2,447			
100158185	UNITED KINGDOM	GBR		07/09/2024		117							117		(117)		(117)
100164198	HAWTHORNE	CA		08/21/2024		2,555							2,555	2,555			
100145833	MIRAMAR	FL		03/15/2024		1,846							1,846	1,846			
100180417	PACIFICA	CA		11/25/2024		3,016							3,016	3,016			
324060216	HIDEOUT	UT		08/20/2024		30,001							30,001	30,001			
100154826	LA PALMA	CA		07/19/2024		2,192							2,192	2,192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165032	MARIETTA	GA		08/28/2024		1,024							1,024	1,024			
100151980	SANTA CLARITA	CA		06/14/2024		13,721							13,721	13,721			
100116156	WESTMINSTER	CA		07/20/2023		5,242							5,242	5,242			
100178322	SEVIERVILLE	TN		11/19/2024		3,992							3,992	3,992			
100169520	CASTRO VALLEY	CA		09/30/2024		4,677							4,677	4,677			
100120604	MANTECA	CA		08/18/2023		3,476							3,476	3,476			
100143412	NORTH POTOMAC	MD		02/16/2024		2,173							2,173	2,173			
100136716	SCOTTSDALE	AZ		01/25/2024		1,865							1,865	1,865			
100076777	OCEAN CITY	NJ		12/27/2021		4,164							4,164	4,164			
100144315	OJAI	CA		03/07/2024		1,989							1,989	1,989			
100173973	INGLEWOOD	CA		10/31/2024		1,919							1,919	1,919			
730003219	ASHLAND	OR		12/27/2023		(2,648)		8,650			8,650		6,002	6,002			
100137254	NETHERLANDS	NLD		11/28/2023		(344)							(344)		344		344
100132497	GLENDALE	AZ		11/03/2023		2,462							2,462	2,462			
100163830	BETHANY BEACH	DE		09/27/2024		2,166							2,166	2,166			
100173713	LUBBOCK	TX		10/30/2024		2,273							2,273	2,273			
100100328	RIVERSIDE	CA		04/27/2023		4,322							4,322	4,322			
100186347	SANTA CLARA	CA		12/30/2024		2,662							2,662	2,662			
100137479	SAN DIEGO	CA		01/11/2024		2,170							2,170	2,170			
100169666	BURBANK	CA		09/30/2024		2,036							2,036	2,036			
100181694	PARAMUS	NJ		12/11/2024		2,248							2,248	2,248			
100169415	SNOHOMISH	WA		09/30/2024		4,060							4,060	4,060			
100101062	GREAT NECK	NY		04/28/2023		5,510							5,510	5,510			
100090589	LEEUWARDEN	NLD		12/28/2022		(302)							(302)		302		302
100083653	TYBEE ISLAND	GA		06/23/2022		2,402							2,402	2,402			
100100459	CORONA	CA		04/27/2023		3,857							3,857	3,857			
100186276	SAN FRANCISCO	CA		12/27/2024		2,662							2,662	2,662			
100103173	BROOKLYN	NY		04/21/2023		2,117							2,117	2,117			
100144746	UNITED KINGDOM	GBR		03/12/2024		43							43		(43)		(43)
100101956	YULEE	FL		04/14/2023		1,733							1,733	1,733			
100135931	LIBERTY HILL	TX		11/15/2023		2,918							2,918	2,918			
100102843	RESEDA	CA		06/22/2023		2,419							2,419	2,419			
100139145	PALMDALE	CA		12/28/2023		1,712							1,712	1,712			
100078457	NASHVILLE	TN		01/25/2022		5,051							5,051	5,051			
100154154	SAINT JOHNS	FL		07/11/2024		3,753							3,753	3,753			
100078456	NASHVILLE	TN		01/25/2022		5,051							5,051	5,051			
100186708	LAWRENCEVILLE	GA		12/31/2024		2,253							2,253	2,253			
100185999	SOUTH SAN FRANCISCO	CA		12/27/2024		2,120							2,120	2,120			
100158287	UNITED KINGDOM	GBR		07/09/2024		25							25		(25)		(25)
100167040	SEATTLE	WA		09/13/2024		5,355							5,355	5,355			
100119895	EAGLE	CO		08/10/2023		2,554							2,554	2,554			
4010067606	HUNTINGTON STATION	NY		01/30/2024		1,900							1,900	1,900			
100176688	ARLETA	CA		11/15/2024		1,889							1,889	1,889			
100151879	LOS ANGELES	CA		05/10/2024		2,055							2,055	2,055			
100140190	SPRINGFIELD	VA		01/11/2024		4,164							4,164	4,164			
100171150	DUBLIN	CA		11/22/2024		4,253							4,253	4,253			
100086166	BAKERSFIELD	CA		10/07/2022		2,922							2,922	2,922			
4010055162	WARREN	MI		08/24/2023		920,212							920,212	920,212			
100175208	TAMPA	FL		11/05/2024		2,615							2,615	2,615			
100172740	SAN JOSE	CA		11/21/2024		2,426							2,426	2,426			
100154724	LONG BEACH	CA		07/19/2024		2,313							2,313	2,313			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163400	LOS ANGELES	CA		09/27/2024		2,219							2,219	2,219			
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024		2,267							2,267	2,267			
100140577	LOS ANGELES	CA		01/19/2024		2,300							2,300	2,300			
100117532	SAN JOSE	CA		07/20/2023		3,346							3,346	3,346			
100087113	TAMPA	FL		11/04/2022		3,520							3,520	3,520			
403052711	RICHMOND HEIGHTS	OH		11/04/2024		6,418							6,418	6,418			
100182022	NORTH ANDOVER	MA		12/12/2024		2,962							2,962	2,962			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		2,626							2,626	2,626			
4010055423	WARNER ROBINS	GA		08/24/2023		2,103							2,103	2,103			
100176690	TORRANCE	CA		11/15/2024		81							81	81			
100144032	THOUSAND OAKS	CA		03/07/2024		2,253							2,253	2,253			
100116515	BURBANK	CA		07/20/2023		5,475							5,475	5,475			
100176013	SAN CLEMENTE	CA		12/20/2024		3,156							3,156	3,156			
100132667	KAAAWA	HI		11/03/2023		2,011							2,011	2,011			
100165800	MONROE	NY		08/29/2024		1,712							1,712	1,712			
100080789	LOS ANGELES	CA		03/15/2022		3,851							3,851	3,851			
100120668	BERMUDA DUNES	CA		08/24/2023		1,647							1,647	1,647			
100076559	FORT COLLINS	CO		12/16/2021		4,899							4,899	4,899			
100102507	MIAMI	FL		06/07/2023		4,202							4,202	4,202			
100132666	STOCKTON	CA		11/03/2023		2,274							2,274	2,274			
100145836	PINOLE	CA		03/15/2024		1,793							1,793	1,793			
100157831	AUSTIN	TX		08/01/2024		1,518							1,518	1,518			
100154811	JOSHUA TREE	CA		07/19/2024		2,186							2,186	2,186			
100139748	UNITED KINGDOM	GBR		12/18/2023		81							81		(81)		(81)
730301421	ADELANTO	CA		12/27/2023		(430)		1,707			1,707		1,277	1,277			
100128468	ENNIS	MT		09/15/2023		1,854							1,854	1,854			
100178235	LOS ANGELES	CA		11/19/2024		3,649							3,649	3,649			
100137375	PALM DESERT	CA		12/05/2023		2,351							2,351	2,351			
100142523	SAN DIEGO	CA		02/08/2024		2,570							2,570	2,570			
100083827	GERMANTOWN	WI		07/12/2022		2,848							2,848	2,848			
100079907	SANTA CRUZ	CA		04/25/2022		4,683							4,683	4,683			
100171236	SEATTLE	WA		10/16/2024		1,356							1,356	1,356			
100077866	LEIDEN	NLD		12/29/2021		(95)							(95)		95		95
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		1,887							1,887	1,887			
100142449	PHOENIX	AZ		03/08/2024		4,325							4,325	4,325			
100167016	MURFREESBORO	TN		09/13/2024		1,911							1,911	1,911			
100132429	WINDERMERE	FL		11/03/2023		2,465							2,465	2,465			
100133449	EADS	TN		10/19/2023		1,434							1,434	1,434			
100073530	SIMI VALLEY	CA		10/26/2021		4,786							4,786	4,786			
100165644	LAGUNA HILLS	CA		10/04/2024		2,436							2,436	2,436			
100142226	RHINEBECK	NY		03/15/2024		1,937							1,937	1,937			
100090727	BRONX	NY		12/29/2022		2,269							2,269	2,269			
100038729	DUBLIN	IRL		09/27/2019		187							187	644	316	141	457
100159688	MISSION VIEJO	CA		08/23/2024		2,026							2,026	2,026			
100155120	NATIONAL CITY	CA		07/19/2024		41							41	41			
100074369	LAHAINA	HI		11/19/2021		4,610							4,610	4,610			
100168017	FLOWER MOUND	TX		09/20/2024		2,384							2,384	2,384			
100185173	LOS ANGELES	CA		12/20/2024		1,828							1,828	1,828			
100152008	MANTECA	CA		06/14/2024		2,154							2,154	2,154			
19136	WESTMONT	IL		12/21/2011		28,226		(116)			(116)		28,110	28,110			
100136121	MIAMI	FL		12/18/2023		1,864							1,864	1,864			

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100079202	ASTORIA	NY		02/24/2022		5,211							5,211	5,211			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		6,164							6,164	6,164			
100083342	BREDA	NLD		05/27/2022		(126)							(126)		126		126
100182434	HILO	HI		12/12/2024		2,875							2,875	2,875			
100142140	KISSIMMEE	FL		02/29/2024		1,779							1,779	1,779			
100116694	SAN DIEGO	CA		07/20/2023		5,561							5,561	5,561			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		3,862							3,862	3,862			
100109787	SPRING BRANCH	TX		08/04/2023		2,759							2,759	2,759			
100140816	TUJUNGA	CA		03/06/2024		2,073							2,073	2,073			
403049549	NEWARK	NJ		06/28/2024		2,438							2,438	2,438			
100083013	PALM SPRINGS	CA		05/05/2022		4,945							4,945	4,945			
100082625	MOUNT PLEASANT	SC		04/14/2022		8,132							8,132	8,132			
100109134	SAN JOSE	CA		06/09/2023		2,339							2,339	2,339			
100084394	EDISTO ISLAND	SC		08/12/2022		3,327							3,327	3,327			
100076362	ENCINITAS	CA		12/23/2021		3,484							3,484	3,484			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		1,815							1,815	1,815			
100146736	ANAHEIM	CA		03/20/2024		2,002							2,002	2,002			
100185742	SANTA ANA	CA		12/23/2024		2,231							2,231	2,231			
100170000	MORGAN HILL	CA		10/04/2024		1,488							1,488	1,488			
100176828	WALNUT CREEK	CA		11/15/2024		2,148							2,148	2,148			
100091663	DAVENPORT	FL		01/27/2023		1,831							1,831	1,831			
100080317	AMSTERDAM	NLD		02/22/2022		(115)							(115)		115		115
730060764	LOS ANGELES	CA		12/27/2023		(2,492)		7,829			7,829		5,337	5,337			
100116451	TOMBALL	TX		07/20/2023		3,045							3,045	3,045			
100153561	UNITED KINGDOM	GBR		05/29/2024		31							31		(31)		(31)
730300293	VENTURA	CA		12/27/2023		1,475		4,239			4,239		5,714	5,714			
100167509	PARKER	TX		10/31/2024		2,458							2,458	2,458			
100115911	EL MONTE	CA		07/20/2023		7,140							7,140	7,140			
100145709	UNITED KINGDOM	GBR		03/12/2024		(1,399)							(1,399)		1,399		1,399
100060099	SANTA ANA	CA		06/25/2021		5,072							5,072	5,072			
100060095	SANTA ANA	CA		06/25/2021		5,073							5,073	5,073			
100149729	MIDDLETOWN	NY		04/26/2024		1,957							1,957	1,957			
100076729	LONG BEACH	CA		12/30/2021		2,885							2,885	2,885			
100126783	CARLSBAD	CA		08/30/2023		10,060							10,060	10,060			
100135150	WHITEFISH	MT		12/15/2023		2,297							2,297	2,297			
100149120	CHARLESTON	SC		04/22/2024		2,561							2,561	2,561			
100088865	SAN MATEO	CA		11/15/2022		2,788							2,788	2,788			
100168755	WHITTIER	CA		09/26/2024		457							457	457			
100139096	PARK CITY	UT		12/28/2023		1,915							1,915	1,915			
100039281	DUBLIN	IRL		09/27/2019		2,819							2,819	6,442	617	3,005	3,623
100134726	CITY OF BURBANK	CA		10/30/2023		1,840							1,840	1,840			
100160500	FONTANA	CA		07/19/2024		2,834							2,834	2,834			
100090911	MORGAN HILL	CA		01/31/2023		500							500	500			
100150271	HEERDE	NLD		04/29/2024		(335)							(335)		335		335
100081985	ROTTERDAM	NLD		03/30/2022		(174)							(174)		174		174
100147390	KANEOHE	HI		05/08/2024		2,135							2,135	2,135			
100173053	SANGER	CA		10/25/2024		1,531							1,531	1,531			
100119562	ROTTERDAM	NLD		07/28/2023		(268)							(268)		268		268
100114648	PALM SPRINGS	CA		06/29/2023		2,725							2,725	2,725			
100171221	KANEOHE	HI		10/16/2024		2,374							2,374	2,374			
100087730	GLENDALE	CA		10/07/2022		2,700							2,700	2,700			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178472	COPPER CANYON	TX		11/21/2024		2,189							2,189	2,189			
100140347	GRANADA HILLS	CA		01/18/2024		2,466							2,466	2,466			
100103739	PONTE VEDRA	FL		05/08/2023		2,237							2,237	2,237			
100089602	YORBA LINDA	CA		01/30/2023		2,083							2,083	2,083			
100175564	DAVIE	FL		11/12/2024		2,809							2,809	2,809			
100101835	MOSS BEACH	CA		04/06/2023		2,407							2,407	2,407			
100161741	WALNUT	CA		07/30/2024		1,812							1,812	1,812			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		1,085							1,085	1,085			
100135617	NASHVILLE	TN		11/09/2023		1,836							1,836	1,836			
100156382	CEDAR CREEK	TX		07/25/2024		1,776							1,776	1,776			
100083266	ATWATER	CA		05/10/2022		3,750							3,750	3,750			
100154069	DORAL	FL		06/06/2024		2,264							2,264	2,264			
100070254	AMSTERDAM	NLD		08/31/2021		(67)							(67)		67		67
100181312	CELINA	TX		12/06/2024		2,343							2,343	2,343			
100080507	WEEHAWKEN	NJ		03/10/2022		3,161							3,161	3,161			
100089723	OOSTBURG	NLD		11/29/2022		(255)							(255)		255		255
100115562	GLENDALE	AZ		07/19/2023		8,526							8,526	8,526			
100086311	GRONINGEN	NLD		08/29/2022		77,235							77,235	92,754	15,518		15,518
100179583	KAPOLEI	HI		11/21/2024		2,347							2,347	2,347			
100137478	LOS ANGELES	CA		01/11/2024		2,939							2,939	2,939			
100163935	LOS ANGELES	CA		10/04/2024		2,332							2,332	2,332			
100168086	KAILUA KONA	HI		09/20/2024		5,070							5,070	5,070			
100144681	UNITED KINGDOM	GBR		03/12/2024		(98)							(98)		98		98
100103663	TERRELL	TX		05/08/2023		2,469							2,469	2,469			
100170279	LYNNWOOD	WA		10/08/2024		2,082							2,082	2,082			
100120348	BLOOMFIELD HILLS	MI		08/18/2023		2,148							2,148	2,148			
100077825	TUSTIN	CA		01/14/2022		107,930							107,930	107,930			
7303021 89	LONG BEACH	CA		12/27/2023		2,666		859			859		3,525	3,525			
100080016	BRISBANE	CA		04/08/2022		5,044							5,044	5,044			
100157550	AMSTERDAM	NLD		06/28/2024		(179)							(179)		179		179
100128786	SEABROOK ISLAND	SC		09/21/2023		1,873							1,873	1,873			
100158472	RCH CUCAMONGA	CA		07/10/2024		2,330							2,330	2,330			
100185824	ROYAL OAK	MI		12/26/2024		2,334							2,334	2,334			
100185019	DALLAS	TX		12/19/2024		1,613							1,613	1,613			
100076230	HONOLULU	HI		01/07/2022		4,221							4,221	4,221			
100134405	NETHERLANDS	NLD		10/27/2023		(197)							(197)		197		197
4010085891	SOUND BEACH	NY		09/27/2024		2,087							2,087	2,087			
100073533	SHERWOOD FOREST	CA		10/26/2021		4,915							4,915	4,915			
100151944	WALLER	TX		06/14/2024		1,979							1,979	1,979			
100174691	EAST QUOGUE	NY		10/31/2024		2,961							2,961	2,961			
100165716	EDWARDSVILLE	IL		08/29/2024		1,680							1,680	1,680			
100120061	TORRANCE	CA		08/11/2023		104,592							104,592	104,592			
100159474	CHARLOTTE	NC		07/15/2024		3,165							3,165	3,165			
100144063	BOSTON	MA		03/07/2024		2,251							2,251	2,251			
100181311	ALTADENA	CA		12/06/2024		2,580							2,580	2,580			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		2,252							2,252	2,252			
100141721	ESTILL SPRINGS	TN		01/30/2024		1,276							1,276	1,276			
100163282	DOWNEY	CA		08/13/2024		63,010							63,010	63,010			
100145781	TUCSON	AZ		05/08/2024		2,100							2,100	2,100			
100084858	LOS ANGELES	CA		08/02/2022		3,998							3,998	3,998			
100057489	LAHAINA	HI		06/02/2021		3,696							3,696	3,696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180609	AIKEN	SC		11/26/2024		2,318							2,318	2,318			
100083333	TILBURG	NLD		05/27/2022		(183)							(183)		183		183
100087188	HEBER CITY	UT		10/25/2022		4,293							4,293	4,293			
100173013	LOS ANGELES (NORTH HOL	CA		10/25/2024		1,831							1,831	1,831			
100148626	MAKAWAO	HI		05/15/2024		1,683							1,683	1,683			
100162254	CAVE CREEK	AZ		09/06/2024		1,646							1,646	1,646			
100173413	BOCA RATON	FL		10/29/2024		2,023							2,023	2,023			
100076545	IRVINE	CA		01/04/2022		5,202							5,202	5,202			
100153705	PASADENA	CA		07/11/2024		1,695							1,695	1,695			
100091911	ROTTERDAM	NLD		01/27/2023		(203)							(203)		203		203
100143551	THE BRONX	NY		02/21/2024		1,903							1,903	1,903			
100169977	DOYLESTOWN	PA		11/08/2024		2,769							2,769	2,769			
100157781	MELBOURNE	FL		08/01/2024		9,963							9,963	9,963			
4010085713	FREEPORT	NY		09/27/2024		2,078							2,078	2,078			
100099973	DORAL	FL		03/28/2023		801							801	801			
3340069530	MONROE	NY		06/04/2024		717,519							717,519	717,519			
100080302	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(115)							(115)		115		115
100108207	MENIFEE	CA		05/24/2023		4,619							4,619	4,619			
730101524	BAY POINT	CA		12/27/2023		(1,681)		6,775			6,775		5,094	5,094			
100154665	MASPETH	NY		07/19/2024		2,252							2,252	2,252			
100086900	WHITTIER	CA		09/21/2022		3,106							3,106	3,106			
100114542	NORCO	CA		06/29/2023		2,144							2,144	2,144			
100169479	MORRO BAY	CA		09/30/2024		34,496							34,496	34,496			
100142519	SAINT PAUL	MN		02/08/2024		2,809							2,809	2,809			
100159716	BREVARD	NC		08/23/2024		2,175							2,175	2,175			
100153809	PALM BEACH GARDENS	FL		07/10/2024		1,581							1,581	1,581			
100159970	NORTH BAY VILLAGE	FL		08/16/2024		1,917							1,917	1,917			
100156845	THE BRONX	NY		06/27/2024		1,943							1,943	1,943			
100139413	WOODMERE	NY		12/28/2023		1,954							1,954	1,954			
100173448	HAYWARD	CA		10/29/2024		2,985							2,985	2,985			
4010067603	MEDFORD	NY		01/30/2024		1,824							1,824	1,824			
100118200	WESLEY CHAPEL	FL		07/21/2023		1,442							1,442	1,442			
100074251	FREMONT	CA		12/09/2021		781							781	781			
100134346	WAIANAE	HI		10/27/2023		1,737							1,737	1,737			
100100369	BROOKLYN	NY		04/27/2023		3,665							3,665	3,665			
100138045	GEORGETOWN	TX		12/13/2023		340							340	340			
100168682	RANCHO CASCADES	CA		09/25/2024		1,945							1,945	1,945			
100132584	CHAPPAQUA	NY		11/03/2023		2,539							2,539	2,539			
100143720	PLACERVILLE	CA		02/26/2024		1,157							1,157	1,157			
100132379	SALINAS	CA		11/03/2023		2,270							2,270	2,270			
100145629	UNITED KINGDOM	GBR		03/12/2024		(168)							(168)		168		168
100165515	PEARL CITY	HI		08/29/2024		2,476							2,476	2,476			
100181318	RANCHO CUCAMONGA	CA		12/06/2024		2,318							2,318	2,318			
100115465	FOSTER CITY	CA		07/17/2023		2,121							2,121	2,121			
100100642	HOUSTON	TX		03/28/2023		1,852							1,852	1,852			
100120483	POTOMAC	MD		08/18/2023		2,118							2,118	2,118			
100147365	OAKLAND PARK	FL		05/08/2024		1,752							1,752	1,752			
324060468	HIDEOUT	UT		08/20/2024		30,000							30,000	30,000			
100180331	LONG BEACH	CA		11/25/2024		2,631							2,631	2,631			
100087346	WASHOUGAL	WA		10/25/2022		6,654							6,654	6,654			
100153010	AURORA	CO		06/27/2024		1,940							1,940	1,940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079294	BURBANK	CA		02/28/2022		4,434							4,434	4,434			
100175193	ALHAMBRA	CA		11/05/2024		2,388							2,388	2,388			
100162035	HENDERSON	NV		07/31/2024		1,318							1,318	1,318			
100165729	LAREDO	TX		08/29/2024		1,957							1,957	1,957			
100163412	CHARLOTTE	NC		09/27/2024		2,239							2,239	2,239			
100134698	NORTHRIDGE AREA	CA		10/30/2023		1,754							1,754	1,754			
100119580	DELFT	NLD		07/28/2023		297,967							297,967	316,302	18,336		18,336
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023		1,171							1,171	1,171			
100175533	SAPPHIRE	NC		11/08/2024		2,549							2,549	2,549			
100172471	KAMUELA	HI		10/23/2024		2,562							2,562	2,562			
100163375	AUBURN	GA		09/27/2024		1,430							1,430	1,430			
100167781	VERO BEACH	FL		09/19/2024		1,927							1,927	1,927			
100168820	BOSTON	MA		09/26/2024		2,257							2,257	2,257			
100074122	DAVIE	FL		12/09/2021		2,578							2,578	2,578			
730007559	LOS ANGELES	CA		12/27/2023		6,721		1,351			1,351		8,072	8,072			
4010087160	RIVERHEAD	NY		11/26/2024		2,040							2,040	2,040			
100119850	HUGHSON	CA		08/10/2023		6,496							6,496	6,496			
100141727	LLOYD HARBOR	NY		01/30/2024		1,595							1,595	1,595			
100135149	KATY	TX		12/15/2023		2,782							2,782	2,782			
100090923	SAN RAMON	CA		01/31/2023		2,898							2,898	2,898			
100158437	VICTORVILLE	CA		07/10/2024		1,750							1,750	1,750			
100180621	TUCSON	AZ		11/26/2024		2,310							2,310	2,310			
100164042	WESTON	FL		08/21/2024		1,952							1,952	1,952			
100175375	REDWOOD CITY	CA		11/05/2024		2,584							2,584	2,584			
100173665	AMSTERDAM	NLD		10/29/2024		(261)							(261)		261		261
100176096	FORT LAUDERDALE	FL		12/20/2024		2,135							2,135	2,135			
100076436	FORT LAUDERDALE	FL		12/23/2021		20,777							20,777	20,777			
100100936	LEESBURG	VA		04/28/2023		1,371							1,371	1,371			
100169989	PLANTATION	FL		11/08/2024		2,267							2,267	2,267			
100164019	INGLEWOOD	CA		08/21/2024		1,645							1,645	1,645			
100173056	AIEA	HI		10/25/2024		2,305							2,305	2,305			
100102388	TISBURY	MA		06/07/2023		2,072							2,072	2,072			
100152020	THOUSAND OAKS	CA		05/14/2024		1,949							1,949	1,949			
100165799	LAKE MARY	FL		08/29/2024		2,207							2,207	2,207			
100140993	VAN NUYS	CA		02/20/2024		1,876							1,876	1,876			
100186544	KEAAU	HI		12/30/2024		2,237							2,237	2,237			
100185837	ALLENHURST	NJ		12/26/2024		1,926							1,926	1,926			
100153837	ORLANDO	FL		07/10/2024		1,537							1,537	1,537			
100169930	DUNEDIN	FL		11/08/2024		2,274							2,274	2,274			
100152936	CHATSWORTH	CA		06/27/2024		1,784							1,784	1,784			
100158620	COSTA MESA	CA		07/10/2024		2,168							2,168	2,168			
100175570	HOLGATE	NJ		11/12/2024		2,401							2,401	2,401			
100109183	PISMO BEACH	CA		07/21/2023		309,153							309,153	309,153			
100099632	LAVERGNE	TN		04/06/2023		861							861	861			
100130301	UPLAND	CA		09/28/2023		2,151							2,151	2,151			
100102780	WINCHESTER	CA		06/22/2023		2,168							2,168	2,168			
100091823	ANTIOCH	CA		01/30/2023		900							900	900			
100175556	GILBERT	AZ		11/12/2024		2,615							2,615	2,615			
100135072	LYNNWOOD	WA		11/01/2023		2,384							2,384	2,384			
100170472	SEATTLE	WA		10/09/2024		2,401							2,401	2,401			
100101685	MONSEY	NY		04/26/2023		2,865							2,865	2,865			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163368	SANTA CLARITA	CA		09/27/2024		1,822							1,822	1,822			
100090124	RICHLAND	WA		01/13/2023		2,379							2,379	2,379			
100089419	FOUNTAIN HILLS	AZ		11/18/2022		584							584	584			
100128860	SAN JOSE	CA		09/21/2023		2,146							2,146	2,146			
100084480	MURRIETA	CA		09/02/2022		3,222							3,222	3,222			
100139593	CLOVIS	CA		12/28/2023		1,965							1,965	1,965			
100172178	PLEASANT HILL	CA		10/17/2024		2,960							2,960	2,960			
100057738	WASHINGTON	DC		06/30/2021		4,688							4,688	4,688			
100132534	SANTA MONICA	CA		11/03/2023		2,193							2,193	2,193			
100137198	WELLINGTON	FL		11/28/2023		(466)							(466)	(466)			
100172167	COLTON	CA		10/17/2024		2,190							2,190	2,190			
100088963	LAVALLETTE	NJ		11/15/2022		2,129							2,129	2,129			
100120236	SUFFERN	NY		08/18/2023		2,667							2,667	2,667			
100131827	LAS VEGAS	NV		10/06/2023		2,213							2,213	2,213			
100068107	STUDIO CITY	CA		08/25/2021		5,286							5,286	5,286			
100090001	NAPLES	FL		01/13/2023		3,397							3,397	3,397			
100163804	MIAMI	FL		09/27/2024		2,035							2,035	2,035			
100089683	ZEIST	NLD		11/29/2022		(166)							(166)		166		166
100168152	FREMONT	CA		09/20/2024		56,081							56,081	56,081			
100079705	LAGUNA NIGUEL	CA		04/25/2022		5,206							5,206	5,206			
100153103	STAMFORD	CT		06/27/2024		1,731							1,731	1,731			
100173993	LITTLETON	CO		10/31/2024		5,726							5,726	5,726			
100162036	WOODBURY	MN		07/31/2024		1,556							1,556	1,556			
100159944	MIRAMAR	FL		08/16/2024		1,364							1,364	1,364			
100162030	PALM CITY	FL		07/31/2024		2,256							2,256	2,256			
100076800	YORBA LINDA	CA		12/27/2021		5,509							5,509	5,509			
100090199	FREDERICKSBURG	TX		01/13/2023		2,443							2,443	2,443			
100119594	CORONA	CA		07/31/2023		16,958							16,958	16,958			
100149833	ORLANDO	FL		04/29/2024		3,353							3,353	3,353			
100141046	SHERMAN OAKS	CA		02/20/2024		2,214							2,214	2,214			
100083672	LAS VEGAS	NV		06/21/2022		6,860							6,860	6,860			
100175714	HOUSTON	TX		11/12/2024		7,567							7,567	7,567			
100168655	CHARLOTTE	NC		09/25/2024		2,240							2,240	2,240			
100065831	MIAMI BEACH	FL		07/23/2021		7,561							7,561	7,561			
100180226	SACRAMENTO	CA		11/25/2024		2,520							2,520	2,520			
100141196	KISSIMMEE	FL		01/30/2024		1,831							1,831	1,831			
100086727	MISSOURI CITY	TX		09/30/2022		2,357							2,357	2,357			
100109186	SANTA CLARITA	CA		07/21/2023		2,430							2,430	2,430			
100147567	LONG GROVE	IL		04/03/2024		723							723	723			
100175277	SACRAMENTO	CA		11/05/2024		5,023							5,023	5,023			
100141533	HOLLYWOOD	FL		01/30/2024		4,623							4,623	4,623			
100115666	WASILLA	AK		07/20/2023		2,935							2,935	2,935			
100181353	COVINA	CA		12/06/2024		4,209							4,209	4,209			
100103312	GLENDALE	CA		04/28/2023		1,922							1,922	1,922			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		2,111							2,111	2,111			
100136171	MIAMI	FL		12/18/2023		1,857							1,857	1,857			
100076442	HUGHSON	CA		12/23/2021		4,813							4,813	4,813			
100078041	VAIL	CO		01/12/2022		1,900							1,900	1,900			
100078382	PHOENIX	AZ		02/10/2022		4,452							4,452	4,452			
100055728	NORTH BARRINGTON	IL		03/23/2021		8,165							8,165	8,165			
100118666	AUSTIN	TX		07/25/2023		3,207							3,207	3,207			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144538	LAKE FOREST	CA		04/26/2024		2,457							2,457	2,457			
100164228	EASTVALE	CA		08/21/2024		23,862							23,862	23,862			
100090922	CORONA	CA		01/31/2023		3,298							3,298	3,298			
100141053	VAN NUYS	CA		02/20/2024		1,706							1,706	1,706			
100146577	FORT LAUDERDALE	FL		03/20/2024		1,866							1,866	1,866			
100120165	DORAL	FL		08/14/2023		1,858							1,858	1,858			
100173981	ROSEVILLE	CA		10/31/2024		1,848							1,848	1,848			
100156237	PARKLAND	FL		06/20/2024		4,520							4,520	4,520			
100134418	NETHERLANDS	NLD		10/27/2023		(328)							(328)		.328		.328
100160370	TUCSON	AZ		09/06/2024		1,838							1,838	1,838			
100160946	OCEAN CITY	NJ		07/24/2024		2,062							2,062	2,062			
100073561	INGLEWOOD	CA		11/19/2021		4,303							4,303	4,303			
100163420	ORLANDO	FL		09/27/2024		1,901							1,901	1,901			
100108907	CELEBRATION	FL		05/31/2023		1,822							1,822	1,822			
100141606	SANTA ANA	CA		01/30/2024		1,760							1,760	1,760			
100185190	SALINAS	CA		12/20/2024		4,003							4,003	4,003			
100148732	VAN NUYS	CA		04/17/2024		2,019							2,019	2,019			
100132377	ANAHEIM	CA		11/03/2023		2,016							2,016	2,016			
19120	CHARLOTTE	NC		12/01/2011		110,181							110,181	110,181			
100140743	OZONE PARK	NY		01/22/2024		2,126							2,126	2,126			
100154884	NEWPORT BEACH	CA		07/19/2024		2,543							2,543	2,543			
100065821	SAN DIMAS	CA		07/23/2021		6,467							6,467	6,467			
100140814	OAKLAND	CA		03/06/2024		1,994							1,994	1,994			
100101068	BROOKLYN	NY		04/28/2023		6,094							6,094	6,094			
4010060826	BELLAIRE	OH		11/29/2023		1,074							1,074	1,074			
100149050	SAN DIEGO	CA		04/19/2024		1,824							1,824	1,824			
100110705	HAYWARD	CA		08/11/2023		2,365							2,365	2,365			
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023		4,289							4,289	4,289			
100144582	BRANDON	FL		04/26/2024		6,813							6,813	6,813			
100175706	BOSTON	MA		11/12/2024		1,765							1,765	1,765			
100087200	PORTLAND	OR		10/25/2022		2,560							2,560	2,560			
100081228	LONG BRANCH	NJ		03/18/2022		4,756							4,756	4,756			
100167934	CAMBRIA	CA		09/20/2024		2,075							2,075	2,075			
100076430	LONGBOAT KEY	FL		12/23/2021		2,709							2,709	2,709			
100115341	ANDOVER	MA		07/17/2023		1,996							1,996	1,996			
100186185	MIAMI	FL		12/27/2024		2,303							2,303	2,303			
100154339	WINNETKA	CA		06/12/2024		1,657							1,657	1,657			
100079405	AROMAS	CA		03/17/2022		3,193							3,193	3,193			
100103331	ROTTERDAM	NLD		04/28/2023		(257)							(257)		.257		.257
100142751	WAILUKU	HI		02/08/2024		4,041							4,041	4,041			
100117775	WEST HILLLS	CA		07/20/2023		2,005							2,005	2,005			
100167158	SOUTH PASADENA	CA		09/13/2024		2,098							2,098	2,098			
100089281	LITTLETON	CO		01/26/2023		2,311							2,311	2,311			
100171303	GREENSBORO	GA		10/16/2024		4,143							4,143	4,143			
100154162	IMPERIAL BEACH	CA		07/11/2024		2,070							2,070	2,070			
4010072198	CHICAGO	IL		04/29/2024		2,087							2,087	2,087			
100133403	OCEANSIDE	CA		11/21/2023		2,509							2,509	2,509			
100071894	TRABUCO CANYON	CA		01/21/2022		4,676							4,676	4,676			
100153182	HOLLYWOOD	FL		05/30/2024		3,611							3,611	3,611			
100138656	DAVIE	FL		02/02/2024		1,657							1,657	1,657			
100143536	YONKERS	NY		02/21/2024		1,502							1,502	1,502			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167030	COROLLA	NC		09/13/2024		5,074							5,074	5,074			
100171103	UPLAND	CA		11/22/2024		2,345							2,345	2,345			
100154118	AVALON	CA		07/11/2024		1,815							1,815	1,815			
100071882	SAN DIEGO	CA		11/05/2021		5,018							5,018	5,018			
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024		2,258							2,258	2,258			
100173117	CHULA VISTA	CA		10/30/2024		2,456							2,456	2,456			
100153712	HOLLYWOOD	FL		07/11/2024		1,891							1,891	1,891			
100156654	FULLERTON	CA		06/24/2024		7,550							7,550	7,550			
100141942	NORTH HILLS	CA		02/29/2024		2,012							2,012	2,012			
100171244	LOS ANGELES	CA		10/16/2024		2,111							2,111	2,111			
100169336	WESTWOOD	MA		09/27/2024		2,262							2,262	2,262			
100134868	COSTA MESA	CA		10/30/2023		1,727							1,727	1,727			
100080263	ZIERIKZEE	NLD		02/22/2022		(190)							(190)		190		190
100084264	AMSTERDAM	NLD		06/30/2022		(124)							(124)		124		124
100136698	NEW BERLIN	WI		01/25/2024		1,791							1,791	1,791			
100156141	FORT LAUDERDALE	FL		07/25/2024		1,952							1,952	1,952			
100129426	CHULA VISTA	CA		09/29/2023		4,569							4,569	4,569			
100149187	KIHEI	HI		04/22/2024		2,159							2,159	2,159			
100114913	CALABASAS	CA		07/13/2023		2,210							2,210	2,210			
100164163	LAKE FOREST	CA		08/21/2024		2,093							2,093	2,093			
100176651	EL CAJON	CA		11/15/2024		2,244							2,244	2,244			
100151757	SYLMAR	CA		05/10/2024		2,137							2,137	2,137			
100175591	SEATTLE	WA		11/12/2024		2,280							2,280	2,280			
100084846	SCOTTSDALE	AZ		08/02/2022		2,879							2,879	2,879			
4010081464	SHIRLEY	NY		08/27/2024		1,841							1,841	1,841			
100071953	ARCADIA	CA		01/21/2022		4,513							4,513	4,513			
100180722	HUNTERSVILLE	NC		11/26/2024		617							617	617			
100116549	BALTIMORE	MD		07/20/2023		5,628							5,628	5,628			
100168761	MIAMI BEACH	FL		09/26/2024		2,135							2,135	2,135			
100147436	MIDDLETOWN	NJ		04/03/2024		1,631							1,631	1,631			
100135187	NEW YORK	NY		11/07/2023		1,925							1,925	1,925			
100160501	LOS ANGELES	CA		07/19/2024		1,311							1,311	1,311			
100080368	LOS ANGELES	CA		02/28/2022		4,102							4,102	4,102			
100141550	AGUA DULCE	CA		01/30/2024		1,896							1,896	1,896			
100168719	SALT LAKE CITY	UT		09/26/2024		2,267							2,267	2,267			
100078454	SANTA CLARITA	CA		01/25/2022		3,574							3,574	3,574			
100128480	FLAGSTAFF	AZ		09/15/2023		2,315							2,315	2,315			
100175142	MONTEREY PARK	CA		11/05/2024		2,493							2,493	2,493			
100143775	PHOENIX	AZ		02/27/2024		1,625							1,625	1,625			
100119906	RIVERSIDE	CA		08/10/2023		1,695							1,695	1,695			
100150147	LOS ANGELES	CA		06/14/2024		2,015							2,015	2,015			
100065289	LOS ANGELES	CA		07/28/2021		4,679							4,679	4,679			
100138005	BURBANK	CA		12/13/2023		2,599							2,599	2,599			
100182031	CHICAGO	IL		12/12/2024		2,490							2,490	2,490			
100180836	S-HERTOGENBOSCH	NLD		11/27/2024		(198)							(198)		198		198
100182073	SAN DIEGO	CA		12/12/2024		2,906							2,906	2,906			
100114723	DALLAS	TX		06/29/2023		1,517							1,517	1,517			
100141034	VAN NUYS	CA		02/20/2024		1,724							1,724	1,724			
100143538	JERSEY CITY	NJ		02/21/2024		2,151							2,151	2,151			
100184954	NAPLES	FL		12/19/2024		2,725							2,725	2,725			
100139349	WEST BABYLON	NY		12/28/2023		1,527							1,527	1,527			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172818	SAN DIEGO	CA		12/06/2024		4,687							4,687	4,687			
100148718	WASHINGTON	DC		04/17/2024		2,789							2,789	2,789			
100014527	SOUTHAMPTON	NY		09/27/2017		2,578							2,578	2,578			
100038893	DUBLIN	IRL		09/27/2019		830							830	(2,132)	187	(3,149)	(2,961)
500005000004A	HARDERWIJK	NLD		10/29/2024		(82)							(82)		82		82
100091079	FALLBROOK AREA	CA		01/31/2023		1,771							1,771	1,771			
100176818	TORRANCE	CA		11/15/2024		2,013							2,013	2,013			
100116150	BURBANK	CA		07/20/2023		4,164							4,164	4,164			
100143845	SAN JOSE	CA		02/29/2024		1,933							1,933	1,933			
100173802	SPRING	TX		10/30/2024		1,450							1,450	1,450			
100157785	BEVERLY HILLS	MI		08/01/2024		2,110							2,110	2,110			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		2,046							2,046	2,046			
100173555	UNITED KINGDOM	GBR		10/29/2024		(2)							(2)		2		2
100170490	INGLEWOOD	CA		10/09/2024		2,597							2,597	2,597			
100086286	MAASTRICHT	NLD		08/29/2022		(183)							(183)		183		183
100152796	LOS ANGELES	CA		05/22/2024		2,227							2,227	2,227			
100139622	LAGUNA NIGUEL	CA		12/28/2023		1,867							1,867	1,867			
100185930	FLOWER MOUND	TX		12/26/2024		1,974							1,974	1,974			
100137853	WEST HILLS	CA		12/08/2023		2,083							2,083	2,083			
100011921	AGOURA HILLS	CA		03/08/2017		4,005							4,005	4,005			
100167547	HENDERSON	NV		10/31/2024		2,092							2,092	2,092			
100171278	LONG BEACH	CA		10/16/2024		2,166							2,166	2,166			
100143684	PLYMOUTH	MA		02/22/2024		1,591							1,591	1,591			
100077991	AUBURN	CA		02/18/2022		4,862							4,862	4,862			
100081468	IRVINE	CA		03/18/2022		4,808							4,808	4,808			
100130107	NETHERLANDS	NLD		09/26/2023		(328)							(328)		328		328
100118858	SAN RAFAEL	CA		08/30/2023		1,944							1,944	1,944			
100158373	UNITED KINGDOM	GBR		07/09/2024		(40)							(40)		40		40
100172205	ANAHEIM	CA		10/17/2024		2,088							2,088	2,088			
100100272	MESA	AZ		03/24/2023		671							671	671			
100086910	DENVER	CO		10/24/2022		1,370							1,370	1,370			
100171111	SCOTTSDALE	AZ		11/22/2024		2,126							2,126	2,126			
100136221	FORT COLLINS	CO		11/20/2023		2,256							2,256	2,256			
100103421	WAIPAHU	HI		06/16/2023		2,092							2,092	2,092			
100139195	DOWNEY	CA		12/28/2023		1,829							1,829	1,829			
100174651	CHATSWORTH	CA		10/31/2024		1,493							1,493	1,493			
100086341	AMSTERDAM	NLD		08/29/2022		222,208							222,208	271,464	49,257		49,257
100186294	HAUULA	HI		12/27/2024		2,282							2,282	2,282			
100108201	PARKLAND	FL		05/24/2023		1,967							1,967	1,967			
100120507	EL CAJON	CA		08/18/2023		5,288							5,288	5,288			
100137296	MELBOURNE BEACH	FL		12/01/2023		1,474							1,474	1,474			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		1,677							1,677	1,677			
100091001	LOS ANGELES	CA		01/31/2023		1,382							1,382	1,382			
403048932	INKSTER	MI		06/28/2024		1,930							1,930	1,930			
100181373	WEST COVINA	CA		12/06/2024		725							725	725			
100151851	HUNTINGTON BEACH	CA		05/10/2024		2,075							2,075	2,075			
100118979	TEMPE	AZ		07/27/2023		2,210							2,210	2,210			
100169903	BODEGA BAY	CA		11/08/2024		3,466							3,466	3,466			
100079595	SAN DIEGO	CA		04/25/2022		4,145							4,145	4,145			
100102837	YORBA LINDA	CA		06/22/2023		12,951							12,951	12,951			
100173128	SAN DIEGO	CA		10/30/2024		2,415							2,415	2,415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172710	LAKE ARROWHEAD	CA		11/21/2024		2,310							2,310	2,310			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,099							2,099	2,099			
100119665	GARDENA	CA		08/08/2023		2,326							2,326	2,326			
100180677	SALT LAKE CITY	UT		11/26/2024		3,278							3,278	3,278			
100145805	RENTON	WA		05/08/2024		2,169							2,169	2,169			
100163611	FRISCO	TX		08/15/2024		1,649							1,649	1,649			
100103380	CYPRESS	TX		06/16/2023		1,845							1,845	1,845			
100065838	NEWPORT BEACH	CA		07/23/2021		4,494							4,494	4,494			
100115693	KENT	WA		07/20/2023		3,072							3,072	3,072			
100108447	BROOKLYN	NY		05/25/2023		2,030							2,030	2,030			
100166395	NORRIDGE	IL		10/24/2024		2,660							2,660	2,660			
100176216	CHERRY VALLEY	CA		12/20/2024		1,936							1,936	1,936			
100085046	UTRECHT	NLD		07/27/2022		(166)							(166)			166	166
100086301	ROTTERDAM	NLD		08/29/2022		(214)							(214)			214	214
100119225	EAST BOSTON	MA		07/31/2023		2,704							2,704	2,704			
100169334	TRACY	CA		09/27/2024		1,986							1,986	1,986			
100091926	HILVERSUM	NLD		01/27/2023		365,389							365,389	395,485	30,095		30,095
100116593	SALINAS	CA		07/20/2023		2,832							2,832	2,832			
100130223	GEORGETOWN	TX		11/15/2023		1,907							1,907	1,907			
100152355	BOTHELL	WA		05/17/2024		3,180							3,180	3,180			
100079884	COSTA MESA	CA		04/08/2022		6,343							6,343	6,343			
100087285	NAVARRE	FL		10/25/2022		4,062							4,062	4,062			
100090867	RANCHO CUCAMONGA	CA		01/31/2023		4,540							4,540	4,540			
100134522	BOCA RATON	FL		10/30/2023		2,224							2,224	2,224			
100134873	IRVINE	CA		10/30/2023		1,715							1,715	1,715			
100174943	KATY	TX		10/31/2024		2,299							2,299	2,299			
100180633	VIENNA	VA		11/26/2024		1,615							1,615	1,615			
100181583	GLENDALE	CA		12/09/2024		2,035							2,035	2,035			
100153707	DULUTH	GA		07/11/2024		2,621							2,621	2,621			
100065815	OAKLAND	CA		07/23/2021		4,326							4,326	4,326			
100038551	CORK	IRL		09/27/2019		255							255	(2,587)	18	(2,860)	(2,842)
100159579	YOUNGSVILLE	NC		07/15/2024		11,812							11,812	11,812			
100099870	CAMARILLO	CA		03/28/2023		1,682							1,682	1,682			
100120589	SANTA CLARITA	CA		08/18/2023		2,098							2,098	2,098			
100137877	MCKINNEY	TX		12/08/2023		1,370							1,370	1,370			
100114901	RICHMOND	VA		07/13/2023		2,214							2,214	2,214			
100131906	BEND	OR		10/13/2023		21,560							21,560	21,560			
100175033	LA VERNE	CA		11/05/2024		2,373							2,373	2,373			
100081964	TILBURG	NLD		03/30/2022		(91)							(91)			91	91
100143464	LOS ANGELES	CA		02/16/2024		1,952							1,952	1,952			
100160839	CORONA	CA		07/24/2024		2,049							2,049	2,049			
19218	EL PASO	TX		09/25/2012		74,917		(70)			(70)		74,847	74,847			
100120190	LAS VEGAS	NV		08/18/2023		1,254							1,254	1,254			
100167150	BUELLTON	CA		09/13/2024		2,125							2,125	2,125			
100186423	NEWTON	MA		12/30/2024		2,260							2,260	2,260			
100065079	TAMPA	FL		07/14/2021		4,704							4,704	4,704			
100140030	WEST LONG BRANCH	NJ		01/09/2024		2,130							2,130	2,130			
100118882	VACAVILLE	CA		08/30/2023		2,135							2,135	2,135			
100133885	COCKEYSVILLE	MD		11/29/2023		4,082							4,082	4,082			
100171335	CARSON	CA		10/16/2024		3,044							3,044	3,044			
4010061646	WATERBURY	CT		10/27/2023		1,964							1,964	1,964			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079583	AUSTIN	TX		04/25/2022		4,176							4,176	4,176			
100044260	KEW GARDENS	NY		08/19/2020		2,029							2,029	2,029			
100161733	SAN JOSE	CA		07/30/2024		3,746							3,746	3,746			
100131917	WEEHAWKEN	NJ		10/13/2023		2,136							2,136	2,136			
4010061272	ELYRIA	OH		01/30/2024		1,806							1,806	1,806			
100141073	HUNTINGTON BEACH	CA		02/20/2024		2,140							2,140	2,140			
100170502	ALTADENA	CA		10/09/2024		2,260							2,260	2,260			
100118821	BOCA RATON	FL		08/30/2023		2,101							2,101	2,101			
100178447	ELBERT	CO		11/21/2024		1,882							1,882	1,882			
100171288	EDWARDS	CO		10/16/2024		2,242							2,242	2,242			
100165632	SHERMAN OAKS	CA		10/04/2024		2,208							2,208	2,208			
100180666	CHINO HILLS	CA		11/26/2024		2,087							2,087	2,087			
100102946	PIGEON FORGE	TN		06/22/2023		1,713							1,713	1,713			
100088381	MAKAWAO	HI		01/06/2023		2,238							2,238	2,238			
100109217	CORONA	CA		07/21/2023		2,391							2,391	2,391			
403051132	HOBART	IN		11/04/2024		1,690							1,690	1,690			
100185734	RIVERSIDE	CA		12/23/2024		2,600							2,600	2,600			
100181962	SAN MARCOS	CA		12/12/2024		2,461							2,461	2,461			
100173990	CAMBRIDGE	MA		10/31/2024		1,825							1,825	1,825			
100142125	BURBANK	CA		02/29/2024		1,844							1,844	1,844			
100147344	NAPA	CA		05/08/2024		1,657							1,657	1,657			
4010081505	DAYTON	OH		09/27/2024		1,814							1,814	1,814			
100176838	ESCONDIDO	CA		11/15/2024		2,029							2,029	2,029			
100102704	SAN FRANCISCO	CA		06/22/2023		2,177							2,177	2,177			
100128747	HOUSTON	TX		09/21/2023		4,579							4,579	4,579			
100167959	SANTA CLARITA	CA		09/20/2024		481							481	481			
100172519	GARFIELD	NJ		10/23/2024		3,287							3,287	3,287			
100108147	NEW MILFORD	NJ		05/24/2023		3,404							3,404	3,404			
100184971	JAMAICA	NY		12/19/2024		2,010							2,010	2,010			
100044085	OJAI	CA		08/19/2020		8,881							8,881	8,881			
100173811	MIAMI	FL		10/31/2024		1,847							1,847	1,847			
100142136	GLENDALE	CA		02/29/2024		2,103							2,103	2,103			
100088815	SAN FRANCISCO	CA		11/15/2022		2,799							2,799	2,799			
100081486	LOS ANGELES	CA		03/18/2022		4,727							4,727	4,727			
100159711	MILTON	WA		08/23/2024		1,852							1,852	1,852			
100172976	NAPLES	FL		10/25/2024		2,249							2,249	2,249			
100133353	OWINGS MILLS	MD		11/21/2023		2,023							2,023	2,023			
100091953	MIAMI	FL		02/07/2023		1,418							1,418	1,418			
4010072741	MASTIC BEACH	NY		04/29/2024		1,645							1,645	1,645			
100180767	SAN DIEGO	CA		11/26/2024		3,077							3,077	3,077			
100181647	NOVATO	CA		12/11/2024		1,954							1,954	1,954			
4010055270	ROCKMART	GA		08/24/2023		1,937							1,937	1,937			
100089044	HONOLULU	HI		11/04/2022		2,797							2,797	2,797			
100111285	DIX HILLS	NY		06/29/2023		1,419							1,419	1,419			
100172937	WATSONVILLE	CA		10/25/2024		1,461							1,461	1,461			
100118670	GRAHAM	TX		07/25/2023		8,045							8,045	8,045			
19074	EL PASO	TX		07/19/2011		129,164							129,164	129,164			
100120399	COLDSPRING	TX		08/18/2023		1,455							1,455	1,455			
100165629	SAINT LOUIS	MO		10/04/2024		1,656							1,656	1,656			
100153689	NEW YORK	NY		05/31/2024		1,980							1,980	1,980			
100153083	CUTLER BAY	FL		06/27/2024		1,392							1,392	1,392			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120801	MARLTON	NJ		08/25/2023		2,180							2,180	2,180			
100161531	CHULA VISTA	CA		07/30/2024		2,111							2,111	2,111			
100146964	GLENDALE	CA		03/26/2024		2,087							2,087	2,087			
100145299	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100117575	DALY CITY	CA		07/20/2023		2,209							2,209	2,209			
100163892	GRANADA HILLS	CA		09/27/2024		1,849							1,849	1,849			
100117438	ALTADENA	CA		07/20/2023		4,598							4,598	4,598			
100135050	MONSEY	NY		11/01/2023		3,355							3,355	3,355			
100079771	LAFAYETTE	CA		04/08/2022		5,276							5,276	5,276			
100103776	NORWALK	CT		05/10/2023		1,606							1,606	1,606			
100102746	VALENCIA	CA		06/22/2023		1,939							1,939	1,939			
4010045916	STATESVILLE	NC		03/22/2023		255,020							255,020	255,020			
100137114	GRAND HAVEN	MI		11/28/2023		1,384							1,384	1,384			
4010066446	MASTIC BEACH	NY		01/10/2024		1,609							1,609	1,609			
100178275	NANTUCKET	MA		11/19/2024		2,450							2,450	2,450			
100102750	DOWNEY	CA		06/22/2023		2,125							2,125	2,125			
100077815	OAKLAND	CA		01/14/2022		3,839							3,839	3,839			
100172330	BUENA PARK	CA		10/23/2024		2,261							2,261	2,261			
100078444	LAKE ARROWHEAD	CA		01/21/2022		4,946							4,946	4,946			
100120496	VALLEY CENTER	CA		08/18/2023		1,689							1,689	1,689			
100154065	PALM SPRINGS	CA		06/06/2024		4,460							4,460	4,460			
100163295	HAMEL	MN		08/13/2024		1,371							1,371	1,371			
100082149	BLUFFDALE	UT		04/14/2022		4,256							4,256	4,256			
100168619	BIG PINE KEY	FL		09/25/2024		1,695							1,695	1,695			
100170048	CORONA	CA		11/08/2024		2,331							2,331	2,331			
100172823	HOLLISTER	CA		12/06/2024		2,284							2,284	2,284			
100088853	CUMMING	GA		11/15/2022		2,788							2,788	2,788			
100138210	CALABASAS	CA		12/14/2023		1,860							1,860	1,860			
100116925	LOS ANGELES	CA		07/20/2023		4,928							4,928	4,928			
100163437	PORTLAND	OR		09/27/2024		1,608							1,608	1,608			
100108133	RIVERSIDE	CA		05/24/2023		5,207							5,207	5,207			
100099851	QUEENS	NY		02/28/2023		1,838							1,838	1,838			
100186269	NORCO	CA		12/27/2024		2,338							2,338	2,338			
100081344	GARDEN GROVE	CA		03/18/2022		5,168							5,168	5,168			
100115114	SACRAMENTO	CA		07/17/2023		2,393							2,393	2,393			
100174089	WOODLAND HILLS	CA		10/31/2024		1,845							1,845	1,845			
100081883	SANTA ROSA BEACH	FL		03/31/2022		3,770							3,770	3,770			
100185166	BUENA PARK	CA		12/20/2024		1,195							1,195	1,195			
100071949	SAN BRUNO	CA		11/19/2021		3,000							3,000	3,000			
100174512	WINTER GARDEN	FL		10/31/2024		1,936							1,936	1,936			
4010074025	MASTIC BEACH	NY		04/29/2024		1,699							1,699	1,699			
100166111	SANTA ANA	CA		09/09/2024		2,227							2,227	2,227			
100176819	THOUSAND OAKS	CA		11/15/2024		2,250							2,250	2,250			
100186506	SEATTLE	WA		12/30/2024		2,360							2,360	2,360			
100158323	UNITED KINGDOM	GBR		07/09/2024		(43)							(43)		43		43
100083017	OCEAN CITY	MD		05/11/2022		6,555							6,555	6,555			
100079498	SAN DIEGO	CA		04/25/2022		4,840							4,840	4,840			
100128233	PARKLAND	FL		09/14/2023		673							673	673			
100088880	LAS VEGAS	NV		11/15/2022		2,325							2,325	2,325			
4010065877	MASTIC BEACH	NY		01/10/2024		1,598							1,598	1,598			
100071939	COCONUT GROVE	FL		01/21/2022		4,830							4,830	4,830			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100099956	PHOENIX	AZ		03/28/2023		2,589							2,589	2,589			
100172815	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024		2,283							2,283	2,283			
100144586	SAN CLEMENTE	CA		03/13/2024		2,308							2,308	2,308			
100132551	LEHI	UT		11/03/2023		2,223							2,223	2,223			
100087450	VACAVILLE	CA		10/25/2022		4,334							4,334	4,334			
100160928	EVERETT	WA		07/24/2024		1,783							1,783	1,783			
100143399	CLAREMONT	CA		02/16/2024		1,939							1,939	1,939			
100137374	SOUTH LAKE	TX		12/05/2023		2,027							2,027	2,027			
100075852	VEENENDAAL	NLD		11/24/2021		(253)							(253)		253		253
100142503	EAGLE	ID		02/08/2024		2,104							2,104	2,104			
100090887	CHATSWORTH	CA		01/31/2023		6,683							6,683	6,683			
100103384	WASHINGTON	MI		06/16/2023		5,743							5,743	5,743			
100175831	LOS ANGELES	CA		11/12/2024		2,725							2,725	2,725			
4010045149	KANSAS CITY	MO		03/22/2023		311,529							311,529	311,529			
100082231	PUERTA VALLARTA	MEX		04/14/2022		2,862							2,862	2,862			
100145780	CORONA	CA		05/08/2024		1,798							1,798	1,798			
100079243	WOODINVILLE	WA		02/25/2022		3,343							3,343	3,343			
100186297	MORENO VALLEY	CA		12/27/2024		1,864							1,864	1,864			
100137373	LAWRENCE	NY		12/05/2023		1,852							1,852	1,852			
100078469	WHITTIER	CA		01/25/2022		664							664	664			
100147176	GRAFTON	MA		03/28/2024		1,989							1,989	1,989			
100103665	RANCHO CUCAMONGA	CA		05/08/2023		2,370							2,370	2,370			
100180090	CORONA	CA		12/30/2024		2,101							2,101	2,101			
100149481	COVINA	CA		04/24/2024		2,221							2,221	2,221			
100130356	ARLINGTON	TX		09/28/2023		1,405							1,405	1,405			
100102805	TEMECULA	CA		06/22/2023		2,340							2,340	2,340			
100144113	LOS ANGELES	CA		03/07/2024		2,382							2,382	2,382			
100141590	LOS ANGELES	CA		01/30/2024		1,812							1,812	1,812			
100163267	SONOMA	CA		08/13/2024		1,957							1,957	1,957			
100110288	BOSTON	MA		06/30/2023		2,716							2,716	2,716			
4010082204	SELDEN	NY		09/27/2024		1,866							1,866	1,866			
4010085754	MASTIC BEACH	NY		09/27/2024		1,938							1,938	1,938			
100082300	BRADENTON	FL		04/14/2022		2,965							2,965	2,965			
100100844	OAKLAND	CA		04/28/2023		3,658							3,658	3,658			
100171179	LAS VEGAS	NV		11/22/2024		2,078							2,078	2,078			
100084918	MISSOURI CITY	TX		09/29/2022		9,742							9,742	9,742			
100129864	WEST PALM BEACH	FL		09/27/2023		1,778							1,778	1,778			
100186290	SAN JOSE	CA		12/27/2024		2,168							2,168	2,168			
100178332	INGLEWOOD	CA		11/19/2024		2,161							2,161	2,161			
100118778	GILROY	CA		07/25/2023		3,109							3,109	3,109			
100172555	PORTLAND	ME		10/23/2024		22,896							22,896	22,896			
100082172	VISTA	CA		04/14/2022		4,942							4,942	4,942			
100053808	FAR ROCKAWAY	NY		03/23/2021		542							542	542			
100091860	OAKLAND PARK	FL		01/30/2023		2,003							2,003	2,003			
100145482	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100135293	LAKESIDE	CA		11/13/2023		2,030							2,030	2,030			
100158411	UNITED KINGDOM	GBR		07/09/2024		42							42		(42)		(42)
100165072	MASPETH	NY		08/28/2024		2,154							2,154	2,154			
100145778	BEVERLY HILLS	CA		05/08/2024		2,202							2,202	2,202			
100140043	LOS ANGELES	CA		01/09/2024		2,117							2,117	2,117			
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		2,282							2,282	2,282			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152028	PROSPER	TX		05/14/2024		2,506							2,506	2,506			
100132499	HOUSTON	TX		11/03/2023		2,446							2,446	2,446			
100149795	MONROVIA	CA		04/26/2024		2,018							2,018	2,018			
100120391	LONG BEACH	CA		08/18/2023		2,273							2,273	2,273			
100180791	SUMMERVILLE	SC		11/26/2024		1,298							1,298	1,298			
100160464	SACRAMENTO	CA		07/19/2024		2,101							2,101	2,101			
100088163	THONOTOSASSA	FL		10/25/2022		4,227							4,227	4,227			
100087245	NORTH MIAMI	FL		10/25/2022		3,678							3,678	3,678			
100181692	IRVINE	CA		12/11/2024		2,161							2,161	2,161			
100156762	SAN DIEGO	CA		06/26/2024		1,691							1,691	1,691			
100108893	HOUSTON	TX		05/31/2023		1,536							1,536	1,536			
100115815	EL MONTE	CA		07/20/2023		6,925							6,925	6,925			
100153065	FREMONT	CA		06/27/2024		1,968							1,968	1,968			
100100003	CARLSBAD	CA		03/28/2023		2,247							2,247	2,247			
100171833	SUNNYVALE	CA		10/17/2024		4,457							4,457	4,457			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		4,600							4,600	4,600			
100185692	MIDDELBURG	NLD		12/20/2024		31,969							31,969	36,498	4,529		4,529
100139606	GLENDALE	CA		12/28/2023		1,479							1,479	1,479			
100090591	HOOGEZAND-SAPPEMEER	NLD		12/28/2022		(277)							(277)		277		277
100173039	SALEM	OR		10/25/2024		2,155							2,155	2,155			
100168809	FREDERICK	MD		09/26/2024		1,687							1,687	1,687			
100131805	CAMARILLO	CA		10/06/2023		1,598							1,598	1,598			
100081666	DENVER	CO		03/21/2022		3,835							3,835	3,835			
100156290	SOUTHLAKE	TX		07/25/2024		3,445							3,445	3,445			
100161584	UNITED KINGDOM	GBR		07/29/2024		2,144							2,144	2,327	182		182
100087262	PARK CITY	UT		10/25/2022		38,113							38,113	38,113			
100135925	JURUPA VALLEY	CA		11/13/2023		1,261							1,261	1,261			
100082622	GRANADA HILLS	CA		04/14/2022		3,402							3,402	3,402			
100089252	STOCKTON	CA		01/26/2023		2,275							2,275	2,275			
100163838	LONG BEACH	CA		09/27/2024		1,891							1,891	1,891			
100146941	KIRKLAND	WA		03/26/2024		2,328							2,328	2,328			
100135588	VON ORMY	TX		11/09/2023		2,179							2,179	2,179			
4010074027	MASTIC BEACH	NY		04/29/2024		1,671							1,671	1,671			
100185830	PARAMUS	NJ		12/26/2024		1,953							1,953	1,953			
100181698	SUGAR LAND	TX		12/11/2024		2,101							2,101	2,101			
100110367	SAN FRANCISCO	CA		06/30/2023		2,921							2,921	2,921			
100119072	CANYON LAKE	CA		07/27/2023		823,350							823,350	823,350			
100127187	KEY WEST	FL		08/30/2023		28,416							28,416	28,416			
100078450	PACIFIC PALISADES	CA		01/25/2022		1,495							1,495	1,495			
100135686	CHULA VISTA	CA		11/09/2023		1,601							1,601	1,601			
100170267	GILROY	CA		10/08/2024		2,685							2,685	2,685			
100077898	AMSTERDAM	NLD		12/29/2021		(138)							(138)		138		138
100173012	RIVERSIDE	CA		10/25/2024		1,736							1,736	1,736			
100010655	STEVENSVILLE	MD		12/23/2016		10,805							10,805	10,805			
100114562	SURPRISE	AZ		06/29/2023		3,982							3,982	3,982			
100116361	SAN FRANCISCO	CA		07/20/2023		7,430							7,430	7,430			
100103387	VAN NUYS	CA		06/16/2023		1,249							1,249	1,249			
100083667	SOUTH SAN FRANCISCO	CA		06/23/2022													
100086775	RANCHO PALOS VERDES	CA		10/04/2022		29,997							29,997	29,997			
100115594	DORAL	FL		07/19/2023		2,305							2,305	2,305			
100147136	MISSION VIEJO	CA		05/08/2024		2,152							2,152	2,152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110010	SAN DIEGO	CA		06/23/2023		1,995							1,995	1,995			
100014196	SEAL BEACH	CA		08/30/2017		8,663							8,663	8,663			
4010051393	DUNDALK	MD		05/31/2023		2,437							2,437	2,437			
100173362	QUINCY	MA		10/30/2024		1,884							1,884	1,884			
100128380	LA MESA	CA		09/15/2023		9,339							9,339	9,339			
100155211	LOS ANGELES	CA		07/19/2024		2,282							2,282	2,282			
100134584	CARNELIAN BAY	CA		10/30/2023		1,753							1,753	1,753			
100161332	RANCHO MISSION VIEJO	CA		07/25/2024		2,365							2,365	2,365			
100087185	LOS ANGELES	CA		10/25/2022		3,311							3,311	3,311			
100174908	HAYMARKET	VA		10/31/2024		2,109							2,109	2,109			
100084302	AMSTERDAM	NLD		06/30/2022		(93)							(93)		93		93
100138870	BELLFLOWER	CA		12/21/2023		2,023							2,023	2,023			
100156344	BAY POINT	CA		07/25/2024		2,022							2,022	2,022			
100176704	BROOKLYN	NY		11/15/2024		56							56	56			
100089739	FREMONT	CA		12/02/2022		2,913							2,913	2,913			
100090919	LOS ANGELES	CA		01/31/2023		2,585							2,585	2,585			
100165960	LOS ANGELES	CA		09/06/2024		1,943							1,943	1,943			
100164260	RICHMOND	VA		08/21/2024		4,019							4,019	4,019			
100185335	BRIGHTON	MA		12/20/2024		2,633							2,633	2,633			
100171345	LOS ANGELES	CA		10/16/2024		2,033							2,033	2,033			
100118708	WELLINGTON	FL		07/25/2023		2,512							2,512	2,512			
100132326	CAMDENTON	MO		11/03/2023		4,041							4,041	4,041			
100145518	UNITED KINGDOM	GBR		03/12/2024		(77)							(77)		77		77
100167517	HANFORD	CA		10/31/2024		13,932							13,932	13,932			
100128892	BROOKLYN	NY		09/21/2023		2,092							2,092	2,092			
4010046246	JACKSON	TN		03/22/2023		2,225							2,225	2,225			
100100964	FISHERS	IN		04/28/2023		4,987							4,987	4,987			
100080365	VENICE	CA		02/28/2022		4,793							4,793	4,793			
100166938	SANTA ROSA	CA		09/13/2024		1,921							1,921	1,921			
100078268	LOS ANGELES	CA		02/10/2022		3,828							3,828	3,828			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,512							1,512	1,512			
100175606	SAN FRANCISCO	CA		11/12/2024		1,945							1,945	1,945			
100147581	EAST BOSTON	MA		04/04/2024		2,137							2,137	2,137			
4010063912	MASTIC BEACH	NY		11/29/2023		1,447							1,447	1,447			
403049848	BINGHAMTON	NY		06/28/2024		1,915							1,915	1,915			
100166379	LOS ANGELES	CA		10/24/2024		2,177							2,177	2,177			
100090909	INDIAN LAND	SC		01/31/2023		2,374							2,374	2,374			
100147439	GLENDALE	CA		04/03/2024		1,875							1,875	1,875			
100144428	SAN JOSE	CA		03/07/2024		7,378							7,378	7,378			
100081171	WASHINGTON	DC		03/18/2022		4,717							4,717	4,717			
100081165	WASHINGTON	DC		03/18/2022		4,715							4,715	4,715			
100135418	WASHINGTON	DC		11/13/2023		2,113							2,113	2,113			
100080040	SANTA BARBARA	CA		04/08/2022		4,664							4,664	4,664			
100116664	SURFSIDE	FL		07/20/2023		3,301							3,301	3,301			
100120554	WEST HOLLYWOOD	CA		08/18/2023		2,376							2,376	2,376			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		2,065							2,065	2,065			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,258							2,258	2,258			
100138770	DOWNSVILLE	LA		12/21/2023		1,463							1,463	1,463			
100118014	SAN JOSE	CA		07/20/2023		3,250							3,250	3,250			
100138774	PROSPER	TX		12/21/2023		1,487							1,487	1,487			
100130312	WEST HILLS	CA		09/28/2023		1,762							1,762	1,762			

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100159555	DUVALL	WA		07/15/2024		2,389							2,389	2,389			
100166038	LAKE WORTH	FL		09/06/2024		1,724							1,724	1,724			
100145822	MIAMI	FL		03/15/2024		1,744							1,744	1,744			
100134373	HOLLISTER	CA		10/27/2023		997							997	997			
100100139	LOXAHATCHEE	FL		03/28/2023		2,291							2,291	2,291			
100076439	FARMINGTON	CT		12/23/2021		4,753							4,753	4,753			
100078696	ARCADIA	CA		02/02/2022		4,615							4,615	4,615			
100146966	LOS ANGELES	CA		03/26/2024		2,248							2,248	2,248			
100155111	WASHINGTON	DC		07/19/2024		1,087							1,087	1,087			
100163342	MIAMI	FL		08/13/2024		2,701							2,701	2,701			
100136057	ALACHUA	FL		11/16/2023		1,815							1,815	1,815			
100143461	VACAVILLE	CA		02/16/2024		1,554							1,554	1,554			
100180625	SAN FRANCISCO	CA		11/26/2024		1,896							1,896	1,896			
100082908	SAN PEDRO	CA		05/17/2022		3,624							3,624	3,624			
100173521	LAKEWOOD	CO		10/29/2024		2,019							2,019	2,019			
100103519	HONOLULU	HI		05/08/2023		607							607	607			
100147513	LA QUINTA	CA		04/03/2024		1,904							1,904	1,904			
100173357	EL CERRITO	CA		10/30/2024		2,088							2,088	2,088			
100153803	CHEVY CHASE	MD		07/10/2024		1,957							1,957	1,957			
100163278	ASHBURN	VA		08/13/2024		5,010							5,010	5,010			
100153796	HERRIMAN	UT		07/10/2024		3,016							3,016	3,016			
100172214	NORWALK	CA		10/17/2024		1,658							1,658	1,658			
100167096	SAN FRANCISCO	CA		09/13/2024		22,827							22,827	22,827			
100065841	RICHMOND	TX		07/23/2021		5,196							5,196	5,196			
100091690	MANTECA	CA		03/24/2023		1,137							1,137	1,137			
100128309	CHINO	CA		09/14/2023		3,159							3,159	3,159			
100169370	MIAMI	FL		09/27/2024		1,809							1,809	1,809			
100143162	LOS ANGELES	CA		02/16/2024		1,891							1,891	1,891			
100132730	NORTH MIAMI BEACH	FL		11/03/2023		1,723							1,723	1,723			
100103780	JUPITER	FL		05/10/2023		2,227							2,227	2,227			
100178233	BOTHELL	WA		11/19/2024		2,090							2,090	2,090			
100101080	DOUGLASTON	NY		04/28/2023		3,000							3,000	3,000			
100100430	MARLBOROUGH	MA		04/27/2023		3,335							3,335	3,335			
100169916	DANBURY	CT		11/08/2024		2,014							2,014	2,014			
100137737	KEKAHA	HI		12/08/2023		1,874							1,874	1,874			
100151856	VERO BEACH	FL		05/10/2024		8,678							8,678	8,678			
100176870	FORT LAUDERDALE	FL		11/15/2024		1,995							1,995	1,995			
100167813	RIVERSIDE	CA		09/19/2024		1,579							1,579	1,579			
100176846	NORMANDY PARK	WA		11/15/2024		933							933	933			
100088257	QUEENS	NY		10/17/2022		718							718	718			
100140884	NEWNAN	GA		01/25/2024		1,167							1,167	1,167			
100119362	SANTA ANA	CA		07/31/2023		3,195							3,195	3,195			
100138445	CUMMING	GA		12/19/2023		1,886							1,886	1,886			
100175638	LA MESA	CA		11/12/2024		2,172							2,172	2,172			
100175595	MONROE	LA		11/12/2024		2,316							2,316	2,316			
100109785	FELTON	CA		08/04/2023		2,646							2,646	2,646			
100167957	ALISO VIEJO	CA		09/20/2024		1,530							1,530	1,530			
100151439	KAILUA-KONA	HI		05/10/2024		2,238							2,238	2,238			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		1,971							1,971	1,971			
100181340	FORT MYERS	FL		12/06/2024		1,761							1,761	1,761			
100173066	WAYNE	PA		10/25/2024		1,775							1,775	1,775			

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100182687	VISTA	CA		12/12/2024		4,938							4,938	4,938			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		2,028							2,028	2,028			
100140835	CHAGRIN FALLS	OH		03/06/2024		1,074							1,074	1,074			
100175471	IDYLLWILD AREA	CA		12/23/2024		1,923							1,923	1,923			
100185568	WOODSTOCK	GA		12/20/2024		2,127							2,127	2,127			
100114917	TARZANA	CA		07/13/2023		1,899							1,899	1,899			
100117955	SAN DIEGO	CA		07/20/2023		2,345							2,345	2,345			
100132658	AUSTIN	TX		11/03/2023		2,033							2,033	2,033			
100154679	ROXBURY	MA		07/19/2024		503							503	503			
100153411	MOUNT VERNON	NY		05/30/2024		1,896							1,896	1,896			
100153845	BELLFLOWER	CA		06/05/2024		1,638							1,638	1,638			
100153181	HOLLYWOOD	FL		05/30/2024		2,347							2,347	2,347			
100165701	BRENTWOOD	TN		08/29/2024		1,651							1,651	1,651			
100117068	CHESTNUT HILL	MA		07/20/2023		4,002							4,002	4,002			
100186343	KENT	WA		12/30/2024		2,116							2,116	2,116			
100130285	SAN DIEGO	CA		09/28/2023		1,913							1,913	1,913			
100180700	PALM SPRINGS	CA		11/26/2024		1,482							1,482	1,482			
100140321	SCITUATE	MA		01/18/2024		2,015							2,015	2,015			
100074423	REDONDO BEACH	CA		12/02/2021		4,524							4,524	4,524			
100116144	DALY CITY	CA		07/20/2023		3,922							3,922	3,922			
100107859	WEST HOLLYWOOD	CA		06/29/2023		2,131							2,131	2,131			
100157566	NIEUWEGEIN	NLD		06/28/2024		6,448							6,448	7,317	869		869
100087603	S-HERTOGENBOSCH	NLD		09/27/2022		(122)							(122)		122		122
100129739	UNITED KINGDOM	GBR		09/26/2023		(42)							(42)		42		42
100079485	PINEHURST	NC		04/25/2022		2,899							2,899	2,899			
100116481	PRINCETON	NJ		07/20/2023		2,920							2,920	2,920			
100169907	SANTA CLARITA	CA		11/08/2024		998							998	998			
100127610	LOS ANGELES	CA		09/08/2023		2,358							2,358	2,358			
100079965	MIAMI	FL		04/25/2022		3,377							3,377	3,377			
100120814	GRANADA HILLS	CA		08/25/2023		1,701							1,701	1,701			
100129475	CAPTAIN COOK	HI		09/29/2023		2,334							2,334	2,334			
100151154	EATONTOWN	NJ		05/09/2024		1,855							1,855	1,855			
100109345	EAST BOSTON	MA		06/12/2023		2,099							2,099	2,099			
100185977	EDMONDS	WA		12/26/2024		2,145							2,145	2,145			
100082035	AMSTERDAM	NLD		03/30/2022		(144)							(144)		144		144
100080449	BRUSH PRAIRIE	WA		03/10/2022		3,248							3,248	3,248			
100102650	SAN DIEGO	CA		06/22/2023		1,924							1,924	1,924			
100120194	DAVIE	FL		08/18/2023		181,892							181,892	181,892			
100175534	TAMPA	FL		11/08/2024		1,985							1,985	1,985			
100144136	LOS ANGELES	CA		03/07/2024		2,442							2,442	2,442			
100133499	JERSEY CITY	NJ		10/19/2023		1,336							1,336	1,336			
100082885	SAINT GEORGE	UT		05/17/2022		3,445							3,445	3,445			
100114702	FULLERTON	CA		06/29/2023		1,704							1,704	1,704			
100117553	SAN JOSE	CA		07/20/2023		2,829							2,829	2,829			
100175693	CHATSWORTH	CA		11/12/2024		1,988							1,988	1,988			
100107863	ROSHARON	TX		06/29/2023		2,131							2,131	2,131			
100143085	SAINT AUGUSTINE	FL		02/16/2024		2,080							2,080	2,080			
100171197	DORAL	FL		11/22/2024		3,346							3,346	3,346			
100173960	TUCSON	AZ		10/31/2024		1,664							1,664	1,664			
100150278	WEERT	NLD		04/29/2024		(267)							(267)		267		267
100170126	LAKEWOOD	CA		10/08/2024		2,106							2,106	2,106			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100087202	FAR ROCKAWAY	NY		10/25/2022		3,666							3,666	3,666			
100084793	LIVERMORE	CA		08/02/2022		3,049							3,049	3,049			
100179399	PRINCEVILLE	HI		12/27/2024		1,804							1,804	1,804			
100165876	SHERMAN OAKS	CA		08/30/2024		2,150							2,150	2,150			
100184369	GRANADA HILLS	CA		12/16/2024		1,683							1,683	1,683			
100043223	TARZANA	CA		08/13/2020		3,418							3,418	3,418			
100068153	SAN RAFAEL	CA		08/25/2021		4,717							4,717	4,717			
100132657	KANEOHE	HI		11/03/2023		1,723							1,723	1,723			
100078537	ZIERIKZEE	NLD		01/26/2022		(147)							(147)		147		147
100129450	LAKEWOOD	NJ		09/29/2023		2,072							2,072	2,072			
100163851	LOS ANGELES	CA		09/27/2024		2,359							2,359	2,359			
100107906	LOS ANGELES	CA		06/29/2023		1,729							1,729	1,729			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		1,893							1,893	1,893			
100079867	SEATTLE	WA		04/25/2022		3,394							3,394	3,394			
100084738	RIDGEFIELD	WA		08/02/2022		3,067							3,067	3,067			
100185813	CYPRESS	CA		12/26/2024		2,013							2,013	2,013			
100139719	UNITED KINGDOM	GBR		12/18/2023		1,257							1,257	1,341	84		84
100083378	DEN HAAG	NLD		05/27/2022		(147)							(147)		147		147
100174057	LAKEWOOD	WA		10/31/2024		1,599							1,599	1,599			
100142001	WESTMINSTER	CA		02/29/2024		1,719							1,719	1,719			
100142235	PINECREST	FL		03/15/2024		1,296							1,296	1,296			
100133145	SAN CLEMENTE	CA		11/29/2023		1,688							1,688	1,688			
100144693	UNITED KINGDOM	GBR		03/12/2024		(36)							(36)		36		36
100129241	SCOTTSDALE	AZ		11/03/2023		2,208							2,208	2,208			
100164050	SANTA ANA	CA		08/21/2024		1,902							1,902	1,902			
100175572	DENVER	CO		11/12/2024		2,589							2,589	2,589			
100129845	SAN DIEGO	CA		09/27/2023		1,686							1,686	1,686			
4010066455	SHIRLEY	NY		01/10/2024		1,537							1,537	1,537			
100115603	MIAMI BEACH	FL		07/19/2023		2,218							2,218	2,218			
100119645	EAST PALO ALTO	CA		08/04/2023		1,719							1,719	1,719			
100135601	HUNTSVILLE	UT		11/09/2023		2,052							2,052	2,052			
100117484	SEVIERVILLE	TN		07/20/2023		4,600							4,600	4,600			
100038547	DUBLIN	IRL		09/27/2019		7							7	14		7	8
100150266	HEETEN	NLD		04/29/2024		(231)							(231)		231		231
100165215	HAELEN	NLD		08/28/2024		(116)							(116)		116		116
100089671	KATWIJK	NLD		11/29/2022		7,920							7,920	9,448	1,528		1,528
100079347	HALLANDALE BEACH	FL		03/17/2022		7,049							7,049	7,049			
100145687	UNITED KINGDOM	GBR		03/12/2024		(72)							(72)		72		72
100151515	ESCONDIDO	CA		05/10/2024		1,944							1,944	1,944			
100141236	HUNTINGTON BEACH	CA		01/30/2024		1,692							1,692	1,692			
100163303	HOLLISTER	CA		08/13/2024		1,242							1,242	1,242			
100167043	AMBLER	PA		09/13/2024		1,842							1,842	1,842			
100082891	HOUSTON	TX		05/17/2022		3,412							3,412	3,412			
100081548	SAN JOSE	CA		03/18/2022		4,622							4,622	4,622			
100129503	ALHAMBRA	CA		09/29/2023		2,094							2,094	2,094			
100116117	SAN FRANCISCO	CA		07/20/2023		3,892							3,892	3,892			
100110519	BELMONT	MA		06/30/2023		2,838							2,838	2,838			
100107881	FRESNO	CA		06/29/2023		10,807							10,807	10,807			
100115696	LOS ANGELES	CA		07/20/2023		2,519							2,519	2,519			
100159587	WESTLAKE	FL		07/15/2024		2,091							2,091	2,091			
100107843	LAKEWOOD	CO		05/23/2023		2,984							2,984	2,984			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115320	WINDSOR	CO		07/17/2023		2,235							2,235	2,235			
100156918	EAST ELMHURST	NY		06/27/2024		1,637							1,637	1,637			
100174125	CLOVIS	CA		10/31/2024		1,552							1,552	1,552			
100117227	LOS ANGELES	CA		07/20/2023		3,776							3,776	3,776			
100135021	PINECREST	FL		10/30/2023		2,564							2,564	2,564			
100159605	ATLANTA	GA		07/15/2024		1,908							1,908	1,908			
100155115	KENTFIELD	CA		07/19/2024		1,743							1,743	1,743			
100091748	SYLMAR	CA		03/24/2023		861							861	861			
100083736	CABO SAN LUCAS	MEX		06/28/2022		4,360							4,360	4,360			
100099773	THE BRONX	NY		02/28/2023		2,222							2,222	2,222			
100186773	MIAMI	FL		12/31/2024		1,816							1,816	1,816			
100081880	WEST HILLS	CA		03/31/2022		3,288							3,288	3,288			
19073	EL PASO	TX		07/19/2011		122,425							122,425	122,425			
100082636	NORTHRIDGE	CA		04/14/2022		3,159							3,159	3,159			
100082584	SAN DIEGO	CA		04/14/2022		3,256							3,256	3,256			
100079242	MARTINEZ	CA		02/25/2022		4,523							4,523	4,523			
100163981	WHITE PLAINS	GA		08/21/2024		1,598							1,598	1,598			
100103297	SAN JOSE	CA		04/27/2023		1,930							1,930	1,930			
100103298	SAN JOSE	CA		04/27/2023		1,930							1,930	1,930			
100161958	ATLANTA	GA		07/31/2024		1,551							1,551	1,551			
100079913	LINCOLN	CA		04/25/2022		4,228							4,228	4,228			
100180458	BOWLING GREEN	KY		11/26/2024		1,872							1,872	1,872			
100129574	DANA POINT	CA		09/29/2023		2,122							2,122	2,122			
100176769	JASPER	GA		11/15/2024		2,747							2,747	2,747			
100162535	SAN FRANCISCO	CA		08/12/2024		2,214							2,214	2,214			
100152932	HATFIELD	PA		06/27/2024		5,934							5,934	5,934			
100185578	WEYMOUTH	MA		12/20/2024		3,178							3,178	3,178			
100086226	GARDEN GROVE	CA		10/07/2022		2,503							2,503	2,503			
100072024	VERO BEACH	FL		11/19/2021		4,732							4,732	4,732			
100132068	SAN DIEGO	CA		10/13/2023		2,046							2,046	2,046			
100182709	CASTLE ROCK	CO		12/12/2024		1,853							1,853	1,853			
4010072740	MASTIC	NY		04/29/2024		1,548							1,548	1,548			
100165990	LAKEWOOD	CA		09/06/2024		1,431							1,431	1,431			
100089697	DEN HAAG	NLD		11/29/2022		(286)							(286)		286		286
100171279	NORCROSS	GA		10/16/2024		1,479							1,479	1,479			
100175408	WOODSTOCK	GA		12/23/2024		1,934							1,934	1,934			
100170489	ALTADENA	CA		10/09/2024		2,061							2,061	2,061			
100155306	BELMONT	MA		07/19/2024		2,111							2,111	2,111			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		78,847							78,847	78,847			
100147704	GARDEN GROVE	CA		04/05/2024		2,200							2,200	2,200			
100084382	WAXHAW	NC		08/12/2022		3,069							3,069	3,069			
100169671	EL CAJON	CA		09/30/2024		1,771							1,771	1,771			
100153684	BROOKLYN	NY		05/31/2024		1,931							1,931	1,931			
100152819	CANTON	GA		05/22/2024		1,753							1,753	1,753			
100172663	LOS ANGELES	CA		11/21/2024		2,362							2,362	2,362			
100079444	OCEANSIDE	CA		03/17/2022		3,561							3,561	3,561			
100100119	KIHEI	HI		03/28/2023		1,765							1,765	1,765			
100159693	RICHMOND	TX		08/23/2024		1,763							1,763	1,763			
100167996	LOS ANGELES	CA		09/20/2024		1,943							1,943	1,943			
100166006	ONTARIO	CA		09/06/2024		3,197							3,197	3,197			
100109212	TURLOCK	CA		07/21/2023		2,403							2,403	2,403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147386	STOCKTON	CA		05/08/2024		1,620							1,620	1,620			
100132515	CUDJOE KEY	FL		11/03/2023		1,479							1,479	1,479			
100110730	ESCONDIDO	CA		08/11/2023		2,512							2,512	2,512			
4010058416	TOMS RIVER	NJ		09/28/2023		1,830							1,830	1,830			
100184389	KERMAN	CA		12/16/2024		1,870							1,870	1,870			
100154658	BUCKEYE	AZ		07/19/2024		492							492	492			
100139071	WOODMERE	NY		12/28/2023		5,247							5,247	5,247			
100068228	BREA	CA		08/25/2021		4,770							4,770	4,770			
100132555	HUNTINGTON BEACH	CA		11/03/2023		1,871							1,871	1,871			
100087063	GILBERT	AZ		11/04/2022		2,678							2,678	2,678			
100154669	PRINCEVILLE	HI		07/19/2024		2,289							2,289	2,289			
100068202	ROSEMEAD	CA		08/25/2021		4,822							4,822	4,822			
100159010	EAGLE MOUNTAIN	UT		08/15/2024		1,545							1,545	1,545			
100101603	SAN DIEGO	CA		04/26/2023		2,173							2,173	2,173			
100079372	FOLSOM	CA		03/17/2022		6,318							6,318	6,318			
3340073208	OCALA	FL		04/12/2024		179,356							179,356	179,356			
100107865	MIAMI	FL		06/29/2023		1,989							1,989	1,989			
100169924	LADERA RANCH	CA		11/08/2024		2,155							2,155	2,155			
100102374	LAKEWOOD	CO		06/07/2023		1,794							1,794	1,794			
100141692	LOS ANGELES	CA		01/30/2024		1,815							1,815	1,815			
100137948	LOS ANGELES	CA		12/13/2023		1,643							1,643	1,643			
100102383	ROCKVILLE	MD		06/07/2023		1,937							1,937	1,937			
100132683	WEST PALM BEACH	FL		11/03/2023		2,006							2,006	2,006			
100141427	LOS ANGELES	CA		01/30/2024		1,448							1,448	1,448			
100078682	UNION CITY	CA		02/02/2022		4,482							4,482	4,482			
100086734	THOUSAND OAKS	CA		09/30/2022		2,242							2,242	2,242			
100103782	CULVER CITY	CA		05/10/2023		1,952							1,952	1,952			
100175768	LOS ANGELES	CA		11/12/2024		1,870							1,870	1,870			
100171253	NEW HYDE PARK	NY		10/16/2024		1,500							1,500	1,500			
100102692	VALENCIA	CA		06/22/2023		1,545							1,545	1,545			
100161540	MALDEN	MA		07/30/2024		1,993							1,993	1,993			
100181686	SAN DIEGO	CA		12/11/2024		2,235							2,235	2,235			
100078740	SANTA ANA	CA		02/25/2022		4,574							4,574	4,574			
100088510	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		(210)							(210)		210		210
100139036	BURBANK	CA		12/22/2023		1,195							1,195	1,195			
100149010	WAHIAWA	HI		04/19/2024		2,316							2,316	2,316			
100172958	RANCHO CUCAMONGA	CA		10/25/2024		2,362							2,362	2,362			
100139609	TUSTIN	CA		12/28/2023		1,685							1,685	1,685			
100185460	LOS ANGELES	CA		12/20/2024		2,336							2,336	2,336			
100173628	AMERSFOORT	NLD		10/29/2024		(215)							(215)		215		215
100081915	DEN HAAG	NLD		03/30/2022		(140)							(140)		140		140
100116114	NORTH HILLS	CA		07/20/2023		3,965							3,965	3,965			
4010081798	CHILLICOTHE	OH		09/27/2024		1,803							1,803	1,803			
100146893	DAVIS	CA		03/26/2024		1,993							1,993	1,993			
100139729	UNITED KINGDOM	GBR		12/18/2023		2,558							2,558	1,286	67	(1,338)	(1,271)
100154816	BROOKLYN	NY		07/19/2024		1,954							1,954	1,954			
100149173	CHINO HILLS	CA		04/22/2024		1,750							1,750	1,750			
4010070422	MENTOR	OH		02/29/2024		539							539	539			
100147116	LEESBURG	FL		05/08/2024		1,156							1,156	1,156			
100155340	MIAMI	FL		07/19/2024		1,418							1,418	1,418			
100179396	NEW MARKET	TN		12/27/2024		1,803							1,803	1,803			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100080030	MONTEBELLO	CA		04/08/2022		4,439							4,439	4,439			
100034619	DUBLIN	IRL		06/21/2019		325							325	(9,764)	(325)	(9,764)	(10,090)
100169538	JERSEY CITY	NJ		09/30/2024		4,082							4,082	4,082			
100160583	WEST PALM BEACH	FL		07/19/2024		1,739							1,739	1,739			
100172707	ONTARIO	CA		11/21/2024		2,192							2,192	2,192			
100180085	GARDEN GROVE	CA		12/30/2024		2,141							2,141	2,141			
100162278	SUWANEE	GA		09/06/2024		2,024							2,024	2,024			
100102838	NEWPORT BEACH	CA		06/22/2023		1,789							1,789	1,789			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		937							937	937			
100162509	LEONIA	NJ		08/12/2024		2,049							2,049	2,049			
100110444	ALAMEDA	CA		06/30/2023		2,352							2,352	2,352			
100100944	YUCAIPA	CA		04/28/2023		2,332							2,332	2,332			
100149990	SANTA CRUZ	CA		06/07/2024		1,688							1,688	1,688			
100088302	BERNARDSVILLE	NJ		11/10/2022		1,952							1,952	1,952			
100159879	MIAMI	FL		08/16/2024		1,608							1,608	1,608			
100186755	PALMDALE	CA		12/31/2024		2,007							2,007	2,007			
100149914	LAKE HAVASU CITY	AZ		04/29/2024		1,337							1,337	1,337			
100178394	GATLINBURG	TN		11/21/2024		2,725							2,725	2,725			
100157611	MARYSVILLE	WA		06/28/2024		2,124							2,124	2,124			
100137831	SAN JOSE	CA		12/08/2023		1,720							1,720	1,720			
100139176	BROOKLINE	MA		12/28/2023		1,703							1,703	1,703			
100103016	PHOENIX	AZ		06/22/2023		1,541							1,541	1,541			
100161650	GRONINGEN	NLD		07/29/2024		(254)							(254)		254		254
100150176	DAVIE	FL		04/30/2024		2,034							2,034	2,034			
100167458	SAN JOSE	CA		09/16/2024		1,900							1,900	1,900			
100158372	UNITED KINGDOM	GBR		07/09/2024		(37)							(37)		37		37
100152817	HERNDON	VA		05/22/2024		1,723							1,723	1,723			
100153696	CHARLESTON	SC		05/31/2024		1,935							1,935	1,935			
100173143	SACRAMENTO	CA		10/30/2024		1,872							1,872	1,872			
100141430	LOS ANGELES	CA		01/30/2024		670							670	670			
100171251	FRANKLIN SQUARE	NY		10/16/2024		12,128							12,128	12,128			
100168706	GARDEN GROVE	CA		09/25/2024		1,539							1,539	1,539			
100152848	SPARKS	NV		05/22/2024		1,542							1,542	1,542			
100115449	LONG BEACH	CA		07/17/2023		9,280							9,280	9,280			
100118864	BELLINGHAM	WA		08/30/2023		2,121							2,121	2,121			
100099775	THE BRONX	NY		02/28/2023		2,338							2,338	2,338			
100181283	ARLETA	CA		12/06/2024		2,038							2,038	2,038			
100139308	TORRANCE	CA		12/28/2023		1,536							1,536	1,536			
100175107	ANTELOPE	CA		11/05/2024		2,040							2,040	2,040			
100101704	RIVERSIDE	CA		03/31/2023		2,249							2,249	2,249			
100129529	DANA POINT	CA		09/29/2023		2,086							2,086	2,086			
100171631	SALEM	MA		10/16/2024		3,612							3,612	3,612			
100119934	RIVERSIDE	CA		08/10/2023		1,617							1,617	1,617			
100140785	NEWHALL	CA		01/22/2024		4,921							4,921	4,921			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		1,500							1,500	1,500			
100170062	SOUTH PASADENA	CA		11/08/2024		2,374							2,374	2,374			
100174897	MCKINNEY	TX		10/31/2024		1,586							1,586	1,586			
100138353	BOCA RATON	FL		12/18/2023		1,591							1,591	1,591			
100147408	TEMECULA	CA		05/08/2024		2,205							2,205	2,205			
100139713	UNITED KINGDOM	GBR		12/18/2023		(91)							(91)		91		91
100137425	SEQUIM	WA		01/11/2024		1,595							1,595	1,595			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108908	KIOWA	CO		05/31/2023		1,990							1,990	1,990			
100184400	VISTA	CA		12/17/2024		1,800							1,800	1,800			
100100383	FLUSHING	NY		04/27/2023		4,360							4,360	4,360			
100173678	AALSMEER	NLD		10/29/2024		(270)							(270)		.270		.270
100101010	VISTA	CA		04/28/2023		4,039							4,039	4,039			
100141813	S-GRAVENHAGE	NLD		01/29/2024		(209)							(209)		.209		.209
100068119	TAMPA	FL		08/25/2021		4,580							4,580	4,580			
100017091	WEST HILLS	CA		04/26/2018		4,313							4,313	4,313			
100180644	WALNUT CREEK	CA		11/26/2024		1,982							1,982	1,982			
100091279	SAN ANTONIO	TX		01/31/2023		1,618							1,618	1,618			
100151925	FONTANA	CA		07/10/2024		1,552							1,552	1,552			
100172196	BURBANK	CA		10/17/2024		3,647							3,647	3,647			
100176073	KAPOLEI	HI		12/20/2024		2,082							2,082	2,082			
100110794	HAARLEM	NLD		06/28/2023		(200)							(200)		.200		.200
100173809	WEST HAVEN	UT		10/31/2024		1,241							1,241	1,241			
100171177	MURRIETA	CA		11/22/2024		2,970							2,970	2,970			
100083011	GALT	CA		05/05/2022		3,205							3,205	3,205			
100132533	PARKLAND	FL		11/03/2023		1,299							1,299	1,299			
100169325	LOS ALAMITOS	CA		09/27/2024		5							5	5			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		1,705							1,705	1,705			
100137514	FORT PIERCE	FL		01/11/2024		1,639							1,639	1,639			
100116787	GLENDALE	CA		07/20/2023		5,053							5,053	5,053			
100107853	REDWOOD CITY	CA		06/29/2023		2,876							2,876	2,876			
100083008	THOUSAND OAKS	CA		05/05/2022		3,402							3,402	3,402			
100173390	LA QUINTA	CA		10/29/2024		1,212							1,212	1,212			
100171106	WANTAGE	NJ		11/22/2024		1,971							1,971	1,971			
100129854	BUENA PARK	CA		09/27/2023		1,347							1,347	1,347			
100077816	BEVERLY HILLS	CA		01/14/2022		3,550							3,550	3,550			
100135027	LOS ANGELES	CA		10/30/2023		1,966							1,966	1,966			
100100368	CORONA	NY		04/27/2023		3,310							3,310	3,310			
4010064067	BRENTWOOD	NY		11/29/2023		1,420							1,420	1,420			
100088297	CHINO HILLS	CA		11/10/2022		.650							.650	.650			
100120243	NASHVILLE	TN		08/18/2023		3,067							3,067	3,067			
100159995	MIAMI	FL		08/16/2024		2,101							2,101	2,101			
100169390	VENTURA	CA		09/27/2024		1,778							1,778	1,778			
100185503	NAPLES	FL		12/20/2024		1,943							1,943	1,943			
100076749	CANTON	GA		12/30/2021		4,321							4,321	4,321			
100102389	INDIO	CA		06/07/2023		1,654							1,654	1,654			
100180647	CINCINNATI	OH		11/26/2024		1,827							1,827	1,827			
100055900	JAMAICA PLAIN	MA		03/26/2021		4,613							4,613	4,613			
100087463	MIAMI	FL		10/25/2022		3,171							3,171	3,171			
100117640	PANAMA CITY BEACH	FL		07/20/2023		1,549							1,549	1,549			
100142859	EDMONDS	WA		02/08/2024		1,246							1,246	1,246			
100156079	CELINA	TX		06/18/2024		1,275							1,275	1,275			
100103301	HONOLULU	HI		04/27/2023		1,754							1,754	1,754			
100172641	CYPRESS	TX		10/24/2024		1,882							1,882	1,882			
100089263	SUN VALLEY	CA		01/26/2023		2,264							2,264	2,264			
100149908	MIAMI	FL		04/29/2024		1,569							1,569	1,569			
100178279	HACIENDA HEIGHTS	CA		11/19/2024		2,234							2,234	2,234			
100155180	BRONX	NY		07/19/2024		1,605							1,605	1,605			
100169138	NAMPA	ID		09/27/2024		2,203							2,203	2,203			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100100322	DIX HILLS	NY		04/27/2023		3,883							3,883	3,883			
100089246	CRESSKILL	NJ		01/26/2023		1,767							1,767	1,767			
100185151	MEDFORD	MA		12/20/2024		1,472							1,472	1,472			
100168774	JUPITER	FL		09/26/2024		1,337							1,337	1,337			
100065397	SAN DIEGO	CA		07/28/2021		8,926							8,926	8,926			
100076477	PORT ARANSAS	TX		12/21/2021		3,629							3,629	3,629			
100157811	BOYNTON BEACH	FL		08/01/2024		3,034							3,034	3,034			
100164246	LOS ANGELES	CA		08/21/2024		2,016							2,016	2,016			
100080463	WINDERMERE	FL		03/10/2022		2,995							2,995	2,995			
100091120	LOS ANGELES	CA		01/31/2023		1,603							1,603	1,603			
100132578	BUENA PARK	CA		11/03/2023		2,068							2,068	2,068			
100071715	CHICAGO	IL		10/14/2021		4,579							4,579	4,579			
100176632	NOVATO	CA		11/15/2024		2,516							2,516	2,516			
100159918	HOMESTEAD	FL		08/16/2024		3,450							3,450	3,450			
100147624	LOS ANGELES	CA		04/04/2024		1,724							1,724	1,724			
100128895	BOCA RATON	FL		09/21/2023		1,283							1,283	1,283			
100133438	ORLANDO	FL		10/19/2023		955							955	955			
100118725	LOS ANGELES	CA		07/25/2023		2,249							2,249	2,249			
100114701	RIVERSIDE	CA		06/29/2023		3,189							3,189	3,189			
100100367	JAMAICA	NY		04/27/2023		3,615							3,615	3,615			
100162474	CRESSKILL	NJ		08/07/2024		1,773							1,773	1,773			
100085066	SPIJKENISSE	NLD		07/27/2022		(168)							(168)		168		168
100161721	SETAUKET	NY		07/30/2024		1,979							1,979	1,979			
100156223	KEY WEST	FL		06/20/2024		1,742							1,742	1,742			
100133387	NASHVILLE	TN		11/21/2023		1,546							1,546	1,546			
100109367	NASHVILLE	TN		06/12/2023		3,208							3,208	3,208			
100080863	PASADENA	CA		03/10/2022		4,353							4,353	4,353			
100086903	NORTH HILLS	CA		09/21/2022		4,428							4,428	4,428			
100118662	ROSLYN	NY		07/25/2023		1,974							1,974	1,974			
100071920	NATIONAL CITY	CA		11/19/2021		4,697							4,697	4,697			
100136167	ROSEVILLE	CA		12/18/2023		10,026							10,026	10,026			
100107966	LA MIRADA	CA		05/22/2023		2,166							2,166	2,166			
100186003	PRESCOTT VALLEY	AZ		12/27/2024		1,692							1,692	1,692			
100090889	PASADENA	CA		01/31/2023		2,392							2,392	2,392			
100086366	MILILANI	HI		09/23/2022		2,508							2,508	2,508			
100074392	FLAGSTAFF	AZ		12/02/2021		3,922							3,922	3,922			
100079554	KAILUA KONA	HI		04/25/2022		3,980							3,980	3,980			
100071879	EL CAJON	CA		11/05/2021		4,353							4,353	4,353			
100115315	LONG BEACH	CA		07/17/2023		2,644							2,644	2,644			
100154142	LONGBOAT KEY	FL		07/11/2024		1,747							1,747	1,747			
100088005	PALMETTO BAY	FL		10/25/2022		2,146							2,146	2,146			
100135038	MERRITT ISLAND	FL		10/30/2023		1,559							1,559	1,559			
100087016	NAPLES	FL		11/04/2022		2,305							2,305	2,305			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		6,270							6,270	6,270			
100170397	LOS ANGELES	CA		10/09/2024		1,782							1,782	1,782			
100109632	WHITTIER	CA		06/14/2023		1,173							1,173	1,173			
100168662	SAN FRANCISCO	CA		09/25/2024		3,495							3,495	3,495			
100090381	SUNLAND	CA		12/28/2022		1,664							1,664	1,664			
100103086	PORT WASHINGTON	NY		04/21/2023		1,294							1,294	1,294			
100154085	CAPE CORAL	FL		07/11/2024		3,976							3,976	3,976			
100145644	UNITED KINGDOM	GBR		03/12/2024		9,453							9,453	9,864	410		410

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156394	LYNNWOOD	WA		07/25/2024		2,522							2,522	2,522			
100136964	SEATTLE	WA		11/28/2023		1,970							1,970	1,970			
100142969	NAPLES	FL		02/09/2024		1,961							1,961	1,961			
100178213	EASTVALE	CA		11/19/2024		2,178							2,178	2,178			
100141802	ROTTERDAM	NLD		01/29/2024		(149)							(149)		149		149
100033808	MONAGHAN	IRL		06/21/2019		278							278	(8,349)	(278)	(8,349)	(8,626)
100144381	POMONA	CA		03/07/2024		1,839							1,839	1,839			
100171300	SAN DIEGO	CA		10/16/2024		1,694							1,694	1,694			
100170049	KIHEI	HI		11/08/2024		2,095							2,095	2,095			
100148204	KAILUA-KONA	HI		04/12/2024		1,235							1,235	1,235			
100184990	DALLAS	TX		12/19/2024		2,133							2,133	2,133			
100156707	ASHTON	MD		06/26/2024		1,416							1,416	1,416			
100065232	OAKLAND	CA		07/14/2021		710							710	710			
100171906	LYNNWOOD	WA		10/17/2024		2,190							2,190	2,190			
100129295	ASBURY PARK	NJ		09/25/2023		1,526							1,526	1,526			
100118987	SCOTTSDALE	AZ		07/27/2023		67,064							67,064	67,064			
100150484	NATIONAL CITY	CA		05/03/2024		2,065							2,065	2,065			
100152836	BRIGHTON	CO		05/22/2024		1,198							1,198	1,198			
100084848	LAS VEGAS	NV		08/02/2022		4,542							4,542	4,542			
100116199	RIDGEWOOD	NY		07/20/2023		4,131							4,131	4,131			
100099595	NEWCASTLE	WA		04/06/2023		33,296							33,296	33,296			
100118839	LOS ANGELES	CA		08/30/2023		2,927							2,927	2,927			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		5,325							5,325	5,325			
100100259	BROOKLYN	NY		03/17/2023		2,084							2,084	2,084			
100088062	SNOHOMISH	WA		10/25/2022		4,339							4,339	4,339			
100012345	SKOKIE	IL		04/28/2017		4,978							4,978	4,978			
100145120	UNITED KINGDOM	GBR		03/12/2024		(37)							(37)		37		37
100078037	TORRANCE	CA		01/12/2022		8,674							8,674	8,674			
100081194	FULLERTON	CA		03/18/2022		5,519							5,519	5,519			
100086565	HOUSTON	TX		09/30/2022		36,585							36,585	36,585			
100116081	SAN JOSE	CA		07/20/2023		6,742							6,742	6,742			
100153687	BROOKLYN	NY		05/31/2024		2,462							2,462	2,462			
100129424	LOS ANGELES	CA		09/29/2023		2,260							2,260	2,260			
100180572	LONG BEACH	CA		11/26/2024		2,008							2,008	2,008			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		1,820							1,820	1,820			
403048495	MONESSEN	PA		06/28/2024		114,211							114,211	114,211			
324080231	ALBANY	OR		10/31/2024		1,856,250							1,856,250	1,856,250			
100145164	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100090623	WOODSIDE	NY		12/29/2022		1,971							1,971	1,971			
100109176	SANTA CLARITA	CA		07/21/2023		2,298							2,298	2,298			
100071959	GRANADA HILLS	CA		11/19/2021		4,338							4,338	4,338			
100144942	UNITED KINGDOM	GBR		03/12/2024		93							93		(93)		(93)
100102783	LA VERNE	CA		06/22/2023		356							356	356			
100165931	LONG BEACH	CA		09/06/2024		1,676							1,676	1,676			
100143994	PEORIA	AZ		02/29/2024		1,482							1,482	1,482			
100173675	AMSTERDAM	NLD		10/29/2024		(221)							(221)		221		221
100101032	LOS ANGELES	CA		04/28/2023		5,171							5,171	5,171			
100171337	LAS VEGAS	NV		10/16/2024		1,809							1,809	1,809			
100173009	CRYSTAL BEACH	TX		10/25/2024		1,467							1,467	1,467			
100185049	LOS ANGELES	CA		12/20/2024		1,737							1,737	1,737			
100141746	LOS ANGELES	CA		01/30/2024		1,444							1,444	1,444			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173469	SUTTER CREEK	CA		10/29/2024		2,129							2,129	2,129			
100161971	PALMDALE	CA		07/31/2024		1,644							1,644	1,644			
100080349	LOS ANGELES	CA		02/28/2022		2,844							2,844	2,844			
4010063179	MEMPHIS	TN		01/10/2024		2,204							2,204	2,204			
100184996	AURORA	CO		12/19/2024		13,019							13,019	13,019			
100163326	REDWOOD CITY	CA		08/13/2024		1,902							1,902	1,902			
4010056244	TRENTON	NJ		09/28/2023		779,999							779,999	779,999			
100178238	CAMAS	WA		11/19/2024		2,278							2,278	2,278			
100185486	SAN JOSE	CA		12/20/2024		1,229							1,229	1,229			
100186467	QUINCY	MA		12/30/2024		2,024							2,024	2,024			
100118964	BURIEN	WA		07/27/2023		8,550							8,550	8,550			
100151689	SAN DIEGO	CA		05/10/2024		1,726							1,726	1,726			
100180159	HOLLYWOOD	FL		11/25/2024		1,614							1,614	1,614			
100068125	SANTA CLARA	CA		08/25/2021		5,063							5,063	5,063			
100186362	LYNNWOOD	WA		12/30/2024		2,155							2,155	2,155			
100165286	LOS ANGELES	CA		08/29/2024		1,315							1,315	1,315			
100168550	PENSACOLA BEACH	FL		09/25/2024		2,278							2,278	2,278			
100158977	SARASOTA	FL		08/15/2024		1,426							1,426	1,426			
100076461	MIDWAY	UT		12/21/2021		5,751							5,751	5,751			
100117304	CHICAGO	IL		07/20/2023		3,154							3,154	3,154			
100171235	SAN FRANCISCO	CA		10/16/2024		1,797							1,797	1,797			
100186288	FRISCO	TX		12/27/2024		1,980							1,980	1,980			
100111382	NORTHRIDGE	CA		06/29/2023		3,314							3,314	3,314			
100132771	CHARLOTTE	NC		11/03/2023		2,418							2,418	2,418			
100180649	LAS VEGAS	NV		11/26/2024		1,519							1,519	1,519			
100159651	MIAMI	FL		08/23/2024		2,908							2,908	2,908			
100083977	LAKE OSWEGO	OR		07/12/2022		2,263							2,263	2,263			
100136614	JOSHUA TREE	CA		11/22/2023		2,112							2,112	2,112			
100152843	LAS VEGAS	NV		05/22/2024		1,551							1,551	1,551			
100132501	BOWIE	MD		11/03/2023		1,651							1,651	1,651			
100108901	MOORESVILLE	NC		05/31/2023		2,201							2,201	2,201			
100171211	SAN DIEGO	CA		10/16/2024		3,422							3,422	3,422			
100143945	NAPLES	FL		02/29/2024		1,500							1,500	1,500			
100136920	GODLEY	TX		11/28/2023		5,704							5,704	5,704			
100180695	DURANGO	CO		11/26/2024		1,870							1,870	1,870			
100087362	CHULA VISTA	CA		10/25/2022		3,066							3,066	3,066			
100175554	DENVER	CO		11/12/2024		1,800							1,800	1,800			
100137770	GYPSUM	CO		12/08/2023		1,365							1,365	1,365			
100175609	ELIZABETH	NJ		11/12/2024		20,572							20,572	20,572			
100162288	SAN ANTONIO	FL		09/06/2024		1,613							1,613	1,613			
100150167	STATEN ISLAND	NY		04/30/2024		5,231							5,231	5,231			
100000157	LOS ANGELES	CA		09/27/2016		2,222							2,222	2,222			
100174891	WAIKOLOA	HI		10/31/2024		9,472							9,472	9,472			
100184999	TARZANA LOS ANGELES	CA		12/19/2024		4,553							4,553	4,553			
100145531	UNITED KINGDOM	GBR		03/12/2024		22							22		(22)		(22)
100185781	MIAMI	FL		12/26/2024		1,603							1,603	1,603			
100119912	DEERFIELD BEACH	FL		08/10/2023		2,352							2,352	2,352			
100171499	CRANE HILL	AL		10/16/2024		1,809							1,809	1,809			
100157646	SCOTTSDALE	AZ		06/28/2024		1,781							1,781	1,781			
100137883	FORT BRAGG	CA		12/08/2023		937							937	937			
100153154	SAN CLEMENTE	CA		05/28/2024		3,216							3,216	3,216			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114891	BURBANK	CA		07/13/2023		3,179							3,179	3,179			
100116288	FOLSOM	CA		07/20/2023		4,657							4,657	4,657			
100186539	BROKEN BOW	OK		12/30/2024		6,450							6,450	6,450			
100134745	CHULA VISTA	CA		10/30/2023		1,549							1,549	1,549			
100128518	VAN NUYS	CA		09/15/2023		1,600							1,600	1,600			
100068491	LENAH	VA		08/25/2021		4,071							4,071	4,071			
100169528	SACRAMENTO	CA		09/30/2024		3,665							3,665	3,665			
100164244	LOS ANGELES	CA		08/21/2024		1,767							1,767	1,767			
100100539	PLYMOUTH	CA		04/27/2023		1,498							1,498	1,498			
100163296	CHANDLER	AZ		08/13/2024		1,656							1,656	1,656			
100057687	SUNNYVALE	CA		06/30/2021		2,805							2,805	2,805			
100175545	FOLSOM	CA		11/08/2024		1,873							1,873	1,873			
100154885	BROOKLYN	NY		07/19/2024		1,161							1,161	1,161			
100149056	VENUS	TX		04/19/2024		1,398							1,398	1,398			
100082808	PACIFIC PALISADES	CA		04/28/2022		6,138							6,138	6,138			
100169739	HAYWARD	CA		09/30/2024		1,599							1,599	1,599			
100159615	SEGUIN	TX		07/15/2024		1,844							1,844	1,844			
100078029	DELRAY BEACH	FL		01/12/2022		3,807							3,807	3,807			
100182470	KIRKLAND	WA		12/12/2024		2,243							2,243	2,243			
100079579	LOS ANGELES	CA		04/25/2022		3,536							3,536	3,536			
100158654	BLACK MOUNTAIN	NC		07/10/2024		1,642							1,642	1,642			
100179472	EVERETT	WA		11/21/2024		2,427							2,427	2,427			
100088320	SOCIAL CIRCLE	GA		11/10/2022		2,867							2,867	2,867			
100162483	WOODLAND HILLS	CA		08/07/2024		12,425							12,425	12,425			
100168932	AMSTERDAM	NLD		09/26/2024		(229)							(229)		229		229
100139925	NETHERLANDS	NLD		12/28/2023		(154)							(154)		154		154
100154786	SANTA ROSA	CA		07/19/2024		2,093							2,093	2,093			
100100371	EAST ELMHURST	NY		04/27/2023		3,485							3,485	3,485			
100078034	NASHVILLE	TN		01/12/2022		4,451							4,451	4,451			
100172369	BOZEMAN	MT		10/23/2024		1,940							1,940	1,940			
100172623	GLENDALE	NY		10/24/2024		1,784							1,784	1,784			
100136717	PORT ANGELES	WA		01/25/2024		1,670							1,670	1,670			
100166218	SEMINOLE	FL		09/09/2024		1,456							1,456	1,456			
100163957	CENTENNIAL	CO		10/04/2024		1,882							1,882	1,882			
100000440	NEWBURY PARK	CA		09/27/2016		3,958							3,958	3,958			
4010081506	DAYTON	OH		09/27/2024		1,637							1,637	1,637			
100174867	BRONX	NY		10/31/2024		1,481							1,481	1,481			
4010056950	TRENTON	NJ		08/24/2023		1,876							1,876	1,876			
100171584	SAN DIEGO	CA		10/16/2024		1,796							1,796	1,796			
100173177	LAKE ARIEL	PA		10/30/2024		1,115							1,115	1,115			
100100509	KELLER	TX		04/27/2023		4,500							4,500	4,500			
100167756	FARMINGDALE	NY		09/19/2024		1,990							1,990	1,990			
100081212	EVERETT	MA		03/18/2022		6,171							6,171	6,171			
100116356	SAN FRANCISCO	CA		07/20/2023		4,321							4,321	4,321			
100175704	LONG BEACH	CA		11/12/2024		2,261							2,261	2,261			
100120388	LOS ANGELES	CA		08/18/2023		1,673							1,673	1,673			
100168014	BENTONVILLE	AR		09/20/2024		2,027							2,027	2,027			
100173872	GLENDALE	NY		10/31/2024		1,683							1,683	1,683			
100074299	LOS ANGELES	CA		12/09/2021		3,592							3,592	3,592			
100132617	QUEENS	NY		11/03/2023		2,015							2,015	2,015			
100014342	WHITESTONE	NY		09/27/2017		1,351							1,351	1,351			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153002	NASHVILLE	TN		06/27/2024		1,516							1,516	1,516			
100103300	UPLAND	CA		04/27/2023		1,792							1,792	1,792			
500004486001	S-GRAVENHAGE	NLD		02/26/2024		(14,618)							(14,618)		14,618		14,618
100114545	NASHUA	NH		06/29/2023		1,717							1,717	1,717			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		1,609							1,609	1,609			
100174064	LOS ANGELES	CA		10/31/2024		86,645							86,645	86,645			
100182336	CANNON BEACH	OR		12/12/2024		2,753							2,753	2,753			
100178293	EASTVALE	CA		11/19/2024		2,515							2,515	2,515			
100159311	CAPE MAY	NJ		07/15/2024		1,788							1,788	1,788			
100174895	LAGUNA NIGUEL	CA		10/31/2024		1,880							1,880	1,880			
100164737	BEND	OR		08/26/2024		1,773							1,773	1,773			
100087213	CORONA	CA		10/25/2022		4,401							4,401	4,401			
100166106	TREASURE ISLAND	FL		09/09/2024		8,840							8,840	8,840			
100118803	BUDA	TX		08/30/2023		5,743							5,743	5,743			
100182333	CAPITOLA	CA		12/12/2024		2,430							2,430	2,430			
100172693	PENRYN	CA		11/21/2024		1,744							1,744	1,744			
100171392	CHICAGO	IL		10/16/2024		3,681							3,681	3,681			
100162088	EDGEWATER	NJ		07/31/2024		1,681							1,681	1,681			
100180551	DOWNEY	CA		11/26/2024		1,341							1,341	1,341			
100071941	OURAY	CO		11/19/2021		4,292							4,292	4,292			
100164852	TORRANCE	CA		08/26/2024		1,781							1,781	1,781			
100135639	LOS ANGELES	CA		11/09/2023		3,400							3,400	3,400			
100184399	PLANTATION	FL		12/17/2024		1,642							1,642	1,642			
100140909	TORRANCE	CA		02/26/2024		1,460							1,460	1,460			
100161997	ALPHARETTA	GA		07/31/2024		1,466							1,466	1,466			
100100280	SAN DIEGO	CA		03/24/2023		2,058							2,058	2,058			
100163796	DAUFUSKIE ISLAND	SC		09/27/2024		1,417							1,417	1,417			
100173369	SAN JOSE	CA		10/30/2024		2,142							2,142	2,142			
100080529	CARSON	CA		03/30/2022		3,124							3,124	3,124			
100065430	LOS ANGELES	CA		07/28/2021		4,293							4,293	4,293			
100171431	BLACK BUTTE RANCH	OR		10/16/2024		1,929							1,929	1,929			
100167077	SAVANNAH	GA		09/13/2024		1,745							1,745	1,745			
100180272	NORTH PALM BEACH	FL		11/25/2024		2,156							2,156	2,156			
100155079	DALLAS	TX		07/19/2024		15,793							15,793	15,793			
100078314	NEDERLAND	CO		02/10/2022		2,606							2,606	2,606			
100102761	TUCSON	AZ		06/22/2023		1,888							1,888	1,888			
4010076754	MILWAUKEE	WI		08/27/2024		1,755							1,755	1,755			
100168565	RENTON	WA		09/25/2024		2,221							2,221	2,221			
100158940	SAINT JOHNS	FL		07/12/2024		8,553							8,553	8,553			
100109660	OAKLAND PARK	FL		06/14/2023		1,520							1,520	1,520			
100142116	SUN VALLEY	CA		02/29/2024		2,281							2,281	2,281			
100082176	REDONDO BEACH	CA		04/14/2022		4,324							4,324	4,324			
100173930	WESTON	FL		10/31/2024		1,766							1,766	1,766			
100086229	SPRING	TX		10/07/2022		1,851							1,851	1,851			
100137184	PANAMA CITY BEACH	FL		11/28/2023		1,538							1,538	1,538			
100162775	SILER CITY	NC		08/12/2024		1,831							1,831	1,831			
100180558	JOELTON	TN		11/26/2024		1,976							1,976	1,976			
100165929	LOS ANGELES	CA		09/06/2024		1,624							1,624	1,624			
100175458	CUMMING	GA		12/23/2024		1,866							1,866	1,866			
100083040	MIAMI	FL		05/11/2022		2,366							2,366	2,366			
100100433	MIAMI	FL		04/27/2023		3,282							3,282	3,282			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162795	SOUTHERN SHORES	NC		08/12/2024		1,796							1,796	1,796			
100163139	FORT WORTH	TX		08/13/2024		1,796							1,796	1,796			
100060118	ALAMEDA	CA		06/25/2021		4,224							4,224	4,224			
100185526	MIAMI SPRINGS	FL		12/20/2024		1,954							1,954	1,954			
100139245	LAWNDALE	CA		12/28/2023		1,468							1,468	1,468			
100086736	THOUSAND OAKS	CA		09/30/2022		2,140							2,140	2,140			
100011090	LOS ANGELES	CA		12/23/2016		8,850							8,850	8,850			
100139119	BRONX	NY		12/28/2023		1,414							1,414	1,414			
100173054	VISTA	CA		10/25/2024		2,130							2,130	2,130			
100182557	CORONA	CA		12/12/2024		2,210							2,210	2,210			
100115556	RIVERSIDE	CA		07/19/2023		2,188							2,188	2,188			
100090766	MIAMI	FL		02/28/2023		7,579							7,579	7,579			
100180629	ARLINGTON	VA		11/26/2024		1,610							1,610	1,610			
100133477	LAKEWOOD	WA		10/19/2023		1,517							1,517	1,517			
100160944	NORCO	CA		07/24/2024		1,963							1,963	1,963			
4010054606	CHARLOTTE	NC		08/24/2023		2,836							2,836	2,836			
100172231	CARLSBAD	CA		10/21/2024		2,197							2,197	2,197			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		1,843							1,843	1,843			
100179343	LAKEWOOD	NJ		12/27/2024		886							886	886			
100156047	CAVE CREEK	AZ		06/18/2024		1,224							1,224	1,224			
100141737	BEL AIR	MD		01/30/2024		2,695							2,695	2,695			
100158907	WEST PALM BEACH	FL		07/12/2024		1,927							1,927	1,927			
100176833	PARKER	CO		11/15/2024		1,982							1,982	1,982			
100171760	CHINO	CA		10/17/2024		1,990							1,990	1,990			
100180565	RENO	NV		11/26/2024		1,889							1,889	1,889			
100143754	HOLLISTER	CA		04/05/2024		2,778							2,778	2,778			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,770							1,770	1,770			
100185040	MIAMI	FL		12/20/2024		2,516							2,516	2,516			
100160111	JUPITER	FL		07/17/2024		1,900							1,900	1,900			
100148924	HEBER	UT		04/17/2024		1,907							1,907	1,907			
100164485	SENECA	SC		08/21/2024		1,952							1,952	1,952			
100153878	PERRIS	CA		06/05/2024		1,281							1,281	1,281			
100143564	ARVERNE	NY		02/21/2024		1,685							1,685	1,685			
100150587	GATLINBURG	TN		05/03/2024		1,854							1,854	1,854			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		6,726							6,726	6,726			
100162571	MISSION VIEJO	CA		08/12/2024		1,828							1,828	1,828			
100138813	BERKELEY	CA		12/21/2023		2,689							2,689	2,689			
100142238	ROSEBURG	OR		03/15/2024		1,686							1,686	1,686			
100100002	RICHMOND	TX		03/28/2023		1,774							1,774	1,774			
100162995	LAGUNA HILLS	CA		08/12/2024		1,963							1,963	1,963			
100132403	SAN JOSE	CA		11/03/2023		2,394							2,394	2,394			
100100959	GILBERT	AZ		04/28/2023		4,918							4,918	4,918			
100158973	NAPLES	FL		08/15/2024		1,692							1,692	1,692			
100178456	KNOXVILLE	TN		11/21/2024		1,662							1,662	1,662			
100109157	HEBER CITY	UT		07/21/2023		2,305							2,305	2,305			
100171481	BELMAR	NJ		10/16/2024		16,152							16,152	16,152			
100175187	INLET BEACH	FL		11/05/2024		2,144							2,144	2,144			
100109937	BROOKLYN	NY		06/22/2023		1,849							1,849	1,849			
100065921	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		339,591							339,591	338,038	(1,552)		(1,552)
100089676	ZIERIKZEE	NLD		11/29/2022		(221)							(221)		221		221
100083413	AMSTERDAM	NLD		05/27/2022		(163)							(163)		163		163

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100157582	S-GRAVENHAGE	NLD		06/28/2024		(264)							(264)		.264		.264
100082057	HAARLEM	NLD		03/30/2022		(277)							(277)		.277		.277
100137268	NETHERLANDS	NLD		11/28/2023		(279)							(279)		.279		.279
100099586	HOLLYWOOD	FL		04/06/2023		2,057							2,057	2,057			
100077818	GARDEN GROVE	CA		01/14/2022		3,957							3,957	3,957			
403051212	BIRMINGHAM	AL		11/04/2024		1,708							1,708	1,708			
100087474	SEDONA	AZ		10/25/2022		3,669							3,669	3,669			
100141596	DALLAS	TX		01/30/2024		1,655							1,655	1,655			
100175666	OXNARD	CA		11/12/2024		5,833							5,833	5,833			
100179363	LAKEWOOD	NJ		12/27/2024		.886							.886	.886			
100175178	SAN JOSE	CA		11/05/2024		2,457							2,457	2,457			
100151523	PORTLAND	OR		05/10/2024		4,975							4,975	4,975			
100186371	SEVIERVILLE	TN		12/30/2024		1,757							1,757	1,757			
100115525	LOS ANGELES	CA		07/17/2023		2,214							2,214	2,214			
100162502	GUTTENBERG	NJ		08/12/2024		5,736							5,736	5,736			
100110047	MIAMI	FL		06/23/2023		1,907							1,907	1,907			
100172299	SCOTTSDALE	AZ		10/21/2024		2,034							2,034	2,034			
100100444	WINHALL	VT		04/27/2023		2,451							2,451	2,451			
100136574	VALLEJO	CA		11/22/2023		.802							.802	.802			
100145089	UNITED KINGDOM	GBR		03/12/2024		(2,217)							(2,217)		2,217		2,217
100074389	BOLINAS	CA		12/02/2021		3,470							3,470	3,470			
100156464	SUMAS	WA		06/24/2024		2,063							2,063	2,063			
100116776	SAN JOSE	CA		07/20/2023		5,347							5,347	5,347			
100173996	WOODLAND HILLS	CA		10/31/2024		2,238							2,238	2,238			
100156459	MENDOCINO	CA		06/24/2024		1,623							1,623	1,623			
100079793	OAKLAND	CA		04/08/2022		5,032							5,032	5,032			
100128773	BOCA RATON	FL		09/21/2023		1,547							1,547	1,547			
100180628	ARLINGTON	VA		11/26/2024		1,651							1,651	1,651			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		2,451							2,451	2,451			
100137911	SPRING HILL	TN		12/12/2023		1,320							1,320	1,320			
100157914	LAS VEGAS	NV		07/09/2024		1,682							1,682	1,682			
100103311	CASTLE ROCK	CO		04/28/2023		1,830							1,830	1,830			
100143871	LONG BEACH	CA		03/06/2024		.969							.969	.969			
100145590	UNITED KINGDOM	GBR		03/12/2024		(113)							(113)		.113		.113
100167422	LOS ANGELES	CA		09/16/2024		1,875							1,875	1,875			
100068161	JERSEY CITY	NJ		08/25/2021		4,298							4,298	4,298			
100173474	FRANKLIN SQUARE	NY		10/29/2024		1,574							1,574	1,574			
100100549	POWDER SPRINGS	GA		04/27/2023		35,500							35,500	35,500			
100186198	POMPANO BEACH	FL		12/27/2024		2,245							2,245	2,245			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		1,591							1,591	1,591			
100176928	SECAUCUS	NJ		11/15/2024		1,639							1,639	1,639			
100118770	PLANT CITY	FL		07/25/2023		1,592							1,592	1,592			
100160522	HAMPSHIRE	IL		07/19/2024		1,657							1,657	1,657			
100162986	RANCHO PALOS VERDES	CA		08/12/2024		2,009							2,009	2,009			
100174286	CANYON LAKE	TX		10/31/2024		1,998							1,998	1,998			
500004684001	VLISSINGEN	NLD		06/25/2024		(13,991)							(13,991)		13,991		13,991
100174343	KEY WEST	FL		10/31/2024		2,492							2,492	2,492			
100174375	PORT ARANSAS	TX		10/31/2024		1,918							1,918	1,918			
100170513	PLACENTIA	CA		10/09/2024		1,677							1,677	1,677			
100172568	HAYWARD	CA		10/23/2024		1,934							1,934	1,934			
100116720	SEATTLE	WA		07/20/2023		3,483							3,483	3,483			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130319	TEMECULA	CA		09/28/2023		1,900							1,900	1,900			
100166166	DES MOINES	WA		09/09/2024		22,984							22,984	22,984			
100168732	ATLANTA	GA		09/26/2024		1,010							1,010	1,010			
100155142	PRESCOTT	AZ		07/19/2024		1,965							1,965	1,965			
100167143	CHICAGO	IL		09/13/2024		1,966							1,966	1,966			
100141473	NORTH BERGEN	NJ		01/30/2024		1,417							1,417	1,417			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		6,964							6,964	6,964			
100154736	BERKLEY	MA		07/19/2024		12,993							12,993	12,993			
100152829	HIGHLANDS RANCH	CO		05/22/2024		10,141							10,141	10,141			
100128937	JOSHUA TREE	CA		09/22/2023		1,891							1,891	1,891			
100147771	BOTHELL	WA		04/08/2024		1,815							1,815	1,815			
100132676	SALT LAKE CITY	UT		11/03/2023		1,909							1,909	1,909			
100114736	OAKHURST	NJ		07/07/2023		2,073							2,073	2,073			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		2,313							2,313	2,313			
100065860	ENCINO	CA		07/27/2021		1,500							1,500	1,500			
100175311	VENTURA	CA		11/05/2024		2,132							2,132	2,132			
100132337	CORONA	CA		11/03/2023		3,661							3,661	3,661			
4010059653	TRENTON	NJ		10/27/2023		1,790							1,790	1,790			
100157628	OAKLAND	CA		06/28/2024		1,374							1,374	1,374			
100139521	HANOVER	MD		12/28/2023		1,307							1,307	1,307			
100170178	GATLINBURG	TN		10/08/2024		1,590							1,590	1,590			
100128433	MIAMI	FL		09/15/2023		1,059							1,059	1,059			
100168629	WEST CHESTER	PA		09/25/2024		991							991	991			
100068164	SHERMAN OAKS	CA		08/25/2021		4,377							4,377	4,377			
100164609	HAYWARD	CA		08/21/2024		1,769							1,769	1,769			
100161024	BONDVILLE	VT		07/24/2024		2,069							2,069	2,069			
100180595	LIVERMORE	CA		11/26/2024		5,198							5,198	5,198			
100175032	LAKE OSWEGO	OR		11/05/2024		2,327							2,327	2,327			
100140495	GILBERT	AZ		01/19/2024		1,491							1,491	1,491			
100084927	MONTGOMERY	TX		09/29/2022		5,667							5,667	5,667			
100134758	SCOTTSDALE	AZ		10/30/2023		1,533							1,533	1,533			
100078694	LA HABRA	CA		02/02/2022		10,271							10,271	10,271			
100158929	GEORGETOWN	TX		07/12/2024		1,757							1,757	1,757			
100078555	DEN HAAG	NLD		01/26/2022		(173)							(173)		173		173
100118002	NORTH FORT MYERS	FL		07/20/2023		3,481							3,481	3,481			
100077947	SAG HARBOR	NY		01/10/2022		3,613							3,613	3,613			
100166107	BEND	OR		09/09/2024		1,788							1,788	1,788			
100185955	CORONA	CA		12/26/2024		1,212							1,212	1,212			
100162873	SAN LUIS OBISPO	CA		08/12/2024		2,005							2,005	2,005			
100175290	INLET BEACH	FL		11/05/2024		2,187							2,187	2,187			
100087529	BURBANK	CA		10/25/2022		3,264							3,264	3,264			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		3,536							3,536	3,536			
100083974	LAKESIDE	CA		07/12/2022		2,662							2,662	2,662			
100100342	YORBA LINDA	CA		04/27/2023		3,300							3,300	3,300			
100076393	RIDGEWOOD	NY		12/23/2021													
100151636	NORTH MYRTLE BEACH	SC		05/10/2024		1,649							1,649	1,649			
100173724	OWASSO	OK		10/30/2024		1,709							1,709	1,709			
100182062	LOS ANGELES	CA		12/12/2024		1,928							1,928	1,928			
100145791	BEN LOMOND	CA		05/08/2024		1,749							1,749	1,749			
100118950	ALVIN	TX		07/27/2023		2,051							2,051	2,051			
100171672	REHOBOTH BEACH	DE		10/16/2024		2,116							2,116	2,116			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100173099	EATONTON	GA		10/30/2024		2,395							2,395	2,395			
100154204	BEE CAVE	TX		07/11/2024		1,936							1,936	1,936			
100156081	BELL GARDENS	CA		06/18/2024		1,206							1,206	1,206			
100172328	SAN MATEO	CA		10/23/2024		1,798							1,798	1,798			
100158273	UNITED KINGDOM	GBR		07/09/2024		37							37		(37)		(37)
100119090	BOISE	ID		07/31/2023		1,645							1,645	1,645			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		1,366							1,366	1,366			
100140229	FISHERS	IN		01/11/2024		1,367							1,367	1,367			
100164379	COCOA BEACH	FL		08/21/2024		1,785							1,785	1,785			
100140904	LOS ANGELES	CA		02/26/2024		1,762							1,762	1,762			
100172224	CHESTERFIELD	NJ		10/17/2024		1,824							1,824	1,824			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		(1,919)							(1,919)	(1,919)			
100165879	REDLANDS	CA		08/30/2024		1,977							1,977	1,977			
100154925	DAVIE	FL		07/19/2024		1,807							1,807	1,807			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,828							1,828	1,828			
100136178	WOODINVILLE	WA		12/18/2023		1,662							1,662	1,662			
100156824	LOS ANGELES	CA		06/27/2024		992							992	992			
100170224	MASSANUTTEN	VA		10/08/2024		1,605							1,605	1,605			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		4,024							4,024	4,024			
100090115	SAN MARCOS	CA		01/13/2023		8,613							8,613	8,613			
100151816	LOS ANGELES	CA		05/10/2024		463							463	463			
100185482	PASADENA	CA		12/20/2024		1,936							1,936	1,936			
100175088	BRIGHTON	CO		11/05/2024		1,290							1,290	1,290			
100151434	KIRKLAND	WA		05/10/2024		1,996							1,996	1,996			
100067410	SAN FRANCISCO	CA		09/23/2021		4,590							4,590	4,590			
100171462	WASHINGTON	DC		10/16/2024		2,399							2,399	2,399			
100060117	SAN FRANCISCO	CA		06/25/2021		4,051							4,051	4,051			
100173612	GRONINGEN	NLD		10/29/2024		(232)							(232)		232		232
100173400	RENTON	WA		10/29/2024		1,491							1,491	1,491			
100114706	UPLAND	CA		06/29/2023		2,369							2,369	2,369			
100154703	SCOTTSDALE	AZ		07/19/2024		1,590							1,590	1,590			
100168708	SMITHTOWN	NY		09/25/2024		2,233							2,233	2,233			
100178420	APOPKA	FL		11/21/2024		1,345							1,345	1,345			
100128368	LIBERTY HILL	TX		09/15/2023		1,799							1,799	1,799			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		116							116	116			
100185838	ANAHEIM	CA		12/26/2024		1,912							1,912	1,912			
100153938	LOS ANGELES	CA		06/05/2024		(377)							(377)	(377)			
100185995	WEST ROXBURY	MA		12/26/2024		1,404							1,404	1,404			
100172854	DORCHESTER	MA		10/25/2024		1,811							1,811	1,811			
100082828	NEW ALBANY	OH		05/17/2022		2,680							2,680	2,680			
100168720	GILBERT	AZ		09/26/2024		768							768	768			
100171237	ANAHEIM	CA		10/16/2024		1,651							1,651	1,651			
100171142	DUVALL	WA		11/22/2024		1,282							1,282	1,282			
100147569	ORLANDO	FL		04/03/2024		1,838							1,838	1,838			
100170056	KAHUKU	HI		11/08/2024		1,580							1,580	1,580			
100176603	GARFIELD	NJ		11/15/2024		1,592							1,592	1,592			
100101021	MIAMI BEACH	FL		04/28/2023		5,216							5,216	5,216			
100175650	THOUSAND OAKS	CA		11/12/2024		2,478							2,478	2,478			
100149077	WINDSOR	CA		04/19/2024		1,897							1,897	1,897			
100114774	BOCA RATON	FL		07/07/2023		1,611							1,611	1,611			
100169428	NAPLES	FL		09/30/2024		3,145							3,145	3,145			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172755	WHITEFISH	MT		12/06/2024		2,267							2,267	2,267			
100162479	WORCESTER	MA		08/07/2024		1,645							1,645	1,645			
100135624	LOS ANGELES	CA		11/09/2023		1,758							1,758	1,758			
100147661	SANTA FE	NM		04/04/2024		1,938							1,938	1,938			
100160886	MARGATE	NJ		07/24/2024		49,758							49,758	50,276		518	518
100132576	VALENCIA	CA		11/03/2023		3,066							3,066	3,066			
100137440	CHARLOTTE	NC		01/11/2024		1,350							1,350	1,350			
100169192	BROOKLYN	NY		09/27/2024		1,772							1,772	1,772			
100080934	ELK GROVE	CA		04/01/2022		2,928							2,928	2,928			
100156369	CLAREMONT	CA		07/25/2024		1,973							1,973	1,973			
100171469	EL CAJON	CA		10/16/2024		1,851							1,851	1,851			
100167467	COLORADO SPRINGS	CO		10/31/2024		1,538							1,538	1,538			
100084411	BELLA COLLINA	FL		08/12/2022		2,160							2,160	2,160			
100173346	OCEAN CITY	NJ		10/30/2024		1,934							1,934	1,934			
100172190	LEESBURG	VA		10/17/2024		1,794							1,794	1,794			
100080339	NEWARK	NJ		02/24/2022		3,818							3,818	3,818			
100172785	SOUTH GATE	CA		12/06/2024		3,149							3,149	3,149			
100182432	JERSEY CITY	NJ		12/12/2024		2,118							2,118	2,118			
100128283	LA PUENTE	CA		09/14/2023		1,316							1,316	1,316			
4010061990	PHILADELPHIA	PA		11/29/2023		1,415							1,415	1,415			
100073545	VAN NUYS	CA		11/19/2021		3,189							3,189	3,189			
100173649	APELDOORN	NLD		10/29/2024		(256)							(256)		256		256
100110687	SARATOGA SPRINGS	UT		08/11/2023		1,605							1,605	1,605			
100167622	SAN FRANCISCO	CA		09/19/2024		1,910							1,910	1,910			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		2,596							2,596	2,596			
100164166	WESTMINSTER	CA		08/21/2024		1,328							1,328	1,328			
100076679	BRADENTON	FL		12/30/2021		3,398							3,398	3,398			
100165339	WHITTIER	CA		08/29/2024		4,334							4,334	4,334			
100110025	SAN DIEGO	CA		06/23/2023		1,648							1,648	1,648			
100182634	INDEPENDENCE	MN		12/12/2024		2,701							2,701	2,701			
100117411	SAN RAMON	CA		07/20/2023		6,295							6,295	6,295			
100077944	CHINO	CA		01/10/2022		2,230							2,230	2,230			
100186560	MINERAL BLUFF	GA		12/30/2024		1,881							1,881	1,881			
100181644	HIALEAH	FL		12/11/2024		1,921							1,921	1,921			
100091031	WHITTIER	CA		01/31/2023		609							609	609			
100165993	MUNDELEIN	IL		09/06/2024		1,853							1,853	1,853			
100156176	KENNESAW	GA		06/20/2024		1,649							1,649	1,649			
100152431	ANAHEIM	CA		05/17/2024		1,998							1,998	1,998			
100164361	BATON ROUGE	LA		08/21/2024		5,755							5,755	5,755			
100185331	DALLAS	TX		12/20/2024		5,258							5,258	5,258			
100168035	YALAHA	FL		09/20/2024		4,332							4,332	4,332			
100156694	LA VERNE	CA		06/26/2024		1,831							1,831	1,831			
100180162	CHICAGO	IL		11/25/2024		1,798							1,798	1,798			
100020003	SAN JOSE	CA		07/30/2018		5,549							5,549	5,549			
100180583	ACAMPO	CA		11/26/2024		3,557							3,557	3,557			
100101058	BROOKLYN	NY		04/28/2023		4,867							4,867	4,867			
100173139	ALPHARETTA	GA		10/30/2024		1,917							1,917	1,917			
100162562	SAVANNAH	GA		08/12/2024		2,156							2,156	2,156			
100101692	CORAL SPRINGS	FL		03/31/2023		1,409							1,409	1,409			
100155099	PORTER RANCH	CA		07/19/2024		1,617							1,617	1,617			
100149142	LOS ANGELES	CA		04/22/2024		1,960							1,960	1,960			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180165	CHICAGO	IL		11/25/2024		1,798							1,798	1,798			
100132414	LITHIA	FL		11/03/2023		1,473							1,473	1,473			
100180432	TULARE	CA		11/25/2024		2,097							2,097	2,097			
100161950	PENN VALLEY	CA		07/31/2024		1,471							1,471	1,471			
100080443	LOS ANGELES	CA		03/10/2022		3,041							3,041	3,041			
100147111	TAMPA	FL		05/08/2024		1,657							1,657	1,657			
100103590	LEMONT	IL		05/08/2023		3,013							3,013	3,013			
100170905	TUSTIN	CA		10/11/2024		1,924							1,924	1,924			
100174583	DAHLONEGA	GA		10/31/2024		822							822	822			
100154344	JAMAICA	NY		06/12/2024		1,561							1,561	1,561			
100146875	NAPLES	FL		03/26/2024		2,129							2,129	2,129			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024		1,829							1,829	1,829			
100165773	UNION	NJ		08/29/2024		1,680							1,680	1,680			
100175072	SAN JOSE	CA		11/05/2024		2,426							2,426	2,426			
100174233	PORT ANGELES	WA		10/31/2024		2,098							2,098	2,098			
100164649	LIVERMORE	CA		08/23/2024		976							976	976			
100176751	NEWPORT	RI		11/15/2024		2,647							2,647	2,647			
100174164	PLYMOUTH	MA		10/31/2024		1,682							1,682	1,682			
100090042	LAVEEN	AZ		01/13/2023		1,583							1,583	1,583			
18626	BURBANK	CA		02/26/2007		82,078		(91)			(91)		81,987	81,987			
100147555	SACRAMENTO	CA		04/03/2024		1,865							1,865	1,865			
100151081	KEY BISCAYNE	FL		05/08/2024		2,049							2,049	2,049			
100172631	LAS VEGAS	NV		10/24/2024		1,723							1,723	1,723			
18727	TROY	MO		02/08/2008		50,306		(200)			(200)		50,106	50,106			
100152392	KEY WEST	FL		05/17/2024		2,037							2,037	2,037			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,393							1,393	1,393			
100144332	BASS LAKE	CA		03/07/2024		1,545							1,545	1,545			
100133765	FLOWER MOUND	TX		10/20/2023		1,094							1,094	1,094			
100163868	SAN DIEGO	CA		09/27/2024		2,038							2,038	2,038			
100149292	KAILUA-KONA	HI		04/24/2024		1,863							1,863	1,863			
100101189	BROOKLYN	NY		04/28/2023		13,238							13,238	13,238			
100173725	FRANKLIN	MI		10/30/2024		1,699							1,699	1,699			
100178290	RIVERSIDE	CA		11/19/2024		2,862							2,862	2,862			
100168548	MANZANITA	OR		09/25/2024		1,900							1,900	1,900			
100144479	HORSESHOE BAY	TX		04/26/2024		1,651							1,651	1,651			
100167033	LAKE MARY	FL		09/13/2024		1,962							1,962	1,962			
100102563	SAN MATEO	CA		06/07/2023		1,341							1,341	1,341			
100160064	WESTMINSTER	CA		07/17/2024		1,749							1,749	1,749			
100180483	SUNSET BEACH	NC		11/26/2024		3,393							3,393	3,393			
100164964	CYPRESS	CA		08/28/2024		1,484							1,484	1,484			
100182408	BRADENTON	FL		12/12/2024		2,109							2,109	2,109			
100148199	PORTLAND	OR		04/12/2024		1,868							1,868	1,868			
100057647	DANA POINT	CA		06/30/2021		5,563							5,563	5,563			
100109627	COLLIERVILLE	TN		06/14/2023		1,456							1,456	1,456			
3340073204	OCALA	FL		04/12/2024		538,877							538,877	538,877			
100147460	BELLFLOWER	CA		04/03/2024		1,495							1,495	1,495			
100150010	VAN NUYS	CA		06/07/2024		1,948							1,948	1,948			
100142576	SCITUATE	MA		02/08/2024		2,064							2,064	2,064			
100065211	LOS ANGELES	CA		07/14/2021		4,291							4,291	4,291			
100078321	PALM BEACH GARDENS	FL		02/10/2022		4,232							4,232	4,232			
100083804	SANTA ROSA	CA		07/12/2022		2,278							2,278	2,278			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100119325	AZUSA	CA		07/31/2023		2,273							2,273	2,273			
100149297	CHATSWORTH	CA		04/24/2024		2,102							2,102	2,102			
100091555	DOWNEY	CA		03/07/2023		8,526							8,526	8,526			
100057514	SUNNYVALE	CA		06/30/2021		4,440							4,440	4,440			
100078516	DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022		(71)							(71)		71		71
100100547	MILILANI	HI		04/27/2023		2,047							2,047	2,047			
100153178	JUPITER	FL		05/30/2024		2,022							2,022	2,022			
100159242	LEESBURG	VA		07/15/2024		2,330							2,330	2,330			
100114730	BOCA RATON	FL		07/07/2023		1,776							1,776	1,776			
100143181	TUJUNGA	CA		02/16/2024		1,814							1,814	1,814			
100182681	FLAGSTAFF	AZ		12/12/2024		3,079							3,079	3,079			
100115451	RANCHO CUCAMONGA	CA		07/17/2023		29,462							29,462	29,462			
100175663	INGLEWOOD	CA		11/12/2024		1,829							1,829	1,829			
100102720	EL MONTE	CA		06/22/2023		2,409							2,409	2,409			
100109983	BROOKLYN	NY		06/22/2023		997							997	997			
100108175	PLACENTIA	CA		05/24/2023		3,122							3,122	3,122			
100181350	DIAMOND BAR	CA		12/06/2024		1,049							1,049	1,049			
100154187	CHULA VISTA	CA		07/11/2024		2,574							2,574	2,574			
100138776	IRVINE	CA		12/21/2023		968							968	968			
100120629	HOMESTEAD	FL		08/18/2023		1,761							1,761	1,761			
100139127	LOMA LINDA	CA		12/28/2023		603							603	603			
100163413	SAN ANSELMO	CA		09/27/2024		2,905							2,905	2,905			
100180242	WHITEFISH	MT		11/25/2024		2,356							2,356	2,356			
100133846	HAYWARD	CA		10/20/2023		1,114							1,114	1,114			
100153729	ATWATER	CA		07/11/2024		1,152							1,152	1,152			
100083951	FORT LUPTON	CO		07/12/2022		2,188							2,188	2,188			
100134290	CORNELIUS	OR		10/27/2023		3,991							3,991	3,991			
100132669	VERO BEACH	FL		11/03/2023		1,594							1,594	1,594			
100159215	BURBANK	CA		07/15/2024		1,944							1,944	1,944			
100149926	MOSELEY	VA		06/07/2024		276,662							276,662	276,662			
100132420	PIGEON FORGE	TN		11/03/2023		1,865							1,865	1,865			
100000111	SAN MARINO	CA		12/17/2015		5,540							5,540	5,540			
100180596	PORTLAND	OR		11/26/2024		1,890							1,890	1,890			
100144133	CLIFFSIDE PARK	NJ		03/07/2024		2,014							2,014	2,014			
100169303	STATEN ISLAND	NY		09/27/2024		1,421							1,421	1,421			
100137403	EVERETT	WA		01/11/2024		1,411							1,411	1,411			
100087401	ORLANDO	FL		10/25/2022		3,540							3,540	3,540			
100169870	MARCO ISLAND	FL		09/30/2024		3,768							3,768	3,768			
100169391	DELRAY BEACH	FL		09/27/2024		2,285							2,285	2,285			
100149003	BRONX	NY		04/19/2024		1,713							1,713	1,713			
100167429	ALEXANDRIA	VA		09/16/2024		2,058							2,058	2,058			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		2,880							2,880	2,880			
100081310	WASHINGTON	DC		03/18/2022		4,236							4,236	4,236			
100169599	GRAND ISLE	LA		09/30/2024		20,990							20,990	20,990			
100102684	BUENA PARK	CA		06/22/2023		1,880							1,880	1,880			
100165371	MCDONOUGH	GA		08/29/2024		1,772							1,772	1,772			
100119636	PAYSON	AZ		08/04/2023		1,782							1,782	1,782			
100182431	LYNNWOOD	WA		12/12/2024		2,133							2,133	2,133			
100172814	SAN LEANDRO	CA		12/06/2024		1,798							1,798	1,798			
100081144	BRADLEY	CA		03/18/2022		4,167							4,167	4,167			
100109926	BROOKLYN	NY		06/22/2023		1,683							1,683	1,683			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090914	WAIPAHU	HI		01/31/2023		2,496							2,496	2,496			
100165328	EL CAJON	CA		08/29/2024		1,742							1,742	1,742			
100173759	GILBERT	AZ		10/30/2024		1,272							1,272	1,272			
100173696	MIAMI	FL		10/30/2024		1,605							1,605	1,605			
100158645	JUPITER	FL		07/10/2024		1,962							1,962	1,962			
100156243	DENVER	CO		06/20/2024		1,359							1,359	1,359			
100110194	LOS ANGELES	CA		06/30/2023		1,915							1,915	1,915			
100152750	SAN DIEGO	CA		05/22/2024		1,681							1,681	1,681			
100116446	LOS ANGELES	CA		07/20/2023		2,449							2,449	2,449			
100170092	DADEVILLE	AL		10/08/2024		1,567							1,567	1,567			
100147092	WELLINGTON	FL		03/28/2024		2,022							2,022	2,022			
100148182	ATLANTA	GA		04/12/2024		2,212							2,212	2,212			
100171418	NORTH HILLS	CA		10/16/2024		1,894							1,894	1,894			
100100228	YONKERS	NY		03/17/2023		1,873							1,873	1,873			
100148656	LAKEBAY	WA		04/15/2024		4,101							4,101	4,101			
100156802	ORO VALLEY	AZ		06/27/2024		1,737							1,737	1,737			
100118819	FALLBROOK	CA		08/30/2023		1,560							1,560	1,560			
100129240	VALLEY CENTER	CA		11/03/2023		1,984							1,984	1,984			
100142507	LYNDHURST	NJ		02/08/2024		1,806							1,806	1,806			
100173397	SAN DIEGO	CA		10/29/2024		1,798							1,798	1,798			
4010047330	STATESVILLE	NC		03/22/2023		6,394							6,394	6,394			
100116647	LOS ANGELES	CA		07/20/2023		5,139							5,139	5,139			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		1,833							1,833	1,833			
100088197	SIMI VALLEY	CA		10/13/2022		2,168							2,168	2,168			
100157907	FLAGSTAFF	AZ		07/09/2024		1,684							1,684	1,684			
100080192	HARMONY	FL		02/25/2022		3,086							3,086	3,086			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		1,179							1,179	1,179			
100154068	FALLBROOK	CA		06/06/2024		1,796							1,796	1,796			
100057247	MOORPARK	CA		05/19/2021		3,848							3,848	3,848			
100162060	PRINCETON	TX		07/31/2024		5,566							5,566	5,566			
100102480	ODESSA	TX		06/07/2023		5,198							5,198	5,198			
100091520	THE BRONX	NY		01/20/2023		2,050							2,050	2,050			
100171704	MORGAN HILL	CA		10/17/2024		2,063							2,063	2,063			
100151805	SANGER	TX		05/10/2024		1,529							1,529	1,529			
100080779	LOS ANGELES	CA		03/15/2022		4,946							4,946	4,946			
100087354	CHICAGO	IL		10/25/2022		2,921							2,921	2,921			
100147363	MIAMI	FL		05/08/2024		1,442							1,442	1,442			
100152784	OAKLAND	CA		05/22/2024		1,990							1,990	1,990			
100150491	TUSTIN	CA		05/03/2024		2,206							2,206	2,206			
100133539	NEWARK	NJ		10/19/2023		3,253							3,253	3,253			
100163330	BUENA PARK	CA		08/13/2024		987							987	987			
19019	FULLERTON	CA		03/10/2011		140,741							140,741	140,741			
100167154	AUSTIN	TX		09/13/2024		1,873							1,873	1,873			
100181347	INGLEWOOD	CA		12/06/2024		2,267							2,267	2,267			
100167426	BAKERSFIELD	CA		09/16/2024		1,576							1,576	1,576			
100151323	ST GEORGE	UT		05/10/2024		2,147							2,147	2,147			
100103864	THE BRONX	NY		05/10/2023		1,571							1,571	1,571			
100168257	ORANGE	CA		09/20/2024		3,887							3,887	3,887			
100090558	HAARLEM	NLD		12/28/2022		(234)							(234)		234		234
100068207	VENICE	CA		08/25/2021		4,759							4,759	4,759			
100162890	WHITEFISH	MT		08/12/2024		1,751							1,751	1,751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		30,484							30,484	30,484			
100100379	RHINEBECK	NY		04/27/2023		3,155							3,155	3,155			
100176014	SALINAS	CA		12/20/2024		2,003							2,003	2,003			
100159984	HOLLYWOOD	FL		08/16/2024		1,467							1,467	1,467			
100108221	SIMI VALLEY	CA		05/24/2023		2,609							2,609	2,609			
100160545	RESEDA	CA		07/19/2024		1,577							1,577	1,577			
100142454	CYPRESS	CA		03/08/2024		1,474							1,474	1,474			
100165726	CORONA	CA		08/29/2024		3,521							3,521	3,521			
100170455	GROVER BEACH	CA		10/09/2024		1,551							1,551	1,551			
100065691	HAWTHORNE	CA		07/28/2021		3,623							3,623	3,623			
100157638	BOONTON	NJ		06/28/2024		1,024							1,024	1,024			
100081917	WEERT	NLD		03/30/2022		(187)							(187)		187		187
100172940	SAN BERNARDINO	CA		10/25/2024		1,257							1,257	1,257			
100172452	ARVADA	CO		10/23/2024		1,940							1,940	1,940			
100083507	PHOENIX	AZ		06/06/2022		44,870							44,870	44,870			
100090090	GOLETA	CA		01/13/2023		1,538							1,538	1,538			
100152759	MISSOURI CITY	TX		05/22/2024		1,468							1,468	1,468			
100128440	BRONX	NY		09/15/2023		1,498							1,498	1,498			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		2,266							2,266	2,266			
100159722	WAIMEA	HI		08/23/2024		1,479							1,479	1,479			
100100320	GLENDALE	NY		04/27/2023		3,155							3,155	3,155			
100067413	LOS ANGELES	CA		09/23/2021		4,747							4,747	4,747			
100168073	EAST PALO ALTO	CA		09/20/2024		4,058							4,058	4,058			
100166283	HENDERSON	NV		10/23/2024		1,318							1,318	1,318			
100090091	FELTON	CA		01/13/2023		1,693							1,693	1,693			
100169550	YACHATS	OR		09/30/2024		3,704							3,704	3,704			
100135959	ANAHEIM	CA		11/16/2023		2,878							2,878	2,878			
100099673	OAKLAND	CA		04/06/2023		1,886							1,886	1,886			
100184974	CLOVIS	CA		12/19/2024		1,425							1,425	1,425			
100108926	RIDGEFIELD	WA		05/31/2023		1,594							1,594	1,594			
100132645	KAPOLEI	HI		11/03/2023		1,341							1,341	1,341			
100103299	SAN JOSE	CA		04/27/2023		1,754							1,754	1,754			
100149330	SNOQUALMIE PASS	WA		04/24/2024		1,788							1,788	1,788			
100111652	CORONA	CA		06/29/2023		13,396							13,396	13,396			
100182501	BOUNTIFUL	UT		12/12/2024		2,293							2,293	2,293			
100119812	THE BRONX	NY		08/08/2023		1,654							1,654	1,654			
100158649	CLE ELUM	WA		07/10/2024		1,934							1,934	1,934			
100128762	YORKTOWN	VA		09/21/2023		2,662							2,662	2,662			
100180714	CONCORD	CA		11/26/2024		1,841							1,841	1,841			
100181930	SOUTH BOSTON	MA		12/12/2024		2,081							2,081	2,081			
100084759	ROWLAND HEIGHTS	CA		08/02/2022		2,152							2,152	2,152			
100171847	SONOMA	CA		10/17/2024		1,903							1,903	1,903			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		1,820							1,820	1,820			
100067411	SANTA MONICA	CA		09/23/2021		4,759							4,759	4,759			
100180350	TEMPLE CITY	CA		11/25/2024		13,005							13,005	13,005			
4010042472	WOODSTOWN	NJ		03/22/2023		207,009							207,009	207,009			
100176531	SAN FRANCISCO	CA		11/15/2024		2,090							2,090	2,090			
100103762	SAN ANTONIO	TX		05/10/2023		1,937							1,937	1,937			
100133817	OAKLAND	CA		10/20/2023		3,099							3,099	3,099			
100088191	MISSION VIEJO	CA		10/13/2022		6,274							6,274	6,274			
100164743	BRADENTON	FL		08/26/2024		2,385							2,385	2,385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148197	SHAVER LAKE	CA		04/12/2024		1,756							1,756	1,756			
100167510	PHOENIX	AZ		10/31/2024		1,724							1,724	1,724			
100080283	SPIJKENISSE	NLD		02/22/2022		(70)							(70)		70		70
100151547	ROSEMEAD	CA		05/10/2024		1,955							1,955	1,955			
100117816	SAN LEANDRO	CA		07/20/2023		2,957							2,957	2,957			
100156657	ORLANDO	FL		06/24/2024		1,934							1,934	1,934			
100133805	PLANO	TX		10/20/2023		1,329							1,329	1,329			
100090584	ALKMAAR	NLD		12/28/2022		(112)							(112)		112		112
100134731	LOS ANGELES	CA		10/30/2023		1,191							1,191	1,191			
100082766	EINDHOVEN	NLD		04/27/2022		(123)							(123)		123		123
100115484	RANCHO PALOS VERDES	CA		07/17/2023		13,732							13,732	13,732			
100116488	REDONDO BEACH	CA		07/20/2023		2,915							2,915	2,915			
100081919	AMSTERDAM	NLD		03/30/2022		(69)							(69)		69		69
100173859	FAIRFAX	CA		10/31/2024		1,874							1,874	1,874			
100176570	MIDDLETOWN	RI		11/15/2024		1,707							1,707	1,707			
100074350	GARDEN GROVE	CA		12/09/2021		8							8	8			
100180023	BOCA RATON	FL		11/25/2024		2,204							2,204	2,204			
100176744	BRIDGEWATER	VT		11/15/2024		1,974							1,974	1,974			
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024		1,857							1,857	1,857			
100170389	SAN LUIS OBISPO	CA		10/09/2024		1,892							1,892	1,892			
100173515	FREELAND	MD		10/29/2024		1,582							1,582	1,582			
100140910	LAKE ELSINORE	CA		02/26/2024		1,790							1,790	1,790			
100180690	LAS VEGAS	NV		11/26/2024		1,667							1,667	1,667			
500005406001A	ENSCHEDE	NLD		11/27/2024		(64)							(64)		64		64
100116146	SAN JOSE	CA		07/20/2023		3,656							3,656	3,656			
100185156	SANTA ANA	CA		12/20/2024		1,546							1,546	1,546			
100043736	OZONE PARK	NY		08/13/2020		2,060							2,060	2,060			
100159491	INLET BEACH	FL		07/15/2024		1,625							1,625	1,625			
100131806	SAN JOSE	CA		10/06/2023		1,217							1,217	1,217			
100168582	OAK ISLAND	NC		09/25/2024		1,856							1,856	1,856			
100152238	FRIPP ISLAND	SC		05/17/2024		1,880							1,880	1,880			
100084728	ESCONDIDO	CA		08/02/2022		2,592							2,592	2,592			
100100739	PURCELLVILLE	VA		04/28/2023		3,291							3,291	3,291			
100168223	SHOW LOW	AZ		09/20/2024		10,758							10,758	10,758			
100181320	PASADENA	CA		12/06/2024		1,792							1,792	1,792			
100155152	BOERNE	TX		07/19/2024		1,789							1,789	1,789			
100169534	FRANKFORT	IL		09/30/2024		2,868							2,868	2,868			
4010050291	CHICAGO	IL		05/31/2023		1,789							1,789	1,789			
100080447	JENKINTOWN	PA		03/10/2022		5,289							5,289	5,289			
100178245	TUCKER	GA		11/19/2024		2,174							2,174	2,174			
100080932	PLAYA DEL REY	CA		04/01/2022		2,819							2,819	2,819			
100117404	BEVERLY HILLS	CA		07/20/2023		4,524							4,524	4,524			
100186540	FORT LAUDERDALE	FL		12/30/2024		1,600							1,600	1,600			
100140791	KIRKLAND	WA		03/06/2024		1,956							1,956	1,956			
100135991	LOS ANGELES	CA		11/16/2023		44							44	44			
100079780	REDLANDS	CA		04/08/2022		3,799							3,799	3,799			
100171209	WINNETKA	CA		10/16/2024		3,589							3,589	3,589			
100158434	PROSPER	TX		07/10/2024		1,722							1,722	1,722			
100164983	POUND RIDGE	NY		08/28/2024		1,208							1,208	1,208			
100162840	FREMONT	CA		08/12/2024		1,993							1,993	1,993			
100173998	HOLLY HILL	FL		10/31/2024		1,455							1,455	1,455			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138742	SAN MARINO	CA		02/02/2024		9,000							9,000	9,000			
100135628	PITTSBORO	IN		11/09/2023		767							767	767			
100086683	ANTIOCH	CA		09/30/2022		2,078							2,078	2,078			
100149457	COROLLA	NC		04/24/2024		1,743							1,743	1,743			
100083049	CORONA	CA		05/11/2022		2,113							2,113	2,113			
100134441	OZONE PARK	NY		10/30/2023		2,613							2,613	2,613			
100135660	DAVENPORT	FL		11/09/2023		1,639							1,639	1,639			
100175816	BROOKLYN	NY		11/12/2024		1,606							1,606	1,606			
100152440	GILROY	CA		05/17/2024		1,981							1,981	1,981			
100172536	SPRING HILL	TN		10/23/2024		2,229							2,229	2,229			
100135020	WESTMINSTER	CA		10/30/2023		524,201							524,201	524,201			
100173775	PLYMOUTH	MN		10/30/2024		1,835							1,835	1,835			
100180176	NORTHRIDGE	CA		11/25/2024		1,883							1,883	1,883			
100115336	NORTH MIAMI BEACH	FL		07/17/2023		3,750							3,750	3,750			
100152756	HOUSTON	TX		05/22/2024		1,628							1,628	1,628			
100182033	LAS VEGAS	NV		12/12/2024		2,061							2,061	2,061			
100153264	HOLMES BEACH	FL		05/30/2024		52,468							52,468	52,468			
100135877	EAST ELMHURST	NY		11/13/2023		1,758							1,758	1,758			
100120351	MARIETTA	GA		08/18/2023		2,343							2,343	2,343			
100145416	UNITED KINGDOM	GBR		03/12/2024		88							88		(88)		(88)
100165698	MIAMI	FL		08/29/2024		1,597							1,597	1,597			
100168113	SACRAMENTO	CA		09/20/2024		3,881							3,881	3,881			
100068053	SUNNYVALE	CA		09/23/2021		4,437							4,437	4,437			
100147412	CANOGA PARK	CA		05/08/2024		1,749							1,749	1,749			
100133441	LUTZ	FL		10/19/2023		1,770							1,770	1,770			
100078254	BLAINE	WA		02/10/2022		2,888							2,888	2,888			
100185542	MIAMI	FL		12/20/2024		1,818							1,818	1,818			
100115086	DUBLIN	CA		07/14/2023		5,664							5,664	5,664			
100151144	BRONX	NY		05/09/2024		1,447							1,447	1,447			
100151216	ANAHEIM	CA		05/10/2024		1,762							1,762	1,762			
100149156	BUENA PARK	CA		04/22/2024		1,129							1,129	1,129			
100117736	PACIFICA	CA		07/20/2023		2,374							2,374	2,374			
100138883	CASTROVILLE	CA		12/21/2023		1,520							1,520	1,520			
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024		3,458							3,458	3,458			
100164424	KUNA	ID		08/21/2024		1,974							1,974	1,974			
100154815	ALISO VIEJO	CA		07/19/2024		1,849							1,849	1,849			
100180553	VALENCIA	CA		11/26/2024		1,790							1,790	1,790			
100143081	ASBURY PARK	NJ		02/16/2024		1,799							1,799	1,799			
100150507	KISSIMMEE	FL		05/03/2024		1,629							1,629	1,629			
100175257	FRAMINGHAM	MA		11/05/2024		2,045							2,045	2,045			
100143908	STUDIO CITY	CA		03/06/2024		620							620	620			
100140398	NEWARK	NJ		01/18/2024		1,698							1,698	1,698			
100176747	HARTWELL	GA		11/15/2024		2,743							2,743	2,743			
100168081	SAN FRANCISCO	CA		09/20/2024		4,472							4,472	4,472			
100141603	FAIRFAX	VA		01/30/2024		1,401							1,401	1,401			
100085067	HEERLEN	NLD		07/27/2022		(142)							(142)		142		142
100119559	SCHIEDAM/VLAARDINGEN	NLD		07/28/2023		(229)							(229)		229		229
100186214	WOODBURN	OR		12/27/2024		1,221							1,221	1,221			
100144527	CORAL SPRINGS	FL		04/26/2024		1,247							1,247	1,247			
100164242	LOS ANGELES	CA		08/21/2024		1,666							1,666	1,666			
100100405	FLUSHING	NY		04/27/2023		4,184							4,184	4,184			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165647	LITTLETON	CO		10/04/2024		2,440							2,440	2,440			
100182553	REDLANDS	CA		12/12/2024		2,104							2,104	2,104			
100149877	TRUCKEE	CA		04/29/2024		1,727							1,727	1,727			
100120781	TORRANCE	CA		08/25/2023		1,957							1,957	1,957			
100173048	OCEANSIDE	CA		10/25/2024		1,551							1,551	1,551			
100167087	WOODINVILLE	WA		09/13/2024		1,553							1,553	1,553			
100175668	LOS ANGELES	CA		11/12/2024		1,834							1,834	1,834			
100071908	SANTA CLARITA	CA		01/21/2022		5,115							5,115	5,115			
100158784	OAKHURST	CA		07/10/2024		1,541							1,541	1,541			
100119068	SANTA ROSA	CA		07/27/2023		918							918	918			
100168685	LOS ANGELES	CA		09/25/2024		1,263							1,263	1,263			
100169342	DOYLESTOWN	PA		09/27/2024		1,781							1,781	1,781			
100146673	RIVERSIDE	CA		03/20/2024		1,337							1,337	1,337			
100163383	KOLOA	HI		09/27/2024		1,555							1,555	1,555			
100088814	INGLEWOOD	CA		11/15/2022		2,956							2,956	2,956			
100133176	WOODLAND HILLS	CA		11/29/2023		1,801							1,801	1,801			
100100993	RIVERSIDE	CA		04/28/2023		4,060							4,060	4,060			
100139290	GLENDALE	CA		12/28/2023		1,569							1,569	1,569			
100173455	SEAFORD	NY		10/29/2024		1,427							1,427	1,427			
100117179	ARCADIA	OK		07/20/2023		5,221							5,221	5,221			
100141897	EAST BRUNSWICK	NJ		03/27/2024		2,138							2,138	2,138			
100156096	HAYWARD	CA		06/18/2024		1,267							1,267	1,267			
100179550	FERNANDINA BEACH	FL		11/21/2024		2,023							2,023	2,023			
100074436	HONOLULU	HI		12/02/2021		3,177							3,177	3,177			
100153883	PALOS VERDES ESTATES	CA		06/05/2024		1,373							1,373	1,373			
100159678	ORLANDO	FL		08/23/2024		1,793							1,793	1,793			
100088007	CYPRESS	CA		10/25/2022		2,613							2,613	2,613			
100128798	SILVER SPRING	MD		09/21/2023		1,626							1,626	1,626			
100155156	JONESTOWN	TX		07/19/2024		1,780							1,780	1,780			
100103660	CASTAIC	CA		05/08/2023		5,072							5,072	5,072			
100180715	BUENA PARK	CA		11/26/2024		1,566							1,566	1,566			
100102143	SAN JOSE	CA		04/14/2023		1,960							1,960	1,960			
100071463	SUMMERLAND KEY	FL		10/26/2021		3,000							3,000	3,000			
100076395	RAMSEY	NJ		12/23/2021		2,517							2,517	2,517			
100148074	MIAMI	FL		04/10/2024		1,726							1,726	1,726			
100153220	AZUSA	CA		05/30/2024		2,279							2,279	2,279			
100174011	DOUBLE OAK	TX		10/31/2024		1,590							1,590	1,590			
100152173	GAINESVILLE	GA		05/17/2024		1,745							1,745	1,745			
4010064893	TRENTON	NJ		01/10/2024		1,464							1,464	1,464			
100162473	PLACERVILLE	CA		08/07/2024		1,484							1,484	1,484			
100186278	ONTARIO	CA		12/27/2024		1,289							1,289	1,289			
100169448	CHATSWORTH	CA		09/30/2024		10,766							10,766	10,766			
100082793	EINDHOVEN	NLD		04/27/2022		(122)							(122)		122		122
100088877	LAS VEGAS	NV		11/15/2022		2,388							2,388	2,388			
100102823	MISSOURI CITY	TX		06/22/2023		1,543							1,543	1,543			
100163972	LOS ANGELES	CA		10/04/2024		1,485							1,485	1,485			
100081838	PALM SPRINGS	CA		03/30/2022		3,044							3,044	3,044			
100087737	WAILUKU	HI		11/17/2022		2,526							2,526	2,526			
100153930	SALINAS	CA		06/05/2024		1,291							1,291	1,291			
100158659	JACKSON	NH		07/10/2024		1,141							1,141	1,141			
100080869	NOKOMIS	FL		03/10/2022		3,726							3,726	3,726			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139368	YONKERS	NY		12/28/2023		1,568							1,568	1,568			
100145867	ALHAMBRA	CA		03/15/2024		1,785							1,785	1,785			
100133998	YONKERS	NY		10/25/2023		1,597							1,597	1,597			
100170508	MANASSAS	VA		10/09/2024		1,749							1,749	1,749			
100180008	PARKS	AZ		11/25/2024		2,182							2,182	2,182			
100071574	SAN JOSE	CA		10/14/2021		5,896							5,896	5,896			
100171616	SCOTTSDALE	AZ		10/16/2024		2,118							2,118	2,118			
100164124	JERSEY CITY	NJ		08/21/2024		2,643							2,643	2,643			
100082920	TEMECULA	CA		05/17/2022		2,789							2,789	2,789			
100152805	LAS VEGAS	NV		05/22/2024		1,165							1,165	1,165			
100149431	CELINA	TX		04/24/2024		1,760							1,760	1,760			
100147497	LOS ANGELES	CA		04/03/2024		1,347							1,347	1,347			
100084737	ESCONDIDO	CA		08/02/2022		2,214							2,214	2,214			
100117399	DALY CITY	CA		07/20/2023		3,959							3,959	3,959			
100148649	LAKE OSWEGO	OR		05/15/2024		4,483							4,483	4,483			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		152,670							152,670	152,670			
19072	EL PASO	TX		07/19/2011		109,171							109,171	109,171			
100137170	SAN DIEGO	CA		11/28/2023		1,724							1,724	1,724			
100087476	RESTON	VA		10/25/2022		4,642							4,642	4,642			
100153789	KAILUA-KONA	HI		07/10/2024		1,860							1,860	1,860			
100117369	ARCADIA	CA		07/20/2023		4,432							4,432	4,432			
100079559	CARLSBAD	CA		04/08/2022		5,093							5,093	5,093			
100079492	BOWIE	MD		04/25/2022		4,146							4,146	4,146			
100080527	FOLSOM	CA		03/30/2022		2,905							2,905	2,905			
100101843	LAWRENCEVILLE	GA		04/06/2023		2,027							2,027	2,027			
100167998	CHULA VISTA	CA		09/20/2024		1,710							1,710	1,710			
100132705	RIVERSIDE	CA		11/03/2023		1,532							1,532	1,532			
100151455	LOS ANGELES	CA		05/10/2024		1,757							1,757	1,757			
100128519	NASHVILLE	TN		09/15/2023		1,483							1,483	1,483			
100014393	CHINO HILLS	CA		09/27/2017		4,044							4,044	4,044			
100181338	FALLSTON	MD		12/06/2024		1,815							1,815	1,815			
100176604	SANTA CLARITA	CA		11/15/2024		1,640							1,640	1,640			
100137484	EL CERRITO	CA		01/11/2024		1,486							1,486	1,486			
100102717	MIRAMAR	FL		06/22/2023		1,883							1,883	1,883			
100138239	OAKLAND GARDENS	NY		12/14/2023		1,487							1,487	1,487			
100174905	GARDEN GROVE	CA		10/31/2024		1,923							1,923	1,923			
100173778	WEST COVINA	CA		10/30/2024		14,498							14,498	14,498			
100117771	FAIRFAX	VA		07/20/2023		1,573							1,573	1,573			
100174898	WOODSTOCK	NY		10/31/2024		1,610							1,610	1,610			
100174219	SAN DIEGO	CA		10/31/2024		14,259							14,259	14,259			
100100066	MIAMI	FL		03/28/2023		1,824							1,824	1,824			
100173835	ASTORIA	NY		10/31/2024		930							930	930			
100167549	MIAMI	FL		10/31/2024		1,523							1,523	1,523			
100168666	LILBURN	GA		09/25/2024		4,949							4,949	4,949			
100167936	LAKE ARROWHEAD	CA		09/20/2024		2,327							2,327	2,327			
100186006	KAPOLEI	HI		12/27/2024		439							439	439			
100173526	FLUSHING	NY		10/29/2024		1,761							1,761	1,761			
100159468	WAIKOLOA	HI		07/15/2024		1,718							1,718	1,718			
100076492	GREENWICH	CT		12/21/2021		3,334							3,334	3,334			
100083382	UTRECHT	NLD		05/27/2022		(236)							(236)		236		236
100149577	MAMARONECK	NY		04/26/2024		802							802	802			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110207	SAN ANTONIO	TX		06/30/2023		2,033							2,033	2,033			
100080794	LOS ANGELES	CA		03/15/2022		3,032							3,032	3,032			
100144546	LOS ANGELES	CA		04/26/2024		1,482							1,482	1,482			
100108408	YONKERS	NY		05/25/2023		1,786							1,786	1,786			
100140279	SAINT GEORGE	UT		01/18/2024		1,463							1,463	1,463			
100156645	FORT LAUDERDALE	FL		06/24/2024		1,740							1,740	1,740			
100090105	CONSHOHOCKEN	PA		01/13/2023		1,125							1,125	1,125			
100162627	N MYRTLE BEACH	SC		08/12/2024		1,526							1,526	1,526			
100148147	ORLANDO	FL		05/15/2024		1,753							1,753	1,753			
3340074810	WAXHAW	NC		06/14/2024		538,741							538,741	538,741			
100168806	NEW BRAUNFELS	TX		09/26/2024		1,027							1,027	1,027			
100170072	FULLERTON	CA		11/08/2024		1,836							1,836	1,836			
100129583	SHIP BOTTOM	NJ		09/29/2023		1,843							1,843	1,843			
100146573	VIRGINIA BEACH	VA		03/20/2024		1,809							1,809	1,809			
100088056	BRONX	NY		10/25/2022		1,930							1,930	1,930			
100128223	HOUSTON	TX		09/14/2023		1,464							1,464	1,464			
100182226	HENDERSON	NV		12/12/2024		2,792							2,792	2,792			
100078766	ROWLAND HEIGHTS	CA		01/31/2022		3,801							3,801	3,801			
100169779	REDMOND	WA		09/30/2024		2,256							2,256	2,256			
100182715	OCEAN CITY	NJ		12/12/2024		1,652							1,652	1,652			
100149987	BOYNTON BEACH	FL		06/07/2024		1,698							1,698	1,698			
100082807	WINTER PARK	FL		04/28/2022		2,715							2,715	2,715			
100132344	PALM HARBOR	FL		11/03/2023		2,801							2,801	2,801			
100160576	LAS VEGAS	NV		07/19/2024		2,035							2,035	2,035			
100161053	SCOTTSDALE	AZ		07/24/2024		1,675							1,675	1,675			
100117177	LA MESA	CA		07/20/2023		3,795							3,795	3,795			
100185763	HACIENDA HEIGHTS	CA		12/23/2024		2,074							2,074	2,074			
100168636	GARDEN GROVE	CA		09/25/2024		1,678							1,678	1,678			
100172345	SAN JOSE	CA		10/23/2024		2,032							2,032	2,032			
100144581	LA QUINTA	CA		04/26/2024		2,005							2,005	2,005			
100142869	MELBOURNE	FL		02/09/2024		1,751							1,751	1,751			
100139554	QUEEN CREEK	AZ		12/28/2023		2,269							2,269	2,269			
100143511	JURUPA VALLEY	CA		02/22/2024		1,537							1,537	1,537			
100134791	GLENDORA	CA		10/30/2023		3,460							3,460	3,460			
100102197	CAROLINA BEACH	NC		04/14/2023		1,923							1,923	1,923			
100088833	BURLINGTON	WI		11/15/2022		2,029							2,029	2,029			
100011143	JOHNS ISLAND	SC		12/23/2016		2,395							2,395	2,395			
100138891	LIVINGSTON	MT		12/21/2023		1,484							1,484	1,484			
100080380	CHULA VISTA	CA		04/14/2022		3,021							3,021	3,021			
100163895	LAKE FOREST	CA		09/27/2024		124,583							124,583	124,583			
100148829	DUCK KEY	FL		04/17/2024		1,778							1,778	1,778			
100174319	SEVIERVILLE	TN		10/31/2024		2,339							2,339	2,339			
100173124	VALLEJO	CA		10/30/2024		4,305							4,305	4,305			
100102445	MIRAMAR	FL		06/07/2023		1,529							1,529	1,529			
100176517	COACHELLA	CA		11/15/2024		2,905							2,905	2,905			
100176692	SANTA ANA	CA		11/15/2024		50							50	50			
100138690	TAMPA	FL		02/02/2024		1,720							1,720	1,720			
100089738	ORANGE BEACH	AL		12/02/2022		1,839							1,839	1,839			
100160566	DELAWARE	OH		07/19/2024		2,101							2,101	2,101			
100057667	PACIFIC GROVE	CA		06/30/2021		4,389							4,389	4,389			
100168228	THE SEA RANCH	CA		09/20/2024		8,735							8,735	8,735			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167042	SAN DIMAS	CA		09/13/2024		1,640							1,640	1,640			
100067412	SAN FRANCISCO	CA		09/23/2021		4,350							4,350	4,350			
100180593	PASADENA	CA		11/26/2024		1,179							1,179	1,179			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		1,742							1,742	1,742			
100164249	FORT LUPTON	CO		08/21/2024		1,021							1,021	1,021			
100116884	GRANADA HILLS	CA		07/20/2023		2,241							2,241	2,241			
100182112	LONG KEY	FL		12/12/2024		11,378							11,378	11,378			
100143158	SAN RAFAEL	CA		02/16/2024		2,279							2,279	2,279			
100174902	MIAMI	FL		10/31/2024		1,780							1,780	1,780			
100185426	ASHLAND	MA		12/20/2024		2,054							2,054	2,054			
100156625	NORTH BERGEN	NJ		06/24/2024		1,710							1,710	1,710			
100157782	AUSTIN	TX		08/01/2024		1,361							1,361	1,361			
100147431	SONOMA	CA		04/03/2024		1,770							1,770	1,770			
100057245	MIAMI BEACH	FL		05/19/2021		3,458							3,458	3,458			
100100990	LAS VEGAS	NV		04/28/2023		4,505							4,505	4,505			
100170051	HEATH	TX		11/08/2024		1,967							1,967	1,967			
100184392	FRISCO	TX		12/16/2024		1,521							1,521	1,521			
100160180	CRYSTAL BEACH	TX		07/18/2024		1,676							1,676	1,676			
100130037	STATEN ISLAND	NY		09/27/2023		1,732							1,732	1,732			
100171416	BASS LAKE	CA		10/16/2024		1,801							1,801	1,801			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		1,855							1,855	1,855			
100174931	MANORVILLE	NY		10/31/2024		1,049							1,049	1,049			
100182137	APOLLO BEACH	FL		12/12/2024		1,845							1,845	1,845			
100162485	SOUTHWEST RANCHES	FL		08/07/2024		1,790							1,790	1,790			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		1,889							1,889	1,889			
100153167	CAPE CORAL	FL		05/30/2024		1,606							1,606	1,606			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		4,160							4,160	4,160			
100140305	TRACY	CA		01/18/2024		1,740							1,740	1,740			
100185619	SALINAS	CA		12/20/2024		970							970	970			
100160901	CELINA	TX		07/24/2024		5,061							5,061	5,061			
100154575	RESEDA	CA		06/14/2024		1,811							1,811	1,811			
100087287	TUCSON	AZ		10/25/2022		3,322							3,322	3,322			
100135597	PATTERSON	CA		11/09/2023		1,673							1,673	1,673			
100139035	SALINAS	CA		12/22/2023		1,629							1,629	1,629			
100114618	WATERTOWN	MA		06/29/2023		2,207							2,207	2,207			
100173207	SEDONA	AZ		10/30/2024		303,634							303,634	303,634			
100099995	MCLEAN	VA		03/28/2023		2,065							2,065	2,065			
100163395	CARROLLTON	GA		09/27/2024		1,511							1,511	1,511			
100182714	OCONOMOWOC	WI		12/12/2024		1,617							1,617	1,617			
100170515	PORTLAND	OR		10/09/2024		27,792							27,792	27,792			
100160166	HOLMES BEACH	FL		07/18/2024		1,533							1,533	1,533			
100160016	NAPLES	FL		07/17/2024		205,580							205,580	205,580			
100067406	ANAHEIM	CA		09/23/2021		8,237							8,237	8,237			
100115672	ASTORIA	NY		07/20/2023		1,935							1,935	1,935			
100162757	PORTLAND	OR		08/12/2024		30,353							30,353	30,460		107	107
100182079	FRAMINGHAM	MA		12/12/2024		5,403							5,403	5,403			
100184403	ANAHEIM	CA		12/17/2024		1,568							1,568	1,568			
100128417	UKIAH	CA		09/15/2023		1,518							1,518	1,518			
100088240	JERSEY CITY	NJ		10/17/2022		1,979							1,979	1,979			
100172965	FALLBROOK	CA		10/25/2024		12,061							12,061	12,061			
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024		180							180	180			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133203	DALY CITY	CA		11/29/2023		1,758							1,758	1,758			
100102166	CONCORD	CA		04/14/2023		1,746							1,746	1,746			
100144058	COROLLA	NC		03/07/2024		1,762							1,762	1,762			
100043449	BROOKLYN	NY		08/13/2020		2,541							2,541	2,541			
100152857	TUCSON	AZ		05/22/2024		8,184							8,184	8,184			
100135656	FORNEY	TX		11/09/2023		1,854							1,854	1,854			
100169036	TUCSON	AZ		09/27/2024		1,699							1,699	1,699			
100185507	LAKE MARY	FL		12/20/2024		941							941	941			
100178412	HACIENDA HEIGHTS	CA		11/21/2024		1,324							1,324	1,324			
100167971	SAN JOSE	CA		09/20/2024		1,496							1,496	1,496			
100129455	OLYMPIA	WA		09/29/2023		1,966							1,966	1,966			
100155126	GLENDALE	CA		07/19/2024		1,513							1,513	1,513			
100162596	TAVERNIER	FL		08/12/2024		1,723							1,723	1,723			
100117013	JAMAICA	NY		07/20/2023		3,432							3,432	3,432			
100178387	MYAKKA CITY	FL		11/21/2024		1,737							1,737	1,737			
100154579	BAKERSFIELD	CA		06/14/2024		1,533							1,533	1,533			
100174344	NASHVILLE	TN		10/31/2024		1,698							1,698	1,698			
100067409	CHATSWORTH	CA		09/23/2021		3,053							3,053	3,053			
100137602	SCOTTSDALE	AZ		12/08/2023		1,620							1,620	1,620			
100156855	YONKERS	NY		06/27/2024		1,599							1,599	1,599			
100180413	LAGUNA NIGUEL	CA		11/25/2024		2,006							2,006	2,006			
100185360	SALEM	MA		12/20/2024		1,926							1,926	1,926			
100084830	LEHI	UT		08/02/2022		1,398							1,398	1,398			
3310064204	FREEPORT	NY		12/07/2023		103,335							103,335	103,335			
100174367	PORT ARANSAS	TX		10/31/2024		1,397							1,397	1,397			
100156018	SCOTTSDALE	AZ		06/18/2024		1,542							1,542	1,542			
100152956	SALT LAKE CITY	UT		06/27/2024		1,744							1,744	1,744			
100174913	FONTANA	CA		10/31/2024		1,138							1,138	1,138			
100175355	CARMICHAEL	CA		11/05/2024		2,003							2,003	2,003			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		3,654							3,654	3,654			
100135248	CROSSVILLE	TN		11/08/2023		1,650							1,650	1,650			
100173764	EASTVALE	CA		10/30/2024		1,678							1,678	1,678			
100165745	SOLANA BEACH	CA		08/29/2024		3,302							3,302	3,302			
100080223	BRONX	NY		02/25/2022		3,292							3,292	3,292			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		2,659							2,659	2,659			
100162746	DEER PARK	IL		08/12/2024		1,699							1,699	1,699			
100139649	PRESCOTT	AZ		12/28/2023		1,173							1,173	1,173			
100119232	LAKE ARROWHEAD	CA		07/31/2023		1,878							1,878	1,878			
100090947	LOS ANGELES	CA		01/31/2023		498							498	498			
100161966	AVON	MA		07/31/2024		1,442							1,442	1,442			
100135321	CHATSWORTH	GA		11/13/2023		1,790							1,790	1,790			
100119577	TILBURG	NLD		07/28/2023		(255)							(255)		255		255
100162310	SCOTTSDALE	AZ		08/05/2024		202,348							202,348	202,348			
100084333	S-HERTOGENBOSCH	NLD		06/30/2022		(171)							(171)		171		171
100100974	BROOKLYN	NY		04/28/2023		4,615							4,615	4,615			
100147297	AMSTERDAM	NLD		03/27/2024		(258)							(258)		258		258
100147330	GRONINGEN	NLD		03/27/2024		(138)							(138)		138		138
100175542	WINTER GARDEN	FL		11/08/2024		1,770							1,770	1,770			
100153758	AMSTERDAM	NLD		05/30/2024		(239)							(239)		239		239
100182108	MASHPEE	MA		12/12/2024		2,023							2,023	2,023			
100131583	LINCOLN CITY	OR		10/06/2023		1,794							1,794	1,794			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110691	QUEEN CREEK	AZ		08/11/2023		470							470	470			
100082873	RIVERSIDE	CA		05/17/2022		2,886							2,886	2,886			
100109759	SACRAMENTO	CA		06/16/2023		5,417							5,417	5,417			
100171349	WOBURN	MA		10/16/2024		1,443							1,443	1,443			
100175461	WEST COVINA	CA		12/23/2024		1,676							1,676	1,676			
100120271	BROOKLYN	NY		08/18/2023		1,697							1,697	1,697			
100164548	MILLSBORO	DE		08/21/2024		1,649							1,649	1,649			
100139116	CRYSTAL BEACH	TX		12/28/2023		1,286							1,286	1,286			
100147510	LOS ANGELES	CA		04/03/2024		1,594							1,594	1,594			
100137325	SEVIERVILLE	TN		12/01/2023		1,690							1,690	1,690			
100129843	SAN DIEGO	CA		09/27/2023		1,476							1,476	1,476			
100180113	CARSON	CA		12/30/2024		917							917	917			
100180607	ATWATER	CA		11/26/2024		1,624							1,624	1,624			
100186250	GARDENA	CA		12/27/2024		1,945							1,945	1,945			
100170428	HIALEAH	FL		10/09/2024		1,847							1,847	1,847			
100156165	DORAL	FL		06/20/2024		1,653							1,653	1,653			
100092045	THE BRONX	NY		02/09/2023		1,925							1,925	1,925			
100164433	PROSPER	TX		08/21/2024		1,490							1,490	1,490			
100120157	CORONA	CA		08/14/2023		2,894							2,894	2,894			
100162306	WILLIAMSTON	MI		08/05/2024		159,427							159,427	159,427			
100175922	REHOBOTH BEACH	DE		11/14/2024		1,794							1,794	1,794			
100086353	DEN HAAG	NLD		08/29/2022		(369)							(369)		369		369
100149607	SNOQUALMIE PASS	WA		04/26/2024		2,102							2,102	2,102			
100153661	WINTER GARDEN	FL		05/31/2024		1,814							1,814	1,814			
100082274	DENVER	CO		04/14/2022		3,178							3,178	3,178			
100080881	CLEARWATER BEACH	FL		03/10/2022		2,562							2,562	2,562			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		1,706							1,706	1,706			
100144000	POMONA	CA		02/29/2024		1,678							1,678	1,678			
100178270	MCKINNEY	TX		11/19/2024		1,941							1,941	1,941			
100179778	COCOA BEACH	FL		11/21/2024		1,519							1,519	1,519			
100135679	LAS VEGAS	NV		11/09/2023		11,472							11,472	11,472			
100165968	HIALEAH	FL		09/06/2024		1,847							1,847	1,847			
100176698	HEMET	CA		11/15/2024		(1,029)							(1,029)	(1,029)			
100173844	DUCK	NC		10/31/2024		1,759							1,759	1,759			
100148214	DEWEY BEACH	DE		04/12/2024		5,110							5,110	5,110			
100141447	WINNETKA	CA		01/30/2024		686							686	686			
100155294	CHICAGO	IL		07/19/2024		8,482							8,482	8,482			
100149830	COLONIAL BEACH	VA		04/29/2024		1,722							1,722	1,722			
100116110	GRANADA HILLS	CA		07/20/2023		3,947							3,947	3,947			
100117541	VAN NUYS	CA		07/20/2023		2,188							2,188	2,188			
100151572	ANAHEIM	CA		05/10/2024		3,338							3,338	3,338			
100168551	HOWELL	NJ		09/25/2024		1,786							1,786	1,786			
100087436	NORTH ANDOVER	MA		10/25/2022		2,888							2,888	2,888			
100057242	PINECREST	FL		05/19/2021		36,406							36,406	36,406			
100101609	WAIKOLOA	HI		04/26/2023		1,834							1,834	1,834			
100071659	SAN DIEGO	CA		10/14/2021		3,908							3,908	3,908			
100090876	WOODLAND HILLS	CA		01/31/2023		2,526							2,526	2,526			
100110628	SEVIERVILLE	TN		06/30/2023		1,836							1,836	1,836			
100156027	SANTA CLARITA	CA		06/18/2024		1,667							1,667	1,667			
100081980	TILBURG	NLD		03/30/2022		(142)							(142)		142		142
100161670	SCHIEDAM	NLD		07/29/2024		(267)							(267)		267		267

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100146688	OXNARD	CA		03/20/2024		1,410							1,410	1,410			
100179656	BROKEN BOW	OK		11/21/2024		1,824							1,824	1,824			
100182422	FORT LAUDERDALE	FL		12/12/2024		1,944							1,944	1,944			
100128391	KISSIMMEE	FL		09/15/2023		1,816							1,816	1,816			
100119975	LA QUINTA	CA		08/11/2023		2,032							2,032	2,032			
100109286	GATLINBURG	TN		06/12/2023		1,832							1,832	1,832			
100120525	RIDGEFIELD	WA		08/18/2023		58,590							58,590	58,590			
100143899	REDLANDS	CA		03/06/2024		732							732	732			
100163302	SCOTTSDALE	AZ		08/13/2024		3,125							3,125	3,125			
100080238	SPRING VALLEY	CA		02/25/2022		2,529							2,529	2,529			
100161943	LOS ANGELES	CA		07/31/2024		487							487	487			
100169692	LAS VEGAS	NV		09/30/2024		1,722							1,722	1,722			
100131585	OCEANSIDE	CA		10/06/2023		1,886							1,886	1,886			
100169809	SAN MARCOS	CA		09/30/2024		1,861							1,861	1,861			
100109155	WESTPORT	CT		07/21/2023		1,504							1,504	1,504			
100134500	LIGHTHOUSE POINT	FL		10/30/2023		1,437							1,437	1,437			
100172957	CRANSTON	RI		10/25/2024		1,416							1,416	1,416			
100179973	NAGS HEAD	NC		11/25/2024		1,996							1,996	1,996			
100181862	BLUE RIDGE	GA		12/12/2024		1,855							1,855	1,855			
100162776	MCALLISTER	MT		08/12/2024		1,738							1,738	1,738			
100083238	JURUPA VALLEY	CA		05/10/2022		3,378							3,378	3,378			
100173286	ROHNERT PARK	CA		10/30/2024		1,628							1,628	1,628			
100148737	YUCAIPA	CA		04/17/2024		1,620							1,620	1,620			
100164243	LOS ANGELES	CA		08/21/2024		1,619							1,619	1,619			
100169527	KURE BEACH	NC		09/30/2024		146,196							146,196	146,196			
100091437	SANTA CLARITA	CA		02/22/2023		1,937							1,937	1,937			
100083512	BRENTWOOD	CA		06/06/2022		8,617							8,617	8,617			
100162605	PEORIA	AZ		08/12/2024		5,084							5,084	5,084			
100082313	PARKLAND	FL		04/14/2022		530							530	530			
100151878	LAKEWOOD	CA		05/10/2024		1,772							1,772	1,772			
100137699	HUNTINGTON BEACH	CA		12/08/2023		1,309							1,309	1,309			
100135388	ROCKAWAY BEACH	OR		11/13/2023		1,874							1,874	1,874			
100141126	LOS ANGELES	CA		01/30/2024		1,588							1,588	1,588			
100012502	BROOKLYN	NY		04/28/2017		4,484							4,484	4,484			
100128866	GLENDALE	CA		09/21/2023		8,956							8,956	8,956			
100157607	MIAMI	FL		06/28/2024		1,792							1,792	1,792			
100149298	INLET BEACH	FL		04/24/2024		1,852							1,852	1,852			
100057570	GLENDALE	CA		06/30/2021		3,855							3,855	3,855			
100164014	SATELLITE BEACH	FL		08/21/2024		1,543							1,543	1,543			
100169350	LONG BRANCH	NJ		09/27/2024		1,689							1,689	1,689			
100080049	SAN LEANDRO	CA		04/08/2022		3,967							3,967	3,967			
100167977	NORTHRIGE	CA		09/20/2024		1,649							1,649	1,649			
100076659	ATASCADERO	CA		12/16/2021		121							121	121			
100165980	BERKELEY	CA		09/06/2024		822							822	822			
100143093	PACIFIC	WA		02/16/2024		2,103							2,103	2,103			
100141411	HAMPTON BAYS	NY		01/30/2024		1,356							1,356	1,356			
100151275	LENOIR	NC		05/10/2024		3,352							3,352	3,352			
100166365	PORTLAND	OR		10/24/2024		1,678							1,678	1,678			
100173472	PROVIDENCE	RI		10/29/2024		1,983							1,983	1,983			
100100333	PLANTATION	FL		04/27/2023		3,341							3,341	3,341			
100083311	DEN HAAG	NLD		05/27/2022		244,072							244,072	269,041	24,969		24,969

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127681	PLANO	TX		09/08/2023		663							663	663			
100087952	GILBERT	AZ		10/25/2022		1,249							1,249	1,249			
100170499	HASLET	TX		10/09/2024		2,403							2,403	2,403			
100086631	FRANKFORT	IL		09/30/2022		1,892							1,892	1,892			
100182113	BOONE	NC		12/12/2024		1,792							1,792	1,792			
100144423	VENTURA	CA		03/07/2024		1,715							1,715	1,715			
100110712	BOKEELIA	FL		08/11/2023		1,694							1,694	1,694			
100135204	BROOKLYN	NY		11/07/2023		1,638							1,638	1,638			
100080903	UPLAND	CA		03/10/2022		19,675							19,675	19,675			
100118713	HONOLULU	HI		07/25/2023		2,063							2,063	2,063			
100143473	SANTA PAULA	CA		02/16/2024		856							856	856			
100145401	UNITED KINGDOM	GBR		03/12/2024		(58)							(58)		58		58
100119978	DUCK	NC		08/11/2023		2,030							2,030	2,030			
100175635	BALDWIN PARK	CA		11/12/2024		1,416							1,416	1,416			
100149831	WHITEFISH	MT		04/29/2024		1,674							1,674	1,674			
100164831	NORTHPORT	AL		08/26/2024		1,877							1,877	1,877			
100173746	FORT WALTON BEACH	FL		10/30/2024		1,669							1,669	1,669			
100156323	WINTER GARDEN	FL		07/25/2024		1,635							1,635	1,635			
100127484	PIGEON FORGE	TN		09/08/2023		1,843							1,843	1,843			
100181217	SALINAS	CA		12/06/2024		1,467							1,467	1,467			
100175686	VISTA	CA		11/12/2024		1,720							1,720	1,720			
100117651	PARKLAND	FL		07/20/2023		1,035							1,035	1,035			
100129250	WESTBROOK	CT		11/03/2023		4,640							4,640	4,640			
100149096	MIRAMAR	FL		04/19/2024		1,586							1,586	1,586			
100136386	OAK ISLAND	NC		11/20/2023		1,789							1,789	1,789			
100101167	BROOKLYN	NY		04/28/2023		4,191							4,191	4,191			
100176914	ATLANTA	GA		11/15/2024		1,743							1,743	1,743			
100137968	WINDERMERE	FL		12/13/2023		1,763							1,763	1,763			
100136215	BEND	OR		11/20/2023		1,620							1,620	1,620			
100101019	UPLAND	CA		04/28/2023		4,619							4,619	4,619			
100137526	HOLMES BEACH	FL		12/08/2023		1,647							1,647	1,647			
100081325	HONOLULU	HI		03/18/2022		4,026							4,026	4,026			
100133552	SOUTH OZONE PARK	NY		10/19/2023		9,172							9,172	9,172			
100157576	ASSEN	NLD		06/28/2024		(226)							(226)		226		226
100150787	SAN JOSE	CA		05/07/2024		2,250							2,250	2,250			
100078497	MIAMI	FL		02/02/2022		2,670							2,670	2,670			
100126287	NEWARK	NJ		08/30/2023		1,527							1,527	1,527			
100087348	LOS ANGELES	CA		10/25/2022		2,887							2,887	2,887			
100130217	CLOVIS	CA		11/15/2023		1,364							1,364	1,364			
100159883	DORAL	FL		08/16/2024		1,900							1,900	1,900			
100136191	COMPTON	CA		11/20/2023		1,730							1,730	1,730			
100091506	BROOKLYN	NY		01/20/2023		1,954							1,954	1,954			
100143376	RIVERSIDE	CA		02/16/2024		1,293							1,293	1,293			
100087231	TAMPA	FL		10/25/2022		3,082							3,082	3,082			
100101083	BROOKLYN	NY		04/28/2023		3,417							3,417	3,417			
100185739	OAKLAND	CA		12/23/2024		2,175							2,175	2,175			
100102855	BRONX	NY		06/22/2023		1,963							1,963	1,963			
100143646	HUNTINGTON	NY		02/22/2024		2,441							2,441	2,441			
100100346	ASTORIA	NY		04/27/2023		3,140							3,140	3,140			
100140064	WILLIAMS	AZ		01/09/2024		1,486							1,486	1,486			
100153461	BROOKLYN	NY		05/30/2024		1,658							1,658	1,658			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169721	QUEEN CREEK	AZ		09/30/2024		1,444							1,444	1,444			
100077880	DEN HAAG	NLD		12/29/2021		(133)							(133)		133		133
100180699	CHICAGO	IL		11/26/2024		1,729							1,729	1,729			
100158820	COROLLA	NC		07/10/2024		1,649							1,649	1,649			
100185909	SEVIERVILLE	TN		12/26/2024		2,017							2,017	2,017			
100102385	ANTELOPE	CA		06/07/2023		1,181							1,181	1,181			
100154704	VALLEY STREAM	NY		07/19/2024		1,805							1,805	1,805			
100114798	NAPLES	FL		07/10/2023		2,146							2,146	2,146			
100147435	HIALEAH	FL		04/03/2024		1,295							1,295	1,295			
100090080	CORAL GABLES	FL		01/13/2023		2,464							2,464	2,464			
100138912	ASHEVILLE	NC		12/21/2023		11,129							11,129	11,129			
100116049	INCLINE VILLAGE	NV		07/20/2023		1,494							1,494	1,494			
100109084	GATLINBURG	TN		06/05/2023		1,606							1,606	1,606			
100110447	CASTAIC	CA		06/30/2023		2,242							2,242	2,242			
100089236	KENT	WA		01/26/2023		2,054							2,054	2,054			
100084765	ONTARIO	CA		08/02/2022		2,375							2,375	2,375			
100109048	BRADENTON	FL		06/05/2023		1,732							1,732	1,732			
100078023	PALMDALE	CA		01/12/2022		6,375							6,375	6,375			
100165751	GILROY	CA		08/29/2024		1,300							1,300	1,300			
100078397	SAN DIEGO	CA		02/10/2022		3,377							3,377	3,377			
100175103	FONTANA	CA		11/05/2024		1,179							1,179	1,179			
100185170	CLERMONT	FL		12/20/2024		1,783							1,783	1,783			
100132436	WAILUKU	HI		11/03/2023		1,938							1,938	1,938			
100129927	BRONX	NY		09/27/2023		1,583							1,583	1,583			
100181315	GLENDALE	AZ		12/06/2024		1,015							1,015	1,015			
100103383	WALLER	TX		06/16/2023		2,000							2,000	2,000			
100162713	DALLAS	TX		08/12/2024		1,714							1,714	1,714			
100103393	ORANGE	CA		06/16/2023		2,084							2,084	2,084			
100147740	NAPLES	FL		04/08/2024		2,084							2,084	2,084			
100090158	OSSINING	NY		01/13/2023		1,794							1,794	1,794			
100169905	VILLA RICA	GA		11/08/2024		1,372							1,372	1,372			
100169256	BROOKLYN	NY		09/27/2024		2,097							2,097	2,097			
100175124	BELL GARDENS	CA		11/05/2024		1,804							1,804	1,804			
100110727	RAMONA	CA		08/11/2023		1,455							1,455	1,455			
100158524	BRONX	NY		07/10/2024		2,468							2,468	2,468			
100128771	CEDAR HILL	TX		09/21/2023		1,828							1,828	1,828			
100132559	MONTVALE	NJ		11/03/2023		2,208							2,208	2,208			
100147626	WHITTIER	CA		04/04/2024		1,238							1,238	1,238			
100180013	PINETOP	AZ		11/25/2024		2,551							2,551	2,551			
100179776	ALPHARETTA	GA		11/21/2024		3,475							3,475	3,475			
100153891	WOODSTOCK	MD		06/05/2024		1,870							1,870	1,870			
100132447	VISTA	CA		11/03/2023		3,063							3,063	3,063			
100156460	ONTARIO	CA		06/24/2024		1,680							1,680	1,680			
100142120	LOS ANGELES	CA		02/29/2024		1,502							1,502	1,502			
100171383	BROOKSHIRE	TX		10/16/2024		2,361							2,361	2,361			
100158321	UNITED KINGDOM	GBR		07/09/2024		(17)							(17)		17		17
100110490	CHARLOTTE	NC		06/30/2023		1,838							1,838	1,838			
100141061	KISSIMMEE	FL		02/20/2024		1,618							1,618	1,618			
100164717	RED OAK	TX		08/23/2024		1,429							1,429	1,429			
100077912	GONDEN	NLD		12/29/2021		(66)							(66)		66		66
100158444	CELINA	TX		07/10/2024		1,634							1,634	1,634			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155139	LAKE SHORE	MN		07/19/2024		1,258							1,258	1,258			
100186516	BARTLETT	NH		12/30/2024		1,967							1,967	1,967			
100166389	FALLBROOK	CA		10/24/2024		2,348							2,348	2,348			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		1,627							1,627	1,627			
100156169	ATHENS	TX		06/20/2024		2,295							2,295	2,295			
100116052	JACKSONVILLE	FL		07/20/2023		2,697							2,697	2,697			
100109855	THE BRONX	NY		06/22/2023		1,847							1,847	1,847			
100159607	PASADENA	CA		07/15/2024		1,249							1,249	1,249			
100171485	WINTER PARK	CO		10/16/2024		1,940							1,940	1,940			
100119425	SCOTTSDALE	AZ		07/31/2023		1,458							1,458	1,458			
100108042	BROKEN BOW	OK		05/25/2023		1,243							1,243	1,243			
100129378	COROLLA	NC		09/26/2023		2,496							2,496	2,496			
100150922	FORT LAUDERDALE	FL		05/08/2024		2,852							2,852	2,852			
100158432	FREMONT	CA		07/10/2024		1,713							1,713	1,713			
4010051195	CAMDEN	NJ		05/31/2023		1,649							1,649	1,649			
100103308	SHERMAN OAKS	CA		04/27/2023		1,447							1,447	1,447			
100119293	SAN JUAN ISLAND	WA		07/31/2023		2,181							2,181	2,181			
100148133	STEILACOOM	WA		04/10/2024		1,272							1,272	1,272			
100120274	CHICAGO	IL		08/18/2023		1,802							1,802	1,802			
100117134	FLUSHING	NY		07/20/2023		4,680							4,680	4,680			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		2,143							2,143	2,143			
100079984	CUTLER BAY	FL		04/25/2022		4,385							4,385	4,385			
100150014	SACRAMENTO	CA		06/07/2024		1,643							1,643	1,643			
100170346	BLUE RIDGE	GA		10/08/2024		1,710							1,710	1,710			
100169308	DAYTONA BEACH	FL		09/27/2024		1,757							1,757	1,757			
100142820	WEST HILLS	CA		02/08/2024		1,597							1,597	1,597			
100145053	UNITED KINGDOM	GBR		03/12/2024		(98)							(98)		98		98
100170421	LOS ANGELES	CA		10/09/2024		1,599							1,599	1,599			
100164785	BUMPASS	VA		08/26/2024		1,900							1,900	1,900			
100086245	CUMMING	GA		09/29/2022		11,407							11,407	11,407			
100116123	LOS ANGELES	CA		07/20/2023		4,129							4,129	4,129			
100118915	ONTARIO	CA		07/27/2023		1,108							1,108	1,108			
100160582	CORONA	CA		07/19/2024		1,522							1,522	1,522			
100116799	LIVERMORE	CA		07/20/2023		3,566							3,566	3,566			
100168343	PORTLAND	OR		09/25/2024		1,821							1,821	1,821			
100091326	RANCHO MIRAGE	CA		01/13/2023		1,637							1,637	1,637			
100168670	PLEASANT HILL	CA		09/25/2024		1,537							1,537	1,537			
100131944	GARDEN CITY	UT		10/13/2023		2,183							2,183	2,183			
100185603	BEACH HAVEN	NJ		12/20/2024		1,709							1,709	1,709			
100100341	STATEN ISLAND	NY		04/27/2023		3,135							3,135	3,135			
100091704	DANA POINT	CA		03/24/2023		1,930							1,930	1,930			
100165234	BOYNTON BEACH	FL		08/29/2024		1,782							1,782	1,782			
100090407	TORRANCE	CA		12/28/2022		2,150							2,150	2,150			
100043746	SAN RAMON	CA		08/13/2020		2,761							2,761	2,761			
100167931	LOS ANGELES	CA		09/20/2024		1,533							1,533	1,533			
100119286	ELK GROVE	CA		07/31/2023		2,193							2,193	2,193			
100171166	SHERMAN OAKS	CA		11/22/2024		1,981							1,981	1,981			
100120658	EXETER	CA		08/24/2023		1,659							1,659	1,659			
100179590	SOUTH PADRE ISLAND	TX		11/21/2024		1,750							1,750	1,750			
100180336	BOSTON	MA		11/25/2024		1,982							1,982	1,982			
100149126	SEATTLE	WA		04/22/2024		1,741							1,741	1,741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133578	LOS ANGELES	CA		10/23/2023		1,786							1,786	1,786			
100136980	LEHI	UT		11/28/2023		1,751							1,751	1,751			
100119280	ROCKWALL	TX		07/31/2023		2,362							2,362	2,447		84	84
100151207	FOREST HILL	TX		05/10/2024		1,897							1,897	1,897			
100133891	CHULA VISTA	CA		11/29/2023		1,866							1,866	1,866			
100141279	GARDEN GROVE	CA		01/30/2024		2,481							2,481	2,481			
100180707	VALLEJO	CA		11/26/2024		1,741							1,741	1,741			
100071422	CAPELLE AAN DEN IJSSEL	NLD		09/30/2021		198,148							198,148	199,789	1,641		1,641
100171241	GRANADA HILLS	CA		10/16/2024		1,508							1,508	1,508			
100150686	FOREST HILL	TX		05/06/2024		1,869							1,869	1,869			
100141221	MAGNOLIA	TX		01/30/2024		1,459							1,459	1,459			
100156149	EVERGREEN	CO		07/25/2024		1,384							1,384	1,384			
100140943	JURUPA VALLEY	CA		03/28/2024		1,625							1,625	1,625			
100110533	CAREFREE	AZ		06/30/2023		3,922							3,922	3,922			
100147372	VALLEJO	CA		05/08/2024		1,171							1,171	1,171			
100138093	OAKDALE	CA		12/13/2023		1,335							1,335	1,335			
100174184	GREENVILLE	SC		10/31/2024		1,622							1,622	1,622			
100100088	CATHEDRAL CITY	CA		03/28/2023		3,031							3,031	3,031			
100168007	REVERE	MA		09/20/2024		1,586							1,586	1,586			
100157880	DANA POINT	CA		07/09/2024		1,892							1,892	1,892			
100154591	PASADENA	CA		06/14/2024		8,024							8,024	8,024			
100133376	BOWIE	MD		11/21/2023		3,230							3,230	3,230			
100079185	JAMAICA	NY		02/24/2022		3,499							3,499	3,499			
100174069	TYBEE ISLAND	GA		10/31/2024		1,745							1,745	1,745			
100168331	FORT LAUDERDALE	FL		09/20/2024		4,116							4,116	4,116			
100110174	SANTA CLARA	CA		06/30/2023		2,292							2,292	2,292			
100077806	CAPE CORAL	FL		12/23/2021		3,154							3,154	3,154			
100164285	TRACY	CA		08/21/2024		1,887							1,887	1,887			
100157698	LAKESIDE	CA		06/28/2024		1,427							1,427	1,427			
100143843	ORANGE	CA		02/29/2024		1,481							1,481	1,481			
100139100	CULLOWHEE	NC		12/28/2023		1,303							1,303	1,303			
100142492	SAN TAN VALLEY	AZ		03/08/2024		1,915							1,915	1,915			
100101009	UKIAH	CA		04/28/2023		2,481							2,481	2,481			
100090359	SCOTTSDALE	AZ		02/03/2023		1,350							1,350	1,350			
100182190	SCOTT TOWNSHIP	PA		12/12/2024		1,970							1,970	1,970			
100171493	SPRING HILL	TN		10/16/2024		1,587							1,587	1,587			
100149035	BRUSH PRAIRIE	WA		04/19/2024		766							766	766			
100077974	SAN RAFAEL	CA		01/13/2022		3,879							3,879	3,879			
100147193	YONKERS	NY		03/28/2024		1,573							1,573	1,573			
100118836	SNELLVILLE	GA		08/30/2023		1,625							1,625	1,625			
100179598	CHULA VISTA	CA		11/21/2024		3,761							3,761	3,761			
100119212	LYNN	MA		07/31/2023		2,198							2,198	2,198			
100101056	BROOKLYN	NY		04/28/2023		4,665							4,665	4,665			
100080467	WEST COVINA	CA		03/10/2022		2,525							2,525	2,525			
100158510	PISMO BEACH	CA		07/10/2024		1,267							1,267	1,267			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		1,688							1,688	1,688			
100121021	BROKEN BOW	OK		08/30/2023		1,854							1,854	1,854			
100160371	POMPANO BEACH	FL		09/06/2024		1,598							1,598	1,598			
100141516	LOS ANGELES	CA		01/30/2024		1,471							1,471	1,471			
100169416	PITTSBURGH	PA		09/30/2024		14,305							14,305	14,305			
100174104	NAPLES	FL		10/31/2024		430							430	430			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084814	MIAMI BEACH	FL		08/02/2022		3,240							3,240	3,240			
100130459	VENTURA	CA		09/28/2023		1,606							1,606	1,606			
100148149	LONG BEACH	CA		05/15/2024		1,345							1,345	1,345			
100131811	NORTH HILLS	CA		10/06/2023		1,551							1,551	1,551			
100120694	FREMONT	CA		08/25/2023		2,290							2,290	2,290			
100144082	CAPE CORAL	FL		03/07/2024		2,060							2,060	2,060			
100081532	SAN DIEGO	CA		03/18/2022		4,162							4,162	4,162			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024		1,615							1,615	1,615			
100173398	MCKINNEY	TX		10/29/2024		1,298							1,298	1,298			
100120319	MORGANTON	GA		08/18/2023		5,932							5,932	5,932			
100176862	ALPHARETTA	GA		11/15/2024		1,526							1,526	1,526			
100110183	REDONDO BEACH	CA		06/30/2023		2,246							2,246	2,246			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		2,302							2,302	2,302			
100116526	OAKLAND	CA		07/20/2023		2,968							2,968	2,968			
100089775	AZUSA	CA		12/02/2022		1,345							1,345	1,345			
100128796	NORTH HILLS	CA		09/21/2023		3,336							3,336	3,336			
100143800	LAS VEGAS	NV		02/28/2024		1,210							1,210	1,210			
100158912	BEAUFORT	SC		07/12/2024		1,843							1,843	1,843			
100118772	FULLERTON	CA		07/25/2023		1,790							1,790	1,790			
100117348	SCOTTSDALE	AZ		07/20/2023		3,770							3,770	3,770			
100182192	PORT SAINT JOE	FL		12/12/2024		2,656							2,656	2,656			
100157633	NAPLES	FL		06/28/2024		2,355							2,355	2,355			
100120235	SAN JOSE	CA		08/18/2023		2,223							2,223	2,223			
100143988	RIVERSIDE	CA		02/29/2024		2,176							2,176	2,176			
100159630	SHERMAN OAKS	CA		08/23/2024		1,524							1,524	1,524			
100068096	SAN JOSE	CA		08/25/2021		4,152							4,152	4,152			
100079770	SAN FRANCISCO	CA		04/08/2022		3,430							3,430	3,430			
100149511	LA MIRADA	CA		04/26/2024		1,741							1,741	1,741			
100166970	SANTA BARBARA	CA		09/13/2024		1,923							1,923	1,923			
100080897	FRISCO	TX		03/10/2022		7,106							7,106	7,106			
100103259	SHARPSBURG	GA		04/27/2023		2,691							2,691	2,691			
100076605	SAN FRANCISCO	CA		12/16/2021		4,171							4,171	4,171			
100153221	WHITTIER	CA		05/30/2024		1,966							1,966	1,966			
100165985	TUCSON	AZ		09/06/2024		1,878							1,878	1,878			
100089675	DEVENTER	NLD		11/29/2022		(324)							(324)		324		324
100115681	STATELINE	NV		07/20/2023		6,180							6,180	6,180			
100144745	UNITED KINGDOM	GBR		03/12/2024		(23)							(23)		23		23
100186501	CARY	NC		12/30/2024		628,514							628,514	628,514			
100120474	FORT LAUDERDALE	FL		08/18/2023		2,116							2,116	2,116			
100153156	ORANGE BEACH	AL		05/28/2024		5,001							5,001	5,001			
100108919	CHARLOTTE	NC		05/31/2023		15,313							15,313	15,313			
100136401	SURF CITY	NC		11/20/2023		1,965							1,965	1,965			
100101762	MOUNT VERNON	NY		03/31/2023		1,730							1,730	1,730			
100180089	BELLFLOWER	CA		12/30/2024		1,857							1,857	1,857			
100089699	DEN HAAG	NLD		11/29/2022		(246)							(246)		246		246
100110226	KIRKLAND	WA		06/30/2023		2,291							2,291	2,291			
100065419	LOS GATOS	CA		07/28/2021		4,071							4,071	4,071			
100144372	LONG BEACH	CA		03/07/2024		1,551							1,551	1,551			
100182000	WOODINVILLE	WA		12/12/2024		2,277							2,277	2,277			
100119350	OCEAN CITY	MD		07/31/2023		5,446							5,446	5,446			
100119622	CORONA	CA		07/31/2023		1,058							1,058	1,058			

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100135132	DULUTH	GA		11/03/2023		7,083							7,083	7,083			
100186433	NEW SMYRNA BEACH	FL		12/30/2024		1,827							1,827	1,827			
100148319	WINNETKA	CA		04/12/2024		1,736							1,736	1,736			
100163341	LORTON	VA		08/13/2024		60,471							60,471	60,471			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023		1,404							1,404	1,404			
100109727	PLYMOUTH	MA		06/16/2023		2,245							2,245	2,245			
100099903	LAS VEGAS	NV		03/28/2023		1,689							1,689	1,689			
100014431	BROOKLYN	NY		09/27/2017		799							799	799			
100185786	DORAL	FL		12/26/2024		1,217							1,217	1,217			
100110366	ALEXANDRIA	VA		06/30/2023		2,404							2,404	2,404			
100134680	RAMROD KEY	FL		10/30/2023		29,199							29,199	29,199			
100137243	MIAMI	FL		11/29/2023		1,304							1,304	1,304			
100118957	PORT SAINT LUCIE	FL		07/27/2023		1,459							1,459	1,459			
100156129	WAIKOLOA	HI		07/25/2024		4,319							4,319	4,319			
100176539	PLANTATION	FL		11/15/2024		1,820							1,820	1,820			
100174693	CHANTILLY	VA		10/31/2024		1,754							1,754	1,754			
100150761	RENTON	WA		05/07/2024		1,744							1,744	1,744			
100109058	DALLAS	TX		06/05/2023		1,667							1,667	1,667			
100133411	SAN DIEGO	CA		11/21/2023		4,892							4,892	4,892			
100131892	MIAMI	FL		10/06/2023		1,900							1,900	1,900			
100128874	BROOKLYN	NY		09/21/2023		3,075							3,075	3,075			
100137591	TACOMA	WA		12/08/2023		2,033							2,033	2,033			
100142534	PASO ROBLES	CA		02/08/2024		1,814							1,814	1,814			
100128802	LONG BEACH	CA		09/21/2023		1,658							1,658	1,658			
100142096	LA CRESCENTA	CA		02/29/2024		1,527							1,527	1,527			
100176920	LOS ANGELES	CA		11/15/2024		760							760	760			
100181973	LINVILLE	NC		12/12/2024		1,950							1,950	1,950			
100110709	FORT MYERS	FL		08/11/2023		1,590							1,590	1,590			
100109970	MOUNT VERNON	NY		06/22/2023		1,644							1,644	1,644			
100136141	THE COLONY	TX		12/18/2023		927							927	927			
100086935	DESTIN	FL		10/24/2022		1,604							1,604	1,604			
100101190	STATEN ISLAND	NY		04/28/2023		3,792							3,792	3,792			
100156803	LAKESIDE	CA		06/27/2024		1,554							1,554	1,554			
100150803	KAILUA KONA	HI		05/08/2024		1,093							1,093	1,093			
100173776	LOS ANGELES	CA		10/30/2024		1,670							1,670	1,670			
100136879	RYE	NH		11/27/2023		1,998							1,998	1,998			
100165780	COMPTON	CA		08/29/2024		1,560							1,560	1,560			
100160342	INDIO	CA		09/06/2024		1,463							1,463	1,463			
100165219	S-GRAVENHAGE	NLD		08/28/2024		(190)							(190)		190		190
100117422	WOODSIDE	NY		07/20/2023		6,408							6,408	6,408			
100138892	MARATHON	FL		12/21/2023		1,639							1,639	1,639			
100101107	BRADENTON	FL		04/28/2023		4,802							4,802	4,802			
100150033	LA HONDA	CA		06/07/2024		2,365							2,365	2,365			
100166457	AUSTIN	TX		10/31/2024		1,848							1,848	1,848			
500004906001	S-GRAVENHAGE	NLD		07/26/2024		(64)							(64)		64		64
100185817	SCOTTSDALE	AZ		12/26/2024		1,562							1,562	1,562			
100172630	PORTER	TX		10/24/2024		1,670							1,670	1,670			
100101082	BROOKLYN	NY		04/28/2023		3,296							3,296	3,296			
100102675	BROOKLYN	NY		06/22/2023		1,340							1,340	1,340			
100159837	MIAMI	FL		08/16/2024		1,003							1,003	1,003			
100182202	KISSIMMEE	FL		12/12/2024		1,967							1,967	1,967			

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100144747	UNITED KINGDOM	GBR		03/12/2024		(60)							(60)		60		60
100088383	SEDONA	AZ		01/06/2023		1,842							1,842	1,842			
100141743	GLEN COVE	NY		01/30/2024		913							913	913			
100120651	PEABODY	MA		08/24/2023		1,654							1,654	1,654			
100153764	GRONINGEN	NLD		05/30/2024		(216)							(216)		216		216
100162258	OCEANSIDE	CA		09/06/2024		1,553							1,553	1,553			
100175097	MONTGOMERY	TX		11/05/2024		1,668							1,668	1,668			
100088235	YONKERS	NY		10/17/2022		1,936							1,936	1,936			
100174732	EL CAJON	CA		10/31/2024		984							984	984			
100165846	LOS ANGELES	CA		08/29/2024		1,463							1,463	1,463			
100128239	MIAMI	FL		09/14/2023		922							922	922			
100150906	VIENNA	VA		05/08/2024		1,554							1,554	1,554			
100071932	FORT LAUDERDALE	FL		11/19/2021		3,752							3,752	3,752			
100100970	SAINT AUGUSTINE	FL		04/28/2023		4,109							4,109	4,109			
4010067694	TRENTON	NJ		02/29/2024		1,635							1,635	1,635			
100080442	TORRANCE	CA		03/10/2022		3,157							3,157	3,157			
100158831	ALEXANDER CITY	AL		07/12/2024		6,306							6,306	6,306			
100084274	EINDHOVEN	NLD		06/30/2022		(151)							(151)		151		151
100161430	PRESCOTT	AZ		07/29/2024		11,522							11,522	11,522			
100128492	EDINBURG	TX		09/15/2023		11,611							11,611	11,611			
100174700	SUFFIELD	CT		10/31/2024		1,730							1,730	1,730			
100131658	RENO	NV		10/06/2023		1,805							1,805	1,805			
100129763	THOUSAND OAKS	CA		09/27/2023		1,074							1,074	1,074			
100182583	SURFSIDE BEACH	SC		12/12/2024		2,096							2,096	2,096			
100108325	AMERICAN CANYON	CA		05/24/2023		2,793							2,793	2,793			
4010063652	SALEM	NJ		11/29/2023		1,413							1,413	1,413			
100139352	YONKERS	NY		12/28/2023		1,487							1,487	1,487			
100120336	BRACEY	VA		08/18/2023		1,409							1,409	1,409			
100180725	MIAMI	FL		11/26/2024		2,715							2,715	2,715			
100175681	GARDEN GROVE	CA		11/12/2024		1,732							1,732	1,732			
100068165	VAN NUYS	CA		08/25/2021		3,980							3,980	3,980			
100135370	OCEANSIDE	CA		11/13/2023		1,628							1,628	1,628			
100133832	LAS VEGAS	NV		10/20/2023		869							869	869			
100159562	MAITLAND	FL		07/15/2024		1,519							1,519	1,519			
100144319	NORTHRIGE	CA		03/07/2024		1,652							1,652	1,652			
100139428	MIAMI	FL		12/06/2023		1,323							1,323	1,323			
100099603	WINNETKA	CA		04/06/2023		1,786							1,786	1,786			
100110211	LONG BEACH	CA		06/30/2023		2,840							2,840	2,840			
100158430	RED LODGE	MT		07/10/2024		1,675							1,675	1,675			
100169891	VISALIA	CA		11/08/2024		1,833							1,833	1,833			
100140851	SNELLVILLE	GA		03/06/2024		1,467							1,467	1,467			
100155032	CROSSLAKE	MN		07/19/2024		1,542							1,542	1,542			
100185833	WEST COVINA	CA		12/26/2024		1,670							1,670	1,670			
100071531	CARLSBAD	CA		10/14/2021		3,917							3,917	3,917			
100147829	BUELLTON	CA		04/08/2024		1,874							1,874	1,874			
100055651	ROCKAWAY BEACH	NY		03/23/2021		1,845							1,845	1,845			
100135516	TREASURE ISLAND	FL		11/13/2023		1,612							1,612	1,612			
100151901	ARCADIA	CA		07/10/2024		1,555							1,555	1,555			
100071982	LOS ANGELES	CA		10/29/2021		1,911							1,911	1,911			
100160495	JURUPA VALLEY	CA		07/19/2024		999							999	999			
100102202	SAN ANTONIO	TX		04/14/2023		8,753							8,753	8,753			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173422	HOMESTEAD	FL		10/29/2024		1,317							1,317	1,317			
100144098	CUDJOE KEY	FL		03/07/2024		2,048							2,048	2,048			
100151934	LEHI	UT		06/14/2024		1,529							1,529	1,529			
100109637	FORT LAUDERDALE	FL		06/14/2023		1,851							1,851	1,851			
100171585	HOLLADAY	UT		10/16/2024		1,917							1,917	1,917			
100139337	RIVERSIDE	CA		12/28/2023		1,780							1,780	1,780			
100119226	SAN PABLO	CA		07/31/2023		16,421							16,421	16,421			
100157981	MONTEREY	CA		07/09/2024		1,860							1,860	1,860			
100081252	ALISO VIEJO	CA		03/18/2022		3,666							3,666	3,666			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		2,285							2,285	2,285			
100143391	NORTHRIDGE	CA		02/16/2024		101,193							101,193	101,193			
100079315	GATLINBURG	TN		03/17/2022		3,230							3,230	3,230			
100168053	BURBANK	CA		09/20/2024		3,655							3,655	3,655			
100103813	MOUNT VERNON	NY		05/10/2023		1,704							1,704	1,704			
100108930	BLAINE	WA		05/31/2023		2,039							2,039	2,039			
100172972	MIAMI	FL		10/25/2024		1,197							1,197	1,197			
100151457	LATHROP	CA		05/10/2024		2,837							2,837	2,837			
100151423	BOTHELL	WA		05/10/2024		2,335							2,335	2,335			
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,594							1,594	1,594			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		2,976							2,976	2,976			
100108138	WILMINGTON	MA		05/24/2023		2,557							2,557	2,557			
100180129	YONKERS	NY		11/25/2024		2,504							2,504	2,504			
100167457	LONG BEACH	CA		09/16/2024		4,181							4,181	4,181			
100160419	BERKELEY	CA		07/19/2024		1,571							1,571	1,571			
100149188	CAMAS	WA		04/22/2024		3,239							3,239	3,239			
100080937	GLENDALE	CA		04/01/2022		3,342							3,342	3,342			
100135610	PORTLAND	OR		11/09/2023		1,425							1,425	1,425			
100141698	ALTADENA	CA		01/30/2024		1,452							1,452	1,452			
100081818	LA PUENTE	CA		03/30/2022		2,731							2,731	2,731			
100077930	DEN HAAG	NLD		12/29/2021		(133)							(133)		133		133
100083340	ZALTBOMMEL	NLD		05/27/2022		(133)							(133)		133		133
100175403	LAKE ELSINORE	CA		12/23/2024		1,240							1,240	1,240			
100156793	LOS ANGELES	CA		06/26/2024		1,865							1,865	1,865			
100151922	TEMPLE CITY	CA		07/10/2024		1,538							1,538	1,538			
100101936	BELL	CA		04/14/2023		1,242							1,242	1,242			
100135037	MARIETTA	GA		10/30/2023		1,658							1,658	1,658			
100084366	SOUTHEND-ON-SEA	GBR		06/30/2022		(313)							(313)		313		313
100131803	EL SOBRANTE	CA		10/06/2023		1,646							1,646	1,646			
100151433	ANCHORAGE	AK		05/10/2024		1,860							1,860	1,860			
100137866	OAKRIDGE	NC		12/08/2023		2,038							2,038	2,038			
100117393	LOS ANGELES	CA		07/20/2023		4,617							4,617	4,617			
100117396	RESEDA	CA		07/20/2023		2,549							2,549	2,549			
100176889	SALADO	TX		11/15/2024		1,706							1,706	1,706			
100102624	MIAMI SHORES	FL		06/22/2023		1,562							1,562	1,562			
100110723	LOS ANGELES	CA		08/11/2023		1,353							1,353	1,353			
100168542	BENICIA	CA		09/25/2024		1,568							1,568	1,568			
100152957	CORAL SPRINGS	FL		06/27/2024		2,696							2,696	2,696			
100082262	HOMESTEAD	FL		04/14/2022		3,095							3,095	3,095			
100175959	DUBLIN	CA		11/14/2024		2,181							2,181	2,181			
100150052	FLOWER MOUND	TX		06/14/2024		1,591							1,591	1,591			
100067784	FT LAUDERDALE	FL		09/23/2021		3,404							3,404	3,404			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171307	NORCO	CA		10/16/2024		831							831	831			
100115529	BOCA RATON	FL		07/19/2023		1,605							1,605	1,605			
100168056	PASADENA	CA		09/20/2024		4,252							4,252	4,252			
100147720	LOMPOC	CA		04/05/2024		1,762							1,762	1,762			
100149478	LONG BEACH	CA		04/24/2024		4,914							4,914	4,914			
100151170	KUNKLETOWN	PA		05/09/2024		1,565							1,565	1,565			
100115456	LOS ANGELES	CA		07/17/2023		1,278							1,278	1,278			
100175664	CARSON	CA		11/12/2024		1,153							1,153	1,153			
100166362	EVERETT	WA		10/24/2024		1,266							1,266	1,266			
100180486	AUSTIN	TX		11/26/2024		1,738							1,738	1,738			
100128785	ELLICOTT CITY	MD		09/21/2023		1,546							1,546	1,546			
100133214	ABINGTON	MA		11/29/2023		1,700							1,700	1,700			
100186208	KINGS PARK	NY		12/27/2024		1,668							1,668	1,668			
100120192	SANTA CLARITA	CA		08/18/2023		20,957							20,957	20,957			
100103290	SIMI VALLEY	CA		04/27/2023		1,766							1,766	1,766			
100117723	CASTRO VALLEY	CA		07/20/2023		2,003							2,003	2,003			
100176021	WYLIE	TX		12/20/2024		1,518							1,518	1,518			
100139829	UNITED KINGDOM	GBR		12/18/2023		(2)							(2)		2		2
100154578	SANTA CLARITA	CA		06/14/2024		404							404	404			
100091565	SOUDERTON	PA		03/07/2023		1,143							1,143	1,143			
100144393	VISTA	CA		03/07/2024		1,679							1,679	1,679			
100128478	GARDENA	CA		09/15/2023		1,959							1,959	1,959			
100171756	WASHINGTON	DC		10/17/2024		1,755							1,755	1,755			
100171360	SHOW LOW	AZ		10/16/2024		1,899							1,899	1,899			
100163391	LOOMIS	CA		09/27/2024		1,818							1,818	1,818			
100145004	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100148004	LEWES	DE		04/10/2024		1,657							1,657	1,657			
100151498	WASILLA	AK		05/10/2024		1,631							1,631	1,631			
100144962	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,310)	(37)	(1,341)	(1,378)
100140062	SEVEN DEVILS	NC		01/09/2024		1,462							1,462	1,462			
100137073	BURBANK	CA		11/28/2023		1,799							1,799	1,799			
100150008	IRVINE	CA		06/07/2024		1,900							1,900	1,900			
100114544	CERES	CA		06/29/2023		12,346							12,346	12,346			
100090085	HOLLYWOOD	FL		01/13/2023		2,194							2,194	2,194			
100181298	SEATTLE	WA		12/06/2024		1,690							1,690	1,690			
100153859	NEWARK	NJ		06/05/2024		1,705							1,705	1,705			
100176117	RANCHO CORDOVA	CA		12/20/2024		1,346							1,346	1,346			
100084857	SAN LORENZO	CA		08/02/2022		2,437							2,437	2,437			
100173326	CARYVILLE	TN		10/30/2024		4,135							4,135	4,135			
100180255	HUNTINGTON PARK	CA		11/25/2024		2,191							2,191	2,191			
100173460	TUJUNGA	CA		10/29/2024		701							701	701			
100078337	MIAMI	FL		02/10/2022		2,938							2,938	2,938			
100174128	DUARTE	CA		10/31/2024		1,295							1,295	1,295			
100180717	PORTLAND	OR		11/26/2024		1,601							1,601	1,601			
100143716	HERMOSA BEACH	CA		02/26/2024		1,508							1,508	1,508			
100116803	KIRKLAND	WA		07/20/2023		3,843							3,843	3,843			
100171757	HENRICO	NC		10/17/2024		1,727							1,727	1,727			
100152482	CHESAPEAKE	VA		05/16/2024		842							842	842			
100103802	JERSEY CITY	NJ		05/10/2023		5,041							5,041	5,041			
100029769	SEAL BEACH	CA		10/26/2018		3,376							3,376	3,376			
100149040	SAVANNAH	GA		04/19/2024		1,694							1,694	1,694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100109809	KISSIMMEE	FL		08/04/2023		1,812							1,812	1,812			
100090255	PHOENIX	AZ		01/13/2023		.371							.371	.371			
100185966	PEMBROKE PINES	FL		12/26/2024		1,582							1,582	1,582			
100128372	CAPE CORAL	FL		09/15/2023		1,412							1,412	1,412			
100169923	CORSICANA	TX		11/08/2024		1,952							1,952	1,952			
100136198	CORNVILLE	AZ		11/20/2023		2,252							2,252	2,252			
100147562	GRANBURY	TX		04/03/2024		1,572							1,572	1,572			
100133886	EWA BEACH	HI		11/29/2023		1,487							1,487	1,487			
100114683	HUMBLE	TX		06/29/2023		1,712							1,712	1,712			
100091102	LOS ANGELES	CA		01/31/2023		1,168							1,168	1,168			
100149735	SPRING VALLEY	NY		04/26/2024		1,617							1,617	1,617			
100180757	SILVER SPRING	MD		11/26/2024		1,604							1,604	1,604			
100172825	MINNEAPOLIS	MN		12/06/2024		2,590							2,590	2,590			
100108472	PALM BEACH GARDENS	FL		05/25/2023		1,909							1,909	1,909			
100131627	RANCHO MIRAGE	CA		10/06/2023		201,769							201,769	201,769			
100073558	OCEANSIDE	CA		11/19/2021		1,653							1,653	1,653			
100090699	FAR ROCKAWAY	NY		12/29/2022		1,713							1,713	1,713			
100154117	VENTURA	CA		07/11/2024		1,453							1,453	1,453			
100136935	PEACHTREE CORNERS	GA		11/28/2023		1,548							1,548	1,548			
100174180	FLORENCE	AL		10/31/2024		1,331							1,331	1,331			
100159307	WESTON	FL		07/15/2024		1,668							1,668	1,668			
100138825	KINGSLAND	TX		12/21/2023		1,611							1,611	1,611			
100163394	MORRO BAY	CA		09/27/2024		1,154							1,154	1,154			
100135017	SARATOGA	CA		10/30/2023		1,500							1,500	1,500			
100110414	BEND	OR		06/30/2023		2,374							2,374	2,374			
100139967	GATLINBURG	TN		01/09/2024		1,665							1,665	1,665			
100145190	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100147479	ANTIOCH	CA		04/03/2024		.902							.902	.902			
100150082	CORONA	CA		06/14/2024		1,540							1,540	1,540			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		1,898							1,898	1,898			
4010053838	AKRON	OH		06/20/2023		1,558							1,558	1,558			
100156719	ENCINO	CA		06/26/2024		.950							.950	.950			
100151504	ORLANDO	FL		05/10/2024		1,709							1,709	1,709			
100110651	SAMMAMISH	WA		06/30/2023		2,216							2,216	2,216			
100139590	BUENA PARK	CA		12/28/2023		1,178							1,178	1,178			
100118732	DUBLIN	OH		07/25/2023		1,399							1,399	1,399			
100181357	VAN NUYS	CA		12/06/2024		1,680							1,680	1,680			
100162015	BAITING HOLLOW	NY		07/31/2024		1,527							1,527	1,527			
100176637	PHOENIX	AZ		11/15/2024		1,704							1,704	1,704			
100101992	CARSON	CA		04/14/2023		1,662							1,662	1,662			
100166186	LEAVENWORTH	WA		09/09/2024		1,740							1,740	1,740			
100116331	SCOTTSDALE	AZ		07/20/2023		4,270							4,270	4,270			
100083508	SAN JOSE	CA		06/06/2022		7,964							7,964	7,964			
100173504	MONROE	NY		10/29/2024		1,334							1,334	1,334			
100083069	SAN JOSE	CA		05/26/2022		4,592							4,592	4,592			
100165355	MURRIETA	CA		08/29/2024		1,428							1,428	1,428			
100086284	AMSTERDAM	NLD		08/29/2022		(170)							(170)		170		170
3300005075	SPRING VALLEY	NY		07/17/2024		479,586							479,586	479,586			
100166173	EMERALD ISLE	NC		09/09/2024		1,665							1,665	1,665			
100080200	WESTWOOD	NJ		02/25/2022		3,024							3,024	3,024			
100156389	MILL VALLEY	CA		07/25/2024		1,550							1,550	1,550			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091723	NAVARRE	FL		03/24/2023		1,784							1,784	1,784			
100135122	FREEPORT	TX		11/01/2023		1,725							1,725	1,725			
100170400	ALHAMBRA	CA		10/09/2024		1,658							1,658	1,658			
100141668	SAN JOSE	CA		01/30/2024		1,322							1,322	1,322			
100148475	LONG BEACH	CA		04/12/2024		1,533							1,533	1,533			
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		1,702							1,702	1,702			
4010041669	VICTORIA	NY		02/02/2023		1,449							1,449	1,449			
100161969	SOUTH GATE	CA		07/31/2024		1,516							1,516	1,516			
100074451	COLLEGE POINT	NY		12/02/2021		3,114							3,114	3,114			
100139697	UNITED KINGDOM	GBR		12/18/2023		32							32		(32)		(32)
100132670	GILROY	CA		11/03/2023		1,503							1,503	1,503			
100120464	WALTHAM	MA		08/18/2023		1,945							1,945	1,945			
100068213	WASHINGTON	DC		08/25/2021		4,112							4,112	4,112			
100179377	ESCONDIDO	CA		12/27/2024		1,497							1,497	1,497			
100185759	VENTURA	CA		12/23/2024		1,381							1,381	1,381			
100129406	WALNUT	CA		09/26/2023		2,382							2,382	2,382			
100120912	SCOTTSDALE	AZ		08/30/2023		1,845							1,845	1,845			
100120829	KEY WEST	FL		08/25/2023		6,871							6,871	6,871			
100116076	SHADOW HILLS	CA		07/20/2023		2,647							2,647	2,647			
100181533	SOUTHWEST RANCHES	FL		12/06/2024		12,188							12,188	12,188			
100142641	DOWNEY	CA		02/08/2024		1,811							1,811	1,811			
100065763	SANTA ANA	CA		07/28/2021		3,640							3,640	3,640			
100162263	WELLINGTON	FL		09/06/2024		1,205							1,205	1,205			
100170115	GRAND JUNCTION	CO		10/08/2024		1,915							1,915	1,915			
100161836	EAST ELMHURST	NY		07/31/2024		1,602							1,602	1,602			
100081019	ATLANTA	GA		03/18/2022		3,834							3,834	3,834			
100148316	DRESHER	PA		04/12/2024		1,203							1,203	1,203			
100148622	LIBERTY HILL	TX		05/15/2024		1,711							1,711	1,711			
100173732	MIAMI	FL		10/30/2024		1,413							1,413	1,413			
100182480	DALLAS	TX		12/12/2024		1,954							1,954	1,954			
100014327	JACKSON HEIGHTS	NY		09/27/2017		2,228							2,228	2,228			
100139943	PILOT POINT	TX		01/09/2024		1,635							1,635	1,635			
100129633	BALDWIN PARK	CA		09/29/2023		1,998							1,998	1,998			
100179808	MIAMI	FL		11/21/2024		1,742							1,742	1,742			
100116836	DALLAS	TX		07/20/2023		4,200							4,200	4,200			
100171425	OCEAN CITY	NJ		10/16/2024		2,058							2,058	2,058			
100136261	CAPE CHARLES	VA		11/20/2023		8,586							8,586	8,586			
100180223	YUCCA VALLEY	CA		11/25/2024		1,717							1,717	1,717			
100079808	ORANGE BEACH	AL		04/08/2022		3,267							3,267	3,267			
100116072	PASADENA	CA		07/20/2023		4,244							4,244	4,244			
100143424	BOERNE	TX		02/16/2024		1,568							1,568	1,568			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		2,115							2,115	2,115			
100176659	EL CAJON	CA		11/15/2024		1,729							1,729	1,729			
100134786	HUNTINGTON BEACH	CA		10/30/2023		1,714							1,714	1,714			
100023906	SANTA MONICA	CA		09/10/2018		1,080							1,080	1,080			
100170265	FT LAUDERDALE	FL		10/08/2024		1,279							1,279	1,279			
100067959	LIVERMORE	CA		09/23/2021		3,937							3,937	3,937			
100090869	HILLSBOROUGH	NJ		01/31/2023		2,154							2,154	2,154			
100152430	WASHINGTON	DC		05/17/2024		1,604							1,604	1,604			
100043754	BRENTWOOD	CA		08/13/2020		1,621							1,621	1,621			
100133056	HONOLULU	HI		11/29/2023		1,562							1,562	1,562			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100167946	LOS ANGELES	CA		09/20/2024		1,564							1,564	1,564			
100144730	UNITED KINGDOM	GBR		03/12/2024		2							2		(2)		(2)
100129237	OCEANSIDE	CA		11/03/2023		1,637							1,637	1,637			
100182103	REDONDO BEACH	CA		12/12/2024		1,986							1,986	1,986			
100159932	CUTLER BAY	FL		08/16/2024		1,486							1,486	1,486			
100182712	SARATOGA SPRINGS	UT		12/12/2024		1,444							1,444	1,444			
100118763	NEWPORT BEACH	CA		07/25/2023		1,790							1,790	1,790			
100000142	MOUNTAIN VIEW	CA		03/23/2016		4,778							4,778	4,778			
100083392	ROTTERDAM	NLD		05/27/2022		(136)							(136)		136		136
100144966	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100169786	HAYWARD	CA		09/30/2024		1,763							1,763	1,763			
100161412	EASTVALE	CA		07/26/2024		3,424							3,424	3,424			
100101078	BROOKLYN	NY		04/28/2023		3,291							3,291	3,291			
100150528	EWA BEACH	HI		05/03/2024		2,005							2,005	2,005			
100156615	NAGS HEAD	NC		06/24/2024		1,632							1,632	1,632			
100083655	BATTLE GROUND	WA		06/23/2022		2,123							2,123	2,123			
100134629	VAN NUYS	CA		10/30/2023		4,041							4,041	4,041			
100080362	BONITA	CA		02/28/2022		3,487							3,487	3,487			
100167488	UPLAND	CA		10/31/2024		1,986							1,986	1,986			
100158189	UNITED KINGDOM	GBR		07/09/2024		35							35		(35)		(35)
100175540	BRADENTON	FL		11/08/2024		1,729							1,729	1,729			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		2,298							2,298	2,298			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		2,572							2,572	2,572			
100103153	JAMAICA	NY		04/21/2023		1,937							1,937	1,937			
100080351	SAN JOSE	CA		02/28/2022		3,619							3,619	3,619			
100108156	TIGARD	OR		05/24/2023		2,121							2,121	2,121			
100158932	BRICK	NJ		07/12/2024		548,513							548,513	548,513			
100135272	WELLS	ME		11/08/2023		2,653							2,653	2,653			
100086038	EWA BEACH	HI		08/24/2022		2,776							2,776	2,776			
100163992	JACKSONVILLE	FL		08/21/2024		1,556							1,556	1,556			
100136987	LEAVENWORTH	WA		11/28/2023		1,826							1,826	1,826			
100108236	RIALTO	CA		05/24/2023		732							732	732			
100068260	ARCADIA	CA		08/25/2021		3,640							3,640	3,640			
100182693	REMER	MN		12/12/2024		1,648							1,648	1,648			
100083345	ROTTERDAM	NLD		05/27/2022		(220)							(220)		220		220
100153153	COROLLA	NC		05/28/2024		6,593							6,593	6,593			
100132365	SARASOTA	FL		11/03/2023		2,297							2,297	2,297			
100162049	PALM BEACH GARDENS	FL		07/31/2024		1,223							1,223	1,223			
100153697	WEST COVINA	CA		05/31/2024		124,492							124,492	124,492			
100136919	WEST PALM BEACH	FL		11/28/2023		1,413							1,413	1,413			
100176674	SEAFORD	NY		11/15/2024		1,294							1,294	1,294			
100119345	PACIFIC BEACH	WA		07/31/2023		2,648							2,648	2,648			
100164859	SAN GABRIEL	CA		08/26/2024		2,663							2,663	2,663			
100080044	SANTA BARBARA	CA		04/08/2022		3,808							3,808	3,808			
100182179	FRISCO	NC		12/12/2024		1,875							1,875	1,875			
100185362	VALLEJO	CA		12/20/2024		1,929							1,929	1,929			
100163408	DULUTH	GA		09/27/2024		1,818							1,818	1,818			
100107832	PARKLAND	FL		05/19/2023		1,752							1,752	1,752			
100151620	RENTON	WA		05/10/2024		1,613							1,613	1,613			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		2,393							2,393	2,393			
100109226	CORONA	CA		07/21/2023		4,573							4,573	4,573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179981	KAPOLEI	HI		11/25/2024		2,575							2,575	2,575			
100074468	SCOTTSDALE	AZ		12/02/2021		4,419							4,419	4,419			
100148652	CHULA VISTA	CA		04/15/2024		1,742							1,742	1,742			
100099579	SACRAMENTO	CA		04/06/2023		1,553							1,553	1,553			
100152416	SADDLE BROOK	NJ		05/17/2024		1,639							1,639	1,639			
100148586	LINDEN	NJ		04/12/2024		1,649							1,649	1,649			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		1,770							1,770	1,770			
100151690	OCEANSIDE	CA		05/10/2024		1,685							1,685	1,685			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		1,248							1,248	1,248			
100185718	WAALWIJK	NLD		12/20/2024		(233)							(233)		233		233
100159881	COOPER CITY	FL		08/16/2024		1,547							1,547	1,547			
100173125	PARADISE	CA		10/30/2024		1,441							1,441	1,441			
100184953	MIAMI	FL		12/19/2024		1,415							1,415	1,415			
100115432	MENIFEE	CA		07/17/2023		3,082							3,082	3,082			
100168800	VAN NUYS	CA		09/26/2024		1,250							1,250	1,250			
100146635	RICHWOOD	TX		03/20/2024		1,222							1,222	1,222			
100115367	TAMPA	FL		07/17/2023		1,350							1,350	1,350			
100132689	CHATSWORTH	CA		11/03/2023		3,355							3,355	3,355			
100067388	CABO SAN LUCAS	MEX		08/13/2021		14,124							14,124	14,124			
100162095	SANFORD	FL		07/31/2024		7,608							7,608	7,608			
100101117	HENDERSON	NV		04/28/2023		3,129							3,129	3,129			
100168673	RICHARDSON	TX		09/25/2024		1,497							1,497	1,497			
100078611	DEN HAAG	NLD		01/26/2022		(165)							(165)		165		165
100115093	APOLLO BEACH	FL		07/14/2023		2,329							2,329	2,329			
100128851	PALM BEACH GARDENS	FL		09/21/2023		1,670							1,670	1,670			
100172716	OXNARD	CA		11/21/2024		1,803							1,803	1,803			
100156826	PAYSON	UT		06/27/2024		2,481							2,481	2,481			
100156405	MIAMI	FL		06/24/2024		2,182							2,182	2,182			
100150785	REDWOOD CITY	CA		05/07/2024		8,035							8,035	8,035			
100103323	HOLLYWOOD	FL		04/28/2023		1,164							1,164	1,164			
100128917	CORAL SPRINGS	FL		09/21/2023		1,250							1,250	1,250			
755190	PALO ALTO	CA		12/31/2006		101,352							101,352	101,352			
100100570	SPRING BRANCH	TX		04/27/2023		2,794							2,794	2,794			
100102620	CAMARILLO	CA		06/22/2023		1,816							1,816	1,816			
100164380	SALISBURY	NC		08/21/2024		1,739							1,739	1,739			
100119731	STATEN ISLAND	NY		08/08/2023		1,753							1,753	1,753			
100156740	FALLBROOK	CA		06/26/2024		1,237							1,237	1,237			
100055882	ANAHEIM	CA		03/26/2021		3,983							3,983	3,983			
100091017	LOS ANGELES	CA		01/31/2023		1,276							1,276	1,276			
100145609	UNITED KINGDOM	GBR		03/12/2024		11							11		(11)		(11)
100180646	RANCHO CUCAMONGA	CA		11/26/2024		1,197							1,197	1,197			
100092042	THE BRONX	NY		02/09/2023		1,457							1,457	1,457			
100179974	WOODLAND PARK	CO		11/25/2024		2,147							2,147	2,147			
100182529	LUDLOW	VT		12/12/2024		1,771							1,771	1,771			
100077878	DEVENTER	NLD		12/29/2021		113,110							113,110	116,322	3,212		3,212
100151574	FAIRPLAY	CO		05/10/2024		1,983							1,983	1,983			
100153260	BOULDER	CO		05/30/2024		2,345							2,345	2,345			
100044701	FRANKLIN	MA		11/19/2020		2,994							2,994	2,994			
100174014	HONOLULU	HI		10/31/2024		1,683							1,683	1,683			
100165042	STATEN ISLAND	NY		08/28/2024		4,865							4,865	4,865			
100126361	COLUMBIA	NJ		08/30/2023		1,318							1,318	1,318			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148131	FOLSOM	CA		04/10/2024		1,510							1,510	1,510			
100186536	WINTER GARDEN	FL		12/30/2024		252,383							252,383	252,383			
100144672	UNITED KINGDOM	GBR		03/12/2024		(61)							(61)			61	61
100154745	SAN DIEGO	CA		07/19/2024		2,145							2,145	2,145			
100086704	SEGUIN	TX		09/30/2022		1,746							1,746	1,746			
100079596	LOS ANGELES	CA		04/08/2022		3,733							3,733	3,733			
100150494	SEMINOLE	FL		05/03/2024		1,852							1,852	1,852			
100132597	PHOENIX	AZ		11/03/2023		2,397							2,397	2,397			
100180849	LEIDEN	NLD		11/27/2024		(534)							(534)			534	534
100160905	LAKE HAVASU CITY	AZ		07/24/2024		1,782							1,782	1,782			
100154569	DALLAS	TX		06/14/2024		1,691							1,691	1,691			
100142931	LOS ANGELES	CA		02/09/2024		1,637							1,637	1,637			
100142396	PORT MONMOUTH	NJ		02/02/2024		(841)							(841)	(841)			
100180480	RICHMOND HILL	NY		11/26/2024		2,037							2,037	2,530		493	493
100180531	LOS ANGELES	CA		11/26/2024		1,417							1,417	1,417			
100185018	MARIETTA	GA		12/19/2024		1,076							1,076	1,076			
100171297	CHINO	CA		10/16/2024		2,325							2,325	2,325			
100148465	SUNSET BEACH	NC		04/12/2024		1,809							1,809	1,809			
100166140	SOUTHLAKE	TX		09/09/2024		1,583							1,583	1,583			
100149310	OCEANSIDE	CA		04/24/2024		1,811							1,811	1,811			
100144034	SAN DIEGO	CA		03/07/2024		64,237							64,237	64,237			
100179542	MARGATE CITY	NJ		11/21/2024		1,857							1,857	1,857			
4010054178	MIDDLE RIVER	MD		08/24/2023		1,824							1,824	1,824			
100065204	SANTA CLARA	CA		07/14/2021		15,349							15,349	15,349			
100135599	PACOIMA	CA		11/09/2023		1,569							1,569	1,569			
100158569	POMONA	CA		07/10/2024		1,620							1,620	1,620			
100129954	MIAMI	FL		09/27/2023		1,468							1,468	1,468			
100118719	AVONDALE ESTATES	GA		07/25/2023		1,365							1,365	1,365			
100159482	SURFSIDE BEACH	SC		07/15/2024		24,116							24,116	24,116			
100179852	JACKSONVILLE	FL		11/22/2024		3,149							3,149	3,149			
100092004	EAST QUOGUE	NY		02/09/2023		1,575							1,575	1,575			
100185592	STOCKTON	CA		12/20/2024		1,386							1,386	1,386			
100181242	LOS ANGELES	CA		12/06/2024		1,461							1,461	1,461			
100119455	EL PORTAL	FL		07/31/2023		1,758							1,758	1,758			
100118714	BELLFLOWER	CA		07/25/2023		1,737							1,737	1,737			
100168087	LADERA RANCH	CA		09/20/2024		3,420							3,420	3,420			
100091073	LOS ANGELES	CA		01/31/2023		1,649							1,649	1,649			
100167085	NATIONAL CITY	CA		09/13/2024		1,464							1,464	1,464			
100143088	SAN DIEGO	CA		02/16/2024		1,984							1,984	1,984			
100162550	INGLEWOOD	CA		08/12/2024		1,720							1,720	1,720			
100185388	COLTON	CA		12/20/2024		2,180							2,180	2,180			
100176854	WHITE MARSH	MD		11/15/2024		1,544							1,544	1,544			
100165352	VERNAL	UT		08/29/2024		1,454							1,454	1,454			
100079699	HOLLYWOOD	FL		04/08/2022		3,063							3,063	3,063			
100079399	BELL GARDENS	CA		03/17/2022		2,939							2,939	2,939			
100165737	ROBSTOWN	TX		08/29/2024		1,518							1,518	1,518			
100118631	FRAMINGHAM	MA		07/25/2023		1,695							1,695	1,695			
100161996	LAS VEGAS	NV		07/31/2024		949							949	949			
100167993	OLATHE	KS		09/20/2024		118,629							118,629	118,629			
100130196	PALM SPRINGS	CA		11/15/2023		1,047							1,047	1,047			
100169409	HASTINGS ON HUDSON	NY		09/30/2024		3,345							3,345	3,345			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100167874	LOS ANGELES	CA		09/20/2024		1,395							1,395	1,395			
100186522	SARASOTA	FL		12/30/2024		2,713							2,713	2,713			
100154345	BROOKLYN	NY		06/12/2024		1,378							1,378	1,378			
100168265	GULF BREEZE	FL		09/20/2024		3,367							3,367	3,367			
100119740	BRONX	NY		08/08/2023		1,349							1,349	1,349			
100176799	DAVIE	FL		11/15/2024		1,546							1,546	1,546			
100170015	TOMS RIVER	NJ		11/08/2024		1,655							1,655	1,655			
100176880	KILL DEVIL HILLS	NC		11/15/2024		1,592							1,592	1,592			
100142783	DESTIN	FL		02/08/2024		34,679							34,679	34,810		131	131
100150571	BROKEN BOW	OK		05/03/2024		1,568							1,568	1,568			
100163347	AMBLER	PA		08/13/2024		1,731							1,731	1,731			
100133572	BIG BEAR LAKE	CA		10/23/2023		1,345							1,345	1,345			
100173815	NOVATO	CA		10/31/2024		1,545							1,545	1,545			
100120966	LAS VEGAS	NV		08/30/2023		2,649							2,649	2,649			
100119744	YONKERS	NY		08/08/2023		1,587							1,587	1,587			
100157623	VIRGINIA BEACH	VA		06/28/2024		1,483							1,483	1,483			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		1,624							1,624	1,624			
100141827	LANDGRAAF	NLD		01/29/2024		(98)							(98)		98		98
100141855	ORLANDO	FL		03/27/2024		1,374							1,374	1,374			
100102364	NORCO	CA		06/07/2023		8,724							8,724	8,724			
100109127	SILVER SPRING	MD		06/05/2023		1,909							1,909	1,909			
100162044	MIAMI	FL		07/31/2024		1,206							1,206	1,206			
100142773	LITTLETON	NC		02/08/2024		1,469							1,469	1,469			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		1,865							1,865	1,865			
100148897	PORT ARANSAS	TX		04/17/2024		1,766							1,766	1,766			
100119305	BELLINGHAM	WA		07/31/2023		1,886							1,886	1,886			
100152841	DELANO	CA		05/22/2024		905							905	905			
100143197	DENVER	CO		02/16/2024		1,832							1,832	1,832			
100142447	WELLINGTON	FL		03/08/2024		2,703							2,703	2,703			
100162521	LA JOLLA	CA		08/12/2024		1,801							1,801	1,801			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		959							959	959			
100169062	MIAMI LAKES	FL		09/27/2024		1,884							1,884	1,884			
19219	PHARR	TX		09/25/2012		57,973		(54)			(54)		57,919	57,919			
100158745	ROANOKE	VA		07/10/2024		1,649							1,649	1,649			
100172907	LOS ANGELES	CA		10/25/2024		1,373							1,373	1,373			
100163967	HAYWARD	CA		10/04/2024		1,545							1,545	1,545			
100151410	EAST WENATCHEE	WA		05/10/2024		6,000							6,000	6,000			
100118025	ONTARIO	CA		07/20/2023		2,357							2,357	2,357			
100148569	SAN JOSE	CA		04/12/2024		8,527							8,527	8,527			
100076684	PARK CITY	UT		12/16/2021		3,542							3,542	3,542			
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024		1,160							1,160	1,160			
100152940	LAS CRUCES	NM		06/27/2024		1,691							1,691	1,691			
100171640	PALM DESERT	CA		10/16/2024		1,713							1,713	1,713			
100151440	GREENWICH	CT		05/10/2024		1,669							1,669	1,669			
100116635	SAN FRANCISCO	CA		07/20/2023		3,026							3,026	3,026			
100139269	TUJUNGA AREA LOS ANGELES	CA		12/28/2023		1,505							1,505	1,505			
100153439	GARDEN CITY	NY		05/30/2024		1,311							1,311	1,311			
100078459	MT PLEASANT	SC		01/25/2022		28,170							28,170	28,170			
100139204	GLENDALE	CA		12/28/2023		1,376							1,376	1,376			
100154606	EAST FALMOUTH	MA		06/14/2024		1,982							1,982	1,982			
100152597	UNION CITY	CA		05/17/2024		1,801							1,801	1,801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154075	MONTEBELLO	CA		06/06/2024		2,318							2,318	2,318			
100165622	SEAGOVILLE	TX		10/04/2024		1,940							1,940	1,940			
100154638	LA MIRADA	CA		07/19/2024		1,853							1,853	1,853			
100101810	BRONX	NY		03/31/2023		1,791							1,791	1,791			
100099929	BEND	OR		03/28/2023		1,667							1,667	1,667			
100054166	SHERMAN OAKS	CA		03/23/2021		6,200							6,200	6,200			
100091178	LOS ANGELES	CA		01/31/2023		57							57	57			
100161421	LAKESIDE	CA		07/29/2024		1,640							1,640	1,640			
100026815	UNION CITY	CA		09/26/2018		3,628							3,628	3,628			
100127474	PORTLAND	OR		09/08/2023		1,908							1,908	1,908			
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,536							1,536	1,536			
100099739	YONKERS	NY		02/28/2023		1,685							1,685	1,685			
100157841	MINERAL BLUFF	GA		07/09/2024		1,581							1,581	1,581			
100068427	SAN PEDRO	CA		08/25/2021		3,280							3,280	3,280			
100117402	CHINO	CA		07/20/2023		2,467							2,467	2,467			
100136312	INLET BEACH	FL		11/20/2023		943							943	943			
100070227	DEN HAAG	NLD		08/31/2021		4,803							4,803	4,827	24		24
100103371	IRVINE	CA		06/16/2023		1,737							1,737	1,737			
100186348	HOT SPRINGS	AR		12/30/2024		1,839							1,839	1,839			
100139976	ATLANTA	GA		01/09/2024		1,833							1,833	1,833			
100158234	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100186338	BETHANY BEACH	DE		12/30/2024		4,318							4,318	4,318			
100128868	LONG BEACH	CA		09/21/2023		1,066							1,066	1,066			
100103811	MOUNT VERNON	NY		05/10/2023		1,679							1,679	1,679			
100182354	NARRAGANSETT	RI		12/12/2024		1,733							1,733	1,733			
100182425	UPLAND	CA		12/12/2024		1,670							1,670	1,670			
100081543	SEATTLE	WA		03/18/2022		4,698							4,698	4,698			
100167137	DENVER	CO		09/13/2024		1,480							1,480	1,480			
100129352	PRINCETON	TX		09/25/2023		2,312							2,312	2,312			
100181501	TRUCKEE	CA		12/06/2024		4,827							4,827	4,827			
100168544	DENVER	CO		09/25/2024		1,718							1,718	1,718			
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024		1,619							1,619	1,619			
100120265	MORRISON	CO		08/18/2023		1,592							1,592	1,592			
100160392	AUSTIN	TX		09/06/2024		1,594							1,594	1,594			
100101910	LAKEHEAD	CA		04/06/2023		1,469							1,469	1,469			
100185758	DANVILLE	CA		12/23/2024		1,697							1,697	1,697			
100060087	OCEANSIDE	CA		06/25/2021		3,513							3,513	3,513			
100155066	MCKINNEY	TX		07/19/2024		3,592							3,592	3,592			
100176750	GROVER BEACH	CA		11/15/2024		2,400							2,400	2,400			
100129224	SEDONA	AZ		11/03/2023		1,675							1,675	1,675			
100186210	CARSON	CA		12/27/2024		4,251							4,251	4,251			
100120620	CORONA	CA		08/18/2023		1,321							1,321	1,321			
100169489	NUTLEY	NJ		09/30/2024		1,452							1,452	1,452			
100143912	BRONX	NY		03/06/2024		2,818							2,818	2,818			
100162889	LANCASTER	VA		08/12/2024		1,486							1,486	1,486			
100164207	LADERA RANCH	CA		08/21/2024		1,772							1,772	1,772			
100119795	BAYONNE	NJ		08/08/2023		1,414							1,414	1,414			
100160861	KIMBERLY	ID		07/24/2024		1,703							1,703	1,703			
100090325	HAWTHORNE	CA		01/06/2023		959							959	959			
100167939	MANTECA	CA		09/20/2024		1,557							1,557	1,557			
100144575	NASHVILLE	TN		04/26/2024		1,541							1,541	1,541			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134984	LOS ANGELES	CA		10/30/2023		1,571							1,571	1,571			
100168158	ANGEL FIRE	NM		09/20/2024		8,434							8,434	8,434			
100076391	DEERFIELD BEACH	FL		12/23/2021		2,926							2,926	2,926			
100078452	MOORESTOWN	NJ		01/25/2022		2,995							2,995	2,995			
100176012	ARROYO GRANDE	CA		12/20/2024		1,735							1,735	1,735			
100132607	SANTA ROSA BEACH	FL		11/03/2023		1,698							1,698	1,698			
100153161	HAYDEN	ID		05/28/2024		6,980							6,980	6,980			
100169820	NORTHRIDGE	CA		09/30/2024		661,439							661,439	661,439			
100166073	RESEDA	CA		09/09/2024		4,543							4,543	4,543			
100154343	JOHNS CREEK	GA		06/12/2024		878							878	878			
100121050	NETHERLANDS	NLD		08/28/2023		(85)							(85)		85		85
100119614	LONG BEACH	CA		07/31/2023		1,649							1,649	1,649			
100120268	APPLE VALLEY	CA		08/18/2023		1,721							1,721	1,721			
100147848	WESTMINSTER	CA		04/08/2024		1,801							1,801	1,801			
100139538	LOS ANGELES	CA		12/28/2023		6,717							6,717	6,717			
100175696	GARDEN GROVE	CA		11/12/2024		1,665							1,665	1,665			
100118720	NAPLES	FL		07/25/2023		4,560							4,560	4,560			
100080926	ONTARIO	CA		04/01/2022		2,777							2,777	2,777			
100086204	SAN JOSE	CA		10/07/2022		3,000							3,000	3,000			
100143488	GRAND PRAIRIE	TX		02/21/2024		1,317							1,317	1,317			
100132334	NIPOMO	CA		11/03/2023		6,104							6,104	6,104			
100117719	ESCONDIDO	CA		07/20/2023		1,548							1,548	1,548			
100172905	LOS ANGELES	CA		10/25/2024		6,497							6,497	6,497			
100131648	OCEAN CITY	MD		10/06/2023		1,858							1,858	1,858			
100118032	WESTMINSTER	CA		07/20/2023		2,574							2,574	2,574			
100172920	SCOTTSDALE	AZ		10/25/2024		1,725							1,725	1,725			
100076077	NEW ORLEANS	LA		01/07/2022		3,429							3,429	3,429			
100173253	PORT LUDLOW	WA		10/30/2024		1,840							1,840	1,840			
100159570	SAN DIEGO	CA		07/15/2024		1,380							1,380	1,380			
100091329	SANTA ROSA BEACH	FL		01/13/2023		1,601							1,601	1,601			
100186723	DUARTE	CA		12/31/2024		2,051							2,051	2,051			
100068246	LOS ANGELES	CA		08/25/2021		3,600							3,600	3,600			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		2,230							2,230	2,230			
100176616	JURUPA VALLEY	CA		11/15/2024		1,212							1,212	1,212			
4010057531	BALTIMORE	MD		01/10/2024		1,250							1,250	1,250			
100134339	DALLAS	TX		10/27/2023		1,329							1,329	1,329			
100158170	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100158168	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100156544	BRENTWOOD	CA		06/24/2024		1,907							1,907	1,907			
100126308	NESCONSET	NY		08/30/2023		1,447							1,447	1,447			
100109189	SAN DIEGO	CA		07/21/2023		1,621							1,621	1,621			
100180809	HILLEGOM	NLD		11/27/2024		(156)							(156)		156		156
100090564	ROOSENDAAL	NLD		12/28/2022		(216)							(216)		216		216
100134991	TAMPA	FL		10/30/2023		1,335							1,335	1,335			
100146601	COMMACK	NY		03/20/2024		1,712							1,712	1,712			
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		1,502							1,502	1,502			
100146888	KRUM	TX		03/26/2024		1,825							1,825	1,825			
100082471	STOCKTON	CA		04/22/2022		3,545							3,545	3,545			
100173087	COMPTON	CA		10/25/2024		1,542							1,542	1,542			
100182437	MORRISTOWN	NJ		12/12/2024		1,920							1,920	1,920			
100110185	BERKELEY	CA		06/30/2023		1,889							1,889	1,889			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174365	OXNARD	CA		10/31/2024		1,287							1,287	1,287			
100115448	LOS ANGELES	CA		07/17/2023		1,869							1,869	1,869			
100168126	INDIO	CA		09/20/2024		4,060							4,060	4,060			
100120360	OAKLAND	CA		08/18/2023		1,543							1,543	1,543			
100163843	LORTON	VA		09/27/2024		1,428							1,428	1,428			
100132569	DANVILLE	CA		11/03/2023		2,528							2,528	2,528			
100068712	ROTTERDAM	NLD		08/30/2021		(224)							(224)		224		224
100138061	LAKE ELSINORE	CA		12/13/2023		1,328							1,328	1,328			
100175302	SAN JOSE	CA		11/05/2024		1,841							1,841	1,841			
100140349	MARINA	CA		01/18/2024		1,405							1,405	1,405			
100078523	WEERT	NLD		01/26/2022		(101)							(101)		101		101
100158387	UNITED KINGDOM	GBR		07/09/2024		35							35		(35)		(35)
100067404	LA VERNE	CA		09/23/2021		3,563							3,563	3,563			
100143083	PORTLAND	OR		02/16/2024		1,827							1,827	1,827			
100175111	RANCHO CUCAMONGA	CA		11/05/2024		1,838							1,838	1,838			
100078654	BOISE	ID		02/02/2022		3,880							3,880	3,880			
100086200	SAN JOSE	CA		10/07/2022		3,000							3,000	3,000			
100180359	COEUR	ID		11/25/2024		1,916							1,916	1,916			
100134827	WESTMINSTER	CA		10/30/2023		1,849							1,849	1,849			
100169061	COROLLA	NC		09/27/2024		1,519							1,519	1,519			
100087356	COSTA MESA	CA		10/25/2022		6,172							6,172	6,172			
100167431	BAILEY	CO		09/16/2024		1,446							1,446	1,446			
100134523	ROSEDALE	NY		10/30/2023		1,320							1,320	1,320			
100149855	WINNETKA	CA		04/29/2024		1,457							1,457	1,457			
100078713	WALNUT	CA		02/02/2022		3,991							3,991	3,991			
100179662	KINGS BEACH	CA		11/21/2024		1,649							1,649	1,649			
100133781	KAMUELA	HI		10/20/2023		1,329							1,329	1,329			
100139427	BOCA RATON	FL		12/06/2023		1,117							1,117	1,117			
100136560	HEBER CITY	UT		11/20/2023		1,790							1,790	1,790			
100172132	QUINCY	MA		10/17/2024		1,600							1,600	1,600			
100140699	EL CAJON	CA		02/08/2024		1,513							1,513	1,513			
100167955	APPLE VALLEY	CA		09/20/2024		1,194							1,194	1,194			
100168941	LELYSTAD	NLD		09/26/2024		(248)							(248)		248		248
100130366	KATY	TX		09/28/2023		3,056							3,056	3,056			
100157606	CORAL SPRINGS	FL		06/28/2024		1,612							1,612	1,612			
100166020	ANAHEIM	CA		09/06/2024		1,631							1,631	1,631			
100174272	FORT LAUDERDALE	FL		10/31/2024		1,728							1,728	1,728			
100082817	PALM SPRINGS	CA		04/28/2022		2,964							2,964	2,964			
100100534	BOYNTON BEACH	FL		04/27/2023		3,883							3,883	3,883			
100172646	GRAND PRAIRIE	TX		10/24/2024		1,573							1,573	1,573			
100152890	SEASIDE	CA		05/22/2024		1,461							1,461	1,461			
100145243	UNITED KINGDOM	GBR		03/12/2024		(90)							(90)		90		90
100115945	BOTHELL	WA		07/20/2023		1,909							1,909	1,909			
100163603	DENVER	CO		08/15/2024		4,212							4,212	4,212			
100185959	LAKE STEVENS	WA		12/26/2024		1,363							1,363	1,363			
100000483	ORANGE	CA		09/27/2016		4,819							4,819	4,819			
100169834	CRYSTAL BEACH	TX		09/30/2024		2,147							2,147	2,147			
100159222	EVERETT	MA		07/15/2024		1,785							1,785	1,785			
100170163	TACOMA	WA		10/08/2024		1,533							1,533	1,533			
100164239	ATASCADERO	CA		08/21/2024		1,437							1,437	1,437			
100074390	BIG BEAR LAKE	CA		12/02/2021		3,525							3,525	3,525			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088232	MOUNT VERNON	NY		10/17/2022		1,850							1,850	1,850			
100081154	JACKSON	NJ		03/18/2022		3,506							3,506	3,506			
100142544	LA CRESCENTA	CA		02/08/2024		1,597							1,597	1,597			
100186321	SOUTH GATE	CA		12/30/2024		1,517							1,517	1,517			
100156178	ATLANTA	GA		06/20/2024		1,376							1,376	1,376			
100087993	MARINA	CA		10/25/2022		1,672							1,672	1,672			
100152574	SISTERS	OR		05/17/2024		1,689							1,689	1,689			
100167769	RIDGEWOOD	NY		09/19/2024		1,631							1,631	1,631			
100159590	CARSON CITY	NV		07/15/2024		1,526							1,526	1,526			
100118008	ONTARIO	CA		07/20/2023		2,462							2,462	2,462			
100080033	SAN JOSE	CA		04/08/2022		3,635							3,635	3,635			
100173486	SUFFOLK	VA		10/29/2024		1,392							1,392	1,392			
100158169	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100091371	NAPLES	FL		02/22/2023		1,812							1,812	1,812			
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		1,343							1,343	1,343			
100116596	EL CAJON	CA		07/20/2023		1,303							1,303	1,303			
100129245	PHILLIPSBURG	NJ		11/03/2023													
100101081	BROOKLYN	NY		04/28/2023		2,930							2,930	2,930			
100143523	ELIZABETH	NJ		02/21/2024		1,385							1,385	1,385			
100084760	MIAMI BEACH	FL		08/02/2022		1,764							1,764	1,764			
100181324	MIAMI	FL		12/06/2024		1,306							1,306	1,306			
100152386	COTUIT	MA		05/17/2024		1,832							1,832	1,832			
100142936	GLENDALE	CA		02/09/2024		1,524							1,524	1,524			
100127473	SHIP BOTTOM	NJ		09/08/2023		1,744							1,744	1,744			
100079578	PASADENA	CA		04/25/2022		2,984							2,984	2,984			
100151559	HEALDSBURG	CA		05/10/2024		44,060							44,060	44,180		120	120
100138095	MIAMI SHORES	FL		12/13/2023		1,334							1,334	1,334			
100151802	WASHINGTON	DC		05/10/2024		1,660							1,660	1,660			
100160208	EUGENE	OR		07/18/2024		1,266							1,266	1,266			
100169937	STOCKTON	CA		11/08/2024		1,608							1,608	1,608			
100134312	LAKE WORTH	FL		10/27/2023		1,689							1,689	1,689			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		677							677	677			
100135047	SEVIERVILLE	TN		11/01/2023		1,799							1,799	1,799			
100176917	BELLEVUE	WA		11/15/2024		1,776							1,776	1,776			
100150258	AMSTERDAM	NLD		04/29/2024		(176)							(176)		176		176
100152810	WEST NEW YORK	NJ		05/22/2024		1,439							1,439	1,439			
100170217	ARLINGTON	MA		10/08/2024		1,575							1,575	1,575			
100137880	SAN JOSE	CA		12/08/2023		2,940							2,940	2,940			
100175703	JURUPA VALLEY	CA		11/12/2024		1,972							1,972	1,972			
100147809	AUSTIN	TX		04/08/2024		1,478							1,478	1,478			
100180605	BELLFLOWER	CA		11/26/2024		1,391							1,391	1,391			
100081367	SANTA MONICA	CA		03/18/2022		7,723							7,723	7,723			
100171893	CLOSTER	NJ		10/17/2024		1,836							1,836	1,836			
100116806	CASTRO VALLEY	CA		07/20/2023		4,048							4,048	4,048			
100164742	OCEAN CITY	NJ		08/26/2024		3,795							3,795	3,795			
100169168	CHULA VISTA	CA		09/27/2024		1,900							1,900	1,900			
100160343	MIAMI	FL		09/06/2024		1,333							1,333	1,333			
100142483	DENVER	CO		03/08/2024		2,465							2,465	2,465			
100129337	LA MESA	CA		09/25/2023		4,997							4,997	4,997			
100120550	DOWNEY	CA		08/18/2023		1,755							1,755	1,755			
100115811	EVERETT	WA		07/20/2023		1,912							1,912	1,912			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148670	AMAGANSETT	NY		04/16/2024		1,617							1,617	1,617			
100068136	SAN FRANCISCO	CA		08/25/2021		3,790							3,790	3,790			
100184976	INDIAN WELLS	CA		12/19/2024		1,554							1,554	1,554			
100139233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		1,345							1,345	1,345			
100182549	REDLANDS	CA		12/12/2024		1,820							1,820	1,820			
100068382	LOS ANGELES	CA		08/25/2021		3,790							3,790	3,790			
100086609	PEARLAND	TX		09/30/2022		1,517							1,517	1,517			
100179775	PAYSON	AZ		11/21/2024		291,493							291,493	291,493			
100128133	BASS LAKE	CA		09/11/2023		1,477							1,477	1,477			
100079748	MIAMI	FL		04/08/2022		2,870							2,870	2,870			
100077828	OCEANSIDE	CA		01/14/2022		2,655							2,655	2,655			
100100375	WOODSIDE	NY		04/27/2023		2,922							2,922	2,922			
100144923	UNITED KINGDOM	GBR		03/12/2024		29							29		(29)		(29)
100088180	LONG BEACH	CA		10/25/2022		2,190							2,190	2,190			
4010085525	MEMPHIS	TN		11/26/2024		2,194							2,194	2,194			
100144871	UNITED KINGDOM	GBR		03/12/2024		54							54		(54)		(54)
100148190	THOUSAND OAKS	CA		04/12/2024		1,642							1,642	1,642			
100139791	UNITED KINGDOM	GBR		12/18/2023		(26)							(26)		26		26
100137178	DAMASCUS	OR		11/28/2023		5,588							5,588	5,588			
100169216	BROOKLYN	NY		09/27/2024		1,748							1,748	1,748			
100076537	RESEDA	CA		01/04/2022		3,457							3,457	3,457			
100163793	JACKSONVILLE	FL		09/27/2024		1,085							1,085	1,085			
100151222	FRANKLIN	MA		05/10/2024		2,003							2,003	2,003			
100110335	HOOD RIVER	OR		06/30/2023		2,268							2,268	2,268			
100163289	SCOTTSDALE	AZ		08/13/2024		1,137							1,137	1,137			
100151653	GARDEN CITY	UT		05/10/2024		2,053							2,053	2,053			
100172245	HOUSTON	TX		10/21/2024		1,836							1,836	1,836			
100165675	KIHEI	HI		10/04/2024		13,809							13,809	13,809			
100176852	SEDONA	AZ		11/15/2024		1,558							1,558	1,558			
100172368	PICO RIVERA	CA		10/23/2024		12,312							12,312	12,312			
100151194	SAN DIEGO	CA		05/10/2024		1,575							1,575	1,575			
100109718	LOS ANGELES	CA		06/16/2023		5,280							5,280	5,280			
100169294	NORCO	CA		09/27/2024		1,587							1,587	1,587			
100087308	MIAMI BEACH	FL		10/25/2022		7,358							7,358	7,358			
100143118	CROCKETT	CA		02/16/2024		1,322							1,322	1,322			
100164590	LAS VEGAS	NV		08/21/2024		1,037							1,037	1,037			
100140982	LOS ANGELES	CA		03/28/2024		1,513							1,513	1,513			
100065256	WASHINGTON	DC		07/14/2021		3,885							3,885	3,885			
100165770	SANIBEL	FL		08/29/2024		1,576							1,576	1,576			
4010055081	FULTON	NY		07/27/2023		1,291							1,291	1,291			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		1,019							1,019	1,019			
100129709	OREM	UT		09/29/2023		1,876							1,876	1,876			
100181989	BETHANY BEACH	DE		12/12/2024		1,965							1,965	1,965			
100118816	OAKLAND PARK	FL		08/30/2023		1,725							1,725	1,725			
100087248	GILBERT	AZ		10/25/2022		3,154							3,154	3,154			
100070517	WASHINGTON	DC		09/23/2021		3,806							3,806	3,806			
100120116	SALT LAKE CITY	UT		08/11/2023		1,793							1,793	1,793			
100120049	RICHMOND	TX		08/11/2023		7,460							7,460	7,460			
100135282	BOZEMAN	MT		11/08/2023		1,802							1,802	1,802			
4010062448	PORTSMOUTH	VA		01/30/2024		1,334							1,334	1,334			
100149472	NORWOOD	NJ		04/24/2024		1,904							1,904	1,904			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114633	LOS ANGELES	CA		06/29/2023		1,195							1,195	1,195			
100159059	CASTAIC	CA		08/15/2024		1,471							1,471	1,471			
100131825	LOS ANGELES	CA		10/06/2023		1,771							1,771	1,771			
100120611	SEVERNA PARK	MD		08/18/2023		5,884							5,884	5,884			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		3,636							3,636	3,636			
100140396	IRVINE	CA		01/18/2024		1,632							1,632	1,632			
100169522	JERSEY CITY	NJ		09/30/2024		3,300							3,300	3,300			
100132640	PITTSBURG	CA		11/03/2023		8,531							8,531	8,531			
100170142	WASHOUGAL	WA		10/08/2024		1,826							1,826	1,826			
100163845	HOUSTON	TX		09/27/2024		1,471							1,471	1,471			
100088196	SIMI VALLEY	CA		10/13/2022		2,835							2,835	2,835			
100140778	SOUTH GATE	CA		01/22/2024		1,240							1,240	1,240			
100139111	EL PASO	TX		12/28/2023		1,291							1,291	1,291			
100118798	SAN DIEGO	CA		08/30/2023		1,574							1,574	1,574			
100167015	SCOTTDALE	GA		09/13/2024		1,395							1,395	1,395			
100091394	LAS VEGAS	NV		02/22/2023		1,754							1,754	1,754			
100138674	MIAMI	FL		02/02/2024		1,123							1,123	1,123			
100139987	WAIKOLOA	HI		01/09/2024		988							988	988			
100083429	ZALTBOMMEL	NLD		05/27/2022		(94)							(94)		94		94
100156283	FORT LAUDERDALE	FL		07/25/2024		1,457							1,457	1,457			
100146776	LONG BEACH	CA		03/20/2024		1,446							1,446	1,446			
100065734	WASHINGTON	DC		07/28/2021		4,078							4,078	4,078			
3410000554	BRENTWOOD	TN		09/24/2024		6,926							6,926	6,926			
100167607	LEWES	DE		09/19/2024		2,142							2,142	2,142			
100140983	LOS ANGELES	CA		03/28/2024		1,411							1,411	1,411			
100168541	RIVER EDGE	NJ		09/25/2024		1,520							1,520	1,520			
100169744	VISTA	CA		09/30/2024		1,724							1,724	1,724			
100103637	MIAMI	FL		05/08/2023		1,526							1,526	1,526			
100161939	RIVERSIDE	CA		07/31/2024		1,430							1,430	1,430			
100067707	OAKLAND	CA		09/23/2021		3,779							3,779	3,779			
100136619	LOS ANGELES	CA		11/22/2023		2,803							2,803	2,803			
100132371	SPARKS	NV		11/03/2023		1,104							1,104	1,104			
100173621	GRONINGEN	NLD		10/29/2024		(203)							(203)		203		203
100171744	LEWES	DE		10/17/2024		4,781							4,781	4,781			
100166448	CUTLER BAY	FL		10/31/2024		1,286							1,286	1,286			
100145419	UNITED KINGDOM	GBR		03/12/2024		1,192							1,192	(227)	(81)	(1,338)	(1,420)
100071470	CANYON COUNTRY	CA		10/26/2021		823							823	823			
100180756	WOODLAND	CA		11/26/2024		1,112							1,112	1,112			
100049925	PORT WASHINGTON	NY		11/20/2020		2,324							2,324	2,324			
100154702	MANASSAS	VA		07/19/2024		1,279							1,279	1,279			
100133399	YUCAIPA	CA		11/21/2023		1,374							1,374	1,374			
100164232	LAKE ELSINORE	CA		08/21/2024		8,524							8,524	8,524			
100088503	HEERLEN	NLD		10/27/2022		(247)							(247)		247		247
100131953	PALM BEACH GARDENS	FL		10/13/2023		1,816							1,816	1,816			
100151454	CAPE MAY	NJ		05/10/2024		1,943							1,943	1,943			
100186697	INGLEWOOD	CA		12/31/2024		1,008							1,008	1,008			
100100859	HAYWARD	CA		04/28/2023		22,852							22,852	22,852			
100185717	ZUIDLAND	NLD		12/20/2024		(164)							(164)		164		164
100074235	FREMONT	CA		12/09/2021		3,772							3,772	3,772			
100116814	VAN NUYS	CA		07/20/2023		3,531							3,531	3,531			
100175442	CORONA	CA		12/23/2024		1,609							1,609	1,609			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139024	KEAAU	HI		12/22/2023		2,686							2,686	2,686			
100080933	WOODLAND HILLS	CA		03/17/2022		3,529							3,529	3,529			
100116636	ARCADIA	CA		07/20/2023		3,783							3,783	3,783			
100174825	DELRAY BEACH	FL		10/31/2024		.600							.600	.600			
100154188	FRANKLIN	TN		07/11/2024		1,464							1,464	1,464			
100169718	PHOENIX	AZ		09/30/2024		2,169							2,169	2,169			
100076375	FONTANA	CA		12/23/2021		2,832							2,832	2,832			
100143012	NAPLES	FL		02/12/2024		1,059							1,059	1,059			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		5,887							5,887	5,887			
100176778	NEW HYDE PARK	NY		11/15/2024		1,516							1,516	1,516			
100116410	FLUSHING	NY		07/20/2023		5,087							5,087	5,087			
100152855	LA PUENTE	CA		05/22/2024		1,422							1,422	1,422			
100180601	SEATTLE	WA		11/26/2024		2,165							2,165	2,165			
100129284	LAS VEGAS	NV		09/25/2023		49,235							49,235	49,235			
100119905	WELLINGTON	FL		08/10/2023		1,478							1,478	1,478			
100157598	HIALEAH	FL		06/28/2024		2,045							2,045	2,045			
100156308	OAKHURST	NJ		07/25/2024		1,423							1,423	1,423			
100151873	LAS VEGAS	NV		05/10/2024		1,697							1,697	1,697			
100160221	POCASSET	MA		07/18/2024		1,379							1,379	1,379			
100100554	TEHACHAPI	CA		04/27/2023		.383							.383	.383			
100085116	EINDHOVEN	NLD		07/27/2022		101,980							101,980	119,399	17,419		17,419
100148161	HALLANDALE	FL		05/15/2024		.573							.573	.573			
100172840	LOS ANGELES	CA		10/25/2024		2,094							2,094	2,094			
100174508	LA MIRADA	CA		10/31/2024		4,807							4,807	4,807			
100115302	BELLFLOWER	CA		07/17/2023		1,548							1,548	1,548			
100182692	SANTA ROSA BEACH	FL		12/12/2024		1,630							1,630	1,630			
100011046	KAHULUI	HI		12/23/2016		1,790							1,790	1,790			
100166091	ROSWELL	GA		09/09/2024		14,349							14,349	14,349			
100092052	FAR ROCKAWAY	NY		02/09/2023		1,619							1,619	1,619			
100083463	WILMINGTON	CA		06/02/2022		.530							.530	.530			
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		2,736							2,736	2,736			
100134675	PALM COAST	FL		10/30/2023		3,141							3,141	3,141			
100115616	DALY CITY	CA		07/19/2023		2,986							2,986	2,986			
100132487	NEW HOPE	PA		11/03/2023		8,620							8,620	8,620			
100138181	DULUTH	GA		12/14/2023		1,397							1,397	1,397			
100161062	VENICE	FL		07/24/2024		1,525							1,525	1,525			
100164057	FONTANA	CA		08/21/2024		1,573							1,573	1,573			
100155971	MONROE	NY		06/18/2024		1,355							1,355	1,355			
100132072	STATEN ISLAND	NY		10/13/2023		2,238							2,238	2,238			
100169469	LYNNWOOD	WA		09/30/2024		3,279							3,279	3,279			
100168602	PROVINCETOWN	MA		09/25/2024		1,556							1,556	1,556			
100147976	RIVERSIDE	CA		04/10/2024		1,416							1,416	1,416			
100169641	KINGS BEACH	CA		09/30/2024		1,584							1,584	1,584			
100135412	HAYWARD	CA		11/13/2023		1,023							1,023	1,023			
100091438	RESEDA	CA		02/22/2023		2,839							2,839	2,839			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		1,743							1,743	1,743			
100090653	THE BRONX	NY		12/29/2022		1,761							1,761	1,761			
100079977	WALNUT	CA		04/25/2022		3,586							3,586	3,586			
100185856	EASTVALE	CA		12/26/2024		1,661							1,661	1,661			
100165196	ROTTERDAM	NLD		08/28/2024		(182)							(182)		182		182
100172382	SEVIERVILLE	TN		10/23/2024		2,382							2,382	2,382			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170252	AIKEN	SC		10/08/2024		1,651							1,651	1,651			
100172500	CAPE CHARLES	VA		10/23/2024		2,871							2,871	2,871			
100185346	LOS ANGELES	CA		12/20/2024		1,893							1,893	1,893			
100076801	CORONA	CA		12/27/2021		13,889							13,889	13,889			
100132804	SPRING VALLEY	CA		11/03/2023		1,726							1,726	1,726			
100173769	LANCASTER	PA		10/30/2024		1,652							1,652	1,652			
100014467	REDONDO BEACH	CA		09/27/2017		3,644							3,644	3,644			
100180394	HAYWARD	CA		11/25/2024		2,039							2,039	2,039			
100165045	LOS ANGELES	CA		08/28/2024		1,487							1,487	1,487			
100092051	FAR ROCKAWAY	NY		02/09/2023		1,619							1,619	1,619			
100160574	ORTING	WA		07/19/2024		1,663							1,663	1,663			
100173022	HIGHLAND	CA		10/25/2024		1,371							1,371	1,371			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		1,731							1,731	1,731			
100133856	LIBERTY HILL	TX		10/20/2023		579							579	579			
100144320	BRADENTON	FL		03/07/2024		1,552							1,552	1,552			
100172743	OLYMPIA	WA		11/21/2024		323							323	323			
100129483	SPRING VALLEY	NY		09/29/2023		2,178							2,178	2,178			
100151783	BETHESDA	MD		05/10/2024		1,933							1,933	1,933			
100147424	BAYVILLE	NJ		04/03/2024		1,081							1,081	1,081			
100161410	ESCONDIDO	CA		07/26/2024		1,296							1,296	1,296			
100176535	DAHLONEGA	GA		11/15/2024		1,808							1,808	1,808			
100156539	BALTIMORE	MD		06/24/2024		1,622							1,622	1,622			
100156263	LEANDER	TX		07/25/2024		3,990							3,990	3,990			
100166390	LAUREL	MD		10/24/2024		1,512							1,512	1,512			
100165952	SAINT ALBANS	MO		09/06/2024		1,562							1,562	1,562			
100071561	SEASIDE	CA		10/14/2021		3,466							3,466	3,466			
100141777	MIAMI	FL		01/30/2024		999							999	999			
100148471	WESTLAKE	FL		04/12/2024		1,727							1,727	1,727			
100147279	BROOKLYN	NY		03/28/2024		1,174							1,174	1,174			
100144763	UNITED KINGDOM	GBR		03/12/2024		(57)							(57)		57		57
100090951	SANTA ANA	CA		01/31/2023		1,536							1,536	1,536			
100170294	WALLINGTON	NJ		10/08/2024		1,711							1,711	1,711			
100108311	LOS ANGELES	CA		05/24/2023		1,272							1,272	1,272			
100184960	BELLE HARBOR	NY		12/19/2024		1,107							1,107	1,107			
100016523	LOS ANGELES	CA		04/10/2018		5,158							5,158	5,158			
100176534	LAS VEGAS	NV		11/15/2024		1,798							1,798	1,798			
100101923	LONG BEACH	CA		04/14/2023		1,123							1,123	1,123			
100168549	WASHINGTON	DC		09/25/2024		1,866							1,866	1,866			
100076719	SIMI VALLEY	CA		12/30/2021		3,518							3,518	3,518			
100163942	CHESAPEAKE	VA		10/04/2024		1,576							1,576	1,576			
100159025	WESTMINSTER	CO		08/15/2024		1,183							1,183	1,183			
100131943	SALT LAKE CITY	UT		10/13/2023		1,630							1,630	1,630			
100148835	OAK ISLAND	NC		04/17/2024		1,493							1,493	1,493			
100140865	AUGUSTA	GA		03/06/2024		1,446							1,446	1,446			
100173703	ST PETERSBURG	FL		10/30/2024		1,439							1,439	1,439			
100116094	DALY CITY	CA		07/20/2023		4,635							4,635	4,635			
100172911	MORENO VALLEY	CA		10/25/2024		1,028							1,028	1,028			
100080052	ARCADIA	CA		04/25/2022		3,697							3,697	3,697			
100166434	LAFAYETTE	LA		10/31/2024		1,770							1,770	1,770			
100151771	BETHESDA	MD		05/10/2024		1,939							1,939	1,939			
100131790	LOS ANGELES	CA		10/06/2023		1,231							1,231	1,231			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114665	MAYWOOD	CA		06/29/2023		1,898							1,898	1,898			
100079863	BAILEY	CO		04/08/2022		3,457							3,457	3,457			
100148731	MYAKKA	FL		04/17/2024		3,581							3,581	3,581			
100172306	NORTHRIDGE	CA		10/21/2024		1,794							1,794	1,794			
100158386	UNITED KINGDOM	GBR		07/09/2024		(52)							(52)		52		52
100147731	WINCHESTER	CA		04/08/2024		1,577							1,577	1,577			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		1,992							1,992	1,992			
100146729	LAWRENCE	MA		03/20/2024		1,145							1,145	1,145			
100067447	WALNUT CREEK	CA		09/23/2021		3,662							3,662	3,662			
100110039	VALLEY GLEN	CA		06/23/2023		1,575							1,575	1,575			
100143366	HUNTINGTON BEACH	CA		02/16/2024		1,243							1,243	1,243			
100139467	CORAL SPRINGS	FL		12/28/2023		3,239							3,239	3,239			
100161745	NORTHLAKE	TX		07/30/2024		1,465							1,465	1,465			
100082752	DEN HAAG	NLD		04/27/2022		(94)							(94)		94		94
100178490	SAN DIEGO	CA		11/21/2024		1,766							1,766	1,766			
100149946	LAS VEGAS	NV		06/07/2024		1,081							1,081	1,081			
100131650	MIAMI	FL		10/06/2023		1,904							1,904	1,904			
100182138	NORTH MYRTLE BEACH	SC		12/12/2024		1,671							1,671	1,671			
100173479	LITTLETON	CO		10/29/2024		2,044							2,044	2,044			
100108059	SANTA ANA	CA		05/24/2023		1,266							1,266	1,266			
100169788	CLEARWATER	FL		09/30/2024		1,511							1,511	1,511			
100170495	NORWALK	CA		10/09/2024		1,688							1,688	1,688			
100170284	LAWRENCE	NY		10/08/2024		1,918							1,918	1,918			
100151467	JURUPA VALLEY	CA		05/10/2024		1,530							1,530	1,530			
100149066	NORTH PORT	FL		04/19/2024		17,825							17,825	17,825			
100164093	WHITTIER	CA		08/21/2024		1,259							1,259	1,259			
100161640	UNITED KINGDOM	GBR		07/29/2024		(82)							(82)		82		82
100135859	SANGER	CA		11/13/2023		1,011							1,011	1,011			
100160949	IRVINE	CA		07/24/2024		1,484							1,484	1,484			
100026257	FLUSHING	NY		09/20/2018		2,180							2,180	2,180			
100079449	LONG BEACH	CA		03/17/2022		3,601							3,601	3,601			
100120881	CHULA VISTA	CA		08/28/2023		1,325							1,325	1,325			
100158119	SAN JOSE	CA		07/09/2024		1,607							1,607	1,607			
100103369	SARASOTA	FL		06/16/2023		1,565							1,565	1,565			
100159279	N TOPSAIL BEACH	NC		07/15/2024		1,503							1,503	1,503			
100169191	SCARSDALE	NY		09/27/2024		1,402							1,402	1,402			
100086535	PHOENIX	AZ		09/30/2022		1,514							1,514	1,514			
100011856	WOODINVILLE	WA		03/08/2017		1,682							1,682	1,682			
100100410	HICKSVILLE	NY		04/27/2023		3,366							3,366	3,366			
100076670	VERO BEACH	FL		12/16/2021		2,254							2,254	2,254			
100149754	WASHINGTON	DC		04/26/2024		1,379							1,379	1,379			
100137531	YUCAIPA	CA		12/08/2023		2,484							2,484	2,484			
100157779	QUEEN CREEK	AZ		08/01/2024		1,490							1,490	1,490			
100135210	LEWES	DE		11/08/2023		1,628							1,628	1,628			
100175672	WHITTIER	CA		11/12/2024		1,845							1,845	1,845			
100087233	LAS VEGAS	NV		10/25/2022		2,516							2,516	2,516			
100091661	LAS VEGAS	NV		01/27/2023		1,431							1,431	1,431			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		2,703							2,703	2,703			
100109136	WESTMINSTER	CA		06/09/2023		2,009							2,009	2,009			
100174335	GULF SHORES	AL		10/31/2024		1,732							1,732	1,732			
100168060	SAN FERNANDO	CA		09/20/2024		3,533							3,533	3,533			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173937	JERSEY CITY	NJ		10/31/2024		1,752							1,752	1,752			
100128808	RANCHO SANTA FE	CA		09/21/2023		2,010							2,010	2,010			
100134170	WEST COVINA	CA		12/08/2023		1,383							1,383	1,383			
100163294	GARDEN CITY	ID		08/13/2024		1,688							1,688	1,688			
100169305	HOLLIS	NY		09/27/2024		1,255							1,255	1,255			
100118717	LAKEWOOD	CA		07/25/2023		2,275							2,275	2,275			
100115342	OAKLAND	CA		07/17/2023		1,564							1,564	1,564			
100155940	GULF SHORES	AL		06/17/2024		1,547							1,547	1,547			
100152964	LOS ANGELES	CA		06/27/2024		1,610							1,610	1,610			
100165911	KNOXVILLE	TN		09/06/2024		1,591							1,591	1,591			
100167968	SANTA ANA	CA		09/20/2024		1,567							1,567	1,567			
100149821	BERGENFIELD	NJ		04/29/2024		1,174							1,174	1,174			
100166925	SAN GABRIEL	CA		09/13/2024		1,701							1,701	1,701			
100128894	PETALUMA	CA		09/21/2023		1,446							1,446	1,446			
100162538	SAN DIEGO	CA		08/12/2024		1,701							1,701	1,701			
100134341	CITRUS HEIGHTS	CA		10/27/2023		1,415							1,415	1,415			
100136232	SOUTH GATE	CA		11/20/2023		1,455							1,455	1,455			
100153643	LAKEWOOD	CO		05/31/2024		1,170							1,170	1,170			
100179803	ST AUGUSTINE	FL		11/21/2024		1,652							1,652	1,652			
100054129	CHARLOTTESVILLE	VA		03/23/2021		9,331							9,331	9,331			
100141410	RANCHO CUCAMONGA	CA		01/30/2024		694							694	694			
100108457	LOS GATOS	CA		05/25/2023		33,093							33,093	33,093			
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		4,622							4,622	4,622			
100090865	DOUBLE OAK	TX		01/31/2023		2,233							2,233	2,233			
100074391	MONTAUK	NY		12/02/2021		4,761							4,761	4,761			
100132343	FONTANA	CA		11/03/2023		2,277							2,277	2,277			
100118912	VALLEJO	CA		07/27/2023		1,229							1,229	1,229			
100185561	BELL BUCKLE	TN		12/20/2024		1,456							1,456	1,456			
100181354	MIAMI	FL		12/06/2024		1,304							1,304	1,304			
100165588	SPOKANE	WA		10/04/2024		1,515							1,515	1,515			
100087249	ORANGE	CA		10/25/2022		3,000							3,000	3,000			
100173933	NEWCASTLE	WA		10/31/2024		1,375							1,375	1,375			
100185332	CAPE CHARLES	VA		12/20/2024		1,881							1,881	1,881			
100137765	EPWORTH	GA		12/08/2023		1,455							1,455	1,455			
100101716	HAARLEM	NLD		03/30/2023		(219)							(219)		219		219
100077933	DEN HAAG	NLD		12/29/2021		(125)							(125)		125		125
100115731	SOUTH GATE	CA		07/20/2023		2,002							2,002	2,002			
100147565	ROYAL PALM BEACH	FL		04/03/2024		1,749							1,749	1,749			
100118975	BUENA PARK	CA		07/27/2023		2,609							2,609	2,609			
100109344	ASTORIA	NY		06/12/2023		7,707							7,707	7,707			
100169764	FULLERTON	CA		09/30/2024		1,694							1,694	1,694			
100074388	FLEMINGTON	NJ		12/02/2021		4,644							4,644	4,644			
100151168	WOODSIDE	NY		05/09/2024		1,343							1,343	1,343			
100186722	RIDGEFIELD	WA		12/31/2024		1,671							1,671	1,671			
100159905	MIAMI	FL		08/16/2024		1,714							1,714	1,714			
100144437	SURPRISE	AZ		03/07/2024		1,907							1,907	1,907			
100103074	HAYWARD	CA		06/22/2023		1,627							1,627	1,627			
100128422	MARIETTA	GA		09/15/2023		1,799							1,799	1,799			
100151465	LINDEN	NJ		05/10/2024		1,697							1,697	1,697			
100159571	MIAMI	FL		07/15/2024		1,411							1,411	1,411			
100144494	PETALUMA	CA		04/26/2024		1,393							1,393	1,393			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165257	JURUPA VALLEY	CA		08/29/2024		1,368							1,368	1,368			
100102151	SARASOTA	FL		04/14/2023		1,454							1,454	1,454			
100163824	GILBERT	AZ		09/27/2024		1,280							1,280	1,280			
100108445	BRONX	NY		05/25/2023		1,458							1,458	1,458			
100175100	MIAMI	FL		11/05/2024		1,118							1,118	1,118			
100155955	GATLINBURG	TN		06/17/2024		2,743							2,743	2,743			
100157768	KELLER	TX		08/01/2024		1,378							1,378	1,378			
100182007	FERNANDINA BEACH	FL		12/12/2024		1,815							1,815	1,815			
100140449	OCEAN ISLE BEACH	NC		01/18/2024		1,422							1,422	1,422			
100156723	KENNESAW	GA		06/26/2024		1,369							1,369	1,369			
100152952	SEATTLE	WA		06/27/2024		435							435	435			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		1,557							1,557	1,557			
100170321	GATLINBURG	TN		10/08/2024		4,018							4,018	4,018			
100148932	PENSACOLA	FL		04/17/2024		1,204							1,204	1,204			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,523							1,523	1,523			
100030701	WEST ROXBURY	MA		04/09/2019		1,358							1,358	1,358			
100167149	ANAHEIM	CA		09/13/2024		1,483							1,483	1,483			
100171568	BLAIRSVILLE	GA		10/16/2024		1,670							1,670	1,670			
100154818	SCOTTSDALE	AZ		07/19/2024		1,526							1,526	1,526			
100142562	KIRKLAND	WA		02/08/2024		1,756							1,756	1,756			
100168623	LAWNDALE	CA		09/25/2024		1,230							1,230	1,230			
100186526	NASHVILLE	TN		12/30/2024		2,702							2,702	2,702			
100087179	SAN FRANCISCO	CA		10/25/2022		3,140							3,140	3,140			
100168253	BOUNTIFUL	UT		09/20/2024		4,253							4,253	4,253			
100081767	PASADENA	CA		03/25/2022		3,650							3,650	3,650			
100153008	HIGHLAND BEACH	FL		06/27/2024		1,468							1,468	1,468			
100120140	MANCHESTER	NJ		08/11/2023		1,764							1,764	1,764			
100161705	LAS VEGAS	NV		07/30/2024		2,022							2,022	2,022			
100153831	LOS ANGELES	CA		07/10/2024		1,036							1,036	1,036			
4010058316	CHICAGO	IL		08/24/2023		1,542							1,542	1,542			
4010065001	PHOENIX	AZ		01/10/2024		430							430	430			
100171673	PORTLAND	OR		10/16/2024		1,773							1,773	1,773			
100080506	JASPER	GA		03/10/2022		2,516							2,516	2,516			
100179587	MINERAL BLUFF	GA		11/21/2024		1,639							1,639	1,639			
100018275	ANAHEIM	CA		06/27/2018		5,221							5,221	5,221			
100109092	DELRAY BEACH	FL		06/05/2023		1,520							1,520	1,520			
100086664	RICHMOND	CA		09/30/2022		2,257							2,257	2,257			
100149435	JACKSON	NJ		04/24/2024		1,598							1,598	1,598			
100155005	ARVADA	CO		07/19/2024		1,354							1,354	1,354			
100160854	SOLEDAD	CA		07/24/2024		1,127							1,127	1,127			
100152185	BONITA SPRINGS	FL		05/17/2024		2,064							2,064	2,064			
100149515	PAYSON	UT		04/26/2024		851							851	851			
100143530	NEWARK	NJ		02/21/2024		1,525							1,525	1,525			
100180668	WELLINGTON	FL		11/26/2024		1,599							1,599	1,599			
100120036	CLINTON	CT		08/11/2023		1,850							1,850	1,850			
100172602	CYPRESS	CA		10/23/2024		1,833							1,833	1,833			
100068197	GILROY	CA		08/25/2021		3,939							3,939	3,939			
19016	WOODINVILLE	WA		03/11/2011		161,940		(99)			(99)		161,841	161,841			
100150524	SAVANNAH	GA		05/03/2024		1,682							1,682	1,682			
100150760	WASHINGTON	DC		05/07/2024		1,761							1,761	1,761			
100140703	OAKLEY	CA		02/08/2024		1,697							1,697	1,697			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100099597	IONE	CA		04/06/2023		2,536							2,536	2,536			
100181578	SPRING VALLEY	NY		12/09/2024		1,403							1,403	1,403			
100108498	FREDERICK	MD		05/25/2023		353							353	353			
100143884	ORLANDO	FL		03/06/2024		1,189							1,189	1,189			
100184382	SARATOGA SPRINGS	UT		12/16/2024		929							929	929			
100160109	CASTRO VALLEY	CA		07/17/2024		1,956							1,956	1,956			
100103168	BROOKLYN	NY		04/21/2023		1,352							1,352	1,352			
100186495	TACOMA	WA		12/30/2024		1,345							1,345	1,345			
100117132	BROOKLYN	NY		07/20/2023		8,163							8,163	8,163			
100140499	MIAMI	FL		01/19/2024		1,311							1,311	1,311			
100176058	COOPER CITY	FL		12/20/2024		17,374							17,374	17,374			
100091709	SIMI VALLEY	CA		03/24/2023		1,718							1,718	1,718			
100110776	MIAMI	FL		08/11/2023		259							259	259			
100170188	NAPLES	FL		10/08/2024		1,776							1,776	1,776			
100113899	BROOKEVILLE	MD		06/29/2023		(264)							(264)	(264)			
100182160	WEST PALM BEACH	FL		12/12/2024		1,609							1,609	1,609			
100172379	HAWTHORN WOODS	IL		10/23/2024		1,319							1,319	1,319			
100108462	GILBERT	AZ		05/25/2023		1,602							1,602	1,602			
100103542	WASHINGTON	DC		05/08/2023		4,697							4,697	4,697			
100147296	BROOKLYN	NY		03/28/2024		1,371							1,371	1,371			
100135982	MONROE	NC		11/16/2023		1,363							1,363	1,363			
100132336	GARDENA	CA		11/03/2023		2,810							2,810	2,810			
100144354	ZEPHYR COVE	NV		03/07/2024		1,587							1,587	1,587			
100100026	CHARLOTTE	NC		03/28/2023		317							317	317			
100100419	JAMAICA	NY		04/27/2023		3,631							3,631	3,631			
100151115	WORCESTER	MA		05/08/2024		1,531							1,531	1,531			
100153658	LAGUNA NIGUEL	CA		05/31/2024		1,834							1,834	1,834			
100186320	SAN DIEGO	CA		12/30/2024		1,578							1,578	1,578			
100132442	ODESSA	FL		11/03/2023		1,472							1,472	1,472			
100172208	FILLMORE	CA		10/17/2024		1,767							1,767	1,767			
100167961	LOS ANGELES	CA		09/20/2024		1,544							1,544	1,544			
100119306	SANTA ROSA	CA		07/31/2023		5,793							5,793	5,793			
100100381	DIX HILLS	NY		04/27/2023		3,382							3,382	3,382			
100169379	SAN DIEGO	CA		09/27/2024		1,240							1,240	1,240			
100099957	WOODBURY	MN		03/28/2023		1,278							1,278	1,278			
100103390	SAN DIEGO	CA		06/16/2023		1,601							1,601	1,601			
100131967	DORAL	FL		10/13/2023		1,547							1,547	1,547			
100164226	LOS ANGELES	CA		08/21/2024		1,668							1,668	1,668			
100148507	PHOENIX	AZ		04/12/2024		1,399							1,399	1,399			
100182412	ESCONDIDO	CA		12/12/2024		1,795							1,795	1,795			
100154349	TULUM	MEX		06/12/2024		1,464							1,464	1,464			
100153310	BRICK	NJ		05/30/2024		(5,242)							(5,242)	(5,242)			
3340073203	OCALA	FL		04/12/2024		531,115							531,115	531,115			
100164468	CALDWELL	ID		08/21/2024		14,311							14,311	14,311			
100134897	EAST NORTHPORT	NY		10/30/2023		1,299							1,299	1,299			
100170013	BRADLEY BEACH	NJ		11/08/2024		1,614							1,614	1,614			
100137133	WACO	TX		11/28/2023		1,416							1,416	1,416			
100169297	DIX HILLS	NY		09/27/2024		457							457	457			
100074481	OAKLEY	CA		12/14/2021		3,098							3,098	3,098			
100074381	EINDHOVEN	NLD		11/16/2021		(125)							(125)		125		125
100089238	FLANDERS	NJ		01/26/2023		1,655							1,655	1,655			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185514	MIRAMAR BEACH	FL		12/20/2024		399							399	399			
100153257	TAMPA	FL		05/30/2024		32,438							32,438	32,438			
100172660	WINCHESTER	CA		11/21/2024		1,373							1,373	1,373			
100099855	NORTHRIDGE	CA		03/07/2023		1,783							1,783	1,783			
100165826	SALT LAKE CTY	UT		08/29/2024		1,502							1,502	1,502			
100167088	RODANTHE	NC		09/13/2024		559							559	559			
100080246	DORAL	FL		02/25/2022		3,046							3,046	3,046			
100145792	BUENA PARK	CA		05/08/2024		19,151							19,151	19,151			
100114909	PEACHTREE CITY	GA		07/13/2023		4,016							4,016	4,016			
100119253	AUSTIN	TX		07/31/2023		2,214							2,214	2,214			
100110686	LOS ANGELES	CA		08/11/2023		1,332							1,332	1,332			
100169285	ALPHARETTA	GA		09/27/2024		1,423							1,423	1,423			
100160525	ANNAPOLIS	MD		07/19/2024		1,266							1,266	1,266			
100110703	PLANO	TX		08/11/2023		2,349							2,349	2,349			
100147830	ANGIER	NC		04/08/2024		1,615							1,615	1,615			
100137651	JAMAICA	NY		12/08/2023		1,519							1,519	1,519			
100118694	HIGHLAND	CA		07/25/2023		1,443							1,443	1,443			
100146854	ACTON	CA		03/21/2024		970							970	970			
100173499	LANGLEY	WA		10/29/2024		1,035							1,035	1,035			
100135661	OAKHURST	NJ		11/09/2023		6,447							6,447	6,447			
100180636	IRVING	TX		11/26/2024		1,549							1,549	1,549			
100086268	KATWIJK	NLD		08/29/2022		(72)							(72)		72		72
100165899	AZUSA	CA		08/30/2024		1,524							1,524	1,524			
100150088	NORTH CHARLESTON	SC		06/14/2024		1,399							1,399	1,399			
100117548	HUNTINGTON BEACH	CA		07/20/2023		12,752							12,752	12,752			
100153955	GILROY	CA		06/05/2024		1,478							1,478	1,478			
100171121	NEW BRUNSWICK	NJ		11/22/2024		1,404							1,404	1,404			
100134807	SAN LORENZO	CA		10/30/2023		1,662							1,662	1,662			
100138264	NORWALK	CA		12/15/2023		4,325							4,325	4,325			
100175436	INDIO	CA		12/23/2024		1,221							1,221	1,221			
100186561	SCOTTSDALE	AZ		12/30/2024		1,473							1,473	1,473			
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		2,305							2,305	2,305			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		5,462							5,462	5,462			
100149582	LODI	NJ		04/26/2024		1,724							1,724	1,724			
100136573	BAILEY	CO		11/22/2023		874							874	874			
100078449	ONTARIO	CA		01/25/2022		4,440							4,440	4,440			
100170111	DESERT HOT SPRINGS	CA		10/08/2024		1,459							1,459	1,459			
100086726	HERRIMAN	UT		09/30/2022		1,716							1,716	1,716			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		18,590							18,590	18,590			
100116314	BROOKLYN	NY		07/20/2023		3,959							3,959	3,959			
100154709	LAS VEGAS	NV		07/19/2024		1,559							1,559	1,559			
100153157	SEVIERVILLE	TN		05/28/2024		4,372							4,372	4,372			
100090059	SILVER SPRINGS	FL		01/13/2023		1,313							1,313	1,313			
100144514	GARDEN GROVE	CA		04/26/2024		1,882							1,882	1,882			
100140147	SURF CITY	NC		01/09/2024		3,437							3,437	3,437			
100088200	SPRING	TX		10/13/2022		1,959							1,959	1,959			
100140451	CHICAGO	IL		01/18/2024		1,578							1,578	1,578			
100149494	FONTANA	CA		04/24/2024		1,540							1,540	1,540			
100162579	ATHENS	TX		08/12/2024		304,354							304,354	304,354			
100182496	DAHLONEGA	GA		12/12/2024		5,744							5,744	5,744			
100102431	KISSIMMEE	FL		06/07/2023		1,536							1,536	1,536			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165802	CALABASAS	CA		08/29/2024		1,589							1,589	1,589			
100182415	GOLDEN	CO		12/12/2024		1,985							1,985	1,985			
100080826	SAN BERNARDINO	CA		03/10/2022		3,200							3,200	3,200			
100180639	PLACERVILLE	CA		11/26/2024		1,505							1,505	1,505			
100158641	NAPLES	FL		07/10/2024		1,566							1,566	1,566			
100091370	NAPLES	FL		02/22/2023		1,744							1,744	1,744			
100087223	NATIONAL CITY	CA		10/25/2022		3,127							3,127	3,127			
100082064	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(117)							(117)		117		117
100147410	SILVER SPRING	MD		05/08/2024		1,185							1,185	1,185			
100086340	AMSTERDAM	NLD		08/29/2022		(124)							(124)		124		124
100158956	HERMOSA BEACH	CA		08/15/2024		4,573							4,573	4,573			
100136610	PRESCOTT	AZ		11/22/2023		1,271							1,271	1,271			
100039015	DUBLIN	IRL		09/27/2019		440							440	(4,764)	(228)	(4,976)	(5,204)
100168210	FULLERTON	CA		09/20/2024		3,467							3,467	3,467			
100169124	LAWNDALE	CA		09/27/2024		1,467							1,467	1,467			
100153802	ESTERO	FL		07/10/2024		2,126							2,126	2,126			
100153160	SEVIERVILLE	TN		05/28/2024		3,640							3,640	3,640			
100169462	CORONA	CA		09/30/2024		2,429							2,429	2,429			
100134538	RIO LINDA	CA		10/30/2023		1,235							1,235	1,235			
100110593	PROSPER	TX		06/30/2023		2,205							2,205	2,205			
100088972	WILTON MANORS	FL		11/15/2022		1,575							1,575	1,575			
100117773	ROSEMEAD	CA		07/20/2023		1,514							1,514	1,514			
100060090	CARLSBAD	CA		06/25/2021		3,446							3,446	3,446			
100171430	MORA	MN		10/16/2024		1,589							1,589	1,589			
100109664	PAUMA VALLEY	CA		06/14/2023		1,720							1,720	1,720			
100103849	NYACK	NY		05/10/2023		1,510							1,510	1,510			
100087296	BROKEN BOW	OK		10/25/2022		165							165	165			
100172329	FILLMORE	CA		10/23/2024		1,711							1,711	1,711			
3340073205	OCALA	FL		04/12/2024		697,027							697,027	697,027			
100167446	CHICAGO	IL		09/16/2024		1,355							1,355	1,355			
100148189	MIDLAND PARK	NJ		04/12/2024		1,756							1,756	1,756			
100166937	WHITTIER	CA		09/13/2024		1,531							1,531	1,531			
100176557	ORANGE BEACH	AL		11/15/2024		2,237							2,237	2,237			
100158293	UNITED KINGDOM	GBR		07/09/2024		6							6		(6)		(6)
100180056	KERENS	TX		11/25/2024		1,964							1,964	1,964			
100110682	UPLAND	CA		08/11/2023		110,139							110,139	110,139			
100038452	DUBLIN	IRL		09/27/2019		542							542	(7,770)	(542)	(7,770)	(8,311)
100115471	LOS ANGELES	CA		07/17/2023		1,312							1,312	1,312			
100080777	SANTA MONICA	CA		03/15/2022		3,036							3,036	3,036			
100100445	CAMARILLO	CA		04/27/2023		2,008							2,008	2,008			
100143194	HENDERSON	NV		02/16/2024		10,514							10,514	10,514			
100158133	AUSTIN	TX		07/09/2024		2,852							2,852	2,852			
100141963	DORAL	FL		02/29/2024		1,313							1,313	1,313			
100174539	MIAMI GARDENS	FL		10/31/2024		1,156							1,156	1,156			
100173939	ORANGE BEACH	AL		10/31/2024		1,415							1,415	1,415			
100141241	DAVENPORT	FL		01/30/2024		903							903	903			
100150894	ST PETERSBURG	FL		05/08/2024		1,575							1,575	1,575			
100173546	UNITED KINGDOM	GBR		10/29/2024		30							30		(30)		(30)
100136580	WAYNE	NJ		11/22/2023		1,607							1,607	1,607			
100172956	CORAL SPRINGS	FL		10/25/2024		1,184							1,184	1,184			
100161543	JACKSON	NJ		07/30/2024		1,476							1,476	1,476			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128857	SACHSE	TX		09/21/2023		1,570							1,570	1,570			
100185736	LOOMIS	CA		12/23/2024		1,359							1,359	1,359			
100120428	LOS ANGELES	CA		08/18/2023		1,528							1,528	1,528			
100107810	BRADENTON	FL		05/19/2023		1,718							1,718	1,718			
100135972	SAN JACINTO	CA		11/16/2023		1,451							1,451	1,451			
100172784	BURIEN	WA		12/06/2024		1,501							1,501	1,501			
100157802	VISTA	CA		08/01/2024		1,381							1,381	1,381			
100083978	STOCKTON	CA		07/12/2022		2,049							2,049	2,049			
100132598	ENGLEWOOD	FL		11/03/2023		1,336							1,336	1,336			
100167830	LAKE WORTH	FL		09/20/2024		1,619							1,619	1,619			
100140241	PROSPER	TX		01/18/2024		1,822							1,822	1,822			
100182058	MARINA	CA		12/12/2024		1,994							1,994	1,994			
100120805	NAPLES	FL		08/25/2023		1,417							1,417	1,417			
100102657	SAN ANTONIO	TX		06/22/2023		1,463							1,463	1,463			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,022							1,022	1,022			
100167601	HARBESON	DE		09/19/2024		5,197							5,197	5,197			
100151612	MANTECA	CA		05/10/2024		1,751							1,751	1,751			
100143881	LAKE WORTH BEACH	FL		03/06/2024		1,509							1,509	1,509			
100138390	CANOGA PARK	CA		12/18/2023		1,048							1,048	1,048			
100151868	BELLFLOWER	CA		05/10/2024		1,249							1,249	1,249			
100179464	SAN JOSE	CA		11/21/2024		1,962							1,962	1,962			
100133827	MIDDLE RIVER	MD		10/20/2023		1,458							1,458	1,458			
100086190	AUSTIN	TX		10/07/2022		443							443	443			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,668							1,668	1,668			
100141404	LONG BRANCH	NJ		01/30/2024		1,259							1,259	1,259			
100127646	VERO BEACH	FL		09/08/2023		948							948	948			
100152777	LAWRENCEVILLE	GA		05/22/2024		1,576							1,576	1,576			
100134655	HAWTHORNE	CA		10/30/2023		1,170							1,170	1,170			
100116709	UNION CITY	CA		07/20/2023		3,341							3,341	3,341			
100148902	WILDOMAR	CA		04/17/2024		1,459							1,459	1,459			
100092049	FLUSHING	NY		02/09/2023		1,692							1,692	1,692			
100149484	SAINT SIMONS ISLAND	GA		04/24/2024		1,529							1,529	1,529			
100147190	BROOKLYN	NY		03/28/2024		3,107							3,107	3,107			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		3,025							3,025	3,025			
100169823	SAN PEDRO	CA		09/30/2024		14,760							14,760	14,760			
100168558	PINETOP	AZ		09/25/2024		1,810							1,810	1,810			
100148294	ANAHEIM	CA		04/12/2024		1,714							1,714	1,714			
100134363	CORAL SPRINGS	FL		10/27/2023		1,266							1,266	1,266			
100151737	COMPTON	CA		05/10/2024		1,225							1,225	1,225			
100150559	NEW PROVIDENCE	NJ		05/03/2024		1,731							1,731	1,731			
100161434	GLENDORA	CA		07/29/2024		1,576							1,576	1,576			
4010083213	LANSING	MI		11/26/2024		1,629							1,629	1,629			
100137859	LAS VEGAS	NV		12/08/2023		1,263							1,263	1,263			
100142404	TROUTMAN	NC		02/02/2024		(950)							(950)	(950)			
100176195	GRAND PRAIRIE	TX		12/20/2024		1,461							1,461	1,461			
100170286	RIVERSIDE	CA		10/08/2024		1,795							1,795	1,795			
100135052	MIAMI	FL		11/01/2023		587							587	587			
100172919	INDIANAPOLIS	IN		10/25/2024		1,698							1,698	1,698			
4010065030	PHOENIX	AZ		01/10/2024		1,343							1,343	1,343			
100116716	GRANADA HILLS	CA		07/20/2023		3,874							3,874	3,874			
100083929	SANTA CLARITA	CA		07/12/2022		31,989							31,989	31,989			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176763	MARSHFIELD	MA		11/15/2024		1,469							1,469	1,469			
100160888	RICHMOND	CA		07/24/2024		2,611							2,611	2,611			
100113915	WINDERMERE	FL		06/29/2023		6,654							6,654	6,654			
100132582	PHOENIX	AZ		11/03/2023		3,600							3,600	3,600			
100116315	BROOKLYN	NY		07/20/2023		4,760							4,760	4,760			
100173151	RENO	NV		10/30/2024		1,776							1,776	1,776			
100014481	ROSEMEAD	CA		09/27/2017		3,408							3,408	3,408			
100065440	BURLINGAME	CA		07/28/2021		3,823							3,823	3,823			
100116300	ROSEMEAD	CA		07/20/2023		4,593							4,593	4,593			
100103275	SANTA ANA	CA		04/27/2023		1,531							1,531	1,531			
100170323	DUXBURY	MA		10/08/2024		1,585							1,585	1,585			
100027048	RICHMOND	VA		09/26/2018		6,318							6,318	6,318			
100110071	FOREST HILLS	NY		06/23/2023		1,731							1,731	1,731			
100181908	GIG HARBOR	WA		12/12/2024		1,604							1,604	1,604			
100173751	NASHVILLE	TN		10/30/2024		1,611							1,611	1,611			
100118941	SANTA CLARITA	CA		07/27/2023		1,105							1,105	1,105			
100175367	ANTIOCH	CA		11/05/2024		1,756							1,756	1,756			
100157574	UTRECHT	NLD		06/28/2024		(251)							(251)		251		251
100149819	COLUMBIA FALLS	MT		04/29/2024		1,403							1,403	1,403			
100115521	LONG BEACH	CA		07/17/2023		1,645							1,645	1,645			
100143127	ARLINGTON	WA		02/16/2024		1,037							1,037	1,037			
100115306	MONTCLAIR	CA		07/17/2023		1,454							1,454	1,454			
100100563	CORONA	CA		04/27/2023		575							575	(31,518)		(32,092)	(32,092)
100114638	DOWNEY	CA		06/29/2023		1,720							1,720	1,720			
100140872	FONTANA	CA		01/25/2024		1,443							1,443	1,443			
100163852	VALLEJO	CA		09/27/2024		1,176							1,176	1,176			
100166443	MIAMI	FL		10/31/2024		4,565							4,565	4,565			
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		949							949	949			
100143031	OLNEY	MD		02/12/2024		1,079							1,079	1,079			
100139657	WHITTIER	CA		12/28/2023		1,089							1,089	1,089			
100108404	YONKERS	NY		05/25/2023		1,544							1,544	1,544			
100103677	PERRIS	CA		05/08/2023		1,379							1,379	1,379			
100087255	BLUFFTON	SC		10/25/2022		2,712							2,712	2,712			
100165851	BOSTON	MA		08/29/2024		1,713							1,713	1,713			
100175040	DOWNEY	CA		11/05/2024		2,332							2,332	2,332			
100173737	SAN DIEGO	CA		10/30/2024		1,515							1,515	1,515			
100158969	LEMOORE	CA		08/15/2024		2,276							2,276	2,276			
100180119	PORTLAND	OR		12/30/2024		1,125							1,125	1,125			
100079019	SOUTH GATE	CA		02/24/2022		3,120							3,120	3,120			
100169942	MIAMI	FL		11/08/2024		1,299							1,299	1,299			
100185435	BOTHELL	WA		12/20/2024		2,054							2,054	2,054			
100163417	JURUPA VALLEY	CA		09/27/2024		1,200							1,200	1,200			
100087201	SILVERTHORNE	CO		10/25/2022		2,998							2,998	2,998			
100160893	ANTHEM	AZ		07/24/2024		1,367							1,367	1,367			
100103579	ATLANTA	GA		05/08/2023		9,449							9,449	9,449			
100169351	FLAGLER BEACH	FL		09/27/2024		6,626							6,626	6,626			
100136275	GRANITE SHOALS	TX		11/20/2023		1,981							1,981	1,981			
100160005	HOMESTEAD	FL		08/16/2024		1,384							1,384	1,384			
100141390	CYPRESS	CA		01/30/2024		1,420							1,420	1,420			
100167940	PASADENA	TX		09/20/2024		1,189							1,189	1,189			
100102754	PLANO	TX		06/22/2023		1,820							1,820	1,820			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139569	HESPERIA	CA		12/28/2023		1,080							1,080	1,080			
100119457	MIAMI	FL		07/31/2023		1,690							1,690	1,690			
100185950	LOS ANGELES	CA		12/26/2024		1,116							1,116	1,116			
100168867	UNITED KINGDOM	GBR		09/26/2024		(54)							(54)		54		54
100156072	INGLEWOOD	CA		06/18/2024		1,286							1,286	1,286			
100167903	LOS ANGELES	CA		09/20/2024		1,633							1,633	1,633			
100103792	BROOKLYN	NY		05/10/2023		1,463							1,463	1,463			
100149166	WEATHERFORD	TX		04/22/2024		1,039							1,039	1,039			
100147666	SAN DIEGO	CA		04/04/2024		1,642							1,642	1,642			
100161474	IRVINE	CA		07/30/2024		1,512							1,512	1,512			
100147791	ALHAMBRA	CA		04/08/2024		1,662							1,662	1,662			
100164738	LEAVENWORTH	WA		08/26/2024		9,526							9,526	9,526			
100088199	SIMI VALLEY	CA		10/13/2022		2,965							2,965	2,965			
100152589	ORLANDO	FL		05/17/2024		1,513							1,513	1,513			
100108512	ECHT/LIMBURG	NLD		05/25/2023		2,416							2,416	2,769	354		354
100148217	SAVANNAH	GA		04/12/2024		1,642							1,642	1,642			
100173303	MILLEDGEVILLE	GA		10/30/2024		2,099							2,099	2,099			
100120047	FREDERICKSBURG	TX		08/11/2023		1,754							1,754	1,754			
100144733	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100100436	STATEN ISLAND	NY		04/27/2023		2,740							2,740	2,740			
100108084	COCONUT CREEK	FL		05/24/2023		1,408							1,408	1,408			
100159654	BUCKEYE	AZ		08/23/2024		1,460							1,460	1,460			
100068652	ROTTERDAM	NLD		08/30/2021		(134)							(134)		134		134
100164721	NEPTUNE BEACH	FL		08/23/2024		1,349							1,349	1,349			
100137899	ROYAL PALM BEACH	FL		12/08/2023		1,044							1,044	1,044			
100166412	GARLAND	TX		10/31/2024		702							702	702			
100077960	LIBERTY LAKE	WA		02/18/2022		3,420							3,420	3,420			
100137553	QUINCY	MA		12/08/2023		1,561							1,561	1,561			
100120369	LOS ANGELES	CA		08/18/2023		804							804	804			
100079421	LOS ANGELES	CA		03/17/2022		315							315	315			
100119255	WEST WILDWOOD	NJ		07/31/2023		2,498							2,498	2,498			
100142587	CRANE HILL	AL		02/08/2024		1,387							1,387	1,387			
100174257	MANAHAWKIN	NJ		10/31/2024		1,543							1,543	1,543			
100182020	RENTON	WA		12/12/2024		1,895							1,895	1,895			
100148584	OAKLAND	CA		04/12/2024		1,675							1,675	1,675			
100000240	LOS OSOS	CA		09/27/2016		10,970							10,970	10,970			
100156448	LAKE ELSINORE	CA		06/24/2024		1,471							1,471	1,471			
100129356	PALM SPRINGS	CA		09/25/2023		159,716							159,716	159,716			
100082617	CEDAR GROVE	NJ		04/14/2022		4,848							4,848	4,848			
100180213	SEVIERVILLE	TN		11/25/2024		1,773							1,773	1,773			
100065739	CHARLESTON	SC		07/28/2021		3,314							3,314	3,314			
100078741	BUENA PARK	CA		02/25/2022		5,398							5,398	5,398			
100089652	LEEUWARDEN	NLD		11/29/2022		(248)							(248)		248		248
100077899	WAGENINGEN/EDE	NLD		12/29/2021		136,222							136,222	140,161	3,939		3,939
4010047314	TRENTON	NJ		03/22/2023		1,343							1,343	1,343			
100159728	GILBERT	AZ		08/23/2024		7,888							7,888	7,888			
100130128	NETHERLANDS	NLD		09/26/2023		(188)							(188)		188		188
100149395	MARYSVILLE	WA		04/24/2024		1,740							1,740	1,740			
100173466	OXNARD	CA		10/29/2024		1,562							1,562	1,562			
100080430	NORTH HILLS	CA		03/10/2022		3,273							3,273	3,273			
100186326	LONG BEACH	CA		12/30/2024		1,650							1,650	1,650			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162273	RENTON	WA		09/06/2024		586							586	586			
100132514	BOTHELL	WA		11/03/2023		1,658							1,658	1,658			
100164770	TUFTONBORO	NH		08/26/2024		1,475							1,475	1,475			
100182413	ESCONDIDO	CA		12/12/2024		1,764							1,764	1,764			
100136044	TRACY	CA		11/16/2023		1,015							1,015	1,015			
100173092	MCHENRY	MD		10/30/2024		1,726							1,726	1,726			
100132543	PHOENIX	AZ		11/03/2023		3,622							3,622	3,622			
100128280	HIGHLAND	CA		09/14/2023		1,312							1,312	1,312			
100109863	BRONX	NY		06/22/2023		426							426	426			
754615	DENVER	CO		12/31/2006		175,084							175,084	175,084			
100162616	ORANGE BEACH	AL		08/12/2024		2,036							2,036	2,036			
100162999	EVERETT	WA		08/12/2024		1,750							1,750	1,750			
100141938	CHELTENHAM	PA		02/29/2024		1,404							1,404	1,404			
100174000	FEDERAL WAY	WA		10/31/2024		1,334							1,334	1,334			
100182446	DULUTH	GA		12/12/2024		2,001							2,001	2,001			
100117767	SEATTLE	WA		07/20/2023		1,554							1,554	1,554			
100145759	UNITED KINGDOM	GBR		03/12/2024		(48)							(48)		48		48
100168109	MIRAMAR BEACH	FL		09/20/2024		65,081							65,081	65,081			
100165462	ATLANTA	GA		08/29/2024		1,453							1,453	1,453			
100171428	NUTLEY	NJ		10/16/2024		1,895							1,895	1,895			
100171630	GALT	CA		10/16/2024		20,655							20,655	20,655			
100156419	DONNELLY	ID		06/24/2024		1,472							1,472	1,472			
100116675	HONOLULU	HI		07/20/2023		4,673							4,673	4,673			
100179940	OAK ISLAND	NC		11/25/2024		2,121							2,121	2,121			
100108497	HUNTINGTON BEACH	CA		05/25/2023		1,883							1,883	1,883			
100116948	SEATTLE	WA		07/20/2023		4,217							4,217	4,217			
100079720	VISTA	CA		04/08/2022		1,890							1,890	1,890			
100132591	MURRELLS INLET	SC		11/03/2023		1,032							1,032	1,032			
100176811	BLAINE	WA		11/15/2024		3,088							3,088	3,088			
100110219	MIAMI	FL		06/30/2023		2,427							2,427	2,427			
100091020	MORENO VALLEY	CA		01/31/2023		1,272							1,272	1,272			
100174750	VALENCIA	CA		10/31/2024		6,382							6,382	6,382			
100156527	ESTES PARK	CO		06/24/2024		1,480							1,480	1,480			
100150835	CHATSWORTH	CA		05/08/2024		1,681							1,681	1,681			
100176684	TRUCKEE	CA		11/15/2024		1,191							1,191	1,191			
100030910	KINGS POINT	NY		04/09/2019		10,740							10,740	10,740			
100166181	SAN DIEGO	CA		09/09/2024		1,672							1,672	1,672			
100182342	HOUSTON	TX		12/12/2024		1,496							1,496	1,496			
100117090	PANORAMA CITY	CA		07/20/2023		2,406							2,406	2,406			
100132015	BEND	OR		10/13/2023		1,587							1,587	1,587			
100139764	UNITED KINGDOM	GBR		12/18/2023		75							75		(75)		(75)
100131642	SANGER	CA		10/06/2023		1,628							1,628	1,628			
100054016	MILL VALLEY	CA		03/23/2021		2,900							2,900	2,900			
100186300	LONG BEACH	CA		12/30/2024		1,169							1,169	1,169			
100120160	ROCKVILLE	MD		08/14/2023		4,547							4,547	4,547			
100135223	TIERRA VERDE	FL		11/08/2023		62,074							62,074	62,074			
100151349	SURF CITY	NC		05/10/2024		1,823							1,823	1,823			
100119914	TRACY	CA		08/10/2023		1,468							1,468	1,468			
100143244	MURRAY	UT		02/16/2024		1,811							1,811	1,811			
100185187	ELGIN	IL		12/20/2024		1,718							1,718	1,718			
100178229	MIAMI	FL		11/19/2024		1,523							1,523	1,523			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174922	LARGO	FL		10/31/2024		1,533							1,533	1,533			
100081454	SAN JOSE	CA		03/18/2022		4,077							4,077	4,077			
100168540	MARYSVILLE	WA		09/25/2024		1,661							1,661	1,661			
100116591	LOS ANGELES	CA		07/20/2023		2,246							2,246	2,246			
100082601	CARROLLTON	TX		04/14/2022		1,638							1,638	1,638			
100182524	SCOTTSDALE	AZ		12/12/2024		1,690							1,690	1,690			
100152460	NAPLES	FL		05/16/2024		8,549							8,549	8,549			
100089029	LOS ANGELES	CA		11/04/2022		4,990							4,990	4,990			
100154781	INDIO	CA		07/19/2024		1,365							1,365	1,365			
100141514	BOWIE	MD		01/30/2024		1,141							1,141	1,141			
100147004	ANNANDALE	VA		03/27/2024		1,645							1,645	1,645			
100164283	MARIETTA	GA		08/21/2024		1,676							1,676	1,676			
100081757	COMMERCE	CA		03/22/2022		3,271							3,271	3,271			
100080353	ALHAMBRA	CA		02/28/2022		3,298							3,298	3,298			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023		1,583							1,583	1,583			
100081972	ROTTERDAM	NLD		03/30/2022		(116)							(116)		116		116
100155055	INLET BEACH	FL		07/19/2024		1,424							1,424	1,424			
100138638	BAL HARBOUR	FL		02/02/2024		1,038							1,038	1,038			
100178351	LOS ANGELES	CA		11/20/2024		1,276							1,276	1,276			
100135924	OLNEY	MD		11/13/2023		1,345							1,345	1,345			
100161662	AMSTERDAM	NLD		07/29/2024		(179)							(179)		179		179
100146665	BOWIE	MD		03/20/2024		1,146							1,146	1,146			
100141639	WESTMINSTER	MD		01/30/2024		1,188							1,188	1,188			
100142521	BAKERSFIELD	CA		02/08/2024		1,544							1,544	1,544			
100103378	VENICE	FL		06/16/2023		1,403							1,403	1,403			
100170281	SEMINOLE	FL		10/08/2024		1,563							1,563	1,563			
100181605	SHORT HILLS	NJ		12/09/2024		1,452							1,452	1,452			
100074198	SIERRA MADRE	CA		12/09/2021		2,947							2,947	2,947			
100176902	LAS VEGAS	NV		11/15/2024		1,277							1,277	1,277			
100153080	WELLINGTON	FL		06/27/2024		1,453							1,453	1,453			
100186396	ANAHEIM	CA		12/30/2024		2,876							2,876	2,876			
100173305	NORTH LAS VEGAS	NV		10/30/2024		1,597							1,597	1,597			
100101124	LOS ANGELES	CA		04/28/2023		1,876							1,876	1,876			
100172620	BOYNTON BEACH	FL		10/24/2024		1,562							1,562	1,562			
100148056	KETCHUM	ID		04/10/2024		1,814							1,814	1,814			
100103578	MONROE	GA		05/08/2023		1,164							1,164	1,164			
100099992	SANTA MARIA	CA		03/28/2023		1,653							1,653	1,653			
100117274	ROSEDALE	NY		07/20/2023		1,921							1,921	1,921			
100149067	STATEN ISLAND	NY		04/19/2024		824							824	824			
100163365	CROWNSVILLE	MD		09/27/2024		1,254							1,254	1,254			
100151227	DENVER	CO		05/10/2024		1,373							1,373	1,373			
100137653	BOSTON	MA		12/08/2023		2,607							2,607	2,607			
100173630	BERKEL EN RODENRIJS	NLD		10/29/2024		(193)							(193)		193		193
100163960	PEMBROKE PINES	FL		10/04/2024		1,237							1,237	1,237			
100164422	FRANKLIN	CT		08/21/2024		1,603							1,603	1,603			
100172181	LOS ANGELES	CA		10/17/2024		1,525							1,525	1,525			
100153898	HAWTHORNE	CA		06/05/2024		1,076							1,076	1,076			
100152671	FOREST HILL	TX		05/17/2024		2,088							2,088	2,088			
100143586	PASSAIC	NJ		02/21/2024		1,436							1,436	1,436			
100115216	BRONX	NY		07/17/2023		1,330							1,330	1,330			
100103220	CHERRY VALLEY	CA		04/26/2023		1,231							1,231	1,231			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142775	MILFORD	CT		02/08/2024		1,230							1,230	1,230			
100152285	NASHVILLE	TN		05/17/2024		1,834							1,834	1,834			
100169646	COMMERCE	CA		09/30/2024		6,243							6,243	6,243			
100101925	TOMBALL	TX		04/14/2023		913							913	913			
100091495	BRONX	NY		01/20/2023		1,325							1,325	1,325			
100138171	SAN LEANDRO	CA		12/14/2023		1,215							1,215	1,215			
100148659	POMONA	CA		04/15/2024		3,247							3,247	3,247			
100139025	CANYON COUNTRY	CA		12/22/2023		1,866							1,866	1,866			
100180782	VIENNA	VA		11/26/2024		1,562							1,562	1,562			
100141021	CYPRESS	TX		02/20/2024		1,368							1,368	1,368			
100108216	OAKLAND	CA		05/24/2023		1,233							1,233	1,233			
100157733	CORAL SPRINGS	FL		06/28/2024		853							853	853			
100173189	KIRKLAND	WA		10/30/2024		1,710							1,710	1,710			
100179935	LEANDER	TX		11/25/2024		2,197							2,197	2,197			
100148486	CHICAGO	IL		04/12/2024		1,897							1,897	1,897			
100128139	MARSHALL	VA		09/11/2023		1,689							1,689	1,689			
100030806	CARMEL VALLEY	CA		04/09/2019		2,584							2,584	2,584			
100144588	LAKEWOOD	CA		03/13/2024		1,532							1,532	1,532			
100120465	SALINAS	CA		08/18/2023		1,080							1,080	1,080			
100140916	MORRIS PLAINS	NJ		02/26/2024		1,248							1,248	1,248			
100140201	CORONA	CA		01/11/2024		4,521							4,521	4,521			
100088236	YONKERS	NY		10/17/2022		1,748							1,748	1,748			
100172303	MESQUITE	NV		10/21/2024		1,592							1,592	1,592			
100119404	AUSTIN	TX		07/31/2023		2,316							2,316	2,316			
100134293	PEMBROKE PINES	FL		10/27/2023		1,437							1,437	1,437			
100167489	LOS ANGELES	CA		10/31/2024		1,642							1,642	1,642			
100181302	SUFFOLK	VA		12/06/2024		1,102							1,102	1,102			
100080341	SAN DIEGO	CA		02/28/2022		2,914							2,914	2,914			
100014240	TINTON FALLS	NJ		09/27/2017		2,738							2,738	2,738			
100103265	LOS ANGELES	CA		04/27/2023		573							573	573			
100153657	MIAMI	FL		05/31/2024		1,307							1,307	1,307			
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024		859							859	859			
100083320	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(103)							(103)		103		103
100079972	MADERA	CA		04/25/2022		2,633							2,633	2,633			
100168173	BIG BEAR CITY	CA		09/20/2024		3,377							3,377	3,377			
100186325	TEMPLE CITY	CA		12/30/2024		1,700							1,700	1,700			
100186510	SAN DIEGO	CA		12/30/2024		1,333							1,333	1,333			
100169359	MIAMI	FL		09/27/2024		1,218							1,218	1,218			
100116771	BROOKLYN	NY		07/20/2023		4,160							4,160	4,160			
100152820	PINEHURST	TX		05/22/2024		1,211							1,211	1,211			
100071481	CHATSWORTH	CA		10/26/2021		2,509							2,509	2,509			
100133488	TRACY	CA		10/19/2023		2,191							2,191	2,191			
100181649	COTATI	CA		12/11/2024		1,494							1,494	1,494			
100138751	SPANISH FORK	UT		12/21/2023		1,248							1,248	1,248			
4010051448	FULTON	NY		07/27/2023		1,184							1,184	1,184			
100102088	DOVER	NH		04/14/2023		1,303							1,303	1,303			
100119635	VENTURA	CA		08/04/2023		1,560							1,560	1,560			
100147079	INDIO	CA		03/28/2024		1,528							1,528	1,528			
100160887	MARIETTA	GA		07/24/2024		1,823							1,823	1,823			
100141199	LAS VEGAS	NV		01/30/2024		4,392							4,392	4,392			
100165562	QUINCY	MA		08/29/2024		1,677							1,677	1,677			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173654	DRACHTEN	NLD		10/29/2024		(115)							(115)		115		115
100145795	RIVERSIDE	CA		05/08/2024		1,189							1,189	1,189			
100185341	BLUE RIDGE	TX		12/20/2024		1,626							1,626	1,626			
100166369	KALISPELL	MT		10/24/2024		1,701							1,701	1,701			
100159897	MIAMI	FL		08/16/2024		2,276							2,276	2,276			
100017737	NAPA	CA		04/26/2018		9,418							9,418	9,418			
100134386	BOISE	ID		10/27/2023		1,098							1,098	1,098			
100162622	GRANITE BAY	CA		08/12/2024		1,481							1,481	1,481			
100120228	HARTWELL	GA		08/18/2023		1,528							1,528	1,528			
100135757	LEWES	DE		11/10/2023		1,638							1,638	1,638			
100165536	STAMFORD	CT		08/29/2024		1,594							1,594	1,594			
100143082	VISTA	CA		02/16/2024		1,657							1,657	1,657			
100153563	UNITED KINGDOM	GBR		05/29/2024		1							1		(1)		(1)
100134476	COLLIERVILLE	TN		10/30/2023		1,300							1,300	1,300			
100087513	FLUSHING	NY		10/25/2022		2,560							2,560	2,560			
100100696	THOUSAND OAKS	CA		04/28/2023		2,402							2,402	2,402			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		2,490							2,490	2,490			
100120926	TROUTMAN	NC		08/30/2023		6,466							6,466	6,466			
100168750	HOLLISTER	CA		09/26/2024		1,522							1,522	1,522			
100178385	LYNBROOK	NY		11/21/2024		1,633							1,633	1,633			
100080405	INDIO	CA		04/14/2022		2,754							2,754	2,754			
100185962	NEWBURY PARK	CA		12/26/2024		6,667							6,667	6,667			
100169593	SANTA ROSA	CA		09/30/2024		2,897							2,897	2,897			
100154571	LA PUENTE	CA		06/14/2024		1,101							1,101	1,101			
100071892	THOUSAND OAKS	CA		11/19/2021		2,901							2,901	2,901			
100168028	DIAMOND SPRINGS	CA		09/20/2024		3,886							3,886	3,886			
100153671	FRENCHTOWN	MT		05/31/2024		1,789							1,789	1,789			
100180701	LATHROP	CA		11/26/2024		1,140							1,140	1,140			
100133908	WINNETKA	CA		11/29/2023		1,256							1,256	1,256			
100153058	SACRAMENTO	CA		06/27/2024		1,275							1,275	1,275			
100168194	PASADENA	CA		09/20/2024		3,877							3,877	3,877			
100120898	SAUSALITO	CA		08/30/2023		2,183							2,183	2,183			
100175692	GARDEN GROVE	CA		11/12/2024		1,549							1,549	1,549			
100078749	UPLAND	CA		02/25/2022		3,773							3,773	3,773			
100150878	BUENA PARK	CA		05/08/2024		1,633							1,633	1,633			
100026809	TORRANCE	CA		09/26/2018		2,906							2,906	2,906			
100186563	SMYRNA	GA		12/30/2024		1,467							1,467	1,467			
100179569	BOZEMAN	MT		11/21/2024		1,642							1,642	1,642			
100172424	MARYSVILLE	WA		10/23/2024		1,681							1,681	1,681			
100144832	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,344)	(72)	(1,341)	(1,413)
100127503	VIENNA	VA		09/08/2023		2,131							2,131	2,131			
100148745	MARQUEZ	TX		04/17/2024		1,393							1,393	1,393			
100184367	PALM DESERT	CA		12/16/2024		1,259							1,259	1,259			
100099792	THE BRONX	NY		02/28/2023		1,387							1,387	1,387			
100086337	GRONINGEN	NLD		08/29/2022		(240)							(240)		240		240
100175086	HIALEAH	FL		11/05/2024		1,433							1,433	1,433			
100166290	TRINIDAD	CA		10/23/2024		1,102							1,102	1,102			
100138034	LOS ANGELES	CA		12/13/2023		2,250							2,250	2,250			
100083001	ACAMPO	CA		05/05/2022		2,238							2,238	2,238			
100151819	DOWNEY	CA		05/10/2024		29,379							29,379	29,379			
100180172	JAMAICA	NY		11/25/2024		1,464							1,464	1,464			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148218	NASHVILLE	TN		04/12/2024		1,450							1,450	1,450			
100119392	ELIZABETH	NJ		07/31/2023		1,593							1,593	1,593			
100110300	JACKSON	NJ		06/30/2023		1,936							1,936	1,936			
100166920	SAVANNAH	GA		09/13/2024		1,438							1,438	1,438			
100133516	ELK GROVE	CA		10/19/2023		1,579							1,579	1,579			
100102032	LOS ANGELES	CA		04/14/2023		1,853							1,853	1,853			
100178436	NORWALK	CT		11/21/2024		1,863							1,863	1,863			
100175130	WESTMINSTER	CA		11/05/2024		1,465							1,465	1,465			
100079689	PARK CITY	UT		04/08/2022		3,011							3,011	3,011			
100091848	OAKLAND	CA		01/30/2023		1,153							1,153	1,153			
100084847	LAS VEGAS	NV		08/02/2022		1,507							1,507	1,507			
100102952	FAR ROCKAWAY	NY		06/22/2023		1,434							1,434	1,434			
100135657	HOLLISTER	CA		11/09/2023		3,699							3,699	3,699			
100172981	SANTA ROSA	CA		10/25/2024		1,587							1,587	1,587			
100152780	INGLEWOOD	CA		05/22/2024		1,251							1,251	1,251			
100148646	SANTA ANA	CA		05/15/2024		1,667							1,667	1,667			
100164008	PEORIA	AZ		08/21/2024		1,494							1,494	1,494			
100114916	LOS ANGELES	CA		07/13/2023		3,105							3,105	3,105			
100057816	SAN DIEGO	CA		06/30/2021		7,299							7,299	7,299			
100065407	LOS ANGELES	CA		07/28/2021		3,313							3,313	3,313			
100186394	JOHNS CREEK	GA		12/30/2024		1,607							1,607	1,607			
100163277	MCKINNEY	TX		08/13/2024		1,355							1,355	1,355			
100131802	LOS ANGELES	CA		10/06/2023		1,224							1,224	1,224			
100161309	WASHINGTON	DC		07/25/2024		1,458							1,458	1,458			
100090940	AGUA DULCE	CA		01/31/2023		1,081							1,081	1,081			
100147376	LODI	CA		05/08/2024		1,455							1,455	1,455			
100138895	PIGEON FORGE	TN		12/21/2023		1,348							1,348	1,348			
100030840	BAYSIDE	NY		04/09/2019		4,232							4,232	4,232			
100179780	DELRAY BEACH	FL		11/21/2024		1,695							1,695	1,695			
100080925	JURUPA VALLEY	CA		04/22/2022		3,427							3,427	3,427			
100053353	HOLLISTER	CA		03/23/2021		2,795							2,795	2,795			
100067730	JERSEY CITY	NJ		09/23/2021		3,204							3,204	3,204			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,432							1,432	1,432			
100134068	MIAMI	FL		10/27/2023		1,138							1,138	1,138			
100151066	MARLBORO	NJ		05/08/2024		11,719							11,719	11,719			
100185705	EMMEN	NLD		12/20/2024		(1,126)							(1,126)		1,126		1,126
100149443	GLENWOOD SPRINGS	CO		04/24/2024		1,700							1,700	1,700			
100158660	SPRINGVILLE	UT		07/10/2024		1,530							1,530	1,530			
100082711	CARSON	CA		04/20/2022		2,944							2,944	2,944			
100120861	STANTON	CA		08/28/2023		2,137							2,137	2,137			
100101904	LAKE OSWEGO	OR		04/06/2023		1,184							1,184	1,184			
100068145	NOVATO	CA		08/25/2021		3,413							3,413	3,413			
100176602	LOS ANGELES	CA		11/15/2024		478							478	478			
100133590	HOUSTON	TX		10/23/2023		1,599							1,599	1,599			
100135058	HONOLULU	HI		11/01/2023		1,651							1,651	1,651			
100185518	FRIENDSWOOD	TX		12/20/2024		1,633							1,633	1,633			
100170282	SPRING HILL	TN		10/08/2024		1,553							1,553	1,553			
100156704	LOS ANGELES	CA		06/26/2024		312							312	312			
100164475	PASO ROBLES	CA		08/21/2024		2,497							2,497	2,497			
100154328	BELMONT	NC		06/07/2024		1,044							1,044	1,044			
100118789	RENO	NV		07/25/2023		1,953							1,953	1,953			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162282	TRUCKEE	CA		09/06/2024		1,386							1,386	1,386			
100181935	SIMI VALLEY	CA		12/12/2024		1,743							1,743	1,743			
100078019	CORONA	NY		01/12/2022		3,110							3,110	3,110			
100137517	GILBERT	AZ		01/11/2024		1,445							1,445	1,445			
100163887	SANTA MARIA	CA		09/27/2024		1,119							1,119	1,119			
100133446	FLEMING ISLAND	FL		10/19/2023		1,356							1,356	1,356			
100172118	COLORADO SPRINGS	CO		10/17/2024		1,389							1,389	1,389			
100157637	PASSAIC	NJ		06/28/2024		1,407							1,407	1,407			
100086531	FALLBROOK	CA		09/30/2022		1,678							1,678	1,678			
100185532	KAYSVILLE	UT		12/20/2024		3,147							3,147	3,147			
100168247	MARYSVILLE	WA		09/20/2024		3,376							3,376	3,376			
100153709	LOS ANGELES	CA		07/11/2024		528							528	528			
100130177	MOUNT LAUREL	NJ		11/15/2023		1,173							1,173	1,173			
100086871	DISCOVERY BAY	CA		10/07/2022		2,677							2,677	2,677			
100119947	CHULA VISTA	CA		08/11/2023		1,559							1,559	1,559			
100100985	ALAMO	CA		04/28/2023		5,190							5,190	5,190			
100087753	PHOENIX	AZ		11/17/2022		1,716							1,716	1,716			
100103707	INDIO	CA		05/08/2023		1,036							1,036	1,036			
100108314	LAS VEGAS	NV		05/24/2023		1,763							1,763	1,763			
100142354	SANFORD	FL		03/15/2024		787							787	787			
100172258	VENUS	TX		10/21/2024		1,730							1,730	1,730			
100151437	COMPTON	CA		05/10/2024		1,652							1,652	1,652			
100139222	ATLANTA	GA		12/28/2023		1,232							1,232	1,232			
100129585	SURF CITY	NC		09/29/2023		972							972	972			
100171191	INCLINE VILLAGE	NV		11/22/2024		52,017							52,017	52,017			
100065639	WEEHAWKEN	NJ		07/28/2021		3,598							3,598	3,598			
100175225	ORLANDO	FL		11/05/2024		1,718							1,718	1,718			
100067693	EAST RUTHERFORD	NJ		09/23/2021		3,618							3,618	3,618			
100139512	MALDEN	MA		12/28/2023		1,331							1,331	1,331			
100108152	BUENA PARK	CA		05/24/2023		1,319							1,319	1,319			
100159040	THE SEA RANCH	CA		08/15/2024		1,474							1,474	1,474			
100179937	TRINIDAD	CA		11/25/2024		1,542							1,542	1,542			
100182691	RIVERHEAD	NY		12/12/2024		1,559							1,559	1,559			
100135254	JAMESTOWN	RI		11/08/2023		1,611							1,611	1,611			
100153936	FAIR OAKS	CA		06/05/2024		2,147							2,147	2,147			
100082740	ROTTERDAM	NLD		04/27/2022		(126)							(126)		126		126
100180465	MATTHEWS	NC		11/26/2024		1,359							1,359	1,359			
100091415	SPOKANE VALLEY	WA		02/22/2023		1,672							1,672	1,672			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		1,234							1,234	1,234			
100176613	CORONA	CA		11/15/2024		1,566							1,566	1,566			
100154625	PETALUMA	CA		06/14/2024		745							745	745			
100067691	DENVER	CO		09/23/2021		3,707							3,707	3,707			
100126376	BROOKLYN	NY		08/30/2023		1,473							1,473	1,473			
100172540	SAN DIEGO	CA		10/23/2024		1,556							1,556	1,556			
100074274	GILBERT	AZ		12/09/2021		2,298							2,298	2,298			
100137643	PRESCOTT	AZ		12/08/2023		1,447							1,447	1,447			
100110061	CAPE CORAL	FL		06/23/2023		1,624							1,624	1,624			
100168733	FRESNO	CA		09/26/2024		1,575							1,575	1,575			
100168543	LAKEWOOD	NJ		09/25/2024		1,474							1,474	1,474			
100072028	UPLAND	CA		11/19/2021		514							514	514			
100134507	MEADOWLAKES	TX		10/30/2023		582							582	582			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170027	MIAMI	FL		11/08/2024		1,388							1,388	1,388			
100170133	TRUCKEE	CA		10/08/2024		1,750							1,750	1,750			
100117125	FLUSHING	NY		07/20/2023		31,648							31,648	31,648			
100128504	MIRAMAR	FL		09/15/2023		1,356							1,356	1,356			
100089234	LOMITA	CA		01/26/2023		1,622							1,622	1,622			
100091795	KATY	TX		01/30/2023		5,701							5,701	5,701			
100133902	OXNARD	CA		11/29/2023		1,432							1,432	1,432			
100169367	MIAMI	FL		09/27/2024		1,169							1,169	1,169			
100186766	CLAYTON	CA		12/31/2024		1,321							1,321	1,321			
100150499	MIAMI	FL		05/03/2024		1,485							1,485	1,485			
100101945	NORCO	CA		04/14/2023		1,173							1,173	1,173			
100153100	MIAMI	FL		06/27/2024		1,390							1,390	1,390			
100079199	PARK CITY	UT		02/24/2022		3,210							3,210	3,210			
100162005	STATEN ISLAND	NY		07/31/2024		.500							.500	.500			
100102185	LA PALMA	CA		04/14/2023		1,744							1,744	1,744			
100175114	ROCKVILLE	MD		11/05/2024		1,706							1,706	1,706			
100091481	WOODSIDE	NY		01/20/2023		1,919							1,919	1,919			
100080965	TACOMA	WA		03/18/2022		3,128							3,128	3,128			
100065307	SAN DIEGO	CA		07/28/2021		3,092							3,092	3,092			
100133127	SAN BRUNO	CA		11/29/2023		251,543							251,543	251,543			
100074478	SAN JOSE	CA		12/14/2021		78							78	78			
100159463	BREWSTER	NY		07/15/2024		1,511							1,511	1,511			
100165658	FORT WORTH	TX		10/04/2024		.714							.714	.714			
100149440	SANTA CLARITA	CA		04/24/2024		1,556							1,556	1,556			
100176719	ANAHEIM	CA		11/15/2024		2,195							2,195	2,195			
100185449	FORT COLLINS	CO		12/20/2024		3,102							3,102	3,102			
100143462	LONG BEACH	CA		02/16/2024		1,456							1,456	1,456			
100154891	JACKSONVILLE	FL		07/19/2024		1,578							1,578	1,578			
100074250	HOMESTEAD	FL		12/09/2021		3,925							3,925	3,925			
100136287	BEND	OR		11/20/2023		4,129							4,129	4,129			
100179420	EDWARDS	CO		12/27/2024		1,335							1,335	1,335			
100157784	LAS VEGAS	NV		08/01/2024		1,460							1,460	1,460			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		1,303							1,303	1,303			
100157892	HOT SPRINGS	AR		07/09/2024		2,575							2,575	2,575			
100162004	LOS ANGELES	CA		07/31/2024		1,331							1,331	1,331			
100157563	AMERSFOORT	NLD		06/28/2024		(151)							(151)		151		151
100078554	AMSTERDAM/AMSTELVEEN	NLD		01/26/2022		(88)							(88)		88		88
100026804	ESCONDIDO	CA		09/26/2018		1,848							1,848	1,848			
100070224	DEN HAAG	NLD		08/31/2021		(57)							(57)		57		57
100086343	HOOGEVEEN	NLD		08/29/2022		(194)							(194)		194		194
100084009	LODI	NJ		06/27/2022		4,412							4,412	4,412			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		1,903							1,903	1,903			
100151456	RALEIGH	NC		05/10/2024		1,477							1,477	1,477			
100099980	LAS VEGAS	NV		03/28/2023		3,653							3,653	3,653			
100137266	NETHERLANDS	NLD		11/28/2023		(223)							(223)		223		223
100158122	WHITTIER	CA		07/09/2024		1,512							1,512	1,512			
100158451	NEDERLAND	CO		07/10/2024		3,874							3,874	3,874			
100141113	BROOKLYN	NY		01/30/2024		1,286							1,286	1,286			
100120212	LAS VEGAS	NV		08/18/2023		.959							.959	.959			
100083641	LAGUNA NIGUEL	CA		07/25/2022		7,816							7,816	7,816			
100103254	ORLANDO	FL		04/27/2023		1,263							1,263	1,263			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162801	NASHVILLE	TN		08/12/2024		1,414							1,414	1,414			
100149015	SIMI VALLEY	CA		04/19/2024		1,558							1,558	1,558			
100167060	BEND	OR		09/13/2024		1,282							1,282	1,282			
100090972	NEWTON	MA		01/31/2023		2,113							2,113	2,113			
100149824	MIAMI	FL		04/29/2024		1,299							1,299	1,299			
100139625	LOS ANGELES	CA		12/28/2023		971							971	971			
100174212	LEXINGTON	NC		10/31/2024		1,414							1,414	1,414			
100172206	GARDENA	CA		10/17/2024		2,117							2,117	2,117			
100151134	CARVER	MA		05/09/2024		830							830	830			
100142759	HOLLISTON	MA		02/08/2024		1,224							1,224	1,224			
100160377	THOUSAND OAKS	CA		09/06/2024		1,533							1,533	1,533			
100115300	YUCCA VALLEY	CA		07/17/2023		1,423							1,423	1,423			
100185550	CATHEDRAL CITY	CA		12/20/2024		1,130							1,130	1,130			
100180010	MADERA	CA		11/25/2024		1,575							1,575	1,575			
100185606	HENDERSON	CO		12/20/2024		1,353							1,353	1,353			
100156367	FORT COLLINS	CO		07/25/2024		1,316							1,316	1,316			
100172537	ARCADIA	MI		10/23/2024		2,095							2,095	2,095			
100066890	STERLING	VA		08/02/2021		3,952							3,952	3,952			
100169273	RIVERSIDE	CA		09/27/2024		1,016							1,016	1,016			
100185527	HUDSONVILLE	MI		12/20/2024		1,945							1,945	1,945			
100176673	LEMOORE	CA		11/15/2024		1,348							1,348	1,348			
100159345	ORANGE BEACH	AL		07/15/2024		2,147							2,147	2,147			
100176949	DEDHAM	MA		11/15/2024		2,263							2,263	2,263			
100057709	DANA POINT	CA		06/30/2021		3,494							3,494	3,494			
100085148	ORANGE	CA		09/21/2022		1,803							1,803	1,803			
100138758	MISSOURI CITY	TX		12/21/2023		2,953							2,953	2,953			
100165814	NEW ORLEANS	LA		08/29/2024		1,412							1,412	1,412			
100175701	MIAMI	FL		11/12/2024		1,500							1,500	1,500			
100162549	SAN LUIS OBISPO	CA		08/12/2024		1,613							1,613	1,613			
100149885	LOS ANGELES	CA		04/29/2024		915							915	915			
100171477	CHARLESTON	SC		10/16/2024		4,849							4,849	4,849			
100171574	COVENTRY	RI		10/16/2024		1,322							1,322	1,322			
100159864	MIAMI	FL		08/16/2024		1,316							1,316	1,316			
100119341	ROCKVILLE	MD		07/31/2023		1,945							1,945	1,945			
100180105	MARIANNA	FL		12/30/2024		1,120							1,120	1,120			
100078695	WALNUT	CA		02/02/2022		3,882							3,882	3,882			
100080409	GLENDALE	AZ		04/14/2022		2,658							2,658	2,658			
100088150	KETCHUM	ID		10/25/2022		1,598							1,598	1,598			
100164795	MARGATE	NJ		08/26/2024		1,088							1,088	1,088			
100171186	LEWISVILLE	TX		11/22/2024		407,581							407,581	407,581			
100148697	HAYWARD	CA		04/17/2024		1,396							1,396	1,396			
100110375	SAINT GEORGE	UT		06/30/2023		2,915							2,915	2,915			
100158400	UNITED KINGDOM	GBR		07/09/2024		(2)							(2)		2		2
100079327	LOS ANGELES	CA		03/17/2022		4,741							4,741	4,741			
100102803	DOWNINGTOWN	PA		06/22/2023		1,235							1,235	1,235			
100145044	UNITED KINGDOM	GBR		03/12/2024		(48)							(48)		48		48
100126422	JAMAICA	NY		08/30/2023		1,227							1,227	1,227			
100145286	UNITED KINGDOM	GBR		03/12/2024		(50)							(50)		50		50
100117931	VAN NUYS	CA		07/20/2023		1,345							1,345	1,345			
100159924	MIAMI	FL		08/16/2024		6,557							6,557	6,557			
100155289	LONGWOOD	FL		07/19/2024		1,936							1,936	1,936			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144331	WINNETKA	CA		03/07/2024		1,706							1,706	1,706			
100065477	LONG BEACH	CA		07/28/2021		3,199							3,199	3,199			
100138199	GARDEN GROVE	CA		12/14/2023		1,496							1,496	1,496			
100145006	UNITED KINGDOM	GBR		03/12/2024		50							50		(50)		(50)
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		1,997							1,997	1,997			
100180823	WINTERSWIJK	NLD		11/27/2024		(146)							(146)		146		146
100088112	PHOENIX	AZ		10/25/2022		411							411	411			
100155299	ALVA	FL		07/19/2024		2,045							2,045	2,045			
100160833	CEDAR HILL	TX		07/24/2024		3,989							3,989	3,989			
100180672	OAK HILLS	CA		11/26/2024		1,179							1,179	1,179			
100174573	WARWICK	NY		10/31/2024		1,276							1,276	1,276			
100091851	MANVEL	TX		01/30/2023		1,140							1,140	1,140			
100110694	HOUSTON	TX		08/11/2023		1,418							1,418	1,418			
100181369	PINON HILLS	CA		12/06/2024		1,124							1,124	1,124			
100132594	HIALEAH	FL		11/03/2023		1,337							1,337	1,337			
100178435	CAPE CORAL	FL		11/21/2024		1,221							1,221	1,221			
100186411	SEVIERVILLE	TN		12/30/2024		1,871							1,871	1,871			
100091106	FONTANA	CA		01/31/2023		961							961	961			
100117925	ANAHEIM	CA		07/20/2023		1,574							1,574	1,574			
100170198	FAIRFAX	VA		10/08/2024		3,430							3,430	3,430			
100171380	SURF CITY	NC		10/16/2024		1,411							1,411	1,411			
100185131	SAN MARCOS	CA		12/20/2024		1,734							1,734	1,734			
100180640	LAKE HAVASU CITY	AZ		11/26/2024		1,424							1,424	1,424			
100082280	LODI	CA		04/14/2022		2,921							2,921	2,921			
100090791	ESCONDIDO	CA		02/28/2023		642							642	642			
100068187	LOS ANGELES	CA		08/25/2021		3,520							3,520	3,520			
100172230	DAVIS	CA		10/21/2024		1,567							1,567	1,567			
100134038	SPRING VALLEY	NY		10/25/2023		1,447							1,447	1,447			
100176650	MIAMI	FL		11/15/2024		1,417							1,417	1,417			
100186519	AVON	CO		12/30/2024		1,724							1,724	1,724			
100156683	MIAMI	FL		06/24/2024		1,228							1,228	1,228			
100162257	INDEPENDENCE	OR		09/06/2024		1,344							1,344	1,344			
100115797	NEW SMYRNA BEACH	FL		07/20/2023		1,743							1,743	1,743			
100102052	OAKLEY	CA		04/14/2023		1,294							1,294	1,294			
100161444	ESTERO	FL		07/30/2024		1,350							1,350	1,350			
100168759	MIRAMAR BEACH	FL		09/26/2024		1,943							1,943	1,943			
100168323	VACAVILLE	CA		09/20/2024		7,305							7,305	7,305			
100173112	MANCHESTER	NH		10/30/2024		1,720							1,720	1,720			
100167761	JAMAICA	NY		09/19/2024		1,767							1,767	1,767			
100150775	PHILADELPHIA	PA		05/07/2024		1,487							1,487	1,487			
100079815	ORANGE BEACH	AL		04/08/2022		2,848							2,848	2,848			
100168626	ROSEVILLE	CA		09/25/2024		1,319							1,319	1,319			
100168691	GRANADA HILLS AREA LO	CA		09/25/2024		825							825	825			
100175652	LOS ANGELES	CA		11/12/2024		1,187							1,187	1,187			
100154944	SPRINGVILLE	UT		07/19/2024		1,430							1,430	1,430			
100135151	MYRTLE BEACH	SC		12/15/2023		1,289							1,289	1,289			
100150869	PORT ARANSAS	TX		05/08/2024		1,575							1,575	1,575			
100142370	GLEN OAKS	NY		03/15/2024		1,375							1,375	1,375			
100162825	WYCKOFF	NJ		08/12/2024		1,479							1,479	1,479			
100172534	AUSTIN	TX		10/23/2024		1,850							1,850	1,850			
100176128	ALPINE	CA		12/20/2024		1,491							1,491	1,491			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091209	WORCESTER	MA		01/31/2023		1,136							1,136	1,136			
100165318	BOULDER	CO		08/29/2024		1,518							1,518	1,518			
100044355	LOS ANGELES	CA		11/19/2020		7,744							7,744	7,744			
100116133	GARDEN GROVE	CA		07/20/2023		2,571							2,571	2,571			
100133767	MENIFEE	CA		10/20/2023		510							510	510			
100140806	EAST MEADOW	NY		03/06/2024		629							629	629			
100169189	IRVINGTON	NJ		09/27/2024		1,346							1,346	1,346			
100119000	BRADENTON	FL		07/27/2023		1,829							1,829	1,829			
100109979	BROOKLYN	NY		06/22/2023		1,591							1,591	1,591			
100083809	LAS VEGAS	NV		07/12/2022		1,728							1,728	1,728			
100109197	PALM DESERT	CA		07/21/2023		1,715							1,715	1,715			
100053686	LONG BEACH	CA		03/23/2021		2,270							2,270	2,270			
100055905	JERSEY CITY	NJ		03/26/2021		3,538							3,538	3,538			
100088869	LODI	CA		11/15/2022		1,332							1,332	1,332			
100110146	KISSIMMEE	FL		06/29/2023		1,832							1,832	1,832			
100080379	REDDING	CA		04/14/2022		2,382							2,382	2,382			
100159028	GARDENA	CA		08/15/2024		1,564							1,564	1,564			
100151062	MURRELLS INLET	SC		05/08/2024		1,424							1,424	1,424			
100133848	MYRTLE BEACH	SC		10/20/2023		1,823							1,823	1,823			
4010083656	DAYTON	OH		09/27/2024		1,282							1,282	1,282			
100149447	HEBER CITY	UT		04/24/2024		1,459							1,459	1,459			
100162290	WEST CHESTER	OH		09/06/2024		995							995	995			
100138256	MIAMI	FL		12/15/2023		1,291							1,291	1,291			
100023543	FULLERTON	CA		09/04/2018		4,580							4,580	4,580			
100186200	NEW CASSEL	NY		12/27/2024		1,257							1,257	1,257			
100149079	GOSHEN	NY		04/19/2024		1,390							1,390	1,390			
100162079	MIAMI	FL		07/31/2024		1,390							1,390	1,390			
100118650	LAWNDALE	CA		07/25/2023		867							867	867			
100167478	AUSTIN	TX		10/31/2024		1,610							1,610	1,610			
100182176	PARRISH	FL		12/12/2024		1,427							1,427	1,427			
100158465	BONITA SPRINGS	FL		07/10/2024		1,538							1,538	1,538			
100174660	WASHINGTON	DC		10/31/2024		991							991	991			
100065408	LOS ANGELES	CA		07/28/2021		3,259							3,259	3,259			
100172194	HEMET	CA		10/17/2024		1,339							1,339	1,339			
100164072	SANTA ANA	CA		08/21/2024		1,491							1,491	1,491			
100089984	MADERA	CA		01/13/2023		1,457							1,457	1,457			
100118017	WESTMINSTER	CA		07/20/2023		2,261							2,261	2,261			
100017809	ALHAMBRA	CA		05/30/2018		4,968							4,968	4,968			
100100576	HAYWARD	CA		04/27/2023		1,281							1,281	1,281			
100159591	CLEARWATER	FL		07/15/2024		1,447							1,447	1,447			
100076531	EASTSOUND	WA		01/04/2022		3,652							3,652	3,652			
100169801	HOLLYWOOD	FL		09/30/2024		4,411							4,411	4,411			
100174101	ORANGE BEACH	AL		10/31/2024		1,426							1,426	1,426			
100180027	LOS ALAMOS	CA		11/25/2024		1,877							1,877	1,877			
100150021	NORTH CHARLESTON	SC		06/07/2024		1,414							1,414	1,414			
100182426	LYNNWOOD	WA		12/12/2024		1,734							1,734	1,734			
4010062979	LYNCHBURG	VA		01/30/2024		1,365							1,365	1,365			
100015827	GLENDALE	CA		02/27/2018		5,006							5,006	5,006			
100159992	MIRAMAR	FL		08/16/2024		1,268							1,268	1,268			
100142244	PLANT CITY	FL		03/15/2024		1,375							1,375	1,375			
100176608	LOS ANGELES	CA		11/15/2024		1,054							1,054	1,054			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044408	OZONE PARK	NY		11/19/2020		1,360							1,360	1,360			
100121011	BROKEN BOW	OK		08/30/2023		1,560							1,560	1,560			
100118639	BRONX	NY		07/25/2023		1,650							1,650	1,650			
100118790	SANTA ROSA	CA		07/25/2023		1,764							1,764	1,764			
100181313	MAPLE VALLEY	WA		12/06/2024		783							783	783			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		1,482							1,482	1,482			
100090424	SAN DIEGO	CA		12/28/2022		1,136							1,136	1,136			
100137081	IVINS	UT		11/28/2023		2,082							2,082	2,082			
100142582	SANTA ROSA BEACH	FL		02/08/2024		1,485							1,485	1,485			
100130111	NETHERLANDS	NLD		09/26/2023		(280)							(280)		280		280
100159445	CENTENNIAL	CO		07/15/2024		1,331							1,331	1,331			
100079875	CAPE CANAVERAL	FL		04/08/2022		10,054							10,054	10,054			
100118054	HAMPTON BAYS	NY		07/20/2023		3,273							3,273	3,273			
100117114	BROOKLYN	NY		07/20/2023		3,782							3,782	3,782			
100182374	PLEASANT HILL	CA		12/12/2024		1,421							1,421	1,421			
100150115	KOLOA	HI		06/14/2024		4,692							4,692	4,692			
100181703	SAN DIEGO	CA		12/11/2024		1,175							1,175	1,175			
3340073207	OCALA	FL		04/12/2024		354,816							354,816	354,816			
100172682	RIVERSIDE	CA		11/21/2024		1,511							1,511	1,511			
100158552	PALMETTO	FL		07/10/2024		1,501							1,501	1,501			
100130199	GRANT VALKARIA	FL		11/15/2023		973							973	973			
100119603	MIAMI	FL		07/31/2023		1,993							1,993	1,993			
100147423	SOUTH OZONE PARK	NY		04/03/2024		1,334							1,334	1,334			
100160555	WEST PALM BEACH	FL		07/19/2024		1,196							1,196	1,196			
100173961	BOERNE	TX		10/31/2024		1,171							1,171	1,171			
100120967	NORTHPORT	AL		08/30/2023		1,619							1,619	1,619			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		1,510							1,510	1,510			
100067676	AZUSA	CA		09/23/2021		3,673							3,673	3,673			
100158655	LAS CRUCES	NM		07/10/2024		6,240							6,240	6,240			
100159507	GARDEN GROVE	CA		07/15/2024		1,440							1,440	1,440			
100110702	HIGHLANDS RANCH	CO		08/11/2023		1,642							1,642	1,642			
4010067195	SALEM	NJ		01/30/2024		1,366							1,366	1,366			
100182036	OCEANSIDE	CA		12/12/2024		1,743							1,743	1,743			
100143553	NEWARK	NJ		02/21/2024		1,451							1,451	1,451			
100114806	LAKE ARROWHEAD	CA		07/10/2023		1,685							1,685	1,685			
100147632	LA PUENTE	CA		04/04/2024		437							437	437			
100161698	VENLO	NLD		07/29/2024		(205)							(205)		205		205
100081933	AMSTERDAM	NLD		03/30/2022		(92)							(92)		92		92
100161790	NEWARK	NJ		07/31/2024		1,406							1,406	1,406			
100182702	DESTIN	FL		12/12/2024		7,572							7,572	7,572			
100144003	OXFORD	GA		02/29/2024		1,420							1,420	1,420			
100166463	BAKERSFIELD	CA		10/31/2024		1,570							1,570	1,570			
100083078	GLENDALE	CA		05/26/2022		4,495							4,495	4,495			
100147012	MISSOULA	MT		03/27/2024		1,783							1,783	1,783			
100144021	NEW HAVEN	CT		03/07/2024		1,651							1,651	1,651			
100145729	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100137157	ELLIJAY	GA		11/28/2023		951							951	951			
100065814	MAKAWAO	HI		07/23/2021		3,061							3,061	3,061			
100135201	SUFFERN	NY		11/07/2023		939							939	939			
100181325	JURUPA VALLEY	CA		12/06/2024		1,864							1,864	1,864			
100109701	MIAMI	FL		06/16/2023		1,535							1,535	1,535			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100145013	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100179573	EDISTO ISLAND	SC		11/21/2024		1,551							1,551	1,551			
100044445	SHERMAN OAKS	CA		11/19/2020		2,057							2,057	2,057			
100142888	PALM HARBOR	FL		02/09/2024		2,280							2,280	2,280			
100145648	UNITED KINGDOM	GBR		03/12/2024		(72)							(72)		72		72
100172945	GEORGETOWN	TX		10/25/2024		3,121							3,121	3,121			
100144833	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,344)	(72)	(1,341)	(1,413)
100055650	IRVINE	CA		03/23/2021		2,204							2,204	2,204			
100137273	NETHERLANDS	NLD		11/28/2023		(188)							(188)		188		188
100129787	PALM BAY	FL		09/27/2023		1,418							1,418	1,418			
100142160	WHITTIER	CA		02/29/2024		1,115							1,115	1,115			
100135430	NASHVILLE	TN		11/13/2023		1,512							1,512	1,512			
100185517	HIGHLAND	CA		12/20/2024		1,377							1,377	1,377			
100137249	NETHERLANDS	NLD		11/28/2023		95,674							95,674	103,543	7,869		7,869
100115897	BROOKLYN	NY		07/20/2023		1,748							1,748	1,748			
100087957	ROCKLIN	CA		10/25/2022		1,353							1,353	1,353			
3500109899	KATY	TX		11/15/2024		560,423							560,423	560,423			
100139454	MIAMI	FL		12/28/2023		1,247							1,247	1,247			
100144016	PORT ARANSAS	TX		03/07/2024		1,494							1,494	1,494			
100079452	CARPINTERIA	CA		03/17/2022		3,679							3,679	3,679			
100156689	RIVERSIDE	CA		06/24/2024		1,372							1,372	1,372			
100167151	WAVES	NC		09/13/2024		1,469							1,469	1,469			
100110259	POCONO PINES	PA		06/30/2023		1,940							1,940	1,940			
100179968	MASHPEE	MA		11/25/2024		1,369							1,369	1,369			
100169380	FORT MYERS	FL		09/27/2024		1,049							1,049	1,049			
100170503	TOWACO	NJ		10/09/2024		1,438							1,438	1,438			
100147451	TAMPA	FL		04/03/2024		1,013							1,013	1,013			
100139134	SAN BERNARDINO	CA		12/28/2023		978							978	978			
100132346	KINGSVILLE	MD		11/03/2023		2,482							2,482	2,482			
100161132	MARGATE CITY	NJ		07/24/2024		1,473							1,473	1,473			
100172659	NORTH HILLS	CA		11/21/2024		676							676	676			
100159302	CHARLESTON	SC		07/15/2024		1,399							1,399	1,399			
100114556	SANDWICH	MA		06/29/2023		10,834							10,834	10,834			
100109149	LODI	CA		07/21/2023		1,310							1,310	1,310			
100186777	HONOLULU	HI		12/31/2024		1,373							1,373	1,373			
100117757	BATON ROUGE	LA		07/20/2023		1,894							1,894	1,894			
100135665	FERNANDINA BEACH	FL		11/09/2023		956							956	956			
100182358	KEY COLONY BCH	FL		12/12/2024		1,430							1,430	1,430			
100140764	SEVIERVILLE	TN		01/22/2024		1,217							1,217	1,217			
100151493	COCOA BEACH	FL		05/10/2024		2,758							2,758	2,758			
100163189	LOS ANGELES	CA		08/13/2024		1,398							1,398	1,398			
100102020	LOS ANGELES	CA		04/14/2023		1,239							1,239	1,239			
100165725	MIAMI	FL		08/29/2024		3,124							3,124	3,124			
100169174	ALBUQUERQUE	NM		09/27/2024		1,603							1,603	1,603			
100166136	ST CHARLES	IL		09/09/2024		1,527							1,527	1,527			
100110733	APTOS	CA		08/11/2023		105,617							105,617	105,617			
100147202	YONKERS	NY		03/28/2024		1,360							1,360	1,360			
100099782	BROOKLYN	NY		02/28/2023		1,305							1,305	1,305			
100174218	REHOBOTH BEACH	DE		10/31/2024		1,294							1,294	1,294			
100119295	BROKEN BOW	OK		07/31/2023		1,914							1,914	1,914			
100116002	LEONIA	NJ		07/20/2023		1,701							1,701	1,701			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077879	AMSTERDAM	NLD		12/29/2021		(101)							(101)		101		101
100139029	LAWRENCEVILLE	GA		12/22/2023		1,362							1,362	1,362			
100108036	LIGHTHOUSE POINT	FL		05/25/2023		1,582							1,582	1,582			
100138372	CHESTER	MD		12/18/2023		1,443							1,443	1,443			
100119779	NEWARK	NJ		08/08/2023		1,445							1,445	1,445			
100165493	LOS ANGELES	CA		08/29/2024		1,609							1,609	1,609			
100119585	ALMERE	NLD		07/28/2023		(176)							(176)		176		176
3340073210	OCALA	FL		04/12/2024		538,069							538,069	538,069			
100176929	APOPKA	FL		11/15/2024		1,579							1,579	1,579			
100158833	MONTGOMERY	TX		07/12/2024		1,649							1,649	1,649			
100173439	DILLON	CO		10/29/2024		1,509							1,509	1,509			
100185957	MIDDLETOWN	MD		12/26/2024		1,280							1,280	1,280			
100141272	HAVERTOWN	PA		01/30/2024		1,070							1,070	1,070			
100057590	ALTADENA	CA		06/30/2021		3,276							3,276	3,276			
100147515	TAMPA	FL		04/03/2024		1,823							1,823	1,823			
100116763	FLUSHING	NY		07/20/2023		3,714							3,714	3,714			
100143671	AUBURN	WA		02/22/2024		1,277							1,277	1,277			
100023547	REDMOND	WA		09/04/2018		4,406							4,406	4,406			
100139531	MORENO VALLEY	CA		12/28/2023		1,412							1,412	1,412			
100100474	CORONA	NY		04/27/2023		4,200							4,200	4,200			
100153375	MARIETTA	GA		05/29/2024		1,320							1,320	1,320			
100182204	PHILADELPHIA	PA		12/12/2024		1,520							1,520	1,520			
100166042	RIVERSIDE	CA		09/06/2024		1,506							1,506	1,506			
100079718	SAN DIEGO	CA		04/08/2022		3,841							3,841	3,841			
100140698	BURLINGTON	CT		02/08/2024		3,361							3,361	3,361			
100167915	DANVERS	MA		09/20/2024		959							959	959			
100178399	MELROSE	MA		11/21/2024		1,464							1,464	1,464			
100134447	BAYONNE	NJ		10/30/2023		1,286							1,286	1,286			
100133461	HOMESTEAD	FL		10/19/2023		735							735	735			
100151858	BAKERSFIELD	CA		05/10/2024		1,079							1,079	1,079			
100175498	FORT LEE	NJ		12/23/2024		1,474							1,474	1,474			
100155148	DENVER	CO		07/19/2024		1,176							1,176	1,176			
100178484	MIAMI	FL		11/21/2024		1,284							1,284	1,284			
100185391	NORTH ATTLEBORO	MA		12/20/2024		1,522							1,522	1,522			
100135186	LAS VEGAS	NV		11/07/2023		1,459							1,459	1,459			
100137519	LEMON GROVE	CA		01/11/2024		1,238							1,238	1,238			
100176530	PLAINS	MT		11/15/2024		1,863							1,863	1,863			
100159949	DORAL	FL		08/16/2024		1,406							1,406	1,406			
100161702	TIEL	NLD		07/29/2024		(45)							(45)		45		45
100153953	LOS ANGELES	CA		06/05/2024		1,158							1,158	1,158			
100080022	MULINO	OR		04/08/2022		2,428							2,428	2,428			
100080501	WAIANAE	HI		03/10/2022		2,043							2,043	2,043			
100172879	DUBLIN	OH		10/25/2024		1,474							1,474	1,474			
100120788	LAKEWOOD	CA		08/25/2023		6,488							6,488	6,488			
100152649	KILA	MT		05/17/2024		1,845							1,845	1,845			
100082645	MORGAN HILL	CA		04/14/2022		5,013							5,013	5,013			
100144303	BROOKLYN	NY		03/07/2024		4,366							4,366	4,366			
100180273	SAN LEANDRO	CA		11/25/2024		1,880							1,880	1,880			
100147212	NEWARK	NJ		03/28/2024		1,405							1,405	1,405			
100174263	COLORADO SPRINGS	CO		10/31/2024		1,440							1,440	1,440			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		1,532							1,532	1,532			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089054	COPPEROPOLIS	CA		01/06/2023		1,370							1,370	1,370			
100168214	JOHNSTOWN	OH		09/20/2024		3,452							3,452	3,452			
100139814	UNITED KINGDOM	GBR		12/18/2023		1,267							1,267	1,412	145		145
100151890	GOLDEN	CO		05/10/2024		1,225							1,225	1,225			
100182382	PANAMA CITY	FL		12/12/2024		1,375							1,375	1,375			
100167022	TAYLORSVILLE	UT		09/13/2024		1,066							1,066	1,066			
100172954	LOS ANGELES	CA		10/25/2024		1,193							1,193	1,193			
100145522	UNITED KINGDOM	GBR		03/12/2024		(55)							(55)		55		55
100171851	OCEAN CITY	NJ		10/17/2024		1,554							1,554	1,554			
100100414	GLENEDEN BEACH	OR		04/27/2023		2,968							2,968	2,968			
100167947	INGLEWOOD	CA		09/20/2024		1,619							1,619	1,619			
100120461	EAST LOS ANGELES	CA		08/18/2023		1,864							1,864	1,864			
100172508	UNION CITY	NJ		10/23/2024		1,575							1,575	1,575			
100080209	PHOENIX	AZ		02/25/2022		2,519							2,519	2,519			
100149538	MILLSBORO	DE		04/26/2024		7,390							7,390	7,390			
100161291	SEATTLE	WA		07/25/2024		1,481							1,481	1,481			
100173774	TAMPA	FL		10/30/2024		5,628							5,628	5,628			
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		1,569							1,569	1,569			
100154670	ORLANDO	FL		07/19/2024		1,825							1,825	1,825			
100180547	WENATCHEE	WA		11/26/2024		1,639							1,639	1,639			
100101063	DARIEN	CT		04/28/2023		294,711							294,711	294,711			
100171384	SEATTLE	WA		10/16/2024		1,668							1,668	1,668			
100140309	LONG BEACH	CA		01/18/2024		884							884	884			
100099654	TAMPA	FL		04/06/2023		1,679							1,679	1,679			
100110345	ATHENS	GA		06/30/2023		2,097							2,097	2,097			
100108934	PALM SPRINGS	CA		05/31/2023		5,986							5,986	5,986			
100176715	LYNNWOOD	WA		11/15/2024		1,611							1,611	1,611			
100174962	POMPANO BEACH	FL		10/31/2024		3,147							3,147	3,147			
100169456	EL CAJON	CA		09/30/2024		3,526							3,526	3,526			
100150189	LEWISVILLE	TX		04/30/2024		1,529							1,529	1,529			
100139174	LOS ANGELES	CA		12/28/2023		1,268							1,268	1,268			
100173972	COMMERCE CITY	CO		10/31/2024		1,131							1,131	1,131			
100137240	PARK CITY	UT		11/29/2023		2,351							2,351	2,351			
100154516	VICTORVILLE	CA		06/14/2024		2,380							2,380	2,380			
100165669	FAIR OAKS	CA		10/04/2024		4,519							4,519	4,519			
100176848	SOUTH OZONE PARK	NY		11/15/2024		1,338							1,338	1,338			
100119087	LOVELAND	CO		07/31/2023		1,751							1,751	1,751			
100134259	LAS VEGAS	NV		10/27/2023		5,015							5,015	5,015			
100150023	SANTA FE SPRINGS	CA		06/07/2024		1,069							1,069	1,069			
100128928	MAMMOTH LAKES	CA		09/22/2023		1,463							1,463	1,463			
100175342	FRESNO	CA		11/05/2024		1,809							1,809	1,809			
100088836	ANTIOCH	CA		11/15/2022		1,671							1,671	1,671			
100141387	REVERE	MA		01/30/2024		1,180							1,180	1,180			
100147447	DORAL	FL		04/03/2024		1,355							1,355	1,355			
100176558	OAK ISLAND	NC		11/15/2024		1,613							1,613	1,613			
100079131	ATLANTA	GA		02/24/2022		2,879							2,879	2,879			
100113897	CHICAGO	IL		06/29/2023		169							169	169			
100149898	WHITTIER	CA		04/29/2024		51,696							51,696	51,696			
100185791	CONCORD	CA		12/26/2024		18,306							18,306	18,306			
100158487	FAIRFIELD	CA		07/10/2024		1,354							1,354	1,354			
100114947	FONTANA	CA		07/13/2023		1,755							1,755	1,755			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151094	AUSTIN	TX		05/08/2024		1,492							1,492	1,492			
100075927	LAKE FOREST PARK	WA		01/07/2022		3,342							3,342	3,342			
100163106	DESTIN	FL		08/13/2024		1,422							1,422	1,422			
100082624	PALM COAST	FL		04/14/2022		2,340							2,340	2,340			
100173693	MANTECA	CA		10/30/2024		869							869	869			
100172834	WESTLAKE VILLAGE	CA		12/06/2024		1,097							1,097	1,097			
100151121	SANTA ROSA	CA		05/08/2024		1,406							1,406	1,406			
100083782	VENICE	FL		07/12/2022		1,826							1,826	1,826			
100186665	LAKESIDE	AZ		12/30/2024		2,686							2,686	2,686			
100081359	NASHVILLE	TN		03/18/2022		3,323							3,323	3,323			
100152830	SAINT PETERSBURG	FL		05/22/2024		1,019							1,019	1,019			
100170371	REDMOND	WA		10/08/2024		1,832							1,832	1,832			
100168008	HAMILTON	NJ		09/20/2024		1,940							1,940	1,940			
100155179	SILVERTHORNE	CO		07/19/2024		1,453							1,453	1,453			
100147634	CORNELIUS	OR		04/04/2024		1,063							1,063	1,063			
100130360	PHOENIX	AZ		09/28/2023		882							882	882			
100068607	TILBURG	NLD		08/30/2021		(112)							(112)		112		112
100085034	UTRECHT	NLD		07/27/2022		(140)							(140)		140		140
100078549	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(39)							(39)		39		39
100148079	CORONA	CA		04/10/2024		1,433							1,433	1,433			
100129370	GILBERT	AZ		09/25/2023		1,925							1,925	1,925			
100176822	CHINO	CA		11/15/2024		1,362							1,362	1,362			
100109190	WHITTIER	CA		07/21/2023		1,633							1,633	1,633			
100120297	STONINGTON	CT		08/18/2023		1,429							1,429	1,429			
100170325	LATHROP	CA		10/08/2024		1,340							1,340	1,340			
100185004	SIMI VALLEY	CA		12/19/2024		1,851							1,851	1,851			
100182558	WOODLAND	CA		12/12/2024		4,753							4,753	4,753			
100149082	MOORESVILLE	NC		04/19/2024		1,183							1,183	1,183			
100154640	SPRING VALLEY	NY		07/19/2024		1,427							1,427	1,427			
100141208	ORLANDO	FL		01/30/2024		1,297							1,297	1,297			
100185557	NEWARK	NJ		12/20/2024		1,175							1,175	1,175			
100135485	WINTER GARDEN	FL		11/13/2023		3,944							3,944	3,944			
100120321	FAIRFIELD	CA		08/18/2023		1,577							1,577	1,577			
100057597	VANCOUVER	WA		06/30/2021		3,289							3,289	3,289			
100068154	FALLBROOK	CA		08/25/2021		3,552							3,552	3,552			
100171193	HOUSTON	TX		11/22/2024		2,066							2,066	2,066			
100162819	PIGEON FORGE	TN		08/12/2024		1,583							1,583	1,583			
100186658	BRADENTON	FL		12/30/2024		2,412							2,412	2,412			
100168664	GLEN COVE	NY		09/25/2024		1,151							1,151	1,151			
100162761	JOSHUA TREE	CA		08/12/2024		1,527							1,527	1,527			
100148485	PAIA	HI		04/12/2024		5,448							5,448	5,448			
100159503	SPANAWAY	WA		07/15/2024		1,533							1,533	1,533			
100135309	BAKERSFIELD	CA		11/13/2023		2,203							2,203	2,203			
100132439	ATLANTA	GA		11/03/2023		1,668							1,668	1,668			
100167872	KANSAS CITY	MO		09/20/2024		1,650							1,650	1,650			
100168729	KIRKLAND	WA		09/26/2024		1,420							1,420	1,420			
100055899	POMONA	CA		03/26/2021		3,512							3,512	3,512			
100018450	OAKLAND	CA		06/27/2018		4,756							4,756	4,756			
100148610	MIAMI	FL		04/12/2024		1,676							1,676	1,676			
100142741	VIRGINIA BEACH	VA		02/08/2024		1,260							1,260	1,260			
100129694	MIAMI	FL		09/29/2023		1,620							1,620	1,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102626	CASTRO VALLEY	CA		06/22/2023		1,568							1,568	1,568			
100173190	LOS ANGELES	CA		10/30/2024		1,563							1,563	1,563			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		1,474							1,474	1,474			
100149097	MCCALL	ID		04/19/2024		1,102							1,102	1,102			
100168587	WILLIS	TX		09/25/2024		1,503							1,503	1,503			
100110469	FALLS CHURCH	VA		06/30/2023		1,890							1,890	1,890			
100107967	BELLFLOWER	CA		05/22/2023		5,577							5,577	5,577			
100171885	TRACY	CA		10/17/2024		1,706							1,706	1,706			
100116765	BROOKLYN	NY		07/20/2023		3,955							3,955	3,955			
100163291	ARLETA	CA		08/13/2024		1,163							1,163	1,163			
100158608	LA MESA	CA		07/10/2024		1,582							1,582	1,582			
4010062364	TRENTON	NJ		11/29/2023		1,256							1,256	1,256			
100175089	CORAL SPRINGS	FL		11/05/2024		2,094							2,094	2,094			
100116589	SAN FRANCISCO	CA		07/20/2023		4,604							4,604	4,604			
100139186	AUSTIN	TX		12/28/2023		1,410							1,410	1,410			
100074367	PARKLAND	FL		11/19/2021		3,092							3,092	3,092			
100153940	CARMEL	CA		06/05/2024		1,509							1,509	1,509			
100185983	RICHMOND	TX		12/26/2024		1,290							1,290	1,290			
100173289	MIAMI	FL		10/30/2024		5,426							5,426	5,426			
100182205	SENECAVILLE	OH		12/12/2024		1,386							1,386	1,386			
100171419	GOODYEAR	AZ		10/16/2024		1,337							1,337	1,337			
100128318	STAFFORD	VA		09/14/2023		1,389							1,389	1,389			
100109362	NAPLES	FL		06/12/2023		2,496							2,496	2,496			
100101015	LA QUINTA	CA		04/28/2023		1,134							1,134	1,134			
100089425	PORT WASHINGTON	NY		11/18/2022		1,451							1,451	1,451			
100138695	WOODBURY	CT		02/02/2024		1,460							1,460	1,460			
100142903	LONG BEACH	CA		02/09/2024		1,357							1,357	1,357			
100100363	MILLER PLACE	NY		04/27/2023		6,617							6,617	6,617			
100067913	ESTES PARK	CO		09/23/2021		3,363							3,363	3,363			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		1,632							1,632	1,632			
100134465	OZONE PARK	NY		10/30/2023		1,808							1,808	1,808			
100169514	INDIO	CA		09/30/2024		2,256							2,256	2,256			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		1,262							1,262	1,262			
100161513	ONTARIO	CA		07/30/2024		1,430							1,430	1,430			
100176683	SANTA CLARITA	CA		11/15/2024		1,615							1,615	1,615			
100088916	BELTON	TX		11/15/2022		1,346							1,346	1,346			
100185963	SAN DIEGO	CA		12/26/2024		1,332							1,332	1,332			
100120567	AURORA	CO		08/18/2023		.305							.305	.305			
100075903	LAKEWOOD	NJ		01/07/2022		3,163							3,163	3,163			
100151445	HOBOKEN	NJ		05/10/2024		4,067							4,067	4,067			
100055852	SPRINGFIELD	VA		03/23/2021		2,752							2,752	2,752			
100163373	ALLEN	TX		09/27/2024		1,051							1,051	1,051			
100100608	BAYONNE	NJ		04/27/2023		1,354							1,354	1,354			
100130237	PLAINFIELD	IL		09/28/2023		1,183							1,183	1,183			
100185319	NORTH EAST	MD		12/20/2024		1,379							1,379	1,379			
100132333	ROCKWALL	TX		11/03/2023		1,405							1,405	1,405			
100170895	GLENDALE	CA		10/11/2024		1,493							1,493	1,493			
100109939	STATEN ISLAND	NY		06/22/2023		1,499							1,499	1,499			
100142391	TROY	OH		03/15/2024		.954							.954	.954			
100169075	COLUMBIA FALLS	MT		09/27/2024		1,388							1,388	1,388			
100165659	LOS ANGELES	CA		10/04/2024		1,409							1,409	1,409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159532	SPRINGFIELD	NJ		07/15/2024		42,181							42,181	42,181			
100119129	BALDWIN PARK	CA		07/28/2023		2,145							2,145	2,145			
100148512	BERMUDA DUNES	CA		04/12/2024		1,511							1,511	1,511			
100168050	INGLEWOOD	CA		09/20/2024		3,937							3,937	3,937			
100132757	BELL	CA		11/03/2023		1,028							1,028	1,028			
100089771	WALLER	TX		12/02/2022		1,677							1,677	1,677			
100165769	BRONX	NY		08/29/2024		1,604							1,604	1,604			
100172262	BAKERSFIELD	CA		10/21/2024		1,755							1,755	1,755			
100088360	CEDAR HILL	TX		01/06/2023		284							284	284			
100114930	ANAHEIM	CA		07/13/2023		1,430							1,430	1,430			
100083313	ROTTERDAM	NLD		05/27/2022		(105)							(105)		105		105
100158345	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100152783	SAUGUS	MA		05/22/2024		1,381							1,381	1,381			
100181348	LONG BEACH	CA		12/06/2024		1,395							1,395	1,395			
100114958	VAN NUYS	CA		07/14/2023		2,170							2,170	2,170			
100114935	ELK GROVE	CA		07/13/2023		1,122							1,122	1,122			
100055921	WASHINGTON	DC		03/26/2021		3,459							3,459	3,459			
100088103	LOS ANGELES	CA		10/25/2022		1,267							1,267	1,267			
100168697	OXNARD	CA		09/25/2024		7,531							7,531	7,531			
100163370	GLENDORA	CA		09/27/2024		1,184							1,184	1,184			
100145861	ERIE	CO		03/15/2024		1,308							1,308	1,308			
100079508	WOODINVILLE	WA		04/08/2022		3,268							3,268	3,268			
100165363	LOS ANGELES	CA		08/29/2024		1,043							1,043	1,043			
100149508	INDIO	CA		04/26/2024		1,892							1,892	1,892			
100144099	PASADENA	CA		03/07/2024		1,569							1,569	1,569			
100171741	REHOBOTH BEACH	DE		10/17/2024		1,483							1,483	1,483			
100110277	HOPATCONG	NJ		06/30/2023		1,901							1,901	1,901			
100158651	EL CAJON	CA		07/10/2024		1,466							1,466	1,466			
100050387	WEST HILLS	CA		01/20/2021		3,413							3,413	3,413			
100147464	BRONX	NY		04/03/2024		1,404							1,404	1,404			
100168256	ROSEVILLE	CA		09/20/2024		4,144							4,144	4,144			
100186333	BOWIE	MD		12/30/2024		1,589							1,589	1,589			
100151674	CHICAGO	IL		05/10/2024		1,397							1,397	1,397			
100103533	PRESTON	CT		05/08/2023		5,670							5,670	5,670			
100065765	GLENDORA	CA		07/28/2021		3,390							3,390	3,390			
4010057463	CAMDEN	NJ		11/29/2023		1,046							1,046	1,046			
100149811	NEWHALL	CA		04/26/2024		1,669							1,669	1,669			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		4,130							4,130	4,130			
100087290	PLANTATION	FL		10/25/2022		2,421							2,421	2,421			
100178470	SALEM	OR		11/21/2024		1,387							1,387	1,387			
100162615	AZLE	TX		08/12/2024		1,290							1,290	1,290			
100074407	WESTON	FL		12/02/2021		3,184							3,184	3,184			
100065285	LOS ANGELES	CA		07/28/2021		3,182							3,182	3,182			
100103201	MONROE	NY		04/21/2023		1,502							1,502	1,502			
100157839	EWA BEACH	HI		07/09/2024		3,219							3,219	3,219			
100140507	TARZANA	CA		01/19/2024		1,431							1,431	1,431			
100137825	MOORPARK	CA		12/08/2023		1,352							1,352	1,352			
100143189	SCOTTSDALE	AZ		02/16/2024		1,501							1,501	1,501			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		1,204							1,204	1,204			
100148577	OCEAN CITY	MD		04/12/2024		1,993							1,993	1,993			
100184374	SURPRISE	AZ		12/16/2024		1,226							1,226	1,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137815	RANCHO MISSION VIEJO AREA	CA		12/08/2023		1,246							1,246	1,246			
100126283	NEWARK	NJ		08/30/2023		1,372							1,372	1,372			
100084232	AMSTERDAM	NLD		06/30/2022		(136)							(136)		136		136
100142979	WATSONVILLE	CA		02/09/2024		1,108							1,108	1,108			
100181970	FAYETTEVILLE	AR		12/12/2024		1,879							1,879	1,879			
100118939	FORT MYERS	FL		07/27/2023		1,542							1,542	1,542			
100182236	NAPLES	FL		12/12/2024		1,052							1,052	1,052			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		1,523							1,523	1,523			
100101802	ELIZABETH	NJ		03/31/2023		1,644							1,644	1,644			
100160165	AITKIN	MN		07/18/2024		1,285							1,285	1,285			
100110133	TEMPE	AZ		06/29/2023		6,508							6,508	6,508			
100163327	MIAMI	FL		08/13/2024		1,509							1,509	1,509			
100079368	POMONA	CA		03/17/2022		3,308							3,308	3,308			
100087995	LOS ANGELES	CA		10/25/2022		4,500							4,500	4,500			
4010084910	BOILING SPRINGS	SC		12/30/2024		1,479							1,479	1,479			
100146887	PALM SPRINGS	CA		03/26/2024		1,576							1,576	1,576			
100142484	JUPITER	FL		03/08/2024		1,395							1,395	1,395			
100109215	APOPKA	FL		07/21/2023		1,300							1,300	1,300			
100078256	SANTA ROSA BEACH	FL		02/10/2022		2,664							2,664	2,664			
100173165	CORONA	CA		10/30/2024		1,890							1,890	1,890			
100116368	TEMECULA	CA		07/20/2023		2,746							2,746	2,746			
100168036	DADEVILLE	AL		09/20/2024		3,646							3,646	3,646			
100179698	WALTHAM	MA		11/21/2024		1,850							1,850	1,850			
100136065	NORWALK	CA		11/16/2023		8,412							8,412	8,412			
100179390	DAWSONVILLE	GA		12/27/2024		1,347							1,347	1,347			
100114714	OAKLAND PARK	FL		06/29/2023		1,630							1,630	1,630			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		1,604							1,604	1,604			
100164863	FULLERTON	CA		08/26/2024		1,355							1,355	1,355			
100186428	CARMICHAEL	CA		12/30/2024		1,651							1,651	1,651			
100176160	ARCATA	CA		12/20/2024		1,136							1,136	1,136			
100180403	HORSESHOE BAY	TX		11/25/2024		2,014							2,014	2,014			
100149214	INDIO	CA		04/22/2024		1,058							1,058	1,058			
100180387	BALDWIN PARK	CA		11/25/2024		1,486							1,486	1,486			
100186439	MANTECA	CA		12/30/2024		1,502							1,502	1,502			
100138193	ANAHEIM	CA		12/14/2023		2,069							2,069	2,069			
100078779	PHOENIX	AZ		02/24/2022		3,149							3,149	3,149			
100143448	CORONA	CA		02/16/2024		1,447							1,447	1,447			
100179970	ANNAPOLIS	MD		11/25/2024		1,669							1,669	1,669			
100120356	POMPANO BEACH	FL		08/18/2023		1,198							1,198	1,198			
100107848	MIAMI	FL		05/23/2023		1,734							1,734	1,734			
100082250	GALVESTON	TX		04/14/2022		3,699							3,699	3,699			
100135826	SEATTLE	WA		11/10/2023		1,523							1,523	1,523			
100088356	POWDER SPRINGS	GA		01/06/2023		930							930	930			
100136794	STATEN ISLAND	NY		11/27/2023		1,262							1,262	1,262			
100115801	WINCHESTER	CA		07/20/2023		1,834							1,834	1,834			
100099649	BARRINGTON	IL		04/06/2023		1,193							1,193	1,193			
100071843	WASHINGTON	DC		10/14/2021		3,204							3,204	3,204			
100065846	BOCA RATON	FL		07/23/2021		2,911							2,911	2,911			
100182632	SANTA ROSA BEACH	FL		12/12/2024		1,875							1,875	1,875			
100091083	MALDEN	MA		01/31/2023		65,690							65,690	65,690			
100154660	ONTARIO	CA		07/19/2024		1,426							1,426	1,426			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138255	ANTIOCH	CA		12/15/2023		1,125							1,125	1,125			
100107915	NAPLES	FL		06/29/2023		106,124							106,124	106,124			
100134905	LOS ANGELES	CA		10/30/2023		1,379							1,379	1,379			
100120309	REHOBOTH BEACH	DE		08/18/2023		683							683	683			
100165367	UPPER MARLBORO	MD		08/29/2024		1,376							1,376	1,376			
100120783	NAPA	CA		08/25/2023		1,155							1,155	1,155			
100142797	MIAMI	FL		02/08/2024		1,554							1,554	1,554			
100090036	SAN LEANDRO	CA		01/13/2023		1,604							1,604	1,604			
100156742	BEDFORD	NH		06/26/2024		1,413							1,413	1,413			
100067712	STONINGTON	CT		09/23/2021		3,564							3,564	3,564			
100088113	PHOENIX	AZ		10/25/2022		426							426	426			
100134862	BLUFFTON	SC		10/30/2023		1,128							1,128	1,128			
100133514	PORT CHARLOTTE	FL		10/19/2023		1,293							1,293	1,293			
100115365	CRESSKILL	NJ		07/17/2023		1,326							1,326	1,326			
100164448	LYNN	MA		08/21/2024		1,229							1,229	1,229			
100156238	LUCAS	TX		06/20/2024		853							853	853			
100150764	INLET BEACH	FL		05/07/2024		1,794							1,794	1,794			
100100795	SAN JOSE	CA		04/28/2023		2,796							2,796	2,796			
100115979	AUSTIN	TX		07/20/2023		1,577							1,577	1,577			
100185008	FONTANA	CA		12/19/2024		1,207							1,207	1,207			
100178250	WOBURN	MA		11/19/2024		1,408							1,408	1,408			
100135693	LAKESIDE	AZ		11/09/2023		1,373							1,373	1,373			
100141672	SAN ANTONIO	TX		01/30/2024		1,098							1,098	1,098			
100080768	SHOW LOW	AZ		03/24/2022		2,932							2,932	2,932			
100065020	PHILADELPHIA	PA		07/14/2021		3,142							3,142	3,142			
100145163	UNITED KINGDOM	GBR		03/12/2024		(27)							(27)		27		27
100143552	NEWARK	NJ		02/21/2024		1,415							1,415	1,415			
100132709	WHITTIER	CA		11/03/2023		707							707	707			
100073580	TILBURG	NLD		10/25/2021		(167)							(167)		167		167
100164408	POTTSBORO	TX		08/21/2024		1,228							1,228	1,228			
100180786	FORT COLLINS	CO		11/26/2024		1,927							1,927	1,927			
100102693	ANAHEIM	CA		06/22/2023		1,274							1,274	1,274			
4010049159	MACON	GA		04/26/2023		1,319							1,319	1,319			
4010043947	NIAGARA FALLS	NY		04/26/2023		1,221							1,221	1,221			
100091107	SAN BERNARDINO	CA		01/31/2023		1,471							1,471	1,471			
100158695	WAYNESVILLE	NC		07/10/2024		921							921	921			
100065194	SAN JOSE	CA		07/14/2021		3,321							3,321	3,321			
100103675	DORAL	FL		05/08/2023		1,714							1,714	1,714			
100150757	BOULDER	CO		05/07/2024		1,448							1,448	1,448			
100182309	LA QUINTA	CA		12/12/2024		2,518							2,518	2,518			
100087319	GALLATIN	TN		10/25/2022		2,773							2,773	2,773			
100182522	RUTHERFORD	NJ		12/12/2024		4,508							4,508	4,508			
100168609	BELLA VISTA	AR		09/25/2024		1,687							1,687	1,687			
100157683	RIVIERA BEACH	FL		06/28/2024		800							800	800			
100181666	BROOKLYN	NY		12/11/2024		1,521							1,521	1,521			
100129722	GATLINBURG	TN		09/29/2023		1,640							1,640	1,640			
100073552	PACIFIC GROVE	CA		11/19/2021		3,107							3,107	3,107			
100176796	PARKER	CO		11/15/2024		1,589							1,589	1,589			
100185556	WILLIAMSBURG	VA		12/20/2024		1,306							1,306	1,306			
100107954	LONG BEACH	CA		06/29/2023		1,592							1,592	1,592			
100083043	LITTLE ELM	TX		05/11/2022		1,744							1,744	1,744			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178483	MIAMI	FL		11/21/2024		866							866	866			
100155973	SOUTH GATE	CA		06/18/2024		1,066							1,066	1,066			
100117717	GRANADA HILLS	CA		07/20/2023		2,449							2,449	2,449			
100159220	SEATTLE	WA		07/15/2024		1,353							1,353	1,353			
100181248	LOS ANGELES	CA		12/06/2024		1,134							1,134	1,134			
100118026	BUENA PARK	CA		07/20/2023		2,200							2,200	2,200			
100083188	FRANKLINVILLE	NJ		05/26/2022		1,924							1,924	1,924			
100114518	MISSION VIEJO	CA		06/29/2023		1,659							1,659	1,659			
100179532	SAN DIEGO	CA		11/21/2024		1,650							1,650	1,650			
100166469	PHOENIX	AZ		10/31/2024		1,302							1,302	1,302			
100169850	GATLINBURG	TN		09/30/2024		1,678							1,678	1,678			
100108929	SPRING	TX		05/31/2023		2,464							2,464	2,464			
100085050	TILBURG	NLD		07/27/2022		(75)							(75)		75		75
100143518	NEWARK	NJ		02/21/2024		1,385							1,385	1,385			
100143520	NEWARK	NJ		02/21/2024		1,385							1,385	1,385			
100013849	LOS ANGELES	CA		05/25/2017		2,974							2,974	2,974			
100065247	COSTA MESA	CA		07/14/2021		3,467							3,467	3,467			
100145684	UNITED KINGDOM	GBR		03/12/2024		72							72	(1,447)	(174)	(1,345)	(1,518)
100054986	MILTON	GA		03/23/2021		4,382							4,382	4,382			
100128780	WASHINGTON	DC		09/21/2023		1,248							1,248	1,248			
100167512	LOS ANGELES	CA		10/31/2024		1,488							1,488	1,488			
100121015	LINCOLN CITY	OR		08/30/2023		106,097							106,097	106,097			
100185453	NEW RIVER	AZ		12/20/2024		2,617							2,617	2,617			
100162983	KILL DEVIL HILLS	NC		08/12/2024		1,046							1,046	1,046			
4010047797	WARREN	MI		03/22/2023		578,752							578,752	578,752			
100119408	LAKE STEVENS	WA		07/31/2023		2,214							2,214	2,214			
100174026	MIAMI	FL		10/31/2024		1,150							1,150	1,150			
100126560	AMERICAN CANYON	CA		08/30/2023		777							777	777			
100140890	LAS VEGAS	NV		02/26/2024		1,616							1,616	1,616			
100175865	QUEENS	NY		11/12/2024		1,581							1,581	1,581			
100141347	PHILADELPHIA	PA		01/30/2024		769							769	769			
100174181	MERCED	CA		10/31/2024		3,481							3,481	3,481			
100185604	SPRING HILL	TN		12/20/2024		1,442							1,442	1,442			
100134688	MORENO VALLEY	CA		10/30/2023		1,449							1,449	1,449			
100115796	BRONX	NY		07/20/2023		1,694							1,694	1,694			
100014262	RIDGEFIELD	CT		09/27/2017		2,223							2,223	2,223			
100151517	RIVIERA BEACH	FL		05/10/2024		1,600							1,600	1,600			
100132040	SHORELINE	WA		10/13/2023		1,476							1,476	1,476			
100176134	BURLESON	TX		12/20/2024		977							977	977			
100182526	LAS VEGAS	NV		12/12/2024		1,544							1,544	1,544			
100145336	UNITED KINGDOM	GBR		03/12/2024		(29)							(29)		29		29
100170459	RAMONA	CA		10/09/2024		1,515							1,515	1,515			
100025361	LOS ANGELES	CA		09/20/2018		2,008							2,008	2,008			
100076721	OAK HILLS	CA		12/30/2021		1,873							1,873	1,873			
100173180	GAINESVILLE	GA		10/30/2024		1,618							1,618	1,618			
100079943	ATASCADERO	CA		04/25/2022		1,888							1,888	1,888			
100127585	NEW CASTLE	CO		09/08/2023		1,718							1,718	1,718			
100184963	TRUCKEE	CA		12/19/2024		1,343							1,343	1,343			
100151021	OXON HILL	MD		05/08/2024		4,195							4,195	4,195			
100182677	NORTH MYRTLE BEACH	SC		12/12/2024		1,469							1,469	1,469			
100136579	LAS VEGAS	NV		11/22/2023		1,074							1,074	1,074			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083200	RANCHO CORDOVA	CA		05/26/2022		1,811							1,811	1,811			
100132272	HERMOSA BEACH	CA		10/13/2023		1,708							1,708	1,708			
100164214	PASADENA	CA		08/21/2024		1,678							1,678	1,678			
100084268	HAARLEM	NLD		06/30/2022		(107)							(107)		107		107
100086332	TILBURG	NLD		08/29/2022		(196)							(196)		196		196
100160223	HEBER CITY	UT		07/18/2024		1,374							1,374	1,374			
100149704	NEWARK	NJ		04/26/2024		1,345							1,345	1,345			
100100325	OZONE PARK	NY		04/27/2023		2,737							2,737	2,737			
100137711	INGLEWOOD	CA		12/08/2023		1,587							1,587	1,587			
100101561	SAN FERNANDO	CA		04/26/2023		2,821							2,821	2,821			
100038480	CORK	IRL		09/27/2019		216							216	668	203	250	453
100151482	MARINA	CA		05/10/2024		1,395							1,395	1,395			
100087954	MIAMI	FL		10/25/2022		1,654							1,654	1,654			
100152809	MOUNT AIRY	MD		05/22/2024		1,163							1,163	1,163			
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024		1,291							1,291	1,291			
100164209	MORENO VALLEY	CA		08/21/2024		1,295							1,295	1,295			
100160600	SOUTH PASADENA	CA		07/19/2024		1,475							1,475	1,475			
100078207	MCKINNEY	TX		02/10/2022		2,484							2,484	2,484			
100090748	HEWLETT	NY		01/09/2023		1,272							1,272	1,272			
100171359	LEICESTER	VT		10/16/2024		75,992							75,992	75,992			
100176188	CLEARWATER	FL		12/20/2024		1,421							1,421	1,421			
100160231	ALBUQUERQUE	NM		07/18/2024		1,364							1,364	1,364			
100174059	RED OAK	TX		10/31/2024		4,653							4,653	4,653			
100140729	SAN LORENZO	CA		02/08/2024		900							900	900			
100158906	CORONA	CA		07/12/2024		448,224							448,224	448,224			
100151412	NAGS HEAD	NC		05/10/2024		3,422							3,422	3,422			
100173323	SHAVER LAKE	CA		10/30/2024		2,922							2,922	2,922			
100163230	SAN DIMAS	CA		08/13/2024		1,879							1,879	1,879			
100180236	BOZEMAN	MT		11/25/2024		1,656							1,656	1,656			
100133559	PLEASANT HILL	CA		10/23/2023		1,516							1,516	1,516			
100108940	LOS ANGELES	CA		05/31/2023		1,266							1,266	1,266			
100150246	WAGENINGEN	NLD		04/29/2024		(124)							(124)		124		124
100176545	ANGIER	NC		11/15/2024		1,472							1,472	1,472			
100149858	LOS ANGELES	CA		04/29/2024		1,051							1,051	1,051			
100141333	SAN FRANCISCO	CA		01/30/2024		1,361							1,361	1,361			
100180303	LAS VEGAS	NV		11/25/2024		1,906							1,906	1,906			
100146676	MONTCLAIR	CA		03/20/2024		841							841	841			
100168062	LOS ANGELES	CA		09/20/2024		3,889							3,889	3,889			
100150492	WASHINGTON	DC		05/03/2024		2,690							2,690	2,690			
100143503	EL CAJON	CA		02/21/2024		1,188							1,188	1,188			
100100412	MIDDLE VILLAGE	NY		04/27/2023		3,125							3,125	3,125			
100158040	SANTA FE	NM		07/09/2024		1,273							1,273	1,273			
100120979	IJAMSVILLE	MD		08/30/2023		1,486							1,486	1,486			
100071565	SEASIDE	CA		10/14/2021		3,128							3,128	3,128			
100169843	SURFSIDE BEACH	SC		09/30/2024		1,377							1,377	1,377			
100175041	LOS ANGELES	CA		11/05/2024		2,955							2,955	2,955			
100116898	LEWISVILLE	TX		07/20/2023		1,884							1,884	1,884			
100164500	OXNARD	CA		08/21/2024		1,386							1,386	1,386			
100148904	BARCO	NC		04/17/2024		1,597							1,597	1,597			
100156638	DECATUR	GA		06/24/2024		1,254							1,254	1,254			
100120090	MIAMI	FL		08/11/2023		4,006							4,006	4,006			

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100161021	BRENHAM	TX		07/24/2024		970							970	970			
100119951	CONCORD	CA		08/11/2023		1,687							1,687	1,687			
100103634	LOS ANGELES	CA		05/08/2023		1,193							1,193	1,193			
100176571	CANTON	GA		11/15/2024		1,127							1,127	1,127			
100083865	DAYTON	OH		07/12/2022		1,978							1,978	1,978			
100076846	IRVINE	CA		12/27/2021		2,562							2,562	2,562			
100087506	DALY CITY	CA		10/25/2022		2,583							2,583	2,583			
100156443	RANCHO PALOS VERDES	CA		06/24/2024		1,395							1,395	1,395			
100115297	VALENCIA	CA		07/17/2023		973							973	973			
100169955	VANCOUVER	WA		11/08/2024		1,370							1,370	1,370			
100162021	LONG BEACH	CA		07/31/2024		798							798	798			
100102465	FREEPORT	FL		06/07/2023		1,446							1,446	1,446			
100164195	LOS ANGELES	CA		08/21/2024		834							834	834			
100128508	SEMINOLE	FL		09/15/2023		1,252							1,252	1,252			
100184981	ORADELL	NJ		12/19/2024		1,499							1,499	1,499			
100170486	PARAMOUNT	CA		10/09/2024		1,125							1,125	1,125			
100148826	WOODLAND HILLS	CA		04/17/2024		1,345							1,345	1,345			
100130345	STUART	FL		09/28/2023		15,838							15,838	15,838			
100137684	JERSEY CITY	NJ		12/08/2023		1,513							1,513	1,513			
100158397	UNITED KINGDOM	GBR		07/09/2024		11							11		(11)		(11)
100164484	ANNANDALE	VA		08/21/2024		1,508							1,508	1,508			
4010067318	WATERBURY	CT		02/29/2024		1,319							1,319	1,319			
100164869	CHINO	CA		08/26/2024		1,368							1,368	1,368			
100138249	GARDEN GROVE	CA		12/15/2023		2,352							2,352	2,352			
100137580	ISLAND PARK	ID		12/08/2023		1,564							1,564	1,564			
100119429	IRVINE	CA		07/31/2023		1,636							1,636	1,636			
100175798	GARNERVILLE	NY		11/12/2024		1,591							1,591	1,591			
100146610	WOODHAVEN	NY		03/20/2024		743							743	743			
100160081	CLEARFIELD	UT		07/17/2024		1,372							1,372	1,372			
100082604	HEWLETT	NY		04/14/2022		2,612							2,612	2,612			
100129660	COROLLA	NC		09/29/2023		13,000							13,000	13,000			
100120901	SOUTH JORDAN	UT		08/30/2023		2,073							2,073	2,073			
100132356	CLE ELUM	WA		11/03/2023		5,531							5,531	5,531			
100151632	FAYETTEVILLE	AR		05/10/2024		1,406							1,406	1,406			
100090953	AZUSA	CA		01/31/2023		1,136							1,136	1,136			
100134995	SAN JOSE	CA		10/30/2023		1,548							1,548	1,548			
100078464	BROOKLYN	NY		01/25/2022		3,287							3,287	3,287			
100172554	BEND	OR		10/23/2024		1,655							1,655	1,655			
100079334	LAKE ELSINORE	CA		03/17/2022		2,325							2,325	2,325			
100167755	TOTOWA	NJ		09/19/2024		1,202							1,202	1,202			
100173940	JACKSONVILLE	FL		10/31/2024		4,422							4,422	4,422			
100156946	UNITED KINGDOM	GBR		06/27/2024		(2)							(2)		2		2
100151089	EDMONDS	WA		05/08/2024		1,715							1,715	1,715			
100120446	LOS ANGELES	CA		08/18/2023		1,502							1,502	1,502			
100176732	HENDERSON	NV		11/15/2024		2,369							2,369	2,369			
100172572	NASHVILLE	TN		10/23/2024		1,353							1,353	1,353			
100180311	SAN JOSE	CA		11/25/2024		1,708							1,708	1,708			
100185048	SANTEE	CA		12/20/2024		1,542							1,542	1,542			
100148554	LAKEWOOD	NJ		04/12/2024		1,423							1,423	1,423			
100182565	SANTA ANA	CA		12/12/2024		1,819							1,819	1,819			
100175235	LITTLETON	CO		11/05/2024		2,475							2,475	2,475			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		2,580							2,580	2,580			
100081670	DOWNEY	CA		03/21/2022		3,587							3,587	3,587			
100169064	ESTERO	FL		09/27/2024		1,252							1,252	1,252			
100182454	SALT LAKE CITY	UT		12/12/2024		1,540							1,540	1,540			
100145122	UNITED KINGDOM	GBR		03/12/2024		55,114							55,114	58,064	2,950		2,950
100128135	APACHE JUNCTION	AZ		09/11/2023		1,171							1,171	1,171			
100181535	TIGARD	OR		12/06/2024		1,164							1,164	1,164			
100158871	FRANKFORD	DE		07/12/2024		3,893							3,893	4,051		158	158
100117778	BELLEVUE	WA		07/20/2023		1,443							1,443	1,443			
100174024	CINCINNATI	OH		10/31/2024		63,386							63,386	63,386			
100151624	JERSEY CITY	NJ		05/10/2024		1,952							1,952	1,952			
100163348	UPLAND	CA		08/13/2024		1,480							1,480	1,480			
100167543	HAVERHILL	MA		10/31/2024		1,082							1,082	1,082			
100173156	MARYSVILLE	WA		10/30/2024		1,613							1,613	1,613			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		1,502							1,502	1,502			
100172361	ROUND ROCK	TX		10/23/2024		1,351							1,351	1,351			
100172264	SANTA PAULA	CA		10/21/2024		2,139							2,139	2,139			
100014774	MIAMI	FL		10/30/2017		3,944							3,944	3,944			
100100438	FLUSHING	NY		04/27/2023		2,139							2,139	2,139			
100134775	WILTON	CA		10/30/2023		1,553							1,553	1,553			
100091074	MARSTONS MILLS	MA		01/31/2023		1,089							1,089	1,089			
100086907	ALPHARETTA	GA		09/21/2022		1,773							1,773	1,773			
100162475	COACHELLA	CA		08/07/2024		1,226							1,226	1,226			
100162892	MIAMI	FL		08/12/2024		1,350							1,350	1,350			
100182194	CASTLE HILLS	TX		12/12/2024		1,822							1,822	1,822			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,351							1,351	1,351			
100130046	LANHAM	MD		09/27/2023		1,901							1,901	1,901			
100155065	TRUCKEE	CA		07/19/2024		(3,641)							(3,641)	(3,641)			
100182652	ELLENSBURG	WA		12/12/2024		1,628							1,628	1,628			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		2,020							2,020	2,020			
100165316	LAS VEGAS	NV		08/29/2024		1,464							1,464	1,464			
100115416	FAYETTEVILLE	GA		07/17/2023		1,118							1,118	1,118			
100180333	IDAHO SPRINGS	CO		11/25/2024		1,516							1,516	1,516			
100133828	SOUTH GATE	CA		10/20/2023		1,234							1,234	1,234			
4010080514	CLEVELAND	OH		08/27/2024		1,132							1,132	1,132			
100113893	AVENTURA	FL		06/29/2023		7,776							7,776	7,776			
100160935	IMPERIAL BEACH	CA		07/24/2024		1,336							1,336	1,336			
100143588	SUFFERN	NY		02/21/2024		1,301							1,301	1,301			
100133829	GROVELAND	MA		10/20/2023		1,357							1,357	1,357			
100148076	CORONA	CA		04/10/2024		1,397							1,397	1,397			
100129803	ANTIOCH	CA		09/27/2023		592							592	592			
100173000	MIAMI	FL		10/25/2024		1,484							1,484	1,484			
100158705	CAPE CORAL	FL		07/10/2024		1,452							1,452	1,452			
100127565	LEANDER	TX		09/08/2023		1,498							1,498	1,498			
100178498	EAST MEADOW	NY		11/21/2024		3,353							3,353	3,353			
100178429	LAKELAND	FL		11/21/2024		267,237							267,237	267,237			
100182346	KNOXVILLE	TN		12/12/2024		2,034							2,034	2,034			
100110513	WASILLA	AK		06/30/2023		1,528							1,528	1,528			
100147221	THE BRONX	NY		03/28/2024		2,713							2,713	(33,597)		(36,311)	(36,311)
100175926	LONG BEACH	CA		11/14/2024		1,394							1,394	1,394			
100142458	SUGAR LAND	TX		03/08/2024		1,718							1,718	1,718			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138075	ESTERO	FL		12/13/2023		1,645							1,645	1,645			
100133173	WESTMINSTER	CA		11/29/2023		4,674							4,674	4,674			
100149075	NAPLES	FL		04/19/2024		375,877							375,877	375,877			
100169200	WESTBURY	NY		09/27/2024		1,597							1,597	1,597			
100137805	SOUTH PORTLAND	ME		12/08/2023		1,318							1,318	1,318			
100126327	BAYONNE	NJ		08/30/2023		1,389							1,389	1,389			
100168546	NATIONAL CITY	CA		09/25/2024		1,632							1,632	1,632			
100162701	ANCHORAGE	AK		08/12/2024		1,498							1,498	1,498			
100130231	SAN DIEGO	CA		11/15/2023		1,296							1,296	1,296			
100158370	UNITED KINGDOM	GBR		07/09/2024		(27)							(27)		27		27
100169375	BIG BEAR LAKE	CA		09/27/2024		1,539							1,539	1,539			
100119679	BRIDGEPORT	CT		08/08/2023		1,246							1,246	1,246			
100158369	UNITED KINGDOM	GBR		07/09/2024		(27)							(27)		27		27
100168723	RALEIGH	NC		09/26/2024		3,266							3,266	3,266			
100110222	BROKEN BOW	OK		06/30/2023		1,517							1,517	1,517			
100103698	KAILUA KONA	HI		05/08/2023		1,754							1,754	1,754			
100139208	LEMON GROVE	CA		12/28/2023		1,151							1,151	1,151			
100180084	SUN VALLEY	CA		12/30/2024		1,277							1,277	1,277			
100135831	MILLSBORO	DE		11/10/2023		1,611							1,611	1,611			
100127076	FORT LAUDERDALE	FL		08/30/2023		3,855							3,855	3,855			
100132014	PORTLAND	OR		10/13/2023		1,523							1,523	1,523			
100164575	ASHBURN	VA		08/21/2024		1,651							1,651	1,651			
100159825	VALENCIA AREA	CA		07/17/2024		1,480							1,480	1,480			
100184982	YUBA CITY	CA		12/19/2024		757							757	757			
100103376	COLORADO SPRINGS	CO		06/16/2023		1,027							1,027	1,027			
100155186	MYRTLE BEACH	SC		07/19/2024		729							729	729			
100165429	OCEANSIDE	CA		08/29/2024		2,090							2,090	2,090			
100148937	GRANBURY	TX		04/17/2024		4,524							4,524	4,524			
100134266	ATLANTA	GA		10/27/2023		1,514							1,514	1,514			
100100388	BROOKLYN	NY		04/27/2023		2,827							2,827	2,827			
100172366	NAPLES	FL		10/23/2024		1,452							1,452	1,452			
100175251	HURRICANE	UT		11/05/2024		1,551							1,551	1,551			
100171448	TWIN LAKES	CO		10/16/2024		2,310							2,310	2,310			
100175230	ROWLETT	TX		11/05/2024		1,715							1,715	1,715			
100186772	CULPEPER	VA		12/31/2024		1,292							1,292	1,292			
100119294	MISSION VIEJO	CA		07/31/2023		1,812							1,812	1,812			
100076540	HUNTINGTON BEACH	CA		01/04/2022		2,100							2,100	2,100			
100180456	SEATTLE	WA		11/26/2024		1,293							1,293	1,293			
100118978	MARATHON	FL		07/27/2023		1,402							1,402	1,402			
100128908	MELVILLE	NY		09/21/2023		1,524							1,524	1,524			
100155002	VALLEY VILLAGE	CA		07/19/2024		1,671							1,671	1,671			
100142280	ORLANDO	FL		03/15/2024		192							192	192			
100091597	SAN DIEGO	CA		03/07/2023		1,378							1,378	1,378			
100173495	NORTHBOROUGH	MA		10/29/2024		1,224							1,224	1,224			
100161554	CHICAGO	IL		07/30/2024		1,285							1,285	1,285			
100082996	ANDERSON IS	WA		05/05/2022		2,269							2,269	2,269			
100158421	WILDOMAR	CA		07/10/2024		1,049							1,049	1,049			
100120455	EL DORADO HILLS	CA		08/18/2023		1,411							1,411	1,411			
100182087	MARYSVILLE	WA		12/12/2024		1,747							1,747	1,747			
100148893	ALPHARETTA	GA		04/17/2024		1,548							1,548	1,548			
100119185	BROKEN BOW	OK		07/31/2023		1,542							1,542	1,542			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128006	MARLBOROUGH	MA		09/08/2023		1,953							1,953	1,953			
100109579	MIAMI	FL		06/14/2023		1,289							1,289	1,289			
100109241	GULF SHORES	AL		07/21/2023		1,551							1,551	1,551			
100186512	PHOENIX	AZ		12/30/2024		1,305							1,305	1,305			
100081383	LITTLETON	NC		03/18/2022		202,618							202,618	202,618			
100087257	VISTA	CA		10/25/2022		2,751							2,751	2,751			
100151650	JACKSON	NJ		05/10/2024		1,446							1,446	1,446			
100172645	SANTA MARIA	CA		10/24/2024		911							911	911			
100153851	WASHINGTON	DC		06/05/2024		1,326							1,326	1,326			
100127629	CLIFTON	NJ		09/08/2023		1,554							1,554	1,554			
100176133	LAVEEN	AZ		12/20/2024		4,103							4,103	4,103			
100100641	WEST COVINA	CA		03/28/2023		1,407							1,407	1,407			
100116113	TEMECULA	CA		07/20/2023		2,800							2,800	2,800			
100135063	CRYSTAL BEACH	TX		11/01/2023		1,504							1,504	1,504			
100139803	UNITED KINGDOM	GBR		12/18/2023		(115)							(115)		115		115
100109392	N TOPSAIL BEACH	NC		06/13/2023		725							725	725			
100145586	UNITED KINGDOM	GBR		03/12/2024		153,661							153,661	161,951	8,289		8,289
100156516	SAN DIEGO	CA		06/24/2024		1,919							1,919	1,919			
100079440	FONTANA	CA		03/17/2022		2,599							2,599	2,599			
100139312	HOLLISTER	CA		12/28/2023		1,772							1,772	1,772			
100150476	IRVINE	CA		05/03/2024		1,457							1,457	1,457			
100140609	MOUNT VERNON	WA		01/19/2024		1,382							1,382	1,382			
100120003	SHORELINE	WA		08/11/2023		2,375							2,375	2,375			
100082786	ROTTERDAM	NLD		04/27/2022		(90)							(90)		90		90
100179427	TACOMA	WA		12/27/2024		889							889	889			
100185912	OCEAN CITY	MD		12/26/2024		1,005							1,005	1,005			
100136535	VAN ALSTYNE	TX		11/20/2023		1,504							1,504	1,504			
100054506	STAMFORD	CT		03/23/2021		1,622							1,622	1,622			
100135066	AIEA	HI		11/01/2023		1,513							1,513	1,513			
100169881	MIAMI	FL		11/08/2024		1,132							1,132	1,132			
100076424	BOCA RATON	FL		12/23/2021		2,723							2,723	2,723			
100169206	NEWARK	NJ		09/27/2024		1,339							1,339	1,339			
100169921	TARZANA	CA		11/08/2024		1,045							1,045	1,045			
100060088	WOODLAND HILLS	CA		06/25/2021		3,226							3,226	3,226			
100176931	LOS ANGELES	CA		11/15/2024		1,337							1,337	1,337			
100080468	WILLIAMS	AZ		03/10/2022		2,449							2,449	2,449			
100143529	NEWARK	NJ		02/21/2024		1,343							1,343	1,343			
100135641	HOLLISTER	CA		11/09/2023		766							766	766			
100144001	CORONA	CA		02/29/2024		1,394							1,394	1,394			
100150900	FONTANA	CA		05/08/2024		1,439							1,439	1,439			
100079367	YORBA LINDA	CA		03/17/2022		2,684							2,684	2,684			
100149499	SEATTLE	WA		04/24/2024		219,482							219,482	219,482			
100152831	MORENO VALLEY	CA		05/22/2024		1,224							1,224	1,224			
100162703	BOULDER	CO		08/12/2024		1,534							1,534	1,534			
100119329	LAKEWOOD	NJ		07/31/2023		1,709							1,709	1,709			
100153158	PHOENIX	AZ		05/28/2024		3,787							3,787	3,787			
100088328	VERO BEACH	FL		01/06/2023		4,151							4,151	4,151			
100129509	ALISO VIEJO	CA		09/29/2023		1,497							1,497	1,497			
100129963	FARMINGDALE	NY		09/27/2023		1,103							1,103	1,103			
100157950	VENTNOR CITY	NJ		07/09/2024		1,338							1,338	1,338			
100133447	ONTARIO	CA		10/19/2023		5,148							5,148	5,148			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100082843	KEY WEST	FL		05/17/2022		676							676	676			
100178419	TWIN FALLS	ID		11/21/2024		1,137							1,137	1,137			
100140455	WORCESTER	MA		01/18/2024		1,155							1,155	1,155			
100186207	BRONX	NY		12/27/2024		1,173							1,173	1,173			
100140479	GARDEN GROVE	CA		01/19/2024		1,375							1,375	1,375			
100044174	SOUTH OZONE PARK	NY		08/19/2020		1,321							1,321	1,321			
100068589	DEN HAAG	NLD		08/30/2021		201,596							201,596	201,729	133		133
100121002	BIG BEAR CITY	CA		08/30/2023		1,601							1,601	1,601			
100129532	HONOLULU	HI		09/29/2023		1,469							1,469	1,469			
100185469	LOS ANGELES	CA		12/20/2024		1,628							1,628	1,628			
100147748	LAKEWOOD	NJ		04/08/2024		1,889							1,889	1,889			
100140143	APOLLO BEACH	FL		01/09/2024		1,271							1,271	1,271			
100170392	GARDENA	CA		10/09/2024		2,161							2,161	2,161			
3310073519	MONROE	NY		04/30/2024		351,897							351,897	351,897			
100101933	LAGUNA HILLS	CA		04/14/2023		1,630							1,630	1,630			
100135278	MANAHAWKIN	NJ		11/08/2023		1,527							1,527	1,527			
100129775	CORONA	CA		09/27/2023		1,397							1,397	1,397			
100089284	FORT WORTH	TX		01/26/2023		2,444							2,444	2,444			
100103260	FORT LAUDERDALE	FL		04/27/2023		1,551							1,551	1,551			
100156714	MIDDLE RIVER	MD		06/26/2024		1,256							1,256	1,256			
100131589	OGDEN	UT		10/06/2023		1,460							1,460	1,460			
100128837	MISSION VIEJO	CA		09/21/2023		1,443							1,443	1,443			
100175315	NEW MEADOWS	ID		11/05/2024		1,537							1,537	1,537			
100087383	GOODYEAR	AZ		10/25/2022		2,452							2,452	2,452			
100173503	LAKE ELSINORE	CA		10/29/2024		1,257							1,257	1,257			
100166973	RIVERSIDE	CA		09/13/2024		1,550							1,550	1,550			
100145195	UNITED KINGDOM	GBR		03/12/2024		(45)							(45)		45		45
100136050	WHITTIER	CA		11/16/2023		428							428	428			
100065849	PHOENIX	AZ		07/23/2021		2,980							2,980	2,980			
100102623	MURRIETA	CA		06/22/2023		2,871							2,871	2,871			
100091278	SAN ANTONIO	TX		01/31/2023		1,273							1,273	1,273			
100182339	CLERMONT	FL		12/12/2024		1,654							1,654	1,654			
100091217	SAN FRANCISCO	CA		01/31/2023		2,098							2,098	2,098			
100139578	SOUTH MIAMI	FL		12/28/2023		1,400							1,400	1,400			
100055442	NEW ROCHELLE	NY		03/23/2021		2,433							2,433	2,433			
100108237	HENDERSON	NV		05/24/2023		1,288							1,288	1,288			
100080751	RIVERBANK	CA		03/10/2022		4,752							4,752	4,752			
100089600	CYPRESS	TX		01/30/2023		397							397	397			
100155951	BONITA SPRINGS	FL		06/17/2024		1,422							1,422	1,422			
100087653	GRONINGEN	NLD		09/27/2022		(128)							(128)		128		128
100030767	BROOKLYN	NY		04/09/2019		1,646							1,646	1,646			
100166335	LOS ANGELES	CA		10/24/2024		1,456							1,456	1,456			
100179777	BOCA RATON	FL		11/21/2024		1,481							1,481	1,481			
100088991	PLANTATION	FL		11/15/2022		1,919							1,919	1,919			
100152206	VIENNA	VA		05/17/2024		2,416							2,416	2,416			
100156558	MARIETTA	GA		06/24/2024		4,643							4,643	4,643			
100173304	DENVER	CO		10/30/2024		1,359							1,359	1,359			
100166337	KISSIMMEE	FL		10/24/2024		1,555							1,555	1,555			
100086931	ACCOKEEK	MD		10/24/2022		1,562							1,562	1,562			
100157631	GARDEN CITY	NY		06/28/2024		1,192							1,192	1,192			
100169314	MANHASSET	NY		09/27/2024		1,332							1,332	1,332			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403048727	TOLEDO	OH		11/04/2024		1,612							1,612	1,612			
100144418	FRAMINGHAM	MA		03/07/2024		1,341							1,341	1,341			
100120067	SEVIERVILLE	TN		08/11/2023		1,538							1,538	1,538			
100120986	FRISCO	TX		08/30/2023		4,925							4,925	5,088		163	163
100167539	CUMMING	GA		10/31/2024		1,365							1,365	1,365			
100109662	VACAVILLE	CA		06/14/2023		22,056							22,056	22,056			
100089586	TAMPA	FL		01/30/2023		966							966	966			
100117546	PASADENA	CA		07/20/2023		1,910							1,910	1,910			
100076243	AUSTIN	TX		01/07/2022		2,983							2,983	2,983			
100118680	WRENTHAM	MA		07/25/2023		1,360							1,360	1,360			
100170151	SEVIERVILLE	TN		10/08/2024		1,463							1,463	1,463			
100173239	BETHEL SPRINGS	TN		10/30/2024		404,596							404,596	404,596			
100159849	WELLINGTON	FL		08/16/2024		1,252							1,252	1,252			
100129634	SAN LEANDRO	CA		09/29/2023		1,572							1,572	1,572			
100120303	ASHLAND	MA		08/18/2023		1,301							1,301	1,301			
100078407	FONTANA	CA		02/10/2022		3,268							3,268	3,268			
100102896	DUCK KEY	FL		06/22/2023		1,369							1,369	1,369			
100073534	VAN NUYS	CA		10/26/2021		3,358							3,358	3,358			
100110662	FORT COLLINS	CO		06/30/2023		1,870							1,870	1,870			
100157961	WOODLAND	CA		07/09/2024		1,725							1,725	1,725			
100000615	BROOKLYN	NY		09/27/2016		2,840							2,840	2,840			
100149439	MARYSVILLE	WA		04/24/2024		1,595							1,595	1,595			
100153256	PEORIA	AZ		05/30/2024		9,135							9,135	9,135			
100170277	HURRICANE	UT		10/08/2024		1,965							1,965	1,965			
100166316	TRUMBULL	CT		10/23/2024		1,194							1,194	1,194			
100142810	HUTTO	TX		02/08/2024		1,453							1,453	1,453			
100138730	MIAMI	FL		02/02/2024		1,160							1,160	1,160			
100080795	AMERICAN FORK	UT		03/15/2022		1,879							1,879	1,879			
100120329	CORONA	CA		08/18/2023		2,123							2,123	2,123			
100148674	RHINEBECK	NY		04/16/2024		1,452							1,452	1,452			
100179470	JULIAN	CA		11/21/2024		1,801							1,801	1,801			
100128414	PEARLAND	TX		09/15/2023		1,406							1,406	1,406			
100169078	JACKSON	NJ		09/27/2024		1,478							1,478	1,478			
100081199	BOSTON	MA		03/18/2022		3,293							3,293	3,293			
100156024	POMONA	CA		06/18/2024		1,286							1,286	1,286			
100152889	SANTA ANA	CA		05/22/2024		1,413							1,413	1,413			
100186569	ANAHEIM	CA		12/30/2024		2,342							2,342	2,342			
100079829	DRAPER	UT		04/08/2022		2,332							2,332	2,332			
100186418	LOS ANGELES	CA		12/30/2024		2,461							2,461	2,461			
100101127	SADDLE BROOK	NJ		04/28/2023		1,252							1,252	1,252			
100087197	SAN BERNARDINO	CA		10/25/2022		2,280							2,280	2,280			
100178225	NEWARK	CA		11/19/2024		1,673							1,673	1,673			
100172552	LATHROP	CA		10/23/2024		1,585							1,585	1,585			
100182369	MIAMI	FL		12/12/2024		1,521							1,521	1,521			
100157617	MONTCLAIR	CA		06/28/2024		1,271							1,271	1,271			
100162911	RESEDA	CA		08/12/2024		1,458							1,458	1,458			
100120494	RESEDA	CA		08/18/2023		1,012							1,012	1,012			
100086191	GLENVIEW	IL		10/07/2022		1,739							1,739	1,739			
100164038	CARMEL	NY		08/21/2024		1,295							1,295	1,295			
100166069	SEVIERVILLE	TN		09/09/2024		1,714							1,714	1,714			
100185001	EL CAJON	CA		12/19/2024		1,353							1,353	1,353			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087738	MAUNALOA	HI		11/17/2022		1,547							1,547	1,547			
100180478	SAN DIEGO	CA		11/26/2024		612							612	612			
100110251	RAMONA	CA		06/30/2023		1,811							1,811	1,811			
100175207	ORANGE BEACH	AL		11/05/2024		1,615							1,615	1,615			
100186685	LODI	CA		12/31/2024		1,373							1,373	1,373			
100163994	RIVERSIDE	CA		08/21/2024		(3,337)							(3,337)	(3,337)			
100143504	LONG BEACH	CA		02/21/2024		1,437							1,437	1,437			
100101577	NASHVILLE	TN		04/26/2023		1,670							1,670	1,670			
100158568	LA PUENTE	CA		07/10/2024		435							435	435			
100170118	SEATTLE	WA		10/08/2024		1,471							1,471	1,471			
100171684	POTOMAC	MD		10/16/2024		1,327							1,327	1,327			
100076563	GILROY	CA		12/30/2021		2,276							2,276	2,276			
100088843	MENIFEE	CA		11/15/2022		1,829							1,829	1,829			
100071553	NORTHRIDGE	CA		10/14/2021		3,463							3,463	3,463			
100137071	SEGUIN	TX		11/28/2023		1,297							1,297	1,297			
100172286	LAGO VISTA	TX		10/21/2024		1,599							1,599	1,599			
100017552	SLEEPY HOLLOW	NY		04/26/2018		4,677							4,677	4,677			
100141341	CLERMONT	FL		01/30/2024										(29,361)		(29,361)	(29,361)
100143787	HOMESTEAD	FL		02/28/2024		1,071							1,071	1,071			
100087444	STATEN ISLAND	NY		10/25/2022		1,400							1,400	1,400			
100144813	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100179914	LAKE ZURICH	IL		11/25/2024		1,776							1,776	1,836		61	61
100144489	PETALUMA	CA		04/26/2024		1,245							1,245	1,245			
100151813	ATLANTA	GA		05/10/2024		832							832	832			
100134389	PHOENIX	AZ		10/27/2023		942							942	942			
100090737	LOS ANGELES	CA		01/09/2023		197,143							197,143	197,143			
100102992	WASHINGTON	DC		06/22/2023		1,469							1,469	1,469			
100171718	TEMECULA	CA		10/17/2024		1,317							1,317	1,317			
100186370	SCOTTSDALE	AZ		12/30/2024		1,425							1,425	1,425			
100110722	GEORGETOWN	TX		08/11/2023		807							807	807			
100175093	RIALTO	CA		11/05/2024		1,061							1,061	1,061			
100107892	SEATTLE	WA		06/29/2023		1,600							1,600	1,600			
100185584	MIAMI	FL		12/20/2024		2,739							2,739	2,739			
100148159	OCEANSIDE	CA		05/15/2024		1,321							1,321	1,321			
100065287	LOS ANGELES	CA		07/28/2021		3,082							3,082	3,082			
100065288	LOS ANGELES	CA		07/28/2021		3,082							3,082	3,082			
100065404	LOS ANGELES	CA		07/28/2021		3,082							3,082	3,082			
100175054	LOS ANGELES	CA		11/05/2024		1,013							1,013	1,013			
100102629	DAVIE	FL		06/22/2023		1,179							1,179	1,179			
100116889	BRENTWOOD	CA		07/20/2023		2,585							2,585	2,585			
100156242	SAN FRANCISCO	CA		06/20/2024		1,220							1,220	1,220			
100160502	ALISO VIEJO	CA		07/19/2024		1,006							1,006	1,006			
100179938	CHERRY LOG	GA		11/25/2024		1,344							1,344	1,344			
100057923	LONG BEACH	CA		06/30/2021		3,367							3,367	3,367			
100146618	ISLIP TERRACE	NY		03/20/2024		1,323							1,323	1,323			
100079871	SEATAC	WA		04/25/2022		2,380							2,380	2,380			
100109789	SHORELINE	WA		08/04/2023		4,848							4,848	4,848			
100065756	SAN FRANCISCO	CA		07/28/2021		3,522							3,522	3,522			
4010049947	SALEM	NJ		05/31/2023		1,329							1,329	1,329			
100175796	SUFFERN	NY		11/12/2024		1,536							1,536	1,536			
100168725	MANSFIELD	TX		09/26/2024		1,119							1,119	1,119			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054015	LOS ANGELES	CA		03/23/2021		2,221							2,221	2,221			
100076826	COLONIA	NJ		12/27/2021		4,847							4,847	4,847			
100156357	MIAMI	FL		07/25/2024		1,310							1,310	1,310			
100081163	ANTIOCH	CA		03/18/2022		3,197							3,197	3,197			
100159954	MIAMI LAKES	FL		08/16/2024		1,217							1,217	1,217			
100129447	MOORESVILLE	NC		09/29/2023		1,440							1,440	1,440			
100074368	RESEDA	CA		11/19/2021		3,066							3,066	3,066			
100091553	CONCORD	CA		03/07/2023		1,209							1,209	1,209			
100169491	HOLDEN BEACH	NC		09/30/2024		2,430							2,430	2,430			
100136294	CORNVILLE	AZ		11/20/2023		1,451							1,451	1,451			
100082588	EL DORADO HILLS	CA		04/14/2022		40,491							40,491	40,491			
100140256	GILBERT	AZ		01/18/2024		1,615							1,615	1,615			
100109273	OAKLAND	CA		07/21/2023		1,380							1,380	1,380			
100134787	HOMELAND	CA		10/30/2023		1,063							1,063	1,063			
100156082	LAUDERDALE LAKES	FL		06/18/2024		1,041							1,041	1,041			
100181306	DUMONT	NJ		12/06/2024		785							785	785			
100081420	INLET BEACH	FL		03/18/2022		2,046							2,046	2,046			
100156874	RAMSEY	NJ		06/27/2024		2,255							2,255	(33,946)		(36,201)	(36,201)
100174713	MIAMI	FL		10/31/2024		1,713							1,713	1,713			
100171432	BIG BEAR LAKE	CA		10/16/2024		1,472							1,472	1,472			
100076839	MIAMI	FL		01/10/2022		3,202							3,202	3,202			
100089267	MERCED	CA		01/26/2023		1,066							1,066	1,066			
100149504	SANTA ANA	CA		04/26/2024		1,263							1,263	1,263			
100103351	GORREDIJK	NLD		04/28/2023		(155)							(155)		155		155
100110792	ZIERIKZEE	NLD		06/28/2023		(167)							(167)		167		167
100169738	CONCORD	CA		09/30/2024		1,433							1,433	1,433			
100101546	TEMECULA	CA		04/26/2023		1,883							1,883	1,883			
100174206	PALM DESERT	CA		10/31/2024		26,079							26,079	26,079			
100152854	LOS ANGELES	CA		05/22/2024		1,326							1,326	1,326			
100166415	PORT ORCHARD	WA		10/31/2024		1,126							1,126	1,126			
100133413	HOUSTON	TX		11/21/2023		913							913	913			
100133800	EDMOND	OK		10/20/2023		1,350							1,350	1,350			
100119752	MOUNT VERNON	NY		08/08/2023		1,390							1,390	1,390			
100151265	MIRAMAR BEACH	FL		05/10/2024		1,379							1,379	1,379			
100080431	HARBOR CITY	CA		03/10/2022		2,988							2,988	2,988			
100142150	WINTER PARK	FL		02/29/2024		989							989	989			
100088248	SOUTHAMPTON	NY		10/17/2022		2,343							2,343	2,343			
100092046	THE BRONX	NY		02/09/2023		1,519							1,519	1,519			
100126297	BRONX	NY		08/30/2023		1,080							1,080	1,080			
100147860	LATHROP	CA		04/08/2024		4,594							4,594	4,594			
100171330	CANTON	TX		10/16/2024		987							987	987			
100180168	COOPER CITY	FL		11/25/2024		3,663							3,663	3,663			
100076340	WASHINGTON	DC		01/07/2022		3,550							3,550	3,550			
100090903	LEHI	UT		01/31/2023		2,054							2,054	2,054			
100182631	ELK RAPIDS	MI		12/12/2024		1,791							1,791	1,791			
100109581	SALINAS	CA		06/14/2023		3,365							3,365	3,365			
100156906	ASBURY PARK	NJ		06/27/2024		391							391	391			
100174209	LOS ANGELES	CA		10/31/2024		1,678							1,678	1,678			
100088306	BUDA	TX		11/10/2022		1,241							1,241	1,241			
100134753	ORLANDO	FL		10/30/2023		1,379							1,379	1,379			
100084312	DEN HAAG	NLD		06/30/2022		(124)							(124)		124		124

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100083354	ECHT/LIMBURG	NLD		05/27/2022		(114)							(114)		114		114
100173646	ALMERE	NLD		10/29/2024		(191)							(191)		191		191
100156573	LAS VEGAS	NV		06/24/2024		1,412							1,412	1,412			
100157568	AMSTERDAM	NLD		06/28/2024		(224)							(224)		224		224
100150273	VEGHEL	NLD		04/29/2024		(135)							(135)		135		135
100142842	SUN VALLEY	CA		02/09/2024		2,959							2,959	2,959			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		1,360							1,360	1,360			
100176046	FULSHEAR	TX		12/20/2024		790							790	790			
100145530	UNITED KINGDOM	GBR		03/12/2024		(72)							(72)		72		72
100121054	NETHERLANDS	NLD		08/28/2023		(180)							(180)		180		180
100108513	KATWIJK	NLD		05/25/2023		(186)							(186)		186		186
100115557	APOLLO BEACH	FL		07/19/2023		1,437							1,437	1,437			
100159521	INGLEWOOD	CA		07/15/2024		1,516							1,516	1,516			
100152531	MC KINNEY	TX		05/17/2024		1,458							1,458	1,458			
100150780	TRACY	CA		05/07/2024		1,087							1,087	1,087			
100067635	OAKLAND	CA		09/23/2021		3,850							3,850	3,850			
100174381	ROCKPORT	TX		10/31/2024		1,332							1,332	1,332			
100170505	COVINA	CA		10/09/2024		1,252							1,252	1,252			
100180114	FALLBROOK	CA		12/30/2024		4,533							4,533	4,533			
100086213	KELLER	TX		10/07/2022		6,052							6,052	6,052			
100147032	LYNNWOOD	WA		03/27/2024		3,262							3,262	3,262			
100144199	LATHROP	CA		03/07/2024		1,765							1,765	1,765			
100167147	LOS BANOS	CA		09/13/2024		2,273							2,273	2,273			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		1,175							1,175	1,175			
100166151	LAS VEGAS	NV		09/09/2024		1,488							1,488	1,488			
100117344	LOS ANGELES	CA		07/20/2023		4,560							4,560	4,560			
100150186	MIAMI	FL		04/30/2024		1,095							1,095	1,095			
100088290	BOZEMAN	MT		10/24/2022		2,226							2,226	2,226			
100108427	HAVERSTRAW	NY		05/25/2023		1,414							1,414	1,414			
100142090	HAPPY VALLEY	OR		02/29/2024		1,156							1,156	1,156			
100166963	SAN FRANCISCO	CA		09/13/2024		971							971	971			
100142530	PORT ARANSAS	TX		02/08/2024		1,379							1,379	1,379			
100185620	WELLINGTON	FL		12/20/2024		948							948	948			
100117510	PINECREST	FL		07/20/2023		2,186							2,186	2,186			
100133440	SUNNYVALE	TX		10/19/2023		1,206							1,206	1,206			
100084486	WEST HILLS	CA		09/02/2022		2,098							2,098	2,098			
100146856	MIAMI	FL		03/21/2024		1,255							1,255	1,255			
100103052	GULF SHORES	AL		06/22/2023		1,859							1,859	1,859			
100138925	WASHINGTON	DC		12/21/2023		2,469							2,469	2,469			
100158726	INDIO	CA		07/10/2024		1,327							1,327	1,327			
100171355	CYPRESS	TX		10/16/2024		999							999	999			
100148910	BOISE	ID		04/17/2024		1,352							1,352	1,352			
100077824	FONTANA	CA		01/14/2022		2,203							2,203	2,203			
100186366	PHOENIX	AZ		12/30/2024		1,304							1,304	1,304			
100133895	CIBOLO	TX		11/29/2023		910							910	910			
100108307	OAKLAND	CA		05/24/2023		1,106							1,106	1,106			
100171482	RENTON	WA		10/16/2024		1,580							1,580	1,580			
100148671	PORT SAINT LUCIE	FL		04/16/2024		1,722							1,722	1,722			
100119051	BOCA RATON	FL		07/27/2023		1,183							1,183	1,183			
100172348	PORTLAND	OR		10/23/2024		1,770							1,770	1,770			
100178425	BRADENTON	FL		11/21/2024		1,170							1,170	1,170			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185516	CHULA VISTA	CA		12/20/2024		1,645							1,645	1,645			
100173325	MONTEBELLO	CA		10/30/2024		1,577							1,577	1,577			
100159843	MIAMI	FL		08/16/2024		1,346							1,346	1,346			
100139517	WARRENTON	VA		12/28/2023		1,050							1,050	1,050			
100086973	NEWARK	NJ		10/24/2022		1,397							1,397	1,397			
100132792	SAN DIEGO	CA		11/03/2023		1,431							1,431	1,431			
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,630							1,630	1,630			
100172634	WELLINGTON	FL		10/24/2024		1,400							1,400	1,400			
100117741	SUWANEE	GA		07/20/2023		1,773							1,773	1,773			
100155328	PHOENIX	AZ		07/19/2024		1,351							1,351	1,351			
100172409	SEVIERVILLE	TN		10/23/2024		3,768							3,768	3,768			
100090781	SANFORD	FL		02/28/2023		2,412							2,412	2,412			
100146846	SUGAR LAND	TX		03/21/2024		1,398							1,398	1,398			
100086932	LONG BEACH	CA		10/24/2022		7							7	7			
100151598	LATHROP	CA		05/10/2024		1,387							1,387	1,387			
100180676	POMONA	CA		11/26/2024		995							995	995			
100076293	LAKE OSWEGO	OR		01/07/2022		3,017							3,017	3,017			
100110389	CORONA	CA		06/30/2023		1,823							1,823	1,823			
100147790	MONROVIA	CA		04/08/2024		1,505							1,505	1,505			
100044696	WOODCLIFF LAKE	NJ		11/19/2020		732							732	732			
100179639	HAYWARD	CA		11/21/2024		1,293							1,293	1,293			
100181985	MIAMI	FL		12/12/2024		1,607							1,607	1,607			
4010064652	MAPLE HEIGHTS	OH		02/29/2024		388							388	388			
100068167	SAN JOSE	CA		08/25/2021		3,244							3,244	3,244			
100142031	DALLAS	TX		02/29/2024		1,201							1,201	1,201			
100044619	FORT LEE	NJ		11/19/2020		3,074							3,074	3,074			
100158999	FERNDALE	WA		08/15/2024		1,276							1,276	1,276			
100165840	N LAS VEGAS	NV		08/29/2024		1,083							1,083	1,083			
100173010	HIALEAH	FL		10/25/2024		1,469							1,469	1,469			
100172625	AVENTURA	FL		10/24/2024		6,069							6,069	6,069			
100120784	MIRAMAR	FL		08/25/2023		1,183							1,183	1,183			
100079106	SUN VALLEY	CA		02/24/2022		2,834							2,834	2,834			
100147418	MYRTLE BEACH	SC		04/03/2024		6,959							6,959	6,959			
100145323	UNITED KINGDOM	GBR		03/12/2024		(474)							(474)		474		474
100135709	GARDENA	CA		11/10/2023		1,582							1,582	1,582			
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,468							1,468	1,468			
100156780	BIG BEAR CITY	CA		06/26/2024		1,374							1,374	1,374			
100119402	ANAHEIM	CA		07/31/2023		1,634							1,634	1,634			
100180109	BOCA RATON	FL		12/30/2024		2,298							2,298	2,298			
100115663	HIGHLANDS	NC		07/20/2023		1,641							1,641	1,641			
100081938	LEEUWARDEN	NLD		03/30/2022		(99)							(99)		99		99
100162780	CHICAGO	IL		08/12/2024		1,359							1,359	1,359			
100086926	FRESNO	CA		10/24/2022		24,110							24,110	24,110			
100171256	WOODHAVEN	NY		10/16/2024		1,348							1,348	1,348			
100176223	CHULA VISTA	CA		12/20/2024		1,423							1,423	1,423			
100118951	OAK HILLS	CA		07/27/2023		1,382							1,382	1,382			
100173444	NAPLES	FL		10/29/2024		1,499							1,499	1,499			
100101931	CYPRESS	CA		04/14/2023		1,611							1,611	1,611			
100169330	CAPE CORAL	FL		09/27/2024		1,225							1,225	1,225			
100176755	SURFSIDE BEACH	TX		11/15/2024		3,478							3,478	3,478			
100164051	CEDAR CITY	UT		08/21/2024		398							398	398			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167420	PORT HURON	MI		09/16/2024		1,810							1,810	1,810			
100159049	PHOENIX	AZ		08/15/2024		1,513							1,513	1,513			
100100991	VACAVILLE	CA		04/28/2023		4,633							4,633	4,633			
100175241	NORTH CAPE MAY	NJ		11/05/2024		1,504							1,504	1,504			
100133599	FORT LAUDERDALE	FL		10/23/2023		1,441							1,441	1,441			
100176041	TRACY	CA		12/20/2024		1,259							1,259	1,259			
100153832	SEFFNER	FL		07/10/2024		893							893	893			
100171489	BLUE RIDGE	GA		10/16/2024		1,481							1,481	1,481			
100128460	JURUPA VALLEY	CA		09/15/2023		1,597							1,597	1,597			
100057829	CONCORD	CA		06/30/2021		3,043							3,043	3,043			
100147802	SCOTTSDALE	AZ		04/08/2024		1,384							1,384	1,384			
100139666	LAS VEGAS	NV		12/28/2023		754							754	754			
100179936	MONTROSS	VA		11/25/2024		1,606							1,606	1,606			
100164973	YONKERS	NY		08/28/2024		1,205							1,205	1,205			
100132255	SALISBURY	MA		10/13/2023		1,475							1,475	1,475			
100151739	LUNENBURG	MA		05/10/2024		4,432							4,432	4,432			
100181233	LAWRENCE	MA		12/06/2024		1,116							1,116	1,116			
100170402	MIAMI	FL		10/09/2024		1,395							1,395	1,395			
100139635	SANTA ANA	CA		12/28/2023		1,052							1,052	1,052			
100129395	AUSTIN	TX		09/26/2023		1,953							1,953	1,953			
100168616	CORONA	CA		09/25/2024		1,483							1,483	1,483			
100134559	MIAMI	FL		10/30/2023		1,066							1,066	1,066			
100163592	MIRAMAR	FL		08/15/2024		1,212							1,212	1,212			
100044439	ORINDA	CA		11/19/2020		2,292							2,292	2,292			
100067400	WALNUT CREEK	CA		09/23/2021		3,023							3,023	3,023			
100169531	BELLEVILLE	NJ		09/30/2024		2,830							2,830	2,830			
100144357	NASHVILLE	TN		03/07/2024		1,420							1,420	1,420			
100172375	WESTMINSTER	SC		10/23/2024		1,427							1,427	1,427			
100043388	HIALEAH	FL		08/13/2020		1,498							1,498	1,498			
100139298	GARDENA	CA		12/28/2023		1,227							1,227	1,227			
100091637	APPLE VALLEY	CA		03/07/2023		1,321							1,321	1,321			
100139980	AURORA	CO		01/09/2024		8,352							8,352	8,352			
100179506	PEORIA	AZ		11/21/2024		1,620							1,620	1,620			
100148523	SEDONA	AZ		04/12/2024		1,370							1,370	1,370			
100143247	NAPA	CA		02/16/2024		1,411							1,411	1,411			
100144147	DUCK	NC		03/07/2024		1,377							1,377	1,377			
100119851	GARDENA	CA		08/10/2023		1,603							1,603	1,603			
100173318	DURANGO	CO		10/30/2024		1,308							1,308	1,308			
100154123	NEVADA CITY	CA		07/11/2024		2,713							2,713	2,713			
100080454	OSPREY	FL		03/10/2022		2,125							2,125	2,125			
100084805	ELIZABETH	NJ		08/02/2022		2,036							2,036	2,036			
100065453	WASHINGTON	DC		07/28/2021		3,461							3,461	3,461			
100180043	EASTON	MA		11/25/2024		1,458							1,458	1,458			
100162280	FRISCO	TX		09/06/2024		15,793							15,793	15,793			
100088517	GRONINGEN	NLD		10/27/2022		(135)							(135)		135		135
100116320	BROOKLYN	NY		07/20/2023		3,901							3,901	3,901			
100171331	STATEN ISLAND	NY		10/16/2024		1,433							1,433	1,433			
100109026	LAKE STEVENS	WA		05/31/2023		1,482							1,482	1,482			
100080483	VENTURA	CA		03/10/2022		2,508							2,508	2,508			
100161009	LEANDER	TX		07/24/2024		1,688							1,688	1,688			
100083479	MONROVIA	CA		06/06/2022		5,329							5,329	5,329			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149013	BEND	OR		04/19/2024		972							972	972			
100078744	SAN PABLO	CA		02/25/2022		2,833							2,833	2,833			
100153814	CARSON	CA		07/10/2024		395							395	395			
100110672	ROSEMEAD	CA		06/30/2023		2,101							2,101	2,101			
100108378	THE BRONX	NY		05/25/2023		1,206							1,206	1,206			
100143944	BLOWING ROCK	NC		02/29/2024		1,237							1,237	1,237			
100152838	PERRIS	CA		05/22/2024		1,345							1,345	1,345			
100149544	OCEAN VIEW	DE		04/26/2024		2,452							2,452	2,452			
100137999	DENVER	NC		12/13/2023		1,455							1,455	1,455			
100119272	DAVENPORT	FL		07/31/2023		1,646							1,646	1,646			
100068171	HAWTHORNE	CA		08/25/2021		3,266							3,266	3,266			
100160927	RENTON	WA		07/24/2024		1,793							1,793	1,793			
100152620	SAN JACINTO	CA		05/17/2024		1,445							1,445	1,445			
100137830	DANIA BEACH	FL		12/08/2023		1,612							1,612	1,612			
100137472	LAKE ARROWHEAD	CA		01/11/2024		1,210							1,210	1,210			
100186562	PORT ARANSAS	TX		12/30/2024		2,364							2,364	2,364			
100117714	TEMECULA	CA		07/20/2023		1,884							1,884	1,884			
100179544	SEVIERVILLE	TN		11/21/2024		1,575							1,575	1,575			
100158634	PEACHTREE CORNERS	GA		07/10/2024		1,397							1,397	1,397			
100184378	BUENA PARK	CA		12/16/2024		915							915	915			
100138759	LAS VEGAS	NV		12/21/2023		1,013							1,013	1,013			
100162758	MC GAHEYSVILLE	VA		08/12/2024		1,183							1,183	1,183			
100152601	MORENO VALLEY	CA		05/17/2024		1,395							1,395	1,395			
100180166	MONTCLAIR	CA		11/25/2024		2,179							2,179	2,179			
100076426	CARSON	CA		12/23/2021		1,507							1,507	1,507			
100152588	BROKEN BOW	OK		05/17/2024		1,565							1,565	1,565			
100167564	TEMECULA	CA		09/19/2024		2,538							2,538	2,538			
100159608	TUSTIN	CA		07/15/2024		1,346							1,346	1,346			
100120295	EULESS	TX		08/18/2023		1,404							1,404	1,404			
100091509	BRONX	NY		01/20/2023		1,853							1,853	1,853			
100065244	LOS ANGELES	CA		07/14/2021		6,465							6,465	6,465			
100141084	NEWARK	NJ		01/30/2024		1,348							1,348	1,348			
100139218	WEST ROXBURY	MA		12/28/2023		1,104							1,104	1,104			
100126315	NEWARK	NJ		08/30/2023		1,305							1,305	1,305			
100128296	BIG BEAR CITY	CA		09/14/2023		1,447							1,447	1,447			
100140996	NORTH LAS VEGAS	NV		02/20/2024		3,197							3,197	3,197			
100141080	NEWARK	NJ		01/30/2024		1,338							1,338	1,338			
100048497	LOS ANGELES	CA		11/20/2020		2,336							2,336	2,336			
100163287	MORENO VALLEY	CA		08/13/2024		1,265							1,265	1,265			
4010046291	BEVERLY HILLS	FL		03/22/2023		1,379							1,379	1,379			
100166001	OXNARD	CA		09/06/2024		13,629							13,629	13,629			
100144024	MIAMI	FL		03/07/2024		1,690							1,690	1,690			
100181702	LOS ANGELES (SAN PEDRO	CA		12/11/2024		1,674							1,674	1,674			
100081508	DAVENPORT	FL		03/18/2022		2,894							2,894	2,894			
100135274	OCEAN CITY	NJ		11/08/2023		1,830							1,830	1,830			
100144379	PURCELLVILLE	VA		03/07/2024		1,270							1,270	1,270			
100068220	TEMPE	AZ		08/25/2021		3,286							3,286	3,286			
100140036	LOS ANGELES	CA		01/09/2024		1,265							1,265	1,265			
100129409	MORRO BAY	CA		09/26/2023		2,137							2,137	2,137			
100158905	GRANDY	NC		07/12/2024		441,204							441,204	441,204			
100171403	NEWARK	NJ		10/16/2024		1,528							1,528	1,528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087369	OAK HARBOR	WA		10/25/2022		3,326							3,326	3,326			
100154993	WEST COVINA	CA		07/19/2024		22,507							22,507	22,507			
100159413	WOODSTOCK	MD		07/15/2024		1,192							1,192	1,192			
100108468	CLOVIS	CA		05/25/2023		1,569							1,569	1,569			
100171504	COLORADO SPRINGS	CO		10/16/2024		1,414							1,414	1,414			
100079955	PARK CITY	UT		04/25/2022		2,636							2,636	2,636			
100076482	LOS ANGELES	CA		12/21/2021		2,349							2,349	2,349			
100170073	KITTY HAWK	NC		10/08/2024		1,182							1,182	1,182			
100157640	LA QUINTA	CA		06/28/2024		1,251							1,251	1,251			
100154063	REDWOOD CITY	CA		06/06/2024		13,822							13,822	13,822			
100114558	OXNARD	CA		06/29/2023		1,515							1,515	1,515			
100118022	GARDENA	CA		07/20/2023		4,193							4,193	4,193			
100134368	COTO DE CAZA AREA	CA		10/27/2023		1,426							1,426	1,426			
100137224	PANAMA CITY BEACH	FL		11/29/2023		2,539							2,539	2,539			
100014389	ARLINGTON	VA		09/27/2017		2,258							2,258	2,258			
100115652	MOORPARK	CA		07/19/2023		1,224							1,224	1,224			
100082782	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(123)							(123)		123		123
100159950	MIRAMAR	FL		08/16/2024		8,604							8,604	8,604			
100118996	LOVELAND	OH		07/27/2023		1,252							1,252	1,252			
100102359	HACKENSACK	NJ		06/07/2023		9,545							9,545	9,545			
100074339	SAN LORENZO	CA		12/09/2021		7,796							7,796	7,796			
100182598	MIAMI	FL		12/12/2024		2,045							2,045	2,125		79	79
100110439	SCOTTSDALE	AZ		06/30/2023		1,450							1,450	1,450			
100078768	SPRING VALLEY	CA		01/31/2022		3,212							3,212	3,212			
100120972	CELINA	TX		08/30/2023		1,598							1,598	1,598			
100130418	WOODBRIDGE	VA		09/28/2023		1,209							1,209	1,209			
100186504	BILLERICA	MA		12/30/2024		1,323							1,323	1,323			
100127674	BAKERSFIELD	CA		09/08/2023		1,231							1,231	1,231			
100154756	NAPLES	FL		07/19/2024		1,633							1,633	1,633			
100045885	TEMECULA	CA		11/25/2020		16,479							16,479	16,479			
100152990	SAN ANTONIO	TX		06/27/2024		1,208							1,208	1,208			
100149415	WESTON	FL		04/24/2024		1,548							1,548	1,548			
100170094	MONTCLAIR	CA		10/08/2024		1,339							1,339	1,339			
100175530	SANTA ROSA BEACH	FL		12/23/2024		1,655							1,655	1,655			
100103083	NEWARK	NJ		04/21/2023		1,348							1,348	1,348			
100148260	WEST NEW YORK	NJ		04/12/2024		1,379							1,379	1,379			
100171670	NORTHLAKE	TX		10/16/2024		1,336							1,336	1,336			
100089711	ROTTERDAM	NLD		11/29/2022		(103)							(103)		103		103
100141842	NORCO	CA		03/27/2024		1,214							1,214	1,214			
100158658	DALLAS	TX		07/10/2024		1,325							1,325	1,325			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		1,304							1,304	1,304			
100142556	TRACY	CA		02/08/2024		1,435							1,435	1,435			
100176646	ELIZABETH	NJ		11/15/2024		1,308							1,308	1,308			
100115787	STATEN ISLAND	NY		07/20/2023		1,806							1,806	1,806			
100128456	NATIONAL CITY	CA		09/15/2023		1,602							1,602	1,602			
100186483	TEMECULA	CA		12/30/2024		3,819							3,819	3,819			
100147747	GLENDALE	AZ		04/08/2024		1,394							1,394	1,394			
100166028	SAN FERNANDO	CA		09/06/2024		983							983	983			
100087967	ROSEVILLE	CA		10/25/2022		1,016							1,016	1,016			
100145607	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,316)	(43)	(1,341)	(1,384)
100109351	ENGLEWOOD	CO		06/12/2023		2,002							2,002	2,002			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099919	LAS VEGAS	NV		03/28/2023		1,335							1,335	1,335			
100171281	SAN ANTONIO	TX		10/16/2024		24,876							24,876	24,876			
100162080	KIHEI	HI		07/31/2024		914							914	914			
100101833	LAKEWOOD	CO		04/06/2023		12,824							12,824	12,824			
100145747	UNITED KINGDOM	GBR		03/12/2024		(4)							(4)		4		4
100107993	KEY COLONY BEACH	FL		05/25/2023		1,947							1,947	1,947			
100151831	CARSON	CA		05/10/2024		2,521							2,521	2,521			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,318							1,318	1,318			
100090984	OLYMPIA	WA		01/31/2023		2,659							2,659	2,659			
100131910	AUSTIN	TX		10/13/2023		4,179							4,179	4,179			
100182230	NOKOMIS	FL		12/12/2024		2,549							2,549	2,549			
100149509	LOS ANGELES	CA		04/26/2024		1,477							1,477	1,477			
100120479	EL SEGUNDO	CA		08/18/2023		1,489							1,489	1,489			
100150542	LOWELL	MA		05/03/2024		1,913							1,913	1,913			
100158184	UNITED KINGDOM	GBR		07/09/2024		(28)							(28)		28		28
100153840	SAN ANTONIO	TX		07/10/2024		636							636	636			
100115439	LOS ANGELES	CA		07/17/2023		1,232							1,232	1,232			
100173275	CEDAREDGE	CO		10/30/2024		1,524							1,524	1,524			
100132479	REISTERSTOWN	MD		11/03/2023		1,055							1,055	1,055			
100167068	POTTSTOWN	PA		09/13/2024		803							803	803			
100164579	LYNNWOOD	WA		08/21/2024		1,603							1,603	1,603			
100143516	NEWARK	NJ		02/21/2024		1,308							1,308	1,308			
100129675	LYNN	MA		09/29/2023		1,542							1,542	1,542			
100172786	WORCESTER	MA		12/06/2024		1,419							1,419	1,419			
100164257	MAPLE VALLEY	WA		08/21/2024		1,447							1,447	1,447			
100170266	PORT SAINT LUCIE	FL		10/08/2024		1,294							1,294	1,294			
100172792	BOYDS	MD		12/06/2024		34,012							34,012	34,012			
100149159	CARSON	CA		04/22/2024		1,446							1,446	1,446			
100108463	AUSTIN	TX		05/25/2023		1,272							1,272	1,272			
4010059015	ST. LOUIS	MO		10/27/2023		1,146							1,146	1,146			
100140410	DANIA BEACH	FL		01/18/2024		1,305							1,305	1,305			
100170340	SOUTHERN SHORES	NC		10/08/2024		905							905	905			
100159021	ARVADA	CO		08/15/2024		1,300							1,300	1,300			
100082603	FEDERAL WAY	WA		04/14/2022		2,504							2,504	2,504			
100154548	SANDY	UT		06/14/2024		1,440							1,440	1,440			
100144279	HOUSTON	TX		03/07/2024		16,351							16,351	16,351			
100169340	KINGSTON	TN		09/27/2024		1,411							1,411	1,411			
100108898	TRACY	CA		05/31/2023		2,061							2,061	2,061			
100142446	GREENVILLE	NC		03/08/2024		1,320							1,320	1,320			
100081419	LOMITA	CA		03/18/2022		3,216							3,216	3,216			
100172192	GRASS VALLEY	CA		10/17/2024		1,354							1,354	1,354			
100147835	RENTON	WA		04/08/2024		1,640							1,640	1,640			
100162868	SAGLE	ID		08/12/2024		1,304							1,304	1,304			
100150623	MANASSAS	VA		05/03/2024		1,404							1,404	1,404			
100136836	THE BRONX	NY		11/27/2023		1,177							1,177	1,177			
100055874	LOS ANGELES	CA		03/26/2021		3,462							3,462	3,462			
100126929	MONMOUTH BEACH	NJ		08/30/2023		5,740							5,740	5,740			
100071465	SANTA BARBARA	CA		10/26/2021		3,144							3,144	3,144			
100162487	COACHELLA	CA		08/07/2024		485							485	485			
100065383	NATICK	MA		07/28/2021		2,780							2,780	2,780			
100130232	COLORADO SPRINGS	CO		11/15/2023		1,230							1,230	1,230			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128183	N TOPSAIL BEACH	NC		09/18/2023		1,458							1,458	1,458			
100156686	MESA	AZ		06/24/2024		1,395							1,395	1,395			
100100785	SAN JOSE	CA		04/28/2023		2,950							2,950	2,950			
100160892	GARDEN VALLEY	ID		07/24/2024		1,479							1,479	1,479			
100158102	REDINGTON SHORES	FL		07/09/2024		1,237							1,237	1,237			
100180808	LEIDEN	NLD		11/27/2024		(126)							(126)		126		126
100057551	EAGLE MOUNTAIN	UT		06/30/2021		9,096							9,096	9,096			
100171435	SEATTLE	WA		10/16/2024		1,434							1,434	1,434			
100153779	S-GRAVENHAGE	NLD		05/30/2024		274,076							274,076	297,796	23,721		23,721
100055897	RENO	NV		03/26/2021		3,306							3,306	3,306			
100145631	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100137252	NETHERLANDS	NLD		11/28/2023		(217)							(217)		217		217
100129231	BOTHELL	WA		11/03/2023		7,757							7,757	7,757			
100161917	HAYWARD	CA		07/31/2024		1,398							1,398	1,398			
100134394	NETHERLANDS	NLD		10/27/2023		(106)							(106)		106		106
100110178	SALT LAKE CITY	UT		06/30/2023		1,587							1,587	1,587			
100149144	BAKERSFIELD	CA		04/22/2024		1,308							1,308	1,308			
100081914	EINDHOVEN	NLD		03/30/2022		(96)							(96)		96		96
100070401	AMERICAN CANYON	CA		09/23/2021		3,066							3,066	3,066			
100140775	EDISON	NJ		01/22/2024		1,714							1,714	1,714			
100142586	BERGENFIELD	NJ		02/08/2024		1,268							1,268	1,268			
100174253	PIGEON FORGE	TN		10/31/2024		1,354							1,354	1,354			
100092039	NORTH CASTLE	NY		02/09/2023		1,997							1,997	1,997			
100167000	LAKESIDE	CA		09/13/2024		1,661							1,661	1,661			
100168115	GRANITE BAY	CA		09/20/2024		3,332							3,332	3,332			
100134043	YONKERS	NY		10/25/2023		428							428	428			
100065424	HOLLISTER	CA		07/28/2021		3,210							3,210	3,210			
100141621	CHICAGO	IL		01/30/2024		1,418							1,418	1,418			
100144499	MCDONOUGH	GA		04/26/2024		7,702							7,702	7,702			
100082918	HOUSTON	TX		05/17/2022		2,678							2,678	2,678			
100132502	LAS VEGAS	NV		11/03/2023		924							924	924			
100153943	LAKE ELSINORE	CA		06/05/2024		815							815	815			
100119957	SANTA ANA	CA		08/11/2023		1,719							1,719	1,719			
100165033	LORTON	VA		08/28/2024		1,348							1,348	1,348			
100082220	SAYULITA	MEX		04/14/2022		2,126							2,126	2,126			
100139608	CARSON	CA		12/28/2023		1,217							1,217	1,217			
100167778	SAN DIEGO	CA		09/19/2024		1,238							1,238	1,238			
100136759	NEWARK	NJ		11/27/2023		1,032							1,032	1,032			
100149911	LANCASTER	CA		04/29/2024		1,219							1,219	1,219			
100102721	BUENA PARK	CA		06/22/2023		1,647							1,647	1,647			
100110319	POMONA	CA		06/30/2023		3,114							3,114	3,114			
100087663	KATWIJK	NLD		09/27/2022		(161)							(161)		161		161
100148895	HILLSIDE	NJ		04/17/2024		1,378							1,378	1,378			
100180459	MIAMI	FL		11/26/2024		1,443							1,443	1,443			
100135222	ASHLAND	VA		11/08/2023		1,884							1,884	1,884			
100141863	BURKE	VA		03/27/2024		1,152							1,152	1,152			
100064987	MARYSVILLE	WA		07/14/2021		2,865							2,865	2,865			
100171325	SAINT PAUL	MN		10/16/2024		1,459							1,459	1,459			
100148769	IRVINGTON	NJ		04/17/2024		1,683							1,683	1,683			
100136304	SCOTTSDALE	AZ		11/20/2023		1,590							1,590	1,590			
100091114	NEW FAIRVIEW	TX		01/31/2023		1,119							1,119	1,119			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139645	RIDDLE	OR		12/28/2023		1,064							1,064	1,064			
100079129	ESCONDIDO	CA		02/24/2022		3,070							3,070	3,070			
100120103	PARAMUS	NJ		08/11/2023		1,735							1,735	1,735			
100160170	KISSIMMEE	FL		07/18/2024		1,307							1,307	1,307			
100182458	GARFIELD	NJ		12/12/2024		1,467							1,467	1,467			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		1,320							1,320	1,320			
100118971	JURUPA VALLEY	CA		07/27/2023		1,534							1,534	1,534			
100147735	KAILUA-KONA	HI		04/08/2024		1,482							1,482	1,482			
100149337	RIALTO	CA		04/24/2024		1,337							1,337	1,337			
100181367	SOUTH GATE	CA		12/06/2024		1,770							1,770	1,770			
100181328	LANCASTER	CA		12/06/2024		919							919	919			
100180112	HIALEAH	FL		12/30/2024		629							629	629			
100173120	FRANKLIN	TN		10/30/2024		1,430							1,430	1,430			
100088363	ROSEVILLE	CA		01/06/2023		1,297							1,297	1,297			
100179380	PLEASANT HILL	CA		12/27/2024		949							949	949			
100102604	ELLSWORTH	ME		06/22/2023		1,411							1,411	1,411			
100109100	TARPON SPRINGS	FL		06/05/2023		1,265							1,265	1,265			
100156239	BATTLE GROUND	WA		06/20/2024		1,013							1,013	1,013			
100137846	HIGHLAND	CA		12/08/2023		1,108							1,108	1,108			
100172483	DENVER	CO		10/23/2024		1,494							1,494	1,494			
100078006	WEEHAWKEN	NJ		01/12/2022		3,083							3,083	3,083			
100154586	LA PUENTE	CA		06/14/2024		2,334							2,334	2,334			
100148596	DANIA BEACH	FL		04/12/2024		1,416							1,416	1,416			
100076445	LAKEWOOD	CO		12/23/2021		274							274	274			
100120553	LAS VEGAS	NV		08/18/2023		1,208							1,208	1,208			
100139681	UNITED KINGDOM	GBR		12/18/2023		(52)							(52)		52		52
100080057	CHINO HILLS	CA		04/25/2022		3,199							3,199	3,199			
100168538	CONCORD	CA		09/25/2024		1,441							1,441	1,441			
100115884	ORLANDO	FL		07/20/2023		1,569							1,569	1,569			
4010061820	TRENTON	NJ		11/29/2023		1,124							1,124	1,124			
100110128	SOUTH JORDAN	UT		06/29/2023		1,588							1,588	1,588			
100151727	SAN DIEGO	CA		05/10/2024		1,332							1,332	1,332			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		1,301							1,301	1,301			
100129855	BIG BEAR CITY	CA		09/27/2023		1,218							1,218	1,218			
100160991	GRAPEVIEW	WA		07/24/2024		1,300							1,300	1,300			
100120980	BUSHNELL	FL		08/30/2023		958							958	958			
100103268	GODLEY	TX		04/27/2023		201,168							201,168	201,168			
100172913	COLORADO SPRINGS	CO		10/25/2024		1,003							1,003	1,003			
100160573	NORTH BRUNSWICK	NJ		07/19/2024		1,032							1,032	1,032			
100172411	INLET BEACH	FL		10/23/2024		1,841							1,841	1,841			
100076214	CASTLE PINES	CO		01/07/2022		2,792							2,792	2,792			
100118742	MOUNT PLEASANT	SC		07/25/2023		1,416							1,416	1,416			
100171683	WASHINGTON	UT		10/16/2024		1,252							1,252	1,252			
100176734	ATLANTA	GA		11/15/2024		555,541							555,541	555,541			
100102118	RIVERSIDE	CA		04/14/2023		711							711	711			
100081971	ROTTERDAM	NLD		03/30/2022		(104)							(104)		104		104
100161719	WINTER GARDEN	FL		07/30/2024		26,566							26,566	26,566			
100156012	FARMINGDALE	NY		06/18/2024		1,302							1,302	1,302			
100117727	SAN LEANDRO	CA		07/20/2023		1,720							1,720	1,720			
100180598	LAS VEGAS	NV		11/26/2024		4,110							4,110	4,110			
100074442	BROOKHAVEN	NY		12/02/2021		893							893	893			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159325	FEDERAL WAY	WA		07/15/2024		997							997	997			
100156673	MIRAMAR	FL		06/24/2024		35,476							35,476	35,476			
4010060177	NEW ORLEANS	LA		02/29/2024		622							622	622			
100164502	MOUNTAIN HOUSE	CA		08/21/2024		1,762							1,762	1,762			
100082812	PLEASANT VIEW	UT		04/28/2022		11,412							11,412	11,412			
100136207	BAKERSFIELD	CA		11/20/2023		5,425							5,425	5,425			
100174090	EAST WENATCHEE	WA		10/31/2024		35,763							35,763	35,763			
100115277	PHILADELPHIA	PA		07/17/2023		1,315							1,315	1,315			
100158601	LAWRENCEVILLE	GA		07/10/2024		1,374							1,374	1,374			
100044387	ENCINITAS	CA		11/19/2020		1,571							1,571	1,571			
100145045	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100141628	SANTA ROSA	CA		01/30/2024		1,278							1,278	1,278			
100147162	UNITED KINGDOM	GBR		03/27/2024		(16)							(16)		16		16
100133688	WHITE PLAINS	GA		10/23/2023		1,423							1,423	1,423			
100171590	AURORA	CO		10/16/2024		2,237							2,237	2,237			
100129524	SAN FERNANDO	CA		09/29/2023		2,405							2,405	2,405			
100110182	BALD HEAD ISLAND	NC		06/30/2023		1,972							1,972	1,972			
100141674	OXNARD	CA		01/30/2024		2,656							2,656	2,656			
100154737	PLANTATION	FL		07/19/2024		1,299							1,299	1,299			
100115621	SCOTTSDALE	AZ		07/19/2023		1,520							1,520	1,520			
100172356	EL CAJON	CA		10/23/2024		1,263							1,263	1,263			
100173109	DURANGO	CO		10/30/2024		1,769							1,769	1,769			
100068131	DALY CITY	CA		08/25/2021		3,086							3,086	3,086			
100178310	SAN DIEGO	CA		11/19/2024		1,226							1,226	1,226			
100118010	ONTARIO	CA		07/20/2023		2,097							2,097	2,097			
100178220	FELTON	PA		11/19/2024		875							875	875			
100179618	FOLSOM	CA		11/21/2024		1,325							1,325	1,325			
100159652	CINCINNATI	OH		08/23/2024		1,009							1,009	1,009			
100138812	SANTA ANA	CA		12/21/2023		1,415							1,415	1,415			
100116824	GARDEN GROVE	CA		07/20/2023		3,572							3,572	3,572			
100173702	TAMPA	FL		10/30/2024		1,295							1,295	1,295			
100147348	THERMAL	CA		05/08/2024		1,493							1,493	1,493			
100155225	HOUSTON	TX		07/19/2024		544							544	544			
100080344	MILLBRAE	CA		02/28/2022		3,017							3,017	3,017			
100148178	BIG BEAR LAKE	CA		04/12/2024		1,520							1,520	1,520			
100100425	ELMHURST	NY		04/27/2023		2,892							2,892	2,892			
100162735	MCDONOUGH	GA		08/12/2024		3,486							3,486	3,486			
100071909	SUGARLOAF KEY	FL		11/19/2021		200							200	200			
100116622	LOS ANGELES	CA		07/20/2023		3,351							3,351	3,351			
100119058	SOUTH GATE	CA		07/27/2023		26,451							26,451	26,451			
100170414	MIAMI	FL		10/09/2024		1,415							1,415	1,415			
100175439	MIAMI	FL		12/23/2024		1,364							1,364	1,364			
100156500	NEWARK	NJ		06/24/2024		1,564							1,564	1,564			
100132254	LATHROP	CA		10/13/2023		1,330							1,330	1,330			
100110093	WEST MELBOURNE	FL		06/23/2023		1,183							1,183	1,183			
100168605	MONETA	VA		09/25/2024		2,666							2,666	2,666			
100163052	SIMI VALLEY	CA		08/13/2024		1,479							1,479	1,479			
100151549	OVIEDO	FL		05/10/2024		1,369							1,369	1,369			
100179600	LATHROP	CA		11/21/2024		1,396							1,396	1,396			
100170350	PORT BOLIVAR	TX		10/08/2024		1,436							1,436	1,436			
4010047071	CHICAGO	IL		03/22/2023		1,446							1,446	1,446			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169887	NEWARK	NJ		11/08/2024		1,353							1,353	1,353			
100120723	EAST HANOVER	NJ		08/25/2023		1,785							1,785	1,785			
100174123	NOBLESVILLE	IN		10/31/2024		2,310							2,310	2,310			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		1,245							1,245	1,245			
100115727	LAS VEGAS	NV		07/20/2023		1,610							1,610	1,610			
100185988	PALOS PARK	IL		12/26/2024		797							797	797			
100075688	GEORGETOWN	MA		12/01/2021		4,759							4,759	4,759			
100116200	BROOKLYN	NY		07/20/2023		3,795							3,795	3,795			
100157778	DEER PARK	WA		08/01/2024		1,591							1,591	1,591			
100168534	DENVER	CO		09/25/2024		1,180							1,180	1,180			
100067634	LAFAYETTE	CA		09/23/2021		4,188							4,188	4,188			
100151064	MARLBORO	NJ		05/08/2024		7,530							7,530	7,530			
100146886	PUNTA GORDA	FL		03/26/2024		1,381							1,381	1,381			
100088327	STATEN ISLAND	NY		11/10/2022		6,037							6,037	6,037			
100026793	WEST COVINA	CA		09/26/2018		2,229							2,229	2,229			
100090880	LOS ANGELES	CA		01/31/2023		1,830							1,830	1,830			
100057801	PALO ALTO	CA		06/30/2021		3,511							3,511	3,511			
100100093	CHARLOTTE	NC		03/28/2023		391							391	391			
100136208	EDGEWATER	NJ		11/20/2023		1,406							1,406	1,406			
100174226	WYOMING	MN		10/31/2024		1,374							1,374	1,374			
100185560	GARDEN CITY	UT		12/20/2024		1,414							1,414	1,414			
100108015	INDIO	CA		05/25/2023		1,787							1,787	1,787			
100161713	ROSEVILLE	CA		07/30/2024		1,336							1,336	1,336			
100083677	MIAMI	FL		06/21/2022		1,433							1,433	1,433			
100078683	EL MONTE	CA		02/02/2022		2,685							2,685	2,685			
100164376	RANCHO CUCAMONGA	CA		08/21/2024		1,468							1,468	1,468			
100151800	NEVADA CITY	CA		05/10/2024		553							553	553			
100117487	DESTIN	FL		07/20/2023		1,422							1,422	1,422			
100138206	GLENDALE	CA		12/14/2023		1,005							1,005	1,005			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		2,406							2,406	2,406			
100175050	LANCASTER	CA		11/05/2024		1,461							1,461	1,461			
100150810	LONG POND	PA		05/08/2024		1,380							1,380	1,380			
100171185	LAKEWOOD	WA		11/22/2024		1,358							1,358	1,358			
100087989	DAVIE	FL		10/25/2022		4,223							4,223	4,223			
100127666	ORANGE BEACH	AL		09/08/2023		1,381							1,381	1,381			
100089226	LAKESIDE	CA		01/26/2023		1,451							1,451	1,451			
100159960	AVENTURA	FL		08/16/2024		1,177							1,177	1,177			
100129965	HICKSVILLE	NY		09/27/2023		1,260							1,260	1,260			
100113903	PARK RIDGE	NJ		06/29/2023		6,152							6,152	6,152			
100099778	EAST ISLIP	NY		02/28/2023		1,259							1,259	1,259			
100162002	HAVERHILL	MA		07/31/2024		654							654	654			
100186499	SAN DIEGO	CA		12/30/2024		14,752							14,752	14,752			
100139634	LUBBOCK	TX		12/28/2023		1,721							1,721	1,721			
100119356	WAKEFIELD	MA		07/31/2023		1,482							1,482	1,482			
100162624	OCOEE	FL		08/12/2024		1,207							1,207	1,207			
100179465	SEATTLE	WA		11/21/2024		1,716							1,716	1,716			
100144446	MARCO ISLAND	FL		04/26/2024		1,097							1,097	1,097			
100139591	PICO RIVERA	CA		12/28/2023		1,079							1,079	1,079			
100086981	ONTARIO	CA		11/04/2022		1,747							1,747	1,747			
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		2,628							2,628	2,628			
100154330	OXNARD	CA		06/07/2024		972							972	972			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145130	UNITED KINGDOM	GBR		03/12/2024		46							46		(46)		(46)
100126410	ANDOVER	NJ		08/30/2023		1,135							1,135	1,135			
100144077	NORTH WILDWOOD	NJ		03/07/2024		1,379							1,379	1,379			
100181684	PEMBROKE PINES	FL		12/11/2024		1,414							1,414	1,414			
100145355	UNITED KINGDOM	GBR		03/12/2024		60							60		(60)		(60)
100150463	SAN DIEGO	CA		05/03/2024		1,477							1,477	1,477			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		4,476							4,476	4,476			
100158876	SUNRIVER	OR		07/12/2024		1,835							1,835	1,835			
100046130	WALNUT CREEK	CA		11/25/2020		2,237							2,237	2,237			
100107957	JOSHUA TREE	CA		06/29/2023		1,431							1,431	1,431			
100149618	SPOKANE VALLEY	WA		04/26/2024		1,503							1,503	1,503			
100149617	SPOKANE VALLEY	WA		04/26/2024		1,503							1,503	1,503			
100149616	SPOKANE VALLEY	WA		04/26/2024		1,503							1,503	1,503			
100167750	WALLINGTON	NJ		09/19/2024		1,023							1,023	1,023			
100149615	SPOKANE VALLEY	WA		04/26/2024		1,503							1,503	1,503			
100165963	FONTANA	CA		09/06/2024		1,351							1,351	1,351			
100138067	MONTCLAIR	CA		12/13/2023		1,047							1,047	1,047			
100146588	FRAMINGHAM	MA		03/20/2024		1,535							1,535	1,535			
100132777	INGLEWOOD	CA		11/03/2023		1,357							1,357	1,357			
100128822	SEMINOLE	FL		09/21/2023		786							786	786			
100132451	AUSTIN	TX		11/03/2023		1,377							1,377	1,377			
100157962	SAND SPRINGS	OK		07/09/2024		1,394							1,394	1,394			
100169559	TEMPE	AZ		09/30/2024		3,266							3,266	3,266			
100131964	RIVERSIDE	CA		10/13/2023		1,436							1,436	1,436			
100155213	LOS ANGELES	CA		07/19/2024		1,282							1,282	1,282			
100180215	JACKSON	NJ		11/25/2024		1,447							1,447	1,447			
100175445	WINCHESTER	CA		12/23/2024		1,320							1,320	1,320			
100079282	CORONA	CA		02/28/2022		2,796							2,796	2,796			
100129325	REHOBOTH BEACH	DE		09/25/2023		2,737							2,737	2,737			
100136185	OAKLEY	CA		12/18/2023		908							908	908			
100120605	VACAVILLE	CA		08/18/2023		983							983	983			
100144066	RESEDA	CA		03/07/2024		1,383							1,383	1,383			
100169829	OAK ISLAND	NC		09/30/2024		3,417							3,417	3,417			
100142742	POMONA	CA		02/08/2024		1,412							1,412	1,412			
100148384	EDMONDS	WA		04/12/2024		2,070							2,070	2,070			
100078546	ENSCHEDE	NLD		01/26/2022		(79)							(79)		79		79
100131978	SAN DIEGO	CA		10/13/2023		1,255							1,255	1,255			
100150962	PITTSBURG	CA		05/08/2024		1,548							1,548	1,548			
100163897	EL SOBRANTE	CA		09/27/2024		1,088							1,088	1,088			
100108239	HERALD	CA		05/24/2023		1,071							1,071	1,071			
100180720	WHEAT RIDGE	CO		11/26/2024		1,248							1,248	1,248			
100165116	UNITED KINGDOM	GBR		08/27/2024		(26)							(26)		26		26
100102157	LOS ANGELES	CA		04/14/2023		1,176							1,176	1,176			
100138065	AUSTIN	TX		12/13/2023		1,834							1,834	1,834			
100134070	ANAHEIM	CA		10/27/2023		1,106							1,106	1,106			
100148556	LAKEWOOD	NJ		04/12/2024		1,351							1,351	1,351			
100185889	LONG BEACH	CA		12/26/2024		1,201							1,201	1,201			
100186521	ANNAPOLIS	MD		12/30/2024		2,317							2,317	2,317			
100082367	SUMMERVILLE	SC		04/22/2022		2,388							2,388	2,388			
100166326	LUCAS	TX		10/24/2024		10,659							10,659	10,659			
100131660	TABERNASH	CO		10/06/2023		928							928	928			

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100128281	PHOENIX	AZ		09/14/2023		1,327							1,327	1,327			
100109332	WASHINGTON	DC		06/12/2023		1,603							1,603	1,603			
100115919	WINTHROP	MA		07/20/2023		1,454							1,454	1,454			
100165054	WADDELL	AZ		08/28/2024		1,289							1,289	1,289			
100169054	UPLAND	CA		09/27/2024		1,305							1,305	1,305			
100090068	POWDER SPRINGS	GA		01/13/2023		4,092							4,092	4,092			
100089235	MILFORD	CT		01/26/2023		2,072							2,072	2,072			
100181688	OAKDALE	CA		12/11/2024		1,256							1,256	1,256			
100078703	WEST COVINA	CA		02/02/2022		3,080							3,080	3,080			
100178389	WEST YARMOUTH	MA		11/21/2024		1,082							1,082	1,082			
100164729	GUADALUPE	CA		08/23/2024		2,384							2,384	2,384			
100144906	UNITED KINGDOM	GBR		03/12/2024		12,466						(12,521)	(54)		54		54
100128180	KISSIMMEE	FL		09/18/2023		1,467							1,467	1,467			
100154821	SLIDELL	LA		07/19/2024		1,650							1,650	1,650			
100185512	EDISON	NJ		12/20/2024		1,265							1,265	1,265			
100134472	FORESTBURGH	NY		10/30/2023		1,033							1,033	1,033			
100165983	ROSEMEAD	CA		09/06/2024		1,435							1,435	1,435			
100054792	SAN JOSE	CA		03/23/2021		1,893							1,893	1,893			
100126357	NEWARK	NJ		08/30/2023		1,258							1,258	1,258			
100110726	SAN DIEGO	CA		08/11/2023		1,617							1,617	1,617			
100079411	PORTER RANCH	CA		03/17/2022		3,011							3,011	3,011			
100110508	LOWELL	MA		06/30/2023		1,503							1,503	1,503			
100149844	ABINGTON	MA		04/29/2024		982							982	982			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		2,277							2,277	2,277			
100179496	MOUNTAIN HOUSE	CA		11/21/2024		1,623							1,623	1,623			
100159931	MIAMI	FL		08/16/2024		1,094							1,094	1,094			
100117143	SYOSSET	NY		07/20/2023		3,290							3,290	3,290			
100109929	SURFSIDE	FL		06/22/2023		1,386							1,386	1,386			
100161811	POMONA	NY		07/31/2024		1,412							1,412	1,412			
100182651	REEDVILLE	VA		12/12/2024		756							756	756			
100091335	ELK GROVE	CA		01/13/2023		498							498	498			
100010764	PORT SAINT JOE	FL		12/23/2016		8,991							8,991	8,991			
100175330	LYNNWOOD	WA		11/05/2024		1,538							1,538	1,538			
100113107	GLENDORA	CA		06/29/2023		2,029							2,029	2,029			
100076805	CHATSWORTH	CA		12/27/2021		2,768							2,768	2,768			
100088060	STAMFORD	CT		10/25/2022		1,623							1,623	1,623			
100167433	THONOTOSASSA	FL		09/16/2024		1,202							1,202	1,202			
100152388	YUKON	OK		05/17/2024		1,604							1,604	1,604			
100114630	PARAMOUNT	CA		06/29/2023		1,491							1,491	1,491			
100166298	CHICAGO	IL		10/23/2024		1,273							1,273	1,273			
100080051	WESTMINSTER	CA		04/25/2022		3,163							3,163	3,163			
100080428	GARDEN GROVE	CA		03/10/2022		2,819							2,819	2,819			
100151724	LOS ANGELES	CA		05/10/2024		1,360							1,360	1,360			
100156358	LOS ANGELES	CA		07/25/2024		1,343							1,343	1,343			
100143139	TACOMA	WA		02/16/2024		3,101							3,101	3,101			
100185488	KNIGHTDALE	NC		12/20/2024		6,271							6,271	6,271			
100148747	RIDGEFIELD	NJ		04/17/2024		3,099							3,099	3,099			
100114929	GARLAND	TX		07/13/2023		1,429							1,429	1,429			
100132080	LOS ANGELES	CA		10/13/2023		1,421							1,421	1,421			
100147706	PARKER	TX		04/05/2024		2,701							2,701	2,701			
100162790	AMHERST	MA		08/12/2024		1,421							1,421	1,421			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151177	SAN LUIS OBISPO	CA		05/10/2024		1,291							1,291	1,291			
100134735	LAS VEGAS	NV		10/30/2023		1,258							1,258	1,258			
100140216	HERNANDO BEACH	FL		01/11/2024		1,142							1,142	1,142			
100133910	ANTIOCH	CA		11/29/2023		1,058							1,058	1,058			
100143010	RIO RANCHO	NM		02/12/2024		2,579							2,579	2,579			
100115185	LINDEN	NJ		07/17/2023		1,230							1,230	1,230			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		10,741							10,741	10,741			
100134729	NORTH HILLS	CA		10/30/2023		1,287							1,287	1,287			
100115278	BROOKLYN	NY		07/17/2023		1,394							1,394	1,394			
100134702	SAN JOSE	CA		10/30/2023		1,397							1,397	1,397			
100084626	WASHINGTON	DC		08/02/2022		1,949							1,949	1,949			
100129828	CORONA	CA		09/27/2023		1,322							1,322	1,322			
100175263	DENVER	CO		11/05/2024		1,404							1,404	1,404			
100175291	GREER	AZ		11/05/2024		1,674							1,674	1,674			
100148476	EL CAJON	CA		04/12/2024		1,385							1,385	1,385			
100148479	EL CAJON	CA		04/12/2024		1,385							1,385	1,385			
100161870	LOS ANGELES	CA		07/31/2024		1,162							1,162	1,162			
100067663	DAVIS	CA		09/23/2021		4,256							4,256	4,256			
100115123	NEWARK	NJ		07/17/2023		1,348							1,348	1,348			
100155893	PANAMA CITY BEACH	FL		06/17/2024		1,445							1,445	1,445			
100080758	ASHEVILLE	NC		03/24/2022		2,096							2,096	2,096			
100171891	PARKER	CO		10/17/2024		1,542							1,542	1,542			
100161774	RIVERHEAD	NY		07/31/2024		1,071							1,071	1,071			
100181323	HILLSBORO	OR		12/06/2024		1,054							1,054	1,054			
100147655	EVERETT	WA		04/04/2024		1,083							1,083	1,083			
100181197	POTOMAC	MD		12/06/2024		2,345							2,345	2,345			
100082890	WOODLAND	CA		05/17/2022		4,181							4,181	4,181			
100152273	RIVERTON	UT		05/17/2024		1,498							1,498	1,498			
100174370	ELLIJAY	GA		10/31/2024		1,305							1,305	1,305			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		1,389							1,389	1,389			
100135787	COOPER CITY	FL		11/10/2023		1,436							1,436	1,436			
100149852	LOS ANGELES	CA		04/29/2024		888							888	888			
100186769	COLORADO SPRINGS	CO		12/31/2024		1,180							1,180	1,180			
100110569	MIAMI	FL		06/30/2023		1,566							1,566	1,566			
100157731	MIAMI	FL		06/28/2024		1,448							1,448	1,448			
100182332	CAMANO ISLAND	WA		12/12/2024		1,727							1,727	1,727			
100186430	QUEEN CREEK	AZ		12/30/2024		1,532							1,532	1,532			
100120949	ORANGE BEACH	AL		08/30/2023		1,455							1,455	1,455			
100145304	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100164864	SUWANEE	GA		08/26/2024		1,329							1,329	1,329			
100134377	PALM BEACH GARDENS	FL		10/27/2023		4,130							4,130	4,130			
100168545	JERSEY CITY	NJ		09/25/2024		1,429							1,429	1,429			
100175983	TEMECULA	CA		11/14/2024		1,707							1,707	1,707			
100086949	DEERFIELD BEACH	FL		10/24/2022		1,505							1,505	1,505			
100076681	CARSON	CA		12/30/2021		4,933							4,933	4,933			
100186274	KENT	WA		12/27/2024		102,468							102,468	102,468			
100185701	NIJMEGEN	NLD		12/20/2024		(71)							(71)		71		71
100147191	NESCONSET	NY		03/28/2024		1,002							1,002	1,002			
100087664	DEN HAAG	NLD		09/27/2022		(203)							(203)		203		203
100141081	NEWARK	NJ		01/30/2024		1,307							1,307	1,307			
100144624	KIHEI	HI		03/13/2024		1,334							1,334	1,334			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138262	KING CITY	CA		12/15/2023		1,177							1,177	1,177			
100085090	SPIJKENISSE	NLD		07/27/2022		(133)							(133)		133		133
100083334	DEN HAAG	NLD		05/27/2022		(99)							(99)		99		99
100082041	S-HERTOGENBOSCH	NLD		03/30/2022		(134)							(134)		134		134
100175713	CARLSBAD	CA		11/12/2024		1,653							1,653	1,653			
100132465	GAITHERSBURG	MD		11/03/2023		1,558							1,558	1,558			
100171397	GREENBANK	WA		10/16/2024		1,303							1,303	1,303			
100151411	SHORELINE	WA		05/10/2024		1,371							1,371	1,371			
100142427	RANDOLPH	MA		03/08/2024		1,289							1,289	1,289			
100171196	PROVIDENCE	RI		11/22/2024		1,189							1,189	1,189			
100172174	ROYAL PALM BEACH	FL		10/17/2024		349							349	349			
100180602	PALMDALE	CA		11/26/2024		2,927							2,927	2,927			
100081417	FREMONT	CA		03/18/2022		3,229							3,229	3,229			
100143602	NEW BRITAIN	CT		02/21/2024		1,225							1,225	1,225			
100090023	NAPLES	FL		01/13/2023		922							922	922			
100141726	HARTLY	DE		01/30/2024		1,128							1,128	1,128			
100116048	SANDY SPRINGS	GA		07/20/2023		1,420							1,420	1,420			
100043479	BROOKLYN	NY		08/13/2020		1,639							1,639	1,639			
100151832	TAMPA	FL		05/10/2024		56,541							56,541	56,541			
100136921	MESA	AZ		11/28/2023		841							841	841			
100103658	KENNESAW	GA		05/08/2023		1,153							1,153	1,153			
100181374	RICHMOND	CA		12/06/2024		1,000							1,000	1,000			
100068495	CHULA VISTA	CA		08/25/2021		2,961							2,961	2,961			
100181504	JUNEAU	AK		12/06/2024		1,892							1,892	1,892			
100117844	ROHNERT PARK	CA		07/20/2023		2,256							2,256	2,256			
100175613	PORTLAND	OR		11/12/2024		1,347							1,347	1,347			
100142566	CHICO	CA		02/08/2024		1,409							1,409	1,409			
100079768	SAN FRANCISCO	CA		04/08/2022		3,634							3,634	3,634			
100153487	COPIAGUE	NY		05/30/2024		1,540							1,540	1,540			
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024		1,267							1,267	1,267			
100128158	NAPLES	FL		09/18/2023		11,490							11,490	11,490			
100086258	WESTPORT	CT		09/29/2022		1,576							1,576	1,576			
100182513	LEHI	UT		12/12/2024		1,519							1,519	1,519			
100158406	UNITED KINGDOM	GBR		07/09/2024		6							6		(6)		(6)
100151446	HOUSTON	TX		05/10/2024		1,458							1,458	1,458			
100110153	PERRIS	CA		06/29/2023		1,112							1,112	1,112			
100151644	CAPE CORAL	FL		05/10/2024		431							431	431			
100179967	MERIDIAN	ID		11/25/2024		1,265							1,265	1,265			
100164841	AGOURA HILLS	CA		08/26/2024		1,099							1,099	1,099			
100169499	KENNEBUNKPORT	ME		09/30/2024		2,402							2,402	2,402			
100157852	RAVENEL	SC		07/09/2024		1,295							1,295	1,295			
100120623	EL SEGUNDO	CA		08/18/2023		1,583							1,583	1,583			
100128265	SPOKANE	WA		09/14/2023		1,665							1,665	1,665			
100164612	SALUDA	NC		08/21/2024		1,352							1,352	1,352			
100185501	WESTLAKE	FL		12/20/2024		1,282							1,282	1,282			
100168535	PAUMA VALLEY	CA		09/25/2024		1,384							1,384	1,384			
100156455	PORTLAND	OR		06/24/2024		1,331							1,331	1,331			
100140298	NESKOWIN	OR		01/18/2024		1,272							1,272	1,272			
100143882	AVENTURA	FL		03/06/2024		1,416							1,416	1,416			
100164776	SELBYVILLE	DE		08/26/2024		11,476							11,476	11,476			
100079796	EL MONTE	CA		04/08/2022		2,525							2,525	2,525			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153723	BRADENTON	FL		07/11/2024		1,278							1,278	1,278			
100144910	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100074422	LAS VEGAS	NV		12/02/2021		2,084							2,084	2,084			
100015824	LOS ANGELES	CA		02/27/2018		4,833							4,833	4,833			
100148201	SEVIERVILLE	TN		04/12/2024		1,740							1,740	1,740			
100167893	BURBANK	CA		09/20/2024		1,392							1,392	1,392			
100147739	TAMPA	FL		04/08/2024		1,330							1,330	1,330			
100180744	HOUSTON	TX		11/26/2024		1,190							1,190	1,190			
100182479	AURORA	CO		12/12/2024		1,864							1,864	1,864			
100144094	NASHVILLE	TN		03/07/2024		1,333							1,333	1,333			
100101841	SAN DIEGO	CA		04/06/2023		1,580							1,580	1,580			
100165671	CALISTOGA	CA		10/04/2024		1,300							1,300	1,300			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		1,958							1,958	1,958			
100167542	PAWTUCKET	RI		10/31/2024		1,225							1,225	1,225			
100168752	LANDRUM	SC		09/26/2024		1,182							1,182	1,182			
100173714	FAYETTE	ME		10/30/2024		1,838							1,838	1,838			
100102802	SALT LAKE CITY	UT		06/22/2023		1,498							1,498	1,498			
100179798	BUNNELL	FL		11/21/2024		1,266							1,266	1,266			
100180779	SHERIDAN	WY		11/26/2024		1,443							1,443	1,443			
100132284	SHANDAKEN	NY		10/13/2023		1,577							1,577	1,577			
100179933	SHAPLEIGH	ME		11/25/2024		1,748							1,748	1,748			
100115312	OAKLAND	CA		07/17/2023		1,492							1,492	1,492			
100119339	PLANTATION	FL		07/31/2023		1,498							1,498	1,498			
100172994	MIAMI	FL		10/25/2024		1,463							1,463	1,463			
100115072	MANTECA	CA		07/14/2023		1,723							1,723	1,723			
100180136	MESA	AZ		11/25/2024		1,212							1,212	1,212			
100144070	BLAINE	WA		03/07/2024		1,392							1,392	1,392			
100136606	LOS ANGELES	CA		11/22/2023		1,238							1,238	1,238			
100159020	DANDRIDGE	TN		08/15/2024		1,385							1,385	1,385			
100176166	CHICAGO	IL		12/20/2024		1,276							1,276	1,276			
100164532	ANTIOCH	CA		08/21/2024		1,779							1,779	1,779			
100162515	WILTON MANORS	FL		08/12/2024		1,344							1,344	1,344			
100159204	FAR ROCKAWAY	NY		07/15/2024		1,346							1,346	1,346			
100173269	CRYSTAL BEACH	TX		10/30/2024		1,403							1,403	1,403			
100068159	DALY CITY	CA		08/25/2021		3,194							3,194	3,194			
100076851	GRANADA HILLS	CA		12/27/2021		3,252							3,252	3,252			
100055301	STUDIO CITY	CA		03/23/2021		2,560							2,560	2,560			
100000517	SAN JOSE	CA		09/27/2016		861							861	861			
100126386	SYLMAR	CA		08/30/2023		1,185							1,185	1,185			
100100443	YONKERS	NY		04/27/2023		1,948							1,948	1,948			
100137769	KNIGHTDALE	NC		12/08/2023		1,267							1,267	1,267			
100172677	WHITEFISH	MT		11/21/2024		1,408							1,408	1,408			
100166296	DEERFIELD BEACH	FL		10/23/2024		1,326							1,326	1,326			
100178398	SPRINGFIELD GARDENS	NY		11/21/2024		1,275							1,275	1,275			
100129779	TACOMA	WA		09/27/2023		1,147							1,147	1,147			
100158581	SALINAS	CA		07/10/2024		1,298							1,298	1,298			
100089247	CHINO	CA		01/26/2023		1,375							1,375	1,375			
100185576	WILMINGTON	NC		12/20/2024		750							750	750			
100181314	MARLBOROUGH	MA		12/06/2024		1,157							1,157	1,157			
100153947	HIALEAH	FL		06/05/2024		1,000							1,000	1,000			
100115158	NEWARK	NJ		07/17/2023		1,343							1,343	1,343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030872	UNION CITY	CA		04/09/2019		3,034							3,034	3,034			
100176661	HILLSBOROUGH	NJ		11/15/2024		1,318							1,318	1,318			
100156049	CORAL SPRINGS	FL		06/18/2024		1,042							1,042	1,042			
100148026	BUENA PARK	CA		04/10/2024		1,666							1,666	1,666			
100147654	MIAMI	FL		04/04/2024		1,491							1,491	1,491			
100120556	RIVERSIDE	CA		08/18/2023		1,053							1,053	1,053			
100150978	ANNAPOLIS	MD		05/08/2024		882							882	882			
100118115	GLENDORA	CA		07/20/2023		2,119							2,119	2,119			
100119419	AROMAS	CA		07/31/2023		1,459							1,459	1,459			
100169338	WORCESTER	MA		09/27/2024		1,200							1,200	1,200			
100168796	MIAMI	FL		09/26/2024		1,113							1,113	1,113			
100129254	VALLEJO	CA		11/03/2023		1,283							1,283	1,283			
100168346	PANAMA CITY BEACH	FL		09/25/2024		1,852							1,852	1,852			
100181516	TAMPA	FL		12/06/2024		1,341							1,341	1,341			
100084358	MANCHESTER	GBR		06/30/2022		28							28		(28)		(28)
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024		1,375							1,375	1,375			
100156492	RIVERSIDE	CA		06/24/2024		1,728							1,728	1,728			
100107822	PEORIA	AZ		05/19/2023		1,529							1,529	1,529			
100100572	NORWALK	CA		04/27/2023		1,786							1,786	1,786			
100133137	COSTA MESA	CA		11/29/2023		1,429							1,429	1,429			
100150886	ANNAPOLIS	MD		05/08/2024		1,510							1,510	1,510			
100156546	TRUCKEE	CA		06/24/2024		1,323							1,323	1,323			
100101072	BROOKLYN	NY		04/28/2023		2,771							2,771	2,771			
100180179	GOOD HOPE	GA		11/25/2024		1,122							1,122	1,122			
100181508	PALATINE	IL		12/06/2024		1,195							1,195	1,195			
100081937	DEN HAAG	NLD		03/30/2022		(72)							(72)		72		72
100077945	DORAL	FL		01/10/2022		2,632							2,632	2,632			
100144245	BEND	OR		03/08/2024		890							890	890			
100117951	ALHAMBRA	CA		07/20/2023		2,427							2,427	2,427			
100148552	HOWELL	NJ		04/12/2024		1,334							1,334	1,334			
100091649	RATHDRUM	ID		01/27/2023		706							706	706			
100149496	PEORIA	AZ		04/24/2024		1,298							1,298	1,298			
100148209	LYNNWOOD	WA		04/12/2024		1,479							1,479	1,479			
100116933	SAN DIEGO	CA		07/20/2023		4,053							4,053	4,053			
100135935	FULSHEAR	TX		11/15/2023		1,689							1,689	1,689			
100178253	ELGIN	SC		11/19/2024		3,692							3,692	3,692			
100131696	RIVERSIDE	CA		10/06/2023		1,439							1,439	1,439			
100088985	PORT CHESTER	NY		11/15/2022		1,591							1,591	1,591			
100115698	OAKLAND	CA		07/20/2023		1,478							1,478	1,478			
100087183	BRADENTON	FL		10/25/2022		2,570							2,570	2,570			
100133861	MADERA	CA		10/20/2023		812							812	812			
100161740	DORAL	FL		07/30/2024		1,672							1,672	1,672			
100142908	GRAPEVINE	TX		02/09/2024		1,130							1,130	1,130			
100171169	PALMDALE	CA		11/22/2024		3,742							3,742	3,742			
100139546	BERMUDA DUNES	CA		12/28/2023		1,005							1,005	1,005			
100140920	MIAMI	FL		02/26/2024		990							990	990			
100116303	CORONA	CA		07/20/2023		3,112							3,112	3,112			
100173213	CYPRESS	TX		10/30/2024		1,785							1,785	1,785			
100136863	STONY BROOK	NY		11/27/2023		1,386							1,386	1,386			
100079292	MARYSVILLE	WA		02/28/2022		2,410							2,410	2,410			
100181663	SEATTLE	WA		12/11/2024		1,350							1,350	1,350			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180053	MELBOURNE BEACH	FL		11/25/2024		1,359							1,359	1,359			
100158488	HEALDSBURG	CA		07/10/2024		481							481	481			
100163300	OCEAN PINES	MD		08/13/2024		1,103							1,103	1,103			
100120840	IRVINGTON	NJ		08/25/2023		1,134							1,134	1,134			
100155241	MILFORD	CT		07/19/2024		1,076							1,076	1,076			
100159633	LUMBERTON	NJ		08/23/2024		3,235							3,235	3,235			
100116355	PALISADES PARK	NJ		07/20/2023		6,744							6,744	6,744			
100109724	BRONX	NY		06/16/2023		1,411							1,411	1,411			
100156570	DOWNINGTOWN	PA		06/24/2024		1,280							1,280	1,280			
100145287	UNITED KINGDOM	GBR		03/12/2024		44							44		(44)		(44)
100172535	TACOMA	WA		10/23/2024		1,234							1,234	1,234			
100100803	BROOKFIELD	CT		04/28/2023		2,137							2,137	2,137			
100174309	FENNVILLE	MI		10/31/2024		2,404							2,404	2,404			
100110225	GREENWICH	CT		06/30/2023		2,871							2,871	2,871			
100158584	KEARNY	NJ		07/10/2024		1,420							1,420	1,420			
100060115	LOS ANGELES	CA		06/25/2021		2,931							2,931	2,931			
100174167	WASHOUGAL	WA		10/31/2024		873							873	873			
100118986	COPPELL	TX		07/27/2023		1,492							1,492	1,492			
100140271	EVANSTON	IL		01/18/2024		1,216							1,216	1,216			
100115503	FONTANA	CA		07/17/2023		138							138	138			
100174374	LEWES	DE		10/31/2024		1,425							1,425	1,425			
100080907	FORT LAUDERDALE	FL		03/10/2022		2,477							2,477	2,477			
100158270	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100079573	MODESTO	CA		04/25/2022		2,380							2,380	2,380			
100131966	SAN ANTONIO	TX		10/13/2023		3,012							3,012	3,012			
100160113	SAINT PETE BEACH	FL		07/17/2024		1,282							1,282	1,282			
100137182	GRANTS PASS	OR		11/28/2023		1,060							1,060	1,060			
100167416	CHIMACUM	WA		09/16/2024		1,607							1,607	1,607			
100117602	COCOA BEACH	FL		07/20/2023		1,541							1,541	1,541			
100175148	ESTERO	FL		11/05/2024		1,376							1,376	1,376			
100171730	POMONA	CA		10/17/2024		1,080							1,080	1,080			
100166164	CANON CITY	CO		09/09/2024		781							781	781			
100120382	PASADENA	CA		08/18/2023		1,270							1,270	1,270			
100153823	DANVERS	MA		07/10/2024		328							328	328			
100160499	BAKERSFIELD	CA		07/19/2024		790							790	790			
100117552	HUNTINGTON BEACH	CA		07/20/2023		2,216							2,216	2,216			
100169931	NAMPA	ID		11/08/2024		1,336							1,336	1,336			
100119018	TEMECULA	CA		07/27/2023		1,295							1,295	1,295			
100151984	HOLLYWOOD	FL		06/14/2024		1,009							1,009	1,009			
100135946	PORT SAINT JOE	FL		11/15/2023		905							905	905			
100169938	AUSTIN	TX		11/08/2024		3,218							3,218	3,218			
100167494	MARGATE	FL		10/31/2024		850							850	850			
100174078	COMPTON	CA		10/31/2024		1,164							1,164	1,164			
100128188	BRISTOL	TN		09/18/2023		2,349							2,349	2,349			
100164483	FREDERICKSBURG	VA		08/21/2024		1,411							1,411	1,411			
100119029	SPOKANE	WA		07/27/2023		1,655							1,655	1,655			
100158403	UNITED KINGDOM	GBR		07/09/2024		(15)							(15)		15		15
100181308	HOMESTEAD	FL		12/06/2024		1,449							1,449	1,449			
100074120	RICHMOND	CA		12/09/2021		2,496							2,496	2,496			
100129754	NASHUA	NH		09/27/2023		1,060							1,060	1,060			
100151519	LATHROP	CA		05/10/2024		1,326							1,326	1,326			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161463	HOWELL	NJ		07/30/2024		846							846	846			
100186785	WILDWOOD	MO		12/31/2024		1,619							1,619	1,619			
100130361	PHOENIX	AZ		09/28/2023		1,014							1,014	1,014			
100173417	CALIMESA	CA		10/29/2024		1,422							1,422	1,422			
100128768	SPRINGFIELD	VA		09/21/2023		1,927							1,927	1,927			
100086254	WEST PALM BEACH	FL		09/29/2022		1,638							1,638	1,638			
100031725	CENTENNIAL	CO		03/29/2019		2,629							2,629	2,629			
100067715	MADEIRA BEACH	FL		09/23/2021		3,457							3,457	3,457			
100156286	HENDERSON	NV		07/25/2024		980							980	980			
100102786	IMPERIAL	CA		06/22/2023		1,167							1,167	1,167			
100091082	MISSION VIEJO	CA		01/31/2023		1,012							1,012	1,012			
100180001	BRANSON	MO		11/25/2024		1,818							1,818	1,818			
100103772	SANTA ANA	CA		05/10/2023		2,045							2,045	2,045			
100102659	RICHMOND	TX		06/22/2023		4,648							4,648	4,648			
100169703	YONKERS	NY		09/30/2024		1,489							1,489	1,489			
100175242	DENVER	CO		11/05/2024		1,385							1,385	1,385			
100081388	BOISE	ID		03/18/2022		3,553							3,553	3,553			
100159014	PALM HARBOR	FL		08/15/2024		507							507	507			
100149507	DENVER	CO		04/26/2024		1,616							1,616	1,616			
100176923	COLORADO SPRINGS	CO		11/15/2024		1,307							1,307	1,307			
100180222	SPOKANE VALLEY	WA		11/25/2024		1,379							1,379	1,379			
100087343	MELVILLE	NY		10/25/2022		2,794							2,794	2,794			
100077831	NORTH HOLLYWOOD	CA		01/14/2022		3,094							3,094	3,094			
100102498	NAMPA	ID		06/07/2023		1,403							1,403	1,403			
100132252	LEWES	DE		10/13/2023		1,915							1,915	1,915			
100142336	SUFFERN	NY		03/15/2024		1,045							1,045	1,045			
100136909	SNOHOMISH	WA		11/27/2023		3,375							3,375	3,375			
100080928	LAVEEN	AZ		03/17/2022		2,476							2,476	2,476			
100166409	TILLAMOOK	OR		10/31/2024		1,326							1,326	1,326			
100164969	LOWELL	MA		08/28/2024		1,149							1,149	1,149			
100119304	WAXHAW	NC		07/31/2023		1,690							1,690	1,690			
100163959	JOSHUA TREE	CA		10/04/2024		1,203							1,203	1,203			
100141251	SPRING VALLEY	NY		01/30/2024		941							941	941			
100142520	TRACY	CA		02/08/2024		1,315							1,315	1,315			
100102494	AUSTIN	TX		06/07/2023		1,316							1,316	1,316			
100159051	ORANGEVALE	CA		08/15/2024		618							618	618			
100169313	BRONX	NY		09/27/2024		1,241							1,241	1,241			
100143507	SAN JOSE	CA		02/22/2024		1,391							1,391	1,391			
100186005	MARIPOSA	CA		12/27/2024		795							795	795			
100054062	HEMPSTEAD	NY		03/23/2021		1,878							1,878	1,878			
100087459	DOWNEY	CA		10/25/2022		2,296							2,296	2,296			
100157948	TULSA	OK		07/09/2024		1,311							1,311	1,311			
100154149	SURPRISE	AZ		07/11/2024		1,430							1,430	1,430			
100156535	ASHLAND CITY	TN		06/24/2024		1,290							1,290	1,290			
100119213	PHILADELPHIA	PA		07/31/2023		1,538							1,538	1,538			
100148775	NAPLES	FL		04/17/2024		1,248							1,248	1,248			
100148196	LYNNWOOD	WA		04/12/2024		1,583							1,583	1,583			
100118150	SAUGUS	CA		07/20/2023		1,219							1,219	1,219			
100103276	FORT LAUDERDALE	FL		04/27/2023		1,474							1,474	1,474			
100156430	ESCONDIDO	CA		06/24/2024		1,177							1,177	1,177			
100174124	WATSONVILLE	CA		10/31/2024		1,482							1,482	1,482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132357	LOS ANGELES	CA		11/03/2023		1,740							1,740	1,740			
100133648	PALM DESERT	CA		10/23/2023		1,770							1,770	1,770			
100158101	MIAMI	FL		07/09/2024		1,375							1,375	1,375			
100156051	MIAMI	FL		06/18/2024		4,888							4,888	4,888			
100174275	EATONTON	GA		10/31/2024		1,290							1,290	1,290			
100162593	MARS HILL	NC		08/12/2024		1,216							1,216	1,216			
100143168	DAVENPORT	FL		02/16/2024		1,214							1,214	1,214			
100138298	TILTON	NH		12/18/2023		1,269							1,269	1,269			
100173768	CELINA	TX		10/30/2024		1,300							1,300	1,300			
100117920	RALEIGH	NC		07/20/2023		941							941	941			
100175969	TEMECULA	CA		11/14/2024		1,683							1,683	1,683			
100179440	PITTSBURG	CA		11/21/2024		1,805							1,805	1,805			
100100603	NASHVILLE	TN		04/27/2023		1,252							1,252	1,252			
100175717	KATY	TX		11/12/2024		1,802							1,802	1,802			
100186002	ELIZABETH	NJ		12/27/2024		1,188							1,188	1,188			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		1,378							1,378	1,378			
100150204	MANVEL	TX		04/30/2024		1,217							1,217	1,217			
100174373	SPOKANE	WA		10/31/2024		1,340							1,340	1,340			
100169610	MENIFEE	CA		09/30/2024		1,093							1,093	1,093			
100103377	KAPOLEI	HI		06/16/2023		1,356							1,356	1,356			
100163363	LANCASTER	CA		09/27/2024		979							979	979			
100101060	LAWRENCE	NY		04/28/2023		6,431							6,431	6,431			
100180579	VENTURA	CA		11/26/2024		2,981							2,981	2,981			
100071432	TILBURG	NLD		09/30/2021		(97)							(97)		97		97
100103773	MANTEO	NC		05/10/2023		1,400							1,400	1,400			
100071480	VALLEJO	CA		10/26/2021		2,428							2,428	2,428			
100169951	MANSFIELD	TX		11/08/2024		1,404							1,404	1,404			
100103715	TRACY	CA		05/08/2023		1,179							1,179	1,179			
100141753	MOUNT LAUREL	NJ		01/30/2024		812							812	812			
100147578	LOS ANGELES	CA		04/04/2024		1,261							1,261	1,261			
100082774	GRONINGEN	NLD		04/27/2022		244,975							244,975	273,426	28,450		28,450
100158768	COROLLA	NC		07/10/2024		1,293							1,293	1,293			
100141508	BAKERSFIELD	CA		01/30/2024		1,074							1,074	1,074			
403050660	YORK	PA		06/28/2024		1,131							1,131	1,131			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		4,277							4,277	4,277			
100172397	HOLLISTER	CA		10/23/2024		1,268							1,268	1,268			
100118029	GARDEN GROVE	CA		07/20/2023		2,147							2,147	2,147			
100178487	SPOKANE VALLEY	WA		11/21/2024		1,065							1,065	1,065			
100142868	PLANTATION	FL		02/09/2024		1,262							1,262	1,262			
100134456	NORTH ARLINGTON	NJ		10/30/2023		1,045							1,045	1,045			
100163997	WORCESTER	MA		08/21/2024		1,099							1,099	1,099			
100103059	MIAMI	FL		06/22/2023		2,386							2,386	2,386			
100159446	FARRAGUT	TN		07/15/2024		1,289							1,289	1,289			
100064204	WAIPAHU	HI		07/01/2021		3,010							3,010	3,010			
100067702	MILPITAS	CA		09/23/2021		3,122							3,122	3,122			
100129421	GATLINBURG	TN		09/29/2023		1,688							1,688	1,688			
100165450	SANTA PAULA	CA		08/29/2024		1,265							1,265	1,265			
100168528	SEDONA	AZ		09/25/2024		1,238							1,238	1,238			
100091419	TAKOMA PARK	MD		02/22/2023		1,582							1,582	1,582			
100120760	ORANGE BEACH	AL		08/25/2023		1,206							1,206	1,206			
100169252	IRVINGTON	NJ		09/27/2024		1,148							1,148	1,148			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162048	PARK CITY	UT		07/31/2024		1,305							1,305	1,305			
100185591	BOERNE	TX		12/20/2024		31,625							31,625	31,625			
100147696	BRIGHTON	CO		04/05/2024		898							898	898			
100156493	LAKE HARMONY	PA		06/24/2024		1,283							1,283	1,283			
100145581	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,383)	(110)	(1,341)	(1,451)
100102368	TOOELE	UT		06/07/2023		1,565							1,565	1,565			
100143169	ISLAND PARK	ID		02/16/2024		1,413							1,413	1,413			
100139246	SANTA CLARITA	CA		12/28/2023		1,182							1,182	1,182			
100161429	REHOBOTH BEACH	DE		07/29/2024		1,273							1,273	1,273			
100078717	FORT LEE	NJ		02/02/2022		2,714							2,714	2,714			
100151374	VENTURA	CA		05/10/2024		1,312							1,312	1,312			
100156009	ROCKVILLE	MD		06/18/2024		1,220							1,220	1,220			
100138136	SUWANEE	GA		12/14/2023		1,340							1,340	1,340			
100109017	ROYSE CITY	TX		05/31/2023		1,009							1,009	1,009			
100166982	LYNN	MA		09/13/2024		1,266							1,266	1,266			
100174827	FAR ROCKAWAY	NY		10/31/2024		1,453							1,453	1,453			
100160546	PITTSBURG	CA		07/19/2024		1,144							1,144	1,144			
100175886	TOWNSEND	WI		11/14/2024		1,506							1,506	1,506			
100071539	ANAHEIM	CA		10/14/2021		3,177							3,177	3,177			
100135445	NEWNAN	GA		11/13/2023		1,425							1,425	1,425			
100137969	WARREN	VT		12/13/2023		1,280							1,280	1,280			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		2,366							2,366	2,366			
100091002	COMPTON	CA		01/31/2023		1,151							1,151	1,151			
100088189	TEMPLE CITY	CA		10/13/2022		1,135							1,135	1,135			
100145302	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100115573	GULF SHORES	AL		07/19/2023		1,407							1,407	1,407			
100116914	MIAMI	FL		07/20/2023		2,830							2,830	2,830			
100081377	SEASIDE PARK	NJ		03/18/2022		3,183							3,183	3,183			
100117144	WOODSIDE	NY		07/20/2023		73,469							73,469	73,469			
100079888	TOWSON	MD		04/25/2022		2,395							2,395	2,395			
100065835	RANCHO MIRAGE	CA		07/23/2021		2,782							2,782	2,782			
4010045383	TRENTON	NY		02/02/2023		1,390							1,390	1,390			
100102680	BIG BEAR LAKE	CA		06/22/2023		1,365							1,365	1,365			
100070412	BERKELEY	CA		09/23/2021		3,338							3,338	3,338			
100139673	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100155131	BEND	OR		07/19/2024		1,672							1,672	1,672			
100157685	WINSTON	GA		06/28/2024		1,211							1,211	1,211			
100133563	LAS VEGAS	NV		10/23/2023		1,368							1,368	1,368			
100168015	SAINT GEORGE	UT		09/20/2024		931							931	931			
100118963	BEND	OR		07/27/2023		1,334							1,334	1,334			
100159558	LONG BEACH	CA		07/15/2024		886							886	886			
100138097	MIAMI	FL		12/13/2023		3,867							3,867	3,867			
100080414	RICHMOND	TX		04/14/2022		1,952							1,952	1,952			
100137713	MIAMI	FL		12/08/2023		1,548							1,548	1,548			
100145383	UNITED KINGDOM	GBR		03/12/2024		(42)							(42)		42		42
100182329	LONGBOAT KEY	FL		12/12/2024		1,790							1,790	1,790			
100151682	WASHINGTON	DC		05/10/2024		10,042							10,042	10,042			
100139243	IRVINE	CA		12/28/2023		1,162							1,162	1,162			
100120785	MOUNT JULIET	TN		08/25/2023		1,236							1,236	1,236			
100108897	LAKESIDE	CA		05/31/2023		965							965	965			
100141319	PALM HARBOR	FL		01/30/2024		587							587	587			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174137	TURLOCK	CA		10/31/2024		1,051							1,051	1,051			
100101650	PERTH AMBOY	NJ		04/26/2023		1,756							1,756	1,756			
100145657	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,407)	(135)	(1,338)	(1,473)
100153162	SCOTTSDALE	AZ		05/28/2024		3,689							3,689	3,689			
100151181	SEVIERVILLE	TN		05/10/2024		1,281							1,281	1,281			
100145175	UNITED KINGDOM	GBR		03/12/2024		27							27		(27)		(27)
100153394	SELDEN	NY		05/29/2024		990							990	990			
100144882	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,327)	(54)	(1,341)	(1,395)
100130166	FORT LAUDERDALE	FL		11/15/2023		995							995	995			
100146910	HOT SPRINGS	AR		03/26/2024		1,437							1,437	1,437			
100149326	OKLAHOMA CITY	OK		04/24/2024		1,453							1,453	1,453			
100107883	ELWOOD	UT		06/29/2023		1,449							1,449	1,449			
100112413	MCDONOUGH	GA		06/29/2023		3,211							3,211	3,211			
100181299	MIDDLETOWN	NJ		12/06/2024		815							815	815			
100143397	HUNTINGTON BEACH	CA		02/16/2024		2,973							2,973	2,973			
100147822	EDGEWOOD	WA		04/08/2024		1,456							1,456	1,456			
100136021	CLOVIS	CA		11/16/2023		1,436							1,436	1,436			
100163344	JURUPA VALLEY	CA		08/13/2024		1,279							1,279	1,279			
100181205	EL MONTE	CA		12/06/2024		1,281							1,281	1,281			
100135922	WOODHAVEN	NY		11/13/2023		1,413							1,413	1,413			
100100256	HICKSVILLE	NY		03/17/2023		1,312							1,312	1,312			
100171286	NAPA	CA		10/16/2024		1,254							1,254	1,254			
100065813	WAYNE	NJ		07/23/2021		3,426							3,426	3,426			
100142876	COLLEGE STATION	TX		02/09/2024		1,096							1,096	1,096			
100137364	BABYLON	NY		12/01/2023		4,491							4,491	4,491			
100153919	DAVENPORT	FL		06/05/2024		4,720							4,720	4,720			
100119422	BROKEN BOW	OK		07/31/2023		2,370							2,370	2,370			
100075215	FORT WORTH	TX		12/01/2021		2,928							2,928	2,928			
100129297	SACRAMENTO	CA		09/25/2023		1,487							1,487	1,487			
100090756	KATY	TX		02/28/2023		539							539	539			
100168539	CRIPPLE CREEK	CO		09/25/2024		1,274							1,274	1,274			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		2,889							2,889	2,889			
100166391	NORRISTOWN	PA		10/24/2024		6,095							6,095	6,095			
100023563	SAN DIEGO	CA		09/04/2018		1,982							1,982	1,982			
100170174	ESTERO	FL		10/08/2024		1,531							1,531	1,531			
100152585	DUCK KEY	FL		05/17/2024		1,337							1,337	1,337			
100157735	YONKERS	NY		06/28/2024		846							846	846			
100101556	NORTH WILDWOOD	NJ		04/26/2023		1,706							1,706	1,706			
100057821	SAN JOSE	CA		06/30/2021		3,206							3,206	3,206			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		1,979							1,979	1,979			
100182478	DALLAS	TX		12/12/2024		1,506							1,506	1,506			
100140228	NORWALK	CT		01/11/2024		1,121							1,121	1,121			
100160917	NEWPORT	RI		07/24/2024		1,278							1,278	1,278			
100144627	CAREY	ID		03/13/2024		1,120							1,120	1,120			
100103621	DALLAS	TX		05/08/2023		1,368							1,368	1,368			
100175979	MENIFEE	CA		11/14/2024		1,505							1,505	1,505			
100150505	JACKSONVILLE	FL		05/03/2024		1,107							1,107	1,107			
100029352	KISSIMMEE	FL		10/26/2018		1,597							1,597	1,597			
100136390	DISCOVERY BAY	CA		11/20/2023		1,725							1,725	1,725			
100109641	OAKLAND	CA		06/14/2023		2,432							2,432	2,432			
100115676	WESLEY CHAPEL	FL		07/20/2023		1,288							1,288	1,288			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055374	SAN DIEGO	CA		03/23/2021		2,411							2,411	2,411			
100102685	ROCKVILLE	MD		06/22/2023		1,424							1,424	1,424			
100100551	SIMI VALLEY	CA		04/27/2023		1,263							1,263	1,263			
100103881	LINDENHURST	NY		05/10/2023		1,742							1,742	1,742			
100172154	SOUTHAMPTON	PA		10/17/2024		4,299							4,299	4,299			
100166454	GYPSUM	CO		10/31/2024		1,134							1,134	1,134			
100176144	LA MESA	CA		12/20/2024		1,244							1,244	1,244			
100154078	FRESNO	CA		06/06/2024		1,273							1,273	1,273			
100173196	LAS VEGAS	NV		10/30/2024		1,659							1,659	1,659			
100147015	FALLS CHURCH	VA		03/27/2024		1,519							1,519	1,519			
100143250	MERIDIAN	CA		02/16/2024		1,508							1,508	1,508			
100100975	CLEARWATER	FL		04/28/2023		3,225							3,225	3,225			
100076708	LA MIRADA	CA		12/30/2021		2,936							2,936	2,936			
100087081	ROSEVILLE	CA		11/04/2022		3,272							3,272	3,272			
100068238	WASHINGTON	DC		08/25/2021		3,216							3,216	3,216			
100103322	LAKE ELSINORE	CA		04/28/2023		1,242							1,242	1,242			
100153105	FERNDALE	CA		06/27/2024		1,344							1,344	1,344			
100160108	ANAHEIM	CA		07/17/2024		1,409							1,409	1,409			
100146637	MANTECA	CA		03/20/2024		1,191							1,191	1,191			
100150098	STAMFORD	CT		06/14/2024		1,365							1,365	1,365			
100108228	WHITTIER	CA		05/24/2023		1,203							1,203	1,203			
100119086	FORT WALTON BEACH	FL		07/31/2023		1,287							1,287	1,287			
100182344	CLARKSVILLE	TN		12/12/2024		1,255							1,255	1,255			
100071919	KEY BISCAYNE	FL		11/19/2021		2,437							2,437	2,437			
100171449	KENMORE	WA		10/16/2024		1,515							1,515	1,515			
100171951	GATLINBURG	TN		10/17/2024		1,410							1,410	1,410			
100180328	SAN ANTONIO	TX		11/25/2024		1,798							1,798	1,798			
100131902	CAROLINA BEACH	NC		10/13/2023		117,732							117,732	117,732			
100151270	LOWELL	MA		05/10/2024		1,337							1,337	1,337			
100166426	WASHINGTON	DC		10/31/2024		1,289							1,289	1,289			
100015794	VAN NUYS	CA		02/02/2018		3,981							3,981	3,981			
100116512	CONCORD	CA		07/20/2023		3,207							3,207	3,207			
100083899	TACOMA	WA		07/12/2022		2,704							2,704	2,704			
100179507	SAVANNAH	GA		11/21/2024		1,532							1,532	1,532			
100169973	FRONT ROYAL	VA		11/08/2024		1,046							1,046	1,046			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		1,489							1,489	1,489			
100158471	BLACKSBURG	VA		07/10/2024		1,338							1,338	1,338			
100182049	CHICAGO	IL		12/12/2024		1,707							1,707	1,707			
100172970	JONESBORO	AR		10/25/2024		1,519							1,519	1,519			
100135419	RICHMOND	VA		11/13/2023		1,261							1,261	1,261			
100135585	SAN DIEGO	CA		11/09/2023		1,101							1,101	1,101			
100109672	PALM SPRINGS	CA		06/16/2023		7,414							7,414	7,414			
100137847	SAN JOSE	CA		12/08/2023		1,292							1,292	1,292			
100153600	JAMAICA	NY		05/31/2024		2,836							2,836	2,836			
100115172	NEWARK	NJ		07/17/2023		1,302							1,302	1,302			
100158557	LINDENHURST	NY		07/10/2024		7,747							7,747	7,747			
100120581	CONCORD	CA		08/18/2023		1,923							1,923	1,923			
100114953	DENVER	CO		07/14/2023		1,301							1,301	1,301			
100137788	EAGLE RIVER	AK		12/08/2023		1,344							1,344	1,344			
100091767	JUNE LAKE	CA		01/30/2023		1,130							1,130	1,130			
100156537	DELRAY BEACH	FL		06/24/2024		1,327							1,327	1,327			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141537	GLENDORA	CA		01/30/2024		1,022							1,022	1,022			
100138393	EL CAJON	CA		12/18/2023		957							957	957			
100014445	EAST ELMHURST	NY		09/27/2017		1,446							1,446	1,446			
100141164	STATEN ISLAND	NY		01/30/2024		1,211							1,211	1,211			
100139167	FALL RIVER	MA		12/28/2023		5,319							5,319	5,319			
100169720	CAMARILLO	CA		09/30/2024		1,319							1,319	1,319			
100135029	SAN PABLO	CA		10/30/2023		1,225							1,225	1,225			
100182315	BERKELEY	CA		12/12/2024		1,499							1,499	1,499			
100078244	LACEY	WA		02/10/2022		2,736							2,736	2,736			
100140319	LEWISTOWN	MT		01/18/2024		1,205							1,205	1,205			
100068133	HAYWARD	CA		08/25/2021		2,933							2,933	2,933			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		1,002							1,002	1,002			
100100566	PLEASANT VIEW	UT		04/27/2023		1,208							1,208	1,208			
100186004	NEW BUFFALO	MI		12/27/2024		1,106							1,106	1,106			
100158883	KENT	WA		07/12/2024		1,349							1,349	1,349			
100174230	CHARLOTTE	NC		10/31/2024		1,293							1,293	1,293			
100143883	LAKE WALES	FL		03/06/2024		1,318							1,318	1,318			
100149202	SOUTH GATE	CA		04/22/2024		1,188							1,188	1,188			
100134817	LOS ANGELES ARLETA AREA	CA		10/30/2023		1,114							1,114	1,114			
100151236	LONG BEACH	CA		05/10/2024		1,417							1,417	1,417			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		4,535							4,535	4,535			
100172590	PEABODY	MA		10/23/2024		18,020							18,020	18,020			
100120743	TENAFLY	NJ		08/25/2023		1,517							1,517	1,517			
100119466	BELMAR	NJ		07/31/2023		1,584							1,584	1,584			
100119683	NEWARK	NJ		08/08/2023		1,220							1,220	1,220			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		1,266							1,266	1,266			
100149955	ELIZABETH	NJ		06/07/2024		1,157							1,157	1,157			
100117585	ANTIOCH	CA		07/20/2023		1,620							1,620	1,620			
100182660	MEMPHIS	TN		12/12/2024		1,453							1,453	1,453			
100172939	LYNWOOD	CA		10/25/2024		1,152							1,152	1,152			
100176910	BRENTWOOD	TN		11/15/2024		1,368							1,368	1,368			
100150595	GRAPEVINE	TX		05/03/2024		1,283							1,283	1,283			
100138772	SUGAR LAND	TX		12/21/2023		809							809	809			
100172473	LAKE ELSINORE	CA		10/23/2024		1,631							1,631	1,631			
100165901	CASTROVILLE	CA		08/30/2024		8,189							8,189	8,189			
100160516	PHOENIX	AZ		07/19/2024		1,152							1,152	1,152			
100131616	KISSIMMEE	FL		10/06/2023		1,545							1,545	1,545			
100035842	KAILUA KONA	HI		08/21/2019		3,942							3,942	3,942			
100134640	PHILADELPHIA	PA		10/30/2023		1,288							1,288	1,288			
100158917	TRUCKEE	CA		07/12/2024		856							856	856			
100109091	NORWALK	CT		06/05/2023		1,323							1,323	1,323			
100148707	MIAMI	FL		04/17/2024		1,312							1,312	1,312			
100142603	SALT LAKE CITY	UT		02/08/2024		1,200							1,200	1,200			
100027953	BRONX	NY		10/26/2018		2,743							2,743	2,743			
100148631	MESA	AZ		05/15/2024		1,412							1,412	1,412			
100143283	SNOQUALMIE PASS	WA		02/16/2024		1,297							1,297	1,297			
100119250	LAKEHEAD	CA		07/31/2023		2,870							2,870	2,870			
100067689	SAN LEANDRO	CA		09/23/2021		3,095							3,095	3,095			
100014764	METAMORA	IL		10/30/2017		8,535							8,535	8,535			
100089067	OAKHURST	NJ		01/06/2023		1,511							1,511	1,511			
100163345	LOS ANGELES	CA		08/13/2024		897							897	897			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152842	SANTA PAULA	CA		05/22/2024		3,609							3,609	3,609			
100129525	IDAHO FALLS	ID		09/29/2023		1,341							1,341	1,341			
100133931	LANSDALE	PA		10/25/2023		1,224							1,224	1,224			
100079395	SPRING VALLEY	CA		03/17/2022		4,252							4,252	4,252			
100180620	DELAND	FL		11/26/2024		1,355							1,355	1,355			
100163995	EAST BRUNSWICK	NJ		08/21/2024		2,803							2,803	2,803			
100170147	GAINESVILLE	GA		10/08/2024		1,203							1,203	1,203			
100115088	MANTECA	CA		07/14/2023		1,586							1,586	1,586			
100171588	OREM	UT		10/16/2024		1,686							1,686	1,686			
100181507	MIAMI	FL		12/06/2024		4,772							4,772	4,772			
100081973	ARNHEM	NLD		03/30/2022		(93)							(93)		93		93
100148831	BROKEN BOW	OK		04/17/2024		1,262							1,262	1,262			
100165178	ROTTERDAM	NLD		08/28/2024		(103)							(103)		103		103
100165212	APELDOORN	NLD		08/28/2024		(100)							(100)		100		100
100153751	UTRECHT	NLD		05/30/2024		(164)							(164)		164		164
100166327	PALM SPRINGS	CA		10/24/2024		1,195							1,195	1,195			
100133386	MOSELEY	VA		11/21/2023		1,250							1,250	1,250			
100162751	CHARLOTTE	NC		08/12/2024		1,278							1,278	1,278			
100182680	BRADENTON	FL		12/12/2024		290,705							290,705	290,705			
100165651	BUCKEYE	AZ		10/04/2024		1,185							1,185	1,185			
100117743	TAMPA	FL		07/20/2023		1,452							1,452	1,452			
100170390	NAPA	CA		10/09/2024		3,000							3,000	3,000			
100068147	SAN DIEGO	CA		08/25/2021		3,174							3,174	3,174			
100159934	HIALEAH	FL		08/16/2024		4,178							4,178	4,178			
100169345	COMPTON	CA		09/27/2024		1,239							1,239	1,239			
100175645	TACOMA	WA		11/12/2024		1,353							1,353	1,353			
100185633	UNITED KINGDOM	GBR		12/20/2024		12,005						(12,020)	(16)		16		16
100136066	SAN TAN VALLEY	AZ		11/16/2023		879							879	879			
100100399	NORTH GRAFTON	MA		04/27/2023		2,650							2,650	2,650			
100161757	FLANDERS	NY		07/31/2024		1,124							1,124	1,124			
100148484	EMERALD ISLE	NC		04/12/2024		1,283							1,283	1,283			
100078471	GILROY	CA		01/25/2022		643							643	643			
100153673	SARASOTA	FL		05/31/2024		994							994	994			
100143877	AMERICAN CANYON	CA		03/06/2024		549							549	549			
100167889	OAKLAND	CA		09/20/2024		982							982	982			
100175410	WESTON	FL		12/23/2024		789							789	789			
100173432	BURBANK	CA		10/29/2024		1,250							1,250	1,250			
100120808	COVINGTON	LA		08/25/2023		1,044							1,044	1,044			
100116957	WEEHAWKEN	NJ		07/20/2023		3,554							3,554	3,554			
100147482	CHULA VISTA	CA		04/03/2024		1,351							1,351	1,351			
100117137	ROSLYN	NY		07/20/2023		3,131							3,131	3,131			
100076467	CAPE CORAL	FL		12/21/2021		2,229							2,229	2,229			
100179340	NASHVILLE	TN		12/27/2024		1,135							1,135	1,135			
100135199	LEMON GROVE	CA		11/07/2023		1,112							1,112	1,112			
100166155	EUFAULA	OK		09/09/2024		1,009							1,009	1,009			
100087755	ANAHEIM	CA		11/17/2022		1,744							1,744	1,744			
100137214	PARADISE	TX		11/28/2023		670							670	670			
100169277	JAMAICA	NY		09/27/2024		1,305							1,305	1,305			
100137872	BRYSON CITY	NC		12/08/2023		1,029							1,029	1,029			
100162478	GARLAND	TX		08/07/2024		7,254							7,254	7,254			
100132729	NASHVILLE	TN		11/03/2023		1,152							1,152	1,152			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103423	SCOTTSDALE	AZ		06/16/2023		1,005							1,005	1,005			
100171671	SACRAMENTO	CA		10/16/2024		2,219							2,219	2,219			
100116211	PLYMOUTH	MI		07/20/2023		2,580							2,580	2,580			
100108485	HOUSTON	TX		05/25/2023		1,363							1,363	1,363			
100151947	WHITTIER	CA		06/14/2024		1,172							1,172	1,172			
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023		2,784							2,784	2,784			
100014275	DOWNEY	CA		09/27/2017		1,673							1,673	1,673			
100156665	VALLEJO	CA		06/24/2024		1,454							1,454	1,454			
100127530	PHILADELPHIA	PA		09/08/2023		1,724							1,724	1,724			
100141678	COLUMBUS	OH		01/30/2024		765							765	765			
100157667	DELRAY BEACH	FL		06/28/2024		1,128							1,128	1,128			
100182209	FRAMINGHAM	MA		12/12/2024		1,388							1,388	1,388			
100161136	TAHUYA	WA		07/24/2024		1,338							1,338	1,338			
100089297	HENDERSON	NV		01/26/2023		642							642	642			
100118016	CHINO	CA		07/20/2023		2,087							2,087	2,087			
100142394	SALINAS	CA		02/02/2024		973							973	973			
100182131	SAINT AUGUSTINE	FL		12/12/2024		1,387							1,387	1,387			
100141429	WATSONVILLE	CA		01/30/2024		1,200							1,200	1,200			
100129235	JACKSONVILLE	FL		11/03/2023		1,282							1,282	1,282			
100087493	MANTECA	CA		10/25/2022		2,203							2,203	2,203			
100168773	DES PLAINES	IL		09/26/2024		11,346							11,346	11,346			
100149436	JACKSON	NJ		04/24/2024		1,347							1,347	1,347			
100100016	TRUMBULL	CT		03/28/2023		910							910	910			
100138188	CLIFTON	NJ		12/14/2023		933							933	933			
100155896	ALLEN	TX		06/17/2024		1,706							1,706	1,706			
100102505	MOUNT JULIET	TN		06/07/2023		1,174							1,174	1,174			
100156562	VANCOUVER	WA		06/24/2024		1,399							1,399	1,399			
100117793	SANTA CLARITA AREA	CA		07/20/2023		1,297							1,297	1,297			
100100989	SAN BERNARDINO	CA		04/28/2023		2,404							2,404	2,404			
100138235	ELLICOTT CITY	MD		12/14/2023		1,376							1,376	1,376			
100141344	ORANGE	CA		01/30/2024		1,071							1,071	1,071			
100118064	MIAMI BEACH	FL		07/20/2023		1,497							1,497	1,497			
100171617	PHOENIX	AZ		10/16/2024		11,537							11,537	11,537			
100132763	FREEPORT	NY		11/03/2023		7,648							7,648	7,648			
100117528	EL CAJON	CA		07/20/2023		1,914							1,914	1,914			
100147746	LAS VEGAS	NV		04/08/2024		4,793							4,793	4,793			
100160989	CONCRETE	WA		07/24/2024		1,124							1,124	1,124			
100064029	MARLBORO	NJ		07/01/2021		5,220							5,220	5,220			
100158367	UNITED KINGDOM	GBR		07/09/2024		(25)							(25)		25		25
100147733	APEX	NC		04/08/2024		1,458							1,458	1,458			
100067710	SAN RAMON	CA		09/23/2021		3,301							3,301	3,301			
100176654	KENT	WA		11/15/2024		1,226							1,226	1,226			
100112938	SHADOW HILLS	CA		06/29/2023		3,411							3,411	3,411			
100083662	CHURCHTON	MD		06/23/2022		2,195							2,195	2,195			
100157871	PRESCOTT	AZ		07/09/2024		1,183							1,183	1,183			
100161082	SEMINOLE	FL		07/24/2024		1,248							1,248	1,248			
100109045	LAS VEGAS	NV		06/05/2023		1,454							1,454	1,454			
100143776	KEARNY	NJ		02/27/2024		1,426							1,426	1,426			
100179972	BROKEN BOW	OK		11/25/2024		1,860							1,860	1,860			
100114758	MURRIETA	CA		07/07/2023		881							881	881			
100184377	MIDLOTHIAN	TX		12/16/2024		971							971	971			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100185123	LYNWOOD	CA		12/20/2024		1,438							1,438	1,438			
100148574	BUMPASS	VA		04/12/2024		1,278							1,278	1,278			
100119844	ENGLEWOOD	NJ		08/08/2023		1,207							1,207	1,207			
100076814	WILDOMAR	CA		12/27/2021		2,360							2,360	2,360			
100163283	MELBOURNE	FL		08/13/2024		586							586	586			
100110721	MIAMI	FL		08/11/2023		1,069							1,069	1,069			
100158396	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100169946	APOLLO BEACH	FL		11/08/2024		1,541							1,541	1,541			
100131782	HUNTINGTON PARK	CA		10/06/2023		1,112							1,112	1,112			
100182406	DUNEDIN	FL		12/12/2024		1,580							1,580	1,580			
100078489	BRONX	NY		02/02/2022		4,109							4,109	4,109			
100151720	WESTWOOD	NJ		05/10/2024		1,369							1,369	1,369			
100120978	DERRY	NH		08/30/2023		1,816							1,816	1,816			
100154711	HIGHLAND MILLS	NY		07/19/2024		2,127							2,127	2,127			
100147077	LANGHORNE	PA		03/28/2024		1,560							1,560	1,560			
100169402	SANTA ROSA	CA		09/30/2024		3,248							3,248	3,248			
100185347	ANCHORAGE	AK		12/20/2024		7,131							7,131	7,131			
100149942	RIO RANCHO	NM		06/07/2024		6,156							6,156	6,156			
100164435	SALT LAKE CITY	UT		08/21/2024		1,454							1,454	1,454			
100163288	MENIFEE	CA		08/13/2024		1,375							1,375	1,375			
100147480	LAS VEGAS	NV		04/03/2024		1,453							1,453	1,453			
100182636	CLEARWATER	FL		12/12/2024		1,686							1,686	1,686			
100171441	STANWOOD	WA		10/16/2024		1,366							1,366	1,366			
100135371	TRAVERSE CITY	MI		11/13/2023		1,360							1,360	1,360			
100181671	BARDONIA	NY		12/11/2024		1,170							1,170	1,170			
100101920	MILILANI	HI		04/14/2023		914							914	914			
100100451	NEW HYDE PARK	NY		04/27/2023		1,633							1,633	1,633			
100149397	MARYSVILLE	WA		04/24/2024		1,449							1,449	1,449			
100159260	KENT	WA		07/15/2024		1,382							1,382	1,382			
100164735	FOUNTAIN HILLS	AZ		08/26/2024		1,261							1,261	1,261			
100150478	HUNTINGTON PARK	CA		05/03/2024		2,715							2,715	2,715			
100171301	ATHENS	GA		10/16/2024		2,305							2,305	2,305			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		1,496							1,496	1,496			
100102141	EDGEWATER	MD		04/14/2023		932							932	932			
100078767	SIMI VALLEY	CA		01/31/2022		2,876							2,876	2,876			
100154883	PHILADELPHIA	PA		07/19/2024		1,536							1,536	1,536			
100152814	PACOIMA	CA		05/22/2024		939							939	939			
100136650	CLEARWATER	FL		01/25/2024		808							808	808			
100115936	HENDERSON	NV		07/20/2023		1,673							1,673	1,673			
100166989	NEW HAVEN	CT		09/13/2024		1,257							1,257	1,257			
100109822	NEWARK	NJ		06/22/2023		1,325							1,325	1,325			
100073541	LOS ANGELES	CA		10/26/2021		2,608							2,608	2,608			
100073542	LOS ANGELES	CA		10/26/2021		2,608							2,608	2,608			
100151703	LYNNWOOD	WA		05/10/2024		1,612							1,612	1,612			
100141825	HEERLEN	NLD		01/29/2024		(95)							(95)		95		95
100110595	INLET BEACH	FL		06/30/2023		1,698							1,698	1,698			
100164154	JURUPA VALLEY	CA		08/21/2024		1,156							1,156	1,156			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		1,426							1,426	1,426			
100170050	PLANTATION	FL		11/08/2024		1,305							1,305	1,305			
100081456	RENO	NV		03/18/2022		8,773							8,773	8,773			
100137548	BIG BEAR	CA		12/08/2023		1,246							1,246	1,246			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168196	BLOOMFIELD	NJ		09/20/2024		2,812							2,812	2,812			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		1,375							1,375	1,375			
100157730	MANVEL	TX		06/28/2024		643							643	643			
100132489	LOS ANGELES	CA		11/03/2023		882							882	882			
100147061	WINNETKA	CA		03/27/2024		1,357							1,357	1,357			
100186015	BOYNTON BEACH	FL		12/27/2024		759							759	759			
100132696	DESOTO	TX		11/03/2023		1,976							1,976	1,976			
100054173	SAN FRANCISCO	CA		03/23/2021		1,808							1,808	1,808			
100145845	NAPLES	FL		03/15/2024		830							830	830			
100182711	DAGSBORO	DE		12/12/2024		797							797	797			
100159596	SOUTH MIAMI	FL		07/15/2024		1,290							1,290	1,290			
100172756	FORT LAUDERDALE	FL		12/06/2024		1,415							1,415	1,415			
100170336	CHINO	CA		10/08/2024		1,471							1,471	1,471			
100166113	IJAMSVILLE	MD		09/09/2024		1,239							1,239	1,239			
100147115	POOLER	GA		05/08/2024		4,912							4,912	4,912			
100143983	CUTLER BAY	FL		02/29/2024		13,295							13,295	13,295			
100131829	FILLMORE	CA		10/06/2023		1,440							1,440	1,440			
100068132	PETALUMA	CA		08/25/2021		3,084							3,084	3,084			
4010065082	PHOENIX	AZ		01/10/2024		(4,249)							(4,249)	(4,249)			
100142518	TRACY	CA		02/08/2024		1,284							1,284	1,284			
3310074181	HOUSTON	TX		08/19/2024		136,336							136,336	136,336			
100131602	FANWOOD	NJ		10/06/2023		1,368							1,368	1,368			
100082182	RANCHO MURIETA	CA		04/14/2022		788							788	788			
100181874	MIAMI	FL		12/12/2024		1,686							1,686	1,686			
100088789	MORRISTOWN	TN		11/15/2022		2,441							2,441	2,441			
100172533	SALT LAKE CITY	UT		10/23/2024		1,196							1,196	1,196			
100165775	LAKEWOOD	NJ		08/29/2024		975							975	975			
100182655	LAKE ALMANOR	CA		12/12/2024		1,497							1,497	1,497			
100180409	LAWRENCE	MA		11/25/2024		1,349							1,349	1,349			
100143692	RIVERHEAD	NY		02/22/2024		625							625	625			
100165302	ATLANTA	GA		08/29/2024		1,164							1,164	1,164			
100159227	NORTH WALES	PA		07/15/2024		1,258							1,258	1,258			
100171389	LAS VEGAS	NV		10/16/2024		1,673							1,673	1,673			
100179688	TOMS RIVER	NJ		11/21/2024		2,000							2,000	2,000			
100151014	RICHMOND	VA		05/08/2024		1,474							1,474	1,474			
100170129	LEANDER	TX		10/08/2024		2,524							2,524	2,524			
100171238	MORENO VALLEY	CA		10/16/2024		1,397							1,397	1,397			
100137183	MIAMI	FL		11/28/2023		1,098							1,098	1,098			
100116290	ONTARIO	CA		07/20/2023		3,436							3,436	3,436			
100045404	HUNTINGTON BEACH	CA		11/25/2020		3,982							3,982	3,982			
100119606	WYLIE	TX		07/31/2023		1,308							1,308	1,308			
100146690	LAS VEGAS	NV		03/20/2024		515							515	515			
100152367	ORANGE BEACH	AL		05/17/2024		2,003							2,003	2,003			
100119469	KISSIMMEE	FL		07/31/2023		1,531							1,531	1,531			
100149506	HEATH	OH		04/26/2024		979							979	979			
100142713	LAKE OSWEGO	OR		02/08/2024		1,180							1,180	1,180			
100148813	AGRA	OK		04/17/2024		1,071							1,071	1,071			
100087334	BAKERSFIELD	CA		10/25/2022		3,327							3,327	3,327			
100090030	LAKE POINT	UT		01/13/2023		1,382							1,382	1,382			
100178230	RICHMOND	CA		11/19/2024		2,080							2,080	2,080			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		1,434							1,434	1,434			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114914	SANTA ANA	CA		07/13/2023		1,342							1,342	1,342			
100162089	BROOKLYN	NY		07/31/2024		1,252							1,252	1,252			
100147428	NEW ORLEANS	LA		04/03/2024		998							998	998			
100067706	OAKLAND	CA		09/23/2021		3,066							3,066	3,066			
100103189	HILLSIDE	NJ		04/21/2023		1,279							1,279	1,279			
100030824	NEWTON	MA		04/09/2019		3,243							3,243	3,243			
100084265	UTRECHT	NLD		06/30/2022		(91)							(91)		91		91
100161694	S-GRAVENHAGE	NLD		07/29/2024		(89)							(89)		89		89
100171942	ELK GROVE	CA		10/17/2024		1,562							1,562	1,562			
100132299	MILPITAS	CA		10/13/2023		2,220							2,220	2,220			
100162050	LAS VEGAS	NV		07/31/2024		1,608							1,608	1,608			
100143736	THATCHER	AZ		04/05/2024		1,113							1,113	1,113			
100165226	ROTTERDAM	NLD		08/28/2024		(188)							(188)		188		188
100164370	SURF CITY	NC		08/21/2024		1,397							1,397	1,397			
100102531	ASHEVILLE	NC		06/07/2023		1,737							1,737	1,737			
100175800	BRONX	NY		11/12/2024		1,402							1,402	1,402			
100100176	YONKERS	NY		03/17/2023		1,223							1,223	1,223			
100182222	MIAMI	FL		12/12/2024		1,274							1,274	1,274			
100160154	EAGLE RIVER	AK		07/17/2024		1,277							1,277	1,277			
100147010	KEARNY	NJ		03/27/2024		1,686							1,686	1,686			
100115486	CONCORD	CA		07/17/2023		1,191							1,191	1,191			
100158850	JUPITER	FL		07/12/2024		1,237							1,237	1,237			
100117413	IRVINE	CA		07/20/2023		3,974							3,974	3,974			
100128927	HEMET	CA		09/22/2023		1,156							1,156	1,156			
100172343	WHITTIER	CA		10/23/2024		1,188							1,188	1,188			
100164653	TRACY	CA		08/23/2024		3,303							3,303	3,303			
100151016	MIAMI	FL		05/08/2024		1,262							1,262	1,262			
100147353	MARYSVILLE	WA		05/08/2024		610							610	610			
100161418	PEMBROKE PINES	FL		07/29/2024		2,925							2,925	2,925			
100144321	LOS ANGELES	CA		03/07/2024		1,129							1,129	1,129			
100156674	MT. JULIET	TN		06/24/2024		366							366	366			
100082913	NORTH SALT LAKE	UT		05/17/2022		2,031							2,031	2,031			
100159459	BAYONNE	NJ		07/15/2024		125,016							125,016	125,173		156	156
100142527	TRUCKEE	CA		02/08/2024		1,456							1,456	1,456			
100132453	SAN JOSE	CA		11/03/2023		1,495							1,495	1,495			
100119977	DENVER	NC		08/11/2023		1,636							1,636	1,636			
100162520	BOISE	ID		08/12/2024		1,404							1,404	1,404			
100162522	BOISE	ID		08/12/2024		1,404							1,404	1,404			
100150829	ST. PETERSBURG	FL		05/08/2024		4,536							4,536	4,536			
100161995	TUMWATER	WA		07/31/2024		1,099							1,099	1,099			
100141461	CAMARILLO	CA		01/30/2024		1,313							1,313	1,313			
100147058	MOUNT VERNON	WA		03/27/2024		1,350							1,350	1,350			
100162312	LAS VEGAS	NV		08/05/2024		12,549							12,549	12,549			
100155965	UNIONDALE	NY		06/18/2024		1,209							1,209	1,209			
100171326	NASHVILLE	TN		10/16/2024		1,234							1,234	1,234			
100108899	LAKE ELSINORE	CA		05/31/2023		955							955	955			
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024		4,654							4,654	4,654			
100170404	LOS ANGELES	CA		10/09/2024		1,353							1,353	1,353			
100102560	TOOL	TX		06/07/2023		1,456							1,456	1,456			
100091435	OCEAN CITY	MD		02/22/2023		1,544							1,544	1,544			
100182307	LOS ANGELES	CA		12/12/2024		1,704							1,704	1,704			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078947	BELLINGHAM	WA		02/24/2022		2,995							2,995	2,995			
100184966	HOMESTEAD	FL		12/19/2024		733							733	733			
100118945	ADDISON	IL		07/27/2023		1,563							1,563	1,563			
100077802	LUTZ	FL		12/23/2021		2,583							2,583	2,583			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		1,306							1,306	1,306			
100167020	GLENDALE	AZ		09/13/2024		1,230							1,230	1,230			
100144755	UNITED KINGDOM	GBR		03/12/2024		(852)							(852)		852		852
100186216	BUFORD	GA		12/27/2024		1,083							1,083	1,083			
100169521	HOBOKEN	NJ		09/30/2024		2,490							2,490	2,490			
100149051	KISSIMMEE	FL		04/19/2024		734							734	734			
100147500	STILLWATER	MN		04/03/2024		1,210							1,210	1,210			
100150240	UNITED KINGDOM	GBR		04/29/2024		(43)							(43)		43		43
100119398	ASBURY PARK	NJ		07/31/2023		1,347							1,347	1,347			
100034371	DUBLIN	IRL		06/21/2019		8,360							8,360	9,329	553	417	970
100076418	OKLAHOMA CITY	OK		12/23/2021		2,369							2,369	2,369			
100128751	UPLAND	CA		09/21/2023		1,096							1,096	1,096			
100159700	MADERA	CA		08/23/2024		1,069							1,069	1,069			
100168261	JACKSONVILLE BEACH	FL		09/20/2024		3,145							3,145	3,145			
100079991	FONTANA	CA		04/25/2022		3,396							3,396	3,396			
100110663	N TOPSAIL BEACH	NC		06/30/2023		1,344							1,344	1,344			
100137328	ROSEDALE	NY		12/01/2023		1,381							1,381	1,381			
100172930	HOLLISTER	CA		10/25/2024		851							851	851			
100110720	RIALTO	CA		08/11/2023		2,569							2,569	2,569			
100175168	MIAMI	FL		11/05/2024		1,233							1,233	1,233			
100136534	SAVANNAH	GA		11/20/2023		1,279							1,279	1,279			
100133439	POMPANO BEACH	FL		10/19/2023		1,086							1,086	1,086			
100116336	OAKHURST	CA		07/20/2023		3,078							3,078	3,078			
100086314	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		(91)							(91)		91		91
100084860	SEDONA	AZ		08/02/2022		1,912							1,912	1,912			
100169488	KOLOA	HI		09/30/2024		2,281							2,281	2,281			
100086923	THE VILLAGES	FL		10/24/2022		1,558							1,558	1,558			
100182416	LAKEWOOD RANCH	FL		12/12/2024		1,484							1,484	1,484			
100116305	BENJAMIN	UT		07/20/2023		3,759							3,759	3,759			
100181942	SANTA ANA	CA		12/12/2024		1,491							1,491	1,491			
100151773	MILLBURY	MA		05/10/2024		1,226							1,226	1,226			
100164303	ROSELAND	VA		08/21/2024		1,244							1,244	1,244			
100132620	GILBERT	AZ		11/03/2023		1,303							1,303	1,303			
100172234	LA MIRADA	CA		10/21/2024		1,672							1,672	1,672			
100153176	SUNLAND	CA		05/30/2024		1,263							1,263	1,263			
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		1,532							1,532	1,532			
100141083	EAST ORANGE	NJ		01/30/2024		1,253							1,253	1,253			
100156174	GROVELAND	FL		06/20/2024		1,360							1,360	1,360			
100044742	HAWTHORN WOODS	IL		11/19/2020		1,509							1,509	1,509			
100172942	MONROE	NC		10/25/2024		1,490							1,490	1,490			
100151676	TYBEE ISLAND	GA		05/10/2024		1,439							1,439	1,439			
100083457	POMONA	CA		06/02/2022		4,583							4,583	4,583			
100168041	EL CERRITO	CA		09/20/2024		3,221							3,221	3,221			
100116107	ELK GROVE	CA		07/20/2023		2,578							2,578	2,578			
100101084	MIAMI BEACH	FL		04/28/2023		2,179							2,179	2,179			
100118983	SAN BERNARDINO	CA		07/27/2023		1,306							1,306	1,306			
100128499	CASTROVILLE	TX		09/15/2023		2,072							2,072	2,072			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076299	WHEAT RIDGE	CO		01/07/2022		2,834							2,834	2,834			
100159730	STOCKTON	CA		08/23/2024		1,760							1,760	1,760			
100080371	JURUPA VALLEY	CA		04/14/2022		2,065							2,065	2,065			
100151796	EAST FALMOUTH	MA		05/10/2024		81,477							81,477	81,477			
100142608	STERLING	VA		02/08/2024		1,201							1,201	1,201			
100179655	BOYNTON BEACH	FL		11/21/2024		6,453							6,453	6,453			
100014812	PARK CITY	UT		11/06/2017		5,778							5,778	5,778			
100173672	ROERMOND	NLD		10/29/2024		(173)							(173)		173		173
100172655	WASHINGTON	DC		11/21/2024		653							653	653			
100109757	LOS ANGELES	CA		06/16/2023		7,050							7,050	7,050			
100026784	SPARTA	NJ		09/26/2018		2,094							2,094	2,094			
100120128	DENTON	TX		08/11/2023		1,338							1,338	1,338			
100142966	FORT WORTH	TX		02/09/2024		25,054							25,054	25,054			
100162542	ISELIN	NJ		08/12/2024		1,222							1,222	1,222			
100168537	BRENTWOOD	CA		09/25/2024		1,348							1,348	1,348			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		2,460							2,460	2,460			
100180240	SEATTLE	WA		11/25/2024		1,606							1,606	1,606			
100150464	SAN DIEGO	CA		05/03/2024		1,403							1,403	1,403			
100170164	PIGEON FORGE	TN		10/08/2024		1,161							1,161	1,161			
100185401	SAVANNAH	GA		12/20/2024		1,711							1,711	1,711			
100179574	NARRAGANSETT	RI		11/21/2024		1,812							1,812	1,812			
100147792	SUWANEE	GA		04/08/2024		1,388							1,388	1,388			
100181965	TEMECULA	CA		12/12/2024		1,494							1,494	1,494			
100139576	MENIFEE	CA		12/28/2023		722							722	722			
100079090	CHELSEA	MA		02/24/2022		3,887							3,887	3,887			
100171871	MARIETTA	GA		10/17/2024		1,474							1,474	1,474			
100150789	RALEIGH	NC		05/07/2024		1,455							1,455	1,455			
100180022	PORT SAINT LUCIE	FL		11/25/2024		1,768							1,768	1,768			
100076657	HAWTHORNE	CA		12/16/2021		2,699							2,699	2,699			
100179495	SCOTTSDALE	AZ		11/21/2024		1,548							1,548	1,548			
100174992	BROOKLYN	NY		10/31/2024		1,182							1,182	1,182			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		2,080							2,080	2,080			
100131915	SEVEN DEVILS	NC		10/13/2023		1,319							1,319	1,319			
100186555	BEECH MOUNTAIN	NC		12/30/2024		1,185							1,185	1,185			
100159578	EDMONDS	WA		07/15/2024		1,038							1,038	1,038			
100145011	UNITED KINGDOM	GBR		03/12/2024		(50)							(50)		50		50
100079910	PACIFIC GROVE	CA		04/25/2022		2,894							2,894	2,894			
100084325	ROTTERDAM	NLD		06/30/2022		(92)							(92)		92		92
100142152	RIVERSIDE	CA		02/29/2024		1,051							1,051	1,051			
100161121	UPLAND	CA		07/24/2024		1,360							1,360	1,360			
100099734	UTRECHT	NLD		02/27/2023		(94)							(94)		94		94
100174380	SHENANDOAH	VA		10/31/2024		1,288							1,288	1,288			
100145051	UNITED KINGDOM	GBR		03/12/2024		32							32		(32)		(32)
100090973	ALLEN	TX		01/31/2023		1,655							1,655	1,655			
100102880	PORTLAND	OR		06/22/2023		1,555							1,555	1,555			
100119396	NASHVILLE	TN		07/31/2023		1,459							1,459	1,459			
100057643	CHULA VISTA	CA		06/30/2021		3,006							3,006	3,006			
100136164	DENVER	CO		12/18/2023		1,122							1,122	1,122			
100115991	KISSIMMEE	FL		07/20/2023		1,643							1,643	1,643			
100164879	DACULA	GA		08/26/2024		1,509							1,509	1,509			
100184415	COCONUT CREEK	FL		12/17/2024		869							869	869			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089589	CELEBRATION	FL		01/30/2023		1,178							1,178	1,178			
100108198	ANTIOCH	CA		05/24/2023		10,576							10,576	10,576			
100172922	REDMOND	OR		10/25/2024		1,097							1,097	1,097			
100156087	JOSHUA TREE	CA		06/18/2024		711							711	711			
100117568	SALINAS	CA		07/20/2023		2,814							2,814	2,814			
100082566	MIRAMAR BEACH	FL		04/27/2022		2,226							2,226	2,226			
100143572	HARTFORD	CT		02/21/2024		1,108							1,108	1,108			
100107876	KELLER	TX		06/29/2023		1,430							1,430	1,430			
100186444	CLOVIS	CA		12/30/2024		1,202							1,202	1,202			
100164017	OLYMPIA	WA		08/21/2024		968							968	968			
100158686	LYNN	MA		07/10/2024		1,290							1,290	1,290			
100148155	SANTA CLARITA	CA		05/15/2024		1,120							1,120	1,120			
100175264	HURRICANE	UT		11/05/2024		1,373							1,373	1,373			
100176562	GUILFORD	VT		11/15/2024		1,324							1,324	1,324			
100135054	SAN DIEGO	CA		11/01/2023		7,650							7,650	7,650			
100164334	PRINCE FREDERICK	MD		08/21/2024		1,383							1,383	1,383			
100120258	WINCHESTER	VA		08/18/2023		1,326							1,326	1,326			
100140403	SOUTH JORDAN	UT		01/18/2024		1,844							1,844	1,844			
100118838	MORENO VALLEY	CA		08/30/2023		1,095							1,095	1,095			
100077937	CASTLE ROCK	CO		01/10/2022		6,989							6,989	6,989			
100102940	FONTANA	CA		06/22/2023		1,233							1,233	1,233			
100173695	POOLER	GA		10/30/2024		1,110							1,110	1,110			
100173299	DAVIS	CA		10/30/2024		1,490							1,490	1,490			
100087057	MESQUITE	TX		11/04/2022		1,381							1,381	1,381			
100160067	PANAMA CITY BEACH	FL		07/17/2024		1,271							1,271	1,271			
100164328	PUYALLUP	WA		08/21/2024		1,228							1,228	1,228			
100111094	SHERMAN OAKS	CA		06/29/2023		2,273							2,273	2,273			
100107896	BUCKEYE	AZ		06/29/2023		1,392							1,392	1,392			
100144044	PITTSBURGH	PA		03/07/2024		1,265							1,265	1,265			
100136047	ODESSA	TX		11/16/2023		983							983	983			
100070350	AMSTERDAM	NLD		08/31/2021		(45)							(45)		45		45
100090608	DEN HAAG	NLD		12/28/2022		(167)							(167)		167		167
100161417	HOMESTEAD	FL		07/29/2024		828							828	828			
4010049298	WILMINGTON	OH		05/31/2023		1,191							1,191	1,191			
100116328	THOUSAND OAKS	CA		07/20/2023		3,715							3,715	3,715			
100137267	NETHERLANDS	NLD		11/28/2023		(104)							(104)		104		104
100141799	AMSTERDAM	NLD		01/29/2024		(220)							(220)		220		220
100087908	NORCO	CA		10/18/2022		1,381							1,381	1,381			
100181586	NEWARK	NJ		12/09/2024		1,087							1,087	1,087			
100103426	BEAVERTON	OR		06/16/2023		1,435							1,435	1,435			
100180438	WILLIS	TX		11/25/2024		1,674							1,674	1,674			
100169486	WEEHAWKEN	NJ		09/30/2024		2,540							2,540	2,540			
100068110	SAN JOSE	CA		08/25/2021		2,985							2,985	2,985			
100185580	OCEAN VIEW	DE		12/20/2024		1,338							1,338	1,338			
100173617	ENSCHEDE	NLD		10/29/2024		(166)							(166)		166		166
100167916	APPLE VALLEY	CA		09/20/2024		1,316							1,316	1,316			
100135647	MIAMI	FL		11/09/2023		698							698	698			
100149550	MANTECA	CA		04/26/2024		1,122							1,122	1,122			
100143146	PEABODY	MA		02/16/2024		1,058							1,058	1,058			
100135817	COACHELLA	CA		11/10/2023		1,326							1,326	1,326			
100127475	DALLAS	TX		09/08/2023		4,324							4,324	4,324			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147794	LA MESA	CA		04/08/2024		1,263							1,263	1,263			
100163173	ARLINGTON	VA		08/13/2024		1,506							1,506	1,506			
100076327	BROKEN BOW	OK		01/07/2022		2,735							2,735	2,735			
100131820	DERWOOD	MD		10/06/2023		1,028							1,028	1,028			
100143902	MURFREESBORO	TN		03/06/2024		1,774							1,774	1,774			
100076766	SAN DIMAS	CA		12/30/2021		2,289							2,289	2,289			
100139940	GATLINBURG	TN		01/09/2024		1,226							1,226	1,226			
100152772	WHITTIER	CA		05/22/2024		1,120							1,120	1,120			
100172223	KISSIMMEE	FL		10/17/2024		1,188							1,188	1,188			
100164789	CAPE CORAL	FL		08/26/2024		1,228							1,228	1,228			
100165332	EAST POINT	GA		08/29/2024		792							792	792			
100128169	RED LODGE	MT		09/18/2023		6,313							6,313	6,313			
100179629	GREEN BAY	WI		11/21/2024		1,219							1,219	1,219			
100173215	JEFFERSON	CO		10/30/2024		1,624							1,624	1,624			
100157765	GUILFORD	CT		08/01/2024		1,218							1,218	1,218			
100080487	WINCHESTER	CA		03/10/2022		3,148							3,148	3,148			
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		5,127							5,127	5,127			
100163306	UKIAH	CA		08/13/2024		4,899							4,899	4,899			
100102670	WIMAUMA	FL		06/22/2023		1,166							1,166	1,166			
100134971	SAVANNAH	GA		10/30/2023		5,599							5,599	5,599			
100117379	LA PUENTE AREA	CA		07/20/2023		1,940							1,940	1,940			
100162652	ORANGE BEACH	AL		08/12/2024		60,233							60,233	60,233			
100175803	NEWARK	NJ		11/12/2024		1,386							1,386	1,386			
100078509	ROTTERDAM	NLD		01/26/2022		(133)							(133)		133		133
100185880	OXNARD	CA		12/26/2024		1,329							1,329	1,329			
100116624	SAN DIMAS	CA		07/20/2023		2,934							2,934	2,934			
100090901	LOS ANGELES	CA		01/31/2023		1,845							1,845	1,845			
100087122	MONTEREY	CA		11/04/2022		1,882							1,882	1,882			
100132632	CHICAGO	IL		11/03/2023		1,285							1,285	1,285			
100175305	TEMPE	AZ		11/05/2024		1,364							1,364	1,364			
100149408	EWA BEACH	HI		04/24/2024		1,263							1,263	1,263			
100169852	LOS ANGELES	CA		09/30/2024		1,243							1,243	1,243			
100117545	GARDEN GROVE	CA		07/20/2023		3,183							3,183	3,183			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		1,383							1,383	1,383			
100157864	BRADENTON	FL		07/09/2024		1,244							1,244	1,244			
100163815	RIVERSIDE	CA		09/27/2024		1,035							1,035	1,035			
100165857	PORT SAINT LUCIE	FL		08/29/2024		924							924	924			
100148833	PHOENIX	AZ		04/17/2024		1,325							1,325	1,325			
100068200	CAMARILLO	CA		08/25/2021		3,214							3,214	3,214			
100173485	DILLON	CO		10/29/2024		155,996							155,996	155,996			
100185756	WILMINGTON	CA		12/23/2024		1,059							1,059	1,059			
100168658	LEASBURG	NC		09/25/2024		995							995	995			
100138102	ORLANDO	FL		12/14/2023		1,040							1,040	1,040			
100165199	UTRECHT	NLD		08/28/2024		(82)							(82)		82		82
100088932	CUDJOE KEY	FL		11/15/2022		300							300	300			
100180698	LAS VEGAS	NV		11/26/2024		1,313							1,313	1,313			
100180675	MIAMI	FL		11/26/2024		1,273							1,273	1,273			
100130229	NORWALK	CA		11/15/2023		1,248							1,248	1,248			
100119871	SAINT CLOUD	FL		08/10/2023		1,147							1,147	1,147			
100154849	BROOKLYN	NY		07/19/2024		1,188							1,188	1,188			
100185356	SEVEN DEVILS	NC		12/20/2024		1,697							1,697	1,697			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172301	CHARLOTTE	NC		10/21/2024		1,460							1,460	1,460			
100174336	CRYSTAL BEACH	TX		10/31/2024		1,219							1,219	1,219			
100109815	NEWARK	NJ		06/22/2023		1,309							1,309	1,309			
100108515	DEVENTER	NLD		05/25/2023		(196)							(196)		196		196
100181238	SOUTH LAKE TAHOE	CA		12/06/2024		1,377							1,377	1,377			
100154948	LINCOLN	CA		07/19/2024		1,475							1,475	1,475			
100164866	LOS ANGELES	CA		08/26/2024		1,082							1,082	1,082			
100160538	DES MOINES	WA		07/19/2024		2,815							2,815	2,815			
100166245	ROSEVILLE	CA		09/09/2024		1,624							1,624	1,624			
100116338	LOS ANGELES	CA		07/20/2023		3,235							3,235	3,235			
100155098	QUILCENE	WA		07/19/2024		6,110							6,110	6,110			
100173163	MINNEAPOLIS	MN		10/30/2024		1,452							1,452	1,452			
100090716	HICKSVILLE	NY		12/29/2022		1,212							1,212	1,212			
100164196	INDIO	CA		08/21/2024		880							880	880			
100166315	DALLAS	TX		10/23/2024		1,372							1,372	1,372			
100171470	FAIRFAX	VA		10/16/2024		2,867							2,867	2,919		52	52
100173491	SEATTLE	WA		10/29/2024		1,102							1,102	1,102			
100078602	MAARSSEN	NLD		01/26/2022		(36)							(36)		36		36
100164292	ROCKLIN	CA		08/21/2024		1,205							1,205	1,205			
100151680	CAROLINA BEACH	NC		05/10/2024		1,267							1,267	1,267			
100174214	KEMAH	TX		10/31/2024		19,272							19,272	19,272			
100078262	WILTON	CA		02/10/2022		2,011							2,011	2,011			
100160541	SCOTTSDALE	AZ		07/19/2024		1,240							1,240	1,240			
100181358	CORNING	CA		12/06/2024		1,314							1,314	1,314			
100060190	NEWTON	MA		06/25/2021		3,123							3,123	3,123			
100116424	LITCHFIELD PARK	AZ		07/20/2023		2,464							2,464	2,464			
100090133	HENDERSON	NV		01/13/2023		1,734							1,734	1,734			
100075982	EAST BOSTON	MA		01/07/2022		2,409							2,409	2,409			
100076543	CLOVIS	CA		01/04/2022		2,945							2,945	2,945			
100145305	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100101934	BILLERICA	MA		04/14/2023		972							972	972			
100156220	PUNTA GORDA	FL		06/20/2024		1,047							1,047	1,047			
100141946	MIAMI	FL		02/29/2024		1,048							1,048	1,048			
403050591	MILWAUKEE	WI		06/28/2024		1,222							1,222	1,222			
100175413	EVERETT	WA		12/23/2024		2,311							2,311	2,311			
100078736	SAN DIEGO	CA		02/25/2022		2,628							2,628	2,628			
100031885	RENO	NV		03/29/2019		2,540							2,540	2,540			
100160073	ST. PETERSBURG	FL		07/17/2024		1,137							1,137	1,137			
100173184	LAS VEGAS	NV		10/30/2024		871							871	871			
100174728	FORT WORTH	TX		10/31/2024		1,228							1,228	1,228			
100100504	WINDERMERE	FL		04/27/2023		1,383							1,383	1,383			
100068118	VAN NUYS	CA		08/25/2021		2,789							2,789	2,789			
100089969	MERRITT ISLAND	FL		01/26/2023		1,018							1,018	1,018			
100171446	QUEEN CREEK	AZ		10/16/2024		1,634							1,634	1,634			
100102117	HUNTINGTON PARK	CA		04/14/2023		1,273							1,273	1,273			
100158004	PASCO	WA		07/09/2024		1,151							1,151	1,151			
100129419	WESTFIELD	IN		09/29/2023		1,922							1,922	1,922			
100146607	WINTER GARDEN	FL		03/20/2024		1,175							1,175	1,175			
100088151	CYPRESS	TX		10/25/2022		1,875							1,875	1,875			
100158306	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100154144	NORTHAMPTON	PA		07/11/2024		804							804	804			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116718	SAN FRANCISCO	CA		07/20/2023		12,829							12,829	12,829			
100168713	AUSTIN	TX		09/25/2024		1,278							1,278	1,278			
100084689	NORWALK	CA		08/02/2022		1,636							1,636	1,636			
100128724	HOLLISTON	MA		09/21/2023		1,114							1,114	1,114			
100055885	LOS ANGELES	CA		03/26/2021		3,086							3,086	3,086			
100130265	ATLANTA	GA		09/28/2023		1,054							1,054	1,054			
100100164	TAMPA	FL		03/17/2023		966							966	966			
100139836	UNITED KINGDOM	GBR		12/18/2023		1,639							1,639	1,810	171		171
100026771	SANIBEL	FL		09/26/2018		1,558							1,558	1,558			
100129866	NEWARK	NJ		09/27/2023		1,137							1,137	1,137			
100142665	VAN NUYS	CA		02/08/2024		1,391							1,391	1,391			
100138265	HOLLYWOOD	FL		12/15/2023		1,053							1,053	1,053			
100165902	LA HABRA	CA		08/30/2024		1,180							1,180	1,180			
100075864	UTRECHT	NLD		11/24/2021		(216)							(216)		216		216
100144998	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100074245	HUNTINGTON BEACH	CA		12/09/2021		2,058							2,058	2,058			
100172198	SAN MARCOS	CA		10/17/2024		3,393							3,393	3,393			
100159485	TAMPA	FL		07/15/2024		1,415							1,415	1,415			
100150999	COEUR D ALENE	ID		05/08/2024		1,605							1,605	1,605			
100180384	LEOMINSTER	MA		11/25/2024		1,790							1,790	1,790			
100099969	WASHINGTON	DC		03/28/2023		995							995	995			
100172204	STONEHAM	MA		10/17/2024		1,306							1,306	1,306			
100140852	MIAMI	FL		03/06/2024		778							778	778			
100174186	IRVINE	CA		10/31/2024		1,147							1,147	1,147			
100161553	WORCESTER	MA		07/30/2024		1,229							1,229	1,229			
100151933	MERIDIAN	ID		06/14/2024		1,121							1,121	1,121			
100082990	CHICO	CA		05/05/2022		1,802							1,802	1,802			
100156136	CASTLE ROCK	CO		07/25/2024		1,240							1,240	1,240			
100166317	SAN DIEGO	CA		10/23/2024		1,452							1,452	1,452			
100153379	NEWTON	NJ		05/29/2024		1,125							1,125	1,125			
100118695	EAST FALMOUTH	MA		07/25/2023		1,120							1,120	1,120			
100172780	CORONA	CA		12/06/2024		1,069							1,069	1,069			
100078869	COVINA	CA		02/24/2022		2,914							2,914	2,914			
100173442	HUNTINGTON BEACH	CA		10/29/2024		16,645							16,645	16,645			
100179683	BAYVILLE	NJ		11/21/2024		3,736							3,736	3,736			
100120267	CHATHAM TWSP	NJ		08/18/2023		1,523							1,523	1,523			
100074242	SCOTTSDALE	AZ		12/09/2021		3,089							3,089	3,089			
100172853	COMPTON	CA		10/25/2024		1,389							1,389	1,389			
100164820	LATHROP	CA		08/26/2024		1,112							1,112	1,112			
100182030	SACRAMENTO	CA		12/12/2024		1,365							1,365	1,365			
100151994	SUN CITY	AZ		06/14/2024		1,013							1,013	1,013			
100180011	LAKE ARROWHEAD	CA		11/25/2024		3,032							3,032	3,032			
100119287	BUTLER	TN		07/31/2023		1,858							1,858	1,858			
100120535	RIVERSIDE	CA		08/18/2023		1,028							1,028	1,028			
100091496	YONKERS	NY		01/20/2023		1,270							1,270	1,270			
100175687	VANCOUVER	WA		11/12/2024		1,521							1,521	1,521			
100103218	FEDERAL WAY	WA		04/26/2023		8,348							8,348	8,348			
100080337	JERSEY CITY	NJ		02/24/2022		2,543							2,543	2,543			
100025152	FLUSHING	NY		09/20/2018		2,335							2,335	2,335			
100067426	BURBANK	CA		09/23/2021		3,034							3,034	3,034			
100156774	SOUTH PASADENA	CA		06/26/2024		1,057							1,057	1,057			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107802	MESA	AZ		05/19/2023		1,720							1,720	1,720			
100172432	SNOHOMISH	WA		10/23/2024		1,573							1,573	1,573			
100159569	LA QUINTA	CA		07/15/2024		1,158							1,158	1,158			
100147381	DALLAS	TX		05/08/2024		2,868							2,868	2,868			
100165594	CHICAGO	IL		10/04/2024		1,335							1,335	1,335			
100171247	CAMAS	WA		10/16/2024		1,735							1,735	1,735			
100175769	DANBURY	CT		11/12/2024		1,254							1,254	1,254			
100078748	SACRAMENTO	CA		02/25/2022		1,802							1,802	1,802			
100151677	BELLEAIR BEACH	FL		05/10/2024		1,585							1,585	1,585			
100113914	RANDOLPH	NJ		06/29/2023		4,156							4,156	4,156			
100117649	OXNARD	CA		07/20/2023		1,066							1,066	1,066			
100031708	CONCORD	CA		03/29/2019		2,427							2,427	2,427			
100110566	DURANGO	CO		06/30/2023		1,618							1,618	1,618			
100043613	SAN JOSE	CA		08/13/2020		1,728							1,728	1,728			
100087082	LOS ANGELES	CA		11/04/2022		1,821							1,821	1,821			
100174648	STATEN ISLAND	NY		10/31/2024		1,338							1,338	1,338			
100176595	PALMDALE	CA		11/15/2024		2,178							2,178	2,178			
100176794	MECHANICSBURG	PA		11/15/2024		987							987	987			
100168812	NEW BRAUNFELS	TX		09/26/2024		759							759	759			
100083873	RIVERSIDE	CA		07/12/2022		1,552							1,552	1,552			
100000195	LORTON	VA		09/27/2016		1,578							1,578	1,578			
100182533	ASHBURN	VA		12/12/2024		1,384							1,384	1,384			
100172346	SEATTLE	WA		10/23/2024		1,473							1,473	1,473			
100174015	NEW PORT RICHEY	FL		10/31/2024		1,104							1,104	1,104			
100163943	TEMPLETON	CA		10/04/2024		1,285							1,285	1,285			
100116001	KISSIMMEE	FL		07/20/2023		1,473							1,473	1,473			
100176679	MIAMI	FL		11/15/2024		1,451							1,451	1,451			
100115701	VERONA	NJ		07/20/2023		1,481							1,481	1,481			
100044280	SAN FRANCISCO	CA		08/19/2020		3,046							3,046	3,046			
100135958	MENIFEE	CA		11/16/2023		718							718	718			
100139771	UNITED KINGDOM	GBR		12/18/2023		21							21		(21)		(21)
100080874	CLOVIS	CA		03/10/2022		2,323							2,323	2,323			
100090400	MENIFEE	CA		12/28/2022		1,389							1,389	1,389			
100141511	GENEVA	FL		01/30/2024		1,128							1,128	1,128			
100115880	EATONTON	GA		07/20/2023		1,508							1,508	1,508			
100180827	S-GRAVENHAGE	NLD		11/27/2024		(133)							(133)		133		133
100083425	TILBURG	NLD		05/27/2022		(106)							(106)		106		106
100149623	FOLSOM	CA		04/26/2024		1,515							1,515	1,515			
100080329	LEEUWARDEN	NLD		02/22/2022		(108)							(108)		108		108
100137098	BROKEN BOW	OK		11/28/2023		1,363							1,363	1,363			
100148377	WESLEY CHAPEL	FL		04/12/2024		1,274							1,274	1,274			
100186350	RENO	NV		12/30/2024		1,370							1,370	1,370			
100129236	FRESNO	CA		11/03/2023		1,242							1,242	1,242			
100117786	CONCORD	NC		07/20/2023		1,354							1,354	1,354			
100164493	COROLLA	NC		08/21/2024		1,505							1,505	1,505			
100151551	NEWTON	NJ		05/10/2024		1,689							1,689	1,689			
100137579	PORTLAND	OR		12/08/2023		1,527							1,527	1,527			
100084246	AMSTERDAM	NLD		06/30/2022		(156)							(156)		156		156
100186191	NORTH MIAMI	FL		12/27/2024		808							808	808			
100149807	SALINAS	CA		04/26/2024		1,209							1,209	1,209			
100143657	JUPITER	FL		02/22/2024		969							969	969			

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100159836	MIAMI	FL		08/16/2024		1,495							1,495	1,495			
100145793	FREMONT	CA		05/08/2024		1,323							1,323	1,323			
100109732	BAYPORT	NY		06/16/2023		2,949							2,949	2,949			
100087195	CAMARILLO	CA		10/25/2022		2,304							2,304	2,304			
100110456	WASHINGTON	DC		06/30/2023		2,682							2,682	2,682			
100156541	POMPANO BEACH	FL		06/24/2024		2,424							2,424	2,424			
100109173	MONTGOMERY	TX		07/21/2023		6,820							6,820	6,820			
100139654	HENDERSON	NV		12/28/2023		828							828	828			
100152968	SOUTH GATE	CA		06/27/2024		965							965	965			
100087455	LOS ANGELES	CA		10/25/2022		2,764							2,764	2,764			
100079494	MATTHEWS	NC		04/08/2022		3,422							3,422	3,422			
100173765	HANOVER	MD		10/30/2024		2,050							2,050	2,050			
100156628	SEATTLE	WA		06/24/2024		1,633							1,633	1,633			
100078030	BALDWIN	NY		01/12/2022		1,657							1,657	1,657			
100168116	POMONA	CA		09/20/2024		2,831							2,831	2,831			
100162595	MANCHESTER	NH		08/12/2024		1,344							1,344	1,344			
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		1,611							1,611	1,611			
100101168	BROOKLYN	NY		04/28/2023		3,097							3,097	3,097			
100185628	TAMPA	FL		12/20/2024		1,181							1,181	1,181			
100067709	SAN JOSE	CA		09/23/2021		2,937							2,937	2,937			
100115654	TEWKSBURY	MA		07/19/2023		1,412							1,412	1,412			
100152604	GALVESTON	TX		05/17/2024		1,254							1,254	1,254			
100065109	TEMECULA	CA		07/14/2021		2,819							2,819	2,819			
100160918	AUSTIN	TX		07/24/2024		1,290							1,290	1,290			
100155954	FOREST HILL	TX		06/17/2024		7,866							7,866	7,866			
100120162	SHERMAN OAKS	CA		08/14/2023		789							789	789			
100130249	BAKERSFIELD	CA		09/28/2023		1,310							1,310	1,310			
100180354	SARATOGA SPRINGS	UT		11/25/2024		1,347							1,347	1,347			
100142410	OAK HILLS	CA		02/02/2024		1,020							1,020	1,020			
100074409	OCEAN VIEW	DE		12/02/2021		701							701	701			
100159200	MESA	AZ		07/15/2024		2,885							2,885	2,885			
100132363	RANDALLSTOWN	MD		11/03/2023		3,279							3,279	3,279			
100110611	PILOT POINT	TX		06/30/2023		3,309							3,309	3,309			
100174346	VILAS	NC		10/31/2024		1,225							1,225	1,225			
100186253	SEATAC	WA		12/27/2024		1,194							1,194	1,194			
100114603	FRISCO	TX		06/29/2023		400,086							400,086	400,086			
100157982	KANEOHE	HI		07/09/2024		1,431							1,431	1,431			
100144496	HIGHLAND VILLAGE	TX		04/26/2024		887							887	887			
100089601	BOCA RATON	FL		01/30/2023		1,236							1,236	1,236			
100157681	MIAMI	FL		06/28/2024		1,098							1,098	1,098			
100144899	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,328)	(55)	(1,341)	(1,396)
100116794	POMONA	CA		07/20/2023		3,276							3,276	3,276			
100153442	MOUNT VERNON	NY		05/30/2024		1,069							1,069	1,069			
100136387	INDEPENDENCE	MO		11/20/2023		1,874							1,874	1,874			
100136391	INDEPENDENCE	MO		11/20/2023		1,874							1,874	1,874			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		942							942	942			
100128277	LOS ANGELES	CA		09/14/2023		1,157							1,157	1,157			
100108891	MARICOPA	AZ		05/31/2023		1,208							1,208	1,208			
100115937	NASHVILLE	TN		07/20/2023		1,437							1,437	1,437			
100160356	HENDERSON	NV		09/06/2024		983							983	983			
100129795	ORLANDO	FL		09/27/2023		1,114							1,114	1,114			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091204	WINNETKA	CA		01/31/2023		250							250	250			
100134335	WOODBURY	NY		10/27/2023		995							995	995			
100127543	BRENTWOOD	CA		09/08/2023		59,286							59,286	59,286			
100166381	SAN BERNARDINO	CA		10/24/2024		1,265							1,265	1,265			
100057950	WATSONVILLE	CA		06/30/2021		2,792							2,792	2,792			
100164843	BUFORD	GA		08/26/2024		1,274							1,274	1,274			
100145369	UNITED KINGDOM	GBR		03/12/2024		(51)							(51)		51		51
100138009	LAKE ELSINORE	CA		12/13/2023		6,592							6,592	6,592			
100078727	DENVER	CO		02/25/2022		2,778							2,778	2,778			
100158138	MARYSVILLE	WA		07/09/2024		14,392							14,392	14,392			
100133524	LOS ANGELES	CA		10/19/2023		972							972	972			
100161734	NEW BRUNSWICK	NJ		07/30/2024		958							958	958			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,196							1,196	1,196			
100158922	VILLAS	NJ		07/12/2024		1,303							1,303	1,303			
100080338	JERSEY CITY	NJ		02/24/2022		2,529							2,529	2,529			
100175143	BELLINGHAM	MA		11/05/2024		1,492							1,492	1,492			
100073554	MIAMI	FL		11/19/2021		2,324							2,324	2,324			
100180096	FORT PIERCE	FL		12/30/2024		1,141							1,141	1,141			
100150552	MONROE	NC		05/03/2024		1,251							1,251	1,251			
100174759	PEWAUKEE	WI		10/31/2024		880							880	880			
100129368	LAKE ELSINORE	CA		09/25/2023		1,244							1,244	1,244			
100114678	NEWNAN	GA		06/29/2023		2,204							2,204	2,204			
100175307	HIALEAH	FL		11/05/2024		1,340							1,340	1,340			
100108109	FALLS CHURCH	VA		05/24/2023		1,228							1,228	1,228			
100110091	PEMBROKE PINES	FL		06/23/2023		1,002							1,002	1,002			
100135591	ALEXANDRIA	VA		11/09/2023		2,225							2,225	2,225			
100116740	BURBANK	CA		07/20/2023		2,997							2,997	2,997			
100186315	INDIALANTIC	FL		12/30/2024		1,484							1,484	1,484			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,091							1,091	1,091			
100119684	NEWARK	NJ		08/08/2023		1,201							1,201	1,201			
100141716	LOXAHATCHEE	FL		01/30/2024		1,092							1,092	1,092			
100154070	LOS ANGELES	CA		06/06/2024		1,197							1,197	1,197			
100128146	OCEAN CITY	NJ		09/18/2023		1,374							1,374	1,374			
100129915	STATEN ISLAND	NY		09/27/2023		1,146							1,146	1,146			
100136528	OAKHURST	NJ		11/20/2023		1,218							1,218	1,218			
100165309	ROCKPORT	TX		08/29/2024		871							871	871			
100141960	GARDEN GROVE	CA		02/29/2024		1,175							1,175	1,175			
100168269	FREDERICKSBURG	TX		09/20/2024		3,167							3,167	3,167			
100149583	SEYMOUR	CT		04/26/2024		1,355							1,355	1,355			
100165670	DANA POINT	CA		10/04/2024		915							915	915			
100161350	MANTECA	CA		07/25/2024		23,130							23,130	23,130			
100140366	PEORIA	AZ		01/18/2024		1,189							1,189	1,189			
100139363	MASTIC BEACH	NY		12/28/2023		969							969	969			
100079960	CHICO	CA		04/08/2022		2,378							2,378	2,378			
100140658	SNELLVILLE	GA		02/08/2024		1,216							1,216	1,216			
100120588	FALLS CHURCH	VA		08/18/2023		4,660							4,660	4,660			
100163834	HOUSTON	TX		09/27/2024		1,214							1,214	1,214			
100175337	MIAMI	FL		11/05/2024		1,498							1,498	1,498			
100143859	UNITED KINGDOM	GBR		02/28/2024		24							24		(24)		(24)
100144439	GULFPORT	FL		03/07/2024		2,351							2,351	2,351			
100101951	NIPOMO	CA		04/14/2023		1,153							1,153	1,153			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147444	PEASTER	TX		04/03/2024		1,086							1,086	1,086			
100156661	HOMESTEAD	FL		06/24/2024		911							911	911			
100077893	NIJMEGEN	NLD		12/29/2021		(48)							(48)		48		48
100068204	EDGEWOOD	WA		08/25/2021		2,818							2,818	2,818			
100137445	OLYMPIA	WA		01/11/2024		1,006							1,006	1,006			
100182679	WESLEY CHAPEL	FL		12/12/2024		1,304							1,304	1,304			
100173121	BEND	OR		10/30/2024		1,326							1,326	1,326			
100084797	KEY WEST	FL		08/02/2022		6,071							6,071	6,071			
100147373	DELRAY BEACH	FL		05/08/2024		1,250							1,250	1,250			
100172621	JAMAICA	NY		10/24/2024		1,065							1,065	1,065			
100088968	NAPLES	FL		11/15/2022		1,120							1,120	1,120			
100102594	LYNNFIELD	MA		06/07/2023		1,160							1,160	1,160			
100128831	VISTA	CA		09/21/2023		1,269							1,269	1,269			
100119215	MIAMI	FL		07/31/2023		1,319							1,319	1,319			
100088863	LEWISVILLE	TX		11/15/2022		1,846							1,846	1,846			
100185925	BROOKHAVEN	GA		12/26/2024		527							527	527			
100087277	DOWNERS GROVE	IL		10/25/2022		2,617							2,617	2,617			
100168530	FEDERAL WAY	WA		09/25/2024		1,177							1,177	1,177			
100178314	SAN DIEGO	CA		11/19/2024		1,135							1,135	1,135			
100102893	WHITE PLAINS	NY		06/22/2023		1,294							1,294	1,294			
100100285	KAPOLEI	HI		03/24/2023		3,057							3,057	3,057			
100079824	VALENCIA	CA		04/08/2022		4,118							4,118	4,118			
100168615	SAN DIEGO	CA		09/25/2024		2,732							2,732	2,732			
100060195	SOUTH BOSTON	MA		06/25/2021		2,953							2,953	2,953			
100120459	DEARBORN	MI		08/18/2023		1,386							1,386	1,386			
100180035	LOUDON	TN		11/25/2024		1,320							1,320	1,320			
100129415	MESA	AZ		09/29/2023		1,496							1,496	1,496			
100148778	LITTLETON	CO		04/17/2024		1,039							1,039	1,039			
100160423	PALM DESERT	CA		07/19/2024		1,105							1,105	1,105			
100102660	WATKINS	CO		06/22/2023		1,147							1,147	1,147			
100120257	SCOTTSDALE	AZ		08/18/2023		1,244							1,244	1,244			
100170274	KATY	TX		10/08/2024		1,476							1,476	1,476			
100151409	ROSEVILLE	CA		05/10/2024		1,230							1,230	1,230			
100138201	AUBURN	WA		12/14/2023		2,706							2,706	2,706			
100167140	AUBURN	WA		09/13/2024		778							778	778			
100060074	SAN BERNARDINO	CA		06/25/2021		2,701							2,701	2,701			
100173026	BLOOMFIELD	NJ		10/25/2024		993							993	993			
100167024	BUCKEYE	AZ		09/13/2024		1,046							1,046	1,046			
100130253	VACAVILLE	CA		09/28/2023		1,277							1,277	1,277			
100176791	LAKE ELSINORE	CA		11/15/2024		1,136							1,136	1,136			
100176795	SAN ANTONIO	TX		11/15/2024		58,814							58,814	58,814			
100138236	EDISON	NJ		12/14/2023		1,250							1,250	1,250			
100146934	LOS ANGELES	CA		03/26/2024		1,445							1,445	1,445			
100087938	PLYMOUTH	MN		10/25/2022		4,484							4,484	4,484			
100145841	CHARLOTTE	NC		03/15/2024		1,275							1,275	1,275			
100132350	CHINO	CA		11/03/2023		2,933							2,933	2,933			
100156818	BUCKEYE	AZ		06/27/2024		842							842	842			
100157533	GRONINGEN	NLD		06/28/2024		1,753						(1,974)	(221)		221		221
100144481	BRADENTON	FL		04/26/2024		1,275							1,275	1,275			
100088561	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		220,079							220,079	221,505	1,427		1,427
100080321	DEN HAAG	NLD		02/22/2022		(108)							(108)		108		108

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100086312	AMSTERDAM/AMSTELVEEN	NLD		08/29/2022		(163)							(163)		163		163
100135587	EATONTOWN	NJ		11/09/2023		737							737	737			
100180726	BATON ROUGE	LA		11/26/2024		1,233							1,233	1,233			
100154956	DUNEDIN	FL		07/19/2024		1,209							1,209	1,209			
100075973	LAS VEGAS	NV		01/07/2022		2,401							2,401	2,401			
100159211	VALENCIA	CA		07/15/2024		1,355							1,355	1,355			
100158291	UNITED KINGDOM	GBR		07/09/2024		13							13		(13)		(13)
100135777	LAKE ARROWHEAD	CA		11/10/2023		1,497							1,497	1,497			
100173819	KELLER	TX		10/31/2024		1,122							1,122	1,122			
100172594	SEATAC	WA		10/23/2024		1,493							1,493	1,493			
100186492	NAPA	CA		12/30/2024		1,438							1,438	1,438			
100174052	TOMS RIVER	NJ		10/31/2024		1,103							1,103	1,103			
100102858	PORT SAINT JOE	FL		06/22/2023		1,911							1,911	1,911			
100162508	KEY LARGO	FL		08/12/2024		1,265							1,265	1,265			
100169806	PEORIA	AZ		09/30/2024		510,090							510,090	510,090			
754469	WOODBURY	MN		12/31/2006		19,952							19,952	19,952			
100172585	HOLLYWOOD	FL		10/23/2024		1,316							1,316	1,316			
100175049	DOWNEY	CA		11/05/2024		1,499							1,499	1,499			
100137226	CENTERTON	AR		11/29/2023		1,101							1,101	1,101			
100176648	BOONTON TOWNSHIP	NJ		11/15/2024		1,076							1,076	1,076			
100129520	BOSTON	MA		09/29/2023		70,390							70,390	70,390			
100100384	EAST ELMHURST	NY		04/27/2023		2,966							2,966	2,966			
100102457	HOMER GLEN	IL		06/07/2023		1,743							1,743	1,743			
100079337	PLACENTIA	CA		03/17/2022		2,731							2,731	2,731			
100091619	KISSIMMEE	FL		03/07/2023		1,271							1,271	1,271			
100179401	FONTANA	CA		12/27/2024		1,262							1,262	1,262			
100167882	BAKERSFIELD	CA		09/20/2024		1,221							1,221	1,221			
100171109	MIAMI	FL		11/22/2024		1,559							1,559	1,559			
100161623	UNITED KINGDOM	GBR		07/29/2024		39							39		(39)		(39)
100129728	NASHVILLE	TN		09/29/2023		1,310							1,310	1,310			
100180102	HIALEAH	FL		12/30/2024		1,494							1,494	1,494			
100146844	WAYNE	NJ		03/21/2024		1,026							1,026	1,026			
100178440	NAPLES	FL		11/21/2024		1,230							1,230	1,230			
100172971	PALMDALE	CA		10/25/2024		1,656							1,656	1,656			
100043379	WALNUT	CA		08/13/2020		2,239							2,239	2,239			
100161772	BABYLON	NY		07/31/2024		1,001							1,001	1,001			
100109769	SANTA ANA	CA		08/04/2023		1,420							1,420	1,420			
100171689	SAN DIEGO	CA		10/16/2024		1,410							1,410	1,410			
100172220	BAKERSFIELD	CA		10/17/2024		1,597							1,597	1,597			
100167594	FONTANA	CA		09/19/2024		1,080							1,080	1,080			
100170170	WEST RICHLAND	WA		10/08/2024		1,337							1,337	1,337			
100164556	LAKE ELSINORE	CA		08/21/2024		1,501							1,501	1,501			
100065336	MISSION HILLS	CA		07/28/2021		2,644							2,644	2,644			
100180033	SAINT MICHAELS	MD		11/25/2024		1,368							1,368	1,368			
100080518	MIAMI	FL		03/10/2022		2,053							2,053	2,053			
100091682	MUKILTEO	WA		03/24/2023		519							519	519			
100160066	LOS BANOS	CA		07/17/2024		2,281							2,281	2,281			
100120281	RIVERSIDE	CA		08/18/2023		1,031							1,031	1,031			
100173784	ANTIOCH	CA		10/30/2024		1,122							1,122	1,122			
100108415	WASHINGTON	DC		05/25/2023		1,338							1,338	1,338			
100169965	SALEM	OR		11/08/2024		1,160							1,160	1,160			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149189	SOMERSET	MA		04/22/2024		946							946	946			
100147264	BROOKLYN	NY		03/28/2024		3,370							3,370	3,370			
100081622	YOUNGSVILLE	NC		03/24/2022		1,998							1,998	1,998			
18566	INDEPENDENCE	OH		04/26/2006		91,807							91,807	91,807			
100135670	BAYVILLE	NJ		11/09/2023		1,143							1,143	1,143			
100185428	PROVO	UT		12/20/2024		1,311							1,311	1,311			
100157732	SUMMERVILLE	SC		06/28/2024		829							829	829			
100143986	LOS ANGELES	CA		02/29/2024		844							844	844			
100148661	PORTLAND	OR		04/15/2024		1,420							1,420	1,420			
100103880	LINDENHURST	NY		05/10/2023		1,684							1,684	1,684			
100099940	BENICIA	CA		03/28/2023		1,264							1,264	1,264			
100158507	PARKER	CO		07/10/2024		1,141							1,141	1,141			
100172944	MANASSAS	VA		10/25/2024		1,260							1,260	1,260			
100118855	TAMPA	FL		08/30/2023		1,087							1,087	1,087			
100129597	CHICAGO	IL		09/29/2023		1,454							1,454	1,454			
100136571	LOS ANGELES	CA		11/22/2023		1,091							1,091	1,091			
100160213	WITTMANN	AZ		07/18/2024		3,299							3,299	3,299			
100182606	BRENTWOOD	CA		12/12/2024		1,608							1,608	1,608			
100057980	VAN NUYS	CA		06/30/2021		2,836							2,836	2,836			
100162069	PINOLE	CA		07/31/2024		781							781	781			
100152500	ESTERO	FL		05/17/2024		1,262							1,262	1,262			
100151249	SEABROOK ISLAND	SC		05/10/2024		1,210							1,210	1,210			
100120333	SAN DIEGO	CA		08/18/2023		1,214							1,214	1,214			
100116098	ANAHEIM	CA		07/20/2023		2,983							2,983	2,983			
100102124	LOS ANGELES	CA		04/14/2023		1,139							1,139	1,139			
100166455	CLIFTON	NJ		10/31/2024		5,346							5,346	5,346			
100065406	LOS ANGELES	CA		07/28/2021		2,763							2,763	2,763			
100129462	HALLANDALE BEACH	FL		09/29/2023		1,320							1,320	1,320			
100129464	HALLANDALE BEACH	FL		09/29/2023		1,320							1,320	1,320			
100039296	DUBLIN	IRL		09/27/2019		9,018							9,018	9,846	827	1	828
100174773	ACWORTH	GA		10/31/2024		859							859	859			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		1,296							1,296	1,296			
100174704	HONOLULU	HI		10/31/2024		1,008							1,008	1,008			
100162501	PUNTA GORDA	FL		08/12/2024		1,330							1,330	1,330			
100128129	ELKO NEW MARKET	MN		09/08/2023		1,723							1,723	1,723			
100076263	EATONTOWN	NJ		01/07/2022		2,892							2,892	2,892			
100173637	GRONINGEN	NLD		10/29/2024		(133)							(133)		133		133
100077927	EINDHOVEN	NLD		12/29/2021		(96)							(96)		96		96
100162870	AMESBURY	MA		08/12/2024		882							882	882			
100100986	FONTANA	CA		04/28/2023		2,669							2,669	2,669			
100115577	WESLEY CHAPEL	FL		07/19/2023		1,643							1,643	1,643			
100078739	SANTA MARIA	CA		02/25/2022		2,004							2,004	2,004			
100165338	GRAND RAPIDS	MI		08/29/2024		1,009							1,009	1,009			
100158183	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100065187	SAN LEANDRO	CA		07/14/2021		1,947							1,947	1,947			
100133532	CHINO	CA		10/19/2023		3,143							3,143	3,143			
100136034	SPRING VALLEY	CA		11/16/2023		2,910							2,910	2,910			
100102815	MISSOURI CITY	TX		06/22/2023		10,650							10,650	10,650			
100116613	CHINO	CA		07/20/2023		2,950							2,950	2,950			
100155023	CONROE	TX		07/19/2024		1,408							1,408	1,408			
100067923	POWAY	CA		09/23/2021		2,899							2,899	2,899			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145047	UNITED KINGDOM	GBR		03/12/2024		25							25		(25)		(25)
100165543	PUYALLUP	WA		08/29/2024		1,850							1,850	1,850			
100103517	WAIANAE	HI		05/08/2023		1,094							1,094	1,094			
100173372	CARLSTADT	NJ		10/30/2024		1,257							1,257	1,257			
100117129	BROOKLYN	NY		07/20/2023		5,817							5,817	5,817			
100150957	LAS VEGAS	NV		05/08/2024		1,962							1,962	1,962			
100172236	BROKEN BOW	OK		10/21/2024		1,462							1,462	1,462			
100110626	LAKEWOOD	NJ		06/30/2023		1,327							1,327	1,327			
100151197	DAUPHIN ISLAND	AL		05/10/2024		1,286							1,286	1,286			
100162747	HOPE	ME		08/12/2024		1,074							1,074	1,074			
100116842	ONTARIO	CA		07/20/2023		3,285							3,285	3,285			
100148506	KILL DEVIL HILLS	NC		04/12/2024		1,235							1,235	1,235			
100174643	BRONX	NY		10/31/2024		997							997	997			
100182477	REVERE	MA		12/12/2024		1,434							1,434	1,434			
100128748	HOLLYWOOD	FL		09/21/2023		200							200	200			
100103657	BEND	OR		05/08/2023		1,432							1,432	1,432			
100155154	BEND	OR		07/19/2024		1,076							1,076	1,076			
100120025	TEANECK	NJ		08/11/2023		1,347							1,347	1,347			
100182069	FRISCO	TX		12/12/2024		1,628							1,628	1,628			
100179843	IRVING	TX		11/22/2024		4,830							4,830	4,830			
100182331	CAMBRIA HEIGHTS	NY		12/12/2024		943							943	943			
100141598	SOMERSET	MA		01/30/2024		54,647							54,647	54,647			
100060101	LOS ANGELES	CA		06/25/2021		2,834							2,834	2,834			
100152026	LAKE WORTH BEACH	FL		05/14/2024		1,272							1,272	1,272			
4010081962	FLINT	MI		11/26/2024		1,173							1,173	1,173			
100110678	CLIFTON	NJ		06/30/2023		1,418							1,418	1,418			
100132055	MURRIETA	CA		10/13/2023		2,110							2,110	2,110			
100147718	MORENO VALLEY	CA		04/05/2024		1,112							1,112	1,112			
100132347	LAS VEGAS	NV		11/03/2023		1,498							1,498	1,498			
100102718	LA PUENTE	CA		06/22/2023		1,475							1,475	1,475			
100081584	LAS VEGAS	NV		03/24/2022		3,323							3,323	3,323			
100140990	LEVITTOWN	NY		01/26/2024		1,148							1,148	1,148			
100043610	SPRINGFIELD	MO		08/13/2020		1,083							1,083	1,083			
100172514	CENTRAL FALLS	RI		10/23/2024		1,214							1,214	1,214			
100146684	PALMDALE	CA		03/20/2024		1,603							1,603	1,603			
100173353	LEANDER	TX		10/30/2024		1,366							1,366	1,366			
100119996	HENDERSON	NV		08/11/2023		1,316							1,316	1,316			
100074413	ELK GROVE	CA		12/02/2021		2,360							2,360	2,360			
100134013	HEMPSTEAD	NY		10/25/2023		1,141							1,141	1,141			
100110040	FAYETTEVILLE	GA		06/23/2023		1,255							1,255	1,255			
100081265	SAN DIEGO	CA		03/18/2022		3,105							3,105	3,105			
100110137	WINNETKA	IL		06/29/2023		874							874	874			
100180694	MIAMI	FL		11/26/2024		1,229							1,229	1,229			
100151340	MANTECA	CA		05/10/2024		1,210							1,210	1,210			
100173782	REUNION	FL		10/30/2024		1,142							1,142	1,142			
100076557	THORNTON	CO		12/16/2021		1,765							1,765	1,765			
100100441	FONTANA	CA		04/27/2023		719							719	719			
100168177	LAWNDALE	CA		09/20/2024		3,137							3,137	3,137			
100078622	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(173)							(173)		173		173
100164472	EMERALD ISLE	NC		08/21/2024		1,245							1,245	1,245			
100129343	SEVIERVILLE	TN		09/25/2023		3,752							3,752	3,752			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171540	LATHROP	CA		10/16/2024		1,787							1,787	1,787			
100150797	DOWNINGTOWN	PA		05/08/2024		2,809							2,809	2,869		60	60
100076425	OCEANSIDE	NY		12/23/2021		2,928							2,928	2,928			
100157840	BUCKEYE	AZ		07/09/2024		17,707							17,707	17,707			
100085111	EINDHOVEN	NLD		07/27/2022		(64)							(64)		64		64
100089245	UPPER MARLBORO	MD		01/26/2023		750							750	750			
100137675	CHARLOTTE	NC		12/08/2023		1,168							1,168	1,168			
100030147	NEWBURY PARK	CA		12/20/2018		4,194							4,194	4,194			
100171242	BERKELEY	CA		10/16/2024		1,353							1,353	1,353			
100180324	FITCHBURG	MA		11/25/2024		1,460							1,460	1,460			
100137100	SUPPLY	NC		11/28/2023		1,316							1,316	1,316			
100117148	ARCADIA	CA		07/20/2023		4,727							4,727	4,727			
100000194	SYLMAR	CA		09/27/2016		2,468							2,468	2,468			
100138740	AURORA	CO		02/02/2024		1,369							1,369	1,369			
100066272	ELK GROVE	CA		08/02/2021		3,447							3,447	3,447			
100175482	EL CAJON	CA		12/23/2024		1,386							1,386	1,386			
100172936	MORENO VALLEY	CA		10/25/2024		3,437							3,437	3,437			
100019990	TAMPA	FL		07/30/2018		3,821							3,821	3,821			
100116696	LOS ANGELES	CA		07/20/2023		3,179							3,179	3,179			
100134876	FOXBORO	MA		10/30/2023		846							846	846			
100179624	SEVIERVILLE	TN		11/21/2024		1,196							1,196	1,196			
100083033	HAMPTON BAYS	NY		05/11/2022		2,492							2,492	2,492			
100102637	OCALA	FL		06/22/2023		1,058							1,058	1,058			
100154958	LAVONIA	GA		07/19/2024		1,310							1,310	1,310			
100080039	WHITTIER	CA		04/08/2022		4,144							4,144	4,144			
100172858	HUNTINGTON PARK	CA		10/25/2024		1,055							1,055	1,055			
100084821	PORTER RANCH	CA		08/02/2022		1,674							1,674	1,674			
100166179	WEST LINN	OR		09/09/2024		1,200							1,200	1,200			
100143915	BALDWIN	NY		03/06/2024		1,124							1,124	1,124			
100182183	ODESSA	FL		12/12/2024		1,230							1,230	1,230			
100182644	CAROLINA BEACH	NC		12/12/2024		1,426							1,426	1,426			
100164274	WEST POINT	TX		08/21/2024		32,026							32,026	32,169		143	143
100119008	LONG BEACH	CA		07/27/2023		1,306							1,306	1,306			
100088041	CHAMPIONS GATE	FL		10/25/2022		1,179							1,179	1,179			
100148765	NASHVILLE	TN		04/17/2024		1,090							1,090	1,090			
100181359	WOODINVILLE	WA		12/06/2024		842							842	842			
100148173	OAKLAND	CA		04/12/2024		1,245							1,245	1,245			
100143372	JURUPA VALLEY	CA		02/16/2024		1,049							1,049	1,049			
100010659	FAYETTEVILLE	AR		12/23/2016		4,962							4,962	4,962			
100139581	TEMPE	AZ		12/28/2023		715							715	715			
100171790	MANTECA	CA		10/17/2024		2,419							2,419	2,419			
100087342	LAUDERHILL	FL		10/25/2022		2,699							2,699	2,699			
100161025	SAN TAN VALLEY	AZ		07/24/2024		1,732							1,732	1,732			
100159963	ORLANDO	FL		08/16/2024		1,053							1,053	1,053			
100118011	ONTARIO	CA		07/20/2023		1,936							1,936	1,936			
100102864	HACKENSACK	NJ		06/22/2023		1,400							1,400	1,400			
100100666	SANTA CLARA	CA		04/28/2023		2,658							2,658	2,658			
100174314	BROKEN BOW	OK		10/31/2024		1,276							1,276	1,276			
100135668	BROKEN BOW	OK		11/09/2023		(341,371)							(341,371)	(341,371)			
100088347	OCOEE	FL		01/06/2023		1,644							1,644	1,644			
100010814	FLUSHING	MI		12/23/2016		2,690							2,690	2,690			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155122	PICO RIVERA	CA		07/19/2024		1,228							1,228	1,228			
100170506	LAKE ELSINORE	CA		10/09/2024		1,330							1,330	1,330			
100149011	HUNTINGTON STATION	NY		04/19/2024		1,062							1,062	1,062			
100102863	WEST PALM BEACH	FL		06/22/2023		1,825							1,825	1,825			
100137216	MISSOURI CITY	TX		11/28/2023		721							721	721			
100136212	KAMAS	UT		11/20/2023		1,199							1,199	1,199			
100023262	SAN PEDRO	CA		08/16/2018		3,630							3,630	3,630			
100151180	PUNTA GORDA	FL		05/10/2024		1,239							1,239	1,239			
100180239	MIAMI GARDENS	FL		11/25/2024		34,571							34,571	34,571			
100031061	SANTA ANA	CA		03/29/2019		2,426							2,426	2,426			
100139362	PATCHOGUE	NY		12/28/2023		947							947	947			
100161743	HOUSTON	TX		07/30/2024		1,213							1,213	1,213			
100144956	UNITED KINGDOM	GBR		03/12/2024		(23)							(23)		23		23
100179524	LATHROP	CA		11/21/2024		13,909							13,909	13,909			
100090963	TUCSON	AZ		01/31/2023		1,063							1,063	1,063			
100081198	SALT LAKE CITY	UT		03/18/2022		2,980							2,980	2,980			
100182624	NOKOMIS	FL		12/12/2024		29,589							29,589	29,589			
100180683	PHOENIX	AZ		11/26/2024		1,154							1,154	1,154			
100128864	RIDGEFIELD	WA		09/21/2023		1,087							1,087	1,087			
100067984	ELLIJAY	GA		09/23/2021		2,978							2,978	2,978			
100116808	BURBANK	CA		07/20/2023		2,067							2,067	2,067			
100082901	CHINO	CA		05/17/2022		2,290							2,290	2,290			
100171896	NOLANVILLE	TX		10/17/2024		1,357							1,357	1,357			
100128788	LONG BEACH	CA		09/21/2023		1,295							1,295	1,295			
100175121	WHITTIER	CA		11/05/2024		1,312							1,312	1,312			
100109290	JERSEY CITY	NJ		06/12/2023		1,444							1,444	1,444			
100150013	CASTLE ROCK	CO		06/07/2024		6,269							6,269	6,269			
100170485	JONESBORO	GA		10/09/2024		1,045							1,045	1,045			
100138038	BURTONSVILLE	MD		12/13/2023		766							766	766			
100175134	BELL GARDENS	CA		11/05/2024		1,311							1,311	1,311			
100126281	IRVINGTON	NJ		08/30/2023		1,184							1,184	1,184			
100130337	DALLAS	TX		09/28/2023		1,601							1,601	1,601			
100162844	PHOENIX	AZ		08/12/2024		54,853							54,853	54,853			
100184972	WINTER GARDEN	FL		12/19/2024		1,177							1,177	1,177			
100148429	ASHBURN	VA		04/12/2024		1,203							1,203	1,203			
100107847	ARVADA	CO		05/23/2023		1,977							1,977	1,977			
100081591	OZONE PARK	NY		03/24/2022		2,005							2,005	2,005			
100087484	STONINGTON	CT		10/25/2022		7,073							7,073	7,073			
100128887	WILLIAMSTON	SC		09/21/2023		1,013							1,013	1,013			
100136039	HAVERHILL	MA		11/16/2023		1,106							1,106	1,106			
100136674	LOS ANGELES	CA		01/25/2024		1,244							1,244	1,244			
100067643	SAN JOSE	CA		09/23/2021		2,942							2,942	2,942			
100150825	SAN PABLO	CA		05/08/2024		1,268							1,268	1,268			
100127062	BROOKLYN	NY		08/30/2023		8,880							8,880	8,880			
100164787	OCEAN CITY	MD		08/26/2024		1,186							1,186	1,186			
100080752	HOLMES BEACH	FL		03/10/2022		2,297							2,297	2,297			
100148686	SPARTA	NJ		04/16/2024		1,168							1,168	1,168			
100168029	GILROY	CA		09/20/2024		2,847							2,847	2,847			
100171510	DAUPHIN ISL	AL		10/16/2024		10,909							10,909	10,909			
100091472	MOUNT VERNON	NY		01/20/2023		372							372	372			
100156603	HATTERAS	NC		06/24/2024		1,229							1,229	1,229			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159670	CORAL SPRINGS	FL		08/23/2024		547							547	547			
100169777	BOYNTON BEACH	FL		09/30/2024		1,484							1,484	1,484			
100116646	LOS ANGELES	CA		07/20/2023		3,489							3,489	3,489			
100182704	KUNA	ID		12/12/2024		1,190							1,190	1,190			
100162973	WAIPAHU	HI		08/12/2024		1,382							1,382	1,382			
100186316	WIMAUMA	FL		12/30/2024		1,290							1,290	1,290			
100065954	GORREDIJK	NLD		07/30/2021		1,860						(1,950)	(90)		90		90
100114824	BOCA RATON	FL		07/10/2023		1,551							1,551	1,551			
100087642	LELYSTAD	NLD		09/27/2022		(185)							(185)		185		185
100180819	VEENENDAAL	NLD		11/27/2024		(123)							(123)		123		123
100084306	LEIDEN	NLD		06/30/2022		(123)							(123)		123		123
100152695	BIG PINE KEY	FL		05/17/2024		1,452							1,452	1,452			
100079298	STONEHAM	MA		02/28/2022		2,406							2,406	2,406			
100115863	NEWARK	NJ		07/20/2023		1,550							1,550	1,550			
100143813	NIJMEGEN	NLD		02/27/2024		(139)							(139)		139		139
100147339	AMSTERDAM	NLD		03/27/2024		1,439						(1,560)	(120)		120		120
100086287	DELFT	NLD		08/29/2022		(147)							(147)		147		147
100168950	RODEN	NLD		09/26/2024		(138)							(138)		138		138
100165192	ARNHEM	NLD		08/28/2024		(175)							(175)		175		175
100083305	S-HERTOGENBOSCH	NLD		05/27/2022		(46)							(46)		46		46
100139920	NETHERLANDS	NLD		12/28/2023		(181)							(181)		181		181
100115343	WHITTIER	CA		07/17/2023		1,508							1,508	1,508			
100117230	AGUA DULCE AREA	CA		07/20/2023		2,269							2,269	2,269			
100082164	HOLLYWOOD	FL		04/14/2022		2,382							2,382	2,382			
100158409	UNITED KINGDOM	GBR		07/09/2024		26							26		(26)		(26)
500005156001	UGCHELEN	NLD		09/26/2024		10,875						(10,913)	(38)		38		38
100164336	ROXBURY	MA		08/21/2024		19,004							19,004	19,004			
100186289	EUGENE	OR		12/27/2024		969							969	969			
100176121	CHARLESTON	SC		12/20/2024		1,184							1,184	1,184			
100074477	MISSION VIEJO	CA		12/14/2021		91							91	91			
100171911	HOWELL	NJ		10/17/2024		1,291							1,291	1,291			
100180446	RIVERSIDE	CA		11/25/2024		1,355							1,355	1,355			
100137222	NASHVILLE	TN		11/29/2023		961							961	961			
100172666	ALEXANDRIA	VA		11/21/2024		3,246							3,246	3,246			
100136265	DALLAS	TX		11/20/2023		1,211							1,211	1,211			
100086942	TUCSON	AZ		10/24/2022		13							13	13			
100146689	CHICAGO	IL		03/20/2024		2,707							2,707	2,707			
100175691	RIVERSIDE	CA		11/12/2024		5,922							5,922	5,922			
100026806	OAKLAND	CA		09/26/2018		2,013							2,013	2,013			
100110315	CLARKSVILLE	TN		06/30/2023		1,491							1,491	1,491			
100185904	LOMA LINDA	CA		12/26/2024		1,100							1,100	1,100			
100141766	ELMONT	NY		01/30/2024		1,191							1,191	1,191			
100174077	SEATTLE	WA		10/31/2024		3,965							3,965	3,965			
100152954	MANDEVILLE	LA		06/27/2024		1,752							1,752	1,752			
100164067	DUCK KEY	FL		08/21/2024		999							999	999			
100163343	LYNWOOD	CA		08/13/2024		901							901	901			
100162040	SAN DIEGO	CA		07/31/2024		996							996	996			
100156298	SAN DIEGO	CA		07/25/2024		4,411							4,411	4,411			
100162087	SAINT PETERSBURG	FL		07/31/2024		1,015							1,015	1,015			
100184366	POWAY	CA		12/16/2024		978							978	978			
100115348	ELIZABETH	NJ		07/17/2023		1,075							1,075	1,075			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144711	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100091404	LAKEWOOD	CO		02/22/2023		1,954							1,954	1,954			
100156110	PATERSON	NJ		06/18/2024		828							828	828			
100148850	FORT LAUDERDALE	FL		04/17/2024		1,509							1,509	1,509			
100145459	UNITED KINGDOM	GBR		03/12/2024		(81)							(81)		81		81
100081278	COROLLA	NC		03/18/2022		2,629							2,629	2,629			
100172570	PHOENIX	AZ		10/23/2024		1,326							1,326	1,326			
100170463	TUCSON	AZ		10/09/2024		615							615	615			
100173266	NARRAGANSETT	RI		10/30/2024		1,309							1,309	1,309			
100144017	EWA BEACH	HI		03/07/2024		1,228							1,228	1,228			
100178496	HATFIELD	PA		11/21/2024		931							931	931			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,207							1,207	1,207			
100103232	FLEMING ISLAND	FL		04/27/2023		8,341							8,341	8,341			
100102851	SANTA CRUZ	CA		06/22/2023		1,811							1,811	1,811			
100014357	CERRITOS	CA		09/27/2017		2,570							2,570	2,570			
100173411	CROSBY	TX		10/29/2024		1,219							1,219	1,219			
100164023	ISSAQUAH	WA		08/21/2024		101,167							101,167	101,167			
100078465	WAKE FOREST	NC		01/25/2022		2,733							2,733	2,733			
100121027	BEECH MOUNTAIN	NC		08/30/2023		1,321							1,321	1,321			
100118960	HOLDEN	MA		07/27/2023		1,171							1,171	1,171			
100136210	LYNNWOOD	WA		11/20/2023		856							856	856			
100136211	LYNNWOOD	WA		11/20/2023		856							856	856			
100144731	UNITED KINGDOM	GBR		03/12/2024		22							22		(22)		(22)
100162264	CHARLOTTESVILLE	VA		09/06/2024		1,288							1,288	1,288			
100128181	FLAGSTAFF	AZ		09/18/2023		1,334							1,334	1,334			
100157836	KYLE	TX		08/01/2024		801							801	801			
100080277	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,788						(1,945)	(157)		157		157
100168955	GRONINGEN	NLD		09/26/2024		(130)							(130)		130		130
100091024	MORENO VALLEY	CA		01/31/2023		1,022							1,022	1,022			
100115940	SEVIERVILLE	TN		07/20/2023		1,393							1,393	1,393			
100109795	POULSBO	WA		08/04/2023		1,163							1,163	1,163			
100138420	HIALEAH	FL		12/18/2023		729							729	729			
100137110	NASHUA	NH		11/28/2023		1,884							1,884	1,884			
100171844	PROVIDENCE	RI		10/17/2024		1,460							1,460	1,460			
100120602	ACTON	CA		08/18/2023		906							906	906			
100158900	CORRALES	NM		07/12/2024		1,243							1,243	1,243			
100081614	HUNTINGTON BEACH	CA		03/24/2022		2,397							2,397	2,397			
100128430	MC GAHEYSVILLE	VA		09/15/2023		1,073							1,073	1,073			
100182438	KING OF PRUSSIA	PA		12/12/2024		2,531							2,531	2,531			
100153741	MIDDELBURG	NLD		05/30/2024		(197)							(197)		197		197
100068099	ENCINITAS	CA		08/25/2021		3,029							3,029	3,029			
100086202	HUNTSVILLE	TX		10/07/2022		1,941							1,941	1,941			
100079889	NIPOMO	CA		04/08/2022		1,815							1,815	1,815			
100185409	FAYETTEVILLE	AR		12/20/2024		1,442							1,442	1,442			
100080860	HAYWARD	CA		03/10/2022		3,057							3,057	3,057			
100140014	HENRICO	NC		01/09/2024		2,036							2,036	2,036			
100078288	PORTLAND	OR		03/10/2022		2,919							2,919	2,919			
100137652	EWA BEACH	HI		12/08/2023		1,669							1,669	1,669			
100078737	GILBERT	AZ		02/25/2022		2,327							2,327	2,327			
100136122	HIALEAH	FL		12/18/2023		5,211							5,211	5,211			
100127690	EVERETT	WA		09/08/2023		2,676							2,676	2,676			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163324	STOCKTON	CA		08/13/2024		926							926	926			
100150632	MILTON	WA		05/03/2024		1,343							1,343	1,343			
100144541	SUNLAND	CA		04/26/2024		1,186							1,186	1,186			
100156606	DUNEDIN	FL		06/24/2024		1,181							1,181	1,181			
100138333	COLLEGE POINT	NY		12/18/2023		3,843							3,843	3,843			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		976							976	976			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		1,422							1,422	1,422			
100172575	QUINCY	MA		10/23/2024		32,688							32,688	32,688			
100053613	JAMAICA	NY		03/23/2021		1,366							1,366	1,366			
100086148	EPHRATA	WA		10/07/2022		2,375							2,375	2,375			
100148276	WASHINGTON	DC		04/12/2024		1,487							1,487	1,487			
100089031	MORENO VALLEY	CA		11/04/2022		1,636							1,636	1,636			
100071591	ALHAMBRA	CA		10/14/2021		2,810							2,810	2,810			
100175125	OXNARD	CA		11/05/2024		1,403							1,403	1,403			
100115163	PATERSON	NJ		07/17/2023		989							989	989			
100167902	TWENTYNINE PALMS	CA		09/20/2024		1,197							1,197	1,197			
100141467	SAN FERNANDO	CA		01/30/2024		1,127							1,127	1,127			
100169562	BUXTON	NC		09/30/2024		2,292							2,292	2,292			
100144120	COPPELL	TX		03/07/2024		1,224							1,224	1,224			
100180373	EDINA	MN		11/25/2024		1,468							1,468	1,468			
100147870	KENT	WA		04/08/2024		1,392							1,392	1,392			
100115655	AUSTIN	AR		07/19/2023		1,877							1,877	1,877			
100146599	SAINT ALBANS	NY		03/20/2024		1,079							1,079	1,079			
100120559	CHRISTMAS	FL		08/18/2023		1,141							1,141	1,141			
100129658	CALDWELL	NJ		09/29/2023		1,492							1,492	1,492			
100091943	MONEE	IL		02/03/2023		393							393	393			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		829							829	829			
100176605	HAYWARD	CA		11/15/2024		1,228							1,228	1,228			
100108224	ELLIJAY	GA		05/24/2023		3,233							3,233	3,233			
100074222	CHULA VISTA	CA		12/09/2021		2,687							2,687	2,687			
100166045	SAN ANTONIO	TX		09/06/2024		1,050							1,050	1,050			
100086156	LOCKWOOD	CA		10/07/2022		2,146							2,146	2,146			
100157592	YARDLEY	PA		06/28/2024		1,389							1,389	1,389			
100168051	JERSEY CITY	NJ		09/20/2024		2,845							2,845	2,845			
100055276	WRENTHAM	MA		03/23/2021		(55,196)							(55,196)	(55,196)			
100117420	ONTARIO	CA		07/20/2023		1,956							1,956	1,956			
100184409	VENTURA	CA		12/17/2024		6,552							6,552	6,552			
100115169	NEWARK	NJ		07/17/2023		1,244							1,244	1,244			
100118878	WILDWOOD	NJ		08/30/2023		5,110							5,110	5,110			
100071477	LOS ANGELES	CA		10/26/2021		2,648							2,648	2,648			
100185748	PROVIDENCE	RI		12/23/2024		1,233							1,233	1,233			
100185504	MARLTON	NJ		12/20/2024		954							954	954			
100017970	OAKLAND	CA		05/22/2018		3,999							3,999	3,999			
100136172	LILBURN	GA		12/18/2023		1,039							1,039	1,039			
100176707	SCHENECTADY	NY		11/15/2024		(939)							(939)	(939)			
100132828	LANCASTER	CA		11/03/2023		3,128							3,128	3,128			
100102084	EVERETT	WA		04/14/2023		1,069							1,069	1,069			
100121003	BRADLEY BEACH	NJ		08/30/2023		1,470							1,470	1,470			
100163162	BRADENTON	FL		08/13/2024		1,118							1,118	1,118			
100079672	SAN DIEGO	CA		04/08/2022		1,657							1,657	1,657			
100011305	MIRAMAR	FL		12/23/2016		2,674							2,674	2,674			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084368	ESTERO	FL		08/12/2022		1,885							1,885	1,885			
100180776	LOUISA	VA		11/26/2024		1,153							1,153	1,153			
100174915	LAS VEGAS	NV		10/31/2024		876							876	876			
100149455	CHICAGO	IL		04/24/2024		1,209							1,209	1,209			
100089715	GRONINGEN	NLD		11/29/2022		(139)							(139)		139		139
100167490	MIAMI	FL		10/31/2024		1,275							1,275	1,275			
100109830	STATEN ISLAND	NY		06/22/2023		1,265							1,265	1,265			
100148558	PLANO	TX		04/12/2024		1,250							1,250	1,250			
100159985	COLEMAN	FL		08/16/2024		1,144							1,144	1,144			
100159612	MYRTLE BEACH	SC		07/15/2024		1,179							1,179	1,179			
100115168	NEWARK	NJ		07/17/2023		1,221							1,221	1,221			
100151798	SAN ANTONIO	TX		05/10/2024		1,383							1,383	1,383			
100079576	PARK CITY	UT		04/08/2022		2,649							2,649	2,649			
100154841	FAIRFAX	VA		07/19/2024		1,195							1,195	1,195			
100172249	AZUSA	CA		10/21/2024		1,444							1,444	1,444			
100139957	HUTTO	TX		01/09/2024		1,278							1,278	1,278			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024		1,055							1,055	1,055			
100152694	ELK RIDGE	UT		05/17/2024		1,341							1,341	1,341			
100126280	IRVINGTON	NJ		08/30/2023		1,175							1,175	1,175			
100141005	MIAMI	FL		02/20/2024		1,128							1,128	1,128			
100087349	SALISBURY	MD		10/25/2022		2,184							2,184	2,184			
100179475	NASHUA	NH		11/21/2024		1,572							1,572	1,572			
100102031	MIAMI	FL		04/14/2023		7,460							7,460	7,460			
100140213	RYDAL	PA		01/11/2024		892							892	892			
100076381	HIGHLANDS RANCH	CO		12/23/2021		3,167							3,167	3,167			
100175338	POMONA	CA		11/05/2024		1,212							1,212	1,212			
100127716	SUNRISE	FL		09/08/2023		1,891							1,891	1,891			
100175923	MANTECA	CA		11/14/2024		1,273							1,273	1,273			
100163021	ESTERO	FL		08/13/2024		741							741	741			
100152357	MANTECA	CA		05/17/2024		1,235							1,235	1,235			
100060107	LONG BEACH	CA		06/25/2021		2,807							2,807	2,807			
100160519	SAN BERNARDINO	CA		07/19/2024		1,503							1,503	1,503			
100178468	MCKINNEY	TX		11/21/2024		1,227							1,227	1,227			
100118849	ORLANDO	FL		08/30/2023		1,092							1,092	1,092			
100153278	BRIDGMAN	MI		05/30/2024		1,124							1,124	1,124			
100115384	SOUTH GATE	CA		07/17/2023		2,742							2,742	2,742			
100185976	HIALEAH	FL		12/26/2024		1,032							1,032	1,032			
100118174	DESTIN	FL		07/20/2023		748							748	748			
100126318	EAST ORANGE	NJ		08/30/2023		1,206							1,206	1,206			
100086667	TRINITY	FL		09/30/2022		1,494							1,494	1,494			
100174799	STATEN ISLAND	NY		10/31/2024		1,428							1,428	1,428			
100073570	MAASTRICHT	NLD		10/25/2021		(96)							(96)		96		96
100149393	LAKEWOOD	CO		04/24/2024		1,400							1,400	1,400			
100138253	LAKE ELSINORE	CA		12/15/2023		1,102							1,102	1,102			
4010054105	TRENTON	NJ		07/27/2023		1,225							1,225	1,225			
100141216	ELIZABETH	NJ		01/30/2024		1,043							1,043	1,043			
100162307	TEMECULA	CA		08/05/2024		3,283							3,283	3,283			
100132076	ELIZABETH	NJ		10/13/2023		1,424							1,424	1,424			
100157719	INGLEWOOD	CA		06/28/2024		1,107							1,107	1,107			
100155050	HIGHLANDS	NC		07/19/2024		1,500							1,500	1,500			
100180285	CARLSBAD	CA		11/25/2024		1,439							1,439	1,439			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149422	ESTILL SPRINGS	TN		04/24/2024		1,221							1,221	1,221			
100133366	SARATOGA	CA		11/21/2023		1,016							1,016	1,016			
100133770	ESCONDIDO	CA		10/20/2023		502							502	502			
100139221	WILLIAMSBURG	VA		12/28/2023		900							900	900			
100173436	PISCATAWAY	NJ		10/29/2024		3,098							3,098	3,098			
100167970	PATTERSON	CA		09/20/2024		1,400							1,400	1,400			
100148174	CARLSBAD	CA		04/12/2024		1,333							1,333	1,333			
100175195	MANHATTAN BEACH	CA		11/05/2024		1,273							1,273	1,273			
100142422	NAPA	CA		03/08/2024		1,145							1,145	1,145			
100129783	ELIZABETH	NJ		09/27/2023		990							990	990			
100103399	WOODLAND PARK	NJ		06/16/2023		3,235							3,235	3,235			
100138261	WIMAUMA	FL		12/15/2023		1,105							1,105	1,105			
100139730	UNITED KINGDOM	GBR		12/18/2023		1,362							1,362	1,485	123		123
100071933	GILBERT	AZ		11/19/2021		2,028							2,028	2,028			
100149724	ASBURY PARK	NJ		04/26/2024		1,184							1,184	1,184			
100109214	EVERETT	WA		07/21/2023		39,959							39,959	39,959			
100134869	LINCOLN	RI		10/30/2023		42,467							42,467	42,467			
100109870	HILLSIDE	NJ		06/22/2023		1,251							1,251	1,251			
100175239	BOCA RATON	FL		11/05/2024		1,310							1,310	1,310			
100176881	MIAMI	FL		11/15/2024		557							557	557			
100173340	WASHINGTON	UT		10/30/2024		1,258							1,258	1,258			
100060089	LONG BEACH	CA		06/25/2021		2,512							2,512	2,512			
100174207	SANTA ROSA BEACH	FL		10/31/2024		2,255							2,255	2,255			
100178227	ROWLAND HEIGHTS	CA		11/19/2024		581							581	581			
100139789	UNITED KINGDOM	GBR		12/18/2023		18							18		(18)		(18)
100080433	EL MONTE	CA		03/10/2022		2,012							2,012	2,012			
100158774	RIDGEWOOD	NJ		07/10/2024		1,652							1,652	1,652			
100127572	MINNEAPOLIS	MN		09/08/2023		1,050							1,050	1,050			
100182635	WESLEY CHAPEL	FL		12/12/2024		1,648							1,648	1,648			
100109819	NEWARK	NJ		06/22/2023		1,251							1,251	1,251			
100186282	LAKEWOOD	CA		12/27/2024		1,197							1,197	1,197			
100156760	LOS ANGELES	CA		06/26/2024		882							882	882			
100081333	LOS ANGELES	CA		03/18/2022		2,778							2,778	2,778			
100181550	BRENTWOOD	NY		12/09/2024		1,168							1,168	1,168			
100116702	GARDEN GROVE	CA		07/20/2023		3,307							3,307	3,307			
100075998	CHELSEA	MA		01/07/2022		2,327							2,327	2,327			
100161600	UNITED KINGDOM	GBR		07/29/2024		(13)							(13)		13		13
100081260	NAPA	CA		03/18/2022		3,624							3,624	3,624			
100087035	RIVIERA BEACH	FL		11/04/2022		1,378							1,378	1,378			
100071883	SAN DIMAS	CA		11/05/2021		2,050							2,050	2,050			
100162792	MONTCLAIR	NJ		08/12/2024		1,346							1,346	1,346			
100153164	TRUCKEE	CA		05/30/2024		1,265							1,265	1,265			
100174202	LEAVENWORTH	WA		10/31/2024		1,849							1,849	1,849			
100151187	MIAMI	FL		05/10/2024		1,181							1,181	1,181			
100172803	ANCHORAGE	AK		12/06/2024		1,243							1,243	1,243			
100164872	VIRGINIA BCH	VA		08/26/2024		7,554							7,554	7,554			
100043110	BURBANK	CA		05/28/2020		1,537							1,537	1,537			
100145008	UNITED KINGDOM	GBR		03/12/2024		(47)							(47)		47		47
100152929	BROOMFIELD	CO		06/27/2024		946							946	946			
100081348	SCOTTSDALE	AZ		03/18/2022		2,855							2,855	2,855			
100176867	MARATHON	FL		11/15/2024		1,250							1,250	1,250			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176669	MIAMI	FL		11/15/2024		896							896	896			
100159941	HIALEAH	FL		08/16/2024		1,199							1,199	1,199			
100156002	CARSON CITY	NV		06/18/2024		6,297							6,297	6,297			
100172316	MENIFEE	CA		10/21/2024		1,754							1,754	1,754			
100161179	NIPOMO	CA		07/25/2024		687							687	687			
100135827	LAKE ARROWHEAD	CA		11/10/2023		1,190							1,190	1,190			
100131663	CHESTNUT RIDGE	NY		10/06/2023		1,492							1,492	1,492			
100102829	HOMESTEAD	FL		06/22/2023		1,137							1,137	1,137			
100109094	RICHARDSON	TX		06/05/2023		5,592							5,592	5,592			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		1,079							1,079	1,079			
100091095	SANTA CLARITA	CA		01/31/2023		972							972	972			
100185471	VERO BEACH	FL		12/20/2024		1,594							1,594	1,594			
100156411	LAUDERHILL	FL		06/24/2024		1,197							1,197	1,197			
100140823	WEST HEMPSTEAD	NY		03/06/2024		1,201							1,201	1,201			
100168564	CLAYTON	GA		09/25/2024		1,406							1,406	1,406			
100043199	BRIGANTINE	NJ		08/13/2020		4,785							4,785	4,785			
100180314	MENIFEE	CA		11/25/2024		1,444							1,444	1,444			
100091058	MONTEBELLO	CA		01/31/2023		1,235							1,235	1,235			
100155978	SIMI VALLEY	CA		06/18/2024		1,117							1,117	1,117			
100153329	ONANCOCK	VA		05/30/2024		1,109							1,109	1,109			
100110499	FARMINGTON	UT		06/30/2023		1,327							1,327	1,327			
100160407	WHITTIER	CA		07/19/2024		955							955	955			
100180631	TUJUNGA	CA		11/26/2024		315							315	315			
100100377	NAPLES	FL		04/27/2023		1,994							1,994	1,994			
100127623	MARYSVILLE	WA		09/08/2023		1,728							1,728	1,728			
100120931	NORTH CAPE MAY	NJ		08/30/2023		1,313							1,313	1,313			
100169071	SAN DIEGO	CA		09/27/2024		1,353							1,353	1,353			
100165547	RANDOLPH	MA		08/29/2024		1,290							1,290	1,290			
100115355	LITTLEROCK	CA		07/17/2023		979							979	979			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,353							1,353	1,353			
100147181	TAMPA	FL		03/28/2024		796							796	796			
100140042	PEMBROKE PINES	FL		01/09/2024		1,965							1,965	1,965			
100176109	UPLAND	CA		12/20/2024		93,389							93,389	93,389			
100116415	JAMAICA	NY		07/20/2023		2,375							2,375	2,375			
100160514	CHARLESTON	SC		07/19/2024		755							755	755			
100081401	HIGHLAND	UT		03/18/2022		2,881							2,881	2,881			
100160534	GAITHERSBURG	MD		07/19/2024		1,030							1,030	1,030			
100173015	BONNEAU	SC		10/25/2024		1,102							1,102	1,102			
100173237	PAGOSA SPRINGS	CO		10/30/2024		1,255							1,255	1,255			
100182520	DUBOIS	WY		12/12/2024		1,403							1,403	1,403			
100136532	RENTON	WA		11/20/2023		1,218							1,218	1,218			
100186227	NEW YORK	NY		12/27/2024		1,167							1,167	1,167			
100175614	LOS ANGELES	CA		11/12/2024		1,239							1,239	1,239			
100165282	WELLINGTON	FL		08/29/2024		1,056							1,056	1,056			
100163984	HIALEAH	FL		08/21/2024		1,166							1,166	1,166			
100180280	BEAVERTON	OR		11/25/2024		3,387							3,387	3,387			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		974							974	974			
100010889	HAYWARD	CA		12/23/2016		1,986							1,986	1,986			
100116828	WEST COVINA	CA		07/20/2023		2,551							2,551	2,551			
100175301	RALEIGH	NC		11/05/2024		1,455							1,455	1,455			
100185522	CYPRESS	TX		12/20/2024		1,341							1,341	1,341			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186525	ANNA	TX		12/30/2024		978							978	978			
100171909	SPARKS	NV		10/17/2024		1,270							1,270	1,270			
100186553	OCEAN PINES	MD		12/30/2024		1,426							1,426	1,426			
100147171	UNITED KINGDOM	GBR		03/27/2024		(17)							(17)		17		17
100120209	MAPLEWOOD	NJ		08/18/2023		1,215							1,215	1,215			
100132707	QUEEN CREEK	AZ		11/03/2023		328							328	328			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		1,242							1,242	1,242			
100144937	UNITED KINGDOM	GBR		03/12/2024		81							81		(81)		(81)
100119182	SAINT PETERSBURG	FL		07/31/2023		4,099							4,099	4,099			
100162091	NASHUA	NH		07/31/2024		870							870	870			
100100526	MOORPARK	CA		04/27/2023		1,490							1,490	1,490			
100185777	HOMOSASSA	FL		12/26/2024		968							968	968			
100138270	LAKE ELSINORE	CA		12/15/2023		492							492	492			
100152984	CHELSEA	AL		06/27/2024		1,117							1,117	1,117			
100090355	BALDWIN PARK	CA		02/03/2023		2,555							2,555	2,555			
100081881	LAKESIDE	CA		03/31/2022		2,458							2,458	2,458			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,116							1,116	1,116			
100079544	LOS ANGELES	CA		04/25/2022		5,680							5,680	5,680			
100164893	SELDEN	NY		08/28/2024		1,251							1,251	1,251			
100158346	UNITED KINGDOM	GBR		07/09/2024		63							63		(63)		(63)
100146737	LOS ANGELES	CA		03/20/2024		1,476							1,476	1,476			
100166070	OVERLAND PARK	KS		09/09/2024		574							574	574			
100164707	POWAY	CA		08/23/2024		1,501							1,501	1,501			
100155352	WOODLAND HILLS	CA		06/18/2024		3,217							3,217	3,217			
100182673	NATHROP	CO		12/12/2024		1,349							1,349	1,349			
100148494	PC BEACH	FL		04/12/2024		1,363							1,363	1,363			
100074167	POMONA	CA		12/09/2021		4,237							4,237	4,237			
100068112	PASADENA	CA		08/25/2021		2,977							2,977	2,977			
100086615	BELLEVILLE	IL		09/30/2022		1,211							1,211	1,211			
100166417	WOONSOCKET	RI		10/31/2024		1,111							1,111	1,111			
100144475	BOERNE	TX		04/26/2024		698							698	698			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		853							853	853			
100171732	MENIFEE	CA		10/17/2024		1,358							1,358	1,358			
100076378	N LAS VEGAS	NV		12/23/2021		2,219							2,219	2,219			
100143440	VENTURA	CA		02/16/2024		1,570							1,570	1,570			
100175428	JOHNS CREEK	GA		12/23/2024		1,307							1,307	1,307			
100180414	VIRGINIA BEACH	VA		11/25/2024		1,572							1,572	1,572			
100164882	MENIFEE	CA		08/26/2024		1,046							1,046	1,046			
100080357	COTTONWOOD	AZ		02/28/2022		3,965							3,965	3,965			
100119700	NEWARK	NJ		08/08/2023		819							819	819			
100131914	CONCORD	NC		10/13/2023		1,481							1,481	1,481			
100169377	KENT	WA		09/27/2024		1,537							1,537	1,537			
100151186	BOTHELL	WA		05/10/2024		1,343							1,343	1,343			
100117726	CORAL SPRINGS	FL		07/20/2023		1,517							1,517	1,517			
100141952	SAN BERNARDINO	CA		02/29/2024		1,042							1,042	1,042			
100110293	CAROLINA BEACH	NC		06/30/2023		1,327							1,327	1,327			
100079317	NASHVILLE	TN		03/17/2022		2,272							2,272	2,272			
100175205	HOLLYWOOD	FL		11/05/2024		1,416							1,416	1,416			
100184401	SALINAS	CA		12/17/2024		1,642							1,642	1,642			
100168226	EL CAJON	CA		09/20/2024		3,201							3,201	3,201			
100171474	BELLINGHAM	WA		10/16/2024		1,138							1,138	1,138			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145722	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100082348	AUSTIN	TX		04/14/2022		1,426							1,426	1,426			
100144056	SURPRISE	AZ		03/07/2024		1,690							1,690	1,690			
100158559	NEWARK	NJ		07/10/2024		972							972	972			
100143745	PLANTATION	FL		04/05/2024		2,906							2,906	2,906			
100110123	LOS CABOS	MEX		06/27/2023		1,495							1,495	1,495			
100137624	MARYSVILLE	WA		12/08/2023		1,326							1,326	1,326			
100101027	LOS ANGELES	CA		04/28/2023		3,615							3,615	3,615			
100074377	UTRECHT	NLD		11/16/2021		(104)							(104)		104		104
100018245	NORTH HOLLYWOOD	CA		06/08/2018		4,100							4,100	4,100			
100078366	GRANITE BAY	CA		02/10/2022		3,022							3,022	3,022			
100143577	FREEPORT	NY		02/21/2024		1,229							1,229	1,229			
100158148	HILTON HEAD ISLAND	SC		07/09/2024		1,217							1,217	1,217			
100078557	AMSTERDAM	NLD		01/26/2022		(66)							(66)		66		66
100168139	COROLLA	NC		09/20/2024		3,096							3,096	3,096			
100115958	BAYONNE	NJ		07/20/2023		1,319							1,319	1,319			
100000164	PASADENA	CA		09/27/2016		2,534							2,534	2,534			
100167824	LAKEWOOD	CA		09/20/2024		933							933	933			
100101998	CUMMING	GA		04/14/2023		6,349							6,349	6,349			
100170248	CLANTON	AL		10/08/2024		1,035							1,035	1,035			
100100532	LAWRENCEVILLE	GA		04/27/2023		1,031							1,031	1,031			
100140142	OAKLAND PARK	FL		01/09/2024		1,099							1,099	1,099			
100129615	MIAMI	FL		09/29/2023		1,267							1,267	1,267			
100158179	UNITED KINGDOM	GBR		07/09/2024		57							57		(57)		(57)
100144936	UNITED KINGDOM	GBR		03/12/2024		11,341						(11,360)	(19)		19		19
100118185	WOODSTOCK	GA		07/20/2023		1,212							1,212	1,212			
100091121	LITHIA	FL		01/31/2023		338							338	338			
100154905	FRESNO	CA		07/19/2024		1,155							1,155	1,155			
100178504	DALLAS	TX		11/21/2024		1,216							1,216	1,216			
100110012	LEESBURG	VA		06/23/2023		1,245							1,245	1,245			
100147725	SALINAS	CA		04/05/2024		939							939	939			
100117421	BAYONNE	NJ		07/20/2023		1,299							1,299	1,299			
100166216	WAYNESVILLE	NC		09/09/2024		1,438							1,438	1,438			
100120977	RHODODENDRON	OR		08/30/2023		1,311							1,311	1,311			
100160612	CORONA	CA		07/19/2024		1,378							1,378	1,378			
100166059	SOMERVILLE	MA		09/09/2024		1,297							1,297	1,297			
100081672	LAREDO	TX		03/21/2022		1,823							1,823	1,823			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,425							1,425	1,425			
100090749	HIALEAH	FL		01/09/2023		807							807	807			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		2,481							2,481	2,481			
100180137	WINTER GARDEN	FL		11/25/2024		1,075							1,075	1,075			
100145733	UNITED KINGDOM	GBR		03/12/2024		(36)							(36)		36		36
100084714	LOS ANGELES	CA		08/02/2022		1,480							1,480	1,480			
100175712	SEASIDE PARK	NJ		11/12/2024		683							683	683			
100172839	CHARLOTTE	NC		10/25/2024		1,140							1,140	1,140			
100169832	CRYSTAL BEACH	TX		09/30/2024		1,179							1,179	1,179			
100131946	FONTANA	CA		10/13/2023		1,294							1,294	1,294			
100128406	LA QUINTA	CA		09/15/2023		1,294							1,294	1,294			
100088542	DEN HAAG	NLD		10/27/2022		(163)							(163)		163		163
100117366	SAN JOSE	CA		07/20/2023		3,346							3,346	3,346			
100148303	INDIALANTIC	FL		04/12/2024		1,200							1,200	1,200			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160381	MIDLOTHIAN	TX		09/06/2024		1,063							1,063	1,063			
100089946	SAINT CLOUD	FL		01/26/2023		1,807							1,807	1,807			
100159035	LONGWOOD	FL		08/15/2024		1,010							1,010	1,010			
100102634	LAS VEGAS	NV		06/22/2023		1,020							1,020	1,020			
100185755	UNION CITY	NJ		12/23/2024		1,128							1,128	1,128			
100172521	DACULA	GA		10/23/2024		1,358							1,358	1,358			
100130350	AUSTIN	TX		09/28/2023		1,269							1,269	1,269			
4010056182	CHERRY HILL	NJ		07/27/2023		1,203							1,203	1,203			
100180651	SOUTH LYON	MI		11/26/2024		1,057							1,057	1,057			
100160998	HUDDLESTON	VA		07/24/2024		1,064							1,064	1,064			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		1,281							1,281	1,281			
100136332	JAMESTOWN	RI		11/20/2023		1,285							1,285	1,285			
100166348	SALINAS	CA		10/24/2024		1,127							1,127	1,127			
100115497	PALISADE	CO		07/17/2023		993							993	993			
100174995	HARLINGEN	TX		10/31/2024		935							935	935			
100116014	BEND	OR		07/20/2023		3,068							3,068	3,068			
100186359	WORCESTER	MA		12/30/2024		876							876	876			
100186314	QUINCY	MA		12/30/2024		1,281							1,281	1,281			
100169567	TOMS RIVER	NJ		09/30/2024		2,271							2,271	2,271			
100132033	FOREST LAKE	MN		10/13/2023		1,248							1,248	1,248			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		1,546							1,546	1,546			
100167789	BALDWIN	NY		09/19/2024		1,094							1,094	1,094			
100175102	FONTANA	CA		11/05/2024		843							843	843			
4010055770	WOODRIDGE	NY		08/24/2023		1,118							1,118	1,118			
100163193	FRESNO	CA		08/13/2024		1,165							1,165	1,165			
100168532	SIMI VALLEY	CA		09/25/2024		1,358							1,358	1,358			
100163152	SAN BERNARDIINO	CA		08/13/2024		1,061							1,061	1,061			
100185369	PORT SAINT LUCIE	FL		12/20/2024		5,342							5,342	5,342			
100173891	SNELLVILLE	GA		10/31/2024		1,342							1,342	1,342			
100168324	SALIDA	CO		09/20/2024		2,933							2,933	2,933			
100165165	UNITED KINGDOM	GBR		08/27/2024		(43)							(43)		43		43
100158316	UNITED KINGDOM	GBR		07/09/2024		(37)							(37)		37		37
100129226	OXNARD	CA		11/03/2023		1,262							1,262	1,262			
100117147	WHITESTONE	NY		07/20/2023		3,791							3,791	3,791			
100120492	LITTLEROCK	CA		08/18/2023		928							928	928			
100078655	ELK GROVE	CA		02/02/2022		2,650							2,650	2,650			
100185035	MIRAMAR	FL		12/20/2024		1,459							1,459	1,459			
100115694	NAPLES	FL		07/20/2023		94,805							94,805	94,805			
100081298	LAKEWOOD	NJ		03/18/2022		2,864							2,864	2,864			
100173894	SNELLVILLE	GA		10/31/2024		1,342							1,342	1,342			
100088173	TUCSON	AZ		10/25/2022		1,359							1,359	1,359			
100165007	DEER PARK	NY		08/28/2024		21,990							21,990	21,990			
100182132	OAK ISLAND	NC		12/12/2024		1,674							1,674	1,674			
100142387	PATERSON	NJ		03/15/2024		961							961	961			
100161504	BRIDGEPORT	CT		07/30/2024		1,213							1,213	1,213			
100083836	SAINT AUGUSTINE	FL		07/12/2022		1,373							1,373	1,373			
100000220	HENDERSON	NV		09/27/2016		6,094							6,094	6,094			
100080872	MIAMI	FL		03/10/2022		1,933							1,933	1,933			
100143405	LYNN	MA		02/16/2024		886							886	886			
100110238	OAKLAND	CA		06/30/2023		1,618							1,618	1,618			
100135317	LEWES	DE		11/13/2023		1,332							1,332	1,332			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100135517	PORTLAND	OR		11/13/2023		2,851							2,851	2,851			
100165623	HENDERSON	NV		10/04/2024		133							133	133			
100076165	MIAMI	FL		01/07/2022		2,506							2,506	2,506			
100170009	EUREKA	CA		11/08/2024		2,915							2,915	2,915			
100129641	SALT LAKE CITY	UT		09/29/2023		1,364							1,364	1,364			
100117385	CERRITOS	CA		07/20/2023		3,055							3,055	3,055			
100186194	MIAMI	FL		12/27/2024		839							839	839			
100136213	LYNNWOOD	WA		11/20/2023		1,258							1,258	1,258			
100152852	PETALUMA	CA		05/22/2024		1,119							1,119	1,119			
100130336	SEMINOLE	FL		09/28/2023		1,057							1,057	1,057			
100161700	HAARLEM	NLD		07/29/2024		(186)							(186)		186		186
100170409	NORFOLK	VA		10/09/2024		1,960							1,960	1,960			
100159310	WILMINGTON	DE		07/15/2024		1,255							1,255	1,255			
100142574	BROKEN BOW	OK		02/08/2024		1,253							1,253	1,253			
100119810	BRENTWOOD	NY		08/08/2023		1,133							1,133	1,133			
100102072	CARSON	CA		04/14/2023		2,050							2,050	2,050			
100088866	HALLANDALE BEACH	FL		11/15/2022		1,353							1,353	1,353			
100175438	PHOENIX	AZ		12/23/2024		1,495							1,495	1,495			
100185445	WINTER PARK	FL		12/20/2024		1,737							1,737	1,737			
100154974	HUMBLE	TX		07/19/2024		785							785	785			
100174262	SEVIERVILLE	TN		10/31/2024		1,496							1,496	1,496			
100151447	HONOLULU	HI		05/10/2024		1,181							1,181	1,181			
100147681	JACKSONVILLE	FL		04/04/2024		962							962	962			
100170512	BAKERSFIELD	CA		10/09/2024		912							912	912			
100147564	BOYNTON BEACH	FL		04/03/2024		860							860	860			
100148213	NORCO	CA		04/12/2024		1,203							1,203	1,203			
100114696	OAKLAND	CA		06/29/2023		1,455							1,455	1,455			
100159537	GREENACRES	FL		07/15/2024		53,658							53,658	53,658			
100135100	MISSOULA	MT		11/01/2023		1,774							1,774	1,774			
100081334	IRVINE	CA		03/18/2022		2,854							2,854	2,854			
100148437	NASHVILLE	TN		04/12/2024		1,204							1,204	1,204			
100148439	NASHVILLE	TN		04/12/2024		1,204							1,204	1,204			
100142517	ANAHEIM	CA		02/08/2024		1,269							1,269	1,269			
100149311	MIAMI	FL		04/24/2024		1,903							1,903	1,903			
100176221	MIAMI BEACH	FL		12/20/2024		4,513							4,513	4,513			
100079437	KIHEI	HI		03/17/2022		1,549							1,549	1,549			
100149403	BLUFFTON	SC		04/24/2024		1,334							1,334	1,334			
100142163	BUFORD	GA		02/29/2024		1,154							1,154	1,154			
100103110	MASTIC BEACH	NY		04/21/2023		1,053							1,053	1,053			
100119964	COMPTON	CA		08/11/2023		1,257							1,257	1,257			
100163430	LOS BANOS	CA		09/27/2024		841							841	841			
100169742	PITTSBURG	CA		09/30/2024		1,198							1,198	1,198			
100180505	MIAMI	FL		11/26/2024		1,156							1,156	1,156			
100150992	RIVIERA BEACH	FL		05/08/2024		1,222							1,222	1,222			
100158361	UNITED KINGDOM	GBR		07/09/2024		(41)							(41)		41		41
100087318	APOLLO BEACH	FL		10/25/2022		2,745							2,745	2,745			
100110718	YORKVILLE	IL		08/11/2023		1,066							1,066	1,066			
100117490	LOVELAND	CO		07/20/2023		1,520							1,520	1,520			
100182476	MATAWAN	NJ		12/12/2024		3,001							3,001	3,001			
100169883	ROCK SPRINGS	WY		11/08/2024		740							740	740			
100134530	ROWLAND HEIGHTS	CA		10/30/2023		1,177							1,177	1,177			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100145343	UNITED KINGDOM	GBR		03/12/2024		(70)							(70)		70		70
100148258	LINCOLN CITY	OR		04/12/2024		1,177							1,177	1,177			
100158405	UNITED KINGDOM	GBR		07/09/2024		59							59		(59)		(59)
100144186	LAKE STEVENS	WA		03/07/2024		915							915	915			
100080901	ESCONDIDO	CA		03/10/2022		2,462							2,462	2,462			
100173850	REHOBOTH BEACH	DE		10/31/2024		1,140							1,140	1,140			
100176934	PANAMA CITY BEACH	FL		11/15/2024		1,262							1,262	1,262			
100108991	VACAVILLE	CA		05/31/2023		1,216							1,216	1,216			
100151824	SALINAS	CA		05/10/2024		958							958	958			
100120855	MIAMI	FL		08/25/2023		942							942	942			
100120087	KISSIMMEE	FL		08/11/2023		1,285							1,285	1,285			
100144126	MURRIETA	CA		03/07/2024		1,472							1,472	1,472			
100139178	CYPRESS	TX		12/28/2023		959							959	959			
100118810	HOLMES BEACH	FL		08/30/2023		918							918	918			
100087351	KISSIMMEE	FL		10/25/2022		2,059							2,059	2,059			
100174145	NAPLES	FL		10/31/2024		1,134							1,134	1,134			
100143387	HESPERIA	CA		02/16/2024		4,369							4,369	4,369			
100100980	RANCHO CUCAMONGA	CA		04/28/2023		3,642							3,642	3,642			
100110413	PHOENIX	AZ		06/30/2023		1,866							1,866	1,866			
100119885	EAST ELMHURST	NY		08/10/2023		582							582	582			
100132340	BEAVERTON	OR		11/03/2023		1,740							1,740	1,740			
100134535	NORTH PORT	FL		10/30/2023		1,168							1,168	1,168			
100031154	BRICK	NJ		03/29/2019		2,267							2,267	2,267			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		4,718							4,718	4,718			
100115544	GEORGETOWN	TX		07/19/2023		1,094							1,094	1,094			
100173273	NAPLES	FL		10/30/2024		1,313							1,313	1,313			
100137901	MANSFIELD	TX		12/08/2023		6,238							6,238	6,238			
100184985	COMMERCE TOWNSHIP	MI		12/19/2024		870							870	870			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		1,871							1,871	1,871			
100119246	GALVESTON	TX		07/31/2023		1,309							1,309	1,309			
100084704	RIVIERA BEACH	FL		08/02/2022		6,926							6,926	6,926			
100103878	COPIAGUE	NY		05/10/2023		1,689							1,689	1,689			
100083959	RUTHER GLEN	VA		07/12/2022		1,343							1,343	1,343			
100136101	KANSAS CITY	KS		12/18/2023		860							860	860			
100154562	PERRIS	CA		06/14/2024		1,064							1,064	1,064			
100135207	LAWRENCEVILLE	GA		11/07/2023		1,154							1,154	1,154			
100182427	MURRIETA	CA		12/12/2024		1,150							1,150	1,150			
100182601	LAS VEGAS	NV		12/12/2024		1,310							1,310	1,310			
100165372	ROCKLAND	MA		08/29/2024		894							894	894			
100071661	JURUPA VALLEY	CA		10/14/2021		2,766							2,766	2,766			
100081339	NEBO	NC		03/18/2022		2,686							2,686	2,686			
100171400	FORT WORTH	TX		10/16/2024		1,377							1,377	1,377			
100173136	SAN DIEGO	CA		10/30/2024		1,159							1,159	1,159			
100162987	TORRANCE	CA		08/12/2024		1,311							1,311	1,311			
100162989	TORRANCE	CA		08/12/2024		1,311							1,311	1,311			
100102985	BRONX	NY		06/22/2023		1,227							1,227	1,227			
100164857	BALDWIN PARK	CA		08/26/2024		1,111							1,111	1,111			
100102662	SUFFOLK	VA		06/22/2023		806							806	806			
100153408	STATEN ISLAND	NY		05/30/2024		1,185							1,185	1,185			
100139585	HANOVER	MA		12/28/2023		1,039							1,039	1,039			
100149019	HOLLYWOOD	FL		04/19/2024		1,000							1,000	1,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118661	EAST AURORA	NY		07/25/2023		1,208							1,208	1,208			
100181896	PUYALLUP	WA		12/12/2024		1,499							1,499	1,499			
4010044766	UNIVERSAL CITY	TX		02/02/2023		1,307							1,307	1,307			
100157564	AMSTERDAM	NLD		06/28/2024		(148)							(148)		148		148
100133360	GREEN COVE SPRINGS	FL		11/21/2023		1,077							1,077	1,077			
100179951	PORT SAINT JOE	FL		11/25/2024		1,187							1,187	1,187			
100147741	CLIFTON	NJ		04/08/2024		1,229							1,229	1,229			
100149991	BOYNTON BEACH	FL		06/07/2024		1,179							1,179	1,179			
100176193	LOS ANGELES	CA		12/20/2024		1,296							1,296	1,296			
100160442	PALM SPRINGS	CA		07/19/2024		1,154							1,154	1,154			
100142924	PORTLAND	ME		02/09/2024		1,097							1,097	1,097			
100172358	LAS VEGAS	NV		10/23/2024		1,945							1,945	1,945			
100140612	CHAPEL HILL	NC		01/19/2024		64,055							64,055	64,055			
100137905	ELIZABETH	NJ		12/08/2023		1,863							1,863	1,863			
100168079	EVERETT	WA		09/20/2024		2,813							2,813	2,813			
100180412	SAN LEANDRO	CA		11/25/2024		1,549							1,549	1,549			
100071537	NEW SMYRNA BEACH	FL		10/14/2021		2,768							2,768	2,768			
100030675	NORTHRIDGE	CA		04/09/2019		8,319							8,319	8,319			
100164728	SANTA MARIA	CA		08/23/2024		793							793	793			
100091580	OWINGS MILLS	MD		03/07/2023		1,029							1,029	1,029			
100100392	STATEN ISLAND	NY		04/27/2023		2,710							2,710	2,710			
100182599	OREM	UT		12/12/2024		1,308							1,308	1,308			
100156561	SOUTH EL MONTE	CA		06/24/2024		1,228							1,228	1,228			
100102986	BRONX	NY		06/22/2023		1,227							1,227	1,227			
100175535	CLERMONT	FL		11/08/2024		1,302							1,302	1,302			
100068550	DEDEMSVAART	NLD		08/30/2021		(106)							(106)		106		106
100071457	DEN HAAG	NLD		09/30/2021		(96)							(96)		96		96
100109294	LAWRENCE	MA		06/12/2023		1,408							1,408	1,408			
100169590	ROSEVILLE	CA		09/30/2024		2,134							2,134	2,134			
100026805	FAIRFAX	CA		09/26/2018		2,487							2,487	2,487			
100116553	SAN ANTONIO	TX		07/20/2023		1,965							1,965	1,965			
100168559	PORT ORCHARD	WA		09/25/2024		1,411							1,411	1,411			
100135733	CHULA VISTA	CA		11/10/2023		1,567							1,567	1,567			
100114769	PITTSBURG	CA		07/07/2023		1,068							1,068	1,068			
100170334	MCGREGOR	MN		10/08/2024		1,252							1,252	1,252			
100135422	SHERIDAN	WY		11/13/2023		1,288							1,288	1,288			
100031284	NORTHBROOK	IL		03/29/2019		2,776							2,776	2,776			
100102148	COMPTON	CA		04/14/2023		1,496							1,496	1,496			
100167875	HYDE PARK	MA		09/20/2024		1,235							1,235	1,235			
100179453	ANTIOCH	CA		11/21/2024		1,526							1,526	1,526			
100147600	COUGAR	WA		04/04/2024		1,357							1,357	1,357			
100167876	HUDSON	MA		09/20/2024		1,225							1,225	1,225			
100144571	TEMECULA	CA		04/26/2024		714							714	714			
100167867	NEW BEDFORD	MA		09/20/2024		1,255							1,255	1,255			
100087727	WEST COVINA	CA		10/07/2022		2,013							2,013	2,013			
100157875	OLYMPIA	WA		07/09/2024		1,501							1,501	1,501			
100164052	RIVERSIDE	CA		08/21/2024		1,175							1,175	1,175			
100107884	MIAMI BEACH	FL		06/29/2023		1,849							1,849	1,849			
100159230	BONNEY LAKE	WA		07/15/2024		1,384							1,384	1,384			
100152856	DOWNEY	CA		05/22/2024		1,014							1,014	1,014			
100162328	PETALUMA	CA		08/06/2024		2,493							2,493	2,493			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108333	NEWARK	NJ		05/25/2023		337							337	337			
100084745	SAINT AUGUSTINE	FL		08/02/2022		804							804	804			
100168248	RIPON	CA		09/20/2024		2,717							2,717	2,717			
4010050442	DETROIT	MI		04/26/2023		1,177							1,177	1,177			
100144004	RIVERSIDE	CA		02/29/2024		939							939	939			
100014267	COLLEGE POINT	NY		09/27/2017		1,713							1,713	1,713			
100120900	SHORELINE	WA		08/30/2023		1,669							1,669	1,669			
100166158	BLACKSBURG	VA		09/09/2024		1,145							1,145	1,145			
100100784	FAIRFAX	VA		04/28/2023		2,723							2,723	2,723			
100180305	LA MESA	CA		11/25/2024		1,402							1,402	1,402			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		1,341							1,341	1,341			
100180126	MIAMI	FL		11/25/2024		1,681							1,681	1,681			
100141701	OAK POINT	TX		01/30/2024		682							682	682			
100147197	RIVERHEAD	NY		03/28/2024		930							930	930			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		2,112							2,112	2,112			
100031795	ENCINITAS	CA		03/29/2019		2,628							2,628	2,628			
100144625	PALMER	AK		03/13/2024		1,201							1,201	1,201			
100115444	SANTA ANA	CA		07/17/2023		150							150	150			
100155977	WHITESTONE	NY		06/18/2024		1,226							1,226	1,226			
100120942	GOLD CANYON	AZ		08/30/2023		1,480							1,480	1,480			
100136285	WILMINGTON	NC		11/20/2023		1,258							1,258	1,258			
100163596	SIMI VALLEY	CA		08/15/2024		2,958							2,958	2,958			
100182383	DAVIS	CA		12/12/2024		16,313							16,313	16,313			
100118827	JURUPA VALLEY	CA		08/30/2023		36,329							36,329	36,329			
100169751	PEORIA	AZ		09/30/2024		4,954							4,954	4,954			
100057235	GLENDALE	CA		05/19/2021		2,665							2,665	2,665			
100168521	PALM SPRINGS	CA		09/25/2024		1,013							1,013	1,013			
100149182	SAN ANTONIO	TX		04/22/2024		4,336							4,336	4,336			
100145393	UNITED KINGDOM	GBR		03/12/2024		(48)							(48)		48		48
100137070	CAPITOLA	CA		11/28/2023		1,121							1,121	1,121			
100016465	TAMPA	FL		04/05/2018		3,784							3,784	3,784			
100117199	SPRING	TX		07/20/2023		1,473							1,473	1,473			
100168717	RUTHERFORD	NJ		09/25/2024		1,096							1,096	1,096			
100151443	REHOBOTH BEACH	DE		05/10/2024		1,217							1,217	1,217			
100082127	GATLINBURG	TN		04/14/2022		2,544							2,544	2,544			
100134282	BLAIRSTOWN	NJ		10/27/2023		1,355							1,355	1,355			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		1,220							1,220	1,220			
100171340	BURLESON	TX		10/16/2024		907							907	907			
100172210	WINCHESTER	CA		10/17/2024		1,237							1,237	1,237			
100142905	OAKLAND	CA		02/09/2024		1,125							1,125	1,125			
100087458	CORAL SPRINGS	FL		10/25/2022		2,075							2,075	2,075			
100137212	TAHOE CITY	CA		11/28/2023		914							914	914			
100167814	TOMS RIVER	NJ		09/19/2024		788							788	788			
100088022	SARASOTA	FL		10/25/2022		9,600							9,600	9,600			
100174016	BUDA	TX		10/31/2024		1,051							1,051	1,051			
100115469	LOS ANGELES	CA		07/17/2023		1,228							1,228	1,228			
100071550	SAN FERNANDO	CA		10/14/2021		2,755							2,755	2,755			
100179512	WILDOMAR	CA		11/21/2024		1,424							1,424	1,424			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		1,359							1,359	1,359			
100152816	MORENO VALLEY	CA		05/22/2024		492							492	492			
100173358	ORLANDO	FL		10/30/2024		939							939	939			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057721	WINNETKA AREA	CA		06/30/2021		2,717							2,717	2,717			
100142543	SAN DIEGO	CA		02/08/2024		1,225							1,225	1,225			
100179582	NAVARRE	FL		11/21/2024		888							888	888			
100129625	DEER PARK	WA		09/29/2023		1,339							1,339	1,339			
100174049	FT LAUDERDALE	FL		10/31/2024		5,018							5,018	5,018			
100186514	NAMPA	ID		12/30/2024		2,808							2,808	2,808			
100110677	WAYNE	NJ		06/30/2023		1,571							1,571	1,571			
100065327	MODESTO	CA		07/28/2021		2,586							2,586	2,586			
100161787	LAWRENCE	MA		07/31/2024		1,225							1,225	1,225			
100148426	LATHROP	CA		04/12/2024		1,367							1,367	1,367			
100067884	HONOLULU	HI		09/23/2021		2,730							2,730	2,730			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		1,241							1,241	1,241			
100174766	LANOKA HARBOR	NJ		10/31/2024		955							955	955			
100169537	BATTLE LAKE	MN		09/30/2024		4,856							4,856	4,856			
100109786	LOS ANGELES	CA		08/04/2023		1,168							1,168	1,168			
100165743	GERING	NE		08/29/2024		26,379							26,379	26,379			
100133859	CANYON COUNTRY	CA		10/20/2023		1,080							1,080	1,080			
100134520	EVERETT	WA		10/30/2023		941							941	941			
100165020	KANSAS CITY	MO		08/28/2024		4,308							4,308	4,308			
100139520	WILDWOOD	NJ		12/28/2023		765							765	765			
100108098	SUN PRAIRIE	WI		05/24/2023		1,485							1,485	1,485			
100181588	BLOOMSBURY	NJ		12/09/2024		1,110							1,110	1,110			
100110382	AZUSA	CA		06/30/2023		1,412							1,412	1,412			
100175472	SPRINGFIELD	VA		12/23/2024		1,092							1,092	1,092			
100127506	CANYON LAKE	TX		09/08/2023		1,589							1,589	1,589			
100160879	LOS ANGELES	CA		07/24/2024		1,573							1,573	1,573			
100136080	SAN DIEGO	CA		12/18/2023		1,154							1,154	1,154			
100057987	BEAVERTON	OR		06/30/2021		2,510							2,510	2,510			
100168342	HOUGHTON LAKE	MI		09/25/2024		1,159							1,159	1,159			
100151362	LYNNWOOD	WA		05/10/2024		1,581							1,581	1,581			
100159876	MIAMI	FL		08/16/2024		1,148							1,148	1,148			
100158860	FERNANDINA BEACH	FL		07/12/2024		1,176							1,176	1,176			
100088293	PALM COAST	FL		10/24/2022		1,383							1,383	1,383			
100129272	PORTLAND	OR		09/25/2023		1,222							1,222	1,222			
100121018	SANTA FE	NM		08/30/2023		1,293							1,293	1,293			
100158843	NAPLES	FL		07/12/2024		1,224							1,224	1,224			
100108162	OAKLAND	CA		05/24/2023		989							989	989			
100120944	APEX	NC		08/30/2023		1,321							1,321	1,321			
100136143	SARASOTA	FL		12/18/2023		1,073							1,073	1,073			
100156609	WORCESTER	MA		06/24/2024		1,287							1,287	1,287			
100184967	WESTBOROUGH	MA		12/19/2024		1,030							1,030	1,030			
100091457	LOMA LINDA	CA		01/20/2023		947							947	947			
100102752	EL MONTE	CA		06/22/2023		5,716							5,716	5,716			
100150756	ABINGDON	VA		05/07/2024		1,927							1,927	1,927			
100068235	HERMOSA BEACH	CA		08/25/2021		2,794							2,794	2,794			
100086728	MIAMI	FL		09/30/2022		1,195							1,195	1,195			
100132662	CEDAR PARK	TX		11/03/2023		1,131							1,131	1,131			
100180709	CAPE CORAL	FL		11/26/2024		935							935	935			
100172418	PALM BEACH GARDENS	FL		10/23/2024		1,258							1,258	1,258			
100161987	WADING RIVER	NY		07/31/2024		935							935	935			
100138301	COLORADO SPRINGS	CO		12/18/2023		1,225							1,225	1,225			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119322	KISSIMMEE	FL		07/31/2023		6,858							6,858	6,858			
100156400	BERKELEY	CA		06/24/2024		364,461							364,461	364,461			
100169929	GLEN RIDGE	FL		11/08/2024		1,275							1,275	1,275			
100158846	SOUTHPORT	NC		07/12/2024		1,288							1,288	1,288			
100091593	FALLS CHURCH	VA		03/07/2023		823							823	823			
100174254	BROKEN BOW	OK		10/31/2024		790							790	790			
100176800	BELL GARDENS	CA		11/15/2024		1,130							1,130	1,130			
100176927	MIAMI	FL		11/15/2024		4,277							4,277	4,277			
100163964	SAN RAMON	CA		10/04/2024		1,637							1,637	1,637			
100172215	VALLEJO	CA		10/17/2024		1,323							1,323	1,323			
100160022	GALVESTON	TX		07/17/2024		1,128							1,128	1,128			
100148525	CHARLOTTE	NC		04/12/2024		1,390							1,390	1,390			
100118117	STANTON	CA		07/20/2023		1,301							1,301	1,301			
100089391	SAN FRANCISCO	CA		11/17/2022		1,321							1,321	1,321			
100185958	LOS BANOS	CA		12/26/2024		1,069							1,069	1,069			
100145864	MINEOLA	NY		03/15/2024		758							758	758			
100149139	FREDERICKSBURG	TX		04/22/2024		1,035							1,035	1,035			
100172725	WEST VALLEY CITY	UT		11/21/2024		922							922	922			
100101948	ELIZABETH	NJ		04/14/2023		19,904							19,904	19,904			
100156701	WAILUKU	HI		06/26/2024		4,268							4,268	4,268			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		3,515							3,515	3,515			
100166083	POINT PLEASANT	NJ		09/09/2024		1,121							1,121	1,121			
100172229	RIVERSIDE	CA		10/21/2024		1,370							1,370	1,370			
100143096	MIAMI	FL		02/16/2024		1,326							1,326	1,326			
100140579	WAILUKU	HI		01/19/2024		1,354							1,354	1,354			
100079295	SOUTH EASTON	MA		02/28/2022		2,703							2,703	2,703			
100147915	FAYETTEVILLE	AR		04/08/2024		1,388							1,388	1,388			
100148557	PITTSBURGH	PA		04/12/2024		1,209							1,209	1,209			
100081386	SEVIERVILLE	TN		03/18/2022		2,478							2,478	2,478			
100057572	PORTLAND	OR		06/30/2021		2,819							2,819	2,819			
100127560	HERRIMAN	UT		09/08/2023		1,245							1,245	1,245			
100161479	MARIETTA	GA		07/30/2024		1,396							1,396	1,396			
100026811	DANA POINT	CA		09/26/2018		1,951							1,951	1,951			
100159275	FLOWER MOUND	TX		07/15/2024		1,266							1,266	1,266			
100100531	MIAMI BEACH	FL		04/27/2023		1,310							1,310	1,310			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		1,226							1,226	1,226			
100154918	LONG BEACH	CA		07/19/2024		1,127							1,127	1,127			
100169304	NUEVO	CA		09/27/2024		1,058							1,058	1,058			
100087192	TAMPA	FL		10/25/2022		1,999							1,999	1,999			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,311							1,311	1,311			
100176859	ELMONT	NY		11/15/2024		1,347							1,347	1,347			
100119877	VALLEY CENTER	KS		08/10/2023		1,124							1,124	1,124			
100119560	EINDHOVEN	NLD		07/28/2023		(121)							(121)		121		121
100133482	KATY	TX		10/19/2023		752							752	752			
100114689	CORPUS CHRISTI	TX		06/29/2023		954							954	954			
100171910	LAKE ELSINORE	CA		10/17/2024		1,125							1,125	1,125			
100152179	SAN DIEGO	CA		05/17/2024		1,306							1,306	1,306			
100171123	SALISBURY	NC		11/22/2024		808							808	808			
100118892	TUCKER	GA		08/30/2023		2,067							2,067	2,067			
100087170	GILBERT	AZ		10/25/2022		3,131							3,131	3,131			
100156788	SANTA BARBARA	CA		06/26/2024		1,288							1,288	1,288			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067668	SAN DIEGO	CA		09/23/2021		2,913							2,913	2,913			
100186213	BAKERSFIELD	CA		12/27/2024		1,025							1,025	1,025			
100156167	BOYNTON BEACH	FL		06/20/2024		4,112							4,112	4,112			
100170201	PASCO	WA		10/08/2024		1,376							1,376	1,376			
100117166	MONROVIA	CA		07/20/2023		2,021							2,021	2,021			
100129689	DENVER	CO		09/29/2023		1,159							1,159	1,159			
100176745	REHOBOTH BEACH	DE		11/15/2024		479,447							479,447	479,447			
100166432	PALOS HILLS	IL		10/31/2024		1,729							1,729	1,729			
100086003	PUERTO VALLARTA	MEX		08/19/2022		2,050							2,050	2,050			
100164470	HERNDON	VA		08/21/2024		1,089							1,089	1,089			
100171655	SACRAMENTO	CA		10/16/2024		29,992							29,992	29,992			
100065191	GILROY	CA		07/14/2021		2,704							2,704	2,704			
100120063	DENVER	CO		08/11/2023		76,115							76,115	76,115			
100164752	BERLIN	MD		08/26/2024		1,293							1,293	1,293			
100117938	ROSEMEAD	CA		07/20/2023		1,257							1,257	1,257			
100065451	SACRAMENTO	CA		07/28/2021		2,867							2,867	2,867			
100169478	LODI	NJ		09/30/2024		2,221							2,221	2,221			
100173278	HULL	MA		10/30/2024		1,142							1,142	1,142			
100171846	MANTECA	CA		10/17/2024		1,240							1,240	1,240			
100129884	EAST QUOGUE	NY		09/27/2023		639							639	639			
100149598	MENIFEE	CA		04/26/2024		2,812							2,812	2,812			
100173883	SNELLVILLE	GA		10/31/2024		1,342							1,342	1,342			
100148481	WEST CAPE MAY	NJ		04/12/2024		1,445							1,445	1,445			
100138147	PORT WASHINGTON	NY		12/14/2023		1,108							1,108	1,108			
100129671	MONROE	NY		09/29/2023		1,482							1,482	1,482			
403051411	EUCLID	OH		11/04/2024		933							933	933			
100134936	GLENDALE	CA		10/30/2023		1,126							1,126	1,126			
100091450	LA MESA	CA		01/20/2023		1,050							1,050	1,050			
100155146	SANTA CLARITA	CA		07/19/2024		1,042							1,042	1,042			
100132449	LYNWOOD	CA		11/03/2023		1,098							1,098	1,098			
100127691	TRACY	CA		09/08/2023		1,192							1,192	1,192			
100175414	LAWRENCEVILLE	GA		12/23/2024		1,209							1,209	1,209			
100127689	LEWISVILLE	TX		09/08/2023		1,099							1,099	1,099			
100117414	UPLAND	CA		07/20/2023		2,425							2,425	2,425			
100119913	PEMBROKE	MA		08/10/2023		1,062							1,062	1,062			
100120907	ALHAMBRA	CA		08/30/2023		1,337							1,337	1,337			
100109725	JACKSONVILLE	FL		06/16/2023		1,224							1,224	1,224			
100029736	BROOKLYN	NY		10/26/2018		2,058							2,058	2,058			
100057825	HAYWARD	CA		06/30/2021		2,795							2,795	2,795			
100145179	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100171463	TEMPE	AZ		10/16/2024		1,122							1,122	1,122			
100142151	LA VERNE	CA		02/29/2024		1,131							1,131	1,131			
100078680	BURLINGAME	CA		02/02/2022		2,812							2,812	2,812			
100114716	BRASELTON	GA		06/29/2023		1,298							1,298	1,298			
100054570	BELLMORE	NY		03/23/2021		1,577							1,577	1,577			
100172276	MOLALLA	OR		10/21/2024		1,382							1,382	1,382			
100161461	AUSTIN	TX		07/30/2024		1,350							1,350	1,350			
100115023	BAYONNE	NJ		07/14/2023		1,255							1,255	1,255			
100078836	CHULA VISTA	CA		02/24/2022		2,546							2,546	2,546			
100144670	UNITED KINGDOM	GBR		03/12/2024		(22)							(22)		22		22
100180718	AIKEN	SC		11/26/2024		1,265							1,265	1,265			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174929	HONOLULU	HI		10/31/2024		1,073							1,073	1,073			
100126298	HICKSVILLE	NY		08/30/2023		1,184							1,184	1,184			
100133071	GARFIELD	NJ		11/29/2023		1,123							1,123	1,123			
100176212	MERCED	CA		12/20/2024		925							925	925			
100067434	EUREKA	CA		09/23/2021		3,552							3,552	3,552			
100176547	NEW TAZEWELL	TN		11/15/2024		1,278							1,278	1,278			
100165230	RIVERSIDE	CA		08/29/2024		1,094							1,094	1,094			
100165928	ALEXANDRIA	VA		09/06/2024		1,315							1,315	1,315			
100049043	CORONA	NY		11/20/2020		1,689							1,689	1,689			
100181326	HEMET	CA		12/06/2024		791							791	791			
100166394	ROSEVILLE	CA		10/24/2024		940							940	940			
4010061168	BRIDGETON	NJ		10/27/2023		3,318							3,318	3,318			
100103288	LOS ANGELES	CA		04/27/2023		1,324							1,324	1,324			
100169707	PEABODY	MA		09/30/2024		1,189							1,189	1,189			
100151006	LAURELVILLE	OH		05/08/2024		1,112							1,112	1,112			
100137829	SAN JOSE	CA		12/08/2023		1,278							1,278	1,278			
100079213	PHOENIX	AZ		02/24/2022		1,676							1,676	1,676			
100160526	FONTANA	CA		07/19/2024		920							920	920			
100101954	LAKE FOREST	CA		04/14/2023		1,010							1,010	1,010			
100172287	MAMMOTH LAKES	CA		10/21/2024		1,273							1,273	1,273			
100126392	BRONX	NY		08/30/2023		1,199							1,199	1,199			
100176893	HILTON HEAD ISLAND	SC		11/15/2024		30,000							30,000	30,000			
100149843	WASHINGTON	DC		04/29/2024		640							640	640			
100160520	METHUEN	MA		07/19/2024		623							623	623			
100141349	LAS VEGAS	NV		01/30/2024		908							908	908			
100138250	WESTMINSTER	CA		12/15/2023		1,425							1,425	1,425			
100145373	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100084266	ROOSENDAAL	NLD		06/30/2022		1,833						(1,879)	(47)		47		47
100133868	HOUSTON	TX		10/20/2023		992							992	992			
100148084	LATHROP	CA		04/10/2024		1,234							1,234	1,234			
100136409	MARLBOROUGH	MA		11/20/2023		1,155							1,155	1,155			
100145818	KAILUA KONA	HI		05/08/2024		1,124							1,124	1,124			
100060092	GLENDORA	CA		06/25/2021		2,984							2,984	2,984			
100185920	MIAMI	FL		12/26/2024		1,393							1,393	1,393			
100151199	FRANKLIN	TN		05/10/2024		4,747							4,747	4,747			
100172563	LAKE OSWEGO	OR		10/23/2024		1,043							1,043	1,043			
100119983	BLUE RIDGE	GA		08/11/2023		1,529							1,529	1,529			
100102026	LONG BEACH	CA		04/14/2023		1,343							1,343	1,343			
100185365	BROOKFIELD	IL		12/20/2024		1,245							1,245	1,245			
100103572	COLUMBIA	MD		05/08/2023		1,000							1,000	1,000			
100140773	MIAMI	FL		01/22/2024		818							818	818			
100068450	SUN VALLEY	CA		08/25/2021		2,842							2,842	2,842			
100081455	SNOHOMISH	WA		03/18/2022		2,956							2,956	2,956			
100185805	RICHMOND	VA		12/26/2024		820							820	820			
100153844	BAY POINT	CA		06/05/2024		1,122							1,122	1,122			
100159913	WEST PALM BEACH	FL		08/16/2024		1,141							1,141	1,141			
100145114	UNITED KINGDOM	GBR		03/12/2024		(42)							(42)		42		42
100014328	BRONX	NY		09/27/2017		3,700							3,700	3,700			
100135448	LUTZ	FL		11/13/2023		1,170							1,170	1,170			
100154156	WINCHESTER	TN		07/11/2024		300							300	300			
100140506	CASTAIC	CA		01/19/2024		1,632							1,632	1,632			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143794	KYLE	TX		02/28/2024		1,300							1,300	1,300			
100145645	UNITED KINGDOM	GBR		03/12/2024		(40)							(40)		40		40
100167439	DORRINGTON	CA		09/16/2024		1,144							1,144	1,144			
100142937	MCCALL	ID		02/09/2024		1,006							1,006	1,006			
100168536	DAWSONVILLE	GA		09/25/2024		1,387							1,387	1,387			
100083783	SCOTTSDALE	AZ		07/12/2022		1,388							1,388	1,388			
100031127	PARKLAND	FL		03/29/2019		2,617							2,617	2,617			
100110398	LOS ANGELES	CA		06/30/2023		1,680							1,680	1,680			
4010062177	CAMDEN	NJ		11/29/2023		835							835	835			
100102969	LOS ANGELES	CA		06/22/2023		780							780	780			
100139075	CYPRESS	TX		12/28/2023		1,321							1,321	1,321			
100012373	FLUSHING	NY		04/28/2017		1,951							1,951	1,951			
100091135	WILMINGTON	CA		01/31/2023		1,626							1,626	1,626			
100161548	LOS ANGELES	CA		07/30/2024		1,158							1,158	1,158			
100151975	CHARLOTTESVILLE	VA		06/14/2024		1,249							1,249	1,249			
100100247	LINDENHURST	NY		03/17/2023		1,606							1,606	1,606			
100143292	LAWRENCE	MA		02/16/2024		1,333							1,333	1,333			
100011858	CHANTILLY	VA		03/08/2017		2,336							2,336	2,336			
100167863	MIAMI	FL		09/20/2024		1,302							1,302	1,302			
100172565	WEST BARNSTABLE	MA		10/23/2024		1,123							1,123	1,123			
100145442	UNITED KINGDOM	GBR		03/12/2024		(68)							(68)		68		68
100101917	KISSIMMEE	FL		04/14/2023		1,192							1,192	1,192			
100142652	FONTANA	CA		02/08/2024		1,780							1,780	1,780			
100136979	ROYAL PALM BEACH	FL		11/28/2023		1,430							1,430	1,430			
100182489	EDINA	MN		12/12/2024		1,693							1,693	1,693			
100067953	BRENTWOOD	CA		09/23/2021		2,810							2,810	2,810			
100179435	EVERETT	WA		11/21/2024		1,608							1,608	1,608			
100117388	LA MIRADA	CA		07/20/2023		3,118							3,118	3,118			
100142901	OAKWOOD	GA		02/09/2024		1,082							1,082	1,082			
100151972	SUCHES	GA		06/14/2024		951							951	951			
100164308	NORMAN	OK		08/21/2024		1,138							1,138	1,138			
100155182	KATY	TX		07/19/2024		942							942	942			
100139132	WARREN	NJ		12/28/2023		909							909	909			
100053589	SHOREHAM	NY		03/23/2021		1,962							1,962	1,962			
100100226	HEMPSTEAD	NY		03/17/2023		1,159							1,159	1,159			
100116621	CHINO	CA		07/20/2023		3,206							3,206	3,206			
100182313	FALLS CHURCH	VA		12/12/2024		1,411							1,411	1,411			
100158913	OCEANSIDE	OR		07/12/2024		303,626							303,626	303,626			
100080861	AUSTIN	TX		03/10/2022		3,815							3,815	3,815			
100169236	SELDEN	NY		09/27/2024		1,508							1,508	1,508			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		3,954							3,954	3,954			
100102479	DEWEY	AZ		06/07/2023		1,261							1,261	1,261			
100080829	NATIONAL CITY	CA		03/10/2022		2,731							2,731	2,731			
100115013	SAN DIEGO	CA		07/14/2023		2,788							2,788	2,788			
100179510	SOUTH GATE	CA		11/21/2024		3,020							3,020	3,020			
100136182	DOWNINGTOWN	PA		12/18/2023		24,106							24,106	24,106			
100132085	ANGEL FIRE	NM		10/13/2023		1,383							1,383	1,383			
100128505	SEATTLE	WA		09/15/2023		843							843	843			
100137535	CRYSTAL BEACH	TX		12/08/2023		1,013							1,013	1,013			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		1,172							1,172	1,172			
100128310	VISALIA	CA		09/14/2023		1,798							1,798	1,798			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100163096	METHUEN	MA		08/13/2024		1,070							1,070	1,070			
100120839	YUMA	AZ		08/25/2023		723							723	723			
100084785	MARYSVILLE	WA		08/02/2022		1,407							1,407	1,407			
100161443	ROCKY MOUNT	MO		07/30/2024		1,091							1,091	1,091			
100156672	PEMBROKE	MA		06/24/2024		992							992	992			
100185900	ROCKLIN	CA		12/26/2024		1,359							1,359	1,359			
100144662	UNITED KINGDOM	GBR		03/12/2024		22							22		(22)		(22)
100147271	EAST ORANGE	NJ		03/28/2024		1,143							1,143	1,143			
100133643	MCCALL	ID		10/23/2023		1,380							1,380	1,380			
100154332	MYRTLE BEACH	SC		06/07/2024		998							998	998			
100150613	GRAFORD	TX		05/03/2024		1,347							1,347	1,347			
100143098	OKLAHOMA CITY	OK		02/16/2024		1,069							1,069	1,069			
100180021	LA QUINTA	CA		11/25/2024		1,522							1,522	1,522			
100172285	HOLLYWOOD	FL		10/21/2024		1,294							1,294	1,294			
100168631	BAKERSFIELD	CA		09/25/2024		864							864	864			
100149336	DRIPPING SPRINGS	TX		04/24/2024		1,333							1,333	1,333			
100053495	HAWTHORNE	CA		03/23/2021		1,518							1,518	1,518			
100174220	SOUTH LAKE TAHOE	CA		10/31/2024		1,055							1,055	1,055			
100166986	NEW ORLEANS	LA		09/13/2024		1,030							1,030	1,030			
100078292	LONG BEACH	CA		02/10/2022		2,716							2,716	2,716			
100129329	QUEEN CREEK	AZ		09/25/2023		1,611							1,611	1,611			
100151471	RED BANK	NJ		05/10/2024		1,157							1,157	1,157			
100140136	SACRAMENTO	CA		01/09/2024		1,548							1,548	1,548			
100167082	CLINTON	CT		09/13/2024		1,042							1,042	1,042			
100172244	LATHROP	CA		10/21/2024		1,641							1,641	1,641			
100139583	TRACY	CA		12/28/2023		922							922	922			
100107878	KAILUA KONA	HI		06/29/2023		1,147							1,147	1,147			
100109617	ROCKVILLE	MD		06/14/2023		993							993	993			
100151257	LINCOLN	NH		05/10/2024		1,187							1,187	1,187			
100154657	SUPPLY	NC		07/19/2024		1,135							1,135	1,135			
100121064	NETHERLANDS	NLD		08/28/2023		(106)							(106)		106		106
100144345	SAINT GEORGE	UT		03/07/2024		1,236							1,236	1,236			
100171779	MENIFEE	CA		10/17/2024		1,634							1,634	1,634			
100031594	ALISO VIEJO	CA		03/29/2019		7,368							7,368	7,368			
100088493	AMSTERDAM	NLD		10/27/2022		(114)							(114)		114		114
100133213	INDIO	CA		11/29/2023		4,099							4,099	4,099			
100147812	RARITAN	NJ		04/08/2024		1,298							1,298	1,298			
100186318	WAIALUA	HI		12/30/2024		2,764							2,764	2,764			
100185358	SPRING CITY	TN		12/20/2024		1,383							1,383	1,383			
100129860	CUTLER BAY	FL		09/27/2023		1,420							1,420	1,420			
100167520	SPRING HILL	KS		10/31/2024		1,016							1,016	1,016			
100109167	GEORGETOWN	TX		07/21/2023		1,483							1,483	1,483			
100149305	LAKE STEVENS	WA		04/24/2024		1,213							1,213	1,213			
100080799	ST AUGUSTINE	FL		03/24/2022		2,074							2,074	2,074			
100181343	COLTON	CA		12/06/2024		927							927	927			
100167816	CALVERTON	NY		09/19/2024		1,122							1,122	1,122			
100119995	ROCKLIN	CA		08/11/2023		1,280							1,280	1,280			
100144252	SCOTTSDALE	AZ		03/08/2024		1,381							1,381	1,381			
100120773	IMPERIAL BEACH	CA		08/25/2023		1,319							1,319	1,319			
100118946	ORLANDO	FL		07/27/2023		1,192							1,192	1,192			
100164420	RENTON	WA		08/21/2024		1,561							1,561	1,561			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169490	RANCHO CORDOVA	CA		09/30/2024		2,528							2,528	2,528			
100055721	STATEN ISLAND	NY		03/23/2021		757							757	757			
100149853	ATLANTA	GA		04/29/2024		996							996	996			
100129430	CYPRESS	CA		09/29/2023		3,171							3,171	3,171			
100144477	ORLANDO	FL		04/26/2024		1,184							1,184	1,184			
100170900	LONG BEACH	CA		10/11/2024		1,206							1,206	1,206			
100089953	SCOTTSDALE	AZ		01/26/2023		837							837	837			
100182100	FOLSOM	CA		12/12/2024		1,374							1,374	1,374			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,221							1,221	1,221			
100167072	CHICAGO	IL		09/13/2024		1,097							1,097	1,097			
100103681	LOS ANGELES	CA		05/08/2023		1,290							1,290	1,290			
100138350	WASHINGTON	DC		12/18/2023		760							760	760			
100143910	LOS ANGELES	CA		03/06/2024		1,155							1,155	1,155			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		1,353							1,353	1,353			
100100510	GODLEY	TX		04/27/2023		1,049							1,049	1,049			
100144061	BIG BEAR LAKE	CA		03/07/2024		1,227							1,227	1,227			
100185531	SAN JOSE	CA		12/20/2024		1,144							1,144	1,144			
100129645	HIGHLANDS RANCH	CO		09/29/2023		1,349							1,349	1,349			
100173159	FAIRFAX	VA		10/30/2024		3,270							3,270	3,270			
100132775	VISTA	CA		11/03/2023		81							81	81			
100133896	SANTA ROSA	CA		11/29/2023		1,044							1,044	1,044			
100089282	AUSTIN	TX		01/26/2023		974							974	974			
100169398	ESCONDIDO	CA		09/30/2024		1,905							1,905	1,905			
100157994	ENCINITAS	CA		07/09/2024		1,357							1,357	1,357			
100173987	PENSACOLA	FL		10/31/2024		1,146							1,146	1,146			
100174844	LANTANA	TX		10/31/2024		529							529	529			
100092063	SARASOTA	FL		02/09/2023		1,197							1,197	1,197			
100071496	PASADENA	CA		10/26/2021		2,458							2,458	2,458			
100161447	PLANO	TX		07/30/2024		1,162							1,162	1,162			
100149315	CHARLESTON	SC		04/24/2024		1,600							1,600	1,600			
100079608	OVIEDO	FL		04/25/2022		1,758							1,758	1,758			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,283							1,283	1,283			
100179595	MORGANTON	GA		11/21/2024		312,980							312,980	312,980			
100148489	SAN MARCOS	CA		04/12/2024		2,428							2,428	2,428			
100163848	ORLANDO	FL		09/27/2024		592							592	592			
100134853	WINTER GARDEN	FL		10/30/2023		1,241							1,241	1,241			
100159977	MIAMI	FL		08/16/2024		1,198							1,198	1,198			
100152030	SPRINGFIELD	VA		05/15/2024		634							634	634			
100136286	WAIKOLOA	HI		11/20/2023		1,120							1,120	1,120			
100116134	TRACY	CA		07/20/2023		2,454							2,454	2,454			
100048941	BRONX	NY		11/20/2020		2,646							2,646	2,646			
100115545	NEW YORK	NY		07/19/2023		1,170							1,170	1,170			
100133349	MILFORD	NJ		11/21/2023		1,166							1,166	1,166			
100180108	LAVEEN	AZ		12/30/2024		1,019							1,019	1,019			
100169449	DEL REY OAKS	CA		09/30/2024		3,149							3,149	3,149			
100151138	PRESCOTT	AZ		05/09/2024		727							727	727			
100173728	VERO BEACH	FL		10/30/2024		1,669							1,669	1,669			
100158013	FOREST HILL	TX		07/09/2024		1,346							1,346	1,346			
100172547	CREEDE	CO		10/23/2024		1,097							1,097	1,097			
100160563	SPARKS	NV		07/19/2024		1,283							1,283	1,283			
100081754	MISSION HILLS	CA		03/22/2022		2,184							2,184	2,184			

SCHEDULE B - PART 3

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149446	STERLING	VA		04/24/2024		1,171							1,171	1,171			
100151425	FREDERICK	MD		05/10/2024		1,547							1,547	1,547			
100172485	KINGS BEACH	CA		10/23/2024		723							723	723			
100152191	FAIRFAX	VA		05/17/2024		1,425							1,425	1,425			
100060137	WASHINGTON	DC		06/25/2021		1,767							1,767	1,767			
100116650	DIAMOND BAR	CA		07/20/2023		3,462							3,462	3,462			
100186535	MOUNT JACKSON	VA		12/30/2024		1,291							1,291	1,291			
100178474	CHULA VISTA	CA		11/21/2024		1,252							1,252	1,252			
100080801	WINTER PARK	FL		03/15/2022		2,332							2,332	2,332			
100143750	ESTERO	FL		04/05/2024		7,840							7,840	7,840			
100159262	ROSEVILLE	CA		07/15/2024		1,292							1,292	1,292			
100186429	OLD BRIDGE	NJ		12/30/2024		1,199							1,199	1,199			
100168527	PHILADELPHIA	PA		09/25/2024		1,242							1,242	1,242			
100164593	FAIRFIELD	CA		08/21/2024		1,159							1,159	1,159			
100173532	FAIRHAVEN	MA		10/29/2024		1,256							1,256	1,256			
100141572	BROKEN ARROW	OK		01/30/2024		1,105							1,105	1,105			
100142078	GILBERT	AZ		02/29/2024		1,101							1,101	1,101			
100089295	SPENCERVILLE	MD		01/26/2023		1,281							1,281	1,281			
100081786	SANTA FE	NM		04/12/2022		2,471							2,471	2,471			
100181278	LAS VEGAS	NV		12/06/2024		1,183							1,183	1,183			
100100867	GARDENA	CA		04/28/2023		1,987							1,987	1,987			
100159404	GAINESVILLE	FL		07/15/2024		2,137							2,137	2,137			
100129830	GATLINBURG	TN		09/27/2023		1,053							1,053	1,053			
100031688	SANTA ROSA	CA		03/29/2019		2,557							2,557	2,557			
100150824	MIAMI	FL		05/08/2024		1,187							1,187	1,187			
100101950	CONROE	TX		04/14/2023		862							862	862			
100166413	HOUSTON	TX		10/31/2024		1,105							1,105	1,105			
100065740	LAWNDALE	CA		07/28/2021		5,548							5,548	5,548			
100120429	DALLAS	TX		08/18/2023		1,152							1,152	1,152			
100120313	CORAL GABLES	FL		08/18/2023		1,231							1,231	1,231			
100135615	FT LAUDERDALE	FL		11/09/2023		907							907	907			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,748							2,748	2,748			
100143353	QUINCY	MA		02/16/2024		997							997	997			
100151373	GRAND LAKE	CO		05/10/2024		1,278							1,278	1,278			
100109307	LAKEWOOD	WA		06/12/2023		1,554							1,554	1,554			
100173409	YUCAIPA	CA		10/29/2024		931							931	931			
100155177	ATLANTA	GA		07/19/2024		815							815	815			
100180262	ONTARIO	CA		11/25/2024		1,424							1,424	1,424			
100116766	BROOKLYN	NY		07/20/2023		3,193							3,193	3,193			
100136273	PHILADELPHIA	PA		11/20/2023		1,499							1,499	1,499			
100159396	CHANDLER	AZ		07/15/2024		1,759							1,759	1,759			
100116154	SAN LORENZO	CA		07/20/2023		2,320							2,320	2,320			
100129640	ONTARIO	CA		09/29/2023		1,432							1,432	1,432			
100100644	COLTON	CA		03/28/2023		735							735	735			
100162980	LAS VEGAS	NV		08/12/2024		894							894	894			
100130236	LYNWOOD	CA		09/28/2023		964							964	964			
100076836	MIAMI	FL		12/27/2021		2,013							2,013	2,013			
100149300	AUSTIN	TX		04/24/2024		1,311							1,311	1,311			
100168238	GRASS VALLEY	CA		09/20/2024		2,818							2,818	2,818			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,251							1,251	1,251			
100099708	LATHROP	CA		02/28/2023		1,340							1,340	1,340			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099942	DALLAS	TX		03/28/2023		1,260							1,260	1,260			
100119969	BOISE	ID		08/11/2023		1,400							1,400	1,400			
100079927	PALM BEACH GARDENS	FL		04/25/2022		2,617							2,617	2,617			
100165492	TUCSON	AZ		08/29/2024		1,162							1,162	1,162			
100157992	COVINA	CA		07/09/2024		4,517							4,517	4,517			
100135288	GATLINBURG	TN		11/13/2023		1,115							1,115	1,115			
100161459	MARIETTA	GA		07/30/2024		1,181							1,181	1,181			
100134659	PUYALLUP	WA		10/30/2023		1,156							1,156	1,156			
100129606	FOLSOM	CA		09/29/2023		1,538							1,538	1,538			
100167771	NANUET	NY		09/19/2024		807							807	807			
100144413	PROVO	UT		03/07/2024		1,309							1,309	1,309			
100176090	WILTON	CT		12/20/2024		741							741	741			
100143767	PHOENIX	AZ		04/05/2024		1,190							1,190	1,190			
100158809	PORTLAND	OR		07/10/2024		1,142							1,142	1,142			
100158324	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100081109	TAMPA	FL		03/18/2022		2,944							2,944	2,944			
100173701	SANGER	CA		10/30/2024		1,237							1,237	1,237			
100148514	LOXAHATCHEE	FL		04/12/2024		1,437							1,437	1,437			
100101916	KISSIMMEE	FL		04/14/2023		1,167							1,167	1,167			
100163919	ELK GROVE	CA		10/04/2024		366							366	366			
100032513	CAVAN	IRL		06/21/2019		10,541						(1,967)	8,573	7,704	339	(1,209)	(870)
100168005	RICHMOND	CA		09/20/2024		2,929							2,929	2,929			
100141670	CHICAGO	IL		01/30/2024		2,984							2,984	2,984			
100101188	LAURELTON	NY		04/28/2023		2,618							2,618	2,618			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		3,005							3,005	3,005			
100158478	LA QUINTA	CA		07/10/2024		881							881	881			
100160344	PATTERSON	CA		09/06/2024		1,195							1,195	1,195			
100141291	IRVINE	CA		01/30/2024		695							695	695			
100182617	HOLLYWOOD	FL		12/12/2024		1,348							1,348	1,348			
100171143	LAS VEGAS	NV		11/22/2024		1,452							1,452	1,452			
100176072	LILBURN	GA		12/20/2024		1,009							1,009	1,009			
100135364	HARWICH	MA		11/13/2023		1,294							1,294	1,294			
100135208	HAMPSTEAD	NC		11/08/2023		1,129							1,129	1,129			
100147289	CHICAGO	IL		03/28/2024		841							841	841			
100158934	LA QUINTA	CA		07/12/2024		1,122							1,122	1,122			
100091459	MONTEREY PARK	CA		01/20/2023		1,019							1,019	1,019			
100132359	SPANISH FORK	UT		11/03/2023		1,555							1,555	1,555			
100014625	GILROY	CA		09/27/2017		8,365							8,365	8,365			
100108053	CHULA VISTA	CA		05/25/2023		1,856							1,856	1,856			
100071812	PICO RIVERA	CA		10/14/2021		2,400							2,400	2,400			
100144052	ANDOVER	MN		03/07/2024		3,505							3,505	3,505			
100044003	SUNNYVALE	CA		08/19/2020		3,701							3,701	3,701			
100158178	UNITED KINGDOM	GBR		07/09/2024		55							55		(55)		(55)
100145862	JACKSON	NJ		03/15/2024		324							324	324			
100143333	FOLSOM	CA		02/16/2024		1,389							1,389	1,389			
100181509	ROANOKE	TX		12/06/2024		629							629	629			
100182516	SAN DIEGO	CA		12/12/2024		879							879	879			
100167932	LOS ANGELES	CA		09/20/2024		683							683	683			
100087306	MIAMI	FL		10/25/2022		1,543							1,543	1,543			
100175218	NATIONAL CITY	CA		11/05/2024		1,395							1,395	1,395			
100144308	PHILADELPHIA	PA		03/07/2024		3,575							3,575	3,575			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139533	HOUSTON	TX		12/28/2023		745							745	745			
100137117	NASHVILLE	TN		11/28/2023		944							944	944			
100180329	WEST SACRAMENTO	CA		11/25/2024		1,366							1,366	1,366			
100164439	NASHVILLE	TN		08/21/2024		1,278							1,278	1,278			
100090921	ANAHEIM	CA		01/31/2023		10,579							10,579	10,579			
100120447	FAIRFIELD	CA		08/18/2023		1,323							1,323	1,323			
100102630	CORAL SPRINGS	FL		06/22/2023		1,060							1,060	1,060			
100151642	COLUMBUS	OH		05/10/2024		1,149							1,149	1,149			
100091406	OCEAN CITY	MD		02/22/2023		1,317							1,317	1,317			
100087681	SARASOTA	FL		09/29/2022		1,621							1,621	1,621			
100143019	WARWICK	NY		02/12/2024		2,677							2,677	2,677			
100088855	PEORIA	AZ		11/15/2022		1,464							1,464	1,464			
100102441	NORTH BILLERICA	MA		06/07/2023		1,500							1,500	1,500			
100173338	BEACH HAVEN	NJ		10/30/2024		5,801							5,801	5,801			
100148272	BRIGANTINE	NJ		04/12/2024		4,405							4,405	4,405			
100179954	SEMINOLE	FL		11/25/2024		1,213							1,213	1,213			
100068117	SAN DIEGO	CA		08/25/2021		6,059							6,059	6,059			
100150110	MONTGOMERY	TX		06/14/2024		623							623	623			
100137836	FONTANA	CA		12/08/2023		967							967	967			
100181957	BOCA RATON	FL		12/12/2024		1,539							1,539	1,539			
100110144	LEONARD	TX		06/29/2023		933							933	933			
100128187	MILFORD	DE		09/18/2023		1,414							1,414	1,414			
100147377	PHOENIX	AZ		05/08/2024		1,205							1,205	1,205			
100143302	DALLAS	TX		02/16/2024		1,516							1,516	1,516			
100175232	LEWES	DE		11/05/2024		1,273							1,273	1,273			
100166213	CENTREVILLE	VA		09/09/2024		1,235							1,235	1,235			
100137452	HOLLYWOOD	FL		01/11/2024		1,034							1,034	1,034			
100057631	KIRKLAND	WA		06/30/2021		2,603							2,603	2,603			
100053774	HIALEAH	FL		03/23/2021		1,347							1,347	1,347			
100181959	LOS ANGELES	CA		12/12/2024		2,025							2,025	2,025			
100184955	FORT LAUDERDALE	FL		12/19/2024		684							684	684			
100116809	LAWNDALE	CA		07/20/2023		2,746							2,746	2,746			
100137791	KAILUA KONA	HI		12/08/2023		1,241							1,241	1,241			
100147639	RICHMOND	CA		04/04/2024		1,675							1,675	1,675			
100116201	BEVERLY HILLS	CA		07/20/2023		3,515							3,515	3,515			
100078482	STATEN ISLAND	NY		02/02/2022		3,826							3,826	3,826			
100162778	FONTANA AREA	CA		08/12/2024		1,013							1,013	1,013			
100089250	STOCKTON	CA		01/26/2023		1,237							1,237	1,237			
100172829	NORTH LAS VEGAS	NV		12/06/2024		520							520	520			
100129521	LOS ANGELES	CA		09/29/2023		10,328							10,328	10,379		52	52
100149668	RIDGEWOOD	NJ		04/26/2024		1,678							1,678	1,678			
100164205	SOUTH GATE	CA		08/21/2024		1,067							1,067	1,067			
100014365	PLYMOUTH	MN		09/27/2017		1,183							1,183	1,183			
100172216	CENTERVILLE	MA		10/17/2024		1,603							1,603	1,603			
100031587	SAN JOSE	CA		03/29/2019		2,491							2,491	2,491			
100156197	CAPE CORAL	FL		06/20/2024		1,055							1,055	1,055			
100179561	FERNANDINA BEACH	FL		11/21/2024		1,852							1,852	1,852			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		1,287							1,287	1,287			
100184405	TACOMA	WA		12/17/2024		1,006							1,006	1,006			
100116764	FRESH MEADOWS	NY		07/20/2023		3,735							3,735	3,735			
100108005	CHULA VISTA	CA		05/25/2023		1,688							1,688	1,688			

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100081888	SAN DIEGO	CA		03/31/2022		2,620							2,620	2,620			
100138803	CANYON LAKE	TX		12/21/2023		1,123							1,123	1,123			
100065510	NAPA	CA		07/28/2021		2,387							2,387	2,387			
100148261	EL SEGUNDO	CA		04/12/2024		1,051							1,051	1,051			
100133737	PANAMA CITY BEACH	FL		10/23/2023		1,361							1,361	1,361			
100170360	TULSA	OK		10/08/2024		1,300							1,300	1,300			
100173049	FONTANA	CA		10/25/2024		1,151							1,151	1,151			
100108153	MORENO VALLEY	CA		05/24/2023		956							956	956			
100185991	LOUISVILLE	KY		12/26/2024		1,741							1,741	1,741			
100139727	UNITED KINGDOM	GBR		12/18/2023		14,776						(10,961)	3,815	4,134	319		319
100158935	KILLEN	AL		07/12/2024		1,125							1,125	1,125			
100179539	DENVER	CO		11/21/2024		1,751							1,751	1,751			
100168230	POMPANO BEACH	FL		09/20/2024		8,044							8,044	8,044			
100155215	LODI	NJ		07/19/2024		1,130							1,130	1,130			
100133864	SPRING VALLEY	CA		10/20/2023		1,313							1,313	1,313			
100140800	MERCED	CA		03/06/2024		944							944	944			
100157902	OCEAN CITY	MD		07/09/2024		1,054							1,054	1,054			
100144564	PASO ROBLES	CA		04/26/2024		1,034							1,034	1,034			
100082360	SCOTTSDALE	AZ		04/14/2022		2,130							2,130	2,130			
100113907	ALDIE	VA		06/29/2023		5,634							5,634	5,634			
100079812	CLOVIS	CA		04/08/2022		4,798							4,798	4,798			
100170012	HENDERSON	NV		11/08/2024		1,352							1,352	1,352			
100179928	ROSWELL	GA		11/25/2024		1,385							1,385	1,385			
100114710	LONG BEACH	CA		06/29/2023		1,312							1,312	1,312			
100119239	LEES SUMMIT	MO		07/31/2023		1,241							1,241	1,241			
100186453	TEMPE	AZ		12/30/2024		1,341							1,341	1,341			
100128879	BRICK TOWNSHIP	NJ		09/21/2023		995							995	995			
100179468	BOTHELL	WA		11/21/2024		2,616							2,616	2,616			
100110353	WEST PALM BEACH	FL		06/30/2023		1,256							1,256	1,256			
100158861	LAKEWOOD	PA		07/12/2024		1,132							1,132	1,132			
100045904	CERRITOS	CA		11/25/2020		2,005							2,005	2,005			
100078246	PHOENIX	AZ		02/10/2022		1,847							1,847	1,847			
100139624	HAYWARD	CA		12/28/2023		958							958	958			
100126299	IRVINGTON	NJ		08/30/2023		1,128							1,128	1,128			
100088884	GILBERT	AZ		11/15/2022		1,293							1,293	1,293			
100102719	CHINO	CA		06/22/2023		1,378							1,378	1,378			
100146995	OCEAN CITY	MD		03/27/2024		1,558							1,558	1,558			
100139949	BROCKTON	MA		01/09/2024		1,106							1,106	1,106			
100150880	MIAMI	FL		05/08/2024		1,175							1,175	1,175			
100120799	GARNER	NC		08/25/2023		1,147							1,147	1,147			
100155046	COLVILLE	WA		07/19/2024		1,389							1,389	1,389			
100080526	BELL GARDENS	CA		03/30/2022		2,485							2,485	2,485			
100144985	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100144997	UNITED KINGDOM	GBR		03/12/2024		78							78		(78)		(78)
100167056	NEW BUFFALO	MI		09/13/2024		1,015							1,015	1,015			
100065726	EVERETT	WA		07/28/2021		2,823							2,823	2,823			
100089286	PALM DESERT	CA		01/26/2023		1,209							1,209	1,209			
100129667	CHANDLER	AZ		09/29/2023		2,065							2,065	2,065			
100162051	LINCOLN	CA		07/31/2024		1,120							1,120	1,120			
100173142	ARVADA	CO		10/30/2024		1,266							1,266	1,266			
100185315	ATLANTA	GA		12/20/2024		1,377							1,377	1,377			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161150	TEMPE	AZ		07/24/2024		1,165							1,165	1,165			
100170896	SALINAS	CA		10/11/2024		1,107							1,107	1,107			
100143797	LONGWOOD	FL		02/28/2024		1,115							1,115	1,115			
100076636	BIG BEAR CITY	CA		12/16/2021		1,021							1,021	1,021			
100171678	TRACY	CA		10/16/2024		1,335							1,335	1,335			
100154768	LOXLEY	AL		07/19/2024		1,224							1,224	1,224			
100185884	PASADENA	MD		12/26/2024		1,050							1,050	1,050			
100115619	MAYVIEW	MO		07/19/2023		1,366							1,366	1,366			
18954	FORTH WORTH	TX		10/07/2010		135,247							135,247	135,247			
100154837	SAN DIEGO	CA		07/19/2024		1,559							1,559	1,559			
100079497	FORT WALTON BEACH	FL		04/25/2022		2,604							2,604	2,604			
100165048	PEMBROKE PINES	FL		08/28/2024		17,399							17,399	17,399			
100159492	ENGLEWOOD	CO		07/15/2024		1,179							1,179	1,179			
100090995	MISSOURI CITY	TX		01/31/2023		718							718	718			
100161922	RICHMOND	CA		07/31/2024		1,380							1,380	1,380			
100158857	PORTOLA	CA		07/12/2024		7,322							7,322	7,322			
100119673	NEWARK	NJ		08/08/2023		1,135							1,135	1,135			
100136248	HOLLY RIDGE	NC		11/20/2023		1,131							1,131	1,131			
100164957	HILO	HI		08/28/2024		1,159							1,159	1,159			
100081180	MIRAMAR BEACH	FL		03/18/2022		2,780							2,780	2,780			
100186414	SAN PEDRO	CA		12/30/2024		1,090							1,090	1,090			
100164372	WHITEFISH	MT		08/21/2024		1,239							1,239	1,239			
100154814	ANAHOLA	HI		07/19/2024		1,146							1,146	1,146			
100109075	SARASOTA	FL		06/05/2023		16,129							16,129	16,129			
100171802	FOLSOM	CA		10/17/2024		1,336							1,336	1,336			
100110233	KILL DEVIL HILLS	NC		06/30/2023		9,619							9,619	9,619			
100141281	SANTA ANA	CA		01/30/2024		893							893	893			
100159927	MIAMI	FL		08/16/2024		1,077							1,077	1,077			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,301							1,301	1,301			
100142609	BRADENTON	FL		02/08/2024		781							781	781			
100147664	HENDERSON	NV		04/04/2024		858							858	858			
100180032	BLACK MOUNTAIN	NC		11/25/2024		1,374							1,374	1,374			
100134935	HONOLULU	HI		10/30/2023		25,620							25,620	25,620			
100172183	DENVER	CO		10/17/2024		1,164							1,164	1,164			
100176626	NORTH MIAMI	FL		11/15/2024		799							799	799			
100116946	LOS ANGELES	CA		07/20/2023		8,005							8,005	8,005			
100102400	MURRIETA	CA		06/07/2023		104							104	104			
100117961	SAN LORENZO	CA		07/20/2023		2,921							2,921	2,921			
100091965	BURIEN	WA		02/07/2023		1,040							1,040	1,040			
100138184	CENTENNIAL	CO		12/14/2023		1,399							1,399	1,399			
100146845	LITTLE ELM	TX		03/21/2024		4,703							4,703	4,703			
100082620	TEMECULA	CA		04/14/2022		2,008							2,008	2,008			
100115987	AUSTIN	TX		07/20/2023		4,629							4,629	4,629			
100178284	MANSFIELD	TX		11/19/2024		1,289							1,289	1,289			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		1,049							1,049	1,049			
100082933	MIAMI	FL		05/17/2022		4,030							4,030	4,030			
100099741	IRVINGTON	NJ		02/28/2023		1,214							1,214	1,214			
100172644	NEWARK	NJ		10/24/2024		971							971	971			
100145505	UNITED KINGDOM	GBR		03/12/2024		(24)							(24)		24		24
100181223	FONTANA	CA		12/06/2024		1,248							1,248	1,248			
100155966	CLIFTON	NJ		06/18/2024		7,591							7,591	7,591			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161769	NEWARK	NJ		07/31/2024		1,180							1,180	1,180			
100168710	HARTWELL	GA		09/25/2024		944							944	944			
100108247	WALDORF	MD		05/24/2023		4,000							4,000	4,000			
100160492	RIALTO	CA		07/19/2024		774							774	774			
100136279	BRUNSWICK	ME		11/20/2023		1,121							1,121	1,121			
100087337	STATEN ISLAND	NY		10/25/2022		1,079							1,079	1,079			
100087147	TYLER	TX		10/25/2022		1,999							1,999	1,999			
100163999	LOCUST HILL	VA		08/21/2024		1,188							1,188	1,188			
100114601	CHINO	CA		06/29/2023		1,352							1,352	1,352			
100025941	LOS ANGELES	CA		09/20/2018		2,121							2,121	2,121			
100119941	ATLANTA	GA		08/10/2023		1,186							1,186	1,186			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		1,341							1,341	1,341			
100126786	TUCSON	AZ		08/30/2023		3,621							3,621	3,621			
100175062	LA PUENTE	CA		11/05/2024		1,012							1,012	1,012			
100134309	LYNN	MA		10/27/2023		1,430							1,430	1,430			
100181287	LAS VEGAS	NV		12/06/2024		1,144							1,144	1,144			
100134777	LUTZ	FL		10/30/2023		1,194							1,194	1,194			
100137868	NEW EGYPT	NJ		12/08/2023		1,121							1,121	1,121			
100120105	JERSEY CITY	NJ		08/11/2023		1,225							1,225	1,225			
100174628	MIAMI	FL		10/31/2024		930							930	930			
100160202	SAINT JOHNS	FL		07/18/2024		1,536							1,536	1,536			
100178365	UPLAND	CA		11/20/2024		1,239							1,239	1,239			
100128915	TALLAHASSEE	FL		09/21/2023		988							988	988			
100159002	RIO LINDA	CA		08/15/2024		839							839	839			
100115332	MIAMI	FL		07/17/2023		1,434							1,434	1,434			
100100806	NORTH POTOMAC	MD		04/28/2023		1,741							1,741	1,741			
100154662	SPRINGFIELD	VA		07/19/2024		1,267							1,267	1,267			
100167127	HENDERSON	NV		09/13/2024		2,000							2,000	2,000			
100169317	JACKSON	NJ		09/27/2024		1,081							1,081	1,081			
100089223	LA PUENTE	CA		01/26/2023		1,697							1,697	1,697			
100063353	WHITE MARSH	MD		07/01/2021		3,022							3,022	3,022			
100109113	GARFIELD	NJ		06/05/2023		1,059							1,059	1,059			
100103877	LINDENHURST	NY		05/10/2023		1,575							1,575	1,575			
100153012	CYPRESS	TX		06/27/2024		765							765	765			
100171187	SILVER SPRING	MD		11/22/2024		934							934	934			
100150048	MIAMI	FL		06/07/2024		1,004							1,004	1,004			
100185975	OXNARD	CA		12/26/2024		824							824	824			
100146636	CHENEY	WA		03/20/2024		577							577	577			
100119260	ANCHORAGE	AK		07/31/2023		3,414							3,414	3,414			
100165609	FAYETTEVILLE	GA		10/04/2024		931							931	931			
100153265	RODANTHE	NC		05/30/2024		1,268							1,268	1,268			
100088100	PORTLAND	OR		10/25/2022		1,211							1,211	1,211			
100149461	POMPANO BEACH	FL		04/24/2024		1,139							1,139	1,139			
100159725	SEATTLE	WA		08/23/2024		1,284							1,284	1,284			
100171484	VIENNA	VA		10/16/2024		1,369							1,369	1,369			
100078035	ANKENY	IA		01/12/2022		2,347							2,347	2,347			
100162252	WESTMINSTER	CO		09/06/2024		544							544	544			
100175896	MANTECA	CA		11/14/2024		1,600							1,600	1,600			
100139860	UNITED KINGDOM	GBR		12/28/2023		(81)							(81)		81		81
100162744	LEANDER	TX		08/12/2024		1,280							1,280	1,280			
100181282	LAS VEGAS	NV		12/06/2024		1,139							1,139	1,139			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100145489	UNITED KINGDOM	GBR		03/12/2024		72							72	(1,323)	(50)	(1,345)	(1,394)
100150009	YUBA CITY	CA		06/07/2024		854							854	854			
100174707	SAN DIEGO	CA		10/31/2024		596							596	596			
100165655	PALM BAY	FL		10/04/2024		1,132							1,132	1,132			
100159453	ST PETE BEACH	FL		07/15/2024		1,041							1,041	1,041			
100134482	ENCINO	CA		10/30/2023		1,168							1,168	1,168			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		1,428							1,428	1,428			
100138743	VACAVILLE	CA		02/02/2024		1,034							1,034	1,034			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		1,182							1,182	1,182			
100162882	SENECA	SC		08/12/2024		1,224							1,224	1,224			
100076831	ARVADA	CO		12/27/2021		2,284							2,284	2,284			
100176190	ARVADA	CO		12/20/2024		1,187							1,187	1,187			
100077992	PROVO	UT		01/06/2022		816							816	816			
100011869	BROOKLYN	NY		03/08/2017		2,551							2,551	2,551			
100168523	NAPLES	FL		09/25/2024		1,155							1,155	1,155			
100175030	PORTLAND	OR		11/05/2024		9,077							9,077	9,077			
100160209	WASHINGTON	UT		07/18/2024		1,570							1,570	1,570			
100164447	WYLIE	TX		08/21/2024		1,177							1,177	1,177			
100140447	WEST ORANGE	NJ		01/18/2024		1,064							1,064	1,064			
100043839	PLACERVILLE	CA		08/19/2020		2,359							2,359	2,359			
100120772	SAN ANTONIO	FL		08/25/2023		5,193							5,193	5,193			
100161114	RIVERSIDE	WA		07/24/2024		2,115							2,115	2,115			
100152031	DENVER	CO		05/15/2024		404							404	404			
100087275	SAINT CHARLES	MO		10/25/2022		2,590							2,590	2,590			
100150655	PANAMA CITY BEACH	FL		05/06/2024		1,324							1,324	1,324			
100165244	RIDGEFIELD	NJ		08/29/2024		997							997	997			
100138809	LAS VEGAS	NV		12/21/2023		1,076							1,076	1,076			
100186470	PHOENIX	AZ		12/30/2024		5,894							5,894	5,894			
100100258	JAMAICA	NY		03/17/2023		1,046							1,046	1,046			
100174245	SAN DIEGO	CA		10/31/2024		1,733							1,733	1,733			
100150230	UNITED KINGDOM	GBR		04/29/2024		1,331							1,331	1,454	123		123
100174632	MIAMI	FL		10/31/2024		931							931	931			
100158967	THE DALLES	OR		08/15/2024		1,076							1,076	1,076			
100161034	SUN CITY WEST	AZ		07/24/2024		1,116							1,116	1,116			
100071974	VENTURA	CA		10/29/2021		12							12	12			
100185134	PANORAMA CITY	CA		12/20/2024		1,165							1,165	1,165			
100186378	MONTGOMERY	TX		12/30/2024		1,144							1,144	1,144			
100144570	DENVER	CO		04/26/2024		58,346							58,346	58,346			
100120929	BIG BEAR CITY	CA		08/30/2023		866							866	866			
100186247	LAKE HAVASU CITY	AZ		12/27/2024		3,596							3,596	3,596			
100186550	HENDERSON	NV		12/30/2024		1,269							1,269	1,269			
100120935	KERMAN	CA		08/30/2023		1,582							1,582	1,582			
100180797	CELESTE	TX		11/26/2024		1,877							1,877	1,877			
100174269	PANACEA	FL		10/31/2024		1,470							1,470	1,470			
100164453	SOUTHPORT	NC		08/21/2024		1,698							1,698	1,698			
100145830	DALLAS	TX		03/15/2024		1,079							1,079	1,079			
100110693	CYPRESS	TX		08/11/2023		835							835	835			
100181208	CHUBBUCK	ID		12/06/2024		1,232							1,232	1,232			
100160341	WESLEY CHAPEL	FL		09/06/2024		932							932	932			
100160912	PEMBROKE PINES	FL		07/24/2024		1,118							1,118	1,118			
100185797	PALMDALE	CA		12/26/2024		1,254							1,254	1,254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175711	FLAGLER BEACH	FL		11/12/2024		1,017							1,017	1,017			
100153614	LOS ANGELES	CA		05/31/2024		1,162							1,162	1,162			
100100286	OCALA	FL		03/24/2023		1,414							1,414	1,414			
100136770	IRVINGTON	NJ		11/27/2023		1,050							1,050	1,050			
100185967	HIALEAH	FL		12/26/2024		974							974	974			
100114570	CLINTON	UT		06/29/2023		1,363							1,363	1,363			
100149396	MARYSVILLE	WA		04/24/2024		1,308							1,308	1,308			
100120018	ESTES PARK	CO		08/11/2023		1,281							1,281	1,281			
100127611	GWYNN	VA		09/08/2023		1,345							1,345	1,345			
100173365	MUNDS PARK	AZ		10/30/2024		2,640							2,640	2,640			
100159287	S JORDAN	UT		07/15/2024		1,140							1,140	1,140			
100134832	DAYTONA BEACH	FL		10/30/2023		1,223							1,223	1,223			
100179630	UNIVERSITY PLACE	WA		11/21/2024		1,166							1,166	1,166			
100172977	HOUSTON	TX		10/25/2024		1,062							1,062	1,062			
100176752	LAS VEGAS	NV		11/15/2024		1,582							1,582	1,582			
100135434	DAYTON	TN		11/13/2023		101,545							101,545	101,545			
100137785	FORT WORTH	TX		12/08/2023		1,725							1,725	1,725			
100163888	VACAVILLE	CA		09/27/2024		1,330							1,330	1,330			
100102145	FONTANA	CA		04/14/2023		945							945	945			
100128869	STATEN ISLAND	NY		09/21/2023		8,353							8,353	8,353			
100119749	YONKERS	NY		08/08/2023		1,138							1,138	1,138			
100148438	YORKVILLE	IL		04/12/2024		1,048							1,048	1,048			
100119368	INDIO	CA		07/31/2023		1,715							1,715	1,715			
100176591	COMPTON	CA		11/15/2024		841							841	841			
100156251	WEIMAR	TX		06/20/2024		849							849	849			
100084642	FONTANA	CA		08/02/2022		1,400							1,400	1,400			
100156048	SCOTTSDALE	AZ		06/18/2024		1,112							1,112	1,112			
100115026	FONTANA	CA		07/14/2023		1,402							1,402	1,402			
100147816	LA PUENTE	CA		04/08/2024		1,314							1,314	1,314			
100185318	ELK GROVE	CA		12/20/2024		1,107							1,107	1,107			
100172371	WEST SACRAMENTO	CA		10/23/2024		1,211							1,211	1,211			
100060527	STERLING	VA		06/01/2021		1,739							1,739	1,739			
100164996	SAINT AUGUSTINE	FL		08/28/2024		1,493							1,493	1,493			
100080985	LOS ANGELES	CA		03/18/2022		2,705							2,705	2,705			
100142158	HENDERSON	NV		02/29/2024		1,116							1,116	1,116			
100076751	LONGMONT	CO		12/30/2021		2,535							2,535	2,535			
100185780	FAIRFIELD	CA		12/26/2024		902							902	902			
100156743	HESPERIA	CA		06/26/2024		1,048							1,048	1,048			
100173329	LEHI	UT		10/30/2024		1,268							1,268	1,268			
100172282	BOTHELL	WA		10/21/2024		1,415							1,415	1,415			
100162074	BEND	OR		07/31/2024		1,150							1,150	1,150			
100173023	HOUSTON	TX		10/25/2024		938							938	938			
100099947	SAN DIEGO	CA		03/28/2023		1,345							1,345	1,345			
100163382	SHADY COVE	OR		09/27/2024		936							936	936			
100172589	SEVIERVILLE	TN		10/23/2024		1,495							1,495	1,495			
100161081	RIVIERA BEACH	FL		07/24/2024		3,211							3,211	3,211			
100172909	SAN BERNARDINO	CA		10/25/2024		1,320							1,320	1,320			
100117133	FOREST HILLS	NY		07/20/2023		3,148							3,148	3,148			
100171223	BAKERSFIELD	CA		10/16/2024		932							932	932			
100150754	SCOTTSDALE	AZ		05/07/2024		2,968							2,968	2,968			
100172560	TEMECULA	CA		10/23/2024		1,387							1,387	1,387			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110094	GAINESVILLE	VA		06/23/2023		1,368							1,368	1,368			
100088307	BIRMINGHAM	AL		11/10/2022		26,058							26,058	26,058			
100018339	REDONDO BEACH	CA		06/27/2018		3,514							3,514	3,514			
100115407	KISSIMMEE	FL		07/17/2023		1,277							1,277	1,277			
100065830	AGOURA HILLS	CA		07/23/2021		2,612							2,612	2,612			
100149571	BELLEROSE	NY		04/26/2024		1,251							1,251	1,251			
100128415	GARLAND	TX		09/15/2023		3,100							3,100	3,100			
100185842	SANTA MARIA	CA		12/26/2024		2,025							2,025	2,025			
100117128	GREAT NECK	NY		07/20/2023		2,448							2,448	2,448			
100143174	MILFORD	NH		02/16/2024		1,188							1,188	1,188			
100149412	FOLSOM	CA		04/24/2024		1,516							1,516	1,516			
100087442	FULSHEAR	TX		10/25/2022		1,944							1,944	1,944			
100133699	WINTER GARDEN	FL		10/23/2023		1,312							1,312	1,312			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		3,121							3,121	3,121			
100164976	EDISON	NJ		08/28/2024		1,411							1,411	1,411			
100109283	SANTEE	CA		07/21/2023		201							201	201			
100186211	HEMET	CA		12/27/2024		844							844	844			
100174279	CRYSTAL BEACH	TX		10/31/2024		1,132							1,132	1,132			
100087489	PLANTATION	FL		10/25/2022		15,275							15,275	15,275			
100155145	SANDY	UT		07/19/2024		1,164							1,164	1,164			
100169675	CUMMING	GA		09/30/2024		1,206							1,206	1,206			
100169856	DECATUR	GA		09/30/2024		1,151							1,151	1,151			
100172996	HOUSTON	TX		10/25/2024		938							938	938			
100116111	NORTH HOLLYWOOD	CA		07/20/2023		2,332							2,332	2,332			
100077904	KATWIJK	NLD		12/29/2021		(53)							(53)		53		53
100115892	FAIR OAKS	CA		07/20/2023		893							893	893			
100150059	TAMARAC	FL		06/14/2024		829							829	829			
100102173	BLACKLICK	OH		04/14/2023		1,528							1,528	1,528			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		2,983							2,983	2,983			
100133873	POMPANO BEACH	FL		10/24/2023		1,078							1,078	1,078			
100174590	MANASSAS	VA		10/31/2024		4,360							4,360	4,360			
100158325	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100065353	SILVERTHORNE	CO		07/28/2021		729							729	729			
100181368	PICO RIVERA	CA		12/06/2024		1,023							1,023	1,023			
100120731	OZONE PARK	NY		08/25/2023		2,014							2,014	2,014			
100143739	NAPLES	FL		04/05/2024		294							294	294			
100156117	HICKSVILLE	NY		06/18/2024		933							933	933			
100179932	STATE COLLEGE	PA		11/25/2024		742							742	742			
100180218	LAS VEGAS	NV		11/25/2024		1,103							1,103	1,103			
100115202	HUNTINGTON	NY		07/17/2023		1,355							1,355	1,355			
100134504	HOLLYWOOD	FL		10/30/2023		2,431							2,431	2,431			
100147035	MONROE	WA		03/27/2024		1,109							1,109	1,109			
100136938	SAN MARCOS	CA		11/28/2023		1,344							1,344	1,344			
100184394	DALLAS	TX		12/16/2024		904							904	904			
100170488	YORBA LINDA	CA		10/09/2024		1,314							1,314	1,314			
100156440	SPOKANE	WA		06/24/2024		1,125							1,125	1,125			
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		1,192							1,192	1,192			
100149663	TALLAHASSEE	FL		04/26/2024		1,164							1,164	1,164			
100151627	MESA	AZ		05/10/2024		1,139							1,139	1,139			
100127498	NASHVILLE	TN		09/08/2023		1,289							1,289	1,289			
100141559	LOS ANGELES	CA		01/30/2024		952							952	952			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138863	DALLAS	TX		12/21/2023		1,179							1,179	1,179			
100126278	FORT LAUDERDALE	FL		08/30/2023		1,460							1,460	1,460			
100138436	PITTSBURG	CA		12/18/2023		811							811	811			
100148936	CLIFFSIDE PK	NJ		04/17/2024		1,121							1,121	1,121			
100167811	MIAMI	FL		09/19/2024		977							977	977			
100149880	SCOTTSDALE	AZ		04/29/2024		1,266							1,266	1,266			
100102493	EATON	CO		06/07/2023		1,441							1,441	1,441			
100175907	DENVER	CO		11/14/2024		1,369							1,369	1,369			
100142166	WATSONVILLE	CA		02/29/2024		1,023							1,023	1,023			
100082117	HOLLYWOOD	SC		04/14/2022		2,263							2,263	2,263			
100180304	PARAMOUNT	CA		11/25/2024		1,643							1,643	1,643			
100154136	HURRICANE	UT		07/11/2024		9,600							9,600	9,600			
100031457	SANTA BARBARA	CA		03/29/2019		2,772							2,772	2,772			
100083349	HEEMSTEDE	NLD		05/27/2022		(99)							(99)		99		99
100150180	DENNIS PORT	MA		04/30/2024		1,086							1,086	1,086			
100178259	MURPHY	TX		11/19/2024		1,234							1,234	1,234			
100151069	CAPITOLA	CA		05/08/2024		52,069							52,069	52,069			
100175452	ATLANTA	GA		12/23/2024		9,570							9,570	9,570			
100153481	FREEPORT	NY		05/30/2024		1,153							1,153	1,153			
100160923	PROVIDENCE	RI		07/24/2024		1,229							1,229	1,229			
100146692	WINCHESTER	CA		03/20/2024		718							718	718			
100172800	MIAMI	FL		12/06/2024		1,213							1,213	1,213			
100175260	WHEAT RIDGE	CO		11/05/2024		1,253							1,253	1,253			
100179926	KUNA	ID		11/25/2024		1,546							1,546	1,546			
100076546	IRVINE	CA		01/04/2022		2,788							2,788	2,788			
100100385	JAMAICA	NY		04/27/2023		2,245							2,245	2,245			
100153819	SIMPSONVILLE	SC		07/10/2024		602							602	602			
100168354	LA QUINTA	CA		09/25/2024		2,033							2,033	2,033			
100031930	SAN RAMON	CA		03/29/2019		2,295							2,295	2,295			
100055870	KENSINGTON	MD		03/26/2021		2,944							2,944	2,944			
100161946	DRIGGS	ID		07/31/2024		1,329							1,329	1,329			
100161000	CAMDENTON	MO		07/24/2024		2,252							2,252	2,252			
100110729	DEERFIELD BEACH	FL		08/11/2023		1,301							1,301	1,301			
100102170	LOS ANGELES	CA		04/14/2023		1,712							1,712	1,712			
100147598	BLOOMINGTON	CA		04/04/2024		1,166							1,166	1,166			
100129550	MARYSVILLE	WA		09/29/2023		1,228							1,228	1,228			
100169442	GLENDALE	AZ		09/30/2024		2,416							2,416	2,416			
100133457	CULPEPPER	VA		10/19/2023		4,344							4,344	4,344			
100110006	HEMPSTEAD	NY		06/22/2023		1,166							1,166	1,166			
100132799	MONETA	VA		11/03/2023		550							550	550			
100109200	STOCKTON	CA		07/21/2023		19,998							19,998	19,998			
100149578	BEND	OR		04/26/2024		2,761							2,761	2,761			
100012326	TINLEY PARK	IL		04/28/2017		1,994							1,994	1,994			
100128254	MIDLAND	TX		09/14/2023		1,218							1,218	1,218			
100159269	VENICE	FL		07/15/2024		1,226							1,226	1,226			
100143420	RIVERSIDE	CA		02/16/2024		1,040							1,040	1,040			
100133758	RENO	NV		10/23/2023		1,146							1,146	1,146			
100149556	LAS VEGAS	NV		04/26/2024		1,162							1,162	1,162			
100150188	NEW HARTFORD	NY		04/30/2024		18,245							18,245	18,245			
100100929	TAMPA	FL		04/28/2023		1,848							1,848	1,848			
100133614	DALLAS	TX		10/23/2023		1,247							1,247	1,247			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110063	SILVER SPRING	MD		06/23/2023		1,179							1,179	1,179			
100164849	HAPPY VALLEY	OR		08/26/2024		18,206							18,206	18,206			
100160037	KAMAS	UT		07/17/2024		1,954							1,954	1,954			
100077821	FRISCO	TX		01/14/2022		2,386							2,386	2,386			
100081644	FORT LEE	NJ		03/24/2022		2,133							2,133	2,133			
100165783	WADING RIVER	NY		08/29/2024		922							922	922			
100186518	MOUNT DORA	FL		12/30/2024		1,079							1,079	1,079			
100139969	WESTMINSTER	CO		01/09/2024		978							978	978			
100087366	LAKE WORTH	FL		10/25/2022		1,887							1,887	1,887			
100175070	SIGNAL HILL	CA		11/05/2024		6,824							6,824	6,824			
100164772	VIRGINIA BEACH	VA		08/26/2024		(2,360)							(2,360)	(2,360)			
100147831	BRADENTON	FL		04/08/2024		1,289							1,289	1,289			
100144969	UNITED KINGDOM	GBR		03/12/2024		72							72	(1,299)	(26)	(1,345)	(1,371)
100179517	LEANDER	TX		11/21/2024		13,333							13,333	13,333			
100134720	SAN JOSE	CA		10/30/2023		1,320							1,320	1,320			
100149513	COMMERCE CITY	CO		04/26/2024		895							895	895			
100136764	WHITESTONE	NY		11/27/2023		998							998	998			
100184406	MORENO VALLEY	CA		12/17/2024		1,555							1,555	1,555			
100135070	PATERSON	NJ		11/01/2023		1,220							1,220	1,220			
100176861	RANCHO CUCAMONGA	CA		11/15/2024		1,204							1,204	1,204			
100163939	NAPERVILLE	IL		10/04/2024		2,800							2,800	2,800			
100165329	LANCASTER	CA		08/29/2024		805							805	805			
100146579	CLOVIS	CA		03/20/2024		1,084							1,084	1,084			
100129507	MARYSVILLE	WA		09/29/2023		1,446							1,446	1,446			
100153336	PHOENIX	AZ		05/30/2024		6,137							6,137	6,137			
100101809	JERSEY CITY	NJ		03/31/2023		1,204							1,204	1,204			
100087981	ACTON	CA		10/25/2022		1,857							1,857	1,857			
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024		823							823	823			
100023559	MONTEBELLO	CA		09/04/2018		3,694							3,694	3,694			
100117386	CARSON	CA		07/20/2023		2,969							2,969	2,969			
100135669	FULSHEAR	TX		11/09/2023		575							575	575			
100137424	UNION	NJ		01/11/2024		640							640	640			
100083664	ALVA	FL		06/23/2022		1,894							1,894	1,894			
100118162	STOCKTON	CA		07/20/2023		1,216							1,216	1,216			
100160916	BLUE RIDGE	GA		07/24/2024		1,192							1,192	1,192			
100133548	STAFFORD	VA		10/19/2023		578							578	578			
100162603	EATONTON	GA		08/12/2024		165							165	165			
100182068	NASHVILLE	TN		12/12/2024		3,078							3,078	3,078			
100116810	MONTEREY PARK	CA		07/20/2023		5,867							5,867	5,867			
100142421	GLENDALE	AZ		02/05/2024		861							861	861			
100109377	MANTECA	CA		06/12/2023		1,891							1,891	1,891			
100120131	LAKE LURE	NC		08/11/2023		3,804							3,804	3,804			
100084677	PHOENIX	AZ		08/02/2022		936							936	936			
100175167	WESTON	FL		11/05/2024		1,536							1,536	1,536			
100175073	FREDERICK	CO		11/05/2024		1,172							1,172	1,172			
100180650	INDIO	CA		11/26/2024		1,158							1,158	1,158			
100110333	PAWTUCKET	RI		06/30/2023		1,647							1,647	1,647			
100162760	LAKE ELSINORE	CA		08/12/2024		1,271							1,271	1,271			
100166453	STOCKTON	CA		10/31/2024		1,068							1,068	1,068			
100171645	HURRICANE	UT		10/16/2024		34,261							34,261	34,261			
100149153	MABLETON	GA		04/22/2024		1,134							1,134	1,134			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100086360	CABO SAN LUCAS	MEX		09/01/2022		2,075							2,075	2,075			
100147378	ANAHEIM	CA		05/08/2024		1,102							1,102	1,102			
100078687	WOOD RIDGE	NJ		02/02/2022		1,213							1,213	1,213			
100033828	DUBLIN	IRL		06/21/2019		22,194							22,194	23,259	882	183	1,065
100173841	CHICAGO	IL		10/31/2024		1,244							1,244	1,244			
100102372	RICHMOND	TX		06/07/2023		2,610							2,610	2,610			
100055635	FLORAL PARK	NY		03/23/2021		2,245							2,245	2,245			
100127501	CAROLINA BEACH	NC		09/08/2023		911							911	911			
100088139	SANTA ANA	CA		10/25/2022		975							975	975			
100174261	SALT LAKE CITY	UT		10/31/2024		1,512							1,512	1,512			
100173314	PANAMA CITY BEACH	FL		10/30/2024		2,935							2,935	2,935			
4010060729	BALTIMORE	MD		10/27/2023		981							981	981			
100127570	SUPERIOR	CO		09/08/2023		1,400							1,400	1,400			
100186716	AUSTIN	TX		12/31/2024		1,073							1,073	1,073			
100078738	SOUTH EL MONTE	CA		02/25/2022		3,499							3,499	3,499			
100030703	PORTER RANCH	CA		04/09/2019		2,523							2,523	2,523			
100171665	ARLEY	AL		10/16/2024		2,070							2,070	2,070			
100133385	APPLE VALLEY	CA		11/21/2023		1,121							1,121	1,121			
100181964	LEBANON	OR		12/12/2024		24,344							24,344	24,344			
100087269	DALLAS	TX		10/25/2022		4,020							4,020	4,020			
100079811	FONTANA	CA		04/08/2022		2,640							2,640	2,640			
100156196	STILLWATER	OK		06/20/2024		770							770	770			
100176681	WEST MILFORD	NJ		11/15/2024		460							460	460			
100138413	INDIALANTIC	FL		12/18/2023		1,088							1,088	1,088			
100184365	SAN DIEGO	CA		12/16/2024		996							996	996			
100043050	ASTORIA	NY		05/28/2020		7,674							7,674	7,674			
100167616	MOUNT PLEASANT	SC		09/19/2024		2,341							2,341	2,341			
100141248	GLEN COVE	NY		01/30/2024		915							915	915			
100141811	GRONINGEN	NLD		01/29/2024		(137)							(137)		137		137
100076029	AUBURN	WA		01/07/2022		2,729							2,729	2,729			
100142452	BELLEVUE	WA		03/08/2024		803							803	803			
100185919	LAGUNA NIGUEL	CA		12/26/2024		1,082							1,082	1,082			
100144566	FEDERAL WAY	WA		04/26/2024		910							910	910			
100115957	ROSWELL	GA		07/20/2023		1,313							1,313	1,313			
100137246	SAN DIEGO	CA		11/29/2023		965							965	965			
100110786	DEN HAAG	NLD		06/28/2023		(61)							(61)		61		61
100137225	PENSACOLA	FL		11/29/2023		955							955	955			
100168072	HOMER	AK		09/20/2024		2,921							2,921	2,921			
100176184	HOUSTON	TX		12/20/2024		922							922	922			
100119346	EDISTO ISLAND	SC		07/31/2023		1,369							1,369	1,369			
100158231	UNITED KINGDOM	GBR		07/09/2024		(13)							(13)		13		13
100182006	RENO	NV		12/12/2024		1,599							1,599	1,599			
100173134	GREENCASTLE	PA		10/30/2024		1,317							1,317	1,317			
100150017	GLEN ALLEN	VA		06/07/2024		1,512							1,512	1,512			
100120952	ELBERT	CO		08/30/2023		1,386							1,386	1,386			
100135919	LOS ANGELES	CA		11/13/2023		613							613	613			
100169633	TEMPE	AZ		09/30/2024		1,404							1,404	1,404			
100160200	SEMINOLE	FL		07/18/2024		1,108							1,108	1,108			
100172906	SANTA ROSA	CA		10/25/2024		1,037							1,037	1,037			
100138694	ATASCOSA	TX		02/02/2024		785							785	785			
100148808	LATHROP	CA		04/17/2024		1,182							1,182	1,182			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081761	CULVER CITY	CA		03/22/2022		24							24	24			
100153163	BEAUFORT	NC		05/30/2024		1,156							1,156	1,156			
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,503							1,503	1,503			
100174295	SPOONER	WI		10/31/2024		1,417							1,417	1,417			
100170179	SAINT AUGUSTINE	FL		10/08/2024		3,271							3,271	3,271			
100169693	PANAMA CITY BEACH	FL		09/30/2024		1,095							1,095	1,095			
100048622	LOWELL	MA		11/20/2020		1,715							1,715	1,715			
100091999	BREWSTER	NY		02/09/2023		1,182							1,182	1,182			
100014446	SIMI VALLEY	CA		09/27/2017		2,432							2,432	2,432			
100165521	LA QUINTA	CA		08/29/2024		1,226							1,226	1,226			
100151093	OLD TAPPAN	NJ		05/08/2024		1,283							1,283	1,283			
100162097	HENDERSON	NV		07/31/2024		831							831	831			
100044803	MIAMI	FL		11/19/2020		1,256							1,256	1,256			
100148638	GALT	CA		05/15/2024		908							908	908			
100152174	SEATTLE	WA		05/17/2024		1,141							1,141	1,141			
100180869	UNITED KINGDOM	GBR		11/27/2024		(75)							(75)		75		75
100129820	SALT LAKE CITY	UT		09/27/2023		1,277							1,277	1,277			
100160182	ROTONDA WEST	FL		07/18/2024		1,140							1,140	1,140			
100086578	CHICAGO	IL		09/30/2022		1,104							1,104	1,104			
100107798	PRESCOTT	AZ		05/19/2023		1,427							1,427	1,427			
100166076	MADISON	TN		09/09/2024		1,533							1,533	1,533			
100153351	NOKOMIS	FL		05/30/2024		757							757	757			
100140235	MURRIETA	CA		01/18/2024		1,065							1,065	1,065			
100129446	CAROLINA BEACH	NC		09/29/2023		1,499							1,499	1,499			
100117088	CANDLER	NC		07/20/2023		1,721							1,721	1,721			
100141365	WINDER	GA		01/30/2024		901							901	901			
100055647	ANAHEIM	CA		03/23/2021		1,680							1,680	1,680			
100044870	GAITHERSBURG	MD		11/19/2020		3,519							3,519	3,519			
100160097	HOUSTON	TX		07/17/2024		1,123							1,123	1,123			
100163380	HOUSTON	TX		09/27/2024		1,208							1,208	1,208			
100151124	OCEANSIDE	CA		05/08/2024		1,122							1,122	1,122			
100119900	PARKLAND	FL		08/10/2023		1,026							1,026	1,026			
100079950	CANOGA PARK	CA		04/25/2022		2,533							2,533	2,533			
100173133	HERRIMAN	UT		10/30/2024		1,216							1,216	1,216			
100141661	LAS VEGAS	NV		01/30/2024		925							925	925			
100148210	SHELTON	WA		04/12/2024		1,148							1,148	1,148			
100171621	HAYMARKET	VA		10/16/2024		1,189							1,189	1,189			
100116491	CELINA	TX		07/20/2023		2,015							2,015	2,015			
100027070	SCOTTSDALE	AZ		09/26/2018		3,989							3,989	3,989			
100180173	ELIZABETH	NJ		11/25/2024		887							887	887			
100144440	UNIVERSAL CITY	TX		03/07/2024		280,796							280,796	280,796			
100151860	MIRAMAR	FL		05/10/2024		1,045							1,045	1,045			
100144392	LONE OAK	TX		03/07/2024		1,699							1,699	1,699			
100067954	LOS ANGELES	CA		09/23/2021		2,691							2,691	2,691			
100143291	MARIETTA	GA		02/16/2024		1,351							1,351	1,351			
100157618	HONOLULU	HI		06/28/2024		89,198							89,198	89,198			
100116640	DALY CITY	CA		07/20/2023		3,359							3,359	3,359			
100147817	PORTLAND	OR		04/08/2024		1,164							1,164	1,164			
100065666	SADDLE BROOK	NJ		07/28/2021		2,731							2,731	2,731			
100164184	MARYSVILLE	WA		08/21/2024		983							983	983			
100114950	RED LION	PA		07/13/2023		7,884							7,884	7,884			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131834	MULLICA HILL	NJ		10/06/2023		893							893	893			
100176575	PINETOP	AZ		11/15/2024		1,126							1,126	1,126			
100164266	GREENBELT	MD		08/21/2024		1,144							1,144	1,144			
100161315	SEATTLE	WA		07/25/2024		1,385							1,385	1,385			
100171608	JOHNS CREEK	GA		10/16/2024		13,445							13,445	13,445			
100086049	SAN ANTONIO	TX		08/24/2022		1,321							1,321	1,321			
100110797	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		(121)							(121)		121		121
100144139	JACKSON	NJ		03/07/2024		1,181							1,181	1,181			
100152264	RIVERSIDE	CA		05/17/2024		1,251							1,251	1,251			
100144904	UNITED KINGDOM	GBR		03/12/2024		22							22		(22)		(22)
100087281	WHITE PLAINS	NY		10/25/2022		3,656							3,656	3,656			
100085058	VEENENDAAL	NLD		07/27/2022		132,300							132,300	156,902	24,602		24,602
100099945	LAKEWOOD	CA		03/28/2023		1,056							1,056	1,056			
100102600	HERNDON	VA		06/07/2023		1,235							1,235	1,235			
100170322	BOZEMAN	MT		10/08/2024		1,210							1,210	1,210			
100152022	RANCHO MIRAGE	CA		05/14/2024		1,268							1,268	1,268			
100171413	RANCHO CORDOVA	CA		10/16/2024		1,302							1,302	1,302			
100082627	KAILUA KONA	HI		04/14/2022		2,655							2,655	2,655			
100089375	BLUFFDALE	UT		11/17/2022		1,537							1,537	1,537			
100090072	AVENTURA	FL		01/13/2023		396							396	396			
100115908	CARMICHAEL	CA		07/20/2023		1,204							1,204	1,204			
100114549	MORENO VALLEY	CA		06/29/2023		1,318							1,318	1,318			
100173715	INDIO	CA		10/30/2024		999							999	999			
100081687	HAWTHORNE	CA		03/21/2022		2,433							2,433	2,433			
100165653	NORTH MIAMI	FL		10/04/2024		1,138							1,138	1,138			
100088087	SULTAN	WA		10/25/2022		1,369							1,369	1,369			
100157612	FORT MYERS	FL		06/28/2024		1,089							1,089	1,089			
100169879	MATTAPOISETT	MA		11/08/2024		2,000							2,000	2,000			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		989							989	989			
100163983	JAMAICA	NY		08/21/2024		1,075							1,075	1,075			
100162296	DULUTH	GA		09/06/2024		882							882	882			
100013206	CHICAGO	IL		05/25/2017		1,769							1,769	1,769			
100152778	FORT MYERS	FL		05/22/2024		1,099							1,099	1,099			
100149766	SPRING VALLEY	NY		04/26/2024		1,124							1,124	1,124			
100118747	TRUCKEE	CA		07/25/2023		1,613							1,613	1,613			
100167126	MIAMI	FL		09/13/2024		588							588	588			
100110105	PHOENIX	AZ		06/23/2023		1,463							1,463	1,463			
100132348	CLOVIS	CA		11/03/2023		1,676							1,676	1,676			
100172176	FONTANA	CA		10/17/2024		961							961	961			
100116293	EL CAJON	CA		07/20/2023		1,361							1,361	1,361			
100149500	UPLAND	CA		04/24/2024		1,153							1,153	1,153			
100102169	LOS ANGELES	CA		04/14/2023		1,462							1,462	1,462			
100186779	NASHVILLE	TN		12/31/2024		1,040							1,040	1,040			
100085121	EINDHOVEN	NLD		07/27/2022		(107)							(107)		107		107
100159449	ELLIJAY	GA		07/15/2024		1,098							1,098	1,098			
100171603	WASHINGTON	DC		10/16/2024		1,217							1,217	1,217			
100146999	TUSTIN	CA		03/27/2024		1,137							1,137	1,137			
100158925	ATLANTIC CITY	NJ		07/12/2024		1,678							1,678	1,678			
100067684	CHICAGO	IL		09/23/2021		2,783							2,783	2,783			
100120008	NASHVILLE	TN		08/11/2023		1,281							1,281	1,281			
100164495	ELLIJAY	GA		08/21/2024		1,125							1,125	1,125			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100168298	ROCKLIN	CA		09/20/2024		2,985							2,985	2,985			
100140173	WOODLAND	CA		01/09/2024		1,611							1,611	1,611			
100162956	MIRAMAR BEACH	FL		08/12/2024		2,709							2,709	2,709			
100149299	CATHEDRAL CITY	CA		04/24/2024		1,120							1,120	1,120			
100176152	PHOENIX	AZ		12/20/2024		743							743	743			
100100788	SAN PABLO	CA		04/28/2023		4,725							4,725	4,725			
100174783	JAMAICA	NY		10/31/2024		1,273							1,273	1,273			
100043890	WESTON	FL		08/19/2020		1,577							1,577	1,577			
100182491	BLUE RIDGE	GA		12/12/2024		1,493							1,493	1,493			
100090882	CHARLOTTE	NC		01/31/2023		1,545							1,545	1,545			
100054732	FAIRFIELD	CT		03/23/2021		1,963							1,963	1,963			
100088275	PORT WASHINGTON	NY		10/17/2022		8,174							8,174	8,174			
100168259	SAINT GEORGE	UT		09/20/2024		106,911							106,911	106,911			
100153391	YUCAIPA	CA		05/29/2024		837							837	837			
100153353	FORT MYERS	FL		05/30/2024		1,150							1,150	1,150			
100110147	GARDENA	CA		06/29/2023		1,774							1,774	1,774			
100147919	GARFIELD	NJ		04/08/2024		1,393							1,393	1,393			
100061933	FRANKLIN PARK	NJ		07/01/2021		2,826							2,826	2,826			
100103394	SACRAMENTO	CA		06/16/2023		965							965	965			
100091182	OAKLAND	NJ		01/31/2023		1,396							1,396	1,396			
100087068	CANYON LAKE	TX		11/04/2022		100							100	100			
100168599	LAS VEGAS	NV		09/25/2024		1,374							1,374	1,374			
100163792	LOS ANGELES	CA		09/27/2024		9,616							9,616	9,616			
100171606	JASPER	TX		10/16/2024		270							270	270			
100043579	SCARSDALE	NY		08/13/2020		1,272							1,272	1,272			
100151978	BROOMFIELD	CO		06/14/2024		1,161							1,161	1,161			
100164254	NEWARK	NJ		08/21/2024		1,094							1,094	1,094			
100114745	CATHEDRAL CITY	CA		07/07/2023		889							889	889			
100137520	SUGAR GROVE	NC		12/08/2023		22,750							22,750	22,750			
100161357	WINTER GARDEN	FL		07/25/2024		1,248							1,248	1,248			
100120707	BROOMFIELD	CO		08/25/2023		1,554							1,554	1,554			
100163164	WESTLAKE	FL		08/13/2024		2,757							2,757	2,757			
100173146	PHOENIX	AZ		10/30/2024		1,495							1,495	1,495			
100145711	UNITED KINGDOM	GBR		03/12/2024		1,763							1,763	1,861	98		98
100136553	REDLANDS	CA		11/20/2023		1,726							1,726	1,726			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		10,728							10,728	10,728			
100141627	FRESNO	CA		01/30/2024		657							657	657			
100143740	EVERETT	WA		04/05/2024		1,156							1,156	1,156			
100182417	SANTA ROSA	CA		12/12/2024		8,721							8,721	8,721			
100143107	WEST PALM BEACH	FL		02/16/2024		1,145							1,145	1,145			
100173958	FORNEY	TX		10/31/2024		955							955	955			
100154076	KANNAPOLIS	NC		06/06/2024		1,388							1,388	1,388			
100164427	CHARLOTTE	NC		08/21/2024		1,092							1,092	1,092			
100060153	HOLMES BEACH	FL		06/25/2021		2,717							2,717	2,717			
100182621	FORT PIERCE	FL		12/12/2024		1,244							1,244	1,244			
100147922	RICHARDSON	TX		04/08/2024		1,182							1,182	1,182			
100158277	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100108434	HAVERSTRAW	NY		05/25/2023		1,183							1,183	1,183			
100163030	CATHEDRAL CITY	CA		08/13/2024		1,091							1,091	1,091			
100137465	SAN ANTONIO	TX		01/11/2024		1,501							1,501	1,501			
100171422	LINDEN	NJ		10/16/2024		1,484							1,484	1,484			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162556	PORTLAND	OR		08/12/2024		1,212							1,212	1,212			
100161154	RENO	NV		07/24/2024		1,158							1,158	1,158			
100157901	DENVER	NC		07/09/2024		1,728							1,728	1,728			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		2,136							2,136	2,136			
100091019	LOS ANGELES	CA		01/31/2023		954							954	954			
100143663	WAXHAW	NC		02/22/2024		1,201							1,201	1,201			
100057610	RODANTHE	NC		06/30/2021		2,536							2,536	2,536			
100186301	PALMDALE	CA		12/30/2024		1,053							1,053	1,053			
100030867	CROTON ON HUDSON	NY		04/09/2019		5,051							5,051	5,051			
100156076	WEST PALM BEACH	FL		06/18/2024		1,672							1,672	1,672			
100129587	SUNSET BEACH	NC		09/29/2023		1,485							1,485	1,485			
100169607	RENTON	WA		09/30/2024		2,323							2,323	2,323			
100150786	FULLERTON	CA		05/07/2024		1,297							1,297	1,297			
100152448	EVERETT	WA		05/17/2024		1,123							1,123	1,123			
100147765	COSTA MESA	CA		04/08/2024		1,577							1,577	1,577			
100115442	LONG BEACH	CA		07/17/2023		155							155	155			
100168529	CORAOPOLIS	PA		09/25/2024		1,250							1,250	1,250			
100138203	LAS VEGAS	NV		12/14/2023		773							773	773			
100167034	GARLAND	TX		09/13/2024		1,141							1,141	1,141			
100148522	PHILADELPHIA	PA		04/12/2024		1,287							1,287	1,287			
100136577	WOODLAND PARK	NJ		11/22/2023		1,022							1,022	1,022			
100114746	RAYMOND	CA		07/07/2023		1,124							1,124	1,124			
100120882	CORONA	CA		08/28/2023		4,320							4,320	4,320			
100165323	MIDDLETOWN	CA		08/29/2024		2,020							2,020	2,020			
100060152	HOLMES BEACH	FL		06/25/2021		2,689							2,689	2,689			
100150473	LA PUENTE	CA		05/03/2024		1,449							1,449	1,449			
100030124	SAN FRANCISCO	CA		12/20/2018		1,430							1,430	1,430			
100182363	SEVIERVILLE	TN		12/12/2024		1,314							1,314	1,314			
100115829	SEATTLE	WA		07/20/2023		1,684							1,684	1,684			
100086745	CARROLLTON	TX		09/30/2022		3,877							3,877	3,877			
100129591	SAN DIEGO	CA		09/29/2023		1,181							1,181	1,181			
100163865	CARROLLTON	TX		09/27/2024		1,334							1,334	1,334			
100158508	GRASS VALLEY	CA		07/10/2024		1,057							1,057	1,057			
100168099	SURPRISE	AZ		09/20/2024		2,011							2,011	2,011			
100031912	SAN JOSE	CA		03/29/2019		2,494							2,494	2,494			
100175974	MANTECA	CA		11/14/2024		1,449							1,449	1,449			
100160958	KENT	WA		07/24/2024		12,704							12,704	12,704			
100038961	KILDARE	IRL		09/27/2019		385							385	(5,522)	(385)	(5,522)	(5,906)
100136148	SAINT AUGUSTINE	FL		12/18/2023		902							902	902			
100074418	CHICAGO	IL		12/02/2021		4,449							4,449	4,449			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		1,178							1,178	1,178			
100149181	SAN DIEGO	CA		04/22/2024		1,043							1,043	1,043			
100143517	NEWARK	NJ		02/21/2024		1,109							1,109	1,109			
100127993	SILVER SPRING	MD		09/08/2023		1,656							1,656	1,656			
100081618	DAVENPORT	FL		03/24/2022		1,988							1,988	1,988			
100139456	WILLIS	TX		12/28/2023		1,139							1,139	1,139			
100127999	LEBANON	TN		09/08/2023		1,640							1,640	1,640			
100143823	ROTTERDAM	NLD		02/27/2024		(170)							(170)		170		170
100117547	SAN JOSE	CA		07/20/2023		1,878							1,878	1,878			
100173236	MT PLEASANT	SC		10/30/2024		6,719							6,719	6,719			
100116848	LOS ANGELES	CA		07/20/2023		5,359							5,359	5,359			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186374	TEMPE	AZ		12/30/2024		1,023							1,023	1,023			
100012054	YONKERS	NY		03/08/2017		2,030							2,030	2,030			
100119267	AURORA	CO		07/31/2023		1,519							1,519	1,519			
100107997	JACKSON	NJ		05/25/2023		1,251							1,251	1,251			
100161709	MIAMI	FL		07/30/2024		1,083							1,083	1,083			
100147011	FREMONT	CA		03/27/2024		1,331							1,331	1,331			
100014647	SAN FRANCISCO	CA		09/27/2017		6,449							6,449	6,449			
100165977	ARLINGTON	VA		09/06/2024		1,097							1,097	1,097			
100116826	EASTVALE	CA		07/20/2023		2,918							2,918	2,918			
100166085	HOLLYWOOD	FL		09/09/2024		1,118							1,118	1,118			
100118932	FREDERICK	MD		07/27/2023		2,561							2,561	2,561			
100084729	TEMPE	AZ		08/02/2022		1,698							1,698	1,698			
100144811	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21		21
100169298	KENDALL PARK	NJ		09/27/2024		2,643							2,643	2,643			
100080914	JOSHUA TREE	CA		04/01/2022		2,606							2,606	2,606			
100167870	LAS VEGAS	NV		09/20/2024		4,086							4,086	4,086			
100162314	BOCA RATON	FL		08/05/2024		370,667							370,667	370,667			
100024753	INGLEWOOD	CA		09/20/2018		1,612							1,612	1,612			
100121005	VENICE	FL		08/30/2023		1,614							1,614	1,614			
100137370	NORTH ARLINGTON	NJ		12/01/2023		984							984	984			
100116326	STATEN ISLAND	NY		07/20/2023		2,496							2,496	2,496			
100086549	LEMONT	IL		09/30/2022		1,720							1,720	1,720			
100089985	OCALA	FL		01/13/2023		1,193							1,193	1,193			
100141064	SANTA CLARITA	CA		02/20/2024		14,183							14,183	14,183			
100091964	LAKEWOOD RANCH	FL		02/07/2023		865							865	865			
100175162	CHARLESTON	SC		11/05/2024		1,435							1,435	1,435			
100172221	KENNESAW	GA		10/17/2024		774							774	774			
100150135	COCONUT CREEK	FL		06/14/2024		2,113							2,113	2,113			
100173016	ALOHA	OR		10/25/2024		1,023							1,023	1,023			
100186303	RIVERSIDE	CA		12/30/2024		965							965	965			
100090379	SAN JOSE	CA		12/28/2022		1,245							1,245	1,245			
100161056	HILLSBORO	OR		07/24/2024		1,908							1,908	1,908			
100169889	KIHEI	HI		11/08/2024		1,097							1,097	1,097			
100108241	SAN BERNARDINO	CA		05/24/2023		1,116							1,116	1,116			
100158353	UNITED KINGDOM	GBR		07/09/2024		24							24		(24)		(24)
100114709	SPOTSYLVANIA	VA		06/29/2023		835							835	835			
100139929	NETHERLANDS	NLD		12/28/2023		(226)							(226)		226		226
100121026	NAPLES	FL		08/30/2023		1,564							1,564	1,564			
100079371	GILBERT	AZ		03/17/2022		4,405							4,405	4,405			
4010053963	TRENTON	NJ		06/20/2023		1,073							1,073	1,073			
100176228	JUSTIN	TX		12/20/2024		1,016							1,016	1,016			
100163298	HESPERIA	CA		08/13/2024		846							846	846			
100144561	PASO ROBLES	CA		04/26/2024		1,010							1,010	1,010			
100138735	NEWPORT BEACH	CA		02/02/2024		783							783	783			
100135785	JERSEY CITY	NJ		11/10/2023		1,455							1,455	1,455			
100081807	HARRISON	NJ		03/30/2022		2,047							2,047	2,047			
100159939	HIALEAH	FL		08/16/2024		971							971	971			
100145217	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100153893	OXNARD	CA		06/05/2024		997							997	997			
100170189	AUSTIN	TX		10/08/2024		1,102							1,102	1,102			
100088837	LEAGUE CITY	TX		11/15/2022		1,685							1,685	1,685			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118982	WEST JORDAN	UT		07/27/2023		7,690							7,690	7,690			
100169498	WESTWOOD	NJ		09/30/2024		1,773							1,773	1,773			
100167448	MERCED	CA		09/16/2024		1,093							1,093	1,093			
100011102	LOS ANGELES	CA		12/23/2016		4,090							4,090	4,090			
100140232	WACO	TX		01/11/2024		697							697	697			
100162981	MANASSAS PARK	VA		08/12/2024		1,210							1,210	1,210			
100186267	CONCORD TOWNSHIP	OH		12/27/2024		1,133							1,133	1,133			
100127061	NAPA	CA		08/30/2023		96							96	96			
100109151	FREDERICKSBURG	TX		07/21/2023		901							901	901			
100137205	PORTER	TX		11/28/2023		981							981	981			
100089251	BRIDGEPORT	CT		01/26/2023		1,278							1,278	1,278			
100162813	INDIANAPOLIS	IN		08/12/2024		1,354							1,354	1,354			
100153902	LOS BANOS	CA		06/05/2024		1,902							1,902	1,902			
100079789	SAN DIEGO	CA		04/08/2022		3,406							3,406	3,406			
100149483	ROSEVILLE	CA		04/24/2024		1,110							1,110	1,110			
100139319	DAVENPORT	FL		12/28/2023		949							949	949			
100137803	FERNANDINA BEACH	FL		12/08/2023		1,197							1,197	1,197			
4010052534	DETROIT	MI		07/27/2023		983							983	983			
100133750	BEND	OR		10/23/2023		1,357							1,357	1,357			
100089960	WALLINGTON	NJ		01/26/2023		1,061							1,061	1,061			
100137025	ERIE	CO		11/28/2023		2,138							2,138	2,138			
100147440	RUIDOSO	NM		04/03/2024		1,051							1,051	1,051			
100173005	BROOKLYN	NY		10/25/2024		1,219							1,219	1,219			
100089772	KISSIMMEE	FL		12/02/2022		1,056							1,056	1,056			
100030812	ORANGE	CA		04/09/2019		861							861	861			
100075933	NATIONAL CITY	CA		01/07/2022		2,295							2,295	2,295			
100032498	KILDARE	IRL		06/21/2019		326							326	(9,785)	(326)	(9,785)	(10,111)
100151509	MANTECA	CA		05/10/2024		4,716							4,716	4,716			
100162594	BALL GROUND	GA		08/12/2024		1,944							1,944	1,944			
100099621	ROHNERT PARK	CA		04/06/2023		768							768	768			
100168064	PUNTA GORDA	FL		09/20/2024		2,671							2,671	2,671			
100118988	PALMDALE	CA		07/27/2023		1,219							1,219	1,219			
100158780	ASHEVILLE	NC		07/10/2024		860							860	860			
100110406	GLORIETA	NM		06/30/2023		1,476							1,476	1,476			
100147467	PATTERSON	CA		04/03/2024		1,248							1,248	1,248			
100151825	INDIANAPOLIS	IN		05/10/2024		1,307							1,307	1,307			
100137991	MARYSVILLE	WA		12/13/2023		1,690							1,690	1,690			
100109287	SEVIERVILLE	TN		06/12/2023		1,222							1,222	1,222			
100156739	LOS ANGELES	CA		06/26/2024		1,145							1,145	1,145			
100173108	CARY	NC		10/30/2024		1,366							1,366	1,366			
100155948	QUEEN CREEK	AZ		06/17/2024		2,398							2,398	2,398			
100000310	DOWNEY	CA		09/27/2016		1,978							1,978	1,978			
100153335	WILDWOOD	NJ		05/30/2024		1,199							1,199	1,199			
100136013	LOS ANGELES	CA		11/16/2023		753							753	753			
100169824	OCALA	FL		09/30/2024		1,645							1,645	1,645			
100108206	MANASSAS	VA		05/24/2023		2,123							2,123	2,123			
100144529	KIHEI	HI		04/26/2024		2,155							2,155	2,155			
100174510	LAS VEGAS	NV		10/31/2024		972							972	972			
100127686	MODESTO	CA		09/08/2023		2,049							2,049	2,049			
100185981	SAN BERNARDINO	CA		12/26/2024		1,193							1,193	1,193			
100144059	SHORELINE	WA		03/07/2024		1,126							1,126	1,126			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154784	LA QUINTA	CA		07/19/2024		4,331							4,331	4,331			
100175105	AURORA	CO		11/05/2024		1,115							1,115	1,115			
100158142	DAVENPORT	FL		07/09/2024		1,141							1,141	1,141			
100164856	WEST COVINA	CA		08/26/2024		1,109							1,109	1,109			
100149041	MAITLAND	FL		04/19/2024		3,182							3,182	3,182			
100166222	MORENO VALLEY	CA		09/09/2024		1,541							1,541	1,541			
100101002	PHOENIX	AZ		04/28/2023		2,926							2,926	2,926			
100140601	FOLSOM	CA		01/19/2024		1,432							1,432	1,432			
100000212	BUENA PARK	CA		09/27/2016		1,843							1,843	1,843			
100109082	DEERFIELD BEACH	FL		06/05/2023		1,168							1,168	1,168			
100137865	STEVENSVILLE	MT		12/08/2023		1,077							1,077	1,077			
4010047432	DETROIT	MI		03/22/2023		1,012							1,012	1,012			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		2,020							2,020	2,020			
100162826	NEW MARKET	VA		08/12/2024		1,239							1,239	1,239			
100054145	NORTH BERGEN	NJ		03/23/2021		2,491							2,491	2,491			
100117820	JAMAICA	NY		07/20/2023		984							984	984			
100015823	LOS ANGELES	CA		02/27/2018		4,037							4,037	4,037			
100144166	BRANFORD	CT		03/07/2024		1,162							1,162	1,162			
100149360	ISLAND PARK	ID		04/24/2024		1,112							1,112	1,112			
100081812	CORONA	CA		03/30/2022		2,195							2,195	2,195			
100137925	INDIAN SHORES	FL		12/13/2023		1,076							1,076	1,076			
100174341	PORT SAINT JOE	FL		10/31/2024		1,112							1,112	1,112			
100175196	POMONA	CA		11/05/2024		1,474							1,474	1,474			
100139548	REISTERSTOWN	MD		12/28/2023		967							967	967			
100165939	HAWAIIAN GARDENS	CA		09/06/2024		803							803	803			
100152201	ATLANTA	GA		05/17/2024		1,110							1,110	1,110			
100149192	GRAPEVINE	TX		04/22/2024		1,055							1,055	1,055			
100087121	LOMITA	CA		11/04/2022		1,328							1,328	1,328			
100102499	PANAMA CITY BEACH	FL		06/07/2023		789							789	789			
100140655	SPOKANE VALLEY	WA		02/08/2024		972							972	972			
100143472	OCEANSIDE	CA		02/16/2024		1,129							1,129	1,129			
100147476	SPRING VALLEY	CA		04/03/2024		1,122							1,122	1,122			
100115005	KNOXVILLE	TN		07/14/2023		1,389							1,389	1,389			
100160865	PHILADELPHIA	PA		07/24/2024		982							982	982			
100144366	WEST COVINA	CA		03/07/2024		1,309							1,309	1,309			
100185857	COMPTON	CA		12/26/2024		755							755	755			
100068233	GALVESTON	TX		08/25/2021		2,653							2,653	2,653			
100139621	MORENO VALLEY	CA		12/28/2023		303							303	303			
100185427	ALAMEDA	CA		12/20/2024		3,190							3,190	3,190			
100155102	GRANT-VALKARIA	FL		07/19/2024		1,065							1,065	1,065			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		932							932	932			
100168524	LAS VEGAS	NV		09/25/2024		1,122							1,122	1,122			
100115427	DEL HAVEN	NJ		07/17/2023		1,413							1,413	1,413			
100152654	GEORGETOWN	TX		05/17/2024		1,130							1,130	1,130			
100143975	UPLAND	CA		02/29/2024		1,099							1,099	1,099			
100089204	TEMPE	AZ		11/18/2022		1,307							1,307	1,307			
100175024	LOS ANGELES	CA		11/05/2024		1,000							1,000	1,000			
100129969	YONKERS	NY		09/27/2023		1,104							1,104	1,104			
100165049	YUCCA VALLEY	CA		08/28/2024		853							853	853			
100103125	DEER PARK	NY		04/21/2023		1,583							1,583	1,583			
100144665	UNITED KINGDOM	GBR		03/12/2024		(23)							(23)		23		23

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091146	SAN DIEGO	CA		01/31/2023		1,545							1,545	1,545			
100166263	TEHACHAPI	CA		09/09/2024		1,163							1,163	1,163			
100170415	SILVER SPRING	MD		10/09/2024		1,192							1,192	1,192			
100174584	BETHPAGE	NY		10/31/2024		1,248							1,248	1,248			
100135213	MIRAMAR BEACH	FL		11/08/2023		1,294							1,294	1,294			
100071544	CASTRO VALLEY	CA		10/14/2021		2,669							2,669	2,669			
100162632	BRIDGEWATER	NJ		08/12/2024		1,156							1,156	1,156			
100165345	SMITHFIELD	NC		08/29/2024		965							965	965			
100132462	MIAMI	FL		11/03/2023		1,314							1,314	1,314			
100147736	MIAMI	FL		04/08/2024		1,119							1,119	1,119			
100171701	BEAUMONT	CA		10/17/2024		882							882	882			
100108914	TURLOCK	CA		05/31/2023		1,626							1,626	1,626			
100137512	TACOMA	WA		01/11/2024		817							817	817			
4010063217	RICHMOND	IN		01/30/2024		940							940	940			
100163032	WEST HAVEN	UT		08/13/2024		1,045							1,045	1,045			
100044706	SCOTCH PLAINS	NJ		11/19/2020		1,256							1,256	1,256			
100170368	SARASOTA	FL		10/08/2024		1,080							1,080	1,080			
100087234	BOCA RATON	FL		10/25/2022		1,909							1,909	1,909			
100129576	HENDERSON	NV		09/29/2023		1,219							1,219	1,219			
100101055	BROOKLYN	NY		04/28/2023		3,796							3,796	3,796			
100080038	ORMOND BEACH	FL		04/08/2022		2,166							2,166	2,166			
100186379	SANTA CLARA	CA		12/30/2024		1,223							1,223	1,223			
100167956	SAN DIEGO	CA		09/20/2024		1,199							1,199	1,199			
100134837	WEYMOUTH	MA		10/30/2023		370,768							370,768	370,768			
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021		(28)							(28)		28		28
100089072	LAKE ELSINORE	CA		01/06/2023		1,006							1,006	1,006			
100150057	TACOMA	WA		06/14/2024		769							769	769			
100128145	LAVALLETTE	NJ		09/18/2023		1,381							1,381	1,381			
100147557	BOCA RATON	FL		04/03/2024		3,292							3,292	3,292			
100130179	NORTH MIAMI	FL		11/15/2023		928							928	928			
100115819	COCONUT CREEK	FL		07/20/2023		907							907	907			
100079127	LAFAYETTE	CO		02/24/2022		2,400							2,400	2,400			
100168677	WALDWICK	NJ		09/25/2024		1,124							1,124	1,124			
100082999	HOMESTEAD	FL		05/05/2022		5,804							5,804	5,804			
100054186	RANCHO STA MARG	CA		03/23/2021		1,579							1,579	1,579			
100157652	FONTANA	CA		06/28/2024		58,483							58,483	58,483			
100128922	RANCHO CASCADES	CA		09/22/2023		1,175							1,175	1,175			
100012068	BATTLE GROUND	WA		03/08/2017		1,995							1,995	1,995			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		1,015							1,015	1,015			
100175829	STATEN ISLAND	NY		11/12/2024		1,532							1,532	1,532			
100091071	MOORPARK	CA		01/31/2023		968							968	968			
100119958	N HOLLYWOOD	CA		08/11/2023		1,522							1,522	1,522			
100174376	PORT SAINT LUCIE	FL		10/31/2024		1,099							1,099	1,099			
100120453	WASHINGTON	DC		08/18/2023		943							943	943			
100120430	LA PUENTE	CA		08/18/2023		3,514							3,514	3,514			
100129564	PATERSON	NJ		09/29/2023		1,254							1,254	1,254			
100163932	TEMPE	AZ		10/04/2024		1,128							1,128	1,128			
100137039	UNION	KY		11/28/2023		1,056							1,056	1,056			
100143255	PUNTA GORDA	FL		02/16/2024		794							794	794			
100112872	WINDERMERE	FL		06/29/2023		12,605							12,605	12,605			
100103279	LOS ANGELES	CA		04/27/2023		2,800							2,800	2,800			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070513	LANCASTER	CA		09/23/2021		1,836							1,836	1,836			
100182685	CARMEL	IN		12/12/2024		1,317							1,317	1,317			
100116444	RICHMOND HILL	NY		07/20/2023		1,881							1,881	1,881			
100091946	POMONA	CA		02/03/2023		1,014							1,014	1,014			
100091015	CENTERVILLE	MA		01/31/2023		2,693							2,693	2,693			
100116627	SAN FRANCISCO	CA		07/20/2023		3,522							3,522	3,522			
100175295	INDIO	CA		11/05/2024		1,421							1,421	1,421			
100078664	CALDWELL	NJ		02/02/2022		1,219							1,219	1,219			
100119527	HOLBROOK	NY		07/28/2023		1,458							1,458	1,458			
100180496	ANNAPOLIS	MD		11/26/2024		1,327							1,327	1,327			
100141215	GARDEN GROVE	CA		01/30/2024		975							975	975			
4010061173	BRIDGETON	NJ		10/27/2023		94,519							94,519	94,519			
100101555	ROUND ROCK	TX		04/26/2023		1,474							1,474	1,474			
100140621	SANTA MARIA	CA		01/19/2024		945							945	945			
100168531	JERSEY CITY	NJ		09/25/2024		1,138							1,138	1,138			
100137483	CORAL SPRINGS	FL		01/11/2024		1,122							1,122	1,122			
100148852	WEST LONG BRANCH	NJ		04/17/2024		3,992							3,992	3,992			
100140735	HATTERAS	NC		01/22/2024		982							982	982			
100164510	MENIFEE	CA		08/21/2024		1,194							1,194	1,194			
100144165	WORCESTER	MA		03/07/2024		1,154							1,154	1,154			
100182163	LA VETA	CO		12/12/2024		1,325							1,325	1,325			
100157726	STOCKTON	CA		06/28/2024		1,254							1,254	1,254			
100178478	PLANO	TX		11/21/2024		968							968	968			
100142661	LAFAYETTE	CO		02/08/2024		1,765							1,765	1,765			
100162269	SAN DIEGO	CA		09/06/2024		1,394							1,394	1,394			
100148019	NOVATO	CA		04/10/2024		1,224							1,224	1,224			
100166100	ALBUQUERQUE	NM		09/09/2024		1,322							1,322	1,322			
100181924	SUNRIVER	OR		12/12/2024		1,226							1,226	1,226			
100173657	S-GRAVENHAGE	NLD		10/29/2024		(127)							(127)		127		127
100120726	BAYONNE	NJ		08/25/2023		1,982							1,982	1,982			
100134619	COMMERCE CITY	CO		10/30/2023		988							988	988			
100137057	CYPRESS	TX		11/28/2023		1,212							1,212	1,212			
100114945	CONCORD	CA		07/13/2023		1,171							1,171	1,171			
100147907	DENVER	CO		04/08/2024		1,239							1,239	1,239			
100102606	HONOLULU	HI		06/22/2023		4,479							4,479	4,479			
100134495	DAVENPORT	FL		10/30/2023		1,003							1,003	1,003			
100070423	SAN JOSE	CA		09/23/2021		5,722							5,722	5,722			
100185399	SAINT LOUIS	MO		12/20/2024		1,481							1,481	1,481			
100162863	BRADENTON	FL		08/12/2024		2,023							2,023	2,023			
100171623	HOLLY SPRINGS	NC		10/16/2024		1,288							1,288	1,288			
100171625	ELK GROVE	CA		10/16/2024		1,197							1,197	1,197			
100161486	NARRAGANSETT	RI		07/30/2024		575							575	575			
100170452	MCDONOUGH	GA		10/09/2024		1,119							1,119	1,119			
100014304	TEANECK	NJ		09/27/2017		3,334							3,334	3,334			
100161621	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100102132	LOS ANGELES	CA		04/14/2023		1,161							1,161	1,161			
100180012	VICTOR	MT		11/25/2024		1,170							1,170	1,170			
100136251	OLD BRIDGE	NJ		11/20/2023		1,206							1,206	1,206			
100164030	LOGANVILLE	GA		08/21/2024		529							529	529			
100152540	MIAMI	FL		05/17/2024		1,053							1,053	1,053			
100140882	PHOENIX	AZ		01/25/2024		922							922	922			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116306	PALMDALE	CA		07/20/2023		1,557							1,557	1,557			
100100386	EAST SETAUKET	NY		04/27/2023		2,171							2,171	2,171			
100170480	CATHEDRAL CITY	CA		10/09/2024		999							999	999			
100109028	BAKERSFIELD	CA		05/31/2023		984							984	984			
100179969	HAYDEN	ID		11/25/2024		1,420							1,420	1,420			
100169614	EL CAJON	CA		09/30/2024		1,231							1,231	1,231			
100184368	VACAVILLE	CA		12/16/2024		1,345							1,345	1,345			
100090997	JURUPA VALLEY	CA		01/31/2023		1,546							1,546	1,546			
100162842	LOS ANGELES	CA		08/12/2024		1,091							1,091	1,091			
100100402	BRONX	NY		04/27/2023		2,283							2,283	2,283			
100171864	SACRAMENTO	CA		10/17/2024		1,062							1,062	1,062			
100158087	BOCA RATON	FL		07/09/2024		1,300							1,300	1,300			
100174208	DAVENPORT	FL		10/31/2024		1,089							1,089	1,089			
100126434	CRANSTON	RI		08/30/2023		935							935	935			
100120628	WOODBRIDGE	VA		08/18/2023		740							740	740			
100182338	SEATTLE	WA		12/12/2024		1,096							1,096	1,096			
100172275	SACRAMENTO	CA		10/21/2024		1,178							1,178	1,178			
100182086	LONG BRANCH	NJ		12/12/2024		125,338							125,338	125,338			
100075975	WESLEY CHAPEL	FL		01/07/2022		2,156							2,156	2,156			
100149028	ALHAMBRA	CA		04/19/2024		1,225							1,225	1,225			
100163312	ORLANDO	FL		08/13/2024		767							767	767			
100145186	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100159584	RIALTO	CA		07/15/2024		1,389							1,389	1,389			
100120869	PARKER	CO		08/28/2023		1,770							1,770	1,770			
100150486	NORTH HOLLYWOOD	CA		05/03/2024		1,278							1,278	1,278			
100065437	OAKLAND	CA		07/28/2021		2,707							2,707	2,707			
100128832	COOPER CITY	FL		09/21/2023		1,257							1,257	1,257			
100149053	LAWRENCEVILLE	GA		04/19/2024		877							877	877			
100150467	PISMO BEACH	CA		05/03/2024		1,380							1,380	1,380			
100176868	BELMONT	NC		11/15/2024		982							982	982			
100149357	PALMETTO	FL		04/24/2024		3,035							3,035	3,035			
100103883	COPIAGUE	NY		05/10/2023		2,021							2,021	2,021			
100147325	SCHIEDAM	NLD		03/27/2024		(166)							(166)		166		166
100115660	MARYSVILLE	WA		07/20/2023		1,204							1,204	1,204			
100087252	HOMESTEAD	FL		10/25/2022		1,887							1,887	1,887			
100184427	PARLIER	CA		12/17/2024		1,151							1,151	1,151			
100130262	AZUSA	CA		09/28/2023		836							836	836			
100136588	GLENDALE	AZ		11/22/2023		1,227							1,227	1,227			
100161044	FREDERICK	MD		07/24/2024		1,245							1,245	1,245			
18984	EL PASO	TX		11/29/2010		119,066							119,066	119,066			
100114629	LANCASTER	CA		06/29/2023		926							926	926			
100080358	WESTMINSTER	CA		02/28/2022		2,043							2,043	2,043			
100144633	MANTECA	CA		03/13/2024		2,143							2,143	2,143			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		1,325							1,325	1,325			
100173203	HENDERSON	NV		10/30/2024		1,581							1,581	1,581			
100162569	KANSAS CITY	MO		08/12/2024		2,381							2,381	2,381			
100163388	HOMELAND	CA		09/27/2024		1,923							1,923	1,923			
100169549	MESA	AZ		09/30/2024		2,216							2,216	2,216			
100132691	BAYONNE	NJ		11/03/2023		862							862	862			
100048474	CANYON COUNTRY	CA		11/20/2020		1,613							1,613	1,613			
100185076	BELMONT	MA		12/20/2024		687							687	687			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133683	TUALATIN	OR		10/23/2023		1,209							1,209	1,209			
100127514	DEERFIELD BEACH	FL		09/08/2023		1,314							1,314	1,314			
100087315	LAS VEGAS	NV		10/25/2022		4,528							4,528	4,528			
100119546	APEX	NC		07/28/2023		1,527							1,527	1,527			
100149657	LATHROP	CA		04/26/2024		1,251							1,251	1,251			
100050286	CENTREVILLE	VA		11/20/2020		2,098							2,098	2,098			
100114676	VIRGINIA BEACH	VA		06/29/2023		6,029							6,029	6,029			
100130293	NUTLEY	NJ		09/28/2023		4,242							4,242	4,242			
100024219	LOS ANGELES	CA		09/20/2018		41,704							41,704	41,704			
100135839	CAYUCOS	CA		11/10/2023		1,289							1,289	1,289			
100159841	BOCA RATON	FL		08/16/2024		852							852	852			
100143710	MIAMI	FL		02/23/2024		823							823	823			
100143476	SAN BERNARDINO	CA		02/16/2024		1,016							1,016	1,016			
100154820	BROOKLYN	NY		07/19/2024		1,191							1,191	1,191			
100158586	GARLAND	TX		07/10/2024		1,119							1,119	1,119			
100080847	KLAMATH FALLS	OR		03/10/2022		1,959							1,959	1,959			
100162259	LONGMONT	CO		09/06/2024		892							892	892			
100151770	PALMDALE	CA		05/10/2024		2,048							2,048	2,048			
100159196	LAUDERHILL	FL		07/15/2024		1,074							1,074	1,074			
100159197	LAUDERHILL	FL		07/15/2024		1,074							1,074	1,074			
4010068564	HAMMOND	IN		04/29/2024		1,029							1,029	1,029			
100150041	MARTINEZ	CA		06/07/2024		3,112							3,112	3,112			
100120269	COACHELLA	CA		08/18/2023		1,123							1,123	1,123			
100139471	KENNER	LA		12/28/2023		1,071							1,071	1,071			
100065409	LAKEWOOD	WA		07/28/2021		2,767							2,767	2,767			
100132268	BETHESDA	MD		10/13/2023		6,784							6,784	6,784			
100137529	SAVANNAH	GA		12/08/2023		1,184							1,184	1,184			
100119203	NEWARK	NJ		07/31/2023		1,358							1,358	1,358			
100169591	NORTH BEND	WA		09/30/2024		1,439							1,439	1,439			
100150503	WEST PALM BEACH	FL		05/03/2024		1,387							1,387	1,387			
100168307	PORT CHARLOTTE	FL		09/20/2024		2,317							2,317	2,317			
100103281	AZUSA	CA		04/27/2023		960							960	960			
100100006	ANNAPOLIS	MD		03/28/2023		4,475							4,475	4,475			
100173153	MAHWAH	NJ		10/30/2024		1,298							1,298	1,298			
100140317	MARYSVILLE	WA		01/18/2024		1,151							1,151	1,151			
100168693	WAXHAW	NC		09/25/2024		1,057							1,057	1,057			
100166096	HOMESTEAD	FL		09/09/2024		1,077							1,077	1,077			
100184994	KENNEWICK	WA		12/19/2024		1,189							1,189	1,189			
100065641	WASHINGTON	DC		07/28/2021		2,382							2,382	2,382			
100083076	BUENA PARK	CA		05/26/2022		3,526							3,526	3,526			
100182070	CAMBRIDGE	MA		12/12/2024		1,392							1,392	1,392			
100165005	MONROE	NY		08/28/2024		537							537	537			
100176588	PERRIS	CA		11/15/2024		1,176							1,176	1,176			
100181871	ASHBURN	VA		12/12/2024		1,322							1,322	1,322			
100160971	RENO	NV		07/24/2024		982							982	982			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		1,229							1,229	1,229			
100169792	SACRAMENTO	CA		09/30/2024		5,344							5,344	5,344			
100149968	ORLANDO	FL		06/07/2024		1,059							1,059	1,059			
100115356	UPLAND	CA		07/17/2023		2,936							2,936	2,936			
100182627	ST GEORGE	UT		12/12/2024		1,464							1,464	1,464			
100117937	ESCONDIDO	CA		07/20/2023		4,016							4,016	4,016			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179525	SECAUCUS	NJ		11/21/2024		1,297							1,297	1,297			
100128375	SILVER SPRING	MD		09/15/2023		1,483							1,483	1,483			
100175150	ESTERO	FL		11/05/2024		1,197							1,197	1,197			
100115584	BAY POINT	CA		07/19/2023		854							854	854			
100077980	TULARE	CA		02/18/2022		1,910							1,910	1,910			
100158996	AURORA	CO		08/15/2024		2,256							2,256	2,256			
100169715	EDGEWATER	FL		09/30/2024		1,559							1,559	1,559			
100132700	MECHANICSVILLE	VA		11/03/2023		(45,839)							(45,839)	(45,839)			
100175095	GREENVILLE	SC		11/05/2024		2,188							2,188	2,188			
100152803	FAYETTEVILLE	GA		05/22/2024		795							795	795			
100114752	CARPINTERIA	CA		07/07/2023		1,087							1,087	1,087			
100175039	COVINGTON	WA		11/05/2024		737							737	737			
100173820	PUNTA GORDA	FL		10/31/2024		1,005							1,005	1,005			
100135436	SEVIERVILLE	TN		11/13/2023		1,147							1,147	1,147			
100166985	MARYVILLE	TN		09/13/2024		1,329							1,329	1,329			
100172179	PERRIS	CA		10/17/2024		1,077							1,077	1,077			
100119081	SANTA ANA	CA		07/27/2023		1,800							1,800	1,800			
100149760	GREENSBORO	NC		04/26/2024		6,000							6,000	6,000			
100155158	BOYNTON BEACH	FL		07/19/2024		1,061							1,061	1,061			
100163333	HESPERIA	CA		08/13/2024		886							886	886			
100175212	COVINA	CA		11/05/2024		2,485							2,485	2,485			
100164740	FAIRHOPE	AL		08/26/2024		4,845							4,845	4,845			
100158706	KISSIMMEE	FL		07/10/2024		1,175							1,175	1,175			
100091145	SAN DIEGO	CA		01/31/2023		1,530							1,530	1,530			
100147164	UNITED KINGDOM	GBR		03/27/2024		(24)							(24)		24		24
100174171	BRANCHBURG	NJ		10/31/2024		928							928	928			
100082614	FRESNO	CA		04/14/2022		2,335							2,335	2,335			
100149200	ORLANDO	FL		04/22/2024		834							834	834			
100061478	CROFTON	MD		06/01/2021		3,087							3,087	3,087			
100109818	EAST ORANGE	NJ		06/22/2023		1,224							1,224	1,224			
100157562	GRONINGEN	NLD		06/28/2024		(147)							(147)		147		147
100173622	GRONINGEN	NLD		10/29/2024		(144)							(144)		144		144
100143480	COMPTON	CA		02/16/2024		651							651	651			
100186369	NORTH EASTON	MA		12/30/2024		1,184							1,184	1,184			
100161682	HILVERSUM	NLD		07/29/2024		(168)							(168)		168		168
100081925	VENLO	NLD		03/30/2022		(104)							(104)		104		104
100181304	SANTA ANA	CA		12/06/2024		18,275							18,275	18,275			
100164116	LAS VEGAS	NV		08/21/2024		1,008							1,008	1,008			
100170113	BEND	OR		10/08/2024		1,052							1,052	1,052			
100174327	LAGUNA VISTA	TX		10/31/2024		1,285							1,285	1,285			
100076542	WHITTIER	CA		01/04/2022		867							867	867			
100172528	MANTECA	CA		10/23/2024		1,178							1,178	1,178			
100131987	ONTARIO	CA		10/13/2023		1,690							1,690	1,690			
100136406	FLAGSTAFF	AZ		11/20/2023		1,124							1,124	1,124			
100165519	GREENVILLE	SC		08/29/2024		2,798							2,798	2,798			
100178350	HEMET	CA		11/20/2024		1,028							1,028	1,028			
100014332	ELK GROVE	CA		09/27/2017		934							934	934			
100154621	STOCKTON	CA		06/14/2024		1,078							1,078	1,078			
100152194	CENTRAL FALLS	RI		05/17/2024		1,430							1,430	1,430			
100102188	KATY	TX		04/14/2023		4,809							4,809	4,809			
100109813	IRVINGTON	NJ		06/22/2023		1,148							1,148	1,148			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071513	CHINO	CA		10/19/2021		2,447							2,447	2,447			
100091945	SACRAMENTO	CA		02/03/2023		1,361							1,361	1,361			
100065602	SALINAS	CA		07/28/2021		2,718							2,718	2,718			
100155235	BIG PINE KEY	FL		07/19/2024		2,093							2,093	2,093			
100148849	SPOKANE	WA		04/17/2024		1,166							1,166	1,166			
100147427	LAWRENCEVILLE	GA		04/03/2024		620							620	620			
100080828	LOS ANGELES	CA		03/10/2022		1,857							1,857	1,857			
100147083	THOUSAND OAKS	CA		03/28/2024		925							925	925			
100151166	ELMONT	NY		05/09/2024		1,046							1,046	1,046			
100100503	JAMAICA	NY		04/27/2023		1,812							1,812	1,812			
100180160	OCOEE	FL		11/25/2024		10,500							10,500	10,500			
100140682	MECHANICSBURG	PA		02/08/2024		695							695	695			
100138418	HENDERSON	NV		12/18/2023		1,007							1,007	1,007			
100148048	CASCADE	CO		04/10/2024		1,220							1,220	1,220			
100147457	BRADENTON	FL		04/03/2024		732							732	732			
100147094	LYNNWOOD	WA		03/28/2024		973							973	973			
100147784	LAS VEGAS	NV		04/08/2024		1,132							1,132	1,132			
100137861	DAVENPORT	FL		12/08/2023		2,083							2,083	2,083			
100086625	PLAIN CITY	UT		09/30/2022		566							566	566			
100158752	DENVER	CO		07/10/2024		1,192							1,192	1,192			
100173302	PIGEON FORGE	TN		10/30/2024		1,110							1,110	1,110			
100171731	MENIFEE	CA		10/17/2024		1,248							1,248	1,248			
100171918	PUYALLUP	WA		10/17/2024		1,295							1,295	1,295			
100120280	MIAMI	FL		08/18/2023		1,332							1,332	1,332			
100154969	DOWNEY	CA		07/19/2024		1,048							1,048	1,048			
100060121	TRACY	CA		06/25/2021		2,498							2,498	2,498			
100160018	MELBOURNE	FL		07/17/2024		1,572							1,572	1,572			
100086752	LOGANVILLE	GA		09/30/2022		1,372							1,372	1,372			
100132098	GILCHRIST	TX		10/13/2023		1,232							1,232	1,232			
100142624	LOS ANGELES	CA		02/08/2024		1,141							1,141	1,141			
100172767	HOMESTEAD	FL		12/06/2024		1,289							1,289	1,289			
100143020	MELVILLE	NY		02/12/2024		1,041							1,041	1,041			
100180376	EVERETT	WA		11/25/2024		1,365							1,365	1,365			
100182705	INNSBROOK	MO		12/12/2024		1,097							1,097	1,097			
100169752	PORT JEFFERSON	NY		09/30/2024		2,619							2,619	2,619			
100087247	TINLEY PARK	IL		10/25/2022		1,976							1,976	2,638		662	662
100160032	AUSTIN	TX		07/17/2024		1,087							1,087	1,087			
100115418	LOS ANGELES	CA		07/17/2023		1,149							1,149	1,149			
100090315	PITTSBURGH	PA		01/06/2023		1,134							1,134	1,134			
100182683	PRESCOTT	AZ		12/12/2024		3,365							3,365	3,365			
100166322	PEMBROKE PINES	FL		10/23/2024		767							767	767			
100155224	FONTANA	CA		07/19/2024		1,472							1,472	1,472			
100186771	BOULDER CREEK	CA		12/31/2024		1,731							1,731	1,731			
100089660	GRONINGEN	NLD		11/29/2022		(148)							(148)		148		148
100143809	ROTTERDAM	NLD		10/25/2021		(90)							(90)		90		90
100160547	HYANNIS	MA		07/19/2024		972							972	972			
100070320	ECHT/LIMBURG	NLD		08/31/2021		(74)							(74)		74		74
100172993	TOMS RIVER	NJ		10/25/2024		1,053							1,053	1,053			
100115482	BEND	OR		07/17/2023		1,307							1,307	1,307			
100174386	APOPKA	FL		10/31/2024		1,126							1,126	1,126			
100150766	LEESBURG	FL		05/07/2024		1,284							1,284	1,284			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164860	KNIGHTDALE	NC		08/26/2024		926							926	926			
100161947	PORT CHARLOTTE	FL		07/31/2024		1,489							1,489	1,489			
100169650	KILL DEVIL HILLS	NC		09/30/2024		1,308							1,308	1,308			
100153965	NEWARK	NJ		06/05/2024		815							815	815			
100132025	PROSPECT PARK	NJ		10/13/2023		1,326							1,326	1,326			
100067542	KENT	WA		09/23/2021		2,471							2,471	2,471			
100134278	LEXINGTON	SC		10/27/2023		1,288							1,288	1,288			
100079846	SILVER SPRING	MD		04/08/2022		3,114							3,114	3,114			
100156476	SUWANEE	GA		06/24/2024		2,324							2,324	2,324			
100182593	GILBERT	AZ		12/12/2024		1,198							1,198	1,198			
100074437	BAYONNE	NJ		12/02/2021		3,184							3,184	3,184			
100176663	ORLANDO	FL		11/15/2024		2,185							2,185	2,185			
100168155	SWAMPSCOTT	MA		09/20/2024		2,836							2,836	2,836			
100139039	SAN BERNARDINO	CA		12/22/2023		810							810	810			
100148280	BUCHANAN DAM	TX		04/12/2024		2,221							2,221	2,221			
100138128	OCEANSIDE	CA		12/14/2023		1,130							1,130	1,130			
100136605	LOS ANGELES	CA		11/22/2023		962							962	962			
100166360	NEW ALBANY	OH		10/24/2024		1,193							1,193	1,193			
100167452	EL CAJON	CA		09/16/2024		1,192							1,192	1,192			
100120143	SAINT AUGUSTINE	FL		08/11/2023		1,034							1,034	1,034			
100089691	ROOSENDAAL	NLD		11/29/2022		(133)							(133)		133		133
100073550	VAN NUYS	CA		11/19/2021		2,508							2,508	2,508			
100151932	FLOSSMOOR	IL		06/14/2024		774							774	774			
100142550	PLANO	TX		02/08/2024		1,387							1,387	1,387			
100162699	ARNOLD	CA		08/12/2024		970							970	970			
100157847	NASHVILLE	TN		07/09/2024		1,240							1,240	1,240			
100144540	GARDENA	CA		04/26/2024		837							837	837			
100180599	WALTHAM	MA		11/26/2024		4,177							4,177	4,177			
100134548	POMPTON PLAINS	NJ		10/30/2023		3,677							3,677	3,677			
100156432	HOT SPRINGS	AR		06/24/2024		801							801	801			
100159219	KENT	WA		07/15/2024		32,905							32,905	32,905			
100111074	DALY CITY	CA		06/29/2023		1,939							1,939	1,939			
100162274	MIAMI GARDENS	FL		09/06/2024		778							778	778			
100169454	FRESNO	CA		09/30/2024		1,934							1,934	1,934			
100115269	SOUTHAMPTON	NY		07/17/2023		1,664							1,664	1,664			
100164331	DENVER	CO		08/21/2024		1,160							1,160	1,160			
100102034	NORCO	CA		04/14/2023		1,145							1,145	1,145			
100110799	ARNHEM	NLD		06/28/2023		(184)							(184)		184		184
100129225	NORTH LOGAN	UT		11/03/2023		1,074							1,074	1,074			
100170005	PFLUGERVILLE	TX		11/08/2024		1,178							1,178	1,178			
100174160	MARSHFIELD	MA		10/31/2024		732							732	732			
100103145	NYACK	NY		04/21/2023		790							790	790			
100149639	JERSEY CITY	NJ		04/26/2024		890							890	890			
100091408	DORAL	FL		02/22/2023		1,259							1,259	1,259			
100067869	HONOLULU	HI		09/23/2021		2,527							2,527	2,527			
100079582	MIAMI	FL		04/08/2022		5,502							5,502	5,502			
100100963	ROCKWALL	TX		04/28/2023		2,402							2,402	2,402			
100089708	TILBURG	NLD		11/29/2022		(130)							(130)		130		130
100089717	TILBURG	NLD		11/29/2022		(142)							(142)		142		142
100114569	MANTECA	CA		06/29/2023		702							702	702			
100161786	YONKERS	NY		07/31/2024		1,027							1,027	1,027			

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100176660	CORNELIUS	NC		11/15/2024		1,507							1,507	1,507			
100102728	HOUSTON	TX		06/22/2023		1,350							1,350	1,350			
100083020	SANTA CLARITA	CA		05/11/2022		2,495							2,495	2,495			
100172541	ECLECTIC	AL		10/23/2024		1,288							1,288	1,288			
100135929	HILLSBORO	OR		11/13/2023		10,363							10,363	10,363			
100176161	DUVALL	WA		12/20/2024		1,218							1,218	1,218			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023		976							976	976			
100084659	ACTON	CA		08/02/2022		1,626							1,626	1,626			
100176031	LANCASTER	CA		12/20/2024		957							957	957			
100090696	ROOSEVELT	NY		12/29/2022		1,130							1,130	1,130			
100150068	LAKEVILLE	MN		06/14/2024		1,130							1,130	1,130			
100160952	VICTOR	ID		07/24/2024		1,078							1,078	1,078			
100120626	BLOOMFIELD	NJ		08/18/2023		1,093							1,093	1,093			
100162582	BUFORD	GA		08/12/2024		736							736	736			
100115149	ROOSEVELT	NY		07/17/2023		1,109							1,109	1,109			
100139219	FORT LAWN	SC		12/28/2023		1,023							1,023	1,023			
100148175	CORAL SPRINGS	FL		04/12/2024		1,210							1,210	1,210			
100091643	ENCINO	CA		01/27/2023		784							784	784			
100137097	PORT ARANSAS	TX		11/28/2023		1,094							1,094	1,094			
100148921	NEWARK	NJ		04/17/2024		1,139							1,139	1,139			
100148516	REHOBOTH BEACH	DE		04/12/2024		1,503							1,503	1,503			
100100713	LANCASTER	CA		04/28/2023		6,100							6,100	6,100			
100078307	ATLANTA	GA		02/10/2022		2,288							2,288	2,288			
100151427	MORENO VALLEY	CA		05/10/2024		1,101							1,101	1,101			
100108927	VANCOUVER	WA		05/31/2023		1,019							1,019	1,019			
100127525	INDIAN LAND	SC		09/08/2023		1,252							1,252	1,252			
100137972	MOUNT CARMEL	UT		12/13/2023		1,015							1,015	1,015			
100127496	SAN DIEGO	CA		09/08/2023		1,855							1,855	1,855			
100150198	PALM HARBOR	FL		04/30/2024		1,170							1,170	1,170			
100141325	BRAINTREE	MA		01/30/2024		1,396							1,396	1,396			
100155890	CARLSBAD	CA		06/17/2024		1,184							1,184	1,184			
100154787	OSSINING	NY		07/19/2024		1,148							1,148	1,148			
100043166	HAYWARD	CA		05/28/2020		1,456							1,456	1,456			
100175447	KATY	TX		12/23/2024		842							842	842			
100159826	PALMDALE	CA		07/17/2024		765							765	765			
100120884	PINETOP	AZ		08/30/2023		1,198							1,198	1,198			
100167521	WORCESTER	MA		10/31/2024		1,053							1,053	1,053			
100088801	LAKE ELSINORE	CA		11/15/2022		961							961	961			
100057957	RICHMOND	VA		06/30/2021		2,679							2,679	2,679			
100109191	MORENO VALLEY	CA		07/21/2023		998							998	998			
100087798	ONTARIO	CA		11/17/2022		200							200	200			
100090886	FAIRFIELD	CA		01/31/2023		1,547							1,547	1,547			
100136986	CARY	NC		11/28/2023		1,316							1,316	1,316			
100175181	LAS VEGAS	NV		11/05/2024		1,989							1,989	1,989			
100100431	REGO PARK	NY		04/27/2023		2,457							2,457	2,457			
100120653	MIAMI	FL		08/24/2023		994							994	994			
100169511	LAKE STEVENS	WA		09/30/2024		2,163							2,163	2,163			
100164781	ROSHARON	TX		08/26/2024		1,075							1,075	1,075			
100133645	IRVINGTON	NJ		10/23/2023		2,014							2,014	2,014			
100181524	LOMPOC	CA		12/06/2024		802							802	802			
100154607	FRESNO	CA		06/14/2024		986							986	986			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148929	EAGLE MOUNTAIN	UT		04/17/2024		1,060							1,060	1,060			
100120919	ORLANDO	FL		08/30/2023		1,190							1,190	1,190			
100101664	NEWBURY	MA		04/26/2023		1,391							1,391	1,391			
100151184	MARYSVILLE	WA		05/10/2024		1,114							1,114	1,114			
100169847	SEVIERVILLE	TN		09/30/2024		1,115							1,115	1,115			
100043484	LAKEWOOD	CA		08/13/2020		1,325							1,325	1,325			
100168522	MAPLE VALLEY	WA		09/25/2024		1,221							1,221	1,221			
100171456	SEGUIN	TX		10/16/2024		1,783							1,783	1,783			
100157819	WINDERMERE	FL		08/01/2024		998							998	998			
100164325	CAROLINA BEACH	NC		08/21/2024		1,094							1,094	1,094			
100142817	SANTA CLARITA	CA		02/08/2024		13,396							13,396	13,396			
100159256	FORT WORTH	TX		07/15/2024		1,160							1,160	1,160			
100120230	DEBARY	FL		08/18/2023		4,318							4,318	4,318			
100168749	ROCHESTER	MN		09/26/2024		4,486							4,486	4,486			
100109168	PHOENIX	AZ		07/21/2023		719							719	719			
100161644	S-GRAVENHAGE	NLD		07/29/2024		(136)							(136)		136		136
100152256	MESA	AZ		05/17/2024		3,002							3,002	3,002			
100157775	BIRMINGHAM	AL		08/01/2024		979							979	979			
100171900	MIDVALE	UT		10/17/2024		1,209							1,209	1,209			
100135191	MIAMI	FL		11/07/2023		922							922	922			
100173856	BREMERTON	WA		10/31/2024		869							869	869			
100116759	TUSTIN	CA		07/20/2023		3,122							3,122	3,122			
100146619	BAY SHORE	NY		03/20/2024		1,210							1,210	1,210			
100074415	SEDONA	AZ		12/02/2021		2,129							2,129	2,129			
100119750	EAST ORANGE	NJ		08/08/2023		663							663	663			
100086877	QUEEN CREEK	AZ		10/07/2022		1,418							1,418	1,418			
100156177	MIAMI	FL		06/20/2024		859							859	859			
100149964	TARPON SPRINGS	FL		06/07/2024		1,190							1,190	1,190			
100127995	ARLINGTON	MA		09/08/2023		1,887							1,887	1,887			
100175087	LAVEEN	AZ		11/05/2024		1,587							1,587	1,587			
100169108	JUNEAU	AK		09/27/2024		959							959	959			
100140763	BROOKLYN	NY		01/22/2024		831							831	831			
100153255	SAN ANTONIO	TX		05/30/2024		1,290							1,290	1,290			
100138094	JURUPA VALLEY	CA		12/13/2023		809							809	809			
100012413	PARKER	CO		04/28/2017		4,207							4,207	4,207			
100169183	FONTANA	CA		09/27/2024		1,288							1,288	1,288			
100090689	NEPTUNE CITY	NJ		12/29/2022		1,213							1,213	1,213			
100065264	PORTLAND	OR		07/28/2021		2,909							2,909	2,909			
100080383	GARDEN GROVE	CA		04/14/2022		2,325							2,325	2,325			
100166117	SILVER SPRING	MD		09/09/2024		1,329							1,329	1,329			
100065334	PORTLAND	OR		07/28/2021		2,925							2,925	2,925			
100142994	OXNARD	CA		02/12/2024		1,073							1,073	1,073			
100166408	LOPEZ ISLAND	WA		10/31/2024		1,038							1,038	1,038			
100128865	HIALEAH	FL		09/21/2023		962							962	962			
100073428	OLD BRIDGE	NJ		11/01/2021		3,600							3,600	3,600			
100178256	LAKE HAVASU CITY	AZ		11/19/2024		778							778	778			
100166931	AUSTIN	TX		09/13/2024		1,016							1,016	1,016			
100176878	NEW ORLEANS	LA		11/15/2024		834							834	834			
100164371	OCEAN CITY	MD		08/21/2024		2,329							2,329	2,329			
100083068	LINDEN	MI		05/26/2022		2,751							2,751	2,751			
100155913	RANCHO CORDOVA	CA		06/17/2024		1,389							1,389	1,389			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129252	CHEYENNE	WY		11/03/2023		2,049							2,049	2,049			
100170373	LAS VEGAS	NV		10/08/2024		1,273							1,273	1,273			
100128902	LAUREL	MD		09/21/2023		1,000							1,000	1,000			
100173926	PORT REPUBLIC	MD		10/31/2024		1,109							1,109	1,109			
100127540	NEWARK	NJ		09/08/2023		1,242							1,242	1,242			
100136200	SACRAMENTO	CA		11/20/2023		2,170							2,170	2,170			
100175104	GILROY	CA		11/05/2024		627							627	627			
100168580	NAPLES	FL		09/25/2024		1,161							1,161	1,161			
100147572	ADAIRSVILLE	GA		04/03/2024		982							982	982			
100155958	CHARLOTTE	NC		06/17/2024		23,296							23,296	23,296			
100084454	CABO SAN LUCAS	MEX		07/11/2022		1,787							1,787	1,787			
100091766	CONROE	TX		01/30/2023		1,053							1,053	1,053			
100078990	WHITMAN	MA		02/24/2022		2,526							2,526	2,526			
100162848	BRIDGEPORT	CT		08/12/2024		1,221							1,221	1,221			
100115853	TIGARD	OR		07/20/2023		1,191							1,191	1,191			
100099849	THE BRONX	NY		02/28/2023		1,138							1,138	1,138			
100172918	LANCASTER	CA		10/25/2024		887							887	887			
100026800	WHITTIER	CA		09/26/2018		1,867							1,867	1,867			
100110273	GARFIELD	NJ		06/30/2023		1,458							1,458	1,458			
100156055	DEERFIELD BEACH	FL		06/18/2024		873							873	873			
100164177	GARFIELD	NJ		08/21/2024		1,097							1,097	1,097			
100185492	PAWTUCKET	RI		12/20/2024		1,088							1,088	1,088			
100151838	FORT WASHINGTON	MD		05/10/2024		925							925	925			
100168280	DAVENPORT	FL		09/20/2024		2,813							2,813	2,813			
100011796	TEMECULA AREA	CA		03/08/2017		2,522							2,522	2,522			
100181705	LOS ANGELES	CA		12/11/2024		1,254							1,254	1,254			
100154071	RIALTO	CA		06/06/2024		1,101							1,101	1,101			
100182519	VALLEJO	CA		12/12/2024		1,279							1,279	1,279			
100134736	PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023		870							870	870			
100174189	PAYSON	AZ		10/31/2024		456,079							456,079	456,079			
100090892	EAST PALO ALTO	CA		01/31/2023		1,583							1,583	1,583			
100165605	AMERICAN FORK	UT		10/04/2024		922							922	922			
100171361	IDAHO FALLS	ID		10/16/2024		1,149							1,149	1,149			
100162772	ST GEORGE	UT		08/12/2024		785							785	785			
100175648	RIVERSIDE	CA		11/12/2024		997							997	997			
100068649	ENSCHEDE	NLD		08/30/2021		(90)							(90)		90		90
100080311	LEEUWARDEN	NLD		02/22/2022		(112)							(112)		112		112
100173644	DEVENTER	NLD		10/29/2024		(73)							(73)		73		73
100157580	BRIELLE	NLD		06/28/2024		(152)							(152)		152		152
100173660	ARNHEM	NLD		10/29/2024		(168)							(168)		168		168
100180816	AMSTELVEEN	NLD		10/28/2024		(109)							(109)		109		109
100180844	VOORHOUT	NLD		11/27/2024		(108)							(108)		108		108
100185712	AMSTERDAM	NLD		12/20/2024		12,524							12,524	14,338	1,815		1,815
100173525	HUNTINGTON STATION	NY		10/29/2024		1,053							1,053	1,053			
100165452	STOCKTON	CA		08/29/2024		2,997							2,997	2,997			
100085071	AMSTERDAM	NLD		07/27/2022		(84)							(84)		84		84
100109817	ELIZABETH	NJ		06/22/2023		1,272							1,272	1,272			
100071931	LOS ANGELES	CA		11/19/2021		2,262							2,262	2,262			
100091979	VALLEJO	CA		02/07/2023		796							796	796			
100159513	SAINT JAMES CITY	FL		07/15/2024		1,625							1,625	1,625			
100065258	OAKLAND	CA		07/14/2021		5,934							5,934	5,934			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180541	SANTA MARIA	CA		11/26/2024		996							996	996			
19071	EL PASO	TX		09/08/2011		62,600							62,600	62,600			
100160105	BANNING	CA		07/17/2024		979							979	979			
100166468	MYSTIC	CT		10/31/2024		1,132							1,132	1,132			
100149557	SACRAMENTO	CA		04/26/2024		1,215							1,215	1,215			
100163158	ST GEORGE	UT		08/13/2024		1,182							1,182	1,182			
100130163	ATLANTA	GA		11/15/2023		994							994	994			
100114807	PORT BOLIVAR	TX		07/10/2023		1,168							1,168	1,168			
100173689	PALM DESERT	CA		10/30/2024		1,280							1,280	1,280			
100108275	MANTECA	CA		05/24/2023		811							811	811			
100132409	SAN DIEGO	CA		11/03/2023		1,139							1,139	1,139			
100151344	CHANDLER	AZ		05/10/2024		1,503							1,503	1,503			
100165040	KEYSTONE	CO		08/28/2024		1,046							1,046	1,046			
100176538	CLAYTON	GA		11/15/2024		1,282							1,282	1,282			
100109744	SAN LEANDRO	CA		06/16/2023		630							630	630			
100142561	SACRAMENTO	CA		02/08/2024		2,041							2,041	2,041			
100080528	LA HABRA	CA		04/12/2022		614							614	614			
100180697	TACOMA	WA		11/26/2024		1,150							1,150	1,150			
100120401	NORTH EASTON	MA		08/18/2023		494							494	494			
100150783	SUPPLY	NC		05/07/2024		5,588							5,588	5,588			
100086693	PUYALLUP	WA		09/30/2022		1,926							1,926	1,926			
100174326	DAHLONEGA	GA		10/31/2024		1,089							1,089	1,089			
100115969	WESLEY CHAPEL	FL		07/20/2023		1,170							1,170	1,170			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		1,986							1,986	1,986			
100156744	MIAMI	FL		06/26/2024		966							966	966			
100147670	KISSIMMEE	FL		04/04/2024		1,249							1,249	1,249			
100129919	BAYPORT	NY		09/27/2023		1,061							1,061	1,061			
100108970	SCOTTSDALE	AZ		05/31/2023		2,000							2,000	2,000			
100145667	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,311)	(39)	(1,338)	(1,377)
100151195	MIAMI	FL		05/10/2024		1,202							1,202	1,202			
100101918	LOS ANGELES	CA		04/14/2023		862							862	862			
100168037	MARYSVILLE	WA		09/20/2024		2,894							2,894	2,894			
100175226	KISSIMMEE	FL		11/05/2024		1,212							1,212	1,212			
100133783	WORCESTER	MA		10/20/2023		1,148							1,148	1,148			
100137813	WELLINGTON	FL		12/08/2023		1,078							1,078	1,078			
100115006	KNOXVILLE	TN		07/14/2023		1,357							1,357	1,357			
100160364	TACOMA	WA		09/06/2024		1,049							1,049	1,049			
100120823	TOBYHANNA	PA		08/25/2023		1,073							1,073	1,073			
100141679	SAN MARCOS	TX		01/30/2024		947							947	947			
100103615	MONROVIA	MD		05/08/2023		851							851	851			
100179424	DELRAN	NJ		12/27/2024		1,332							1,332	1,332			
100116289	KISSIMMEE	FL		07/20/2023		1,852							1,852	1,852			
100109185	SCOTTSDALE	AZ		07/21/2023		6,805							6,805	6,805			
100157001	UNITED KINGDOM	GBR		06/27/2024		19							19		(19)		(19)
100048774	BROOKLYN	NY		11/20/2020		1,712							1,712	1,712			
100100141	PORT HUENEME	CA		03/28/2023		1,088							1,088	1,088			
100171592	PORT ORCHARD	WA		10/16/2024		1,419							1,419	1,419			
100090929	ONTARIO	CA		01/31/2023		1,501							1,501	1,501			
100129291	JUPITER	FL		09/25/2023		1,153							1,153	1,153			
100139185	MIAMI	FL		12/28/2023		1,051							1,051	1,051			
100119872	MIAMI BEACH	FL		08/10/2023		2,009							2,009	2,009			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152516	MIAMI	FL		05/17/2024		1,421							1,421	1,421			
4010080998	TRENTON	NJ		11/26/2024		1,111							1,111	1,111			
100181667	LANCASTER	CA		12/11/2024		2,306							2,306	2,306			
100043098	BRENTWOOD	CA		05/28/2020		1,809							1,809	1,809			
100103278	INDIO	CA		04/27/2023		1,054							1,054	1,054			
100078230	CHULA VISTA	CA		02/10/2022		2,289							2,289	2,289			
100157995	ARCADIA	CA		07/09/2024		1,169							1,169	1,169			
100043067	GLEN ALLEN	VA		05/28/2020		1,275							1,275	1,275			
100180127	KINGSTON	MA		11/25/2024		1,007							1,007	1,007			
100150539	FISHING CREEK	MD		05/03/2024		7,792							7,792	7,792			
100164388	ERIE	CO		08/21/2024		1,197							1,197	1,197			
100180356	MANTECA	CA		11/25/2024		1,434							1,434	1,434			
100160510	FLINT	TX		07/19/2024		1,368							1,368	1,368			
100147827	RANCHO CORDOVA	CA		04/08/2024		1,242							1,242	1,242			
100084660	CORAL SPRINGS	FL		08/02/2022		1,177							1,177	1,177			
100153346	WEST PALM BEACH	FL		05/30/2024		1,223							1,223	1,223			
100136010	POMFRET CENTER	CT		11/16/2023		846							846	846			
100180773	VALLEY VILLAGE	CA		11/26/2024		1,021							1,021	1,021			
100065630	OAKLAND	CA		07/28/2021		2,377							2,377	2,377			
100168021	LAS VEGAS	NV		09/20/2024		2,380							2,380	2,380			
100115569	KISSIMMEE	FL		07/19/2023		1,079							1,079	1,079			
100085168	GALT	CA		09/21/2022		821							821	821			
100178286	NORTH LAS VEGAS	NV		11/19/2024		739							739	739			
100157000	UNITED KINGDOM	GBR		06/27/2024		(31)							(31)		31		31
100117382	SAN JOSE	CA		07/20/2023		3,027							3,027	3,027			
100152265	LITTLETON	CO		05/17/2024		1,285							1,285	1,285			
100055509	MISSION VIEJO	CA		03/23/2021		2,513							2,513	2,513			
100111076	LAKE FOREST	CA		06/29/2023		2,086							2,086	2,086			
100108203	BROCKTON	MA		05/24/2023		763							763	763			
100167555	REDLANDS	CA		09/19/2024		1,055							1,055	1,055			
100140608	MIAMI	FL		01/19/2024		702							702	702			
100145580	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,257)	16	(1,338)	(1,322)
100143337	LINCOLNWOOD	IL		02/16/2024		840							840	840			
100169631	SAN LORENZO	CA		09/30/2024		1,173							1,173	1,173			
100151272	WINDERMERE	FL		05/10/2024		1,340							1,340	1,340			
100081116	ROCKVILLE	MD		03/18/2022		2,754							2,754	2,754			
100138107	PEMBROKE PINES	FL		12/14/2023		2,654							2,654	2,654			
100149916	LAS VEGAS	NV		04/29/2024		957							957	957			
100173855	PALM SPRINGS	FL		10/31/2024		278,468							278,468	278,468			
100185011	CLIFTON	NJ		12/19/2024		1,070							1,070	1,070			
100164190	MORENO VALLEY	CA		08/21/2024		529							529	529			
100027822	HOLLISTER	CA		10/26/2018		1,859							1,859	1,859			
100100528	HOLLYWOOD	FL		04/27/2023		881							881	881			
100156846	UNIONDALE	NY		06/27/2024		1,031							1,031	1,031			
100167047	RANCHO MIRAGE	CA		09/13/2024		1,497							1,497	1,497			
100078709	LOS ANGELES	CA		02/02/2022		4,026							4,026	4,026			
100162891	LAS VEGAS	NV		08/12/2024		1,124							1,124	1,124			
100119285	ARLINGTON	VA		07/31/2023		2,408							2,408	2,408			
100149136	INDIO	CA		04/22/2024		795							795	795			
100174988	BOCA RATON	FL		10/31/2024		283							283	283			
100142947	DENVER	CO		02/09/2024		1,012							1,012	1,012			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148600	FORT WORTH	TX		04/12/2024		1,156							1,156	1,156			
100148603	FORT WORTH	TX		04/12/2024		1,156							1,156	1,156			
100158727	DELRAY BEACH	FL		07/10/2024		17,405							17,405	17,405			
100107938	GAINESVILLE	FL		06/29/2023		969							969	969			
100147474	HACKENSACK	NJ		04/03/2024		847							847	847			
100174107	MAPLE VALLEY	WA		10/31/2024		968							968	968			
100129568	JACKSON	NJ		09/29/2023		1,146							1,146	1,146			
100143679	BROOKLYN	NY		02/22/2024		1,055							1,055	1,055			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		1,142							1,142	1,142			
100143900	SEWELL	NJ		03/06/2024		918							918	918			
100134944	AREA OF CORONA	CA		10/30/2023		6,923							6,923	6,923			
100153770	SITTARD	NLD		05/30/2024		(103)							(103)		103		103
100100014	ANTIOCH	CA		03/28/2023		1,044							1,044	1,044			
100100710	NORTH ARLINGTON	NJ		04/28/2023		1,693							1,693	1,693			
100152443	EVERETT	WA		05/17/2024		1,212							1,212	1,212			
100140291	CHICAGO	IL		01/18/2024		1,032							1,032	1,032			
100171787	MENIFEE	CA		10/17/2024		56,708							56,708	56,708			
100087720	BRIGHTON	GBR		09/29/2022		(40)							(40)		40		40
100138820	RIVERVIEW	FL		12/21/2023		1,100							1,100	1,100			
100175031	JURUPA VALLEY	CA		11/05/2024		1,236							1,236	1,236			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,647							1,647	1,647			
100100398	BROOKLYN	NY		04/27/2023		4,274							4,274	4,274			
100173347	MANTECA	CA		10/30/2024		1,613							1,613	1,613			
100180689	HILLSBORO	OR		11/26/2024		865							865	865			
100100994	STATEN ISLAND	NY		04/28/2023		3,122							3,122	3,122			
100100529	DRIPPING SPRINGS	TX		04/27/2023		1,232							1,232	1,232			
100110685	OMAHA	NE		08/11/2023		561							561	561			
100164001	DALLAS	TX		08/21/2024		1,042							1,042	1,042			
100161460	PANAMA CITY BEACH	FL		07/30/2024		860							860	860			
100154568	LAS VEGAS	NV		06/14/2024		5,594							5,594	5,594			
100169812	MERIDIAN	ID		09/30/2024		1,057							1,057	1,057			
100164237	VALLEJO	CA		08/21/2024		74,150							74,150	74,150			
100082354	PRESCOTT	AZ		04/14/2022		2,046							2,046	2,046			
100054938	CHULA VISTA	CA		03/23/2021		1,764							1,764	1,764			
100101915	PERRIS	CA		04/14/2023		1,464							1,464	1,464			
100181988	SPANAWAY	WA		12/12/2024		1,572							1,572	1,572			
100110204	WILMINGTON	CA		06/30/2023		2,014							2,014	2,014			
100088204	PLANO	TX		10/13/2022		2,032							2,032	2,032			
100115184	BERKLEY	MI		07/17/2023		1,028							1,028	1,028			
100168033	PUYALLUP	WA		09/20/2024		4,217							4,217	4,217			
100129490	NEW BRUNSWICK	NJ		09/29/2023		1,161							1,161	1,161			
100116104	LANCASTER	CA		07/20/2023		2,381							2,381	2,381			
100156680	BAYTOWN	TX		06/24/2024		1,085							1,085	1,085			
100141786	PEMBROKE PINES	FL		01/30/2024		783							783	783			
100157708	SILVER SPRING	MD		06/28/2024		794							794	794			
100176925	PANAMA CITY BEACH	FL		11/15/2024		1,074							1,074	1,074			
100135297	IVINS	UT		11/13/2023		3,726							3,726	3,726			
100145413	UNITED KINGDOM	GBR		03/12/2024		2							2		(2)		(2)
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		16,299							16,299	16,299			
100164810	INDIAN SHORES	FL		08/26/2024		973							973	973			
100163835	VAIL	AZ		09/27/2024		1,124							1,124	1,124			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167852	WHITEWATER	CA		09/20/2024		7,954							7,954	7,954			
100180312	VANCOUVER	WA		11/25/2024		1,556							1,556	1,556			
100071966	PANAMA CITY BEACH	FL		10/29/2021		2,388							2,388	2,388			
100119193	COLLIERVILLE	TN		07/31/2023		1,233							1,233	1,233			
100145664	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100114519	MIAMI	FL		06/29/2023		1,231							1,231	1,231			
100108240	REUNION	FL		05/24/2023		485							485	485			
100084320	ROOSENDAAL	NLD		06/30/2022		(75)							(75)		75		75
100141840	GLENDALE	CA		03/27/2024		899							899	899			
100141645	GLENVILLE	NC		01/30/2024		985							985	985			
100103788	WEST HAVEN	CT		05/10/2023		1,567							1,567	1,567			
100138382	WAUKESHA	WI		12/18/2023		890							890	890			
100071527	MIRAMAR BEACH	FL		10/14/2021		2,532							2,532	2,532			
100146942	AMERICAN FORK	UT		03/26/2024		1,224							1,224	1,224			
100182532	BROOMFIELD	CO		12/12/2024		1,135							1,135	1,135			
100175463	SUWANEE	GA		12/23/2024		1,281							1,281	1,281			
100143943	MERCED	CA		02/29/2024		1,048							1,048	1,048			
100172759	KANNAPOLIS	NC		12/06/2024		1,111							1,111	1,111			
100156534	GRASS VALLEY	CA		06/24/2024		1,404							1,404	1,404			
100117941	ELLICOTT CITY	MD		07/20/2023		1,266							1,266	1,266			
100185729	COMPTON	CA		12/23/2024		907							907	907			
100165578	RIVERSIDE AREA	CA		08/29/2024		1,198							1,198	1,198			
100159983	MIAMI	FL		08/16/2024		1,018							1,018	1,018			
4010060734	BALTIMORE	MD		10/27/2023		995							995	995			
100115550	PLANTATION	FL		07/19/2023		1,330							1,330	1,330			
100154800	PINELLAS PARK	FL		07/19/2024		1,025							1,025	1,025			
100134275	FULSHEAR	TX		10/27/2023		725							725	725			
100030681	BROOKLYN	NY		04/09/2019		471							471	471			
100150061	WEST HAVEN	CT		06/14/2024		767							767	767			
100175349	PLANO	TX		11/05/2024		1,277							1,277	1,277			
100145724	UNITED KINGDOM	GBR		03/12/2024		1,696							1,696	1,791	95		95
100108140	CHARLOTTE	NC		05/24/2023		743							743	743			
100167017	MADISON	WI		09/13/2024		916							916	916			
100159454	SACRAMENTO	CA		07/15/2024		1,059							1,059	1,059			
100084836	SACRAMENTO	CA		08/02/2022		1,446							1,446	1,446			
100160124	CASTLE ROCK	CO		07/17/2024		964							964	964			
100109847	UNIONDALE	NY		06/22/2023		1,274							1,274	1,274			
100172166	TULSA	OK		10/17/2024		873							873	873			
100164726	GASTONIA	NC		08/23/2024		798							798	798			
100161338	MANTECA	CA		07/25/2024		20,986							20,986	20,986			
100135338	NASHVILLE	TN		11/13/2023		1,222							1,222	1,222			
100164469	BONITA SPRINGS	FL		08/21/2024		1,068							1,068	1,068			
100121017	OAK HARBOR	WA		08/30/2023		1,329							1,329	1,329			
100167978	PENRYN	CA		09/20/2024		1,199							1,199	1,199			
100154730	SEVIERVILLE	TN		07/19/2024		902							902	902			
100169451	LAKE ELSINORE	CA		09/30/2024		1,879							1,879	1,879			
100120741	BOISE	ID		08/25/2023		1,431							1,431	1,431			
100076840	FRISCO	TX		12/27/2021		2,075							2,075	2,075			
100181624	PERRIS	CA		12/11/2024		4,125							4,125	4,125			
100175359	BRICK	NJ		11/05/2024		1,419							1,419	1,419			
100172246	ERIE	CO		10/21/2024		1,493							1,493	1,493			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044167	SARASOTA	FL		08/19/2020		2,095							2,095	2,095			
100186554	WESLEY CHAPEL	FL		12/30/2024		1,144							1,144	1,144			
100158297	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100156038	ADDISON	TX		06/18/2024		2,260							2,260	2,260			
100168813	NASHVILLE	TN		09/26/2024		571							571	571			
100160512	LAWRENCEVILLE	GA		07/19/2024		834							834	834			
100099733	DOKKUM	NLD		02/27/2023		(105)							(105)		105		105
100171922	CONCORD	CA		10/17/2024		116,363							116,363	116,363			
100170319	COBBS CREEK	VA		10/08/2024		1,072							1,072	1,072			
100119593	RIVERSIDE	CA		07/31/2023		2,838							2,838	2,838			
100127998	MURFREESBORO	TN		09/08/2023		1,465							1,465	1,465			
100151319	CLEARFIELD	UT		05/10/2024		1,089							1,089	1,089			
100112699	MONTVILLE	NJ		06/29/2023		1,451							1,451	1,451			
100119489	TRACY	CA		07/28/2023		1,451							1,451	1,451			
100065466	SACRAMENTO	CA		07/28/2021		3,627							3,627	3,627			
100137705	LAFAYETTE	CO		12/08/2023		1,194							1,194	1,194			
100031067	CHULA VISTA	CA		03/29/2019		3,275							3,275	3,275			
100147347	TEMPLETON	CA		05/08/2024		766							766	766			
100057614	PEABODY	MA		06/30/2021		2,484							2,484	2,484			
100147726	FRESNO	CA		04/05/2024		973							973	973			
100078712	WEST COVINA	CA		02/02/2022		3,761							3,761	3,761			
100116661	INGLEWOOD	CA		07/20/2023		6,618							6,618	6,618			
100145871	LAS VEGAS	NV		03/15/2024		717							717	717			
100129995	SPRING VALLEY	NY		09/27/2023		1,050							1,050	1,050			
100120615	TROUTDALE	OR		08/18/2023		1,297							1,297	1,297			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		6,544							6,544	6,544			
100160521	BEAUMONT	CA		07/19/2024		978							978	978			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		1,155							1,155	1,155			
100133430	WILLIAMSTOWN	KY		10/19/2023		874							874	874			
100053361	KINGSTON	WA		03/23/2021		1,198							1,198	1,198			
100182666	ST. CLOUD	FL		12/12/2024		1,253							1,253	1,253			
100081113	DALLAS	TX		03/18/2022		2,400							2,400	2,400			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		922							922	922			
100115435	NEW BRAUNFELS	TX		07/17/2023		3,649							3,649	3,649			
100159006	MIAMI GARDENS	FL		08/15/2024		1,143							1,143	1,143			
100146645	HEBRON	OH		03/20/2024		923							923	923			
100078290	TORRANCE	CA		02/10/2022		2,238							2,238	2,238			
100159988	MIAMI	FL		08/16/2024		1,255							1,255	1,255			
100149078	CLIFTON	NJ		04/19/2024		887							887	887			
100057509	MESA	AZ		06/30/2021		2,647							2,647	2,647			
100101908	HOLLISTER	CA		04/06/2023		1,115							1,115	1,115			
100134744	RIVERSIDE	CA		10/30/2023		1,009							1,009	1,009			
100176643	GAINESVILLE	FL		11/15/2024		1,296							1,296	1,296			
100118644	SCOTTSDALE	AZ		07/25/2023		1,062							1,062	1,062			
100091750	ATLANTA	GA		03/24/2023		1,047							1,047	1,047			
100110624	NASHVILLE	TN		06/30/2023		2,092							2,092	2,092			
100175715	DEERFIELD	IL		11/12/2024		1,160							1,160	1,160			
100185432	OCOEE	FL		12/20/2024		1,330							1,330	1,330			
100088006	ROSEDALE	MD		10/25/2022		1,116							1,116	1,116			
100129703	PARKER	CO		09/29/2023		1,198							1,198	1,198			
100134451	CORTLANDT MANOR	NY		10/30/2023		1,183							1,183	1,183			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025379	SALINAS	CA		09/20/2018		1,750							1,750	1,750			
100173348	MANTECA	CA		10/30/2024		1,187							1,187	1,187			
100153165	HURRICANE	UT		05/30/2024		1,368							1,368	1,368			
100081040	WATSONVILLE	CA		03/18/2022		3,727							3,727	3,727			
100087322	CYPRESS	TX		10/25/2022		1,996							1,996	1,996			
100060113	LOS ANGELES	CA		06/25/2021		2,450							2,450	2,450			
100164714	OCEANSIDE	CA		08/23/2024		970							970	970			
100158830	LONDON	OH		07/12/2024		1,054							1,054	1,054			
100080373	HUNTINGTON BEACH	CA		04/14/2022		1,869							1,869	1,869			
100086211	MARTINEZ	CA		10/07/2022		1,332							1,332	1,332			
100136652	CHARLOTTE	NC		01/25/2024		1,564							1,564	1,564			
100132493	REYNOLDSBURG	OH		11/03/2023		6,018							6,018	6,018			
100185336	BOONE	NC		12/20/2024		1,286							1,286	1,286			
100186322	ROYERSFORD	PA		12/30/2024		1,123							1,123	1,123			
100150471	SCOTTSDALE	AZ		05/03/2024		449							449	449			
100117401	LYNWOOD	CA		07/20/2023		5,312							5,312	5,312			
100070272	DEN HAAG	NLD		08/31/2021		1,688						(1,735)	(47)		47		47
100182148	SAINT AUGUSTINE	FL		12/12/2024		1,519							1,519	1,519			
100080868	SALT LAKE CITY	UT		03/10/2022		2,043							2,043	2,043			
100182699	HEBER	UT		12/12/2024		1,079							1,079	1,079			
100079990	VACAVILLE	CA		04/08/2022		2,366							2,366	2,366			
100135968	SANTA FE SPRINGS	CA		11/16/2023		897							897	897			
100163359	DANIA BEACH	FL		09/27/2024		831							831	831			
100169747	ANDERSON	CA		09/30/2024		907							907	907			
100043077	EAST PALO ALTO	CA		05/28/2020		2,774							2,774	2,774			
100110501	SARASOTA	FL		06/30/2023		1,491							1,491	1,491			
100163410	MIAMI	FL		09/27/2024		1,137							1,137	1,137			
100054134	LEESBURG	VA		03/23/2021		3,087							3,087	3,087			
100172433	LATHROP	CA		10/23/2024		1,252							1,252	1,252			
100081544	VIENNA	VA		03/18/2022		2,782							2,782	2,782			
100145154	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100165364	MENIFEE	CA		08/29/2024		1,170							1,170	1,170			
100117565	CYPRESS	TX		07/20/2023		1,280							1,280	1,280			
100114742	BRENTWOOD	NY		07/07/2023		1,317							1,317	1,317			
100117583	SAN DIEGO	CA		07/20/2023		1,353							1,353	1,353			
100156591	PORT SAINT JOE	FL		06/24/2024		1,233							1,233	1,233			
100152997	BRADENTON	FL		06/27/2024		906							906	906			
100181329	LAKE ELSINORE	CA		12/06/2024		1,277							1,277	1,277			
100038589	MEATH	IRL		09/27/2019		182							182	2	255	(436)	(180)
100149579	ROSEVILLE	CA		04/26/2024		1,204							1,204	1,204			
100076226	KENT	WA		01/07/2022		2,429							2,429	2,429			
100110254	KILL DEVIL HILLS	NC		06/30/2023		1,584							1,584	1,584			
100102176	HILLSBORO	OR		04/14/2023		3,687							3,687	3,687			
100129924	UNIONDALE	NY		09/27/2023		1,051							1,051	1,051			
100109782	FIRESTONE	CO		08/04/2023		1,670							1,670	1,670			
100158540	COROLLA	NC		07/10/2024		925							925	925			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		21,900							21,900	21,900			
100150547	CAROLINA BEACH	NC		05/03/2024		1,182							1,182	1,182			
100102699	SPRINGFIELD	VA		06/22/2023		2,327							2,327	2,327			
4010055714	MILWAUKEE	WI		08/24/2023		991							991	991			
100161704	ENGLEWOOD	NJ		07/30/2024		1,062							1,062	1,062			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185942	SAN JOSE	CA		12/26/2024		862							862	862			
100090061	LAURENS	SC		01/13/2023		11,432							11,432	11,432			
100120468	HIALEAH	FL		08/18/2023		679							679	679			
100174149	FORTUNA	CA		10/31/2024		823							823	823			
100141505	HEMET	CA		01/30/2024		885							885	885			
100144090	MONROE	OH		03/07/2024		1,140							1,140	1,140			
100100429	HOLBROOK	NY		04/27/2023		2,203							2,203	2,203			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		1,090							1,090	1,090			
100175180	LAS VEGAS	NV		11/05/2024		1,875							1,875	1,875			
100118919	MESA	AZ		07/27/2023		10,770							10,770	10,770			
100163222	CARSON	CA		08/13/2024		2,446							2,446	2,446			
100162541	BEAVERTON	OR		08/12/2024		1,051							1,051	1,051			
100065294	LAGUNA HILLS	CA		07/28/2021		2,630							2,630	2,630			
100143274	FOLSOM	CA		02/16/2024		14,710							14,710	14,788		78	78
100087227	NORTH MIAMI BEACH	FL		10/25/2022		2,806							2,806	2,806			
100149977	RICHMOND	TX		06/07/2024		982							982	982			
100118067	OZONE PARK	NY		07/20/2023		1,402							1,402	1,402			
100078882	SAN DIEGO	CA		02/24/2022		2,314							2,314	2,314			
100145483	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100088040	KATY	TX		10/25/2022		1,332							1,332	1,332			
100170023	TAMPA	FL		11/08/2024		1,182							1,182	1,182			
100144414	FORT WORTH	TX		03/07/2024		1,394							1,394	1,394			
100181365	HILLSBORO	OR		12/06/2024		1,052							1,052	1,052			
100170269	WOODBURY	MN		10/08/2024		2,625							2,625	2,625			
100120648	GLEN ALLEN	VA		08/24/2023		1,154							1,154	1,154			
100163017	RENTON	WA		08/13/2024		989							989	989			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		2,738							2,738	2,738			
100152999	COCONUT CREEK	FL		06/27/2024		1,087							1,087	1,087			
100171705	MARYSVILLE	WA		10/17/2024		1,163							1,163	1,163			
100156517	LAS VEGAS	NV		06/24/2024		1,327							1,327	1,327			
100147273	SOMERSET	NJ		03/28/2024		1,067							1,067	1,067			
100162633	CHANTILLY	VA		08/12/2024		1,053							1,053	1,053			
100148774	RIVERSIDE	CA		04/17/2024		1,047							1,047	1,047			
100119548	WESTLAKE	FL		07/28/2023		1,560							1,560	1,560			
100176612	LYNWOOD	CA		11/15/2024		957							957	957			
100102713	FAIRFAX	VA		06/22/2023		764							764	764			
100140485	AURORA	CO		01/19/2024		926							926	926			
100167945	HOFFMAN ESTATES	IL		09/20/2024		817							817	817			
100167055	LOXAHATCHEE	FL		09/13/2024		452							452	452			
100038789	DUBLIN	IRL		09/27/2019		334							334	(3,822)	(251)	(3,905)	(4,156)
100162032	HOUSTON	TX		07/31/2024		655							655	655			
100164771	GLACIER	WA		08/26/2024		4,583							4,583	4,583			
100065471	INDIO	CA		07/28/2021		3,255							3,255	3,255			
100171895	WEST YARMOUTH	MA		10/17/2024		1,251							1,251	1,251			
100172173	PHOENIX	AZ		10/17/2024		2,723							2,723	2,723			
100169772	MORENO VALLEY	CA		09/30/2024		992							992	992			
100079172	WOODBOURNE	NY		02/24/2022		2,951							2,951	2,951			
100172606	ONTARIO	CA		10/23/2024		1,362							1,362	1,362			
100137976	NAPLES	FL		12/13/2023		1,193							1,193	1,193			
100148470	PLUMAS LAKE	CA		04/12/2024		1,535							1,535	1,535			
100090419	IRVINE	CA		12/28/2022		1,195							1,195	1,195			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100160567	PAHRUMP	NV		07/19/2024		809							809	809			
19003	SALEM	OR		03/01/2011		91,791							91,791	91,791			
100168236	BAKERSFIELD	CA		09/20/2024		2,758							2,758	2,758			
100055648	THOUSAND OAKS	CA		03/23/2021		2,240							2,240	2,240			
100145091	UNITED KINGDOM	GBR		03/12/2024		(124)							(124)		124		124
100173467	CRYSTAL BEACH	TX		10/29/2024		1,131							1,131	1,131			
100091854	VALLEJO	CA		01/30/2023		2,201							2,201	2,201			
100131926	BROKEN BOW	OK		10/13/2023		(10,138)							(10,138)	(10,138)			
100173405	NASHVILLE	TN		10/29/2024		992							992	992			
100029835	KULA	HI		10/26/2018		3,169							3,169	3,169			
100186461	CAROLINA BEACH	NC		12/30/2024		1,734							1,734	1,734			
100162348	DENVER	CO		08/06/2024		685							685	685			
100081540	IRVINE	CA		03/18/2022		2,582							2,582	2,582			
100133271	SCOTTSDALE	AZ		11/29/2023		958							958	958			
100101193	BRONX	NY		04/28/2023		1,961							1,961	1,961			
100113898	SAN DIEGO	CA		06/29/2023		(112)							(112)	(112)			
100176622	LONG BEACH	CA		11/15/2024		1,159							1,159	1,159			
100175286	OAKHURST	NJ		11/05/2024		1,139							1,139	1,139			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		1,092							1,092	1,092			
100163350	INDIO	CA		08/13/2024		1,085							1,085	1,085			
100079756	RALEIGH	NC		04/25/2022		2,150							2,150	2,150			
100128266	BROOKFIELD	CT		09/14/2023		1,151							1,151	1,151			
100120013	HOWELL	NJ		08/11/2023		4,920							4,920	4,920			
100171850	MAMMOTH LAKES	CA		10/17/2024		1,253							1,253	1,253			
100175246	ROSEVILLE	CA		11/05/2024		1,204							1,204	1,204			
100078813	SIMI VALLEY	CA		02/24/2022		2,526							2,526	2,526			
100173808	PFLUGERVILLE	TX		10/31/2024		983							983	983			
100185939	SANTA CLARITA	CA		12/26/2024		1,172							1,172	1,172			
100178241	HERMITAGE	TN		11/19/2024		28,743							28,743	28,743			
100135654	MILLVILLE	UT		11/09/2023		1,233							1,233	1,233			
100162530	PUYALLUP	WA		08/12/2024		1,230							1,230	1,230			
100162831	ONTARIO	CA		08/12/2024		41,882							41,882	41,882			
100142877	HOWELL	NJ		02/09/2024		1,004							1,004	1,004			
100175345	ALPINE	UT		11/05/2024		1,168							1,168	1,168			
100157724	CHAPEL HILL	NC		06/28/2024		959							959	959			
100119347	CAVE CREEK	AZ		07/31/2023		1,222							1,222	1,222			
100088556	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		(188)							(188)		188		188
100084260	VENLO	NLD		06/30/2022		(113)							(113)		113		113
100116871	COCOA BEACH	FL		07/20/2023		1,408							1,408	1,408			
100102636	LAS VEGAS	NV		06/22/2023		1,093							1,093	1,093			
100109038	STERLING	VA		06/02/2023		1,178							1,178	1,178			
100143817	GRONINGEN	NLD		02/27/2024		(145)							(145)		145		145
100162908	TEMECULA	CA		08/12/2024		1,073							1,073	1,073			
100077911	HEEMSTEDE	NLD		12/29/2021		(83)							(83)		83		83
100172279	CORVALLIS	OR		10/21/2024		1,130							1,130	1,130			
100162547	FORT WORTH	TX		08/12/2024		1,041							1,041	1,041			
100139188	THE WOODLANDS	TX		12/28/2023		718							718	718			
100154074	SAN BERNARDINO	CA		06/06/2024		1,042							1,042	1,042			
100018000	ANNAPOLIS	MD		05/22/2018		3,380							3,380	3,380			
100089752	LOUDONVILLE	NY		12/02/2022		1,375							1,375	1,375			
100167857	OXNARD	CA		09/20/2024		1,194							1,194	1,194			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130373	CHAMBLEE	GA		09/28/2023		1,082							1,082	1,082			
100100382	BRONX	NY		04/27/2023		4,012							4,012	4,012			
100143661	CARLSBAD	CA		02/22/2024		894							894	894			
100087526	REGO PARK	NY		10/25/2022		1,875							1,875	1,875			
100169497	MAMMOTH LAKES	CA		09/30/2024		67,640							67,640	67,640			
100169866	PEARLAND	TX		09/30/2024		1,195							1,195	1,195			
100153213	MONTEBELLO	CA		05/30/2024		3,463							3,463	3,463			
100156724	OAKLAND	CA		06/26/2024		1,352							1,352	1,352			
100138902	ANN ARBOR	MI		12/21/2023		1,019							1,019	1,019			
100160959	CANADENSIS	PA		07/24/2024		1,554							1,554	1,554			
100156168	HOMESTEAD	FL		06/20/2024		1,155							1,155	1,155			
100169116	CHICAGO	IL		09/27/2024		3,754							3,754	3,754			
100153330	COLUMBIA FALLS	MT		05/30/2024		2,097							2,097	2,097			
100060808	WHITTIER	CA		06/01/2021		2,544							2,544	2,544			
100103655	PENSACOLA	FL		05/08/2023		1,128							1,128	1,128			
100088951	HOLLYWOOD	FL		11/15/2022		1,085							1,085	1,085			
100158165	PEORIA	AZ		07/09/2024		1,249							1,249	1,249			
100135251	FORT MYERS	FL		11/08/2023		1,551							1,551	1,551			
100172869	LOS ANGELES	CA		10/25/2024		1,238							1,238	1,238			
100074163	KENT	WA		12/09/2021		2,399							2,399	2,399			
100181977	REDDING	CA		12/12/2024		1,278							1,278	1,278			
100068562	VENLO	NLD		08/30/2021		(11)							(11)		11		11
100026127	EWA BEACH	HI		09/20/2018		3,810							3,810	3,810			
100180576	MORENO VALLEY	CA		11/26/2024		1,788							1,788	1,788			
100169343	GASTONIA	NC		09/27/2024		962							962	962			
100170403	MORENO VALLEY	CA		10/09/2024		1,010							1,010	1,010			
100152824	LANCASTER	CA		05/22/2024		677							677	677			
100102538	WASHINGTON	DC		06/07/2023		3,095							3,095	3,095			
100000463	FELTON	CA		09/27/2016		2,308							2,308	2,308			
100186223	GAINESVILLE	FL		12/27/2024		1,038							1,038	1,038			
100158926	WALLER	TX		07/12/2024		1,058							1,058	1,058			
100151861	MONROE	WA		05/10/2024		1,144							1,144	1,144			
100151201	FLAGSTAFF	AZ		05/10/2024		1,118							1,118	1,118			
100078453	MINNETONKA	MN		01/25/2022		2,059							2,059	2,059			
100180721	SACRAMENTO	CA		11/26/2024		1,123							1,123	1,123			
100000502	CARSON	CA		09/27/2016		1,644							1,644	1,644			
100110425	HOLMES BEACH	FL		06/30/2023		1,642							1,642	1,642			
100118969	VENICE	FL		07/27/2023		949							949	949			
100141945	MIAMI	FL		02/29/2024		879							879	879			
100136466	PUYALLUP	WA		11/20/2023		1,217							1,217	1,217			
100138330	SANTA ANA	CA		12/18/2023		1,642							1,642	1,642			
100152749	LOMPOC	CA		05/22/2024		1,000							1,000	1,000			
100068124	HUNTINGTN BCH	CA		08/25/2021		2,643							2,643	2,643			
100119353	JACKSON	NJ		07/31/2023		1,278							1,278	1,278			
100055822	PALO ALTO	CA		03/23/2021		4,552							4,552	4,552			
100141074	SUWANEE	GA		02/20/2024		848							848	848			
100147414	SANTA MARIA	CA		05/08/2024		1,043							1,043	1,043			
4010044711	WALLINGFORD	CT		02/02/2023		185,763							185,763	185,763			
100151511	IDAHO FALLS	ID		05/10/2024		1,074							1,074	1,074			
100060315	SEATTLE	WA		06/25/2021		2,527							2,527	2,527			
100155923	HARRAH	OK		06/17/2024		1,184							1,184	1,184			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100168608	LUSBY	MD		09/25/2024		1,252							1,252	1,252			
100135315	ALBANY	CA		11/13/2023		1,266							1,266	1,266			
100171409	CLARKSBURG	MD		10/16/2024		2,210							2,210	2,210			
100076778	COCONUT CREEK	FL		12/27/2021		2,298							2,298	2,298			
100087638	NIJMEGEN	NLD		09/27/2022		102,343							102,343	130,424	28,082		28,082
100160047	PUYALLUP	WA		07/17/2024		8,734							8,734	8,734			
100163802	LOS ANGELES	CA		09/27/2024		935							935	935			
100116685	HYDE PARK	MA		07/20/2023		3,032							3,032	3,032			
100110660	MIAMI	FL		06/30/2023		1,325							1,325	1,325			
100173712	SUPERIOR	MT		10/30/2024		1,950							1,950	1,950			
100138881	TEHACHAPI	CA		12/21/2023		967							967	967			
100175133	DURANGO	CO		11/05/2024		1,268							1,268	1,268			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,046							1,046	1,046			
100133346	FAIRFIELD	CA		11/21/2023		984							984	984			
100141765	NEW BRUNSWICK	NJ		01/30/2024		1,047							1,047	1,047			
100150694	CHICAGO	IL		05/06/2024		1,103							1,103	1,103			
100078880	MARIETTA	GA		02/24/2022		2,541							2,541	2,541			
100065779	ANAHEIM	CA		07/28/2021		2,706							2,706	2,706			
100149186	BLOOMINGTON	CA		04/22/2024		1,014							1,014	1,014			
100101727	SCHIEDAM/VLAARDINGEN	NLD		03/30/2023		(177)							(177)		177		177
100133465	CERES	CA		10/19/2023		1,090							1,090	1,090			
100180161	HAMDEN	CT		11/25/2024		985							985	985			
100180550	LAS VEGAS	NV		11/26/2024		249							249	249			
100067886	SIERRA MADRE	CA		09/23/2021		2,284							2,284	2,284			
100165187	AMSTERDAM	NLD		08/28/2024		(143)							(143)		143		143
100161545	SACRAMENTO	CA		07/30/2024		1,114							1,114	1,114			
100175034	ROCKVILLE	MD		11/05/2024		1,178							1,178	1,178			
100117443	NEWARK	NJ		07/20/2023		917							917	917			
100141554	MIDLOTHIAN	TX		01/30/2024		547							547	547			
100118813	HIALEAH	FL		08/30/2023		821							821	821			
100157854	CHELSEA	MA		07/09/2024		2,108							2,108	2,108			
100144425	LOS ANGELES	CA		03/07/2024		1,289							1,289	1,289			
100180115	HAWTHORNE	CA		12/30/2024		1,415							1,415	1,415			
100143770	BEAUMONT	CA		02/27/2024		567							567	567			
100079633	ROUND ROCK	TX		04/08/2022		2,347							2,347	2,347			
100180316	MELBOURNE BEACH	FL		11/25/2024		1,295							1,295	1,295			
100168520	MASHPEE	MA		09/25/2024		1,022							1,022	1,022			
100137507	BOERNE	TX		01/11/2024		3,452							3,452	3,452			
100180890	UNITED KINGDOM	GBR		11/27/2024		(23)							(23)		23		23
100171490	MURRELLS INLET	SC		10/16/2024		970							970	970			
100083848	ANTELOPE	CA		07/12/2022		1,579							1,579	1,579			
100169516	SACRAMENTO	CA		09/30/2024		212,660							212,660	212,660			
100119762	MIAMI	FL		08/08/2023		956							956	956			
100080248	VERONA	NJ		02/25/2022		1,757							1,757	1,757			
100173017	POINT PLEASANT BORO	NJ		10/25/2024		1,298							1,298	1,298			
100164428	ROSEVILLE	CA		08/21/2024		1,482							1,482	1,482			
100173319	CHANTILLY	VA		10/30/2024		1,274							1,274	1,274			
100139044	ATLANTA	GA		12/22/2023		573							573	573			
100087205	FAIRFIELD	CT		10/25/2022		3,947							3,947	3,947			
100169542	PORTSMOUTH	NH		09/30/2024		2,251							2,251	2,251			
100079256	PLACENTIA	CA		02/25/2022		2,210							2,210	2,210			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115571	DEER PARK	NY		07/19/2023		1,095							1,095	1,095			
100110433	TEGA CAY	SC		06/30/2023		1,405							1,405	1,405			
100186452	FRISCO	TX		12/30/2024		998							998	998			
100143113	NATICK	MA		02/16/2024		1,114							1,114	1,114			
100141377	MURPHY	TX		01/30/2024		1,004							1,004	1,004			
100159894	HOMESTEAD	FL		08/16/2024		641							641	641			
100080048	UPLAND	CA		04/08/2022		2,375							2,375	2,375			
100175699	IDAHO FALLS	ID		11/12/2024		821							821	821			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,166							1,166	1,166			
100173097	ALPHARETTA	GA		10/30/2024		1,014							1,014	1,014			
100172728	DALLAS	TX		11/21/2024		1,264							1,264	1,264			
100128845	NORTH LAUDERDALE	FL		09/21/2023		927							927	927			
100151777	EL CENTRO	CA		05/10/2024		1,047							1,047	1,047			
100156664	KEY COLONY BEACH	FL		06/24/2024		1,025							1,025	1,025			
100088341	BEAUMONT	CA		01/06/2023		708							708	708			
100185044	LAS VEGAS	NV		12/20/2024		4,352							4,352	4,352			
100174303	HAPPY JACK	AZ		10/31/2024		1,068							1,068	1,068			
100119262	MIAMI BEACH	FL		07/31/2023		3,070							3,070	3,070			
100152775	MONROE	GA		05/22/2024		606							606	606			
100173106	MOUNT LEMMON	AZ		10/30/2024		5,704							5,704	5,704			
100158908	LATHROP	CA		07/12/2024		1,440							1,440	1,440			
100054191	PHILADELPHIA	PA		03/23/2021		1,496							1,496	1,496			
100159195	BOCA RATON	FL		07/15/2024		1,030							1,030	1,030			
100158722	MODESTO	CA		07/10/2024		858							858	858			
100180825	DEVENTER	NLD		11/27/2024		(105)							(105)		105		105
100168954	ARNHEM	NLD		09/26/2024		(174)							(174)		174		174
100152962	PLAINFIELD	NJ		06/27/2024		884							884	884			
100045724	BRENTWOOD	CA		11/25/2020		(722)							(722)	(722)			
100146627	HENDERSON	NV		03/20/2024		1,065							1,065	1,065			
100164853	BRADENTON	FL		08/26/2024		1,742							1,742	1,742			
100179983	TOMS RIVER	NJ		11/25/2024		1,262							1,262	1,262			
100087206	LAUREL	MD		10/25/2022		1,765							1,765	1,765			
100118958	LOMPOC	CA		07/27/2023		1,847							1,847	1,847			
100135544	HENDERSON	NV		11/13/2023		2,601							2,601	2,601			
100091970	LA PUENTE	CA		02/07/2023		1,004							1,004	1,004			
100136512	LEWES	DE		11/20/2023		1,388							1,388	1,388			
100053596	YORBA LINDA	CA		03/23/2021		3,969							3,969	3,969			
100156727	DALLAS	GA		06/26/2024		1,514							1,514	1,514			
100144533	MURRIETA	CA		04/26/2024		1,250							1,250	1,250			
100119365	HOWELL	NJ		07/31/2023		1,293							1,293	1,293			
100080407	INDIO	CA		04/14/2022		2,005							2,005	2,005			
100129710	QUINCY	CA		09/29/2023		1,116							1,116	1,116			
100079798	UPLAND	CA		04/25/2022		2,407							2,407	2,407			
100166055	FULSHEAR	TX		09/06/2024		3,845							3,845	3,845			
100152782	HESPERIA	CA		05/22/2024		992							992	992			
100147359	OAK PARK	IL		05/08/2024		1,215							1,215	1,215			
100131783	SHERWOOD	OR		10/06/2023		1,242							1,242	1,242			
100137362	MIAMI	FL		12/01/2023		2,764							2,764	2,764			
100148898	BEECH MOUNTAIN	NC		04/17/2024		905							905	905			
100136824	CHICAGO	IL		11/27/2023		885							885	885			
100110172	GARFIELD	NJ		06/30/2023		1,438							1,438	1,438			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156324	HOUSTON	TX		07/25/2024		7,142							7,142	7,142			
100144879	UNITED KINGDOM	GBR		03/12/2024		38							38		(38)		(38)
100166144	FAWNSKIN	CA		09/09/2024		1,048							1,048	1,048			
100147186	WATERBURY	CT		03/28/2024		931							931	931			
100144399	RIALTO	CA		03/07/2024		1,036							1,036	1,036			
100117361	SAN LEANDRO	CA		07/20/2023		2,571							2,571	2,571			
100160379	ROCKLAND	MA		09/06/2024		1,062							1,062	1,062			
100116581	PORTLAND	OR		07/20/2023		512							512	512			
100023683	PORTLAND	OR		09/04/2018		3,169							3,169	3,169			
100170901	ANAHEIM	CA		10/11/2024		1,122							1,122	1,122			
100176640	NAPLES	FL		11/15/2024		1,174							1,174	1,174			
100088239	NEWARK	NJ		10/17/2022		1,059							1,059	1,059			
100175911	TEMECULA	CA		11/14/2024		1,118							1,118	1,118			
100055914	N HOLLYWOOD	CA		03/26/2021		2,601							2,601	2,601			
100172441	PORT ORCHARD	WA		10/23/2024		1,130							1,130	1,130			
100137593	LAS VEGAS	NV		12/08/2023		1,341							1,341	1,341			
100172470	EDGEWATER	FL		10/23/2024		1,703							1,703	1,703			
100145251	UNITED KINGDOM	GBR		03/12/2024		39							39		(39)		(39)
100169615	EL CAJON	CA		09/30/2024		1,106							1,106	1,106			
100161310	FUQUAY VARINA	NC		07/25/2024		1,159							1,159	1,159			
100178280	ELGIN	SC		11/19/2024		2,496							2,496	2,496			
100116567	MURRIETA	CA		07/20/2023		924							924	924			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		1,591							1,591	1,591			
100173138	OAK ISLAND	NC		10/30/2024		1,558							1,558	1,558			
100130198	SAINT AUGUSTINE	FL		11/15/2023		808							808	808			
100131692	METHUEN	MA		10/06/2023		1,048							1,048	1,048			
100169830	ROSEVILLE	CA		09/30/2024		1,105							1,105	1,105			
100155021	TUCKER	GA		07/19/2024		946							946	946			
100144885	UNITED KINGDOM	GBR		03/12/2024		(28)							(28)		28		28
100164513	TEMECULA	CA		08/21/2024		1,202							1,202	1,202			
100143781	MILTON	DE		02/27/2024		976							976	976			
100119886	JOLIET	IL		08/10/2023		1,253							1,253	1,253			
100136933	HILLSBORO	OR		11/28/2023		1,242							1,242	1,242			
100129506	PUYALLUP	WA		09/29/2023		1,248							1,248	1,248			
100102785	STATEN ISLAND	NY		06/22/2023		62,438							62,438	62,438			
100136230	KENT	WA		11/20/2023		1,021							1,021	1,021			
100080237	SAN DIEGO	CA		02/25/2022		1,551							1,551	1,551			
100115511	LAS VEGAS	NV		07/17/2023		1,846							1,846	1,846			
100185683	ZALTBOMMEL	NLD		12/20/2024		40,124							40,124	45,622	5,498		5,498
100169401	SANTA ROSA	CA		09/30/2024		2,000							2,000	2,000			
100162788	ELK GROVE	CA		08/12/2024		701							701	701			
100134438	YONKERS	NY		10/30/2023		1,156							1,156	1,156			
100178251	LEOMINSTER	MA		11/19/2024		1,140							1,140	1,140			
100091030	LOS ANGELES	CA		01/31/2023		952							952	952			
100078538	ROTTERDAM	NLD		01/26/2022		(69)							(69)		69		69
100156651	ARLINGTON	VA		06/24/2024		1,107							1,107	1,107			
100055919	POMPTON LAKES	NJ		03/26/2021		10,929							10,929	10,929			
100165454	BAKERSFIELD	CA		08/29/2024		1,159							1,159	1,159			
100078639	HARBOR CITY	CA		02/02/2022		3,627							3,627	3,627			
100168526	FONTANA	CA		09/25/2024		1,191							1,191	1,191			
100115642	FONTANA	CA		07/19/2023		760							760	760			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154619	DOWNEY	CA		06/14/2024		1,159							1,159	1,159			
100159490	FOLSOM	CA		07/15/2024		1,220							1,220	1,220			
100185564	BRAINTREE	MA		12/20/2024		368							368	368			
100174830	ARLINGTON	VA		10/31/2024		1,192							1,192	1,192			
100161303	MESA	AZ		07/25/2024		962							962	962			
100159884	BOCA RATON	FL		08/16/2024		868							868	868			
100091666	PASADENA	MD		01/27/2023		526							526	526			
100171740	CANTON	GA		10/17/2024		2,043							2,043	2,043			
100068093	RANCHO CORDOVA	CA		08/25/2021		5,019							5,019	5,019			
100156442	ROSEVILLE	CA		06/24/2024		1,046							1,046	1,046			
100142740	HAWTHORNE	CA		02/08/2024		1,088							1,088	1,088			
100151421	RENTON	WA		05/10/2024		1,299							1,299	1,299			
100172200	LEAGUE CITY	TX		10/17/2024		791							791	791			
100149335	AUSTIN	TX		04/24/2024		1,171							1,171	1,171			
100173363	AUSTIN	TX		10/30/2024		1,309							1,309	1,309			
100146721	LOS ANGELES	CA		03/20/2024		1,973							1,973	1,973			
100145708	UNITED KINGDOM	GBR		03/12/2024		1,664							1,664	1,757	93		93
100147495	MIAMI	FL		04/03/2024		1,126							1,126	1,126			
100126284	LITTLE FERRY	NJ		08/30/2023		1,080							1,080	1,080			
100023957	LOS ANGELES	CA		09/10/2018		2,838							2,838	2,838			
100144996	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100078204	BEECH MOUNTAIN	NC		02/10/2022		2,002							2,002	2,002			
100063628	JACKSON	NJ		07/01/2021		2,931							2,931	2,931			
100186304	LAKE ELSINORE	CA		12/30/2024		1,365							1,365	1,365			
100165979	CORONADO	CA		09/06/2024		962							962	962			
100173385	LAS VEGAS	NV		10/29/2024		1,418							1,418	1,418			
100078710	GRAND TERRACE	CA		02/02/2022		2,255							2,255	2,255			
100186309	SAN BERNARDINO	CA		12/30/2024		1,170							1,170	1,170			
100108980	KALAMA	WA		05/31/2023		1,088							1,088	1,088			
100152580	WEST PALM BEACH	FL		05/17/2024		1,011							1,011	1,011			
100132325	MONROE	NC		11/03/2023		2,140							2,140	2,140			
100136371	BROKEN BOW	OK		11/20/2023		1,153							1,153	1,153			
100169224	IRVINGTON	NJ		09/27/2024		1,213							1,213	1,213			
100182248	DAHLONEGA	GA		12/12/2024		1,902							1,902	1,902			
100038788	DUBLIN	IRL		09/27/2019		304							304	(3,789)	(247)	(3,846)	(4,094)
100175784	CHICAGO	IL		11/12/2024		1,269							1,269	1,269			
100180278	LAS VEGAS	NV		11/25/2024		1,262							1,262	1,262			
100158317	UNITED KINGDOM	GBR		07/09/2024		(8)							(8)		8		8
100100810	DAMASCUS	OR		04/28/2023		1,299							1,299	1,299			
100148232	CHARLOTTE	NC		04/12/2024		1,172							1,172	1,172			
100156277	BRANDON	FL		07/25/2024		816							816	816			
100176230	LITCHFIELD PARK	AZ		12/20/2024		1,275							1,275	1,275			
100133609	MILWAUKEE	WI		10/23/2023		1,198							1,198	1,198			
100159611	NEWARK	NJ		07/15/2024		926							926	926			
100141091	ROSELLE	NJ		01/30/2024		1,056							1,056	1,056			
100136109	CHICAGO	IL		12/18/2023		5,982							5,982	5,982			
100139099	MIAMI	FL		12/28/2023		1,468							1,468	1,468			
100154633	LAKEWOOD	NJ		07/19/2024		1,205							1,205	1,205			
100151706	LOS ANGELES	CA		05/10/2024		580							580	580			
100168739	SAVANNAH	GA		09/26/2024		901							901	901			
100173250	CORAL SPRINGS	FL		10/30/2024		1,367							1,367	1,367			

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100155875	CAPE CORAL	FL		06/17/2024		1,001							1,001	1,001			
100185827	MENIFEE	CA		12/26/2024		945							945	945			
100114759	SEABROOK	NH		07/07/2023		3,515							3,515	3,515			
100182199	RENO	NV		12/12/2024		952							952	952			
100173440	CASPER	WY		10/29/2024		1,120							1,120	1,120			
100185792	NEWBURY	MA		12/26/2024		1,106							1,106	1,106			
100168205	TACOMA	WA		09/20/2024		3,062							3,062	3,062			
100014492	CLARKSTON	MI		09/27/2017		3,695							3,695	3,695			
100137886	ZOLFO SPRINGS	FL		12/08/2023		646							646	646			
100156044	COMPTON	CA		06/18/2024		996							996	996			
100086651	KISSIMMEE	FL		09/30/2022		846							846	846			
100102415	LA QUINTA	CA		06/07/2023		1,484							1,484	1,484			
100150216	RESEDA	CA		04/30/2024		865							865	865			
100133589	ROCKMART	GA		10/23/2023		1,163							1,163	1,163			
100167411	BOYNTON BEACH	FL		09/16/2024		1,436							1,436	1,436			
100168330	LAKESIDE	CA		09/20/2024		2,722							2,722	2,722			
100147819	COROLLA	NC		04/08/2024		(1,857)							(1,857)	(1,857)			
100091316	KISSIMMEE	FL		01/13/2023		699							699	699			
100134814	COMPTON	CA		10/30/2023		1,006							1,006	1,006			
100116710	DAUPHIN ISLAND	AL		07/20/2023		2,018							2,018	2,018			
100110500	SUWANEE	GA		06/30/2023		1,329							1,329	1,329			
100158731	GLENDALE	AZ		07/10/2024		1,077							1,077	1,077			
100111426	STEVENSON RANCH	CA		06/29/2023		1,174							1,174	1,174			
100054939	PLEASANT HILL	CA		03/23/2021		1,298							1,298	1,298			
100169814	DEXTER	MI		09/30/2024		1,163							1,163	1,163			
100102029	BEAUMONT	CA		04/14/2023		1,198							1,198	1,198			
100079861	BALDWIN	MD		04/25/2022		3,748							3,748	3,748			
100180036	OCEAN VIEW	DE		11/25/2024		1,245							1,245	1,245			
100149036	MIAMI	FL		04/19/2024		979							979	979			
100154799	SAN JOSE	CA		07/19/2024		942							942	942			
100179871	MYRTLE BEACH	SC		11/22/2024		973							973	973			
100141928	LAS VEGAS	NV		03/27/2024		878							878	878			
100172861	PERRIS	CA		10/25/2024		1,175							1,175	1,175			
100146851	DELAPLANE	VA		03/21/2024		1,164							1,164	1,164			
100181923	LIBERTY HILL	TX		12/12/2024		895							895	895			
100186572	WESLEY CHAPEL	FL		12/30/2024		1,434							1,434	1,434			
100179522	MIAMI	FL		11/21/2024		2,066							2,066	2,066			
100110715	MIAMI	FL		08/11/2023		1,071							1,071	1,071			
100102913	LONG BEACH	WA		06/22/2023		955							955	955			
100011726	MONTAUK	NY		03/08/2017		3,828							3,828	3,828			
100065663	TAUNTON	MA		07/28/2021		2,285							2,285	2,285			
100167449	PORT SAINT LUCIE	FL		09/16/2024		1,147							1,147	1,147			
100142395	SALINAS	CA		02/02/2024		849							849	849			
100166194	MILTON	GA		09/09/2024		1,027							1,027	1,027			
100166461	MIDLOTHIAN	TX		10/31/2024		1,157							1,157	1,157			
100080894	INDIO	CA		03/10/2022		1,134							1,134	1,134			
100166234	WASHINGTON	UT		09/09/2024		1,363							1,363	1,363			
100152669	LEHI	UT		05/17/2024		1,193							1,193	1,193			
100110451	POWELL	OH		06/30/2023		1,173							1,173	1,173			
100079216	STATEN ISLAND	NY		02/24/2022		2,214							2,214	2,214			
100091403	MESA	AZ		02/22/2023		1,511							1,511	1,511			

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100168268	SANTA BARBARA	CA		09/20/2024		2,738							2,738	2,738			
100140672	COCOA	FL		02/08/2024		1,112							1,112	1,112			
100118948	CEDAR HILL	TX		07/27/2023		1,215							1,215	1,215			
100032045	OAKLAND	CA		03/29/2019		2,654							2,654	2,654			
100078734	WILDOMAR	CA		02/25/2022		2,127							2,127	2,127			
100160382	AUSTIN	TX		09/06/2024		1,083							1,083	1,083			
100079745	RIALTO	CA		04/08/2022		2,454							2,454	2,454			
100071448	DEN HAAG	NLD		09/30/2021		(125)							(125)		125		125
100160365	FAIRFAX	VA		09/06/2024		1,783							1,783	1,783			
100078607	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(46)							(46)		46		46
100128292	ODESSA	FL		09/14/2023		882							882	882			
100108148	ANTIOCH	CA		05/24/2023		2,416							2,416	2,416			
100151324	LEHI	UT		05/10/2024		1,059							1,059	1,059			
100100356	SAN FRANCISCO	CA		04/27/2023		1,978							1,978	1,978			
100146659	WESTBROOK	ME		03/20/2024		3,183							3,183	3,183			
100167466	BOSTON	MA		09/16/2024		963							963	963			
100182046	RIALTO	CA		12/12/2024		1,231							1,231	1,231			
100100897	LENEXA	KS		04/28/2023		2,559							2,559	2,559			
100080369	GARDEN GROVE	CA		02/28/2022		2,945							2,945	2,945			
100147067	GLACIER	WA		03/27/2024		151,263							151,263	151,263			
100044475	FREMONT	CA		11/19/2020		1,806							1,806	1,806			
100158497	MADISON	NJ		07/10/2024		1,114							1,114	1,114			
100151414	MOREHEAD CITY	NC		05/10/2024		1,080							1,080	1,080			
100144444	ORLANDO	FL		04/26/2024		1,043							1,043	1,043			
100169127	FAYETTEVILLE	AR		09/27/2024		1,586							1,586	1,586			
100171453	NAGS HEAD	NC		10/16/2024		1,480							1,480	1,480			
100159912	MIAMI	FL		08/16/2024		932							932	932			
100167612	TEMECULA	CA		09/19/2024		2,261							2,261	2,261			
100109219	DENVER	CO		07/21/2023		1,073							1,073	1,073			
100100206	IRVINGTON	NJ		03/17/2023		1,115							1,115	1,115			
100171219	FRESNO	CA		10/16/2024		1,617							1,617	1,617			
100168519	PERRIS	CA		09/25/2024		1,145							1,145	1,145			
100137197	LOS ANGELES	CA		11/28/2023		723							723	723			
100079726	TUJUNGA	CA		04/08/2022		2,606							2,606	2,606			
100143872	BIG BEAR LAKE	CA		03/06/2024		2,600							2,600	2,600			
100181937	HYANNIS	MA		12/12/2024		1,298							1,298	1,298			
100107825	MANSFIELD	TX		05/19/2023		771							771	771			
100088882	YUKON	OK		11/15/2022		1,782							1,782	1,782			
100133585	BAYONNE	NJ		10/23/2023		1,385							1,385	1,385			
100170033	SACRAMENTO	CA		11/08/2024		1,029							1,029	1,029			
100174271	HENDERSON	NV		10/31/2024		1,444							1,444	1,444			
100144756	UNITED KINGDOM	GBR		03/12/2024		(69)							(69)	2	71		71
100139592	YUCAIPA	CA		12/28/2023		1,045							1,045	1,045			
100160162	PITTSBURGH	PA		07/17/2024		1,045							1,045	1,045			
100156497	NEWARK	NJ		06/24/2024		1,580							1,580	1,580			
100163273	NASHVILLE	TN		08/13/2024		776							776	776			
100089230	FRESNO	CA		01/26/2023		1,266							1,266	1,266			
100137692	COVINGTON	WA		12/08/2023		1,146							1,146	1,146			
100179511	PORT ORCHARD	WA		11/21/2024		1,270							1,270	1,270			
100114814	KISSIMMEE	FL		07/10/2023		6,115							6,115	6,172		58	58
100136734	NEWARK	NJ		11/27/2023		908							908	908			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065297	JURUPA VALLEY	CA		07/28/2021		2,195							2,195	2,195			
100146719	NEWARK	NJ		03/20/2024		979							979	979			
100045775	LIVERMORE	CA		11/25/2020		2,198							2,198	2,198			
100119666	REDLANDS	CA		08/08/2023		1,008							1,008	1,008			
100167817	LINDEN	NJ		09/19/2024		990							990	990			
100180570	PALMDALE	CA		11/26/2024		883							883	883			
100153969	CARSON	CA		06/05/2024		1,180							1,180	1,180			
100156206	KAPAA	HI		06/20/2024		971							971	971			
100091993	YONKERS	NY		02/09/2023		1,131							1,131	1,131			
100127960	COCONUT CREEK	FL		09/08/2023		10,745							10,745	10,745			
100082073	TWICKENHAM	GBR		03/30/2022		(76)							(76)		76		76
100114735	DEER PARK	NY		07/07/2023		2,077							2,077	2,077			
100145599	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100172165	VENICE	FL		10/17/2024		1,224							1,224	1,224			
100082731	TILBURG	NLD		04/27/2022		(83)							(83)		83		83
100108060	MISSOURI CITY	TX		05/24/2023		754							754	754			
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024		1,037							1,037	1,037			
100055013	POUGHKEEPSIE	NY		03/23/2021		(47,939)							(47,939)	(47,939)			
100166276	AUSTIN	TX		09/09/2024		1,171							1,171	1,171			
100149530	REDMOND	OR		04/26/2024		1,720							1,720	1,720			
100115697	BROADLANDS	VA		07/20/2023		1,424							1,424	1,424			
100100915	FREEHOLD	NJ		04/28/2023		1,744							1,744	1,744			
100119240	CLARKSVILLE	TN		07/31/2023		1,200							1,200	1,200			
100179344	SMYRNA	TN		12/27/2024		1,019							1,019	1,019			
100173354	JANESVILLE	WI		10/30/2024		1,005							1,005	1,005			
100186209	SNELLVILLE	GA		12/27/2024		951							951	951			
100186718	FRESNO	CA		12/31/2024		1,654							1,654	1,654			
100136008	LAS CRUCES	NM		11/16/2023		103,114							103,114	103,114			
100157803	MARIETTA	GA		08/01/2024		946							946	946			
100134460	PEACHTREE CORNERS	GA		10/30/2023		859							859	859			
100081398	OREM	UT		03/18/2022		2,539							2,539	2,539			
100065412	LAKEWOOD	WA		07/28/2021		4,228							4,228	4,228			
100141261	STERLING	VA		01/30/2024		1,293							1,293	1,293			
100160185	TWAIN HARTE	CA		07/18/2024		937							937	937			
100143152	NORTH LAS VEGAS	NV		02/16/2024		1,200							1,200	1,200			
100081920	EINDHOVEN	NLD		03/30/2022		(78)							(78)		78		78
100174285	SPAVINAW	OK		10/31/2024		1,184							1,184	1,184			
100141830	ROTTERDAM	NLD		01/29/2024		(166)							(166)		166		166
100164977	MIAMI	FL		08/28/2024		921							921	921			
100075868	OOSTBURG	NLD		11/24/2021		(172)							(172)		172		172
100143515	CHESTER	NY		02/21/2024		38							38	38			
100154991	CLIFTON PARK	NY		07/19/2024		1,130							1,130	1,130			
100134427	NETHERLANDS	NLD		10/27/2023		(138)							(138)		138		138
100114832	NORTH FORT MYERS	FL		07/10/2023		1,719							1,719	1,719			
100165217	KERKRADE	NLD		08/28/2024		(121)							(121)		121		121
100085089	AMSTERDAM	NLD		07/27/2022		(58)							(58)		58		58
100181230	RIVERSIDE	CA		12/06/2024		1,017							1,017	1,017			
100165060	EDISON	NJ		08/28/2024		1,312							1,312	1,312			
100149921	SAN BERNARDINO	CA		04/29/2024		1,176							1,176	1,176			
100115913	SACRAMENTO	CA		07/20/2023		1,244							1,244	1,244			
100151418	FORT WORTH	TX		05/10/2024		1,112							1,112	1,112			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169684	NEW YORK	NY		09/30/2024		4,723							4,723	4,723			
100120139	BOTHELL	WA		08/11/2023		1,528							1,528	1,528			
100127559	LAS VEGAS	NV		09/08/2023		1,250							1,250	1,250			
100154593	GLENDALE	CA		06/14/2024		1,081							1,081	1,081			
100148206	JACKSONVILLE	OR		04/12/2024		1,080							1,080	1,080			
100162261	EAGLE POINT	OR		09/06/2024		932							932	932			
100128781	VISALIA	CA		09/21/2023		1,079							1,079	1,079			
100156121	STATEN ISLAND	NY		06/18/2024		932							932	932			
100027069	ALISO VIEJO	CA		09/26/2018		2,242							2,242	2,242			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		2,404							2,404	2,404			
100137158	KNOXVILLE	TN		11/28/2023		846							846	846			
100160569	OCEANSIDE	CA		07/19/2024		744							744	744			
100103267	KISSIMMEE	FL		04/27/2023		959							959	959			
100159827	SUMMERVILLE	SC		07/17/2024		1,194							1,194	1,194			
100136314	EDGEWATER	FL		11/20/2023		3,057							3,057	3,057			
100176682	HOLLYWOOD	FL		11/15/2024		1,311							1,311	1,311			
100142767	FOLSOM	CA		02/08/2024		1,099							1,099	1,099			
100150545	SILVER SPRING	MD		05/03/2024		1,092							1,092	1,092			
100102486	HIGHLAND	CA		06/07/2023		546							546	546			
100161063	TAMPA	FL		07/24/2024		6,191							6,191	6,191			
100144935	UNITED KINGDOM	GBR		03/12/2024		39							39		(39)		(39)
100076674	DELRAY BEACH	FL		12/16/2021		1,000							1,000	1,000			
100120547	LOS ANGELES	CA		08/18/2023		10,075							10,075	10,075			
100076357	MOCLIPS	WA		01/07/2022		1,596							1,596	1,596			
100137834	ASHBURN	VA		12/08/2023		11,998							11,998	11,998			
4010078416	MARGATE	FL		07/26/2024		1,044							1,044	1,044			
100142481	ATLANTA	GA		03/08/2024		800							800	800			
100070512	VENTNOR CITY	NJ		09/23/2021		2,342							2,342	2,342			
100145246	UNITED KINGDOM	GBR		03/12/2024		(38)							(38)		38		38
100174873	CUTLER BAY	FL		10/31/2024		235							235	235			
100134950	TAMPA	FL		10/30/2023		1,004							1,004	1,004			
100071983	WINTER GARDEN	FL		10/29/2021		2,213							2,213	2,213			
100139978	FORT WORTH	TX		01/09/2024		981							981	981			
100139253	LA PUENTE	CA		12/28/2023		957							957	957			
100116743	ORLANDO	FL		07/20/2023		2,211							2,211	2,211			
100164607	ROSEVILLE	CA		08/21/2024		1,126							1,126	1,126			
100116726	SYLMAR	CA		07/20/2023		2,800							2,800	2,800			
100140772	THE VILLAGES	FL		01/22/2024		819							819	819			
100185946	HESPERIA	CA		12/26/2024		608							608	608			
100186332	NEW RIVER	AZ		12/30/2024		1,017							1,017	1,017			
100173916	CAPE MAY	NJ		10/31/2024		1,208							1,208	1,208			
100057713	BOISE	ID		06/30/2021		2,426							2,426	2,426			
100162042	MIAMI	FL		07/31/2024		936							936	936			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		1,172							1,172	1,172			
100166191	BOKEELIA	FL		09/09/2024		1,016							1,016	1,016			
100167764	AVE MARIA	FL		09/19/2024		1,124							1,124	1,124			
100165229	BALTIMORE	MD		08/29/2024		895							895	895			
100134056	ELIZABETH	NJ		10/25/2023		1,046							1,046	1,046			
100026764	BALDWIN PARK	CA		09/26/2018		1,410							1,410	1,410			
100141654	ELKRIDGE	MD		01/30/2024		1,010							1,010	1,010			
100152909	BELLFLOWER	CA		05/22/2024		1,213							1,213	1,213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090873	NORWALK	CA		01/31/2023		1,386							1,386	1,386			
100120347	HOLLYWOOD	FL		08/18/2023		1,202							1,202	1,202			
100169214	MASTIC BEACH	NY		09/27/2024		997							997	997			
100165991	BURLINGTON	NJ		09/06/2024		1,113							1,113	1,113			
100117711	PALMDALE AREA	CA		07/20/2023		1,372							1,372	1,372			
100157571	AMSTERDAM	NLD		06/28/2024		(103)							(103)		103		103
100165305	WOODBRIDGE	VA		08/29/2024		839							839	839			
100158633	ROSEVILLE	CA		07/10/2024		1,064							1,064	1,064			
100132145	PORTLAND	OR		10/13/2023		2,933							2,933	2,933			
100031486	IRVINE	CA		03/29/2019		2,150							2,150	2,150			
100166148	NAPLES	FL		09/09/2024		5,335							5,335	5,335			
100108134	INDIO	CA		05/24/2023		488							488	488			
100143766	FOLSOM	CA		04/05/2024		1,221							1,221	1,221			
100148328	SEVIERVILLE	TN		04/12/2024		1,207							1,207	1,207			
100179384	STOCKTON	CA		12/27/2024		983							983	983			
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024		624							624	624			
100065839	SANTA ROSA	CA		07/23/2021		2,361							2,361	2,361			
100168740	GARNER	NC		09/26/2024		3,074							3,074	3,074			
100079777	LONG BEACH	CA		04/08/2022		1,358							1,358	1,358			
100078674	SAN BERNARDINO	CA		02/02/2022		2,517							2,517	2,517			
100090900	CASTAIC	CA		01/31/2023		1,555							1,555	1,555			
100161871	LAS VEGAS	NV		07/31/2024		4,308							4,308	4,308			
100135952	RIVERSIDE	CA		11/15/2023		555							555	555			
100116161	RIDGEFIELD	NJ		07/20/2023		2,152							2,152	2,152			
100101786	NEWARK	NJ		03/31/2023		997							997	997			
100102350	KISSIMMEE	FL		06/07/2023		1,394							1,394	1,394			
100118780	MIAMI	FL		07/25/2023		1,142							1,142	1,142			
100156930	UNITED KINGDOM	GBR		06/27/2024		(42)							(42)		42		42
100149910	CARMICHAEL	CA		04/29/2024		1,111							1,111	1,111			
100132310	INDIO	CA		10/13/2023		1,300							1,300	1,300			
100173320	NORTH SALT LAKE	UT		10/30/2024		945							945	945			
100139811	UNITED KINGDOM	GBR		12/18/2023		2,458							2,458	2,635	177		177
100179636	WESTERLY	RI		11/21/2024		1,030							1,030	1,030			
100090764	BOCA RATON	FL		02/28/2023		1,187							1,187	1,187			
100179643	LACEY	WA		11/21/2024		1,016							1,016	1,016			
100010905	FLETCHER	NC		12/23/2016		1,982							1,982	1,982			
100100772	SUMMERVILLE	SC		04/28/2023		1,537							1,537	1,537			
100130333	GREAT BARRINGTON	MA		09/28/2023		3,874							3,874	3,874			
100055573	PALMDALE	CA		03/23/2021		1,243							1,243	1,243			
100166376	BRIER	WA		10/24/2024		1,928							1,928	1,928			
100045745	EVANSTON	IL		11/25/2020		2,807							2,807	2,807			
100088952	AVENTURA	FL		11/15/2022		1,154							1,154	1,154			
100154795	LOMPOC	CA		07/19/2024		982							982	982			
100166215	MURRIETA	CA		09/09/2024		1,481							1,481	1,481			
100149179	LAS VEGAS	NV		04/22/2024		1,027							1,027	1,027			
100165015	UNION	NJ		08/28/2024		950							950	950			
100141059	NAPLES	FL		02/20/2024		853							853	853			
100152716	LITTLE ELM	TX		05/17/2024		1,218							1,218	1,218			
100169136	MESA	AZ		09/27/2024		1,355							1,355	1,355			
100148122	CORONA	CA		04/10/2024		1,285							1,285	1,285			
100109081	WEST SACRAMENTO	CA		06/05/2023		1,655							1,655	1,655			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140053	ALBUQUERQUE	NM		01/09/2024		3,691							3,691	3,691			
100165618	BRADLEY	CA		10/04/2024		1,871							1,871	1,871			
100182122	CLEARWATER	FL		12/12/2024		1,302							1,302	1,302			
100131659	BEND	OR		10/06/2023		1,300							1,300	1,300			
100126435	PATERSON	NJ		08/30/2023		976							976	976			
100134833	NAPLES	FL		10/30/2023		1,176							1,176	1,176			
100149295	COLLEGE STATION	TX		04/24/2024		1,066							1,066	1,066			
100109371	ANCHORAGE	AK		06/12/2023		1,308							1,308	1,308			
100185954	PHOENIX	AZ		12/26/2024		799							799	799			
100161492	FORT MYERS BEACH	FL		07/30/2024		11,374							11,374	11,374			
100141595	WORCESTER	MA		01/30/2024		853							853	853			
100151459	MANCHESTER	NH		05/10/2024		1,088							1,088	1,088			
100102798	HOUSTON	TX		06/22/2023		3,767							3,767	3,767			
100143016	JAMAICA	NY		02/12/2024		779							779	779			
100173449	GLEN ALLEN	VA		10/29/2024		732							732	732			
100173946	ANNAPOLIS	MD		10/31/2024		944							944	944			
100179409	YAKIMA	WA		12/27/2024		1,008							1,008	1,008			
100186354	WOODLAND	CA		12/30/2024		1,457							1,457	1,457			
100103539	BROCKTON	MA		05/08/2023		1,569							1,569	1,569			
100159056	BOISE	ID		08/15/2024		967							967	967			
100162783	BELLAIRE	TX		08/12/2024		4,024							4,024	4,024			
100148616	CHANDLER	AZ		04/12/2024		1,720							1,720	1,720			
100169858	MENIFEE	CA		09/30/2024		1,596							1,596	1,596			
100150155	COACHELLA	CA		04/30/2024		766							766	766			
100158431	HOOKSETT	NH		07/10/2024		846							846	846			
100099911	PORTLAND	OR		03/28/2023		1,079							1,079	1,079			
100117790	ALAMEDA	CA		07/20/2023		405							405	405			
100138225	DALLAS	TX		12/14/2023		41,780							41,780	41,780			
100081910	ROTTERDAM	NLD		03/30/2022		(68)							(68)		68		68
100079279	SALEM	MA		02/28/2022		1,814							1,814	1,814			
100149191	SALT LAKE CITY	UT		04/22/2024		1,121							1,121	1,121			
100117554	JURUPA VALLEY	CA		07/20/2023		2,568							2,568	2,568			
100129472	WASHINGTON	DC		09/29/2023		761							761	761			
100100397	CHESTER SPRINGS	PA		04/27/2023		2,491							2,491	2,491			
100119159	FONTANA	CA		07/31/2023		1,607							1,607	1,607			
100168793	CAMARILLO	CA		09/26/2024		773							773	773			
100100476	STATEN ISLAND	NY		04/27/2023		2,640							2,640	2,640			
100160468	MIAMI	FL		07/19/2024		1,240							1,240	1,240			
100135263	PALM DESERT	CA		11/08/2023		1,181							1,181	1,181			
100147679	ROCKVILLE	MD		04/04/2024		2,465							2,465	2,465			
100145782	SEABECK	WA		05/08/2024		1,123							1,123	1,123			
100081308	BELLINGHAM	WA		03/18/2022		2,225							2,225	2,225			
100143000	HOLTSVILLE	NY		02/12/2024		1,013							1,013	1,013			
100090230	TAMPA	FL		01/13/2023		898							898	898			
100165666	HOUSTON	TX		10/04/2024		712							712	712			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		1,384							1,384	1,384			
100102419	MIAMI LAKES	FL		06/07/2023		1,013							1,013	1,013			
100166336	PROSPECT	KY		10/24/2024		2,306							2,306	2,306			
100081474	LOS ANGELES	CA		03/18/2022		2,820							2,820	2,820			
100065355	LAWRENCE	MA		07/28/2021		2,259							2,259	2,259			
100079954	COMMERCE CITY	CO		04/25/2022		1,942							1,942	1,942			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100110804	AMSTERDAM	NLD		06/28/2023		(125)							(125)		125		125
100180427	RIVERTON	UT		11/25/2024		1,374							1,374	1,374			
100164878	LAS VEGAS	NV		08/26/2024		1,094							1,094	1,094			
100182356	ROSEVILLE	CA		12/12/2024		1,239							1,239	1,239			
100155226	OCOEE	FL		07/19/2024		948							948	948			
100158272	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100137598	HIALEAH	FL		12/08/2023		1,109							1,109	1,109			
100141484	LITTLEROCK	CA		01/30/2024		799							799	799			
100101814	PERTH AMBOY	NJ		03/31/2023		952							952	952			
100074482	OCEANO	CA		12/14/2021		1,268							1,268	1,268			
100148478	ESTERO	FL		04/12/2024		1,077							1,077	1,077			
100157769	BIG PINE KEY	FL		08/01/2024		1,173							1,173	1,173			
100174325	LEHI	UT		10/31/2024		1,075							1,075	1,075			
100136515	KAILUA KONA	HI		11/20/2023		1,111							1,111	1,111			
100121022	BIG BEAR CITY	CA		08/30/2023		2,264							2,264	2,264			
100100162	HOLLISTER	CA		03/17/2023		1,023							1,023	1,023			
100114856	WENONAH	NJ		07/10/2023		1,261							1,261	1,261			
100166990	HEBER	UT		09/13/2024		1,038							1,038	1,038			
100089963	NEWARK	NJ		01/26/2023		988							988	988			
100071925	ORANGE	CA		01/21/2022		1,447							1,447	1,447			
100076098	LAKEWOOD	WA		01/07/2022		2,557							2,557	2,557			
100149476	DENVER	CO		04/24/2024		1,178							1,178	1,178			
100171512	LAS VEGAS	NV		10/16/2024		1,295							1,295	1,295			
100173161	CHAPEL HILL	NC		10/30/2024		1,344							1,344	1,344			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,033							1,033	1,033			
100090860	MIAMI	FL		01/06/2023		2,476							2,476	2,476			
100108377	BROOKLYN	NY		05/25/2023		1,407							1,407	1,407			
100134956	FULLERTON	CA		10/30/2023		32,868							32,868	32,868			
100078201	LOS ANGELES	CA		02/10/2022		58							58	58			
100162782	LAS VEGAS	NV		08/12/2024		1,019							1,019	1,019			
100100352	STATEN ISLAND	NY		04/27/2023		1,953							1,953	1,953			
100175459	FRANKLIN	WI		12/23/2024		989							989	989			
100116131	SAN FRANCISCO	CA		07/20/2023		11,084							11,084	11,084			
100172211	BROCKTON	MA		10/17/2024		399							399	399			
100149291	PORT ARANSAS	TX		04/24/2024		1,038							1,038	1,038			
100163990	CALVERTON	NY		08/21/2024		963							963	963			
100148675	MARIETTA	GA		04/16/2024		954							954	954			
100115949	WALLINGTON	NJ		07/20/2023		1,585							1,585	1,585			
100140737	PORT SAINT LUCIE	FL		01/22/2024		870							870	870			
100158688	HOWELL	NJ		07/10/2024		1,028							1,028	1,028			
100182482	PRESCOTT	AZ		12/12/2024		1,091							1,091	1,091			
100167637	ANTIOCH	CA		09/19/2024		16,346							16,346	16,346			
100173605	ROTTERDAM	NLD		10/29/2024		(74)							(74)		74		74
100114697	GREELEY	CO		06/29/2023		858							858	858			
100165325	LOS ANGELES	CA		08/29/2024		799							799	799			
100074107	LONG BEACH	CA		12/09/2021		2,872							2,872	2,872			
100146971	BAKERSFIELD	CA		03/26/2024		2,490							2,490	2,490			
100127700	PRESCOTT	AZ		09/08/2023		9,613							9,613	9,613			
100137295	LEOLA	PA		12/01/2023		856							856	856			
100165220	DRACHTEN	NLD		08/28/2024		(111)							(111)		111		111
100148268	PEMBROKE PINES	FL		04/12/2024		2,081							2,081	2,081			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152424	CAPE CORAL	FL		05/17/2024		1,044							1,044	1,044			
100108286	ONTARIO	CA		05/24/2023		1,443							1,443	1,443			
100132329	MANTECA	CA		11/03/2023		1,446							1,446	1,446			
100119323	WASHINGTON	UT		07/31/2023		1,166							1,166	1,166			
100157632	PLAINFIELD	NJ		06/28/2024		1,132							1,132	1,132			
100152711	ERIE	CO		05/17/2024		1,758							1,758	1,758			
100176186	PILOT POINT	TX		12/20/2024		781							781	781			
100167443	RIVERBANK	CA		09/16/2024		1,180							1,180	1,180			
100044126	SANTA ROSA	CA		08/19/2020		1,577							1,577	1,577			
100157812	GALVESTON	TX		08/01/2024		947							947	947			
100148673	WEATHERFORD	TX		04/16/2024		869							869	869			
100172724	MAMMOTH LAKES	CA		11/21/2024		965							965	965			
100067433	UNIVERSITY PL	WA		09/23/2021		2,324							2,324	2,324			
100171366	IDAHO FALLS	ID		10/16/2024		1,101							1,101	1,101			
100166123	WASHINGTON	UT		09/09/2024		1,302							1,302	1,302			
100081289	VIRGINIA BEACH	VA		03/18/2022		2,360							2,360	2,360			
100159632	FREMONT	CA		08/23/2024		1,054							1,054	1,054			
100141578	LOS ANGELES	CA		01/30/2024		943							943	943			
100168707	MORENO VALLEY	CA		09/25/2024		822							822	822			
100154175	COLORADO SPRINGS	CO		07/11/2024		1,400							1,400	1,400			
100091587	SILVER SPRING	MD		03/07/2023		623							623	623			
100161856	BAY SHORE	NY		07/31/2024		862							862	862			
100019589	CERRITOS	CA		07/26/2018		3,499							3,499	3,499			
100172694	SAN ANTONIO	TX		11/21/2024		767							767	767			
100115746	SAVAGE	MN		07/20/2023		1,128							1,128	1,128			
100185454	MURRIETA	CA		12/20/2024		1,513							1,513	1,513			
100115822	COLUMBUS	OH		07/20/2023		1,313							1,313	1,313			
100157895	MILLVILLE	DE		07/09/2024		941							941	941			
100049761	PATERSON	NJ		11/20/2020		1,793							1,793	1,793			
100149493	RANCHO CORDOVA	CA		04/24/2024		1,520							1,520	1,520			
100091295	MAPLE VALLEY	WA		01/31/2023		200							200	200			
100016446	OAKLAND	CA		04/05/2018		3,677							3,677	3,677			
100115236	HAVERSTRAW	NY		07/17/2023		1,097							1,097	1,097			
100099659	PHOENIX	AZ		04/06/2023		1,101							1,101	1,101			
100079779	MURRIETA	CA		04/25/2022		1,742							1,742	1,742			
100091314	FRESNO	CA		01/13/2023		1,203							1,203	1,203			
100143452	SALINAS	CA		02/16/2024		1,915							1,915	1,915			
100140259	NEWPORT	OR		01/18/2024		882							882	882			
100153828	MOUNT LAUREL	NJ		07/10/2024		822							822	822			
100144757	UNITED KINGDOM	GBR		03/12/2024		(70)							(70)		70		70
100136318	TAMPA	FL		11/20/2023		1,066							1,066	1,066			
100150881	NAGS HEAD	NC		05/08/2024		690							690	690			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		1,362							1,362	1,362			
100175656	SAN MARCOS	CA		11/12/2024		860							860	860			
100140980	PORT SAINT LUCIE	FL		03/28/2024		902							902	902			
100134442	NEW YORK	NY		10/30/2023		1,161							1,161	1,161			
100091602	SAN JACINTO	CA		03/07/2023		738							738	738			
100147430	BROOKLYN	NY		04/03/2024		1,006							1,006	1,006			
100129375	FRUITA	CO		09/26/2023		1,502							1,502	1,502			
100079591	CHULA VISTA	CA		04/08/2022		1,961							1,961	1,961			
100168553	BRIAN HEAD	UT		09/25/2024		1,221							1,221	1,221			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127679	ACWORTH	GA		09/08/2023		909							909	909			
100158417	UNITED KINGDOM	GBR		07/09/2024		(19)							(19)		19		19
100081356	LATHROP	CA		03/18/2022		2,575							2,575	2,575			
100081264	LATHROP	CA		03/18/2022		2,575							2,575	2,575			
100149362	PHOENIX	AZ		04/24/2024		1,101							1,101	1,101			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024		6,569							6,569	6,569			
100134351	PEACHTREE COR	GA		10/27/2023		584							584	584			
100149563	TEMECULA	CA		04/26/2024		1,343							1,343	1,343			
100100884	NEWTOWN	CT		04/28/2023		3,089							3,089	3,089			
100172983	MIAMI GARDENS	FL		10/25/2024		1,178							1,178	1,178			
100169683	WARREN	NJ		09/30/2024		944							944	944			
100142879	HERNDON	VA		02/09/2024		1,103							1,103	1,103			
100062536	ACCOKEEK	MD		07/01/2021		2,649							2,649	2,649			
100153290	WILDWOOD	NJ		05/30/2024		1,201							1,201	1,201			
100170144	AURORA	CO		10/08/2024		1,214							1,214	1,214			
100135064	PALM BEACH GARDENS	FL		11/01/2023		1,745							1,745	1,745			
100102817	WARMINSTER	PA		06/22/2023		1,745							1,745	1,745			
100172583	DICKSON	TN		10/23/2024		1,306							1,306	1,306			
4010078567	MARGATE	FL		07/26/2024		1,034							1,034	1,034			
100065447	FONTANA	CA		07/28/2021		2,683							2,683	2,683			
100168808	ISELIN	NJ		09/26/2024		781							781	781			
100067672	SAN FRANCISCO	CA		09/23/2021		2,542							2,542	2,542			
100138876	NASHVILLE	TN		12/21/2023		925							925	925			
100186734	GULF SHORES	AL		12/31/2024		1,322							1,322	1,322			
100186515	SODDY DAISY	TN		12/30/2024		3,036							3,036	3,036			
100169712	ANN ARBOR	MI		09/30/2024		1,067							1,067	1,067			
100144826	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21		21
100173127	DES MOINES	WA		10/30/2024		1,536							1,536	1,536			
100110318	SURF CITY	NC		06/30/2023		1,414							1,414	1,414			
100032464	DUBLIN	IRL		06/21/2019		6,885							6,885	5,187	450	(2,148)	(1,698)
100120627	TEMECULA	CA		08/18/2023		1,025							1,025	1,025			
100161931	LAKE HAVASU CITY	AZ		07/31/2024		980							980	980			
100129500	CASTLE ROCK	CO		09/29/2023		1,326							1,326	1,326			
100149417	DENVER	CO		04/24/2024		1,052							1,052	1,052			
100080202	CYPRESS	TX		02/25/2022		1,603							1,603	1,603			
100066119	MORRISTOWN	NJ		08/02/2021		3,532							3,532	3,532			
100089745	BELLE ISLE	FL		12/02/2022		529							529	529			
100145771	UNITED KINGDOM	GBR		03/12/2024		37							37		(37)		(37)
100175659	HOUSTON	TX		11/12/2024		962							962	962			
100100393	BROOKLYN	NY		04/27/2023		2,387							2,387	2,387			
100127670	BOYNTON BEACH	FL		09/08/2023		980							980	980			
100135563	TOTOWA	NJ		11/13/2023		759							759	759			
100139568	CUTLER BAY	FL		12/28/2023		1,014							1,014	1,014			
100110597	MIAMI	FL		06/30/2023		1,273							1,273	1,273			
100117897	OCALA	FL		07/20/2023		1,242							1,242	1,242			
100135285	MECHANICSVILLE	VA		11/08/2023		1,576							1,576	1,576			
100100455	PALMDALE	CA		04/27/2023		920							920	920			
100148551	SPOKANE	WA		04/12/2024		1,207							1,207	1,207			
100118936	FORT PIERCE	FL		07/27/2023		609							609	609			
100135537	ASTORIA	OR		11/13/2023		1,104							1,104	1,104			
100110642	LONG BRANCH	NJ		06/30/2023		2,889							2,889	2,889			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108994	FERRIS	TX		05/31/2023		1,217							1,217	1,217			
100079401	ARVADA	CO		03/17/2022		2,034							2,034	2,034			
100081434	VALLEJO	CA		03/18/2022		2,720							2,720	2,720			
100109288	SARASOTA	FL		06/12/2023		1,305							1,305	1,305			
100137064	AUSTIN	TX		11/28/2023		999							999	999			
100138438	SAN BERNARDINO	CA		12/18/2023		455							455	455			
100110270	ROSELAND	VA		06/30/2023		1,252							1,252	1,252			
100109618	LOS ANGELES	CA		06/14/2023		1,274							1,274	1,274			
100167636	WINCHESTER	CA		09/19/2024		1,733							1,733	1,733			
100156427	BOISE	ID		06/24/2024		1,142							1,142	1,142			
100169953	RICHMOND	TX		11/08/2024		1,267							1,267	1,267			
100130380	PINOLE	CA		09/28/2023		958							958	958			
100182701	ROANOKE	TX		12/12/2024		1,361							1,361	1,361			
100176083	NEWARK	NJ		12/20/2024		1,078							1,078	1,078			
100171598	BONNEY LAKE	WA		10/16/2024		1,017							1,017	1,017			
100119259	NASHVILLE	TN		07/31/2023		1,372							1,372	1,372			
100156998	UNITED KINGDOM	GBR		06/27/2024		4							4		(4)		(4)
100166420	MIAMI GARDENS	FL		10/31/2024		1,086							1,086	1,086			
100146701	HOUSTON	TX		03/20/2024		936							936	936			
100140231	SADDLE BROOK	NJ		01/11/2024		1,458							1,458	1,458			
100149193	LEXINGTON	SC		04/22/2024		780							780	780			
100144089	SUWANEE	GA		03/07/2024		920							920	920			
100185150	STOCKTON	CA		12/20/2024		965							965	965			
100137821	ANAHEIM	CA		12/08/2023		47,083							47,083	47,083			
100179481	LACEY	WA		11/21/2024		1,331							1,331	1,331			
100180589	HOMESTEAD	FL		11/26/2024		943							943	943			
100083514	COVINA	CA		06/06/2022		1,491							1,491	1,491			
100166098	JACKSON	NJ		09/09/2024		1,004							1,004	1,004			
100091878	STONEHAM	MA		01/30/2023		1,045							1,045	1,045			
100127661	WOBURN	MA		09/08/2023		1,814							1,814	1,814			
100110503	CAPE CORAL	FL		06/30/2023		1,176							1,176	1,176			
100141651	MIAMI GARDENS	FL		01/30/2024		733							733	733			
100087643	LEILYSTAD	NLD		09/27/2022		1,773							1,773	2,458	685		685
100144398	ANCHORAGE	AK		03/07/2024		1,065							1,065	1,065			
100102801	GARDEN GROVE	CA		06/22/2023		1,342							1,342	1,342			
100157910	SURFSIDE BEACH	SC		07/09/2024		3,042							3,042	3,042			
100166313	GRAND PRAIRIE	TX		10/23/2024		922							922	922			
100091150	PICO RIVERA	CA		01/31/2023		1,500							1,500	1,500			
100171206	HOSCHTON	GA		10/16/2024		1,015							1,015	1,015			
100164954	WOODSTOCK	NY		08/28/2024		960							960	960			
100083501	MORRISTOWN	NJ		06/06/2022		6,401							6,401	6,401			
100147328	AMSTERDAM	NLD		03/27/2024		1,548						(1,674)	(125)		125		125
100025857	BROOKLYN	NY		09/20/2018		3,256							3,256	3,256			
100155877	BROKEN BOW	OK		06/17/2024		1,194							1,194	1,194			
100182187	RENO	NV		12/12/2024		1,104							1,104	1,104			
100026775	HAYWARD	CA		09/26/2018		1,466							1,466	1,466			
100140829	SAVANNAH	GA		03/06/2024		965							965	965			
100089612	MANSFIELD	TX		01/30/2023		1,164							1,164	1,164			
100143186	AUSTIN	TX		02/16/2024		1,320							1,320	1,320			
100138036	JURUPA VALLEY	CA		12/13/2023		771							771	771			
100054768	BRONX	NY		03/23/2021		3,194							3,194	3,194			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100162797	MINERAL	VA		08/12/2024		6,391							6,391	6,391			
100156932	UNITED KINGDOM	GBR		06/27/2024		(35)							(35)		35		35
100182293	SAINT JOHNS	FL		12/12/2024		1,549							1,549	1,549			
100153206	WESTBROOK	ME		05/30/2024		1,210							1,210	1,210			
100145365	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100063644	ELMONT	NY		07/01/2021		2,606							2,606	2,606			
100158398	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100148332	CAROLINA BEACH	NC		04/12/2024		1,718							1,718	1,718			
100149790	LOS ANGELES	CA		04/26/2024		1,082							1,082	1,082			
100174165	RIVERVIEW	FL		10/31/2024		818							818	818			
100079860	LA HABRA	CA		04/25/2022		2,343							2,343	2,343			
100173587	UNITED KINGDOM	GBR		10/29/2024		(2)							(2)		2		2
100136260	LOS ANGELES	CA		11/20/2023		854							854	854			
100120780	WINTER GARDEN	FL		08/25/2023		6,056							6,056	6,056			
100134992	STOCKTON	CA		10/30/2023		898							898	898			
100156832	CENTRAL ISLIP	NY		06/27/2024		848							848	848			
100165205	S-GRAVENHAGE	NLD		08/28/2024		45,141							45,141	47,604	2,463		2,463
100078299	MIAMI BEACH	FL		02/10/2022		1,928							1,928	1,928			
100080026	MARYSVILLE	WA		04/08/2022		9,086							9,086	9,086			
100065413	LAKEWOOD	WA		07/28/2021		2,674							2,674	2,674			
100165806	DAVENPORT	FL		08/29/2024		1,037							1,037	1,037			
100091105	WEST YARMOUTH	MA		01/31/2023		699							699	699			
100137026	MANTECA	CA		11/28/2023		1,651							1,651	1,651			
100108191	GARNER	NC		05/24/2023		1,030							1,030	1,030			
100110280	JACKSONVILLE	FL		06/30/2023		2,684							2,684	2,684			
100080899	EVERGREEN	CO		04/22/2022		2,002							2,002	2,002			
100158702	RIVERSIDE	CA		07/10/2024		1,102							1,102	1,102			
100142972	HAVERHILL	MA		02/09/2024		964							964	964			
100102023	BEAUMONT	CA		04/14/2023		335							335	335			
100115635	CATHEDRAL CITY	CA		07/19/2023		1,305							1,305	1,305			
100151841	JURUPA VALLEY	CA		05/10/2024		2,299							2,299	2,299			
100156607	LAGUNA HILLS	CA		06/24/2024		1,141							1,141	1,141			
100186776	SAN ANTONIO	TX		12/31/2024		2,681							2,681	2,681			
100142622	SONOMA	CA		02/08/2024		1,116							1,116	1,116			
100099981	DAVENPORT	FL		03/28/2023		984							984	984			
100164189	SAN PABLO	CA		08/21/2024		762							762	762			
100133771	GUERNEVILLE	CA		10/20/2023		199							199	199			
100088253	NEWARK	NJ		10/17/2022		371							371	371			
100172148	SUISUN CITY	CA		10/17/2024		1,005							1,005	1,005			
100118058	HAUPPAUGE	NY		07/20/2023		3,844							3,844	3,844			
100128534	MONTEBELLO	CA		09/18/2023		877							877	877			
100185882	JERSEY CITY	NJ		12/26/2024		972							972	972			
100165813	FAYETTEVILLE	GA		08/29/2024		542							542	542			
100161495	WOONSOCKET	RI		07/30/2024		973							973	973			
100087456	TACOMA	WA		10/25/2022		1,954							1,954	1,954			
100179761	EULESS	TX		11/21/2024		7,807							7,807	7,807			
100170152	SEVIERVILLE	TN		10/08/2024		1,065							1,065	1,065			
100162818	LAS VEGAS	NV		08/12/2024		1,013							1,013	1,013			
100174293	GULF SHORES	AL		10/31/2024		2,087							2,087	2,087			
100086196	TOMBALL	TX		10/07/2022		1,350							1,350	1,350			
100077819	CALABASAS	CA		01/14/2022		3,728							3,728	3,728			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087238	NEW MILFORD	NJ		10/25/2022		2,074							2,074	2,074			
100083870	HALLANDALE BEACH	FL		07/12/2022		1,926							1,926	1,926			
100102082	TAUNTON	MA		04/14/2023		2,329							2,329	2,329			
100174379	BROKEN BOW	OK		10/31/2024		1,079							1,079	1,079			
100154959	LOXAHATCHEE	FL		07/19/2024		996							996	996			
100166373	MOUNTLAKE TERRACE	WA		10/24/2024		1,874							1,874	1,874			
100170097	NASHVILLE	TN		10/08/2024		1,040							1,040	1,040			
100090996	LOS ANGELES	CA		01/31/2023		1,256							1,256	1,256			
100132066	PAIGE	TX		10/13/2023		1,120							1,120	1,120			
100135725	WEST COVINA	CA		11/10/2023		1,230							1,230	1,230			
100109991	WEST HAVERSTRAW	NY		06/22/2023		1,055							1,055	1,055			
100120505	RENO	NV		08/18/2023		1,399							1,399	1,399			
100087335	KINGSTON	WA		10/25/2022		1,741							1,741	1,741			
100186381	FLORISSANT	CO		12/30/2024		1,238							1,238	1,238			
100157699	ROOSEVELT	NY		06/28/2024		963							963	963			
100090862	HONOLULU	HI		01/06/2023		(402)							(402)	(402)			
100165434	COLORADO SPRINGS	CO		08/29/2024		1,017							1,017	1,017			
100155184	DECATUR	GA		07/19/2024		1,041							1,041	1,041			
100136533	SPRINGFIELD	VA		11/20/2023		1,324							1,324	1,324			
100176219	WICHITA	KS		12/20/2024		1,066							1,066	1,066			
100174232	ALBUQUERQUE	NM		10/31/2024		977							977	977			
100143573	CLEVELAND	OH		02/21/2024		935							935	935			
100120380	CLEARFIELD	UT		08/18/2023		779							779	779			
100110574	PASADENA	CA		06/30/2023		1,595							1,595	1,595			
100166041	BLUFFTON	SC		09/06/2024		1,305							1,305	1,305			
100119433	SEMINOLE	FL		07/31/2023		1,227							1,227	1,227			
100057944	HUNTINGTON BEACH	CA		06/30/2021		5,269							5,269	5,269			
100087610	KATWIJK	NLD		09/27/2022		(81)							(81)		81		81
100082361	MIAMI	FL		04/14/2022		1,873							1,873	1,873			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		758							758	758			
100158945	BRIDGEPORT	CT		08/15/2024		681							681	681			
100161756	BELLPORT	NY		07/31/2024		868							868	868			
100129459	LAS VEGAS	NV		09/29/2023		1,102							1,102	1,102			
100118812	HOMESTEAD	FL		08/30/2023		886							886	886			
100175354	FRISCO	TX		11/05/2024		1,164							1,164	1,164			
100185886	WILLIAMS	AZ		12/26/2024		1,176							1,176	1,176			
100081402	CHULA VISTA	CA		03/18/2022		2,429							2,429	2,429			
100159624	HONOLULU	HI		07/15/2024		966							966	966			
100149194	LAKE ELSINORE	CA		04/22/2024		715							715	715			
100108252	KATY	TX		05/24/2023		1,235							1,235	1,235			
100140137	SALT LAKE CITY	UT		01/09/2024		1,301							1,301	1,301			
100179664	MOORESVILLE	NC		11/21/2024		1,081							1,081	1,081			
100138322	SAN DIEGO	CA		12/18/2023		1,359							1,359	1,359			
100074112	OCEANSIDE	CA		12/09/2021		1,972							1,972	1,972			
100131845	PERRIS	CA		10/06/2023		935							935	935			
100151273	CUMMING	GA		05/10/2024		1,141							1,141	1,141			
100115709	RANCHO CORDOVA	CA		07/20/2023		1,319							1,319	1,319			
100179949	ARGYLE	TX		11/25/2024		1,582							1,582	1,582			
100159207	PALATINE	IL		07/15/2024		1,006							1,006	1,006			
100142850	CLOVIS	CA		02/09/2024		1,178							1,178	1,178			
100108210	ALEXANDRIA	VA		05/24/2023		582							582	582			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100152663	AUSTIN	TX		05/17/2024		1,230							1,230	1,230			
100065487	EUGENE	OR		07/28/2021		2,328							2,328	2,328			
100168074	SODA SPRINGS	CA		09/20/2024		2,209							2,209	2,209			
100031237	MAHWAH	NJ		03/29/2019		2,352							2,352	2,352			
100117407	CARSON	CA		07/20/2023		2,107							2,107	2,107			
100031805	LAS VEGAS	NV		03/29/2019		2,523							2,523	2,523			
100114770	LOS ANGELES	CA		07/07/2023		3,231							3,231	3,231			
100168308	KENT	WA		09/20/2024		2,445							2,445	2,445			
100075987	LITTLE FERRY	NJ		01/07/2022		2,119							2,119	2,119			
100173826	VALLEY COTTAGE	NY		10/31/2024		1,153							1,153	1,153			
100182678	APOPKA	FL		12/12/2024		1,179							1,179	1,179			
100115542	CORAL SPRINGS	FL		07/19/2023		1,006							1,006	1,006			
100139757	UNITED KINGDOM	GBR		12/18/2023		22							22		(22)		(22)
100149055	GREENACRES	FL		04/19/2024		926							926	926			
100166934	HOUGHTON LAKE	MI		09/13/2024		1,010							1,010	1,010			
100182200	SAINT CLOUD	FL		12/12/2024		1,231							1,231	1,231			
100164741	ROTONDA WEST	FL		08/26/2024		1,028							1,028	1,028			
100171959	KENT	WA		10/17/2024		1,245							1,245	1,245			
100169664	ROSEVILLE	CA		09/30/2024		86,996							86,996	86,996			
100119610	LOS ANGELES	CA		07/31/2023		921							921	921			
100186313	ROSENBERG	TX		12/30/2024		620							620	620			
100144225	PENSACOLA BEACH	FL		03/07/2024		1,222							1,222	1,222			
100130258	LOMPOC	CA		09/28/2023		947							947	947			
100057890	LA QUINTA	CA		06/30/2021		2,347							2,347	2,347			
100068646	STADSKANAAL	NLD		08/30/2021		1,580						(1,663)	(83)		83		83
100076533	SAN PEDRO	CA		01/04/2022		1,964							1,964	1,964			
100136323	GOODYEAR	AZ		11/20/2023		1,276							1,276	1,276			
100148825	TAMPA	FL		04/17/2024		968							968	968			
100110434	TILLAMOOK	OR		06/30/2023		1,212							1,212	1,212			
100159053	SANTA CLARA	CA		08/15/2024		22,090							22,090	22,090			
100091799	ELK GROVE	CA		01/30/2023		1,074							1,074	1,074			
100165593	BALTIMORE	MD		10/04/2024		976							976	976			
100134365	BROKEN ARROW	OK		10/27/2023		1,811							1,811	1,811			
100166175	WAXHAW	NC		09/09/2024		3,928							3,928	3,928			
100100999	JURUPA VALLEY	CA		04/28/2023		3,604							3,604	3,604			
100172955	RIVERSIDE	CA		10/25/2024		980							980	980			
100185871	ALISO VIEJO	CA		12/26/2024		923							923	923			
100184375	LITTLETON	CO		12/16/2024		1,151							1,151	1,151			
100117852	DAVENPORT	FL		07/20/2023		1,187							1,187	1,187			
100173220	ROSELAND	VA		10/30/2024		1,847							1,847	1,847			
100185308	ANCHORAGE	AK		12/20/2024		1,123							1,123	1,123			
100176515	PINE	AZ		11/15/2024		660							660	660			
100065847	WEST LONG BRANCH	NJ		07/23/2021		2,024							2,024	2,024			
100169656	MECHANICSVILLE	VA		09/30/2024		431,093							431,093	431,093			
100131855	CLAREMONT	CA		10/06/2023		1,244							1,244	1,244			
100087505	MICA	WA		10/25/2022		1,328							1,328	1,328			
100175486	ADKINS	TX		12/23/2024		954							954	954			
100171892	HELOTES	TX		10/17/2024		1,122							1,122	1,122			
100141036	MANSFIELD	TX		02/20/2024		1,094							1,094	1,094			
100174368	EL PASO	TX		10/31/2024		939							939	939			
100171602	MINERAL BLUFF	GA		10/16/2024		1,403							1,403	1,403			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115813	BELLEVILLE	NJ		07/20/2023		1,622							1,622	1,622			
100160079	RIVERTON	UT		07/17/2024		1,516							1,516	1,516			
100115401	BOWIE	MD		07/17/2023		1,073							1,073	1,073			
100168061	INDIO	CA		09/20/2024		1,765							1,765	1,765			
100167990	RICHMOND	CA		09/20/2024		2,457							2,457	2,457			
100114817	PEORIA	AZ		07/10/2023		1,392							1,392	1,392			
100115704	SPARKS	NV		07/20/2023		1,193							1,193	1,193			
100090961	ROCKLAND	MA		01/31/2023		1,572							1,572	1,572			
100185599	FORT LAUDERDALE	FL		12/20/2024		1,087							1,087	1,087			
100115702	EL CAJON	CA		07/20/2023		1,241							1,241	1,241			
100143171	BUFORD	GA		02/16/2024		1,164							1,164	1,164			
100082607	CHATSWORTH	CA		04/14/2022		1,777							1,777	1,777			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		48,033							48,033	48,033			
100091028	CLEVELAND	TN		01/31/2023		823							823	823			
100181992	ENGLEWOOD	FL		12/12/2024		66,976							66,976	66,976			
100050337	FLORAL PARK	NY		11/20/2020		1,902							1,902	1,902			
100142469	DENVER	CO		03/08/2024		1,087							1,087	1,087			
100162539	W HTFD	CT		08/12/2024		1,037							1,037	1,037			
100184975	VICTORVILLE	CA		12/19/2024		832							832	832			
100161941	DUBLIN	OH		07/31/2024		882							882	882			
100090000	MIAMI	FL		01/13/2023		837							837	837			
100150461	SAN LUIS OBISPO	CA		05/03/2024		2,856							2,856	2,856			
100171750	BRENTWOOD	CA		10/17/2024		1,245							1,245	1,245			
100146708	WASHINGTON	DC		03/20/2024		12							12	12			
100147461	ENGLEWOOD	FL		04/03/2024		1,097							1,097	1,097			
100160054	AUSTIN	TX		07/17/2024		1,016							1,016	1,016			
100178370	IRVINGTON	NJ		11/20/2024		953							953	953			
100171668	KENT	WA		10/16/2024		1,029							1,029	1,029			
100119235	PRESCOTT	AZ		07/31/2023		1,272							1,272	1,272			
100136459	ROSEVILLE	CA		11/20/2023		2,453							2,453	2,453			
100180688	MIAMI	FL		11/26/2024		802							802	802			
100143117	SAN LUIS OBISPO	CA		02/16/2024		1,102							1,102	1,102			
100089669	ROTTERDAM	NLD		11/29/2022		(51)							(51)		51		51
100079438	CHANDLER	AZ		03/17/2022		2,124							2,124	2,124			
100071904	FRISCO	TX		11/19/2021		1,667							1,667	1,667			
100014331	SHOREWOOD	MN		09/27/2017		6,964							6,964	6,964			
100087368	BRONX	NY		10/25/2022		5,212							5,212	5,212			
100111610	BIRMINGHAM	AL		06/29/2023		1,677							1,677	1,677			
100175513	SAVANNAH	GA		12/23/2024		1,001							1,001	1,001			
100076192	UNIVERSITY PLACE	WA		01/07/2022		3,047							3,047	3,047			
100127500	RIVERSIDE	CA		09/08/2023		1,592							1,592	1,592			
100087921	HERNDON	VA		10/25/2022		804							804	804			
100164644	KISSIMMEE	FL		08/21/2024		845							845	845			
100137196	GRANBY	CO		11/28/2023		988							988	988			
100150144	SPOKANE	WA		06/14/2024		1,005							1,005	1,005			
100167525	AMARILLO	TX		10/31/2024		914							914	914			
100100292	HOUSTON	TX		03/24/2023		1,010							1,010	1,010			
100181352	POMONA	CA		12/06/2024		724							724	724			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		2,126							2,126	2,126			
100151078	PHOENIX	AZ		05/08/2024		1,095							1,095	1,095			
100078658	LAKE ELSINORE	CA		02/02/2022		2,475							2,475	2,475			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167532	FAIRFIELD	CT		10/31/2024		1,291							1,291	1,291			
100185470	AUSTIN	TX		12/20/2024		1,217							1,217	1,217			
100146921	FRISCO	TX		03/26/2024		1,232							1,232	1,232			
100089202	DESTIN	FL		11/18/2022		2,948							2,948	2,948			
100130245	INDIAN RIVER	MI		09/28/2023		885							885	885			
100145380	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100145715	UNITED KINGDOM	GBR		03/12/2024		(39)							(39)		39		39
100162804	ARNOLD	CA		08/12/2024		1,161							1,161	1,161			
100082115	RANCHO MIRAGE	CA		04/14/2022		2,308							2,308	2,308			
100065747	ANAHEIM	CA		07/28/2021		2,608							2,608	2,608			
100158887	WASHINGTON	UT		07/12/2024		1,410							1,410	1,410			
100150841	REHOBOTH BEACH	DE		05/08/2024		1,131							1,131	1,131			
100117463	BELLEAIR	FL		07/20/2023		401							401	401			
100067128	WASHINGTON	DC		08/02/2021		2,324							2,324	2,324			
100029523	BROOKLYN	NY		10/26/2018		2,917							2,917	2,917			
100158611	HARRISBURG	PA		07/10/2024		1,303							1,303	1,303			
100151001	ARVADA	CO		05/08/2024		1,821							1,821	1,821			
100168518	SAVANNAH	GA		09/25/2024		896							896	896			
100176915	MIAMI	FL		11/15/2024		1,023							1,023	1,023			
100126890	JAMAICA	NY		08/30/2023		1,672							1,672	1,672			
100068148	BAYONNE	NJ		08/25/2021		2,286							2,286	2,286			
100151420	EVERETT	WA		05/10/2024		1,468							1,468	1,468			
100172290	LITTLE ELM	TX		10/21/2024		1,685							1,685	1,685			
100176516	SUGARLOAF	CA		11/15/2024		1,276							1,276	1,276			
100164175	GOLD RIVER	CA		08/21/2024		924							924	924			
100143852	UNITED KINGDOM	GBR		02/28/2024		(16)							(16)		16		16
100163320	PALMDALE	CA		08/13/2024		763							763	763			
100134553	KEARNY	NJ		10/30/2023		810							810	810			
100168322	LAUREL	MD		09/20/2024		2,623							2,623	2,623			
100062338	ERDA	UT		07/01/2021		1,993							1,993	1,993			
100110176	BOCA RATON	FL		06/30/2023		1,392							1,392	1,392			
100150798	EL DORADO HILLS	CA		05/08/2024		1,260							1,260	1,260			
100148540	HALLANDALE BEACH	FL		04/12/2024		11,214							11,214	11,214			
100163242	COLORADO SPRINGS	CO		08/13/2024		1,240							1,240	1,240			
100071590	BOTHELL	WA		10/14/2021		2,152							2,152	2,152			
100174277	SPARTA	GA		10/31/2024		1,550							1,550	1,550			
100175318	DENVER	CO		11/05/2024		1,249							1,249	1,249			
100079271	SARATOGA SPRINGS	UT		02/28/2022		1,843							1,843	1,843			
100079273	SAN DIEGO	CA		02/28/2022		1,947							1,947	1,947			
100137642	BELGRADE	MT		12/08/2023		902							902	902			
100153737	ALMERE	NLD		05/30/2024		(111)							(111)		111		111
100164724	CAMARILLO	CA		08/23/2024		1,075							1,075	1,075			
100048757	BROOKLYN	NY		11/20/2020		1,395							1,395	1,395			
100137351	CHARLOTTE	NC		12/01/2023		799							799	799			
100140760	PERRY HALL	MD		01/22/2024		299							299	299			
100055911	NEW ORLEANS	LA		03/26/2021		2,256							2,256	2,256			
100153205	LAS VEGAS	NV		05/30/2024		2,368							2,368	2,368			
100163055	EASTON	PA		08/13/2024		1,043							1,043	1,043			
100078764	CAMARILLO	CA		01/31/2022		1,904							1,904	1,904			
100110696	COACHELLA	CA		08/11/2023		902							902	902			
100136355	MIAMI	FL		11/20/2023		1,004							1,004	1,004			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110331	BASTROP	TX		06/30/2023		1,543							1,543	1,543			
100128020	LA VERGNE	TN		09/08/2023		1,271							1,271	1,271			
100148550	LOS ANGELES	CA		04/12/2024		1,068							1,068	1,068			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		1,107							1,107	1,107			
100161768	MASTIC	NY		07/31/2024		881							881	881			
100076783	TRUCKEE	CA		12/27/2021		2,233							2,233	2,233			
100180202	CONROE	TX		11/25/2024		2,057							2,057	2,057			
100154588	HALETHORPE	MD		06/14/2024		965							965	965			
100185630	MONTGOMERY	TX		12/20/2024		10,835							10,835	10,835			
100118843	MANTECA	CA		08/30/2023		1,064							1,064	1,064			
100080785	WINTER GARDEN	FL		03/15/2022		2,057							2,057	2,057			
100161466	PALM DESERT	CA		07/30/2024		966							966	966			
100129598	SALT LAKE CITY	UT		09/29/2023		1,470							1,470	1,470			
100148343	PARKER	CO		04/12/2024		1,294							1,294	1,294			
100145072	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100144975	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100109181	KATY	TX		07/21/2023		1,140							1,140	1,140			
100127720	HOWELL	NJ		09/08/2023		688							688	688			
100166271	WESTMINSTER	CO		09/09/2024		1,177							1,177	1,177			
100162023	LAS VEGAS	NV		07/31/2024		937							937	937			
100133485	BLAIRSVILLE	GA		10/19/2023		652							652	652			
100114619	PRESCOTT	AZ		06/29/2023		4,065							4,065	4,065			
100150500	JACKSONVILLE BEACH	FL		05/03/2024		1,178							1,178	1,178			
100090338	SAINT CLOUD	FL		12/22/2022		802							802	802			
100133638	MEDFORD	OR		10/23/2023		1,091							1,091	1,091			
100170240	WACO	TX		10/08/2024		993							993	993			
100134390	WELLINGTON	FL		10/27/2023		1,130							1,130	1,130			
100156850	MASTIC BEACH	NY		06/27/2024		844							844	844			
100144492	DENVER	CO		04/26/2024		889							889	889			
100159976	HIALEAH	FL		08/16/2024		1,038							1,038	1,038			
100080793	DUCK	NC		03/15/2022		2,117							2,117	2,117			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		714							714	714			
100032007	SAN JOSE	CA		03/29/2019		2,814							2,814	2,814			
100137060	ANCHORAGE	AK		11/28/2023		991							991	991			
100139747	UNITED KINGDOM	GBR		12/18/2023		(35)							(35)		35		35
100076383	HOMESTEAD	FL		12/23/2021		1,310							1,310	1,310			
100060473	LAGUNA HILLS	CA		06/01/2021		2,370							2,370	2,370			
100111398	IRVINE	CA		06/29/2023		4,128							4,128	4,128			
100084640	AUSTIN	TX		08/02/2022		679							679	679			
100162940	SOMERVILLE	MA		08/12/2024		1,537							1,537	1,537			
100175958	TEMECULA	CA		11/14/2024		1,343							1,343	1,343			
100128263	RIALTO	CA		09/14/2023		744							744	744			
100159403	HUDSON	FL		07/15/2024		1,014							1,014	1,014			
100044450	UNION CITY	CA		11/19/2020		1,531							1,531	1,531			
100114874	VENICE	FL		07/10/2023		1,579							1,579	1,579			
100026798	FAIR HAVEN	NJ		09/26/2018		1,658							1,658	1,658			
100167553	MENIFEE	CA		09/19/2024		1,040							1,040	1,040			
100173692	NUEVO	CA		10/30/2024		1,060							1,060	1,060			
100160046	DAVENPORT	FL		07/17/2024		1,165							1,165	1,165			
100145578	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,308)	(36)	(1,338)	(1,374)
100162066	CLEARWATER	FL		07/31/2024		1,001							1,001	1,001			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100185727	ROTTERDAM	NLD		12/20/2024		(750)							(750)		750		750
100110461	HAWTHORNE	CA		06/30/2023		1,178							1,178	1,178			
100186520	ALBUQUERQUE	NM		12/30/2024		2,484							2,484	2,484			
100119403	PROSPECT PARK	NJ		07/31/2023		1,102							1,102	1,102			
100119639	NEWARK	NJ		08/04/2023		998							998	998			
100119962	NORTH WILDWOOD	NJ		08/11/2023		1,093							1,093	1,093			
100144957	UNITED KINGDOM	GBR		03/12/2024		20							20		(20)		(20)
100130428	NAPLES	FL		09/28/2023		1,762							1,762	1,762			
100091219	MIAMI	FL		01/31/2023		1,148							1,148	1,148			
100165306	RICHMOND	CA		08/29/2024		794							794	794			
100161103	WESLEY CHAPEL	FL		07/24/2024		935							935	935			
100163075	RALEIGH	NC		08/13/2024		1,033							1,033	1,033			
100162731	MURRIETA	CA		08/12/2024		1,108							1,108	1,108			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		1,154							1,154	1,154			
100079232	SAN MARCOS	CA		02/14/2022		2,181							2,181	2,181			
100162680	WASHINGTON	UT		08/12/2024		1,395							1,395	1,395			
100147021	HENDERSON	NV		03/27/2024		1,261							1,261	1,261			
100135775	ISLE OF PALMS	SC		11/10/2023		823							823	823			
100166935	NAPLES	FL		09/13/2024		20,581							20,581	20,581			
100173115	GARDNERVILLE	NV		10/30/2024		1,357							1,357	1,357			
100163874	ATWATER	CA		09/27/2024		954							954	954			
100068277	MIDDLETOWN	RI		08/25/2021		1,531							1,531	1,531			
100139746	UNITED KINGDOM	GBR		12/18/2023		(3)							(3)		3		3
100141763	WESLEY CHAPEL	FL		01/30/2024		935							935	935			
100171656	SUNSET BEACH	NC		10/16/2024		1,075							1,075	1,075			
100081931	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022		(87)							(87)		87		87
100185530	GRANBY	CT		12/20/2024		1,055							1,055	1,055			
100168100	ELK GROVE	CA		09/20/2024		2,303							2,303	2,303			
100162904	PRESCOTT	AZ		08/12/2024		1,053							1,053	1,053			
100185836	COLFAX	WI		12/26/2024		2,163							2,163	2,785		622	622
100146650	PALMDALE	CA		03/20/2024		897							897	897			
100109381	MIRAMAR BEACH	FL		06/13/2023		1,113							1,113	1,113			
100153784	LONG BEACH	CA		07/10/2024		1,057							1,057	1,057			
100167410	NEW SMYRNA BEACH	FL		09/16/2024		1,048							1,048	1,048			
100170067	WAXAHACHIE	TX		11/08/2024		1,122							1,122	1,122			
100185043	MORENO VALLEY	CA		12/20/2024		915							915	915			
100156000	EL CAJON	CA		06/18/2024		1,038							1,038	1,038			
100144233	KELLER	TX		03/07/2024		1,041							1,041	1,041			
100109671	MIAMI	FL		06/16/2023		905							905	905			
100168807	HOUSTON	TX		09/26/2024		1,056							1,056	1,056			
100175308	MANTECA	CA		11/05/2024		1,216							1,216	1,216			
100117770	RENTON	WA		07/20/2023		987							987	987			
100153062	KING OF PRUSSIA	PA		06/27/2024		911							911	911			
100081943	AMSTERDAM	NLD		03/30/2022		(88)							(88)		88		88
100136555	LAS VEGAS	NV		11/20/2023		1,519							1,519	1,519			
100087387	ANAHEIM	CA		10/25/2022		1,821							1,821	1,821			
100176069	MASON	OH		12/20/2024		4,253							4,253	4,253			
100137115	BROOKLET	GA		11/28/2023		862							862	862			
100159616	DORAL	FL		07/15/2024		1,043							1,043	1,043			
100151017	DEERFIELD BEACH	FL		05/08/2024		1,023							1,023	1,023			
100114867	MONETA	VA		07/10/2023		1,501							1,501	1,501			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136707	HOUSTON	TX		01/25/2024		6,512							6,512	6,512			
100166037	NEW PORT RICHEY	FL		09/06/2024		704							704	704			
100159457	METAIRIE	LA		07/15/2024		1,651							1,651	1,651			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		1,249							1,249	1,249			
100110646	ANCHORAGE	AK		06/30/2023		1,586							1,586	1,586			
100129609	WALLA WALLA	WA		09/29/2023		1,082							1,082	1,082			
100161152	NEW TAZEWELL	TN		07/24/2024		955							955	955			
100120270	MAMMOTH LAKES	CA		08/18/2023		58,460							58,460	58,460			
100151350	ATLANTA	GA		05/10/2024		1,198							1,198	1,198			
100155017	TIGARD	OR		07/19/2024		1,030							1,030	1,030			
100127680	FREEHOLD	NJ		09/08/2023		1,327							1,327	1,327			
100081887	CHATSWORTH	CA		03/31/2022		2,088							2,088	2,088			
100171936	REDMOND	OR		10/17/2024		1,741							1,741	1,741			
100153632	CLEARWATER	FL		05/31/2024		1,028							1,028	1,028			
100086961	SPRING	TX		10/24/2022		1,259							1,259	1,259			
100182657	HONOLULU	HI		12/12/2024		1,217							1,217	1,217			
100182589	DANBURY	WI		12/12/2024		52,921							52,921	52,921			
100170473	REISTERSTOWN	MD		10/09/2024		4,464							4,464	4,464			
100018042	MONROVIA	CA		05/22/2018		3,669							3,669	3,669			
100150871	ROSEVILLE	CA		05/08/2024		2,259							2,259	2,259			
100084750	SEATTLE	WA		08/02/2022		3,284							3,284	3,284			
100159229	CUMMING	GA		07/15/2024		1,128							1,128	1,128			
100131763	ROCKVILLE	MD		10/06/2023		1,250							1,250	1,250			
100030986	BUELLTON	CA		03/29/2019		2,193							2,193	2,193			
100137794	MOUNTAIN GREEN	UT		12/08/2023		1,423							1,423	1,423			
100134994	MIDDLE ISLAND	NY		10/30/2023		5,358							5,358	5,358			
100150562	NEWARK	NJ		05/03/2024		1,226							1,226	1,226			
100011954	UNION CITY	CA		03/08/2017		1,913							1,913	1,913			
100151147	FOREST	VA		05/09/2024		739							739	739			
100102380	BELLFLOWER	CA		06/07/2023		1,239							1,239	1,239			
100060102	LAKESIDE	CA		06/25/2021		2,433							2,433	2,433			
100182368	WAVERLY	TN		12/12/2024		1,100							1,100	1,100			
100091879	PORTER	TX		01/30/2023		4,222							4,222	4,222			
100172459	ONTARIO	CA		10/23/2024		1,294							1,294	1,294			
100062142	CHULA VISTA	CA		07/01/2021		3,612							3,612	3,612			
100165552	OCALA	FL		08/29/2024		1,028							1,028	1,028			
100174997	NAPLES	FL		10/31/2024		542							542	542			
100078644	DAVIE	FL		02/02/2022		1,639							1,639	1,639			
100088038	DORAL	FL		10/25/2022		5,190							5,190	5,190			
100014229	GARDEN GROVE	CA		09/22/2017		10,540							10,540	10,540			
100087774	SACRAMENTO	CA		11/17/2022		1,360							1,360	1,360			
100080769	TAVERNIER	FL		03/24/2022		1,801							1,801	1,801			
100135190	WAILUKU	HI		11/07/2023		1,003							1,003	1,003			
100158585	PORTLAND	OR		07/10/2024		1,372							1,372	1,372			
100169954	LOUISVILLE	KY		11/08/2024		1,092							1,092	1,092			
100134375	COLUMBUS	OH		10/27/2023		641							641	641			
100133377	HONOLULU	HI		11/21/2023		2,661							2,661	2,661			
100132520	ROSEVILLE	CA		11/03/2023		1,105							1,105	1,105			
100155106	MESQUITE	NV		07/19/2024		1,074							1,074	1,074			
100165029	DELAND	FL		08/28/2024		850							850	850			
100180051	SPARTA	GA		11/25/2024		1,128							1,128	1,128			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109716	PALM DESERT	CA		06/16/2023		1,018							1,018	1,018			
100128137	MANVEL	TX		09/11/2023		711							711	711			
100141680	MAGNOLIA	TX		01/30/2024		683							683	683			
4010083578	AMARILLO	TX		11/26/2024		1,062							1,062	1,062			
100068209	WASHINGTON	DC		08/25/2021		2,517							2,517	2,517			
100089768	PORT SAINT LUCIE	FL		12/02/2022		1,427							1,427	1,427			
100153102	SEATTLE	WA		06/27/2024		1,020							1,020	1,020			
100103303	LOS ANGELES	CA		04/27/2023		1,239							1,239	1,239			
100175312	HENRICO	VA		11/05/2024		1,217							1,217	1,217			
100153282	SAN ANTONIO	FL		05/30/2024		11,039							11,039	11,127		87	87
100151417	TAMPA	FL		05/10/2024		1,134							1,134	1,134			
100175082	LOS ANGELES	CA		11/05/2024		896							896	896			
100175108	DORAL	FL		11/05/2024		945							945	945			
100108199	DAVENPORT	FL		05/24/2023		694							694	694			
100139952	OAK ISLAND	NC		01/09/2024		972							972	972			
100107781	PORT SAINT JOE	FL		05/19/2023		1,842							1,842	1,842			
100030109	MONTEBELLO	CA		12/20/2018		2,097							2,097	2,097			
100162750	RICHMOND	CA		08/12/2024		1,102							1,102	1,102			
100171252	EAST BRUNSWICK	NJ		10/16/2024		2,993							2,993	2,993			
100156407	WALDWICK	NJ		06/24/2024		1,010							1,010	1,010			
100147540	MESA	AZ		04/03/2024		1,243							1,243	1,243			
100120486	HAWTHORNE	FL		08/18/2023		1,108							1,108	1,108			
100174323	AUSTIN	TX		10/31/2024		1,013							1,013	1,013			
100158171	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100171950	CHAPEL HILL	NC		10/17/2024		1,087							1,087	1,087			
100156734	TURLOCK	CA		06/26/2024		1,051							1,051	1,051			
100164734	MOUNTAIN	WI		08/26/2024		912							912	912			
100180009	BRIGANTINE	NJ		11/25/2024		1,204							1,204	1,204			
100115251	PATERSON	NJ		07/17/2023		1,058							1,058	1,058			
100174074	ATLANTA	GA		10/31/2024		671							671	671			
100169037	REHOBOTH	MA		09/27/2024		919							919	919			
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		1,804							1,804	1,804			
100080352	CULVER CITY	CA		02/28/2022		2,277							2,277	2,277			
100080189	DELRAY BEACH	FL		02/25/2022		1,999							1,999	1,999			
100142803	RANDOLPH	MA		02/08/2024		949							949	949			
4010078411	MARGATE	FL		07/26/2024		1,016							1,016	1,016			
100169694	FREDERICKSBURG	TX		09/30/2024		1,005							1,005	1,005			
100171248	RARITAN	NJ		10/16/2024		3,810							3,810	3,810			
100150863	SALT LAKE CITY	UT		05/08/2024		1,135							1,135	1,135			
100110007	HUNTINGTON	NY		06/22/2023		1,177							1,177	1,177			
100176615	BURTONSVILLE	MD		11/15/2024		102,588							102,588	102,588			
100129825	PALMDALE	CA		09/27/2023		1,127							1,127	1,127			
100176657	HEMPSTEAD	NY		11/15/2024		822							822	822			
100155871	BRIGHTON	CO		06/17/2024		2,389							2,389	2,389			
100088225	EAST ORANGE	NJ		10/17/2022		1,037							1,037	1,037			
100148590	HOMELAND	CA		04/12/2024		1,365							1,365	1,365			
100166981	SACRAMENTO	CA		09/13/2024		1,133							1,133	1,133			
100071669	LA MESA	CA		10/14/2021		2,252							2,252	2,252			
100168038	SAN PEDRO	CA		09/20/2024		2,332							2,332	2,332			
100164191	GAITHERSBURG	MD		08/21/2024		10,897							10,897	10,897			
100079823	PANAMA CITY BEACH	FL		04/25/2022		2,232							2,232	2,232			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147826	HOUSTON	TX		04/08/2024		1,258							1,258	1,258			
100115778	DALLAS	TX		07/20/2023		1,322							1,322	1,322			
100140970	FRISCO	TX		03/28/2024		927							927	927			
100044227	LOS ANGELES	CA		08/19/2020		1,943							1,943	1,943			
100147717	COLORADO SPRINGS	CO		04/05/2024		1,072							1,072	1,072			
100144033	PITTSBURG	CA		03/07/2024		1,036							1,036	1,036			
100158863	MANITOWISH WATERS	WI		07/12/2024		1,057							1,057	1,057			
100137730	MONROE	GA		12/08/2023		924							924	924			
100039173	DUBLIN	IRL		09/27/2019		16,581							16,581	17,886	1,351	(46)	1,305
100132681	ACWORTH	GA		11/03/2023		33,007							33,007	33,007			
100170127	SALT LAKE CITY	UT		10/08/2024		12,608							12,608	12,608			
100031257	ESCONDIDO	CA		03/29/2019		1,800							1,800	1,800			
100087294	MYRTLE BEACH	SC		10/25/2022		3,283							3,283	3,283			
100057761	PASO ROBLES	CA		06/30/2021		2,406							2,406	2,406			
100164171	RIVERSIDE	CA		08/21/2024		890							890	890			
100120411	STOCKTON	CA		08/18/2023		1,002							1,002	1,002			
100117470	LOCUST GROVE	GA		07/20/2023		1,260							1,260	1,260			
100143618	CORAM	NY		02/21/2024		1,019							1,019	1,019			
100144896	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100186478	MANASSAS	VA		12/30/2024		1,582							1,582	1,582			
100116016	AUSTIN	TX		07/20/2023		1,177							1,177	1,177			
100165801	HAYWARD	CA		08/29/2024		1,145							1,145	1,145			
100151438	CEDAR PARK	TX		05/10/2024		1,164							1,164	1,164			
100157703	HOUSTON	TX		06/28/2024		679							679	679			
100099949	LAS VEGAS	NV		03/28/2023		1,208							1,208	1,208			
100157860	ISSAQUAH	WA		07/09/2024		1,502							1,502	1,502			
100180616	MORGANVILLE	NJ		11/26/2024		730							730	730			
100167419	SEVIERVILLE	TN		09/16/2024		950							950	950			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		861							861	861			
100173279	TRINIDAD	CO		10/30/2024		3,492							3,492	3,492			
100087274	SPRING BRANCH	TX		10/25/2022		1,747							1,747	1,747			
100185498	MARINA DEL REY	CA		12/20/2024		1,059							1,059	1,059			
100067680	NEW HAVEN	CT		09/23/2021		2,487							2,487	2,487			
100099571	BEAUMONT	CA		04/06/2023		3,365							3,365	3,365			
100136378	BRADENTON	FL		11/20/2023		753							753	753			
100167878	SAN DIEGO	CA		09/20/2024		1,018							1,018	1,018			
100019620	LOS ANGELES	CA		07/26/2018		3,395							3,395	3,395			
100139947	SUNRISE	FL		01/09/2024		911							911	911			
100152190	BRADENTON	FL		05/17/2024		1,014							1,014	1,014			
100115752	KISSIMMEE	FL		07/20/2023		1,138							1,138	1,138			
100162878	ALLEN	TX		08/12/2024		1,143							1,143	1,143			
100172929	OAKLAND	CA		10/25/2024		1,026							1,026	1,026			
100100370	STATEN ISLAND	NY		04/27/2023		1,868							1,868	1,868			
100138678	SACRAMENTO	CA		02/02/2024		918							918	918			
100147568	SHOREHAM	NY		04/03/2024		1,039							1,039	1,039			
100088249	NEWARK	NJ		10/17/2022		1,100							1,100	1,100			
100175912	DAYTONA BEACH	FL		11/14/2024		1,287							1,287	1,287			
100143044	AUSTIN	TX		02/14/2024		471							471	471			
100050009	PORT CHESTER	NY		11/20/2020		1,401							1,401	1,401			
100156841	ROCKLAND	MA		06/27/2024		1,034							1,034	1,034			
100169417	PATERSON	NJ		09/30/2024		1,970							1,970	1,970			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148480	NAPLES	FL		04/12/2024		1,064							1,064	1,064			
100071551	RICHMOND	VA		10/14/2021		2,262							2,262	2,262			
100153720	SKOKIE	IL		07/11/2024		3,143							3,143	3,143			
100149593	BOCA RATON	FL		04/26/2024		1,121							1,121	1,121			
100162807	LAFAYETTE HILL	PA		08/12/2024		18,640							18,640	18,640			
100148420	LACEY	WA		04/12/2024		1,104							1,104	1,104			
100134910	PACOIMA	CA		10/30/2023		948							948	948			
100174646	ROOSEVELT	NY		10/31/2024		1,142							1,142	1,142			
100172505	SOUTH JORDAN	UT		10/23/2024		2,214							2,214	2,214			
100082787	AMSTERDAM	NLD		04/27/2022		(84)							(84)		84		84
100118004	RANCHO CORDOVA	CA		07/20/2023		3,158							3,158	3,158			
100073591	HOOGEVEEN	NLD		10/25/2021		(150)							(150)		150		150
100100400	BRONX	NY		04/27/2023		2,085							2,085	2,085			
100118808	RICHMOND	TX		08/30/2023		1,862							1,862	1,862			
100080274	ROTTERDAM	NLD		02/22/2022		(46)							(46)		46		46
100150141	SPOKANE	WA		06/14/2024		990							990	990			
100089665	DEN HAAG	NLD		11/29/2022		(92)							(92)		92		92
100147242	CITY OF ORANGE	NJ		03/28/2024		1,054							1,054	1,054			
100139936	NETHERLANDS	NLD		12/28/2023		(143)							(143)		143		143
100171601	LAS VEGAS	NV		10/16/2024		1,455							1,455	1,455			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		1,340							1,340	1,340			
100143188	SAINT AUGUSTINE	FL		02/16/2024		1,032							1,032	1,032			
100162799	JASPER	GA		08/12/2024		932							932	932			
100000236	GAINESVILLE	VA		09/27/2016		2,431							2,431	2,431			
100170366	QUEEN CREEK	AZ		10/08/2024		1,029							1,029	1,029			
100066776	ROCKVILLE	MD		08/02/2021		3,157							3,157	3,157			
100167881	OAKLAND	CA		09/20/2024		818							818	818			
100175334	FRISCO	TX		11/05/2024		1,321							1,321	1,321			
100135840	MINNEAPOLIS	MN		11/10/2023		673							673	673			
100116245	EL CAJON	CA		07/20/2023		2,532							2,532	2,532			
100081506	GAINESVILLE	FL		03/18/2022		2,299							2,299	2,299			
100081509	GAINESVILLE	FL		03/18/2022		2,299							2,299	2,299			
100175299	ORLANDO	FL		11/05/2024		1,196							1,196	1,196			
100164044	LOS ANGELES	CA		08/21/2024		1,159							1,159	1,159			
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		1,100							1,100	1,100			
100129535	PORT CHARLOTTE	FL		09/29/2023		1,076							1,076	1,076			
100164082	LANCASTER	CA		08/21/2024		860							860	860			
100178360	WEST NEW YORK	NJ		11/20/2024		892							892	892			
100162640	PANAMA CITY BEACH	FL		08/12/2024		926							926	926			
100174534	BURTONSVILLE	MD		10/31/2024		903							903	903			
100083005	FAIRFIELD	CT		05/05/2022		1,373							1,373	1,373			
100103562	CONROE	TX		05/08/2023		6,684							6,684	6,684			
100172406	CASHIERS	NC		10/23/2024		1,316							1,316	1,316			
100116518	EL CAJON	CA		07/20/2023		1,966							1,966	1,966			
100151075	SANTAQUIN	UT		05/08/2024		1,126							1,126	1,126			
100118687	SCOTTSDALE	AZ		07/25/2023		1,188							1,188	1,188			
100119261	CORONA	CA		07/31/2023		1,143							1,143	1,143			
100136220	DES PLAINES	IL		11/20/2023		983							983	983			
100128114	SPRINGFIELD	VA		09/08/2023		1,681							1,681	1,681			
100071957	OAKLAND PARK	FL		11/19/2021		2,753							2,753	2,753			
100174927	PROVIDENCE	RI		10/31/2024		944							944	944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153708	DANVILLE	CA		07/11/2024		1,044							1,044	1,044			
100116968	MIAMI	FL		07/20/2023		2,583							2,583	2,583			
100135028	LAS VEGAS	NV		10/30/2023		1,047							1,047	1,047			
100120094	PICKERINGTON	OH		08/11/2023		1,118							1,118	1,118			
100146700	CHICAGO	IL		03/20/2024		255							255	255			
100158716	SEVIERVILLE	TN		07/10/2024		933							933	933			
100102544	JUPITER	FL		06/07/2023		1,099							1,099	1,099			
100100614	PHOENIX	AZ		04/27/2023		824							824	824			
100180284	WEBSTER	MA		11/25/2024		1,220							1,220	1,220			
100186349	CELINA	TX		12/30/2024		1,092							1,092	1,092			
100154595	TUSTIN	CA		06/14/2024		916							916	916			
100180442	KNOXVILLE	TN		11/25/2024		1,201							1,201	1,201			
100075990	DANBURY	CT		01/07/2022		1,970							1,970	1,970			
100119966	LARGO	FL		08/11/2023		1,148							1,148	1,148			
100141401	ROSELLE PARK	NJ		01/30/2024		1,295							1,295	1,295			
100120398	BOSTON	MA		08/18/2023		980							980	980			
100176697	SUFFOLK	VA		11/15/2024		27							27	27			
100174842	SHIRLEY	NY		10/31/2024		938							938	938			
100044420	HERCULES	CA		11/19/2020		799							799	799			
100118715	SHIRLEY	NY		07/25/2023		943							943	943			
100081074	UNION CITY	CA		03/18/2022		4,953							4,953	4,953			
100083038	PALM DESERT	CA		05/11/2022		390							390	390			
100147178	PAHRUMP	NV		03/28/2024		758							758	758			
100171561	MAMMOTH LAKES	CA		10/16/2024		102,949							102,949	102,949			
100180071	CHARLOTTE	NC		11/25/2024		1,098							1,098	1,098			
100161973	LAS VEGAS	NV		07/31/2024		1,258							1,258	1,258			
100158402	UNITED KINGDOM	GBR		07/09/2024		(24)							(24)		24		24
100148903	GALVESTON	TX		04/17/2024		1,081							1,081	1,081			
100182667	WILDWOOD	NJ		12/12/2024		751							751	751			
100067665	LOS ANGELES	CA		09/23/2021		2,456							2,456	2,456			
100055005	FAIR OAKS	CA		03/23/2021		1,531							1,531	1,531			
100131821	KNIGHTDALE	NC		10/06/2023		828							828	828			
100176874	BELLEVUE	WA		11/15/2024		1,025							1,025	1,025			
100142419	NAPLES	FL		02/05/2024		721							721	721			
100170897	ELK GROVE	CA		10/11/2024		1,055							1,055	1,055			
100118765	ROSEVILLE	CA		07/25/2023		454							454	454			
100110213	RENO	NV		06/30/2023		1,332							1,332	1,332			
100173801	MIAMI	FL		10/30/2024		1,007							1,007	1,007			
100065085	PHILADELPHIA	PA		07/14/2021		2,270							2,270	2,270			
100152927	SHELTON	CT		06/27/2024		765							765	765			
18962	HOUSTON	TX		10/29/2010		119,232							119,232	119,232			
100025252	LYNWOOD	CA		09/20/2018		2,083							2,083	2,083			
100154691	SARATOGA SPRINGS	UT		07/19/2024		1,288							1,288	1,288			
100091123	LOS ANGELES	CA		01/31/2023		438							438	438			
100169667	PLACERVILLE	CA		09/30/2024		1,054							1,054	1,054			
100148501	NAPLES	TX		04/12/2024		1,152							1,152	1,152			
100067726	SAN CLEMENTE	CA		09/23/2021		3,447							3,447	3,447			
100060159	HOLMES BEACH	FL		06/25/2021		2,411							2,411	2,411			
100060160	HOLMES BEACH	FL		06/25/2021		2,411							2,411	2,411			
100109334	MIAMI	FL		06/12/2023		1,170							1,170	1,170			
100078656	HESPERIA	CA		02/02/2022		2,187							2,187	2,187			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084788	MIDVALE	UT		08/02/2022		1,053							1,053	1,053			
100185862	ABINGTON	MA		12/26/2024		1,061							1,061	1,061			
100159529	CASTLE ROCK	CO		07/15/2024		764							764	764			
100141549	CORONA	CA		01/30/2024		552							552	552			
100048864	EAST NORTHPORT	NY		11/20/2020		1,086							1,086	1,086			
100154336	CHICAGO	IL		06/07/2024		576							576	576			
100054333	BERGENFIELD	NJ		03/23/2021		955							955	955			
100139534	WEST MILFORD	NJ		12/28/2023		437							437	437			
100180049	LEADVILLE	CO		11/25/2024		7,181							7,181	7,181			
100133575	ARLINGTON	VA		10/23/2023		1,971							1,971	1,971			
100168517	PORT ORCHARD	WA		09/25/2024		2,086							2,086	2,086			
100137223	PHILADELPHIA	PA		11/29/2023		1,001							1,001	1,001			
100114571	CHICAGO	IL		06/29/2023		913							913	913			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,009							1,009	1,009			
100153816	BEL AIR	MD		07/10/2024		793							793	793			
100156207	BRADENTON	FL		06/20/2024		2,729							2,729	2,729			
100141978	TAMARAC	FL		02/29/2024		781							781	781			
100156511	LAS VEGAS	NV		06/24/2024		1,071							1,071	1,071			
100119972	ST SIMONS ISLAND	GA		08/11/2023		1,105							1,105	1,105			
100158393	UNITED KINGDOM	GBR		07/09/2024		(22)							(22)		22		22
100169735	PERRIS	CA		09/30/2024		994							994	994			
100087449	ANAHEIM	CA		10/25/2022		1,801							1,801	1,801			
100138712	SAN TAN VALLEY	AZ		02/02/2024		822							822	822			
100173755	LAKE WORTH BEACH	FL		10/30/2024		981							981	981			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,026							1,026	1,026			
100181913	MARATHON	FL		12/12/2024		1,195							1,195	1,195			
100109959	ATLANTA	GA		06/22/2023		985							985	985			
100147662	PEYTON	CO		04/04/2024		642							642	642			
100083262	MURRIETA	CA		05/10/2022		1,446							1,446	1,446			
100150109	AZLE	TX		06/14/2024		19,830							19,830	19,830			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		1,149							1,149	1,149			
100158963	MADERA	CA		08/15/2024		7,231							7,231	7,231			
100083234	FULLERTON	CA		05/10/2022		1,654							1,654	1,654			
100165656	TUMWATER	WA		10/04/2024		1,031							1,031	1,031			
100164142	SAN FRANCISCO	CA		08/21/2024		936							936	936			
100031296	SALINAS	CA		03/29/2019		1,644							1,644	1,644			
100147808	SANDPOINT	ID		04/08/2024		1,045							1,045	1,045			
100147801	PHILADELPHIA	PA		04/08/2024		7,647							7,647	7,647			
100038966	DUBLIN	IRL		09/27/2019		4,229							4,229	2,959	249	(1,519)	(1,270)
100182357	JACKSONVILLE BEACH	FL		12/12/2024		1,068							1,068	1,068			
100154598	DANBURY	CT		06/14/2024		993							993	993			
100115007	KNOXVILLE	TN		07/14/2023		1,261							1,261	1,261			
100139946	BAYONNE	NJ		01/09/2024		1,000							1,000	1,000			
100157688	NEW SMYRNA BEACH	FL		06/28/2024		944							944	944			
100140197	PANAMA CITY BEACH	FL		01/11/2024		424							424	424			
100186726	GLENDALE	CA		12/31/2024		2,962							2,962	2,962			
100168009	ALGONQUIN	IL		09/20/2024		2,404							2,404	2,404			
100100885	ALEXANDRIA	VA		04/28/2023		1,799							1,799	1,799			
100144135	ROCKVILLE	MD		03/07/2024		1,088							1,088	1,088			
100116756	ELK GROVE	CA		07/20/2023		1,621							1,621	1,621			
100172373	CLERMONT	FL		10/23/2024		1,102							1,102	1,102			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100109001	LAKE ARROWHEAD	CA		05/31/2023		9,148							9,148	9,148			
100086130	SAINT JOHNS	FL		10/07/2022		1,099							1,099	1,099			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		1,907							1,907	1,907			
100117219	PANAMA CITY BEACH	FL		07/20/2023		1,255							1,255	1,255			
100120964	SANTA ROSA BEACH	FL		08/30/2023		1,114							1,114	1,114			
100149993	KATY	TX		06/07/2024		842							842	842			
100079496	ORLANDO	FL		04/25/2022		8,269							8,269	8,269			
100102464	SAN DIEGO	CA		06/07/2023		1,336							1,336	1,336			
100172430	PORT ORCHARD	WA		10/23/2024		2,802							2,802	2,802			
100169597	GREENEHAVEN	AZ		09/30/2024		1,338							1,338	1,338			
100127970	SMYRNA	TN		09/08/2023		503							503	503			
100181593	PALMER	AK		12/09/2024		1,006							1,006	1,006			
100133608	NAGS HEAD	NC		10/23/2023		1,133							1,133	1,133			
100148107	NOVATO	CA		04/10/2024		827							827	827			
100144643	MANTECA	CA		03/13/2024		1,155							1,155	1,155			
100181360	PALMDALE	CA		12/06/2024		980							980	980			
100116296	ANTIOCH	CA		07/20/2023		9,244							9,244	9,244			
100080345	SAN JOSE	CA		02/28/2022		2,182							2,182	2,182			
100186317	SEVIERVILLE	TN		12/30/2024		995							995	995			
100142224	DELRAY BEACH	FL		03/15/2024		998							998	998			
100151163	ALEDO	TX		05/09/2024		849							849	849			
100162529	MARYSVILLE	WA		08/12/2024		1,664							1,664	1,664			
100120938	GEORGETOWN	TX		08/30/2023		5,723							5,723	5,723			
100142957	GOLDEN	CO		02/09/2024		1,957							1,957	1,957			
100176810	CARSON CITY	NV		11/15/2024		896							896	896			
100118139	HEMET	CA		07/20/2023		819							819	819			
100141914	MENIFEE	CA		03/27/2024		575							575	575			
100165390	WASHINGTON	DC		08/29/2024		1,020							1,020	1,020			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		5,762							5,762	5,762			
100180178	PERRIS	CA		11/25/2024		835							835	835			
100152329	LATHROP	CA		05/17/2024		1,526							1,526	1,526			
100150184	LOS ANGELES	CA		04/30/2024		2,004							2,004	2,004			
100150482	ROSEVILLE	CA		05/03/2024		1,166							1,166	1,166			
100165681	KISSIMMEE	FL		10/04/2024		1,191							1,191	1,191			
100138383	ROCKY POINT	NY		12/18/2023		927							927	927			
100151283	ANDERSON	SC		05/10/2024		1,202							1,202	1,202			
100164096	LA VERNE	CA		08/21/2024		908							908	908			
100147732	CREST HILL	IL		04/08/2024		689							689	689			
100169594	CAPE CORAL	FL		09/30/2024		1,539							1,539	1,539			
100071915	SCOTTSDALE	AZ		11/19/2021		2,217							2,217	2,217			
100182380	GILFORD	NH		12/12/2024		876							876	876			
100103874	SOUTH ORANGE	NJ		05/10/2023		1,204							1,204	1,204			
100141223	SAN DIEGO	CA		01/30/2024		78,610							78,610	78,610			
100151839	DANBURY	CT		05/10/2024		883							883	883			
100142779	KERRVILLE	TX		02/08/2024		894							894	894			
100180581	STOCKTON	CA		11/26/2024		936							936	936			
100102115	CYPRESS	TX		04/14/2023		812							812	812			
100175339	QUEEN CREEK	AZ		11/05/2024		2,611							2,611	2,611			
100127589	IRVING	TX		09/08/2023		1,468							1,468	1,468			
100114537	JUNCTION CITY	OR		06/29/2023		1,737							1,737	1,737			
100171869	CHARLOTTE	NC		10/17/2024		6,314							6,314	6,314			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136411	INDIAN SHORES	FL		11/20/2023		1,116							1,116	1,116			
100170205	YAKIMA	WA		10/08/2024		991							991	991			
100115360	WHITTIER	CA		07/17/2023		1,044							1,044	1,044			
100110281	JACKSON	NJ		06/30/2023		1,232							1,232	1,232			
100182708	MURRELLS INLET	SC		12/12/2024		977							977	977			
100082789	HEERLEN	NLD		04/27/2022		(106)							(106)		106		106
100117002	PALATKA	FL		07/20/2023		1,869							1,869	1,869			
100166064	SEVIERVILLE	TN		09/09/2024		979							979	979			
100128198	BAYVILLE	NJ		09/18/2023		2,378							2,378	2,378			
100146937	FOREST GROVE	OR		03/26/2024		1,066							1,066	1,066			
100135262	NEW SMYRNA BEACH	FL		11/08/2023		1,114							1,114	1,114			
100162551	LAS VEGAS	NV		08/12/2024		1,113							1,113	1,113			
100174500	ELIZABETH	NJ		10/31/2024		1,488							1,488	1,488			
100091929	CONCORD	CA		02/03/2023		946							946	946			
100079251	PATTERSON	CA		02/25/2022		1,954							1,954	1,954			
100158278	UNITED KINGDOM	GBR		07/09/2024		28							28		(28)		(28)
100173667	GRONINGEN	NLD		10/29/2024		(68)							(68)		68		68
100086298	EMMELOORD	NLD		08/29/2022		(86)							(86)		86		86
100145744	UNITED KINGDOM	GBR		03/12/2024		(32)							(32)		32		32
100110349	PERRY HALL	MD		06/30/2023		1,127							1,127	1,127			
100083408	EMMELOORD	NLD		05/27/2022		(111)							(111)		111		111
100083410	EMMELOORD	NLD		05/27/2022		(111)							(111)		111		111
100145800	APPLE VALLEY	CA		05/08/2024		1,387							1,387	1,387			
100141593	SKOKIE	IL		01/30/2024		913							913	913			
100082352	SAN DIEGO	CA		04/14/2022		3,518							3,518	3,518			
100055387	WESTMINSTER	CA		03/23/2021		1,302							1,302	1,302			
100175547	JACKSONVILLE	FL		11/08/2024		892							892	892			
100128743	HEMPSTEAD	NY		09/21/2023		4,074							4,074	4,074			
100140139	AURORA	CO		01/09/2024		955							955	955			
100110582	NEW FAIRVIEW	TX		06/30/2023		1,081							1,081	1,081			
100082875	DE LEON SPRINGS	FL		05/17/2022		1,407							1,407	1,407			
100119269	ROCKLIN	CA		07/31/2023		1,203							1,203	1,203			
100164186	MORENO VALLEY	CA		08/21/2024		989							989	989			
100065127	WESTMINSTER	CA		07/14/2021		1,604							1,604	1,604			
100172738	PICO RIVERA	CA		11/21/2024		1,106							1,106	1,106			
100030721	BENICIA	CA		04/09/2019		3,068							3,068	3,068			
100089966	BRUNSWICK	ME		01/26/2023		850							850	850			
100179915	AURORA	CO		11/25/2024		988							988	988			
100154064	SCOTTSDALE	AZ		06/06/2024		1,127							1,127	1,127			
100084512	BREMERTON	WA		09/02/2022		1,315							1,315	1,315			
100132784	DALLAS	TX		11/03/2023		1,111							1,111	1,111			
100182201	DACULA	GA		12/12/2024		1,327							1,327	1,327			
100173726	COMMERCIAL POINT	OH		10/30/2024		1,335							1,335	1,335			
100150842	PHOENIX	AZ		05/08/2024		2,023							2,023	2,023			
100071945	CARMICHAEL	CA		11/19/2021		3,567							3,567	3,567			
100132099	HAMILTON	NJ		10/13/2023		1,070							1,070	1,070			
100117307	EASTVALE	CA		07/20/2023		3,033							3,033	3,033			
100160999	TACOMA	WA		07/24/2024		920							920	920			
100090102	KANSAS CITY	MO		01/13/2023		927							927	927			
100162014	PHOENIX	AZ		07/31/2024		1,075							1,075	1,075			
100156188	LAS VEGAS	NV		06/20/2024		981							981	981			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136654	COACHELLA	CA		01/25/2024		764							764	764			
100107830	LAKE WORTH BEACH	FL		05/19/2023		642							642	642			
100078998	CLOVIS	CA		02/24/2022		1,424							1,424	1,424			
100173345	MANTECA	CA		10/30/2024		1,079							1,079	1,079			
100116976	BAYSIDE	NY		07/20/2023		2,925							2,925	2,925			
100115923	SEMINOLE	FL		07/20/2023		1,407							1,407	1,407			
100182216	PUYALLUP	WA		12/12/2024		982							982	982			
100146779	LYNWOOD	CA		03/20/2024		543							543	543			
100181675	COEUR D ALENE	ID		12/11/2024		1,138							1,138	1,138			
100103543	MORENO VALLEY	CA		05/08/2023		2,444							2,444	2,444			
100099559	LYNN	MA		02/17/2023		883							883	883			
100100645	EAGLE POINT	OR		03/28/2023		1,317							1,317	1,317			
100054329	OXNARD	CA		03/23/2021		1,877							1,877	1,877			
100147828	KENT	WA		04/08/2024		1,121							1,121	1,121			
100063143	EAST GARRISON	CA		07/01/2021		3,157							3,157	3,157			
100165565	QUEEN CREEK	AZ		08/29/2024		1,004							1,004	1,004			
100176199	CASPER	WY		12/20/2024		947							947	947			
100154528	LANCASTER	CA		06/14/2024		884							884	884			
100115789	ORLANDO	FL		07/20/2023		1,092							1,092	1,092			
100145630	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100144243	WESTERVILLE	OH		03/08/2024		755							755	755			
100076016	BONNEY LAKE	WA		01/07/2022		2,042							2,042	2,042			
100167456	LOUISVILLE	KY		09/16/2024		1,164							1,164	1,164			
100181366	HIALEAH	FL		12/06/2024		1,142							1,142	1,142			
100171566	ROUND ROCK	TX		10/16/2024		1,088							1,088	1,088			
100154587	SANTA CLARITA	CA		06/14/2024		955							955	955			
100100340	JAMAICA	NY		04/27/2023		3,237							3,237	3,237			
100153613	BLOOMINGTON	MN		05/31/2024		647							647	647			
100142824	WOODLAND HILLS	CA		02/08/2024		1,058							1,058	1,058			
100078031	GARDNERVILLE	NV		01/12/2022		1,988							1,988	1,988			
100181510	BIRMINGHAM	MI		12/06/2024		707							707	707			
100146622	BEAUMONT	CA		03/20/2024		12,676							12,676	12,676			
100049680	WALDORF	MD		11/20/2020		1,951							1,951	1,951			
100065128	SAN JOSE	CA		07/14/2021		2,410							2,410	2,410			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		985							985	985			
100169685	CASTLE PINES	CO		09/30/2024		1,010							1,010	1,010			
100114835	WEST GLACIER	MT		07/10/2023		2,035							2,035	2,035			
100078679	MURRIETA	CA		02/02/2022		2,376							2,376	2,376			
3300005187	SPRING VALLEY	NY		10/09/2024		508,325							508,325	508,325			
100172496	CEDAR PARK	TX		10/23/2024		1,118							1,118	1,118			
4010079699	LANSING	MI		08/27/2024		888							888	888			
100133663	KILL DEVIL HILLS	NC		10/23/2023		1,090							1,090	1,090			
100164156	STOCKTON	CA		08/21/2024		757							757	757			
100174250	SKY VALLEY	GA		10/31/2024		1,416							1,416	1,416			
100147277	ELIZABETH	NJ		03/28/2024		928							928	928			
100080920	STOCKTON	CA		04/01/2022		1,885							1,885	1,885			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		1,430							1,430	1,430			
100128172	WILMINGTON	VT		09/18/2023		1,119							1,119	1,119			
100117076	ANAHEIM	CA		07/20/2023		1,161							1,161	1,161			
100079728	HUFFMAN	TX		04/08/2022		2,010							2,010	2,010			
100128286	MIAMI	FL		09/14/2023		816							816	816			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181331	NEWARK	DE		12/06/2024		1,109							1,109	1,109			
100131700	SEATTLE	WA		10/06/2023		2,777							2,777	2,777			
100134846	DAVENPORT	FL		10/30/2023		925							925	925			
100159400	SANTA MARIA	CA		07/15/2024		984							984	984			
100116590	MIAMI BEACH	FL		07/20/2023		925							925	925			
100026741	SPARTA	NJ		09/26/2018		3,503							3,503	3,503			
100081564	NEWARK	NJ		03/14/2022		1,894							1,894	1,894			
100171445	PAYSON	AZ		10/16/2024		974							974	974			
100161408	HIALEAH	FL		07/26/2024		3,173							3,173	3,173			
100136714	AUBURN	WA		01/25/2024		799							799	799			
100149031	NAPLES	FL		04/19/2024		984							984	984			
100084644	FAIRFIELD	CA		08/02/2022		1,458							1,458	1,458			
100164349	ELK GROVE	CA		08/21/2024		1,144							1,144	1,144			
100150474	COACHELLA	CA		05/03/2024		1,307							1,307	1,307			
100114961	ELK GROVE	CA		07/14/2023		1,055							1,055	1,055			
100156763	CHICAGO	IL		06/26/2024		1,026							1,026	1,026			
100114890	NAPLES	FL		07/13/2023		350							350	350			
100114738	CAPE CORAL	FL		07/07/2023		968							968	968			
100180300	TEHACHAPI	CA		11/25/2024		1,345							1,345	1,345			
100154764	CROCKETT	CA		07/19/2024		1,606							1,606	1,606			
100087811	SANTA CLARA	UT		11/17/2022		1,096							1,096	1,096			
100090243	BUMPASS	VA		01/13/2023		1,512							1,512	1,512			
100134763	WINCHESTER	CA		10/30/2023		992							992	992			
100129399	GARDEN GROVE	CA		09/26/2023		1,486							1,486	1,486			
100167797	ROOSEVELT	NY		09/19/2024		904							904	904			
100164881	GILBERT	AZ		08/26/2024		882							882	882			
100088110	ORMOND BEACH	FL		10/25/2022		1,113							1,113	1,113			
100152713	MORENO VALLEY	CA		05/17/2024		1,025							1,025	1,025			
100147519	WEST PALM BEACH	FL		04/03/2024		1,003							1,003	1,003			
100182503	GRAND JUNCTION	CO		12/12/2024		1,715							1,715	1,715			
100158551	BURIEN	WA		07/10/2024		894							894	894			
100137400	OROVILLE	CA		01/11/2024		708							708	708			
100081257	PUYALLUP	WA		03/18/2022		2,632							2,632	2,632			
100156213	HELOTES	TX		06/20/2024		961							961	961			
100178231	TULSA	OK		11/19/2024		883							883	883			
100141286	SEATTLE	WA		01/30/2024		26,218							26,218	26,218			
100162695	MONTE VISTA	CO		08/12/2024		851							851	851			
100088066	TEMECULA	CA		10/25/2022		1,978							1,978	1,978			
100136086	HOLLAND	MI		12/18/2023		846							846	846			
100155950	PORTLAND	OR		06/17/2024		997							997	997			
100118980	LAS VEGAS	NV		07/27/2023		1,051							1,051	1,051			
100133855	RIALTO	CA		10/20/2023		883							883	883			
100186637	SONOMA	CA		12/30/2024		1,393							1,393	1,393			
100145161	UNITED KINGDOM	GBR		03/12/2024		9,569						(9,580)	(11)		11		11
100079278	FARMERS BRANCH	TX		02/28/2022		1,910							1,910	1,910			
100148290	TIGARD	OR		04/12/2024		1,367							1,367	1,367			
100185155	PALMDALE	CA		12/20/2024		680							680	680			
100132556	LOXAHATCHEE	FL		11/03/2023		1,215							1,215	1,215			
100186558	KISSIMMEE	FL		12/30/2024		853							853	853			
100081081	SAN DIEGO	CA		03/18/2022		2,692							2,692	2,692			
100171546	ROSEVILLE	CA		10/16/2024		1,629							1,629	1,629			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137603	PELHAM	NH		12/08/2023		283							283	283			
100153274	BACKUS	MN		05/30/2024		1,146							1,146	1,146			
100159842	POMPANO BEACH	FL		08/16/2024		1,026							1,026	1,026			
4010081121	WARREN	MI		09/27/2024		418,057							418,057	418,057			
100065582	FULLERTON	CA		07/28/2021		2,303							2,303	2,303			
100165406	NAPLES	FL		08/29/2024		984							984	984			
100057822	PORTLAND	OR		06/30/2021		2,358							2,358	2,358			
100184958	PEMBROKE PARK	FL		12/19/2024		935							935	935			
100164508	WINCHESTER	CA		08/21/2024		1,075							1,075	1,075			
100165512	BRADENTON	FL		08/29/2024		1,386							1,386	1,386			
100185368	EVERETT	WA		12/20/2024		1,330							1,330	1,330			
100109088	POCONO LAKE	PA		06/05/2023		1,751							1,751	1,751			
100153876	HESPERIA	CA		06/05/2024		744							744	744			
100169749	SAN DIEGO	CA		09/30/2024		1,010							1,010	1,010			
100109880	NANUET	NY		06/22/2023		710							710	710			
100118927	WOODBRIDGE	VA		07/27/2023		1,010							1,010	1,010			
100156146	SUNRISE	FL		07/25/2024		1,243							1,243	1,243			
100168160	EVERETT	WA		09/20/2024		2,598							2,598	2,598			
100078729	POWAY	CA		02/25/2022		2,275							2,275	2,275			
100142408	OREGON CITY	OR		02/02/2024		744							744	744			
100080474	FONTANA	CA		03/24/2022		1,736							1,736	1,736			
100185094	DALLAS	TX		12/20/2024		1,193							1,193	1,193			
100107916	ELIZABETH	NJ		06/29/2023		930							930	930			
100153338	KEY WEST	FL		05/30/2024		1,146							1,146	1,146			
100133348	FARMINGVILLE	NY		11/21/2023		1,091							1,091	1,091			
100088324	FRAMINGHAM	MA		11/10/2022		816							816	816			
100158410	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100107961	VANCOUVER	WA		06/29/2023		790							790	790			
100088039	WASHINGTON	DC		10/25/2022		859							859	859			
100030903	OZONE PARK	NY		04/09/2019		1,093							1,093	1,093			
100166435	WHITING	NJ		10/31/2024		1,038							1,038	1,038			
100147759	DAYTONA BEACH	FL		04/08/2024		1,170							1,170	1,170			
100166932	HOUSTON	TX		09/13/2024		5,138							5,138	5,138			
100120833	DAVIE	FL		08/25/2023		723							723	723			
100164041	ELGIN	IL		08/21/2024		483							483	483			
100138096	DAMASCUS	MD		12/13/2023		565							565	565			
100153950	GARDNER	MA		06/05/2024		938							938	938			
100087448	N. MIAMI BEACH	FL		10/25/2022		1,916							1,916	1,916			
100140388	CHANDLER	AZ		01/18/2024		12,112							12,112	12,112			
100180031	VALLEY	AL		11/25/2024		1,463							1,463	1,463			
100120392	FONTANA	CA		08/18/2023		838							838	838			
100136081	JACKSON	CA		12/18/2023		1,870							1,870	1,870			
100175351	ROCKLAND	MA		11/05/2024		989							989	989			
100179649	PHOENIX	AZ		11/21/2024		779							779	779			
100181264	DALLAS	TX		12/06/2024		1,193							1,193	1,193			
100011990	NORCO	CA		03/08/2017		2,492							2,492	2,492			
100118850	CLOVIS	CA		08/30/2023		3,457							3,457	3,457			
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		1,164							1,164	1,164			
100120124	TOMS RIVER	NJ		08/11/2023		1,083							1,083	1,083			
100182001	MONTEREY PARK	CA		12/12/2024		1,327							1,327	1,327			
100156109	WATSONVILLE	CA		06/18/2024		28							28	28			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163970	KIHEI	HI		10/04/2024		15,290							15,290	15,290			
100120552	SANTA ROSA BEACH	FL		08/18/2023		575							575	575			
100132450	CAPE CORAL	FL		11/03/2023		1,161							1,161	1,161			
100168801	MIAMI	FL		09/26/2024		977							977	977			
100175027	WEST ROXBURY	MA		11/05/2024		1,212							1,212	1,212			
100089599	DENVER	CO		01/30/2023		648							648	648			
100140978	LARGO	FL		03/28/2024		868							868	868			
100129498	ROSEVILLE	CA		09/29/2023		1,110							1,110	1,110			
100170504	FORT MYERS	FL		10/09/2024		760							760	760			
100088988	MIAMI	FL		11/15/2022		778							778	778			
100169678	MINNEOLA	FL		09/30/2024		993							993	993			
100156766	NORTH MIAMI	FL		06/26/2024		698							698	698			
100135556	CHARLOTTE	NC		11/13/2023		37,837							37,837	37,903		67	67
100164603	PALMDALE	CA		08/21/2024		1,454							1,454	1,454			
100172498	HEMET	CA		10/23/2024		1,238							1,238	1,238			
100134128	ATLANTA	GA		12/08/2023		720							720	720			
100174600	HESPERIA	CA		10/31/2024		1,498							1,498	1,498			
100168515	WASHINGTON	UT		09/25/2024		1,069							1,069	1,069			
100180856	KOOG AAN DE ZAAN	NLD		11/27/2024		(98)							(98)		98		98
100141486	COMMERCE	CA		01/30/2024		1,075							1,075	1,075			
100179570	CUMMING	GA		11/21/2024		1,095							1,095	1,095			
100161020	ELK	WA		07/24/2024		1,016							1,016	1,016			
100086259	BURNSVILLE	MN		09/29/2022		1,040							1,040	1,040			
100110481	PORTLAND	OR		06/30/2023		2,899							2,899	2,899			
100185355	NEW BEDFORD	MA		12/20/2024		1,193							1,193	1,193			
100159546	CENTRAL ISLIP	NY		07/15/2024		915							915	915			
100114686	LITCHFIELD PARK	AZ		06/29/2023		776							776	776			
100151247	EL PRADO	NM		05/10/2024		2,203							2,203	2,203			
100186656	SARASOTA	FL		12/30/2024		1,562							1,562	1,562			
100160429	DANBURY	CT		07/19/2024		872							872	872			
100067683	OAKLAND	CA		09/23/2021		2,424							2,424	2,424			
100186628	ROSEVILLE	CA		12/30/2024		1,439							1,439	1,439			
100153939	LOS ANGELES	CA		06/05/2024		887							887	887			
100179788	NAPLES	FL		11/21/2024		1,087							1,087	1,087			
100130306	LAKESIDE	CA		09/28/2023		1,349							1,349	1,349			
100151521	CANYON LAKE	CA		05/10/2024		968							968	968			
100185726	ROTTERDAM	NLD		12/20/2024		(731)							(731)		731		731
100088940	MIAMI	FL		11/15/2022		1,156							1,156	1,156			
100120969	LAKEWAY	TX		08/30/2023		1,133							1,133	1,133			
100160057	LAS VEGAS	NV		07/17/2024		1,161							1,161	1,161			
100167064	SPRING HILL	FL		09/13/2024		787							787	787			
100055873	LONG BRANCH	NJ		03/26/2021		2,603							2,603	2,603			
100119386	MOAB	UT		07/31/2023		1,202							1,202	1,202			
100174833	PISCATAWAY	NJ		10/31/2024		686							686	686			
100170328	ELK GROVE	CA		10/08/2024		4,825							4,825	4,825			
100164301	AUSTIN	TX		08/21/2024		997							997	997			
100103037	HOUSTON	TX		06/22/2023		866							866	866			
100136958	ASHEVILLE	NC		11/28/2023		1,056							1,056	1,056			
100144038	RICHARDSON	TX		03/07/2024		1,167							1,167	1,167			
100128731	AURORA	CO		09/21/2023		981							981	981			
100134826	SAN DIEGO	CA		10/30/2023		1,471							1,471	1,471			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121068	NETHERLANDS	NLD		08/28/2023		(48)							(48)		48		48
100138906	ORLANDO	FL		12/21/2023		864							864	864			
100135790	VOLCANO	HI		11/10/2023		985							985	985			
100078562	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(89)							(89)		89		89
100078535	UTRECHT	NLD		01/26/2022		(58)							(58)		58		58
100083031	LOS ANGELES	CA		05/11/2022		2,739							2,739	2,739			
100174188	DRIGGS	ID		10/31/2024		1,001							1,001	1,001			
100162734	BERNARDSVILLE	NJ		08/12/2024		686							686	686			
100164206	BIG BEAR LAKE	CA		08/21/2024		910							910	910			
100141818	ARNHEM	NLD		01/29/2024		(173)							(173)		173		173
100133079	WASHINGTON	CT		11/29/2023		887							887	887			
100145593	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100181371	LUCERNE VALLEY	CA		12/06/2024		734							734	734			
100114795	HOLMES BEACH	FL		07/10/2023		1,175							1,175	1,175			
100153659	MOBILE	AL		05/31/2024		715							715	715			
100127480	ELIZABETH	NJ		09/08/2023		1,184							1,184	1,184			
100053940	BROOKLYN	NY		03/23/2021		3,198							3,198	3,198			
100168552	HARDEEVILLE	SC		09/25/2024		952							952	952			
100137623	PARKER	CO		12/08/2023		1,946							1,946	1,946			
100155907	FOWLER	CA		06/17/2024		1,020							1,020	1,020			
100186382	MANASSAS	VA		12/30/2024		8,160							8,160	8,160			
100181540	SAINT AUGUSTINE	FL		12/06/2024		986							986	986			
100180308	PITTSBURG	CA		11/25/2024		1,185							1,185	1,185			
100161778	HUNTINGTON STATION	NY		07/31/2024		959							959	959			
100135936	ORLANDO	FL		11/15/2023		706							706	706			
100110312	BOYD	TX		06/30/2023		1,329							1,329	1,329			
100143079	SEVIERVILLE	TN		02/16/2024		1,019							1,019	1,019			
100156984	UNITED KINGDOM	GBR		06/27/2024		(10)							(10)		10		10
100180826	AMSTERDAM	NLD		11/27/2024		(103)							(103)		103		103
100171201	PLAINFIELD	IL		10/16/2024		947							947	947			
100078007	LIBERTY HILL	TX		01/12/2022		1,940							1,940	1,940			
100162796	OCEAN CITY	MD		08/12/2024		1,077							1,077	1,077			
100136585	MANTECA	CA		11/22/2023		1,465							1,465	1,465			
100079556	SAN BERNARDINO	CA		04/08/2022		1,676							1,676	1,676			
100141576	BALDWIN PARK	CA		01/30/2024		1,223							1,223	1,223			
100164595	BUFORD	GA		08/21/2024		1,004							1,004	1,004			
100176754	LINCOLN	NH		11/15/2024		3,345							3,345	3,345			
100172577	WILDWOOD	NJ		10/23/2024		1,165							1,165	1,165			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		1,777							1,777	1,777			
100169918	BUDD LAKE	NJ		11/08/2024		1,197							1,197	1,197			
100179500	SAN DIEGO	CA		11/21/2024		1,226							1,226	1,226			
100140520	TEMECULA	CA		01/19/2024		1,415							1,415	1,415			
100074100	VISTA	CA		12/09/2021		3,207							3,207	3,207			
100180705	LANCASTER	SC		11/26/2024		639							639	639			
100115606	BRONX	NY		07/19/2023		1,073							1,073	1,073			
100141352	LOS ANGELES	CA		01/30/2024		881							881	881			
100165808	FARMERSVILLE	TX		08/29/2024		977							977	977			
100171789	ROSEVILLE	CA		10/17/2024		1,286							1,286	1,286			
100081608	SAINT AUGUSTINE	FL		03/24/2022		1,900							1,900	1,900			
100152781	CHATSWORTH	CA		05/22/2024		4,488							4,488	4,488			
100150560	ENGLEWOOD	NJ		05/03/2024		15,046							15,046	15,107		61	61

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164155	ALISO VIEJO	CA		08/21/2024		230							230	230			
100141482	COMMERCE	CA		01/30/2024		809							809	809			
100151071	ROSEVILLE	CA		05/08/2024		4,032							4,032	4,032			
100047945	TULSA	OK		11/20/2020		886							886	886			
100175020	MENIFEE	CA		11/05/2024		1,009							1,009	1,009			
100048799	HOMESTEAD	FL		11/20/2020		1,290							1,290	1,290			
100137740	ROSEVILLE	CA		12/08/2023		1,707							1,707	1,707			
100145084	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100071950	ELK GROVE	CA		11/19/2021		2,625							2,625	2,625			
100182014	MIDDLETON	WI		12/12/2024		2,465							2,465	2,465			
100119126	FONTANA	CA		07/28/2023		2,216							2,216	2,216			
100185984	LOS ANGELES	CA		12/26/2024		1,041							1,041	1,041			
100161167	COMMERCE CITY	CO		07/25/2024		966							966	966			
100060119	BELL GARDENS	CA		06/25/2021		3,745							3,745	3,745			
100150782	BUCKEYE	AZ		05/07/2024		2,431							2,431	2,431			
100158652	FARMINGTON	UT		07/10/2024		988							988	988			
100118007	LOS ANGELES	CA		07/20/2023		1,624							1,624	1,624			
100169807	NATIONAL CITY	CA		09/30/2024		1,019							1,019	1,019			
100143762	CUMMING	GA		04/05/2024		834							834	834			
100155049	EDGEWOOD	WA		07/19/2024		1,101							1,101	1,101			
100030422	TUCSON	AZ		12/20/2018		7,078							7,078	7,078			
100136977	SAINT LOUIS	MO		11/28/2023		636							636	636			
100102677	FULSHEAR	TX		06/22/2023		1,003							1,003	1,003			
100171341	RIVERSIDE	CA		10/16/2024		1,026							1,026	1,026			
100114803	SEASIDE PARK	NJ		07/10/2023		1,210							1,210	1,210			
100139979	ROSEVILLE	CA		01/09/2024		1,141							1,141	1,141			
100172428	PLANO	TX		10/23/2024		993							993	993			
100115803	LOS ANGELES	CA		07/20/2023		1,137							1,137	1,137			
100171858	VISALIA	CA		10/17/2024		830							830	830			
100168345	SHARPSBURG	GA		09/25/2024		2,494							2,494	2,494			
100150496	PARKER	CO		05/03/2024		1,736							1,736	1,736			
100115988	AUSTIN	TX		07/20/2023		1,971							1,971	1,971			
100162531	SEVIERVILLE	TN		08/12/2024		1,499							1,499	1,499			
100151224	EVERETT	WA		05/10/2024		1,556							1,556	1,556			
100170316	LAS VEGAS	NV		10/08/2024		973							973	973			
100153872	NEW BEDFORD	MA		06/05/2024		932							932	932			
100138293	TEMECULA	CA		12/18/2023		973							973	973			
100173770	BRENTWOOD	TN		10/30/2024		1,071							1,071	1,071			
100086928	DEER LODGE	TN		10/24/2022		907							907	907			
100102411	SEMINOLE	FL		06/07/2023		1,200							1,200	1,200			
100115039	BEND	OR		07/14/2023		1,182							1,182	1,182			
100142746	LINDEN	NJ		02/08/2024		916							916	916			
100120396	ERDA	UT		08/18/2023		771							771	771			
100168239	EVERETT	WA		09/20/2024		2,784							2,784	2,784			
100079252	VICTORVILLE	CA		02/25/2022		1,662							1,662	1,662			
100165966	LOS ANGELES	CA		09/06/2024		1,020							1,020	1,020			
100165475	ORLANDO	FL		08/29/2024		1,082							1,082	1,082			
100162898	OAK RIDGE	NJ		08/12/2024		1,085							1,085	1,085			
100068041	SPOKANE	WA		09/23/2021		2,464							2,464	2,464			
100137439	HOLLYWOOD	FL		01/11/2024		709							709	709			
100074215	COLORADO SPRINGS	CO		12/09/2021		2,162							2,162	2,162			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100153400	PATERSON	NJ		05/30/2024		952							952	952			
100153401	PATERSON	NJ		05/30/2024		952							952	952			
100135269	GROESBECK	TX		11/08/2023		1,093							1,093	1,093			
100162759	TEMPE	AZ		08/12/2024		1,075							1,075	1,075			
100141989	LAKE WORTH	FL		02/29/2024		17,076							17,076	17,076			
100151352	RANCHO CORDOVA	CA		05/10/2024		1,426							1,426	1,426			
100053802	BRANDON	FL		03/23/2021		1,368							1,368	1,368			
100071979	HALLANDALE BEACH	FL		10/29/2021		1,734							1,734	1,734			
100144305	GLEN COVE	NY		03/07/2024		1,375							1,375	1,375			
100143662	MOUNT VERNON	NY		02/22/2024		833							833	833			
100089630	VACAVILLE	CA		01/30/2023		773							773	773			
100134273	ROSELLE	NJ		10/27/2023		1,084							1,084	1,084			
100117426	ORLANDO	FL		07/20/2023		2,069							2,069	2,069			
100185178	SACRAMENTO	CA		12/20/2024		52,825							52,825	52,825			
100144715	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100165570	ARCADIA	CA		08/29/2024		18,031							18,031	18,031			
100161510	FRISCO	TX		07/30/2024		907							907	907			
100076296	REDLANDS	CA		01/07/2022		2,148							2,148	2,148			
100102722	CORONA	CA		06/22/2023		1,308							1,308	1,308			
100076042	BURBANK	CA		01/07/2022		2,365							2,365	2,365			
100180506	THOUSAND OAKS	CA		11/26/2024		968							968	968			
100143997	PORT SAINT LUCIE	FL		02/29/2024		741							741	741			
100168127	BURBANK	CA		09/20/2024		2,436							2,436	2,436			
100186542	WILLIAMS	AZ		12/30/2024		991							991	991			
100109941	RED BANK	NJ		06/22/2023		1,036							1,036	1,036			
100120774	OAKHURST	CA		08/25/2023		2,612							2,612	2,612			
100164588	MIAMI	FL		08/21/2024		1,006							1,006	1,006			
100136975	TRACY CITY	TN		11/28/2023		999							999	999			
100158749	FAIRVIEW	NJ		07/10/2024		1,011							1,011	1,011			
100166160	WEST HARTFORD	CT		09/09/2024		1,011							1,011	1,011			
100161305	VENTNOR CITY	NJ		07/25/2024		1,132							1,132	1,132			
100067777	HOUSTON	TX		09/23/2021		2,118							2,118	2,118			
100150821	ANAHEIM	CA		05/08/2024		1,127							1,127	1,127			
100138704	FRESNO	CA		02/02/2024		267							267	267			
100178343	FORT LAUDERDALE	FL		11/19/2024		1,326							1,326	1,326			
100148597	ROCKWALL	TX		04/12/2024		1,058							1,058	1,058			
100158289	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100065665	ORLANDO	FL		07/28/2021		2,120							2,120	2,120			
100091586	ROSWELL	GA		03/07/2023		1,012							1,012	1,012			
100120754	BONITA SPRINGS	FL		08/25/2023		1,121							1,121	1,121			
100079784	BORING	OR		04/25/2022		3,023							3,023	3,023			
100157886	MOULTONBORO	NH		07/09/2024		1,436							1,436	1,436			
100161122	BOWIE	MD		07/24/2024		932							932	932			
100134413	NETHERLANDS	NLD		10/27/2023		(195)							(195)		195		195
100079606	KATY	TX		04/08/2022		1,865							1,865	1,865			
100128132	MULBERRY	FL		09/11/2023		956							956	956			
100101952	ELIZABETH	NJ		04/14/2023		1,312							1,312	1,312			
100026337	CORONA	NY		09/20/2018		2,085							2,085	2,085			
100103825	NEW CITY	NY		05/10/2023		1,079							1,079	1,079			
100142589	MCALLEN	TX		02/08/2024		2,210							2,210	2,210			
100132606	WINTER GARDEN	FL		11/03/2023		1,120							1,120	1,120			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173828	MIAMI	FL		10/31/2024		915							915	915			
100150546	TAYLORSVILLE	NC		05/03/2024		1,033							1,033	1,033			
100159273	N TOPSAIL BEACH	NC		07/15/2024		899							899	899			
100176525	RENTON	WA		11/15/2024		1,048							1,048	1,048			
100078646	BRADENTON	FL		02/02/2022		1,589							1,589	1,589			
100162078	PICKERINGTON	OH		07/31/2024		908							908	908			
100115723	DELRAY BEACH	FL		07/20/2023		1,411							1,411	1,411			
100065595	LOS ANGELES	CA		07/28/2021		2,236							2,236	2,236			
100103791	THE BRONX	NY		05/10/2023		886							886	886			
100110606	QUEEN CREEK	AZ		06/30/2023		747							747	747			
100135395	CARMEL	IN		11/13/2023		964							964	964			
100113865	LONGBOAT KEY	FL		06/29/2023		10,488							10,488	10,488			
100137430	EAGLE	ID		01/11/2024		139							139	139			
100172927	AUBURN	WA		10/25/2024		957							957	957			
100174315	PORT ARANSAS	TX		10/31/2024		983							983	983			
100127972	MURFREESBORO	TN		09/08/2023		2,475							2,475	2,475			
100091870	WELLINGTON	FL		01/30/2023		777							777	777			
100167809	BOUND BROOK	NJ		09/19/2024		21,598							21,598	21,598			
100103724	CHARLOTTE HALL	MD		05/08/2023		1,029							1,029	1,029			
100182017	FORT MILL	SC		12/12/2024		1,321							1,321	1,321			
100088827	BRANDON	FL		11/15/2022		1,113							1,113	1,113			
100065599	MALIN	OR		07/28/2021		3,165							3,165	3,165			
100158732	GOODYEAR	AZ		07/10/2024		1,403							1,403	1,403			
100156580	FRESNO	CA		06/24/2024		1,013							1,013	1,013			
100170301	PHOENIX	AZ		10/08/2024		1,099							1,099	1,099			
100175544	CLEARWATER	FL		11/08/2024		849							849	849			
100135687	ALEXANDRIA	VA		11/09/2023		589							589	589			
100172893	ROCKVILLE	MD		10/25/2024		1,086							1,086	1,086			
100136855	VAIL	CO		11/27/2023		1,317							1,317	1,317			
100100358	HUNTINGTON STATION	NY		04/27/2023		1,950							1,950	1,950			
100173786	SHELTON	CT		10/30/2024		715							715	715			
100182110	HARDEEVILLE	SC		12/12/2024		1,068							1,068	1,068			
100186277	LAS VEGAS	NV		12/27/2024		1,078							1,078	1,078			
100185160	BERLIN	MD		12/20/2024		966							966	966			
100165695	HIALEAH	FL		08/29/2024		579							579	579			
100159528	DORAL	FL		07/15/2024		1,008							1,008	1,008			
100186273	HIGHLANDS RANCH	CO		12/27/2024		1,031							1,031	1,031			
100100221	BROOKLYN	NY		03/17/2023		917							917	917			
100176566	MILLVILLE	DE		11/15/2024		1,464							1,464	1,464			
100000219	SARASOTA	FL		09/27/2016		2,192							2,192	2,192			
100129730	ORLANDO	FL		09/29/2023		1,046							1,046	1,046			
100155067	RALEIGH	NC		07/19/2024		1,562							1,562	1,562			
100011808	MEMPHIS	TN		03/08/2017		2,560							2,560	2,560			
100168252	ELK GROVE	CA		09/20/2024		2,547							2,547	2,547			
100168514	CANYON LAKE	TX		09/25/2024		988							988	988			
100026770	RAMONA	CA		09/26/2018		1,981							1,981	1,981			
100178258	LOS ANGELES	CA		11/19/2024		1,174							1,174	1,174			
100173387	NAMPA	ID		10/29/2024		1,069							1,069	1,069			
100045300	WEST HILLS	CA		11/25/2020		1,135							1,135	1,135			
100152611	EL MIRAGE	AZ		05/17/2024		1,123							1,123	1,123			
100133193	LOS ANGELES	CA		11/29/2023		852							852	852			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110265	CASTLE ROCK	WA		06/30/2023		2,010							2,010	2,010			
100100354	STATEN ISLAND	NY		04/27/2023		1,915							1,915	1,915			
100078901	S LAKE TAHOE	CA		02/24/2022		2,375							2,375	2,375			
100119607	SANTA ANA	CA		07/31/2023		773							773	773			
100131828	PASO ROBLES	CA		10/06/2023		947							947	947			
100135265	PAWLEYS ISLAND	SC		11/08/2023		727							727	727			
100110295	HAMILTON	MT		06/30/2023		1,801							1,801	1,801			
100143125	GLENDALE	CA		02/16/2024		909							909	909			
100162856	ROCKPORT	TX		08/12/2024		1,022							1,022	1,022			
100150981	SHERWOOD	OR		05/08/2024		1,132							1,132	1,132			
100180047	SOUTH JORDAN	UT		11/25/2024		130,240							130,240	130,240			
100079939	PRESCOTT	AZ		04/08/2022		1,971							1,971	1,971			
100102938	BRONX	NY		06/22/2023		938							938	938			
100076484	SANTA BARBARA	CA		12/21/2021		2,121							2,121	2,121			
100129402	INDIANAPOLIS	IN		09/26/2023		718							718	718			
100172979	OAK ISLAND	NC		10/25/2024		1,035							1,035	1,035			
100066787	HUNTINGTON	NY		08/02/2021		2,366							2,366	2,366			
100102748	FAYETTEVILLE	NC		06/22/2023		1,018							1,018	1,018			
100148460	PALM DESERT	CA		04/12/2024		1,854							1,854	1,854			
100149406	MEADOW VISTA	CA		04/24/2024		1,095							1,095	1,095			
100167049	NASHVILLE	TN		09/13/2024		730							730	730			
100137337	WINDERMERE	FL		12/01/2023		1,278							1,278	1,278			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		909							909	909			
100165924	MAGNA	UT		09/06/2024		1,085							1,085	1,085			
100141902	MANSFIELD	TX		03/27/2024		1,505							1,505	1,505			
100153746	ROTTERDAM	NLD		05/30/2024		(169)							(169)		169		169
100161137	RANCHO CORDOVA	CA		07/24/2024		9,767							9,767	9,767			
100081624	MIDDLETOWN	CT		03/24/2022		1,645							1,645	1,645			
100166977	TACOMA	WA		09/13/2024		1,331							1,331	1,331			
100085028	MAASTRICHT	NLD		07/27/2022		(58)							(58)		58		58
100180026	LAKESIDE	AZ		11/25/2024		1,156							1,156	1,156			
100140337	FREDERICK	MD		01/18/2024		1,285							1,285	1,285			
100101641	VANCOUVER	WA		04/26/2023		1,096							1,096	1,096			
100145242	UNITED KINGDOM	GBR		03/12/2024		(35)							(35)		35		35
100119807	NYACK	NY		08/08/2023		1,085							1,085	1,085			
100185625	LIMA	OH		12/20/2024		1,107							1,107	1,107			
100148333	OXNARD	CA		04/12/2024		1,118							1,118	1,118			
100129592	ELLIJAY	GA		09/29/2023		1,094							1,094	1,094			
100119002	MORENO VALLEY	CA		07/27/2023		1,088							1,088	1,088			
100155064	BLACK HAWK	CO		07/19/2024		1,063							1,063	1,063			
100031405	HERCULES	CA		03/29/2019		2,500							2,500	2,500			
100152400	OAK ISLAND	NC		05/17/2024		2,642							2,642	2,642			
100135845	OCEANSIDE	CA		11/10/2023		21,414							21,414	21,414			
100144734	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100161411	BLOOMINGTON	CA		07/26/2024		947							947	947			
100080858	CEDAR PARK	TX		03/10/2022		2,876							2,876	2,876			
100134574	SAINT PETERSBURG	FL		10/30/2023		801							801	801			
100139526	RIALTO	CA		12/28/2023		740							740	740			
100103858	HUNTINGTON STATION	NY		05/10/2023		919							919	919			
100144521	SAN DIEGO	CA		04/26/2024		2,892							2,892	2,892			
100120451	CHICAGO	IL		08/18/2023		831							831	831			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133759	WILDWOOD	NJ		10/23/2023		1,436							1,436	1,436			
100139977	SAN LUIS OBISPO	CA		01/09/2024		1,328							1,328	1,328			
100172402	LAKE TOXAWAY	NC		10/23/2024		1,214							1,214	1,214			
100101688	BIG BEAR LAKE	CA		03/31/2023		874							874	874			
100149818	BORING	OR		04/29/2024		583							583	583			
100153189	VALLEJO	CA		05/30/2024		1,282							1,282	1,282			
100169636	YUBA CITY	CA		09/30/2024		1,603							1,603	1,603			
100150067	EAST HAVEN	CT		06/14/2024		847							847	847			
100054850	OAKRIDGE	OR		03/23/2021		1,015							1,015	1,015			
100137429	EAGLE	ID		01/11/2024		139							139	139			
100013787	KAILUA KONA	HI		05/25/2017		2,491							2,491	2,491			
100135971	DECATUR	TX		11/16/2023		1,075							1,075	1,075			
100151603	HESPERIA	CA		05/10/2024		1,041							1,041	1,041			
100171821	BALDWIN PARK	CA		10/17/2024		1,075							1,075	1,075			
100171600	PROVO	UT		10/16/2024		1,219							1,219	1,219			
100100380	FLUSHING	NY		04/27/2023		2,279							2,279	2,279			
100152693	LONGMONT	CO		05/17/2024		1,003							1,003	1,003			
100165881	SEFFNER	FL		08/30/2024		992							992	992			
100055793	CHICAGO	IL		03/23/2021		3,401							3,401	3,401			
100153611	CAPE CORAL	FL		05/31/2024		995							995	995			
100085997	CABO SAN LUCAS	MEX		08/19/2022		8,815							8,815	8,815			
100128216	WESLEY CHAPEL	FL		09/18/2023		1,305							1,305	1,305			
100158735	AURORA	CO		07/10/2024		1,651							1,651	1,651			
100179781	TROUTMAN	NC		11/21/2024		1,474							1,474	1,474			
100170514	MABLETON	GA		10/09/2024		700							700	700			
100139541	LA VERGNE	TN		12/28/2023		913							913	913			
100145625	UNITED KINGDOM	GBR		03/12/2024		(25)							(25)		25		25
100115580	HOPKINTON	MA		07/19/2023		1,311							1,311	1,311			
100156777	HOMESTEAD	FL		06/26/2024		1,085							1,085	1,085			
100151140	TUCSON	AZ		05/09/2024		1,026							1,026	1,026			
100115912	EUGENE	OR		07/20/2023		1,096							1,096	1,096			
100081170	LACEY	WA		03/18/2022		2,420							2,420	2,420			
100078017	BAYVILLE	NY		01/12/2022		2,106							2,106	2,106			
100172580	AUSTIN	TX		10/23/2024		1,322							1,322	1,322			
100114668	FORESTHILL	CA		06/29/2023		1,230							1,230	1,230			
100100094	LAKEWOOD	CO		03/28/2023		1,191							1,191	1,191			
100173814	PLANO	TX		10/31/2024		936							936	936			
100158665	BRADENTON	FL		07/10/2024		1,158							1,158	1,158			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		932							932	932			
100164826	GALLATIN	TN		08/26/2024		667							667	667			
100181322	CLERMONT	FL		12/06/2024		956							956	956			
100145662	UNITED KINGDOM	GBR		03/12/2024		(49)							(49)		49		49
100079060	EL MONTE	CA		02/24/2022		2,057							2,057	2,057			
100156480	CLOVIS	CA		06/24/2024		1,040							1,040	1,040			
100127605	PFLUGERVILLE	TX		09/08/2023		1,399							1,399	1,399			
100161716	ELIZABETH	NJ		07/30/2024		1,398							1,398	1,398			
100169281	LONG BRANCH	NJ		09/27/2024		1,538							1,538	1,538			
100173421	WEST WARWICK	RI		10/29/2024		949							949	949			
100180182	RIVERVIEW	FL		11/25/2024		984							984	984			
100067989	LOS ANGELES	CA		09/23/2021		2,519							2,519	2,519			
100178295	LAS VEGAS	NV		11/19/2024		1,779							1,779	1,779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143261	HOWELL	NJ		02/16/2024		1,040							1,040	1,040			
100138966	FLUSHING	NY		12/21/2023		9,786							9,786	9,786			
100089293	DUMONT	NJ		01/26/2023		1,039							1,039	1,039			
100158548	HOUSTON	TX		07/10/2024		1,024							1,024	1,024			
100044074	ORANGE	CA		08/19/2020		1,631							1,631	1,631			
100168229	MURRIETA	CA		09/20/2024		2,551							2,551	2,551			
100168078	ROSEVILLE	CA		09/20/2024		2,541							2,541	2,541			
100152584	VICTORVILLE	CA		05/17/2024		1,211							1,211	1,211			
100074464	LOS ANGELES	CA		12/02/2021		1,900							1,900	1,900			
100149521	PLUMAS LAKE	CA		04/26/2024		3,204							3,204	3,204			
100182514	FLAGSTAFF	AZ		12/12/2024		1,147							1,147	1,147			
100144403	ROYAL OAK	MI		03/07/2024		3,538							3,538	3,538			
100129277	TWAIN HARTE	CA		09/25/2023		1,172							1,172	1,172			
100151555	WASHINGTON	DC		05/10/2024		1,340							1,340	1,340			
100175076	AUSTIN	TX		11/05/2024		1,131							1,131	1,131			
100172407	KING OF PRUSSIA	PA		10/23/2024		1,588							1,588	1,588			
100129802	SARASOTA	FL		09/27/2023		936							936	936			
100100479	BOSTON	MA		04/27/2023		1,972							1,972	1,972			
100168195	GLENDALE	CA		09/20/2024		2,630							2,630	2,630			
100107902	VACAVILLE	CA		06/29/2023		1,106							1,106	1,106			
100154961	FONTANA	CA		07/19/2024		834							834	834			
100182038	SPARKS	NV		12/12/2024		1,473							1,473	1,473			
100178244	BRENTWOOD	TN		11/19/2024		991							991	991			
100014359	STATEN ISLAND	NY		09/27/2017		3,210							3,210	3,210			
100087219	APPLE VALLEY	CA		10/25/2022		1,851							1,851	1,851			
100102762	MAITLAND	FL		06/22/2023		1,078							1,078	1,078			
100180556	PIRU	CA		11/26/2024		1,025							1,025	1,025			
100133881	HALTOM CITY	TX		10/24/2023		693							693	693			
100140724	NAPLES	FL		02/08/2024		1,303							1,303	1,303			
100099589	ROCKLIN	CA		04/06/2023		1,425							1,425	1,425			
100165713	MARICOPA	AZ		08/29/2024		708							708	708			
100171677	BLUE RIDGE	TX		10/16/2024		1,127							1,127	1,127			
100129977	NANUET	NY		09/27/2023		994							994	994			
100152851	CLINTON	MD		05/22/2024		751							751	751			
100088242	CENTRAL ISLIP	NY		10/17/2022		1,580							1,580	1,580			
100129390	BELLINGHAM	WA		09/26/2023		1,847							1,847	1,847			
100076348	PHOENIX	AZ		01/07/2022		2,312							2,312	2,312			
100159943	SARASOTA	FL		08/16/2024		2,733							2,733	2,733			
100179978	BLUE RIDGE	GA		11/25/2024		1,294							1,294	1,294			
100120138	PARRISH	FL		08/11/2023		1,282							1,282	1,282			
100140587	CORONA	CA		01/19/2024		1,187							1,187	1,187			
100158574	MCKINNEY	TX		07/10/2024		1,110							1,110	1,110			
100110581	WILLS POINT	TX		06/30/2023		740							740	740			
100153333	COLORADO SPRINGS	CO		05/30/2024		1,103							1,103	1,103			
100030799	WAIPAHU	HI		04/09/2019		2,357							2,357	2,357			
100164162	MORENO VALLEY	CA		08/21/2024		895							895	895			
100102161	PALMDALE	CA		04/14/2023		368							368	368			
100156583	SAINT CLOUD	FL		06/24/2024		1,350							1,350	1,350			
100116089	SAN PABLO	CA		07/20/2023		2,921							2,921	2,921			
100057790	WALTHAM	MA		06/30/2021		2,370							2,370	2,370			
100116082	ORLANDO	FL		07/20/2023		2,649							2,649	2,649			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186564	MURRIETA	CA		12/30/2024		1,733							1,733	1,733			
100127708	EFFORT	PA		09/08/2023		983							983	983			
100142036	RIVERHEAD	NY		02/29/2024		946							946	946			
100173494	FAIRFIELD	NJ		10/29/2024		959							959	959			
100129445	PLACENTIA	CA		09/29/2023		1,072							1,072	1,072			
100149629	JERSEY CITY	NJ		04/26/2024		1,095							1,095	1,095			
100078013	WESTON	FL		01/12/2022		2,675							2,675	2,675			
100173478	FAIRFIELD	NJ		10/29/2024		959							959	959			
100169875	COMPTON	CA		11/08/2024		1,093							1,093	1,093			
100185499	MIRAMAR BEACH	FL		12/20/2024		1,030							1,030	1,030			
100185182	HYATTSVILLE	MD		12/20/2024		994							994	994			
100012471	ARRINGTON	TN		04/28/2017		1,570							1,570	1,570			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		945							945	945			
100175358	LINCOLN	RI		11/05/2024		1,040							1,040	1,040			
100109144	RICHMOND	TX		06/09/2023		1,321							1,321	1,321			
100175955	REDLANDS	CA		11/14/2024		1,259							1,259	1,259			
100160533	CHICAGO	IL		07/19/2024		671							671	671			
100131799	HAPPY VALLEY	OR		10/06/2023		1,488							1,488	1,488			
100172134	VANCOUVER	WA		10/17/2024		988							988	988			
100110283	HEYBURN	ID		06/30/2023		1,236							1,236	1,236			
100148418	ROSEVILLE	CA		04/12/2024		655							655	655			
100170308	GRAND JUNCTION	CO		10/08/2024		1,071							1,071	1,071			
100025315	JAMAICA	NY		09/20/2018		2,106							2,106	2,106			
100179712	PHOENIX	AZ		11/21/2024		1,806							1,806	1,806			
100108331	SELDEN	NY		05/25/2023		971							971	971			
100143271	PARKER	CO		02/16/2024		2,067							2,067	2,067			
100154207	PASADENA	CA		07/11/2024		10,999							10,999	10,999			
100137094	ORLANDO	FL		11/28/2023		1,327							1,327	1,327			
100148382	OAKLAND	FL		04/12/2024		1,464							1,464	1,464			
100060075	LINCOLN	CA		06/25/2021		2,214							2,214	2,214			
100116520	SARATOGA SPRINGS	UT		07/20/2023		2,230							2,230	2,230			
100152752	MILFORD	MA		05/22/2024		701							701	701			
100158301	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100120910	LEAVENWORTH	WA		08/30/2023		2,890							2,890	2,890			
100179609	MILFORD	MA		11/21/2024		1,032							1,032	1,032			
100115915	IRVINE	CA		07/20/2023		1,161							1,161	1,161			
100090428	PALMDALE	CA		12/28/2022		3,045							3,045	3,045			
100163377	MIAMI	FL		09/27/2024		1,114							1,114	1,114			
100156208	NORTH LAUDERDALE	FL		06/20/2024		893							893	893			
100080505	EDINBURG	VA		03/10/2022		3,215							3,215	3,215			
100089989	CLOVIS	CA		01/13/2023		948							948	948			
100145362	UNITED KINGDOM	GBR		03/12/2024		(33)							(33)		33		33
100031394	LA JOLLA	CA		03/29/2019		1,620							1,620	1,620			
100186732	BOWIE	MD		12/31/2024		1,261							1,261	1,261			
100071503	BELLAIRE	TX		10/19/2021		1,990							1,990	1,990			
100142909	FALLS CHURCH	VA		02/09/2024		856							856	856			
100165353	LIBERTY HILL	TX		08/29/2024		638							638	638			
100083387	ROOSENDAAL	NLD		05/27/2022		(58)							(58)		58		58
100088015	ROWLETT	TX		10/25/2022		565							565	565			
100085047	UTRECHT	NLD		07/27/2022		(67)							(67)		67		67
100165351	HOUSTON	TX		08/29/2024		2,315							2,315	2,315			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083813	TRACY	CA		07/12/2022		1,367							1,367	1,367			
100168059	LOGAN	UT		09/20/2024		2,424							2,424	2,424			
100115661	AVENTURA	FL		07/20/2023		3,534							3,534	3,534			
100176099	DURHAM	NC		12/20/2024		1,001							1,001	1,001			
100115175	ELMWOOD PARK	IL		07/17/2023		953							953	953			
100166262	SAINT CLOUD	FL		09/09/2024		1,148							1,148	1,148			
100147409	LAKEWOOD	CA		05/08/2024		974							974	974			
100144599	HAINES CITY	FL		03/13/2024		1,136							1,136	1,136			
100172708	TUCSON	AZ		11/21/2024		1,314							1,314	1,314			
100120545	MORENO VALLEY	CA		08/18/2023		882							882	882			
100173173	CHARLOTTE	NC		10/30/2024		932							932	932			
100060093	COMPTON	CA		06/25/2021		2,283							2,283	2,283			
100164635	DAWSONVILLE	GA		08/21/2024		1,062							1,062	1,062			
100180552	SAN BERNARDINO	CA		11/26/2024		765							765	765			
100155285	FOXBOROUGH	MA		07/19/2024		781							781	781			
100136327	TWAIN HARTE	CA		11/20/2023		1,008							1,008	1,008			
100115431	PHOENIX	AZ		07/17/2023		1,132							1,132	1,132			
100185175	BOYNTON BEACH	FL		12/20/2024		899							899	899			
100180429	FRAMINGHAM	MA		11/25/2024		1,197							1,197	1,197			
100146683	LAKE FOREST	CA		03/20/2024		788							788	788			
100151408	MARION	NC		05/10/2024		6,168							6,168	6,168			
100155952	DANBURY	CT		06/17/2024		1,139							1,139	1,139			
100160053	MORGANTON	GA		07/17/2024		973							973	973			
100149846	WESTPORT	MA		04/29/2024		711							711	711			
100091158	CLEARWATER	FL		01/31/2023		1,362							1,362	1,362			
100151962	KENNESAW	GA		06/14/2024		1,105							1,105	1,105			
100117394	LAKE ARROWHEAD	CA		07/20/2023		2,613							2,613	2,613			
100137186	BOSTON	MA		11/28/2023		831							831	831			
100136787	SHIRLEY	NY		11/27/2023		783							783	783			
100143360	CHICAGO	IL		02/16/2024		1,252							1,252	1,252			
100173849	HARDEEVILLE	SC		10/31/2024		908							908	908			
100182246	HENDERSON	NV		12/12/2024		1,913							1,913	1,913			
100144014	CHANDLER	AZ		03/07/2024		1,223							1,223	1,223			
100131582	BLUE RIDGE	GA		10/06/2023		1,057							1,057	1,057			
100171394	LAUREL	MD		10/16/2024		1,722							1,722	1,722			
100119822	BAY SHORE	NY		08/08/2023		931							931	931			
100119529	BROOMFIELD	CO		07/28/2023		1,165							1,165	1,165			
100180024	MONETA	VA		11/25/2024		1,153							1,153	1,153			
100185367	MIAMI	FL		12/20/2024		1,162							1,162	1,162			
100087382	CEDAR CREEK	TX		10/25/2022		1,291							1,291	1,291			
100142510	SONORA	CA		02/08/2024		1,303							1,303	1,303			
100176703	MIAMI GARDENS	FL		11/15/2024		1,063							1,063	1,063			
100149462	HUGHESVILLE	MD		04/24/2024		1,246							1,246	1,246			
100079210	UPPER MARLBORO	MD		02/24/2022		1,964							1,964	1,964			
100137952	AUSTIN	TX		12/13/2023		923							923	923			
100169461	NASHUA	NH		09/30/2024		2,762							2,762	2,762			
100156571	MESA	AZ		06/24/2024		1,114							1,114	1,114			
100140405	N LAS VEGAS	NV		01/18/2024		944							944	944			
100182267	CLARKSVILLE	TN		12/12/2024		1,474							1,474	1,474			
100173527	COLORADO SPRINGS	CO		10/29/2024		897							897	897			
100091644	RIALTO	CA		01/27/2023		1,151							1,151	1,151			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176720	PEORIA	AZ		11/15/2024		1,049							1,049	1,049			
100100854	FAIRFIELD	CA		04/28/2023		2,335							2,335	2,335			
100081175	SEATTLE	WA		03/18/2022		1,851							1,851	1,851			
100078856	CHULA VISTA	CA		02/24/2022		2,258							2,258	2,258			
100090848	PITTSBURG	CA		01/06/2023		18,861							18,861	18,861			
100151311	ROSEVILLE	CA		05/10/2024		997							997	997			
100110058	STOCKTON	CA		06/23/2023		978							978	978			
100089655	AMSTERDAM	NLD		11/29/2022		(132)							(132)		132		132
100114650	DALLAS	TX		06/29/2023		1,111							1,111	1,111			
100071433	ROTTERDAM	NLD		09/30/2021		(124)							(124)		124		124
100160169	MELBOURNE BEACH	FL		07/18/2024		958							958	958			
100029805	GRANITE BAY	CA		10/26/2018		2,200							2,200	2,200			
100066526	KAPOLEI	HI		08/02/2021		3,047							3,047	3,047			
100162910	NEWARK	NJ		08/12/2024		1,007							1,007	1,007			
100119611	SPRING	TX		07/31/2023		942							942	942			
100084721	COVINA	CA		08/02/2022		1,037							1,037	1,037			
100081537	AZUSA	CA		03/18/2022		2,496							2,496	2,496			
100120950	PACKWOOD	WA		08/30/2023		1,074							1,074	1,074			
100165865	TOMBALL	TX		08/29/2024		3,281							3,281	3,281			
100140502	BOYNTON BEACH	FL		01/19/2024		6,196							6,196	6,196			
100057820	BALDWIN PARK	CA		06/30/2021		2,349							2,349	2,349			
100134565	INGLEWOOD	CA		10/30/2023		1,097							1,097	1,097			
100166410	PROVIDENCE	RI		10/31/2024		861							861	861			
100148691	VERNON TWP	NJ		04/16/2024		864							864	864			
100115015	MAPLE GROVE	MN		07/14/2023		987							987	987			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		1,048							1,048	1,048			
100138010	YORKVILLE	IL		12/13/2023		753							753	753			
100164986	HERNANDO BEACH	FL		08/28/2024		888							888	888			
100081519	RENTON	WA		03/18/2022		2,484							2,484	2,484			
100174119	SOUTH LEBANON	OH		10/31/2024		903							903	903			
100078667	HENDERSON	NV		02/02/2022		3,978							3,978	3,978			
100169770	GLENDALE	AZ		09/30/2024		946							946	946			
100184961	TEMECULA	CA		12/19/2024		1,305							1,305	1,305			
100100361	DIX HILLS	NY		04/27/2023		3,074							3,074	3,074			
100167481	MIAMI	FL		10/31/2024		1,037							1,037	1,037			
100166168	ATLANTA	GA		09/09/2024		880							880	880			
100164794	MILLVILLE	DE		08/26/2024		1,211							1,211	1,211			
100139602	DAVENPORT	FL		12/28/2023		1,013							1,013	1,013			
100148786	RANCHO CORDOVA	CA		04/17/2024		1,695							1,695	1,695			
100144859	UNITED KINGDOM	GBR		03/12/2024		35							35		(35)		(35)
100031588	ROCKLIN	CA		03/29/2019		2,854							2,854	2,854			
100080056	UPLAND	CA		04/08/2022		2,370							2,370	2,370			
100130446	NEW MILFORD	CT		09/28/2023		7,814							7,814	7,814			
100162598	RIVERSIDE	CA		08/12/2024		1,058							1,058	1,058			
100109147	LANCASTER	CA		06/09/2023		2,053							2,053	2,053			
100160983	COACHELLA	CA		07/24/2024		1,366							1,366	1,366			
100158210	UNITED KINGDOM	GBR		07/09/2024		22							22		(22)		(22)
100145149	UNITED KINGDOM	GBR		03/12/2024		35							35		(35)		(35)
100133388	LOS ANGELES	CA		11/21/2023		951							951	951			
100167941	HEMET	CA		09/20/2024		882							882	882			
100158769	NASHVILLE	TN		07/10/2024		1,856							1,856	1,856			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156496	JACKSONVILLE BEACH	FL		06/24/2024		3,643							3,643	3,643			
100119292	BRADENTON	FL		07/31/2023		1,074							1,074	1,074			
100082448	LOS ANGELES	CA		05/17/2022		650							650	650			
100148779	MENIFEE	CA		04/17/2024		921							921	921			
100150980	PARKER	CO		05/08/2024		1,793							1,793	1,793			
100120873	DENVER	CO		08/28/2023		2,085							2,085	2,085			
100173977	HALLANDALE BEACH	FL		10/31/2024		903							903	903			
100120664	NAVARRE	FL		08/24/2023		969							969	969			
100090863	SMYRNA	GA		01/06/2023		(324)							(324)	(324)			
100164746	DAYTONA BEACH	FL		08/26/2024		966							966	966			
100154525	BAY POINT	CA		06/14/2024		692							692	692			
100140134	FRESNO	CA		01/09/2024		1,093							1,093	1,093			
100180038	FAYSTON	VT		11/25/2024		1,095							1,095	1,095			
100109039	LAS VEGAS	NV		06/02/2023		1,420							1,420	1,420			
100168633	MANSFIELD	TX		09/25/2024		984							984	984			
100145216	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100163800	OREGON CITY	OR		09/27/2024		2,550							2,550	2,550			
100179568	ST CHARLES	IL		11/21/2024		1,065							1,065	1,065			
100150884	OSAGE BEACH	MO		05/08/2024		3,652							3,652	3,715		63	63
100078441	NORTHRIDGE	CA		01/21/2022		3,360							3,360	3,360			
100169307	ESTERO	FL		09/27/2024		6,005							6,005	6,005			
100038724	DUBLIN	IRL		09/27/2019		291							291	(4,182)	(291)	(4,182)	(4,473)
100084769	SPRING HILL	FL		08/02/2022		795							795	795			
100113308	RIPON	CA		06/29/2023		870							870	870			
100159981	ORLANDO	FL		08/16/2024		730							730	730			
100169868	COROLLA	NC		09/30/2024		655							655	655			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,002							1,002	1,002			
100165907	LEANDER	TX		08/30/2024		1,039							1,039	1,039			
100144432	OAK PARK	CA		03/07/2024		14,978							14,978	14,978			
100159613	COLONIA	NJ		07/15/2024		649							649	649			
100168743	TONTO BASIN	AZ		09/26/2024		752							752	752			
100167784	HOUSTON	TX		09/19/2024		722							722	722			
100169483	LAMY	NM		09/30/2024		2,066							2,066	2,066			
100162967	HANOVER	MD		08/12/2024		1,032							1,032	1,032			
100144137	ROSEVILLE	CA		03/07/2024		851							851	851			
100164302	PALMDALE	CA		08/21/2024		953							953	953			
100164035	FARMINGTON HILLS	MI		08/21/2024		649							649	649			
100167759	HOUSTON	TX		09/19/2024		722							722	722			
100168700	PALM HARBOR	FL		09/25/2024		887							887	887			
100169027	MIAMI	FL		09/27/2024		1,320							1,320	1,320			
100148741	STOCKTON	CA		04/17/2024		947							947	947			
100158678	PORT ORCHARD	WA		07/10/2024		1,378							1,378	1,378			
100147101	HOLLYWOOD	FL		03/28/2024		833							833	833			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023		664							664	664			
100080496	TEMPE	AZ		03/10/2022		4,125							4,125	4,125			
100173399	MIAMI	FL		10/29/2024		982							982	982			
100162692	SOUTH BEACH	OR		08/12/2024		902							902	902			
100143382	LAKE ARROWHEAD	CA		02/16/2024		718							718	718			
100172486	OAK ISLAND	NC		10/23/2024		923							923	923			
100145676	UNITED KINGDOM	GBR		03/12/2024		34							34		(34)		(34)
100176786	SAVANNAH	GA		11/15/2024		1,032							1,032	1,032			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100162532	RICHMOND	VA		08/12/2024		893							893	893			
100065564	NASHVILLE	TN		07/28/2021		2,216							2,216	2,216			
100169156	REDINGTON SHORES	FL		09/27/2024		1,309							1,309	1,309			
100157883	ASHBURN	VA		07/09/2024		2,018							2,018	2,018			
100017237	GREENLAWN	NY		04/26/2018		1,952							1,952	1,952			
100167995	BOWIE	MD		09/20/2024		933							933	933			
100145520	UNITED KINGDOM	GBR		03/12/2024		36							36		(36)		(36)
100129348	QUEEN CREEK	AZ		09/25/2023		1,173							1,173	1,173			
100129853	PALMDALE	CA		09/27/2023		422							422	422			
100164457	COROLLA	NC		08/21/2024		991							991	991			
100186476	SANGER	CA		12/30/2024		1,615							1,615	1,615			
100139147	CHANDLER	AZ		12/28/2023		1,008							1,008	1,008			
100120132	SCOTTSDALE	AZ		08/11/2023		2,005							2,005	2,005			
100185483	ENGLEWOOD	FL		12/20/2024		1,323							1,323	1,323			
100108923	ODESSA	FL		05/31/2023		2,248							2,248	2,248			
100143182	OREGON CITY	OR		02/16/2024		1,070							1,070	1,070			
100178479	CHERRY HILL	NJ		11/21/2024		1,656							1,656	1,656			
100129393	HUNTINGTON BEACH	CA		09/26/2023		1,495							1,495	1,495			
100109350	CELINA	TX		06/12/2023		1,197							1,197	1,197			
100076599	MACOMB	MI		12/16/2021		1,524							1,524	1,524			
100153722	AUBURN	CA		07/11/2024		851							851	851			
100140237	PATERSON	NJ		01/18/2024		1,044							1,044	1,044			
100151335	FRESNO	CA		05/10/2024		1,170							1,170	1,170			
100148255	ASHBURN	VA		04/12/2024		1,113							1,113	1,113			
100043559	DAVIE	FL		08/13/2020		820							820	820			
100146973	RICHARDSON	TX		03/26/2024		1,852							1,852	1,852			
100118108	ODENTON	MD		07/20/2023		3,589							3,589	3,589			
100031340	CHINO HILLS	CA		03/29/2019		2,063							2,063	2,063			
100114427	SARATOGA	CA		06/29/2023		2,484							2,484	2,484			
100150620	VIENNA	VA		05/03/2024		2,034							2,034	2,034			
100087143	SAN DIEGO	CA		10/25/2022		1,972							1,972	1,972			
100148542	NAGS HEAD	NC		04/12/2024		991							991	991			
100049588	DOWNEY	CA		11/20/2020		1,194							1,194	1,194			
100163094	MOSES LAKE	WA		08/13/2024		6,341							6,341	6,341			
100156478	WEST CHESTER	PA		06/24/2024		970							970	970			
100034673	DUBLIN	IRL		06/21/2019		178							178	(5,351)	(178)	(5,351)	(5,529)
100158110	SARASOTA	FL		07/09/2024		1,290							1,290	1,290			
100018319	LYNN	MA		06/27/2018		3,215							3,215	3,215			
100186578	LATHROP	CA		12/30/2024		1,631							1,631	1,631			
100182347	FRISCO	TX		12/12/2024		1,160							1,160	1,160			
100162858	OLYMPIA	WA		08/12/2024		1,147							1,147	1,147			
100156401	PORTLAND	OR		06/24/2024		990							990	990			
100176600	LOS ANGELES	CA		11/15/2024		921							921	921			
100171509	KNOXVILLE	TN		10/16/2024		1,054							1,054	1,054			
100137839	LITTLE ELM	TX		12/08/2023		856							856	856			
100143266	WEST ORANGE	NJ		02/16/2024		1,048							1,048	1,048			
100109097	FRESNO	CA		06/05/2023		2,981							2,981	2,981			
100120223	ROCKPORT	TX		08/18/2023		809							809	809			
100162736	BIRMINGHAM	AL		08/12/2024		1,013							1,013	1,013			
100176864	ASHEVILLE	NC		11/15/2024		1,009							1,009	1,009			
100186464	FT WORTH	TX		12/30/2024		1,022							1,022	1,022			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141197	LAVEEN	AZ		01/30/2024		977							977	977			
100010643	SAN DIEGO	CA		12/23/2016		1,563							1,563	1,563			
100155051	SEVIERVILLE	TN		07/19/2024		4,271							4,271	4,271			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		860							860	860			
100065725	PORTLAND	OR		07/28/2021		2,405							2,405	2,405			
100164630	WEST COVINA	CA		08/21/2024		1,152							1,152	1,152			
100171315	ROYSE CITY	TX		10/16/2024		846							846	846			
100162098	BROOKLYN	NY		07/31/2024		954							954	954			
100163862	INGLEWOOD	CA		09/27/2024		1,012							1,012	1,012			
100086308	ENSCHEDE	NLD		08/29/2022		(115)							(115)		115		115
100178410	AUSTIN	TX		11/21/2024		944							944	944			
100138729	BRIDGEPORT	CT		02/02/2024		685							685	685			
100162798	TACOMA	WA		08/12/2024		1,095							1,095	1,095			
100164311	MARION	NC		08/21/2024		1,044							1,044	1,044			
100135303	PERKIOMENVILLE	PA		11/13/2023		1,053							1,053	1,053			
100110252	PETALUMA	CA		06/30/2023		1,048							1,048	1,048			
100115520	FRIDLEY	MN		07/17/2023		5,876							5,876	5,876			
100134060	BROOKLYN	NY		10/25/2023		1,017							1,017	1,017			
100173188	SAN DIEGO	CA		10/30/2024		1,384							1,384	1,384			
100172489	TALLADEGA	AL		10/23/2024		1,438							1,438	1,438			
100099643	PHOENIX	AZ		04/06/2023		967							967	967			
100120885	HAYDEN	ID		08/30/2023		1,067							1,067	1,067			
100158199	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100158249	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100053545	MIAMI	FL		03/23/2021		738							738	738			
100152364	PARKER	CO		05/17/2024		1,765							1,765	1,765			
100091551	STATEN ISLAND	NY		01/20/2023		1,091							1,091	1,091			
100164757	DAYTONA BEACH	FL		08/26/2024		2,083							2,083	2,083			
100167430	NORTHAMPTON	MA		09/16/2024		2,726							2,726	2,726			
100120056	JACKSON	NJ		08/11/2023		1,055							1,055	1,055			
100151419	PARAMUS	NJ		05/10/2024		1,026							1,026	1,026			
100181364	SALIDA	CA		12/06/2024		2,570							2,570	2,570			
100010884	VENTURA	CA		12/23/2016		1,138							1,138	1,138			
100115678	ALPHARETTA	GA		07/20/2023		1,289							1,289	1,289			
100182550	SARASOTA	FL		12/12/2024		1,811							1,811	1,811			
100133989	TAMPA	FL		10/25/2023		913							913	913			
100137360	LOS ANGELES	CA		12/01/2023		679							679	679			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		2,272							2,272	2,272			
100102619	SPOKANE VALLEY	WA		06/22/2023		367							367	367			
100114793	SEVIERVILLE	TN		07/10/2023		1,104							1,104	1,104			
100150677	RICHARDSON	TX		05/06/2024		1,129							1,129	1,129			
100164431	WEST JORDAN	UT		08/21/2024		2,085							2,085	2,085			
100164512	VICTORVILLE	CA		08/21/2024		1,114							1,114	1,114			
100167097	DOVER	ID		09/13/2024		882							882	882			
100115380	FREDERICKSBURG	VA		07/17/2023		966							966	966			
100116148	SAN FRANCISCO	CA		07/20/2023		2,062							2,062	2,062			
100131830	CYPRESS	TX		10/06/2023		812							812	812			
100115931	ROCKVILLE	MD		07/20/2023		1,216							1,216	1,216			
100172804	DALLAS	TX		12/06/2024		1,169							1,169	1,169			
100169353	WILMINGTON	DE		09/27/2024		871							871	871			
100176911	FORT LAUDERDALE	FL		11/15/2024		971							971	971			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115608	SUBLIMITY	OR		07/19/2023		1,092							1,092	1,092			
100154813	PORT SAINT LUCIE	FL		07/19/2024		1,244							1,244	1,244			
100076068	ANTHONY	NM		01/07/2022		1,936							1,936	1,936			
100148297	RENO	NV		04/12/2024		1,525							1,525	1,525			
100120721	GOLD BEACH	OR		08/25/2023		1,082							1,082	1,082			
100147606	LA PUENTE	CA		04/04/2024		523							523	523			
100166178	SALT LAKE CITY	UT		09/09/2024		1,040							1,040	1,040			
100172798	EAST HARTFORD	CT		12/06/2024		980							980	980			
100144867	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100081483	KILL DEVIL HILLS	NC		03/18/2022		2,265							2,265	2,265			
100129571	PHILADELPHIA	PA		09/29/2023		1,111							1,111	1,111			
100134667	LEHIGH ACRES	FL		10/30/2023		767							767	767			
100153835	PHILADELPHIA	PA		07/10/2024		950							950	950			
100078906	BRADENTON	FL		02/24/2022		2,434							2,434	2,434			
100110059	BRENTWOOD	NY		06/23/2023		1,086							1,086	1,086			
100169612	WASHINGTON	UT		09/30/2024		922							922	922			
100144149	LOS ANGELES	CA		03/07/2024		1,123							1,123	1,123			
100115816	MARATHON	FL		07/20/2023		1,063							1,063	1,063			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		1,308							1,308	1,308			
100071924	HIALEAH	FL		01/21/2022		15,320							15,320	15,320			
100099859	MIDLAND	TX		03/07/2023		1,050							1,050	1,050			
100169069	CHANDLER	AZ		09/27/2024		8,365							8,365	8,365			
100134860	BRONX	NY		10/30/2023		4,292							4,292	4,292			
100129504	ELIZABETH	NJ		09/29/2023		1,072							1,072	1,072			
100172307	OREM	UT		10/21/2024		1,035							1,035	1,035			
100165858	PHOENIX	AZ		08/29/2024		1,571							1,571	1,571			
100182490	SAN MARCOS	CA		12/12/2024		1,460							1,460	1,460			
100144173	BAILEY	CO		03/07/2024		2,995							2,995	2,995			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		998							998	998			
100163867	HOMESTEAD	FL		09/27/2024		1,303							1,303	1,303			
100133865	UPLAND	CA		10/20/2023		30,000							30,000	30,000			
100102795	DALLAS	TX		06/22/2023		4,253							4,253	4,253			
100171594	THORNTON	NH		10/16/2024		1,070							1,070	1,070			
100146638	EVANSTON	IL		03/20/2024		806							806	806			
100117634	FRESH MEADOWS	NY		07/20/2023		683							683	683			
100140163	MURRIETA	CA		01/09/2024		1,632							1,632	1,632			
754574	CORONA	CA		12/31/2006		126,206							126,206	126,206			
100158602	DENVER	CO		07/10/2024		866							866	866			
100185414	SHAVER LAKE	CA		12/20/2024		16,748							16,748	16,748			
100120022	LAKEWOOD	NJ		08/11/2023		1,183							1,183	1,183			
100139664	MIDDLEBORO	MA		12/28/2023		739							739	739			
100103738	CORONA	CA		05/08/2023		1,547							1,547	1,547			
100137538	KALISPELL	MT		12/08/2023		1,033							1,033	1,033			
100180407	KINGS BEACH	CA		11/25/2024		1,276							1,276	1,276			
100158797	EDMOND	OK		07/10/2024		952							952	952			
100176652	CHARLOTTE	NC		11/15/2024		1,079							1,079	1,079			
100112269	SANTA ANA	CA		06/29/2023		1,626							1,626	1,626			
100185130	PERRIS	CA		12/20/2024		781							781	781			
100175292	LAS VEGAS	NV		11/05/2024		948							948	948			
100147665	KIMBERLY	ID		04/04/2024		671							671	671			
100144818	UNITED KINGDOM	GBR		03/12/2024		(25)							(25)		25		25

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054882	KELLER	TX		03/23/2021		1,672							1,672	1,672			
100018447	LOS ANGELES	CA		06/27/2018		2,464							2,464	2,464			
100027050	SEASIDE	CA		09/26/2018		1,434							1,434	1,434			
100149929	MONEE	IL		06/07/2024		1,122							1,122	1,122			
100164211	OCEANSIDE	CA		08/21/2024		1,540							1,540	1,540			
100049825	HIALEAH	FL		11/20/2020		1,276							1,276	1,276			
100161032	RIVIERA BEACH	FL		07/24/2024		952							952	952			
100160062	MIAMI GARDENS	FL		07/17/2024		885							885	885			
100175322	PHOENIX	AZ		11/05/2024		1,139							1,139	1,139			
100139828	UNITED KINGDOM	GBR		12/18/2023		13							13		(13)		(13)
100172291	AMERICAN FORK	UT		10/21/2024		1,143							1,143	1,143			
100132715	HONOLULU	HI		11/03/2023		1,555							1,555	1,555			
100148077	BROOMFIELD	CO		04/10/2024		1,333							1,333	1,333			
100142899	BLUFFTON	SC		02/09/2024		905							905	905			
100087622	APELDOORN	NLD		09/27/2022		(89)							(89)		89		89
100171350	HUNTINGTON BEACH	CA		10/16/2024		4,120							4,120	4,120			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		5,403							5,403	5,403			
100180437	ELK GROVE	CA		11/25/2024		1,278							1,278	1,278			
100144179	DALLAS	TX		03/07/2024		1,279							1,279	1,279			
100132338	CITRUS HEIGHTS	CA		11/03/2023		1,915							1,915	1,915			
100156548	BREMERTON	WA		06/24/2024		900							900	900			
100135266	COMANCHE	TX		11/08/2023		1,039							1,039	1,039			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		2,573							2,573	2,573			
100160131	CHICAGO	IL		07/17/2024		896							896	896			
100162559	PAYSON	AZ		08/12/2024		962							962	962			
100164782	LACONIA	NH		08/26/2024		954							954	954			
100168511	CHARLOTTE	NC		09/25/2024		986							986	986			
100162893	LEHIGH ACRES	FL		08/12/2024		2,305							2,305	2,305			
100115475	COEUR D'ALENE	ID		07/17/2023		1,065							1,065	1,065			
100135267	CLERMONT	FL		11/08/2023		1,139							1,139	1,139			
100155878	PROSPER	TX		06/17/2024		1,123							1,123	1,123			
100064397	OLNEY	MD		07/01/2021		2,245							2,245	2,245			
100145611	UNITED KINGDOM	GBR		03/12/2024		37							37		(37)		(37)
100167558	GOODYEAR	AZ		09/19/2024		1,182							1,182	1,182			
100171204	HUDSONVILLE	MI		10/16/2024		1,161							1,161	1,161			
100174320	PORT SAINT JOE	FL		10/31/2024		977							977	977			
100044385	SAN DIEGO	CA		11/19/2020		1,555							1,555	1,555			
100140771	DAVENPORT	FL		01/22/2024		633							633	633			
100133695	AUSTIN	TX		10/23/2023		1,434							1,434	1,434			
100132328	RANCHO CORDOVA	CA		11/03/2023		1,455							1,455	1,455			
100173408	ROSENBERG	TX		10/29/2024		1,463							1,463	1,463			
100186271	WINTER GARDEN	FL		12/27/2024		1,107							1,107	1,107			
100171856	PALOS PARK	IL		10/17/2024		1,031							1,031	1,031			
100185007	STERLING HEIGHTS	MI		12/19/2024		803							803	803			
100179665	LOS BANOS	CA		11/21/2024		980							980	980			
100160015	PORT ST LUCIE	FL		08/16/2024		1,154							1,154	1,154			
100119534	CHARLOTTE	NC		07/28/2023		1,070							1,070	1,070			
100165691	FONTANA	CA		08/29/2024		831							831	831			
100165835	PICKERINGTON	OH		08/29/2024		1,759							1,759	1,759			
100161710	AURORA	CO		07/30/2024		117,747							117,747	117,747			
100155171	CHARLEVOIX	MI		07/19/2024		798							798	798			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120435	WILDOMAR	CA		08/18/2023		1,061							1,061	1,061			
100132358	DEERFIELD	FL		11/03/2023		1,221							1,221	1,221			
100184428	BAKERSFIELD	CA		12/17/2024		1,080							1,080	1,080			
100169778	LARGO	FL		09/30/2024		935							935	935			
100076465	ST. CLOUD	FL		12/21/2021		2,229							2,229	2,229			
100012099	STATEN ISLAND	NY		03/08/2017		2,460							2,460	2,460			
100148466	ROSELAND	NJ		04/12/2024		996							996	996			
100158870	GULF SHORES	AL		07/12/2024		972							972	972			
100175146	PAGE	AZ		11/05/2024		1,406							1,406	1,406			
100132698	BRADENTON	FL		11/03/2023		865							865	865			
100116063	OJAI	CA		07/20/2023		1,266							1,266	1,266			
100058002	BOISE	ID		06/30/2021		2,229							2,229	2,229			
100179486	ROSEVILLE	CA		11/21/2024		102,992							102,992	102,992			
100152662	SEWICKLEY	PA		05/17/2024		985							985	985			
100159519	EDINBURG	TX		07/15/2024		878							878	878			
100162012	SEMINOLE	FL		07/31/2024		712							712	712			
100152175	ROTONDA WEST	FL		05/17/2024		1,443							1,443	1,443			
100109960	CONYERS	GA		06/22/2023		897							897	897			
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024		1,255							1,255	1,255			
100169502	SAN TAN VALLEY	AZ		09/30/2024		1,548							1,548	1,548			
100067769	WEST HARTFORD	CT		09/23/2021		2,109							2,109	2,109			
100079866	NORTH LAS VEGAS	NV		04/25/2022		1,754							1,754	1,754			
100176655	TOMS RIVER	NJ		11/15/2024		1,918							1,918	1,918			
100148520	KATY	TX		04/12/2024		1,048							1,048	1,048			
100156505	DULUTH	GA		06/24/2024		965							965	965			
100163201	GAITHERSBURG	MD		08/13/2024		999							999	999			
100110314	LOS ANGELES	CA		06/30/2023		1,300							1,300	1,300			
100141432	LAKE WORTH	FL		01/30/2024		843							843	843			
100128253	LAKE ELSINORE	CA		09/14/2023		880							880	880			
100080054	ALHAMBRA	CA		04/25/2022		2,351							2,351	2,351			
100086157	CASTLE ROCK	CO		10/07/2022		2,038							2,038	2,038			
100148909	FRESNO	CA		04/17/2024		938							938	938			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		1,401							1,401	1,401			
100140409	RALEIGH	NC		01/18/2024		1,007							1,007	1,007			
100165740	MIAMI	FL		08/29/2024		465							465	465			
100146889	DURANGO	CO		03/26/2024		2,021							2,021	2,021			
100150872	SARASOTA	FL		05/08/2024		730							730	730			
100091430	PHOENIX	AZ		02/22/2023		1,092							1,092	1,092			
100153362	LAS VEGAS	NV		05/30/2024		3,962							3,962	3,962			
100031548	PETALUMA	CA		03/29/2019		3,166							3,166	3,166			
100166161	NASHUA	NH		09/09/2024		848							848	848			
100162773	GRAPEVINE	TX		08/12/2024		2,535							2,535	2,535			
100170290	HIGHLAND	UT		10/08/2024		1,168							1,168	1,168			
100084241	ROTTERDAM	NLD		06/30/2022		(91)							(91)		91		91
100084296	BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022		(85)							(85)		85		85
100108518	HEERHUGOWAARD	NLD		05/25/2023		(157)							(157)		157		157
100108519	HEERHUGOWAARD	NLD		05/25/2023		(157)							(157)		157		157
100160373	SAN ANTONIO	TX		09/06/2024		925							925	925			
100090598	RODEN	NLD		12/28/2022		(146)							(146)		146		146
100142780	CELINA	TX		02/08/2024		891							891	891			
100087637	HOOGEVEEN	NLD		09/27/2022		199,333							199,333	257,972	58,639		58,639

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100116801	ALAMEDA	CA		07/20/2023		2,552							2,552	2,552			
100083292	AMSTERDAM	NLD		05/27/2022		(51)							(51)		51		51
100085045	AMSTERDAM	NLD		07/27/2022		(45)							(45)		45		45
100108431	HAVERSTRAW	NY		05/25/2023		989							989	989			
100156217	HATFIELD	PA		06/20/2024		803							803	803			
100110807	HILVERSUM	NLD		06/28/2023		(165)							(165)		165		165
100184997	MOREHEAD CITY	NC		12/19/2024		976							976	976			
100182115	WESTON	FL		12/12/2024		1,164							1,164	1,164			
100131954	TUCSON	AZ		10/13/2023		1,208							1,208	1,208			
100010684	ORANGE BEACH	AL		12/23/2016		2,243							2,243	2,243			
100091101	SYCAMORE	IL		01/31/2023		758							758	758			
100065500	SALT LAKE CITY	UT		07/28/2021		2,041							2,041	2,041			
100178427	SANDWICH	MA		11/21/2024		1,023							1,023	1,023			
100075980	PHILADELPHIA	PA		01/07/2022		1,770							1,770	1,770			
100148738	VISALIA	CA		04/17/2024		1,017							1,017	1,017			
100115017	KISSIMMEE	FL		07/14/2023		3,109							3,109	3,109			
100140808	FRANKFORT	IL		03/06/2024		963							963	963			
100159270	ALGONA	WA		07/15/2024		974							974	974			
100182428	ATLANTA	GA		12/12/2024		1,022							1,022	1,022			
100160008	MIAMI	FL		08/16/2024		978							978	978			
100120395	HESPERIA	CA		08/18/2023		654							654	654			
100025495	LAHAINA	HI		09/20/2018		5,043							5,043	5,043			
100113906	STERLING	VA		06/29/2023		5,495							5,495	5,495			
100081890	ANAHEIM	CA		03/31/2022		2,255							2,255	2,255			
100148719	RALEIGH	NC		04/17/2024		1,010							1,010	1,010			
100151681	COLLEYVILLE	TX		05/10/2024		61,630							61,630	61,693		63	63
100135383	BEAVERTON	OR		11/13/2023		966							966	966			
100110610	LOWELL	MA		06/30/2023		1,459							1,459	1,459			
100186014	HOUSTON	TX		12/27/2024		1,423							1,423	1,423			
100185846	OVIEDO	FL		12/26/2024		902							902	902			
100126592	FULLERTON	CA		08/30/2023		726							726	726			
100127665	STATEN ISLAND	NY		09/08/2023		979							979	979			
100116182	MIAMI BEACH	FL		07/20/2023		2,427							2,427	2,427			
100176821	SANTA ROSA BEACH	FL		11/15/2024		1,301							1,301	1,301			
100138202	LAKEVILLE	MN		12/14/2023		948							948	948			
100165356	BOYNTON BEACH	FL		08/29/2024		699							699	699			
100142872	AUSTIN	TX		02/09/2024		910							910	910			
100142860	CASTAIC	CA		02/08/2024		1,277							1,277	1,277			
100119608	CANTON	GA		07/31/2023		1,052							1,052	1,052			
100186415	CHICAGO	IL		12/30/2024		1,013							1,013	1,013			
100162693	KUNA	ID		08/12/2024		899							899	899			
100158318	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100156717	REDMOND	OR		06/26/2024		925							925	925			
100134393	VALLEY SPGS	CA		10/27/2023		759							759	759			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		2,533							2,533	2,533			
100185933	HESPERIA	CA		12/26/2024		702							702	702			
100156599	MENIFEE	CA		06/24/2024		1,343							1,343	1,343			
100137869	METUCHEN	NJ		12/08/2023		2,662							2,662	2,662			
100182407	JACKSON	NJ		12/12/2024		936							936	936			
100142736	BRADENTON	FL		02/08/2024		1,027							1,027	1,027			
100162740	BOSTON	MA		08/12/2024		1,076							1,076	1,076			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164406	PEORIA	AZ		08/21/2024		945							945	945			
100169793	GILBERT	AZ		09/30/2024		983							983	983			
100148701	PALMDALE	CA		04/17/2024		930							930	930			
100133502	NEWARK	NJ		10/19/2023		718							718	718			
100165994	CHESAPEAKE	VA		09/06/2024		965							965	965			
100086507	LOUISBURG	NC		09/30/2022		3,353							3,353	3,353			
100159241	EVERETT	WA		07/15/2024		1,112							1,112	1,112			
100166244	LANCASTER	CA		09/09/2024		1,555							1,555	1,555			
100185431	LOGAN	UT		12/20/2024		1,294							1,294	1,294			
100080754	PHOENIX	AZ		03/10/2022		3,134							3,134	3,134			
100169710	MURRIETA	CA		09/30/2024		946							946	946			
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024		1,115							1,115	1,115			
100185982	EASTON	MD		12/26/2024		1,068							1,068	1,068			
100156873	YONKERS	NY		06/27/2024		975							975	975			
100079235	CASTLE ROCK	CO		02/14/2022		2,278							2,278	2,278			
100161888	LAS VEGAS	NV		07/31/2024		864							864	864			
100179543	ELK GROVE	CA		11/21/2024		2,525							2,525	2,525			
100116529	LAS VEGAS	NV		07/20/2023		1,469							1,469	1,469			
100120081	HERRIMAN	UT		08/11/2023		1,326							1,326	1,326			
100180019	FREMONT	CA		11/25/2024		1,141							1,141	1,141			
100011610	CHOWCHILLA	CA		03/08/2017		1,892							1,892	1,892			
100180451	RIDGEFIELD	WA		11/25/2024		1,375							1,375	1,375			
100090728	EAST ORANGE	NJ		12/29/2022		1,032							1,032	1,032			
100145869	NORTH PORT	FL		03/15/2024		719							719	719			
100116501	BLOOMINGTON	IN		07/20/2023		1,868							1,868	1,868			
100090576	DEN HAAG	NLD		12/28/2022		(122)							(122)		122		122
100173519	JACKSONVILLE	FL		10/29/2024		888							888	888			
100156376	WADDELL	AZ		07/25/2024		3,971							3,971	3,971			
100141012	AUBURN	GA		02/20/2024		912							912	912			
100167438	GRAND TERRACE	CA		09/16/2024		1,213							1,213	1,213			
100139948	NIPOMO	CA		01/09/2024		1,281							1,281	1,281			
100182370	MIAMI	FL		12/12/2024		1,234							1,234	1,234			
100152380	STOCKTON	CA		05/17/2024		989							989	989			
100115962	LITTLEROCK	CA		07/20/2023		1,043							1,043	1,043			
100135621	THORNTON	CO		11/09/2023		608							608	608			
100065829	HAPPY VALLEY	OR		07/23/2021		1,437							1,437	1,437			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		348							348	348			
100167053	DUNELLEN	NJ		09/13/2024		1,725							1,725	1,725			
100153652	ORLANDO	FL		05/31/2024		1,287							1,287	1,287			
100054715	SANTA CLARITA	CA		03/23/2021		2,557							2,557	2,557			
100149402	MOUNT JULIET	TN		04/24/2024		1,124							1,124	1,124			
100184730	ROSEVILLE	CA		12/17/2024		2,072							2,072	2,072			
100080762	MIAMI	FL		03/24/2022		1,659							1,659	1,659			
100149180	SACRAMENTO	CA		04/22/2024		993							993	993			
100153217	ANCHORAGE	AK		05/30/2024		1,725							1,725	1,725			
100018049	ATLANTA	GA		06/08/2018		3,019							3,019	3,019			
100167035	PLAINFIELD	IL		09/13/2024		921							921	921			
100116228	ST ALBANS	NY		07/20/2023		2,596							2,596	2,596			
100100887	WILMINGTON	CA		04/28/2023		3,772							3,772	3,772			
100145450	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100057769	SACRAMENTO	CA		06/30/2021		2,754							2,754	2,754			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142062	WESTMINSTER	CA		02/29/2024		913							913	913			
100012803	JAMAICA	NY		05/25/2017		12,828							12,828	12,828			
100147539	NAPLES	FL		04/03/2024		719							719	719			
100129388	MANZANITA	OR		09/26/2023		1,629							1,629	1,629			
100127603	HERRIMAN	UT		09/08/2023		1,179							1,179	1,179			
100172828	WINTERS	CA		12/06/2024		1,594							1,594	1,594			
100138063	SAN BERNARDINO	CA		12/13/2023		618							618	618			
100130414	SUFFERN	NY		09/28/2023		804							804	804			
100144450	THORNDALE	TX		04/26/2024		1,080							1,080	1,080			
100174507	JURUPA VALLEY	CA		10/31/2024		734							734	734			
100186007	SAMMAMISH	WA		12/27/2024		880							880	880			
100141718	HACKENSACK	NJ		01/30/2024		507							507	507			
100076823	MORRISTOWN	NJ		12/27/2021		2,626							2,626	2,626			
100181592	VALLEY VILLAGE	CA		12/09/2024		2,014							2,014	2,014			
100164814	CARSON CITY	NV		08/26/2024		1,370							1,370	1,370			
100160542	GRAIN VALLEY	MO		07/19/2024		805							805	805			
100083656	LARGO	FL		06/23/2022		1,550							1,550	1,550			
100080438	HOMESTEAD	FL		03/10/2022		1,683							1,683	1,683			
100165487	FLOWER MOUND	TX		08/29/2024		1,227							1,227	1,227			
100110369	THE WOODLANDS	TX		06/30/2023		1,437							1,437	1,437			
100136576	GLENDALE	AZ		11/22/2023		795							795	795			
40100079484	LUFKIN	TX		08/27/2024		1,011							1,011	1,011			
100165051	TIGARD	OR		08/28/2024		691							691	691			
100161539	BELGRADE	MT		07/30/2024		966							966	966			
100107907	AUSTIN	TX		06/29/2023		1,041							1,041	1,041			
100152596	EL MIRAGE	AZ		05/17/2024		1,120							1,120	1,120			
100143369	WHITMAN	MA		02/16/2024		650							650	650			
100084829	BOYNTON BEACH	FL		08/02/2022		1,139							1,139	1,139			
100044522	GRANADA HILLS	CA		11/19/2020		2,064							2,064	2,064			
100081770	ATLANTA	GA		03/25/2022		1,860							1,860	1,860			
100175060	MENTONE	CA		11/05/2024		1,668							1,668	1,668			
100055155	BRONX	NY		03/23/2021		4,088							4,088	4,088			
100169600	NEW BEDFORD	MA		09/30/2024		5,788							5,788	5,788			
100116748	MODESTO	CA		07/20/2023		2,165							2,165	2,165			
100139662	NORTH GRAFTON	MA		12/28/2023		641							641	641			
100178401	NEW HYDE PARK	NY		11/21/2024		20,201							20,201	20,201			
100129839	RIALTO	CA		09/27/2023		687							687	687			
100165559	BRYSON CITY	NC		08/29/2024		959							959	959			
100156792	CHANDLER	AZ		06/26/2024		2,043							2,043	2,043			
100180423	NORTHBRIDGE	MA		11/25/2024		1,114							1,114	1,114			
100161975	TAMPA	FL		07/31/2024		735							735	735			
100173308	TYBEE ISLAND	GA		10/30/2024		1,222							1,222	1,222			
100150103	VICTORVILLE	CA		06/14/2024		967							967	967			
100132013	HIXSON	TN		10/13/2023		1,087							1,087	1,087			
100119310	CHICAGO	IL		07/31/2023		1,036							1,036	1,036			
100162887	QUEEN CREEK	AZ		08/12/2024		1,605							1,605	1,605			
100110210	MURRIETA	CA		06/30/2023		1,297							1,297	1,297			
100165436	HOUSTON	TX		08/29/2024		1,090							1,090	1,090			
100173839	WANTAGH	NY		10/31/2024		1,087							1,087	1,087			
100110302	BALTIMORE	MD		06/30/2023		1,478							1,478	1,478			
100118129	CONGERS	NY		07/20/2023		888							888	888			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100091421	GATLINBURG	TN		02/22/2023		1,084							1,084	1,084			
100185799	PHOENIX	AZ		12/26/2024		4,066							4,066	4,066			
100149835	LOS ANGELES	CA		04/29/2024		711							711	711			
100160875	CLIFTON	CO		07/24/2024		1,258							1,258	1,258			
100151396	LOS ANGELES	CA		05/10/2024		1,316							1,316	1,316			
100115424	MIAMI	FL		07/17/2023		1,201							1,201	1,201			
100175745	TEQUESTA	FL		11/12/2024		2,072							2,072	2,072			
100115445	PHOENIX	AZ		07/17/2023		1,234							1,234	1,234			
100088854	OREGON CITY	OR		11/15/2022		1,193							1,193	1,193			
100185661	UNITED KINGDOM	GBR		12/20/2024		2,587							2,587	2,780	193		193
100135644	DAVIDSONVILLE	MD		11/09/2023		684							684	684			
100147589	LOMPOC	CA		04/04/2024		3,467							3,467	3,467			
100174464	MINDEN	NV		10/31/2024		2,272							2,272	2,272			
100130197	STUART	FL		11/15/2023		812							812	812			
100171243	EAST BRUNSWICK	NJ		10/16/2024		65,000							65,000	65,000			
100153398	ELLENSBURG	WA		05/30/2024		784							784	784			
100083599	COACHELLA	CA		07/25/2022		1,195							1,195	1,195			
100153478	HEMPSTEAD	NY		05/30/2024		2,812							2,812	2,812			
100167011	TRACY CITY	TN		09/13/2024		1,221							1,221	1,221			
100181948	MANTECA	CA		12/12/2024		3,867							3,867	3,867			
100081970	ROTTERDAM	NLD		03/30/2022		(75)							(75)		75		75
100168082	SCOTTSDALE	AZ		09/20/2024		2,020							2,020	2,020			
100165223	GRONINGEN	NLD		08/28/2024		(131)							(131)		131		131
100159389	ROSEVILLE	CA		07/15/2024		1,301							1,301	1,301			
100089992	LAWTON	OK		01/13/2023		582							582	582			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		961							961	961			
100049076	MIAMI	FL		11/20/2020		1,734							1,734	1,734			
100133373	FLANDERS	NY		11/21/2023		879							879	879			
100162816	MANAHAWKIN	NJ		08/12/2024		943							943	943			
100117412	ANAHEIM	CA		07/20/2023		5,114							5,114	5,114			
100149806	CHANDLER	AZ		04/26/2024		1,111							1,111	1,111			
100148906	ORLANDO	FL		04/17/2024		945							945	945			
100160233	CLEVELAND	GA		07/18/2024		885							885	885			
100140866	LITITZ	PA		03/06/2024		522							522	522			
100137199	HOMESTEAD	FL		11/28/2023		676							676	676			
100173861	MIAMI	FL		10/31/2024		1,113							1,113	1,113			
100117581	KISSIMMEE	FL		07/20/2023		1,259							1,259	1,259			
100110334	SAN LEANDRO	CA		06/30/2023		1,116							1,116	1,116			
100129255	SEATTLE	WA		11/03/2023		251							251	251			
100088024	REUNION	FL		10/25/2022		830							830	830			
100186402	BELLINGHAM	MA		12/30/2024		1,072							1,072	1,072			
100126558	MONTCLAIR	NJ		08/30/2023		1,457							1,457	1,457			
100172212	TEXAS CITY	TX		10/17/2024		1,036							1,036	1,036			
100016509	CHICAGO	IL		04/10/2018		2,532							2,532	2,532			
100110400	SAN DIEGO	CA		06/30/2023		12,251							12,251	12,251			
100160172	TAMARAC	FL		07/18/2024		883							883	883			
100091621	DENVER	CO		03/07/2023		2,019							2,019	2,019			
100141805	GEMERT	NLD		01/29/2024		(164)							(164)		164		164
100175262	DALLAS	TX		11/05/2024		1,012							1,012	1,012			
100149201	HEMET	CA		04/22/2024		955							955	955			
100134540	EAST ISLIP	NY		10/30/2023		866							866	866			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079757	ANTIOCH	CA		04/08/2022		3,249							3,249	3,249			
100172842	VICTORVILLE	CA		10/25/2024		848							848	848			
100139203	BAYSIDE HILLS	NY		12/28/2023		942							942	942			
100127515	AUSTIN	TX		09/08/2023		1,084							1,084	1,084			
100168575	SPRING HILL	FL		09/25/2024		989							989	989			
100165167	UNITED KINGDOM	GBR		08/27/2024		19							19		(19)		(19)
100102393	SANTA PAULA	CA		06/07/2023		1,162							1,162	1,162			
100130417	SUFFERN	NY		09/28/2023		724							724	724			
100186460	CHICO	CA		12/30/2024		1,122							1,122	1,122			
100109898	BRENTWOOD	NY		06/22/2023		943							943	943			
100151051	ATLANTA	GA		05/08/2024		1,467							1,467	1,467			
100176628	SPRINGFIELD	GA		11/15/2024		947							947	947			
100182697	MCGAHEYSVILLE	VA		12/12/2024		1,032							1,032	1,032			
100151254	FRISCO	TX		05/10/2024		959							959	959			
100160100	PHILADELPHIA	PA		07/17/2024		1,019							1,019	1,019			
100043900	DALY CITY	CA		08/19/2020		2,004							2,004	2,004			
100119998	LAKE GENEVA	WI		08/11/2023		1,037							1,037	1,037			
100185515	KEY LARGO	FL		12/20/2024		1,032							1,032	1,032			
100136189	CLARKDALE	AZ		11/20/2023		536							536	536			
100152447	VIRGINIA BEACH	VA		05/17/2024		987							987	987			
100134030	JAMAICA	NY		10/25/2023		3,007							3,007	3,007			
100101646	ELLIJAY	GA		04/26/2023		1,464							1,464	1,464			
100071905	HOLLADAY	UT		11/19/2021		600							600	600			
100173214	HASLETT	MI		10/30/2024		919							919	919			
100156479	WEST ALLIS	WI		06/24/2024		1,024							1,024	1,024			
100152821	BOCA RATON	FL		05/22/2024		10,840							10,840	10,840			
100174871	WAYNE	PA		10/31/2024		1,061							1,061	1,061			
100030467	SANTA CRUZ	CA		12/20/2018		4,994							4,994	4,994			
100132142	CRESSON	TX		10/13/2023		956							956	956			
100109184	HOUSTON	TX		07/21/2023		938							938	938			
100082640	MIAMI	FL		04/14/2022		2,119							2,119	2,119			
100160186	SEVIERVILLE	TN		07/18/2024		952							952	952			
100149845	SAUGUS	MA		04/29/2024		1,027							1,027	1,027			
100168512	PORT ORCHARD	WA		09/25/2024		1,081							1,081	1,081			
100014225	GARDEN GROVE	CA		09/22/2017		10,320							10,320	10,320			
100102861	KISSIMMEE	FL		06/22/2023		1,539							1,539	1,539			
100143407	DULUTH	GA		02/16/2024		241							241	241			
100108395	NEWBURGH	NY		05/25/2023		1,016							1,016	1,016			
100164844	BALDWIN PARK	CA		08/26/2024		1,466							1,466	1,466			
100084634	KISSIMMEE	FL		08/02/2022		480							480	480			
100148894	ORLANDO	FL		04/17/2024		905							905	905			
100150125	GARDEN GROVE	CA		06/14/2024		1,047							1,047	1,047			
100172466	ROGERS	AR		10/23/2024		921							921	921			
100162883	RALEIGH	NC		08/12/2024		845							845	845			
100087788	LOS ANGELES	CA		11/17/2022		66,000							66,000	66,000			
100076539	VAN NUYS	CA		01/04/2022		2,191							2,191	2,191			
100111118	ANAHEIM	CA		06/29/2023		862							862	862			
100090938	SALEM	MA		01/31/2023		713							713	713			
100165923	HASTINGS	MN		09/06/2024		1,607							1,607	1,607			
100102146	TERRELL	TX		04/14/2023		961							961	961			
100130222	KATY	TX		11/15/2023		837							837	837			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141206	BOYNTON BEACH	FL		01/30/2024		570							570	570			
100132503	MENIFEE	CA		11/03/2023		1,086							1,086	1,086			
100141879	GLENDALE	CA		03/27/2024		651							651	651			
100173058	FORT LAUDERDALE	FL		10/25/2024		2,126							2,126	2,126			
100133427	LEHIGH ACRES	FL		10/19/2023		195							195	195			
100100779	GILROY	CA		04/28/2023		6,136							6,136	6,136			
100100545	MORENO VALLEY	CA		04/27/2023		969							969	969			
100149869	MORENO VALLEY	CA		04/29/2024		728							728	728			
100142229	SATELLITE BEACH	FL		03/15/2024		658							658	658			
100121007	NEW BRAUNFELS	TX		08/30/2023		757							757	757			
100162938	CARY	NC		08/12/2024		934							934	934			
100152518	FEDERAL WAY	WA		05/17/2024		993							993	993			
100178266	HOUSTON	TX		11/19/2024		1,500							1,500	1,500			
100185090	DALLAS	TX		12/20/2024		1,070							1,070	1,070			
100158841	CHARLOTTESVILLE	VA		07/12/2024		968							968	968			
100157816	DEERFIELD BEACH	FL		08/01/2024		952							952	952			
100171840	MILPITAS	CA		10/17/2024		1,018							1,018	1,018			
100137595	WASHINGTON	DC		12/08/2023		934							934	934			
100000333	UNION CITY	CA		09/27/2016		2,002							2,002	2,002			
100131960	NEW SMYRNA BEACH	FL		10/13/2023		1,549							1,549	1,549			
100108299	TEMPE	AZ		05/24/2023		2,923							2,923	2,923			
100181938	LEHIGH ACRES	FL		12/12/2024		1,141							1,141	1,141			
100114661	HENDERSON	NV		06/29/2023		1,306							1,306	1,306			
100170074	DURHAM	NC		10/08/2024		1,101							1,101	1,101			
100173197	ROSEVILLE	CA		10/30/2024		1,297							1,297	1,297			
100133515	BRONX	NY		10/19/2023		919							919	919			
100178278	ONTARIO	CA		11/19/2024		1,075							1,075	1,075			
100133921	NASHVILLE	TN		10/25/2023		956							956	956			
100185103	DALLAS	TX		12/20/2024		1,070							1,070	1,070			
100160496	FLORIDA CITY	FL		07/19/2024		705							705	705			
100130452	SAINT CLOUD	FL		09/28/2023		963							963	963			
100144974	UNITED KINGDOM	GBR		03/12/2024		35							35		(35)		(35)
100074216	SACRAMENTO	CA		12/09/2021		1,870							1,870	1,870			
100166950	AUSTIN	TX		09/13/2024		930							930	930			
100150813	APOPKA	FL		05/08/2024		952							952	952			
100161770	MONROE	NY		07/31/2024		832							832	832			
100112446	SANTA MONICA	CA		06/29/2023		6,441							6,441	6,441			
100079638	PALMDALE	CA		04/08/2022		1,177							1,177	1,177			
100170909	FULSHEAR	TX		10/11/2024		1,310							1,310	1,310			
100170461	PAWTUCKET	RI		10/09/2024		1,006							1,006	1,006			
100168097	SAINT PETERSBURG	FL		09/20/2024		2,497							2,497	2,497			
100170231	GLENN DALE	MD		10/08/2024		4,381							4,381	4,381			
100182177	TROUTMAN	NC		12/12/2024		1,036							1,036	1,036			
100160432	SAN BERNARDINO	CA		07/19/2024		939							939	939			
100129808	NORWALK	CT		09/27/2023		1,528							1,528	1,528			
100119418	FORT COLLINS	CO		07/31/2023		1,141							1,141	1,141			
100086744	ORANGE	CA		09/30/2022		1,286							1,286	1,286			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		850							850	850			
100117910	SAN JOSE	CA		07/20/2023		745							745	745			
100099577	WILLISTON	FL		04/06/2023		886							886	886			
100114858	BROKEN BOW	OK		07/10/2023		1,682							1,682	1,682			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165401	WASILLA	AK		08/29/2024		962							962	962			
100185788	PALOS VERDES ESTATES	CA		12/26/2024		1,025							1,025	1,025			
100164827	GAINESVILLE	GA		08/26/2024		964							964	964			
100162516	SARASOTA	FL		08/12/2024		989							989	989			
100169087	YOUNGSVILLE	NC		09/27/2024		939							939	939			
100115022	MALVERN	PA		07/14/2023		1,177							1,177	1,177			
100132127	ROSEVILLE	CA		10/13/2023		1,014							1,014	1,014			
100168628	LOS ANGELES	CA		09/25/2024		36,825							36,825	36,825			
100148458	PARKER	CO		04/12/2024		1,652							1,652	1,652			
100154093	EDMOND	OK		07/11/2024		597							597	597			
100176108	SAINT GEORGES	DE		12/20/2024		823							823	823			
100148115	OAKLAND PARK	FL		04/10/2024		1,921							1,921	1,921			
100177761	OAKLAND	NJ		11/19/2024		2,063							2,063	2,063			
100151113	MIAMI	FL		05/08/2024		955							955	955			
100181321	SUMMERVILLE	SC		12/06/2024		740							740	740			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024		1,498							1,498	1,498			
100136731	PATERSON	NJ		11/27/2023		850							850	850			
100102832	LAS VEGAS	NV		06/22/2023		968							968	968			
100182471	JACKSONVILLE	FL		12/12/2024		1,189							1,189	1,189			
100182633	LAKE MARY	FL		12/12/2024		1,269							1,269	1,269			
100054983	CHICAGO	IL		03/23/2021		1,453							1,453	1,453			
100156410	KAILUA-KONA	HI		06/24/2024		2,061							2,061	2,061			
100165344	TOMBALL	TX		08/29/2024		1,012							1,012	1,012			
100167063	CHICAGO	IL		09/13/2024		902							902	902			
100158463	BETHANY	CT		07/10/2024		528							528	528			
100140072	MESA	AZ		01/09/2024		1,210							1,210	1,210			
100151122	SANTA FE	NM		05/08/2024		1,062							1,062	1,062			
100161974	PALMDALE	CA		07/31/2024		966							966	966			
100161105	VENICE	FL		07/24/2024		1,472							1,472	1,472			
100168169	BAKERSFIELD	CA		09/20/2024		2,524							2,524	2,524			
100180243	MANCHESTER	CT		11/25/2024		1,147							1,147	1,147			
100164389	POTTSTOWN	PA		08/21/2024		1,224							1,224	1,224			
100163432	PONTE VEDRA	FL		09/27/2024		942							942	942			
100116882	ARLETA	CA		07/20/2023		1,496							1,496	1,496			
100181890	SAINT AUGUSTINE	FL		12/12/2024		1,049							1,049	1,049			
100129516	MIAMI LAKES	FL		09/29/2023		1,109							1,109	1,109			
100129422	SAN DIEGO	CA		09/29/2023		1,073							1,073	1,073			
100120886	SEVIERVILLE	TN		08/30/2023		2,737							2,737	2,737			
100150891	LAS VEGAS	NV		05/08/2024		955							955	955			
100180171	PATERSON	NJ		11/25/2024		111,836							111,836	111,836			
100159334	LATHROP	CA		07/15/2024		1,791							1,791	1,791			
100048808	WHITTIER	CA		11/20/2020		3,276							3,276	3,276			
100091847	OAKLAND	CA		01/30/2023		586							586	586			
100133792	SANTEE	CA		10/20/2023		799							799	799			
100071717	CARSON	CA		10/14/2021		2,153							2,153	2,153			
100135534	NORCROSS	GA		11/13/2023		2,900							2,900	2,900			
100174267	HENDERSON	NV		10/31/2024		1,273							1,273	1,273			
100158638	AUSTIN	TX		07/10/2024		2,939							2,939	2,939			
100102831	NAPLES	FL		06/22/2023		970							970	970			
100014270	EAST QUOGUE	NY		09/27/2017		1,718							1,718	1,718			
100110417	ENGLEWOOD	CO		06/30/2023		1,061							1,061	1,061			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068116	IMPERIAL BCH	CA		08/25/2021		2,174							2,174	2,174			
100043444	QUINCY	MA		08/13/2020		871							871	871			
100138850	WEST PARK	FL		12/21/2023		910							910	910			
100141370	FULLERTON	CA		01/30/2024		791							791	791			
100166176	TAYLORSVILLE	UT		09/09/2024		1,021							1,021	1,021			
100175913	GRAYSON	GA		11/14/2024		1,650							1,650	1,650			
100178396	SUNNYVALE	TX		11/21/2024		838							838	838			
100140900	PHOENIX	AZ		02/26/2024		808							808	808			
100178268	FREDERICKSBURG	VA		11/19/2024		2,379							2,379	2,379			
100182448	NEWARK	NJ		12/12/2024		7,352							7,352	7,352			
100149399	WEST CHESTER	PA		04/24/2024		1,175							1,175	1,175			
100173974	LUMBERTON	NC		10/31/2024		3,378							3,378	3,378			
100158694	GARLAND	KS		07/10/2024		1,305							1,305	1,305			
100082615	LOS ANGELES	CA		04/14/2022		1,881							1,881	1,881			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		835							835	835			
100172438	WINCHESTER	CA		10/23/2024		879							879	879			
100153040	CANTON	CT		06/27/2024		793							793	793			
100161071	POTTSTOWN	PA		07/24/2024		1,954							1,954	1,954			
100152015	NORTH CHARLESTON	SC		06/14/2024		947							947	947			
100156840	HACKETTSTOWN	NJ		06/27/2024		899							899	899			
100178450	CRANFORD	NJ		11/21/2024		1,054							1,054	1,054			
100147973	AURORA	CO		04/08/2024		1,500							1,500	1,500			
100149963	NORTH CHARLESTON	SC		06/07/2024		996							996	996			
100120305	PALM DESERT	CA		08/18/2023		1,211							1,211	1,211			
100150062	ASTATULA	FL		06/14/2024		827							827	827			
100159524	MURRIETA	CA		07/15/2024		1,122							1,122	1,122			
100168794	PERTH AMBOY	NJ		09/26/2024		902							902	902			
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		3,112							3,112	3,112			
100142486	BONITA	CA		03/08/2024		1							1	1			
100074424	FRANKLIN	TN		12/02/2021		1,661							1,661	1,661			
100166928	EDINBURG	TX		09/13/2024		970							970	970			
100143485	LAKEWOOD	CO		02/21/2024		955							955	955			
100147138	BEALETON	VA		05/08/2024		1,090							1,090	1,090			
100174990	MIAMI	FL		10/31/2024		2,481							2,481	2,481			
100167004	WAIPAHU	HI		09/13/2024		950							950	950			
100182410	PHOENIX	AZ		12/12/2024		1,293							1,293	1,293			
100087982	REDMOND	OR		10/25/2022		999							999	999			
100165138	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100182083	PRINCETON JUNCTION	NJ		12/12/2024		30,930							30,930	30,930			
100141373	CHINO	CA		01/30/2024		784							784	784			
100127509	CHARLESTON	SC		09/08/2023		1,155							1,155	1,155			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		3,164							3,164	3,164			
100158770	PARKER	CO		07/10/2024		1,544							1,544	1,544			
100136106	HENDERSON	NV		12/18/2023		845							845	845			
100160168	BORREGO SPRINGS	CA		07/18/2024		867							867	867			
100161960	SAN BERNARDINO	CA		07/31/2024		278							278	278			
100119836	SPRING VALLEY	NY		08/08/2023		1,010							1,010	1,010			
100162341	GOLD CANYON	AZ		08/06/2024		1,980							1,980	1,980			
100155906	MIAMI	FL		06/17/2024		1,445							1,445	1,445			
100115377	MONTCLAIR	CA		07/17/2023		1,893							1,893	1,893			
100076066	NORTH LAS VEGAS	NV		01/07/2022		2,371							2,371	2,371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158594	SURF CITY	NC		07/10/2024		846							846	846			
100158012	MCALLEN	TX		07/09/2024		1,115							1,115	1,115			
100133952	NANUET	NY		10/25/2023		864							864	864			
100117111	BROOKLYN	NY		07/20/2023		2,751							2,751	2,751			
100174791	JACKSONVILLE	FL		10/31/2024		754							754	754			
100170474	CHICAGO	IL		10/09/2024		2,275							2,275	2,275			
100127687	MIAMI	FL		09/08/2023		376							376	376			
100110668	MIAMI	FL		06/30/2023		1,024							1,024	1,024			
100169734	IRVING	TX		09/30/2024		1,018							1,018	1,018			
100182449	ASHEVILLE	NC		12/12/2024		1,124							1,124	1,124			
100116522	JAMAICA	NY		07/20/2023		1,514							1,514	1,514			
100142598	LAS VEGAS	NV		02/08/2024		842							842	842			
100026176	BROOKLYN	NY		09/20/2018		1,846							1,846	1,846			
100120196	SYLMAR	CA		08/18/2023		838							838	838			
100119302	ARNOLD	CA		07/31/2023		1,160							1,160	1,160			
100154202	CHICAGO	IL		07/11/2024		870							870	870			
100152374	CLERMONT	FL		05/17/2024		2,957							2,957	2,957			
100128373	PLANO	TX		09/15/2023		882							882	882			
100100335	JAMAICA	NY		04/27/2023		1,891							1,891	1,891			
100065385	DENVER	CO		07/28/2021		2,152							2,152	2,152			
100080856	DOVER	FL		03/17/2022		1,708							1,708	1,708			
100175259	RATHDRUM	ID		11/05/2024		1,042							1,042	1,042			
100159407	CEDAR LAKE	IN		07/15/2024		1,670							1,670	1,670			
100109295	DALLAS	TX		06/12/2023		1,244							1,244	1,244			
100144023	KENILWORTH	NJ		03/07/2024		1,107							1,107	1,107			
100186781	LAS VEGAS	NV		12/31/2024		983							983	983			
100109341	SANTA MARIA	CA		06/12/2023		1,062							1,062	1,062			
100156521	MILLVILLE	DE		06/24/2024		1,917							1,917	1,917			
100132612	PALMDALE	CA		11/03/2023		639							639	639			
100082605	RESEDA	CA		04/14/2022		1,917							1,917	1,917			
100171515	ALPENA	MI		10/16/2024		609							609	609			
100017182	ORANGE	CA		04/26/2018		1,609							1,609	1,609			
100159456	GLENDALE	AZ		07/15/2024		1,122							1,122	1,122			
100143587	CENTRAL ISLIP	NY		02/21/2024		883							883	883			
100071718	NAMPA	ID		10/14/2021		2,143							2,143	2,143			
100181267	WEST PALM BEACH	FL		12/06/2024		1,038							1,038	1,038			
100087218	MURRIETA	CA		10/25/2022		2,077							2,077	2,077			
100117842	KATY	TX		07/20/2023		862							862	862			
100175744	SIMI VALLEY	CA		11/12/2024		2,042							2,042	2,042			
100108219	JURUPA VALLEY	CA		05/24/2023		772							772	772			
100078580	DEN HAAG	NLD		01/26/2022		(62)							(62)		62		62
100158811	CAPE CORAL	FL		07/10/2024		996							996	996			
100160549	WORCESTER	MA		07/19/2024		1,177							1,177	1,177			
100140144	CHANDLER	AZ		01/09/2024		986							986	986			
100013236	LOS ANGELES	CA		05/25/2017		1,596							1,596	1,596			
100143459	PALMDALE	CA		02/16/2024		710							710	710			
100152488	VICTORVILLE	CA		05/16/2024		3,175							3,175	3,175			
100180612	BRANFORD	CT		11/26/2024		673							673	673			
100175319	MCALLEN	TX		11/05/2024		1,042							1,042	1,042			
100158066	RANCHO CORDOVA	CA		07/09/2024		1,532							1,532	1,532			
100169536	MOUNT VERNON	WA		09/30/2024		1,850							1,850	1,850			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100163104	SARASOTA	FL		08/13/2024		932							932	932			
100135375	SUNSET BEACH	NC		11/13/2023		1,229							1,229	1,229			
100156848	CITY OF ORANGE	NJ		06/27/2024		1,029							1,029	1,029			
100173072	MORENO VALLEY	CA		10/25/2024		1,239							1,239	1,239			
100163982	PERRIS	CA		08/21/2024		1,084							1,084	1,084			
100148249	JACKSON	NJ		04/12/2024		1,049							1,049	1,049			
100162874	STOCKTON	CA		08/12/2024		957							957	957			
100158279	UNITED KINGDOM	GBR		07/09/2024		27							27		(27)		(27)
100174900	JACKSONVILLE	FL		10/31/2024		1,370							1,370	1,370			
100109024	RIVERSIDE	CA		05/31/2023		1,313							1,313	1,313			
100152494	SAN BERNARDINO	CA		05/16/2024		590							590	590			
100153286	PHOENIX	AZ		05/30/2024		991							991	991			
100148247	ATLANTA	GA		04/12/2024		1,169							1,169	1,169			
100186215	RONDA	NC		12/27/2024		967							967	967			
100167763	HOUSTON	TX		09/19/2024		700							700	700			
100168092	ARCADIA	CA		09/20/2024		2,559							2,559	2,559			
100158114	AUSTIN	TX		07/09/2024		1,123							1,123	1,123			
100176567	CENTEREACH	NY		11/15/2024		1,244							1,244	1,244			
100186489	RIDGEFIELD	WA		12/30/2024		992							992	992			
100185350	CHESTERTON	IN		12/20/2024		1,136							1,136	1,136			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,430							1,430	1,430			
100142385	RAHWAY	NJ		03/15/2024		857							857	857			
100141200	TAMPA	FL		01/30/2024		820							820	820			
100027064	OXNARD	CA		09/26/2018		2,457							2,457	2,457			
100170134	SONORA	CA		10/08/2024		1,232							1,232	1,232			
100083663	SANTA CLARITA	CA		06/23/2022		1,893							1,893	1,893			
100172739	BERWYN HEIGHTS	MD		11/21/2024		705							705	705			
100153005	EAST ORANGE	NJ		06/27/2024		1,224							1,224	1,224			
100134509	MORTON	PA		10/30/2023		733							733	733			
100174383	NORTH MIAMI	FL		10/31/2024		2,322							2,322	2,322			
100165914	OKLAHOMA CITY	OK		09/06/2024		2,737							2,737	2,737			
100165665	AUSTELL	GA		10/04/2024		233							233	233			
100158441	WEATHERFORD	TX		07/10/2024		1,107							1,107	1,107			
100082635	WAKE FOREST	NC		04/14/2022		1,470							1,470	1,470			
100159208	FLOWER MOUND	TX		07/15/2024		1,089							1,089	1,089			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		1,287							1,287	1,287			
100167152	SPRING	TX		09/13/2024		2,767							2,767	2,767			
100027051	FAIRFAX	VA		09/26/2018		2,077							2,077	2,077			
100184893	BOCA RATON	FL		12/17/2024		2,245							2,245	2,245			
100180891	UNITED KINGDOM	GBR		11/27/2024		(38)							(38)		38		38
100140564	ESTERO	FL		01/19/2024		2,281							2,281	2,281			
100090041	BELLEVILLE	NJ		01/13/2023		1,014							1,014	1,014			
100173539	UNITED KINGDOM	GBR		10/29/2024		(59)							(59)		59		59
100142474	PIEDMONT	SC		03/08/2024		14,457							14,457	14,457			
100139597	RICHMOND	TX		12/28/2023		1,422							1,422	1,422			
100144740	UNITED KINGDOM	GBR		03/12/2024		4							4	3	(1)		(1)
100136939	MIAMI	FL		11/28/2023		2,067							2,067	2,067			
100144517	JURUPA VALLEY	CA		04/26/2024		15							15	15			
100171513	NEWARK	DE		10/16/2024		1,036							1,036	1,036			
100148848	CAPE ELIZABETH	ME		04/17/2024		992							992	992			
100156608	JERSEY CITY	NJ		06/24/2024		1,260							1,260	1,260			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164309	WELLINGTON	FL		08/21/2024		2,002							2,002	2,002			
100155094	TEMPE	AZ		07/19/2024		1,032							1,032	1,032			
100080521	BRIGHTON	CO		03/30/2022		1,770							1,770	1,770			
100117664	BEAUMONT	CA		07/20/2023		659							659	659			
100087946	COCONUT CREEK	FL		10/25/2022		1,203							1,203	1,203			
100170221	CHICAGO	IL		10/08/2024		1,058							1,058	1,058			
100162488	DUMFRIES	VA		08/07/2024		902							902	902			
100153650	LIBERTY HILL	TX		05/31/2024		795							795	795			
100147840	ROCKVILLE	MD		04/08/2024		1,089							1,089	1,089			
100165759	ORLANDO	FL		08/29/2024		(2,694)							(2,694)	(2,694)			
100143790	ALTON	NH		02/28/2024		942							942	942			
100079878	BONITA SPRINGS	FL		04/25/2022		2,727							2,727	2,727			
100144159	WEST DEPTFORD	NJ		03/07/2024		115,650							115,650	116,777		1,127	1,127
100043726	LEVITTOWN	NY		08/13/2020		847							847	847			
100082215	PUNTA MITA	MEX		04/14/2022		1,363							1,363	1,363			
100162988	PORTLAND	OR		08/12/2024		925							925	925			
100076661	MIAMI	FL		12/16/2021		2,122							2,122	2,122			
100044041	OSPREY	FL		08/19/2020		2,456							2,456	2,456			
100144084	PORTLAND	OR		03/07/2024		1,040							1,040	1,040			
100143306	QUEEN CREEK	AZ		02/16/2024		1,254							1,254	1,254			
100120940	HARDEEVILLE	SC		08/30/2023		1,951							1,951	1,951			
100171214	MILLSAP	TX		10/16/2024		901							901	901			
100167950	COMPTON	CA		09/20/2024		919							919	919			
100163893	SAN ANTONIO	TX		09/27/2024		897							897	897			
100164391	STOCKTON	CA		08/21/2024		1,471							1,471	1,471			
100132277	LEANDER	TX		10/13/2023		1,927							1,927	1,927			
100152718	PALM DESERT	CA		05/17/2024		1,411							1,411	1,411			
100088083	CENTENNIAL	CO		10/25/2022		1,052							1,052	1,052			
100076136	COLLEYVILLE	TX		01/07/2022		2,189							2,189	2,189			
100170096	QUEEN CREEK	AZ		10/08/2024		926							926	926			
100167762	HOUSTON	TX		09/19/2024		700							700	700			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		995							995	995			
100149569	MANTECA	CA		04/26/2024		1,098							1,098	1,098			
100132271	LOGANVILLE	GA		10/13/2023		1,142							1,142	1,142			
100116105	GLENDALE	CA		07/20/2023		2,144							2,144	2,144			
100110075	BEND	OR		06/23/2023		945							945	945			
100138042	RIALTO	CA		12/13/2023		979							979	979			
100014505	CHULA VISTA	CA		09/27/2017		2,940							2,940	2,940			
100168187	ARNOLD	CA		09/20/2024		2,279							2,279	2,279			
100156880	SHIRLEY	NY		06/27/2024		860							860	860			
100136877	ROSEVILLE	CA		11/27/2023		1,188							1,188	1,188			
100000304	UPLAND	CA		09/27/2016		1,422							1,422	1,422			
100127612	DENVER	CO		09/08/2023		1,013							1,013	1,013			
100158614	LAS VEGAS	NV		07/10/2024		930							930	930			
100169658	MIAMI	FL		09/30/2024		917							917	917			
100167976	MARGATE	FL		09/20/2024		1,061							1,061	1,061			
100148370	BRADENTON	FL		04/12/2024		1,413							1,413	1,413			
100156875	BRENTWOOD	NY		06/27/2024		904							904	904			
100167819	MASTIC	NY		09/19/2024		880							880	880			
100014266	NEW ROCHELLE	NY		09/27/2017		2,584							2,584	2,584			
100090028	HOLLYWOOD	FL		01/13/2023		1,067							1,067	1,067			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077949	LATHROP	CA		02/18/2022		1,892							1,892	1,892			
100147118	RANDOLPH	MA		05/08/2024		1,010							1,010	1,010			
100143824	STADSKANAAL	NLD		02/27/2024		(103)							(103)		103		103
100143393	LANCASTER	CA		02/16/2024		478							478	478			
100161737	PATCHOGUE	NY		07/30/2024		805							805	805			
100159240	FUQUAY VARINA	NC		07/15/2024		948							948	948			
100110463	GARDENA	CA		06/30/2023		1,086							1,086	1,086			
100181691	RIALTO	CA		12/11/2024		923							923	923			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		880							880	880			
100103726	LOS ANGELES	CA		05/08/2023		761							761	761			
100065468	TIGARD	OR		07/28/2021		2,244							2,244	2,244			
100176162	CONCORD	CA		12/20/2024		1,435							1,435	1,435			
100161715	PEORIA	AZ		07/30/2024		717							717	717			
100168270	GILBERT	AZ		09/20/2024		11,559							11,559	11,559			
100156687	LAS VEGAS	NV		06/24/2024		1,012							1,012	1,012			
100081063	SAVANNAH	GA		03/18/2022		4,836							4,836	4,836			
100100909	PITTSBURG	CA		04/28/2023		2,911							2,911	2,911			
100165470	LAS VEGAS	NV		08/29/2024		1,030							1,030	1,030			
100049655	HUNTINGTON STATION	NY		11/20/2020		1,480							1,480	1,480			
100128923	SAN PABLO	CA		09/22/2023		843							843	843			
100031747	THOUSAND OAKS	CA		03/29/2019		2,324							2,324	2,324			
100157966	LAKE OSWEGO	OR		07/09/2024		949							949	949			
100103241	NORCO	CA		04/27/2023		959							959	959			
100133281	LOS ANGELES	CA		11/29/2023		925							925	925			
100148103	SMYRNA	GA		04/10/2024		1,194							1,194	1,194			
100135523	TROPHY CLUB	TX		11/13/2023		1,064							1,064	1,064			
100140306	TEMPE	AZ		01/18/2024		902							902	902			
100175622	FAIRVIEW	NJ		11/12/2024		813							813	813			
100164319	WOODBRIDGE	VA		08/21/2024		1,053							1,053	1,053			
100171880	WESTERLY	RI		10/17/2024		1,014							1,014	1,014			
100169661	PEARL RIVER	NY		09/30/2024		17,300							17,300	17,300			
100164168	SARASOTA	FL		08/21/2024		1,008							1,008	1,008			
100164364	WORCESTER	MA		08/21/2024		1,896							1,896	1,896			
100176726	LAS VEGAS	NV		11/15/2024		2,812							2,812	2,812			
100101026	SAN DIEGO	CA		04/28/2023		2,097							2,097	2,097			
100092020	MOHNTON	PA		02/09/2023		783							783	783			
100127639	EAST RUTHERFORD	NJ		09/08/2023		3,216							3,216	3,216			
100154184	DALLAS	TX		07/11/2024		1,099							1,099	1,099			
100088175	SANTA MARIA	CA		10/25/2022		1,160							1,160	1,160			
100163099	PITTSBORO	NC		08/13/2024		1,138							1,138	1,138			
100087320	MIAMI	FL		10/25/2022		1,154							1,154	1,154			
100165520	FRISCO	TX		08/29/2024		1,063							1,063	1,063			
100152797	BRIDGEPORT	CT		05/22/2024		735							735	735			
100163323	AMARILLO	TX		08/13/2024		742							742	742			
100185993	BERGENFIELD	NJ		12/26/2024		945							945	945			
100128362	PHOENIX	AZ		09/14/2023		920							920	920			
100169782	RIO RANCHO	NM		09/30/2024		1,038							1,038	1,038			
100152266	IRVINGTON	NJ		05/17/2024		1,088							1,088	1,088			
100140777	BOWIE	MD		01/22/2024		640							640	640			
100164140	HOUSTON	TX		08/21/2024		675							675	675			
100158541	LEHIGH ACRES	FL		07/10/2024		719							719	719			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175406	SEYMOUR	CT		12/23/2024		1,064							1,064	1,064			
100152180	GRESHAM	OR		05/17/2024		1,014							1,014	1,014			
100172501	FAIRHOPE	AL		10/23/2024		1,000							1,000	1,000			
100101870	SAVANNAH	GA		04/06/2023		582							582	582			
100132353	DURHAM	NC		11/03/2023		1,576							1,576	1,576			
100117526	STANWOOD	WA		07/20/2023		1,104							1,104	1,104			
100118997	ROCKVILLE	MD		07/27/2023		918							918	918			
100136762	EDGEWATER	NJ		11/27/2023		852							852	852			
100151400	NEWARK	NJ		05/10/2024		1,102							1,102	1,102			
100109733	KENNEWICK	WA		06/16/2023		952							952	952			
100031777	SAN FRANCISCO	CA		03/29/2019		2,071							2,071	2,071			
100164185	MIAMI	FL		08/21/2024		514							514	514			
100012123	WOODMERE	NY		03/08/2017		1,431							1,431	1,431			
100158827	LA FOLLETTE	TN		07/12/2024		772							772	772			
100155903	OVIEDO	FL		06/17/2024		1,076							1,076	1,076			
100160543	AURORA	CO		07/19/2024		817							817	817			
100026737	CARSON	CA		09/26/2018		1,716							1,716	1,716			
100171961	TEMPE	AZ		10/17/2024		1,222							1,222	1,222			
100168505	WORCESTER	MA		09/25/2024		1,038							1,038	1,038			
100086917	FAYETTEVILLE	AR		10/24/2022		1,262							1,262	1,262			
100117462	SPARKS	NV		07/20/2023		1,308							1,308	1,308			
100140998	GLADSTONE	OR		02/20/2024		837							837	837			
100134790	CHAMPIONSGATE	FL		10/30/2023		1,031							1,031	1,031			
100101691	RIVERSIDE	CA		03/31/2023		1,134							1,134	1,134			
100148946	REDLANDS	CA		04/17/2024		791							791	791			
100080191	EAGLE	ID		02/25/2022		1,753							1,753	1,753			
100186505	ELKRIDGE	MD		12/30/2024		8,382							8,382	8,382			
100100282	REUNION	FL		03/24/2023		1,499							1,499	1,499			
100142141	ELK GROVE	CA		02/29/2024		841							841	841			
100160864	LAKE FREDERICK	VA		07/24/2024		1,268							1,268	1,268			
100149546	WINTER GARDEN	FL		04/26/2024		1,047							1,047	1,047			
100011851	LOXAHATCHEE	FL		03/08/2017		3,314							3,314	3,314			
100079964	OAKLEY	CA		04/25/2022		2,023							2,023	2,023			
100116775	WEST COVINA	CA		07/20/2023		2,445							2,445	2,445			
100131652	INDIO	CA		10/06/2023		1,004							1,004	1,004			
100102646	LAS VEGAS	NV		06/22/2023		1,404							1,404	1,404			
100169466	PHOENIX	AZ		09/30/2024		1,673							1,673	1,673			
100136502	FRESNO	CA		11/20/2023		1,103							1,103	1,103			
100129812	WOODBURN	OR		09/27/2023		675							675	675			
100175835	TAMPA	FL		11/12/2024		852							852	852			
100110391	LAS VEGAS	NV		06/30/2023		151,772							151,772	151,772			
100176536	GRANBY	CO		11/15/2024		1,100							1,100	1,100			
100148396	PLAINFIELD	NJ		04/12/2024		1,089							1,089	1,089			
100166954	TAMPA	FL		09/13/2024		1,020							1,020	1,020			
100088878	LAUREL	MD		11/15/2022		1,148							1,148	1,148			
100102824	RED OAK	TX		06/22/2023		794							794	794			
100081207	BRAMBLETON	VA		03/18/2022		2,796							2,796	2,796			
100157701	WINTER GARDEN	FL		06/28/2024		962							962	962			
100176004	SHANDON	CA		12/20/2024		947							947	947			
100182642	FELLSMERE	FL		12/12/2024		1,129							1,129	1,129			
100131708	ANNANDALE	VA		10/06/2023		1,346							1,346	1,346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054434	OCEAN CITY	MD		03/23/2021		1,568							1,568	1,568			
100031950	SAN JOSE	CA		03/29/2019		2,448							2,448	2,448			
100011748	JACKSONVILLE	FL		03/08/2017		2,318							2,318	2,318			
100151778	LOS ANGELES	CA		05/10/2024		878							878	878			
100146574	PORT SAINT LUCIE	FL		03/20/2024		857							857	857			
100186545	CRYSTAL BEACH	TX		12/30/2024		897							897	897			
100180014	STARBUCK	MN		11/25/2024		251,345							251,345	251,345			
100146655	VIRGINIA BEACH	VA		03/20/2024		737							737	737			
100119265	CHANDLER	AZ		07/31/2023		2,572							2,572	2,572			
100091742	RIVERSIDE	CA		03/24/2023		921							921	921			
100173118	HIGHLANDS RANCH	CO		10/30/2024		1,024							1,024	1,024			
100169960	PORTLAND	OR		11/08/2024		1,020							1,020	1,020			
100178283	MESA	AZ		11/19/2024		976							976	976			
100186482	GLENDALE	AZ		12/30/2024		2,047							2,047	2,047			
100115990	OLNEY	MD		07/20/2023		1,153							1,153	1,153			
100176725	COLONIAL BEACH	VA		11/15/2024		1,374							1,374	1,374			
100118716	WEST COVINA	CA		07/25/2023		1,051							1,051	1,051			
100148000	WEST PALM BCH	FL		04/10/2024		1,043							1,043	1,043			
100118118	SACRAMENTO	CA		07/20/2023		1,478							1,478	1,478			
100129744	LOS ANGELES	CA		09/27/2023		918							918	918			
100156670	AURORA	CO		06/24/2024		710							710	710			
100129570	MCCALL	ID		09/29/2023		1,107							1,107	1,107			
100081627	CELEBRATION	FL		03/24/2022		2,451							2,451	2,451			
100129656	ROSEVILLE	CA		09/29/2023		1,572							1,572	1,572			
100031135	MERCED	CA		03/29/2019		1,486							1,486	1,486			
100159370	PORT ORCHARD	WA		07/15/2024		1,285							1,285	1,285			
100110380	SPANAWAY	WA		06/30/2023		1,518							1,518	1,518			
100144485	PUNTA GORDA	FL		04/26/2024		889							889	889			
100155938	WEEKI WACHEE	FL		06/17/2024		1,069							1,069	1,069			
100175268	SANDY	OR		11/05/2024		8,338							8,338	8,338			
100120482	MANGONIA PARK	FL		08/18/2023		804							804	804			
100172915	WOODRIDGE	IL		10/25/2024		802							802	802			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		962							962	962			
100143651	CAPE CORAL	FL		02/22/2024		1,734							1,734	1,734			
100115879	OAK ISLAND	NC		07/20/2023		1,023							1,023	1,023			
100155323	DENNIS PORT	MA		07/19/2024		981							981	981			
100174996	SAINT ALBANS	NY		10/31/2024		945							945	945			
100166081	GLENDALE	AZ		09/09/2024		821							821	821			
100148735	REEDLEY	CA		04/17/2024		982							982	982			
100167751	EAST BOSTON	MA		09/19/2024		834							834	834			
100101001	LUTZ	FL		04/28/2023		1,992							1,992	1,992			
100115234	HAVERSTRAW	NY		07/17/2023		992							992	992			
100132753	SAN BERNARDINO	CA		11/03/2023		822							822	822			
100168513	MCKINNEY	TX		09/25/2024		1,195							1,195	1,195			
100153294	FORT MYERS	FL		05/30/2024		936							936	936			
100148944	ALPHARETTA	GA		04/17/2024		949							949	949			
100108283	NEW BRAUNFELS	TX		05/24/2023		1,952							1,952	1,952			
100137681	HIALEAH	FL		12/08/2023		1,910							1,910	1,910			
100127557	WINTER GARDEN	FL		09/08/2023		1,383							1,383	1,383			
100133694	TIGARD	OR		10/23/2023		1,101							1,101	1,101			
100136139	KISSIMMEE	FL		12/18/2023		768							768	768			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166265	LEHI	UT		09/09/2024		1,259							1,259	1,259			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		2,623							2,623	2,623			
100078579	DEN HAAG	NLD		01/26/2022		(56)							(56)		56		56
100078526	RODEN	NLD		01/26/2022		(58)							(58)		58		58
100085140	LELYSTAD	NLD		07/27/2022		(86)							(86)		86		86
100019739	DAVIS	CA		07/26/2018		2,599							2,599	2,599			
100030647	BRENTWOOD	CA		04/09/2019		1,975							1,975	1,975			
100139933	NETHERLANDS	NLD		12/28/2023		(119)							(119)		119		119
100049679	PORT JEFFERSON STATI	NY		11/20/2020		5,384							5,384	5,384			
100150089	NORTH CHARLESTON	SC		06/14/2024		975							975	975			
100116127	SAN FRANCISCO	CA		07/20/2023		1,404							1,404	1,404			
100127550	ALEXANDRIA	VA		09/08/2023		1,002							1,002	1,002			
100174964	BLUE RIDGE	GA		10/31/2024		849							849	849			
100141019	MILFORD	CT		02/20/2024		921							921	921			
100117875	MIAMI	FL		07/20/2023		1,137							1,137	1,137			
100164486	NEWARK	NJ		08/21/2024		929							929	929			
100116999	AUSTIN	TX		07/20/2023		2,120							2,120	2,120			
100156346	AUSTIN	TX		07/25/2024		1,318							1,318	1,318			
100132720	BEND	OR		11/03/2023		807							807	807			
100078582	VENLO	NLD		01/26/2022		(22)							(22)		22		22
100175906	BUFORD	GA		11/14/2024		36,337							36,337	36,337			
100091410	RENO	NV		02/22/2023		1,144							1,144	1,144			
100065101	FAIRFAX	VA		07/14/2021		2,167							2,167	2,167			
100180150	PANAMA CITY BEACH	FL		11/25/2024		807							807	807			
100128023	GOODLETTSVILLE	TN		09/08/2023		1,403							1,403	1,403			
100161335	FONTANA	CA		07/25/2024		1,242							1,242	1,242			
100116297	RIVERTON	UT		07/20/2023		1,645							1,645	1,645			
100109166	ROSHARON	TX		07/21/2023		1,028							1,028	1,028			
100158276	UNITED KINGDOM	GBR		07/09/2024		(17)							(17)		17		17
100140288	NEWARK	DE		01/18/2024		973							973	973			
100140467	BOLIVIA	NC		01/17/2024		524							524	524			
100171475	ROSEVILLE	CA		10/16/2024		1,211							1,211	1,211			
100162957	MCKINNEY	TX		08/12/2024		1,172							1,172	1,172			
100157689	WOODBURY	MN		06/28/2024		398							398	398			
100138198	AUSTIN	TX		12/14/2023		857							857	857			
100114731	LAUDERHILL	FL		07/07/2023		1,275							1,275	1,275			
100099803	CENTRAL ISLIP	NY		02/28/2023		1,065							1,065	1,065			
100155192	BROOKINGS	OR		07/19/2024		1,098							1,098	1,098			
100169932	DERBY	CT		11/08/2024		1,113							1,113	1,113			
100144288	DALLAS	TX		03/07/2024		882							882	882			
100149816	SANTA CLARITA	CA		04/29/2024		989							989	989			
100057744	LAS VEGAS	NV		06/30/2021		2,118							2,118	2,118			
100156316	FORT LAUDERDALE	FL		07/25/2024		759							759	759			
100158445	COLORADO SPRINGS	CO		07/10/2024		974							974	974			
100026754	EL MONTE	CA		09/26/2018		1,750							1,750	1,750			
100186647	MANTECA	CA		12/30/2024		1,807							1,807	1,807			
100000583	WEST POINT	CA		09/27/2016		1,237							1,237	1,237			
100157672	PINELLAS PARK	FL		06/28/2024		983							983	983			
100160852	PHOENIX	AZ		07/24/2024		3,857							3,857	3,857			
100168509	CHANTILLY	VA		09/25/2024		1,055							1,055	1,055			
100079951	MISSION VIEJO	CA		04/25/2022		3,114							3,114	3,114			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135214	SILVERTHORNE	CO		11/08/2023		1,350							1,350	1,350			
100117716	ORANGE	CA		07/20/2023		3,282							3,282	3,282			
100138284	VANCOUVER	WA		12/18/2023		1,008							1,008	1,008			
100155931	MC ALLEN	TX		06/17/2024		1,076							1,076	1,076			
100174234	TWENTYNINE PALMS	CA		10/31/2024		956							956	956			
100043718	LAKE GROVE	NY		08/13/2020		658							658	658			
100087971	LAS VEGAS	NV		10/25/2022		1,017							1,017	1,017			
100142465	REDONDO BEACH	CA		03/08/2024		910							910	910			
100049959	ALBUQUERQUE	NM		11/20/2020		1,502							1,502	1,502			
100163901	ORLANDO	FL		09/27/2024		19,251							19,251	19,251			
100178452	BOONE	IA		11/21/2024		839							839	839			
100142862	BOYNTON BEACH	FL		02/08/2024		1,695							1,695	1,695			
100151759	SAN BERNARDINO	CA		05/10/2024		1,399							1,399	1,399			
100143322	MOUNT SHASTA	CA		02/16/2024		1,665							1,665	1,665			
100132566	HOMESTEAD	FL		11/03/2023		917							917	917			
100143132	KAILUA KONA	HI		02/16/2024		984							984	984			
100147068	HONOLULU	HI		03/27/2024		2,857							2,857	2,857			
100139098	SARASOTA	FL		12/28/2023		866							866	866			
100049794	BRONX	NY		11/20/2020		1,579							1,579	1,579			
100136677	WELLINGTON	FL		01/25/2024		519							519	519			
100179357	WASILLA	AK		12/27/2024		973							973	973			
100158039	MINNEAPOLIS	MN		07/09/2024		1,034							1,034	1,034			
100109027	GRESHAM	OR		05/31/2023		853							853	853			
100179989	BREVARD	NC		11/25/2024		990							990	990			
100178308	TAMPA	FL		11/19/2024		2,809							2,809	2,809			
100164423	SAN ANTONIO	TX		08/21/2024		1,014							1,014	1,014			
100130252	KATY	TX		09/28/2023		6,320							6,320	6,320			
100156753	ELMWOOD PARK	NJ		06/26/2024		611							611	611			
100136345	ATLANTA	GA		11/20/2023		3,231							3,231	3,231			
100134258	NORCROSS	GA		10/27/2023		2,133							2,133	2,133			
100172908	LAS VEGAS	NV		10/25/2024		503							503	503			
100053671	FAR ROCKAWAY	NY		03/23/2021		1,142							1,142	1,142			
100132073	SAINT PAUL	MN		10/13/2023		1,051							1,051	1,051			
100145167	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100110180	LAKEWOOD	CO		06/30/2023		1,116							1,116	1,116			
100173740	VANCOUVER	WA		10/30/2024		795							795	795			
100138716	HOUSTON	TX		02/02/2024		673							673	673			
100158198	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100172667	QUAKERTOWN	PA		11/21/2024		1,119							1,119	1,119			
100172387	WILMINGTON	NC		10/23/2024		923							923	923			
100144112	NORWALK	CT		03/07/2024		2,013							2,013	2,013			
100133646	HIALEAH	FL		10/23/2023		1,075							1,075	1,075			
100158250	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100132639	OSSINING	NY		11/03/2023		951							951	951			
100138379	SAUGUS	MA		12/18/2023		870							870	870			
100137156	NORTH MYRTLE BEACH	SC		11/28/2023		687							687	687			
100150771	LAFAYETTE	CA		05/07/2024		369,323							369,323	369,323			
100161532	HILTON HEAD ISLAND	SC		07/30/2024		14,628							14,628	14,628			
100114921	AURORA	CO		07/13/2023		1,008							1,008	1,008			
100151083	PROVIDENCE	RI		05/08/2024		955							955	955			
100090406	AURORA	CO		12/28/2022		7,652							7,652	7,652			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151576	BROOKHAVEN	GA		05/10/2024		1,585							1,585	1,585			
100128079	MURFREESBORO	TN		09/08/2023		2,594							2,594	2,594			
100161432	ARVADA	CO		07/29/2024		1,418							1,418	1,418			
100165322	MARYSVILLE	WA		08/29/2024		737							737	737			
100103321	ARLINGTON	TX		04/28/2023		901							901	901			
100129413	TRACY	CA		09/29/2023		1,013							1,013	1,013			
100114907	CUMMING	GA		07/13/2023		1,497							1,497	1,497			
100162481	NORWALK	CA		08/07/2024		931							931	931			
100180389	GARNER	NC		11/25/2024		1,244							1,244	1,244			
100143223	HEMET	CA		02/16/2024		1,227							1,227	1,227			
100139596	RIVERSIDE	CA		12/28/2023		1,000							1,000	1,000			
100168314	LAKE HARMONY	PA		09/20/2024		538							538	538			
100137238	HOWELL	NJ		11/29/2023		630							630	630			
100117499	WESTBURY	NY		07/20/2023		1,235							1,235	1,235			
100172350	LODI	CA		10/23/2024		1,231							1,231	1,231			
100162655	RICHMOND	TX		08/12/2024		1,325							1,325	1,325			
100138705	OAKDALE	CA		02/02/2024		1,013							1,013	1,013			
100168638	KATY	TX		09/25/2024		912							912	912			
100171215	BUFORD	GA		10/16/2024		3,000							3,000	3,000			
100165491	GRAND TERRACE	CA		08/29/2024		8,789							8,789	8,789			
100161742	TARZANA	CA		07/30/2024		761							761	761			
100142568	ATLANTA	GA		02/08/2024		1,086							1,086	1,086			
100165043	CAMANO ISLAND	WA		08/28/2024		876							876	876			
100084663	MIAMI	FL		08/02/2022		974							974	974			
100180163	LINDENHURST	NY		11/25/2024		912							912	912			
100054087	WHITTIER	CA		03/23/2021		626							626	626			
100168047	MONTVILLE	NJ		09/20/2024		12,846							12,846	12,846			
100150765	PARAMUS	NJ		05/07/2024		1,435							1,435	1,435			
100144415	LEWES	DE		03/07/2024		4,266							4,266	4,266			
100165896	ORLANDO	FL		08/30/2024		874							874	874			
100180392	PORTLAND	OR		11/25/2024		2,570							2,570	2,570			
100129850	SILVER SPRING	MD		09/27/2023		715							715	715			
100136990	MCALLEN	TX		11/28/2023		895							895	895			
100057889	LA QUINTA	CA		06/30/2021		2,137							2,137	2,137			
100080043	VALENCIA	CA		04/25/2022		1,791							1,791	1,791			
100083826	CENTRAL POINT	OR		07/12/2022		973							973	973			
100150719	SACRAMENTO	CA		05/06/2024		1,052							1,052	1,052			
100141039	SAN FRANCISCO	CA		02/20/2024		1,528							1,528	1,528			
100119991	WOODBRIDGE	VA		08/11/2023		1,123							1,123	1,123			
100015839	OAKLAND	CA		02/27/2018		1,519							1,519	1,519			
100150237	UNITED KINGDOM	GBR		04/29/2024		2							2		(2)		(2)
100146591	CIBOLO	TX		03/20/2024		694							694	694			
100136488	EVERETT	WA		11/20/2023		1,463							1,463	1,463			
100143469	LOS ANGELES	CA		02/16/2024		896							896	896			
100139310	HESPERIA	CA		12/28/2023		1,883							1,883	1,883			
100119691	CITY OF ORANGE	NJ		08/08/2023		996							996	996			
100130322	PORT ORANGE	FL		09/28/2023		1,281							1,281	1,281			
100166115	SAN TAN VALLEY	AZ		09/09/2024		1,339							1,339	1,339			
100158807	FREDERICK	MD		07/10/2024		922							922	922			
100168879	UNITED KINGDOM	GBR		09/26/2024		(37)							(37)		37		37
100115104	KAILUA KONA	HI		07/14/2023		1,239							1,239	1,239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172493	WEST CHESTER	PA		10/23/2024		1,011							1,011	1,011			
100137590	WALLER	TX		12/08/2023		995							995	995			
500005539001A	DORDRECHT	NLD		12/20/2024		(33)							(33)		33		33
100137113	ANNAPOLIS	MD		11/28/2023		778							778	778			
100170192	HENDERSON	NV		10/08/2024		2,624							2,624	2,624			
100180615	LAUREL	MD		11/26/2024		1,019							1,019	1,019			
100103431	LA QUINTA	CA		06/16/2023		3,277							3,277	3,277			
100112788	COPIAGUE	NY		06/29/2023		1,445							1,445	1,445			
100110576	FORT MYERS	FL		06/30/2023		1,280							1,280	1,280			
100159286	DULUTH	GA		07/15/2024		923							923	923			
100012156	MIAMI BEACH	FL		03/08/2017		2,261							2,261	2,261			
100175840	PATERSON	NJ		11/12/2024		882							882	882			
100136271	ROUND ROCK	TX		11/20/2023		1,029							1,029	1,029			
100172160	ROCKVILLE	MD		10/17/2024		1,000							1,000	1,000			
100176568	RALEIGH	NC		11/15/2024		908							908	908			
100185753	LOS ANGELES	CA		12/23/2024		1,069							1,069	1,069			
100161497	TROPHY CLUB	TX		07/30/2024		871							871	871			
100169601	VANCOUVER	WA		09/30/2024		1,484							1,484	1,484			
100165216	DIEMEN	NLD		08/28/2024		(106)							(106)		106		106
100119266	LITTLETON	CO		07/31/2023		1,267							1,267	1,267			
100091497	FLORAL PARK	NY		01/20/2023		851							851	851			
100142629	LAS VEGAS	NV		02/08/2024		907							907	907			
100031590	MARINA	CA		03/29/2019		2,426							2,426	2,426			
100075253	LAKEWOOD	CA		12/01/2021		2,255							2,255	2,255			
100129289	ROSEVILLE	CA		09/25/2023		1,248							1,248	1,248			
100163060	PHOENIX	AZ		08/13/2024		963							963	963			
100114861	FULSHEAR	TX		07/10/2023		2,813							2,813	2,813			
100138780	LEXINGTON	KY		12/21/2023		589							589	589			
100181537	ORLANDO	FL		12/06/2024		778							778	778			
100065768	KAHULUI	HI		07/28/2021		2,390							2,390	2,390			
100186280	MCKINNEY	TX		12/27/2024		970							970	970			
100185061	SAN DIEGO	CA		12/20/2024		562							562	562			
100129589	HOUSTON	TX		09/29/2023		995							995	995			
100120902	FALLS CHURCH	VA		08/30/2023		1,132							1,132	1,132			
100061860	BRONX	NY		07/01/2021		1,918							1,918	1,918			
100129561	FREDERICK	MD		09/29/2023		1,412							1,412	1,412			
100181276	DALLAS	TX		12/06/2024		1,114							1,114	1,114			
100080806	LAS VEGAS	NV		03/15/2022		2,890							2,890	2,890			
100115346	LOS ANGELES	CA		07/17/2023		2,417							2,417	2,417			
100136991	MCALLEN	TX		11/28/2023		918							918	918			
100140481	GRAND PRAIRIE	TX		01/19/2024		788							788	788			
100110412	KISSIMMEE	FL		06/30/2023		1,389							1,389	1,389			
100142889	SACRAMENTO	CA		02/09/2024		1,053							1,053	1,053			
100176727	TACOMA	WA		11/15/2024		1,173							1,173	1,173			
100000248	IRVINE	CA		09/27/2016		4,835							4,835	4,835			
100102193	HOUSTON	TX		04/14/2023		3,232							3,232	3,232			
100171402	MESA	AZ		10/16/2024		910							910	910			
100185789	ATLANTA	GA		12/26/2024		301							301	301			
100154594	VICTORVILLE	CA		06/14/2024		772							772	772			
100185385	RALEIGH	NC		12/20/2024		1,262							1,262	1,262			
100138665	FORT WORTH	TX		02/02/2024		620							620	620			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156903	FLORAL PARK	NY		06/27/2024		839							839	839			
100143126	MANCHESTER	NH		02/16/2024		1,286							1,286	1,286			
100157906	MYRTLE BEACH	SC		07/09/2024		848							848	848			
100109658	ESTERO	FL		06/14/2023		864							864	864			
100151663	SHELTON	CT		05/10/2024		1,046							1,046	1,046			
100064962	LITTLE RIVER	SC		07/14/2021		2,146							2,146	2,146			
100110471	LEHI	UT		06/30/2023		1,360							1,360	1,360			
100133577	OSPREY	FL		10/23/2023		1,381							1,381	1,381			
100091134	LOS ANGELES	CA		01/31/2023		1,298							1,298	1,298			
100180181	DEDHAM	MA		11/25/2024		960							960	960			
100159669	HANFORD	CA		08/23/2024		709							709	709			
100138914	OAK ISLAND	NC		12/21/2023		825							825	825			
100175110	LAS VEGAS	NV		11/05/2024		984							984	984			
100100007	PORTLAND	OR		03/28/2023		690							690	690			
100151859	CATHEDRAL CITY	CA		05/10/2024		709							709	709			
100089071	CEDAR HILL	TX		01/06/2023		254							254	254			
100133528	CAMARILLO	CA		10/19/2023		18,671							18,671	18,671			
100173843	CHICAGO	IL		10/31/2024		4,219							4,219	4,219			
100172542	SMITHVILLE	TN		10/23/2024		984							984	984			
100129463	FALLS CHURCH	VA		09/29/2023		1,118							1,118	1,118			
100099617	LITCHFIELD PARK	AZ		04/06/2023		658							658	658			
100151565	SAINT JOHNS	FL		05/10/2024		5,879							5,879	5,879			
100140752	LINDEN	NJ		01/22/2024		803							803	803			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		1,291							1,291	1,291			
100128155	LAWRENCEVILLE	GA		09/18/2023		1,491							1,491	1,491			
100108482	SOMERSET	NJ		05/25/2023		725							725	725			
100086955	BOCA RATON	FL		10/24/2022		987							987	987			
100031808	LOMITA	CA		03/29/2019		1,652							1,652	1,652			
100148994	WINCHESTER	CA		04/19/2024		886							886	886			
100134915	GAINESVILLE	FL		10/30/2023		1,006							1,006	1,006			
100181355	PHOENIX	AZ		12/06/2024		725							725	725			
100176641	HOUSTON	TX		11/15/2024		923							923	923			
100175329	RANCHO CORDOVA	CA		11/05/2024		1,106							1,106	1,106			
100138371	MANCHESTER	MD		12/18/2023		967							967	967			
100090851	PITTSBURGH	PA		01/06/2023		1,025							1,025	1,025			
100155926	MADISON	WI		06/17/2024		958							958	958			
100067456	HOLLYWOOD	FL		09/23/2021		2,112							2,112	2,112			
100153368	VENICE	FL		05/30/2024		930							930	930			
100140585	EASTVALE	CA		01/19/2024		886							886	886			
100120076	KISSIMMEE	FL		08/11/2023		998							998	998			
100110637	MESA	AZ		06/30/2023		1,130							1,130	1,130			
100171647	LOS ANGELES	CA		10/16/2024		989							989	989			
100181277	DALLAS	TX		12/06/2024		1,114							1,114	1,114			
100164015	ROYSE CITY	TX		08/21/2024		695							695	695			
100120864	FORT WORTH	TX		08/28/2023		2,140							2,140	2,140			
100151393	COROLLA	NC		05/10/2024		963							963	963			
100151979	SAN MARCOS	CA		06/14/2024		907							907	907			
100110445	DES MOINES	WA		06/30/2023		1,469							1,469	1,469			
100119264	PEORIA	AZ		07/31/2023		1,228							1,228	1,228			
100068257	BELLINGHAM	WA		08/25/2021		5,700							5,700	5,700			
100117579	LOS ANGELES	CA		07/20/2023		1,455							1,455	1,455			

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100110482	FT WORTH	TX		06/30/2023		140,039							140,039	140,039			
100170181	CHICAGO	IL		10/08/2024		1,045							1,045	1,045			
100068185	GLENDORA	CA		08/25/2021		2,191							2,191	2,191			
100131974	MISSOULA	MT		10/13/2023		1,021							1,021	1,021			
100117072	WAIALUA	HI		07/20/2023		1,915							1,915	1,915			
100152581	MENIFEE	CA		05/17/2024		1,442							1,442	1,442			
100130269	BAKERSFIELD	CA		09/28/2023		2,001							2,001	2,001			
100162810	PARKER	CO		08/12/2024		911							911	911			
100076554	CHULA VISTA	CA		12/16/2021		1,503							1,503	1,503			
100139166	TAMPA	FL		12/28/2023		9,744							9,744	9,744			
100166384	DORAL	FL		10/24/2024		1,119							1,119	1,119			
100136290	MCLEAN	VA		11/20/2023		2,269							2,269	2,269			
100133919	SAN FRANCISCO	CA		10/25/2023		992							992	992			
100182487	OOLTEWAH	TN		12/12/2024		1,091							1,091	1,091			
100119095	UNION CITY	NJ		07/28/2023		2,657							2,657	2,657			
100167050	BRADENTON	FL		09/13/2024		723							723	723			
100168781	EAGLE	CO		09/26/2024		690							690	690			
100147119	MIDLOTHIAN	TX		05/08/2024		805							805	805			
100137503	IRVING	TX		01/11/2024		739							739	739			
100137087	POCONO LAKE	PA		11/28/2023		901							901	901			
100172928	PASSAIC	NJ		10/25/2024		746							746	746			
100145247	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100172695	MCDONOUGH	GA		11/21/2024		770							770	770			
100138701	ORMOND BEACH	FL		02/02/2024		797							797	797			
100055829	ANCHORAGE	AK		03/23/2021		1,180							1,180	1,180			
100166278	RENO	NV		09/09/2024		621							621	621			
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		1,270							1,270	1,270			
100019670	LOS ANGELES	CA		07/26/2018		4,079							4,079	4,079			
100185577	MIDLOTHIAN	VA		12/20/2024		1,113							1,113	1,113			
100011451	VISTA	CA		12/23/2016		2,279							2,279	2,279			
100181997	HIGHLAND	CA		12/12/2024		1,297							1,297	1,297			
100168507	AUSTIN	TX		09/25/2024		990							990	990			
100185429	BOISE	ID		12/20/2024		1,182							1,182	1,182			
100140602	EQUINUNK	PA		01/19/2024		905							905	905			
100165566	LAS VEGAS	NV		08/29/2024		1,126							1,126	1,126			
100027052	FAIRFIELD	CA		09/26/2018		2,055							2,055	2,055			
100100391	HOWELL	NJ		04/27/2023		2,441							2,441	2,441			
100137524	INDIAN SHORES	FL		12/08/2023		1,609							1,609	1,609			
100132339	CUTLER BAY	FL		11/03/2023		1,216							1,216	1,216			
100156216	WINTER HAVEN	FL		06/20/2024		786							786	786			
100136696	MORENO VALLEY	CA		01/25/2024		858							858	858			
100165035	UPLAND	CA		08/28/2024		831							831	831			
100151413	PANAMA CITY BEACH	FL		05/10/2024		934							934	934			
100185110	DALLAS	TX		12/20/2024		1,114							1,114	1,114			
100176191	ZEBULON	NC		12/20/2024		4,027							4,027	4,027			
100171457	PORT ORCHARD	WA		10/16/2024		926							926	926			
100091347	SAYULITA	MEX		01/17/2023		1,235							1,235	1,235			
100160873	CLIFTON	CO		07/24/2024		1,222							1,222	1,222			
100185908	DALLAS	TX		12/26/2024		1,114							1,114	1,114			
100079237	PANAMA CITY BEACH	FL		02/14/2022		2,140							2,140	2,140			
100024938	NORWALK	CT		09/20/2018		1,569							1,569	1,569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152398	LAS VEGAS	NV		05/17/2024		961							961	961			
100160024	RICHLAND	WA		07/17/2024		864							864	864			
100158002	MIAMI BEACH	FL		07/09/2024		1,034							1,034	1,034			
100182188	PORT SAINT JOE	FL		12/12/2024		897							897	897			
100137490	LA HABRA	CA		01/11/2024		752							752	752			
100162877	FAIRHOPE	AL		08/12/2024		1,315							1,315	1,315			
100178416	GAINESVILLE	FL		11/21/2024		1,062							1,062	1,062			
100148160	PITTSBURGH	PA		05/15/2024		966							966	966			
100156335	BRIDGEPORT	CT		07/25/2024		814							814	814			
100164945	BROCKTON	MA		08/28/2024		975							975	975			
100132028	PATERSON	NJ		10/13/2023		1,129							1,129	1,129			
100173493	FAIRFIELD	NJ		10/29/2024		911							911	911			
100077983	HESPERIA	CA		02/18/2022		2,083							2,083	2,083			
100169726	AVON	NC		09/30/2024		1,721							1,721	1,721			
100147821	ALPHARETTA	GA		04/08/2024		963							963	963			
100181275	DALLAS	TX		12/06/2024		1,114							1,114	1,114			
100155101	SAN DIEGO	CA		07/19/2024		945							945	945			
100143954	PHILADELPHIA	PA		02/29/2024		944							944	944			
100176676	SNELLVILLE	GA		11/15/2024		868							868	868			
100091315	DETRIOT	MI		01/13/2023		747							747	747			
100074474	PFLUGERVILLE	TX		12/02/2021		1,511							1,511	1,511			
100108253	LANCASTER	CA		05/24/2023		995							995	995			
100164069	NORTH MIAMI	FL		08/21/2024		864							864	864			
100159374	BRADENTON	FL		07/15/2024		2,656							2,656	2,656			
100173911	FREDERICK	MD		10/31/2024		917							917	917			
100143838	AMSTERDAM	NLD		02/27/2024		(115)							(115)		115		115
100137241	CYPRESS	TX		11/29/2023		742							742	742			
100081064	GILROY	CA		03/18/2022		2,317							2,317	2,317			
100090926	LAKE HAVASU CITY	AZ		01/31/2023		90							90	90			
100135620	KISSIMMEE	FL		11/09/2023		953							953	953			
100174372	BEND	OR		10/31/2024		1,186							1,186	1,186			
100142501	DUBLIN	OH		02/08/2024		948							948	948			
100152715	RANCHO CORDOVA	CA		05/17/2024		1,497							1,497	1,497			
100176621	PALMDALE	CA		11/15/2024		1,474							1,474	1,474			
100000318	HALF MOON BAY	CA		09/27/2016		8,205							8,205	8,205			
100153390	LITTLE FERRY	NJ		05/29/2024		773							773	773			
100137795	SEVIERVILLE	TN		12/08/2023		851							851	851			
100083230	RIVERSIDE	CA		05/10/2022		1,437							1,437	1,437			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		1,502							1,502	1,502			
100137545	LAS VEGAS	NV		12/08/2023		1,040							1,040	1,040			
100031562	VACAVILLE	CA		03/29/2019		2,042							2,042	2,042			
100168510	ASHFORD	WA		09/25/2024		1,095							1,095	1,095			
100138303	OCEAN VIEW	DE		12/18/2023		3,348							3,348	3,348			
100175213	BOUNTIFUL	UT		11/05/2024		1,274							1,274	1,274			
100134945	POTOMAC	MD		10/30/2023		898							898	898			
100080455	STATEN ISLAND	NY		03/10/2022		1,844							1,844	1,844			
100169100	LAS VEGAS	NV		09/27/2024		98,867							98,867	98,867			
100117580	ARLETA	CA		07/20/2023		1,255							1,255	1,255			
100142974	CLIFTON	NJ		02/09/2024		898							898	898			
100173111	SAINT JOHNS	FL		10/30/2024		1,007							1,007	1,007			
100078728	BRADENTON	FL		02/25/2022		1,890							1,890	1,890			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142670	ARTESIA	CA		02/08/2024		658							658	658			
100174923	WEST BABYLON	NY		10/31/2024		844							844	844			
100110126	RARITAN	NJ		06/29/2023		984							984	984			
100159023	SAN ANTONIO	TX		08/15/2024		626							626	626			
100120904	PORT ANGELES	WA		08/30/2023		1,566							1,566	1,566			
100169150	INDIALANTIC	FL		09/27/2024		1,028							1,028	1,028			
100115422	FONTANA	CA		07/17/2023		1,521							1,521	1,521			
100100756	DANBURY	CT		04/28/2023		1,422							1,422	1,422			
100101739	ELIZABETH	NJ		03/31/2023		620							620	620			
100153207	RICHARDSON	TX		05/30/2024		1,090							1,090	1,090			
100180911	UNITED KINGDOM	GBR		11/27/2024		11							11		(11)		(11)
100130438	KALAMA	WA		09/28/2023		5,099							5,099	5,099			
100174235	PRESCOTT	AZ		10/31/2024		922							922	922			
100127595	HEBER CITY	UT		09/08/2023		1,583							1,583	1,583			
100089623	SURPRISE	AZ		01/30/2023		646							646	646			
100170367	FAIRHAVEN	MA		10/08/2024		1,065							1,065	1,065			
100161139	NASHUA	NH		07/24/2024		914							914	914			
100068494	NEW ORLEANS	LA		08/25/2021		2,028							2,028	2,028			
100148292	LAS VEGAS	NV		04/12/2024		2,608							2,608	2,608			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		1,115							1,115	1,115			
100149404	FRISCO	TX		04/24/2024		949							949	949			
100118815	JURUPA VALLEY	CA		08/30/2023		810							810	810			
100180186	STRAWBERRY	AZ		11/25/2024		901							901	901			
100103501	ARLINGTON	TX		05/08/2023		1,228							1,228	1,228			
100143147	STERLING	VA		02/16/2024		1,053							1,053	1,053			
100131624	HERRIMAN	UT		10/06/2023		1,046							1,046	1,046			
100120536	MARIETTA	GA		08/18/2023		632							632	632			
100186524	LAS VEGAS	NV		12/30/2024		990							990	990			
100107793	HENDERSON	NV		05/19/2023		1,688							1,688	1,688			
100148518	WINOOSKI	VT		04/12/2024		969							969	969			
100168157	SANTA ROSA	CA		09/20/2024		2,877							2,877	2,877			
100178495	GRAND PRAIRIE	TX		11/21/2024		804							804	804			
100141219	HOMESTEAD	FL		01/30/2024		786							786	786			
100110264	FLOWER MOUND	TX		06/30/2023		1,368							1,368	1,368			
100111998	BOISE	ID		06/29/2023		2,775							2,775	2,775			
100142812	TAMPA	FL		02/08/2024		639							639	639			
100012190	HOLLISWOOD	NY		03/08/2017		4,204							4,204	4,204			
100115400	NORWALK	CT		07/17/2023		2,553							2,553	2,553			
100068580	NIJMEGEN	NLD		08/30/2021		(74)							(74)		74		74
100179531	HENDERSON	NV		11/21/2024		1,087							1,087	1,087			
100185693	TILBURG	NLD		12/20/2024		(92)							(92)		92		92
100180847	HEERLEN	NLD		11/27/2024		(91)							(91)		91		91
100108483	COACHELLA	CA		05/25/2023		2,914							2,914	2,914			
100082065	AMSTERDAM	NLD		03/30/2022		(72)							(72)		72		72
100088508	WEERT	NLD		10/27/2022		(114)							(114)		114		114
100174228	DAHLONEGA	GA		10/31/2024		894							894	894			
100087533	SAINT CLOUD	FL		10/25/2022		1,508							1,508	1,508			
100171651	MOUNTAIN GREEN	UT		10/16/2024		977							977	977			
100141757	PALMDALE	CA		01/30/2024		542							542	542			
100076326	SPANAWAY	WA		01/07/2022		2,279							2,279	2,279			
100131833	SHAFTER	CA		10/06/2023		2,514							2,514	2,514			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119571	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		(105)							(105)		105		105
100149922	LAKE HAVASU CITY	AZ		04/29/2024		844							844	844			
100145534	UNITED KINGDOM	GBR		03/12/2024		(39)							(39)		39		39
100154151	LAKE WORTH	FL		07/11/2024		705							705	705			
100088512	UTRECHT	NLD		10/27/2022		(73)							(73)		73		73
100109576	JACKSONVILLE	FL		06/14/2023		917							917	917			
100168184	GILBERT	AZ		09/20/2024		2,405							2,405	2,405			
100169446	BAKER CITY	OR		09/30/2024		1,615							1,615	1,615			
100156457	RANCHO CORDOVA	CA		06/24/2024		1,527							1,527	1,527			
100138439	EAST ORANGE	NJ		12/18/2023		504							504	504			
100026777	OXNARD	CA		09/26/2018		2,440							2,440	2,440			
100173825	COLUSA	CA		10/31/2024		832							832	832			
100144892	UNITED KINGDOM	GBR		03/12/2024		19							19		(19)		(19)
100156696	ESCONDIDO	CA		06/26/2024		1,490							1,490	1,490			
100053726	MISSOULA	MT		03/23/2021		1,139							1,139	1,139			
100057642	QUINCY	MA		06/30/2021		2,242							2,242	2,242			
100142766	LOXAHATCHEE	FL		02/08/2024		1,363							1,363	1,363			
100120768	SAN TAN VALLEY	AZ		08/25/2023		1,207							1,207	1,207			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		1,159							1,159	1,159			
100158822	ROHNERT PARK	CA		07/10/2024		914							914	914			
100138221	HOLLISTER	CA		12/14/2023		935							935	935			
100099993	FREMONT	NH		03/28/2023		1,122							1,122	1,122			
100057920	PITTSBURG	CA		06/30/2021		2,109							2,109	2,109			
100150030	LAGO VISTA	TX		06/07/2024		3,845							3,845	3,845			
100119361	SPOKANE VALLEY	WA		07/31/2023		1,471							1,471	1,471			
100128237	BISHOP	CA		09/14/2023		1,172							1,172	1,172			
100145177	UNITED KINGDOM	GBR		03/12/2024		37							37		(37)		(37)
100182301	ONTARIO	CA		12/12/2024		1,746							1,746	1,746			
100182500	EVERETT	WA		12/12/2024		1,825							1,825	1,825			
100152646	TEMPE	AZ		05/17/2024		1,149							1,149	1,149			
100166031	AMERICAN FORK	UT		09/06/2024		729							729	729			
100088800	SINKING SPRING	PA		11/15/2022		649							649	649			
100128081	UXBRIDGE	MA		09/08/2023		6,425							6,425	6,425			
100019737	DAVIS	CA		07/26/2018		2,694							2,694	2,694			
100173064	LAS VEGAS	NV		10/25/2024		1,034							1,034	1,034			
100119132	JURUPA VALLEY	CA		07/28/2023		33,526							33,526	33,526			
100067671	EL MONTE	CA		09/23/2021		2,407							2,407	2,407			
100150087	NORTH CHARLESTON	SC		06/14/2024		906							906	906			
100153367	BRANDON	MN		05/30/2024		1,063							1,063	1,063			
100152009	PHOENIX	AZ		06/14/2024		958							958	958			
100100798	STANWOOD	WA		04/28/2023		4,035							4,035	4,035			
100169175	JACKSON	NJ		09/27/2024		1,002							1,002	1,002			
100185146	BAKERSFIELD	CA		12/20/2024		825							825	825			
100137176	NEW BEDFORD	MA		11/28/2023		686							686	686			
100080224	SAN BERNARDINO	CA		02/25/2022		8,032							8,032	8,032			
100117975	SOUTH GATE	CA		07/20/2023		1,046							1,046	1,046			
100025188	ORANGE	CA		09/20/2018		1,953							1,953	1,953			
100158197	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100158247	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100025282	UNION CITY	NJ		09/20/2018		1,531							1,531	1,531			
100148752	GULF SHORES	AL		04/17/2024		890							890	890			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100090770	DACULA	GA		02/28/2023		845							845	845			
100132579	BOCA RATON	FL		11/03/2023		940							940	940			
100103868	BROOKLYN	NY		05/10/2023		839							839	839			
100168611	THREE RIVERS	MI		09/25/2024		941							941	941			
100149502	MAZATLAN	MEX		04/24/2024		1,104							1,104	1,104			
100142971	FRISCO	TX		02/09/2024		16,680							16,680	16,680			
100011929	TORRANCE	CA		03/08/2017		1,734							1,734	1,734			
100140794	WESLEY CHAPEL	FL		03/06/2024		734							734	734			
100175697	KATY	TX		11/12/2024		1,197							1,197	1,197			
100168279	MISSION VIEJO	CA		09/20/2024		2,151							2,151	2,151			
100180241	BRENTWOOD	CA		11/25/2024		1,112							1,112	1,112			
100172314	MIDLAND	TX		10/21/2024		1,144							1,144	1,144			
100165777	POST FALLS	ID		08/29/2024		850							850	850			
100168189	MEDFORD	OR		09/20/2024		2,240							2,240	2,240			
100156205	ESCALON	CA		06/20/2024		921							921	921			
100151241	STAMFORD	CT		05/10/2024		952							952	952			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		849							849	849			
100091414	MAYNARD	MA		02/22/2023		2,247							2,247	2,247			
100148510	GARDENA	CA		04/12/2024		1,785							1,785	1,785			
100143063	INMAN	SC		02/14/2024		660							660	660			
100109291	MAHWAH	NJ		06/12/2023		1,106							1,106	1,106			
100185402	ANCHORAGE	AK		12/20/2024		1,167							1,167	1,167			
100148591	TIGARD	OR		04/12/2024		1,296							1,296	1,296			
100030770	ELK GROVE	CA		04/09/2019		1,647							1,647	1,647			
100172926	TULALIP	WA		10/25/2024		804							804	804			
100135249	PALMETTO	FL		11/08/2023		659							659	659			
100091009	EL MONTE	CA		01/31/2023		814							814	814			
100070407	RENO	NV		09/23/2021		2,247							2,247	2,247			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		1,061							1,061	1,061			
100159483	LOVELAND	CO		07/15/2024		822							822	822			
100186324	LAS VEGAS	NV		12/30/2024		21,712							21,712	21,712			
100119191	ALPHARETTA	GA		07/31/2023		1,005							1,005	1,005			
100175615	BAY POINT	CA		11/12/2024		979							979	979			
100082173	DALLAS	TX		04/14/2022		1,168							1,168	1,168			
100101605	BREMERTON	WA		04/26/2023		2,663							2,663	2,663			
100142059	SAN FRANCISCO	CA		02/29/2024		3,145							3,145	3,145			
100057943	SANTA BARBARA	CA		06/30/2021		2,594							2,594	2,594			
4010076784	TOPEKA	KS		08/27/2024		758							758	758			
100011991	ROHNERT PARK	CA		03/08/2017		1,880							1,880	1,880			
100172461	PORTLAND	OR		10/23/2024		1,222							1,222	1,222			
100152766	HOT SPRINGS	AR		05/22/2024		708							708	708			
100100895	ALEXANDRIA	VA		04/28/2023		3,571							3,571	3,571			
100162027	ELMHURST	NY		07/31/2024		849							849	849			
100151009	MARSHALL	NC		05/08/2024		1,297							1,297	1,297			
100137126	CHESTERFIELD	VA		11/28/2023		633							633	633			
100136602	LANCASTER	CA		11/22/2023		973							973	973			
100162920	SAN ANTONIO	TX		08/12/2024		936							936	936			
100168154	CORONA	CA		09/20/2024		2,092							2,092	2,092			
100143866	UNITED KINGDOM	GBR		02/28/2024		(36)							(36)		36		36
100174389	ATASCADERO	CA		10/31/2024		1,920							1,920	1,920			
100140468	ATLANTA	GA		01/17/2024		964							964	964			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119186	MILLVILLE	DE		07/31/2023		1,502							1,502	1,502			
100087303	MIRAMAR BEACH	FL		10/25/2022		265,986							265,986	265,986			
100128849	GLENVIEW	IL		09/21/2023		1,034							1,034	1,034			
100182439	VISALIA	CA		12/12/2024		1,291							1,291	1,291			
100158005	RUIDOSO	NM		07/09/2024		942							942	942			
100135074	SPRING HILL	FL		11/01/2023		1,130							1,130	1,130			
100152532	ALPHARETTA	GA		05/17/2024		942							942	942			
100136978	ASHBURN	VA		11/28/2023		960							960	960			
100169276	NEW CITY	NY		09/27/2024		917							917	917			
100120973	WAYNESVILLE	NC		08/30/2023		1,174							1,174	1,174			
100142637	DAVENPORT	FL		02/08/2024		941							941	941			
100127536	LEHI	UT		09/08/2023		1,254							1,254	1,254			
100176827	CRESWELL	OR		11/15/2024		727							727	727			
100175099	DULUTH	GA		11/05/2024		3,929							3,929	3,929			
100175174	CHARLOTTE	NC		11/05/2024		1,331							1,331	1,331			
100156470	GEORGETOWN	TX		06/24/2024		103,019							103,019	103,019			
100170264	LITTLETON	CO		10/08/2024		1,080							1,080	1,080			
100065347	HILLSBORO	OR		07/28/2021		2,092							2,092	2,092			
100137190	CANTON	GA		11/28/2023		1,069							1,069	1,069			
100152631	GREEN COVE SPRINGS	FL		05/17/2024		1,075							1,075	1,075			
100141111	MASTIC BEACH	NY		01/30/2024		848							848	848			
100152659	DOWNINGTOWN	PA		05/17/2024		1,075							1,075	1,075			
100168769	CLEARWATER	FL		09/26/2024		641							641	641			
100186613	ROSEVILLE	CA		12/30/2024		1,340							1,340	1,340			
100100540	CHARLOTTE	NC		04/27/2023		636							636	636			
100159484	CORVALLIS	OR		07/15/2024		1,807							1,807	1,807			
100147508	PLEASANT PRAIRIE	WI		04/03/2024		540							540	540			
100077935	MIAMI	FL		01/10/2022		4,154							4,154	4,154			
100086647	EULESS	TX		09/30/2022		1,027							1,027	1,027			
100031314	BENICIA	CA		03/29/2019		2,077							2,077	2,077			
100151827	INDIO	CA		05/10/2024		982							982	982			
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		917							917	917			
100131949	AVONDALE	AZ		10/13/2023		1,030							1,030	1,030			
100079178	CAPE CORAL	FL		02/24/2022		2,251							2,251	2,251			
100107905	LEONARD	TX		06/29/2023		883							883	883			
100172714	REARDAN	WA		11/21/2024		807							807	807			
100074292	FORT LAUDERDALE	FL		12/09/2021		1,843							1,843	1,843			
100152998	MERCED	CA		06/27/2024		790							790	790			
100185997	CULPEPPER	VA		12/26/2024		874							874	874			
100141070	FLOWERY BRANCH	GA		02/20/2024		940							940	940			
100164657	NEWARK	NJ		08/23/2024		823							823	823			
100146946	BEAVERTON	OR		03/26/2024		1,125							1,125	1,125			
100143687	HICKSVILLE	NY		02/22/2024		663							663	663			
100172186	NASHVILLE	TN		10/17/2024		1,592							1,592	1,592			
100048721	ELIZABETH	NJ		11/20/2020		1,468							1,468	1,468			
100165702	PEMBROKE PINES	FL		08/29/2024		702							702	702			
100139361	MASTIC BEACH	NY		12/28/2023		686							686	686			
100068241	TORRANCE	CA		08/25/2021		2,197							2,197	2,197			
100112976	CHICAGO	IL		06/29/2023		1,727							1,727	1,727			
100172974	ROSWELL	GA		10/25/2024		1,712							1,712	1,712			
100145134	UNITED KINGDOM	GBR		03/12/2024		(29)							(29)		29		29

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140850	GLENDALE	AZ		03/06/2024		719							719	719			
100118873	SAN LUIS OBISPO	CA		08/30/2023		1,143							1,143	1,143			
100135666	FORT MYERS	FL		11/09/2023		780							780	780			
100119955	CONYERS	GA		08/11/2023		1,221							1,221	1,221			
100186513	LANDAFF	NH		12/30/2024		1,018							1,018	1,018			
100171759	PLEASANTON	CA		10/17/2024		1,224							1,224	1,224			
100152629	UNIONVILLE	CT		05/17/2024		1,095							1,095	1,095			
100016587	OAKLAND	CA		04/10/2018		2,336							2,336	2,336			
100148696	SALT LAKE CITY	UT		04/17/2024		786							786	786			
100160009	JACKSONVILLE	FL		08/16/2024		686							686	686			
100119933	LAS VEGAS	NV		08/10/2023		676							676	676			
100148660	PALMETTO BAY	FL		04/15/2024		810							810	810			
100017274	PRESCOTT	AZ		04/26/2018		1,159							1,159	1,159			
100141038	SUGAR LAND	TX		02/20/2024		988							988	988			
100128208	FLAGSTAFF	AZ		09/18/2023		1,028							1,028	1,028			
100120738	SANTA MARIA	CA		08/25/2023		1,092							1,092	1,092			
100062545	MT VERNON	NY		07/01/2021		3,451							3,451	3,451			
100164217	GRAND JUNCTION	CO		08/21/2024		757							757	757			
100114715	BOWIE	MD		06/29/2023		1,006							1,006	1,006			
19070	EL PASO	TX		07/19/2011		58,854							58,854	58,854			
100049539	KAHULUI	HI		11/20/2020		1,875							1,875	1,875			
100135247	UNION	WA		11/08/2023		1,239							1,239	1,239			
100175200	KEAAU	HI		11/05/2024		2,362							2,362	2,362			
100054864	GILROY	CA		03/23/2021		1,779							1,779	1,779			
100017273	PINEY FLATS	TN		04/26/2018		1,666							1,666	1,666			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		774							774	774			
100080241	FISCHER	TX		02/25/2022		2,176							2,176	2,176			
100139338	VICTORVILLE	CA		12/28/2023		3,735							3,735	3,735			
100110371	PALM SPRINGS	CA		06/30/2023		1,038							1,038	1,038			
100141582	ANNA	TX		01/30/2024		819							819	819			
100031718	SAN FRANCISCO	CA		03/29/2019		2,043							2,043	2,043			
100153624	SAVANNAH	GA		05/31/2024		9,789							9,789	9,789			
100175106	MAGGIE VALLEY	NC		11/05/2024		796							796	796			
100185382	HAMILTON	MT		12/20/2024		1,463							1,463	1,463			
100139850	UNITED KINGDOM	GBR		12/18/2023		26							26		(26)		(26)
100087392	DENVER	CO		10/25/2022		1,857							1,857	1,857			
100159933	MIAMI	FL		08/16/2024		9,693							9,693	9,693			
100186475	TUCSON	AZ		12/30/2024		928							928	928			
100115576	SAN TAN VALLEY	AZ		07/19/2023		1,057							1,057	1,057			
100159602	NORTH BRANFORD	CT		07/15/2024		807							807	807			
100099977	DENVER	CO		03/28/2023		1,098							1,098	1,098			
100134067	LAWRENCEVILLE	GA		10/27/2023		2,900							2,900	2,900			
100160104	DALLAS	TX		07/17/2024		920							920	920			
100140336	SOUTH AMBOY	NJ		01/18/2024		864							864	864			
100166150	SAINT CLOUD	FL		09/09/2024		891							891	891			
100132000	PORT ORCHARD	WA		10/13/2023		1,177							1,177	1,177			
100148727	GARLAND	TX		04/17/2024		867							867	867			
100099876	ELK GROVE	CA		03/28/2023		1,001							1,001	1,001			
100160388	GOODYEAR	AZ		09/06/2024		900							900	900			
100167926	MIAMI	FL		09/20/2024		853							853	853			
100154915	ANNANDALE	VA		07/19/2024		1,021							1,021	1,021			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168134	DAVENPORT	FL		09/20/2024		2,526							2,526	2,526			
100140250	POOLER	GA		01/18/2024		1,161							1,161	1,161			
100081923	ROTTERDAM	NLD		03/30/2022		(127)							(127)		127		127
100107791	WILLIS	TX		05/19/2023		1,616							1,616	1,616			
100118820	AUBURN	GA		08/30/2023		942							942	942			
100132091	JERSEY CITY	NJ		10/13/2023		1,009							1,009	1,009			
100171857	INDIANAPOLIS	IN		10/17/2024		894							894	894			
100127647	ENGLEWOOD	FL		09/08/2023		2,171							2,171	2,171			
100045869	REDWOOD CITY	CA		11/25/2020		1,303							1,303	1,303			
100121072	NETHERLANDS	NLD		08/28/2023		(179)							(179)		179		179
100144808	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100079196	RIVERSIDE	CA		02/24/2022		2,092							2,092	2,092			
100115255	ATLANTIC CITY	NJ		07/17/2023		850							850	850			
100154605	LOS BANOS	CA		06/14/2024		682							682	682			
100164397	HENDERSON	NV		08/21/2024		885							885	885			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		1,021							1,021	1,021			
100100283	BAYONNE	NJ		03/24/2023		889							889	889			
100161116	MERCED	CA		07/24/2024		1,292							1,292	1,292			
100110028	MIAMI	FL		06/23/2023		1,054							1,054	1,054			
100140140	GRAND PRAIRIE	TX		01/09/2024		4,057							4,057	4,057			
100135016	DAVENPORT	FL		10/30/2023		1,023							1,023	1,023			
100115560	RIVERSIDE	NJ		07/19/2023		2,255							2,255	2,255			
100152643	ATOKA	OK		05/17/2024		1,108							1,108	1,108			
100116654	FOREST HILLS	NY		07/20/2023		3,081							3,081	3,081			
100185407	MILFORD	MA		12/20/2024		1,137							1,137	1,137			
100176749	SAINT PAUL	MN		11/15/2024		1,050							1,050	1,050			
100168730	EUGENE	OR		09/26/2024		18,103							18,103	18,103			
100117849	FULSHEAR	TX		07/20/2023		720							720	720			
100180564	ACTON	CA		11/26/2024		643							643	643			
100152832	ATLANTA	GA		05/22/2024		348							348	348			
100178358	LOS ANGELES	CA		11/20/2024		947							947	947			
100129711	LAS VEGAS	NV		09/29/2023		1,960							1,960	1,960			
100043967	SAN RAFAEL	CA		08/19/2020		1,765							1,765	1,765			
100143233	NAMPA	ID		02/16/2024		784							784	784			
100114776	MANVEL	TX		07/07/2023		1,114							1,114	1,114			
100103516	CLERMONT	FL		05/08/2023		710							710	710			
100151013	ANNAPOLIS	MD		05/08/2024		1,003							1,003	1,003			
100185911	SUGARLOAF	CA		12/26/2024		951							951	951			
100147392	LAKEWOOD	CO		05/08/2024		3,488							3,488	3,488			
100166933	MILWAUKEE	WI		09/13/2024		908							908	908			
100130381	WINTER GARDEN	FL		09/28/2023		776							776	776			
100060106	DAVIS	CA		06/25/2021		2,180							2,180	2,180			
100031520	VISTA	CA		03/29/2019		1,172							1,172	1,172			
100174677	MARIETTA	GA		10/31/2024		788							788	788			
100168101	SALT LAKE CITY	UT		09/20/2024		10,519							10,519	10,519			
100078701	LA MIRADA	CA		02/02/2022		1,981							1,981	1,981			
100143148	STERLING	VA		02/16/2024		1,044							1,044	1,044			
100141798	RHEDEN	NLD		01/29/2024		(159)							(159)		159		159
100156472	BELMONT	NC		06/24/2024		1,020							1,020	1,020			
100127483	PROVIDENCE	RI		09/08/2023		1,122							1,122	1,122			
100150875	MELISSA	TX		05/08/2024		1,054							1,054	1,054			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010056553	GLOUCESTER CITY	NJ		08/24/2023		961							961	961			
100117804	FRESNO	CA		07/20/2023		1,156							1,156	1,156			
100116598	PERRIS	CA		07/20/2023		676							676	676			
100101022	SANTA ANA	CA		04/28/2023		2,747							2,747	2,747			
100115339	VANCOUVER	WA		07/17/2023		1,505							1,505	1,505			
100132094	SALT LAKE CITY	UT		10/13/2023		1,068							1,068	1,068			
100068199	SPRINGFIELD	VA		08/25/2021		2,401							2,401	2,401			
100142537	BROOMFIELD	CO		02/08/2024		1,046							1,046	1,046			
100185812	PALMDALE	CA		12/26/2024		591							591	591			
100173288	MOUNT DESERT	ME		10/30/2024		1,407							1,407	1,407			
100029535	BROOKLYN	NY		10/26/2018		1,385							1,385	1,385			
100091855	JACKSONVILLE	FL		01/30/2023		684							684	684			
100135341	NASHVILLE	TN		11/13/2023		1,576							1,576	1,576			
100142967	WESTMINSTER	CO		02/09/2024		902							902	902			
100142653	AUSTIN	TX		02/08/2024		1,080							1,080	1,080			
100178217	SANTA ANA	CA		11/19/2024		1,200							1,200	1,200			
100180037	ROSEVILLE	CA		11/25/2024		1,340							1,340	1,340			
100079966	OAKLEY	CA		04/25/2022		1,976							1,976	1,976			
100172877	ANCHORAGE	AK		10/25/2024		1,015							1,015	1,015			
100101514	PHOENIX	AZ		04/26/2023		1,775							1,775	1,775			
100119642	HERRIMAN	UT		08/04/2023		953							953	953			
100101979	SPRING	TX		04/14/2023		770							770	770			
100173988	PENSACOLA BEACH	FL		10/31/2024		907							907	907			
100151585	AUSTIN	TX		05/10/2024		930							930	930			
100151973	FARMINGTON	MN		06/14/2024		757							757	757			
100138306	POCONO PINES	PA		12/18/2023		6,357							6,357	6,357			
100181527	RICHMOND	TX		12/06/2024		634							634	634			
100076365	KALAMAZOO	MI		12/23/2021		1,822							1,822	1,822			
100172556	ANNANDALE	VA		10/23/2024		995							995	995			
100165465	LITTLE ELM	TX		08/29/2024		1,946							1,946	1,946			
100151035	FREDERICK	MD		05/08/2024		1,546							1,546	1,546			
100152545	MCKINNEY	TX		05/17/2024		1,831							1,831	1,831			
100103733	LITTLE FALLS	NJ		05/08/2023		796							796	796			
100143744	FORT LAUDERDALE	FL		04/05/2024		1,098							1,098	1,098			
100166105	LAWRENCEVILLE	GA		09/09/2024		1,383							1,383	1,383			
100120126	CHANDLER	AZ		08/11/2023		1,051							1,051	1,051			
100164445	MERCED	CA		08/21/2024		1,255							1,255	1,255			
100079969	TEMECULA	CA		04/25/2022		2,135							2,135	2,135			
100146624	FREEHOLD	NJ		03/20/2024		701							701	701			
100110640	BURBANK	CA		06/30/2023		1,938							1,938	1,938			
100182403	WOONSOCKET	RI		12/12/2024		1,266							1,266	1,266			
100161015	FRANKFORD	DE		07/24/2024		847							847	847			
100153240	MADEIRA BEACH	FL		05/30/2024		1,046							1,046	1,046			
100159964	DEERFIELD BEACH	FL		08/16/2024		835							835	835			
100140266	HILTON HEAD ISLAND	SC		01/18/2024		856							856	856			
100175657	ELIZABETH	NJ		11/12/2024		675							675	675			
100135057	LEONARDTOWN	MD		11/01/2023		1,836							1,836	1,836			
100149928	TAYLORSVILLE	UT		06/07/2024		621							621	621			
100175154	PANAMA CITY BEACH	FL		11/05/2024		893							893	893			
100114829	THORNTON	CO		07/10/2023		1,193							1,193	1,193			
100090197	RALEIGH	NC		01/13/2023		1,815							1,815	1,815			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154515	MIAMI	FL		06/14/2024		983							983	983			
100136963	ELLIJAY	GA		11/28/2023		1,010							1,010	1,010			
100120700	MANTECA	CA		08/25/2023		5,607							5,607	5,607			
100164247	FOUNTAIN	CO		08/21/2024		827							827	827			
100151125	RENO	NV		05/08/2024		916							916	916			
100182214	CAPE CORAL	FL		12/12/2024		12,780							12,780	12,780			
100162839	COLORADO SPRINGS	CO		08/12/2024		903							903	903			
100162834	MESA	AZ		08/12/2024		896							896	896			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		2,373							2,373	2,373			
100055505	ALISO VIEJO	CA		03/23/2021		9,097							9,097	9,097			
100185389	HEMET	CA		12/20/2024		1,400							1,400	1,400			
100168506	SALADO	TX		09/25/2024		1,974							1,974	1,974			
100012064	BROOKLYN	NY		03/08/2017		1,947							1,947	1,947			
100172232	ACWORTH	GA		10/21/2024		875							875	875			
100011815	ANTIOCH	CA		03/08/2017		2,444							2,444	2,444			
100011650	CANYON LAKE	CA		03/08/2017		3,245							3,245	3,245			
100179627	GENEVA	IL		11/21/2024		910							910	910			
100144736	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100031824	MONTEREY	CA		03/29/2019		2,176							2,176	2,176			
100158262	UNITED KINGDOM	GBR		07/09/2024		(15)							(15)		15		15
100085057	HILVERSUM	NLD		07/27/2022		(80)							(80)		80		80
100089244	MIAMI	FL		01/26/2023		2,685							2,685	2,685			
100143514	AMITYVILLE	NY		02/21/2024		732							732	732			
100055871	KENSINGTON	MD		03/26/2021		2,445							2,445	2,445			
100065518	PORTLAND	OR		07/28/2021		1,949							1,949	1,949			
100101136	TRENTON	NJ		04/28/2023		7,655							7,655	7,655			
100147663	CHICAGO	IL		04/04/2024		722							722	722			
100140430	MENIFEE	CA		01/18/2024		1,456							1,456	1,456			
100143691	LOS ANGELES	CA		02/22/2024		636							636	636			
100078690	FREEHOLD	NJ		02/02/2022		1,795							1,795	1,795			
100154167	ROSENBERG	TX		07/11/2024		1,915							1,915	1,915			
100120945	HANOVER	PA		08/30/2023		707							707	707			
100168745	STOCKTON	CA		09/26/2024		874							874	874			
100140736	GREENLAWN	NY		01/22/2024		1,548							1,548	1,548			
100101037	PAGOSA SPRINGS	CO		04/28/2023		2,067							2,067	2,067			
100170165	SEATTLE	WA		10/08/2024		1,191							1,191	1,191			
100130139	MCKINNEY	TX		11/15/2023		942							942	942			
100176523	KISSIMMEE	FL		11/15/2024		1,001							1,001	1,001			
100118682	ZEPHYR COVE	NV		07/25/2023		969							969	969			
100161048	MCKINNEY	TX		07/24/2024		1,069							1,069	1,069			
100186357	STEAMBOAT SPRINGS	CO		12/30/2024		888							888	888			
100173370	LAKE ARROWHEAD	CA		10/30/2024		816							816	816			
100164816	FORT MYERS	FL		08/26/2024		602							602	602			
100136922	WEST PARK	FL		11/28/2023		916							916	916			
100156587	HENDERSON	NV		06/24/2024		994							994	994			
100157933	PORT CHARLOTTE	FL		07/09/2024		921							921	921			
100152563	PLANO	TX		05/17/2024		1,055							1,055	1,055			
100145665	UNITED KINGDOM	GBR		03/12/2024		8,486						(8,898)	(413)		413		413
100143853	UNITED KINGDOM	GBR		02/28/2024		(32)							(32)		32		32
100186334	NAMPA	ID		12/30/2024		1,015							1,015	1,015			
100152520	KENNESAW	GA		05/17/2024		1,159							1,159	1,159			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100032478	DUBLIN	IRL		06/21/2019		2,749							2,749	2,937	180	7	188
100079330	NAVARRE	FL		03/17/2022		1,695							1,695	1,695			
100117700	CALIMESA	CA		07/20/2023		1,316							1,316	1,316			
100174032	HUNTINGDON VALLEY	PA		10/31/2024		916							916	916			
100144668	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100132020	BEAUMONT	CA		10/13/2023		1,098							1,098	1,098			
100077812	MEDFORD	OR		12/23/2021		1,611							1,611	1,611			
100068129	LYNDHURST	NJ		08/25/2021		4,147							4,147	4,147			
100081657	PHOENIX	AZ		03/30/2022		1,968							1,968	1,968			
100149813	PAWTUCKET	RI		04/29/2024		797							797	797			
100174934	GALVESTON	TX		10/31/2024		523							523	523			
100176760	GRANITE FALLS	WA		11/15/2024		15,875							15,875	15,875			
100172914	LOS BANOS	CA		10/25/2024		873							873	873			
100143429	HIALEAH	FL		02/16/2024		841							841	841			
100131844	FAIRFIELD	CA		10/06/2023		898							898	898			
100118677	AUBURN	CA		07/25/2023		655							655	655			
100172298	NEWBERG	OR		10/21/2024		886							886	886			
100044560	CHULA VISTA	CA		11/19/2020		1,389							1,389	1,389			
100031506	STATEN ISLAND	NY		03/29/2019		2,811							2,811	2,811			
100038516	DUBLIN	IRL		09/27/2019		326							326	(4,679)	(326)	(4,679)	(5,005)
100110468	LEHI	UT		06/30/2023		1,334							1,334	1,334			
100084005	PLEASANT VIEW	TN		06/27/2022		2,264							2,264	2,264			
100132288	BRIDGTON	ME		10/13/2023		1,296							1,296	1,296			
100119101	FORT LAUDERDALE	FL		07/28/2023		2,363							2,363	2,363			
100089656	BREDA	NLD		11/29/2022		(97)							(97)		97		97
100136233	STRATHAM	NH		11/20/2023		1,113							1,113	1,113			
100065058	LOS ANGELES	CA		07/14/2021		1,966							1,966	1,966			
100110044	MIAMI	FL		06/23/2023		1,138							1,138	1,138			
100091424	AUSTIN	TX		02/22/2023		1,089							1,089	1,089			
100161069	AURORA	CO		07/24/2024		1,475							1,475	1,475			
100119218	PRESQUE ISLE	WI		07/31/2023		1,028							1,028	1,028			
100139286	EAGLEVILLE	PA		12/28/2023		731							731	731			
100185843	DOWNEY	CA		12/26/2024		2,596							2,596	2,596			
100164046	FAIRPLAY	CO		08/21/2024		1,146							1,146	1,146			
100115665	LINDEN	NJ		07/20/2023		1,146							1,146	1,146			
100169533	BALLWIN	MO		09/30/2024		1,797							1,797	1,797			
100065352	BEAVERTON	OR		07/28/2021		2,073							2,073	2,073			
100179977	RABUN GAP	GA		11/25/2024		1,215							1,215	1,215			
100175369	BIG BEAR CITY	CA		11/05/2024		1,630							1,630	1,630			
100137384	SMYRNA	GA		12/05/2023		872							872	872			
100130447	NAPLES	FL		09/28/2023		842							842	842			
100087338	DICKINSON	TX		10/25/2022		1,686							1,686	1,686			
100176723	ESTERO	FL		11/15/2024		927							927	927			
100143650	VENTNOR CITY	NJ		02/22/2024		925							925	925			
100175639	HIALEAH	FL		11/12/2024		926							926	926			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		44,366							44,366	44,366			
100127488	ESCONDIDO	CA		09/08/2023		1,195							1,195	1,195			
100140111	MERCED	CA		01/09/2024		1,196							1,196	1,196			
100101661	STAR	ID		04/26/2023		1,338							1,338	1,338			
100178254	FITCHBURG	MA		11/19/2024		712							712	712			
100129275	BUCKLEY	WA		09/25/2023		1,036							1,036	1,036			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115553	ATTLEBORO	MA		07/19/2023		1,582							1,582	1,582			
100185064	LONGMONT	CO		12/20/2024		1,087							1,087	1,087			
100102360	HIGHLAND	CA		06/07/2023		1,280							1,280	1,280			
100135398	WINTER GARDEN	FL		11/13/2023		1,393							1,393	1,393			
100167005	KITTERY	ME		09/13/2024		803							803	803			
100159440	FRESNO	CA		07/15/2024		586							586	586			
100134589	PITTSBORO	NC		10/30/2023		1,951							1,951	1,951			
100164455	BENBROOK	TX		08/21/2024		1,272							1,272	1,272			
100158200	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100171259	SOUTH FALLSBURG	NY		10/16/2024		827							827	827			
100185418	BOONE	NC		12/20/2024		1,882							1,882	1,882			
100084703	NAPA	CA		08/02/2022		1,257							1,257	1,257			
100110022	PORT SAINT LUCIE	FL		06/23/2023		1,341							1,341	1,341			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		1,628							1,628	1,628			
100114893	DULUTH	GA		07/13/2023		1,138							1,138	1,138			
100110670	CHARLESTOWN	MA		06/30/2023		1,205							1,205	1,205			
100149689	DAWSONVILLE	GA		04/26/2024		1,016							1,016	1,016			
100143284	ROGERS	AR		02/16/2024		937							937	937			
100186596	MORENO VALLEY	CA		12/30/2024		1,397							1,397	1,397			
100135351	MYRTLE BEACH	SC		11/13/2023		933							933	933			
100171507	CASTLE ROCK	CO		10/16/2024		612							612	612			
100142428	BRADENTON	FL		03/08/2024		819							819	819			
100109177	SANTA CLARITA	CA		07/21/2023		1,206							1,206	1,206			
100152603	WEST PALM BEACH	FL		05/17/2024		1,157							1,157	1,157			
100108522	ROTTERDAM	NLD		05/25/2023		(151)							(151)		151		151
100166259	SAINT GEORGE	UT		09/09/2024		888							888	888			
100110328	NASHVILLE	TN		06/30/2023		1,618							1,618	1,618			
100133736	GILBERT	AZ		10/23/2023		1,084							1,084	1,084			
100150616	DALLAS	TX		05/03/2024		917							917	917			
100128136	CONYERS	GA		09/11/2023		136,798							136,798	136,798			
100159702	WILDOMAR	CA		08/23/2024		4,022							4,022	4,022			
100000462	LOS ANGELES	CA		09/27/2016		2,463							2,463	2,463			
100181319	VICTORVILLE	CA		12/06/2024		1,012							1,012	1,012			
100137801	LAND O LAKES	FL		12/08/2023		1,206							1,206	1,206			
100161932	MODESTO	CA		07/31/2024		746							746	746			
100148431	SACRAMENTO	CA		04/12/2024		913							913	913			
100142061	EL SOBRANTE	CA		02/29/2024		1,126							1,126	1,126			
100158299	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100140798	SAN LORENZO	CA		03/06/2024		231							231	231			
100108915	KEARNEYSVILLE	WV		05/31/2023		1,088							1,088	1,088			
100065417	UNION CITY	CA		07/28/2021		2,196							2,196	2,196			
100136956	MORRISVILLE	NC		11/28/2023		1,464							1,464	1,464			
100134552	FREEPORT	NY		10/30/2023		746							746	746			
100158298	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100169275	BALDWIN	NY		09/27/2024		827							827	827			
100150656	VIRGINIA BEACH	VA		05/06/2024		883							883	883			
100173834	MIAMI	FL		10/31/2024		847							847	847			
100180408	CUMMING	GA		11/25/2024		1,253							1,253	1,253			
100159614	NEWARK	NJ		07/15/2024		798							798	798			
100086588	SAN DIEGO	CA		09/30/2022		938							938	938			
100120872	MIAMI	FL		08/28/2023		956							956	956			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100178415	ORLANDO	FL		11/21/2024		948							948	948			
100044214	LIVERMORE	CA		08/19/2020		1,618							1,618	1,618			
100138155	ALEXANDRIA	VA		12/14/2023		796							796	796			
100091693	MIAMI	FL		03/24/2023		994							994	994			
100079905	VALRICO	FL		04/08/2022		2,239							2,239	2,239			
100155902	CHENEY	WA		06/17/2024		1,339							1,339	1,339			
100103098	BAY SHORE	NY		04/21/2023		1,622							1,622	1,622			
100144695	UNITED KINGDOM	GBR		03/12/2024		33							33		(33)		(33)
100087115	KISSIMMEE	FL		11/04/2022		1,222							1,222	1,222			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		4,367							4,367	4,367			
100158456	LK HAVASU CTY	AZ		07/10/2024		1,028							1,028	1,028			
100160577	FORT MYERS	FL		07/19/2024		812							812	812			
100137606	HEATHSVILLE	VA		12/08/2023		1,072							1,072	1,072			
100152221	MESA	AZ		05/17/2024		1,026							1,026	1,026			
100137516	TALENT	OR		01/11/2024		797							797	797			
100080397	GARDEN GROVE	CA		04/14/2022		1,795							1,795	1,795			
100017483	SAN MATEO	CA		04/26/2018		1,918							1,918	1,918			
100078463	HOMESTEAD	FL		01/25/2022		1,602							1,602	1,602			
100030641	JAMAICA	NY		04/09/2019		536							536	536			
100157861	BRENTWOOD	CA		07/09/2024		156,109							156,109	156,109			
100179365	FULSHEAR	TX		12/27/2024		470							470	470			
100168503	BEAUFORT	SC		09/25/2024		988							988	988			
100107946	LARGO	FL		06/29/2023		1,018							1,018	1,018			
100174329	ST AUGUSTINE	FL		10/31/2024		1,047							1,047	1,047			
100140307	HYATTSVILLE	MD		01/18/2024		658							658	658			
100151460	CARMICHAEL	CA		05/10/2024		919							919	919			
100148592	FORT MYERS	FL		04/12/2024		1,117							1,117	1,117			
100142157	ARLINGTON	TX		02/29/2024		32,460							32,460	32,460			
100180674	ROGERSVILLE	MO		11/26/2024		1,587							1,587	1,587			
100148447	LEESBURG	VA		04/12/2024		1,040							1,040	1,040			
100158296	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100091451	FULSHEAR	TX		01/20/2023		615							615	615			
100108906	OCALA	FL		05/31/2023		1,007							1,007	1,007			
100184371	CORVALLIS	OR		12/16/2024		1,078							1,078	1,078			
100068426	JURUPA VALLEY	CA		08/25/2021		2,265							2,265	2,265			
100065927	ROTTERDAM	NLD		07/30/2021		(134)							(134)		134		134
100082037	GRONINGEN	NLD		03/30/2022		(77)							(77)		77		77
100119251	JEROME	ID		07/31/2023		980							980	980			
100083329	EINDHOVEN	NLD		05/27/2022		(75)							(75)		75		75
100140855	OCALA	FL		03/06/2024		387							387	387			
100079908	HALLANDALE BEACH	FL		04/08/2022		1,199							1,199	1,199			
100140442	PHOENIX	AZ		01/18/2024		2,072							2,072	2,072			
100151640	BOWIE	MD		05/10/2024		964							964	964			
100048756	STATEN ISLAND	NY		11/20/2020		1,674							1,674	1,674			
100141748	WAXAHACHIE	TX		01/30/2024		999							999	999			
100168264	COVENTRY	RI		09/20/2024		2,470							2,470	2,470			
100137726	YUBA CITY	CA		12/08/2023		1,153							1,153	1,153			
100165589	SAN BERNARDINO	CA		10/04/2024		677							677	677			
100164614	STUART	FL		08/21/2024		906							906	906			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		1,903							1,903	1,903			
100071656	PORT HUENEME	CA		10/14/2021		2,212							2,212	2,212			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138001	CLEARWATER	FL		12/13/2023		955							955	955			
100117117	STATEN ISLAND	NY		07/20/2023		2,171							2,171	2,171			
100170380	GRAYSON	GA		10/08/2024		894							894	894			
100162997	MENIFEE	CA		08/12/2024		1,017							1,017	1,017			
100103250	CIBOLO	TX		04/27/2023		2							2	2			
100150481	ROSEVILLE	CA		05/03/2024		2,148							2,148	2,223		75	75
100163882	SAN ANTONIO	TX		09/27/2024		741							741	741			
100074203	SACRAMENTO	CA		12/09/2021		1,838							1,838	1,838			
100182507	SEVERN	MD		12/12/2024		1,113							1,113	1,113			
100120995	CLEARWATER BEACH	FL		08/30/2023		993							993	993			
100179454	BATTLE GROUND	WA		11/21/2024		1,222							1,222	1,222			
100176675	DAVENPORT	FL		11/15/2024		661							661	661			
100167528	MARIETTA	GA		10/31/2024		718							718	718			
100091732	LAVEEN	AZ		03/24/2023		1,800							1,800	1,800			
100141284	SAN ANTONIO	TX		01/30/2024		4,126							4,126	4,126			
100159877	POMPANO BEACH	FL		08/16/2024		884							884	884			
100100562	FORT WORTH	TX		04/27/2023		776							776	776			
100171685	ACWORTH	GA		10/16/2024		1,219							1,219	1,219			
100138241	FRISCO	TX		12/14/2023		945							945	945			
100160063	CAPE CORAL	FL		07/17/2024		810							810	810			
100141068	MODESTO	CA		02/20/2024		1,822							1,822	1,822			
100110411	NEWTON	NC		06/30/2023		1,259							1,259	1,259			
100170907	MENIFEE	CA		10/11/2024		803							803	803			
100151782	ROCKVILLE	MD		05/10/2024		1,562							1,562	1,562			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		906							906	906			
100115008	TRACY	CA		07/14/2023		1,102							1,102	1,102			
100182492	APISON	TN		12/12/2024		1,067							1,067	1,067			
100130180	BOCA RATON	FL		11/15/2023		2,003							2,003	2,003			
100054996	SAINT ALBANS	NY		03/23/2021		1,678							1,678	1,678			
100170441	MCDONOUGH	GA		10/09/2024		899							899	899			
100133798	KISSIMMEE	FL		10/20/2023		3,004							3,004	3,004			
100170234	LAS VEGAS	NV		10/08/2024		829							829	829			
100186446	LATHROP	CA		12/30/2024		928							928	928			
100131977	PORT ARANSAS	TX		10/13/2023		593							593	593			
100044098	PLEASANT HILL	CA		08/19/2020		1,786							1,786	1,786			
100128482	EAST HARTFORD	CT		09/15/2023		775							775	775			
100110370	ASHBURN	VA		06/30/2023		1,918							1,918	1,918			
100031069	ELK GROVE	CA		03/29/2019		2,054							2,054	2,054			
100141995	APOPKA	FL		02/29/2024		14,731							14,731	14,731			
100103029	JERSEY CITY	NJ		06/22/2023		856							856	856			
100145426	UNITED KINGDOM	GBR		03/12/2024		6,132							6,132	6,456	324		324
100108166	SAN BERNARDINO	CA		05/24/2023		754							754	754			
100151822	PEYTON	CO		05/10/2024		856							856	856			
100180030	SAINT SIMONS ISLAND	GA		11/25/2024		715							715	715			
100079931	ROCK HILL	SC		04/25/2022		2,099							2,099	2,099			
100145288	UNITED KINGDOM	GBR		03/12/2024		(35)							(35)		35		35
100078910	WESTMINSTER	CO		02/24/2022		2,191							2,191	2,191			
100087976	TUCSON	AZ		10/25/2022		1,087							1,087	1,087			
100109370	DURANGO	CO		06/12/2023		1,506							1,506	1,506			
100154612	LAS VEGAS	NV		06/14/2024		464							464	464			
100129629	MCKINNEY	TX		09/29/2023		1,199							1,199	1,199			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120917	BOONE	NC		08/30/2023		1,093							1,093	1,093			
100182013	CLARKSVILLE	TN		12/12/2024		1,118							1,118	1,118			
100137763	WASHINGTON	UT		12/08/2023		789							789	789			
100114587	LAS VEGAS	NV		06/29/2023		1,226							1,226	1,226			
100163929	HEBRON	CT		10/04/2024		1,426							1,426	1,426			
100138639	FREDERICKSBURG	TX		02/02/2024		933							933	933			
100141724	LAUDERHILL	FL		01/30/2024		635							635	635			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		694							694	694			
100054875	ALEXANDRIA	VA		03/23/2021		1,181							1,181	1,181			
100169435	KAILUA KONA	HI		09/30/2024		1,665							1,665	1,665			
100090342	SALIDA	CA		12/22/2022		647							647	647			
100162090	LAS VEGAS	NV		07/31/2024		709							709	709			
100160110	EDINBURG	TX		07/17/2024		2,615							2,615	2,615			
100179526	HAWTHORNE	NJ		11/21/2024		1,073							1,073	1,073			
100170443	MCDONOUGH	GA		10/09/2024		899							899	899			
100108492	KISSIMMEE	FL		05/25/2023		928							928	928			
100162837	BUCKEYE	AZ		08/12/2024		1,019							1,019	1,019			
100071493	DOUGLASVILLE	GA		10/26/2021		1,626							1,626	1,626			
100151152	PORT SAINT LUCIE	FL		05/09/2024		27,287							27,287	27,287			
100108535	DEN HAAG	NLD		05/25/2023		(61)							(61)		61		61
100011461	COLLEGE POINT	NY		12/23/2016		6,120							6,120	6,120			
100170438	MCDONOUGH	GA		10/09/2024		899							899	899			
100171931	MONTGOMERY	TX		10/17/2024		1,091							1,091	1,091			
100147548	LITHIA SPRINGS	GA		04/03/2024		820							820	820			
100083785	PEORIA	AZ		07/12/2022		1,179							1,179	1,179			
100090110	HEMET	CA		01/13/2023		742							742	742			
100143783	HAMPTON	VA		02/27/2024		759							759	759			
100166180	COLUMBIA	TN		09/09/2024		1,007							1,007	1,007			
100152409	ROSEVILLE	CA		05/17/2024		1,960							1,960	1,960			
100143426	BELLEVUE	WA		02/16/2024		3,020							3,020	3,020			
100120462	JURUPA VALLEY	CA		08/18/2023		1,303							1,303	1,303			
100162311	PHELAN	CA		08/05/2024		4,102							4,102	4,102			
100133640	ELK GROVE	CA		10/23/2023		1,308							1,308	1,308			
100163794	WEST DES MOINES	IA		09/27/2024		1,328							1,328	1,328			
100171702	DURHAM	NC		10/17/2024		966							966	966			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		1,824							1,824	1,824			
100129330	OXNARD	CA		09/25/2023		1,126							1,126	1,126			
100162777	WINCHESTER	CA		08/12/2024		1,022							1,022	1,022			
100167966	HYATTSVILLE	MD		09/20/2024		1,407							1,407	1,407			
100180422	LAS VEGAS	NV		11/25/2024		1,113							1,113	1,113			
100169139	MELBOURNE	FL		09/27/2024		1,012							1,012	1,012			
100149680	NEW PRAGUE	MN		04/26/2024		1,120							1,120	1,120			
100172564	GLENDALE	AZ		10/23/2024		863							863	863			
4010043124	TRENTON	NY		02/02/2023		906							906	906			
100158292	UNITED KINGDOM	GBR		07/09/2024		19							19		(19)		(19)
100100801	CENTREVILLE	VA		04/28/2023		2,029							2,029	2,029			
100152768	FREEPORT	NY		05/22/2024		577							577	577			
100172396	WINCHESTER	CA		10/23/2024		1,233							1,233	1,233			
100159994	ORLANDO	FL		08/16/2024		714							714	714			
100144889	UNITED KINGDOM	GBR		03/12/2024		2							2		(2)		(2)
100118082	KISSIMMEE	FL		07/20/2023		639							639	639			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169523	LYNNWOOD	WA		09/30/2024		1,865							1,865	1,865			
100079729	LYNWOOD	CA		04/25/2022		51,872							51,872	51,872			
100154572	PALMDALE	CA		06/14/2024		760							760	760			
100164691	PARKER	CO		08/23/2024		1,748							1,748	1,748			
100054063	HINCKLEY	MN		03/23/2021		1,781							1,781	1,781			
100100910	STERLING	VA		04/28/2023		1,569							1,569	1,569			
100138872	MONROE	GA		12/21/2023		804							804	804			
100045837	MAHOPAC	NY		11/25/2020		1,133							1,133	1,133			
100112291	STATEN ISLAND	NY		06/29/2023		2,718							2,718	2,718			
100168504	DOWNINGTOWN	PA		09/25/2024		968							968	968			
100110530	LONG BEACH	CA		06/30/2023		1,200							1,200	1,200			
100138882	FORNEY	TX		12/21/2023		984							984	984			
100185448	YUCAIPA	CA		12/20/2024		1,087							1,087	1,087			
100115200	HUNTINGTON STATION	NY		07/17/2023		1,055							1,055	1,055			
100115800	LAKE ARROWHEAD	CA		07/20/2023		1,007							1,007	1,007			
100148373	LANCASTER	CA		04/12/2024		9,797							9,797	9,797			
100030938	LOS ANGELES	CA		04/09/2019		1,198							1,198	1,198			
100119949	HAM LAKE	MN		08/11/2023		2,282							2,282	2,282			
100115873	FORT MYERS	FL		07/20/2023		1,348							1,348	1,348			
100167613	CELINA	TX		09/19/2024		602							602	602			
100182203	MUNDS PARK	AZ		12/12/2024		1,251							1,251	1,251			
100134271	MYRTLE BEACH	SC		10/27/2023		435							435	435			
100044783	MIAMI	FL		11/19/2020		932							932	932			
100180306	SANTA FE	NM		11/25/2024		1,085							1,085	1,085			
100179921	LAS VEGAS	NV		11/25/2024		1,169							1,169	1,169			
100067646	OXNARD	CA		09/23/2021		2,271							2,271	2,271			
100147493	RESEDA	CA		04/03/2024		1,008							1,008	1,008			
100148185	HOWELL	NJ		04/12/2024		1,075							1,075	1,075			
100115855	SARASOTA	FL		07/20/2023		1,324							1,324	1,324			
100127390	COSTA MESA	CA		08/30/2023		632							632	632			
100151070	KENNESAW	GA		05/08/2024		1,006							1,006	1,006			
100079550	VIRGINIA BEACH	VA		04/08/2022		1,619							1,619	1,619			
100178267	OCEANSIDE	CA		11/19/2024		2,716							2,716	2,716			
100144518	ASHEVILLE	NC		04/26/2024		871							871	871			
100173321	KISSIMMEE	FL		10/30/2024		1,065							1,065	1,065			
100157676	VALENCIA	CA		06/28/2024		4,098							4,098	4,098			
100174342	SAINT AUGUSTINE	FL		10/31/2024		1,030							1,030	1,030			
100158162	PORT ORCHARD	WA		07/09/2024		1,052							1,052	1,052			
100078027	LAS VEGAS	NV		01/12/2022		2,003							2,003	2,003			
100150812	AURORA	CO		05/08/2024		38,054							38,054	38,054			
100155033	BERWYN HEIGHTS	MD		07/19/2024		897							897	897			
100158023	AURORA	CO		07/09/2024		916							916	916			
100150536	OAK PARK	IL		05/03/2024		1,055							1,055	1,055			
100149789	GLENDALE	AZ		04/26/2024		965							965	965			
100161551	BONNEY LAKE	WA		07/30/2024		2,303							2,303	2,303			
100144394	WINTER GARDEN	FL		03/07/2024		1,214							1,214	1,214			
100114934	LAKE HAVASU CITY	AZ		07/13/2023		2,161							2,161	2,161			
100014589	BROOKLYN	NY		09/27/2017		1,806							1,806	1,806			
100080922	MESA	AZ		03/17/2022		2,957							2,957	2,957			
100137363	HOWELL	NJ		12/01/2023		1,038							1,038	1,038			
100185624	JAMESBURG	NJ		12/20/2024		843							843	843			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156819	MESA	AZ		06/27/2024		416							416	416			
100182517	ANTHEM	AZ		12/12/2024		1,071							1,071	1,071			
100171299	NORTH SALT LAKE	UT		10/16/2024		809							809	809			
100185682	AALTEN	NLD		12/20/2024		(65)							(65)		65		65
100185972	PORT HUENEME	CA		12/26/2024		2,008							2,008	2,008			
100158283	UNITED KINGDOM	GBR		07/09/2024		26							26		(26)		(26)
100158280	UNITED KINGDOM	GBR		07/09/2024		26							26		(26)		(26)
100174682	WHITE HALL	MD		10/31/2024		688							688	688			
100131992	BAKERSFIELD	CA		10/13/2023		2,632							2,632	2,632			
100180448	EDISON	NJ		11/25/2024		4,311							4,311	4,311			
100167069	BONITA SPRINGS	FL		09/13/2024		1,392							1,392	1,392			
100158281	UNITED KINGDOM	GBR		07/09/2024		26							26		(26)		(26)
100129731	WELDON SPRING	MO		09/29/2023		873							873	873			
100147837	ARLINGTON	VA		04/08/2024		1,009							1,009	1,009			
100137768	MOUNTAIN GREEN	UT		12/08/2023		995							995	995			
100172175	HENDERSON	NV		10/17/2024		949							949	949			
100134496	FRONT ROYAL	VA		10/30/2023		746							746	746			
100162885	CASTLE PINES	CO		08/12/2024		992							992	992			
100074089	COLORADO SPRINGS	CO		12/09/2021		1,633							1,633	1,633			
100081563	HEMPSTEAD	NY		03/14/2022		1,741							1,741	1,741			
100026786	PARAMUS	NJ		09/26/2018		1,673							1,673	1,673			
100180321	PAGOSA SPRINGS	CO		11/25/2024		1,265							1,265	1,265			
100087217	SACRAMENTO	CA		10/25/2022		2,904							2,904	2,904			
100147488	LAKE WORTH	FL		04/03/2024		753							753	753			
100080477	HICKORY	NC		03/10/2022		1,120							1,120	1,120			
100157795	FLAGSTAFF	AZ		08/01/2024		909							909	909			
100109338	NEW CITY	NY		06/12/2023		1,074							1,074	1,074			
100129913	PATERSON	NJ		09/27/2023		1,154							1,154	1,154			
100139223	LOGANVILLE	GA		12/28/2023		1,072							1,072	1,072			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		1,629							1,629	1,629			
100141184	LIDO BEACH	NY		01/30/2024		2,442							2,442	2,442			
100172845	LANCASTER	CA		10/25/2024		270							270	270			
100049085	SEATTLE	WA		11/20/2020		1,546							1,546	1,546			
100136334	ROSEVILLE	CA		11/20/2023		1,187							1,187	1,187			
100065549	PANAMA CITY BEACH	FL		07/28/2021		1,961							1,961	1,961			
100126914	ALBERTSON	NY		08/30/2023		5,163							5,163	5,163			
100181293	PHOENIX	AZ		12/06/2024		1,172							1,172	1,172			
100065158	SANTA CLARITA	CA		07/14/2021		2,142							2,142	2,142			
100141077	WEST HAVERSTRAW	NY		01/30/2024		915							915	915			
100149490	LAS VEGAS	NV		04/24/2024		925							925	925			
100142961	KISSIMMEE	FL		02/09/2024		3,618							3,618	3,618			
100175682	COMMERCE CITY	CO		11/12/2024		1,024							1,024	1,024			
100168176	OLD SAYBROOK	CT		09/20/2024		2,107							2,107	2,107			
100159975	MIAMI	FL		08/16/2024		907							907	907			
100181960	WAKE FOREST	NC		12/12/2024		979							979	979			
100127641	PHOENIX	AZ		09/08/2023		8,129							8,129	8,129			
100133517	PHOENIX	AZ		10/19/2023		694							694	694			
100115002	LINCOLN	CA		07/14/2023		1,205							1,205	1,205			
100164655	TULARE	CA		08/23/2024		627							627	627			
100076369	LATHROP	CA		12/23/2021		1,364							1,364	1,364			
100140593	FONTANA	CA		01/19/2024		1,696							1,696	1,696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135726	HOBOKEN	NJ		11/10/2023		1,083							1,083	1,083			
100153267	SAN ANTONIO	TX		05/30/2024		1,055							1,055	1,055			
100057918	CHICAGO	IL		06/30/2021		2,152							2,152	2,152			
100108169	MESA	AZ		05/24/2023		663							663	663			
100025175	EVERETT	MA		09/20/2018		1,587							1,587	1,587			
100011424	ESCALON	CA		12/23/2016		182							182	182			
100132302	ORLANDO	FL		10/13/2023		910							910	910			
100165922	MONTEREY PARK	CA		09/06/2024		962							962	962			
100076231	HILLSBORO	OR		01/07/2022		2,202							2,202	2,202			
100166926	DRACUT	MA		09/13/2024		1,015							1,015	1,015			
100100242	ELIZABETH	NJ		03/17/2023		1,059							1,059	1,059			
100175909	SEVIERVILLE	TN		11/14/2024		868							868	868			
100173905	WOODSTOCK	GA		10/31/2024		4,201							4,201	4,201			
100161639	UNITED KINGDOM	GBR		07/29/2024		(49)							(49)		49		49
100175293	KISSIMMEE	FL		11/05/2024		1,167							1,167	1,167			
100186603	LAS VEGAS	NV		12/30/2024		1,319							1,319	1,319			
100118105	BAKERSFIELD	CA		07/20/2023		557							557	557			
100174009	FORT MYERS	FL		10/31/2024		995							995	995			
100081156	BOZEMAN	MT		03/18/2022		2,297							2,297	2,297			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		907							907	907			
100163118	SACRAMENTO	CA		08/13/2024		2,037							2,037	2,037			
100043232	WASHINGTON	DC		08/13/2020		1,820							1,820	1,820			
100115382	RICHMOND	TX		07/17/2023		1,257							1,257	1,257			
100164250	ROYERSFORD	PA		08/21/2024		876							876	876			
100115684	BAKERSFIELD	CA		07/20/2023		994							994	994			
100186648	SURPRISE	AZ		12/30/2024		1,069							1,069	1,069			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		3,131							3,131	3,131			
100175067	CULPEPPER	VA		11/05/2024		1,087							1,087	1,087			
100084599	GILBERT	AZ		08/02/2022		1,221							1,221	1,221			
100120057	CHANDLER	AZ		08/11/2023		1,132							1,132	1,132			
100180687	PALO CEDRO	CA		11/26/2024		599							599	599			
100147001	TACOMA	WA		03/27/2024		1,030							1,030	1,030			
100173364	LAUREL SPRINGS	NC		10/30/2024		960							960	960			
100169510	ELK GROVE	CA		09/30/2024		1,777							1,777	1,777			
100158644	WOODBRIDGE	VA		07/10/2024		927							927	927			
100166201	WINTER SPRINGS	FL		09/09/2024		1,009							1,009	1,009			
100169107	PHOENIX	AZ		09/27/2024		884							884	884			
100130451	MIDLAND	TX		09/28/2023		699							699	699			
100013794	HOLLISTER	CA		05/25/2017		1,815							1,815	1,815			
100162018	BAKERSFIELD	CA		07/31/2024		3,364							3,364	3,364			
100149815	GLENDALE	AZ		04/29/2024		1,739							1,739	1,739			
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		912							912	912			
100144189	PORT ORCHARD	WA		03/07/2024		1,170							1,170	1,170			
100144579	NORCO	CA		04/26/2024		1,046							1,046	1,046			
100136258	POCONO LAKE	PA		11/20/2023		203,551							203,551	203,637	86		86
100129530	HYATTSVILLE	MD		09/29/2023		964							964	964			
100049324	MIAMI	FL		11/20/2020		1,129							1,129	1,129			
100158672	WINCHESTER	CA		07/10/2024		1,550							1,550	1,550			
100162970	PLAINFIELD	IL		08/12/2024		890							890	890			
100141065	RIDGECREST	CA		02/20/2024		811							811	811			
100118691	LONG BEACH	CA		07/25/2023		64,229							64,229	64,229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169519	BRIGHTON	MA		09/30/2024		1,812							1,812	1,812			
100168171	LYNWOOD	CA		09/20/2024		2,702							2,702	2,702			
100173030	MONMOUTH	OR		10/25/2024		718							718	718			
100049935	PACOIMA	CA		11/20/2020		1,191							1,191	1,191			
100127594	ANTELOPE	CA		09/08/2023		1,352							1,352	1,352			
100142666	ASHBURN	VA		02/08/2024		1,003							1,003	1,003			
100064546	ACCOKEEK	MD		07/01/2021		2,380							2,380	2,380			
100186410	FREDERICK	MD		12/30/2024		1,018							1,018	1,018			
100180016	CHERRY LOG	GA		11/25/2024		985							985	985			
100055384	HENRICO	VA		03/23/2021		1,475							1,475	1,475			
100139146	NEWBURGH	NY		12/28/2023		703							703	703			
100170089	FALLS CHURCH	VA		10/08/2024		884							884	884			
100132586	HENDERSON	NV		11/03/2023		810							810	810			
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024		1,791							1,791	1,791			
100168347	ANN ARBOR	MI		09/25/2024		1,012							1,012	1,012			
100181634	RODEO	CA		12/11/2024		952							952	952			
100137767	MILLCREEK	UT		12/08/2023		998							998	998			
100088217	LAWRENCEVILLE	NJ		10/19/2022		1,019							1,019	1,019			
100149905	HENDERSON	NV		04/29/2024		929							929	929			
100162073	OCEAN CITY	MD		07/31/2024		804							804	804			
100091151	INGLEWOOD	CA		01/31/2023		1,267							1,267	1,267			
100165792	CAPE CORAL	FL		08/29/2024		935							935	935			
100108230	JACKSONVILLE	FL		05/24/2023		743							743	743			
100171126	LONG BEACH	WA		11/22/2024		915							915	915			
100175216	CAPE CORAL	FL		11/05/2024		1,094							1,094	1,094			
100091425	SANTA CLARA	UT		02/22/2023		2,019							2,019	2,019			
100182568	ROSEVILLE	CA		12/12/2024		1,192							1,192	1,192			
100049966	BROOKLYN	NY		11/20/2020		1,316							1,316	1,316			
100169572	PALM SPRINGS	CA		09/30/2024		2,083							2,083	2,083			
100137669	BOISE	ID		12/08/2023		3,198							3,198	3,198			
100133749	NEW BRITAIN	PA		10/23/2023		981							981	981			
100078948	FERNDALE	WA		02/24/2022		1,947							1,947	1,947			
100016521	NORTHRIDGE	CA		04/10/2018		4,259							4,259	4,259			
100151326	CUMMING	GA		05/10/2024		1,203							1,203	1,203			
100180380	AVONDALE	AZ		11/25/2024		1,089							1,089	1,089			
100152446	ARLINGTON	WA		05/17/2024		1,005							1,005	1,005			
100164835	AURORA	CO		08/26/2024		1,167							1,167	1,167			
100083291	VICTORVILLE	CA		05/26/2022		1,047							1,047	1,047			
100171454	ACWORTH	GA		10/16/2024		812							812	812			
100053468	WEST NEW YORK	NJ		03/23/2021		1,023							1,023	1,023			
100170470	HOMOSASSA	FL		10/09/2024		903							903	903			
100142614	JOHNSTOWN	CO		02/08/2024		925							925	925			
100147045	REISTERSTOWN	MD		03/27/2024		975							975	975			
100089240	KISSIMMEE	FL		01/26/2023		1,062							1,062	1,062			
100154347	PUERTO VALLARTA	MEX		06/12/2024		880							880	880			
100065170	UNIVERSITY PLACE	WA		07/14/2021		2,059							2,059	2,059			
100109023	COLTON	CA		05/31/2023		795							795	795			
100152344	OOLTEWAH	TN		05/17/2024		1,471							1,471	1,471			
100148017	SANTA MARIA	CA		04/10/2024		1,703							1,703	1,703			
100114875	FORT WORTH	TX		07/10/2023		1,008							1,008	1,008			
100140999	MENIFEE	CA		02/20/2024		752							752	752			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165889	BROCKTON	MA		08/30/2024		827							827	827			
100173093	ORLANDO	FL		10/30/2024		990							990	990			
100148807	LAKE LURE	NC		04/17/2024		804							804	804			
100172826	AZLE	TX		12/06/2024		1,859							1,859	1,859			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		3,067							3,067	3,067			
100091270	MANSON	WA		01/31/2023		989							989	989			
100140734	ROCKWALL	TX		01/22/2024		805							805	805			
100150244	GOOR	NLD		04/29/2024		(180)							(180)		180		180
100083422	DEN HAAG	NLD		05/27/2022		(67)							(67)		67		67
100075883	AMSTERDAM	NLD		11/24/2021		(85)							(85)		85		85
100179807	ALPHARETTA	GA		11/21/2024		1,655							1,655	1,655			
100144326	OKLAHOMA CITY	OK		03/07/2024		880							880	880			
100120075	PATERSON	NJ		08/11/2023		1,034							1,034	1,034			
100013652	BRANDYWINE	MD		05/25/2017		1,646							1,646	1,646			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		869							869	869			
100084318	ROTTERDAM	NLD		06/30/2022		(48)							(48)		48		48
100137828	DORAL	FL		12/08/2023		891							891	891			
100048675	CHICAGO	IL		11/20/2020		1,197							1,197	1,197			
100156907	LAKEWOOD	NJ		06/27/2024		864							864	864			
100129601	LEES SUMMIT	MO		09/29/2023		1,435							1,435	1,435			
100102901	TOBYHANNA	PA		06/22/2023		920							920	920			
100120009	NORTH LAS VEGAS	NV		08/11/2023		2,114							2,114	2,114			
100116781	SAN JOSE	CA		07/20/2023		2,420							2,420	2,420			
100157682	HOLLYWOOD	FL		06/28/2024		888							888	888			
100075968	GREENWICH	CT		01/07/2022		1,946							1,946	1,946			
100132037	PELHAM	NH		10/13/2023		3,985							3,985	3,985			
100182254	SACRAMENTO	CA		12/12/2024		18,468							18,468	18,540		72	72
100141167	STATEN ISLAND	NY		01/30/2024		869							869	869			
100157603	HESPERIA	CA		06/28/2024		902							902	902			
100152457	SHEPHERD	TX		05/16/2024		555							555	555			
100179482	HENDERSON	NV		11/21/2024		1,766							1,766	1,766			
100173293	BERWYN	IL		10/30/2024		950							950	950			
100140034	LAKEWOOD	WA		01/09/2024		768							768	768			
100131632	STRASBURG	CO		10/06/2023		1,007							1,007	1,007			
100144055	NEW BRUNSWICK	NJ		03/07/2024		919							919	919			
100049684	SAN BRUNO	CA		11/20/2020		2,422							2,422	2,422			
100013056	LAND O' LAKES	FL		05/25/2017		1,579							1,579	1,579			
100138408	RIVERSIDE	CA		12/18/2023		1,494							1,494	1,494			
100179904	ROSEVILLE	CA		11/25/2024		1,315							1,315	1,315			
100135616	KELSEYVILLE	CA		11/09/2023		650							650	650			
100083878	WEST VALLEY CITY	UT		07/12/2022		1,510							1,510	1,510			
100068023	HENDERSON	NV		09/23/2021		2,218							2,218	2,218			
100147263	CAPE CORAL	FL		03/28/2024		880							880	880			
100161467	FISHERVILLE	KY		07/30/2024		1,472							1,472	1,472			
100169575	ROSEVILLE	CA		09/30/2024		2,414							2,414	2,414			
100129364	DAWSONVILLE	GA		09/25/2023		992							992	992			
100131740	NASHVILLE	TN		10/06/2023		2,237							2,237	2,237			
100149334	DAUPHIN ISLAND	AL		04/24/2024		1,003							1,003	1,003			
100154141	LAKEBAY	WA		07/11/2024		940							940	940			
100179443	SALEM	OR		11/21/2024		1,347							1,347	1,347			
100136382	FRISCO	TX		11/20/2023		1,061							1,061	1,061			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100088185	PHOENIX	AZ		10/25/2022		18							18	18			
100160347	KIMBERLY	ID		09/06/2024		736							736	736			
100150483	COACHELLA	CA		05/03/2024		1,766							1,766	1,766			
100120015	LEWISVILLE	TX		08/11/2023		1,128							1,128	1,128			
100144405	ALLENTOWN	PA		03/07/2024		969							969	969			
100081092	MISSION HILLS	CA		03/18/2022		2,538							2,538	2,538			
100173462	TAUNTON	MA		10/29/2024		989							989	989			
100157851	MAYFLOWER	AR		07/09/2024		940							940	940			
100091186	SAN DIEGO	CA		01/31/2023		1,031							1,031	1,031			
100168501	COVINGTON	KY		09/25/2024		919							919	919			
100159228	LACEY	WA		07/15/2024		1,003							1,003	1,003			
100134387	TEMPLE	NH		10/27/2023		802							802	802			
100179916	29 PALMS	CA		11/25/2024		968							968	968			
100164063	HOLLYWOOD	FL		08/21/2024		678							678	678			
100067914	CHICO	CA		09/23/2021		2,218							2,218	2,218			
100101718	ENSCHEDE	NLD		03/30/2023		(150)							(150)		150		150
100145743	UNITED KINGDOM	GBR		03/12/2024		(55)							(55)		55		55
100159369	ROSEVILLE	CA		07/15/2024		1,471							1,471	1,471			
100180371	LINCOLN	NH		11/25/2024		1,104							1,104	1,104			
100156783	ANCHORAGE	AK		06/26/2024		596							596	596			
100110585	DAVENPORT	FL		06/30/2023		791							791	791			
100131761	STEVENSVILLE	MD		10/06/2023		1,780							1,780	1,780			
100114698	BENNETT	CO		06/29/2023		943							943	943			
100119438	KISSIMMEE	FL		07/31/2023		1,356							1,356	1,356			
100100010	PANAMA CITY BEACH	FL		03/28/2023		2,494							2,494	2,494			
100091524	MISSOULA	MT		01/20/2023		1,023							1,023	1,023			
100138120	COLTEWAH	TN		12/14/2023		774							774	774			
100143100	MIAMI	FL		02/16/2024		1,020							1,020	1,020			
100076342	MOUNT PLEASANT	SC		01/07/2022		2,132							2,132	2,132			
100169851	PIGEON FORGE	TN		09/30/2024		892							892	892			
100144304	JAMESBURG	NJ		03/07/2024		442							442	442			
100167437	SHOW LOW	AZ		09/16/2024		940							940	940			
100133678	MIAMI	FL		10/23/2023		8,150							8,150	8,202		52	52
100049285	HARRISBURG	NC		11/20/2020		1,544							1,544	1,544			
100084812	FAIRVIEW	NJ		08/02/2022		4,672							4,672	4,672			
100158450	LAKEWOOD	CO		07/10/2024		950							950	950			
100139256	DAVENPORT	FL		12/28/2023		741							741	741			
100116939	SAINT CLOUD	FL		07/20/2023		579							579	579			
100160082	SACRAMENTO	CA		07/17/2024		920							920	920			
100182052	MINNEOLA	FL		12/12/2024		1,089							1,089	1,089			
100173794	AURORA	CO		10/30/2024		680							680	680			
100141729	LITTLE FALLS	NJ		01/30/2024		3,197							3,197	3,197			
100109071	LAYTONVILLE	CA		06/05/2023		1,099							1,099	1,099			
100158104	KINGS MOUNTAIN	NC		07/09/2024		1,316							1,316	1,316			
100115809	DORAL	FL		07/20/2023		1,166							1,166	1,166			
100181333	BUCKEYE	AZ		12/06/2024		1,045							1,045	1,045			
100171544	SCOTTSDALE	AZ		10/16/2024		1,967							1,967	1,967			
100185944	WOODSTOCK	VA		12/26/2024		665							665	665			
100049143	MIAMI	FL		11/20/2020		1,589							1,589	1,589			
100121035	HILLSBORO	OR		08/30/2023		1,143							1,143	1,143			
100139790	UNITED KINGDOM	GBR		12/18/2023		(87)							(87)		87		87

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144260	PHOENIX	AZ		03/08/2024		692							692	692			
100168255	HONOLULU	HI		09/20/2024		2,799							2,799	2,799			
100134880	WEST PALM BEACH	FL		10/30/2023		920							920	920			
100132045	SPANAWAY	WA		10/13/2023		972							972	972			
100135212	VILLA RICA	GA		11/08/2023		926							926	926			
100146947	ROSEBURG	OR		03/26/2024		919							919	919			
100158490	ORANGE BEACH	AL		07/10/2024		854							854	854			
100180372	CHULA VISTA	CA		11/25/2024		1,025							1,025	1,025			
100137696	SAGAMORE BCH	MA		12/08/2023		1,187							1,187	1,187			
100114700	MENIFEE	CA		06/29/2023		792							792	792			
100143620	NANUET	NY		02/21/2024		811							811	811			
100137036	LONGMONT	CO		11/28/2023		1,217							1,217	1,217			
100153089	LAKEWAY	TX		06/27/2024		984							984	984			
100030746	SILVER SPRING	MD		04/09/2019		1,296							1,296	1,296			
100078805	ARVADA	CO		02/24/2022		2,161							2,161	2,161			
100165439	DES PLAINES	IL		08/29/2024		891							891	891			
100138274	BELLEVUE	WA		12/18/2023		524							524	524			
100159205	HIALEAH	FL		07/15/2024		899							899	899			
100143643	PANAMA CITY	FL		02/22/2024		845							845	845			
100185148	LAS VEGAS	NV		12/20/2024		495							495	495			
100103239	SAN ANTONIO	TX		04/27/2023		698							698	698			
100170359	UNION MILLS	NC		10/08/2024		2,456							2,456	2,456			
100114768	LAS VEGAS	NV		07/07/2023		1,028							1,028	1,028			
100159618	JACKSONVILLE	FL		07/15/2024		881							881	881			
100135088	NORTH PLAINS	OR		11/01/2023		1,116							1,116	1,116			
100182071	MASHPEE	MA		12/12/2024		2,573							2,573	2,573			
100057523	MONROVIA	CA		06/30/2021		2,247							2,247	2,247			
100144443	FORT MYERS	FL		04/26/2024		878							878	878			
100133710	PORT ORCHARD	WA		10/23/2023		1,162							1,162	1,162			
100157949	BUCKEYE	AZ		07/09/2024		1,270							1,270	1,270			
100148571	MURFREESBORO	TN		04/12/2024		919							919	919			
100179727	SPARKS	NV		11/21/2024		1,383							1,383	1,383			
100049252	WHITTIER	CA		11/20/2020		2,783							2,783	2,783			
100170458	ASHEVILLE	NC		10/09/2024		540							540	540			
100117608	GARDEN GROVE	CA		07/20/2023		1,116							1,116	1,116			
100166016	NEW BRUNSWICK	NJ		09/06/2024		613							613	613			
100160827	LONG BEACH	CA		07/24/2024		857							857	857			
100131672	JERSEY CITY	NJ		10/06/2023		967							967	967			
100168496	BIRMINGHAM	AL		09/25/2024		1,186							1,186	1,186			
100158966	RIALTO	CA		08/15/2024		844							844	844			
100152363	MERCED	CA		05/17/2024		923							923	923			
100120046	SIDNEY	OH		08/11/2023		717							717	717			
100185434	RAHWAY	NJ		12/20/2024		1,157							1,157	1,157			
100119644	HESPERIA	CA		08/04/2023		1,114							1,114	1,114			
100152807	SUN VALLEY	NV		05/22/2024		1,314							1,314	1,314			
100128345	MIAMI	FL		09/14/2023		747							747	747			
100137950	VAN NUYS	CA		12/13/2023		891							891	891			
100086991	SAINT AUGUSTINE	FL		11/04/2022		973							973	973			
100156623	SHERMAN OAKS	CA		06/24/2024		1,254							1,254	1,254			
100049992	SAN JOSE	CA		11/20/2020		1,275							1,275	1,275			
100053759	KEYMAR	MD		03/23/2021		1,701							1,701	1,701			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172897	BAKERSFIELD	CA		10/25/2024		959							959	959			
100137048	SAN JUAN	TX		11/28/2023		967							967	967			
100146904	BAKERSFIELD	CA		03/26/2024		859							859	859			
100102006	PALMER	TX		04/14/2023		1,475							1,475	1,475			
100154988	DENVER	CO		07/19/2024		1,052							1,052	1,052			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		3,053							3,053	3,053			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		726							726	726			
100167021	HOMESTEAD	FL		09/13/2024		971							971	971			
100102954	WAYNE	PA		06/22/2023		972							972	972			
100135137	IDAHO FALLS	ID		11/03/2023		657							657	657			
100179596	PACIFIC CITY	OR		11/21/2024		950							950	950			
100081556	IRVINGTON	NJ		03/14/2022		1,722							1,722	1,722			
100164999	PALM COAST	FL		08/28/2024		863							863	863			
100078040	MIAMI	FL		01/12/2022		2,700							2,700	2,700			
100107789	PORT SAINT JOE	FL		05/19/2023		3,902							3,902	3,902			
100012492	MIAMI	FL		04/28/2017		1,475							1,475	1,475			
100182619	MENIFEE	CA		12/12/2024		1,084							1,084	1,084			
100087947	HOMESTEAD	FL		10/25/2022		365							365	365			
100030648	CARSON	CA		04/09/2019		2,102							2,102	2,102			
100065265	PHILADELPHIA	PA		07/28/2021		1,944							1,944	1,944			
100115570	MODESTO	CA		07/19/2023		45,317							45,317	45,317			
100144583	RIVERSIDE	CA		04/26/2024		857							857	857			
100155995	BRONX	NY		06/18/2024		854							854	854			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		1,065							1,065	1,065			
100185870	PHOENIX	AZ		12/26/2024		917							917	917			
100133791	TAMPA	FL		10/20/2023		699							699	699			
100025853	WAIMANALO	HI		09/20/2018		2,088							2,088	2,088			
100054976	LITHONIA	GA		03/23/2021		2,809							2,809	2,809			
100068193	HUNTINGTON PARK	CA		08/25/2021		2,083							2,083	2,083			
100133052	LOGANVILLE	GA		11/29/2023		1,614							1,614	1,614			
100171907	HOPELAWN	NJ		10/17/2024		1,102							1,102	1,102			
100110643	FLEMINGTON	NJ		06/30/2023		999							999	999			
100116124	MIAMI	FL		07/20/2023		1,753							1,753	1,753			
100164297	CHARLOTTE	NC		08/21/2024		882							882	882			
100160987	MILLVILLE	DE		07/24/2024		1,267							1,267	1,267			
100103121	BELLPORT	NY		04/21/2023		968							968	968			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		2,815							2,815	2,815			
100043127	SAN FRANCISCO	CA		05/28/2020		5,244							5,244	5,244			
100152462	BEAVERTON	OR		05/16/2024		1,173							1,173	1,173			
100180416	SILVER SPRING	MD		11/25/2024		1,214							1,214	1,214			
100057997	SALT LAKE CTY	UT		06/30/2021		2,275							2,275	2,275			
100128469	BURNET	TX		09/15/2023		1,838							1,838	1,838			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,097							1,097	1,097			
100147852	THOUSAND OAKS	CA		04/08/2024		933							933	933			
100153322	LAS VEGAS	NV		05/30/2024		668							668	668			
100141444	BELLEVILLE	NJ		01/30/2024		868							868	868			
100147096	INDIO	CA		03/28/2024		951							951	951			
100167975	BAKERSFIELD	CA		09/20/2024		849							849	849			
100110336	CLARKSBURG	MD		06/30/2023		1,189							1,189	1,189			
100154775	AUSTIN	TX		07/19/2024		943							943	943			
100146849	BERGENFIELD	NJ		03/21/2024		595							595	595			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157643	CLEARWATER	FL		06/28/2024		877							877	877			
100172351	PANAMA CITY BEACH	FL		10/23/2024		977							977	977			
100143170	KISSIMMEE	FL		02/16/2024		700							700	700			
100129425	AMERICAN FORK	UT		09/29/2023		1,341							1,341	1,341			
100118944	AUBREY	TX		07/27/2023		1,018							1,018	1,018			
100170413	WALDORF	MD		10/09/2024		649							649	649			
100043857	HAYWARD	CA		08/19/2020		1,875							1,875	1,875			
100065098	MAPLEWOOD	NJ		07/14/2021		1,887							1,887	1,887			
100160850	CHANDLER	AZ		07/24/2024		1,249							1,249	1,249			
100145623	UNITED KINGDOM	GBR		03/12/2024		1,420							1,420	1,464	44		44
100029247	BROOKLYN	NY		10/26/2018		2,010							2,010	2,010			
100049261	OXNARD	CA		11/20/2020		886							886	886			
100026725	HAYMARKET	VA		09/26/2018		1,404							1,404	1,404			
100081275	REDMOND	WA		03/18/2022		2,176							2,176	2,176			
100170430	BELL GARDENS	CA		10/09/2024		968							968	968			
100136130	LEANDER	TX		12/18/2023		805							805	805			
100172127	WARWICK	RI		10/17/2024		951							951	951			
100060630	AMERICAN CANYON	CA		06/01/2021		3,009							3,009	3,009			
100087341	TEMPLETON	CA		10/25/2022		1,833							1,833	1,833			
100182107	ALPHARETTA	GA		12/12/2024		1,074							1,074	1,074			
100160077	LANCASTER	MA		07/17/2024		893							893	893			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		976							976	976			
100186275	SMYRNA	GA		12/27/2024		1,913							1,913	1,913			
100018313	NORTH HOLLYWOOD	CA		06/27/2018		2,873							2,873	2,873			
100182063	SAN BERNARDINO	CA		12/12/2024		1,407							1,407	1,407			
100010874	SANTA ANA	CA		12/23/2016		1,460							1,460	1,460			
100165809	WILLIAMSBURG	OH		08/29/2024		866							866	866			
100158593	DANBURY	CT		07/10/2024		800							800	800			
100168494	GRAHAM	WA		09/25/2024		914							914	914			
100079767	ORLANDO	FL		04/08/2022		2,354							2,354	2,354			
100139321	WESTMINSTER	MD		12/28/2023		590							590	590			
100165944	BERKELEY LAKE	GA		09/06/2024		791							791	791			
100148359	WESLEY CHAPEL	FL		04/12/2024		929							929	929			
100108285	BEAVERTON	OR		05/24/2023		748							748	748			
100110198	CHANDLER	AZ		06/30/2023		1,213							1,213	1,213			
100117567	KISSIMMEE	FL		07/20/2023		961							961	961			
100078684	PHOENIX	AZ		02/02/2022		1,339							1,339	1,339			
100115298	SEVIERVILLE	TN		07/17/2023		816							816	816			
4010054500	SPARTA	MI		07/27/2023		376,829							376,829	376,829			
100102632	CUTLER BAY	FL		06/22/2023		1,112							1,112	1,112			
100171935	MURRAY	UT		10/17/2024		32,615							32,615	32,615			
100114575	RED BLUFF	CA		06/29/2023		969							969	969			
100029794	STATEN ISLAND	NY		10/26/2018		2,157							2,157	2,157			
100134821	TUJUNGA AREA	CA		10/30/2023		130,144							130,144	130,144			
100127511	WILMINGTON	NC		09/08/2023		1,559							1,559	1,559			
100154509	ORANGE	NJ		06/14/2024		681							681	681			
100175324	BOUNTIFUL	UT		11/05/2024		1,175							1,175	1,175			
100152513	RIVERSIDE	CA		05/17/2024		1,079							1,079	1,079			
100179537	LEHI	UT		11/21/2024		1,062							1,062	1,062			
100141620	EAST ORANGE	NJ		01/30/2024		1,272							1,272	1,272			
100172219	MURFREESBORO	TN		10/17/2024		1,801							1,801	1,801			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144449	EL PASO	TX		04/26/2024		608							608	608			
100154109	SUSSEX	WI		07/11/2024		921							921	921			
100137350	CHARLOTTE	NC		12/01/2023		707							707	707			
100156412	DEERFIELD BEACH	FL		06/24/2024		902							902	902			
100132458	RANCHO CORDOVA	CA		11/03/2023		976							976	976			
100166094	DALLAS	TX		09/09/2024		1,025							1,025	1,025			
100060281	THE WOODLANDS	TX		06/25/2021		2,105							2,105	2,105			
100136896	PORT READING	NJ		11/27/2023		1,110							1,110	1,110			
100129477	LOXAHATCHEE	FL		09/29/2023		656							656	656			
100155135	PANAMA CITY BEACH	FL		07/19/2024		853							853	853			
100147192	BAY SHORE	NY		03/28/2024		857							857	857			
100155873	BROKEN BOW	OK		06/17/2024		842							842	842			
100157964	TITUSVILLE	FL		07/09/2024		1,186							1,186	1,186			
100115944	HIALEAH	FL		07/20/2023		1,068							1,068	1,068			
100176879	WEST PARK	FL		11/15/2024		946							946	946			
100143972	SANTA ROSA	CA		02/29/2024		719							719	719			
100182133	INDIAN TRAIL	NC		12/12/2024		1,450							1,450	1,588		138	138
100101523	DULUTH	GA		04/26/2023		16,541							16,541	16,541			
100082297	POMPANO BEACH	FL		04/14/2022		1,854							1,854	1,854			
100158082	SACRAMENTO	CA		07/09/2024		3,492							3,492	3,492			
100080824	HOUSTON	TX		03/15/2022		1,691							1,691	1,691			
100080820	HOUSTON	TX		03/15/2022		1,691							1,691	1,691			
100169733	LINCOLN	CA		09/30/2024		898							898	898			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		1,003							1,003	1,003			
100109995	HAVERSTRAW	NY		06/22/2023		971							971	971			
100014553	GILBERT	AZ		09/27/2017		1,985							1,985	1,985			
100158009	RENO	NV		07/09/2024		891							891	891			
100149787	COLORADO SPRINGS	CO		04/26/2024		1,440							1,440	1,440			
100176561	JASPER	GA		11/15/2024		985							985	985			
100173878	YUMA	AZ		10/31/2024		805							805	805			
100120006	FONTANA	CA		08/11/2023		8,875							8,875	8,875			
100110671	QUINCY	MA		06/30/2023		1,351							1,351	1,351			
100148456	ERIE	CO		04/12/2024		1,528							1,528	1,528			
100169028	SANFORD	FL		09/27/2024		985							985	985			
100038836	DUBLIN	IRL		09/27/2019		276							276	(3,187)	(206)	(3,257)	(3,463)
100174264	SAINT AUGUSTINE	FL		10/31/2024		3,506							3,506	3,506			
100118991	HOUSTON	TX		07/27/2023		780							780	780			
100090918	MESA	AZ		01/31/2023		1,048							1,048	1,048			
100053877	MARSTONS MILLS	MA		03/23/2021		1,535							1,535	1,535			
100169665	NEW BRUNSWICK	NJ		09/30/2024		766							766	766			
100069146	GAITHERSBURG	MD		09/01/2021		4,239							4,239	4,239			
100088919	DORAL	FL		11/15/2022		156							156	156			
100142896	FLAGLER BEACH	FL		02/09/2024		863							863	863			
100163183	BEAUMONT	CA		08/13/2024		917							917	917			
100186344	LINDEN	NJ		12/30/2024		834							834	834			
100100938	KISSIMMEE	FL		04/28/2023		1,141							1,141	1,141			
100101975	FONTANA	CA		04/14/2023		858							858	858			
100027046	COTATI	CA		09/26/2018		4,143							4,143	4,143			
100129566	FISH CAMP	CA		09/29/2023		6,093							6,093	6,093			
100152479	GRAND RAPIDS	MI		05/16/2024		1,711							1,711	1,711			
100139650	STOCKTON	CA		12/28/2023		536							536	536			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115364	EAST ORANGE	NJ		07/17/2023		747							747	747			
100086618	WILDOMAR	CA		09/30/2022		1,072							1,072	1,072			
100175684	SOUTH JORDAN	UT		11/12/2024		51,396							51,396	51,396			
100153949	HICKORY HILLS	IL		06/05/2024		645							645	645			
100038404	GULF SHORES	AL		11/15/2019		2,286							2,286	2,286			
100065175	MISSION VIEJO	CA		07/14/2021		2,157							2,157	2,157			
100079631	CLE ELUM	WA		04/08/2022		2,224							2,224	2,224			
100114772	COLORADO SPRINGS	CO		07/07/2023		937							937	937			
100053741	SARATOGA SPRINGS	NY		03/23/2021		1,271							1,271	1,271			
100081027	LAS VEGAS	NV		03/18/2022		2,679							2,679	2,679			
100149937	KEIZER	OR		06/07/2024		765							765	765			
100131603	SAINT GEORGE	UT		10/06/2023		1,027							1,027	1,027			
100077941	ZEPHYR COVE	NV		01/10/2022		1,863							1,863	1,863			
100167855	CARSON CITY	NV		09/20/2024		1,071							1,071	1,071			
100172334	APPLE VALLEY	CA		10/23/2024		943							943	943			
100076787	HIALEAH	FL		12/27/2021		2,053							2,053	2,053			
100180719	HEMET	CA		11/26/2024		987							987	987			
100080462	HOLLYWOOD	FL		03/10/2022		3,304							3,304	3,304			
100079170	CAPE CORAL	FL		02/24/2022		1,640							1,640	1,640			
100150232	UNITED KINGDOM	GBR		04/29/2024		(33)							(33)		33		33
100173425	HOMESTEAD	FL		10/29/2024		812							812	812			
100088344	MESA	AZ		01/06/2023		2,512							2,512	2,512			
100129745	LOS ANGELES	CA		09/27/2023		874							874	874			
100110223	AUSTIN	TX		06/30/2023		1,310							1,310	1,310			
100163179	CASTLE PINES	CO		08/13/2024		1,281							1,281	1,281			
100162829	AURORA	CO		08/12/2024		689							689	689			
100175018	LITTLE ROCK	AR		10/31/2024		983							983	983			
100158627	SEVIERVILLE	TN		07/10/2024		1,031							1,031	1,031			
100147669	PLEASANTON	CA		04/04/2024		628							628	628			
100163841	LAS VEGAS	NV		09/27/2024		813							813	813			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		6,111							6,111	6,111			
100167767	LYNN	MA		09/19/2024		919							919	919			
100071886	ODESSA	TX		11/05/2021		1,978							1,978	1,978			
100185361	PLANO	TX		12/20/2024		1,136							1,136	1,136			
100148309	WILSONVILLE	OR		04/12/2024		897							897	897			
100169993	ORLANDO	FL		11/08/2024		673							673	673			
100179485	BREMERTON	WA		11/21/2024		1,152							1,152	1,152			
100182718	NORTH PORT	FL		12/12/2024		884							884	884			
100128124	DRACUT	MA		09/08/2023		2,068							2,068	2,068			
100065436	MANASSAS	VA		07/28/2021		2,022							2,022	2,022			
100114733	PORT SAINT LUCIE	FL		07/07/2023		852							852	852			
100182605	COEUR D ALENE	ID		12/12/2024		788							788	788			
100049376	LOS ANGELES	CA		11/20/2020		1,626							1,626	1,626			
100084746	SEATTLE	WA		08/02/2022		3,086							3,086	3,086			
100070447	APOPKA	FL		09/23/2021		1,840							1,840	1,840			
100090331	CHANDLER	AZ		12/22/2022		2,716							2,716	2,716			
100158294	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100170327	DURHAM	NC		10/08/2024		2,500							2,500	2,500			
100165921	MONTCLAIR	CA		09/06/2024		602							602	602			
100169595	LA PINE	OR		09/30/2024		1,410							1,410	1,410			
100169709	SEATTLE	WA		09/30/2024		793							793	793			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140070	PHARR	TX		01/09/2024		1,822							1,822	1,822			
100149523	MERCED	CA		04/26/2024		1,689							1,689	1,689			
100130138	SAN MATEO	CA		11/15/2023		1,116							1,116	1,116			
100110236	GARFIELD	NJ		06/30/2023		1,404							1,404	1,404			
100173328	ROUND ROCK	TX		10/30/2024		1,220							1,220	1,220			
100140964	LA QUINTA	CA		03/28/2024		566							566	566			
100155015	PLATTSMOUTH	NE		07/19/2024		777							777	777			
100142907	PHOENIXVILLE	PA		02/09/2024		6,628							6,628	6,628			
100186607	LAWRENCEVILLE	GA		12/30/2024		1,326							1,326	1,326			
100103623	CLERMONT	FL		05/08/2023		794							794	794			
100119394	GRAHAM	WA		07/31/2023		1,380							1,380	1,380			
100148633	WACO	TX		05/15/2024		865							865	865			
100139184	NORTHRIDGE	CA		12/28/2023		859							859	859			
100083424	ARNHEM	NLD		05/27/2022		(41)							(41)		41		41
100117131	STATEN ISLAND	NY		07/20/2023		2,048							2,048	2,048			
100171586	LAUREL	MD		10/16/2024		940							940	940			
100076353	VALLEJO	CA		01/07/2022		1,779							1,779	1,779			
100101614	HEMPSTEAD	NY		04/26/2023		1,033							1,033	1,033			
100079704	WINTER GARDEN	FL		04/25/2022		1,217							1,217	1,217			
100076071	SENOIA	GA		01/07/2022		1,931							1,931	1,931			
100173243	ELLIJAY	GA		10/30/2024		2,728							2,728	2,728			
100057742	EMERSON	NJ		06/30/2021		2,037							2,037	2,037			
100088835	BARDONIA	NY		11/15/2022		859							859	859			
100158313	UNITED KINGDOM	GBR		07/09/2024		16							16		(16)		(16)
100168043	ELK GROVE	CA		09/20/2024		7,490							7,490	7,490			
100151256	VENICE	FL		05/10/2024		922							922	922			
100084272	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		(42)							(42)		42		42
100154530	FLAGSTAFF	AZ		06/14/2024		707							707	707			
100145670	UNITED KINGDOM	GBR		03/12/2024		(76)							(76)		76		76
100156354	LAFAYETTE	LA		07/25/2024		2,984							2,984	2,984			
100143456	NEW MILFORD	CT		02/16/2024		857							857	857			
100165340	BAKERSFIELD	CA		08/29/2024		1,880							1,880	1,880			
100100125	MIAMI	FL		03/28/2023		1,732							1,732	1,732			
100176057	DOVER	DE		12/20/2024		5,183							5,183	5,183			
100065431	SAN DIEGO	CA		07/28/2021		2,196							2,196	2,196			
100157805	HYANNIS	MA		08/01/2024		861							861	861			
100152407	ORLANDO	FL		05/17/2024		1,064							1,064	1,064			
100167822	COLUMBIA	MD		09/20/2024		643							643	643			
100169634	LILLIWAUP	WA		09/30/2024		1,020							1,020	1,020			
100141929	LAS VEGAS	NV		03/27/2024		784							784	784			
100156256	MASSAPEQUA	NY		06/20/2024		987							987	987			
100057836	CHULA VISTA	CA		06/30/2021		2,064							2,064	2,064			
100172217	RALEIGH	NC		10/17/2024		926							926	926			
100176731	KATY	TX		11/15/2024		374,394							374,394	374,394			
100164473	WELCHES	OR		08/21/2024		896							896	896			
100118984	KINGSBURG	CA		07/27/2023		3,179							3,179	3,179			
100139574	FONTANA	CA		12/28/2023		730							730	730			
100140158	MURRIETA	CA		01/09/2024		1,494							1,494	1,494			
100158753	HERRIMAN	UT		07/10/2024		885							885	885			
100140209	CHANDLER	AZ		01/11/2024		1,966							1,966	1,966			
100157937	MONCKS CORNER	SC		07/09/2024		907							907	907			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129481	ELK GROVE	CA		09/29/2023		998							998	998			
100151196	AUSTIN	TX		05/10/2024		890							890	890			
100157619	FRISCO	TX		06/28/2024		740							740	740			
100010703	MEDFORD	OR		12/23/2016		3,040							3,040	3,040			
100182066	MCKINLEYVILLE	CA		12/12/2024		9,615							9,615	9,615			
100120830	SEVIERVILLE	TN		08/25/2023		729							729	729			
100100616	SAINT AUGUSTINE	FL		04/27/2023		986							986	986			
100149109	MIAMI	FL		04/22/2024		911							911	911			
100160096	PERRIS	CA		07/17/2024		1,831							1,831	1,831			
100167928	NEWBERG	OR		09/20/2024		754							754	754			
100137468	NORTH WALES	PA		01/11/2024		2,700							2,700	2,700			
100135304	MURRIETA	CA		11/13/2023		1,000							1,000	1,000			
100163043	SAVANNAH	GA		08/13/2024		1,028							1,028	1,028			
100172302	HIGHLANDS RANCH	CO		10/21/2024		1,197							1,197	1,197			
100154577	MOUNT VERNON	WA		06/14/2024		924							924	924			
100053610	BAYONNE	NJ		03/23/2021		1,213							1,213	1,213			
100109667	FERNANDINA BEACH	FL		06/16/2023		906							906	906			
100082592	SAN DIEGO	CA		04/14/2022		1,524							1,524	1,524			
100067443	DUVALL	WA		09/23/2021		2,050							2,050	2,050			
100128037	WOODBRIDGE	VA		09/08/2023		1,146							1,146	1,146			
100136394	LEES SUMMIT	MO		11/20/2023		1,246							1,246	1,246			
100173187	BAKERSFIELD	CA		10/30/2024		2,471							2,471	2,471			
100180575	BOWIE	MD		11/26/2024		986							986	986			
100081188	LOS ANGELES	CA		03/18/2022		2,185							2,185	2,185			
100185519	DALLAS	TX		12/20/2024		869							869	869			
100117126	CORONA	NY		07/20/2023		2,414							2,414	2,414			
100150563	PLAINFIELD	NJ		05/03/2024		895							895	895			
100156057	GRAND PRAIRIE	TX		06/18/2024		508							508	508			
100130125	NETHERLANDS	NLD		09/26/2023		9,352							9,352	10,570	1,218		1,218
100157615	LA CENTER	WA		06/28/2024		1,580							1,580	1,580			
100146983	ANNA	TX		03/26/2024		1,157							1,157	1,157			
100175273	DALLAS	TX		11/05/2024		2,920							2,920	2,920			
100150795	EAST FALMOUTH	MA		05/08/2024		929							929	929			
100082133	OJAI	CA		04/14/2022		544							544	544			
100068486	NEW BRUNSWICK	NJ		08/25/2021		1,949							1,949	1,949			
100126309	CENTRAL ISLIP	NY		08/30/2023		762							762	762			
100089221	ATLANTA	GA		11/18/2022		1,042							1,042	1,042			
100079125	HAMPSHIRE	IL		02/24/2022		1,993							1,993	1,993			
100176624	MOORPARK	CA		11/15/2024		2,192							2,192	2,192			
100115504	AUSTIN	TX		07/17/2023		727							727	727			
100174947	TITUSVILLE	FL		10/31/2024		798							798	798			
100120941	PORT SAINT JOE	FL		08/30/2023		992							992	992			
100107845	BEAVERTON	OR		05/23/2023		907							907	907			
100150158	PLAINFIELD	NJ		04/30/2024		734							734	734			
100153787	VENICE	FL		07/10/2024		893							893	893			
100118869	LAKE GENEVA	WI		08/30/2023		651							651	651			
100064425	WEST COVINA	CA		07/01/2021		3,148							3,148	3,148			
100174680	STATEN ISLAND	NY		10/31/2024		284							284	284			
100070511	PALMDALE	CA		09/23/2021		2,064							2,064	2,064			
100182158	ASBURY PARK	NJ		12/12/2024		766							766	766			
100031998	NIPOMO	CA		03/29/2019		2,561							2,561	2,561			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157993	WOODLAND HILLS	CA		07/09/2024		26,516							26,516	26,820		304	304
100171901	MESA	AZ		10/17/2024		1,288							1,288	1,288			
100141268	HORSHAM	PA		01/30/2024		784							784	784			
100169579	HOBOKEN	NJ		09/30/2024		1,702							1,702	1,702			
100145344	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100185728	LOS ANGELES	CA		12/23/2024		957							957	957			
100079308	DALLAS	TX		02/28/2022		38,683							38,683	38,683			
100133397	WATERLOO	SC		11/21/2023		1,011							1,011	1,011			
100128732	PITTSBURG	CA		09/21/2023		822							822	822			
100070031	MT AIRY	MD		09/01/2021		945							945	945			
100182298	WASHINGTON	UT		12/12/2024		1,295							1,295	1,295			
100169754	AHWAHNEE	CA		09/30/2024		894							894	894			
100175321	WESLACO	TX		11/05/2024		984							984	984			
100150888	RALEIGH	NC		05/08/2024		933							933	933			
100169837	SALADO	TX		09/30/2024		3,064							3,064	3,064			
100068378	PHILADELPHIA	PA		08/25/2021		1,965							1,965	1,965			
100161675	SCHIEDAM	NLD		07/29/2024		(119)							(119)		119		119
100180806	MIDDELBURG	NLD		11/27/2024		(81)							(81)		81		81
100147534	LAKE WORTH BEACH	FL		04/03/2024		1,229							1,229	1,229			
100166012	MODESTO	CA		09/06/2024		2,473							2,473	2,473			
100152792	OLYMPIA	WA		05/22/2024		2,448							2,448	2,448			
100148186	BRICK	NJ		04/12/2024		1,055							1,055	1,055			
100054948	APOPKA	FL		03/23/2021		1,257							1,257	1,257			
100185412	LANCASTER	CA		12/20/2024		1,131							1,131	1,131			
100129394	SHASTA LAKE	CA		09/26/2023		1,297							1,297	1,297			
100102740	RIVERSIDE	CA		06/22/2023		879							879	879			
100127523	CRESCENT CITY	CA		09/08/2023		1,103							1,103	1,103			
100144368	ST PETERSBURG	FL		03/07/2024		1,022							1,022	1,022			
100167960	VANCOUVER	WA		09/20/2024		1,130							1,130	1,130			
100153636	AURORA	IL		05/31/2024		773							773	773			
100148524	MIAMI	FL		04/12/2024		840							840	840			
100136408	ELLIJAY	GA		11/20/2023		903							903	903			
4010059672	RIDGELAND	MS		02/29/2024		506							506	506			
100175720	WESTPORT	MA		11/12/2024		942							942	942			
100160006	NAPLES	FL		08/16/2024		916							916	916			
100148304	ERIE	CO		04/12/2024		1,387							1,387	1,387			
100168906	UNITED KINGDOM	GBR		09/26/2024		(30)							(30)		30		30
100167920	LAWRENCE	MA		09/20/2024		907							907	907			
100158086	OREM	UT		07/09/2024		970							970	970			
100162694	EAGLE	ID		08/12/2024		4,250							4,250	4,250			
100128149	PUYALLUP	WA		09/18/2023		1,008							1,008	1,008			
100167604	STUART	FL		09/19/2024		789							789	789			
100164324	PEORIA	AZ		08/21/2024		970							970	970			
100031078	LAKE WORTH	FL		03/29/2019		1,666							1,666	1,666			
100186684	CHARLOTTESVILLE	VA		12/31/2024		953							953	953			
100141682	LEOMINSTER	MA		01/30/2024		708							708	708			
100169328	PANORAMA CITY	CA		09/27/2024		825							825	825			
100172239	TOMS RIVER	NJ		10/21/2024		1,051							1,051	1,051			
100165174	UNITED KINGDOM	GBR		08/27/2024		(32)							(32)		32		32
100154194	SANTA BARBARA	CA		07/11/2024		4,610							4,610	4,610			
100151202	EAGLE	ID		05/10/2024		1,030							1,030	1,030			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155162	NEWMAN LAKE	WA		07/19/2024		891							891	891			
100164441	COEUR D ALENE	ID		08/21/2024		1,108							1,108	1,108			
100120994	SUN VALLEY	ID		08/30/2023		1,496							1,496	1,496			
100185818	HELENDALE	CA		12/26/2024		2,248							2,248	2,248			
100120795	DENVER	CO		08/25/2023		944							944	944			
100155357	LAKE STEVENS	WA		06/18/2024		1,034							1,034	1,034			
100108500	MIAMI	FL		05/25/2023		1,139							1,139	1,139			
100136469	MANTECA	CA		11/20/2023		1,388							1,388	1,388			
100169708	NORTH HIGHLANDS	CA		09/30/2024		972							972	972			
100159447	AUSTIN	TX		07/15/2024		953							953	953			
100161530	PAWTUCKET	RI		07/30/2024		889							889	889			
100108496	PEMBROKE PINES	FL		05/25/2023		2,385							2,385	2,385			
100139563	SAN ANTONIO	TX		12/28/2023		403							403	403			
100166458	CITRUS HEIGHTS	CA		10/31/2024		2,023							2,023	2,023			
100089383	FORT MYERS	FL		11/17/2022		5,198							5,198	5,198			
100148124	FAIR OAKS	CA		04/10/2024		926							926	926			
100108499	FRESNO	CA		05/25/2023		4,401							4,401	4,401			
100091341	CABO SAN LUCAS	MEX		01/17/2023		1,155							1,155	1,155			
100158829	HENDERSON	NV		07/12/2024		1,123							1,123	1,123			
100055186	NORTH BALDWIN	NY		03/23/2021		677							677	677			
100135577	JASPER	GA		11/13/2023		952							952	952			
100143295	SEVIERVILLE	TN		02/16/2024		998							998	998			
100087441	WESTON	FL		10/25/2022		1,814							1,814	1,814			
100169862	BRYSON CITY	NC		09/30/2024		2,584							2,584	2,584			
100150208	IDYLLWILD	CA		04/30/2024		702							702	702			
100000559	KAHULUI	HI		09/27/2016		2,183							2,183	2,183			
100171643	WOODLAND	WA		10/16/2024		1,043							1,043	1,043			
100010865	VIRGINIA BEACH	VA		12/23/2016		1,682							1,682	1,682			
100181998	APEX	NC		12/12/2024		1,225							1,225	1,225			
100152739	HEMET	CA		05/22/2024		868							868	868			
100065146	OAKLAND	CA		07/14/2021		2,135							2,135	2,135			
100110462	WASHINGTON	DC		06/30/2023		1,090							1,090	1,090			
100138182	LILBURN	GA		12/14/2023		828							828	828			
100092057	NEW HYDE PARK	NY		02/09/2023		3,000							3,000	3,000			
4010066291	BALTIMORE	MD		01/10/2024		782							782	782			
100162753	STOCKTON	CA		08/12/2024		874							874	874			
100167603	STUART	FL		09/19/2024		789							789	789			
100144424	JURUPA VALLEY	CA		03/07/2024		836							836	836			
100087254	CAPE CORAL	FL		10/25/2022		1,807							1,807	1,807			
100064903	SAN BERNARDINO	CA		07/14/2021		1,985							1,985	1,985			
100175247	MILTON	GA		11/05/2024		1,200							1,200	1,200			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		6,386							6,386	6,386			
100048940	BOGOTA	NJ		11/20/2020		1,183							1,183	1,183			
100065292	THOUSAND OAKS	CA		07/28/2021		2,140							2,140	2,140			
100068211	MARTINEZ	CA		08/25/2021		1,882							1,882	1,882			
100144580	SACRAMENTO	CA		04/26/2024		1,818							1,818	1,818			
100165268	LOS ANGELES	CA		08/29/2024		891							891	891			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		671							671	671			
100146644	WOONSOCKET	RI		03/20/2024		571							571	571			
100159467	WATCHUNG	NJ		07/15/2024		966							966	966			
100116392	OXNARD	CA		07/20/2023		1,427							1,427	1,427			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053573	WAYNE	NJ		03/23/2021		2,169							2,169	2,169			
100019672	LOS ANGELES	CA		07/26/2018		2,192							2,192	2,192			
100174614	BRADENTON	FL		10/31/2024		1,040							1,040	1,040			
100142965	FORT MYERS	FL		02/09/2024		927							927	927			
100142828	LAS VEGAS	NV		02/09/2024		1,253							1,253	1,253			
100185480	POMPANO BEACH	FL		12/20/2024		1,063							1,063	1,063			
100173378	CARROLLTON	TX		10/30/2024		1,440							1,440	1,440			
100128834	LITHIA	FL		09/21/2023		669							669	669			
100065596	WATSONVILLE	CA		07/28/2021		2,223							2,223	2,223			
100144770	UNITED KINGDOM	GBR		03/12/2024		31							31		(31)		(31)
100115658	NAVARRE	FL		07/19/2023		795							795	795			
100156305	LOCUST	NC		07/25/2024		587							587	587			
100053346	POMFRET CENTER	CT		03/23/2021		2,693							2,693	2,693			
100156203	HOUSTON	TX		06/20/2024		875							875	875			
100076591	LA HABRA	CA		12/16/2021		1,789							1,789	1,789			
100100196	BRENTWOOD	NY		03/17/2023		1,746							1,746	1,746			
100078264	ASHLAND	OR		02/10/2022		2,616							2,616	2,616			
100149008	BAKERSFIELD	CA		04/19/2024		259							259	259			
100162838	NOKOMIS	FL		08/12/2024		1,002							1,002	1,002			
100179548	DENVER	CO		11/21/2024		1,051							1,051	1,051			
100057883	ORLANDO	FL		06/30/2021		1,819							1,819	1,819			
100186217	OLNEY	MD		12/27/2024		873							873	873			
100152894	PAWTUCKET	RI		05/22/2024		807							807	807			
100144258	BOCA RATON	FL		03/08/2024		980							980	980			
100030683	SILVER SPRING	MD		04/09/2019		2,537							2,537	2,537			
100103723	RIALTO	CA		05/08/2023		773							773	773			
100120996	MERCED	CA		08/30/2023		1,049							1,049	1,049			
100168202	GLENDALE	AZ		09/20/2024		2,074							2,074	2,074			
100038987	MEATH	IRL		09/27/2019		277							277	(3,977)	(277)	(3,977)	(4,254)
100150837	ATLANTA	GA		05/08/2024		890							890	890			
100186199	BEL AIR	MD		12/27/2024		635							635	635			
100101535	JACKSONVILLE	FL		04/26/2023		1,335							1,335	1,335			
100128395	EAST STROUDSBURG	PA		09/15/2023		865							865	865			
100159971	COCONUT CREEK	FL		08/16/2024		860							860	860			
100054783	LINDEN	NJ		03/23/2021		343							343	343			
100128437	HARTFORD	CT		09/15/2023		770							770	770			
100173733	VAIL	AZ		10/30/2024		661							661	661			
100102842	MATHER	CA		06/22/2023		935							935	935			
100170220	OKLAHOMA CITY	OK		10/08/2024		866							866	866			
100152840	PALMDALE	CA		05/22/2024		535							535	535			
100186530	MEDORA	IN		12/30/2024		842							842	842			
100152441	RANDLE	WA		05/17/2024		1,049							1,049	1,049			
100081481	ASHBURN	VA		03/18/2022		2,252							2,252	2,252			
100181917	SANFORD	FL		12/12/2024		954							954	954			
100087194	NEW ORLEANS	LA		10/25/2022		37,767							37,767	37,767			
100154979	PIONEER	CA		07/19/2024		1,402							1,402	1,402			
100114760	MERCED	CA		07/07/2023		979							979	979			
100152621	KISSIMMEE	FL		05/17/2024		1,038							1,038	1,038			
100182707	MOHAVE VALLEY	AZ		12/12/2024		578							578	578			
100073539	LONG BEACH	CA		10/26/2021		2,011							2,011	2,011			
100169295	HIALEAH	FL		09/27/2024		882							882	882			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100116015	BLOOMINGTON	MN		07/20/2023		993							993	993			
100115751	HOWELL	NJ		07/20/2023		1,165							1,165	1,165			
100146975	AUBURN	AL		03/26/2024		841							841	841			
100115596	MIAMI	FL		07/19/2023		1,399							1,399	1,399			
100182625	DAYTONA BEACH	FL		12/12/2024		1,087							1,087	1,087			
100048715	MIAMI	FL		11/20/2020		1,446							1,446	1,446			
100182371	MIAMI	FL		12/12/2024		1,005							1,005	1,005			
100136525	NAPLES	FL		11/20/2023		1,006							1,006	1,006			
100075983	CANTON	MA		01/07/2022		1,745							1,745	1,745			
100158282	UNITED KINGDOM	GBR		07/09/2024		25							25		(25)		(25)
100132355	CANTON	GA		11/03/2023		1,144							1,144	1,144			
100149374	DOWNINGTOWN	PA		04/24/2024		1,426							1,426	1,426			
100131842	SUISUN CITY	CA		10/06/2023		617							617	617			
100103845	ROOSEVELT	NY		05/10/2023		992							992	992			
100081337	SURFSIDE BCH	SC		03/18/2022		2,276							2,276	2,276			
100085051	HAARLEM	NLD		07/27/2022		(82)							(82)		82		82
100067627	LAKEWOOD	CO		09/23/2021		1,882							1,882	1,882			
100170175	HOLLYWOOD	FL		10/08/2024		1,049							1,049	1,049			
100087045	MONKTON	MD		11/04/2022		1,703							1,703	1,703			
100148383	BROWNSBURG	IN		04/12/2024		1,022							1,022	1,022			
100133703	PUYALLUP	WA		10/23/2023		1,113							1,113	1,113			
100167608	LINDEN	NJ		09/19/2024		871							871	871			
100179594	ELK GROVE	CA		11/21/2024		952							952	952			
100135173	GAITHERSBURG	MD		11/07/2023		1,733							1,733	1,733			
100152776	GLEN COVE	NY		05/22/2024		681							681	681			
100151239	APEX	NC		05/10/2024		886							886	886			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		1,237							1,237	1,237			
100144310	OVIEDO	FL		03/07/2024		574							574	574			
100117745	ORANGE	CA		07/20/2023		1,163							1,163	1,163			
100165013	LITHIA	FL		08/28/2024		907							907	907			
100139510	PLAINFIELD	NJ		12/28/2023		679							679	679			
100060467	EL CAJON	CA		06/01/2021		2,016							2,016	2,016			
100088264	HICKSVILLE	NY		10/17/2022		20,205							20,205	20,205			
100015841	LAGUNA BEACH	CA		02/27/2018		3,412							3,412	3,412			
100141752	OCEANSIDE	NY		01/30/2024		474							474	474			
100160192	KATY	TX		07/18/2024		2,467							2,467	2,467			
100082994	PLAISTOW	NH		05/05/2022		1,415							1,415	1,415			
100185874	RIVERSIDE	CA		12/26/2024		954							954	954			
100152382	FAIRFAX	VA		05/17/2024		918							918	918			
100170159	CORVALLIS	OR		10/08/2024		1,043							1,043	1,043			
100186425	RUIDOSO	NM		12/30/2024		912							912	912			
100115673	PHOENIX	AZ		07/20/2023		967							967	967			
100031798	SAN FRANCISCO	CA		03/29/2019		2,005							2,005	2,005			
100108988	SUPPLY	NC		05/31/2023		794							794	794			
100136043	MIAMI	FL		11/16/2023		883							883	883			
100114677	PERRIS	CA		06/29/2023		1,113							1,113	1,113			
100081805	PARK CITY	UT		03/30/2022		541							541	541			
100178226	OAKLEY	UT		11/19/2024		1,362							1,362	1,362			
100163332	SAN DIEGO	CA		08/13/2024		18,590							18,590	18,590			
100120427	GREENFIELD	CA		08/18/2023		1,052							1,052	1,052			
100054581	SCOTCH PLAINS	NJ		03/23/2021		1,731							1,731	1,731			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173218	PORT ISABEL	TX		10/30/2024		1,043							1,043	1,043			
100109360	WOODLAND PARK	CO		06/12/2023		1,640							1,640	1,640			
100160560	SICKLERVILLE	NJ		07/19/2024		976							976	976			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,128							1,128	1,128			
100180548	COMPTON (AREA)	CA		11/26/2024		1,084							1,084	1,084			
100139646	ROSEVILLE	CA		12/28/2023		655							655	655			
100180623	REISTERSTOWN	MD		11/26/2024		682							682	682			
100149359	HENDERSON	NV		04/24/2024		1,315							1,315	1,315			
100186437	TOMS RIVER	NJ		12/30/2024		988							988	988			
100134009	BAY SHORE	NY		10/25/2023		842							842	842			
100158083	INDIALANTIC	FL		07/09/2024		889							889	889			
100185917	ARLINGTON	TX		12/26/2024		895							895	895			
100131973	BOWIE	MD		10/13/2023		1,049							1,049	1,049			
100151383	MIAMI	FL		05/10/2024		1,777							1,777	1,777			
100181300	PACOIMA	CA		12/06/2024		1,032							1,032	1,032			
100130346	DAVENPORT	FL		09/28/2023		519							519	519			
100164559	ROSEVILLE	CA		08/21/2024		783							783	783			
100103604	OAKLAND	CA		05/08/2023		735							735	735			
100138008	NOVATO	CA		12/13/2023		716							716	716			
100117061	JERSEY CITY	NJ		07/20/2023		1,868							1,868	1,868			
100165514	SACRAMENTO	CA		08/29/2024		837							837	837			
100110246	OAK ISLAND	NC		06/30/2023		1,086							1,086	1,086			
100030640	ANTIOCH	CA		04/09/2019		1,128							1,128	1,128			
100142662	LONG BEACH	CA		02/08/2024		1,003							1,003	1,003			
100108393	ASHEVILLE	NC		05/25/2023		899							899	899			
100180821	S-GRAVENHAGE	NLD		11/27/2024		(88)							(88)		88		88
100161666	HENGELO	NLD		07/29/2024		(121)							(121)		121		121
100085065	DEN HAAG	NLD		07/27/2022		(80)							(80)		80		80
100170254	AUSTIN	TX		10/08/2024		7,432							7,432	7,432			
100148144	VALLEY PARK	MO		05/15/2024		1,030							1,030	1,030			
100090585	AMSTERDAM/AMSTELVEEN	NLD		12/28/2022		(151)							(151)		151		151
100181955	GRAND JUNCTION	CO		12/12/2024		1,191							1,191	1,191			
100139737	UNITED KINGDOM	GBR		12/18/2023		493							493	508	15		15
100165763	SOMERSET	TX		08/29/2024		568							568	568			
100165627	PORTLAND	OR		10/04/2024		300							300	300			
100136478	MONUMENT	CO		11/20/2023		1,388							1,388	1,388			
100138083	ROCKVILLE	MD		12/13/2023		2,112							2,112	2,112			
100164169	CLINTON	UT		08/21/2024		928							928	928			
100117418	FONTANA	CA		07/20/2023		2,185							2,185	2,185			
100109210	MESA	AZ		07/21/2023		1,115							1,115	1,115			
100148805	FREDERICK	MD		04/17/2024		1,336							1,336	1,336			
100165892	OAKLAND PARK	FL		08/30/2024		853							853	853			
100137648	PHOENIX	AZ		12/08/2023		892							892	892			
100144507	TAMPA	FL		04/26/2024		47,154							47,154	47,154			
100131878	MIAMI GARDENS	FL		10/06/2023		607							607	607			
100117928	MORENO VALLEY	CA		07/20/2023		1,180							1,180	1,180			
100160846	LONG BEACH	CA		07/24/2024		1,513							1,513	1,513			
100102496	CHULA VISTA	CA		06/07/2023		1,455							1,455	1,455			
100054383	WALDORF	MD		03/23/2021		1,580							1,580	1,580			
100186390	APEX	NC		12/30/2024		959							959	959			
100028874	TARRYTOWN	NY		10/26/2018		1,798							1,798	1,798			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142115	CYPRESS	TX		02/29/2024		888							888	888			
100133370	PHOENIX	AZ		11/21/2023		957							957	957			
100151616	MONTGOMERY	TX		05/10/2024		3,459							3,459	3,459			
100155337	FRUITLAND PARK	FL		07/19/2024		939							939	939			
100127571	SACRAMENTO	CA		09/08/2023		945							945	945			
100087178	WORCESTER	MA		10/25/2022		1,798							1,798	1,798			
100179971	HAMILTON	IN		11/25/2024		1,385							1,385	1,385			
100150597	LEANDER	TX		05/03/2024		910							910	910			
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021		(127)							(127)		127		127
100134291	LAKE FOREST	CA		10/27/2023		797							797	797			
100083245	AUSTIN	TX		05/10/2022		805							805	805			
100131940	LANCASTER	CA		10/13/2023		952							952	952			
18593	FREDERICK	MD		11/14/2006		46,361							46,361	46,361			
100048927	TRUMBULL	CT		11/20/2020		1,358							1,358	1,358			
100129724	LAS VEGAS	NV		09/29/2023		2,191							2,191	2,191			
100140061	TACOMA	WA		01/09/2024		1,655							1,655	1,655			
100156627	LAKE ARIEL	PA		06/24/2024		886							886	886			
100161027	FARMINGTON	MN		07/24/2024		716							716	716			
100174363	QUEEN CREEK	AZ		10/31/2024		1,169							1,169	1,169			
100148254	WAKE FOREST	NC		04/12/2024		1,006							1,006	1,006			
100138384	CAPE CORAL	FL		12/18/2023		842							842	842			
100168641	PARLIER	CA		09/25/2024		946							946	946			
100079747	ROY	WA		04/25/2022		1,737							1,737	1,737			
100162623	JACKSON	NJ		08/12/2024		898							898	898			
100128496	HIALEAH	FL		09/15/2023		1,038							1,038	1,038			
100090265	SUNNY ISLES BEACH	FL		01/13/2023		553							553	553			
100181921	THE VILLAGES	FL		12/12/2024		1,064							1,064	1,064			
100171505	JEROME	MI		10/16/2024		941							941	941			
100119909	ARVADA	CO		08/10/2023		936							936	936			
100161065	SUMMERVILLE	SC		07/24/2024		1,007							1,007	1,007			
100162990	MINNEAPOLIS	MN		08/12/2024		804							804	804			
100049246	WARWICK	NY		11/20/2020		3,467							3,467	3,467			
100132656	AUBURN	WA		11/03/2023		842							842	842			
100118027	FONTANA	CA		07/20/2023		1,398							1,398	1,398			
100165788	ANDERSON	SC		08/29/2024		849							849	849			
100182535	WOODSTOCK	GA		12/12/2024		931							931	931			
100025671	LYNWOOD	CA		09/20/2018		1,281							1,281	1,281			
100134560	LANHAM	MD		10/30/2023		1,026							1,026	1,026			
100145097	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100132485	MANTECA	CA		11/03/2023		936							936	936			
100152437	RENTON	WA		05/17/2024		911							911	911			
100164338	SMYRNA	TN		08/21/2024		995							995	995			
100120531	AURORA	CO		08/18/2023		1,107							1,107	1,107			
100149454	WACO	TX		04/24/2024		892							892	892			
100143502	SACRAMENTO	CA		02/21/2024		861							861	861			
100171246	ONTARIO	CA		10/16/2024		924							924	924			
100139584	APOPKA	FL		12/28/2023		800							800	800			
100071991	MARATHON	FL		10/29/2021		1,881							1,881	1,881			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		950							950	950			
100170465	FITCHBURG	MA		10/09/2024		816							816	816			
100159003	TALLAHASSEE	FL		08/15/2024		3,070							3,070	3,070			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167831	SAN BERNARDINO	CA		09/20/2024		579							579	579			
100134795	WINTER GARDEN	FL		10/30/2023		4,629							4,629	4,629			
100178326	CATHEDRAL CITY	CA		11/19/2024		1,056							1,056	1,056			
100164723	OCOEE	FL		08/23/2024		954							954	954			
100115851	LAS VEGAS	NV		07/20/2023		1,109							1,109	1,109			
4010055716	TRENTON	NJ		09/28/2023		886							886	886			
100145802	NOVI	MI		05/08/2024		5,782							5,782	5,782			
100170278	VASS	NC		10/08/2024		872							872	872			
100162817	INDIO	CA		08/12/2024		896							896	896			
100145857	TOMS RIVER	NJ		03/15/2024		3,311							3,311	3,311			
100136646	WEST MELBOURNE	FL		11/22/2023		625							625	625			
100115970	RALEIGH	NC		07/20/2023		1,098							1,098	1,098			
100168023	SACRAMENTO	CA		09/20/2024		1,848							1,848	1,848			
100184968	TAMARAC	FL		12/19/2024		686							686	686			
100185305	HOLLY SPRINGS	GA		12/20/2024		868							868	868			
100180029	MORGANTON	NC		11/25/2024		1,044							1,044	1,044			
100163270	SARASOTA	FL		08/13/2024		872							872	872			
100120849	SEATTLE	WA		08/25/2023		999							999	999			
100140203	PASCOAG	RI		01/11/2024		3,182							3,182	3,182			
100117752	SAINT CLOUD	FL		07/20/2023		1,064							1,064	1,064			
100135220	ORANGE BEACH	AL		11/08/2023		4,429							4,429	4,429			
100032038	DALY CITY	CA		03/29/2019		2,740							2,740	2,740			
100011811	WINDSOR	CA		03/08/2017		8,980							8,980	8,980			
100083867	LEESBURG	FL		07/12/2022		1,299							1,299	1,299			
100159848	BOYNTON BEACH	FL		08/16/2024		729							729	729			
100116316	LITTLE NECK	NY		07/20/2023		2,372							2,372	2,372			
100140973	SALINAS	CA		03/28/2024		911							911	911			
100054567	CHAPEL HILL	NC		03/23/2021		1,419							1,419	1,419			
100148065	ONTARIO	CA		04/10/2024		901							901	901			
100101071	LAKEWOOD	NJ		04/28/2023		2,915							2,915	2,915			
100067970	SEATTLE	WA		09/23/2021		2,105							2,105	2,105			
100080393	LAHAINA	HI		04/14/2022		1,663							1,663	1,663			
100100440	BROOKLYN	NY		04/27/2023		1,386							1,386	1,386			
100054711	BROOKLYN	NY		03/23/2021		3,084							3,084	3,084			
100090765	ANNA	TX		02/28/2023		684							684	684			
100172611	GLENDALE	AZ		10/23/2024		10,370							10,370	10,370			
100011674	GREENLAWN	NY		03/08/2017		1,544							1,544	1,544			
100054800	BURKE	VA		03/23/2021		1,138							1,138	1,138			
100139496	ROSELLE	NJ		12/28/2023		770							770	770			
100076218	PUYALLUP	WA		01/07/2022		2,405							2,405	2,405			
100176849	LOS ANGELES	CA		11/15/2024		906							906	906			
100181863	TAVERNIER	FL		12/12/2024		949							949	949			
100171748	ORANGEVALE	CA		10/17/2024		892							892	892			
100030990	OCEANSIDE	CA		03/29/2019		1,654							1,654	1,654			
100134578	ANCHORAGE	AK		10/30/2023		888							888	888			
100081083	POWDER SPRINGS	GA		03/18/2022		2,248							2,248	2,248			
100091374	MORENO VALLEY	CA		02/22/2023		4,560							4,560	4,560			
4010049372	TRENTON	NJ		04/26/2023		902							902	902			
100173871	WASHINGTON	DC		10/31/2024		816							816	816			
100171633	LYNDEN	WA		10/16/2024		966							966	966			
100135858	CANTON	GA		11/13/2023		1,827							1,827	1,827			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158668	MORENO VALLEY	CA		07/10/2024		1,395							1,395	1,395			
100162024	VALRICO	FL		07/31/2024		875							875	875			
100134756	ODESSA	FL		10/30/2023		777							777	777			
100129698	MT ANGEL	OR		09/29/2023		890							890	890			
100176123	CHICAGO	IL		12/20/2024		3,974							3,974	3,974			
100083822	RIVERVIEW	FL		07/12/2022		1,322							1,322	1,322			
100127487	STOCKTON	CA		09/08/2023		963							963	963			
100090780	MIAMI	FL		02/28/2023		708							708	708			
100109304	PORT BOLIVAR	TX		06/12/2023		5,198							5,198	5,198			
100136552	ST PETERSBURG	FL		11/20/2023		2,978							2,978	3,085		107	107
100080212	ODESSA	FL		02/25/2022		1,625							1,625	1,625			
100160031	NASHVILLE	TN		07/17/2024		1,003							1,003	1,003			
100100100	MONETA	VA		03/28/2023		969							969	969			
100140003	EMERALD ISLE	NC		01/09/2024		944							944	944			
100175858	MONTICELLO	NY		11/12/2024		994							994	994			
100174316	BRADENTON	FL		10/31/2024		1,264							1,264	1,264			
100137106	CHICAGO	IL		11/28/2023		682							682	682			
100030625	SUTTER CREEK	CA		12/20/2018		4,430							4,430	4,430			
100011401	SAN JOSE	CA		12/23/2016		1,545							1,545	1,545			
100088850	PETALUMA	CA		11/15/2022		1,071							1,071	1,071			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		1,642							1,642	1,642			
100169106	OCEAN CITY	MD		09/27/2024		980							980	980			
100166061	ASHAWAY	RI		09/09/2024		775							775	775			
100076374	DECATUR	GA		12/23/2021		1,550							1,550	1,550			
100163837	COPPELL	TX		09/27/2024		834							834	834			
100030661	RIDGEFIELD	NJ		04/09/2019		1,625							1,625	1,625			
100142475	KIHEI	HI		03/08/2024		4,396							4,396	4,396			
100120423	WOLCOTT	CT		08/18/2023		1,496							1,496	1,496			
100115925	GOODYEAR	AZ		07/20/2023		2,767							2,767	2,767			
100147059	LEITCHFIELD	KY		03/27/2024		4,156							4,156	4,156			
100029705	BROOKLYN	NY		10/26/2018		1,843							1,843	1,843			
100131630	ROTONDA WEST	FL		10/06/2023		979							979	979			
100134924	SEMINOLE	FL		10/30/2023		18,237							18,237	18,237			
100158181	UNITED KINGDOM	GBR		07/09/2024		47							47		(47)		(47)
100178299	MONTEBELLO	CA		11/19/2024		941							941	941			
100107996	SHIP BOTTOM	NJ		05/25/2023		1,162							1,162	1,162			
100143560	WYANDANCH	NY		02/21/2024		824							824	824			
100088992	BROOKHAVEN	GA		11/15/2022		839							839	839			
100154072	WASHINGTON	DC		06/06/2024		1,093							1,093	1,093			
100134695	YUBA CITY	CA		10/30/2023		949							949	949			
100145777	MILFORD	CT		05/08/2024		883							883	883			
100148653	STEVENSON RANCH	CA		04/15/2024		1,054							1,054	1,054			
100155922	KISSIMMEE	FL		06/17/2024		1,461							1,461	1,461			
100157862	SEVIERVILLE	TN		07/09/2024		884							884	884			
100182531	DURHAM	NC		12/12/2024		956							956	956			
100175066	PALMDALE	CA		11/05/2024		1,647							1,647	1,647			
100162298	BELLINGHAM	WA		09/06/2024													
100143528	FITCHBURG	MA		02/21/2024		768							768	768			
100186484	EVERGREEN	CO		12/30/2024		881							881	881			
100101610	KAILUA KONA	HI		04/26/2023		981							981	981			
100156781	AVONDALE	AZ		06/26/2024		915							915	915			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180592	AUBURN	WA		11/26/2024		896							896	896			
100184424	LYNWOOD	CA		12/17/2024		1,015							1,015	1,015			
100137333	BOULDER	WY		12/01/2023		798							798	798			
100144617	OCEAN CITY	MD		03/13/2024		904							904	904			
100144619	OCEAN CITY	MD		03/13/2024		904							904	904			
100139552	BOCA RATON	FL		12/28/2023		790							790	790			
100133379	SPRING CITY	PA		11/21/2023		828							828	828			
100129958	CENTRAL ISLIP	NY		09/27/2023		725							725	725			
100179988	DENT	MN		11/25/2024		1,058							1,058	1,058			
100154766	CINCINNATI	OH		07/19/2024		713							713	713			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		1,199							1,199	1,199			
100119883	SAN JOSE	CA		08/10/2023		1,572							1,572	1,572			
100169146	LAS VEGAS	NV		09/27/2024		985							985	985			
100175045	ELKTON	MD		11/05/2024		876							876	876			
100168495	MANCHESTER	NH		09/25/2024		850							850	850			
100162554	BIG BEAR LAKE	CA		08/12/2024		2,093							2,093	2,093			
100152571	FRISCO	TX		05/17/2024		11,426							11,426	11,426			
100170904	ORANGE	CA		10/11/2024		995							995	995			
100173868	DENVER	CO		10/31/2024		1,449							1,449	1,449			
100165289	LOS ANGELES	CA		08/29/2024		497							497	497			
100163299	ALLEN	TX		08/13/2024		963							963	963			
100142874	LEWISTON	ME		02/09/2024		929							929	929			
100135384	WOODBRIDGE	VA		11/13/2023		965							965	965			
100161712	LAS VEGAS	NV		07/30/2024		875							875	875			
100043936	MILPITAS	CA		08/19/2020		1,404							1,404	1,404			
100067399	SAN JOSE	CA		09/23/2021		4,253							4,253	4,253			
100172946	WILDWOOD	MO		10/25/2024		919							919	919			
100179342	SPOKANE	WA		12/27/2024		510							510	510			
100000504	LOS ANGELES	CA		09/27/2016		2,296							2,296	2,296			
100162020	TRUCKEE	CA		07/31/2024		882							882	882			
100120675	GARDNER	MA		08/24/2023		945							945	945			
100079226	MESA	AZ		02/14/2022		1,723							1,723	1,723			
100082177	QUEEN CREEK	AZ		04/14/2022		1,115							1,115	1,115			
100087927	MYRTLE BEACH	SC		10/25/2022		330							330	330			
100148334	HERRIMAN	UT		04/12/2024		961							961	961			
100031544	WOODLAND HILLS	CA		03/29/2019		3,804							3,804	3,804			
100081179	PFLUGERVILLE	TX		03/18/2022		2,188							2,188	2,188			
100139707	UNITED KINGDOM	GBR		12/18/2023		(34)							(34)		34		34
100171614	GOLD CANYON	AZ		10/16/2024		233,083							233,083	233,513		429	429
100101158	EAST ELMHURST	NY		04/28/2023		2,631							2,631	2,631			
100109051	ATLANTA	GA		06/05/2023		906							906	906			
100181362	HIGHLAND	CA		12/06/2024		477							477	477			
100161386	WINTER GARDEN	FL		07/25/2024		972							972	972			
100155036	COTTONWOOD	AZ		07/19/2024		862							862	862			
100144205	PORT ORCHARD	WA		03/07/2024		1,131							1,131	1,131			
100141584	GLEN BURNIE	MD		01/30/2024		614							614	614			
100186329	ELLIJAY	GA		12/30/2024		1,231							1,231	1,231			
100151716	HACKETTSTOWN	NJ		05/10/2024		526							526	526			
100131621	ATLANTA	GA		10/06/2023		981							981	981			
100142963	HOUSTON	TX		02/09/2024		11,952							11,952	11,952			
100164385	QUEEN CREEK	AZ		08/21/2024		4,723							4,723	4,723			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151691	PORT SAINT LUCIE	FL		05/10/2024		1,271							1,271	1,271			
100169496	VISALIA	CA		09/30/2024		1,752							1,752	1,752			
100109994	HAVERSTRAW	NY		06/22/2023		939							939	939			
100186189	GLENDALE	AZ		12/27/2024		678							678	678			
100167580	LAS VEGAS	NV		09/19/2024		869							869	869			
100176222	CELEBRATION	FL		12/20/2024		666							666	666			
100180560	MIAMI	FL		11/26/2024		812							812	812			
100068104	UNION CITY	CA		08/25/2021		2,197							2,197	2,197			
100068105	NEWARK	CA		08/25/2021		2,197							2,197	2,197			
100151803	PALMDALE	CA		05/10/2024		1,056							1,056	1,056			
100151169	RIVERSIDE	NJ		05/09/2024		557							557	557			
100172987	BRASELTON	GA		10/25/2024		1,088							1,088	1,088			
100134468	CINNAMINSON	NJ		10/30/2023		714							714	714			
100171368	LEWISTON	ID		10/16/2024		948							948	948			
100158895	ELIZABETH	CO		07/12/2024		834							834	834			
100167445	SAPPHIRE	NC		09/16/2024		818							818	818			
100127577	MIAMI	FL		09/08/2023		936							936	936			
100026335	LOS ANGELES	CA		09/20/2018		1,738							1,738	1,738			
100084960	MIAMI	FL		09/29/2022		2,673							2,673	2,673			
100128424	NEW RIVER	AZ		09/15/2023		732							732	732			
100132286	LEBANON	TN		10/13/2023		965							965	965			
100147571	WESTLAKE	FL		04/03/2024		586							586	586			
100117705	PASADENA	CA		07/20/2023		1,542							1,542	1,542			
100167028	PORT SAINT LUCIE	FL		09/13/2024		1,000							1,000	1,000			
100178276	FRESNO	CA		11/19/2024		670							670	670			
100133435	PORT ARANSAS	TX		10/19/2023		771							771	771			
100169846	WEST MELBOURNE	FL		09/30/2024		878							878	878			
100101202	FLORAL PARK	NY		04/28/2023		1,884							1,884	1,884			
100133594	NEWARK	NJ		10/23/2023		977							977	977			
100129600	LEES SUMMIT	MO		09/29/2023		1,396							1,396	1,396			
100146927	BURLEY	ID		03/26/2024		1,005							1,005	1,005			
100127656	WEST PALM BEACH	FL		09/08/2023		875							875	875			
100139192	SACRAMENTO	CA		12/28/2023		1,347							1,347	1,347			
100141289	SALINAS	CA		01/30/2024		570							570	570			
100129801	HIGHLAND	CA		09/27/2023		998							998	998			
100112861	FREDERICKSBUR	VA		06/29/2023		4,248							4,248	4,248			
100120871	KELLER	TX		08/28/2023		1,307							1,307	1,307			
100032059	HAYWARD	CA		03/29/2019		1,213							1,213	1,213			
100031584	SAN JOSE	CA		03/29/2019		2,313							2,313	2,313			
100185086	ORLANDO	FL		12/20/2024		903							903	903			
100167571	SARASOTA	FL		09/19/2024		802							802	802			
100185927	DESERT HOT SPRINGS	CA		12/26/2024		683							683	683			
100135228	ROTONDA WEST	FL		11/08/2023		971							971	971			
100174116	LILBURN	GA		10/31/2024		788							788	788			
100055401	TRACY	CA		03/23/2021		2,353							2,353	2,353			
100102356	SARASOTA	FL		06/07/2023		1,100							1,100	1,100			
100180634	KISSIMMEE	FL		11/26/2024		524							524	524			
100143477	HENDERSON	NV		02/16/2024		935							935	935			
100091935	LARGO	FL		02/03/2023		(138)							(138)	(138)			
100131570	CASA GRANDE	AZ		10/05/2023		841							841	841			
100153277	KNOXVILLE	TN		05/30/2024		913							913	913			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087712	TAMPA	FL		09/29/2022		3,497							3,497	3,497			
100079803	UPLAND	CA		04/25/2022		2,055							2,055	2,055			
100136563	ELLIJAY	GA		11/20/2023		1,080							1,080	1,080			
100135281	WOODSTOCK	GA		11/08/2023		635							635	635			
100185060	COMPTON	CA		12/20/2024		492							492	492			
100118989	HOUMA	LA		07/27/2023		730							730	730			
100110526	SURPRISE	AZ		06/30/2023		967							967	967			
100065076	TOMS RIVER	NJ		07/14/2021		1,867							1,867	1,867			
100151599	MENTONE	CA		05/10/2024		904							904	904			
100142870	MISSOURI CITY	TX		02/09/2024		799							799	799			
100054571	LITTLE FALLS	MN		03/23/2021		11,561							11,561	11,561			
100136140	TEHACHAPI	CA		12/18/2023		859							859	859			
100120948	OAK ISLAND	NC		08/30/2023		648							648	648			
100165073	OWINGS MILLS	MD		08/28/2024		11,104							11,104	11,104			
100127518	SAHUARITA	AZ		09/08/2023		935							935	935			
100142887	AUSTIN	TX		02/09/2024		962							962	962			
100180913	UNITED KINGDOM	GBR		11/27/2024		(30)							(30)		30		30
100144091	ERIE	CO		03/07/2024		1,389							1,389	1,389			
100044540	MONROVIA	CA		11/19/2020		1,940							1,940	1,940			
100134501	NAPLES	FL		10/30/2023		1,417							1,417	1,417			
100091687	KISSIMMEE	FL		03/24/2023		685							685	685			
100129454	KILL DEVIL HILLS	NC		09/29/2023		1,105							1,105	1,105			
100147744	EDINBURG	TX		04/08/2024		1,125							1,125	1,125			
100180151	ORLANDO	FL		11/25/2024		642							642	642			
100118116	SANTA ANA	CA		07/20/2023		1,236							1,236	1,236			
100146589	WATKINS	CO		03/20/2024		3,016							3,016	3,016			
100110418	NAPLES	FL		06/30/2023		970							970	970			
100099694	SCOTTSDALE	AZ		04/06/2023		1,400							1,400	1,400			
100163023	FRISCO	TX		08/13/2024		940							940	940			
100108150	PHOENIX	AZ		05/24/2023		228							228	228			
100158518	HALLANDALE BEACH	FL		07/10/2024		835							835	835			
100151027	MESA	AZ		05/08/2024		1,568							1,568	1,568			
100141042	ODESSA	FL		02/20/2024		1,204							1,204	1,204			
100132558	CASA GRANDE	AZ		11/03/2023		449							449	449			
100154189	SAHUARITA	AZ		07/11/2024		581							581	581			
100162662	WASHINGTON	UT		08/12/2024		1,215							1,215	1,215			
100179652	JACKSON TOWNSHIP	NJ		11/21/2024		757							757	757			
100174359	BRADENTON	FL		10/31/2024		1,312							1,312	1,312			
100166974	BRYAN	TX		09/13/2024		950							950	950			
100116818	IRVINE	CA		07/20/2023		2,170							2,170	2,170			
100144155	LEESBURG	VA		03/07/2024		1,292							1,292	1,292			
100055868	ASBURY PARK	NJ		03/26/2021		2,289							2,289	2,289			
100148717	WOODBRIDGE	VA		04/17/2024		4,642							4,642	4,642			
100158404	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100166955	PHOENIX	AZ		09/13/2024		885							885	885			
100171339	APPLE VALLEY	CA		10/16/2024		627							627	627			
100166428	SALIDA	CA		10/31/2024		48,676							48,676	48,676			
100148327	DECATUR	GA		04/12/2024		946							946	946			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		840							840	840			
100150174	PORT CHARLOTTE	FL		04/30/2024		832							832	832			
100174248	AVON	NC		10/31/2024		2,649							2,649	2,649			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169821	CUMMING	GA		09/30/2024		935							935	935			
100152432	PUYALLUP	WA		05/17/2024		1,004							1,004	1,004			
100148581	CAPE CANAVERAL	FL		04/12/2024		901							901	901			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		1,083							1,083	1,083			
100127658	WEST PALM BEACH	FL		09/08/2023		740							740	740			
100153382	SANFORD	FL		05/29/2024		439							439	439			
100185709	MAASTRICHT	NLD		12/20/2024		(93)							(93)		93		93
100158284	UNITED KINGDOM	GBR		07/09/2024		25							25		(25)		(25)
100146612	LOS ANGELES	CA		03/20/2024		895							895	895			
100080845	LOS ANGELES	CA		03/10/2022		1,841							1,841	1,841			
100142463	HOWELL	NJ		03/08/2024		2,579							2,579	2,579			
100109353	WEST PALM BEACH	FL		06/12/2023		14,380							14,380	14,380			
100136875	LAS VEGAS	NV		11/27/2023		1,607							1,607	1,607			
100142545	SAVANNAH	GA		02/08/2024		995							995	995			
100153582	UNITED KINGDOM	GBR		05/29/2024		(34)							(34)		34		34
100180585	BLUFF DALE	TX		11/26/2024		965							965	965			
100151941	CONROE	TX		06/14/2024		933							933	933			
100111089	MARIETTA	GA		06/29/2023		4,358							4,358	4,358			
100173700	DEERFIELD BEACH	FL		10/30/2024		852							852	852			
100156420	ROSELLE	NJ		06/24/2024		870							870	870			
100115705	HOWELL	NJ		07/20/2023		1,039							1,039	1,039			
100031668	HOLLISTER	CA		03/29/2019		1,888							1,888	1,888			
100100880	ROCKVILLE	MD		04/28/2023		2,710							2,710	2,710			
100164288	ANNA	TX		08/21/2024		896							896	896			
100149091	MIDDLETOWN	CA		04/19/2024		606							606	606			
100148312	PFLUGERVILLE	TX		04/12/2024		907							907	907			
100091125	AGUILA	AZ		01/31/2023		7,817							7,817	7,817			
100078686	DIAMOND BAR	CA		02/02/2022		2,119							2,119	2,119			
100168491	DEER PARK	WA		09/25/2024		913							913	913			
100171682	APEX	NC		10/16/2024		20,430							20,430	20,430			
100126431	PATERSON	NJ		08/30/2023		875							875	875			
100024017	FREDERICKSBURG	VA		09/10/2018		2,859							2,859	2,859			
100132504	KYLE	TX		11/03/2023		814							814	814			
100129874	SAVANNAH	GA		09/27/2023		697							697	697			
100155924	HAUULA	HI		06/17/2024		908							908	908			
100147723	SANTA CLARITA	CA		04/05/2024		923							923	923			
100160837	PORT SAINT LUCIE	FL		07/24/2024		851							851	851			
100014006	LOS ANGELES	CA		05/25/2017		1,704							1,704	1,704			
100142847	MIAMI	FL		02/09/2024		617							617	617			
100140780	HAINES CITY	FL		01/22/2024		424							424	424			
100145837	PHILADELPHIA	PA		03/15/2024		748							748	748			
100102490	FALL RIVER	MA		06/07/2023		1,031							1,031	1,031			
100169655	BAKERSFIELD	CA		09/30/2024		941							941	941			
100060319	MARYSVILLE	WA		06/25/2021		2,093							2,093	2,093			
100154922	APEX	NC		07/19/2024		936							936	936			
100081042	ORANGE BEACH	AL		03/18/2022		2,170							2,170	2,170			
100136971	SAN DIEGO	CA		11/28/2023		581							581	581			
100137152	CORAL SPRINGS	FL		11/28/2023		3,248							3,248	3,248			
100172405	PALM COAST	FL		10/23/2024		881							881	881			
100163944	OAK HILLS	CA		10/04/2024		987							987	987			
100152530	CHULA VISTA	CA		05/17/2024		1,219							1,219	1,219			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115785	SHELTON	CT		07/20/2023		1,177							1,177	1,177			
4010053836	TROY	NY		06/20/2023		896							896	896			
100172233	HEBER CITY	UT		10/21/2024		988							988	988			
100146965	SPARKS	NV		03/26/2024		7,808							7,808	7,808			
100164210	CERES	CA		08/21/2024		807							807	807			
100128326	CHANDLER	AZ		09/14/2023		737							737	737			
100151305	ASHEVILLE	NC		05/10/2024		36,689							36,689	36,689			
100156773	LA CROSSE	WI		06/26/2024		432							432	432			
100170218	PORT SAINT LUCIE	FL		10/08/2024		18,347							18,347	18,347			
100141580	SAN MARCOS	TX		01/30/2024		694							694	694			
100110269	POOLER	GA		06/30/2023		1,080							1,080	1,080			
100109193	SAN RAFAEL	CA		07/21/2023		1,491							1,491	1,491			
100171752	CARMICHAEL	CA		10/17/2024		852							852	852			
100086126	VALLEJO	CA		10/07/2022		1,236							1,236	1,236			
100144287	STONY POINT	NY		03/07/2024		674							674	674			
100186532	DEERWOOD	MN		12/30/2024		853							853	853			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		993							993	993			
100185974	NORTH FORT MYERS	FL		12/26/2024		792							792	792			
100129584	CUTLER BAY	FL		09/29/2023		17,642							17,642	17,642			
100140103	FREDERICK	MD		01/09/2024		1,149							1,149	1,149			
100144324	GARDEN GROVE	CA		03/07/2024		720							720	720			
100108081	APPLE VALLEY	CA		05/24/2023		290							290	290			
100083589	ENGLEWOOD	CO		07/25/2022		1,141							1,141	1,141			
100167794	MONROE	GA		09/19/2024		1,279							1,279	1,279			
100163374	LINCOLN	RI		09/27/2024		732							732	732			
100108973	PASSAIC	NJ		05/31/2023		3,000							3,000	3,000			
100129400	FORT WORTH	TX		09/26/2023		1,265							1,265	1,265			
100078338	KISSIMMEE	FL		02/10/2022		500							500	500			
100065696	LODI	CA		07/28/2021		2,003							2,003	2,003			
100171593	OREM	UT		10/16/2024		948							948	948			
100030744	TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019		1,168							1,168	1,168			
100162946	ASHEVILLE	NC		08/12/2024		4,416							4,416	4,416			
100151369	RATHDRUM	ID		05/10/2024		903							903	903			
100140207	DENISON	TX		01/11/2024		616							616	616			
100171749	MANKATO	MN		10/17/2024		871							871	871			
100110505	MODESTO	CA		06/30/2023		948							948	948			
100068215	ROCKLIN	CA		08/25/2021		2,148							2,148	2,148			
100110179	SAN DIEGO	CA		06/30/2023		2,583							2,583	2,583			
100171529	MYRTLE BEACH	SC		10/16/2024		1,935							1,935	1,935			
100158729	PALM DESERT	CA		07/10/2024		1,048							1,048	1,048			
100144232	APEX	NC		03/07/2024		871							871	871			
100129602	LEES SUMMIT	MO		09/29/2023		1,692							1,692	1,692			
100158858	NAPLES	FL		07/12/2024		1,357							1,357	1,357			
100137898	HILTON HEAD ISLAND	SC		12/08/2023		581							581	581			
100079897	MARICOPA	AZ		04/25/2022		1,084							1,084	1,084			
100141937	SACRAMENTO	CA		02/29/2024		1,442							1,442	1,442			
100180440	LOWELL	AR		11/25/2024		1,043							1,043	1,043			
100150879	COLLIERVILLE	TN		05/08/2024		890							890	890			
100119309	LANCASTER	CA		07/31/2023		945							945	945			
100168630	BRADENTON	FL		09/25/2024		769							769	769			
100180146	SUMMERVILLE	SC		11/25/2024		50,885							50,885	50,885			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		4,404							4,404	4,404			
100043873	ROSEMEAD	CA		08/19/2020		2,531							2,531	2,531			
100137204	SAN ANTONIO	TX		11/28/2023		757							757	757			
100090047	LAKE WORTH	FL		01/13/2023		753							753	753			
100171947	LANCASTER	CA		10/17/2024		1,325							1,325	1,325			
100115333	MINNEOLA	FL		07/17/2023		870							870	870			
100146847	KINGSTON	MA		03/21/2024		914							914	914			
100135837	OLYMPIA	WA		11/10/2023		2,610							2,610	2,610			
100164487	WENDELL	NC		08/21/2024		1,136							1,136	1,136			
100089211	COEUR D ALENE	ID		11/18/2022		1,217							1,217	1,217			
100180286	YAKIMA	WA		11/25/2024		4,280							4,280	4,280			
100160199	OCEAN PINES	MD		07/18/2024		1,138							1,138	1,138			
100115977	CLEMSON	SC		07/20/2023		938							938	938			
100102508	CORAL GABLES	FL		06/07/2023		1,242							1,242	1,242			
100154928	SALINAS	CA		07/19/2024		779							779	779			
100152732	ROYAL PALM BEACH	FL		05/22/2024		988							988	988			
100181693	PFLUGERVILLE	TX		12/11/2024		888							888	888			
100171382	LAKEWOOD	NJ		10/16/2024		1,043							1,043	1,043			
100017093	HAYWARD	CA		04/26/2018		3,184							3,184	3,184			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		3,158							3,158	3,158			
100170382	TUCSON	AZ		10/08/2024		954							954	954			
100182211	MURRELLS INLET	SC		12/12/2024		935							935	935			
100099804	PASSAIC	NJ		02/28/2023		1,016							1,016	1,016			
100164967	RIVIERA BEACH	FL		08/28/2024		11,000							11,000	11,000			
100135667	OAKLAND	RI		11/09/2023		634							634	634			
100080171	BERTRAM	TX		02/25/2022		2,121							2,121	2,121			
100161612	UNITED KINGDOM	GBR		07/29/2024		(14)							(14)		14		14
100173291	NACOGDOCHES	TX		10/30/2024		800							800	800			
100143905	CROFTON	MD		03/06/2024		775							775	775			
100147785	HIALEAH GARDENS	FL		04/08/2024		599							599	599			
100169414	GREENVILLE	NC		09/30/2024		1,684							1,684	1,684			
100182118	PALM COAST	FL		12/12/2024		1,070							1,070	1,070			
100151385	HOUSTON	TX		05/10/2024		1,030							1,030	1,030			
100091361	ELIZABETH	NJ		02/22/2023		980							980	980			
100186794	LOS BANOS	CA		12/31/2024		995							995	995			
100152252	LAS VEGAS	NV		05/17/2024		904							904	904			
100144901	UNITED KINGDOM	GBR		03/12/2024		44							44		(44)		(44)
100135862	NEW BEDFORD	MA		11/13/2023		929							929	929			
100089038	OCOEE	FL		11/04/2022		6,842							6,842	6,842			
100025727	BOGOTA	NJ		09/20/2018		1,422							1,422	1,422			
100179763	CHARLOTTE	NC		11/21/2024		836							836	836			
100158030	ALAMO	TX		07/09/2024		1,100							1,100	1,100			
100091144	DAVENPORT	FL		01/31/2023		532							532	532			
100119445	WESTMINSTER	CO		07/31/2023		51,231							51,231	51,361		129	129
100166101	BURTONSVILLE	MD		09/09/2024		573							573	573			
100161128	WAYNE	NJ		07/24/2024		1,072							1,072	1,072			
100167983	BELTSVILLE	MD		09/20/2024		901							901	901			
100160599	OXFORD	GA		07/19/2024		490							490	490			
100107821	INDIO	CA		05/19/2023		722							722	722			
100120678	TAMPA	FL		08/24/2023		828							828	828			
100173129	BLOOMINGBURG	NY		10/30/2024		690							690	690			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181539	KATY	TX		12/06/2024		633							633	633			
100045113	KISSIMMEE	FL		11/19/2020		2,074							2,074	2,074			
100149757	SCRANTON	PA		04/26/2024		765							765	765			
100060123	SAN DIEGO	CA		06/25/2021		2,011							2,011	2,011			
100076639	OLYMPIA	WA		12/16/2021		1,654							1,654	1,654			
100164904	FALLSBURG	NY		08/28/2024		888							888	888			
100164907	FALLSBURG	NY		08/28/2024		888							888	888			
100181621	MIDDLETOWN	CT		12/09/2024		1,449							1,449	1,449			
100159276	JOHNS CREEK	GA		07/15/2024		1,001							1,001	1,001			
100185396	AUSTIN	TX		12/20/2024		966							966	966			
100151888	LOS ANGELES	CA		05/10/2024		995							995	995			
100173140	SMITHFIELD	VA		10/30/2024		831							831	831			
100140206	RIVERVIEW	FL		01/11/2024		589							589	589			
100173404	WEDDINGTON	NC		10/29/2024		950							950	950			
100138450	TUCSON	AZ		12/19/2023		1,143							1,143	1,143			
100080185	SACRAMENTO	CA		02/25/2022		3,196							3,196	3,196			
100175169	LAS VEGAS	NV		11/05/2024		957							957	957			
100114707	WEST PALM BEACH	FL		06/29/2023		1,011							1,011	1,011			
100117112	FLUSHING	NY		07/20/2023		2,205							2,205	2,205			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		864							864	864			
100168098	WATSONVILLE	CA		09/20/2024		2,328							2,328	2,328			
100171832	GAINESVILLE	VA		10/17/2024		4,132							4,132	4,132			
100182668	TUCSON	AZ		12/12/2024		957							957	957			
100090983	HEMET	CA		01/31/2023		686							686	686			
100136578	LITHIA SPRINGS	GA		11/22/2023		887							887	887			
100152376	TRINIDAD	TX		05/17/2024		1,012							1,012	1,012			
100147090	LAS VEGAS	NV		03/28/2024		1,007							1,007	1,007			
100148497	SAINT AUGUSTINE	FL		04/12/2024		2,034							2,034	2,034			
100067648	FREMONT	CA		09/23/2021		2,261							2,261	2,261			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,126							1,126	1,126			
100130248	HUMBLE	TX		09/28/2023		1,020							1,020	1,020			
100135427	WILSONVILLE	OR		11/13/2023		882							882	882			
100168772	RIDGEFIELD	WA		09/26/2024		951							951	951			
100080018	WELLINGTON	FL		04/25/2022		2,045							2,045	2,045			
4010045915	TRENTON	NJ		03/22/2023		866							866	866			
100110237	LAS VEGAS	NV		06/30/2023		1,150							1,150	1,150			
100116486	PALMDALE	CA		07/20/2023		1,375							1,375	1,375			
100153262	COCONUT CREEK	FL		05/30/2024		889							889	889			
100100888	NORWALK	CT		04/28/2023		2,483							2,483	2,483			
100168663	GLENDALE	AZ		09/25/2024		857							857	857			
100153369	DAUPHIN ISLAND	AL		05/30/2024		977							977	977			
100156490	ROTONDA WEST	FL		06/24/2024		996							996	996			
100144110	BLUFFTON	SC		03/07/2024		972							972	972			
100171751	PHOENIXVILLE	PA		10/17/2024		1,595							1,595	1,595			
100129418	SAVANNAH	GA		09/29/2023		928							928	928			
100162584	ST PETERSBURG	FL		08/12/2024		1,026							1,026	1,026			
100060150	PUNTA GORDA	FL		06/25/2021		2,015							2,015	2,015			
100163937	LEWISVILLE	TX		10/04/2024		1,993							1,993	1,993			
100119840	LINCOLNSHIRE	IL		08/08/2023		878							878	878			
100088279	IRVINGTON	NJ		10/17/2022		960							960	960			
10004851 8	LAKEWOOD	CA		11/20/2020		1,570							1,570	1,570			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141267	CHAMPIONS GATE	FL		01/30/2024		777							777	777			
100067650	NEWARK	CA		09/23/2021		2,236							2,236	2,236			
100174192	PARKS	AZ		10/31/2024		878							878	878			
100185340	LAS VEGAS	NV		12/20/2024		1,048							1,048	1,048			
100186688	BUFORD	GA		12/31/2024		1,194							1,194	1,194			
100120769	PHOENIX	AZ		08/25/2023		944							944	944			
100151463	SAN DIEGO	CA		05/10/2024		34,356							34,356	34,414		58	58
100120625	LOS ANGELES	CA		08/18/2023		905							905	905			
100160232	ORLANDO	FL		07/18/2024		906							906	906			
100075988	HENDERSON	NV		01/07/2022		1,735							1,735	1,735			
100150573	KEANSBURG	NJ		05/03/2024		1,018							1,018	1,018			
100116362	REDWOOD CITY	CA		07/20/2023		3,183							3,183	3,183			
100160937	ROSEVILLE	CA		07/24/2024		4,576							4,576	4,576			
100148283	PORT ANGELES	WA		04/12/2024		1,661							1,661	1,661			
100067437	TEMPE	AZ		09/23/2021		1,889							1,889	1,889			
100147308	AMSTERDAM	NLD		03/27/2024		(123)							(123)		123		123
100054522	LOS ANGELES	CA		03/23/2021		2,905							2,905	2,905			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		1,952							1,952	1,952			
100071524	LAKEVILLE	MN		10/14/2021		1,362							1,362	1,362			
100158985	ROLESVILLE	NC		08/15/2024		1,256							1,256	1,256			
100164416	AURORA	CO		08/21/2024		1,394							1,394	1,394			
100038471	DUBLIN	IRL		09/27/2019		72							72	260	136	52	188
100000622	JACKSONVILLE	FL		09/27/2016		1,095							1,095	1,095			
100150493	COMMERCE CITY	CO		05/03/2024		1,506							1,506	1,506			
100118660	CLARKDALE	AZ		07/25/2023		806							806	806			
100100821	UPPER MARLBORO	MD		04/28/2023		14,037							14,037	14,037			
100176045	COLUMBIA	MO		12/20/2024		664							664	664			
100055729	BROOKLYN	NY		03/23/2021		3,413							3,413	3,413			
100173219	OCEAN CITY	MD		10/30/2024		846							846	846			
100054538	CREAM RIDGE	NJ		03/23/2021		1,408							1,408	1,408			
100087990	WESTON	FL		10/25/2022		2,184							2,184	2,184			
100116974	FAIR LAWN	NJ		07/20/2023		1,795							1,795	1,795			
100170437	FRAMINGHAM	MA		10/09/2024		933							933	933			
100108441	NEWARK	NJ		05/25/2023		981							981	981			
100135108	SALEM	OR		11/01/2023		906							906	906			
100117084	WANTAGH	NY		07/20/2023		1,918							1,918	1,918			
100164167	LANHAM	MD		08/21/2024		775							775	775			
100162506	ANGEL FIRE	NM		08/12/2024		876							876	876			
100132480	VERO BEACH	FL		11/03/2023		918							918	918			
100055412	BRONX	NY		03/23/2021		1,010							1,010	1,010			
100099998	TUCSON	AZ		03/28/2023		471							471	471			
100092056	BRENTWOOD	NY		02/09/2023		868							868	868			
100154198	MIAMI	FL		07/11/2024		868							868	868			
100143413	PAYSON	AZ		02/16/2024		812							812	812			
100108083	CHICAGO	IL		05/24/2023		526							526	526			
100139123	MARIETTA	GA		12/28/2023		471							471	471			
100081613	PEARLAND	TX		03/24/2022		1,976							1,976	1,976			
100127516	RICHMOND	VA		09/08/2023		693							693	693			
100138985	OZONE PARK	NY		12/21/2023		2,154							2,154	2,154			
100164978	POUGHKEEPSIE	NY		08/28/2024		771							771	771			
4010081503	SALEM	NJ		09/27/2024		920							920	920			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		777							777	777			
100149306	WINTER SPRINGS	FL		04/24/2024		1,484							1,484	1,484			
100168657	OAKLAND PARK	FL		09/25/2024		671							671	671			
100035637	CHICAGO	IL		08/21/2019		13,367							13,367	13,367			
100159698	PHOENIX	AZ		08/23/2024		341							341	341			
100164980	KISSIMMEE	FL		08/28/2024		208							208	208			
100020351	BAILEY	CO		07/27/2018		2,129							2,129	2,129			
100127715	SHELTON	CT		09/08/2023		931							931	931			
100100766	GAITHERSBURG	MD		04/28/2023		955							955	955			
100090035	OAKLAND	CA		01/13/2023		697							697	697			
100155150	MIAMI	FL		07/19/2024		860							860	860			
100166015	WAXAHACHIE	TX		09/06/2024		782							782	782			
100153444	NORTH FORT MYERS	FL		05/30/2024		881							881	881			
100160060	WEST PALM BEACH	FL		07/17/2024		800							800	800			
100092001	NEWARK	NJ		02/09/2023		980							980	980			
100176589	SAN ANTONIO	TX		11/15/2024		921							921	921			
100129875	NEW WINDSOR	NY		09/27/2023		754							754	754			
100112762	LOS ANGELES AREA	CA		06/29/2023		3,618							3,618	3,618			
100142054	RICHMOND	TX		02/29/2024		772							772	772			
100109773	OAKHURST	CA		08/04/2023		886							886	886			
100133757	PITTSBORO	NC		10/23/2023		834							834	834			
100148002	ONTARIO	CA		04/10/2024		898							898	898			
100131908	SAN LUIS OBISPO	CA		10/13/2023		1,297							1,297	1,297			
100159475	WAIKOLOA	HI		07/15/2024		1,858							1,858	1,858			
100151077	BAYSE	VA		05/08/2024		894							894	894			
100081121	CONWAY	AR		03/18/2022		2,933							2,933	2,933			
100165360	BRIDGEPORT	CT		08/29/2024		855							855	855			
100168167	AURORA	CO		09/20/2024		2,495							2,495	2,495			
100103744	NEW CARROLLTON	MD		05/08/2023		753							753	753			
100142555	NEW BRAUNFELS	TX		02/08/2024		987							987	987			
100151036	WINTER GARDEN	FL		05/08/2024		898							898	898			
100159416	ERIE	CO		07/15/2024		1,614							1,614	1,614			
100078009	ELIZABETH	NJ		01/12/2022		7,083							7,083	7,083			
100067424	TEMPE	AZ		09/23/2021		1,894							1,894	1,894			
100136072	BAKERSFIELD	CA		11/16/2023		920							920	920			
100174022	BROOKLYN	NY		10/31/2024		875							875	875			
100149992	OSWEGO	IL		06/07/2024		820							820	820			
100152483	MIAMI	FL		05/16/2024		745							745	745			
100156647	LAKE PLACID	FL		06/24/2024		1,391							1,391	1,391			
100179669	RICHLAND	WA		11/21/2024		614							614	614			
100171696	RIVERBANK	CA		10/16/2024		848							848	848			
100181958	KISSIMMEE	FL		12/12/2024		1,089							1,089	1,089			
100159565	PHOENIXVILLE	PA		07/15/2024		780							780	780			
100180170	CENTER MORICHES	NY		11/25/2024		717							717	717			
100135372	OAK POINT	TX		11/13/2023		924							924	924			
100144327	MANOR	TX		03/07/2024		851							851	851			
100163930	ELGIN	IL		10/04/2024		585							585	585			
100081547	SAN MATEO	CA		03/18/2022		2,054							2,054	2,054			
100148615	DOWNINGTOWN	PA		04/12/2024		1,391							1,391	1,391			
100090841	BOUND BROOK	NJ		01/06/2023		887							887	887			
100089961	OAKLAND	CA		01/26/2023		705							705	705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134285	BEAVERCREEK	OH		10/27/2023		903							903	903			
100053530	CHESAPEAKE	VA		03/23/2021		3,958							3,958	3,958			
100150887	PACIFIC BEACH	WA		05/08/2024		873							873	873			
100171915	RALEIGH	NC		10/17/2024		1,028							1,028	1,028			
100049758	MASSAPEQUA	NY		11/20/2020		2,331							2,331	2,331			
100079161	LEANDER	TX		02/24/2022		2,027							2,027	2,027			
100049878	FILLMORE	CA		11/20/2020		1,431							1,431	1,431			
100164329	COMMERCE CITY	CO		08/21/2024		880							880	880			
100165897	ALAMO	TX		08/30/2024		885							885	885			
100138738	CAPE CORAL	FL		02/02/2024		886							886	886			
100091566	LITTLEROCK	CA		03/07/2023		2,653							2,653	2,653			
100141975	ANCHORAGE	AK		02/29/2024		713							713	713			
100136996	STUART	FL		11/28/2023		1,215							1,215	1,215			
100151037	EVERETT	WA		05/08/2024		1,514							1,514	1,514			
100141498	MIRAMAR	FL		01/30/2024		874							874	874			
100156417	SACRAMENTO	CA		06/24/2024		934							934	934			
100145742	UNITED KINGDOM	GBR		03/12/2024		(52)							(52)		52		52
100090346	LAKE WORTH	FL		12/22/2022		805							805	805			
100161559	PALM COAST	FL		07/30/2024		954							954	954			
100128174	JOSHUA TREE	CA		09/18/2023		1,093							1,093	1,093			
100144409	NEWTON	NC		03/07/2024		809							809	809			
100158286	UNITED KINGDOM	GBR		07/09/2024		24							24		(24)		(24)
100110615	CEDAR PARK	TX		06/30/2023		1,151							1,151	1,151			
100150985	SCOTTSDALE	AZ		05/08/2024		863							863	863			
100156551	FRIPP ISLAND	SC		06/24/2024		968							968	968			
100143187	PUYALLUP	WA		02/16/2024		974							974	974			
100054868	ANTIOCH	CA		03/23/2021		902							902	902			
100160004	TARPON SPRINGS	FL		08/16/2024		860							860	860			
100180501	LAS VEGAS	NV		11/26/2024		12,900							12,900	12,900			
100067438	PHOENIX	AZ		09/23/2021		1,665							1,665	1,665			
100182423	HYATTSVILLE	MD		12/12/2024		716							716	716			
100031846	MONTEBELLO	CA		03/29/2019		2,001							2,001	2,001			
100157956	ANCHORAGE	AK		07/09/2024		866							866	866			
100151469	PARKER	CO		05/10/2024		1,498							1,498	1,498			
100149786	OAKLAND	CA		04/26/2024		783							783	783			
100026988	LOS ANGELES	CA		09/26/2018		1,276							1,276	1,276			
100116257	MIAMI	FL		07/20/2023		1,897							1,897	1,897			
100166141	SAN TAN VALLEY	AZ		09/09/2024		1,357							1,357	1,357			
100102760	ALVIN	TX		06/22/2023		924							924	924			
100162536	BURNEY	CA		08/12/2024		871							871	871			
100101901	HOLLYWOOD	FL		04/06/2023		785							785	785			
100163038	CEDAR PARK	TX		08/13/2024		923							923	923			
100140290	CICERO	IL		01/18/2024		809							809	809			
100156722	AURORA	CO		06/26/2024		801							801	801			
100176722	GILBERT	AZ		11/15/2024		4,369							4,369	4,369			
100160088	GILBERT	AZ		07/17/2024		908							908	908			
100149529	COEUR D ALENE	ID		04/26/2024		970							970	970			
100119664	WEEKI WACHEE	FL		08/08/2023		1,005							1,005	1,005			
100135944	BAKERSFIELD	CA		11/15/2023		2,514							2,514	2,514			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		1,676							1,676	1,676			
100043019	OAK GROVE	MN		05/28/2020		7,561							7,561	7,561			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137816	RICHMOND	TX		12/08/2023		761							761	761			
100143822	VLAARDINGEN	NLD		02/27/2024		(126)							(126)		126		126
100148229	LAS VEGAS	NV		04/12/2024		1,315							1,315	1,315			
100165190	ROERMOND	NLD		08/28/2024		(146)							(146)		146		146
100082007	HAARLEM	NLD		03/30/2022		(68)							(68)		68		68
100121074	NETHERLANDS	NLD		08/28/2023		(136)							(136)		136		136
100171398	MILLSBORO	DE		10/16/2024		227,529							227,529	227,637		109	109
100091910	LEEUWARDEN	NLD		01/27/2023		(98)							(98)		98		98
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		1,325							1,325	1,325			
100179991	PITTSBURGH	PA		11/25/2024		1,318							1,318	1,318			
100139267	ONTARIO	CA		12/28/2023		827							827	827			
100043864	LOS ANGELES	CA		08/19/2020		1,642							1,642	1,642			
100186704	SUGAR HILL	GA		12/31/2024		945							945	945			
100185497	MIAMI	FL		12/20/2024		670							670	670			
100182567	SUWANEE	GA		12/12/2024		1,504							1,504	1,504			
100031491	OAKLAND	CA		03/29/2019		6,268							6,268	6,268			
100148021	SANTA MARIA	CA		04/10/2024		1,191							1,191	1,191			
100171620	BUCKEYE	AZ		10/16/2024		1,403							1,403	1,403			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		1,434							1,434	1,434			
100055112	KENMORE	WA		03/23/2021		1,242							1,242	1,242			
100136514	FRESNO	CA		11/20/2023		1,027							1,027	1,027			
100144172	WYLIE	TX		03/07/2024		739							739	739			
100154743	MIDDLETOWN	CT		07/19/2024		597							597	597			
100136885	LINCOLN	CA		11/27/2023		938							938	938			
100140598	MEXICO BEACH	FL		01/19/2024		6,765							6,765	6,765			
100131982	CAPE CORAL	FL		10/13/2023		7,537							7,537	7,537			
100170313	LITTLETON	CO		10/08/2024		857							857	857			
100126276	MANCHESTER	NH		08/30/2023		608							608	608			
100135244	PINEHURST	NC		11/08/2023		1,178							1,178	1,178			
100172998	LA PORTE	TX		10/25/2024		921							921	921			
100031882	LOS ANGELES	CA		03/29/2019		1,600							1,600	1,600			
100154897	COLTON	CA		07/19/2024		2,436							2,436	2,436			
100140733	PEARLAND	TX		01/22/2024		51,559							51,559	51,559			
100127561	ANTIOCH	CA		09/08/2023		956							956	956			
100135943	PHOENIX	AZ		11/15/2023		677							677	677			
100161556	GLENDALE	AZ		07/30/2024		924							924	924			
100161825	NEWTON	NJ		07/31/2024		837							837	837			
100138123	MIDDLETOWN	DE		12/14/2023		879							879	879			
100134743	ORLANDO	FL		10/30/2023		713							713	713			
100065083	YUCAIPA	CA		07/14/2021		2,334							2,334	2,334			
100181685	ARNOLD	MD		12/11/2024		848							848	848			
100170255	BIG BEAR CITY	CA		10/08/2024		847							847	847			
100145620	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100012348	SANTA CLARITA	CA		04/28/2017		1,100							1,100	1,100			
100141685	PORTLAND	OR		01/30/2024		1,006							1,006	1,006			
100065200	OAKLAND	CA		07/14/2021		2,638							2,638	2,638			
100179575	BOISE	ID		11/21/2024		941							941	941			
100034433	DUBLIN	IRL		06/21/2019		2,540							2,540	2,740	185	15	200
100129581	FLOWER MOUND	TX		09/29/2023		42,776							42,776	42,851		75	75
100161016	VISALIA	CA		07/24/2024		4,194							4,194	4,194			
100138666	LEANDER	TX		02/02/2024		1,195							1,195	1,195			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173925	WOODSTOCK	GA		10/31/2024		914							914	914			
100026736	LOS ANGELES	CA		09/26/2018		1,254							1,254	1,254			
100170356	EAGLE RIVER	WI		10/08/2024		948							948	948			
100185737	LAS VEGAS	NV		12/23/2024		843							843	843			
100169041	ELLSWORTH	MI		09/27/2024		801							801	801			
100174003	BREMERTON	WA		10/31/2024		774							774	774			
100153289	SAN SABA	TX		05/30/2024		1,206							1,206	1,206			
100179541	RENO	NV		11/21/2024		1,027							1,027	1,027			
100081546	COROLLA	NC		03/18/2022		9,342							9,342	9,342			
100169571	PALM BAY	FL		09/30/2024		1,370							1,370	1,370			
100158229	UNITED KINGDOM	GBR		07/09/2024		(20)							(20)		20		20
100119874	SEATTLE	WA		08/10/2023		4,639							4,639	4,639			
100180327	SPRING CITY	PA		11/25/2024		1,156							1,156	1,156			
100088343	MANSFIELD	TX		01/06/2023		635							635	635			
100158228	UNITED KINGDOM	GBR		07/09/2024		(20)							(20)		20		20
100157796	GRAND JUNCTION	CO		08/01/2024		761							761	761			
100171769	SACRAMENTO	CA		10/17/2024		691							691	691			
100151011	SEVIERVILLE	TN		05/08/2024		591							591	591			
100144400	COROLLA	NC		03/07/2024		827							827	827			
100175267	FRESNO	CA		11/05/2024		932							932	932			
100117357	LOS ANGELES AREA	CA		07/20/2023		2,004							2,004	2,004			
100168500	FREDERICK	MD		09/25/2024		1,138							1,138	1,138			
100164375	APEX	NC		08/21/2024		765							765	765			
100074454	WILLIAMSTOWN	NJ		12/02/2021		1,603							1,603	1,603			
100158159	LITHIA	FL		07/09/2024		880							880	880			
100065346	SCOTTSDALE	AZ		07/28/2021		1,961							1,961	1,961			
100030708	WEST COVINA	CA		04/09/2019		1,488							1,488	1,488			
100147844	SARASOTA	FL		04/08/2024		2,380							2,380	2,380			
100143559	HAVERSTRAW	NY		02/21/2024		915							915	915			
100131668	PORT ARANSAS	TX		10/06/2023		1,107							1,107	1,107			
100119169	MYRTLE BEACH	SC		07/31/2023		948							948	948			
100076610	SAINT JOHNS	FL		12/16/2021		3,295							3,295	3,295			
100136348	HENDERSON	NV		11/20/2023		2,305							2,305	2,305			
100076097	SALT LAKE CITY	UT		01/07/2022		2,148							2,148	2,148			
100163092	STRATFORD	CT		08/13/2024		859							859	859			
100079928	MIAMI	FL		04/25/2022		1,946							1,946	1,946			
100120665	DUNCANVILLE	TX		08/24/2023		878							878	878			
100159606	VANCOUVER	WA		07/15/2024		858							858	858			
100140841	LAS VEGAS	NV		03/06/2024		756							756	756			
100175094	OXNARD	CA		11/05/2024		776							776	776			
100131671	JERSEY CITY	NJ		10/06/2023		2,949							2,949	2,949			
100148530	LOS ANGELES	CA		04/12/2024		1,278							1,278	1,278			
100115129	HAVERSTRAW	NY		07/17/2023		132							132	(11,990)		(12,122)	(12,122)
100119385	INDIO	CA		07/31/2023		1,037							1,037	1,037			
100160191	ROME CITY	IN		07/18/2024		746							746	746			
100144148	EAST PROVIDENCE	RI		03/07/2024		883							883	883			
100159903	MIAMI	FL		08/16/2024		930							930	930			
100100611	SALEM	OR		04/27/2023		499							499	499			
100055907	STUDIO CITY	CA		03/26/2021		2,778							2,778	2,778			
100186527	BROKEN BOW	OK		12/30/2024		852							852	852			
100156898	POCATELLO	ID		06/27/2024		771							771	771			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143251	SACRAMENTO	CA		02/16/2024		906							906	906			
100079749	APPLE VALLEY	CA		04/25/2022		1,667							1,667	1,667			
100044772	BRIDGEPORT	CT		11/19/2020		703							703	703			
100128226	MORENO VALLEY	CA		09/14/2023		966							966	966			
100159202	ORLANDO	FL		07/15/2024		853							853	853			
100173154	MESA	AZ		10/30/2024		4,457							4,457	4,457			
100090334	NEWNAN	GA		12/22/2022		755							755	755			
100161057	NOKOMIS	FL		07/24/2024		901							901	901			
100148832	MELISSA	TX		04/17/2024		1,552							1,552	1,552			
100117390	LONG BEACH	CA		07/20/2023		2,332							2,332	2,332			
100185947	SACRAMENTO	CA		12/26/2024		760							760	760			
100151405	LOS ANGELES	CA		05/10/2024		1,070							1,070	1,070			
100144602	PALM SPRINGS	CA		03/13/2024		1,172							1,172	1,172			
100130351	PORT SAINT LUCIE	FL		09/28/2023		1,448							1,448	1,448			
100088255	SARATOGA SPRINGS	NY		10/17/2022		2,026							2,026	2,026			
100179523	ROYERSFORD	PA		11/21/2024		1,010							1,010	1,010			
100173155	WEST VALLEY	UT		10/30/2024		1,117							1,117	1,117			
100146865	DERBY	CT		03/21/2024		612							612	612			
100117724	ROUND ROCK	TX		07/20/2023		1,159							1,159	1,159			
100134494	NORTH MIDDLETOWN	NJ		10/30/2023		825							825	825			
100011246	OAK PARK	IL		12/23/2016		2,230							2,230	2,230			
100128828	WEST PALM BEACH	FL		09/21/2023		1,065							1,065	1,065			
100159835	NORTH MIAMI	FL		08/16/2024		454							454	454			
100117094	ELMONT	NY		07/20/2023		1,875							1,875	1,875			
100055618	WAIPAHU	HI		03/23/2021		1,242							1,242	1,242			
100144227	ST GEORGE	UT		03/07/2024		15,027							15,027	15,027			
100149686	MESA	AZ		04/26/2024		982							982	982			
100091688	MCKINNEY	TX		03/24/2023		363							363	363			
100158192	UNITED KINGDOM	GBR		07/09/2024		(15)							(15)		15		15
100144396	MILLCREEK	UT		03/07/2024		1,553							1,553	1,553			
100155114	WILMINGTON	CA		07/19/2024		1,535							1,535	1,535			
100139935	NETHERLANDS	NLD		12/28/2023		(68)							(68)		68		68
100147000	POMPANO BEACH	FL		03/27/2024		1,722							1,722	1,722			
100138447	LAS VEGAS	NV		12/19/2023		989							989	989			
100158788	BERWYN	IL		07/10/2024		1,497							1,497	1,497			
100144181	PEORIA	AZ		03/07/2024		1,084							1,084	1,084			
100081300	RIVERSIDE	CA		03/18/2022		2,085							2,085	2,085			
100176823	SHARPSBURG	GA		11/15/2024		631							631	631			
100176964	EAST STROUDSBURG	PA		11/15/2024		962							962	962			
100181269	MIAMI	FL		12/06/2024		825							825	825			
100029198	GAITHERSBURG	MD		10/26/2018		498							498	498			
100082223	CABO SAN LUCAS	MEX		04/14/2022		1,505							1,505	1,505			
100108502	CEDAR GLEN	CA		05/25/2023		1,042							1,042	1,042			
100140569	EAGAN	MN		01/19/2024		553							553	553			
100173244	PALM COAST	FL		10/30/2024		1,677							1,677	1,677			
100148601	TAMPA	FL		04/12/2024		877							877	877			
100142571	ASHEVILLE	NC		02/08/2024		7,174							7,174	7,174			
100162504	WOODRUFF	SC		08/12/2024		865							865	865			
100103216	BRENTWOOD	NY		04/21/2023		1,646							1,646	1,646			
100171313	MORENO VALLEY	CA		10/16/2024		889							889	889			
100162617	PHOENIX	AZ		08/12/2024		1,281							1,281	1,281			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167103	KNOXVILLE	TN		09/13/2024		794							794	794			
100107790	LAS VEGAS	NV		05/19/2023		1,386							1,386	1,386			
100057239	VASHON	WA		05/19/2021		1,825							1,825	1,825			
100162755	HILLSDALE	MI		08/12/2024		880							880	880			
100030940	LOS ANGELES	CA		04/09/2019		1,196							1,196	1,196			
100091443	CHARLOTTE	NC		02/22/2023		979							979	979			
100076632	TORRANCE	CA		12/16/2021		1,711							1,711	1,711			
100081422	STATEN ISLAND	NY		03/18/2022		987							987	987			
100152233	MORGANTON	GA		05/17/2024		1,389							1,389	1,389			
100155176	SOUTHAMPTON	PA		07/19/2024		906							906	906			
100055908	BAYONNE	NJ		03/26/2021		2,107							2,107	2,107			
100048348	SECAUCUS	NJ		11/20/2020		1,941							1,941	1,941			
100151422	HORSESHOE BAY	TX		05/10/2024		581							581	581			
100174909	HOUSTON	TX		10/31/2024		855							855	855			
100151606	MIDVALE	UT		05/10/2024		964							964	964			
100171676	SARATOGA SPRINGS	UT		10/16/2024		1,007							1,007	1,007			
100170207	APEX	NC		10/08/2024		1,075							1,075	1,075			
100087270	QUEEN CREEK	AZ		10/25/2022		2,171							2,171	2,171			
100161989	CHICAGO	IL		07/31/2024		858							858	858			
100149558	WINTER GARDEN	FL		04/26/2024		960							960	960			
100161005	WOODSTOCK	GA		07/24/2024		847							847	847			
100176891	PEMBROKE PINES	FL		11/15/2024		908							908	908			
100165441	BENTONVILLE	AR		08/29/2024		849							849	849			
100181661	NEWARK	NJ		12/11/2024		(4,649)							(4,649)	(4,649)			
100133602	AURORA	CO		10/23/2023		839							839	839			
100114825	PALMETTO	FL		07/10/2023		6,092							6,092	6,092			
100107787	LEWES	DE		05/19/2023		2,273							2,273	2,273			
100038833	WICKLOW	IRL		09/27/2019		1,466						(1,196)	270	(3,874)	(270)	(3,874)	(4,144)
100053654	GRAND JUNCTION	CO		03/23/2021		1,302							1,302	1,302			
100088548	ROTTERDAM	NLD		10/27/2022		(115)							(115)		115		115
100161536	FERNANDINA BEACH	FL		07/30/2024		787							787	787			
100064993	RANCHO CUCAMONGA	CA		07/14/2021		1,904							1,904	1,904			
100156451	PHOENIX	AZ		06/24/2024		892							892	892			
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		2,189							2,189	2,189			
100140459	CAPE CORAL	FL		01/18/2024		825							825	825			
100139750	UNITED KINGDOM	GBR		12/18/2023		10							10		(10)		(10)
100146950	HILLSBORO	OR		03/26/2024		1,438							1,438	1,438			
100151687	DECATUR	GA		05/10/2024		1,074							1,074	1,074			
100079227	APACHE JCT	AZ		02/14/2022		1,686							1,686	1,686			
100083944	COCONUT CREEK	FL		07/12/2022		1,224							1,224	1,224			
4010047947	MEMPHIS	TN		03/22/2023		857							857	857			
100136603	SCHWENKSVILLE	PA		11/22/2023		829							829	829			
100173483	LOCUST VALLEY	NY		10/29/2024		615							615	615			
100165280	FORT LAUDERDALE	FL		08/29/2024		753							753	753			
100171375	GLENDALE	AZ		10/16/2024		1,562							1,562	1,562			
100155885	CASSELBERRY	FL		06/17/2024		819							819	819			
100186714	WILMINGTON	NC		12/31/2024		879							879	879			
100168222	BORREGO SPRINGS	CA		09/20/2024		3,446							3,446	3,446			
100169170	APACHE JUNCTION	AZ		09/27/2024		1,958							1,958	1,958			
100080839	BONITA SPRINGS	FL		03/10/2022		1,232							1,232	1,232			
100147126	COLORADO SPRINGS	CO		05/08/2024		976							976	976			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031630	WOODLAND HILLS	CA		03/29/2019		2,196							2,196	2,196			
100185168	ATLANTA	GA		12/20/2024		6,401							6,401	6,401			
100087352	HONEOYE	NY		10/25/2022		1,497							1,497	1,497			
100170381	TAYLORSVILLE	UT		10/08/2024		4,124							4,124	4,124			
100103261	WALLER	TX		04/27/2023		961							961	961			
100161535	CENTERTON	AR		07/30/2024		858							858	858			
100161725	JUPITER	FL		07/30/2024		691							691	691			
100171939	DALLAS	TX		10/17/2024		1,063							1,063	1,063			
100031259	CARSON	CA		03/29/2019		897							897	897			
100162749	ALBANY	OR		08/12/2024		763							763	763			
100065426	HENDERSON	NV		07/28/2021		1,946							1,946	1,946			
100115151	SHIRLEY	NY		07/17/2023		888							888	888			
100117781	FISHERS	IN		07/20/2023		2,728							2,728	2,728			
100169406	NORTH BEND	WA		09/30/2024		1,289							1,289	1,289			
100152279	PANAMA CITY BEACH	FL		05/17/2024		858							858	858			
100144256	STOCKTON	CA		03/08/2024		783							783	783			
100103718	HAGERSTOWN	MD		05/08/2023		789							789	789			
100145036	UNITED KINGDOM	GBR		03/12/2024		819							819	853	34		34
100141619	STAFFORD	VA		01/30/2024		654							654	654			
100163069	MCKINNEY	TX		08/13/2024		872							872	872			
100169553	YARMOUTH PORT	MA		09/30/2024		1,665							1,665	1,665			
100088846	BAL HARBOUR	FL		11/15/2022		969							969	969			
100163953	LOUISVILLE	KY		10/04/2024		2,277							2,277	2,277			
100156021	HOUSTON	TX		06/18/2024		749							749	749			
100170242	FREDERICK	MD		10/08/2024		1,102							1,102	1,102			
100090671	BROOKLYN	NY		12/29/2022		990							990	990			
100107784	PORT SAINT JOE	FL		05/19/2023		1,561							1,561	1,561			
100110212	SOUTH JORDAN	UT		06/30/2023		1,060							1,060	1,060			
100071719	COMMERCE	CA		10/14/2021		2,094							2,094	2,094			
100166048	ORELAND	PA		09/06/2024		1,911							1,911	1,911			
100134106	HOMESTEAD	FL		12/08/2023		3,864							3,864	3,864			
100076384	GRANBY	CO		12/23/2021		1,548							1,548	1,548			
100167421	PORT CLINTON	OH		09/16/2024		942							942	942			
100135480	ROSEVILLE	CA		11/13/2023		1,012							1,012	1,012			
100175198	OCEAN CITY	MD		11/05/2024		2,259							2,259	2,259			
100068247	LOS ANGELES	CA		08/25/2021		2,652							2,652	2,652			
100129596	LEES SUMMIT	MO		09/29/2023		1,520							1,520	1,520			
100090120	VERNAL	UT		01/13/2023		601							601	601			
100179985	ORLAND PARK	IL		11/25/2024		842							842	842			
100026711	WHITTIER	CA		09/26/2018		1,437							1,437	1,437			
100120144	DEARBORN	MI		08/11/2023		728							728	728			
100144953	UNITED KINGDOM	GBR		03/12/2024		17							17		(17)		(17)
100156353	EVANSVILLE	IN		07/25/2024		2,336							2,336	2,336			
100116383	MIAMI	FL		07/20/2023		1,323							1,323	1,323			
100137561	RICHMOND	VA		12/08/2023		1,666							1,666	1,666			
100170101	SOLDOTNA	AK		10/08/2024		677							677	677			
100153191	PROVO	UT		05/30/2024		21,136							21,136	21,136			
100163325	LOMPOC	CA		08/13/2024		181							181	181			
100179426	JUPITER	FL		12/27/2024		876							876	876			
100148607	BAYOU VISTA	TX		04/12/2024		895							895	895			
100100550	SAINT CLOUD	FL		04/27/2023		1,078							1,078	1,078			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151561	KENT	WA		05/10/2024		871							871	871			
100163047	NAPLES	FL		08/13/2024		869							869	869			
100174148	OCEAN CITY	MD		10/31/2024		543							543	543			
100065339	BRAINTREE	MA		07/28/2021		1,959							1,959	1,959			
100166353	CHARLOTTE	NC		10/24/2024		871							871	871			
100158319	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100168302	WEST CHESTER	PA		09/20/2024		1,531							1,531	1,531			
100173008	NUEVO	CA		10/25/2024		966							966	966			
4010080751	ELYRIA	OH		09/27/2024		817							817	817			
100135414	LAS VEGAS	NV		11/13/2023		1,589							1,589	1,589			
100120017	AUSTIN	AR		08/11/2023		929							929	929			
100101660	PLAINFIELD	NJ		04/26/2023		1,156							1,156	1,156			
100055751	MABLETON	GA		03/23/2021		1,060							1,060	1,060			
100091369	BUTLER	NJ		02/22/2023		1,193							1,193	1,193			
100090588	GRONINGEN	NLD		12/28/2022		(105)							(105)		105		105
100136320	BULLHEAD CITY	AZ		11/20/2023		876							876	876			
100160139	DUPONT	WA		07/17/2024		1,406							1,406	1,406			
100132100	CHELAN	WA		10/13/2023		946							946	946			
100078533	HEEMSTEDE	NLD		01/26/2022		(54)							(54)		54		54
100084327	ZOETERMEER	NLD		06/30/2022		(65)							(65)		65		65
100057935	RALEIGH	NC		06/30/2021		2,846							2,846	2,846			
100150177	WESTMINSTER	CO		04/30/2024		649							649	649			
100175270	HEBER CITY	UT		11/05/2024		950							950	950			
100175274	HEBER CITY	UT		11/05/2024		950							950	950			
100158661	MC DONOUGH	GA		07/10/2024		931							931	931			
100172605	LOWELL	MA		10/23/2024		1,122							1,122	1,122			
100165598	DALLAS	TX		10/04/2024		971							971	971			
100015819	LOS ANGELES	CA		02/27/2018		4,359							4,359	4,359			
100174621	APPLE VALLEY	CA		10/31/2024		1,341							1,341	1,341			
100031229	LOS ANGELES	CA		03/29/2019		1,884							1,884	1,884			
100169148	WESLACO	TX		09/27/2024		1,212							1,212	1,212			
100160592	CHANDLER	AZ		07/19/2024		641							641	641			
100148587	FAWNSKIN	CA		04/12/2024		1,003							1,003	1,003			
100174967	PONCE INLET	FL		10/31/2024		1,566							1,566	1,566			
100167409	ENGLEWOOD	CO		09/16/2024		808							808	808			
100168498	FREDERICKSBURG	TX		09/25/2024		854							854	854			
100148901	LAKELAND	FL		04/17/2024		905							905	905			
100070783	BROOKLYN	NY		10/01/2021		2,308							2,308	2,308			
100143690	DEER PARK	NY		02/22/2024		844							844	844			
100186731	MOBILE	AL		12/31/2024		910							910	910			
100186212	PARRISH	FL		12/27/2024		719							719	719			
100128493	DENVER	CO		09/15/2023		812							812	812			
100127522	CRESCENT CITY	CA		09/08/2023		1,058							1,058	1,058			
100169766	SIMPSONVILLE	SC		09/30/2024		802							802	802			
100144777	UNITED KINGDOM	GBR		03/12/2024		(29)							(29)		29		29
100115417	PANORAMA CITY	CA		07/17/2023		903							903	903			
100157872	ASHBURN	VA		07/09/2024		1,811							1,811	1,811			
100079270	VALLEJO	CA		02/28/2022		1,607							1,607	1,607			
100181363	HENRICO	VA		12/06/2024		3,592							3,592	3,592			
100180363	FRESNO	CA		11/25/2024		1,150							1,150	1,150			
100071478	COOPER CITY	FL		10/26/2021		1,631							1,631	1,631			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179613	NARRAGANSETT	RI		11/21/2024		821							821	821			
100151788	BOWIE	MD		05/10/2024		674							674	674			
100103203	PASSAIC	NJ		04/21/2023		874							874	874			
100160517	LAKELAND	FL		07/19/2024		628							628	628			
100172415	CLERMONT	FL		10/23/2024		911							911	911			
100031094	NAPLES	FL		03/29/2019		2,278							2,278	2,278			
100145334	UNITED KINGDOM	GBR		03/12/2024		(44)							(44)		44		44
100139473	FRESNO	CA		12/28/2023		881							881	881			
100144404	VENICE	FL		03/07/2024		813							813	813			
100170271	MCDONOUGH	GA		10/08/2024		5,984							5,984	6,090		106	106
100152010	FRIDLEY	MN		06/14/2024		783							783	783			
100099962	LAKE ARROWHEAD	CA		03/28/2023		73,046							73,046	73,046			
100176580	LAWRENCEVILLE	GA		11/15/2024		1,055							1,055	1,055			
100155962	ALBUQUERQUE	NM		06/18/2024		753							753	753			
100167012	ASTORIA	NY		09/13/2024		823							823	823			
100081541	PROVIDENCE	RI		03/18/2022		2,060							2,060	2,060			
100145032	UNITED KINGDOM	GBR		03/12/2024		(54)							(54)		54		54
100117136	STATEN ISLAND	NY		07/20/2023		2,043							2,043	2,043			
100168516	RANCHO CORDOVA	CA		09/25/2024		1,286							1,286	1,286			
100154524	LOS ANGELES	CA		06/14/2024		1,011							1,011	1,011			
100068386	CENTENNIAL	CO		08/25/2021		1,834							1,834	1,834			
100135107	DAUPHIN ISLAND	AL		11/01/2023		951							951	951			
100148253	LEANDER	TX		04/12/2024		865							865	865			
100165068	VINELAND	NJ		08/28/2024		623							623	623			
100174201	CAPE CHARLES	VA		10/31/2024		799							799	799			
100120954	SILVER SPRING	MD		08/30/2023		956							956	956			
100048627	UPPER MARLBORO	MD		11/20/2020		2,943							2,943	2,943			
100156820	HENDERSON	CO		06/27/2024		797							797	797			
100091176	LAS VEGAS	NV		01/31/2023		1,178							1,178	1,178			
100143130	BRADENTON	FL		02/16/2024		901							901	901			
100076755	DELRAY BEACH	FL		12/30/2021		1,416							1,416	1,416			
100090027	LINDSAY	CA		01/13/2023		2,277							2,277	2,277			
100118925	FORT WASHINGTON	MD		07/27/2023		2,475							2,475	2,475			
100179873	NORWALK	CT		11/22/2024		754							754	754			
100143201	DENVER	CO		02/16/2024		1,006							1,006	1,006			
100150475	ROSEVILLE	CA		05/03/2024		922							922	922			
100186494	HAPPY VALLEY	OR		12/30/2024		753							753	753			
100143527	MONROE	NY		02/21/2024		892							892	892			
100153024	CANYON LAKE	TX		06/27/2024		823							823	823			
100146667	LOGANVILLE	GA		03/20/2024		936							936	936			
100140242	HONOLULU	HI		01/18/2024		828							828	828			
100152503	KANSAS CITY	MO		05/17/2024		883							883	883			
100182646	GRANT VALKARIA	FL		12/12/2024		296,909							296,909	296,909			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		1,733							1,733	1,733			
100180313	ANTIOCH	TN		11/25/2024		1,145							1,145	1,145			
100172237	OAKLAND	NJ		10/21/2024		1,264							1,264	1,264			
100143742	HONOLULU	HI		04/05/2024		941							941	941			
100147232	CHICAGO	IL		03/28/2024		761							761	761			
100148667	PORT SAINT LUCIE	FL		04/16/2024		881							881	881			
100158757	SPANAWAY	WA		07/10/2024		1,349							1,349	1,349			
100176537	GEORGETOWN	GA		11/15/2024		868							868	868			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141408	FONTANA	CA		01/30/2024		750							750	750			
100182376	FRESNO	CA		12/12/2024		854							854	854			
100138757	AUSTIN	TX		12/21/2023		725							725	725			
100044405	ALEXANDRIA	VA		11/19/2020		1,751							1,751	1,751			
100158844	GREGORY	MI		07/12/2024		1,026							1,026	1,026			
100179650	HACKENSACK	MN		11/21/2024		744							744	744			
100171868	LINCOLN	CA		10/17/2024		926							926	926			
100185493	NEW GERMANY	MN		12/20/2024		517							517	517			
100119770	ANCHORAGE	AK		08/08/2023		751							751	751			
100157894	PORT SAINT JOE	FL		07/09/2024		1,402							1,402	1,402			
100169290	PATERSON	NJ		09/27/2024		597							597	597			
100172561	MIDDLETOWN	DE		10/23/2024		896							896	896			
100153490	GRASS VALLEY	CA		05/30/2024		756							756	756			
100186299	SARASOTA	FL		12/27/2024		929							929	929			
100180079	BAKERSFIELD	CA		12/30/2024		862							862	862			
100135724	BEND	OR		11/10/2023		909							909	909			
100117481	GULF SHORES	AL		07/20/2023		976							976	976			
100174222	SPRING	TX		10/31/2024		766							766	766			
100158172	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100145100	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,387)	(114)	(1,338)	(1,453)
100159906	RIVERVIEW	FL		08/16/2024		1,635							1,635	1,635			
100133907	BRADENTON	FL		11/29/2023		760							760	760			
100081186	ATLANTA	GA		03/18/2022		2,054							2,054	2,054			
100185383	DAVENPORT	FL		12/20/2024		1,137							1,137	1,137			
100167432	WASHINGTON	DC		09/16/2024		908							908	908			
100148472	CLERMONT	FL		04/12/2024		9,960							9,960	10,111		151	151
100163285	MINNEAPOLIS	MN		08/13/2024		833							833	833			
100119427	NEPTUNE	NJ		07/31/2023		4,054							4,054	4,054			
100158274	UNITED KINGDOM	GBR		07/09/2024		6							6		(6)		(6)
100120086	AUSTIN	TX		08/11/2023		1,974							1,974	1,974			
100102139	COLTON	CA		04/14/2023		2,786							2,786	2,786			
100103373	SALT LAKE CITY	UT		06/16/2023		612							612	612			
100119288	LIBERTY HILL	TX		07/31/2023		1,292							1,292	1,292			
100144362	SPRINGFIELD	MA		03/07/2024		908							908	908			
100153355	PIMA	AZ		05/30/2024		898							898	898			
100178330	MADERA	CA		11/19/2024		1,097							1,097	1,097			
100089685	VELDHOVEN	NLD		11/29/2022		(94)							(94)		94		94
100044128	BRONX	NY		08/19/2020		12,909							12,909	12,909			
100090942	MARICOPA	AZ		01/31/2023		738							738	738			
100168069	SANTA MARIA	CA		09/20/2024		1,928							1,928	1,928			
100147833	STOCKTON	CA		04/08/2024		979							979	979			
100185918	BEAUMONT	CA		12/26/2024		958							958	958			
100024933	ROMOLAND	CA		09/20/2018		1,446							1,446	1,446			
100076628	KEARNY	NJ		12/16/2021		2,002							2,002	2,002			
100141378	SURPRISE	AZ		01/30/2024		2,284							2,284	2,284			
100172377	SEBASTIAN	FL		10/23/2024		2,190							2,190	2,190			
100138349	HAMPSTEAD	NC		12/18/2023		1,504							1,504	1,504			
100103582	KISSIMMEE	FL		05/08/2023		910							910	910			
100172665	GLENDALE	AZ		11/21/2024		844							844	844			
100158522	LEHIGH ACRES	FL		07/10/2024		663							663	663			
100178430	GREER	SC		11/21/2024		705							705	705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144383	OCEAN VIEW	DE		03/07/2024		906							906	906			
100179503	KENT	WA		11/21/2024		3,949							3,949	3,949			
100160226	CORCORAN	MN		07/18/2024		848							848	848			
100186575	PORT ORCHARD	WA		12/30/2024		4,527							4,527	4,527			
100109914	BOISE	ID		06/22/2023		1,055							1,055	1,055			
100186305	LOS ANGELES (SAN FERNA	CA		12/30/2024		2,107							2,107	2,107			
100142897	TOMS RIVER	NJ		02/09/2024		731							731	731			
100168034	LAKE ARROWHEAD	CA		09/20/2024		1,928							1,928	1,928			
100062075	MIDDLETOWN	DE		07/01/2021		2,507							2,507	2,507			
100146923	KISSIMMEE	FL		03/26/2024		821							821	821			
100045841	DALLAS	TX		11/25/2020		1,025							1,025	1,025			
100080008	LAFAYETTE	OR		04/08/2022		1,898							1,898	1,898			
100166250	SURF CITY	NC		09/09/2024		1,128							1,128	1,128			
100065730	LAS VEGAS	NV		07/28/2021		1,930							1,930	1,930			
100159540	KANSAS CITY	MO		07/15/2024		854							854	854			
100167888	MIAMI	FL		09/20/2024		1,240							1,240	1,240			
100083948	SAINT LEONARD	MD		07/12/2022		328							328	328			
100153850	ROCKLAND	MA		06/05/2024		785							785	785			
100169630	SANTA MARIA	CA		09/30/2024		786							786	786			
100081978	DEN HAAG	NLD		03/30/2022		8,806							8,806	9,353	547		547
100153169	HIALEAH	FL		05/30/2024		984							984	984			
100135712	LOMPOC	CA		11/10/2023		1,024							1,024	1,024			
100136910	BARNETT	MO		11/27/2023		1,834							1,834	1,834			
100140023	EPWORTH	GA		01/09/2024		1,506							1,506	1,506			
100139165	CARROLLTON	TX		12/28/2023		868							868	868			
100179436	WINCHESTER	CA		11/21/2024		1,172							1,172	1,172			
100138297	BLUE RIDGE	GA		12/18/2023		911							911	911			
100143179	MOSES LAKE	WA		02/16/2024		900							900	900			
100112798	BROCKTON	MA		06/29/2023		2,523							2,523	2,523			
100141114	CHICAGO	IL		01/30/2024		708							708	708			
100079380	LONG BEACH	CA		03/17/2022		2,861							2,861	2,861			
100167472	ELK GROVE VILLAGE	IL		10/31/2024		884							884	884			
100088982	RIVIERA BEACH	FL		11/15/2022		938							938	938			
100139975	HILTON HEAD ISLAND	SC		01/09/2024		4,710							4,710	4,710			
100142010	TAMPA	FL		02/29/2024		911							911	911			
100119982	CHARLOTTE	NC		08/11/2023		1,152							1,152	1,152			
100149092	EDGEWOOD	WA		04/19/2024		938							938	938			
100048801	CORONA	CA		11/20/2020		1,130							1,130	1,130			
100139912	NETHERLANDS	NLD		12/28/2023		(133)							(133)		133		133
100172995	SPRING	TX		10/25/2024		15,500							15,500	15,500			
100164974	MOUNT ANGEL	OR		08/28/2024		1,484							1,484	1,484			
100151429	QUAKERTOWN	PA		05/10/2024		875							875	875			
100011226	STOUGHTON	MA		01/27/2017		2,687							2,687	2,687			
100115793	WESTON	TX		07/20/2023		910							910	910			
100169149	WESLACO	TX		09/27/2024		1,339							1,339	1,339			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		697							697	697			
100119596	SAN DIEGO	CA		07/31/2023		517							517	517			
100091977	LOS ANGELES	CA		02/07/2023		907							907	907			
100151092	SARGENT	TX		05/08/2024		1,061							1,061	1,061			
100082609	SANTA ANA	CA		04/14/2022		1,602							1,602	1,602			
100146877	FRISCO	TX		03/26/2024		905							905	905			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100163071	PHILADELPHIA	PA		08/13/2024		848							848	848			
100151729	MUNDELEIN	IL		05/10/2024		582							582	582			
100062145	WOODBRIDGE	VA		07/01/2021		1,921							1,921	1,921			
100144342	WINCHESTER	TN		03/07/2024		1,188							1,188	1,188			
100147941	BELGRADE	MT		04/08/2024		1,057							1,057	1,057			
100149394	LAVEEN	AZ		04/24/2024		983							983	983			
100079288	CELINA	TX		02/28/2022		1,383							1,383	1,383			
100116819	TEMECULA	CA		07/20/2023		1,920							1,920	1,920			
100130314	ZEPHYRHILLS	FL		09/28/2023		822							822	822			
100100110	PALM BEACH GARDENS	FL		03/28/2023		862							862	862			
100166220	WINCHESTER	VA		09/09/2024		1,145							1,145	1,145			
100162523	MIRAMAR BEACH	FL		08/12/2024		846							846	846			
100182578	PHOENIX	AZ		12/12/2024		836							836	836			
100171415	VINELAND	NJ		10/16/2024		997							997	997			
100173007	NORTH RICHLAND HILLS	TX		10/25/2024		956							956	956			
100108103	SILVER SPRING	MD		05/24/2023		733							733	733			
100151441	APEX	NC		05/10/2024		861							861	861			
100172320	SACRAMENTO	CA		10/21/2024		1,001							1,001	1,001			
100135569	HYATTSVILLE	MD		11/13/2023		1,071							1,071	1,071			
100120725	CLIFTON	NJ		08/25/2023		1,025							1,025	1,025			
100099736	WYANDANCH	NY		02/28/2023		821							821	821			
100152449	POWDERLY	TX		05/17/2024		1,171							1,171	1,171			
100179383	CENTRAL POINT	OR		12/27/2024		798							798	798			
100166433	SAN JACINTO	CA		10/31/2024		725							725	725			
100031264	LAKE FOREST	CA		03/29/2019		1,843							1,843	1,843			
100142109	MISSION VIEJO	CA		02/29/2024		857							857	857			
100158391	UNITED KINGDOM	GBR		07/09/2024		8,092						(8,101)	(9)		9		9
100149746	BLOOMINGBURG	NY		04/26/2024		870							870	870			
100153698	FRISCO	TX		05/31/2024		1,824							1,824	1,824			
100143262	SURPRISE	AZ		02/16/2024		8,966							8,966	8,966			
100137893	BATON ROUGE	LA		12/08/2023		1,901							1,901	1,901			
100170225	WILDOMAR	CA		10/08/2024		979							979	979			
100174280	OCEAN CITY	MD		10/31/2024		880							880	880			
100020281	LOMITA	CA		07/17/2018		2,121							2,121	2,121			
100145337	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100079755	ORLANDO	FL		04/25/2022		2,234							2,234	2,234			
100135152	BURIEN	WA		12/15/2023		851							851	851			
100164426	LAS VEGAS	NV		08/21/2024		1,374							1,374	1,374			
100048481	NORTH BERGEN	NJ		11/20/2020		1,749							1,749	1,749			
100185934	AURORA	CO		12/26/2024		8,375							8,375	8,375			
100173860	TROUTMAN	NC		10/31/2024		766							766	766			
100088287	ONTARIO	CA		10/24/2022		1,011							1,011	1,011			
100175409	GULF SHORES	AL		12/23/2024		788							788	788			
100156046	KATY	TX		06/18/2024		636							636	636			
100100695	LANHAM	MD		04/28/2023		955							955	955			
100186375	SAVANNAH	GA		12/30/2024		870							870	870			
100159441	BRIDGEPORT	PA		07/15/2024		1,459							1,459	1,459			
100167487	AUSTIN	TX		10/31/2024		896							896	896			
100181952	GRAND JUNCTION	CO		12/12/2024		1,148							1,148	1,148			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,292							1,292	1,292			
100055380	MIDDLEBURG	FL		03/23/2021		167							167	167			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100166948	WATKINSVILLE	GA		09/13/2024		877							877	877			
100058004	NATIONAL CITY	CA		06/30/2021		1,707							1,707	1,707			
100091994	PATERSON	NJ		02/09/2023		932							932	932			
100158447	NEWTOWN SQUARE	PA		07/10/2024		1,846							1,846	1,846			
100139542	TEMPLE HILLS	MD		12/28/2023		20,523							20,523	20,523			
100130407	AUSTIN	TX		09/28/2023		639							639	639			
100057934	RALEIGH	NC		06/30/2021		3,067							3,067	3,067			
100076360	MODESTO	CA		12/23/2021		1,492							1,492	1,492			
100154627	PEARBLOSSOM	CA		06/14/2024		843							843	843			
100154650	NASHVILLE	TN		07/19/2024		906							906	906			
100137574	CHANTILLY	VA		12/08/2023		1,776							1,776	1,776			
100066937	LAKE ELSINORE	CA		08/02/2021		2,343							2,343	2,343			
100159386	DELAVAN	WI		07/15/2024		2,393							2,393	2,393			
100100552	NORTH EAST	PA		04/27/2023		551							551	551			
100110344	AUSTIN	TX		06/30/2023		1,245							1,245	1,245			
100144088	VANCOUVER	WA		03/07/2024		895							895	895			
100099958	PHOENIX	AZ		03/28/2023		733							733	733			
100164818	HUNTSVILLE	UT		08/26/2024		943							943	943			
100142602	KNOXVILLE	TN		02/08/2024		1,090							1,090	1,090			
100083919	PEORIA	AZ		07/12/2022		695							695	695			
100179410	SURFSIDE BEACH	TX		12/27/2024		769							769	769			
100143312	WOODLAND	CA		02/16/2024		2,889							2,889	2,889			
100155116	CANTON	GA		07/19/2024		752							752	752			
100113233	KENNEBUNK	ME		06/29/2023		2,752							2,752	2,752			
100178222	LANCASTER	CA		11/19/2024		448							448	448			
100147538	FRESNO	CA		04/03/2024		2,858							2,858	2,858			
100167617	BRISTOL	CT		09/19/2024		824							824	824			
100159305	MANCHESTER	NJ		07/15/2024		842							842	842			
100138643	AUSTIN	TX		02/02/2024		744							744	744			
100140010	KEAAU	HI		01/09/2024		1,022							1,022	1,022			
100120877	OAK CREEK	WI		08/28/2023		1,442							1,442	1,442			
100182308	MANTECA	CA		12/12/2024		1,037							1,037	1,037			
100142415	CLOVIS	NM		02/05/2024		459							459	459			
100131581	INDIAN TRAIL	NC		10/06/2023		1,000							1,000	1,000			
100161777	PHILADELPHIA	PA		07/31/2024		719							719	719			
100148811	SPRING CITY	TN		04/17/2024		978							978	978			
100166979	PEORIA	AZ		09/13/2024		4,979							4,979	4,979			
100172253	LOGANVILLE	GA		10/21/2024		1,101							1,101	1,101			
100085070	DEN HAAG	NLD		07/27/2022		1,337						(1,380)	(43)		43		43
100130323	PLACERVILLE	CA		09/28/2023		996							996	996			
100127502	CAROLINA BEACH	NC		09/08/2023		983							983	983			
100108525	HAARLEM	NLD		05/25/2023		(56)							(56)		56		56
100100890	THORNTON	CO		04/28/2023		1,477							1,477	1,477			
100157686	NEW ORLEANS	LA		06/28/2024		802							802	802			
100166225	WINCHESTER	CA		09/09/2024		1,184							1,184	1,184			
100142997	MIAMI	FL		02/12/2024		760							760	760			
100120501	SAN JACINTO	CA		08/18/2023		808							808	808			
100119437	WHEELER	OR		07/31/2023		921							921	921			
100134555	LOS ANGELES	CA		10/30/2023		906							906	906			
100156759	CHENOA	IL		06/26/2024		7,301							7,301	7,301			
100144752	UNITED KINGDOM	GBR		03/12/2024		(29)							(29)		29		29

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144422	COSTA MESA	CA		03/07/2024		968							968	968			
100100349	PATCHOGUE	NY		04/27/2023		1,559							1,559	1,559			
100178404	RADFORD	VA		11/21/2024		950							950	950			
100132495	ISLE OF PALMS	SC		11/03/2023		1,084							1,084	1,084			
100110138	LOS BANOS	CA		06/29/2023		974							974	974			
100180728	BELLEROSE	NY		11/26/2024		974							974	974			
100168232	SILVERDALE	WA		09/20/2024		12,732							12,732	12,732			
100158679	BRADENTON	FL		07/10/2024		1,321							1,321	1,321			
100131666	POMONA	CA		10/06/2023		963							963	963			
100084631	GERVAIS	OR		08/02/2022		2,613							2,613	2,613			
100128164	PALMETTO	FL		09/18/2023		914							914	914			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		838							838	838			
100078660	SAINT PETERSBURG	FL		02/02/2022		4,879							4,879	4,879			
100150895	CENTREVILLE	VA		05/08/2024		895							895	895			
100182142	JOHNSON CITY	TN		12/12/2024		3,712							3,712	3,712			
100054204	MAPLE LAKE	MN		03/23/2021		1,216							1,216	1,216			
100132006	VANCOUVER	WA		10/13/2023		973							973	973			
100043801	VALLEY STREAM	NY		08/13/2020		2,618							2,618	2,618			
100186241	EUSTIS	FL		12/27/2024		659							659	659			
100171591	SELBYVILLE	DE		10/16/2024		840							840	840			
100176104	ROBBINSDALE	MN		12/20/2024		875							875	875			
100148179	TACOMA	WA		04/12/2024		948							948	948			
100118764	LA MESA	CA		07/25/2023		910							910	910			
100026776	SIMI VALLEY	CA		09/26/2018		2,355							2,355	2,355			
100179659	BIRMINGHAM	MI		11/21/2024		858							858	858			
100179661	BOCA RATON	FL		11/21/2024		922							922	922			
100141493	SMYRNA	GA		01/30/2024		757							757	757			
100049360	DEWEY	AZ		11/20/2020		447							447	447			
100144928	UNITED KINGDOM	GBR		03/12/2024		11							11	13	2		2
100140394	CHANDLER	AZ		01/18/2024		7,884							7,884	8,014		130	130
100160193	ROTONDA WEST	FL		07/18/2024		933							933	933			
100168153	LOS ANGELES	CA		09/20/2024		1,797							1,797	1,797			
100153925	MANASSAS	VA		06/05/2024		619							619	619			
100133470	SAN DIEGO	CA		10/19/2023		770							770	770			
100075963	CORAL SPRINGS	FL		01/07/2022		1,983							1,983	1,983			
100071934	PORTLAND	OR		01/21/2022		1,460							1,460	1,460			
100065711	FERGUSON	NC		07/28/2021		1,894							1,894	1,894			
100099572	YOUNGSVILLE	NC		04/06/2023		1,569							1,569	1,569			
100141237	SILVER SPRING	MD		01/30/2024		713							713	713			
100117913	UNION CITY	CA		07/20/2023		661							661	661			
100144097	LAGUNA NIGUEL	CA		03/07/2024		965							965	965			
100091402	HAMPSTEAD	NC		02/22/2023		1,164							1,164	1,164			
100086521	COVINGTON	WA		09/30/2022		1,061							1,061	1,061			
100167164	PALM DESERT	CA		09/13/2024		864							864	864			
100170155	COLLEGE PARK	MD		10/08/2024		902							902	902			
100115534	MIAMI	FL		07/19/2023		418							418	418			
100168593	GULF SHORES	AL		09/25/2024		1,103							1,103	1,103			
100132291	WALL	NJ		10/13/2023		1,044							1,044	1,044			
100129386	PLANO	TX		09/26/2023		1,252							1,252	1,252			
100149602	WINCHESTER	CA		04/26/2024		1,165							1,165	1,165			
4010063201	PHILADELPHIA	PA		04/29/2024		699							699	699			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086653	LONGVIEW	WA		09/30/2022		1,237							1,237	1,237			
100053924	ATTLEBORO	MA		03/23/2021		314							314	314			
100070431	MILL VALLEY	CA		09/23/2021		2,089							2,089	2,089			
100065796	FORT COLLINS	CO		07/28/2021		1,184							1,184	1,184			
100100688	LOS ANGELES	CA		04/28/2023		4,929							4,929	4,929			
100160222	CRESCENT LAKE	OR		07/18/2024		1,582							1,582	1,582			
100172280	COLUMBUS	OH		10/21/2024		902							902	902			
100141979	GRANITE BAY	CA		02/29/2024		4,426							4,426	4,426			
100136161	HIALEAH	FL		12/18/2023		845							845	845			
100147587	RINGGOLD	LA		04/04/2024		1,259							1,259	1,259			
100146986	CHARLESTON	SC		03/26/2024		994							994	994			
100169176	CASTLE ROCK	CO		09/27/2024		5,262							5,262	5,262			
100150553	KILL DEVIL HILLS	NC		05/03/2024		870							870	870			
100102930	STUART	FL		06/22/2023		1,762							1,762	1,762			
100182378	WILLIAMS	AZ		12/12/2024		554							554	554			
100142549	ANACORTES	WA		02/08/2024		1,244							1,244	1,244			
100171194	CENTRAL FALLS	RI		11/22/2024		946							946	946			
100158446	YUCCA VALLEY	CA		07/10/2024		889							889	889			
100102094	LOS ANGELES	CA		04/14/2023		3,105							3,105	3,105			
100180275	JACKSON	NJ		11/25/2024		1,018							1,018	1,018			
100169172	ELLIJAY	GA		09/27/2024		1,008							1,008	1,008			
100185867	JACKSONVILLE	FL		12/26/2024		785							785	785			
100110542	CAROLINA BEACH	NC		06/30/2023		2,252							2,252	2,252			
100081607	FORNEY	TX		03/24/2022		1,525							1,525	1,525			
100101034	SEMINOLE	FL		04/28/2023		3,206							3,206	3,206			
100167546	SUMMERVILLE	SC		10/31/2024		887							887	887			
100161689	ZAANDAM	NLD		07/29/2024		(97)							(97)		97		97
100087154	INDIALANTIC	FL		10/25/2022		1,856							1,856	1,856			
100147980	SAN JOSE	CA		04/10/2024		973							973	973			
100142753	WALDORF	MD		02/08/2024		803							803	803			
100148625	ELIZABETHPORT	NJ		05/15/2024		697							697	697			
100089253	GARLAND	TX		01/26/2023		1,003							1,003	1,003			
100167551	SUMMERVILLE	SC		10/31/2024		908							908	908			
100168180	PHOENIX	AZ		09/20/2024		2,150							2,150	2,150			
100172385	CORNELIUS	NC		10/23/2024		912							912	912			
100176709	POOLESVILLE	MD		11/15/2024		2,513							2,513	2,513			
100139194	KISSIMMEE	FL		12/28/2023		517							517	517			
100119601	GAINESVILLE	FL		07/31/2023		825							825	825			
100117067	MIAMI	FL		07/20/2023		1,476							1,476	1,476			
100182145	SARASOTA	FL		12/12/2024		1,007							1,007	1,007			
100167067	TROUTMAN	NC		09/13/2024		736							736	736			
100152262	TOMS RIVER	NJ		05/17/2024		871							871	871			
100180926	UNITED KINGDOM	GBR		11/27/2024		12							12		(12)		(12)
100031644	SAN JOSE	CA		03/29/2019		2,261							2,261	2,261			
100145185	UNITED KINGDOM	GBR		03/12/2024		29							29		(29)		(29)
100157868	TACOMA	WA		07/09/2024		977							977	977			
100065638	MOSCOW	ID		07/28/2021		1,928							1,928	1,928			
100161976	ROWLETT	TX		07/31/2024		916							916	916			
100173633	UTRECHT	NLD		10/29/2024		(72)							(72)		72		72
100156750	LOS ANGELES	CA		06/26/2024		815							815	815			
100161370	WINTER GARDEN	FL		07/25/2024		1,030							1,030	1,030			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164586	MCKINNEY	TX		08/21/2024		1,059							1,059	1,059			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		814							814	814			
100149692	KEY BISCAYNE	FL		04/26/2024		1,045							1,045	1,045			
100085108	AMSTERDAM	NLD		07/27/2022		(49)							(49)		49		49
100141485	VICTORVILLE	CA		01/30/2024		728							728	728			
100112278	SOUTH HAMILTON	MA		06/29/2023		2,031							2,031	2,031			
100137220	BONITA SPRINGS	FL		11/29/2023		620							620	620			
100161598	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100133123	LAS VEGAS	NV		11/29/2023		778							778	778			
100186421	ROYERSFORD	PA		12/30/2024		999							999	999			
100160049	AUBREY	TX		07/17/2024		890							890	890			
100132064	COLUMBIA	MO		10/13/2023		1,014							1,014	1,014			
100169162	MCKINNEY	TX		09/27/2024		905							905	905			
100139835	UNITED KINGDOM	GBR		12/18/2023		2,316							2,316	2,509	194		194
100116242	PANAMA CITY BEACH	FL		07/20/2023		1,437							1,437	1,437			
100160102	STOCKTON	CA		07/17/2024		845							845	845			
100091695	SHAVER LAKE	CA		03/24/2023		912							912	912			
100176851	BAYONNE	NJ		11/15/2024		886							886	886			
100086908	GREEN VALLEY	CA		10/24/2022		1,049							1,049	1,049			
100170153	BURR RIDGE	IL		10/08/2024		1,111							1,111	1,111			
100181210	PORT SAINT LUCIE	FL		12/06/2024		939							939	939			
100168618	ANAHEIM	CA		09/25/2024		1,001							1,001	1,001			
100164316	BUFORD	GA		08/21/2024		873							873	873			
100084645	MIAMI	FL		08/02/2022		679							679	679			
100180693	MIAMI GARDENS	FL		11/26/2024		742							742	742			
100114838	BRYSON CITY	NC		07/10/2023		1,131							1,131	1,131			
100169682	WINDERMERE	FL		09/30/2024		786							786	786			
100170353	AVONDALE	AZ		10/08/2024		1,560							1,560	1,560			
100117615	SPRING	TX		07/20/2023		845							845	845			
100118203	ORLANDO	FL		07/21/2023		12,767							12,767	12,767			
100132078	MUSCOY	CA		10/13/2023		908							908	908			
100103200	MOUNT VERNON	NY		04/21/2023		776							776	776			
100134831	LOS ANGELES	CA		10/30/2023		651							651	651			
100162737	BAKERSFIELD	CA		08/12/2024		618							618	618			
100117069	SEVIERVILLE	TN		07/20/2023		1,502							1,502	1,502			
100079781	POMPANO BEACH	FL		04/25/2022		1,392							1,392	1,392			
100168699	SAINT PETERSBURG	FL		09/25/2024		830							830	830			
100142883	POCONO LAKE	PA		02/09/2024		876							876	876			
100142636	CUMMING	GA		02/08/2024		775							775	775			
100080178	BELLEVIEW	FL		02/25/2022		236							236	236			
100143218	VANCOUVER	WA		02/16/2024		1,192							1,192	1,192			
100181954	MONROE	WA		12/12/2024		1,130							1,130	1,130			
100077876	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		(92)							(92)		92		92
100181951	MONROE	WA		12/12/2024		1,130							1,130	1,130			
100027026	TUCSON	AZ		09/26/2018		1,999							1,999	1,999			
100025774	WATSONVILLE	CA		09/20/2018		1,818							1,818	1,818			
100180638	HOMESTEAD	FL		11/26/2024		866							866	866			
100151109	ELK PARK	NC		05/08/2024		939							939	939			
100161169	MIAMI	FL		07/25/2024		582							582	582			
100090337	MARIPOSA	CA		12/22/2022		634							634	634			
100101643	FRISCO	TX		04/26/2023		1,398							1,398	1,398			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151970	MESA	AZ		06/14/2024		803							803	803			
100137539	DENVER	CO		12/08/2023		839							839	839			
100060126	NEWARK	CA		06/25/2021		1,923							1,923	1,923			
100154827	BERGENFIELD	NJ		07/19/2024		826							826	826			
100053869	NORWALK	CA		03/23/2021		1,529							1,529	1,529			
100170146	MISSOURI CITY	TX		10/08/2024		993							993	993			
100136012	POWELL	TN		11/16/2023		806							806	806			
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		786							786	786			
100154986	PEMBROKE PINES	FL		07/19/2024		1,001							1,001	1,001			
100163883	SALINAS	CA		09/27/2024		917							917	917			
100174377	LIVINGSTON	MT		10/31/2024		847							847	847			
100130354	PORT SAINT LUCIE	FL		09/28/2023		1,584							1,584	1,584			
100137405	RICHMOND	TX		01/11/2024		524							524	524			
100110161	HYDE PARK	UT		06/30/2023		1,163							1,163	1,163			
100117145	BAYSIDE	NY		07/20/2023		1,974							1,974	1,974			
100129594	SALUDA	NC		09/29/2023		1,102							1,102	1,102			
100158024	SUGAR LAND	TX		07/09/2024		998							998	998			
100149094	MIAMI	FL		04/19/2024		1,089							1,089	1,089			
100136038	RALEIGH	NC		11/16/2023		543							543	543			
100170054	VALLEY SPRINGS	CA		11/08/2024		820							820	820			
100057649	FORT COLLINS	CO		06/30/2021		2,059							2,059	2,059			
100182123	ALPHARETTA	GA		12/12/2024		1,776							1,776	1,826		50	50
100140918	MIAMI	FL		02/26/2024		647							647	647			
100074395	SCOTTSVILLE	VA		12/02/2021		2,171							2,171	2,171			
100079510	PORTLAND	OR		04/25/2022		1,719							1,719	1,719			
100163367	POWDER SPRINGS	GA		09/27/2024		611							611	611			
100181919	CROZET	VA		12/12/2024		969							969	969			
100168621	WINTER GARDEN	FL		09/25/2024		839							839	839			
100147370	SANDY	UT		05/08/2024		877							877	877			
100101958	KISSIMMEE	FL		04/14/2023		513							513	513			
100179864	RIVERSIDE	IL		11/22/2024		861							861	861			
100135502	SCHAUMBURG	IL		11/13/2023		1,302							1,302	1,302			
100149017	PORTLAND	OR		04/19/2024		882							882	882			
100076065	AUSTIN	TX		01/07/2022		1,998							1,998	1,998			
100179668	GRAYSON	GA		11/21/2024		895							895	895			
100067519	ROSELLE PARK	NJ		09/23/2021		1,826							1,826	1,826			
100119299	LAKEWOOD	NJ		07/31/2023		1,112							1,112	1,112			
100088170	GALT	CA		10/25/2022		883							883	883			
100153660	SUN CITY CENTER	FL		05/31/2024		820							820	820			
100148564	ARGYLE	TX		04/12/2024		31,520							31,520	31,520			
100129611	LEES SUMMIT	MO		09/29/2023		1,588							1,588	1,588			
100156463	HERRIMAN	UT		06/24/2024		894							894	894			
100076470	SOUTH EL MONTE	CA		12/21/2021		5,205							5,205	5,205			
100152240	LAKE MARY	FL		05/17/2024		958							958	958			
100181272	AUSTIN	TX		12/06/2024		1,350							1,350	1,350			
100168284	CITRUS HEIGHTS	CA		09/20/2024		1,928							1,928	1,928			
100117725	WEST COVINA	CA		07/20/2023		1,100							1,100	1,100			
100173604	ROTTERDAM	NLD		10/29/2024		(80)							(80)			80	80
100144028	SAN BERNARDINO	CA		03/07/2024		993							993	993			
100099564	DACULA	GA		02/17/2023		669							669	669			
100118928	PAHRUMP	NV		07/27/2023		866							866	866			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149696	NEW YORK	NY		04/26/2024		944							944	944			
100151558	SPANAWAY	WA		05/10/2024		948							948	948			
100088206	LAKE ELSINORE	CA		10/13/2022		1,369							1,369	1,369			
100127600	VALDEZ	NM		09/08/2023		921							921	921			
100173212	HENDERSON	NV		10/30/2024		983							983	983			
100144188	SAVANNAH	GA		03/07/2024		984							984	984			
100174629	WOODBRIDGE	VA		10/31/2024		6,165							6,165	6,165			
100135945	LIBERTY HILL	TX		11/15/2023		4,806							4,806	4,806			
100133110	DAVENPORT	FL		11/29/2023		929							929	929			
100147003	LACEY	WA		03/27/2024		989							989	989			
100170351	ENTIAT	WA		10/08/2024		3,255							3,255	3,255			
100169032	PORT SAINT LUCIE	FL		09/27/2024		3,183							3,183	3,183			
500004847002	ZANDVOORT	NLD		08/28/2024		1,336						(1,370)	(34)		34		34
100110354	GLEN ST MARY	FL		06/30/2023		1,252							1,252	1,252			
100116762	ELMHURST	NY		07/20/2023		2,501							2,501	2,501			
100128000	KENT	WA		09/08/2023		1,307							1,307	1,307			
100119249	SURPRISE	AZ		07/31/2023		920							920	920			
100161921	SALT LAKE CITY	UT		07/31/2024		1,067							1,067	1,067			
100071055	HAZLET	NJ		10/01/2021		2,327							2,327	2,327			
100137043	PORT SAINT LUCIE	FL		11/28/2023		1,225							1,225	1,225			
100144068	LOGANVILLE	GA		03/07/2024		1,200							1,200	1,200			
100087471	PERRIS	CA		10/25/2022		1,462							1,462	1,462			
100182111	HENDERSONVILLE	NC		12/12/2024		987							987	987			
100107796	HOMESTEAD	FL		05/19/2023		924							924	924			
100109243	HOLLYWOOD	FL		07/21/2023		748							748	748			
100088861	SEATTLE	WA		11/15/2022		1,077							1,077	1,077			
100169849	COLORADO SPRINGS	CO		09/30/2024		867							867	867			
100031452	ANTIOCH	CA		03/29/2019		1,918							1,918	1,918			
100141695	HILLSBORO	OR		01/30/2024		593							593	593			
100162812	CELINA	TX		08/12/2024		925							925	925			
100146972	HOMESTEAD	FL		03/26/2024		969							969	969			
100065198	COMMERCE CITY	CO		07/14/2021		2,081							2,081	2,081			
100175258	MANCHESTER	CT		11/05/2024		901							901	901			
100108520	DEN HAAG	NLD		05/25/2023		(98)							(98)		98		98
100118120	PUNTA GORDA	FL		07/20/2023		534							534	534			
100082150	MIAMI	FL		04/14/2022		1,625							1,625	1,625			
100142917	MONTE	CA		02/09/2024		854							854	854			
100076225	FRISCO	TX		01/07/2022		9,079							9,079	9,079			
100014838	NEW BUFFALO	MI		11/28/2017		3,336							3,336	3,336			
100151488	WEST ORANGE	NJ		05/10/2024		944							944	944			
100153239	KENNETT SQUARE	PA		05/30/2024		1,088							1,088	1,088			
100084773	MIAMI	FL		08/02/2022		912							912	912			
100102887	BEACHWOOD	NJ		06/22/2023		820							820	820			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		763							763	763			
100110707	PORT SAINT LUCIE	FL		08/11/2023		1,550							1,550	1,550			
100168643	PARLIER	CA		09/25/2024		905							905	905			
100166235	BREMERTON	WA		09/09/2024		1,110							1,110	1,110			
100032113	SAN JOSE	CA		03/29/2019		1,154							1,154	1,154			
100151052	SAN JACINTO	CA		05/08/2024		1,357							1,357	1,357			
100149349	SPARKS	NV		04/24/2024		6,147							6,147	6,147			
100024889	ARLETA	CA		09/20/2018		1,773							1,773	1,773			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115932	EXPORT	PA		07/20/2023		929							929	929			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,240							1,240	1,240			
100137944	BAKERSFIELD	CA		12/13/2023		809							809	809			
100185998	MIAMI	FL		12/26/2024		1,788							1,788	1,788			
100147997	DENVER	CO		04/10/2024		944							944	944			
100090373	SAN ANTONIO	TX		02/03/2023		655							655	655			
100147028	BIG BEAR LAKE	CA		03/27/2024		(287)							(287)	(287)			
100184621	PHOENIX	AZ		12/17/2024		1,724							1,724	1,724			
100167754	FREDERICKSBURG	VA		09/19/2024		849							849	849			
100186567	WINCHESTER	VA		12/30/2024		1,467							1,467	1,467			
100166274	ROCKLIN	CA		09/09/2024		931							931	931			
100173251	SHOW LOW	AZ		10/30/2024		1,047							1,047	1,047			
100155883	MCKINNEY	TX		06/17/2024		1,119							1,119	1,119			
100150794	EAST FALMOUTH	MA		05/08/2024		882							882	882			
100071300	LAHAINA	HI		10/01/2021		2,826							2,826	2,826			
100049816	SALINAS	CA		11/20/2020		1,626							1,626	1,626			
100151553	NASHVILLE	TN		05/10/2024		895							895	895			
100139816	UNITED KINGDOM	GBR		12/18/2023		(30)							(30)		30		30
100171932	HENDERSON	NV		10/17/2024		898							898	898			
100013912	JAMAICA	NY		05/25/2017		1,746							1,746	1,746			
100135141	STOCKTON	CA		11/03/2023		1,480							1,480	1,480			
100126295	MEDFORD	NY		08/30/2023		855							855	855			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		833							833	833			
100175047	WASHINGTON	DC		11/05/2024		847							847	847			
100166221	WINCHESTER	VA		09/09/2024		784							784	784			
100158979	COLUMBUS	OH		08/15/2024		796							796	796			
100171845	GLENSIDE	PA		10/17/2024		835							835	835			
100154846	LINCOLN	CA		07/19/2024		6,404							6,404	6,404			
100146905	CHATTANOOGA	TN		03/26/2024		816							816	816			
100176901	LOXAHATCHEE	FL		11/15/2024		804							804	804			
100127652	SAINT AUGUSTINE	FL		09/08/2023		748							748	748			
100076364	SARASOTA	FL		12/23/2021		1,353							1,353	1,353			
100141751	EL MIRAGE	AZ		01/30/2024		532							532	532			
100146900	CHATTANOOGA	TN		03/26/2024		816							816	816			
100065354	EVANSTON	IL		07/28/2021		1,870							1,870	1,870			
100133860	LAS VEGAS	NV		10/20/2023		634							634	634			
100171332	DADEVILLE	AL		10/16/2024		889							889	889			
100175893	BROOMFIELD	CO		11/14/2024		994							994	994			
100167868	EVERETT	WA		09/20/2024		555							555	555			
100110205	LAKEWAY	TX		06/30/2023		1,699							1,699	1,699			
100139605	PALMDALE	CA		12/28/2023		2,738							2,738	2,738			
100173075	FLEMINGTON	NJ		10/25/2024		535							535	535			
100152703	ERIE	CO		05/17/2024		1,393							1,393	1,393			
100153818	CONCORD	NC		07/10/2024		566							566	566			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		1,603							1,603	1,603			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		2,651							2,651	2,651			
100163142	KNOXVILLE	TN		08/13/2024		53,374							53,374	53,374			
100070896	STEPHENS CITY	VA		10/01/2021		2,760							2,760	2,760			
100176815	FREEHOLD	NJ		11/15/2024		910							910	910			
100091050	CROWLEY	TX		01/31/2023		2,922							2,922	2,922			
100127468	GILBERT	AZ		09/08/2023		4,088							4,088	4,088			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142540	WEST JORDAN	UT		02/08/2024		989							989	989			
100028675	NORTH BERGEN	NJ		10/26/2018		1,586							1,586	1,586			
100076350	ARVADA	CO		01/07/2022		4,223							4,223	4,223			
100143418	NORTH GRAFTON	MA		02/16/2024		588							588	588			
100169927	MELBOURNE	FL		11/08/2024		898							898	898			
100057618	NEWARK	NJ		06/30/2021		2,033							2,033	2,033			
100054524	MISSION HILLS	CA		03/23/2021		2,155							2,155	2,155			
100147882	RENO	NV		04/08/2024		1,111							1,111	1,111			
100179924	NORTHPORT	AL		11/25/2024		1,204							1,204	1,204			
100135277	ROCKAWAY BEACH	OR		11/08/2023		1,349							1,349	1,349			
100120226	SURPRISE	AZ		08/18/2023		248,652							248,652	248,652			
100171624	APEX	NC		10/16/2024		938							938	938			
100186707	PALM SPRINGS	FL		12/31/2024		595							595	595			
100156729	CARROLLTON	TX		06/26/2024		638							638	638			
100165619	GREEN BAY	WI		10/04/2024		761							761	761			
100129411	SAN DIEGO	CA		09/26/2023		1,486							1,486	1,486			
100140311	BREMERTON	WA		01/18/2024		792							792	792			
100139553	HOLBROOK	MA		12/28/2023		12,063							12,063	12,063			
100148549	OLYMPIA	WA		04/12/2024		1,062							1,062	1,062			
100168145	FRAMINGHAM	MA		09/20/2024		5,448							5,448	5,448			
100149827	MANASSAS	VA		04/29/2024		727							727	727			
100139644	CLINTON	CT		12/28/2023		668							668	668			
100087005	ATLANTA	GA		11/04/2022		1,927							1,927	1,927			
100166941	FOREST HILL	TX		09/13/2024		956							956	956			
100169811	BOWIE	MD		09/30/2024		814							814	814			
100171163	WINTER SPRINGS	FL		11/22/2024		880							880	880			
100171406	BERLIN	MD		10/16/2024		988							988	988			
100180713	DAVENPORT	FL		11/26/2024		908							908	908			
100136557	LEHI	UT		11/20/2023		811							811	811			
100185157	MODESTO	CA		12/20/2024		812							812	812			
100167641	PARRISH	FL		09/19/2024		683							683	683			
100179986	LA VALLE	WI		11/25/2024		1,276							1,276	1,276			
100089075	SIMPSONVILLE	SC		01/06/2023		775							775	775			
100081601	HIALEAH	FL		03/24/2022		1,136							1,136	1,136			
100109573	LEOMINSTER	MA		06/14/2023		853							853	853			
100151495	ROUND ROCK	TX		05/10/2024		974							974	974			
100160090	CAPE CORAL	FL		07/17/2024		840							840	840			
100169400	HAILEY	ID		09/30/2024		1,410							1,410	1,410			
100142739	PORT ST LUCIE	FL		02/08/2024		796							796	796			
100074371	CASTRICUM	NLD		11/16/2021		(62)							(62)		62		62
100165758	VERO BEACH	FL		08/29/2024		2,553							2,553	2,553			
100117959	HOUSTON	TX		07/20/2023		927							927	927			
100157577	GRONINGEN	NLD		06/28/2024		(122)							(122)		122		122
100134076	HANFORD	CA		10/27/2023		835							835	835			
100153321	MILLVILLE	DE		05/30/2024		1,097							1,097	1,097			
100044795	SAINT PETERSBURG	FL		11/19/2020		2,566							2,566	2,566			
100120308	MONROEVILLE	PA		08/18/2023		670							670	670			
100137792	LANCASTER	CA		12/08/2023		1,057							1,057	1,057			
100173461	ACWORTH	GA		10/29/2024		807							807	807			
100128810	STONE MOUNTAIN	GA		09/21/2023		424							424	424			
100071581	SAN PEDRO	CA		10/14/2021		1,826							1,826	1,826			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144504	LEESBURG	FL		04/26/2024		622							622	622			
100147318	HAAKSBERGEN	NLD		03/27/2024		(51)							(51)		51		51
100145627	UNITED KINGDOM	GBR		03/12/2024		(592)							(592)		592		592
100089646	EINDHOVEN	NLD		11/29/2022		31,426							31,426	36,141	4,715		4,715
100155353	LOS ANGELES	CA		06/18/2024		662							662	662			
100128267	ROYSE CITY	TX		09/14/2023		1,771							1,771	1,771			
100143133	AUBURN	WA		02/16/2024		855							855	855			
100146670	WESLEY CHAPEL	FL		03/20/2024		708							708	708			
100170270	DURHAM	NC		10/08/2024		100,823							100,823	100,823			
100072001	MISSOURI CITY	TX		10/29/2021		2,317							2,317	2,317			
100179909	TUCSON	AZ		11/25/2024		816							816	816			
100074470	PROVIDENCE	RI		12/02/2021		1,573							1,573	1,573			
100114749	PHOENIX	AZ		07/07/2023		825							825	825			
100149480	MC ALLEN	TX		04/24/2024		840							840	840			
100174497	FORT WASHINGTON	MD		10/31/2024		560							560	560			
100091892	VALKENBURG AAN DE GEUL	NLD		01/27/2023		(67)							(67)		67		67
100166153	JEFFERSONTON	VA		09/09/2024		910							910	910			
100147008	WASHINGTON	DC		03/27/2024		1,476							1,476	1,476			
100151567	NORTH LAS VEGAS	NV		05/10/2024		849							849	849			
100144192	PORT ORCHARD	WA		03/07/2024		1,090							1,090	1,090			
100108477	LOWELL	MA		05/25/2023		2,007							2,007	2,007			
100142640	PORT SAINT LUCIE	FL		02/08/2024		784							784	784			
100166919	KIMBERLY	ID		09/13/2024		849							849	849			
100160904	ROYERSFORD	PA		07/24/2024		938							938	938			
100139972	OCEANSIDE	CA		01/09/2024		879							879	879			
100128727	MEDFORD	NY		09/21/2023		853							853	853			
100114919	ROSWELL	GA		07/13/2023		11,168							11,168	11,168			
100173327	SURPRISE	AZ		10/30/2024		982							982	982			
100151557	TAVERNIER	FL		05/10/2024		865							865	865			
100150124	FREDERICKSBURG	VA		06/14/2024		647							647	647			
100129546	HEBER CITY	UT		09/29/2023		1,471							1,471	1,471			
100129229	WINTER PARK	FL		11/03/2023		2,000							2,000	2,000			
100034578	LOUTH	IRL		06/21/2019		7,274							7,274	7,739	346	118	464
100139767	UNITED KINGDOM	GBR		12/18/2023		(285)							(285)		285		285
100186463	SPRINGFIELD	MA		12/30/2024		922							922	922			
100182505	GILBERT	AZ		12/12/2024		1,032							1,032	1,032			
100127593	SPARKS	NV		09/08/2023		1,523							1,523	1,523			
100137818	PEARLAND	TX		12/08/2023		653							653	653			
100182674	CHISAGO CITY	MN		12/12/2024		894							894	894			
4010049486	CAMDEN	NJ		05/31/2023		838							838	838			
100043034	BENICIA	CA		05/28/2020		2,631							2,631	2,631			
100025927	STOCKTON	CA		09/20/2018		1,354							1,354	1,354			
100158176	UNITED KINGDOM	GBR		07/09/2024		7,964						(7,979)	(15)		15		15
100151079	HIGHLANDS RANCH	CO		05/08/2024		960							960	960			
100084818	TAMPA	FL		08/02/2022		588							588	588			
100120911	MOSELEY	VA		08/30/2023		1,027							1,027	1,027			
100172421	FREEHOLD	NJ		10/23/2024		892							892	892			
100157850	LAMBERTVILLE	NJ		07/09/2024		890							890	890			
100143080	MINNEAPOLIS	MN		02/16/2024		873							873	873			
100171658	MIDDLETOWN	DE		10/16/2024		726							726	726			
100167974	SAN BERNARDINO	CA		09/20/2024		924							924	924			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151288	TRACY	CA		05/10/2024		968							968	968			
100163856	CHARLOTTE	NC		09/27/2024		791							791	791			
100128210	COLLEGE STATION	TX		09/18/2023		1,819							1,819	1,819			
100153399	ASHFORD	CT		05/30/2024		826							826	826			
100108035	MESA	AZ		05/25/2023		4,214							4,214	4,214			
100116152	WILDOMAR	CA		07/20/2023		1,602							1,602	1,602			
100133451	JORDAN	MN		10/19/2023		872							872	872			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		869							869	869			
100128214	BRIGANTINE	NJ		09/18/2023		980							980	980			
100136384	ALEDO	TX		11/20/2023		817							817	817			
100117221	ORADELL	NJ		07/20/2023		1,685							1,685	1,685			
100147055	SCOTTSDALE	AZ		03/27/2024		908							908	908			
100172574	HESPERIA	CA		10/23/2024		983							983	983			
100128185	SHELTON	WA		09/18/2023		4,133							4,133	4,133			
100140296	WESTON	TX		01/18/2024		191,848							191,848	191,848			
100136431	COACHELLA	CA		11/20/2023		1,315							1,315	1,315			
100181256	WEBSTER	MA		12/06/2024		987							987	987			
100081329	WEST LAKE HILLS	TX		03/18/2022		2,218							2,218	2,218			
100137230	NAPLES	FL		11/29/2023		869							869	869			
100166936	OAKLAND	MD		09/13/2024		857							857	857			
100168665	WEST PALM BEACH	FL		09/25/2024		1,032							1,032	1,032			
100151266	KENNESAW	GA		05/10/2024		844							844	844			
100154558	SACRAMENTO	CA		06/14/2024		3,657							3,657	3,657			
100011408	RIDGEFIELD	CT		12/23/2016		5,423							5,423	5,423			
100131571	TUJUNGA	CA		10/05/2023		923							923	923			
100158007	KISSIMMEE	FL		07/09/2024		849							849	849			
100033306	WESTMEATH	IRL		06/21/2019		153							153	(4,344)	18	(4,515)	(4,497)
100170363	ANNA	TX		10/08/2024		847							847	847			
100117732	SUGAR LAND	TX		07/20/2023		1,548							1,548	1,548			
100109958	LAS VEGAS	NV		06/22/2023		977							977	977			
100150834	RENTON	WA		05/08/2024		1,388							1,388	1,388			
100180443	OAKLEY	CA		11/25/2024		1,109							1,109	1,109			
100171486	LITTLE ELM	TX		10/16/2024		1,026							1,026	1,026			
100180039	JENSEN BEACH	FL		11/25/2024		925							925	925			
100177873	LEESBURG	VA		11/19/2024		1,811							1,811	1,811			
100108948	WEST PALM BEACH	FL		05/31/2023		779							779	779			
100168493	DURHAM	NC		09/25/2024		20,955							20,955	21,070	116		116
100087722	SYRACUSE	UT		10/07/2022		2,896							2,896	2,896			
100167477	EL CENTRO	CA		10/31/2024		807							807	807			
100143658	CARROLLTON	TX		02/22/2024		866							866	866			
100073583	GRONINGEN	NLD		10/25/2021		(61)							(61)		61		61
100168010	HUNTLEY	IL		09/20/2024		617							617	617			
100117550	MORENO VALLEY	CA		07/20/2023		7,338							7,338	7,338			
100071552	LOS ANGELES	CA		10/14/2021		2,091							2,091	2,091			
100118142	PITTSBURG	CA		07/20/2023		1,090							1,090	1,090			
100172950	LAKE ELSINORE	CA		10/25/2024		797							797	797			
100168601	KNOXVILLE	TN		09/25/2024		923							923	923			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,422							2,422	2,422			
100179504	ARGYLE	TX		11/21/2024		3,606							3,606	3,606			
100136366	LEHIGH ACRES	FL		11/20/2023		946							946	946			
100162291	JARRELL	TX		09/06/2024		12,600							12,600	12,600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150967	SUGAR GROVE	NC		05/08/2024		989							989	989			
100120291	MANSFIELD	TX		08/18/2023		2,400							2,400	2,400			
100133858	MACOMB	MI		10/20/2023		278							278	278			
100103096	BAY SHORE	NY		04/21/2023		864							864	864			
100127542	SILOAM SPRINGS	AR		09/08/2023		1,177							1,177	1,177			
100167105	HOMESTEAD	FL		09/13/2024		660							660	660			
100120283	ATLANTA	GA		08/18/2023		389							389	389			
100151304	WINCHESTER	CA		05/10/2024		1,117							1,117	1,117			
100155045	GLENDALE	AZ		07/19/2024		1,291							1,291	1,291			
100144156	LODI	CA		03/07/2024		865							865	865			
100153092	BRADENTON	FL		06/27/2024		945							945	945			
100161801	PAYETTE	ID		07/31/2024		762							762	762			
100151183	CHARLOTTE	NC		05/10/2024		1,341							1,341	1,341			
100076790	VALRICO	FL		12/27/2021		1,348							1,348	1,348			
100031435	CARSON	CA		03/29/2019		1,746							1,746	1,746			
100153068	SACRAMENTO	CA		06/27/2024		782							782	782			
100166021	ABERDEEN	NC		09/06/2024		860							860	860			
100143138	APEX	NC		02/16/2024		1,428							1,428	1,428			
100026061	SAN JOSE	CA		09/20/2018		1,604							1,604	1,604			
100148109	MARYSVILLE	WA		04/10/2024		1,035							1,035	1,035			
100086351	DEN HAAG	NLD		08/29/2022		1,271						(1,360)	(89)		89		89
100185840	PLAINVIEW	NY		12/26/2024		432							432	432			
100143246	INDIAN ROCKS BEACH	FL		02/16/2024		1,882							1,882	1,882			
19135	WESTMONT	IL		12/21/2011		10,856		(45)			(45)		10,811	10,811			
100153337	SANIBEL	FL		05/30/2024		1,647							1,647	1,647			
100115814	BIG BEAR LAKE	CA		07/20/2023		902							902	902			
100132251	WINTER GARDEN	FL		10/13/2023		1,100							1,100	1,100			
100151193	ANTIOCH	CA		05/10/2024		831							831	831			
100109289	LOS ANGELES	CA		06/12/2023		1,029							1,029	1,029			
100083436	ALPHEN AAN DEN RIJN	NLD		05/27/2022		(76)							(76)		76		76
100176696	SUNNY ISLES BEACH	FL		11/15/2024		25							25	25			
100180783	CLOVIS	CA		11/26/2024		1,633							1,633	1,633			
100147729	LEWISVILLE	TX		04/05/2024		1,331							1,331	1,331			
100147890	MERCED	CA		04/08/2024		2,808							2,808	2,808			
100087413	MICCO	FL		10/25/2022		2,717							2,717	2,717			
100179806	ORLANDO	FL		11/21/2024		21,591							21,591	21,692		101	101
100164501	GEORGETOWN	TX		08/21/2024		946							946	946			
100010650	SEVERNA PARK	MD		12/23/2016		6,750							6,750	6,750			
100158428	LEESBURG	FL		07/10/2024		881							881	881			
100176544	GLADYS	VA		11/15/2024		825							825	825			
100181986	MELISSA	TX		12/12/2024		1,006							1,006	1,006			
100075962	DUNNELLEN	NJ		01/07/2022		2,071							2,071	2,071			
100144468	ROSEVILLE	CA		04/26/2024		2,064							2,064	2,064			
100160982	BRADENTON	FL		07/24/2024		822							822	822			
100151590	ATTLEBORO	MA		05/10/2024		946							946	946			
100136773	BRIDGEPORT	CT		11/27/2023		791							791	791			
100102040	LAS VEGAS	NV		04/14/2023		892							892	892			
100119875	DAVIE	FL		08/10/2023		844							844	844			
100171410	VENTNOR	NJ		10/16/2024		915							915	915			
100182689	GRAFF	MO		12/12/2024		893							893	893			
100176644	VICTORVILLE	CA		11/15/2024		723							723	723			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100071868	LOS ANGELES	CA		10/14/2021		5,338							5,338	5,338			
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		988							988	988			
100160122	ATLANTIC BCH	FL		07/17/2024		955							955	955			
100102733	FAIRBURN	GA		06/22/2023		788							788	788			
100158921	LAS VEGAS	NV		07/12/2024		1,019							1,019	1,019			
100186523	BOYNE CITY	MI		12/30/2024		1,198							1,198	1,198			
100127601	HEBER CITY	UT		09/08/2023		1,042							1,042	1,042			
100168698	METUCHEN	NJ		09/25/2024		782							782	782			
100031766	NORTHRIDGE	CA		03/29/2019		2,246							2,246	2,246			
100110644	SAN MARCOS	CA		06/30/2023		1,127							1,127	1,127			
100120883	GALVESTON	TX		08/28/2023		1,618							1,618	1,618			
100060086	RIVERSIDE	CA		06/25/2021		2,302							2,302	2,302			
100154876	WHITTIER	CA		07/19/2024		861							861	861			
100130338	HELOTES	TX		09/28/2023		380							380	380			
100160523	COLORADO SPRINGS	CO		07/19/2024		439							439	439			
100164271	EDISON	NJ		08/21/2024		37,383							37,383	37,608		225	225
100119884	MIAMI	FL		08/10/2023		882							882	882			
100084662	PANAMA CITY	FL		08/02/2022		2,916							2,916	2,916			
100144407	VENICE	FL		03/07/2024		1,266							1,266	1,266			
100129457	SCHAUMBURG	IL		09/29/2023		982							982	982			
100133157	BRENTWOOD	CA		11/29/2023		865							865	865			
100030711	SAN DIEGO	CA		04/09/2019		1,510							1,510	1,510			
100143260	MONROE	WA		02/16/2024		949							949	949			
100102399	SACRAMENTO	CA		06/07/2023		945							945	945			
100020308	CATHEDRAL CITY	CA		07/17/2018		2,530							2,530	2,530			
100121006	DAVENPORT	FL		08/30/2023		4,445							4,445	4,502		57	57
100181204	TEMPE	AZ		12/06/2024		635							635	635			
100148215	MODESTO	CA		04/12/2024		14,306							14,306	14,306			
100179473	CARROLLTON	TX		11/21/2024		1,410							1,410	1,410			
100179584	PHOENIX	AZ		11/21/2024		1,008							1,008	1,008			
100161120	MERCED	CA		07/24/2024		1,055							1,055	1,055			
100120219	PEACHTREE CITY	GA		08/18/2023		3,962							3,962	3,962			
100151986	KAILUA KONA	HI		06/14/2024		820							820	820			
100174185	STAR	ID		10/31/2024		817							817	817			
100176706	IRVINGTON	NJ		11/15/2024		23							23	23			
100135393	SEBRING	FL		11/13/2023		928							928	928			
100161376	HERMITAGE	TN		07/25/2024		855							855	855			
100132567	CLERMONT	FL		11/03/2023		780							780	780			
100131646	LIBERTY HILL	TX		10/06/2023		913							913	913			
100025902	SAINT CHARLES	IL		09/20/2018		1,555							1,555	1,555			
100147878	JACKSON TOWNSHIP	NJ		04/08/2024		1,074							1,074	1,074			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		1,222							1,222	1,222			
100060185	HAVERHIL	MA		06/25/2021		1,711							1,711	1,711			
100115974	LAMOINE	ME		07/20/2023		921							921	921			
100084242	ROTTERDAM	NLD		06/30/2022		4,582							4,582	5,239		657	657
100119535	MANOR	TX		07/28/2023		1,727							1,727	1,727			
100149027	BUDA	TX		04/19/2024		1,248							1,248	1,248			
100119156	MOUNT PLEASANT	SC		07/31/2023		927							927	927			
100080888	FRESNO	CA		03/10/2022		1,606							1,606	1,606			
100144079	SURF CITY	NC		03/07/2024		780							780	780			
100152608	LEHIGH ACRES	FL		05/17/2024		954							954	954			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119992	ORLANDO	FL		08/11/2023		1,029							1,029	1,029			
100178106	SAN DIEGO	CA		11/19/2024		1,926							1,926	1,926			
100173047	BIRDSBORO	PA		10/25/2024		692							692	692			
100140153	PARRISH	FL		01/09/2024		960							960	960			
100186693	SUGAR HILL	GA		12/31/2024		1,862							1,862	1,862			
100089596	BANNER ELK	NC		01/30/2023		936							936	936			
100071543	LOS ANGELES	CA		10/14/2021		1,887							1,887	1,887			
100157694	MAPLE GROVE	MN		06/28/2024		316							316	316			
100030926	NEW YORK	NY		04/09/2019		923							923	923			
100176896	BELTSVILLE	MD		11/15/2024		973							973	973			
100079228	FORT WALTON BEACH	FL		02/14/2022		1,784							1,784	1,784			
100171954	MERIDIAN	ID		10/17/2024		1,272							1,272	1,272			
100181961	HATFIELD	PA		12/12/2024		1,279							1,279	1,279			
100135736	JENSEN BEACH	FL		11/10/2023		938							938	938			
100147832	STERLING	VA		04/08/2024		642							642	642			
100087191	SAN FERNANDO	CA		10/25/2022		2,762							2,762	2,762			
100171946	FORT WORTH	TX		10/17/2024		1,705							1,705	1,705			
100117669	LITTLETON	CO		07/20/2023		1,090							1,090	1,090			
100132267	SEASIDE PARK	NJ		10/13/2023		1,061							1,061	1,061			
100080851	BRIGHTON	CO		03/10/2022		100							100	100			
100173148	BASS LAKE	CA		10/30/2024		1,425							1,425	1,425			
100119374	ROCKPORT	TX		07/31/2023		908							908	908			
100135567	TOWSON	MD		11/13/2023		845							845	845			
100173853	LIBERTYVILLE	IL		10/31/2024		1,014							1,014	1,014			
100077808	SACRAMENTO	CA		12/23/2021		20,000							20,000	20,000			
100102390	BLOOMINGDALE	IL		06/07/2023		1,081							1,081	1,081			
100145681	UNITED KINGDOM	GBR		03/12/2024		13							13		(13)		(13)
100144505	CITRUS HEIGHTS	CA		04/26/2024		1,046							1,046	1,046			
100142221	CROFTON	MD		03/15/2024		736							736	736			
100134455	PROVINCETOWN	MA		10/30/2023		854							854	854			
100168654	CHARLOTTE	NC		09/25/2024		865							865	865			
100172892	PERRIS	CA		10/25/2024		1,179							1,179	1,179			
100148997	SANTA ANA	CA		04/19/2024		797							797	797			
100169086	CAPE CORAL	FL		09/27/2024		1,033							1,033	1,033			
100065081	FRUITLAND	ID		07/14/2021		1,931							1,931	1,931			
100172360	POOLER	GA		10/23/2024		3,328							3,328	3,328			
100076193	LAWRENCE	MA		01/07/2022		1,898							1,898	1,898			
100173122	TRENTON	ME		10/30/2024		766							766	766			
100159942	LAUDERHILL	FL		08/16/2024		689							689	689			
100133541	SNOHOMISH	WA		10/19/2023		659							659	659			
100134856	MIAMI	FL		10/30/2023		827							827	827			
100129234	CATHEDRAL CITY	CA		11/03/2023		1,532							1,532	1,532			
100168488	CUMMING	GA		09/25/2024		628							628	628			
100161042	BLUFFTON	SC		07/24/2024		2,848							2,848	2,848			
100130309	DENVER	CO		09/28/2023		648							648	648			
100162787	LAS VEGAS	NV		08/12/2024		881							881	881			
100141969	COMPTON	CA		02/29/2024		784							784	784			
100144778	UNITED KINGDOM	GBR		03/12/2024		(22)							(22)		22		22
100162347	LONG BEACH	CA		08/06/2024		1,854							1,854	1,854			
100159649	EASTON	PA		08/23/2024		757							757	757			
100137322	WORCESTER	MA		12/01/2023		532							532	532			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142718	NORTHGLENN	CO		02/08/2024		1,716							1,716	1,716			
100135619	VICTOR	ID		11/09/2023		834							834	834			
100148585	SURPRISE	AZ		04/12/2024		857							857	857			
100014329	SILVER SPRING	MD		09/27/2017		5,492							5,492	5,492			
100162262	NEW BRAUNFELS	TX		09/06/2024		665							665	665			
100110356	TULARE	CA		06/30/2023		1,019							1,019	1,019			
100159580	LAKE WORTH	FL		07/15/2024		781							781	781			
100168168	CLOVERDALE	CA		09/20/2024		2,096							2,096	2,096			
100090697	CENTRAL ISLIP	NY		12/29/2022		809							809	809			
100137450	PHOENIX	AZ		01/11/2024		703							703	703			
100149749	SPENCER	MA		04/26/2024		242							242	242			
100140946	SNELLVILLE	GA		03/28/2024		562							562	562			
100153626	TAMPA	FL		05/31/2024		904							904	904			
100178476	DAVENPORT	FL		11/21/2024		757							757	757			
100173024	BAKERSFIELD	CA		10/25/2024		816							816	816			
100081281	LAS VEGAS	NV		03/18/2022		1,957							1,957	1,957			
100134993	KATY	TX		10/30/2023		2,559							2,559	2,559			
100140320	MESA	AZ		01/18/2024		802							802	802			
100119424	VENICE	FL		07/31/2023		953							953	953			
100067896	CHATSWORTH	CA		09/23/2021		1,984							1,984	1,984			
100169473	BERWYN	IL		09/30/2024		20,528							20,528	20,528			
100026748	SCOTTSDALE	AZ		09/26/2018		5,542							5,542	5,542			
100154119	HOLIDAY	FL		07/11/2024		3,654							3,654	3,654			
100108108	MURRELLS INLET	SC		05/24/2023		972							972	972			
100088845	WARMINSTER	PA		11/15/2022		2,409							2,409	2,409			
100130406	PORT SAINT LUCIE	FL		09/28/2023		407							407	407			
100165761	GAINESVILLE	FL		08/29/2024		837							837	837			
100162815	CLINTON	CT		08/12/2024		980							980	980			
100127721	EASTON	PA		09/08/2023		4,419							4,419	4,419			
100115195	THE BRONX	NY		07/17/2023		817							817	817			
100151846	DAVIE	FL		05/10/2024		983							983	983			
100116557	PHILADELPHIA	PA		07/20/2023		2,538							2,538	2,538			
100160227	QUEEN CREEK	AZ		07/18/2024		959							959	959			
100169407	CAPE CORAL	FL		09/30/2024		1,352							1,352	1,352			
100133644	OOLTEWAH	TN		10/23/2023		3,488							3,488	3,488			
100060312	FAIRFAX	VA		06/25/2021		2,042							2,042	2,042			
100148105	SAN FRANCISCO	CA		04/10/2024		1,241							1,241	1,241			
100100831	BRIGHTON	CO		04/28/2023		1,317							1,317	1,317			
100186351	APEX	NC		12/30/2024		810							810	810			
100151289	FORT LAUDERDALE	FL		05/10/2024		1,783							1,783	1,783			
100170125	WOODBRIDGE	VA		10/08/2024		935							935	935			
100172352	BOYNTON BEACH	FL		10/23/2024		977							977	977			
100179634	SAN ANTONIO	TX		11/21/2024		831							831	831			
100133729	PIPERSVILLE	PA		10/23/2023		1,793							1,793	1,793			
100131928	SPRING HILL	TN		10/13/2023		814							814	814			
100063667	NORTH BELLMORE	NY		07/01/2021		2,624							2,624	2,624			
100066332	STATEN ISLAND	NY		08/02/2021		1,437							1,437	1,437			
100168235	WELDON	CA		09/20/2024		2,015							2,015	2,015			
100089747	BOCA RATON	FL		12/02/2022		1,050							1,050	1,050			
100134585	AUSTIN	TX		10/30/2023		866							866	866			
100150631	RIDGEFIELD	WA		05/03/2024		1,125							1,125	1,125			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100147504	MCKINNEY	TX		04/03/2024		922							922	922			
100161066	MERIDIAN	ID		07/24/2024		1,001							1,001	1,001			
100044613	MONTEBELLO	CA		11/19/2020		1,706							1,706	1,706			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		1,066							1,066	1,066			
100115615	GAITHERSBURG	MD		07/19/2023		904							904	904			
100017931	ATLANTA	GA		05/22/2018		8,236							8,236	8,236			
100175526	BROKEN BOW	OK		12/23/2024		807							807	807			
100148978	ESCONDIDO	CA		04/17/2024		631							631	631			
100133734	PHOENIX	AZ		10/23/2023		1,266							1,266	1,266			
100160515	HESPERIA	CA		07/19/2024		368							368	368			
100169376	MADEIRA BEACH	FL		09/27/2024		741							741	741			
100151923	STERLING	VA		07/10/2024		791							791	791			
100055903	WILMINGTON	CA		03/26/2021		2,042							2,042	2,042			
100147036	RAHWAY	NJ		03/27/2024		819							819	819			
100137814	WINTER GARDEN	FL		12/08/2023		828							828	828			
100152846	VICTORVILLE	CA		05/22/2024		901							901	901			
100011437	ALTADENA	CA		12/23/2016		(4,245)							(4,245)	(4,245)			
100152236	MANASSAS	VA		05/17/2024		1,508							1,508	1,508			
100139837	UNITED KINGDOM	GBR		12/18/2023		9,034						(7,960)	1,073	1,160	87		87
100115192	BROOKHAVEN	NY		07/17/2023		828							828	828			
100141092	MONROE	NY		01/30/2024		1,104							1,104	1,104			
100150945	LAKE FREDERICK	VA		05/08/2024		1,044							1,044	1,044			
100139620	KISSIMMEE	FL		12/28/2023		7,490							7,490	7,490			
100173274	CAROLINA BEACH	NC		10/30/2024		907							907	907			
100180214	SARASOTA	FL		11/25/2024		1,007							1,007	1,007			
100143993	HYANNIS	MA		02/29/2024		13,608							13,608	13,608			
100144198	ROSEVILLE	CA		03/07/2024		1,096							1,096	1,096			
100090352	DALLAS	TX		02/03/2023		719							719	719			
100153976	LAS VEGAS	NV		06/05/2024		100,440							100,440	100,440			
100088019	TRINITY	FL		10/25/2022		800							800	800			
100181920	CLOVIS	CA		12/12/2024		846							846	846			
100181532	BLUFFTON	SC		12/06/2024		603							603	603			
100057927	ROSELLE	NJ		06/30/2021		2,090							2,090	2,090			
100135447	RIDGEFIELD	WA		11/13/2023		824							824	824			
100100753	ALEXANDRIA	VA		04/28/2023		1,306							1,306	1,306			
100151748	LARGO	FL		05/10/2024		370							370	370			
100118627	GARLAND	TX		07/25/2023		1,056							1,056	1,056			
100178362	DESERT VIEW	CA		11/20/2024		905							905	905			
100118028	CORONA	CA		07/20/2023		1,395							1,395	1,395			
100137666	KENNESAW	GA		12/08/2023		833							833	833			
100128842	CHARLOTTESVILLE	VA		09/21/2023		735							735	735			
100140787	EAST PATCHOGUE	NY		01/22/2024		717							717	717			
100168225	SACRAMENTO	CA		09/20/2024		3,031							3,031	3,031			
100182670	FLAGSTAFF	AZ		12/12/2024		909							909	909			
100169103	ANTELOPE	CA		09/27/2024		1,056							1,056	1,056			
100172529	APEX	NC		10/23/2024		793							793	793			
100179779	SAN TAN VALLEY	AZ		11/21/2024		975							975	975			
100182460	WEST POINT	GA		12/12/2024		882							882	882			
100091085	BURRILLVILLE	RI		01/31/2023		486							486	486			
100120779	BUENA VISTA	CO		08/25/2023		846							846	846			
100180169	ORMOND BEACH	FL		11/25/2024		866							866	866			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141052	ORLANDO	FL		02/20/2024		894							894	894			
100065482	SANTA MARIA	CA		07/28/2021		1,730							1,730	1,730			
100087037	HOMESTEAD	FL		11/04/2022		792							792	792			
100179597	AURORA	CO		11/21/2024		884							884	884			
100164332	APEX	NC		08/21/2024		931							931	931			
4010084950	TOLEDO	OH		11/26/2024		1,607							1,607	1,607			
100129572	MEDFORD	OR		09/29/2023		978							978	978			
100179671	MODESTO	CA		11/21/2024		925							925	925			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		926							926	926			
100068404	OCALA	FL		08/25/2021		1,829							1,829	1,829			
100174236	CAPE CORAL	FL		10/31/2024		871							871	871			
100117826	SAN DIEGO	CA		07/20/2023		1,088							1,088	1,088			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		774							774	774			
100024732	PANORAMA CITY	CA		09/20/2018		1,273							1,273	1,273			
100164621	KISSIMMEE	FL		08/21/2024		7,315							7,315	7,315			
100162728	SILVER SPRING	MD		08/12/2024		825							825	825			
100160474	LAKE WORTH	FL		07/19/2024		838							838	838			
100117681	DURANGO	CO		07/20/2023		1,000							1,000	1,000			
100054957	MANALAPAN	NJ		03/23/2021		1,072							1,072	1,072			
100109816	CENTRAL ISLIP	NY		06/22/2023		1,563							1,563	1,563			
100119837	COLLEGE PARK	MD		08/08/2023		936							936	936			
100115555	PHILADELPHIA	PA		07/19/2023		2,178							2,178	2,178			
100180034	PHILADELPHIA	PA		11/25/2024		1,049							1,049	1,049			
100120616	FORT WORTH	TX		08/18/2023		1,040							1,040	1,040			
100180347	CHARLOTTESVILLE	VA		11/25/2024		1,306							1,306	1,306			
100137031	ST GEORGE	UT		11/28/2023		1,123							1,123	1,123			
100142730	SARASOTA	FL		02/08/2024		853							853	853			
100185014	WEST RICHLAND	WA		12/19/2024		781							781	781			
100172912	METAIRIE	LA		10/25/2024		1,665							1,665	1,665			
100127535	MONROE	NY		09/08/2023		1,080							1,080	1,080			
100170232	WILMINGTON	NC		10/08/2024		4,776							4,776	4,776			
100152199	COUNCIL BLUFFS	IA		05/17/2024		2,590							2,590	2,590			
100142867	WAKE FOREST	NC		02/09/2024		745							745	745			
100164884	LAWRENCEVILLE	GA		08/26/2024		4,081							4,081	4,081			
100162081	CLAYTON	NC		07/31/2024		715							715	715			
100154581	KRUM	TX		06/14/2024		824							824	824			
100158462	CLEARWATER	FL		07/10/2024		834							834	834			
100145537	UNITED KINGDOM	GBR		03/12/2024		(34)							(34)		34		34
100079233	PANAMA CITY BEACH	FL		02/14/2022		1,844							1,844	1,844			
100133444	FORT WORTH	TX		10/19/2023		2,476							2,476	2,476			
100164481	DENVER	NC		08/21/2024		903							903	903			
100173332	GLENEDEN BEACH	OR		10/30/2024		1,107							1,107	1,107			
100134392	PATERSON	NJ		10/27/2023		712							712	712			
100138896	HOUSTON	TX		12/21/2023		750							750	750			
100170064	LOUISVILLE	KY		11/08/2024		9,663							9,663	9,663			
100155925	HOUSTON	TX		06/17/2024		5,797							5,797	5,797			
100167506	MURFREESBORO	TN		10/31/2024		2,500							2,500	2,500			
100168818	PALM COAST	FL		09/26/2024		1,116							1,116	1,116			
100161420	CUMMING	GA		07/29/2024		923							923	923			
100154717	PHOENIX	AZ		07/19/2024		713							713	713			
100129401	MISSION	TX		09/26/2023		1,214							1,214	1,214			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110278	PAGE	AZ		06/30/2023		1,024							1,024	1,024			
100173691	PALM DESERT	CA		10/30/2024		918							918	918			
100170180	FAYETTEVILLE	AR		10/08/2024		717							717	717			
100182612	HOLLY SPRINGS	GA		12/12/2024		807							807	807			
100175313	STOCKTON	CA		11/05/2024		991							991	991			
100173723	ENTERPRISE	UT		10/30/2024		612							612	612			
100134378	GREENACRES	FL		10/27/2023		725							725	725			
100150084	ANAHEIM	CA		06/14/2024		732							732	732			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		774							774	774			
100172332	HEMET	CA		10/23/2024		951							951	951			
100132117	SOUTH YARMOUTH	MA		10/13/2023		958							958	958			
100156388	KISSIMMEE	FL		07/25/2024		648							648	648			
100156519	SPARKS	NV		06/24/2024		1,250							1,250	1,250			
100180235	LINCOLN	NE		11/25/2024		1,054							1,054	1,054			
100061245	N HOLLYWOOD	CA		06/01/2021		2,595							2,595	2,595			
100133091	HONOLULU	HI		11/29/2023		72,236							72,236	72,236			
100141962	CELINA	TX		02/29/2024		784							784	784			
100129708	LEHI	UT		09/29/2023		880							880	880			
100170214	BOTHELL	WA		10/08/2024		1,742							1,742	1,742			
100164756	RENO	NV		08/26/2024		1,124							1,124	1,124			
100169552	PARKER	CO		09/30/2024		4,767							4,767	4,767			
100055753	BIRMINGHAM	AL		03/23/2021		1,329							1,329	1,329			
100115996	CAPE CORAL	FL		07/20/2023		2,556							2,556	2,556			
100160589	BIG BEAR LAKE	CA		07/19/2024		799							799	799			
100144105	FAIR OAKS RANCH	TX		03/07/2024		759							759	759			
100151587	VICTORVILLE	CA		05/10/2024		1,888							1,888	1,888			
100158713	NORTH BRANFORD	CT		07/10/2024		732							732	732			
100150462	SACRAMENTO	CA		05/03/2024		1,204							1,204	1,204			
100080886	FRESNO	CA		03/10/2022		1,581							1,581	1,581			
100151955	MURRELLS INLET	SC		06/14/2024		8,472							8,472	8,472			
100027058	LUTZ	FL		09/26/2018		2,427							2,427	2,427			
100158884	GRESHAM	OR		07/12/2024		1,342							1,342	1,342			
100142952	WAYMART	PA		02/09/2024		740							740	740			
100060178	ATLANTA	GA		06/25/2021		2,014							2,014	2,014			
100131777	SILVER SPRING	MD		10/06/2023		943							943	943			
100162613	CARTERSVILLE	GA		08/12/2024		820							820	820			
100166959	VERNAL	UT		09/13/2024		812							812	812			
100060271	NASHVILLE	TN		06/25/2021		2,008							2,008	2,008			
100171271	LOWELL	AR		10/16/2024		908							908	908			
100100004	PHELAN	CA		03/28/2023		421							421	421			
100146382	COLTS NECK	NJ		03/19/2024		3,381							3,381	3,381			
100151579	LAS VEGAS	NV		05/10/2024		880							880	880			
100119988	JUPITER	FL		08/11/2023		1,010							1,010	1,010			
100128472	EAST STROUDSBURG	PA		09/15/2023		740							740	740			
100176582	ELCHO	WI		11/15/2024		777							777	777			
100140377	FRESNO	CA		01/18/2024		930							930	930			
100172202	MIAMI	FL		10/17/2024		741							741	741			
100131846	PALMDALE	CA		10/06/2023		3,327							3,327	3,327			
100184956	JAMAICA	NY		12/19/2024		757							757	757			
100129617	VICTORVILLE	CA		09/29/2023		576							576	576			
100147938	BIRMINGHAM	MI		04/08/2024		1,063							1,063	1,063			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168894	UNITED KINGDOM	GBR		09/26/2024		(29)							(29)		29		29
100165728	HONOLULU	HI		08/29/2024		1,437							1,437	1,437			
100164923	PATERSON	NJ		08/28/2024		740							740	740			
100152972	LACEY	WA		06/27/2024		717							717	717			
100115019	CELINA	TX		07/14/2023		999							999	999			
100182530	PHOENIX	AZ		12/12/2024		925							925	925			
100161061	PARRISH	FL		07/24/2024		860							860	860			
100174205	THE COLONY	TX		10/31/2024		938							938	938			
100164252	CARY	NC		08/21/2024		899							899	899			
4010078796	AKRON	OH		07/26/2024		756							756	756			
100141528	CAPE CORAL	FL		01/30/2024		2,454							2,454	2,454			
100030851	GARDEN GROVE	CA		04/09/2019		982							982	982			
100162907	RANCHO CORDOVA	CA		08/12/2024		2,015							2,015	2,015			
100081760	LOS ANGELES	CA		03/22/2022		1,736							1,736	1,736			
100151461	FORNEY	TX		05/10/2024		828							828	828			
100110661	RIDGEFIELD	WA		06/30/2023		1,835							1,835	1,835			
100127472	OAKLAND	CA		09/08/2023		893							893	893			
100182159	KEYSTONE	CO		12/12/2024		842							842	842			
100139994	ARRINGTON	TN		01/09/2024		827							827	827			
100115926	FLORIDA CITY	FL		07/20/2023		1,031							1,031	1,031			
100088318	PHILADELPHIA	PA		11/10/2022		2,602							2,602	2,602			
100139175	WEST VALLEY CITY	UT		12/28/2023		735							735	735			
100170280	IOWA CITY	IA		10/08/2024		746							746	746			
100171927	LEANDER	TX		10/17/2024		2,422							2,422	2,422			
100100079	MIAMI	FL		03/28/2023		752							752	752			
100168125	RICHMOND	CA		09/20/2024		16,914							16,914	16,914			
100103617	ALEXANDRIA	VA		05/08/2023		602							602	602			
100169796	MESA	AZ		09/30/2024		915							915	915			
100135231	STOVER	MO		11/08/2023		995							995	995			
100110658	RIDGEFIELD	WA		06/30/2023		1,837							1,837	1,837			
100152327	RIDGEFIELD	WA		05/17/2024		1,233							1,233	1,233			
100091380	CARSON	CA		02/22/2023		1,261							1,261	1,261			
100148889	FREDERICKSBURG	TX		04/17/2024		781							781	781			
100135672	ALTAMONTE SPG	FL		11/09/2023		696							696	696			
100157540	WILHELMINAOORD	NLD		06/28/2024		(61)							(61)		61		61
100169118	NEW ORLEANS	LA		09/27/2024		831							831	831			
100089718	DEN HAAG	NLD		11/29/2022		(133)							(133)		133		133
100150276	AMSTERDAM	NLD		04/29/2024		(58)							(58)		58		58
100080304	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(50)							(50)		50		50
100145324	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100172349	ROSELLE	NJ		10/23/2024		1,082							1,082	1,082			
100159691	STOCKTON	CA		08/23/2024		651							651	651			
100139055	MIAMI	FL		12/28/2023		674							674	674			
100181522	AURORA	CO		12/06/2024		1,041							1,041	1,041			
100117534	PERRIS	CA		07/20/2023		1,157							1,157	1,157			
100101541	MERIDIAN	ID		04/26/2023		1,238							1,238	1,238			
100091052	HIALEAH	FL		01/31/2023		899							899	899			
100144013	BLACKLICK	OH		03/07/2024		844							844	844			
100157957	CARSON CITY	NV		07/09/2024		1,135							1,135	1,135			
100179394	MALABAR	FL		12/27/2024		1,185							1,185	1,185			
100161494	OAK HARBOR	WA		07/30/2024		830							830	830			

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100110633	SUN CITY WEST	AZ		06/30/2023		921							921	921			
100065089	NORTH PALM BEACH	FL		07/14/2021		1,920							1,920	1,920			
100161058	AURORA	CO		07/24/2024		1,083							1,083	1,083			
100165410	TIGARD	OR		08/29/2024		894							894	894			
100178382	RIVIERA BEACH	FL		11/21/2024		781							781	781			
100114523	MORENO VALLEY	CA		06/29/2023		2,423							2,423	2,423			
100057565	NEWARK	NJ		06/30/2021		1,785							1,785	1,785			
100176948	MIAMI	FL		11/15/2024		19,667							19,667	19,667			
100159497	CEDAR PARK	TX		07/15/2024		901							901	901			
100179622	SACRAMENTO	CA		11/21/2024		821							821	821			
100112249	BRONX	NY		06/29/2023		1,603							1,603	1,603			
100168499	WINCHESTER	VA		09/25/2024		1,075							1,075	1,075			
100135392	DORAL	FL		11/13/2023		894							894	894			
100171351	HENRICO	VA		10/16/2024		841							841	841			
100182629	STOCKBRIDGE	MA		12/12/2024		8,339							8,339	8,404		65	65
100135350	DUNELLEN	NJ		11/13/2023		890							890	890			
100175754	NORCO	CA		11/12/2024		1,732							1,732	1,732			
100182453	WOODLAKE	CA		12/12/2024		1,410							1,410	1,410			
100149100	MCKINNEY	TX		04/19/2024		640							640	640			
100069634	BROCKTON	MA		09/01/2021		2,953							2,953	2,953			
100118830	WEST PALM BEACH	FL		08/30/2023		822							822	822			
100148488	BARNETT	MO		04/12/2024		847							847	847			
100045797	ATLANTA	GA		11/25/2020		1,248							1,248	1,248			
100151968	PORT SAINT LUCIE	FL		06/14/2024		555							555	555			
100144064	NEWNAN	GA		03/07/2024		867							867	867			
100165266	TAMPA	FL		08/29/2024		898							898	898			
100171438	OAK ISLAND	NC		10/16/2024		1,435							1,435	1,435			
100186261	LAS VEGAS	NV		12/27/2024		(30)							(30)	(30)			
100076809	FORT COLLINS	CO		12/27/2021		1,390							1,390	1,390			
100145372	UNITED KINGDOM	GBR		03/12/2024		206							206	255	49		49
100090988	CHULA VISTA	CA		01/31/2023		1,681							1,681	1,681			
100091573	GAITHERSBURG	MD		03/07/2023		618							618	618			
100164077	HOPKINTON	MA		08/21/2024		932							932	932			
100186283	LANCASTER	CA		12/27/2024		726							726	726			
100186448	PEORIA	AZ		12/30/2024		919							919	919			
100134673	WILMINGTON	DE		10/30/2023		1,798							1,798	1,798			
100185437	TUCSON	AZ		12/20/2024		1,141							1,141	1,141			
100167474	HOUSTON	TX		10/31/2024		1,601							1,601	1,601			
100143715	SUWANEE	GA		02/26/2024		648							648	648			
100164471	DAVENPORT	FL		08/21/2024		855							855	855			
100158901	WILMINGTON	NC		07/12/2024		994							994	994			
100143129	NEWNAN	GA		02/16/2024		873							873	873			
100182109	WHITE HOUSE	TN		12/12/2024		1,234							1,234	1,234			
100038838	DUBLIN	IRL		09/27/2019		344							344	(3,204)	(211)	(3,337)	(3,548)
100156322	HARSENS ISLAND	MI		07/25/2024		574							574	574			
100086496	SEATAC	WA		09/30/2022		922							922	922			
100129681	FORT WALTON BEACH	FL		09/29/2023		884							884	884			
100081478	FEDERAL WAY	WA		03/18/2022		2,254							2,254	2,254			
100032468	WESTMEATH	IRL		06/21/2019		117							117	(3,512)	(117)	(3,512)	(3,628)
100084709	HAWTHORNE	FL		08/02/2022		999							999	999			
100119865	PALM DESERT	CA		08/10/2023		810							810	810			

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100172319	VICTORVILLE	CA		10/21/2024		1,067							1,067	1,067			
100137929	NORCROSS	GA		12/13/2023		772							772	772			
100139651	STOCKTON	CA		12/28/2023		661							661	661			
100151863	TUCSON	AZ		05/10/2024		651							651	651			
100162953	BOISE	ID		08/12/2024		814							814	814			
100139827	UNITED KINGDOM	GBR		12/18/2023		29							29		(29)		(29)
100174831	PROVIDENCE	RI		10/31/2024		576							576	576			
100168712	MONTAGUE	NJ		09/25/2024		527							527	527			
100100020	HAWTHORNE	CA		03/28/2023		747							747	747			
100137575	BAKERSFIELD	CA		12/08/2023		1,372							1,372	1,372			
100091053	PORTLAND	OR		01/31/2023		1,473							1,473	1,473			
100159498	GLENDALE	AZ		07/15/2024		882							882	882			
100143512	ROSELLE	NJ		02/21/2024		858							858	858			
100162748	SAN DIEGO	CA		08/12/2024		812							812	812			
100178494	GREELEY	CO		11/21/2024		668							668	668			
100136950	WOODSTOCK	GA		11/28/2023		887							887	887			
100024862	JAMAICA PLAIN	MA		09/20/2018		1,925							1,925	1,925			
100180183	MARION	NC		11/25/2024		687							687	687			
100172465	MERIDIAN	ID		10/23/2024		975							975	975			
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		1,478							1,478	1,478			
100031227	MERCED	CA		03/29/2019		2,128							2,128	2,128			
100160360	SACRAMENTO	CA		09/06/2024		814							814	814			
100042959	OXNARD	CA		05/28/2020		2,056							2,056	2,056			
100108329	RICHMOND	VA		05/25/2023		793							793	793			
100116058	GULF SHORES	AL		07/20/2023		723							723	723			
100172189	TWAIN HARTE	CA		10/17/2024		4,552							4,552	4,552			
100108345	HENDERSON	NV		05/25/2023		892							892	892			
100160932	CLINTON	WA		07/24/2024		817							817	817			
100176601	WOODLAND	CA		11/15/2024		695							695	695			
100151472	ORLANDO	FL		05/10/2024		562							562	562			
100150662	NORTHBRIDGE	MA		05/06/2024		867							867	867			
100135885	AVENTURA	FL		11/13/2023		745							745	745			
100138099	MURFREESBORO	TN		12/14/2023		706							706	706			
100169648	ANN ARBOR	MI		09/30/2024		770							770	770			
100030998	FARMINGTON	CT		03/29/2019		1,799							1,799	1,799			
100130413	HOLLYWOOD	FL		09/28/2023		642							642	642			
100162712	MARICOPA	AZ		08/12/2024		1,026							1,026	1,026			
100081400	PUYALLUP	WA		03/18/2022		2,058							2,058	2,058			
100054652	TOPSFIELD	MA		03/23/2021		1,257							1,257	1,257			
100173145	BOISE	ID		10/30/2024		1,001							1,001	1,001			
100185607	HUDSON	WI		12/20/2024		730							730	730			
100116832	DULUTH	GA		07/20/2023		6,318							6,318	6,318			
100117135	STATEN ISLAND	NY		07/20/2023		2,941							2,941	2,941			
100143191	SEDRO WOOLLEY	WA		02/16/2024		854							854	854			
100132481	VERO BEACH	FL		11/03/2023		869							869	869			
100135193	WEST PALM BEACH	FL		11/07/2023		1,722							1,722	1,722			
100169050	CASTLE PINES	CO		09/27/2024		922							922	922			
100143906	CROFTON	MD		03/06/2024		728							728	728			
100017146	JUPITER	FL		04/26/2018		1,800							1,800	1,800			
100175194	PALM COAST	FL		11/05/2024		1,005							1,005	1,005			
100143108	KILL DEVIL HILLS	NC		02/16/2024		898							898	898			

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100170167	SUN CITY	AZ		10/08/2024		1,058							1,058	1,058			
100117935	LAS VEGAS	NV		07/20/2023		(13,161)							(13,161)	(13,161)			
100076487	AUBURN	MA		12/21/2021		2,568							2,568	2,568			
100175875	LEHIGH ACRES	FL		11/12/2024		779							779	779			
100169541	WINTER PARK	FL		09/30/2024		5,931							5,931	5,931			
100079191	POMONA	NY		02/24/2022		1,920							1,920	1,920			
100156233	WINTER GARDEN	FL		06/20/2024		1,401							1,401	1,401			
100151648	CELINA	TX		05/10/2024		2,393							2,393	2,393			
100117589	ORLANDO	FL		07/20/2023		784							784	784			
100179657	SACRAMENTO	CA		11/21/2024		23,870							23,870	23,944		75	75
100142689	MANTECA	CA		02/08/2024		1,198							1,198	1,198			
100129514	CRYSTAL	MN		09/29/2023		984							984	984			
100010873	ONTARIO	CA		01/27/2017		959							959	959			
100119303	SMYRNA	GA		07/31/2023		904							904	904			
100079847	MCKINNEY	TX		04/08/2022		1,645							1,645	1,645			
100143090	SOMERSET	NJ		02/16/2024		1,030							1,030	1,030			
100141418	LAS VEGAS	NV		01/30/2024		776							776	776			
100148566	CANYON LAKE	TX		04/12/2024		962							962	962			
100157834	WINTER GARDEN	FL		08/01/2024		964							964	964			
100130330	PHOENIX	AZ		09/28/2023		1,607							1,607	1,607			
100166301	ALBUQUERQUE	NM		10/23/2024		764							764	764			
100152684	SEBASTIAN	FL		05/17/2024		944							944	944			
100164221	FRESNO	CA		08/21/2024		671							671	671			
100075985	LINDEN	NJ		01/07/2022		1,979							1,979	1,979			
100118672	HIALEAH	FL		07/25/2023		2,599							2,599	2,599			
100173050	ATLANTA	GA		10/25/2024		853							853	853			
100130453	CENTRAL ISLIP	NY		09/28/2023		686							686	686			
100115153	MASTIC BEACH	NY		07/17/2023		833							833	833			
100080947	GREER	SC		03/17/2022		1,094							1,094	1,094			
100133210	PARRISH	FL		11/29/2023		708							708	708			
100154504	TRENTON	NJ		06/14/2024		3,949							3,949	3,949			
100120689	NASHVILLE	TN		08/25/2023		1,014							1,014	1,014			
100150465	QUEEN CREEK	AZ		05/03/2024		1,045							1,045	1,045			
100185653	UNITED KINGDOM	GBR		12/20/2024		(1)							(1)		1		1
100117224	LA PUENTE AREA	CA		07/20/2023		1,714							1,714	1,714			
100025146	JAMAICA	NY		09/20/2018		1,797							1,797	1,797			
4010063700	YOUNGSTOWN	OH		01/30/2024		717							717	717			
100107811	OCEAN CITY	MD		05/19/2023		1,059							1,059	1,059			
100155985	NEW BRUNSWICK	NJ		06/18/2024		647							647	647			
100178486	ANAHEIM	CA		11/21/2024		924							924	924			
100065133	SUN VALLEY	CA		07/14/2021		3,906							3,906	3,906			
100065568	PICO RIVERA	CA		07/28/2021		1,824							1,824	1,824			
100149398	CHARLOTTE	NC		04/24/2024		1,024							1,024	1,024			
100088299	BAYVILLE	NJ		11/10/2022		4,580							4,580	4,580			
100127618	ATHOL	ID		09/08/2023		910							910	910			
100133831	CALEXICO	CA		10/20/2023		678							678	678			
100137072	CARSON CITY	NV		11/28/2023		1,828							1,828	1,828			
100175387	RAHWAY	NJ		11/05/2024		1,087							1,087	1,087			
100115951	KINGSLAND	TX		07/20/2023		1,090							1,090	1,090			
100180471	GALLATIN	TN		11/26/2024		844							844	844			
100054951	WOODBURY	CT		03/23/2021		1,087							1,087	1,087			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152746	ROCKLAND	MA		05/22/2024		1,090							1,090	1,090			
100114643	NAPLES	FL		06/29/2023		1,044							1,044	1,044			
100137704	HILLSBORO	OR		12/08/2023		916							916	916			
100102599	DETROIT	MI		06/07/2023		1,097							1,097	1,097			
100147054	LONG POND	PA		03/27/2024		981							981	981			
100168003	MASHPEE	MA		09/20/2024		835							835	835			
100141616	WOOSTER	OH		01/30/2024		1,060							1,060	1,060			
100090907	MANTECA	CA		01/31/2023		1,201							1,201	1,201			
100151884	LAKE WORTH	FL		05/10/2024		1,093							1,093	1,093			
100148529	COLLINSVILLE	CT		04/12/2024		834							834	834			
100168071	SILVER SPRING	MD		09/20/2024		279,422							279,422	279,422			
100027061	DISCOVERY BAY	CA		09/26/2018		2,354							2,354	2,354			
100136911	NORTH CAPE MAY	NJ		11/27/2023		1,069							1,069	1,069			
100180337	RINGWOOD	NJ		11/25/2024		1,016							1,016	1,016			
100165376	SAVAGE	MD		08/29/2024		765							765	765			
100128090	GOODLETTSVILLE	TN		09/08/2023		1,215							1,215	1,215			
100186021	POMPANO BEACH	FL		12/27/2024		893							893	893			
100175253	AUSTIN	TX		11/05/2024		977							977	977			
100080940	WHITNEY	TX		04/01/2022		1,315							1,315	1,315			
100028554	ARLETA	CA		10/26/2018		1,405							1,405	1,405			
100182394	HOUSTON	TX		12/12/2024		1,096							1,096	1,096			
100129580	DALLAS	TX		09/29/2023		895							895	895			
100078743	COTTONWOOD	CA		02/25/2022		1,378							1,378	1,378			
100129624	NASHVILLE	TN		09/29/2023		979							979	979			
100138079	ANTIOCH	TN		12/13/2023		399							399	399			
100170347	CLEVELAND	TN		10/08/2024		810							810	810			
100119163	LENEXA	KS		07/31/2023		925							925	925			
100163399	LAS VEGAS	NV		09/27/2024		1,698							1,698	1,698			
100114938	WAUSAU	WI		07/13/2023		1,004							1,004	1,004			
100075991	NASHUA	NH		01/07/2022		1,564							1,564	1,564			
100144071	MCGAHEYSVILLE	VA		03/07/2024		858							858	858			
100053479	ROSHARON	TX		03/23/2021		1,006							1,006	1,006			
100127977	ANTIOCH	TN		09/08/2023		1,127							1,127	1,127			
100164601	HUTTO	TX		08/21/2024		807							807	807			
100127714	ROSELLE	NJ		09/08/2023		2,709							2,709	2,709			
100166953	BAKERSFIELD	CA		09/13/2024		26,445							26,445	26,445			
100134345	JEFFERSON	GA		10/27/2023		907							907	907			
100060188	BROCKTON	MA		06/25/2021		1,894							1,894	1,894			
100172436	GLASSBORO	NJ		10/23/2024		20,722							20,722	20,722			
100165910	RIVERSIDE	CA		09/06/2024		2,363							2,363	2,363			
100151355	BAKERSFIELD	CA		05/10/2024		915							915	915			
100139260	FORT MILL	SC		12/28/2023		764							764	764			
100144355	TOMS RIVER	NJ		03/07/2024		982							982	982			
100089291	SMITHVILLE	TX		01/26/2023		3,844							3,844	3,844			
100080978	UNION CITY	CA		03/18/2022		3,044							3,044	3,044			
100180251	LUBBOCK	TX		11/25/2024		882							882	882			
100151160	SUFFERN	NY		05/09/2024		664							664	664			
100164451	OCEAN CITY	NJ		08/21/2024		918							918	918			
100158390	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100120021	VINEYARD	UT		08/11/2023		1,001							1,001	1,001			
100139258	LEXINGTON	SC		12/28/2023		491							491	491			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100053747	CHULA VISTA	CA		03/23/2021		696							696	696			
100137049	DURHAM	NC		11/28/2023		835							835	835			
100138142	MONTEBELLO	CA		12/14/2023		894							894	894			
100155278	SACRAMENTO	CA		07/19/2024		975							975	975			
100176526	STONEFORT	IL		11/15/2024		1,679							1,679	1,679			
100109373	TUCSON	AZ		06/12/2023		914							914	914			
100086557	CUTLER BAY	FL		09/30/2022		713							713	713			
100078022	MIAMI	FL		01/12/2022		1,737							1,737	1,737			
100147406	HONOLULU	HI		05/08/2024		708							708	708			
100113090	ANAHEIM	CA		06/29/2023		2,170							2,170	2,170			
100054713	PICO RIVERA	CA		03/23/2021		827							827	827			
100186197	HEMET	CA		12/27/2024		740							740	740			
100148783	WINTER GARDEN	FL		04/17/2024		9,760							9,760	9,760			
100147904	RICHMOND	VA		04/08/2024		829							829	829			
100108056	ST AUGUSTINE	FL		05/25/2023		1,342							1,342	1,342			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		905							905	905			
100114623	FONTANA	CA		06/29/2023		987							987	987			
100013411	LAKELAND	FL		05/25/2017		1,256							1,256	1,256			
100132505	BAKERSFIELD	CA		11/03/2023		788							788	788			
100143176	YELM	WA		02/16/2024		1,203							1,203	1,203			
100169628	SAN BERNARDINO	CA		09/30/2024		729							729	729			
100129510	MANTECA	CA		09/29/2023		1,106							1,106	1,106			
100117372	VICTORVILLE	CA		07/20/2023		1,431							1,431	1,431			
100060135	FORT COLLINS	CO		06/25/2021		1,954							1,954	1,954			
100137550	FAYETTEVILLE	AR		12/08/2023		891							891	891			
100141782	NEW MILFORD	CT		01/30/2024		1,245							1,245	1,245			
100119263	NORCROSS	GA		07/31/2023		3,299							3,299	3,299			
100101680	CAROLINA BEACH	NC		04/26/2023		912							912	912			
100145151	UNITED KINGDOM	GBR		03/12/2024		(37)							(37)		37		37
100090065	KEY WEST	FL		01/13/2023		1,348							1,348	1,348			
100180622	TEMPLE HILLS	MD		11/26/2024		859							859	859			
100171921	EUGENE	OR		10/17/2024		969							969	969			
100143466	SPRING HILL	FL		02/16/2024		406							406	406			
100091044	CULVER CITY	CA		01/31/2023		8,644							8,644	8,644			
100148827	OAK LAWN	IL		04/17/2024		10,842							10,842	10,842			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		1,072							1,072	1,072			
100182053	WALLA WALLA	WA		12/12/2024		1,023							1,023	1,023			
100156064	DAYTONA BEACH	FL		06/18/2024		723							723	723			
100171535	RENO	NV		10/16/2024		1,117							1,117	1,117			
100164033	MODESTO	CA		08/21/2024		865							865	865			
100175503	LEWISVILLE	TX		12/23/2024		766							766	766			
100151596	RANCHO CORDOVA	CA		05/10/2024		1,254							1,254	1,254			
100129398	CELINA	TX		09/26/2023		1,311							1,311	1,311			
100175661	WINTER SPRINGS	FL		11/12/2024		442							442	442			
100136992	ROCKVILLE	MD		11/28/2023		37,588							37,588	37,588			
100065317	BOISE	ID		07/28/2021		1,622							1,622	1,622			
100135089	BRADENTON	FL		11/01/2023		1,135							1,135	1,135			
100169364	SAVANNAH	GA		09/27/2024		709							709	709			
100171605	APEX	NC		10/16/2024		896							896	896			
100148905	MT JULIET	TN		04/17/2024		778							778	778			
100038751	DUBLIN	IRL		09/27/2019		36							36	244	166	42	208

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175371	MCKINNEY	TX		11/05/2024		1,029							1,029	1,029			
100086302	BERGEN OP ZOOM	NLD		08/29/2022		(80)							(80)		80		80
100157675	SUMMERVILLE	SC		06/28/2024		2,172							2,172	2,172			
100119430	BURTONSVILLE	MD		07/31/2023		1,014							1,014	1,014			
100038749	DUBLIN	IRL		09/27/2019		36							36	244	166	42	208
100173186	BANDERA	TX		10/30/2024		805							805	805			
100038755	DUBLIN	IRL		09/27/2019		36							36	165	98	31	129
100143206	CANYON	TX		02/16/2024		939							939	939			
100079229	POTOMAC	MD		02/14/2022		1,980							1,980	1,980			
100014521	EAST ELMHURST	NY		09/27/2017		2,033							2,033	2,033			
100116175	SALT LAKE CITY	UT		07/20/2023		1,676							1,676	1,676			
100149138	LANHAM	MD		04/22/2024		100							100	100			
100176677	VALRICO	FL		11/15/2024		835							835	835			
100129990	FARMINGVILLE	NY		09/27/2023		883							883	883			
100144359	MILTON	MA		03/07/2024		1,534							1,534	1,534			
100158624	DANIA BEACH	FL		07/10/2024		842							842	842			
100186496	CORVALLIS	OR		12/30/2024		715							715	715			
100045519	CHULA VISTA	CA		11/25/2020		1,897							1,897	1,897			
100169197	ROELAND PARK	KS		09/27/2024		766							766	766			
100109651	SACRAMENTO	CA		06/14/2023		886							886	886			
100148877	LEHI	UT		04/17/2024		933							933	933			
500004914001	S-HEERENBERG	NLD		09/26/2024		(33)							(33)		33		33
100133693	LAS VEGAS	NV		10/23/2023		919							919	919			
100115211	BOISE	ID		07/17/2023		970							970	970			
100141076	LAS VEGAS	NV		02/20/2024		692							692	692			
100115399	SACRAMENTO	CA		07/17/2023		1,032							1,032	1,032			
100144361	LAS VEGAS	NV		03/07/2024		765							765	765			
100103326	PONTE VEDRA	FL		04/28/2023		892							892	892			
100186367	LAS VEGAS	NV		12/30/2024		30,314							30,314	30,314			
100151478	FRISCO	TX		05/10/2024		10,373							10,373	10,434		61	61
100171391	CROFTON	MD		10/16/2024		1,514							1,514	1,514			
100176853	WEST PALM BEACH	FL		11/15/2024		777							777	777			
100140263	WASHINGTON	DC		01/18/2024		810							810	810			
100100305	PALMDALE	CA		03/24/2023		1,518							1,518	1,518			
100171298	ANNAPOLIS	MD		10/16/2024		638							638	638			
100162934	STAR	ID		08/12/2024		920							920	920			
100118832	FORT LAUDERDALE	FL		08/30/2023		925							925	925			
100171362	ANTIOCH	TN		10/16/2024		797							797	797			
100175228	KATY	TX		11/05/2024		(7,679)							(7,679)	(7,679)			
100109693	SAN DIEGO	CA		06/15/2023		872							872	872			
100029097	WEST COVINA	CA		10/26/2018		1,766							1,766	1,766			
100065736	UNION CITY	NJ		07/28/2021		2,322							2,322	2,322			
100168674	AVE MARIA	FL		09/25/2024		776							776	776			
100158885	BRADENTON	FL		07/12/2024		1,169							1,169	1,169			
100025686	ANCHORAGE	AK		09/20/2018		2,586							2,586	2,586			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		2,492							2,492	2,492			
100074146	SALINAS	CA		12/09/2021		1,648							1,648	1,648			
100156036	WOODBRIDGE	VA		06/18/2024		42,998							42,998	42,998			
100129326	MINNEOLA	FL		09/25/2023		10,282							10,282	10,282			
100166049	MORTON GROVE	IL		09/06/2024		467							467	467			
100109313	PALM COAST	FL		06/12/2023		1,206							1,206	1,206			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148589	KANSAS CITY	MO		04/12/2024		858							858	858			
100185072	TWIN PEAKS	CA		12/20/2024		712							712	712			
100147979	SAN DIEGO	CA		04/10/2024		1,002							1,002	1,002			
100164474	MILLIKEN	CO		08/21/2024		1,182							1,182	1,182			
100153293	JASPER	GA		05/30/2024		827							827	827			
100169525	TOMS RIVER	NJ		09/30/2024		1,761							1,761	1,761			
100049382	NEPTUNE	NJ		11/20/2020		1,388							1,388	1,388			
100167062	SUMMERVILLE	SC		09/13/2024		735							735	735			
100158680	ROSEVILLE	CA		07/10/2024		1,136							1,136	1,136			
100153075	LAS VEGAS	NV		06/27/2024		1,808							1,808	1,808			
100155305	BUELLTON	CA		07/19/2024		863							863	863			
100115668	ATLANTA	GA		07/20/2023		1,000							1,000	1,000			
100174246	LAND O LAKES	FL		10/31/2024		947							947	947			
100145189	UNITED KINGDOM	GBR		03/12/2024		2							2		(2)		(2)
100082858	AUBURN	CA		05/17/2022		1,332							1,332	1,332			
100117689	CYPRESS	TX		07/20/2023		1,302							1,302	1,302			
4010056501	CARBONDALE	PA		11/29/2023		723							723	723			
100158225	UNITED KINGDOM	GBR		07/09/2024		(19)							(19)		19		19
100152314	HENDERSON	NV		05/17/2024		2,744							2,744	2,744			
100156052	AMHERST	MA		06/18/2024		639							639	639			
100160220	LAS VEGAS	NV		07/18/2024		1,982							1,982	1,982			
100100183	ROOSEVELT	NY		03/17/2023		850							850	850			
100162791	HOLLY SPRINGS	NC		08/12/2024		948							948	948			
100140626	FLAGLER BEACH	FL		01/19/2024		780							780	780			
100152623	HOMELAND	CA		05/17/2024		1,101							1,101	1,101			
100025760	ROSLINDALE	MA		09/20/2018		1,258							1,258	1,258			
100132704	NORFOLK	VA		11/03/2023		566							566	566			
100121039	SARASOTA	FL		08/30/2023		1,779							1,779	1,779			
100133790	NEW BRUNSWICK	NJ		10/20/2023		828							828	828			
100168197	MURRELLS INLET	SC		09/20/2024		2,248							2,248	2,248			
100169598	MIDDLETOWN	DE		09/30/2024		1,190							1,190	1,190			
100172613	LITTLETON	CO		10/23/2024		908							908	908			
100173623	BERGEN OP ZOOM	NLD		10/29/2024		(152)							(152)		152		152
100181201	LAKELAND	FL		12/06/2024		776							776	776			
100172932	PORT SAINT LUCIE	FL		10/25/2024		1,098							1,098	1,098			
100168085	MARYSVILLE	WA		09/20/2024		4,464							4,464	4,464			
100049429	MIAMI	FL		11/20/2020		1,392							1,392	1,392			
100176095	CHICAGO	IL		12/20/2024		786							786	786			
100089725	ZIERIKZEE	NLD		11/29/2022		96,435							96,435	112,553	16,119		16,119
100175419	VICTORVILLE	CA		12/23/2024		754							754	754			
100110561	SMYRNA	GA		06/30/2023		885							885	885			
100185858	BALTIMORE	MD		12/26/2024		1,041							1,041	1,041			
100082785	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(53)							(53)		53		53
100132008	PHOENIX	AZ		10/13/2023		1,217							1,217	1,217			
100084304	SPIJKENISSE	NLD		06/30/2022		(72)							(72)		72		72
100148804	SAN ANTONIO	TX		04/17/2024		250,378							250,378	250,378			
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024		964							964	964			
100091725	GAINESVILLE	GA		03/24/2023		597							597	597			
100180656	TOLEDO	OH		11/26/2024		585							585	585			
100172878	TRIANGLE	VA		10/25/2024		834							834	834			
100101974	HESPERIA	CA		04/14/2023		682							682	682			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143774	LAS VEGAS	NV		02/27/2024		1,143							1,143	1,143			
100148267	FORT LAUDERDALE	FL		04/12/2024		752							752	752			
100074462	HUTTO	TX		12/02/2021		1,350							1,350	1,350			
100129896	MONROE	NC		09/27/2023		624							624	624			
100152509	SMITHFIELD	RI		05/17/2024		847							847	847			
100182559	GALLATIN	TN		12/12/2024		913							913	913			
100182560	GALLATIN	TN		12/12/2024		913							913	913			
4010065295	BALTIMORE	MD		01/30/2024		727							727	727			
100185921	MILWAUKIE	OR		12/26/2024		746							746	746			
100162916	LAS VEGAS	NV		08/12/2024		810							810	810			
100140323	SACRAMENTO	CA		01/18/2024		773							773	773			
100120039	EAST RUTHERFORD	NJ		08/11/2023		1,053							1,053	1,053			
100166967	PHARR	TX		09/13/2024		4,118							4,118	4,118			
100119516	NORTH BERGEN	NJ		07/28/2023		1,454							1,454	1,454			
100012524	BROOKLYN	NY		04/28/2017		780							780	780			
100153922	ORLANDO	FL		06/05/2024		898							898	898			
100142121	FEDERAL WAY	WA		02/29/2024		681							681	681			
100076404	DAMASCUS	OR		12/23/2021		1,842							1,842	1,842			
100133420	SAN PEDRO	CA		10/19/2023		616							616	616			
100088808	MACOMB	MI		11/15/2022		793							793	793			
100155473	BERGENFIELD	NJ		06/18/2024		2,050							2,050	2,050			
100179374	BRADENTON	FL		12/27/2024		5,826							5,826	5,826			
100178285	KEYES	CA		11/19/2024		2,906							2,906	2,906			
100147454	DANIA	FL		04/03/2024		652							652	652			
100153901	NEW CARROLLTON	MD		06/05/2024		16,264							16,264	16,264			
100185776	NORWICH	CT		12/26/2024		694							694	694			
100175667	KISSIMMEE	FL		11/12/2024		713							713	713			
100148183	SARASOTA	FL		04/12/2024		871							871	871			
100174240	WALKER	MN		10/31/2024		3,584							3,584	3,584			
100103225	LOUISVILLE	CO		04/26/2023		782							782	782			
100086292	DELFT	NLD		08/29/2022		(95)							(95)		95		95
100079967	MIAMI BEACH	FL		04/08/2022		1,712							1,712	1,712			
100120457	ORLAND PARK	IL		08/18/2023		5,679							5,679	5,679			
100143317	APEX	NC		02/16/2024		931							931	931			
100120012	SOUTHAMPTON	PA		08/11/2023		675							675	675			
100136907	PALENVILLE	NY		11/27/2023		6,471							6,471	6,471			
100078332	CAPE CORAL	FL		02/10/2022		1,429							1,429	1,429			
100057690	SIMI VALLEY	CA		06/30/2021		1,943							1,943	1,943			
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		457							457	457			
100163121	CHANDLER	AZ		08/13/2024		810							810	810			
100145538	UNITED KINGDOM	GBR		03/12/2024		14							14		(14)		(14)
100080003	CHANDLER	AZ		04/25/2022		1,497							1,497	1,497			
100074201	SACRAMENTO	CA		12/09/2021		1,560							1,560	1,560			
100180231	MANCHESTER	TN		11/25/2024		862							862	862			
100163093	GAINESVILLE	FL		08/13/2024		928							928	928			
100164333	ALEXANDRIA	VA		08/21/2024		934							934	934			
100165684	TOOL	TX		10/04/2024		659							659	659			
100119229	IRVINGTON	NJ		07/31/2023		1,035							1,035	1,035			
100144291	HINSDALE	MA		03/07/2024		739							739	739			
100163328	SAN BERNARDINO	CA		08/13/2024		1,599							1,599	1,599			
100179610	MORRISTOWN	NJ		11/21/2024		870							870	870			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159265	HIGHLAND	MD		07/15/2024		875							875	875			
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		1,189							1,189	1,189			
100134391	CHICAGO	IL		10/27/2023		557							557	557			
100116642	CORONA	CA		07/20/2023		2,006							2,006	2,006			
100055096	KEARNY	NJ		03/23/2021		791							791	791			
100158193	UNITED KINGDOM	GBR		07/09/2024		(14)							(14)		14		14
100158191	UNITED KINGDOM	GBR		07/09/2024		(16)							(16)		16		16
100139202	ALLENTOWN	PA		12/28/2023		3,029							3,029	3,029			
100143729	LANCASTER	CA		02/26/2024		667							667	667			
100180325	PARKER	CO		11/25/2024		1,223							1,223	1,223			
100174227	SACRAMENTO	CA		10/31/2024		742							742	742			
100175022	SANTA ANA	CA		11/05/2024		709							709	709			
100172159	BAKERSFIELD	CA		10/17/2024		876							876	876			
100149303	HOLLYWOOD	FL		04/24/2024		1,325							1,325	1,325			
100032090	FREMONT	CA		03/29/2019		1,475							1,475	1,475			
100165569	LIBERTY HILL	TX		08/29/2024		2,008							2,008	2,008			
100029619	WOODLAND	WA		10/26/2018		1,543							1,543	1,543			
100100678	RIALTO	CA		04/28/2023		1,384							1,384	1,384			
100179577	SEATTLE	WA		11/21/2024		21,190							21,190	21,190			
100137775	CLOVIS	CA		12/08/2023		183,061							183,061	183,061			
100132544	CONCORD	CA		11/03/2023		947							947	947			
100164219	LANCASTER	CA		08/21/2024		732							732	732			
100140038	HALETHORPE	MD		01/09/2024		719							719	719			
100090730	BRIDGEPORT	CT		12/29/2022		816							816	816			
100118753	PANAMA CITY BEACH	FL		07/25/2023		675							675	675			
100049407	LOS ANGELES	CA		11/20/2020		1,319							1,319	1,319			
100149190	LOS ANGELES	CA		04/22/2024		624							624	624			
100076279	JACKSONVILLE BEACH	FL		01/07/2022		3,171							3,171	3,171			
100158123	NEWARK	DE		07/09/2024		1,021							1,021	1,021			
100166104	ROSEVILLE	CA		09/09/2024		819							819	819			
100014375	FARMINGDALE	NY		09/27/2017		2,055							2,055	2,055			
100164456	TEMPE	AZ		08/21/2024		891							891	891			
100130022	CENTRAL ISLIP	NY		09/27/2023		893							893	893			
100116576	NORTH LAS VEGAS	NV		07/20/2023		584							584	584			
100119281	WESTON	TX		07/31/2023		3,506							3,506	3,506			
100128513	JOSHUA TREE	CA		09/15/2023		704							704	704			
100060270	BRENTWOOD	TN		06/25/2021		1,969							1,969	1,969			
100120074	FRISCO	TX		08/11/2023		952							952	952			
100080987	PASADENA	CA		03/18/2022		2,378							2,378	2,441		63	63
100139769	UNITED KINGDOM	GBR		12/18/2023		846							846	859	12		12
100120058	GILBERT	AZ		08/11/2023		990							990	990			
100151610	FYFFE	AL		05/10/2024		1,015							1,015	1,015			
100133475	JERSEY CITY	NJ		10/19/2023		214							214	214			
100024807	WAILUKU	HI		09/20/2018		2,482							2,482	2,482			
100164529	ANNA	TX		08/21/2024		901							901	901			
100118766	FAIRFAX	VT		07/25/2023		1,579							1,579	1,579			
100185022	LUTZ	FL		12/19/2024		621							621	621			
100091381	VALLEJO	CA		02/22/2023		1,464							1,464	1,464			
100025907	NORTH BERGEN	NJ		09/20/2018		2,664							2,664	2,664			
100146575	PLANO	TX		03/20/2024		526							526	526			
100116017	SUWANEE	GA		07/20/2023		1,636							1,636	1,636			

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100100427	JUPITER	FL		04/27/2023		1,703							1,703	1,703			
100129657	NAPLES	FL		09/29/2023		2,148							2,148	2,148			
100139170	MILFORD	CT		12/28/2023		5,411							5,411	5,411			
100118663	MOUNT VERNON	NY		07/25/2023		2,535							2,535	2,535			
100142712	ROSEVILLE	CA		02/08/2024		1,076							1,076	1,076			
100133471	PEARLAND	TX		10/19/2023		1,953							1,953	1,953			
100115323	LONG BEACH	CA		07/17/2023		.241							.241	.241			
100143907	CROFTON	MD		03/06/2024		.720							.720	.720			
100151057	WOODLAND	CA		05/08/2024		.838							.838	.838			
100089404	GRAND PRAIRIE	TX		11/17/2022		1,097							1,097	1,097			
100116171	JURUPA VALLEY	CA		07/20/2023		1,926							1,926	1,926			
100110119	HOMESTEAD	FL		06/23/2023		1,045							1,045	1,045			
100028950	COVINA	CA		10/26/2018		1,427							1,427	1,427			
100048326	PATCHOGUE	NY		11/20/2020		.935							.935	.935			
100185456	RALEIGH	NC		12/20/2024		1,183							1,183	1,183			
100148287	MIRAMAR BEACH	FL		04/12/2024		1,739							1,739	1,739			
100138247	WEATHERFORD	TX		12/14/2023		1,075							1,075	1,075			
100148555	LAKEWOOD	NJ		04/12/2024		.845							.845	.845			
100134650	CORAL SPRINGS	FL		10/30/2023		.957							.957	.957			
100108209	ORLANDO	FL		05/24/2023		.891							.891	.891			
100055537	ROCKAWAY	NJ		03/23/2021		1,425							1,425	1,425			
100038440	DUBLIN	IRL		09/27/2019		5,447							5,447	5,959	.497	16	.513
100170123	WINDER	GA		10/08/2024		.797							.797	.797			
100143305	ARLINGTON	TX		02/16/2024		.627							.627	.627			
100157958	DAVENPORT	FL		07/09/2024		1,198							1,198	1,198			
100082258	REDDING	CA		04/14/2022		1,817							1,817	1,817			
100159244	ALEXANDER CITY	AL		07/15/2024		11,802							11,802	11,802			
100017272	MESA	AZ		04/26/2018		2,779							2,779	2,779			
100133083	ROYAL PALM BEACH	FL		11/29/2023		.706							.706	.706			
100151005	BONITA SPRINGS	FL		05/08/2024		.872							.872	.872			
100152653	HOUSTON	TX		05/17/2024		14,021							14,021	14,021			
100031475	CHINO	CA		03/29/2019		1,805							1,805	1,805			
100115933	REEDVILLE	VA		07/20/2023		1,415							1,415	1,415			
100065365	TIGARD	OR		07/28/2021		1,814							1,814	1,814			
100119247	VENICE	FL		07/31/2023		1,350							1,350	1,350			
100181695	MADISON	AL		12/11/2024		.968							.968	.968			
100185323	ARLINGTON	TX		12/20/2024		1,014							1,014	1,014			
100154124	LUGOFF	SC		07/11/2024		.762							.762	.762			
100157626	PORT SAINT LUCIE	FL		06/28/2024		.143							.143	.143			
100116095	SAN BERNARDINO	CA		07/20/2023		1,841							1,841	1,841			
100157823	BREMERTON	WA		08/01/2024		.719							.719	.719			
100150917	AUSTIN	TX		05/08/2024		.956							.956	.956			
100117315	KISSIMMEE	FL		07/20/2023		1,894							1,894	1,894			
100158371	UNITED KINGDOM	GBR		07/09/2024		(16)							(16)		16		16
100091982	CLIFTON	NJ		02/07/2023		.758							.758	.758			
100118113	SACRAMENTO	CA		07/20/2023		1,393							1,393	1,393			
100151744	MIAMI	FL		05/10/2024		2,175							2,175	2,175			
100162574	ALLENTOWN	PA		08/12/2024		.823							.823	.823			
100147491	BALTIMORE	MD		04/03/2024		.836							.836	.836			
100158084	FOREST HILL	TX		07/09/2024		.950							.950	.950			
100101842	COTTONWOOD	CA		04/06/2023		.750							.750	.750			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157952	GATLINBURG	TN		07/09/2024		1,547							1,547	1,547			
100080232	SAN BERNARDINO	CA		02/25/2022		1,707							1,707	1,707			
100151290	DOWNINGTOWN	PA		05/10/2024		961							961	961			
100156721	YAKIMA	WA		06/26/2024		640							640	640			
100132113	JACKSON	NJ		10/13/2023		868							868	868			
100057528	NEWTON	MA		06/30/2021		2,043							2,043	2,043			
100162899	DURHAM	NC		08/12/2024		892							892	892			
100100344	CARLSTADT	NJ		04/27/2023		1,632							1,632	1,632			
100068444	LOS ANGELES	CA		08/25/2021		2,596							2,596	2,596			
100165368	ORLANDO	FL		08/29/2024		924							924	924			
100176739	APEX	NC		11/15/2024		1,186							1,186	1,186			
100151244	SANTA MARIA	CA		05/10/2024		1,019							1,019	1,019			
100140625	ROCKVILLE	MD		01/19/2024		957							957	957			
100156676	SNELLVILLE	GA		06/24/2024		898							898	898			
100091800	ELK GROVE	CA		01/30/2023		852							852	852			
100156474	FOWLER	CA		06/24/2024		825							825	825			
100158130	YAKIMA	WA		07/09/2024		850							850	850			
100113851	KEY BISCAYNE	FL		06/29/2023		108,411							108,411	108,411			
100135863	MADERA	CA		11/13/2023		535							535	535			
100180370	TUCSON	AZ		11/25/2024		1,119							1,119	1,119			
100161717	PORT SAINT LUCIE	FL		07/30/2024		492							492	492			
100013891	CORONA	CA		05/25/2017		1,708							1,708	1,708			
100115198	ELIZABETH	NJ		07/17/2023		907							907	907			
100181529	PORT SAINT LUCIE	FL		12/06/2024		640							640	640			
100135289	CHERRY LOG	GA		11/13/2023		880							880	880			
100081535	COMBINED LOCKS	WI		03/18/2022		1,688							1,688	1,688			
100185949	HEMET	CA		12/26/2024		576							576	576			
100157651	NORTH LAUDERDALE	FL		06/28/2024		495							495	495			
100171502	COLLEGE STATION	TX		10/16/2024		2,592							2,592	2,592			
100151105	AUBREY	TX		05/08/2024		842							842	842			
100165576	EDISON	NJ		08/29/2024		887							887	887			
100102953	VIRGINIA BEACH	VA		06/22/2023		818							818	818			
100138354	BIG SANDY	TX		12/18/2023		645							645	645			
100168557	COLTON	CA		09/25/2024		2,856							2,856	2,856			
100135571	MEDFORD	MA		11/13/2023		1,904							1,904	1,904			
100049387	MIAMI	FL		11/20/2020		1,125							1,125	1,125			
100153668	KISSIMMEE	FL		05/31/2024		764							764	764			
100140746	SUGAR LAND	TX		01/22/2024		554							554	554			
100169969	SAINT JOHNS	FL		11/08/2024		876							876	876			
100129678	CONVERSE	TX		09/29/2023		1,566							1,566	1,566			
100129680	CONVERSE	TX		09/29/2023		1,566							1,566	1,566			
100171458	APPLE VALLEY	MN		10/16/2024		781							781	781			
100087813	CANYON LAKE	TX		11/17/2022		727							727	727			
100068658	TILBURG	NLD		08/30/2021		(117)							(117)		117		117
100179959	SAINT CLOUD	FL		11/25/2024		903							903	903			
100139481	JONESBORO	GA		12/28/2023		791							791	791			
100071674	WASHINGTON	DC		10/14/2021		2,446							2,446	2,446			
100067700	AUSTIN	TX		09/23/2021		2,094							2,094	2,094			
100135848	RENO	NV		11/10/2023		871							871	871			
100172450	MUNDELEIN	IL		10/23/2024		1,127							1,127	1,127			
100026178	BRONX	NY		09/20/2018		1,682							1,682	1,682			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148166	SAN JOSE	CA		05/15/2024		2,296							2,296	2,296			
100100805	LOS BANOS	CA		04/28/2023		3,321							3,321	3,321			
100000213	UNION CITY	CA		09/27/2016		3,543							3,543	3,543			
100087984	OLIVEHURST	CA		10/25/2022		940							940	940			
100147350	PANAMA CITY BEACH	FL		05/08/2024		772							772	772			
100073565	WILTON	CA		11/19/2021		3,148							3,148	3,148			
100159201	RALEIGH	NC		07/15/2024		2,067							2,067	2,067			
100086747	FRANKLIN	TN		09/30/2022		1,065							1,065	1,065			
100115730	SEMINOLE	FL		07/20/2023		1,014							1,014	1,014			
100149554	CHARLOTTE	NC		04/26/2024		819							819	819			
100170333	SANDPOINT	ID		10/08/2024		4,018							4,018	4,018			
100148139	MIAMI BEACH	FL		05/15/2024		702							702	702			
100160384	LUCERNE	CA		09/06/2024		2,581							2,581	2,581			
100173315	VILLAS	NJ		10/30/2024		3,105							3,105	3,105			
100011416	SUNNYVALE	CA		12/23/2016		1,684							1,684	1,684			
100065512	SPARKS	NV		07/28/2021		2,009							2,009	2,009			
100101592	TACOMA	WA		04/26/2023		1,464							1,464	1,464			
100129502	SPRINGVILLE	CA		09/29/2023		865							865	865			
100150952	GARDEN GROVE	CA		05/08/2024		918							918	918			
100166027	BLAINE	MN		09/06/2024		599							599	599			
100116960	ATLANTA	GA		07/20/2023		2,006							2,006	2,006			
100132811	LEWISVILLE	TX		11/03/2023		918							918	918			
100156995	UNITED KINGDOM	GBR		06/27/2024		(12)							(12)		12		12
100181511	VISALIA	CA		12/06/2024		816							816	816			
100147051	MYRTLE BEACH	SC		03/27/2024		2,044							2,044	2,044			
100142006	SACRAMENTO	CA		02/29/2024		808							808	808			
100161729	LAS VEGAS	NV		07/30/2024		743							743	743			
100103307	LAKELAND	FL		04/27/2023		1,000							1,000	1,000			
100103886	SHIRLEY	NY		05/10/2023		895							895	895			
100129344	WADDELL	AZ		09/25/2023		902							902	902			
100108889	ESTERO	FL		05/31/2023		946							946	946			
100166241	BREMERTON	WA		09/09/2024		1,079							1,079	1,079			
100057586	BALDWIN PARK	CA		06/30/2021		2,943							2,943	2,943			
100053735	ASHEVILLE	NC		03/23/2021		1,476							1,476	1,476			
100139122	MIAMI	FL		12/28/2023		647							647	647			
100060071	PHOENIX	AZ		06/25/2021		1,781							1,781	1,781			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		927							927	927			
100173719	BOCA RATON	FL		10/30/2024		754							754	754			
100163811	WINTER GARDEN	FL		09/27/2024		745							745	745			
100137501	AGOURA HILLS	CA		01/11/2024		699							699	699			
100161356	AURORA	CO		07/25/2024		951							951	951			
100171945	AUSTIN	TX		10/17/2024		878							878	878			
100172310	AUSTIN	TX		10/21/2024		960							960	960			
100101676	SAN DIEGO	CA		04/26/2023		948							948	948			
100181872	LITHIA	FL		12/12/2024		925							925	925			
100025365	PLYMOUTH	MA		09/20/2018		1,496							1,496	1,496			
100141643	BAKERSFIELD	CA		01/30/2024		812							812	812			
100164278	LAS VEGAS	NV		08/21/2024		928							928	928			
100101625	PLANT CITY	FL		04/26/2023		1,005							1,005	1,005			
100171768	BAKERSFIELD	CA		10/17/2024		5,861							5,861	5,861			
100054927	O FALLON	IL		03/23/2021		439							439	439			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032114	PACIFICA	CA		03/29/2019		1,081							1,081	1,081			
100132351	ANAHEIM	CA		11/03/2023		1,086							1,086	1,086			
100149672	SURPRISE	AZ		04/26/2024		1,544							1,544	1,544			
100162936	GOODYEAR	AZ		08/12/2024		801							801	801			
100049784	STAMFORD	CT		11/20/2020		2,165							2,165	2,165			
100141739	COLORADO SPRINGS	CO		01/30/2024		720							720	720			
100110498	HINGHAM	MA		06/30/2023		1,965							1,965	1,965			
100182445	ANNA	TX		12/12/2024		1,080							1,080	1,080			
100146697	YPSILANTI	MI		03/20/2024		756							756	756			
100116064	NORWALK	CT		07/20/2023		903							903	903			
100153834	LEESVILLE	SC		07/10/2024		642							642	642			
100172884	SHOREWOOD	IL		10/25/2024		641							641	641			
100182493	MELISSA	TX		12/12/2024		988							988	988			
100156782	OAK HILLS	CA		06/26/2024		1,077							1,077	1,077			
100099580	BIG BEAR LAKE	CA		04/06/2023		1,265							1,265	1,265			
100152257	QUEEN CREEK	AZ		05/17/2024		618							618	618			
100103318	ATLANTA	GA		04/28/2023		54,218							54,218	54,218			
100156042	PORT SAINT LUCIE	FL		06/18/2024		768							768	768			
100158673	MARS HILL	NC		07/10/2024		1,234							1,234	1,234			
100152396	LITTLETON	CO		05/17/2024		824							824	824			
100164550	DACULA	GA		08/21/2024		6,024							6,024	6,024			
100069072	BOTHELL	WA		09/01/2021		4,205							4,205	4,205			
100180188	WINNETKA	IL		11/25/2024		792							792	792			
100120695	BRADENTON	FL		08/25/2023		1,217							1,217	1,217			
100148579	MARY ESTHER	FL		04/12/2024		849							849	849			
100164083	DORAL	FL		08/21/2024		899							899	899			
100128820	HUDSON	FL		09/21/2023		3,948							3,948	3,948			
100136551	LIBERTY HILL	TX		11/20/2023		1,648							1,648	1,648			
100129980	MASTIC	NY		09/27/2023		814							814	814			
100169131	CLERMONT	FL		09/27/2024		901							901	901			
100110773	SALT LAKE CITY	UT		08/11/2023		546							546	546			
100165715	LENOIR CITY	TN		08/29/2024		710							710	710			
100109842	LANTANA	FL		06/22/2023		763							763	763			
100146203	SAN CLEMENTE	CA		03/19/2024		1,371							1,371	1,371			
100169094	HENDERSONVILLE	TN		09/27/2024		901							901	901			
100175383	CHICAGO	IL		11/05/2024		1,051							1,051	1,051			
100075270	MOSELEY	VA		12/01/2021		2,815							2,815	2,815			
100185345	ISELIN	NJ		12/20/2024		1,025							1,025	1,025			
100148773	MESA	AZ		04/17/2024		51,219							51,219	51,219			
100178305	SAN FERNANDO	CA		11/19/2024		1,009							1,009	1,009			
100074202	SACRAMENTO	CA		12/09/2021		1,589							1,589	1,589			
100078875	VALLEJO	CA		02/24/2022		1,393							1,393	1,393			
100137725	LOWELL	MA		12/08/2023		797							797	797			
100159603	PORT ST LUCIE	FL		07/15/2024		713							713	713			
100080924	ARVADA	CO		03/17/2022		1,513							1,513	1,513			
100156352	PUNTA GORDA	FL		07/25/2024		857							857	857			
100175921	HENRICO	VA		11/14/2024		937							937	937			
100158751	EMERALD ISLE	NC		07/10/2024		836							836	836			
100152761	PIONEERTOWN	CA		05/22/2024		1,357							1,357	1,357			
100066717	JACKSON	NJ		08/02/2021		1,746							1,746	1,746			
10014891 6	FRISCO	TX		04/17/2024		868							868	868			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101197	AVENTURA	FL		04/28/2023		1,968							1,968	1,968			
100165517	TUCSON	AZ		08/29/2024		821							821	821			
100178381	NORTH LAS VEGAS	NV		11/21/2024		846							846	846			
100168660	SPARTA	NJ		09/25/2024		675							675	675			
100118856	WEST PALM BEACH	FL		08/30/2023		664							664	664			
100110758	APTOS	CA		08/11/2023		1,054							1,054	1,054			
100150776	BOSTON	MA		05/07/2024		862							862	862			
100174388	PHILADELPHIA	PA		10/31/2024		1,056							1,056	1,056			
100133718	LEHI	UT		10/23/2023		986							986	986			
100162581	LANTANA	TX		08/12/2024		12,000							12,000	12,121		121	121
100137719	MYRTLE BEACH	SC		12/08/2023		3,837							3,837	3,837			
100060227	ELIZABETH	NJ		06/25/2021		1,356							1,356	1,356			
100164234	BAKERSFIELD	CA		08/21/2024		2,880							2,880	2,880			
100181931	HELENA	MT		12/12/2024		877							877	877			
100162056	INDIAN LAND	SC		07/31/2024		914							914	914			
100174547	CLINTON	CT		10/31/2024		700							700	700			
100185571	CARROLL	NH		12/20/2024		723							723	723			
100168486	WOODSTOCK	GA		09/25/2024		918							918	918			
100026726	UPLAND	CA		09/26/2018		953							953	953			
100067719	MODESTO	CA		09/23/2021		1,818							1,818	1,818			
100163107	KISSIMMEE	FL		08/13/2024		835							835	835			
100089047	LODI	CA		11/04/2022		978							978	978			
100127706	SAN BERNARDINO	CA		09/08/2023		1,912							1,912	1,912			
100127671	WORTH	IL		09/08/2023		896							896	896			
100173268	NEWARK	DE		10/30/2024		980							980	980			
100148548	PHOENIX	AZ		04/12/2024		838							838	838			
100115589	BROOKELAND	TX		07/19/2023		927							927	927			
100148541	ROME	GA		04/12/2024		1,179							1,179	1,179			
100154537	SALEM	OR		06/14/2024		807							807	807			
100161524	MESA	AZ		07/30/2024		1,154							1,154	1,154			
100157790	MIAMI	FL		08/01/2024		749							749	749			
100168186	BEND	OR		09/20/2024		2,164							2,164	2,164			
40100073736	WILKES-BARRE	PA		09/27/2024		839							839	839			
100133149	HOUSTON	TX		11/29/2023		53,139							53,139	53,139			
100114801	OAKLAND PARK	FL		07/10/2023		894							894	894			
100163310	LEHIGH ACRES	FL		08/13/2024		723							723	723			
100126306	NEW BRITAIN	CT		08/30/2023		803							803	803			
100110512	GALVESTON	TX		06/30/2023		878							878	878			
100145809	OGDEN	UT		05/08/2024		95							95	95			
100078675	ORMOND BEACH	FL		02/02/2022		1,675							1,675	1,675			
100142959	PITTSBURGH	PA		02/09/2024		1,450							1,450	1,450			
100148651	SAN BERNARDINO	CA		04/15/2024		553							553	553			
100150851	IRVINGTON	NJ		05/08/2024		1,012							1,012	1,012			
100087428	COVINA	CA		10/25/2022		1,361							1,361	1,361			
100172843	SANDY	OR		10/25/2024		922							922	922			
100186391	LONGMONT	CO		12/30/2024		1,131							1,131	1,131			
100054812	CANTON	OH		03/23/2021		249							249	249			
100164773	DEWEY	AZ		08/26/2024		914							914	914			
100148228	APEX	NC		04/12/2024		802							802	802			
100182398	NEW ORLEANS	LA		12/12/2024		1,002							1,002	1,002			
100174223	SAN DIEGO	CA		10/31/2024		901							901	901			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066836	ABINGDON	MD		08/02/2021		2,940							2,940	2,940			
100129313	DAVENPORT	FL		09/25/2023		1,601							1,601	1,601			
100182002	COLUMBIA	SC		12/12/2024		1,668							1,668	1,668			
100170376	BELLE CENTER	OH		10/08/2024		820							820	820			
100176897	RANCHO CORDOVA	CA		11/15/2024		745							745	745			
100080053	DIAMOND BAR	CA		04/08/2022		1,805							1,805	1,805			
100164809	RUSSELLS POINT	OH		08/26/2024		776							776	776			
100119154	SEDONA	AZ		07/31/2023		908							908	908			
100140997	EFFORT	PA		02/20/2024		725							725	725			
100117769	FULSHEAR	TX		07/20/2023		591							591	591			
100103255	JACKSONVILLE	FL		04/27/2023		859							859	859			
100163361	TOWNSEND	TN		09/27/2024		692							692	692			
100172512	ONTARIO	CA		10/23/2024		853							853	853			
100138919	BERRYVILLE	VA		12/21/2023		696							696	696			
100149423	ORLANDO	FL		04/24/2024		905							905	905			
100162669	BREMERTON	WA		08/12/2024		1,145							1,145	1,145			
100186485	STOCKTON	CA		12/30/2024		767							767	767			
100115902	WESLEY CHAPEL	FL		07/20/2023		919							919	919			
100119989	PROVIDENCE	RI		08/11/2023		962							962	962			
100110054	SARASOTA	FL		06/23/2023		946							946	946			
100166182	ROUND ROCK	TX		09/09/2024		1,233							1,233	1,233			
100160978	HENDERSON	NV		07/24/2024		1,535							1,535	1,535			
100049234	RICHMOND HILL	NY		11/20/2020		1,309							1,309	1,309			
100169926	FUQUAY VARINA	NC		11/08/2024		940							940	940			
100182076	LAS VEGAS	NV		12/12/2024		2,280							2,280	2,280			
100163048	EUGENE	OR		08/13/2024		1,004							1,004	1,004			
100115063	WAKEFIELD	RI		07/14/2023		1,282							1,282	1,282			
100087373	RICHMOND	TX		10/25/2022		4,443							4,443	4,443			
100156326	CAPE CORAL	FL		07/25/2024		763							763	763			
100120682	WAXAHACHIE	TX		08/24/2023		374							374	(24,928)		(25,302)	(25,302)
100067791	MANTECA	CA		09/23/2021		1,986							1,986	1,986			
100140326	BERWYN	IL		01/18/2024		765							765	765			
100110098	ELIZABETH	NJ		06/23/2023		865							865	865			
100083352	LELYSTAD	NLD		05/27/2022		(70)							(70)		70		70
100078511	NIJMEGEN	NLD		01/26/2022		(34)							(34)		34		34
100088530	BERGEN OP ZOOM	NLD		10/27/2022		(110)							(110)		110		110
100080326	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		(110)							(110)		110		110
100181206	RICHARDSON	TX		12/06/2024		938							938	938			
100083318	ROTTERDAM	NLD		05/27/2022		(126)							(126)		126		126
100175326	BOURNE	MA		11/05/2024		920							920	920			
100168220	SAN ANTONIO	TX		09/20/2024		1,446							1,446	1,446			
100067416	SHORELINE	WA		09/23/2021		1,808							1,808	1,808			
100185325	FORNEY	TX		12/20/2024		920							920	920			
100135758	LOUISVILLE	KY		11/10/2023		951							951	951			
100172372	NORTHLAKE	TX		10/23/2024		998							998	998			
100114926	WINTER GARDEN	FL		07/13/2023		24,344							24,344	24,344			
100152272	SAINT PETERSBURG	FL		05/17/2024		999							999	999			
100062207	HAPPY VALLEY	OR		07/01/2021		2,714							2,714	2,714			
100130430	LOS ANGELES	CA		09/28/2023		694							694	694			
100169385	LACEY	WA		09/27/2024		808							808	808			
100162875	CLERMONT	FL		08/12/2024		883							883	883			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100144806	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,331)	(58)	(1,341)	(1,399)
100173376	APEX	NC		10/30/2024		853							853	853			
100046252	SOUTHBOROUGH	MA		11/25/2020		873							873	873			
100076078	ARGYLE	TX		01/07/2022		1,732							1,732	1,732			
100102028	MARICOPA	AZ		04/14/2023		352							352	352			
100135824	NAPLES	FL		11/10/2023		877							877	877			
100156574	NASHVILLE	TN		06/24/2024		805							805	805			
100144346	PORUM	OK		03/07/2024		786							786	786			
100112333	KAUKAUNA	WI		06/29/2023		579							579	579			
100149060	CHATTANOOGA	TN		04/19/2024		2,795							2,795	2,795			
100127186	BRONX	NY		08/30/2023		2,254							2,254	2,254			
100169936	ALEDO	TX		11/08/2024		879							879	879			
100100848	SHELTON	CT		04/28/2023		1,231							1,231	1,231			
100180195	COLUMBUS	OH		11/25/2024		784							784	784			
100115064	BUCKLEY	WA		07/14/2023		1,078							1,078	1,078			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		949							949	949			
100029340	OZONE PARK	NY		10/26/2018		1,278							1,278	1,278			
100119772	BRONX	NY		08/08/2023		799							799	799			
100090615	RONKONKOMA	NY		12/29/2022		932							932	932			
100100001	LAS VEGAS	NV		03/28/2023		70,000							70,000	70,000			
100131814	MOUNT VERNON	WA		10/06/2023		371							371	371			
100084838	SPARKS	NV		08/02/2022		1,208							1,208	1,208			
100137959	LELAND	NC		12/13/2023		1,143							1,143	1,143			
100129716	NEWARK	NJ		09/29/2023		593							593	593			
100143746	RICHMOND	TX		04/05/2024		1,490							1,490	1,490			
100038571	GALWAY	IRL		09/27/2019		60							60	197	89	48	137
100149799	CORDOVA	TN		04/26/2024		630							630	630			
100109644	FAIRBURN	GA		06/14/2023		547							547	547			
100176672	FRESNO	CA		11/15/2024		633							633	633			
100147618	NORTH PROVIDENCE	RI		04/04/2024		733							733	733			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		800							800	800			
100081096	NAPA	CA		03/18/2022		2,354							2,354	2,354			
100090312	PITTSBURGH	PA		01/06/2023		758							758	758			
100065546	RICHMOND	CA		07/28/2021		1,820							1,820	1,820			
100132070	ELIZABETH	NJ		10/13/2023		836							836	836			
100152341	RIDGEFIELD	WA		05/17/2024		1,558							1,558	1,558			
100065671	CHARLOTTE	NC		07/28/2021		1,952							1,952	1,952			
100129639	LANCASTER	CA		09/29/2023		867							867	867			
100131991	BOUNTIFUL	UT		10/13/2023		1,300							1,300	1,300			
100162514	STOCKTON	CA		08/12/2024		719							719	719			
100182043	CEDAR PARK	TX		12/12/2024		1,000							1,000	1,000			
100150890	WESTERVILLE	OH		05/08/2024		818							818	818			
100065380	CAMAS	WA		07/28/2021		1,865							1,865	1,865			
100158221	UNITED KINGDOM	GBR		07/09/2024		(19)							(19)		19		19
100101558	AUSTIN	TX		04/26/2023		1,728							1,728	1,728			
100157655	CARLSBAD	CA		06/28/2024		945							945	945			
100119183	JOSHUA	TX		07/31/2023		981							981	981			
100168482	CASA GRANDE	AZ		09/25/2024		701							701	701			
100027009	WHITTIER	CA		09/26/2018		1,547							1,547	1,547			
100150979	WEST PARK	FL		05/08/2024		867							867	867			
100025579	SAN JOSE	CA		09/20/2018		4,819							4,819	4,819			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100029222	WESTMINSTER	CA		10/26/2018		2,127							2,127	2,127			
100136443	COACHELLA	CA		11/20/2023		1,306							1,306	1,306			
100139573	ROCKPORT	TX		12/28/2023		592							592	592			
100144132	MARIETTA	GA		03/07/2024		1,042							1,042	1,042			
100142416	MANVEL	TX		02/05/2024		905							905	905			
100079188	NEWARK	NJ		02/24/2022		1,865							1,865	1,865			
100109709	RANCHO CUCAMONGA	CA		06/16/2023		856							856	856			
100138696	SAN ANTONIO	TX		02/02/2024		542							542	542			
100147043	NAMPA	ID		03/27/2024		569							569	569			
100140026	SAVANNAH	GA		01/09/2024		712							712	712			
100179686	MANTECA	CA		11/21/2024		1,078							1,078	1,078			
100055447	EAST ORANGE	NJ		03/23/2021		830							830	830			
100170906	QUINCY	MA		10/11/2024		939							939	939			
100102122	FORNEY	TX		04/14/2023		504							504	504			
4010062450	BALTIMORE	MD		11/29/2023		664							664	664			
100153858	VICTORVILLE	CA		06/05/2024		781							781	781			
100109029	SILVER SPRING	MD		05/31/2023		3,034							3,034	3,034			
100167417	WINDERMERE	FL		09/16/2024		796							796	796			
100134738	JACKSON	NJ		10/30/2023		816							816	816			
100071976	HEBER CITY	UT		10/29/2021		3,198							3,198	3,198			
100181341	MANTECA	CA		12/06/2024		795							795	795			
100166146	BUDA	TX		09/09/2024		813							813	813			
100119647	MODESTO	CA		08/04/2023		705							705	705			
100159496	MIDDLETOWN	DE		07/15/2024		796							796	796			
100127997	COLORADO SPRINGS	CO		09/08/2023		989							989	989			
100186469	OLD ORCHARD BEACH	ME		12/30/2024		601							601	601			
100137549	WEST PALM BEACH	FL		12/08/2023		815							815	815			
100181254	PALM COAST	FL		12/06/2024		761							761	761			
100169079	ORLANDO	FL		09/27/2024		853							853	853			
100148330	FOLSOM	CA		04/12/2024		813							813	813			
100180515	DOWNEY	CA		11/26/2024		958							958	958			
100137121	SUWANEE	GA		11/28/2023		482							482	482			
100155935	HOMESTEAD	FL		06/17/2024		807							807	807			
100132362	ALLEN	TX		11/03/2023		994							994	994			
100151363	SOUTH JORDAN	UT		05/10/2024		952							952	952			
100166377	LUTZ	FL		10/24/2024		637							637	637			
100182518	BOWIE	MD		12/12/2024		9,125							9,125	9,125			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		8,275							8,275	8,275			
100149373	LEANDER	TX		04/24/2024		1,306							1,306	1,306			
100182620	HUTCHINSON ISLAND	FL		12/12/2024		1,157							1,157	1,157			
100046101	WASHINGTON CROSSING	PA		11/25/2020		982							982	982			
100127491	CRYSTAL BEACH	TX		09/08/2023		879							879	879			
100159234	TEMPE	AZ		07/15/2024		33,110							33,110	33,110			
100084445	PANORAMA CITY	CA		08/12/2022		1,117							1,117	1,117			
100100081	MIAMI	FL		03/28/2023		734							734	734			
100128777	NORWALK	CT		09/21/2023		755							755	755			
100100767	HUNTINGTOWN	MD		04/28/2023		1,357							1,357	1,357			
100116206	BROOKLYN	NY		07/20/2023		2,372							2,372	2,372			
100162505	SOUTH OGDEN	UT		08/12/2024		920							920	920			
100099556	ROWLETT	TX		02/17/2023		270							270	270			
100151380	MILTON	GA		05/10/2024		1,066							1,066	1,066			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		788							788	788			
100023866	MIAMI	FL		09/10/2018		2,322							2,322	2,322			
100103771	MIAMI	FL		05/10/2023		859							859	859			
4010087778	AKRON	OH		11/26/2024		708							708	708			
100179578	WARWICK	RI		11/21/2024		886							886	886			
100167482	SNELLVILLE	GA		10/31/2024		9,757							9,757	9,757			
100133462	CLOVIS	CA		10/19/2023		1,153							1,153	1,153			
100171218	MESA	AZ		10/16/2024		1,514							1,514	1,514			
100144815	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100057652	S SAN FRAN	CA		06/30/2021		6,069							6,069	6,069			
100158764	APEX	NC		07/10/2024		915							915	915			
100173806	LONGVIEW	WA		10/31/2024		544							544	544			
100103528	EUGENE	OR		05/08/2023		377							377	377			
100156041	SAN BENITO	TX		06/18/2024		524							524	524			
100181536	GRESHAM	OR		12/06/2024		1,015							1,015	1,015			
100169589	MIAMI	FL		09/30/2024		1,523							1,523	1,523			
100182365	STOCKTON	CA		12/12/2024		935							935	935			
100174347	SEFFNER	FL		10/31/2024		856							856	856			
100133728	ELK GROVE	CA		10/23/2023		1,249							1,249	1,249			
100171527	SALEM	OR		10/16/2024		1,736							1,736	1,736			
100143567	CHICAGO	IL		02/21/2024		733							733	733			
100149365	BRIDGEPORT	PA		04/24/2024		1,439							1,439	1,439			
100140769	SAN TAN VALLEY	AZ		01/22/2024		739							739	739			
100158008	DENVER	CO		07/09/2024		833							833	833			
100169643	ROSAMOND	CA		09/30/2024		875							875	875			
100089272	WATKINS	CO		01/26/2023		721							721	721			
100120988	HOUSTON	TX		08/30/2023		872							872	872			
100156373	FORT LAUDERDALE	FL		07/25/2024		883							883	883			
100133672	JUSTIN	TX		10/23/2023		880							880	880			
100182456	GRASONVILLE	MD		12/12/2024		3,992							3,992	3,992			
100165938	NEW LONDON	CT		09/06/2024		775							775	775			
100151398	RICHMOND	VA		05/10/2024		810							810	810			
100129347	HUNTINGTON BEACH	CA		09/25/2023		67,327							67,327	67,327			
100175233	SARASOTA	FL		11/05/2024		2,870							2,870	2,870			
100120420	KELSEYVILLE	CA		08/18/2023		820							820	820			
100133425	LANCASTER	CA		10/19/2023		829							829	829			
100148114	MELISSA	TX		04/10/2024		1,020							1,020	1,020			
100180641	LAS VEGAS	NV		11/26/2024		821							821	821			
100164403	RANCHO CORDOVA	CA		08/21/2024		1,228							1,228	1,228			
100165014	PEMBROKE PINES	FL		08/28/2024		1,784							1,784	1,784			
100182461	WAYNE	PA		12/12/2024		905							905	905			
100158589	FAIRBANKS	AK		07/10/2024		808							808	808			
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		2,608							2,608	2,608			
100167590	DACULA	GA		09/19/2024		532							532	532			
100168489	KANSAS CITY	MO		09/25/2024		935							935	935			
100031753	CLERMONT	FL		03/29/2019		1,298							1,298	1,298			
100115105	ELK GROVE	CA		07/14/2023		1,068							1,068	1,068			
100031684	AMERICAN CANYON	CA		03/29/2019		1,685							1,685	1,685			
100110809	ROTTERDAM	NLD		06/28/2023		(131)							(131)		131		131
100065728	FAIRVIEW	NJ		07/28/2021		1,990							1,990	1,990			
100087397	CATHEDRAL CITY	CA		10/25/2022		1,415							1,415	1,415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156631	LAKE ARIEL	PA		06/24/2024		811							811	811			
100175655	HERNDON	VA		11/12/2024		682							682	682			
100067639	SAN MATEO	CA		09/23/2021		1,976							1,976	1,976			
100115781	FAYETTEVILLE	AR		07/20/2023		1,080							1,080	1,080			
100162768	HARTFORD	CT		08/12/2024		837							837	837			
100171765	DORAVILLE	GA		10/17/2024		88,268							88,268	88,268			
100110275	HOT SPRINGS	AR		06/30/2023		1,414							1,414	1,414			
100087344	NORTH FORT MYERS	FL		10/25/2022		1,354							1,354	1,354			
100156307	NEWARK	NJ		07/25/2024		780							780	780			
100179535	HUNTSVILLE	AL		11/21/2024		3,327							3,327	3,327			
100152692	PROSPER	TX		05/17/2024		946							946	946			
100159232	TOMS RIVER	NJ		07/15/2024		874							874	874			
100165479	VISALIA	CA		08/29/2024		819							819	819			
100026722	RANCHO MIRAGE	CA		09/26/2018		1,542							1,542	1,542			
100164384	ROYSE CITY	TX		08/21/2024		1,860							1,860	1,860			
100137639	ARGYLE	TX		12/08/2023		1,111							1,111	1,111			
100091869	MIAMI GARDENS	FL		01/30/2023		549							549	549			
100151602	ORANGE BEACH	AL		05/10/2024		810							810	810			
100140827	WEST PALM BEACH	FL		03/06/2024		964							964	964			
100133943	HARTFORD	CT		10/25/2023		736							736	736			
100102732	KISSIMMEE	FL		06/22/2023		743							743	743			
100175061	GAITHERSBURG	MD		11/05/2024		544							544	544			
100143408	PALM SPRINGS	CA		02/16/2024		1,746							1,746	1,746			
100164086	HESPERIA	CA		08/21/2024		796							796	796			
100162637	LOGANVILLE	GA		08/12/2024		1,082							1,082	1,082			
100091741	GAINESVILLE	GA		03/24/2023		556							556	556			
100026702	GARDENA	CA		09/26/2018		1,283							1,283	1,283			
100176519	MOULTRIE	GA		11/15/2024		1,196							1,196	1,196			
100067267	CLINTON	MD		08/02/2021		2,135							2,135	2,135			
100103743	CAMARILLO	CA		05/08/2023		1,551							1,551	1,551			
100048415	ANTIOCH	CA		11/20/2020		1,243							1,243	1,243			
100159512	WILDOMAR	CA		07/15/2024		2,326							2,326	2,326			
100151073	HERRIMAN	UT		05/08/2024		894							894	894			
100116324	STATEN ISLAND	NY		07/20/2023		2,216							2,216	2,216			
100080453	CYPRESS	TX		03/10/2022		1,555							1,555	1,555			
100169468	LANCASTER	CA		09/30/2024		1,420							1,420	1,420			
100144168	SACRAMENTO	CA		03/07/2024		945							945	945			
100090323	CAMAS	WA		01/06/2023		711							711	711			
100148565	WALLINGFORD	CT		04/12/2024		963							963	963			
100148393	RIVERHEAD	NY		04/12/2024		1,084							1,084	1,084			
100173975	HOUSTON	TX		10/31/2024		6,490							6,490	6,490			
100080969	NAMPA	ID		03/18/2022		1,840							1,840	1,840			
100031606	LAKE FOREST	CA		03/29/2019		2,276							2,276	2,276			
100057503	CLINTON	NJ		06/30/2021		2,168							2,168	2,168			
100024750	PALISADES PARK	NJ		09/20/2018		2,123							2,123	2,123			
100159239	MERCED	CA		07/15/2024		813							813	813			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		2,224							2,224	2,224			
100100309	KATY	TX		03/24/2023		374							374	374			
100141423	BUFORD	GA		01/30/2024		680							680	680			
100157921	SANGER	TX		07/09/2024		960							960	960			
100120560	KISSIMMEE	FL		08/18/2023		329							329	329			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181706	LAS VEGAS	NV		12/11/2024		1,292							1,292	1,292			
100161084	WINDSOR	CO		07/24/2024		1,167							1,167	1,167			
100134754	WESLEY CHAPEL	FL		10/30/2023		864							864	864			
500004742001	AMSTERDAM	NLD		06/25/2024		(6,040)							(6,040)		6,040		6,040
100179412	SOUTH DAYTONA	FL		12/27/2024		509							509	509			
100082602	PHILADELPHIA	PA		04/14/2022		1,071							1,071	1,071			
100145283	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100170449	PAWTUCKET	RI		10/09/2024		786							786	786			
100141913	KATY	TX		03/27/2024		774							774	774			
100175360	PISCATAWAY	NJ		11/05/2024		2,008							2,008	2,008			
100142660	MAGNA	UT		02/08/2024		4,460							4,460	4,460			
100132104	PETERBOROUGH	NH		10/13/2023		1,159							1,159	1,159			
100116069	SPARKS	NV		07/20/2023		1,096							1,096	1,096			
100172311	RIVERTON	UT		10/21/2024		950							950	950			
100169911	WOODSTOCK	GA		11/08/2024		917							917	917			
100148207	HILLSBORO	OR		04/12/2024		896							896	896			
100156452	LITTLEROCK	CA		06/24/2024		929							929	929			
100150971	WATERFORD	NY		05/08/2024		1,366							1,366	1,366			
100049778	GILROY	CA		11/20/2020		1,838							1,838	1,838			
100173311	MC GAHEYSVILLE	VA		10/30/2024		634							634	634			
100144395	ANDERSON	CA		03/07/2024		755							755	755			
100144430	KATY	TX		03/07/2024		(2,345)							(2,345)	(2,345)			
100149451	ROCKVILLE	MD		04/24/2024		1,231							1,231	1,231			
100148442	AUBURN	GA		04/12/2024		1,272							1,272	1,272			
100154845	EAST ORANGE	NJ		07/19/2024		742							742	742			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		880							880	880			
100171628	ROMULUS	MI		10/16/2024		1,137							1,137	1,137			
100025180	RIDGEWOOD	NJ		09/20/2018		1,478							1,478	1,478			
100116125	ELGIN	IL		07/20/2023		1,820							1,820	1,820			
100151212	WASHINGTON	DC		05/10/2024		1,009							1,009	1,009			
100170149	SPRING HILL	FL		10/08/2024		1,637							1,637	1,637			
100140245	SAN JACINTO	CA		01/18/2024		971							971	971			
100154780	DETROIT	MI		07/19/2024		882							882	882			
100049022	LINDEN	NJ		11/20/2020		1,268							1,268	1,268			
100181897	POLK CITY	FL		12/12/2024		1,094							1,094	1,094			
100163174	SOUTHERN PINES	NC		08/13/2024		806							806	806			
100156302	VISALIA	CA		07/25/2024		840							840	840			
100141340	LOS ANGELES	CA		01/30/2024		899							899	899			
100167148	BELLEVUE	WA		09/13/2024		756							756	756			
100140345	PEMBROKE PINES	FL		01/18/2024		776							776	776			
100136241	NORTHLAKE	TX		11/20/2023		856							856	856			
100175252	BOYNTON BEACH	FL		11/05/2024		982							982	982			
100114951	PORTERVILLE	CA		07/13/2023		622							622	622			
100081331	ALPHARETTA	GA		03/18/2022		1,846							1,846	1,846			
100141256	TAMPA	FL		01/30/2024		577							577	577			
100143864	UNITED KINGDOM	GBR		02/28/2024		(56)							(56)		56		56
100079512	VANCOUVER	WA		04/25/2022		1,690							1,690	1,690			
100055877	ELIZABETH	NJ		03/26/2021		2,273							2,273	2,273			
100170432	RENO	NV		10/09/2024		345							345	345			
100117130	STATEN ISLAND	NY		07/20/2023		1,668							1,668	1,668			
100179929	MARICOPA	AZ		11/25/2024		1,094							1,094	1,094			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136999	LAGRANGE	GA		11/28/2023		793							793	793			
100147847	ROGERS	AR		04/08/2024		926							926	926			
100149976	NORTH CHARLESTON	SC		06/07/2024		823							823	823			
100142791	SAINT AUGUSTINE	FL		02/08/2024		923							923	923			
100071637	POMONA	CA		10/14/2021		1,929							1,929	1,929			
100159734	CLEARWATER	FL		08/23/2024		511							511	511			
100137951	MALAKOFF	TX		12/13/2023		9,039							9,039	9,039			
100031870	HARBOR CITY	CA		03/29/2019		2,014							2,014	2,014			
100117870	PANAMA CITY BEACH	FL		07/20/2023		1,032							1,032	1,032			
100133574	GRAND MARAIS	MN		10/23/2023		987							987	987			
100132060	MELISSA	TX		10/13/2023		976							976	976			
4010046416	TRENTON	NJ		03/22/2023		725							725	725			
100065182	NEW MARKET	MD		07/14/2021		1,942							1,942	1,942			
100152456	COLUMBUS	OH		05/16/2024		651							651	651			
100144146	SAN ANTONIO	TX		03/07/2024		1,017							1,017	1,017			
100101879	KATY	TX		04/06/2023		903							903	903			
100120096	LACKAWAXEN	PA		08/11/2023		933							933	933			
100127505	LANHAM	MD		09/08/2023		881							881	881			
100146758	HESPERIA	CA		03/20/2024		918							918	918			
100076399	BRADENTON	FL		12/23/2021		1,337							1,337	1,337			
100048460	SANTA ANA	CA		11/20/2020		1,252							1,252	1,252			
100175707	BURLESON	TX		11/12/2024		997							997	997			
100139095	SHELTON	CT		12/28/2023		1,169							1,169	1,169			
100168356	VERO BEACH	FL		09/25/2024		2,957							2,957	2,957			
100152461	HAMILTON	NJ		05/16/2024		516							516	516			
100128791	OVIEDO	FL		09/21/2023		5,116							5,116	5,116			
100176721	FORT WORTH	TX		11/15/2024		5,271							5,271	5,271			
100019704	PRINCETON	TX		07/26/2018		2,737							2,737	2,737			
100161493	INDIANAPOLIS	IN		07/30/2024		798							798	798			
100126290	WATERBURY	CT		08/30/2023		789							789	789			
100176662	DORAL	FL		11/15/2024		205,759							205,759	205,759			
100152176	INGLEWOOD	CA		05/17/2024		858							858	858			
100155930	COLLEGE STATION	TX		06/17/2024		4,022							4,022	4,022			
100129786	LAS VEGAS	NV		09/27/2023		871							871	871			
100045741	MIDDLETOWN	NJ		11/25/2020		1,146							1,146	1,146			
100137668	CLOVIS	CA		12/08/2023		845							845	845			
100116142	CLARKSBURG	MD		07/20/2023		1,676							1,676	1,676			
100166921	YUMA	AZ		09/13/2024		737							737	737			
100148188	MINNEAPOLIS	MN		04/12/2024		884							884	884			
100174989	SAINT AUGUSTINE	FL		10/31/2024		1,013							1,013	1,013			
100182586	BAKERSFIELD	CA		12/12/2024		1,090							1,090	1,090			
100144750	UNITED KINGDOM	GBR		03/12/2024		(38)							(38)		38		38
100171867	BOZEMAN	MT		10/17/2024		857							857	857			
100099675	NIPOMO	CA		04/06/2023		857							857	857			
100065363	SURFSIDE BEACH	SC		07/28/2021		1,863							1,863	1,863			
100100865	WEST NEW YORK	NJ		04/28/2023		1,764							1,764	1,764			
100114137	MIAMI	FL		06/29/2023		3,824							3,824	3,824			
100119452	WESLEY CHAPEL	FL		07/31/2023		880							880	880			
100153226	PENSACOLA	FL		05/30/2024		936							936	936			
100108453	AMITYVILLE	NY		05/25/2023		905							905	905			
100182409	HEBER CITY	UT		12/12/2024		963							963	963			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113330	LIVERMORE	CA		06/29/2023		4,196							4,196	4,196			
100151018	CONWAY	SC		05/08/2024		807							807	807			
100148322	PHOENIX	AZ		04/12/2024		807							807	807			
100115961	SALISBURY	MD		07/20/2023		355							355	355			
100154534	ALBERMARLE	NC		06/14/2024		5,463							5,463	5,463			
100173226	MYRTLE BEACH	SC		10/30/2024		1,099							1,099	1,099			
100030232	SAN RAMON	CA		12/20/2018		5,583							5,583	5,583			
100172117	LAS VEGAS	NV		10/17/2024		814							814	814			
100116633	FONTANA	CA		07/20/2023		2,468							2,468	2,468			
100140090	NAPLES	FL		01/09/2024		1,098							1,098	1,098			
100166431	SAN BERNARDINO	CA		10/31/2024		850							850	850			
100116070	PEARLAND	TX		07/20/2023		201							201	201			
100151097	FREDERICKSBURG	VA		05/08/2024		536							536	536			
100169543	BELMONT	MA		09/30/2024		1,542							1,542	1,542			
100147957	SYLVA	NC		04/08/2024		1,121							1,121	1,121			
100145009	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100147684	LAS VEGAS	NV		04/04/2024		1,047							1,047	1,047			
100154689	WILLINGBORO	NJ		07/19/2024		542							542	542			
100147764	SAVANNAH	GA		04/08/2024		830							830	830			
100156170	CAPE CANAVERAL	FL		06/20/2024		621							621	621			
100157820	MATTHEWS	NC		08/01/2024		782							782	782			
100156967	UNITED KINGDOM	GBR		06/27/2024		2							2		(2)		(2)
100078005	WRIGHTWOOD	CA		01/12/2022		1,783							1,783	1,783			
100027844	BROOKDALE	CA		10/26/2018		1,424							1,424	1,424			
100109359	FRESNO	CA		06/12/2023		898							898	898			
100091007	LOS ANGELES	CA		01/31/2023		1,408							1,408	1,408			
100076318	SAINT AUGUSTINE	FL		01/07/2022		2,006							2,006	2,006			
100145249	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100137620	PHOENIX	AZ		12/08/2023		89,855							89,855	89,855			
100165349	BENSENVILLE	IL		08/29/2024		835							835	835			
100185826	MORRISON	CO		12/26/2024		877							877	877			
100173172	MC KINNEY	TX		10/30/2024		943							943	943			
100149971	NORTH CHARLESTON	SC		06/07/2024		843							843	843			
100156884	PHILADELPHIA	PA		06/27/2024		652							652	652			
100152910	ALABASTER	AL		05/22/2024		709							709	709			
100147022	ALBUQUERQUE	NM		03/27/2024		935							935	935			
100113065	SOUTH OZONE PARK	NY		06/29/2023		967							967	967			
100120452	PORT SAINT LUCIE	FL		08/18/2023		1,028							1,028	1,028			
100149325	HOUSTON	TX		04/24/2024		2,572							2,572	2,572			
100132109	PUYALLUP	WA		10/13/2023		928							928	928			
100128818	PAGOSA SPRINGS	CO		09/21/2023		400							400	400			
100171342	DENVER	CO		10/16/2024		786							786	786			
100114721	FORT LAUDERDALE	FL		06/29/2023		16,535							16,535	16,535			
100169787	ANNA	TX		09/30/2024		810							810	810			
100114693	HILLSBORO	OR		06/29/2023		990							990	990			
100148684	PHOENIX	AZ		04/16/2024		481							481	481			
100053349	LAKE FOREST	CA		03/23/2021		912							912	912			
100139154	BROOKLYN	NY		12/28/2023		696							696	696			
100186683	BEAUMONT	TX		12/31/2024		805							805	805			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		786							786	786			
100158314	UNITED KINGDOM	GBR		07/09/2024		15							15		(15)		(15)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175026	DELMAR	DE		11/05/2024		596							596	596			
100030719	WAIPAHU	HI		04/09/2019		2,600							2,600	2,600			
100118918	PALMDALE	CA		07/27/2023		830							830	830			
100133408	ONTARIO	CA		11/21/2023		2,821							2,821	2,821			
100014045	JACKSONVILLE	FL		05/25/2017		1,492							1,492	1,492			
100160900	CEDAR PARK	TX		07/24/2024		749							749	749			
100176753	HENDERSON	NV		11/15/2024		2,310							2,310	2,310			
100179733	ORANGE BEACH	AL		11/21/2024		1,717							1,717	1,717			
100117479	KINGSTON	NY		07/20/2023		970							970	970			
100128319	GAITHERSBURG	MD		09/14/2023		692							692	692			
100065161	RIVERSIDE	CA		07/14/2021		1,797							1,797	1,797			
100166972	FRESNO	CA		09/13/2024		1,065							1,065	1,065			
100083418	ROTTERDAM	NLD		05/27/2022		(72)							(72)		72		72
100150682	HANFORD	CA		05/06/2024		762							762	762			
100186616	STEPHENS CITY	VA		12/30/2024		1,783							1,783	1,783			
100129273	CROMWELL	MN		09/25/2023		190							190	190			
100073549	FLOWER MOUND	TX		11/19/2021		1,425							1,425	1,425			
100147312	S-GRAVENHAGE	NLD		03/27/2024		(92)							(92)		92		92
100065555	PFLUGERVILLE	TX		07/28/2021		1,895							1,895	1,895			
100162978	EAGLE	ID		08/12/2024		811							811	811			
100025194	MORRISTOWN	NJ		09/20/2018		925							925	925			
100147573	POUGHKEEPSIE	NY		04/03/2024		636							636	636			
100043849	STATEN ISLAND	NY		08/19/2020		1,935							1,935	1,935			
100151435	LYNDEN	WA		05/10/2024		669							669	669			
100017397	LA MIRADA	CA		04/26/2018		5,960							5,960	5,960			
100180569	GERMANTOWN	MD		11/26/2024		641							641	641			
100110604	SUNLAND	CA		06/30/2023		1,080							1,080	1,080			
100172841	KALAMA	WA		10/25/2024		795							795	795			
100156409	FRESNO	CA		06/24/2024		806							806	806			
100134622	WESLEY CHAPEL	FL		10/30/2023		757							757	757			
100057556	CLINTON	NJ		06/30/2021		1,522							1,522	1,522			
100176093	RENFREW	PA		12/20/2024		874							874	874			
100150793	EUREKA	CA		05/08/2024		806							806	806			
100117395	LAS VEGAS	NV		07/20/2023		1,954							1,954	1,954			
100144646	UNITED KINGDOM	GBR		01/25/2024		(18)							(18)		18		18
100156106	EDISON	NJ		06/18/2024		828							828	828			
100137231	WEST GROVE	PA		11/29/2023		684							684	684			
100118721	BAKERSFIELD	CA		07/25/2023		646							646	646			
100115264	KINGSTON	NY		07/17/2023		776							776	776			
100086134	CORNVILLE	AZ		10/07/2022		4,373							4,373	4,373			
100172643	MARGATE	FL		10/24/2024		7,262							7,262	7,262			
100091831	SACRAMENTO	CA		01/30/2023		2,507							2,507	2,507			
100129519	ATLANTA	GA		09/29/2023		3,094							3,094	3,094			
100044014	LONG BEACH	NY		08/19/2020		1,006							1,006	1,006			
100180743	BRIGANTINE	NJ		11/26/2024		714							714	714			
100149969	NORTH CHARLESTON	SC		06/07/2024		821							821	821			
100132010	CONVERSE	TX		10/13/2023		1,551							1,551	1,551			
100145019	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100135257	DAYTONA BEACH	FL		11/08/2023		1,029							1,029	1,029			
100158733	AURORA	CO		07/10/2024		1,352							1,352	1,352			
100171599	ALBUQUERQUE	NM		10/16/2024		692							692	692			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010058786	TRENTON	NJ		09/28/2023		813							813	813			
100175284	KANSAS CITY	MO		11/05/2024		2,488							2,488	2,488			
100116477	STATEN ISLAND	NY		07/20/2023		1,737							1,737	1,737			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,266							2,266	2,266			
100071615	CLOVIS	CA		10/14/2021		1,803							1,803	1,803			
100119814	CHICAGO	IL		08/08/2023		860							860	860			
100144391	ROCKPORT	TX		03/07/2024		750							750	750			
100159900	LAKE WORTH	FL		08/16/2024		727							727	727			
100141228	WEYMOUTH	MA		01/30/2024		787							787	787			
100173955	SILVERTHORNE	CO		10/31/2024		1,017							1,017	1,017			
100144862	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100141017	CATHEDRAL CITY	CA		02/20/2024		801							801	801			
100169039	LEWISVILLE	TX		09/27/2024		863							863	863			
100164838	LIBERTY HILL	TX		08/26/2024		2,370							2,370	2,370			
100071742	MIAMI	FL		10/14/2021		200,563							200,563	200,563			
100178372	CENTRAL FALLS	RI		11/20/2024		779							779	779			
100128790	WHITE PLAINS	NY		09/21/2023		691							691	691			
100181213	APPLE VALLEY	CA		12/06/2024		1,025							1,025	1,025			
100160055	GALVESTON	TX		07/17/2024		1,107							1,107	1,107			
100170226	CAROLINA BEACH	NC		10/08/2024		5,852							5,852	5,852			
100115886	NEW ORLEANS	LA		07/20/2023		870							870	870			
100116437	QUEENS VILLAGE	NY		07/20/2023		1,578							1,578	1,578			
100110289	KISSIMMEE	FL		06/30/2023		885							885	885			
100166183	SEVIERVILLE	TN		09/09/2024		960							960	960			
100081382	AUSTIN	TX		03/18/2022		2,782							2,782	2,782			
100137001	PERTH AMBOY	NJ		11/28/2023		818							818	818			
100101552	MANTEO	NC		04/26/2023		3,016							3,016	3,016			
100170379	COLUMBIANA	OH		10/08/2024		739							739	739			
100151182	BOWIE	MD		05/10/2024		8,576							8,576	8,632		56	56
100065627	RANCHO CUCAMONGA	CA		07/28/2021		2,067							2,067	2,067			
100168218	MERIDIAN	ID		09/20/2024		2,326							2,326	2,326			
100182169	PORT ST LUCIE	FL		12/12/2024		1,358							1,358	1,358			
100090117	LAKEHILLS	TX		01/13/2023		19,262							19,262	19,262			
100148608	NOKOMIS	FL		04/12/2024		930							930	930			
100119621	OCEANSIDE	CA		07/31/2023		626							626	626			
100165378	WOODSTOCK	GA		08/29/2024		935							935	935			
100168485	CARLTON	MN		09/25/2024		812							812	812			
100076234	LAKE WORTH	FL		01/07/2022		1,675							1,675	1,675			
100144542	BABCOCK RANCH	FL		04/26/2024		1,029							1,029	1,029			
100107970	MILWAUKIE	OR		05/22/2023		660							660	660			
100168490	FRESNO	CA		09/25/2024		958							958	958			
100133780	NEWBERG	OR		10/20/2023		1,662							1,662	1,662			
100136516	FRESNO	CA		11/20/2023		1,113							1,113	1,113			
100138280	CINNAMINSON	NJ		12/18/2023		617							617	617			
100115109	MINNEAPOLIS	MN		07/14/2023		1,492							1,492	1,492			
100081411	CARPINTERIA	CA		03/18/2022		3,981							3,981	3,981			
100152349	COACHELLA	CA		05/17/2024		1,339							1,339	1,339			
100138211	VISTA	CA		12/14/2023		674							674	674			
100161898	JURUPA VALLEY	CA		07/31/2024		859							859	859			
100161313	PASADENA	CA		07/25/2024		1,111							1,111	1,111			
100156685	FRESNO	CA		06/24/2024		880							880	880			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100038745	MEATH	IRL		09/27/2019		965							965	1,096	295	(165)	131
100087936	IRON MOUNTAIN	MI		10/25/2022		1,029							1,029	1,029			
100131667	CONVERSE	TX		10/06/2023		1,551							1,551	1,551			
100091194	WORCESTER	MA		01/31/2023		699							699	699			
100164465	NASHVILLE	TN		08/21/2024		806							806	806			
100102972	SAN FRANCISCO	CA		06/22/2023		877							877	877			
100155271	SELDEN	NY		07/19/2024		736							736	736			
100121008	LATHROP	CA		08/30/2023		1,297							1,297	1,297			
100128121	PLEASANT VIEW	TN		09/08/2023		973							973	973			
100128803	SAN ANTONIO	TX		09/21/2023		564							564	564			
100152730	HEMET	CA		05/22/2024		789							789	789			
100140400	SURPRISE	AZ		01/18/2024		1,523							1,523	1,523			
100174603	ROYAL OAK	MI		10/31/2024		1,024							1,024	1,024			
100180352	HOUSTON	TX		11/25/2024		5,674							5,674	5,674			
100165463	WINDSOR LOCKS	CT		08/29/2024		800							800	800			
100161533	MYERSVILLE	MD		07/30/2024		763							763	763			
100144247	FRANKFORT	IL		03/08/2024		809							809	809			
100131664	VIRGINIA BEACH	VA		10/06/2023		875							875	875			
100128175	SEVIERVILLE	TN		09/18/2023		902							902	902			
100164007	CHICAGO	IL		08/21/2024		672							672	672			
100053884	RAINIER	WA		03/23/2021		1,343							1,343	1,343			
100156421	BRIGANTINE	NJ		06/24/2024		12,007							12,007	12,007			
100182206	SEASIDE HEIGHTS	NJ		12/12/2024		766							766	766			
100119210	MYRTLE BEACH	SC		07/31/2023		989							989	989			
100025520	STATEN ISLAND	NY		09/20/2018		1,808							1,808	1,808			
100157799	OAK CREEK	WI		08/01/2024		1,253							1,253	1,253			
100186286	DAYTONA BEACH	FL		12/27/2024		701							701	701			
100148344	LEANDER	TX		04/12/2024		830							830	830			
100141058	TEMECULA	CA		02/20/2024		836							836	836			
100117228	CONROE	TX		07/20/2023		1,556							1,556	1,556			
100074440	NORTH PORT	FL		12/02/2021		200							200	200			
100166956	DELANO	CA		09/13/2024		805							805	805			
100043217	BRIDGEWATER	NJ		08/13/2020		1,305							1,305	1,305			
100134563	LEESBURG	VA		10/30/2023		6,419							6,419	6,419			
100131911	DALLAS	TX		10/13/2023		11,240							11,240	11,240			
100179501	POCATELLO	ID		11/21/2024		1,005							1,005	1,005			
100158158	MARIETTA	GA		07/09/2024		947							947	947			
100186622	WINCHESTER	VA		12/30/2024		1,156							1,156	1,156			
100161119	MANCOS	CO		07/24/2024		881							881	881			
100135324	EAST PROVIDENCE	RI		11/13/2023		814							814	814			
100060199	TAKOMA PARK	MD		06/25/2021		1,875							1,875	1,875			
100146614	FORT MYERS	FL		03/20/2024		1,309							1,309	1,309			
100080812	BROOKLYN	NY		03/15/2022		1,549							1,549	1,549			
100180643	LAS VEGAS	NV		11/26/2024		813							813	813			
100162743	HAMPSHIRE	IL		08/12/2024		2,869							2,869	2,869			
100090086	WEST VALLEY CITY	UT		01/13/2023		629							629	629			
100091332	JONESBORO	GA		01/13/2023		725							725	725			
100150706	ASHEVILLE	NC		05/06/2024		816							816	816			
100180411	DURHAM	NC		11/25/2024		954							954	954			
100129466	FERNANDINA BEACH	FL		09/29/2023		846							846	846			
100164855	MOKENA	IL		08/26/2024		35,464							35,464	35,464			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129465	CUMMING	GA		09/29/2023		870							870	870			
100024949	SAN DIEGO	CA		09/20/2018		1,451							1,451	1,451			
100156219	PANAMA CITY BEACH	FL		06/20/2024		886							886	886			
100156446	BERTHOUD	CO		06/24/2024		804							804	804			
100140527	BUDA	TX		01/19/2024		983							983	983			
100054947	SOUND BEACH	NY		03/23/2021		646							646	646			
100166137	SANTA ROSA BEACH	FL		09/09/2024		792							792	792			
100180164	PENNSAUKEN	NJ		11/25/2024		587							587	587			
100143112	WADDELL	AZ		02/16/2024		1,058							1,058	1,058			
100151885	ORLANDO	FL		05/10/2024		768							768	768			
100186013	COLTON	CA		12/27/2024		522							522	522			
100026647	NUTLEY	NJ		09/26/2018		1,779							1,779	1,779			
100161138	MEDINA	MN		07/24/2024		2,297							2,297	2,297			
100088359	GEORGETOWN	TX		01/06/2023		765							765	765			
100174281	PANAMA CITY BEACH	FL		10/31/2024		912							912	912			
100128080	BEALETON	VA		09/08/2023		1,108							1,108	1,108			
100175215	BAY POINT	CA		11/05/2024		985							985	985			
100153815	WINTER SPRINGS	FL		07/10/2024		845							845	845			
100140673	PALERMO	CA		02/08/2024		730							730	730			
100163384	GLOUCESTER	MA		09/27/2024		625							625	625			
100045470	AMHERST	OH		11/25/2020		1,735							1,735	1,735			
100137701	FRISCO	TX		12/08/2023		765							765	765			
100132141	CONVERSE	TX		10/13/2023		1,558							1,558	1,558			
100064637	STOCKTON	CA		07/01/2021		2,157							2,157	2,157			
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		816							816	816			
100130109	NETHERLANDS	NLD		09/26/2023		(66)							(66)		66		66
100130110	NETHERLANDS	NLD		09/26/2023		(66)							(66)		66		66
100149467	VENTNOR CITY	NJ		04/24/2024		997							997	997			
100141397	WINDERMERE	FL		01/30/2024		709							709	709			
100139709	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100138331	CHARLOTTE	NC		12/18/2023		872							872	872			
100140171	PISCATAWAY	NJ		01/09/2024		840							840	840			
100159007	AUSTIN	TX		08/15/2024		7,842							7,842	7,842			
100161010	VIRGINIA BEACH	VA		07/24/2024		925							925	925			
100132093	CONVERSE	TX		10/13/2023		1,647							1,647	1,647			
100166185	PORT SAINT LUCIE	FL		09/09/2024		866							866	866			
100156450	GILBERT	AZ		06/24/2024		1,058							1,058	1,058			
100184379	GURNEE	IL		12/16/2024		796							796	796			
100128452	SPOKANE	WA		09/15/2023		634							634	634			
100155327	LAS VEGAS	NV		07/19/2024		922							922	922			
100153699	OVIEDO	FL		05/31/2024		873							873	873			
100161153	CHARLOTTE	NC		07/24/2024		824							824	824			
100151068	LAS VEGAS	NV		05/08/2024		1,257							1,257	1,257			
100088088	KISSIMMEE	FL		10/25/2022		764							764	764			
100180764	GRANGER	IN		11/26/2024		775							775	775			
100084861	MAYPEARL	TX		08/02/2022		1,256							1,256	1,256			
100076076	GARDEN GROVE	CA		01/07/2022		1,893							1,893	1,893			
100185474	BELLA VISTA	AR		12/20/2024		1,089							1,089	1,089			
100065032	HERCULES	CA		07/14/2021		1,960							1,960	1,960			
100129482	PALM SPRINGS	CA		09/29/2023		1,040							1,040	1,040			
100186187	DACULA	GA		12/27/2024		635							635	635			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161096	DENVER	NC		07/24/2024		1,250							1,250	1,250			
100151084	BOZEMAN	MT		05/08/2024		912							912	912			
100185349	NORTH LAS VEGAS	NV		12/20/2024		1,138							1,138	1,138			
100087411	KISSIMMEE	FL		10/25/2022		1,462							1,462	1,462			
100146580	HILLSIDE	NJ		03/20/2024		551							551	551			
100151279	SPRINGTOWN	TX		05/10/2024		1,097							1,097	1,097			
100116327	ARCADIA	CA		07/20/2023		25,876							25,876	25,876			
100150892	ASHEVILLE	NC		05/08/2024		2,444							2,444	2,444			
100086342	AMSTERDAM	NLD		08/29/2022		(80)							(80)		80		80
100086566	MESA	AZ		09/30/2022		1,061							1,061	1,061			
100158207	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100163355	COLUMBIA	TN		08/13/2024		893							893	893			
100055757	GOSHEN	VA		03/23/2021		990							990	990			
100130281	SAN JACINTO	CA		09/28/2023		671							671	671			
100078487	AUSTIN	TX		02/02/2022		1,108							1,108	1,108			
100119205	LEOMINSTER	MA		07/31/2023		1,062							1,062	1,062			
100168477	SOUTH BEACH	OR		09/25/2024		692							692	692			
100116159	EMERSON	NJ		07/20/2023		1,494							1,494	1,494			
100152744	TOMS RIVER	NJ		05/22/2024		685							685	685			
100143204	DOUGLAS	MI		02/16/2024		821							821	821			
100076085	WORCESTER	MA		01/07/2022		(21,265)							(21,265)	(21,265)			
100084661	KISSIMMEE	FL		08/02/2022		783							783	783			
100150284	DEVENTER	NLD		04/29/2024		6,937							6,937	7,794	858		858
100065250	LA MESA	CA		07/14/2021		2,124							2,124	2,124			
100131755	MORENO VALLEY	CA		10/06/2023		1,668							1,668	1,668			
100174696	TAMPA	FL		10/31/2024		567							567	567			
100143054	LITTLE RIVER	SC		02/14/2024		429							429	429			
100109267	ROCKWALL	TX		07/21/2023		1,970							1,970	1,970			
100108165	FORT PIERCE	FL		05/24/2023		766							766	766			
100150804	FONTANA	CA		05/08/2024		895							895	895			
100164750	RIVERVIEW	FL		08/26/2024		10,398							10,398	10,398			
100178236	MESA	AZ		11/19/2024		763							763	763			
100055488	DUNKIRK	MD		03/23/2021		908							908	908			
100158777	HOUSTON	TX		07/10/2024		852							852	852			
100175380	FRAMINGHAM	MA		11/05/2024		949							949	949			
100143192	CYPRESS	TX		02/16/2024		3,894							3,894	3,894			
100147778	VIRGINIA BEACH	VA		04/08/2024		1,305							1,305	1,305			
100148448	FRONT ROYAL	VA		04/12/2024		845							845	845			
100100773	STERLING	VA		04/28/2023		1,211							1,211	1,211			
100110584	OAK ISLAND	NC		06/30/2023		1,105							1,105	1,105			
100185104	PLEASANT HILL	MO		12/20/2024		1,068							1,068	1,068			
100144371	MILTON	GA		03/07/2024		3,153							3,153	3,153			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		734							734	734			
100160535	PHOENIX	AZ		07/19/2024		710							710	710			
100182574	MURRIETA	CA		12/12/2024		892							892	892			
100132111	WOONSOCKET	RI		10/13/2023		877							877	877			
100100114	MIAMI	FL		03/28/2023		695							695	695			
100110228	MINNEAPOLIS	MN		06/30/2023		873							873	873			
100169171	DURHAM	NC		09/27/2024		904							904	904			
100115893	KATY	TX		07/20/2023		2,145							2,145	2,145			
100180381	DENVER	CO		11/25/2024		1,066							1,066	1,066			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158684	WESLEY CHAPEL	FL		07/10/2024		959							959	959			
100119417	SCOTTSDALE	AZ		07/31/2023		1,160							1,160	1,160			
100027041	NORTH BERGEN	NJ		09/26/2018		721							721	721			
100091978	SEVERN	MD		02/07/2023		727							727	727			
100110221	LINCOLN	CA		06/30/2023		1,081							1,081	1,081			
100154592	SUTHERLAND	VA		06/14/2024		690							690	690			
100139509	PALMDALE	CA		12/28/2023		619							619	619			
100116768	PARSIPPANY	NJ		07/20/2023		2,019							2,019	2,019			
100168634	GARLAND	TX		09/25/2024		892							892	892			
100165540	MERCED	CA		08/29/2024		893							893	893			
100071620	TACOMA	WA		10/14/2021		2,966							2,966	2,966			
100081395	HOLLYWOOD	FL		03/18/2022		1,945							1,945	1,945			
100169831	FRESNO	CA		09/30/2024		2,976							2,976	2,976			
100170375	ANDOVER	MN		10/08/2024		763							763	763			
100084794	KISSIMMEE	FL		08/02/2022		1,040							1,040	1,040			
100127568	KYLE	TX		09/08/2023		1,490							1,490	1,490			
100179483	BRANDYWINE	MD		11/21/2024		3,330							3,330	3,330			
100132035	BELLEVUE	WA		10/13/2023		1,616							1,616	1,616			
100171239	BROCKTON	MA		10/16/2024		793							793	793			
100155928	COLUMBUS	OH		06/17/2024		816							816	816			
100026614	OAKDALE	CA		09/26/2018		1,306							1,306	1,306			
100156749	CLEVELAND	GA		06/26/2024		331							331	331			
100145539	UNITED KINGDOM	GBR		03/12/2024		13							13		(13)		(13)
100165546	CHANDLER	AZ		08/29/2024		993							993	993			
100164480	DENVER	NC		08/21/2024		864							864	864			
100151274	MATTHEWS	NC		05/10/2024		847							847	847			
100030890	GARDEN CITY	NY		04/09/2019		1,262							1,262	1,262			
100170120	DAVENPORT	FL		10/08/2024		995							995	995			
100165303	DORCHESTER	MA		08/29/2024		734							734	734			
100175289	WENATCHEE	WA		11/05/2024		854							854	854			
100147426	TOPSHAM	ME		04/03/2024		471							471	471			
100162821	CHANDLER	AZ		08/12/2024		9,706							9,706	9,706			
100166033	HYATTSVILLE	MD		09/06/2024		753							753	753			
100160544	WATERFORD	CA		07/19/2024		1,078							1,078	1,078			
100145112	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100167999	HOUSTON	TX		09/20/2024		689							689	689			
100120574	SOUTH FULTON	GA		08/18/2023		651							651	651			
100063923	ELK GROVE	CA		07/01/2021		2,039							2,039	2,039			
100110166	MESA	AZ		06/30/2023		1,169							1,169	1,169			
100101044	UKIAH	CA		04/28/2023		2,501							2,501	2,501			
100110276	HURRICANE	UT		06/30/2023		954							954	954			
100140168	LAND O LAKES	FL		01/09/2024		846							846	846			
100140874	MIDLOTHIAN	TX		01/25/2024		3,260							3,260	3,260			
100153974	LOUISBURG	NC		06/05/2024		726							726	726			
100131861	BROOKFIELD	CT		10/06/2023		853							853	853			
100158358	UNITED KINGDOM	GBR		07/09/2024		(17)							(17)		17		17
100174340	PORT CHARLOTTE	FL		10/31/2024		785							785	785			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		662							662	662			
100129806	HOLLYWOOD	FL		09/27/2023		700							700	700			
100149927	PASADENA	CA		06/07/2024		11,283							11,283	11,283			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		736							736	736			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169072	SAINT CLOUD	FL		09/27/2024		919							919	919			
100169441	GARDEN VALLEY	ID		09/30/2024		3,843							3,843	3,843			
100140765	DAVENPORT	FL		01/22/2024		647							647	647			
100145545	UNITED KINGDOM	GBR		03/12/2024		(32)							(32)		32		32
100103662	PALMDALE	CA		05/08/2023		662							662	662			
100161542	MERIDIAN	ID		07/30/2024		1,248							1,248	1,248			
100091420	WOODBRIDGE	VA		02/22/2023		926							926	926			
100162553	CARLISLE	PA		08/12/2024		831							831	831			
100140533	PELHAM	NH		01/19/2024		789							789	789			
100141392	ATLANTA	GA		01/30/2024		191							191	191			
100139329	KISSIMMEE	FL		12/28/2023		987							987	987			
100163042	SPRINGFIELD	OR		08/13/2024		743							743	743			
100147955	FORT COLLINS	CO		04/08/2024		6,267							6,267	6,328		61	61
100172447	STEPHENS CITY	VA		10/23/2024		1,996							1,996	1,996			
100087050	SAN ANTONIO	TX		11/04/2022		945							945	945			
100160083	VALLEJO	CA		07/17/2024		752							752	752			
100117139	BROOKLYN	NY		07/20/2023		14,470							14,470	14,470			
100148386	SAN DIEGO	CA		04/12/2024		833							833	833			
100171554	ARGYLE	TX		10/16/2024		1,702							1,702	1,702			
100074387	TEMPE	AZ		12/02/2021		1,695							1,695	1,695			
100182243	LITTLETON	CO		12/12/2024		1,423							1,423	1,423			
100147014	CHEWELAH	WA		03/27/2024		2,483							2,483	2,483			
100180778	WEST DEPTFORD	NJ		11/26/2024		713							713	713			
100140108	FREDERICK	MD		01/09/2024		1,057							1,057	1,057			
100186436	MYRTLE BEACH	SC		12/30/2024		794							794	794			
100182424	WEST JORDAN	UT		12/12/2024		967							967	967			
100166947	HARPER	TX		09/13/2024		777							777	777			
100091307	EL CENTRO	CA		01/13/2023		758							758	758			
100102089	HUNTINGTON PARK	CA		04/14/2023		636							636	636			
100031323	YUCAIPA	CA		03/29/2019		2,037							2,037	2,037			
100120296	CLARKSTON	MI		08/18/2023		13,502							13,502	13,502			
100024961	BROOKLYN	NY		09/20/2018		2,541							2,541	2,541			
100151401	READING	PA		05/10/2024		941							941	941			
100117294	TIVERTON	RI		07/20/2023		553							553	553			
100173037	PATTERSON	CA		10/25/2024		771							771	771			
100057592	WAIANAE	HI		06/30/2021		1,889							1,889	1,889			
100091366	OLATHE	KS		02/22/2023		1,040							1,040	1,040			
100164393	PHOENIX	AZ		08/21/2024		55,533							55,533	55,533			
100047870	MASTIC BEACH	NY		11/20/2020		1,778							1,778	1,778			
100049697	FEDERAL WAY	WA		11/20/2020		965							965	965			
100080877	COSTA MESA	CA		03/10/2022		1,868							1,868	1,868			
100149352	ROSEVILLE	CA		04/24/2024		1,413							1,413	1,413			
100173344	SUFFOLK	VA		10/30/2024		1,667							1,667	1,667			
100101184	VENICE	FL		04/28/2023		2,210							2,210	2,210			
100159415	CHICO	CA		07/15/2024		739							739	739			
100109169	ARLINGTON	TX		07/21/2023		46,511							46,511	46,511			
100114866	AUSTIN	TX		07/10/2023		999							999	999			
100137053	WINCHESTER	VA		11/28/2023		1,265							1,265	1,265			
100153319	ELLIJAY	GA		05/30/2024		3,097							3,097	3,097			
100150973	WILMINGTON	DE		05/08/2024		845							845	845			
100185478	GURNEE	IL		12/20/2024		901							901	901			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088872	BRIGHTON	CO		11/15/2022		835							835	835			
100048654	MARGATE	FL		11/20/2020		1,379							1,379	1,379			
100074489	WOODLAND HILLS	CA		12/14/2021		1,789							1,789	1,789			
100100521	ROYAL PALM BEACH	FL		04/27/2023		6,718							6,718	6,718			
100110162	CHICAGO	IL		06/30/2023		1,329							1,329	1,329			
100142809	ARGYLE	TX		02/08/2024		571							571	571			
100081161	SEWARD	AK		03/18/2022		1,989							1,989	1,989			
100082991	RICHMOND	CA		05/05/2022		2,015							2,015	2,015			
100126423	ENDICOTT	NY		08/30/2023		1,978							1,978	1,978			
4010053295	WOODRUFF	SC		06/20/2023		697							697	697			
100142092	SACRAMENTO	CA		02/29/2024		660							660	660			
100160955	PLYMOUTH	MI		07/24/2024		809							809	809			
100126390	BALTIMORE	MD		08/30/2023		754							754	754			
100151240	PLANO	TX		05/10/2024		971							971	971			
100119432	MT JULIET	TN		07/31/2023		1,187							1,187	1,187			
100120011	NEW BRAUNFELS	TX		08/11/2023		948							948	948			
100156731	RICHMOND	TX		06/26/2024		28,483							28,483	28,483			
100128190	RENO	NV		09/18/2023		1,971							1,971	1,971			
100132330	DAVENPORT	FL		11/03/2023		2,687							2,687	2,687			
100118186	DELTONA	FL		07/20/2023		382							382	382			
100116414	LAS VEGAS	NV		07/20/2023		1,936							1,936	1,936			
100011516	CHESTERTOWN	MD		03/08/2017		1,637							1,637	1,637			
100014615	CINCINNATI	OH		09/27/2017		12,941							12,941	12,941			
100153838	PORTLAND	OR		07/10/2024		552							552	552			
100137525	DAWSONVILLE	GA		12/08/2023		780							780	780			
4010073320	AKRON	OH		04/29/2024		650							650	650			
100133401	GASTONIA	NC		11/21/2023		563							563	563			
100173181	HENDERSON	NV		10/30/2024		1,396							1,396	1,396			
100185338	FRESNO	CA		12/20/2024		979							979	979			
100171635	SELBYVILLE	DE		10/16/2024		1,634							1,634	1,634			
100146704	SHALLOTTE	NC		03/20/2024		881							881	881			
100149812	EMPIRE	CA		04/26/2024		856							856	856			
100110175	ORLANDO	FL		06/30/2023		1,230							1,230	1,230			
100186445	WHITEHALL	MI		12/30/2024		885							885	885			
100108195	MISSION	TX		05/24/2023		726							726	726			
100158941	ROGERSVILLE	AL		07/12/2024		880							880	880			
100049108	GLENDALE	CA		11/20/2020		1,994							1,994	1,994			
100149619	HUTTO	TX		04/26/2024		811							811	811			
100064988	KILL DEVIL HILLS	NC		07/14/2021		1,776							1,776	1,776			
100137875	ORLANDO	FL		12/08/2023		870							870	870			
100185087	CARMICHAEL	CA		12/20/2024		871							871	871			
100076344	LEHI	UT		01/07/2022		1,868							1,868	1,868			
100132004	WEST JORDAN	UT		10/13/2023		787							787	787			
100134981	NUEVO	CA		10/30/2023		880							880	880			
100024967	HAIKU	HI		09/20/2018		1,686							1,686	1,686			
100129774	DALLAS	TX		09/27/2023		1,147							1,147	1,147			
100146749	ORLANDO	FL		03/20/2024		783							783	783			
100161982	AUBREY	TX		07/31/2024		581							581	581			
100154927	FORT LAUDERDALE	FL		07/19/2024		1,041							1,041	1,041			
100160924	LAS VEGAS	NV		07/24/2024		885							885	885			
100158374	UNITED KINGDOM	GBR		07/09/2024		(16)							(16)		16		16

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182364	PORT SAINT LUCIE	FL		12/12/2024		952							952	952			
100128336	ORLANDO	FL		09/14/2023		629							629	629			
100153295	BEE BRANCH	AR		05/30/2024		854							854	854			
100115103	ISLAND PARK	ID		07/14/2023		1,229							1,229	1,229			
100119415	NOLENSVILLE	TN		07/31/2023		1,076							1,076	1,076			
100149497	APEX	NC		04/24/2024		811							811	811			
100132140	WINDSOR	CO		10/13/2023		1,865							1,865	1,865			
100137832	FARMINGTON HILLS	MI		12/08/2023		658							658	658			
100100250	STATEN ISLAND	NY		03/17/2023		3,388							3,388	3,388			
100114728	LA PUENTE	CA		06/29/2023		465							465	465			
100081305	WILLOW GROVE	PA		03/18/2022		1,540							1,540	1,540			
100054730	UNION	KY		03/23/2021		994							994	994			
100065679	KINGSBURG	CA		07/28/2021		1,684							1,684	1,684			
100143891	MONSEY	NY		03/06/2024		757							757	757			
100031852	AMERICAN CANYON	CA		03/29/2019		1,362							1,362	1,362			
100171154	GREENEVILLE	TN		11/22/2024		820							820	820			
100174357	HENDERSON	NV		10/31/2024		2,144							2,144	2,144			
100079761	PEMBROKE PINES	FL		04/08/2022		3,018							3,018	3,018			
100171650	WINGATE	NC		10/16/2024		1,103							1,103	1,103			
100039014	DUBLIN	IRL		09/27/2019		5,516							5,516	6,168	526	126	652
100164848	ATLANTA	GA		08/26/2024		609							609	609			
100079189	TAMPA	FL		02/24/2022		1,700							1,700	1,700			
100143771	PHOENIX	AZ		02/27/2024		794							794	794			
100185502	SAN DIEGO	CA		12/20/2024		785							785	785			
100172252	FRESNO	CA		10/21/2024		941							941	941			
100164618	ROSENBERG	TX		08/21/2024		800							800	800			
100162065	PORT HUENEME	CA		07/31/2024		697							697	697			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		1,281							1,281	1,281			
100110476	SAN ANTONIO	TX		06/30/2023		908							908	908			
100109035	BEND	OR		06/02/2023		1,124							1,124	1,124			
100147251	QUEENS	NY		03/28/2024		799							799	799			
100068595	HAARLEM	NLD		08/30/2021		(106)							(106)		106		106
100165213	AMSTERDAM	NLD		08/28/2024		2,027							2,027	2,222	195		195
100143828	GORINCHEM	NLD		02/27/2024		(112)							(112)		112		112
100143084	HIGHTSTOWN	NJ		02/16/2024		855							855	855			
100083316	HAARLEM	NLD		05/27/2022		(70)							(70)		70		70
100153771	NEER	NLD		05/30/2024		(111)							(111)		111		111
100083393	SPIJKENISSE	NLD		05/27/2022		(74)							(74)		74		74
100080291	ROTTERDAM	NLD		02/22/2022		209,023							209,023	218,270	9,247		9,247
100115657	SACRAMENTO	CA		07/19/2023		1,933							1,933	1,933			
100155897	FORT WORTH	TX		06/17/2024		820							820	820			
100014439	SAN DIEGO	CA		09/27/2017		1,214							1,214	1,214			
100165206	LEILYSTAD	NLD		08/28/2024		1,163						(1,287)	(124)		124		124
100084271	TILBURG	NLD		06/30/2022		(37)							(37)		37		37
100030415	CLAREMONT	CA		12/20/2018		3,710							3,710	3,710			
100088529	ROTTERDAM	NLD		10/27/2022		182,335							182,335	185,891	3,556		3,556
100136342	LAS VEGAS	NV		11/20/2023		977							977	977			
100116401	SPRING	TX		07/20/2023		1,739							1,739	1,739			
100091927	ROTTERDAM	NLD		01/27/2023		(75)							(75)		75		75
100181294	BALTIMORE	MD		12/06/2024		1,189							1,189	1,189			
100075993	KISSIMMEE	FL		01/07/2022		1,557							1,557	1,557			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172367	CHANDLER	AZ		10/23/2024		950							950	950			
100137888	NAMPA	ID		12/08/2023		778							778	778			
100179402	MIAMI	FL		12/27/2024		1,736							1,736	1,736			
100172277	RANCHO CORDOVA	CA		10/21/2024		944							944	944			
100175905	CHARLOTTE	NC		11/14/2024		11,294							11,294	11,294			
100180135	MERINO	CO		11/25/2024		847							847	847			
100158583	EDISON	NJ		07/10/2024		1,460							1,460	1,460			
100150469	GROVELAND	CA		05/03/2024		1,002							1,002	1,002			
500005179001A	GELDROP	NLD		11/27/2024		(25)							(25)		25		25
100028704	BRENTWOOD	CA		10/26/2018		1,407							1,407	1,407			
100166229	BAKERSFIELD	CA		09/09/2024		2,472							2,472	2,472			
100173423	SPRING	TX		10/29/2024		658							658	658			
100174848	BETHLEHEM	PA		10/31/2024		727							727	727			
100129407	CEDAR PARK	TX		09/26/2023		1,398							1,398	1,398			
100126301	MASTIC BEACH	NY		08/30/2023		791							791	791			
100016594	SAN PEDRO	CA		04/10/2018		2,510							2,510	2,510			
100130310	BUFFALO	WY		09/28/2023		876							876	876			
100158864	OCEAN CITY	MD		07/12/2024		801							801	801			
100178240	LOWELL	MA		11/19/2024		830							830	830			
100162499	SCOTTSDALE	AZ		08/12/2024		770							770	770			
100150698	PHOENIX	AZ		05/06/2024		855							855	855			
100153073	MIAMI	FL		06/27/2024		724							724	724			
100147960	BUFORD	GA		04/08/2024		4,266							4,266	4,266			
100144035	SANTA ROSA	CA		03/07/2024		933							933	933			
100131638	ZIONSVILLE	IN		10/06/2023		587							587	587			
100161496	WILLIAMSBURG	VA		07/30/2024		1,779							1,779	1,779			
100135614	KRUM	TX		11/09/2023		211							211	211			
100147923	GOWEN	MI		04/08/2024		1,301							1,301	1,301			
100161616	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100076547	SAN ANTONIO	TX		01/04/2022		1,693							1,693	1,693			
100144029	CHARLOTTE	NC		03/07/2024		893							893	893			
100140536	SAN BERNARDINO	CA		01/19/2024		27,893							27,893	27,893			
100165140	UNITED KINGDOM	GBR		08/27/2024		25							25		(25)		(25)
100091662	DELHI	CA		01/27/2023		1,304							1,304	1,304			
100179918	ORMOND BEACH	FL		11/25/2024		711							711	711			
100066743	EATON RAPIDS	MI		08/02/2021		1,346							1,346	1,346			
100168481	SARASOTA	FL		09/25/2024		853							853	853			
100168020	LAS VEGAS	NV		09/20/2024		1,705							1,705	1,705			
100115924	NAPLES	FL		07/20/2023		8,271							8,271	8,271			
100115662	CUMMING	GA		07/20/2023		1,770							1,770	1,770			
100158106	SAN ANTONIO	TX		07/09/2024		801							801	801			
100118703	MCKINLEYVILLE	CA		07/25/2023		660							660	660			
100139033	ROUND ROCK	TX		12/22/2023		1,022							1,022	1,022			
100127935	SEVERN	MD		09/08/2023		1,089							1,089	1,089			
100031366	BENICIA	CA		03/29/2019		1,714							1,714	1,714			
100143389	BOWIE	MD		02/16/2024		383							383	383			
100116697	LAS VEGAS	NV		07/20/2023		2,135							2,135	2,135			
100179441	WITTMANN	AZ		11/21/2024		1,172							1,172	1,172			
100169604	STILLWATER	MN		09/30/2024		1,939							1,939	1,939			
100162639	JOHNS ISLAND	SC		08/12/2024		524							524	524			
100163958	SAINT MARYS	KS		10/04/2024		1,639							1,639	1,639			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100160106	LAWRENCEVILLE	GA		07/17/2024		926							926	926			
100140739	PORT SAINT LUCIE	FL		01/22/2024		525							525	525			
100158865	BATON ROUGE	LA		07/12/2024		702							702	702			
100137233	SOLON	OH		11/29/2023		760							760	760			
100176578	LAWRENCEVILLE	GA		11/15/2024		968							968	968			
100114581	LANHAM	MD		06/29/2023		770							770	770			
100172451	ARGYLE	TX		10/23/2024		1,080							1,080	1,080			
100181519	CHARLOTTE	NC		12/06/2024		767							767	767			
100042983	SAN DIEGO	CA		05/28/2020		1,827							1,827	1,827			
100057728	BRIGHTON	CO		06/30/2021		1,774							1,774	1,774			
100176149	EAST HARTFORD	CT		12/20/2024		752							752	752			
100067486	TERRELL HILLS	TX		09/23/2021		2,265							2,265	2,265			
100161874	LONG BEACH	CA		07/31/2024		693							693	693			
100127604	KEAAU	HI		09/08/2023		859							859	859			
100139108	NEWBURGH	NY		12/28/2023		685							685	685			
100131644	PLUMAS LAKE	CA		10/06/2023		1,168							1,168	1,168			
100026998	COLONIA	NJ		09/26/2018		2,605							2,605	2,605			
100103273	MENIFEE	CA		04/27/2023		750							750	750			
100160218	FRIENDSHIP	WI		07/18/2024		709							709	709			
100110568	DRAPER	UT		06/30/2023		1,203							1,203	1,203			
100182695	GALVESTON	TX		12/12/2024		2,404							2,404	2,404			
100112400	HEMPSTEAD	NY		06/29/2023		1,475							1,475	1,475			
100186528	PHOENIX	AZ		12/30/2024		878							878	878			
100182275	CLINTON	MD		12/12/2024		1,156							1,156	1,156			
100144945	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100156584	WESTFIELD	IN		06/24/2024		787							787	787			
100180211	LAS VEGAS	NV		11/25/2024		850							850	850			
100147807	MURFREESBORO	TN		04/08/2024		1,223							1,223	1,223			
100160424	RIVERVIEW	FL		07/19/2024		840							840	840			
100185907	LAKEMOOR	IL		12/26/2024		786							786	786			
100176840	MIAMI	FL		11/15/2024		659							659	659			
100128471	EAST STROUDSBURG	PA		09/15/2023		719							719	719			
100160181	BENSON	NC		07/18/2024		729							729	729			
100171707	LAWRENCEVILLE	GA		10/17/2024		849							849	849			
100142508	OVIEDO	FL		02/08/2024		834							834	834			
100151415	HOUSTON	TX		05/10/2024		1,029							1,029	1,029			
100083797	LOS BANOS	CA		07/12/2022		1,096							1,096	1,096			
100115808	CENTRAL FALLS	RI		07/20/2023		1,922							1,922	1,922			
100179635	SHOW LOW	AZ		11/21/2024		777							777	777			
100046108	AMISSVILLE	VA		11/25/2020		1,172							1,172	1,172			
100071937	CAPE CORAL	FL		11/19/2021		1,355							1,355	1,355			
100078222	BALTIMORE	MD		02/10/2022		1,268							1,268	1,268			
100025335	MORRISTOWN	NJ		09/20/2018		2,751							2,751	2,751			
100101557	ST AUGUSTINE	FL		04/26/2023		1,167							1,167	1,167			
100120294	LAUDERDALE	FL		08/18/2023		876							876	876			
100054810	MONROE	CT		03/23/2021		1,323							1,323	1,323			
100151101	LAVEEN	AZ		05/08/2024		988							988	988			
100136288	CROZET	VA		11/20/2023		883							883	883			
100152323	BRADENTON	FL		05/17/2024		718							718	718			
100157925	BLUE RIDGE	GA		07/09/2024		819							819	819			
100176140	EAST HARTFORD	CT		12/20/2024		752							752	752			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171639	FRESNO	CA		10/16/2024		1,031							1,031	1,031			
100054136	OLYMPIC VALLEY	CA		03/23/2021		1,895							1,895	1,895			
100082324	SIMPSONVILLE	SC		04/14/2022		1,043							1,043	1,043			
100169487	PORT ORCHARD	WA		09/30/2024		1,659							1,659	1,659			
100179845	SACRAMENTO	CA		11/22/2024		1,136							1,136	1,136			
100115111	CATHEDRAL CITY	CA		07/14/2023		1,160							1,160	1,160			
100110067	LA BELLE	FL		06/23/2023		848							848	848			
100119254	DENVER	CO		07/31/2023		1,053							1,053	1,053			
100134752	PARRISH	FL		10/30/2023		483							483	483			
100119366	WAXHAW	NC		07/31/2023		1,161							1,161	1,161			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		1,289							1,289	1,289			
100166127	BREINIGSVILLE	PA		09/09/2024		1,101							1,101	1,101			
100168212	ATLANTA	GA		09/20/2024		1,877							1,877	1,877			
100049731	SAN DIEGO	CA		11/20/2020		1,432							1,432	1,432			
100142526	SYRACUSE	UT		02/08/2024		992							992	992			
100099897	CLERMONT	FL		03/28/2023		727							727	727			
100172835	BIRMINGHAM	MI		12/06/2024		1,038							1,038	1,038			
100067823	REDLANDS	CA		09/23/2021		1,638							1,638	1,638			
100185762	PICO RIVERA	CA		12/23/2024		813							813	813			
100100942	MANASSAS	VA		04/28/2023		765							765	765			
100165442	LITTLE ELM	TX		08/29/2024		100,480							100,480	100,480			
100067457	WALLINGTON	NJ		09/23/2021		1,663							1,663	1,663			
100185404	VENTURA	IA		12/20/2024		967							967	967			
100153229	COLUMBUS	OH		05/30/2024		920							920	920			
100078797	CHARLOTTE	NC		02/24/2022		1,671							1,671	1,671			
100186497	ARDMORE	PA		12/30/2024		3,255							3,255	3,255			
100166188	MERCED	CA		09/09/2024		1,056							1,056	1,056			
100025158	WEST SACRAMENTO	CA		09/20/2018		1,616							1,616	1,616			
100136417	TRUMANSBURG	NY		11/20/2023		867							867	867			
100140315	CUMMING	GA		01/18/2024		1,079							1,079	1,079			
100116717	POMONA	CA		07/20/2023		1,972							1,972	1,972			
100156491	SAINT AUGUSTINE	FL		06/24/2024		799							799	799			
100078481	NORTHLAKE	TX		02/02/2022		1,644							1,644	1,644			
100186502	BILLERICA	MA		12/30/2024		767							767	767			
100128064	MURFREESBORO	TN		09/08/2023		1,288							1,288	1,288			
100133086	MORENO VALLEY	CA		11/29/2023		801							801	801			
100141009	DAVENPORT	FL		02/20/2024		646							646	646			
100029457	ELMONT	NY		10/26/2018		1,582							1,582	1,582			
4010048318	WATERBURY	CT		03/22/2023		825							825	825			
100057824	SACRAMENTO	CA		06/30/2021		1,997							1,997	1,997			
100169781	WOODBRIDGE	VA		09/30/2024		722							722	722			
100182377	DAWSONVILLE	GA		12/12/2024		770							770	770			
100133476	HACKENSACK	NJ		10/19/2023		3,274							3,274	3,274			
100126662	RANCHO CUCAMONGA	CA		08/30/2023		2,549							2,549	2,549			
100168487	CARY	NC		09/25/2024		866							866	866			
100119241	CLEARWATER BEACH	FL		07/31/2023		24,829							24,829	24,829			
100143455	HYATTSVILLE	MD		02/16/2024		621							621	621			
100129282	NIANTIC	CT		09/25/2023		731							731	731			
100023361	FREDERICKSBURG	VA		08/16/2018		1,949							1,949	1,949			
100168771	PORTLAND	OR		09/26/2024		870							870	870			
100174324	RUIDOSO	NM		10/31/2024		1,098							1,098	1,098			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182630	SAN ANTONIO	FL		12/12/2024		1,005							1,005	1,005			
100026995	SAINT CHARLES	IL		09/26/2018		1,430							1,430	1,430			
100101642	EAST WENATCHEE	WA		04/26/2023		864							864	864			
100134572	MERIDIAN	ID		10/30/2023		688							688	688			
100173271	BELLA VISTA	AR		10/30/2024		876							876	876			
100165730	AMBLER	PA		08/29/2024		668							668	668			
100065342	JERSEY CITY	NJ		07/28/2021		1,744							1,744	1,744			
100131836	SOUTH YARMOUTH	MA		10/06/2023		655							655	655			
100013847	ORLANDO	FL		05/25/2017		1,441							1,441	1,441			
100170035	WASHINGTON	DC		11/08/2024		876							876	876			
100180184	LAKE GROVE	NY		11/25/2024		738							738	738			
100085015	MISSOURI CITY	TX		08/12/2022		1,826							1,826	1,826			
100054422	ARVERNE	NY		03/23/2021		1,400							1,400	1,400			
100127932	ANTIOCH	TN		09/08/2023		1,116							1,116	1,116			
100140220	AUSTIN	TX		01/11/2024		422							422	422			
100031722	CYPRESS	CA		03/29/2019		1,789							1,789	1,789			
100170105	MODESTO	CA		10/08/2024		857							857	857			
100100945	ROSENBURG	TX		04/28/2023		952							952	952			
100186293	GLEN ARM	MD		12/27/2024		770							770	770			
100139271	WINTER GARDEN	FL		12/28/2023		763							763	763			
100128211	WESLEY CHAPEL	FL		09/18/2023		1,205							1,205	1,205			
100168556	TUCSON	AZ		09/25/2024		851							851	851			
100129396	MC ALLEN	TX		09/26/2023		2,719							2,719	2,719			
100159857	HYPOLUXO	FL		08/16/2024		1,049							1,049	1,049			
100109255	PALM BAY	FL		07/21/2023		970							970	970			
100162992	BARSTOW	CA		08/12/2024		900							900	900			
100134260	LEHIGH ACRES	FL		10/27/2023		663							663	663			
100182455	ST PETERSBURG	FL		12/12/2024		778							778	778			
100172526	AVONDALE	AZ		10/23/2024		2,428							2,428	2,428			
100169654	NORTH HIGHLANDS	CA		09/30/2024		821							821	821			
100027053	ANTIOCH	CA		09/26/2018		1,922							1,922	1,922			
100081164	LOCUST GROVE	VA		03/18/2022		4,055							4,055	4,055			
100152828	BUCKEYE	AZ		05/22/2024		1,015							1,015	1,015			
100182178	GRAND JUNCTION	CO		12/12/2024		844							844	844			
100175055	PHOENIX	AZ		11/05/2024		1,143							1,143	1,143			
100146649	LOS ANGELES	CA		03/20/2024		788							788	788			
100084815	GILBERT	AZ		08/02/2022		1,218							1,218	1,218			
100117124	VALLEY STREAM	NY		07/20/2023		3,333							3,333	3,333			
100172266	STAR	ID		10/21/2024		772							772	772			
100155100	PHOENIX	AZ		07/19/2024		808							808	808			
100172603	LEHI	UT		10/23/2024		791							791	791			
100120612	FORT LAUDERDALE	FL		08/18/2023		711							711	711			
100115325	PASADENA	TX		07/17/2023		891							891	891			
100079184	SAINT CLOUD	FL		02/24/2022		1,731							1,731	1,731			
100168120	TEMPLE HILLS	MD		09/20/2024		4,925							4,925	4,925			
100087532	MIAMI	FL		10/25/2022		2,038							2,038	2,038			
100172268	BUDD LAKE	NJ		10/21/2024		835							835	835			
100163329	ARLINGTON	TX		08/13/2024		561							561	561			
100110316	GREER	SC		06/30/2023		1,093							1,093	1,093			
100186581	CLERMONT	FL		12/30/2024		1,687							1,687	1,687			
100178469	SKOKIE	IL		11/21/2024		696							696	696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160001	DORAL	FL		08/16/2024		824							824	824			
100108430	HAVERSTRAW	NY		05/25/2023		806							806	806			
100172341	APPLE VALLEY	CA		10/23/2024		958							958	958			
100149893	GILBERT	AZ		04/29/2024		704							704	704			
100168019	COLUMBIA	TN		09/20/2024		568							568	568			
100150659	CAPE MAY	NJ		05/06/2024		1,071							1,071	1,071			
100133712	PORT SAINT JOE	FL		10/23/2023		1,214							1,214	1,214			
100150705	JACKSONVILLE	FL		05/06/2024		821							821	821			
100149634	HUTTO	TX		04/26/2024		1,253							1,253	1,253			
100147949	ANNA	TX		04/08/2024		802							802	802			
100084708	EUGENE	OR		08/02/2022		1,719							1,719	1,719			
100136129	POMPANO BEACH	FL		12/18/2023		2,892							2,892	2,892			
100152859	FAYETTEVILLE	NC		05/22/2024		800							800	800			
100076832	BRYAN	TX		12/27/2021		1,471							1,471	1,471			
100160940	VALLEJO	CA		07/24/2024		787							787	787			
100128189	NAPLES	FL		09/18/2023		875							875	875			
100146998	MINT HILL	NC		03/27/2024		52,717							52,717	52,717			
100142143	OLDSMAR	FL		02/29/2024		549							549	549			
100054813	MIDDLETOWN	DE		03/23/2021		1,352							1,352	1,352			
100081355	ALEXANDRIA	VA		03/18/2022		3,805							3,805	3,805			
100130440	STUART	FL		09/28/2023		623							623	623			
100065281	THE WOODLANDS	TX		07/28/2021		1,779							1,779	1,779			
100149347	ANCHORAGE	AK		04/24/2024		2,674							2,674	2,674			
100172553	FRISCO	TX		10/23/2024		876							876	876			
100151336	RALEIGH	NC		05/10/2024		1,066							1,066	1,066			
100168057	CLERMONT	FL		09/20/2024		1,831							1,831	1,831			
100091075	PALMDALE	CA		01/31/2023		1,006							1,006	1,006			
100162618	KISSIMMEE	FL		08/12/2024		843							843	843			
100159902	FLORIDA CITY	FL		08/16/2024		807							807	807			
100025653	LAHAINA	HI		09/20/2018		1,261							1,261	1,261			
100166019	MADERA	CA		09/06/2024		6,832							6,832	6,832			
100065153	TEMPE	AZ		07/14/2021		1,880							1,880	1,880			
100119177	PORT SAINT JOE	FL		07/31/2023		892							892	892			
100081205	IOLA	TX		03/18/2022		1,965							1,965	1,965			
100087129	MILILANI	HI		11/04/2022		816							816	816			
100146694	HYATTSVILLE	MD		03/20/2024		841							841	841			
100115242	FLEMINGTON	NJ		07/17/2023		782							782	782			
100129471	GUNTER	TX		09/29/2023		833							833	833			
4010064485	MILWAUKEE	WI		01/10/2024		611							611	611			
100108044	LACEY	WA		05/25/2023		2,466							2,466	2,466			
100166039	SMYRNA	TN		09/06/2024		4,643							4,643	4,643			
100143216	HENDERSON	NV		02/16/2024		1,029							1,029	1,029			
100186534	FRANKFORT	IL		12/30/2024		776							776	776			
100148843	LEHI	UT		04/17/2024		893							893	893			
100172297	GROVELAND	CA		10/21/2024		2,393							2,393	2,393			
100088883	SMYRNA	GA		11/15/2022		912							912	912			
100026129	LOS ANGELES	CA		09/20/2018		911							911	911			
100136476	MILLVILLE	DE		11/20/2023		1,262							1,262	1,262			
100027010	EAST STROUDSBURG	PA		09/26/2018		2,405							2,405	2,405			
100029217	LAS VEGAS	NV		10/26/2018		979							979	979			
4010056137	BALTIMORE	MD		01/10/2024		197,229							197,229	197,229			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164179	NORTH LAS VEGAS	NV		08/21/2024		693							693	693			
100119550	JENSEN BEACH	FL		07/28/2023		894							894	894			
100168124	SEBRING	FL		09/20/2024		1,811							1,811	1,811			
100161498	PHOENIX	AZ		07/30/2024		785							785	785			
100129309	JENSEN BEACH	FL		09/25/2023		886							886	886			
100162518	LEHIGH ACRES	FL		08/12/2024		777							777	777			
100120732	LEBANON	TN		08/25/2023		966							966	966			
100078250	WEST NEW YORK	NJ		02/10/2022		1,560							1,560	1,560			
100182608	MULLICA HILL	NJ		12/12/2024		928							928	928			
100154716	HUMBLE	TX		07/19/2024		2,473							2,473	2,473			
100147841	MCKINNEY	TX		04/08/2024		907							907	907			
100032108	GILROY	CA		03/29/2019		1,437							1,437	1,437			
100179588	MIDDLETOWN	DE		11/21/2024		1,102							1,102	1,102			
100176890	PHOENIX	AZ		11/15/2024		637							637	637			
100135592	LANCASTER	CA		11/09/2023		692							692	692			
100116530	COCOA BEACH	FL		07/20/2023		1,588							1,588	1,588			
100110616	GRANTS PASS	OR		06/30/2023		5,745							5,745	5,800		55	55
100168054	NORTH FORT MYERS	FL		09/20/2024		1,875							1,875	1,875			
100142873	HOUSTON	TX		02/09/2024		904							904	904			
100138899	MCGAHEYSVILLE	VA		12/21/2023		791							791	791			
100099900	SPOKANE	WA		03/28/2023		3,505							3,505	3,505			
100152835	HOMESTEAD	FL		05/22/2024		923							923	923			
100180353	AUSTIN	TX		11/25/2024		846							846	846			
100079231	PANAMA CITY BEACH	FL		02/14/2022		1,556							1,556	1,556			
100148380	WASHINGTON	UT		04/12/2024		1,190							1,190	1,190			
100065163	RIVERSIDE	CA		07/14/2021		1,762							1,762	1,762			
100120698	BEAUMONT	CA		08/25/2023		1,051							1,051	1,051			
100143151	CHARLOTTE	NC		02/16/2024		813							813	813			
100170464	COLUMBUS	OH		10/09/2024		845							845	845			
100128717	ROYAL PALM BEACH	FL		09/21/2023		685							685	685			
100145232	UNITED KINGDOM	GBR		03/12/2024		7,543						(7,529)	15		(15)		(15)
100147173	UNITED KINGDOM	GBR		03/27/2024		(52)							(52)		52		52
100060249	EUGENE	OR		06/25/2021		1,825							1,825	1,825			
100129432	FILLMORE	UT		09/29/2023		737							737	737			
100175303	KISSIMMEE	FL		11/05/2024		979							979	979			
100151133	MEMPHIS	TN		05/09/2024		706							706	706			
100031963	EL CAJON	CA		03/29/2019		4,361							4,361	4,361			
100137239	STRATFORD	CT		11/29/2023		457							457	457			
100071612	OCEAN CITY	NJ		10/14/2021		1,297							1,297	1,297			
100084837	PUNTA GORDA	FL		08/02/2022		578							578	578			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		772							772	772			
100142605	BIG BEAR LAKE	CA		02/08/2024		889							889	889			
100170335	CASSELBERRY	FL		10/08/2024		774							774	774			
100170517	KYLE	TX		10/09/2024		2,654							2,654	2,654			
100175171	MERIDIAN	ID		11/05/2024		840							840	840			
100103088	EAST PATCHOGUE	NY		04/21/2023		519							519	519			
100067741	LOS BANOS	CA		09/23/2021		1,757							1,757	1,757			
100160528	WINTER SPRINGS	FL		07/19/2024		1,228							1,228	1,228			
100129562	WINDSOR	CO		09/29/2023		1,309							1,309	1,309			
100099821	MANCHESTER	NJ		02/28/2023		273							273	273			
100152025	ROCKFORD	IL		05/14/2024		792							792	792			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156366	LAVEEN	AZ		07/25/2024		738							738	738			
100128152	FORT WORTH	TX		09/18/2023		870							870	870			
100119359	MELISSA	TX		07/31/2023		989							989	989			
100102766	PLANO	TX		06/22/2023		5,665							5,665	5,665			
100158211	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100109201	RIVIERA BEACH	FL		07/21/2023		658							658	658			
100076415	ROSWELL	GA		12/23/2021		1,861							1,861	1,861			
100144999	UNITED KINGDOM	GBR		03/12/2024		(47)							(47)		47		47
100139653	GLENDALE	CA		12/28/2023		916							916	916			
100168130	BUFORD	GA		09/20/2024		2,042							2,042	2,042			
100164897	DICKSON CITY	PA		08/28/2024		461							461	461			
100100417	SAN ANTONIO	TX		04/27/2023		1,740							1,740	1,740			
100120286	MIAMI	FL		08/18/2023		884							884	884			
100145760	UNITED KINGDOM	GBR		03/12/2024		(27)							(27)		27		27
100160196	BAYOU VISTA	TX		07/18/2024		5,030							5,030	5,030			
100139136	HAZLET	NJ		12/28/2023		377							377	377			
100024319	ATLANTA	GA		09/20/2018		2,301							2,301	2,301			
100048334	FLUSHING	NY		11/20/2020		5,453							5,453	5,453			
100165564	HENDERSON	NV		08/29/2024		899							899	899			
100134071	DALLAS	TX		10/27/2023		10,062							10,062	10,062			
100152356	WINCHESTER	CA		05/17/2024		1,279							1,279	1,279			
100055375	BOERNE	TX		03/23/2021		2,749							2,749	2,749			
100100693	ST GEORGE	UT		04/28/2023		1,544							1,544	1,544			
100165461	INDEPENDENCE	MO		08/29/2024		721							721	721			
100067905	PASSAIC	NJ		09/23/2021		1,525							1,525	1,525			
100166212	MADERA	CA		09/09/2024		1,116							1,116	1,116			
4010056850	BALTIMORE	MD		08/24/2023		736							736	736			
100141372	GLENDALE	AZ		01/30/2024		668							668	668			
100110034	WILLINGBORO	NJ		06/23/2023		490							490	490			
100127567	LEHI	UT		09/08/2023		2,401							2,401	2,401			
100141148	THE BRONX	NY		01/30/2024		613							613	613			
100148810	ROSEVILLE	CA		04/17/2024		1,181							1,181	1,181			
100160858	YARDLEY	PA		07/24/2024		557							557	557			
100102131	WEST YARMOUTH	MA		04/14/2023		485							485	485			
100182210	LONG POND	PA		12/12/2024		756							756	756			
100162053	ROTONDA WEST	FL		07/31/2024		628							628	628			
100049913	MONTCLAIR	CA		11/20/2020		1,495							1,495	1,495			
100026288	CONCORD	CA		09/20/2018		1,394							1,394	1,394			
100156473	JERSEY CITY	NJ		06/24/2024		931							931	931			
100100894	DENVER	CO		04/28/2023		1,329							1,329	1,329			
100137558	PROSPER	TX		12/08/2023		1,017							1,017	1,017			
100175131	VICTORVILLE	CA		11/05/2024		10,129							10,129	10,129			
100136154	EDGEWOOD	WA		12/18/2023		783							783	783			
100158071	EDINBURG	TX		07/09/2024		981							981	981			
100150777	LINDON	UT		05/07/2024		6,330							6,330	6,330			
100173384	SAN DIEGO	CA		10/29/2024		842							842	842			
4010046745	TRENTON	NJ		05/31/2023		783							783	783			
100107891	LUDLOW FALLS	OH		06/29/2023		824							824	824			
100186634	SLIDELL	LA		12/30/2024		935							935	935			
100176892	HICKORY	NC		11/15/2024		6,918							6,918	6,918			
100014385	VISTA	CA		09/27/2017		1,465							1,465	1,465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151692	MARIETTA	GA		05/10/2024		907							907	907			
100151029	NAPLES	FL		05/08/2024		1,047							1,047	1,047			
100109105	KISSIMMEE	FL		06/05/2023		783							783	783			
100156522	LEBANON	TN		06/24/2024		1,124							1,124	1,124			
100102012	BAKERSFIELD	CA		04/14/2023		7,954							7,954	7,954			
100164871	BURLESON	TX		08/26/2024		878							878	878			
100173182	HENDERSON	NV		10/30/2024		861							861	861			
100168016	ROCKWOOD	MI		09/20/2024		763							763	763			
100164281	TACOMA	WA		08/21/2024		2,016							2,016	2,016			
100131598	SUNSET BEACH	NC		10/06/2023		872							872	872			
100164080	NAPLES	FL		08/21/2024		816							816	816			
100101534	LAS VEGAS	NV		04/26/2023		1,220							1,220	1,220			
100101162	STATEN ISLAND	NY		04/28/2023		1,904							1,904	1,904			
100107792	MYRTLE BEACH	SC		05/19/2023		2,082							2,082	2,082			
100115462	LITCHFIELD PARK	AZ		07/17/2023		992							992	992			
100154567	BAKERSFIELD	CA		06/14/2024		583							583	583			
100139761	UNITED KINGDOM	GBR		12/18/2023		(14)							(14)		14		14
100171471	FULSHEAR	TX		10/16/2024		1,067							1,067	1,067			
100108112	GALVESTON	TX		05/24/2023		740							740	740			
100168497	ARGYLE	TX		09/25/2024		1,083							1,083	1,083			
100168287	TOLLESON	AZ		09/20/2024		1,563							1,563	1,563			
100140605	BEAUMONT	CA		01/19/2024		595							595	595			
100099985	LAS VEGAS	NV		03/28/2023		985							985	985			
100152224	VICTORVILLE	CA		05/17/2024		797							797	797			
100171955	NOBLESVILLE	IN		10/17/2024		1,623							1,623	1,623			
100186442	CYPRESS	TX		12/30/2024		874							874	874			
100110245	YAKIMA	WA		06/30/2023		1,164							1,164	1,164			
100109714	HIGHLAND	CA		06/16/2023		2,023							2,023	2,023			
100120002	MANHATTAN	KS		08/11/2023		927							927	927			
100161508	FORT WORTH	TX		07/30/2024		806							806	806			
100090872	CITRUS HEIGHTS	CA		01/31/2023		1,093							1,093	1,093			
100014242	WALDORF	MD		09/27/2017		1,967							1,967	1,967			
100108911	WEST PALM BEACH	FL		05/31/2023		914							914	914			
100179462	NEW HOPE	MN		11/21/2024		1,032							1,032	1,032			
100110206	NEWARK	NJ		06/30/2023		853							853	853			
100179946	LAS VEGAS	NV		11/25/2024		1,319							1,319	1,319			
100164736	STOVER	MO		08/26/2024		855							855	855			
100173642	GULPEN	NLD		10/29/2024		(104)							(104)		104		104
100116155	WINTER GARDEN	FL		07/20/2023		1,416							1,416	1,416			
100089220	BEAUFORT	SC		11/18/2022		820							820	820			
100156999	UNITED KINGDOM	GBR		06/27/2024		(10)							(10)		10		10
100175679	SARASOTA	FL		11/12/2024		865							865	865			
100147331	S-GRAVENHAGE	NLD		03/27/2024		(126)							(126)		126		126
100073568	TILBURG	NLD		10/25/2021		(50)							(50)		50		50
100054946	VENUS	TX		03/23/2021		1,176							1,176	1,176			
100161334	RICHMOND	TX		07/25/2024		1,501							1,501	1,501			
100160972	GULF SHORES	AL		07/24/2024		1,104							1,104	1,104			
100176636	LANCASTER	CA		11/15/2024		818							818	818			
100071427	DEN HAAG	NLD		09/30/2021		(31)							(31)		31		31
100186604	BRANDYWINE	MD		12/30/2024		1,144							1,144	1,144			
100029335	CHULA VISTA	CA		10/26/2018		1,254							1,254	1,254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090739	CATSKILL	NY		01/09/2023		568							568	568			
100137486	SACRAMENTO	CA		01/11/2024		791							791	791			
100166084	DAVENPORT	FL		09/09/2024		831							831	831			
100141633	GRESHAM	OR		01/30/2024		884							884	884			
100131843	HYANNIS	MA		10/06/2023		627							627	627			
100090920	CONYERS	GA		01/31/2023		1,169							1,169	1,169			
100156278	LAS VEGAS	NV		07/25/2024		1,525							1,525	1,525			
100084006	ORLANDO	FL		06/27/2022		1,391							1,391	1,391			
100154087	DENVER	CO		07/11/2024		608							608	608			
100186399	LANCASTER	CA		12/30/2024		571							571	571			
100068190	ROCKVILLE	MD		08/25/2021		1,804							1,804	1,804			
100162634	NASHVILLE	TN		08/12/2024		904							904	904			
100144051	WADDELL	AZ		03/07/2024		724							724	724			
100130455	STOCKTON	CA		09/28/2023		633							633	633			
100135798	LAKE WORTH	FL		11/10/2023		845							845	845			
100171780	KENTWOOD	MI		10/17/2024		776							776	776			
100175694	BANNING	CA		11/12/2024		1,080							1,080	1,080			
100133380	WOODSTOCK	GA		11/21/2023		1,031							1,031	1,031			
100141329	GEORGETOWN	TX		01/30/2024		813							813	813			
100155105	LODI	CA		07/19/2024		829							829	829			
100168475	GAINESVILLE	GA		09/25/2024		772							772	772			
100172380	BIG BEAR LAKE	CA		10/23/2024		754							754	754			
100017258	APPLE VALLEY	CA		04/26/2018		1,361							1,361	1,361			
100120353	PORT SAINT LUCIE	FL		08/18/2023		801							801	801			
100145233	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100145811	VERO BEACH	FL		05/08/2024		524							524	524			
100171861	HESPERIA	CA		10/17/2024		863							863	863			
100065567	ANACORTES	WA		07/28/2021		1,850							1,850	1,850			
100102714	MARIETTA	GA		06/22/2023		770							770	770			
100134308	LOCKPORT	IL		10/27/2023		9,000							9,000	9,000			
100129894	HARTFORD	CT		09/27/2023		754							754	754			
100084740	BLUFFTON	SC		08/02/2022		1,307							1,307	1,307			
100120999	GEORGETOWN	TX		08/30/2023		993							993	993			
100149083	ORLANDO	FL		04/19/2024		587							587	587			
100110399	PROVO	UT		06/30/2023		1,042							1,042	1,042			
100172581	DAWSONVILLE	GA		10/23/2024		787							787	787			
100157764	LEXINGTON	NC		08/01/2024		777							777	777			
100180025	CLEARWATER	FL		11/25/2024		924							924	924			
100142928	WOODBURN	OR		02/09/2024		682							682	682			
100109355	SALT LAKE CITY	UT		06/12/2023		960							960	960			
100163114	DAVENPORT	FL		08/13/2024		1,352							1,352	1,352			
100169819	EVANS	GA		09/30/2024		714							714	714			
100101074	HEWLETT	NY		04/28/2023		1,879							1,879	1,879			
100028984	WATSONVILLE	CA		10/26/2018		1,214							1,214	1,214			
100163112	RICHARDSON	TX		08/13/2024		826							826	826			
100162620	LANTANA	TX		08/12/2024		55,810							55,810	55,810			
100079838	ROSENBERG	TX		04/25/2022		1,357							1,357	1,357			
100101903	MIAMI	FL		04/06/2023		607							607	607			
100119179	SUMMERVILLE	SC		07/31/2023		1,273							1,273	1,273			
100151086	YELM	WA		05/08/2024		1,009							1,009	1,009			
100114837	LAS VEGAS	NV		07/10/2023		1,342							1,342	1,342			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165342	HOUSTON	TX		08/29/2024		612							612	612			
100110373	NORTH POTOMAC	MD		06/30/2023		960							960	960			
100153421	NAPERVILLE	IL		05/30/2024		762							762	762			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		1,797							1,797	1,797			
100120667	ORLANDO	FL		08/24/2023		585							585	585			
100130454	PORT CHESTER	NY		09/28/2023		1,363							1,363	1,363			
100148091	LAWRENCEVILLE	GA		04/10/2024		906							906	906			
100100747	GREELEY	CO		04/28/2023		1,738							1,738	1,738			
100168679	RICHMOND	VA		09/25/2024		666							666	666			
100180450	RALEIGH	NC		11/25/2024		942							942	942			
100136813	KANSAS CITY	KS		11/27/2023		658							658	658			
100012609	LONG BEACH	CA		05/25/2017		1,448							1,448	1,448			
100131588	BROKEN BOW	OK		10/06/2023		858							858	858			
100170285	ROLESVILLE	NC		10/08/2024		2,657							2,657	2,657			
100170182	SHERRILLS FORD	NC		10/08/2024		9,258							9,258	9,258			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		724							724	724			
100119965	ALLEN	TX		08/11/2023		924							924	924			
100158646	LAS VEGAS	NV		07/10/2024		730							730	730			
100144143	DENVER	CO		03/07/2024		918							918	918			
100132545	NORTH LAUDERDALE	FL		11/03/2023		915							915	915			
100118804	ROUND ROCK	TX		08/30/2023		801							801	801			
100116353	GALT	CA		07/20/2023		1,546							1,546	1,546			
100148560	HOUSTON	TX		04/12/2024		888							888	888			
100148264	LEANDER	TX		04/12/2024		920							920	920			
100082912	SACRAMENTO	CA		05/17/2022		1,306							1,306	1,306			
100131854	DANBURY	CT		10/06/2023		1,288							1,288	1,288			
100167620	AURORA	CO		09/19/2024		1,073							1,073	1,073			
100149327	ROCKAWAY BEACH	OR		04/24/2024		808							808	808			
100178302	KEARNY	NJ		11/19/2024		715							715	715			
100053536	STAMFORD	CT		03/23/2021		1,279							1,279	1,279			
100142782	LEHI	UT		02/08/2024		2,171							2,171	2,171			
100165237	LONG BEACH	CA		08/29/2024		840							840	840			
100181613	HARTFORD	CT		12/09/2024		738							738	738			
100132496	KATY	TX		11/03/2023		920							920	920			
100186008	SANTA FE	NM		12/27/2024		522							522	522			
100164783	PINETOP	AZ		08/26/2024		766							766	766			
100088149	PFLUGERVILLE	TX		10/25/2022		865							865	865			
100131927	MANAHAWKIN	NJ		10/13/2023		777							777	777			
100082621	WEST CHICAGO	IL		04/14/2022		1,690							1,690	1,690			
100173484	MENIFEE	CA		10/29/2024		908							908	908			
100175209	ALLEN	TX		11/05/2024		250,309							250,309	250,309			
100174360	PORT ST. LUCIE	FL		10/31/2024		863							863	863			
100079904	MOORESVILLE	NC		04/25/2022		1,367							1,367	1,367			
100166110	SUWANEE	GA		09/09/2024		1,110							1,110	1,110			
100131593	DACONO	CO		10/06/2023		955							955	955			
100185905	TORRANCE	CA		12/26/2024		786							786	786			
100170326	HENDERSON	NV		10/08/2024		868							868	868			
100169535	RENO	NV		09/30/2024		1,392							1,392	1,392			
100133639	ROSEVILLE	CA		10/23/2023		1,246							1,246	1,246			
100137617	FREDERICK	MD		12/08/2023		1,200							1,200	1,200			
100155310	NEWARK	NJ		07/19/2024		801							801	801			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182161	NEW BERN	NC		12/12/2024		1,454							1,454	1,454			
100176518	APACHE JUNCTION	AZ		11/15/2024		2,744							2,744	2,744			
100171364	N CHELMSFORD	MA		10/16/2024		1,314							1,314	1,391		77	77
100164432	CHANDLER	AZ		08/21/2024		850							850	850			
100162552	RALEIGH	NC		08/12/2024		876							876	876			
100120993	MELBOURNE	FL		08/30/2023		965							965	965			
100175042	TEXAS CITY	TX		11/05/2024		174							174	174			
100168473	SACRAMENTO	CA		09/25/2024		2,406							2,406	2,406			
100135939	PEPPER PIKE	OH		11/15/2023		7,198							7,198	7,198			
100126920	SAN DIEGO	CA		08/30/2023		1,977							1,977	1,977			
100115881	OAK ISLAND	NC		07/20/2023		885							885	885			
100079769	SCOTTSDALE	AZ		04/08/2022		2,181							2,181	2,181			
100017896	POLLOCK PINES	CA		05/30/2018		2,685							2,685	2,685			
100164520	LOGANVILLE	GA		08/21/2024		853							853	853			
100155888	BELLA VISTA	AR		06/17/2024		826							826	826			
100100559	LONG BRANCH	NJ		04/27/2023		538							538	538			
100174355	RIVERVIEW	FL		10/31/2024		954							954	954			
100120975	LELAND	NC		08/30/2023		1,259							1,259	1,259			
100115108	JENSEN BEACH	FL		07/14/2023		1,000							1,000	1,000			
100161171	STOCKTON	CA		07/25/2024		690							690	690			
100065776	SAN DIEGO	CA		07/28/2021		1,714							1,714	1,714			
100080456	POWHATAN	VA		03/10/2022		4,141							4,141	4,141			
100054028	INGLEWOOD	CA		03/23/2021		1,462							1,462	1,462			
100154684	SAINT CLOUD	FL		07/19/2024		490							490	490			
100185167	RESEDA	CA		12/20/2024		841							841	841			
100173490	MC LEANSVILLE	NC		10/29/2024		662							662	662			
100135424	OSSIPEE	NH		11/13/2023		764							764	764			
100130192	GREENVILLE	TX		11/15/2023		525							525	525			
100134979	ATLANTA	GA		10/30/2023		225							225	225			
100010739	HUNTINGTON BEACH	CA		12/23/2016		4,664							4,664	4,664			
100179381	MADISON	CT		12/27/2024		725							725	725			
100137556	MANHATTAN	KS		12/08/2023		851							851	851			
100162811	AUBURN	GA		08/12/2024		851							851	851			
100100131	RICHMOND	CA		03/28/2023		869							869	869			
100161526	SAINT GEORGE	UT		07/30/2024		778							778	778			
100068189	OAKLAND	CA		08/25/2021		1,864							1,864	1,864			
100162884	SANTA CLARA	UT		08/12/2024		693							693	693			
100141277	WOOLWICH TWP	NJ		01/30/2024		509							509	509			
100140552	LAKE LEELANAU	MI		01/19/2024		830							830	830			
100185816	WINDER	GA		12/26/2024		680							680	680			
100087964	PHOENIX	AZ		10/25/2022		957							957	957			
100120874	MANOR	TX		08/28/2023		4,039							4,039	4,039			
100142156	CLOVIS	CA		02/29/2024		770							770	770			
100076152	BOCA RATON	FL		01/07/2022		1,041							1,041	1,041			
100128320	RIVERDALE	MD		09/14/2023		516							516	516			
100144973	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100172701	NEW BRITAIN	CT		11/21/2024		677							677	677			
100182700	ROGERSVILLE	TN		12/12/2024		835							835	835			
100039150	DUBLIN	IRL		09/27/2019		7,340							7,340	7,997	657	1	658
100108549	ECHT/LIMBURG	NLD		05/25/2023		(107)							(107)		107		107
100182552	MOYOCK	NC		12/12/2024		743							743	743			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149573	GILBERT	AZ		04/26/2024		972							972	972			
100080276	BOLSWARD	NLD		02/22/2022		(68)							(68)		68		68
100085049	VELDHOVEN	NLD		07/27/2022		(75)							(75)		75		75
100151406	ROYERSFORD	PA		05/10/2024		967							967	967			
100156929	UNITED KINGDOM	GBR		06/27/2024		(14)							(14)		14		14
100178287	WEST MELBOURNE	FL		11/19/2024		1,332							1,332	1,332			
100180543	LOS ANGELES	CA		11/26/2024		1,055							1,055	1,055			
100178017	LOS ANGELES	CA		11/19/2024		2,674							2,674	2,674			
100168111	BIG BEAR CITY	CA		09/20/2024		1,866							1,866	1,866			
100150275	AMSTERDAM	NLD		04/29/2024		(54)							(54)		54		54
100134425	NETHERLANDS	NLD		10/27/2023		1,129						(1,267)	(138)		138		138
100164830	GUN BARREL CITY	TX		08/26/2024		791							791	791			
100117127	STATEN ISLAND	NY		07/20/2023		3,768							3,768	3,768			
100155929	BALTIMORE	MD		06/17/2024		783							783	783			
100103594	BALTIMORE	MD		05/08/2023		702							702	702			
100079120	SPOKANE	WA		02/24/2022		1,650							1,650	1,650			
100078731	TIGARD	OR		02/25/2022		1,526							1,526	1,526			
100130432	CHERRY HILL	NJ		09/28/2023		832							832	832			
100139226	LAWRENCEVILLE	GA		12/28/2023		2,460							2,460	2,460			
100165548	KUNA	ID		08/29/2024		969							969	969			
100109339	COATESVILLE	PA		06/12/2023		1,135							1,135	1,135			
100135273	MORRISVILLE	NC		11/08/2023		4,035							4,035	4,035			
100112964	AMITYVILLE	NY		06/29/2023		947							947	947			
100081287	LONGMONT	CO		03/18/2022		1,887							1,887	1,887			
100120889	KISSIMMEE	FL		08/30/2023		857							857	857			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		804							804	804			
100139759	UNITED KINGDOM	GBR		12/18/2023		1,017							1,017	1,086	69		69
100138328	BRIDGEWATER	MA		12/18/2023		788							788	788			
100057665	ROSEVILLE	CA		06/30/2021		1,792							1,792	1,792			
100163176	AUSTIN	TX		08/13/2024		11,475							11,475	11,475			
100179764	PIGEON FORGE	TN		11/21/2024		747							747	747			
100109614	DAVENPORT	FL		06/14/2023		708							708	708			
100174769	GREENVILLE	SC		10/31/2024		855							855	855			
100120320	CELINA	TX		08/18/2023		581							581	581			
100129374	LEMON GROVE	CA		09/25/2023		1,748							1,748	1,748			
100129655	OOLTEWAH	TN		09/29/2023		3,783							3,783	3,783			
100137695	GLENDALE	AZ		12/08/2023		1,785							1,785	1,785			
100168586	LOCUST GROVE	VA		09/25/2024		1,421							1,421	1,421			
100013415	CAVE CREEK	AZ		05/25/2017		538							538	538			
100182450	PISCATAWAY	NJ		12/12/2024		2,616							2,616	2,616			
100136427	PALM COAST	FL		11/20/2023		2,926							2,926	2,926			
100080400	FOREST GROVE	OR		04/14/2022		1,617							1,617	1,617			
100146939	BREMERTON	WA		03/26/2024		895							895	895			
100066254	MAKAWAO	HI		08/02/2021		4,452							4,452	4,452			
100129328	SACRAMENTO	CA		09/25/2023		995							995	995			
100081016	SYLMAR	CA		03/18/2022		2,128							2,128	2,128			
100049738	NILES	IL		11/20/2020		1,239							1,239	1,239			
100146621	FORT WASHINGTON	MD		03/20/2024		889							889	889			
100127551	FRESNO	CA		09/08/2023		1,145							1,145	1,145			
100149370	LAS VEGAS	NV		04/24/2024		1,338							1,338	1,338			
100179347	PORT SAINT LUCIE	FL		12/27/2024		581							581	581			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115044	LANCASTER	CA		07/14/2023		873							873	873			
100030962	LODI	CA		03/29/2019		1,882							1,882	1,882			
100053872	STRAWBERRY	CA		03/23/2021		305							305	305			
100132776	MORENO VALLEY	CA		11/03/2023		2,480							2,480	2,480			
100074441	BOLINGBROOK	IL		12/02/2021		910							910	910			
100109163	OCALA	FL		07/21/2023		1,698							1,698	1,698			
100128750	MIDDLETOWN	CT		09/21/2023		609							609	609			
100128715	ANDERSONVILLE	TN		09/21/2023		762							762	762			
100147596	DARTMOUTH	MA		04/04/2024		852							852	852			
100146414	FRISCO	TX		03/19/2024		546							546	546			
100153311	BONNEY LAKE	WA		05/30/2024		1,196							1,196	1,196			
100175037	SACRAMENTO	CA		11/05/2024		946							946	946			
100140254	NEW ALBANY	OH		01/18/2024		744							744	744			
100180017	BOZEMAN	MT		11/25/2024		852							852	852			
100151900	PORTLAND	OR		07/10/2024		673							673	673			
5000005166002A	BUSSUM	NLD		10/29/2024		(30)							(30)		30		30
100170273	LOUISVILLE	KY		10/08/2024		2,248							2,248	2,248			
100116783	MURFREESBORO	TN		07/20/2023		2,010							2,010	2,010			
100162770	ROCKWALL	TX		08/12/2024		877							877	877			
100043001	CARSON	CA		05/28/2020		5,136							5,136	5,136			
100182258	RENO	NV		12/12/2024		1,210							1,210	1,210			
100185446	HENDERSON	NV		12/20/2024		1,226							1,226	1,226			
100139162	LAWRENCEVILLE	GA		12/28/2023		2,383							2,383	2,383			
100013910	LOS ANGELES	CA		05/25/2017		1,540							1,540	1,540			
100185992	MIDDLE RIVER	MD		12/26/2024		848							848	848			
100027024	CHICAGO	IL		09/26/2018		1,936							1,936	1,936			
100102542	COALVILLE	UT		06/07/2023		1,113							1,113	1,113			
100152725	PORT SAINT LUCIE	FL		05/22/2024		795							795	795			
100069017	MOHEGAN LAKE	NY		09/01/2021		2,639							2,639	2,639			
100100679	ROCKVILLE	MD		04/28/2023		2,725							2,725	2,725			
100080452	COCONUT CREEK	FL		03/10/2022		801							801	801			
100087723	PERRIS	CA		10/07/2022		837							837	837			
100181361	MILFORD	CT		12/06/2024		775							775	775			
100165278	NATIONAL CITY	CA		08/29/2024		759							759	759			
100144280	BALDWIN PARK	CA		03/07/2024		4,038							4,038	4,038			
100161499	HIAWASSEE	GA		07/30/2024		775							775	775			
100081172	WOODBURN	OR		03/18/2022		2,399							2,399	2,399			
100100918	AURORA	CO		04/28/2023		1,189							1,189	1,189			
100142646	HOMEWOOD	AL		02/08/2024		1,178							1,178	1,178			
100168250	FREDERICKSBURG	VA		09/20/2024		1,900							1,900	1,900			
5000005052001	VELP	NLD		09/26/2024		(32)							(32)		32		32
100160092	DAYTONA BEACH	FL		07/17/2024		797							797	797			
100182059	WACO	TX		12/12/2024		934							934	934			
100086892	LAWNDALE	CA		10/07/2022		784							784	784			
100175221	SANFORD	FL		11/05/2024		1,739							1,739	1,739			
100134549	SAN BERNARDINO	CA		10/30/2023		381							381	381			
100175610	LOS ANGELES	CA		11/12/2024		942							942	942			
100142564	ANTELOPE	CA		02/08/2024		913							913	913			
100081176	VERO BEACH	FL		03/18/2022		1,786							1,786	1,786			
100185831	FORT WORTH	TX		12/26/2024		611							611	611			
100150711	CAPE CORAL	FL		05/06/2024		95,281							95,281	95,281			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100162830	BOSTIC	NC		08/12/2024		790							790	790			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		1,559							1,559	1,559			
100080471	BIG BEAR CITY	CA		03/10/2022		1,428							1,428	1,428			
100149043	WEST PALM BEACH	FL		04/19/2024		765							765	765			
100145074	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100133483	NORTH PORT	FL		10/19/2023		717							717	717			
100143009	AURORA	CO		02/12/2024		556							556	556			
100147031	SUNSET BEACH	NC		03/27/2024		677							677	677			
100115035	TAMPA	FL		07/14/2023		1,155							1,155	1,155			
100118711	FARMINGDALE	NY		07/25/2023		961							961	961			
100156618	SURPRISE	AZ		06/24/2024		821							821	821			
100135117	POCONO LAKE	PA		11/01/2023		943							943	943			
100166239	AMERICAN FORK	UT		09/09/2024		1,078							1,078	1,078			
100087412	KISSIMMEE	FL		10/25/2022		1,431							1,431	1,431			
100147005	OCEAN CITY	MD		03/27/2024		1,105							1,105	1,105			
100103031	CLINTON	MA		06/22/2023		1,168							1,168	1,168			
100164238	LOS BANOS	CA		08/21/2024		2,200							2,200	2,200			
100151127	MELISSA	TX		05/08/2024		915							915	915			
100173371	PEACHTREE CITY	GA		10/30/2024		1,010							1,010	1,010			
100144210	ROSEVILLE	CA		03/07/2024		1,994							1,994	1,994			
100153691	SPRINGFIELD	MA		05/31/2024		16,171							16,171	16,171			
100138125	DAVENPORT	FL		12/14/2023		717							717	717			
100148220	PIGEON FORGE	TN		04/12/2024		790							790	790			
100138652	NORTH RIVERSIDE	IL		02/02/2024		5,000							5,000	5,000			
100073578	ZIERIKZEE	NLD		10/25/2021		(111)							(111)		111		111
100180727	NEW BEDFORD	MA		11/26/2024		570							570	570			
100168480	AURORA	CO		09/25/2024		835							835	835			
100175915	PINEVILLE	NC		11/14/2024		836							836	836			
100172726	SAN ANTONIO	TX		11/21/2024		1,067							1,067	1,067			
100090356	FRANKFORT	KY		02/03/2023		660							660	660			
100171953	LAWRENCEVILLE	GA		10/17/2024		1,089							1,089	1,089			
100151584	BUCKEYE	AZ		05/10/2024		1,753							1,753	1,753			
100163200	COLTON	CA		08/13/2024		789							789	789			
100108403	BAYTOWN	TX		05/25/2023		827							827	827			
100147818	AUSTIN	TX		04/08/2024		948							948	948			
100084622	PORTER	TX		08/02/2022		950							950	950			
100075916	MADEIRA BEACH	FL		01/07/2022		536							536	536			
100159989	MIAMI	FL		08/16/2024		743							743	743			
100076194	ROSEVILLE	CA		01/07/2022		1,866							1,866	1,866			
100114485	GORHAM	ME		06/29/2023		806							806	806			
100142663	WESTERVILLE	OH		02/08/2024		550							550	550			
100150653	PEMBROKE	FL		05/06/2024		808							808	808			
100115780	MORENO VALLEY	CA		07/20/2023		906							906	906			
100160951	APEX	NC		07/24/2024		1,197							1,197	1,197			
100171937	PHOENIX	AZ		10/17/2024		1,111							1,111	1,111			
100127090	GRAYSON	GA		08/30/2023		4,730							4,730	4,730			
100100475	BROOKLYN	NY		04/27/2023		2,123							2,123	2,123			
100141561	REDLANDS	CA		01/30/2024		2,242							2,242	2,242			
100159418	SHELTON	WA		07/15/2024		773							773	773			
100132740	VALLEJO	CA		11/03/2023		769							769	769			
100172933	BAKERSFIELD	CA		10/25/2024		1,235							1,235	1,235			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080923	WHEAT RIDGE	CO		04/01/2022		1,723							1,723	1,723			
100075971	LAUDERDALE LAKES	FL		01/07/2022		1,778							1,778	1,778			
100118866	FORT MYERS	FL		08/30/2023		639							639	639			
100032065	SAN JOSE	CA		03/29/2019		1,716							1,716	1,716			
100186363	CENTERVILLE	UT		12/30/2024		773							773	773			
100155892	SAN DIEGO	CA		06/17/2024		894							894	894			
100179509	NOBLESVILLE	IN		11/21/2024		945							945	945			
100149430	TIMNATH	CO		04/24/2024		1,517							1,517	1,517			
100134778	SACRAMENTO	CA		10/30/2023		611							611	611			
100164357	MUNDELEIN	IL		08/21/2024		1,097							1,097	1,097			
100152459	INDIO	CA		05/16/2024		893							893	893			
100137544	STATEN ISLAND	NY		12/08/2023		694							694	694			
100135917	MIAMI	FL		11/13/2023		781							781	781			
100151477	CUMMING	GA		05/10/2024		870							870	870			
100091342	CABO SAN LUCAS	MEX		01/17/2023		973							973	973			
100179927	VERO BEACH	FL		11/25/2024		3,168							3,168	3,168			
100149308	GEORGETOWN	TX		04/24/2024		803							803	803			
100158630	SAFETY HARBOR	FL		07/10/2024		2,062							2,062	2,062			
100161537	KATY	TX		07/30/2024		36,484							36,484	36,484			
100185459	AUSTIN	TX		12/20/2024		931							931	931			
100175156	MESQUITE	TX		11/05/2024		770							770	770			
100136647	MARGATE	FL		11/22/2023		681							681	681			
100065689	EAST HANOVER	NJ		07/28/2021		1,836							1,836	1,836			
100117591	GAITHERSBURG	MD		07/20/2023		1,035							1,035	1,035			
100133920	KYBURZ	CA		10/25/2023		760							760	760			
100150235	UNITED KINGDOM	GBR		04/29/2024		3							3		(3)		(3)
100173983	ABILENE	TX		10/31/2024		302							302	302			
100154508	HOUSTON	TX		06/14/2024		523							523	523			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		1,145							1,145	1,145			
4010078412	MARGATE	FL		07/26/2024		778							778	778			
100109106	LEESBURG	VA		06/05/2023		724							724	724			
100169059	DALLAS	TX		09/27/2024		840							840	840			
100165093	UNITED KINGDOM	GBR		08/27/2024		17,511							17,511	17,768	257		257
100025283	SAINT ALBANS	NY		09/20/2018		1,179							1,179	1,179			
100164600	ROSEVILLE	CA		08/21/2024		840							840	840			
100119569	ALMERE	NLD		07/28/2023		2,830							2,830	3,122	292		292
100180491	CLEARWATER	FL		11/26/2024		846							846	846			
100130240	LEXINGTON	SC		09/28/2023		573							573	573			
100114420	CLOSTER	NJ		06/29/2023		1,712							1,712	1,712			
100167026	CELINA	TX		09/13/2024		621							621	621			
100129666	KISSIMMEE	FL		09/29/2023		952							952	952			
100150976	LEHI	UT		05/08/2024		889							889	889			
100168748	MERIDEN	CT		09/26/2024		660							660	660			
100148519	PRINCETON	TX		04/12/2024		790							790	790			
100180365	CEDAR KNOLLS	NJ		11/25/2024		1,832							1,832	1,832			
100136538	SPARKS	NV		11/20/2023		1,402							1,402	1,402			
100057741	AUSTIN	TX		06/30/2021		1,772							1,772	1,772			
100167414	WIMAUMA	FL		09/16/2024		721							721	721			
100165940	GOODYEAR	AZ		09/06/2024		772							772	772			
100143225	ROSEVILLE	CA		02/16/2024		1,003							1,003	1,003			
100127490	OGDEN	UT		09/08/2023		838							838	838			

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100139300	SPRINGFIELD	OR		12/28/2023		703							703	703			
100170339	POOLER	GA		10/08/2024		938							938	938			
100144386	NEW BRAUNFELS	TX		03/07/2024		8,075							8,075	8,075			
100140020	CAPE MAY	NJ		01/09/2024		741							741	741			
100027038	LONG BEACH	CA		09/26/2018		1,620							1,620	1,620			
100158664	DAVENPORT	FL		07/10/2024		1,211							1,211	1,211			
100158675	ROSEDALE	MD		07/10/2024		1,107							1,107	1,107			
100169863	RIVERVIEW	FL		09/30/2024		772							772	772			
100168484	PALM DESERT	CA		09/25/2024		855							855	855			
100082591	VICTORVILLE	CA		04/14/2022		2,346							2,346	2,346			
100141031	INDIANAPOLIS	IN		02/20/2024		12,531							12,531	12,531			
100148575	DURHAM	NC		04/12/2024		876							876	876			
100137995	BLUE RIDGE	GA		12/13/2023		682							682	682			
100140350	GILBERT	AZ		01/18/2024		745							745	745			
100135068	ROSEVILLE	CA		11/01/2023		1,038							1,038	1,038			
100174017	ATKINSON	NH		10/31/2024		702							702	702			
100163126	WINDERMERE	FL		08/13/2024		780							780	780			
100171370	CUSHING	MN		10/16/2024		820							820	820			
100168286	LAVEEN	AZ		09/20/2024		1,612							1,612	1,612			
100163821	WESLEY CHAPEL	FL		09/27/2024		5,535							5,535	5,535			
100079982	SURPRISE	AZ		04/25/2022		1,950							1,950	1,950			
100027044	CAMARILLO	CA		09/26/2018		1,596							1,596	1,596			
100160954	ALPHARETTA	GA		07/24/2024		778							778	778			
100150702	TIGARD	OR		05/06/2024		1,231							1,231	1,231			
100101658	COLORADO SPRINGS	CO		04/26/2023		1,088							1,088	1,088			
100169185	WEST CHESTER	PA		09/27/2024		1,311							1,311	1,311			
100171578	CHARLOTTESVILLE	VA		10/16/2024		844							844	844			
100025098	BAYONNE	NJ		09/20/2018		1,612							1,612	1,612			
100101007	LONG BEACH	CA		04/28/2023		2,095							2,095	2,095			
100182441	OLYMPIA	WA		12/12/2024		1,042							1,042	1,042			
100151276	TAMPA	FL		05/10/2024		798							798	798			
100162286	STAFFORD	VA		09/06/2024		3,706							3,706	3,706			
100078638	ST PETERSBURG	FL		02/02/2022		1,313							1,313	1,313			
100103651	KATY	TX		05/08/2023		650							650	650			
100167573	PINEVILLE	NC		09/19/2024		1,028							1,028	1,028			
100053888	MECHANICSVILLE	MD		03/23/2021		1,271							1,271	1,271			
100144511	MORENO VALLEY	CA		04/26/2024		698							698	698			
100152903	KISSIMMEE	FL		05/22/2024		891							891	891			
100012012	OAKLAND	CA		03/08/2017		1,316							1,316	1,316			
100153604	BROOKLYN	NY		05/31/2024		663							663	663			
100154992	WORCESTER	MA		07/19/2024		777							777	777			
100091379	WASHINGTON	DC		02/22/2023		1,360							1,360	1,360			
100171472	DRIPPING SPRINGS	TX		10/16/2024		1,501							1,501	1,501			
100147714	DURHAM	NC		04/05/2024		843							843	843			
100030030	LUTZ	FL		12/20/2018		1,560							1,560	1,560			
100012398	NORTH AUGUSTA	SC		04/28/2017		1,294							1,294	1,294			
4010067302	AKRON	OH		04/29/2024		669							669	669			
100179857	STOCKTON	CA		11/22/2024		740							740	740			
100119256	YARMOUTH	MA		07/31/2023		4,375							4,375	4,375			
100161952	HENDERSON	NV		07/31/2024		701							701	701			
100173132	BLAINE	WA		10/30/2024		786							786	786			

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100151063	ROSEVILLE	CA		05/08/2024		2,891							2,891	2,891			
100170483	SPRINGFIELD	MO		10/09/2024		570							570	570			
100157642	SNELLVILLE	GA		06/28/2024		668							668	668			
100164815	POOLER	GA		08/26/2024		967							967	967			
100160909	LITTLE ELM	TX		07/24/2024		806							806	806			
100176737	APEX	NC		11/15/2024		1,123							1,123	1,123			
100170191	AUSTIN	TX		10/08/2024		773							773	773			
100109357	CLIFTON	NJ		06/12/2023		1,048							1,048	1,048			
100068216	WASHINGTON	DC		08/25/2021		2,193							2,193	2,193			
100180514	LA CROSSE	WI		11/26/2024		662							662	662			
100100860	GRANITE FALLS	WA		04/28/2023		941							941	941			
100178475	MIAMI	FL		11/21/2024		425							425	425			
100149492	MCKINNEY	TX		04/24/2024		882							882	882			
100142941	WELLS	ME		02/09/2024		731							731	731			
100042973	SIMI VALLEY	CA		05/28/2020		1,171							1,171	1,171			
100068222	BREA	CA		08/25/2021		1,851							1,851	1,851			
100182433	DAVIDSON	NC		12/12/2024		1,084							1,084	1,084			
100149178	AUSTIN	TX		04/22/2024		475							475	475			
100186336	ANNA	TX		12/30/2024		817							817	817			
100154195	GRESHAM	OR		07/11/2024		711							711	711			
100164095	LA VERNE	CA		08/21/2024		696							696	696			
100186736	FORT LAUDERDALE	FL		12/31/2024		767							767	767			
100150948	WOODLAND	CA		05/08/2024		31,900							31,900	31,900			
100156542	FORT WORTH	TX		06/24/2024		739							739	739			
100172548	MESA	AZ		10/23/2024		859							859	859			
100110724	SAN ANTONIO	TX		08/11/2023		825							825	825			
100100912	BURBANK	IL		04/28/2023		5,048							5,048	5,048			
100027042	ASHBURN	VA		09/26/2018		1,558							1,558	1,558			
100120595	LAKE ELSINORE	CA		08/18/2023		583							583	583			
100135476	HENDERSON	NV		11/13/2023		1,213							1,213	1,213			
100050298	HOWELL	NJ		11/20/2020		1,954							1,954	1,954			
100155920	PITTSBURGH	PA		06/17/2024		2,546							2,546	2,546			
100172384	CEDAR CITY	UT		10/23/2024		863							863	863			
100042978	GERMANTOWN	MD		05/28/2020		919							919	919			
100159887	MIAMI	FL		08/16/2024		2,294							2,294	2,294			
100185416	SECAUCUS	NJ		12/20/2024		11,066							11,066	11,066			
100141029	DALY CITY	CA		02/20/2024		3,119							3,119	3,119			
100186455	BREMERTON	WA		12/30/2024		673							673	673			
100148844	LEHI	UT		04/17/2024		880							880	880			
100150941	ROUND ROCK	TX		05/08/2024		1,408							1,408	1,408			
100173285	SACRAMENTO	CA		10/30/2024		1,202							1,202	1,202			
100138752	CHARLOTTE	NC		12/21/2023		699							699	699			
100162661	SARATOGA SPRINGS	UT		08/12/2024		2,245							2,245	2,245			
100172323	LOUISVILLE	KY		10/21/2024		847							847	847			
100139831	UNITED KINGDOM	GBR		12/18/2023		9,882						(7,367)	2,515	1,249	75	(1,341)	(1,266)
100149456	HELENA	MT		04/24/2024		863							863	863			
100185467	CLEARWATER	FL		12/20/2024		866							866	866			
100185521	EAST GRAND FORKS	MN		12/20/2024		899							899	899			
100162526	NORCROSS	GA		08/12/2024		787							787	787			
100169153	RICHMOND	TX		09/27/2024		840							840	840			
100164223	LAS VEGAS	NV		08/21/2024		3,334							3,334	3,334			

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100148037	PORT SAINT LUCIE	FL		04/10/2024		802							802	802			
100186328	GARDNER	CO		12/30/2024		943							943	943			
100171826	HOUSTON	TX		10/17/2024		746							746	746			
100173301	NOBLESVILLE	IN		10/30/2024		1,004							1,004	1,004			
100157919	ATLANTA	GA		07/09/2024		787							787	787			
100184998	HICKORY	NC		12/19/2024		2,250							2,250	2,250			
100078981	MCMINNVILLE	OR		02/24/2022		2,092							2,092	2,092			
100150511	CUMMING	GA		05/03/2024		1,989							1,989	1,989			
100149958	NORTH CHARLESTON	SC		06/07/2024		816							816	816			
100147927	WESTON	TX		04/08/2024		990							990	990			
100166124	ROCKLEDGE	FL		09/09/2024		760							760	760			
100136925	SAN TAN VALLEY	AZ		11/28/2023		346							346	346			
100127528	COLORADO SPRINGS	CO		09/08/2023		4,780							4,780	4,780			
100144234	WILMINGTON	NC		03/07/2024		1,452							1,452	1,452			
100135564	PINE	AZ		11/13/2023		1,325							1,325	1,325			
100141829	GOUDA	NLD		01/29/2024		961							961	1,144	183		183
100178380	LOS ANGELES	CA		11/20/2024		922							922	922			
100103680	VICTORVILLE	CA		05/08/2023		735							735	735			
100084982	KEY LARGO	FL		09/29/2022		1,548							1,548	1,548			
100120127	REDDING	CA		08/11/2023		901							901	901			
100172400	SANFORD	FL		10/23/2024		1,101							1,101	1,101			
100128436	BARNEGAT	NJ		09/15/2023		1,050							1,050	1,050			
100143111	PRINCETON	TX		02/16/2024		681							681	681			
100149638	BEAUMONT	CA		04/26/2024		1,054							1,054	1,054			
100165193	ALPEN AAN DEN RIJN	NLD		08/28/2024		(107)							(107)		107		107
100179984	SUGARLOAF	CA		11/25/2024		892							892	892			
100012957	GAITHERSBURG	MD		05/25/2017		2,758							2,758	2,758			
100166135	IDYLLWILD	CA		09/09/2024		786							786	786			
100144201	SALEM	OR		03/07/2024		1,246							1,246	1,246			
100081949	LEIDEN	NLD		03/30/2022		(33)							(33)		33		33
100083298	NIJMEGEN	NLD		05/27/2022		(34)							(34)		34		34
100159489	MIDDLETOWN	DE		07/15/2024		963							963	963			
100065306	MIAMI	FL		07/28/2021		1,710							1,710	1,710			
100185351	EAGLE RIVER	AK		12/20/2024		958							958	958			
100162932	GLENDALE	AZ		08/12/2024		857							857	857			
100163120	ALEDO	TX		08/13/2024		1,288							1,288	1,288			
100101530	SPANISH FORK	UT		04/26/2023		1,164							1,164	1,164			
100179975	CONROE	TX		11/25/2024		928							928	928			
100167897	FORT MYERS	FL		09/20/2024		385							385	385			
100053697	HOWELL	NJ		03/23/2021		1,351							1,351	1,351			
100173158	PHOENIX	AZ		10/30/2024		935							935	935			
100032083	HAYWARD	CA		03/29/2019		2,099							2,099	2,099			
100119541	WESTLAKE	FL		07/28/2023		2,848							2,848	2,848			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,095							1,095	1,095			
100081463	MEDFORD	OR		03/18/2022		1,924							1,924	1,924			
100168277	PORT SAINT LUCIE	FL		09/20/2024		7,094							7,094	7,094			
100150730	WOODLAND	CA		05/06/2024		1,300							1,300	1,300			
100115231	BLOOMINGBURG	NY		07/17/2023		800							800	800			
100076064	SMYRNA	GA		01/07/2022		1,841							1,841	1,841			
100029710	LOS ANGELES	CA		10/26/2018		1,018							1,018	1,018			
100115891	GREENSBORO	NC		07/20/2023		1,613							1,613	1,613			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179717	ROSEVILLE	CA		11/21/2024		1,206							1,206	1,206			
100030847	QUEENS VILLAGE	NY		04/09/2019		1,831							1,831	1,831			
100141086	WATERBURY	CT		01/30/2024		730							730	730			
100116313	BROOKLYN	NY		07/20/2023		3,844							3,844	3,844			
100161937	CHICAGO	IL		07/31/2024		481							481	481			
100163095	NAVARRE	FL		08/13/2024		847							847	847			
100011624	PLANTATION	FL		03/08/2017		3,799							3,799	3,799			
100170193	PANAMA CITY BEACH	FL		10/08/2024		871							871	871			
100182018	GARDNER	MA		12/12/2024		934							934	934			
100088146	ROCKPORT	TX		10/25/2022		671							671	671			
100149437	TAMPA	FL		04/24/2024		1,129							1,129	1,129			
100141625	SNELLVILLE	GA		01/30/2024		959							959	959			
100117686	DAVENPORT	FL		07/20/2023		1,251							1,251	1,251			
100048519	INDIALANTIC	FL		11/20/2020		1,260							1,260	1,260			
100076449	SARASOTA	FL		12/23/2021		9,842							9,842	9,842			
100175237	WASILLA	AK		11/05/2024		10,243							10,243	10,243			
100135406	MALVERN	PA		11/13/2023		832							832	832			
100024791	LAS VEGAS	NV		09/20/2018		1,584							1,584	1,584			
100065759	WARRENTON	VA		07/28/2021		1,799							1,799	1,799			
100087371	ST AUGUSTINE	FL		10/25/2022		1,301							1,301	1,301			
100087208	VISALIA	CA		10/25/2022		3,727							3,727	3,727			
100101587	NAPLES	FL		04/26/2023		934							934	934			
100080489	AUSTIN	TX		03/10/2022		1,671							1,671	1,671			
100138996	TUCKER	GA		12/21/2023		2,947							2,947	2,947			
100082852	KATY	TX		05/17/2022		350							350	350			
100159366	ROSEVILLE	CA		07/15/2024		1,062							1,062	1,062			
100148911	CONVERSE	TX		04/17/2024		1,539							1,539	1,539			
100118643	BROOKLYN	NY		07/25/2023		705							705	705			
100174270	RICHMOND	TX		10/31/2024		1,587							1,587	1,587			
100062952	ELIZABETH	CO		07/01/2021		8,395							8,395	8,395			
100156227	COMBINE	TX		06/20/2024		612							612	612			
100148080	MIAMI	FL		04/10/2024		781							781	781			
100186400	DAWSONVILLE	GA		12/30/2024		25,928							25,928	25,995		67	67
100151307	BAKERSFIELD	CA		05/10/2024		1,245							1,245	1,245			
100173590	UNITED KINGDOM	GBR		10/29/2024		29							29		(29)		(29)
100065521	TEMECULA	CA		07/28/2021		1,969							1,969	1,969			
100158795	LAKE HAVASU CITY	AZ		07/10/2024		703							703	703			
100146202	GRAND JUNCTION	CO		03/19/2024		752							752	752			
100144360	WACO	TX		03/07/2024		880							880	880			
100169383	OXNARD	CA		09/27/2024		822							822	822			
100148845	LEHI	UT		04/17/2024		878							878	878			
100027034	ANAHEIM	CA		09/26/2018		1,557							1,557	1,557			
100143876	MARATHON	FL		03/06/2024		610							610	610			
100065524	AUSTIN	TX		07/28/2021		1,846							1,846	1,846			
100044822	BAKERSFIELD	CA		11/19/2020		583							583	583			
100148746	BROKEN BOW	OK		04/17/2024		767							767	767			
100054953	RIVERSIDE	CA		03/23/2021		1,157							1,157	1,157			
100049378	CUTLER BAY	FL		11/20/2020		1,745							1,745	1,745			
100179785	HUNTERSVILLE	NC		11/21/2024		805							805	805			
100136252	MIRAMAR BEACH	FL		11/20/2023		553							553	553			
100134632	FRIENDSWOOD	TX		10/30/2023		647							647	647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108954	GLENDALE	AZ		05/31/2023		691							691	691			
100083021	TOWSON	MD		05/11/2022		1,898							1,898	1,898			
100171525	SALEM	OR		10/16/2024		1,310							1,310	1,310			
100174334	PORT CHARLOTTE	FL		10/31/2024		2,669							2,669	2,669			
100163087	MOUNT AIRY	MD		08/13/2024		893							893	893			
100077997	AVONDALE	AZ		01/13/2022		1,704							1,704	1,704			
100166078	SUGAR HILL	GA		09/09/2024		795							795	795			
100158642	RICHMOND HILL	GA		07/10/2024		764							764	764			
100135800	RANCHO CORDOVA	CA		11/10/2023		1,318							1,318	1,318			
100117746	ELK GROVE	CA		07/20/2023		993							993	993			
100171795	MCKINNEY	TX		10/17/2024		663							663	663			
100116851	LAS VEGAS	NV		07/20/2023		1,266							1,266	1,266			
100043162	VALLEJO	CA		05/28/2020		825							825	825			
100175341	ANSONIA	CT		11/05/2024		768							768	768			
100120032	FRESNO	CA		08/11/2023		973							973	973			
100159365	ROSEVILLE	CA		07/15/2024		710							710	710			
100102790	PENDLETON	IN		06/22/2023		791							791	791			
100157896	BRADENTON	FL		07/09/2024		1,134							1,134	1,134			
100089607	REDDING	CA		01/30/2023		1,225							1,225	1,225			
100148664	MYRTLE BEACH	SC		04/15/2024		949							949	949			
100119257	KISSIMMEE	FL		07/31/2023		954							954	954			
100065375	OAKLAND	CA		07/28/2021		1,771							1,771	1,771			
100116323	STATEN ISLAND	NY		07/20/2023		2,193							2,193	2,193			
100142173	WYLIE	TX		02/29/2024		625							625	625			
100180134	MIAMI	FL		11/25/2024		877							877	877			
100079917	PORTLAND	OR		04/25/2022		1,813							1,813	1,813			
100118192	SHAWNEE	KS		07/20/2023		2,943							2,943	2,943			
100114608	LEOMINSTER	MA		06/29/2023		601							601	601			
100186477	MONROE	NC		12/30/2024		820							820	820			
100140422	RIVER RIDGE	LA		01/18/2024		728							728	728			
100152235	JACKSONVILLE BEACH	FL		05/17/2024		821							821	821			
100151394	ELLIJAY	GA		05/10/2024		869							869	869			
100079949	MIAMI	FL		04/25/2022		8,655							8,655	8,655			
100107846	BEAVERTON	OR		05/23/2023		296							296	296			
100082590	ATLANTA	GA		04/14/2022		2,670							2,670	2,670			
100140630	HAVERHILL	MA		01/19/2024		745							745	745			
100117318	FARMINGDALE	NY		07/20/2023		2,082							2,082	2,082			
100164222	LONGVIEW	WA		08/21/2024		2,109							2,109	2,109			
100154673	MONROE	NY		07/19/2024		827							827	827			
100159280	FAIRFAX	VA		07/15/2024		845							845	845			
100011653	NORTH BERGEN	NJ		03/08/2017		1,263							1,263	1,263			
100110325	MAYWOOD	NJ		06/30/2023		996							996	996			
100000446	SANTA MARIA	CA		09/27/2016		1,666							1,666	1,666			
100163842	ORLAND	CA		09/27/2024		1,653							1,653	1,653			
100076662	STOCKTON	CA		12/16/2021		1,764							1,764	1,764			
100147846	MELISSA	TX		04/08/2024		958							958	958			
100147879	SPARKS	NV		04/08/2024		1,203							1,203	1,203			
100173351	PORTLAND	OR		10/30/2024		1,069							1,069	1,069			
100179617	DAWSONVILLE	GA		11/21/2024		787							787	787			
100148440	MADERA	CA		04/12/2024		5,218							5,218	5,218			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,089							1,089	1,089			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172426	DAWSONVILLE	GA		10/23/2024		519							519	519			
100013792	TEMECULA	CA		05/25/2017		2,358							2,358	2,358			
100174252	PEORIA	AZ		10/31/2024		801							801	801			
100173166	EL PRADO	NM		10/30/2024		740							740	740			
100025050	MIAMI BEACH	FL		09/20/2018		4,072							4,072	4,072			
100185370	TACOMA	WA		12/20/2024		932							932	932			
100167634	SANFORD	NC		09/19/2024		857							857	857			
100133434	STUART	FL		10/19/2023		732							732	732			
100167415	WINTER PARK	FL		09/16/2024		1,002							1,002	1,002			
100169420	GARDEN VALLEY	ID		09/30/2024		727							727	727			
100174795	BROCKTON	MA		10/31/2024		645							645	645			
100120378	HOUSTON	TX		08/18/2023		506							506	506			
100092002	FRANKLIN	OH		02/09/2023		600							600	600			
100176930	HOBOKEN	NJ		11/15/2024		90,707							90,707	90,707			
100029513	ANN ARBOR	MI		10/26/2018		1,578							1,578	1,578			
100140325	AURORA	CO		01/18/2024		823							823	823			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		577							577	577			
100115771	FORT LAUDERDALE	FL		07/20/2023		1,357							1,357	1,357			
100131670	PALM COAST	FL		10/06/2023		1,044							1,044	1,044			
100185153	LAS VEGAS	NV		12/20/2024		1,012							1,012	1,012			
100162867	PARRISH	FL		08/12/2024		971							971	971			
100179489	STEPHENS CITY	VA		11/21/2024		990							990	990			
100145652	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100166401	LACEY	WA		10/24/2024		912							912	912			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		3,256							3,256	3,256			
100076761	CELEBRATION	FL		12/30/2021		603							603	603			
100163198	BAKERSFIELD	CA		08/13/2024		711							711	711			
100181585	CARNEGIE	PA		12/09/2024		774							774	774			
100168632	RICHMOND	CA		09/25/2024		667							667	667			
100076692	PHOENIX	AZ		12/30/2021		1,601							1,601	1,601			
100103592	NAPLES	FL		05/08/2023		640							640	640			
100136678	HOMESTEAD	FL		01/25/2024		679							679	679			
100050344	SILVER SPRING	MD		11/20/2020		1,487							1,487	1,487			
100175957	SAINT CLOUD	FL		11/14/2024		1,791							1,791	1,791			
100179651	FT WORTH	TX		11/21/2024		3,709							3,709	3,709			
100110485	GRANBURY	TX		06/30/2023		923							923	923			
100180549	UNCASVILLE	CT		11/26/2024		489							489	489			
100147616	CAYCE	SC		04/04/2024		713							713	713			
100151448	SARASOTA	FL		05/10/2024		893							893	893			
100101606	FRISCO	TX		04/26/2023		1,008							1,008	1,008			
100168483	TUNNEL HILL	GA		09/25/2024		830							830	830			
100142606	POINT	TX		02/08/2024		796							796	796			
100065137	STERLING	VA		07/14/2021		1,889							1,889	1,889			
100169046	WINTER HAVEN	FL		09/27/2024		713							713	713			
100140270	NAPERVILLE	IL		01/18/2024		736							736	736			
100140886	PALM BAY	FL		01/25/2024		814							814	814			
100144162	SANFORD	NC		03/07/2024		1,167							1,167	1,167			
100152223	ARGYLE	TX		05/17/2024		1,288							1,288	1,288			
100180092	CAPE CORAL	FL		12/30/2024		600							600	600			
100147182	WAILUKU	HI		03/28/2024		595							595	595			
100186195	SANDY HOOK	CT		12/27/2024		659							659	659			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174224	RALEIGH	NC		10/31/2024		780							780	780			
100156626	KAUFMAN	TX		06/24/2024		872							872	872			
100117810	RANDOLPH	MA		07/20/2023		958							958	958			
100160094	GAITHERSBURG	MD		07/17/2024		1,581							1,581	1,581			
100146982	PORT SAINT LUCIE	FL		03/26/2024		810							810	810			
100147380	HARRISONBURG	VA		05/08/2024		755							755	755			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		1,476							1,476	1,476			
100110159	LARGO	FL		06/30/2023		1,045							1,045	1,045			
100088935	MURRELLS INLET	SC		11/15/2022		870							870	870			
100180388	GILBERT	AZ		11/25/2024		1,020							1,020	1,020			
100117330	MIAMI	FL		07/20/2023		2,020							2,020	2,020			
100161505	BRIDGEPORT	CT		07/30/2024		793							793	793			
100186729	BOCA RATON	FL		12/31/2024		1,649							1,649	1,649			
100186541	CRANDALL	TX		12/30/2024		1,398							1,398	1,398			
100099951	PALM COAST	FL		03/28/2023		596							596	596			
100173754	EDINBURG	TX		10/30/2024		603							603	603			
100180260	SACRAMENTO	CA		11/25/2024		1,085							1,085	1,085			
100115578	LOXAHATCHEE	FL		07/19/2023		723							723	723			
100156068	GROVETOWN	GA		06/18/2024		536							536	536			
100141405	GULF SHORES	AL		01/30/2024		822							822	822			
100179867	NORTH LAS VEGAS	NV		11/22/2024		619							619	619			
100174611	TAMPA	FL		10/31/2024		572							572	572			
100156097	DURHAM	NC		06/18/2024		881							881	881			
100131767	LANHAM	MD		10/06/2023		1,202							1,202	1,202			
100131989	OREM	UT		10/13/2023		855							855	855			
100079390	SUN CITY CENTER	FL		03/17/2022		1,156							1,156	1,156			
100166999	WESTON	TX		09/13/2024		923							923	923			
100065573	PASSAIC	NJ		07/28/2021		2,311							2,311	2,311			
100049662	ORLANDO	FL		11/20/2020		3,058							3,058	3,058			
100172227	SNELLVILLE	GA		10/17/2024		797							797	797			
100067422	TEMECULA	CA		09/23/2021		1,780							1,780	1,780			
100168278	MONROE	NC		09/20/2024		1,786							1,786	1,786			
100174274	SARASOTA	FL		10/31/2024		893							893	893			
100068045	BREMERTON	WA		09/23/2021		1,925							1,925	1,925			
100169618	FRESNO	CA		09/30/2024		875							875	875			
100134898	BUFORD	GA		10/30/2023		679							679	679			
100155144	OVERGAARD	AZ		07/19/2024		555							555	555			
100091023	MORENO VALLEY	CA		01/31/2023		397							397	397			
100149386	BOISE	ID		04/24/2024		1,048							1,048	1,048			
100148449	LITTLE RIVER	SC		04/12/2024		792							792	792			
100145606	UNITED KINGDOM	GBR		03/12/2024		(46)							(46)		46		46
100185938	SPRINGFIELD	OR		12/26/2024		920							920	920			
100138087	GRESHAM	OR		12/13/2023		921							921	921			
100079825	HIGHLAND	CA		04/25/2022		4,889							4,889	4,889			
100014141	LOS ANGELES	CA		05/25/2017		1,095							1,095	1,095			
100120317	BRUNSWICK	GA		08/18/2023		4,293							4,293	4,293			
100151500	HENDERSON	NV		05/10/2024		1,125							1,125	1,125			
100132678	SNELLVILLE	GA		11/03/2023		776							776	776			
100174190	TEMPE	AZ		10/31/2024		786							786	786			
100133565	TAMPA	FL		10/23/2023		912							912	912			
100145860	CAPE CORAL	FL		03/15/2024		973							973	973			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		1,972							1,972	1,972			
100076275	SACRAMENTO	CA		01/07/2022		1,246							1,246	1,246			
100065358	LOS ANGELES	CA		07/28/2021		1,778							1,778	1,778			
100179467	ROSEDALE	MD		11/21/2024		1,023							1,023	1,023			
100140310	APEX	NC		01/18/2024		12,691							12,691	12,745		54	54
100071673	OREGON CITY	OR		10/14/2021		1,728							1,728	1,728			
100074191	SURPRISE	AZ		12/09/2021		1,648							1,648	1,648			
100152192	COMO	CO		05/17/2024		1,226							1,226	1,226			
100179488	STEPHENS CITY	VA		11/21/2024		1,001							1,001	1,001			
100114791	MESA	AZ		07/07/2023		827							827	827			
100165719	WAXAHACHIE	TX		08/29/2024		978							978	978			
100100998	TAMPA	FL		04/28/2023		1,225							1,225	1,225			
100127958	MESA	AZ		09/08/2023		846							846	846			
100141419	LAS VEGAS	NV		01/30/2024		650							650	650			
100152525	DALLAS	TX		05/17/2024		2,840							2,840	2,840			
100101545	CHICO	CA		04/26/2023		1,060							1,060	1,060			
100026682	BALDWIN	NY		09/26/2018		1,176							1,176	1,176			
100136506	HIGHLAND	UT		11/20/2023		1,389							1,389	1,389			
100110416	HINGHAM	MA		06/30/2023		925							925	925			
100153070	MIDDLEBURG	FL		06/27/2024		716							716	716			
100165638	LAKE CITY	CO		10/04/2024		750							750	750			
100163806	PALM COAST	FL		09/27/2024		754							754	754			
100100326	SEAFORD	NY		04/27/2023		1,001							1,001	1,001			
100164294	AUSTIN	TX		08/21/2024		792							792	792			
100176060	ATLANTA	GA		12/20/2024		851							851	851			
100057800	NORFOLK	VA		06/30/2021		2,461							2,461	2,461			
100081596	CONROE	TX		03/24/2022		1,568							1,568	1,568			
100141266	ODESSA	FL		01/30/2024		933							933	933			
100175265	ROOSEVELT	UT		11/05/2024		918							918	918			
100011888	LOS ANGELES	CA		03/08/2017		1,871							1,871	1,871			
100133402	CONCORD	NC		11/21/2023		640							640	640			
100155889	CHATHAM	LA		06/17/2024		774							774	774			
100179487	STEPHENS CITY	VA		11/21/2024		1,004							1,004	1,004			
100131629	PALM DESERT	CA		10/06/2023		1,251							1,251	1,251			
100115623	WESTERVILLE	OH		07/19/2023		736							736	736			
100179479	STEPHENS CITY	VA		11/21/2024		995							995	995			
100049114	BOLINGBROOK	IL		11/20/2020		2,911							2,911	2,911			
100164381	DEBARY	FL		08/21/2024		898							898	898			
100137804	PHOENIX	AZ		12/08/2023		1,196							1,196	1,196			
100129824	CRESTLINE	CA		09/27/2023		776							776	776			
100132021	KISSIMMEE	FL		10/13/2023		833							833	833			
100175028	WARRENTON	VA		11/05/2024		681							681	681			
100150591	WESTON	TX		05/03/2024		1,058							1,058	1,058			
100161141	WEEKI WACHEE	FL		07/24/2024		1,093							1,093	1,093			
100171609	RED LODGE	MT		10/16/2024		816							816	816			
100186450	WEST JORDAN	UT		12/30/2024		2,292							2,292	2,292			
100144250	SEATTLE	WA		03/08/2024		2,801							2,801	2,801			
100115753	FORT WORTH	TX		07/20/2023		852							852	852			
100084727	LAVEEN	AZ		08/02/2022		241							241	241			
100055758	KENT	WA		03/23/2021		1,298							1,298	1,298			
100148029	GULF SHORES	AL		04/10/2024		(1,788)							(1,788)	(1,788)			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082610	LOS ANGELES	CA		04/14/2022		2,757							2,757	2,757			
100158743	RENO	NV		07/10/2024		766							766	766			
100031210	LOS ANGELES	CA		03/29/2019		1,764							1,764	1,764			
100076699	TEMPE	AZ		12/30/2021		1,628							1,628	1,628			
100033564	SLIGO	IRL		06/21/2019		3,171							3,171	1,129	196	(2,237)	(2,041)
100173171	CENTURIA	WI		10/30/2024		811							811	811			
100150001	FOWLER	CA		06/07/2024		719							719	719			
100170518	WYLIE	TX		10/09/2024		668							668	668			
100180191	CLERMONT	FL		11/25/2024		840							840	840			
100142493	JERSEY CITY	NJ		03/08/2024		582							582	582			
100069735	MORENO VALLEY	CA		09/01/2021		2,107							2,107	2,107			
100163444	EL PASO	TX		09/27/2024		1,059							1,059	1,059			
100129322	CHARLOTTE	NC		09/25/2023		855							855	855			
100165307	GLENARDEN	MD		08/29/2024		727							727	727			
100147052	OCEAN CITY	NJ		03/27/2024		2,384							2,384	2,384			
100171518	LAS VEGAS	NV		10/16/2024		917							917	917			
100148339	NORTH LAS VEGAS	NV		04/12/2024		1,055							1,055	1,055			
100043401	BOWIE	MD		08/13/2020		2,899							2,899	2,899			
4010081751	AKRON	OH		08/27/2024		1,214							1,214	1,214			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		33,762							33,762	33,762			
100138691	BAKERSFIELD	CA		02/02/2024		576							576	576			
100161727	PALM COAST	FL		07/30/2024		763							763	763			
100182650	SAINT PETERSBURG	FL		12/12/2024		923							923	923			
100139294	FORT LAUDERDALE	FL		12/28/2023		2,590							2,590	2,590			
100175046	SAINT CLOUD	FL		11/05/2024		768							768	768			
100071828	WEST HARTFORD	CT		10/14/2021		2,185							2,185	2,185			
100163446	TIJUANA	MEX		08/16/2024		812							812	812			
100174378	COATESVILLE	PA		10/31/2024		1,990							1,990	1,990			
100158964	MINNEAPOLIS	MN		08/15/2024		586							586	586			
100081677	BAKERSFIELD	CA		03/21/2022		1,773							1,773	1,773			
100163369	LONGVIEW	WA		09/27/2024		541							541	541			
100135446	SAINT AUGUSTINE	FL		11/13/2023		1,329							1,329	1,329			
100169663	LILBURN	GA		09/30/2024		692							692	692			
4010046844	CLEVELAND	OH		03/22/2023		758							758	758			
100132247	MARICOPA	AZ		10/13/2023		1,433							1,433	1,433			
100119980	CROFTON	MD		08/11/2023		1,014							1,014	1,014			
100151898	MYRTLE BEACH	SC		07/10/2024		719							719	719			
100157578	CASTRICUM	NLD		06/28/2024		(106)							(106)		106		106
100136335	BRADENTON	FL		11/20/2023		828							828	828			
100151552	VICTORVILLE	CA		05/10/2024		1,229							1,229	1,229			
100176689	KATY	TX		11/15/2024		400							400	400			
100174472	MANASQUAN	NJ		10/31/2024		1,695							1,695	1,695			
100171564	RENO	NV		10/16/2024		1,192							1,192	1,192			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		904							904	904			
100175116	PORT ARANSAS	TX		11/05/2024		744							744	744			
100118705	LOGANDALE	NV		07/25/2023		836							836	836			
100169109	DAVENPORT	FL		09/27/2024		745							745	745			
100031351	LONG BEACH	CA		03/29/2019		1,732							1,732	1,732			
100086938	SHELLEY	ID		10/24/2022		400							400	400			
100167952	LORENA	TX		09/20/2024		3,399							3,399	3,399			
100143249	RIVERTON	UT		02/16/2024		896							896	896			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128200	MENAHGA	MN		09/18/2023		851							851	851			
100166097	OPELIKA	AL		09/09/2024		1,000							1,000	1,000			
100137857	ELKINS PARK	PA		12/08/2023		669							669	669			
100166240	CLAYTON	NC		09/09/2024		673							673	673			
100163894	BIG SPRING	TX		09/27/2024		494							494	494			
100144093	FREDERICK	MD		03/07/2024		800							800	800			
100179750	HENDERSON	NV		11/21/2024		1,123							1,123	1,123			
100147026	BOZEMAN	MT		03/27/2024		959							959	959			
100129554	MERCED	CA		09/29/2023		1,159							1,159	1,159			
100136806	WATERBURY	CT		11/27/2023		604							604	604			
100162643	WESLEY CHAPEL	FL		08/12/2024		700							700	700			
100111987	ROCKAWAY BEACH	OR		06/29/2023		2,451							2,451	2,451			
100137683	WASILLA	AK		12/08/2023		906							906	906			
100120062	PARRISH	FL		08/11/2023		888							888	888			
100170370	LAVEEN	AZ		10/08/2024		13,345							13,345	13,469		124	124
100120327	LONGMONT	CO		08/18/2023		756							756	756			
100139117	RANDALLSTOWN	MD		12/28/2023		686							686	686			
100145387	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100055875	SUNRISE	FL		03/26/2021		1,997							1,997	1,997			
100151287	HUNTERSVILLE	NC		05/10/2024		1,131							1,131	1,131			
100121001	HOT SPRINGS	AR		08/30/2023		834							834	834			
100053781	WAYNE	NJ		03/23/2021		1,249							1,249	1,249			
100109347	SONOITA	AZ		06/12/2023		853							853	853			
100167849	ELKRIDGE	MD		09/20/2024		815							815	815			
100154546	HENDERSON	NV		06/14/2024		698							698	698			
100168598	FUQUAY VARINA	NC		09/25/2024		1,167							1,167	1,167			
100086906	LANCASTER	CA		09/21/2022		740							740	740			
100076565	FRESNO	CA		12/16/2021		1,321							1,321	1,321			
100148896	MELISSA	TX		04/17/2024		894							894	894			
100119360	CUMMING	GA		07/31/2023		918							918	918			
100133843	ELKRIDGE	MD		10/20/2023		2,457							2,457	2,457			
100055428	MILWAUKIE	OR		03/23/2021		601							601	601			
100133950	NANUET	NY		10/25/2023		678							678	678			
100158610	HUNTERSVILLE	NC		07/10/2024		785							785	785			
100152379	BENTONVILLE	AR		05/17/2024		789							789	789			
100172538	FRISCO	TX		10/23/2024		736							736	736			
100102988	OREM	UT		06/22/2023		60							60	60			
100103374	CAPITOLA	CA		06/16/2023		1,010							1,010	1,010			
100169026	CHICAGO	IL		09/27/2024		516							516	516			
100147184	PHOENIX	AZ		03/28/2024		1,050							1,050	1,050			
100172188	SAN BERNARDINO	CA		10/17/2024		813							813	813			
100148067	BOGART	GA		04/10/2024		793							793	793			
100156418	UNION	NJ		06/24/2024		764							764	764			
100172490	EASTON	PA		10/23/2024		775							775	775			
100175368	NASHVILLE	TN		11/05/2024		826							826	826			
100146968	KATY	TX		03/26/2024		784							784	784			
100142723	SCAPPOOSE	OR		02/08/2024		1,111							1,111	1,111			
100165984	BRANDON	FL		09/06/2024		7,264							7,264	7,264			
100118628	ELK GROVE	CA		07/25/2023		981							981	981			
100179648	ELLICOTT CITY	MD		11/21/2024		740							740	740			
100114877	CLERMONT	FL		07/10/2023		859							859	859			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148063	NEW YORK	NY		04/10/2024		849							849	849			
100114516	ACTON AREA	CA		06/29/2023		963							963	963			
100182147	CHARLOTTE	NC		12/12/2024		753							753	753			
100151116	HUMMELSTOWN	PA		05/08/2024		794							794	794			
100079619	EL CAJON	CA		04/08/2022		1,381							1,381	1,381			
100134404	NETHERLANDS	NLD		10/27/2023		(79)							(79)		79		79
100079121	RICHMOND	VA		02/24/2022		1,744							1,744	1,744			
100156157	PALMETTO	FL		07/25/2024		685							685	685			
100146608	MESA	AZ		03/20/2024		624							624	624			
100149525	PILLAGER	MN		04/26/2024		782							782	782			
100162651	CLINTON	MD		08/12/2024		1,078							1,078	1,078			
100130173	GARDNER	MA		11/15/2023		566							566	566			
100120220	NORTH HALEDON	NJ		08/18/2023		780							780	780			
100175179	WILLINGBORO	NJ		11/05/2024		745							745	745			
100144083	DENTON	TX		03/07/2024		920							920	920			
100045287	PHILADELPHIA	PA		11/25/2020		1,025							1,025	1,025			
100080770	KISSIMMEE	FL		03/15/2022		1,520							1,520	1,520			
100186204	AURORA	CO		12/27/2024		487							487	487			
100185803	HIGHLANDS	TX		12/26/2024		1,984							1,984	1,984			
100176189	SALINAS	CA		12/20/2024		554							554	554			
100050375	HUNTINGTON PARK	CA		11/20/2020		1,013							1,013	1,013			
100175374	LITTLE ELM	TX		11/05/2024		938							938	938			
100143196	YUMA	AZ		02/16/2024		2,955							2,955	2,955			
100139250	WINDSOR MILL	MD		12/28/2023		685							685	685			
100161519	HESPERIA	CA		07/30/2024		638							638	638			
100090937	LAUREL	MD		01/31/2023		677							677	677			
100161596	UNITED KINGDOM	GBR		07/29/2024		13,527							13,527	14,204	677		677
100150828	GARLAND	TX		05/08/2024		778							778	778			
100141395	RICHMOND	TX		01/30/2024		671							671	671			
100168070	EL CAJON	CA		09/20/2024		1,770							1,770	1,770			
100159218	CHARLOTTE	NC		07/15/2024		751							751	751			
100115718	SPOKANE	WA		07/20/2023		933							933	933			
100179579	APEX	NC		11/21/2024		1,145							1,145	1,145			
100173879	PEORIA	AZ		10/31/2024		743							743	743			
100080962	MARTINEZ	CA		03/18/2022		1,850							1,850	1,850			
100169057	BRADENTON	FL		09/27/2024		877							877	877			
100151364	EUGENE	OR		05/10/2024		774							774	774			
100173429	SAN BERNARDINO	CA		10/29/2024		679							679	679			
100083042	GARDEN CITY	ID		05/11/2022		1,111							1,111	1,111			
100135380	CUMMING	GA		11/13/2023		824							824	824			
100174616	OVERLAND PARK	KS		10/31/2024		651							651	651			
100169800	PHOENIX	AZ		09/30/2024		782							782	782			
100179447	NASHVILLE	TN		11/21/2024		1,101							1,101	1,101			
100148724	ATLANTA	GA		04/17/2024		786							786	786			
100166198	ST CLOUD	FL		09/09/2024		836							836	836			
100161458	OVERLAND PARK	KS		07/30/2024		6,773							6,773	6,773			
100170239	GLENN DALE	MD		10/08/2024		1,038							1,038	1,038			
100160214	DANVILLE	IN		07/18/2024		1,093							1,093	1,093			
100165599	BANDON	OR		10/04/2024		778							778	778			
100076462	BOWIE	MD		12/21/2021		1,468							1,468	1,468			
100116711	FERNANDINA BEACH	FL		07/20/2023		2,378							2,378	2,378			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158223	UNITED KINGDOM	GBR		07/09/2024		(18)							(18)		18		18
100080416	PALM CITY	FL		04/14/2022		1,414							1,414	1,414			
100118698	WALNUT CREEK	CA		07/25/2023		855							855	855			
100080844	HOLLYWOOD	FL		03/10/2022		988							988	988			
100157723	LOCUST GROVE	GA		06/28/2024		414							414	414			
100071900	WOODLAND HILLS	CA		11/19/2021		1,657							1,657	1,657			
100168123	FREDERICKSBURG	VA		09/20/2024		1,769							1,769	1,769			
100026164	POMONA	CA		09/20/2018		1,706							1,706	1,706			
100164276	WINCHESTER	CA		08/21/2024		829							829	829			
100148323	HENDERSON	NV		04/12/2024		997							997	997			
100150212	HOLLYWOOD	FL		04/30/2024		984							984	984			
100137766	WILDWOOD	NJ		12/08/2023		808							808	808			
100086887	CAPE CORAL	FL		10/07/2022		2,657							2,657	2,657			
100161364	TEMECULA	CA		07/25/2024		926							926	926			
100140488	GALVESTON	TX		01/19/2024		142,691							142,691	142,691			
100079698	BELTSVILLE	MD		04/08/2022		2,077							2,077	2,077			
100079920	PERRY HALL	MD		04/08/2022		3,377							3,377	3,377			
100172444	CELINA	TX		10/23/2024		1,042							1,042	1,042			
100114797	LAS VEGAS	NV		07/10/2023		857							857	857			
100141563	BALTIMORE	MD		01/30/2024		595							595	595			
100143242	SALEM	OR		02/16/2024		1,011							1,011	1,011			
100151829	BAKERSFIELD	CA		05/10/2024		1,771							1,771	1,771			
100090077	SACRAMENTO	CA		01/13/2023		691							691	691			
100138006	LAKEVILLE	MN		12/13/2023		728							728	728			
100158285	UNITED KINGDOM	GBR		07/09/2024		22							22		(22)		(22)
100150781	SOUTHINGTON	CT		05/07/2024		1,334							1,334	1,334			
100081073	LAS VEGAS	NV		03/18/2022		1,328							1,328	1,328			
100174371	CHASE CITY	VA		10/31/2024		900							900	900			
100158792	PORTLAND	OR		07/10/2024		819							819	819			
100156436	ELKRIDGE	MD		06/24/2024		769							769	769			
100168052	ATLANTIC CITY	NJ		09/20/2024		2,249							2,249	2,249			
100137125	EL CAJON	CA		11/28/2023		702							702	702			
100116975	HUFFMAN	TX		07/20/2023		1,419							1,419	1,419			
100138873	HESPERIA	CA		12/21/2023		12,465							12,465	12,465			
100048723	VAN NUYS	CA		11/20/2020		1,540							1,540	1,540			
100012645	SAN JOSE	CA		05/25/2017		1,211							1,211	1,211			
100170132	PALM COAST	FL		10/08/2024		3,566							3,566	3,566			
100158667	PORT SAINT LUCIE	FL		07/10/2024		770							770	770			
100176549	CATHLAMET	WA		11/15/2024		862							862	862			
100145103	UNITED KINGDOM	GBR		03/12/2024		7,581						(7,514)	67		(67)		(67)
100133801	SPRING	TX		10/20/2023		624							624	624			
100167066	WASHINGTON	DC		09/13/2024		2,766							2,766	2,766			
100136930	GULF SHORES	AL		11/28/2023		833							833	833			
100169702	PALESTINE	TX		09/30/2024		684							684	684			
100163115	AUSTIN	TX		08/13/2024		704							704	704			
100166147	AMERICAN FORK	UT		09/09/2024		1,067							1,067	1,067			
100164578	CHARLOTTE	NC		08/21/2024		626							626	626			
100128477	PROSPER	TX		09/15/2023		789							789	789			
100185723	EINDHOVEN	NLD		12/20/2024		(572)							(572)		572		572
100149093	SARASOTA	FL		04/19/2024		11,454							11,454	11,454			
100166003	COLORADO SPRINGS	CO		09/06/2024		531							531	531			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131918	GLEN ELLYN	IL		10/13/2023		753							753	753			
100148236	ANNA	TX		04/12/2024		1,150							1,150	1,150			
100143184	NEW ORLEANS	LA		02/16/2024		787							787	787			
100109159	BAKERSFIELD	CA		07/21/2023		863							863	863			
100081594	CORONA	CA		03/24/2022		1,341							1,341	1,341			
100185573	HILTON HEAD ISLAND	SC		12/20/2024		650							650	650			
100171159	FORT WORTH	TX		11/22/2024		1,387							1,387	1,387			
100143832	ARNHEM	NLD		02/27/2024		(123)							(123)		123		123
100165176	TILBURG	NLD		08/28/2024		(96)							(96)		96		96
100138335	TEMECULA	CA		12/18/2023		795							795	795			
100079236	FORT LAUDERDALE	FL		02/14/2022		1,723							1,723	1,723			
100116721	NEWHALL	CA		07/20/2023		2,760							2,760	2,760			
100147806	HEMET	CA		04/08/2024		911							911	911			
100169584	VALENCIA	CA		09/30/2024		1,659							1,659	1,659			
100065113	WINCHESTER	CA		07/14/2021		1,847							1,847	1,847			
100130449	HOUSTON	TX		09/28/2023		1,452							1,452	1,452			
100143180	ALLEN	TX		02/16/2024		579							579	579			
100151342	DECATUR	GA		05/10/2024		1,217							1,217	1,217			
100081935	ZALTBOMMEL	NLD		03/30/2022		(78)							(78)		78		78
100186768	BOCA RATON	FL		12/31/2024		1,378							1,378	1,378			
100164847	RED BLUFF	CA		08/26/2024		730							730	730			
100119488	GEORGETOWN	ME		07/28/2023		764							764	764			
100062139	WEST BABYLON	NY		07/01/2021		2,319							2,319	2,319			
100162037	LOVELAND	CO		07/31/2024		1,407							1,407	1,407			
100175509	BOYNTON BEACH	FL		12/23/2024		619							619	619			
100120756	KIRKLAND	WA		08/25/2023		1,813							1,813	1,813			
100170519	HAGERSTOWN	MD		10/09/2024		1,267							1,267	1,267			
100156735	WEST SACRAMENTO	CA		06/26/2024		1,296							1,296	1,296			
100176555	GRAND JUNCTION	CO		11/15/2024		826							826	826			
100136644	HESPERIA	CA		11/22/2023		661							661	661			
100109077	WILMINGTON	DE		06/05/2023		899							899	899			
100134353	CONOVER	NC		10/27/2023		699							699	699			
100057837	PHILADELPHIA	PA		06/30/2021		1,735							1,735	1,735			
100110342	CENTRALIA	WA		06/30/2023		834							834	834			
100170117	EXTON	PA		10/08/2024		821							821	821			
100087186	NORTHVILLE	MI		10/25/2022		2,157							2,157	2,157			
100158801	MIDDLETOWN	DE		07/10/2024		764							764	764			
100076646	BRAWLEY	CA		12/16/2021		1,481							1,481	1,481			
100142934	ROSSVILLE	GA		02/09/2024		1,021							1,021	1,021			
100155880	AVENTURA	FL		06/17/2024		716							716	716			
100084798	NORTH EAST	MD		08/02/2022		743							743	743			
100148793	WINCHESTER	CA		04/17/2024		1,153							1,153	1,153			
100129318	VANCOUVER	WA		09/25/2023		918							918	918			
100186500	BLUE SPRINGS	MO		12/30/2024		802							802	802			
100116692	WALTHAM	MA		07/20/2023		2,196							2,196	2,196			
100182710	DESTIN	FL		12/12/2024		744							744	744			
100164342	HARRISBURG	NC		08/21/2024		808							808	808			
100148284	LAS VEGAS	NV		04/12/2024		860							860	860			
100145647	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100158923	ARLINGTON	TX		07/12/2024		837							837	837			
100180544	DUDLEY	MA		11/26/2024		625							625	625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100170357	NORTH CONWAY	NH		10/08/2024		749							749	749			
100169112	JOSHUA TREE AREA	CA		09/27/2024		751							751	751			
100158721	MODESTO	CA		07/10/2024		1,157							1,157	1,157			
100158888	MARANA	AZ		07/12/2024		1,117							1,117	1,117			
100136069	BEECH MOUNTAIN	NC		11/16/2023		597							597	597			
100020378	RIPON	CA		07/27/2018		2,469							2,469	2,469			
100070432	MERCED	CA		09/23/2021		1,831							1,831	1,831			
100137690	HOSCHTON	GA		12/08/2023		769							769	769			
100150866	OXON HILL	MD		05/08/2024		870							870	870			
100117158	ATLANTA	GA		07/20/2023		1,232							1,232	1,232			
100110734	WEST PALM BEACH	FL		08/11/2023		773							773	773			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		922							922	922			
100131984	DURHAM	NC		10/13/2023		903							903	903			
100161007	WHITNEY	TX		07/24/2024		775							775	775			
100130206	ELK GROVE VILLAGE	IL		11/15/2023		730							730	730			
100168474	KELLER	TX		09/25/2024		746							746	746			
100091974	LONG BEACH	CA		02/07/2023		22,739							22,739	22,739			
100152758	ORLANDO	FL		05/22/2024		454							454	454			
100173722	COLUMBIA	SC		10/30/2024		836							836	836			
100087974	ARLINGTON	TX		10/25/2022		872							872	872			
100118165	CHARLOTTE	NC		07/20/2023		429							429	429			
100159899	MIAMI	FL		08/16/2024		659							659	659			
100129673	GROVELAND	FL		09/29/2023		16,151							16,151	16,151			
100028953	PALMDALE	CA		10/26/2018		1,780							1,780	1,780			
100141324	MARANA	AZ		01/30/2024		767							767	767			
100175505	BOISE	ID		12/23/2024		566							566	566			
100108105	JARRELL	TX		05/24/2023		1,669							1,669	1,669			
100128725	FLETCHER	NC		09/21/2023		723							723	723			
100088065	PHILADELPHIA	PA		10/25/2022		916							916	916			
100143263	MERCED	CA		02/16/2024		912							912	912			
100081189	SANTA ROSA	CA		03/18/2022		1,899							1,899	1,899			
100135520	MINNEOLA	FL		11/13/2023		1,399							1,399	1,399			
100148919	SAINT LOUIS	MO		04/17/2024		763							763	763			
100150989	GILBERT	AZ		05/08/2024		1,113							1,113	1,113			
100135095	SADDLE BROOK	NJ		11/01/2023		923							923	923			
100109112	DANBURY	CT		06/05/2023		814							814	814			
100014646	BRIGHTON	MA		09/27/2017		1,487							1,487	1,487			
100084628	HEMET	CA		08/02/2022		911							911	911			
100131711	MODESTO	CA		10/06/2023		1,058							1,058	1,058			
100166129	PARRISH	FL		09/09/2024		1,847							1,847	1,847			
100164437	GARDEN CITY	UT		08/21/2024		751							751	751			
100181883	SARASOTA	FL		12/12/2024		851							851	851			
100185609	HONOLULU	HI		12/20/2024		3,550							3,550	3,550			
100118671	GLEN COVE	NY		07/25/2023		1,278							1,278	1,278			
100144140	CHICAGO	IL		03/07/2024		831							831	831			
100029092	LOS ANGELES	CA		10/26/2018		1,354							1,354	1,354			
100174008	ABILENE	TX		10/31/2024		336							336	336			
100174306	CAPE CORAL	FL		10/31/2024		1,151							1,151	1,151			
100154664	CHARLOTTE	NC		07/19/2024		788							788	788			
100161695	MONTFOORT	NLD		07/29/2024		(104)							(104)		104		104
100153266	HILTON HEAD ISLAND	SC		05/30/2024		852							852	852			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140074	MERIDIAN	ID		01/09/2024		661							661	661			
100030792	REDMOND	WA		04/09/2019		1,015							1,015	1,015			
100115047	LAVEEN	AZ		07/14/2023		785							785	785			
100164875	LAS VEGAS	NV		08/26/2024		885							885	885			
100158111	LARGO	FL		07/09/2024		855							855	855			
100135218	UNION HALL	VA		11/08/2023		1,085							1,085	1,085			
100181638	LOS ANGELES	CA		12/11/2024		1,119							1,119	1,119			
100165369	MELBOURNE	FL		08/29/2024		349							349	349			
100135442	SARATOGA SPRINGS	UT		11/13/2023		917							917	917			
100101560	ASHLAND	OR		04/26/2023		1,037							1,037	1,037			
100170169	HUNTLEY	IL		10/08/2024		737							737	737			
100137343	AUSTIN	TX		12/01/2023		647							647	647			
100172642	CHANDLER	AZ		10/24/2024		1,213							1,213	1,213			
100162249	MIAMI GARDENS	FL		09/06/2024		810							810	810			
100167465	KETCHUM	ID		09/16/2024		829							829	829			
100185820	WILLIAMSTOWN	NJ		12/26/2024		793							793	793			
100048296	BRICK	NJ		11/20/2020		1,489							1,489	1,489			
100148730	CLERMONT	FL		04/17/2024		837							837	837			
100081427	LAS VEGAS	NV		03/18/2022		1,798							1,798	1,798			
100159935	MIAMI	FL		08/16/2024		6,136							6,136	6,136			
100129721	PARKVILLE	MD		09/29/2023		1,005							1,005	1,005			
100174247	READING	PA		10/31/2024		22,511							22,511	22,511			
100175080	OLD HICKORY	TN		11/05/2024		749							749	749			
100138114	YULEE	FL		12/14/2023		1,738							1,738	1,738			
100137085	FRESNO	CA		11/28/2023		963							963	963			
100161028	BUENA VISTA	CO		07/24/2024		760							760	760			
100150468	FOLSOM	CA		05/03/2024		83,808							83,808	84,314		506	506
100132077	AVENTURA	FL		10/13/2023		1,112							1,112	1,112			
100167609	MESA	AZ		09/19/2024		753							753	753			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		2,877							2,877	2,877			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		650							650	650			
100055328	MINNEAPOLIS	MN		03/23/2021		1,998							1,998	1,998			
100149594	VISALIA	CA		04/26/2024		1,144							1,144	1,144			
100071964	TULARE	CA		11/19/2021		1,390							1,390	1,390			
100174888	ROWLETT	TX		10/31/2024		874							874	874			
100171557	GLASSBORO	NJ		10/16/2024		681							681	681			
100175081	CALIMESA	CA		11/05/2024		607							607	607			
100116715	PLACENTIA	CA		07/20/2023		1,598							1,598	1,598			
100185465	MELISSA	TX		12/20/2024		1,102							1,102	1,102			
100048720	MIAMI	FL		11/20/2020		2,021							2,021	2,021			
100100051	GEORGETOWN	DE		03/28/2023		588							588	588			
100171440	VANCOUVER	WA		10/16/2024		1,221							1,221	1,221			
100067645	GREENWICH	CT		09/23/2021		1,825							1,825	1,825			
100156569	FONTANA	CA		06/24/2024		708							708	708			
100182664	IDYLLWILD	CA		12/12/2024		1,158							1,158	1,158			
100174031	GREELEY	CO		10/31/2024		680							680	680			
100135349	WINDERMERE	FL		11/13/2023		1,501							1,501	1,501			
100142403	HIGHLAND PARK	IL		02/02/2024		650							650	650			
100181867	RALEIGH	NC		12/12/2024		1,030							1,030	1,030			
100163004	MECHANICSVILLE	VA		08/13/2024		791							791	791			
100171862	RALEIGH	NC		10/17/2024		960							960	960			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157998	BREA	CA		07/09/2024		803							803	803			
100057664	ROSEVILLE	CA		06/30/2021		1,737							1,737	1,737			
100151120	LAKE FREDERICK	VA		05/08/2024		950							950	950			
100163082	LEHI	UT		08/13/2024		1,016							1,016	1,016			
100164193	GRAND JUNCTION	CO		08/21/2024		1,014							1,014	1,014			
100080217	METHUEN	MA		02/25/2022		2,638							2,638	2,638			
100116844	SANTAQUIN	UT		07/20/2023		2,217							2,217	2,217			
100166997	STATESVILLE	NC		09/13/2024		1,101							1,101	1,101			
100161512	TACOMA	WA		07/30/2024		711							711	711			
100161557	CELINA	TX		07/30/2024		754							754	754			
100143166	POMPANO BEACH	FL		02/16/2024		15,153							15,153	15,286		133	133
100171468	LITTLE ELM	TX		10/16/2024		918							918	918			
100147599	LAKE ARROWHEAD	CA		04/04/2024		592							592	592			
100167010	WINTER PARK	FL		09/13/2024		687							687	687			
100170244	LAS VEGAS	NV		10/08/2024		999							999	999			
100157788	EAST STROUDSBURG	PA		08/01/2024		536							536	536			
100013313	ARVERNE	NY		05/25/2017		1,582							1,582	1,582			
100043837	QUEENS VILLAGE	NY		08/19/2020		788							788	788			
100129279	WOODSTOCK	GA		09/25/2023		935							935	935			
100118683	WEST SACRAMENTO	CA		07/25/2023		285							285	285			
100088265	CLIFTON	NJ		10/17/2022		974							974	974			
100172137	BREMERTON	WA		10/17/2024		539							539	539			
100119543	WEST SACRAMENTO	CA		07/28/2023		848							848	848			
100186386	SUGAR HILL	GA		12/30/2024		16,338							16,338	16,338			
100109391	NEW HAVEN	CT		06/13/2023		823							823	823			
100110343	JOHNS CREEK	GA		06/30/2023		623							623	623			
100032063	MORGAN HILL	CA		03/29/2019		2,649							2,649	2,649			
100117687	WOODLAND PARK	NJ		07/20/2023		1,073							1,073	1,073			
100171646	NEW ORLEANS	LA		10/16/2024		751							751	751			
100101957	TRACY	CA		04/14/2023		3,715							3,715	3,715			
100057886	ASHLAND	OR		06/30/2021		1,770							1,770	1,770			
100172140	BREMERTON	WA		10/17/2024		811							811	811			
100176163	GREELEY	CO		12/20/2024		458							458	458			
100165451	TUCSON	AZ		08/29/2024		756							756	756			
100068375	STOCKTON	CA		08/25/2021		1,836							1,836	1,836			
100149605	CHARLOTTE	NC		04/26/2024		943							943	943			
100165063	CHINO	CA		08/28/2024		740							740	740			
100134286	MIAMI	FL		10/27/2023		788							788	788			
100174413	MIRAMAR	FL		10/31/2024		1,537							1,537	1,537			
100156883	WATERBURY	CT		06/27/2024		679							679	679			
100055683	ORLAND	CA		03/23/2021		887							887	887			
100109242	PALM COAST	FL		07/21/2023		919							919	919			
100135135	FORT MILL	SC		11/03/2023		887							887	887			
100153615	SAINT CLOUD	FL		05/31/2024		710							710	710			
100132293	LOGANVILLE	GA		10/13/2023		57,517							57,517	57,517			
100050256	SOMERSET	MA		11/20/2020		1,232							1,232	1,232			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		934							934	934			
100162576	CHARLOTTE	NC		08/12/2024		855							855	855			
100070400	BURKE	VA		09/23/2021		1,612							1,612	1,612			
100014134	BOWIE	MD		05/25/2017		909							909	909			
100134450	WILLIS	TX		10/30/2023		638							638	638			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151571	LAWRENCEVILLE	GA		05/10/2024		1,356							1,356	1,356			
100102862	CORAL SPRINGS	FL		06/22/2023		928							928	928			
100065197	HARRISBURG	NC		07/14/2021		2,278							2,278	2,278			
100078850	TOMS RIVER	NJ		02/24/2022		1,607							1,607	1,607			
100048991	BRONX	NY		11/20/2020		997							997	997			
100109647	FONTANA	CA		06/14/2023		933							933	933			
100146883	ATTLEBORO	MA		03/26/2024		801							801	801			
100079601	MCHENRY	IL		04/25/2022		1,056							1,056	1,056			
100151451	GARDNERVILLE	NV		05/10/2024		782							782	782			
100150593	CYPRESS	TX		05/03/2024		936							936	936			
100152453	LOS ANGELES	CA		05/17/2024		875							875	875			
100128195	HENDERSON	NV		09/18/2023		1,199							1,199	1,199			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		2,772							2,772	2,772			
100078266	LAKE WORTH	FL		02/10/2022		1,277							1,277	1,277			
100186468	MODESTO	CA		12/30/2024		972							972	972			
100151543	BRADENTON	FL		05/10/2024		1,230							1,230	1,230			
100083045	HONOLULU	HI		05/11/2022		940							940	940			
100102715	CARVER	MA		06/22/2023		759							759	759			
100089035	AUBURN	WA		11/04/2022		1,202							1,202	1,202			
100174318	AUBURN	AL		10/31/2024		1,145							1,145	1,145			
100152685	DAVENPORT	FL		05/17/2024		727							727	727			
100081814	MABLETON	GA		03/30/2022		1,385							1,385	1,385			
100135270	INYOKERN	CA		11/08/2023		1,016							1,016	1,016			
100167537	SAINT AUGUSTINE	FL		10/31/2024		885							885	885			
100158909	PORT CHARLOTTE	FL		07/12/2024		1,054							1,054	1,054			
100088531	ZIERIKZEE	NLD		10/27/2022		(96)							(96)		96		96
100141273	PEMBROKE PINES	FL		01/30/2024		711							711	711			
100135715	WOODSTOCK	GA		11/10/2023		1,019							1,019	1,019			
100134403	NETHERLANDS	NLD		10/27/2023		(126)							(126)		126		126
100172423	DAWSONVILLE	GA		10/23/2024		769							769	769			
100137614	CHARLOTTE	NC		12/08/2023		875							875	875			
100158821	LAS VEGAS	NV		07/10/2024		1,987							1,987	1,987			
100139343	MONROE	NY		12/28/2023		660							660	660			
100166172	ROYSE CITY	TX		09/09/2024		863							863	863			
100176052	COLCHESTER	CT		12/20/2024		705							705	705			
100136593	DENVER	CO		11/22/2023		5,023							5,023	5,023			
100116798	VIRGINIA BEACH	VA		07/20/2023		1,764							1,764	1,764			
100024820	SANTA ANA	CA		09/20/2018		1,723							1,723	1,723			
100186196	WEST HAVEN	CT		12/27/2024		650							650	650			
100151702	MONROE	NC		05/10/2024		901							901	901			
100165474	BETHLEHEM	GA		08/29/2024		1,611							1,611	1,611			
100160151	NORTH RICHLAND HILLS	TX		07/17/2024		759							759	759			
100156481	INDIAN TRAIL	NC		06/24/2024		758							758	758			
100139045	SPRING LAKE	MI		12/22/2023		691							691	691			
100141214	CLACKAMAS	OR		01/30/2024		725							725	725			
100013875	CARMICHAEL	CA		05/25/2017		1,322							1,322	1,322			
100165026	GRAY	GA		08/28/2024		797							797	797			
100151876	BEAUMONT	CA		05/10/2024		582							582	582			
100029171	NEWTON	MA		10/26/2018		1,742							1,742	1,742			
100065766	REDONDO BEACH	CA		07/28/2021		1,838							1,838	1,838			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		2,410							2,410	2,410			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178408	SHENANDOAH JUNCTION	WV		11/21/2024		715							715	715			
100182340	SAVANNAH	GA		12/12/2024		75,814							75,814	75,814			
100135732	SAVANNAH	GA		11/10/2023		828							828	828			
100060177	BOISE	ID		06/25/2021		1,864							1,864	1,864			
100119968	MANASSAS	VA		08/11/2023		907							907	907			
100065134	PLANO	TX		07/14/2021		3,492							3,492	3,492			
100080029	BEND	OR		04/08/2022		2,091							2,091	2,091			
100162607	NASHVILLE	TN		08/12/2024		770							770	770			
100169346	BLACKSTONE	MA		09/27/2024		646							646	646			
100139675	UNITED KINGDOM	GBR		12/18/2023		31							31		(31)		(31)
100142944	STRAWN	TX		02/09/2024		735							735	735			
100116351	TUSTIN	CA		07/20/2023		1,920							1,920	1,920			
100139612	CONYERS	GA		12/28/2023		458							458	458			
100171216	LAS VEGAS	NV		10/16/2024		819							819	819			
100166200	FORNEY	TX		09/09/2024		674							674	674			
100186228	JOHNS ISLAND	SC		12/27/2024		697							697	697			
100182690	CAMDENTON	MO		12/12/2024		193							193	193			
100179805	PROSPERITY	SC		11/21/2024		823							823	823			
100114831	ELLENWOOD	GA		07/10/2023		1,027							1,027	1,027			
100088092	DENVER	CO		10/25/2022		816							816	816			
100167425	NAPLES	FL		09/16/2024		760							760	760			
100161378	WINTER GARDEN	FL		07/25/2024		740							740	740			
100148803	ROSEVILLE	CA		04/17/2024		1,014							1,014	1,014			
100148517	STEPHENVILLE	TX		04/12/2024		1,523							1,523	1,523			
100128302	WOODBRIDGE	VA		09/14/2023		783							783	783			
100103626	PALMDALE	CA		05/08/2023		864							864	864			
100144611	WOODBRIDGE	VA		03/13/2024		1,319							1,319	1,319			
100081345	LONG BRANCH	NJ		03/18/2022		1,895							1,895	1,895			
100151284	PASCO	WA		05/10/2024		770							770	770			
100160085	SAINT PAUL	MN		07/17/2024		712							712	712			
100171792	BERTHOUD	CO		10/17/2024		1,230							1,230	1,230			
100151525	VICTORVILLE	CA		05/10/2024		769							769	769			
100075641	PINON HILLS	CA		12/01/2021		1,818							1,818	1,818			
100115488	ANAHEIM	CA		07/17/2023		5,623							5,623	5,623			
100168468	OCEAN PARK	WA		09/25/2024		3,651							3,651	3,651			
100102691	FRESNO	CA		06/22/2023		845							845	845			
100119208	PANAMA CITY BEACH	FL		07/31/2023		824							824	824			
100179555	DAWSONVILLE	GA		11/21/2024		880							880	880			
100179478	STEPHENS CITY	VA		11/21/2024		984							984	984			
100065490	TAMPA	FL		07/28/2021		515							515	515			
100164386	RALEIGH	NC		08/21/2024		851							851	851			
100151595	SAN BERNARDINO	CA		05/10/2024		784							784	784			
100178216	FREEPORT	TX		11/19/2024		4,186							4,186	4,186			
100179690	MANTECA	CA		11/21/2024		1,041							1,041	1,041			
100107840	AGOURA HILLS	CA		05/23/2023		909							909	909			
100168671	HYANNIS	MA		09/25/2024		686							686	686			
100048841	PANORAMA CITY	CA		11/20/2020		1,808							1,808	1,808			
100060285	FRISCO	TX		06/25/2021		1,929							1,929	1,929			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		795							795	795			
100170103	AVONDALE	AZ		10/08/2024		748							748	748			
100081219	PROSPER	TX		03/18/2022		1,944							1,944	1,944			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148521	WILMINGTON	DE		04/12/2024		954							954	954			
100158506	HOUSTON	TX		07/10/2024		4,753							4,753	4,753			
100102775	RICHMOND	TX		06/22/2023		825							825	825			
100144150	AUSTIN	TX		03/07/2024		822							822	822			
100119104	MIAMI	FL		07/28/2023		1,392							1,392	1,392			
100119477	VILLA RICA	GA		07/31/2023		825							825	825			
100109911	SHIRLEY	NY		06/22/2023		789							789	789			
100134024	LIBERTY	NY		10/25/2023		1,076							1,076	1,076			
100065195	HAMPTON	NH		07/14/2021		1,910							1,910	1,910			
100120385	TAMPA	FL		08/18/2023		1,188							1,188	1,188			
100144160	HENDERSON	NV		03/07/2024		1,027							1,027	1,027			
100174744	PRAIRIEVILLE	LA		10/31/2024		550							550	550			
100158442	TAMPA	FL		07/10/2024		752							752	752			
100083016	DESTIN	FL		05/11/2022		1,345							1,345	1,345			
100139148	NASHVILLE	TN		12/28/2023		598							598	598			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		2,243							2,243	2,243			
100079886	GERMANTOWN	MD		04/08/2022		1,936							1,936	1,936			
100176112	MANCHESTER	CT		12/20/2024		722							722	722			
100136064	HOUSTON	TX		11/16/2023		525							525	525			
100114933	HOUSTON	TX		07/13/2023		846							846	846			
100079545	SAVANNAH	GA		04/08/2022		1,278							1,278	1,278			
100134624	CASSELBERRY	FL		10/30/2023		710							710	710			
100142715	SALEM	OR		02/08/2024		986							986	986			
100179461	HENDERSON	NV		11/21/2024		1,093							1,093	1,093			
100185092	THONOTOSASSA	FL		12/20/2024		560							560	560			
100155905	STUART	FL		06/17/2024		870							870	870			
100115948	METAIRIE	LA		07/20/2023		1,112							1,112	1,112			
100134269	PATERSON	NJ		10/27/2023		470							470	470			
100171294	FIRESTONE	CO		10/16/2024		825							825	825			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		765							765	765			
100148469	PEORIA	AZ		04/12/2024		770							770	770			
100164187	SALINAS	CA		08/21/2024		600							600	600			
100143276	PORTLAND	OR		02/16/2024		922							922	922			
100101926	JOSHUA TREE	CA		04/14/2023		875							875	875			
100136214	SEASIDE HEIGHTS	NJ		11/20/2023		814							814	814			
100174654	CINCINNATI	OH		10/31/2024		625							625	625			
100065694	CLOVIS	CA		07/28/2021		1,715							1,715	1,715			
100135146	NORTH LAS VEGAS	NV		11/03/2023		772							772	772			
100167511	RICHARDSON	TX		10/31/2024		540							540	540			
100117445	DANBURY	CT		07/20/2023		84,261							84,261	84,261			
100169750	PRINCETON	TX		09/30/2024		796							796	796			
100079139	AVENEL	NJ		02/24/2022		1,746							1,746	1,746			
100162741	TERRE HAUTE	IN		08/12/2024		693							693	693			
100162779	FREDERICK	MD		08/12/2024		806							806	806			
100109831	EAST ORANGE	NJ		06/22/2023		824							824	824			
100081451	HENDERSON	NV		03/18/2022		1,978							1,978	1,978			
100090980	VICTORVILLE	CA		01/31/2023		1,190							1,190	1,190			
100180712	DESERT HOT SPRINGS	CA		11/26/2024		657							657	657			
100164766	MILLVILLE	DE		08/26/2024		1,293							1,293	1,293			
100167142	WATERBURY	CT		09/13/2024		723							723	723			
100142400	PALMDALE	CA		02/02/2024		666							666	666			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148194	CHARLOTTE	NC		04/12/2024		846							846	846			
100184964	SHIRLEY	MA		12/19/2024		838							838	838			
100029465	BROOKLYN	NY		10/26/2018		3,701							3,701	3,701			
100175956	ELBERTON	GA		11/14/2024		1,033							1,033	1,033			
100170343	DURHAM	NC		10/08/2024		746							746	746			
100175214	CAROLINA BEACH	NC		11/05/2024		840							840	840			
100109384	FORT BRAGG	CA		06/13/2023		756							756	756			
100081479	SURPRISE	AZ		03/18/2022		2,350							2,350	2,350			
100180766	HAGERSTOWN	MD		11/26/2024		466							466	466			
100160228	EMPORIA	KS		07/18/2024		680							680	680			
100076371	LIBERTY HILL	TX		12/23/2021		1,001							1,001	1,001			
100139514	ORLANDO	FL		12/28/2023		54,071							54,071	54,071			
100182563	CLERMONT	FL		12/12/2024		899							899	899			
100148809	MONUMENT	CO		04/17/2024		1,034							1,034	1,034			
100137578	EDMOND	OK		12/08/2023		896							896	896			
100065275	RIVERSIDE	CA		07/28/2021		1,743							1,743	1,743			
100130368	POTTSBORO	TX		09/28/2023		728							728	728			
100135156	TAMPA	FL		12/15/2023		740							740	740			
100152845	LAKE ELSINORE	CA		05/22/2024		13,012							13,012	13,012			
100137426	JACKSONVILLE	FL		01/11/2024		536							536	536			
100164631	SACRAMENTO	CA		08/21/2024		644							644	644			
100067408	WESTMINSTER	CA		09/23/2021		1,682							1,682	1,682			
100165414	ANNA	TX		08/29/2024		793							793	793			
100178269	WOODBRIDGE	VA		11/19/2024		763							763	763			
100109846	PHILADELPHIA	PA		06/22/2023		1,366							1,366	1,366			
100178237	LOS ANGELES	CA		11/19/2024		987							987	987			
100115480	SNELLVILLE	GA		07/17/2023		626							626	626			
100171659	LAS VEGAS	NV		10/16/2024		2,260							2,260	2,260			
100176164	LANSDALE	PA		12/20/2024		740							740	740			
100171124	CEDARBURG	WI		11/22/2024		782							782	782			
100149486	FREDERICK	MD		04/24/2024		795							795	795			
100143506	MURPHY	TX		02/21/2024		51,767							51,767	51,767			
100144532	SARASOTA	FL		04/26/2024		646							646	646			
100167643	NASHVILLE	TN		09/19/2024		618							618	618			
100119932	TACOMA	WA		08/10/2023		1,151							1,151	1,151			
100119214	WASILLA	AK		07/31/2023		952							952	952			
100044035	SHORELINE	WA		08/19/2020		(347)							(347)	(347)			
100110258	MADISONVILLE	TX		06/30/2023		1,034							1,034	1,034			
100185030	HOMESTEAD	FL		12/20/2024		694							694	694			
100185989	LUTZ	FL		12/26/2024		789							789	789			
100172628	DULUTH	GA		10/24/2024		1,670							1,670	1,670			
100117431	ELK GROVE	CA		07/20/2023		1,186							1,186	1,186			
100171610	BLUE RIDGE	GA		10/16/2024		1,081							1,081	1,081			
100079173	GEORGETOWN	TX		02/24/2022		1,768							1,768	1,768			
100045275	SAN BRUNO	CA		11/25/2020		4,414							4,414	4,414			
100152402	FRESNO	CA		05/17/2024		691							691	691			
100134306	MONTVERDE	FL		10/27/2023		645							645	645			
100173044	SAN BERNARDINO	CA		10/25/2024		989							989	989			
100163064	COLUMBUS	OH		08/13/2024		775							775	775			
100100390	ALBANY	NY		04/27/2023		1,520							1,520	1,520			
100165508	ATLANTA	GA		08/29/2024		834							834	834			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120119	PORT ARANSAS	TX		08/11/2023		980							980	980			
100055450	SHIRLEY	NY		03/23/2021		1,412							1,412	1,412			
100161383	NEW BRAUNFELS	TX		07/25/2024		853							853	853			
100110256	LAKEWOOD	CO		06/30/2023		1,184							1,184	1,184			
100080388	PARADISE	CA		04/14/2022		1,493							1,493	1,493			
100137562	MCKINNEY	TX		12/08/2023		815							815	815			
100161814	ROOSEVELT	NJ		07/31/2024		736							736	736			
100138195	EDMOND	OK		12/14/2023		672							672	672			
100027043	ANAHEIM	CA		09/26/2018		1,371							1,371	1,371			
100090401	GRAND PRAIRIE	TX		12/28/2022		2,152							2,152	2,152			
100167556	PENDERGRASS	GA		09/19/2024		767							767	767			
100162767	SPRINGFIELD	OR		08/12/2024		745							745	745			
100103432	AUSTIN	TX		06/16/2023		174							174	174			
100139540	MIAMI	FL		12/28/2023		537							537	537			
100165757	RICHLAND HILLS	TX		08/29/2024		487							487	487			
100086886	POMPANO BEACH	FL		10/07/2022		914							914	914			
100180386	BROKEN BOW	OK		11/25/2024		928							928	928			
100156566	HENRICO	VA		06/24/2024		4,818							4,818	4,818			
100076315	CAPE CORAL	FL		01/07/2022		1,931							1,931	1,931			
100130429	HEMPSTEAD	NY		09/28/2023		852							852	852			
100162909	ST AUGUSTINE	FL		08/12/2024		1,296							1,296	1,296			
100140853	SAVANNAH	GA		03/06/2024		751							751	751			
100153857	MEMPHIS	TN		06/05/2024		540							540	540			
100146996	BYRAM TWP	NJ		03/27/2024		754							754	754			
100150510	DAVENPORT	FL		05/03/2024		844							844	844			
100169716	BOULDER	CO		09/30/2024		679							679	679			
100160205	WIMAUMA	FL		07/18/2024		1,140							1,140	1,140			
100091656	LAKEWOOD	CO		01/27/2023		759							759	759			
100129558	SUMMERVILLE	SC		09/29/2023		1,158							1,158	1,158			
100065337	SWANNANOA	NC		07/28/2021		6,519							6,519	6,519			
100165913	OKLAHOMA CITY	OK		09/06/2024		777							777	777			
100115875	COLORADO SPRINGS	CO		07/20/2023		5,487							5,487	5,541		54	54
100181947	COALINGA	CA		12/12/2024		913							913	913			
100141060	WYLIE	TX		02/20/2024		734							734	734			
100137321	CONWAY	AR		12/01/2023		619							619	619			
100055747	TUALATIN	OR		03/23/2021		1,076							1,076	1,076			
100129758	ATLANTA	GA		09/27/2023		812							812	812			
100086544	MYRTLE BEACH	SC		09/30/2022		1,215							1,215	1,215			
100065123	WIMBERLEY	TX		07/14/2021		1,727							1,727	1,727			
100180020	FREDERICK	MD		11/25/2024		1,110							1,110	1,110			
100120361	LAUREL	MD		08/18/2023		1,316							1,316	1,316			
100172764	SEMINOLE	FL		12/06/2024		863							863	863			
100163404	ROUND ROCK	TX		09/27/2024		900							900	900			
100078011	TOMS RIVER	NJ		01/12/2022		4,349							4,349	4,349			
100128017	MOUNT AIRY	MD		09/08/2023		930							930	930			
100087790	AUSTIN	TX		11/17/2022		949							949	949			
100147507	MARIETTA	GA		04/03/2024		706							706	706			
100100210	JACKSONVILLE	FL		03/17/2023		788							788	788			
100078004	LUTHERVILLE	MD		01/12/2022		1,408							1,408	1,408			
100174302	MILLVILLE	DE		10/31/2024		1,212							1,212	1,212			
100185154	LEAGUE CITY	TX		12/20/2024		605							605	605			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100100212	JACKSONVILLE	FL		03/17/2023		793							793	793			
100151334	RALEIGH	NC		05/10/2024		1,051							1,051	1,051			
100162534	LAS VEGAS	NV		08/12/2024		1,501							1,501	1,501			
100150912	WOODSTOCK	GA		05/08/2024		789							789	789			
100133960	WATERBURY	CT		10/25/2023		650							650	650			
100154073	PUYALLUP	WA		06/06/2024		894							894	894			
100163819	MARLTON	NJ		09/27/2024		726							726	726			
100186760	MESKEGON	MI		12/31/2024		6,510							6,510	6,510			
100186441	CHARLOTTE	NC		12/30/2024		735							735	735			
100136472	MERCED	CA		11/20/2023		1,977							1,977	1,977			
100166951	TAYLOR	TX		09/13/2024		740							740	740			
100120193	HOMESTEAD	FL		08/18/2023		495							495	495			
100029778	OZONE PARK	NY		10/26/2018		1,330							1,330	1,330			
100131599	FREDERICK	MD		10/06/2023		920							920	920			
100152632	WEST PALM BEACH	FL		05/17/2024		923							923	923			
100011763	GREENFIELD	CA		03/08/2017		1,820							1,820	1,820			
100149585	LEANDER	TX		04/26/2024		845							845	845			
100173350	KINGSTON	OK		10/30/2024		935							935	935			
100091781	LAKELAND	FL		01/30/2023		9,019							9,019	9,019			
100182351	MELISSA	TX		12/12/2024		913							913	913			
100159381	WAKE FOREST	NC		07/15/2024		711							711	711			
100132332	HOMESTEAD	FL		11/03/2023		957							957	957			
100164454	WESTERLY	RI		08/21/2024		687							687	687			
100168271	SACRAMENTO	CA		09/20/2024		28,731							28,731	28,731			
100163986	MIAMI GARDENS	FL		08/21/2024		464							464	464			
100142725	SAINT GEORGE	UT		02/08/2024		10,004							10,004	10,004			
100152747	JACKSON	GA		05/22/2024		820							820	820			
100140600	SAN MATEO	CA		01/19/2024		4,828							4,828	4,828			
100174527	CYPRESS	TX		10/31/2024		505							505	505			
100148527	LIMINGTON	ME		04/12/2024		793							793	793			
100028439	LOS ANGELES	CA		10/26/2018		1,789							1,789	1,789			
100164564	RIVERSIDE	CA		08/21/2024		914							914	914			
100142914	MADERA	CA		02/09/2024		650							650	650			
100079022	NORTH LAS VEGAS	NV		02/24/2022		3,380							3,380	3,380			
100128884	IDAHO FALLS	ID		09/21/2023		775							775	775			
100135250	NAPLES	FL		11/08/2023		2,953							2,953	2,953			
100171958	FRESNO	CA		10/17/2024		1,260							1,260	1,260			
100076829	BAYONNE	NJ		12/27/2021		1,556							1,556	1,556			
100171344	WICHITA	KS		10/16/2024		631							631	631			
100147235	WATERBURY	CT		03/28/2024		701							701	701			
100129740	UNITED KINGDOM	GBR		09/26/2023		(29)							(29)		29		29
100080421	LAHAINA	HI		04/14/2022		1,346							1,346	1,346			
100176541	NEW ORLEANS	LA		11/15/2024		821							821	821			
100173217	PORTER	TX		10/30/2024		3,877							3,877	3,877			
100102633	SARASOTA	FL		06/22/2023		710							710	710			
100148342	ROSEVILLE	CA		04/12/2024		1,143							1,143	1,143			
100167964	SAN MARCOS	TX		09/20/2024		566							566	566			
100080307	ROTTERDAM	NLD		02/22/2022		(100)							(100)		100		100
100083427	DEN HAAG	NLD		05/27/2022		(56)							(56)		56		56
100070434	BOSTON	MA		09/23/2021		1,895							1,895	1,895			
100139277	SMYRNA	TN		12/28/2023		673							673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151045	VANCOUVER	WA		05/08/2024		1,144							1,144	1,144			
100129616	JERSEY CITY	NJ		09/29/2023		744							744	744			
100145127	UNITED KINGDOM	GBR		03/12/2024		29							29		(29)		(29)
100078515	CASTRICUM	NLD		01/26/2022		(74)							(74)		74		74
100119222	FRESNO	CA		07/31/2023		4,083							4,083	4,083			
100151939	SALT LAKE CITY	UT		06/14/2024		1,008							1,008	1,008			
100086269	NIJMEGEN	NLD		08/29/2022		(56)							(56)		56		56
100076788	LOUISVILLE	TN		12/27/2021		2,700							2,700	2,700			
100142818	RICHMOND	TX		02/08/2024		738							738	738			
100127626	PHOENIX	AZ		09/08/2023		620							620	620			
100167805	DAVENPORT	FL		09/19/2024		864							864	864			
100158904	MARCO ISLAND	FL		07/12/2024		688							688	688			
100133797	MOLALLA	OR		10/20/2023		693							693	693			
100086689	HOLLYWOOD	FL		09/30/2022		942							942	942			
100101616	PENSACOLA	FL		04/26/2023		850							850	850			
100148926	STALLINGS	NC		04/17/2024		1,382							1,382	1,382			
100172420	SPRING HILL	TN		10/23/2024		801							801	801			
100143423	BAY POINT	CA		02/16/2024		721							721	721			
100049171	SPRINGFIELD	NJ		11/20/2020		1,833							1,833	1,833			
100175949	ANGIER	NC		11/14/2024		805							805	805			
100181595	MONTICELLO	NY		12/09/2024		860							860	860			
100046537	NEWBURG	NY		11/25/2020		559							559	559			
100120354	BOCA RATON	FL		08/18/2023		643							643	643			
100151220	DENTON	TX		05/10/2024		11,744							11,744	11,744			
100025900	MORENO VALLEY	CA		09/20/2018		1,191							1,191	1,191			
100158505	NASHVILLE	TN		07/10/2024		845							845	845			
100156108	PALMDALE	CA		06/18/2024		674							674	674			
100175636	NOVATO	CA		11/12/2024		800							800	800			
100140444	WOODBURY	MN		01/18/2024		1,099							1,099	1,099			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		773							773	773			
100181933	TUCKER	GA		12/12/2024		806							806	806			
100180254	LAS VEGAS	NV		11/25/2024		828							828	828			
100172475	DAWSONVILLE	GA		10/23/2024		77,593							77,593	77,593			
100137013	CHARLOTTE	NC		11/28/2023		880							880	880			
100127345	KENT	WA		08/30/2023		1,749							1,749	1,749			
100145812	NICEVILLE	FL		05/08/2024		932							932	932			
100044515	LOS ANGELES	CA		11/19/2020		1,542							1,542	1,542			
100173324	DAWSONVILLE	GA		10/30/2024		781							781	781			
100071599	LOS ANGELES	CA		10/14/2021		1,747							1,747	1,747			
100137676	ST PETERSBURG	FL		12/08/2023		950							950	950			
100135765	BULLHEAD CITY	AZ		11/10/2023		851							851	851			
100142585	CYPRESS	TX		02/08/2024		793							793	793			
100115637	PHOENIX	OR		07/19/2023		1,152							1,152	1,152			
100031254	GONZALES	CA		03/29/2019		2,092							2,092	2,092			
100185144	PALMDALE	CA		12/20/2024		661							661	661			
100129365	MIAMI	FL		09/25/2023		928							928	928			
100108301	LAUREL	MD		05/24/2023		496							496	496			
100151628	ANTIOCH	TN		05/10/2024		874							874	874			
100115711	KATY	TX		07/20/2023		997							997	997			
100137348	BUCKEYE	AZ		12/01/2023		535							535	535			
100144334	POCATELLO	ID		03/07/2024		642							642	642			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148177	MOUNT DESERT	ME		04/12/2024		871							871	871			
100026663	PHOENIX	AZ		09/26/2018		1,413							1,413	1,413			
100173361	AUSTIN	TX		10/30/2024		6,778							6,778	6,778			
100065585	FONTANA	CA		07/28/2021		1,749							1,749	1,749			
100164784	MURRELLS INLET	SC		08/26/2024		737							737	737			
100164498	ANNA	TX		08/21/2024		473							473	473			
100176634	FORT PIERCE	FL		11/15/2024		694							694	694			
100046630	GAITHERSBURG	MD		11/25/2020		1,211							1,211	1,211			
100024085	STAMFORD	CT		09/10/2018		2,278							2,278	2,278			
100173334	PRESTON	ID		10/30/2024		1,011							1,011	1,011			
100166057	SACRAMENTO	CA		09/09/2024		731							731	731			
100151091	PFLUGERVILLE	TX		05/08/2024		841							841	841			
100165468	PLANTATION	FL		08/29/2024		831							831	831			
100025460	LAKESIDE	CA		09/20/2018		1,684							1,684	1,684			
100114788	CHICAGO	IL		07/07/2023		658							658	658			
100152239	OGDEN	UT		05/17/2024		520							520	520			
100067414	MIAMI	FL		09/23/2021		1,685							1,685	1,685			
100174495	SANTA CLARITA	CA		10/31/2024		859							859	859			
100182281	BRANDYWINE	MD		12/12/2024		2,222							2,222	2,222			
100156611	CUTLER BAY	FL		06/24/2024		752							752	752			
100055457	CHICAGO	IL		03/23/2021		1,257							1,257	1,257			
100159247	EAGLE	ID		07/15/2024		865							865	865			
100044203	BOULDER	CO		08/19/2020		1,413							1,413	1,413			
100145037	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100160926	LAKE WORTH BEACH	FL		07/24/2024		820							820	820			
100172887	HOUSTON	TX		10/25/2024		1,027							1,027	1,027			
100136908	SHIPPENSBURG	PA		11/27/2023		830							830	830			
100168312	SAN TAN VALLEY	AZ		09/20/2024		1,749							1,749	1,749			
100054032	CHURCHVILLE	MD		03/23/2021		863							863	863			
100185433	LAKE HAVASU CITY	AZ		12/20/2024		933							933	933			
100179941	SAINT AUGUSTINE	FL		11/25/2024		1,139							1,139	1,139			
100172487	KATY	TX		10/23/2024		773							773	773			
100108357	MASTIC BEACH	NY		05/25/2023		670							670	670			
100057787	PHILADELPHIA	PA		06/30/2021		1,739							1,739	1,739			
100148402	BAKERSFIELD	CA		04/12/2024		1,489							1,489	1,489			
100151652	WATCHUNG	NJ		05/10/2024		690							690	690			
100132121	WOODBRIDGE	VA		10/13/2023		767							767	767			
100179558	DOUGLASVILLE	GA		11/21/2024		925							925	925			
100136082	DELAND	FL		12/18/2023		112,261							112,261	112,261			
100160536	LAKEWOOD	WA		07/19/2024		983							983	983			
100143447	MCHENRY	IL		02/16/2024		683							683	683			
100172213	DEWEY	AZ		10/17/2024		1,328							1,328	1,328			
100130390	PALMETTO	FL		09/28/2023		945							945	945			
100176548	SANTA ROSA BEACH	FL		11/15/2024		657							657	657			
100115656	DEERFIELD BEACH	FL		07/19/2023		635							635	635			
100165263	PALMDALE	CA		08/29/2024		786							786	786			
100101881	PINGREE GROVE	IL		04/06/2023		668							668	668			
100162793	ANDERSON	SC		08/12/2024		830							830	830			
100175834	MIAMI	FL		11/12/2024		806							806	806			
100134647	GRANGER	IN		10/30/2023		730							730	730			
100153927	CATONSVILLE	MD		06/05/2024		622							622	622			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		16,542							16,542	16,542			
100116421	AVENTURA	FL		07/20/2023		1,502							1,502	1,502			
100128103	MURFREESBORO	TN		09/08/2023		1,038							1,038	1,038			
100065060	ASBURY PARK	NJ		07/14/2021		1,720							1,720	1,720			
100152352	MERCED	CA		05/17/2024		1,163							1,163	1,163			
100143457	AUBURN	WA		02/16/2024		450							450	450			
100181953	BAKERSFIELD	CA		12/12/2024		235,225							235,225	235,225			
100114535	MORENO VALLEY	CA		06/29/2023		2,349							2,349	2,349			
100100127	ORLANDO	FL		03/28/2023		1,229							1,229	1,229			
100148167	BONITA SPRINGS	FL		05/15/2024		763							763	763			
100116742	MIRAMAR	FL		07/20/2023		1,730							1,730	1,730			
100186387	BURTONSVILLE	MD		12/30/2024		1,041							1,041	1,041			
100081412	INLET BEACH	FL		03/18/2022		1,829							1,829	1,829			
100182150	CHARLOTTE	NC		12/12/2024		739							739	739			
100185436	NEW MILFORD	CT		12/20/2024		826							826	826			
100171371	HENDERSON	NV		10/16/2024		1,484							1,484	1,484			
100169368	LA HABRA	CA		09/27/2024		158,624							158,624	158,624			
100138761	DAVENPORT	FL		12/21/2023		747							747	747			
100167497	MIAMI	FL		10/31/2024		926							926	926			
100138837	FORT WORTH	TX		12/21/2023		730							730	730			
100150778	LEESVILLE	SC		05/07/2024		807							807	807			
100116050	HALLANDALE BEACH	FL		07/20/2023		904							904	904			
100179562	DAWSONVILLE	GA		11/21/2024		1,113							1,113	1,113			
100086708	DESTIN	FL		09/30/2022		818							818	818			
100172247	GRASS VALLEY	CA		10/21/2024		989							989	989			
100087970	STAFFORD	VA		10/25/2022		873							873	873			
100161977	BASTROP	TX		07/31/2024		608							608	608			
100030423	ROCKVILLE	MD		12/20/2018		1,555							1,555	1,555			
100078871	CHARLOTTE	NC		02/24/2022		1,716							1,716	1,716			
100172497	LAYTON	UT		10/23/2024		797							797	797			
100170098	SURPRISE	AZ		10/08/2024		840							840	840			
100162979	PHILADELPHIA	PA		08/12/2024		800							800	800			
100165528	FORT MYERS	FL		08/29/2024		829							829	829			
100181892	COTTLEVILLE	MO		12/12/2024		843							843	843			
100140581	ANNA	TX		01/19/2024		781							781	781			
100168764	MIAMI	FL		09/26/2024		754							754	754			
100081449	EL CAJON	CA		03/18/2022		3,735							3,735	3,735			
100089296	MANOR	TX		01/26/2023		747							747	747			
100151804	HUMBLE	TX		05/10/2024		534							534	534			
100152434	FORT PIERCE	FL		05/17/2024		1,301							1,301	1,301			
100139156	NORTHRIDGE	CA		12/28/2023		3,680							3,680	3,680			
100163088	GRAPEVINE	TX		08/13/2024		741							741	741			
100174109	CUMMING	GA		10/31/2024		700							700	700			
100076213	SPANAWAY	WA		01/07/2022		1,633							1,633	1,633			
100167567	MABLETON	GA		09/19/2024		613							613	613			
100011735	HILLSDALE	NJ		03/08/2017		2,077							2,077	2,077			
100140205	SPRING	TX		01/11/2024		484							484	484			
100175933	MEMPHIS	TN		11/14/2024		894							894	894			
100108010	FRESNO	CA		05/25/2023		3,140							3,140	3,140			
100168577	BRADENTON	FL		09/25/2024		1,022							1,022	1,022			
100079156	HIALEAH	FL		02/24/2022		1,758							1,758	1,758			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151741	WESLEY CHAPEL	FL		05/10/2024		624							624	624			
100185033	HARTFORD	CT		12/20/2024		2,992							2,992	2,992			
100143304	AURORA	CO		02/16/2024		771							771	771			
100119937	CLOVIS	CA		08/10/2023		784							784	784			
100054115	STRATFORD	CT		03/23/2021		921							921	921			
100173267	NAPLES	FL		10/30/2024		901							901	901			
100138403	BOWIE	MD		12/18/2023		553							553	553			
100182717	NORTHPORT	AL		12/12/2024		760							760	760			
100118202	MONTGOMERY	IL		07/21/2023		1,740							1,740	1,740			
100079502	BRIGANTINE	NJ		04/08/2022		1,352							1,352	1,352			
100091288	FORT MORGAN	CO		01/31/2023		563							563	563			
100128486	MURRELLS INLET	SC		09/15/2023		950							950	950			
100101608	SAINT CLOUD	FL		04/26/2023		854							854	854			
100134797	SAN JOAQUIN	CA		10/30/2023		73,746							73,746	73,746			
100102522	NORTH PORT	FL		06/07/2023		819							819	819			
100168112	CATHEDRAL CITY	CA		09/20/2024		1,798							1,798	1,798			
100071978	PHOENIX	AZ		10/29/2021		1,386							1,386	1,386			
100144388	ORLANDO	FL		03/07/2024		4,427							4,427	4,427			
100127481	AUSTIN	TX		09/08/2023		824							824	824			
100133421	MIAMI BEACH	FL		10/19/2023		641							641	641			
100128061	SPRINGFIELD	TN		09/08/2023		929							929	929			
100079930	SURPRISE	AZ		04/25/2022		1,146							1,146	1,146			
100162277	SALEM	OR		09/06/2024		696							696	696			
100100875	SAN JACINTO	CA		04/28/2023		1,518							1,518	1,518			
100133468	KYLE	TX		10/19/2023		943							943	943			
100140747	ORLANDO	FL		01/22/2024		581							581	581			
100153235	ATLANTA	GA		05/30/2024		916							916	916			
100129648	HOLLY SPRINGS	GA		09/29/2023		892							892	892			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		4,192							4,192	4,192			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		729							729	729			
100156503	DOLORES	CO		06/24/2024		754							754	754			
100137946	TUCKER	GA		12/13/2023		794							794	794			
100101538	LINCOLN	CA		04/26/2023		1,063							1,063	1,063			
100165541	PLANO	TX		08/29/2024		838							838	838			
100031782	SANTA ANA	CA		03/29/2019		1,646							1,646	1,646			
100110708	SACRAMENTO	CA		08/11/2023		835							835	835			
100147082	TAMPA	FL		03/28/2024		632							632	632			
100133481	BRIDGEPORT	CT		10/19/2023		748							748	748			
100091333	ROCHELLE PARK	NJ		01/13/2023		669							669	669			
100119106	PALM SPRINGS	CA		07/28/2023		1,383							1,383	1,383			
100117451	OAKLAND	CA		07/20/2023		1,011							1,011	1,011			
100100462	SAN ANTONIO	TX		04/27/2023		1,239							1,239	1,239			
100151356	ORLANDO	FL		05/10/2024		23,016							23,016	23,016			
100142041	BROOMALL	PA		02/29/2024		734							734	734			
100028574	SAN JOSE	CA		10/26/2018		1,879							1,879	1,879			
100160034	LITTLE ELM	TX		07/17/2024		2,686							2,686	2,686			
100065843	EASTON	PA		07/23/2021		2,592							2,592	2,592			
100071600	SACRAMENTO	CA		10/14/2021		1,715							1,715	1,715			
100079304	FULSHEAR	TX		02/28/2022		1,698							1,698	1,698			
100025787	ORANGE	CA		09/20/2018		2,057							2,057	2,057			
100164617	DRIPPING SPRINGS	TX		08/21/2024		811							811	811			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133810	BALTIMORE	MD		10/20/2023		636							636	636			
100120532	VICTORVILLE	CA		08/18/2023		541							541	541			
100154178	BUCKEYE	AZ		07/11/2024		844							844	844			
100166226	STEPHENS CITY	VA		09/09/2024		999							999	999			
100172241	NEWARK	DE		10/21/2024		891							891	891			
100117699	LONG BEACH	CA		07/20/2023		975							975	975			
100167900	CHICAGO	IL		09/20/2024		688							688	688			
100182649	DESERT HOT SPRINGS	CA		12/12/2024		899							899	899			
100065207	EUGENE	OR		07/14/2021		1,848							1,848	1,848			
100171657	RICHMOND	VA		10/16/2024		2,345							2,345	2,345			
100142626	CORCORAN	MN		02/08/2024		1,036							1,036	1,036			
100186231	REXFORD	NY		12/27/2024		728							728	728			
100180340	AUBURN	AL		11/25/2024		807							807	807			
100162609	NASHVILLE	TN		08/12/2024		761							761	761			
100145853	LAS VEGAS	NV		03/15/2024		3,338							3,338	3,338			
100120293	DENVER	CO		08/18/2023		693							693	693			
100149805	TURLOCK	CA		04/26/2024		763							763	763			
100081023	NEWBERG	OR		03/18/2022		1,265							1,265	1,265			
100171275	NEW BRITAIN	CT		10/16/2024		715							715	715			
100135352	COUPEVILLE	WA		11/13/2023		1,608							1,608	1,608			
100179782	CHARLOTTE	NC		11/21/2024		715							715	715			
100159585	SUNRISE	FL		07/15/2024		890							890	890			
100166171	WESLEY CHAPEL	FL		09/09/2024		737							737	737			
100172139	GRAND RAPIDS	MI		10/17/2024		715							715	715			
100084008	PORT MURRAY	NJ		06/27/2022		893							893	893			
100136866	LONGS	SC		11/27/2023		384							384	384			
100013600	LOS ANGELES	CA		05/25/2017		1,134							1,134	1,134			
100172381	SILER CITY	NC		10/23/2024		722							722	722			
100147050	MOAB	UT		03/27/2024		898							898	898			
100129333	MANOR	TX		09/25/2023		545							545	545			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		722							722	722			
100169230	CHERRY HILL	NJ		09/27/2024		774							774	774			
100070190	WASHINGTON	NJ		09/01/2021		1,985							1,985	1,985			
100079223	PRESCOTT	AZ		02/14/2022		1,416							1,416	1,416			
100148106	NORTH BRUNSWICK	NJ		04/10/2024		834							834	834			
100088017	DORAL	FL		10/25/2022		847							847	847			
100142669	CHATTANOOGA	TN		02/08/2024		841							841	841			
100152970	SKOKIE	IL		06/27/2024		552							552	552			
100128418	CAPITOL HGTS	MD		09/15/2023		253							253	253			
100161117	MERCED	CA		07/24/2024		1,023							1,023	1,023			
100148423	STEPHENS CITY	VA		04/12/2024		1,439							1,439	1,439			
100153920	NEWPORT NEWS	VA		06/05/2024		455							455	455			
100136675	DURHAM	CT		01/25/2024		467							467	467			
100149647	DRIPPING SPRINGS	TX		04/26/2024		754							754	754			
100118079	WESTON	CT		07/20/2023		1,027							1,027	1,027			
100142592	WARRINGTON	PA		02/08/2024		708							708	708			
100182195	FERRUM	VA		12/12/2024		1,155							1,155	1,155			
100112123	LAKELAND	FL		06/29/2023		4,341							4,341	4,341			
100049273	MIAMI	FL		11/20/2020		590							590	590			
100110005	SOUTHBURY	CT		06/22/2023		692							692	692			
100025031	LAKE ELSINORE	CA		09/20/2018		1,443							1,443	1,443			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143051	PORT CHARLOTTE	FL		02/14/2024		654							654	654			
100151808	LILBURN	GA		05/10/2024		571							571	571			
100117731	FRISCO	TX		07/20/2023		1,396							1,396	1,396			
100110201	LACEY	WA		06/30/2023		1,045							1,045	1,045			
100161170	MADERA	CA		07/25/2024		10,738							10,738	10,738			
100171706	AURORA	CO		10/17/2024		724							724	724			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		926							926	926			
100142708	SALEM	OR		02/08/2024		975							975	975			
100170395	ORLANDO	FL		10/09/2024		658							658	658			
100131823	PALMDALE	CA		10/06/2023		516							516	516			
100150579	PHILADELPHIA	PA		05/03/2024		8,976							8,976	8,976			
100173259	ANCHORAGE	AK		10/30/2024		951							951	951			
100165530	VICTORVILLE	CA		08/29/2024		1,179							1,179	1,179			
100173375	COLUMBUS	OH		10/30/2024		849							849	849			
100158636	CHANDLER	AZ		07/10/2024		805							805	805			
100173204	LORDS VALLEY	PA		10/30/2024		805							805	805			
100178485	LAKELAND	FL		11/21/2024		2,968							2,968	2,968			
100172480	NASHVILLE	TN		10/23/2024		845							845	845			
100103631	LOS BANOS	CA		05/08/2023		2,572							2,572	2,572			
100175443	SOUTHPORT	NC		12/23/2024		777							777	777			
100065732	DENVER	CO		07/28/2021		1,844							1,844	1,844			
100175255	FREDERICKSBURG	VA		11/05/2024		628							628	628			
100162871	CLOVIS	CA		08/12/2024		21,389							21,389	21,464		75	75
100110296	MARIPOSA	CA		06/30/2023		1,044							1,044	1,044			
100182694	GOLD BEACH	OR		12/12/2024		792							792	792			
100140656	BUCKEYE	AZ		02/08/2024		1,734							1,734	1,734			
100086589	TAMPA	FL		09/30/2022		888							888	888			
100174894	GREELEY	CO		10/31/2024		750							750	750			
100168594	WILMINGTON	NC		09/25/2024		1,037							1,037	1,037			
100151278	ATLANTA	GA		05/10/2024		787							787	787			
100079224	PRESCOTT	AZ		02/14/2022		1,416							1,416	1,416			
100088873	KING OF PRUSSIA	PA		11/15/2022		696							696	696			
100160866	TWIN FALLS	ID		07/24/2024		1,261							1,261	1,261			
100150192	PARRISH	FL		04/30/2024		756							756	756			
100137134	BUENA VISTA	GA		11/28/2023		728							728	728			
100055012	HIALEAH	FL		03/23/2021		1,499							1,499	1,499			
100157977	POTOMAC	MD		07/09/2024		791							791	791			
100138145	DAVENPORT	FL		12/14/2023		672							672	672			
100150877	LEWES	DE		05/08/2024		855							855	855			
100148861	PHOENIX	AZ		04/17/2024		971							971	971			
100175600	ANCHORAGE	AK		11/12/2024		751							751	751			
100055693	COLLEGE POINT	NY		03/23/2021		1,473							1,473	1,473			
100166203	SALT LAKE CITY	UT		09/09/2024		753							753	753			
100088193	ALLEN	TX		10/13/2022		915							915	915			
100131749	NASHVILLE	TN		10/06/2023		935							935	935			
100076332	DRAPER	UT		01/07/2022		1,775							1,775	1,775			
100164413	PAHOA	HI		08/21/2024		745							745	745			
100176553	FOLEY	AL		11/15/2024		993							993	993			
100167772	GRANDVIEW	WA		09/19/2024		1,593							1,593	1,593			
100185136	CHICAGO	IL		12/20/2024		954							954	954			
100167518	FRESNO	CA		10/31/2024		2,268							2,268	2,268			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076816	SANTA ROSA	CA		12/27/2021		1,711							1,711	1,711			
100172592	DENTON	TX		10/23/2024		1,281							1,281	1,281			
100168467	HOUSTON	TX		09/25/2024		868							868	868			
100161991	KEY LARGO	FL		07/31/2024		657							657	657			
100139216	DULUTH	GA		12/28/2023		679							679	679			
100100581	LAWRENCEVILLE	GA		04/27/2023		10,300							10,300	10,300			
100087331	GOODYEAR	AZ		10/25/2022		1,491							1,491	1,491			
100078653	RIVERVIEW	FL		02/02/2022		1,592							1,592	1,592			
100127622	GEORGETOWN	TX		09/08/2023		2,745							2,745	2,745			
100164143	ATLANTA	GA		08/21/2024		743							743	743			
100157728	GRESHAM	OR		06/28/2024		401							401	401			
100166092	WOODSTOCK	GA		09/09/2024		751							751	751			
100100267	BROOKHAVEN	NY		03/17/2023		741							741	741			
100173144	AUSTIN	TX		10/30/2024		860							860	860			
100081261	BOZEMAN	MT		03/18/2022		2,415							2,415	2,415			
100110571	BRADENTON	FL		06/30/2023		861							861	861			
100119003	HARDEEVILLE	SC		07/27/2023		404							404	404			
100131935	WADDELL	AZ		10/13/2023		1,134							1,134	1,134			
100019689	ENGLEWOOD	CO		07/26/2018		2,421							2,421	2,421			
100148285	PFLUGERVILLE	TX		04/12/2024		1,064							1,064	1,064			
100145041	UNITED KINGDOM	GBR		03/12/2024		37							37		(37)		(37)
100090311	PITTSBURGH	PA		01/06/2023		701							701	701			
100120024	STOCKTON	CA		08/11/2023		827							827	827			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		1,146							1,146	1,146			
100129340	WINTERS	CA		09/25/2023		938							938	938			
100026738	HERALD	CA		09/26/2018		1,450							1,450	1,450			
100139658	LAS VEGAS	NV		12/28/2023		721							721	721			
100060216	HUNTERSVILLE	NC		06/25/2021		1,870							1,870	1,870			
100179804	BATON ROUGE	LA		11/21/2024		769							769	769			
100130292	RIVERVIEW	FL		09/28/2023		715							715	715			
100167423	DUBOIS	PA		09/16/2024		765							765	765			
100131604	APACHE JUNCTION	AZ		10/06/2023		852							852	852			
100171622	TUCSON	AZ		10/16/2024		770							770	770			
100114614	SARASOTA	FL		06/29/2023		2,194							2,194	2,194			
100172523	MADISON	TN		10/23/2024		813							813	813			
100032077	SAN BRUNO	CA		03/29/2019		1,434							1,434	1,434			
100154667	GULFPORT	FL		07/19/2024		702							702	702			
100160830	HOUSTON	TX		07/24/2024		657							657	657			
100139643	WILTON MANORS	FL		12/28/2023		687							687	687			
100086649	HALLANDALE BEACH	FL		09/30/2022		859							859	859			
100116773	STATEN ISLAND	NY		07/20/2023		14,976							14,976	14,976			
100179699	GOLD CANYON	AZ		11/21/2024		1,716							1,716	1,716			
100132236	DENTON	TX		10/13/2023		754							754	754			
100025982	BALDWIN PARK	CA		09/20/2018		1,142							1,142	1,142			
100061280	HUGHESVILLE	MD		06/01/2021		1,963							1,963	1,963			
100169551	KISSIMMEE	FL		09/30/2024		1,471							1,471	1,471			
100175363	BENTONVILLE	AR		11/05/2024		4,004							4,004	4,004			
100151993	PAGOSA SPRINGS	CO		06/14/2024		739							739	739			
100162527	LAS VEGAS	NV		08/12/2024		1,492							1,492	1,492			
100164327	NAVARRE	FL		08/21/2024		778							778	778			
100175991	DENVER	CO		11/14/2024		894							894	894			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100163602	BROOKFIELD	IL		08/15/2024		2,334							2,334	2,334			
100159405	NAMPA	ID		07/15/2024		1,090							1,090	1,090			
100135833	FLEMING ISLAND	FL		11/10/2023		742							742	742			
100140391	KISSIMMEE	FL		01/18/2024		1,224							1,224	1,224			
100176150	HESPERIA	CA		12/20/2024		734							734	734			
100091260	HALLANDALE BEACH	FL		01/31/2023		649							649	649			
100168233	BRISTOW	VA		09/20/2024		2,160							2,160	2,160			
100080206	WINTER GARDEN	FL		02/25/2022		432							432	432			
100164551	DAYTONA BEACH	FL		08/21/2024		811							811	811			
100148802	ROSEVILLE	CA		04/17/2024		1,060							1,060	1,060			
100071734	MELISSA	TX		10/14/2021		1,799							1,799	1,799			
100089205	BURLESON	TX		11/18/2022		753							753	753			
100142856	GREENVILLE	SC		02/08/2024		627							627	627			
100074113	RICHMOND	TX		12/09/2021		1,992							1,992	1,992			
100140573	BRASELTON	GA		01/19/2024		795							795	795			
100142774	HAINES CITY	FL		02/08/2024		676							676	676			
100057901	ATLANTA	GA		06/30/2021		1,745							1,745	1,745			
100071237	POTTSTOWN	PA		10/01/2021		2,081							2,081	2,081			
100101075	SUFFERN	NY		04/28/2023		1,703							1,703	1,703			
100148300	MILLTOWN	NJ		04/12/2024		836							836	836			
100025925	REDWOOD VALLEY	CA		09/20/2018		1,247							1,247	1,247			
100180909	UNITED KINGDOM	GBR		11/27/2024		13							13		(13)		(13)
100163086	ANNA	TX		08/13/2024		756							756	756			
100031382	OCEANSIDE	CA		03/29/2019		1,721							1,721	1,721			
100135834	MELISSA	TX		11/10/2023		894							894	894			
100133568	LAWRENCEVILLE	GA		10/23/2023		985							985	985			
100163985	PHOENIX	AZ		08/21/2024		770							770	770			
100084258	GRONINGEN	NLD		06/30/2022		(50)							(50)		50		50
100078631	UTRECHT	NLD		01/26/2022		(55)							(55)		55		55
100150723	LAS VEGAS	NV		05/06/2024		1,218							1,218	1,218			
100160050	BEL AIRE	KS		07/17/2024		956							956	956			
100142355	LANGHORNE	PA		03/15/2024		611							611	611			
100141413	GREER	SC		01/30/2024		651							651	651			
100115090	CANTON	MA		07/14/2023		858							858	858			
100176071	NEPTUNE	NJ		12/20/2024		728							728	728			
100166943	OREM	UT		09/13/2024		816							816	816			
100131735	FORT MYERS	FL		10/06/2023		1,112							1,112	1,112			
100182372	DULUTH	GA		12/12/2024		1,098							1,098	1,098			
100076355	CHANDLER	AZ		01/07/2022		1,472							1,472	1,472			
100049216	DUNDEE	IL		11/20/2020		1,222							1,222	1,222			
100160962	MURRIETA	CA		07/24/2024		1,285							1,285	1,285			
100169672	DULUTH	GA		09/30/2024		751							751	751			
100025730	SIMI VALLEY	CA		09/20/2018		1,370							1,370	1,370			
100135314	AUGUSTA	GA		11/13/2023		932							932	932			
100148508	IRVING	TX		04/12/2024		839							839	839			
100117142	MAYWOOD	NJ		07/20/2023		1,701							1,701	1,701			
100143844	NORTH PORT	FL		02/29/2024		750							750	750			
100161541	TAMPA	FL		07/30/2024		672							672	672			
100170422	PALMETTO	FL		10/09/2024		876							876	876			
100174113	MCALLEN	TX		10/31/2024		601							601	601			
100079062	THOMPSONS STATION	TN		02/24/2022		1,667							1,667	1,667			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110632	CHANDLER	AZ		06/30/2023		911							911	911			
100133527	PLAINFIELD CITY	NJ		10/19/2023		512							512	512			
100158164	CHAPEL HILL	NC		07/09/2024		1,966							1,966	1,966			
100149599	WENDELL	NC		04/26/2024		1,032							1,032	1,032			
100081026	NASHVILLE	TN		03/18/2022		2,259							2,259	2,259			
100081032	NASHVILLE	TN		03/18/2022		2,259							2,259	2,259			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		809							809	809			
100180474	HIALEAH	FL		11/26/2024		1,865							1,865	1,865			
100168472	FRESNO	CA		09/25/2024		892							892	892			
100071681	FRESNO	CA		10/14/2021		1,225							1,225	1,225			
100158832	POCONO SUMMIT	PA		07/12/2024		754							754	754			
100078498	WINDERMERE	FL		02/25/2022		1,387							1,387	1,387			
100029798	MIAMI	FL		10/26/2018		3,593							3,593	3,593			
100119173	MERIDIAN	ID		07/31/2023		843							843	843			
100133748	HICKORY	NC		10/23/2023		1,343							1,343	1,343			
100108116	BLOOMINGTON	CA		05/24/2023		627							627	627			
100140265	MIAMI GARDENS	FL		01/18/2024		740							740	740			
100110307	CAMBRIDGE	MA		06/30/2023		1,087							1,087	1,087			
100143195	AUSTIN	TX		02/16/2024		896							896	896			
100137610	FREDERICK	MD		12/08/2023		3,782							3,782	3,782			
100134443	PATERSON	NJ		10/30/2023		1,930							1,930	1,930			
100115270	MADRID	IA		07/17/2023		1,609							1,609	1,609			
100113876	DAVIE	FL		06/29/2023		2,261							2,261	2,261			
100180400	RALEIGH	NC		11/25/2024		895							895	895			
100028528	SAN JOSE	CA		10/26/2018		1,203							1,203	1,203			
100168470	WAKE FOREST	NC		09/25/2024		882							882	882			
100146956	PLEASANT GROVE	UT		03/26/2024		1,707							1,707	1,707			
100169539	PLANO	TX		09/30/2024		1,182							1,182	1,182			
100025074	TRACY	CA		09/20/2018		2,646							2,646	2,646			
100130193	SIMI VALLEY	CA		11/15/2023		725							725	725			
100099948	INDIO	CA		03/28/2023		731							731	731			
100137760	DURHAM	NC		12/08/2023		1,333							1,333	1,333			
100180346	WEST CHESTER	OH		11/25/2024		1,648							1,648	1,648			
100155956	LEANDER	TX		06/17/2024		826							826	826			
100126307	CORAM	NY		08/30/2023		705							705	705			
100087770	COCONUT CREEK	FL		11/17/2022		1,002							1,002	1,002			
100085072	ZIERIKZEE	NLD		07/27/2022		(64)							(64)		64		64
100166125	OCALA	FL		09/09/2024		1,699							1,699	1,699			
100180097	COHUTTA	GA		12/30/2024		2,133							2,133	2,133			
100153889	SAN BERNARDINO	CA		06/05/2024		683							683	683			
100112806	EAST AURORA	NY		06/29/2023		4,235							4,235	4,235			
100026654	ENGLISHTOWN	NJ		09/26/2018		1,097							1,097	1,097			
100102090	THOUSAND OAKS	CA		04/14/2023		635							635	635			
100088498	VELDHOVEN	NLD		10/27/2022		(46)							(46)		46		46
100121012	DALLAS	TX		08/30/2023		1,193							1,193	1,193			
100148421	RICHMOND HILL	GA		04/12/2024		1,123							1,123	1,123			
100165526	CELINA	TX		08/29/2024		845							845	845			
100153592	RIVERSIDE	CA		05/31/2024		666							666	666			
100131572	PANAMA CITY BEACH	FL		10/05/2023		417							417	417			
100115850	ATLANTA	GA		07/20/2023		1,700							1,700	1,700			
100171724	MOORESVILLE	NC		10/17/2024		895							895	895			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180167	PORTLAND	OR		11/25/2024		2,620							2,620	2,620			
100182389	JUSTICE	IL		12/12/2024		15,070							15,070	15,070			
100173471	PHOENIX	AZ		10/29/2024		768							768	768			
100119834	WYANDANCH	NY		08/08/2023		759							759	759			
100148531	CHATTANOOGA	TN		04/12/2024		3,448							3,448	3,448			
100152577	AUSTIN	TX		05/17/2024		792							792	792			
100180018	CALABASH	NC		11/25/2024		1,096							1,096	1,096			
100128046	LA VERGNE	TN		09/08/2023		844							844	844			
100078316	KIRKLAND	WA		02/10/2022		1,839							1,839	1,839			
100137930	LEHIGH ACRES	FL		12/13/2023		710							710	710			
100057749	BELLINGHAM	WA		06/30/2021		1,575							1,575	1,575			
100129473	KILLEEN	TX		09/29/2023		907							907	907			
100135437	MIAMI	FL		11/13/2023		828							828	828			
100132296	STEPHENSON	VA		10/13/2023		2,401							2,401	2,401			
100100740	WALKERTOWN	NC		04/28/2023		11,410							11,410	11,410			
100150963	HUTTO	TX		05/08/2024		1,982							1,982	1,982			
100154603	LILBURN	GA		06/14/2024		736							736	736			
100161667	SPAUBEEK	NLD		07/29/2024		(139)							(139)		139		139
100186645	SACRAMENTO	CA		12/30/2024		116,261							116,261	116,261			
100157537	EINDHOVEN	NLD		06/28/2024		(61)							(61)		61		61
100171407	ROSEVILLE	MN		10/16/2024		3,069							3,069	3,069			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		571							571	571			
100025419	RICHMOND	CA		09/20/2018		1,454							1,454	1,454			
100024764	SUN VALLEY	CA		09/20/2018		1,296							1,296	1,296			
100143738	SAINT AUGUSTINE	FL		04/05/2024		717							717	717			
100130100	NETHERLANDS	NLD		09/26/2023		(96)							(96)		96		96
100153434	SOUTH FALLSBURG	NY		05/30/2024		763							763	763			
100160438	SOUTH RIVER	NJ		07/19/2024		8,101							8,101	8,101			
100174298	FORT WORTH	TX		10/31/2024		1,128							1,128	1,128			
100030949	MIRA LOMA	CA		03/29/2019		1,698							1,698	1,698			
100158154	OLD HICKORY	TN		07/09/2024		770							770	770			
100142916	LANCASTER	PA		02/09/2024		2,410							2,410	2,410			
100159956	MIAMI	FL		08/16/2024		623							623	623			
100044131	GLENDORA	CA		08/19/2020		2,990							2,990	2,990			
100029080	NEWARK	CA		10/26/2018		1,455							1,455	1,455			
100016522	SAVANNAH	GA		04/10/2018		2,474							2,474	2,474			
100162752	FLORISSANT	CO		08/12/2024		666							666	666			
100065553	DANIA BEACH	FL		07/28/2021		1,702							1,702	1,702			
100130409	CORTLANDT MANOR	NY		09/28/2023		2,531							2,531	2,531			
100136983	LAS VEGAS	NV		11/28/2023		799							799	799			
100049357	BROOKLYN	NY		11/20/2020		2,079							2,079	2,079			
100161295	MARIETTA	GA		07/25/2024		2,426							2,426	2,426			
100103618	CHARLOTTE	NC		05/08/2023		774							774	774			
100172532	LAWRENCEVILLE	GA		10/23/2024		994							994	994			
100175465	SNELLVILLE	GA		12/23/2024		866							866	866			
100079836	LAS VEGAS	NV		04/08/2022		1,141							1,141	1,141			
100060078	MODESTO	CA		06/25/2021		1,806							1,806	1,806			
100119371	LEWISVILLE	TX		07/31/2023		1,018							1,018	1,018			
100119453	LA VERGNE	TN		07/31/2023		1,235							1,235	1,235			
100164580	SANTA CLARITA	CA		08/21/2024		916							916	916			
100117110	EAST ELMHURST	NY		07/20/2023		1,957							1,957	1,957			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142926	NORMAL	IL		02/09/2024		651							651	651			
100171813	INDIANAPOLIS	IN		10/17/2024		725							725	725			
100135215	KILL DEVIL HILLS	NC		11/08/2023		968							968	968			
100149340	ROSEVILLE	CA		04/24/2024		1,141							1,141	1,141			
100031843	SAN LEANDRO	CA		03/29/2019		5,507							5,507	5,507			
100088296	DEDHAM	MA		10/24/2022		1,279							1,279	1,279			
100065842	OLYMPIC VALLEY	CA		07/23/2021		1,352							1,352	1,352			
100186413	WINTER GARDEN	FL		12/30/2024		1,350							1,350	1,350			
100136388	BUCKEYE	AZ		11/20/2023		1,032							1,032	1,032			
100129599	CHICAGO	IL		09/29/2023		829							829	829			
100141242	DAVENPORT	FL		01/30/2024		783							783	783			
100120318	RICHARDSON	TX		08/18/2023		756							756	756			
100180358	BRISTOL	CT		11/25/2024		897							897	897			
100172637	SAN BERNARDINO	CA		10/24/2024		769							769	769			
100117994	ZEPHYRHILLS	FL		07/20/2023		525							525	525			
100031797	SAN RAMON	CA		03/29/2019		5,250							5,250	5,250			
100150635	TACOMA	WA		05/03/2024		767							767	767			
100143985	CLACKAMAS	OR		02/29/2024		716							716	716			
100155331	DOWNEY	CA		07/19/2024		652							652	652			
100171855	LAS VEGAS	NV		10/17/2024		882							882	882			
100186611	ROSEDALE	MD		12/30/2024		7,161							7,161	7,161			
100176712	LAKE WORTH BEACH	FL		11/15/2024		1,177							1,177	1,177			
100117980	STRATFORD	CT		07/20/2023		533							533	533			
100136245	RALEIGH	NC		11/20/2023		800							800	800			
100090113	BREMERTON	WA		01/13/2023		6,162							6,162	6,162			
100087421	STROUDSBURG	PA		10/25/2022		1,340							1,340	1,340			
100114704	KEMPNER	TX		06/29/2023		638							638	638			
100043607	SANTA FE	NM		08/13/2020		1,004							1,004	1,004			
100175695	KINGSTON	MA		11/12/2024		567							567	567			
100130296	LAS VEGAS	NV		09/28/2023		599							599	599			
100161118	KELLEYS ISLAND	OH		07/24/2024		66,629							66,629	66,629			
100062020	DALLAS	GA		07/01/2021		1,278							1,278	1,278			
100120714	HAUPPAUGE	NY		08/25/2023		2,526							2,526	2,526			
100164883	LAS VEGAS	NV		08/26/2024		52,888							52,888	52,888			
100147168	UNITED KINGDOM	GBR		03/27/2024		(1)							(1)		1		1
100103526	COLTON	CA		05/08/2023		708							708	708			
100026666	SALINAS	CA		09/26/2018		1,598							1,598	1,598			
100158068	CASTLE PINES	CO		07/09/2024		1,105							1,105	1,105			
100164870	CAROL STREAM	IL		08/26/2024		766							766	766			
100080853	HEMET	CA		03/10/2022		1,315							1,315	1,315			
100102033	ELIZABETH	NJ		04/14/2023		599							599	599			
100149293	MCKINLEYVILLE	CA		04/24/2024		747							747	747			
100160134	COLUMBUS	OH		07/17/2024		788							788	788			
100167962	PORT HUENEME	CA		09/20/2024		1,043							1,043	1,043			
100159424	SAVANNAH	GA		07/15/2024		740							740	740			
100156325	NASHVILLE	TN		07/25/2024		682							682	682			
18977	EL PASO	TX		11/30/2010		80,965							80,965	80,965			
100087032	CONROE	TX		11/04/2022		1,266							1,266	1,266			
100026213	CORAM	NY		09/20/2018		1,421							1,421	1,421			
100026755	BELLFLOWER	CA		09/26/2018		2,864							2,864	2,864			
100107786	LAS VEGAS	NV		05/19/2023		2,271							2,271	2,271			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157773	BERWYN	IL		08/01/2024		7,333							7,333	7,333			
100166964	JACKSON	NJ		09/13/2024		742							742	742			
100065172	KENILWORTH	NJ		07/14/2021		1,811							1,811	1,811			
100140261	TOMS RIVER	NJ		01/18/2024		771							771	771			
100134511	HEMPSTEAD	NY		10/30/2023		2,543							2,543	2,543			
100142968	RALEIGH	NC		02/09/2024		775							775	775			
100151537	ROSEVILLE	CA		05/10/2024		1,208							1,208	1,208			
100017743	LANCASTER	CA		04/26/2018		1,184							1,184	1,184			
100108146	LAS VEGAS	NV		05/24/2023		688							688	688			
100142760	MERIDIAN	ID		02/08/2024		1,003							1,003	1,003			
100109006	PANAMA CITY	FL		05/31/2023		381							381	381			
100144658	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100147908	ROSEVILLE	CA		04/08/2024		1,133							1,133	1,133			
100152944	DALLAS	TX		06/27/2024		762							762	762			
100109343	SPOKANE	WA		06/12/2023		1,492							1,492	1,492			
100110557	MOUND	MN		06/30/2023		999							999	999			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		2,270							2,270	2,270			
100161067	FISHERS	IN		07/24/2024		758							758	758			
100130260	AUBURN	WA		09/28/2023		596							596	596			
100131968	BLAIRSVILLE	GA		10/13/2023		728							728	728			
100165262	LAS VEGAS	NV		08/29/2024		811							811	811			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		753							753	753			
100114820	SURPRISE	AZ		07/10/2023		1,156							1,156	1,156			
100175310	JACKSON	NJ		11/05/2024		913							913	913			
100159972	NORTH BAY VILLAGE	FL		08/16/2024		1,286							1,286	1,286			
100156119	ST PETERSBURG	FL		06/18/2024		510							510	510			
100181902	DELTONA	FL		12/12/2024		1,129							1,129	1,129			
100120065	TEMPE	AZ		08/11/2023		801							801	801			
100088001	PORTLAND	OR		10/25/2022		876							876	876			
100175298	AUSTIN	TX		11/05/2024		995							995	995			
100065145	WEST HARTFORD	CT		07/14/2021		1,764							1,764	1,764			
100162781	EAST STROUDSBURG	PA		08/12/2024		762							762	762			
100182534	PHOENIX	AZ		12/12/2024		788							788	788			
100154182	JACKSONVILLE	FL		07/11/2024		712							712	712			
100120770	DALLAS	TX		08/25/2023		761							761	761			
100132512	FRESNO	CA		11/03/2023		831							831	831			
100171853	SCHERERVILLE	IN		10/17/2024		881							881	881			
100129371	LAWRENCEVILLE	GA		09/25/2023		936							936	936			
100102586	LAKE GROVE	NY		06/07/2023		1,961							1,961	1,961			
100147462	COLTON	CA		04/03/2024		606							606	606			
100129485	HENDERSON	NV		09/29/2023		895							895	895			
4010084353	ALLIANCE	OH		11/26/2024		654							654	654			
100116830	SANTA ANA	CA		07/20/2023		1,395							1,395	1,395			
100109777	OCALA	FL		08/04/2023		841							841	841			
100127953	MOUNT JULIET	TN		09/08/2023		1,093							1,093	1,093			
100168170	FRESNO	CA		09/20/2024		1,873							1,873	1,873			
100152537	ROUND ROCK	TX		05/17/2024		1,111							1,111	1,111			
100159198	RICHMOND	VA		07/15/2024		752							752	752			
100013350	OCOEE	FL		05/25/2017		1,979							1,979	1,979			
100088012	OTHELLO	WA		10/25/2022		1,483							1,483	1,483			
100154181	JACKSONVILLE	FL		07/11/2024		712							712	712			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100166442	MCKINNEY	TX		10/31/2024		1,033							1,033	1,033			
100054156	BRONX	NY		03/23/2021		3,229							3,229	3,229			
100074430	TAMPA	FL		12/02/2021		1,867							1,867	1,867			
100120696	LAGRANGE	GA		08/25/2023		957							957	957			
100100216	LAKEWOOD	NJ		03/17/2023		800							800	800			
100172916	GREENBELT	MD		10/25/2024		481							481	481			
100174361	NORTH FORT MYERS	FL		10/31/2024		1,182							1,182	1,182			
100167582	HAINES CITY	FL		09/19/2024		565							565	565			
100151626	LAS VEGAS	NV		05/10/2024		776							776	776			
100136554	VERO BEACH	FL		11/20/2023		735							735	735			
100148049	CAPE CORAL	FL		04/10/2024		1,188							1,188	1,188			
100135296	WINTER PARK	FL		11/13/2023		837							837	837			
100117176	WOODS CROSS	UT		07/20/2023		1,140							1,140	1,140			
100083093	PHELAN	CA		05/26/2022		916							916	916			
100158224	UNITED KINGDOM	GBR		07/09/2024		(18)							(18)		18		18
100173252	SAINT LOUIS	MO		10/30/2024		728							728	728			
100159518	FORT WALTON BEACH	FL		07/15/2024		725							725	725			
100169393	CORINTH	TX		09/27/2024		1,589							1,589	1,589			
100129331	LITTLE ELM	TX		09/25/2023		3,142							3,142	3,142			
100157922	CONCORD	NC		07/09/2024		753							753	753			
100168735	RIVERVIEW	FL		09/26/2024		614							614	614			
100089232	NORTH PALM BEACH	FL		01/26/2023		806							806	806			
100164568	MCKINNEY	TX		08/21/2024		783							783	783			
100173881	KISSIMMEE	FL		10/31/2024		908							908	908			
100135580	LANCASTER	CA		11/09/2023		557							557	557			
100179697	ROSEVILLE	CA		11/21/2024		1,086							1,086	1,086			
100144663	UNITED KINGDOM	GBR		03/12/2024		14							14		(14)		(14)
100164779	SURPRISE	AZ		08/26/2024		922							922	922			
100068242	RICHMOND	VA		08/25/2021		2,026							2,026	2,026			
100164047	MOSELEY	VA		08/21/2024		582							582	582			
100060245	RENO	NV		06/25/2021		1,848							1,848	1,848			
100180200	DAWSONVILLE	GA		11/25/2024		736							736	736			
100147333	BRIELLE	NLD		03/27/2024		(97)							(97)		97		97
100173277	STAFFORD	VA		10/30/2024		876							876	876			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		881							881	881			
100171859	AUSTIN	TX		10/17/2024		978							978	978			
100172964	VICTORIA	TX		10/25/2024		2,281							2,281	2,281			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		1,099							1,099	1,099			
100169526	VANCOUVER	WA		09/30/2024		11,733							11,733	11,733			
100138269	CAPE CORAL	FL		12/15/2023		604							604	604			
100103332	FRANEKER	NLD		04/28/2023		(88)							(88)		88		88
100166236	ROSEDALE	MD		09/09/2024		912							912	912			
100139910	NETHERLANDS	NLD		12/28/2023		(119)							(119)		119		119
100160540	HENDERSON	NV		07/19/2024		674							674	674			
100171560	MADERA	CA		10/16/2024		1,637							1,637	1,637			
100174877	ARNOLD	MO		10/31/2024		655							655	655			
100168457	VICTORVILLE	CA		09/25/2024		738							738	738			
100162672	FORTH WORTH	TX		08/12/2024		1,023							1,023	1,023			
100175633	MANTORVILLE	MN		11/12/2024		967							967	967			
100110197	DURHAM	NC		06/30/2023		985							985	985			
100129746	MIAMI	FL		09/27/2023		1,352							1,352	1,352			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136834	EAST FISHKILL	NY		11/27/2023		737							737	737			
100127992	ANTIOCH	TN		09/08/2023		1,013							1,013	1,013			
100160524	LITTLE RIVER	SC		07/19/2024		299							299	299			
100165949	SEBRING	FL		09/06/2024		673							673	673			
100138849	MIAMI	FL		12/21/2023		741							741	741			
100154989	AVENTURA	FL		07/19/2024		751							751	751			
100142787	LAKE WORTH BEACH	FL		02/08/2024		668							668	668			
100048521	QUEENS VILLAGE	NY		11/20/2020		1,626							1,626	1,626			
100057999	RENO	NV		06/30/2021		1,595							1,595	1,595			
100142623	PORTLAND	OR		02/08/2024		714							714	714			
100087917	SACRAMENTO	CA		10/25/2022		1,684							1,684	1,684			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		1,096							1,096	1,096			
100181929	MERIDIAN	ID		12/12/2024		892							892	892			
100143363	LEHIGH ACRES	FL		02/16/2024		519							519	519			
100139448	TUCKERTON	NJ		12/28/2023		575							575	575			
100110676	WHITE PLAINS	NY		06/30/2023		1,113							1,113	1,113			
100148605	BOYNTON BEACH	FL		04/12/2024		757							757	757			
100155024	CANYON LAKE	TX		07/19/2024		868							868	868			
100152429	MERIDIANVILLE	AL		05/17/2024		765							765	765			
100025450	HANOVER	MD		09/20/2018		1,771							1,771	1,771			
100152702	EUGENE	OR		05/17/2024		770							770	770			
100115773	HOMESTEAD	FL		07/20/2023		954							954	954			
100157959	ATLANTA	GA		07/09/2024		749							749	749			
100135195	UPPER MARLBORO	MD		11/07/2023		628							628	628			
100076411	MAMMOTH LAKES	CA		12/23/2021		3,655							3,655	3,655			
100173585	UNITED KINGDOM	GBR		10/29/2024		(28)							(28)		28		28
100120918	VILLAS	NJ		08/30/2023		2,131							2,131	2,131			
100025943	MIAMI	FL		09/20/2018		3,517							3,517	3,517			
100108002	MC KINNEY	TX		05/25/2023		1,361							1,361	1,361			
100171495	DOUGLASVILLE	GA		10/16/2024		1,066							1,066	1,066			
100087443	LAS VEGAS	NV		10/25/2022		1,852							1,852	1,852			
100118648	PLANTATION	FL		07/25/2023		745							745	745			
100153345	MONTROSS	VA		05/30/2024		675							675	675			
100120289	STATESBORO	GA		08/18/2023		717							717	717			
100168129	COPPEROPOLIS	CA		09/20/2024		1,942							1,942	1,942			
100043791	FREEPORT	NY		08/13/2020		2,186							2,186	2,186			
100042964	SIMI VALLEY	CA		05/28/2020		1,420							1,420	1,420			
100160069	ROUND ROCK	TX		07/17/2024		920							920	920			
100079711	NORTHBROOK	IL		04/08/2022		2,506							2,506	2,506			
100173812	SAINT LOUIS	MO		10/31/2024		686							686	686			
100066159	PISCATAWAY	NJ		08/02/2021		1,244							1,244	1,244			
100163829	PATTERSON	CA		09/27/2024		1,023							1,023	1,023			
100154888	SEBASTIAN	FL		07/19/2024		622							622	622			
100133266	KATY	TX		11/29/2023		696							696	696			
100142912	FRISCO	TX		02/09/2024		715							715	715			
100162636	GAITHERSBURG	MD		08/12/2024		769							769	769			
100184753	SAN JOSE	CA		12/17/2024		1,692							1,692	1,692			
100043380	ROSEVILLE	CA		08/13/2020		980							980	980			
100142024	DOVER	FL		02/29/2024		811							811	811			
100174027	HOUSTON	TX		10/31/2024		845							845	845			
100128154	LEWES	DE		09/18/2023		1,031							1,031	1,031			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167554	LAS VEGAS	NV		09/19/2024		654							654	654			
100141121	SAN BERNARDINO	CA		01/30/2024		721							721	721			
100169705	ROY	UT		09/30/2024		728							728	728			
100186612	ROSEDALE	MD		12/30/2024		1,081							1,081	1,081			
100131765	MANCHESTER	TN		10/06/2023		1,031							1,031	1,031			
100017598	MIAMI GARDENS	FL		04/26/2018		7,850							7,850	7,850			
100166000	MARQUETTE	MI		09/06/2024		751							751	751			
100150833	ELKRIDGE	MD		05/08/2024		881							881	881			
100109363	STATEN ISLAND	NY		06/12/2023		995							995	995			
100174952	ELLERBE	NC		10/31/2024		374							374	374			
100132810	MIAMI	FL		11/03/2023		837							837	837			
100181633	LEHIGH ACRES	FL		12/11/2024		704							704	704			
100159261	AUBREY	TX		07/15/2024		811							811	811			
100049029	MIAMI	FL		11/20/2020		814							814	814			
100164152	PALM DESERT	CA		08/21/2024		584							584	584			
100138685	KISSIMMEE	FL		02/02/2024		609							609	609			
100168592	FUQUAY VARINA	NC		09/25/2024		1,424							1,424	1,424			
100132278	LAKE LURE	NC		10/13/2023		896							896	896			
100141636	BAKERSFIELD	CA		01/30/2024		526							526	526			
100110352	HERNDON	VA		06/30/2023		1,370							1,370	1,370			
100129838	BUCKEYE	AZ		09/27/2023		2,699							2,699	2,699			
100164387	ADELANTO	CA		08/21/2024		769							769	769			
100150942	LAGRANGE	GA		05/08/2024		786							786	786			
100186587	LEANDER	TX		12/30/2024		1,144							1,144	1,144			
100110157	BEAVERTON	OR		06/30/2023		912							912	912			
100065476	CLARKSVILLE	TN		07/28/2021		1,560							1,560	1,560			
100151003	GLENDALE	AZ		05/08/2024		939							939	939			
100031138	SAN DIEGO	CA		03/29/2019		1,592							1,592	1,592			
100158542	GLADSTONE	MO		07/10/2024		570							570	570			
100158029	FOREST HILL	TX		07/09/2024		1,044							1,044	1,044			
100088011	FAIRFIELD	CA		10/25/2022		785							785	785			
100120070	SARASOTA	FL		08/11/2023		833							833	833			
100178347	LAVEEN	AZ		11/19/2024		373							373	373			
100137994	GULF SHORES	AL		12/13/2023		1,166							1,166	1,166			
100071641	NAMPA	ID		10/14/2021		1,683							1,683	1,683			
100024891	NORWALK	CA		09/20/2018		1,450							1,450	1,450			
100078466	CAPE CORAL	FL		01/25/2022		1,073							1,073	1,073			
100137720	APEX	NC		12/08/2023		827							827	827			
100171889	PALM DESERT	CA		10/17/2024		841							841	841			
100110654	CLERMONT	FL		06/30/2023		826							826	826			
100137475	MODESTO	CA		01/11/2024		572							572	572			
100169426	NEW BEDFORD	MA		09/30/2024		1,110							1,110	1,110			
100136374	UNION PIER	MI		11/20/2023		887							887	887			
100137594	PALM DESERT	CA		12/08/2023		1,319							1,319	1,319			
100071936	SILVER CLIFF	CO		11/19/2021		1,541							1,541	1,541			
100039157	DUBLIN	IRL		09/27/2019		10,981							10,981	11,924	941	1	943
100169659	TUCSON	AZ		09/30/2024		648							648	648			
100160189	FERN PARK	FL		07/18/2024		2,001							2,001	2,001			
100038508	KILDARE	IRL		09/27/2019		62							62	215	107	46	153
100169676	CORVALLIS	OR		09/30/2024		744							744	744			
100153963	CAPE CORAL	FL		06/05/2024		855							855	855			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140774	SAN BERNARDINO	CA		01/22/2024		274							274	274			
100132819	GATLINBURG	TN		11/03/2023		753							753	753			
100086481	MODESTO	CA		09/30/2022		833							833	833			
100101596	ST GEORGE	UT		04/26/2023		3,561							3,561	3,561			
100055912	NEW ORLEANS	LA		03/26/2021		1,641							1,641	1,641			
100014528	WASHINGTON	DC		09/27/2017		1,402							1,402	1,402			
100155959	SUGARLOAF	CA		06/17/2024		845							845	845			
100156538	RALEIGH	NC		06/24/2024		4,052							4,052	4,052			
100062206	KULA	HI		07/01/2021		2,539							2,539	2,539			
100067992	SACRAMENTO	CA		09/23/2021		1,783							1,783	1,783			
100164310	BUFORD	GA		08/21/2024		861							861	861			
100164419	MONROE	NC		08/21/2024		698							698	698			
100076346	SURPRISE	AZ		01/07/2022		1,670							1,670	1,670			
100154955	CITRUS HEIGHTS	CA		07/19/2024		905							905	905			
100110608	LAUDERHILL	FL		06/30/2023		843							843	843			
100011431	CHANDLER	AZ		12/23/2016		1,699							1,699	1,699			
100086916	HAMILTON	NJ		10/24/2022		793							793	793			
100134746	WINCHESTER	CA		10/30/2023		795							795	795			
100090870	SIMI VALLEY	CA		01/31/2023		2,950							2,950	2,950			
100010790	HESPERUS	CO		12/23/2016		1,297							1,297	1,297			
100147549	ORLANDO	FL		04/03/2024		643							643	643			
100142273	PHOENIX	AZ		03/15/2024		606							606	606			
100146748	VISALIA	CA		03/20/2024		388							388	388			
100116896	COLFAX	CA		07/20/2023		1,129							1,129	1,129			
100153357	SALUDA	NC		05/30/2024		693							693	693			
100171890	SPRLNGVLLLE	UT		10/17/2024		902							902	902			
100068478	FRISCO	TX		08/25/2021		1,678							1,678	1,678			
100025780	TACOMA	WA		09/20/2018		1,320							1,320	1,320			
100090622	NEWARK	NJ		12/29/2022		701							701	701			
100167574	ANNA	TX		09/19/2024		1,696							1,696	1,696			
100140969	RENO	NV		03/28/2024		584							584	584			
100029538	ELK GROVE	CA		10/26/2018		1,493							1,493	1,493			
100028465	MIAMI	FL		10/26/2018		1,142							1,142	1,142			
100127983	CLARKSVILLE	TN		09/08/2023		916							916	916			
100160071	ANCHORAGE	AK		07/17/2024		759							759	759			
100181252	FREDERICK	MD		12/06/2024		649							649	649			
100175904	STEPHENSON	VA		11/14/2024		724							724	724			
100181969	EUGENE	OR		12/12/2024		3,911							3,911	3,911			
100172816	PHOENIX	AZ		12/06/2024		799							799	799			
100025594	WASHINGTON	DC		09/20/2018		1,208							1,208	1,208			
100129501	MINNEAPOLIS	MN		09/29/2023		809							809	809			
100179677	STOCKTON	CA		11/21/2024		1,321							1,321	1,321			
100169524	MURFREESBORO	TN		09/30/2024		1,321							1,321	1,321			
100148874	PLEASANT HILL	CA		04/17/2024		801							801	801			
100024896	WILMINGTON	CA		09/20/2018		1,824							1,824	1,824			
100145577	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100166066	BRYAN	TX		09/09/2024		738							738	738			
100169132	YUKON	OK		09/27/2024		821							821	821			
100168462	CHARLOTTE	NC		09/25/2024		1,058							1,058	1,058			
100120376	CORVALLIS	OR		08/18/2023		923							923	923			
100140077	ATLANTA	GA		01/09/2024		793							793	793			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158051	OCALA	FL		07/09/2024		982							982	982			
100071805	BOYNTON BEACH	FL		10/14/2021		1,568							1,568	1,568			
100115895	QUEEN CREEK	AZ		07/20/2023		1,998							1,998	1,998			
100024675	ROCKLIN	CA		09/20/2018		1,714							1,714	1,714			
100141027	ROCKWALL	TX		02/20/2024		455							455	455			
100179895	SACRAMENTO	CA		11/25/2024		1,320							1,320	1,320			
100120397	HIGHLAND	CA		08/18/2023		712							712	712			
100172413	DILLARD	GA		10/23/2024		539							539	539			
100143047	COLLEGE STATION	TX		02/14/2024		616							616	616			
100172479	DAWSONVILLE	GA		10/23/2024		833							833	833			
100141494	TOLLESON	AZ		01/30/2024		4,489							4,489	4,489			
100179614	WEST HARTFORD	CT		11/21/2024		792							792	792			
100174195	RUNNING SPRINGS	CA		10/31/2024		673							673	673			
100054807	PATCHOGUE	NY		03/23/2021		1,235							1,235	1,235			
100013914	PEABODY	MA		05/25/2017		1,671							1,671	1,671			
100170396	REDLANDS	CA		10/09/2024		537							537	537			
100140387	OVIEDO	FL		01/18/2024		806							806	806			
100031511	DUBLIN	CA		03/29/2019		1,612							1,612	1,612			
100049953	LESLIE	MO		11/20/2020		890							890	890			
100118802	DAVENPORT	FL		08/30/2023		786							786	786			
100138773	ANTIOCH	TN		12/21/2023		471							471	471			
100174174	RED OAK	TX		10/31/2024		5,735							5,735	5,735			
100138897	CEDAR PARK	TX		12/21/2023		776							776	776			
100186435	BRIDGEPORT	CT		12/30/2024		1,232							1,232	1,232			
100171736	MABLETON	GA		10/17/2024		787							787	787			
100133959	WATERBURY	CT		10/25/2023		639							639	639			
100164094	MIAMI	FL		08/21/2024		758							758	758			
100175966	LAS VEGAS	NV		11/14/2024		740							740	740			
100063566	HOMESTEAD	FL		07/01/2021		2,555							2,555	2,555			
100131930	SARASOTA	FL		10/13/2023		804							804	804			
100137012	PARRISH	FL		11/28/2023		1,129							1,129	1,129			
100048858	FREDERICKSBURG	VA		11/20/2020		1,481							1,481	1,481			
100135154	MONROE	NY		12/15/2023		754							754	754			
100175231	RIVIERA BEACH	FL		11/05/2024		814							814	814			
100112259	METHUEN	MA		06/29/2023		2,340							2,340	2,340			
100090838	DALLAS	TX		01/06/2023		3,837							3,837	3,837			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		761							761	761			
100143693	NEWTON	NJ		02/22/2024		428							428	428			
100119355	MCKINNEY	TX		07/31/2023		937							937	937			
100086502	GRASS VALLEY	CA		09/30/2022		764							764	764			
100082237	HOUSTON	TX		04/14/2022		1,135							1,135	1,135			
100119852	LAS VEGAS	NV		08/10/2023		870							870	870			
100170190	MCKINNEY	TX		10/08/2024		797							797	797			
100102458	PANAMA CITY BEACH	FL		06/07/2023		997							997	997			
100179792	SAVANNAH	GA		11/21/2024		911							911	911			
100053363	MESA	AZ		03/23/2021		2,639							2,639	2,639			
100140013	ATLANTA	GA		01/09/2024		795							795	795			
100137033	ORLANDO	FL		11/28/2023		649							649	649			
100161345	STEPHENSON	VA		07/25/2024		925							925	925			
100171436	EUGENE	OR		10/16/2024		890							890	890			
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		568							568	568			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151458	CHARLOTTE	NC		05/10/2024		767							767	767			
100156423	LINDEN	NJ		06/24/2024		987							987	987			
100014676	SAN GABRIEL	CA		09/27/2017		3,343							3,343	3,343			
100115930	LEWISVILLE	TX		07/20/2023		885							885	885			
100117374	WILSON	NC		07/20/2023		1,740							1,740	1,740			
100028391	QUINCY	MA		10/26/2018		1,556							1,556	1,556			
100135559	ALPHARETTA	GA		11/13/2023		1,319							1,319	1,319			
100148658	KISSIMMEE	FL		04/15/2024		706							706	706			
100172422	DAWSONVILLE	GA		10/23/2024		792							792	792			
100171476	FRESNO	CA		10/16/2024		876							876	876			
100157776	MONROE	NC		08/01/2024		3,457							3,457	3,457			
100186256	BUFORD	GA		12/27/2024		894							894	894			
100179893	VALPARAISO	IN		11/25/2024		1,360							1,360	1,360			
100162677	WESLEY CHAPEL	FL		08/12/2024		813							813	813			
100119748	HARTFORD	CT		08/08/2023		787							787	787			
100029394	ROCKAWAY PARK	NY		10/26/2018		1,421							1,421	1,421			
100185321	FRISCO	TX		12/20/2024		989							989	989			
100160086	SAINT PAUL	MN		07/17/2024		694							694	694			
100115612	FRESNO	CA		07/19/2023		769							769	769			
100145015	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100147274	WATERBURY	CT		03/28/2024		668							668	668			
100173336	LOGANVILLE	GA		10/30/2024		722							722	722			
100086717	RIVERSIDE	CA		09/30/2022		2,569							2,569	2,569			
100138867	KANSAS CITY	MO		12/21/2023		708							708	708			
100147590	LOS ANGELES	CA		04/04/2024		507							507	507			
100032036	PENNGROVE	CA		03/29/2019		3,555							3,555	3,555			
100079627	HOLLYWOOD	FL		04/08/2022		1,341							1,341	1,341			
100118086	MIAMI	FL		07/20/2023		598							598	598			
100173995	STAR	ID		10/31/2024		629							629	629			
100046656	BAYSHORE	NY		11/25/2020		482							482	482			
100136193	GALVESTON	TX		11/20/2023		514							514	514			
100047913	LAKE WORTH	FL		11/20/2020		1,219							1,219	1,219			
100031604	VAN NUYS	CA		03/29/2019		960							960	960			
100181627	LANSING	IL		12/11/2024		505							505	505			
100165893	GLENDALE	AZ		08/30/2024		585							585	585			
100087261	FOREST GROVE	OR		10/25/2022		2,263							2,263	2,263			
100068270	TAMPA	FL		08/25/2021		515							515	515			
100158096	LAND O LAKES	FL		07/09/2024		775							775	775			
100087251	PANAMA CITY BEACH	FL		10/25/2022		1,499							1,499	1,499			
100149505	LODI	CA		04/26/2024		864							864	864			
100101967	DALLAS	TX		04/14/2023		664							664	664			
100145202	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100156939	UNITED KINGDOM	GBR		06/27/2024		15							15		(15)		(15)
100110407	DURHAM	NC		06/30/2023		991							991	991			
100176858	JACKSONVILLE	FL		11/15/2024		480							480	480			
100169964	GILBERT	AZ		11/08/2024		913							913	913			
100151430	MONROE	NC		05/10/2024		862							862	862			
100168848	UNITED KINGDOM	GBR		09/26/2024		(12)							(12)		12		12
100185760	RIO LINDA	CA		12/23/2024		796							796	796			
100054885	COLD SPRING	NY		03/23/2021		663							663	663			
100168694	LEADVILLE	CO		09/25/2024		1,340							1,340	1,340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100102682	IRVING	TX		06/22/2023		211							211	211			
100152373	N LAS VEGAS	NV		05/17/2024		6,889							6,889	6,889			
100152628	ACWORTH	GA		05/17/2024		56,632							56,632	56,632			
100172874	NEW BRAUNFELS	TX		10/25/2024		845							845	845			
100166923	BROADVIEW	IL		09/13/2024		729							729	729			
100137662	COTTONWOOD	AZ		12/08/2023		854							854	854			
100161296	PORTLAND	OR		07/25/2024		832							832	832			
100165649	HIALEAH	FL		10/04/2024		688							688	688			
100171925	WOODBURY	MN		10/17/2024		966							966	966			
100163346	GLEN BURNIE	MD		08/13/2024		857							857	857			
100069607	SALEM	OR		09/01/2021		2,044							2,044	2,044			
100149595	HUTTO	TX		04/26/2024		836							836	836			
100164021	ASHEVILLE	NC		08/21/2024		679							679	679			
100014823	OLYMPIC VALLEY	CA		11/28/2017		2,271							2,271	2,271			
100162785	SEALY	TX		08/12/2024		11,809							11,809	11,809			
100182658	BELLEMONT	AZ		12/12/2024		1,178							1,178	1,178			
100119075	GAITHERSBURG	MD		07/27/2023		590							590	590			
100163111	ANNA	TX		08/13/2024		1,423							1,423	1,423			
4010067287	HOUSTON	TX		02/29/2024		503							503	503			
100174157	THOUSAND OAKS	CA		10/31/2024		809							809	809			
100025113	VAN NUYS	CA		09/20/2018		1,425							1,425	1,425			
100152614	NORCROSS	GA		05/17/2024		2,022							2,022	2,022			
100057828	LONG BEACH	CA		06/30/2021		1,756							1,756	1,756			
100026789	SYOSSET	NY		09/26/2018		3,217							3,217	3,217			
100168455	CONCORD	NC		09/25/2024		5,613							5,613	5,613			
100157547	AMSTERDAM	NLD		06/28/2024		(101)							(101)		101		101
100157565	AMSTERDAM	NLD		06/28/2024		(93)							(93)		93		93
100162673	FORT WORTH	TX		08/12/2024		1,017							1,017	1,017			
100153877	LOS ANGELES	CA		06/05/2024		894							894	894			
100012795	MIAMI	FL		05/25/2017		1,303							1,303	1,303			
100172579	CLOVIS	CA		10/23/2024		885							885	885			
100127597	OLIVEHURST	CA		09/08/2023		544							544	544			
100182152	WESLEY CHAPEL	FL		12/12/2024		1,849							1,849	1,849			
100141819	DEVENTER	NLD		01/29/2024		(80)							(80)		80		80
100115712	RICHARDSON	TX		07/20/2023		1,220							1,220	1,220			
100109333	APEX	NC		06/12/2023		956							956	956			
100071525	EVERETT	WA		10/14/2021		1,744							1,744	1,744			
100180545	WINCHESTER	TN		11/26/2024		474							474	474			
100162611	MARIPOSA	CA		08/12/2024		807							807	807			
100103363	DEN HAAG	NLD		04/28/2023		(74)							(74)		74		74
100171904	ARGYLE	TX		10/17/2024		874							874	874			
100065721	PUYALLUP	WA		07/28/2021		1,645							1,645	1,645			
100115956	SURPRISE	AZ		07/20/2023		1,237							1,237	1,237			
100158613	SPOKANE	WA		07/10/2024		745							745	745			
100115408	RALEIGH	NC		07/17/2023		548							548	548			
100138805	HOWELL	NJ		12/21/2023		726							726	726			
100018314	NASHVILLE	TN		06/27/2018		2,611							2,611	2,611			
100115527	FLORIDA CITY	FL		07/17/2023		841							841	841			
100140285	SUMMIT	IL		01/18/2024		624							624	624			
100044585	ANTIOCH	CA		11/19/2020		1,905							1,905	1,905			
100171881	PRINCETON	TX		10/17/2024		2,904							2,904	2,904			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156001	BONITA SPRINGS	FL		06/18/2024		821							821	821			
100110351	AUBREY	TX		06/30/2023		1,114							1,114	1,114			
100150077	LIBERTY HILL	TX		06/14/2024		868							868	868			
100168471	MONROE	NC		09/25/2024		959							959	959			
100137335	MILFORD	CT		12/01/2023		740							740	740			
100076336	RIVERTON	UT		01/07/2022		3,807							3,807	3,807			
100165415	FRESNO	CA		08/29/2024		1,675							1,675	1,675			
100148427	LAS VEGAS	NV		04/12/2024		3,348							3,348	3,348			
100181990	ATLANTA	GA		12/12/2024		1,023							1,023	1,023			
100157691	ASHEVILLE	NC		06/28/2024		549							549	549			
100150600	DALLAS	TX		05/03/2024		1,072							1,072	1,072			
100173216	ALBANY	NY		10/30/2024		736							736	736			
100101858	SAN FERNANDO	CA		04/06/2023		688							688	688			
100180739	CHATTANOOGA	TN		11/26/2024		885							885	885			
100109257	TUCSON	AZ		07/21/2023		801							801	801			
100128529	BELTSVILLE	MD		09/15/2023		2,255							2,255	2,255			
100147737	BROOMFIELD	CO		04/08/2024		1,352							1,352	1,352			
100151048	ROSEVILLE	CA		05/08/2024		2,433							2,433	2,433			
100067737	OLYMPIA	WA		09/23/2021		1,670							1,670	1,670			
100162902	CALIFORNIA	MD		08/12/2024		906							906	906			
100152404	KNOXVILLE	TN		05/17/2024		773							773	773			
100151669	ATLANTA	GA		05/10/2024		4,736							4,736	4,736			
100127318	FLORAL PARK	NY		08/30/2023		1,749							1,749	1,749			
100100674	LONG BRANCH	NJ		04/28/2023		1,420							1,420	1,420			
100176836	ATLANTA	GA		11/15/2024		708							708	708			
100170066	YUMA	AZ		11/08/2024		42,964							42,964	42,964			
100087166	DEERFIELD BEACH	FL		10/25/2022		1,246							1,246	1,246			
100024659	BERKELEY	CA		09/20/2018		1,095							1,095	1,095			
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024		802							802	802			
100133713	ROSEVILLE	CA		10/23/2023		1,095							1,095	1,095			
100169512	TIGARD	OR		09/30/2024		1,617							1,617	1,617			
100115832	SPOKANE VALLEY	WA		07/20/2023		1,092							1,092	1,092			
100154758	MIAMI	FL		07/19/2024		860							860	860			
100165392	GEORGETOWN	TX		08/29/2024		788							788	788			
100110609	KISSIMMEE	FL		06/30/2023		1,125							1,125	1,125			
100164240	SPRINGDALE	AR		08/21/2024		916							916	916			
100164924	PHILADELPHIA	PA		08/28/2024		455							455	455			
100147041	TWAIN HARTE	CA		03/27/2024		727							727	727			
100185098	TUCSON	AZ		12/20/2024		910							910	910			
100114802	PORT CHARLOTTE	FL		07/10/2023		1,017							1,017	1,017			
100013161	STAR	ID		05/25/2017		1,153							1,153	1,153			
100169855	ZEPHYRHILLS	FL		09/30/2024		1,451							1,451	1,451			
100155016	CINCINNATI	OH		07/19/2024		857							857	857			
100161031	PARRISH	FL		07/24/2024		488							488	488			
100048191	PALMDALE	CA		11/20/2020		1,277							1,277	1,277			
100137807	ALPHARETTA	GA		12/08/2023		12,175							12,175	12,175			
100120355	AUBURN	GA		08/18/2023		763							763	763			
100120071	DURHAM	NC		08/11/2023		53,260							53,260	53,260			
100153651	MIDWAY	GA		05/31/2024		711							711	711			
100147335	RIJSWIJK	NLD		03/27/2024		(90)							(90)		90		90
100132257	DEEPHAVEN	MN		10/13/2023		809							809	809			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082059	DEN HAAG	NLD		03/30/2022		(55)							(55)		55		55
100153107	HARTFORD	CT		06/27/2024		568							568	568			
100110193	CARY	NC		06/30/2023		1,087							1,087	1,087			
100083337	ROTTERDAM	NLD		05/27/2022		(69)							(69)		69		69
100166206	CYPRESS	TX		09/09/2024		1,093							1,093	1,093			
100088091	JACKSONVILLE	FL		10/25/2022		663							663	663			
100162660	PLAINFIELD	IL		08/12/2024		8,103							8,103	8,178		75	75
100185101	TUCSON	AZ		12/20/2024		910							910	910			
100176757	COLONIAL BEACH	VA		11/15/2024		1,340							1,340	1,340			
100158075	CHANDLER	AZ		07/09/2024		873							873	873			
100161134	MEDINA	MN		07/24/2024		959							959	959			
100185113	TUCSON	AZ		12/20/2024		910							910	910			
100048616	CARY	NC		11/20/2020		1,065							1,065	1,065			
100088575	DEN HAAG	NLD		10/27/2022		(77)							(77)		77		77
100145224	UNITED KINGDOM	GBR		03/12/2024		(48)							(48)		48		48
100099975	BOCA RATON	FL		03/28/2023		494							494	494			
100131934	WAKE FOREST	NC		10/13/2023		1,034							1,034	1,034			
100157889	SANTA ROSA BEACH	FL		07/09/2024		15,815							15,815	15,815			
100024689	PORT CHESTER	NY		09/20/2018		1,471							1,471	1,471			
100114843	FREDERICK	MD		07/10/2023		1,029							1,029	1,029			
100120279	LEHIGH ACRES	FL		08/18/2023		689							689	689			
100130284	KISSIMMEE	FL		09/28/2023		511							511	511			
100025703	COMPTON	CA		09/20/2018		1,328							1,328	1,328			
100155007	HAWLEY	PA		07/19/2024		730							730	730			
100169500	MONTEREY	CA		09/30/2024		1,566							1,566	1,566			
100148436	ROSEVILLE	CA		04/12/2024		1,107							1,107	1,107			
100158618	SPOKANE	WA		07/10/2024		733							733	733			
100049080	DUNCANNON	PA		11/20/2020		1,401							1,401	1,401			
100168645	PARLIER	CA		09/25/2024		789							789	789			
100043861	SANTA ROSA	CA		08/19/2020		1,134							1,134	1,134			
100165321	TULARE	CA		08/29/2024		2,824							2,824	2,824			
100175671	NORTHWOOD	OH		11/12/2024		789							789	789			
100164322	DENTON	TX		08/21/2024		823							823	823			
100172431	DALLAS	GA		10/23/2024		1,029							1,029	1,029			
100172978	FREDERICKSBURG	VA		10/25/2024		801							801	801			
100185102	TUCSON	AZ		12/20/2024		910							910	910			
100065746	FULLERTON	CA		07/28/2021		1,900							1,900	1,900			
100140358	LAND O LAKES	FL		01/18/2024		10,960							10,960	10,960			
100185099	TUCSON	AZ		12/20/2024		910							910	910			
100158670	CLINTON	MD		07/10/2024		1,187							1,187	1,187			
100156431	INDIAN TRAIL	NC		06/24/2024		751							751	751			
100172468	APEX	NC		10/23/2024		2,870							2,870	2,870			
100153228	LEHIGH ACRES	FL		05/30/2024		864							864	864			
100150791	COTTAGE GROVE	MN		05/08/2024		1,777							1,777	1,777			
100156402	APEX	NC		06/24/2024		50,997							50,997	50,997			
100156403	APEX	NC		06/24/2024		51,007							51,007	51,109		102	102
100156404	APEX	NC		06/24/2024		51,016							51,016	51,016			
100185379	PALMETTO	FL		12/20/2024		1,064							1,064	1,064			
100144531	LAKEWOOD	OH		04/26/2024		2,673							2,673	2,673			
100081409	KENAI	AK		03/18/2022		1,803							1,803	1,803			
100147236	WATERBURY	CT		03/28/2024		683							683	683			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175981	DOVER	NH		11/14/2024		987							987	987			
100173741	WEST CHESTER	PA		10/30/2024		711							711	711			
100147897	LA PLATA	MD		04/08/2024		1,182							1,182	1,182			
100143748	BRIDGEPORT	CT		04/05/2024		1,626							1,626	1,626			
100175602	LONG BEACH	CA		11/12/2024		50							50	50			
100136778	ALBUQUERQUE	NM		11/27/2023		687							687	687			
100074446	MIRAMAR	FL		12/02/2021		2,562							2,562	2,562			
100101726	ZAANDAM	NLD		03/30/2023		(146)							(146)			146	146
100128291	REISTERSTOWN	MD		09/14/2023		524							524	524			
100127939	COLUMBIA	TN		09/08/2023		1,328							1,328	1,328			
100079265	TAMPA	FL		02/28/2022		2,582							2,582	2,582			
100065225	COLORADO SPRINGS	CO		07/14/2021		1,825							1,825	1,825			
100169167	STAR	ID		09/27/2024		836							836	836			
100136231	ST. GEORGE	UT		11/20/2023		725							725	725			
100110181	MURPHYS	CA		06/30/2023		1,131							1,131	1,131			
100135431	CAMBRIDGE	MA		11/13/2023		5,651							5,651	5,651			
100120591	PHOENIX	AZ		08/18/2023		527							527	527			
100054743	MONTEBELLO	CA		03/23/2021		1,176							1,176	1,176			
100120038	MIDLAND	TX		08/11/2023		824							824	824			
100046060	VIRGINIA BEACH	VA		11/25/2020		1,476							1,476	1,476			
100090149	SPOKANE	WA		01/13/2023		628							628	628			
100044382	YONKERS	NY		11/19/2020		736							736	736			
100132059	ELLIJAY	GA		10/13/2023		969							969	969			
100169501	MOUNT SINAI	NY		09/30/2024		3,138							3,138	3,138			
100186266	ORLANDO	FL		12/27/2024		5,465							5,465	5,465			
100161298	BENTONVILLE	AR		07/25/2024		908							908	908			
100080814	KISSIMMEE	FL		03/15/2022		1,156							1,156	1,156			
100112223	CHULA VISTA	CA		06/29/2023		1,026							1,026	1,026			
100180563	MIAMI	FL		11/26/2024		828							828	828			
100168476	ARGYLE	TX		09/25/2024		1,003							1,003	1,003			
100141259	TAMPA	FL		01/30/2024		527							527	527			
100146976	ANNA	TX		03/26/2024		1,005							1,005	1,005			
100102569	LANCASTER	PA		06/07/2023		95							95	95			
100142915	ORLANDO	FL		02/09/2024		730							730	730			
100149012	PHOENIX	AZ		04/19/2024		1,282							1,282	1,282			
100170342	MESQUITE	NV		10/08/2024		1,165							1,165	1,228		63	63
100165324	SCOTTSDALE	AZ		08/29/2024		1,076							1,076	1,076			
100133119	HOLBROOK	MA		11/29/2023		694							694	694			
100157848	EL DORADO HILLS	CA		07/09/2024		938							938	938			
100120685	CLIFTON	NJ		08/25/2023		745							745	745			
100119458	PAWTUCKET	RI		07/31/2023		829							829	829			
100167412	VENICE	FL		09/16/2024		3,481							3,481	3,481			
100128730	JACKSONVILLE	FL		09/21/2023		817							817	817			
100137488	MANCHESTER	CT		01/11/2024		739							739	739			
100115756	IONE	CA		07/20/2023		2,087							2,087	2,087			
100013312	FREDERICKSBURG	VA		05/25/2017		1,388							1,388	1,388			
100080047	PONTE VERDE BEACH	FL		04/08/2022		1,448							1,448	1,448			
100064303	WESTLAKE	FL		07/01/2021		1,943							1,943	1,943			
100078668	ST CHARLES	IL		02/02/2022		1,082							1,082	1,082			
100138307	PITTSBORO	NC		12/18/2023		832							832	832			
100019644	SPRING VALLEY	CA		07/26/2018		2,259							2,259	2,259			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100172612	MAGNA	UT		10/23/2024		904							904	904			
100049710	TRUMBULL	CT		11/20/2020		1,144							1,144	1,144			
100151953	FRESNO	CA		06/14/2024		946							946	946			
100147690	ALBUQUERQUE	NM		04/05/2024		7,577							7,577	7,577			
100174763	CONYERS	GA		10/31/2024		780							780	780			
100116904	JERSEY CITY	NJ		07/20/2023		1,430							1,430	1,430			
100025007	OAKLEY	CA		09/20/2018		995							995	995			
100131631	ALTUS	OK		10/06/2023		858							858	858			
100162942	NAPLES	FL		08/12/2024		1,650							1,650	1,650			
100186549	RATHDRUM	ID		12/30/2024		767							767	767			
100117854	RUSKIN	FL		07/20/2023		854							854	854			
100101669	LACEY	WA		04/26/2023		1,361							1,361	1,361			
100133673	LAS VEGAS	NV		10/23/2023		812							812	812			
100182512	FEDERAL WAY	WA		12/12/2024		1,113							1,113	1,113			
100053496	MIAMI	FL		03/23/2021		2,134							2,134	2,134			
100117243	JURUPA VALLEY	CA		07/20/2023		1,571							1,571	1,571			
100152308	WESLEY CHAPEL	FL		05/17/2024		739							739	739			
100088057	LAS VEGAS	NV		10/25/2022		22,509							22,509	22,509			
100133596	WEST PALM BEACH	FL		10/23/2023		804							804	804			
100161068	SURPRISE	AZ		07/24/2024		1,159							1,159	1,159			
100171636	CELINA	TX		10/16/2024		885							885	885			
100180559	SACRAMENTO	CA		11/26/2024		599							599	599			
100133803	SPRING	TX		10/20/2023		663							663	663			
100165006	AVENTURA	FL		08/28/2024		788							788	788			
100175248	HOMESTEAD	FL		11/05/2024		3,581							3,581	3,581			
100010842	TUKWILA	WA		12/23/2016		2,556							2,556	2,556			
100132285	BREMERTON	WA		10/13/2023		984							984	984			
100155089	OCALA	FL		07/19/2024		674							674	674			
100076266	RIVERSIDE	CA		01/07/2022		19,837							19,837	19,837			
100136292	APEX	NC		11/20/2023		1,788							1,788	1,788			
100119714	TOMS RIVER	NJ		08/08/2023		767							767	767			
100128794	CYPRESS	TX		09/21/2023		813							813	813			
100159703	MIAMI	FL		08/23/2024		661							661	661			
100080972	MANCHACA	TX		03/18/2022		2,592							2,592	2,592			
100169034	SAN DIEGO	CA		09/27/2024		666							666	666			
100038892	DUBLIN	IRL		09/27/2019		4,944							4,944	5,406	449	13	462
100160044	PFLUGERVILLE	TX		07/17/2024		878							878	878			
100086186	CONROE	TX		10/07/2022		507							507	507			
100179615	DAWSONVILLE	GA		11/21/2024		4,122							4,122	4,122			
100090295	MIAMI	FL		01/13/2023		499							499	499			
100160145	DAWSONVILLE	GA		07/17/2024		656							656	656			
100159057	LAYTON	UT		08/15/2024		780							780	780			
100139956	GILBERT	AZ		01/09/2024		807							807	807			
100045235	BOULDER	CO		11/25/2020		3,110							3,110	3,110			
100048691	ELK GROVE	CA		11/20/2020		2,075							2,075	2,075			
100179786	MINT HILL	NC		11/21/2024		1,069							1,069	1,069			
100152387	POOLER	GA		05/17/2024		835							835	835			
100169674	PAGOSA SPRINGS	CO		09/30/2024		733							733	733			
100181336	SLAUGHTER	LA		12/06/2024		909							909	909			
100138343	CAPE CORAL	FL		12/18/2023		1,216							1,216	1,216			
100060293	DALLAS	TX		06/25/2021		1,756							1,756	1,756			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030907	SANTA CLARA	CA		04/09/2019		2,593							2,593	2,593			
100185395	FRESNO	CA		12/20/2024		1,328							1,328	1,328			
100055898	NEW ORLEANS	LA		03/26/2021		1,839							1,839	1,839			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		1,487							1,487	1,487			
100109379	PORT SAINT LUCIE	FL		06/12/2023		1,300							1,300	1,300			
100179899	ARGYLE	TX		11/25/2024		1,607							1,607	1,607			
100168590	FLORIDA CITY	FL		09/25/2024		1,004							1,004	1,004			
100110435	LAS VEGAS	NV		06/30/2023		801							801	801			
100171267	CHICAGO	IL		10/16/2024		779							779	779			
100147767	SEVIERVILLE	TN		04/08/2024		931							931	931			
100168454	RALEIGH	NC		09/25/2024		754							754	754			
100143554	LEESBURG	GA		02/21/2024		727							727	727			
100160236	SAN ANTONIO	TX		07/18/2024		732							732	732			
100144352	AUBREY	TX		03/07/2024		843							843	843			
100168676	BEAUMONT	CA		09/25/2024		1,000							1,000	1,000			
100155398	FRISCO	TX		06/18/2024		531							531	531			
100164798	KISSIMMEE	FL		08/26/2024		3,088							3,088	3,088			
100130114	NETHERLANDS	NLD		09/26/2023		132,736							132,736	147,981	15,245		15,245
100163272	SACRAMENTO	CA		08/13/2024		686							686	686			
100012920	LAND OF LAKES	FL		05/25/2017		1,380							1,380	1,380			
100103090	ROOSEVELT	NY		04/21/2023		744							744	744			
100110327	NASHVILLE	TN		06/30/2023		1,003							1,003	1,003			
100119447	TUCSON	AZ		07/31/2023		804							804	804			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		829							829	829			
100166109	BEND	OR		09/09/2024		792							792	792			
100118112	LITTLEROCK	CA		07/20/2023		2,746							2,746	2,746			
100140518	LAWRENCEVILLE	GA		01/19/2024		206,629							206,629	206,629			
100139320	IRMO	SC		12/28/2023		3,861							3,861	3,861			
100142645	OAKLAND	TN		02/08/2024		2,538							2,538	2,538			
100054050	PARLIN	NJ		03/23/2021		876							876	876			
100148245	HANOVER	MD		04/12/2024		17,406							17,406	17,522		116	116
100143478	TAMPA	FL		02/16/2024		448							448	448			
100168854	UNITED KINGDOM	GBR		09/26/2024		36							36	2	(34)		(34)
100169392	ORLANDO	FL		09/27/2024		345							345	345			
100135126	SUWANEE	GA		11/01/2023		1,072							1,072	1,072			
100168110	CAPE CORAL	FL		09/20/2024		2,229							2,229	2,229			
100025094	LOS ANGELES	CA		09/20/2018		1,060							1,060	1,060			
4010071936	TROY	NY		04/29/2024		629							629	629			
100133456	LEANDER	TX		10/19/2023		507							507	507			
100073537	MODESTO	CA		10/26/2021		1,317							1,317	1,317			
100180332	MURFREESBORO	TN		11/25/2024		1,170							1,170	1,170			
100160925	LEEHIGH ACRES	FL		07/24/2024		726							726	726			
100027045	ANAHEIM	CA		09/26/2018		2,180							2,180	2,180			
100178252	SAN DIEGO	CA		11/19/2024		437							437	437			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		834							834	834			
100012731	RIVIERA BEACH	FL		05/25/2017		1,425							1,425	1,425			
100102943	HILLSBOROUGH	CA		06/22/2023		747							747	747			
100066317	BOWIE	MD		08/02/2021		2,080							2,080	2,080			
100144684	UNITED KINGDOM	GBR		03/12/2024		26							26		(26)		(26)
100141540	SAN BERNARDINO	CA		01/30/2024		877							877	877			
100152751	HOT SPRINGS	NC		05/22/2024		577							577	577			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100151919	HEMET	CA		07/10/2024		621							621	621			
100084748	HOLLYWOOD	FL		08/02/2022		791							791	791			
100046524	SAN JOSE	CA		11/25/2020		3,226							3,226	3,226			
100171559	FORT WORTH	TX		10/16/2024		1,249							1,249	1,249			
100172712	PHOENIX	AZ		11/21/2024		734							734	734			
100144182	RATHDRUM	ID		03/07/2024		1,162							1,162	1,162			
100158924	VENICE	FL		07/12/2024		828							828	828			
100100034	VIRGIN	UT		03/28/2023		387							387	387			
100173804	CORTLANDT MANOR	NY		10/30/2024		812							812	812			
100178291	TAMARAC	FL		11/19/2024		904							904	904			
100172491	FORNEY	TX		10/23/2024		711							711	711			
100186368	NEWARK	DE		12/30/2024		752							752	752			
100150269	SPIJKENISSE	NLD		04/29/2024		(94)							(94)		94		94
100108208	LAS VEGAS	NV		05/24/2023		3,851							3,851	3,851			
100159479	FARMERS BRANCH	TX		07/15/2024		720							720	720			
100138137	ORLANDO	FL		12/14/2023		917							917	917			
100089294	ROSEVILLE	CA		01/26/2023		772							772	772			
100135864	FITCHBURG	MA		11/13/2023		490							490	490			
100133534	MIAMI	FL		10/19/2023		787							787	787			
100135595	LANCASTER	CA		11/09/2023		726							726	726			
100137731	DURHAM	NC		12/08/2023		779							779	779			
100080831	HAPPY VALLEY	OR		03/10/2022		1,347							1,347	1,347			
100133730	DAVENPORT	FL		10/23/2023		1,128							1,128	1,128			
100176938	MANASSAS	VA		11/15/2024		581							581	581			
100065767	BOTHELL	WA		07/28/2021		3,392							3,392	3,392			
100150523	ACWORTH	GA		05/03/2024		832							832	832			
100167460	PALM COAST	FL		09/16/2024		5,455							5,455	5,455			
100133361	ROYAL PALM BEACH	FL		11/21/2023		793							793	793			
100161514	DUNEDIN	FL		07/30/2024		731							731	731			
100171716	SNELLVILLE	GA		10/17/2024		961							961	961			
100139307	SAVANNAH	GA		12/28/2023		947							947	947			
100168667	CLEARWATER	FL		09/25/2024		497							497	497			
100132335	MCDONOUGH	GA		11/03/2023		979							979	979			
100162833	DENVER	CO		08/12/2024		881							881	881			
100000431	MONTEBELLO	CA		09/27/2016		1,845							1,845	1,845			
100135275	RICHMOND	TX		11/08/2023		1,401							1,401	1,401			
100184407	TURLOCK	CA		12/17/2024		771							771	771			
100049747	GARDENA	CA		11/20/2020		2,251							2,251	2,251			
100157729	HEMPSTEAD	NY		06/28/2024		551							551	551			
100169121	DAVENPORT	FL		09/27/2024		820							820	820			
100182297	CALABASH	NC		12/12/2024		1,076							1,076	1,076			
100115125	WATERBURY	CT		07/17/2023		658							658	658			
100119556	HOBOKEN	NJ		07/28/2023		83,662							83,662	83,662			
100158663	GLASSBORO	NJ		07/10/2024		664							664	664			
100136543	HIGHLAND	UT		11/20/2023		1,145							1,145	1,145			
100141262	WEST NEW YORK	NJ		01/30/2024		1,884							1,884	1,884			
100136308	MCKINNEY	TX		11/20/2023		745							745	745			
100148578	KISSIMMEE	FL		04/12/2024		852							852	852			
100029138	RENO	NV		10/26/2018		1,215							1,215	1,215			
100181274	VACAVILLE	CA		12/06/2024		907							907	907			
100119340	RICHMOND	TX		07/31/2023		1,075							1,075	1,075			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031086	MANTECA	CA		03/29/2019		2,757							2,757	2,757			
100182077	CHANDLER	AZ		12/12/2024		1,034							1,034	1,034			
100175386	CAMAS	WA		11/05/2024		1,023							1,023	1,023			
100173114	ELLIJAY	GA		10/30/2024		979							979	979			
100128065	ANTIOCH	TN		09/08/2023		1,088							1,088	1,088			
100169556	VIRGINIA BCH	VA		09/30/2024		9,541							9,541	9,541			
100116311	BAYSIDE	NY		07/20/2023		7,673							7,673	7,673			
100161428	MCALLEN	TX		07/29/2024		782							782	782			
100158485	LAKEWOOD	OH		07/10/2024		485							485	485			
100152271	TUCSON	AZ		05/17/2024		1,407							1,407	1,407			
100153653	BROOKLYN CENTER	MN		05/31/2024		761							761	761			
100155110	NORTH ROYALTON	OH		07/19/2024		16,819							16,819	16,819			
100071469	ANAHEIM	CA		10/26/2021		1,815							1,815	1,815			
100171304	BAYONNE	NJ		10/16/2024		759							759	759			
100137873	WINTER GARDEN	FL		12/08/2023		771							771	771			
100055856	AUBURNDALE	FL		03/23/2021		2,096							2,096	2,096			
100137689	TUCSON	AZ		12/08/2023		699							699	699			
100135791	DENTON	TX		11/10/2023		954							954	954			
100151291	RENO	NV		05/10/2024		740							740	740			
100120746	SACRAMENTO	CA		08/25/2023		747							747	747			
100133631	VANCOUVER	WA		10/23/2023		1,133							1,133	1,133			
100177750	BERLIN	MD		11/19/2024		1,357							1,357	1,357			
100150739	AUSTIN	TX		05/06/2024		846							846	846			
100171324	ORLAND PARK	IL		10/16/2024		639							639	639			
100153248	MARYVILLE	TN		05/30/2024		767							767	767			
100140623	MABLETON	GA		01/19/2024		783							783	783			
100013106	BLUFFTON	SC		05/25/2017		3,535							3,535	3,535			
100162961	LANTANA	TX		08/12/2024		760							760	760			
100031060	FAIRFIELD	CA		03/29/2019		1,206							1,206	1,206			
100175348	SAN ANTONIO	TX		11/05/2024		12,252							12,252	12,252			
100017236	SCOTTSDALE	AZ		04/26/2018		1,243							1,243	1,243			
100090320	BRIDGEPORT	CT		01/06/2023		919							919	919			
100136792	YONKERS	NY		11/27/2023		683							683	683			
100179799	HARRISBURG	NC		11/21/2024		21,920							21,920	21,920			
100175306	FAIRFIELD	CA		11/05/2024		782							782	782			
100173283	SPRING HILL	TN		10/30/2024		780							780	780			
100143264	COLORADO SPRINGS	CO		02/16/2024		1,121							1,121	1,121			
100175488	AUBURN	GA		12/23/2024		14,637							14,637	14,637			
100143875	WEST HAVEN	CT		03/06/2024		708							708	708			
100117695	CLERMONT	FL		07/20/2023		1,155							1,155	1,155			
100169736	SAN BERNARDINO	CA		09/30/2024		761							761	761			
100142554	ROUND ROCK	TX		02/08/2024		2,833							2,833	2,833			
100164006	YAKIMA	WA		08/21/2024		550							550	550			
100140115	CONROE	TX		01/09/2024		1,397							1,397	1,397			
100080308	AMSTERDAM	NLD		02/22/2022		(58)							(58)		58		58
100117760	LAKELAND	FL		07/20/2023		926							926	926			
100117104	PATERSON	NJ		07/20/2023		1,960							1,960	1,960			
100067718	HALLANDALE BEACH	FL		09/23/2021		1,650							1,650	1,650			
100172288	STAR	ID		10/21/2024		902							902	902			
100161157	FREEPORT	FL		07/24/2024		653							653	653			
100107803	PORT SAINT JOE	FL		05/19/2023		1,156							1,156	1,156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176584	MCFARLAND	WI		11/15/2024		866							866	866			
100143236	PROVO	UT		02/16/2024		3,948							3,948	3,948			
100182072	CLE ELUM	WA		12/12/2024		1,149							1,149	1,149			
100135975	SOMERSET	NJ		11/16/2023		604							604	604			
100071913	ARLINGTON	TX		11/19/2021		1,216							1,216	1,216			
100120957	WINTER GARDEN	FL		08/30/2023		862							862	862			
100151000	BULLHEAD CITY	AZ		05/08/2024		743							743	743			
100162068	MODESTO	CA		07/31/2024		702							702	702			
100179576	YUMA	AZ		11/21/2024		805							805	805			
100161431	CLOVIS	CA		07/29/2024		663							663	663			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		371							371	371			
100048634	HOLLYWOOD	FL		11/20/2020		1,551							1,551	1,551			
100083039	SARASOTA	FL		05/11/2022		2,422							2,422	2,422			
100103616	PALMDALE	CA		05/08/2023		1,421							1,421	1,421			
100138388	FORNEY	TX		12/18/2023		592							592	592			
100156210	PORT ST LUCIE	FL		06/20/2024		1,569							1,569	1,569			
100148598	BUDA	TX		04/12/2024		765							765	765			
100065228	LOS ANGELES	CA		07/14/2021		2,034							2,034	2,034			
100151139	LADSON	SC		05/09/2024		878							878	878			
100088879	DENVER	CO		11/15/2022		1,001							1,001	1,001			
100119342	LAKE DALLAS	TX		07/31/2023		802							802	802			
100159359	VANCOUVER	WA		07/15/2024		3,338							3,338	3,338			
100110158	RAHWAY	NJ		06/30/2023		879							879	879			
100128115	CLARKSVILLE	TN		09/08/2023		898							898	898			
100171627	CELINA	TX		10/16/2024		7,436							7,436	7,436			
100115953	WAREHAM	MA		07/20/2023		795							795	795			
100165480	GATLINBURG	TN		08/29/2024		1,340							1,340	1,340			
100128498	EATON	CO		09/15/2023		767							767	767			
100084120	PHOENIXVILLE	PA		09/02/2022		979							979	979			
100027939	ANTIOCH	CA		10/26/2018		1,450							1,450	1,450			
100141977	PHOENIX	AZ		02/29/2024		453							453	453			
100029131	JACKSONVILLE	FL		10/26/2018		1,124							1,124	1,124			
100141033	GRAND SALINE	TX		02/20/2024		1,540							1,540	1,540			
100101000	MIAMI	FL		04/28/2023		2,056							2,056	2,056			
100084699	NAMPA	ID		08/02/2022		905							905	905			
100140483	PITTSBORO	NC		01/19/2024		655							655	655			
100131690	ANTIOCH	TN		10/06/2023		930							930	930			
100075858	GORREDIJK	NLD		11/24/2021		(62)							(62)		62		62
100141269	CHAMPIONS GATE	FL		01/30/2024		640							640	640			
100108145	MILWAUKEE	WI		05/24/2023		194							194	194			
100099763	MEDFORD	NY		02/28/2023		782							782	782			
100169091	BRADENTON	FL		09/27/2024		716							716	716			
100065462	MANCHESTER	NH		07/28/2021		1,926							1,926	1,926			
100073590	SCHIEDAM/VLAARDINGEN	NLD		10/25/2021		(22)							(22)		22		22
100172832	HOLT	MI		12/06/2024		814							814	814			
100161606	UNITED KINGDOM	GBR		07/29/2024		(2)							(2)		2		2
100134970	LILBURN	GA		10/30/2023		2,289							2,289	2,289			
100062634	BLOOMFIELD	NJ		07/01/2021		2,822							2,822	2,822			
100168811	PASCO	WA		09/26/2024		588							588	588			
100099576	SPRING HILL	FL		04/06/2023		449							449	449			
100078287	COCOA BEACH	FL		02/10/2022		1,635							1,635	1,635			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090905	LOS ANGELES	CA		01/31/2023		982							982	982			
100150236	UNITED KINGDOM	GBR		04/29/2024		3							3		(3)		(3)
100157734	GROVETOWN	GA		06/28/2024		360							360	360			
100089024	PORTLAND	OR		11/04/2022		856							856	856			
100152350	ROSEVILLE	CA		05/17/2024		1,130							1,130	1,130			
100171545	ROUND ROCK	TX		10/16/2024		706							706	706			
100142982	HUNTINGTON BEACH	CA		02/09/2024		704							704	704			
100182536	WEXFORD	PA		12/12/2024		14,782							14,782	14,782			
100060274	SCHERTZ	TX		06/25/2021		803							803	803			
100140378	KAILUA KONA	HI		01/18/2024		621							621	621			
100109967	PHOENIX	AZ		06/22/2023		775							775	775			
100088887	ORLANDO	FL		11/15/2022		877							877	877			
100118664	NORRIDGE	IL		07/25/2023		709							709	709			
100139847	UNITED KINGDOM	GBR		12/18/2023		1,534							1,534	1,654	121		121
100030928	SANTA MONICA	CA		04/09/2019		1,586							1,586	1,586			
100129612	LEANDER	TX		09/29/2023		1,164							1,164	1,164			
100025549	EAST PATCHOGUE	NY		09/20/2018		1,408							1,408	1,408			
100079988	WEST VALLEY CITY	UT		04/25/2022		1,585							1,585	1,585			
100101959	CALIMESA	CA		04/14/2023		802							802	802			
100156426	RALEIGH	NC		06/24/2024		748							748	748			
100145388	UNITED KINGDOM	GBR		03/12/2024		(28)							(28)		28		28
100126381	BELLEVILLE	NJ		08/30/2023		745							745	745			
100168753	DUNDALK	MD		09/26/2024		659							659	659			
100148679	RICHMOND	TX		04/16/2024		748							748	748			
100136957	AUBREY	TX		11/28/2023		876							876	876			
100127549	BAKERSFIELD	CA		09/08/2023		1,144							1,144	1,144			
100110387	LEMON GROVE	CA		06/30/2023		995							995	995			
100119146	SAN TAN VALLEY	AZ		07/31/2023		1,533							1,533	1,533			
100127636	NORTH LAS VEGAS	NV		09/08/2023		866							866	866			
100139470	LEHIGH ACRES	FL		12/28/2023		544							544	544			
100100735	SALEM	OR		04/28/2023		1,402							1,402	1,402			
100157542	ROTTERDAM	NLD		06/28/2024		(78)							(78)		78		78
100083674	ORLANDO	FL		06/21/2022		649							649	649			
100136493	BUCKEYE	AZ		11/20/2023		1,543							1,543	1,543			
100146583	NEW BEDFORD	MA		03/20/2024		741							741	741			
100172129	HEMET	CA		10/17/2024		751							751	751			
100147693	MADERA	CA		04/05/2024		452							452	452			
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		656							656	656			
100028577	LIVINGSTON	CA		10/26/2018		1,324							1,324	1,324			
100163319	IRVING	TX		08/13/2024		1,323							1,323	1,323			
100113280	KENT	WA		06/29/2023		779							779	779			
100026653	SAN PABLO	CA		09/26/2018		1,177							1,177	1,177			
100071643	ORANGE	CA		10/14/2021		2,443							2,443	2,443			
100149520	MERCED	CA		04/26/2024		504							504	504			
100077801	MIAMI	FL		12/23/2021		1,303							1,303	1,303			
100137957	SURPRISE	AZ		12/13/2023		980							980	980			
100181870	MERRILLVILLE	IN		12/12/2024		813							813	813			
100181866	LITHIA	FL		12/12/2024		797							797	797			
100146938	TWENTYNINE PALMS	CA		03/26/2024		926							926	926			
100030717	SAINT ALBANS	NY		04/09/2019		1,846							1,846	1,846			
100131858	FORT WORTH	TX		10/06/2023		260							260	260			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141250	LAWRENCEVILLE	GA		01/30/2024		646							646	646			
100107972	BAYFIELD	CO		05/22/2023		766							766	766			
100115802	RENO	NV		07/20/2023		1,114							1,114	1,114			
100089744	SCOTTSDALE	AZ		12/02/2022		706							706	706			
100148993	OGDEN	UT		04/19/2024		598							598	598			
100031233	FORT WASHINGTON	MD		03/29/2019		2,123							2,123	2,123			
100144153	ARDMORE	PA		03/07/2024		754							754	754			
100049586	LONG BEACH	CA		11/20/2020		1,221							1,221	1,221			
100065854	LAHAINA	HI		07/27/2021		1,203							1,203	1,203			
100147947	ANTIOCH	CA		04/08/2024		791							791	791			
100046431	SYLMAR	CA		11/25/2020		1,736							1,736	1,736			
100176122	DACULA	GA		12/20/2024		2,151							2,151	2,151			
100132125	PUYALLUP	WA		10/13/2023		9,062							9,062	9,120		58	58
100164398	MADERA	CA		08/21/2024		896							896	896			
100089999	LONG BEACH	CA		01/13/2023		1,113							1,113	1,113			
100013960	WASHINGTON	UT		05/25/2017		1,377							1,377	1,377			
100153711	AURORA	CO		07/11/2024		670							670	670			
100148435	GEORGETOWN	TX		04/12/2024		608							608	608			
100133746	LEANDER	TX		10/23/2023		1,670							1,670	1,670			
100091770	DENVER	NC		01/30/2023		676							676	676			
100014086	MIRA LOMA	CA		05/25/2017		3,160							3,160	3,160			
100114872	KISSIMMEE	FL		07/10/2023		937							937	937			
100128182	CALABASH	NC		09/18/2023		995							995	995			
100068056	BOTHELL	WA		09/23/2021		2,023							2,023	2,023			
100026088	CHICAGO	IL		09/20/2018		1,594							1,594	1,594			
100142881	DULUTH	GA		02/09/2024		7,570							7,570	7,570			
100134564	LAND O' LAKES	FL		10/30/2023		622							622	622			
100057993	PASO ROBLES	CA		06/30/2021		1,708							1,708	1,708			
100172317	SOUTH BEND	IN		10/21/2024		829							829	829			
100147034	LOUISVILLE	KY		03/27/2024		711							711	711			
100182508	MCKINNEY	TX		12/12/2024		884							884	884			
100174193	SAINT PETERSBURG	FL		10/31/2024		660							660	660			
100182497	VISALIA	CA		12/12/2024		733							733	733			
100135529	WASHINGTON	UT		11/13/2023		733							733	733			
100180130	MIRAMAR	FL		11/25/2024		1,828							1,828	1,828			
100130233	LAS VEGAS	NV		11/15/2023		521							521	521			
100180568	CAMINO	CA		11/26/2024		844							844	844			
100140462	LOGANVILLE	GA		01/18/2024		1,082							1,082	1,082			
100115877	SEMINOLE	FL		07/20/2023		787							787	787			
100144273	NEWARK	NJ		03/07/2024		655							655	655			
4010059000	LORAIN	OH		09/28/2023		610							610	610			
100180206	NORTH RICHLAND HILLS	TX		11/25/2024		802							802	802			
100103194	MANCHESTER	NJ		04/21/2023		811							811	811			
100117203	COTTONWOOD	AZ		07/20/2023		869							869	869			
100157884	ORANGE BEACH	AL		07/09/2024		747							747	747			
100156462	CALDWELL	ID		06/24/2024		910							910	910			
100084646	MISSOURI CITY	TX		08/02/2022		1,187							1,187	1,187			
100153817	LAWRENCEVILLE	GA		07/10/2024		555							555	555			
100163127	PROVIDENCE	RI		08/13/2024		738							738	738			
100078372	BRANDON	FL		02/10/2022		970							970	970			
100185438	PORTLAND	OR		12/20/2024		1,100							1,100	1,100			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137707	LARGO	FL		12/08/2023		1,141							1,141	1,141			
100166143	FRISCO	TX		09/09/2024		1,072							1,072	1,072			
100142949	MECHANICSBURG	PA		02/09/2024		709							709	709			
100118776	LONG BEACH	CA		07/25/2023		5,275							5,275	5,275			
100152618	LAKE WORTH	FL		05/17/2024		1,286							1,286	1,286			
100119987	SPOKANE	WA		08/11/2023		1,075							1,075	1,075			
100127637	MEMPHIS	TN		09/08/2023		790							790	790			
100148459	HENDERSON	NV		04/12/2024		1,107							1,107	1,107			
100151234	ESTERO	FL		05/10/2024		4,458							4,458	4,458			
100099726	LEEUWARDEN	NLD		02/27/2023		(81)							(81)		81		81
100151594	POOLER	GA		05/10/2024		756							756	756			
100138320	MIAMI BEACH	FL		12/18/2023		708							708	708			
100115776	SMITHVILLE	TN		07/20/2023		928							928	928			
100090703	WEST BABYLON	NY		12/29/2022		681							681	681			
100086374	DANBURY	CT		09/23/2022		851							851	851			
100161073	LONGBOAT KEY	FL		07/24/2024		826							826	826			
100055336	AMENIA	NY		03/23/2021		1,301							1,301	1,301			
100114983	FORT MYERS	FL		07/14/2023		2,104							2,104	2,104			
100151215	LAS VEGAS	NV		05/10/2024		1,143							1,143	1,143			
100131626	WINCHESTER	VA		10/06/2023		856							856	856			
100084609	WENDELL	NC		08/02/2022		706							706	706			
100147894	STEPHENS CITY	VA		04/08/2024		940							940	940			
100057795	BELLFLOWER	CA		06/30/2021		1,871							1,871	1,871			
100151176	VICTORVILLE	CA		05/09/2024		614							614	614			
100134254	NEW CARROLLTN	MD		10/27/2023		355							355	355			
100135311	LEE	FL		11/13/2023		1,128							1,128	1,128			
100150586	SPRING HILL	TN		05/03/2024		763							763	763			
100156103	POINCIANA	FL		06/18/2024		608							608	608			
100146974	MCKINNEY	TX		03/26/2024		931							931	931			
100028342	LAS VEGAS	NV		10/26/2018		2,252							2,252	2,252			
100146967	TALLAHASSEE	FL		03/26/2024		789							789	789			
100133246	HENDERSON	NV		11/29/2023		784							784	784			
100087353	OAK ISLAND	NC		10/25/2022		2,367							2,367	2,367			
100127250	NEWTOWN	CT		08/30/2023		5,036							5,036	5,036			
100135260	ROCKLEDGE	FL		11/08/2023		752							752	752			
100142542	WEST RICHLAND	WA		02/08/2024		10,289							10,289	10,289			
100140715	ALBUQUERQUE	NM		02/08/2024		793							793	793			
100090313	PHOENIX	AZ		01/06/2023		342							342	342			
100162754	ROME CITY	IN		08/12/2024		738							738	738			
100057851	COEUR D ALENE	ID		06/30/2021		1,669							1,669	1,669			
100100178	NEW BRITAIN	CT		03/17/2023		710							710	710			
100182054	FERNANDINA BEACH	FL		12/12/2024		882							882	882			
100171466	PHOENIX	AZ		10/16/2024		473							473	473			
100128470	PALM BAY	FL		09/15/2023		456							456	456			
100167766	PALM COAST	FL		09/19/2024		675							675	675			
100142066	ELKINS PARK	PA		02/29/2024		739							739	739			
100147969	ATLANTA	GA		04/08/2024		766							766	766			
100091583	GLEN BURNIE	MD		03/07/2023		1,164							1,164	1,164			
100144161	CHARLOTTE	NC		03/07/2024		769							769	769			
100132275	FREDERICK	MD		10/13/2023		898							898	898			
100149124	LANCASTER	CA		04/22/2024		1,689							1,689	1,689			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144164	CHARLOTTE	NC		03/07/2024		769							769	769			
100179982	SOUTHSIDE	AL		11/25/2024		780							780	780			
100172789	PFLUGERVILLE	TX		12/06/2024		602							602	602			
100172741	EL PASO	TX		11/21/2024		732							732	732			
100168063	CHESAPEAKE	VA		09/20/2024		5,790							5,790	5,790			
100155063	YUCCA VALLEY	CA		07/19/2024		694							694	694			
100173549	UNITED KINGDOM	GBR		10/29/2024		34							34		(34)		(34)
100173550	UNITED KINGDOM	GBR		10/29/2024		34							34		(34)		(34)
100121041	VALLEJO	CA		08/30/2023		21,857							21,857	21,857			
100134828	SUGAR LAND	TX		10/30/2023		764							764	764			
100131647	EDGEWATER	FL		10/06/2023		844							844	844			
100115934	OVIEDO	FL		07/20/2023		1,094							1,094	1,094			
100143955	ELLENWOOD	GA		02/29/2024		606							606	606			
100119525	COLD SPRINGS	CA		07/28/2023		1,651							1,651	1,651			
100164264	NEW BRUNSWICK	NJ		08/21/2024		793							793	793			
100167434	LOUISVILLE	KY		09/16/2024		746							746	746			
100174197	ROSSFORD	OH		10/31/2024		6,119							6,119	6,119			
100091938	SACRAMENTO	CA		02/03/2023		6,896							6,896	6,896			
100172851	WORCESTER	MA		10/25/2024		698							698	698			
100090049	KENNESAW	GA		01/13/2023		520							520	520			
100143140	MELISSA	TX		02/16/2024		748							748	748			
100141371	FAYETTEVILLE	NC		01/30/2024		633							633	633			
100147160	UNITED KINGDOM	GBR		03/27/2024		9							9		(9)		(9)
100043965	SACRAMENTO	CA		08/19/2020		899							899	899			
100148443	SAINT PAUL	MN		04/12/2024		673							673	673			
100186339	BLOOMINGDALE	GA		12/30/2024		708							708	708			
100172782	NORTH FORT MYERS	FL		12/06/2024		320							320	320			
100165575	BATON ROUGE	LA		08/29/2024		716							716	716			
100166231	WILMINGTON	NC		09/09/2024		820							820	820			
100148293	TROUTMAN	NC		04/12/2024		1,105							1,105	1,105			
100182213	FATE	TX		12/12/2024		914							914	914			
100147389	FIREBAUGH	CA		05/08/2024		451							451	451			
100185472	MEMPHIS	TN		12/20/2024		822							822	822			
100067697	BLOOMFIELD	NJ		09/23/2021		2,908							2,908	2,908			
100172539	SAINT CHARLES	IL		10/23/2024		722							722	722			
100155921	CHARLESTON	SC		06/17/2024		740							740	740			
100152757	ST JOHNS	FL		05/22/2024		1,098							1,098	1,098			
100141908	PASADENA	MD		03/27/2024		756							756	756			
100163321	SAN BERNARDINO	CA		08/13/2024		511							511	511			
100109703	NORTHPORT	AL		06/16/2023		493							493	493			
100111049	MOUNT ARLINGTON	NJ		06/29/2023		987							987	987			
100137965	MERCED	CA		12/13/2023		1,315							1,315	1,315			
100164286	PHOENIXVILLE	PA		08/21/2024		720							720	720			
100099910	ALBANY	OR		03/28/2023		610							610	610			
100120148	DESTIN	FL		08/11/2023		581							581	581			
100176809	NEW PORT RICHEY	FL		11/15/2024		719							719	719			
100134329	GLENDALE	AZ		10/27/2023		2,271							2,271	2,271			
100182435	ALPHARETTA	GA		12/12/2024		970							970	970			
100163171	GRAYSON	GA		08/13/2024		743							743	743			
100151747	LOS ANGELES	CA		05/10/2024		808							808	808			
100068466	NORTHAMPTON	MA		08/25/2021		1,759							1,759	1,759			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185015	BRONX	NY		12/19/2024		492							492	492			
100184583	TUCKAHOE	NY		12/17/2024		9,038							9,038	9,038			
100172248	COEUR D ALENE	ID		10/21/2024		886							886	886			
100012989	LONG BEACH	CA		05/25/2017		1,224							1,224	1,224			
100153812	SPRING HOPE	NC		07/10/2024		567							567	567			
100115682	FRANKLIN	TN		07/20/2023		979							979	979			
100186695	LAWRENCEVILLE	GA		12/31/2024		1,454							1,454	1,454			
100166252	NORTH LAS VEGAS	NV		09/09/2024		955							955	955			
100156269	OAK RIDGE	TN		07/25/2024		682							682	682			
100173971	HICKSVILLE	NY		10/31/2024		741							741	741			
100159360	GLASSBORO	NJ		07/15/2024		3,104							3,104	3,104			
100082062	ROTTERDAM	NLD		03/30/2022		(55)							(55)		55		55
100172365	NASHWAUK	MN		10/23/2024		5,821							5,821	5,821			
100025684	BELL GARDENS	CA		09/20/2018		1,723							1,723	1,723			
100031575	PLEASANT HILL	CA		03/29/2019		1,122							1,122	1,122			
100130362	MYRTLE BEACH	SC		09/28/2023		765							765	765			
100165188	ROERMOND	NLD		08/28/2024		(104)							(104)		104		104
100140369	GRAHAM	WA		01/18/2024		1,616							1,616	1,616			
100162895	OCEAN VIEW	HI		08/12/2024		647							647	647			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		871							871	871			
100169113	LAS VEGAS	NV		09/27/2024		717							717	717			
100115651	BALTIMORE	MD		07/19/2023		586							586	586			
100070269	UTRECHT	NLD		08/31/2021		(53)							(53)		53		53
100100921	TRACY	CA		04/28/2023		1,610							1,610	1,610			
100182057	GLENDALE	AZ		12/12/2024		1,065							1,065	1,065			
100180351	LIBERTY HILL	TX		11/25/2024		982							982	982			
100127938	SPRINGFIELD	TN		09/08/2023		1,062							1,062	1,062			
100149920	FONTANA	CA		04/29/2024		782							782	782			
100169045	CELINA	OH		09/27/2024		982							982	982			
100030651	BRONX	NY		04/09/2019		1,561							1,561	1,561			
100142935	BLUE SPRINGS	MO		02/09/2024		699							699	699			
100080764	WINTER GARDEN	FL		03/10/2022		1,096							1,096	1,096			
100116465	AUSTIN	TX		07/20/2023		918							918	918			
100031742	SAN PEDRO	CA		03/29/2019		2,156							2,156	2,156			
100158140	MARIETTA	GA		07/09/2024		814							814	814			
100042985	SANTA ANA	CA		05/28/2020		2,963							2,963	2,963			
100149797	WILLIS	TX		04/26/2024		656							656	656			
100065251	RAPID CITY	SD		07/14/2021		4,647							4,647	4,647			
100152779	VENTURA	CA		05/22/2024		782							782	782			
100174242	MANSFIELD	TX		10/31/2024		748							748	748			
100172207	MESA	AZ		10/17/2024		545							545	545			
100168461	GAINESVILLE	VA		09/25/2024		1,421							1,421	1,421			
100116805	PALMDALE	CA		07/20/2023		1,254							1,254	1,254			
100175418	UNION GROVE	WI		12/23/2024		534							534	534			
100148612	MIDDLETOWN	DE		04/12/2024		750							750	750			
100132031	DURHAM	NC		10/13/2023		791							791	791			
100134327	SPOKANE VALLEY	WA		10/27/2023		728							728	728			
100165682	SAINT LEONARD	MD		10/04/2024		556							556	556			
100151926	DULUTH	GA		07/10/2024		853							853	853			
100000544	WOODBRIDGE	CT		09/27/2016		2,057							2,057	2,057			
100138859	GEORGETOWN	TX		12/21/2023		709							709	709			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174097	ORANGE BEACH	AL		10/31/2024		654							654	654			
100080918	TEMECULA	CA		03/10/2022		1,599							1,599	1,599			
100160361	JACKSONVILLE	FL		09/06/2024		551							551	551			
100173100	HOMESTEAD	FL		10/30/2024		697							697	697			
100145279	UNITED KINGDOM	GBR		03/12/2024		25							25		(25)		(25)
100165812	METAIRIE	LA		08/29/2024		642							642	642			
100102016	HOUSTON	TX		04/14/2023		332							332	332			
100171395	APEX	NC		10/16/2024		13,498							13,498	13,609		111	111
100048495	WOODBRIDGE	VA		11/20/2020		1,045							1,045	1,045			
100135909	OAKLAND PARK	FL		11/13/2023		4,154							4,154	4,154			
100167854	BRIGHTON	CO		09/20/2024		505							505	505			
100116350	DULUTH	GA		07/20/2023		1,538							1,538	1,538			
100025291	FAYETTEVILLE	NC		09/20/2018		1,609							1,609	1,609			
100100086	WAYNE	PA		03/28/2023		573							573	573			
100078995	CHESTER	VA		02/24/2022		1,575							1,575	1,575			
100110420	THE WOODLANDS	TX		06/30/2023		974							974	974			
100179692	SANTA ROSA	CA		11/21/2024		593							593	593			
100164359	ROUND ROCK	TX		08/21/2024		815							815	815			
100168560	BATAVIA	OH		09/25/2024		663							663	663			
100137021	MERCED	CA		11/28/2023		1,142							1,142	1,142			
100184554	BEND	OR		12/17/2024		2,209							2,209	2,209			
100182189	LAS VEGAS	NV		12/12/2024		1,093							1,093	1,093			
100159248	BLUE SPRINGS	MO		07/15/2024		739							739	739			
100143128	HENDERSON	NV		02/16/2024		961							961	961			
100147234	WATERBURY	CT		03/28/2024		675							675	675			
100169164	LONGWOOD	FL		09/27/2024		785							785	785			
100139217	SUWANEE	GA		12/28/2023		659							659	659			
100159874	KISSIMMEE	FL		08/16/2024		591							591	591			
100171498	GOODYEAR	AZ		10/16/2024		2,839							2,839	2,839			
100168104	WOODLAND	CA		09/20/2024		2,181							2,181	2,181			
100117949	LYNWOOD	CA		07/20/2023		1,698							1,698	1,698			
100065579	THORNTON	CO		07/28/2021		1,682							1,682	1,682			
100065359	ROUND ROCK	TX		07/28/2021		1,556							1,556	1,556			
100065483	SIGNAL HILL	CA		07/28/2021		2,747							2,747	2,747			
100159443	LANCASTER	CA		07/15/2024		3,089							3,089	3,089			
100148088	CHARLOTTE	NC		04/10/2024		751							751	751			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		1,707							1,707	1,707			
100129613	FRANKLIN	TN		09/29/2023		3,887							3,887	3,887			
100160041	CLEVELAND	TN		07/17/2024		725							725	725			
100089241	PONDER	TX		01/26/2023		800							800	800			
100148851	JACKSON	NJ		04/17/2024		722							722	722			
100164374	TAMPA	FL		08/21/2024		860							860	860			
100166177	PLYMOUTH	MN		09/09/2024		1,998							1,998	1,998			
100118145	CORPUS CHRISTI	TX		07/20/2023		338							338	338			
100110436	JOHNSTON	RI		06/30/2023		798							798	798			
100131601	PAWLING	NY		10/06/2023		781							781	781			
100031425	VAN NUYS	CA		03/29/2019		1,969							1,969	1,969			
100147880	MADERA	CA		04/08/2024		892							892	892			
100148689	BAKERSFIELD	CA		04/16/2024		630							630	630			
100154602	MAPLETON	UT		06/14/2024		818							818	818			
100160863	YUCAIPA	CA		07/24/2024		646							646	646			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169147	LONGWOOD	FL		09/27/2024		4,043							4,043	4,043			
100164862	KNOXVILLE	TN		08/26/2024		635							635	635			
100129403	SALT LAKE CITY	UT		09/26/2023		1,101							1,101	1,101			
100157718	DALLAS	TX		06/28/2024		608							608	608			
100176092	RALEIGH	NC		12/20/2024		475							475	475			
100165358	NEW BRITAIN	CT		08/29/2024		532							532	532			
100047538	BROOKLYN	NY		11/20/2020		1,633							1,633	1,633			
100136449	RALEIGH	NC		11/20/2023		1,905							1,905	1,905			
100137339	KATY	TX		12/01/2023		562							562	562			
100119826	DECATUR	GA		08/08/2023		734							734	734			
100115807	SURPRISE	AZ		07/20/2023		1,441							1,441	1,441			
100113071	STATEN ISLAND	NY		06/29/2023		1,699							1,699	1,699			
100083405	GRONINGEN	NLD		05/27/2022		1,080						(1,181)	(101)		101		101
100136873	ANNA	TX		11/27/2023		802							802	802			
100108249	NORTH LAS VEGAS	NV		05/24/2023		571							571	571			
100149646	DRIPPING SPRINGS	TX		04/26/2024		1,385							1,385	1,385			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		959							959	959			
100179502	PENDERGRASS	GA		11/21/2024		909							909	909			
100133571	SKOKIE	IL		10/23/2023		863							863	863			
100087607	HEERLEN	NLD		09/27/2022		(42)							(42)		42		42
100102373	MYRTLE BEACH	SC		06/07/2023		849							849	849			
100165446	EUSTIS	FL		08/29/2024		1,020							1,020	1,020			
100101518	LOVELAND	CO		04/26/2023		1,292							1,292	1,292			
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023		743							743	743			
100127469	GOODYEAR	AZ		09/08/2023		801							801	801			
100100463	OVERLAND PARK	KS		04/27/2023		2,538							2,538	2,538			
100148225	CENTERTON	AR		04/12/2024		806							806	806			
100168718	WARRINGTON	PA		09/25/2024		493							493	493			
100119380	SAN JACINTO	CA		07/31/2023		920							920	920			
100145588	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100114809	MARIPOSA	CA		07/10/2023		809							809	809			
100133588	TRAVERSE CITY	MI		10/23/2023		717							717	717			
100076197	SUGARLOAF	CA		01/07/2022		1,490							1,490	1,490			
100048907	BROOKLYN	NY		11/20/2020		7,977							7,977	7,977			
100120311	RIVERDALE	GA		08/18/2023		823							823	823			
100118127	PORT SAINT LUCIE	FL		07/20/2023		696							696	696			
100136969	ELK GROVE	CA		11/28/2023		799							799	799			
100044607	SAN LORENZO	CA		11/19/2020		509							509	509			
100156066	MARGATE	FL		06/18/2024		408							408	408			
100158677	HUNTERSVILLE	NC		07/10/2024		744							744	744			
100164396	DEBARY	FL		08/21/2024		816							816	816			
100134270	HAINES CITY	FL		10/27/2023		486							486	486			
100133893	BOYNTON BEACH	FL		11/29/2023		488							488	488			
100162676	MIDLAND	TX		08/12/2024		686							686	686			
100111392	PATERSON	NJ		06/29/2023		585							585	585			
100170268	PHOENIX	AZ		10/08/2024		3,022							3,022	3,022			
100158078	CHARLOTTE	NC		07/09/2024		860							860	860			
100129397	WILMINGTON	DE		09/26/2023		1,052							1,052	1,052			
100164241	WINCHESTER	VA		08/21/2024		1,373							1,373	1,373			
100143519	IRVINGTON	NJ		02/21/2024		757							757	757			
100161490	NEW ORLEANS	LA		07/30/2024		691							691	691			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185422	LILBURN	GA		12/20/2024		924							924	924			
100173309	LA PORTE	IN		10/30/2024		945							945	945			
100163356	KATY	TX		08/13/2024		1,125							1,125	1,125			
100025470	KATHLEEN	GA		09/20/2018		1,942							1,942	1,942			
100138299	HERMITAGE	TN		12/18/2023		782							782	782			
100054278	CEDAR HILL	TN		03/23/2021		1,109							1,109	1,109			
100175052	MADERA	CA		11/05/2024		776							776	776			
100148296	PALM COAST	FL		04/12/2024		1,024							1,024	1,024			
100144008	BAKERSFIELD	CA		02/29/2024		758							758	758			
100142755	LOGANVILLE	GA		02/08/2024		988							988	988			
100148363	MERCED	CA		04/12/2024		922							922	922			
100138898	COLUMBUS	OH		12/21/2023		704							704	704			
100169917	SALEM	UT		11/08/2024		1,199							1,199	1,199			
100160234	ALBUQUERQUE	NM		07/18/2024		651							651	651			
100101876	ORANGE PARK	FL		04/06/2023		13,920							13,920	13,920			
100156602	CLERMONT	FL		06/24/2024		1,589							1,589	1,589			
100159292	ANNA	TX		07/15/2024		793							793	793			
100158666	STEPHENS CITY	VA		07/10/2024		1,002							1,002	1,002			
100172582	PORTLAND	OR		10/23/2024		5,699							5,699	5,699			
100108061	TAVARES	FL		05/24/2023		375							375	375			
100158567	ROSCOE	IL		07/10/2024		1,298							1,298	1,298			
100120583	PALMDALE	CA		08/18/2023		717							717	717			
100065692	OVIEDO	FL		07/28/2021		1,530							1,530	1,530			
100158747	CAMP HILL	PA		07/10/2024		722							722	722			
100120007	ROSWELL	GA		08/11/2023		5,800							5,800	5,800			
100119174	GREELEY	CO		07/31/2023		843							843	843			
100185306	SAN ANTONIO	FL		12/20/2024		5,117							5,117	5,117			
100143681	PROVIDENCE	RI		02/22/2024		589							589	589			
100136062	MEDFORD	OR		11/16/2023		654							654	654			
100150724	PHOENIX	AZ		05/06/2024		3,061							3,061	3,061			
100120686	ANNA	TX		08/25/2023		736							736	736			
100081134	VICTORVILLE	CA		03/18/2022		1,802							1,802	1,802			
100172571	LAS VEGAS	NV		10/23/2024		733							733	733			
100169975	VISALIA	CA		11/08/2024		840							840	840			
100131884	NEWARK	NJ		10/06/2023		588							588	588			
100169904	SALEM	UT		11/08/2024		725							725	725			
100180567	FREDERICKSBURG	VA		11/26/2024		874							874	874			
100149329	POOLER	GA		04/24/2024		855							855	855			
100029604	ACWORTH	GA		10/26/2018		1,784							1,784	1,784			
100132289	LANDING	NJ		10/13/2023		38,243							38,243	38,243			
100171379	WENTZVILLE	MO		10/16/2024		850							850	850			
100157859	LAS VEGAS	NV		07/09/2024		717							717	717			
100148573	TOMS RIVER	NJ		04/12/2024		739							739	739			
100165639	CEDAR PARK	TX		10/04/2024		856							856	856			
100175477	LAWRENCEVILLE	GA		12/23/2024		752							752	752			
100137732	GLENDALE	AZ		12/08/2023		987							987	987			
100020186	PLACENTIA	CA		07/17/2018		1,810							1,810	1,810			
100143323	NORTH LAS VEGAS	NV		02/16/2024		1,108							1,108	1,108			
100134951	LAS VEGAS	NV		10/30/2023		492							492	492			
100108986	CHARLOTTE	NC		05/31/2023		726							726	726			
100151629	MONROE	NC		05/10/2024		1,818							1,818	1,818			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162507	LAS VEGAS	NV		08/12/2024		797							797	797			
100146979	LEANDER	TX		03/26/2024		1,453							1,453	1,453			
100090784	TINLEY PARK	IL		02/28/2023		579							579	579			
100023381	CYPRESS	CA		08/16/2018		2,649							2,649	2,649			
100153806	DULUTH	GA		07/10/2024		664							664	664			
100176797	EAST BRUNSWICK	NJ		11/15/2024		512							512	447		(66)	(66)
100186691	CHARLOTTE	NC		12/31/2024		1,098							1,098	1,098			
100182381	ZEELAND	MI		12/12/2024		709							709	709			
100143253	LUTZ	FL		02/16/2024		967							967	967			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		1,645							1,645	1,645			
100143562	NEW ORLEANS	LA		02/21/2024		688							688	688			
100151501	MONROE	NC		05/10/2024		772							772	772			
100030863	WATSONVILLE	CA		04/09/2019		919							919	919			
100166273	CATONSVILLE	MD		09/09/2024		966							966	966			
100176127	BROOKFIELD	IL		12/20/2024		712							712	712			
100175175	MCKINNEY	TX		11/05/2024		799							799	799			
100156577	LAKEWOOD RANCH	FL		06/24/2024		727							727	727			
100171766	CENTERTON	AR		10/17/2024		742							742	742			
100150168	ZEPHYRHILLS	FL		04/30/2024		47,271							47,271	47,271			
100186592	MUNDELEIN	IL		12/30/2024		1,512							1,512	1,512			
100175654	DALLAS	TX		11/12/2024		1,093							1,093	1,093			
100175177	LEHI	UT		11/05/2024		960							960	960			
100084257	AMERSFOORT	NLD		06/30/2022		(45)							(45)		45		45
100157909	PALM COAST	FL		07/09/2024		1,038							1,038	1,038			
100128443	HOLLYWOOD	FL		09/15/2023		661							661	661			
100136850	ANNA	TX		11/27/2023		736							736	736			
100168479	LARGO	FL		09/25/2024		1,812							1,812	1,812			
100160052	MARIETTA	GA		07/17/2024		897							897	897			
100160561	AURORA	IL		07/19/2024		609							609	609			
100029194	FLUSHING	NY		10/26/2018		1,783							1,783	1,783			
100115633	HEMET	CA		07/19/2023		808							808	808			
100031914	SUN VALLEY	CA		03/29/2019		1,479							1,479	1,479			
100142167	DACULA	GA		02/29/2024		11,956							11,956	11,956			
100148570	CLEARWATER	FL		04/12/2024		700							700	700			
100100190	ALPHARETTA	GA		03/17/2023		1,440							1,440	1,440			
100147777	AURORA	CO		04/08/2024		816							816	816			
100025265	MIAMI	FL		09/20/2018		1,095							1,095	1,095			
100165746	LAVON	TX		08/29/2024		731							731	731			
100161665	HARLINGEN	NLD		07/29/2024		(101)							(101)		101		101
100147854	GLASSBORO	NJ		04/08/2024		776							776	776			
100147993	FRESNO	CA		04/10/2024		1,267							1,267	1,267			
100148298	ALPHARETTA	GA		04/12/2024		830							830	830			
100175651	HEMET	CA		11/12/2024		760							760	760			
100171533	PROVO	UT		10/16/2024		2,747							2,747	2,747			
100171782	AURORA	CO		10/17/2024		794							794	794			
100102055	HESPERIA	CA		04/14/2023		4,406							4,406	4,406			
100170416	WARWICK	RI		10/09/2024		755							755	755			
100156982	UNITED KINGDOM	GBR		06/27/2024		13							13		(13)		(13)
100182045	GEORGETOWN	TX		12/12/2024		2,330							2,330	2,330			
100180177	ATLANTA	GA		11/25/2024		549							549	549			
100012956	KAILAU-KONA	HI		05/25/2017		1,082							1,082	1,082			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168162	HUNTSVILLE	AL		09/20/2024		1,607							1,607	1,607			
100091130	EAST PROVIDENCE	RI		01/31/2023		969							969	969			
100171388	GRAYSON	GA		10/16/2024		1,788							1,788	1,788			
100151491	LAS VEGAS	NV		05/10/2024		3,521							3,521	3,521			
100084724	PHOENIX	AZ		08/02/2022		222							222	222			
100173593	UNITED KINGDOM	GBR		10/29/2024		(23)							(23)		23		23
100166132	MEBANE	NC		09/09/2024		787							787	787			
100161632	UNITED KINGDOM	GBR		07/29/2024		(7)							(7)		7		7
100168692	LANCASTER	CA		09/25/2024		705							705	705			
100171772	BIG SKY	MT		10/17/2024		11,065							11,065	11,065			
100155147	PHOENIX	AZ		07/19/2024		727							727	727			
100044641	VAN NUYS	CA		11/19/2020		1,578							1,578	1,578			
100135948	DENVER	CO		11/15/2023		594							594	594			
100025065	FONTANA	CA		09/20/2018		1,554							1,554	1,554			
100031100	SANTA ANA	CA		03/29/2019		1,659							1,659	1,659			
100181670	ROUND ROCK	TX		12/11/2024		1,909							1,909	1,909			
100147158	UNITED KINGDOM	GBR		03/27/2024		(14)							(14)		14		14
100144343	RICHMOND	VA		03/07/2024		692							692	692			
100165173	UNITED KINGDOM	GBR		08/27/2024		29							29		(29)		(29)
100158894	MILLVILLE	DE		07/12/2024		1,085							1,085	1,085			
100110324	CHICAGO	IL		06/30/2023		982							982	982			
100138425	TAMARAC	FL		12/18/2023		640							640	640			
100116277	DAVENPORT	FL		07/20/2023		607							607	607			
100050092	WASHINGTON	DC		11/20/2020		1,291							1,291	1,291			
100169458	BOKEELIA	FL		09/30/2024		1,468							1,468	1,468			
100167892	GREENSBORO	NC		09/20/2024		657							657	657			
100163798	COLLEGE STATION	TX		09/27/2024		856							856	856			
100099868	QUINCY	WA		03/28/2023		562							562	562			
100065278	EUGENE	OR		07/28/2021		1,553							1,553	1,553			
100112764	MOORESVILLE	NC		06/29/2023		674							674	674			
100029725	MAGGIE VALLEY	NC		10/26/2018		1,515							1,515	1,515			
100101109	SATELLITE BEACH	FL		04/28/2023		1,979							1,979	1,979			
100169110	BAKERSFIELD	CA		09/27/2024		656							656	656			
100139992	NORTH POTOMAC	MD		01/09/2024		748							748	748			
100069896	BALTIMORE	MD		09/01/2021		2,220							2,220	2,220			
100175469	FLUSHING	NY		12/23/2024		3,702							3,702	3,702			
100175211	WASHINGTON	UT		11/05/2024		885							885	885			
100148192	LAS VEGAS	NV		04/12/2024		806							806	806			
100048667	POMONA	CA		11/20/2020		1,481							1,481	1,481			
100065699	HACKENSACK	NJ		07/28/2021		1,546							1,546	1,546			
100029550	ELKTON	MD		10/26/2018		1,323							1,323	1,323			
100164320	ANNA	TX		08/21/2024		50,555							50,555	50,555			
100065415	WEST NEW YORK	NJ		07/28/2021		1,787							1,787	1,787			
100134895	KANSAS CITY	MO		10/30/2023		544							544	544			
100102153	ROCKLAND	MA		04/14/2023		952							952	952			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		585							585	585			
100155001	NORTH JACKSON	OH		07/19/2024		1,219							1,219	1,219			
100172511	MARANA	AZ		10/23/2024		1,058							1,058	1,058			
100154086	DENVER	NC		07/11/2024		846							846	846			
100172135	BREMERTON	WA		10/17/2024		772							772	772			
100151260	COLORADO SPRINGS	CO		05/10/2024		962							962	962			

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100117704	STOCKTON	CA		07/20/2023		1,403							1,403	1,403			
100180207	CLOVIS	CA		11/25/2024		892							892	892			
100031549	NAPA	CA		03/29/2019		1,295							1,295	1,295			
100152687	LAS VEGAS	NV		05/17/2024		847							847	847			
100133725	LOGANVILLE	GA		10/23/2023		1,017							1,017	1,017			
100043158	GARDEN GROVE	CA		05/28/2020		1,151							1,151	1,151			
100140283	TAMPA	FL		01/18/2024		816							816	816			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		1,128							1,128	1,128			
100083678	KISSIMMEE	FL		06/21/2022		844							844	844			
100185417	MCKINNEY	TX		12/20/2024		900							900	900			
100043826	SAN JOSE	CA		08/13/2020		3,805							3,805	3,805			
100179689	ORLANDO	FL		11/21/2024		1,013							1,013	1,013			
100054897	CHICAGO	IL		03/23/2021		1,107							1,107	1,107			
100085166	BELTON	TX		09/21/2022		1,395							1,395	1,395			
100186629	NEW BEDFORD	MA		12/30/2024		12,984							12,984	12,984			
100175063	LAS VEGAS	NV		11/05/2024		723							723	723			
100172199	AZUSA	CA		10/17/2024		1,729							1,729	1,729			
100067887	OAKLAND	CA		09/23/2021		1,731							1,731	1,731			
100048516	MODESTO	CA		11/20/2020		1,303							1,303	1,303			
100136503	WADDELL	AZ		11/20/2023		782							782	782			
100164354	ARGYLE	TX		08/21/2024		1,112							1,112	1,112			
100148526	GAINESVILLE	FL		04/12/2024		758							758	758			
100065343	ENGLEWOOD	NJ		07/28/2021		1,767							1,767	1,767			
100180745	MIAMI	FL		11/26/2024		787							787	787			
100115021	WINTER GARDEN	FL		07/14/2023		899							899	899			
100169105	APPLE VALLEY	CA		09/27/2024		705							705	705			
100156245	DAVENPORT	FL		06/20/2024		666							666	666			
100171956	FORTWORTH	TX		10/17/2024		1,238							1,238	1,238			
100166264	OAK ISLAND	NC		09/09/2024		1,643							1,643	1,643			
100168701	WHITE LAKE	MI		09/25/2024		869							869	869			
100135031	DACULA	GA		10/30/2023		797							797	797			
100120350	JUPITER	FL		08/18/2023		92,372							92,372	92,372			
100100252	TOMS RIVER	NJ		03/17/2023		806							806	806			
100031629	OAKLAND	CA		03/29/2019		1,690							1,690	1,690			
100023797	SPRINGFIELD	VA		09/04/2018		2,381							2,381	2,381			
100127399	HOLBROOK	NY		08/30/2023		2,174							2,174	2,174			
100173101	WESTCLIFFE	CO		10/30/2024		32,354							32,354	32,354			
100100621	NEW BRITAIN	CT		04/27/2023		655							655	655			
100182600	ENOCH	UT		12/12/2024		963							963	963			
100120117	CHARLOTTE	NC		08/11/2023		912							912	912			
100165874	FREEPORT	TX		08/30/2024		668							668	668			
100129565	MEDIA	PA		09/29/2023		1,345							1,345	1,345			
100135914	BRIDGEWATER	NJ		11/13/2023		3,142							3,142	3,142			
100132276	KIRKLAND	WA		10/13/2023		1,055							1,055	1,055			
100150002	CHARLOTTE	NC		06/07/2024		1,824							1,824	1,824			
100135211	BRANSON WEST	MO		11/08/2023		774							774	774			
100155944	LAGO VISTA	TX		06/17/2024		850							850	850			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		1,632							1,632	1,632			
100102580	PALM BEACH GARDENS	FL		06/07/2023		965							965	965			
100152636	ANNA	TX		05/17/2024		871							871	871			
4010060715	BALTIMORE	MD		10/27/2023		620							620	620			

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100079154	LEANDER	TX		02/24/2022		1,595							1,595	1,595			
100130247	DAVENPORT	FL		09/28/2023		827							827	827			
100110578	SPARKS	NV		06/30/2023		1,324							1,324	1,324			
100100101	MANSFIELD	TX		03/28/2023		733							733	733			
100182528	TALLAHASSEE	FL		12/12/2024		809							809	809			
100138903	CLERMONT	FL		12/21/2023		1,217							1,217	1,217			
100171310	COLUMBUS	OH		10/16/2024		353							353	353			
100120758	HUTTO	TX		08/25/2023		1,119							1,119	1,119			
100147951	LAS VEGAS	NV		04/08/2024		808							808	808			
100149353	SAN TAN VALLEY	AZ		04/24/2024		1,291							1,291	1,291			
100108177	BOWIE	MD		05/24/2023		400							400	400			
100145527	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100182207	NEW AUBURN	WI		12/12/2024		776							776	776			
100138185	KISSIMMEE	FL		12/14/2023		609							609	609			
100120358	PEARLAND	TX		08/18/2023		1,018							1,018	1,018			
100071891	PHOENIX	AZ		11/19/2021		1,580							1,580	1,580			
100013986	PINOLE	CA		05/25/2017		872							872	872			
100026108	STERLING	VA		09/20/2018		1,200							1,200	1,200			
100182061	SPOTSYLVANIA	VA		12/12/2024		904							904	904			
100102539	KISSIMMEE	FL		06/07/2023		783							783	783			
100147864	ARGYLE	TX		04/08/2024		2,750							2,750	2,750			
100148918	GLENDALE	AZ		04/17/2024		1,153							1,153	1,153			
100143410	VICTORVILLE	CA		02/16/2024		876							876	876			
100173699	TAMPA	FL		10/30/2024		747							747	747			
100024181	LOS ANGELES	CA		09/20/2018		2,180							2,180	2,180			
100076191	NEWARK	NJ		01/07/2022		1,663							1,663	1,663			
100155916	AUBREY	TX		06/17/2024		840							840	840			
100172408	NAMPA	ID		10/23/2024		872							872	872			
100132674	AVONDALE	AZ		11/03/2023		1,151							1,151	1,151			
100175064	NEWPORT NEWS	VA		11/05/2024		539							539	539			
100147037	KISSIMMEE	FL		03/27/2024		718							718	718			
100161425	DALLAS	TX		07/29/2024		742							742	742			
100101031	SAN BERNARDINO	CA		04/28/2023		1,701							1,701	1,701			
100060247	BEAVERTON	OR		06/25/2021		1,756							1,756	1,756			
100186498	MILFORD	MA		12/30/2024		802							802	802			
100164899	HACKETTSTOWN	NJ		08/28/2024		787							787	787			
100135474	NORTH LAS VEGAS	NV		11/13/2023		1,129							1,129	1,129			
100139968	MCKINNEY	TX		01/09/2024		850							850	850			
100186696	LAWRENCEVILLE	GA		12/31/2024		1,455							1,455	1,455			
100114660	HENDERSON	NV		06/29/2023		815							815	815			
100058005	PATERSON	NJ		06/30/2021		1,526							1,526	1,526			
100103730	FREDERICK	MD		05/08/2023		663							663	663			
100115763	GRAND PRAIRIE	TX		07/20/2023		1,641							1,641	1,641			
100162763	TEMPE	AZ		08/12/2024		817							817	817			
100140575	ANNA	TX		01/19/2024		1,152							1,152	1,152			
100089662	AMSTERDAM	NLD		11/29/2022		(72)							(72)		72		72
100102681	AVENTURA	FL		06/22/2023		751							751	751			
100156684	FRESNO	CA		06/24/2024		866							866	866			
100066898	MILFORD	MA		08/02/2021		2,600							2,600	2,600			
100168460	ANNA	TX		09/25/2024		802							802	802			
100149101	GRANBURY	TX		04/19/2024		676							676	676			

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100026266	CANOGA PARK	CA		09/20/2018		1,385							1,385	1,385			
100139032	FISHERS	IN		12/22/2023		2,979							2,979	2,979			
100085107	DEN HAAG	NLD		07/27/2022		(41)							(41)		41		41
100024511	NEW ROCHELLE	NY		09/20/2018		1,173							1,173	1,173			
100110330	PFLUGERVILLE	TX		06/30/2023		1,086							1,086	1,086			
100090580	EINDHOVEN	NLD		12/28/2022		(96)							(96)		96		96
100182418	JACKSONVILLE	FL		12/12/2024		810							810	810			
100025747	APPLE VALLEY	CA		09/20/2018		2,501							2,501	2,501			
100173263	FRANKFORD	DE		10/30/2024		709							709	709			
100120601	COLUMBIA	TN		08/18/2023		563							563	563			
100142287	CAPE CORAL	FL		03/15/2024		628							628	628			
100142619	GALVESTON	TX		02/08/2024		761							761	761			
100133626	MURFREESBORO	TN		10/23/2023		2,791							2,791	2,791			
100154978	RIVERVIEW	FL		07/19/2024		1,615							1,615	1,615			
100084972	LIVONIA	MI		09/29/2022		950							950	950			
100168464	ST CHARLES	IL		09/25/2024		938							938	938			
100135873	ENFIELD	CT		11/13/2023		662							662	662			
100133510	SOUTHPORT	NC		10/19/2023		771							771	771			
100044179	SAN DIEGO	CA		08/19/2020		1,634							1,634	1,634			
100136399	VANCOUVER	WA		11/20/2023		779							779	779			
100029461	LA MESA	CA		10/26/2018		1,499							1,499	1,499			
100161337	CHARLOTTE	NC		07/25/2024		726							726	726			
100172255	BEL AIR	MD		10/21/2024		761							761	761			
100162866	MYRTLE BEACH	SC		08/12/2024		904							904	904			
100076255	WEST HAVEN	CT		01/07/2022		1,605							1,605	1,605			
100065538	RICHMOND	CA		07/28/2021		2,211							2,211	2,211			
100179993	SEGUIN	TX		11/25/2024		858							858	858			
100136531	PINE	AZ		11/20/2023		906							906	906			
100138252	LITHOPOLIS	OH		12/15/2023		1,240							1,240	1,240			
100043990	FONTANA	CA		08/19/2020		4,985							4,985	4,985			
100048676	LA HABRA	CA		11/20/2020		1,423							1,423	1,423			
100120073	HERRIMAN	UT		08/11/2023		6,864							6,864	6,864			
100143539	SCRANTON	PA		02/21/2024		649							649	649			
100182009	HENDERSON	NV		12/12/2024		970							970	970			
100076186	TUCSON	AZ		01/07/2022		1,539							1,539	1,539			
100171369	WASHINGTON	UT		10/16/2024		844							844	844			
100168449	AUBURN	AL		09/25/2024		732							732	732			
100084956	PATERSON	NJ		09/29/2022		8,572							8,572	8,572			
100168164	EAST BRUNSWICK	NJ		09/20/2024		3,272							3,272	3,272			
100148781	HIGHLAND	UT		04/17/2024		1,090							1,090	1,090			
100088928	FLOWERY BRANCH	GA		11/15/2022		791							791	791			
4010079066	MEMPHIS	TN		08/27/2024		728							728	728			
100079144	VENTURA	CA		02/24/2022		1,611							1,611	1,611			
100179571	SAINT GEORGE	UT		11/21/2024		816							816	816			
100170223	SANTA ROSA BEACH	FL		10/08/2024		713							713	713			
100147619	CAYCE	SC		04/04/2024		684							684	684			
100127579	SPRINGFIELD	OR		09/08/2023		841							841	841			
100175135	SAN PEDRO	CA		11/05/2024		750							750	750			
100135180	YUCCA VALLEY	CA		11/07/2023		628							628	628			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		861							861	861			
100154651	CINCINNATI	OH		07/19/2024		831							831	831			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168451	FORT WORTH	TX		09/25/2024		700							700	700			
100180125	SAINT PETERSBURG	FL		11/25/2024		649							649	649			
100110753	CHICAGO	IL		08/11/2023		1,096							1,096	1,096			
100164854	SCHAUMBURG	IL		08/26/2024		2,988							2,988	2,988			
100136179	TURLOCK	CA		12/18/2023		1,159							1,159	1,159			
100091635	DENVER	CO		03/07/2023		1,158							1,158	1,158			
100013865	OXNARD	CA		05/25/2017		981							981	981			
100147066	GALVESTON	TX		03/27/2024		771							771	771			
100139628	BAYTOWN	TX		12/28/2023		382							382	382			
100182135	GAINESVILLE	FL		12/12/2024		813							813	813			
100117703	ELK GROVE	CA		07/20/2023		1,302							1,302	1,302			
100028672	NEW WINDSOR	MD		10/26/2018		1,372							1,372	1,372			
100151219	MURPHY	NC		05/10/2024		745							745	745			
100119245	AUSTIN	TX		07/31/2023		896							896	896			
100166247	MADERA	CA		09/09/2024		1,785							1,785	1,785			
4010078035	PITTSBURGH	PA		08/27/2024		617							617	617			
100077790	MESA	AZ		12/23/2021		1,526							1,526	1,526			
100170176	MARIETTA	GA		10/08/2024		787							787	787			
100151775	TAMPA	FL		05/10/2024		780							780	780			
100168304	WILMINGTON	DE		09/20/2024		1,867							1,867	1,867			
100119463	MADISON	AL		07/31/2023		1,239							1,239	1,239			
100099592	CLEVELAND	TX		04/06/2023		660							660	660			
100143863	UNITED KINGDOM	GBR		02/28/2024		(29)							(29)		29		29
100088229	NEW BRUNSWICK	NJ		10/17/2022		856							856	856			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		753							753	753			
100179419	WEST HARTFORD	CT		12/27/2024		680							680	680			
100130134	NETHERLANDS	NLD		09/26/2023		(143)							(143)		143		143
100156572	MARIETTA	GA		06/24/2024		891							891	891			
100176115	CHELSEA	MA		12/20/2024		785							785	785			
100142496	MOORESTOWN	NJ		03/08/2024		663							663	663			
100108011	DESTIN	FL		05/25/2023		1,316							1,316	1,316			
100166152	LAKE ZURICH	IL		09/09/2024		703							703	703			
100165870	SMYRNA	TN		08/30/2024		623							623	623			
100043145	COVINA	CA		05/28/2020		1,110							1,110	1,110			
100063047	BALDWIN	NY		07/01/2021		2,300							2,300	2,300			
100149000	VIRGINIA BEACH	VA		04/19/2024		1,192							1,192	1,192			
100030699	POMONA	CA		04/09/2019		321							321	321			
100135246	CANON CITY	CO		11/08/2023		781							781	781			
100030788	SECAUCUS	NJ		04/09/2019		1,225							1,225	1,225			
100185952	SCOTTSDALE	AZ		12/26/2024		586							586	586			
100168920	UNITED KINGDOM	GBR		09/26/2024		15							15		(15)		(15)
100137897	ORLANDO	FL		12/08/2023		547							547	547			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		1,334							1,334	1,334			
100139109	DALLAS	TX		12/28/2023		630							630	630			
100158470	UNION HALL	VA		07/10/2024		665							665	665			
100169289	LANOKA HARBOR	NJ		09/27/2024		418							418	418			
100165586	TUCSON	AZ		10/04/2024		564							564	564			
100073559	SAN DIEGO	CA		11/19/2021		1,521							1,521	1,521			
100031234	YARDLEY	PA		03/29/2019		1,737							1,737	1,737			
100155058	CYPRESS	TX		07/19/2024		1,701							1,701	1,701			
100068097	PETALUMA	CA		08/25/2021		1,656							1,656	1,656			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158866	CAPE CORAL	FL		07/12/2024		1,285							1,285	1,285			
100142630	ROSEVILLE	CA		02/08/2024		1,104							1,104	1,104			
100136487	MERCED	CA		11/20/2023		1,036							1,036	1,036			
100011064	JERSEY CITY	NJ		12/23/2016		2,778							2,778	2,778			
100119619	PERRIS	CA		07/31/2023		681							681	681			
100066876	NEW RICHMOND	WI		08/02/2021		3,225							3,225	3,225			
100169361	CAPE CORAL	FL		09/27/2024		572							572	572			
100102500	BRADENTON	FL		06/07/2023		700							700	700			
100133356	SAINT JOHNS	FL		11/21/2023		818							818	818			
100164360	VANCOUVER	WA		08/21/2024		954							954	954			
100151837	AUSTIN	TX		05/10/2024		827							827	827			
100148111	TOBYHANNA	PA		04/10/2024		891							891	891			
100025660	LONG BEACH	CA		09/20/2018		2,271							2,271	2,271			
100150079	HOUSTON	TX		06/14/2024		691							691	691			
100141450	PROVIDENCE	RI		01/30/2024		533							533	533			
100137063	GALVESTON	TX		11/28/2023		1,148							1,148	1,148			
100131617	RIO RANCHO	NM		10/06/2023		577							577	577			
100160880	KANSAS CITY	MO		07/24/2024		812							812	812			
100088078	CUTLER BAY	FL		10/25/2022		767							767	767			
100110395	AUBREY	TX		06/30/2023		1,586							1,586	1,586			
100120958	MILLSBORO	DE		08/30/2023		2,803							2,803	2,803			
100144821	UNITED KINGDOM	GBR		03/12/2024		(30)							(30)		30		30
100145546	UNITED KINGDOM	GBR		03/12/2024		39							39		(39)		(39)
100167526	COACHELLA	CA		10/31/2024		645							645	645			
100131600	MCKINNEY	TX		10/06/2023		864							864	864			
100152277	SARATOGA SPRINGS	NY		05/17/2024		794							794	794			
100080834	REDMOND	OR		03/10/2022		1,311							1,311	1,311			
100148532	CHATTANOOGA	TN		04/12/2024		3,233							3,233	3,233			
100136090	MUNSTER	IN		12/18/2023		502							502	502			
100145133	UNITED KINGDOM	GBR		03/12/2024		39							39		(39)		(39)
100174790	SAN DIEGO	CA		10/31/2024		658							658	658			
100158981	LABELLE	FL		08/15/2024		563							563	563			
100068142	EVERETT	WA		08/25/2021		1,776							1,776	1,776			
100101667	GLENDALE	AZ		04/26/2023		895							895	895			
100120371	ATLANTA	GA		08/18/2023		491							491	491			
100168048	PUYALLUP	WA		09/20/2024		1,810							1,810	1,810			
100151981	SUGAR LAND	TX		06/14/2024		3,177							3,177	3,177			
100160838	SYLMAR	CA		07/24/2024		837							837	837			
100120437	SUGAR LAND	TX		08/18/2023		387							387	387			
100176125	TOMS RIVER	NJ		12/20/2024		710							710	710			
100161483	PASADENA	TX		07/30/2024		736							736	736			
100168453	BETHLEHEM	GA		09/25/2024		815							815	815			
100087600	HILVERSUM	NLD		09/27/2022		(79)							(79)		79		79
100147452	CORAL SPRINGS	FL		04/03/2024		6,353							6,353	6,353			
100014597	WESTMINSTER	CO		09/27/2017		1,701							1,701	1,701			
100170492	BERKELEY	CA		10/09/2024		773							773	773			
100185697	HAARLEM	NLD		12/20/2024		(48)							(48)		48		48
100185710	TILBURG	NLD		12/20/2024		(89)							(89)		89		89
100185725	UTRECHT	NLD		12/20/2024		(528)							(528)		528		528
100180830	UTRECHT	NLD		10/28/2024		(72)							(72)		72		72
100119574	DEN HAAG	NLD		07/28/2023		1,057						(1,170)	(113)		113		113

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100130123	NETHERLANDS	NLD		09/26/2023		(96)							(96)		96		96
100157534	S-HERTOGENBOSCH	NLD		06/28/2024		(57)							(57)		57		57
100157535	S-HERTOGENBOSCH	NLD		06/28/2024		(57)							(57)		57		57
100085042	ZUIDHORN	NLD		07/27/2022		(68)							(68)		68		68
100179581	DAWSONVILLE	GA		11/21/2024		1,777							1,777	1,777			
100115901	SPRING HILL	TN		07/20/2023		978							978	978			
100071468	BOWIE	MD		10/26/2021		1,501							1,501	1,501			
100076054	CORAL SPRINGS	FL		01/07/2022		1,593							1,593	1,593			
100134414	NETHERLANDS	NLD		10/27/2023		(114)							(114)		114		114
100087650	AMSTERDAM	NLD		09/27/2022		(97)							(97)		97		97
100175479	JERSEY CITY	NJ		12/23/2024		715							715	715			
100150274	SCHIEDAM	NLD		04/29/2024		(78)							(78)		78		78
100161646	HANK	NLD		07/29/2024		(74)							(74)		74		74
100165225	GRONINGEN	NLD		08/28/2024		(97)							(97)		97		97
100141809	S-GRAVENHAGE	NLD		01/29/2024		(119)							(119)		119		119
100078506	ROTTERDAM	NLD		01/26/2022		(46)							(46)		46		46
100116588	CRESTLINE	CA		07/20/2023		1,161							1,161	1,161			
100078553	EINDHOVEN	NLD		01/26/2022		(27)							(27)		27		27
100182050	FERNANDINA BEACH	FL		12/12/2024		966							966	966			
100044449	STEVENSVILLE	MT		11/19/2020		745							745	745			
100100808	GLEN BURNIE	MD		04/28/2023		1,171							1,171	1,171			
100148613	CAPE CORAL	FL		04/12/2024		1,811							1,811	1,811			
100116174	HAYWARD	CA		07/20/2023		2,177							2,177	2,177			
100184861	DECATUR	GA		12/17/2024		1,508							1,508	1,508			
100166118	LAS VEGAS	NV		09/09/2024		1,054							1,054	1,054			
100119579	ZAANDAM	NLD		07/28/2023		(48)							(48)		48		48
100180322	FERNANDINA BEACH	FL		11/25/2024		962							962	962			
100107782	MILLVILLE	DE		05/19/2023		2,406							2,406	2,406			
100153704	SHELBY TOWNSHIP	MI		07/11/2024		722							722	722			
100165377	LA MARQUE	TX		08/29/2024		716							716	716			
100118865	NORTH LAS VEGAS	NV		08/30/2023		2,174							2,174	2,174			
100170259	DAWSONVILLE	GA		10/08/2024		112,650							112,650	112,650			
100079887	MIDVALE	UT		04/08/2022		2,669							2,669	2,669			
100128876	GRANBURY	TX		09/21/2023		597							597	597			
100132575	DAVENPORT	FL		11/03/2023		5,964							5,964	5,964			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		3,281							3,281	3,281			
100175464	HOOVER	AL		12/23/2024		1,180							1,180	1,180			
100102767	FORT WORTH	TX		06/22/2023		637							637	637			
100158771	PHOENIX	AZ		07/10/2024		945							945	945			
100171725	FAIRBURN	GA		10/17/2024		869							869	869			
100116952	DIAMOND BAR	CA		07/20/2023		1,759							1,759	1,759			
100142703	LOS BANOS	CA		02/08/2024		1,042							1,042	1,042			
100127388	CHICAGO	IL		08/30/2023		2,104							2,104	2,104			
100055812	PLAYA DEL REY	CA		03/23/2021		2,290							2,290	2,290			
100077813	LAVEEN	AZ		12/23/2021		1,500							1,500	1,500			
100166040	KATY	TX		09/06/2024		741							741	741			
100116115	ORLANDO	FL		07/20/2023		1,506							1,506	1,506			
100167802	ATLANTA	GA		09/19/2024		667							667	667			
100163150	PAMPA	TX		08/13/2024		655							655	655			
100141882	RICHMOND	TX		03/27/2024		660							660	660			
100068015	MESA	AZ		09/23/2021		1,656							1,656	1,656			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060196	BOWIE	MD		06/25/2021		1,677							1,677	1,677			
100029119	CORAL SPRINGS	FL		10/26/2018		1,269							1,269	1,269			
100100653	DELANCO	NJ		04/28/2023		3,169							3,169	3,169			
100129508	APACHE JUNCTION	AZ		09/29/2023		987							987	987			
100144218	KYLE	TX		03/07/2024		1,041							1,041	1,041			
100153243	AVONDALE	AZ		05/30/2024		827							827	827			
100140541	MELISSA	TX		01/19/2024		816							816	816			
100114970	WOODSTOCK	GA		07/14/2023		1,154							1,154	1,154			
100144603	CHARLOTTE	NC		03/13/2024		799							799	799			
100164539	STOCKTON	CA		08/21/2024		776							776	776			
100046605	BETHLEHEM	PA		11/25/2020		1,278							1,278	1,278			
100017630	GRAFTON	WI		04/26/2018		3,628							3,628	3,628			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		1,083							1,083	1,083			
100148467	PAYSON	AZ		04/12/2024		741							741	741			
100080775	MAGNOLIA	TX		03/15/2022		1,731							1,731	1,731			
100025830	BROCKTON	MA		09/20/2018		1,067							1,067	1,067			
100180571	DURHAM	NC		11/26/2024		710							710	710			
100166929	KNOXVILLE	TN		09/13/2024		919							919	919			
100180635	SARASOTA	FL		11/26/2024		652							652	652			
100171897	BAKERSFIELD	CA		10/17/2024		711							711	711			
100127627	MODESTO	CA		09/08/2023		605							605	605			
100169198	PHILADELPHIA	PA		09/27/2024		902							902	902			
100135495	LEWES	DE		11/13/2023		1,110							1,110	1,110			
100168026	COLLEGE PLACE	WA		09/20/2024		2,142							2,142	2,142			
100172429	KISSIMMEE	FL		10/23/2024		542							542	542			
100102814	GOODLETTSVILLE	TN		06/22/2023		716							716	716			
100131931	ASHEVILLE	NC		10/13/2023		775							775	775			
100132245	ANNA	TX		10/13/2023		812							812	812			
100153685	LAKE WORTH	FL		05/31/2024		172							172	172			
100135200	NORTH PORT	FL		11/07/2023		807							807	807			
100171393	WHITE CITY	OR		10/16/2024		693							693	693			
100163195	JEWETT CITY	CT		08/13/2024		746							746	746			
100169099	HOUSTON	TX		09/27/2024		701							701	701			
100168159	MELISSA	TX		09/20/2024		1,864							1,864	1,864			
100148866	HOUSTON	TX		04/17/2024		609							609	609			
100100624	MORENO VALLEY	CA		04/27/2023		1,735							1,735	1,735			
100119120	BIG BEAR CITY	CA		07/28/2023		1,145							1,145	1,145			
100127596	SAN ANTONIO	TX		09/08/2023		882							882	882			
100133095	PEMBROKE PINES	FL		11/29/2023		1,277							1,277	1,277			
100139475	BURNET	TX		12/28/2023		692							692	692			
100148657	TACOMA	WA		04/15/2024		2,325							2,325	2,325			
100159438	CONCORD	NC		07/15/2024		1,002							1,002	1,002			
100140123	CHARLOTTESVILLE	VA		01/09/2024		1,067							1,067	1,067			
100150908	MELISSA	TX		05/08/2024		821							821	821			
100171629	SANGER	CA		10/16/2024		694							694	694			
100152204	MONROE	NC		05/17/2024		767							767	767			
100169503	SAINT CLOUD	MN		09/30/2024		1,121							1,121	1,121			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		1,650							1,650	1,650			
100155223	VALRICO	FL		07/19/2024		465							465	465			
100091196	CLEARWATER	FL		01/31/2023		755							755	755			
100156886	ENFIELD	CT		06/27/2024		643							643	643			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137764	PAWTUCKET	RI		12/08/2023		686							686	686			
100102921	HOUSTON	TX		06/22/2023		1,595							1,595	1,595			
100171501	MCKINNEY	TX		10/16/2024		845							845	845			
100151389	TURLOCK	CA		05/10/2024		763							763	763			
100162300	PRYOR	OK		09/06/2024		585							585	585			
100175467	DALLAS	GA		12/23/2024		774							774	774			
100011876	LANDENBERG	PA		03/08/2017		1,703							1,703	1,703			
100165646	PASCO	WA		10/04/2024		935							935	935			
100154852	LYNNWOOD	WA		07/19/2024		899							899	899			
100170303	DALLAS	GA		10/08/2024		722							722	722			
100150960	CHARLOTTE	NC		05/08/2024		723							723	723			
100111677	PARAMOUNT	CA		06/29/2023		669							669	669			
100151076	POOLER	GA		05/08/2024		799							799	799			
100151812	PHOENIX	AZ		05/10/2024		606							606	606			
100054891	SHELTON	CT		03/23/2021		1,203							1,203	1,203			
100138112	NEW BRAUNFELS	TX		12/14/2023		830							830	830			
100171437	VANCOUVER	WA		10/16/2024		1,150							1,150	1,150			
100185447	ANNA	TX		12/20/2024		11,691							11,691	11,691			
100075258	FREDERICK	MD		12/01/2021		853							853	853			
100134812	CEDAR HILL	TX		10/30/2023		773							773	773			
100079709	DOVER	FL		04/25/2022		1,634							1,634	1,634			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		1,109							1,109	1,109			
100168227	ZEPHYRHILLS	FL		09/20/2024		1,530							1,530	1,530			
100172335	HELEN	GA		10/23/2024		788							788	788			
100129517	WASHINGTON	UT		09/29/2023		856							856	856			
100136041	GARNER	NC		11/16/2023		422							422	422			
100065575	EVERETT	WA		07/28/2021		1,585							1,585	1,585			
100119681	WATERBURY	CT		08/08/2023		667							667	667			
100067446	CLINTON	MA		09/23/2021		1,619							1,619	1,619			
100153798	INWOOD	NY		07/10/2024		729							729	729			
100152211	AUBREY	TX		05/17/2024		1,003							1,003	1,003			
100140390	DURHAM	NC		01/18/2024		1,102							1,102	1,102			
100110217	YUCCA VALLEY	CA		06/30/2023		824							824	824			
100145739	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100140445	DURHAM	NC		01/18/2024		1,134							1,134	1,134			
100165341	BAKERSFIELD	CA		08/29/2024		537							537	537			
100152605	HERNANDO BEACH	FL		05/17/2024		824							824	824			
100027914	STATEN ISLAND	NY		10/26/2018		851							851	851			
100165904	BROWNSBURG	IN		08/30/2024		865							865	865			
100115032	PALM SPRINGS	CA		07/14/2023		864							864	864			
100137702	CORAL GABLES	FL		12/08/2023		10,145							10,145	10,145			
100082642	HAMPSTEAD	MD		04/14/2022		1,313							1,313	1,313			
100076644	BAKERSFIELD	CA		12/30/2021		8,600							8,600	8,600			
100142659	RALEIGH	NC		02/08/2024		1,121							1,121	1,121			
100133512	PUYALLUP	WA		10/19/2023		748							748	748			
100065427	CHULA VISTA	CA		07/28/2021		1,946							1,946	1,946			
100090759	SCOTTSDALE	AZ		02/28/2023		1,532							1,532	1,532			
100166946	ROCKPORT	TX		09/13/2024		705							705	705			
100148547	ROWLETT	TX		04/12/2024		860							860	860			
100148499	STUART	FL		04/12/2024		732							732	732			
100139326	NEVADA CITY	CA		12/28/2023		576							576	576			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166372	LAKEWOOD	CA		10/24/2024		777							777	777			
100175065	LOS ANGELES	CA		11/05/2024		750							750	750			
100071716	CENTRAL FALLS	RI		10/14/2021		1,611							1,611	1,611			
100148869	SPRING CITY	PA		04/17/2024		960							960	960			
100179860	CHOWCHILLA	CA		11/22/2024		884							884	884			
100054238	TEWKSBURY	MA		03/23/2021		2,168							2,168	2,168			
100086919	ST GEORGE	UT		10/24/2022		1,150							1,150	1,150			
100185484	LANCASTER	PA		12/20/2024		716							716	716			
100076727	FRESNO	CA		12/30/2021		1,378							1,378	1,378			
100169410	WATERFORD	CT		09/30/2024		1,333							1,333	1,333			
100079061	MIRAMAR	FL		02/24/2022		1,769							1,769	1,769			
100186265	SAVANNAH	GA		12/27/2024		801							801	801			
100048733	MIAMI	FL		11/20/2020		1,065							1,065	1,065			
100148407	MERCED	CA		04/12/2024		1,077							1,077	1,077			
100156530	MADERA	CA		06/24/2024		1,024							1,024	1,024			
100184591	SAN DIEGO	CA		12/17/2024		1,567							1,567	1,567			
100155884	KENNER	LA		06/17/2024		749							749	749			
100180881	UNITED KINGDOM	GBR		11/27/2024		(42)							(42)		42		42
100180320	WAKE FOREST	NC		11/25/2024		979							979	979			
100172412	WHITE CITY	OR		10/23/2024		693							693	693			
100043939	SACRAMENTO	CA		08/19/2020		1,340							1,340	1,340			
100175014	ROSAMOND	CA		10/31/2024		780							780	780			
100055524	PEEKSKILL	NY		03/23/2021		1,681							1,681	1,681			
100175172	NAMPA	ID		11/05/2024		764							764	764			
100029646	LAKEWOOD	CA		10/26/2018		2,050							2,050	2,050			
100049433	WINDERMERE	FL		11/20/2020		1,036							1,036	1,036			
100173685	GRONINGEN	NLD		10/29/2024		(92)							(92)		92		92
100060168	SAVANNAH	GA		06/25/2021		1,594							1,594	1,594			
100171487	ANNA	TX		10/16/2024		869							869	869			
100150172	BRASELTON	GA		04/30/2024		132							132	132			
100107801	LAS VEGAS	NV		05/19/2023		1,183							1,183	1,183			
100175660	PALMDALE	CA		11/12/2024		853							853	853			
100100683	HYATTSVILLE	MD		04/28/2023		1,430							1,430	1,430			
100142975	ATLANTA	GA		02/09/2024		821							821	821			
100179514	CENTERTON	AR		11/21/2024		876							876	876			
100150788	ELLICOTTVILLE	NY		05/07/2024		748							748	748			
100053546	RICHTON PARK	IL		03/23/2021		862							862	862			
100046624	SILVERTON	OR		11/25/2020		1,183							1,183	1,183			
100171522	BLAIRSVILLE	GA		10/16/2024		1,574							1,574	1,574			
100147869	MERCED	CA		04/08/2024		1,090							1,090	1,090			
100070403	WOODLAND	CA		09/23/2021		1,473							1,473	1,473			
100186438	CHARLOTTE	NC		12/30/2024		490							490	490			
100181676	OCALA	FL		12/11/2024		723							723	723			
100156619	LAS VEGAS	NV		06/24/2024		811							811	811			
100130443	LAS VEGAS	NV		09/28/2023		864							864	864			
100160020	BLOOMINGDALE	GA		07/17/2024		725							725	725			
100161735	HIALEAH	FL		07/30/2024		571							571	571			
100025057	SEASIDE	CA		09/20/2018		2,024							2,024	2,024			
100160017	ENGLEWOOD	FL		07/17/2024		681							681	681			
100142009	GLENDALE	CA		02/29/2024		640							640	640			
100160413	MIRAMAR	FL		07/19/2024		650							650	650			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147800	MELISSA	TX		04/08/2024		837							837	837			
100101194	BOYNTON BEACH	FL		04/28/2023		1,512							1,512	1,512			
100186202	STOCKTON	CA		12/27/2024		1,244							1,244	1,244			
100166067	FREDERICKSBURG	TX		09/09/2024		699							699	699			
100135124	N CAPE MAY	NJ		11/01/2023		736							736	736			
100155945	CEDAR PARK	TX		06/17/2024		830							830	830			
100156745	DUNDALK	MD		06/26/2024		505							505	505			
100159720	DALLAS	TX		08/23/2024		733							733	733			
100148157	TIGARD	OR		05/15/2024		785							785	785			
100101745	TRENTON	NJ		03/31/2023		616							616	823		207	207
100165483	POOLER	GA		08/29/2024		783							783	783			
100149290	GROVELAND	CA		04/24/2024		720							720	720			
100031240	REDDING	CA		03/29/2019		1,029							1,029	1,029			
100103026	MIAMI	FL		06/22/2023		2,073							2,073	2,073			
100133423	MIDLAND	TX		10/19/2023		639							639	639			
100175919	CHARLOTTE	NC		11/14/2024		1,143							1,143	1,143			
100118829	FRESNO	CA		08/30/2023		620							620	620			
100048980	NEWARK	NJ		11/20/2020		983							983	983			
100127558	GLENDALE	AZ		09/08/2023		851							851	851			
100134354	MODESTO	CA		10/27/2023		14,700							14,700	14,700			
100144356	SACRAMENTO	CA		03/07/2024		753							753	753			
100100763	UNION	NJ		04/28/2023		361							361	361			
100165398	WORCESTER	MA		08/29/2024		738							738	738			
100142970	BRIDGEPORT	CT		02/09/2024		633							633	633			
100164850	TACOMA	WA		08/26/2024		628							628	628			
100153361	GREEN VALLEY	AZ		05/30/2024		830							830	830			
100076210	ORANGE PARK	FL		01/07/2022		1,703							1,703	1,703			
100162665	NORTH LAS VEGAS	NV		08/12/2024		995							995	995			
100182151	LA GRANGE HIGHLANDS	IL		12/12/2024		703							703	703			
100134017	PHILADELPHIA	PA		10/25/2023		596							596	596			
100063748	CHARLESTON	SC		07/01/2021		1,724							1,724	1,724			
100130278	GRAYSLAKE	IL		09/28/2023		485							485	485			
100186424	DAVENPORT	FL		12/30/2024		846							846	846			
100079558	MANDEVILLE	LA		04/25/2022		2,032							2,032	2,032			
100158619	CHICAGO	IL		07/10/2024		1,869							1,869	1,869			
100049812	LYNWOOD	CA		11/20/2020		1,274							1,274	1,274			
100012353	CYPRESS	CA		04/28/2017		1,792							1,792	1,792			
100175917	SAN TAN VALLEY	AZ		11/14/2024		871							871	871			
100179979	MYRTLE BEACH	SC		11/25/2024		1,471							1,471	1,471			
100167045	LAKELAND	FL		09/13/2024		592							592	592			
100136989	SAINT LOUIS	MO		11/28/2023		693							693	693			
100169504	NAPLES	FL		09/30/2024		27,205							27,205	27,205			
100155932	FT LAUDERDALE	FL		06/17/2024		812							812	812			
100119741	PATERSON	NJ		08/08/2023		470							470	470			
100137116	ANNAPOLIS	MD		11/28/2023		592							592	592			
100121036	CHARLOTTE	NC		08/30/2023		859							859	859			
100144086	GLENDALE	AZ		03/07/2024		940							940	940			
100137728	DURHAM	NC		12/08/2023		775							775	775			
100030397	ALEXANDRIA	VA		12/20/2018		2,447							2,447	2,447			
100147614	CAYCE	SC		04/04/2024		663							663	663			
100171722	MCKINNEY	TX		10/17/2024		697							697	697			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155898	EULESS	TX		06/17/2024		771							771	771			
100140741	MIRAMAR	FL		01/22/2024		601							601	601			
100136882	DENTON	TX		11/27/2023		1,020							1,020	1,020			
100168465	CLINTON	MD		09/25/2024		981							981	981			
100170345	PLYMOUTH	MI		10/08/2024		706							706	706			
100158851	FREEPORT	FL		07/12/2024		703							703	703			
100080832	REDMOND	OR		03/10/2022		1,336							1,336	1,336			
100090775	TOOELE	UT		02/28/2023		514							514	514			
100148645	SURPRISE	AZ		05/15/2024		768							768	768			
100140157	DURHAM	NC		01/09/2024		1,137							1,137	1,137			
100065443	DARRINGTON	WA		07/28/2021		1,833							1,833	1,833			
100083660	LYNWOOD	CA		06/23/2022		1,367							1,367	1,367			
100076101	SPRINGFIELD	OR		01/07/2022		7,624							7,624	7,624			
100084824	COLTON	CA		08/02/2022		850							850	850			
100151253	GLENDALE	AZ		05/10/2024		1,056							1,056	1,056			
100136313	RICHMOND	VA		11/20/2023		772							772	772			
100091343	LOS BARRILES	MEX		01/17/2023		910							910	910			
100079091	MOORESTOWN	NJ		02/24/2022		1,645							1,645	1,645			
100126915	CHESTER	MD		08/30/2023		375							375	375			
100164299	WAKE FOREST	NC		08/21/2024		780							780	780			
100026718	WASHINGTON	DC		09/26/2018		1,518							1,518	1,518			
100088858	YULEE	FL		11/15/2022		2,103							2,103	2,103			
100082872	STREETSBORO	OH		05/17/2022		964							964	964			
100110656	WESTMINSTER	CO		06/30/2023		647							647	647			
100065764	BEAUMONT	CA		07/28/2021		1,787							1,787	1,787			
100055529	LAKEWOOD	NJ		03/23/2021		884							884	884			
100024866	FLAGSTAFF	AZ		09/20/2018		1,731							1,731	1,731			
100131657	SARASOTA	FL		10/06/2023		852							852	852			
100143213	WESLEY CHAPEL	FL		02/16/2024		736							736	736			
100148663	PHOENIX	AZ		04/15/2024		906							906	906			
100150526	BRASELTON	GA		05/03/2024		739							739	739			
100174273	LAS VEGAS	NV		10/31/2024		1,080							1,080	1,080			
100158828	DANBURY	WI		07/12/2024		703							703	703			
100133234	FULSHEAR	TX		11/29/2023		1,312							1,312	1,312			
100156775	LOS ANGELES	CA		06/26/2024		713							713	713			
100014172	FOLSOM	CA		05/25/2017		1,329							1,329	1,329			
100173270	SCOTTSDALE	AZ		10/30/2024		753							753	753			
100029800	CANTON	GA		10/26/2018		1,396							1,396	1,396			
100176813	LOOMIS	CA		11/15/2024		786							786	786			
100135576	SARATOGA SPRINGS	UT		11/13/2023		900							900	900			
100168293	LOUISVILLE	KY		09/20/2024		1,646							1,646	1,646			
100142627	LONGWOOD	FL		02/08/2024		773							773	773			
100101505	OCOEE	FL		04/26/2023		2,275							2,275	2,275			
100169632	GOODLETTSVILLE	TN		09/30/2024		634							634	634			
100068284	BELLEVILLE	NJ		08/25/2021		1,458							1,458	1,458			
100161560	COOPER CITY	FL		07/30/2024		705							705	705			
100130289	ATLANTIC BEACH	SC		09/28/2023		749							749	749			
100151131	HURST	TX		05/09/2024		1,508							1,508	1,508			
100150796	MARCO ISLAND	FL		05/08/2024		721							721	721			
100168089	NATIONAL CITY	CA		09/20/2024		1,704							1,704	1,704			
100112435	NORTH BERGEN	NJ		06/29/2023		1,439							1,439	1,439			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100144238	HARDEEVILLE	SC		03/07/2024		835							835	835			
100168452	MONROE	NC		09/25/2024		1,798							1,798	1,798			
100110004	MIDDLE ISLAND	NY		06/22/2023		722							722	722			
100175186	RALEIGH	NC		11/05/2024		783							783	783			
100151019	LAWRENCEVILLE	GA		05/08/2024		738							738	738			
100168334	IRVING	TX		09/20/2024		1,744							1,744	1,744			
100139825	UNITED KINGDOM	GBR		12/18/2023		550							550	612	63		63
100149152	LAS VEGAS	NV		04/22/2024		803							803	803			
100132673	CARROLLTON	TX		11/03/2023		705							705	705			
100068417	ALDIE	VA		08/25/2021		1,637							1,637	1,637			
100091319	INGLESIDE	IL		01/13/2023		661							661	661			
100132431	DALLAS	TX		11/03/2023		325							325	325			
100116416	ANAHEIM	CA		07/20/2023		1,689							1,689	1,689			
100134684	VICTORVILLE	CA		10/30/2023		4,385							4,385	4,385			
100176668	BOCA RATON	FL		11/15/2024		656							656	656			
100030855	OCEANSIDE	CA		04/09/2019		5,641							5,641	5,641			
100134466	ATLANTA	GA		10/30/2023		584							584	584			
100066383	JACKSON	NJ		08/02/2021		2,642							2,642	2,642			
100133518	MILFORD	MA		10/19/2023		571							571	571			
100091996	NEW HAVEN	CT		02/09/2023		883							883	883			
100087039	ROSENBERG	TX		11/04/2022		860							860	860			
100137009	PORT SAINT JOE	FL		11/28/2023		996							996	996			
100165774	SPRINGFIELD	MA		08/29/2024		701							701	701			
100151453	GOLD CANYON	AZ		05/10/2024		797							797	797			
100153365	BROOKVILLE	IN		05/30/2024		686							686	686			
100156512	MARYSVILLE	CA		06/24/2024		778							778	778			
100162823	CORVALLIS	OR		08/12/2024		2,409							2,409	2,409			
100172455	WENDELL	NC		10/23/2024		1,030							1,030	1,030			
100048082	TALLAHASSEE	FL		11/20/2020		1,239							1,239	1,239			
100167644	NASHVILLE	TN		09/19/2024		583							583	583			
100168161	FOLSOM	CA		09/20/2024		1,851							1,851	1,851			
100145193	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100109074	MARRERO	LA		06/05/2023		1,031							1,031	1,031			
100159465	LAUREL	MD		07/15/2024		805							805	805			
100135144	NORTH LAS VEGAS	NV		11/03/2023		2,261							2,261	2,261			
100172149	SAN DIEGO	CA		10/17/2024		359							359	359			
100135965	PORT SAINT LUCIE	FL		11/16/2023		530							530	530			
100151371	COLORADO SPRINGS	CO		05/10/2024		801							801	801			
100044263	BALDWIN PARK	CA		08/19/2020		1,232							1,232	1,232			
100068229	REVERE	MA		08/25/2021		1,640							1,640	1,640			
100134379	COLLEGE STATION	TX		10/27/2023		953							953	953			
100147646	TORRANCE	CA		04/04/2024		237							237	237			
100171500	MURRELLS INLET	SC		10/16/2024		741							741	741			
100082131	FORT LAUDERDALE	FL		04/14/2022		1,541							1,541	1,541			
100044290	VIRGINIA BEACH	VA		08/19/2020		1,603							1,603	1,603			
100137007	PARRISH	FL		11/28/2023		1,089							1,089	1,089			
100151403	PARON	AR		05/10/2024		712							712	712			
100156748	WOODLAND	CA		06/26/2024		71,500							71,500	71,500			
100118039	IRVINGTON	NJ		07/20/2023		1,670							1,670	1,670			
100170186	CYPRESS	TX		10/08/2024		759							759	759			
4010080715	HARRISBURG	PA		09/27/2024		756							756	756			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175227	TARPON SPRINGS	FL		11/05/2024		772							772	772			
100153187	FORT WORTH	TX		05/30/2024		829							829	829			
100134637	HOUSTON	TX		10/30/2023		622							622	622			
100115092	SMYRNA	GA		07/14/2023		651							651	651			
100160127	LAFAYETTE HILL	PA		07/17/2024		710							710	710			
100155904	BRIDGEPORT	CT		06/17/2024		802							802	802			
100182613	WESTAMPTON	NJ		12/12/2024		792							792	792			
100171694	KILLEEN	TX		10/16/2024		680							680	680			
100137262	NETHERLANDS	NLD		11/28/2023		(54)							(54)		54		54
100129373	IDAHO FALLS	ID		09/25/2023		884							884	884			
100067525	MCKENNA	WA		09/23/2021		1,445							1,445	1,445			
100133618	BARNEGAT	NJ		10/23/2023		856							856	856			
100137979	OAK POINT	TX		12/13/2023		1,505							1,505	1,505			
100127990	NASHVILLE	TN		09/08/2023		2,105							2,105	2,105			
100044523	LOS ANGELES	CA		11/19/2020		4,341							4,341	4,341			
100132240	ANNA	TX		10/13/2023		804							804	804			
100069669	LAKELAND	FL		09/01/2021		1,878							1,878	1,878			
100054421	SANTA BARBARA	CA		03/23/2021		4,262							4,262	4,262			
100148819	KENNER	LA		04/17/2024		691							691	691			
100174278	HENDERSON	NV		10/31/2024		1,204							1,204	1,204			
100138443	PANAMA CITY BEACH	FL		12/19/2023		794							794	794			
100031487	RICHMOND	CA		03/29/2019		4,394							4,394	4,394			
100174574	PICKERINGTON	OH		10/31/2024		434							434	434			
100119536	MIDLOTHIAN	VA		07/28/2023		800							800	800			
100065561	UNION CITY	CA		07/28/2021		1,685							1,685	1,685			
100186331	MOUNT VERNON	WA		12/30/2024		990							990	990			
100132755	LOS ANGELES	CA		11/03/2023		685							685	685			
100074096	MESA	AZ		12/09/2021		1,658							1,658	1,658			
100065122	YUCAIPA	CA		07/14/2021		1,629							1,629	1,629			
100083304	CASTRICUM	NLD		05/27/2022		(51)							(51)		51		51
100136377	WOODSTOCK	GA		11/20/2023		1,451							1,451	1,451			
100169548	BOISE	ID		09/30/2024		1,443							1,443	1,443			
100076772	ANAHEIM	CA		12/27/2021		1,439							1,439	1,439			
100179631	MUNDELEIN	IL		11/21/2024		707							707	707			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		1,418							1,418	1,418			
100137323	BETHLEHEM	GA		12/01/2023		687							687	687			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		631							631	631			
100152353	BAKERSFIELD	CA		05/17/2024		1,102							1,102	1,102			
100136597	SAN JACINTO	CA		11/22/2023		598							598	598			
100180149	CLOVIS	CA		11/25/2024		769							769	769			
100162707	SUMMERVILLE	SC		08/12/2024		64,155							64,155	64,457		302	302
100065770	MIRAMAR	FL		07/28/2021		1,819							1,819	1,819			
100084637	PROVO	UT		08/02/2022		970							970	970			
100109772	CHANDLER	AZ		08/04/2023		951							951	951			
100013701	ESCONDIDO	CA		05/25/2017		1,372							1,372	1,372			
100119973	DALLAS	TX		08/11/2023		1,860							1,860	1,860			
100087236	WASILLA	AK		10/25/2022		1,551							1,551	1,551			
100156956	UNITED KINGDOM	GBR		06/27/2024		13							13		(13)		(13)
100120613	PHOENIX	AZ		08/18/2023		765							765	765			
100132361	GEORGETOWN	TX		11/03/2023		1,013							1,013	1,013			
100168320	BRADLEY	CA		09/20/2024		2,372							2,372	2,372			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145447	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100176817	BOYNTON BEACH	FL		11/15/2024		672							672	672			
100119231	HONOLULU	HI		07/31/2023		861							861	861			
100138421	NAVARRE	FL		12/18/2023		592							592	592			
100011518	TEANECK	NJ		03/08/2017		1,089							1,089	1,089			
100043855	SAN JOSE	CA		08/19/2020		4,180							4,180	4,180			
100115349	CYPRESS	TX		07/17/2023		1,104							1,104	1,104			
100156613	COLUMBUS	OH		06/24/2024		733							733	733			
100025593	AIRMONT	NY		09/20/2018		1,903							1,903	1,903			
100115000	FRESNO	CA		07/14/2023		820							820	820			
100158719	TRUMBULL	CT		07/10/2024		729							729	729			
100151766	KATY	TX		05/10/2024		2,415							2,415	2,415			
100161664	EDE	NLD		07/29/2024		(86)							(86)		86		86
100080236	LAS VEGAS	NV		02/25/2022		1,446							1,446	1,446			
100086016	TEMECULA	CA		09/02/2022		895							895	895			
100127974	ANTIOCH	TN		09/08/2023		1,129							1,129	1,129			
4010043477	CENTER POINT	AL		03/22/2023		752							752	752			
100083411	BERGEN OP ZOOM	NLD		05/27/2022		(78)							(78)		78		78
100172567	SPRING CITY	UT		10/23/2024		759							759	759			
100115476	CHARLOTTE	NC		07/17/2023		830							830	830			
100152270	RIVERBANK	CA		05/17/2024		907							907	907			
100135804	MELISSA	TX		11/10/2023		987							987	987			
100149344	BAKERSFIELD	CA		04/24/2024		909							909	909			
100020319	DENVER	CO		07/17/2018		2,376							2,376	2,376			
100158059	MYRTLE BEACH	SC		07/09/2024		846							846	846			
100168024	HOUSTON	TX		09/20/2024		1,273							1,273	1,273			
100156549	LEHIGH ACRES	FL		06/24/2024		763							763	763			
100172558	WENTZVILLE	MO		10/23/2024		556							556	556			
100070421	PORTLAND	OR		09/23/2021		3,461							3,461	3,461			
100117141	BAYSIDE	NY		07/20/2023		5,568							5,568	5,568			
100132342	SAINT CHARLES	MO		11/03/2023		505							505	505			
100181224	LAS VEGAS	NV		12/06/2024		905							905	905			
100079177	ROUND ROCK	TX		02/24/2022		1,751							1,751	1,751			
100145751	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100185775	LAKE PARK	FL		12/26/2024		644							644	644			
100115396	ATLANTA	GA		07/17/2023		894							894	894			
100147089	PALM BEACH GARDENS	FL		03/28/2024		695							695	695			
100100323	NEW WAVERLY	TX		04/27/2023		1,397							1,397	1,397			
100110564	KENNESAW	GA		06/30/2023		1,050							1,050	1,050			
100158136	CHARLOTTE	NC		07/09/2024		672							672	672			
100151376	HENDERSON	NV		05/10/2024		791							791	791			
100168640	MYRTLE BEACH	SC		09/25/2024		1,281							1,281	1,281			
100115390	ATLANTA	GA		07/17/2023		894							894	894			
100160920	LAWRENCEVILLE	GA		07/24/2024		636							636	636			
100115394	ATLANTA	GA		07/17/2023		894							894	894			
100181996	MCKINNEY	TX		12/12/2024		1,117							1,117	1,117			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		1,152							1,152	1,152			
100163221	DAVENPORT	FL		08/13/2024		775							775	775			
100068152	SAINT LOUIS	MO		08/25/2021		1,757							1,757	1,757			
100163220	TACOMA	WA		08/13/2024		1,970							1,970	1,970			
100030908	SALINAS	CA		04/09/2019		1,511							1,511	1,511			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115395	ATLANTA	GA		07/17/2023		894							894	894			
100115392	ATLANTA	GA		07/17/2023		894							894	894			
100161586	UNITED KINGDOM	GBR		07/29/2024		836							836	852	16		16
100025522	OAK PARK	IL		09/20/2018		1,570							1,570	1,570			
100170216	ANNA	TX		10/08/2024		839							839	839			
100136434	PALM COAST	FL		11/20/2023		2,874							2,874	2,874			
100147917	AUBREY	TX		04/08/2024		1,880							1,880	1,880			
100155227	MANOR	TX		07/19/2024		527							527	527			
100148791	DAVENPORT	FL		04/17/2024		763							763	763			
100148311	LAWRENCEVILLE	GA		04/12/2024		658							658	658			
100172261	LEXINGTON	KY		10/21/2024		757							757	757			
100048889	CHICAGO	IL		11/20/2020		1,497							1,497	1,497			
100171555	MONROE	NC		10/16/2024		1,022							1,022	1,022			
100147685	GREELEY	CO		04/04/2024		501							501	501			
100013997	TRUSSVILLE	AL		05/25/2017		1,768							1,768	1,768			
100180318	NAPLES	FL		11/25/2024		806							806	806			
100169319	NEW ALBANY	OH		09/27/2024		520							520	520			
100145523	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,340)	(68)	(1,341)	(1,409)
100161515	POOLER	GA		07/30/2024		710							710	710			
100153245	BUFORD	GA		05/30/2024		830							830	830			
100162806	PASO ROBLES	CA		08/12/2024		699							699	699			
100066831	PLANTATION	FL		08/02/2021		2,700							2,700	2,700			
100148748	WAKE FOREST	NC		04/17/2024		812							812	812			
100158504	PROVO	UT		07/10/2024		717							717	717			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		1,650							1,650	1,650			
100139818	UNITED KINGDOM	GBR		12/18/2023		3							3		(3)		(3)
100169688	NORWALK	CA		09/30/2024		813							813	813			
100100296	SUN CITY WEST	AZ		03/24/2023		72							72	72			
100148062	WYLIE	TX		04/10/2024		739							739	739			
100148655	COLUMBIA	SC		04/15/2024		526							526	526			
100139842	UNITED KINGDOM	GBR		12/18/2023		1,309							1,309	1,400	91		91
100145481	UNITED KINGDOM	GBR		03/12/2024		(26)							(26)		26		26
100147009	AUSTIN	TX		03/27/2024		790							790	790			
100140066	KENNESAW	GA		01/09/2024		627							627	627			
100140316	CYPRESS	TX		01/18/2024		739							739	739			
100110035	NEWARK	NJ		06/23/2023		7,453							7,453	7,453			
100144417	WILDWOOD	NJ		03/07/2024		793							793	793			
100146897	CHICAGO	IL		03/26/2024		740							740	740			
100120906	OXFORD	FL		08/30/2023		785							785	785			
100108217	NEW CARROLLTON	MD		05/24/2023		911							911	911			
100168234	BURNSVILLE	MN		09/20/2024		1,609							1,609	1,609			
100133786	SPRING	TX		10/20/2023		580							580	580			
100165825	METAIRIE	LA		08/29/2024		610							610	610			
100076458	PANAMA CITY BEACH	FL		12/21/2021		1,546							1,546	1,546			
100165827	METAIRIE	LA		08/29/2024		610							610	610			
100165028	NEWTON	NJ		08/28/2024		1,025							1,025	1,025			
100110350	BOULDER	CO		06/30/2023		16,693							16,693	16,693			
100028555	OXON HILL	MD		10/26/2018		1,486							1,486	1,486			
100133825	TOLLESON	AZ		10/20/2023		615							615	615			
100168860	UNITED KINGDOM	GBR		09/26/2024		6							6		(6)		(6)
100186291	GROVELAND	FL		12/27/2024		790							790	790			

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100074144	SICKLERVILLE	NJ		12/09/2021		1,170							1,170	1,170			
100167461	GOLDEN VALLEY	MN		09/16/2024		50,711							50,711	50,711			
100119825	ORLANDO	FL		08/08/2023		754							754	754			
100182698	DIVIDE	CO		12/12/2024		728							728	728			
100168006	TOMS RIVER	NJ		09/20/2024		866							866	866			
100140463	LOGANVILLE	GA		01/18/2024		982							982	982			
100055876	CORONA	CA		03/26/2021		2,182							2,182	2,182			
100179789	SAVANNAH	GA		11/21/2024		797							797	797			
100028668	HESPERIA	CA		10/26/2018		1,958							1,958	1,958			
100165817	METAIRIE	LA		08/29/2024		549							549	549			
100120306	AUSTIN	TX		08/18/2023		627							627	627			
100169292	SAN FRANCISCO	CA		09/27/2024		706							706	706			
100110340	CHEYENNE	WY		06/30/2023		2,475							2,475	2,475			
100148341	STEPHENS CITY	VA		04/12/2024		1,139							1,139	1,139			
100156507	BAKERSFIELD	CA		06/24/2024		638							638	638			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		2,857							2,857	2,857			
100015817	NATIONAL CITY	CA		02/27/2018		1,852							1,852	1,852			
100029577	DULUTH	GA		10/26/2018		4,866							4,866	4,866			
100131759	NASHVILLE	TN		10/06/2023		1,260							1,260	1,260			
100026284	NORWALK	CA		09/20/2018		1,235							1,235	1,235			
100137745	STEPHENS CITY	VA		12/08/2023		1,052							1,052	1,052			
100120806	WEST YARMOUTH	MA		08/25/2023		886							886	886			
100143558	COPIAGUE	NY		02/21/2024		772							772	772			
100143025	HAYWARD	CA		02/12/2024		781							781	781			
100155012	BRADENTON	FL		07/19/2024		708							708	708			
100176015	WEST CHESTER	PA		12/20/2024		738							738	738			
100031051	TEWKSBURY	NJ		03/29/2019		2,322							2,322	2,322			
100164489	RIVERVIEW	FL		08/21/2024		3,479							3,479	3,479			
100182295	HUTTO	TX		12/12/2024		1,026							1,026	1,026			
100137756	HENDERSON	NV		12/08/2023		1,004							1,004	1,004			
100172458	CHARLOTTE	NC		10/23/2024		717							717	717			
100168762	SAINT AUGUSTINE	FL		09/26/2024		657							657	657			
100155068	MESA	AZ		07/19/2024		744							744	744			
100029174	RIVERSIDE	CA		10/26/2018		1,374							1,374	1,374			
100143709	ORMOND BEACH	FL		02/23/2024		603							603	603			
100100732	ALGONA	WA		04/28/2023		1,417							1,417	1,417			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		2,660							2,660	2,660			
100138792	TACOMA	WA		12/21/2023		764							764	764			
100108180	ROSEDALE	MD		05/24/2023		625							625	625			
100158899	ELLENSBURG	WA		07/12/2024		1,011							1,011	1,011			
100091413	MINNEAPOLIS	MN		02/22/2023		832							832	832			
100151666	JEANNETTE	PA		05/10/2024		817							817	817			
100139575	COMMERCE CITY	CO		12/28/2023		466							466	466			
100165997	LAS VEGAS	NV		09/06/2024		416							416	416			
100182609	STAFFORD	VA		12/12/2024		940							940	940			
100173229	CHARLOTTE	NC		10/30/2024		927							927	927			
100157663	DAVENPORT	FL		06/28/2024		730							730	730			
100147649	TAMARAC	FL		04/04/2024		601							601	601			
100171390	AUBREY	TX		10/16/2024		905							905	905			
100154161	DES PLAINES	IL		07/11/2024		795							795	795			
100117494	HELENA	MT		07/20/2023		860							860	860			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169625	FRESNO	CA		09/30/2024		1,194							1,194	1,194			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		756							756	756			
100044209	PLAINFIELD	NJ		08/19/2020		1,351							1,351	1,351			
100180048	NORTHFIELD	NJ		11/25/2024		773							773	773			
100121000	OCEAN CITY	MD		08/30/2023		777							777	777			
100120216	LEESBURG	FL		08/18/2023		885							885	885			
100148759	BALTIMORE	MD		04/17/2024		701							701	701			
100175185	GAITHERSBURG	MD		11/05/2024		941							941	941			
100148211	NORTH LAS VEGAS	NV		04/12/2024		815							815	815			
100141048	APOLLO BEACH	FL		02/20/2024		591							591	591			
100129905	RIVERHEAD	NY		09/27/2023		692							692	692			
100119531	MINNEOLA	FL		07/28/2023		859							859	859			
100164412	COLON	MI		08/21/2024		699							699	699			
100050311	SYLMAR	CA		11/20/2020		2,895							2,895	2,895			
100170296	KNOXVILLE	TN		10/08/2024		706							706	706			
100026688	LAS VEGAS	NV		09/26/2018		3,422							3,422	3,422			
100151661	GORDONSVILLE	VA		05/10/2024		820							820	820			
100101645	FORT MYERS	FL		04/26/2023		1,048							1,048	1,048			
100083799	BRIGHTON	CO		07/12/2022		915							915	915			
100142945	LOCUST GROVE	VA		02/09/2024		9,296							9,296	9,296			
100179591	EAST STROUDSBURG	PA		11/21/2024		750							750	750			
100175287	SAINT LOUIS	MO		11/05/2024		782							782	782			
100152368	CLOVIS	CA		05/17/2024		723							723	723			
100013589	SAN DIEGO	CA		05/25/2017		1,408							1,408	1,408			
100079128	NORTH LAS VEGAS	NV		02/24/2022		1,472							1,472	1,472			
100088859	FARMINGTON	MN		11/15/2022		823							823	823			
100140532	BAKERSFIELD	CA		01/19/2024		816							816	816			
100180431	MCKINNEY	TX		11/25/2024		846							846	846			
100157920	BLACKSTONE	VA		07/09/2024		721							721	721			
100076824	AUSTIN	TX		12/27/2021		1,167							1,167	1,167			
100073548	SAN PABLO	CA		11/19/2021		1,667							1,667	1,667			
100029049	BELTSVILLE	MD		10/26/2018		1,481							1,481	1,481			
100161838	CHICAGO	IL		07/31/2024		649							649	649			
100161527	FORT MYERS	FL		07/30/2024		635							635	635			
100120751	ANNA	TX		08/25/2023		810							810	810			
100108037	NEW ORLEANS	LA		05/25/2023		1,332							1,332	1,332			
100171699	ANNA	TX		10/16/2024		904							904	904			
100053382	SANTA CRUZ	CA		03/23/2021		3,670							3,670	3,670			
100045385	SANTA ROSA	CA		11/25/2020		907							907	907			
100138314	BRADENTON	FL		12/18/2023		1,985							1,985	1,985			
100131753	MAINEVILLE	OH		10/06/2023		983							983	983			
100049627	SIMI VALLEY	CA		11/20/2020		2,814							2,814	2,814			
100043549	SAN BERNARDINO	CA		08/13/2020		1,137							1,137	1,137			
100143135	HOLLYWOOD	FL		02/16/2024		2,292							2,292	2,292			
100119188	NORTH LAS VEGAS	NV		07/31/2023		778							778	778			
100182521	ROYERSFORD	PA		12/12/2024		737							737	737			
100165501	CAPE CORAL	FL		08/29/2024		2,360							2,360	2,360			
100133753	JACKSONVILLE	FL		10/23/2023		774							774	774			
100170184	LITTLETON	CO		10/08/2024		776							776	776			
100162964	ALBANY	OR		08/12/2024		932							932	932			
100171352	WEST SACRAMENTO	CA		10/16/2024		518							518	518			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100182090	SAN ANTONIO	TX		12/12/2024		957							957	957			
100088867	SANTA ROSA BEACH	FL		11/15/2022		802							802	802			
100077887	ROTTERDAM	NLD		12/29/2021		(73)							(73)		73		73
100027866	JACKSON	CA		10/26/2018		1,124							1,124	1,124			
100154779	AZUSA	CA		07/19/2024		683							683	683			
100164922	HACKETTSTOWN	NJ		08/28/2024		755							755	755			
100100724	MODESTO	CA		04/28/2023		1,289							1,289	1,289			
100116560	KISSIMMEE	FL		07/20/2023		498							498	498			
100159910	MIAMI	FL		08/16/2024		726							726	726			
100168943	ROTTERDAM	NLD		09/26/2024		(80)							(80)		80		80
100168589	MILLVILLE	DE		09/25/2024		976							976	976			
100175362	COLORADO SPRINGS	CO		11/05/2024		939							939	939			
100080315	DEN HAAG	NLD		02/22/2022		195,485							195,485	204,094	8,610		8,610
100084337	UTRECHT	NLD		06/30/2022		(65)							(65)		65		65
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		653							653	653			
100152651	IDAHO FALLS	ID		05/17/2024		756							756	756			
100135808	YUCAIPA	CA		11/10/2023		1,624							1,624	1,624			
100151368	WOODLAND	CA		05/10/2024		796							796	796			
100020164	BALDWIN PARK	CA		07/17/2018		7,156							7,156	7,156			
100086293	ZIERIKZEE	NLD		08/29/2022		(37)							(37)		37		37
100116309	HOWARD BEACH	NY		07/20/2023		3,297							3,297	3,297			
100182249	DELAWARE	OH		12/12/2024		1,170							1,170	1,170			
100176630	RIVERSIDE	CA		11/15/2024		1,310							1,310	1,310			
100158725	GRAPEVINE	TX		07/10/2024		726							726	726			
100025516	ESCONDIDO	CA		09/20/2018		1,546							1,546	1,546			
100150498	OCEAN VIEW	DE		05/03/2024		738							738	738			
100165477	SARASOTA	FL		08/29/2024		720							720	720			
100110942	OCEANSIDE	CA		06/29/2023		1,301							1,301	1,301			
100117688	CLERMONT	FL		07/20/2023		836							836	836			
100119228	MINERAL	VA		07/31/2023		930							930	930			
100078923	VICTORVILLE	CA		02/24/2022		1,751							1,751	1,751			
100076637	MANCHESTER	CA		12/30/2021		2,249							2,249	2,249			
100181991	RIVERVIEW	FL		12/12/2024		850							850	850			
100137747	NORTH LAS VEGAS	NV		12/08/2023		967							967	967			
100164418	HENDERSON	NV		08/21/2024		1,708							1,708	1,708			
100161100	TROUTMAN	NC		07/24/2024		1,009							1,009	1,009			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		1,704							1,704	1,704			
100171399	DAWSONVILLE	GA		10/16/2024		715							715	715			
100115344	NEWARK	NJ		07/17/2023		847							847	847			
100108128	PEORIA	AZ		05/24/2023		593							593	593			
100144270	MONROE	GA		03/07/2024		2,023							2,023	2,023			
100160229	LAKE GENEVA	WI		07/18/2024		673							673	673			
100118204	ATLANTA	GA		07/21/2023		725							725	725			
100173686	GRONINGEN	NLD		10/29/2024		(91)							(91)		91		91
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		1,739							1,739	1,739			
100078568	DEN HAAG	NLD		01/26/2022		(30)							(30)		30		30
100091622	ALBUQUERQUE	NM		03/07/2023		658							658	658			
100153233	RADCLIFF	KY		05/30/2024		752							752	752			
100175243	NASHVILLE	TN		11/05/2024		690							690	690			
100148069	YOUNGSVILLE	NC		04/10/2024		818							818	818			
100135109	NORTH FORT MYERS	FL		11/01/2023		869							869	869			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172763	DAYTONA BEACH	FL		12/06/2024		636							636	636			
100168886	UNITED KINGDOM	GBR		09/26/2024		12							12		(12)		(12)
100131972	COLUMBIA	MD		10/13/2023		844							844	844			
100053471	TOMS RIVER	NJ		03/23/2021		1,552							1,552	1,552			
100088115	NEW PORT RICHEY	FL		10/25/2022		932							932	932			
100161113	ROSEVILLE	CA		07/24/2024		970							970	970			
100158099	MARIETTA	GA		07/09/2024		892							892	892			
100174194	BEECH MOUNTAIN	NC		10/31/2024		733							733	733			
100175688	HOUSTON	TX		11/12/2024		658							658	658			
100110297	BALTIMORE	MD		06/30/2023		1,088							1,088	1,088			
100103721	GUSTINE	CA		05/08/2023		575							575	575			
100119487	MEBANE	NC		07/28/2023		967							967	967			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		1,251							1,251	1,251			
100135739	DELTONA	FL		11/10/2023		3,110							3,110	3,110			
100154570	WILMINGTON	DE		06/14/2024		630							630	630			
100067828	SACRAMENTO	CA		09/23/2021		1,455							1,455	1,455			
100109123	PHILADELPHIA	PA		06/05/2023		676							676	676			
100153263	ROCKY POINT	NC		05/30/2024		1,660							1,660	1,660			
100175271	GAINESVILLE	FL		11/05/2024		845							845	845			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		1,479							1,479	1,479			
100147030	WESTMINSTER	MD		03/27/2024		1,558							1,558	1,558			
100110240	COLUMBUS	OH		06/30/2023		894							894	894			
100048886	BABYLON	NY		11/20/2020		1,952							1,952	1,952			
100100737	INDIAN TRL	NC		04/28/2023		2,531							2,531	2,531			
100151566	LOGANVILLE	GA		05/10/2024		971							971	971			
100158121	VENICE	FL		07/09/2024		706							706	706			
100179611	HILLSBORO	OR		11/21/2024		2,208							2,208	2,208			
100154596	SAN BERNARDINO	CA		06/14/2024		642							642	642			
100161365	MABLETON	GA		07/25/2024		822							822	822			
100146953	NAVARRE	FL		03/26/2024		1,329							1,329	1,329			
100155560	SAN DIEGO	CA		06/18/2024		2,869							2,869	2,869			
100141302	KISSIMMEE	FL		01/30/2024		635							635	635			
100162903	TUCSON	AZ		08/12/2024		1,088							1,088	1,088			
100169622	HEMET	CA		09/30/2024		2,199							2,199	2,199			
100169447	HIXSON	TN		09/30/2024		1,119							1,119	1,119			
100146932	WATERBURY	CT		03/26/2024		1,193							1,193	1,193			
100084653	RICHMOND	TX		08/02/2022		205							205	205			
100091190	PHOENIX	AZ		01/31/2023		3,220							3,220	3,220			
100101840	CONROE	TX		04/06/2023		489							489	489			
100111437	COVINGTON	GA		06/29/2023		681							681	681			
100119493	ASTORIA	NY		07/28/2023		1,069							1,069	1,069			
100108381	TOMS RIVER TOWNSHIP	NJ		05/25/2023		735							735	735			
100102949	MIAMI GARDENS	FL		06/22/2023		595							595	595			
100173374	FORNEY	TX		10/30/2024		751							751	751			
100145814	PALM SPRINGS	FL		05/08/2024		738							738	738			
100161785	SAINT STEPHEN	SC		07/31/2024		765							765	765			
100026986	LOS ANGELES	CA		09/26/2018		1,286							1,286	1,286			
100110454	COMMERCE CITY	CO		06/30/2023		1,123							1,123	1,123			
100065132	SAN DIEGO	CA		07/14/2021		1,709							1,709	1,709			
100103105	CENTEREACH	NY		04/21/2023		724							724	724			
100142695	MERCED	CA		02/08/2024		924							924	924			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144294	PHOENIX	AZ		03/07/2024		672							672	672			
100083988	STOCKTON	CA		07/12/2022		1,015							1,015	1,015			
100150480	RIVERSIDE	CA		05/03/2024		721							721	721			
100127713	DEER PARK	TX		09/08/2023		868							868	868			
100140225	SAN ANTONIO	TX		01/11/2024		336							336	336			
100174313	YOUNG HARRIS	GA		10/31/2024		711							711	711			
100179742	DELAWARE	OH		11/21/2024		1,069							1,069	1,069			
100141534	KISSIMMEE	FL		01/30/2024		290							290	290			
100031084	MORENO VALLEY	CA		03/29/2019		2,033							2,033	2,033			
100026116	PITTSBURG	CA		09/20/2018		1,146							1,146	1,146			
100180044	GARFIELD	AR		11/25/2024		792							792	792			
100146926	FRESNO	CA		03/26/2024		752							752	752			
100140784	DECATUR	GA		01/22/2024		287							287	287			
100119441	CLINTON	CT		07/31/2023		4,658							4,658	4,658			
100148259	SAN ANTONIO	TX		04/12/2024		873							873	873			
100160194	BEATTYVILLE	KY		07/18/2024		706							706	706			
100067735	LAHAINA	HI		09/23/2021		1,603							1,603	1,603			
100030988	MORENO VALLEY	CA		03/29/2019		1,020							1,020	1,020			
100138178	KISSIMMEE	FL		12/14/2023		2,685							2,685	2,685			
100110306	PEORIA	AZ		06/30/2023		967							967	967			
100110292	PEORIA	AZ		06/30/2023		967							967	967			
100168610	FRANKFORT	IL		09/25/2024		753							753	753			
100087958	ROSEVILLE	CA		10/25/2022		497							497	497			
100147217	PATERSON	NJ		03/28/2024		1,647							1,647	1,647			
100140939	HOUSTON	TX		03/28/2024		569							569	569			
100081974	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(48)							(48)		48		48
100120503	NORFOLK	VA		08/18/2023		3,546							3,546	3,546			
100156062	KISSIMMEE	FL		06/18/2024		693							693	693			
100176741	DES PLAINES	IL		11/15/2024		1,864							1,864	1,864			
100119141	NEPTUNE BEACH	FL		07/31/2023		961							961	961			
100161945	HOQUIAM	WA		07/31/2024		764							764	764			
100158766	WAKE FOREST	NC		07/10/2024		824							824	824			
100133714	FREDERICK	MD		10/23/2023		1,096							1,096	1,096			
100081204	PEORIA	AZ		03/18/2022		1,665							1,665	1,665			
100054285	BROCKTON	MA		03/23/2021		1,156							1,156	1,156			
100027824	MIAMI	FL		10/26/2018		1,272							1,272	1,272			
100144378	WILMINGTON	DE		03/07/2024		739							739	739			
100143043	SAN MARCOS	TX		02/14/2024		630							630	630			
100172305	AURORA	CO		10/21/2024		4,012							4,012	4,012			
100155927	SURPRISE	AZ		06/17/2024		789							789	789			
100160089	PASCO	WA		07/17/2024		667							667	667			
100030870	BROOKLYN	NY		04/09/2019		1,168							1,168	1,168			
100156853	PHILADELPHIA	PA		06/27/2024		645							645	645			
100164861	LA HABRA	CA		08/26/2024		711							711	711			
100118811	DORAL	FL		08/30/2023		1,642							1,642	1,642			
100129280	ANNA	TX		09/25/2023		804							804	804			
100114997	MELISSA	TX		07/14/2023		1,450							1,450	1,450			
100102391	MILLBURY	MA		06/07/2023		781							781	781			
100146933	TEMPLE TERRACE	FL		03/26/2024		692							692	692			
100151745	CUTLER BAY	FL		05/10/2024		771							771	771			
100120939	POINCIANA	FL		08/30/2023		958							958	958			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173167	LAS VEGAS	NV		10/30/2024		31,295							31,295	31,295			
100148502	LIBERTY HILL	TX		04/12/2024		1,027							1,027	1,027			
100176183	DESOTO	TX		12/20/2024		659							659	659			
100102834	WESLEY CHAPEL	FL		06/22/2023		598							598	598			
100112092	NAPERVILLE	IL		06/29/2023		2,345							2,345	2,345			
100103306	SAN ANGELO	TX		04/27/2023		1,823							1,823	1,823			
100158256	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100114847	FRANKLIN	TX		07/10/2023		843							843	843			
100149358	LONGWOOD	FL		04/24/2024		716							716	716			
100065620	PORT SAINT LUCIE	FL		07/28/2021		1,436							1,436	1,436			
100115946	MADISON	TN		07/20/2023		1,277							1,277	1,277			
100138088	GERMANTOWN	MD		12/13/2023		530							530	530			
100085101	HEERLEN	NLD		07/27/2022		1,160							1,160	1,432	273		273
100135295	ASHEVILLE	NC		11/13/2023		689							689	689			
100013714	ATASCADERO	CA		05/25/2017		2,109							2,109	2,109			
100055904	HOUSTON	TX		03/26/2021		1,734							1,734	1,734			
100179493	NORTH LAS VEGAS	NV		11/21/2024		917							917	917			
100169966	FRESNO	CA		11/08/2024		1,868							1,868	1,868			
100150501	OCEAN VIEW	DE		05/03/2024		1,146							1,146	1,146			
100133850	CENTER CONWAY	NH		10/20/2023		635							635	635			
100161156	SURPRISE	AZ		07/24/2024		698							698	698			
100103716	SILVER SPRING	MD		05/08/2023		2,288							2,288	2,288			
100160862	DAYTON	OH		07/24/2024		660							660	660			
100117226	ELK GROVE	CA		07/20/2023		1,435							1,435	1,435			
100171667	NEWTOWN	PA		10/16/2024		21,820							21,820	21,820			
100026206	NEWARK	NJ		09/20/2018		1,381							1,381	1,381			
100150708	PORT CHARLOTTE	FL		05/06/2024		724							724	724			
100160107	SACHSE	TX		07/17/2024		722							722	722			
100039282	DUBLIN	IRL		09/27/2019		3,403							3,403	3,745	341		342
100146936	SALADO	TX		03/26/2024		740							740	740			
100150763	DURHAM	NC		05/07/2024		839							839	839			
100127677	MASTIC	NY		09/08/2023		514							514	514			
100173264	DAWSONVILLE	GA		10/30/2024		922							922	922			
100031057	SANTA MARIA	CA		03/29/2019		2,289							2,289	2,289			
100091310	GOODLETTSVILLE	TN		01/13/2023		769							769	769			
100149752	TUCSON	AZ		04/26/2024		700							700	700			
100182265	PORTLAND	OR		12/12/2024		1,069							1,069	1,069			
100083790	MANDEVILLE	LA		07/12/2022		843							843	843			
100164800	HEMPHILL	TX		08/26/2024		75,963							75,963	75,963			
100079114	AUSTIN	TX		02/24/2022		1,758							1,758	1,758			
100148816	JUPITER	FL		04/17/2024		735							735	735			
100148490	ESTERO	FL		04/12/2024		791							791	791			
100140243	CAPE CORAL	FL		01/18/2024		739							739	739			
100150954	RIVERVIEW	FL		05/08/2024		1,115							1,115	1,115			
100173183	ALLENTOWN	PA		10/30/2024		830							830	830			
100150936	HIXSON	TN		05/08/2024		1,467							1,467	1,467			
100110261	LANCASTER	PA		06/30/2023		994							994	994			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		1,398							1,398	1,398			
100171879	BUFORD	GA		10/17/2024		839							839	839			
100149473	CLARKSVILLE	TN		04/24/2024		788							788	788			
100120020	NAPLES	FL		08/11/2023		312							312	312			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151847	THOUSAND PALMS	CA		05/10/2024		641							641	641			
100032140	SAN JOSE	CA		03/29/2019		1,562							1,562	1,562			
100148043	WINCHESTER	CA		04/10/2024		66,959							66,959	66,959			
100139772	UNITED KINGDOM	GBR		12/18/2023		45							45		(45)		(45)
100179739	CELINA	TX		11/21/2024		1,040							1,040	1,040			
100155911	ATLANTA	GA		06/17/2024		785							785	785			
100150896	BRANDYWINE	MD		05/08/2024		712							712	712			
100136545	MYRTLE BEACH	SC		11/20/2023		885							885	885			
100131778	ANTIOCH	TN		10/06/2023		946							946	946			
100150096	STATESVILLE	NC		06/14/2024		697							697	697			
100179546	DAWSONVILLE	GA		11/21/2024		836							836	836			
100140124	MERCED	CA		01/09/2024		1,236							1,236	1,236			
100140219	WILLIS	TX		01/11/2024		(1,924)							(1,924)	(1,924)			
100185366	SPOKANE	WA		12/20/2024		851							851	851			
100160936	PITTSBURGH	PA		07/24/2024		768							768	768			
100174449	PHOENIX	AZ		10/31/2024		1,452							1,452	1,452			
100129690	CASA GRANDE	AZ		09/29/2023		753							753	753			
100142588	SARASOTA	FL		02/08/2024		730							730	730			
100055902	AUSTIN	TX		03/26/2021		1,745							1,745	1,745			
100132692	LAWRENCEVILLE	GA		11/03/2023		695							695	695			
100172404	GASTONIA	NC		10/23/2024		1,075							1,075	1,075			
100031461	VISTA	CA		03/29/2019		1,799							1,799	1,799			
100160504	TAMPA	FL		07/19/2024		455							455	455			
100173027	SACRAMENTO	CA		10/25/2024		657							657	657			
100048371	FREEHOLD	NJ		11/20/2020		1,398							1,398	1,398			
100173113	SACRAMENTO	CA		10/30/2024		784							784	784			
100175282	SACRAMENTO	CA		11/05/2024		1,762							1,762	1,762			
100151337	SAN FRANCISCO	CA		05/10/2024		21,980							21,980	22,264		284	284
100180513	HOUSTON	TX		11/26/2024		660							660	660			
100180520	HOUSTON	TX		11/26/2024		660							660	660			
100180406	SARATOGA SPRINGS	UT		11/25/2024		942							942	942			
100136236	LITTLE ELM	TX		11/20/2023		800							800	800			
100119357	MELISSA	TX		07/31/2023		845							845	845			
100109619	PALM BAY	FL		06/14/2023		503							503	503			
100062466	CHEYENNE	WY		07/01/2021		1,694							1,694	1,694			
100173863	EAU CLAIRE	WI		10/31/2024		687							687	687			
100068230	WILDWOOD	NJ		08/25/2021		2,524							2,524	2,524			
100138222	PEMBROKE PINES	FL		12/14/2023		625							625	625			
100147925	WESTON	TX		04/08/2024		934							934	934			
100031205	SAN DIEGO	CA		03/29/2019		898							898	898			
100146761	LAKEWOOD	CO		03/20/2024		1,151							1,151	1,151			
100164343	ALPHARETTA	GA		08/21/2024		764							764	764			
100165505	FORT WORTH	TX		08/29/2024		737							737	737			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		2,136							2,136	2,136			
100136410	RALEIGH	NC		11/20/2023		701							701	701			
100081497	MCKINNEY	TX		03/18/2022		3,144							3,144	3,144			
100049546	REDMOND	WA		11/20/2020		1,563							1,563	1,563			
100159353	WESTAMPTON	NJ		07/15/2024		914							914	914			
100165485	MONTCLAIR	CA		08/29/2024		1,690							1,690	1,690			
100156315	MIAMI	FL		07/25/2024		698							698	698			
100152825	CHICAGO	IL		05/22/2024		411							411	411			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100131994	BENTONVILLE	AR		10/13/2023		758							758	758			
100119573	HEERLEN	NLD		07/28/2023		(97)							(97)		97		97
100011371	HERNDON	VA		12/23/2016		5,509							5,509	5,509			
100138295	HERMITAGE	TN		12/18/2023		1,664							1,664	1,664			
100165805	DENVER	CO		08/29/2024		617							617	617			
100107812	WIMAUMA	FL		05/19/2023		947							947	947			
100031526	DANA POINT	CA		03/29/2019		2,842							2,842	2,842			
100147002	NAPLES	FL		03/27/2024		794							794	794			
100142943	ANNA	TX		02/09/2024		680							680	680			
100172499	FORT WORTH	TX		10/23/2024		789							789	789			
100165427	KANKAKEE	IL		08/29/2024		968							968	968			
100025837	ONTARIO	CA		09/20/2018		1,183							1,183	1,183			
100111299	CHULA VISTA	CA		06/29/2023		1,622							1,622	1,622			
100069806	BALDWIN	NY		09/01/2021		2,444							2,444	2,444			
100132349	PORT SAINT LUCIE	FL		11/03/2023		1,509							1,509	1,509			
100140159	DURHAM	NC		01/09/2024		1,124							1,124	1,124			
100143929	EL MONTE	CA		02/29/2024		745							745	745			
100115741	LAWRENCEVILLE	GA		07/20/2023		70,814							70,814	70,814			
100168456	COLUMBUS	OH		09/25/2024		918							918	918			
100148858	GOODYEAR	AZ		04/17/2024		689							689	689			
100136803	WATERBURY	CT		11/27/2023		559							559	559			
100179647	VALPARAISO	IN		11/21/2024		697							697	697			
100135793	MELISSA	TX		11/10/2023		716							716	716			
100126983	CLIFTON	NJ		08/30/2023		1,722							1,722	1,722			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		606							606	606			
100146605	BABYLON	NY		03/20/2024		340							340	340			
100151882	WARSAW	IN		05/10/2024		503							503	503			
100138922	HOUSTON	TX		12/21/2023		669							669	669			
100133636	EAST FALMOUTH	MA		10/23/2023		734							734	734			
100185378	MURPHY	NC		12/20/2024		957							957	957			
100167600	HOUSTON	TX		09/19/2024		805							805	805			
100025955	QUEENSTOWN	MD		09/20/2018		1,487							1,487	1,487			
100181696	MCALLEN	TX		12/11/2024		1,582							1,582	1,582			
100136584	BAKERSFIELD	CA		11/22/2023		858							858	858			
100062039	MARIETTA	GA		07/01/2021		2,201							2,201	2,201			
100131775	ANTIOCH	TN		10/06/2023		881							881	881			
100174237	CAPE CORAL	FL		10/31/2024		717							717	717			
100025192	SPRING VALLEY	CA		09/20/2018		1,236							1,236	1,236			
100182139	SAVANNAH	GA		12/12/2024		1,305							1,305	1,305			
100137672	GARDNER	MA		12/08/2023		707							707	707			
100161406	ATLANTIC BEACH	NC		07/26/2024		715							715	715			
100157990	GATLINBURG	TN		07/09/2024		703							703	703			
100150964	HUTTO	TX		05/08/2024		649							649	649			
100133814	AVONDALE	AZ		10/20/2023		612							612	612			
100139159	HESPERIA	CA		12/28/2023		461							461	461			
100175328	CHESHIRE	CT		11/05/2024		771							771	771			
100101668	GASTONIA	NC		04/26/2023		5,135							5,135	5,135			
100087965	LAWNDALE	CA		10/25/2022		1,098							1,098	1,098			
100179433	WASHINGTON	UT		11/21/2024		1,041							1,041	1,041			
100011935	SIMI VALLEY	CA		03/08/2017		3,181							3,181	3,181			
100149608	MABLETON	GA		04/26/2024		712							712	712			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039008	DUBLIN	IRL		09/27/2019		8,316							8,316	9,661	741	604	1,345
100170121	SARASOTA	FL		10/08/2024		844							844	844			
100180055	DAVENPORT	FL		11/25/2024		704							704	704			
100158802	ALTON	TX		07/10/2024		847							847	847			
100151126	STOCKTON	CA		05/08/2024		721							721	721			
100057988	LOMA LINDA	CA		06/30/2021		10,318							10,318	10,318			
100011974	SANTA ROSA	CA		03/08/2017		1,835							1,835	1,835			
100182654	SELBYVILLE	DE		12/12/2024		847							847	847			
100182573	BRANDYWINE	MD		12/12/2024		2,072							2,072	2,072			
100143683	KISSIMMEE	FL		02/22/2024		1,345							1,345	1,345			
100029481	SILVER SPRING	MD		10/26/2018		2,089							2,089	2,089			
100149856	JOELTON	TN		04/29/2024		13,825							13,825	13,825			
100169349	HAMILTON	NJ		09/27/2024		751							751	751			
100119273	BAKERSFIELD	CA		07/31/2023		881							881	881			
100158712	RALEIGH	NC		07/10/2024		824							824	824			
100172502	FORT WORTH	TX		10/23/2024		788							788	788			
100128514	HENDERSONVILLE	TN		09/15/2023		386							386	386			
100172791	VENICE	CA		12/06/2024		732							732	732			
100176909	MODESTO	CA		11/15/2024		861							861	861			
100139275	HUNTSVILLE	AL		12/28/2023		621							621	621			
100156397	HENDERSON	NV		07/25/2024		580							580	580			
100129842	COLTON	CA		09/27/2023		706							706	706			
100172364	MODESTO	CA		10/23/2024		777							777	777			
100162696	FORT WORTH	TX		08/12/2024		897							897	897			
100147091	TRACY	CA		03/28/2024		742							742	742			
100137661	MIDVALE	UT		12/08/2023		1,045							1,045	1,045			
100175157	BARTLETT	NH		11/05/2024		663							663	663			
100147006	WOODLAKE	CA		03/27/2024		685							685	685			
100174863	ROSEVILLE	CA		10/31/2024		26,595							26,595	26,595			
100133649	BARTLETT	NH		10/23/2023		763							763	763			
100180319	LEHI	UT		11/25/2024		940							940	940			
100100347	SECAUCUS	NJ		04/27/2023		1,387							1,387	1,387			
100161008	VENICE	FL		07/24/2024		694							694	694			
100148561	VAN ALSTYNE	TX		04/12/2024		798							798	798			
100147643	LAS VEGAS	NV		04/04/2024		814							814	814			
100171753	LAS VEGAS	NV		10/17/2024		837							837	837			
100029387	VALLEY STREAM	NY		10/26/2018		1,566							1,566	1,566			
100150490	KREMMLING	CO		05/03/2024		776							776	776			
100129556	MERCED	CA		09/29/2023		1,066							1,066	1,066			
100119661	DADE CITY	FL		08/08/2023		721							721	721			
100137211	KISSIMMEE	FL		11/28/2023		615							615	615			
100043167	SANTA FE SPRINGS	CA		05/28/2020		998							998	998			
100179992	PHOENIX	AZ		11/25/2024		700							700	700			
100165697	ASHBURN	VA		08/29/2024		596							596	596			
100160908	TUCSON	AZ		07/24/2024		699							699	699			
100109292	PANAMA CITY	FL		06/12/2023		1,277							1,277	1,277			
100153908	VACAVILLE	CA		06/05/2024		1,257							1,257	1,257			
100155914	ATLANTA	GA		06/17/2024		724							724	724			
100116057	LAS VEGAS	NV		07/20/2023		745							745	745			
100100633	MIAMI	FL		04/27/2023		562							562	562			
100101847	FONTANA	CA		04/06/2023		1,119							1,119	1,119			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067332	PEABODY	MA		08/02/2021		581							581	581			
100101553	JENSEN BEACH	FL		04/26/2023		1,256							1,256	1,256			
100137104	LILBURN	GA		11/28/2023		798							798	798			
100186383	WYLIE	TX		12/30/2024		2,772							2,772	2,772			
100149475	PINEVILLE	NC		04/24/2024		909							909	909			
100142162	HUMBLE	TX		02/29/2024		12,751							12,751	12,751			
100160961	ATLANTA	GA		07/24/2024		1,362							1,362	1,362			
100137582	DURHAM	NC		12/08/2023		1,748							1,748	1,748			
100179762	NILES	IL		11/21/2024		701							701	701			
100161107	MYRTLE BEACH	SC		07/24/2024		1,005							1,005	1,005			
100180116	SAN ANTONIO	TX		12/30/2024		449							449	449			
100136751	GREELEY	CO		11/27/2023		670							670	670			
100154616	COLORADO SPRINGS	CO		06/14/2024		826							826	826			
100101537	PANAMA CITY BEACH	FL		04/26/2023		709							709	709			
100082612	LOS ANGELES	CA		04/14/2022		1,356							1,356	1,356			
100158931	SPRING	TX		07/12/2024		726							726	726			
100114194	WATSONVILLE	CA		06/29/2023		1,669							1,669	1,669			
100173379	ALVIN	TX		10/30/2024		763							763	763			
100143144	BLUFF DALE	TX		02/16/2024		726							726	726			
100144636	WENDELL	NC		03/13/2024		1,071							1,071	1,071			
100182676	CLARKSVILLE	TN		12/12/2024		1,146							1,146	1,146			
100065574	BELLEVILLE	NJ		07/28/2021		1,805							1,805	1,805			
100164497	SEVIERVILLE	TN		08/21/2024		2,611							2,611	2,611			
100054091	IRVINE	CA		03/23/2021		1,521							1,521	1,521			
100153874	CAPE CORAL	FL		06/05/2024		566							566	566			
100148099	HUTTO	TX		04/10/2024		882							882	882			
100148116	EL DORADO HILLS	CA		04/10/2024		877							877	877			
100156804	ATLANTA	GA		06/27/2024		688							688	688			
100169691	BRADENTON	FL		09/30/2024		640							640	640			
100068268	ROCKAWAY BEACH	OR		08/25/2021		1,480							1,480	1,480			
100114539	PROVIDENCE	RI		06/29/2023		573							573	573			
100143320	SUMMERVILLE	SC		02/16/2024		1,132							1,132	1,132			
100147934	NORTH LAS VEGAS	NV		04/08/2024		1,165							1,165	1,165			
100118089	HAINES CITY	FL		07/20/2023		526							526	526			
100135240	WASHINGTON	UT		11/08/2023		787							787	787			
100144081	LAS VEGAS	NV		03/07/2024		754							754	754			
100145436	UNITED KINGDOM	GBR		03/12/2024		31							31		(31)		(31)
100162809	CARMEL	IN		08/12/2024		782							782	782			
100024914	SOUTH JORDAN	UT		09/20/2018		1,373							1,373	1,373			
100014306	LOS BANOS	CA		09/27/2017		1,644							1,644	1,644			
100147314	TIEL	NLD		03/27/2024		(100)							(100)		100		100
100138167	CATONSVILLE	MD		12/14/2023		733							733	733			
100160882	OAKLAND	TN		07/24/2024		734							734	734			
100070362	ZOETERMEER	NLD		08/31/2021		(46)							(46)		46		46
100137958	WEST PALM BEACH	FL		12/13/2023		41,106							41,106	41,106			
100152497	CLAYTON	GA		05/16/2024		634							634	634			
100144286	NEWTON	NJ		03/07/2024		608							608	608			
100152006	AUBREY	TX		06/14/2024		1,547							1,547	1,547			
100168738	MOORE	SC		09/26/2024		706							706	706			
100119102	SAN LEANDRO	CA		07/28/2023		1,803							1,803	1,803			
100155280	SANTA FE	NM		07/19/2024		572							572	572			

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100025961	WEST COVINA	CA		09/20/2018		1,743							1,743	1,743			
100158903	CHAMPION	PA		07/12/2024		700							700	700			
100048492	BRENTWOOD	CA		11/20/2020		3,094							3,094	3,094			
100076139	MEARS	MI		01/07/2022		1,402							1,402	1,402			
100121053	NETHERLANDS	NLD		08/28/2023		(61)							(61)		61		61
100180517	HOUSTON	TX		11/26/2024		660							660	660			
100147498	LAKE MARY	FL		04/03/2024		721							721	721			
100171524	RENO	NV		10/16/2024		977							977	977			
100129548	MERCED	CA		09/29/2023		1,651							1,651	1,651			
100091261	INDIO	CA		01/31/2023		545							545	545			
100142745	BERLIN	MD		02/08/2024		665							665	665			
100135770	FARMINGTON	MN		11/10/2023		758							758	758			
100152362	ROUND ROCK	TX		05/17/2024		715							715	715			
100111119	RANCHO CUCAMONGA	CA		06/29/2023		2,266							2,266	2,266			
100167442	JEFFERSON HILLS	PA		09/16/2024		647							647	647			
100079942	CYPRESS	TX		04/25/2022		1,206							1,206	1,206			
100142750	PORT SAINT LUCIE	FL		02/08/2024		742							742	742			
100068079	QUINCY	MA		09/23/2021		1,749							1,749	1,749			
100168025	ANNA	TX		09/20/2024		1,702							1,702	1,702			
100154617	RIALTO	CA		06/14/2024		648							648	648			
100174198	PALM BAY	FL		10/31/2024		648							648	648			
100065593	SANTA FE	NM		07/28/2021		1,623							1,623	1,623			
100132484	LOGANVILLE	GA		11/03/2023		220							220	220			
100179961	MILLMONT	PA		11/25/2024		476							476	476			
100030811	STERLING	VA		04/09/2019		3,185							3,185	3,185			
100055262	DOUGLAS	MA		03/23/2021		742							742	742			
100159601	HONOLULU	HI		07/15/2024		742							742	742			
100182564	CAROLINA BEACH	NC		12/12/2024		785							785	785			
100167587	CHARLOTTE	NC		09/19/2024		681							681	681			
100134785	VICTORVILLE	CA		10/30/2023		690							690	690			
100140269	DURHAM	NC		01/18/2024		691							691	691			
100162519	GREELEY	CO		08/12/2024		856							856	856			
100182220	MANY	LA		12/12/2024		680							680	680			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		696							696	696			
100103697	EASTON	MD		05/08/2023		590							590	590			
100164888	SWAN LAKE	NY		08/28/2024		690							690	690			
100143214	LA PLATA	MD		02/16/2024		1,217							1,217	1,217			
100117149	MATHER	CA		07/20/2023		943							943	943			
100153702	LIVE OAK	TX		05/31/2024		533							533	533			
100118163	DORAL	FL		07/20/2023		793							793	793			
100029758	RED FEATHER LAKES	CO		10/26/2018		1,557							1,557	1,557			
100142956	DOUGLASVILLE	GA		02/09/2024		752							752	752			
100142950	MURFREESBORO	TN		02/09/2024		723							723	723			
100186782	PHOENIX	AZ		12/31/2024		539							539	539			
100182229	OCEAN CITY	MD		12/12/2024		863							863	863			
100109188	CHARLOTTE	NC		07/21/2023		1,008							1,008	1,008			
100109582	CHARLESTOWN	IN		06/14/2023		876							876	876			
100171113	HAMILTON	NJ		11/22/2024		622							622	622			
100043570	SAUGUS	MA		08/13/2020		703							703	703			
100115375	CHICAGO	IL		07/17/2023		1,240							1,240	1,240			
100023484	RINGWOOD	NJ		09/04/2018		2,376							2,376	2,376			

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100114524	PHILADELPHIA	PA		06/29/2023		586							586	586			
100159998	JACKSONVILLE	FL		08/16/2024		575							575	575			
100167629	ARNOLD	MD		09/19/2024		783							783	783			
100076331	BRADENTON BEACH	FL		01/07/2022		1,707							1,707	1,707			
100172271	MEDINA	MN		10/21/2024		1,132							1,132	1,132			
100132039	SUWANEE	GA		10/13/2023		822							822	822			
100153598	NEW ALBANY	IN		05/31/2024		656							656	656			
100170256	FORT WORTH	TX		10/08/2024		1,008							1,008	1,008			
100170257	FORT WORTH	TX		10/08/2024		1,008							1,008	1,008			
100055035	BROOKLYN	NY		03/23/2021		3,184							3,184	3,184			
100143239	SPARKS	NV		02/16/2024		946							946	946			
100161824	FRANKLIN PARK	IL		07/31/2024		699							699	699			
100141205	ZEPHYRHILLS	FL		01/30/2024		468							468	468			
100159194	WINTER GARDEN	FL		07/15/2024		745							745	745			
100120506	FOREST HILL	MD		08/18/2023		594							594	594			
100164754	VERNON	NJ		08/26/2024		877							877	877			
100116233	NEWARK	NJ		07/20/2023		634							634	634			
100168469	VAIL	AZ		09/25/2024		1,746							1,746	1,746			
100151341	SAN FRANCISCO	CA		05/10/2024		1,060							1,060	1,060			
100118104	WALL TOWNSHIP	NJ		07/20/2023		390							390	390			
100132630	PUYALLUP	WA		11/03/2023		823							823	823			
100127982	DURHAM	NC		09/08/2023		789							789	789			
100154177	BUCKEYE	AZ		07/11/2024		791							791	791			
100029665	MODESTO	CA		10/26/2018		1,195							1,195	1,195			
100143880	ATASCADERO	CA		03/06/2024		755							755	755			
100148790	GREENSBORO	NC		04/17/2024		1,068							1,068	1,068			
100110460	WEST DES MOINES	IA		06/30/2023		1,086							1,086	1,086			
100168283	ATHENS	GA		09/20/2024		1,575							1,575	1,575			
100140127	MERCED	CA		01/09/2024		1,124							1,124	1,124			
100169492	BOISE	ID		09/30/2024		1,200							1,200	1,200			
100161605	UNITED KINGDOM	GBR		07/29/2024		6,723						(6,722)	1		(1)		(1)
100048262	HUNTLEY	IL		11/20/2020		1,753							1,753	1,753			
100172576	FORNEY	TX		10/23/2024		750							750	750			
100184925	RIVERTON	UT		12/17/2024		1,509							1,509	1,509			
100028779	VAN NUYS	CA		10/26/2018		1,449							1,449	1,449			
100131591	KISSIMMEE	FL		10/06/2023		771							771	771			
100103524	HOUSTON	TX		05/08/2023		479							479	479			
100168584	LAKE LURE	NC		09/25/2024		916							916	916			
100141941	BROOKLYN	NY		02/29/2024		692							692	692			
100175943	CHARLOTTE	NC		11/14/2024		634							634	634			
100175327	CRYSTAL BEACH	TX		11/05/2024		817							817	817			
100025496	SAN DIEGO	CA		09/20/2018		1,387							1,387	1,387			
100083991	HOMESTEAD	FL		07/12/2022		934							934	934			
100030844	PASADENA	CA		04/09/2019		1,243							1,243	1,243			
100141297	NAPERVILLE	IL		01/30/2024		615							615	615			
100174068	SUGAR LAND	TX		10/31/2024		495							495	495			
100175365	LAS VEGAS	NV		11/05/2024		16,016							16,016	16,016			
100053665	HURRICANE	UT		03/23/2021		1,373							1,373	1,373			
100120752	CUMMING	GA		08/25/2023		1,156							1,156	1,156			
100109687	GILROY	CA		06/16/2023		720							720	720			
100149110	DALLAS	TX		04/22/2024		518							518	518			

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100151630	ROWLETT	TX		05/10/2024		712							712	712			
100166159	CYPRESS	TX		09/09/2024		9,233							9,233	9,233			
100144072	SUGAR HILL	GA		03/07/2024		33,106							33,106	33,191		85	85
100043832	ALHAMBRA	CA		08/19/2020		1,123							1,123	1,123			
100173147	DAWSONVILLE	GA		10/30/2024		848							848	848			
100025871	PICO RIVERA	CA		09/20/2018		1,666							1,666	1,666			
100155886	FATE	TX		06/17/2024		712							712	712			
100161760	HACKETTSTOWN	NJ		07/31/2024		739							739	739			
100185621	KENNEWICK	WA		12/20/2024		1,241							1,241	1,241			
100179783	MYRTLE BEACH	SC		11/21/2024		744							744	744			
100129249	HOUSTON	TX		11/03/2023		708							708	708			
100065491	PORTLAND	OR		07/28/2021		1,697							1,697	1,697			
100164751	GREEN VALLEY	AZ		08/26/2024		705							705	705			
100109354	VENICE	FL		06/12/2023		863							863	863			
100171719	GEORGETOWN	TX		10/17/2024		61,258							61,258	61,258			
100153283	LAND O LAKES	FL		05/30/2024		887							887	887			
100116136	FRAZIER PARK AREA	CA		07/20/2023		1,428							1,428	1,428			
100068337	FREDERICKSBURG	VA		08/25/2021		1,520							1,520	1,520			
100030687	MANALAPAN	NJ		04/09/2019		1,702							1,702	1,702			
100025262	HERCULES	CA		09/20/2018		1,957							1,957	1,957			
100115473	MIDDLEBURG	FL		07/17/2023		546							546	546			
100025942	NORWALK	CA		09/20/2018		1,297							1,297	1,297			
100099987	TROUTDALE	OR		03/28/2023		887							887	887			
100153674	GARLAND	TX		05/31/2024		597							597	597			
100159378	BUFORD	GA		07/15/2024		626							626	626			
100185142	MADISON	TN		12/20/2024		1,090							1,090	1,090			
100150814	CARY	NC		05/08/2024		782							782	782			
100148630	SPANISH FORK	UT		05/15/2024		514							514	514			
100102102	WALDORF	MD		04/14/2023		505							505	505			
100120266	CHATTANOOGA	TN		08/18/2023		742							742	742			
100158587	LONG POND	PA		07/10/2024		720							720	720			
100138138	WHITTIER	NC		12/14/2023		18,742							18,742	18,742			
100127951	MURFREESBORO	TN		09/08/2023		43,736							43,736	43,736			
100171576	SURPRISE	AZ		10/16/2024		827							827	827			
100156554	KANAB	UT		06/24/2024		809							809	809			
100158598	CHARLOTTE	NC		07/10/2024		844							844	844			
100151259	FRESNO	CA		05/10/2024		712							712	712			
100147903	SPOKANE	WA		04/08/2024		1,139							1,139	1,139			
100013067	SAN FERNANDO	CA		05/25/2017		865							865	865			
100150728	CLEVELAND	OH		05/06/2024		721							721	721			
100131936	SUWANEE	GA		10/13/2023		942							942	942			
100143978	FISHERS	IN		02/29/2024		644							644	644			
100130274	GOODYEAR	AZ		09/28/2023		535							535	535			
100014949	SIMI VALLEY	CA		12/12/2017		2,782							2,782	2,782			
100137232	CASA GRANDE	AZ		11/29/2023		556							556	556			
100108102	NASHVILLE	TN		05/24/2023		764							764	764			
100157541	ROTTERDAM	NLD		06/28/2024		(105)							(105)		105		105
100109192	HOUSTON	TX		07/21/2023		818							818	818			
100129719	LEANDER	TX		09/29/2023		789							789	789			
100099674	DAVENPORT	FL		04/06/2023		1,068							1,068	1,068			
100057965	MT JULIET	TN		06/30/2021		1,667							1,667	1,667			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011245	WAILUKU	HI		01/27/2017		7,916							7,916	7,916			
100089663	DEN HAAG	NLD		11/29/2022		(102)							(102)		102		102
100063980	TEMECULA	CA		07/01/2021		1,803							1,803	1,803			
100049435	BROOKLYN	NY		11/20/2020		1,436							1,436	1,436			
100171523	FUQUAY VARINA	NC		10/16/2024		916							916	916			
100146978	DENVER	CO		03/26/2024		738							738	738			
100173095	COCONUT CREEK	FL		10/30/2024		20,789							20,789	20,789			
100171806	SARDINIA	OH		10/17/2024		3,163							3,163	3,163			
100110601	VANCOUVER	WA		06/30/2023		3,012							3,012	3,012			
100137637	DENTON	TX		12/08/2023		1,596							1,596	1,596			
100011565	BAY SHORE	NY		03/08/2017		1,276							1,276	1,276			
100169623	GLENDALE	AZ		09/30/2024		643							643	643			
100142733	OCEAN CITY	MD		02/08/2024		799							799	799			
100115385	NORTH LAUDERDALE	FL		07/17/2023		744							744	744			
100148736	MCKINNEY	TX		04/17/2024		752							752	752			
100165453	MONTICELLO	MN		08/29/2024		858							858	858			
100164992	TOBYHANNA	PA		08/28/2024		959							959	959			
100150128	MOUNT PLEASANT	SC		06/14/2024		1,670							1,670	1,670			
100115386	MESA	AZ		07/17/2023		504							504	504			
100161509	LAS VEGAS	NV		07/30/2024		692							692	692			
100153302	AVONDALE	AZ		05/30/2024		937							937	937			
100102700	KATY	TX		06/22/2023		748							748	748			
100000617	MIAMI	FL		09/27/2016		1,409							1,409	1,409			
100033189	DUBLIN	IRL		06/21/2019		3,794							3,794	737	272	(3,329)	(3,057)
100159421	FREDERICK	MD		07/15/2024		647							647	647			
100138110	ROCKVILLE	MD		12/14/2023		638							638	638			
100172775	PASCO	WA		12/06/2024		1,052							1,052	1,052			
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		1,268							1,268	1,268			
100053576	MOUNT SINAI	NY		03/23/2021		1,661							1,661	1,661			
100120513	LOS ANGELES	CA		08/18/2023		749							749	749			
100168466	DELAWARE	OH		09/25/2024		1,047							1,047	1,047			
100182136	MYRTLE BEACH	SC		12/12/2024		913							913	913			
100175640	PORT CHARLOTTE	FL		11/12/2024		442							442	442			
100178234	HOBBS	NM		11/19/2024		272							272	272			
100169142	SUWANEE	GA		09/27/2024		13,586							13,586	13,586			
100159267	FORT WORTH	TX		07/15/2024		736							736	736			
100108242	PORTLAND	OR		05/24/2023		555							555	555			
100127984	ANTIOCH	TN		09/08/2023		1,032							1,032	1,032			
100142699	ARGYLE	TX		02/08/2024		914							914	914			
100027777	PRIOR LAKE	MN		10/26/2018		1,266							1,266	1,266			
100054645	BETHPAGE	NY		03/23/2021		1,274							1,274	1,274			
100162849	GLASSBORO	NJ		08/12/2024		662							662	662			
100120810	PANAMA CITY BEACH	FL		08/25/2023		538							538	538			
100142795	APEX	NC		02/08/2024		801							801	801			
100184386	SPRING	TX		12/16/2024		498							498	498			
100148023	SANTA MARIA	CA		04/10/2024		1,279							1,279	1,279			
100167576	PENDERGRASS	GA		09/19/2024		757							757	757			
100026340	ISSUE	MD		09/20/2018		1,523							1,523	1,523			
100182075	AVONDALE	AZ		12/12/2024		898							898	898			
100144065	TWIN FALLS	ID		03/07/2024		736							736	736			
100165419	SPRING	TX		08/29/2024		897							897	897			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129448	KANNAPOLIS	NC		09/29/2023		766							766	766			
100138302	DAWSONVILLE	GA		12/18/2023		10,698							10,698	10,698			
100163213	ROSEMEAD	CA		08/13/2024		613							613	613			
100066199	WEST SACRAMENTO	CA		08/02/2021		2,287							2,287	2,287			
100169546	BLOOMFIELD	KY		09/30/2024		3,157							3,157	3,157			
100151738	RIO LINDA	CA		05/10/2024		64							64	64			
100158486	ANTHONY	FL		07/10/2024		694							694	694			
100148606	ANNA	TX		04/12/2024		821							821	821			
100175238	LAS VEGAS	NV		11/05/2024		854							854	854			
100133707	MURFREESBORO	TN		10/23/2023		1,130							1,130	1,130			
100140130	LOGANVILLE	GA		01/09/2024		1,115							1,115	1,115			
100185936	STOCKTON	CA		12/26/2024		66							66	66			
100151223	VANCOUVER	WA		05/10/2024		1,129							1,129	1,129			
100154585	GREENVILLE	TX		06/14/2024		620							620	620			
100101527	MCKINNEY	TX		04/26/2023		1,093							1,093	1,093			
100144608	WINTER GARDEN	FL		03/13/2024		787							787	787			
100144630	WINTER GARDEN	FL		03/13/2024		787							787	787			
100158761	DURHAM	NC		07/10/2024		794							794	794			
100186000	CORONA	CA		12/27/2024		1,571							1,571	1,571			
100136309	SACRAMENTO	CA		11/20/2023		768							768	768			
100068138	MINNEAPOLIS	MN		08/25/2021		1,587							1,587	1,587			
100137533	VENTNOR CITY	NJ		12/08/2023		3,463							3,463	3,463			
100133796	BEAUMONT	CA		10/20/2023		786							786	786			
100149419	NAPERVILLE	IL		04/24/2024		764							764	764			
100172177	SAN DIEGO	CA		10/17/2024		(8,116)							(8,116)	(8,116)			
100118710	SPARTANBURG	SC		07/25/2023		662							662	662			
100110664	PRINEVILLE	OR		06/30/2023		1,079							1,079	1,079			
100168215	MCKINNEY	TX		09/20/2024		7,356							7,356	7,356			
100171619	AUBREY	TX		10/16/2024		979							979	979			
100180377	BORDENTOWN	NJ		11/25/2024		796							796	796			
100028297	YONKERS	NY		10/26/2018		1,386							1,386	1,386			
100065773	CHARLESTON	SC		07/28/2021		1,597							1,597	1,597			
100120005	HERMITAGE	TN		08/11/2023		754							754	754			
100152445	LAS VEGAS	NV		05/17/2024		722							722	722			
100185463	ELKRIDGE	MD		12/20/2024		899							899	899			
100115941	JACKSONVILLE	FL		07/20/2023		769							769	769			
100144043	KUNA	ID		03/07/2024		721							721	721			
100144373	BONITA SPRINGS	FL		03/07/2024		801							801	801			
100086274	AMSTERDAM	NLD		08/29/2022		(74)							(74)		74		74
100137067	KENNESAW	GA		11/28/2023		1,215							1,215	1,215			
100078053	WINTER PARK	FL		01/21/2022		1,565							1,565	1,565			
100176743	DURHAM	NC		11/15/2024		1,199							1,199	1,199			
100028902	OAKLEY	CA		10/26/2018		1,019							1,019	1,019			
100141456	PLYMOUTH	MA		01/30/2024		626							626	626			
100083404	GORREDIJK	NLD		05/27/2022		(78)							(78)		78		78
100175048	LAS VEGAS	NV		11/05/2024		769							769	769			
100100413	DANBURY	CT		04/27/2023		1,877							1,877	1,877			
100180750	SPRING HILL	FL		11/26/2024		876							876	876			
100170369	HOLLY SPRINGS	NC		10/08/2024		1,516							1,516	1,516			
100149655	ANNA	TX		04/26/2024		782							782	782			
100161685	GELEEN	NLD		07/29/2024		(81)							(81)		81		81

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100085125	DEN HAAG	NLD		07/27/2022		(82)							(82)		82		82
100145092	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100088956	SCOTTSDALE	AZ		11/15/2022		629							629	629			
100134406	NETHERLANDS	NLD		10/27/2023		(76)							(76)		76		76
100148859	RALEIGH	NC		04/17/2024		813							813	813			
100146745	MEMPHIS	TN		03/20/2024		675							675	675			
100170407	HENDERSON	NV		10/09/2024		773							773	773			
100173209	CONCORD	NC		10/30/2024		746							746	746			
100142613	CARSON CITY	NV		02/08/2024		1,191							1,191	1,191			
100141769	LAMBERTVILLE	NJ		01/30/2024		682							682	682			
100147533	LAS VEGAS	NV		04/03/2024		761							761	761			
100144671	UNITED KINGDOM	GBR		03/12/2024		(47)							(47)		47		47
100163013	PALMYRA	PA		08/13/2024		1,459							1,459	1,459			
100167651	MABLETON	GA		09/19/2024		751							751	751			
100113219	HIALEAH	FL		06/29/2023		1,325							1,325	1,325			
100168458	NORTH LAS VEGAS	NV		09/25/2024		972							972	972			
100168336	BONITA SPRINGS	FL		09/20/2024		1,670							1,670	1,670			
100100406	MIDDLETOWN	NY		04/27/2023		1,145							1,145	1,145			
100185793	DORAL	FL		12/26/2024		850							850	850			
100167973	SUQUAMISH	WA		09/20/2024		5,956							5,956	5,956			
100136856	WAKE FOREST	NC		11/27/2023		836							836	836			
100148015	WINTER GARDEN	FL		04/10/2024		787							787	787			
100150113	SCHAUMBURG	IL		06/14/2024		1,603							1,603	1,603			
100144073	SARATOGA SPRINGS	UT		03/07/2024		794							794	794			
100101120	LARGO	FL		04/28/2023		774							774	774			
100159350	FREDERICK	MD		07/15/2024		955							955	955			
100148051	MELISSA	TX		04/10/2024		11,000							11,000	11,000			
100160224	ORMOND BEACH	FL		07/18/2024		696							696	696			
100128063	LA VERGNE	TN		09/08/2023		878							878	878			
100146881	COPPELL	TX		03/26/2024		818							818	818			
100140417	LAGO VISTA	TX		01/18/2024		820							820	820			
100132571	STOCKTON	CA		11/03/2023		699							699	699			
100151840	BAKERSFIELD	CA		05/10/2024		590							590	590			
100172517	OLYMPIA	WA		10/23/2024		1,030							1,030	1,030			
100091873	STEPHENVILLE	TX		01/30/2023		3,218							3,218	3,218			
100139543	WOODLAND	CA		12/28/2023		615							615	615			
100101517	RENO	NV		04/26/2023		1,304							1,304	1,304			
100166942	ROUND ROCK	TX		09/13/2024		1,002							1,002	1,002			
100142638	EVANS	GA		02/08/2024		2,466							2,466	2,466			
100141767	HAVRE DE GRACE	MD		01/30/2024		745							745	745			
100079807	JACKSONVILLE	FL		04/08/2022		995							995	995			
100129563	BENTONVILLE	AR		09/29/2023		2,256							2,256	2,256			
100112448	SADDLE BROOK	NJ		06/29/2023		1,462							1,462	1,462			
100132042	ANGIER	NC		10/13/2023		784							784	784			
100147999	BELLINGHAM	WA		04/10/2024		806							806	806			
100000222	OAKLEY	CA		09/27/2016		3,652							3,652	3,652			
100119258	COLUMBUS	OH		07/31/2023		889							889	889			
100074252	CRYSTAL LAKE	IL		12/09/2021		3							3	3			
100173137	GLEN ALLEN	VA		10/30/2024		761							761	761			
100166255	DALLAS	GA		09/09/2024		972							972	972			
100144185	AUSTIN	TX		03/07/2024		1,386							1,386	1,386			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162658	BREINIGSVILLE	PA		08/12/2024		994							994	994			
100164801	HILTON HEAD ISLAND	SC		08/26/2024		728							728	728			
100169437	NEW ALBANY	OH		09/30/2024		2,075							2,075	2,075			
100148388	BUCKEYE	AZ		04/12/2024		802							802	802			
100076687	EVERETT	WA		12/16/2021		1,362							1,362	1,362			
100171919	GRAND PRAIRIE	TX		10/17/2024		829							829	829			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		1,344							1,344	1,344			
100140448	WESTFIELD	IN		01/18/2024		1,016							1,016	1,016			
100165365	MANOR	TX		08/29/2024		1,363							1,363	1,363			
100168448	EUREKA	CA		09/25/2024		820							820	820			
100144431	ATLANTA	GA		03/07/2024		836							836	836			
100144434	SANFORD	FL		03/07/2024		824							824	824			
100151684	HENDERSON	NV		05/10/2024		2,226							2,226	2,226			
100114990	DENTON	TX		07/14/2023		1,044							1,044	1,044			
100164629	MOORESVILLE	NC		08/21/2024		766							766	766			
100129621	LAS VEGAS	NV		09/29/2023		741							741	741			
100026050	WESTMINSTER	CA		09/20/2018		1,922							1,922	1,922			
100128526	MELBOURNE	FL		09/15/2023		616							616	616			
100140304	LAS VEGAS	NV		01/18/2024		866							866	866			
100100579	CAVE CREEK	AZ		04/27/2023		5,354							5,354	5,354			
100113451	GLEN ALLEN	VA		06/29/2023		4,173							4,173	4,173			
100076486	MIAMI	FL		12/21/2021		1,238							1,238	1,238			
100162589	LAWRENCEVILLE	GA		08/12/2024		13,420							13,420	13,576		156	156
100153656	SANTA CLARITA	CA		05/31/2024		725							725	725			
100044184	SAN PABLO	CA		08/19/2020		4,544							4,544	4,544			
100160212	SURFSIDE BEACH	TX		07/18/2024		717							717	717			
100157940	HAINES CITY	FL		07/09/2024		641							641	641			
100164378	BALTIMORE	MD		08/21/2024		611							611	611			
100108910	EAST STROUDSBURG	PA		05/31/2023		816							816	816			
100132717	ODENTON	MD		11/03/2023		603							603	603			
100100878	ROUND ROCK	TX		04/28/2023		1,282							1,282	1,282			
100136471	STEPHENS CITY	VA		11/20/2023		1,100							1,100	1,100			
100134740	FRISCO	TX		10/30/2023		604							604	604			
100147874	RICHMOND HILL	GA		04/08/2024		1,065							1,065	1,065			
100179642	CHATTANOOGA	TN		11/21/2024		674							674	674			
100127591	ROSELLE	NJ		09/08/2023		877							877	877			
100142976	TOMS RIVER	NJ		02/09/2024		905							905	905			
100151518	TOLLESON	AZ		05/10/2024		730							730	730			
100030828	RIVERSIDE	CA		04/09/2019		795							795	795			
100099989	MADRAS	OR		03/28/2023		565							565	565			
100010919	SANTA ANA	CA		12/23/2016		1,310							1,310	1,310			
100162001	CANTON	GA		07/31/2024		529							529	529			
100132242	ANNA	TX		10/13/2023		788							788	788			
100160844	HOUSTON	TX		07/24/2024		1,087							1,087	1,087			
100065762	ANN ARBOR	MI		07/28/2021		1,682							1,682	1,682			
100115546	LEHIGH ACRES	FL		07/19/2023		754							754	754			
100145965	PACIFICA	CA		03/19/2024		527							527	527			
100174213	ROCKAWAY BEACH	OR		10/31/2024		1,223							1,223	1,223			
100168463	MONROE	NC		09/25/2024		980							980	980			
100060133	WASHINGTON	DC		06/25/2021		1,681							1,681	1,681			
100127613	RALEIGH	NC		09/08/2023		768							768	768			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110235	CHARLOTTESVILLE	VA		06/30/2023		1,145							1,145	1,145			
100148032	PINEVILLE	NC		04/10/2024		969							969	969			
100168119	SAN DIEGO	CA		09/20/2024		13,865							13,865	13,865			
100090079	COMMERCE CITY	CO		01/13/2023		749							749	749			
100168118	LAWRENCEVILLE	GA		09/20/2024		1,660							1,660	1,660			
100150712	OAK POINT	TX		05/06/2024		909							909	909			
100148828	LAUDERDALE LAKES	FL		04/17/2024		676							676	676			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,494							2,494	2,494			
100028576	ANTIOCH	CA		10/26/2018		1,196							1,196	1,196			
100165397	ANNA	TX		08/29/2024		1,345							1,345	1,345			
100132261	MEBANE	NC		10/13/2023		1,069							1,069	1,069			
100171763	GULF SHORES	AL		10/17/2024		5,074							5,074	5,074			
100110667	PRINEVILLE	OR		06/30/2023		1,079							1,079	1,079			
100110669	PRINEVILLE	OR		06/30/2023		1,079							1,079	1,079			
100168294	FARMINGTON	UT		09/20/2024		1,665							1,665	1,665			
100133722	LOGANVILLE	GA		10/23/2023		859							859	859			
100144410	PITTSBURGH	PA		03/07/2024		886							886	886			
100137577	TITUSVILLE	FL		12/08/2023		761							761	761			
100144096	LEBANON	OR		03/07/2024		839							839	839			
100169055	NASHVILLE	TN		09/27/2024		801							801	801			
100176724	HENDERSON	NV		11/15/2024		1,119							1,119	1,119			
100180057	LEWES	DE		11/25/2024		4,500							4,500	4,500			
100165486	STATELINE	NV		08/29/2024		799							799	799			
100017043	DEMAREST	NJ		05/16/2018		2,209							2,209	2,209			
100028096	WOODSIDE	NY		10/26/2018		1,311							1,311	1,311			
100038692	DUBLIN	IRL		09/27/2019		124							124	541	327	90	416
100164505	SAN ANTONIO	FL		08/21/2024		2,000							2,000	2,000			
100179491	MCKINNEY	TX		11/21/2024		2,906							2,906	2,906			
100026205	CALABASH	NC		09/20/2018		1,370							1,370	1,370			
100185314	ALPHARETTA	GA		12/20/2024		929							929	929			
100015806	SAN JOSE	CA		02/27/2018		2,612							2,612	2,612			
100161516	HORSHAM	PA		07/30/2024		796							796	796			
100014286	WEBSTER	NY		09/27/2017		1,038							1,038	1,038			
100156885	PHILADELPHIA	PA		06/27/2024		580							580	580			
100182537	CHARLOTTE	NC		12/12/2024		2,886							2,886	2,886			
100120666	EDGEWATER	FL		08/24/2023		670							670	670			
100138300	ARGYLE	TX		12/18/2023		720							720	720			
100181940	CHARLOTTE	NC		12/12/2024		941							941	941			
100144184	SURPRISE	AZ		03/07/2024		876							876	876			
100012627	BELLFLOWER	CA		05/25/2017		1,135							1,135	1,135			
100134322	SAN ANGELO	TX		10/27/2023		1,423							1,423	1,423			
100150094	YUMA	AZ		06/14/2024		477							477	477			
100165327	OCALA	FL		08/29/2024		1,723							1,723	1,723			
100156581	RALEIGH	NC		06/24/2024		704							704	704			
100024145	VANCOUVER	WA		09/10/2018		2,357							2,357	2,357			
100159968	MIRAMAR	FL		08/16/2024		16,353							16,353	16,353			
100170391	PHOENIX	AZ		10/09/2024		647							647	647			
100115296	THORNTON	CO		07/17/2023		1,629							1,629	1,629			
100173094	CHARLOTTE	NC		10/30/2024		777							777	777			
100120107	BLACK DIAMOND	WA		08/11/2023		788							788	788			
100181377	ADDISON	TX		12/06/2024		666							666	666			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176812	VERO BEACH	FL		11/15/2024		540							540	540			
100180002	MYRTLE BEACH	SC		11/25/2024		994							994	994			
100171405	CLARKSVILLE	TN		10/16/2024		771							771	771			
100168651	STONE MOUNTAIN	GA		09/25/2024		527							527	527			
100173224	ORMOND BEACH	FL		10/30/2024		921							921	921			
100110195	YUCCA VALLEY	CA		06/30/2023		782							782	782			
100116466	VERDI	NV		07/20/2023		648							648	648			
100160896	MIAMI	FL		07/24/2024		638							638	638			
100140826	CHICAGO	IL		03/06/2024		493							493	493			
100145377	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100115769	BRADENTON	FL		07/20/2023		8,228							8,228	8,228			
100171580	BROKEN BOW	OK		10/16/2024		639							639	639			
100025545	STATEN ISLAND	NY		09/20/2018		1,478							1,478	1,478			
100180288	HOMESTEAD	FL		11/25/2024		857							857	857			
100169578	PINON HILLS	CA		09/30/2024		2,266							2,266	2,266			
100135769	WEST WARWICK	RI		11/10/2023		836							836	836			
100155999	GOODLETTSVILLE	TN		06/18/2024		737							737	737			
100155910	DENTON	TX		06/17/2024		714							714	714			
100152406	MIDLOTHIAN	VA		05/17/2024		453							453	453			
100149401	CHARLOTTE	NC		04/24/2024		824							824	824			
100151042	CONROE	TX		05/08/2024		1,057							1,057	1,057			
100148764	LOVELAND	CO		04/17/2024		1,111							1,111	1,111			
100149514	PASCO	WA		04/26/2024		488							488	488			
100090107	SOQUEL	CA		01/13/2023		587							587	587			
100085110	HEERLEN	NLD		07/27/2022		1,136							1,136	1,403	268		268
100148282	ROUND ROCK	TX		04/12/2024		922							922	922			
100109791	KEY LARGO	FL		08/04/2023		771							771	771			
100138726	DEL VALLE	TX		02/02/2024		553							553	553			
100179749	STEPHENS CITY	VA		11/21/2024		2,104							2,104	2,104			
100138339	BRASELTON	GA		12/18/2023		846							846	846			
100102518	SAINT PETERSBURG	FL		06/07/2023		404							404	404			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		1,682							1,682	1,682			
100100790	FORT WASHINGTON	MD		04/28/2023		4,779							4,779	4,779			
100148642	OKLAHOMA CITY	OK		05/15/2024		758							758	758			
100151545	SAVANNAH	GA		05/10/2024		721							721	721			
100024651	CORONA	CA		09/20/2018		1,118							1,118	1,118			
100046291	SNOQUALMIE	WA		11/25/2020		1,419							1,419	1,419			
100025894	RESEDA	CA		09/20/2018		1,540							1,540	1,540			
100108077	SONORA	CA		05/24/2023		634							634	634			
100115876	PHOENIX	AZ		07/20/2023		1,082							1,082	1,082			
100178143	PURCHASE	NY		11/19/2024		1,501							1,501	1,501			
100173342	MILLIKEN	CO		10/30/2024		959							959	959			
100147070	ELK GROVE	CA		03/27/2024		844							844	844			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		1,479							1,479	1,479			
100061830	WHEATON	IL		07/01/2021		2,393							2,393	2,393			
100147850	SAN ANTONIO	TX		04/08/2024		827							827	827			
100071494	DECATUR	GA		10/26/2021		1,302							1,302	1,302			
100185423	LEWISVILLE	TX		12/20/2024		1,916							1,916	1,916			
100148325	CHARLOTTE	NC		04/12/2024		753							753	753			
100029098	LAS VEGAS	NV		10/26/2018		1,382							1,382	1,382			
100012395	NAPERVILLE	IL		04/28/2017		1,957							1,957	1,957			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146879	LAKEWOOD	NJ		03/26/2024		810							810	810			
100080475	MIAMI BEACH	FL		03/10/2022		1,326							1,326	1,326			
100135711	PINEVILLE	NC		11/10/2023		1,482							1,482	1,482			
100090695	SHIRLEY	NY		12/29/2022		701							701	701			
100132038	LAS VEGAS	NV		10/13/2023		32,915							32,915	32,915			
100147811	WILLIAMSBURG	VA		04/08/2024		810							810	810			
100152230	LAWRENCEVILLE	GA		05/17/2024		736							736	736			
100164744	JACKSONVILLE	FL		08/26/2024		3,445							3,445	3,445			
100148942	JACKSONVILLE	FL		04/17/2024		815							815	815			
100185968	LAVEEN	AZ		12/26/2024		1,731							1,731	1,731			
100162802	ROUND ROCK	TX		08/12/2024		707							707	707			
100147007	LAS VEGAS	NV		03/27/2024		801							801	801			
100110572	FOLSOM	CA		06/30/2023		1,992							1,992	1,992			
100110697	LEHIGH ACRES	FL		08/11/2023		623							623	623			
100116073	MIAMI GARDENS	FL		07/20/2023		687							687	687			
100142726	PORT SAINT LUCIE	FL		02/08/2024		630							630	630			
100078968	GARNER	NC		02/24/2022		500							500	500			
100133113	CAIRO	NY		11/29/2023		729							729	729			
100148706	HOLLY HILL	FL		04/17/2024		589							589	589			
100121014	PHOENIX	AZ		08/30/2023		1,465							1,465	1,465			
100141356	DUBLIN	CA		01/30/2024		600							600	600			
100185000	BULLHEAD CITY	AZ		12/19/2024		502							502	502			
100159224	AUBURN	GA		07/15/2024		689							689	689			
100152203	LAS VEGAS	NV		05/17/2024		771							771	771			
100014061	ARNOLD	MD		05/25/2017		1,696							1,696	1,696			
100155909	CHICAGO	IL		06/17/2024		819							819	819			
100031545	VALLEY CENTER	CA		03/29/2019		1,555							1,555	1,555			
100181245	WOODBRIDGE	VA		12/06/2024		923							923	923			
100148028	CHARLOTTE	NC		04/10/2024		652							652	652			
100110497	POMONA	CA		06/30/2023		934							934	934			
100173241	SAINT AUGUSTINE	FL		10/30/2024		702							702	702			
100136769	INDIANAPOLIS	IN		11/27/2023		504							504	504			
100117171	SUPERIOR	CO		07/20/2023		1,496							1,496	1,496			
100065858	LITTLE ELM	TX		07/27/2021		945							945	945			
100054208	SIMI VALLEY	CA		03/23/2021		877							877	877			
100168687	DAVENPORT	FL		09/25/2024		729							729	729			
100150634	VANCOUVER	WA		05/03/2024		950							950	950			
100172414	TALLAHASSEE	FL		10/23/2024		2,178							2,178	2,178			
100150767	SEVIERVILLE	TN		05/07/2024		759							759	759			
100172934	GRAFTON	MA		10/25/2024		693							693	693			
100116005	RENO	NV		07/20/2023		1,268							1,268	1,268			
100161143	SPANISH FORK	UT		07/24/2024		650							650	650			
100115421	ORMOND BEACH	FL		07/17/2023		3,361							3,361	3,361			
100110524	KISSIMMEE	FL		06/30/2023		1,011							1,011	1,011			
100135554	SAN BERNARDINO	CA		11/13/2023		838							838	838			
100178458	WINTER GARDEN	FL		11/21/2024		870							870	870			
100182027	LEANDER	TX		12/12/2024		889							889	889			
100075939	ST PETERSBURG	FL		01/07/2022		1,587							1,587	1,587			
100179707	REYNOLDSBURG	OH		11/21/2024		1,470							1,470	1,470			
100081372	PUEBLO	CO		03/18/2022		1,729							1,729	1,729			
100152232	OVIEDO	FL		05/17/2024		1,067							1,067	1,067			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117855	TACOMA	WA		07/20/2023		682							682	682			
100088188	PICKERINGTON	OH		10/13/2022		803							803	803			
100064930	MIAMI	FL		07/14/2021		1,456							1,456	1,456			
100137757	MELISSA	TX		12/08/2023		744							744	744			
100065519	NEWARK	NJ		07/28/2021		1,732							1,732	1,732			
100164604	PENDERGRASS	GA		08/21/2024		941							941	941			
100179460	ANNA	TX		11/21/2024		917							917	917			
100082919	MERCER ISLAND	WA		05/17/2022		1,132							1,132	1,132			
100048697	MIAMI	FL		11/20/2020		1,471							1,471	1,471			
100149714	HACKETTSTOWN	NJ		04/26/2024		717							717	717			
100165499	HOUSTON	TX		08/29/2024		773							773	773			
100152501	EDMOND	OK		05/17/2024		2,491							2,491	2,491			
100079994	MECHANICSVILLE	VA		04/25/2022		2,281							2,281	2,281			
100140335	JOHNSTON	IA		01/18/2024		1,058							1,058	1,058			
100161144	CANTON	GA		07/24/2024		639							639	639			
100068484	NEHALEM	OR		08/25/2021		1,718							1,718	1,718			
100162705	LIBERTY HILL	TX		08/12/2024		788							788	788			
100166089	SACHSE	TX		09/09/2024		3,985							3,985	3,985			
100138172	ARLINGTON	TX		12/14/2023		496							496	496			
100117779	BAKERSFIELD	CA		07/20/2023		742							742	742			
100115848	ATLANTA	GA		07/20/2023		922							922	922			
100131961	DECATUR	GA		10/13/2023		776							776	776			
100029237	CARBONDALE	CO		10/26/2018		6,366							6,366	6,366			
100162745	MIDLOTHIAN	TX		08/12/2024		689							689	689			
100172478	DAWSONVILLE	GA		10/23/2024		774							774	774			
100067998	TAMPA	FL		09/23/2021		1,745							1,745	1,745			
100110934	OCEANSIDE	CA		06/29/2023		1,324							1,324	1,324			
100045612	CHUGIAK	AK		11/25/2020		1,433							1,433	1,433			
100109330	NEW BRITAIN	CT		06/12/2023		1,016							1,016	1,016			
100156666	PORT SAINT LUCIE	FL		06/24/2024		4,147							4,147	4,147			
100102421	RICHMOND	TX		06/07/2023		471							471	471			
100179734	CELINA	TX		11/21/2024		1,025							1,025	1,025			
100115551	FLORENCE	OR		07/19/2023		1,133							1,133	1,133			
100054185	LAKEWOOD	CA		03/23/2021		3,217							3,217	3,217			
100107826	GLEN BURNIE	MD		05/19/2023		1,079							1,079	1,079			
100147946	FLORENCE	AZ		04/08/2024		804							804	804			
100179736	STEPHENS CITY	VA		11/21/2024		1,025							1,025	1,025			
100134953	LAWRENCEVILLE	GA		10/30/2023		641							641	641			
100158534	EDINBURG	TX		07/10/2024		758							758	758			
100158741	HUTTO	TX		07/10/2024		1,229							1,229	1,229			
100161547	ATHENS	GA		07/30/2024		790							790	790			
100012593	COMPTON	CA		05/25/2017		1,536							1,536	1,536			
100151054	CAPE CORAL	FL		05/08/2024		744							744	744			
100142727	HOUSTON	TX		02/08/2024		725							725	725			
100128378	LEHIGH ACRES	FL		09/15/2023		807							807	807			
100086010	GILBERT	AZ		09/02/2022		919							919	919			
100150983	LACKAWAXEN	PA		05/08/2024		856							856	856			
100157980	CABOT	AR		07/09/2024		817							817	817			
100117004	HOUSTON	TX		07/20/2023		1,456							1,456	1,456			
100120991	OCEAN PINES	MD		08/30/2023		815							815	815			
100079645	PHOENIX	AZ		04/08/2022		1,234							1,234	1,234			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110177	SAN DIEGO	CA		06/30/2023		1,031							1,031	1,031			
100159401	HOMESTEAD	FL		07/15/2024		630							630	630			
100170210	DAWSONVILLE	GA		10/08/2024		764							764	764			
100084827	MIAMI GARDENS	FL		08/02/2022		854							854	854			
100029756	LAKEWOOD	CA		10/26/2018		1,562							1,562	1,562			
100165411	DOYLESTOWN	PA		08/29/2024		642							642	642			
100135761	VICTORVILLE	CA		11/10/2023		686							686	686			
100116008	VISTA	CA		07/20/2023		1,433							1,433	1,433			
100147985	TACOMA	WA		04/10/2024		959							959	959			
100185312	SCOTTSDALE	AZ		12/20/2024		955							955	955			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		629							629	629			
100132036	GLENDALE	AZ		10/13/2023		844							844	844			
100186440	MATTHEWS	NC		12/30/2024		614							614	614			
100110487	BANGOR	ME		06/30/2023		790							790	790			
100135705	PRINCETON	TX		11/10/2023		766							766	766			
100148846	GREENACRES	FL		04/17/2024		855							855	855			
100150570	HENDERSON	NV		05/03/2024		966							966	966			
100111845	SPRINGFIELD GARDENS	NY		06/29/2023		500							500	500			
100151132	CAPE CORAL	FL		05/09/2024		777							777	777			
100127682	PARRISH	FL		09/08/2023		10,183							10,183	10,183			
100156445	BERTHOUD	CO		06/24/2024		699							699	699			
100138744	MILWAUKIE	OR		02/02/2024		691							691	691			
100133422	MONROE	NC		10/19/2023		836							836	836			
100148346	MADERA	CA		04/12/2024		3,054							3,054	3,054			
100000218	PLANTATION	FL		09/27/2016		4,142							4,142	4,142			
100126330	DETROIT	MI		08/30/2023		664							664	664			
100065302	JEFFERSON	OR		07/28/2021		1,828							1,828	1,828			
100081211	FRISCO	TX		03/18/2022		1,818							1,818	1,818			
100150537	BATON ROUGE	LA		05/03/2024		745							745	745			
100153860	WATERBURY	CT		06/05/2024		865							865	865			
100152231	FRESNO	CA		05/17/2024		787							787	787			
100185444	LAW RENCEVILLE	GA		12/20/2024		1,811							1,811	1,811			
100175161	LEHI	UT		11/05/2024		763							763	763			
100143570	RIDGE	NY		02/21/2024		582							582	582			
100159402	CLYDE	NC		07/15/2024		458							458	458			
100115397	LAKE GENEVA	WI		07/17/2023		886							886	886			
100148995	PALM DESERT	CA		04/19/2024		627							627	627			
100080205	LAFAYETTE	NJ		02/25/2022		1,720							1,720	1,720			
100151331	ROUND ROCK	TX		05/10/2024		707							707	707			
100080378	FRESNO	CA		04/14/2022		3,152							3,152	3,152			
100118044	NEWARK	NJ		07/20/2023		2,290							2,290	2,290			
100167924	LOS ANGELES	CA		09/20/2024		734							734	734			
100150849	WEYMOUTH	MA		05/08/2024		802							802	802			
100160994	BAKERSFIELD	CA		07/24/2024		748							748	748			
100100835	SPOTSYLVANIA	VA		04/28/2023		939							939	939			
100138165	MAGGIE VALLEY	NC		12/14/2023		645							645	645			
100138378	MIAMI	FL		12/18/2023		576							576	576			
100024309	MENIFEE	CA		09/20/2018		2,532							2,532	2,532			
100164496	LAKE ARIEL	PA		08/21/2024		1,447							1,447	1,447			
100135816	CANTON	GA		11/10/2023		872							872	872			
100109366	BRADENTON	FL		06/12/2023		872							872	872			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049914	STATEN ISLAND	NY		11/20/2020		2,202							2,202	2,202			
100148974	YORBA LINDA	CA		04/17/2024		5,318							5,318	5,318			
100055824	BROOKLYN	NY		03/23/2021		1,615							1,615	1,615			
100185854	LAS VEGAS	NV		12/26/2024		508							508	508			
100139373	WATERBURY	CT		12/28/2023		367							367	367			
100128177	PALM SPRINGS	CA		09/18/2023		818							818	818			
100171508	BUDA	TX		10/16/2024		7,562							7,562	7,562			
100147027	SUNBURY	NC		03/27/2024		949							949	949			
100109047	PLANTATION	FL		06/05/2023		655							655	655			
100149549	MOSELEY	VA		04/26/2024		936							936	936			
100164277	HENDERSON	NV		08/21/2024		1,751							1,751	1,751			
100147898	RICHMOND HILL	GA		04/08/2024		898							898	898			
100026019	RED BANK	NJ		09/20/2018		1,629							1,629	1,629			
100156567	CHARLOTTE	NC		06/24/2024		3,185							3,185	3,185			
100169043	DURHAM	NC		09/27/2024		632							632	632			
100085998	TODOS SANTOS	MEX		08/19/2022		1,152							1,152	1,152			
100132726	SPOKANE VALLEY	WA		11/03/2023		704							704	704			
100142406	FORKED RIVER	NJ		02/02/2024		821							821	821			
100143286	TAMPA	FL		02/16/2024		814							814	814			
100054592	PALM CITY	FL		03/23/2021		399							399	399			
100121023	ROCKPORT	TX		08/30/2023		754							754	754			
100146723	APPLE VALLEY	CA		03/20/2024		817							817	817			
100044273	CORAL SPRINGS	FL		08/19/2020		1,145							1,145	1,145			
100143290	HARRISBURG	NC		02/16/2024		3,908							3,908	3,908			
100164733	BRADENTON	FL		08/23/2024		581							581	581			
100179593	ROYERSFORD	PA		11/21/2024		777							777	777			
100148034	HUTTO	TX		04/10/2024		707							707	707			
100147352	DENTON	TX		05/08/2024		643							643	643			
100171729	BUDA	TX		10/17/2024		12,196							12,196	12,196			
100175288	CORDOVA	TN		11/05/2024		854							854	854			
100162764	KATY	TX		08/12/2024		1,581							1,581	1,581			
100164467	MCKINNEY	TX		08/21/2024		762							762	762			
100169805	DUBLIN	OH		09/30/2024		621							621	621			
100060309	RICHMOND	VA		06/25/2021		1,918							1,918	1,918			
100081031	FRAMINGHAM	MA		03/18/2022		1,782							1,782	1,782			
100013282	MIRAMAR	FL		05/25/2017		1,227							1,227	1,227			
100102645	NEW BRAUNFELS	TX		06/22/2023		599							599	599			
4010046675	TRENTON	NJ		03/22/2023		786							786	786			
100159867	POMPANO BEACH	FL		08/16/2024		602							602	602			
100173206	BAKERSFIELD	CA		10/30/2024		4,964							4,964	4,964			
100165513	BENTONVILLE	AR		08/29/2024		803							803	803			
100164602	DALLAS	TX		08/21/2024		575							575	575			
100168446	KNOXVILLE	TN		09/25/2024		1,490							1,490	1,490			
100179919	DAVENPORT	FL		11/25/2024		625							625	625			
100182119	WINTER GARDEN	FL		12/12/2024		953							953	953			
100172284	ANNA	TX		10/21/2024		846							846	846			
100151306	ROSEVILLE	CA		05/10/2024		1,055							1,055	1,055			
100017392	SYLMAR	CA		04/26/2018		4,611							4,611	4,611			
100127508	LADSON	SC		09/08/2023		754							754	754			
100172123	PATERSON	NJ		10/17/2024		946							946	946			
324080081	ALBANY	OR		10/31/2024		836,993							836,993	836,993			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078576	AMSTERDAM	NLD		01/26/2022		(57)							(57)		57		57
100140921	ENGLEWOOD	FL		02/26/2024		2,073							2,073	2,073			
100119970	CHARLOTTE	NC		08/11/2023		776							776	776			
100120853	LITCHFIELD PARK	AZ		08/25/2023		4,047							4,047	4,047			
100163054	ANNA	TX		08/13/2024		780							780	780			
100185510	NORTH BAY VILLAGE	FL		12/20/2024		1,276							1,276	1,276			
100048121	WEST BABYLON	NY		11/20/2020		3,040							3,040	3,040			
100120043	CLEARWATER	FL		08/11/2023		847							847	847			
100029557	SEATTLE	WA		10/26/2018		2,512							2,512	2,512			
100163124	ORMOND BEACH	FL		08/13/2024		685							685	685			
100185152	PAYETTE	ID		12/20/2024		578							578	578			
100025245	LINDENHURST	NY		09/20/2018		1,521							1,521	1,521			
100074171	YORKVILLE	IL		12/09/2021		1,314							1,314	1,314			
100080909	MURRIETA	CA		03/10/2022		1,541							1,541	1,541			
100166208	SUNSET BEACH	NC		09/09/2024		1,096							1,096	1,096			
100103596	GREENSBORO	GA		05/08/2023		892							892	892			
100185169	RUNNING SPRINGS	CA		12/20/2024		928							928	928			
100164806	CALABASH	NC		08/26/2024		685							685	685			
100168272	COLORADO SPRINGS	CO		09/20/2024		2,361							2,361	2,361			
100173260	FORT WORTH	TX		10/30/2024		759							759	759			
100158335	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100129952	GOSHEN	NY		09/27/2023		663							663	663			
100182656	WEST DOVER	VT		12/12/2024		995							995	995			
100158333	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100158056	COLLEGE STATION	TX		07/09/2024		1,049							1,049	1,049			
100024968	OAK PARK	IL		09/20/2018		1,832							1,832	1,832			
100119063	BAKERSFIELD	CA		07/27/2023		628							628	628			
100114491	MAYWOOD	CA		06/29/2023		1,326							1,326	1,326			
100164358	BRANDYWINE	MD		08/21/2024		971							971	971			
100102156	HOUSTON	TX		04/14/2023		7,992							7,992	7,992			
100091049	BUENA PARK	CA		01/31/2023		1,140							1,140	1,140			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		685							685	685			
100127470	HOLLY SPRINGS	NC		09/08/2023		747							747	747			
100143722	MIAMI	FL		02/26/2024		536							536	536			
100133641	FORT LEE	NJ		10/23/2023		864							864	864			
100179735	STEPHENS CITY	VA		11/21/2024		1,111							1,111	1,111			
100168440	YOUNGSVILLE	NC		09/25/2024		708							708	708			
100161145	COOPER CITY	FL		07/24/2024		2,332							2,332	2,332			
100147588	BERWYN HEIGHTS	MD		04/04/2024		531							531	531			
100064974	DENVER	CO		07/14/2021		1,607							1,607	1,607			
100119220	PERTH AMBOY	NJ		07/31/2023		3,780							3,780	3,780			
100162926	KNOXVILLE	TN		08/12/2024		759							759	759			
100138375	EAST STROUDSBURG	PA		12/18/2023		565							565	565			
100149857	CONYERS	GA		04/29/2024		594							594	594			
100166170	BRISTOW	VA		09/09/2024		50,702							50,702	50,702			
100087298	RED OAK	TX		10/25/2022		1,375							1,375	1,375			
100089590	JACKSONVILLE	FL		01/30/2023		435							435	435			
100100643	ATLANTA	GA		03/28/2023		731							731	731			
100143329	APPLE VALLEY	CA		02/16/2024		731							731	731			
100031071	SILVER SPRING	MD		03/29/2019		2,017							2,017	2,017			
100127710	TOMS RIVER	NJ		09/08/2023		1,529							1,529	1,529			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067744	CINCINNATI	OH		09/23/2021		1,465							1,465	1,465			
100180070	CHARLOTTE	NC		11/25/2024		907							907	907			
100080163	HOLLYWOOD	FL		02/25/2022		1,411							1,411	1,411			
100127552	ORLANDO	FL		09/08/2023		796							796	796			
100115051	KINGSLAND	GA		07/14/2023		805							805	805			
100134424	NETHERLANDS	NLD		10/27/2023		(88)							(88)		88		88
100141380	GARLAND	TX		01/30/2024		549							549	549			
100081001	SAINT DAVIDS	PA		03/18/2022		1,679							1,679	1,679			
100150826	DOYLESTOWN	PA		05/08/2024		809							809	809			
100068123	AURORA	CO		08/25/2021		1,562							1,562	1,562			
100044526	SAN DIEGO	CA		11/19/2020		816							816	816			
100167610	SANTA CLARITA	CA		09/19/2024		939							939	939			
100117632	TUCSON	AZ		07/20/2023		607							607	607			
100159435	OOLTEWAH	TN		07/15/2024		658							658	658			
100181994	PALM COAST	FL		12/12/2024		834							834	834			
100084739	DEBARY	FL		08/02/2022		721							721	721			
100158762	SAN ANGELO	TX		07/10/2024		711							711	711			
100148865	MERIDIAN	ID		04/17/2024		695							695	695			
100149001	BAYVILLE	NJ		04/19/2024		707							707	707			
100182626	DENTON	TX		12/12/2024		848							848	848			
100173343	VICTORVILLE	CA		10/30/2024		1,401							1,401	1,401			
100029321	LIBERTY HILL	TX		10/26/2018		870							870	870			
100182584	WINTER GARDEN	FL		12/12/2024		782							782	782			
100027013	VALLEJO	CA		09/26/2018		1,000							1,000	1,000			
100169730	STOCKTON	CA		09/30/2024		672							672	672			
100166195	AUSTIN	TX		09/09/2024		2,295							2,295	2,295			
100031203	CORONA	CA		03/29/2019		1,800							1,800	1,800			
100142696	ARGYLE	TX		02/08/2024		1,903							1,903	1,903			
100166350	WALLINGFORD	CT		10/24/2024		880							880	880			
100153320	PORT CHARLOTTE	FL		05/30/2024		1,224							1,224	1,224			
100076782	BRADENTON	FL		12/27/2021		1,521							1,521	1,521			
100180298	DRIPPING SPRINGS	TX		11/25/2024		854							854	854			
100167614	SAINT CLOUD	FL		09/19/2024		677							677	677			
100142948	PHOENIXVILLE	PA		02/09/2024		818							818	818			
100120963	MADISON	AL		08/30/2023		1,301							1,301	1,301			
100150521	OAKWOOD	GA		05/03/2024		934							934	934			
100170341	WAUKESHA	WI		10/08/2024		558							558	558			
100086902	WEST CHICAGO	IL		09/21/2022		1,586							1,586	1,586			
100179434	ACWORTH	GA		11/21/2024		962							962	962			
100163237	MIAMI	FL		08/13/2024		699							699	699			
100079876	PARK CITY	UT		04/08/2022		1,359							1,359	1,359			
100160027	MELISSA	TX		07/17/2024		1,332							1,332	1,332			
100166149	SARATOGA SPRINGS	UT		09/09/2024		964							964	964			
100172209	SHELBYVILLE	TN		10/17/2024		816							816	816			
100166052	NORTH LAS VEGAS	NV		09/06/2024		394							394	394			
100155389	ARLINGTON	VA		06/18/2024		1,722							1,722	1,722			
100153725	OREM	UT		07/11/2024		598							598	598			
100142758	WENDELL	NC		02/08/2024		967							967	967			
100057731	MEMPHIS	TN		06/30/2021		1,611							1,611	1,611			
100145261	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100140088	ORONOGO	MO		01/09/2024		1,034							1,034	1,034			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173230	SAVANNAH	GA		10/30/2024		910							910	910			
100131662	MIAMI	FL		10/06/2023		874							874	874			
100168620	RALEIGH	NC		09/25/2024		852							852	852			
100147926	LAS VEGAS	NV		04/08/2024		805							805	805			
100133106	SPRINGFIELD	VA		11/29/2023		13,285							13,285	13,285			
100084688	TUCSON	AZ		08/02/2022		607							607	607			
100135742	ANNA	TX		11/10/2023		769							769	769			
100180060	COLORADO SPRINGS	CO		11/25/2024		1,129							1,129	1,129			
100055629	CHICAGO	IL		03/23/2021		1,003							1,003	1,003			
100166945	HUNTSVILLE	TX		09/13/2024		638							638	638			
100171553	WHITE HOUSE	TN		10/16/2024		902							902	902			
100012008	WEST LINN	OR		03/08/2017		2,219							2,219	2,219			
100112301	BOWIE	MD		06/29/2023		1,877							1,877	1,877			
100181289	LOS ANGELES	CA		12/06/2024		1,109							1,109	1,109			
100142802	DAVENPORT	FL		02/08/2024		2,035							2,035	2,035			
100149371	MT JULIET	TN		04/24/2024		7,214							7,214	7,214			
100143301	LOGANVILLE	GA		02/16/2024		931							931	931			
100135471	LAKEVILLE	MN		11/13/2023		1,054							1,054	1,054			
100170110	MADISON	WI		10/08/2024		762							762	762			
100169089	NOKOMIS	FL		09/27/2024		685							685	685			
100170040	MIRAMAR	FL		11/08/2024		803							803	803			
100117354	OAKLAND	CA		07/20/2023		2,048							2,048	2,048			
100110405	SAN TAN VALLEY	AZ		06/30/2023		1,315							1,315	1,315			
100155941	FORT WORTH	TX		06/17/2024		819							819	819			
100182579	EL DORADO HILLS	CA		12/12/2024		845							845	845			
100100447	COVINGTON	LA		04/27/2023		677							677	677			
100083952	APACHE JUNCTION	AZ		07/12/2022		1,060							1,060	1,060			
100164202	GWYNN OAK	MD		08/21/2024		525							525	525			
100151940	PATERSON	NJ		06/14/2024		639							639	639			
100120480	TEMPLE HILLS	MD		08/18/2023		1,830							1,830	1,830			
100175335	HARLINGEN	TX		11/05/2024		917							917	917			
100119506	VANCOUVER	WA		07/28/2023		771							771	771			
100129478	PORTERVILLE	CA		09/29/2023		744							744	744			
100176940	FORT LAUDERDALE	FL		11/15/2024		658							658	658			
100115799	MURRELLS INLET	SC		07/20/2023		776							776	776			
100117549	ROUND ROCK	TX		07/20/2023		976							976	976			
100165507	RENCEVILLE	GA		08/29/2024		730							730	730			
100168000	KATY	TX		09/20/2024		2,876							2,876	2,876			
100159327	BRADENTON	FL		07/15/2024		3,588							3,588	3,588			
100148857	WAKE FOREST	NC		04/17/2024		767							767	767			
100160355	SURPRISE	AZ		09/06/2024		853							853	853			
100090393	TOMBALL	TX		12/28/2022		424							424	424			
100025392	SALEM	OR		09/20/2018		1,470							1,470	1,470			
100154648	DADEVILLE	AL		07/19/2024		714							714	714			
100055198	CLINTON	MD		03/23/2021		1,441							1,441	1,441			
100138693	HOUSTON	TX		02/02/2024		371							371	371			
100143451	MESA	AZ		02/16/2024		472							472	472			
100151524	CLEARWATER	FL		05/10/2024		793							793	793			
100164273	SEVIERVILLE	TN		08/21/2024		681							681	681			
100086971	AURORA	IL		10/24/2022		836							836	836			
100138105	KAPOLEI	HI		12/14/2023		681							681	681			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150530	IDAHO FALLS	ID		05/03/2024		11,278							11,278	11,278			
100174382	WINTER HAVEN	FL		10/31/2024		694							694	694			
100157965	DURHAM	NC		07/09/2024		724							724	724			
100151753	LAS VEGAS	NV		05/10/2024		822							822	822			
100173312	LEONARDTOWN	MD		10/30/2024		706							706	706			
100150024	CHANDLER	AZ		06/07/2024		752							752	752			
100159295	MCKINNEY	TX		07/15/2024		41,314							41,314	41,450		136	136
100151875	TUCKER	GA		05/10/2024		515							515	515			
100155191	ELLIJAY	GA		07/19/2024		658							658	658			
100157927	JACKSONVILLE	FL		07/09/2024		468							468	468			
100151734	LOS ANGELES	CA		05/10/2024		554							554	554			
100142097	GRAYSON	GA		02/29/2024		679							679	679			
100079948	DESTIN	FL		04/25/2022		1,101							1,101	1,101			
100148094	DRIPPING SPRINGS	TX		04/10/2024		839							839	839			
100129487	FERNDALE	WA		09/29/2023		772							772	772			
100167592	CHARLOTTE	NC		09/19/2024		673							673	673			
100138216	GARDEN GROVE	CA		12/14/2023		13,250							13,250	13,250			
100139279	SAN JOSE	CA		12/28/2023		5,649							5,649	5,649			
100144376	PFLUGERVILLE	TX		03/07/2024		817							817	817			
100165466	NEW ORLEANS	LA		08/29/2024		763							763	763			
100116492	LEAGUE CITY	TX		07/20/2023		1,500							1,500	1,500			
100100907	BELTSVILLE	MD		04/28/2023		1,145							1,145	1,145			
100129686	ROGERS	AR		09/29/2023		758							758	758			
100053777	HANFORD	CA		03/23/2021		697							697	697			
100150805	VENTNOR CITY	NJ		05/08/2024		706							706	706			
100109245	HOLLYWOOD	FL		07/21/2023		1,269							1,269	1,269			
100135094	AVONDALE	AZ		11/01/2023		757							757	757			
100164895	HACKETTSTOWN	NJ		08/28/2024		755							755	755			
100027771	GONZALES	TX		10/26/2018		1,221							1,221	1,221			
100172794	KENNEWICK	WA		12/06/2024		764							764	764			
100174803	KANSAS CITY	MO		10/31/2024		2,200							2,200	2,200			
100163869	HUDSON	NH		09/27/2024		569							569	569			
100156022	NORTH PORT	FL		06/18/2024		729							729	729			
100078247	DEARBORN	MI		02/10/2022		1,001							1,001	1,001			
100109675	KANNAPOLIS	NC		06/16/2023		625							625	625			
100099842	CHICAGO	IL		02/28/2023		748							748	748			
100031111	SANTA MARIA	CA		03/29/2019		1,860							1,860	1,860			
100164373	FRESNO	CA		08/21/2024		508							508	508			
100146876	PITTSBURGH	PA		03/26/2024		673							673	673			
100150918	EDMOND	OK		05/08/2024		712							712	712			
100134473	LOGANVILLE	GA		10/30/2023		492							492	492			
100132017	MURFREESBORO	TN		10/13/2023		867							867	867			
100013741	MORENO VALLEY	CA		05/25/2017		1,053							1,053	1,053			
100162631	LAKE HAMILTON	FL		08/12/2024		570							570	570			
100172325	THOMPSONS STATION	TN		10/21/2024		904							904	904			
100132281	CHERRY HILL	NJ		10/13/2023		761							761	761			
100100452	SCOTRUN	PA		04/27/2023		977							977	977			
100182193	RENO	NV		12/12/2024		761							761	761			
100115955	LAS VEGAS	NV		07/20/2023		2,036							2,036	2,036			
100170158	OROVILLE	CA		10/08/2024		680							680	680			
100168088	FREDERICKSBURG	VA		09/20/2024		5,505							5,505	5,505			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100140359	SUMMERVILLE	SC		01/18/2024		870							870	870			
100166116	HAINES CITY	FL		09/09/2024		613							613	613			
100115715	BRADENTON	FL		07/20/2023		1,336							1,336	1,336			
100136801	DECATUR	TX		11/27/2023		596							596	596			
100171824	HIGHLAND	CA		10/17/2024		757							757	757			
100146949	VENICE	FL		03/26/2024		945							945	945			
100142977	KENNER	LA		02/09/2024		715							715	715			
100015149	BOWIE	MD		12/14/2017		850							850	850			
100155084	LITTLE ELM	TX		07/19/2024		578							578	578			
100169640	MIDDLETON	ID		09/30/2024		1,198							1,198	1,198			
100179947	GORDONVILLE	TX		11/25/2024		664							664	664			
4010046062	PHILADELPHIA	PA		03/22/2023		765							765	765			
100158748	DAWSONVILLE	GA		07/10/2024		505							505	505			
100179515	KERMAN	CA		11/21/2024		3,036							3,036	3,036			
100115212	HIGHLAND MILLS	NY		07/17/2023		246							246	246			
100167659	MCKINNEY	TX		09/19/2024		2,304							2,304	2,304			
100055470	NEWARK	NJ		03/23/2021		1,194							1,194	1,194			
100185458	FRESNO	CA		12/20/2024		930							930	930			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		706							706	706			
100151378	DENTON	TX		05/10/2024		774							774	774			
100143699	DUBLIN	OH		02/22/2024		433							433	433			
100140113	MERCED	CA		01/09/2024		958							958	958			
100076774	SILVER SPRING	MD		12/27/2021		1,321							1,321	1,321			
100171923	PASADENA	MD		10/17/2024		1,519							1,519	1,519			
100151699	GAINESVILLE	GA		05/10/2024		847							847	847			
100173386	LAGUNA WOODS	CA		10/29/2024		707							707	707			
100165319	CHICAGO	IL		08/29/2024		930							930	930			
100141569	BONHAM	TX		01/30/2024		622							622	622			
100119568	ALMERE	NLD		07/28/2023		(124)							(124)		124		124
100138865	WILMINGTON	DE		12/21/2023		659							659	659			
100077915	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		(133)							(133)		133		133
100085056	GOUDA	NLD		07/27/2022		(88)							(88)		88		88
100169074	CHICAGO	IL		09/27/2024		638							638	638			
100129547	MERCED	CA		09/29/2023		1,101							1,101	1,101			
100119509	ANNA	TX		07/28/2023		769							769	769			
100158354	UNITED KINGDOM	GBR		07/09/2024		15							15		(15)		(15)
100081160	LEANDER	TX		03/18/2022		1,728							1,728	1,728			
100176559	FAIRHOPE	AL		11/15/2024		2,562							2,562	2,562			
100141353	LAS VEGAS	NV		01/30/2024		633							633	633			
100054786	BAY SHORE	NY		03/23/2021		1,456							1,456	1,456			
100086721	CASA GRANDE	AZ		09/30/2022		815							815	815			
100151489	WESTPORT	WA		05/10/2024		856							856	856			
100113137	FONTANA	CA		06/29/2023		1,947							1,947	1,947			
100110341	GILBERT	AZ		06/30/2023		899							899	899			
100148908	DAWSONVILLE	GA		04/17/2024		3,971							3,971	3,971			
100173430	RICHMOND	TX		10/29/2024		364							364	364			
100159254	DURHAM	NC		07/15/2024		844							844	844			
100162630	FORNEY	TX		08/12/2024		625							625	625			
100184414	HILLSBORO	OR		12/17/2024		718							718	718			
100013963	BELL GARDENS	CA		05/25/2017		714							714	714			
100175250	SEVIERVILLE	TN		11/05/2024		832							832	832			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100117387	HENDERSON	NV		07/20/2023		2,369							2,369	2,369			
100140364	FRESNO	CA		01/18/2024		948							948	948			
100171465	CHICAGO	IL		10/16/2024		754							754	754			
100129725	MOORESVILLE	NC		09/29/2023		1,059							1,059	1,059			
100173119	GEORGETOWN	TX		10/30/2024		3,528							3,528	3,528			
100149294	COTTAGE GROVE	MN		04/24/2024		1,325							1,325	1,325			
500004925001	WIJK BIJ DUURSTEDE	NLD		08/28/2024		1,098						(1,126)	(28)		28		28
100146957	FORT WORTH	TX		03/26/2024		724							724	724			
100154895	FESTUS	MO		07/19/2024		604							604	604			
100157870	CENTREVILLE	VA		07/09/2024		796							796	796			
100152242	CHEHALIS	WA		05/17/2024		493							493	493			
100168242	LEANDER	TX		09/20/2024		1,490							1,490	1,490			
100126752	FULLERTON	CA		08/30/2023		4,932							4,932	4,932			
100115824	TUCSON	AZ		07/20/2023		758							758	758			
100140353	DUENWEG	MO		01/18/2024		793							793	793			
100147511	PHILADELPHIA	PA		04/03/2024		170							170	170			
100158862	HATTERAS	NC		07/12/2024		723							723	723			
100172270	IDYLLWILD	CA		10/21/2024		818							818	818			
100137005	HAMILTON TWP	NJ		11/28/2023		778							778	778			
100173174	LAS VEGAS	NV		10/30/2024		1,874							1,874	1,874			
100181993	WOODBRIDGE	VA		12/12/2024		934							934	934			
100164829	MAYNARDVILLE	TN		08/26/2024		461							461	461			
100164227	PARKVILLE	MD		08/21/2024		406							406	406			
100115059	MEBANE	NC		07/14/2023		1,040							1,040	1,040			
100147889	WESLEY CHAPEL	FL		04/08/2024		720							720	720			
100155933	ARVADA	CO		06/17/2024		733							733	733			
100164368	APPLE VALLEY	CA		08/21/2024		797							797	797			
100156688	CASSELBERRY	FL		06/24/2024		2,509							2,509	2,509			
100156633	HURRICANE	UT		06/24/2024		803							803	803			
100083927	MAGNOLIA	TX		07/12/2022		1,033							1,033	1,033			
100174328	SAMOA	CA		10/31/2024		1,325							1,325	1,325			
100150592	ANNA	TX		05/03/2024		872							872	872			
100176926	ATLANTA	GA		11/15/2024		622							622	622			
100032034	NAPLES	FL		03/29/2019		1,581							1,581	1,581			
100026996	NATIONAL CITY	CA		09/26/2018		796							796	796			
100162646	BEVERLY HILLS	FL		08/12/2024		912							912	912			
100074444	WOODLAND	CA		12/02/2021		1,436							1,436	1,436			
100127975	GOODLETTSVILLE	TN		09/08/2023		1,013							1,013	1,013			
100132554	SHAWNEE	OK		11/03/2023		676							676	676			
100108033	MESA	AZ		05/25/2023		4,458							4,458	4,458			
100055894	DELRAY BEACH	FL		03/26/2021		2,362							2,362	2,362			
100179646	BLUE SPRINGS	MO		11/21/2024		618							618	618			
100186623	SARATOGA SPRINGS	UT		12/30/2024		1,002							1,002	1,002			
100151098	SAINT CLOUD	FL		05/08/2024		798							798	798			
100115772	PRESCOTT VALLEY	AZ		07/20/2023		760							760	760			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		1,038							1,038	1,038			
100100802	SOUTH AMBOY	NJ		04/28/2023		2,923							2,923	2,923			
100182640	CRESCO	PA		12/12/2024		845							845	845			
100135846	LAWRENCEVILLE	GA		11/10/2023		811							811	811			
100171587	APEX	NC		10/16/2024		752							752	752			
100140751	BATON ROUGE	LA		01/22/2024		1,003							1,003	1,003			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076283	OLD ORCHARD BEACH	ME		01/07/2022		1,633							1,633	1,633			
100182335	EAGLES MERE	PA		12/12/2024		821							821	821			
100063062	OWINGS MILLS	MD		07/01/2021		2,291							2,291	2,291			
4010063499	CLEVELAND	OH		01/10/2024		560							560	560			
100179431	ACWORTH	GA		11/21/2024		955							955	955			
100110504	LUTZ	FL		06/30/2023		1,110							1,110	1,110			
100140561	CHARLOTTE	NC		01/19/2024		673							673	673			
100100876	WOODBRIDGE	VA		04/28/2023		1,274							1,274	1,274			
100082799	ROTTERDAM	NLD		04/27/2022		(50)							(50)		50		50
100182554	SAINT AUGUSTINE	FL		12/12/2024		1,286							1,286	1,286			
100142126	GRAYSON	GA		02/29/2024		676							676	676			
100076845	CHAMPIONS GATE	FL		12/27/2021		1,304							1,304	1,304			
100165532	ANNA	TX		08/29/2024		797							797	797			
100135970	ORIENT	OH		11/16/2023		657							657	657			
100152908	WILMINGTON	NC		05/22/2024		777							777	777			
100144679	UNITED KINGDOM	GBR		03/12/2024		88							88	(1,315)	(61)	(1,341)	(1,403)
100142904	LIBERTY HILL	TX		02/09/2024		711							711	711			
100090221	LEXINGTON	KY		01/13/2023		342							342	342			
100161763	HACKETTSTOWN	NJ		07/31/2024		706							706	706			
100115981	REDLANDS	CA		07/20/2023		1,333							1,333	1,333			
100171530	MILLSBORO	DE		10/16/2024		599							599	599			
100151736	SAINT PETERSBURG	FL		05/10/2024		308							308	308			
100079864	NORTH PORT	FL		04/25/2022		1,321							1,321	1,321			
100013040	NORWALK	CA		05/25/2017		1,058							1,058	1,058			
100156091	MELBOURNE	FL		06/18/2024		742							742	742			
100174818	LIBERTY	MO		10/31/2024		774							774	774			
100186427	SUMMERVILLE	SC		12/30/2024		909							909	909			
100115041	QUARTZ HILL	CA		07/14/2023		850							850	850			
100169066	WETHERSFIELD	CT		09/27/2024		676							676	676			
100169238	KINGSTON	PA		09/27/2024		598							598	598			
100143064	HAINES CITY	FL		02/14/2024		416							416	416			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,188							1,188	1,188			
100170306	COLLEGEVILLE	PA		10/08/2024		670							670	670			
100060258	HORSHAM	PA		06/25/2021		833							833	833			
100137515	JULIAN	CA		01/11/2024		450							450	450			
100128041	SMYRNA	TN		09/08/2023		1,107							1,107	1,107			
100138289	ANNA	TX		12/18/2023		454							454	454			
100129372	GARNER	NC		09/25/2023		966							966	966			
100136954	POOLER	GA		11/28/2023		766							766	766			
100074099	CHARLESTON	SC		12/09/2021		11,658							11,658	11,658			
100055324	POMONA	CA		03/23/2021		1,041							1,041	1,041			
100180435	AUSTIN	TX		11/25/2024		923							923	923			
100172601	KOKOMO	IN		10/23/2024		857							857	857			
100081421	SEMINOLE	FL		03/18/2022		1,594							1,594	1,594			
100144213	SPARKS	NV		03/07/2024		1,052							1,052	1,052			
100171814	CHARLOTTE	NC		10/17/2024		818							818	818			
100149560	LINDA	CA		04/26/2024		717							717	717			
100133719	GARDEN VALLEY	ID		10/23/2023		754							754	754			
100172439	HENDERSON	NV		10/23/2024		884							884	884			
100174322	WILLIS	TX		10/31/2024		728							728	728			
100048887	MIAMI	FL		11/20/2020		1,008							1,008	1,008			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139346	TITUSVILLE	FL		12/28/2023		604							604	604			
100171801	ANNA	TX		10/17/2024		677							677	677			
100179995	NAVARRE	FL		11/25/2024		507							507	507			
100161333	CHARLOTTE	NC		07/25/2024		683							683	683			
100175364	HOLLY SPRINGS	NC		11/05/2024		740							740	740			
100137034	OGUNQUIT	ME		11/28/2023		681							681	681			
100155334	OLYMPIA	WA		07/19/2024		365							365	365			
100092055	PATERSON	NJ		02/09/2023		2,778							2,778	2,778			
100025870	COMPTON	CA		09/20/2018		641							641	641			
100144350	SURFSIDE	FL		03/07/2024		590							590	590			
100084297	BREDA	NLD		06/30/2022		(27)							(27)		27		27
100180245	RIVERSIDE	CA		11/25/2024		746							746	746			
100103391	PHOENIX	AZ		06/16/2023		872							872	872			
100168642	SELMA	CA		09/25/2024		740							740	740			
100117837	PORT SAINT LUCIE	FL		07/20/2023		597							597	597			
100108232	PORTLAND	OR		05/24/2023		543							543	543			
100180771	PUNTA GORDA	FL		11/26/2024		679							679	679			
100101036	LONG BEACH	NY		04/28/2023		1,980							1,980	1,980			
100075504	MIAMI	FL		12/01/2021		1,623							1,623	1,623			
100077909	AMSTERDAM	NLD		12/29/2021		(57)							(57)		57		57
100174694	SPRING HILL	FL		10/31/2024		527							527	527			
100135860	CLERMONT	GA		11/13/2023		613							613	613			
100164000	SAINT PETERSBURG	FL		08/21/2024		550							550	550			
100065525	BETTENDORF	IA		07/28/2021		1,715							1,715	1,715			
4010066794	COLUMBUS	GA		02/29/2024		699							699	699			
100138428	SAN ANTONIO	TX		12/18/2023		352							352	352			
100146961	MILTON	GA		03/26/2024		985							985	985			
100164819	SOUTHERN PINES	NC		08/26/2024		733							733	733			
100158617	DEBARY	FL		07/10/2024		723							723	723			
100148582	SPOKANE	WA		04/12/2024		783							783	783			
100147546	PUNTA GORDA	FL		04/03/2024		1,708							1,708	1,708			
100028456	VICTORVILLE	CA		10/26/2018		1,771							1,771	1,771			
100180657	PINE MOUNTAIN CLUB	CA		11/26/2024		276							276	276			
100078036	GREENTOWN	PA		01/12/2022		10,448							10,448	10,448			
100180122	HIGHLANDS	NC		11/25/2024		766							766	766			
100129650	CHARLOTTE	NC		09/29/2023		506							506	506			
100167873	NAUGATUCK	CT		09/20/2024		741							741	741			
100128532	CHARLOTTE	NC		09/15/2023		345							345	345			
100066341	NORTHVALE	NJ		08/02/2021		2,818							2,818	2,818			
100116004	COARSEGOLD	CA		07/20/2023		1,341							1,341	1,341			
100178434	SAINT PETERSBURG	FL		11/21/2024		747							747	747			
100155034	CANTON	GA		07/19/2024		753							753	753			
100071606	MARYSVILLE	WA		10/14/2021		1,522							1,522	1,522			
100148544	COTTAGE GROVE	OR		04/12/2024		1,838							1,838	1,838			
100142790	MURFREESBORO	TN		02/08/2024		802							802	802			
100139110	NEWBURGH	NY		12/28/2023		576							576	576			
100158588	BALTIMORE	MD		07/10/2024		773							773	773			
100027049	BALDWIN	NY		09/26/2018		2,934							2,934	2,934			
100107971	LAKELAND	FL		05/22/2023		451							451	451			
100150820	CHARLOTTE	NC		05/08/2024		722							722	722			
100181648	SOUTH PITTSBURG	TN		12/11/2024		1,870							1,870	1,870			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129659	SKIATOOK	OK		09/29/2023		815							815	815			
100138374	SOUTHBRIDGE	MA		12/18/2023		386							386	386			
100170230	FREDERICK	MD		10/08/2024		2,930							2,930	2,930			
100159237	OWINGS MILLS	MD		07/15/2024		1,934							1,934	1,934			
100110156	SAN ANTONIO	TX		06/29/2023		654							654	654			
100133642	KEAAU	HI		10/23/2023		754							754	754			
100171812	AUBREY	TX		10/17/2024		3,828							3,828	3,828			
100100863	JESSUP	MD		04/28/2023		1,206							1,206	1,206			
100169065	CAPE CORAL	FL		09/27/2024		744							744	744			
100162608	FORT WORTH	TX		08/12/2024		952							952	952			
100132052	MERCED	CA		10/13/2023		816							816	816			
100014095	SAN DIEGO	CA		05/25/2017		1,971							1,971	1,971			
100175344	TANNERSVILLE	PA		11/05/2024		863							863	863			
100043448	SIMPSONVILLE	SC		08/13/2020		3,464							3,464	3,464			
100148632	FORNEY	TX		05/15/2024		1,437							1,437	1,437			
100135998	RICHARDSVILLE	VA		11/16/2023		490							490	490			
100153304	CYPRESS	TX		05/30/2024		961							961	961			
100162965	KISSIMMEE	FL		08/12/2024		680							680	680			
100186409	ARLINGTON	VA		12/30/2024		697							697	697			
100076474	MARION	MA		12/21/2021		1,708							1,708	1,708			
100162567	JOHNSTOWN	OH		08/12/2024		677							677	677			
100049001	LAKE FOREST	CA		11/20/2020		4,882							4,882	4,882			
100144239	GRAND RAPIDS	MI		03/07/2024		729							729	729			
100158528	COLFAX	NC		07/10/2024		96,968							96,968	96,968			
100136496	CLOVIS	CA		11/20/2023		939							939	939			
100151080	MESA	AZ		05/08/2024		694							694	694			
100142506	MANOR	TX		02/08/2024		804							804	804			
100159203	GOODLETTSVILLE	TN		07/15/2024		688							688	688			
100110514	FRESNO	CA		06/30/2023		1,211							1,211	1,211			
100100667	TRACY	CA		04/28/2023		1,010							1,010	1,010			
100109145	SNELLVILLE	GA		06/09/2023		1,177							1,177	1,177			
100182420	DAWSONVILLE	GA		12/12/2024		825							825	825			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		676							676	676			
100091078	CALEXICO	CA		01/31/2023		738							738	738			
100148797	SAN ANTONIO	TX		04/17/2024		1,039							1,039	1,039			
100025577	BALDWIN	NY		09/20/2018		1,408							1,408	1,408			
100030394	LANGHORNE	PA		12/20/2018		3,082							3,082	3,082			
100136202	TAMPA	FL		11/20/2023		744							744	744			
100131669	WADDELL	AZ		10/06/2023		1,205							1,205	1,205			
100171810	LAS VEGAS	NV		10/17/2024		1,225							1,225	1,225			
100091297	TACOMA	WA		01/31/2023		400							400	400			
100161830	TOBYHANNA	PA		07/31/2024		653							653	653			
100143303	CAPE CORAL	FL		02/16/2024		2,271							2,271	2,271			
100147763	HUTTO	TX		04/08/2024		860							860	860			
100091412	SAHUARITA	AZ		02/22/2023		794							794	794			
100166025	ROCKWALL	TX		09/06/2024		2,287							2,287	2,287			
100168165	HARKER HEIGHTS	TX		09/20/2024		1,978							1,978	1,978			
100157969	SAN JOSE	CA		07/09/2024		854							854	854			
100110472	FULLERTON	CA		06/30/2023		1,013							1,013	1,013			
100147630	TAMPA	FL		04/04/2024		636							636	636			
100151762	BUFFALO	MN		05/10/2024		1,285							1,285	1,285			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147275	PORT CHARLOTTE	FL		03/28/2024		681							681	681			
100167568	DAVENPORT	FL		09/19/2024		523							523	523			
100130171	MANSFIELD	TX		11/15/2023		752							752	752			
100159259	MCKINNEY	TX		07/15/2024		681							681	681			
100165946	WEST VALLEY CITY	UT		09/06/2024		750							750	750			
100151229	POOLER	GA		05/10/2024		690							690	690			
100175770	TOLLESON	AZ		11/12/2024		852							852	852			
100111055	SAINT ALBANS	NY		06/29/2023		1,058							1,058	1,058			
100142522	TULSA	OK		02/08/2024		1,566							1,566	1,566			
100136326	NAPLES	FL		11/20/2023		1,119							1,119	1,119			
100112266	SPRINGBORO	OH		06/29/2023		1,184							1,184	1,184			
100179484	HENDERSON	NV		11/21/2024		887							887	887			
100116870	HOUSTON	TX		07/20/2023		938							938	938			
100110431	BRIGANTINE	NJ		06/30/2023		1,122							1,122	1,122			
100169987	VISALIA	CA		11/08/2024		804							804	804			
100186337	PASADENA	MD		12/30/2024		537							537	537			
100169223	BOWIE	MD		09/27/2024		459							459	459			
100159431	AURORA	IL		07/15/2024		1,070							1,070	1,070			
100133656	SMYRNA	TN		10/23/2023		1,497							1,497	1,497			
100078873	ROY	UT		02/24/2022		1,542							1,542	1,542			
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		1,841							1,841	1,841			
100185479	DAWSONVILLE	GA		12/20/2024		1,038							1,038	1,038			
100140631	TEMECULA	CA		01/19/2024		40,276							40,276	40,276			
100176885	CHATTANOOGA	TN		11/15/2024		707							707	707			
100172544	CHATTANOOGA	TN		10/23/2024		675							675	675			
100169084	HOUSTON	TX		09/27/2024		1,549							1,549	1,549			
100164759	LITTLE RIVER	SC		08/26/2024		2,839							2,839	2,839			
100163006	MELISSA	TX		08/13/2024		737							737	737			
100173767	MERRITT ISLAND	FL		10/30/2024		800							800	800			
100147762	WEAVERVILLE	NC		04/08/2024		773							773	773			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		1,375							1,375	1,375			
100164339	DAWSONVILLE	GA		08/21/2024		751							751	751			
100119074	STOW	MA		07/27/2023		363							363	363			
100043219	CHULA VISTA	CA		08/13/2020		2,884							2,884	2,884			
100086954	SAINT CLOUD	FL		10/24/2022		984							984	984			
100113736	WASHINGTON	DC		06/29/2023		1,807							1,807	1,807			
100139180	HOMESTEAD	FL		12/28/2023		643							643	643			
100163187	NEW MARKET	MD		08/13/2024		788							788	788			
100081000	CARY	NC		03/18/2022		2,009							2,009	2,009			
100167440	GRAFTON	WV		09/16/2024		3,191							3,191	3,191			
100136325	SUGARLOAF	CA		11/20/2023		669							669	669			
40100083120	SALEM	NJ		11/26/2024		685							685	685			
100115770	LAS VEGAS	NV		07/20/2023		918							918	918			
100168650	MARIETTA	GA		09/25/2024		667							667	667			
100135714	HERMITAGE	TN		11/10/2023		824							824	824			
100065823	HACKENSACK	NJ		07/23/2021		1,318							1,318	1,318			
100141127	LAKE ELSINORE	CA		01/30/2024		653							653	653			
100142890	WHITE SETTLEMENT	TX		02/09/2024		594							594	594			
100100557	HOUSTON	TX		04/27/2023		575							575	575			
100109648	PANAMA CITY BEACH	FL		06/14/2023		694							694	694			
100117384	HERALD	CA		07/20/2023		1,928							1,928	1,928			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078461	LAKE CITY	CO		01/25/2022		1,201							1,201	1,201			
100029540	SANTA ANA	CA		10/26/2018		1,420							1,420	1,420			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		939							939	939			
100107951	POMPANO BEACH	FL		06/29/2023		534							534	534			
100081527	SPARKS	NV		03/18/2022		1,711							1,711	1,711			
100160856	LOMPOC	CA		07/24/2024		196,563							196,563	196,563			
100065023	SOMERSWORTH	NH		07/14/2021		1,562							1,562	1,562			
100132095	TIVERTON	RI		10/13/2023		771							771	771			
100091827	SAN ANTONIO	TX		01/30/2023		2,044							2,044	2,044			
100170377	EAGLE LAKE	FL		10/08/2024		957							957	957			
100137781	MANCHESTER	CT		12/08/2023		662							662	662			
100182637	BRAINERD	MN		12/12/2024		916							916	916			
100149391	GAINESVILLE	GA		04/24/2024		50,693							50,693	50,693			
100172952	SPOTSYLVANIA	VA		10/25/2024		694							694	694			
100166456	COLUMBUS	OH		10/31/2024		735							735	735			
100149089	KISSIMMEE	FL		04/19/2024		519							519	519			
100151119	CUMMING	GA		05/08/2024		707							707	707			
100102724	LANCASTER	CA		06/22/2023		926							926	926			
100115742	RICHMOND HILL	GA		07/20/2023		697							697	697			
100165903	STOCKTON	CA		08/30/2024		511							511	511			
100120211	LARGO	FL		08/18/2023		686							686	686			
100089254	SLIDELL	LA		01/26/2023		717							717	717			
100160390	CLOVIS	CA		09/06/2024		735							735	735			
100057519	DENVER	CO		06/30/2021		1,829							1,829	1,829			
100143279	AUSTIN	TX		02/16/2024		749							749	749			
100102348	DAVENPORT	FL		06/07/2023		781							781	781			
100088254	PENSACOLA	FL		10/17/2022		905							905	905			
100160950	NEWNAN	GA		07/24/2024		714							714	714			
100148780	ROYSE CITY	TX		04/17/2024		644							644	644			
100069908	NEWCASTLE	WA		09/01/2021		3,167							3,167	3,167			
100047933	PITTSBURG	CA		11/20/2020		1,344							1,344	1,344			
100178503	HOUSTON	TX		11/21/2024		1,011							1,011	1,011			
100133830	PHOENIX	AZ		10/20/2023		552							552	552			
100131791	PALMETTO	FL		10/06/2023		548							548	548			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		3,806							3,806	3,806			
100134854	EDEN	NC		10/30/2023		481							481	481			
100115798	DURHAM	NC		07/20/2023		936							936	936			
100120040	AUSTIN	TX		08/11/2023		822							822	822			
100026078	CHARLOTTE	NC		09/20/2018		1,557							1,557	1,557			
100013693	SAINT ALBANS	NY		05/25/2017		1,391							1,391	1,391			
100088317	WEST PALM BEACH	FL		11/10/2022		1,841							1,841	1,841			
100129636	NEW ORLEANS	LA		09/29/2023		815							815	815			
100179751	NORTH LAS VEGAS	NV		11/21/2024		1,008							1,008	1,008			
100158653	ACWORTH	GA		07/10/2024		641							641	641			
100140133	WENDELL	NC		01/09/2024		1,007							1,007	1,007			
100151102	PFLUGERVILLE	TX		05/08/2024		710							710	710			
100169427	NASHVILLE	TN		09/30/2024		1,337							1,337	1,337			
100127288	CUMMING	GA		08/30/2023		1,607							1,607	1,607			
100182411	AVE MARIA	FL		12/12/2024		943							943	943			
100115878	LEHI	UT		07/20/2023		1,050							1,050	1,050			
100144722	UNITED KINGDOM	GBR		03/12/2024		6,569						(6,624)	(54)		54		54

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108548	KATWIJK	NLD		05/25/2023		(85)							(85)		85		85
100136315	OLD ORCHD BCH	ME		11/20/2023		460							460	460			
100165533	ASHEVILLE	NC		08/29/2024		915							915	915			
100153332	LAKELAND	FL		05/30/2024		644							644	644			
100144170	PLANO	TX		03/07/2024		829							829	829			
100152334	ARGYLE	TX		05/17/2024		1,164							1,164	1,164			
100144591	LONGMONT	CO		03/13/2024		2,940							2,940	2,940			
100151597	PORT SAINT LUCIE	FL		05/10/2024		650							650	650			
100145258	UNITED KINGDOM	GBR		03/12/2024		(26)							(26)		26		26
100158837	LITTLE ROCK	AR		07/12/2024		703							703	703			
100147855	GLASSBORO	NJ		04/08/2024		760							760	760			
100087140	SUMMIT	NJ		10/25/2022		1,593							1,593	1,593			
100150668	COTTAGE GROVE	OR		05/06/2024		837							837	837			
100150667	COTTAGE GROVE	OR		05/06/2024		1,837							1,837	1,837			
100129579	DENTON	TX		09/29/2023		912							912	912			
100144203	MOUNT HOLLY	NC		03/07/2024		743							743	743			
100173298	GARNER	NC		10/30/2024		893							893	893			
100138880	HURON	OH		12/21/2023		715							715	715			
100173284	FREEPORT	FL		10/30/2024		808							808	808			
100179703	FLORIDA CITY	FL		11/21/2024		1,087							1,087	1,087			
100054670	WESLEY CHAPEL	FL		03/23/2021		837							837	837			
100150670	COTTAGE GROVE	OR		05/06/2024		1,838							1,838	1,838			
100151623	HUTTO	TX		05/10/2024		774							774	774			
100054614	PLAINWELL	MI		03/23/2021		883							883	883			
100149630	DAWSONVILLE	GA		04/26/2024		702							702	702			
100108026	FLOWER MOUND	TX		05/25/2023		431							431	431			
100156398	HENDERSON	NV		07/25/2024		565							565	565			
100100654	ROCKVILLE	MD		04/28/2023		1,357							1,357	1,357			
100150940	FORT MYERS	FL		05/08/2024		694							694	694			
100161546	ACWORTH	GA		07/30/2024		723							723	723			
100144700	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100159330	BREINIGSVILLE	PA		07/15/2024		983							983	983			
100139113	CAPE CORAL	FL		12/28/2023		643							643	643			
100144180	PLANO	TX		03/07/2024		791							791	791			
100150227	UNITED KINGDOM	GBR		04/29/2024		1,019							1,019	1,076	57		57
100146906	CARROLLTON	TX		03/26/2024		2,189							2,189	2,189			
100168243	CANTON	GA		09/20/2024		15,900							15,900	15,900			
100166227	MONROE	NC		09/09/2024		680							680	680			
100137823	SARASOTA	FL		12/08/2023		8,934							8,934	8,934			
100175090	FORT STOCKTON	TX		11/05/2024		859							859	859			
100144348	RICHMOND	VA		03/07/2024		660							660	660			
100075383	FORNEY	TX		12/01/2021		1,104							1,104	1,104			
100170209	RICHMOND	TX		10/08/2024		1,613							1,613	1,613			
100180040	REHOBOTH BEACH	DE		11/25/2024		697							697	697			
100101905	KISSIMMEE	FL		04/06/2023		607							607	607			
100019687	ANAHEIM	CA		07/26/2018		2,367							2,367	2,367			
100091947	OCALA	FL		02/03/2023		154							154	154			
100068046	BREMERTON	WA		09/23/2021		1,720							1,720	1,720			
100068049	BREMERTON	WA		09/23/2021		1,720							1,720	1,720			
100068050	BREMERTON	WA		09/23/2021		1,720							1,720	1,720			
100149923	ALBRIGHTSVILLE	PA		04/29/2024		666							666	666			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055147	GREENSBORO	NC		03/23/2021		1,483							1,483	1,483			
100102810	TANNERSVILLE	PA		06/22/2023		584							584	584			
100150657	CHATTANOOGA	TN		05/06/2024		720							720	720			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		764							764	764			
100161135	CROWN POINT	IN		07/24/2024		999							999	999			
100134765	LAKE HIAWATHA	NJ		10/30/2023		797							797	797			
100175856	BERWYN	IL		11/12/2024		757							757	757			
100174056	CHICAGO	IL		10/31/2024		422							422	422			
100081120	GEORGETOWN	TX		03/18/2022		1,762							1,762	1,762			
100129435	CINCINATTI	OH		09/29/2023		1,007							1,007	1,007			
100012678	LA QUINTA	CA		05/25/2017		1,204							1,204	1,204			
100176733	YAKIMA	WA		11/15/2024		966							966	966			
100108246	HYATTSVILLE	MD		05/24/2023		483							483	483			
100173110	NEWARK	DE		10/30/2024		730							730	730			
100076388	SAVANNAH	GA		12/23/2021		1,135							1,135	1,135			
100067463	CLIFTON	NJ		09/23/2021		1,445							1,445	1,445			
100159464	HENDERSONVILLE	TN		07/15/2024		57,106							57,106	57,307		201	201
100029765	CLACKAMAS	OR		10/26/2018		1,478							1,478	1,478			
100171442	LAKE HAVASU CITY	AZ		10/16/2024		656							656	656			
100153196	HOUSTON	TX		05/30/2024		717							717	717			
100169775	YUBA CITY	CA		09/30/2024		668							668	668			
100167596	CHARLOTTE	NC		09/19/2024		669							669	669			
100101524	RENO	NV		04/26/2023		1,177							1,177	1,177			
100147526	ESTERO	FL		04/03/2024		724							724	724			
100025582	RESEDA	CA		09/20/2018		1,389							1,389	1,389			
100120722	MONROE	NC		08/25/2023		829							829	829			
100141270	WOODBRIDGE	VA		01/30/2024		551							551	551			
100099743	NESCONSET	NY		02/28/2023		794							794	794			
100186481	LITHONIA	GA		12/30/2024		981							981	981			
100135478	MERCED	CA		11/13/2023		2,950							2,950	2,950			
100158703	LEHIGH ACRES	FL		07/10/2024		33,467							33,467	33,467			
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		1,677							1,677	1,677			
100153292	TUCSON	AZ		05/30/2024		823							823	823			
100159288	DAWSONVILLE	GA		07/15/2024		751							751	751			
100152032	PITTSBURG	CA		05/15/2024		486							486	486			
100101628	SHOW LOW	AZ		04/26/2023		773							773	773			
100169077	TOMBALL	TX		09/27/2024		667							667	667			
100182396	SEFFNER	FL		12/12/2024		666							666	666			
100133942	WATERBURY	CT		10/25/2023		595							595	595			
100161049	BUFFALO	MN		07/24/2024		676							676	676			
100143403	CHICAGO	IL		02/16/2024		520							520	520			
100090183	STATEN ISLAND	NY		01/13/2023		690							690	690			
100109300	FORT LAUDERDALE	FL		06/12/2023		926							926	926			
100142398	SAINT AUGUSTINE	FL		02/02/2024		577							577	577			
100101851	RICHMOND	TX		04/06/2023		20,886							20,886	20,886			
100169755	LAWRENCEVILLE	GA		09/30/2024		921							921	921			
100146981	NEWPORT	KY		03/26/2024		795							795	795			
100174350	CLARKSON	KY		10/31/2024		626							626	626			
100134717	MESA	AZ		10/30/2023		929							929	929			
100170498	WYLIE	TX		10/09/2024		934							934	934			
100088155	MENIFEE	CA		10/25/2022		4,368							4,368	4,368			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130187	HOUSTON	TX		11/15/2023		513							513	513			
100185424	HOT SPRINGS NATIONAL PARK	AR		12/20/2024		1,203							1,203	1,203			
100055834	PLEASANT GROVE	UT		03/23/2021		1,333							1,333	1,333			
100136330	VENICE	FL		11/20/2023		749							749	749			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		310							310	310			
100180660	HILLSIDE	NJ		11/26/2024		2,109							2,109	2,109			
100134493	HIALEAH	FL		10/30/2023		852							852	852			
100148628	FAIRBURN	GA		05/15/2024		681							681	681			
100091417	GLEN HAVEN	CO		02/22/2023		795							795	795			
100168433	OAKHURST	CA		09/25/2024		660							660	660			
100169608	PLYMOUTH	MN		09/30/2024		1,217							1,217	1,217			
100131999	MATAGORDA	TX		10/13/2023		804							804	804			
100142738	ARNOLD	MD		02/08/2024		716							716	716			
100181884	SAN ANTONIO	FL		12/12/2024		1,102							1,102	1,102			
100142620	DULUTH	GA		02/08/2024		45,767							45,767	45,767			
100113263	STRATFORD	CT		06/29/2023		6,211							6,211	6,211			
100118038	FALLS CHURCH	VA		07/20/2023		2,174							2,174	2,174			
100143492	ANNA	TX		02/21/2024		745							745	745			
100151845	MARSHVILLE	NC		05/10/2024		215							215	215			
100067327	IJAMSVILLE	MD		08/02/2021		1,692							1,692	1,692			
100042955	IMPERIAL BEACH	CA		05/28/2020		5,061							5,061	5,061			
100027873	BROOKLYN	NY		10/26/2018		1,358							1,358	1,358			
100038887	WICKLOW	IRL		09/27/2019		80							80	(637)	80	(797)	(717)
100168447	LAS VEGAS	NV		09/25/2024		893							893	893			
100149062	STERLING	VA		04/19/2024		859							859	859			
100057511	GARFIELD	NJ		06/30/2021		2,062							2,062	2,062			
100090916	KISSIMMEE	FL		01/31/2023		810							810	810			
100150646	DALLAS	TX		05/06/2024		806							806	806			
100132097	WYOMING	MI		10/13/2023		774							774	774			
100162765	CARMEL	IN		08/12/2024		1,296							1,296	1,296			
100013168	WINCHESTER	VA		05/25/2017		1,428							1,428	1,428			
100181895	PEORIA	AZ		12/12/2024		856							856	856			
100062677	CHESAPEAKE	VA		07/01/2021		2,316							2,316	2,316			
100053833	LAS VEGAS	NV		03/23/2021		1,602							1,602	1,602			
100121024	EDGEWATER	FL		08/30/2023		790							790	790			
100115004	LADY LAKE	FL		07/14/2023		781							781	781			
100162732	OCEAN CITY	MD		08/12/2024		669							669	669			
100030891	PLEASANT HILL	CA		04/09/2019		1,082							1,082	1,082			
100112745	HONOLULU	HI		06/29/2023		1,810							1,810	1,810			
100129628	FARMERSVILLE	TX		09/29/2023		734							734	734			
100173246	COLUMBUS	OH		10/30/2024		734							734	734			
100129385	LAS VEGAS	NV		09/26/2023		1,027							1,027	1,027			
100081430	BATH	NC		03/18/2022		2,035							2,035	2,035			
100145399	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100186486	KENNESAW	GA		12/30/2024		1,361							1,361	1,361			
100171887	DALLAS	TX		10/17/2024		837							837	837			
100137017	STEPHENS CITY	VA		11/28/2023		744							744	744			
100138723	DUNDEE	FL		02/02/2024		347							347	347			
100167019	WEST PALM BEACH	FL		09/13/2024		527							527	527			
100161788	LAUDERDALE LAKES	FL		07/31/2024		749							749	749			
100117363	STRATFORD	CT		07/20/2023		1,369							1,369	1,369			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134990	WEST WARWICK	RI		10/30/2023		669							669	669			
100065506	WINCHESTER	CA		07/28/2021		1,843							1,843	1,843			
100172513	LAWRENCEVILLE	GA		10/23/2024		2,044							2,044	2,044			
100164036	PEMBROKE PINES	FL		08/21/2024		737							737	737			
100156345	JACKSONVILLE	FL		07/25/2024		1,613							1,613	1,613			
100068004	PORTLAND	OR		09/23/2021		1,711							1,711	1,711			
100134272	PALMDALE	CA		10/27/2023		642							642	642			
100025148	CAROL STREAM	IL		09/20/2018		903							903	903			
100129700	LAS VEGAS	NV		09/29/2023		922							922	922			
100169452	SHELTON	WA		09/30/2024		1,020							1,020	1,020			
100166952	HOUSTON	TX		09/13/2024		773							773	773			
100175256	DAVENPORT	FL		11/05/2024		731							731	731			
100164572	NOKOMIS	FL		08/21/2024		7,613							7,613	7,613			
100148740	EVANSTON	IL		04/17/2024		682							682	682			
100028417	MANASSAS	VA		10/26/2018		1,681							1,681	1,681			
100164525	CHARLOTTE	NC		08/21/2024		676							676	676			
100128204	JACKSONVILLE	FL		09/18/2023		1,079							1,079	1,079			
100136423	VENICE	FL		11/20/2023		10,241							10,241	10,241			
100120624	SOUTH GATE	CA		08/18/2023		1,063							1,063	1,063			
100148066	DAWSONVILLE	GA		04/10/2024		698							698	698			
100101559	CANDLER	NC		04/26/2023		916							916	916			
100048844	DOUGLASVILLE	GA		11/20/2020		1,316							1,316	1,316			
100101536	SPRING HILL	TN		04/26/2023		1,031							1,031	1,031			
100151607	SAYREVILLE	NJ		05/10/2024		882							882	882			
100172587	SAINT CHARLES	IL		10/23/2024		831							831	831			
100161018	DESOTO	TX		07/24/2024		679							679	679			
100126678	STOCKTON	CA		08/30/2023		1,365							1,365	1,365			
100168444	COLLEGE PARK	GA		09/25/2024		750							750	750			
100076341	MIAMI	FL		01/07/2022		954							954	954			
100156372	MADERA	CA		07/25/2024		697							697	697			
100164348	BLOOMINGDALE	GA		08/21/2024		1,905							1,905	1,905			
100054521	BROOKLYN	NY		03/23/2021		509							509	509			
100140017	MURFREESBORO	TN		01/09/2024		588							588	588			
100176693	SPRING	TX		11/15/2024		504							504	504			
100100012	KISSIMMEE	FL		03/28/2023		595							595	595			
100024827	HEMET	CA		09/20/2018		1,182							1,182	1,182			
100165850	NORFOLK	VA		08/29/2024		507							507	507			
100138148	STERLING	VA		12/14/2023		443							443	443			
100169093	EL PASO	TX		09/27/2024		621							621	621			
100164995	SAN ANTONIO	TX		08/28/2024		424							424	424			
100165563	LAVEEN	AZ		08/29/2024		808							808	808			
100186372	CAPE CORAL	FL		12/30/2024		701							701	701			
100180402	LEANDER	TX		11/25/2024		916							916	916			
100117265	SAINT CLOUD	FL		07/20/2023		747							747	747			
100144510	LUBBOCK	TX		04/26/2024		312							312	312			
100171632	BELLINGHAM	WA		10/16/2024		2,103							2,103	2,103			
100143114	RALEIGH	NC		02/16/2024		791							791	791			
100137171	KREMMLING	CO		11/28/2023		693							693	693			
100109279	LITTLE SILVER	NJ		07/21/2023		860							860	860			
100084764	NILES	IL		08/02/2022		896							896	896			
100024040	LOS ANGELES	CA		09/10/2018		2,235							2,235	2,235			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120922	CAPE CORAL	FL		08/30/2023		749							749	749			
100031105	PEMBROKE PINES	FL		03/29/2019		1,146							1,146	1,146			
100179521	TOMBALL	TX		11/21/2024		819							819	819			
100088171	PARK CITY	UT		10/25/2022		769							769	769			
100174692	KATY	TX		10/31/2024		1,051							1,051	1,051			
100152195	SURPRISE	AZ		05/17/2024		1,352							1,352	1,352			
100115740	SCHWENKSVILLE	PA		07/20/2023		906							906	906			
100070425	MIRAMAR	FL		09/23/2021		1,686							1,686	1,686			
100138830	WESTON	TX		12/21/2023		716							716	716			
100180264	AUSTIN	TX		11/25/2024		1,016							1,016	1,016			
100175366	SAN ANTONIO	TX		11/05/2024		814							814	814			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		2,728							2,728	2,728			
100161017	LAWRENCEVILLE	GA		07/24/2024		556							556	556			
100115376	CHICAGO	IL		07/17/2023		654							654	654			
100169199	TAMPA	FL		09/27/2024		746							746	746			
100013032	PARAMOUNT	CA		05/25/2017		1,328							1,328	1,328			
100169639	BAKERSFIELD	CA		09/30/2024		983							983	983			
100140301	LAS VEGAS	NV		01/18/2024		640							640	640			
100182604	BONITA SPRINGS	FL		12/12/2024		911							911	911			
100164566	CHARLOTTE	NC		08/21/2024		730							730	730			
100182581	HOSCHTON	GA		12/12/2024		813							813	813			
100068489	NASHUA	NH		08/25/2021		1,382							1,382	1,382			
100043669	SAN GABRIEL	CA		08/13/2020		1,295							1,295	1,295			
100164979	PARRISH	FL		08/28/2024		552							552	552			
100171681	SAN TAN VALLEY	AZ		10/16/2024		889							889	889			
100132419	CAPE CORAL	FL		11/03/2023		774							774	774			
100182661	ORMOND BEACH	FL		12/12/2024		798							798	798			
100130392	GRANBY	CT		09/28/2023		519							519	519			
100149076	N TOPSAIL BEACH	NC		04/19/2024		640							640	640			
100025912	PEPEEKEO	HI		09/20/2018		1,168							1,168	1,168			
100158942	FORT MYERS	FL		07/12/2024		693							693	693			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		1,310							1,310	1,310			
100168614	GREENVILLE	SC		09/25/2024		907							907	907			
100136341	SARATOGA SPRINGS	UT		11/20/2023		992							992	992			
100180310	SAN ANTONIO	TX		11/25/2024		780							780	780			
100063852	THORNTON	CO		07/01/2021		1,865							1,865	1,865			
100158135	TEMPLE	TX		07/09/2024		710							710	710			
100148473	UNION	NE		04/12/2024		652							652	652			
100162561	TURLOCK	CA		08/12/2024		1,209							1,209	1,209			
100185031	GREENWOOD	IN		12/20/2024		856							856	856			
100147783	NORFOLK	VA		04/08/2024		726							726	726			
100076653	GLENDALE	AZ		12/16/2021		1,420							1,420	1,420			
100141934	DAVENPORT	FL		03/27/2024		828							828	828			
100153358	DIBOLL	TX		05/30/2024		745							745	745			
100151502	DENTON	TX		05/10/2024		693							693	693			
100161754	HACKETTSTOWN	NJ		07/31/2024		699							699	699			
100108212	WICHITA	KS		05/24/2023		830							830	830			
100182486	ALEDO	TX		12/12/2024		10,884							10,884	10,884			
100156414	FORT LAUDERDALE	FL		06/24/2024		702							702	702			
100109016	MOUNT VERNON	WA		05/31/2023		3,000							3,000	3,000			
100152626	AUSTIN	TX		05/17/2024		716							716	716			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136337	BRADENTON	FL		11/20/2023		693							693	693			
100109783	NAPA	CA		08/04/2023		2,030							2,030	2,030			
100155937	TOLLESON	AZ		06/17/2024		5,686							5,686	5,686			
100182048	TULARE	CA		12/12/2024		2,008							2,008	2,008			
100101544	ROSANKY	TX		04/26/2023		936							936	936			
100180069	CHARLOTTE	NC		11/25/2024		766							766	766			
100148712	CHICAGO	IL		04/17/2024		452							452	452			
100158947	DAVENPORT	FL		08/15/2024		875							875	875			
100146653	LUTZ	FL		03/20/2024		555							555	555			
100152815	SNELLVILLE	GA		05/22/2024		243							243	243			
100120797	HOUSTON	TX		08/25/2023		420							420	420			
100087102	DESOTO	TX		11/04/2022		680							680	680			
100171596	LAS VEGAS	NV		10/16/2024		1,140							1,140	1,140			
100156642	HOWELL	NJ		06/24/2024		677							677	677			
100136206	NAPLES	FL		11/20/2023		777							777	777			
100082882	ELIZABETH	NJ		05/17/2022		999							999	999			
100048360	LOS ANGELES	CA		11/20/2020		1,096							1,096	1,096			
100160114	ORLANDO	FL		07/17/2024		661							661	661			
100160048	CLAYTON	OK		07/17/2024		619							619	619			
100158147	MOUNT AIRY	MD		07/09/2024		690							690	690			
100103646	CHOWCHILLA	CA		05/08/2023		1,410							1,410	1,410			
100169157	CENTERTON	AR		09/27/2024		817							817	817			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		1,324							1,324	1,324			
100100496	MIAMI	FL		04/27/2023		1,462							1,462	1,462			
100132246	ANNA	TX		10/13/2023		773							773	773			
100167435	ALBUQUERQUE	NM		09/16/2024		881							881	881			
100054488	KISSIMMEE	FL		03/23/2021		886							886	886			
100031821	HAYWARD	CA		03/29/2019		2,430							2,430	2,430			
100166189	HAMPTON	GA		09/09/2024		872							872	872			
100089201	SCOTTSDALE	AZ		11/18/2022		846							846	846			
100170912	NORCROSS	GA		10/11/2024		655							655	655			
100136439	SAINT CLOUD	FL		11/20/2023		8,376							8,376	8,376			
100054109	MINEOLA	NY		03/23/2021		735							735	735			
100011912	BRENTWOOD	TN		03/08/2017		1,231							1,231	1,231			
100119077	THOUSAND OAKS	CA		07/27/2023		610							610	610			
100154350	CABO SAN LUCAS	MEX		06/12/2024		659							659	659			
100144128	RUSKIN	FL		03/07/2024		774							774	774			
100161808	NEWBURGH	NY		07/31/2024		547							547	547			
100024709	SEATTLE	WA		09/20/2018		1,425							1,425	1,425			
100126804	LAUREL	MD		08/30/2023		1,249							1,249	1,249			
100129296	JACKSONVILLE	OR		09/25/2023		779							779	779			
100048381	BAKERSFIELD	CA		11/20/2020		986							986	986			
100086501	LAS VEGAS	NV		09/30/2022		719							719	719			
100173205	APOPKA	FL		10/30/2024		5,345							5,345	5,345			
100144364	PHILADELPHIA	PA		03/07/2024		741							741	741			
100113464	GILBERT	AZ		06/29/2023		837							837	837			
100087926	PORT SAINT LUCIE	FL		10/25/2022		1,029							1,029	1,029			
100080436	HACKENSACK	NJ		03/10/2022		1,678							1,678	1,678			
100170420	LANCASTER	CA		10/09/2024		744							744	744			
100156923	SCRANTON	PA		06/27/2024		389							389	389			
100107816	OCEAN CITY	MD		05/19/2023		921							921	921			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100079641	BOLINGBROOK	IL		04/08/2022		1,206							1,206	1,206			
100174345	FREEPORT	FL		10/31/2024		1,020							1,020	1,020			
100141762	PEMBROKE PINES	FL		01/30/2024		683							683	683			
100025536	CHICAGO	IL		09/20/2018		1,084							1,084	1,084			
100135706	PARRISH	FL		11/10/2023		843							843	843			
100171815	ALLENTOWN	PA		10/17/2024		892							892	892			
100150093	TUCSON	AZ		06/14/2024		849							849	849			
100180492	BAKERSFIELD	CA		11/26/2024		103							103	103			
100186404	LANCASTER	CA		12/30/2024		1,600							1,600	1,600			
100150758	EUGENE	OR		05/07/2024		719							719	719			
100120533	GRANBURY	TX		08/18/2023		480							480	480			
100131595	SANTEE	CA		10/06/2023		744							744	744			
100180287	LAS VEGAS	NV		11/25/2024		916							916	916			
100065957	ROTTERDAM	NLD		07/30/2021		(88)							(88)		88		88
100087657	TIEL	NLD		09/27/2022		(93)							(93)		93		93
100185680	S-GRAVENHAGE	NLD		12/20/2024		(560)							(560)		560		560
100075886	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		(65)							(65)		65		65
100084238	ZALTBOMMEL	NLD		06/30/2022		(62)							(62)		62		62
100082006	HAARLEM	NLD		03/30/2022		(47)							(47)		47		47
100115795	PALM COAST	FL		07/20/2023		904							904	904			
100079538	NAPA	CA		04/25/2022		1,420							1,420	1,420			
100067664	SUGAR LAND	TX		09/23/2021		1,672							1,672	1,672			
100137566	COMMERCE CITY	CO		12/08/2023		674							674	674			
100146909	ORMOND BEACH	FL		03/26/2024		719							719	719			
100164623	MABLETON	GA		08/21/2024		1,331							1,331	1,331			
100121071	NETHERLANDS	NLD		08/28/2023		(83)							(83)		83		83
100081158	HOMESTEAD	FL		03/18/2022		2,943							2,943	2,943			
100079974	EL SOBRANTE	CA		04/25/2022		1,689							1,689	1,689			
100163606	MODESTO	CA		08/15/2024		472							472	472			
100135061	SAINT PAUL	MN		11/01/2023		821							821	821			
100120955	METHUEN	MA		08/30/2023		764							764	764			
100164442	TALLAHASSEE	FL		08/21/2024		672							672	672			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		1,025							1,025	1,025			
100175634	VISALIA	CA		11/12/2024		713							713	713			
100169177	RIVERVIEW	FL		09/27/2024		988							988	988			
100115671	ATHENS	GA		07/20/2023		884							884	884			
100185915	NEW HAVEN	CT		12/26/2024		1,473							1,473	1,473			
100110409	SUWANEE	GA		06/30/2023		1,191							1,191	1,191			
100165572	WINTER SPRINGS	FL		08/29/2024		965							965	965			
100084914	SCOTTSDALE	AZ		09/29/2022		952							952	952			
100142964	BIG BEAR CITY	CA		02/09/2024		656							656	656			
100110659	HENRICO	VA		06/30/2023		838							838	838			
100128097	ANTIOCH	TN		09/08/2023		2,105							2,105	2,105			
100182094	APEX	NC		12/12/2024		914							914	914			
100171882	AUSTIN	TX		10/17/2024		825							825	825			
100186491	MARCO ISLAND	FL		12/30/2024		599							599	599			
100144030	HOLTVILLE	CA		03/07/2024		767							767	767			
100127620	UNITY	NH		09/08/2023		769							769	769			
100067403	ENCINITAS	CA		09/23/2021		3,212							3,212	3,212			
100179660	KELLER	TX		11/21/2024		730							730	730			
100144229	BRIDGEPORT	PA		03/07/2024		1,168							1,168	1,168			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112256	RENTON	WA		06/29/2023		963							963	963			
100065784	BURBANK	CA		07/28/2021		1,474							1,474	1,474			
100161293	CLINTON	MD		07/25/2024		831							831	831			
100168567	LAS VEGAS	NV		09/25/2024		930							930	930			
100170384	BAKERSFIELD	CA		10/08/2024		697							697	697			
100015815	SAN DIEGO	CA		02/27/2018		2,445							2,445	2,445			
100117911	GLENDALE	AZ		07/20/2023		483							483	483			
100133569	FORT LAUDERDALE	FL		10/23/2023		847							847	847			
100132263	GARNER	NC		10/13/2023		1,001							1,001	1,001			
100028518	ANAHEIM	CA		10/26/2018		2,775							2,775	2,775			
100127499	ROSWELL	GA		09/08/2023		949							949	949			
100150630	LAKE FREDERICK	VA		05/03/2024		794							794	794			
100107872	MELISSA	TX		06/29/2023		486							486	486			
100013867	LA PUENTE	CA		05/25/2017		1,067							1,067	1,067			
100128463	OWENSBORO	KY		09/15/2023		2,606							2,606	2,606			
100088875	PORT SAINT LUCIE	FL		11/15/2022		3,554							3,554	3,554			
100128776	SIMPSONVILLE	SC		09/21/2023		797							797	797			
100146041	BURBANK	CA		03/19/2024		654							654	654			
100170196	ANNA	TX		10/08/2024		748							748	748			
100113442	NEW HYDE PARK	NY		06/29/2023		1,427							1,427	1,427			
100181351	PETALUMA	CA		12/06/2024		2,859							2,859	2,859			
100053360	VAN NUYS	CA		03/23/2021		1,592							1,592	1,592			
100162656	FORT WORTH	TX		08/12/2024		3,442							3,442	3,442			
100174287	GRANBURY	TX		10/31/2024		750							750	750			
100119157	TOMS RIVER	NJ		07/31/2023		757							757	757			
100151611	LAWRENCEVILLE	GA		05/10/2024		694							694	694			
100182197	ORANGE BEACH	AL		12/12/2024		802							802	802			
100119236	RIVERSIDE	CA		07/31/2023		1,016							1,016	1,016			
100076803	AUBREY	TX		12/27/2021		1,151							1,151	1,151			
100156838	HACKETTSTOWN	NJ		06/27/2024		685							685	685			
100149428	SAINT CLOUD	FL		04/24/2024		974							974	974			
100119986	LAKE WALES	FL		08/11/2023		913							913	913			
100147877	CONWAY	SC		04/08/2024		1,226							1,226	1,226			
100134809	PLACENTIA	CA		10/30/2023		2,106							2,106	2,106			
100159516	FAYETTEVILLE	AR		07/15/2024		675							675	675			
100076126	SOUTH OGDEN	UT		01/07/2022		1,625							1,625	1,625			
100129515	POOLER	GA		09/29/2023		739							739	739			
100161648	ROTTERDAM	NLD		07/29/2024		(72)							(72)		72		72
100180343	DAWSONVILLE	GA		11/25/2024		865							865	865			
100120921	KISSIMMEE	FL		08/30/2023		775							775	775			
100086533	MODESTO	CA		09/30/2022		256							256	256			
100173366	ROCKWALL	TX		10/30/2024		721							721	721			
100167463	OSWEGO	IL		09/16/2024		1,039							1,039	1,039			
100133576	KENNEWICK	WA		10/23/2023		740							740	740			
100101922	JAMESTOWN	CA		04/14/2023		573							573	573			
100136448	BAKERSFIELD	CA		11/20/2023		1,080							1,080	1,080			
100045303	NAPLES	FL		11/25/2020		854							854	854			
100115145	WATERBURY	CT		07/17/2023		698							698	698			
100171709	LAWRENCEVILLE	GA		10/17/2024		727							727	727			
100119938	MACUNGIE	PA		08/10/2023		15,850							15,850	15,850			
100086628	LAVON	TX		09/30/2022		1,258							1,258	1,258			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159672	STOCKTON	CA		08/23/2024		538							538	538			
100060298	GRAPEVINE	TX		06/25/2021		2,636							2,636	2,636			
100160826	SACRAMENTO	CA		07/24/2024		1,856							1,856	1,856			
100142648	GAITHERSBURG	MD		02/08/2024		4,459							4,459	4,459			
100180152	HOUSTON	TX		11/25/2024		1,162							1,162	1,162			
100115319	SUNRISE	FL		07/17/2023		746							746	746			
100147875	FORT WORTH	TX		04/08/2024		885							885	885			
100111480	BRONX	NY		06/29/2023		1,501							1,501	1,501			
100165071	SUGARLOAF	CA		08/28/2024		743							743	743			
100165535	SACRAMENTO	CA		08/29/2024		670							670	670			
100138766	FARMERS BRNCH	TX		12/21/2023		308							308	308			
100029692	NORTON	MA		10/26/2018		1,609							1,609	1,609			
100157661	FORT WORTH	TX		06/28/2024		32,449							32,449	32,449			
100065369	PORTLAND	OR		07/28/2021		1,518							1,518	1,518			
100152920	OCALA	FL		05/22/2024		650							650	650			
100164793	MYRTLE BEACH	SC		08/26/2024		2,192							2,192	2,192			
100135911	ROTONDA WEST	FL		11/13/2023		642							642	642			
100154555	LAS VEGAS	NV		06/14/2024		602							602	602			
100142811	ALBUQUERQUE	NM		02/08/2024		628							628	628			
100181982	ANNA	TX		12/12/2024		971							971	971			
100182538	GARNER	NC		12/12/2024		747							747	747			
100089392	ASHEVILLE	NC		11/17/2022		578							578	578			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		2,211							2,211	2,211			
100101872	BLUE BELL	PA		04/06/2023		777							777	777			
100140456	SARATOGA SPRINGS	UT		01/18/2024		792							792	792			
100135932	LANCASTER	CA		11/15/2023		559							559	559			
100025394	MAYWOOD	CA		09/20/2018		1,204							1,204	1,204			
100166122	HOUSTON	TX		09/09/2024		2,513							2,513	2,513			
100170114	TANNERSVILLE	PA		10/08/2024		824							824	824			
100082184	LEONARD	TX		04/14/2022		1,116							1,116	1,116			
100161954	LAKELAND	FL		07/31/2024		589							589	589			
100156058	GREENVILLE	NC		06/18/2024		2,198							2,198	2,198			
100071627	CLOVIS	CA		10/14/2021		1,537							1,537	1,537			
100161083	COLORADO SPRINGS	CO		07/24/2024		1,014							1,014	1,014			
100166219	BREINIGSVILLE	PA		09/09/2024		844							844	844			
100110478	WINTER PARK	FL		06/30/2023		2,459							2,459	2,459			
100168068	LAKE PLACID	FL		09/20/2024		1,769							1,769	1,769			
100166142	CHECK	VA		09/09/2024		458							458	458			
100080900	TAMPA	FL		04/01/2022		1,288							1,288	1,288			
100152187	VINEYARD	UT		05/17/2024		1,750							1,750	1,750			
100175975	ORLANDO	FL		11/14/2024		418							418	418			
100081153	MATTHEWS	NC		03/18/2022		2,620							2,620	2,620			
100120125	CALDWELL	ID		08/11/2023		811							811	811			
100165544	LEWIS CENTER	OH		08/29/2024		672							672	672			
100071701	SACRAMENTO	CA		10/14/2021		1,534							1,534	1,534			
100148110	STANLEY	NC		04/10/2024		790							790	790			
100137318	WHARTON	NJ		12/01/2023		981							981	981			
100116996	KIHEI	HI		07/20/2023		1,810							1,810	1,810			
100129480	MIAMI BEACH	FL		09/29/2023		721							721	721			
100148040	ROUND ROCK	TX		04/10/2024		4,563							4,563	4,563			
100116332	ENGLEWOOD	CO		07/20/2023		1,884							1,884	1,884			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100129387	MYRTLE BEACH	SC		09/26/2023		7,422							7,422	7,422			
100152210	FORT COLLINS	CO		05/17/2024		665							665	665			
100151862	PALM DESERT	CA		05/10/2024		626							626	626			
100160039	MCKINNEY	TX		07/17/2024		896							896	896			
100166996	SAINT LOUIS	MO		09/13/2024		672							672	672			
100172391	SPARKS	NV		10/23/2024		891							891	891			
100170139	OVERLAND PARK	KS		10/08/2024		919							919	919			
100137434	PHOENIX	AZ		01/11/2024		536							536	536			
100132798	DALY CITY	CA		11/03/2023		727							727	727			
100103789	HOLBROOK	NY		05/10/2023		2,718							2,718	2,718			
100185069	MEMPHIS	TN		12/20/2024		455							455	455			
100151162	POTTSTOWN	PA		05/09/2024		1,044							1,044	1,044			
100076813	FRISCO	TX		12/27/2021		1,430							1,430	1,430			
100153888	WEEKI WACHEE	FL		06/05/2024		814							814	814			
100120562	PHOENIX	AZ		08/18/2023		416							416	416			
100049536	EDMONDS	WA		11/20/2020		1,204							1,204	1,204			
100171835	HONOLULU	HI		10/17/2024		766							766	766			
100115669	BASYE	VA		07/20/2023		742							742	742			
100120123	PATERSON	NJ		08/11/2023		779							779	779			
100048606	WEST ORANGE	NJ		11/20/2020		1,329							1,329	1,329			
100138871	FORSYTH	GA		12/21/2023		665							665	665			
100173228	COLUMBUS	OH		10/30/2024		1,596							1,596	1,596			
100155132	LIBERTY HILL	TX		07/19/2024		1,041							1,041	1,041			
100108953	PHOENIX	AZ		05/31/2023		1,800							1,800	1,800			
100152384	HAVERTOWN	PA		05/17/2024		1,134							1,134	1,134			
100116528	PANAMA CITY BEACH	FL		07/20/2023		1,128							1,128	1,128			
100143358	NORTH PROVIDENCE	RI		02/16/2024		280							280	280			
100132081	POOLER	GA		10/13/2023		1,125							1,125	1,125			
100116853	AUBREY	TX		07/20/2023		1,126							1,126	1,126			
100087271	PORT CHARLOTTE	FL		10/25/2022		1,186							1,186	1,186			
100180896	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100168434	PHILADELPHIA	PA		09/25/2024		655							655	655			
100043911	SOUTH GATE	CA		08/19/2020		995							995	995			
100120425	FORNEY	TX		08/18/2023		297							297	297			
100083837	LAKE WORTH	FL		07/12/2022		814							814	814			
100143886	LAKELAND	FL		03/06/2024		347							347	347			
100185352	HOFFMAN ESTATES	IL		12/20/2024		946							946	946			
100058001	TUCKER	GA		06/30/2021		1,514							1,514	1,514			
100120224	DES PLAINES	IL		08/18/2023		707							707	707			
100131835	DESTIN	FL		10/06/2023		727							727	727			
100101892	TALLAHASSEE	FL		04/06/2023		773							773	773			
100100908	BLUFFTON	SC		04/28/2023		1,036							1,036	1,036			
100150966	GASTONIA	NC		05/08/2024		1,367							1,367	1,367			
100143232	RIO RANCHO	NM		02/16/2024		950							950	950			
100065844	SAN ANTONIO	TX		07/23/2021		1,287							1,287	1,287			
100170494	SPRING	TX		10/09/2024		671							671	671			
100146912	CHINO	CA		03/26/2024		781							781	781			
100161393	GALLATIN	TN		07/25/2024		674							674	674			
100101893	TALLAHASSEE	FL		04/06/2023		773							773	773			
100063687	OCEAN VIEW	DE		07/01/2021		2,490							2,490	2,490			
100151600	SURPRISE	AZ		05/10/2024		689							689	689			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120332	CASSELBERRY	FL		08/18/2023		4,061							4,061	4,061			
100142697	SANFORD	NC		02/08/2024		888							888	888			
100029706	SPRINGFIELD	VA		10/26/2018		1,496							1,496	1,496			
100185111	LANCASTER	CA		12/20/2024		601							601	601			
100151526	PORT SAINT LUCIE	FL		05/10/2024		3,883							3,883	3,883			
100171569	LAVON	TX		10/16/2024		748							748	748			
100178323	BAKERSFIELD	CA		11/19/2024		576							576	576			
100013137	PORT ORANGE	FL		05/25/2017		1,317							1,317	1,317			
100175625	CATONSVILLE	MD		11/12/2024		784							784	784			
100161980	CANTON	MI		07/31/2024		5,457							5,457	5,457			
100140211	SPRINGTOWN	TX		01/11/2024		1,222							1,222	1,222			
100079735	HOUSTON	TX		04/25/2022		1,057							1,057	1,057			
100168443	AUSTIN	TX		09/25/2024		817							817	817			
100151046	ANTIOCH	TN		05/08/2024		1,035							1,035	1,035			
100144550	PHOENIX	AZ		04/26/2024		150							150	150			
100171198	HIALEAH	FL		11/22/2024		402							402	402			
100175160	WINDERMERE	FL		11/05/2024		777							777	777			
100109346	MELISSA	TX		06/12/2023		760							760	760			
100090361	CHARLOTTE	NC		02/03/2023		714							714	714			
100053357	LOS ANGELES	CA		03/23/2021		4,604							4,604	4,604			
100171451	RICHMOND	VA		10/16/2024		734							734	734			
100134694	MANOR	TX		10/30/2023		1,469							1,469	1,469			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		1,950							1,950	(75,279)		(77,230)	(77,230)
100031898	LOS ANGELES	CA		03/29/2019		1,094							1,094	1,094			
100048776	JERSEY CITY	NJ		11/20/2020		1,202							1,202	1,202			
100129405	INDIANAPOLIS	IN		09/26/2023		847							847	847			
100132057	LEANDER	TX		10/13/2023		1,065							1,065	1,065			
100162966	CENTERTON	AR		08/12/2024		788							788	788			
100158781	MAGNOLIA	TX		07/10/2024		675							675	675			
100186761	DELANO	CA		12/31/2024		1,142							1,142	1,142			
100142558	CAPE CORAL	FL		02/08/2024		723							723	723			
100168842	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100167788	MILFORD	CT		09/19/2024		843							843	843			
100128741	GEORGE WEST	TX		09/21/2023		2,070							2,070	2,070			
100063834	STOCKTON	CA		07/01/2021		1,987							1,987	1,987			
100100111	HAUULA	HI		03/28/2023		533							533	533			
100166162	ST AUGUSTINE	FL		09/09/2024		690							690	690			
100110322	ANNA	TX		06/30/2023		835							835	835			
100116422	ANGELS CAMP	CA		07/20/2023		1,478							1,478	1,478			
100064147	FAR ROCKAWAY	NY		07/01/2021		1,283							1,283	1,283			
100144411	ASTON	PA		03/07/2024		868							868	868			
100146901	NORTH LAS VEGAS	NV		03/26/2024		840							840	840			
100162879	NAMPA	ID		08/12/2024		680							680	680			
100120761	HELEN	GA		08/25/2023		688							688	688			
100071556	SAN LEANDRO	CA		10/14/2021		5,427							5,427	5,427			
100081280	WEST BOUNTIFUL	UT		03/18/2022		1,563							1,563	1,563			
100077888	GORREDIJK	NLD		12/29/2021		(31)							(31)		31		31
100142618	PHOENIX	AZ		02/08/2024		676							676	676			
100065845	OCALA	FL		07/23/2021		1,310							1,310	1,310			
100055468	JERSEY CITY	NJ		03/23/2021		3,142							3,142	3,142			
100108362	HICKSVILLE	NY		05/25/2023		692							692	692			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067678	ALOHA	OR		09/23/2021		1,725							1,725	1,725			
100168437	LEANDER	TX		09/25/2024		739							739	739			
100076115	LEHI	UT		01/07/2022		1,421							1,421	1,421			
100146693	VISALIA	CA		03/20/2024		708							708	708			
100162500	BARRINGTON	RI		08/12/2024		1,770							1,770	1,770			
100141861	CHICAGO	IL		03/27/2024		556							556	556			
100144794	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100081174	BROOMFIELD	CO		03/18/2022		1,538							1,538	1,538			
100172238	CANON CITY	CO		10/21/2024		724							724	724			
100168114	LA MIRADA	CA		09/20/2024		1,720							1,720	1,720			
100077799	BRADENTON	FL		12/23/2021		1,495							1,495	1,495			
100120965	BARRINGTON	NH		08/30/2023		798							798	798			
100110348	OAK ISLAND	NC		06/30/2023		902							902	902			
100143160	GOLDEN	CO		02/16/2024		698							698	698			
100162717	DALLAS	GA		08/12/2024		1,043							1,043	1,043			
100169723	ROCKWALL	TX		09/30/2024		660							660	660			
100137678	GAINESVILLE	GA		12/08/2023		2,997							2,997	2,997			
100043438	HAYWARD	CA		08/13/2020		850							850	850			
100152737	HEMET	CA		05/22/2024		665							665	665			
100103585	CONROE	TX		05/08/2023		683							683	683			
100149610	HUTTO	TX		04/26/2024		693							693	693			
100136880	HUTTO	TX		11/27/2023		746							746	746			
100161358	LAWRENCEVILLE	GA		07/25/2024		688							688	688			
100182645	MI WUK VILLAGE	CA		12/12/2024		803							803	803			
100114979	CHARLOTTE	NC		07/14/2023		1,307							1,307	1,307			
100108161	COLLEGE PARK	MD		05/24/2023		479							479	479			
100024287	JACKSON	NJ		09/20/2018		1,889							1,889	1,889			
100162766	GREENVILLE	SC		08/12/2024		670							670	670			
100049963	EVERETT	WA		11/20/2020		1,162							1,162	1,162			
100100983	OCOEE	FL		04/28/2023		1,842							1,842	1,842			
100031168	MIAMI	FL		03/29/2019		3,996							3,996	3,996			
100150568	NORTH LAS VEGAS	NV		05/03/2024		861							861	861			
100127634	LANDISVILLE	NJ		09/08/2023		1,005							1,005	1,005			
100136465	LEHI	UT		11/20/2023		904							904	904			
100167572	PENDERGRASS	GA		09/19/2024		701							701	701			
100159315	POOLER	GA		07/15/2024		706							706	706			
100158124	ORLANDO	FL		07/09/2024		685							685	685			
100175895	MYRTLE BEACH	SC		11/14/2024		916							916	916			
100172481	MOON TOWNSHIP	PA		10/23/2024		990							990	990			
100172300	FISHERS	IN		10/21/2024		808							808	808			
100070449	LOS ANGELES	CA		09/23/2021		1,428							1,428	1,428			
100174753	EAST HARTFORD	CT		10/31/2024		625							625	625			
100166386	SCOTTSDALE	AZ		10/24/2024		1,500							1,500	1,500			
100137480	UNION CITY	CA		01/11/2024		870							870	870			
100031862	COMPTON	CA		03/29/2019		2,320							2,320	2,320			
100030905	WHITTIER	CA		04/09/2019		1,821							1,821	1,821			
100135879	ORLANDO	FL		11/13/2023		362							362	362			
100135524	WAKE FOREST	NC		11/13/2023		849							849	849			
100061310	HOPKINS	MN		06/01/2021		2,034							2,034	2,034			
100070402	LOWELL	MA		09/23/2021		1,885							1,885	1,885			
100028890	BALDWIN PARK	CA		10/26/2018		1,059							1,059	1,059			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101935	DAVENPORT	FL		04/14/2023		811							811	811			
100163130	EAST POINT	GA		08/13/2024		627							627	627			
100172852	ALLENTOWN	PA		10/25/2024		752							752	752			
100012658	LOMPOC	CA		05/25/2017		1,113							1,113	1,113			
100143760	LAUDERHILL	FL		04/05/2024		75							75	75			
100174743	NORTH PORT	FL		10/31/2024		634							634	634			
100116319	FLUSHING	NY		07/20/2023		2,785							2,785	2,785			
100166253	FORT WORTH	TX		09/09/2024		941							941	941			
100150518	OAKWOOD	GA		05/03/2024		2,537							2,537	2,537			
100057525	SIMI VALLEY	CA		06/30/2021		1,574							1,574	1,574			
100151685	FLOWER MOUND	TX		05/10/2024		740							740	740			
100174312	HOT SPRINGS	AR		10/31/2024		688							688	688			
100186258	BENSALEM	PA		12/27/2024		548							548	548			
100103119	KANSAS CITY	MO		04/21/2023		702							702	702			
100065507	LAS VEGAS	NV		07/28/2021		1,637							1,637	1,637			
100159253	COLLEGE PLACE	WA		07/15/2024		1,126							1,126	1,126			
100148498	BASTROP	TX		04/12/2024		4,605							4,605	4,605			
100142933	HARTFORD	CT		02/09/2024		705							705	705			
100156915	DUBLIN	GA		06/27/2024		612							612	612			
100156921	DUBLIN	GA		06/27/2024		612							612	612			
100185337	CHOCTAW	OK		12/20/2024		986							986	986			
100162583	HALTOM CITY	TX		08/12/2024		694							694	694			
100169826	ELKRIDGE	MD		09/30/2024		907							907	907			
100185027	LAS VEGAS	NV		12/20/2024		787							787	787			
100117807	PEORIA	AZ		07/20/2023		835							835	835			
100165551	ANNA	TX		08/29/2024		824							824	824			
100137528	MANOR	TX		12/08/2023		820							820	820			
100147820	FERRIS	TX		04/08/2024		1,603							1,603	1,603			
100137311	NEWARK	NJ		12/01/2023		529							529	529			
100132050	BOSTON	MA		10/13/2023		985							985	985			
100160171	SAINT PETERSBURG	FL		07/18/2024		3,034							3,034	3,034			
100121019	TRACY CITY	TN		08/30/2023		959							959	959			
100169899	OSWEGO	IL		11/08/2024		700							700	700			
100128340	FORT WASHINGTON	MD		09/14/2023		470							470	470			
100143231	LOCUST GROVE	VA		02/16/2024		892							892	892			
100159223	SPRINGFIELD	PA		07/15/2024		757							757	757			
100110638	ORLANDO	FL		06/30/2023		(1,993)							(1,993)	(1,993)			
100182034	LAKE ARROWHEAD	CA		12/12/2024		961							961	961			
100064914	ROCKLIN	CA		07/14/2021		978							978	978			
100139371	WATERBURY	CT		12/28/2023		358							358	358			
100168442	ROUND ROCK	TX		09/25/2024		771							771	771			
100080015	EAST WENATCHEE	WA		04/08/2022		2,192							2,192	2,192			
100100584	CHULA VISTA	CA		04/27/2023		649							649	649			
100103045	PHOENIX	AZ		06/22/2023		687							687	687			
100164839	FORT MYERS	FL		08/26/2024		796							796	796			
100147872	STEPHENS CITY	VA		04/08/2024		876							876	876			
100117611	PORTER	TX		07/20/2023		691							691	691			
100119467	AZUSA	CA		07/31/2023		2,117							2,117	2,117			
100137773	KISSIMMEE	FL		12/08/2023		724							724	724			
100144420	WOLFFORTH	TX		03/07/2024		980							980	980			
100140110	BRADENTON	FL		01/09/2024		823							823	823			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156916	DUBLIN	GA		06/27/2024		612							612	612			
100166036	WATERBURY	CT		09/06/2024		1,474							1,474	1,474			
100174595	TAFT	CA		10/31/2024		267							267	267			
100135717	PALM DESERT	CA		11/10/2023		810							810	810			
100173091	LAKE HARMONY	PA		10/30/2024		2,090							2,090	2,090			
100102917	KISSIMMEE	FL		06/22/2023		605							605	605			
100119330	EAST BRIDGEWATER	MA		07/31/2023		1,020							1,020	1,020			
100114796	BERLIN	MD		07/10/2023		2,420							2,420	2,420			
100171686	DANVILLE	KY		10/16/2024		678							678	678			
100011393	ROSLINDALE	MA		12/23/2016		1,534							1,534	1,534			
100169922	OSWEGO	IL		11/08/2024		700							700	700			
100182299	NAPLES	FL		12/12/2024		916							916	916			
100140258	TAMPA	FL		01/18/2024		725							725	725			
100043851	E PALO ALTO	CA		08/19/2020		1,506							1,506	1,506			
100139505	CHAPEL HILL	TN		12/28/2023		654							654	654			
100045788	SHERIDAN	CA		11/25/2020		809							809	809			
100102959	PHOENIX	AZ		06/22/2023		675							675	675			
100148152	SAN MARCOS	TX		05/15/2024		714							714	714			
100180886	UNITED KINGDOM	GBR		11/27/2024		(24)							(24)		24		24
100132701	LAS VEGAS	NV		11/03/2023		684							684	684			
100156339	LAWRENCEVILLE	GA		07/25/2024		420							420	420			
100134041	HIGHLAND MILLS	NY		10/25/2023		422							422	422			
100170251	MUSKEGO	WI		10/08/2024		735							735	735			
100156434	LEHIGH ACRES	FL		06/24/2024		1,032							1,032	1,032			
100071568	STERLING	VA		10/14/2021		1,602							1,602	1,602			
100144816	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100175059	GLEN BURNIE	MD		11/05/2024		748							748	748			
100138078	KNIGHTDALE	NC		12/13/2023		371							371	371			
100032968	DUBLIN	IRL		06/21/2019		6,039							6,039	6,415	282	95	377
100144817	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100175519	BIG BEAR LAKE	CA		12/23/2024		687							687	687			
100185477	DENTON	TX		12/20/2024		907							907	907			
100151210	NEPTUNE	NJ		05/10/2024		819							819	819			
100175098	SPRING	TX		11/05/2024		669							669	669			
100167660	SURPRISE	AZ		09/19/2024		1,002							1,002	1,002			
100090879	POINCIANA	FL		01/31/2023		921							921	921			
100162649	BUFORD	GA		08/12/2024		962							962	962			
100131950	PANAMA CITY BEACH	FL		10/13/2023		866							866	866			
100166471	NEW HAVEN	CT		10/31/2024		663							663	663			
100010768	BIRMINGHAM	AL		12/23/2016		4,820							4,820	4,820			
100156506	BUCKEYE	AZ		06/24/2024		938							938	938			
100053731	BOWIE	MD		03/23/2021		2,267							2,267	2,267			
100131956	ORO VALLEY	AZ		10/13/2023		725							725	725			
100110184	CLERMONT	FL		06/30/2023		769							769	769			
100100558	WILLIS	TX		04/27/2023		517							517	517			
100134802	ORLANDO	FL		10/30/2023		617							617	617			
100166427	HOUSTON	TX		10/31/2024		37,872							37,872	37,872			
100144187	KISSIMMEE	FL		03/07/2024		718							718	718			
100108547	DEN HAAG	NLD		05/25/2023		(83)							(83)		83		83
100115817	SANTA ROSA BEACH	FL		07/20/2023		792							792	792			
100076720	GLENDALE	AZ		12/30/2021		1,486							1,486	1,486			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142074	CYPRESS	TX		02/29/2024		663							663	663			
100148027	DAWSONVILLE	GA		04/10/2024		944							944	944			
100083232	ATWATER	CA		05/10/2022		1,144							1,144	1,144			
100152269	SANFORD	NC		05/17/2024		858							858	858			
100169081	CAMDEN WYOMING	DE		09/27/2024		1,751							1,751	1,751			
100073544	PACOIMA	CA		11/19/2021		1,623							1,623	1,623			
100109857	WATERBURY	CT		06/22/2023		665							665	665			
100182319	SOMERSET	NJ		12/12/2024		761							761	761			
100110023	CINCINNATI	OH		06/23/2023		371							371	371			
100181877	PHOENIX	AZ		12/12/2024		755							755	755			
100156914	DUBLIN	GA		06/27/2024		612							612	612			
100147873	STEPHENS CITY	VA		04/08/2024		876							876	876			
100143893	ACWORTH	GA		03/06/2024		600							600	600			
100109348	MELISSA	TX		06/12/2023		767							767	767			
100031195	COVINA	CA		03/29/2019		1,679							1,679	1,679			
100029593	GAITHERSBURG	MD		10/26/2018		1,279							1,279	1,279			
100057919	PHOENIX	AZ		06/30/2021		3,169							3,169	3,169			
100185442	CINCINNATI	OH		12/20/2024		772							772	772			
100057567	FT LAUDERDALE	FL		06/30/2021		788							788	788			
100144176	LIBERTY HILL	TX		03/07/2024		818							818	818			
100114812	MAGGIE VALLEY	NC		07/10/2023		988							988	988			
100152193	GEORGETOWN	TX		05/17/2024		570							570	570			
100148233	CLINTON	MD		04/12/2024		2,092							2,092	2,092			
100091411	FLAGLER BEACH	FL		02/22/2023		777							777	777			
100137511	LAKE ARROWHEAD	CA		01/11/2024		520							520	520			
100136418	CYPRESS	TX		11/20/2023		1,072							1,072	1,072			
100148917	DURHAM	NC		04/17/2024		961							961	961			
100128148	KILL DEVIL HILLS	NC		09/18/2023		1,527							1,527	1,527			
100147276	KENNEWICK	WA		03/28/2024		681							681	681			
100101689	VICTORVILLE	CA		03/31/2023		626							626	626			
100065168	FRESNO	CA		07/14/2021		1,650							1,650	1,650			
100127590	ROCKLEDGE	FL		09/08/2023		749							749	749			
100147768	LAS VEGAS	NV		04/08/2024		1,672							1,672	1,672			
100079952	ODENTON	MD		04/25/2022		2,138							2,138	2,138			
100146969	RICHARDSON	TX		03/26/2024		732							732	732			
100168311	SNELLVILLE	GA		09/20/2024		2,567							2,567	2,567			
100048580	FONTANA	CA		11/20/2020		1,069							1,069	1,069			
100102929	KEAAU	HI		06/22/2023		610							610	610			
100065393	CHANDLER	AZ		07/28/2021		1,567							1,567	1,567			
100071687	TULARE	CA		10/14/2021		1,511							1,511	1,511			
100114974	DRIPPING SPRINGS	TX		07/14/2023		947							947	947			
100127614	GREELEY	CO		09/08/2023		730							730	730			
100088812	HEMET	CA		11/15/2022		10,019							10,019	10,019			
100119112	KATY	TX		07/28/2023		1,291							1,291	1,291			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		932							932	932			
100144145	KISSIMMEE	FL		03/07/2024		727							727	727			
100186218	PALM BAY	FL		12/27/2024		505							505	505			
100089674	ENSCHEDE	NLD		11/29/2022		(111)							(111)		111		111
100128445	HUNTINGTON STATION	NY		09/15/2023		589							589	589			
100091418	LOS ANGELES	CA		02/22/2023		2,445							2,445	2,445			
100086933	CENTRAL ISLIP	NY		10/24/2022		5,662							5,662	5,662			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100081605	SOUTH OZONE PARK	NY		03/24/2022		1,644							1,644	1,644			
100080464	WINTER HAVEN	FL		03/10/2022		1,202							1,202	1,202			
100136523	PRESCOTT	AZ		11/20/2023		1,004							1,004	1,004			
100088511	DEN HAAG	NLD		10/27/2022		(76)							(76)		76		76
100108259	YORKVILLE	IL		05/24/2023		4,189							4,189	4,189			
100157625	MASSAPEQUA	NY		06/28/2024		1,757							1,757	1,757			
100176076	WILMINGTON	DE		12/20/2024		520							520	520			
100161764	HACKETTSTOWN	NJ		07/31/2024		686							686	686			
100162698	DALLAS	GA		08/12/2024		930							930	930			
100127532	MURFREESBORO	TN		09/08/2023		1,142							1,142	1,142			
100144108	MCKINNEY	TX		03/07/2024		718							718	718			
100182511	LOUISBURG	NC		12/12/2024		1,104							1,104	1,104			
100135708	MEBANE	NC		11/10/2023		914							914	914			
100168566	GUYTON	GA		09/25/2024		2,759							2,759	2,759			
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		670							670	670			
100133900	PHILADELPHIA	PA		11/29/2023		14,200							14,200	14,200			
100149924	BRADENTON	FL		04/29/2024		634							634	634			
100148445	BREMERTON	WA		04/12/2024		786							786	786			
100103258	PALM DESERT	CA		04/27/2023		652							652	652			
100131981	TURLOCK	CA		10/13/2023		657							657	657			
100161085	PEMBROKE PINES	FL		07/24/2024		4,101							4,101	4,101			
100136421	HENDERSON	NV		11/20/2023		790							790	790			
100132103	CAPE CORAL	FL		10/13/2023		1,073							1,073	1,073			
100182603	EDMOND	OK		12/12/2024		1,240							1,240	1,240			
100170183	CLAYTON	NC		10/08/2024		748							748	748			
100156863	COLUMBUS	OH		06/27/2024		708							708	708			
100132269	MONTGOMERY CENTER	VT		10/13/2023		725							725	725			
100152458	SPRING HOPE	NC		05/16/2024		617							617	617			
100163241	FARMINGTON	NH		08/13/2024		2,850							2,850	2,850			
100140135	LEHI	UT		01/09/2024		695							695	695			
100171261	STOCKTON	CA		10/16/2024		837							837	837			
100147724	ARLINGTON	TX		04/05/2024		602							602	602			
100151047	MUNDELEIN	IL		05/08/2024		1,027							1,027	1,027			
100162592	DAWSONVILLE	GA		08/12/2024		1,706							1,706	1,706			
100186503	RIO RANCHO	NM		12/30/2024		675							675	675			
100012916	SANTA ROSA	CA		05/25/2017		547							547	547			
100127544	VOLCANO	HI		09/08/2023		963							963	963			
100079277	PENSACOLA BEACH	FL		02/28/2022		5,006							5,006	5,006			
100156529	HENDERSON	NV		06/24/2024		942							942	942			
100081247	PLACENTIA	CA		03/18/2022		1,602							1,602	1,602			
100116325	FRANKLIN SQUARE	NY		07/20/2023		2,942							2,942	2,942			
100132711	DENVER	CO		11/03/2023		973							973	973			
100139254	PALM BEACH GARDENS	FL		12/28/2023		843							843	843			
100162558	MANOR	TX		08/12/2024		839							839	839			
100049434	NEWARK	NJ		11/20/2020		1,240							1,240	1,240			
100029786	LOS ANGELES	CA		10/26/2018		3,253							3,253	3,253			
100127608	POUGHKEEPSIE	NY		09/08/2023		880							880	880			
100147395	DACULA	GA		05/08/2024		1,776							1,776	1,776			
100169825	PEORIA	AZ		09/30/2024		1,050							1,050	1,050			
100048413	MIAMI	FL		11/20/2020		1,218							1,218	1,218			
100151111	ACWORTH	GA		05/08/2024		713							713	713			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131860	ORLANDO	FL		10/06/2023		589							589	589			
100175924	FAIRBURN	GA		11/14/2024		1,049							1,049	1,049			
100166994	TAMARAC	FL		09/13/2024		862							862	862			
100012150	EAST BOSTON	MA		03/08/2017		1,358							1,358	1,358			
100117314	LOS ANGELES	CA		07/20/2023		2,327							2,327	2,327			
100142065	RICHMOND	TX		02/29/2024		660							660	660			
100166279	CHESTER	VA		09/09/2024		680							680	680			
100138150	DANIA BEACH	FL		12/14/2023		641							641	641			
100140515	YOUNGSVILLE	NC		01/19/2024		930							930	930			
100157973	KIRKLAND	WA		07/09/2024		3,015							3,015	3,015			
100165166	UNITED KINGDOM	GBR		08/27/2024		62							62		(62)		(62)
100153352	LORDS VALLEY	PA		05/30/2024		701							701	701			
100065695	LAS VEGAS	NV		07/28/2021		1,525							1,525	1,525			
100142711	DALLAS	GA		02/08/2024		1,037							1,037	1,037			
100132046	JOSHUA TREE	CA		10/13/2023		770							770	770			
100161162	CORAL SPRINGS	FL		07/24/2024		700							700	700			
100120080	WOODBRIDGE	NJ		08/11/2023		15,108							15,108	15,108			
100027963	PLYMOUTH	MA		10/26/2018		1,165							1,165	1,165			
100135728	NAPLES	FL		11/10/2023		686							686	686			
100099784	SCOTTSDALE	AZ		02/28/2023		879							879	879			
100159452	FREDERICK	CO		07/15/2024		781							781	781			
100169842	STOCKTON	CA		09/30/2024		449							449	449			
100089722	GRONINGEN	NLD		11/29/2022		(99)							(99)		99		99
100055233	TEMECULA	CA		03/23/2021		519							519	519			
100181525	ORLANDO	FL		12/06/2024		661							661	661			
100151497	CANTON	GA		05/10/2024		709							709	709			
100068415	ST AUGUSTINE	FL		08/25/2021		1,333							1,333	1,333			
100153232	IRVING	TX		05/30/2024		1,867							1,867	1,867			
100149683	ANNA	TX		04/26/2024		710							710	710			
100132019	PANAMA CITY	FL		10/13/2023		727							727	727			
100137902	RIALTO	CA		12/08/2023		723							723	723			
100171816	GALVESTON	TX		10/17/2024		655							655	655			
100182191	CHRISTOVAL	TX		12/12/2024		587							587	587			
100161155	KYLE	TX		07/24/2024		670							670	670			
100062644	LINCOLN	CA		07/01/2021		3,125							3,125	3,125			
100169056	PHOENIX	AZ		09/27/2024		694							694	694			
100091898	DEN HAAG	NLD		01/27/2023		(65)							(65)		65		65
100119209	MINNEAPOLIS	MN		07/31/2023		1,052							1,052	1,052			
100163185	ADELANTO	CA		08/13/2024		811							811	811			
100137411	CHARLOTTE	NC		01/11/2024		415							415	415			
100127547	COOPERSBURG	PA		09/08/2023		1,168							1,168	1,168			
100114500	VACAVILLE	CA		06/29/2023		1,348							1,348	1,348			
100156371	ROCKPORT	TX		07/25/2024		663							663	663			
100084618	FOLEY	AL		08/02/2022		676							676	676			
100153347	OCEAN CITY	MD		05/30/2024		700							700	700			
100143122	ACWORTH	GA		02/16/2024		627							627	627			
100173225	BRASELTON	GA		10/30/2024		869							869	869			
100180516	LAS VEGAS	NV		11/26/2024		745							745	745			
100152297	WESTAMPTON	NJ		05/17/2024		806							806	806			
100109879	BRENTWOOD	NY		06/22/2023		715							715	715			
100031524	LOMPOC	CA		03/29/2019		1,342							1,342	1,342			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148222	FORNEY	TX		04/12/2024		683							683	683			
100065580	AURORA	CO		07/28/2021		1,563							1,563	1,563			
100119093	NEWARK	NJ		07/31/2023		771							771	771			
100168039	LAUDERHILL	FL		09/20/2024		2,019							2,019	2,019			
100155872	REDDING	CA		06/17/2024		628							628	628			
100045913	WESTMINSTER	MD		11/25/2020		984							984	984			
100158711	WENDELL	NC		07/10/2024		909							909	909			
100103000	PHILADELPHIA	PA		06/22/2023		620							620	620			
100160992	PACKWOOD	WA		07/24/2024		684							684	684			
100151921	BLOOMINGDALE	GA		07/10/2024		702							702	702			
100185440	PFLUGERVILLE	TX		12/20/2024		932							932	932			
100148419	MUNDELEIN	IL		04/12/2024		1,072							1,072	1,072			
100136204	SAVANNAH	GA		11/20/2023		771							771	771			
100164503	COOPERSBURG	PA		08/21/2024		968							968	968			
100109352	SCRANTON	PA		06/12/2023		835							835	835			
100080882	MANALAPAN	NJ		04/22/2022		1,234							1,234	1,234			
100139068	FALL RIVER	MA		12/28/2023		26,823							26,823	26,823			
100065300	LEANDER	TX		07/28/2021		1,024							1,024	1,024			
100165689	CONROE	TX		08/29/2024		343							343	343			
100169746	VALRICO	FL		09/30/2024		723							723	723			
100186384	HARTSVILLE	SC		12/30/2024		479							479	479			
100120981	ELLIJAY	GA		08/30/2023		255							255	255			
100114773	HEMET	CA		07/07/2023		775							775	775			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		2,048							2,048	2,048			
100135565	SAINT CLOUD	FL		11/13/2023		627							627	627			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		621							621	621			
100147861	WESTAMPTON	NJ		04/08/2024		4,045							4,045	4,045			
100143590	JAMAICA	NY		02/21/2024		2,679							2,679	2,679			
100079723	GALLATIN	TN		04/08/2022		1,168							1,168	1,168			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		1,404							1,404	1,404			
100161033	DEBARY	FL		07/24/2024		728							728	728			
100148503	MASCOTTE	FL		04/12/2024		686							686	686			
100170312	ROANOKE	TX		10/08/2024		85,201							85,201	85,345		144	144
100100734	NORTH LAS VEGAS	NV		04/28/2023		1,926							1,926	1,926			
100110688	SAN ANTONIO	TX		08/11/2023		845							845	845			
100131979	PALISADE	CO		10/13/2023		701							701	701			
100166957	WILMINGTON	NC		09/13/2024		637							637	637			
100185348	AUSTIN	TX		12/20/2024		1,833							1,833	1,833			
100162580	DEBARY	FL		08/12/2024		147,733							147,733	147,733			
100152546	BATON ROUGE	LA		05/17/2024		654							654	654			
100153900	LOMPOC	CA		06/05/2024		611							611	611			
100110603	GULFPORT	FL		06/30/2023		1,316							1,316	1,316			
100065724	NEWARK	NJ		07/28/2021		1,535							1,535	1,535			
100048189	FRESH MEADOWS	NY		11/20/2020		2,395							2,395	2,395			
100142863	POWDER SPRINGS	GA		02/08/2024		495							495	495			
100151512	KISSIMMEE	FL		05/10/2024		782							782	782			
100029517	LOS ANGELES	CA		10/26/2018		1,441							1,441	1,441			
100180375	FRISCO	TX		11/25/2024		898							898	898			
100165560	TACOMA	WA		08/29/2024		2,266							2,266	2,266			
100162657	CAPE CORAL	FL		08/12/2024		1,065							1,065	1,065			
100156162	NIBLEY	UT		06/20/2024		675							675	675			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100049347	HIALEAH	FL		11/20/2020		966							966	966			
100169205	MIAMI	FL		09/27/2024		697							697	697			
100067104	WASHINGTON	DC		08/02/2021		1,665							1,665	1,665			
100159508	VAN ALSTYNE	TX		07/15/2024		2,569							2,569	2,569			
100161165	NILES	IL		07/25/2024		469							469	469			
100142547	GEORGETOWN	TX		02/08/2024		1,025							1,025	1,025			
100128343	VIRGINIA BEACH	VA		09/14/2023		736							736	736			
100071998	PANAMA CITY BEACH	FL		10/29/2021		1,662							1,662	1,662			
100130397	ATLANTA	GA		09/28/2023		472							472	472			
100071996	PANAMA CITY BEACH	FL		10/29/2021		1,643							1,643	1,643			
100138703	MELISSA	TX		02/02/2024		798							798	798			
100160197	WACO	TX		07/18/2024		693							693	693			
100065240	LAS VEGAS	NV		07/14/2021		1,715							1,715	1,715			
100166321	LAKE WORTH	FL		10/23/2024		624							624	624			
100181296	PHOENIX	AZ		12/06/2024		513							513	513			
100129577	MANTECA	CA		09/29/2023		835							835	835			
100182669	FRESNO	CA		12/12/2024		753							753	753			
100151564	MCKINNEY	TX		05/10/2024		701							701	701			
100162319	MIAMI GARDENS	FL		08/05/2024		1,272							1,272	1,272			
100119985	CINCINNATI	OH		08/11/2023		829							829	829			
100012301	BRISTOW	VA		04/28/2017		4,275							4,275	4,275			
100135319	CEDAR PARK	TX		11/13/2023		939							939	939			
100168426	DURHAM	NC		09/25/2024		743							743	743			
100102483	DEER PARK	IL		06/07/2023		2,319							2,319	2,319			
100135344	CHATTANOOGA	TN		11/13/2023		805							805	805			
100145117	UNITED KINGDOM	GBR		03/12/2024		(25)							(25)		25		25
100119110	SUNLAND	CA		07/28/2023		1,222							1,222	1,222			
100132079	FRESNO	CA		10/13/2023		1,121							1,121	1,121			
100165489	KILLEEN	TX		08/29/2024		1,328							1,328	1,328			
100053954	CRANFORD	NJ		03/23/2021		4,736							4,736	4,736			
100014089	UNIONDALE	NY		05/25/2017		1,460							1,460	1,460			
100128523	GRANTS PASS	OR		09/15/2023		619							619	619			
100169234	BATES CITY	MO		09/27/2024		688							688	688			
100081332	EL MONTE	CA		03/18/2022		1,860							1,860	1,860			
100155234	SARASOTA	FL		07/19/2024		744							744	744			
100141531	PHOENIX	AZ		01/30/2024		521							521	521			
100170108	DAWSONVILLE	GA		10/08/2024		716							716	716			
100170311	DAWSONVILLE	GA		10/08/2024		699							699	699			
100109680	SILVERTON	OR		06/16/2023		493							493	493			
100132421	HOUSTON	TX		11/03/2023		770							770	770			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		730							730	730			
100163186	FRESNO	CA		08/13/2024		796							796	796			
100168422	GASTONIA	NC		09/25/2024		672							672	672			
100151157	ZEPHYRHILLS	FL		05/09/2024		1,174							1,174	1,174			
100165310	LYNNWOOD	WA		08/29/2024		629							629	629			
100025552	ORLANDO	FL		09/20/2018		1,528							1,528	1,528			
100164799	HENDERSON	NV		08/26/2024		909							909	909			
100171948	FORT WORTH	TX		10/17/2024		933							933	933			
100119015	BALTIMORE	MD		07/27/2023		638							638	638			
100150252	S-GRAVENHAGE	NLD		04/29/2024		(109)							(109)		109		109
100071443	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(65)							(65)		65		65

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100107975	BRADENTON	FL		05/22/2023		645							645	645			
100185375	BAYTOWN	TX		12/20/2024		932							932	932			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		732							732	732			
100085131	ALMERE	NLD		07/27/2022		(75)							(75)		75		75
100081975	ALMERE	NLD		03/30/2022		(70)							(70)		70		70
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		2,169							2,169	2,169			
100137345	FRESNO	CA		12/01/2023		552							552	552			
100148335	NORTH PORT	FL		04/12/2024		708							708	708			
100169804	DULUTH	GA		09/30/2024		1,744							1,744	1,744			
100080161	GALVESTON	TX		02/25/2022		6,978							6,978	6,978			
100082054	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(15)							(15)		15		15
100147695	TAMPA	FL		04/05/2024		2,857							2,857	2,857			
100180270	CHICAGO	IL		11/25/2024		1,614							1,614	1,614			
100151205	BARSTOW	CA		05/10/2024		772							772	772			
100161363	CHARLOTTE	NC		07/25/2024		667							667	667			
100163137	GEORGETOWN	TX		08/13/2024		815							815	815			
100158872	VERO BEACH	FL		07/12/2024		683							683	683			
100110108	DORAL	FL		06/23/2023		926							926	926			
100144656	UNITED KINGDOM	GBR		03/12/2024		24							24		(24)		(24)
100182638	SAINT AUGUSTINE	FL		12/12/2024		969							969	969			
100174775	SOUTH RIVER	NJ		10/31/2024		1,004							1,004	1,004			
100090575	ZAANDAM	NLD		12/28/2022		(87)							(87)		87		87
100129729	GEORGETOWN	TX		09/29/2023		716							716	716			
100031313	SALINAS	CA		03/29/2019		2,003							2,003	2,003			
100014247	TAUNTON	MA		09/27/2017		705							705	705			
100025966	DELTONA	FL		09/20/2018		3,194							3,194	3,194			
100185400	CYPRESS	TX		12/20/2024		106,451							106,451	106,451			
100114822	MILLVILLE	DE		07/10/2023		1,003							1,003	1,003			
100150997	SOUTH ELGIN	IL		05/08/2024		692							692	692			
100141588	DAVENPORT	FL		01/30/2024		431							431	431			
100147780	COLONIAL BEACH	VA		04/08/2024		791							791	791			
100131951	CAPE CORAL	FL		10/13/2023		759							759	759			
100134294	LEHIGH ACRES	FL		10/27/2023		656							656	656			
100024121	SOLDOTNA	AK		09/10/2018		2,060							2,060	2,060			
100128123	HERMITAGE	TN		09/08/2023		865							865	865			
100174883	SAVANNAH	GA		10/31/2024		355							355	355			
100117308	PATERSON	NJ		07/20/2023		1,842							1,842	1,842			
100155987	BLAINE	WA		06/18/2024		665							665	665			
100099966	BREMERTON	WA		03/28/2023		6,176							6,176	6,176			
100164517	RALEIGH	NC		08/21/2024		3,925							3,925	3,925			
100152202	AUBREY	TX		05/17/2024		800							800	800			
100156854	MONROE	NY		06/27/2024		763							763	763			
100151743	LAS VEGAS	NV		05/10/2024		833							833	833			
100148868	DURHAM	NC		04/17/2024		1,129							1,129	1,129			
100057933	NEW ORLEANS	LA		06/30/2021		958							958	958			
100045635	FENTON	MI		11/25/2020		1,891							1,891	1,891			
100013274	SOLEDAD	CA		05/25/2017		957							957	957			
100160078	LANCASTER	CA		07/17/2024		787							787	787			
100127521	AUBREY	TX		09/08/2023		730							730	730			
100162315	LILBURN	GA		08/05/2024		680							680	680			
100103595	RIVERSIDE	CA		05/08/2023		2,141							2,141	2,141			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116618	MADERA	CA		07/20/2023		1,716							1,716	1,716			
100046205	TINLEY PARK	IL		11/25/2020		341							341	341			
100090264	VACAVILLE	CA		01/13/2023		4,359							4,359	4,359			
100164836	BUCKEYE	AZ		08/26/2024		969							969	969			
100084752	ROY	UT		08/02/2022		958							958	958			
100150725	GILBERT	AZ		05/06/2024		1,161							1,161	1,161			
100063103	LEAGUE CITY	TX		07/01/2021		2,056							2,056	2,056			
100137014	GREENWOOD	IN		11/28/2023		670							670	670			
100027035	LAWNDALE	CA		09/26/2018		1,623							1,623	1,623			
100139951	PALMDALE	CA		01/09/2024		727							727	727			
100135181	SEVERN	MD		11/07/2023		1,745							1,745	1,745			
100130424	WEST PALM BEACH	FL		09/28/2023		512							512	512			
100127539	KATY	TX		09/08/2023		817							817	817			
100132298	MOORESVILLE	NC		10/13/2023		725							725	725			
100135300	CINCINNATI	OH		11/13/2023		805							805	805			
100110480	MODESTO	CA		06/30/2023		807							807	807			
100166983	SANTA ROSA	CA		09/13/2024		730							730	730			
100119332	DEBARY	FL		07/31/2023		743							743	743			
100148018	ORLANDO	FL		04/10/2024		695							695	695			
100152911	HOUSTON	TX		05/22/2024		268							268	268			
100186493	STAR	ID		12/30/2024		634							634	634			
100164353	BLOOMINGDALE	GA		08/21/2024		757							757	757			
100149887	OOLTEWAH	TN		04/29/2024		655							655	655			
100068143	MINNEAPOLIS	MN		08/25/2021		1,524							1,524	1,524			
100152967	TIETON	WA		06/27/2024		536							536	536			
100156349	DINUBA	CA		07/25/2024		498							498	498			
100013543	ROCKAWAY	NJ		05/25/2017		1,512							1,512	1,512			
100131680	ARVADA	CO		10/06/2023		1,099							1,099	1,099			
100131678	WARMINSTER	PA		10/06/2023		858							858	858			
100119459	VIRGINIA BEACH	VA		07/31/2023		728							728	728			
100138124	LEHIGH ACRES	FL		12/14/2023		685							685	685			
100026721	SAN MARCOS	CA		09/26/2018		3,566							3,566	3,566			
100147631	FORT WORTH	TX		04/04/2024		569							569	569			
100140372	WESTFIELD	IN		01/18/2024		974							974	974			
100026275	RIO RANCHO	NM		09/20/2018		1,386							1,386	1,386			
100180228	HIXSON	TN		11/25/2024		902							902	902			
100159422	MERIDIAN	ID		07/15/2024		664							664	664			
100168423	RIDGELAND	SC		09/25/2024		591							591	591			
100156526	NORTH LAS VEGAS	NV		06/24/2024		935							935	935			
100175309	CHARLOTTE	NC		11/05/2024		727							727	727			
100169274	SAINT JOHN	IN		09/27/2024		911							911	911			
100071618	HAWTHORNE	CA		10/14/2021		1,522							1,522	1,522			
100128230	OXFORD	MA		09/14/2023		477							477	477			
100138965	BROOKLYN	NY		12/21/2023		4,757							4,757	4,757			
100100774	NEW MILFORD	CT		04/28/2023		1,503							1,503	1,503			
100081413	LAS VEGAS	NV		03/18/2022		1,680							1,680	1,680			
100065177	MISSION VIEJO	CA		07/14/2021		1,628							1,628	1,628			
100065180	PHOENIX	AZ		07/14/2021		1,628							1,628	1,628			
100116903	TIVERTON	RI		07/20/2023		767							767	767			
100138011	CONROE	TX		12/13/2023		566							566	566			
100141747	LONG BEACH	CA		01/30/2024		528							528	528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136268	AVONDALE	AZ		11/20/2023		431							431	431			
100129359	NORTH PORT	FL		09/25/2023		688							688	688			
100055687	SPRING VALLEY	CA		03/23/2021		2,158							2,158	2,158			
100137734	FLORIDA CITY	FL		12/08/2023		860							860	860			
100014087	SAINT HELENS	OR		05/25/2017		1,066							1,066	1,066			
100156905	PHILADELPHIA	PA		06/27/2024		625							625	625			
100164476	CONCORD	NC		08/21/2024		716							716	716			
100100038	DAVENPORT	FL		03/28/2023		480							480	480			
100144197	GREENSBORO	NC		03/07/2024		895							895	895			
100150472	TOLLESON	AZ		05/03/2024		1,851							1,851	1,851			
100024608	CORTLANDT MANOR	NY		09/20/2018		1,512							1,512	1,512			
100135626	JACKSONVILLE	NC		11/09/2023		1,022							1,022	1,022			
100088224	HOLLYWOOD	FL		10/17/2022		742							742	742			
100186744	PHOENIX	AZ		12/31/2024		673							673	673			
100150854	ROCKWALL	TX		05/08/2024		460							460	460			
100149452	LAWRENCEVILLE	GA		04/24/2024		693							693	693			
100181376	BUCKEYE	AZ		12/06/2024		738							738	738			
100133463	DECATUR	GA		10/19/2023		697							697	697			
100024652	HACKENSACK	NJ		09/20/2018		1,264							1,264	1,264			
100101655	LANCASTER	CA		04/26/2023		1,038							1,038	1,038			
100046440	HOSCHTON	GA		11/25/2020		2,998							2,998	2,998			
100157828	TAMPA	FL		08/01/2024		588							588	588			
100165471	ROUND ROCK	TX		08/29/2024		965							965	965			
100128093	WHITE HOUSE	TN		09/08/2023		1,103							1,103	1,103			
100175112	BAKERSFIELD	CA		11/05/2024		717							717	717			
100142642	FRESNO	CA		02/08/2024		792							792	792			
100161549	DURHAM	NC		07/30/2024		839							839	839			
100167560	RICHMOND	TX		09/19/2024		540							540	540			
100091576	PAYSON	UT		03/07/2023		582							582	582			
100165416	NEW ORLEANS	LA		08/29/2024		677							677	677			
100148020	PITTSBORO	NC		04/10/2024		2,025							2,025	2,025			
100144370	HENDERSON	NV		03/07/2024		913							913	913			
100054065	LOS ANGELES	CA		03/23/2021		819							819	819			
100149387	CONROE	TX		04/24/2024		8,429							8,429	8,429			
100164514	MABLETON	GA		08/21/2024		679							679	679			
100143802	CARMEL	IN		02/28/2024		567							567	567			
100120923	SANTA ROSA BEACH	FL		08/30/2023		731							731	731			
100158408	UNITED KINGDOM	GBR		07/09/2024		(193)							(193)		193		193
100132005	CUMMING	GA		10/13/2023		768							768	768			
100150984	GLENDALE	AZ		05/08/2024		776							776	776			
100170424	FORNEY	TX		10/09/2024		745							745	745			
100157010	UNITED KINGDOM	GBR		06/27/2024		(13)							(13)		13		13
100127617	OCEAN CITY	MD		09/08/2023		776							776	776			
100109742	FONTANA	CA		06/16/2023		3,766							3,766	3,766			
100155936	MCKINNEY	TX		06/17/2024		692							692	692			
100145147	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100133564	SAVANNAH	GA		10/23/2023		730							730	730			
100145842	COLFAX	WI		03/15/2024		912							912	912			
100114819	FORT LAUDERDALE	FL		07/10/2023		1,032							1,032	1,032			
100054374	CYPRESS	TX		03/23/2021		2,170							2,170	2,170			
100144196	CHARLOTTE	NC		03/07/2024		1,509							1,509	1,509			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092008	NEWARK	NJ		02/09/2023		668							668	668			
100115889	CORPUS CHRISTI	TX		07/20/2023		1,187							1,187	1,187			
100024893	WOODBRIDGE	VA		09/20/2018		1,253							1,253	1,253			
100156575	STALLINGS	NC		06/24/2024		744							744	744			
100120590	LAS VEGAS	NV		08/18/2023		1,088							1,088	1,088			
100115597	POMPANO BEACH	FL		07/19/2023		607							607	607			
100182146	WINTER HAVEN	FL		12/12/2024		740							740	740			
100135960	GRAND JUNCTION	CO		11/16/2023		582							582	582			
100025678	ESCONDIDO	CA		09/20/2018		1,105							1,105	1,105			
100026660	SAN FERNANDO	CA		09/26/2018		1,332							1,332	1,332			
100135283	DAVENPORT	FL		11/08/2023		818							818	818			
100079708	KIHEI	HI		04/25/2022		1,252							1,252	1,252			
100165148	UNITED KINGDOM	GBR		08/27/2024		(24)							(24)		24		24
100159377	DALLAS	GA		07/15/2024		918							918	918			
100066882	WASHINGTON	DC		08/02/2021		1,805							1,805	1,805			
100088223	KENVIL	NJ		10/17/2022		840							840	840			
100132303	MELISSA	TX		10/13/2023		3,095							3,095	3,095			
100151797	PEARLAND	TX		05/10/2024		531							531	531			
100154127	SAINT PETERSBURG	FL		07/11/2024		2,691							2,691	2,691			
100135049	ORLANDO	FL		11/01/2023		684							684	684			
100116690	FORT WASHINGTON	MD		07/20/2023		1,661							1,661	1,661			
100119730	PATERSON	NJ		08/08/2023		597							597	597			
100026735	ANAHEIM	CA		09/26/2018		1,202							1,202	1,202			
100129449	GREENVILLE	SC		09/29/2023		1,027							1,027	1,027			
100173800	FORT MYERS	FL		10/30/2024		225							225	225			
100161893	ELKRIDGE	MD		07/31/2024		648							648	648			
100175119	FRESNO	CA		11/05/2024		501							501	501			
100089947	LAS VEGAS	NV		01/26/2023		644							644	644			
100119338	MORRISVILLE	NC		07/31/2023		998							998	998			
100158153	BOTHELL	WA		07/09/2024		6,205							6,205	6,205			
100011307	VISTA	CA		12/23/2016		1,763							1,763	1,763			
100112731	ST LOUIS	MO		06/29/2023		2,842							2,842	2,842			
100054741	SPRINGFIELD	VA		03/23/2021		804							804	804			
100173149	MINNEAPOLIS	MN		10/30/2024		683							683	683			
100120730	SAN ANTONIO	TX		08/25/2023		1,198							1,198	1,198			
100071467	PEORIA	AZ		10/26/2021		1,243							1,243	1,243			
100134573	LAS VEGAS	NV		10/30/2023		544							544	544			
100142433	NEW ORLEANS	LA		03/08/2024		669							669	669			
100024901	GARDEN GROVE	CA		09/20/2018		972							972	972			
100091383	HICKORY HILLS	IL		02/22/2023		1,074							1,074	1,074			
100171849	LAS VEGAS	NV		10/17/2024		1,833							1,833	1,833			
100060317	SPOKANE	WA		06/25/2021		1,529							1,529	1,529			
100138648	RICHMOND	VA		02/02/2024		426							426	426			
100138104	NORTH FORT MYERS	FL		12/14/2023		618							618	618			
100132056	TAMPA	FL		10/13/2023		908							908	908			
100031490	SANTA ANA	CA		03/29/2019		1,960							1,960	1,960			
100172389	SANTA ROSA BEACH	FL		10/23/2024		374							374	374			
100166108	CONYERS	GA		09/09/2024		947							947	947			
100160604	MYRTLE BEACH	SC		07/19/2024		782							782	782			
100110215	OGDEN	UT		06/30/2023		837							837	837			
100061047	HEMET	CA		06/01/2021		2,268							2,268	2,268			

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100030732	MOLT	MT		04/09/2019		1,467							1,467	1,467			
100028780	PALMDALE	CA		10/26/2018		887							887	887			
100164347	WESLEY CHAPEL	FL		08/21/2024		14,204							14,204	14,313		110	110
100161753	HACKETTSTOWN	NJ		07/31/2024		680							680	680			
100176839	EAGLE LAKE	FL		11/15/2024		709							709	709			
100090108	FORT MILL	SC		01/13/2023		563							563	563			
100089248	NEW BRITAIN	CT		01/26/2023		662							662	662			
100173718	BRADENTON	FL		10/30/2024		509							509	509			
100115313	PALM COAST	FL		07/17/2023		794							794	794			
100146980	HENRICO	VA		03/26/2024		808							808	808			
100157917	WILLOUGHBY	OH		07/09/2024		683							683	683			
100169996	FREEHOLD	NJ		11/08/2024		190							190	190			
100139328	LAS VEGAS	NV		12/28/2023		596							596	596			
100158878	LEXINGTON	SC		07/12/2024		619							619	619			
100141523	ATLANTA	GA		01/30/2024		521							521	521			
100152619	HARTFORD	CT		05/17/2024		2,185							2,185	2,185			
100115733	WEST HAVEN	CT		07/20/2023		908							908	908			
100152533	ARLINGTON	TX		05/17/2024		791							791	791			
100112899	LONG BEACH	CA		06/29/2023		653							653	653			
100030696	MIAMI	FL		04/09/2019		1,235							1,235	1,235			
100182256	MONROE	NC		12/12/2024		1,054							1,054	1,054			
100101521	FREDERICK	CO		04/26/2023		1,387							1,387	1,387			
100182359	WAXAHACHIE	TX		12/12/2024		677							677	677			
100182221	SPRING LAKE	MI		12/12/2024		659							659	659			
100173481	RICHMOND	VA		10/29/2024		659							659	659			
100145550	UNITED KINGDOM	GBR		03/12/2024		(42)							(42)		42		42
100172313	HAMDEN	CT		10/21/2024		725							725	725			
100145132	UNITED KINGDOM	GBR		03/12/2024		36							36		(36)		(36)
100162900	TUCSON	AZ		08/12/2024		1,030							1,030	1,030			
100149133	BAKERSFIELD	CA		04/22/2024		393							393	393			
100084319	HEERHUGOWAARD	NLD		06/30/2022		(70)							(70)		70		70
100153781	AMSTELVEEN	NLD		05/30/2024		(97)							(97)		97		97
100167640	DAYTONA BEACH	FL		09/19/2024		541							541	541			
100168289	TOLLESON	AZ		09/20/2024		1,336							1,336	1,336			
100043463	GALWAY	NY		08/13/2020		1,034							1,034	1,034			
100144429	NEW BEDFORD	MA		03/07/2024		717							717	717			
100142639	BRADENTON	FL		02/08/2024		686							686	686			
100161038	CHARLEVOIX	MI		07/24/2024		659							659	659			
100149804	GARLAND	TX		04/26/2024		454							454	454			
100120621	BALTIMORE	MD		08/18/2023		763							763	763			
100099588	PHOENIX	AZ		04/06/2023		581							581	581			
100083369	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(25)							(25)		25		25
100173233	LAS VEGAS	NV		10/30/2024		891							891	891			
100148838	CAPE CORAL	FL		04/17/2024		627							627	627			
100151432	MELBOURNE	FL		05/10/2024		676							676	676			
100031107	BRENTWOOD	CA		03/29/2019		1,001							1,001	1,001			
100119589	HEEMSTEDE	NLD		07/28/2023		(76)							(76)		76		76
100151028	BUFORD	GA		05/08/2024		1,021							1,021	1,021			
100120712	MOORESVILLE	NC		08/25/2023		896							896	896			
100169101	ORLANDO	FL		09/27/2024		654							654	654			
100108464	NORTH PORT	FL		05/25/2023		1,278							1,278	1,278			

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100151514	LAVEEN	AZ		05/10/2024		773							773	773			
100026090	LOS ANGELES	CA		09/20/2018		3,821							3,821	3,821			
100128171	MISSOURI CITY	TX		09/18/2023		1,101							1,101	1,101			
100167070	AVENTURA	FL		09/13/2024		4,911							4,911	4,911			
100115308	INDIO	CA		07/17/2023		630							630	630			
100151646	SEQUIM	WA		05/10/2024		752							752	752			
100156077	SMITHFIELD	RI		06/18/2024		509							509	509			
100133762	NAVARRE	FL		10/23/2023		715							715	715			
100050033	PARRISH	FL		11/20/2020		1,219							1,219	1,219			
100162320	CANTON	GA		08/06/2024		1,283							1,283	1,283			
100167455	SEBASTIAN	FL		09/16/2024		682							682	682			
100139370	WATERBURY	CT		12/28/2023		358							358	358			
100168775	MANCHESTER	NH		09/26/2024		692							692	692			
100103019	HOMESTEAD	FL		06/22/2023		558							558	558			
100154503	SAN BERNARDINO	CA		06/14/2024		600							600	600			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		535							535	535			
100150996	CHARLOTTE	NC		05/08/2024		670							670	670			
100149808	PRINCETON	TX		04/26/2024		722							722	722			
100184633	WHITTIER	CA		12/17/2024		1,318							1,318	1,318			
100103505	FORT MYERS	FL		05/08/2023		554							554	554			
100135507	RIVERVIEW	FL		11/13/2023		656							656	656			
100029836	GROVELAND	FL		10/26/2018		978							978	978			
100127574	COOPERSBURG	PA		09/08/2023		1,157							1,157	1,157			
100057921	LOVELAND	CO		06/30/2021		1,634							1,634	1,634			
100053619	DYER	IN		03/23/2021		3,695							3,695	3,695			
100136494	LOVELAND	CO		11/20/2023		1,214							1,214	1,214			
100139327	LAS VEGAS	NV		12/28/2023		596							596	596			
100148758	HANFORD	CA		04/17/2024		698							698	698			
100146882	MCKINNEY	TX		03/26/2024		1,472							1,472	1,472			
100158936	GUTHRIE	OK		07/12/2024		657							657	657			
100099777	TRENTON	NJ		02/28/2023		696							696	696			
100076608	MESA	AZ		12/16/2021		1,391							1,391	1,391			
100146948	CELINA	TX		03/26/2024		658							658	658			
100141650	ANTIOCH	TN		01/30/2024		532							532	532			
100150519	OAKWOOD	GA		05/03/2024		1,512							1,512	1,512			
100131721	ODENTON	MD		10/06/2023		819							819	819			
100148534	MCKINNEY	TX		04/12/2024		779							779	779			
100086144	HERRIMAN	UT		10/07/2022		961							961	961			
100143331	PORTLAND	OR		02/16/2024		781							781	781			
100026125	LONG BEACH	CA		09/20/2018		1,521							1,521	1,521			
100109577	SARASOTA	FL		06/14/2023		601							601	601			
100115518	STOCKTON	CA		07/17/2023		843							843	843			
100175138	PALMDALE	CA		11/05/2024		691							691	691			
100173210	COLUMBIA	TN		10/30/2024		709							709	709			
100087521	MELROSE	MA		10/25/2022		1,539							1,539	1,539			
100139993	OXFORD	AL		01/09/2024		580							580	580			
100172985	MONTGOMERY VILLAGE	MD		10/25/2024		522							522	522			
100164521	PENDERGRASS	GA		08/21/2024		904							904	904			
100170078	CONYERS	GA		10/08/2024		639							639	639			
100076510	ASHEVILLE	NC		12/21/2021		1,118							1,118	1,118			
100140595	BAKERSFIELD	CA		01/19/2024		662							662	662			

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100029165	WOODLAND HILLS	CA		10/26/2018		1,964							1,964	1,964			
100173377	WICKENBURG	AZ		10/30/2024		734							734	734			
100140934	MADERA	CA		03/28/2024		574							574	574			
100103061	IRVING	TX		06/22/2023		601							601	601			
100074228	LA CRESCENTA	CA		12/09/2021		1,713							1,713	1,713			
100155104	PINELLAS PARK	FL		07/19/2024		983							983	983			
100064496	PEEKSKILL	NY		07/01/2021		1,966							1,966	1,966			
100136354	BLUE SPRINGS	MO		11/20/2023		1,019							1,019	1,019			
100117720	PLANO	TX		07/20/2023		915							915	915			
100148187	PITTSBURGH	PA		04/12/2024		769							769	769			
100055754	CHANDLER	AZ		03/23/2021		1,024							1,024	1,024			
100076212	PATERSON	NJ		01/07/2022		1,521							1,521	1,521			
100043752	GARDNERVILLE	NV		08/13/2020		1,250							1,250	1,250			
100161130	BUCKEYE	AZ		07/24/2024		1,051							1,051	1,051			
100026152	ARVERNE	NY		09/20/2018		1,273							1,273	1,273			
100153250	AUSTIN	TX		05/30/2024		847							847	847			
100182091	APEX	NC		12/12/2024		929							929	929			
100130382	BRIDGEPORT	CT		09/28/2023		918							918	918			
100024775	PEMBROKE PINES	FL		09/20/2018		1,209							1,209	1,209			
100179530	DENTON	TX		11/21/2024		790							790	790			
100165389	SAVANNAH	GA		08/29/2024		696							696	696			
100027887	WILDWOOD	NJ		10/26/2018		1,222							1,222	1,222			
100133666	DURHAM	NC		10/23/2023		4,009							4,009	4,009			
100155109	PORT ST JOE	FL		07/19/2024		813							813	813			
100065686	SAN BERNARDINO	CA		07/28/2021		1,501							1,501	1,501			
100166223	TROUTMAN	NC		09/09/2024		611							611	611			
100140011	YAPHANK	NY		01/09/2024		574							574	574			
100186340	ARLINGTON	TX		12/30/2024		743							743	743			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024		806							806	806			
100077977	WINTER HAVEN	FL		01/06/2022		1,078							1,078	1,078			
100102155	HOUSTON	TX		04/14/2023		451							451	451			
100148095	CHARLOTTE	NC		04/10/2024		839							839	839			
100117057	PEARLAND	TX		07/20/2023		2,143							2,143	2,143			
100132016	SAINT AUGUSTINE	FL		10/13/2023		692							692	692			
100054841	E STROUDSBURG	PA		03/23/2021		1,174							1,174	1,174			
100159372	FORT WORTH	TX		07/15/2024		944							944	944			
100172445	DENTON	TX		10/23/2024		1,430							1,430	1,430			
100160190	DACULA	GA		07/18/2024		602							602	602			
100083965	MODESTO	CA		07/12/2022		802							802	802			
100067652	LOVELL	WY		09/23/2021		2,344							2,344	2,344			
100181968	KANSAS CITY	MO		12/12/2024		828							828	828			
100172597	PEA RIDGE	AR		10/23/2024		1,716							1,716	1,716			
100172599	PEA RIDGE	AR		10/23/2024		1,716							1,716	1,716			
100076329	HADDONFIELD	NJ		01/07/2022		1,491							1,491	1,491			
100152709	AVONDALE	AZ		05/17/2024		984							984	984			
100126925	SANTA CRUZ	CA		08/30/2023		3,883							3,883	3,883			
100135505	MERCED	CA		11/13/2023		1,604							1,604	1,604			
100163122	ST PETERSBURG	FL		08/13/2024		599							599	599			
100086796	STOCKTON	NJ		10/04/2022		810							810	810			
100150525	BLOOMINGDALE	GA		05/03/2024		880							880	880			
100135145	PORT SAINT LUCIE	FL		11/03/2023		746							746	746			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100165811	BAKERSFIELD	CA		08/29/2024		293							293	293			
100172456	DAHLONEGA	GA		10/23/2024		926							926	926			
100130421	RANDALLSTOWN	MD		09/28/2023		528							528	528			
100168135	NEW BRITAIN	CT		09/20/2024		1,897							1,897	1,897			
100148820	DUBLIN	OH		04/17/2024		698							698	698			
100025755	SCHAUMBURG	IL		09/20/2018		1,644							1,644	1,644			
100175457	BAKERSFIELD	CA		12/23/2024		679							679	679			
100119695	HARTFORD	CT		08/08/2023		450							450	450			
100089275	ROSENBERG	TX		01/26/2023		559							559	559			
100136217	MORTON GROVE	IL		11/20/2023		660							660	660			
100147705	FORT WORTH	TX		04/05/2024		954							954	954			
100174251	HENDERSON	NV		10/31/2024		939							939	939			
100013071	LOS ANGELES	CA		05/25/2017		837							837	837			
100165643	TRENTON	NJ		10/04/2024		492							492	492			
100149728	TRENTON	NJ		04/26/2024		676							676	676			
100142878	WEATHERFORD	TX		02/09/2024		710							710	710			
100060307	VIRGINIA BEACH	VA		06/25/2021		2,085							2,085	2,085			
100182682	REEDVILLE	VA		12/12/2024		710							710	710			
100144045	TAMPA	FL		03/07/2024		15,386							15,386	15,386			
100034381	DUBLIN	IRL		06/21/2019		3,527							3,527	3,738	190	20	210
100147851	BREMERTON	WA		04/08/2024		601							601	601			
100081492	LAKEWOOD	NJ		03/18/2022		1,513							1,513	1,513			
100101562	NORTH BERGEN	NJ		04/26/2023		909							909	909			
100151484	HUTTO	TX		05/10/2024		453							453	453			
100161679	AMSTERDAM	NLD		07/29/2024		(75)							(75)		75		75
100116722	LOS ANGELES	CA		07/20/2023		1,822							1,822	1,822			
100031585	IRVINE	CA		03/29/2019		24,794							24,794	24,794			
100149600	AUBURNDALE	FL		04/26/2024		1,665							1,665	1,665			
100148075	LAS VEGAS	NV		04/10/2024		704							704	704			
100066203	ELKRIDGE	MD		08/02/2021		2,370							2,370	2,370			
100031130	SIMI VALLEY	CA		03/29/2019		1,454							1,454	1,454			
100167498	KATY	TX		10/31/2024		756							756	756			
100146874	GLEN BURNIE	MD		03/26/2024		1,387							1,387	1,387			
100100180	SHIRLEY	NY		03/17/2023		698							698	698			
100081177	SEATTLE	WA		03/18/2022		1,665							1,665	1,665			
100117584	HERRIMAN	UT		07/20/2023		771							771	771			
100119047	MCDONOUGH	GA		07/27/2023		643							643	643			
100060108	WILMINGTON	CA		06/25/2021		1,568							1,568	1,568			
100127569	RICHMOND	VA		09/08/2023		800							800	800			
100176670	SAINT PAUL	MN		11/15/2024		648							648	648			
100155957	EDISON	NJ		06/17/2024		743							743	743			
100137762	DURHAM	NC		12/08/2023		2,368							2,368	2,368			
100151696	MABLETON	GA		05/10/2024		4,163							4,163	4,163			
100154552	SILVER SPRING	MD		06/14/2024		684							684	684			
100144208	SALEM	OR		03/07/2024		1,014							1,014	1,014			
100055843	NORTH ANDOVER	MA		03/23/2021		806							806	806			
100115458	SANTA ROSA	CA		07/17/2023		1,817							1,817	1,817			
100087171	DESTIN	FL		10/25/2022		1,693							1,693	1,693			
100147755	AVONDALE	AZ		04/08/2024		2,054							2,054	2,054			
100143134	ACWORTH	GA		02/16/2024		637							637	637			
100133723	SHELBYVILLE	KY		10/23/2023		825							825	825			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136968	WEST JEFFERSON	NC		11/28/2023		720							720	720			
100138714	ROUND ROCK	TX		02/02/2024		665							665	665			
100142960	LIVINGSTON	MT		02/09/2024		623							623	623			
100136905	HUTTO	TX		11/27/2023		760							760	760			
100144222	CHARLESTON	SC		03/07/2024		1,105							1,105	1,105			
100179976	WEST SALEM	OH		11/25/2024		284,820							284,820	284,820			
100153340	FORT MYERS	FL		05/30/2024		749							749	749			
100179547	SALADO	TX		11/21/2024		(3,964)							(3,964)	(3,964)			
100179554	SALADO	TX		11/21/2024		(3,959)							(3,959)	(3,959)			
100162663	MILLVILLE	DE		08/12/2024		846							846	846			
100160123	TAYLOR	TX		07/17/2024		558							558	558			
100020304	GROVER BEACH	CA		07/17/2018		2,043							2,043	2,043			
100156004	NORTH LAUDERDALE	FL		06/18/2024		536							536	536			
100127517	PORT SAINT JOE	FL		09/08/2023		732							732	732			
100079944	HOUSTON	TX		04/25/2022		840							840	840			
100025832	WESTBURY	NY		09/20/2018		1,078							1,078	1,078			
100166939	MARICOPA	AZ		09/13/2024		708							708	708			
100100638	MIAMI	FL		04/27/2023		597							597	597			
100169097	AUSTIN	TX		09/27/2024		745							745	745			
100138245	DAYTON	TX		12/14/2023		2,403							2,403	2,403			
100180088	TAMPA	FL		12/30/2024		548							548	548			
100148528	SPRINGFIELD	MO		04/12/2024		1,588							1,588	1,588			
100091273	GLENDORA	CA		01/31/2023		1,139							1,139	1,139			
100141013	MCKINNEY	TX		02/20/2024		688							688	688			
100169780	LOCUST GROVE	VA		09/30/2024		666							666	666			
100158607	LONGWOOD	FL		07/10/2024		6,805							6,805	6,805			
100044856	NORTH LAS VEGAS	NV		11/19/2020		2,471							2,471	2,471			
100029333	LANCASTER	CA		10/26/2018		986							986	986			
100176197	CARROLLTON	TX		12/20/2024		1,261							1,261	1,261			
100028867	ATASCADERO	CA		10/26/2018		1,581							1,581	1,581			
100024653	INGLEWOOD	CA		09/20/2018		1,493							1,493	1,493			
100142529	ROCKY RIVER	OH		02/08/2024		1,376							1,376	1,376			
100068002	DENVER	CO		09/23/2021		1,622							1,622	1,622			
100103601	TAMPA	FL		05/08/2023		600							600	600			
100119828	MANVILLE	NJ		08/08/2023		741							741	741			
100076847	ALLENTOWN	PA		12/27/2021		1,754							1,754	1,754			
100140075	HUTTO	TX		01/09/2024		980							980	980			
100158151	MYRTLE BEACH	SC		07/09/2024		903							903	903			
100141102	SHIRLEY	NY		01/30/2024		563							563	563			
100025997	LOS ANGELES	CA		09/20/2018		1,498							1,498	1,498			
100054098	JOHNS ISLAND	SC		03/23/2021		1,693							1,693	1,693			
100131942	NORTH PLAINS	OR		10/13/2023		1,034							1,034	1,034			
100108031	VISALIA	CA		05/25/2023		773							773	773			
100171262	ALMA	CO		10/16/2024		604							604	604			
100152465	WHITEHALL	MI		05/16/2024		647							647	647			
100169586	ANCHORAGE	AK		09/30/2024		6,166							6,166	6,166			
100067863	NEWHALL	CA		09/23/2021		1,592							1,592	1,592			
100091220	BARNARDSVILLE	NC		01/31/2023		246							246	246			
100148604	POOLER	GA		04/12/2024		726							726	726			
100131724	WASHINGTON	DC		10/06/2023		961							961	961			
100184884	BEND	OR		12/17/2024		1,382							1,382	1,382			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147466	KATY	TX		04/03/2024		582							582	582			
100158927	RODANTHE	NC		07/12/2024		730							730	730			
100053911	COMPTON	CA		03/23/2021		726							726	726			
100156099	HOMESTEAD	FL		06/18/2024		531							531	531			
100172880	MODESTO	CA		10/25/2024		587							587	587			
100076114	LAS VEGAS	NV		01/07/2022		1,545							1,545	1,545			
100055303	SOLEDAD	CA		03/23/2021		1,216							1,216	1,216			
100169660	MIAMI	FL		09/30/2024		608							608	608			
100180282	KENNEWICK	WA		11/25/2024		915							915	915			
100164828	GRAVOIS MILLS	MO		08/26/2024		672							672	672			
100060063	FLAGSTAFF	AZ		06/25/2021		1,553							1,553	1,553			
100152902	FORT WORTH	TX		05/22/2024		769							769	769			
100141169	WOODRIDGE	NY		01/30/2024		656							656	656			
100168285	NORCROSS	GA		09/20/2024		1,486							1,486	1,486			
100160042	EUREKA	CA		07/17/2024		705							705	705			
100110045	ANSONIA	CT		06/23/2023		514							514	514			
100147222	TAMAQUA	PA		03/28/2024		556							556	556			
100066595	ANNAPOLIS	MD		08/02/2021		2,121							2,121	2,121			
100160847	FRESNO	CA		07/24/2024		636							636	636			
100148624	CATHEDRAL CITY	CA		05/15/2024		1,326							1,326	1,326			
100049947	AMITYVILLE	NY		11/20/2020		1,352							1,352	1,352			
100028499	FONTANA AREA	CA		10/26/2018		622							622	622			
100109220	MIAMI	FL		07/21/2023		675							675	675			
100158962	LAS VEGAS	NV		08/15/2024		1,155							1,155	1,155			
100131723	HOLLISTON	MA		10/06/2023		2,241							2,241	2,241			
100025063	HANFORD	CA		09/20/2018		1,219							1,219	1,219			
100129358	PRINCETON	TX		09/25/2023		498							498	498			
100162590	FREEPORT	TX		08/12/2024		668							668	668			
100025106	BROCKTON	MA		09/20/2018		939							939	939			
100100883	BOCA RATON	FL		04/28/2023		3,360							3,360	3,360			
100012706	AUBURN	WA		05/25/2017		1,079							1,079	1,079			
100150614	MESQUITE	TX		05/03/2024		779							779	779			
100148326	ROCKAWAY	NJ		04/12/2024		870							870	870			
100115888	SAINT CLOUD	FL		07/20/2023		1,081							1,081	1,081			
100174496	FREDERICK	MD		10/31/2024		606							606	606			
100172598	ANTIOCH	TN		10/23/2024		778							778	778			
4010068064	TRENTON	NJ		02/29/2024		660							660	660			
100158915	SILVERTHORNE	CO		07/12/2024		695							695	695			
100119479	MANSFIELD	TX		07/31/2023		2,981							2,981	2,981			
100081418	REDINGTON SHORES	FL		03/18/2022		1,592							1,592	1,592			
100152590	HOUSTON	TX		05/17/2024		12,918							12,918	12,918			
100071824	FRESNO	CA		10/14/2021		1,352							1,352	1,352			
100176606	SEFFNER	FL		11/15/2024		650							650	650			
100184387	MIAMI LAKES	FL		12/16/2024		675							675	675			
100102067	HOUSTON	TX		04/14/2023		918							918	918			
100185575	BARTLETT	TN		12/20/2024		3,144							3,144	3,144			
100115967	BEAUMONT	CA		07/20/2023		876							876	876			
100165891	NORCROSS	GA		08/30/2024		686							686	686			
100161473	MURFREESBORO	TN		07/30/2024		1,033							1,033	1,033			
100079164	MATTHEWS	NC		02/24/2022		1,521							1,521	1,521			
100161587	UNITED KINGDOM	GBR		07/29/2024		22							22		(22)		(22)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166068	BRYAN	TX		09/09/2024		.644							.644	.644			
100091585	LANCASTER	CA		03/07/2023		.564							.564	.564			
100149409	ROYAL	AR		04/24/2024		.747							.747	.747			
100084747	PAWLEYS ISLAND	SC		08/02/2022		.234							.234	.234			
100089603	PALOS HILLS	IL		01/30/2023		.530							.530	.530			
100048352	POMPANO BEACH	FL		11/20/2020		1,346							1,346	1,346			
100026646	SAN FERNANDO	CA		09/26/2018		1,144							1,144	1,144			
100175879	HATFIELD	PA		11/12/2024		.677							.677	.677			
100174959	SAINT PETERSBURG	FL		10/31/2024		.457							.457	.457			
100165271	TEXAS CITY	TX		08/29/2024		.801							.801	.801			
100181288	BANGOR	ME		12/06/2024		.774							.774	.774			
100108131	OCOEE	FL		05/24/2023		.796							.796	.796			
100182039	MANALAPAN	NJ		12/12/2024		.896							.896	.896			
100136329	SARASOTA	FL		11/20/2023		2,414							2,414	2,414			
100159556	ORLANDO	FL		07/15/2024		.688							.688	.688			
100171843	HOUSTON	TX		10/17/2024		.772							.772	.772			
100086580	CUMMING	GA		09/30/2022		1,640							1,640	1,640			
100153288	LORDS VALLEY	PA		05/30/2024		2,040							2,040	2,040			
100150742	DURHAM	NC		05/06/2024		1,080							1,080	1,080			
100140006	MYRTLE BEACH	SC		01/09/2024		3,177							3,177	3,177			
100168335	COLORADO SPRINGS	CO		09/20/2024		2,214							2,214	2,214			
100131702	GOODLETTSVILLE	TN		10/06/2023		1,017							1,017	1,017			
100130211	SEATTLE	WA		11/15/2023		.352							.352	.352			
100162570	TUCSON	AZ		08/12/2024		.756							.756	.756			
100149601	LOGANVILLE	GA		04/26/2024		43,386							43,386	43,386			
100137030	LOGANVILLE	GA		11/28/2023		.772							.772	.772			
100174256	BLACKSBURG	VA		10/31/2024		.683							.683	.683			
100171414	MCKINNEY	TX		10/16/2024		.782							.782	.782			
100168714	RALEIGH	NC		09/25/2024		.735							.735	.735			
100151416	MELISSA	TX		05/10/2024		.784							.784	.784			
100081299	LAS VEGAS	NV		03/18/2022		1,307							1,307	1,307			
100101539	GEORGETOWN	TX		04/26/2023		1,006							1,006	1,006			
100071692	CEDAR CREEK	TX		10/14/2021		1,553							1,553	1,553			
100057630	BEAVERTON	OR		06/30/2021		1,529							1,529	1,529			
100180730	CHICAGO	IL		11/26/2024		.640							.640	.640			
100147842	SAINT CHARLES	MO		04/08/2024		.619							.619	.619			
100024573	ROSEMEAD	CA		09/20/2018		1,521							1,521	1,521			
100066819	FORT MYERS	FL		08/02/2021		1,106							1,106	1,106			
100115760	BASTROP	TX		07/20/2023		.715							.715	.715			
100186705	NAPERVILLE	IL		12/31/2024		.571							.571	.571			
100031236	SALINAS	CA		03/29/2019		1,424							1,424	1,424			
100151527	FAYETTEVILLE	AR		05/10/2024		.733							.733	.733			
100126864	BEAVERTON	OR		08/30/2023		.846							.846	.846			
100139613	CLEVELAND	GA		12/28/2023		1,304							1,304	1,304			
100185403	METHUEN	MA		12/20/2024		.848							.848	.848			
100102164	LOS ANGELES	CA		04/14/2023		.790							.790	.790			
100136234	FALCON HEIGHTS	MN		11/20/2023		2,479							2,479	2,479			
100156513	OCEAN CITY	MD		06/24/2024		.874							.874	.874			
100113633	PARAMUS	NJ		06/29/2023		1,316							1,316	1,316			
100099984	HOMESTEAD	FL		03/28/2023		.483							.483	.483			
100089696	LELYSTAD	NLD		11/29/2022		(39)							(39)		39		39

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157671	YORBA LINDA	CA		06/28/2024		792							792	792			
100089264	ELGIN	IL		01/26/2023		465							465	465			
100179552	CHELSEA	MA		11/21/2024		788							788	788			
100115861	PUEBLO WEST	CO		07/20/2023		931							931	931			
100176649	ORANGE PARK	FL		11/15/2024		615							615	615			
100115016	NAVARRE	FL		07/14/2023		847							847	847			
100119615	SURPRISE	AZ		07/31/2023		701							701	701			
100080954	MONUMENT	CO		03/18/2022		1,040							1,040	1,040			
100116978	STATEN ISLAND	NY		07/20/2023		1,803							1,803	1,803			
100081061	CASA GRANDE	AZ		03/18/2022		1,921							1,921	1,921			
100165537	AUBREY	TX		08/29/2024		748							748	748			
100117763	FRIDLEY	MN		07/20/2023		761							761	761			
100116777	FREDERICK	MD		07/20/2023		2,726							2,726	2,726			
100136504	CLOVIS	CA		11/20/2023		692							692	692			
100119283	SUNNY ISLES BEACH	FL		07/31/2023		5,639							5,639	5,639			
100135719	WENDELL	NC		11/10/2023		1,256							1,256	1,256			
100150818	CLERMONT	FL		05/08/2024		674							674	674			
100138890	INDIANAPOLIS	IN		12/21/2023		574							574	574			
100076224	DENVER	CO		01/07/2022		1,280							1,280	1,280			
100155129	FOREST FALLS	CA		07/19/2024		705							705	705			
100025223	SALEM	MA		09/20/2018		1,665							1,665	1,665			
100086493	DANBURY	CT		09/30/2022		1,025							1,025	1,025			
100116137	PICO RIVERA	CA		07/20/2023		15,405							15,405	15,405			
100151506	MONROE	NC		05/10/2024		1,025							1,025	1,025			
100154792	SUN CITY	AZ		07/19/2024		691							691	691			
100110521	SARASOTA	FL		06/30/2023		1,760							1,760	1,760			
100135397	ROYSE CITY	TX		11/13/2023		712							712	712			
100108501	CEDAR GLEN	CA		05/25/2023		806							806	806			
100162670	CLAYTON	NC		08/12/2024		610							610	610			
100164755	NOKOMIS	FL		08/26/2024		828							828	828			
4010067151	TRENTON	NJ		02/29/2024		654							654	654			
100143205	MARIETTA	GA		02/16/2024		722							722	722			
100031765	HIGHLAND	CA		03/29/2019		1,985							1,985	1,985			
100165959	MENDOTA	CA		09/06/2024		668							668	668			
100174100	BRYAN	TX		10/31/2024		605							605	605			
100129300	LAWRENCEVILLE	GA		09/25/2023		4,126							4,126	4,126			
100146962	ZEPHYRHILLS	FL		03/26/2024		685							685	685			
100152624	MANSFIELD	TX		05/17/2024		742							742	742			
100116587	BLANCHARD	OK		07/20/2023		495							495	495			
100149134	VICTORVILLE	CA		04/22/2024		548							548	548			
100135823	DENTON	TX		11/10/2023		886							886	886			
100057942	NEWPORT	RI		06/30/2021		1,661							1,661	1,661			
100147208	MIDDLETOWN	NY		03/28/2024		514							514	514			
100078324	PHOENIX	AZ		02/10/2022		1,340							1,340	1,340			
4010061658	BALTIMORE	MD		01/10/2024		601							601	601			
100180307	ANNA	TX		11/25/2024		798							798	798			
100136897	PUNTA GORDA	FL		11/27/2023		716							716	716			
100168597	POINCIANA	FL		09/25/2024		713							713	713			
100063912	INDIANAPOLIS	IN		07/01/2021		2,165							2,165	2,165			
100030795	NOVATO	CA		04/09/2019		978							978	978			
100142650	PFLUGERVILLE	TX		02/08/2024		1,031							1,031	1,031			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138004	KISSIMMEE	FL		12/13/2023		1,423							1,423	1,423			
100135890	STOCKTON	CA		11/13/2023		517							517	517			
100144632	RALEIGH	NC		03/13/2024		753							753	753			
100100281	BOWLING GREEN	KY		03/24/2023		1,246							1,246	1,246			
100161160	IRVING	TX		07/24/2024		592							592	592			
100174737	ZEELAND	MI		10/31/2024		751							751	751			
100186397	SELMA	CA		12/30/2024		651							651	651			
100014032	OREGON CITY	OR		05/25/2017		1,508							1,508	1,508			
100149018	LOS ANGELES	CA		04/19/2024		673							673	673			
100151510	CHARLOTTE	NC		05/10/2024		673							673	673			
100152331	CHARLOTTE	NC		05/17/2024		2,229							2,229	2,229			
100080167	FORT LAUDERDALE	FL		02/25/2022		1,700							1,700	1,700			
100091375	SUMMERVILLE	SC		02/22/2023		1,096							1,096	1,096			
100143294	VAN ALSTYNE	TX		02/16/2024		701							701	701			
100162906	LAS VEGAS	NV		08/12/2024		709							709	709			
100100432	PLYMOUTH MEETING	PA		04/27/2023		1,112							1,112	1,112			
100120060	DURHAM	NC		08/11/2023		1,651							1,651	1,651			
100141745	MASTIC BEACH	NY		01/30/2024		555							555	555			
100129941	WATERBURY	CT		09/27/2023		661							661	661			
100147797	HOUSTON	TX		04/08/2024		755							755	755			
100150986	BOCA RATON	FL		05/08/2024		677							677	677			
100068028	BRIGHTON	CO		09/23/2021		1,496							1,496	1,496			
100109342	JUPITER	FL		06/12/2023		734							734	734			
100068168	NEW HAVEN	CT		08/25/2021		1,635							1,635	1,635			
100081152	MATTHEWS	NC		03/18/2022		1,602							1,602	1,602			
100129544	DAVENPORT	FL		09/29/2023		742							742	742			
100132625	CLEARWATER	FL		11/03/2023		643							643	643			
100119328	DULUTH	GA		07/31/2023		884							884	884			
4010068312	BALTIMORE	MD		02/29/2024		578							578	578			
100156669	PATERSON	NJ		06/24/2024		576							576	576			
100088915	KATY	TX		11/15/2022		787							787	787			
100029274	AMBOY	WA		10/26/2018		2,057							2,057	2,057			
100152414	FUQUAY-VARINA	NC		05/17/2024		800							800	800			
100081507	ROSWELL	GA		03/18/2022		3,391							3,391	3,391			
100149388	LAS VEGAS	NV		04/24/2024		1,020							1,020	1,020			
100065042	CARY	NC		07/14/2021		1,509							1,509	1,509			
100148650	BAKERSFIELD	CA		04/15/2024		489							489	489			
100090571	LEIDEN	NLD		12/28/2022		(78)							(78)		78		78
4010062924	BALTIMORE	MD		11/29/2023		591							591	591			
100127954	WILLIAMSBURG	VA		09/08/2023		904							904	904			
100174540	AVENTURA	FL		10/31/2024		503							503	503			
100180838	TER APEL	NLD		11/27/2024		(72)							(72)		72		72
100150132	HOFFMAN ESTATES	IL		06/14/2024		785							785	785			
100179560	ARDMORE	PA		11/21/2024		766							766	766			
100160141	HUDSON	FL		07/17/2024		676							676	676			
100161653	GORREDIJK	NLD		07/29/2024		(109)							(109)		109		109
100078522	HEERLEN	NLD		01/26/2022		(68)							(68)		68		68
100108550	BUSSUM/UDTHOORN/PURMEREND	NLD		05/25/2023		(97)							(97)		97		97
100084249	UDEN	NLD		06/30/2022		(78)							(78)		78		78
100060103	NORTH HIGHLANDS	CA		06/25/2021		1,526							1,526	1,526			
100149691	EL DORADO HILLS	CA		04/26/2024		1,475							1,475	1,475			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182393	BLUE RIDGE	GA		12/12/2024		667							667	667			
100172984	VICTORVILLE	CA		10/25/2024		379							379	379			
100114666	LAKE PARK	FL		06/29/2023		547							547	547			
100141032	VERO BEACH	FL		02/20/2024		502							502	502			
100153745	APELDOORN	NLD		05/30/2024		(81)							(81)		81		81
100110232	LEBANON	OR		06/30/2023		919							919	919			
100026680	EL CAJON	CA		09/26/2018		2,305							2,305	2,305			
100136440	MYRTLE BEACH	SC		11/20/2023		1,055							1,055	1,055			
100060122	SANTA ANA	CA		06/25/2021		1,780							1,780	1,780			
100165577	TURLOCK	CA		08/29/2024		13,420							13,420	13,420			
100139637	LOS ANGELES	CA		12/28/2023		525							525	525			
100182168	OCALA	FL		12/12/2024		3,042							3,042	3,042			
100152209	NEW SMYRNA BEACH	FL		05/17/2024		951							951	951			
100155134	NOBLESVILLE	IN		07/19/2024		511							511	511			
100085078	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(84)							(84)		84		84
100162671	FORT WORTH	TX		08/12/2024		911							911	911			
100173392	FORT PIERCE	FL		10/29/2024		756							756	756			
100158808	LAS VEGAS	NV		07/10/2024		1,875							1,875	1,875			
100014017	HUNTINGTON PARK	CA		05/25/2017		1,108							1,108	1,108			
100013100	HUNTERSVILLE	NC		05/25/2017		795							795	795			
100150707	FORT WORTH	TX		05/06/2024		918							918	918			
100013726	SEATTLE	WA		05/25/2017		4,934							4,934	4,934			
100139953	AUSTIN	TX		01/09/2024		681							681	681			
100185302	CONWAY	SC		12/20/2024		733							733	733			
100137778	RIVIERA BEACH	FL		12/08/2023		1,354							1,354	1,354			
100152566	CHICAGO	IL		05/17/2024		912							912	912			
100147667	PORTLAND	TN		04/04/2024		709							709	709			
100102488	HUMBLE	TX		06/07/2023		866							866	866			
100091610	WINCHESTER	KY		03/07/2023		520							520	520			
100175833	SEATTLE	WA		11/12/2024		769							769	769			
100182719	OSAGE BEACH	MO		12/12/2024		638							638	638			
100025173	LYNWOOD	CA		09/20/2018		1,118							1,118	1,118			
100120563	ATLANTA	GA		08/18/2023		731							731	731			
100119078	SEMINOLE	FL		07/27/2023		795							795	795			
100168604	DELTAVILLE	VA		09/25/2024		932							932	932			
100137660	RALEIGH	NC		12/08/2023		723							723	723			
100182259	BUFORD	GA		12/12/2024		1,072							1,072	1,072			
100152697	APPLE VALLEY	MN		05/17/2024		5,434							5,434	5,434			
100128804	SACRAMENTO	CA		09/21/2023		313							313	313			
100161052	TAMPA	FL		07/24/2024		619							619	619			
100128156	WEST WILDWOOD	NJ		09/18/2023		725							725	725			
100088137	SAN BERNARDINO	CA		10/25/2022		2,480							2,480	2,480			
100186345	ROWLETT	TX		12/30/2024		682							682	682			
100012397	DERWOOD	MD		04/28/2017		3,595							3,595	3,595			
100068443	NEW ORLEANS	LA		08/25/2021		1,397							1,397	1,397			
100171479	ROWLETT	TX		10/16/2024		774							774	774			
100166102	HOWE	OK		09/09/2024		899							899	899			
100109376	WESLEY CHAPEL	FL		06/12/2023		1,316							1,316	1,316			
100061914	WHITE PLAINS	NY		07/01/2021		3,115							3,115	3,115			
100079260	WASHINGTON	DC		02/25/2022		1,406							1,406	1,406			
100049574	STAFFORD	VA		11/20/2020		1,329							1,329	1,329			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168704	VANCOUVER	WA		09/25/2024		855							855	855			
100137800	OAKWOOD	GA		12/08/2023		1,885							1,885	1,885			
100087467	BERLIN	MD		10/25/2022		1,314							1,314	1,314			
100147269	FREEPORT	NY		03/28/2024		622							622	622			
100043256	BELLFLOWER	CA		08/13/2020		1,090							1,090	1,090			
100132034	DAWSONVILLE	GA		10/13/2023		748							748	748			
100156741	FRIENDSWOOD	TX		06/26/2024		564							564	564			
100179897	ACWORTH	GA		11/25/2024		1,037							1,037	1,037			
100127692	LAS VEGAS	NV		09/08/2023		628							628	628			
100179708	TIMNATH	CO		11/21/2024		1,227							1,227	1,227			
100173803	VENUS	TX		10/30/2024		573							573	573			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,267							1,267	1,267			
100060183	CHICAGO	IL		06/25/2021		1,540							1,540	1,540			
100081292	SAN DIEGO	CA		03/18/2022		1,536							1,536	1,536			
100031977	FALLBROOK	CA		03/29/2019		1,443							1,443	1,443			
100154140	KNOXVILLE	TN		07/11/2024		687							687	687			
100144408	HUTTO	TX		03/07/2024		617							617	617			
100172321	LAWRENCEVILLE	GA		10/21/2024		782							782	782			
100156406	CANONSBURG	PA		06/24/2024		821							821	821			
100076689	PHOENIX	AZ		12/16/2021		1,385							1,385	1,385			
100167632	ANNA	TX		09/19/2024		2,209							2,209	2,209			
100164054	KEANSBURG	NJ		08/21/2024		393							393	393			
100169429	WATERBURY	CT		09/30/2024		1,057							1,057	1,057			
100168027	HOUSTON	TX		09/20/2024		1,484							1,484	1,484			
100182575	HUTTO	TX		12/12/2024		4,663							4,663	4,663			
100031946	CARSON	CA		03/29/2019		1,203							1,203	1,203			
100109315	HAWLEY	PA		06/12/2023		736							736	736			
100153354	LAUGHLIN	NV		05/30/2024		1,445							1,445	1,445			
100159331	PARRISH	FL		07/15/2024		2,969							2,969	2,969			
100118737	BOYNTON BEACH	FL		07/25/2023		852							852	852			
100111051	OCEAN GROVE	NJ		06/29/2023		274							274	274			
100110287	OCEAN ISLE	NC		06/30/2023		888							888	888			
100129590	DUENWEG	MO		09/29/2023		737							737	737			
100135076	TULARE	CA		11/01/2023		1,534							1,534	1,534			
100026974	BAKERSFIELD	CA		09/26/2018		882							882	882			
100025664	RIVERSIDE	CA		09/20/2018		1,539							1,539	1,539			
100147987	FORT MYERS	FL		04/10/2024		713							713	713			
100128484	FRESNO	CA		09/15/2023		683							683	683			
100128117	SMYRNA	TN		09/08/2023		1,298							1,298	1,298			
100156408	BLAINE	MN		06/24/2024		760							760	760			
100117236	RICHMOND	TX		07/20/2023		2,137							2,137	2,137			
100153403	NEW WINDSOR	NY		05/30/2024		631							631	631			
100135161	BOILING SPRINGS	SC		12/15/2023		617							617	617			
100168032	HOUSTON	TX		09/20/2024		1,484							1,484	1,484			
100182167	SEVIERVILLE	TN		12/12/2024		751							751	751			
100168419	MONROE	OH		09/25/2024		1,264							1,264	1,264			
100169158	FORT WORTH	TX		09/27/2024		733							733	733			
100143235	MERCED	CA		02/16/2024		856							856	856			
100186312	CLEARWATER	FL		12/30/2024		485							485	485			
100169299	HUDSON	FL		09/27/2024		61							61	61			
100128109	NASHVILLE	TN		09/08/2023		1,149							1,149	1,149			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147633	HESPERIA	CA		04/04/2024		640							640	640			
100128354	ATLANTA	GA		09/14/2023		813							813	813			
100147163	UNITED KINGDOM	GBR		03/27/2024		1,138							1,138	1,216	78		78
100134568	BONAIRE	GA		10/30/2023		1,857							1,857	1,857			
100115872	GORE	OK		07/20/2023		776							776	776			
100144639	CHARLOTTE	NC		03/13/2024		951							951	951			
100175188	NORTH LAS VEGAS	NV		11/05/2024		906							906	906			
100108955	MIAMI	FL		05/31/2023		681							681	681			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		708							708	708			
100046283	LOS ANGELES	CA		11/25/2020		2,910							2,910	2,910			
100172260	AUSTIN	TX		10/21/2024		806							806	806			
100135062	LAS CRUCES	NM		11/01/2023		753							753	753			
100144421	SAINT CLOUD	FL		03/07/2024		908							908	908			
100101651	MODESTO	CA		04/26/2023		2,468							2,468	2,468			
100149641	CHARLOTTE	NC		04/26/2024		741							741	741			
100147853	DURHAM	NC		04/08/2024		771							771	771			
100108012	ATLANTA	GA		05/25/2023		974							974	974			
4010060622	FRANKFORT	IN		01/10/2024		497							497	497			
100163165	HOUSTON	TX		08/13/2024		659							659	659			
100170302	AUSTIN	TX		10/08/2024		1,054							1,054	1,054			
100142938	RIFLE	CO		02/09/2024		780							780	780			
100117435	MIAMI	FL		07/20/2023		1,011							1,011	1,011			
100174084	NORRIDGE	IL		10/31/2024		620							620	620			
100139556	MOORHEAD	MN		12/28/2023		40,920							40,920	40,920			
100025922	COMPTON	CA		09/20/2018		1,268							1,268	1,268			
100151108	CLOVIS	CA		05/08/2024		663							663	663			
100110199	DURHAM	NC		06/30/2023		838							838	838			
100023914	AUBURN	CA		09/10/2018		2,366							2,366	2,366			
100137786	RENO	NV		12/08/2023		894							894	894			
100173797	GLEN ROSE	TX		10/30/2024		671							671	671			
100164991	ORLANDO	FL		08/28/2024		618							618	618			
100150569	BERLIN	NJ		05/03/2024		1,879							1,879	1,879			
100171577	WHITESTOWN	IN		10/16/2024		727							727	727			
100089243	FULSHEAR	TX		01/26/2023		730							730	730			
100165529	CHARLOTTE	NC		08/29/2024		675							675	675			
100138982	TEMECULA	CA		12/21/2023		6,634							6,634	6,634			
100155029	COLUMBUS	OH		07/19/2024		736							736	736			
100158076	TAFTON	PA		07/09/2024		3,919							3,919	3,919			
100172557	GLEN ALLEN	VA		10/23/2024		1,040							1,040	1,111		71	71
100101838	ARLINGTON	TX		04/06/2023		1,720							1,720	1,720			
100028709	TRACY	CA		10/26/2018		1,152							1,152	1,152			
100158576	SAN TAN VALLEY	AZ		07/11/2024		4,899							4,899	4,899			
100116031	CHARLOTTE	NC		07/20/2023		402							402	402			
100162722	ALBANY	OR		08/12/2024		11,483							11,483	11,483			
100165484	CHICAGO	IL		08/29/2024		675							675	675			
100142063	MODESTO	CA		02/29/2024		2,868							2,868	2,868			
100108114	BETHLEHEM	CT		05/24/2023		605							605	605			
100026717	ONTARIO	CA		09/26/2018		1,488							1,488	1,488			
100129489	PERRY HALL	MD		09/29/2023		1,202							1,202	1,202			
100012623	PEMBROKE PINES	FL		05/25/2017		1,323							1,323	1,323			
100142674	APEX	NC		02/08/2024		3,118							3,118	3,118			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114986	RALEIGH	NC		07/14/2023		762							762	762			
100166268	PEACHTREE CTY	GA		09/09/2024		734							734	734			
100168435	ARCOLA	TX		09/25/2024		879							879	879			
100127630	CONVERSE	TX		09/08/2023		711							711	711			
100120908	DANBURY	WI		08/30/2023		499							499	499			
100175702	SAN ANTONIO	TX		11/12/2024		712							712	712			
100174210	GROVELAND	CA		10/31/2024		599							599	599			
100182540	MCKINNEY	TX		12/12/2024		2,919							2,919	2,919			
100175165	MILLSBORO	DE		11/05/2024		611							611	611			
100165662	RIO RANCHO	NM		10/04/2024		510							510	510			
100136249	NORTH PORT	FL		11/20/2023		716							716	716			
100134671	SAN JOSE	CA		10/30/2023		28,747							28,747	28,747			
100025184	BAY SHORE	NY		09/20/2018		1,099							1,099	1,099			
100068271	DAVENPORT	FL		08/25/2021		1,420							1,420	1,420			
100143402	DAVENPORT	FL		02/16/2024		384							384	384			
100119890	DOYLESTOWN	PA		08/10/2023		717							717	717			
100108330	CHERRY HILL	NJ		05/25/2023		777							777	777			
100172278	CEDAR PARK	TX		10/21/2024		782							782	782			
100156484	DURHAM	NC		06/24/2024		736							736	736			
100142512	GERMANTOWN	MD		02/08/2024		36,568							36,568	36,749		181	181
100148307	LEANDER	TX		04/12/2024		827							827	827			
100151022	HAMMOND	LA		05/08/2024		2,307							2,307	2,307			
100129379	AUBREY	TX		09/26/2023		1,082							1,082	1,082			
100143240	TUCSON	AZ		02/16/2024		907							907	907			
100139270	ARLINGTON	TX		12/28/2023		547							547	547			
100086676	LAS VEGAS	NV		09/30/2022		595							595	595			
100053562	YUBA CITY	CA		03/23/2021		966							966	966			
100049363	SAINT GEORGE	UT		11/20/2020		1,332							1,332	1,332			
100025586	LOS ANGELES	CA		09/20/2018		1,941							1,941	1,941			
100065719	SELBYVILLE	DE		07/28/2021		1,528							1,528	1,528			
100144469	KYLE	TX		04/26/2024		628							628	628			
100182639	PARRISH	FL		12/12/2024		814							814	814			
100017168	PALM BEACH GARDENS	FL		04/26/2018		2,355							2,355	2,355			
100102870	PHILADELPHIA	PA		06/22/2023		974							974	974			
100146970	MCKINNEY	TX		03/26/2024		676							676	676			
100091445	TORRANCE	CA		02/22/2023		837							837	837			
100139102	NEWBURGH	NY		12/28/2023		578							578	578			
100145061	UNITED KINGDOM	GBR		03/12/2024		(44)							(44)		44		44
100162511	BELLA VISTA	AR		08/12/2024		593							593	593			
100136402	BERTHOUD	CO		11/20/2023		695							695	695			
100140548	HAMILTON	NJ		01/19/2024		655							655	655			
100186260	FOLSOM	CA		12/27/2024		784							784	784			
100068221	VANCOUVER	WA		08/25/2021		1,669							1,669	1,669			
100175346	MYRTLE BEACH	SC		11/05/2024		869							869	869			
100155267	PETERSBURG	AK		07/19/2024		675							675	675			
100128880	WESTCHESTER	IL		09/21/2023		2,154							2,154	2,154			
100117823	CENTRAL ISLIP	NY		07/20/2023		368							368	368			
100119399	BRASELTON	GA		07/31/2023		1,158							1,158	1,158			
100136347	CEDAR HILL	TX		11/20/2023		1,086							1,086	1,086			
100142748	RIVERVIEW	FL		02/08/2024		683							683	683			
100148620	FRESNO	CA		05/15/2024		607							607	607			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100133675	COLORADO SPRINGS	CO		10/23/2023		757							757	757			
100012896	MARCO ISLAND	FL		05/25/2017		1,085							1,085	1,085			
100152320	ARGYLE	TX		05/17/2024		1,084							1,084	1,084			
100163286	SANTA ANA	CA		08/13/2024		2,694							2,694	2,694			
100110192	DURHAM	NC		06/30/2023		1,961							1,961	1,961			
100089200	CAROLINA BEACH	NC		11/18/2022		1,748							1,748	1,748			
100148234	DURHAM	NC		04/12/2024		714							714	714			
100138963	HOLLYWOOD	FL		12/21/2023		1,356							1,356	1,356			
100143835	ZAANDAM	NLD		02/27/2024		(100)							(100)		100		100
100088824	MONROE	NC		11/15/2022		217							217	217			
100171634	COLUMBUS	OH		10/16/2024		720							720	720			
100024711	INDIO	CA		09/20/2018		1,790							1,790	1,790			
100178390	GLEN BURNIE	MD		11/21/2024		658							658	658			
100159419	PICKENS	SC		07/15/2024		610							610	610			
100169033	CHARLOTTE	NC		09/27/2024		621							621	621			
100091955	NEW HAVEN	CT		02/07/2023		600							600	600			
100065373	HOUSTON	TX		07/28/2021		3,160							3,160	3,160			
100129474	AVONDALE	AZ		09/29/2023		723							723	723			
100164739	JACKSON	TN		08/26/2024		646							646	646			
100163129	PARRISH	FL		08/13/2024		663							663	663			
100026068	MOORPARK	CA		09/20/2018		1,475							1,475	1,475			
100065457	BRIDGEPORT	CT		07/28/2021		1,154							1,154	1,154			
100128905	OXFORD	GA		09/21/2023		597							597	597			
100063646	SLINGERLANDS	NY		07/01/2021		1,851							1,851	1,851			
100119971	SMYRNA	GA		08/11/2023		131							131	131			
100132794	PHOENIX	AZ		11/03/2023		727							727	727			
100013632	REDMOND	OR		05/25/2017		1,164							1,164	1,164			
100084923	RICHMOND	TX		09/29/2022		897							897	897			
100175229	WEST PALM BEACH	FL		11/05/2024		4,635							4,635	4,635			
100180924	UNITED KINGDOM	GBR		11/27/2024		9							9		(9)		(9)
100172896	LANCASTER	CA		10/25/2024		650							650	650			
100139999	BAKERSFIELD	CA		01/09/2024		749							749	749			
100182051	MCKINNEY	TX		12/12/2024		809							809	809			
100181932	ROWLAND HEIGHTS	CA		12/12/2024		894							894	894			
100170093	CLEVELAND	TN		10/08/2024		706							706	706			
100172155	GRAND RAPIDS	MI		10/17/2024		730							730	730			
100164730	MADERA	CA		08/23/2024		516							516	516			
100179641	PRINCETON	TX		11/21/2024		631							631	631			
100158312	UNITED KINGDOM	GBR		07/09/2024		12							12		(12)		(12)
100179640	SUTTER CREEK	CA		11/21/2024		4,583							4,583	4,583			
100138310	DRIPPING SPRINGS	TX		12/18/2023		1,548							1,548	1,548			
100024497	FORT WASHINGTON	MD		09/20/2018		1,010							1,010	1,010			
100165523	FORT MYERS	FL		08/29/2024		766							766	766			
100151032	LAS VEGAS	NV		05/08/2024		1,020							1,020	1,020			
100171691	LINN	MO		10/16/2024		653							653	653			
100133566	TOMS RIVER	NJ		10/23/2023		720							720	720			
100031563	SAN DIEGO	CA		03/29/2019		1,459							1,459	1,459			
100159371	HUNTERSVILLE	NC		07/15/2024		604							604	604			
100091045	ORLANDO	FL		01/31/2023		1,574							1,574	1,574			
100135008	RIVERDALE	GA		10/30/2023		672							672	672			
100179930	CRYSTAL LAKE	IL		11/25/2024		653							653	653			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166346	POTTSTOWN	PA		10/24/2024		779							779	779			
100171396	CYPRESS	TX		10/16/2024		552							552	552			
100185698	VELDEN	NLD		12/20/2024		(45)							(45)		45		45
100079522	BRADENTON	FL		04/08/2022		1,324							1,324	1,324			
100142871	WAKE FOREST	NC		02/09/2024		594							594	594			
100029551	BRIGHTON	MA		10/26/2018		3,475							3,475	3,475			
100168144	SANTA ROSA BEACH	FL		09/20/2024		1,522							1,522	1,522			
100138961	HOLLYWOOD	FL		12/21/2023		2,226							2,226	2,226			
100128078	BOWIE	MD		09/08/2023		934							934	934			
100081779	DALLAS	TX		03/30/2022		4,026							4,026	4,026			
100144036	MANOR	TX		03/07/2024		854							854	854			
100148513	BRIDGEPORT	PA		04/12/2024		985							985	985			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		1,225							1,225	1,225			
100146952	TIMNATH	CO		03/26/2024		1,154							1,154	1,154			
100168425	MIDLOTHIAN	VA		09/25/2024		747							747	747			
100138208	KATY	TX		12/14/2023		473							473	473			
100181889	DELTONA	FL		12/12/2024		3,769							3,769	3,769			
100179666	LEANDER	TX		11/21/2024		815							815	815			
100152346	DELAWARE	OH		05/17/2024		4,347							4,347	4,347			
100151496	POOLER	GA		05/10/2024		743							743	743			
100151494	CLAYTON	NC		05/10/2024		1,524							1,524	1,524			
100091089	ORLANDO	FL		01/31/2023		7,215							7,215	7,215			
100043487	MIAMI	FL		08/13/2020		807							807	807			
100144593	HUTTO	TX		03/13/2024		748							748	748			
100157869	JERSEY CITY	NJ		07/09/2024		1,587							1,587	1,587			
100054511	NORTH HILLS	CA		03/23/2021		1,062							1,062	1,062			
100160087	FORT WORTH	TX		07/17/2024		664							664	664			
100155881	EDMOND	OK		06/17/2024		667							667	667			
100148219	NASHVILLE	TN		04/12/2024		938							938	938			
100066904	GRANGER	IN		08/02/2021		8,402							8,402	8,402			
100012717	EATONVILLE	WA		05/25/2017		1,074							1,074	1,074			
100179934	LITHONIA	GA		11/25/2024		661							661	661			
100161739	NEW HAVEN	CT		07/30/2024		480							480	480			
100102747	ATLANTA	GA		06/22/2023		(205)							(205)	(205)			
100068044	BELL	CA		09/23/2021		1,664							1,664	1,664			
100026734	NORCO	CA		09/26/2018		1,753							1,753	1,753			
100085144	SACRAMENTO	CA		09/21/2022		849							849	849			
100117914	WEST PALM BEACH	FL		07/20/2023		1,022							1,022	1,022			
100031468	EL MONTE	CA		03/29/2019		1,583							1,583	1,583			
100131998	POOLER	GA		10/13/2023		1,055							1,055	1,055			
100164868	ORLANDO	FL		08/26/2024		909							909	909			
100111618	PORTLAND	OR		06/29/2023		360							360	360			
100140022	CHARLOTTESVILLE	VA		01/09/2024		647							647	647			
100180512	PHOENIX	AZ		11/26/2024		580							580	580			
100169068	MESQUITE	TX		09/27/2024		752							752	752			
100153373	STOCKTON	CA		05/29/2024		1,015							1,015	1,015			
100172269	LEANDER	TX		10/21/2024		981							981	981			
100149309	CALHOUN	GA		04/24/2024		669							669	669			
100173019	HONOLULU	HI		10/25/2024		743							743	743			
100148275	FERRIS	TX		04/12/2024		819							819	819			
100109335	AUSTIN	TX		06/12/2023		806							806	806			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171531	MURFREESBORO	TN		10/16/2024		846							846	846			
100119464	BRASELTON	GA		07/31/2023		1,016							1,016	1,016			
100181545	WINDSOR	CT		12/09/2024		700							700	700			
100165663	PLANTATION	FL		10/04/2024		713							713	713			
100026691	ANTIOCH	CA		09/26/2018		1,683							1,683	1,683			
100152839	FORT WORTH	TX		05/22/2024		1,415							1,415	1,415			
100067653	FERNLEY	NV		09/23/2021		1,661							1,661	1,661			
100156604	PHILADELPHIA	PA		06/24/2024		694							694	694			
100071602	PLANO	TX		10/14/2021		1,535							1,535	1,535			
100114694	WILLIS	TX		06/29/2023		2,415							2,415	2,415			
100068267	WHEATLAND	CA		08/25/2021		1,381							1,381	1,381			
100158637	HOUSTON	TX		07/10/2024		695							695	695			
100025095	ANTIOCH	CA		09/20/2018		1,007							1,007	1,007			
100115792	ROGERS	AR		07/20/2023		1,076							1,076	1,076			
100163251	BLUE SPRINGS	MO		08/13/2024		789							789	789			
100161351	GEORGETOWN	TX		07/25/2024		1,122							1,122	1,122			
100031302	SKOKIE	IL		03/29/2019		1,128							1,128	1,128			
100029429	KENNESAW	GA		10/26/2018		2,521							2,521	2,521			
100156471	DAWSONVILLE	GA		06/24/2024		660							660	660			
100115914	MIAMI	FL		07/20/2023		737							737	737			
100132523	NEW BRAUNFELS	TX		11/03/2023		832							832	832			
100130007	GOSHEN	NY		09/27/2023		667							667	667			
100182353	BRISTOL	TN		12/12/2024		1,641							1,641	1,641			
100147859	BLOOMINGDALE	GA		04/08/2024		858							858	858			
100153251	WENDELL	NC		05/30/2024		887							887	887			
100067906	CLIFTON	NJ		09/23/2021		1,600							1,600	1,600			
100030880	DUXBURY	MA		04/09/2019		1,095							1,095	1,095			
100087011	MIAMI	FL		11/04/2022		1,135							1,135	1,135			
100182304	LANCASTER	CA		12/12/2024		1,316							1,316	1,316			
100145066	UNITED KINGDOM	GBR		03/12/2024		31							31		(31)		(31)
100100664	FREDERICKSBURG	VA		04/28/2023		1,327							1,327	1,327			
100181926	SUGAR LAND	TX		12/12/2024		729							729	729			
100027022	VAN NUYS	CA		09/26/2018		2,607							2,607	2,607			
100012226	CORAL SPRINGS	FL		04/28/2017		4,996							4,996	4,996			
100176967	SAFETY HARBOR	FL		11/15/2024		647							647	647			
100149535	DAYTONA BEACH	FL		04/26/2024		716							716	716			
100079794	PHOENIX	AZ		04/25/2022		1,428							1,428	1,428			
100136461	LOGANVILLE	GA		11/20/2023		812							812	812			
100067763	NEWPORT	OR		09/23/2021		4,912							4,912	4,912			
100166192	MADISON	WI		09/09/2024		645							645	645			
100088870	LANCASTER	KY		11/15/2022		923							923	923			
100024885	CARTERET	NJ		09/20/2018		1,654							1,654	1,654			
100029220	WHITTER AREA	CA		10/26/2018		2,879							2,879	2,879			
100136289	HUNTSVILLE	AL		11/20/2023		1,210							1,210	1,210			
100116067	MARYSVILLE	WA		07/20/2023		853							853	853			
100165581	AUBREY	TX		08/29/2024		801							801	801			
100180180	NEW BRUNSWICK	NJ		11/25/2024		603							603	603			
100172376	AMBLER	PA		10/23/2024		793							793	793			
100156337	PHOENIX	AZ		07/25/2024		713							713	713			
100147671	KANSAS CITY	MO		04/04/2024		540							540	540			
100163243	BLUE SPRINGS	MO		08/13/2024		789							789	789			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172614	ZEBULON	NC		10/23/2024		792							792	792			
100160497	CADDO MILLS	TX		07/19/2024		355							355	355			
100171412	ISSAQUAH	WA		10/16/2024		822							822	822			
100179518	WESTFIELD	IN		11/21/2024		855							855	855			
100150624	BASYE	VA		05/03/2024		683							683	683			
100179429	WHITEHALL	PA		12/27/2024		550							550	550			
100137885	LOXAHATCHEE	FL		12/08/2023		823							823	823			
100150898	BLOOMINGDALE	GA		05/08/2024		1,008							1,008	1,008			
100126557	LA PLACE	LA		08/30/2023		3,592							3,592	3,592			
100068368	CLIFTON	NJ		08/25/2021		1,713							1,713	1,713			
100135707	KAHUKU	HI		11/10/2023		1,550							1,550	1,550			
100055702	MIDDLETOWN	DE		03/23/2021		1,112							1,112	1,112			
100055113	WEST COVINA	CA		03/23/2021		1,144							1,144	1,144			
100129276	CAMDEN	ME		09/25/2023		670							670	670			
100031812	FULLERTON	CA		03/29/2019		1,406							1,406	1,406			
100162960	HARROGATE	TN		08/12/2024		667							667	667			
100025673	DES PLAINES	IL		09/20/2018		1,021							1,021	1,021			
100180274	FOLEY	AL		11/25/2024		813							813	813			
100142777	CORNELIUS	NC		02/08/2024		1,560							1,560	1,560			
100114985	LAWRENCEVILLE	GA		07/14/2023		801							801	801			
100163314	SAN ANTONIO	TX		08/13/2024		408							408	408			
100153570	UNITED KINGDOM	GBR		05/29/2024		(22)							(22)		22		22
100054762	CHICAGO	IL		03/23/2021		1,281							1,281	1,281			
100068515	HENDERSONVILLE	TN		08/25/2021		1,395							1,395	1,395			
100159450	PARRISH	FL		07/15/2024		723							723	723			
100175332	PFLUGERVILLE	TX		11/05/2024		793							793	793			
100149796	JEFFERSON	GA		04/26/2024		633							633	633			
100160133	ACWORTH	GA		07/17/2024		677							677	677			
100180383	CINCINNATI	OH		11/25/2024		731							731	731			
100115334	BOYNTON BEACH	FL		07/17/2023		810							810	810			
100184901	BOTHELL	WA		12/17/2024		1,408							1,408	1,408			
100153862	IRVINGTON	NJ		06/05/2024		752							752	752			
100136902	SIGNAL MOUNTAIN	TN		11/27/2023		656							656	656			
100136901	SIGNAL MOUNTAIN	TN		11/27/2023		656							656	656			
100110320	WOOD VILLAGE	OR		06/30/2023		4,862							4,862	4,862			
100025145	ZIMMERMAN	MN		09/20/2018		1,236							1,236	1,236			
100186457	KNOXVILLE	TN		12/30/2024		703							703	703			
100136860	WINTER SPRINGS	FL		11/27/2023		659							659	659			
100065470	MCKINNEY	TX		07/28/2021		1,521							1,521	1,521			
100065290	SALINAS	CA		07/28/2021		1,993							1,993	1,993			
100142580	THONOTOSASSA	FL		02/08/2024		9,695							9,695	9,695			
100115549	INDIANAPOLIS	IN		07/19/2023		507							507	507			
100152645	NORTHLAKE	TX		05/17/2024		770							770	770			
100143229	SUMMERVILLE	SC		02/16/2024		964							964	964			
100129287	LAS VEGAS	NV		09/25/2023		258							258	258			
100091862	RICHMOND	KY		01/30/2023		953							953	953			
100164443	CHARLOTTE	NC		08/21/2024		650							650	650			
100144127	RICHMOND	TX		03/07/2024		759							759	759			
100130272	GOODYEAR	AZ		09/28/2023		480							480	480			
100133155	LAKE ALFRED	FL		11/29/2023		667							667	667			
100115037	NAMPA	ID		07/14/2023		750							750	750			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132243	DAYTONA BEACH	FL		10/13/2023		670							670	670			
100147047	VERO BEACH	FL		03/27/2024		3,056							3,056	3,056			
100066894	GOODYEAR	AZ		08/02/2021		1,817							1,817	1,817			
100127492	WALDORF	MD		09/08/2023		711							711	711			
100129304	MEBANE	NC		09/25/2023		9,613							9,613	9,613			
100100374	LAUDERHILL	FL		04/27/2023		1,345							1,345	1,345			
100031949	WEST COVINA	CA		03/29/2019		1,350							1,350	1,350			
100159321	ACWORTH	GA		07/15/2024		1,142							1,142	1,142			
100179957	MELBOURNE	FL		11/25/2024		674							674	674			
100119069	MODESTO	CA		07/27/2023		520							520	520			
100110374	CENTREVILLE	VA		06/30/2023		841							841	841			
100024999	RIVERSIDE	CA		09/20/2018		1,172							1,172	1,172			
100029735	WINNETKA	CA		10/26/2018		1,460							1,460	1,460			
100130273	BUCKEYE	AZ		09/28/2023		1,371							1,371	1,371			
100166157	MARICOPA	AZ		09/09/2024		1,012							1,012	1,012			
100067640	WEST SACRAMENTO	CA		09/23/2021		1,613							1,613	1,613			
100120925	MOUNT PLEASANT	SC		08/30/2023		735							735	735			
100138810	LAWRENCEVILLE	GA		12/21/2023		1,935							1,935	1,935			
100166167	WINTERVILLE	NC		09/09/2024		611							611	611			
100149940	FRESNO	CA		06/07/2024		622							622	622			
100102036	WEBSTER	TX		04/14/2023		1,019							1,019	1,019			
100078745	FORT LAUDERDALE	FL		02/25/2022		1,224							1,224	1,224			
100155169	LAS VEGAS	NV		07/19/2024		2,702							2,702	2,702			
100141434	AUSTELL	GA		01/30/2024		3,729							3,729	3,729			
100184425	PARLIER	CA		12/17/2024		711							711	711			
100144224	MONTGOMERY	TX		03/07/2024		922							922	922			
100116141	MONTEREY PARK	CA		07/20/2023		4,106							4,106	4,106			
100140529	GRAHAM	NC		01/19/2024		961							961	961			
100150517	RICHMOND HILL	GA		05/03/2024		1,032							1,032	1,032			
100133738	LAS VEGAS	NV		10/23/2023		1,034							1,034	1,034			
5000005291001A	OSS	NLD		11/27/2024		(25)							(25)		25		25
100031503	NAPLES	FL		03/29/2019		1,430							1,430	1,430			
100139265	LAS VEGAS	NV		12/28/2023		610							610	610			
100044065	OCEANSIDE	CA		08/19/2020		1,601							1,601	1,601			
100079142	SAN TAN VALLEY	AZ		02/24/2022		1,470							1,470	1,470			
100154746	HESPERIA	CA		07/19/2024		810							810	810			
100167454	KOKOMO	IN		09/16/2024		399							399	399			
100110613	ENGLEWOOD	FL		06/30/2023		1,015							1,015	1,015			
100148205	CHARLOTTE	NC		04/12/2024		3,763							3,763	3,763			
100148241	MILTON	NH		04/12/2024		762							762	762			
100165224	ROTTERDAM	NLD		08/28/2024		(69)							(69)		69		69
100147798	BAKERSFIELD	CA		04/08/2024		602							602	602			
100101731	LEEUWARDEN	NLD		03/30/2023		(92)							(92)		92		92
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		765							765	765			
100175152	BLUFFTON	SC		11/05/2024		590							590	590			
100028491	ABINGDON	MD		10/26/2018		1,180							1,180	1,180			
100152222	BATON ROUGE	LA		05/17/2024		716							716	716			
100152225	BATON ROUGE	LA		05/17/2024		716							716	716			
100031571	SALINAS	CA		03/29/2019		1,178							1,178	1,178			
100011985	GARDENA	CA		03/08/2017		3,761							3,761	3,761			
100168267	ANNA	TX		09/20/2024		1,553							1,553	1,553			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152719	AUBREY	TX		05/17/2024		1,036							1,036	1,036			
100170337	FLAGSTAFF	AZ		10/08/2024		961							961	961			
100116508	CONCORD	CA		07/20/2023		1,137							1,137	1,137			
100171583	AUBURN	AL		10/16/2024		720							720	720			
100084850	HOUSTON	TX		08/02/2022		983							983	983			
100142450	FERNDALE	MI		03/08/2024		586							586	586			
100182181	NAVASSA	NC		12/12/2024		711							711	711			
100151058	RIDGEFIELD	WA		05/08/2024		994							994	994			
100165395	KYLE	TX		08/29/2024		999							999	999			
100142515	FORT LAUDERDALE	FL		02/08/2024		798							798	798			
100162861	JOPPA	MD		08/12/2024		66,614							66,614	66,614			
100136209	PASSAIC	NJ		11/20/2023		721							721	721			
100166960	WILMINGTON	IL		09/13/2024		854							854	854			
100168588	GASTONIA	NC		09/25/2024		1,282							1,282	1,282			
100160596	GRAND PRAIRIE	TX		07/19/2024		660							660	660			
100048056	NORTH BERGEN	NJ		11/20/2020		1,026							1,026	1,026			
100148593	APPLE VALLEY	CA		04/12/2024		676							676	676			
100108052	ATLANTA	GA		05/25/2023		1,050							1,050	1,050			
100060070	SCOTTSDALE	AZ		06/25/2021		1,563							1,563	1,563			
100162919	FRESNO	CA		08/12/2024		724							724	724			
100150658	CYPRESS	TX		05/06/2024		678							678	678			
100157789	GLEN BURNIE	MD		08/01/2024		601							601	601			
100154618	FISHING CREEK	MD		06/14/2024		445							445	445			
100120879	ALVIN	TX		08/28/2023		1,119							1,119	1,119			
100173240	HENDERSON	NV		10/30/2024		846							846	846			
100184390	PLANO	TX		12/16/2024		573							573	573			
100135677	KENT	WA		11/09/2023		79,516							79,516	79,516			
100152551	DALLAS	GA		05/17/2024		1,005							1,005	1,005			
100137271	NETHERLANDS	NLD		11/28/2023		(110)							(110)		110		110
100080168	BASTROP	TX		02/25/2022		2,338							2,338	2,338			
100127563	BRYANT	AR		09/08/2023		728							728	728			
100031368	TURLOCK	CA		03/29/2019		1,975							1,975	1,975			
100031268	ELK GROVE	CA		03/29/2019		1,315							1,315	1,315			
100150577	LAS VEGAS	NV		05/03/2024		833							833	833			
100114695	SAN JACINTO	CA		06/29/2023		655							655	655			
100152354	FORT WORTH	TX		05/17/2024		1,113							1,113	1,113			
100089654	ROTTERDAM	NLD		11/29/2022		(66)							(66)		66		66
100142675	GLASSBORO	NJ		02/08/2024		669							669	669			
100148751	TOLLESON	AZ		04/17/2024		693							693	693			
100083964	SCOTTSDALE	AZ		07/12/2022		897							897	897			
100169959	GLASSBORO	NJ		11/08/2024		752							752	752			
100150994	LAWRENCEVILLE	GA		05/08/2024		10,757							10,757	10,757			
100166232	GASTONIA	NC		09/09/2024		886							886	886			
100086235	GULF SHORES	AL		09/29/2022		915							915	915			
100132250	WENDELL	NC		10/13/2023		1,308							1,308	1,308			
100156524	NEW ORLEANS	LA		06/24/2024		663							663	663			
100120891	MCDONOUGH	GA		08/30/2023		3,950							3,950	3,950			
100071642	WOODBRIDGE	VA		10/14/2021		1,994							1,994	1,994			
100141439	GARLAND	TX		01/30/2024		493							493	493			
100135489	SAINT JOHN	IN		11/13/2023		1,073							1,073	1,073			
100024486	VALENCIA	CA		09/20/2018		1,300							1,300	1,300			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083897	BAKERSFIELD	CA		07/12/2022		850							850	850			
100126331	WESTFIELD	MA		08/30/2023		649							649	649			
100175057	NORTH LAS VEGAS	NV		11/05/2024		659							659	659			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		1,877							1,877	1,877			
100151619	SARASOTA	FL		05/10/2024		2,244							2,244	2,244			
100158085	DECATUR	GA		07/09/2024		743							743	743			
100053661	HEBER	CA		03/23/2021		799							799	799			
100131736	KNOXVILLE	TN		10/06/2023		924							924	924			
100130376	DENVER	CO		09/28/2023		451							451	451			
100141303	KISSIMMEE	FL		01/30/2024		590							590	590			
100091453	CATAWBA	NC		01/20/2023		594							594	594			
100026656	LAS VEGAS	NV		09/26/2018		1,790							1,790	1,790			
100065566	KISSIMMEE	FL		07/28/2021		1,524							1,524	1,524			
100120027	EUREKA	CA		08/11/2023		815							815	815			
100110424	FERNANDINA BEACH	FL		06/30/2023		894							894	894			
100171292	MCKINNEY	TX		10/16/2024		738							738	738			
100152275	DENTON	TX		05/17/2024		749							749	749			
100141189	SHIRLEY	NY		01/30/2024		566							566	566			
100079126	PORTLAND	OR		02/24/2022		1,501							1,501	1,501			
100147983	CHESAPEAKE	VA		04/10/2024		620							620	620			
100166238	MCKINNEY	TX		09/09/2024		937							937	937			
100081637	WEST CHESTER	PA		03/24/2022		1,112							1,112	1,112			
100182429	CHICAGO	IL		12/12/2024		784							784	784			
100156564	FORT PIERCE	FL		06/24/2024		2,020							2,020	2,020			
100168416	COLONIAL BEACH	VA		09/25/2024		599							599	599			
100065611	CARPINTERIA	CA		07/28/2021		1,654							1,654	1,654			
100103717	BLUFFTON	SC		05/08/2023		614							614	614			
100168332	ROSEVILLE	CA		09/20/2024		2,112							2,112	2,112			
100186395	ALLENTOWN	PA		12/30/2024		640							640	640			
100170213	CONCORD	NC		10/08/2024		20,703							20,703	20,703			
100071344	GRANDVIEW	TX		10/01/2021		4,427							4,427	4,427			
100170039	WAUKEE	IA		11/08/2024		666							666	666			
100179551	PENSACOLA	FL		11/21/2024		782							782	782			
100156593	ALBUQUERQUE	NM		06/24/2024		606							606	606			
100013567	WESTBURY	NY		05/25/2017		2,356							2,356	2,356			
100103345	DEVENTER	NLD		04/28/2023		(97)							(97)		97		97
100079903	STOCKBRIDGE	GA		04/08/2022		1,196							1,196	1,196			
100171455	PLANO	TX		10/16/2024		568							568	568			
100043138	MASSAPEQUA	NY		05/28/2020		1,799							1,799	1,799			
100175914	LEBANON	TN		11/14/2024		1,089							1,089	1,089			
100165525	KNOXVILLE	TN		08/29/2024		982							982	982			
100128936	VISALIA	CA		09/22/2023		1,598							1,598	1,598			
100032167	LOS ANGELES	CA		03/29/2019		1,120							1,120	1,120			
100081140	CORNELIUS	OR		03/18/2022		1,539							1,539	1,539			
100140543	BUTLER	NJ		01/19/2024		635							635	635			
100066845	MEDFORD	NY		08/02/2021		1,644							1,644	1,644			
100168431	ACWORTH	GA		09/25/2024		2,956							2,956	2,956			
100148863	BUCKEYE	AZ		04/17/2024		1,080							1,080	1,080			
100142781	POOLER	GA		02/08/2024		52,418							52,418	52,418			
100128049	LA VERGNE	TN		09/08/2023		807							807	807			
100068177	FLOWER MOUND	TX		08/25/2021		1,620							1,620	1,620			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116376	LUTZ	FL		07/20/2023		1,225							1,225	1,225			
100017488	LOS ANGELES	CA		04/26/2018		10,085							10,085	10,085			
100116612	APOPKA	FL		07/20/2023		1,182							1,182	1,182			
100151246	SALT LAKE CITY	UT		05/10/2024		735							735	735			
100012442	HAWTHORNE	CA		04/28/2017		808							808	808			
100065291	CAPE CORAL	FL		07/28/2021		1,529							1,529	1,529			
100182551	RICHFIELD	MN		12/12/2024		812							812	812			
100053969	OSAGE BEACH	MO		03/23/2021		4,766							4,766	4,766			
100151476	HIGHLAND	UT		05/10/2024		1,102							1,102	1,102			
100168438	DALLAS	GA		09/25/2024		903							903	903			
100171404	BILLINGS	MT		10/16/2024		919							919	919			
100088178	DENVER	CO		10/25/2022		947							947	947			
100160919	EASLEY	SC		07/24/2024		687							687	687			
100175223	HENDERSON	NV		11/05/2024		1,276							1,276	1,276			
100152250	WILMINGTON	NC		05/17/2024		3,625							3,625	3,625			
100181914	STOCKBRIDGE	GA		12/12/2024		656							656	656			
100079089	NEW ORLEANS	LA		02/24/2022		1,607							1,607	1,607			
100137208	HOUSTON	TX		11/28/2023		433							433	433			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		773							773	773			
100102416	TUCSON	AZ		06/07/2023		1,740							1,740	1,740			
100110024	CARLISLE	PA		06/23/2023		6,101							6,101	6,101			
100147018	AUSTIN	TX		03/27/2024		670							670	670			
100173316	WAKE FOREST	NC		10/30/2024		646							646	646			
100141025	ORLANDO	FL		02/20/2024		509							509	509			
100176950	FAYETTEVILLE	GA		11/15/2024		672							672	672			
100149392	KILLEEN	TX		04/24/2024		815							815	815			
100169652	COTTONWOOD	CA		09/30/2024		681							681	681			
100148464	LAS VEGAS	NV		04/12/2024		1,041							1,041	1,041			
100137138	LAKELAND	FL		11/28/2023		578							578	578			
100141696	LAS VEGAS	NV		01/30/2024		701							701	701			
100148113	PENDERGRASS	GA		04/10/2024		738							738	738			
100064645	KNIGHTDALE	NC		07/01/2021		1,644							1,644	1,644			
100170439	EL PASO	TX		10/09/2024		595							595	595			
100132132	SARATOGA SPRINGS	UT		10/13/2023		843							843	843			
100067421	STERLING	VA		09/23/2021		1,476							1,476	1,476			
100151799	NEW ORLEANS	LA		05/10/2024		796							796	796			
100179768	CHARLOTTE	NC		11/21/2024		10,776							10,776	10,776			
100168191	COLUMBUS	OH		09/20/2024		2,368							2,368	2,368			
100150583	MECHANICSBURG	PA		05/03/2024		786							786	786			
100024516	SAMMAMISH	WA		09/20/2018		1,314							1,314	1,314			
100156067	TAMPA	FL		06/18/2024		344							344	344			
100109933	WATERBURY	CT		06/22/2023		640							640	640			
100170318	PHILADELPHIA	PA		10/08/2024		1,324							1,324	1,324			
100150567	LINWOOD	NJ		05/03/2024		703							703	703			
100138267	TUCSON	AZ		12/15/2023		728							728	728			
100155125	EDMOND	OK		07/19/2024		564							564	564			
4010082061	CANONSBURG	PA		09/27/2024		704							704	704			
100143161	DAVENPORT	FL		02/16/2024		1,004							1,004	1,004			
100117138	STATEN ISLAND	NY		07/20/2023		9,589							9,589	9,589			
100148468	RIVERVIEW	FL		04/12/2024		936							936	936			
100160930	CLEARWATER	FL		07/24/2024		617							617	617			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141264	RICHMOND	TX		01/30/2024		6,734							6,734	6,734			
100137822	MARCUS HOOK	PA		12/08/2023		540							540	540			
100167428	LOGAN	UT		09/16/2024		660							660	660			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		2,010							2,010	2,010			
100182392	SCHAUMBURG	IL		12/12/2024		698							698	698			
100134734	ROCKLEDGE	FL		10/30/2023		1,633							1,633	1,633			
100168140	LYNCHBURG	VA		09/20/2024		1,701							1,701	1,701			
100081256	LEANDER	TX		03/18/2022		1,668							1,668	1,668			
100132411	HOUSTON	TX		11/03/2023		697							697	697			
100180801	OIRSBEEK	NLD		11/27/2024		(65)							(65)		65		65
100166396	DALLAS	PA		10/24/2024		696							696	696			
100141883	BOCA RATON	FL		03/27/2024		941							941	941			
100139205	FORT MYERS	FL		12/28/2023		644							644	644			
100182268	DALLAS	GA		12/12/2024		2,579							2,579	2,579			
100143072	GALLOWAY	NJ		02/14/2024		370							370	370			
100038815	WICKLOW	IRL		09/27/2019		208							208	(2,986)	(208)	(2,986)	(3,194)
100128516	MIAMI	FL		09/15/2023		608							608	608			
100129569	AVON	OH		09/29/2023		701							701	701			
100151367	LEANDER	TX		05/10/2024		743							743	743			
100065603	BELGRADE	MT		07/28/2021		1,486							1,486	1,486			
100115717	PHILADELPHIA	PA		07/20/2023		801							801	801			
100175653	BRIDGEPORT	WV		11/12/2024		717							717	717			
100012965	BOWIE	MD		05/25/2017		1,233							1,233	1,233			
100024345	SIOUX FALLS	SD		09/20/2018		1,559							1,559	1,559			
100013346	WEST COVINA	CA		05/25/2017		406							406	406			
100149307	CHICO	CA		04/24/2024		657							657	657			
100013961	WILMINGTON	CA		05/25/2017		1,488							1,488	1,488			
100108014	KENNESAW	GA		05/25/2023		720							720	720			
100155919	PRINCETON	TX		06/17/2024		753							753	753			
100116620	FONTANA	CA		07/20/2023		2,323							2,323	2,323			
100079406	GLENDALE	AZ		03/17/2022		1,442							1,442	1,442			
100013104	CLARKSBURG	MD		05/25/2017		920							920	920			
100078273	MELBOURNE	FL		02/10/2022		1,116							1,116	1,116			
100151268	CHARLOTTE	NC		05/10/2024		731							731	731			
100140389	SOUTH ELGIN	IL		01/18/2024		988							988	988			
100172868	OAKLAND	TN		10/25/2024		783							783	783			
100138146	FORT MYERS	FL		12/14/2023		649							649	649			
100130288	MIAMI	FL		09/28/2023		867							867	867			
100108188	WORCESTER	MA		05/24/2023		1,326							1,326	1,326			
100049418	BARTLETT	IL		11/20/2020		1,044							1,044	1,044			
100172476	DAWSONVILLE	GA		10/23/2024		758							758	758			
100161558	PORT SAINT LUCIE	FL		07/30/2024		711							711	711			
100065379	CAPE CORAL	FL		07/28/2021		1,427							1,427	1,427			
100117440	LANCASTER	CA		07/20/2023		1,105							1,105	1,105			
100139627	LAS VEGAS	NV		12/28/2023		403							403	403			
100162480	ROSEVILLE	CA		08/07/2024		652							652	652			
100179931	CUBA	IL		11/25/2024		635							635	635			
100171452	ANNA	TX		10/16/2024		793							793	793			
100018416	VACAVILLE	CA		06/27/2018		2,053							2,053	2,053			
100117101	GARDEN GROVE	CA		07/20/2023		1,844							1,844	1,844			
100142796	AUSTIN	TX		02/08/2024		719							719	719			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065094	MESA	AZ		07/14/2021		1,465							1,465	1,465			
100167801	READING	PA		09/19/2024		561							561	561			
100071652	AUSTIN	TX		10/14/2021		1,475							1,475	1,475			
100082772	ROTTERDAM	NLD		04/27/2022		(54)							(54)		54		54
100151836	CALIFORNIA	MD		05/10/2024		35,737							35,737	35,737			
100169871	MONROE	NC		09/30/2024		658							658	658			
100186364	SMYRNA	TN		12/30/2024		450							450	450			
100171698	CHESAPEAKE	VA		10/16/2024		1,987							1,987	1,987			
100019759	LAKEWOOD	CO		07/26/2018		2,118							2,118	2,118			
100076421	MIAMI	FL		12/23/2021		1,468							1,468	1,468			
100186224	PHILADELPHIA	PA		12/27/2024		466							466	466			
100181225	TAMPA	FL		12/06/2024		684							684	684			
100079953	COMMERCE CITY	CO		04/25/2022		1,544							1,544	1,544			
100133635	MADERA	CA		10/23/2023		1,062							1,062	1,062			
100103204	CHICAGO	IL		04/21/2023		588							588	588			
100151625	RILEYVILLE	VA		05/10/2024		664							664	664			
100054133	OAK BLUFFS	MA		03/23/2021		3,764							3,764	3,764			
100157904	GOODYEAR	AZ		07/09/2024		918							918	918			
100144616	NEW HAVEN	CT		03/13/2024		830							830	830			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		659							659	659			
100173789	MADERA	CA		10/30/2024		11,739							11,739	11,739			
100057726	CHICAGO	IL		06/30/2021		1,562							1,562	1,562			
100171483	GAINESVILLE	GA		10/16/2024		772							772	772			
100091373	CHAMPLIN	MN		02/22/2023		2,587							2,587	2,587			
100101681	RAHWAY	NJ		04/26/2023		722							722	722			
100173272	WHEATLAND	MO		10/30/2024		666							666	666			
100120982	NASHVILLE	TN		08/30/2023		726							726	726			
100174945	NIXA	MO		10/31/2024		17,723							17,723	17,723			
100165568	PARRISH	FL		08/29/2024		640							640	640			
100137677	HUTTO	TX		12/08/2023		232							232	232			
100175811	HAMILTON	NJ		11/12/2024		746							746	746			
100135547	GILBERT	AZ		11/13/2023		1,168							1,168	1,168			
100149114	TOLLESON	AZ		04/22/2024		646							646	646			
100144268	STOCKTON	CA		03/07/2024		385							385	385			
100170362	LEWES	DE		10/08/2024		644							644	644			
100133733	LAS VEGAS	NV		10/23/2023		1,029							1,029	1,029			
100155043	CAPE CORAL	FL		07/19/2024		674							674	674			
100119539	TOBYHANNA	PA		07/28/2023		740							740	740			
100055289	ANAHEIM	CA		03/23/2021		1,349							1,349	1,349			
100045373	WEST COVINA	CA		11/25/2020		1,366							1,366	1,366			
100176587	EAGLE LAKE	FL		11/15/2024		2,147							2,147	2,147			
100127006	SAN JOSE	CA		08/30/2023		2,794							2,794	2,794			
100120504	BOSTON	MA		08/18/2023		74,046							74,046	74,046			
100151516	CLERMONT	FL		05/10/2024		16,845							16,845	16,845			
100108975	COLORADO SPRINGS	CO		05/31/2023		715							715	715			
100150640	TUCSON	AZ		05/06/2024		674							674	674			
100150638	SOLIDARIDAD	MEX		05/03/2024		652							652	652			
100081469	PACOIMA	CA		03/18/2022		4,476							4,476	4,476			
100168143	FRESNO	CA		09/20/2024		62,395							62,395	62,395			
100014613	CALABASAS	CA		09/27/2017		6,686							6,686	6,686			
100127638	EUGENE	OR		09/08/2023		726							726	726			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115852	BIG BEAR LAKE	CA		07/20/2023		787							787	787			
100133709	MADERA	CA		10/23/2023		1,056							1,056	1,056			
100079896	PARK CITY	UT		04/08/2022		1,459							1,459	1,459			
100012472	SONOMA	CA		04/28/2017		2,207							2,207	2,207			
100065418	CLIFTON	NJ		07/28/2021		1,636							1,636	1,636			
100143102	ATLANTA	GA		02/16/2024		790							790	790			
100148515	SANTA CLARITA	CA		04/12/2024		676							676	676			
100012325	CARSON	CA		04/28/2017		1,416							1,416	1,416			
100144183	VANCOUVER	WA		03/07/2024		824							824	824			
100171642	DAWSONVILLE	GA		10/16/2024		641							641	641			
100168031	HOUSTON	TX		09/20/2024		1,465							1,465	1,465			
100168637	VIRGINIA BEACH	VA		09/25/2024		685							685	685			
100167760	DESTIN	FL		09/19/2024		560							560	560			
100153350	WILMINGTON	NC		05/30/2024		1,479							1,479	1,479			
100137987	FUQUAY VARINA	NC		12/13/2023		1,061							1,061	1,061			
100128009	APPLE VALLEY	CA		09/08/2023		1,015							1,015	1,015			
100151693	BUDA	TX		05/10/2024		828							828	828			
100137848	SAGINAW	MI		12/08/2023		21,071							21,071	21,071			
100176116	SAINT CLOUD	FL		12/20/2024		679							679	679			
100119414	APOLLO BEACH	FL		07/31/2023		788							788	788			
100156532	TROUTMAN	NC		06/24/2024		944							944	944			
100169645	HOMESTEAD	FL		09/30/2024		569							569	569			
100119187	SAINT CLOUD	FL		07/31/2023		1,289							1,289	1,289			
100148699	NAPERVILLE	IL		04/17/2024		621							621	621			
100173150	COOPERSBURG	PA		10/30/2024		1,202							1,202	1,202			
100170080	OVIEDO	FL		10/08/2024		661							661	661			
100180196	PLANO	TX		11/25/2024		898							898	898			
100079809	RICHMOND	TX		04/25/2022		1,216							1,216	1,216			
100091432	MOORESTOWN	NJ		02/22/2023		9,646							9,646	9,729		83	83
100161369	WENDELL	NC		07/25/2024		719							719	719			
100149444	HAMPTON	VA		04/24/2024		717							717	717			
100115085	ROXBORO	NC		07/14/2023		764							764	764			
100120472	CHARLESTON	SC		08/18/2023		526							526	526			
100152785	LOMBARD	IL		05/22/2024		645							645	645			
100165503	BENSALEM	PA		08/29/2024		647							647	647			
100120932	PENSACOLA	FL		08/30/2023		846							846	846			
100150529	MABLETON	GA		05/03/2024		937							937	937			
100168904	UNITED KINGDOM	GBR		09/26/2024		(37)							(37)			37	37
100148840	OAKWOOD	GA		04/17/2024		4,223							4,223	4,223			
100170208	ANNA	TX		10/08/2024		734							734	734			
100172923	INDIO	CA		10/25/2024		617							617	617			
100013989	SANTA ANA	CA		05/25/2017		1,254							1,254	1,254			
100078884	BRIDGEPORT	CT		02/24/2022		1,602							1,602	1,602			
100171637	DURHAM	NC		10/16/2024		11,235							11,235	11,313		78	78
100151365	SURPRISE	AZ		05/10/2024		752							752	752			
100083261	NORTH HIGHLANDS	CA		05/10/2022		930							930	930			
100168203	DURHAM	NC		09/20/2024		1,465							1,465	1,465			
100186479	MANSFIELD	TX		12/30/2024		977							977	977			
100091284	SAN DIEGO	CA		01/31/2023		660							660	660			
100151746	LOS ANGELES	CA		05/10/2024		615							615	615			
100179564	CLOVIS	CA		11/21/2024		739							739	739			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065587	KYLE	TX		07/28/2021		1,509							1,509	1,509			
100186606	LAS VEGAS	NV		12/30/2024		1,784							1,784	1,784			
100049213	POMONA	CA		11/20/2020		946							946	946			
100132241	ANNA	TX		10/13/2023		738							738	738			
100167672	MABLETON	GA		09/19/2024		699							699	699			
100025998	VALLEY STREAM	NY		09/20/2018		1,241							1,241	1,241			
100152435	STAFFORD	VA		05/17/2024		702							702	702			
100184991	EL PASO	TX		12/19/2024		661							661	661			
100179448	BRASELTON	GA		11/21/2024		900							900	900			
100014479	ELEELE	HI		09/27/2017		892							892	892			
100167921	TALLAHASSEE	FL		09/20/2024		726							726	726			
100181885	SAVANNAH	GA		12/12/2024		742							742	742			
100120104	LITTLE ELM	TX		08/11/2023		801							801	801			
100100703	NEWARK	NJ		04/28/2023		1,126							1,126	1,126			
100140126	MERCED	CA		01/09/2024		1,648							1,648	1,648			
100179456	HANFORD	CA		11/21/2024		899							899	899			
100012990	MIAMI	FL		05/25/2017		978							978	978			
100171443	WOODSTOCK	GA		10/16/2024		633							633	633			
100129668	LANDERS	CA		09/29/2023		698							698	698			
100115856	RIO RANCHO	NM		07/20/2023		734							734	734			
100128404	SUN CITY	AZ		09/15/2023		265,608							265,608	265,608			
100068395	IRVING	TX		08/25/2021		990							990	990			
100109194	FAIRBURN	GA		07/21/2023		645							645	645			
100138843	JEFFERSON	NC		12/21/2023		644							644	644			
100150056	DELTONA	FL		06/14/2024		616							616	616			
100142826	GLENDALE	AZ		02/08/2024		2,140							2,140	2,140			
100175350	SPRINGDALE	AR		11/05/2024		62,214							62,214	62,214			
100129888	FONTANA	CA		09/27/2023		704							704	704			
100158494	CARROLLTON	TX		07/10/2024		529							529	529			
100150506	NAPLES	FL		05/03/2024		979							979	979			
100173107	LITTLETON	CO		10/30/2024		757							757	757			
100117993	KISSIMMEE	FL		07/20/2023		1,992							1,992	1,992			
100057577	ATLANTA	GA		06/30/2021		1,527							1,527	1,527			
100116961	DAVENPORT	FL		07/20/2023		1,969							1,969	1,969			
100117889	WOODLAND PARK	NJ		07/20/2023		596							596	596			
100109726	NAPLES	FL		06/16/2023		581							581	581			
100171878	MOBILE	AL		10/17/2024		1,027							1,027	1,027			
100017223	HIALEAH	FL		04/26/2018		1,074							1,074	1,074			
100181886	SARASOTA	FL		12/12/2024		730							730	730			
100169697	MARYVILLE	TN		09/30/2024		2,998							2,998	2,998			
100120951	GOULDSBORO	PA		08/30/2023		805							805	805			
100156114	MCALLEN	TX		06/18/2024		696							696	696			
100158255	UNITED KINGDOM	GBR		07/09/2024													
100143183	GLEN ALLEN	VA		02/16/2024		742							742	742			
100120016	MCKINNEY	TX		08/11/2023		898							898	898			
100158254	UNITED KINGDOM	GBR		07/09/2024													
100115611	CASTALIAN SPRINGS	TN		07/19/2023		1,017							1,017	1,017			
100179945	NORTH CHARLESTON	SC		11/25/2024		780							780	780			
100099699	HESPERIA	CA		02/28/2023		616							616	616			
100127926	OAK RIDGE	TN		09/08/2023		828							828	828			
100182440	TALLAHASSEE	FL		12/12/2024		703							703	703			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100159398	LAS VEGAS	NV		07/15/2024		644							644	644			
100179572	GLEN ALLEN	VA		11/21/2024		728							728	728			
100135703	AVE MARIA	FL		11/10/2023		719							719	719			
100167606	FOLSOM	CA		09/19/2024		772							772	772			
100173255	SPARTA	NC		10/30/2024		26,106							26,106	26,106			
100129436	RICHLAND	WA		09/29/2023		795							795	795			
100147886	TROUTMAN	NC		04/08/2024		843							843	843			
100172477	DURHAM	NC		10/23/2024		764							764	764			
100146315	BENNINGTON	NE		03/19/2024		927							927	927			
100186220	WEST PALM BEACH	FL		12/27/2024		512							512	512			
100163229	LAS VEGAS	NV		08/13/2024		252							252	252			
100165579	CARMEL	IN		08/29/2024		1,189							1,189	1,189			
100171758	MILLERSPORT	OH		10/17/2024		726							726	726			
100175612	RIVERSIDE	CA		11/12/2024		770							770	770			
100156764	NORTH LAS VEGAS	NV		06/26/2024		786							786	786			
100142509	WARNER SPRINGS	CA		02/08/2024		753							753	753			
100152802	KEIZER	OR		05/22/2024		614							614	614			
100131922	ROCKWALL	TX		10/13/2023		698							698	698			
100090924	PORTLAND	OR		01/31/2023		728							728	728			
100144971	UNITED KINGDOM	GBR		03/12/2024		45							45		(45)		(45)
100182250	FRESNO	CA		12/12/2024		1,177							1,177	1,177			
100110076	BUDA	TX		06/23/2023		661							661	661			
100136704	MORENO VALLEY	CA		01/25/2024		506							506	506			
100132002	KATY	TX		10/13/2023		698							698	698			
100156578	WHITESTOWN	IN		06/24/2024		1,525							1,525	1,525			
100149791	FRESNO	CA		04/26/2024		640							640	640			
100119234	MINNEAPOLIS	MN		07/31/2023		727							727	727			
100173261	ROSCOMMON	MI		10/30/2024		692							692	692			
100100702	EATONTOWN	NJ		04/28/2023		1,135							1,135	1,135			
100109719	HOUSTON	TX		06/16/2023		707							707	707			
100174135	MODESTO	CA		10/31/2024		548							548	548			
100137943	COLUMBUS	OH		12/13/2023		861							861	861			
100028129	BROOKLYN	NY		10/26/2018		1,817							1,817	1,817			
100143142	PHOENIX	AZ		02/16/2024		660							660	660			
100180121	DAVENPORT	FL		11/25/2024		2,162							2,162	2,162			
100024658	LAS VEGAS	NV		09/20/2018		1,162							1,162	1,162			
100168018	LULING	LA		09/20/2024		646							646	646			
100109303	LIBERTY	NY		06/12/2023		885							885	885			
100119248	PARRISH	FL		07/31/2023		2,715							2,715	2,715			
100134620	NORTH HALEDON	NJ		10/30/2023		1,838							1,838	1,838			
100143062	HOLLY HILL	FL		02/14/2024		35							35	35			
100176631	SPRING	TX		11/15/2024		726							726	726			
100044751	LINDEN	NJ		11/19/2020		604							604	604			
100084007	MIAMI	FL		06/27/2022		829							829	829			
100119227	NASHVILLE	TN		07/31/2023		870							870	870			
100166165	ROYSE CITY	TX		09/09/2024		3,817							3,817	3,817			
100165134	UNITED KINGDOM	GBR		08/27/2024		(20)							(20)		20		20
100115572	STERLING	MA		07/19/2023		381							381	381			
100054497	CARTERET	NJ		03/23/2021		882							882	882			
100136682	ONTARIO	CA		01/25/2024		506							506	506			
100133629	MADERA	CA		10/23/2023		1,059							1,059	1,059			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138340	CHICAGO	IL		12/18/2023		644							644	644			
100135504	MERCED	CA		11/13/2023		1,065							1,065	1,065			
100158671	WHITE HOUSE	TN		07/10/2024		938							938	938			
100173331	SALINAS	CA		10/30/2024		646							646	646			
100149211	BUFFALO	MN		04/22/2024		253							253	253			
100168478	STEPHENS CITY	VA		09/25/2024		11,315							11,315	11,315			
100185733	LAS VEGAS	NV		12/23/2024		694							694	694			
100042963	OAKLAND	CA		05/28/2020		1,412							1,412	1,412			
100158854	GREENVILLE	SC		07/12/2024		693							693	693			
100026724	CASTAIC	CA		09/26/2018		1,565							1,565	1,565			
100057914	PHOENIX	AZ		06/30/2021		1,484							1,484	1,484			
100153300	CULLMAN	AL		05/30/2024		756							756	756			
100152639	CELINA	TX		05/17/2024		52,955							52,955	52,955			
100029709	OAKLAND	CA		10/26/2018		1,717							1,717	1,717			
100157649	ORLANDO	FL		06/28/2024		618							618	618			
100150598	FULSHEAR	TX		05/03/2024		830							830	830			
100117311	CHINO	CA		07/20/2023		1,898							1,898	1,898			
100166452	SEBRING	FL		10/31/2024		617							617	617			
100164753	LAKE HARMONY	PA		08/26/2024		641							641	641			
100156224	DAVENPORT	FL		06/20/2024		696							696	696			
100020228	PROSPECT	CT		07/17/2018		2,045							2,045	2,045			
100147881	TROUTMAN	NC		04/08/2024		847							847	847			
100143219	LAWRENCEVILLE	GA		02/16/2024		774							774	774			
100151313	NAPLES	FL		05/10/2024		988							988	988			
100159206	CEDAR PARK	TX		07/15/2024		802							802	802			
100120558	VISALIA	CA		08/18/2023		437							437	437			
100103606	TEMPLE HILLS	MD		05/08/2023		444							444	444			
100065456	PORTLAND	OR		07/28/2021		1,592							1,592	1,592			
100088067	VIRGINIA BEACH	VA		10/25/2022		604							604	604			
100156624	HUTTO	TX		06/24/2024		699							699	699			
100166174	ROYSE CITY	TX		09/09/2024		729							729	729			
100174282	OCALA	FL		10/31/2024		662							662	662			
100159343	FERNLEY	NV		07/15/2024		2,209							2,209	2,209			
100128219	RED BANK	NJ		09/14/2023		855							855	855			
100151155	ORLANDO	FL		05/09/2024		551							551	551			
100173931	WALDEN	NY		10/31/2024		763							763	763			
100150951	SALEM	OR		05/08/2024		1,476							1,476	1,476			
100129586	NORFOLK	VA		09/29/2023		706							706	706			
100081250	LAKE ELSINORE	CA		03/18/2022		2,026							2,026	2,026			
100135466	FAIRHOPE	AL		11/13/2023		1,370							1,370	1,370			
100100234	WALDEN	NY		03/17/2023		595							595	595			
100055881	MONTEREY	CA		03/26/2021		2,532							2,532	2,532			
100164545	MYRTLE BEACH	SC		08/21/2024		657							657	657			
100159388	MANSFIELD	TX		07/15/2024		586							586	586			
100129382	MCKINNEY	TX		09/26/2023		1,081							1,081	1,081			
100133632	ARGYLE	TX		10/23/2023		92,136							92,136	92,258		122	122
100029684	FRANKLIN SQUARE	NY		10/26/2018		1,207							1,207	1,207			
100143296	CAMERON	NC		02/16/2024		1,445							1,445	1,445			
100127624	DELRAY BEACH	FL		09/08/2023		699							699	699			
100140293	LOGANVILLE	GA		01/18/2024		903							903	903			
100160026	CHICAGO	IL		07/17/2024		1,045							1,045	1,045			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100117446	BUCHANAN	NY		07/20/2023		1,812							1,812	1,812			
100031191	LOS ANGELES	CA		03/29/2019		940							940	940			
100145280	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100026997	ORANGE	CA		09/26/2018		1,112							1,112	1,112			
100181946	FORT WORTH	TX		12/12/2024		877							877	877			
100065481	GILBERT	AZ		07/28/2021		1,512							1,512	1,512			
100087291	BEND	OR		10/25/2022		1,708							1,708	1,708			
100127683	LOGANVILLE	GA		09/08/2023		7,660							7,660	7,660			
100144894	UNITED KINGDOM	GBR		03/12/2024		26							26		(26)		(26)
100139124	TRAVELERS REST	SC		12/28/2023		632							632	632			
100154143	TUCSON	AZ		07/11/2024		1,876							1,876	1,876			
100119431	CHARLOTTESVILLE	VA		07/31/2023		29,124							29,124	29,124			
100159357	NORTH LAS VEGAS	NV		07/15/2024		947							947	947			
100025794	NORTH BERGEN	NJ		09/20/2018		1,024							1,024	1,024			
100028230	MERCED	CA		10/26/2018		988							988	988			
100084641	WHARTON	NJ		08/02/2022		779							779	779			
100116813	BUFORD	GA		07/20/2023		1,714							1,714	1,714			
100135075	MADERA	CA		11/01/2023		1,067							1,067	1,067			
100117891	BAKERSFIELD	CA		07/20/2023		728							728	728			
100142752	OAKWOOD	GA		02/08/2024		889							889	889			
100139996	COLLIERVILLE	TN		01/09/2024		662							662	662			
100055366	MASTIC BEACH	NY		03/23/2021		914							914	914			
100025101	TEMECULA	CA		09/20/2018		1,369							1,369	1,369			
100014525	BLAUVELT	NY		09/27/2017		1,060							1,060	1,060			
100139301	SAN FRANCISCO	CA		12/28/2023		551							551	551			
100135491	MILLVILLE	DE		11/13/2023		1,348							1,348	1,348			
100165631	PHILADELPHIA	PA		10/04/2024		636							636	636			
100170090	OLD HICKORY	TN		10/08/2024		1,570							1,570	1,570			
100166258	FORT WORTH	TX		09/09/2024		861							861	861			
100133704	HENDERSON	NV		10/23/2023		995							995	995			
100133662	CHARLOTTE	NC		10/23/2023		705							705	705			
100143535	FLOSSMOOR	IL		02/21/2024		601							601	601			
100143185	SAVANNAH	GA		02/16/2024		689							689	689			
100173704	ST PETERSBURG	FL		10/30/2024		641							641	641			
100148562	MELISSA	TX		04/12/2024		822							822	822			
100154738	LONG POND	PA		07/19/2024		507							507	507			
100181335	FRESNO	CA		12/06/2024		674							674	674			
100158118	ARLINGTON	TX		07/09/2024		658							658	658			
100057858	PENSACOLA	FL		06/30/2021		1,470							1,470	1,470			
100118655	CAPE CORAL	FL		07/25/2023		573							573	573			
100137592	PORTSMOUTH	VA		12/08/2023		205							205	205			
100152381	MOUNT JULIET	TN		05/17/2024		739							739	739			
100159363	DALLAS	GA		07/15/2024		909							909	909			
100150965	AUBREY	TX		05/08/2024		657							657	657			
4010044997	BALTIMORE	MD		03/22/2023		726							726	726			
100185612	MADERA	CA		12/20/2024		1,561							1,561	1,561			
100011618	RANCHO CORDOVA	CA		03/08/2017		1,430							1,430	1,430			
100062294	LAKE ELSINORE	CA		07/01/2021		2,127							2,127	2,127			
100109394	CATHEDRAL CITY	CA		06/13/2023		438							438	438			
100135916	IRVINGTON	NJ		11/13/2023		412							412	412			
100170166	PALM COAST	FL		10/08/2024		699							699	699			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171520	DENISON	TX		10/16/2024		711							711	711			
100079968	KISSIMMEE	FL		04/25/2022		1,245							1,245	1,245			
100164533	POINCIANA	FL		08/21/2024		792							792	792			
100119476	WILMINGTON	NC		07/31/2023		1,013							1,013	1,013			
100171562	NEWPORT	NC		10/16/2024		2,173							2,173	2,237		64	64
100168420	AUSTIN	TX		09/25/2024		715							715	715			
100110372	AUSTIN	TX		06/30/2023		890							890	890			
100076356	IRVINGTON	NJ		01/07/2022		1,247							1,247	1,247			
100144367	TOMS RIVER	NJ		03/07/2024		669							669	669			
100084840	HARMONY	FL		08/02/2022		1,089							1,089	1,089			
100148198	AUBREY	TX		04/12/2024		924							924	924			
100145215	UNITED KINGDOM	GBR		03/12/2024		17							17		(17)		(17)
100186692	JONESBORO	GA		12/31/2024		1,167							1,167	1,167			
100171714	LONGS	SC		10/17/2024		871							871	871			
100012697	LOS BANOS	CA		05/25/2017		700							700	700			
100136444	NORTH FORT MYERS	FL		11/20/2023		1,108							1,108	1,108			
100161089	HUNTERSVILLE	NC		07/24/2024		641							641	641			
100150541	ROCKVILLE	MD		05/03/2024		76,268							76,268	76,268			
100150938	VANCOUVER	WA		05/08/2024		893							893	893			
100150943	VANCOUVER	WA		05/08/2024		893							893	893			
100142837	ORLANDO	FL		02/09/2024		585							585	585			
100130277	DURHAM	NC		09/28/2023		632							632	632			
100181262	LAS VEGAS	NV		12/06/2024		760							760	760			
100146919	WINSTON	OR		03/26/2024		604							604	604			
100170516	SANTA ROSA BEACH	FL		10/09/2024		498							498	498			
100039299	CLARE	IRL		09/27/2019		2,217							2,217	2,396	180		180
100086946	TAMPA	FL		10/24/2022		614							614	614			
100031927	LYNBROOK	NY		03/29/2019		5,188							5,188	5,188			
100186419	HOFFMAN ESTATES	IL		12/30/2024		769							769	769			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		856							856	856			
100174543	DUNN	NC		10/31/2024		546							546	546			
100119901	KISSIMMEE	FL		08/10/2023		692							692	692			
100182162	SURPRISE	AZ		12/12/2024		970							970	970			
100159955	HOLLYWOOD	FL		08/16/2024		590							590	590			
100100843	ROSELLE PARK	NJ		04/28/2023		955							955	955			
100031663	FAIRFIELD	CA		03/29/2019		1,621							1,621	1,621			
100136883	ANNA	TX		11/27/2023		848							848	848			
100112133	JACKSONVILLE	FL		06/29/2023		1,180							1,180	1,180			
100151541	LAS VEGAS	NV		05/10/2024		1,029							1,029	1,029			
100143364	CHICAGO	IL		02/16/2024		592							592	592			
100134914	ENFIELD	CT		10/30/2023		2,464							2,464	2,464			
100132110	PEACHTREE CITY	GA		10/13/2023		731							731	731			
100148568	INDIANAPOLIS	IN		04/12/2024		703							703	703			
100081022	CORVALLIS	OR		03/18/2022		2,014							2,014	2,014			
100137667	PENNSAUKEN	NJ		12/08/2023		644							644	644			
100115273	NEW ORLEANS	LA		07/17/2023		638							638	638			
100156370	GLENDALE	AZ		07/25/2024		632							632	632			
100180117	ARLINGTON	TX		12/30/2024		741							741	741			
100182255	WASHINGTON	UT		12/12/2024		2,017							2,017	2,017			
100131969	LAS VEGAS	NV		10/13/2023		606							606	606			
100111978	SEATTLE	WA		06/29/2023		2,099							2,099	2,099			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168424	SONOMA	CA		09/25/2024		776							776	776			
100165545	SHERMAN	TX		08/29/2024		645							645	645			
100142076	KATY	TX		02/29/2024		673							673	673			
100028881	SANTA ANA	CA		10/26/2018		1,781							1,781	1,781			
100091392	ORMOND BEACH	FL		02/22/2023		1,102							1,102	1,102			
100114827	VENICE	FL		07/10/2023		6,339							6,339	6,339			
100142690	NORTH LAS VEGAS	NV		02/08/2024		902							902	902			
100161904	BLUE SPRINGS	MO		07/31/2024		789							789	789			
100143154	PHOENIX	AZ		02/16/2024		695							695	695			
100171516	BLUE RIDGE	GA		10/16/2024		1,256							1,256	1,256			
100166217	ALEXANDRIA	VA		09/09/2024		667							667	667			
100176026	CHICAGO	IL		12/20/2024		748							748	748			
100128817	BERKELEY	NJ		09/21/2023		699							699	699			
100109966	PHOENIX	AZ		06/22/2023		648							648	648			
100159291	MEREDITH	NH		07/15/2024		611							611	611			
100151107	VAN ALSTYNE	TX		05/08/2024		725							725	725			
100165620	SALEM	OR		10/04/2024		371							371	371			
100169082	HOLLY SPRINGS	NC		09/27/2024		639							639	639			
100000140	CORONA	CA		03/23/2016		4,861							4,861	4,861			
100170161	GROVELAND	CA		10/08/2024		724							724	724			
100100266	HOMESTEAD	FL		03/17/2023		676							676	676			
100182688	PALM COAST	FL		12/12/2024		1,553							1,553	1,553			
100135799	MELISSA	TX		11/10/2023		1,330							1,330	1,330			
100109252	FORT WORTH	TX		07/21/2023		772							772	772			
100150550	RED LODGE	MT		05/03/2024		795							795	795			
100156641	OWASSO	OK		06/24/2024		674							674	674			
100156643	OWASSO	OK		06/24/2024		674							674	674			
100030791	WEST COVINA	CA		04/09/2019		2,731							2,731	2,731			
100103736	TROPHY CLUB	TX		05/08/2023		2,299							2,299	2,299			
100120880	TULARE	CA		08/28/2023		1,409							1,409	1,409			
100031224	CORONA	CA		03/29/2019		1,467							1,467	1,467			
100087347	SAINT GEORGE	UT		10/25/2022		1,189							1,189	1,189			
100045621	FONTANA	CA		11/25/2020		1,120							1,120	1,120			
100179545	LAS VEGAS	NV		11/21/2024		772							772	772			
100151112	LAWRENCEVILLE	GA		05/08/2024		699							699	699			
100116158	TOTOWA	NJ		07/20/2023		1,294							1,294	1,294			
100025913	CLIFTON	NJ		09/20/2018		1,326							1,326	1,326			
100135807	NOKOMIS	FL		11/10/2023		662							662	662			
100055565	DORCHESTER	MA		03/23/2021		1,970							1,970	1,970			
100164834	NEWNAN	GA		08/26/2024		640							640	640			
100149564	CHARLOTTE	NC		04/26/2024		856							856	856			
100182539	ALBUQUERQUE	NM		12/12/2024		732							732	732			
100027774	WEST COVINA	CA		10/26/2018		1,424							1,424	1,424			
100119671	PORT ORANGE	FL		08/08/2023		1,298							1,298	1,298			
100012653	HOLLYWOOD	FL		05/25/2017		1,425							1,425	1,425			
100175285	BARNEGAT	NJ		11/05/2024		700							700	700			
100168689	MARANA	AZ		09/25/2024		679							679	679			
100078276	HALLANDALE	FL		02/10/2022		2,631							2,631	2,631			
100185390	LAND O' LAKES	FL		12/20/2024		1,009							1,009	1,009			
100135301	ALBUQUERQUE	NM		11/13/2023		702							702	702			
100151010	PAWLEYS ISLAND	SC		05/08/2024		630							630	630			

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100137101	HENDERSONVILLE	NC		11/28/2023		798							798	798			
100136959	MERIDIAN	ID		11/28/2023		719							719	719			
100065608	LAS VEGAS	NV		07/28/2021		1,641							1,641	1,641			
100142487	KISSIMMEE	FL		03/08/2024		677							677	677			
100171575	SENOIA	GA		10/16/2024		626							626	626			
100148879	CONCORD	NC		04/17/2024		617							617	617			
100026671	BALDWIN PARK	CA		09/26/2018		1,772							1,772	1,772			
100119936	CREAM RIDGE	NJ		08/10/2023		707							707	707			
100159335	VANCOUVER	WA		07/15/2024		913							913	913			
100140365	LOGANVILLE	GA		01/18/2024		928							928	928			
100152507	MELISSA	TX		05/17/2024		765							765	765			
100109336	MIDLAND	TX		06/12/2023		784							784	784			
100170479	PORT CHARLOTTE	FL		10/09/2024		659							659	659			
100031488	SOUTH GATE	CA		03/29/2019		1,750							1,750	1,750			
100024821	COLLEGE PARK	MD		09/20/2018		1,713							1,713	1,713			
100017745	ESCONDIDO	CA		04/26/2018		342							342	342			
100074229	TWENTYNINE PALMS	CA		12/09/2021		1,406							1,406	1,406			
100011468	LOS ANGLES	CA		12/23/2016		6,000							6,000	6,000			
100168428	WASHINGTON	UT		09/25/2024		902							902	902			
100166243	MCKINNEY	TX		09/09/2024		1,286							1,286	1,286			
100065722	LONGWOOD	FL		07/28/2021		1,455							1,455	1,455			
100151700	SHERRILLS FORD	NC		05/10/2024		7,039							7,039	7,098		59	59
100144641	CHARLOTTE	NC		03/13/2024		819							819	819			
100149562	CHARLOTTE	NC		04/26/2024		810							810	810			
100158744	DOWNINGTOWN	PA		07/10/2024		569							569	569			
100017973	JURUPA VALLEY	CA		05/22/2018		4,602							4,602	4,602			
100054544	EL MONTE	CA		03/23/2021		569							569	569			
100148193	MIDLOTHIAN	VA		04/12/2024		659							659	659			
100156837	MONTICELLO	NY		06/27/2024		628							628	628			
100119334	SOMERS POINT	NJ		07/31/2023		3,117							3,117	3,117			
100140343	FORT WORTH	TX		01/18/2024		859							859	859			
100129488	PAHOA	HI		09/29/2023		900							900	900			
100043473	PUTNAM VALLEY	NY		08/13/2020		541							541	541			
100168414	KATY	TX		09/25/2024		650							650	650			
100159346	FORT WORTH	TX		07/15/2024		916							916	916			
100155108	KELLER	TX		07/19/2024		706							706	706			
100185866	PHOENIX	AZ		12/26/2024		671							671	671			
100140253	SALEM	OR		01/18/2024		3,242							3,242	3,242			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		2,080							2,080	2,080			
100135985	NEPTUNE	NJ		11/16/2023		727							727	727			
100132297	OVERLAND PARK	KS		10/13/2023		774							774	774			
100143756	GARLAND	TX		04/05/2024		1							1	1			
100083236	CORONA	CA		05/10/2022		42,185							42,185	42,185			
100149685	SUGAR LAND	TX		04/26/2024		743							743	743			
100140182	LINCOLNTON	NC		01/11/2024		475							475	475			
100162945	FRESNO	CA		08/12/2024		675							675	675			
100165760	KILLEEN	TX		08/29/2024		1,425							1,425	1,425			
100070417	WESTMINSTER	CO		09/23/2021		1,745							1,745	1,745			
100014071	CANYON COUNTRY	CA		05/25/2017		1,270							1,270	1,270			
100159470	WEST DES MOINES	IA		07/15/2024		731							731	731			
100067860	LEAGUE CITY	TX		09/23/2021		2,040							2,040	2,040			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135079	MADERA	CA		11/01/2023		1,072							1,072	1,072			
100103673	BROOKFIELD	CT		05/08/2023		562							562	562			
100166248	LAKEVILLE	MN		09/09/2024		904							904	904			
100152215	SPANISH FORK	UT		05/17/2024		1,949							1,949	1,949			
100151639	CHESTER	VA		05/10/2024		654							654	654			
100185828	ALLENTOWN	PA		12/26/2024		674							674	674			
100153069	CLEVELAND	TN		06/27/2024		587							587	587			
100164330	MCKINNEY	TX		08/21/2024		1,237							1,237	1,237			
100162786	HAMPTON	GA		08/12/2024		643							643	643			
100164127	WALDORF	MD		08/21/2024		702							702	702			
100148176	CHARLOTTE	NC		04/12/2024		740							740	740			
100026306	PEMBROKE PINES	FL		09/20/2018		1,066							1,066	1,066			
100173414	LAS VEGAS	NV		10/29/2024		743							743	743			
100172344	WHARTON	TX		10/23/2024		616							616	616			
100155949	HUTTO	TX		06/17/2024		785							785	785			
100168427	CONCORD	NC		09/25/2024		1,530							1,530	1,530			
100149470	POINT HARBOR	NC		04/24/2024		718							718	718			
100155918	TAMPA	FL		06/17/2024		678							678	678			
100049331	CERES	CA		11/20/2020		336							336	336			
100029117	KEARNY	NJ		10/26/2018		1,336							1,336	1,336			
100137655	WESTON	FL		12/08/2023		2,442							2,442	2,442			
100100338	MIAMI BEACH	FL		04/27/2023		15,574							15,574	15,574			
100151942	BRISTOL	CT		06/14/2024		554							554	554			
100165118	UNITED KINGDOM	GBR		08/27/2024		6,196						(6,217)	(21)		21		21
100011605	LAUREL	MD		03/08/2017		1,049							1,049	1,049			
100044246	FREEDOM	CA		08/19/2020		2,154							2,154	2,154			
100167929	STOCKTON	CA		09/20/2024		644							644	644			
100174884	ROGERS	AR		10/31/2024		709							709	709			
100161074	CLOVIS	CA		07/24/2024		818							818	818			
100089418	AHWAHNEE	CA		11/18/2022		656							656	656			
100156712	CHOCOWINITY	NC		06/26/2024		714							714	714			
100136852	ANNA	TX		11/27/2023		659							659	659			
100127606	DETROIT	MI		09/08/2023		709							709	709			
100101743	VERNON	NJ		03/31/2023		635							635	635			
100151801	MORGANTON	NC		05/10/2024		571							571	571			
100158128	PEACHTREE CITY	GA		07/09/2024		749							749	749			
100151250	FRISCO	TX		05/10/2024		4,516							4,516	4,516			
100156438	LEHIGH ACRES	FL		06/24/2024		976							976	976			
100060242	LAS VEGAS	NV		06/25/2021		1,512							1,512	1,512			
100175056	CULPEPER	VA		11/05/2024		2,947							2,947	2,947			
100110450	FLOWERMOUND	TX		06/30/2023		1,060							1,060	1,060			
100157983	OCEAN CITY	NJ		07/09/2024		738							738	738			
100151949	FORT WHITE	FL		06/14/2024		428							428	428			
100144614	FORT WORTH	TX		03/13/2024		556							556	556			
100120578	ROUND LAKE BEACH	IL		08/18/2023		458							458	458			
100158439	HONOLULU	HI		07/10/2024		692							692	692			
100049569	SEATTLE	WA		11/20/2020		3,174							3,174	3,174			
100091609	PAWTUCKET	RI		03/07/2023		537							537	537			
100171514	FARMERSVILLE	TX		10/16/2024		12,103							12,103	12,103			
100086242	PHILADELPHIA	PA		09/29/2022		2,330							2,330	2,330			
100160183	SIMPSONVILLE	SC		07/18/2024		588							588	588			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079432	CATHEDRAL CITY	CA		03/17/2022		3,047							3,047	3,047			
100080950	ROYSE CITY	TX		03/17/2022		1,104							1,104	1,104			
100182468	DURHAM	NC		12/12/2024		791							791	791			
100100649	ANNAPOLIS	MD		04/28/2023		1,108							1,108	1,108			
100151672	DALLAS	TX		05/10/2024		3,951							3,951	3,951			
100136235	STERLING	VA		11/20/2023		642							642	642			
100180357	CHICAGO	IL		11/25/2024		703							703	703			
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024		51,270							51,270	51,270			
100162774	HUTTO	TX		08/12/2024		720							720	720			
100112026	CHERRY HILL	NJ		06/29/2023		2,084							2,084	2,084			
100133816	BAKERSFIELD	CA		10/20/2023		475							475	475			
100165482	POOLER	GA		08/29/2024		730							730	730			
100120345	ROCKLEDGE	FL		08/18/2023		685							685	685			
100114189	LOS ANGELES	CA		06/29/2023		528							528	528			
100100387	ISLIP TERRACE	NY		04/27/2023		1,583							1,583	1,583			
100168646	SELMA	CA		09/25/2024		696							696	696			
100137357	HILTON HEAD ISLAND	SC		12/01/2023		476							476	476			
100110242	NOBLESVILLE	IN		06/30/2023		745							745	745			
100175716	PHOENIX	AZ		11/12/2024		690							690	690			
100128127	LEWISBURG	TN		09/08/2023		1,376							1,376	1,376			
100110326	STUART	FL		06/30/2023		820							820	820			
100151043	FORT WORTH	TX		05/08/2024		980							980	980			
100078903	LARGO	FL		02/24/2022		1,744							1,744	1,744			
100148263	AUSTIN	TX		04/12/2024		823							823	823			
100171558	FORT WORTH	TX		10/16/2024		828							828	828			
100185334	CHICO	CA		12/20/2024		873							873	873			
100055157	MANCHESTER	NH		03/23/2021		538							538	538			
100160045	KATY	TX		07/17/2024		2,369							2,369	2,369			
100133772	BLUE ISLAND	IL		10/20/2023		600							600	600			
100153962	BLUE SPRINGS	MO		06/05/2024		798							798	798			
100091526	HARTFORD	CT		01/20/2023		386							386	386			
100150827	WINTER HAVEN	FL		05/08/2024		674							674	674			
100147910	POOLER	GA		04/08/2024		832							832	832			
100170150	MCGREGOR	MN		10/08/2024		824							824	824			
100172390	PANAMA CITY BEACH	FL		10/23/2024		636							636	636			
100029576	SOUTH GATE	CA		10/26/2018		1,117							1,117	1,117			
100010762	NORTH LAS VEGAS	NV		12/23/2016		1,624							1,624	1,624			
100129699	KANSAS CITY	KS		09/29/2023		1,909							1,909	1,909			
100133975	NAUGATUCK	CT		10/25/2023		379							379	379			
100161465	TEMPLE	TX		07/30/2024		662							662	662			
100136257	PUNTA GORDA	FL		11/20/2023		712							712	712			
100182101	MIAMI	FL		12/12/2024		774							774	774			
100142485	BOCA RATON	FL		03/08/2024		689							689	689			
100170899	GAITHERSBURG	MD		10/11/2024		650							650	650			
100156015	CHAPARRAL	NM		06/18/2024		519							519	519			
100151711	PHOENIX	AZ		05/10/2024		759							759	759			
100169080	EAST BRUNSWICK	NJ		09/27/2024		701							701	701			
100063305	BEL ALTON	MD		07/01/2021		2,141							2,141	2,141			
100138885	EUREKA	MO		12/21/2023		7,874							7,874	7,874			
100115079	PARRISH	FL		07/14/2023		820							820	820			
100166120	CONWAY	SC		09/09/2024		810							810	810			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163904	FORT LAUDERDALE	FL		09/27/2024		726							726	726			
100161630	UNITED KINGDOM	GBR		07/29/2024		(11)							(11)		11		11
100149651	LARAMIE	WY		04/26/2024		746							746	746			
100174142	FREDERICKSBURG	VA		10/31/2024		685							685	685			
100176103	GLENDALE	AZ		12/20/2024		647							647	647			
100127607	SAN ANGELO	TX		09/08/2023		754							754	754			
100138437	HIGHTSTOWN	NJ		12/18/2023		578							578	578			
100167001	CONYERS	GA		09/13/2024		729							729	729			
100014028	CHELSEA	AL		05/25/2017		786							786	786			
100054764	LEAGUE CITY	TX		03/23/2021		747							747	747			
100057730	KALISPELL	MT		06/30/2021		1,448							1,448	1,448			
100161615	UNITED KINGDOM	GBR		07/29/2024		21							21		(21)		(21)
100158015	SAND SPRINGS	OK		07/09/2024		742							742	742			
100172788	PASCO	WA		12/06/2024		984							984	984			
100152370	DURHAM	NC		05/17/2024		890							890	890			
100031460	DUMONT	NJ		03/29/2019		1,147							1,147	1,147			
100168415	CONCORD	NC		09/25/2024		708							708	708			
100147772	MURFREESBORO	TN		04/08/2024		820							820	820			
100044906	STATEN ISLAND	NY		11/19/2020		5,760							5,760	5,760			
100121037	SAN ANTONIO	TX		08/30/2023		742							742	742			
100068140	DISTRICT HTS	MD		08/25/2021		1,595							1,595	1,595			
100185476	MOSES LAKE	WA		12/20/2024		895							895	895			
100132258	LEBANON	TN		10/13/2023		793							793	793			
100182348	KATY	TX		12/12/2024		692							692	692			
100137044	RIO RANCHO	NM		11/28/2023		655							655	655			
100179752	MCKINNEY	TX		11/21/2024		952							952	952			
100149849	CHICAGO	IL		04/29/2024		623							623	623			
100167886	JACKSONVILLE	NC		09/20/2024		1,118							1,118	1,118			
100027812	MENIFEE	CA		10/26/2018		1,124							1,124	1,124			
100169030	TAYLOR	TX		09/27/2024		660							660	660			
100142118	WEST CHESTER	OH		02/29/2024		601							601	601			
100025740	LAND O LAKES	FL		09/20/2018		1,856							1,856	1,856			
100043457	WOODBRIDGE	VA		08/13/2020		899							899	899			
100180439	PLEASANT GROVE	UT		11/25/2024		772							772	772			
100180696	WYOMING	MI		11/26/2024		519							519	519			
100139572	FRONT ROYAL	VA		12/28/2023		473							473	473			
100144254	CORPUS CHRISTI	TX		03/08/2024		769							769	769			
100119446	CYPRESS	TX		07/31/2023		700							700	700			
100163405	EAST STROUDSBURG	PA		09/27/2024		2,124							2,124	2,124			
100148553	MARIETTA	GA		04/12/2024		744							744	744			
100101191	HOLLYWOOD	FL		04/28/2023		1,275							1,275	1,275			
100161983	MIRAMAR BEACH	FL		07/31/2024		539							539	539			
100159271	DURHAM	NC		07/15/2024		797							797	797			
100186388	ROBBINSVILLE	NC		12/30/2024		900							900	900			
100025829	CARNESVILLE	GA		09/20/2018		1,092							1,092	1,092			
100055536	WINSTED	MN		03/23/2021		837							837	837			
100128040	NASHVILLE	TN		09/08/2023		918							918	918			
100167623	KAPOLEI	HI		09/19/2024		859							859	859			
100150911	SEMINOLE	FL		05/08/2024		4,531							4,531	4,531			
100162022	GLENDALE	AZ		07/31/2024		625							625	625			
100144351	BIXBY	OK		03/07/2024		3,848							3,848	3,848			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148288	APACHE JUNCTION	AZ		04/12/2024		1,489							1,489	1,489			
100065618	MODESTO	CA		07/28/2021		1,414							1,414	1,414			
100063444	MCDONOUGH	GA		07/01/2021		1,414							1,414	1,414			
100110309	NASHVILLE	TN		06/30/2023		831							831	831			
100171526	MUNDELEIN	IL		10/16/2024		1,378							1,378	1,378			
100128173	RICHARDSON	TX		09/18/2023		1,431							1,431	1,431			
100159408	ZEPHYRHILLS	FL		07/15/2024		885							885	885			
100137753	FORT WORTH	TX		12/08/2023		890							890	890			
100113870	SARASOTA	FL		06/29/2023		5,794							5,794	5,794			
100120684	ANNA	TX		08/25/2023		648							648	648			
100148006	CHARLOTTE	NC		04/10/2024		775							775	775			
100115790	MIDLOTHIAN	VA		07/20/2023		1,074							1,074	1,074			
100150819	HUNTERSVILLE	NC		05/08/2024		740							740	740			
100038509	DUBLIN	IRL		09/27/2019		2							2	4		2	2
100133657	CHARLOTTE	NC		10/23/2023		698							698	698			
100150019	WEBSTER	MA		06/07/2024		651							651	651			
100141374	ARLINGTON	TX		01/30/2024		527							527	527			
100114998	AUBURN	CA		07/14/2023		811							811	811			
100054883	PITTSBURG	CA		03/23/2021		3,697							3,697	3,697			
100160153	AUSTIN	TX		07/17/2024		784							784	784			
100139263	OVIEDO	FL		12/28/2023		592							592	592			
100116352	WINTER GARDEN	FL		07/20/2023		1,666							1,666	1,666			
100027976	SOUTH GATE	CA		10/26/2018		3,342							3,342	3,342			
100169480	WEST SACRAMENTO	CA		09/30/2024		1,042							1,042	1,042			
100164775	EATONTON	GA		08/26/2024		698							698	698			
100168572	CLEMSON	SC		09/25/2024		900							900	900			
100129456	PITTSBURGH	PA		09/29/2023		1,257							1,257	1,257			
100166385	HOUSTON	TX		10/24/2024		748							748	748			
100031058	WEST BABYLON	NY		03/29/2019		1,659							1,659	1,659			
100075946	SAN DIEGO	CA		01/07/2022		1,615							1,615	1,615			
100150695	ACWORTH	GA		05/06/2024		653							653	653			
100144337	LAWRENCEVILLE	GA		03/07/2024		1,738							1,738	1,738			
100149588	YOUNGSVILLE	NC		04/26/2024		926							926	926			
100080377	VICTORIA	TX		04/14/2022		1,137							1,137	1,137			
100031568	ANAHEIM	CA		03/29/2019		1,220							1,220	1,220			
100186593	MUNDELEIN	IL		12/30/2024		1,111							1,111	1,111			
100149425	TUCSON	AZ		04/24/2024		1,041							1,041	1,041			
100142546	WILMINGTON	DE		02/08/2024		688							688	688			
100168421	BRADENTON	FL		09/25/2024		731							731	731			
100172393	HENDERSON	NV		10/23/2024		887							887	887			
100148278	SANFORD	FL		04/12/2024		689							689	689			
100161507	FAYETTEVILLE	NC		07/30/2024		1,814							1,814	1,814			
100135454	MADERA	CA		11/13/2023		1,062							1,062	1,062			
100044226	ONTARIO	CA		08/19/2020		1,005							1,005	1,005			
100081129	PHOENIX	AZ		03/18/2022		3,395							3,395	3,395			
100148948	DAVENPORT	FL		04/17/2024		868							868	868			
100070516	COLORADO SPRINGS	CO		09/23/2021		1,272							1,272	1,272			
100133706	POOLER	GA		10/23/2023		1,047							1,047	1,047			
100148354	MYRTLE BEACH	SC		04/12/2024		823							823	823			
100081856	PALM BCH GDNS	FL		04/12/2022		1,169							1,169	1,169			
100140334	LAS VEGAS	NV		01/18/2024		852							852	852			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100162857	GAINESVILLE	GA		08/12/2024		20,928							20,928	20,928			
100031208	LOS ANGELES	CA		03/29/2019		1,170							1,170	1,170			
100081151	MATTHEWS	NC		03/18/2022		1,486							1,486	1,486			
100081408	MATTHEWS	NC		03/18/2022		1,486							1,486	1,486			
100143920	CHARLOTTE	NC		02/29/2024		556							556	556			
100031056	LAUDERHILL	FL		03/29/2019		1,812							1,812	1,812			
100115841	FORT WORTH	TX		07/20/2023		6,676							6,676	6,676			
100165750	THE COLONY	TX		08/29/2024		609							609	609			
100102352	CHELAN	WA		06/07/2023		800							800	800			
100115686	BROOMFIELD	CO		07/20/2023		1,143							1,143	1,143			
100165880	LITTLEROCK	CA		08/30/2024		718							718	718			
100174290	LILLIAN	AL		10/31/2024		830							830	830			
100182395	GRAND BLANC	MI		12/12/2024		629							629	629			
100132352	SCOTTSDALE	AZ		11/03/2023		1,009							1,009	1,009			
100184393	PORTERVILLE	CA		12/16/2024		755							755	755			
100100857	GLEN BURNIE	MD		04/28/2023		1,912							1,912	1,912			
100185931	ANNAPOLIS	MD		12/26/2024		441							441	441			
100165081	STATEN ISLAND	NY		08/28/2024		174							174	174			
100101647	KISSIMMEE	FL		04/26/2023		969							969	969			
100142548	SACRAMENTO	CA		02/08/2024		1,807							1,807	1,807			
100154655	MESA	AZ		07/19/2024		838							838	838			
100115854	GRAFTON	OH		07/20/2023		708							708	708			
100149628	SWEET HOME	OR		04/26/2024		667							667	667			
100160158	MIDLOTHIAN	VA		07/17/2024		3,837							3,837	3,837			
100142026	GRAND PRAIRIE	TX		02/29/2024		504							504	504			
100143379	LUTZ	FL		02/16/2024		708							708	708			
100162265	HUTTO	TX		09/06/2024		635							635	635			
100164173	NORTH LAS VEGAS	NV		08/21/2024		473							473	473			
100076469	ORLANDO	FL		12/21/2021		1,366							1,366	1,366			
100138434	GIBSONTON	FL		12/18/2023		541							541	541			
100140454	SARATOGA SPRINGS	UT		01/18/2024		752							752	752			
100179607	TUCSON	AZ		11/21/2024		691							691	691			
100100706	SHELTON	CT		04/28/2023		5,039							5,039	5,039			
100148594	FRISCO	TX		04/12/2024		84							84	84			
100161643	DEN HAAG	NLD		07/29/2024		(93)							(93)		93		93
100150944	ORANGE BEACH	AL		05/08/2024		654							654	654			
100117847	KATY	TX		07/20/2023		508							508	508			
100147306	WOLVEGA	NLD		03/27/2024		(40)							(40)		40		40
100118066	ORLANDO	FL		07/20/2023		883							883	883			
100131697	HUNTINGTON PARK	CA		10/06/2023		1,034							1,034	1,034			
100178345	PALMETTO	GA		11/19/2024		761							761	761			
100067762	DALLAS	GA		09/23/2021		1,454							1,454	1,454			
100053430	ASHLAND	OR		03/23/2021		1,681							1,681	1,681			
100140666	TAMPA	FL		02/08/2024		628							628	628			
100119217	DUGSPUR	VA		07/31/2023		824							824	824			
100176214	WILMINGTON	DE		12/20/2024		510							510	510			
100181261	DANIA BEACH	FL		12/06/2024		613							613	613			
100026657	AZUSA	CA		09/26/2018		851							851	851			
100173198	DEL VALLE	TX		10/30/2024		761							761	761			
100169668	PISCATAWAY	NJ		09/30/2024		975							975	975			
100175115	RANCHO CORDOVA	CA		11/05/2024		878							878	878			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026301	KAGEL CANYON	CA		09/20/2018		1,255							1,255	1,255			
100044191	SAN DIEGO	CA		08/19/2020		1,422							1,422	1,422			
100172518	TEMPLE	TX		10/23/2024		723							723	723			
100150808	GLEN MILLS	PA		05/08/2024		3,931							3,931	3,931			
100130326	LEHIGH ACRES	FL		09/28/2023		529							529	529			
100165673	LAS VEGAS	NV		10/04/2024		2,185							2,185	2,185			
100151431	CORNELIUS	NC		05/10/2024		687							687	687			
100115089	DAWSONVILLE	GA		07/14/2023		887							887	887			
100119533	SNELLVILLE	GA		07/28/2023		875							875	875			
100163065	ACWORTH	GA		08/13/2024		753							753	753			
100149653	GALLATIN	TN		04/26/2024		664							664	664			
100149654	GALLATIN	TN		04/26/2024		664							664	664			
100157953	NASHVILLE	TN		07/09/2024		692							692	692			
100170433	PAWTUCKET	RI		10/09/2024		593							593	593			
100116651	FONTANA	CA		07/20/2023		1,526							1,526	1,526			
100182294	SAINT JOHNS	FL		12/12/2024		1,008							1,008	1,008			
100028611	YONKERS	NY		10/26/2018		1,393							1,393	1,393			
100139734	UNITED KINGDOM	GBR		12/18/2023		493							493	529	36		36
100156292	PANAMA CITY	FL		07/25/2024		597							597	597			
100134289	MIAMI	FL		10/27/2023		375							375	375			
100103108	PHILADELPHIA	PA		04/21/2023		678							678	678			
100114297	ROCKAWAY	NJ		06/29/2023		1,475							1,475	1,475			
100179451	DENTON	TX		11/21/2024		894							894	894			
100174259	MANDAN	ND		10/31/2024		1,102							1,102	1,102			
100175297	MARYSVILLE	CA		11/05/2024		696							696	696			
100108261	KENNESAW	GA		05/24/2023		647							647	647			
100168305	LILBURN	GA		09/20/2024		24,704							24,704	24,704			
100138768	PALM BAY	FL		12/21/2023		198							198	198			
100045669	LONG BEACH	CA		11/25/2020		1,415							1,415	1,415			
100043969	MESA	AZ		08/19/2020		1,152							1,152	1,152			
100164073	WALKERSVILLE	MD		08/21/2024		902							902	902			
100100833	EDGWATER PARK	NJ		04/28/2023		1,041							1,041	1,041			
100084781	THORNTON	CO		08/02/2022		689							689	689			
100164181	RANCHO CUCAMONGA	CA		08/21/2024		717							717	717			
100142644	FORT WORTH	TX		02/08/2024		1,147							1,147	1,147			
100152670	EAGLEVILLE	PA		05/17/2024		1,294							1,294	1,294			
100087512	RICHMOND	TX		10/25/2022		2,639							2,639	2,639			
100185408	COLLEGE STATION	TX		12/20/2024		776							776	776			
100186650	PHOENIX	AZ		12/30/2024		1,252							1,252	1,252			
100143772	OREGON CITY	OR		02/27/2024		1,450							1,450	1,450			
100071510	KALISPELL	MT		10/19/2021		1,358							1,358	1,358			
100147961	GULF SHORES	AL		04/08/2024		657							657	657			
100139248	RICHMOND	TX		12/28/2023		3,715							3,715	3,715			
100143713	ORTING	WA		02/26/2024		533							533	533			
100182129	GOOSE CREEK	SC		12/12/2024		853							853	853			
100129246	MOUNTAIN VIEW	HI		11/03/2023		1,728							1,728	1,728			
100114887	ODESSA	TX		07/13/2023		2,518							2,518	2,518			
100185139	LENEXA	KS		12/20/2024		411							411	411			
100083979	WEEKI WACHEE	FL		07/12/2022		2,400							2,400	2,400			
100160201	CASSELBERRY	FL		07/18/2024		543							543	543			
100180780	HASTINGS	NE		11/26/2024		367							367	367			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144191	FAYETTEVILLE	AR		03/07/2024		854							854	854			
100164731	CHARLOTTE	NC		08/23/2024		328							328	328			
100186416	FAIRFAX	VA		12/30/2024		707							707	707			
100136165	CHELAN	WA		12/18/2023		660							660	660			
100109717	DAVENPORT	FL		06/16/2023		572							572	572			
100143277	LEANDER	TX		02/16/2024		664							664	664			
100148482	VENTURA	CA		04/12/2024		804							804	804			
100080939	SNELLVILLE	GA		03/17/2022		1,046							1,046	1,046			
100028350	SAN MARCOS	CA		10/26/2018		1,339							1,339	1,339			
100170491	LOS ANGELES	CA		10/09/2024		2,543							2,543	2,543			
100038904	DUBLIN	IRL		09/27/2019		180							180	(2,581)	(180)	(2,581)	(2,761)
100171572	LOUISVILLE	KY		10/16/2024		1,983							1,983	1,983			
100107992	CHOWCHILLA	CA		05/25/2023		847							847	847			
100076306	SACO	ME		01/07/2022		1,488							1,488	1,488			
100116614	PROSPER	TX		07/20/2023		1,699							1,699	1,699			
100133701	ROCKLEDGE	FL		10/23/2023		1,628							1,628	1,628			
100129389	KNOXVILLE	TN		09/26/2023		1,560							1,560	1,560			
100173221	MANASSAS	VA		10/30/2024		761							761	761			
100140060	OCEAN VIEW	DE		01/09/2024		1,402							1,402	1,402			
100166063	TOMS RIVER	NJ		09/09/2024		625							625	625			
100185330	SAVANNAH	GA		12/20/2024		798							798	798			
100119076	BURBANK	IL		07/27/2023		534							534	534			
100148352	BAKERSFIELD	CA		04/12/2024		1,093							1,093	1,093			
100028397	PHOENIX	AZ		10/26/2018		1,229							1,229	1,229			
100153246	BUDA	TX		05/30/2024		1,148							1,148	1,148			
100065676	CLINTON	MA		07/28/2021		1,662							1,662	1,662			
100150607	VAN ALSTYNE	TX		05/03/2024		647							647	647			
100156159	GLASSBORO	NJ		07/25/2024		668							668	668			
100180428	HURRICANE	UT		11/25/2024		790							790	790			
100179567	ANNA	TX		11/21/2024		1,036							1,036	1,036			
100110151	COTTONWOOD	AZ		06/29/2023		648							648	648			
100157602	BELTSVILLE	MD		06/28/2024		514							514	514			
100031062	SACRAMENTO	CA		03/29/2019		1,880							1,880	1,880			
100149466	MIDDLEBURG	VA		04/24/2024		827							827	827			
100159515	ANDERSON	SC		07/15/2024		719							719	719			
100140087	YUBA CITY	CA		01/09/2024		1,293							1,293	1,293			
100158736	DURHAM	NC		07/10/2024		732							732	732			
100143678	DOVER	DE		02/22/2024		781							781	781			
100139793	UNITED KINGDOM	GBR		12/18/2023		15							15		(15)		(15)
100172941	MERCED	CA		10/25/2024		752							752	752			
100114833	CRESTVIEW	FL		07/10/2023		785							785	785			
100084635	HIALEAH	FL		08/02/2022		446							446	446			
100134670	TEMPLE	TX		10/30/2023		543							543	543			
100175058	WAXAHACHIE	TX		11/05/2024		759							759	759			
100101085	JACKSON	NJ		04/28/2023		1,284							1,284	1,284			
100120729	PRINCETON	TX		08/25/2023		1,727							1,727	1,727			
100110043	TEMPLE HILLS	MD		06/23/2023		642							642	642			
100063847	ALPHARETTA	GA		07/01/2021		1,568							1,568	1,568			
100000569	SAINT LOUIS	MO		09/27/2016		3,592							3,592	3,592			
100185310	LAS VEGAS	NV		12/20/2024		663							663	663			
100165082	TRACY	CA		08/28/2024		717							717	717			

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100164090	BALTIMORE	MD		08/21/2024		733							733	733			
100182040	CINCINNATI	OH		12/12/2024		796							796	796			
100141326	BARTLETT	IL		01/30/2024		2,950							2,950	2,950			
100172522	WINDER	GA		10/23/2024		1,092							1,092	1,092			
100158767	DURHAM	NC		07/10/2024		639							639	639			
100065298	EAST BOSTON	MA		07/28/2021		1,519							1,519	1,519			
100142801	SARASOTA	FL		02/08/2024		620							620	620			
100129674	KISSIMMEE	FL		09/29/2023		704							704	704			
100165764	CYPRESS	TX		08/29/2024		740							740	740			
100081071	MATTAPAN	MA		03/18/2022		1,429							1,429	1,429			
100029522	LA CENTER	WA		10/26/2018		1,078							1,078	1,078			
100155229	SANTA MARIA	CA		07/19/2024		508							508	508			
100151020	LILLINGTON	NC		05/08/2024		671							671	671			
100140051	SEAGOVILLE	TX		01/09/2024		1,247							1,247	1,247			
100131962	HENDERSONVILLE	NC		10/13/2023		688							688	688			
100165553	BAKERSFIELD	CA		08/29/2024		2,104							2,104	2,104			
100129983	EAST ORANGE	NJ		09/27/2023		606							606	606			
100130444	ARTESIA	CA		09/28/2023		538							538	538			
100186598	SARATOGA SPRINGS	UT		12/30/2024		994							994	994			
100119486	SUN CITY	AZ		07/31/2023		2,955							2,955	2,955			
100068354	BARTOW	FL		08/25/2021		1,636							1,636	1,636			
100091684	HAMMONTON	NJ		03/24/2023		650							650	650			
100141790	AMSTERDAM	NLD		01/29/2024		(73)							(73)		73		73
100164298	SACRAMENTO	CA		08/21/2024		479							479	479			
100173256	PINCKNEY	MI		10/30/2024		641							641	641			
100173276	NORTH CHARLESTON	SC		10/30/2024		702							702	702			
100055179	GARDENA	CA		03/23/2021		1,822							1,822	1,822			
100161471	LEHIGH ACRES	FL		07/30/2024		606							606	606			
100139981	PAHOA	HI		01/09/2024		416							416	416			
100101525	WAKE FOREST	NC		04/26/2023		1,772							1,772	1,772			
100134643	DEARBORN	MI		10/30/2023		432							432	432			
100081210	NEW BRAUNFELS	TX		03/18/2022		1,563							1,563	1,563			
100135519	RANCHO CORDOVA	CA		11/13/2023		693							693	693			
100175155	DAVENPORT	FL		11/05/2024		810							810	810			
100050380	HOPEWELL JUNCTION	NY		11/20/2020		1,076							1,076	1,076			
100136321	THE WOODLANDS	TX		11/20/2023		719							719	719			
100120456	FORT WASHINGTON	MD		08/18/2023		590							590	590			
100031859	OAKLAND	CA		03/29/2019		1,221							1,221	1,221			
100152617	HOUSTON	TX		05/17/2024		737							737	737			
100063086	UNION	KY		07/01/2021		2,133							2,133	2,133			
100091167	DEDHAM	MA		01/31/2023		873							873	873			
100174154	IMMOKALEE	FL		10/31/2024		524							524	524			
100135168	GWYNN OAK	MD		12/15/2023		469							469	469			
100019995	SAN DIEGO	CA		07/30/2018		1,977							1,977	1,977			
100165023	RIVERBANK	CA		08/28/2024		668							668	668			
100034063	CORK	IRL		06/21/2019		100							100	(3,003)	(100)	(3,003)	(3,103)
100182614	WENTZVILLE	MO		12/12/2024		1,596							1,596	1,596			
100138285	MOSELEY	VA		12/18/2023		647							647	647			
100065299	WALDORF	MD		07/28/2021		2,237							2,237	2,237			
100182595	GLEN ALLEN	VA		12/12/2024		664							664	664			
100145783	LIVINGSTON	CA		05/08/2024		854							854	854			

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100118967	ANNAPOLIS	MD		07/27/2023		604							604	604			
100028202	LAS VEGAS	NV		10/26/2018		1,498							1,498	1,498			
100118718	DECATUR	GA		07/25/2023		752							752	752			
100060230	NORTH LAS VEGAS	NV		06/25/2021		1,485							1,485	1,485			
100178357	WEST COVINA	CA		11/20/2024		747							747	747			
100087133	ROSAMOND	CA		10/25/2022		1,194							1,194	1,194			
100013467	UN	NJ		05/25/2017		1,232							1,232	1,232			
100046623	HARDEEVILLE	SC		11/25/2020		1,349							1,349	1,349			
100117250	SUNRISE	FL		07/20/2023		600							600	600			
100120734	RALEIGH	NC		08/25/2023		859							859	859			
100182547	MABLETON	GA		12/12/2024		624							624	624			
100164452	MCKINNEY	TX		08/21/2024		685							685	685			
100164383	ZEBULON	NC		08/21/2024		3,775							3,775	3,775			
100117693	SANTA CLARITA	CA		07/20/2023		1,297							1,297	1,297			
100162597	EAST PETERSBURG	PA		08/12/2024		637							637	637			
100140340	RIO RANCHO	NM		01/18/2024		1,001							1,001	1,001			
100140514	SNELLVILLE	GA		01/19/2024		673							673	673			
100148728	NEW ORLEANS	LA		04/17/2024		1,359							1,359	1,359			
100114977	ANNA	TX		07/14/2023		787							787	787			
100152706	DURHAM	NC		05/17/2024		982							982	982			
100160980	DELAWARE	OH		07/24/2024		188,179							188,179	188,179			
100142880	WINTER HAVEN	FL		02/09/2024		758							758	758			
100112716	TOMBALL	TX		06/29/2023		993							993	993			
100141812	ROSMALEN	NLD		01/29/2024		(80)							(80)		80		80
100146870	PETERSBURG	AK		03/26/2024		697							697	697			
100171373	SPRING	TX		10/16/2024		688							688	688			
100114799	HEBER	UT		07/10/2023		974							974	974			
100110203	LEESBURG	FL		06/30/2023		802							802	802			
100168430	COLUMBUS	OH		09/25/2024		768							768	768			
100161078	FISHERS	IN		07/24/2024		799							799	799			
100103009	SEVIERVILLE	TN		06/22/2023		664							664	664			
100164509	CHARLOTTE	NC		08/21/2024		3,217							3,217	3,217			
100090651	HACKETTSTOWN	NJ		12/29/2022		741							741	741			
100081347	HOUSTON	TX		03/18/2022		1,508							1,508	1,508			
100148535	CLAYTON	NC		04/12/2024		772							772	772			
100048784	GYPSUM	CO		11/20/2020		973							973	973			
100120701	PRINCETON	TX		08/25/2023		714							714	714			
100137612	SALEM	OR		12/08/2023		1,663							1,663	1,663			
100148148	HOUSTON	TX		05/15/2024		496							496	496			
100065326	SACRAMENTO	CA		07/28/2021		1,460							1,460	1,460			
100119400	MORENO VALLEY	CA		07/31/2023		1,087							1,087	1,087			
100171549	DAHLONEGA	GA		10/16/2024		828							828	828			
100057859	LECANTO	FL		06/30/2021		1,658							1,658	1,658			
100070415	TYBEE ISLAND	GA		09/23/2021		1,648							1,648	1,648			
100151665	KNOXVILLE	TN		05/10/2024		1,157							1,157	1,157			
100153303	RED ROCK	AZ		05/30/2024		983							983	983			
100044322	COLUMBUS	MI		08/04/2020		1,123							1,123	1,123			
100111983	JAMAICA	NY		06/29/2023		1,354							1,354	1,354			
100152302	GRANVILLE	OH		05/17/2024		1,114							1,114	1,114			
100155455	LONGWOOD	FL		06/18/2024		562							562	562			
100060475	SAN DIEGO	CA		06/01/2021		4,346							4,346	4,346			

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100158622	MANASSAS	VA		07/10/2024		650							650	650			
100133118	VIRGINIA BEACH	VA		11/29/2023		696							696	696			
100169620	FRESNO	CA		09/30/2024		993							993	993			
100131649	DAGSBORO	DE		10/06/2023		899							899	899			
100049035	CARSON	CA		11/20/2020		1,056							1,056	1,056			
100135014	ROUND ROCK	TX		10/30/2023		7,767							7,767	7,767			
100139405	MONROE	NY		12/28/2023		548							548	548			
100068433	NEWARK	NJ		08/25/2021		1,494							1,494	1,494			
100161110	HOMOSASSA	FL		07/24/2024		633							633	633			
100107806	DAVENPORT	FL		05/19/2023		1,007							1,007	1,007			
100079593	MIAMI BEACH	FL		04/25/2022		1,431							1,431	1,431			
100140583	BAKERSFIELD	CA		01/19/2024		740							740	740			
100060094	BIG BEAR CITY	CA		06/25/2021		1,503							1,503	1,503			
100131870	PUNTA GORDA	FL		10/06/2023		573							573	573			
100144067	RICHMOND HILL	GA		03/07/2024		750							750	750			
100166949	SPRINGDALE	AR		09/13/2024		629							629	629			
100154197	ISELIN	NJ		07/11/2024		49,811							49,811	49,811			
100151989	KINGSPORT	TN		06/14/2024		603							603	603			
100025208	BRONX	NY		09/20/2018		1,059							1,059	1,059			
100165956	THOUSAND PALMS	CA		09/06/2024		612							612	612			
100148221	MARANA	AZ		04/12/2024		952							952	952			
100081502	HOUSTON	TX		03/18/2022		1,384							1,384	1,384			
100172454	FOLEY	AL		10/23/2024		565							565	565			
100175872	PHILADELPHIA	PA		11/12/2024		173							173	173			
100179767	KISSIMMEE	FL		11/21/2024		652							652	652			
100075920	FORT WORTH	TX		01/07/2022		1,534							1,534	1,534			
100138791	WEST DEPTFORD	NJ		12/21/2023		647							647	647			
100103720	TAMPA	FL		05/08/2023		762							762	762			
100182686	JACKSONVILLE	FL		12/12/2024		707							707	707			
100150987	TIMNATH	CO		05/08/2024		1,083							1,083	1,083			
100162084	PLAINFIELD	IL		07/31/2024		20,050							20,050	20,050			
100162006	COLTON	CA		07/31/2024		695							695	695			
100159317	HUNTERSVILLE	NC		07/15/2024		1,553							1,553	1,553			
100065552	SALT LAKE CITY	UT		07/28/2021		1,574							1,574	1,574			
100065025	CITRUS HEIGHTS	CA		07/14/2021		1,481							1,481	1,481			
100173130	MYRTLE BEACH	SC		10/30/2024		780							780	780			
100170199	MESQUITE	TX		10/08/2024		645							645	645			
100065636	MODESTO	CA		07/28/2021		1,491							1,491	1,491			
100147766	MCKINNEY	TX		04/08/2024		802							802	802			
100152422	SHERMAN	TX		05/17/2024		687							687	687			
100182591	OAK POINT	TX		12/12/2024		743							743	743			
100173310	DAVENPORT	FL		10/30/2024		697							697	697			
100151492	VANCOUVER	WA		05/10/2024		1,391							1,391	1,391			
100166121	NEWAYGO	MI		09/09/2024		588							588	588			
100165417	NEWNAN	GA		08/29/2024		672							672	672			
100048077	LAS VEGAS	NV		11/20/2020		1,203							1,203	1,203			
100151312	DALLAS	GA		05/10/2024		2,951							2,951	2,951			
100101631	MENOMONEE FALLS	WI		04/26/2023		476							476	476			
100071250	HOMESTEAD	FL		10/01/2021		1,713							1,713	1,713			
100145955	ALPHARETTA	GA		03/19/2024		1,391							1,391	1,391			
100118006	STUARTS DRAFT	VA		07/20/2023		1,020							1,020	1,020			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140375	SAN ANTONIO	TX		01/18/2024		912							912	912			
100140300	CHARLOTTE	NC		01/18/2024		662							662	662			
4010065555	ROCHESTER	NY		01/10/2024		474							474	474			
100026915	TURLOCK	CA		09/26/2018		1,197							1,197	1,197			
100048500	ANTIOCH	CA		11/20/2020		2,138							2,138	2,138			
100120502	STEPHENS CITY	VA		08/18/2023		2,866							2,866	2,866			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		597							597	597			
100143887	SANFORD	FL		03/06/2024		548							548	548			
100159303	MOUNT DORA	FL		07/15/2024		15,706							15,706	15,706			
100079923	OCALA	FL		04/08/2022		1,089							1,089	1,089			
100024798	OZONE PARK	NY		09/20/2018		1,111							1,111	1,111			
100144615	LAS VEGAS	NV		03/13/2024		684							684	684			
100158027	CONCORD	NC		07/09/2024		6,369							6,369	6,369			
100169835	NORCROSS	GA		09/30/2024		2,831							2,831	2,831			
100179606	NEW BRITAIN	CT		11/21/2024		463							463	463			
100081254	HENDERSON	NV		03/18/2022		1,703							1,703	1,703			
100139708	UNITED KINGDOM	GBR		12/18/2023		5							5		(5)		(5)
100135264	PARRISH	FL		11/08/2023		691							691	691			
100140001	ACWORTH	GA		01/09/2024		607							607	607			
100132428	WEST PALM BEACH	FL		11/03/2023		688							688	688			
100147057	ALLENTOWN	PA		03/27/2024		696							696	696			
100161424	SUMMERVILLE	SC		07/29/2024		666							666	666			
100078330	SUGAR LAND	TX		02/10/2022		1,318							1,318	1,318			
100054106	SLOATSBURG	NY		03/23/2021		752							752	752			
100158454	MOXEE	WA		07/10/2024		1,906							1,906	1,906			
100014142	KAMUELA	HI		05/25/2017		1,641							1,641	1,641			
100014500	NORWALK	CA		09/27/2017		2,514							2,514	2,514			
100150576	NORTH LAS VEGAS	NV		05/03/2024		437							437	437			
100076144	HOUSTON	TX		01/07/2022		1,569							1,569	1,569			
100148085	MELISSA	TX		04/10/2024		1,004							1,004	1,004			
100162715	MADISON	AL		08/12/2024		2,389							2,389	2,389			
100074429	TREASURE ISLAND	FL		12/02/2021		1,151							1,151	1,151			
100171755	PAW PAW	MI		10/17/2024		801							801	801			
100147085	PHOENIX	AZ		03/28/2024		394							394	394			
100144284	LEHIGH ACRES	FL		03/07/2024		519							519	519			
100163141	SANFORD	FL		08/13/2024		15,003							15,003	15,003			
100088378	ANNAPOLIS	MD		01/06/2023		814							814	814			
100171834	VISALIA	CA		10/17/2024		784							784	784			
100084625	TAMPA	FL		08/02/2022		206							206	206			
100181941	WILDWOOD CREST	NJ		12/12/2024		778							778	778			
100143733	PERRIS	CA		02/26/2024		595							595	595			
100127944	JEFFERSONTOWN	KY		09/08/2023		931							931	931			
100179626	LOUISVILLE	KY		11/21/2024		632							632	632			
100044734	MOHNTON	PA		11/19/2020		862							862	862			
100142656	NAPLES	FL		02/08/2024		730							730	730			
100114548	LAS VEGAS	NV		06/29/2023		261							261	261			
100179999	WINNABOW	NC		11/25/2024		470							470	470			
100116179	ELK GROVE	CA		07/20/2023		2,513							2,513	2,513			
100161731	FAIRLESS HILLS	PA		07/30/2024		652							652	652			
100138242	KISSIMMEE	FL		12/14/2023		531							531	531			
100081277	PHOENIX	AZ		03/18/2022		1,506							1,506	1,506			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083957	POOLER	GA		07/12/2022		4,211							4,211	4,211			
100179943	SAINT LOUIS PARK	MN		11/25/2024		7,302							7,302	7,302			
100158782	SILT	CO		07/10/2024		1,567							1,567	1,567			
100071977	FRIENDSWOOD	TX		10/29/2021		655							655	655			
100030320	PITTSBURG	CA		12/20/2018		1,468							1,468	1,468			
100179520	LAS VEGAS	NV		11/21/2024		759							759	759			
100117474	SAVANNAH	GA		07/20/2023		757							757	757			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		3,999							3,999	3,999			
100146896	REDDING	CA		03/26/2024		896							896	896			
100182515	FRESNO	CA		12/12/2024		764							764	764			
100148504	FORT MYERS	FL		04/12/2024		288							288	288			
100151452	DULUTH	GA		05/10/2024		667							667	667			
100079250	VICTORVILLE	CA		02/25/2022		1,547							1,547	1,547			
100127615	JAMAICA BEACH	TX		09/08/2023		2,792							2,792	2,792			
100142704	LAS VEGAS	NV		02/08/2024		836							836	836			
100076259	WHITEFISH	MT		01/07/2022		1,457							1,457	1,457			
100141088	WATERBURY	CT		01/30/2024		705							705	705			
100175281	INDIANAPOLIS	IN		11/05/2024		863							863	863			
100175240	HENDERSON	NV		11/05/2024		946							946	946			
100172876	LOS ANGELES	CA		10/25/2024		775							775	775			
100157971	ALEXANDRIA	VA		07/09/2024		2,829							2,829	2,829			
100151087	SAN ANTONIO	TX		05/08/2024		1,946							1,946	1,946			
100062625	SUMMERFIELD	FL		07/01/2021		6,415							6,415	6,415			
100144142	MYRTLE BEACH	SC		03/07/2024		689							689	689			
100144022	GAITHERSBURG	MD		03/07/2024		739							739	739			
100163599	POTTSTOWN	PA		08/15/2024		597							597	597			
100108396	BAYVILLE	NJ		05/25/2023		757							757	757			
100151621	GEORGETOWN	TX		05/10/2024		771							771	771			
100135746	ANNA	TX		11/10/2023		767							767	767			
100169679	COMPTON	CA		09/30/2024		651							651	651			
100025632	MOORPARK	CA		09/20/2018		983							983	983			
100186465	INDIANAPOLIS	IN		12/30/2024		768							768	768			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		652							652	652			
100027020	OXNARD	CA		09/26/2018		1,816							1,816	1,816			
100089435	PORTLAND	OR		11/18/2022		1,761							1,761	1,761			
100170195	CALABASH	NC		10/08/2024		564							564	564			
100031330	OAKLEY	CA		03/29/2019		1,437							1,437	1,437			
100151499	GLASSBORO	NJ		05/10/2024		646							646	646			
100163966	MOKENA	IL		10/04/2024		486							486	486			
100101171	MONTGOMERY	TX		04/28/2023		2,305							2,305	2,305			
100080504	ONTARIO	CA		03/10/2022		1,541							1,541	1,541			
100137751	LAS VEGAS	NV		12/08/2023		1,251							1,251	1,251			
100180317	ANNA	TX		11/25/2024		859							859	859			
100136365	FRESNO	CA		11/20/2023		625							625	625			
100138811	INDIANAPOLIS	IN		12/21/2023		644							644	644			
100090053	BLACKSTONE	MA		01/13/2023		394							394	394			
100086702	MESA	AZ		09/30/2022		4,486							4,486	4,486			
100110429	PHILADELPHIA	PA		06/30/2023		1,235							1,235	1,235			
100150931	DAWSONVILLE	GA		05/08/2024		1,035							1,035	1,035			
100154174	LITTLE ELM	TX		07/11/2024		1,601							1,601	1,601			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		6,968							6,968	7,018		50	50

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172363	CARTERSVILLE	GA		10/23/2024		620							620	620			
100127362	DURANGO	CO		08/30/2023		799							799	799			
100142022	NAPLES	FL		02/29/2024		622							622	622			
100166333	TOLLESON	AZ		10/24/2024		529							529	529			
100135506	OWINGS MILLS	MD		11/13/2023		2,086							2,086	2,086			
100170292	SHAKOPEE	MN		10/08/2024		924							924	924			
100171800	ROUND ROCK	TX		10/17/2024		768							768	768			
100152677	MCKINNEY	TX		05/17/2024		1,038							1,038	1,038			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		1,442							1,442	1,442			
100136452	VISALIA	CA		11/20/2023		1,221							1,221	1,221			
100148614	ACWORTH	GA		04/12/2024		853							853	853			
100073553	MIAMI	FL		11/19/2021		1,305							1,305	1,305			
100144384	LEANDER	TX		03/07/2024		682							682	682			
100153007	PROVO	UT		06/27/2024		949							949	949			
100127513	GRAND JUNCTION	CO		09/08/2023		699							699	699			
100090073	PLANO	TX		01/13/2023		620							620	620			
100109587	LA FAYETTE	GA		06/14/2023		482							482	482			
100164458	DALLAS	TX		08/21/2024		685							685	685			
100186488	ARLINGTON	TX		12/30/2024		714							714	714			
100140332	WOLFFORTH	TX		01/18/2024		702							702	702			
100148158	DISCOVERY BAY	CA		05/15/2024		696							696	696			
100161442	PRAIRIE GROVE	AR		07/29/2024		757							757	757			
100049351	MIAMI	FL		11/20/2020		923							923	923			
100060144	LAKE WORTH	FL		06/25/2021		1,542							1,542	1,542			
100182465	WESLEY CHAPEL	FL		12/12/2024		637							637	637			
100083391	VENLO	NLD		05/27/2022		(64)							(64)		64		64
100129792	BAKERSFIELD	CA		09/27/2023		810							810	810			
100155901	ROYSE CITY	TX		06/17/2024		697							697	697			
100168639	PORT ST. LUCIE	FL		09/25/2024		683							683	683			
100137172	MIDDLESEX	VT		11/28/2023		703							703	703			
100168411	RALEIGH	NC		09/25/2024		943							943	943			
100147758	MANCHESTER	NH		04/08/2024		908							908	908			
100149606	MABLETON	GA		04/26/2024		2,904							2,904	2,904			
100080803	KISSIMMEE	FL		03/24/2022		1,036							1,036	1,036			
100147921	ACWORTH	GA		04/08/2024		831							831	831			
100102907	FORT WALTON BEACH	FL		06/22/2023		545							545	545			
100146590	HOUSTON	TX		03/20/2024		947							947	947			
100027021	DOVER TWP	NJ		09/26/2018		2,046							2,046	2,046			
100135359	CHARLOTTE	NC		11/13/2023		708							708	708			
100152524	CAPE CORAL	FL		05/17/2024		756							756	756			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		796							796	796			
100144095	EDEN PRAIRIE	MN		03/07/2024		750							750	750			
100180425	COLLEGE STATION	TX		11/25/2024		771							771	771			
100054293	MILFORD	CT		03/23/2021		1,068							1,068	1,068			
100049439	SHELTON	CT		11/20/2020		1,264							1,264	1,264			
100142701	SAN ANTONIO	TX		02/08/2024		937							937	937			
100160418	FORT WORTH	TX		07/19/2024		507							507	507			
100150663	PRINCENTON	TX		05/06/2024		1,170							1,170	1,170			
100155216	IRVINGTON	NJ		07/19/2024		576							576	576			
100168412	NORTH PORT	FL		09/25/2024		616							616	616			
100148505	CUMMING	GA		04/12/2024		766							766	766			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169422	LARAMIE	WY		09/30/2024		1,302							1,302	1,302			
100031809	LONG BEACH	CA		03/29/2019		5,935							5,935	5,935			
100140109	FORT WORTH	TX		01/09/2024		2,471							2,471	2,471			
100131849	BALTIMORE	MD		10/06/2023		572							572	572			
100150956	DORAL	FL		05/08/2024		1,278							1,278	1,339		61	61
100079646	COMPTON	CA		04/08/2022		1,356							1,356	1,356			
100181975	BELLEVUE	WA		12/12/2024		815							815	815			
100179457	HOSCHTON	GA		11/21/2024		839							839	839			
100148782	WESTAMPTON	NJ		04/17/2024		689							689	689			
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		1,318							1,318	1,318			
100158334	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100060999	FRISCO	TX		06/01/2021		2,225							2,225	2,225			
100151228	FORT WORTH	TX		05/10/2024		986							986	986			
100159916	MIAMI	FL		08/16/2024		745							745	745			
100120691	TEMECULA	CA		08/25/2023		841							841	841			
100161372	MYRTLE BEACH	SC		07/25/2024		708							708	708			
100180323	FORT WORTH	TX		11/25/2024		890							890	890			
100171823	MARIETTA	GA		10/17/2024		687							687	687			
100017232	MAPLE VALLEY	WA		04/26/2018		1,460							1,460	1,460			
100060241	LAS VEGAS	NV		06/25/2021		1,495							1,495	1,495			
100029075	GERMANTOWN	MD		10/26/2018		1,286							1,286	1,286			
100142035	RIVERVIEW	FL		02/29/2024		595							595	595			
100175417	WILLIS	TX		12/23/2024		628							628	628			
100161151	OFALLON	MO		07/24/2024		639							639	639			
100133838	BAKERSFIELD	CA		10/20/2023		3,768							3,768	3,768			
100168439	ROUND ROCK	TX		09/25/2024		1,987							1,987	1,987			
100114526	BAYVILLE	NJ		06/29/2023		750							750	750			
100140282	SURFSIDE BEACH	SC		01/18/2024		422							422	422			
100157005	UNITED KINGDOM	GBR		06/27/2024		1							1		(1)		(1)
100167084	KILLEEN	TX		09/13/2024		611							611	611			
100169485	ARLINGTON	TX		09/30/2024		1,535							1,535	1,535			
100179654	NORFOLK	VA		11/21/2024		625							625	625			
100133697	BUDA	TX		10/23/2023		709							709	709			
100054366	NOTTINGHAM	MD		03/23/2021		970							970	970			
100137324	SALEM	OR		12/01/2023		1,807							1,807	1,807			
100164402	TAMPA	FL		08/21/2024		699							699	699			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		1,832							1,832	1,832			
100132549	ANGIER	NC		11/03/2023		811							811	811			
100112924	GAINESVILLE	FL		06/29/2023		2,974							2,974	2,974			
100147016	LEHIGH	OK		03/27/2024		680							680	680			
100158880	MELBOURNE	FL		07/12/2024		715							715	715			
100181199	PALMDALE	CA		12/06/2024		501							501	501			
100065173	TACOMA	WA		07/14/2021		1,415							1,415	1,415			
100145761	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100139798	UNITED KINGDOM	GBR		12/18/2023		15							15		(15)		(15)
100140348	PORT SAINT LUCIE	FL		01/18/2024		616							616	616			
100186434	DALLAS	TX		12/30/2024		832							832	832			
100185439	NOKOMIS	FL		12/20/2024		929							929	929			
100049643	RIALTO	CA		11/20/2020		1,058							1,058	1,058			
100135069	EDMOND	OK		11/01/2023		869							869	869			
100117663	ORLANDO	FL		07/20/2023		727							727	727			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000543	HOWARD BEACH	NY		09/27/2016		1,640							1,640	1,640			
100129360	CHARLOTTE	NC		09/25/2023		752							752	752			
100141224	ALLENTOWN	PA		01/30/2024		531							531	531			
100162294	BOYNTON BEACH	FL		09/06/2024		408							408	408			
100119358	BOCA RATON	FL		07/31/2023		885							885	885			
100025453	WOODBURY	MN		09/20/2018		1,213							1,213	1,213			
100162276	PENNSAUKEN	NJ		09/06/2024		33,908							33,908	33,908			
100171711	MCKINNEY	TX		10/17/2024		704							704	704			
100068501	COTTAGE GROVE	OR		08/25/2021		1,471							1,471	1,471			
100175887	CHARLOTTE	NC		11/14/2024		948							948	948			
100152248	OAKWOOD	GA		05/17/2024		661							661	661			
100120953	PARRISH	FL		08/30/2023		311							311	311			
100143256	WEST PALM BEACH	FL		02/16/2024		2,466							2,466	2,466			
100186490	FREEHOLD	NJ		12/30/2024		2,300							2,300	2,300			
100137736	ANTIOCH	TN		12/08/2023		896							896	896			
100167575	SUMMERVILLE	SC		09/19/2024		639							639	639			
100155975	CORVALLIS	OR		06/18/2024		508							508	508			
100029400	VISTA	CA		10/26/2018		1,388							1,388	1,388			
100140887	JACKSONVILLE	FL		01/25/2024		1,114							1,114	1,114			
100161142	INDIANAPOLIS	IN		07/24/2024		633							633	633			
100110509	TOMS RIVER	NJ		06/30/2023		2,785							2,785	2,785			
100100837	NEW CARROLLTON	MD		04/28/2023		1,072							1,072	1,072			
100115695	OMAHA	NE		07/20/2023		850							850	850			
100099581	SALINAS	CA		04/06/2023		460							460	460			
100186624	PROVO	UT		12/30/2024		930							930	930			
100173771	MADISON	AL		10/30/2024		533							533	533			
100048839	KINGS PARK	NY		11/20/2020		1,063							1,063	1,063			
100173796	CHICAGO	IL		10/30/2024		552							552	552			
100176642	CHARLOTTE	NC		11/15/2024		574							574	574			
100129582	OCONOMOWOC	WI		09/29/2023		745							745	745			
100079986	PARK CITY	UT		04/25/2022		1,255							1,255	1,255			
100162913	AZLE	TX		08/12/2024		607							607	607			
100170304	GALLATIN	TN		10/08/2024		618							618	618			
100110766	LITHONIA	GA		08/11/2023		633							633	633			
100091956	SAN BERNARDINO	CA		02/07/2023		659							659	659			
100160867	AZLE	TX		07/24/2024		403							403	403			
100160868	AZLE	TX		07/24/2024		403							403	403			
100160869	AZLE	TX		07/24/2024		403							403	403			
100159361	WASHINGTON	UT		07/15/2024		880							880	880			
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		1,161							1,161	1,161			
100154138	DALHART	TX		07/11/2024		1,441							1,441	1,441			
100160578	LAKEWOOD	CO		07/19/2024		12,057							12,057	12,057			
100144363	CLEMSON	SC		03/07/2024		677							677	677			
100186743	OKLAHOMA CITY	OK		12/31/2024		537							537	537			
100159666	GRAND PRAIRIE	TX		08/23/2024		533							533	533			
100149421	SPRINGFIELD	MA		04/24/2024		722							722	722			
100153634	CLERMONT	FL		05/31/2024		689							689	689			
100151282	LA QUINTA	CA		05/10/2024		991							991	991			
100186770	FORT LAUDERDALE	FL		12/31/2024		744							744	744			
100172817	ALLENTOWN	PA		12/06/2024		570							570	570			
100167548	SUMMERVILLE	SC		10/31/2024		611							611	611			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043189	CORONA	CA		05/28/2020		1,755							1,755	1,755			
100147745	RIVERVIEW	FL		04/08/2024		734							734	734			
100182484	DURHAM	NC		12/12/2024		845							845	845			
100160832	BARTLETT	TN		07/24/2024		585							585	585			
100159648	MARLTON	NJ		08/23/2024		655							655	655			
100170107	WESLEY CHAPEL	FL		10/08/2024		798							798	798			
100076233	CARROLLTON	TX		01/07/2022		1,487							1,487	1,487			
100156585	RALEIGH	NC		06/24/2024		1,033							1,033	1,033			
100112881	BOCA RATON	FL		06/29/2023		1,405							1,405	1,405			
100143119	NORMAN	OK		02/16/2024		687							687	687			
100026114	EVERETT	WA		09/20/2018		1,243							1,243	1,243			
100031299	CHULA VISTA	CA		03/29/2019		1,945							1,945	1,945			
100168136	MYRTLE BEACH	SC		09/20/2024		1,619							1,619	1,619			
100172856	BAKERSFIELD	CA		10/25/2024		675							675	675			
100084839	OCALA	FL		08/02/2022		445							445	445			
100025093	HYATTSVILLE	MD		09/20/2018		2,100							2,100	2,100			
100185320	BEDFORD	VA		12/20/2024		631							631	631			
100079551	WINTER GARDEN	FL		04/08/2022		1,153							1,153	1,153			
100065403	EVANS	GA		07/28/2021		3,407							3,407	3,407			
100115609	OTHELLO	WA		07/19/2023		747							747	747			
100088980	TREASURE ISLAND	FL		11/15/2022		2,401							2,401	2,401			
100181999	WOODBRIDGE	VA		12/12/2024		863							863	863			
100054000	WOODLAND	CA		03/23/2021		658							658	658			
100120260	CLARKSVILLE	TN		08/18/2023		2,254							2,254	2,254			
100158690	SAINT AUGUSTINE	FL		07/10/2024		1,874							1,874	1,874			
100025207	SANTA MARIA	CA		09/20/2018		1,079							1,079	1,079			
100145815	MOUNT PROSPECT	IL		05/08/2024		663							663	663			
100157634	YUKON	OK		06/28/2024		1,026							1,026	1,026			
100090003	SANTA ROSA	CA		01/13/2023		2,686							2,686	2,686			
100100294	LOS BANOS	CA		03/24/2023		5,217							5,217	5,217			
100137327	MIAMI	FL		12/01/2023		513							513	513			
100141420	LAWRENCEVILLE	GA		01/30/2024		553							553	553			
100159304	LAS VEGAS	NV		07/15/2024		788							788	788			
100135234	DACULA	GA		11/08/2023		1,211							1,211	1,211			
100169143	NEW ORLEANS	LA		09/27/2024		687							687	687			
100163009	DENTON	TX		08/13/2024		650							650	650			
100171669	MELISSA	TX		10/16/2024		627							627	627			
100149985	NETCONG	NJ		06/07/2024		644							644	644			
100081135	ELKRIDGE	MD		03/18/2022		3,227							3,227	3,227			
100103692	ANSONIA	CT		05/08/2023		1,579							1,579	1,579			
100171563	FORT WORTH	TX		10/16/2024		884							884	884			
100099574	CONROE	TX		04/06/2023		572							572	572			
100137015	STEPHENS CITY	VA		11/28/2023		706							706	706			
100155643	BRADENTON	FL		06/18/2024		239							239	239			
100132030	PHILADELPHIA	PA		10/13/2023		709							709	709			
100170143	PHILADELPHIA	PA		10/08/2024		700							700	700			
100172259	WYLIE	TX		10/21/2024		626							626	626			
100172530	ACCOKEEK	MD		10/23/2024		702							702	702			
100115980	ORLANDO	FL		07/20/2023		874							874	874			
100108469	PHILADELPHIA	PA		05/25/2023		722							722	722			
100171793	CONCORD	NC		10/17/2024		763							763	763			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081692	SAN DIMAS	CA		03/21/2022		499							499	499			
100147909	FORT WORTH	TX		04/08/2024		976							976	976			
100166002	GRANDVIEW	WA		09/06/2024		654							654	654			
100025847	STATEN ISLAND	NY		09/20/2018		866							866	866			
100100657	NORTH LAS VEGAS	NV		04/28/2023		1,087							1,087	1,087			
100099604	BOCA RATON	FL		04/06/2023		701							701	701			
100146597	CHICAGO	IL		03/20/2024		1,501							1,501	1,501			
100172378	RANCHO CORDOVA	CA		10/23/2024		747							747	747			
100049932	HILLSIDE	NJ		11/20/2020		902							902	902			
100153275	AVERY	CA		05/30/2024		652							652	652			
100100470	COPIAGUE	NY		04/27/2023		1,244							1,244	1,244			
100147321	UTRECHT	NLD		03/27/2024		(76)							(76)		76		76
100150643	LEHIGH ACRES	FL		05/06/2024		2,664							2,664	2,664			
100150270	S-GRAVENHAGE	NLD		04/29/2024		(47)							(47)		47		47
100110466	JOHNS ISLAND	SC		06/30/2023		847							847	847			
100156317	DORAL	FL		07/25/2024		653							653	653			
100043594	TALALA	OK		08/13/2020		716							716	716			
100067642	LANCASTER	CA		09/23/2021		1,532							1,532	1,532			
100071645	RENO	NV		10/14/2021		1,435							1,435	1,435			
100055823	KATY	TX		03/23/2021		593							593	593			
100087979	CAPE CORAL	FL		10/25/2022		2,004							2,004	2,004			
100135286	LAVON	TX		11/13/2023		705							705	705			
100148398	BRYAN	TX		04/12/2024		649							649	649			
100140606	BREMERTON	WA		01/19/2024		586							586	586			
100060323	ARIEL	WA		06/25/2021		1,689							1,689	1,689			
100027006	AZUSA	CA		09/26/2018		1,240							1,240	1,240			
100140002	ACWORTH	GA		01/09/2024		25,909							25,909	25,909			
100039280	DUBLIN	IRL		09/27/2019		2,999							2,999	3,307	307		308
100162606	RANSON	WV		08/12/2024		633							633	633			
100179754	FORT WORTH	TX		11/21/2024		2,645							2,645	2,645			
100012455	GRAND TERRACE	CA		04/28/2017		1,106							1,106	1,106			
100031779	WEST COVINA	CA		03/29/2019		1,421							1,421	1,421			
100151698	SALT LAKE CITY	UT		05/10/2024		800							800	800			
100110150	SCHAUMBURG	IL		06/29/2023		5,855							5,855	5,855			
100175484	GRAHAM	NC		12/23/2024		632							632	632			
100152217	ATLANTA	GA		05/17/2024		662							662	662			
100165488	SURFSIDE BEACH	TX		08/29/2024		590							590	590			
100148890	HOUSTON	TX		04/17/2024		661							661	661			
100150585	SEVIERVILLE	TN		05/03/2024		3,256							3,256	3,256			
100160140	KENNEWICK	WA		07/17/2024		975							975	975			
100043912	PEMBROKE PINES	FL		08/19/2020		32,732							32,732	32,732			
100161999	TUCSON	AZ		07/31/2024		450							450	450			
100132432	WINTER HAVEN	FL		11/03/2023		675							675	675			
100012898	HOLLISTER	CA		05/25/2017		2,059							2,059	2,059			
100025434	SAN FERNANDO	CA		09/20/2018		1,426							1,426	1,426			
100142536	MANOR	TX		02/08/2024		826							826	826			
100186016	FRESNO	CA		12/27/2024		1,470							1,470	1,470			
100108004	CHICAGO	IL		05/25/2023		878							878	878			
100154752	ORONOGO	MO		07/19/2024		815							815	815			
100179960	BOYNE FALLS	MI		11/25/2024		647							647	647			
100179738	PARRISH	FL		11/21/2024		2,184							2,184	2,184			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148012	FULSHEAR	TX		04/10/2024		825							825	825			
100156787	PHARR	TX		06/26/2024		2,436							2,436	2,436			
100165001	FORT WORTH	TX		08/28/2024		709							709	709			
100148127	EDISON	NJ		04/10/2024		683							683	683			
100135404	TOWNSEND	TN		11/13/2023		645							645	645			
100133384	WARNER ROBINS	GA		11/21/2023		493							493	493			
100149624	RALEIGH	NC		04/26/2024		714							714	714			
100144861	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100143221	MONTGOMERY	AL		02/16/2024		806							806	806			
100115754	CAROLINA BEACH	NC		07/20/2023		839							839	839			
100150673	KALAMAZOO	MI		05/06/2024		10,021							10,021	10,021			
100152579	GLENSIDE	PA		05/17/2024		1,745							1,745	1,745			
100175431	LONG VALLEY	NJ		12/23/2024		590							590	590			
100114815	NIANTIC	CT		07/10/2023		1,370							1,370	1,370			
100162565	CARRABELLE	FL		08/12/2024		654							654	654			
100142067	BOCA RATON	FL		02/29/2024		620							620	620			
100102159	SARASOTA	FL		04/14/2023		900							900	900			
100149463	PHOENIX	AZ		04/24/2024		641							641	641			
100186292	CORTLAND	OH		12/27/2024		575							575	575			
100101746	NEWBURGH	NY		03/31/2023		634							634	634			
100179563	COPPERAS COVE	TX		11/21/2024		757							757	757			
100079849	FRANKLIN	TN		04/25/2022		1,228							1,228	1,228			
100129755	DAVENPORT	FL		09/27/2023		135							135	135			
100156543	FISHERS	IN		06/24/2024		705							705	705			
100109117	WINDERMERE	FL		06/05/2023		4,678							4,678	4,678			
100119514	ANNA	TX		07/28/2023		11,231							11,231	11,231			
100156559	DENTON	TX		06/24/2024		705							705	705			
100172781	MOUNT PLEASANT	SC		12/06/2024		1,634							1,634	1,634			
100151211	IDAHO FALLS	ID		05/10/2024		740							740	740			
100101978	ALBUQUERQUE	NM		04/14/2023		612							612	612			
100116308	FLUSHING	NY		07/20/2023		1,618							1,618	1,618			
100078001	GARLAND	TX		02/18/2022		1,069							1,069	1,069			
100067651	TAMPA	FL		09/23/2021		1,537							1,537	1,537			
100103531	WEST PALM BEACH	FL		05/08/2023		143							143	143			
100176579	AZUSA	CA		11/15/2024		755							755	755			
100126382	ABSECON	NJ		08/30/2023		432							432	432			
100148609	CLEBURNE	TX		04/12/2024		782							782	782			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		566							566	566			
100076652	PHOENIX	AZ		12/16/2021		1,327							1,327	1,327			
100088912	HOMESTEAD	FL		11/15/2022		1,869							1,869	1,869			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		965							965	965			
100140214	HAINES CITY	FL		01/11/2024		403							403	403			
100149384	FAYETTEVILLE	AR		04/24/2024		973							973	973			
100129324	DAWSONVILLE	GA		09/25/2023		978							978	978			
100111491	JAMAICA	NY		06/29/2023		1,791							1,791	1,791			
100140284	LAKE ALFRED	FL		01/18/2024		371							371	371			
100103863	PATERSON	NJ		05/10/2023		450							450	450			
100131774	VALLEJO	CA		10/06/2023		1,114							1,114	1,114			
100151033	MONROE	NC		05/08/2024		972							972	972			
4010073661	LORAIN	OH		04/29/2024		541							541	541			
100087426	AUSTIN	TX		10/25/2022		1,072							1,072	1,072			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159875	SANFORD	FL		08/16/2024		623							623	623			
100069572	STUART	FL		09/01/2021		1,815							1,815	1,815			
100161462	FORT PIERCE	FL		07/30/2024		742							742	742			
100128031	ANTIOCH	TN		09/08/2023		917							917	917			
100140273	KILL DEVIL HILLS	NC		01/18/2024		1,093							1,093	1,093			
100162962	BEAVERTON	OR		08/12/2024		966							966	966			
100147761	GILBERT	AZ		04/08/2024		2,380							2,380	2,380			
100000198	FLOWER MOUND	TX		09/27/2016		2,594							2,594	2,594			
100077955	COLORADO SPRINGS	CO		01/13/2022		1,109							1,109	1,109			
100082377	HAINES CITY	FL		04/14/2022		2,341							2,341	2,341			
100143430	LOS ANGELES	CA		02/16/2024		8,296							8,296	8,296			
100011511	SARASOTA	FL		03/08/2017		2,833							2,833	2,833			
100027780	SAN LEANDRO	CA		10/26/2018		1,040							1,040	1,040			
100168408	CHARLOTTE	NC		09/25/2024		567							567	567			
100174265	SAN ANTONIO	TX		10/31/2024		1,526							1,526	1,526			
100055532	BLUE POINT	NY		03/23/2021		3,455							3,455	3,455			
100132122	HUGER	SC		10/13/2023		1,131							1,131	1,131			
100148244	NORFOLK	VA		04/12/2024		802							802	802			
100137555	ORLANDO	FL		12/08/2023		765							765	765			
100117497	SANFORD	FL		07/20/2023		748							748	748			
100159209	LEEHIGH	FL		07/15/2024		636							636	636			
100136480	FORT WORTH	TX		11/20/2023		943							943	943			
100067638	CHARLOTTE	NC		09/23/2021		1,684							1,684	1,684			
100167459	DURHAM	NC		09/16/2024		704							704	704			
100089406	ABILENE	TX		11/17/2022		554							554	554			
100168418	ANNA	TX		09/25/2024		1,330							1,330	1,330			
100148318	FORT WORTH	TX		04/12/2024		1,069							1,069	1,069			
100017060	AVON	NC		04/26/2018		1,742							1,742	1,742			
100163026	RAEFORD	NC		08/13/2024		647							647	647			
100182095	NORTH LAS VEGAS	NV		12/12/2024		2,404							2,404	2,404			
100141512	BAKERSFIELD	CA		01/30/2024		490							490	490			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		4,779							4,779	4,779			
100138287	CHARLOTTE	NC		12/18/2023		595							595	595			
100136438	MARICOPA	AZ		11/20/2023		789							789	789			
100012724	PALOS HILLS	IL		05/25/2017		1,120							1,120	1,120			
100184402	LUMBERTON	NC		12/17/2024		926							926	926			
100169352	LOS FRESNOS	TX		09/27/2024		583							583	583			
100114642	KILLEEN	TX		06/29/2023		839							839	839			
100129832	ORLANDO	FL		09/27/2023		556							556	556			
100156868	WOODRIDGE	NY		06/27/2024		396							396	396			
100060864	WOODBRIDGE	VA		06/01/2021		1,504							1,504	1,504			
100024998	BRONX	NY		09/20/2018		1,932							1,932	1,932			
100161441	CEDAR PARK	TX		07/29/2024		754							754	754			
100182174	DOVER	VT		12/12/2024		686							686	686			
100028386	EAGLE LAKE	FL		10/26/2018		556							556	556			
100150516	NAVARRE	FL		05/03/2024		721							721	721			
100119152	PINEDALE	AZ		07/31/2023		787							787	787			
100172559	CENTERTON	AR		10/23/2024		632							632	632			
100089678	ZIERIKZEE	NLD		11/29/2022		(79)							(79)		79		79
100150265	HOENSBROEK	NLD		04/29/2024		(102)							(102)		102		102
100080332	AMSTERDAM	NLD		02/22/2022		(104)							(104)		104		104

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100149881	HOLIDAY	FL		04/29/2024		388							388	388			
100146959	ANNA	TX		03/26/2024		833							833	833			
100081268	TRACY	CA		03/18/2022		1,067							1,067	1,067			
100168927	TILBURG	NLD		09/26/2024		(54)							(54)		54		54
100153460	HACKETTSTOWN	NJ		05/30/2024		590							590	590			
100132321	HIRAM	GA		11/03/2023		1,949							1,949	1,949			
100134969	SACRAMENTO	CA		10/30/2023		551							551	551			
100049129	SUISUN CITY	CA		11/20/2020		843							843	843			
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		691							691	691			
100167598	ANNA	TX		09/19/2024		1,263							1,263	1,263			
100145165	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100148425	WEST RICHLAND	WA		04/12/2024		1,015							1,015	1,015			
100012938	MORENO VALLEY	CA		05/25/2017		1,185							1,185	1,185			
100136961	ALVA	FL		11/28/2023		1,118							1,118	1,118			
100112027	FORT MILL	SC		06/29/2023		611							611	611			
100146668	LOS ANGELES	CA		03/20/2024		1,253							1,253	1,253			
100141734	WOODSTOCK	GA		01/30/2024		491							491	491			
100170913	NORCROSS	GA		10/11/2024		1,833							1,833	1,833			
100150685	LITTLE ELM	TX		05/06/2024		645							645	645			
100109063	MIDDLETON	ID		06/05/2023		10,104							10,104	10,104			
100101528	KATY	TX		04/26/2023		1,598							1,598	1,598			
100140264	CLOVIS	CA		01/18/2024		1,011							1,011	1,011			
100115739	SCHWENKSVILLE	PA		07/20/2023		844							844	844			
100147793	PLYMOUTH	MN		04/08/2024		86,971							86,971	86,971			
100146954	TOOELE	UT		03/26/2024		664							664	664			
100176710	BUFORD	GA		11/15/2024		2,141							2,141	2,141			
100140632	OCEAN CITY	MD		01/19/2024		616							616	616			
100161348	HOUSTON	TX		07/25/2024		896							896	896			
100168178	TWENTYNINE PALMS	CA		09/20/2024		1,693							1,693	1,693			
100179810	DELRAY BEACH	FL		11/21/2024		999							999	999			
100080864	PEORIA	AZ		03/10/2022		1,422							1,422	1,422			
100120034	RICHMOND	VA		08/11/2023		683							683	683			
100079688	MIAMI	FL		04/08/2022		946							946	946			
100151645	FORT WORTH	TX		05/10/2024		738							738	738			
100161342	HOUSTON	TX		07/25/2024		896							896	896			
100129632	LAVON	TX		09/29/2023		695							695	695			
100166017	CENTRALIA	WA		09/06/2024		446							446	446			
100117218	WINDERMERE	FL		07/20/2023		883							883	883			
100143894	ANNAPOLIS	MD		03/06/2024		355							355	355			
100045835	WOODLAND	CA		11/25/2020		704							704	704			
100141424	LAS VEGAS	NV		01/30/2024		605							605	605			
100025721	FAIRFIELD	CT		09/20/2018		1,044							1,044	1,044			
100057596	PUYALLUP	WA		06/30/2021		1,516							1,516	1,516			
100169840	PANAMA CITY	FL		09/30/2024		1,323							1,323	1,323			
100175096	LANCASTER	CA		11/05/2024		676							676	676			
100136432	MONROE	NC		11/20/2023		1,073							1,073	1,073			
100175296	ST GEORGE	UT		11/05/2024		762							762	762			
100180662	SAN DIEGO	CA		11/26/2024		639							639	639			
100175153	HAINES CITY	FL		11/05/2024		615							615	615			
100150817	MESA	AZ		05/08/2024		736							736	736			
100169217	PHILADELPHIA	PA		09/27/2024		702							702	702			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139140	KISSIMMEE	FL		12/28/2023		670							670	670			
100158499	DETROIT	MI		07/10/2024		521							521	521			
100129726	GARNER	NC		09/29/2023		677							677	677			
100084859	MARIETTA	GA		08/02/2022		2,546							2,546	2,546			
100133802	TAMPA	FL		10/20/2023		157							157	157			
100077926	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		(36)							(36)		36		36
100164350	SAN MARCOS	TX		08/21/2024		1,693							1,693	1,693			
100131615	WESTFIELD	IN		10/06/2023		717							717	717			
100114557	WALLINGFORD	CT		06/29/2023		476							476	476			
100159839	MIAMI	FL		08/16/2024		583							583	583			
100112304	CENTRAL ISLIP	NY		06/29/2023		2,341							2,341	2,341			
100127546	FRESNO	CA		09/08/2023		1,135							1,135	1,135			
100087815	COLORADO SPRINGS	CO		11/17/2022		711							711	711			
100088578	ZIERIKZEE	NLD		10/27/2022		(31)							(31)		31		31
100128104	ANTIOCH	TN		09/08/2023		937							937	937			
100135081	CEDAR CITY	UT		11/01/2023		694							694	694			
100076494	ST CLOUD	FL		12/21/2021		1,401							1,401	1,401			
100136360	TAYLOR	TX		11/20/2023		814							814	814			
100145683	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100053770	LANCASTER	CA		03/23/2021		999							999	999			
100152489	SPRING	TX		05/16/2024		385							385	385			
100086199	CYPRESS	TX		10/07/2022		854							854	854			
100145245	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100185386	FISHERS	IN		12/20/2024		882							882	882			
100171231	ARLINGTON	TX		10/16/2024		629							629	629			
100176585	MIDLOTHIAN	VA		11/15/2024		612							612	612			
100132244	ANNA	TX		10/13/2023		3,060							3,060	3,060			
100078026	MANSFIELD	TX		01/12/2022		1,344							1,344	1,344			
100171807	DURHAM	NC		10/17/2024		22,779							22,779	22,779			
100134975	WEATHERFORD	TX		10/30/2023		702							702	702			
100101659	RICHARDSON	TX		04/26/2023		872							872	872			
100157645	DALLAS	TX		06/28/2024		385							385	385			
100076111	LITTLE ELM	TX		01/07/2022		2,242							2,242	2,242			
100086918	BOERNE	TX		10/24/2022		599							599	599			
100180391	RICHMOND	TX		11/25/2024		850							850	850			
100024735	DEER PARK	NY		09/20/2018		1,068							1,068	1,068			
100162599	PEORIA	AZ		08/12/2024		1,196							1,196	1,196			
100135134	PLACITAS	NM		11/03/2023		623							623	623			
100174593	WATERBURY	CT		10/31/2024		593							593	593			
100168763	KISSIMMEE	FL		09/26/2024		486							486	486			
100161457	MARIETTA	GA		07/30/2024		630							630	630			
100159344	MYRTLE BEACH	SC		07/15/2024		868							868	868			
100149016	BOURG	LA		04/19/2024		713							713	713			
100182003	TALLAHASSEE	FL		12/12/2024		758							758	758			
100173727	REUNION	FL		10/30/2024		3,070							3,070	3,070			
100155161	DETROIT	MI		07/19/2024		561							561	561			
100173522	LOS BANOS	CA		10/29/2024		747							747	747			
100168341	CARROLLTON	TX		09/20/2024		1,508							1,508	1,508			
100115999	TEMPE	AZ		07/20/2023		687							687	687			
100119195	HAMILTON	NJ		07/31/2023		765							765	765			
100151297	CORALVILLE	IA		05/10/2024		1,130							1,130	1,130			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169629	CATONSVILLE	MD		09/30/2024		1,721							1,721	1,721			
100149485	AVON LAKE	OH		04/24/2024		680							680	680			
100147713	BRADENTON	FL		04/05/2024		630							630	630			
100159309	CONYERS	GA		07/15/2024		632							632	632			
100129781	WATAUGA	TX		09/27/2023		474							474	474			
100170908	NORCROSS	GA		10/11/2024		698							698	698			
100119547	DAWSONVILLE	GA		07/28/2023		856							856	856			
100151055	FAYETTEVILLE	AR		05/08/2024		968							968	968			
100176159	PHOENIX	AZ		12/20/2024		448							448	448			
100086914	KISSIMMEE	FL		10/24/2022		1,428							1,428	1,428			
100120389	ANTIOCH	TN		08/18/2023		601							601	601			
100150544	SEVERN	MD		05/03/2024		642							642	642			
100057553	MINNEAPOLIS	MN		06/30/2021		1,758							1,758	1,758			
100117657	NASHVILLE	TN		07/20/2023		662							662	662			
100060235	SANTA FE	NM		06/25/2021		1,454							1,454	1,454			
100163877	ANSON	TX		09/27/2024		4,199							4,199	4,199			
100138654	MADISON	TN		02/02/2024		1,425							1,425	1,425			
100141524	SEVERANCE	CO		01/30/2024		746							746	746			
100147445	ALPHA	NJ		04/03/2024		533							533	533			
100182149	CHARLOTTE	NC		12/12/2024		549							549	549			
100115864	AUBREY	TX		07/20/2023		978							978	978			
100136029	HAGERSTOWN	MD		11/16/2023		531							531	531			
100182184	LUMBERTON	NC		12/12/2024		641							641	641			
100182140	ATLANTA	GA		12/12/2024		75,957							75,957	76,169		(211)	(211)
100140786	PROVIDENCE	RI		01/22/2024		453							453	453			
100119221	BRASELTON	GA		07/31/2023		1,106							1,106	1,106			
100167627	CYPRESS	TX		09/19/2024		772							772	772			
100136490	CHARLOTTE	NC		11/20/2023		3,476							3,476	3,476			
100091339	ROSARITO	MEX		01/17/2023		790							790	790			
100068266	YORK	ME		08/25/2021		1,367							1,367	1,367			
100185940	BIG BEAR LAKE	CA		12/26/2024		771							771	771			
100025745	AMITYVILLE	NY		09/20/2018		1,765							1,765	1,765			
100180740	PORT ISABEL	TX		11/26/2024		566							566	566			
100136385	TYLER	TX		11/20/2023		738							738	738			
100075940	PORT ORCHARD	WA		01/07/2022		2,100							2,100	2,100			
100174679	VICTORVILLE	CA		10/31/2024		720							720	720			
100132012	LUTZ	FL		10/13/2023		1,417							1,417	1,417			
100086261	FRANKFORD	DE		09/29/2022		187							187	187			
100084400	SAN BERNARDINO	CA		08/12/2022		918							918	918			
100132641	LYNNWOOD	WA		11/03/2023		578							578	578			
100087204	MANHATTAN BEACH	CA		10/25/2022		1,148							1,148	1,148			
100170283	NEWPORT NEWS	VA		10/08/2024		558							558	558			
100140341	RIO RANCHO	NM		01/18/2024		988							988	988			
4010065637	BALTIMORE	MD		01/30/2024		695							695	695			
100163442	KATY	TX		09/27/2024		698							698	698			
100129813	CHICAGO	IL		09/27/2023		487							487	487			
100116475	MIAMI	FL		07/20/2023		1,591							1,591	1,591			
100164178	MESQUITE	TX		08/21/2024		6,861							6,861	6,861			
100076322	N LAS VEGAS	NV		01/07/2022		1,468							1,468	1,468			
100167808	READING	PA		09/19/2024		544							544	544			
100031070	FONTANA	CA		03/29/2019		2,549							2,549	2,549			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100038899	DUBLIN	IRL		09/27/2019		262							262	(3,755)	(262)	(3,755)	(4,017)
100147469	ORLANDO	FL		04/03/2024		1,041							1,041	1,041			
100161812	MONTICELLO	NY		07/31/2024		624							624	624			
100071554	SEGUIN	TX		10/14/2021		1,470							1,470	1,470			
100084856	SNELLVILLE	GA		08/02/2022		657							657	657			
100024910	HYATTSVILLE	MD		09/20/2018		1,383							1,383	1,383			
100154976	VICTORVILLE	CA		07/19/2024		165							165	165			
100053666	STONINGTON	CT		03/23/2021		1,101							1,101	1,101			
100132027	NAMPA	ID		10/13/2023		1,452							1,452	1,452			
100140084	FORT MYERS	FL		01/09/2024		631							631	631			
100136019	ROWLETT	TX		11/16/2023		993							993	993			
100158911	CUBA	MO		07/12/2024		934							934	934			
100173459	GLASSBORO	NJ		10/29/2024		703							703	703			
100031530	HIGHLAND	CA		03/29/2019		1,401							1,401	1,401			
100099762	SPRINGFIELD	MA		02/28/2023		809							809	809			
100169048	GLENWOOD	UT		09/27/2024		641							641	641			
100136331	WESTAMPTON	NJ		11/20/2023		652							652	652			
100180895	UNITED KINGDOM	GBR		11/27/2024		2							2		(2)		(2)
100175481	HOSCHTON	GA		12/23/2024		12,957							12,957	12,957			
100136854	ARDMORE	PA		11/27/2023		724							724	724			
100108363	CENTRALIA	WA		05/25/2023		587							587	587			
100150522	LOGANVILLE	GA		05/03/2024		882							882	882			
100115582	GAFFNEY	SC		07/19/2023		277							277	277			
100120511	FORT WORTH	TX		08/18/2023		784							784	784			
100162612	FELTON	DE		08/12/2024		653							653	653			
100111364	BROOKFIELD	WI		06/29/2023		1,628							1,628	1,628			
100141351	AUBREY	TX		01/30/2024		601							601	601			
100136190	FRESNO	CA		11/20/2023		818							818	818			
100181554	PHILADELPHIA	PA		12/09/2024		643							643	643			
100114854	FALLON	NV		07/10/2023		1,026							1,026	1,026			
100182541	TALLAHASSEE	FL		12/12/2024		683							683	683			
100169864	AUSTIN	TX		09/30/2024		697							697	697			
100142923	OAKDALE	CA		02/09/2024		616							616	616			
100180348	WEST CHESTER	OH		11/25/2024		1,498							1,498	1,498			
100087518	BOHEMIA	NY		10/25/2022		45,185							45,185	45,185			
100048010	SYLMAR	CA		11/20/2020		1,389							1,389	1,389			
100144932	UNITED KINGDOM	GBR		03/12/2024		26							26	13	(13)		(13)
100063459	LEHI	UT		07/01/2021		1,655							1,655	1,655			
100156056	VERO BEACH	FL		06/18/2024		1,148							1,148	1,148			
100169653	CHARLOTTE	NC		09/30/2024		638							638	638			
100045958	HOLLYWOOD	FL		11/25/2020		839							839	839			
100091665	SARASOTA	FL		01/27/2023		634							634	634			
100150477	BAKERSFIELD	CA		05/03/2024		802							802	802			
100131714	BELLINGHAM	MA		10/06/2023		(1,601)							(1,601)	(1,601)			
100120749	DAVENPORT	FL		08/25/2023		1,060							1,060	1,060			
100158890	SAN ANTONIO	FL		07/12/2024		1,665							1,665	1,665			
100119397	DOWNINGTOWN	PA		07/31/2023		781							781	781			
100186385	MANASSAS	VA		12/30/2024		659							659	659			
100149522	TULARE	CA		04/26/2024		451							451	451			
100146985	ORMOND BEACH	FL		03/26/2024		746							746	746			
100138251	GARDEN GROVE	CA		12/15/2023		4,926							4,926	4,926			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171745	GARNER	NC		10/17/2024		308							308	308			
100164748	POCONO LAKE	PA		08/26/2024		1,254							1,254	1,254			
100057811	WINCHESTER	VA		06/30/2021		1,569							1,569	1,569			
100142551	BURNSVILLE	MN		02/08/2024		1,322							1,322	1,322			
100169494	PROVINCETOWN	MA		09/30/2024		1,028							1,028	1,028			
100115874	DURHAM	NC		07/20/2023		1,058							1,058	1,058			
100155332	LORAIN	OH		07/19/2024		272							272	272			
100175222	TAMPA	FL		11/05/2024		23,175							23,175	23,175			
100164582	CHARLOTTE	NC		08/21/2024		1,232							1,232	1,232			
100146913	ELLIJAY	GA		03/26/2024		653							653	653			
100120747	PRINCETON	TX		08/25/2023		705							705	705			
100011733	SOMERVILLE	MA		03/08/2017		1,504							1,504	1,504			
100160841	LUMBERTON	NC		07/24/2024		663							663	663			
100151366	HUTTO	TX		05/10/2024		708							708	708			
100159312	BUFFALO GROVE	IL		07/15/2024		1,355							1,355	1,355			
100150572	HENDERSON	NV		05/03/2024		555							555	555			
100029768	BUCKLEY	WA		10/26/2018		990							990	990			
100186426	WESTMINSTER	CO		12/30/2024		759							759	759			
100130411	TACOMA	WA		09/28/2023		537							537	537			
100135347	POTTSTOWN	PA		11/13/2023		704							704	704			
100154583	CHICAGO	IL		06/14/2024		491							491	491			
100151123	PISCATAWAY	NJ		05/08/2024		784							784	784			
100065181	MCKINNEY	TX		07/14/2021		1,538							1,538	1,538			
100102528	WARRENTON	VA		06/07/2023		746							746	746			
100134900	BROOKSVILLE	FL		10/30/2023		579							579	579			
100171506	AUBURN	AL		10/16/2024		750							750	750			
100180247	MILLERSVILLE	MD		11/25/2024		767							767	767			
100070475	CHISAGO CITY	MN		09/23/2021		1,533							1,533	1,533			
100186010	LOUISVILLE	KY		12/27/2024		604							604	604			
100161161	SACRAMENTO	CA		07/24/2024		663							663	663			
100186638	CLINTON	MD		12/30/2024		3,143							3,143	3,143			
100169853	DAVENPORT	FL		09/30/2024		773							773	773			
100158109	GROVE CITY	OH		07/09/2024		661							661	661			
100090856	VENTURA	CA		01/06/2023		1,504							1,504	1,504			
100141986	HAMDEN	CT		02/29/2024		555							555	555			
100148301	HENDERSON	NV		04/12/2024		708							708	708			
100182577	SMYRNA	GA		12/12/2024		773							773	773			
100026670	STERLING HEIGHTS	MI		09/26/2018		2,178							2,178	2,178			
100153757	BERGEN OP ZOOM	NLD		05/30/2024		(95)							(95)		95		95
100155946	YUMA	AZ		06/17/2024		663							663	663			
100110555	TUCSON	AZ		06/30/2023		761							761	761			
100048382	SUCCASUNNA	NJ		11/20/2020		989							989	989			
100080797	YUCCA VALLEY	CA		03/15/2022		1,154							1,154	1,154			
100159889	MIAMI	FL		08/16/2024		729							729	729			
100150531	POOLER	GA		05/03/2024		712							712	712			
100149542	CYPRESS	TX		04/26/2024		758							758	758			
100115745	OLDSMAR	FL		07/20/2023		970							970	970			
100128850	CASPER	WY		09/21/2023		642							642	642			
100176875	LEVITTOWN	PA		11/15/2024		648							648	648			
100135307	BEAVERTON	OR		11/13/2023		676							676	676			
100179962	SUPPLY	NC		11/25/2024		952							952	952			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100179702	FERNLEY	NV		11/21/2024		1,003							1,003	1,003			
100161942	LEHIGH ACRES	FL		07/31/2024		862							862	862			
100100684	PAHRUMP	NV		04/28/2023		1,137							1,137	1,137			
100182182	SAN ANTONIO	FL		12/12/2024		684							684	684			
100167991	GARDEN GROVE	CA		09/20/2024		602							602	602			
100127232	CLIFTON	NJ		08/30/2023		2,346							2,346	2,346			
100108154	ATLANTA	GA		05/24/2023		647							647	647			
100054272	GAINESVILLE	FL		03/23/2021		3,615							3,615	3,615			
100140093	LEVITTOWN	PA		01/09/2024		657							657	657			
100100789	GAITHERSBURG	MD		04/28/2023		1,233							1,233	1,233			
100162974	CLERMONT	FL		08/12/2024		566							566	566			
100071655	NORTH KINGSTOWN	RI		10/14/2021		1,802							1,802	1,802			
100153149	CHICAGO	IL		05/28/2024		6,408							6,408	6,408			
100130242	MARIETTA	GA		09/28/2023		517							517	517			
100186626	MCKINNEY	TX		12/30/2024		920							920	920			
100170496	LAS VEGAS	NV		10/09/2024		683							683	683			
100137710	YAKIMA	WA		12/08/2023		648							648	648			
100165539	HUMBLE	TX		08/29/2024		781							781	781			
100137089	WOLFFORTH	TX		11/28/2023		860							860	860			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		1,132							1,132	1,132			
100132287	TUJUNGA	CA		10/13/2023		854							854	854			
100164366	FUQUAY VARINA	NC		08/21/2024		716							716	716			
100055404	AMERICAN CANYON	CA		03/23/2021		1,572							1,572	1,572			
100076254	PITTSFIELD	MA		01/07/2022		2,008							2,008	2,008			
100145769	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100144341	DALE	TX		03/07/2024		1,382							1,382	1,382			
100131816	APPLE VALLEY	CA		10/06/2023		599							599	599			
100134636	MANSFIELD	TX		10/30/2023		647							647	647			
100030754	BILLERICA	MA		04/09/2019		756							756	756			
100149364	SAN ANTONIO	TX		04/24/2024		2,950							2,950	2,950			
100174217	CRESTLINE	CA		10/31/2024		1,812							1,812	1,812			
100135838	NEWNAN	GA		11/10/2023		1,103							1,103	1,103			
100151522	NORRIDGE	IL		05/10/2024		646							646	646			
100149611	LEANDER	TX		04/26/2024		2,413							2,413	2,413			
100079116	COEUR D ALENE	ID		02/24/2022		1,332							1,332	1,332			
100100092	SWANNANOA	NC		03/28/2023		582							582	582			
100126420	HAMILTON	NJ		08/30/2023		635							635	635			
100180444	SURPRISE	AZ		11/25/2024		865							865	865			
100135623	BAYVILLE	NJ		11/09/2023		515							515	515			
100153934	LANCASTER	CA		06/05/2024		10,588							10,588	10,588			
100144263	PHILADELPHIA	PA		03/08/2024		594							594	594			
100173191	FOLEY	AL		10/30/2024		1,222							1,222	1,222			
100152017	NORTH CHARLESTON	SC		06/14/2024		639							639	639			
100103608	REISTERSTOWN	MD		05/08/2023		948							948	948			
100053627	BLOOMFIELD	NJ		03/23/2021		1,453							1,453	1,453			
100075723	WOODBRIDGE	VA		12/01/2021		1,655							1,655	1,655			
100060082	HEMET	CA		06/25/2021		1,439							1,439	1,439			
100172731	CAPITOL HEIGHTS	MD		11/21/2024		567							567	567			
100160070	GROVELAND	FL		07/17/2024		975							975	975			
100154639	REGO PARK	NY		07/19/2024		681							681	681			
100115779	CAPTAIN COOK	HI		07/20/2023		701							701	701			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018328	SAN DIEGO	CA		06/27/2018		2,808							2,808	2,808			
100138904	KNIGHTDALE	NC		12/21/2023		574							574	574			
100100181	OVIEDO	FL		03/17/2023		777							777	777			
100079118	MESA	AZ		02/24/2022		1,412							1,412	1,412			
100182366	CHATTANOOGA	TN		12/12/2024		757							757	757			
100186589	AMERICAN FORK	UT		12/30/2024		1,749							1,749	1,749			
100161339	CHARLOTTE	NC		07/25/2024		646							646	646			
100132313	PORT ORCHARD	WA		10/13/2023		969							969	969			
100156211	FULSHEAR	TX		06/20/2024		1,238							1,238	1,238			
100171661	KALISPELL	MT		10/16/2024		740							740	740			
100150051	GLENDALE	AZ		06/14/2024		638							638	638			
100107799	PALM BAY	FL		05/19/2023		995							995	995			
100140565	CHARLOTTE	NC		01/19/2024		573							573	573			
100048148	UNION	KY		11/20/2020		1,616							1,616	1,616			
100172551	PHOENIX	AZ		10/23/2024		613							613	613			
100030709	SPRINGFIELD	VA		04/09/2019		1,053							1,053	1,053			
100151991	LANCASTER	CA		06/14/2024		7,126							7,126	7,126			
100150710	PORT SAINT LUCIE	FL		05/06/2024		661							661	661			
100071528	LAKEWOOD	NJ		10/14/2021		1,498							1,498	1,498			
100138862	ANNA	TX		12/21/2023		627							627	627			
100186346	LADY LAKE	FL		12/30/2024		620							620	620			
100140102	OAKLAND	TN		01/09/2024		2,647							2,647	2,647			
100152336	OOLTEWAH	TN		05/17/2024		656							656	656			
100161436	HOUSTON	TX		07/29/2024		673							673	673			
100153184	DAWSONVILLE	GA		05/30/2024		639							639	639			
100130422	RANDALLSTOWN	MD		09/28/2023		500							500	500			
100031383	KISSIMMEE	FL		03/29/2019		1,125							1,125	1,125			
100166193	BALTIMORE	MD		09/09/2024		875							875	875			
100182385	SAN ANTONIO	TX		12/12/2024		503							503	503			
100175665	HOUSTON	TX		11/12/2024		148							148	148			
100147407	HARWOOD HEIGHTS	IL		05/08/2024		576							576	576			
100167812	HIALEAH	FL		09/19/2024		583							583	583			
100164561	DALLAS	TX		08/21/2024		590							590	590			
100161520	DAVENPORT	FL		07/30/2024		647							647	647			
100174723	SUITLAND	MD		10/31/2024		584							584	584			
100151261	ARLINGTON	VA		05/10/2024		732							732	732			
100159226	GARNER	NC		07/15/2024		716							716	716			
100143463	MOUNT HOLLY	NC		02/16/2024		5,825							5,825	5,825			
100000250	JERSEY CITY	NJ		09/27/2016		3,220							3,220	3,220			
100146681	SAN DIEGO	CA		03/20/2024		4,585							4,585	4,585			
100185529	GRAND RAPIDS	MI		12/20/2024		694							694	694			
100164344	BUCKEYE	AZ		08/21/2024		645							645	645			
100185937	GLEN ELLYN	IL		12/26/2024		697							697	697			
100087726	MIDVALE	UT		10/07/2022		1,830							1,830	1,830			
100155048	LA MARQUE	TX		07/19/2024		640							640	640			
100167829	PASCO	WA		09/20/2024		688							688	688			
100055018	COLUMBIA	MD		03/23/2021		1,031							1,031	1,031			
100013375	RAMONA	CA		05/25/2017		1,044							1,044	1,044			
100158575	MERCED	CA		07/11/2024		480							480	480			
4010055886	WATERLOO	NY		11/29/2023		3,027							3,027	3,027			
100174301	FULSHEAR	TX		10/31/2024		1,007							1,007	1,007			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144144	MURRAY	UT		03/07/2024		738							738	738			
100160966	SACRAMENTO	CA		07/24/2024		580							580	580			
100031171	MIAMI	FL		03/29/2019		1,121							1,121	1,121			
100108962	MIAMI	FL		05/31/2023		647							647	647			
100127616	RALEIGH	NC		09/08/2023		921							921	921			
100159238	FORT WORTH	TX		07/15/2024		261,285							261,285	261,285			
100181247	BROCKTON	MA		12/06/2024		671							671	671			
100172427	COLORADO SPRINGS	CO		10/23/2024		607							607	607			
100150921	HERMITAGE	TN		05/08/2024		642							642	642			
100117353	HONOLULU	HI		07/20/2023		1,135							1,135	1,135			
100119935	GERMANTOWN	MD		08/10/2023		629							629	629			
100172751	LILBURN	GA		11/21/2024		1,500							1,500	1,500			
100115882	DECATUR	GA		07/20/2023		2,196							2,196	2,196			
100120541	GROTON	CT		08/18/2023		382							382	382			
100076088	HIALEAH	FL		01/07/2022		1,391							1,391	1,391			
100053974	MIAMI	FL		03/23/2021		752							752	752			
100127398	SILVER SPRING	MD		08/30/2023		1,702							1,702	1,702			
100135252	LITTLE RIVER	SC		11/08/2023		972							972	972			
100138294	GEORGETOWN	TX		12/18/2023		3,158							3,158	3,158			
100158048	VANCOUVER	WA		07/09/2024		709							709	709			
100109211	MOUNT PROSPECT	IL		07/21/2023		325							325	325			
100025736	BAY SHORE	NY		09/20/2018		1,162							1,162	1,162			
100144267	EAST STROUDSBURG	PA		03/07/2024		638							638	638			
100133651	MEMPHIS	TN		10/23/2023		698							698	698			
100079203	SEBASTIAN	FL		02/24/2022		1,216							1,216	1,216			
100128384	MCKINNEY	TX		09/15/2023		4,228							4,228	4,228			
100053356	ARLETA	CA		03/23/2021		3,546							3,546	3,546			
100137656	FRESNO	CA		12/08/2023		724							724	724			
100151473	LAGRANGE	GA		05/10/2024		674							674	674			
100165458	HENRICO	VA		08/29/2024		633							633	633			
100148347	DENTON	TX		04/12/2024		1,217							1,217	1,217			
100155934	PFLUGERVILLE	TX		06/17/2024		902							902	902			
100150696	CHARLOTTE	NC		05/06/2024		1,242							1,242	1,242			
100158783	EDMOND	OK		07/10/2024		469							469	469			
100084784	SPRINGFIELD	OR		08/02/2022		884							884	884			
4010056932	TROY	NY		08/24/2023		633							633	633			
100173355	OAK RIDGE	TN		10/30/2024		691							691	691			
100170364	SAINT CHARLES	MO		10/08/2024		624							624	624			
100182289	BUFORD	GA		12/12/2024		923							923	923			
100150495	LITTLETON	CO		05/03/2024		802							802	802			
100130405	TAMARAC	FL		09/28/2023		720							720	720			
100150566	SOMERSET	NJ		05/03/2024		2,338							2,338	2,338			
100156784	MEDFORD	OR		06/26/2024		1,000							1,000	1,000			
100119999	LAS VEGAS	NV		08/11/2023		768							768	768			
100132733	FREDERICKSBURG	VA		11/03/2023		522							522	522			
100084783	WAUKESHA	WI		08/02/2022		666							666	666			
100071725	ATLANTA	GA		10/14/2021		1,508							1,508	1,508			
100148364	GLASSBORO	NJ		04/12/2024		638							638	638			
100186373	SUMMERVILLE	SC		12/30/2024		615							615	615			
100135533	CANYON LAKE	TX		11/13/2023		714							714	714			
100182571	RICHMOND	VA		12/12/2024		627							627	627			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100025827	DORAL	FL		09/20/2018		2,470							2,470	2,470			
100102961	TAMPA	FL		06/22/2023		557							557	557			
100165561	CENTERTON	AR		08/29/2024		6,522							6,522	6,522			
100137092	HOUSTON	TX		11/28/2023		611							611	611			
100182397	GEORGETOWN	TX		12/12/2024		1,755							1,755	1,755			
100174255	CLAYTON	NC		10/31/2024		684							684	684			
100103691	HALETHORPE	MD		05/08/2023		463							463	463			
100152394	PHILADELPHIA	PA		05/17/2024		710							710	710			
100128184	FORESTVILLE	CA		09/18/2023		716							716	716			
100089430	ATLANTA	GA		11/18/2022		566							566	566			
100107899	CONROE	TX		06/29/2023		793							793	793			
100100718	MILLINGTON	NJ		04/28/2023		1,243							1,243	1,243			
100121020	SOUTHPORT	NC		08/30/2023		718							718	718			
100147856	FORT WORTH	TX		04/08/2024		2,588							2,588	2,588			
100137659	PHOENIX	AZ		12/08/2023		1,700							1,700	1,700			
100025439	MIDDLETOWN	DE		09/20/2018		1,191							1,191	1,191			
100146631	YORK	SC		03/20/2024		644							644	644			
100119518	HOUSTON	TX		07/28/2023		716							716	716			
100065626	GRAND JUNCTION	CO		07/28/2021		1,373							1,373	1,373			
100142511	ACWORTH	GA		02/08/2024		2,218							2,218	2,218			
100145509	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100169854	BENTONVILLE	AR		09/30/2024		717							717	717			
100012726	SAN BERNARDINO	CA		05/25/2017		1,057							1,057	1,057			
100174735	STUART	FL		10/31/2024		407							407	407			
100168747	FORT WORTH	TX		09/26/2024		567							567	567			
100181229	HYATTSVILLE	MD		12/06/2024		741							741	741			
100163926	CEDAR GROVE	WI		10/04/2024		682							682	682			
100149069	SAINT CLOUD	FL		04/19/2024		264							264	264			
100157939	PLAINFIELD	IL		07/09/2024		708							708	708			
100179604	GRANBURY	TX		11/21/2024		670							670	670			
100140170	BALL GROUND	GA		01/09/2024		877							877	877			
100115805	SOCIAL CIRCLE	GA		07/20/2023		901							901	901			
100128301	MIRAMAR BEACH	FL		09/14/2023		590							590	590			
100065597	SEGUIN	TX		07/28/2021		1,470							1,470	1,470			
100159557	HINESVILLE	GA		07/15/2024		622							622	622			
100057707	OLYMPIA	WA		06/30/2021		1,344							1,344	1,344			
100101674	WEST PARK	FL		04/26/2023		855							855	855			
100145519	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100163033	WICHITA FALLS	TX		08/13/2024		637							637	637			
100179534	MINNETRISTA	MN		11/21/2024		747							747	747			
100140383	NEWARK	DE		01/18/2024		753							753	753			
100167561	CONCORD	NC		09/19/2024		2,386							2,386	2,386			
100100849	DANBURY	CT		04/28/2023		1,175							1,175	1,175			
100120693	MEBANE	NC		08/25/2023		1,154							1,154	1,154			
100088821	MORRISTOWN	VT		11/15/2022		1,037							1,037	1,037			
100173247	HOWARD CITY	MI		10/30/2024		689							689	689			
100164832	COLEMAN	OK		08/26/2024		613							613	613			
100157644	ROCKFORD	IL		06/28/2024		172							172	172			
100173234	SURF CITY	NC		10/30/2024		819							819	819			
100149030	MAINEVILLE	OH		04/19/2024		659							659	659			
100129822	VICTORVILLE	CA		09/27/2023		2,707							2,707	2,707			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110384	WEST ORANGE	NJ		06/30/2023		1,102							1,102	1,102			
100182300	ELK GROVE	CA		12/12/2024		868							868	868			
100133581	DENTON	TX		10/23/2023		832							832	832			
100060079	CHANDLER	AZ		06/25/2021		1,547							1,547	1,547			
100181861	RICE LAKE	WI		12/12/2024		638							638	638			
100133677	SPRING	TX		10/23/2023		1,217							1,217	1,217			
100111780	HIALEAH	FL		06/29/2023		1,621							1,621	1,621			
100137510	YUBA CITY	CA		01/11/2024		525							525	525			
100131750	SMYRNA	TN		10/06/2023		1,332							1,332	1,332			
100138793	COLUMBUS	OH		12/21/2023		782							782	782			
100108968	PISCATAWAY	NJ		05/31/2023		526							526	526			
100166087	VIRGINIA BEACH	VA		09/09/2024		3,427							3,427	3,427			
100117617	CHARLOTTE	NC		07/20/2023		645							645	645			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		1,251							1,251	1,251			
100172388	RIO RANCHO	NM		10/23/2024		868							868	868			
100182545	FORT WORTH	TX		12/12/2024		647							647	647			
100148915	DURHAM	NC		04/17/2024		1,039							1,039	1,039			
100153203	CHARLOTTE	NC		05/30/2024		1,117							1,117	1,117			
100023220	AUSTIN	TX		08/16/2018		1,959							1,959	1,959			
100155953	SAINT LOUIS	MO		06/17/2024		958							958	958			
100165650	KELLER	TX		10/04/2024		561							561	561			
100091364	WINTER HAVEN	FL		02/22/2023		997							997	997			
100165473	RENTON	WA		08/29/2024		624							624	624			
100141172	PATERSON	NJ		01/30/2024		662							662	662			
100172525	SURPRISE	AZ		10/23/2024		768							768	768			
100152787	PALMETTO	FL		05/22/2024		640							640	640			
100135276	VERNON	AZ		11/08/2023		412							412	412			
100140005	READING	PA		01/09/2024		557							557	557			
100151662	HUTTO	TX		05/10/2024		798							798	798			
100170140	PEACHTREE CITY	GA		10/08/2024		820							820	820			
100000189	AURORA	CO		09/27/2016		3,428							3,428	3,428			
100049492	OAKLAND	CA		11/20/2020		1,407							1,407	1,407			
100172442	FAYETTEVILLE	AR		10/23/2024		863							863	863			
100099656	HESPERIA	CA		04/06/2023		609							609	609			
100174221	BLAIRSVILLE	GA		10/31/2024		716							716	716			
100132128	KENNEWICK	WA		10/13/2023		1,053							1,053	1,053			
100137733	HAMPTON	GA		12/08/2023		940							940	940			
100143931	LAKE FOREST	CA		02/29/2024		74,373							74,373	74,373			
100065484	LAS VEGAS	NV		07/28/2021		1,324							1,324	1,324			
100048859	HEMPSTEAD	NY		11/20/2020		1,348							1,348	1,348			
100147868	WOODBURY	MN		04/08/2024		961							961	961			
100136006	BIG BEAR CITY	CA		11/16/2023		518							518	518			
100156250	SARASOTA	FL		06/20/2024		1,081							1,081	1,081			
100129440	FREDERICK	MD		09/29/2023		781							781	781			
100153937	RIVERDALE	MD		06/05/2024		598							598	598			
100152413	HOLLY SPRINGS	NC		05/17/2024		745							745	745			
100137797	WESTERVILLE	OH		12/08/2023		722							722	722			
100179794	DADE CITY	FL		11/21/2024		762							762	762			
100119176	PALM COAST	FL		07/31/2023		698							698	698			
100150769	AUSTIN	TX		05/07/2024		1,099							1,099	1,099			
100080885	MANALAPAN	NJ		03/10/2022		1,149							1,149	1,149			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163275	COMPTON	CA		08/13/2024		3,665							3,665	3,665			
100147849	CASA GRANDE	AZ		04/08/2024		1,049							1,049	1,049			
100087304	PUYALLUP	WA		10/25/2022		1,529							1,529	1,529			
100120702	PRINCETON	TX		08/25/2023		909							909	909			
100160872	PITTSBURGH	PA		07/24/2024		606							606	606			
100100892	COLUMBIA	MD		04/28/2023		1,025							1,025	1,025			
100050053	JESSUP	MD		11/20/2020		1,104							1,104	1,104			
100140277	ACWORTH	GA		01/18/2024		534							534	534			
100136437	DAWSONVILLE	GA		11/20/2023		1,115							1,115	1,115			
100136108	WACO	TX		12/18/2023		515							515	515			
100165672	BURBANK	IL		10/04/2024		2,087							2,087	2,087			
100110453	PORT ORANGE	FL		06/30/2023		1,129							1,129	1,129			
100151667	LYNCHBURG	VA		05/10/2024		645							645	645			
100161158	HENDERSON	NV		07/24/2024		1,058							1,058	1,058			
100088052	KISSIMMEE	FL		10/25/2022		672							672	672			
100165516	LOGANVILLE	GA		08/29/2024		7,069							7,069	7,069			
100168432	GEORGETOWN	TX		09/25/2024		969							969	969			
100133659	ORLANDO	FL		10/23/2023		715							715	715			
100083932	PELZER	SC		07/12/2022		899							899	899			
100162256	CYPRESS	TX		09/06/2024		605							605	605			
100048410	BERGENFIELD	NJ		11/20/2020		991							991	991			
100149584	KANNAPOLIS	NC		04/26/2024		705							705	705			
100075184	FREDERICKSBURG	VA		12/01/2021		1,501							1,501	1,501			
100165686	CAPE CORAL	FL		08/29/2024		680							680	680			
100147719	CONROE	TX		04/05/2024		658							658	658			
100135360	ORLANDO	FL		11/13/2023		710							710	710			
100158107	CINCINNATI	OH		07/09/2024		636							636	636			
100151015	BALTIMORE	MD		05/08/2024		704							704	704			
100158662	HUDSON	FL		07/10/2024		646							646	646			
100025025	LANHAM	MD		09/20/2018		1,382							1,382	1,382			
100151386	MESQUITE	TX		05/10/2024		666							666	666			
100181518	STATESBORO	GA		12/06/2024		1,049							1,049	1,049			
100154172	DAYTON	TX		07/11/2024		279							279	279			
100159437	CLOVIS	CA		07/15/2024		733							733	733			
100148243	SPRING HILL	FL		04/12/2024		724							724	724			
100139839	UNITED KINGDOM	GBR		12/18/2023		745							745	798	53		53
100134319	HOUSTON	TX		10/27/2023		512							512	512			
100148446	RIVERSIDE	NJ		04/12/2024		676							676	676			
100109639	LAUREL	MD		06/14/2023		457							457	457			
100162939	WILLIAMSBURG	VA		08/12/2024		635							635	635			
100110037	PARKVILLE	MD		06/23/2023		604							604	604			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		1,172							1,172	1,172			
100071958	FRIENDSWOOD	TX		11/19/2021		1,012							1,012	1,012			
100149052	EUGENE	OR		04/19/2024		1,036							1,036	1,036			
100129604	DAVENPORT	FL		09/29/2023		1,054							1,054	1,054			
100031516	STATEN ISLAND	NY		03/29/2019		1,085							1,085	1,085			
100131766	CHICAGO	IL		10/06/2023		703							703	703			
100026071	WEST PALM BEACH	FL		09/20/2018		1,454							1,454	1,454			
100101751	WATERBURY	CT		03/31/2023		656							656	656			
100171427	KANSAS CITY	KS		10/16/2024		618							618	618			
100057802	AUSTIN	TX		06/30/2021		1,432							1,432	1,432			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100133658	ORLANDO	FL		10/23/2023		697							697	697			
100140299	LOGANVILLE	GA		01/18/2024		882							882	882			
100136945	LAKE HARMONY	PA		11/28/2023		611							611	611			
100011459	OAKLAND	CA		12/23/2016		1,886							1,886	1,886			
100076130	RNCHO CORDOVA	CA		01/07/2022		1,347							1,347	1,347			
100068151	PERRIS	CA		08/25/2021		1,464							1,464	1,464			
100170069	HOUSTON	TX		11/08/2024		663							663	663			
100168403	WEYMOUTH	MA		09/25/2024		694							694	694			
100164479	IDAHO FALLS	ID		08/21/2024		702							702	702			
100151533	LAKEVILLE	MN		05/10/2024		1,046							1,046	1,046			
100155027	SMYRNA	GA		07/19/2024		726							726	726			
100168156	DESERT HOT SPRINGS	CA		09/20/2024		1,811							1,811	1,811			
100025331	TOMS RIVER	NJ		09/20/2018		1,480							1,480	1,480			
4010057058	TRENTON	NJ		08/24/2023		662							662	662			
100155882	CUMMING	GA		06/17/2024		1,325							1,325	1,325			
100159308	PRINCETON	TX		07/15/2024		729							729	729			
100140493	LEHIGH ACRES	FL		01/19/2024		562							562	562			
100140496	LEHIGH ACRES	FL		01/19/2024		562							562	562			
100159385	SAN ANTONIO	TX		07/15/2024		889							889	889			
100146898	MCKINNEY	TX		03/26/2024		643							643	643			
100146899	MCKINNEY	TX		03/26/2024		643							643	643			
100165077	ROSWELL	GA		08/28/2024		7,107							7,107	7,107			
100143396	APACHE JUNCTION	AZ		02/16/2024		1,091							1,091	1,091			
100025963	PHOENIX	AZ		09/20/2018		1,000							1,000	1,000			
100135699	DECATUR	GA		11/09/2023		549							549	549			
100159339	BLOOMINGDALE	GA		07/15/2024		764							764	764			
100065148	SAN DIEGO	CA		07/14/2021		1,522							1,522	1,522			
100168821	ZEPHYRHILLS	FL		09/26/2024		633							633	633			
100168914	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100030913	SAN JOSE	CA		04/09/2019		2,060							2,060	2,060			
100165531	DEL VALLE	TX		08/29/2024		653							653	653			
100115566	GAITHERSBURG	MD		07/19/2023		1,957							1,957	1,957			
100000614	SUMNER	WA		09/27/2016		1,180							1,180	1,180			
100152760	EDGEWOOD	MD		05/22/2024		539							539	539			
100165285	KISSIMMEE	FL		08/29/2024		698							698	698			
100160116	DALLAS	GA		07/17/2024		1,241							1,241	1,241			
100159294	COLORADO SPRINGS	CO		07/15/2024		582							582	582			
100164068	CAPE CORAL	FL		08/21/2024		330							330	330			
100084757	ELK GROVE	CA		08/02/2022		903							903	903			
100161075	RALEIGH	NC		07/24/2024		1,340							1,340	1,340			
100136479	FORT WORTH	TX		11/20/2023		879							879	879			
100119984	WAKE FOREST	NC		08/11/2023		887							887	887			
100029784	AROMAS	CA		10/26/2018		2,538							2,538	2,538			
100147954	ANKENY	IA		04/08/2024		708							708	708			
100172203	MISSION	TX		10/17/2024		1,952							1,952	1,952			
100182008	SPOKANE	WA		12/12/2024		775							775	775			
100149434	CENTERTON	AR		04/24/2024		776							776	776			
100181936	GRAND RAPIDS	MI		12/12/2024		1,055							1,055	1,055			
100142732	OCEAN VIEW	DE		02/08/2024		668							668	668			
100159394	IOWA CITY	IA		07/15/2024		1,398							1,398	1,398			
100136195	APOLLO BEACH	FL		11/20/2023		3,172							3,172	3,172			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146984	NAPLES	FL		03/26/2024		713							713	713			
100086963	MANCHESTER	NH		10/24/2022		668							668	668			
100179952	SUMMERVILLE	SC		11/25/2024		830							830	830			
100172799	DENVER	NC		12/06/2024		752							752	752			
100102504	PACE	FL		06/07/2023		367							367	367			
100176742	LITTLE ELM	TX		11/15/2024		1,265							1,265	1,265			
100172469	CLEVELAND	OH		10/23/2024		614							614	614			
100142594	AYNOR	SC		02/08/2024		613							613	613			
100165240	BIRMINGHAM	AL		08/29/2024		674							674	674			
100116349	CHARLOTTE	NC		07/20/2023		1,619							1,619	1,619			
100031523	MIRAMAR	FL		03/29/2019		1,383							1,383	1,383			
100057929	WEST ORANGE	NJ		06/30/2021		2,023							2,023	2,023			
100173296	REDMOND	OR		10/30/2024		650							650	650			
100156504	MADISON	WI		06/24/2024		1,303							1,303	1,303			
100160579	PUNTA GORDA	FL		07/19/2024		700							700	700			
100130182	OMAHA	NE		11/15/2023		512							512	512			
100172201	SUGAR LAND	TX		10/17/2024		684							684	684			
100178257	GASTONIA	NC		11/19/2024		882							882	882			
100145054	UNITED KINGDOM	GBR		03/12/2024		(41)							(41)		41		41
100134748	GARLAND	TX		10/30/2023		2,194							2,194	2,194			
100182096	SUMMERVILLE	SC		12/12/2024		3,152							3,152	3,152			
100100647	BAKERSFIELD	CA		04/28/2023		484							484	484			
100135114	PALM BAY	FL		11/01/2023		1,099							1,099	1,099			
100146929	CHARLOTTE	NC		03/26/2024		977							977	977			
100162951	HOUSTON	TX		08/12/2024		690							690	690			
100150556	GARNER	NC		05/03/2024		754							754	754			
100176825	PIGEON FORGE	TN		11/15/2024		602							602	602			
100141880	ANAHEIM	CA		03/27/2024		169,476							169,476	169,476			
100032152	SAN JOSE	CA		03/29/2019		3,128							3,128	3,128			
100140994	COSTA MESA	CA		02/20/2024		3,705							3,705	3,705			
100116013	SUGAR LAND	TX		07/20/2023		901							901	901			
100088046	YUCCA VALLEY	CA		10/25/2022		642							642	642			
100164531	CHARLOTTE	NC		08/21/2024		18,119							18,119	18,119			
100156582	RALEIGH	NC		06/24/2024		743							743	743			
100064604	LAKELAND	FL		07/01/2021		1,731							1,731	1,731			
100150015	WEBSTER	MA		06/07/2024		679							679	679			
100160217	CONWAY	SC		07/18/2024		906							906	906			
100145270	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100168401	DUNSMUIR	CA		09/25/2024		605							605	605			
100013280	LAS VEGAS	NV		05/25/2017		1,094							1,094	1,094			
100179955	YORKVILLE	IL		11/25/2024		617							617	617			
100026674	PACOIMA	CA		09/26/2018		1,455							1,455	1,455			
100181273	NASHVILLE	TN		12/06/2024		2,997							2,997	2,997			
100110605	KNOXVILLE	TN		06/30/2023		1,099							1,099	1,099			
100175101	KATY	TX		11/05/2024		448							448	448			
100143215	FORT WORTH	TX		02/16/2024		982							982	982			
100149459	TIETON	WA		04/24/2024		783							783	783			
100084495	LAWRENCEVILLE	GA		09/02/2022		860							860	860			
100140119	FORT WORTH	TX		01/09/2024		901							901	901			
100175777	TRENTON	NJ		11/12/2024		682							682	682			
100065371	ATLANTA	GA		07/28/2021		1,451							1,451	1,451			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175266	VICTORVILLE	CA		11/05/2024		720							720	720			
100110583	STILLWATER	OK		06/30/2023		2,430							2,430	2,430			
100023403	IMPERIAL BEACH	CA		08/16/2018		2,133							2,133	2,133			
100055826	METHUEN	MA		03/23/2021		1,119							1,119	1,119			
100154518	NEW HAVEN	CT		06/14/2024		556							556	556			
100141023	ROSENBERG	TX		02/20/2024		652							652	652			
100110362	BLUE RIDGE	GA		06/30/2023		702							702	702			
100153944	LONG BEACH	CA		06/05/2024		648							648	648			
100140597	ANNA	TX		01/19/2024		577							577	577			
100185364	ORLANDO	FL		12/20/2024		3,596							3,596	3,596			
100099657	PORT RICHEY	FL		04/06/2023		701							701	701			
100169789	LOGANVILLE	GA		09/30/2024		626							626	626			
100168394	GRAND JUNCTION	CO		09/25/2024		627							627	627			
100149418	LANCASTER	PA		04/24/2024		3,953							3,953	3,953			
100162944	LINDEN	VA		08/12/2024		618							618	618			
100161299	LAKE JACKSON	TX		07/25/2024		420							420	420			
100143273	ZEPHYRHILLS	FL		02/16/2024		863							863	863			
100169053	DENNISON	OH		09/27/2024		586							586	586			
100164780	NOKOMIS	FL		08/26/2024		538							538	538			
100066975	SAUGUS	MA		08/02/2021		2,853							2,853	2,853			
100137826	EDMOND	OK		12/08/2023		595							595	595			
100185798	SALEM	OH		12/26/2024		657							657	657			
100153713	BUFORD	GA		07/11/2024		679							679	679			
100044233	VISTA	CA		08/19/2020		1,502							1,502	1,502			
100182430	CHAMPLIN	MN		12/12/2024		608							608	608			
100100656	WOODBRIDGE	VA		04/28/2023		1,164							1,164	1,164			
100156589	HAMPTON	GA		06/24/2024		4,105							4,105	4,105			
100143362	LAS VEGAS	NV		02/16/2024		247							247	247			
100137083	CHARLOTTE	NC		11/28/2023		879							879	879			
100142651	HERMITAGE	TN		02/08/2024		626							626	626			
100068457	CLERMONT	FL		08/25/2021		1,419							1,419	1,419			
100159662	NASHVILLE	TN		08/23/2024		629							629	629			
100079187	NEW CITY	NY		02/24/2022		1,341							1,341	1,341			
100166205	SAN ANTONIO	TX		09/09/2024		840							840	840			
100138276	SHELTON	WA		12/18/2023		403							403	403			
100168055	RICHMOND	VA		09/20/2024		3,317							3,317	3,317			
100185863	PHOENIX	AZ		12/26/2024		598							598	598			
100166987	MOORESVILLE	NC		09/13/2024		679							679	679			
100141860	CHINO	CA		03/27/2024		571							571	571			
100137096	LIBERTY	TN		11/28/2023		812							812	812			
100146945	ALBUQUERQUE	NM		03/26/2024		682							682	682			
100164845	HOUSTON	TX		08/26/2024		609							609	609			
100048972	PATCHOGUE	NY		11/20/2020		1,171							1,171	1,171			
100110808	GRONINGEN	NLD		06/28/2023		(98)							(98)		98		98
100049742	MIAMI	FL		11/20/2020		905							905	905			
100081948	UTRECHT	NLD		03/30/2022		(47)							(47)		47		47
100149957	NORTH CHARLESTON	SC		06/07/2024		549							549	549			
100173103	WESLEY CHAPEL	FL		10/30/2024		665							665	665			
100115143	ANDOVER	NJ		07/17/2023		656							656	656			
100078573	ROTTERDAM	NLD		01/26/2022		(17)							(17)		17		17
100070275	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(50)							(50)		50		50

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100054675	BLOOMFIELD	NJ		03/23/2021		1,209							1,209	1,209			
100088537	ROTTERDAM	NLD		10/27/2022		(78)							(78)		78		78
100065738	IRVINE	CA		07/28/2021		1,547							1,547	1,547			
100137838	FORT MYERS	FL		12/08/2023		718							718	718			
100075871	ZALTBOMMEL	NLD		11/24/2021		(61)							(61)		61		61
100149925	PANAMA CITY BEACH	FL		06/07/2024		10,229							10,229	10,229			
100075861	AMSTERDAM	NLD		11/24/2021		(99)							(99)		99		99
100166112	MYRTLE BEACH	SC		09/09/2024		18,446							18,446	18,579		133	133
100078627	DEN HAAG	NLD		01/26/2022		(51)							(51)		51		51
100030973	PORT HUENEME	CA		03/29/2019		2,556							2,556	2,556			
100026929	KISSIMMEE	FL		09/26/2018		1,047							1,047	1,047			
100030644	WESLEY CHAPEL	FL		04/09/2019		2,109							2,109	2,109			
100120962	CHARLOTTE	NC		08/30/2023		984							984	984			
100170365	SAINT MICHAEL	MN		10/08/2024		32,847							32,847	32,954		107	107
100169165	ROWLETT	TX		09/27/2024		752							752	752			
100168912	UNITED KINGDOM	GBR		09/26/2024		1							1		(1)		(1)
100091980	KATY	TX		02/07/2023		457							457	457			
100100677	LA PLATA	MD		04/28/2023		1,205							1,205	1,205			
100028383	MEDFORD	NY		10/26/2018		1,221							1,221	1,221			
100142504	ACWORTH	GA		02/08/2024		1,304							1,304	1,304			
100162601	SUWANEE	GA		08/12/2024		636							636	636			
100170477	CRYSTAL LAKE	IL		10/09/2024		641							641	641			
100149559	CHARLOTTE	NC		04/26/2024		2,012							2,012	2,012			
100151012	LAS VEGAS	NV		05/08/2024		22,150							22,150	22,248		98	98
100060080	PERRIS	CA		06/25/2021		1,431							1,431	1,431			
100147867	WOODBURY	MN		04/08/2024		990							990	990			
100147865	WOODBURY	MN		04/08/2024		990							990	990			
100168327	ATHENS	GA		09/20/2024		1,633							1,633	1,633			
100119440	HACKETTSTOWN	NJ		07/31/2023		1,515							1,515	1,515			
100116608	HOUSTON	TX		07/20/2023		1,477							1,477	1,477			
100115823	BENTONVILLE	AR		07/20/2023		1,416							1,416	1,416			
100020368	MONTEREY	CA		07/27/2018		2,031							2,031	2,031			
100180219	IDAHO FALLS	ID		11/25/2024		716							716	716			
100116009	SACRAMENTO	CA		07/20/2023		688							688	688			
100175620	MISSOURI CITY	TX		11/12/2024		832							832	832			
100181630	BOCA RATON	FL		12/11/2024		602							602	602			
100140008	COLUMBIA	MD		01/09/2024		647							647	647			
100176550	PAYSON	AZ		11/15/2024		668							668	668			
100132136	DENTON	TX		10/13/2023		1,001							1,001	1,001			
100089042	SAN ANTONIO	TX		11/04/2022		570							570	570			
100180578	BELLFLOWER	CA		11/26/2024		658							658	658			
100170206	BENTON HARBOR	MI		10/08/2024		755							755	755			
100071101	APPLE VALLEY	CA		10/01/2021		1,695							1,695	1,695			
100131939	NAMPA	ID		10/13/2023		738							738	738			
100162881	ALBUQUERQUE	NM		08/12/2024		626							626	626			
100110060	PIKESVILLE	MD		06/23/2023		622							622	622			
100133679	HUTTO	TX		10/23/2023		643							643	643			
100080459	NAPLES	FL		03/10/2022		3,847							3,847	3,847			
4010053289	BUFFALO	NY		08/24/2023		400							400	400			
100144779	UNITED KINGDOM	GBR		03/12/2024		34							34		(34)		(34)
100143068	MIDLOTHIAN	VA		02/14/2024		479							479	479			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066815	AMHERST	NY		08/02/2021		1,752							1,752	1,752			
100160913	PORT CHARLOTTE	FL		07/24/2024		639							639	639			
100151218	FORT WASHINGTON	MD		05/10/2024		641							641	641			
100081271	MORRISVILLE	NC		03/18/2022		1,572							1,572	1,572			
100169794	BURLESON	TX		09/30/2024		1,223							1,223	1,223			
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,408							1,408	1,408			
100173473	GLASSBORO	NJ		10/29/2024		703							703	703			
100065193	COLLEGE PLACE	WA		07/14/2021		1,560							1,560	1,560			
100161978	DALLAS	TX		07/31/2024		481							481	481			
100165245	DAVENPORT	FL		08/29/2024		665							665	665			
100135688	TAMPA	FL		11/09/2023		391							391	391			
100182588	ANNA	TX		12/12/2024		722							722	722			
100147509	CHARLOTTE	NC		04/03/2024		1,310							1,310	1,310			
100168108	PALM DESERT	CA		09/20/2024		2,007							2,007	2,007			
100169117	BELMONT	NC		09/27/2024		570							570	570			
100031965	CHULA VISTA	CA		03/29/2019		1,782							1,782	1,782			
100152648	MECHANICSBURG	PA		05/17/2024		758							758	758			
100067666	HOUSTON	TX		09/23/2021		1,539							1,539	1,539			
100176686	MERIDEN	CT		11/15/2024		598							598	598			
100182543	LANGHORNE	PA		12/12/2024		678							678	678			
100162880	CHARLOTTE	NC		08/12/2024		687							687	687			
100049695	MIRAMAR	FL		11/20/2020		864							864	864			
100132604	WILMINGTON	DE		11/03/2023		605							605	605			
100168417	ARCOLA	TX		09/25/2024		832							832	832			
100172550	TULSA	OK		10/23/2024		645							645	645			
100080450	HOMEDALE	ID		03/10/2022		1,733							1,733	1,733			
100024824	PALMDALE	CA		09/20/2018		919							919	919			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		1,637							1,637	1,637			
100136056	CINCINNATI	OH		11/16/2023		642							642	642			
100110244	NORTH WILDWOOD	NJ		06/30/2023		1,023							1,023	1,023			
100132265	DAYTONA BEACH	FL		10/13/2023		840							840	840			
100026939	SALINAS	CA		09/26/2018		839							839	839			
100181950	ROSENBERG	TX		12/12/2024		672							672	672			
100088369	DOUGLASVILLE	GA		01/06/2023		551							551	551			
100159341	LAND O LAKES	FL		07/15/2024		952							952	952			
100142698	FORT WORTH	TX		02/08/2024		865							865	865			
100163001	FORT MYERS	FL		08/12/2024		618							618	618			
100118961	ONTARIO	CA		07/27/2023		51,935							51,935	51,935			
100176204	NEWINGTON	CT		12/20/2024		548							548	548			
100176936	OTTUMWA	IA		11/15/2024		600							600	600			
100159991	NORTH MIAMI	FL		08/16/2024		721							721	721			
100171794	FORNEY	TX		10/17/2024		417							417	417			
100109000	ROSELLE	IL		05/31/2023		4,851							4,851	4,851			
100108113	ASHLAND	VA		05/24/2023		534							534	534			
100144209	POOLER	GA		03/07/2024		550							550	550			
100149479	COLUMBIA	SC		04/24/2024		648							648	648			
100174333	SAINT LOUIS	MO		10/31/2024		806							806	806			
100131675	BEECHGROVE	TN		10/06/2023		1,197							1,197	1,197			
100136505	TUCSON	AZ		11/20/2023		1,117							1,117	1,117			
100026227	COLCHESTER	CT		09/20/2018		1,469							1,469	1,469			
100135510	CHARLOTTE	NC		11/13/2023		704							704	704			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100135821	CHARLOTTE	NC		11/10/2023		673							673	673			
100148621	CLOVIS	CA		05/15/2024		576							576	576			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		1,407							1,407	1,407			
100165469	TUCSON	AZ		08/29/2024		632							632	632			
100128044	BALTIMORE	MD		09/08/2023		866							866	866			
100129691	AUBREY	TX		09/29/2023		889							889	889			
100115507	KENNEWICK	WA		07/17/2023		975							975	975			
100153177	DURHAM	NC		05/30/2024		774							774	774			
100169845	BURLESON	TX		09/30/2024		802							802	802			
100149379	MANOR	TX		04/24/2024		1,719							1,719	1,719			
100012723	PEORIA	AZ		05/25/2017		1,091							1,091	1,091			
100133148	LAWRENCEVILLE	GA		11/29/2023		693							693	693			
100060205	CHESTERFIELD	MO		06/25/2021		1,531							1,531	1,531			
100132646	YAKIMA	WA		11/03/2023		662							662	662			
100079791	SAN BERNARDINO	CA		04/08/2022		1,471							1,471	1,471			
100159352	SHERRILLS FORD	NC		07/15/2024		858							858	858			
100144154	CLOVIS	CA		03/07/2024		681							681	681			
100065308	VANCOUVER	WA		07/28/2021		2,165							2,165	2,165			
100133743	KISSIMMEE	FL		10/23/2023		3,253							3,253	3,253			
100165317	NORTH MIAMI	FL		08/29/2024		442							442	442			
100114976	DRIPPING SPRINGS	TX		07/14/2023		17,077							17,077	17,077			
100157658	OCALA	FL		06/28/2024		675							675	675			
100128162	CAPE MAY	NJ		09/18/2023		681							681	681			
100182582	PENDERGRASS	GA		12/12/2024		746							746	746			
100147604	OWASSO	OK		04/04/2024		778							778	778			
100117708	PALMDALE	CA		07/20/2023		1,083							1,083	1,083			
100148119	KATY	TX		04/10/2024		435							435	435			
100158260	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100141872	WEBSTER	TX		03/27/2024		737							737	737			
100143281	BEL AIRE	KS		02/16/2024		663							663	663			
100100948	WILLIS	TX		04/28/2023		1,466							1,466	1,466			
100171924	WESTON	TX		10/17/2024		730							730	730			
100011494	SAN DIEGO	CA		12/23/2016		1,281							1,281	1,281			
100071267	CONROE	TX		10/01/2021		2,707							2,707	2,707			
100133727	TUCSON	AZ		10/23/2023		1,134							1,134	1,134			
100129627	INDIANAPOLIS	IN		09/29/2023		782							782	782			
100175990	TAMPA	FL		11/14/2024		781							781	781			
100182084	INDIAN TRAIL	NC		12/12/2024		895							895	895			
100186335	CHESTER	VA		12/30/2024		590							590	590			
100012350	STATEN ISLAND	NY		04/28/2017		1,399							1,399	1,399			
100148313	BIRMINGHAM	AL		04/12/2024		650							650	650			
100152408	PORT RICHEY	FL		05/17/2024		627							627	627			
100165041	LEAGUE CITY	TX		08/28/2024		546							546	546			
100013588	PUYALLUP	WA		05/25/2017		981							981	981			
100149847	DURHAM	NC		04/29/2024		491							491	491			
100168209	NEWARK	DE		09/20/2024		15,715							15,715	15,715			
100182098	PRINCETON	TX		12/12/2024		2,176							2,176	2,176			
100176756	AVONDALE	AZ		11/15/2024		736							736	736			
100164803	BERLIN	MD		08/26/2024		856							856	856			
100140457	LEHI	UT		01/18/2024		672							672	672			
100137665	DAYTON	NJ		12/08/2023		640							640	640			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159642	HINSDALE	IL		08/23/2024		2,140							2,140	2,140			
100133537	BLUE RIDGE	GA		10/19/2023		548							548	548			
100165778	SPRING	TX		08/29/2024		672							672	672			
100162814	CROFTON	MD		08/12/2024		650							650	650			
100162888	KATY	TX		08/12/2024		725							725	725			
100150714	FLOWERY BRANCH	GA		05/06/2024		573							573	573			
100175199	HARKER HEIGHTS	TX		11/05/2024		819							819	819			
100175201	HARKER HEIGHTS	TX		11/05/2024		819							819	819			
100175203	HARKER HEIGHTS	TX		11/05/2024		819							819	819			
100132482	GREENVILLE	SC		11/03/2023		677							677	677			
100026316	BELL GARDENS	CA		09/20/2018		2,373							2,373	2,373			
100102807	MIDDLETOWN	OH		06/22/2023		563							563	563			
100170293	CROSSVILLE	TN		10/08/2024		1,039							1,039	1,039			
100175224	CHARLOTTE	NC		11/05/2024		558							558	558			
100164792	BRADENTON	FL		08/26/2024		11,068							11,068	11,175		107	107
100011659	RIVERHEAD	NY		03/08/2017		2,158							2,158	2,158			
100139774	UNITED KINGDOM	GBR		12/18/2023		(45)							(45)		45		45
100143401	DAVENPORT	FL		02/16/2024		363							363	363			
100057639	SCOTTSDALE	AZ		06/30/2021		1,026							1,026	1,026			
100115543	PROVIDENCE	RI		07/19/2023		904							904	904			
100155121	SAN ANTONIO	TX		07/19/2024		628							628	628			
100136404	HERNANDO	FL		11/20/2023		927							927	927			
100101582	OCOEE	FL		04/26/2023		780							780	780			
100150534	WALESKA	GA		05/03/2024		741							741	741			
100173419	ABILENE	TX		10/29/2024		590							590	590			
100091119	DENVER	CO		01/31/2023		2,401							2,401	2,401			
100110304	SAINT PETERS	MO		06/30/2023		718							718	718			
100116021	BRASELTON	GA		07/20/2023		842							842	842			
100110152	MANOR	TX		06/29/2023		682							682	682			
100100177	LAKEHURST	NJ		03/17/2023		626							626	626			
100025143	SANTA MARIA	CA		09/20/2018		1,475							1,475	1,475			
100133888	LAS VEGAS	NV		11/29/2023		2,237							2,237	2,237			
100115056	DAVENPORT	FL		07/14/2023		1,056							1,056	1,056			
100147060	CHARLOTTESVILLE	VA		03/27/2024		21,689							21,689	21,689			
100100824	WOODBURN	OR		04/28/2023		2,762							2,762	2,762			
100166922	JEFFERSONVILLE	IN		09/13/2024		611							611	611			
100128765	PORTERVILLE	CA		09/21/2023		804							804	804			
100065367	KEYPORT	NJ		07/28/2021		1,426							1,426	1,426			
100161789	HACKETTSTOWN	NJ		07/31/2024		668							668	668			
100168568	LYNCHBURG	VA		09/25/2024		679							679	679			
100076148	DAVENPORT	FL		01/07/2022		1,275							1,275	1,275			
100185106	BALTIMORE	MD		12/20/2024		689							689	689			
100155057	SPRING HILL	FL		07/19/2024		633							633	633			
100024572	LYNWOOD	CA		09/20/2018		1,175							1,175	1,175			
100180415	EAGLE RIVER	AK		11/25/2024		977							977	977			
100061844	PASO ROBLES	CA		07/01/2021		1,525							1,525	1,525			
100119320	PORT ORANGE	FL		07/31/2023		787							787	787			
100158734	ZEBULON	NC		07/10/2024		1,014							1,014	1,014			
100132687	MARYSVILLE	WA		11/03/2023		565							565	565			
100173006	WESTON	FL		10/25/2024		902							902	902			
100115706	HARTFORD	CT		07/20/2023		729							729	729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109034	LOGANVILLE	GA		06/02/2023		990							990	990			
100100896	SAN ANTONIO	TX		04/28/2023		379							379	379			
100140522	ANNA	TX		01/19/2024		650							650	650			
100156533	CAPE CORAL	FL		06/24/2024		715							715	715			
100160128	OOLTEWAH	TN		07/17/2024		1,237							1,237	1,237			
100168397	MANDEVILLE	LA		09/25/2024		547							547	547			
100026087	KAILUA KONA	HI		09/20/2018		962							962	962			
100168413	MESQUITE	TX		09/25/2024		722							722	722			
100148371	FORT WORTH	TX		04/12/2024		946							946	946			
100062336	CALVERT CITY	KY		07/01/2021		1,733							1,733	1,733			
100180046	SNOWFLAKE	AZ		11/25/2024		132,739							132,739	132,739			
100151655	FRONT ROYAL	VA		05/10/2024		724							724	724			
100121009	MIRAMAR	FL		08/30/2023		900							900	900			
100054739	STATEN ISLAND	NY		03/23/2021		4,023							4,023	4,023			
100151534	LAKEVILLE	MN		05/10/2024		1,039							1,039	1,039			
100169649	MONTGOMERY	AL		09/30/2024		648							648	648			
100134885	LAS VEGAS	NV		10/30/2023		671							671	671			
100138281	OCOEE	FL		12/18/2023		410							410	410			
100057807	VANCOUVER	WA		06/30/2021		1,556							1,556	1,556			
100049487	LOS ANGELES	CA		11/20/2020		1,377							1,377	1,377			
100099891	HILLSBOROUGH	NJ		03/28/2023		2,335							2,335	2,335			
100161147	WILMINGTON	NC		07/24/2024		559							559	559			
100160530	CASA GRANDE	AZ		07/19/2024		311							311	311			
100082593	LOVELAND	CO		04/14/2022		1,885							1,885	1,885			
100149487	NORTHPORT	AL		04/24/2024		658							658	658			
100174968	WETHERSFIELD	CT		10/31/2024		6,890							6,890	6,890			
100157974	SARASOTA	FL		07/09/2024		1,344							1,344	1,344			
100026006	CARY	IL		09/20/2018		1,457							1,457	1,457			
100160963	PORT ISABEL	TX		07/24/2024		772							772	772			
100136393	ORLANDO	FL		11/20/2023		15,803							15,803	15,936		133	133
100166190	NO OAKS	MN		09/09/2024		1,045							1,045	1,045			
100162686	NORTH LAS VEGAS	NV		08/12/2024		786							786	786			
100147769	PHILADELPHIA	PA		04/08/2024		636							636	636			
100162769	FORNEY	TX		08/12/2024		793							793	793			
100137463	FORT MYERS	FL		01/11/2024		615							615	615			
100179586	MURFREESBORO	TN		11/21/2024		686							686	686			
100076117	NORTH LAS VEGAS	NV		01/07/2022		1,522							1,522	1,522			
100135829	MEBANE	NC		11/10/2023		916							916	916			
100119315	PARRISH	FL		07/31/2023		888							888	888			
100131903	DEL VALLE	TX		10/13/2023		675							675	675			
100014592	LYNNWOOD	WA		09/27/2017		1,232							1,232	1,232			
100158166	WOODSTOCK	GA		07/09/2024		627							627	627			
100078345	TEMPE	AZ		02/10/2022		2,094							2,094	2,094			
100081768	BUFORD	GA		03/25/2022		1,400							1,400	1,400			
100024094	MORRO BAY	CA		09/10/2018		2,123							2,123	2,123			
100164627	FORNEY	TX		08/21/2024		566							566	566			
100158760	ROCKINGHAM	VA		07/10/2024		560							560	560			
100179566	LAKEWOOD	OH		11/21/2024		712							712	712			
100134909	DURHAM	NC		10/30/2023		621							621	621			
100166228	STEPHENS CITY	VA		09/09/2024		825							825	825			
100151658	COLORADO SPRINGS	CO		05/10/2024		708							708	708			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138401	FORT WORTH	TX		12/18/2023		516							516	516			
100100113	ARCADIA	FL		03/28/2023		760							760	760			
100166257	MCKINNEY	TX		09/09/2024		825							825	825			
100136146	GRAND PRAIRIE	TX		12/18/2023		415							415	415			
100090383	TEMPLE	TX		12/28/2022		598							598	598			
100156547	HOOVER	AL		06/24/2024		627							627	627			
100172370	LAS VEGAS	NV		10/23/2024		583							583	583			
100158597	MAPLE GROVE	MN		07/10/2024		579							579	579			
100158600	MAPLE GROVE	MN		07/10/2024		579							579	579			
100081361	GILBERT	AZ		03/18/2022		1,552							1,552	1,552			
100119974	MAGNA	UT		08/11/2023		681							681	681			
100078972	FALL RIVER	MA		02/24/2022		1,309							1,309	1,309			
100116258	EAST ORANGE	NJ		07/20/2023		1,282							1,282	1,282			
100012608	MASTIC	NY		05/25/2017		1,254							1,254	1,254			
100012638	ARLETA	CA		05/25/2017		907							907	907			
100158691	CYPRESS	TX		07/10/2024		521							521	521			
100166224	STEPHENS CITY	VA		09/09/2024		2,049							2,049	2,049			
100065273	TACOMA	WA		07/28/2021		2,641							2,641	2,641			
100152676	SANFORD	FL		05/17/2024		692							692	692			
100078356	PHOENIX	AZ		02/10/2022		1,394							1,394	1,394			
100164573	WINTER HAVEN	FL		08/21/2024		515							515	515			
100134077	PHOENIX	AZ		10/27/2023		608							608	608			
100139482	JOHNSTON	RI		12/28/2023		499							499	499			
100156214	HARTFORD	CT		06/20/2024		394							394	394			
100148302	HAPEVILLE	GA		04/12/2024		746							746	746			
100161012	CALABASH	NC		07/24/2024		710							710	710			
100134685	OCALA	FL		10/30/2023		554							554	554			
100136157	SARASOTA	FL		12/18/2023		405							405	405			
100173223	COLUMBUS	OH		10/30/2024		1,028							1,028	1,028			
100115755	WARWICK	RI		07/20/2023		822							822	822			
100151231	DENTON	TX		05/10/2024		697							697	697			
100145394	UNITED KINGDOM	GBR		03/12/2024		22							22		(22)		(22)
100026218	NORWALK	CT		09/20/2018		1,198							1,198	1,198			
100110665	WINSTON SALEM	NC		06/30/2023		848							848	848			
100164560	SARASOTA	FL		08/21/2024		812							812	812			
100182580	LAS VEGAS	NV		12/12/2024		755							755	755			
100152005	EAGAN	MN		06/14/2024		620							620	620			
100119224	NORTH CHESTERFIELD	VA		07/31/2023		852							852	852			
100167536	SUMMERVILLE	SC		10/31/2024		672							672	672			
100178444	KINGS MOUNTAIN	NC		11/21/2024		3,373							3,373	3,373			
100186557	OCALA	FL		12/30/2024		947							947	947			
100151784	LOS ANGELES	CA		05/10/2024		561							561	561			
100086309	GRONINGEN	NLD		08/29/2022		(68)							(68)		68		68
100116394	FORT WASHINGTON	MD		07/20/2023		1,083							1,083	1,083			
100014785	WASHINGTON	DC		11/06/2017		2,369							2,369	2,369			
100173222	UNION	KY		10/30/2024		839							839	839			
100115871	BELTON	MO		07/20/2023		967							967	967			
100179705	PROVIDENCE VILLAGE	TX		11/21/2024		988							988	988			
100159481	FARMINGTON	NM		07/15/2024		2,734							2,734	2,734			
100165641	DAVIDSON	NC		10/04/2024		639							639	639			
100065183	TEMPE	AZ		07/14/2021		1,514							1,514	1,514			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129705	HAVERSTRAW	NY		09/29/2023		759							759	759			
100182081	RIVERDALE	UT		12/12/2024		861							861	861			
100169798	CASA GRANDE	AZ		09/30/2024		637							637	637			
100158755	RIGBY	ID		07/10/2024		577							577	577			
100159391	KUNA	ID		07/15/2024		671							671	671			
100055385	NEW ROCHELLE	NY		03/23/2021		245							245	245			
100026953	SALINAS	CA		09/26/2018		1,757							1,757	1,757			
100055261	ROUND ROCK	TX		03/23/2021		(53,805)							(53,805)	(53,805)			
100025888	DOWNEY	CA		09/20/2018		1,197							1,197	1,197			
100128935	LAWRENCEVILLE	GA		09/22/2023		635							635	635			
100133665	MONROE	NC		10/23/2023		701							701	701			
100175190	NEW BRUNSWICK	NJ		11/05/2024		761							761	761			
100131980	GERMANTOWN	TN		10/13/2023		703							703	703			
100081150	VANCOUVER	WA		03/18/2022		1,568							1,568	1,568			
100132797	PORT ST. LUCIE	FL		11/03/2023		448							448	448			
100171521	HENDERSON	NV		10/16/2024		697							697	697			
100158546	LIVINGSTON	CA		07/10/2024		617							617	617			
100134505	FEEDING HILLS	MA		10/30/2023		1,080							1,080	1,080			
100090299	HOUSTON	TX		01/13/2023		710							710	710			
100186533	SKOWHEGAN	ME		12/30/2024		612							612	612			
100086952	SAINT CLOUD	FL		10/24/2022		889							889	889			
100115499	APPLE VALLEY	CA		07/17/2023		553							553	553			
100158226	UNITED KINGDOM	GBR		07/09/2024		(15)							(15)		15		15
100134062	SANTA CLARITA	CA		10/27/2023		643							643	643			
100143965	HALETHORPE	MD		02/29/2024		452							452	452			
100166088	STEPHENVILLE	TX		09/09/2024		611							611	611			
100144211	BAKERSFIELD	CA		03/07/2024		1,296							1,296	1,296			
100153094	CHERRY HILL	NJ		06/27/2024		662							662	662			
100135671	AUBREY	TX		11/09/2023		432							432	432			
100136270	AUSTELL	GA		11/20/2023		675							675	675			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		1,066							1,066	1,066			
100158227	UNITED KINGDOM	GBR		07/09/2024		(15)							(15)		15		15
100147084	IRVINGTON	NJ		03/28/2024		436							436	436			
100168206	CHULA VISTA	CA		09/20/2024		3,739							3,739	3,739			
100131584	YOUNGSVILLE	NC		10/06/2023		693							693	693			
100151030	CASA GRANDE	AZ		05/08/2024		4,035							4,035	4,035			
100120540	LUTZ	FL		08/18/2023		1,202							1,202	1,202			
100137409	BONAIRE	GA		01/11/2024		181							181	181			
100173523	LOS BANOS	CA		10/29/2024		733							733	733			
100013344	SURPRISE	AZ		05/25/2017		1,325							1,325	1,325			
100133556	DANBURY	CT		10/19/2023		654							654	654			
100169357	ORLANDO	FL		09/27/2024		2,966							2,966	2,966			
100109722	FARMINGTON	NY		06/16/2023		698							698	698			
100013087	NORWALK	CA		05/25/2017		740							740	740			
100113214	SIMI VALLEY	CA		06/29/2023		1,052							1,052	1,052			
100175892	MCKINNEY	TX		11/14/2024		662							662	662			
100127963	SMYRNA	TN		09/08/2023		1,000							1,000	1,000			
100133484	ANTIOCH	TN		10/19/2023		391							391	391			
100065216	SALT LAKE CTY	UT		07/14/2021		1,547							1,547	1,547			
100168240	HILLSBOROUGH	NJ		09/20/2024		1,406							1,406	1,406			
100128235	ELKTON	MD		09/14/2023		403							403	403			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067857	ORLANDO	FL		09/23/2021		1,393							1,393	1,393			
100084981	LEANDER	TX		09/29/2022		640							640	640			
100163010	DENTON	TX		08/13/2024		634							634	634			
100161397	FORNEY	TX		07/25/2024		385							385	385			
100146742	WAREHAM	MA		03/20/2024		580							580	580			
100152847	WINTER HAVEN	FL		05/22/2024		590							590	590			
100091397	WINSTON	GA		02/22/2023		470							470	470			
100179711	EAGLE MOUNTAIN	UT		11/21/2024		973							973	973			
100084595	JIM THORPE	PA		08/02/2022		759							759	759			
100158261	UNITED KINGDOM	GBR		07/09/2024													
100158798	GARFIELD	AR		07/10/2024		559							559	559			
100012835	CHICAGO	IL		05/25/2017		1,071							1,071	1,071			
100043434	LAKE ODESSA	MI		08/13/2020		1,032							1,032	1,032			
100060268	GREENVILLE	SC		06/25/2021		1,515							1,515	1,515			
100015813	PLYMOUTH	MA		02/27/2018		2,244							2,244	2,244			
100087310	WOOD VILLAGE	OR		10/25/2022		867							867	867			
100156234	ROANOKE	VA		06/20/2024		470							470	470			
100137862	KISSIMMEE	FL		12/08/2023		628							628	628			
100115966	BILLINGS	MT		07/20/2023		906							906	906			
100132280	MIAMI	FL		10/13/2023		1,112							1,112	1,112			
100159395	CANTON	GA		07/15/2024		619							619	619			
100169513	NAPERVILLE	IL		09/30/2024		1,033							1,033	1,033			
100174668	WOODBRIDGE	VA		10/31/2024		491							491	491			
100139989	SMITHVILLE	TX		01/09/2024		618							618	618			
100116061	THE VILLAGES	FL		07/20/2023		770							770	770			
100138787	TERRELL	NC		12/21/2023		656							656	656			
100171894	ALVIN	TX		10/17/2024		668							668	668			
100078559	AMSTERDAM	NLD		01/26/2022		(32)							(32)		32		32
100032094	SAN JOSE	CA		03/29/2019		5,188							5,188	5,188			
100182280	FORT WORTH	TX		12/12/2024		915							915	915			
100164804	GULF SHORES	AL		08/26/2024		3,040							3,040	3,040			
100152707	WENDELL	NC		05/17/2024		895							895	895			
100143067	TUSCALOOSA	AL		02/14/2024		402							402	402			
100116615	BRASELTON	GA		07/20/2023		1,604							1,604	1,604			
100080989	CEDAR PARK	TX		03/18/2022		1,553							1,553	1,553			
100148705	HIAWASSEE	GA		04/17/2024		528							528	528			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		2,020							2,020	2,020			
100141026	POMPANO BEACH	FL		02/20/2024		606							606	606			
100173292	NASHVILLE	TN		10/30/2024		998							998	998			
100171447	SPRING PARK	MN		10/16/2024		607							607	607			
100110650	ATLANTA	GA		06/30/2023		2,258							2,258	2,258			
100099569	CABO SAN LUCAS	MEX		02/17/2023		803							803	803			
100185796	MIAMI	FL		12/26/2024		5,541							5,541	5,541			
100110381	DICKINSON	TX		06/30/2023		703							703	703			
100159434	ZEBULON	NC		07/15/2024		702							702	702			
100110538	LANCASTER	CA		06/30/2023		849							849	849			
100130280	SMYRNA	TN		09/28/2023		272							272	272			
100164555	PENDERGRASS	GA		08/21/2024		701							701	701			
100169727	CLAWSON	MI		09/30/2024		261,916							261,916	261,916			
100168274	ODENTON	MD		09/20/2024		1,876							1,876	1,876			
100180680	BAKERSFIELD	CA		11/26/2024		1,056							1,056	1,056			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182502	NORTH LAS VEGAS	NV		12/12/2024		762							762	762			
100180330	SAN ANTONIO	TX		11/25/2024		842							842	842			
100117146	OCEANSIDE	NY		07/20/2023		83,432							83,432	83,432			
100145234	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100128160	GULF SHORES	AL		09/18/2023		1,013							1,013	1,013			
100167550	SUMMERVILLE	SC		10/31/2024		689							689	689			
100150564	BRICK	NJ		05/03/2024		645							645	645			
100186627	HENDERSON	NV		12/30/2024		14,069							14,069	14,069			
100115294	STRATFORD	CT		07/17/2023		681							681	681			
100149552	KATY	TX		04/26/2024		56,077							56,077	56,077			
100175051	BETHLEHEM	PA		11/05/2024		676							676	676			
100169757	CONCORD	NC		09/30/2024		689							689	689			
100173335	LEHI	UT		10/30/2024		751							751	751			
100179471	ROUND ROCK	TX		11/21/2024		2,383							2,383	2,383			
100071628	LAS VEGAS	NV		10/14/2021		1,369							1,369	1,369			
100166267	CHICO	CA		09/09/2024		616							616	616			
100161437	ROYSE CITY	TX		07/29/2024		622							622	622			
100182144	THE VILLAGES	FL		12/12/2024		704							704	704			
100132237	CHARLOTTE	NC		10/13/2023		691							691	691			
100139682	UNITED KINGDOM	GBR		12/18/2023		26							26		(26)		(26)
100011150	POTTSTOWN	PA		01/27/2017		275							275	275			
100168258	WINDSOR	CO		09/20/2024		1,332							1,332	1,332			
100150509	DELTONA	FL		05/03/2024		1,881							1,881	1,881			
100168406	ARLINGTON	TX		09/25/2024		1,445							1,445	1,445			
100102022	HOUSTON	TX		04/14/2023		642							642	642			
100151353	GULFPORT	FL		05/10/2024		566							566	566			
100157932	BUFFALO	NY		07/09/2024		662							662	662			
100173313	MONROE	NC		10/30/2024		652							652	652			
100171641	MORENO VALLEY	CA		10/16/2024		1,088							1,088	1,088			
100182463	ST. AUGUSTINE	FL		12/12/2024		843							843	843			
100071981	SCHAUMBURG	IL		10/29/2021		349							349	349			
100185646	UNITED KINGDOM	GBR		12/20/2024		(24)							(24)		24		24
100031769	ESCONDIDO	CA		03/29/2019		1,714							1,714	1,714			
100137674	LOGANVILLE	GA		12/08/2023		876							876	876			
100054069	WAIPAHU	HI		03/23/2021		2,866							2,866	2,866			
100164765	VENICE	FL		08/26/2024		776							776	776			
100048401	NAPA	CA		11/20/2020		1,278							1,278	1,278			
100149410	GARNER	NC		04/24/2024		75,795							75,795	75,795			
100150959	NEW SMYRNA	FL		05/08/2024		766							766	766			
100057735	BOWIE	MD		06/30/2021		1,407							1,407	1,407			
100115747	BAKERSFIELD	CA		07/20/2023		805							805	805			
100147262	MIDDLETOWN	NY		03/28/2024		683							683	683			
100138337	PORT ORCHARD	WA		12/18/2023		838							838	838			
100076270	BLUFFTON	SC		01/07/2022		1,494							1,494	1,494			
100170168	FREDERICKSBURG	TX		10/08/2024		1,121							1,121	1,121			
100155273	CHELSEA	MA		07/19/2024		8,954							8,954	8,954			
100111974	SAN DIEGO	CA		06/29/2023		4,600							4,600	4,600			
100100804	STAFFORD	VA		04/28/2023		964							964	964			
100152827	WORCESTER	MA		05/22/2024		2,683							2,683	2,683			
100142691	MILLVILLE	DE		02/08/2024		847							847	847			
100129404	NASHVILLE	TN		09/26/2023		1,039							1,039	1,039			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078804	COLORADO SPRINGS	CO		02/24/2022		1,501							1,501	1,501			
100182010	AUBREY	TX		12/12/2024		860							860	860			
100155296	SAN DIEGO	CA		07/19/2024		478							478	478			
100165556	ST GEORGE	UT		08/29/2024		874							874	874			
100163810	GRESHAM	OR		09/27/2024		628							628	628			
100100845	HAGERSTOWN	MD		04/28/2023		762							762	762			
100148887	HOUSTON	TX		04/17/2024		2,903							2,903	2,903			
100186405	SPANISH FORK	UT		12/30/2024		717							717	717			
100109923	GLASSBORO	NJ		06/22/2023		640							640	640			
100068273	PORTLAND	OR		08/25/2021		1,439							1,439	1,439			
100149301	WASHINGTON	DC		04/24/2024		626							626	626			
100180831	EINDHOVEN	NLD		11/27/2024		(68)							(68)		68		68
100185694	S-GRAVENHAGE	NLD		12/20/2024		(60)							(60)		60		60
100172746	YAKIMA	WA		11/21/2024		1							1	1			
100171786	CONCORD	NC		10/17/2024		1,081							1,081	1,081			
100167544	SHELTON	WA		10/31/2024		607							607	607			
100114911	ODESSA	TX		07/13/2023		190							190	190			
100109085	DENVER	CO		06/05/2023		621							621	621			
100080427	HOUSTON	TX		04/14/2022		1,042							1,042	1,042			
100172309	MARYVILLE	TN		10/21/2024		668							668	668			
100156231	PANAMA CITY BEACH	FL		06/20/2024		996							996	996			
100087641	DEN HAAG	NLD		09/27/2022		(77)							(77)		77		77
100143829	TILBURG	NLD		02/27/2024		(67)							(67)		67		67
100168940	EINDHOVEN	NLD		09/26/2024		(70)							(70)		70		70
100176546	HAMPTON	GA		11/15/2024		926							926	926			
100182125	DELTONA	FL		12/12/2024		777							777	777			
100171547	ROSENBERG	TX		10/16/2024		847							847	847			
100159885	MIAMI	FL		08/16/2024		493							493	493			
100108049	VERO BEACH	FL		05/25/2023		692							692	692			
100155038	ORLANDO	FL		07/19/2024		485							485	485			
100168928	APELDOORN	NLD		09/26/2024		(93)							(93)		93		93
100139921	NETHERLANDS	NLD		12/28/2023		(87)							(87)		87		87
100080222	SAVANNAH	GA		02/25/2022		1,089							1,089	1,089			
100109755	COLUMBUS	OH		06/16/2023		634							634	634			
100158687	FORT WORTH	TX		07/10/2024		891							891	891			
100171157	PLEASANT GROVE	UT		11/22/2024		635							635	635			
100075977	MIAMI	FL		01/07/2022		1,206							1,206	1,206			
100164769	STARBUCK	MN		08/26/2024		566							566	566			
100142539	WESLEY CHAPEL	FL		02/08/2024		651							651	651			
100110458	KYLE	TX		06/30/2023		919							919	919			
100173090	ANKENY	IA		10/30/2024		805							805	805			
100181214	NORTH LAS VEGAS	NV		12/06/2024		838							838	838			
100152701	ACWORTH	GA		05/17/2024		798							798	798			
100160147	HUTTO	TX		07/17/2024		635							635	635			
100148150	KODAK	TN		05/15/2024		556							556	556			
100186192	PORT SAINT LUCIE	FL		12/27/2024		1,141							1,141	1,141			
100159340	CEDAR CITY	UT		07/15/2024		860							860	860			
100186403	MEMPHIS	TN		12/30/2024		762							762	762			
100143124	NAPLES	FL		02/16/2024		823							823	823			
100030876	BRIARWOOD	NY		04/09/2019		1,335							1,335	1,335			
100019684	BURLINGTON	VT		07/26/2018		1,614							1,614	1,614			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171754	NEENAH	WI		10/17/2024		603							603	603			
100149591	KANNAPOLIS	NC		04/26/2024		987							987	987			
100182223	NOVI	MI		12/12/2024		617							617	617			
100148097	FULSHEAR	TX		04/10/2024		697							697	697			
100151577	MILFORD	DE		05/10/2024		682							682	682			
100026669	ANTIOCH	CA		09/26/2018		1,535							1,535	1,535			
100110674	TUCSON	AZ		06/30/2023		747							747	747			
100050274	MIAMI	FL		11/20/2020		1,430							1,430	1,430			
100156489	WASILLA	AK		06/24/2024		562							562	562			
100164016	PEMBROKE PINES	FL		08/21/2024		362							362	362			
100158793	SUFFOLK	VA		07/10/2024		615							615	615			
100101574	SOUND BEACH	NY		04/26/2023		825							825	825			
100158232	UNITED KINGDOM	GBR		07/09/2024		5							5		(5)		(5)
100142113	DAVENPORT	FL		02/29/2024		603							603	603			
100140080	BROOKHAVEN	GA		01/09/2024		666							666	666			
100110467	HENDERSONVILLE	TN		06/30/2023		914							914	914			
100076345	VILLAS	NJ		01/07/2022		1,417							1,417	1,417			
100128766	GRAND RAPIDS	MI		09/21/2023		461							461	461			
100186259	FAIRFIELD	OH		12/27/2024		620							620	620			
100153050	LADSON	SC		06/27/2024		630							630	630			
100168297	WASHINGTON	DC		09/20/2024		1,392							1,392	1,392			
100134794	LAND O' LAKES	FL		10/30/2023		640							640	640			
100107982	CHARLOTTE	NC		05/25/2023		720							720	720			
100179674	AMERICAN FORK	UT		11/21/2024		951							951	951			
100171852	RIO RANCHO	NM		10/17/2024		1,211							1,211	1,211			
100079685	PARK CITY	UT		04/25/2022		1,047							1,047	1,047			
100109745	AUSTIN	TX		06/16/2023		637							637	637			
100149693	BUDA	TX		04/26/2024		711							711	711			
100164011	WILLINGTON	CT		08/21/2024		481							481	481			
100115838	GLASSBORO	NJ		07/20/2023		699							699	699			
100170445	KELSO	WA		10/09/2024		553							553	553			
100166009	CLEBURNE	TX		09/06/2024		3,526							3,526	3,526			
100151242	NAPERVILLE	IL		05/10/2024		696							696	696			
100133818	EUREKA	MT		10/20/2023		424							424	424			
100128166	AUSTIN	TX		09/18/2023		1,247							1,247	1,247			
100151188	VICTORVILLE	CA		05/10/2024		619							619	619			
100114830	OCEAN PINES	MD		07/10/2023		698							698	698			
100149465	NAZARETH	PA		04/24/2024		844							844	844			
100013772	LONDONDERRY	NH		05/25/2017		1,172							1,172	1,172			
100140761	BENSALEM	PA		01/22/2024		484							484	484			
100179621	MARQUETTE	MI		11/21/2024		629							629	629			
100137811	HOWELL	NJ		12/08/2023		654							654	654			
100178348	CLAYTON	NC		11/20/2024		4,467							4,467	4,467			
100070308	AMSTERDAM	NLD		08/31/2021		(99)							(99)		99		99
100115547	SACRAMENTO	CA		07/19/2023		428							428	428			
100147895	POOLER	GA		04/08/2024		2,498							2,498	2,498			
100168393	GREEN BAY	WI		09/25/2024		598							598	598			
100152326	FAYETTEVILLE	AR		05/17/2024		962							962	962			
100172586	WOODSTOCK	GA		10/23/2024		16,919							16,919	16,919			
100163134	SPRINGFIELD	MA		08/13/2024		615							615	615			
100171963	ALLENTOWN	PA		10/17/2024		747							747	747			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100161805	HACKETTSTOWN	NJ		07/31/2024		604							604	604			
100180467	PORT CHARLOTTE	FL		11/26/2024		687							687	687			
100165582	PRINCETON	TX		08/29/2024		3,680							3,680	3,680			
100162977	CHESAPEAKE	VA		08/12/2024		626							626	626			
100168395	TIOGA	TX		09/25/2024		888							888	888			
100063087	DESOTO	TX		07/01/2021		2,252							2,252	2,252			
100137671	DALLAS	GA		12/08/2023		890							890	890			
100117400	GARDEN GROVE	CA		07/20/2023		1,418							1,418	1,418			
100156501	STATESVILLE	NC		06/24/2024		1,626							1,626	1,626			
100115003	STOCKTON	CA		07/14/2023		747							747	747			
100054605	LOS ANGELES	CA		03/23/2021		1,525							1,525	1,525			
100101705	CHELMSFORD	GBR		03/30/2023		(29)							(29)		29		29
100132088	MESQUITE	TX		10/13/2023		680							680	680			
100136381	CHARLOTTE	NC		11/20/2023		732							732	732			
100185823	MARIETTA	GA		12/26/2024		1,695							1,695	1,695			
100140100	MARBLE FALLS	TX		01/09/2024		703							703	703			
100110191	TROY	MI		06/30/2023		764							764	764			
100171695	HOUSTON	TX		10/16/2024		743							743	743			
100138422	CHESAPEAKE	VA		12/18/2023		1,824							1,824	1,824			
100128003	MURFREESBORO	TN		09/08/2023		1,492							1,492	1,492			
100161552	FORT WORTH	TX		07/30/2024		614							614	614			
100147945	FRESNO	CA		04/08/2024		1,295							1,295	1,295			
100164401	MONROE	NC		08/21/2024		618							618	618			
100142148	SUMTER	SC		02/29/2024		942							942	942			
100140154	RALEIGH	NC		01/09/2024		662							662	662			
100151090	WARWICK	RI		05/08/2024		692							692	692			
100063704	RAHWAY	NJ		07/01/2021		1,110							1,110	1,110			
100155329	HOFFMAN EST	IL		07/19/2024		740							740	740			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		695							695	695			
100161555	PLANO	TX		07/30/2024		634							634	634			
100174238	JOSHUA TREE	CA		10/31/2024		684							684	684			
100066850	MINNEOLA	FL		08/02/2021		3,793							3,793	3,793			
100149433	DURHAM	NC		04/24/2024		712							712	712			
100169753	MESA	AZ		09/30/2024		750							750	750			
100176855	CUMMING	GA		11/15/2024		672							672	672			
100151379	TOOELE	UT		05/10/2024		819							819	819			
100049385	LYNWOOD	CA		11/20/2020		1,204							1,204	1,204			
100150925	LAS VEGAS	NV		05/08/2024		923							923	923			
100178272	HOUSTON	TX		11/19/2024		395							395	395			
100129642	OVIEDO	FL		09/29/2023		748							748	748			
100049999	HOFFMAN ESTATES	IL		11/20/2020		1,163							1,163	1,163			
100164763	HARPERS FERRY	WV		08/26/2024		1,329							1,329	1,329			
100062977	VIRGINIA BEACH	VA		07/01/2021		2,868							2,868	2,868			
100170076	HARPERS FERRY	WV		10/08/2024		613							613	613			
100141229	HOUSTON	TX		01/30/2024		597							597	597			
100057621	HUGO	MN		06/30/2021		715							715	715			
100166197	DAWSONVILLE	GA		09/09/2024		1,311							1,311	1,311			
100115455	WEST PALM BEACH	FL		07/17/2023		782							782	782			
100172331	CONYERS	GA		10/23/2024		701							701	701			
100134815	DELTONA	FL		10/30/2023		969							969	969			
100147959	MERCED	CA		04/08/2024		627							627	627			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065623	LAWRENCE	MA		07/28/2021		1,513							1,513	1,513			
100127479	WEST GROVE	PA		09/08/2023		757							757	757			
100023446	SACRAMENTO	CA		08/16/2018		6,098							6,098	6,098			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		721							721	721			
100119662	FRESNO	TX		08/08/2023		673							673	673			
100128113	SPRING HILL	TN		09/08/2023		964							964	964			
100148408	HENDERSON	NV		04/12/2024		996							996	996			
100120740	RANCHO MIRAGE	CA		08/25/2023		694							694	694			
100137806	CARTERSVILLE	GA		12/08/2023		681							681	681			
100156556	MONTCLAIR	CA		06/24/2024		586							586	586			
100150684	VAN ALSTYNE	TX		05/06/2024		649							649	649			
100102181	SAN DIEGO	CA		04/14/2023		675							675	675			
100176610	SAN ANTONIO	TX		11/15/2024		1,561							1,561	1,561			
100045424	MURRIETA	CA		11/25/2020		1,306							1,306	1,306			
100147773	LAWRENCEVILLE	GA		04/08/2024		808							808	808			
100163873	SACRAMENTO	CA		09/27/2024		550							550	550			
100118775	POINCIANA	FL		07/25/2023		533							533	533			
100169583	ELK GROVE VILLAGE	IL		09/30/2024		262,109							262,109	262,109			
100152259	MCKINNEY	TX		05/17/2024		697							697	697			
100043643	AVON	MA		08/13/2020		4,028							4,028	4,028			
100114859	FUQUAY VARINA	NC		07/10/2023		1,457							1,457	1,457			
100132282	MAHWAH	NJ		10/13/2023		930							930	930			
100139971	FRESNO	CA		01/09/2024		643							643	643			
100162687	VALDOSTA	GA		08/12/2024		791							791	791			
100047457	PLYMOUTH	MA		11/20/2020		757							757	757			
100079403	PHOENIX	AZ		03/17/2022		1,299							1,299	1,299			
100152544	CORCORAN	MN		05/17/2024		1,004							1,004	1,004			
100142996	PHILADELPHIA	PA		02/12/2024		606							606	606			
100118137	HONOLULU	HI		07/20/2023		383							383	383			
100132809	BRADENTON	FL		11/03/2023		4,000							4,000	4,000			
100136441	SAINT JOHN	IN		11/20/2023		1,049							1,049	1,049			
100151269	VAN ALSTYNE	TX		05/10/2024		692							692	692			
100129319	DAWSONVILLE	GA		09/25/2023		949							949	949			
100148126	ANNA	TX		04/10/2024		5,140							5,140	5,140			
100156155	LAS VEGAS	NV		07/25/2024		658							658	658			
100139120	MIAMI	FL		12/28/2023		1,551							1,551	1,551			
100119709	CHICAGO	IL		08/08/2023		592							592	592			
100153459	HACKETTSTOWN	NJ		05/30/2024		638							638	638			
100164159	DAVENPORT	FL		08/21/2024		3,444							3,444	3,444			
100185333	DURHAM	NC		12/20/2024		748							748	748			
100119474	MADISON	WI		07/31/2023		7,637							7,637	7,637			
100173360	HEMPSTEAD	TX		10/30/2024		728							728	728			
100169568	VISALIA	CA		09/30/2024		5,771							5,771	5,771			
100137543	DENVER	CO		12/08/2023		601							601	601			
100143656	PHILADELPHIA	PA		02/22/2024		614							614	614			
100119136	LITTLE RIVER	SC		07/31/2023		692							692	692			
100128733	DAYTONA BEACH	FL		09/21/2023		543							543	543			
100143584	KANSAS CITY	MO		02/21/2024		592							592	592			
100025891	SAN DIEGO	CA		09/20/2018		2,773							2,773	2,773			
100151320	RIVERTON	UT		05/10/2024		1,626							1,626	1,626			
100011619	YORKVILLE	IL		03/08/2017		1,950							1,950	1,950			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160531	FORT WASHINGTON	MD		07/19/2024		519							519	519			
100158689	FORT WORTH	TX		07/10/2024		889							889	889			
100120458	CHAPEL HILL	NC		08/18/2023		501							501	501			
100158011	CHERRY HILL	NJ		07/09/2024		632							632	632			
100161125	LEXINGTON	KY		07/24/2024		627							627	627			
100169463	NEWARK	DE		09/30/2024		14,626							14,626	14,626			
100128015	CLARKSVILLE	TN		09/08/2023		1,791							1,791	1,791			
100065503	FREDERICKSBURG	VA		07/28/2021		1,550							1,550	1,550			
100186431	SNEADS FERRY	NC		12/30/2024		637							637	637			
100100268	CHICAGO	IL		03/24/2023		316							316	316			
100120596	HOUSTON	TX		08/18/2023		695							695	695			
100169284	DELAVAN	WI		09/27/2024		1,106							1,106	1,106			
100182282	DAHLONEGA	GA		12/12/2024		1,220							1,220	1,220			
100165504	FORT WORTH	TX		08/29/2024		670							670	670			
100140406	AUBURNDALE	FL		01/18/2024		659							659	659			
100079225	MERIDIAN	ID		02/14/2022		1,499							1,499	1,499			
100071666	N MYRTLE BEACH	SC		10/14/2021		1,761							1,761	1,761			
100171712	DALLAS	TX		10/17/2024		614							614	614			
100135731	CONROE	TX		11/10/2023		657							657	657			
100182287	STEPHENS CITY	VA		12/12/2024		910							910	910			
100170358	ROGERS CITY	MI		10/08/2024		608							608	608			
100127507	ST SIMONS ISLAND	GA		09/08/2023		665							665	665			
100099996	LAS VEGAS	NV		03/28/2023		700							700	700			
100116623	WEST HILLS	CA		07/20/2023		1,625							1,625	1,625			
100013209	ROCKVILLE	MD		05/25/2017		1,259							1,259	1,259			
100170314	GRAHAM	NC		10/08/2024		717							717	717			
100133207	ARLINGTON	TX		11/29/2023		549							549	549			
100140538	CORINTH	TX		01/19/2024		706							706	706			
100120943	MYRTLE BEACH	SC		08/30/2023		1,476							1,476	1,476			
100163974	ALLENTOWN	PA		10/04/2024		629							629	629			
100140166	HUTTO	TX		01/09/2024		861							861	861			
100062897	DUMFRIES	VA		07/01/2021		1,473							1,473	1,473			
100148271	FORNEY	TX		04/12/2024		735							735	735			
100164608	RICHMOND	TX		08/21/2024		785							785	785			
100175986	RICHMOND	VA		11/14/2024		1,671							1,671	1,671			
100031943	ALISO VIEJO	CA		03/29/2019		921							921	921			
100140588	RALEIGH	NC		01/19/2024		708							708	708			
100159694	GREER	SC		08/23/2024		650							650	650			
100082056	ROTTERDAM	NLD		03/30/2022		947						(1,010)	(63)		63		63
100146895	CHICAGO	IL		03/26/2024		643							643	643			
100149063	ASHLEY	OH		04/19/2024		487							487	487			
100110570	HARRISBURG	NC		06/30/2023		1,790							1,790	1,790			
100116471	KISSIMMEE	FL		07/20/2023		1,951							1,951	1,951			
100153271	DAHLONEGA	GA		05/30/2024		632							632	632			
100120010	PENSACOLA	FL		08/11/2023		1,800							1,800	1,800			
100158571	CLARENDON HILLS	IL		07/10/2024		636							636	636			
100050055	DANBURY	CT		11/20/2020		775							775	775			
100157668	LAS VEGAS	NV		06/28/2024		2,198							2,198	2,198			
100081374	GATLINBURG	TN		03/18/2022		1,433							1,433	1,433			
100166211	FORT WORTH	TX		09/09/2024		505							505	505			
100024669	VAIL	AZ		09/20/2018		1,514							1,514	1,514			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153565	UNITED KINGDOM	GBR		05/29/2024		(9)							(9)		9		9
100102794	ODESSA	TX		06/22/2023		751							751	751			
100151099	CHARLOTTE	NC		05/08/2024		581							581	581			
100172921	PLANO	TX		10/25/2024		554							554	554			
100150858	CASTLE HAYNE	NC		05/08/2024		712							712	712			
100147924	LAKEMONT	GA		04/08/2024		871							871	871			
100151293	CHARLOTTE	NC		05/10/2024		697							697	697			
100137750	SMYRNA	TN		12/08/2023		717							717	717			
100182576	ANNA	TX		12/12/2024		775							775	775			
100162762	LAS VEGAS	NV		08/12/2024		626							626	626			
100061647	WHITMAN	MA		07/01/2021		1,470							1,470	1,470			
100120231	NORTH HUNTINGDON	PA		08/18/2023		653							653	653			
100164275	VIRGINIA BEACH	VA		08/21/2024		1,219							1,219	1,219			
100116018	TAMPA	FL		07/20/2023		1,415							1,415	1,415			
100143259	DENVER	CO		02/16/2024		641							641	641			
100167597	TAMPA	FL		09/19/2024		614							614	614			
100145591	UNITED KINGDOM	GBR		03/12/2024		(25)							(25)		25		25
100117264	CASSELBERRY	FL		07/20/2023		800							800	800			
100136328	HENDERSON	NV		11/20/2023		882							882	882			
100060236	BAYONNE	NJ		06/25/2021		1,449							1,449	1,449			
100127989	ANTIOCH	TN		09/08/2023		959							959	959			
100160890	PORT SAINT LUCIE	FL		07/24/2024		757							757	757			
100152667	AUSTIN	TX		05/17/2024		1,985							1,985	1,985			
100101713	LELYSTAD	NLD		03/30/2023		(80)							(80)		80		80
100024978	EAST ELMHURST	NY		09/20/2018		1,269							1,269	1,269			
100029073	DOWNEY	CA		10/26/2018		3,844							3,844	3,844			
100073576	TILBURG	NLD		10/25/2021		(55)							(55)		55		55
100148884	LEANDER	TX		04/17/2024		1,281							1,281	1,281			
100150555	MOUNT AIRY	NC		05/03/2024		606							606	606			
100143289	MONROE	NC		02/16/2024		693							693	693			
100071731	ASHEVILLE	NC		10/14/2021		1,381							1,381	1,381			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		698							698	698			
100136524	OAKWOOD	GA		11/20/2023		808							808	808			
100186255	LAPEER	MI		12/27/2024		651							651	651			
100160874	EDMOND	OK		07/24/2024		590							590	590			
100161696	NIEUWERKERK AAN DEN IJSSEL	NLD		07/29/2024		(94)							(94)		94		94
100155124	VERO BEACH	FL		07/19/2024		617							617	617			
100149690	RALEIGH	NC		04/26/2024		691							691	691			
100186456	FORNEY	TX		12/30/2024		779							779	779			
100110141	MIAMI	FL		06/29/2023		552							552	552			
100138869	PANAMA CITY BEACH	FL		12/21/2023		600							600	600			
100126317	EAST ORANGE	NJ		08/30/2023		587							587	587			
100120106	HOUSTON	TX		08/11/2023		742							742	742			
100171697	APPLE VALLEY	MN		10/16/2024		8,607							8,607	8,607			
100129353	GARNER	NC		09/25/2023		954							954	954			
100148208	HILLSBOROUGH	NC		04/12/2024		630							630	630			
100134718	LAS VEGAS	NV		10/30/2023		685							685	685			
100162718	SAN ANTONIO	FL		08/12/2024		952							952	952			
100149432	DURHAM	NC		04/24/2024		1,508							1,508	1,508			
100079285	LARGO	FL		02/28/2022		996							996	996			
100171597	LAS VEGAS	NV		10/16/2024		643							643	643			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181291	LITTLE ROCK	AR		12/06/2024		779							779	779			
100185443	ALLENTOWN	PA		12/20/2024		765							765	765			
100164305	CANTON	GA		08/21/2024		77,764							77,764	77,814		50	50
100115972	SHOREWOOD	MN		07/20/2023		814							814	814			
100086765	ROSELLE	NJ		10/04/2022		842							842	842			
100100273	KISSIMMEE	FL		03/24/2023		552							552	552			
100139728	UNITED KINGDOM	GBR		12/18/2023		684							684	756	72		72
100182375	ORMOND BEACH	FL		12/12/2024		3,067							3,067	3,067			
100127379	BALDWIN	NY		08/30/2023		1,068							1,068	1,068			
100157710	RICHMOND	VA		06/28/2024		485							485	485			
100075943	SANFORD	ME		01/07/2022		1,294							1,294	1,294			
100156827	HACKETTSTOWN	NJ		06/27/2024		600							600	600			
100179477	DEER PARK	WA		11/21/2024		820							820	820			
100144087	LAWRENCEVILLE	GA		03/07/2024		1,128							1,128	1,128			
100025504	AZUSA	CA		09/20/2018		1,228							1,228	1,228			
100088106	JACKSON	CA		10/25/2022		674							674	674			
100066212	PALATINE	IL		08/02/2021		1,479							1,479	1,479			
100164546	NEWARK	NJ		08/21/2024		566							566	566			
100164808	WHITE HOUSE	TN		08/26/2024		791							791	791			
100044623	SAN DIEGO	CA		11/19/2020		1,344							1,344	1,344			
100153726	ROUND ROCK	TX		07/11/2024		901							901	901			
100138149	CLEARWATER	FL		12/14/2023		396							396	396			
100166050	PHOENIX	AZ		09/06/2024		472							472	472			
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		706							706	706			
100147413	PHILADELPHIA	PA		05/08/2024		587							587	587			
100134663	LAKEVILLE	PA		10/30/2023		612							612	612			
100144478	HARTFORD	CT		04/26/2024		575							575	575			
100117150	REGO PARK	NY		07/20/2023		1,323							1,323	1,323			
100178506	SCHERERVILLE	IN		11/21/2024		579							579	579			
100149788	LAKE WORTH	FL		04/26/2024		1,190							1,190	1,190			
100167599	TAMPA	FL		09/19/2024		73,242							73,242	73,242			
100065808	TAVARES	FL		07/28/2021		1,342							1,342	1,342			
100143501	ROSENBERG	TX		02/21/2024		567							567	567			
100171565	WHITE PIGEON	MI		10/16/2024		655							655	655			
100134570	BRADENTON	FL		10/30/2023		564							564	564			
100173394	LEHIGH ACRES	FL		10/29/2024		484							484	484			
100102426	GULF SHORES	AL		06/07/2023		808							808	808			
100147787	OMAHA	NE		04/08/2024		630							630	630			
100057756	FERNANDINA BEACH	FL		06/30/2021		1,402							1,402	1,402			
100162654	BREINIGSVILLE	PA		08/12/2024		1,300							1,300	1,300			
100049871	ELGIN	IL		11/20/2020		891							891	891			
100149099	ELLENWOOD	GA		04/19/2024		647							647	647			
100168131	MIAMI	FL		09/20/2024		1,421							1,421	1,421			
100029711	MONROE	WA		10/26/2018		1,162							1,162	1,162			
100147948	VAN ALSTYNE	TX		04/08/2024		714							714	714			
100076311	IRVINGTON	NJ		01/07/2022		1,541							1,541	1,541			
100087991	LULING	TX		10/25/2022		651							651	651			
100165875	COLUMBIA	SC		08/30/2024		636							636	636			
100166398	MARTIN	GA		10/24/2024		836							836	836			
100186398	BALTIMORE	MD		12/30/2024		674							674	674			
100065248	WILMINGTON	NC		07/14/2021		1,548							1,548	1,548			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165110	UNITED KINGDOM	GBR		08/27/2024		(10)							(10)		10		10
100155947	ACWORTH	GA		06/17/2024		726							726	726			
100127948	SMYRNA	TN		09/08/2023		774							774	774			
100101564	OAK ISLAND	NC		04/26/2023		825							825	825			
100142771	HOPKINTON	MA		02/08/2024		1,758							1,758	1,758			
100144389	SAN TAN VALLEY	AZ		03/07/2024		140,211							140,211	140,211			
100075989	TOTOWA	NJ		01/07/2022		1,199							1,199	1,199			
100060304	SALT LAKE CITY	UT		06/25/2021		964							964	964			
100151532	WITTMANN	AZ		05/10/2024		737							737	737			
100159420	WEST DES MOINES	IA		07/15/2024		553							553	553			
100028599	HOWARD BEACH	NY		10/26/2018		1,330							1,330	1,330			
100166375	SAN ANTONIO	TX		10/24/2024		818							818	818			
100100473	CENTRAL ISLIP	NY		04/27/2023		1,179							1,179	1,179			
100152700	LEANDER	TX		05/17/2024		639							639	639			
100129715	BEAUFORT	SC		09/29/2023		669							669	669			
100136199	TOMS RIVER	NJ		11/20/2023		665							665	665			
100173257	SAN TAN VALLEY	AZ		10/30/2024		1,054							1,054	1,054			
100129414	ROLLING MEADOWS	IL		09/29/2023		676							676	676			
100090055	WETHERSFIELD	CT		01/13/2023		3,288							3,288	3,288			
100172545	KNOXVILLE	TN		10/23/2024		688							688	688			
100025573	WILTON MANORS	FL		09/20/2018		1,209							1,209	1,209			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		489							489	489			
100146911	VIRGINIA BEACH	VA		03/26/2024		578							578	578			
100173014	MADISONVILLE	LA		10/25/2024		689							689	689			
100175372	LOUISVILLE	KY		11/05/2024		664							664	664			
100176066	PHILADELPHIA	PA		12/20/2024		547							547	547			
100140604	LITITZ	PA		01/19/2024		809							809	809			
100171434	ANGIER	NC		10/16/2024		720							720	720			
100153639	REISTERSTOWN	MD		05/31/2024		931							931	931			
100176639	CONVERSE	TX		11/15/2024		529							529	529			
100115391	PALM COAST	FL		07/17/2023		1,143							1,143	1,143			
100078970	NEPTUNE CITY	NJ		02/24/2022		1,425							1,425	1,425			
100148358	FORT WORTH	TX		04/12/2024		931							931	931			
100155894	RALEIGH	NC		06/17/2024		838							838	838			
100030014	EAST HAMPTON	NY		12/20/2018		1,530							1,530	1,530			
100099636	SELLERSVILLE	PA		04/06/2023		292							292	(43,704)		(43,996)	(43,996)
100138879	VICTORIA	TX		12/21/2023		607							607	607			
100088848	WORTHINGTON	OH		11/15/2022		842							842	842			
100152880	DELANO	CA		05/22/2024		464							464	464			
100142457	ALTON	TX		03/08/2024		865							865	865			
100137749	LAS VEGAS	NV		12/08/2023		1,017							1,017	1,017			
100132248	DAYTONA BEACH	FL		10/13/2023		682							682	682			
100162872	BENTONVILLE	AR		08/12/2024		935							935	935			
100084719	ORLANDO	FL		08/02/2022		652							652	652			
100174564	ATLANTA	GA		10/31/2024		387							387	387			
100101512	LAS VEGAS	NV		04/26/2023		1,674							1,674	1,674			
100134569	SAINT LOUIS	MO		10/30/2023		4,151							4,151	4,151			
100044112	FAIRFIELD	CA		08/19/2020		1,640							1,640	1,640			
100119820	ST. CLOUD	FL		08/08/2023		586							586	586			
100169945	DURHAM	NC		11/08/2024		713							713	713			
100115446	ESSEX	MD		07/17/2023		510							510	510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175236	KATY	TX		11/05/2024		109,620							109,620	109,620			
100147795	CAMP HILL	PA		04/08/2024		770							770	770			
100179638	MANOR	TX		11/21/2024		608							608	608			
100158026	CEDAR PARK	TX		07/09/2024		713							713	713			
100076798	OAKLAND PARK	FL		12/27/2021		2,559							2,559	2,559			
100182233	DENTON	TX		12/12/2024		1,373							1,373	1,373			
100030714	LAKEWOOD	CO		04/09/2019		2,258							2,258	2,258			
100162650	DAHLONEGA	GA		08/12/2024		858							858	858			
100109731	LANCASTER	SC		06/16/2023		589							589	589			
100151050	HENDERSON	NV		05/08/2024		951							951	951			
100180015	PINEDALE	AZ		11/25/2024		736							736	736			
100149157	CLEBURNE	TX		04/22/2024		612							612	612			
100135169	RANDALLSTOWN	MD		12/15/2023		450							450	450			
100163439	HANFORD	CA		09/27/2024		717							717	717			
100175902	OAKWOOD	GA		11/14/2024		658							658	658			
100080314	MAASTRICHT	NLD		02/22/2022		(44)							(44)		44		44
100090978	SMYRNA	GA		01/31/2023		621							621	621			
100115094	RICHMOND	TX		07/14/2023		968							968	968			
100133698	COATESVILLE	PA		10/23/2023		740							740	740			
100170507	CIBOLO	TX		10/09/2024		3,972							3,972	3,972			
100025312	TEANECK	NJ		09/20/2018		1,421							1,421	1,421			
100173295	WOODBURY	MN		10/30/2024		655							655	655			
100166242	MCKINNEY	TX		09/09/2024		877							877	877			
100176560	NEW MARKET	VA		11/15/2024		735							735	735			
100103605	KATY	TX		05/08/2023		1,659							1,659	1,659			
100017752	NAPERVILLE	IL		04/26/2018		1,326							1,326	1,326			
100102201	KISSIMMEE	FL		04/14/2023		621							621	621			
100170315	MYRTLE BEACH	SC		10/08/2024		600							600	600			
100116357	BIG BEAR LAKE	CA		07/20/2023		1,616							1,616	1,616			
100147692	MOORESTOWN	NJ		04/05/2024		418							418	418			
100143300	MILFORD	MA		02/16/2024		635							635	635			
100180504	JACKSONVILLE	FL		11/26/2024		683							683	683			
100151277	SELBYVILLE	DE		05/10/2024		642							642	642			
100144207	MYRTLE BEACH	SC		03/07/2024		796							796	796			
100119990	LANCASTER	MA		08/11/2023		736							736	736			
100138889	CHICAGO	IL		12/21/2023		603							603	603			
100135290	VIRGINIA BEACH	VA		11/13/2023		754							754	754			
100167562	SAINT CLOUD	FL		09/19/2024		690							690	690			
100100428	KING OF PRUSSIA	PA		04/27/2023		3,037							3,037	3,037			
100151214	RALEIGH	NC		05/10/2024		772							772	772			
100175151	WALTERBORO	SC		11/05/2024		4,786							4,786	4,786			
100079680	PARK CITY	UT		04/08/2022		1,270							1,270	1,270			
100053396	CANYON COUNTRY	CA		03/23/2021		4,000							4,000	4,000			
100079914	BOCA RATON	FL		04/08/2022		1,452							1,452	1,452			
100171612	MECHANICSVILLE	VA		10/16/2024		1,199							1,199	1,199			
100145176	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100048366	SOMERTON	AZ		11/20/2020		857							857	857			
100137812	EDMOND	OK		12/08/2023		1,240							1,240	1,240			
100016519	KEY WEST	FL		04/10/2018		2,245							2,245	2,245			
100148925	LOGANVILLE	GA		04/17/2024		932							932	932			
100082180	LEXINGTON	SC		04/14/2022		830							830	830			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181569	EVERGREEN PARK	IL		12/09/2024		611							611	611			
100065305	SEBASTIAN	FL		07/28/2021		2,099							2,099	2,099			
100129622	LELAND	NC		09/29/2023		1,005							1,005	1,005			
100170204	SAINT PAUL	MN		10/08/2024		595							595	595			
100150924	WENATCHEE	WA		05/08/2024		836							836	836			
100132279	CYPRESS	TX		10/13/2023		825							825	825			
100027001	LOS ANGELES	CA		09/26/2018		730							730	730			
100173297	MILWAUKEE	WI		10/30/2024		674							674	674			
100175261	CROSS ROADS	TX		11/05/2024		769							769	769			
100026028	GILBERT	AZ		09/20/2018		3,044							3,044	3,044			
100169769	LAWRENCEVILLE	GA		09/30/2024		686							686	686			
100176542	SAVANNAH	GA		11/15/2024		660							660	660			
100167828	EAST PROVIDENCE	RI		09/20/2024		1,556							1,556	1,556			
100113511	SUFFOLK	VA		06/29/2023		1,183							1,183	1,183			
100155434	LAKE MARY	FL		06/18/2024		477							477	477			
100166312	RIVERTON	UT		10/23/2024		898							898	898			
100157684	MOBILE	AL		06/28/2024		505							505	505			
100186417	KISSIMMEE	FL		12/30/2024		645							645	645			
100161352	CHARLOTTE	NC		07/25/2024		862							862	862			
100031715	GLENDALE	AZ		03/29/2019		1,476							1,476	1,476			
100081008	RICHMOND	TX		03/18/2022		1,414							1,414	1,414			
100137587	TULSA	OK		12/08/2023		768							768	768			
100157986	BOISE	ID		07/09/2024		747							747	747			
100142793	STAR	ID		02/08/2024		759							759	759			
100030752	HIALEAH	FL		04/09/2019		2,579							2,579	2,579			
100172182	SOUTHBRIDGE	MA		10/17/2024		808							808	808			
100151821	ELKHORN	NE		05/10/2024		1,617							1,617	1,617			
100068328	STOCKTON	CA		08/25/2021		1,367							1,367	1,367			
100135460	NORTH FORT MYERS	FL		11/13/2023		1,034							1,034	1,034			
100144226	DAHLONEGA	GA		03/07/2024		890							890	890			
100133670	GAINESVILLE	GA		10/23/2023		723							723	723			
100175765	GLENCOE	IL		11/12/2024		420							420	420			
100148933	KING GEORGE	VA		04/17/2024		628							628	628			
100143103	ENID	OK		02/16/2024		530							530	530			
100119831	CEDARVILLE	NJ		08/08/2023		346							346	346			
100135488	CASA GRANDE	AZ		11/13/2023		790							790	790			
100079042	CLOVIS	CA		02/24/2022		1,419							1,419	1,419			
100160509	VISTA	CA		07/19/2024		3,664							3,664	3,664			
100091861	PANAMA CITY	FL		01/30/2023		1,690							1,690	1,690			
100110173	FLAGSTAFF	AZ		06/30/2023		944							944	944			
100147930	WOODBURY	MN		04/08/2024		3,350							3,350	3,350			
100134051	ABSECON	NJ		10/25/2023		398							398	398			
100179953	PALM COAST	FL		11/25/2024		926							926	926			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		672							672	672			
100024875	MABLETON	GA		09/20/2018		1,607							1,607	1,607			
100065102	PITTSBURG	CA		07/14/2021		1,432							1,432	1,432			
100127633	SAN TAN VALLEY	AZ		09/08/2023		705							705	705			
100186559	GEORGETOWN	TX		12/30/2024		391							391	391			
100165422	BAKERSFIELD	CA		08/29/2024		645							645	645			
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023		2,184							2,184	(69,786)		(71,970)	(71,970)
100163196	DESOTO	TX		08/13/2024		549							549	549			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151008	FORT MYERS	FL		05/08/2024		736							736	736			
100112069	HACKETTSTOWN	NJ		06/29/2023		1,537							1,537	1,537			
100148572	LEANDER	TX		04/12/2024		706							706	706			
100148726	KATY	TX		04/17/2024		715							715	715			
100142541	WESLEY CHAPEL	FL		02/08/2024		645							645	645			
100179497	DENTON	TX		11/21/2024		2,336							2,336	2,336			
100162710	RUSKIN	FL		08/12/2024		617							617	617			
100162572	ORLANDO	FL		08/12/2024		617							617	617			
100143848	YORKVILLE	IL		02/29/2024		1,649							1,649	1,649			
100134769	PORTER	TX		10/30/2023		439							439	439			
100129555	HENDERSON	NV		09/29/2023		953							953	953			
100162733	FAYETTEVILLE	AR		08/12/2024		612							612	612			
100161491	SAINT GEORGE	UT		07/30/2024		625							625	625			
100172326	IOWA COLONY	TX		10/21/2024		726							726	726			
100135226	CLARKSVILLE	TN		11/08/2023		2,288							2,288	2,288			
100182345	DEL VALLE	TX		12/12/2024		745							745	745			
100186690	MORAGA	CA		12/31/2024		843							843	843			
100048819	BEDMINSTER	NJ		11/20/2020		1,112							1,112	1,112			
100091149	HOUSTON	TX		01/31/2023		805							805	805			
100142119	DAVENPORT	FL		02/29/2024		1,333							1,333	1,333			
100179911	FORT WORTH	TX		11/25/2024		903							903	903			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		952							952	952			
100171550	HALTOM CITY	TX		10/16/2024		789							789	789			
100161036	SAINT GERMAIN	WI		07/24/2024		615							615	615			
100109650	ENGLEWOOD	FL		06/14/2023		649							649	649			
100129713	GRAND RAPIDS	MI		09/29/2023		804							804	804			
100148266	OAK RIDGE	TN		04/12/2024		750							750	750			
100137187	CEDAR SPRINGS	MI		11/28/2023		535							535	535			
100013818	CENTRAL ISLIP	NY		05/25/2017		857							857	857			
100151853	NORTH LAS VEGAS	NV		05/10/2024		743							743	743			
100127707	DAVENPORT	FL		09/08/2023		587							587	587			
100167159	BROWNSTOWN	MI		09/13/2024		391							391	391			
100077965	SAVANNAH	GA		01/13/2022		2,506							2,506	2,506			
100138753	CHARLOTTE	NC		12/21/2023		342							342	342			
100128212	ARGYLE	TX		09/18/2023		663							663	663			
100179681	VALENCIA	CA		11/21/2024		1,035							1,035	1,035			
100102136	ENGLEWOOD	FL		04/14/2023		643							643	643			
100171426	TWAIN HARTE	CA		10/16/2024		667							667	667			
100133944	BALTIMORE	MD		10/25/2023		528							528	528			
100164824	PLANT CITY	FL		08/26/2024		27,581							27,581	27,581			
100087333	PANAMA CITY BEACH	FL		10/25/2022		3,611							3,611	3,611			
100076359	SACRAMENTO	CA		01/07/2022		855							855	855			
100136736	SANTA FE	NM		11/27/2023		534							534	534			
100043023	HICKSVILLE	NY		05/28/2020		2,038							2,038	2,038			
100143145	DURHAM	NC		02/16/2024		1,807							1,807	1,807			
100182102	VAIL	AZ		12/12/2024		1,003							1,003	1,003			
100049739	TARZANA	CA		11/20/2020		1,450							1,450	1,450			
100151158	LAWRENCEVILLE	GA		05/09/2024		451							451	451			
100142831	INDIO	CA		02/09/2024		583							583	583			
100150732	MADISON	AL		05/06/2024		1,013							1,013	1,013			
100159647	NORTH PORT	FL		08/23/2024		667							667	667			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161433	RALEIGH	NC		07/29/2024		613							613	613			
100031578	ANTIOCH	CA		03/29/2019		913							913	913			
100077993	DECATUR	GA		01/13/2022		1,254							1,254	1,254			
100170272	LOGANVILLE	GA		10/08/2024		466							466	466			
100156261	BALCH SPRINGS	TX		07/25/2024		193							193	193			
100025704	BREMERTON	WA		09/20/2018		1,232							1,232	1,232			
100159376	NEWBERRY	FL		07/15/2024		885							885	885			
100153960	CAPE CORAL	FL		06/05/2024		567							567	567			
100100461	HOLLYWOOD	FL		04/27/2023		1,181							1,181	1,181			
100142886	WOODSTOCK	GA		02/09/2024		1,380							1,380	1,380			
100174972	KERHONKSON	NY		10/31/2024		2,678							2,678	2,678			
100108938	WOODWAY	TX		05/31/2023		583							583	583			
100151002	SUGAR LAND	TX		05/08/2024		878							878	878			
100182572	MARICOPA	AZ		12/12/2024		735							735	735			
100186327	RICHMOND	VA		12/30/2024		770							770	770			
100162864	PUNTA GORDA	FL		08/12/2024		868							868	868			
100144054	DURHAM	NC		03/07/2024		1,323							1,323	1,323			
100154079	FRESNO	CA		06/06/2024		1,086							1,086	1,086			
100166230	LEBANON	TN		09/09/2024		15,830							15,830	15,888		58	58
100150874	LAS VEGAS	NV		05/08/2024		690							690	690			
100150533	BOGART	GA		05/03/2024		688							688	688			
100163878	MIAMI	FL		09/27/2024		511							511	511			
100111172	OWINGS MILLS	MD		06/29/2023		1,356							1,356	1,356			
100175316	SUFFOLK	VA		11/05/2024		987							987	987			
100115965	LILBURN	GA		07/20/2023		755							755	755			
100108245	DAVENPORT	FL		05/24/2023		602							602	602			
100119481	CHARLOTTE	NC		07/31/2023		1,050							1,050	1,050			
100108094	TAMPA	FL		05/24/2023		593							593	593			
100174607	VERONA	NJ		10/31/2024		401							401	401			
100167804	BROOKS	KY		09/19/2024		666							666	666			
100055462	EVANS	GA		03/23/2021		896							896	896			
100173061	VISALIA	CA		10/25/2024		787							787	787			
100048976	LODI	NJ		11/20/2020		2,130							2,130	2,130			
100182198	GARFIELD	AR		12/12/2024		667							667	667			
100048322	REDLANDS	CA		11/20/2020		1,057							1,057	1,057			
100161538	AUBREY	TX		07/30/2024		610							610	610			
100142597	LOGANVILLE	GA		02/08/2024		2,369							2,369	2,369			
100063299	PHILADELPHIA	PA		07/01/2021		1,499							1,499	1,499			
100071587	BROOKLYN PARK	MN		10/14/2021		2,421							2,421	2,421			
100077951	FRESNO	CA		01/13/2022		1,245							1,245	1,245			
100055460	TOWNSEND	DE		03/23/2021		666							666	666			
100103503	BASTROP	TX		05/08/2023		5,584							5,584	5,584			
100160112	SAINT GEORGE	UT		07/17/2024		627							627	627			
100090008	ASTORIA	OR		01/13/2023		196							196	196			
100171822	SAN ANTONIO	TX		10/17/2024		559							559	559			
100185384	HUTTO	TX		12/20/2024		879							879	879			
100011176	EL CAJON	CA		12/23/2016		1,690							1,690	1,690			
100156118	LAS VEGAS	NV		06/18/2024		651							651	651			
100172864	MODESTO	CA		10/25/2024		539							539	539			
100110594	SURPRISE	AZ		06/30/2023		2,894							2,894	2,894			
100151546	HENDERSON	NV		05/10/2024		656							656	656			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159901	MIAMI	FL		08/16/2024		638							638	638			
100129453	MURFREESBORO	TN		09/29/2023		727							727	727			
100182291	MCKINNEY	TX		12/12/2024		898							898	898			
100084842	PANAMA CITY BEACH	FL		08/02/2022		669							669	669			
100166058	KANSAS CITY	MO		09/09/2024		795							795	795			
100045249	WEST CHESTER	PA		11/25/2020		888							888	888			
100119524	GEORGETOWN	TX		07/28/2023		812							812	812			
100166233	HALTOM CITY	TX		09/09/2024		871							871	871			
100062343	STOCKBRIDGE	GA		07/01/2021		1,679							1,679	1,679			
100134433	PORT SAINT LUCIE	FL		10/30/2023		537							537	537			
100136174	BAKERSFIELD	CA		12/18/2023		722							722	722			
100115677	FOUNTAIN	CO		07/20/2023		673							673	673			
100146907	MURFREESBORO	TN		03/26/2024		663							663	663			
100013475	LAKE ELSINORE	CA		05/25/2017		1,060							1,060	1,060			
100148870	GULF SHORES	AL		04/17/2024		1,371							1,371	1,371			
100153932	CYPRESS	TX		06/05/2024		607							607	607			
100115438	FORT LAUDERDALE	FL		07/17/2023		774							774	774			
100116894	LA CRESCENTA	CA		07/20/2023		1,000							1,000	1,000			
100168573	VENICE	FL		09/25/2024		597							597	597			
100135129	MAUREPAS	LA		11/01/2023		688							688	688			
100108055	MESA	AZ		05/25/2023		1,177							1,177	1,177			
100119201	HATTERAS	NC		07/31/2023		742							742	742			
100149413	MEBANE	NC		04/24/2024		37,276							37,276	37,370		94	94
100171199	WEST MELBOURNE	FL		11/22/2024		396							396	396			
100159436	KYLE	TX		07/15/2024		839							839	839			
100029450	KENT	WA		10/26/2018		1,112							1,112	1,112			
100162614	WOODBURY	MN		08/12/2024		609							609	609			
100110186	TUCSON	AZ		06/30/2023		686							686	686			
100110187	TUCSON	AZ		06/30/2023		686							686	686			
100110188	TUCSON	AZ		06/30/2023		686							686	686			
100110190	TUCSON	AZ		06/30/2023		686							686	686			
100031507	SACRAMENTO	CA		03/29/2019		2,784							2,784	2,784			
100030944	HERNANDO	FL		04/09/2019		3,540							3,540	3,540			
100065263	SANDY HOOK	CT		07/28/2021		1,236							1,236	1,236			
100013376	FREEPORT	NY		05/25/2017		1,130							1,130	1,130			
100150194	ELK GROVE	CA		04/30/2024		2,299							2,299	2,299			
100156839	HACKETTSTOWN	NJ		06/27/2024		601							601	601			
100030857	SOUTH OZONE PARK	NY		04/09/2019		745							745	745			
100168405	AUBURN	GA		09/25/2024		811							811	811			
100116116	CYPRESS	CA		07/20/2023		1,739							1,739	1,739			
100110768	DEARBORN	MI		08/11/2023		573							573	573			
100031614	MANTECA	CA		03/29/2019		1,293							1,293	1,293			
100164940	WOODBURY	NY		08/28/2024		526							526	526			
100146878	ROYAL OAK	MI		03/26/2024		2,185							2,185	2,185			
100099640	CHANDLER	AZ		04/06/2023		280							280	280			
100171374	WATERLOO	IA		10/16/2024		588							588	588			
100135342	ADDISON	PA		11/13/2023		894							894	894			
100012670	MORENO VALLEY	CA		05/25/2017		916							916	916			
100149118	POST FALLS	ID		04/22/2024		324							324	324			
100152454	GAINESVILLE	FL		05/17/2024		690							690	690			
100180341	BILLINGS	MT		11/25/2024		679							679	679			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107794	LONGS	SC		05/19/2023		1,212							1,212	1,212			
100133760	NEW ORLEANS	LA		10/23/2023		673							673	673			
100101522	NEW CARLISLE	OH		04/26/2023		2,565							2,565	2,565			
100158327	UNITED KINGDOM	GBR		07/09/2024													
100102065	HIGHLAND	CA		04/14/2023		973							973	973			
100158145	NEWARK	DE		07/09/2024		569							569	569			
100135188	STONE MOUNTAIN	GA		11/07/2023		702							702	702			
100065651	ANCHORAGE	AK		07/28/2021		1,432							1,432	1,432			
100011777	SAUGUS	MA		03/08/2017		3,213							3,213	3,213			
100167666	CONCORD	NC		09/19/2024		810							810	810			
100162548	DURHAM	NC		08/12/2024		770							770	770			
100178337	SHELTON	WA		11/19/2024		685							685	685			
100140429	RALEIGH	NC		01/18/2024		669							669	669			
100141050	CALABASAS	CA		02/20/2024		610							610	610			
100185002	STILLWATER	OK		12/19/2024		606							606	606			
100155082	OCEANSIDE	CA		07/19/2024		659							659	659			
100135702	LIBERTY HILL	TX		11/10/2023		821							821	821			
100150977	ST CHARLES	ID		05/08/2024		1,149							1,149	1,149			
100060321	TACOMA	WA		06/25/2021		1,401							1,401	1,401			
100140167	PORTLAND	OR		01/09/2024		596							596	596			
100185135	LOS ANGELES	CA		12/20/2024		546							546	546			
100137546	WEST PALM BEACH	FL		12/08/2023		22,271							22,271	22,271			
100078900	LAS VEGAS	NV		02/24/2022		1,490							1,490	1,490			
100121016	KISSIMMEE	FL		08/30/2023		864							864	864			
100186257	FLAGLER BEACH	FL		12/27/2024		722							722	722			
100142694	CAPE CORAL	FL		02/08/2024		844							844	844			
100067734	MENDHAM	NJ		09/23/2021		1,888							1,888	1,888			
100186614	MCKINNEY	TX		12/30/2024		896							896	896			
100013666	ROMOLAND	CA		05/25/2017		1,410							1,410	1,410			
100150974	MONT CLARE	PA		05/08/2024		657							657	657			
100109298	MCKINNEY	TX		06/12/2023		855							855	855			
100171717	KANNAPOLIS	NC		10/17/2024		611							611	611			
100168103	MCKINNEY	TX		09/20/2024		1,592							1,592	1,592			
100171420	HONOLULU	HI		10/16/2024		1,113							1,113	1,193		80	80
100057835	OCEANSIDE	CA		06/30/2021		1,432							1,432	1,432			
100159986	MIRAMAR	FL		08/16/2024		557							557	557			
100153334	KATY	TX		05/30/2024		803							803	803			
100115638	KATY	TX		07/19/2023		1,107							1,107	1,107			
100186566	COLUMBUS	OH		12/30/2024		830							830	830			
100110495	PITTSBURGH	PA		06/30/2023		820							820	820			
100143282	ORMOND BEACH	FL		02/16/2024		696							696	696			
100160030	TOMS RIVER	NJ		07/17/2024		619							619	619			
100049729	PLAINFIELD	NJ		11/20/2020		737							737	737			
100135479	NORTH LAS VEGAS	NV		11/13/2023		1,063							1,063	1,063			
100181590	MONTICELLO	NY		12/09/2024		490							490	490			
100182400	BRAZORIA	TX		12/12/2024		413							413	413			
100135560	CORPUS CHRISTI	TX		11/13/2023		996							996	996			
100160891	SUQUAMISH	WA		07/24/2024		617							617	617			
100133560	MANOR	TX		10/23/2023		757							757	757			
100077936	SAN DIEGO	CA		01/10/2022		1,277							1,277	1,277			
100165253	WEST HAVEN	UT		08/29/2024		430							430	430			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178289	NEW ORLEANS	LA		11/19/2024		976							976	976			
100141609	AURORA	IL		01/30/2024		144							144	144			
100180466	KISSIMMEE	FL		11/26/2024		594							594	594			
100167092	ORANGE PARK	FL		09/13/2024		543							543	543			
100186480	LAKE PLACID	FL		12/30/2024		833							833	833			
100054893	PORTLAND	OR		03/23/2021		741							741	741			
100148375	FAYETTEVILLE	AR		04/12/2024		786							786	786			
100167780	PENNSAUKEN	NJ		09/19/2024		567							567	567			
100146951	BENSON	NC		03/26/2024		661							661	661			
100170021	CAVE CREEK	AZ		11/08/2024		696							696	696			
100115065	PRINCETON	TX		07/14/2023		1,657							1,657	1,657			
100176120	HOUSTON	TX		12/20/2024		236							236	236			
100110448	DENTON	TX		06/30/2023		1,211							1,211	1,211			
100055863	SILVER SPRING	MD		03/26/2021		1,622							1,622	1,622			
100151061	TUCSON	AZ		05/08/2024		939							939	939			
100079684	PARK CITY	UT		04/08/2022		1,032							1,032	1,032			
100144631	FARMERSVILLE	TX		03/13/2024		524							524	524			
100132488	SAINT PETERSBURG	FL		11/03/2023		831							831	831			
100176054	KISSIMMEE	FL		12/20/2024		1,019							1,019	1,019			
100176564	NORTH LAS VEGAS	NV		11/15/2024		832							832	832			
100139513	WOOD DALE	IL		12/28/2023		22,214							22,214	22,214			
100060098	SACRAMENTO	CA		06/25/2021		1,409							1,409	1,409			
100088376	MIAMI	FL		01/06/2023		846							846	846			
100147024	BRADENTON	FL		03/27/2024		7,048							7,048	7,048			
100168897	UNITED KINGDOM	GBR		09/26/2024		12							12		(12)		(12)
100172999	MISSOULA	MT		10/25/2024		698							698	698			
100119190	LAS VEGAS	NV		07/31/2023		998							998	998			
100090162	ENGLEWOOD	FL		01/13/2023		660							660	660			
100172596	PHOENIX	AZ		10/23/2024		1,087							1,087	1,087			
100110649	ROUND ROCK	TX		06/30/2023		736							736	736			
100164367	VISALIA	CA		08/21/2024		857							857	857			
100077669	COLORADO SPRINGS	CO		01/03/2022		1,584							1,584	1,584			
100084802	MAGNA	UT		08/02/2022		766							766	766			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		679							679	679			
100142702	FORT WORTH	TX		02/08/2024		801							801	801			
100115820	HOUSTON	TX		07/20/2023		664							664	664			
100151811	CHICAGO	IL		05/10/2024		658							658	658			
100182643	SEATTLE	WA		12/12/2024		723							723	723			
100075905	CALEXICO	CA		01/07/2022		4,493							4,493	4,493			
100134579	DUBLIN	OH		10/30/2023		406							406	406			
100186352	RICHMOND	VA		12/30/2024		623							623	623			
100135403	ESTERO	FL		11/13/2023		686							686	686			
100172492	NOTTINGHAM	MD		10/23/2024		588							588	588			
100135555	CEDAR PARK	TX		11/13/2023		1,249							1,249	1,249			
100143607	BLOOMINGBURG	NY		02/21/2024		597							597	597			
100061444	HIGHLAND	CA		06/01/2021		1,703							1,703	1,703			
100176227	LITTLETON	CO		12/20/2024		416							416	416			
100128402	GALVESTON	TX		09/15/2023		593							593	593			
100026546	PERRIS	CA		09/26/2018		2,732							2,732	2,732			
100067432	BELLFLOWER	CA		09/23/2021		1,414							1,414	1,414			
100152644	MONCKS CORNER	SC		05/17/2024		635							635	635			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100119382	CAPE CORAL	FL		07/31/2023		749							749	749			
100091429	HOUSTON	TX		02/22/2023		675							675	675			
100144046	MONROE	NC		03/07/2024		723							723	723			
100171536	CORPUS CHRISTI	TX		10/16/2024		2,358							2,358	2,358			
100118761	MULBERRY	FL		07/25/2023		2,753							2,753	2,753			
100146593	KYLE	TX		03/20/2024		15,012							15,012	15,012			
100173202	SAN ANTONIO	TX		10/30/2024		2,290							2,290	2,290			
100116626	PEMBROKE PINES	FL		07/20/2023		1,946							1,946	1,946			
100129773	SLATINGTON	PA		09/27/2023		757							757	757			
100136473	LAKEVILLE	MN		11/20/2023		71,243							71,243	71,243			
100142473	LAS VEGAS	NV		03/08/2024		692							692	692			
100057823	DURHAM	NC		06/30/2021		1,521							1,521	1,521			
100171615	OCEAN SHORES	WA		10/16/2024		2,003							2,003	2,003			
100159455	VANCOUVER	WA		07/15/2024		3,903							3,903	3,903			
100144121	GARFIELD	AR		03/07/2024		703							703	703			
100147394	HALLANDALE	FL		05/08/2024		647							647	647			
100150636	EAST WENATCHEE	WA		05/03/2024		921							921	921			
100174975	PARRISH	FL		10/31/2024		34,636							34,636	34,636			
100163928	SEGUIN	TX		10/04/2024		690							690	690			
100081462	BUDA	TX		03/18/2022		1,573							1,573	1,573			
100134481	KENNER	LA		10/30/2023		672							672	672			
100136170	SIMPSONVILLE	SC		12/18/2023		521							521	521			
100144062	AMHERST	NY		03/07/2024		630							630	630			
100144866	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100140510	HUTTO	TX		01/19/2024		3,907							3,907	3,907			
100164477	ANTIOCH	TN		08/21/2024		634							634	634			
100168758	LAGUNA WOODS	CA		09/26/2024		635							635	635			
100031148	FOLSOM	CA		03/29/2019		1,406							1,406	1,406			
100169123	PARKER	AZ		09/27/2024		550							550	550			
100158742	DURHAM	NC		07/10/2024		3,575							3,575	3,656		81	81
100128410	SEBASTIAN	FL		09/15/2023		480							480	480			
100129346	PRINCETON	TX		09/25/2023		2,468							2,468	2,468			
100115031	PORT ARANSAS	TX		07/14/2023		816							816	816			
100163311	KENNER	LA		08/13/2024		534							534	534			
100054385	LANCASTER	CA		03/23/2021		1,070							1,070	1,070			
100026563	CLOVIS	CA		09/26/2018		973							973	973			
100117707	ROSEMEAD	CA		07/20/2023		3,455							3,455	3,455			
100026968	LOXAHATCHEE	FL		09/26/2018		1,460							1,460	1,460			
100131800	IRVING	TX		10/06/2023		780							780	780			
100170388	LINESVILLE	PA		10/08/2024		633							633	633			
100064251	OCEAN	NJ		07/01/2021		1,651							1,651	1,651			
100170095	KYLE	TX		10/08/2024		1,062							1,062	1,062			
100151150	LANCASTER	TX		05/09/2024		568							568	568			
100101927	BEAR LAKE	MI		04/14/2023		617							617	617			
100165362	OCALA	FL		08/29/2024		442							442	442			
100158052	KATY	TX		07/09/2024		634							634	634			
100155374	CYPRESS	TX		06/18/2024		435							435	435			
100066944	SAN BERNARDINO	CA		08/02/2021		1,421							1,421	1,421			
100167639	MYRTLE BEACH	SC		09/19/2024		4,758							4,758	4,758			
100011713	WANTAGH	NY		03/08/2017		1,282							1,282	1,282			
100154540	SACRAMENTO	CA		06/14/2024		692							692	692			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179948	OCALA	FL		11/25/2024		872							872	872			
100119383	MELISSA	TX		07/31/2023		783							783	783			
100180326	SPRING HILL	TN		11/25/2024		837							837	837			
100012615	SHIRLEY	NY		05/25/2017		1,237							1,237	1,237			
100099866	STOCKTON	CA		03/28/2023		831							831	831			
100156120	STATEN ISLAND	NY		06/18/2024		536							536	536			
100167655	GALLATIN	TN		09/19/2024		611							611	611			
100057853	VANCOUVER	WA		06/30/2021		1,472							1,472	1,472			
100182116	CHARLOTTE	NC		12/12/2024		16,338							16,338	16,338			
100171567	BUDA	TX		10/16/2024		703							703	703			
100081097	CYPRESS	CA		03/18/2022		1,490							1,490	1,490			
100180364	BROOKSHIRE	TX		11/25/2024		1,074							1,074	1,074			
100030766	POM FRET	MD		04/09/2019		3,217							3,217	3,217			
100110163	WILMINGTON	NC		06/30/2023		1,193							1,193	1,193			
100169791	GAINESVILLE	GA		09/30/2024		625							625	625			
100149319	PORT SAINT LUCIE	FL		04/24/2024		618							618	618			
100137663	SAINT LOUIS	MO		12/08/2023		575							575	575			
100012817	LOS ANGELES	CA		05/25/2017		1,129							1,129	1,129			
100138834	GRAND RAPIDS	MI		12/21/2023		744							744	744			
100179633	SAINT LOUIS	MO		11/21/2024		604							604	604			
100150515	GAINESVILLE	GA		05/03/2024		166,863							166,863	166,863			
100132118	DAVENPORT	FL		10/13/2023		462							462	462			
100102077	STOCKTON	CA		04/14/2023		564							564	564			
100144462	MCKINNEY	TX		04/26/2024		430							430	430			
100168409	ZELLWOOD	FL		09/25/2024		889							889	889			
100064289	ORLANDO	FL		07/01/2021		561							561	561			
100152633	BALA CYNWYD	PA		05/17/2024		1,580							1,580	1,580			
100119168	KATY	TX		07/31/2023		950							950	950			
100172131	NASHVILLE	TN		10/17/2024		582							582	582			
100129785	DULUTH	GA		09/27/2023		692							692	692			
100150847	CASTLE HAYNE	NC		05/08/2024		708							708	708			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		998							998	998			
100103013	BRIDGEPORT	CT		06/22/2023		542							542	542			
100155912	KATY	TX		06/17/2024		702							702	702			
100076841	TREASURE ISLAND	FL		12/27/2021		1,335							1,335	1,335			
100179450	HALTOM CITY	TX		11/21/2024		841							841	841			
100158855	PUNTA GORDA	FL		07/12/2024		6,581							6,581	6,581			
100103372	STEPHENVILLE	TX		06/16/2023		661							661	661			
100145173	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100154848	MARYVILLE	TN		07/19/2024		687							687	687			
100067846	FT LAUDERDALE	FL		09/23/2021		1,267							1,267	1,267			
100147742	PITTSBURGH	PA		04/08/2024		2,317							2,317	2,317			
100107808	PALM BAY	FL		05/19/2023		1,613							1,613	1,613			
100128206	SUWANEE	GA		09/18/2023		754							754	754			
100119420	SAINT GEORGE	UT		07/31/2023		1,511							1,511	1,511			
100167842	KISSIMMEE	FL		09/20/2024		781							781	781			
100047142	LAKE WORTH	FL		11/20/2020		1,571							1,571	1,571			
100012629	FONTANA	CA		05/25/2017		1,467							1,467	1,467			
100025427	QUARTZ HILL	CA		09/20/2018		1,104							1,104	1,104			
100171543	MYRTLE BEACH	SC		10/16/2024		954							954	954			
100060128	FORT COLLINS	CO		06/25/2021		1,466							1,466	1,466			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114936	HOUSTON	TX		07/13/2023		636							636	636			
100076663	JACKSONVILLE	FL		12/16/2021		1,271							1,271	1,271			
100165613	SUGAR LAND	TX		10/04/2024		603							603	603			
100150690	KAPOLEI	HI		05/06/2024		1,680							1,680	1,680			
100110545	WESLEY CHAPEL	FL		06/30/2023		684							684	684			
100044630	AVON	CT		11/19/2020		1,439							1,439	1,439			
100119471	LOGANVILLE	GA		07/31/2023		963							963	963			
100159460	ATHENS	GA		07/15/2024		609							609	609			
100142596	PHILADELPHIA	PA		02/08/2024		593							593	593			
100182570	ANNA	TX		12/12/2024		1,978							1,978	1,978			
100159355	BLOOMINGDALE	GA		07/15/2024		60,835							60,835	60,835			
100152401	KATY	TX		05/17/2024		874							874	874			
100140275	LINCOLN	NE		01/18/2024		577							577	577			
100156536	KENNESAW	GA		06/24/2024		684							684	684			
100140262	CONYERS	GA		01/18/2024		713							713	713			
100158337	UNITED KINGDOM	GBR		07/09/2024		(13)							(13)		13		13
100175075	HAMPTON	GA		11/05/2024		562							562	562			
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023		734							734	734			
100053795	MATTAPONI	VA		03/23/2021		310							310	310			
100135143	MARATHON	FL		11/03/2023		534							534	534			
100159850	HIALEAH	FL		08/16/2024		595							595	595			
100065335	COVINGTON	WA		07/28/2021		1,877							1,877	1,877			
100044987	LUDINGTON	MI		11/19/2020		4,547							4,547	4,547			
100101971	DELRAY BEACH	FL		04/14/2023		509							509	509			
100116649	ORLANDO	FL		07/20/2023		1,823							1,823	1,823			
100044610	NATIONAL CITY	CA		11/19/2020		4,702							4,702	4,702			
100175944	LAVON	TX		11/14/2024		726							726	726			
100136912	ANNA	TX		11/27/2023		657							657	657			
100171213	HYATTSVILLE	MD		10/16/2024		486							486	486			
100116119	HERRIMAN	UT		07/20/2023		1,305							1,305	1,305			
100182343	SAINT LOUIS	MO		12/12/2024		594							594	594			
100173339	GUYTON	GA		10/30/2024		716							716	716			
100129443	ROTONDA WEST	FL		09/29/2023		671							671	671			
100025408	OAKLEY	CA		09/20/2018		823							823	823			
100145693	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100061162	GLENDALE	AZ		06/01/2021		1,818							1,818	1,818			
100090971	OCEAN ISLE BEACH	NC		01/31/2023		664							664	664			
100117206	SAVANNAH	GA		07/20/2023		821							821	821			
100161935	LOUISVILLE	KY		07/31/2024		601							601	601			
100086322	ENSCHEDE	NLD		08/29/2022		(73)							(73)		73		73
100167638	NOKOMIS	FL		09/19/2024		1,576							1,576	1,576			
100168204	JENSEN BEACH	FL		09/20/2024		1,588							1,588	1,588			
100171666	HOCKLEY	TX		10/16/2024		588							588	588			
100115583	VENICE	FL		07/19/2023		1,865							1,865	1,865			
100078733	LAKE ELSINORE	CA		02/25/2022		992							992	992			
100169833	WESTERLY	RI		09/30/2024		1,192							1,192	1,192			
100148045	RALEIGH	NC		04/10/2024		716							716	716			
100055620	AVENEL	NJ		03/23/2021		1,082							1,082	1,082			
100117164	SACRAMENTO	CA		07/20/2023		1,057							1,057	1,057			
100180481	MCKINNEY	TX		11/26/2024		693							693	693			
100076067	CINCINNATI	OH		01/07/2022		1,253							1,253	1,253			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144221	CLAYTON	NC		03/07/2024		623							623	623			
100144782	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100065704	AUSTIN	TX		07/28/2021		1,412							1,412	1,412			
100151657	FORT WORTH	TX		05/10/2024		778							778	778			
100101679	CHULA VISTA	CA		04/26/2023		694							694	694			
100100905	COALINGA	CA		04/28/2023		1,199							1,199	1,199			
100153836	JASPER	GA		07/10/2024		426							426	426			
100158426	HOUSTON	TX		07/10/2024		975							975	975			
100172595	LEWIS CENTER	OH		10/23/2024		711							711	711			
100142584	GOOCHLAND	VA		02/08/2024		604							604	604			
100081272	EL SOBRANTE	CA		03/18/2022		1,599							1,599	1,599			
100152688	CLEARWATER	FL		05/17/2024		634							634	634			
100145203	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100138905	FORT LAUDERDALE	FL		12/21/2023		2,289							2,289	2,289			
100180045	SCOTTSDALE	AZ		11/25/2024		1,916							1,916	1,916			
100146924	LIBERTY TWSP	OH		03/26/2024		645							645	645			
100076696	POMPANO BEACH	FL		12/30/2021		1,071							1,071	1,071			
100101540	KATY	TX		04/26/2023		924							924	924			
100153437	CAMPBELL HALL	NY		05/30/2024		623							623	623			
100149355	WILMINGTON	NC		04/24/2024		725							725	725			
100151615	BIRMINGHAM	AL		05/10/2024		617							617	617			
100180667	MICHIGAN CITY	IN		11/26/2024		899							899	899			
100153903	HIRAM	GA		06/05/2024		468							468	468			
100174645	BOWLING GREEN	VA		10/31/2024		865							865	865			
100171930	LAVON	TX		10/17/2024		1,917							1,917	1,917			
100147272	ALBUQUERQUE	NM		03/28/2024		1,015							1,015	1,015			
100077820	HUNTINGTON BEACH	CA		01/14/2022		1,376							1,376	1,376			
100013511	RIXEYVILLE	VA		05/25/2017		1,243							1,243	1,243			
100068430	SAN PABLO	CA		08/25/2021		1,414							1,414	1,414			
100147838	RINCON	GA		04/08/2024		701							701	701			
100182362	MAGNOLIA	TX		12/12/2024		1,323							1,323	1,323			
100167563	FARMERSVILLE	TX		09/19/2024		1,192							1,192	1,192			
100119694	HARTFORD	CT		08/08/2023		408							408	408			
100099916	VIDOR	TX		03/28/2023		289							289	289			
100144793	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100172130	LA VERKIN	UT		10/17/2024		652							652	652			
100159831	ATLANTA	GA		07/17/2024		668							668	668			
100162700	PENDERGRASS	GA		08/12/2024		566							566	566			
100065624	WINTER GARDEN	FL		07/28/2021		1,410							1,410	1,410			
100071702	MOLALLA	OR		10/14/2021		1,375							1,375	1,375			
100171372	NEWARK	DE		10/16/2024		619							619	619			
100130320	AKRON	OH		09/28/2023		7,458							7,458	7,458			
100176178	LOCUST GROVE	GA		12/20/2024		578							578	578			
100168065	CONCORD	NC		09/20/2024		1,642							1,642	1,642			
100078874	MERIDIAN	ID		02/24/2022		1,402							1,402	1,402			
100116291	SIMI VALLEY	CA		07/20/2023		2,874							2,874	2,874			
100175951	ANGIER	NC		11/14/2024		804							804	804			
100180041	KISSIMMEE	FL		11/25/2024		587							587	587			
100158443	PHOENIX	AZ		07/10/2024		182							182	182			
100172604	LEHI	UT		10/23/2024		605							605	605			
100136899	MYRTLE BEACH	SC		11/27/2023		1,876							1,876	1,876			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171848	CYPRESS	TX		10/17/2024		671							671	671			
100172359	SALEM	OR		10/23/2024		606							606	606			
100160146	KNOXVILLE	TN		07/17/2024		625							625	625			
100118962	PANAMA CITY BEACH	FL		07/27/2023		638							638	638			
100168404	XENIA	OH		09/25/2024		810							810	810			
100161563	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100013034	PITTSBURG	CA		05/25/2017		1,524							1,524	1,524			
100136508	PRINCETON	TX		11/20/2023		841							841	841			
100127538	WINDSOR MILL	MD		09/08/2023		670							670	670			
100160430	LAS VEGAS	NV		07/19/2024		573							573	573			
100181226	BAKERSFIELD	CA		12/06/2024		528							528	528			
100148320	CONROE	TX		04/12/2024		755							755	755			
100048960	CATHEDRAL CITY	CA		11/20/2020		1,755							1,755	1,755			
100142528	PHOENIXVILLE	PA		02/08/2024		665							665	665			
100133347	WESTON	FL		11/21/2023		701							701	701			
100172437	KYLE	TX		10/23/2024		703							703	703			
100156600	DURHAM	NC		06/24/2024		713							713	713			
100166156	WOODBURY	MN		09/09/2024		3,908							3,908	3,908			
100133059	AMHERST	NY		11/29/2023		608							608	608			
100048662	BOWIE	MD		11/20/2020		2,450							2,450	2,450			
100084710	VALLEJO	CA		08/02/2022		200							200	200			
100079163	BLOOMINGBURG	NY		02/24/2022		1,470							1,470	1,470			
100120434	MONTGOMERY	TX		08/18/2023		589							589	589			
100148595	FRISCO	TX		04/12/2024		613							613	613			
100148041	LANCASTER	PA		04/10/2024		759							759	759			
100140105	CONROE	TX		01/09/2024		885							885	885			
100143778	PHOENIX	AZ		02/27/2024		359							359	359			
100148883	MONROE	NC		04/17/2024		611							611	611			
100083888	RICHMOND	CA		07/12/2022		958							958	958			
100110241	ARDEN	NC		06/30/2023		919							919	919			
100044311	BROOKLYN	NY		08/04/2020		5,113							5,113	5,113			
100115788	PAYSON	AZ		07/20/2023		848							848	848			
100148862	CARMEL	IN		04/17/2024		658							658	658			
100148360	FORT WORTH	TX		04/12/2024		917							917	917			
100099795	LAS VEGAS	NV		02/28/2023		643							643	643			
100100813	GLEN BURNIE	MD		04/28/2023		1,176							1,176	1,176			
100047748	EAST NORTHPORT	NY		11/20/2020		1,023							1,023	1,023			
100120650	PARRISH	FL		08/24/2023		669							669	669			
100053663	TAKOMA PARK	MD		03/23/2021		1,838							1,838	1,838			
100169399	SANTA MARIA	CA		09/30/2024		884							884	884			
100152664	BREMERTON	WA		05/17/2024		642							642	642			
100068622	ROTTERDAM	NLD		08/30/2021		(53)							(53)		53		53
100136867	AUBURNDALE	FL		11/27/2023		606							606	606			
100185696	SPANNUM	NLD		12/20/2024		(63)							(63)		63		63
100185703	UTRECHT	NLD		12/20/2024		(33)							(33)		33		33
100152186	RALEIGH	NC		05/17/2024		628							628	628			
100148836	ODENTON	MD		04/17/2024		623							623	623			
100173003	HANFORD	CA		10/25/2024		664							664	664			
100115835	DAVENPORT	FL		07/20/2023		772							772	772			
100153594	REDMOND	OR		05/31/2024		715							715	715			
100148145	YPSILANTI	MI		05/15/2024		634							634	634			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078513	DEN HAAG	NLD		01/26/2022		(63)							(63)		63		63
100169714	STERLING HEIGHTS	MI		09/30/2024		612							612	612			
100048205	ELIZABETHPORT	NJ		11/20/2020		781							781	781			
100065541	WASILLA	AK		07/28/2021		1,298							1,298	1,298			
100161672	S-GRAVENHAGE	NLD		07/29/2024		(87)							(87)		87		87
100117639	MASTIC	NY		07/20/2023		429							429	429			
100081967	ROTTERDAM	NLD		03/30/2022		(39)							(39)		39		39
100127642	EDGEWATER	MD		09/08/2023		807							807	807			
100085043	GOUDA	NLD		07/27/2022		1,262							1,262	1,531	268		268
100158413	UNITED KINGDOM	GBR		07/09/2024		(12)							(12)		12		12
100139913	NETHERLANDS	NLD		12/28/2023		(93)							(93)		93		93
100129311	DAWSONVILLE	GA		09/25/2023		2,016							2,016	2,016			
100014259	SOUTH PLAINFIELD	NJ		09/27/2017		1,064							1,064	1,064			
100171818	CHENEY	WA		10/17/2024		548							548	548			
100081957	UTRECHT	NLD		03/30/2022		(29)							(29)		29		29
100152791	LANCASTER	CA		05/22/2024		396							396	396			
100149488	HOUSTON	TX		04/24/2024		392							392	392			
100129320	PRINCETON	TX		09/25/2023		616							616	616			
100013254	STOCKTON	CA		05/25/2017		1,206							1,206	1,206			
100161478	COLLINGSWOOD	NJ		07/30/2024		584							584	584			
100115106	WILMINGTON	NC		07/14/2023		816							816	816			
100151592	TAMPA	FL		05/10/2024		843							843	843			
100144236	FOUR OAKS	NC		03/07/2024		710							710	710			
100129665	LEANDER	TX		09/29/2023		744							744	744			
100148417	HENDERSON	NV		04/12/2024		924							924	924			
100159333	PARRISH	FL		07/15/2024		866							866	866			
100151580	FT WORTH	TX		05/10/2024		1,989							1,989	1,989			
100114540	NIANTIC	CT		06/29/2023		511							511	511			
100175182	PORT SAINT LUCLE	FL		11/05/2024		678							678	678			
100014170	AUBURN	CA		05/25/2017		789							789	789			
100142634	DALLAS	TX		02/08/2024		598							598	598			
100156013	SHASTA LAKE	CA		06/18/2024		1,627							1,627	1,627			
100171662	CLAYTON	NC		10/16/2024		1,044							1,044	1,044			
100078275	HOMESTEAD	FL		02/10/2022		1,107							1,107	1,107			
100162739	OCALA	FL		08/12/2024		516							516	516			
100081513	FREDERICKSBURG	TX		03/18/2022		2,707							2,707	2,707			
100169035	CHARLOTTE	NC		09/27/2024		3,886							3,886	3,886			
100031905	LIVERMORE	CA		03/29/2019		1,062							1,062	1,062			
100172254	HOUSTON	TX		10/21/2024		845							845	845			
100141292	KATY	TX		01/30/2024		547							547	547			
100159904	LAKE WORTH	FL		08/16/2024		445							445	445			
100158074	FORT WORTH	TX		07/09/2024		600							600	600			
100171762	ASTORIA	OR		10/17/2024		659							659	659			
100169348	DEMOREST	GA		09/27/2024		597							597	597			
100162984	GERMANTOWN	MD		08/12/2024		3,285							3,285	3,285			
100119238	PLAINFIELD	IL		07/31/2023		683							683	683			
100151226	WENDELL	NC		05/10/2024		1,897							1,897	1,897			
100150672	MIDLOTHIAN	VA		05/06/2024		614							614	614			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		1,818							1,818	1,818			
100185853	HYATTSVILLE	MD		12/26/2024		668							668	668			
100079901	CAPE CORAL	FL		04/25/2022		1,290							1,290	1,290			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179580	SAN ANTONIO	TX		11/21/2024		.666							.666	.666			
100175427	LEWISVILLE	TX		12/23/2024		.573							.573	.573			
100060967	RIVERSIDE	CA		06/01/2021		2,090							2,090	2,090			
100028019	WOBURN	MA		10/26/2018		1,265							1,265	1,265			
100079979	SACHSE	TX		04/25/2022		1,401							1,401	1,401			
100142768	CEDAR CITY	UT		02/08/2024		.455							.455	.455			
100119950	ST SIMONS ISLAND	GA		08/11/2023		.744							.744	.744			
100142714	DAPHNE	AL		02/08/2024		.838							.838	.838			
100163154	HUTTO	TX		08/13/2024		.636							.636	.636			
100136343	CEDAR CITY	UT		11/20/2023		.680							.680	.680			
100031710	SUN VALLEY	CA		03/29/2019		2,159							2,159	2,159			
100152804	HOUSTON	TX		05/22/2024		.330							.330	.330			
100163085	MESQUITE	TX		08/13/2024		.687							.687	.687			
100119994	PITTSBURGH	PA		08/11/2023		.822							.822	.822			
100065030	PHOENIX	AZ		07/14/2021		1,332							1,332	1,332			
100152668	SAINT PETERSBURG	FL		05/17/2024		.642							.642	.642			
100079136	SOUTH RIVER	NJ		02/24/2022		1,253							1,253	1,253			
100129420	PHOENIX	AZ		09/29/2023		1,431							1,431	1,431			
100135513	WAKE FOREST	NC		11/13/2023		.656							.656	.656			
100142679	OAKDALE	MN		02/08/2024		.850							.850	.850			
100109611	FORT WORTH	TX		06/14/2023		1,490							1,490	1,490			
100140557	WHITEFIELD	NH		01/19/2024		.626							.626	.626			
100129469	CANTON	GA		09/29/2023		.683							.683	.683			
100182590	ROUND ROCK	TX		12/12/2024		.681							.681	.681			
100174296	SUPPLY	NC		10/31/2024		3,479							3,479	3,479			
100026630	ROMOLAND	CA		09/26/2018		.786							.786	.786			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		.722							.722	.722			
100169438	DURHAM	NC		09/30/2024		.977							.977	.977			
100144215	KATY	TX		03/07/2024		.803							.803	.803			
100011515	STAFFORD	VA		03/08/2017		1,408							1,408	1,408			
100165664	TUCSON	AZ		10/04/2024		56,082							56,082	56,082			
100155243	PINELLAS PARK	FL		07/19/2024		.431							.431	.431			
4010067163	TROY	NY		02/29/2024		.532							.532	.532			
100144074	HOUSTON	TX		03/07/2024		1,388							1,388	1,388			
100160161	BLOOMINGDALE	GA		07/17/2024		1,116							1,116	1,116			
100079831	RICHMOND	TX		04/25/2022		1,154							1,154	1,154			
100138106	DAVENPORT	FL		12/14/2023		.370							.370	.370			
100171735	GALLATIN	TN		10/17/2024		.951							.951	.951			
100144358	RAEFORD	NC		03/07/2024		.853							.853	.853			
100137983	ZEPHYRHILLS	FL		12/13/2023		1,048							1,048	1,048			
100138336	ANNA	TX		12/18/2023		10,770							10,770	10,770			
100014355	MIAMI	FL		09/27/2017		4,695							4,695	4,695			
100144597	RALEIGH	NC		03/13/2024		.690							.690	.690			
100109734	MIAMI	FL		06/16/2023		26,651							26,651	26,651			
100147996	MORRISVILLE	NC		04/10/2024		3,287							3,287	3,287			
100153313	CYPRESS	TX		05/30/2024		8,297							8,297	8,297			
100133616	NEW PORT RICHEY	FL		10/23/2023		.759							.759	.759			
100146960	PHARR	TX		03/26/2024		.624							.624	.624			
100065801	OAKDALE	CA		07/28/2021		1,242							1,242	1,242			
100144620	RALEIGH	NC		03/13/2024		.611							.611	.611			
100163963	JOHNS ISLAND	SC		10/04/2024		13,398							13,398	13,398			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158336	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100168562	HONOLULU	HI		09/25/2024		657							657	657			
100149424	MARICOPA	AZ		04/24/2024		1,093							1,093	1,093			
100148457	GEORGETOWN	TX		04/12/2024		1,179							1,179	1,179			
100030115	CHICAGO	IL		12/20/2018		3,571							3,571	3,571			
100154614	ALEXANDRIA	VA		06/14/2024		3,625							3,625	3,625			
100182542	SURF CITY	NC		12/12/2024		647							647	647			
100182155	PALM BAY	FL		12/12/2024		623							623	623			
100174801	ROOSEVELT	NY		10/31/2024		635							635	635			
100142743	BUFFALO GROVE	IL		02/08/2024		696							696	696			
100062805	ANCHORAGE	AK		07/01/2021		4,209							4,209	4,209			
100000605	BELTSVILLE	MD		09/27/2016		1,086							1,086	1,086			
100158910	PORT SAINT LUCIE	FL		07/12/2024		3,114							3,114	3,114			
100128178	MERIDIAN	ID		09/18/2023		859							859	859			
100132259	CHARLOTTE	NC		10/13/2023		683							683	683			
100158332	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100186625	FORT WORTH	TX		12/30/2024		924							924	924			
100174978	PHILADELPHIA	PA		10/31/2024		511							511	511			
100054503	COLUMBUS	NJ		03/23/2021		728							728	728			
100103854	HAVERSTRAW	NY		05/10/2023		726							726	726			
100071973	SPRINGFIELD	MO		10/29/2021		1,374							1,374	1,374			
100151668	SURPRISE	AZ		05/10/2024		684							684	684			
100165748	DAHLONEGA	GA		08/29/2024		371							371	371			
100166944	MILTON	FL		09/13/2024		663							663	663			
100138292	ROUND ROCK	TX		12/18/2023		798							798	798			
100151670	SURPRISE	AZ		05/10/2024		684							684	684			
100166209	HAMPTON	GA		09/09/2024		881							881	881			
100024290	HEBRON	CT		09/20/2018		1,360							1,360	1,360			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		671							671	671			
100144171	MURRIETA	CA		03/07/2024		787							787	787			
100143383	PALM BAY	FL		02/16/2024		386							386	386			
100159690	HUMBLE	TX		08/23/2024		618							618	618			
100159432	PALM COAST	FL		07/15/2024		930							930	930			
100140327	CHARLOTTESVILLE	VA		01/18/2024		594							594	594			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		998							998	998			
100170017	KANSAS CITY	MO		11/08/2024		347							347	347			
100155917	MATTHEWS	NC		06/17/2024		622							622	622			
100179994	DUCK CREEK VILLAGE	UT		11/25/2024		728							728	728			
100119194	BROOKLYN PARK	MN		07/31/2023		720							720	720			
100143313	FORT MILL	SC		02/16/2024		723							723	723			
100132699	COLUMBUS	OH		11/03/2023		587							587	587			
100113100	SCOTTS VALLEY	CA		06/29/2023		2,452							2,452	2,452			
100150574	LAS VEGAS	NV		05/03/2024		2,317							2,317	2,317			
100126415	FORT LAUDERDALE	FL		08/30/2023		658							658	658			
100180118	TEMPLE	TX		12/30/2024		644							644	644			
100137686	RALEIGH	NC		12/08/2023		764							764	764			
100110534	COLLINGSWOOD	NJ		06/30/2023		684							684	684			
100151960	JACKSONVILLE	FL		06/14/2024		530							530	530			
100139291	DAYTONA BEACH	FL		12/28/2023		571							571	571			
100150609	ROYSE CITY	TX		05/03/2024		708							708	708			
100156253	PALM BAY	FL		06/20/2024		630							630	630			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134061	DERBY	CT		10/25/2023		461							461	461			
100030848	BENBROOK	TX		04/09/2019		1,390							1,390	1,390			
100110496	BEAUFORT	NC		06/30/2023		935							935	935			
100150861	APACHE JUNCTION	AZ		05/08/2024		1,793							1,793	1,793			
100142707	LAS VEGAS	NV		02/08/2024		4,776							4,776	4,776			
100140367	SAN MARCOS	TX		01/18/2024		955							955	955			
100140244	CLEMENTON	NJ		01/18/2024		645							645	645			
100147931	RALEIGH	NC		04/08/2024		817							817	817			
100132316	JOHNSTOWN	CO		10/13/2023		736							736	736			
100168398	SAN MARCOS	TX		09/25/2024		787							787	787			
100025560	HUNTINGTON PARK	CA		09/20/2018		909							909	909			
100136447	NAPLES	FL		11/20/2023		830							830	830			
100149460	STILLWATER	OK		04/24/2024		695							695	695			
100134095	LAS VEGAS	NV		12/08/2023		627							627	627			
100129605	LOGANVILLE	GA		09/29/2023		942							942	942			
100081309	PHOENIX	AZ		03/18/2022		1,511							1,511	1,511			
100179744	FORT WORTH	TX		11/21/2024		945							945	945			
100142724	HAINES CITY	FL		02/08/2024		664							664	664			
100161127	JURUPA VALLEY	CA		07/24/2024		670							670	670			
100135332	NASHVILLE	TN		11/13/2023		618							618	618			
100030065	BURTONSVILLE	MD		12/20/2018		3,576							3,576	3,576			
100128412	GREENLEAF	WI		09/15/2023		578							578	578			
100152436	MCKINNEY	TX		05/17/2024		726							726	726			
100175889	BRADENTON	FL		11/14/2024		668							668	668			
100170215	DURHAM	NC		10/08/2024		705							705	705			
100064185	JAMAICA	NY		07/01/2021		2,695							2,695	2,695			
100151200	ANNA	TX		05/10/2024		1,082							1,082	1,082			
100136250	LIBERTY HILL	TX		11/20/2023		667							667	667			
100140356	KILMARNOCK	VA		01/18/2024		585							585	585			
100131847	LINCOLN	NE		10/06/2023		148							148	148			
100115721	COLUMBUS	OH		07/20/2023		821							821	821			
100149834	PHOENIX	AZ		04/29/2024		612							612	612			
100161782	HACKETTSTOWN	NJ		07/31/2024		643							643	643			
100142906	WICHITA	KS		02/09/2024		748							748	748			
100107805	MILLVILLE	DE		05/19/2023		1,110							1,110	1,110			
100148432	DENVER	CO		04/12/2024		633							633	633			
100168208	EAST LANSING	MI		09/20/2024		1,678							1,678	1,678			
100151238	SPANISH FORK	UT		05/10/2024		633							633	633			
100151056	SHERRILLS FORD	NC		05/08/2024		935							935	935			
100049967	BOLTON	MA		11/20/2020		1,055							1,055	1,055			
100115081	SAINT CLOUD	FL		07/14/2023		890							890	890			
100186330	AMBLER	PA		12/30/2024		660							660	660			
100117155	CLERMONT	FL		07/20/2023		793							793	793			
100119054	DESOTO	TX		07/27/2023		687							687	687			
100076256	MATTHEWS	NC		01/07/2022		1,435							1,435	1,435			
100161464	ANNA	TX		07/30/2024		651							651	651			
100142920	SAN ANTONIO	FL		02/09/2024		535							535	535			
100029302	WEST BABYLON	NY		10/26/2018		1,069							1,069	1,069			
100170228	LAND O LAKES	FL		10/08/2024		899							899	899			
100185316	MILWAUKEE	WI		12/20/2024		804							804	804			
100127986	LAS VEGAS	NV		09/08/2023		905							905	905			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115935	CAPE CORAL	FL		07/20/2023		806							806	806			
100152979	CYPRESS	TX		06/27/2024		475							475	475			
100055325	WAKEFIELD	MA		03/23/2021		961							961	961			
100162038	PLANT CITY	FL		07/31/2024		391							391	391			
100147734	GOULDSBORO	PA		04/08/2024		2,303							2,303	2,303			
100174936	DALLAS	GA		10/31/2024		629							629	629			
100150603	ROSENBERG	TX		05/03/2024		1,468							1,468	1,468			
100172357	RIALTO	CA		10/23/2024		744							744	744			
100110459	MAGNOLIA	TX		06/30/2023		881							881	881			
100186720	KISSIMMEE	FL		12/31/2024		548							548	548			
100084845	AVONDALE	AZ		08/02/2022		631							631	631			
100053889	LAUREL	MD		03/23/2021		1,297							1,297	1,297			
100142807	NORTH FORT MYERS	FL		02/08/2024		561							561	561			
100114870	SURPRISE	AZ		07/10/2023		797							797	797			
100026629	SALINAS	CA		09/26/2018		1,699							1,699	1,699			
100170145	MIDDLEBURG	FL		10/08/2024		648							648	648			
100129707	SHERMAN	TX		09/29/2023		651							651	651			
100170200	HENDERSON	NV		10/08/2024		1,503							1,503	1,503			
100179793	SHERRILLS FORD	NC		11/21/2024		876							876	876			
100150893	BUDA	TX		05/08/2024		673							673	673			
100049748	GARDEN GROVE	CA		11/20/2020		1,142							1,142	1,142			
100128261	SAN ANTONIO	TX		09/14/2023		771							771	771			
100185496	MCMINNVILLE	OR		12/20/2024		502							502	502			
100142688	DENTON	TX		02/08/2024		929							929	929			
100065531	FLOWER MOUND	TX		07/28/2021		1,653							1,653	1,653			
100159946	NAPLES	FL		08/16/2024		502							502	502			
100171737	MONROE	NC		10/17/2024		720							720	720			
100031442	FAIRFIELD	CA		03/29/2019		957							957	957			
100090033	RIVERVIEW	FL		01/13/2023		632							632	632			
100172435	WAUKEE	IA		10/23/2024		2,320							2,320	2,320			
100014059	LANCASTER	CA		05/25/2017		1,223							1,223	1,223			
100147966	PORT CHARLOTTE	FL		04/08/2024		784							784	784			
100151641	CASA GRANDE	AZ		05/10/2024		2,758							2,758	2,758			
100132024	NEWARK	NJ		10/13/2023		655							655	655			
100077943	PORT SAINT LUCIE	FL		01/10/2022		1,514							1,514	1,514			
100119009	LOWELL	MA		07/27/2023		755							755	755			
100011803	UNIONDALE	NY		03/08/2017		1,586							1,586	1,586			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		1,470							1,470	1,470			
100180787	RANCHO MIRAGE	CA		11/26/2024		645							645	645			
100167650	WESLEY CHAPEL	FL		09/19/2024		565							565	565			
100141980	DOWNEY	CA		02/29/2024		3,715							3,715	3,715			
100057876	BOISE	ID		06/30/2021		1,359							1,359	1,359			
100181198	CHARLOTTE	NC		12/06/2024		667							667	667			
100148277	RADFORD	VA		04/12/2024		554							554	554			
100148391	NOKOMIS	FL		04/12/2024		1,112							1,112	1,112			
100178451	DESOTO	TX		11/21/2024		559							559	559			
100168275	CARY	NC		09/20/2024		6,762							6,762	6,762			
100154096	POST FALLS	ID		07/11/2024		560							560	560			
100087925	CATHEDRAL CITY	CA		10/25/2022		641							641	641			
100174076	PINELLAS PARK	FL		10/31/2024		746							746	746			
100047949	VALLEJO	CA		11/20/2020		986							986	986			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088029	CAPE CORAL	FL		10/25/2022		312							312	312			
100119641	CONCORD	NC		08/04/2023		449							449	449			
100163861	WEST MELBOURNE	FL		09/27/2024		630							630	630			
100147625	MARIPOSA	CA		04/04/2024		568							568	568			
100079686	GLENDALE	AZ		04/25/2022		1,094							1,094	1,094			
100057554	RIDGECREST	CA		06/30/2021		1,607							1,607	1,607			
100158775	SPRING CITY	PA		07/10/2024		770							770	770			
100165580	JACKSONVILLE	FL		08/29/2024		1,114							1,114	1,114			
100158338	UNITED KINGDOM	GBR		07/09/2024		7							7		(7)		(7)
100176718	WINCHESTER	VA		11/15/2024		836							836	836			
100140797	CHARLOTTE	NC		03/06/2024		1,276							1,276	1,276			
100147911	INGRAM	TX		04/08/2024		752							752	752			
100182311	RALEIGH	NC		12/12/2024		2,114							2,114	2,114			
100163813	EUREKA	CA		09/27/2024		477							477	477			
100163175	DULUTH	GA		08/13/2024		597							597	597			
100057640	BARRINGTON	RI		06/30/2021		1,417							1,417	1,417			
100127176	BROOKLYN	NY		08/30/2023		5,861							5,861	5,861			
100143105	ROCKFORD	IL		02/16/2024		800							800	800			
100135416	WAYNESVILLE	NC		11/13/2023		832							832	832			
100075639	MURFREESBORO	TN		12/01/2021		1,358							1,358	1,358			
100000160	KAHUKU	HI		09/27/2016		1,278							1,278	1,278			
100031114	SACRAMENTO	CA		03/29/2019		1,389							1,389	1,389			
100061447	LOGANVILLE	GA		06/01/2021		2,088							2,088	2,088			
100168273	SAN JOSE	CA		09/20/2024		1,575							1,575	1,575			
100160964	KENNESAW	GA		07/24/2024		541							541	541			
100156483	DURHAM	NC		06/24/2024		639							639	639			
100146891	FORT WORTH	TX		03/26/2024		770							770	770			
100149414	VILAS	NC		04/24/2024		696							696	696			
100175947	ANGIER	NC		11/14/2024		804							804	804			
100084456	SAN FRANCISCO	MEX		07/11/2022		967							967	967			
100154835	WESLEY CHAPEL	FL		07/19/2024		739							739	739			
100100851	JOLIET	IL		04/28/2023		1,614							1,614	1,614			
100160610	ORLANDO	FL		07/19/2024		512							512	512			
100168107	CHARLOTTE	NC		09/20/2024		1,366							1,366	1,366			
100151104	CHELSEA	ME		05/08/2024		609							609	609			
100158340	UNITED KINGDOM	GBR		07/09/2024		(20)							(20)		20		20
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		690							690	690			
100148044	LAWRENCEVILLE	GA		04/10/2024		776							776	776			
100088907	SAINT PETERSBURG	FL		11/15/2022		431							431	431			
100186472	TUCSON	AZ		12/30/2024		866							866	866			
100159368	BLOOMINGDALE	GA		07/15/2024		828							828	828			
100055901	ARLINGTON	TX		03/26/2021		1,560							1,560	1,560			
100048731	ROYAL PALM BEACH	FL		11/20/2020		897							897	897			
100164461	COEUR D ALENE	ID		08/21/2024		753							753	753			
100119416	SPRINGFIELD	MA		07/31/2023		675							675	675			
100120934	GOLDSBORO	NC		08/30/2023		953							953	953			
100172191	PHOENIX	AZ		10/17/2024		629							629	629			
100169405	HINSDALE	NH		09/30/2024		2,832							2,832	2,832			
100182464	HOLLAND	MI		12/12/2024		650							650	650			
100176034	EATONTOWN	NJ		12/20/2024		537							537	537			
100148938	DACULA	GA		04/17/2024		612							612	612			

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100151292	STALLINGS	NC		05/10/2024		715							715	715			
100169813	KANSAS CITY	MO		09/30/2024		2,128							2,128	2,128			
100169892	ORLANDO	FL		11/08/2024		554							554	554			
100065583	SAN TAN VALLEY	AZ		07/28/2021		1,304							1,304	1,304			
100087377	PHOENIX	AZ		10/25/2022		1,150							1,150	1,150			
100136948	MASTIC BEACH	NY		11/28/2023		802							802	802			
100161755	HACKETTSTOWN	NJ		07/31/2024		628							628	628			
100182544	AURORA	OH		12/12/2024		604							604	604			
100032056	HAYWARD	CA		03/29/2019		1,582							1,582	1,582			
100133562	OTTAWA	OH		10/23/2023		668							668	668			
100143606	ORANGE CITY	FL		02/21/2024		693							693	693			
100144618	PARRISH	FL		03/13/2024		1,016							1,016	1,016			
100091152	VICTORVILLE	CA		01/31/2023		846							846	846			
100149631	PLANTATION	FL		04/26/2024		614							614	614			
100080412	MESA	AZ		04/14/2022		1,032							1,032	1,032			
100065142	COLORADO SPRINGS	CO		07/14/2021		1,991							1,991	1,991			
100133660	MONROE	NC		10/23/2023		664							664	664			
100164216	FRESNO	CA		08/21/2024		545							545	545			
100079418	PHOENIX	AZ		03/17/2022		1,057							1,057	1,057			
100119130	CLOVIS	CA		07/28/2023		1,984							1,984	1,984			
100028991	GARDEN GROVE	CA		10/26/2018		1,223							1,223	1,223			
100186597	FUQUAY VARINA	NC		12/30/2024		932							932	932			
100114808	PALM BAY	FL		07/10/2023		989							989	989			
100167615	BARRINGTON	NH		09/19/2024		586							586	586			
100128126	WALDORF	MD		09/08/2023		833							833	833			
100152237	OFALLON	MO		05/17/2024		422							422	422			
100013446	ROYAL PALM BEACH	FL		05/25/2017		1,512							1,512	1,512			
100172635	HENDERSON	NV		10/24/2024		440							440	440			
100167522	LODI	CA		10/31/2024		794							794	794			
100060676	GUYTON	GA		06/01/2021		1,080							1,080	1,080			
100153242	CLERMONT	FL		05/30/2024		722							722	722			
100134921	DREXEL HILL	PA		10/30/2023		11,104							11,104	11,104			
100179713	FORT WORTH	TX		11/21/2024		1,002							1,002	1,002			
100068425	MATTHEWS	NC		08/25/2021		1,375							1,375	1,375			
100091281	EAST PROVIDENCE	RI		01/31/2023		464							464	464			
100119367	BRASELTON	GA		07/31/2023		964							964	964			
100165498	FULSHEAR	TX		08/29/2024		688							688	688			
100144659	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100091650	KYLE	TX		01/27/2023		658							658	658			
100026648	LA PUENTE	CA		09/26/2018		1,456							1,456	1,456			
100173170	COLONIAL BEACH	VA		10/30/2024		726							726	726			
100173282	CAMDENTON	MO		10/30/2024		987							987	987			
100148487	AUBREY	TX		04/12/2024		725							725	725			
100151025	TAMPA	FL		05/08/2024		1,227							1,227	1,227			
100151023	DIVIDE	CO		05/08/2024		611							611	611			
100142600	NEW BRAUNFELS	TX		02/08/2024		2,270							2,270	2,270			
100143542	EAST STROUDSBURG	PA		02/21/2024		588							588	588			
100155769	PALM CITY	FL		06/18/2024		1,433							1,433	1,433			
100068175	LAS VEGAS	NV		08/25/2021		1,512							1,512	1,512			
100000271	SAN BRUNO	CA		09/27/2016		5,347							5,347	5,347			
100017473	MATAWAN	NJ		04/26/2018		1,385							1,385	1,385			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115062	YOUNGSVILLE	NC		07/14/2023		688							688	688			
100110525	JUSTIN	TX		06/30/2023		810							810	810			
100146652	SEVERN	MD		03/20/2024		419							419	419			
100181506	CHICAGO	IL		12/06/2024		705							705	705			
100165527	CYPRESS	TX		08/29/2024		4,742							4,742	4,742			
100164268	JACKSONVILLE	FL		08/21/2024		442							442	442			
100149376	SAN ANTONIO	TX		04/24/2024		636							636	636			
100164544	OSBURN	ID		08/21/2024		1,046							1,046	1,046			
100028970	KAMUELA	HI		10/26/2018		1,590							1,590	1,590			
100144262	UNION CITY	GA		03/08/2024		1,674							1,674	1,674			
100173698	ROUND ROCK	TX		10/30/2024		629							629	629			
100152247	NORTH PORT	FL		05/17/2024		684							684	684			
100175325	ROYAL OAK	MI		11/05/2024		956							956	956			
4010083188	CLEVELAND	OH		11/26/2024		573							573	573			
100140596	YOUNGSVILLE	NC		01/19/2024		665							665	665			
100054397	NEW PALTZ	NY		03/23/2021		3,643							3,643	3,643			
100156828	HACKETTSTOWN	NJ		06/27/2024		610							610	610			
100079030	VAN ALSTYNE	TX		02/24/2022		1,281							1,281	1,281			
100143921	REISTERSTOWN	MD		02/29/2024		670							670	670			
100065610	LONG BEACH	CA		07/28/2021		1,447							1,447	1,447			
100151570	LAKELAND	FL		05/10/2024		629							629	629			
100128342	SAVANNAH	GA		09/14/2023		597							597	597			
100150639	TEGA CAY	SC		05/06/2024		786							786	786			
100137023	LEANDER	TX		11/28/2023		67,960							67,960	67,960			
100080850	AVENTURA	FL		03/10/2022		1,123							1,123	1,123			
100141310	KATY	TX		01/30/2024		550							550	550			
100160967	CLERMONT	FL		07/24/2024		722							722	722			
100153366	FORT MYERS	FL		05/30/2024		680							680	680			
100087023	BELLINGHAM	WA		11/04/2022		1,052							1,052	1,052			
100081166	MATTHEWS	NC		03/18/2022		1,684							1,684	1,684			
100142705	WINCHESTER	VA		02/08/2024		802							802	802			
100150040	WESLEY CHAPEL	FL		06/07/2024		616							616	616			
100167123	THOUSAND PALMS	CA		09/13/2024		535							535	535			
100150508	MIDDLETOWN	DE		05/03/2024		966							966	966			
100110655	LARGO	FL		06/30/2023		712							712	712			
100149407	TUSKEGEE	AL		04/24/2024		649							649	649			
100026650	SANTA ANA	CA		09/26/2018		1,668							1,668	1,668			
100055780	KANSAS CITY	MO		03/23/2021		1,039							1,039	1,039			
100153209	WENDELL	NC		05/30/2024		5,025							5,025	5,025			
100156212	CHICAGO	IL		06/20/2024		416							416	416			
100045161	PUYALLUP	WA		11/25/2020		377							377	377			
100120052	PHOENIX	AZ		08/11/2023		664							664	664			
100172809	TAMPA	FL		12/06/2024		644							644	644			
100090103	LONG BEACH	WA		01/13/2023		523							523	523			
100134256	FORKED RIVER	NJ		10/27/2023		443							443	443			
100116317	BELLMORE	NY		07/20/2023		1,730							1,730	1,730			
100076435	SEBASTIAN	FL		12/23/2021		1,494							1,494	1,494			
100152874	LAUDERHILL	FL		05/22/2024		620							620	620			
100084413	BRADENTON	FL		08/12/2022		694							694	694			
100020421	SAN DIEGO	CA		07/27/2018		1,983							1,983	1,983			
100071720	IDAHO FALLS	ID		10/14/2021		1,334							1,334	1,334			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150554	SAINT LOUIS	MO		05/03/2024		678							678	678			
100090054	POMONA	CA		01/13/2023		528							528	528			
100165900	LOS ANGELES	CA		08/30/2024		565							565	565			
100153253	PARRISH	FL		05/30/2024		695							695	695			
100177707	RICHMOND	VA		11/19/2024		1,420							1,420	1,420			
100143228	FORT WORTH	TX		02/16/2024		799							799	799			
100091640	MIDLAND	NC		03/07/2023		362							362	362			
100159406	HICKORY	NC		07/15/2024		600							600	600			
100032082	SALINAS	CA		03/29/2019		1,865							1,865	1,865			
100166199	ROCKINGHAM	VA		09/09/2024		579							579	579			
100164341	SAINT AUGUSTINE	FL		08/21/2024		1,004							1,004	1,004			
100169063	SOUTH BRISTOL	ME		09/27/2024		564							564	564			
100182012	FAIRBURN	GA		12/12/2024		828							828	828			
100147942	ANNA	TX		04/08/2024		1,134							1,134	1,134			
100136521	VENTNOR CITY	NJ		11/20/2023		603							603	603			
100178327	ELGIN	IL		11/19/2024		402							402	402			
100151664	DECATUR	GA		05/10/2024		617							617	617			
100065271	HENDERSONVILLE	TN		07/28/2021		1,322							1,322	1,322			
100116877	UPPER CHICHESTER	PA		07/20/2023		692							692	692			
100182234	CARTERSVILLE	GA		12/12/2024		938							938	938			
100144764	UNITED KINGDOM	GBR		03/12/2024		18,259							18,259	19,275	1,015		1,015
100100635	RIVERSIDE	NJ		04/27/2023		554							554	554			
100160976	ARGYLE	TX		07/24/2024		605							605	605			
100086617	BOYNTON BEACH	FL		09/30/2022		466							466	466			
100100720	MAYWOOD	CA		04/28/2023		2,242							2,242	2,242			
100127554	MONTGOMERY	TX		09/08/2023		1,244							1,244	1,244			
100028240	WEST PALM BEACH	FL		10/26/2018		1,093							1,093	1,093			
100155763	PURCELLVILLE	VA		06/18/2024		4,831							4,831	4,831			
100182016	CARTERSVILLE	GA		12/12/2024		693							693	693			
100031956	SAN DIEGO	CA		03/29/2019		1,238							1,238	1,238			
100116774	BRASELTON	GA		07/20/2023		1,445							1,445	1,445			
100149875	BUCKEYE	AZ		04/29/2024		604							604	604			
100169827	NEW ALBANY	IN		09/30/2024		1,091							1,091	1,091			
100145204	UNITED KINGDOM	GBR		03/12/2024		33							33		(33)		(33)
100176699	GOODYEAR	AZ		11/15/2024		18							18	18			
100076209	UNION CITY	NJ		01/07/2022		1,347							1,347	1,347			
100049605	MIAMI	FL		11/20/2020		1,060							1,060	1,060			
100135361	GAINESVILLE	GA		11/13/2023		693							693	693			
100011667	AMITYVILLE	NY		03/08/2017		2,759							2,759	2,759			
100109751	NAUGATUCK	CT		06/16/2023		756							756	756			
100099835	DALLAS	TX		02/28/2023		834							834	834			
100117520	HAINES CITY	FL		07/20/2023		815							815	815			
100011608	LEWES	DE		03/08/2017		1,186							1,186	1,186			
100168399	ODESSA	TX		09/25/2024		887							887	887			
100182224	MCGAHEYSVILLE	VA		12/12/2024		727							727	727			
100176114	STERLING HEIGHTS	MI		12/20/2024		747							747	747			
100138709	SPRING	TX		02/02/2024		456							456	456			
100136548	BALCH SPRINGS	TX		11/20/2023		662							662	662			
100131606	ROCKLEDGE	FL		10/06/2023		603							603	603			
100185667	UNITED KINGDOM	GBR		12/20/2024		1,452							1,452	1,542	90		90
100136857	ORLANDO	FL		11/27/2023		650							650	650			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031558	REDDING	CA		03/29/2019		1,195							1,195	1,195			
100169894	COLUMBIA	MO		11/08/2024		884							884	884			
100102071	CLEARWATER	FL		04/14/2023		526							526	526			
100144075	CRESTVIEW	FL		03/07/2024		514							514	514			
100076025	IRVINGTON	NJ		01/07/2022		1,190							1,190	1,190			
100156770	COLUMBIA FALLS	MT		06/26/2024		741							741	741			
100136892	GRAHAM	NC		11/27/2023		1,028							1,028	1,028			
100159473	SICKLERVILLE	NJ		07/15/2024		597							597	597			
100143288	GRAND JUNCTION	CO		02/16/2024		710							710	710			
100167646	LONGS	SC		09/19/2024		668							668	668			
100134656	MONROE	NJ		10/30/2023		598							598	598			
100168742	FORT BRAGG	CA		09/26/2024		636							636	636			
100102484	SAN ANTONIO	TX		06/07/2023		1,108							1,108	1,108			
100165574	MADISON	AL		08/29/2024		1,860							1,860	1,860			
100173242	SAINT AUGUSTINE	FL		10/30/2024		882							882	882			
100015768	SANTA CLARITA	CA		02/02/2018		2,248							2,248	2,248			
100170236	MURFREESBORO	TN		10/08/2024		778							778	778			
100143141	SAINT AUGUSTINE	FL		02/16/2024		659							659	659			
100084819	GAITHERSBURG	MD		08/02/2022		742							742	742			
100024569	MENLO PARK	CA		09/20/2018		1,191							1,191	1,191			
100078793	NAVARRE	FL		02/24/2022		984							984	984			
100031038	FAIRFIELD	CA		03/29/2019		1,005							1,005	1,005			
100185878	SAINT LEONARD	MD		12/26/2024		664							664	664			
100110736	PIPE CREEK	TX		08/11/2023		819							819	819			
100185869	FRESNO	CA		12/26/2024		540							540	540			
100172895	VINEMONT	AL		10/25/2024		500							500	500			
100147814	COLLINGSWOOD	NJ		04/08/2024		678							678	678			
100120638	MURFREESBORO	TN		08/21/2023		577							577	577			
100158604	CARY	NC		07/10/2024		2,081							2,081	2,235		154	154
100185533	ESCONDIDO	CA		12/20/2024		594							594	594			
100076221	STEVENSVILLE	MD		01/07/2022		1,424							1,424	1,424			
100029801	CHARLESTON	SC		10/26/2018		2,040							2,040	2,040			
100159980	MIAMI	FL		08/16/2024		420							420	420			
100128723	ORLANDO	FL		09/21/2023		1,256							1,256	1,256			
100186631	PHOENIX	AZ		12/30/2024		797							797	797			
100156644	GRAND JUNCTION	MI		06/24/2024		665							665	665			
100101508	SAN MARCOS	TX		04/26/2023		1,142							1,142	1,142			
100144141	NEW HAVEN	CT		03/07/2024		625							625	625			
100139959	OCEAN CITY	MD		01/09/2024		656							656	656			
100150688	AUBURN	GA		05/06/2024		932							932	932			
100117043	FRESNO	CA		07/20/2023		1,240							1,240	1,240			
100174956	PORTSMOUTH	VA		10/31/2024		536							536	536			
100139061	FAIRFIELD	NJ		12/28/2023		598							598	598			
100079123	PHILADELPHIA	PA		02/24/2022		1,438							1,438	1,438			
100030761	LAMONT	FL		04/09/2019		969							969	969			
100129433	WICHITA	KS		09/29/2023		651							651	651			
100116521	MIAMI	FL		07/20/2023		4,116							4,116	4,116			
100107788	PORT SAINT LUCIE	FL		05/19/2023		1,330							1,330	1,330			
100180521	GERMANTOWN	MD		11/26/2024		671							671	671			
100091003	FORT WASHINGTON	MD		01/31/2023		240							240	240			
100155092	LAGO VISTA	TX		07/19/2024		529							529	529			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045582	PITTSFORD	NY		11/25/2020		944							944	944			
100184586	TORRANCE	CA		12/17/2024		1,522							1,522	1,522			
100079095	BUDA	TX		02/24/2022		1,381							1,381	1,381			
100150927	KATY	TX		05/08/2024		685							685	685			
100078233	PALM CITY	FL		02/10/2022		2,050							2,050	2,050			
100079873	VALLEJO	CA		04/08/2022		1,810							1,810	1,810			
100137716	TOMBALL	TX		12/08/2023		713							713	713			
100158856	SANFORD	FL		07/12/2024		699							699	699			
100085170	LUBBOCK	TX		09/21/2022		784							784	784			
100158835	PAGE	AZ		07/12/2024		595							595	595			
100151251	KISSIMMEE	FL		05/10/2024		692							692	692			
100179872	HANOVER PARK	IL		11/22/2024		3,910							3,910	3,910			
100116683	MESA	AZ		07/20/2023		1,777							1,777	1,777			
100151906	BLOOMINGDALE	GA		07/10/2024		624							624	624			
100080490	UPPER CHICHESTER	PA		03/10/2022		1,853							1,853	1,853			
100155899	CLEARWATER	FL		06/17/2024		692							692	692			
100126924	VALLEJO	CA		08/30/2023		2,305							2,305	2,305			
100153596	CRANSTON	RI		05/31/2024		496							496	496			
100141385	EDMOND	OK		01/30/2024		606							606	606			
100168581	BURNET	TX		09/25/2024		554							554	554			
100171534	FORT WORTH	TX		10/16/2024		820							820	820			
100148500	HOUSTON	TX		04/12/2024		698							698	698			
100173512	BAKERSFIELD	CA		10/29/2024		575							575	575			
100153431	MONTICELLO	NY		05/30/2024		542							542	542			
100149614	MOORESVILLE	NC		04/26/2024		935							935	935			
100142042	KATY	TX		02/29/2024		506							506	506			
100140437	FLOWERY BRANCH	GA		01/18/2024		640							640	640			
100155317	PUNTA GORDA	FL		07/19/2024		673							673	673			
100152205	LOCUST	NC		05/17/2024		937							937	937			
100185541	LEHIGH ACRES	FL		12/20/2024		430							430	430			
100152200	MODESTO	CA		05/17/2024		684							684	684			
100185511	LEHIGH ACRES	FL		12/20/2024		685							685	685			
100144642	LAWRENCEVILLE	GA		03/13/2024		865							865	865			
100065269	BASTROP	TX		07/28/2021		1,280							1,280	1,280			
100155969	TOMS RIVER	NJ		06/18/2024		571							571	571			
100110679	POOLER	GA		06/30/2023		847							847	847			
100172448	WAUKEE	IA		10/23/2024		3,379							3,379	3,379			
100169060	CHANDLER	AZ		09/27/2024		655							655	655			
100150955	HAMPTON	GA		05/08/2024		898							898	898			
100110049	MCALLEN	TX		06/23/2023		766							766	766			
100142900	ATLANTA	GA		02/09/2024		531							531	531			
100156594	SCOTTSDALE	AZ		06/24/2024		570							570	570			
100079883	AVENTURA	FL		04/25/2022		10,798							10,798	10,798			
100068445	PHOENIX	AZ		08/25/2021		2,597							2,597	2,597			
100176529	SAVANNAH	GA		11/15/2024		645							645	645			
100180540	FORT THOMAS	KY		11/26/2024		779							779	779			
100151106	MELBOURNE	FL		05/08/2024		680							680	680			
100144158	NEWTOWN	PA		03/07/2024		1,044							1,044	1,044			
100151281	GARLAND	TX		05/10/2024		711							711	711			
100174304	HOUSTON	TX		10/31/2024		965							965	965			
100172898	VICTORVILLE	CA		10/25/2024		686							686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156842	PHILADELPHIA	PA		06/27/2024		534							534	534			
100148058	WESLEY CHAPEL	FL		04/10/2024		514							514	514			
100178140	IRWIN	PA		11/19/2024		1,237							1,237	1,237			
100138220	NEW BRUNSWICK	NJ		12/14/2023		411							411	411			
100060189	LOWELL	MA		06/25/2021		3,079							3,079	3,079			
100138814	NAVARRE	FL		12/21/2023		1,153							1,153	1,153			
100091388	ROUND ROCK	TX		02/22/2023		685							685	685			
100147656	PARADISE VALLEY	AZ		04/04/2024		633							633	633			
100162725	KYLE	TX		08/12/2024		930							930	930			
100078843	KISSIMMEE	FL		02/24/2022		1,295							1,295	1,295			
100087445	HEARTLAND	TX		10/25/2022		1,161							1,161	1,161			
100151377	WAKE FOREST	NC		05/10/2024		808							808	808			
100162975	LEANDER	TX		08/12/2024		2,317							2,317	2,317			
100185655	UNITED KINGDOM	GBR		12/20/2024		(10)							(10)		10		10
100145485	UNITED KINGDOM	GBR		03/12/2024		24							24		(24)		(24)
100167747	HERMINIE	PA		09/19/2024		2,473							2,473	2,473			
100156113	NORTH CHARLESTON	SC		06/18/2024		1,500							1,500	1,500			
100169076	PALM COAST	FL		09/27/2024		1,451							1,451	1,451			
100128352	ATLANTA	GA		09/14/2023		739							739	739			
100090321	DALLAS	TX		01/06/2023		517							517	517			
100182696	BLACKSBURG	VA		12/12/2024		621							621	621			
100149518	CHICAGO	IL		04/26/2024		621							621	621			
100170298	SAINT AUGUSTINE	FL		10/08/2024		709							709	709			
100147527	MESA	AZ		04/03/2024		651							651	651			
100151490	SAN ANTONIO	TX		05/10/2024		824							824	824			
100151908	PORT LAVACA	TX		07/10/2024		545							545	545			
100152284	LANHAM	MD		05/17/2024		781							781	781			
100170263	SAINT AUGUSTINE	FL		10/08/2024		709							709	709			
100116087	COMPTON	CA		07/20/2023		1,734							1,734	1,734			
100054123	MODESTO	CA		03/23/2021		851							851	851			
100137551	SMITHFIELD	NC		12/08/2023		715							715	715			
100138324	CHARLOTTE	NC		12/18/2023		745							745	745			
100173669	GRONINGEN	NLD		10/29/2024		(34)							(34)		34		34
100158220	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100027033	VALLEJO	CA		09/26/2018		3,480							3,480	3,480			
100159036	KISSIMMEE	FL		08/15/2024		634							634	634			
100148880	KNIGHTDALE	NC		04/17/2024		585							585	585			
100089664	ENKHUIZEN/HOORN	NLD		11/29/2022		(87)							(87)		87		87
100130113	NETHERLANDS	NLD		09/26/2023		(106)							(106)		106		106
100129697	GRANBURY	TX		09/29/2023		646							646	646			
100116687	SUGAR LAND	TX		07/20/2023		1,030							1,030	1,030			
100031842	VALLEY CENTER	CA		03/29/2019		791							791	791			
100186724	DORAL	FL		12/31/2024		1,016							1,016	1,016			
100110308	OLDSMAR	FL		06/30/2023		963							963	963			
100119526	GEORGETOWN	TX		07/28/2023		889							889	889			
100071654	NAPLES	FL		10/14/2021		1,395							1,395	1,395			
100147788	AVONDALE	AZ		04/08/2024		704							704	704			
100116736	DAVENPORT	FL		07/20/2023		1,046							1,046	1,046			
100086510	RAHWAY	NJ		09/30/2022		951							951	951			
100140440	ATLANTA	GA		01/18/2024		576							576	576			
100144240	VAN ALSTYNE	TX		03/07/2024		757							757	757			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110329	GEORGETOWN	TX		06/30/2023		840							840	840			
100155143	HURST	TX		07/19/2024		678							678	678			
100134307	TUCSON	AZ		10/27/2023		523							523	523			
100025804	TUJUNGA	CA		09/20/2018		1,223							1,223	1,223			
100162484	OCALA	FL		08/07/2024		694							694	694			
100162096	RIO VISTA	CA		07/31/2024		488							488	488			
100151513	CHANDLER	AZ		05/10/2024		913							913	913			
100179856	NAPLES	FL		11/22/2024		673							673	673			
100182042	GEORGETOWN	TX		12/12/2024		1,427							1,427	1,427			
100140420	OCALA	FL		01/18/2024		1,690							1,690	1,690			
100159462	FORT WORTH	TX		07/15/2024		763							763	763			
100014101	SPRINGFIELD	VA		05/25/2017		1,109							1,109	1,109			
100081274	PINOLE	CA		03/18/2022		1,578							1,578	1,578			
100162525	TOBYHANNA	PA		08/12/2024		804							804	804			
100079309	ST CLOUD	FL		02/28/2022		1,398							1,398	1,398			
100172846	EPHRATA	PA		10/25/2024		648							648	648			
100062964	MIDLOTHIAN	VA		07/01/2021		1,953							1,953	1,953			
100172453	FORT WORTH	TX		10/23/2024		787							787	787			
100132054	FORT LAUDERDALE	FL		10/13/2023		666							666	666			
100164777	DONNELLY	ID		08/26/2024		604							604	604			
100139049	REDWOOD CITY	CA		12/28/2023		542							542	542			
100158710	FORNEY	TX		07/10/2024		595							595	595			
100171809	WINCHESTER	TN		10/17/2024		582							582	582			
100144204	MUNDELEIN	IL		03/07/2024		1,813							1,813	1,813			
100135305	ARLINGTON	TX		11/13/2023		668							668	668			
100173918	NORTH LAS VEGAS	NV		10/31/2024		541							541	541			
100137297	BROWNWOOD	TX		12/01/2023		899							899	899			
100151321	DALLAS	GA		05/10/2024		985							985	985			
100031899	ANTIOCH	CA		03/29/2019		2,522							2,522	2,522			
100162952	RIVERSIDE	NJ		08/12/2024		596							596	596			
100179944	HOUSTON	TX		11/25/2024		912							912	912			
100144891	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100084669	RAWLINS	WY		08/02/2022		376							376	376			
100102473	SAN TAN VALLEY	AZ		06/07/2023		1,165							1,165	1,165			
100164463	CINNAMINSON	NJ		08/21/2024		623							623	623			
100150532	KENNESAW	GA		05/03/2024		702							702	702			
100107800	SAINT JOHNS	FL		05/19/2023		941							941	941			
100153327	ZEPHYRHILLS	FL		05/30/2024		928							928	928			
100103319	MANSFIELD	TX		04/28/2023		517							517	517			
100176520	LAKEWOOD	OH		11/15/2024		593							593	593			
100159657	DENAIR	CA		08/23/2024		622							622	622			
100118841	LAKE ARROWHEAD	CA		08/30/2023		518							518	518			
100161389	CONCORD	NC		07/25/2024		662							662	662			
100164351	DENTON	TX		08/21/2024		675							675	675			
100140524	ANGIER	NC		01/19/2024		698							698	698			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		14,897							14,897	14,897			
100185951	ESSEX	MD		12/26/2024		2,362							2,362	2,362			
100129285	PHOENIX	AZ		09/25/2023		680							680	680			
100179616	APPLETON	WI		11/21/2024		641							641	641			
100120045	SURFSIDE BEACH	SC		08/11/2023		650							650	650			
100162976	SAINT PETERS	MO		08/12/2024		607							607	607			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145682	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100065534	WESTERN SPRINGS	IL		07/28/2021		1,393							1,393	1,393			
100080880	PHOENIX	AZ		03/10/2022		1,343							1,343	1,343			
100150683	GALVESTON	TX		05/06/2024		613							613	613			
100115643	KISSIMMEE	FL		07/19/2023		573							573	573			
100179459	MODESTO	CA		11/21/2024		791							791	791			
100080796	AVENTURA	FL		03/15/2022		1,931							1,931	1,931			
100131955	RIGGINS	ID		10/13/2023		661							661	661			
100151117	HAUULA	HI		05/08/2024		605							605	605			
100147939	GOOSE CREEK	SC		04/08/2024		648							648	648			
100152486	NASHVILLE	TN		05/16/2024		624							624	624			
100164527	NOKOMIS	FL		08/21/2024		690							690	690			
100149199	DICKINSON	TX		04/22/2024		13,150							13,150	13,150			
100148265	PLAINFIELD	IL		04/12/2024		673							673	673			
100134894	MEDINA	TN		10/30/2023		12,921							12,921	12,921			
100169067	JEFFERSONVILLE	IN		09/27/2024		548							548	548			
100115759	TAMPA	FL		07/20/2023		727							727	727			
100169644	NICE	CA		09/30/2024		609							609	609			
100170469	FRANKLIN	TN		10/09/2024		709							709	709			
100081169	SAN ANTONIO	TX		03/18/2022		1,524							1,524	1,524			
100141815	AMSTERDAM	NLD		01/29/2024		(101)							(101)		101		101
100067318	JACKSONVILLE	FL		08/02/2021		1,786							1,786	1,786			
100181227	SAN LUIS	AZ		12/06/2024		473							473	473			
100157942	SANFORD	FL		07/09/2024		751							751	751			
100089101	FORT WORTH	TX		01/06/2023		605							605	605			
100167027	WEST CHESTER	PA		09/13/2024		479							479	479			
100144689	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024		506							506	506			
100013823	NILES	IL		05/25/2017		1,297							1,297	1,297			
100011841	CHULA VISTA	CA		03/08/2017		3,860							3,860	3,860			
100142122	EDMOND	OK		02/29/2024		576							576	576			
100151996	ATLANTA	GA		06/14/2024		583							583	583			
100160968	NORMAN	OK		07/24/2024		1,901							1,901	1,901			
100168392	HOPEWELL	VA		09/25/2024		677							677	677			
100031137	ATLANTIC BEACH	FL		03/29/2019		1,342							1,342	1,342			
100177907	TULALIP	WA		11/19/2024		1,190							1,190	1,190			
100087279	SOUTHINGTON	CT		10/25/2022		2,760							2,760	2,760			
100149737	MONROE	NY		04/26/2024		599							599	599			
100169111	LOGANVILLE	GA		09/27/2024		582							582	582			
100186669	MYSTIC	CT		12/30/2024		2,818							2,818	2,818			
100138866	WILMINGTON	DE		12/21/2023		573							573	573			
100142892	MIDLOTHIAN	VA		02/09/2024		763							763	763			
100046082	CRYSTAL	MN		11/25/2020		474							474	474			
100151145	SEBASTIAN	FL		05/09/2024		618							618	618			
100159426	HUDSON	FL		07/15/2024		3,184							3,184	3,184			
100012443	ORLANDO	FL		04/28/2017		2,329							2,329	2,329			
100116895	GLENDALE	AZ		07/20/2023		963							963	963			
100168925	UNITED KINGDOM	GBR		09/26/2024		(7)							(7)		7		7
100172808	SOUTH BARRINGTON	IL		12/06/2024		2,294							2,294	2,294			
100146903	CARROLLTON	TX		03/26/2024		1,825							1,825	1,825			
100115910	HUTTO	TX		07/20/2023		796							796	796			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139950	NEW BRAUNFELS	TX		01/09/2024		601							601	601			
100161381	LONGS	SC		07/25/2024		757							757	757			
100161803	HACKETTSTOWN	NJ		07/31/2024		624							624	624			
100128176	CHARLOTTE	NC		09/18/2023		660							660	660			
100029608	MIAMI	FL		10/26/2018		1,738							1,738	1,738			
100099587	EDGEWATER PARK	NJ		04/06/2023		523							523	523			
100152318	FORT WORTH	TX		05/17/2024		935							935	935			
100140547	CHARLOTTE	NC		01/19/2024		650							650	650			
100142684	HAMPTON	GA		02/08/2024		874							874	874			
100101507	CALDWELL	ID		04/26/2023		898							898	898			
100169724	PHILADELPHIA	PA		09/30/2024		773							773	773			
100057746	MANCHESTER	NH		06/30/2021		1,374							1,374	1,374			
100103814	CINCINNATI	OH		05/10/2023		576							576	576			
100138223	KATY	TX		12/14/2023		448							448	448			
100140141	GARLAND	TX		01/09/2024		625							625	625			
100129631	RICHMOND	TX		09/29/2023		676							676	676			
100136903	GRAHAM	NC		11/27/2023		2,397							2,397	2,397			
100168288	CANTON	MI		09/20/2024		2,660							2,660	2,660			
100148389	PENDERGRASS	GA		04/12/2024		973							973	973			
100109683	VANCOUVER	WA		06/16/2023		1,676							1,676	1,676			
100149411	PEACHTREE CITY	GA		04/24/2024		963							963	963			
100147750	ROSEBURG	OR		04/08/2024		617							617	617			
100065199	FORT WORTH	TX		07/14/2021		1,463							1,463	1,463			
100134098	SHASTA LAKE	CA		12/08/2023		486							486	486			
100155346	NEDERLAND	TX		07/19/2024		399							399	399			
100176051	UXBRIDGE	MA		12/20/2024		20,790							20,790	20,790			
100174260	OCALA	FL		10/31/2024		772							772	772			
100120205	BROCKTON	MA		08/18/2023		696							696	696			
100186694	CHARLOTTE	NC		12/31/2024		884							884	884			
100091727	WAIANAE	HI		03/24/2023		293							293	293			
100150612	LITTLE ELM	TX		05/03/2024		604							604	604			
100138213	RICHMOND	TX		12/14/2023		437							437	437			
100119428	INDIANAPOLIS	IN		07/31/2023		1,683							1,683	1,683			
100090958	HUDSON	MA		01/31/2023		711							711	711			
100162644	KATY	TX		08/12/2024		1,099							1,099	1,099			
100172516	TUCSON	AZ		10/23/2024		642							642	642			
100060865	FONTANA	CA		06/01/2021		1,395							1,395	1,395			
100135323	GLENSIDE	PA		11/13/2023		647							647	647			
100065309	PORT ARANSAS	TX		07/28/2021		1,312							1,312	1,312			
100172434	FORT WAYNE	IN		10/23/2024		772							772	772			
100053387	SAN LEANDRO	CA		03/23/2021		4,759							4,759	4,759			
100159245	OCEAN CITY	MD		07/15/2024		832							832	832			
100061556	DEN HAAG	NLD		06/30/2021		(63)							(63)		63		63
100174724	FORT WASHINGTON	MD		10/31/2024		512							512	512			
100065894	ECHT/LIMBURG	NLD		07/30/2021		125,151							125,151	124,540	(611)		(611)
100175053	GREER	SC		11/05/2024		975							975	975			
100031793	CHICAGO	IL		03/29/2019		1,258							1,258	1,258			
100119553	PHOENIX	OR		07/28/2023		690							690	690			
100071445	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		(58)							(58)		58		58
100090429	CORONA	CA		12/28/2022		623							623	623			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		411							411	411			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068114	LAKE HARMONY	PA		08/25/2021		3,639							3,639	3,639			
100026332	HOLLYWOOD	FL		09/20/2018		1,015							1,015	1,015			
100018202	KANSAS CITY	MO		06/08/2018		1,751							1,751	1,751			
100156475	RIDGELAND	SC		06/24/2024		498							498	498			
100151217	SAINT AUGUSTINE	FL		05/10/2024		1,601							1,601	1,601			
100133584	WESTAMPTON	NJ		10/23/2023		653							653	653			
100152249	ATLANTA	GA		05/17/2024		702							702	702			
100114627	OWINGS MILLS	MD		06/29/2023		625							625	625			
100159425	CHATTANOOGA	TN		07/15/2024		798							798	798			
100136470	LOGANVILLE	GA		11/20/2023		1,698							1,698	1,698			
100100972	WARWICK	MD		04/28/2023		1,411							1,411	1,411			
100082047	DEN HAAG	NLD		03/30/2022		(24)							(24)		24		24
100102446	ESSEX	MD		06/07/2023		730							730	730			
100067566	ALBUQUERQUE	NM		09/23/2021		1,272							1,272	1,272			
100179757	DALLAS	GA		11/21/2024		884							884	884			
100053852	CHICAGO	IL		03/23/2021		911							911	911			
100161366	NASHVILLE	TN		07/25/2024		4,427							4,427	4,427			
100120467	LOS ANGELES	CA		08/18/2023		741							741	741			
100025199	FALLBROOK	CA		09/20/2018		1,730							1,730	1,730			
100054530	SUSSEX	NJ		03/23/2021		3,396							3,396	3,396			
100145785	CANFIELD	OH		05/08/2024		509							509	509			
100060892	LOVELAND	CO		06/01/2021		2,053							2,053	2,053			
100029520	NEWARK	NJ		10/26/2018		1,127							1,127	1,127			
100139351	WATERBURY	CT		12/28/2023		524							524	524			
100160028	PRINCETON	TX		07/17/2024		687							687	687			
100088535	ZIERIKZEE	NLD		10/27/2022		(77)							(77)		77		77
100143805	WASHINGTON	DC		02/28/2024		504							504	504			
100132090	BORDENTOWN	NJ		10/13/2023		645							645	645			
100150540	RATHDRUM	ID		05/03/2024		687							687	687			
100065230	MORENO VALLEY	CA		07/14/2021		1,944							1,944	1,944			
100065097	MCKINNEY	TX		07/14/2021		1,821							1,821	1,821			
100143811	ROTTERDAM	NLD		02/27/2024		(103)							(103)		103		103
100159316	CHARLOTTE	NC		07/15/2024		572							572	572			
100120233	FORT LAUDERDALE	FL		08/18/2023		571							571	571			
100079145	CAPE CORAL	FL		02/24/2022		906							906	906			
100068326	REDMOND	OR		08/25/2021		1,358							1,358	1,358			
100135781	COLUMBIA FALLS	MT		11/10/2023		720							720	720			
100026948	STAFFORD	VA		09/26/2018		2,507							2,507	2,507			
100166023	NOTTINGHAM	MD		09/06/2024		425							425	425			
100110543	SAINT AUGUSTINE	FL		06/30/2023		1,073							1,073	1,073			
100149636	FORNEY	TX		04/26/2024		554							554	554			
100054843	MINEOLA	NY		03/23/2021		1,086							1,086	1,086			
100135467	MADERA	CA		11/13/2023		1,046							1,046	1,046			
100131907	PASSAIC	NJ		10/13/2023		729							729	729			
100129991	POUGHKEEPSIE	NY		09/27/2023		742							742	742			
100143583	OLATHE	KS		02/21/2024		573							573	573			
100175546	CONWAY	SC		11/08/2024		457							457	457			
100144972	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100164382	GEORGETOWN	TX		08/21/2024		596							596	596			
100109296	MEDICAL LAKE	WA		06/12/2023		797							797	797			
100139687	UNITED KINGDOM	GBR		12/18/2023		(23)							(23)		23		23

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100184755	WEST PALM BCH	FL		12/17/2024		1,220							1,220	1,220			
100085024	ROTTERDAM	NLD		07/27/2022		87,552							87,552	102,050	14,498		14,498
100185551	NORTH CHESTERFIELD	VA		12/20/2024		636							636	636			
100138746	FRESNO	CA		02/02/2024		354							354	354			
100176759	STERLING	VA		11/15/2024		254,115							254,115	254,115			
100013987	BRONX	NY		05/25/2017		1,403							1,403	1,403			
100163803	MIRAMAR	FL		09/27/2024		788							788	788			
100152901	BRIDGEPORT	CT		05/22/2024		820							820	820			
100067524	GARNER	NC		09/23/2021		1,299							1,299	1,299			
100100126	MIAMI	FL		03/28/2023		612							612	612			
100137916	STATESVILLE	NC		12/12/2023		480							480	480			
100149203	PERRIS	CA		04/22/2024		486							486	486			
100181869	LAREDO	TX		12/12/2024		741							741	741			
100141800	UTRECHT	NLD		01/29/2024		(103)							(103)		103		103
100078569	DEN HAAG	NLD		01/26/2022		(66)							(66)		66		66
100158656	WAXAHACHIE	TX		07/10/2024		707							707	707			
100152197	HAMPTON	GA		05/17/2024		903							903	903			
100113433	CHICAGO	IL		06/29/2023		1,861							1,861	1,861			
100136998	COLUMBUS	OH		11/28/2023		553							553	553			
100162901	ORLANDO	FL		08/12/2024		596							596	596			
100053667	FORT LAUDERDALE	FL		03/23/2021		1,109							1,109	1,109			
100175496	FORT WORTH	TX		12/23/2024		666							666	666			
100147749	HUTTO	TX		04/08/2024		5,082							5,082	5,082			
100164650	FORT WORTH	TX		08/23/2024		1,564							1,564	1,564			
100053931	MONROE	NY		03/23/2021		363							363	363			
100087968	BRIDGEVILLE	DE		10/25/2022		1,151							1,151	1,151			
100139795	UNITED KINGDOM	GBR		12/18/2023		(44)							(44)		44		44
100162685	CAPE CORAL	FL		08/12/2024		847							847	847			
100135337	ROCK HILL	SC		11/13/2023		651							651	651			
100117295	MANSFIELD	NJ		07/20/2023		335							335	335			
100029287	STOCKTON	CA		10/26/2018		1,241							1,241	1,241			
100147929	HAMPTON	GA		04/08/2024		876							876	876			
100147805	VAN ALSTYNE	TX		04/08/2024		729							729	729			
100166202	NEWINGTON	CT		09/09/2024		619							619	619			
100164395	MATTHEWS	NC		08/21/2024		610							610	610			
100164404	MATTHEWS	NC		08/21/2024		610							610	610			
100088839	VICTORVILLE	CA		11/15/2022		955							955	955			
100026620	ESCONDIDO	CA		09/26/2018		939							939	939			
100084731	MYRTLE BEACH	SC		08/02/2022		733							733	733			
100150823	HUNTSVILLE	AL		05/08/2024		674							674	674			
100026099	SMYRNA	DE		09/20/2018		1,387							1,387	1,387			
100157911	CHARLESTON	SC		07/09/2024		550							550	550			
100173333	LIBERTY HILL	TX		10/30/2024		4,158							4,158	4,158			
100109073	MARICOPA	AZ		06/05/2023		812							812	812			
100148262	MIDLOTHIAN	VA		04/12/2024		813							813	813			
100107828	JUPITER	FL		05/19/2023		258							258	258			
100182592	MURRELLS INLET	SC		12/12/2024		585							585	585			
100057958	ELIZABETH	NJ		06/30/2021		1,480							1,480	1,480			
100156552	MADISON	AL		06/24/2024		686							686	686			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		1,679							1,679	1,679			
100161011	EUREKA	CA		07/24/2024		399							399	399			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186509	LOGAN	OH		12/30/2024		538							538	538			
100101156	NEW HAVEN	CT		04/28/2023		1,544							1,544	1,544			
100169470	PLYMOUTH	MN		09/30/2024		1,286							1,286	1,286			
100132058	GLASSBORO	NJ		10/13/2023		883							883	883			
100152691	POCATELLO	ID		05/17/2024		627							627	627			
100091070	HARTFORD	CT		01/31/2023		649							649	649			
100133741	HANOVER	MD		10/23/2023		581							581	581			
100129623	FORT WORTH	TX		09/29/2023		655							655	655			
100156652	COLUMBIA	MO		06/24/2024		669							669	669			
100128387	TALLAHASSEE	FL		09/15/2023		513							513	513			
100109030	HALLANDALE BEACH	FL		05/31/2023		705							705	705			
100133597	LADSON	SC		10/23/2023		983							983	983			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,664							2,664	2,664			
100031605	POMONA	CA		03/29/2019		1,572							1,572	1,572			
100149890	CENTERTON	AR		04/29/2024		467							467	467			
100144157	PFLUGERVILLE	TX		03/07/2024		1,191							1,191	1,191			
100149627	FARMERSVILLE	TX		04/26/2024		602							602	602			
100150004	CENTRAL POINT	OR		06/07/2024		598							598	598			
100067917	ALBANY	OR		09/23/2021		1,441							1,441	1,441			
100068226	GARY	IN		08/25/2021		1,384							1,384	1,384			
100144027	NORTH BERGEN	NJ		03/07/2024		759							759	759			
100172616	MISSOURI CITY	TX		10/23/2024		747							747	747			
100161023	ROUND ROCK	TX		07/24/2024		3,737							3,737	3,737			
100175455	FISHERS	IN		12/23/2024		16,141							16,141	16,141			
100161823	SCRANTON	PA		07/31/2024		481							481	481			
100109121	DEERFIELD BEACH	FL		06/05/2023		683							683	683			
100135459	MADERA	CA		11/13/2023		1,376							1,376	1,376			
100137576	POCATELLO	ID		12/08/2023		494							494	494			
100161488	FLOWER MOUND	TX		07/30/2024		1,240							1,240	1,240			
100127976	WINSTON	GA		09/08/2023		597							597	597			
100031044	DES PLAINES	IL		03/29/2019		787							787	787			
100031829	CONCORD	CA		03/29/2019		1,368							1,368	1,368			
100129310	CHARLOTTE	NC		09/25/2023		672							672	672			
100152281	MERCED	CA		05/17/2024		674							674	674			
100152512	THE VILLAGES	FL		05/17/2024		855							855	855			
100145819	FORT LAUDERDALE	FL		05/08/2024		304							304	304			
100140427	ZEBULON	NC		01/18/2024		985							985	985			
100182602	PLAYA DEL REY	CA		12/12/2024		717							717	717			
100179939	COLLEGE STATION	TX		11/25/2024		905							905	905			
100054980	LITHIA	FL		03/23/2021		1,866							1,866	1,866			
100166079	MARS	PA		09/09/2024		6,638							6,638	6,638			
100120713	CAPE CORAL	FL		08/25/2023		767							767	767			
100117091	ASHEVILLE	NC		07/20/2023		931							931	931			
100176837	HOMESTEAD	FL		11/15/2024		649							649	649			
100024677	DELRAY BEACH	FL		09/20/2018		1,311							1,311	1,311			
100082900	BIG BEAR CITY	CA		05/17/2022		1,115							1,115	1,115			
100166256	WAUKEE	IA		09/09/2024		806							806	806			
100144230	TUCSON	AZ		03/07/2024		893							893	893			
100182212	ELKTON	KY		12/12/2024		641							641	641			
100116229	VERO BEACH	FL		07/20/2023		981							981	981			
100080878	PHOENIX	AZ		03/10/2022		1,337							1,337	1,337			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100164624	RICHMOND	TX		08/21/2024		633							633	633			
100139691	UNITED KINGDOM	GBR		12/18/2023		(9)							(9)		9		9
100156222	WASHINGTON	DC		06/20/2024		604							604	604			
100175091	ROSENBERG	TX		11/05/2024		606							606	606			
100142770	DURHAM	NC		02/08/2024		514							514	514			
100128048	NASHVILLE	TN		09/08/2023		1,291							1,291	1,291			
100172615	CORDOVA	TN		10/23/2024		774							774	774			
100146750	SPRINGFIELD	MA		03/20/2024		320							320	320			
100118917	MADERA	CA		07/27/2023		1,223							1,223	1,223			
100153030	SACHSE	TX		06/27/2024		600							600	600			
100159523	TULSA	OK		07/15/2024		405							405	405			
100153284	MARYVILLE	TN		05/30/2024		636							636	636			
100156528	BLOOMINGDALE	GA		06/24/2024		705							705	705			
100128085	SANTA ANA	CA		09/08/2023		942							942	942			
100140138	EDMOND	OK		01/09/2024		585							585	585			
100159717	RENTON	WA		08/23/2024		681							681	681			
100163832	NORWALK	CT		09/27/2024		579							579	579			
100081084	FONTANA	CA		03/18/2022		1,739							1,739	1,739			
100073582	AMSTERDAM	NLD		10/25/2021		(46)							(46)		46		46
100169581	DAVIE	FL		09/30/2024		959							959	959			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		345							345	345			
100134355	PANAMA CITY BEACH	FL		10/27/2023		816							816	816			
100031849	CYPRESS	CA		03/29/2019		2,336							2,336	2,336			
100151156	AUSTIN	TX		05/09/2024		1,249							1,249	1,249			
100185872	HOUSTON	TX		12/26/2024		757							757	757			
100084675	MIAMI	FL		08/02/2022		854							854	854			
100148036	KANNAPOLIS	NC		04/10/2024		838							838	838			
100144228	ZEBULON	NC		03/07/2024		680							680	680			
100031720	NORWALK	CA		03/29/2019		1,446							1,446	1,446			
100012785	SOUTH GATE	CA		05/25/2017		618							618	618			
100080424	HOLLY HILL	FL		04/14/2022		919							919	919			
100171582	OVERLAND PARK	KS		10/16/2024		651							651	651			
100115782	WAUWATOSA	WI		07/20/2023		658							658	658			
100031908	CLOVERDALE	CA		03/29/2019		864							864	864			
100120051	CASTLE ROCK	CO		08/11/2023		818							818	818			
100128192	ELIZABETH CITY	NC		09/18/2023		687							687	687			
100146885	OAKWOOD	GA		03/26/2024		707							707	707			
100138713	MAPLETON	UT		02/02/2024		602							602	602			
100166449	SUMMERVILLE	SC		10/31/2024		592							592	592			
100147958	FORNEY	TX		04/08/2024		693							693	693			
100152647	PRINCETON	TX		05/17/2024		909							909	909			
100143468	PHOENIX	AZ		02/16/2024		575							575	575			
100130145	CHICAGO	IL		11/15/2023		474							474	474			
100128338	HAGERSTOWN	MD		09/14/2023		744							744	744			
100066239	LEVITTOWN	NY		08/02/2021		1,386							1,386	1,386			
100169773	ELLABELL	GA		09/30/2024		597							597	597			
100159733	BELLINGHAM	WA		08/23/2024		42,846							42,846	42,846			
100162711	LAND O LAKES	FL		08/12/2024		757							757	757			
100116280	KISSIMMEE	FL		07/20/2023		439							439	439			
100117262	MONROE	NC		07/20/2023		714							714	714			
100181514	DELANO	CA		12/06/2024		685							685	685			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115993	WESTAMPTON	NJ		07/20/2023		646							646	646			
100162668	LAND O LAKES	FL		08/12/2024		594							594	594			
100135871	GILCHRIST	TX		11/13/2023		292							292	292			
100166288	NEW BRAUNFELS	TX		10/23/2024		736							736	736			
100025502	LOS ANGELES	CA		09/20/2018		3,220							3,220	3,220			
100158452	PALM DESERT	CA		07/10/2024		658							658	658			
100132096	JACKSONVILLE	FL		10/13/2023		826							826	826			
100158657	CYPRESS	TX		07/10/2024		598							598	598			
100026984	LA PUENTE	CA		09/26/2018		1,502							1,502	1,502			
100158606	OCALA	FL		07/10/2024		604							604	604			
100156374	GEORGETOWN	TX		07/25/2024		582							582	582			
100128307	LEXINGTON	KY		09/14/2023		236							236	236			
100100925	VALLEJO	CA		04/28/2023		1,122							1,122	1,122			
100182028	DUNEDIN	FL		12/12/2024		963							963	963			
100174258	ST. CLOUD	FL		10/31/2024		602							602	602			
100159411	ZEBULON	NC		07/15/2024		8,257							8,257	8,257			
100172722	LANCASTER	CA		11/21/2024		685							685	685			
100087145	STUART	FL		10/25/2022		1,299							1,299	1,299			
100167860	AKRON	OH		09/20/2024		642							642	642			
100153822	HENRICO	VA		07/10/2024		434							434	434			
100088792	BLUE RIDGE	GA		11/15/2022		821							821	821			
100129881	MIAMI	FL		09/27/2023		514							514	514			
100069972	STATEN ISLAND	NY		09/01/2021		272							272	272			
100137615	DESTIN	FL		12/08/2023		671							671	671			
100168091	STATE COLLEGE	PA		09/20/2024		1,346							1,346	1,346			
100160570	HAMDEN	CT		07/19/2024		560							560	560			
100153701	SCHERTZ	TX		05/31/2024		617							617	617			
100175603	LAS VEGAS	NV		11/12/2024		492							492	492			
100060318	SEATTLE	WA		06/25/2021		1,402							1,402	1,402			
100089719	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		(65)							(65)		65		65
100179458	LAKE LOTAWANA	MO		11/21/2024		782							782	782			
100027775	WOODBINE	GA		10/26/2018		972							972	972			
100020315	LAKE WORTH	FL		07/17/2018		1,394							1,394	1,394			
100102742	BRANDON	FL		06/22/2023		640							640	640			
100155130	CARTERSVILLE	GA		07/19/2024		694							694	694			
100066136	ELK GROVE	CA		08/02/2021		2,046							2,046	2,046			
100152178	HENDERSON	NV		05/17/2024		618							618	618			
100167979	SEDONA	AZ		09/20/2024		732							732	732			
100160061	LAKE OZARK	MO		07/17/2024		685							685	685			
100171688	ASHBURN	VA		10/16/2024		651							651	651			
100024580	ELK GROVE	CA		09/20/2018		1,260							1,260	1,260			
100027808	CLEVELAND	GA		10/26/2018		959							959	959			
100174407	BURBANK	CA		10/31/2024		1,219							1,219	1,219			
100061987	ELKO NEW MARKET	MN		07/01/2021		3,346							3,346	3,346			
100167937	MAGNOLIA	TX		09/20/2024		641							641	641			
100081142	TEMPE	AZ		03/18/2022		2,914							2,914	2,914			
100163896	MANCHESTER	NH		09/27/2024		495							495	495			
100119491	PLYMOUTH	MN		07/28/2023		800							800	800			
100140624	BAKERSFIELD	CA		01/19/2024		592							592	592			
100065688	JACKSON	CA		07/28/2021		2,061							2,061	2,061			
100053568	AYNOR	SC		03/23/2021		1,038							1,038	1,038			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137079	TAMPA	FL		11/28/2023		643							643	643			
100158961	CUTLER BAY	FL		08/15/2024		681							681	681			
100043892	PALM HARBOR	FL		08/19/2020		665							665	665			
100049184	COMPTON	CA		11/20/2020		1,436							1,436	1,436			
100114145	PIPERSVILLE	PA		06/29/2023		967							967	967			
100114588	KISSIMMEE	FL		06/29/2023		296							296	296			
100099971	BAKERSFIELD	CA		03/28/2023		459							459	459			
100180361	LIBERTY HILL	TX		11/25/2024		726							726	726			
100000575	WINDSOR	CA		09/27/2016		2,412							2,412	2,412			
100162742	WIND GAP	PA		08/12/2024		1,256							1,256	1,256			
100181643	IVINS	UT		12/11/2024		686							686	686			
100152397	PHOENIX	AZ		05/17/2024		751							751	751			
100172289	PHILADELPHIA	PA		10/21/2024		681							681	681			
100171776	OCEANO	CA		10/17/2024		571							571	571			
100180803	ROTTERDAM	NLD		11/27/2024		(62)							(62)		62		62
100185702	AMSTERDAM	NLD		12/20/2024		11,423							11,423	13,035	1,612		1,612
100185707	ROTTERDAM	NLD		12/20/2024		(402)							(402)		402		402
100186548	CROWLEY	TX		12/30/2024		622							622	622			
100173359	KINGSTON	WA		10/30/2024		712							712	712			
100084233	AMSTERDAM	NLD		06/30/2022		72,306							72,306	82,797	10,491		10,491
100160855	OKLAHOMA CITY	OK		07/24/2024		1,064							1,064	1,064			
100157579	WAGENINGEN	NLD		06/28/2024		(66)							(66)		66		66
100137784	NORTH LAS VEGAS	NV		12/08/2023		4,242							4,242	4,242			
100175113	PALMDALE	CA		11/05/2024		648							648	648			
100169574	LAS VEGAS	NV		09/30/2024		957							957	957			
100163138	HUTTO	TX		08/13/2024		1,754							1,754	1,754			
100077920	VALKENBURG AAN DE GEUL	NLD		12/29/2021		(62)							(62)		62		62
100053730	MARTHASVILLE	MO		03/23/2021		949							949	949			
100137260	NETHERLANDS	NLD		11/28/2023		(104)							(104)		104		104
100029332	ONTARIO	CA		10/26/2018		968							968	968			
100143815	ALMERE	NLD		02/27/2024		(70)							(70)		70		70
100085035	DEN HAAG	NLD		07/27/2022		(53)							(53)		53		53
100137843	PRAIRIE VIEW	TX		12/08/2023		468							468	468			
100136544	CLOVIS	CA		11/20/2023		838							838	838			
100089666	DEN HAAG	NLD		11/29/2022		(34)							(34)		34		34
100140146	HAMPTON	GA		01/09/2024		970							970	970			
100132509	NEW MARKET	AL		11/03/2023		434							434	434			
100182506	OLATHE	KS		12/12/2024		749							749	749			
100158693	CYPRESS	TX		07/10/2024		662							662	662			
100054154	FREDERICKSBURG	VA		03/23/2021		505							505	505			
100069804	ITASCA	IL		09/01/2021		1,340							1,340	1,340			
100029364	JAMAICA	NY		10/26/2018		1,002							1,002	1,002			
100120066	MIDDLETON	WI		08/11/2023		800							800	800			
100076454	OCOEE	FL		12/23/2021		994							994	994			
100170412	CHARLOTTE	NC		10/09/2024		580							580	580			
100164558	LONGS	SC		08/21/2024		719							719	719			
100166082	WILLIS	TX		09/09/2024		671							671	671			
100140535	TOMS RIVER	NJ		01/19/2024		621							621	621			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		471							471	471			
100164584	CONCORD	NC		08/21/2024		551							551	551			
100100295	TEMPE	AZ		03/24/2023		430							430	430			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151695	BREINIGSVILLE	PA		05/10/2024		704							704	704			
100166169	CREAL SPRINGS	IL		09/09/2024		390							390	390			
100182498	EUREKA	CA		12/12/2024		635							635	635			
100147899	NEW PALESTINE	IN		04/08/2024		1,033							1,033	1,033			
100141123	QUEENS	NY		01/30/2024		723							723	723			
100109859	SOUTH FALLSBURG	NY		06/22/2023		440							440	440			
100145604	UNITED KINGDOM	GBR		03/12/2024		21							21		(21)		(21)
100158448	PITTSBURGH	PA		07/10/2024		634							634	634			
100144790	UNITED KINGDOM	GBR		03/12/2024		4,399							4,399	4,671	272		272
100141316	GRAND PRAIRIE	TX		01/30/2024		515							515	515			
100171408	PLEASANTVILLE	NJ		10/16/2024		633							633	633			
100044093	CULVER CITY	CA		08/19/2020		1,395							1,395	1,395			
100186547	SUNSET	SC		12/30/2024		1,287							1,287	1,287			
100175897	DAVENPORT	FL		11/14/2024		730							730	730			
100171367	O FALLON	MO		10/16/2024		885							885	885			
100186487	TALLAHASSEE	FL		12/30/2024		4,129							4,129	4,129			
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		283							283	283			
100179743	FORT WORTH	TX		11/21/2024		879							879	879			
100126917	CORAM	NY		08/30/2023		2,731							2,731	2,731			
100164534	KYLE	TX		08/21/2024		692							692	692			
100140627	HOUSTON	TX		01/19/2024		2,355							2,355	2,355			
100065563	SPARKS	NV		07/28/2021		2,422							2,422	2,422			
100100409	FLUSHING	NY		04/27/2023		1,314							1,314	1,314			
100029360	LONGWOOD	FL		10/26/2018		1,289							1,289	1,289			
100168249	OAKLEY	CA		09/20/2024		2,226							2,226	2,226			
100157674	VENICE	FL		06/28/2024		594							594	594			
100163988	EAU CLAIRE	WI		08/21/2024		452							452	452			
100179527	FORT WORTH	TX		11/21/2024		705							705	705			
100184627	SANTA CLARITA	CA		12/17/2024		1,247							1,247	1,247			
100147075	COARSEGOLD	CA		03/28/2024		543							543	543			
100060294	BRIGHAM CITY	UT		06/25/2021		1,324							1,324	1,324			
100074393	SALINAS	CA		12/02/2021		1,421							1,421	1,421			
100126389	CHESAPEAKE	VA		08/30/2023		400							400	400			
100140628	CHARLOTTE	NC		01/19/2024		599							599	599			
100028441	WEST NEW YORK	NJ		10/26/2018		999							999	999			
100149448	PLANO	TX		04/24/2024		1,550							1,550	1,550			
100117320	POMPANO BEACH	FL		07/20/2023		1,330							1,330	1,330			
100148329	KYLE	TX		04/12/2024		990							990	990			
100147756	DAHLONEGA	GA		04/08/2024		622							622	622			
100170261	ATHENS	AL		10/08/2024		595							595	595			
100159969	MIAMI BEACH	FL		08/16/2024		542							542	542			
100070586	EASTON	PA		10/01/2021		512							512	512			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		406							406	406			
100139376	SCRANTON	PA		12/28/2023		470							470	470			
100116398	WEST JORDAN	UT		07/20/2023		1,153							1,153	1,153			
100108032	DURHAM	NC		05/25/2023		879							879	879			
100029716	EVERETT	MA		10/26/2018		1,122							1,122	1,122			
100103860	VERO BEACH	FL		05/10/2023		657							657	657			
100102674	MIAMI	FL		06/22/2023		634							634	634			
100074675	SCOTCH PLAINS	NJ		12/01/2021		882							882	882			
100029329	LOS ANGELES	CA		10/26/2018		981							981	981			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110635	KEIZER	OR		06/30/2023		667							667	667			
100173262	FRANKLIN PARK	IL		10/30/2024		585							585	585			
100135101	CHARLOTTE	NC		11/01/2023		1,118							1,118	1,118			
100160906	WARMINSTER	PA		07/24/2024		605							605	605			
100060129	CARLSBAD	CA		06/25/2021		1,409							1,409	1,409			
100154878	COLUMBUS	OH		07/19/2024		539							539	539			
100127946	NASHVILLE	TN		09/08/2023		883							883	883			
100100873	GERMANTOWN	MD		04/28/2023		1,469							1,469	1,469			
100060130	SAN LEANDRO	CA		06/25/2021		1,717							1,717	1,717			
100103082	BIG BEAR LAKE	CA		06/22/2023		69							69	69			
100173098	PALM BAY	FL		10/30/2024		567							567	567			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		991							991	991			
100109005	MIDDLETOWN	CT		05/31/2023		370							370	370			
100071822	OCOEE	FL		10/14/2021		1,405							1,405	1,405			
100151568	SAINT CLOUD	FL		05/10/2024		566							566	566			
100153405	MIDDLETOWN	NY		05/30/2024		555							555	555			
100148539	DENVER	CO		04/12/2024		690							690	690			
100031367	OAKLAND PARK	FL		03/29/2019		997							997	997			
100068294	LAS VEGAS	NV		08/25/2021		1,336							1,336	1,336			
100054305	HICKORY HILLS	IL		03/23/2021		965							965	965			
100177868	DUNN LORING	VA		11/19/2024		905							905	905			
100140044	ARLINGTON	TX		01/09/2024		1,054							1,054	1,054			
100168653	PENSACOLA BEACH	FL		09/25/2024		1,123							1,123	1,123			
100113465	OCEANSIDE	CA		06/29/2023		866							866	866			
100161367	CONCORD	NC		07/25/2024		545							545	545			
100159015	MESA	AZ		08/15/2024		51,415							51,415	51,415			
100143097	BAKERSFIELD	CA		02/16/2024		618							618	618			
100136262	PLANT CITY	FL		11/20/2023		692							692	692			
100148776	MYRTLE BEACH	SC		04/17/2024		594							594	594			
100156779	HOUSTON	TX		06/26/2024		731							731	731			
100176900	CAPE CORAL	FL		11/15/2024		634							634	634			
100178185	HUNTINGTON BEACH	CA		11/19/2024		1,239							1,239	1,239			
100147311	VLISSINGEN	NLD		03/27/2024		(51)							(51)		51		51
100166266	PALM BAY	FL		09/09/2024		597							597	597			
100135689	PLAINFIELD	NJ		11/09/2023		480							480	480			
100137627	LAND O LAKES	FL		12/08/2023		863							863	863			
100144223	ELGIN	TX		03/07/2024		886							886	886			
100179536	DUBLIN	OH		11/21/2024		708							708	708			
100152858	LIVONIA	MI		05/22/2024		2,629							2,629	2,629			
100091094	DELRAY BEACH	FL		01/31/2023		689							689	689			
100082586	CONROE	TX		04/14/2022		14,084							14,084	14,084			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		703							703	703			
100128890	HANAHAN	SC		09/21/2023		1,914							1,914	1,914			
100158902	GRANT VALKARIA	FL		07/12/2024		826							826	826			
100164318	CAMPTON	KY		08/21/2024		549							549	549			
100078274	HOMESTEAD	FL		02/10/2022		1,234							1,234	1,234			
100182312	SAINT ANTHONY	MN		12/12/2024		10,650							10,650	10,650			
100156523	FORT WORTH	TX		06/24/2024		852							852	852			
100080798	OAK HILLS	CA		03/15/2022		903							903	903			
100080188	COLUMBUS	OH		02/25/2022		1,097							1,097	1,097			
100101666	ROCKY RIVER	OH		04/26/2023		769							769	769			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133605	DARLINGTON	MD		10/23/2023		747							747	747			
100143297	FLOWERY BRANCH	GA		02/16/2024		697							697	697			
100179553	FORNEY	TX		11/21/2024		709							709	709			
100120755	WESLEY CHAPEL	FL		08/25/2023		674							674	674			
100148875	EL CAJON	CA		04/17/2024		100,294							100,294	100,294			
100140351	LITTLE RIVER	SC		01/18/2024		925							925	925			
100179756	FORT WORTH	TX		11/21/2024		874							874	874			
100185819	PEACHTREE CORNERS	GA		12/26/2024		389							389	389			
100153458	HACKETTSTOWN	NJ		05/30/2024		615							615	615			
100136425	JACKSONVILLE	FL		11/20/2023		767							767	767			
100100935	KATY	TX		04/28/2023		778							778	778			
100173042	DESOTO	TX		10/25/2024		579							579	579			
100150489	PALM SPRINGS	CA		05/03/2024		602							602	602			
100163140	AUSTIN	TX		08/13/2024		586							586	586			
100133595	SUMMERVILLE	SC		10/23/2023		978							978	978			
100160977	CHARLOTTE	NC		07/24/2024		840							840	840			
100156806	NEWBURGH	NY		06/27/2024		597							597	597			
100137572	SILVER SPRING	MD		12/08/2023		759							759	759			
100081302	BEDFORD	TX		03/18/2022		1,404							1,404	1,404			
100150513	PENSACOLA	FL		05/03/2024		2,813							2,813	2,813			
100031652	RICHMOND	CA		03/29/2019		1,332							1,332	1,332			
100158496	PORT SAINT LUCIE	FL		07/10/2024		630							630	630			
100146920	BAKERSFIELD	CA		03/26/2024		674							674	674			
100110260	HALTOM CITY	TX		06/30/2023		734							734	734			
100131640	WASHINGTON	DC		10/06/2023		1,882							1,882	1,882			
100078718	PALMDALE	CA		02/25/2022		1,095							1,095	1,095			
100149669	CHARLOTTE	NC		04/26/2024		1,974							1,974	1,974			
100147760	ST. PETERSBURG	FL		04/08/2024		1,932							1,932	1,932			
100084736	FEDERAL WAY	WA		08/02/2022		864							864	864			
100079841	ALIQUIPPA	PA		04/08/2022		1,112							1,112	1,112			
100171917	WHITESTOWN	IN		10/17/2024		730							730	730			
100107815	THE VILLAGES	FL		05/19/2023		751							751	751			
100103731	SALEM	OR		05/08/2023		10,865							10,865	10,865			
100185304	CHICAGO	IL		12/20/2024		3,583							3,583	3,583			
100155035	ROCKLIN	CA		07/19/2024		424							424	424			
100153301	BRADENTON	FL		05/30/2024		2,666							2,666	2,666			
100043103	SALINAS	CA		05/28/2020		1,415							1,415	1,415			
100186238	ROCKWALL	TX		12/27/2024		606							606	606			
100173720	LAVEEN	AZ		10/30/2024		10,048							10,048	10,048			
100140194	RICHARDSON	TX		01/11/2024		454							454	454			
100149339	SAINT AUGUSTINE	FL		04/24/2024		959							959	959			
100151372	IDAHO FALLS	ID		05/10/2024		634							634	634			
100174591	DESOTO	TX		10/31/2024		340							340	340			
100078919	FREDERICKSBURG.	VA		02/24/2022		1,868							1,868	1,868			
100172507	YORK	PA		10/23/2024		421							421	421			
100115241	DANBURY	CT		07/17/2023		624							624	624			
100175901	WINTER HAVEN	FL		11/14/2024		1,003							1,003	1,003			
100151631	TOWNSEND	GA		05/10/2024		678							678	678			
100128057	SOUTHBRIDGE	MA		09/08/2023		991							991	991			
100180269	HASLET	TX		11/25/2024		754							754	754			
100186517	AUBURN	AL		12/30/2024		597							597	597			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116019	HILLSBORO	OR		07/20/2023		785							785	785			
100185452	WINDER	GA		12/20/2024		862							862	862			
100174933	PHOENIX	AZ		10/31/2024		670							670	670			
100161014	BERRIEN SPRGS	MI		07/24/2024		2,445							2,445	2,498		54	54
100100420	HOUSTON	TX		04/27/2023		3,151							3,151	3,151			
100160898	JORDAN	MN		07/24/2024		609							609	609			
100087432	CLARKSTON	GA		10/25/2022		984							984	984			
100166090	ALLEN	TX		09/09/2024		583							583	583			
100146894	BOLINGBROOK	IL		03/26/2024		644							644	644			
100135773	LAS VEGAS	NV		11/10/2023		733							733	733			
100137004	LEANDER	TX		11/28/2023		763							763	763			
100137981	SUWANEE	GA		12/13/2023		1,643							1,643	1,643			
100081155	JARRELL	TX		03/18/2022		1,403							1,403	1,403			
100115943	PORT CHARLOTTE	FL		07/20/2023		788							788	788			
100138853	LEHIGHTON	PA		12/21/2023		643							643	643			
100162721	PENDERGRASS	GA		08/12/2024		737							737	737			
100171551	DENTON	TX		10/16/2024		761							761	761			
100175972	CONCORD	NC		11/14/2024		735							735	735			
100026572	BONITA SPRINGS	FL		09/26/2018		880							880	880			
100145552	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100129486	RALEIGH	NC		09/29/2023		733							733	733			
100091359	ARLINGTON	VA		02/22/2023		637							637	637			
100171381	AMMON	ID		10/16/2024		663							663	663			
100160348	JACKSONVILLE	FL		09/06/2024		428							428	428			
100135077	DENTON	TX		11/01/2023		1,044							1,044	1,044			
100026612	LAKE FOREST	CA		09/26/2018		1,634							1,634	1,634			
100158152	SEVERN	MD		07/09/2024		609							609	609			
100168150	ARLINGTON	TX		09/20/2024		3,610							3,610	3,610			
100031304	PITTSBURG	CA		03/29/2019		1,346							1,346	1,346			
100157960	RIVIERA BEACH	FL		07/09/2024		903							903	903			
100119963	NASHVILLE	TN		08/11/2023		738							738	738			
100119993	YAKIMA	WA		08/11/2023		789							789	789			
100140174	ROWLETT	TX		01/11/2024		789							789	789			
100057628	CAPE CORAL	FL		06/30/2021		1,711							1,711	1,711			
100137287	NETHERLANDS	NLD		11/28/2023		(95)							(95)		95		95
100071764	CHARLOTTESVILLE	VA		10/14/2021		1,254							1,254	1,254			
100156487	O FALLON	MO		06/24/2024		614							614	614			
100129505	DAVIS	CA		09/29/2023		61,789							61,789	61,789			
100032180	EAST PALO ALTO	CA		03/29/2019		1,753							1,753	1,753			
100102177	BATAVIA	IL		04/14/2023		446							446	446			
100131770	LAUREL	MD		10/06/2023		4,112							4,112	4,112			
100054914	WEST HAVERSTRAW	NY		03/23/2021		845							845	845			
100173300	SAINT AUGUSTINE	FL		10/30/2024		1,636							1,636	1,636			
100066190	LA VERNIA	TX		08/02/2021		2,136							2,136	2,136			
100091155	RED OAK	TX		01/31/2023		2,203							2,203	2,203			
100161180	COLUMBUS	OH		07/25/2024		310							310	310			
100068463	PALM HARBOR	FL		08/25/2021		1,173							1,173	1,173			
100171255	OXON HILL	MD		10/16/2024		266							266	266			
100130348	TOBYHANNA	PA		09/28/2023		523							523	523			
100171781	SHAFTER	CA		10/17/2024		586							586	586			
100110313	ELIZABETH CITY	NC		06/30/2023		810							810	810			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100240	SCOTT TOWNSHIP	PA		03/17/2023		371							371	371			
100129649	WEST SPRINGFIELD	MA		09/29/2023		652							652	652			
100153201	NASHVILLE	TN		05/30/2024		50,923							50,923	50,923			
100143378	DAVENPORT	FL		02/16/2024		353							353	353			
100158765	CARVER	MN		07/10/2024		605							605	605			
100108215	GARLAND	TX		05/24/2023		574							574	574			
100148203	NAPLES	FL		04/12/2024		669							669	669			
100186443	ARGYLE	TX		12/30/2024		651							651	651			
100143285	EL RENO	OK		02/16/2024		752							752	752			
100173070	JENKS	OK		10/25/2024		489							489	489			
100148907	RALEIGH	NC		04/17/2024		672							672	672			
100174426	SUN VALLEY	CA		10/31/2024		496							496	496			
100164891	MONTICELLO	NY		08/28/2024		637							637	637			
100065316	WINTER GARDEN	FL		07/28/2021		1,411							1,411	1,411			
100179378	OAKLAND	CA		12/27/2024		520							520	520			
100151671	ASHBURN	VA		05/10/2024		750							750	750			
100166204	FORT WORTH	TX		09/09/2024		855							855	855			
100156485	SARATOGA SPRINGS	UT		06/24/2024		470							470	470			
100162602	HILLIARD	OH		08/12/2024		623							623	623			
100148882	TUCSON	AZ		04/17/2024		582							582	582			
100110494	MARANA	AZ		06/30/2023		1,160							1,160	1,160			
100143159	SURPRISE	AZ		02/16/2024		845							845	845			
100107990	NEW BEDFORD	MA		05/25/2023		1,431							1,431	1,431			
100151095	FORT WORTH	TX		05/08/2024		598							598	598			
100184930	CINCINNATI	OH		12/17/2024		1,183							1,183	1,183			
100148030	ROUND ROCK	TX		04/10/2024		678							678	678			
100025340	MANTECA	CA		09/20/2018		20,873							20,873	20,873			
100067894	PASSAIC	NJ		09/23/2021		1,256							1,256	1,256			
100147962	NATCHEZ	LA		04/08/2024		1,619							1,619	1,619			
100171700	GLASSBORO	NJ		10/16/2024		528							528	528			
100185095	GRAND PRAIRIE	TX		12/20/2024		670							670	670			
100148757	SAINT AUGUSTINE	FL		04/17/2024		1,071							1,071	1,071			
100175998	CONCORD	NC		11/14/2024		733							733	733			
100166968	NORTH AUGUSTA	SC		09/13/2024		1,044							1,044	1,044			
100150937	CAPE CORAL	FL		05/08/2024		1,554							1,554	1,554			
100165998	WOODBRIDGE	VA		09/06/2024		561							561	561			
100154108	AUSTINTOWN	OH		07/11/2024		491							491	491			
100061295	PFLUGERVILLE	TX		06/01/2021		2,003							2,003	2,003			
100140274	LAGO VISTA	TX		01/18/2024		15,798							15,798	15,798			
100163880	MIAMI	FL		09/27/2024		410							410	410			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		890							890	890			
100024021	MIAMI	FL		09/10/2018		2,104							2,104	2,104			
100153894	ANGELS CAMP	CA		06/05/2024		576							576	576			
100168380	MONROE	NC		09/25/2024		604							604	604			
100158930	RICHMOND	VA		07/12/2024		3,714							3,714	3,714			
100128163	HAINES CITY	FL		09/18/2023		700							700	700			
100160974	MISSOURI CITY	TX		07/24/2024		592							592	592			
100132131	HENDERSONVLLE	NC		10/13/2023		974							974	974			
100140247	FORNEY	TX		01/18/2024		694							694	694			
100137611	BEDMINSTER	NJ		12/08/2023		1,244							1,244	1,244			
100078219	CELINA	TX		02/10/2022		613							613	613			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031433	LA QUINTA	CA		03/29/2019		3,762							3,762	3,762			
100142681	PENDERGRASS	GA		02/08/2024		879							879	879			
100128084	CAMPOBELLO	SC		09/08/2023		915							915	915			
100057780	NEWPORT	RI		06/30/2021		1,361							1,361	1,361			
100141157	COLUMBUS	OH		01/30/2024		515							515	515			
100150599	FORT WORTH	TX		05/03/2024		932							932	932			
100138841	CORCORAN	CA		12/21/2023		576							576	576			
100160019	SURPRISE	AZ		07/17/2024		591							591	591			
100165259	POOLESVILLE	MD		08/29/2024		530							530	530			
100148930	EAGLE RIVER	AK		04/17/2024		659							659	659			
100182263	FORT WORTH	TX		12/12/2024		932							932	932			
100171491	ATLANTA	GA		10/16/2024		16,976							16,976	16,976			
100074456	SAN ANTONIO	TX		12/02/2021		1,030							1,030	1,030			
100078732	MIDWAY CITY	CA		02/25/2022		1,434							1,434	1,434			
100168348	BATON ROUGE	LA		09/25/2024		9,268							9,268	9,364		97	97
100151442	KISSIMMEE	FL		05/10/2024		11,389							11,389	11,451		62	62
100060186	NEW ORLEANS	LA		06/25/2021		1,412							1,412	1,412			
100182474	DULUTH	GA		12/12/2024		1,166							1,166	1,166			
100067879	RICHMOND	TX		09/23/2021		1,248							1,248	1,248			
100086310	TILBURG	NLD		08/29/2022		89,235							89,235	108,946	19,711		19,711
100172654	BATON ROUGE	LA		11/21/2024		572							572	572			
100133630	DALLAS	GA		10/23/2023		2,968							2,968	2,968			
100166071	DAVENPORT	FL		09/09/2024		610							610	610			
100141808	LEEUWARDEN	NLD		01/29/2024		(78)							(78)		78		78
100141547	FRESNO	CA		01/30/2024		514							514	514			
100155876	COLUMBIA	MO		06/17/2024		1,142							1,142	1,142			
100141780	NORFOLK	VA		01/30/2024		563							563	563			
100186449	LENOIR CITY	TN		12/30/2024		611							611	611			
100000205	FORTUNA	CA		09/27/2016		937							937	937			
100116704	EASTVALE	CA		07/20/2023		897							897	897			
100117383	SACRAMENTO	CA		07/20/2023		3,010							3,010	3,010			
500004857001	LEERSUM	NLD		07/26/2024		(24)							(24)		24		24
100091623	LAS VEGAS	NV		03/07/2023		926							926	926			
100134982	NEW LONDON	CT		10/30/2023		492							492	492			
100163056	FORT MYERS	FL		08/13/2024		556							556	556			
100129512	PAGOSA SPRINGS	CO		09/29/2023		662							662	662			
100119503	LAVEEN	AZ		07/28/2023		655							655	655			
100169508	STRATFORD	CT		09/30/2024		1,164							1,164	1,164			
100013465	DUARTE	CA		05/25/2017		849							849	849			
100114813	THE VILLAGES	FL		07/10/2023		812							812	812			
100031292	FREDERICK	MD		03/29/2019		6,039							6,039	6,039			
100181513	BATON ROUGE	LA		12/06/2024		572							572	572			
100179718	COLUMBUS	OH		11/21/2024		954							954	954			
100028295	PAWLEYS ISLAND	SC		10/26/2018		1,288							1,288	1,288			
100166093	CYPRESS	TX		09/09/2024		16,682							16,682	16,682			
100182391	TROUTMAN	NC		12/12/2024		581							581	581			
100173368	KANSAS CITY	MO		10/30/2024		629							629	629			
100134810	ORLANDO	FL		10/30/2023		662							662	662			
100173245	RICHLANDS	NC		10/30/2024		1,175							1,175	1,175			
100171607	MUSE	OK		10/16/2024		649							649	649			
100174311	HOUGHTON	MI		10/31/2024		50,557							50,557	50,557			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150487	TURLOCK	CA		05/03/2024		614							614	614			
100152480	LAKEWOOD RANCH	FL		05/16/2024		434							434	434			
100100623	ROCHESTER	WA		04/27/2023		574							574	574			
100029299	PEAPACK	NJ		10/26/2018		1,266							1,266	1,266			
100049010	SPARKS	NV		11/20/2020		2,164							2,164	2,164			
100065410	ATLANTA	GA		07/28/2021		1,346							1,346	1,346			
100065192	NEW ORLEANS	LA		07/14/2021		717							717	717			
100145748	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100133464	LAKE WORTH	FL		10/19/2023		561							561	561			
100081200	LEHI	UT		03/18/2022		1,398							1,398	1,398			
100065797	KYLE	TX		07/28/2021		1,248							1,248	1,248			
100120091	VANCOUVER	WA		08/11/2023		257							257	257			
100055607	SAUGUS	MA		03/23/2021		978							978	978			
100110385	WOODSTOCK	GA		06/30/2023		793							793	793			
100031115	FAIRFIELD	CA		03/29/2019		1,275							1,275	1,275			
100171788	FORNEY	TX		10/17/2024		623							623	623			
100099988	EDMONDS	WA		03/28/2023		508							508	508			
100176956	REYNOLDSBURG	OH		11/15/2024		2,864							2,864	2,864			
100174393	ORANGE	CA		10/31/2024		1,219							1,219	1,219			
100172383	LENOIR CITY	TN		10/23/2024		584							584	584			
100119298	RIVERBANK	CA		07/31/2023		970							970	970			
100185084	LUSBY	MD		12/20/2024		591							591	591			
100158032	SLIDELL	LA		07/09/2024		1,801							1,801	1,801			
100092013	WATERBURY	CT		02/09/2023		606							606	606			
100091249	SAINT LOUIS	MO		01/31/2023		1,016							1,016	1,016			
100158429	MC CORMICK	SC		07/10/2024		2,574							2,574	2,574			
100169049	HOUSTON	TX		09/27/2024		576							576	576			
100132464	WILMINGTON	NC		11/03/2023		634							634	634			
100128337	SAN JACINTO	CA		09/14/2023		56,025							56,025	56,025			
100156605	AUBREY	TX		06/24/2024		645							645	645			
100135774	SPOKANE	WA		11/10/2023		10,788							10,788	10,788			
100171496	GAINESVILLE	GA		10/16/2024		741							741	741			
100165573	MOKENA	IL		08/29/2024		1,083							1,083	1,083			
100128920	RICHMOND	TX		09/22/2023		2,207							2,207	2,207			
100029193	AUBURN	WA		10/26/2018		1,009							1,009	1,009			
100116312	STATEN ISLAND	NY		07/20/2023		1,617							1,617	1,617			
100152377	RALEIGH	NC		05/17/2024		675							675	675			
100144122	EL RENO	OK		03/07/2024		771							771	771			
100030707	CHICAGO	IL		04/09/2019		477							477	477			
100078301	MARICOPA	AZ		02/10/2022		1,272							1,272	1,272			
100172969	AURORA	IL		10/25/2024		1,259							1,259	1,259			
100084638	SAN BERNARDINO	CA		08/02/2022		441							441	441			
100067690	CYPRESS	TX		09/23/2021		1,470							1,470	1,470			
100167779	ALACHUA	FL		09/19/2024		618							618	618			
100171962	WILLOWBROOK	IL		10/17/2024		633							633	633			
100172653	BATON ROUGE	LA		11/21/2024		572							572	572			
100152188	CAPE CORAL	FL		05/17/2024		710							710	710			
100161796	PHILADELPHIA	PA		07/31/2024		501							501	501			
100135681	MAGNOLIA	TX		11/09/2023		404							404	404			
100182292	ROCKPORT	TX		12/12/2024		1,043							1,043	1,043			
100160956	HOUSTON	TX		07/24/2024		602							602	602			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068625	NIJMEGEN	NLD		08/30/2021		(47)							(47)		47		47
100060200	MINNEAPOLIS	MN		06/25/2021		1,302							1,302	1,302			
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		2,436							2,436	2,436			
100128455	MCALLEN	TX		09/15/2023		592							592	592			
100159217	HILLSBOROUGH	NC		07/15/2024		649							649	649			
100136201	SACRAMENTO	CA		11/20/2023		673							673	673			
100102432	ORLANDO	FL		06/07/2023		793							793	793			
100091395	RICHMOND	TX		02/22/2023		869							869	869			
100060206	HELENA	MT		06/25/2021		1,364							1,364	1,364			
100164592	CHARLOTTE	NC		08/21/2024		614							614	614			
100151768	CROSBY	TX		05/10/2024		1,305							1,305	1,305			
100136536	MCKINNEY	TX		11/20/2023		1,275							1,275	1,275			
100173965	FORT WALTON BEACH	FL		10/31/2024		523							523	523			
100081098	HAYMARKET	VA		03/18/2022		1,606							1,606	1,606			
100143846	LAKEWAY	TX		02/29/2024		545							545	545			
100186719	AUSTIN	TX		12/31/2024		590							590	590			
100143574	MONROE	NY		02/21/2024		674							674	674			
100131958	ALLEN	TX		10/13/2023		667							667	667			
100142082	BAKERSFIELD	CA		02/29/2024		513							513	513			
100135203	ATTLEBORO	MA		11/07/2023		605							605	605			
100164113	NEVADA CITY	CA		08/21/2024		653							653	653			
100114811	LEWES	DE		07/10/2023		735							735	735			
100024923	PAHRUMP	NV		09/20/2018		950							950	950			
100129669	MERIDIAN	ID		09/29/2023		632							632	632			
100091138	BRADENTON	FL		01/31/2023		758							758	758			
100164421	LEANDER	TX		08/21/2024		618							618	618			
100120759	ANNA	TX		08/25/2023		1,721							1,721	1,721			
100065675	COLORADO SPRINGS	CO		07/28/2021		1,264							1,264	1,264			
100167051	LEXINGTON	KY		09/13/2024		559							559	559			
100031387	LONG BEACH	CA		03/29/2019		963							963	963			
100140078	ATLANTA	GA		01/09/2024		127,053							127,053	127,053			
100126374	BAY SHORE	NY		08/30/2023		582							582	582			
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		430							430	430			
100174410	KEAAU	HI		10/31/2024		1,148							1,148	1,148			
100143847	LAKEWAY	TX		02/29/2024		545							545	545			
100135060	MECHANICSVILLE	VA		11/01/2023		670							670	670			
100079868	PHOENIX	AZ		04/25/2022		851							851	851			
100158481	PLEASANT HILL	CA		07/10/2024		531							531	531			
100156937	UNITED KINGDOM	GBR		06/27/2024		(12)							(12)		12		12
100135815	GREENVILLE	TX		11/10/2023		589							589	589			
100144214	BLOOMINGDALE	GA		03/07/2024		765							765	765			
100148976	NAPA	CA		04/17/2024		458							458	458			
100048412	FRESNO	CA		11/20/2020		445							445	445			
100134437	MERIDEN	CT		10/30/2023		384							384	384			
100038786	DUBLIN	IRL		09/27/2019		211							211	(1,822)	(112)	(1,921)	(2,034)
100169717	PATTERSON	NY		09/30/2024		735							735	735			
100055633	MIAMI GARDENS	FL		03/23/2021		1,050							1,050	1,050			
100116364	SAN FRANCISCO	CA		07/20/2023		1,818							1,818	1,818			
100142628	HAMPTON	GA		02/08/2024		1,833							1,833	1,833			
100144104	SHERMAN	TX		03/07/2024		765							765	765			
100148678	POMPANO BEACH	FL		04/16/2024		560							560	560			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150845	CASTLE HAYNE	NC		05/08/2024		686							686	686			
100071665	OAKLAND	CA		10/14/2021		1,381							1,381	1,381			
100136483	FORT WORTH	TX		11/20/2023		877							877	877			
100012287	BELCHERTOWN	MA		04/28/2017		1,284							1,284	1,284			
100160176	INTERLACHEN	FL		07/18/2024		551							551	551			
100179847	BOILING SPRINGS	SC		11/22/2024		651							651	651			
100147901	FORT WORTH	TX		04/08/2024		1,145							1,145	1,145			
100140314	SUWANEE	GA		01/18/2024		2,034							2,034	2,034			
100169347	DOUGLASVILLE	GA		09/27/2024		455							455	455			
100137596	CHICAGO	IL		12/08/2023		600							600	600			
100074877	FONTANA	CA		12/01/2021		1,917							1,917	1,917			
100156800	LAS VEGAS	NV		06/26/2024		1,253							1,253	1,253			
100061649	NEWBURGH	NY		07/01/2021		1,452							1,452	1,452			
100175294	ROUND ROCK	TX		11/05/2024		766							766	766			
100110285	AUSTIN	TX		06/30/2023		815							815	815			
100165888	LEHIGH ACRES	FL		08/30/2024		565							565	565			
100102609	SAINT LOUIS	MO		06/22/2023		326							326	326			
100109324	KATY	TX		06/12/2023		663							663	663			
100112279	RICHMOND	TX		06/29/2023		1,491							1,491	1,491			
100161030	MARYVILLE	TN		07/24/2024		711							711	711			
100055267	ELIZABETH	NJ		03/23/2021		1,187							1,187	1,187			
100159852	HIALEAH	FL		08/16/2024		489							489	489			
100112292	WALDORF	MD		06/29/2023		3,452							3,452	3,452			
100164985	NORTH LAS VEGAS	NV		08/28/2024		640							640	640			
100151096	WESTFIELD	IN		05/08/2024		599							599	599			
100057798	AURORA	CO		06/30/2021		2,199							2,199	2,199			
100180003	BYRON	GA		11/25/2024		661							661	661			
100079171	TEXAS CITY	TX		02/24/2022		1,405							1,405	1,405			
100174349	HANOVERTON	OH		10/31/2024		628							628	628			
100129664	GARNER	NC		09/29/2023		670							670	670			
100053785	GLOCESTER	RI		03/23/2021		634							634	634			
100130190	WILSON	WI		11/15/2023		1,720							1,720	1,720			
100113696	OAKLAND	CA		06/29/2023		1,580							1,580	1,580			
100154597	CHINO	CA		06/14/2024		421							421	421			
100075986	KIRKLAND	WA		01/07/2022		1,884							1,884	1,884			
100143121	STILWELL	KS		02/16/2024		638							638	638			
100175929	SAINT CLOUD	FL		11/14/2024		663							663	663			
100135470	CHAPEL HILL	TN		11/13/2023		1,018							1,018	1,018			
100159511	HICKMAN	NE		07/15/2024		581							581	581			
100174330	TALLAHASSEE	FL		10/31/2024		893							893	893			
100165703	WILMINGTON	NC		08/29/2024		536							536	536			
100143193	FITCHBURG	MA		02/16/2024		591							591	591			
100046610	TRACY	CA		11/25/2020		842							842	842			
100114582	VICTORVILLE	CA		06/29/2023		492							492	492			
100152321	SHERRILLS FORD	NC		05/17/2024		778							778	778			
100166969	FORT WORTH	TX		09/13/2024		555							555	555			
100147458	MIAMI GARDENS	FL		04/03/2024		582							582	582			
100166008	FORTH WORTH	TX		09/06/2024		528							528	528			
100127580	WHITE BEAR TOWNSHIP	MN		09/08/2023		667							667	667			
100170276	DENVER	CO		10/08/2024		597							597	597			
100067405	TAUNTON	MA		09/23/2021		3,978							3,978	3,978			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158709	CHARLES TOWN	WV		07/10/2024		3,408							3,408	3,408			
100136495	MYRTLE BEACH	SC		11/20/2023		1,007							1,007	1,007			
100011804	CENTRAL ISLIP	NY		03/08/2017		1,475							1,475	1,475			
100135329	SAN MARCOS	TX		11/13/2023		693							693	693			
100071952	SALISBURY	MD		11/19/2021		1,098							1,098	1,098			
100031042	COCONUT CREEK	FL		03/29/2019		4,008							4,008	4,008			
100110430	SAN ANTONIO	TX		06/30/2023		815							815	815			
100162914	SAN DIEGO	CA		08/12/2024		610							610	610			
100178454	PAWTUCKET	RI		11/21/2024		565							565	565			
100087605	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		(68)							(68)		68		68
100131633	BATTLE GROUND	WA		10/06/2023		651							651	651			
100099753	WATERBURY	CT		02/28/2023		653							653	653			
100084240	APELDOORN	NLD		06/30/2022		(46)							(46)		46		46
100149449	WAKE FOREST	NC		04/24/2024		1,502							1,502	1,502			
100070842	CORONA	CA		10/01/2021		2,077							2,077	2,077			
100142749	EL CENTRO	CA		02/08/2024		619							619	619			
100173135	CYPRESS	TX		10/30/2024		692							692	692			
100149338	KENNEWICK	WA		04/24/2024		1,538							1,538	1,538			
100179965	SUMTER	SC		11/25/2024		583							583	583			
100171652	MAPLE GROVE	MN		10/16/2024		2,282							2,282	2,282			
100081946	LELYSTAD	NLD		03/30/2022		(59)							(59)		59		59
100144107	LOWELL	MA		03/07/2024		9,952							9,952	9,952			
100067407	LONE TREE	CO		09/23/2021		5,952							5,952	5,952			
100135326	GULF SHORES	AL		11/13/2023		686							686	686			
100143377	LAKELAND	FL		02/16/2024		1,031							1,031	1,031			
100085048	GOUDA	NLD		07/27/2022		1,259							1,259	1,531	272		272
100159268	NORTH AURORA	IL		07/15/2024		586							586	586			
100165710	COLUMBIA	TN		08/29/2024		572							572	572			
100161115	FORT WORTH	TX		07/24/2024		781							781	781			
100159509	WOODSTOCK	GA		07/15/2024		531							531	531			
100149380	FORT WORTH	TX		04/24/2024		912							912	912			
100168381	CLEVELAND	TN		09/25/2024		550							550	550			
100137964	COLUMBUS	OH		12/13/2023		997							997	997			
100134705	COLUMBIA	SC		10/30/2023		981							981	981			
100120331	WARNER ROBINS	GA		08/18/2023		574							574	574			
100169689	PISCATAWAY	NJ		09/30/2024		1,763							1,763	1,763			
100129323	ROSWELL	NM		09/25/2023		644							644	644			
100148483	CLAYTON	NC		04/12/2024		1,392							1,392	1,392			
100163116	DENVER	CO		08/13/2024		686							686	686			
100134617	JENSEN BEACH	FL		10/30/2023		632							632	632			
100174284	EAST ELLIJAY	GA		10/31/2024		726							726	726			
100148822	MINNEAPOLIS	MN		04/17/2024		584							584	584			
100140519	YOUNGSVILLE	NC		01/19/2024		518							518	518			
100115791	KODAK	TN		07/20/2023		644							644	644			
100185986	RIVERVIEW	FL		12/26/2024		508							508	508			
100171648	WOODBURY	MN		10/16/2024		934							934	934			
100174451	POMONA	CA		10/31/2024		1,228							1,228	1,228			
100182041	ROYAL OAK	MI		12/12/2024		716							716	716			
100026102	MONTEBELLO	CA		09/20/2018		1,191							1,191	1,191			
100081132	ANNA	TX		03/18/2022		1,123							1,123	1,123			
100025193	PANORAMA CITY	CA		09/20/2018		1,218							1,218	1,218			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171556	MAGNOLIA	TX		10/16/2024		820							820	820			
100152496	DURHAM	NC		05/16/2024		914							914	914			
100158222	UNITED KINGDOM	GBR		07/09/2024		(14)							(14)		14		14
100081457	RIVERSIDE	CA		03/18/2022		2,939							2,939	2,939			
100167861	LAS VEGAS	NV		09/20/2024		303							303	303			
100138121	NEW SCOTLAND	NY		12/14/2023		587							587	587			
100141116	TALLAHASSEE	FL		01/30/2024		619							619	619			
100087465	OLD BRIDGE	NJ		10/25/2022		802							802	802			
100151271	WAKE FOREST	NC		05/10/2024		758							758	758			
100169102	LINCOLN	NE		09/27/2024		576							576	576			
100013951	COMPTON	CA		05/25/2017		959							959	959			
100081654	BRANFORD	CT		03/24/2022		3,142							3,142	3,142			
100110562	DUNWOODY	GA		06/30/2023		672							672	672			
100149302	BLAKESLEE	PA		04/24/2024		625							625	625			
100110443	SHERMAN	TX		06/30/2023		837							837	837			
100060176	BERWYN	IL		06/25/2021		1,381							1,381	1,381			
100129976	SPARROW BUSH	NY		09/27/2023		622							622	622			
100110216	FARMERS BRANCH	TX		06/30/2023		793							793	793			
100110107	LAKELAND	FL		06/23/2023		589							589	589			
100168400	MCKINNEY	TX		09/25/2024		834							834	834			
100071927	NEW BRAUNFELS	TX		11/19/2021		1,187							1,187	1,187			
100025957	HYATTSVILLE	MD		09/20/2018		1,455							1,455	1,455			
100131929	HUMBLE	TX		10/13/2023		2,311							2,311	2,311			
100109374	KISSIMMEE	FL		06/12/2023		1,061							1,061	1,061			
100173805	SUMMERVILLE	SC		10/31/2024		587							587	587			
100136222	NAPERVILLE	IL		11/20/2023		638							638	638			
100144125	EL RENO	OK		03/07/2024		788							788	788			
100136350	DENTON	TX		11/20/2023		960							960	960			
100057777	GRANTS PASS	OR		06/30/2021		1,379							1,379	1,379			
100181910	NORTH RICHLAND HILLS	TX		12/12/2024		653							653	653			
100129646	MCKINNEY	TX		09/29/2023		632							632	632			
100159959	STARKE	FL		08/16/2024		463							463	463			
100108924	PASADENA	TX		05/31/2023		758							758	758			
100048861	GARFIELD	NJ		11/20/2020		1,232							1,232	1,232			
100168379	PILOT POINT	TX		09/25/2024		571							571	571			
100138852	DULUTH	GA		12/21/2023		1,294							1,294	1,294			
100151252	ATLANTA	GA		05/10/2024		680							680	680			
100151593	KYLE	TX		05/10/2024		637							637	637			
100157760	SEBASTOPOL	CA		07/02/2024		1,203							1,203	1,203			
100136893	MELISSA	TX		11/27/2023		710							710	710			
100162684	KYLE	TX		08/12/2024		601							601	601			
100175780	PHILADELPHIA	PA		11/12/2024		491							491	491			
100144130	TEMPE	AZ		03/07/2024		774							774	774			
100185093	CITRUS HEIGHTS	CA		12/20/2024		1,008							1,008	1,008			
100158720	PUNTA GORDA	FL		07/10/2024		679							679	679			
100170386	LOUISVILLE	KY		10/08/2024		626							626	626			
100147950	GREER	SC		04/08/2024		1,676							1,676	1,676			
100133487	JACKSONVILLE	FL		10/19/2023		1,920							1,920	1,920			
100131899	SHAFTER	CA		10/06/2023		2,211							2,211	2,211			
100012721	ORLANDO	FL		05/25/2017		1,017							1,017	1,017			
100169119	WAXAHACHIE	TX		09/27/2024		593							593	593			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166451	LEHIGH ACRES	FL		10/31/2024		1,322							1,322	1,322			
100182128	LAKEWOOD RANCH	FL		12/12/2024		835							835	835			
100158824	ST PETERSBURG	FL		07/10/2024		1,694							1,694	1,694			
100067888	GREENWICH	CT		09/23/2021		1,420							1,420	1,420			
100181549	MONTICELLO	NY		12/09/2024		581							581	581			
100143116	AMHERST	NY		02/16/2024		503							503	503			
100065155	EAST WENATCHEE	WA		07/14/2021		1,354							1,354	1,354			
100182675	GLENEDEN BEACH	OR		12/12/2024		893							893	893			
100133612	AUBREY	TX		10/23/2023		902							902	902			
100146925	MONROE	NC		03/26/2024		617							617	617			
100152417	THE VILLAGES	FL		05/17/2024		2,614							2,614	2,614			
100132782	MIAMI	FL		11/03/2023		496							496	496			
100164405	COLUMBUS	OH		08/21/2024		586							586	586			
100164407	COLUMBUS	OH		08/21/2024		586							586	586			
100116261	SILVER SPRING	MD		07/20/2023		2,388							2,388	2,388			
100063875	SURPRISE	AZ		07/01/2021		1,536							1,536	1,536			
100053835	BROOKLYN	NY		03/23/2021		1,061							1,061	1,061			
100031188	MODESTO	CA		03/29/2019		1,142							1,142	1,142			
100170434	MCDONOUGH	GA		10/09/2024		638							638	638			
100117389	REDONDO BEACH	CA		07/20/2023		9,836							9,836	9,836			
100174903	BASTROP	TX		10/31/2024		367							367	367			
100167631	SAN BRUNO	CA		09/19/2024		656							656	656			
100049543	INGLEWOOD	CA		11/20/2020		1,101							1,101	1,101			
100148046	HUTTO	TX		04/10/2024		677							677	677			
100155358	ACWORTH	GA		06/18/2024		1,215							1,215	1,215			
100161354	FORNEY	TX		07/25/2024		585							585	585			
100153393	TWENTYNINE PALMS	CA		05/29/2024		490							490	490			
100115845	BENTONVILLE	AR		07/20/2023		782							782	782			
100101729	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		(56)							(56)		56		56
100185450	WINDER	GA		12/20/2024		885							885	885			
100108913	LINDENHURST	IL		05/31/2023		1,708							1,708	1,708			
100161517	AUBURN	GA		07/30/2024		618							618	618			
100142763	PENDERGRASS	GA		02/08/2024		784							784	784			
100166269	HOOVER	AL		09/09/2024		1,687							1,687	1,687			
100120936	OAK ISLAND	NC		08/30/2023		1,830							1,830	1,830			
100127931	MANASSAS	VA		09/08/2023		719							719	719			
100150953	TUCSON	AZ		05/08/2024		929							929	929			
100119563	MAASTRICHT	NLD		07/28/2023		(50)							(50)		50		50
100152216	ANKENY	IA		05/17/2024		917							917	917			
100012705	OCEAN CITY	MD		05/25/2017		1,104							1,104	1,104			
100100426	SOUTH PLAINFIELD	NJ		04/27/2023		929							929	929			
100116234	RIVERSIDE	CA		07/20/2023		1,567							1,567	1,567			
100115420	ATLANTA	GA		07/17/2023		665							665	665			
100147887	PROVO	UT		04/08/2024		2,247							2,247	2,247			
100068348	VENICE	FL		08/25/2021		1,745							1,745	1,745			
100146884	LITTLE ELM	TX		03/26/2024		710							710	710			
100151486	ROSENBERG	TX		05/10/2024		6,647							6,647	6,647			
100013374	HACKENSACK	NJ		05/25/2017		1,786							1,786	1,786			
100147871	LEHIGH ACRES	FL		04/08/2024		704							704	704			
100186543	TUCSON	AZ		12/30/2024		576							576	576			
100180765	CHESTERFIELD	VA		11/26/2024		571							571	571			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100174133	FORT PIERCE	FL		10/31/2024		386							386	386			
100100146	RIVERVIEW	FL		03/28/2023		712							712	712			
100179771	SAVANNAH	GA		11/21/2024		697							697	697			
100131689	MESA	AZ		10/06/2023		706							706	706			
100168387	DAPHNE	AL		09/25/2024		764							764	764			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		1,165							1,165	1,165			
100115985	CHATTANOOGA	TN		07/20/2023		647							647	647			
100088925	PALM BEACH	FL		11/15/2022		566							566	566			
100179760	PROVIDENCE VILLAGE	TX		11/21/2024		1,016							1,016	1,016			
100149592	HAW RIVER	NC		04/26/2024		1,015							1,015	1,015			
100172267	GREENVILLE	TX		10/21/2024		764							764	764			
100079565	FOLSOM	CA		04/25/2022		878							878	878			
100160225	PENDERGRASS	GA		07/18/2024		695							695	695			
100109631	WRIGHT CITY	MO		06/14/2023		450							450	450			
100090029	PORT CHARLOTTE	FL		01/13/2023		876							876	876			
100050000	EAST ISLIP	NY		11/20/2020		1,014							1,014	1,014			
100170119	RIVERVIEW	FL		10/08/2024		583							583	583			
100166062	WAKE FOREST	NC		09/09/2024		636							636	636			
100166962	BROOKLYN PARK	MN		09/13/2024		809							809	809			
100172584	FATE	TX		10/23/2024		509							509	509			
100080835	CLEARWATER	FL		04/22/2022		744							744	744			
100026012	TEWKSBURY	MA		09/20/2018		858							858	858			
100136952	SPRING	TX		11/28/2023		1,710							1,710	1,710			
100101542	LAS VEGAS	NV		04/26/2023		880							880	880			
100144558	LAKEWAY	TX		04/26/2024		658							658	658			
100174028	POUGHKEEPSIE	NY		10/31/2024		538							538	538			
100152442	HYATTSVILLE	MD		05/17/2024		1,064							1,064	1,064			
100076352	CARROLLTON	TX		01/07/2022		1,372							1,372	1,372			
100134939	GLASSBORO	NJ		10/30/2023		511							511	511			
100090043	MIAMI GARDENS	FL		01/13/2023		549							549	549			
100143175	WINFIELD	IN		02/16/2024		73,409							73,409	73,827		417	417
100054430	SANTA ANA	CA		03/23/2021		1,602							1,602	1,602			
100154601	MIAMI	FL		06/14/2024		750							750	750			
100090790	SPRING	TX		02/28/2023		1,278							1,278	1,278			
100151715	KANSAS CITY	KS		05/10/2024		444							444	444			
100151053	BRADENTON	FL		05/08/2024		675							675	675			
100110102	GULFPORT	FL		06/23/2023		556							556	556			
100152415	CARROLLTON	TX		05/17/2024		702							702	702			
100152642	VAN ALSTYNE	TX		05/17/2024		5,664							5,664	5,664			
100133523	HAVANA	FL		10/19/2023		579							579	579			
100151041	CONWAY	SC		05/08/2024		898							898	898			
100157887	DAVENPORT	FL		07/09/2024		464							464	464			
100182663	HOT SPRINGS	AR		12/12/2024		661							661	661			
100120716	CHARLOTTE	NC		08/25/2023		652							652	652			
100120448	SUITLAND	MD		08/18/2023		6,598							6,598	6,598			
100107995	CLERMONT	FL		05/25/2023		11,635							11,635	11,635			
100180546	CHICAGO	IL		11/26/2024		1,042							1,042	1,042			
100185328	WAXAHACHIE	TX		12/20/2024		793							793	793			
100140566	MILLSBORO	DE		01/19/2024		916							916	916			
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,478							1,478	1,595		117	117
100179809	PALOS HEIGHTS	IL		11/21/2024		643							643	643			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100146113	DANVILLE	CA		03/19/2024		5,241							5,241	5,241			
100110299	WHITE HALL	MD		06/30/2023		4,026							4,026	4,026			
100158758	NORTH CHESTERFIELD	VA		07/10/2024		619							619	619			
100141702	GEORGETOWN	TX		01/30/2024		418							418	418			
100156069	LEAGUE CITY	TX		06/18/2024		1,554							1,554	1,554			
100171713	CONCORD	NC		10/17/2024		800							800	800			
100169160	OVERLAND PARK	KS		09/27/2024		822							822	822			
100181894	MELISSA	TX		12/12/2024		638							638	638			
100164459	FLEMINGTON	NJ		08/21/2024		662							662	662			
100083513	MIAMI	FL		06/06/2022		669							669	669			
100115071	CHARLOTTE	NC		07/14/2023		758							758	758			
100180355	WILMINGTON	DE		11/25/2024		646							646	646			
100026975	POMPANO BEACH	FL		09/26/2018		2,709							2,709	2,709			
100165601	DELRAY BEACH	FL		10/04/2024		636							636	636			
100151705	FRESNO	TX		05/10/2024		1,322							1,322	1,322			
100025285	CLOSTER	NJ		09/20/2018		1,487							1,487	1,487			
100110294	WINDERMERE	FL		06/30/2023		890							890	890			
100054752	BRICK	NJ		03/23/2021		615							615	615			
100149829	ROCKPORT	TX		04/29/2024		571							571	571			
100149825	ROCKPORT	TX		04/29/2024		571							571	571			
100159410	WAKE FOREST	NC		07/15/2024		727							727	727			
100079410	RALEIGH	NC		03/17/2022		1,328							1,328	1,328			
100129968	GARFIELD	NJ		09/27/2023		531							531	531			
100153208	SHERMAN	TX		05/30/2024		718							718	718			
100153211	SHERMAN	TX		05/30/2024		718							718	718			
100181864	WINTER GARDEN	FL		12/12/2024		897							897	897			
100179892	GEORGETOWN	TX		11/25/2024		1,362							1,362	1,362			
100100648	ELIZABETH	NJ		04/28/2023		922							922	922			
100150151	PHOENIX	AZ		06/14/2024		632							632	632			
100179740	FAIRHOPE	AL		11/21/2024		891							891	891			
100076285	CARROLLTON	TX		01/07/2022		1,372							1,372	1,372			
100174457	SACRAMENTO	CA		10/31/2024		1,192							1,192	1,192			
100171539	CEDAR CITY	UT		10/16/2024		756							756	756			
100174622	RIO RANCHO	NM		10/31/2024		243							243	243			
100164802	LAKEVILLE	PA		08/26/2024		576							576	576			
100144111	HOUSTON	TX		03/07/2024		625							625	625			
100162706	HANFORD	CA		08/12/2024		524							524	524			
100108320	THONOTOSASSA	FL		05/24/2023		1,993							1,993	1,993			
100115373	FREEDOM	NH		07/17/2023		856							856	856			
100169839	SAN ANTONIO	FL		09/30/2024		1,277							1,277	1,277			
100150621	VAN ALSTYNE	TX		05/03/2024		705							705	705			
100131719	MURFREESBORO	TN		10/06/2023		4,953							4,953	4,953			
100151038	DALLAS	GA		05/08/2024		904							904	904			
100163156	FORT WORTH	TX		08/13/2024		580							580	580			
100091227	NEW BEDFORD	MA		01/31/2023		412							412	412			
100060165	NORCROSS	GA		06/25/2021		2,130							2,130	2,130			
100180204	LACKAWAXEN	PA		11/25/2024		752							752	752			
100163956	GLENVIEW	IL		10/04/2024		725							725	725			
100055098	NEWARK	NJ		03/23/2021		171							171	171			
100076440	WEST SACRAMENTO	CA		12/23/2021		4,282							4,282	4,282			
100120704	ANNA	TX		08/25/2023		655							655	655			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148876	MINT HILL	NC		04/17/2024		561							561	561			
100127669	GOOSE CREEK	SC		09/08/2023		395							395	395			
100087511	PALM BAY	FL		10/25/2022		1,125							1,125	1,125			
100180068	WESLEY CHAPEL	FL		11/25/2024		348							348	348			
100065138	ALBANY	OR		07/14/2021		1,423							1,423	1,423			
100089672	OOSTBURG	NLD		11/29/2022		(96)							(96)		96		96
100169732	DURHAM	NC		09/30/2024		656							656	656			
100048439	SANTA ROSA	CA		11/20/2020		1,161							1,161	1,161			
100100389	HUDSON	NY		04/27/2023		21,516							21,516	21,516			
100179407	NORTH MYRTLE BEACH	SC		12/27/2024		578							578	578			
100016573	ALMOND	NC		04/10/2018		1,501							1,501	1,501			
100152959	HONOLULU	HI		06/27/2024		641							641	641			
100115069	CHARLOTTE	NC		07/14/2023		1,260							1,260	1,260			
100161387	CONCORD	NC		07/25/2024		3,499							3,499	3,499			
100180613	HOUSTON	TX		11/26/2024		1,444							1,444	1,444			
100175683	PORT RICHEY	FL		11/12/2024		464							464	464			
100137181	MEBANE	NC		11/28/2023		741							741	741			
100167593	DALLAS	TX		09/19/2024		584							584	584			
100028257	BAYSIDE	NY		10/26/2018		1,086							1,086	1,086			
100180000	CHARLOTTE	NC		11/25/2024		578							578	578			
100110748	MIDDLETOWN	CT		08/11/2023		372							372	372			
100090913	DENVER	CO		01/31/2023		770							770	770			
100144978	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100175440	RICHMOND HILL	GA		12/23/2024		519							519	519			
100119727	ORLANDO	FL		08/08/2023		645							645	645			
100144092	PROVIDENCE	UT		03/07/2024		622							622	622			
100184572	SAN RAMON	CA		12/17/2024		1,385							1,385	1,385			
100115903	HUTTO	TX		07/20/2023		2,206							2,206	2,206			
100115683	LAS VEGAS	NV		07/20/2023		865							865	865			
100137626	FORT WORTH	TX		12/08/2023		952							952	952			
100150619	SAN ANTONIO	TX		05/03/2024		599							599	599			
100025615	CAMBRIA	WI		09/20/2018		1,859							1,859	1,859			
100060324	MADISON	WI		06/25/2021		1,777							1,777	1,777			
100170509	AGAWAM	MA		10/09/2024		421							421	421			
100140331	ANNA	TX		01/18/2024		584							584	584			
100116747	WOODBRIDGE	VA		07/20/2023		1,061							1,061	1,061			
100130375	OCALA	FL		09/28/2023		610							610	610			
100152562	ST AUGUSTINE	FL		05/17/2024		764							764	764			
100133667	CHARLOTTE	NC		10/23/2023		2,904							2,904	2,904			
100166254	MCKINNEY	TX		09/09/2024		796							796	796			
100148722	FORT SMITH	AR		04/17/2024		493							493	493			
100118030	MCDONOUGH	GA		07/20/2023		940							940	940			
100151245	EAGLE LAKE	FL		05/10/2024		737							737	737			
100152704	SHERMAN	TX		05/17/2024		718							718	718			
100172549	GARFIELD	AR		10/23/2024		625							625	625			
100065700	HENDERSON	NV		07/28/2021		1,778							1,778	1,778			
100151007	POCATELLO	ID		05/08/2024		670							670	670			
100135751	PORT ORCHARD	WA		11/10/2023		919							919	919			
100138874	BIRMINGHAM	AL		12/21/2023		1,276							1,276	1,276			
100050288	FAIRFIELD	CA		11/20/2020		1,201							1,201	1,201			
100171618	MARIETTA	GA		10/16/2024		643							643	643			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109992	LANCASTER	TX		06/22/2023		613							613	613			
100176735	RALEIGH	NC		11/15/2024		872							872	872			
100060275	FORTH WORTH	TX		06/25/2021		2,215							2,215	2,215			
100165197	UTRECHT	NLD		08/28/2024		(38)							(38)		38		38
100140055	OCEAN CITY	MD		01/09/2024		3,503							3,503	3,503			
100180349	CARTHAGE	TN		11/25/2024		726							726	726			
100139647	HEARTLAND	TX		12/28/2023		272							272	272			
100151588	GLENSHAW	PA		05/10/2024		602							602	602			
100071985	SPRINGFIELD	MA		10/29/2021		1,250							1,250	1,250			
100179787	OAK LAWN	IL		11/21/2024		622							622	622			
100013323	DORAL	FL		05/25/2017		659							659	659			
100185490	ZEBULON	NC		12/20/2024		410							410	410			
100055862	PROVIDENCE	RI		03/23/2021		452							452	452			
100149572	PRINCETON	TX		04/26/2024		592							592	592			
100182671	LENOIR	NC		12/12/2024		466							466	466			
100153280	BUNNELL	FL		05/30/2024		524							524	524			
100136586	NEWPORT NEWS	VA		11/22/2023		488							488	488			
100185929	BRADENTON	FL		12/26/2024		680							680	680			
100150679	STEVENS	PA		05/06/2024		674							674	674			
100162704	HANFORD	CA		08/12/2024		524							524	524			
100017742	LOS ANGELES	CA		04/26/2018		846							846	846			
100149531	AUSTIN	TX		04/26/2024		593							593	593			
100156612	AZLE	TX		06/24/2024		606							606	606			
100126815	SAN DIEGO	CA		08/30/2023		1,674							1,674	1,674			
100114423	SECAUCUS	NJ		06/29/2023		1,178							1,178	1,178			
100064978	DENVER	CO		07/14/2021		1,384							1,384	1,384			
100130282	CHARLOTTE	NC		09/28/2023		653							653	653			
100071043	EPHRATA	PA		10/01/2021		2,191							2,191	2,191			
100173265	ARLINGTON	TX		10/30/2024		639							639	639			
100083519	FORNEY	TX		06/06/2022		4,187							4,187	4,187			
100140545	ANNA	TX		01/19/2024		608							608	608			
100086929	KISSIMMEE	FL		10/24/2022		832							832	832			
100160195	FORT WAYNE	IN		07/18/2024		541							541	541			
100182402	POCONO LAKE	PA		12/12/2024		563							563	563			
100134813	HIDEAWAY	TX		10/30/2023		507							507	507			
100185105	PARAMOUNT	CA		12/20/2024		2,590							2,590	2,590			
100160188	SOUTH PADRE ISLAND	TX		07/18/2024		560							560	560			
100147342	ROTTERDAM	NLD		03/27/2024		(82)							(82)		82		82
100172608	LEHI	UT		10/23/2024		636							636	636			
100026683	STOCKTON	CA		09/26/2018		1,521							1,521	1,521			
100054037	FRESNO	CA		03/23/2021		746							746	746			
100135494	WHITE HOUSE	TN		11/13/2023		935							935	935			
100063730	DOVER	DE		07/01/2021		1,617							1,617	1,617			
100138790	SANGER	TX		12/21/2023		670							670	670			
100185461	PINELLAS PARK	FL		12/20/2024		843							843	843			
100048109	ADA	MI		11/20/2020		596							596	596			
100148252	BALTIMORE	MD		04/12/2024		700							700	700			
100137093	PANAMA CITY BEACH	FL		11/28/2023		1,310							1,310	1,310			
100167579	LONGS	SC		09/19/2024		596							596	596			
100166030	WEST JORDAN	UT		09/06/2024		547							547	547			
100141795	ROTTERDAM	NLD		01/29/2024		(47)							(47)		47		47

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139206	EDMOND	OK		12/28/2023		553							553	553			
100168377	NAMPA	ID		09/25/2024		533							533	533			
100134576	PANAMA CITY BEACH	FL		10/30/2023		598							598	598			
100159433	FORT MYERS	FL		07/15/2024		648							648	648			
100119538	LAS VEGAS	NV		07/28/2023		707							707	707			
100054892	ACWORTH	GA		03/23/2021		1,014							1,014	1,014			
100147637	DALLAS	TX		04/04/2024		636							636	636			
100148381	UNION CITY	GA		04/12/2024		752							752	752			
100143563	MONTICELLO	NY		02/21/2024		615							615	615			
100024687	HYATTSVILLE	MD		09/20/2018		1,754							1,754	1,754			
100156668	MIAMI GARDENS	FL		06/24/2024		548							548	548			
100135786	FORT WORTH	TX		11/10/2023		812							812	812			
100166310	SEATTLE	WA		10/23/2024		675							675	675			
100080930	DOWNEY	CA		04/01/2022		1,419							1,419	1,419			
100054593	ORLANDO	FL		03/23/2021		648							648	648			
100166281	SHAWNEE	KS		09/09/2024		715							715	715			
100108019	KISSIMMEE	FL		05/25/2023		893							893	893			
100030383	GARDENA	CA		12/20/2018		1,128							1,128	1,128			
100071834	RICHMOND	VA		10/14/2021		1,238							1,238	1,238			
100179714	COLUMBUS	OH		11/21/2024		1,129							1,129	1,129			
100072009	LAS VEGAS	NV		10/29/2021		1,020							1,020	1,020			
100162653	LAND O LAKES	FL		08/12/2024		1,299							1,299	1,299			
100031128	SILVER SPRING	MD		03/29/2019		1,807							1,807	1,807			
100165119	UNITED KINGDOM	GBR		08/27/2024		5							5		(5)		(5)
100164101	BELLINGHAM	WA		08/21/2024		292							292	292			
100176187	PORTLAND	OR		12/20/2024		626							626	626			
100112723	LADERA RANCH	CA		06/29/2023		1,079							1,079	1,079			
100076028	CUMMING	GA		01/07/2022		1,252							1,252	1,252			
100031907	SANTA ROSA	CA		03/29/2019		1,259							1,259	1,259			
100049534	ORANGE	CA		11/20/2020		3,682							3,682	3,682			
100030195	FALLS CHURCH	VA		12/20/2018		1,109							1,109	1,109			
100179719	FUQUAY VARINA	NC		11/21/2024		915							915	915			
100151114	RIVERTON	UT		05/08/2024		1,225							1,225	1,225			
100129817	LONG BEACH	CA		09/27/2023		479							479	479			
100142735	HOOVER	AL		02/08/2024		34,614							34,614	34,614			
100182510	SURPRISE	AZ		12/12/2024		1,067							1,067	1,067			
100126351	MONTICELLO	NY		08/30/2023		612							612	612			
100113508	PASO ROBLES	CA		06/29/2023		857							857	857			
100182585	CRESTWOOD	KY		12/12/2024		822							822	822			
100078271	HOMESTEAD	FL		02/10/2022		1,215							1,215	1,215			
100147255	COLLEGE PARK	MD		03/28/2024		566							566	566			
100148750	COPPERAS COVE	TX		04/17/2024		606							606	606			
100175891	FORT PIERCE	FL		11/14/2024		12,217							12,217	12,217			
100186356	SPARKS	NV		12/30/2024		1,990							1,990	1,990			
100116445	PLANO	TX		07/20/2023		938							938	938			
100182713	BARTLETT	IL		12/12/2024		3,577							3,577	3,577			
100144119	RIO RANCHO	NM		03/07/2024		819							819	819			
100119065	RIVERSIDE	CA		07/27/2023		767							767	767			
100117505	OAK LAWN	IL		07/20/2023		895							895	895			
100029714	EVERETT	WA		10/26/2018		1,402							1,402	1,402			
100057964	STOCKTON	CA		06/30/2021		1,386							1,386	1,386			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141597	DAVENPORT	FL		01/30/2024		348							348	348			
100137045	LAS VEGAS	NV		11/28/2023		645							645	645			
100043314	MIDDLETOWN	NY		08/13/2020		721							721	721			
100024592	BROOKLYN	NY		09/20/2018		1,354							1,354	1,354			
100132071	LOGANVILLE	GA		10/13/2023		810							810	810			
100110073	RANDALLSTOWN	MD		06/23/2023		607							607	607			
100172265	EDINBURG	TX		10/21/2024		812							812	812			
100164438	NAMPA	ID		08/21/2024		592							592	592			
100171387	MCCORDSVILLE	IN		10/16/2024		640							640	640			
100157536	NOORDWIJK ZH	NLD		06/28/2024		(42)							(42)		42		42
100101023	BOISE	ID		04/28/2023		1,607							1,607	1,607			
100143278	LOGAN	UT		02/16/2024		692							692	692			
100048305	UPLAND	CA		11/20/2020		2,364							2,364	2,364			
100164877	HENDERSON	NV		08/26/2024		615							615	615			
100151232	CINCINNATI	OH		05/10/2024		658							658	658			
100066271	MARGATE	FL		08/02/2021		1,564							1,564	1,564			
100149345	FARMINGTON	AR		04/24/2024		888							888	888			
100138868	TAMPA	FL		12/21/2023		604							604	604			
100100819	DENVER	CO		04/28/2023		1,362							1,362	1,362			
100144194	PRINCETON	TX		03/07/2024		765							765	765			
100109083	KISSIMMEE	FL		06/05/2023		595							595	595			
100158094	KISSIMMEE	FL		07/09/2024		563							563	563			
100060626	FEDERAL WAY	WA		06/01/2021		1,776							1,776	1,776			
100180201	PARRISH	FL		11/25/2024		705							705	705			
100152410	VAN ALSTYNE	TX		05/17/2024		1,935							1,935	1,935			
100147203	MONTICELLO	NY		03/28/2024		591							591	591			
100182064	AUSTIN	TX		12/12/2024		763							763	763			
100071651	LAKE WORTH BEACH	FL		10/14/2021		1,244							1,244	1,244			
100147087	LAWRENCEVILLE	GA		03/28/2024		458							458	458			
100136451	MYRTLE BEACH	SC		11/20/2023		934							934	934			
100182390	MANSFIELD	TX		12/12/2024		591							591	591			
100141078	PHILADELPHIA	PA		01/30/2024		555							555	555			
100148117	CORINTH	TX		04/10/2024		840							840	840			
100100680	CHESTER	VA		04/28/2023		1,216							1,216	1,216			
100171417	PEACHTREE CITY	GA		10/16/2024		7,231							7,231	7,231			
100044262	CARSON	CA		08/19/2020		2,036							2,036	2,036			
100159629	WESLACO	TX		07/15/2024		491							491	491			
100186574	GEORGETOWN	TX		12/30/2024		1,021							1,021	1,021			
100140574	OAKTON	VA		01/19/2024		608							608	608			
100147862	HENDERSON	NV		04/08/2024		3,889							3,889	3,889			
100182106	WEST PARK	FL		12/12/2024		817							817	817			
100135407	FREEPORT	FL		11/13/2023		724							724	724			
100114447	HANOVER PARK	IL		06/29/2023		463							463	463			
100079987	SAN ANTONIO	TX		04/25/2022		1,145							1,145	1,145			
100168383	CHARLOTTE	NC		09/25/2024		642							642	642			
100165423	APOLLO BEACH	FL		08/29/2024		2,903							2,903	2,903			
100150488	LAKE ARROWHEAD	CA		05/03/2024		6,140							6,140	6,140			
100175746	THOUSAND OAKS	CA		11/12/2024		1,128							1,128	1,128			
100065350	RENO	NV		07/28/2021		1,579							1,579	1,579			
100158739	KATY	TX		07/10/2024		634							634	634			
100159252	CLARKSVILLE	TN		07/15/2024		754							754	754			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100109574	FRESNO	TX		06/14/2023		550							550	550			
100169477	KATY	TX		09/30/2024		3,387							3,387	3,387			
100148743	FRANKLIN PARK	NJ		04/17/2024		4,153							4,153	4,153			
100179628	WILLOUGHBY HILLS	OH		11/21/2024		580							580	580			
100128409	GUYTON	GA		09/15/2023		1,046							1,046	1,046			
100166260	CLARKESVILLE	GA		09/09/2024		650							650	650			
100138719	KISSIMMEE	FL		02/02/2024		322							322	322			
100127556	TULARE	CA		09/08/2023		27,832							27,832	27,969		137	137
100170237	STEPHENS CITY	VA		10/08/2024		757							757	757			
100067636	CLOVIS	CA		09/23/2021		1,409							1,409	1,409			
100135754	ANNA	TX		11/10/2023		648							648	648			
100162896	BENTONVILLE	AR		08/12/2024		553							553	553			
100121046	OXNARD	CA		08/30/2023		658							658	658			
100144436	LEANDER	TX		03/07/2024		582							582	582			
100135357	WOODBURY	MN		11/13/2023		676							676	676			
100142716	SAINT AUGUSTINE	FL		02/08/2024		780							780	780			
100150988	SAINT AUGUSTINE	FL		05/08/2024		710							710	710			
100086688	EUGENE	OR		09/30/2022		854							854	854			
100169459	PORTLAND	CT		09/30/2024		928							928	928			
100162843	THE WOODLANDS	TX		08/12/2024		594							594	594			
100162847	THE WOODLANDS	TX		08/12/2024		594							594	594			
100156488	OWASSO	OK		06/24/2024		530							530	530			
100151255	COLUMBIA	MD		05/10/2024		660							660	660			
100114624	CHICAGO	IL		06/29/2023		609							609	609			
100116780	RICHMOND	CA		07/20/2023		1,919							1,919	1,919			
100150558	MOORESVILLE	NC		05/03/2024		667							667	667			
100067425	NORTH ARLINGTON	NJ		09/23/2021		1,350							1,350	1,350			
100168407	HAMPSHIRE	IL		09/25/2024		982							982	982			
100108452	CITY OF ORANGE	NJ		05/25/2023		669							669	669			
100101572	DAVENPORT	FL		04/26/2023		491							491	491			
100076351	BURLESON	TX		01/07/2022		1,226							1,226	1,226			
100119377	DEL VALLE	TX		07/31/2023		879							879	879			
100138658	SOUTH DAYTONA	FL		02/02/2024		397							397	397			
100169838	KNOXVILLE	TN		09/30/2024		659							659	659			
100137914	GASTONIA	NC		12/12/2023		392							392	392			
100149906	SAN JOSE	CA		04/29/2024		589							589	589			
100065425	GEORGETOWN	TX		07/28/2021		1,487							1,487	1,487			
100014320	GUILFORD	CT		09/27/2017		1,146							1,146	1,146			
100158609	CARTERSVILLE	GA		07/10/2024		580							580	580			
100150012	KINGWOOD	TX		06/07/2024		1,584							1,584	1,584			
100164409	SAN ANTONIO	TX		08/21/2024		550							550	550			
100140370	KNIGHTDALE	NC		01/18/2024		756							756	756			
100119192	FORT WORTH	TX		07/31/2023		953							953	953			
100141398	FRESNO	CA		01/30/2024		515							515	515			
100141278	PALMDALE	CA		01/30/2024		558							558	558			
100126712	OAK CREEK	WI		08/30/2023		1,560							1,560	1,560			
100136150	HIGNLAND HEIGHTS	KY		12/18/2023		464							464	464			
100174196	REUNION	FL		10/31/2024		7,428							7,428	7,428			
100171854	WEST GROVE	PA		10/17/2024		691							691	691			
100160960	FORNEY	TX		07/24/2024		400							400	400			
100115842	DENTON	TX		07/20/2023		1,098							1,098	1,098			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185987	BURLESON	TX		12/26/2024		525							525	525			
100182386	MIDLAND	TX		12/12/2024		558							558	558			
100169122	VALENCIA	CA		09/27/2024		4,932							4,932	4,932			
100162716	MADISON	AL		08/12/2024		881							881	881			
100024639	BRONX	NY		09/20/2018		1,139							1,139	1,139			
100168388	ATLANTA	GA		09/25/2024		701							701	701			
100151384	STEPHENS CITY	VA		05/10/2024		535							535	535			
100176528	FORKED RIVER	NJ		11/15/2024		793							793	793			
100130439	NORWICH	CT		09/28/2023		438							438	438			
100076402	MIAMI	FL		12/23/2021		1,177							1,177	1,177			
100180611	KNOXVILLE	TN		11/26/2024		680							680	680			
100127553	BRASELTON	GA		09/08/2023		903							903	903			
100137715	HARKER HEIGHTS	TX		12/08/2023		721							721	721			
100048265	NEW YORK	NY		11/20/2020		1,050							1,050	1,050			
100140068	LEWISVILLE	TX		01/09/2024		506							506	506			
100076281	BAYONNE	NJ		01/07/2022		1,280							1,280	1,280			
100186422	HOLYOKE	MA		12/30/2024		587							587	587			
100182443	EAST HAVEN	CT		12/12/2024		778							778	778			
100071750	BERGENFIELD	NJ		10/14/2021		1,856							1,856	1,856			
100013628	WASHINGTON	DC		05/25/2017		1,451							1,451	1,451			
100182231	LEBANON	TN		12/12/2024		920							920	920			
100180205	WINNABOW	NC		11/25/2024		645							645	645			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		680							680	680			
100169626	TAMPA	FL		09/30/2024		705							705	705			
100153268	OCALA	FL		05/30/2024		663							663	663			
100137088	WAKE FOREST	NC		11/28/2023		653							653	653			
100079119	KEYPORT	NJ		02/24/2022		1,344							1,344	1,344			
100159283	FORT WORTH	TX		07/15/2024		829							829	829			
100086934	SILVER SPRING	MD		10/24/2022		1,000							1,000	1,000			
100174305	TOBYHANNA	PA		10/31/2024		652							652	652			
100157630	CONYERS	GA		06/28/2024		655							655	655			
100176078	MADERA	CA		12/20/2024		497							497	497			
100065501	CARY	NC		07/28/2021		1,394							1,394	1,394			
100055906	KEY LARGO	FL		03/26/2021		1,439							1,439	1,439			
100157991	WYOMING	MI		07/09/2024		603							603	603			
100176554	BATH	NC		11/15/2024		623							623	623			
100071629	KEANSBURG	NJ		10/14/2021		1,413							1,413	1,413			
100086875	DE LEON SPRINGS	FL		10/07/2022		771							771	771			
100172116	EAGLE RIVER	AK		10/17/2024		642							642	642			
100162275	WILMINGTON	NC		09/06/2024		537							537	537			
100161518	WATERBURY	CT		07/30/2024		604							604	604			
100157832	LIBERTYVILLE	IL		08/01/2024		476							476	476			
100148559	BROOKLYN CENTER	MN		04/12/2024		628							628	628			
100067606	SARASOTA	FL		09/23/2021		1,733							1,733	1,733			
100115929	PHOENIX	AZ		07/20/2023		794							794	794			
100164411	NASHVILLE	TN		08/21/2024		576							576	576			
100180818	ARNHEM	NLD		11/27/2024		(65)							(65)		65		65
100152559	ATLANTA	GA		05/17/2024		552							552	552			
100168376	POCATELLO	ID		09/25/2024		528							528	528			
100137688	MYRTLE BEACH	SC		12/08/2023		1,025							1,025	1,025			
100163293	SAN BERNARDINO	CA		08/13/2024		500							500	500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147341	S-GRAVENHAGE	NLD		03/27/2024		(82)							(82)		82		82
100100792	LA PLATA	MD		04/28/2023		1,137							1,137	1,137			
100147912	HOUSTON	TX		04/08/2024		777							777	777			
100068436	LAS VEGAS	NV		08/25/2021		1,331							1,331	1,331			
100161099	ROSHARON	TX		07/24/2024		830							830	830			
100120247	MIAMI	FL		08/18/2023		615							615	615			
100103284	HICKORY CREEK	TX		04/27/2023		590							590	590			
100060244	PORTLAND	OR		06/25/2021		3,920							3,920	3,920			
100155943	KATY	TX		06/17/2024		692							692	692			
100165207	HEERLEN	NLD		08/28/2024		(69)							(69)		69		69
100165222	GRONINGEN	NLD		08/28/2024		(79)							(79)		79		79
100144589	FARMERSVILLE	TX		03/13/2024		501							501	501			
100085080	WEERT	NLD		07/27/2022		(51)							(51)		51		51
100134426	NETHERLANDS	NLD		10/27/2023		(97)							(97)		97		97
100088492	GRONINGEN	NLD		10/27/2022		(43)							(43)		43		43
100140426	WAKE FOREST	NC		01/18/2024		606							606	606			
100171866	LINDA	CA		10/17/2024		765							765	765			
100026579	VANCOUVER	WA		09/26/2018		929							929	929			
100172870	EAST POINT	GA		10/25/2024		1,136							1,136	1,136			
100163922	NOVI	MI		10/04/2024		679							679	679			
100148973	PRINCETON	TX		04/17/2024		801							801	801			
100153370	FORT MYERS	FL		05/30/2024		694							694	694			
100171548	LITTLE RIVER	SC		10/16/2024		752							752	752			
100076324	PEPPER PIKE	OH		01/07/2022		1,656							1,656	1,656			
100151338	RALEIGH	NC		05/10/2024		660							660	660			
100103679	FAIRFIELD	CT		05/08/2023		2,471							2,471	2,471			
100172464	DENTON	TX		10/23/2024		774							774	774			
100045319	VIRGINIA BEACH	VA		11/25/2020		879							879	879			
100156557	GRAND FORKS	ND		06/24/2024		580							580	580			
100128726	MIDDLETOWN	DE		09/21/2023		10,243							10,243	10,243			
100034352	DUBLIN	IRL		06/21/2019		1,487							1,487	1,643	148	9	157
100129223	OCALA	FL		11/03/2023		593							593	593			
100151067	WENDELL	NC		05/08/2024		810							810	810			
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		2,285							2,285	2,285			
100050223	LYNNWOOD	WA		11/20/2020		1,289							1,289	1,289			
100026161	ANTIOCH	CA		09/20/2018		1,487							1,487	1,487			
100086948	BUCKEYE	AZ		10/24/2022		722							722	722			
100158416	UNITED KINGDOM	GBR		07/09/2024		18							18		(18)		(18)
100162628	DALLAS	TX		08/12/2024		613							613	613			
100159380	ROSENBERG	TX		07/15/2024		829							829	829			
100180257	CYPRESS	TX		11/25/2024		657							657	657			
100164272	GRAND PRAIRIE	TX		08/21/2024		777							777	777			
100161394	CONCORD	NC		07/25/2024		712							712	712			
100165022	BALTIMORE	MD		08/28/2024		2,186							2,186	2,186			
100079783	MIAMI	FL		04/08/2022		1,014							1,014	1,014			
100159471	WILMINGTON	NC		07/15/2024		90,458							90,458	90,458			
100165481	LOUISVILLE	KY		08/29/2024		626							626	626			
100148223	DALLAS	TX		04/12/2024		2,785							2,785	2,785			
100146914	SPRINGFIELD	OR		03/26/2024		952							952	952			
100130185	SAN DIEGO	CA		11/15/2023		695							695	695			
100151039	HENDERSON	NV		05/08/2024		942							942	942			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100065771	LEXINGTON PARK	MD		07/28/2021		1,439							1,439	1,439			
100134686	COMPTON	CA		10/30/2023		612							612	612			
100154547	SUITLAND	MD		06/14/2024		509							509	509			
100109140	MIDLAND	TX		06/09/2023		568							568	568			
100169822	REDDING	CA		09/30/2024		940							940	940			
100054746	PLAINFIELD	NJ		03/23/2021		844							844	844			
100076204	LEESBURG	FL		01/07/2022		1,263							1,263	1,263			
100163309	WHITE DEER	TX		08/13/2024		277							277	277			
100148350	FORT WORTH	TX		04/12/2024		2,143							2,143	2,143			
100060173	LAKE ZURICH	IL		06/25/2021		1,362							1,362	1,362			
100167595	DALLAS	TX		09/19/2024		693							693	693			
100160969	ANNA	TX		07/24/2024		626							626	626			
100164622	BUDA	TX		08/21/2024		570							570	570			
100087256	BARNEGAT	NJ		10/25/2022		3,000							3,000	3,000			
100145480	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100175170	RIVIERA BEACH	FL		11/05/2024		650							650	650			
100149648	FORNEY	TX		04/26/2024		1,562							1,562	1,562			
100169421	MIAMI	FL		09/30/2024		1,291							1,291	1,291			
100077455	COLLEGEVILLE	PA		01/03/2022		444							444	444			
100149320	BREINIGSVILLE	PA		04/24/2024		672							672	672			
100150853	PEA RIDGE	AR		05/08/2024		912							912	912			
100145547	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100142764	HUNTSVILLE	AL		02/08/2024		783							783	783			
100014105	MIAMI	FL		05/25/2017		1,027							1,027	1,027			
100185430	WAKE FOREST	NC		12/20/2024		724							724	724			
100026139	CENTREVILLE	VA		09/20/2018		1,163							1,163	1,163			
100175685	SARASOTA	FL		11/12/2024		671							671	671			
100179480	DAPHNE	AL		11/21/2024		760							760	760			
100101533	DURHAM	NC		04/26/2023		949							949	949			
100088069	KILLEEN	TX		10/25/2022		608							608	608			
100080259	DELFT	NLD		02/22/2022		(61)							(61)		61		61
100151718	KANSAS CITY	KS		05/10/2024		455							455	455			
100055886	MANSFIELD	TX		03/26/2021		1,461							1,461	1,461			
100080050	SAN ANTONIO	TX		04/08/2022		1,053							1,053	1,053			
100160095	ATLANTA	GA		07/17/2024		669							669	669			
100136338	BLOOMINGDALE	GA		11/20/2023		1,254							1,254	1,254			
100144855	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100114927	PHELAN	CA		07/13/2023		470							470	470			
100032121	FREMONT	CA		03/29/2019		2,766							2,766	2,766			
100103544	INGLEWOOD	CA		05/08/2023		696							696	696			
100080183	CHESTERBROOK	PA		02/25/2022		1,074							1,074	1,074			
100011591	GERMANTOWN	MD		03/08/2017		1,262							1,262	1,262			
100013505	LAS VEGAS	NV		05/25/2017		1,027							1,027	1,027			
100150032	DAYTONA BEACH	FL		06/07/2024		618							618	618			
100136851	ANGIER	NC		11/27/2023		705							705	705			
100141607	SOUTH YARMOUTH	MA		01/30/2024		1,268							1,268	1,268			
100065804	APPLE VALLEY	CA		07/28/2021		1,425							1,425	1,425			
100119959	YUMA	AZ		08/11/2023		722							722	722			
100144278	SOMERS	NY		03/07/2024		645							645	645			
100151347	DAVENPORT	FL		05/10/2024		757							757	757			
100140554	ALBRIGHTSVILLE	PA		01/19/2024		605							605	605			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135501	FORT WORTH	TX		11/13/2023		955							955	955			
100147774	CHAPEL HILL	NC		04/08/2024		659							659	659			
100144109	FRESNO	CA		03/07/2024		707							707	707			
100129357	PRINCETON	TX		09/25/2023		670							670	670			
100169440	CHICAGO	IL		09/30/2024		1,048							1,048	1,048			
100185353	BRADENTON	FL		12/20/2024		706							706	706			
100133405	SACRAMENTO	CA		11/21/2023		591							591	591			
100102655	PALMDALE	CA		06/22/2023		584							584	584			
100133687	VERO BEACH	FL		10/23/2023		647							647	647			
100115413	BRAWLEY	CA		07/17/2023		615							615	615			
100168396	SAN MARCOS	TX		09/25/2024		806							806	806			
100013551	UNIONDALE	NY		05/25/2017		1,641							1,641	1,641			
100132304	LAKE ARIEL	PA		10/13/2023		753							753	753			
100142728	ARCADIA	FL		02/08/2024		545							545	545			
100103028	NATIONAL CITY	CA		06/22/2023		787							787	787			
100131655	MOHAVE VALLEY	AZ		10/06/2023		732							732	732			
100161072	FAYETTEVILLE	AR		07/24/2024		578							578	578			
100172495	GRAND JUNCTION	MI		10/23/2024		560							560	560			
100152399	ZEBULON	NC		05/17/2024		854							854	854			
100140363	RALEIGH	NC		01/18/2024		604							604	604			
100168263	MOORESVILLE	NC		09/20/2024		1,520							1,520	1,520			
100133156	VIRGINIA BEACH	VA		11/29/2023		536							536	536			
100133332	LAS VEGAS	NV		11/29/2023		589							589	589			
100182097	WINDER	GA		12/12/2024		854							854	854			
100110250	WHITTIER	CA		06/30/2023		904							904	904			
100158514	SCAPPOOSE	OR		07/10/2024		536							536	536			
100142875	SCOTTSDALE	AZ		02/09/2024		526							526	526			
100079113	LAS VEGAS	NV		02/24/2022		1,165							1,165	1,165			
100080958	MANOR	TX		03/18/2022		1,491							1,491	1,491			
100161388	FORNEY	TX		07/25/2024		794							794	794			
100147420	HIGHLAND PARK	IL		04/03/2024		635							635	635			
100119555	CHARLOTTE	NC		07/28/2023		685							685	685			
100175317	DELAND	FL		11/05/2024		696							696	696			
100025541	VERNON	NJ		09/20/2018		1,310							1,310	1,310			
100173307	DALLAS	TX		10/30/2024		686							686	686			
100115950	HILTON HEAD ISLAND	SC		07/20/2023		720							720	720			
100129292	LOS ANGELES	CA		09/25/2023		14,884							14,884	14,884			
100020440	ASHBURN	VA		07/27/2018		2,018							2,018	2,018			
100060156	LAKE WORTH	FL		06/25/2021		1,287							1,287	1,287			
100185425	KOKOMO	IN		12/20/2024		1,226							1,226	1,226			
100053442	HALIFAX	MA		03/23/2021		1,273							1,273	1,273			
100087388	INGLEWOOD	CA		10/25/2022		1,186							1,186	1,186			
100151660	CHARLOTTE	NC		05/10/2024		534							534	534			
100182117	CASA GRANDE	AZ		12/12/2024		1,223							1,223	1,223			
100140880	ASHEVILLE	NC		01/25/2024		4,174							4,174	4,174			
100024629	RIVERSIDE	CA		09/20/2018		2,418							2,418	2,418			
100071653	MIDDLETOWN	RI		10/14/2021		1,778							1,778	1,778			
100170053	HOUSTON	TX		11/08/2024		340							340	340			
100055141	COMPTON	CA		03/23/2021		1,175							1,175	1,175			
100062935	PINE	CO		07/01/2021		1,930							1,930	1,930			
100166128	PHARR	TX		09/09/2024		523							523	523			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031888	OXNARD	CA		03/29/2019		1,462							1,462	1,462			
100114816	WILLOW SPRING	NC		07/10/2023		793							793	793			
100149878	FAIRVIEW	OR		04/29/2024		1,941							1,941	1,941			
100155895	PORT WENTWORTH	GA		06/17/2024		631							631	631			
100186586	DALLAS	GA		12/30/2024		2,989							2,989	2,989			
100140120	FORT WORTH	TX		01/09/2024		790							790	790			
100132023	FORT WORTH	TX		10/13/2023		625							625	625			
100186552	WESTON	WI		12/30/2024		573							573	573			
100031514	RICHMOND	CA		03/29/2019		1,216							1,216	1,216			
100100841	KEYPORT	NJ		04/28/2023		1,156							1,156	1,156			
100081251	MYRTLE BEACH	SC		03/18/2022		1,466							1,466	1,466			
100160881	MADISON	TN		07/24/2024		589							589	589			
100132294	GRAYSLAKE	IL		10/13/2023		716							716	716			
100164346	SAINT AUGUSTINE	FL		08/21/2024		3,788							3,788	3,788			
100178442	CHARLOTTE	NC		11/21/2024		877							877	877			
100175269	COLORADO SPRINGS	CO		11/05/2024		642							642	642			
100134498	KENNESAW	GA		10/30/2023		1,685							1,685	1,685			
100110488	KLAMATH FALLS	OR		06/30/2023		666							666	666			
100074118	COACHELLA	CA		12/09/2021		833							833	833			
100044829	LOS ANGELES	CA		11/19/2020		1,264							1,264	1,264			
100018051	NORTHRIDGE	CA		06/08/2018		1,557							1,557	1,557			
100087937	SUFFOLK	VA		10/25/2022		650							650	650			
100180584	VENTURA	CA		11/26/2024		4,603							4,603	4,603			
100172482	SAN MARCOS	TX		10/23/2024		636							636	636			
100140346	SAINT LOUIS	MO		01/18/2024		727							727	727			
100153273	LOUDON	TN		05/30/2024		594							594	594			
100181903	PALM BAY	FL		12/12/2024		633							633	633			
100153549	UNITED KINGDOM	GBR		05/29/2024		(18)							(18)		18		18
100107797	SAINT AUGUSTINE	FL		05/19/2023		948							948	948			
100132759	LAS VEGAS	NV		11/03/2023		568							568	568			
100127592	BRASELTON	GA		09/08/2023		1,034							1,034	1,034			
100141386	HAVERTOWN	PA		01/30/2024		483							483	483			
100100855	LEHIGH ACRES	FL		04/28/2023		970							970	970			
100071639	NAMPA	ID		10/14/2021		1,329							1,329	1,329			
100084843	GLENDALE	AZ		08/02/2022		941							941	941			
100161610	UNITED KINGDOM	GBR		07/29/2024		(12)							(12)		12		12
100136492	CHARLOTTE	NC		11/20/2023		52,462							52,462	52,550		88	88
100171721	PONDER	TX		10/17/2024		574							574	574			
100079598	ANSONIA	CT		04/08/2022		1,340							1,340	1,340			
100048359	UNIONDALE	NY		11/20/2020		974							974	974			
100171687	FOLEY	AL		10/16/2024		2,690							2,690	2,690			
100135386	AUBREY	TX		11/13/2023		628							628	628			
100060508	LOS ANGELES	CA		06/01/2021		2,091							2,091	2,091			
100172509	HAMDEN	CT		10/23/2024		613							613	613			
100129361	ZEBULON	NC		09/25/2023		722							722	722			
100150470	SURPRISE	AZ		05/03/2024		681							681	681			
100168815	MINNEOLA	FL		09/26/2024		712							712	712			
100067623	DENVER	CO		09/23/2021		1,401							1,401	1,401			
100139284	FORT WORTH	TX		12/28/2023		1,887							1,887	1,887			
100114865	VERO BEACH	FL		07/10/2023		845							845	845			
100147918	PALM COAST	FL		04/08/2024		622							622	622			

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100120166	FORT MYERS	FL		08/14/2023		694							694	694			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		647							647	647			
100129317	WILLITS	CA		09/25/2023		780							780	780			
100135600	DAYT BCH SH	FL		11/09/2023		838							838	838			
100081376	PFLUGERVILLE	TX		03/18/2022		1,498							1,498	1,498			
100135472	FORT WORTH	TX		11/13/2023		942							942	942			
100150602	PFLUGERVILLE	TX		05/03/2024		742							742	742			
100167557	KANNAPOLIS	NC		09/19/2024		630							630	630			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		616							616	616			
100043907	WHITEHALL	PA		08/19/2020		3,260							3,260	3,260			
100142004	WATERFORD	NY		02/29/2024		3,348							3,348	3,348			
100149838	MILWAUKEE	WI		04/29/2024		486							486	486			
100062632	SILVER SPRING	MD		07/01/2021		2,100							2,100	2,100			
100129377	EL PASO	TX		09/26/2023		896							896	896			
100161336	GEORGETOWN	TX		07/25/2024		669							669	669			
100159439	ORMOND BEACH	FL		07/15/2024		753							753	753			
100110619	CAMERON	NC		06/30/2023		803							803	803			
100130164	ALLENTOWN	PA		11/15/2023		5,459							5,459	5,459			
100132671	WESLEY CHAPEL	FL		11/03/2023		415							415	415			
100152650	PORT CHARLOTTE	FL		05/17/2024		702							702	702			
100076105	SAINT LOUIS PARK	MN		01/07/2022		1,277							1,277	1,277			
100173082	RIVERSIDE	NJ		10/25/2024		332							332	332			
100182349	SHERRILLS FORD	NC		12/12/2024		878							878	878			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		624							624	624			
100065794	FORT COLLINS	CO		07/28/2021		865							865	865			
100181295	WEST HOLLYWOOD	CA		12/06/2024		652							652	652			
100024712	ORO VALLEY	AZ		09/20/2018		590							590	590			
100131656	THE VILLAGES	FL		10/06/2023		665							665	665			
100179603	KILLINGTON	VT		11/21/2024		621							621	621			
100142053	NORTH FORT MYERS	FL		02/29/2024		571							571	571			
100144775	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100152411	FERRIS	TX		05/17/2024		679							679	679			
100043480	TALLAHASSEE	FL		08/13/2020		1,568							1,568	1,568			
100048234	WEST COVINA	CA		11/20/2020		1,230							1,230	1,230			
100175756	CHULA VISTA	CA		11/12/2024		1,415							1,415	1,415			
100133732	HUTTO	TX		10/23/2023		1,191							1,191	1,191			
100168045	SAYREVILLE	NJ		09/20/2024		1,524							1,524	1,524			
100043587	NESCONSET	NY		08/13/2020		1,484							1,484	1,484			
100162557	CALDWELL	ID		08/12/2024		575							575	575			
100109059	KISSIMMEE	FL		06/05/2023		1,233							1,233	1,233			
100181258	ATLANTA	GA		12/06/2024		587							587	587			
100116833	LAS VEGAS	NV		07/20/2023		1,576							1,576	1,576			
100147975	FAIRFAX	VA		04/08/2024		768							768	768			
100060127	COLORADO SPRINGS	CO		06/25/2021		1,385							1,385	1,385			
100148640	MC KENZIE	TN		05/15/2024		589							589	589			
100065283	BROOKLYN PARK	MN		07/28/2021		1,232							1,232	1,232			
100132283	TOMBALL	TX		10/13/2023		724							724	724			
100116992	ESSINGTON	PA		07/20/2023		1,558							1,558	1,558			
100036049	HANFORD	CA		08/27/2019		1,659							1,659	1,659			
100138916	EDINA	MN		12/21/2023		537							537	537			
100159488	KUNA	ID		07/15/2024		5,019							5,019	5,019			

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100065110	MEDINA	MN		07/14/2021		1,350							1,350	1,350			
100031815	SANTA ANA	CA		03/29/2019		1,319							1,319	1,319			
100185411	CHARLOTTE	NC		12/20/2024		739							739	739			
100089242	FINDLAY	OH		01/26/2023		624							624	624			
100142942	POCONO LAKE	PA		02/09/2024		590							590	590			
100186610	MCKINNEY	TX		12/30/2024		854							854	854			
100182387	PENSACOLA	FL		12/12/2024		526							526	526			
100135745	RALEIGH	NC		11/10/2023		737							737	737			
100161104	SAINT AUGUSTINE	FL		07/24/2024		526							526	526			
100153064	MARTINSBURG	WV		06/27/2024		347							347	347			
100162851	ARVIN	CA		08/12/2024		591							591	591			
100073585	ZOETERMEER	NLD		10/25/2021		(45)							(45)		45		45
100071182	MIDLAND	TX		10/01/2021		1,583							1,583	1,583			
100134399	NETHERLANDS	NLD		10/27/2023		(92)							(92)		92		92
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		789							789	789			
100143664	BURLESON	TX		02/22/2024		440							440	440			
100084273	ROTTERDAM	NLD		06/30/2022		(53)							(53)		53		53
100083400	TILBURG	NLD		05/27/2022		(56)							(56)		56		56
100114800	LAKE FOREST	CA		07/10/2023		18,076							18,076	18,076			
100079098	MURFREESBORO	TN		02/24/2022		2,557							2,557	2,557			
100111047	SADDLE BROOK	NJ		06/29/2023		762							762	762			
100055730	CHESTERTON	IN		03/23/2021		1,035							1,035	1,035			
100089698	AMSTERDAM/AMSTELVEEN	NLD		11/29/2022		(59)							(59)		59		59
100159293	WALTON	KY		07/15/2024		609							609	609			
100078564	ALMERE	NLD		01/26/2022		(28)							(28)		28		28
100144231	HOUSTON	TX		03/07/2024		690							690	690			
100102897	FORT LAUDERDALE	FL		06/22/2023		600							600	600			
100088539	S-HERTOGENBOSCH	NLD		10/27/2022		(37)							(37)		37		37
100065851	LOS ANGELES	CA		07/27/2021		1,524							1,524	1,524			
100118898	VANDALIA	OH		08/30/2023		1,174							1,174	1,174			
100186551	CANYON LAKE	TX		12/30/2024		604							604	604			
100116691	BROOKSHIRE	TX		07/20/2023		1,472							1,472	1,472			
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		2,414							2,414	2,414			
100179966	LEXINGTON	NC		11/25/2024		619							619	619			
100110486	LIBERTY HILL	TX		06/30/2023		907							907	907			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		725							725	725			
100153359	ACCOMAC	VA		05/30/2024		2,141							2,141	2,141			
100164846	CONCORD	CA		08/26/2024		2,440							2,440	2,440			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		2,283							2,283	2,283			
100024970	VACAVILLE	CA		09/20/2018		580							580	580			
100152652	OVERLAND PARK	KS		05/17/2024		1,220							1,220	1,220			
100170510	LAKE CITY	FL		10/09/2024		469							469	469			
100086043	MATTHEWS	NC		08/24/2022		686							686	686			
100136333	CIBOLO	TX		11/20/2023		969							969	969			
100177854	MILTON	MA		11/19/2024		1,865							1,865	1,865			
100089998	HOLIDAY	FL		01/13/2023		1,449							1,449	1,449			
100112864	SAN JACINTO	CA		06/29/2023		1,156							1,156	1,156			
100158800	WILMINGTON	NC		07/10/2024		591							591	591			
100182185	FLETCHER	NC		12/12/2024		588							588	588			
100162260	PUNTA GORDA	FL		09/06/2024		699							699	699			
100164284	BELLINGHAM	WA		08/21/2024		654							654	654			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136463	LOGANVILLE	GA		11/20/2023		1,814							1,814	1,814			
100161918	TAMPA	FL		07/31/2024		711							711	711			
100137693	TULSA	OK		12/08/2023		1,375							1,375	1,375			
100140576	BAKERSFIELD	CA		01/19/2024		696							696	696			
100063541	MILACA	MN		07/01/2021		1,476							1,476	1,476			
100147161	UNITED KINGDOM	GBR		03/27/2024		(21)							(21)		21		21
100169695	KISSIMMEE	FL		09/30/2024		778							778	778			
100065442	VALRICO	FL		07/28/2021		1,523							1,523	1,523			
100182143	SOUTHPORT	NC		12/12/2024		639							639	639			
100158049	LAREDO	TX		07/09/2024		587							587	587			
100156466	ORLANDO	FL		06/24/2024		474							474	474			
100180654	HOUSTON	TX		11/26/2024		451							451	451			
100031890	CYPRESS	CA		03/29/2019		1,310							1,310	1,310			
100043806	EVERETT	MA		08/13/2020		831							831	831			
100186407	CONYERS	GA		12/30/2024		1,094							1,094	1,186		93	93
100134798	KISSIMMEE	FL		10/30/2023		627							627	627			
100060953	NOLENSVILLE	TN		06/01/2021		4,748							4,748	4,748			
100120037	BRASELTON	GA		08/11/2023		1,218							1,218	1,218			
100091132	BLUFFTON	SC		01/31/2023		741							741	741			
100000293	FORESTHILL	CA		09/27/2016		911							911	911			
100101510	MISSOURI CITY	TX		04/26/2023		1,118							1,118	1,118			
100062305	WASHINGTON	DC		07/01/2021		1,559							1,559	1,559			
100129492	MURRELLS INLET	SC		09/29/2023		627							627	627			
100168386	WOODBURY	MN		09/25/2024		1,005							1,005	1,005			
100156252	WILMINGTON	DE		06/20/2024		551							551	551			
100162566	FREDERICK	MD		08/12/2024		642							642	642			
100157903	LONGS	SC		07/09/2024		897							897	897			
100162719	PENDERGRASS	GA		08/12/2024		826							826	826			
100186458	BALDWIN CITY	KS		12/30/2024		643							643	643			
100182447	ORLANDO	FL		12/12/2024		712							712	712			
100044168	ENCINO	CA		08/19/2020		1,062							1,062	1,062			
100157687	HAVERHILL	MA		06/28/2024		435							435	435			
100101509	MISSOURI CITY	TX		04/26/2023		1,118							1,118	1,118			
100078921	VICTORVILLE	CA		02/24/2022		1,438							1,438	1,438			
100080419	BELLAIRE	TX		04/14/2022		2,323							2,323	2,323			
100158438	TAMPA	FL		07/10/2024		514							514	514			
100159336	BROOKSVILLE	FL		07/15/2024		519							519	519			
100141304	WACO	TX		01/30/2024		527							527	527			
100110311	HAMDEN	CT		06/30/2023		785							785	785			
100162921	WATERVLIET	MI		08/12/2024		2,009							2,009	2,009			
100179706	FORT WORTH	TX		11/21/2024		921							921	921			
100180061	DUCK CREEK VILLAGE	UT		11/25/2024		703							703	703			
100082985	FRANKFORD	DE		05/05/2022		1,073							1,073	1,073			
100148872	NASHVILLE	TN		04/17/2024		401							401	401			
100164587	CONCORD	NC		08/21/2024		653							653	653			
100137366	BROOKLYN	NY		12/01/2023		585							585	585			
100185455	WINDER	GA		12/20/2024		844							844	844			
100186620	WINCHESTER	VA		12/30/2024		850							850	850			
100115691	APPLE VALLEY	CA		07/20/2023		646							646	646			
100159936	POMPANO BEACH	FL		08/16/2024		1,089							1,089	1,089			
100055497	REDMOND	OR		03/23/2021		1,004							1,004	1,004			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166930	OCEAN PARK	WA		09/13/2024		701							701	701			
100166270	NEENAH	WI		09/09/2024		597							597	597			
100174266	TROUTMAN	NC		10/31/2024		846							846	846			
100149416	HEBRON	KY		04/24/2024		1,825							1,825	1,825			
100186308	PHILADELPHIA	PA		12/30/2024		384							384	384			
100151233	ROSEMOUNT	MN		05/10/2024		1,905							1,905	1,905			
100081385	SARASOTA	FL		03/18/2022		1,388							1,388	1,388			
100079774	LOMITA	CA		04/08/2022		1,853							1,853	1,853			
100152343	FORT WORTH	TX		05/17/2024		915							915	915			
100118092	CHAMPIONS GATE	FL		07/20/2023		749							749	749			
100076410	WILMINGTON	DE		12/23/2021		903							903	903			
100167513	WESTMINSTER	CO		10/31/2024		3,502							3,502	3,502			
100049722	ELKO NEW MARKET	MN		11/20/2020		1,025							1,025	1,025			
100136537	GREENSBORO	NC		11/20/2023		424							424	424			
100101794	WOODBINE	NJ		03/31/2023		530							530	530			
100173349	FREDERICKSBURG	VA		10/30/2024		684							684	684			
100144241	BIG BEAR LAKE	CA		03/07/2024		751							751	751			
100169745	NEW PORT RICHEY	FL		09/30/2024		572							572	572			
100119423	LEXINGTON	KY		07/31/2023		2,047							2,047	2,047			
100140498	JOSHUA TREE	CA		01/19/2024		900							900	900			
100134920	BIXBY	OK		10/30/2023		632							632	632			
100108040	LOGANVILLE	GA		05/25/2023		2,157							2,157	2,157			
100053728	REHOBOTH	MA		03/23/2021		1,735							1,735	1,735			
100164026	BRADENTON	FL		08/21/2024		578							578	578			
100151315	MYRTLE BEACH	SC		05/10/2024		935							935	935			
100158137	KELLER	TX		07/09/2024		1,030							1,030	1,030			
100185457	WINDER	GA		12/20/2024		843							843	843			
100161347	CONCORD	NC		07/25/2024		732							732	732			
100065037	GILBERT	AZ		07/14/2021		1,328							1,328	1,328			
100090048	MERCED	CA		01/13/2023		563							563	563			
100128420	OWINGS MILLS	MD		09/15/2023		552							552	552			
100048014	CHICAGO	IL		11/20/2020		1,055							1,055	1,055			
100141871	VALLEJO	CA		03/27/2024		3,197							3,197	3,197			
100120576	PERRYSBURG	OH		08/18/2023		578							578	578			
100000547	BROOKLYN	NY		09/27/2016		5,531							5,531	5,531			
100142672	PENDERGRASS	GA		02/08/2024		1,968							1,968	1,968			
100133592	POINT VENTURE	TX		10/23/2023		640							640	640			
100133607	POINT VENTURE	TX		10/23/2023		640							640	640			
100164414	VIRGINIA BEACH	VA		08/21/2024		574							574	574			
100172484	ABERDEEN	MD		10/23/2024		617							617	617			
100130261	SHREVEPORT	LA		09/28/2023		459							459	459			
100148033	MELISSA	TX		04/10/2024		672							672	672			
100172902	BAKERSFIELD	CA		10/25/2024		759							759	759			
100137105	PFLUGERVILLE	TX		11/28/2023		624							624	624			
100081053	OCEANSIDE	CA		03/18/2022		1,485							1,485	1,485			
100173739	PORT ST LUCIE	FL		10/30/2024		599							599	599			
100163161	SUGAR LAND	TX		08/13/2024		571							571	571			
100147776	WALDEN	TX		04/08/2024		922							922	922			
100127545	ANTIOCH	TN		09/08/2023		785							785	785			
100127555	GRETNA	LA		09/08/2023		624							624	624			
100048027	MURRIETA	CA		11/20/2020		1,039							1,039	1,039			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156088	FLOWERY BRANCH	GA		06/18/2024		1,674							1,674	1,674			
100172953	YUMA	AZ		10/25/2024		2,848							2,848	2,848			
100025656	SILVER SPRING	MD		09/20/2018		1,281							1,281	1,281			
100172399	OCALA	FL		10/23/2024		791							791	791			
100149361	LEHI	UT		04/24/2024		723							723	723			
100186571	HOUSTON	TX		12/30/2024		658							658	658			
100147885	PRINCETON	TX		04/08/2024		755							755	755			
100164436	WAKE FOREST	NC		08/21/2024		636							636	636			
100176666	PORT SAINT LUCIE	FL		11/15/2024		631							631	631			
100075866	AMSTERDAM	NLD		11/24/2021		(49)							(49)		49		49
100155733	BOCA RATON	FL		06/18/2024		1,378							1,378	1,378			
100150721	FORT WORTH	TX		05/06/2024		595							595	595			
100154964	SACRAMENTO	CA		07/19/2024		585							585	585			
100141664	HOUSTON	TX		01/30/2024		329							329	329			
100110029	PROSPECT PARK	PA		06/23/2023		691							691	691			
100129588	LAS VEGAS	NV		09/29/2023		675							675	675			
100147188	CHICAGO	IL		03/28/2024		380							380	380			
100109578	CITRUS HEIGHTS	CA		06/14/2023		1,434							1,434	1,434			
100173141	FRESNO	CA		10/30/2024		3,558							3,558	3,558			
100030874	COSTA MESA	CA		04/09/2019		1,990							1,990	1,990			
100175015	GROVELAND	FL		10/31/2024		216							216	216			
100110731	EL PASO	TX		08/11/2023		898							898	898			
100064905	GAINESVILLE	FL		07/14/2021		947							947	947			
100168241	ROANOKE	TX		09/20/2024		1,536							1,536	1,536			
100175994	FORT PIERCE	FL		11/14/2024		340							340	340			
100126778	SOUTH WINDSOR	CT		08/30/2023		618							618	618			
100167890	OCEAN CITY	MD		09/20/2024		516							516	516			
100028443	MURRIETTA	CA		10/26/2018		927							927	927			
100110386	FAYETTEVILLE	AR		06/30/2023		642							642	642			
100152635	NEWARK	DE		05/17/2024		661							661	661			
100025637	TEMECULA	CA		09/20/2018		1,309							1,309	1,309			
100114567	BEACH PARK	IL		06/29/2023		1,072							1,072	1,072			
100070510	STUART	FL		09/23/2021		1,367							1,367	1,367			
100110759	CALDWELL	ID		08/11/2023		1,792							1,792	1,792			
100160973	WINNABOW	NC		07/24/2024		4,016							4,016	4,016			
100165555	DAVENPORT	FL		08/29/2024		614							614	614			
100153244	LUTZ	FL		05/30/2024		1,401							1,401	1,401			
100110404	SPRING CITY	PA		06/30/2023		1,608							1,608	1,608			
100090931	SAN BERNARDINO	CA		01/31/2023		624							624	624			
100165596	JACKSON	NJ		10/04/2024		678							678	678			
100156796	NEW BRITAIN	CT		06/26/2024		564							564	564			
100180368	ARLINGTON	TX		11/25/2024		779							779	779			
100175043	DUDLEY	MA		11/05/2024		421							421	421			
100031893	CHISAGO CITY	MN		03/29/2019		808							808	808			
100025776	RIVERSIDE	CA		09/20/2018		1,615							1,615	1,615			
100112957	LOS ANGELES	CA		06/29/2023		609							609	609			
100185120	BAKERSFIELD	CA		12/20/2024		515							515	515			
100138162	SPRINGFIELD	PA		12/14/2023		621							621	621			
100119894	FALLS CHURCH	VA		08/10/2023		459							459	459			
100150839	EL MIRAGE	AZ		05/08/2024		604							604	604			
100065497	GRAND JUNCTION	CO		07/28/2021		1,220							1,220	1,220			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151388	BELMONT	NC		05/10/2024		800							800	800			
100079115	PLEASANT GRV	UT		02/24/2022		1,266							1,266	1,266			
100110363	WATAUGA	TX		06/30/2023		651							651	651			
100068127	BARTLETT	TN		08/25/2021		1,440							1,440	1,440			
100182060	PHOENIX	AZ		12/12/2024		1,901							1,901	1,901			
100173287	HAMPTON	NH		10/30/2024		772							772	772			
100165069	PIXLEY	CA		08/28/2024		920							920	920			
100164574	FORNEY	TX		08/21/2024		653							653	653			
100143340	RICHTON PARK	IL		02/16/2024		471							471	471			
100061989	VALLEY STREAM	NY		07/01/2021		1,912							1,912	1,912			
100162985	ARCADIA	CA		08/12/2024		703							703	703			
100135543	NAMPA	ID		11/13/2023		1,112							1,112	1,112			
100161098	SAINT AUGUSTINE	FL		07/24/2024		590							590	590			
100143172	SAINT AUGUSTINE	FL		02/16/2024		996							996	996			
100091055	SPRINGFIELD	OR		01/31/2023		710							710	710			
100174289	MUSTANG	OK		10/31/2024		581							581	581			
100088989	OXNARD	CA		11/15/2022		618							618	618			
100130010	MONTGOMERY	NY		09/27/2023		581							581	581			
100115918	GAINESVILLE	FL		07/20/2023		889							889	889			
100121033	RALEIGH	NC		08/30/2023		600							600	600			
100129732	ORANGE CITY	FL		09/29/2023		659							659	659			
100119435	COLLEYVILLE	TX		07/31/2023		724							724	724			
100146722	IRVING	TX		03/20/2024		558							558	558			
100149604	RALEIGH	NC		04/26/2024		651							651	651			
100147505	CHARLOTTE	NC		04/03/2024		1,249							1,249	1,249			
100150832	PEMBROKE	GA		05/08/2024		589							589	589			
100133132	CHANTILLY	VA		11/29/2023		601							601	601			
100126436	CHICAGO HEIGHTS	IL		08/30/2023		525							525	525			
100171710	GALLATIN	TN		10/17/2024		686							686	686			
100171663	BAILEY	NC		10/16/2024		680							680	680			
100129342	GARNER	NC		09/25/2023		787							787	787			
100143757	HOMEDALE	ID		04/05/2024		519							519	519			
100081490	STOCKTON	CA		03/18/2022		1,790							1,790	1,790			
100129417	KATY	TX		09/29/2023		634							634	634			
100140268	ROGERS	AR		01/18/2024		561							561	561			
100175938	BUDA	TX		11/14/2024		639							639	639			
100163068	PANAMA CITY BEACH	FL		08/13/2024		596							596	596			
100109881	BERWYN	IL		06/22/2023		1,500							1,500	1,500			
100142667	LAS VEGAS	NV		02/08/2024		598							598	598			
100150121	ELK RIVER	MN		06/14/2024		1,260							1,260	1,260			
100164637	STOCKTON	CA		08/21/2024		657							657	657			
100011301	ANN ARBOR	MI		12/23/2016		4,897							4,897	4,897			
100017437	CLINTON	MD		04/26/2018		2,382							2,382	2,382			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		698							698	698			
100132317	MIAMI	FL		10/13/2023		620							620	620			
100180059	EAST STROUDSBURG	PA		11/25/2024		681							681	681			
100161046	POINCIANA	FL		07/24/2024		707							707	707			
100028369	SACRAMENTO	CA		10/26/2018		892							892	892			
100137844	PHILADELPHIA	PA		12/08/2023		513							513	513			
100165409	YUMA	AZ		08/29/2024		532							532	532			
100158708	LIBERTY HILL	TX		07/10/2024		623							623	623			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100013931	COMPTON	CA		05/25/2017		1,501							1,501	1,501			
100158698	HOUSTON	TX		07/10/2024		612							612	612			
100179737	FORT WORTH	TX		11/21/2024		1,491							1,491	1,491			
100169776	ANN ARBOR	MI		09/30/2024		810							810	810			
100150726	PHILADELPHIA	PA		05/06/2024		598							598	598			
100147503	CHARLOTTE	NC		04/03/2024		1,249							1,249	1,249			
100091199	MEMPHIS	TN		01/31/2023		326							326	326			
100182225	NEWBERRY	FL		12/12/2024		1,161							1,161	1,161			
100120048	HARTFORD	CT		08/11/2023		627							627	627			
100101686	SPRING VALLEY	NY		04/26/2023		666							666	666			
100049891	BONNEY LAKE	WA		11/20/2020		897							897	897			
100143209	HOUSTON	TX		02/16/2024		605							605	605			
100071696	BUFORD	GA		10/14/2021		1,306							1,306	1,306			
100175942	POLLOCK PINES	CA		11/14/2024		995							995	995			
100156172	ATHENS	GA		06/20/2024		575							575	575			
100167565	FORT WORTH	TX		09/19/2024		581							581	581			
100115575	BALTIMORE	MD		07/19/2023		622							622	622			
100174486	BOCA RATON	FL		10/31/2024		1,354							1,354	1,354			
100151820	ROCKPORT	TX		05/10/2024		658							658	658			
100063889	CLAYTON	DE		07/01/2021		515							515	515			
100142719	HOUSTON	TX		02/08/2024		768							768	768			
100153736	ALMERE	NLD		05/30/2024		3,046							3,046	3,384	338		338
100140902	GREENSBORO	NC		02/26/2024		508							508	508			
100175541	LAS VEGAS	NV		11/08/2024		581							581	581			
100164605	KANNAPOLIS	NC		08/21/2024		534							534	534			
100070506	NAMPA	ID		09/23/2021		1,329							1,329	1,329			
100160184	LAS VEGAS	NV		07/18/2024		582							582	582			
100168391	KATY	TX		09/25/2024		738							738	738			
100147456	ORLANDO	FL		04/03/2024		506							506	506			
100053570	RIALTO	CA		03/23/2021		803							803	803			
100067458	AUSTIN	TX		09/23/2021		1,223							1,223	1,223			
100156776	LANCASTER	CA		06/26/2024		167							167	167			
100047742	TRACY	CA		11/20/2020		1,242							1,242	1,242			
100172903	BALTIMORE	MD		10/25/2024		1,565							1,565	1,565			
100151613	WESTFIELD	IN		05/10/2024		616							616	616			
100088021	KATY	TX		10/25/2022		712							712	712			
100171385	SUMMERVILLE	SC		10/16/2024		776							776	776			
100162678	BULVERDE	TX		08/12/2024		822							822	822			
100165018	CHARLOTTE	NC		08/28/2024		553							553	553			
100169564	DAVENPORT	FL		09/30/2024		1,015							1,015	1,015			
100119268	LEHI	UT		07/31/2023		1,947							1,947	1,947			
100126561	BROCKTON	MA		08/30/2023		3,018							3,018	3,018			
100163058	MELISSA	TX		08/13/2024		91,149							91,149	91,149			
100140512	RALEIGH	NC		01/19/2024		449							449	449			
100173750	SPRING CREEK	NV		10/30/2024		652							652	652			
100067109	LANSDALE	PA		08/02/2021		1,566							1,566	1,566			
100115024	KNOXVILLE	TN		07/14/2023		658							658	658			
100117167	MERCED	CA		07/20/2023		907							907	907			
100168295	BELTON	MO		09/20/2024		1,254							1,254	1,254			
100159673	SCRANTON	PA		08/23/2024		529							529	529			
100158914	WOODRUFF	SC		07/12/2024		978							978	978			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102871	WAPPINGERS FALLS	NY		06/22/2023		915							915	915			
100135112	DENTON	TX		11/01/2023		1,063							1,063	1,063			
100060320	DUMFRIES	VA		06/25/2021		1,395							1,395	1,395			
100136728	TRENTON	NJ		11/27/2023		445							445	445			
100150946	INDIAN TRAIL	NC		05/08/2024		20,717							20,717	20,717			
100076738	EVANS	GA		12/30/2021		1,117							1,117	1,117			
100135147	MODESTO	CA		11/03/2023		1,266							1,266	1,266			
100150972	PHILADELPHIA	PA		05/08/2024		1,326							1,326	1,326			
100150991	MESQUITE	TX		05/08/2024		1,542							1,542	1,542			
100159604	STANWOOD	WA		07/15/2024		5,060							5,060	5,060			
100186602	WINCHESTER	VA		12/30/2024		2,082							2,082	2,082			
100164315	EULESS	TX		08/21/2024		630							630	630			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		620							620	620			
100144085	WESLACO	TX		03/07/2024		3,166							3,166	3,166			
100171433	PULLMAN	WA		10/16/2024		547							547	547			
100087404	TULARE	CA		10/25/2022		1,118							1,118	1,118			
100133486	CHICAGO	IL		10/19/2023		536							536	536			
100150990	CUMMING	GA		05/08/2024		671							671	671			
100029827	SEATTLE	WA		10/26/2018		1,057							1,057	1,057			
100142531	ST. GEORGE	UT		02/08/2024		819							819	819			
100137032	LOGANVILLE	GA		11/28/2023		1,806							1,806	1,806			
100135399	ATLANTA	GA		11/13/2023		591							591	591			
100170128	CENTERVILLE	MN		10/08/2024		54,342							54,342	54,473		132	132
100043083	POWDER SPRINGS	GA		05/28/2020		951							951	951			
100033049	CORK	IRL		06/21/2019		990						(894)	96	(2,889)	(96)	(2,889)	(2,985)
100135439	MECHANICSVILLE	VA		11/13/2023		563							563	563			
100081168	SUN VALLEY	NV		03/18/2022		1,421							1,421	1,421			
100165692	HOMESTEAD	FL		08/29/2024		249							249	249			
100024541	DUARTE	CA		09/20/2018		1,303							1,303	1,303			
100182114	DALLAS	NC		12/12/2024		1,199							1,199	1,199			
100142171	HELENDALE	CA		02/29/2024		543							543	543			
100136485	FORT WORTH	TX		11/20/2023		827							827	827			
100168375	COLUMBUS	OH		09/25/2024		592							592	592			
100046168	DENTON	MD		11/25/2020		570							570	570			
100170025	PHOENIX	AZ		11/08/2024		1,232							1,232	1,232			
100011204	CHARLOTTESVILLE	VA		12/23/2016		3,153							3,153	3,153			
100081259	ORLANDO	FL		03/18/2022		1,457							1,457	1,457			
100053782	DUNDALK	MD		03/23/2021		471							471	471			
100182647	NEW BROCKTON	AL		12/12/2024		1,131							1,131	1,131			
100175331	MCKINNEY	TX		11/05/2024		724							724	724			
100154152	INMAN	SC		07/11/2024		540							540	540			
100082585	CAPE CORAL	FL		04/14/2022		844							844	844			
100132307	WOODSTOCK	GA		10/13/2023		2,335							2,335	2,335			
100013165	GLENDALE	AZ		05/25/2017		978							978	978			
100168402	SAN MARCOS	TX		09/25/2024		805							805	805			
100026989	VALLEJO	CA		09/26/2018		984							984	984			
100148928	MELISSA	TX		04/17/2024		1,060							1,060	1,060			
100174904	TOLEDO	OH		10/31/2024		536							536	536			
100048514	LOS ANGELES	CA		11/20/2020		1,166							1,166	1,166			
100029152	COLUMBIA	MD		10/26/2018		1,759							1,759	1,759			
100152311	FELTON	DE		05/17/2024		966							966	966			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174665	SAN PABLO	CA		10/31/2024		565							565	565			
100179790	SAINT MARYS	GA		11/21/2024		1,331							1,331	1,331			
100164993	OAKLYN	NJ		08/28/2024		587							587	587			
100179508	HENDERSON	NV		11/21/2024		699							699	699			
100140132	DURHAM	NC		01/09/2024		1,550							1,550	1,550			
100084733	FEDERAL WAY	WA		08/02/2022		839							839	839			
100176955	KATY	TX		11/15/2024		554							554	554			
100062328	MURFREESBORO	TN		07/01/2021		1,420							1,420	1,420			
100179490	STEPHENS CITY	VA		11/21/2024		748							748	748			
100178437	DES PLAINES	IL		11/21/2024		1,076							1,076	1,076			
100025326	PROSPER	TX		09/20/2018		1,645							1,645	1,645			
100136004	BRAWLEY	CA		11/16/2023		563							563	563			
100101011	LAS VEGAS	NV		04/28/2023		4,646							4,646	4,646			
100140357	BAYTOWN	TX		01/18/2024		605							605	605			
100181906	HOMESTEAD	FL		12/12/2024		5,282							5,282	5,282			
100180265	SINKING SPRING	PA		11/25/2024		1,049							1,049	1,049			
100137628	DURHAM	NC		12/08/2023		829							829	829			
100133142	DAVENPORT	FL		11/29/2023		558							558	558			
100160472	ONTARIO	CA		07/19/2024		498							498	498			
100151151	GREENVILLE	SC		05/09/2024		1,016							1,016	1,016			
100151382	AUBREY	TX		05/10/2024		664							664	664			
100163015	SLIDELL	LA		08/13/2024		639							639	639			
100057857	PENSACOLA	FL		06/30/2021		1,424							1,424	1,424			
100138080	PHILADELPHIA	PA		12/13/2023		363							363	363			
100083953	PHOENIX	AZ		07/12/2022		932							932	932			
100148180	BUDA	TX		04/12/2024		4,985							4,985	4,985			
100115714	CHICKASHA	OK		07/20/2023		761							761	761			
100161123	JASPER	GA		07/24/2024		3,123							3,123	3,123			
100140354	MESA	AZ		01/18/2024		940							940	940			
100172457	SANTA FE	NM		10/23/2024		13,375							13,375	13,375			
100155573	CORAL SPRINGS	FL		06/18/2024		466							466	466			
100109798	LAVEEN	AZ		08/04/2023		660							660	660			
100179492	STEPHENS CITY	VA		11/21/2024		748							748	748			
100068279	JACKSONVILLE	FL		08/25/2021		1,226							1,226	1,226			
100140071	WINDSOR	WI		01/09/2024		619							619	619			
100150902	LOVELAND	OH		05/08/2024		651							651	651			
100071684	BURLINGTON	WA		10/14/2021		1,429							1,429	1,429			
100109308	MEMPHIS	TN		06/12/2023		634							634	634			
100140460	SOUTH PADRE ISLAND	TX		01/18/2024		696							696	696			
100173979	HAMMOND	IN		10/31/2024		476							476	476			
100163903	HOUSTON	TX		09/27/2024		18,354							18,354	18,354			
100156509	CARTERSVILLE	GA		06/24/2024		584							584	584			
100173001	MISSOULA	MT		10/25/2024		973							973	973			
100048551	LEMONT	IL		11/20/2020		1,281							1,281	1,281			
100065632	TOMS RIVER	NJ		07/28/2021		1,000							1,000	1,000			
100152218	RICHMOND	TX		05/17/2024		922							922	922			
100091735	CHICAGO	IL		03/24/2023		530							530	530			
100032084	SAN JOSE	CA		03/29/2019		1,208							1,208	1,208			
100171386	WINDER	GA		10/16/2024		500							500	500			
100176700	POMONA	CA		11/15/2024		17							17	17			
100175970	HALETHORPE	MD		11/14/2024		692							692	692			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157866	SACHSE	TX		07/09/2024		604							604	604			
100171423	MURPHY	NC		10/16/2024		772							772	772			
100140238	VICTORIA	MN		01/18/2024		656							656	656			
100152634	ARTESIA	NM		05/17/2024		602							602	602			
100147752	CROWLEY	TX		04/08/2024		3,094							3,094	3,094			
100148703	KENNESAW	GA		04/17/2024		542							542	542			
100025697	GRASS VALLEY	CA		09/20/2018		1,637							1,637	1,637			
100165056	MAYWOOD	NJ		08/28/2024		540							540	540			
100164307	CAPE CORAL	FL		08/21/2024		513							513	513			
100164613	ROUND ROCK	TX		08/21/2024		50,638							50,638	50,638			
100149859	ST. AUGUSTINE	FL		04/29/2024		548							548	548			
100164417	TUCSON	AZ		08/21/2024		835							835	835			
100153450	WHEATON	IL		05/30/2024		553							553	553			
100150549	WENTZVILLE	MO		05/03/2024		1,115							1,115	1,115			
100171649	KYLE	TX		10/16/2024		900							900	900			
100049720	PLAINFIELD	NJ		11/20/2020		1,215							1,215	1,215			
100110563	LAKELAND	FL		06/30/2023		703							703	703			
100151263	ABINGDON	VA		05/10/2024		1,271							1,271	1,271			
100155136	OCEANSIDE	CA		07/19/2024		620							620	620			
100158847	CHICAGO	IL		07/12/2024		588							588	588			
100131590	KALISPELL	MT		10/06/2023		1,181							1,181	1,181			
100026655	SAN DIEGO	CA		09/26/2018		1,843							1,843	1,843			
100149950	SAN DIEGO	CA		06/07/2024		609							609	609			
100185380	FORT WORTH	TX		12/20/2024		779							779	779			
100162714	VENICE	FL		08/12/2024		641							641	641			
100151673	NEW ALBANY	IN		05/10/2024		655							655	655			
100150799	SCRANTON	PA		05/08/2024		587							587	587			
100142655	WAKE FOREST	NC		02/08/2024		574							574	574			
100042992	INGLEWOOD	CA		05/28/2020		1,695							1,695	1,695			
100117873	MISSOURI CITY	TX		07/20/2023		636							636	636			
100062160	MARLTON	NJ		07/01/2021		2,020							2,020	2,020			
100071676	STOCKTON	CA		10/14/2021		2,752							2,752	2,752			
100162545	COLLEGE STATION	TX		08/12/2024		634							634	634			
100150627	NEWPORT NEWS	VA		05/03/2024		761							761	761			
100117102	ALBANY	NY		07/20/2023		983							983	983			
100103287	WEST HARTFORD	CT		04/27/2023		445							445	445			
100152369	CAPE CORAL	FL		05/17/2024		1,372							1,372	1,372			
100110465	CHARLOTTE	NC		06/30/2023		775							775	775			
100164197	TULARE	CA		08/21/2024		3,781							3,781	3,781			
100160478	DYER	IN		07/19/2024		598							598	598			
100086965	SAINT PAUL	MN		10/24/2022		618							618	618			
100165440	PANAMA CITY	FL		08/29/2024		535							535	535			
100153309	PORTLAND	OR		05/30/2024		588							588	588			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		712							712	712			
100115830	NORTH PORT	FL		07/20/2023		871							871	871			
100170291	WINDHAM	ME		10/08/2024		5,275							5,275	5,275			
100168378	NORTH BRUNSWICK	NJ		09/25/2024		633							633	633			
100091222	SANFORD	FL		01/31/2023		456							456	456			
100031131	TAMPA	FL		03/29/2019		3,548							3,548	3,548			
100149782	MONTICELLO	NY		04/26/2024		352							352	352			
100163968	SAN BERNARDINO	CA		10/04/2024		712							712	712			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100176816	ATLANTA	GA		11/15/2024		174							174	174			
100164822	DALLAS	TX		08/26/2024		377							377	377			
100077814	GRIFFIN	GA		12/23/2021		864							864	864			
100115433	TAMPA	FL		07/17/2023		636							636	636			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		176							176	176			
100172494	MESQUITE	TX		10/23/2024		1,212							1,212	1,212			
100157923	PENSACOLA	FL		07/09/2024		22,490							22,490	22,619		129	129
100168591	HOUSTON	TX		09/25/2024		756							756	756			
100179557	NEWNAN	GA		11/21/2024		684							684	684			
100143165	NORFOLK	VA		02/16/2024		624							624	624			
100099751	WOODBINE	NJ		02/28/2023		478							478	478			
100164606	KANNAPOLIS	NC		08/21/2024		723							723	723			
100117814	DESTIN	FL		07/20/2023		700							700	700			
100158631	WEST HARTFORD	CT		07/10/2024		571							571	571			
100142610	ATLANTA	GA		02/08/2024		499							499	499			
100163613	MIAMI BEACH	FL		08/15/2024		595							595	595			
100132134	ROGERS	AR		10/13/2023		685							685	685			
100167507	LAKEWOOD	OH		10/31/2024		557							557	557			
100140086	PHILADELPHIA	PA		01/09/2024		5,614							5,614	5,614			
100137915	STATESVILLE	NC		12/12/2023		450							450	450			
100115862	AURORA	IL		07/20/2023		666							666	666			
100067972	BREMERTON	WA		09/23/2021		1,231							1,231	1,231			
100024757	SUISUN CITY	CA		09/20/2018		1,957							1,957	1,957			
100013199	NORTH BERGEN	NJ		05/25/2017		1,269							1,269	1,269			
100081127	IDAHO FALLS	ID		03/18/2022		1,411							1,411	1,411			
100158092	AVENTURA	FL		07/09/2024		595							595	595			
100129647	CENTERTON	AR		09/29/2023		648							648	648			
100055888	MILLEDGEVILLE	GA		03/26/2021		1,442							1,442	1,442			
100141944	KATY	TX		02/29/2024		412							412	412			
100049566	NEWARK	NJ		11/20/2020		756							756	756			
100171898	FERRIS	TX		10/17/2024		650							650	650			
100026652	SPRING VALLEY	CA		09/26/2018		3,080							3,080	3,080			
100186206	WEST NEW YORK	NJ		12/27/2024		901							901	901			
100150250	AMSTERDAM	NLD		04/29/2024		(67)							(67)		67		67
100141768	DELRAN	NJ		01/30/2024		312							312	312			
100054111	DES PLAINES	IL		03/23/2021		907							907	907			
100063306	BOWIE	MD		07/01/2021		1,512							1,512	1,512			
100100981	CORPUS CHRISTI	TX		04/28/2023		3,683							3,683	3,683			
100100148	TOMBALL	TX		03/28/2023		599							599	599			
100159375	FORT WORTH	TX		07/15/2024		854							854	854			
100126334	BALTIMORE	MD		08/30/2023		586							586	586			
100024813	OCEANSIDE	CA		09/20/2018		1,688							1,688	1,688			
100100437	MEDFORD	OR		04/27/2023		1,043							1,043	1,043			
100115736	LUTZ	FL		07/20/2023		809							809	809			
100057656	MIRAMAR	FL		06/30/2021		1,312							1,312	1,312			
100140024	JEWETT	NY		01/09/2024		506							506	506			
100174129	BENTON HARBOR	MI		10/31/2024		460							460	460			
100134699	APPLE VALLEY	CA		10/30/2023		611							611	611			
100024056	AUSTIN	TX		09/10/2018		1,427							1,427	1,427			
100168095	ATLANTA	GA		09/20/2024		22,379							22,379	22,379			
100100807	MINT HILL	NC		04/28/2023		2,149							2,149	2,149			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149566	HAW RIVER	NC		04/26/2024		1,037							1,037	1,037			
100013239	LOS ANGELES	CA		05/25/2017		829							829	829			
100182665	BIG BEAR CITY	CA		12/12/2024		649							649	649			
100178433	FORT WORTH	TX		11/21/2024		619							619	619			
100141658	MESA	AZ		01/30/2024		1,002							1,002	1,002			
100142617	COLUMBIA	MO		02/08/2024		385							385	385			
100169457	HUMBLE	TX		09/30/2024		930							930	930			
100115907	CONROE	TX		07/20/2023		825							825	825			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		535							535	535			
100135313	CLARKSVILLE	TN		11/13/2023		927							927	927			
100135518	LARGO	FL		11/13/2023		658							658	658			
100144800	UNITED KINGDOM	GBR		03/12/2024		26,024							26,024	27,573	1,549		1,549
100145192	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100078484	WESTPORT	WA		02/02/2022		1,111							1,111	1,111			
100048932	BEAUMONT	CA		11/20/2020		1,277							1,277	1,277			
100171715	GALLATIN	TN		10/17/2024		1,239							1,239	1,239			
100054569	WYNNEWOOD	PA		03/23/2021		775							775	775			
100175980	GREENVILLE	TX		11/14/2024		577							577	577			
100152254	GREENVILLE	SC		05/17/2024		591							591	591			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		3,784							3,784	3,784			
100091409	LEHIGH ACRES	FL		02/22/2023		886							886	886			
100139318	FORT WORTH	TX		12/28/2023		767							767	767			
100083969	BELLA VISTA	AR		07/12/2022		647							647	647			
100153241	CONROE	TX		05/30/2024		1,585							1,585	1,585			
100076416	KYLE	TX		12/23/2021		1,283							1,283	1,283			
100156525	FAYETTEVILLE	AR		06/24/2024		684							684	684			
100084652	MIAMI GARDENS	FL		08/02/2022		587							587	587			
100172392	MURFREESBORO	TN		10/23/2024		783							783	783			
100046594	STATEN ISLAND	NY		11/25/2020		2,543							2,543	2,543			
100139031	EVERETT	WA		12/22/2023		511							511	511			
100110218	OWINGS MILLS	MD		06/30/2023		791							791	791			
100168783	BLOOMINGTON	IN		09/26/2024		435							435	435			
100055711	HOMELAND	CA		03/23/2021		1,003							1,003	1,003			
100166330	FAIRBURN	GA		10/24/2024		480							480	480			
100161060	LITTLE ROCK	AR		07/24/2024		473							473	473			
100116283	CHAMPIONS GATE	FL		07/20/2023		835							835	835			
100110457	WINNABOW	NC		06/30/2023		665							665	665			
100149662	FORNEY	TX		04/26/2024		661							661	661			
100068309	LAS VEGAS	NV		08/25/2021		1,263							1,263	1,263			
100165432	GARLAND	TX		08/29/2024		752							752	752			
100159301	FORNEY	TX		07/15/2024		602							602	602			
100173086	TUCSON	AZ		10/25/2024		642							642	642			
100182504	HOUSTON	TX		12/12/2024		747							747	747			
100161146	ELKTON	MD		07/24/2024		2,345							2,345	2,345			
100113868	SUDBURY	MA		06/29/2023		5,194							5,194	5,194			
100146654	SAN ANTONIO	TX		03/20/2024		537							537	537			
100135497	DENTON	TX		11/13/2023		929							929	929			
100087136	RICHMOND	VA		10/25/2022		2,485							2,485	2,485			
100087977	MONROE	CT		10/25/2022		660							660	660			
100054130	SYLMAR	CA		03/23/2021		450							450	450			
100116474	MIAMI	FL		07/20/2023		1,825							1,825	1,825			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025459	BRONX	NY		09/20/2018		996							996	996			
100150910	FARMINGTON	AR		05/08/2024		615							615	615			
100133700	WILMINGTON	NC		10/23/2023		11,821							11,821	11,955		134	134
100054233	SANTA MARIA	CA		03/23/2021		1,080							1,080	1,080			
100026347	BRENTWOOD	NY		09/20/2018		751							751	751			
100185881	FAYETTEVILLE	NC		12/26/2024		775							775	775			
100138769	LOCKHART	TX		12/21/2023		400							400	400			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		2,082							2,082	(59,864)		(61,946)	(61,946)
100173157	LAKE GENEVA	WI		10/30/2024		673							673	673			
100142631	CYPRESS	TX		02/08/2024		690							690	690			
100153360	HEATHSVILLE	VA		05/30/2024		648							648	648			
100172935	COUNTRY CLUB HILLS	IL		10/25/2024		614							614	614			
100048246	MORENO VALLEY	CA		11/20/2020		837							837	837			
100146955	SANGER	TX		03/26/2024		622							622	622			
100071488	LEHIGH ACRES	FL		10/26/2021		869							869	869			
100144219	FORT WORTH	TX		03/07/2024		940							940	940			
100138152	JACKSONVILLE	FL		12/14/2023		458							458	458			
100173317	HAGERSTOWN	MD		10/30/2024		647							647	647			
100164434	CLAYTON	NC		08/21/2024		663							663	663			
100076488	KATY	TX		12/21/2021		1,212							1,212	1,212			
100139316	BEAVERCREEK	OH		12/28/2023		1,682							1,682	1,682			
100130121	NETHERLANDS	NLD		09/26/2023		(78)							(78)		78		78
100131745	CLARKSVILLE	TN		10/06/2023		776							776	776			
100160889	BIG BEAR LAKE	CA		07/24/2024		931							931	931			
100137342	PALMDALE	CA		12/01/2023		544							544	544			
100144976	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100144886	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)	4	18		18
100057638	PHOENIX	AZ		06/30/2021		1,529							1,529	1,529			
100173510	SURPRISE	AZ		10/29/2024		531							531	531			
100137557	CONCORD	CA		12/08/2023		627							627	627			
100181927	PHILADELPHIA	PA		12/12/2024		650							650	650			
100080917	MESA	AZ		03/17/2022		2,702							2,702	2,702			
100180401	HOUSTON	TX		11/25/2024		811							811	811			
100158728	LAKE CHARLES	LA		07/10/2024		366							366	366			
100150751	NORMAN	OK		05/06/2024		653							653	653			
100146009	PARK CITY	UT		03/19/2024		1,267							1,267	1,267			
100138797	GLEN ALLEN	VA		12/21/2023		682							682	682			
100057668	AUBURN	WA		06/30/2021		1,325							1,325	1,325			
100181882	ANNA	TX		12/12/2024		867							867	867			
100186412	HOUSTON	TX		12/30/2024		606							606	606			
100179519	LA PINE	OR		11/21/2024		703							703	703			
100087472	MIDDLEBURG	FL		10/25/2022		1,166							1,166	1,166			
100169403	NORTH BEND	WA		09/30/2024		240,540							240,540	240,540			
100164554	KANNAPOLIS	NC		08/21/2024		91,675							91,675	91,675			
100155942	WHITESTOWN	IN		06/17/2024		4,058							4,058	4,058			
100142720	DAPHNE	AL		02/08/2024		838							838	838			
100155168	LAURENCE HARBOR	NJ		07/19/2024		427							427	427			
100143270	FORT WORTH	TX		02/16/2024		806							806	806			
100170324	MENOMONEE FALLS	WI		10/08/2024		559							559	559			
100164581	GEORGETOWN	TX		08/21/2024		7,778							7,778	7,778			
100103624	LAS VEGAS	NV		05/08/2023		596							596	596			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080761	WINTER GARDEN	FL		03/10/2022		1,066							1,066	1,066			
100172824	FAIRVIEW	OR		12/06/2024		721							721	721			
100114560	WATERBURY	CT		06/29/2023		39							39	39			
100107958	LAKE GENEVA	WI		06/29/2023		652							652	652			
100025389	MIAMI	FL		09/20/2018		1,187							1,187	1,187			
100167668	FORNEY	TX		09/19/2024		555							555	555			
100140223	HAINES CITY	FL		01/11/2024		418							418	418			
100185329	WAKAHACHIE	TX		12/20/2024		774							774	774			
100115708	TUCKER	GA		07/20/2023		762							762	762			
100173791	PHOENIX	AZ		10/30/2024		3,595							3,595	3,595			
100145356	UNITED KINGDOM	GBR		03/12/2024		20							20		(20)		(20)
100156296	WHEELING	IL		07/25/2024		458							458	458			
100012885	LAS VEGAS	NV		05/25/2017		1,308							1,308	1,308			
100133711	CEDAR CITY	UT		10/23/2023		709							709	709			
100060273	FRANKLIN	TN		06/25/2021		1,350							1,350	1,350			
100164282	CHARLOTTE	NC		08/21/2024		727							727	727			
100150737	SUFFOLK	VA		05/06/2024		582							582	582			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		1,256							1,256	1,256			
100120947	SOUTH KINGSTOWN	RI		08/30/2023		946							946	946			
100015787	DENVER	CO		02/02/2018		2,136							2,136	2,136			
100120692	SACRAMENTO	CA		08/25/2023		668							668	668			
100130024	CITY OF ORANGE	NJ		09/27/2023		629							629	629			
100031178	HESPERIA	CA		03/29/2019		1,697							1,697	1,697			
100115894	CYPRESS	TX		07/20/2023		1,578							1,578	1,578			
100069445	PEMBROKE PINES	FL		09/01/2021		1,407							1,407	1,407			
100131676	NASHVILLE	TN		10/06/2023		7,143							7,143	7,143			
100175144	LAMONT	CA		11/05/2024		634							634	634			
100161140	GREENSBORO	NC		07/24/2024		21,703							21,703	21,703			
100065312	REDMOND	OR		07/28/2021		1,559							1,559	1,559			
100029562	MESA	AZ		10/26/2018		1,024							1,024	1,024			
100171537	OWASSO	OK		10/16/2024		785							785	785			
100119318	CHARLOTTE	NC		07/31/2023		622							622	622			
100165831	PORTLAND	OR		08/29/2024		553							553	553			
100168080	BRIGANTINE	NJ		09/20/2024		2,235							2,235	2,235			
100115839	RIO RANCHO	NM		07/20/2023		1,041							1,041	1,041			
100119873	SUMMERTOWN	TN		08/10/2023		471							471	471			
100110675	MANOR	TX		06/30/2023		771							771	771			
100153230	TROUTMAN	NC		05/30/2024		681							681	681			
100017072	FOSTER CITY	CA		04/26/2018		2,849							2,849	2,849			
100110520	CHULA VISTA	CA		06/30/2023		32,147							32,147	32,147			
100131695	PALMYRA	VA		10/06/2023		631							631	631			
100100330	WEBSTER	NY		04/27/2023		1,163							1,163	1,163			
100135750	MARICOPA	AZ		11/10/2023		730							730	730			
100031246	ANTELOPE	CA		03/29/2019		1,520							1,520	1,520			
100146842	CHESAPEAKE	VA		03/21/2024		535							535	535			
100173418	KILLEEN	TX		10/29/2024		635							635	635			
100147834	LAS VEGAS	NV		04/08/2024		3,595							3,595	3,595			
100151742	ARLINGTON	TX		05/10/2024		478							478	478			
100180335	LAVON	TX		11/25/2024		918							918	918			
100100241	NEWARK	NJ		03/17/2023		678							678	678			
100138305	WILMINGTON	DE		12/18/2023		577							577	577			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063894	SURPRISE	AZ		07/01/2021		1,521							1,521	1,521			
100172488	DULUTH	MN		10/23/2024		563							563	563			
100110681	SPRING CITY	TN		06/30/2023		632							632	632			
100151556	MIAMI LAKES	FL		05/10/2024		588							588	588			
100158810	COLLINGSWOOD	NJ		07/10/2024		603							603	603			
100128039	NASHVILLE	TN		09/08/2023		968							968	968			
100182005	LEANDER	TX		12/12/2024		2,308							2,308	2,308			
100129685	WARREN	OH		09/29/2023		614							614	614			
100135987	OAK LAWN	IL		11/16/2023		467							467	467			
100044401	VALRICO	FL		11/19/2020		577							577	577			
100107813	PERRIS	CA		05/19/2023		1,041							1,041	1,041			
100128738	GREECE	NY		09/21/2023		996							996	996			
100158974	DAYTON	OH		08/15/2024		411							411	411			
100089228	EAGLE	ID		01/26/2023		1,070							1,070	1,070			
100053761	SHELTON	CT		03/23/2021		686							686	686			
100135253	FORT MOHAVE	AZ		11/08/2023		722							722	722			
100091448	GREENSBORO	NC		02/22/2023		4,779							4,779	4,779			
100152365	KNOXVILLE	TN		05/17/2024		652							652	652			
100164507	GALLATIN	TN		08/21/2024		566							566	566			
100164594	GALLATIN	TN		08/21/2024		566							566	566			
100185650	UNITED KINGDOM	GBR		12/20/2024		1							1		(1)		(1)
100186205	GAINESVILLE	GA		12/27/2024		507							507	507			
100172272	SEASIDE	OR		10/21/2024		623							623	623			
100146680	GERMANTOWN	MD		03/20/2024		496							496	496			
100145172	UNITED KINGDOM	GBR		03/12/2024		(22)							(22)		22		22
100055865	HERRIMAN	UT		03/26/2021		1,539							1,539	1,539			
100171660	PRINCETON	TX		10/16/2024		33,161							33,161	33,161			
100099805	SHAKER HEIGHTS	OH		02/28/2023		626							626	626			
100159373	FORT WORTH	TX		07/15/2024		905							905	905			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		1,546							1,546	1,546			
100140106	JOLIET	IL		01/09/2024		875							875	875			
100148073	CONCORD	NC		04/10/2024		650							650	650			
100178265	TULARE	CA		11/19/2024		671							671	671			
100172337	CUMMING	GA		10/23/2024		462							462	462			
100165136	UNITED KINGDOM	GBR		08/27/2024		(8)							(8)		8		8
100161440	AUBREY	TX		07/29/2024		641							641	641			
100114886	HOUSTON	TX		07/13/2023		570							570	570			
100167665	BUDA	TX		09/19/2024		25,535							25,535	25,535			
100048575	BARTOW	FL		11/20/2020		1,077							1,077	1,077			
100102178	DENVER	CO		04/14/2023		590							590	590			
100100858	YORKVILLE	IL		04/28/2023		1,412							1,412	1,412			
100142676	PENDERGRASS	GA		02/08/2024		871							871	871			
100062983	BLOOMFIELD	NJ		07/01/2021		1,973							1,973	1,973			
100164126	SPRINGFIELD	MA		08/21/2024		555							555	555			
100136547	GULF SHORES	AL		11/20/2023		1,201							1,201	1,201			
100019874	ROUND ROCK	TX		07/30/2018		1,821							1,821	1,821			
100175184	MIAMI	FL		11/05/2024		752							752	752			
100057655	HOLLY SPRINGS	NC		06/30/2021		1,433							1,433	1,433			
100137777	BEREA	KY		12/08/2023		644							644	644			
100114579	BAKERSFIELD	CA		06/29/2023		916							916	916			
100174778	DAVIE	FL		10/31/2024		629							629	629			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078742	LONG BEACH	CA		02/25/2022		1,070							1,070	1,070			
100158737	MESQUITE	TX		07/10/2024		572							572	572			
100079958	PANAMA CITY BEACH	FL		04/25/2022		1,247							1,247	1,247			
100067564	REDMOND	OR		09/23/2021		1,346							1,346	1,346			
100156508	SPRINGFIELD	MA		06/24/2024		571							571	571			
100109358	EUSTIS	FL		06/12/2023		843							843	843			
100025608	METHUEN	MA		09/20/2018		1,004							1,004	1,004			
100164392	RALEIGH	NC		08/21/2024		667							667	667			
100151082	BURLESON	TX		05/08/2024		2,186							2,186	2,186			
100158893	PALM BAY	FL		07/12/2024		2,040							2,040	2,040			
100147415	KATY	TX		05/08/2024		3,071							3,071	3,071			
100165214	TILBURG	NLD		08/28/2024		(62)							(62)		62		62
100135165	HAMDEN	CT		12/15/2023		527							527	527			
100119389	PALM BAY	FL		07/31/2023		789							789	789			
100119059	SCHILLER PARK	IL		07/27/2023		637							637	637			
100101885	HOUSTON	TX		04/06/2023		716							716	716			
100143719	KENT	WA		02/26/2024		510							510	510			
100031322	ANTIOCH	CA		03/29/2019		816							816	816			
100119307	LAYTON	UT		07/31/2023		622							622	622			
100025384	LA PUENTE	CA		09/20/2018		1,396							1,396	1,396			
100134714	DORAL	FL		10/30/2023		575							575	575			
100186511	TOBYHANNA	PA		12/30/2024		565							565	565			
100117240	LEANDER	TX		07/20/2023		1,488							1,488	1,488			
100140779	POMPANO BEACH	FL		01/22/2024		472							472	472			
100047262	LAKE WORTH	FL		11/20/2020		1,016							1,016	1,016			
100137793	PEARLAND	TX		12/08/2023		1,600							1,600	1,600			
100161919	FREDERICK	MD		07/31/2024		506							506	506			
100182525	WENDELL	NC		12/12/2024		22,144							22,144	22,272		129	129
100170387	COLUMBIA	SC		10/08/2024		552							552	552			
100134658	BRICK	NJ		10/30/2023		835							835	835			
100136298	TULARE	CA		11/20/2023		946							946	946			
100168237	SAN ANTONIO	TX		09/20/2024		55,187							55,187	55,187			
100109668	ASHEVILLE	NC		06/16/2023		461							461	461			
100045743	SPOTSWOOD	NJ		11/25/2020		816							816	816			
100168373	OWINGS MILLS	MD		09/25/2024		383							383	383			
100182597	OLATHE	KS		12/12/2024		701							701	701			
100150815	VENUS	TX		05/08/2024		645							645	645			
100048947	ORLANDO	FL		11/20/2020		2,630							2,630	2,630			
100054407	CINCINNATI	OH		03/23/2021		1,561							1,561	1,561			
100156550	MADISON	AL		06/24/2024		656							656	656			
100043072	LORTON	VA		05/28/2020		3,136							3,136	3,136			
100116752	ORLANDO	FL		07/20/2023		1,535							1,535	1,535			
100128428	MANHATTAN	MT		09/15/2023		1,370							1,370	1,370			
100156545	FREDERICK	MD		06/24/2024		656							656	656			
100013235	LOS ANGELES	CA		05/25/2017		925							925	925			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		919							919	919			
100176037	ARLETA	CA		12/20/2024		538							538	538			
100099800	NEW HAVEN	CT		02/28/2023		615							615	615			
100162897	BENTONVILLE	AR		08/12/2024		541							541	541			
4010046212	COLUMBUS	OH		03/22/2023		769							769	769			
100149612	MELISSA	TX		04/26/2024		840							840	840			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170330	CLAYTON	NC		10/08/2024		497							497	497			
100132061	DAWSONVILLE	GA		10/13/2023		10,290							10,290	10,290			
100078887	QUAIL VALLEY	CA		02/24/2022		1,346							1,346	1,346			
100167885	DALLAS	TX		09/20/2024		595							595	595			
100043201	ORLANDO	FL		08/13/2020		1,578							1,578	1,578			
100174178	GREENSBORO	NC		10/31/2024		647							647	647			
100148451	LAND O LAKES	FL		04/12/2024		826							826	826			
100081282	LEBANON	IL		03/18/2022		1,496							1,496	1,496			
100044135	LOS ANGELES	CA		08/19/2020		1,738							1,738	1,738			
100179653	ARAB	AL		11/21/2024		581							581	581			
100154539	KISSIMMEE	FL		06/14/2024		250							250	250			
100135748	RALEIGH	NC		11/10/2023		727							727	727			
100152666	MAGNOLIA	TX		05/17/2024		3,158							3,158	3,158			
100172569	BURLINGTON	WI		10/23/2024		998							998	998			
100109685	EAST HARTFORD	CT		06/16/2023		1,172							1,172	1,172			
100115613	HOLLYWOOD	FL		07/19/2023		529							529	529			
100173162	FRESNO	CA		10/30/2024		634							634	634			
100172773	PASCO	WA		12/06/2024		670							670	670			
100132314	WINTER GARDEN	FL		10/13/2023		8,031							8,031	8,031			
100080976	SCOTTSDALE	AZ		03/18/2022		1,392							1,392	1,392			
100113282	BELLMORE	NY		06/29/2023		1,652							1,652	1,652			
100012597	ROCHESTER HILLS	MI		05/25/2017		1,218							1,218	1,218			
100119050	PHOENIX	AZ		07/27/2023		525							525	525			
100159567	DAVENPORT	FL		07/15/2024		50,190							50,190	50,190			
100048008	HICKORY HILLS	IL		11/20/2020		1,290							1,290	1,290			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		631							631	631			
100155185	RENTON	WA		07/19/2024		898							898	898			
100168570	WESTFIELD	IN		09/25/2024		2,128							2,128	2,128			
100185376	OAKLAND	CA		12/20/2024		646							646	646			
100150889	HEBRON	IN		05/08/2024		943							943	943			
100100109	MEDFORD	OR		03/28/2023		1,151							1,151	1,151			
100138827	NEW ORLEANS	LA		12/21/2023		1,192							1,192	1,192			
100159414	PENDERGRASS	GA		07/15/2024		784							784	784			
100140418	KUNKLETOWN	PA		01/18/2024		593							593	593			
100068467	WORCESTER	MA		08/25/2021		1,274							1,274	1,274			
100169728	COVINGTON	GA		09/30/2024		851							851	851			
100182488	KATY	TX		12/12/2024		1,159							1,159	1,159			
100171459	LAWRENCEVILLE	GA		10/16/2024		762							762	762			
100162588	ANCHORAGE	AK		08/12/2024		575							575	575			
100153185	ELMHURST	IL		05/30/2024		547							547	547			
100088172	FORT PIERCE	FL		10/25/2022		862							862	862			
100172401	ELGIN	TX		10/23/2024		565							565	565			
100116253	DAVENPORT	FL		07/20/2023		1,409							1,409	1,409			
100143596	JACKSONVILLE	FL		02/21/2024		491							491	491			
100168179	FORT COLLINS	CO		09/20/2024		1,628							1,628	1,628			
100119904	SAN TAN VALLEY	AZ		08/10/2023		558							558	558			
100031393	NORWALK	CA		03/29/2019		1,455							1,455	1,455			
100174351	HUNTSVILLE	AL		10/31/2024		865							865	865			
100131990	SPOKANE	WA		10/13/2023		561							561	561			
100081353	WILLIAMSBURG	VA		03/18/2022		1,449							1,449	1,449			
100171195	HENDERSON	NV		11/22/2024		725							725	725			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179963	NORTH CHARLESTON	SC		11/25/2024		567							567	567			
100153344	GREENVILLE	SC		05/30/2024		571							571	571			
100128066	CLAYTON	NC		09/08/2023		691							691	691			
100024555	HUNTINGTON STATION	NY		09/20/2018		2,332							2,332	2,332			
100179903	SAINT CHARLES	IL		11/25/2024		898							898	898			
100057569	DUNEDIN	FL		06/30/2021		4,270							4,270	4,270			
100164430	BILLERICA	MA		08/21/2024		595							595	595			
100175280	GREENVILLE	TX		11/05/2024		647							647	647			
100141662	CASA GRANDE	AZ		01/30/2024		429							429	429			
100128053	CLARKSVILLE	TN		09/08/2023		804							804	804			
100103713	BELTON	MO		05/08/2023		724							724	724			
100076501	TAMPA	FL		12/21/2021		916							916	916			
100140446	MEMPHIS	TN		01/18/2024		572							572	572			
100057677	FORT COLLINS	CO		06/30/2021		1,425							1,425	1,425			
100137698	CARSON CITY	NV		12/08/2023		501							501	501			
100063432	WARSAW	IN		07/01/2021		1,025							1,025	1,025			
100100949	CONROE	TX		04/28/2023		601							601	601			
100185468	WENTZVILLE	MO		12/20/2024		710							710	710			
100173104	KANSAS CITY	MO		10/30/2024		730							730	730			
100137108	GARLAND	TX		11/28/2023		2,652							2,652	2,652			
100081267	GREENVILLE	SC		03/18/2022		1,401							1,401	1,401			
100134440	LAKE PEEKSKILL	NY		10/30/2023		450							450	450			
100128196	LURAY	VA		09/18/2023		670							670	670			
100127573	PINELLAS PARK	FL		09/08/2023		2,667							2,667	2,667			
100181375	MIAMI BEACH	FL		12/06/2024		528							528	528			
100136464	FORT WORTH	TX		11/20/2023		1,086							1,086	1,086			
100068703	ROTTERDAM	NLD		08/30/2021		(45)							(45)		45		45
100164365	VISALIA	CA		08/21/2024		802							802	802			
100147316	SCHIEDAM	NLD		03/27/2024		(80)							(80)		80		80
100155670	POTOMAC	MD		06/18/2024		2,283							2,283	2,283			
100137022	DENTON	TX		11/28/2023		910							910	910			
100179625	INDIANAPOLIS	IN		11/21/2024		620							620	620			
100085134	ENSCHEDE	NLD		07/27/2022		(69)							(69)		69		69
100182156	CAPE CORAL	FL		12/12/2024		602							602	602			
100080331	HEEMSTEDE	NLD		02/22/2022		(54)							(54)		54		54
100172185	CHICAGO	IL		10/17/2024		450							450	450			
100158756	HARVEST	AL		07/10/2024		619							619	619			
100054630	KAPAA	HI		03/23/2021		3,953							3,953	3,953			
100151358	CHARLOTTE	NC		05/10/2024		739							739	739			
100127193	STPETE	FL		08/30/2023		960							960	960			
100173694	HOT SPRINGS	AR		10/30/2024		1,610							1,610	1,610			
100158718	SEATTLE	WA		07/10/2024		393							393	393			
100150045	YOUNGTOWN	AZ		06/07/2024		476							476	476			
100070260	TIEL	NLD		08/31/2021		(27)							(27)		27		27
100169859	COLUMBIA	SC		09/30/2024		1,477							1,477	1,477			
100112856	DOWNEY	CA		06/29/2023		1,052							1,052	1,052			
100121069	NETHERLANDS	NLD		08/28/2023		(118)							(118)		118		118
100119348	DENVER	CO		07/31/2023		787							787	787			
100129819	DACULA	GA		09/27/2023		867							867	867			
100057989	COLLIERVILLE	TN		06/30/2021		1,288							1,288	1,288			
100151330	WEEKI WACHEE	FL		05/10/2024		2,226							2,226	2,226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142016	BROKEN ARROW	OK		02/29/2024		594							594	594			
100119439	ROUND ROCK	TX		07/31/2023		1,317							1,317	1,317			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		1,363							1,363	1,363			
100152723	HAINES CITY	FL		05/17/2024		548							548	548			
100162756	ORLANDO	FL		08/12/2024		3,176							3,176	3,176			
100168374	SAVANNAH	GA		09/25/2024		648							648	648			
100057708	SANTA ROSA BEACH	FL		06/30/2021		1,184							1,184	1,184			
100082009	ZALTBOMMEL	NLD		03/30/2022		(56)							(56)		56		56
100119407	NEW ORLEANS	LA		07/31/2023		695							695	695			
100180281	FATE	TX		11/25/2024		1,576							1,576	1,576			
100048204	RENO	NV		11/20/2020		1,161							1,161	1,161			
100081341	VIRGINIA BEACH	VA		03/18/2022		1,774							1,774	1,774			
100135713	RICHBURG	SC		11/10/2023		811							811	811			
100031876	FORT MYERS	FL		03/29/2019		1,140							1,140	1,140			
100153270	CRESCENT CITY	CA		05/30/2024		663							663	663			
100143299	LUBBOCK	TX		02/16/2024		2,217							2,217	2,217			
100160899	BAKERSFIELD	CA		07/24/2024		1,761							1,761	1,761			
100169606	MILWAUKEE	WI		09/30/2024		3,755							3,755	3,755			
100031108	SACRAMENTO	CA		03/29/2019		1,341							1,341	1,341			
100109636	VERNON	CT		06/14/2023		776							776	776			
100049187	HILO	HI		11/20/2020		1,183							1,183	1,183			
100185377	IDAHO FALLS	ID		12/20/2024		631							631	631			
100171604	CONYERS	GA		10/16/2024		552							552	552			
100127273	BALDWIN	NY		08/30/2023		1,719							1,719	1,719			
100025872	SEATTLE	WA		09/20/2018		936							936	936			
100026223	CHESTERTOWN	MD		09/20/2018		1,261							1,261	1,261			
100185124	NEW ORLEANS	LA		12/20/2024		699							699	699			
100174940	ARLINGTON	TX		10/31/2024		617							617	617			
100148368	SPRING	TX		04/12/2024		748							748	748			
100067778	LITTLE ELM	TX		09/23/2021		186							186	186			
100158754	COVINGTON	GA		07/10/2024		569							569	569			
100164491	MONROE	NC		08/21/2024		6,931							6,931	6,931			
100140122	MIDDLE RIVER	MD		01/09/2024		604							604	604			
100151161	ROANOKE	VA		05/09/2024		869							869	869			
100071858	WEST PALM BEACH	FL		10/14/2021		1,234							1,234	1,234			
100167094	THOMPSONS STATION	TN		09/13/2024		1,065							1,065	1,065			
100065543	PFLUGERVILLE	TX		07/28/2021		1,388							1,388	1,388			
100169114	SAVANNAH	GA		09/27/2024		602							602	602			
100146711	NORTH LAS VEGAS	NV		03/20/2024		563							563	563			
100025393	SELLERSBURG	IN		09/20/2018		1,106							1,106	1,106			
100161092	HOUSTON	TX		07/24/2024		794							794	794			
100159466	PORTSMOUTH	VA		07/15/2024		5,375							5,375	5,615		240	240
100031970	SAN DIEGO	CA		03/29/2019		1,589							1,589	1,589			
100141706	LINDEN	MI		01/30/2024		26,987							26,987	26,987			
100160074	FORT WORTH	TX		07/17/2024		568							568	568			
100186355	MANSFIELD	TX		12/30/2024		776							776	776			
100137571	DECATUR	GA		12/08/2023		620							620	620			
10002961 0	MIAMI	FL		10/26/2018		2,986							2,986	2,986			
100163100	THE VILLAGES	FL		08/13/2024		669							669	669			
100129307	CHARLOTTE	NC		09/25/2023		642							642	642			
100065733	NEWARK	NJ		07/28/2021		1,159							1,159	1,159			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156597	LA VERGNE	TN		06/24/2024		526							526	526			
100135002	MIAMI	FL		10/30/2023		612							612	612			
100158640	JACKSON	TN		07/10/2024		587							587	587			
100049120	NORTH LAUDERDALE	FL		11/20/2020		782							782	782			
100135542	GULF SHORES	AL		11/13/2023		1,007							1,007	1,007			
100135083	SPRING HILL	TN		11/01/2023		1,003							1,003	1,003			
100153252	HUTTO	TX		05/30/2024		1,575							1,575	1,575			
100152342	FORT WORTH	TX		05/17/2024		961							961	961			
100168384	FORT WORTH	TX		09/25/2024		759							759	759			
100057784	ROCKLEDGE	FL		06/30/2021		1,217							1,217	1,217			
100044194	WILMINGTON	CA		08/19/2020		973							973	973			
100079385	LOS BANOS	CA		03/17/2022		1,101							1,101	1,101			
100184536	EWA BEACH	HI		12/17/2024		868							868	868			
100148061	WYLIE	TX		04/10/2024		596							596	596			
100143234	FORT WORTH	TX		02/16/2024		2,682							2,682	2,682			
100115976	BEAUFORT	SC		07/20/2023		632							632	632			
100148248	WOLFFORTH	TX		04/12/2024		665							665	665			
100043041	CHICAGO	IL		05/28/2020		733							733	733			
100185923	GLEN ALLEN	VA		12/26/2024		1,158							1,158	1,158			
100179920	CONWAY	SC		11/25/2024		695							695	695			
100171828	RANSON	WV		10/17/2024		649							649	649			
100149581	THE VILLAGES	FL		04/26/2024		1,068							1,068	1,068			
100136282	CANTONMENT	FL		11/20/2023		556							556	556			
100150961	AUBREY	TX		05/08/2024		741							741	741			
100060221	CHARLOTTE	NC		06/25/2021		1,522							1,522	1,522			
100156836	HACKETTSTOWN	NJ		06/27/2024		589							589	589			
100047883	RANDOLPH	MA		11/20/2020		2,365							2,365	2,365			
100029671	NORTH HILLS	CA		10/26/2018		2,587							2,587	2,587			
100143258	MADERA	CA		02/16/2024		1,023							1,023	1,023			
100130374	MORONGO VALLEY	CA		09/28/2023		407							407	407			
100029747	WHITTIER	CA		10/26/2018		4,639							4,639	4,639			
100182373	CHARLOTTE	NC		12/12/2024		559							559	559			
100101648	HAINES CITY	FL		04/26/2023		851							851	851			
100131995	BOERNE	TX		10/13/2023		643							643	643			
100135539	GULF SHORES	AL		11/13/2023		931							931	931			
100099806	KINGSTON	NY		02/28/2023		551							551	551			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		1,236							1,236	1,236			
100138346	BAKERSFIELD	CA		12/18/2023		502							502	502			
100164599	KANNAPOLIS	NC		08/21/2024		566							566	566			
100115954	YREKA	CA		07/20/2023		668							668	668			
100182180	SAN ANTONIO	TX		12/12/2024		688							688	688			
100172948	LAKELAND	FL		10/25/2024		463							463	463			
100153856	ENNIS	TX		06/05/2024		721							721	721			
100132553	NEDERLAND	TX		11/03/2023		908							908	908			
100131937	BATAVIA	IL		10/13/2023		3,601							3,601	3,601			
100055821	WOODFORD	VA		03/23/2021		3,636							3,636	3,636			
100028384	GRASS VALLEY	CA		10/26/2018		1,127							1,127	1,127			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		874							874	874			
100133690	VIRGINIA BEACH	VA		10/23/2023		705							705	705			
100065687	SALINAS	CA		07/28/2021		1,331							1,331	1,331			
100091599	BRYAN	TX		03/07/2023		476							476	476			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143327	LOGANVILLE	GA		02/16/2024		957							957	957			
100110698	SAINT PETERSBURG	FL		08/11/2023		615							615	615			
100137646	RALEIGH	NC		12/08/2023		576							576	576			
100144960	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100165447	CONCORD	NC		08/29/2024		600							600	600			
100110575	CHARLOTTE	NC		06/30/2023		780							780	780			
100142693	FAIRHOPE	AL		02/08/2024		832							832	832			
100151225	FORT WORTH	TX		05/10/2024		988							988	988			
100167669	FORNEY	TX		09/19/2024		613							613	613			
100128789	CONROE	TX		09/21/2023		865							865	865			
100026294	CHADDS FORD	PA		09/20/2018		1,060							1,060	1,060			
100174338	LAWRENCEBURG	KY		10/31/2024		577							577	577			
100141306	MISSION	TX		01/30/2024		394							394	394			
100147738	BRIGHTON	MI		04/08/2024		4,924							4,924	4,924			
100120307	MOBILE	AL		08/18/2023		539							539	539			
100170141	PROVO	UT		10/08/2024		589							589	589			
100135759	CHARLOTTE	NC		11/10/2023		707							707	707			
100181249	MCKINNEY	TX		12/06/2024		630							630	630			
100119956	HENDERSON	NV		08/11/2023		867							867	867			
100110506	SAN DIEGO	CA		06/30/2023		8,045							8,045	8,045			
100145446	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		1,525							1,525	1,525			
100151359	LIBERTY HILL	TX		05/10/2024		667							667	667			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		591							591	591			
100144552	WESLEY CHAPEL	FL		04/26/2024		915							915	915			
100175851	MONTICELLO	NY		11/12/2024		638							638	638			
100068459	BOISE	ID		08/25/2021		2,163							2,163	2,163			
100131965	CASA GRANDE	AZ		10/13/2023		628							628	628			
100071604	METAIRIE	LA		10/14/2021		1,311							1,311	1,311			
100011948	YOUNTVILLE	CA		03/08/2017		1,203							1,203	1,203			
100167577	HAW RIVER	NC		09/19/2024		898							898	898			
100141781	POINCIANA	FL		01/30/2024		608							608	608			
100023877	RICHMOND	VA		09/10/2018		2,046							2,046	2,046			
100164300	BOWIE	MD		08/21/2024		699							699	699			
100181875	KATY	TX		12/12/2024		748							748	748			
100143027	FREDERICK	MD		02/12/2024		1,109							1,109	1,109			
100160219	HOUSTON	TX		07/18/2024		792							792	792			
100029061	FERNANDINA BEACH	FL		10/26/2018		1,539							1,539	1,539			
100178246	LOS ANGELES	CA		11/19/2024		755							755	755			
100185914	ORLAND PARK	IL		12/26/2024		491							491	491			
100148830	CAPE CORAL	FL		04/17/2024		1,191							1,191	1,191			
100026985	HICKSVILLE	NY		09/26/2018		2,372							2,372	2,372			
100159384	RANSON	WV		07/15/2024		645							645	645			
100169181	TOMBALL	TX		09/27/2024		6,316							6,316	6,316			
100158028	WAKE FOREST	NC		07/09/2024		578							578	578			
100167951	WOODSTOCK	VA		09/20/2024		628							628	628			
100101657	SAINT PETERSBURG	FL		04/26/2023		881							881	881			
100173792	HOUSTON	TX		10/30/2024		568							568	568			
100049552	DES PLAINES	IL		11/20/2020		916							916	916			
100180867	UNITED KINGDOM	GBR		11/27/2024		(2)							(2)		2		2
100133561	SANTA ROSA	CA		10/23/2023		628							628	628			

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100139638	SAN ANTONIO	TX		12/28/2023		570							570	570			
100168607	EASLEY	SC		09/25/2024		3,461							3,461	3,461			
100031239	MARLBORO	NJ		03/29/2019		1,536							1,536	1,536			
100045512	SUNLAND	CA		11/25/2020		1,711							1,711	1,711			
100174308	WILSON	NC		10/31/2024		1,681							1,681	1,681			
100070451	BANDON	OR		09/23/2021		1,516							1,516	1,516			
100140412	KATY	TX		01/18/2024		574							574	574			
100043188	MASSAPEQUA	NY		05/28/2020		2,260							2,260	2,260			
100011718	LYNNWOOD	WA		03/08/2017		923							923	923			
100081266	AURORA	CO		03/18/2022		1,392							1,392	1,392			
100169151	CHARLOTTE	NC		09/27/2024		564							564	564			
100126338	DAVENPORT	FL		08/30/2023		647							647	647			
100028221	WHITE LAKE	MI		10/26/2018		1,308							1,308	1,308			
100128150	WINTER HAVEN	FL		09/18/2023		928							928	928			
100120133	CHESAPEAKE	VA		08/11/2023		778							778	778			
100134431	ROWLETT	TX		10/30/2023		837							837	837			
100101887	FORT LAUDERDALE	FL		04/06/2023		411							411	411			
100060131	VERO BEACH	FL		06/25/2021		1,188							1,188	1,188			
100138921	ST CHARLES	IL		12/21/2023		864							864	864			
100012836	GARNERVILLE	NY		05/25/2017		1,087							1,087	1,087			
100026615	SUISUN	CA		09/26/2018		1,141							1,141	1,141			
100071940	SAINT PETERSBURG	FL		11/19/2021		2,923							2,923	2,923			
100170372	WEED	CA		10/08/2024		550							550	550			
100156437	BALTIMORE	MD		06/24/2024		566							566	566			
100028349	PHOENIX	AZ		10/26/2018		1,507							1,507	1,507			
100084799	VANCOUVER	WA		08/02/2022		858							858	858			
100140099	SANTAQUIN	UT		01/09/2024		2,077							2,077	2,077			
100153617	MERIDEN	CT		05/31/2024		493							493	493			
100081141	TEMPE	AZ		03/18/2022		2,785							2,785	2,785			
100026543	VALLEJO	CA		09/26/2018		992							992	992			
100180614	ANAHEIM	CA		11/26/2024		1,329							1,329	1,329			
100137091	LOGANVILLE	GA		11/28/2023		4,097							4,097	4,097			
100014287	LANCASTER	CA		09/27/2017		1,859							1,859	1,859			
100133669	MONROE	NC		10/23/2023		631							631	631			
100142757	BROOKLYN PARK	MN		02/08/2024		1,190							1,190	1,190			
100129283	PRINCETON	TX		09/25/2023		686							686	686			
100080437	N LAS VEGAS	NV		03/10/2022		996							996	996			
100110290	CHARLOTTE	NC		06/30/2023		710							710	710			
100170275	WAKE FOREST	NC		10/08/2024		712							712	712			
100126801	TRACY	CA		08/30/2023		2,019							2,019	2,019			
100137281	NETHERLANDS	NLD		11/28/2023		(100)							(100)		100		100
100043651	GILLETTE	WY		08/13/2020		446							446	446			
100149356	PLANO	TX		04/24/2024		1,161							1,161	1,161			
100133336	KISSIMMEE	FL		11/29/2023		610							610	610			
100081485	ATLANTA	GA		03/18/2022		1,532							1,532	1,532			
100169243	SPICEWOOD	TX		09/27/2024		584							584	584			
100115821	ROSEMOUNT	MN		07/20/2023		951							951	951			
100076347	KENNEWICK	WA		01/07/2022		930							930	930			
100126391	MARIETTA	GA		08/30/2023		635							635	635			
100152708	ZEBULON	NC		05/17/2024		777							777	777			
100114842	MILLVILLE	DE		07/10/2023		1,011							1,011	1,011			

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100182615	FORT WORTH	TX		12/12/2024		678							678	678			
100173367	GLENDALE	AZ		10/30/2024		687							687	687			
100165624	FORT WORTH	TX		10/04/2024		435							435	435			
100161761	PHILADELPHIA	PA		07/31/2024		520							520	520			
100109349	HAINES CITY	FL		06/12/2023		931							931	931			
100143036	MANVILLE	NJ		02/12/2024		2,510							2,510	2,510			
100028986	ROCKVILLE	MD		10/26/2018		1,810							1,810	1,810			
100143700	MANVILLE	NJ		02/22/2024		21							21	21			
100137607	CAPE CORAL	FL		12/08/2023		1,166							1,166	1,166			
100115887	NORTH PORT	FL		07/20/2023		751							751	751			
100144281	LEHIGH ACRES	FL		03/07/2024		849							849	849			
100133696	DACULA	GA		10/23/2023		3,228							3,228	3,228			
100182172	PERRY	GA		12/12/2024		584							584	584			
100025402	MORENO VALLEY	CA		09/20/2018		2,682							2,682	2,682			
100120213	SANDSTON	VA		08/18/2023		321							321	321			
100133072	LA GRANGE	KY		11/29/2023		559							559	559			
100025259	WILMINGTON	CA		09/20/2018		998							998	998			
100078446	RIALTO	CA		01/21/2022		1,037							1,037	1,037			
100023592	ROUND ROCK	TX		09/04/2018		1,916							1,916	1,916			
100182703	SUNSET BEACH	NC		12/12/2024		563							563	563			
100158723	CARTERSVILLE	GA		07/10/2024		707							707	707			
100152613	PENSACOLA	FL		05/17/2024		589							589	589			
100068340	MIAMI	FL		08/25/2021		1,302							1,302	1,302			
100091174	BRANSON WEST	MO		01/31/2023		841							841	841			
100162958	SEFFNER	FL		08/12/2024		573							573	573			
100171401	EL MIRAGE	AZ		10/16/2024		704							704	704			
100013966	WAILUKU	HI		05/25/2017		1,306							1,306	1,306			
100111528	BELLINGHAM	WA		06/29/2023		819							819	819			
100167654	LEBANON	TN		09/19/2024		1,261							1,261	1,261			
100168715	PASCO	WA		09/25/2024		596							596	596			
100013752	DEALE	MD		05/25/2017		1,002							1,002	1,002			
100175353	LANCASTER	PA		11/05/2024		748							748	748			
100168046	ANGIER	NC		09/20/2024		2,039							2,039	2,039			
100148683	CLINTON	CT		04/16/2024		534							534	534			
100132102	FORT MYERS	FL		10/13/2023		610							610	610			
100054125	MAPLE VALLEY	WA		03/23/2021		626							626	626			
100141735	COLTON	CA		01/30/2024		393							393	393			
100081435	WENDELL	NC		03/18/2022		1,338							1,338	1,338			
100165459	CHARLOTTE	NC		08/29/2024		585							585	585			
100091181	BRANSON WEST	MO		01/31/2023		841							841	841			
100168083	NORTH LAS VEGAS	NV		09/20/2024		4,832							4,832	4,832			
100143489	DENVER	CO		02/21/2024		466							466	466			
100128016	CLARKSVILLE	TN		09/08/2023		833							833	833			
100164821	LEAGUE CITY	TX		08/26/2024		1,655							1,655	1,655			
100140021	WEST WILDWOOD	NJ		01/09/2024		1,966							1,966	1,966			
100060224	MANCHESTER	NH		06/25/2021		1,374							1,374	1,374			
100129821	DACULA	GA		09/27/2023		859							859	859			
100166958	LILBURN	GA		09/13/2024		559							559	559			
100156630	NEW ORLEANS	LA		06/24/2024		585							585	585			
100181216	HOUSTON	TX		12/06/2024		679							679	679			
100137644	FORT WORTH	TX		12/08/2023		550							550	550			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083516	MIAMI	FL		06/06/2022		740							740	740			
100163044	MODESTO	CA		08/13/2024		593							593	593			
100156640	PORT ORANGE	FL		06/24/2024		521							521	521			
100153472	ROTONDA WEST	FL		05/30/2024		592							592	592			
100131744	MANCHESTER	TN		10/06/2023		2,058							2,058	2,058			
100156671	NAUGATUCK	CT		06/24/2024		488							488	488			
100076776	PORTLAND	OR		12/27/2021		1,019							1,019	1,019			
100025261	CORONA	CA		09/20/2018		912							912	912			
100159500	LAS VEGAS	NV		07/15/2024		1,375							1,375	1,375			
100092026	LINDEN	NJ		02/09/2023		648							648	648			
100132075	MONSEY	NY		10/13/2023		756							756	756			
100143257	TUCSON	AZ		02/16/2024		678							678	678			
100175276	CHARLOTTE	NC		11/05/2024		748							748	748			
100045796	HENDERSON	NV		11/25/2020		1,050							1,050	1,050			
100168366	KENNESAW	GA		09/25/2024		2,718							2,718	2,718			
100014073	SAN JACINTO	CA		05/25/2017		1,809							1,809	1,809			
100149304	SAINT PETERSBURG	FL		04/24/2024		601							601	601			
100161882	DECATUR	GA		07/31/2024		551							551	551			
100135847	MATTHEWS	NC		11/10/2023		645							645	645			
100143037	MANVILLE	NJ		02/12/2024		2,355							2,355	2,355			
100170075	FOLEY	AL		10/08/2024		563							563	563			
100088909	LUTZ	FL		11/15/2022		316							316	316			
100109323	SAINT LOUIS	MO		06/12/2023		775							775	775			
100172419	POOLER	GA		10/23/2024		687							687	687			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		1,078							1,078	1,078			
100034057	DUBLIN	IRL		06/21/2019		4,695							4,695	5,053	278	80	358
100030650	FREDERICKSBURG	VA		04/09/2019		1,250							1,250	1,250			
100179990	SUNRISE BEACH	MO		11/25/2024		562							562	562			
100130335	BAYTOWN	TX		09/28/2023		364							364	364			
100127095	WINDSOR	VA		08/30/2023		375							375	375			
100065783	BAKERSFIELD	CA		07/28/2021		1,456							1,456	1,456			
100158031	APEX	NC		07/09/2024		644							644	644			
100014317	TACOMA	WA		09/27/2017		814							814	814			
100079068	RENO	NV		02/24/2022		1,645							1,645	1,645			
100028462	CHICAGO	IL		10/26/2018		909							909	909			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		3,064							3,064	3,064			
100161047	BENTONVILLE	AR		07/24/2024		3,060							3,060	3,060			
100091440	NUTLEY	NJ		02/22/2023		692							692	692			
100152423	KYLE	TX		05/17/2024		1,206							1,206	1,206			
100142717	SAN MARCOS	TX		02/08/2024		757							757	757			
100180058	THE VILLAGES	FL		11/25/2024		674							674	674			
100081197	LITCHFIELD PARK	AZ		03/18/2022		1,357							1,357	1,357			
100138186	KISSIMMEE	FL		12/14/2023		525							525	525			
100101806	BRICK TOWNSHIP	NJ		03/31/2023		564							564	564			
100090336	MODESTO	CA		12/22/2022		569							569	569			
100100957	NAVARRE	FL		04/28/2023		966							966	966			
100111462	LEAWOOD	KS		06/29/2023		2,142							2,142	2,142			
100081062	FAIRBURN	GA		03/18/2022		1,447							1,447	1,447			
100143106	MONTEAGLE	TN		02/16/2024		359							359	359			
100091259	JOSHUA TREE	CA		01/31/2023		492							492	492			
100164326	PENDERGRASS	GA		08/21/2024		779							779	779			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108149	ARLINGTON	VA		05/24/2023		474							474	474			
100174901	MEAD	WA		10/31/2024		637							637	637			
100141321	KISSIMMEE	FL		01/30/2024		482							482	482			
100114147	AZUSA	CA		06/29/2023		1,484							1,484	1,484			
100114989	CHARLOTTE	NC		07/14/2023		2,335							2,335	2,335			
100117121	STATEN ISLAND	NY		07/20/2023		2,744							2,744	2,744			
100175675	ADDISON	IL		11/12/2024		581							581	581			
100161371	FORNEY	TX		07/25/2024		721							721	721			
100119198	WINCHESTER	VA		07/31/2023		623							623	623			
100168595	SHERIDAN	IN		09/25/2024		595							595	595			
100065422	LEADVILLE	CO		07/28/2021		1,327							1,327	1,327			
100082652	AVENTURA	FL		04/14/2022		1,461							1,461	1,461			
100182610	WENTZVILLE	MO		12/12/2024		637							637	637			
100014523	COMPTON	CA		09/27/2017		807							807	807			
100032086	FREMONT	CA		03/29/2019		1,632							1,632	1,632			
100073364	LUBBOCK	TX		11/01/2021		1,495							1,495	1,495			
100178355	CROWLEY	TX		11/20/2024		569							569	569			
100153172	FORNEY	TX		05/30/2024		613							613	613			
100154836	APOLLO BEACH	FL		07/19/2024		739							739	739			
100134534	PALM COAST	FL		10/30/2023		509							509	509			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		590							590	590			
100028450	JAMAICA PLAIN	MA		10/26/2018		3,950							3,950	3,950			
100159231	CONCORD	NC		07/15/2024		625							625	625			
100135105	MARIETTA	GA		11/01/2023		635							635	635			
100153063	NEW ORLEANS	LA		06/27/2024		428							428	428			
100165989	LEANDER	TX		09/06/2024		559							559	559			
100147823	SAN ANTONIO	TX		04/08/2024		599							599	599			
100185895	SAN BERNARDINO	CA		12/26/2024		407							407	407			
100027885	HARRISON	NJ		10/26/2018		1,357							1,357	1,357			
100140423	WINCHESTER	VA		01/18/2024		636							636	636			
100163037	READING	PA		08/13/2024		576							576	576			
100102922	ATLANTA	GA		06/22/2023		2,067							2,067	2,067			
100081128	SAGINAW	TX		03/18/2022		1,304							1,304	1,304			
100162318	SHAFTER	CA		08/05/2024		536							536	536			
100127526	WILMINGTON	DE		09/08/2023		640							640	640			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		539							539	539			
100171611	FAYETTEVILLE	AR		10/16/2024		668							668	668			
100179516	HOUSTON	TX		11/21/2024		1,002							1,002	1,002			
100120933	LELAND	NC		08/30/2023		1,391							1,391	1,391			
100141689	CHARLOTTE	NC		01/30/2024		535							535	535			
100099790	LANTANA	FL		02/28/2023		683							683	683			
100110879	POUGHKEEPSIE	NY		06/29/2023		2,919							2,919	2,919			
100136336	CIBOLO	TX		11/20/2023		930							930	930			
100186730	DAVENPORT	FL		12/31/2024		102,692							102,692	102,692			
100166196	FORT WORTH	TX		09/09/2024		688							688	688			
100179619	LYONS	CO		11/21/2024		579							579	579			
100165387	CELINA	TX		08/29/2024		1,301							1,301	1,301			
100172308	LEANDER	TX		10/21/2024		1,544							1,544	1,544			
100164394	LAS VEGAS	NV		08/21/2024		2,522							2,522	2,522			
100162998	ARLINGTON HEIGHTS	IL		08/12/2024		609							609	609			
100136633	WEST JORDAN	UT		11/22/2023		544							544	544			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100185327	WAXAHACHIE	TX		12/20/2024		765							765	765			
100182037	FOREST	VA		12/12/2024		627							627	627			
100120733	LAS VEGAS	NV		08/25/2023		626							626	626			
100152366	CASA GRANDE	AZ		05/17/2024		645							645	645			
100115917	SPRING HILL	FL		07/20/2023		2,090							2,090	2,090			
100071835	NEWTON	NJ		10/14/2021		2,052							2,052	2,052			
100160156	STATESVILLE	NC		07/17/2024		814							814	814			
100139058	NEW ROCHELLE	NY		12/28/2023		581							581	581			
100082724	DEN HAAG	NLD		04/27/2022		(23)							(23)		23		23
100134782	WINTER SPRINGS	FL		10/30/2023		479							479	479			
100156614	FAYETTEVILLE	AR		06/24/2024		536							536	536			
100110470	ASHEVILLE	NC		06/30/2023		695							695	695			
100046304	PORT SAINT LUCIE	FL		11/25/2020		894							894	894			
100091141	NORTH PORT	FL		01/31/2023		834							834	834			
100145312	UNITED KINGDOM	GBR		03/12/2024		(55)							(55)		55		55
100172374	WINTER HAVEN	FL		10/23/2024		640							640	640			
100145568	UNITED KINGDOM	GBR		03/12/2024		5,565						(5,580)	(15)		15		15
100136723	MIAMI	FL		01/25/2024		506							506	506			
100013437	PASADENA	MD		05/25/2017		1,847							1,847	1,847			
100029846	SAN FERNANDO	CA		10/26/2018		1,089							1,089	1,089			
100102812	OCALA	FL		06/22/2023		426							426	426			
100135486	RHOME	TX		11/13/2023		935							935	935			
100169169	WATAUGA	TX		09/27/2024		682							682	682			
100149072	VESTAL	NY		04/19/2024		592							592	592			
100139070	PEMBROKE PINES	FL		12/28/2023		589							589	589			
100151651	HASLET	TX		05/10/2024		718							718	718			
100128110	SPRINGFIELD	TN		09/08/2023		715							715	715			
100120083	POCONO LAKE	PA		08/11/2023		630							630	630			
100083300	ARNHEM	NLD		05/27/2022		(60)							(60)		60		60
100179549	WARRENVILLE	IL		11/21/2024		759							759	759			
100136070	PACOIMA	CA		11/16/2023		627							627	627			
100161002	FORT MYERS	FL		07/24/2024		1,166							1,166	1,166			
100064323	MIDDLETOWN	DE		07/01/2021		1,965							1,965	1,965			
100169609	LUBBOCK	TX		09/30/2024		837							837	837			
100157915	OSAGE BEACH	MO		07/09/2024		597							597	597			
100157916	LITTLE RIVER	SC		07/09/2024		738							738	738			
100146657	JACKSONVILLE	FL		03/20/2024		439							439	439			
100158968	MANOR	TX		08/15/2024		651							651	651			
100078560	AMSTERDAM	NLD		01/26/2022		(30)							(30)		30		30
100182623	PINETOP	AZ		12/12/2024		756							756	756			
100084331	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		(70)							(70)		70		70
100179691	JORDAN	MN		11/21/2024		604							604	604			
100162959	FOREST	VA		08/12/2024		968							968	968			
100133586	EAST RIDGE	TN		10/23/2023		645							645	645			
100119462	KINGSLAND	GA		07/31/2023		639							639	639			
100159911	MILTON	FL		08/16/2024		473							473	473			
100149085	POMPANO BEACH	FL		04/19/2024		447							447	447			
100139960	OCALA	FL		01/09/2024		704							704	704			
100128221	AMERICAN CANYON	CA		09/14/2023		697							697	697			
100135221	MYRTLE BEACH	SC		11/08/2023		996							996	996			
100120097	WORCESTER	MA		08/11/2023		650							650	650			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169861	ZEBULON	NC		09/30/2024		661							661	661			
100180309	WESTAMPTON	NJ		11/25/2024		650							650	650			
100068194	CERES	CA		08/25/2021		1,407							1,407	1,407			
100149498	KANSAS CITY	MO		04/24/2024		641							641	641			
100186432	FORT WORTH	TX		12/30/2024		767							767	767			
100147597	AURORA	IL		04/04/2024		562							562	562			
100174666	LYNDHURST	OH		10/31/2024		452							452	452			
100065613	CINCINNATI	OH		07/28/2021		1,184							1,184	1,184			
100100722	GREELEY	CO		04/28/2023		2,173							2,173	2,173			
100169455	CAPE CORAL	FL		09/30/2024		999							999	999			
100167877	GARLAND	TX		09/20/2024		964							964	964			
100138268	DENVER	CO		12/15/2023		426							426	426			
100128105	PETERSBURG	TN		09/08/2023		853							853	853			
100065485	JOSHUA TREE	CA		07/28/2021		1,314							1,314	1,314			
100135734	MIDLOTHIAN	VA		11/10/2023		605							605	605			
100029537	YUMA	AZ		10/26/2018		4,096							4,096	4,096			
100012709	BIG BEAR CITY	CA		05/25/2017		1,056							1,056	1,056			
100031669	ORANGE	CA		03/29/2019		2,353							2,353	2,353			
100176774	SAINT JOHNS	FL		11/15/2024		838							838	838			
100128122	ALABASTER	AL		09/08/2023		696							696	696			
100174358	NEWARK	OH		10/31/2024		511							511	511			
100144596	LEES SUMMIT	MO		03/13/2024		1,139							1,139	1,139			
100134839	RALEIGH	NC		10/30/2023		627							627	627			
100101549	RALEIGH	NC		04/26/2023		777							777	777			
100161064	MANHATTAN	KS		07/24/2024		536							536	536			
100180210	WATERFORD	CT		11/25/2024		686							686	686			
100148452	AVE MARIA	FL		04/12/2024		820							820	820			
100151049	BOTHELL	WA		05/08/2024		1,839							1,839	1,839			
100160150	CHESTER	VA		07/17/2024		654							654	654			
100091428	WHITTIER	NC		02/22/2023		3,979							3,979	3,979			
100043583	LOS ANGELES	CA		08/13/2020		825							825	825			
100158081	GLENROCK	WY		07/09/2024		606							606	606			
100091401	BRADENTON	FL		02/22/2023		871							871	871			
100170222	ANCHORAGE	AK		10/08/2024		676							676	676			
100144060	CLEAR SPRING	MD		03/07/2024		533							533	533			
100141488	OSAWATOMIE	KS		01/30/2024		537							537	537			
100025026	NORTH LAS VEGAS	NV		09/20/2018		802							802	802			
100111384	PROSPECT PARK	NJ		06/29/2023		776							776	776			
100158596	HOUSTON	TX		07/10/2024		585							585	585			
100154907	JACKSONVILLE	FL		07/19/2024		1,384							1,384	1,384			
100135097	HENDERSON	NV		11/01/2023		811							811	811			
100048103	HUNTERSVILLE	NC		11/20/2020		449							449	449			
100166133	ANGIER	NC		09/09/2024		593							593	593			
100048790	HAUPPAUGE	NY		11/20/2020		1,252							1,252	1,252			
100055273	BAYVILLE	NJ		03/23/2021		1,061							1,061	1,061			
100185186	WEEKI WACHEE	FL		12/20/2024		491							491	491			
100152535	ESSEX	MD		05/17/2024		540							540	540			
100117153	CENTEREACH	NY		07/20/2023		964							964	964			
100137027	FORT WORTH	TX		11/28/2023		895							895	895			
100163067	CONOWINGO	MD		08/13/2024		610							610	610			
100012951	CLERMONT	FL		05/25/2017		1,270							1,270	1,270			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151548	KATY	TX		05/10/2024		1,407							1,407	1,407			
100136370	MANCHESTER	TN		11/20/2023		1,881							1,881	1,881			
100151294	BALTIMORE	MD		05/10/2024		2,018							2,018	2,018			
100157882	BIRMINGHAM	AL		07/09/2024		5,258							5,258	5,258			
100168093	PROVIDENCE	RI		09/20/2024		7,602							7,602	7,602			
100149196	TURLOCK	CA		04/22/2024		619							619	619			
100136302	POINCIANA	FL		11/20/2023		1,144							1,144	1,144			
100101588	WASHINGTON	UT		04/26/2023		692							692	692			
100161051	COQUILLE	OR		07/24/2024		626							626	626			
100144025	PROVIDENCE	RI		03/07/2024		686							686	686			
100110474	ORLANDO	FL		06/30/2023		763							763	763			
100140416	PACE	FL		01/18/2024		4,760							4,760	4,760			
100135464	LELAND	NC		11/13/2023		898							898	898			
100061903	EAST BRUNSWICK	NJ		07/01/2021		1,344							1,344	1,344			
100128161	ATLANTA	GA		09/18/2023		735							735	735			
100024956	OXNARD	CA		09/20/2018		1,098							1,098	1,098			
100171180	HENDERSON	NV		11/22/2024		767							767	767			
100132143	WILMINGTON	NC		10/13/2023		605							605	605			
100014060	ONTARIO	CA		05/25/2017		1,359							1,359	1,359			
100143048	BRIDGETON	NJ		02/14/2024		329							329	329			
100159278	STATESVILLE	NC		07/15/2024		1,652							1,652	1,652			
100159429	KATY	TX		07/15/2024		563							563	563			
100185059	BAKERSFIELD	CA		12/20/2024		2,399							2,399	2,399			
100148941	FORT PIERCE	FL		04/17/2024		528							528	528			
100119480	MIDLAND	TX		07/31/2023		874							874	874			
100165974	SPARKS	NV		09/06/2024		2,469							2,469	2,469			
100084307	WINTERSWIJK	NLD		06/30/2022		(54)							(54)		54		54
100079605	PORT SAINT LUCIE	FL		04/25/2022		719							719	719			
100102576	NORTH PORT	FL		06/07/2023		434							434	434			
100164355	MUNFORD	TN		08/21/2024		800							800	800			
100140082	MANCHESTER	CT		01/09/2024		591							591	591			
100156540	MYRTLE BEACH	SC		06/24/2024		540							540	540			
100181240	BELLEVUE	NE		12/06/2024		555							555	555			
100081114	CARY	NC		03/18/2022		1,748							1,748	1,748			
100179352	WAXHAW	NC		12/27/2024		1,201							1,201	1,201			
100132138	FORT WORTH	TX		10/13/2023		904							904	904			
100165435	AUSTIN	TX		08/29/2024		699							699	699			
100147965	CYPRESS	TX		04/08/2024		686							686	686			
100182499	RALEIGH	NC		12/12/2024		679							679	679			
100060148	FORT LAUDERDALE	FL		06/25/2021		1,295							1,295	1,295			
100138317	GRANBURY	TX		12/18/2023		687							687	687			
100164747	HARTFIELD	VA		08/26/2024		2,633							2,633	2,633			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		560							560	560			
100149862	SNELLVILLE	GA		04/29/2024		725							725	725			
100090021	AGOURA HILLS	CA		01/13/2023		642							642	642			
100186590	SAN ANTONIO	TX		12/30/2024		882							882	882			
100161688	AMSTERDAM	NLD		07/29/2024		(34)							(34)		34		34
100076779	STAFFORD	VA		12/27/2021		1,156							1,156	1,156			
100173059	OAKWOOD	GA		10/25/2024		386							386	386			
100151308	KYLE	TX		05/10/2024		726							726	726			
100169756	LIBERTY LAKE	WA		09/30/2024		625							625	625			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152420	FERNLEY	NV		05/17/2024		578							578	578			
100108025	GROVELAND	FL		05/25/2023		967							967	967			
100100302	CHICAGO	IL		03/24/2023		2,170							2,170	2,170			
100181303	COLTON	CA		12/06/2024		566							566	566			
100148873	DURHAM	NC		04/17/2024		53,534							53,534	53,534			
100140360	ROYSE CITY	TX		01/18/2024		2,593							2,593	2,593			
100167865	TUCSON	AZ		09/20/2024		615							615	615			
100119953	SANTA ROSA	CA		08/11/2023		767							767	767			
100118675	JACKSONVILLE	FL		07/25/2023		493							493	493			
100181582	MONTICELLO	NY		12/09/2024		561							561	561			
100178221	BALDWIN PARK	CA		11/19/2024		3,372							3,372	3,372			
100131635	SHIRLEY	NY		10/06/2023		634							634	634			
100148362	SAINT AUGUSTINE	FL		04/12/2024		861							861	861			
100169425	LITTLE ELM	TX		09/30/2024		2,112							2,112	2,112			
100182154	BRANDON	FL		12/12/2024		575							575	575			
100164362	PILOT POINT	TX		08/21/2024		802							802	802			
100169095	CEDAR CITY	UT		09/27/2024		705							705	705			
100169098	CEDAR CITY	UT		09/27/2024		705							705	705			
100108367	HOLYOKE	MA		05/25/2023		830							830	830			
100115898	KYLE	TX		07/20/2023		833							833	833			
100127063	NEW CITY	NY		08/30/2023		2,501							2,501	2,501			
100134342	PHOENIX	AZ		10/27/2023		535							535	535			
100115679	ROCKWALL	TX		07/20/2023		19,563							19,563	19,563			
100114649	CHARLOTTE	NC		06/29/2023		466							466	466			
100175379	KYLE	TX		11/05/2024		831							831	831			
100025209	QUAIL VALLEY	CA		09/20/2018		981							981	981			
100171934	CONROE	TX		10/17/2024		743							743	743			
100146594	NORTH CHARLESTON	SC		03/20/2024		3,609							3,609	3,609			
100133671	PARLIN	NJ		10/23/2023		628							628	628			
100160211	LELAND	NC		07/18/2024		781							781	781			
100030308	LORTON	VA		12/20/2018		4,548							4,548	4,548			
100144200	HOUSTON	TX		03/07/2024		755							755	755			
100043311	BLYTHEWOOD	SC		08/13/2020		1,671							1,671	1,671			
100158877	WILMINGTON	VT		07/12/2024		1,516							1,516	1,516			
100118707	NEW LONDON	CT		07/25/2023		570							570	570			
100162947	HASLET	TX		08/12/2024		639							639	639			
100151601	LEANDER	TX		05/10/2024		713							713	713			
100028670	STAMFORD	CT		10/26/2018		1,083							1,083	1,083			
100070418	CANYON COUNTRY	CA		09/23/2021		1,446							1,446	1,446			
100152511	WALDORF	MD		05/17/2024		734							734	734			
100182414	ARLINGTON	TX		12/12/2024		681							681	681			
100170229	WAUKEE	IA		10/08/2024		695							695	695			
100135738	TEANECK	NJ		11/10/2023		675							675	675			
100055815	JEFFERSONVILLE	IN		03/23/2021		1,959							1,959	1,959			
100091680	ARIZONA CITY	AZ		01/27/2023		718							718	718			
100078916	OAKLAND	CA		02/24/2022		1,293							1,293	1,293			
100148289	ITASCA	IL		04/12/2024		1,635							1,635	1,635			
100110641	LAS VEGAS	NV		06/30/2023		624							624	624			
100118757	CAPE CANAVERAL	FL		07/25/2023		564							564	564			
100153216	GUTHRIE	OK		05/30/2024		2,508							2,508	2,508			
100119460	DURHAM	NC		07/31/2023		1,748							1,748	1,748			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102712	YORKTOWN	VA		06/22/2023		16,912							16,912	16,912			
100068077	NORTH YARMOUTH	ME		09/23/2021		1,611							1,611	1,611			
100179996	MASCOT	TN		11/25/2024		678							678	678			
100185343	DURHAM	NC		12/20/2024		626							626	626			
100159216	TAMPA	FL		07/15/2024		623							623	623			
100162855	FULSHEAR	TX		08/12/2024		801							801	801			
100108323	DOUGLASVILLE	GA		05/24/2023		592							592	592			
100134957	MURRAY	UT		10/30/2023		579							579	579			
100168382	SAINT AUGUSTINE	FL		09/25/2024		865							865	865			
100167559	FARMERSVILLE	TX		09/19/2024		559							559	559			
100180054	PORTERFIELD	WI		11/25/2024		651							651	651			
100114622	GWYNN OAK	MD		06/29/2023		1,333							1,333	1,333			
100151694	CLEARWATER	FL		05/10/2024		593							593	593			
100137934	PORTERVILLE	CA		12/13/2023		621							621	621			
100164199	TULARE	CA		08/21/2024		4,248							4,248	4,248			
100168362	ARLINGTON	TN		09/25/2024		543							543	543			
100165467	FORT WORTH	TX		08/29/2024		563							563	563			
100120072	ASTON	PA		08/11/2023		697							697	697			
100159392	MISSOURI CITY	TX		07/15/2024		649							649	649			
100168612	BRANSON WEST	MO		09/25/2024		1,888							1,888	1,888			
100012120	ORLANDO	FL		03/08/2017		1,191							1,191	1,191			
100166145	SPRINGFIELD	OR		09/09/2024		2,945							2,945	2,945			
100102369	LITCHFIELD	NH		06/07/2023		799							799	799			
100111344	CORAL GABLES	FL		06/29/2023		5,697							5,697	5,697			
100110266	RICHMOND	VA		06/30/2023		630							630	630			
100176543	FERNLEY	NV		11/15/2024		2,263							2,263	2,263			
100156595	CARTERSVILLE	GA		06/24/2024		704							704	704			
100179556	ROGERS	MN		11/21/2024		680							680	680			
100141587	KISSIMMEE	FL		01/30/2024		338							338	338			
100180139	MONTICELLO	NY		11/25/2024		538							538	538			
100115868	PORT RICHEY	FL		07/20/2023		715							715	715			
100129290	OCALA	FL		09/25/2023		615							615	615			
100169090	LEAVENWORTH	KS		09/27/2024		635							635	635			
100071580	MIAMI	FL		10/14/2021		2,744							2,744	2,744			
100127599	GARNER	NC		09/08/2023		639							639	639			
100161681	AMSTERDAM	NLD		07/29/2024		(60)							(60)		60		60
100186538	WILLOWS	CA		12/30/2024		668							668	668			
100158025	WAKE FOREST	NC		07/09/2024		627							627	627			
100159235	NEW BRUNSWICK	NJ		07/15/2024		567							567	567			
100165554	WOODRIDGE	IL		08/29/2024		567							567	567			
100135532	HOMESTEAD	FL		11/13/2023		780							780	780			
100176691	PAYSON	UT		11/15/2024		497							497	497			
100140342	HARDEEVILLE	SC		01/18/2024		748							748	748			
100173524	BUCKEYE	AZ		10/29/2024		509							509	509			
100013601	POMONA	CA		05/25/2017		910							910	910			
100048847	MACHESNEY PARK	IL		11/20/2020		664							664	664			
100127927	BARTLETT	TN		09/08/2023		691							691	691			
100169860	KATY	TX		09/30/2024		570							570	570			
100161329	CHARLOTTE	NC		07/25/2024		625							625	625			
100137649	KISSIMMEE	FL		12/08/2023		1,848							1,848	1,848			
100169928	LANCASTER	CA		11/08/2024		598							598	598			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152412	NORFOLK	VA		05/17/2024		5,812							5,812	5,812			
100186454	BEAR	DE		12/30/2024		7,144							7,144	7,144			
100182485	OCALA	FL		12/12/2024		794							794	794			
100135217	PARIS	ID		11/08/2023		611							611	611			
100168385	FORT WORTH	TX		09/25/2024		780							780	780			
100110680	DUBLIN	OH		06/30/2023		835							835	835			
100102570	VESTAVIA HILLS	AL		06/07/2023		618							618	618			
100026589	OXNARD	CA		09/26/2018		906							906	906			
100067601	BALTIMORE	MD		09/23/2021		1,204							1,204	1,204			
100130132	NETHERLANDS	NLD		09/26/2023		563							563	749	186		186
100071099	MIAMI	FL		10/01/2021		1,514							1,514	1,514			
100119244	CALDWELL	ID		07/31/2023		3,958							3,958	3,958			
100117333	RIALTO	CA		07/20/2023		1,666							1,666	1,666			
100167776	MONROE	NY		09/19/2024		2,876							2,876	2,876			
100147863	DALLAS	GA		04/08/2024		911							911	911			
100126337	BALTIMORE	MD		08/30/2023		615							615	615			
100175069	HOUSTON	TX		11/05/2024		493							493	493			
100025821	PLANTATION	FL		09/20/2018		1,246							1,246	1,246			
100173380	HURST	TX		10/30/2024		635							635	635			
100135814	GREENVILLE	TX		11/10/2023		563							563	563			
100174549	HENDERSON	NV		10/31/2024		497							497	497			
100115837	FORT WORTH	TX		07/20/2023		899							899	899			
100151686	DENVER	CO		05/10/2024		3,538							3,538	3,538			
100164429	BROKEN ARROW	OK		08/21/2024		526							526	526			
100103190	BRICK	NJ		04/21/2023		554							554	554			
100161003	MARQUETTE	MI		07/24/2024		562							562	562			
100156872	MONROE	NY		06/27/2024		628							628	628			
100142657	WOODBURY	MN		02/08/2024		1,890							1,890	1,890			
100141247	LAKE WALES	FL		01/30/2024		417							417	417			
100172142	JACKSONVILLE	FL		10/17/2024		413							413	413			
100101551	SUFFOLK	VA		04/26/2023		1,466							1,466	1,466			
100070741	CLINTON	MD		10/01/2021		1,568							1,568	1,568			
100099651	LANCASTER	CA		04/06/2023		664							664	664			
100137742	LAS VEGAS	NV		12/08/2023		1,286							1,286	1,286			
100163431	ORLANDO	FL		09/27/2024		1,082							1,082	1,082			
100163101	PEACHTREE CITY	GA		08/13/2024		860							860	860			
100154914	MINT HILL	NC		07/19/2024		664							664	664			
100049641	MIAMI	FL		11/20/2020		1,022							1,022	1,022			
100000630	WEST HEMPSTEAD	NY		09/27/2016		682							682	682			
100166993	CEDAR CITY	UT		09/13/2024		705							705	705			
100025038	JUPITER	FL		09/20/2018		953							953	953			
100121075	NETHERLANDS	NLD		08/28/2023		(92)							(92)		92		92
100079160	LEBANON	TN		02/24/2022		1,250							1,250	1,250			
100172322	SOLON	OH		10/21/2024		668							668	668			
100172593	WACONIA	MN		10/23/2024		2,272							2,272	2,272			
100103708	OKLAHOMA CITY	OK		05/08/2023		932							932	932			
100080840	BISBEE	AZ		03/10/2022		1,187							1,187	1,187			
100182607	EWING	NJ		12/12/2024		755							755	755			
100149450	WAKE FOREST	NC		04/24/2024		1,840							1,840	1,840			
100182596	HIGH POINT	NC		12/12/2024		586							586	586			
100071225	COLORADO SPRINGS	CO		10/01/2021		1,460							1,460	1,460			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100136176	CAPE CORAL	FL		12/18/2023		3,214							3,214	3,214			
100047671	ORLANDO	FL		11/20/2020		1,054							1,054	1,054			
100101997	NEWARK	NJ		04/14/2023		516							516	516			
100153349	KISSIMMEE	FL		05/30/2024		31,450							31,450	31,565		115	115
100167823	DECATUR	GA		09/20/2024		630							630	630			
100079207	SAN ANTONIO	TX		02/24/2022		1,263							1,263	1,263			
100169286	BALTIMORE	MD		09/27/2024		456							456	456			
100129911	THE BRONX	NY		09/27/2023		5,053							5,053	5,053			
100150588	KNOXVILLE	TN		05/03/2024		624							624	624			
100134638	BEDFORD	TX		10/30/2023		598							598	598			
100048830	LANHAM	MD		11/20/2020		784							784	784			
100113892	NAPLES	FL		06/29/2023		4,259							4,259	4,259			
100068075	NEW ORLEANS	LA		09/23/2021		1,820							1,820	1,820			
100128033	KNOXVILLE	TN		09/08/2023		870							870	870			
100151507	CAPE CORAL	FL		05/10/2024		924							924	924			
100063079	DUNCAN	SC		07/01/2021		1,639							1,639	1,639			
100127588	LAWRENCEVILLE	GA		09/08/2023		608							608	608			
100065788	GILBERT	AZ		07/28/2021		1,203							1,203	1,203			
100131923	BOISE	ID		10/13/2023		628							628	628			
100138366	BREWSTER	NY		12/18/2023		395							395	395			
100140112	JOLIET	IL		01/09/2024		860							860	860			
100067428	FORT MYERS	FL		09/23/2021		1,188							1,188	1,188			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		415							415	415			
100176860	PUNTA GORDA	FL		11/15/2024		683							683	683			
100120736	HERMITAGE	TN		08/25/2023		678							678	678			
100133491	LEVITTOWN	PA		10/19/2023		1,180							1,180	1,180			
100171872	STATESVILLE	NC		10/17/2024		766							766	766			
100127578	LAS VEGAS	NV		09/08/2023		7,603							7,603	7,603			
100129816	PENDLETON	IN		09/27/2023		891							891	891			
100161906	ARLINGTON	TX		07/31/2024		577							577	577			
100155489	SEATTLE	WA		06/18/2024		3,157							3,157	3,157			
100024773	PLANTATION	FL		09/20/2018		1,649							1,649	1,649			
100165557	ELKINS PARK	PA		08/29/2024		621							621	621			
100110547	SAINT AUGUSTINE	FL		06/30/2023		983							983	983			
100180737	PITTSBURGH	PA		11/26/2024		583							583	583			
100013244	MEDFORD	OR		05/25/2017		2,579							2,579	2,579			
100164203	SOUTH SALT LAKE	UT		08/21/2024		564							564	564			
100143406	CHICAGO	IL		02/16/2024		488							488	488			
100152360	WINFIELD	IN		05/17/2024		1,688							1,688	1,688			
100175903	CONCORD	NC		11/14/2024		688							688	688			
100025141	ARLINGTON	VA		09/20/2018		1,261							1,261	1,261			
100148060	GRAHAM	NC		04/10/2024		1,005							1,005	1,005			
100181945	LANTANA	TX		12/12/2024		12,375							12,375	12,375			
100172591	EULESS	TX		10/23/2024		7,595							7,595	7,595			
100028434	WOODBRIDGE	VA		10/26/2018		1,072							1,072	1,072			
100109980	MANAHAWKIN	NJ		06/22/2023		654							654	654			
100081131	CARTERSVILLE	GA		03/18/2022		1,320							1,320	1,320			
100081133	CARTERSVILLE	GA		03/18/2022		1,320							1,320	1,320			
100135202	OWATONNA	MN		11/07/2023		502							502	502			
100155354	ALPHARETTA	GA		06/18/2024		441							441	441			
100066054	BROOMFIELD	CO		08/02/2021		2,945							2,945	2,945			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100110995	WOODBRIDGE	VA		06/29/2023		2,119							2,119	2,119			
100100487	PEMBROKE PINES	FL		04/27/2023		968							968	968			
100108218	EAST HAVEN	CT		05/24/2023		405							405	405			
100078480	ANNA	TX		02/02/2022		735							735	735			
100171804	BUDA	TX		10/17/2024		618							618	618			
100182318	WESTAMPTON	NJ		12/12/2024		654							654	654			
100128934	CLEVELAND	OH		09/22/2023		496							496	496			
100065532	CENTREVILLE	VA		07/28/2021		1,354							1,354	1,354			
100025436	FORT WASHINGTON	MD		09/20/2018		701							701	701			
100068361	OCEAN BREEZE	FL		08/25/2021		2,521							2,521	2,521			
100142021	CORONA	CA		02/29/2024		372							372	372			
100109340	FONTANA	CA		06/12/2023		861							861	861			
100182099	HUMBLE	TX		12/12/2024		778							778	778			
100110657	SHERMAN	TX		06/30/2023		804							804	804			
100176572	HINTON	IA		11/15/2024		558							558	558			
100078913	ORLANDO	FL		02/24/2022		1,325							1,325	1,325			
100114620	SAINT PAUL	MN		06/29/2023		485							485	485			
100133965	TRENTON	NJ		10/25/2023		499							499	499			
100135492	LAS VEGAS	NV		11/13/2023		935							935	935			
100026588	WEST COVINA	CA		09/26/2018		424							424	424			
100029327	VISTA	CA		10/26/2018		1,167							1,167	1,167			
100126568	COLUMBIA	SC		08/30/2023		662							662	662			
100129437	RICHMOND	TX		09/29/2023		1,265							1,265	1,265			
100116292	HOUSTON	TX		07/20/2023		1,626							1,626	1,626			
100034708	CORK	IRL		06/21/2019		5,705							5,705	6,034	252	76	329
100120499	VISALIA	CA		08/18/2023		559							559	559			
100164291	HOUSTON	TX		08/21/2024		557							557	557			
100161148	TUCSON	AZ		07/24/2024		516							516	516			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,282							1,282	1,282			
100174756	GREENVILLE	SC		10/31/2024		255							255	255			
100043723	FALL RIVER	MA		08/13/2020		1,078							1,078	1,078			
100137024	SAN ANTONIO	TX		11/28/2023		1,073							1,073	1,073			
100111985	BRENTWOOD	TN		06/29/2023		1,818							1,818	1,818			
100170058	GRAND PRAIRIE	TX		11/08/2024		635							635	635			
100153875	SPRINGFIELD	MA		06/05/2024		403							403	403			
100160136	KALISPELL	MT		07/17/2024		579							579	579			
100132595	CAMDEN	AR		11/03/2023		5,528							5,528	5,528			
100135618	MIAMI	FL		11/09/2023		641							641	641			
100129438	NAPLES	FL		09/29/2023		2,469							2,469	2,469			
100110588	CANONSBURG	PA		06/30/2023		776							776	776			
100110243	LAS VEGAS	NV		06/30/2023		791							791	791			
100138373	PHILADELPHIA	PA		12/18/2023		723							723	723			
100147102	FORT MOHAVE	AZ		03/28/2024		575							575	575			
100158088	SAN MARCOS	TX		07/09/2024		585							585	585			
100151883	LAKELAND	FL		05/10/2024		547							547	547			
100185745	ANTIOCH	TN		12/23/2024		591							591	591			
100158380	UNITED KINGDOM	GBR		07/09/2024		(12)							(12)		12		12
100148742	HARPERS FERRY	WV		04/17/2024		536							536	536			
100141239	HUMBLE	TX		01/30/2024		483							483	483			
100178149	LONG BEACH	CA		11/19/2024		1,163							1,163	1,163			
100182134	JACKSONVILLE	NC		12/12/2024		5,992							5,992	5,992			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065421	FRISCO	TX		07/28/2021		1,312							1,312	1,312			
100119581	ALMERE	NLD		07/28/2023		2,522							2,522	2,764	242		242
100161423	DAWSONVILLE	GA		07/29/2024		102,423							102,423	102,423			
100100348	COOPERSTOWN	NY		04/27/2023		1,072							1,072	1,072			
100152324	LAS VEGAS	NV		05/17/2024		871							871	871			
100133652	AUSTIN	TX		10/23/2023		3,555							3,555	3,555			
100031981	YOLO	CA		03/29/2019		1,652							1,652	1,652			
100141437	BELLEVILLE	NJ		01/30/2024		473							473	473			
100175617	PORT CHARLOTTE	FL		11/12/2024		630							630	630			
100028426	TEMPE	AZ		10/26/2018		3,676							3,676	3,676			
100169743	TANNERSVILLE	PA		09/30/2024		524							524	524			
100149613	DRIPPING SPRINGS	TX		04/26/2024		581							581	581			
100080179	BOCA RATON	FL		02/25/2022		1,033							1,033	1,033			
100115777	MALVERN	PA		07/20/2023		854							854	854			
100135316	BRANDON	FL		11/13/2023		626							626	626			
100000288	FAIRVIEW	NJ		09/27/2016		2,818							2,818	2,818			
100028655	LOS ANGELES	CA		10/26/2018		1,667							1,667	1,667			
100030371	FONTANA	CA		12/20/2018		1,365							1,365	1,365			
100127962	SPRINGFIELD	TN		09/08/2023		906							906	906			
100182467	BETHLEHEM	PA		12/12/2024		667							667	667			
100170212	WYOMING	MI		10/08/2024		2,806							2,806	2,806			
100082011	CASTRICUM	NLD		03/30/2022		(122)							(122)		122		122
100119391	FORT WORTH	TX		07/31/2023		899							899	899			
100185473	ALBUQUERQUE	NM		12/20/2024		606							606	606			
100120085	TUCSON	AZ		08/11/2023		637							637	637			
100131948	CASA GRANDE	AZ		10/13/2023		751							751	751			
100152335	SARATOGA SPRINGS	UT		05/17/2024		965							965	965			
100084702	NAPA	CA		08/02/2022		1,339							1,339	1,339			
100103416	FRESNO	CA		06/16/2023		221							221	221			
100186788	PHOENIX	AZ		12/31/2024		1,788							1,788	1,788			
100152228	STAR	ID		05/17/2024		924							924	924			
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		997							997	997			
100126373	SPRING VALLEY	NY		08/30/2023		560							560	560			
100157954	TOBYHANNA	PA		07/09/2024		573							573	573			
100053414	TACOMA	WA		03/23/2021		587							587	587			
100155998	ORLANDO	FL		06/18/2024		1,490							1,490	1,490			
100081102	NAPA	CA		03/18/2022		1,479							1,479	1,479			
100128323	HOUSTON	TX		09/14/2023		452							452	452			
100150218	UNITED KINGDOM	GBR		04/29/2024		32							32		(32)		(32)
100175823	LARKSVILLE	PA		11/12/2024		923							923	923			
100012740	PITTSBURG	CA		05/25/2017		911							911	911			
100182379	DAVENPORT	FL		12/12/2024		668							668	668			
100011826	RIVERVIEW	FL		03/08/2017		1,192							1,192	1,192			
100148812	ALVA	FL		04/17/2024		908							908	908			
100151318	FRESNO	TX		05/10/2024		868							868	868			
100117071	SAYVILLE	NY		07/20/2023		1,160							1,160	1,160			
100179755	WAUKEE	IA		11/21/2024		827							827	827			
100158730	NORTH LAS VEGAS	NV		07/10/2024		19,651							19,651	19,808			156
100067956	PORTLAND	OR		09/23/2021		1,349							1,349	1,349			
100109305	NAPLES	FL		06/12/2023		845							845	845			
100172566	HOUSTON	TX		10/23/2024		618							618	618			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136237	MIAMI BEACH	FL		11/20/2023		637							637	637			
100086967	ALLENTOWN	PA		10/24/2022		650							650	650			
100161963	TRACY	CA		07/31/2024		499							499	499			
100151209	CIBOLO	TX		05/10/2024		797							797	797			
100163007	KINGSPORT	TN		08/13/2024		536							536	536			
100061034	MANTECA	CA		06/01/2021		1,925							1,925	1,925			
100136392	LEHI	UT		11/20/2023		728							728	728			
100120608	ORLANDO	FL		08/18/2023		797							797	797			
100138798	BALTIMORE	MD		12/21/2023		555							555	555			
100159297	LEHIGH ACRES	FL		07/15/2024		741							741	741			
100181243	NORTH LAS VEGAS	NV		12/06/2024		683							683	683			
100149468	PARKVILLE	MD		04/24/2024		707							707	707			
100011695	LOS ANGELES	CA		03/08/2017		2,052							2,052	2,052			
100155041	VICTORIA	TX		07/19/2024		502							502	502			
100142080	MIAMI LAKES	FL		02/29/2024		611							611	611			
100077890	AMSTERDAM	NLD		12/29/2021		(34)							(34)		34		34
100155423	HERNDON	VA		06/18/2024		2,266							2,266	2,266			
100152753	PORT RICHEY	FL		05/22/2024		568							568	568			
100159427	PETERSBURG	VA		07/15/2024		503							503	503			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		2,007							2,007	2,007			
100065091	GRANTS PASS	OR		07/14/2021		1,298							1,298	1,298			
100164482	PFLUGERVILLE	TX		08/21/2024		730							730	730			
100145235	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100133610	SUMMERVILLE	SC		10/23/2023		980							980	980			
100081043	GOLETA	CA		03/18/2022		1,417							1,417	1,417			
100163057	KILLEEN	TX		08/13/2024		575							575	575			
100116066	RAMSEY	NJ		07/20/2023		417							417	417			
10002410	FONTANA	CA		09/20/2018		1,613							1,613	1,613			
100064616	NORTH MIAMI	FL		07/01/2021		1,521							1,521	1,521			
100025234	GERMANTOWN	MD		09/20/2018		1,168							1,168	1,168			
100028251	LODI	CA		10/26/2018		1,145							1,145	1,145			
100131970	MURFREESBORO	TN		10/13/2023		605							605	605			
100135291	HOUSTON	TX		11/13/2023		1,374							1,374	1,374			
100064373	WINDERMERE	FL		07/01/2021		1,534							1,534	1,534			
100179529	BIG PINE	CA		11/21/2024		662							662	662			
100086002	LOS CABOS	MEX		08/19/2022		755							755	755			
100070507	MECHANICSVILLE	VA		09/23/2021		1,242							1,242	1,242			
100161448	BRANDON	FL		07/30/2024		2,855							2,855	2,855			
100115997	ROCKWALL	TX		07/20/2023		611							611	611			
100031319	NEWBURY PARK	CA		03/29/2019		1,280							1,280	1,280			
100071880	YORBA LINDA	CA		11/05/2021		1,620							1,620	1,620			
100179437	RIO RANCHO	NM		11/21/2024		2,241							2,241	2,241			
100140118	ROSHARON	TX		01/09/2024		799							799	799			
100135237	KNOXVILLE	TN		11/08/2023		728							728	728			
100109322	SOUTH OGDEN	UT		06/12/2023		23,472							23,472	23,472			
100140951	DURHAM	NC		03/28/2024		315							315	315			
100164674	SAN JOSE	CA		08/23/2024		1,159							1,159	1,159			
100186733	MILWAUKEE	WI		12/31/2024		845							845	845			
100170310	KATY	TX		10/08/2024		12,144							12,144	12,144			
100109318	LIBERTY HILL	TX		06/12/2023		2,963							2,963	3,041		78	78
100161566	UNITED KINGDOM	GBR		07/29/2024		(10)							(10)		10		10

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149333	CEDAR PARK	TX		04/24/2024		709							709	709			
100137041	FUQUAY VARINA	NC		11/28/2023		610							610	610			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		766							766	766			
100149768	SAN BERNARDINO	CA		04/26/2024		561							561	561			
100080440	CHESTERBROOK	PA		03/10/2022		986							986	986			
100049601	UPPER MARLBORO	MD		11/20/2020		1,367							1,367	1,367			
100014605	CHULA VISTA	CA		09/27/2017		732							732	732			
100172386	SURF CITY	NC		10/23/2024		20,908							20,908	20,908			
100154543	WAUWATOSA	WI		06/14/2024		1,400							1,400	1,400			
100119181	WAUWATOSA	WI		07/31/2023		619							619	619			
100081241	WAYNESVILLE	NC		03/18/2022		1,446							1,446	1,446			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		957							957	957			
100173706	MERRILLVILLE	IN		10/30/2024		565							565	565			
100048938	CHICAGO	IL		11/20/2020		920							920	920			
100050051	SAINT AUGUSTINE	FL		11/20/2020		1,016							1,016	1,016			
100172624	NEWBURGH	NY		10/24/2024		485							485	485			
100088097	BOYNTON BEACH	FL		10/25/2022		597							597	597			
100160173	TOBYHANNA	PA		07/18/2024		542							542	542			
100132115	OOLTEWAH	TN		10/13/2023		620							620	620			
100145329	UNITED KINGDOM	GBR		03/12/2024		(28)							(28)		28		28
100077972	SIMI VALLEY	CA		02/18/2022		1,219							1,219	1,219			
100162928	WEST PALM BEACH	FL		08/12/2024		17,904							17,904	18,030		125	125
100044245	MADERA	CA		08/19/2020		788							788	788			
100115844	FORT WORTH	TX		07/20/2023		1,409							1,409	1,409			
100120095	ANCHORAGE	AK		08/11/2023		626							626	626			
100167583	TEXAS CITY	TX		09/19/2024		642							642	642			
100179958	KODAK	TN		11/25/2024		556							556	556			
100049410	RUNNING SPRINGS	CA		11/20/2020		822							822	822			
100148216	RALEIGH	NC		04/12/2024		961							961	961			
100134929	LAWRENCEVILLE	GA		10/30/2023		518							518	518			
100186617	CHARLOTTE	NC		12/30/2024		823							823	823			
100107991	HENDERSON	NV		05/25/2023		815							815	815			
100179667	TORRINGTON	CT		11/21/2024		616							616	616			
100090191	HALLANDALE BEACH	FL		01/13/2023		671							671	671			
100127602	TUCSON	AZ		09/08/2023		629							629	629			
100024504	SCHAUMBURG	IL		09/20/2018		1,197							1,197	1,197			
100168367	TYBEE ISLAND	GA		09/25/2024		556							556	556			
100158150	SAINT LOUIS	MO		07/09/2024		566							566	566			
100185054	LAS VEGAS	NV		12/20/2024		582							582	582			
100171675	PEACHTREE CITY	GA		10/16/2024		1,916							1,916	1,916			
100148753	GULF SHORES	AL		04/17/2024		851							851	851			
100179444	DENTON	TX		11/21/2024		786							786	786			
100173227	SANFORD	NC		10/30/2024		809							809	809			
100110546	GLASSBORO	NJ		06/30/2023		768							768	768			
100043173	PLYMOUTH	MA		05/28/2020		1,175							1,175	1,175			
100158683	DAHLONEGA	GA		07/10/2024		813							813	813			
100140098	CAPE CORAL	FL		01/09/2024		768							768	768			
100164981	OCRACOKE	NC		08/28/2024		613							613	613			
100135905	KNOXVILLE	TN		11/13/2023		360							360	360			
100153281	PAWLEYS ISLAND	SC		05/30/2024		586							586	586			
100176802	ASHLAND	NH		11/15/2024		900							900	900			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065516	ROUND ROCK	TX		07/28/2021		1,357							1,357	1,357			
100079872	GALVESTON	TX		04/25/2022		1,197							1,197	1,197			
100182217	MADISON HEIGHTS	VA		12/12/2024		641							641	641			
100137625	GULF SHORES	AL		12/08/2023		861							861	861			
100109021	CORONA	CA		05/31/2023		410							410	410			
100138272	MILLERTON	NY		12/15/2023		353							353	353			
100119276	HOSCHTON	GA		07/31/2023		977							977	977			
100162674	SARATOGA SPRINGS	UT		08/12/2024		1,754							1,754	1,754			
100186471	CANTON	GA		12/30/2024		675							675	675			
100153307	TOMS RIVER	NJ		05/30/2024		543							543	543			
100091251	LAKEWOOD	WA		01/31/2023		614							614	614			
100049707	LAKE VILLA	IL		11/20/2020		1,285							1,285	1,285			
100129366	RALEIGH	NC		09/25/2023		703							703	703			
100173896	TAMPA	FL		10/31/2024		557							557	557			
100169869	OCALA	FL		09/30/2024		1,499							1,499	1,499			
100067978	PINON HILLS	CA		09/23/2021		1,377							1,377	1,377			
100114626	WELLINGTON	CO		06/29/2023		7,675							7,675	7,675			
100169052	DEL VALLE	TX		09/27/2024		743							743	743			
100000211	RIALTO	CA		09/27/2016		1,024							1,024	1,024			
100137956	PHOENIX	AZ		12/13/2023		848							848	848			
100048589	BROOKLYN	NY		11/20/2020		499							499	499			
100000464	STATEN ISLAND	NY		09/27/2016		4,432							4,432	4,432			
100081307	LANCASTER	CA		03/18/2022		1,419							1,419	1,419			
100149675	YOUNGSVILLE	NC		04/26/2024		628							628	628			
100168372	TULSA	OK		09/25/2024		775							775	775			
100132475	PALM HARBOR	FL		11/03/2023		649							649	649			
100026943	RIALTO	CA		09/26/2018		906							906	906			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		534							534	534			
100180404	DACULA	GA		11/25/2024		744							744	744			
100149324	KATY	TX		04/24/2024		749							749	749			
100054460	BALLSTON LAKE	NY		03/23/2021		945							945	945			
100054144	BUCKEYE	AZ		03/23/2021		901							901	901			
100116964	JUNO BEACH	FL		07/20/2023		1,191							1,191	1,191			
100012031	NORTHBOROUGH	MA		03/08/2017		4,434							4,434	4,434			
100185162	MADERA	CA		12/20/2024		537							537	537			
100044206	CHULA VISTA	CA		08/19/2020		5,079							5,079	5,079			
100081243	MECHANICSVILLE	VA		03/18/2022		1,242							1,242	1,242			
100013356	UNION	NJ		05/25/2017		1,410							1,410	1,410			
100185990	PORTER	TX		12/26/2024		548							548	548			
100139046	DEERFIELD BEACH	FL		12/22/2023		498							498	498			
100135782	ANTIOCH	CA		11/10/2023		786							786	786			
100025195	INGLEWOOD	CA		09/20/2018		4,180							4,180	4,180			
100081253	LEXINGTON PARK	MD		03/18/2022		1,693							1,693	1,693			
100165326	OVIEDO	FL		08/29/2024		412							412	412			
100140164	CLARKSVILLE	TN		01/09/2024		1,261							1,261	1,261			
100119393	DAVENPORT	FL		07/31/2023		962							962	962			
100172168	GLENPOOL	OK		10/17/2024		568							568	568			
100148935	STATESBORO	GA		04/17/2024		530							530	530			
100026558	TRACY	CA		09/26/2018		862							862	862			
100091004	LOS ANGELES	CA		01/31/2023		1,737							1,737	1,737			
100167765	PORTSMOUTH	VA		09/19/2024		535							535	535			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138200	STAFFFORD	TX		12/14/2023		519							519	519			
100144101	FORNEY	TX		03/07/2024		827							827	827			
100120699	CHARLOTTE	NC		08/25/2023		1,613							1,613	1,613			
100143969	ALLEN	TX		02/29/2024		437							437	437			
100026619	PATTERSON	CA		09/26/2018		2,044							2,044	2,044			
100148796	SHERRILLS FORD	NC		04/17/2024		849							849	849			
100140551	CHARLOTTE	NC		01/19/2024		658							658	658			
100144640	ELGIN	TX		03/13/2024		708							708	708			
100175946	FARMERSVILLE	TX		11/14/2024		554							554	554			
100136624	HILLBORO	OR		11/22/2023		628							628	628			
100055533	GARDNER	MA		03/23/2021		629							629	629			
100176583	FAIRHOPE	AL		11/15/2024		912							912	912			
100161455	INDIAN TRAIL	NC		07/30/2024		637							637	637			
100060055	SAN TAN VALLEY	AZ		06/25/2021		1,316							1,316	1,316			
100031917	THOUSAND OAKS	CA		03/29/2019		1,188							1,188	1,188			
100149678	JERSEY CITY	NJ		04/26/2024		641							641	641			
100025019	PATCHOGUE	NY		09/20/2018		1,229							1,229	1,229			
100043553	ORLANDO	FL		08/13/2020		899							899	899			
100115870	READING	PA		07/20/2023		621							621	621			
100111347	LAKEWOOD	WA		06/29/2023		1,030							1,030	1,030			
100076058	TAYLORSVILLE	UT		01/07/2022		1,345							1,345	1,345			
100135387	MADISON	WI		11/13/2023		622							622	622			
100164478	PHILADELPHIA	PA		08/21/2024		779							779	779			
100087355	GLENDALE	AZ		10/25/2022		1,284							1,284	1,284			
100075735	TOLLESON	AZ		12/01/2021		3,684							3,684	3,684			
100149861	COLUMBIA	SC		04/29/2024		383							383	383			
100181995	NEW CASTLE	DE		12/12/2024		772							772	772			
100138788	LAKE ARIEL	PA		12/21/2023		605							605	605			
100148800	SAN MARCOS	TX		04/17/2024		900							900	900			
100019645	RAMSEY	NJ		07/26/2018		2,042							2,042	2,042			
100182279	STEPHENS CITY	VA		12/12/2024		830							830	830			
100064092	NEW EGYPT	NJ		07/01/2021		2,469							2,469	2,469			
100182561	MAGGIE VALLEY	NC		12/12/2024		690							690	690			
100180748	GALVESTON	TX		11/26/2024		5,602							5,602	5,602			
100179848	GREENVILLE	SC		11/22/2024		1,125							1,125	1,125			
100176577	TOMBALL	TX		11/15/2024		811							811	811			
100163389	STANTON	TX		09/27/2024		1,121							1,121	1,121			
100013980	VALLEJO	CA		05/25/2017		851							851	851			
100131938	KYLE	TX		10/13/2023		949							949	949			
100179729	COLUMBUS	OH		11/21/2024		36,035							36,035	36,035			
100136429	RIDGELAND	SC		11/20/2023		1,279							1,279	1,279			
100135110	DURHAM	NC		11/01/2023		2,451							2,451	2,451			
100016497	FORT LAUDERDALE	FL		04/10/2018		1,920							1,920	1,920			
100171579	TACOMA	WA		10/16/2024		637							637	637			
100116695	ROCKVILLE	MD		07/20/2023		7,446							7,446	7,446			
100028149	CENTRAL ISLIP	NY		10/26/2018		2,042							2,042	2,042			
100079946	SNOHOMISH	WA		04/25/2022		1,700							1,700	1,700			
100161174	MIDLOTHIAN	VA		07/25/2024		525							525	525			
100065452	ARLINGTON	TN		07/28/2021		1,343							1,343	1,343			
100013266	NAPLES	FL		05/25/2017		4,788							4,788	4,788			
100172463	FORT WORTH	TX		10/23/2024		804							804	804			

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100154333	JACKSONVILLE	FL		06/07/2024		544							544	544			
100100115	BAYONNE	NJ		03/28/2023		956							956	956			
100053466	PLAINFIELD	NJ		03/23/2021		1,021							1,021	1,021			
100150074	ALBURTIS	PA		06/14/2024		589							589	589			
100089292	LONG BEACH	CA		01/26/2023		546							546	546			
100152361	SAN MARCOS	TX		05/17/2024		1,172							1,172	1,172			
100180436	NEW ORLEANS	LA		11/25/2024		678							678	678			
100161453	PFLUGERVILLE	TX		07/30/2024		574							574	574			
100067656	PRINCETON	TX		09/23/2021		1,425							1,425	1,425			
100170086	DAYTON	OH		10/08/2024		598							598	598			
100136264	KISSIMMEE	FL		11/20/2023		610							610	610			
100081162	AUSTIN	TX		03/18/2022		1,373							1,373	1,373			
100168315	SAINT PAUL	MN		09/20/2024		1,265							1,265	1,265			
100119354	MELISSA	TX		07/31/2023		4,437							4,437	4,437			
100057808	SURFSIDE BEACH	TX		06/30/2021		1,302							1,302	1,302			
100174292	MORRISTOWN	TN		10/31/2024		722							722	722			
100149369	ROSEMOUNT	MN		04/24/2024		897							897	897			
100165024	CLE ELUM	WA		08/28/2024		560							560	560			
100186420	ALEXANDER	AR		12/30/2024		3,992							3,992	3,992			
100084593	MCDONOUGH	GA		08/02/2022		1,763							1,763	1,763			
100131682	HOPKINS	SC		10/06/2023		768							768	768			
100038040	BOISE	ID		11/15/2019		1,489							1,489	1,489			
100062042	HINESVILLE	GA		07/01/2021		1,847							1,847	1,847			
100185687	ZANDVOORT	NLD		12/20/2024		(62)							(62)		62		62
100073586	EINDHOVEN	NLD		10/25/2021		(44)							(44)		44		44
100054099	PORT SAINT LUCIE	FL		03/23/2021		1,011							1,011	1,011			
100169051	GRAHAM	NC		09/27/2024		559							559	559			
100054890	ORANGE PARK	FL		03/23/2021		902							902	902			
100175952	NASHVILLE	TN		11/14/2024		672							672	672			
100140150	LAWRENCEVILLE	GA		01/09/2024		1,054							1,054	1,054			
100151360	LUMBERTON	NJ		05/10/2024		667							667	667			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		1,101							1,101	1,101			
100179538	MEMPHIS	TN		11/21/2024		660							660	660			
100110368	BESSEMER CITY	NC		06/30/2023		630							630	630			
100152220	FORT WORTH	TX		05/17/2024		872							872	872			
100077817	SAN LEANDRO	CA		01/14/2022		1,261							1,261	1,261			
100144699	UNITED KINGDOM	GBR		03/12/2024		(10)							(10)		10		10
100117201	PANAMA CITY BEACH	FL		07/20/2023		591							591	591			
100156852	PHILADELPHIA	PA		06/27/2024		476							476	476			
100154615	GARLAND	TX		06/14/2024		449							449	449			
100181281	SPRINGFIELD	MA		12/06/2024		606							606	606			
100186748	FRANKLIN	TN		12/31/2024		746							746	746			
100132532	PENNSAUKEN	NJ		11/03/2023		418							418	418			
100164100	WENDELL	NC		08/21/2024		355							355	355			
100128713	PHILADELPHIA	PA		09/21/2023		495							495	495			
100129777	CHARLOTTE	NC		09/27/2023		601							601	601			
100138750	EL CAJON	CA		12/21/2023		476							476	476			
100135402	THE VILLAGES	FL		11/13/2023		613							613	613			
100160117	PRINCETON	TX		07/17/2024		677							677	677			
100140373	MONUMENT	CO		01/18/2024		596							596	596			
100044433	VALRICO	FL		11/19/2020		786							786	786			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141624	ATLANTA	GA		01/30/2024		550							550	550			
100169828	KISSIMMEE	FL		09/30/2024		937							937	937			
100159367	CAMBRIDGE	MD		07/15/2024		770							770	770			
100013909	ONTARIO	CA		05/25/2017		1,326							1,326	1,326			
100089041	INGLEWOOD	CA		11/04/2022		755							755	755			
100140339	BOISE	ID		01/18/2024		544							544	544			
100163072	MATTHEWS	NC		08/13/2024		622							622	622			
100136024	MAUGANSVILLE	MD		11/16/2023		565							565	565			
100091617	LAS VEGAS	NV		03/07/2023		785							785	785			
100016402	AUSTIN	TX		04/05/2018		1,941							1,941	1,941			
100112415	OLD BRIDGE	NJ		06/29/2023		846							846	846			
100142159	KATY	TX		02/29/2024		809							809	809			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		532							532	532			
100119216	OWENS CROSS ROADS	AL		07/31/2023		1,157							1,157	1,157			
100165550	REYNOLDSBURG	OH		08/29/2024		550							550	550			
100087948	CHICAGO	IL		10/25/2022		546							546	546			
100062167	DAMASCUS	MD		07/01/2021		1,283							1,283	1,283			
100049176	FRAZIER PARK	CA		11/20/2020		953							953	953			
100109369	NEW ORLEANS	LA		06/12/2023		741							741	741			
100150807	PUNTA GORDA	FL		05/08/2024		578							578	578			
100109760	HOUSTON	TX		06/16/2023		584							584	584			
100136529	SAFETY HARBOR	FL		11/20/2023		592							592	592			
100136541	LOGANVILLE	GA		11/20/2023		755							755	755			
100186636	SALEM	OR		12/30/2024		884							884	884			
100112524	NEW BOSTON	NH		06/29/2023		1,149							1,149	1,149			
100173290	COLUMBUS	GA		10/30/2024		1,179							1,179	1,179			
100151088	BELLA VISTA	AR		05/08/2024		1,986							1,986	1,986			
100109319	LEBANON	TN		06/12/2023		693							693	693			
100133692	GULFPORT	FL		10/23/2023		601							601	601			
100153364	MASON	OH		05/30/2024		514							514	514			
100150590	MURFREESBORO	TN		05/03/2024		640							640	640			
100110510	KYLE	TX		06/30/2023		1,028							1,028	1,028			
100079653	SARASOTA	FL		04/08/2022		1,382							1,382	1,382			
100085094	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		863						(915)	(52)		52		52
100170157	WINDSOR LOCKS	CT		10/08/2024		598							598	598			
100100782	WALDORF	MD		04/28/2023		1,076							1,076	1,076			
100158253	UNITED KINGDOM	GBR		07/09/2024		(10)							(10)		10		10
100060197	BALTIMORE	MD		06/25/2021		1,344							1,344	1,344			
100025559	SAN DIEGO	CA		09/20/2018		1,281							1,281	1,281			
100155080	LOGANVILLE	GA		07/19/2024		14,110							14,110	14,110			
100148184	FALLSTON	MD		04/12/2024		724							724	724			
100149426	PENDERGRASS	GA		04/24/2024		832							832	832			
100171137	LONG BEACH	CA		11/22/2024		502							502	502			
100086673	JACKSON	GA		09/30/2022		656							656	656			
100128194	PENSACOLA	FL		09/18/2023		959							959	959			
100143074	ROYAL OAK	MI		02/14/2024		475							475	475			
100065628	WARWICK	RI		07/28/2021		833							833	833			
100116795	DAVENPORT	FL		07/20/2023		1,318							1,318	1,318			
100152823	CLACKAMAS	OR		05/22/2024		637							637	637			
100057863	MEDFORD	OR		06/30/2021		1,374							1,374	1,374			
100159525	EULESS	TX		07/15/2024		571							571	571			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137131	PORT SAINT LUCIE	FL		11/28/2023		532							532	532			
100102106	FREEHOLD	NJ		04/14/2023		459							459	459			
100057624	ELIZABETH	NJ		06/30/2021		1,656							1,656	1,656			
100074182	READING	PA		12/09/2021		836							836	836			
100043290	LAS VEGAS	NV		08/13/2020		1,423							1,423	1,423			
100054990	CARROLLTON	TX		03/23/2021		2,654							2,654	2,654			
100152255	WOODSTOCK	GA		05/17/2024		1,270							1,270	1,270			
100103305	GAINESVILLE	GA		04/27/2023		1,610							1,610	1,610			
100172394	WAUKEE	IA		10/23/2024		764							764	764			
100174249	SAN ANTONIO	TX		10/31/2024		708							708	708			
100182120	CRAWFORDVILLE	FL		12/12/2024		728							728	728			
100120640	SAN BERNARDINO	CA		08/21/2023		584							584	584			
100090045	WEST ORANGE	NJ		01/13/2023		373							373	373			
100024615	SPRINGFIELD	VA		09/20/2018		2,552							2,552	2,552			
100175508	TUCSON	AZ		12/23/2024		479							479	479			
100159412	RIO RANCHO	NM		07/15/2024		555							555	555			
100136997	CAPE CORAL	FL		11/28/2023		404							404	404			
100079840	RENTON	WA		04/25/2022		1,214							1,214	1,214			
100116572	SAN ANTONIO	TX		07/20/2023		517							517	517			
100157893	SUMMERVILLE	SC		07/09/2024		665							665	665			
100136871	LONGS	SC		11/27/2023		1,105							1,105	1,105			
100026527	NEW WINDSOR	MD		09/26/2018		1,139							1,139	1,139			
100162061	AUGUSTA	GA		07/31/2024		238							238	238			
100060552	SILVER SPRING	MD		06/01/2021		1,447							1,447	1,447			
100186451	BRISTOL	CT		12/30/2024		1,908							1,908	1,908			
100171250	EPHRATA	WA		10/16/2024		525							525	525			
100151589	ATLANTIC CITY	NJ		05/10/2024		569							569	569			
100154675	BEL AIR	MD		07/19/2024		144							144	144			
100025107	RIVERSIDE	CA		09/20/2018		850							850	850			
100054763	MIRAMAR	FL		03/23/2021		729							729	729			
100049571	EASTON	MD		11/20/2020		1,783							1,783	1,783			
100114805	MINNEAPOLIS	MN		07/10/2023		645							645	645			
100076335	WASHINGTON	DC		01/07/2022		2,001							2,001	2,001			
100081191	AMERICAN FORK	UT		03/18/2022		1,306							1,306	1,306			
100153202	VAN ALSTYNE	TX		05/30/2024		573							573	573			
100079935	OCALA	FL		04/25/2022		1,214							1,214	1,214			
100102757	CHARLOTTE	NC		06/22/2023		561							561	561			
100144163	LAND O LAKES	FL		03/07/2024		2,914							2,914	2,914			
100118031	HERNDON	VA		07/20/2023		919							919	919			
100000266	SACRAMENTO	CA		09/27/2016		2,929							2,929	2,929			
100141313	WESLEY CHAPEL	FL		01/30/2024		516							516	516			
100150899	FORT WORTH	TX		05/08/2024		381							381	381			
100129499	SAN ANTONIO	TX		09/29/2023		617							617	617			
100012158	LOS ANGELES	CA		03/08/2017		2,293							2,293	2,293			
100151280	TUCSON	AZ		05/10/2024		505							505	505			
100140528	BOLIVIA	NC		01/19/2024		564							564	564			
100049044	SAINT CHARLES	IL		11/20/2020		897							897	897			
100080389	GALVESTON	TX		04/14/2022		454							454	454			
100170235	VON ORMY	TX		10/08/2024		780							780	780			
100174994	LAS VEGAS	NV		10/31/2024		1,827							1,827	1,827			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		606							606	606			

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100181979	DULUTH	GA		12/12/2024		668							668	668			
100171444	SHAKOPEE	MN		10/16/2024		686							686	686			
100168216	LITHONIA	GA		09/20/2024		1,191							1,191	1,191			
100013692	LOS ANGELES	CA		05/25/2017		1,226							1,226	1,226			
100186600	CASA GRANDE	AZ		12/30/2024		843							843	843			
100135891	TANEYTOWN	MD		11/13/2023		420							420	420			
100160159	KELLER	TX		07/17/2024		570							570	570			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		667							667	667			
100137141	ANN ARBOR	MI		11/28/2023		527							527	527			
100130255	LOS BANOS	CA		09/28/2023		1,220							1,220	1,220			
100157881	BANNING	CA		07/09/2024		512							512	512			
100163188	OCEAN CITY	MD		08/13/2024		624							624	624			
100110272	FORT MYERS	FL		06/30/2023		3,607							3,607	3,607			
100071712	ENCINITAS	CA		10/14/2021		1,265							1,265	1,265			
100115952	BUDD LAKE	NJ		07/20/2023		3,021							3,021	3,021			
100173454	ORLANDO	FL		10/29/2024		183							183	183			
100150551	BLOOMINGTON	MN		05/03/2024		666							666	666			
100103580	HEATH	TX		05/08/2023		3,179							3,179	3,179			
100158879	PORT O CONNOR	TX		07/12/2024		498							498	498			
100185372	SIERRA VISTA	AZ		12/20/2024		776							776	776			
100054656	PAWLING	NY		03/23/2021		818							818	818			
100166339	PHOENIX	AZ		10/24/2024		466							466	466			
100131947	MANHATTAN	IL		10/13/2023		4,717							4,717	4,717			
100026595	PITTSBURG	CA		09/26/2018		3,657							3,657	3,657			
100164425	FARGO	ND		08/21/2024		522							522	522			
100141231	IRVING	TX		01/30/2024		464							464	464			
100152196	ARLINGTON	TX		05/17/2024		566							566	566			
100163159	SAINT GEORGE	UT		08/13/2024		548							548	548			
100156392	CLEARWATER	FL		07/25/2024		419							419	419			
100079667	MIAMI	FL		04/08/2022		1,092							1,092	1,092			
100048248	COLUMBIA	MD		11/20/2020		1,305							1,305	1,305			
100076272	STERLING	VA		01/07/2022		1,206							1,206	1,206			
100176773	GREENVILLE	SC		11/15/2024		246							246	246			
100141412	SANGER	TX		01/30/2024		39,020							39,020	39,020			
100185128	BAKERSFIELD	CA		12/20/2024		708							708	708			
100155200	PAHOA	HI		07/19/2024		478							478	478			
100161750	WILMINGTON	OH		07/30/2024		433							433	433			
100178212	SPRING	TX		11/19/2024		783							783	783			
100182472	WOODBURY	NJ		12/12/2024		687							687	687			
100115836	RICHMOND HILL	GA		07/20/2023		1,787							1,787	1,787			
100162784	BATON ROUGE	LA		08/12/2024		511							511	511			
100115738	TULARE	CA		07/20/2023		603							603	603			
100150596	PRINCETON	TX		05/03/2024		934							934	934			
100109320	LIBERTY HILL	TX		06/12/2023		3,008							3,008	3,092		84	84
100152427	CYPRESS	TX		05/17/2024		575							575	575			
100108234	PALERMO	CA		05/24/2023		450							450	450			
100162691	RICHMOND	TX		08/12/2024		714							714	714			
100109364	GEORGETOWN	TX		06/12/2023		820							820	820			
100154796	BEAVERCREEK	OH		07/19/2024		639							639	639			
100140453	CLAYTON	NC		01/18/2024		593							593	593			
100103247	LEHIGH ACRES	FL		04/27/2023		1,371							1,371	1,371			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057926	DUBLIN	OH		06/30/2021		1,315							1,315	1,315			
100132001	DURHAM	NC		10/13/2023		706							706	706			
100171817	MESQUITE	TX		10/17/2024		553							553	553			
100135792	GREENVILLE	SC		11/10/2023		611							611	611			
100076248	CHANDLER	AZ		01/07/2022		1,265							1,265	1,265			
100129696	ELMWOOD PARK	IL		09/29/2023		616							616	616			
100067965	CUMMING	GA		09/23/2021		1,440							1,440	1,440			
100140007	ATLANTA	GA		01/09/2024		476							476	476			
100162800	FLOSSMOOR	IL		08/12/2024		550							550	550			
100140562	YOUNGSVILLE	NC		01/19/2024		2,596							2,596	2,596			
100131613	SCRANTON	PA		10/06/2023		609							609	609			
100151303	WESLEY CHAPEL	FL		05/10/2024		720							720	720			
100091651	NEW WINDSOR	NY		01/27/2023		2,451							2,451	2,451			
100119508	PRINCETON	TX		07/28/2023		674							674	674			
100181981	AUBREY	TX		12/12/2024		752							752	752			
100112469	EL DORADO	CA		06/29/2023		819							819	819			
100156797	DALLAS	TX		06/26/2024		535							535	535			
100143203	SAN ANTONIO	TX		02/16/2024		662							662	662			
100140073	NORRISTOWN	PA		01/09/2024		602							602	602			
100156592	PENDERGRASS	GA		06/24/2024		846							846	846			
100143202	SAN ANTONIO	TX		02/16/2024		663							663	663			
100032047	FONTANA	CA		03/29/2019		1,057							1,057	1,057			
100087438	NEW MILFORD	CT		10/25/2022		994							994	994			
100174083	TALENT	OR		10/31/2024		555							555	555			
100135760	CHARLOTTE	NC		11/10/2023		1,022							1,022	1,022			
100140881	ALBUQUERQUE	NM		01/25/2024		451							451	451			
100065295	YUBA CITY	CA		07/28/2021		1,264							1,264	1,264			
100168389	DAYTON	MN		09/25/2024		861							861	861			
100115719	SCOTTSDALE	AZ		07/20/2023		2,357							2,357	2,357			
100078606	HEERLEN	NLD		01/26/2022		(64)							(64)		64		64
100087640	ROTTERDAM	NLD		09/27/2022		(80)							(80)		80		80
100026599	SILVER SPRING	MD		09/26/2018		1,040							1,040	1,040			
100014353	UNIONDALE	NY		09/27/2017		1,449							1,449	1,449			
100133842	OWINGS MILLS	MD		10/20/2023		1,539							1,539	1,539			
100158208	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		1,107							1,107	1,107			
100109372	SEASIDE	OR		06/12/2023		843							843	843			
100109120	CAPE CORAL	FL		06/05/2023		567							567	567			
100138910	KNIGHTDALE	NC		12/21/2023		494							494	494			
100164762	SAINT AUGUSTINE	FL		08/26/2024		949							949	949			
100044120	GARDENA	CA		08/19/2020		2,511							2,511	2,511			
100179728	COLUMBUS	OH		11/21/2024		7,028							7,028	7,028			
100154694	LAS VEGAS	NV		07/19/2024		557							557	557			
100000331	WHITTIER	CA		09/27/2016		3,683							3,683	3,683			
100144116	CHARLOTTE	NC		03/07/2024		583							583	583			
100115403	DAWSONVILLE	GA		07/17/2023		484							484	484			
100160984	NEW BRAUNFELS	TX		07/24/2024		836							836	836			
100113671	PEMBROKE PINES	FL		06/29/2023		1,836							1,836	1,836			
100013085	SAN DIEGO	CA		05/25/2017		999							999	999			
100147712	ROSENBERG	TX		04/05/2024		509							509	509			
100160572	LAKEWOOD	CO		07/19/2024		427							427	427			

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100013445	MIAMI	FL		05/25/2017		4,272							4,272	4,272			
100065640	MODESTO	CA		07/28/2021		1,966							1,966	1,966			
100140096	ROCHESTER	NY		01/09/2024		503							503	503			
100186615	WASHINGTON	UT		12/30/2024		817							817	817			
100140097	SAN MARCOS	TX		01/09/2024		894							894	894			
100179891	KYLE	TX		11/25/2024		986							986	986			
100120108	TAKOMA PARK	MD		08/11/2023		665							665	665			
100163000	MECHANICSBURG	PA		08/12/2024		1,227							1,227	1,227			
100176618	LIVE OAK	FL		11/15/2024		597							597	597			
100081777	SOUTH JORDAN	UT		03/30/2022		1,312							1,312	1,312			
100079870	ORLANDO	FL		04/08/2022		833							833	833			
100079147	RAHWAY	NJ		02/24/2022		1,199							1,199	1,199			
100049651	LEESBURG	FL		11/20/2020		786							786	786			
100088319	PROSPECT PARK	PA		11/10/2022		1,217							1,217	1,217			
100175044	HARVEST	AL		11/05/2024		1,056							1,056	1,056			
100142687	TAMPA	FL		02/08/2024		679							679	679			
100088844	RICHMOND	CA		11/15/2022		633							633	633			
100141362	FLEMING ISLAND	FL		01/30/2024		544							544	544			
100128453	GRAND HAVEN	MI		09/15/2023		555							555	555			
100091460	PHOENIX	AZ		01/20/2023		958							958	958			
100113879	CHEVY CHASE	MD		06/29/2023		5,009							5,009	5,009			
100049782	GLOUCESTER CITY	NJ		11/20/2020		890							890	890			
100031699	VALLEJO	CA		03/29/2019		1,773							1,773	1,773			
100157599	EAST HANOVER	NJ		06/28/2024		6,439							6,439	6,439			
100089742	COLUMBUS	OH		12/02/2022		684							684	684			
100182262	DAHLONEGA	GA		12/12/2024		872							872	872			
100071969	PANAMA CITY BEACH	FL		10/29/2021		1,064							1,064	1,064			
100115927	AURORA	CO		07/20/2023		604							604	604			
100159314	STALLINGS	NC		07/15/2024		648							648	648			
100175036	ROCKFORD	IL		11/05/2024		540							540	540			
100164791	PENSACOLA	FL		08/26/2024		611							611	611			
100148257	LAS CRUCES	NM		04/12/2024		587							587	587			
100151539	FORT WORTH	TX		05/10/2024		867							867	867			
100147542	PALM COAST	FL		04/03/2024		1,664							1,664	1,664			
100102537	SAINT ALBANS	NY		06/07/2023		805							805	805			
100160143	ALBANY	OR		07/17/2024		557							557	557			
100136858	ANNA	TX		11/27/2023		895							895	895			
100168778	GRAND PRAIRIE	TX		09/26/2024		505							505	505			
100179469	ATHENS	AL		11/21/2024		750							750	750			
100143269	FORT WORTH	TX		02/16/2024		783							783	783			
100153318	MURPHY	NC		05/30/2024		(1,111)							(1,111)	(1,111)			
100168321	SPRING	TX		09/20/2024		1,251							1,251	1,251			
100161938	SPOONER	WI		07/31/2024		2,738							2,738	2,738			
100182082	WESTFIELD	IN		12/12/2024		3,659							3,659	3,659			
100121031	HENDERSON	NV		08/30/2023		20,745							20,745	20,745			
100152770	PALMETTO	FL		05/22/2024		11,956							11,956	11,956			
100151957	WEATHERFORD	TX		06/14/2024		1,395							1,395	1,395			
100152214	FORT WORTH	TX		05/17/2024		868							868	868			
100053873	SANTA ROSA	CA		03/23/2021		1,311							1,311	1,311			
100126314	TORRINGTON	CT		08/30/2023		562							562	562			
100152325	MYRTLE BEACH	SC		05/17/2024		568							568	568			

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100084610	SAINT CHARLES	MO		08/02/2022		602							602	602			
100141623	FREDERICK	MD		01/30/2024		2,665							2,665	2,665			
100142682	STATESVILLE	NC		02/08/2024		879							879	879			
100026601	SAN PABLO	CA		09/26/2018		742							742	742			
100062562	KINGWOOD	TX		07/01/2021		2,488							2,488	2,488			
100110602	ENGLEWOOD	FL		06/30/2023		842							842	842			
100152536	RINCON	GA		05/17/2024		545							545	545			
100120394	CLOVIS	CA		08/18/2023		698							698	698			
100138048	HOUSTON	TX		12/13/2023		418							418	418			
100048680	SAN BERNARDINO	CA		11/20/2020		1,061							1,061	1,061			
100159298	PRINCETON	TX		07/15/2024		11,380							11,380	11,456		76	76
100171460	CINCINNATI	OH		10/16/2024		927							927	927			
100065680	HYATTSVILLE	MD		07/28/2021		2,023							2,023	2,023			
100186727	LOVELL	WY		12/31/2024		629							629	629			
100136612	HARTFORD	CT		11/22/2023		1,685							1,685	1,685			
100134311	CADDO MILLS	TX		10/27/2023		478							478	478			
100129692	GREENSBORO	NC		09/29/2023		609							609	609			
100055867	OCEAN CITY	NJ		03/26/2021		1,475							1,475	1,475			
100141442	PLYMOUTH	MA		01/30/2024		546							546	546			
100139483	FONTANA	CA		12/28/2023		499							499	499			
100169184	CAPE CORAL	FL		09/27/2024		683							683	683			
100140048	OWENSBORO	KY		01/09/2024		608							608	608			
100029573	PAOLI	PA		10/26/2018		3,778							3,778	3,778			
100157978	BULLHEAD CITY	AZ		07/09/2024		505							505	505			
100138237	PHILADELPHIA	PA		12/14/2023		570							570	570			
100176593	RUSKIN	FL		11/15/2024		487							487	487			
100025977	COMPTON	CA		09/20/2018		919							919	919			
100026305	KINGMAN	AZ		09/20/2018		1,089							1,089	1,089			
100149741	MONROE	NY		04/26/2024		595							595	595			
100135333	HALETHORPE	MD		11/13/2023		601							601	601			
100170102	ACWORTH	GA		10/08/2024		788							788	788			
100065459	LOS ANGELES	CA		07/28/2021		907							907	907			
100135735	HENDERSON HARBOR	NY		11/10/2023		591							591	591			
100151024	MESQUITE	TX		05/08/2024		633							633	633			
100142838	LAWRENCEVILLE	GA		02/09/2024		555							555	555			
100168933	GRONINGEN	NLD		09/26/2024		562							562	672	109		109
100144129	CARMEL	IN		03/07/2024		577							577	577			
100172281	MURFREESBORO	TN		10/21/2024		621							621	621			
100129551	MYRTLE BEACH	SC		09/29/2023		1,220							1,220	1,220			
100110062	HOUSTON	TX		06/23/2023		907							907	907			
100148351	FORT WORTH	TX		04/12/2024		7,307							7,307	7,307			
100115097	VALENCIA	CA		07/14/2023		882							882	882			
100152555	SPRING	TX		05/17/2024		1,668							1,668	1,668			
100144202	FORT WORTH	TX		03/07/2024		847							847	847			
100149545	CHARLOTTE	NC		04/26/2024		1,585							1,585	1,585			
100173795	BAKERSFIELD	CA		10/30/2024		490							490	490			
100152914	LAS VEGAS	NV		05/22/2024		557							557	557			
100150042	WESLEY CHAPEL	FL		06/07/2024		579							579	579			
100161390	FARMERSVILLE	TX		07/25/2024		456							456	456			
100185392	ANTIOCH	CA		12/20/2024		667							667	667			
100165373	MYRTLE BEACH	SC		08/29/2024		313							313	313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079676	PARK CITY	UT		04/08/2022		3,910							3,910	3,910			
100133521	GREENVILLE	SC		10/19/2023		379							379	379			
100102103	COTTAGE GROVE	OR		04/14/2023		405							405	405			
100028197	RANCHO CORDOVA	CA		10/26/2018		1,036							1,036	1,036			
100161006	MYRTLE BEACH	SC		07/24/2024		568							568	568			
100186531	SAVANNAH	TN		12/30/2024		572							572	572			
100081185	AMERICAN FORK	UT		03/18/2022		1,302							1,302	1,302			
100135368	ROCKINGHAM	VA		11/13/2023		646							646	646			
100137069	AURORA	CO		11/28/2023		900							900	900			
100162578	LOUISVILLE	KY		08/12/2024		910							910	910			
100131933	KATY	TX		10/13/2023		735							735	735			
100065390	SPOKANE	WA		07/28/2021		1,287							1,287	1,287			
100142799	DAVENPORT	FL		02/08/2024		3,759							3,759	3,759			
100031993	ARTESIA	CA		03/29/2019		1,221							1,221	1,221			
100158073	DALLAS	TX		07/09/2024		644							644	644			
100049243	FREEPORT	NY		11/20/2020		1,166							1,166	1,166			
100081407	LEBANON	TN		03/18/2022		1,316							1,316	1,316			
100152554	WEST BERLIN	NJ		05/17/2024		582							582	582			
100023534	LAFAYETTE HILL	PA		09/04/2018		1,375							1,375	1,375			
100170262	FLINT	TX		10/08/2024		500							500	500			
100166277	WOODSTOCK	GA		09/09/2024		966							966	966			
100103795	WALDEN	NY		05/10/2023		527							527	527			
100153473	LAKEWOOD	NJ		05/30/2024		531							531	531			
100182562	PALM HARBOR	FL		12/12/2024		1,029							1,029	1,029			
100028175	BRONX	NY		10/26/2018		5,429							5,429	5,429			
100140172	GRAND RAPIDS	MI		01/09/2024		579							579	579			
100156785	LEHIGH ACRES	FL		06/26/2024		671							671	671			
100128168	NOVI	MI		09/18/2023		666							666	666			
100143200	ROYSE CITY	TX		02/16/2024		709							709	709			
100161097	OCALA	FL		07/24/2024		837							837	837			
100179890	HAYDEN	ID		11/25/2024		2,207							2,207	2,207			
100019621	DEERFIELD	IL		07/26/2018		1,779							1,779	1,779			
100162281	TROY	TX		09/06/2024		426							426	426			
100017086	SEATTLE	WA		04/26/2018		1,111							1,111	1,111			
100153929	ATLANTA	GA		06/05/2024		175							175	175			
100146747	SACRAMENTO	CA		03/20/2024		1,078							1,078	1,078			
100171626	NEW ORLEANS	LA		10/16/2024		626							626	626			
100119442	HAMPTON	GA		07/31/2023		493							493	493			
100151982	ALEXANDRIA	VA		06/14/2024		492							492	492			
100014628	OXNARD	CA		09/27/2017		1,746							1,746	1,746			
100128234	LAS VEGAS	NV		09/14/2023		617							617	617			
100054327	SACRAMENTO	CA		03/23/2021		2,628							2,628	2,628			
100169687	COLUMBIA	MD		09/30/2024		554							554	554			
100175493	SPRING	TX		12/23/2024		570							570	570			
100153225	BROOKSHIRE	TX		05/30/2024		655							655	655			
100140156	DAVENPORT	FL		01/09/2024		3,756							3,756	3,756			
100147710	DENVER	CO		04/05/2024		489							489	489			
100176770	NORFOLK	VA		11/15/2024		553							553	553			
100155231	BURTON	MI		07/19/2024		550							550	550			
100102064	SACRAMENTO	CA		04/14/2023		507							507	507			
100110558	UHLAND	TX		06/30/2023		765							765	765			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100131698	NASHVILLE	TN		10/06/2023		712							712	712			
100137621	LEHIGH ACRES	FL		12/08/2023		868							868	868			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		963							963	963			
100072004	SANDY	UT		10/29/2021		4,578							4,578	4,578			
100150913	CENTENNIAL	CO		05/08/2024		855							855	855			
100025085	ROSELLE	NJ		09/20/2018		1,517							1,517	1,517			
100168364	TAYLOR	TX		09/25/2024		571							571	571			
100079574	CANYON COUNTRY	CA		04/08/2022		774							774	774			
100031990	WATSONVILLE	CA		03/29/2019		1,156							1,156	1,156			
100076600	EL MIRAGE	AZ		12/16/2021		1,190							1,190	1,190			
100071710	PITTSBURGH	PA		10/14/2021		873							873	873			
100154728	HARTFORD	CT		07/19/2024		420							420	420			
100160981	LITTLE RIVER	SC		07/24/2024		762							762	762			
100065100	WILTON	NH		07/14/2021		1,296							1,296	1,296			
100156093	HIALEAH	FL		06/18/2024		467							467	467			
100024943	CORONA	CA		09/20/2018		1,212							1,212	1,212			
100158874	HENRICO	VA		07/12/2024		553							553	553			
100113675	FAIRFIELD	CA		06/29/2023		374							374	374			
100049690	WILDOMAR	CA		11/20/2020		685							685	685			
100175718	FARR WEST	UT		11/12/2024		674							674	674			
100116995	JACKSONVILLE	FL		07/20/2023		1,014							1,014	1,014			
100087389	SPRING CREEK	NV		10/25/2022		1,134							1,134	1,134			
100159338	FORT WORTH	TX		07/15/2024		1,672							1,672	1,672			
100165125	UNITED KINGDOM	GBR		08/27/2024		10							10		(10)		(10)
100150660	FORT WORTH	TX		05/06/2024		645							645	645			
100115073	MELROSE PARK	IL		07/14/2023		676							676	676			
100068391	NORRISTOWN	PA		08/25/2021		1,166							1,166	1,166			
100152348	SAN MARCOS	TX		05/17/2024		815							815	815			
100076239	PHOENIX	AZ		01/07/2022		1,325							1,325	1,325			
100129351	EDEN PRAIRIE	MN		09/25/2023		704							704	704			
100119802	POUGHKEEPSIE	NY		08/08/2023		550							550	550			
100171421	HOUSTON	TX		10/16/2024		787							787	787			
100180419	PAYSON	AZ		11/25/2024		763							763	763			
100030887	LOS ANGELES	CA		04/09/2019		1,793							1,793	1,793			
100060540	NASHVILLE	TN		06/01/2021		3,101							3,101	3,101			
100079971	WOODBRIDGE	VA		04/25/2022		1,059							1,059	1,059			
100109694	TILLAMOOK	OR		06/15/2023		438							438	438			
100150645	MANHEIM	PA		05/06/2024		568							568	568			
100151391	INDIANAPOLIS	IN		05/10/2024		574							574	574			
100151392	INDIANAPOLIS	IN		05/10/2024		574							574	574			
100013992	BOGOTA	NJ		05/25/2017		1,277							1,277	1,277			
100171532	CEDAR CITY	UT		10/16/2024		2,304							2,304	2,304			
100139497	KISSIMMEE	FL		12/28/2023		514							514	514			
100159478	BUDA	TX		07/15/2024		1,271							1,271	1,271			
100047448	SAN FRANCISCO	CA		11/20/2020		917							917	917			
100179592	PAYNE SPRINGS	TX		11/21/2024		598							598	598			
100170079	OLATHE	KS		10/08/2024		652							652	652			
100070509	CAPE CORAL	FL		09/23/2021		1,301							1,301	1,301			
100182011	NAMPA	ID		12/12/2024		752							752	752			
100132129	SHERMAN	TX		10/13/2023		605							605	605			
100049496	FORT LAUDERDALE	FL		11/20/2020		895							895	895			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134395	NETHERLANDS	NLD		10/27/2023		(74)							(74)		74		74
100110170	TOMS RIVER	NJ		06/30/2023		764							764	764			
100170378	SAVANNAH	GA		10/08/2024		508							508	508			
100127533	FORT WORTH	TX		09/08/2023		1,059							1,059	1,059			
100079111	HOLLYWOOD	FL		02/24/2022		1,222							1,222	1,222			
100150729	MISSOURI CITY	TX		05/06/2024		562							562	562			
100115716	HALLANDALE BEACH	FL		07/20/2023		810							810	810			
100100691	GLENDALE	AZ		04/28/2023		993							993	993			
100156425	GILLSVILLE	GA		06/24/2024		553							553	553			
100043467	MIAMI	FL		08/13/2020		747							747	747			
100148200	CHARLOTTE	NC		04/12/2024		575							575	575			
100065782	OXNARD	CA		07/28/2021		1,344							1,344	1,344			
100069537	SAINT CLOUD	FL		09/01/2021		1,613							1,613	1,613			
100151173	KENNER	LA		05/09/2024		296							296	296			
100186323	BARNEGAT	NJ		12/30/2024		333							333	333			
100148462	MAPLE GROVE	MN		04/12/2024		940							940	940			
100110607	METAIRIE	LA		06/30/2023		745							745	745			
100119716	CHICAGO	IL		08/08/2023		585							585	585			
100157905	ROSHARON	TX		07/09/2024		731							731	731			
100102081	PORT SAINT LUCIE	FL		04/14/2023		590							590	590			
100120970	SICKLERVILLE	NJ		08/30/2023		631							631	631			
100182355	WAKE FOREST	NC		12/12/2024		724							724	724			
100078791	WASHINGTON	DC		02/24/2022		1,370							1,370	1,370			
100131622	DALLAS	TX		10/06/2023		681							681	681			
100159272	LEANDER	TX		07/15/2024		2,880							2,880	2,880			
100130203	TAMPA	FL		11/15/2023		520							520	520			
100031518	POMONA	CA		03/29/2019		1,029							1,029	1,029			
100138175	LINCOLN	RI		12/14/2023		491							491	491			
100179801	LEMONT	IL		11/21/2024		653							653	653			
100129332	INDIO	CA		09/25/2023		619							619	619			
100162941	SEAGOVILLE	TX		08/12/2024		593							593	593			
100128098	BOWLING GREEN	KY		09/08/2023		1,238							1,238	1,238			
100143311	PRINCETON	TX		02/16/2024		679							679	679			
100160897	POTTSTOWN	PA		07/24/2024		614							614	614			
100044211	TAUTON	MA		08/19/2020		1,384							1,384	1,384			
100165460	DENTON	TX		08/29/2024		1,019							1,019	1,019			
100032078	UNION CITY	CA		03/29/2019		2,058							2,058	2,058			
100162915	GARLAND	TX		08/12/2024		578							578	578			
100161601	UNITED KINGDOM	GBR		07/29/2024		(11)							(11)		11		11
100151535	CHARLOTTE	NC		05/10/2024		1,429							1,429	1,429			
100142573	FARMINGTON	AR		02/08/2024		100,540							100,540	100,540			
100119520	FORT WALTON BEACH	FL		07/28/2023		617							617	617			
100175140	JACKSONVILLE	FL		11/05/2024		1,381							1,381	1,381			
100185945	PERRY	GA		12/26/2024		941							941	941			
100180445	WAUKEE	IA		11/25/2024		1,198							1,198	1,198			
100119165	ORLANDO	FL		07/31/2023		684							684	684			
100110338	AUSTIN	TX		06/30/2023		708							708	708			
100117416	BALDWIN PARK	CA		07/20/2023		1,791							1,791	1,791			
100150735	LAWRENCEVILLE	GA		05/06/2024		578							578	578			
100156171	ATHENS	GA		06/20/2024		552							552	552			
100135328	RALEIGH	NC		11/13/2023		908							908	908			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100057963	SAN FRANCISCO	CA		06/30/2021		1,341							1,341	1,341			
100038830	DUBLIN	IRL		09/27/2019		157							157	(2,251)	(157)	(2,251)	(2,408)
100149733	NEW HAVEN	CT		04/26/2024		514							514	514			
100112887	BAKERSFIELD	CA		06/29/2023		3,888							3,888	3,888			
100043282	DISTRICT HEIGHTS	MD		08/13/2020		848							848	848			
100179720	VON ORMY	TX		11/21/2024		1,481							1,481	1,481			
100156458	HOLLAND	PA		06/24/2024		557							557	557			
100117391	KATY	TX		07/20/2023		1,104							1,104	1,104			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		432							432	432			
100065374	THOMPSONS STATION	TN		07/28/2021		1,195							1,195	1,195			
100134489	RIVERSIDE	NJ		10/30/2023		450							450	450			
100128334	LAS VEGAS	NV		09/14/2023		1,920							1,920	1,920			
100170349	SAN ANTONIO	TX		10/08/2024		583							583	583			
100057607	ANAHEIM	CA		06/30/2021		1,330							1,330	1,330			
100179770	MISSOULA	MT		11/21/2024		655							655	655			
100179766	CHICAGO	IL		11/21/2024		9,542							9,542	9,542			
100156531	MANOR	TX		06/24/2024		689							689	689			
100135755	CHARLOTTE	NC		11/10/2023		7,892							7,892	7,892			
100179769	METAIRIE	LA		11/21/2024		561							561	561			
100148315	SUMMERVILLE	SC		04/12/2024		629							629	629			
100120915	GULF SHORES	AL		08/30/2023		649							649	649			
100169306	MESQUITE	TX		09/27/2024		561							561	561			
100139604	LAS VEGAS	NV		12/28/2023		463							463	463			
100088025	CHICAGO	IL		10/25/2022		3,116							3,116	3,116			
100149645	FORNEY	TX		04/26/2024		644							644	644			
100138845	RICHMOND	VA		12/21/2023		584							584	584			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		552							552	552			
100170297	INDIANAPOLIS	IN		10/08/2024		553							553	553			
100047418	JAMAICA	NY		11/20/2020		547							547	547			
100136887	LEESBURG	FL		11/27/2023		614							614	614			
100137618	MADISON	AL		12/08/2023		2,495							2,495	2,495			
100151298	MOYOCK	NC		05/10/2024		697							697	697			
100185184	DANBURY	CT		12/20/2024		770							770	770			
100115971	MARIETTA	GA		07/20/2023		753							753	753			
100103794	WALDORF	MD		05/10/2023		562							562	562			
100186789	CASSELBERRY	FL		12/31/2024		617							617	617			
100136923	EDGEWATER	FL		11/28/2023		376							376	376			
100158603	NEWARK	DE		07/10/2024		1,485							1,485	1,485			
100029793	BROOKLYN	NY		10/26/2018		1,181							1,181	1,181			
100057609	HYATTSVILLE	MD		06/30/2021		1,274							1,274	1,274			
100157918	LONGS	SC		07/09/2024		4,769							4,769	4,769			
100031557	PEMBROKE PINES	FL		03/29/2019		1,122							1,122	1,122			
100053870	MORRISVILLE	PA		03/23/2021		532							532	532			
100079093	FRISCO	TX		02/24/2022		1,157							1,157	1,157			
100137717	STOCKTON	CA		12/08/2023		609							609	609			
100111490	ENGLEWOOD	NJ		06/29/2023		954							954	954			
100149115	ROCKPORT	TX		04/22/2024		424							424	424			
100158132	TUCSON	AZ		07/09/2024		578							578	578			
100110239	LAS VEGAS	NV		06/30/2023		757							757	757			
100142124	RICHMOND	TX		02/29/2024		731							731	731			
100012981	QUEEN CREEK	AZ		05/25/2017		1,088							1,088	1,088			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100175748	MURRIETA	CA		11/12/2024		1,273							1,273	1,273			
100148821	FRESNO	CA		04/17/2024		18,346							18,346	18,346			
100158000	READING	PA		07/09/2024		563							563	563			
100113548	ENTERPRISE	AL		06/29/2023		765							765	765			
100085138	UTRECHT	NLD		07/27/2022		(69)							(69)		69		69
100070359	HEERHUGOWAARD	NLD		08/31/2021		(25)							(25)		25		25
100083327	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		(38)							(38)		38		38
100088280	DYER	IN		10/17/2022		704							704	704			
100162822	SAINT PAUL	MN		08/12/2024		499							499	499			
100161631	UNITED KINGDOM	GBR		07/29/2024		(32)							(32)		32		32
100182475	INDIANAPOLIS	IN		12/12/2024		3,758							3,758	3,758			
100119067	LAS VEGAS	NV		07/27/2023		556							556	556			
100086339	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		(51)							(51)		51		51
100013625	HONOKAA	HI		05/25/2017		902							902	902			
100081224	NORTH LAS VEGAS	NV		03/18/2022		1,320							1,320	1,320			
100162996	LAS VEGAS	NV		08/12/2024		624							624	624			
100067681	WINTER GARDEN	FL		09/23/2021		1,333							1,333	1,333			
100081467	SACRAMENTO	CA		03/18/2022		1,397							1,397	1,397			
100171679	WESTFIELD	IN		10/16/2024		533							533	533			
100185451	WINDER	GA		12/20/2024		896							896	896			
100159332	WOODRUFF	SC		07/15/2024		495							495	495			
100180256	WILLIAMSTOWN	NJ		11/25/2024		219							219	219			
100100659	LAKE VILLA	IL		04/28/2023		918							918	918			
100117288	CHEEKTOWAGA	NY		07/20/2023		499							499	499			
100140368	ATLANTA	GA		01/18/2024		535							535	535			
100161093	CAPE CORAL	FL		07/24/2024		637							637	637			
100091907	LELYSTAD	NLD		01/27/2023		(37)							(37)		37		37
100165500	COLUMBUS	OH		08/29/2024		1,219							1,219	1,219			
100182618	ASHEVILLE	NC		12/12/2024		603							603	603			
100081054	KATY	TX		03/18/2022		1,393							1,393	1,393			
100109661	EL PASO	TX		06/14/2023		814							814	814			
100065301	SAINT LOUIS	MO		07/28/2021		1,462							1,462	1,462			
100182171	SAINT AUGUSTINE	FL		12/12/2024		996							996	996			
100158881	PORT CHARLOTTE	FL		07/12/2024		61,196							61,196	61,196			
100137616	FORT WORTH	TX		12/08/2023		862							862	862			
100156244	WOODBRIDGE	VA		06/20/2024		599							599	599			
100138829	LAFAYETTE	LA		12/21/2023		1,444							1,444	1,444			
100128018	THOMPSONS STATION	TN		09/08/2023		444							444	444			
100025342	RICHMOND HILL	NY		09/20/2018		644							644	644			
100026203	BELLEVUE	ID		09/20/2018		883							883	883			
100136661	PHILADELPHIA	PA		01/25/2024		435							435	435			
100186361	BEAR	DE		12/30/2024		570							570	570			
100180390	EDISON	NJ		11/25/2024		779							779	779			
100130276	WILLINGBORO	NJ		09/28/2023		458							458	458			
100148806	DELANO	MN		04/17/2024		890							890	890			
100132290	KATY	TX		10/13/2023		603							603	603			
100169530	DURHAM	NC		09/30/2024		1,104							1,104	1,104			
100115774	COLUMBIA	SC		07/20/2023		660							660	660			
100143226	HENDERSON	NV		02/16/2024		771							771	771			
100176080	JACKSONVILLE	FL		12/20/2024		18,833							18,833	18,833			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		1,096							1,096	1,096			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100158375	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100149674	KENNEWICK	WA		04/26/2024		470							470	470			
100068464	SEBRING	FL		08/25/2021		1,095							1,095	1,095			
100186791	WATERBURY	CT		12/31/2024		600							600	600			
100116358	LA PUENTE	CA		07/20/2023		1,693							1,693	1,693			
100030718	WHITE PLAINS	NY		04/09/2019		987							987	987			
100175245	CINCINNATI	OH		11/05/2024		668							668	668			
100176597	SAN ANTONIO	TX		11/15/2024		595							595	595			
100026961	EAST QUOGUE	NY		09/26/2018		1,714							1,714	1,714			
100160207	BOLIVIA	NC		07/18/2024		786							786	786			
100071623	PURCELLVILLE	VA		10/14/2021		1,839							1,839	1,839			
100175968	CONCORD	NC		11/14/2024		594							594	594			
100142633	ATLANTA	GA		02/08/2024		535							535	535			
100152338	HOUSTON	TX		05/17/2024		537							537	537			
100108069	MANOR	TX		05/24/2023		469							469	469			
100163378	PHOENIX	AZ		09/27/2024		539							539	539			
100011569	TAMPA	FL		03/08/2017		952							952	952			
100135820	ELGIN	IL		11/10/2023		678							678	678			
100049032	KISSIMMEE	FL		11/20/2020		1,011							1,011	1,011			
100083895	FREMONT	CA		07/12/2022		2,793							2,793	2,793			
100055283	DOUBLE OAK	TX		03/23/2021		672							672	672			
100103397	TOMS RIVER	NJ		06/16/2023		2,570							2,570	2,570			
100180339	FORT WORTH	TX		11/25/2024		666							666	666			
100150749	MCKINNEY	TX		05/06/2024		591							591	591			
100160167	SHARPSBURG	MD		07/18/2024		606							606	606			
100161086	FLOWERY BRANCH	GA		07/24/2024		522							522	522			
100129688	ATOKA	TN		09/29/2023		837							837	837			
100026351	RIVERSIDE	CA		09/20/2018		1,095							1,095	1,095			
100170289	BAKERSFIELD	CA		10/08/2024		588							588	588			
100017307	MIAMI	FL		04/26/2018		681							681	681			
100151237	FORT WORTH	TX		05/10/2024		1,256							1,256	1,256			
100138973	LOS ANGELES	CA		12/21/2023		8,754							8,754	8,754			
100186406	MIDDLEBURG	FL		12/30/2024		2,624							2,624	2,624			
100111772	OPA LOCKA	FL		06/29/2023		1,043							1,043	1,043			
100149427	TIMNATH	CO		04/24/2024		8,827							8,827	8,827			
100158840	BIG BEAR CITY	CA		07/12/2024		700							700	700			
100174307	BATON ROUGE	LA		10/31/2024		698							698	698			
100181868	SEBRING	FL		12/12/2024		603							603	603			
100133321	KATY	TX		11/29/2023		2,657							2,657	2,657			
100134422	NETHERLANDS	NLD		10/27/2023		(86)							(86)		86		86
100160033	MARIETTA	GA		07/17/2024		669							669	669			
100182328	TERREBONNE	OR		12/12/2024		740							740	740			
100081072	LANHAM	MD		03/18/2022		2,905							2,905	2,905			
100143212	FUQUAY VARINA	NC		02/16/2024		634							634	634			
100083596	JACKSONVILLE	FL		07/25/2022		674							674	674			
100169677	NORCROSS	GA		09/30/2024		509							509	509			
100137802	HAMPTON	NH		12/08/2023		545							545	545			
100078049	DETROIT	MI		01/21/2022		1,181							1,181	1,181			
100175988	FORNEY	TX		11/14/2024		1,787							1,787	1,787			
100013826	JUNCTION CITY	OR		05/25/2017		1,219							1,219	1,219			
100065103	ERIE	CO		07/14/2021		1,290							1,290	1,290			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100023916	NEW BRAUNFELS	TX		09/10/2018		1,657							1,657	1,657			
100091446	FRUITA	CO		02/22/2023		774							774	774			
100185441	CUTLER BAY	FL		12/20/2024		763							763	763			
100180141	GREENLAWN	NY		11/25/2024		940							940	940			
100067440	FERNLEY	NV		09/23/2021		1,240							1,240	1,240			
100135428	ROCKPORT	IN		11/13/2023		1,084							1,084	1,084			
100186017	PORT ORANGE	FL		12/27/2024		528							528	528			
100160179	TAMPA	FL		07/18/2024		348							348	348			
100172472	MESA	AZ		10/23/2024		548							548	548			
100144598	GRAHAM	NC		03/13/2024		1,861							1,861	1,861			
100101734	WEERT	NLD		03/30/2023		112,695							112,695	121,056	8,362		8,362
100049577	CHICAGO	IL		11/20/2020		821							821	821			
100102608	WOODSTOCK	GA		06/22/2023		855							855	855			
100080273	ROTTERDAM	NLD		02/22/2022		(58)							(58)		58		58
100159258	RICHMOND	TX		07/15/2024		635							635	635			
100170295	COLUMBIA	MO		10/08/2024		592							592	592			
100132470	HANFORD	CA		11/03/2023		838							838	838			
100139104	NEWBURGH	NY		12/28/2023		439							439	439			
100158377	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100170317	ALBUQUERQUE	NM		10/08/2024		903							903	903			
100069654	SICKLERVILLE	NJ		09/01/2021		1,592							1,592	1,592			
100170109	CHESTERBROOK	PA		10/08/2024		641							641	641			
100062994	ATLANTA	GA		07/01/2021		1,450							1,450	1,450			
100029548	SAN FRANCISCO	CA		10/26/2018		5,943							5,943	5,943			
100049767	UPPER MARLBORO	MD		11/20/2020		1,343							1,343	1,343			
100158379	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100158378	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100129653	SALT LAKE CTY	UT		09/29/2023		1,319							1,319	1,319			
100152359	DURHAM	NC		05/17/2024		950							950	950			
100143491	MOUNT DORA	FL		02/21/2024		560							560	560			
100184395	CROWLEY	TX		12/16/2024		373							373	373			
100111091	ROXBURY	CT		06/29/2023		771							771	771			
100087029	MCKINNEY	TX		11/04/2022		856							856	856			
100173711	PLYMOUTH	MN		10/30/2024		400							400	400			
100030354	CYPRESS	CA		12/20/2018		2,062							2,062	2,062			
100178336	PORT CHARLOTTE	FL		11/19/2024		671							671	671			
100128348	ATLANTA	GA		09/14/2023		681							681	681			
100038905	MEATH	IRL		09/27/2019		24							24	4	141	(161)	(20)
100171517	CEDAR CITY	UT		10/16/2024		6,216							6,216	6,216			
100136947	OWENS CROSS ROADS	AL		11/28/2023		551							551	551			
100181916	KATY	TX		12/12/2024		648							648	648			
100141917	DANVILLE	IN		03/27/2024		392							392	392			
100135232	PALM COAST	FL		11/08/2023		880							880	880			
100140401	WESLEY CHAPEL	FL		01/18/2024		1,744							1,744	1,744			
100179748	FORT WORTH	TX		11/21/2024		818							818	818			
100025507	LUTZ	FL		09/20/2018		1,114							1,114	1,114			
100180420	HOUSTON	TX		11/25/2024		738							738	738			
100065594	BRADENTON	FL		07/28/2021		1,195							1,195	1,195			
100184995	SPRING HILL	FL		12/19/2024		396							396	396			
100135779	CHESTER	VA		11/10/2023		936							936	936			
100175183	KISSIMMEE	FL		11/05/2024		673							673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159329	RICHMOND	TX		07/15/2024		782							782	782			
100142155	EULESS	TX		02/29/2024		582							582	582			
100179791	SUMMERVILLE	SC		11/21/2024		588							588	588			
100025568	BALDWIN PARK	CA		09/20/2018		1,005							1,005	1,005			
100017248	CLEAR SPRING	MD		04/26/2018		1,484							1,484	1,484			
100141965	ELIZABETHTOWN	KY		02/29/2024		471							471	471			
100149453	ZEBULON	NC		04/24/2024		808							808	808			
100103324	SAINT PETERSBURG	FL		04/28/2023		549							549	549			
100071763	FERNANDINA BEACH	FL		10/14/2021		1,161							1,161	1,161			
100148191	KISSIMMEE	FL		04/12/2024		25,065							25,065	25,065			
100164538	WESLEY CHAPEL	FL		08/21/2024		509							509	509			
100158131	MANCHESTER	CT		07/09/2024		697							697	697			
100079804	TAMPA	FL		04/08/2022		725							725	725			
100168569	CRESTLINE	CA		09/25/2024		225							225	225			
100076056	TAYLORSVILLE	UT		01/07/2022		1,325							1,325	1,325			
100140302	FORT WORTH	TX		01/18/2024		523							523	523			
100044726	SUMMERFIELD	NC		11/19/2020		1,234							1,234	1,234			
100148314	HARKER HEIGHTS	TX		04/12/2024		779							779	779			
100143642	ROSEDALE	MD		02/22/2024		598							598	598			
100012862	FILLMORE	CA		05/25/2017		1,055							1,055	1,055			
100151343	MCDONOUGH	GA		05/10/2024		649							649	649			
100156590	MADISON	AL		06/24/2024		789							789	789			
100143319	ATHENS	AL		02/16/2024		1,034							1,034	1,034			
100175618	BRADENTON	FL		11/12/2024		494							494	494			
100116399	DORAL	FL		07/20/2023		1,451							1,451	1,451			
100108125	COCOA	FL		05/24/2023		586							586	586			
100147786	CHARLOTTE	NC		04/08/2024		717							717	717			
100170307	LIVONIA	MI		10/08/2024		2,600							2,600	2,600			
100143326	CHARLOTTE	NC		02/16/2024		1,248							1,248	1,248			
100138290	MELISSA	TX		12/18/2023		2,405							2,405	2,405			
100148102	HASLET	TX		04/10/2024		565							565	565			
100136428	NORTH FORT MYERS	FL		11/20/2023		1,767							1,767	1,767			
100126424	FISHERVILLE	KY		08/30/2023		574							574	574			
100147896	FORT WORTH	TX		04/08/2024		902							902	902			
100060143	STUART	FL		06/25/2021		1,296							1,296	1,296			
100151370	KILLEEN	TX		05/10/2024		581							581	581			
100151390	HARRISBURG	PA		05/10/2024		639							639	639			
100102017	SKOKIE	IL		04/14/2023		2,491							2,491	2,491			
100013750	EVERETT	WA		05/25/2017		944							944	944			
100182594	WESLEY CHAPEL	FL		12/12/2024		676							676	676			
100025239	SYLMAR	CA		09/20/2018		451							451	451			
100180396	MIRAMAR BEACH	FL		11/25/2024		1,198							1,198	1,198			
100170374	NORMAN	OK		10/08/2024		750							750	750			
100119600	UNION	OH		07/31/2023		225							225	225			
100055727	STREAMWOOD	IL		03/23/2021		1,184							1,184	1,184			
100186608	FORT WORTH	TX		12/30/2024		811							811	811			
100160970	MESQUITE	TX		07/24/2024		561							561	561			
100147995	LAKE WYLIE	SC		04/10/2024		813							813	813			
100149823	WENDELL	ID		04/29/2024		495							495	495			
100074484	FRESNO	CA		12/14/2021		1,169							1,169	1,169			
100116139	FISHERS	IN		07/20/2023		703							703	703			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100140732	DELANO	CA		01/22/2024		472							472	472			
100182164	ROANOKE	VA		12/12/2024		728							728	728			
100154080	POWDER SPRINGS	GA		06/06/2024		372							372	372			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		2,600							2,600	2,600			
100116442	SAN DIEGO	CA		07/20/2023		684							684	684			
100044175	LAS VEGAS	NV		08/19/2020		1,013							1,013	1,013			
100156601	LONG BRANCH	NJ		06/24/2024		7,518							7,518	7,518			
100171799	FORNEY	TX		10/17/2024		1,014							1,014	1,014			
100082813	PALMDALE	CA		04/28/2022		246							246	246			
100182186	SHERMAN	TX		12/12/2024		612							612	612			
100170197	GALLATIN	TN		10/08/2024		736							736	736			
100158113	VENICE	FL		07/09/2024		9,359							9,359	9,359			
100147928	OCALA	FL		04/08/2024		917							917	917			
100109297	FARMERS BRANCH	TX		06/12/2023		752							752	752			
100015792	CLOVERDALE	CA		02/02/2018		1,449							1,449	1,449			
100013644	DAPHNE	AL		05/25/2017		1,024							1,024	1,024			
100117356	OCOEE	FL		07/20/2023		1,297							1,297	1,297			
100141996	WALDORF	MD		02/29/2024		7,515							7,515	7,515			
100139149	WOODSTOCK	GA		12/28/2023		485							485	485			
100171905	ATHENS	GA		10/17/2024		587							587	587			
100151040	SAN MARCOS	TX		05/08/2024		884							884	884			
100149621	MELISSA	TX		04/26/2024		616							616	616			
100152870	GRAFTON	WI		05/22/2024		1,341							1,341	1,341			
100149405	GULF SHORES	AL		04/24/2024		8,097							8,097	8,097			
100054211	WALDORF	MD		03/23/2021		721							721	721			
100186599	MURFREESBORO	TN		12/30/2024		1,144							1,144	1,144			
100150680	PRINCETON	TX		05/06/2024		574							574	574			
100141771	DELRAN	NJ		01/30/2024		429							429	429			
100152246	HARVEST	AL		05/17/2024		509							509	509			
100158616	LYNCHBURG	VA		07/10/2024		611							611	611			
100048394	SLEEPY HOLLOW	IL		11/20/2020		427							427	427			
100137824	BUENA PARK	CA		12/08/2023		655							655	655			
100158625	CROWLEY	TX		07/10/2024		549							549	549			
100158715	WINTER HAVEN	FL		07/10/2024		565							565	565			
100167058	CAMP CONNELL	CA		09/13/2024		519							519	519			
100171461	JACKSON	NJ		10/16/2024		588							588	588			
100152727	SAN JACINTO	CA		05/22/2024		449							449	449			
100049005	SAINT GEORGE	UT		11/20/2020		959							959	959			
100076109	MIAMI	FL		01/07/2022		1,205							1,205	1,205			
100172312	ADAIRSVILLE	GA		10/21/2024		831							831	831			
100013624	WEST NEW YORK	NJ		05/25/2017		1,367							1,367	1,367			
100136216	CITRUS HEIGHTS	CA		11/20/2023		7,347							7,347	7,347			
100158707	CLAYTON	NC		07/10/2024		594							594	594			
100153066	SCOTTSDALE	AZ		06/27/2024		489							489	489			
100163061	NORTH LAS VEGAS	NV		08/13/2024		1,353							1,353	1,353			
100170245	HENDERSONVILLE	NC		10/08/2024		887							887	887			
100120703	KERHONKSON	NY		08/25/2023		651							651	651			
100175323	CLAYTON	NC		11/05/2024		767							767	767			
100170497	GROVELAND	FL		10/09/2024		580							580	580			
100180065	CHARLOTTE	NC		11/25/2024		825							825	825			
100134255	BEVERLY HILLS	FL		10/27/2023		557							557	557			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145706	UNITED KINGDOM	GBR		03/12/2024		128,796							128,796	134,005	6,554	(1,345)	5,209
100057714	GREENVILLE	SC		06/30/2021		1,219							1,219	1,219			
100079500	GOWEN	MI		04/08/2022		1,164							1,164	1,164			
100149574	MCKINNEY	TX		04/26/2024		1,180							1,180	1,180			
100182706	AUBURN	AL		12/12/2024		540							540	540			
100140421	COLUMBUS	OH		01/18/2024		571							571	571			
100150691	GARLAND	TX		05/06/2024		1,125							1,125	1,125			
100068038	PLAINVILLE	CT		09/23/2021		1,247							1,247	1,247			
100160922	BIRMINGHAM	AL		07/24/2024		623							623	623			
100172460	SOUTHPORT	NC		10/23/2024		561							561	561			
100099779	LAKEHURST	NJ		02/28/2023		196							196	196			
100153861	SPRINGFIELD	MA		06/05/2024		507							507	507			
100063651	LAKEVIEW	NY		07/01/2021		1,600							1,600	1,600			
100128217	VERO BEACH	FL		09/18/2023		1,006							1,006	1,006			
100115960	WESTFIELD	IN		07/20/2023		736							736	736			
100170299	LOUISVILLE	KY		10/08/2024		534							534	534			
100164337	BONITA SPRINGS	FL		08/21/2024		2,444							2,444	2,444			
100136835	SPRING	TX		11/27/2023		441							441	441			
100092065	TOMS RIVER	NJ		02/09/2023		573							573	573			
100030974	CUTLER BAY	FL		03/29/2019		1,186							1,186	1,186			
100140155	LANDOVER HILLS	MD		01/09/2024		540							540	540			
100185393	JACKSONVILLE	FL		12/20/2024		7,731							7,731	7,731			
100165947	STONE MOUNTAIN	GA		09/06/2024		628							628	628			
100152463	CLAYMONT	DE		05/16/2024		550							550	550			
100140464	PENDERGRASS	GA		01/18/2024		819							819	819			
100134477	PARKVILLE	MD		10/30/2023		535							535	535			
100140425	RALEIGH	NC		01/18/2024		560							560	560			
100181301	EDGEWATER	FL		12/06/2024		675							675	675			
100138304	MYRTLE BEACH	SC		12/18/2023		1,408							1,408	1,408			
100100951	SANTA ROSA	CA		04/28/2023		1,290							1,290	1,290			
100168868	UNITED KINGDOM	GBR		09/26/2024		20							20	20	0		0
100143571	CAPE CORAL	FL		02/21/2024		529							529	529			
100179964	LITTLE RIVER	SC		11/25/2024		597							597	597			
100175320	BROKEN BOW	OK		11/05/2024		2,851							2,851	2,851			
100115042	SANGER	CA		07/14/2023		621							621	621			
100148038	MELISSA	TX		04/10/2024		2,416							2,416	2,416			
100050738	SOUTH EAST	GBR		03/02/2021		(79)							(79)		79		79
100128435	NEWARK	NJ		09/15/2023		875							875	875			
100038956	DUBLIN	IRL		09/27/2019		59							59	(650)	3	(713)	(710)
100140402	SAINT CLOUD	FL		01/18/2024		659							659	659			
100173586	UNITED KINGDOM	GBR		10/29/2024		(7)							(7)		7		7
100068505	HENDERSONVILLE	TN		08/25/2021		1,170							1,170	1,170			
100120631	JACKSONVILLE	FL		08/18/2023		548							548	548			
100119660	LAS VEGAS	NV		08/08/2023		572							572	572			
100134479	CAPE CORAL	FL		10/30/2023		515							515	515			
100043399	RALEIGH	NC		08/13/2020		840							840	840			
100141112	PHILADELPHIA	PA		01/30/2024		180							180	180			
100137132	LUNENBURG	MA		11/28/2023		1,135							1,135	1,135			
100158628	PORT CHARLOTTE	FL		07/10/2024		583							583	583			
100136758	WATERBURY	CT		11/27/2023		532							532	532			
100135810	FRANKLIN PARK	NJ		11/10/2023		551							551	551			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043600	CHICAGO HEIGHTS	IL		08/13/2020		205							205	205			
100148709	FOREST LAKE	MN		04/17/2024		16,639							16,639	16,716		77	77
100156495	COMMERCE	GA		06/24/2024		536							536	536			
100163049	LIBERTY TWSP	OH		08/13/2024		2,358							2,358	2,358			
100143287	FRESNO	CA		02/16/2024		670							670	670			
100115559	LAS VEGAS	NV		07/19/2023		562							562	562			
100135803	MESA	AZ		11/10/2023		605							605	605			
100013002	HENDERSON	NV		05/25/2017		946							946	946			
100079409	STOCKTON	CA		03/17/2022		1,072							1,072	1,072			
100182021	MANOR	TX		12/12/2024		764							764	764			
100141307	ST. PETERSBURG	FL		01/30/2024		377							377	377			
100140458	PENDERGRASS	GA		01/18/2024		776							776	776			
100162313	MANASSAS	VA		08/05/2024		442							442	442			
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		796							796	796			
100117284	HOUSTON	TX		07/20/2023		745							745	745			
100082025	SPIJKENISSE	NLD		03/30/2022		(54)							(54)		54		54
100082055	AMSTERDAM	NLD		03/30/2022		(53)							(53)		53		53
100090192	AUGUSTA	GA		01/13/2023		722							722	722			
100110502	JACKSONVILLE	FL		06/30/2023		939							939	939			
100090009	BURLINGTON	VT		01/13/2023		1,474							1,474	1,474			
100134693	REX	GA		10/30/2023		613							613	613			
100133705	FORT WORTH	TX		10/23/2023		896							896	896			
100152505	ROYSE CITY	TX		05/17/2024		5,637							5,637	5,637			
100153170	HOUSTON	TX		05/30/2024		578							578	578			
100173164	BELLEVUE	WA		10/30/2024		600							600	600			
100186287	MCKINNEY	TX		12/27/2024		26,481							26,481	26,481			
100137028	FORT WORTH	TX		11/28/2023		921							921	921			
100129578	SARGENT	TX		09/29/2023		634							634	634			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		1,001							1,001	1,001			
100137758	HENDERSON	NV		12/08/2023		792							792	792			
100149673	CONCORD	NC		04/26/2024		705							705	705			
100025940	BROOKLYN	NY		09/20/2018		1,296							1,296	1,296			
100152307	DALLAS	NC		05/17/2024		1,939							1,939	1,939			
100014180	SAN BERNARDINO	CA		05/25/2017		1,032							1,032	1,032			
100114718	SYLMAR	CA		06/29/2023		2,094							2,094	2,094			
100137589	GREELEY	CO		12/08/2023		530							530	530			
100181221	KISSIMMEE	FL		12/06/2024		686							686	686			
100174787	DUNNELLON	FL		10/31/2024		376							376	376			
100144592	FORT WORTH	TX		03/13/2024		1,254							1,254	1,254			
100137796	FLEMINGTON	NJ		12/08/2023		1,230							1,230	1,230			
100140039	LONGVIEW	WA		01/09/2024		599							599	599			
100120635	WESLEY CHAPEL	FL		08/18/2023		359							359	359			
100045800	HAM LAKE	MN		11/25/2020		1,547							1,547	1,547			
100178328	LAS VEGAS	NV		11/19/2024		1,501							1,501	1,501			
100159417	HOUSTON	TX		07/15/2024		1,939							1,939	1,939			
100167942	LAREDO	TX		09/20/2024		675							675	675			
100115050	MORGANTOWN	WV		07/14/2023		2,255							2,255	2,255			
100151508	SAN MARCOS	TX		05/10/2024		858							858	858			
100158959	SAN ANTONIO	TX		08/15/2024		615							615	615			
100164640	FORNEY	TX		08/21/2024		541							541	541			
100100825	POOLESVILLE	MD		04/28/2023		1,583							1,583	1,583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091087	CHARLOTTE	NC		01/31/2023		84							84	84			
100079976	RICHMOND	TX		04/25/2022		1,034							1,034	1,034			
100158120	KYLE	TX		07/09/2024		1,032							1,032	1,032			
100079744	FAYETTEVILLE	GA		04/25/2022		1,021							1,021	1,021			
100043867	FLANDERS	NY		08/19/2020		717							717	717			
100148854	FORNEY	TX		04/17/2024		610							610	610			
100057679	LAS VEGAS	NV		06/30/2021		1,239							1,239	1,239			
100136011	GRETNA	LA		11/16/2023		483							483	483			
100138313	MIDLOTHIAN	VA		12/18/2023		577							577	577			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		1,437							1,437	1,437			
100119954	KIRKLAND	WA		08/11/2023		1,271							1,271	1,271			
100024628	PISCATAWAY	NJ		09/20/2018		1,338							1,338	1,338			
100168251	INDIO	CA		09/20/2024		3,349							3,349	3,349			
100065799	LEICESTER	MA		07/28/2021		1,913							1,913	1,913			
100141772	CINNAMINSON	NJ		01/30/2024		311							311	311			
100158842	ANN ARBOR	MI		07/12/2024		487							487	487			
100031853	CULVER CITY	CA		03/29/2019		2,108							2,108	2,108			
100143222	HENDERSON	NV		02/16/2024		848							848	848			
100108085	PALM DESERT	CA		05/24/2023		2,200							2,200	2,200			
100151286	TIETON	WA		05/10/2024		619							619	619			
100159517	AUDUBON	NJ		07/15/2024		548							548	548			
100026212	CENTRAL ISLIP	NY		09/20/2018		1,040							1,040	1,040			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		571							571	571			
100128001	MANOR	TX		09/08/2023		605							605	605			
100067739	CHESTER	VA		09/23/2021		855							855	855			
100134033	LIBERTY	NY		10/25/2023		308							308	308			
100074475	PHILADELPHIA	PA		12/02/2021		907							907	907			
100171798	FORNEY	TX		10/17/2024		617							617	617			
100171899	SOUTH ELGIN	IL		10/17/2024		607							607	607			
100161013	NEEDVILLE	TX		07/24/2024		545							545	545			
100180006	LEWISTON	ME		11/25/2024		587							587	587			
100179335	JACKSONVILLE	FL		12/27/2024		28,875							28,875	28,875			
100129638	LYNCHBURG	VA		09/29/2023		586							586	586			
100132018	CHARLOTTE	NC		10/13/2023		699							699	699			
100086534	ROSEDALE	MD		09/30/2022		1,874							1,874	1,874			
100168352	MIAMI	FL		09/25/2024		602							602	602			
100108444	BERLIN	NJ		05/25/2023		579							579	579			
100115989	RICHMOND	VA		07/20/2023		607							607	607			
100110550	SAINT AUGUSTINE	FL		06/30/2023		844							844	844			
100185844	ABERDEEN	MD		12/26/2024		608							608	608			
100133653	BLUE SPRINGS	MO		10/23/2023		662							662	662			
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		524							524	524			
100173096	VILLAS	NJ		10/30/2024		595							595	595			
100163080	MIAMI	FL		08/13/2024		541							541	541			
100142034	MADERA	CA		02/29/2024		849							849	849			
100115082	SALEM	OR		07/14/2023		844							844	844			
100145050	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100181520	PORTLAND	OR		12/06/2024		692							692	692			
100129363	KAPOLEI	HI		09/25/2023		590							590	590			
100172273	KATY	TX		10/21/2024		654							654	654			
100049128	SUITLAND	MD		11/20/2020		619							619	619			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110565	EAST POINT	GA		06/30/2023		875							875	875			
100153609	ALEXANDRIA	VA		05/31/2024		446							446	446			
100115463	SAINT CLOUD	FL		07/17/2023		759							759	759			
100172342	WILLIS	TX		10/23/2024		719							719	719			
100129539	SAINT GEORGE	UT		09/29/2023		1,351							1,351	1,351			
100100332	PEMBROKE PINES	FL		04/27/2023		1,142							1,142	1,142			
100142680	ST AUGUSTINE	FL		02/08/2024		949							949	949			
100068352	BOISE	ID		08/25/2021		802							802	802			
100179474	FORNEY	TX		11/21/2024		724							724	724			
100168363	INDIANAPOLIS	IN		09/25/2024		592							592	592			
100145755	UNITED KINGDOM	GBR		03/12/2024		27							27		(27)		(27)
100071814	BRENTWOOD	MD		10/14/2021		1,313							1,313	1,313			
100132009	BIGELOW	AR		10/13/2023		612							612	612			
100013778	OAKLAND	CA		05/25/2017		1,882							1,882	1,882			
100180293	MARICOPA	AZ		11/25/2024		5,282							5,282	5,282			
100148195	BEECH MOUNTAIN	NC		04/12/2024		592							592	592			
100129540	SAINT AUGUSTINE	FL		09/29/2023		590							590	590			
100081258	MERCED	CA		03/18/2022		1,379							1,379	1,379			
100135496	DURHAM	NC		11/13/2023		855							855	855			
100065803	RESTON	VA		07/28/2021		1,523							1,523	1,523			
100012163	SAN JOSE	CA		03/08/2017		3,491							3,491	3,491			
100158868	FREMONT	IN		07/12/2024		335							335	335			
100152710	WAKE FOREST	NC		05/17/2024		823							823	823			
100160415	HOUSTON	TX		07/19/2024		605							605	605			
100120690	GOODLETTSVILLE	TN		08/25/2023		1,243							1,243	1,243			
100130270	LITCHFIELD PARK	AZ		09/28/2023		1,506							1,506	1,506			
100148424	WEST MELBOURNE	FL		04/12/2024		19,243							19,243	19,243			
100158595	HOUSTON	TX		07/10/2024		567							567	567			
100068101	AURORA	IL		08/25/2021		1,360							1,360	1,360			
100013795	OAKLAND	CA		05/25/2017		1,000							1,000	1,000			
100140810	VIRGINIA BEACH	VA		03/06/2024		345							345	345			
100147974	ARDEN HILLS	MN		04/08/2024		562							562	562			
100167119	VISALIA	CA		09/13/2024		493							493	493			
100061385	HENDERSONVILLE	NC		06/01/2021		1,458							1,458	1,458			
100110541	PRESCOTT	AZ		06/30/2023		657							657	657			
100119219	LAS VEGAS	NV		07/31/2023		934							934	934			
100153341	GREENVILLE	SC		05/30/2024		1,119							1,119	1,119			
100163433	ARLINGTON	TX		09/27/2024		482							482	482			
100109924	WARETOWN	NJ		06/22/2023		560							560	560			
100165457	ROCHESTER	MN		08/29/2024		543							543	543			
100142731	EAGLE RIVER	AK		02/08/2024		809							809	809			
100119426	QUINTON	VA		07/31/2023		704							704	704			
100120909	CITRA	FL		08/30/2023		2,376							2,376	2,376			
100071037	DOWNINGTOWN	PA		10/01/2021		1,018							1,018	1,018			
100138170	PHILADELPHIA	PA		12/14/2023		1,916							1,916	1,916			
100115900	GLASSBORO	NJ		07/20/2023		769							769	769			
100030054	CHULA VISTA	CA		12/20/2018		936							936	936			
100147906	FARMINGTON	AR		04/08/2024		1,194							1,194	1,194			
100171356	PHOENIX	AZ		10/16/2024		523							523	523			
100029589	BRENTWOOD	NY		10/26/2018		1,767							1,767	1,767			
100175932	RICHMOND	TX		11/14/2024		727							727	727			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043998	WOONSOCKET	RI		08/19/2020		509							509	509			
100128353	ATLANTA	GA		09/14/2023		675							675	675			
100164321	PENDERGRASS	GA		08/21/2024		740							740	740			
100119230	LITCHFIELD PARK	AZ		07/31/2023		1,127							1,127	1,127			
100156634	IDAHO FALLS	ID		06/24/2024		594							594	594			
100180277	FREDERICKSBURG	TX		11/25/2024		877							877	877			
100156576	SPRING HILL	FL		06/24/2024		652							652	652			
100164488	RICHMOND	VA		08/21/2024		726							726	726			
100135096	NAVARRE	FL		11/01/2023		617							617	617			
100171494	COLLINSVILLE	IL		10/16/2024		539							539	539			
100080478	EVANS	CO		03/10/2022		2,883							2,883	2,883			
100135552	WOODSTOCK	GA		11/13/2023		561							561	561			
100159356	WOODRUFF	SC		07/15/2024		1,201							1,201	1,201			
100172443	BELTON	TX		10/23/2024		755							755	755			
100081816	TUCSON	AZ		03/30/2022		1,155							1,155	1,155			
100067922	TUSTIN	CA		09/23/2021		909							909	909			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		574							574	574			
100119196	LEESBURG	FL		07/31/2023		738							738	738			
100151683	PLANO	TX		05/10/2024		620							620	620			
100146734	MIAMI	FL		03/20/2024		625							625	625			
100115995	KENNEWICK	WA		07/20/2023		625							625	625			
100164610	GALLATIN	TN		08/21/2024		686							686	686			
100182352	MAPLEWOOD	MN		12/12/2024		821							821	821			
100141867	DANVILLE	IN		03/27/2024		604							604	604			
100165464	FORT WORTH	TX		08/29/2024		648							648	648			
100144705	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100182170	LA BELLE	FL		12/12/2024		2,210							2,210	2,210			
100075909	SCOTTSDALE	AZ		01/07/2022		1,324							1,324	1,324			
100136869	DORAL	FL		11/27/2023		591							591	591			
100100770	OWINGS MILLS	MD		04/28/2023		724							724	724			
100120026	SAINT LOUIS	MO		08/11/2023		603							603	603			
100150862	COLUMBIA	MO		05/08/2024		635							635	635			
100163836	WEBSTER	FL		09/27/2024		553							553	553			
100157935	BREINIGSVILLE	PA		07/09/2024		61,507							61,507	61,507			
100138243	DAVENPORT	FL		12/14/2023		600							600	600			
100135238	MYRTLE BEACH	SC		11/08/2023		1,162							1,162	1,162			
100161040	PHILADELPHIA	PA		07/24/2024		506							506	506			
100179602	CHICAGO	IL		11/21/2024		1,213							1,213	1,213			
100163148	TAYLORS	SC		08/13/2024		1,219							1,219	1,219			
100172395	DAHLONEGA	GA		10/23/2024		1,105							1,105	1,163		57	57
100119499	LAWRENCEVILLE	GA		07/28/2023		705							705	705			
100152899	BAKERSFIELD	CA		05/22/2024		1,584							1,584	1,584			
100148839	FORNEY	TX		04/17/2024		590							590	590			
100169873	MERRITT ISLAND	FL		09/30/2024		761							761	761			
100164444	GLEN ALLEN	VA		08/21/2024		1,950							1,950	1,950			
100109337	GALLATIN	TN		06/12/2023		729							729	729			
100086920	BEACH PARK	IL		10/24/2022		701							701	701			
100131580	SALEM	OR		10/05/2023		483							483	483			
100117189	COLTON	CA		07/20/2023		1,725							1,725	1,725			
100044237	PASADENA	CA		08/19/2020		1,790							1,790	1,790			
100069231	LOCKPORT	IL		09/01/2021		1,781							1,781	1,781			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145854	ATLANTIC BEACH	NC		03/15/2024		549							549	549			
100158696	KNOXVILLE	TN		07/10/2024		518							518	518			
100148235	PHOENIX	AZ		04/12/2024		640							640	640			
100044087	LONG BEACH	CA		08/19/2020		2,023							2,023	2,023			
100143677	FLORESVILLE	TX		02/22/2024		214							214	214			
100156518	BENTONVILLE	AR		06/24/2024		1,415							1,415	1,415			
100081159	MATTHEWS	NC		03/18/2022		1,377							1,377	1,377			
100139844	UNITED KINGDOM	GBR		12/18/2023		921							921	(466)	(42)	(1,345)	(1,387)
100143033	MYRTLE BEACH	SC		02/12/2024		677							677	677			
100135227	MANILA	UT		11/08/2023		594							594	594			
100152208	KATY	TX		05/17/2024		571							571	571			
100180843	GRONINGEN	NLD		10/28/2024		(56)							(56)		56		56
100171680	WESTFIELD	IN		10/16/2024		546							546	546			
100119775	ORLANDO	FL		08/08/2023		482							482	482			
100133224	MOORE	OK		11/29/2023		641							641	641			
100142685	FORT MYERS	FL		02/08/2024		709							709	709			
100135119	LAWRENCEVILLE	GA		11/01/2023		804							804	804			
100172678	PRINCETON	TX		11/21/2024		490							490	490			
100163598	OBERLIN	OH		08/15/2024		460							460	460			
100091664	HELLERTOWN	PA		01/27/2023		436							436	436			
100131924	BARTLETT	IL		10/13/2023		708							708	708			
100081397	LEBANON	TN		03/18/2022		1,265							1,265	1,265			
100115674	JACKSONVILLE	FL		07/20/2023		760							760	760			
100162991	YAMHILL	OR		08/12/2024		634							634	634			
100146674	LAKELAND	FL		03/20/2024		384							384	384			
100130115	NETHERLANDS	NLD		09/26/2023		(71)							(71)		71		71
100127566	JACKSONVILLE	FL		09/08/2023		613							613	613			
100137599	MYRTLE BEACH	SC		12/08/2023		582							582	582			
100065577	CARMICHAEL	CA		07/28/2021		1,241							1,241	1,241			
100161884	LAKEVILLE	MN		07/31/2024		2,607							2,607	2,607			
100129542	SAINT AUGUSTINE	FL		09/29/2023		590							590	590			
100120059	PHOENIX	AZ		08/11/2023		670							670	670			
100118189	HOUSTON	TX		07/20/2023		375							375	375			
100088111	POMPANO BEACH	FL		10/25/2022		593							593	593			
100118934	FONTANA	CA		07/27/2023		617							617	617			
100049118	SANTA MARIA	CA		11/20/2020		986							986	986			
100065499	GALVESTON	TX		07/28/2021		1,141							1,141	1,141			
100173352	PLYMOUTH	MI		10/30/2024		548							548	548			
100169680	NORCROSS	GA		09/30/2024		505							505	505			
100067722	DALLAS	TX		09/23/2021		1,335							1,335	1,335			
100088890	RICHFIELD	UT		11/15/2022		674							674	674			
100169439	WINDSOR	CO		09/30/2024		1,018							1,018	1,018			
100127510	FOX LAKE	IL		09/08/2023		603							603	603			
100186459	CEDAR PARK	TX		12/30/2024		612							612	612			
100166187	EAST STROUDSBURG	PA		09/09/2024		564							564	564			
100150822	BOISE	ID		05/08/2024		580							580	580			
100133114	HOUSTON	TX		11/29/2023		694							694	694			
100054246	STATEN ISLAND	NY		03/23/2021		420							420	420			
100173651	HAARLEM	NLD		10/29/2024		(59)							(59)		59		59
100184413	MATTHEWS	NC		12/17/2024		1,795							1,795	1,795			
100179499	KATY	TX		11/21/2024		2,541							2,541	2,541			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100042969	SAN DIEGO	CA		05/28/2020		1,465							1,465	1,465			
100171773	MILFORD	PA		10/17/2024		811							811	811			
100136868	KENAI	AK		11/27/2023		1,357							1,357	1,357			
100156598	POTTSTOWN	PA		06/24/2024		609							609	609			
100164953	SACRAMENTO	CA		08/28/2024		567							567	567			
100168946	LEEUWARDEN	NLD		09/26/2024		835						(896)	(61)		61		61
100012748	LAS VEGAS	NV		05/25/2017		980							980	980			
100148306	DENVER	CO		04/12/2024		692							692	692			
100171693	SAN MARCOS	TX		10/16/2024		808							808	808			
100049473	TANEYTOWN	MD		11/20/2020		904							904	904			
100175490	GOOSE CREEK	SC		12/23/2024		648							648	648			
100114982	HOUSTON	TX		07/14/2023		1,049							1,049	1,049			
100158061	MISSOURI CITY	TX		07/09/2024		692							692	692			
100067873	KILLINGLY	CT		09/23/2021		1,117							1,117	1,117			
100158674	BANGOR	PA		07/10/2024		584							584	584			
100115601	FRESNO	TX		07/19/2023		516							516	516			
100173258	DELTAVILLE	VA		10/30/2024		1,044							1,044	1,044			
100000379	LA VERGNE	TN		09/27/2016		297							297	297			
100139854	UNITED KINGDOM	GBR		12/18/2023		292							292	323	31		31
100164345	SAINT AUGUSTINE	FL		08/21/2024		545							545	545			
100168574	SCHERTZ	TX		09/25/2024		660							660	660			
100182444	FORKED RIVER	NJ		12/12/2024		620							620	620			
100129840	LAWRENCEVILLE	GA		09/27/2023		770							770	770			
100044070	PITTSBURG	CA		08/19/2020		2,190							2,190	2,190			
100161341	CONROE	TX		07/25/2024		605							605	605			
100155071	DACULA	GA		07/19/2024		585							585	585			
100164313	CEDAR CITY	UT		08/21/2024		607							607	607			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		2,098							2,098	2,098			
100027962	RIVERDALE	MD		10/26/2018		903							903	903			
100169670	FORT WORTH	TX		09/30/2024		671							671	671			
100170258	ORLANDO	FL		10/08/2024		465							465	465			
100029733	SALINAS	CA		10/26/2018		1,153							1,153	1,153			
100133061	CARMEL	ME		11/29/2023		578							578	578			
100150697	MONROE	NC		05/06/2024		562							562	562			
100162708	LITTLE ROCK	AR		08/12/2024		516							516	516			
100185140	ROSEDALE	MD		12/20/2024		494							494	494			
100182587	WILMINGTON	DE		12/12/2024		5,535							5,535	5,535			
100017518	WOODBRIDGE	VA		04/26/2018		1,186							1,186	1,186			
100186655	SAINT AUGUSTINE	FL		12/30/2024		711							711	711			
100135373	HENDERSON	NV		11/13/2023		1,134							1,134	1,134			
100161041	MINNEAPOLIS	MN		07/24/2024		493							493	493			
100102598	KEANSBURG	NJ		06/07/2023		587							587	587			
100162993	PACIFIC	MO		08/12/2024		2,533							2,533	2,533			
100087425	LAKE WORTH	FL		10/25/2022		946							946	946			
100087292	PALMER LAKE	CO		10/25/2022		1,056							1,056	1,056			
100159582	CHERRY VALLEY	CA		07/15/2024		565							565	565			
100135379	SCARBOROUGH	ME		11/13/2023		609							609	609			
100165567	GLEN ALLEN	VA		08/29/2024		542							542	542			
100145710	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100159289	CHARLOTTE	NC		07/15/2024		588							588	588			
100148050	JACKSON	MI		04/10/2024		630							630	630			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100148818	NACOGDOCHES	TX		04/17/2024		586							586	586			
100028436	OROSI	CA		10/26/2018		18,714							18,714	18,714			
100043225	SPRING VALLEY	NY		08/13/2020		1,261							1,261	1,261			
100129355	POST FALLS	ID		09/25/2023		922							922	922			
100144796	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21		21
100110396	MYRTLE BEACH	SC		06/30/2023		5,033							5,033	5,033			
100144638	STUART	FL		03/13/2024		686							686	686			
100172162	SALINAS	CA		10/17/2024		406							406	406			
100167912	PHELAN	CA		09/20/2024		564							564	564			
100120089	WELLINGTON	FL		08/11/2023		753							753	753			
100152521	BELVIDERE	IL		05/17/2024		592							592	592			
100132301	ST AUGUSTINE	FL		10/13/2023		744							744	744			
100141665	BROOKLYN PARK	MD		01/30/2024		333							333	333			
100131757	BAKERSFIELD	CA		10/06/2023		847							847	847			
100163364	MESA	AZ		09/27/2024		416							416	416			
100171926	MIDLAND	TX		10/17/2024		743							743	743			
100173978	LAKELAND	FL		10/31/2024		456							456	456			
100162723	LAND O LAKES	FL		08/12/2024		503							503	503			
100110286	LOS ANGELES	CA		06/30/2023		809							809	809			
100158692	HUNTSVILLE	TX		07/10/2024		881							881	881			
100139985	SAN ANTONIO	TX		01/09/2024		960							960	960			
100186671	MCKINNEY	TX		12/30/2024		2,770							2,770	2,770			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		679							679	679			
100120500	ONTARIO	CA		08/18/2023		259							259	259			
100174476	COSTA MESA	CA		10/31/2024		1,408							1,408	1,408			
100014088	EL CAJON	CA		05/25/2017		1,342							1,342	1,342			
100120894	DEBARY	FL		08/30/2023		802							802	802			
100171874	CYPRESS	TX		10/17/2024		967							967	967			
100160051	KINGSTON	GA		07/17/2024		561							561	561			
100031392	RIALTO	CA		03/29/2019		1,993							1,993	1,993			
100129981	NEW HAVEN	CT		09/27/2023		2,160							2,160	2,160			
100053769	EASTON	PA		03/23/2021		1,047							1,047	1,047			
100139306	WESTFIELD	IN		12/28/2023		473							473	473			
100012976	AREA OF CORONA	CA		05/25/2017		1,180							1,180	1,180			
100185079	FRANKLIN PARK	IL		12/20/2024		465							465	465			
100174786	RED OAK	TX		10/31/2024		1,376							1,376	1,376			
100110321	MESA	AZ		06/30/2023		750							750	750			
100137721	BAYTOWN	TX		12/08/2023		663							663	663			
100137723	BAYTOWN	TX		12/08/2023		663							663	663			
100135299	PHILADELPHIA	PA		11/13/2023		619							619	619			
100120821	ELOY	AZ		08/25/2023		560							560	560			
100171613	ELON	NC		10/16/2024		662							662	662			
100140095	KINGSPORT	TN		01/09/2024		891							891	891			
100062847	HAVERHILL	MA		07/01/2021		1,261							1,261	1,261			
100012815	LOS ANGELES	CA		05/25/2017		993							993	993			
100128157	OCALA	FL		09/18/2023		688							688	688			
100156655	HARTFORD	CT		06/24/2024		577							577	577			
100159213	MORRISVILLE	NC		07/15/2024		638							638	638			
100028766	STOCKTON	CA		10/26/2018		870							870	870			
100140594	MONROE	NC		01/19/2024		531							531	531			
100060287	HOUSTON	TX		06/25/2021		1,647							1,647	1,647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100149354	BRIDGEPORT	PA		04/24/2024		1,655							1,655	1,655			
100110535	MONROE	WA		06/30/2023		816							816	816			
100143324	WILMINGTON	DE		02/16/2024		648							648	648			
100084832	YUKON	OK		08/02/2022		885							885	885			
100156909	DURHAM	NC		06/27/2024		473							473	473			
100153576	UNITED KINGDOM	GBR		05/29/2024		(21)							(21)		21		21
100138312	RALEIGH	NC		12/18/2023		576							576	576			
100119450	ENGLEWOOD	CO		07/31/2023		765							765	765			
100089287	SEQUIM	WA		01/26/2023		548							548	548			
100120715	HENRICO	VA		08/25/2023		7,926							7,926	7,926			
100156327	NORTH FORT MYERS	FL		07/25/2024		469							469	469			
100128473	NORTH MIAMI BEACH	FL		09/15/2023		3,228							3,228	3,228			
100025204	BUENA PARK	CA		09/20/2018		3,111							3,111	3,111			
100110364	IRVINE	CA		06/30/2023		741							741	741			
100120082	MESQUITE	TX		08/11/2023		1,520							1,520	1,520			
100065416	SAN JOSE	CA		07/28/2021		1,358							1,358	1,358			
100151719	KILLDEER	ND		05/10/2024		728							728	728			
100163920	SAINT AUGUSTINE	FL		10/04/2024		462							462	462			
100167436	LAREDO	TX		09/16/2024		1,432							1,432	1,432			
100065086	SURPRISE	AZ		07/14/2021		1,250							1,250	1,250			
100120050	PRIOR LAKE	MN		08/11/2023		594							594	594			
100120787	WINFIELD	KS		08/25/2023		496							496	496			
100014162	LOS ANGELES	CA		05/25/2017		906							906	906			
100013612	ANTIOCH	CA		05/25/2017		832							832	832			
100111068	LOS ANGELES	CA		06/29/2023		1,349							1,349	1,349			
100146917	JACKSON	NJ		03/26/2024		5,808							5,808	5,808			
100112718	SANTA ANA	CA		06/29/2023		1,405							1,405	1,405			
100174653	OCALA	FL		10/31/2024		588							588	588			
100147585	NIXA	MO		04/04/2024		572							572	572			
100024599	HOWELL	NJ		09/20/2018		1,326							1,326	1,326			
100159461	CLAYTON	NC		07/15/2024		735							735	735			
100169651	BEECH GROVE	IN		09/30/2024		562							562	562			
100180910	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100053716	RICHMOND	CA		03/23/2021		4,028							4,028	4,028			
100147583	NIXA	MO		04/04/2024		572							572	572			
100136357	PORT CHARLOTTE	FL		11/20/2023		419							419	419			
100170122	BROOKLYN PARK	MN		10/08/2024		789							789	789			
100169785	ROME	GA		09/30/2024		1,620							1,620	1,620			
100152570	FATE	TX		05/17/2024		678							678	678			
100135538	DELTON	MI		11/13/2023		1,380							1,380	1,380			
100151230	GLASSBORO	NJ		05/10/2024		3,215							3,215	3,215			
100044279	SACRAMENTO	CA		08/19/2020		741							741	741			
100066930	RAHWAY	NJ		08/02/2021		1,492							1,492	1,492			
100164400	HALTOM CITY	TX		08/21/2024		540							540	540			
100159318	MILLEDGEVILLE	GA		07/15/2024		545							545	545			
100163031	KATY	TX		08/13/2024		2,623							2,623	2,623			
100084772	MOSES LAKE	WA		08/02/2022		936							936	936			
100114517	ROWLETT	TX		06/29/2023		297							297	297			
100128238	MICANOPY	FL		09/14/2023		531							531	531			
100176713	FAIRBURN	GA		11/15/2024		746							746	746			
100114722	HAYFORK	CA		06/29/2023		489							489	489			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100137619	FORT WORTH	TX		12/08/2023		840							840	840			
100150618	KATY	TX		05/03/2024		557							557	557			
100110401	DANVILLE	IN		06/30/2023		2,049							2,049	2,049			
100055455	GLEN MILLS	PA		03/23/2021		469							469	469			
100164494	LAWRENCEVILLE	GA		08/21/2024		554							554	554			
100131661	SHERMAN	TX		10/06/2023		1,106							1,106	1,106			
100144106	FRESNO	CA		03/07/2024		828							828	828			
100160130	DAWSONVILLE	GA		07/17/2024		56,922							56,922	56,922			
100161395	PRINCETON	TX		07/25/2024		538							538	538			
100163053	PAHRUMP	NV		08/13/2024		507							507	507			
100063321	FORNEY	TX		07/01/2021		968							968	968			
100136001	SEBRING	FL		11/16/2023		424							424	424			
100119363	PFLUGERVILLE	TX		07/31/2023		721							721	721			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		994							994	994			
100108045	MANASSAS PARK	VA		05/25/2023		740							740	740			
100141246	HENDERSON	NV		01/30/2024		540							540	540			
100148281	HUTTO	TX		04/12/2024		686							686	686			
100110511	HERRIMAN	UT		06/30/2023		2,254							2,254	2,254			
100161924	SOUTH PASADENA	FL		07/31/2024		126							126	126			
100013384	LAS VEGAS	NV		05/25/2017		968							968	968			
100063535	LANOKA HARBOR	NJ		07/01/2021		1,184							1,184	1,184			
100067687	ANNA	TX		09/23/2021		1,382							1,382	1,382			
100080001	LAS VEGAS	NV		04/08/2022		987							987	987			
100165421	MERCED	CA		08/29/2024		542							542	542			
100114940	JACKSONVILLE	FL		07/13/2023		373							373	373			
100128088	COLUMBIA	TN		09/08/2023		735							735	735			
100081057	DALLAS	TX		03/18/2022		1,359							1,359	1,359			
100156968	UNITED KINGDOM	GBR		06/27/2024		1							1		(1)		(1)
100159212	CHARLOTTE	NC		07/15/2024		595							595	595			
100116333	PACIFIC BEACH	WA		07/20/2023		1,595							1,595	1,595			
100164499	PENDERGRASS	GA		08/21/2024		836							836	836			
100025497	VICTORVILLE	CA		09/20/2018		808							808	808			
100127698	BRIDGEPORT	CT		09/08/2023		5,178							5,178	5,178			
100133681	BELMONT	NC		10/23/2023		990							990	990			
100164267	BRICK	NJ		08/21/2024		533							533	533			
100161608	UNITED KINGDOM	GBR		07/29/2024		19							19		(19)		(19)
100067658	SACRAMENTO	CA		09/23/2021		1,320							1,320	1,320			
100115833	SAINT AUGUSTINE	FL		07/20/2023		823							823	823			
100024829	SALT POINT	NY		09/20/2018		1,382							1,382	1,382			
100179882	FORT WORTH	TX		11/25/2024		801							801	801			
100136227	CRANSTON	RI		11/20/2023		544							544	544			
100159284	STEPHENS CITY	VA		07/15/2024		633							633	633			
100157557	ROTTERDAM	NLD		06/28/2024		(92)							(92)		92		92
100135825	ROSHARON	TX		11/10/2023		745							745	745			
100054360	CHESAPEAKE	VA		03/23/2021		827							827	827			
100028147	MIRAMAR	FL		10/26/2018		1,062							1,062	1,062			
100114871	ATLANTIC BEACH	NC		07/10/2023		620							620	620			
100179398	MANCHESTER	CT		12/27/2024		429							429	429			
100159277	CARTERSVILLE	GA		07/15/2024		371							371	371			
100142678	PENDERGRASS	GA		02/08/2024		1,179							1,179	1,179			
100129714	CAPE CORAL	FL		09/29/2023		619							619	619			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148789	LOCKHART	TX		04/17/2024		524							524	524			
100167985	DOTHAN	AL		09/20/2024		611							611	611			
100074317	PROSPER	TX		12/09/2021		1,372							1,372	1,372			
100031159	FAIRFIELD	CA		03/29/2019		709							709	709			
100115328	HOLLY HILL	FL		07/17/2023		635							635	635			
100159493	COLUMBIA	SC		07/15/2024		511							511	511			
100186270	DULUTH	GA		12/27/2024		637							637	637			
100076102	HIALEAH	FL		01/07/2022		1,182							1,182	1,182			
100131959	RICHMOND HILL	GA		10/13/2023		604							604	604			
100066017	EAST MEADOW	NY		08/02/2021		2,300							2,300	2,300			
100172446	SAN ANTONIO	TX		10/23/2024		744							744	744			
100061008	MONT BELVIEU	TX		06/01/2021		1,910							1,910	1,910			
100118041	ENGLEWOOD	OH		07/20/2023		1,301							1,301	1,301			
100179455	MERRIAM	KS		11/21/2024		824							824	824			
100153325	PALM BAY	FL		05/30/2024		622							622	622			
100153754	S-GRAVENHAGE	NLD		05/30/2024		(64)							(64)		64		64
100182296	NEWMAN LAKE	WA		12/12/2024		848							848	848			
100154100	ORLANDO	FL		07/11/2024		1,000							1,000	1,000			
100186358	RALEIGH	NC		12/30/2024		1,143							1,143	1,143			
100090593	UTRECHT	NLD		12/28/2022		(68)							(68)		68		68
100181346	WICHITA FALLS	TX		12/06/2024		442							442	442			
100172251	PRINCETON	TX		10/21/2024		643							643	643			
100135055	WILMINGTON	DE		11/01/2023		615							615	615			
100178400	TORRINGTON	CT		11/21/2024		453							453	453			
100119384	MESQUITE	TX		07/31/2023		600							600	600			
100176671	DALLAS	GA		11/15/2024		1,598							1,598	1,598			
100131817	VIRGINIA BEACH	VA		10/06/2023		595							595	595			
100111594	PRINCETON	NJ		06/29/2023		551							551	551			
100130435	DAVENPORT	FL		09/28/2023		603							603	603			
100119099	SUGAR LAND	TX		07/28/2023		47,439							47,439	47,439			
100161129	RIVERBANK	CA		07/24/2024		553							553	553			
100135374	LAS VEGAS	NV		11/13/2023		626							626	626			
100173356	NOGALES	AZ		10/30/2024		629							629	629			
100172744	BIG BEAR CITY	CA		11/21/2024		849							849	849			
100091903	LELYSTAD	NLD		01/27/2023		(37)							(37)		37		37
100010653	CHICO	CA		12/23/2016		3,678							3,678	3,678			
100171378	LONDONDERRY	NH		10/16/2024		881							881	881			
100160985	ATHENS	AL		07/24/2024		756							756	756			
100119521	HOUSTON	TX		07/28/2023		982							982	982			
100071598	TUCSON	AZ		10/14/2021		1,364							1,364	1,364			
100175123	CYPRESS	TX		11/05/2024		566							566	566			
100132119	SAINT AUGUSTINE	FL		10/13/2023		582							582	582			
100131932	ARVADA	CO		10/13/2023		583							583	583			
100169058	EULESS	TX		09/27/2024		602							602	602			
100135230	HENDERSON	NV		11/08/2023		1,630							1,630	1,630			
100110517	COMMERCE CITY	CO		06/30/2023		830							830	830			
100120122	MONROE	NC		08/11/2023		601							601	601			
100079135	MANOR	TX		02/24/2022		1,348							1,348	1,348			
100161306	GRANDVIEW	WA		07/25/2024		502							502	502			
100171941	FORT WORTH	TX		10/17/2024		1,792							1,792	1,792			
100108072	NEW BEDFORD	MA		05/24/2023		1,707							1,707	1,707			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152640	HOUSTON	TX		05/17/2024		622							622	622			
100152372	MECHANICSBURG	PA		05/17/2024		92,132							92,132	92,132			
100159322	SAINT AUGUSTINE	FL		07/15/2024		771							771	771			
100164340	SCOTLAND	MD		08/21/2024		1,861							1,861	1,861			
100159442	PENDERGRASS	GA		07/15/2024		744							744	744			
100179684	GASTONIA	NC		11/21/2024		804							804	804			
100164504	FORNEY	TX		08/21/2024		595							595	595			
100181972	FORNEY	TX		12/12/2024		760							760	760			
100144601	NEW YORK	NY		03/13/2024		690							690	690			
100161087	VIAN	OK		07/24/2024		557							557	557			
100151654	GRAIN VALLEY	MO		05/10/2024		558							558	558			
100100224	NEWBURGH	NY		03/17/2023		450							450	450			
100128119	FLORENCE	KY		09/08/2023		1,037							1,037	1,037			
100115761	LAKE LURE	NC		07/20/2023		932							932	932			
100061308	COVINGTON	LA		06/01/2021		1,411							1,411	1,411			
100068244	RICHMOND	VA		08/25/2021		1,733							1,733	1,733			
100068315	FRANKLIN	TN		08/25/2021		1,279							1,279	1,279			
100178411	MERIDEN	CT		11/21/2024		503							503	503			
100054141	FRESNO	CA		03/23/2021		608							608	608			
100179709	CLEVELAND	TN		11/21/2024		32,383							32,383	32,383			
100133134	FORT MYERS	FL		11/29/2023		1,682							1,682	1,682			
100119976	GULF BREEZE	FL		08/11/2023		684							684	684			
100091857	BOISE	ID		01/30/2023		470							470	470			
100151608	ORLANDO	FL		05/10/2024		582							582	582			
100136742	HAMILTON	NJ		11/27/2023		475							475	475			
100167800	READING	PA		09/19/2024		433							433	433			
100136003	JERSEY CITY	NJ		11/16/2023		326							326	326			
100120405	CONROE	TX		08/18/2023		650							650	650			
100165448	KINGSTON	GA		08/29/2024		539							539	539			
100145702	UNITED KINGDOM	GBR		03/12/2024		21							21		(21)		(21)
100012050	LOS ANGELES	CA		03/08/2017		1,213							1,213	1,213			
100057973	ALPHARETTA	GA		06/30/2021		1,552							1,552	1,552			
100153190	FORT WORTH	TX		05/30/2024		561							561	561			
100173211	MONROE	NC		10/30/2024		69,437							69,437	69,561		123	123
100084770	APPLE VALLEY	CA		08/02/2022		729							729	729			
100166261	AUBURN	AL		09/09/2024		620							620	620			
100161438	DELAWARE	OH		07/29/2024		622							622	622			
100045336	FRIANT	CA		11/25/2020		976							976	976			
100137782	CHARLOTTE	NC		12/08/2023		887							887	887			
100031658	CHULA VISTA	CA		03/29/2019		1,517							1,517	1,517			
100116489	WALLINGFORD	PA		07/20/2023		945							945	945			
100101638	DELAND	FL		04/26/2023		603							603	603			
100024969	MANTECA	CA		09/20/2018		781							781	781			
100181971	FORNEY	TX		12/12/2024		760							760	760			
100076138	TEMPE	AZ		01/07/2022		1,298							1,298	1,298			
100186672	FLOWERY BRANCH	GA		12/30/2024		1,985							1,985	1,985			
100130006	PHILADELPHIA	PA		09/27/2023		307							307	307			
100014062	MIAMI	FL		05/25/2017		1,033							1,033	1,033			
100151614	ATLANTA	GA		05/10/2024		630							630	630			
100186447	PENSACOLA	FL		12/30/2024		1,057							1,057	1,057			
100070647	WAPPINGERS FALLS	NY		10/01/2021		1,790							1,790	1,790			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113611	ROHNERT PARK	CA		06/29/2023		1,308							1,308	1,308			
100117614	BOCA RATON	FL		07/20/2023		540							540	540			
100180410	SAINT PAUL	MN		11/25/2024		588							588	588			
100081414	DALLAS	TX		03/18/2022		1,349							1,349	1,349			
100160588	MAGNA	UT		07/19/2024		523							523	523			
100049017	HOMESTEAD	FL		11/20/2020		777							777	777			
100011611	METUCHEN	NJ		03/08/2017		2,230							2,230	2,230			
100180050	FERNANDINA BEACH	FL		11/25/2024		613							613	613			
100114840	SAINT MARYS	GA		07/10/2023		2,391							2,391	2,391			
100170211	FORT WORTH	TX		10/08/2024		661							661	661			
100128421	TAYLOR	TX		09/15/2023		440							440	440			
100185089	ANNAPOLIS	MD		12/20/2024		586							586	586			
100043928	MIAMI	FL		08/19/2020		1,155							1,155	1,155			
100133747	RALEIGH	NC		10/23/2023		586							586	586			
100091172	NEW BRAUNFELS	TX		01/31/2023		764							764	764			
100161886	BALTIMORE	MD		07/31/2024		417							417	417			
100013333	SAINT CLOUD	FL		05/25/2017		801							801	801			
100150928	THE COLONY	TX		05/08/2024		792							792	792			
100131734	DURHAM	NC		10/06/2023		925							925	925			
100151712	KILLDEER	ND		05/10/2024		695							695	695			
100175936	CHARLOTTE	NC		11/14/2024		708							708	708			
100140563	GASTONIA	NC		01/19/2024		2,741							2,741	2,741			
100173280	WESTMINSTER	MD		10/30/2024		645							645	645			
100179336	DEFUNIAK SPRINGS	FL		12/27/2024		884							884	884			
100169083	FORT LEE	NJ		09/27/2024		5,649							5,649	5,649			
100179505	FALLING WATERS	WV		11/21/2024		1,667							1,667	1,667			
100182105	LEANDER	TX		12/12/2024		602							602	602			
100162689	NORTH FORT MYERS	FL		08/12/2024		779							779	779			
100083659	CERES	CA		06/23/2022		677							677	677			
100165330	LANCASTER	TX		08/29/2024		321							321	321			
100024823	HAVERSTRAW	NY		09/20/2018		1,144							1,144	1,144			
100115675	OCALA	FL		07/20/2023		2,461							2,461	2,461			
100126322	TORRINGTON	CT		08/30/2023		535							535	535			
100038820	WICKLOW	IRL		09/27/2019		172							172	(2,473)	(172)	(2,473)	(2,646)
100136640	LEXINGTON	KY		11/22/2023		597							597	597			
100150557	CHARLOTTE	NC		05/03/2024		694							694	694			
100176728	ELLICOTT CITY	MD		11/15/2024		831							831	831			
100114324	BELLFLOWER	CA		06/29/2023		1,464							1,464	1,464			
100127586	CEDAR CITY	UT		09/08/2023		914							914	914			
100067883	MIAMI	FL		09/23/2021		1,620							1,620	1,620			
100129321	MANOR	TX		09/25/2023		1,804							1,804	1,804			
100136322	LOVELAND	CO		11/20/2023		540							540	540			
100047817	ALBERTSON	NY		11/20/2020		328							328	328			
100160878	WILLIAMSTOWN	NJ		07/24/2024		548							548	548			
100175670	DULUTH	GA		11/12/2024		603							603	603			
100149633	JERSEY CITY	NJ		04/26/2024		568							568	568			
100131957	MORRISVILLE	NC		10/13/2023		1,190							1,190	1,190			
100048769	MOBILE	AL		11/20/2020		774							774	774			
100115867	SULTAN	WA		07/20/2023		5,067							5,067	5,067			
100172510	ROSHARON	TX		10/23/2024		911							911	911			
100031167	STOCKTON	CA		03/29/2019		959							959	959			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100159486	LAUREL	MT		07/15/2024		619							619	619			
100129684	POCATELLO	ID		09/29/2023		589							589	589			
100030168	LOS ANGELES	CA		12/20/2018		1,830							1,830	1,830			
100140101	SAN MARCOS	TX		01/09/2024		860							860	860			
100182055	FORNEY	TX		12/12/2024		754							754	754			
100135084	CHINCOTEAGUE ISLAND	VA		11/01/2023		605							605	605			
100140012	WILLIAMSON	NY		01/09/2024		484							484	484			
100139434	JACKSONVILLE	FL		12/28/2023		436							436	436			
100184411	HANFORD	CA		12/17/2024		1,226							1,226	1,226			
100137759	LENOIR CITY	TN		12/08/2023		634							634	634			
100025135	CORONA	CA		09/20/2018		3,935							3,935	3,935			
100172467	MURFREESBORO	TN		10/23/2024		1,753							1,753	1,753			
100134890	CHESAPEAKE	VA		10/30/2023		49,676							49,676	49,676			
100026708	LA PUENTE	CA		09/26/2018		1,513							1,513	1,513			
100114995	RALEIGH	NC		07/14/2023		803							803	803			
100149400	PALMETTO	FL		04/24/2024		16,046							16,046	16,046			
100169460	LYNDHURST	NJ		09/30/2024		1,410							1,410	1,410			
100110282	CHALMETTE	LA		06/30/2023		794							794	794			
100143332	ATLANTA	GA		02/16/2024		533							533	533			
100148824	SUWANEE	GA		04/17/2024		527							527	527			
100172989	WINDER	GA		10/25/2024		463							463	463			
100140895	BLOOMINGTON	MN		02/26/2024		499							499	499			
100137280	NETHERLANDS	NLD		11/28/2023		(86)							(86)		86		86
100170112	WESLEY CHAPEL	FL		10/08/2024		758							758	758			
100180561	APOPKA	FL		11/26/2024		594							594	594			
100142816	MCDONOUGH	GA		02/08/2024		427							427	427			
100077696	MIAMI	FL		01/03/2022		866							866	866			
100079611	AUBURN	WA		04/25/2022		1,155							1,155	1,155			
100129608	NEWBERRY	FL		09/29/2023		700							700	700			
100119364	HASTINGS	MN		07/31/2023		639							639	639			
100135950	BAY POINT	CA		11/15/2023		445							445	445			
100047523	NEWBURYPORT	MA		11/20/2020		1,171							1,171	1,171			
100152560	MESQUITE	TX		05/17/2024		636							636	636			
100164699	CORONA	CA		08/23/2024		1,511							1,511	1,511			
100110355	LANSDALE	PA		06/30/2023		454							454	454			
100150678	SAINT AUGUSTINE	FL		05/06/2024		672							672	672			
100179559	CYPRESS	TX		11/21/2024		1,681							1,681	1,681			
100159337	HOUSTON	TX		07/15/2024		931							931	931			
100143156	KATY	TX		02/16/2024		523							523	523			
100135115	FORT WORTH	TX		11/01/2023		1,281							1,281	1,281			
100119379	PENINSULA	OH		07/31/2023		643							643	643			
100179901	COLUMBUS	OH		11/25/2024		847							847	847			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		1,915							1,915	1,915			
100153371	WYLIE	TX		05/30/2024		583							583	583			
100151529	PORTSMOUTH	VA		05/10/2024		552							552	552			
100155081	HAMPTON	VA		07/19/2024		3,758							3,758	3,758			
100181218	ANTIOCH	TN		12/06/2024		450							450	450			
100138739	BOCA RATON	FL		02/02/2024		484							484	484			
100127493	ATLANTA	GA		09/08/2023		594							594	594			
100148224	PHILADELPHIA	PA		04/12/2024		2,579							2,579	2,579			
100099695	KATY	TX		04/06/2023		437							437	437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180379	DENVER	CO		11/25/2024		674							674	674			
100175931	ROUND ROCK	TX		11/14/2024		763							763	763			
100162546	SEATTLE	WA		08/12/2024		552							552	552			
100120748	SAN TAN VALLEY	AZ		08/25/2023		740							740	740			
100102105	ORLANDO	FL		04/14/2023		690							690	690			
100162575	PHOENIX	AZ		08/12/2024		623							623	623			
100156482	WHITESTOWN	IN		06/24/2024		426							426	426			
100113882	NEW YORK	NY		06/29/2023		5,404							5,404	5,404			
100148400	MOBILE	AL		04/12/2024		712							712	712			
100158615	KYLE	TX		07/10/2024		601							601	601			
100168644	PARLIER	CA		09/25/2024		584							584	584			
100173870	GARLAND	TX		10/31/2024		638							638	638			
100179772	JACKSONVILLE	FL		11/21/2024		645							645	645			
100164563	WINTER HAVEN	FL		08/21/2024		899							899	899			
100182367	EDGEWATER	FL		12/12/2024		615							615	615			
100110553	PENNSBURG	PA		06/30/2023		874							874	874			
100085052	GRONINGEN	NLD		07/27/2022		(50)							(50)		50		50
100172889	ELKTON	MD		10/25/2024		635							635	635			
100044512	OAKLEY	CA		11/19/2020		3,332							3,332	3,332			
100112659	ROCKVILLE	MD		06/29/2023		555							555	555			
100066475	YAKIMA	WA		08/02/2021		1,898							1,898	1,898			
100011746	DORAL	FL		03/08/2017		706							706	706			
100110253	NEW ORLEANS	LA		06/30/2023		766							766	766			
100129451	BELTON	MO		09/29/2023		680							680	680			
100024547	MONTCLAIR	CA		09/20/2018		1,068							1,068	1,068			
100182452	LANCASTER	OH		12/12/2024		596							596	596			
100081808	PORT SAINT LUCIE	FL		03/30/2022		1,078							1,078	1,078			
100181207	RAYMORE	MO		12/06/2024		711							711	711			
100151656	SUMMERVILLE	SC		05/10/2024		952							952	952			
100054031	PHOENIX	AZ		03/23/2021		868							868	868			
100140376	FULSHEAR	TX		01/18/2024		561							561	561			
100156646	CADDO MILLS	TX		06/24/2024		599							599	599			
100164031	JACKSON	WI		08/21/2024		368							368	368			
100076673	SURPRISE	AZ		12/16/2021		1,133							1,133	1,133			
100157938	SAN MARCOS	TX		07/09/2024		702							702	702			
100102160	CROSBY	TX		04/14/2023		513							513	513			
100136467	ST AUGUSTINE	FL		11/20/2023		1,086							1,086	1,086			
100150873	ZEPHYRHILLS	FL		05/08/2024		4,410							4,410	4,410			
100054960	LINDENHURST	NY		03/23/2021		836							836	836			
100101753	KANSAS CITY	MO		03/31/2023		560							560	560			
100153236	FORT WORTH	TX		05/30/2024		632							632	632			
100119997	SUMMERVILLE	SC		08/11/2023		597							597	597			
100154685	ABERDEEN	WA		07/19/2024		594							594	594			
100164129	BLOOMINGTON	IN		08/21/2024		537							537	537			
100100058	MIAMI	FL		03/28/2023		434							434	434			
100171903	KENNESAW	GA		10/17/2024		577							577	577			
100029806	LADERA RANCH	CA		10/26/2018		1,893							1,893	1,893			
100150904	PALOS HILLS	IL		05/08/2024		552							552	552			
100179442	HUNTSVILLE	AL		11/21/2024		807							807	807			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		1,650							1,650	1,650			
100175973	CONCORD	NC		11/14/2024		647							647	647			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100140177	ORLANDO	FL		01/11/2024		377							377	377			
100065238	PHILADELPHIA	PA		07/14/2021		1,355							1,355	1,355			
100017186	ASHEVILLE	NC		04/26/2018		1,100							1,100	1,100			
100013830	SALINAS	CA		05/25/2017		577							577	577			
100180397	FORT WORTH	TX		11/25/2024		743							743	743			
100181912	SUGAR LAND	TX		12/12/2024		735							735	735			
100151314	COLLEGE STATION	TX		05/10/2024		825							825	825			
100049223	PASADENA	MD		11/20/2020		535							535	535			
100182388	PLANT CITY	FL		12/12/2024		580							580	580			
100081995	LELYSTAD	NLD		03/30/2022		(50)							(50)		50		50
100148756	GULF SHORES	AL		04/17/2024		1,123							1,123	1,123			
100141613	CHICAGO	IL		01/30/2024		387							387	387			
100115828	GLENDALE	AZ		07/20/2023		648							648	648			
100108183	RICHMOND	VA		05/24/2023		1,227							1,227	1,227			
100108533	TILBURG	NLD		05/25/2023		(91)							(91)		91		91
100153234	FORT WORTH	TX		05/30/2024		632							632	632			
100159324	SAINT AUGUSTINE	FL		07/15/2024		856							856	856			
100168939	VUGHT	NLD		09/26/2024		10,586							10,586	11,177	591		591
100047783	LONG BEACH	CA		11/20/2020		1,356							1,356	1,356			
100150181	SAN ANTONIO	TX		04/30/2024		621							621	621			
100119537	HUMBLE	TX		07/28/2023		1,839							1,839	1,839			
100179620	PENSACOLA	FL		11/21/2024		554							554	554			
100043059	BRICK	NJ		05/28/2020		1,236							1,236	1,236			
100185052	CICERO	IL		12/20/2024		366							366	366			
100158892	OCALA	FL		07/12/2024		793							793	793			
100161095	BLOOMINGDALE	GA		07/24/2024		2,652							2,652	2,652			
100152328	FORT WORTH	TX		05/17/2024		838							838	838			
100149649	FORNEY	TX		04/26/2024		546							546	546			
100127015	MOUNT VERNON	NY		08/30/2023		2,664							2,664	2,664			
100131812	KNOXVILLE	TN		10/06/2023		370							370	370			
100152638	AUBURN	GA		05/17/2024		849							849	849			
100119406	DENVER	CO		07/31/2023		611							611	611			
100048724	PATCHOGUE	NY		11/20/2020		3,502							3,502	3,502			
100141964	MISSOURI CITY	TX		02/29/2024		563							563	563			
100119308	DELAWARE	OH		07/31/2023		621							621	621			
100065129	ROCKVILLE	MD		07/14/2021		1,313							1,313	1,313			
100143272	EVERMAN	TX		02/16/2024		586							586	586			
100127204	LAKE PARK	GA		08/30/2023		335							335	335			
100081047	CLARKSVILLE	TN		03/18/2022		1,514							1,514	1,514			
100133691	BATON ROUGE	LA		10/23/2023		1,421							1,421	1,421			
100046147	HUNTINGTON STATION	NY		11/25/2020		1,282							1,282	1,282			
100171210	RIO VISTA	TX		10/16/2024		303							303	303			
100138338	ANNA	TX		12/18/2023		70,990							70,990	70,990			
100175868	SWOYERSVILLE	PA		11/12/2024		528							528	528			
100172600	TULSA	OK		10/23/2024		3,511							3,511	3,511			
100068434	MOSCOW	ID		08/25/2021		1,244							1,244	1,244			
100161521	COVINGTON	GA		07/30/2024		536							536	536			
100127222	WATKINSVILLE	GA		08/30/2023		2,039							2,039	2,039			
100115054	WENTZVILLE	MO		07/14/2023		830							830	830			
100132108	LAKELAND	FL		10/13/2023		600							600	600			
100168338	MARTINEZ	GA		09/20/2024		1,217							1,217	1,217			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132107	LAKELAND	FL		10/13/2023		600							600	600			
100144644	FORT WORTH	TX		03/13/2024		892							892	892			
100024520	MONTROSE	MN		09/20/2018		800							800	800			
100065423	PLANO	TX		07/28/2021		1,261							1,261	1,261			
100153317	NORTH FORT MYERS	FL		05/30/2024		548							548	548			
100109126	FRANKLIN	NC		06/05/2023		386							386	386			
100115768	CAPE CORAL	FL		07/20/2023		669							669	669			
100140032	DEARBORN	MI		01/09/2024		467							467	467			
100146916	OCEAN CITY	NJ		03/26/2024		1,540							1,540	1,540			
100135390	MARLTON	NJ		11/13/2023		1,135							1,135	1,135			
100169740	FORT WALTON BEACH	FL		09/30/2024		2,495							2,495	2,495			
100079297	SPOTSWOOD	NJ		02/28/2022		1,144							1,144	1,144			
100079604	NEWARK	DE		04/25/2022		956							956	956			
100128094	SMYRNA	TN		09/08/2023		1,484							1,484	1,484			
100135995	PHOENIX	AZ		11/16/2023		574							574	574			
100163167	PEA RIDGE	AR		08/13/2024		612							612	612			
100011626	FAIR LAWN	NJ		03/08/2017		1,955							1,955	1,955			
100162841	WACONIA	MN		08/12/2024		617							617	617			
100182442	NAPERVILLE	IL		12/12/2024		12,954							12,954	13,168		214	214
100152278	BAKERSFIELD	CA		05/17/2024		565							565	565			
100068447	COLLEGE PARK	MD		08/25/2021		2,169							2,169	2,169			
100109041	SUGAR LAND	TX		06/05/2023		15,334							15,334	15,334			
100076062	BROOKSHIRE	TX		01/07/2022		654							654	654			
100182548	GEORGETOWN	TX		12/12/2024		680							680	680			
100164490	GALLATIN	TN		08/21/2024		1,183							1,183	1,183			
100114993	RICHMOND	TX		07/14/2023		672							672	672			
100067142	KENT	WA		08/02/2021		3,803							3,803	3,803			
100147804	ALVO	NE		04/08/2024		555							555	555			
100120029	LEHIGH ACRES	FL		08/11/2023		725							725	725			
100120035	LEHIGH ACRES	FL		08/11/2023		725							725	725			
100102521	FITCHBURG	MA		06/07/2023		1,451							1,451	1,451			
100138191	PLAINFIELD	IL		12/14/2023		449							449	449			
100026616	LACEY TOWNSHIP	NJ		09/26/2018		849							849	849			
100135385	CEDAR FALLS	IA		11/13/2023		1,342							1,342	1,342			
100161077	MAGNOLIA	TX		07/24/2024		2,656							2,656	2,656			
100177980	GREENVILLE	SC		11/19/2024		1,372							1,372	1,372			
100174946	CONYERS	GA		10/31/2024		604							604	604			
100038495	DUBLIN	IRL		09/27/2019		37							37	130	62	31	93
100156510	PORTERVILLE	CA		06/24/2024		566							566	566			
100101114	PENNS GROVE	NJ		04/28/2023		735							735	735			
100172257	ELLABELL	GA		10/21/2024		709							709	709			
100179382	HOUSTON	TX		12/27/2024		2,132							2,132	2,132			
100179923	CHARLOTTE	NC		11/25/2024		749							749	749			
100172607	MANOR	TX		10/23/2024		685							685	685			
100179844	GASTONIA	NC		11/22/2024		496							496	496			
100071817	NEW BRITAIN	CT		10/14/2021		1,322							1,322	1,322			
100164619	MOORE	SC		08/21/2024		548							548	548			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		5,228							5,228	5,228			
100153378	GULF SHORES	AL		05/29/2024		918							918	918			
100145435	UNITED KINGDOM	GBR		03/12/2024		(22)							(22)		22		22
100068407	TAMPA	FL		08/25/2021		1,510							1,510	1,510			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100100799	DENVER	CO		04/28/2023		30,123							30,123	30,123			
100151464	THE VILLAGES	FL		05/10/2024		548							548	548			
100137601	LEHIGH ACRES	FL		12/08/2023		530							530	530			
100119252	MANHATTAN	KS		07/31/2023		901							901	901			
100065095	SACRAMENTO	CA		07/14/2021		2,480							2,480	2,480			
100049436	LAS VEGAS	NV		11/20/2020		1,519							1,519	1,519			
100179533	MARTINSBURG	WV		11/21/2024		643							643	643			
100135346	ROYSE CITY	TX		11/13/2023		582							582	582			
100148081	KANNAPOLIS	NC		04/10/2024		753							753	753			
100135417	FRESNO	CA		11/13/2023		440							440	440			
100031448	BALDWIN PARK	CA		03/29/2019		1,033							1,033	1,033			
100131634	LANDERS	CA		10/06/2023		619							619	619			
100182276	CRYSTAL BEACH	TX		12/12/2024		1,043							1,043	1,043			
100144047	APEX	NC		03/07/2024		1,997							1,997	1,997			
100158054	CHARLOTTE	NC		07/09/2024		647							647	647			
100018305	COLORADO SPRINGS	CO		06/27/2018		1,385							1,385	1,385			
100137783	FORNEY	TX		12/08/2023		1,234							1,234	1,234			
100086313	VELDHOVEN	NLD		08/29/2022		(73)							(73)		73		73
100057779	PUEBLO	CO		06/30/2021		1,259							1,259	1,259			
100139463	SPRING HILL	FL		12/28/2023		764							764	764			
100173185	EUGENE	OR		10/30/2024		651							651	651			
100173200	HUNTSVILLE	AL		10/30/2024		703							703	703			
100100232	CHICAGO	IL		03/17/2023		590							590	590			
100164589	SAINT CLOUD	FL		08/21/2024		3,795							3,795	3,795			
100048643	DALY CITY	CA		11/20/2020		3,836							3,836	3,836			
100126352	WATERBURY	CT		08/30/2023		523							523	523			
100152523	BALTIMORE	MD		05/17/2024		614							614	614			
100079174	YUCAIPA	CA		02/24/2022		1,248							1,248	1,248			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		1,500							1,500	1,500			
100153558	UNITED KINGDOM	GBR		05/29/2024		18							18		(18)		(18)
100013674	MURRIETA	CA		05/25/2017		1,254							1,254	1,254			
100065293	THOUSAND OAKS	CA		07/28/2021		1,337							1,337	1,337			
100071730	ARLINGTON	TX		10/14/2021		1,184							1,184	1,184			
100129412	NORWOOD	NC		09/29/2023		579							579	579			
100147994	EAGAN	MN		04/10/2024		1,704							1,704	1,704			
100140911	CHARLOTTE	NC		02/26/2024		1,570							1,570	1,570			
100176842	MONTICELLO	NY		11/15/2024		1,382							1,382	1,382			
100168459	ANNA	TX		09/25/2024		37,556							37,556	37,556			
100079817	WINTER GARDEN	FL		04/25/2022		910							910	910			
100011556	SPARKS GLENCOE	MD		03/08/2017		909							909	909			
100084617	WEST DOVER	VT		08/02/2022		743							743	743			
100164279	CHARLOTTE	NC		08/21/2024		724							724	724			
100176736	MESA	AZ		11/15/2024		725							725	725			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		493							493	493			
100135242	SURPRISE	AZ		11/08/2023		689							689	689			
100129607	FOLEY	AL		09/29/2023		1,817							1,817	1,817			
100044138	SEATTLE	WA		08/19/2020		1,373							1,373	1,373			
100141500	CAPE CORAL	FL		01/30/2024		477							477	477			
100133901	DETROIT	MI		11/29/2023		351							351	351			
100171938	HUTTO	TX		10/17/2024		730							730	730			
100117116	BROOKLYN	NY		07/20/2023		1,297							1,297	1,297			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089785	FLORAL CITY	FL		12/02/2022		466							466	466			
100175029	GREER	SC		11/05/2024		1,138							1,138	1,138			
100108106	LEAGUE CITY	TX		05/24/2023		522							522	522			
100030151	PANORAMA CITY	CA		12/20/2018		1,065							1,065	1,065			
100182401	SPRINGFIELD	TN		12/12/2024		1,053							1,053	1,053			
100110227	BENTONVILLE	AR		06/30/2023		719							719	719			
100163853	TAMPA	FL		09/27/2024		465							465	465			
100173160	COLLEGE STATION	TX		10/30/2024		1,291							1,291	1,291			
100175928	CONCORD	NC		11/14/2024		663							663	663			
100135120	REDDICK	FL		11/01/2023		597							597	597			
100100615	SURFSIDE BEACH	SC		04/27/2023		485							485	485			
100165431	LOUISVILLE	KY		08/29/2024		546							546	546			
100161751	BAKERSFIELD	CA		07/30/2024		399							399	399			
100179463	LEES SUMMIT	MO		11/21/2024		712							712	712			
100109982	NEWBURGH	NY		06/22/2023		540							540	540			
100115767	MAPLE SHADE	NJ		07/20/2023		2,644							2,644	2,644			
100137754	KATY	TX		12/08/2023		784							784	784			
100115516	STOCKTON	CA		07/17/2023		689							689	689			
100057566	SURPRISE	AZ		06/30/2021		1,238							1,238	1,238			
100065267	GEORGETOWN	TX		07/28/2021		1,224							1,224	1,224			
100109301	PUYALLUP	WA		06/12/2023		724							724	724			
100151466	SPRINGFIELD	GA		05/10/2024		672							672	672			
100160425	POOLESVILLE	MD		07/19/2024		497							497	497			
100081088	QUINCY	MA		03/18/2022		1,501							1,501	1,501			
100031276	DISTRICT HEIGHTS	MD		03/29/2019		1,038							1,038	1,038			
100161318	DAVENPORT	FL		07/25/2024		615							615	615			
100078782	PFLUGERVILLE	TX		02/24/2022		1,304							1,304	1,304			
100100084	PORTER	TX		03/28/2023		409							409	409			
100067745	NORFOLK	VA		09/23/2021		1,202							1,202	1,202			
100148461	BRIDGEPORT	PA		04/12/2024		1,612							1,612	1,612			
100065578	FATE	TX		07/28/2021		1,253							1,253	1,253			
100087062	RIVIERA BEACH	FL		11/04/2022		418							418	418			
100134072	COHUTTA	GA		10/27/2023		463							463	463			
100153385	PORT CHARLOTTE	FL		05/29/2024		576							576	576			
100170194	ALPHARETTA	GA		10/08/2024		5,591							5,591	5,591			
100068474	CLEMSON	SC		08/25/2021		1,082							1,082	1,082			
100169207	DUPONT	PA		09/27/2024		535							535	535			
100081793	BEND	OR		03/30/2022		753							753	753			
100116667	DORAL	FL		07/20/2023		1,046							1,046	1,046			
100143336	PALMETTO	FL		02/16/2024		641							641	641			
100129780	HOLYOKE	MA		09/27/2023		471							471	471			
100182290	STATESVILLE	NC		12/12/2024		791							791	791			
100141230	VALRICO	FL		01/30/2024		443							443	443			
100065657	FORT LAUDERDALE	FL		07/28/2021		1,257							1,257	1,257			
100117349	GLENDALE	AZ		07/20/2023		2,917							2,917	2,917			
100153884	BAKERSFIELD	CA		06/05/2024		506							506	506			
100151361	TROY	MI		05/10/2024		550							550	550			
100179723	PINGREE GROVE	IL		11/21/2024		843							843	843			
100024812	DOYLESTOWN	PA		09/20/2018		1,002							1,002	1,002			
100157929	BRANDON	FL		07/09/2024		1,044							1,044	1,044			
100157970	SAN ANTONIO	TX		07/09/2024		897							897	897			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100162270	OAK LAWN	IL		09/06/2024		5,525							5,525	5,525			
100121025	NASHVILLE	TN		08/30/2023		413							413	413			
100114307	TORRINGTON	CT		06/29/2023		514							514	514			
100049188	ALLENTOWN	PA		11/20/2020		993							993	993			
100134867	APEX	NC		10/30/2023		19,217							19,217	19,217			
100153316	CANDLER	NC		05/30/2024		915							915	915			
100060278	FORT WORTH	TX		06/25/2021		1,478							1,478	1,478			
100169180	GARNER	NC		09/27/2024		680							680	680			
100013938	RICHMOND	CA		05/25/2017		841							841	841			
100113888	SUNNY ISLES	FL		06/29/2023		4,163							4,163	4,163			
100079727	PALM DESERT	CA		04/08/2022		412							412	412			
100157955	GREENVILLE	NC		07/09/2024		504							504	504			
100071677	YORKTOWN	VA		10/14/2021		2,314							2,314	2,314			
100136962	MARANA	AZ		11/28/2023		586							586	586			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		508							508	508			
100140860	CONROE	TX		03/06/2024		2,876							2,876	2,876			
100099874	WILMINGTON	NC		03/28/2023		826							826	826			
100087328	ORLANDO	FL		10/25/2022		1,628							1,628	1,628			
100157999	DALLAS	TX		07/09/2024		581							581	581			
100175601	HENDERSON	NV		11/12/2024		1,675							1,675	1,675			
100171538	HARVEST	AL		10/16/2024		689							689	689			
100179724	CLEVELAND	TN		11/21/2024		842							842	842			
100136862	PONDER	TX		11/27/2023		594							594	594			
100115415	FORT WORTH	TX		07/17/2023		456							456	456			
100115975	HUTTO	TX		07/20/2023		1,083							1,083	1,083			
100173123	BANGOR	PA		10/30/2024		1,669							1,669	1,669			
100120030	CAPE CORAL	FL		08/11/2023		595							595	595			
100064921	STOCKTON	CA		07/14/2021		1,175							1,175	1,175			
100157930	SEBASTIAN	FL		07/09/2024		551							551	551			
100026035	PALMDALE	CA		09/20/2018		957							957	957			
100071563	CHARLOTTESVILLE	VA		10/14/2021		1,347							1,347	1,347			
100160406	POOLESVILLE	MD		07/19/2024		497							497	497			
100119313	ISLAND LAKE	IL		07/31/2023		715							715	715			
100151538	BATON ROUGE	LA		05/10/2024		563							563	563			
100179498	OWENS CROSS ROADS	AL		11/21/2024		694							694	694			
100067561	GLASTONBURY	CT		09/23/2021		1,171							1,171	1,171			
100135541	RALEIGH	NC		11/13/2023		613							613	613			
100119510	CHARLOTTE	NC		07/28/2023		603							603	603			
100150610	ARLINGTON	TX		05/03/2024		688							688	688			
100148931	SAINT PAUL	MN		04/17/2024		522							522	522			
100138347	FORT PIERCE	FL		12/18/2023		539							539	539			
100176947	FULSHEAR	TX		11/15/2024		581							581	581			
100158891	MYRTLE BEACH	SC		07/12/2024		428							428	428			
100132137	ANKENY	IA		10/13/2023		2,094							2,094	2,094			
100116003	CAPE CORAL	FL		07/20/2023		613							613	613			
100115466	LAS VEGAS	NV		07/17/2023		577							577	577			
100151520	LAS VEGAS	NV		05/10/2024		627							627	627			
100148392	PALMETTO	FL		04/12/2024		720							720	720			
100179715	FORT WORTH	TX		11/21/2024		895							895	895			
100078476	MOUNT LAUREL	NJ		02/02/2022		2,571							2,571	2,571			
100101940	NORFOLK	VA		04/14/2023		646							646	646			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153238	KILLEEN	TX		05/30/2024		765							765	765			
100152986	KNOXVILLE	TN		06/27/2024		464							464	464			
100130389	THE VILLAGES	FL		09/28/2023		481							481	481			
100164133	GRAND RAPIDS	MI		08/21/2024		458							458	458			
100077885	ROTTERDAM	NLD		12/29/2021		(36)							(36)		36		36
100185070	HENDERSON	NV		12/20/2024		689							689	689			
100170202	HOUSTON	TX		10/08/2024		741							741	741			
100160187	JACKSONVILLE	FL		07/18/2024		534							534	534			
100038818	WICKLOW	IRL		09/27/2019		170							170	(2,443)	(170)	(2,443)	(2,614)
100149665	LONGS	SC		04/26/2024		752							752	752			
100139295	ORLANDO	FL		12/28/2023		503							503	503			
100014645	SAN MARCOS	TX		09/27/2017		2,725							2,725	2,725			
100175876	WILLIAMSTOWN	NJ		11/12/2024		616							616	616			
100154527	CHICAGO	IL		06/14/2024		821							821	821			
100119903	CONROE	TX		08/10/2023		424							424	424			
100025692	PALMDALE	CA		09/20/2018		1,096							1,096	1,096			
100060367	WAYNESVILLE	OH		06/01/2021		1,787							1,787	1,787			
100147257	CHICAGO	IL		03/28/2024		451							451	451			
100152469	BOCA RATON	FL		05/16/2024		462							462	462			
100148922	MARICOPA	AZ		04/17/2024		811							811	811			
100055171	WESTMINSTER	CA		03/23/2021		2,204							2,204	2,204			
100156499	FLEMINGTON	NJ		06/24/2024		490							490	490			
100131945	FORT WORTH	TX		10/13/2023		585							585	585			
100135744	WESLEY CHAPEL	FL		11/10/2023		639							639	639			
100175948	WESLEY CHAPEL	FL		11/14/2024		878							878	878			
100139474	WETHERSFIELD	CT		12/28/2023		558							558	558			
100150907	FARMINGTON	AR		05/08/2024		578							578	578			
100145348	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21		21
100133716	DURHAM	NC		10/23/2023		930							930	930			
100181879	KYLE	TX		12/12/2024		44,231							44,231	44,231			
100134958	FORT LEE	NJ		10/30/2023		474							474	474			
100018061	LEMON GROVE	CA		06/08/2018		1,309							1,309	1,309			
100067076	RIALTO	CA		08/02/2021		1,720							1,720	1,720			
100060272	SEVIERVILLE	TN		06/25/2021		1,285							1,285	1,285			
100110440	DENTON	TX		06/30/2023		822							822	822			
100159233	CARLISLE	PA		07/15/2024		590							590	590			
100068317	DULUTH	GA		08/25/2021		1,121							1,121	1,121			
100121056	NETHERLANDS	NLD		08/28/2023		(86)							(86)		86		86
100103350	ROTTERDAM	NLD		04/28/2023		(75)							(75)		75		75
100161173	FRESNO	CA		07/25/2024		487							487	487			
100030652	WEST HEMPSTEAD	NY		04/09/2019		864							864	864			
100114925	SAN ANTONIO	TX		07/13/2023		827							827	827			
100136886	PALM COAST	FL		11/27/2023		547							547	547			
100100407	NORWOOD	PA		04/27/2023		1,169							1,169	1,169			
100011049	POUGHKEEPSIE	NY		01/27/2017		650							650	650			
100076103	STUART	FL		01/07/2022		1,205							1,205	1,205			
100046190	GREENVILLE	RI		11/25/2020		812							812	812			
100024864	RONKONKOMA	NY		09/20/2018		1,808							1,808	1,808			
100119576	ALMERE	NLD		07/28/2023		(68)							(68)		68		68
100045671	PICO RIVERA	CA		11/25/2020		1,620							1,620	1,620			
100013041	COMPTON	CA		05/25/2017		758							758	758			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136412	JAMESTOWN	TN		11/20/2023		506							506	506			
100119697	MIAMI BEACH	FL		08/08/2023		855							855	855			
100135522	DANVILLE	IN		11/13/2023		522							522	522			
100048883	LAS VEGAS	NV		11/20/2020		800							800	800			
100153397	HACKETTSTOWN	NJ		05/30/2024		560							560	560			
100081306	PUYALLUP	WA		03/18/2022		1,240							1,240	1,240			
100163077	COLLEGE STATION	TX		08/13/2024		821							821	821			
100024909	REVERE	MA		09/20/2018		1,546							1,546	1,546			
100142710	OKLAHOMA CITY	OK		02/08/2024		712							712	712			
100135438	PELL CITY	AL		11/13/2023		543							543	543			
100115680	MINNEAPOLIS	MN		07/20/2023		661							661	661			
100182495	SAVANNAH	GA		12/12/2024		768							768	768			
100132092	MARIETTA	GA		10/13/2023		445							445	445			
100046214	EAST BRIDGEWATER	MA		11/25/2020		750							750	750			
100156520	JACKSONVILLE	FL		06/24/2024		771							771	771			
100120110	FORT WORTH	TX		08/11/2023		959							959	959			
100160914	KISSIMMEE	FL		07/24/2024		547							547	547			
100120129	DAWSONVILLE	GA		08/11/2023		643							643	643			
100091321	SARASOTA	FL		01/13/2023		419							419	419			
100029285	LODI	CA		10/26/2018		1,028							1,028	1,028			
100162935	SPRINGDALE	AR		08/12/2024		546							546	546			
100029624	CARY	NC		10/26/2018		1,161							1,161	1,161			
100145332	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100055369	ELK GROVE	CA		03/23/2021		635							635	635			
100115492	POOLER	GA		07/17/2023		412							412	412			
100068094	RANCHO CORDOVA	CA		08/25/2021		2,579							2,579	2,579			
100116811	SPANAWAY	WA		07/20/2023		1,566							1,566	1,566			
100079287	DAVENPORT	FL		02/28/2022		828							828	828			
100012973	MORENO VALLEY	CA		05/25/2017		795							795	795			
100076493	FORT LAUDERDALE	FL		12/21/2021		956							956	956			
100128197	PLATTSBURG	MO		09/18/2023		595							595	595			
100137547	PFLUGERVILLE	TX		12/08/2023		574							574	574			
100108376	MONTICELLO	NY		05/25/2023		588							588	588			
100147364	CHICAGO	IL		05/08/2024		451							451	451			
100136497	MCKINNEY	TX		11/20/2023		788							788	788			
100152313	CHARLOTTE	NC		05/17/2024		851							851	851			
100153829	MISSION	TX		07/10/2024		379							379	379			
100065395	CHARLOTTE	NC		07/28/2021		1,305							1,305	1,305			
100137746	FULSHEAR	TX		12/08/2023		1,533							1,533	1,533			
100152522	GREENSBORO	NC		05/17/2024		638							638	638			
100063820	SICKLERVILLE	NJ		07/01/2021		1,430							1,430	1,430			
100068224	SALEM	NH		08/25/2021		1,265							1,265	1,265			
100067782	TUCSON	AZ		09/23/2021		1,159							1,159	1,159			
100067563	WESLEY CHAPEL	FL		09/23/2021		1,098							1,098	1,098			
100014168	FRESNO	CA		05/25/2017		957							957	957			
100130325	TACOMA	WA		09/28/2023		712							712	712			
100065557	ANTIOCH	TN		07/28/2021		1,246							1,246	1,246			
100167144	MAGNOLIA	TX		09/13/2024		426							426	426			
100065276	LOS ANGELES	CA		07/28/2021		1,772							1,772	1,772			
100160118	PLAINFIELD	IN		07/17/2024		552							552	552			
100176010	KINGSPORT	TN		12/20/2024		495							495	495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137631	FORT WORTH	TX		12/08/2023		734							734	734			
100110393	AUBREY	TX		06/30/2023		733							733	733			
100128425	SANFORD	FL		09/15/2023		491							491	491			
100176098	KATY	TX		12/20/2024		520							520	520			
100148365	STATESVILLE	NC		04/12/2024		868							868	868			
100151404	NORWOOD	OH		05/10/2024		578							578	578			
100168901	UNITED KINGDOM	GBR		09/26/2024		6							6		(6)		(6)
100180929	UNITED KINGDOM	GBR		11/27/2024		2							2		(2)		(2)
100014245	UPPER MARLBORO	MD		09/27/2017		550							550	550			
100173556	UNITED KINGDOM	GBR		10/29/2024		(17)							(17)		17		17
100158699	FAYETTEVILLE	NC		07/10/2024		545							545	545			
100162629	EULESS	TX		08/12/2024		3,733							3,733	3,733			
100117089	CHARLOTTE	NC		07/20/2023		1,158							1,158	1,158			
100162039	LAS VEGAS	NV		07/31/2024		546							546	546			
100049785	VICTORVILLE	CA		11/20/2020		618							618	618			
100128022	ACCOKEEK	MD		09/08/2023		1,235							1,235	1,235			
100143155	KATY	TX		02/16/2024		518							518	518			
100065444	TACOMA	WA		07/28/2021		1,337							1,337	1,337			
100156563	GULF BREEZE	FL		06/24/2024		488							488	488			
100171411	CADDO MILLS	TX		10/16/2024		698							698	698			
100176043	ENFIELD	CT		12/20/2024		495							495	495			
100140308	BLOOMINGTON	MN		01/18/2024		500							500	500			
100110422	CENTERTON	AR		06/30/2023		825							825	825			
100115905	MESQUITE	TX		07/20/2023		825							825	825			
100171357	DEL VALLE	TX		10/16/2024		565							565	565			
100131986	CONWAY	AR		10/13/2023		751							751	751			
100026605	MANASSAS	VA		09/26/2018		2,253							2,253	2,253			
100182251	PFLUGERVILLE	TX		12/12/2024		891							891	891			
100027025	ANACORTES	WA		09/26/2018		1,006							1,006	1,006			
100110171	CORONA	NY		06/30/2023		6,408							6,408	6,476		67	67
100143254	BEAUFORT	SC		02/16/2024		585							585	585			
100012923	CONCORD	CA		05/25/2017		595							595	595			
100025462	SAN BERNARDINO	CA		09/20/2018		950							950	950			
100133973	HARTFORD	CT		10/25/2023		5,170							5,170	5,170			
100109395	LITHONIA	GA		06/13/2023		152							152	152			
100067932	VANCOUVER	WA		09/23/2021		2,206							2,206	2,206			
100119500	PRINCETON	TX		07/28/2023		601							601	601			
100161133	PALM BAY	FL		07/24/2024		726							726	726			
100174348	BLUE RIDGE	GA		10/31/2024		613							613	613			
100170383	AUSTIN	TX		10/08/2024		506							506	506			
100120717	PRINCETON	TX		08/25/2023		543							543	543			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		893							893	893			
100020005	SANTA ROSA	CA		07/30/2018		1,599							1,599	1,599			
100150709	KILLEEN	TX		05/06/2024		606							606	606			
100150713	KILLEEN	TX		05/06/2024		606							606	606			
100158681	ARDEN	NC		07/10/2024		1,846							1,846	1,846			
100069046	ANCHORAGE	AK		09/01/2021		849							849	849			
100168926	ENSCHEDE	NLD		09/26/2024		(83)							(83)		83		83
100151381	KATY	TX		05/10/2024		550							550	550			
100149025	NORFOLK	VA		04/19/2024		336							336	336			
100114978	HOUSTON	TX		07/14/2023		834							834	834			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049811	COMPTON	CA		11/20/2020		1,070							1,070	1,070			
100138782	SANFORD	FL		12/21/2023		378							378	378			
100182253	FORT WORTH	TX		12/12/2024		1,225							1,225	1,225			
100154901	PRESCOTT	AZ		07/19/2024		492							492	492			
100083447	TWICKENHAM	GBR		05/27/2022		(43)							(43)		43		43
100044367	BOSTON	MA		11/19/2020		4,395							4,395	4,395			
100158943	POCONO LAKE	PA		07/12/2024		1,331							1,331	1,331			
100168217	KINGMAN	AZ		09/20/2024		1,441							1,441	1,441			
100043508	CLERMONT	FL		08/13/2020		212							212	212			
100079649	LAS VEGAS	NV		04/25/2022		1,792							1,792	1,792			
100110202	SPARKS	NV		06/30/2023		719							719	719			
100120120	FORT WORTH	TX		08/11/2023		964							964	964			
100143321	HOUSTON	TX		02/16/2024		1,891							1,891	1,891			
100103343	ALMERE	NLD		04/28/2023		(89)							(89)		89		89
100029655	LINCOLN CITY	OR		10/26/2018		922							922	922			
100088256	VINELAND	NJ		10/17/2022		647							647	647			
100152300	DALLAS	GA		05/17/2024		1,265							1,265	1,265			
100024795	HALEDON	NJ		09/20/2018		1,038							1,038	1,038			
100169817	CHICAGO	IL		09/30/2024		847							847	847			
100158852	CORNERSVILLE	TN		07/12/2024		6,105							6,105	6,174		69	69
100132616	TAMPA	FL		11/03/2023		500							500	500			
100048276	BEAVERTON	OR		11/20/2020		1,146							1,146	1,146			
100153342	VALPARAISO	FL		05/30/2024		1,020							1,020	1,020			
100162869	GREEN COVE SPRINGS	FL		08/12/2024		804							804	804			
100181907	EXETER	CA		12/12/2024		651							651	651			
100135575	SOMERSET	CO		11/13/2023		551							551	551			
100146738	LAPEL	IN		03/20/2024		891							891	891			
100173281	SAINT CLOUD	FL		10/30/2024		4,165							4,165	4,165			
100149065	COCONUT CREEK	FL		04/19/2024		617							617	617			
100151530	ROSENBERG	TX		05/10/2024		833							833	833			
100116020	SAINT LOUIS	MO		07/20/2023		575							575	575			
100110556	PORT SAINT JOE	FL		06/30/2023		980							980	980			
100031621	LONG BEACH	CA		03/29/2019		1,169							1,169	1,169			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		950							950	950			
100119473	ARLINGTON	TX		07/31/2023		601							601	601			
100025089	STONE MOUNTAIN	GA		09/20/2018		1,288							1,288	1,288			
100115728	RENTON	WA		07/20/2023		730							730	730			
100050064	CROFTON	MD		11/20/2020		1,007							1,007	1,007			
100018347	DENVER	CO		06/27/2018		1,706							1,706	1,706			
100164518	MCDONOUGH	GA		08/21/2024		672							672	672			
100110268	RICHMOND HILL	GA		06/30/2023		605							605	605			
100182546	MECHANICSBURG	PA		12/12/2024		3,795							3,795	3,795			
100166214	VERO BEACH	FL		09/09/2024		536							536	536			
100160948	MULBERRY	FL		07/24/2024		514							514	514			
100150939	HENDERSON	NV		05/08/2024		874							874	874			
100063098	SEVEN VALLEYS	PA		07/01/2021		1,484							1,484	1,484			
100127495	DURHAM	NC		09/08/2023		813							813	813			
100118974	NORFOLK	VA		07/27/2023		481							481	481			
100170099	SUNLAND PARK	NM		10/08/2024		586							586	586			
100159563	BEL AIR	MD		07/15/2024		562							562	562			
100169719	PHILADELPHIA	PA		09/30/2024		521							521	521			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136433	GULF SHORES	AL		11/20/2023		851							851	851			
100175916	FREDERICKSBRG	VA		11/14/2024		2,412							2,412	2,412			
100132443	LAKE PLACID	NY		11/03/2023		661							661	661			
100128886	CARY	NC		09/21/2023		603							603	603			
100165424	HOUSTON	TX		08/29/2024		516							516	516			
100110536	KISSIMMEE	FL		06/30/2023		1,309							1,309	1,309			
100028622	MANTECA	CA		10/26/2018		991							991	991			
100137046	BEAUFORT	SC		11/28/2023		579							579	579			
100078239	PUEBLO	CO		02/10/2022		825							825	825			
100116761	FLUSHING	NY		07/20/2023		2,953							2,953	2,953			
100025405	BOONTON	NJ		09/20/2018		2,435							2,435	2,435			
100115986	BENBROOK	TX		07/20/2023		575							575	575			
100079651	FORT WALTON BEACH	FL		04/08/2022		1,025							1,025	1,025			
100135310	REEDLEY	CA		11/13/2023		535							535	535			
100136518	SURFSIDE BEACH	SC		11/20/2023		668							668	668			
100084682	JACKSONVILLE	FL		08/02/2022		605							605	605			
100115067	PRINCETON	TX		07/14/2023		1,557							1,557	1,557			
100164466	GREENSBORO	NC		08/21/2024		3,783							3,783	3,783			
100178407	PASADENA	TX		11/21/2024		761							761	761			
100163125	CENTERTON	AR		08/13/2024		1,204							1,204	1,204			
100162297	TEMPLE	TX		09/06/2024		407							407	407			
100142709	OKLAHOMA CITY	OK		02/08/2024		710							710	710			
100142578	SUMMERVILLE	SC		02/08/2024		566							566	566			
100133542	PEEKSKILL	NY		10/19/2023		1,398							1,398	1,398			
100011927	RIVERSIDE	CA		03/08/2017		896							896	896			
100135635	MEMPHIS	TN		11/09/2023		499							499	499			
100029033	LOS ANGELES	CA		10/26/2018		1,386							1,386	1,386			
100182104	PHILADELPHIA	PA		12/12/2024		665							665	665			
100144069	PENDERGRASS	GA		03/07/2024		634							634	634			
100167670	KANNAPOLIS	NC		09/19/2024		647							647	647			
100145542	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100170083	PRINCETON	TX		10/08/2024		576							576	576			
100163102	COLLEGE STATION	TX		08/13/2024		498							498	498			
100077643	CLEARFIELD	UT		01/03/2022		643							643	643			
100161039	HOUSTON	TX		07/24/2024		926							926	926			
100025109	MARTINEZ	CA		09/20/2018		821							821	821			
100127298	FALLS CHURCH	VA		08/30/2023		1,365							1,365	1,365			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024		527							527	527			
100140688	ALLEN	TX		02/08/2024		1,613							1,613	1,613			
100145540	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100136306	KATY	TX		11/20/2023		984							984	984			
100134889	COLUMBUS	OH		10/30/2023		545							545	545			
100133839	ZAVALLA	TX		10/20/2023		5,315							5,315	5,315			
100074375	ECHT/LIMBURG	NLD		11/16/2021		833						(877)	(44)		44		44
100150245	LEEUWARDEN	NLD		04/29/2024		(66)							(66)		66		66
100144100	ORLANDO	FL		03/07/2024		562							562	562			
100087620	UTRECHT	NLD		09/27/2022		(47)							(47)		47		47
100084275	ROTTERDAM	NLD		06/30/2022		(54)							(54)		54		54
100142077	SAN JOSE	CA		02/29/2024		71,554							71,554	71,554			
100140333	MORRISTOWN	TN		01/18/2024		574							574	574			
100086350	DEN HAAG	NLD		08/29/2022		(57)							(57)		57		57

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100181967	FORNEY	TX		12/12/2024		1,671							1,671	1,671			
100132007	LOCKHART	TX		10/13/2023		577							577	577			
100163113	NASHVILLE	TN		08/13/2024		490							490	490			
100133745	THE VILLAGES	FL		10/23/2023		597							597	597			
100165210	HILVERSUM	NLD		08/28/2024		(57)							(57)		57		57
100088513	ZALTBOMMEL	NLD		10/27/2022		(79)							(79)		79		79
100134412	NETHERLANDS	NLD		10/27/2023		(96)							(96)		96		96
100088558	UTRECHT	NLD		10/27/2022		(73)							(73)		73		73
100164567	WINTER HAVEN	FL		08/21/2024		10,727							10,727	10,727			
100133634	FAIRHOPE	AL		10/23/2023		918							918	918			
100156413	MIDLAND	TX		06/24/2024		539							539	539			
100179658	ANNA	TX		11/21/2024		597							597	597			
100134408	NETHERLANDS	NLD		10/27/2023		(70)							(70)		70		70
100131612	SPRINGFIELD	MA		10/06/2023		590							590	590			
100169482	SUN CITY CENTER	FL		09/30/2024		986							986	986			
100143500	CENTENNIAL	CO		02/21/2024		54,137							54,137	54,137			
100169699	NEWNAN	GA		09/30/2024		563							563	563			
100054392	BARTLETT	IL		03/23/2021		439							439	439			
100151221	DURHAM	NC		05/10/2024		918							918	918			
100110579	VINELAND	NJ		06/30/2023		1,026							1,026	1,026			
100065713	CLERMONT	FL		07/28/2021		2,309							2,309	2,309			
100029728	VICTORVILLE	CA		10/26/2018		851							851	851			
100165400	RICHMOND	VA		08/29/2024		583							583	583			
100158414	UNITED KINGDOM	GBR		07/09/2024		(4)							(4)		4		4
100172128	CHOWCHILLA	CA		10/17/2024		329							329	329			
100119513	PRINCETON	TX		07/28/2023		601							601	601			
100163153	SCHWENKSVILLE	PA		08/13/2024		491							491	491			
100136395	ROYSE CITY	TX		11/20/2023		595							595	595			
100171464	BONAIRE	GA		10/16/2024		521							521	521			
100033908	DUBLIN	IRL		06/21/2019		165							165	(4,955)	(165)	(4,955)	(5,120)
100167866	PALM BAY	FL		09/20/2024		556							556	556			
100165933	CERES	CA		09/06/2024		595							595	595			
100155037	ROCK HILL	SC		07/19/2024		626							626	626			
100174710	TAMPA	FL		10/31/2024		484							484	484			
100112282	SHREWSBURY	MA		06/29/2023		1,581							1,581	1,581			
100117701	CIBOLO	TX		07/20/2023		1,640							1,640	1,640			
100169329	KISSIMMEE	FL		09/27/2024		517							517	517			
100115963	GARLAND	TX		07/20/2023		908							908	908			
100133794	TAMPA	FL		10/20/2023		129							129	129			
100138997	CHULUOTA	FL		12/21/2023		722							722	722			
100168368	DAVENPORT	FL		09/25/2024		1,354							1,354	1,354			
100109233	PHOENIX	AZ		07/21/2023		462							462	462			
100135405	CHARLOTTE	NC		11/13/2023		596							596	596			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		459							459	459			
100132315	STOUGHTON	WI		10/13/2023		577							577	577			
100102991	ORLANDO	FL		06/22/2023		161							161	161			
100132022	YUMA	AZ		10/13/2023		636							636	636			
100069851	OWINGS MILLS	MD		09/01/2021		449							449	449			
100088886	LAS VEGAS	NV		11/15/2022		797							797	797			
100061868	WILMINGTON	NC		07/01/2021		1,186							1,186	1,186			
100115713	YARDLEY	PA		07/20/2023		17,741							17,741	17,741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129286	PRINCETON	TX		09/25/2023		472							472	472			
100180746	OKLAHOMA CITY	OK		11/26/2024		523							523	523			
100144648	UNITED KINGDOM	GBR		01/25/2024		(6)							(6)		6		6
100138918	GRAYSLAKE	IL		12/21/2023		466							466	466			
100115363	DESTREHAN	LA		07/17/2023		543							543	543			
100110554	SAINT AUGUSTINE	FL		06/30/2023		857							857	857			
100162854	SAINT AUGUSTINE	FL		08/12/2024		599							599	599			
100013536	RIALTO	CA		05/25/2017		771							771	771			
100142649	CLAYTON	NC		02/08/2024		502							502	502			
100116885	BAKERSFIELD	CA		07/20/2023		845							845	845			
100143688	SUMMERFIELD	FL		02/22/2024		253							253	253			
100071709	SAINT PAUL	MN		10/14/2021		1,242							1,242	1,242			
100174546	CYPRESS	TX		10/31/2024		369							369	369			
100030633	FRANKLIN	WI		04/09/2019		170							170	170			
100140439	OTSEGO	MN		01/18/2024		1,684							1,684	1,684			
100182235	SANFORD	NC		12/12/2024		785							785	785			
100076124	FOUNTAIN	CO		01/07/2022		1,161							1,161	1,161			
100173232	CHARLOTTE	NC		10/30/2024		772							772	772			
100000193	FLAGSTAFF	AZ		09/27/2016		2,761							2,761	2,761			
100014674	FALLBROOK	CA		09/27/2017		3,443							3,443	3,443			
100164261	CHARLOTTE	NC		08/21/2024		616							616	616			
100175971	CONCORD	NC		11/14/2024		641							641	641			
100144283	DALLAS	GA		03/07/2024		1,326							1,326	1,326			
100081115	ASHEVILLE	NC		03/18/2022		1,208							1,208	1,208			
100087473	TOLLESON	AZ		10/25/2022		471							471	471			
100054200	CHICAGO	IL		03/23/2021		883							883	883			
100114600	HOUSTON	TX		06/29/2023		520							520	520			
100170137	HUNTSVILLE	AL		10/08/2024		1,633							1,633	1,633			
100026992	MIRA LOMA	CA		09/26/2018		1,395							1,395	1,395			
100110577	LAS VEGAS	NV		06/30/2023		629							629	629			
100026634	SUISUN CITY	CA		09/26/2018		1,226							1,226	1,226			
100151617	BATON ROUGE	LA		05/10/2024		625							625	625			
100161050	RESTON	VA		07/24/2024		873							873	873			
100163084	MADISON	AL		08/13/2024		731							731	731			
100024877	LEVITTOWN	NY		09/20/2018		1,343							1,343	1,343			
100153298	SEYMOUR	TN		05/30/2024		782							782	782			
100013533	RIVERSIDE	CA		05/25/2017		867							867	867			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		792							792	792			
100048300	PALMDALE	CA		11/20/2020		3,219							3,219	3,219			
100151375	JARRELL	TX		05/10/2024		541							541	541			
100182469	CHARLOTTE	NC		12/12/2024		640							640	640			
100132702	LOS ANGELES	CA		11/03/2023		577							577	577			
100152548	HUTTO	TX		05/17/2024		730							730	730			
100169760	DRACUT	MA		09/30/2024		760							760	760			
100162512	PHILLIPSBURG	NJ		08/12/2024		371							371	371			
100179445	DENTON	TX		11/21/2024		746							746	746			
100147260	MONTICELLO	NY		03/28/2024		710							710	710			
100065296	AVON LAKE	OH		07/28/2021		1,228							1,228	1,228			
100026544	YUCAIPA	CA		09/26/2018		854							854	854			
100179685	SPANISH FORK	UT		11/21/2024		726							726	726			
100182494	CEDAR CITY	UT		12/12/2024		586							586	586			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055499	LAWRENCEBURG	IN		03/23/2021		624							624	624			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		531							531	531			
100156477	CENTERTON	AR		06/24/2024		635							635	635			
100141154	TEXARKANA	TX		01/30/2024		583							583	583			
100141388	SAN ANTONIO	TX		01/30/2024		979							979	979			
100168094	CONCORD	NC		09/20/2024		3,482							3,482	3,482			
100168303	HASLET	TX		09/20/2024		1,200							1,200	1,200			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		623							623	623			
100155031	FORT WASHINGTON	MD		07/19/2024		385							385	385			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		1,148							1,148	1,148			
100142075	TRUSSVILLE	AL		02/29/2024		9,818							9,818	9,818			
100026110	PARAMOUNT	CA		09/20/2018		1,229							1,229	1,229			
100151701	POINCIANA	FL		05/10/2024		1,599							1,599	1,599			
100140379	EVANSTON	WY		01/18/2024		377							377	377			
100176576	LAS VEGAS	NV		11/15/2024		698							698	698			
100055214	LYNWOOD	CA		03/23/2021		416							416	416			
100135498	SAINT AUGUSTINE	FL		11/13/2023		846							846	846			
100169296	LITHONIA	GA		09/27/2024		548							548	548			
100119314	FORT WORTH	TX		07/31/2023		2,728							2,728	2,728			
100144621	FORNEY	TX		03/13/2024		510							510	510			
100012613	EVERETT	WA		05/25/2017		831							831	831			
100182350	WHITEHALL	PA		12/12/2024		543							543	543			
100013269	APPLE VALLEY	CA		05/25/2017		1,041							1,041	1,041			
100162524	LANCASTER	TX		08/12/2024		523							523	523			
100139028	SAN ANTONIO	TX		12/22/2023		510							510	510			
100140094	PLANT CITY	FL		01/09/2024		1,398							1,398	1,398			
100151172	RALEIGH	NC		05/09/2024		468							468	468			
100142668	RALEIGH	NC		02/08/2024		516							516	516			
100048041	OXNARD	CA		11/20/2020		1,207							1,207	1,207			
100182029	OKLAHOMA CITY	OK		12/12/2024		727							727	727			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		737							737	737			
100140570	HORACE	ND		01/19/2024		516							516	516			
100025442	BARTOW	FL		09/20/2018		830							830	830			
100134923	LAKELAND	FL		10/30/2023		463							463	463			
100107795	FRANKLIN	VA		05/19/2023		987							987	987			
100168351	HOUSTON	TX		09/25/2024		726							726	726			
100134805	HOUSTON	TX		10/30/2023		582							582	582			
100141332	EAGLE LAKE	FL		01/30/2024		553							553	553			
100182078	CHATTANOOGA	TN		12/12/2024		722							722	722			
100068169	CORDOVA	TN		08/25/2021		1,295							1,295	1,295			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		1,498							1,498	1,498			
100137752	ROSHARON	TX		12/08/2023		11,299							11,299	11,299			
100168883	UNITED KINGDOM	GBR		09/26/2024		(16)							(16)		16		16
100024780	UPPER MARLBORO	MD		09/20/2018		900							900	900			
100060238	ANDOVER	NJ		06/25/2021		1,263							1,263	1,263			
100133433	RIVERSIDE	CA		10/19/2023		566							566	566			
100054582	EMPIRE	CA		03/23/2021		1,502							1,502	1,502			
100171838	PORTERVILLE	CA		10/17/2024		606							606	606			
100182261	CHARLOTTE	NC		12/12/2024		837							837	837			
100167835	SPRINGFIELD	MO		09/20/2024		699							699	699			
100049163	MOAPA	NV		11/20/2020		1,237							1,237	1,237			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048355	NORTH LAS VEGAS	NV		11/20/2020		1,269							1,269	1,269			
100014009	COALINGA	CA		05/25/2017		2,016							2,016	2,016			
100165094	UNITED KINGDOM	GBR		08/27/2024		(17)							(17)		17		17
100115558	NORTH LAS VEGAS	NV		07/19/2023		545							545	545			
100148172	TUCSON	AZ		05/15/2024		1,068							1,068	1,068			
100116010	FORT WORTH	TX		07/20/2023		714							714	714			
100137708	RED BANK	NJ		12/08/2023		464							464	464			
100156468	FORT WORTH	TX		06/24/2024		770							770	770			
100120724	KATY	TX		08/25/2023		606							606	606			
100110516	TUCSON	AZ		06/30/2023		846							846	846			
100161673	ROOSENDAAL	NLD		07/29/2024		(39)							(39)		39		39
100148299	CENTERTON	AR		04/12/2024		678							678	678			
100150750	CHARLOTTE	NC		05/06/2024		540							540	540			
100071558	WOODSTOCK	GA		10/14/2021		1,346							1,346	1,346			
100025694	PORT SAINT LUCIE	FL		09/20/2018		864							864	864			
100165926	STONE MOUNTAIN	GA		09/06/2024		597							597	597			
100164259	CHARLOTTE	NC		08/21/2024		616							616	616			
100164262	CHARLOTTE	NC		08/21/2024		616							616	616			
100164270	CHARLOTTE	NC		08/21/2024		616							616	616			
100115858	CHARLOTTE	NC		07/20/2023		590							590	590			
100111741	PRAIRIEVILLE	LA		06/29/2023		1,569							1,569	1,569			
100163177	FULSHEAR	TX		08/13/2024		572							572	572			
100136928	HUTTO	TX		11/28/2023		1,503							1,503	1,503			
100077984	SAN DIEGO	CA		01/06/2022		859							859	859			
100081415	CENTERTON	AR		03/18/2022		1,366							1,366	1,366			
100158034	PLAINFIELD	IL		07/09/2024		10,154							10,154	10,154			
100164317	PENDERGRASS	GA		08/21/2024		1,237							1,237	1,237			
100139131	SPANISH FORK	UT		12/28/2023		414							414	414			
100151110	LAWRENCEVILLE	GA		05/08/2024		1,633							1,633	1,633			
100109064	FORT WASHINGTON	MD		06/05/2023		465							465	465			
100152385	MILWAUKEE	WI		05/17/2024		560							560	560			
100158115	PROVO	UT		07/09/2024		2,137							2,137	2,137			
100148923	SPOKANE	WA		04/17/2024		804							804	804			
100155140	DUNCANVILLE	TX		07/19/2024		1,023							1,023	1,023			
100083324	AMERSFOORT	NLD		05/27/2022		(38)							(38)		38		38
100076089	PHILADELPHIA	PA		01/07/2022		1,172							1,172	1,172			
100028375	BOYNTON BEACH	FL		10/26/2018		820							820	820			
100110248	NAPERVILLE	IL		06/30/2023		769							769	769			
100060114	MENIFEE	CA		06/25/2021		2,104							2,104	2,104			
100119290	AUSTIN	TX		07/31/2023		879							879	879			
100145029	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100135578	JACKSONVILLE	FL		11/13/2023		526							526	526			
100179476	OSBURN	ID		11/21/2024		787							787	787			
100116837	BUFORD	GA		07/20/2023		1,412							1,412	1,412			
100026643	WAXHAW	NC		09/26/2018		1,162							1,162	1,162			
100128147	COOLIDGE	AZ		09/18/2023		671							671	671			
100081005	STOCKTON	CA		03/18/2022		1,352							1,352	1,352			
100144266	PHOENIX	AZ		03/07/2024		1,402							1,402	1,402			
100128509	MANVILLE	NJ		09/15/2023		1,971							1,971	1,971			
100159544	HOUSTON	TX		07/15/2024		454							454	454			
100013656	ROGERS	MN		05/25/2017		1,142							1,142	1,142			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100089650	SPIJKENISSE	NLD		11/29/2022		(61)							(61)		61		61
100088228	HOUSTON	TX		10/17/2022		651							651	651			
100078699	TWENTYNINE PALMS	CA		02/02/2022		1,859							1,859	1,859			
100147307	ALMERE	NLD		03/27/2024		(76)							(76)		76		76
100168142	HOUSTON	TX		09/20/2024		887							887	887			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		1,104							1,104	1,104			
100025269	BAY SHORE	NY		09/20/2018		1,054							1,054	1,054			
100168141	HOUSTON	TX		09/20/2024		887							887	887			
100057882	KANAB	UT		06/30/2021		1,220							1,220	1,220			
100083367	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(39)							(39)		39		39
100031789	SAN DIEGO	CA		03/29/2019		1,517							1,517	1,517			
100147322	WORMERVEER	NLD		03/27/2024		(58)							(58)		58		58
100028841	LAS VEGAS	NV		10/26/2018		944							944	944			
100082747	LELYSTAD	NLD		04/27/2022		(41)							(41)		41		41
100150929	TULARE	CA		05/08/2024		798							798	798			
100149389	PUNTA GORDA	FL		04/24/2024		820							820	820			
100043532	FARMVILLE	NC		08/13/2020		522							522	522			
100029118	RESEDA	CA		10/26/2018		883							883	883			
100117685	NAPERVILLE	IL		07/20/2023		2,634							2,634	2,634			
100117737	MAGNOLIA	TX		07/20/2023		1,943							1,943	1,943			
100180573	ROYAL PALM BEACH	FL		11/26/2024		507							507	507			
100016552	JACKSON	MI		04/10/2018		1,713							1,713	1,713			
100110636	PHOENIX	AZ		06/30/2023		595							595	595			
100171913	LAS CRUCES	NM		10/17/2024		595							595	595			
100120400	HOUSTON	TX		08/18/2023		719							719	719			
100049694	FAIRFIELD	CA		11/20/2020		909							909	909			
100171270	FAIRHOPE	AL		10/16/2024		518							518	518			
100065661	ALBUQUERQUE	NM		07/28/2021		1,403							1,403	1,403			
100012499	BALDWIN	NY		04/28/2017		1,408							1,408	1,408			
100057794	RIVERBANK	CA		06/30/2021		814							814	814			
100010693	NEWPORT NEWS	VA		01/27/2017		2,597							2,597	2,597			
100119566	AMSTERDAM/AMSTELVEEN	NLD		07/28/2023		(43)							(43)		43		43
100117735	MELISSA	TX		07/20/2023		800							800	800			
100170148	SANFORD	NC		10/08/2024		647							647	647			
100111827	LEVITTOWN	NY		06/29/2023		757							757	757			
100186701	ATHENS	GA		12/31/2024		3,629							3,629	3,629			
100077071	WASHINGTON	DC		01/03/2022		1,745							1,745	1,745			
100043325	RIVERDALE	MD		08/13/2020		2,151							2,151	2,151			
100137787	VICTORVILLE	CA		12/08/2023		516							516	516			
100173192	FORNEY	TX		10/30/2024		581							581	581			
100156636	SPRINGDALE	AR		06/24/2024		538							538	538			
100154863	LAKEWOOD	OH		07/19/2024		432							432	432			
100068146	CORDOVA	TN		08/25/2021		814							814	814			
100139494	STORRS MANSFIELD	CT		12/28/2023		423							423	423			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		5,769							5,769	5,769			
100167589	CHARLOTTE	NC		09/19/2024		1,749							1,749	1,749			
100084810	FRESNO	CA		08/02/2022		712							712	712			
100108104	HOUSTON	TX		05/24/2023		574							574	574			
100180197	ROYSE CITY	TX		11/25/2024		667							667	667			
100050239	FORT LAUDERDALE	FL		11/20/2020		876							876	876			
100057671	MANVEL	TX		06/30/2021		1,305							1,305	1,305			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100088997	CABO SAN LUCAS	MEX		11/04/2022		490							490	490			
100060316	CLE ELUM	WA		06/25/2021		1,135							1,135	1,135			
100140899	RIVERVIEW	FL		02/26/2024		489							489	489			
100118156	PANAMA CITY BEACH	FL		07/20/2023		432							432	432			
100159362	RIDGEFIELD	WA		07/15/2024		891							891	891			
100172474	CITRUS SPRINGS	FL		10/23/2024		665							665	665			
100144723	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100129476	GRANITE SHLS	TX		09/29/2023		593							593	593			
100110168	HYPOLUXO	FL		06/30/2023		597							597	597			
100115235	WEST PALM BEACH	FL		07/17/2023		690							690	690			
100162859	DORR	MI		08/12/2024		1,786							1,786	1,786			
100156502	PENDERGRASS	GA		06/24/2024		1,317							1,317	1,317			
100175192	PHOENIX	AZ		11/05/2024		603							603	603			
100117582	DES PLAINES	IL		07/20/2023		2,445							2,445	2,445			
100011396	WHITTIER	CA		12/23/2016		1,213							1,213	1,213			
100135876	FREEPORT	NY		11/13/2023		479							479	479			
100159520	CADDO MILLS	TX		07/15/2024		603							603	603			
100110303	FUQUAY VARINA	NC		06/30/2023		1,089							1,089	1,089			
100116304	BROOKLYN	NY		07/20/2023		1,531							1,531	1,531			
100112173	VICTORIA	TX		06/29/2023		1,683							1,683	1,683			
100149883	RALEIGH	NC		04/29/2024		417							417	417			
100120706	PRINCETON	TX		08/25/2023		929							929	929			
100132264	DAVENPORT	FL		10/13/2023		589							589	589			
100120109	SAINT AUGUSTINE	FL		08/11/2023		1,559							1,559	1,559			
100163371	PITTSBURGH	PA		09/27/2024		869							869	869			
100089265	EL PASO	TX		01/26/2023		783							783	783			
100129683	FORNEY	TX		09/29/2023		615							615	615			
100172225	KATY	TX		10/17/2024		583							583	583			
100165558	RIO RANCHO	NM		08/29/2024		14,944							14,944	14,944			
100134648	MESQUITE	TX		10/30/2023		564							564	564			
100168371	VALDOSTA	GA		09/25/2024		755							755	755			
100120033	LEHIGH ACRES	FL		08/11/2023		714							714	714			
100186652	TOOELE	UT		12/30/2024		539							539	539			
100166927	ST AUGUSTINE	FL		09/13/2024		502							502	502			
100138911	WETHERSFIELD	CT		12/21/2023		468							468	468			
100100749	FRANKLIN PARK	IL		04/28/2023		859							859	859			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		1,260							1,260	1,260			
100054975	SAINT PAUL	MN		03/23/2021		888							888	888			
100164296	PHOENIX	AZ		08/21/2024		2,002							2,002	2,002			
100014596	CHELSEA	MA		09/27/2017		1,565							1,565	1,565			
100055415	PATERSON	NJ		03/23/2021		2,527							2,527	2,527			
100179466	FISHERS	IN		11/21/2024		698							698	698			
100119327	CRESTONE	CO		07/31/2023		596							596	596			
100133947	ALLENTOWN	PA		10/25/2023		416							416	416			
100127584	MESQUITE	TX		09/08/2023		589							589	589			
100178507	TORRINGTON	CT		11/21/2024		311							311	311			
100164643	KANNAPOLIS	NC		08/21/2024		609							609	609			
100151354	LEES SUMMIT	MO		05/10/2024		596							596	596			
100175987	DUNCAN	SC		11/14/2024		617							617	617			
100046346	HAGERSTOWN	MD		11/25/2020		3,131							3,131	3,131			
100156659	STOCKTON	CA		06/24/2024		527							527	527			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103719	HUMBLE	TX		05/08/2023		378							378	378			
100088567	BREDA	NLD		10/27/2022		(65)							(65)		65		65
100164104	BOISE	ID		08/21/2024		573							573	573			
100163117	DYER	IN		08/13/2024		883							883	883			
100065777	BELLE CHASSE	LA		07/28/2021		1,175							1,175	1,175			
100102524	KISSIMMEE	FL		06/07/2023		573							573	573			
100070682	SPOKANE	WA		10/01/2021		1,522							1,522	1,522			
100169802	MERRITT ISLAND	FL		09/30/2024		588							588	588			
100154680	SACRAMENTO	CA		07/19/2024		668							668	668			
100148357	ROSEMOUNT	MN		04/12/2024		887							887	887			
100151357	MISSOURI CITY	TX		05/10/2024		101,703							101,703	101,703			
100172619	FORT MYERS	FL		10/24/2024		567							567	567			
100119505	CHARLOTTE	NC		07/28/2023		593							593	593			
100099905	COCONUT CREEK	FL		03/28/2023		596							596	596			
100116483	DORAL	FL		07/20/2023		1,574							1,574	1,574			
100081520	MILFORD	MA		03/18/2022		2,531							2,531	2,531			
100015781	WESTMINSTER	CA		02/02/2018		2,039							2,039	2,039			
100080815	BYRON	GA		03/15/2022		991							991	991			
100163146	OVERLAND PARK	KS		08/13/2024		473							473	473			
100065014	IRVINE	CA		07/14/2021		1,229							1,229	1,229			
100120232	NEW ORLEANS	LA		08/18/2023		461							461	461			
100143555	EULESS	TX		02/21/2024		608							608	608			
100166995	PHILADELPHIA	PA		09/13/2024		575							575	575			
100182334	AVENTURA	FL		12/12/2024		549							549	549			
100114708	NORTH PORT	FL		06/29/2023		323							323	323			
100076099	EAST HANOVER	NJ		01/07/2022		1,137							1,137	1,137			
100168013	RICHMOND	TX		09/20/2024		429							429	429			
100119595	VISALIA	CA		07/31/2023		3,015							3,015	3,015			
100117271	ROSENBERG	TX		07/20/2023		1,049							1,049	1,049			
100161500	CANAL WINCHESTER	OH		07/30/2024		530							530	530			
100158632	LEANDER	TX		07/10/2024		6,186							6,186	6,186			
100159476	SAINT LOUIS	MO		07/15/2024		479							479	479			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		1,146							1,146	1,146			
100158019	WERNERSVILLE	PA		07/09/2024		1,164							1,164	1,164			
100129312	BROOKFIELD	VT		09/25/2023		258							258	258			
100103586	PALM COAST	FL		05/08/2023		700							700	700			
100182361	SPRING	TX		12/12/2024		656							656	656			
100011609	CORONA	CA		03/08/2017		1,344							1,344	1,344			
100186579	KNIGHTDALE	NC		12/30/2024		898							898	898			
100100449	AVENTURA	FL		04/27/2023		1,227							1,227	1,227			
100142093	LAS VEGAS	NV		02/29/2024		566							566	566			
100135389	FAIR PLAY	SC		11/13/2023		1,823							1,823	1,823			
100161799	NORCROSS	GA		07/31/2024		2,978							2,978	2,978			
100185065	LAS VEGAS	NV		12/20/2024		788							788	788			
100173195	FORNEY	TX		10/30/2024		582							582	582			
100116307	SYOSSET	NY		07/20/2023		1,559							1,559	1,559			
100079149	OWINGS MILLS	MD		02/24/2022		1,237							1,237	1,237			
100136482	GREENEVILLE	TN		11/20/2023		2,115							2,115	2,115			
100103285	FREDERICK	MD		04/27/2023		994							994	994			
100130116	NETHERLANDS	NLD		09/26/2023		(59)							(59)		59		59
100115070	DAVENPORT	FL		07/14/2023		813							813	813			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100143149	ARLINGTON	TX		02/16/2024		563							563	563			
100139360	CHATTANOOGA	TN		12/28/2023		477							477	477			
100163103	INDIANAPOLIS	IN		08/13/2024		527							527	527			
100068364	KISSIMMEE	FL		08/25/2021		1,112							1,112	1,112			
100100698	MESQUITE	TX		04/28/2023		1,260							1,260	1,260			
100109375	OREM	UT		06/12/2023		847							847	847			
100142228	MADISON	TN		03/15/2024		319							319	319			
100150676	SWANNANOA	NC		05/06/2024		606							606	606			
100135973	HENRICO	VA		11/16/2023		2,746							2,746	2,746			
100082171	KATY	TX		04/14/2022		482							482	482			
100160490	KATY	TX		07/19/2024		641							641	641			
100115165	MONROE	NY		07/17/2023		537							537	537			
100164148	MERIDIAN	ID		08/21/2024		573							573	573			
100090245	SAN BERNARDINO	CA		01/13/2023		393							393	393			
100142559	NORTH CHARLESTON	SC		02/08/2024		1,159							1,159	1,159			
100164128	MERIDIAN	ID		08/21/2024		573							573	573			
100152358	COLLEGE STATION	TX		05/17/2024		825							825	825			
100129593	AMARILLO	TX		09/29/2023		632							632	632			
100155119	FLORIDA CITY	FL		07/19/2024		512							512	512			
100164125	MERIDIAN	ID		08/21/2024		573							573	573			
100099986	AVENTURA	FL		03/28/2023		707							707	707			
100160235	NEW BRAUNFELS	TX		07/18/2024		483							483	483			
100078399	SCOTTSDALE	AZ		02/10/2022		1,103							1,103	1,103			
100071586	KISSIMMEE	FL		10/14/2021		1,196							1,196	1,196			
100182272	FORT SCOTT	KS		12/12/2024		804							804	804			
100132123	DAYTONA BEACH	FL		10/13/2023		609							609	609			
100028553	RIVERSIDE	CA		10/26/2018		1,499							1,499	1,499			
100024948	BRONX	NY		09/20/2018		3,276							3,276	3,276			
100136445	MERCED	CA		11/20/2023		1,827							1,827	1,827			
100164680	WEST SACRAMENTO	CA		08/23/2024		1,026							1,026	1,026			
100137990	ROSEMOUNT	MN		12/13/2023		868							868	868			
100174299	OCALA	FL		10/31/2024		1,296							1,296	1,296			
100049958	FAYETTEVILLE	GA		11/20/2020		2,303							2,303	2,303			
100130142	FREEHOLD	NJ		11/15/2023		1,138							1,138	1,138			
100158537	MERCED	CA		07/10/2024		497							497	497			
100136400	ROCK HILL	SC		11/20/2023		2,354							2,354	2,354			
100148411	CHARLOTTE	NC		04/12/2024		781							781	781			
100060301	OGDEN	UT		06/25/2021		1,262							1,262	1,262			
100057626	PINETOP	AZ		06/30/2021		1,146							1,146	1,146			
100076265	PATERSON	NJ		01/07/2022		1,062							1,062	1,062			
100057650	ORLANDO	FL		06/30/2021		4,047							4,047	4,047			
100068519	HOLLY SPRINGS	NC		08/25/2021		2,138							2,138	2,138			
100176168	PHILADELPHIA	PA		12/20/2024		569							569	569			
100127402	WOODBRIDGE	VA		08/30/2023		1,408							1,408	1,408			
100181880	RICHMOND HILL	GA		12/12/2024		736							736	736			
100164519	KANNAPOLIS	NC		08/21/2024		567							567	567			
100158328	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100031146	FRANKFORT	IL		03/29/2019		1,253							1,253	1,253			
100175189	POINCIANA	FL		11/05/2024		939							939	939			
100082230	SAYULITA	MEX		04/14/2022		910							910	910			
100101602	FLORIDA CITY	FL		04/26/2023		603							603	603			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173948	VINTON	VA		10/31/2024		814							814	814			
100138212	PLAINFIELD	IL		12/14/2023		510							510	510			
100116472	DORAL	FL		07/20/2023		1,548							1,548	1,548			
100163045	JEFFERSON CITY	TN		08/13/2024		623							623	623			
100131608	MURRELLS INLET	SC		10/06/2023		585							585	585			
100080214	ROCKVILLE	MD		02/25/2022		900							900	900			
100151345	RALEIGH	NC		05/10/2024		764							764	764			
100165019	LAWRENCEVILLE	GA		08/28/2024		535							535	535			
100169948	ROCKLEDGE	FL		11/08/2024		564							564	564			
100167116	ACWORTH	GA		09/13/2024		196,943							196,943	196,943			
100161361	CHARLOTTE	NC		07/25/2024		928							928	928			
100108365	RIVERHEAD	NY		05/25/2023		8,067							8,067	8,067			
100172295	WESTFIELD	IN		10/21/2024		629							629	629			
100158376	UNITED KINGDOM	GBR		07/09/2024		(11)							(11)		11		11
100169040	CARMEL	IN		09/27/2024		576							576	576			
100100172	CHICAGO	IL		03/17/2023		531							531	531			
100024499	NASHVILLE	TN		09/20/2018		920							920	920			
100181983	FREDERICKSBURG	VA		12/12/2024		1,029							1,029	1,029			
100029597	UPPERCO	MD		10/26/2018		1,101							1,101	1,101			
100047842	MINEOLA	NY		11/20/2020		737							737	737			
100181222	ANTIOCH	TN		12/06/2024		450							450	450			
100108176	FITCHBURG	MA		05/24/2023		498							498	498			
100103058	CLINTON	CT		06/22/2023		600							600	600			
100139715	UNITED KINGDOM	GBR		12/18/2023		9							9	16	7		7
100149385	KAUFMAN	TX		04/24/2024		823							823	823			
100136435	BULVERDE	TX		11/20/2023		942							942	942			
100136362	COLUMBIA	TN		11/20/2023		819							819	819			
100147528	DAVIE	FL		04/03/2024		2,117							2,117	2,117			
100031087	PHILADELPHIA	PA		03/29/2019		1,947							1,947	1,947			
100149907	BATESVILLE	AR		04/29/2024		523							523	523			
100100625	WAYNESVILLE	NC		04/27/2023		430							430	430			
100053767	HANOVER PARK	IL		03/23/2021		771							771	771			
100030637	BAKERSFIELD	CA		04/09/2019		2,717							2,717	2,717			
100129938	KANSAS CITY	MO		09/27/2023		519							519	519			
100120697	LAS VEGAS	NV		08/25/2023		646							646	646			
100163041	MELBOURNE	FL		08/13/2024		720							720	720			
100135512	CONWAY	SC		11/13/2023		583							583	583			
100076162	KISSIMMEE	FL		01/07/2022		1,135							1,135	1,135			
100133460	HOUSTON	TX		10/19/2023		438							438	438			
100175340	GLENN HEIGHTS	TX		11/05/2024		691							691	691			
100160609	CAPE CORAL	FL		07/19/2024		510							510	510			
100161392	KANNAPOLIS	NC		07/25/2024		1,497							1,497	1,497			
100168077	VIRGINIA BEACH	VA		09/20/2024		1,202							1,202	1,202			
100115058	ANCHORAGE	AK		07/14/2023		997							997	997			
100101513	ROSENBERG	TX		04/26/2023		1,009							1,009	1,009			
100055463	MILWAUKEE	WI		03/23/2021		697							697	697			
100127964	HERMITAGE	TN		09/08/2023		3,462							3,462	3,462			
100180752	LEHIGH ACRES	FL		11/26/2024		577							577	577			
100141252	WATERBURY	CT		01/30/2024		484							484	484			
100151444	MOORESVILLE	NC		05/10/2024		603							603	603			
100055099	HOPATCONG	NJ		03/23/2021		940							940	940			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172881	NOLENSVILLE	TN		10/25/2024		605							605	605			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		340							340	340			
100182641	MESA	AZ		12/12/2024		633							633	633			
100000531	GERMANTOWN	MD		09/27/2016		5,307							5,307	5,307			
100120000	ITHACA	NY		08/11/2023		8,579							8,579	8,579			
100055236	OAK GROVE	MN		03/23/2021		3,255							3,255	3,255			
100074445	CRETE	IL		12/02/2021		1,061							1,061	1,061			
100136936	STANARDSVILLE	VA		11/28/2023		579							579	579			
100157798	FRESNO	TX		08/01/2024		368							368	368			
100057896	SOMERVILLE	NJ		06/30/2021		1,207							1,207	1,207			
100013281	FRESNO	CA		05/25/2017		987							987	987			
100065790	BONITA SPRINGS	FL		07/28/2021		1,166							1,166	1,166			
100186588	MILLINGTON	TN		12/30/2024		824							824	824			
100101569	PORTLAND	OR		04/26/2023		658							658	658			
100136295	TOWSON	MD		11/20/2023		518							518	518			
100148101	FORNEY	TX		04/10/2024		442							442	442			
100156588	MADISON	WI		06/24/2024		559							559	559			
100134100	CHEEKTOWAGA	NY		12/08/2023		1,626							1,626	1,626			
100028370	NEWPORT	RI		10/26/2018		1,006							1,006	1,006			
100019653	HERNDON	VA		07/26/2018		1,834							1,834	1,834			
100025346	LINDENHURST	NY		09/20/2018		378							378	378			
100140295	DOVER	DE		01/18/2024		456							456	456			
100156486	MARIETTA	GA		06/24/2024		538							538	538			
100090114	AVONDALE	AZ		01/13/2023		220							220	220			
100151679	COLUMBUS	GA		05/10/2024		541							541	541			
100090884	WINDSOR	CT		01/31/2023		1,572							1,572	1,572			
100143307	KISSIMMEE	FL		02/16/2024		567							567	567			
100102881	LITHONIA	GA		06/22/2023		695							695	695			
100167578	TEXAS CITY	TX		09/19/2024		593							593	593			
100139587	WINTER HAVEN	FL		12/28/2023		451							451	451			
100133362	TIMONIUM	MD		11/21/2023		129,013							129,013	129,013			
100153306	COLUMBUS	GA		05/30/2024		4,067							4,067	4,067			
100119498	CHARLOTTE	NC		07/28/2023		4,331							4,331	4,331			
100166351	CHICAGO	IL		10/24/2024		344							344	344			
100181943	RALEIGH	NC		12/12/2024		638							638	638			
100170100	WESTFIELD	IN		10/08/2024		8,939							8,939	8,939			
100013905	EL CAJON	CA		05/25/2017		885							885	885			
100163051	ROYSE CITY	TX		08/13/2024		545							545	545			
100100800	HAGERSTOWN	MD		04/28/2023		858							858	858			
100088055	PULASKI	NY		10/25/2022		481							481	481			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		519							519	519			
100159600	HAMPSHIRE	IL		07/15/2024		1,914							1,914	1,914			
100151333	EASTON	MD		05/10/2024		596							596	596			
100025498	PORTLAND	OR		09/20/2018		932							932	932			
100115922	TEMPE	AZ		07/20/2023		7,126							7,126	7,126			
100109310	HILLSBORO	OR		06/12/2023		722							722	722			
100091035	VISALIA	CA		01/31/2023		457							457	457			
100150741	SPRING	TX		05/06/2024		534							534	534			
100081446	SOUTH JORDAN	UT		03/18/2022		1,892							1,892	1,892			
100067724	LA CRESCENTA	CA		09/23/2021		1,221							1,221	1,221			
100185397	ATHENS	AL		12/20/2024		734							734	734			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013200	GULF SHORES	AL		05/25/2017		938							938	938			
100162009	WILMINGTON	NC		07/31/2024		464							464	464			
100024553	SAINT AUGUSTINE	FL		09/20/2018		1,747							1,747	1,747			
100013048	STOCKTON	CA		05/25/2017		1,081							1,081	1,081			
100162587	HOUSTON	TX		08/12/2024		967							967	967			
100080862	OTISVILLE	MI		03/10/2022		830							830	830			
100172729	MESQUITE	TX		11/21/2024		2,537							2,537	2,537			
100053798	BROOKLYN	NY		03/23/2021		1,357							1,357	1,357			
100119465	ROSENBERG	TX		07/31/2023		917							917	917			
100026942	NORTH WILDWOOD	NJ		09/26/2018		815							815	815			
100167003	TUCSON	AZ		09/13/2024		649							649	649			
100152912	ISELIN	NJ		05/22/2024		539							539	539			
100152229	VICTORVILLE	CA		05/17/2024		851							851	851			
100030092	PHOENIX	AZ		12/20/2018		1,144							1,144	1,144			
100079762	OSWEGO	IL		04/25/2022		784							784	784			
100163441	TAMPA	FL		09/27/2024		411							411	411			
100153186	PLEASANT HILL	IA		05/30/2024		573							573	573			
100158493	KISSIMMEE	FL		07/10/2024		516							516	516			
100118701	MCKINLEYVILLE	CA		07/25/2023		349							349	349			
100170106	WESLEY CHAPEL	FL		10/08/2024		681							681	681			
100136831	MERIDEN	CT		11/27/2023		433							433	433			
100151129	CYPRESS	TX		05/08/2024		620							620	620			
100175827	PHILADELPHIA	PA		11/12/2024		561							561	561			
100120473	RACINE	WI		08/18/2023		434							434	434			
100116969	PHOENIX	AZ		07/20/2023		735							735	735			
100101744	PHILADELPHIA	PA		03/31/2023		1,708							1,708	1,708			
100012783	COMPTON	CA		05/25/2017		626							626	626			
100089229	WEST SACRAMENTO	CA		01/26/2023		898							898	898			
100127711	FULSHEAR	TX		09/08/2023		645							645	645			
100150669	LITHONIA	GA		05/06/2024		549							549	549			
100153909	WARREN	MI		06/05/2024		892							892	892			
100185303	CYPRESS	TX		12/20/2024		1,393							1,393	1,393			
100143199	TULSA	OK		02/16/2024		2,171							2,171	2,171			
100151479	BRUNSWICK	GA		05/10/2024		603							603	603			
100061926	MIRAMAR	FL		07/01/2021		1,817							1,817	1,817			
100115238	MARGATE	FL		07/17/2023		752							752	752			
100137609	TEMPLE	TX		12/08/2023		524							524	524			
100083909	ORMOND BEACH	FL		07/12/2022		665							665	665			
100043376	OAK PARK	CA		08/13/2020		1,054							1,054	1,054			
100013777	PHOENIX	AZ		05/25/2017		1,020							1,020	1,020			
100179439	CHESAPEAKE	VA		11/21/2024		751							751	751			
100158257	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100043222	PHOENIXVILLE	PA		08/13/2020		1,021							1,021	1,021			
100140052	HENRICO	VA		01/09/2024		1,379							1,379	1,379			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		400							400	400			
100163178	KINGSTON	GA		08/13/2024		536							536	536			
100170136	EAST HARTFORD	CT		10/08/2024		569							569	569			
100169133	CITRUS HEIGHTS	CA		09/27/2024		588							588	588			
100179696	WINCHESTER	VA		11/21/2024		701							701	701			
100065241	CARY	NC		07/14/2021		1,357							1,357	1,357			
100156755	BARSTOW	CA		06/26/2024		1,040							1,040	1,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152306	JACKSONVILLE	FL		05/17/2024		702							702	702			
100182284	FORT WORTH	TX		12/12/2024		781							781	781			
100120084	ROSEVILLE	MN		08/11/2023		578							578	578			
100054808	NORTH BALDWIN	NY		03/23/2021		3,498							3,498	3,498			
100084711	APACHE JUNCTION	AZ		08/02/2022		750							750	750			
100090416	BROKEN ARROW	OK		12/28/2022		1,281							1,281	1,281			
100170030	MAYFIELD HEIGHTS	OH		11/08/2024		1,068							1,068	1,068			
100182316	GLENDALE	AZ		12/12/2024		581							581	581			
100156728	SAINT AUGUSTINE	FL		06/26/2024		834							834	834			
100031269	RAMONA	CA		03/29/2019		1,312							1,312	1,312			
100161076	PALM BAY	FL		07/24/2024		600							600	600			
100081784	SPRINGFIELD	PA		03/30/2022		1,625							1,625	1,625			
100088263	SCHENECTADY	NY		10/17/2022		595							595	595			
100168785	ACWORTH	GA		09/26/2024		434							434	434			
100169810	FRESNO	CA		09/30/2024		981							981	981			
100108086	TAMPA	FL		05/24/2023		405							405	405			
100182247	GRAHAM	NC		12/12/2024		878							878	878			
100076169	NEWARK	NJ		01/07/2022		1,195							1,195	1,195			
100158650	WESTFIELD	IN		07/10/2024		77,348							77,348	77,634		286	286
100133073	NEWARK	DE		11/29/2023		1,688							1,688	1,688			
100147799	KELLOGG	ID		04/08/2024		497							497	497			
100135279	GLENDALE	AZ		11/08/2023		2,902							2,902	2,902			
100145560	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,314)	(42)	(1,338)	(1,380)
100161901	ATLANTA	GA		07/31/2024		563							563	563			
100084771	FERNANDINA BEACH	FL		08/02/2022		542							542	542			
100175649	CHEHALIS	WA		11/12/2024		664							664	664			
100046158	STREET	MD		11/25/2020		500							500	500			
100147964	SOMERVILLE	TN		04/08/2024		621							621	621			
100137998	PORT ORANGE	FL		12/13/2023		521							521	521			
100116681	SARASOTA	FL		07/20/2023		1,246							1,246	1,246			
100132680	EWING	NJ		11/03/2023		6,406							6,406	6,406			
100116915	BLUE RIDGE	GA		07/20/2023		1,373							1,373	1,373			
100013214	BEALETON	VA		05/25/2017		1,133							1,133	1,133			
100053740	SAINT ALBANS	NY		03/23/2021		2,188							2,188	2,188			
100119184	PORT ISABEL	TX		07/31/2023		2,013							2,013	2,013			
100026746	RIVERSIDE	CA		09/26/2018		2,388							2,388	2,388			
100160493	KATY	TX		07/19/2024		638							638	638			
100136519	SURFSIDE BEACH	SC		11/20/2023		486							486	486			
100136520	SURFSIDE BEACH	SC		11/20/2023		486							486	486			
100079664	MIAMI	FL		04/08/2022		1,034							1,034	1,034			
100120064	PHOENIX	AZ		08/11/2023		647							647	647			
100185598	KALAMA	WA		12/20/2024		445							445	445			
100132120	SAINT AUGUSTINE	FL		10/13/2023		567							567	567			
100063191	SAVANNAH	GA		07/01/2021		1,626							1,626	1,626			
100152900	MICHIGAN CITY	IN		05/22/2024		2,500							2,500	2,500			
100137314	OCALA	FL		12/01/2023		665							665	665			
100103644	HAMPTON	GA		05/08/2023		321							321	321			
100014564	STAMFORD	CT		09/27/2017		3,032							3,032	3,032			
100054900	ORLANDO	FL		03/23/2021		659							659	659			
100110229	JOHNS ISLAND	SC		06/30/2023		1,942							1,942	1,942			
100180426	WEST PALM BEACH	FL		11/25/2024		642							642	642			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142671	PORT CHARLOTTE	FL		02/08/2024		2,925							2,925	2,925			
100120134	SMITHFIELD	NC		08/11/2023		632							632	632			
100182166	MOUNT NEBO	WV		12/12/2024		716							716	716			
100178271	BAKERSFIELD	CA		11/19/2024		508							508	508			
100067844	SAFETY HARBOR	FL		09/23/2021		1,321							1,321	1,321			
100180124	BROOKFIELD	MA		11/25/2024		536							536	536			
100161091	NEW BRAUNFELS	TX		07/24/2024		792							792	792			
100112076	KIRBYVILLE	MO		06/29/2023		1,595							1,595	1,595			
100179528	PLAINFIELD	IL		11/21/2024		631							631	631			
100119485	WALTON	KY		07/31/2023		627							627	627			
100158938	SANDUSKY	OH		07/12/2024		605							605	605			
100175378	LUBBOCK	TX		11/05/2024		1,946							1,946	1,946			
100078507	UTRECHT	NLD		01/26/2022		(43)							(43)		43		43
100120153	WOODBURN	OR		08/11/2023		478							478	478			
100175999	CONCORD	NC		11/14/2024		649							649	649			
100065742	ALBUQUERQUE	NM		07/28/2021		1,323							1,323	1,323			
100081370	IVINS	UT		03/18/2022		1,330							1,330	1,330			
100164526	MCKINNEY	TX		08/21/2024		46,019							46,019	46,019			
100063949	WILLIMANTIC	CT		07/01/2021		1,158							1,158	1,158			
100110274	NOTTINGHAM	PA		06/30/2023		606							606	606			
100150622	SARATOGA SPRINGS	UT		05/03/2024		754							754	754			
100079157	LAS VEGAS	NV		02/24/2022		1,158							1,158	1,158			
100143727	CORONA	CA		02/26/2024		440							440	440			
100128203	BUNNELL	FL		09/18/2023		2,605							2,605	2,605			
100170344	RALEIGH	NC		10/08/2024		599							599	599			
100061216	BURNSVILLE	MN		06/01/2021		1,131							1,131	1,131			
100175953	MCKINNEY	TX		11/14/2024		825							825	825			
100111069	SANTA MARIA	CA		06/29/2023		887							887	887			
100179797	SANFORD	NC		11/21/2024		765							765	765			
100142772	TUCSON	AZ		02/08/2024		747							747	747			
100024575	SAN JOSE	CA		09/20/2018		1,888							1,888	1,888			
100160933	PRINCETON	TX		07/24/2024		720							720	720			
100076006	STAFFORD	VA		01/07/2022		1,097							1,097	1,097			
100164758	VIRGINIA BEACH	VA		08/26/2024		1,426							1,426	1,426			
100172943	PEMBROKE PINES	FL		10/25/2024		668							668	668			
100135457	SUMMERVILLE	SC		11/13/2023		869							869	869			
100136283	HENDERSON	NV		11/20/2023		845							845	845			
100068420	ALLEN	TX		08/25/2021		1,268							1,268	1,268			
100180618	PORTLAND	MI		11/26/2024		601							601	601			
100149721	HARVEYS LAKE	PA		04/26/2024		525							525	525			
100065800	FRESNO	CA		07/28/2021		1,122							1,122	1,122			
100140374	EVERGREEN PARK	IL		01/18/2024		1,163							1,163	1,163			
100180193	LORDS VALLEY	PA		11/25/2024		1,150							1,150	1,150			
100136005	HARTVILLE	MO		11/16/2023		575							575	575			
100049883	MOUNT VERNON	WA		11/20/2020		914							914	914			
100120218	PORT SAINT LUCIE	FL		08/18/2023		49							49	49			
100053754	SPARTA	NJ		03/23/2021		1,147							1,147	1,147			
100150716	JASPER	GA		05/06/2024		813							813	813			
100164557	CONCORD	NC		08/21/2024		824							824	824			
100158041	GARLAND	TX		07/09/2024		730							730	730			
100109952	CHICAGO	IL		06/22/2023		498							498	498			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031513	MORENO VALLEY	CA		03/29/2019		586							586	586			
100144195	WESTFIELD	IN		03/07/2024		642							642	642			
100048307	SUN VALLEY	CA		11/20/2020		894							894	894			
100115992	KISSIMMEE	FL		07/20/2023		866							866	866			
100158091	MANOR	TX		07/09/2024		598							598	598			
100182327	SPRINGFIELD	MO		12/12/2024		523							523	523			
100076122	CLEARWATER	FL		01/07/2022		1,115							1,115	1,115			
100152517	LAS VEGAS	NV		05/17/2024		620							620	620			
100167987	DAYTON	TN		09/20/2024		561							561	561			
100180297	SPIRIT LAKE	ID		11/25/2024		604							604	604			
100011729	FALLS CHURCH	VA		03/08/2017		3,873							3,873	3,873			
100161324	FORT WORTH	TX		07/25/2024		510							510	510			
100019957	NASHVILLE	TN		07/30/2018		1,633							1,633	1,633			
100115849	FORT COLLINS	CO		07/20/2023		3,418							3,418	3,418			
100156706	DUNDALK	MD		06/26/2024		399							399	399			
100174283	SAN ANTONIO	TX		10/31/2024		544							544	544			
100186605	MURFREESBORO	TN		12/30/2024		777							777	777			
100030704	BRADENTON	FL		04/09/2019		897							897	897			
100138842	TAMPA	FL		12/21/2023		520							520	520			
100139172	DEL VALLE	TX		12/28/2023		447							447	447			
100110527	CARROLLTON	TX		06/30/2023		707							707	707			
100131909	CHENEY	WA		10/13/2023		646							646	646			
100081195	DUNNELLON	FL		03/18/2022		1,313							1,313	1,313			
100013066	BELL GARDENS	CA		05/25/2017		1,129							1,129	1,129			
100026148	ALVIN	TX		09/20/2018		2,308							2,308	2,308			
100119545	MEBANE	NC		07/28/2023		1,970							1,970	1,970			
100143224	WINTER HAVEN	FL		02/16/2024		28,450							28,450	28,450			
100134096	SHASTA LAKE	CA		12/08/2023		446							446	446			
100156639	COLUMBUS	OH		06/24/2024		529							529	529			
100163132	WINTER PARK	FL		08/13/2024		535							535	535			
100137567	COLUMBUS	OH		12/08/2023		610							610	610			
100131673	TUCSON	AZ		10/06/2023		591							591	591			
100060077	CHANDLER	AZ		06/25/2021		1,352							1,352	1,352			
100134058	HUDSON	NY		10/25/2023		492							492	492			
100012040	WEST NEW YORK	NJ		03/08/2017		1,641							1,641	1,641			
100158139	CHICOPEE	MA		07/09/2024		626							626	626			
100012587	ANTIOCH	CA		05/25/2017		910							910	910			
100133623	BLOOMINGDALE	GA		10/23/2023		1,192							1,192	1,192			
100115425	NEW BRAUNFELS	TX		07/17/2023		1,470							1,470	1,470			
100178255	LAKE VILLA	IL		11/19/2024		655							655	655			
100108034	KYLE	TX		05/25/2023		1,779							1,779	1,779			
100135566	CAMDENTON	MO		11/13/2023		526							526	526			
100083812	GARLAND	UT		07/12/2022		670							670	670			
100140634	HASLET	TX		01/19/2024		482							482	482			
100026658	VALLEY STREAM	NY		09/26/2018		4,039							4,039	4,039			
100160126	APACHE JUNCTION	AZ		07/17/2024		625							625	625			
100137988	RIDGELAND	SC		12/13/2023		815							815	815			
100176556	LEXINGTON	KY		11/15/2024		566							566	566			
100117405	OAKLAND	CA		07/20/2023		1,316							1,316	1,316			
100119482	LITHIA	FL		07/31/2023		584							584	584			
100158724	PHILADELPHIA	PA		07/10/2024		619							619	619			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100142117	SIMPSONVILLE	SC		02/29/2024		597							597	597			
100024662	SACRAMENTO	CA		09/20/2018		1,067							1,067	1,067			
100103291	WEST COLUMBIA	SC		04/27/2023		1,631							1,631	1,631			
100158097	NEW LONDON	CT		07/09/2024		674							674	674			
100115846	NEW MARKET	AL		07/20/2023		857							857	857			
100031466	BALDWIN PARK	CA		03/29/2019		1,557							1,557	1,557			
100127292	SANTA MARIA	CA		08/30/2023		1,225							1,225	1,225			
100151339	RALEIGH	NC		05/10/2024		739							739	739			
100135526	DURHAM	NC		11/13/2023		614							614	614			
100109583	PORTER	TX		06/14/2023		828							828	828			
100167832	SAN ANTONIO	TX		09/20/2024		463							463	463			
100065751	ALBANY	OR		07/28/2021		1,041							1,041	1,041			
100060179	CHICAGO	IL		06/25/2021		1,142							1,142	1,142			
100147779	HAMPTON	VA		04/08/2024		1,757							1,757	1,757			
100090202	ANDERSON	SC		01/13/2023		524							524	524			
100131983	CLARKSVILLE	TN		10/13/2023		656							656	656			
100182015	POCONO LAKE	PA		12/12/2024		739							739	739			
100144691	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,322)	(50)	(1,341)	(1,391)
100076261	EAGLE MOUNTAIN	UT		01/07/2022		1,225							1,225	1,225			
100170348	SAN ANTONIO	TX		10/08/2024		658							658	658			
100029479	WHITTIER	CA		10/26/2018		2,155							2,155	2,155			
100144019	SAVANNAH	GA		03/07/2024		612							612	612			
100127375	PHILADELPHIA	PA		08/30/2023		1,419							1,419	1,419			
100029764	SAN PABLO	CA		10/26/2018		1,103							1,103	1,103			
100081453	LAVEEN	AZ		03/18/2022		1,395							1,395	1,395			
100133240	WAGGAMAN	LA		11/29/2023		7,180							7,180	7,180			
100071548	GREENSBORO	NC		10/14/2021		1,205							1,205	1,205			
100048705	COMPTON	CA		11/20/2020		876							876	876			
100139753	UNITED KINGDOM	GBR		12/18/2023		(20)							(20)		20		20
100159383	BRANDYWINE	MD		07/15/2024		745							745	745			
100168040	MEDINA	OH		09/20/2024		986							986	986			
100167844	COLLEGE PARK	GA		09/20/2024		577							577	577			
100068307	COLORADO SPRINGS	CO		08/25/2021		1,824							1,824	1,824			
100172153	HANFORD	CA		10/17/2024		580							580	580			
100038117	MAMMOTH LAKES	CA		11/15/2019		1,598							1,598	1,598			
100060295	MIDLOTHIAN	TX		06/25/2021		1,264							1,264	1,264			
100026665	LA PUENTE	CA		09/26/2018		1,952							1,952	1,952			
100132112	LANCASTER	PA		10/13/2023		567							567	567			
100179859	SAN ANGELO	TX		11/22/2024		537							537	537			
100119911	TEMPE	AZ		08/10/2023		541							541	541			
100118638	CLARENCE	NY		07/25/2023		571							571	571			
100160080	ROWLETT	TX		07/17/2024		543							543	543			
100152610	HANFORD	CA		05/17/2024		537							537	537			
100135586	CROYDON	PA		11/09/2023		366							366	366			
100088285	HOUSTON	TX		10/17/2022		595							595	595			
100149708	SOUTH FALLSBURG	NY		04/26/2024		524							524	524			
100142765	CYPRESS	TX		02/08/2024		369							369	369			
100137996	SANFORD	FL		12/13/2023		1,192							1,192	1,192			
100151264	TOMBALL	TX		05/10/2024		570							570	570			
100029183	MIAMI SPRINGS	FL		10/26/2018		984							984	984			
100164778	BURLINGTON	WI		08/26/2024		4,926							4,926	4,926			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025483	HEMPSTEAD	NY		09/20/2018		1,322							1,322	1,322			
100054516	NEW ALBANY	IN		03/23/2021		579							579	579			
100065377	PHILADELPHIA	PA		07/28/2021		1,608							1,608	1,608			
100054540	VISALIA	CA		03/23/2021		922							922	922			
100139700	UNITED KINGDOM	GBR		12/18/2023		(1)							(1)		1		1
100157888	SAINT AUGUSTINE	FL		07/09/2024		1,941							1,941	1,941			
100139404	SOUTH FALLSBURG	NY		12/28/2023		460							460	460			
100133720	SANDIA PARK	NM		10/23/2023		998							998	998			
100120121	MINNEAPOLIS	MN		08/11/2023		569							569	569			
100054667	DENVILLE	NJ		03/23/2021		1,002							1,002	1,002			
100108490	BRUNSWICK	GA		05/25/2023		617							617	617			
100127631	WEST DES MOINES	IA		09/08/2023		682							682	682			
100150611	KATY	TX		05/03/2024		677							677	677			
100060207	BIDDEFORD	ME		06/25/2021		1,230							1,230	1,230			
100118136	WEST PALM BEACH	FL		07/20/2023		373							373	373			
100185406	WARSAW	IN		12/20/2024		563							563	563			
100025469	CHICAGO	IL		09/20/2018		1,483							1,483	1,483			
100090201	ANDERSON	SC		01/13/2023		524							524	524			
100180800	WEERT	NLD		11/27/2024		(54)							(54)		54		54
100133473	SCHAUMBURG	IL		10/19/2023		529							529	529			
100087614	BERGEN OP ZOOM	NLD		09/27/2022		(66)							(66)		66		66
100154934	TULARE	CA		07/19/2024		503							503	503			
100137585	LOGAN	OH		12/08/2023		560							560	560			
100090792	FULSHEAR	TX		02/28/2023		791							791	791			
100168360	BIXBY	OK		09/25/2024		605							605	605			
100134616	BRADENTON	FL		10/30/2023		465							465	465			
100103106	MEDFORD	NY		04/21/2023		553							553	553			
100180250	VIRGINIA BEACH	VA		11/25/2024		651							651	651			
100135092	MYRTLE BEACH	SC		11/01/2023		2,521							2,521	2,521			
100063372	DOUGLASVILLE	GA		07/01/2021		823							823	823			
100053885	WAHIAWA	HI		03/23/2021		3,205							3,205	3,205			
100158065	WENDELL	NC		07/09/2024		2,692							2,692	2,692			
100150644	SUGARLOAF	CA		05/06/2024		1,614							1,614	1,614			
100151531	TAMPA	FL		05/10/2024		596							596	596			
100182239	FORT WORTH	TX		12/12/2024		935							935	935			
100131594	OCALA	FL		10/06/2023		585							585	585			
100153438	MONTICELLO	NY		05/30/2024		510							510	510			
100161528	PRINCETON	TX		07/30/2024		569							569	569			
100182238	DENTON	TX		12/12/2024		16,129							16,129	16,129			
100135843	CHATTANOOGA	TN		11/10/2023		523							523	523			
100147025	ROCK HALL	MD		03/27/2024		1,428							1,428	1,428			
100149750	BRUNSWICK	GA		04/26/2024		411							411	411			
100141417	MASON	OH		01/30/2024		453							453	453			
100057613	LANCASTER	CA		06/30/2021		1,260							1,260	1,260			
100127527	GILBERT	AZ		09/08/2023		649							649	649			
100186585	KYLE	TX		12/30/2024		845							845	845			
100159514	PARKVILLE	MO		07/15/2024		505							505	505			
100013142	WILDWOOD	NJ		05/25/2017		1,014							1,014	1,014			
100114639	LOS ANGELES	CA		06/29/2023		674							674	674			
100135521	KNOXVILLE	TN		11/13/2023		355							355	355			
100072538	EVERETT	WA		11/01/2021		1,343							1,343	1,343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120198	GUSTINE	CA		08/18/2023		653							653	653			
100164805	CORPUS CHRISTI	TX		08/26/2024		670							670	670			
100134662	ATLANTA	GA		10/30/2023		531							531	531			
100012950	MORENO VALLEY	CA		05/25/2017		876							876	876			
100121013	WINSTON SALEM	NC		08/30/2023		2,113							2,113	2,113			
100150752	ATLANTA	GA		05/06/2024		540							540	540			
100100538	MCDONOUGH	GA		04/27/2023		354							354	354			
100057925	PATERSON	NJ		06/30/2021		1,222							1,222	1,222			
100171692	MADISON	AL		10/16/2024		696							696	696			
100168370	OKLAHOMA CITY	OK		09/25/2024		688							688	688			
100151505	HENDERSON	NV		05/10/2024		866							866	866			
100133152	ASTON	PA		11/29/2023		497							497	497			
100182089	ABILENE	TX		12/12/2024		603							603	603			
100054292	GAITHERSBURG	MD		03/23/2021		846							846	846			
100117766	ARLINGTON	TX		07/20/2023		582							582	582			
100180334	BLOOMINGTON	MN		11/25/2024		651							651	651			
100142677	PENDERGRASS	GA		02/08/2024		675							675	675			
100084616	TWENTYNINE PALMS	CA		08/02/2022		770							770	770			
100148064	WENDELL	NC		04/10/2024		4,562							4,562	4,562			
100167837	FALLS CHURCH	VA		09/20/2024		553							553	553			
100128824	LAKE WORTH BEACH	FL		09/21/2023		309							309	309			
100029776	LAKE WORTH	FL		10/26/2018		1,310							1,310	1,310			
100145478	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100149048	OWATONNA	MN		04/19/2024		220							220	220			
100128327	REISTERSTOWN	MD		09/14/2023		443							443	443			
100120727	RALEIGH	NC		08/25/2023		649							649	649			
100000498	ARLETA	CA		09/27/2016		3,381							3,381	3,381			
100165511	CHARLOTTE	NC		08/29/2024		576							576	576			
100154870	PHILADELPHIA	PA		07/19/2024		376							376	376			
100108073	YORBA LINDA	CA		05/24/2023		688							688	688			
100088080	WINTER HAVEN	FL		10/25/2022		666							666	666			
100170246	MCKINNEY	TX		10/08/2024		846							846	846			
100160988	HOUSTON	TX		07/24/2024		719							719	719			
100137532	DURHAM	NC		12/08/2023		558							558	558			
100178209	GOLD CANYON	AZ		11/19/2024		774							774	774			
100154505	LAS VEGAS	NV		06/14/2024		580							580	580			
100153215	THE VILLAGES	FL		05/30/2024		534							534	534			
100165616	HOUSTON	TX		10/04/2024		473							473	473			
100120053	BOISE	ID		08/11/2023		618							618	618			
100115512	STOCKTON	CA		07/17/2023		671							671	671			
100075117	KANSAS CITY	MO		12/01/2021		1,376							1,376	1,376			
100165941	CLARKSVILLE	TN		09/06/2024		621							621	621			
100109044	HARLINGEN	TX		06/05/2023		740							740	740			
100166423	ANCHORAGE	AK		10/31/2024		237							237	237			
100024329	WEST VALLEY CITY	UT		09/20/2018		1,798							1,798	1,798			
100115057	SPRING HILL	FL		07/14/2023		733							733	733			
100101724	ZAANDAM	NLD		03/30/2023		(42)							(42)		42		42
100161374	MOORE	SC		07/25/2024		540							540	540			
100137634	LAKE IN THE HILLS	IL		12/08/2023		532							532	532			
100137029	DENTON	TX		11/28/2023		781							781	781			
100172796	PASCO	WA		12/06/2024		524							524	524			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100171877	ALVARADO	TX		10/17/2024		563							563	563			
100164968	BOCA RATON	FL		08/28/2024		380							380	380			
100181966	MANCHESTER	CT		12/12/2024		674							674	674			
100133140	GRAYSON	GA		11/29/2023		561							561	561			
100175867	LABELLE	FL		11/12/2024		595							595	595			
100150701	MANITOWOC	WI		05/06/2024		541							541	541			
100048961	MIAMI	FL		11/20/2020		700							700	700			
100114984	PRINCETON	TX		07/14/2023		595							595	595			
100148128	KANNAPOLIS	NC		04/10/2024		600							600	600			
100075245	SACRAMENTO	CA		12/01/2021		1,763							1,763	1,763			
100060996	RIALTO	CA		06/01/2021		1,797							1,797	1,797			
100026935	FAIRFIELD	CA		09/26/2018		777							777	777			
100135118	YORKVILLE	IL		11/01/2023		908							908	908			
100028646	ESSEX	MD		10/26/2018		939							939	939			
100132062	LOGANVILLE	GA		10/13/2023		886							886	886			
100175608	ROEBLING	NJ		11/12/2024		478							478	478			
100091431	COLORADO SPRINGS	CO		02/22/2023		603							603	603			
100186584	GRAHAM	NC		12/30/2024		843							843	843			
100129727	QUINTON	VA		09/29/2023		594							594	594			
100078974	PENSACOLA	FL		02/24/2022		1,190							1,190	1,190			
100116932	YUCCA VALLEY	CA		07/20/2023		2,059							2,059	2,059			
100152526	FOXBOROUGH	MA		05/17/2024		9,852							9,852	9,852			
100100672	LEHI	UT		04/28/2023		1,125							1,125	1,125			
100127717	LAWRENCEVILLE	GA		09/08/2023		295							295	295			
100110529	NEWINGTON	CT		06/30/2023		593							593	593			
100133622	MIAMI	FL		10/23/2023		926							926	926			
100027004	ROCKLIN	CA		09/26/2018		4,299							4,299	4,299			
100167981	DENVER	CO		09/20/2024		400							400	400			
100175333	HENDERSON	NV		11/05/2024		623							623	623			
100160035	LEAGUE CITY	TX		07/17/2024		602							602	602			
100171728	MCKINNEY	TX		10/17/2024		509							509	509			
100148230	FOUNTAIN	CO		04/12/2024		611							611	611			
100116845	AURORA	CO		07/20/2023		2,785							2,785	2,785			
100133424	MC KEES ROCKS	PA		10/19/2023		1,442							1,442	1,442			
100060140	FREEPORT	FL		06/25/2021		2,136							2,136	2,136			
100086185	DEER PARK	TX		10/07/2022		584							584	584			
3310083890	BROOKLYN	NY		12/05/2024		3,267							3,267	3,267			
100031112	WESLEY CHAPEL	FL		03/29/2019		1,289							1,289	1,289			
100133685	BOONE	NC		10/23/2023		575							575	575			
100126417	LAUDERHILL	FL		08/30/2023		587							587	587			
100167656	MCDONOUGH	GA		09/19/2024		626							626	626			
100063760	TOMS RIVER	NJ		07/01/2021		1,311							1,311	1,311			
100169616	EWING	NJ		09/30/2024		564							564	564			
100134618	CORPUS CHRISTI	TX		10/30/2023		475							475	475			
100167965	RIDGELAND	SC		09/20/2024		972							972	972			
100061204	SPANAWAY	WA		06/01/2021		1,595							1,595	1,595			
100115998	ROSHARON	TX		07/20/2023		935							935	935			
100140371	CAPE CORAL	FL		01/18/2024		514							514	514			
100017478	HENDERSON	NV		04/26/2018		2,450							2,450	2,450			
100138799	FORT WORTH	TX		12/21/2023		507							507	507			
100024912	SACRAMENTO	CA		09/20/2018		915							915	915			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114987	PUEBLO	CO		07/14/2023		674							674	674			
100176574	CONWAY	SC		11/15/2024		594							594	594			
100025834	LITTLEROCK	CA		09/20/2018		1,040							1,040	1,040			
100180539	MARINA	CA		11/26/2024		575							575	575			
100153339	HAGERSTOWN	MD		05/30/2024		1,895							1,895	1,895			
100127029	HIALEAH	FL		08/30/2023		916							916	916			
100182285	SHERRILLS FORD	NC		12/12/2024		2,695							2,695	2,695			
100079058	CARROLLTON	TX		02/24/2022		1,229							1,229	1,229			
100126878	HIALEAH	FL		08/30/2023		987							987	987			
100065745	BELGRADE	MT		07/28/2021		1,204							1,204	1,204			
100180294	ARLINGTON	TX		11/25/2024		597							597	597			
100115563	CONCORD	NC		07/19/2023		488							488	488			
100055115	DANVILLE	NH		03/23/2021		430							430	430			
100151635	LUSBY	MD		05/10/2024		552							552	552			
100064928	DEERFIELD BEACH	FL		07/14/2021		1,189							1,189	1,189			
100113849	AFTON	VA		06/29/2023		5,038							5,038	5,038			
100148899	FORT WORTH	TX		04/17/2024		613							613	613			
100141967	ELIZABETHTOWN	KY		02/29/2024		425							425	425			
100140431	WILLISTON	FL		01/18/2024		550							550	550			
100115804	RALEIGH	NC		07/20/2023		864							864	864			
100099898	AVENTURA	FL		03/28/2023		132							132	132			
100025813	LOS ANGELES	CA		09/20/2018		1,590							1,590	1,590			
100135035	DILLON	SC		10/30/2023		7,394							7,394	7,394			
100176856	NEW BERN	NC		11/15/2024		205							205	205			
100143919	PHOENIX	AZ		02/29/2024		546							546	546			
100148463	MADISON	AL		04/12/2024		850							850	850			
100068022	RICHMOND	TX		09/23/2021		2,682							2,682	2,682			
100149332	TOMBALL	TX		04/24/2024		3,878							3,878	3,878			
100129857	BUFORD	GA		09/27/2023		466							466	466			
100024042	CHICO	CA		09/10/2018		1,571							1,571	1,571			
100111144	CEDAR GROVE	NJ		06/29/2023		1,395							1,395	1,395			
100143647	STUART	FL		02/22/2024		493							493	493			
100162573	DAYTON	OH		08/12/2024		641							641	641			
100180063	SANFORD	NC		11/25/2024		780							780	780			
100162621	KATY	TX		08/12/2024		748							748	748			
100128201	SLATYFORK	WV		09/18/2023		598							598	598			
100152276	LAWRENCEVILLE	GA		05/17/2024		408							408	408			
100117327	POMONA	CA		07/20/2023		1,269							1,269	1,269			
100111469	FAIRVIEW	OR		06/29/2023		1,403							1,403	1,403			
100112228	STATEN ISLAND	NY		06/29/2023		1,838							1,838	1,838			
100078837	FRESNO	CA		02/24/2022		1,187							1,187	1,187			
100154762	DAVENPORT	FL		07/19/2024		570							570	570			
100043384	RANDALLSTOWN	MD		08/13/2020		880							880	880			
100016427	VENTURA	CA		04/05/2018		1,788							1,788	1,788			
100057751	HERNANDO BEACH	FL		06/30/2021		1,285							1,285	1,285			
100043327	DUBLIN	OH		08/13/2020		307							307	307			
100151351	CARTERSVILLE	GA		05/10/2024		696							696	696			
100170185	BUCKEYE	AZ		10/08/2024		1,209							1,209	1,209			
100026627	CARSON	CA		09/26/2018		769							769	769			
100158804	IOWA COLONY	TX		07/10/2024		6,794							6,794	6,794			
100078238	EL CAJON	CA		02/10/2022		1,175							1,175	1,175			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133689	CARTERSVILLE	GA		10/23/2023		623							623	623			
100044254	WATSONVILLE	CA		08/19/2020		1,149							1,149	1,149			
100145415	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)		17		17
100114656	CLAYTON	NC		06/29/2023		675							675	675			
100060059	CHANDLER	AZ		06/25/2021		1,203							1,203	1,203			
100133755	STONE MOUNTAIN	GA		10/23/2023		599							599	599			
100131623	OCALA	FL		10/06/2023		823							823	823			
100175700	JARRELL	TX		11/12/2024		455							455	455			
100076159	WOODBRIDGE	VA		01/07/2022		1,262							1,262	1,262			
100137319	BAYONNE	NJ		12/01/2023		513							513	513			
100133053	DAVENPORT	FL		11/29/2023		571							571	571			
100091616	LAS VEGAS	NV		03/07/2023		428							428	428			
100118199	INDIANAPOLIS	IN		07/21/2023		642							642	642			
100071573	LAND O LAKES	FL		10/14/2021		2,524							2,524	2,524			
100118750	PLANTATION	FL		07/25/2023		569							569	569			
100088098	GREENVILLE	SC		10/25/2022		642							642	642			
100089434	MC MINNVILLE	TN		11/18/2022		2,339							2,339	2,339			
100173552	UNITED KINGDOM	GBR		10/29/2024		(7)							(7)		7		7
100151317	HOUSTON	TX		05/10/2024		854							854	854			
100174203	SUMMERFIELD	NC		10/31/2024		1,429							1,429	1,429			
100119412	WATERFORD	NY		07/31/2023		675							675	675			
100156790	OKLAHOMA CITY	OK		06/26/2024		485							485	485			
100134874	QUEENSBURY	NY		10/30/2023		543							543	543			
100043078	MIAMI	FL		05/28/2020		625							625	625			
100176687	WESLEY CHAPEL	FL		11/15/2024		14							14	14			
100110464	FREDERICK	CO		06/30/2023		2,402							2,402	2,402			
100161435	PLANO	TX		07/29/2024		587							587	587			
100186582	KYLE	TX		12/30/2024		862							862	862			
100156565	LULA	GA		06/24/2024		762							762	762			
100078719	COOLIDGE	AZ		02/25/2022		3,329							3,329	3,329			
100152607	SARGENT	TX		05/17/2024		537							537	537			
100147529	HOMESTEAD	FL		04/03/2024		366							366	366			
100133977	LOUISVILLE	KY		10/25/2023		1,169							1,169	1,169			
100136416	NORTHAMPTON	PA		11/20/2023		838							838	838			
100112012	JACKSON	NJ		06/29/2023		1,151							1,151	1,151			
100172240	MOUNT LAUREL	NJ		10/21/2024		578							578	578			
100069560	LENOIR CITY	TN		09/01/2021		1,401							1,401	1,401			
100117065	MASTIC	NY		07/20/2023		1,139							1,139	1,139			
100136895	AUBURNDALE	FL		11/27/2023		774							774	774			
100152538	MIDLOTHIAN	VA		05/17/2024		542							542	542			
100115068	CHARLOTTE	NC		07/14/2023		782							782	782			
100132308	MANKATO	MN		10/13/2023		651							651	651			
100185481	SUGAR HILL	GA		12/20/2024		649							649	649			
100159502	TUCSON	AZ		07/15/2024		501							501	501			
100169272	BUFFALO GROVE	IL		09/27/2024		26,364							26,364	26,364			
100159549	EAU CLAIRE	WI		07/15/2024		428							428	428			
100065614	LAKEWOOD	CO		07/28/2021		1,115							1,115	1,115			
100160446	RIALTO	CA		07/19/2024		550							550	550			
100081082	CHARLESTON	SC		03/18/2022		1,488							1,488	1,488			
100101550	GALLATIN	TN		04/26/2023		722							722	722			
100071660	REXBURG	ID		10/14/2021		1,152							1,152	1,152			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149210	SIMI VALLEY	CA		04/22/2024		438							438	438			
100065341	AUSTELL	GA		07/28/2021		1,156							1,156	1,156			
100114878	SUSSEX	NJ		07/10/2023		1,427							1,427	1,427			
100053438	BROOKLYN	NY		03/23/2021		2,696							2,696	2,696			
100153554	UNITED KINGDOM	GBR		05/29/2024		(18)							(18)		18		18
100088086	LAS VEGAS	NV		10/25/2022		537							537	537			
100079045	LAS VEGAS	NV		02/24/2022		1,013							1,013	1,013			
100119237	GEORGETOWN	TX		07/31/2023		705							705	705			
100092043	HOUSTON	TX		02/09/2023		538							538	538			
100144102	STREAMWOOD	IL		03/07/2024		603							603	603			
100145148	UNITED KINGDOM	GBR		03/12/2024													
100137052	MYRTLE BEACH	SC		11/28/2023		1,055							1,055	1,055			
100137629	FORT WORTH	TX		12/08/2023		886							886	886			
100151638	JARRELL	TX		05/10/2024		927							927	927			
100135884	MADERA	CA		11/13/2023		346							346	346			
100164363	COLLEGE STATION	TX		08/21/2024		699							699	699			
100114119	MINOCQUA	WI		06/29/2023		938							938	938			
100127645	SAINT PAUL	MN		09/08/2023		418							418	418			
100152452	WEST BLOOMFIELD	MI		05/17/2024		363							363	363			
100049398	CHICAGO	IL		11/20/2020		1,135							1,135	1,135			
100137586	CLEVELAND	OH		12/08/2023		1,275							1,275	1,275			
100084252	EMMEN	NLD		06/30/2022		(40)							(40)		40		40
100031877	FONTANA	CA		03/29/2019		1,293							1,293	1,293			
100176135	TERRELL	TX		12/20/2024		280							280	280			
100145314	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100165385	CHESAPEAKE	VA		08/29/2024		840							840	840			
100160135	DALTON	GA		07/17/2024		6,853							6,853	6,853			
100145300	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100133579	MIDVALE	UT		10/23/2023		703							703	703			
100082043	DEN HAAG	NLD		03/30/2022		(32)							(32)		32		32
100028754	FRAMINGHAM	MA		10/26/2018		885							885	885			
100155900	WYLIE	TX		06/17/2024		550							550	550			
100181681	PASADENA	MD		12/11/2024		1,171							1,171	1,171			
100182025	MANOR	TX		12/12/2024		709							709	709			
100133911	TAMPA	FL		11/29/2023		538							538	538			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		1,273							1,273	1,273			
100143789	VILLA RICA	GA		02/28/2024		330							330	330			
100081269	CLEVELAND	TN		03/18/2022		1,209							1,209	1,209			
100185326	PLAINFIELD	IL		12/20/2024		577							577	577			
100102578	TOBYHANNA	PA		06/07/2023		624							624	624			
100126345	BRIDGETON	NJ		08/30/2023		417							417	417			
100160058	CREWE	VA		07/17/2024		794							794	794			
100143210	GERMANTOWN	TN		02/16/2024		801							801	801			
100013706	JACKSONVILLE	FL		05/25/2017		1,261							1,261	1,261			
100048431	VIRGINIA BEACH	VA		11/20/2020		3,426							3,426	3,426			
100055326	LEHIGH ACRES	FL		03/23/2021		1,156							1,156	1,156			
100060215	KILL DEVIL HILLS	NC		06/25/2021		1,289							1,289	1,289			
100133050	DORAL	FL		11/29/2023		504							504	504			
100065658	MATTHEWS	NC		07/28/2021		1,236							1,236	1,236			
100145713	UNITED KINGDOM	GBR		03/12/2024													
100144328	RICHMOND	TX		03/07/2024		524							524	524			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169152	FAYETTEVILLE	AR		09/27/2024		560							560	560			
100145315	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100012966	PALMDALE	CA		05/25/2017		1,319							1,319	1,319			
100150681	SPRING	TX		05/06/2024		590							590	590			
100120450	LAS VEGAS	NV		08/18/2023		536							536	536			
100080184	FRESNO	CA		02/25/2022		978							978	978			
100159506	ROEBLING	NJ		07/15/2024		527							527	527			
100091157	REPUBLIC	MO		01/31/2023		759							759	759			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		954							954	954			
100155997	WINDER	GA		06/18/2024		506							506	506			
100029157	NORWALK	CA		10/26/2018		2,313							2,313	2,313			
100150689	PHOENIX	AZ		05/06/2024		548							548	548			
100186295	SAN ANTONIO	TX		12/27/2024		807							807	807			
100158233	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100029746	WEST MELBOURNE	FL		10/26/2018		1,278							1,278	1,278			
100141146	SOUTH FALLSBURG	NY		01/30/2024		520							520	520			
100080865	PHOENIX	AZ		03/10/2022		1,316							1,316	1,316			
100053577	SOMERSET	NJ		03/23/2021		806							806	806			
100135294	MADISON LAKE	MN		11/13/2023		563							563	563			
100065073	BRIGHTON	CO		07/14/2021		1,197							1,197	1,197			
100066682	KNOXVILLE	TN		08/02/2021		1,411							1,411	1,411			
100136022	FORT WORTH	TX		11/16/2023		300							300	300			
100135508	MANCHESTER	CT		11/13/2023		831							831	831			
100168672	LANCASTER	PA		09/25/2024		374							374	374			
100161617	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100102008	SPRINGFIELD	MA		04/14/2023		443							443	443			
100152586	KILLEEN	TX		05/17/2024		634							634	634			
100152609	ZION	IL		05/17/2024		636							636	636			
100043231	POUGHQUAG	NY		08/13/2020		1,105							1,105	1,105			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		593							593	593			
100135528	HAMDEN	CT		11/13/2023		564							564	564			
100141165	LAKEWOOD	NJ		01/30/2024		593							593	593			
100144678	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100063599	MIDDLEVILLE	MI		07/01/2021		1,446							1,446	1,446			
100090388	TULSA	OK		12/28/2022		449							449	449			
100185594	NAPERVILLE	IL		12/20/2024		561							561	561			
100114981	CHARLOTTE	NC		07/14/2023		1,971							1,971	1,971			
100066788	LUSBY	MD		08/02/2021		1,464							1,464	1,464			
100110592	SAN ANTONIO	TX		06/30/2023		652							652	652			
100136063	CRYSTAL LAKE	IL		11/16/2023		636							636	636			
100131628	COLUMBIA	TN		10/06/2023		2,965							2,965	2,965			
100161503	FARMINGTON	AR		07/30/2024		8,200							8,200	8,200			
100135312	KILLEEN	TX		11/13/2023		2,000							2,000	2,000			
100032131	TRACY	CA		03/29/2019		1,390							1,390	1,390			
100174294	APALACHICOLA	FL		10/31/2024		1,686							1,686	1,686			
100152678	TAMPA	FL		05/17/2024		537							537	537			
100076242	MCMINNVILLE	OR		01/07/2022		1,176							1,176	1,176			
100092064	WARETOWN	NJ		02/09/2023		546							546	546			
100049061	MIAMI	FL		11/20/2020		3,660							3,660	3,660			
100165002	PITTSFIELD	MA		08/28/2024		394							394	394			
100148920	FORT WORTH	TX		04/17/2024		839							839	839			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150608	FORT WORTH	TX		05/03/2024		822							822	822			
100165739	INDEPENDENCE	MO		08/29/2024		262							262	262			
100024768	GAITHERSBURG	MD		09/20/2018		2,182							2,182	2,182			
100060313	RICHMOND	VA		06/25/2021		1,253							1,253	1,253			
100011697	ORLANDO	FL		03/08/2017		1,114							1,114	1,114			
100137188	WINCHESTER	CA		11/28/2023		4,902							4,902	4,902			
100165538	TUCSON	AZ		08/29/2024		633							633	633			
100185020	ACWORTH	GA		12/19/2024		450							450	450			
100137855	APEX	NC		12/08/2023		333							333	333			
100133201	HOUSTON	TX		11/29/2023		856							856	856			
100160591	SUSSEX	NJ		07/19/2024		504							504	504			
100147711	LAWRENCEVILLE	GA		04/05/2024		832							832	832			
100139348	COLLINGSWOOD	NJ		12/28/2023		522							522	522			
100179449	PROVIDENCE VILLAGE	TX		11/21/2024		723							723	723			
100099991	LAKE PARK	FL		03/28/2023		644							644	644			
100147937	CENTER VALLEY	PA		04/08/2024		10,432							10,432	10,432			
100130383	LUBBOCK	TX		09/28/2023		376							376	376			
100146038	ATLANTIC BEACH	FL		03/19/2024		532							532	532			
100108388	JACKSONVILLE	FL		05/25/2023		578							578	578			
100151302	MYRTLE BEACH	SC		05/10/2024		797							797	797			
100129557	SAINT AUGUSTINE	FL		09/29/2023		837							837	837			
100110339	ALLEN	TX		06/30/2023		925							925	925			
100065435	FRANKLIN CENTER	PA		07/28/2021		1,300							1,300	1,300			
100180449	LELAND	NC		11/25/2024		694							694	694			
100129439	VIRGINIA BEACH	VA		09/29/2023		807							807	807			
100129635	PANAMA CITY BEACH	FL		09/29/2023		13,495							13,495	13,495			
100148662	KATY	TX		04/15/2024		452							452	452			
100077154	SCHODACK LANDING	NY		01/03/2022		1,036							1,036	1,036			
100065716	CITRUS HEIGHTS	CA		07/28/2021		1,368							1,368	1,368			
100164932	TOWNSEND	DE		08/28/2024		520							520	520			
100161706	EDGEWATER	FL		07/30/2024		593							593	593			
100185615	ENFIELD	CT		12/20/2024		1,175							1,175	1,175			
100136791	KANSAS CITY	MO		11/27/2023		435							435	435			
100065399	LAKEWOOD	NJ		07/28/2021		1,283							1,283	1,283			
100169431	MONMOUTH BEACH	NJ		09/30/2024		113,463							113,463	113,463			
100129560	NEW MARKET	AL		09/29/2023		808							808	808			
100101742	BRIDGETON	NJ		03/31/2023		461							461	461			
100068179	CORDOVA	TN		08/25/2021		1,296							1,296	1,296			
100120920	UPPER ARLINGTON	OH		08/30/2023		644							644	644			
100150220	UNITED KINGDOM	GBR		04/29/2024		(19)							(19)		19		19
100135327	TULARE	CA		11/13/2023		738							738	738			
100100457	ADELANTO	CA		04/27/2023		1,043							1,043	1,043			
100169355	NORTH TONAWANDA	NY		09/27/2024		473							473	473			
100135511	HOLLY SPRINGS	NC		11/13/2023		673							673	673			
100120895	OCEAN CITY	MD		08/30/2023		588							588	588			
100134059	RINGWOOD	NJ		10/25/2023		486							486	486			
100181934	CEDAR HILL	TX		12/12/2024		649							649	649			
100164990	LAKEVILLE	PA		08/28/2024		167							167	167			
100161131	PENDERGRASS	GA		07/24/2024		896							896	896			
100143280	SAINT CLOUD	FL		02/16/2024		1,211							1,211	1,211			
100024742	HIGHLAND	CA		09/20/2018		897							897	897			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103775	KISSIMMEE	FL		05/10/2023		637							637	637			
100011585	THONOTOSASSA	FL		03/08/2017		880							880	880			
100130271	CHICAGO	IL		09/28/2023		1,436							1,436	1,436			
100155627	WASHINGTON	DC		06/18/2024		1,122							1,122	1,122			
100141170	MONTICELLO	NY		01/30/2024		532							532	532			
100025037	PASSAIC	NJ		09/20/2018		1,667							1,667	1,667			
100088840	BLUFFTON	SC		11/15/2022		567							567	567			
100090101	HOUSTON	TX		01/13/2023		8,496							8,496	8,496			
100086527	WENDELL	NC		09/30/2022		401							401	401			
100119483	GREENVILLE	TX		07/31/2023		40,676							40,676	40,676			
100043118	WINNETKA	CA		05/28/2020		3,194							3,194	3,194			
100175300	BRYAN	TX		11/05/2024		941							941	941			
100140104	WINTER HAVEN	FL		01/09/2024		2,644							2,644	2,644			
100029620	ELKRIDGE	MD		10/26/2018		1,767							1,767	1,767			
100117806	KATY	TX		07/20/2023		574							574	574			
100175163	JARRELL	TX		11/05/2024		1,503							1,503	1,503			
100152519	PORTSMOUTH	VA		05/17/2024		550							550	550			
100126323	TORRINGTON	CT		08/30/2023		514							514	514			
100143065	HOUSTON	TX		02/14/2024		429							429	429			
100055064	CUMMING	GA		03/23/2021		2,221							2,221	2,221			
100162727	PENDERGRASS	GA		08/12/2024		700							700	700			
100167884	BLUE ISLAND	IL		09/20/2024		511							511	511			
100024745	LANCASTER	CA		09/20/2018		1,122							1,122	1,122			
100139983	MARTINSBURG	WV		01/09/2024		959							959	959			
100065741	DENVER	CO		07/28/2021		1,285							1,285	1,285			
100054126	ORANGE	CT		03/23/2021		926							926	926			
100140599	TALLAHASSEE	FL		01/19/2024		12,617							12,617	12,617			
100166139	OCALA	FL		09/09/2024		1,404							1,404	1,404			
100115766	PALMER	AK		07/20/2023		634							634	634			
100030426	COLUMBIA	SC		12/20/2018		1,162							1,162	1,162			
100026979	FONTANA	CA		09/26/2018		1,140							1,140	1,140			
100176563	COMSTOCK PARK	MI		11/15/2024		840							840	840			
100027840	LAKEVILLE	MN		10/26/2018		984							984	984			
100132083	TEMPLE	TX		10/13/2023		639							639	639			
100115128	CINCINNATI	OH		07/17/2023		535							535	535			
100032058	OAKLAND	CA		03/29/2019		1,485							1,485	1,485			
100026101	SMYRNA	GA		09/20/2018		655							655	655			
100115404	VIRGINIA BEACH	VA		07/17/2023		1,452							1,452	1,452			
100156193	LAREDO	TX		06/20/2024		528							528	528			
100062450	SAN ANTONIO	TX		07/01/2021		2,219							2,219	2,219			
100090979	HENRICO	VA		01/31/2023		4,508							4,508	4,508			
100129441	YOUNGSTOWN	FL		09/29/2023		636							636	636			
100180203	MILLEDGEVILLE	GA		11/25/2024		13,461							13,461	13,461			
100075798	CONVERSE	TX		12/01/2021		1,226							1,226	1,226			
100169737	SPARTA	TN		09/30/2024		543							543	543			
100137654	LAWRENCEVILLE	NJ		12/08/2023		2,265							2,265	2,265			
100120572	FRESNO	CA		08/18/2023		478							478	478			
100110419	MAYWOOD	IL		06/30/2023		569							569	569			
100158055	ASHEVILLE	NC		07/09/2024		589							589	589			
100112037	PORT CHESTER	NY		06/29/2023		1,554							1,554	1,554			
100116723	HOMESTEAD	FL		07/20/2023		952							952	952			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100024481	ANTIOCH	CA		09/20/2018		652							652	652			
100119197	MOHAVE VALLEY	AZ		07/31/2023		589							589	589			
100080466	MIAMI BEACH	FL		03/10/2022		845							845	845			
100011598	MORENO VALLEY	CA		03/08/2017		1,480							1,480	1,480			
100087956	PHOENIX	AZ		10/25/2022		686							686	686			
100026962	WEST SACRAMENTO	CA		09/26/2018		931							931	931			
100050001	CHESTER	VA		11/20/2020		2,498							2,498	2,498			
100158043	LAKELAND	FL		07/09/2024		609							609	609			
100136372	AIKEN	SC		11/20/2023		852							852	852			
100171836	EAGLE RIVER	AK		10/17/2024		557							557	557			
100013042	HOLLYWOOD	FL		05/25/2017		902							902	902			
100043056	GRANADA HILLS	CA		05/28/2020		4,975							4,975	4,975			
100164611	GLEN BURNIE	MD		08/21/2024		514							514	514			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		499							499	499			
100120372	LAS VEGAS	NV		08/18/2023		587							587	587			
100181891	TAMPA	FL		12/12/2024		1,442							1,442	1,442			
100137275	NETHERLANDS	NLD		11/28/2023		(91)							(91)		91		91
100185960	EAST HARTFORD	CT		12/26/2024		491							491	491			
100160957	FORT WORTH	TX		07/24/2024		524							524	524			
100182462	MARIETTA	GA		12/12/2024		626							626	626			
100025395	CHICAGO	IL		09/20/2018		2,244							2,244	2,244			
100133863	PALMDALE	CA		10/20/2023		447							447	447			
100153693	CORAL SPRINGS	FL		05/31/2024		559							559	559			
100138749	FRESNO	CA		02/02/2024		451							451	451			
100158920	CONWAY	SC		07/12/2024		739							739	739			
100090586	ZIERIKZEE	NLD		12/28/2022		(80)							(80)		80		80
100156596	CLAYTON	NC		06/24/2024		684							684	684			
100119378	ROYSE CITY	TX		07/31/2023		939							939	939			
100165021	PEARLAND	TX		08/28/2024		413							413	413			
100127978	BURNSVILLE	MN		09/08/2023		1,397							1,397	1,397			
100071239	BAYTOWN	TX		10/01/2021		937							937	937			
100063252	SANTA FE	TX		07/01/2021		532							532	532			
100116011	LEXINGTON PARK	MD		07/20/2023		576							576	576			
100117953	FORT WALTON BEACH	FL		07/20/2023		1,254							1,254	1,254			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		1,072							1,072	1,072			
100014796	SAN DIEGO	CA		11/06/2017		1,987							1,987	1,987			
100119060	LOUISVILLE	KY		07/27/2023		355							355	355			
100151649	ORLANDO	FL		05/10/2024		2,964							2,964	2,964			
100101500	FAIRFAX	VA		04/26/2023		4,895							4,895	4,895			
100180238	MEADOWLAKES	TX		11/25/2024		746							746	746			
100057595	SAINT PETERSBURG	FL		06/30/2021		1,182							1,182	1,182			
100181279	KANSAS CITY	MO		12/06/2024		748							748	748			
100054188	CLOVIS	CA		03/23/2021		1,448							1,448	1,448			
100163166	NORTHAMPTON	PA		08/13/2024		1,574							1,574	1,574			
100148404	COLLEGE STATION	TX		04/12/2024		800							800	800			
100170451	NEW LONDON	CT		10/09/2024		476							476	476			
100028523	MCDONOUGH	GA		10/26/2018		840							840	840			
100129367	NORTH CHARLESTON	SC		09/25/2023		1,330							1,330	1,330			
100102182	ROMEOVILLE	IL		04/14/2023		431							431	431			
100182165	SAN MARCOS	TX		12/12/2024		21,246							21,246	21,406		160	160
100081157	JARRELL	TX		03/18/2022		1,856							1,856	1,856			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100151031	HARVEST	AL		05/08/2024		844							844	844			
100175925	CONCORD	NC		11/14/2024		732							732	732			
100151787	FORT MYERS	FL		05/10/2024		460							460	460			
100180344	PHILADELPHIA	PA		11/25/2024		888							888	888			
100068389	LANDER	WY		08/25/2021		3,859							3,859	3,859			
100168276	SAN DIEGO	CA		09/20/2024		1,386							1,386	1,386			
100135413	PALM BEACH GARDENS	FL		11/13/2023		3,011							3,011	3,011			
100141006	HOUSTON	TX		02/20/2024		17,394							17,394	17,394			
100136631	LAS VEGAS	NV		11/22/2023		672							672	672			
100165311	NEW HAVEN	CT		08/29/2024		472							472	472			
100087531	ORCHARD PARK	NY		10/25/2022		1,023							1,023	1,023			
100044481	NEWARK	CA		11/19/2020		2,944							2,944	2,944			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		2,909							2,909	2,909			
100168316	TEMPE	AZ		09/20/2024		1,219							1,219	1,219			
100120115	ROSHARON	TX		08/11/2023		897							897	897			
100162954	HORSESHOE BAY	TX		08/12/2024		548							548	548			
100101775	LAKEHURST	NJ		03/31/2023		485							485	485			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		1,203							1,203	1,203			
100159221	GREENSBORO	NC		07/15/2024		40,370							40,370	40,370			
100162860	LILLIAN	AL		08/12/2024		700							700	700			
100119512	ANNA	TX		07/28/2023		999							999	999			
100150700	ROYSE CITY	TX		05/06/2024		34,444							34,444	34,444			
100076063	JACKSONVILLE	FL		01/07/2022		1,718							1,718	1,718			
100133822	POINCIANA	FL		10/20/2023		382							382	382			
100057660	PROVIDENCE	RI		06/30/2021		1,195							1,195	1,195			
100175244	ANCHORAGE	AK		11/05/2024		589							589	589			
100014026	LANDOVER	MD		05/25/2017		2,875							2,875	2,875			
100080866	PHOENIX	AZ		03/10/2022		1,316							1,316	1,316			
100162253	NORTH LAS VEGAS	NV		09/06/2024		516							516	516			
100147884	FRESNO	TX		04/08/2024		955							955	955			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		1,525							1,525	1,525			
100103021	WATERBURY	CT		06/22/2023		524							524	524			
100117694	WEST HARTFORD	CT		07/20/2023		968							968	968			
100070479	GRANTS PASS	OR		09/23/2021		1,186							1,186	1,186			
100138794	ALLENTOWN	PA		12/21/2023		531							531	531			
100024865	STATEN ISLAND	NY		09/20/2018		3,641							3,641	3,641			
100175495	FAIRBURN	GA		12/23/2024		495							495	495			
100152661	KNOXVILLE	TN		05/17/2024		747							747	747			
100011686	SANTA FE	NM		03/08/2017		1,376							1,376	1,376			
100147883	PRINCETON	TX		04/08/2024		852							852	852			
100163131	HANFORD	CA		08/13/2024		2,112							2,112	2,112			
100164132	ORLANDO	FL		08/21/2024		434							434	434			
100137633	ROSHARON	TX		12/08/2023		918							918	918			
100162922	LEESBURG	FL		08/12/2024		476							476	476			
100148321	IDAHO FALLS	ID		04/12/2024		556							556	556			
100055541	STATESBORO	GA		03/23/2021		905							905	905			
100163076	MYRTLE BEACH	SC		08/13/2024		1,381							1,381	1,381			
100048506	SAN BERNARDINO	CA		11/20/2020		738							738	738			
100116024	CELEBRATION	FL		07/20/2023		657							657	657			
100141719	TAMPA	FL		01/30/2024		407							407	407			
100134484	WEST MILFORD	NJ		10/30/2023		1,280							1,280	1,280			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078525	WEERT	NLD		01/26/2022		(32)							(32)		32		32
100151815	BAKERSFIELD	CA		05/10/2024		632							632	632			
100025884	PACOIMA	CA		09/20/2018		1,399							1,399	1,399			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		932							932	932			
100081147	ARLINGTON	VA		03/18/2022		1,596							1,596	1,596			
100039874	LAS VEGAS	NV		10/28/2019		1,367							1,367	1,367			
100152375	MARICOPA	AZ		05/17/2024		600							600	600			
100109072	METAIRIE	LA		06/05/2023		662							662	662			
100065795	SAN DIEGO	CA		07/28/2021		782							782	782			
100050192	BAY SHORE	NY		11/20/2020		2,631							2,631	2,631			
100149474	IRMO	SC		04/24/2024		8,846							8,846	9,029		183	183
100171870	NORTH ATTLEBORO	MA		10/17/2024		631							631	631			
100138878	JACKSONVILLE	FL		12/21/2023		581							581	581			
100164570	FARMERSVILLE	TX		08/21/2024		838							838	838			
100119387	KIMBERLY	AL		07/31/2023		581							581	581			
100161384	CONROE	TX		07/25/2024		479							479	479			
100139240	EASTON	PA		12/28/2023		492							492	492			
100182306	OREGON	IL		12/12/2024		1,014							1,014	1,014			
100148795	ROSHARON	TX		04/17/2024		773							773	773			
100126702	SCHERERVILLE	IN		08/30/2023		841							841	841			
100151327	NEW BRAUNFELS	TX		05/10/2024		867							867	867			
100171873	NUTLEY	NJ		10/17/2024		633							633	633			
100013916	CORAL SPRINGS	FL		05/25/2017		1,947							1,947	1,947			
100079677	TOMBALL	TX		04/08/2022		2,820							2,820	2,820			
100065542	FREDERICKSBURG	VA		07/28/2021		3,218							3,218	3,218			
100181974	FORNEY	TX		12/12/2024		725							725	725			
100142098	SHAKOPEE	MN		02/29/2024		499							499	499			
100158219	UNITED KINGDOM	GBR		07/09/2024		(4)							(4)		4		4
100139171	BRADENTON	FL		12/28/2023		445							445	445			
100054117	LAWRENCEVILLE	GA		03/23/2021		955							955	955			
100129335	OCALA	FL		09/25/2023		589							589	589			
100025567	ONTARIO	CA		09/20/2018		1,012							1,012	1,012			
100100868	MATTAWA	WA		04/28/2023		1,302							1,302	1,302			
100180276	TULSA	OK		11/25/2024		626							626	626			
100180194	CHICAGO	IL		11/25/2024		567							567	567			
100136319	APPLETON	WI		11/20/2023		543							543	543			
100136763	KANSAS CITY	MO		11/27/2023		437							437	437			
100091668	SURPRISE	AZ		01/27/2023		513							513	513			
100115033	BAKERSFIELD	CA		07/14/2023		532							532	532			
100160072	EULESS	TX		07/17/2024		2,130							2,130	2,130			
100152734	HEMET	CA		05/22/2024		423							423	423			
100013610	SAN BUENAVENTURA	CA		05/25/2017		999							999	999			
100078796	HENDERSONVLLE	NC		02/24/2022		1,110							1,110	1,110			
100024544	SPRING VALLEY	CA		09/20/2018		11,356							11,356	11,356			
100141991	GARLAND	TX		02/29/2024		424							424	424			
100062326	NORTH LAS VEGAS	NV		07/01/2021		949							949	949			
100186012	ORLANDO	FL		12/27/2024		455							455	455			
100017054	PLANO	TX		05/16/2018		1,652							1,652	1,652			
100048277	UNION CITY	NJ		11/20/2020		882							882	882			
100152738	HEMET	CA		05/22/2024		423							423	423			
100108186	HARVEY	LA		05/24/2023		1,267							1,267	1,267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100081587	DEERFIELD BEACH	FL		03/24/2022		799							799	799			
100013407	HOLLYWOOD	FL		05/25/2017		894							894	894			
100152736	HEMET	CA		05/22/2024		423							423	423			
100152658	HAMPTON	VA		05/17/2024		546							546	546			
100100978	NORTH BRUNSWICK	NJ		04/28/2023		1,391							1,391	1,391			
100136526	KISSIMMEE	FL		11/20/2023		19,517							19,517	19,517			
100132305	PRINCETON	TX		10/13/2023		575							575	575			
100088270	STANHOPE	NJ		10/17/2022		630							630	630			
100144812	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100126411	COLUMBUS	OH		08/30/2023		533							533	533			
100148409	LOCKHART	TX		04/12/2024		1,452							1,452	1,452			
100103514	SANGER	CA		05/08/2023		497							497	497			
100119461	RALEIGH	NC		07/31/2023		832							832	832			
100131643	KYLE	TX		10/06/2023		652							652	652			
100143157	KISSIMMEE	FL		02/16/2024		5,948							5,948	5,948			
100175304	CADDO MILLS	TX		11/05/2024		1,102							1,102	1,102			
100133726	PEACHTREE CITY	GA		10/23/2023		580							580	580			
100151852	HAMILTON	NJ		05/10/2024		1,526							1,526	1,526			
100161711	CROWN POINT	IN		07/30/2024		16,183							16,183	16,183			
100068568	EMMEN	NLD		08/30/2021		(43)							(43)		43		43
100133680	PFLUGERVILLE	TX		10/23/2023		892							892	892			
100140915	SUNRISE	FL		02/26/2024		335							335	335			
100113272	LEMOORE	CA		06/29/2023		517							517	517			
100133654	GEORGETOWN	TX		10/23/2023		779							779	779			
100136849	YOUNGSVILLE	NC		11/27/2023		575							575	575			
100152733	HEMET	CA		05/22/2024		423							423	423			
100076163	RALEIGH	NC		01/07/2022		1,252							1,252	1,252			
100176165	SHAVER LAKE	CA		12/20/2024		715							715	715			
100152303	PUNTA GORDA	FL		05/17/2024		544							544	544			
100109312	ROCKVALE	TN		06/12/2023		663							663	663			
100148767	OWENS CROSS ROADS	AL		04/17/2024		748							748	748			
100158077	BUSHKILL	PA		07/09/2024		620							620	620			
100147552	ORANGE PARK	FL		04/03/2024		455							455	455			
100071619	PETERSBURG	VA		10/14/2021		1,120							1,120	1,120			
100151907	DULUTH	GA		07/10/2024		537							537	537			
100175628	RED BLUFF	CA		11/12/2024		653							653	653			
100014367	LAUREL	MD		09/27/2017		1,146							1,146	1,146			
100110951	PALMDALE	CA		06/29/2023		913							913	913			
100102764	RUNNING SPRINGS	CA		06/22/2023		457							457	457			
100116659	NEWBURGH	NY		07/20/2023		1,481							1,481	1,481			
100067977	SILVER SPRING	MD		09/23/2021		1,281							1,281	1,281			
100086285	GRONINGEN	NLD		08/29/2022		781							781	990	209		209
100100586	FRESNO	TX		04/27/2023		883							883	883			
100152027	ATLANTA	GA		05/14/2024		618							618	618			
100029782	NORTHAMPTON	PA		10/26/2018		1,272							1,272	1,272			
100153326	PLANT CITY	FL		05/30/2024		427							427	427			
100174721	VILLA RICA	GA		10/31/2024		496							496	496			
100158897	BOLIVIA	NC		07/12/2024		749							749	749			
100163109	KNOXVILLE	TN		08/13/2024		474							474	474			
100158389	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100180244	NORTH PORT	FL		11/25/2024		795							795	795			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111825	HUNTINGTON	NY		06/29/2023		1,190							1,190	1,190			
100129444	BRUNSWICK	GA		09/29/2023		634							634	634			
100029697	SILVER SPRING	MD		10/26/2018		1,488							1,488	1,488			
100168301	PALM BAY	FL		09/20/2024		2,888							2,888	2,888			
100158042	MIAMI	FL		07/09/2024		532							532	532			
100081013	GRAND JUNCTION	CO		03/18/2022		1,362							1,362	1,362			
100099688	PHOENIX	AZ		04/06/2023		395							395	395			
100179704	DAPHNE	AL		11/21/2024		1,134							1,134	1,134			
100152726	HEMET	CA		05/22/2024		423							423	423			
100101099	CROYDON	PA		04/28/2023		1,092							1,092	1,092			
100158020	HUDSON	FL		07/09/2024		531							531	531			
100135458	PENSACOLA	FL		11/13/2023		698							698	698			
100023823	AUSTIN	TX		09/04/2018		1,261							1,261	1,261			
100165444	DUBOIS	WY		08/29/2024		463							463	463			
100152850	ARLINGTON	TN		05/22/2024		146							146	146			
100182056	OCALA	FL		12/12/2024		845							845	845			
100147824	GLASSBORO	NJ		04/08/2024		590							590	590			
100154869	CENTENNIAL	CO		07/19/2024		2,242							2,242	2,242			
100071722	LITTLE ELM	TX		10/14/2021		1,120							1,120	1,120			
100119375	ACWORTH	GA		07/31/2023		574							574	574			
100029679	EAGLE	ID		10/26/2018		1,465							1,465	1,465			
100173645	HAARLEM	NLD		10/29/2024		(57)							(57)		57		57
100146643	LOMBARD	IL		03/20/2024		546							546	546			
100117869	WEST PALM BEACH	FL		07/20/2023		334							334	334			
100160915	GRAND PRAIRIE	TX		07/24/2024		563							563	563			
100164636	FARMERSVILLE	TX		08/21/2024		509							509	509			
100169637	STONE MOUNTAIN	GA		09/30/2024		214,351							214,351	214,351			
100180217	GASTONIA	NC		11/25/2024		562							562	562			
100141203	BATON ROUGE	LA		01/30/2024		300							300	300			
100130425	TULSA	OK		09/28/2023		523							523	523			
100029599	TURLOCK	CA		10/26/2018		799							799	799			
100101913	ATWATER	CA		04/06/2023		423							423	423			
100055917	BALTIMORE	MD		03/26/2021		1,290							1,290	1,290			
100148286	ANTIOCH	IL		04/12/2024		618							618	618			
100143227	BRENHAM	TX		02/16/2024		690							690	690			
100129552	KYLE	TX		09/29/2023		784							784	784			
100157943	CAPE CORAL	FL		07/09/2024		847							847	847			
100068511	FORT WORTH	TX		08/25/2021		1,143							1,143	1,143			
100112235	SONOMA	CA		06/29/2023		1,241							1,241	1,241			
100129644	SAN ANTONIO	TX		09/29/2023		636							636	636			
100047818	NORTH PROVIDENCE	RI		11/20/2020		842							842	842			
100147551	NORTH MIAMI	FL		04/03/2024		521							521	521			
100164123	ATLANTA	GA		08/21/2024		287							287	287			
100046506	SOUTH AMBOY	NJ		11/25/2020		596							596	596			
100073405	PRINCETON	MN		11/01/2021		3,576							3,576	3,576			
100143089	HUNTSVILLE	AL		02/16/2024		601							601	601			
100127400	DALLAS	TX		08/30/2023		1,477							1,477	1,477			
100158053	FORTUNA	CA		07/09/2024		547							547	547			
100162610	LILLINGTON	NC		08/12/2024		477							477	477			
100079754	ORLANDO	FL		04/08/2022		990							990	990			
100081365	RALEIGH	NC		03/18/2022		1,301							1,301	1,301			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112689	BOWIE	MD		06/29/2023		1,749							1,749	1,749			
100186583	GRAHAM	NC		12/30/2024		876							876	876			
100149620	HOT SPRINGS	VA		04/26/2024		536							536	536			
100181939	GREENSBORO	NC		12/12/2024		702							702	702			
100081270	TOWNSEND	DE		03/18/2022		1,290							1,290	1,290			
100169310	MESQUITE	TX		09/27/2024		351							351	2,063		1,712	1,712
100049814	SANTA ANA	CA		11/20/2020		2,036							2,036	2,036			
100028227	FREDERICK	MD		10/26/2018		1,167							1,167	1,167			
100076180	TAMPA	FL		01/07/2022		(9,265)							(9,265)	(9,265)			
100055398	AURORA	IL		03/23/2021		727							727	727			
100134893	WILMINGTON	DE		10/30/2023		439							439	439			
100099684	KNOXVILLE	TN		04/06/2023		611							611	611			
100165542	MANOR	TX		08/29/2024		570							570	570			
100148039	MABLETON	GA		04/10/2024		724							724	724			
100135561	PEORIA	AZ		11/13/2023		17,258							17,258	17,258			
100047927	VENTURA	CA		11/20/2020		1,325							1,325	1,325			
100160198	DODGE CITY	KS		07/18/2024		500							500	500			
100148430	RIO RANCHO	NM		04/12/2024		567							567	567			
100164837	DAVENPORT	FL		08/26/2024		784							784	784			
100147891	PRINCETON	TX		04/08/2024		848							848	848			
100127524	BLOOMINGDALE	GA		09/08/2023		882							882	882			
100174960	SCENIC	AZ		10/31/2024		1,215							1,215	1,215			
100151544	TAMPA	FL		05/10/2024		609							609	609			
100152583	LOUISVILLE	KY		05/17/2024		551							551	551			
100149732	SNELLVILLE	GA		04/26/2024		473							473	473			
100142788	NORCROSS	GA		02/08/2024		606							606	606			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		678							678	678			
100071511	KALISPELL	MT		10/19/2021		1,096							1,096	1,096			
100055599	STOCKTON	CA		03/23/2021		835							835	835			
100186576	OWINGS MILLS	MD		12/30/2024		582							582	582			
100136058	AZLE	TX		11/16/2023		618							618	618			
100044674	FREDERICK	MD		11/19/2020		655							655	655			
100100937	PORT CHARLOTTE	FL		04/28/2023		327							327	327			
100067259	LEESBURG	FL		08/02/2021		1,751							1,751	1,751			
100138192	NEWNAN	GA		12/14/2023		495							495	495			
100143153	LAS CRUCES	NM		02/16/2024		2,665							2,665	2,665			
100158700	NEWARK	DE		07/10/2024		1,033							1,033	1,088		56	56
100164874	SAN ANTONIO	TX		08/26/2024		460							460	460			
100172688	GRAND PRAIRIE	TX		11/21/2024		577							577	577			
100076171	BLACKSBURG	VA		01/07/2022		1,411							1,411	1,411			
100127644	SAINT GEORGE	UT		09/08/2023		708							708	708			
100080809	DAVENPORT	FL		03/01/2022		1,048							1,048	1,048			
100053990	WARRENTON	VA		03/23/2021		944							944	944			
100149047	WELLINGTON	OH		04/19/2024		382							382	382			
100119180	COLUMBUS	OH		07/31/2023		623							623	623			
100110544	HOSCHTON	GA		06/30/2023		815							815	815			
100081326	JOSEPHINE	TX		03/18/2022		1,288							1,288	1,288			
100024585	SUN CITY	CA		09/20/2018		994							994	994			
100063897	GLENDALE	AZ		07/01/2021		1,349							1,349	1,349			
100185475	NEW WAVERLY	TX		12/20/2024		649							649	649			
100088384	READING	PA		01/06/2023		423							423	423			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100167649	FARMERSVILLE	TX		09/19/2024		503							503	503			
100013224	ASHBURN	VA		05/25/2017		1,003							1,003	1,003			
100023261	EDINBURG	TX		08/16/2018		1,618							1,618	1,618			
100071663	MCKINNEY	TX		10/14/2021		1,179							1,179	1,179			
100159351	FRESNO	TX		07/15/2024		6,936							6,936	6,936			
100019746	SAN DIEGO	CA		07/26/2018		1,707							1,707	1,707			
100116729	BRANDON	FL		07/20/2023		1,305							1,305	1,305			
100173248	CHARLOTTE	NC		10/30/2024		743							743	743			
100099677	BIG BEAR CITY	CA		04/06/2023		199							199	199			
100147916	DEPOE BAY	OR		04/08/2024		597							597	597			
100150267	ZWOLLE	NLD		04/29/2024		(78)							(78)		78		78
100159952	KISSIMMEE	FL		08/16/2024		453							453	453			
100084239	ENSCHEDE	NLD		06/30/2022		(43)							(43)		43		43
100087621	ZEIST	NLD		09/27/2022		(44)							(44)		44		44
100110214	POWELL	OH		06/30/2023		2,321							2,321	2,321			
100099631	BISMARCK	ND		04/06/2023		475							475	475			
100042996	PICO RIVERA	CA		05/28/2020		4,194							4,194	4,194			
100100091	CHICAGO	IL		03/28/2023		518							518	518			
100100742	BOCA RATON	FL		04/28/2023		1,109							1,109	1,109			
100112632	ALEXANDRIA	VA		06/29/2023		1,320							1,320	1,320			
100081955	ROTTERDAM	NLD		03/30/2022		(37)							(37)		37		37
100182093	COOS BAY	OR		12/12/2024		660							660	660			
100108164	RENO	NV		05/24/2023		423							423	423			
100080265	UDEN	NLD		02/22/2022		(32)							(32)		32		32
100163155	MARYVILLE	TN		08/13/2024		593							593	593			
100083351	DEN HAAG	NLD		05/27/2022		(24)							(24)		24		24
100087617	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		(45)							(45)		45		45
100175254	WAUKEE	IA		11/05/2024		615							615	615			
100136635	CLEARWATER	FL		11/22/2023		500							500	500			
100110475	SAN ANTONIO	TX		06/30/2023		638							638	638			
100148083	PORTERVILLE	CA		04/10/2024		539							539	539			
100175500	SURFSIDE BEACH	SC		12/23/2024		433							433	433			
100163610	SPRING	TX		08/15/2024		616							616	616			
100119809	PORTSMOUTH	VA		08/08/2023		532							532	532			
100120521	MILWAUKEE	WI		08/18/2023		546							546	546			
100047678	BAYVILLE	NY		11/20/2020		935							935	935			
100159530	OVERLAND PARK	KS		07/15/2024		24,427							24,427	24,427			
100142998	OCALA	FL		02/12/2024		653							653	653			
100152728	HEMET	CA		05/22/2024		422							422	422			
100067738	CHARLOTTE	NC		09/23/2021		1,188							1,188	1,188			
100159409	PENDERGRASS	GA		07/15/2024		771							771	771			
100150876	SWAINSBORO	GA		05/08/2024		586							586	586			
100078563	SPIJKENISSE	NLD		01/26/2022		1,346							1,346	1,449	102		102
100065522	MARIETTA	GA		07/28/2021		12,827							12,827	12,827			
100103882	IRVINGTON	NJ		05/10/2023		518							518	518			
100148337	STILLWATER	OK		04/12/2024		570							570	570			
100127494	ATLANTA	GA		09/08/2023		2,188							2,188	2,188			
100163022	READING	PA		08/13/2024		499							499	499			
100167648	DRIPPING SPRINGS	TX		09/19/2024		41,096							41,096	41,096			
100171542	WONDER LAKE	IL		10/16/2024		704							704	704			
100100318	MCHENRY	IL		04/27/2023		1,033							1,033	1,033			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049453	COVINA	CA		11/20/2020		1,066							1,066	1,066			
100113580	WHITTIER	CA		06/29/2023		916							916	916			
100083015	BAKERSFIELD	CA		05/11/2022		1,286							1,286	1,286			
100054379	MURPHY	TX		03/23/2021		1,531							1,531	1,531			
100112206	SOUTH ELGIN	IL		06/29/2023		1,450							1,450	1,450			
100110234	HOUSTON	TX		06/30/2023		755							755	755			
100136368	FOLEY	AL		11/20/2023		1,786							1,786	1,786			
100153581	UNITED KINGDOM	GBR		05/29/2024		(5)							(5)		5		5
100064869	LAS VEGAS	NV		07/14/2021		1,096							1,096	1,096			
100129882	TORRINGTON	CT		09/27/2023		307							307	307			
100161346	ROSENBERG	TX		07/25/2024		513							513	513			
100138854	DAVENPORT	FL		12/21/2023		497							497	497			
100091868	FLORENCE	KY		01/30/2023		481							481	481			
100064583	SAINT CLOUD	FL		07/01/2021		1,257							1,257	1,257			
100116644	AREA OF TORRANCE	CA		07/20/2023		1,654							1,654	1,654			
100143749	PHOENIX	AZ		04/05/2024		502							502	502			
100180268	CLINTON	TN		11/25/2024		626							626	626			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		480							480	480			
100136475	GARNER	NC		11/20/2023		1,606							1,606	1,606			
100101633	FORT WORTH	TX		04/26/2023		2,725							2,725	2,725			
100091385	WASHINGTON	DC		02/22/2023		571							571	571			
100100730	AUSTIN	TX		04/28/2023		3,663							3,663	3,663			
100065028	PHOENIX	AZ		07/14/2021		1,136							1,136	1,136			
100081450	WASHINGTON	DC		03/18/2022		1,281							1,281	1,281			
100115076	HUTTO	TX		07/14/2023		891							891	891			
100120584	HEMET	CA		08/18/2023		628							628	628			
100165386	LOWA CITY	IA		08/29/2024		774							774	774			
100028408	MONTCLAIR	CA		10/26/2018		751							751	751			
100163078	COLLEGE STATION	TX		08/13/2024		510							510	510			
100152301	COLUMBUS	OH		05/17/2024		899							899	899			
100164110	DURHAM	NC		08/21/2024		722							722	722			
100168290	ORLANDO	FL		09/20/2024		1,518							1,518	1,518			
100127365	NUTLEY	NJ		08/30/2023		1,055							1,055	1,055			
100167891	CONVERSE	TX		09/20/2024		254							254	254			
100030983	SAINT CHARLES	IL		03/29/2019		1,508							1,508	1,508			
100136367	SAN ANTONIO	TX		11/20/2023		920							920	920			
100135340	WEST PALM BEACH	FL		11/13/2023		668							668	668			
100129603	NEWBERRY	FL		09/29/2023		666							666	666			
100031308	CONCORD	CA		03/29/2019		1,518							1,518	1,518			
100024613	BENSALEM	PA		09/20/2018		627							627	627			
100147259	GROSSE POINTE PARK	MI		03/28/2024		495							495	495			
100148785	LOCKHART	TX		04/17/2024		709							709	709			
100159349	PORT WENTWORTH	GA		07/15/2024		756							756	756			
100102743	HEBER	CA		06/22/2023		1,130							1,130	1,130			
100115707	BUFORD	GA		07/20/2023		550							550	550			
100163046	KYLE	TX		08/13/2024		7,976							7,976	7,976			
100175377	TUCSON	AZ		11/05/2024		704							704	704			
100065556	ELIZABETHTOWN	KY		07/28/2021		1,262							1,262	1,262			
100088205	COLTON	CA		10/13/2022		3,107							3,107	3,107			
100090301	DAVENPORT	FL		01/13/2023		383							383	383			
100103593	DALLAS	TX		05/08/2023		450							450	450			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114602	MORROW	OH		06/29/2023		2,756							2,756	2,756			
100031759	RENO	NV		03/29/2019		1,471							1,471	1,471			
100025852	SEATTLE	WA		09/20/2018		1,349							1,349	1,349			
100083384	DEN HAAG	NLD		05/27/2022		(41)							(41)		41		41
100066470	KINNELON	NJ		08/02/2021		1,856							1,856	1,856			
100165428	HALTOM CITY	TX		08/29/2024		524							524	524			
100128071	SPRING HILL	TN		09/08/2023		4,414							4,414	4,414			
100170427	ST. PETERS	MO		10/09/2024		587							587	587			
100182065	WHITELAND	IN		12/12/2024		622							622	622			
100013297	GREEN VALLEY	AZ		05/25/2017		1,507							1,507	1,507			
100172355	LITTLE ROCK	AR		10/23/2024		500							500	500			
100158401	UNITED KINGDOM	GBR		07/09/2024		11							11		(11)		(11)
100078977	DOVER	NJ		02/24/2022		767							767	767			
100119370	HARVEST	AL		07/31/2023		695							695	695			
100031832	SAN YSIDRO	CA		03/29/2019		842							842	842			
100144606	CONCORD	NC		03/13/2024		1,683							1,683	1,683			
100115732	ARLINGTON	TX		07/20/2023		819							819	819			
100151300	OKLAHOMA CITY	OK		05/10/2024		794							794	794			
100030970	TRACY	CA		03/29/2019		4,926							4,926	4,926			
100066905	BROOKSVILLE	FL		08/02/2021		1,376							1,376	1,376			
100076302	CLERMONT	FL		01/07/2022		1,152							1,152	1,152			
100025607	BROCKTON	MA		09/20/2018		1,125							1,125	1,125			
100147888	PINGREE GROVE	IL		04/08/2024		842							842	842			
100082044	DEN HAAG	NLD		03/30/2022		(41)							(41)		41		41
100084290	LELYSTAD	NLD		06/30/2022		(52)							(52)		52		52
100119449	AURORA	IL		07/31/2023		691							691	691			
100065489	BELLA VISTA	AR		07/28/2021		1,125							1,125	1,125			
100100468	HAPPY VALLEY	OR		04/27/2023		3,311							3,311	3,311			
100082026	SPIJKENISSE	NLD		03/30/2022		798						(846)	(48)		48		48
100050210	BISHOP	CA		11/20/2020		876							876	876			
100068522	ST. CLOUD	MN		08/25/2021		1,275							1,275	1,275			
100081403	GAINESVILLE	FL		03/18/2022		1,272							1,272	1,272			
100102846	MARIETTA	GA		06/22/2023		528							528	528			
100165034	HOUSTON	TX		08/28/2024		554							554	554			
100082015	SPIJKENISSE	NLD		03/30/2022		(39)							(39)		39		39
100100757	CINNAMINSON	NJ		04/28/2023		642							642	642			
100049334	BELLINGHAM	MA		11/20/2020		1,320							1,320	1,320			
100175279	CENTERTON	AR		11/05/2024		615							615	615			
100065039	LOUISVILLE	CO		07/14/2021		1,387							1,387	1,387			
100167625	MILWAUKEE	WI		09/19/2024		678							678	678			
100135245	WINTER HAVEN	FL		11/08/2023		569							569	569			
100103215	NEW LONDON	CT		04/21/2023		403							403	403			
100181900	LEHIGH ACRES	FL		12/12/2024		803							803	803			
100012852	HENDERSON	NV		05/25/2017		1,035							1,035	1,035			
100150717	LOCKHART	TX		05/06/2024		585							585	585			
100145297	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100119879	AVENTURA	FL		08/10/2023		550							550	550			
100157660	BOCA RATON	FL		06/28/2024		451							451	451			
100133375	NORTH LAS VEGAS	NV		11/21/2023		400							400	400			
100186019	COMMERCE	GA		12/27/2024		615							615	615			
100145285	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091184	CARSON CITY	NV		01/31/2023		551							551	551			
100166998	DAVIE	FL		09/13/2024		732							732	732			
100152553	SPRING HILL	TN		05/17/2024		694							694	694			
100076184	MIRAMAR BEACH	FL		01/07/2022		1,373							1,373	1,373			
100170481	HOUSTON	TX		10/09/2024		2,047							2,047	2,047			
100128449	WALLINGFORD	CT		09/15/2023		309							309	309			
100171819	FORT WORTH	TX		10/17/2024		602							602	602			
100116318	NEW HYDE PARK	NY		07/20/2023		3,039							3,039	3,039			
100133080	PORTOLA	CA		11/29/2023		636							636	636			
100145291	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100162918	MEMPHIS	TN		08/12/2024		497							497	497			
100182244	DAPHNE	AL		12/12/2024		911							911	911			
100170203	ROSHARON	TX		10/08/2024		712							712	712			
100031278	MIAMI	FL		03/29/2019		952							952	952			
100173729	ABILENE	TX		10/30/2024		5,741							5,741	5,741			
100076013	RIO RANCHO	NM		01/07/2022		1,062							1,062	1,062			
100186651	DENVER	CO		12/30/2024		708							708	708			
100115690	ARROYO GRANDE	CA		07/20/2023		463							463	463			
100167584	SHELBY	NC		09/19/2024		500							500	500			
100179795	CONCORD	NC		11/21/2024		178							178	178			
100115052	CHARLESTON	SC		07/14/2023		432							432	432			
100147228	HAMILTON	NJ		03/28/2024		544							544	544			
100152724	FORNEY	TX		05/17/2024		662							662	662			
100152330	NEW BRAUNFELS	TX		05/17/2024		1,436							1,436	1,436			
100100078	DELRAY BEACH	FL		03/28/2023		408							408	408			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,002							1,002	1,002			
100132133	BATON ROUGE	LA		10/13/2023		563							563	563			
100172126	HILO	HI		10/17/2024		554							554	554			
100170429	PORT CHARLOTTE	FL		10/09/2024		387							387	387			
100168146	ROWLETT	TX		09/20/2024		1,198							1,198	1,198			
100043908	CENTEREACH	NY		08/19/2020		788							788	788			
100169179	PRINCETON	TX		09/27/2024		748							748	748			
100159890	CUTLER BAY	FL		08/16/2024		625							625	625			
100176664	CASSELBERRY	FL		11/15/2024		415							415	415			
100129496	HALETHORPE	MD		09/29/2023		628							628	628			
100153376	DAVENPORT	FL		05/29/2024		543							543	543			
100076232	HENRICO	VA		01/07/2022		1,177							1,177	1,177			
100149832	CYPRESS	TX		04/29/2024		469							469	469			
100153849	AURORA	IL		06/05/2024		488							488	488			
100170444	TUCSON	AZ		10/09/2024		727							727	727			
100166472	CONROE	TX		10/31/2024		488							488	488			
100179452	HOUSTON	TX		11/21/2024		722							722	722			
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		543							543	543			
100178361	EDMOND	OK		11/20/2024		2,413							2,413	2,413			
100131840	MAPLE GROVE	MN		10/06/2023		447							447	447			
100180283	NORTHFIELD	NJ		11/25/2024		3,671							3,671	3,671			
100013362	BRENTWOOD	NY		05/25/2017		1,009							1,009	1,009			
100142658	TUCSON	AZ		02/08/2024		796							796	796			
100080158	PANAMA CITY BEACH	FL		02/25/2022		1,086							1,086	1,086			
100081284	NORTH BRUNSWICK	NJ		03/18/2022		1,235							1,235	1,235			
100067674	ALAMEDA	CA		09/23/2021		1,302							1,302	1,302			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112066	ROCKAWAY PARK	NY		06/29/2023		1,385							1,385	1,385			
100154153	SPRING	TX		07/11/2024		379							379	379			
100131941	KANSAS CITY	MO		10/13/2023		969							969	969			
100179906	FORT WORTH	TX		11/25/2024		777							777	777			
100144921	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100012729	NORTH HILLS	CA		05/25/2017		829							829	829			
100111809	INDIO	CA		06/29/2023		528							528	528			
100113517	SYOSSET	NY		06/29/2023		1,422							1,422	1,422			
100172119	SHAKER HEIGHTS	OH		10/17/2024		489							489	489			
100162724	MADISON	AL		08/12/2024		709							709	709			
100140091	CAPE MAY	NJ		01/09/2024		815							815	815			
100159018	ROWLETT	TX		08/15/2024		498							498	498			
100165426	ORLANDO	FL		08/29/2024		496							496	496			
100045981	MCALLEN	TX		11/25/2020		1,493							1,493	1,493			
100137006	WINSTON SALEM	NC		11/28/2023		560							560	560			
100153627	KISSIMMEE	FL		05/31/2024		549							549	549			
100164236	FORT WORTH	TX		08/21/2024		628							628	628			
100164552	FALLING WATERS	WV		08/21/2024		529							529	529			
100130290	PORT SAINT LUCIE	FL		09/28/2023		491							491	491			
100162937	WASCO	CA		08/12/2024		515							515	515			
100144926	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100014301	CARTERET	NJ		09/27/2017		372							372	372			
100118751	BLUE SPRINGS	MO		07/25/2023		594							594	594			
100161446	POOLER	GA		07/30/2024		9,790							9,790	9,790			
100012777	AZUSA	CA		05/25/2017		1,145							1,145	1,145			
100081521	SAN JOSE	CA		03/18/2022		5,964							5,964	5,964			
100136307	ALANSON	MI		11/20/2023		505							505	505			
100158014	KALAMAZOO	MI		07/09/2024		537							537	537			
100081301	TEHACHAPI	CA		03/18/2022		1,276							1,276	1,276			
100057833	BALCH SPRINGS	TX		06/30/2021		1,260							1,260	1,260			
100144924	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100135780	FRESNO	CA		11/10/2023		1,129							1,129	1,129			
100010669	HIALEAH	FL		12/23/2016		1,162							1,162	1,162			
100129936	KANSAS CITY	MO		09/27/2023		512							512	512			
100185845	PADUCAH	KY		12/26/2024		482							482	482			
100048313	MIAMI	FL		11/20/2020		942							942	942			
100099796	BARNEGAT	NJ		02/28/2023		508							508	508			
100102053	AURORA	CO		04/14/2023		521							521	521			
100152679	NEW MARKET	AL		05/17/2024		2,880							2,880	2,880			
100162293	NASHVILLE	TN		09/06/2024		452							452	452			
100181246	BARDSTOWN	KY		12/06/2024		1,200							1,200	1,200			
100174850	COLUMBUS	OH		10/31/2024		567							567	567			
100167826	KISSIMMEE	FL		09/20/2024		664							664	664			
100071788	OAKDALE	CA		10/14/2021		1,160							1,160	1,160			
100170253	BRYAN	TX		10/08/2024		982							982	982			
100065629	SACRAMENTO	CA		07/28/2021		926							926	926			
100165044	SAN ANTONIO	TX		08/28/2024		429							429	429			
100070454	TUCSON	AZ		09/23/2021		1,139							1,139	1,139			
100049251	MYRTLE BEACH	SC		11/20/2020		1,036							1,036	1,036			
100026958	OAKDALE	CA		09/26/2018		1,340							1,340	1,340			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024		510							510	510			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100832	BOLINGBROOK	IL		04/28/2023		810							810	810			
100081352	SPANISH FORT	AL		03/18/2022		1,280							1,280	1,280			
100135887	EDGEWATER	FL		11/13/2023		432							432	432			
100090964	WATERBURY	CT		01/31/2023		218							218	218			
100065681	AUSTIN	TX		07/28/2021		1,260							1,260	1,260			
100173416	PHOENIX	AZ		10/29/2024		531							531	531			
100158035	KYLE	TX		07/09/2024		533							533	533			
100147374	MACHESNEY PARK	IL		05/08/2024		356							356	356			
100165709	EAST STROUDSBURG	PA		08/29/2024		470							470	470			
100138141	ROCKWALL	TX		12/14/2023		342							342	342			
100185171	HOUSTON	TX		12/20/2024		1,871							1,871	1,871			
100141364	WILMINGTON	NC		01/30/2024		544							544	544			
100137741	SAINT JOHN	IN		12/08/2023		765							765	765			
100120014	BLOOMINGDALE	GA		08/11/2023		878							878	878			
100186570	CHARLOTTE	NC		12/30/2024		897							897	897			
100071585	NEW BEDFORD	MA		10/14/2021		1,108							1,108	1,108			
100165379	WESTFIELD	IN		08/29/2024		524							524	524			
100109236	DAVENPORT	FL		07/21/2023		2,364							2,364	2,364			
100169647	GARLAND	TX		09/30/2024		452							452	452			
100135235	RAYMOND	NH		11/08/2023		62,147							62,147	62,147			
100165767	TITUSVILLE	FL		08/29/2024		453							453	453			
100169044	HAMILTON	NJ		09/27/2024		2,735							2,735	2,735			
100160091	JUSTIN	TX		07/17/2024		587							587	587			
100165518	LAWRENCEVILLE	GA		08/29/2024		1,862							1,862	1,862			
100135749	DRIPPING SPRINGS	TX		11/10/2023		681							681	681			
100080988	ALLEN	TX		03/18/2022		2,202							2,202	2,202			
100136808	GIBBSTOWN	NJ		11/27/2023		261							261	261			
100076200	PERRIS	CA		01/07/2022		1,269							1,269	1,269			
100163019	WEST BRANCH	IA		08/13/2024		515							515	515			
100137493	VERO BEACH	FL		01/11/2024		341							341	341			
100076211	TUCSON	AZ		01/07/2022		1,133							1,133	1,133			
100180367	GARLAND	TX		11/25/2024		910							910	910			
100186673	FISHERS	IN		12/30/2024		2,162							2,162	2,162			
100160602	LOS ANGELES	CA		07/19/2024		4,631							4,631	4,631			
100078702	FORT LAUDERDALE	FL		02/02/2022		1,115							1,115	1,115			
100081279	GRANTS PASS	OR		03/18/2022		1,191							1,191	1,191			
100066518	SUNRISE	FL		08/02/2021		2,014							2,014	2,014			
100024704	JACKSONVILLE	FL		09/20/2018		807							807	807			
100175219	NEW ORLEANS	LA		11/05/2024		678							678	678			
100111425	MANHASSET	NY		06/29/2023		2,056							2,056	2,056			
100174239	MORRIS	OK		10/31/2024		509							509	509			
100141382	HOUSTON	TX		01/30/2024		415							415	415			
100169758	HOUSTON	TX		09/30/2024		633							633	633			
100119085	CONYERS	GA		07/27/2023		396							396	396			
100115703	GLASSBORO	NJ		07/20/2023		4,221							4,221	4,221			
100149491	MURRIETA	CA		04/24/2024		3,794							3,794	3,794			
100142071	CYPRESS	TX		02/29/2024		1,665							1,665	1,665			
100077811	MARSHALL	MI		12/23/2021		817							817	817			
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024		153,254							153,254	153,254			
100026548	CHICAGO	IL		09/26/2018		572							572	572			
100151854	SAINT CHARLES	MO		05/10/2024		564							564	564			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100143947	NEW BEDFORD	MA		02/29/2024		512							512	512			
100054884	WALDORF	MD		03/23/2021		462							462	462			
100185706	BRUNSSUM	NLD		12/20/2024		(71)							(71)		71		71
100103843	GLENDALE HEIGHTS	IL		05/10/2023		560							560	560			
100128191	BLAIRSVILLE	GA		09/18/2023		590							590	590			
100165445	OKLAHOMA CITY	OK		08/29/2024		567							567	567			
100153448	ELMHURST	IL		05/30/2024		490							490	490			
100108336	KINGSTON	PA		05/25/2023		442							442	442			
100100147	MEMPHIS	TN		03/28/2023		441							441	441			
100053524	MIAMI	FL		03/23/2021		1,545							1,545	1,545			
100144080	HOUSTON	TX		03/07/2024		819							819	819			
100127643	SPRING	TX		09/08/2023		720							720	720			
100161686	ROTTERDAM	NLD		07/29/2024		(32)							(32)		32		32
100168929	S-GRAVENHAGE	NLD		09/26/2024		(58)							(58)		58		58
100060276	NASHVILLE	TN		06/25/2021		1,200							1,200	1,200			
100166007	LOS ANGELES	CA		09/06/2024		911							911	911			
100147943	SOMERVILLE	TN		04/08/2024		736							736	736			
100013428	MT DORA	FL		05/25/2017		927							927	927			
100181310	JACKSONVILLE	FL		12/06/2024		721							721	721			
100127342	BOONTON	NJ		08/30/2023		1,374							1,374	1,374			
100151316	RICHMOND	TX		05/10/2024		6,251							6,251	6,251			
100150731	NEWARK	DE		05/06/2024		2,188							2,188	2,188			
100132508	PASCO	WA		11/03/2023		475							475	475			
100088983	DORAL	FL		11/15/2022		566							566	566			
100089736	LA PAZ	MEX		12/02/2022		593							593	593			
100137891	PECULIAR	MO		12/08/2023		344							344	344			
100138291	SAINT CLOUD	FL		12/18/2023		604							604	604			
100182237	SANFORD	NC		12/12/2024		762							762	762			
100185740	GROSSE ILE	MI		12/23/2024		568							568	568			
100025198	LINDENHURST	NY		09/20/2018		1,103							1,103	1,103			
100145831	OCALA	FL		03/15/2024		4,737							4,737	4,737			
100176766	NORFOLK	VA		11/15/2024		497							497	497			
100064901	SAN ANTONIO	FL		07/14/2021		1,162							1,162	1,162			
100119470	MADISON	AL		07/31/2023		972							972	972			
100133624	BLOOMINGDALE	GA		10/23/2023		882							882	882			
100185466	AUSTIN	TX		12/20/2024		646							646	646			
100065660	LEANDER	TX		07/28/2021		1,324							1,324	1,324			
100147403	BAKERSFIELD	CA		05/08/2024		48							48	48			
100151299	SEGUIN	TX		05/10/2024		786							786	786			
100169159	BUDA	TX		09/27/2024		631							631	631			
100175381	FAIRHOPE	AL		11/05/2024		637							637	637			
100115687	DULUTH	MN		07/20/2023		497							497	497			
100068357	FORT WORTH	TX		08/25/2021		2,238							2,238	2,238			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		379							379	379			
100090032	LAKE WALES	FL		01/13/2023		633							633	633			
100119223	MONROE	NY		07/31/2023		710							710	710			
100173730	SALT LAKE CITY	UT		10/30/2024		612							612	612			
100161842	MORGANTOWN	WV		07/31/2024		472							472	472			
100127987	HIXSON	TN		09/08/2023		659							659	659			
100133453	OCALA	FL		10/19/2023		513							513	513			
100171723	GREENVILLE	TX		10/17/2024		779							779	779			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067568	INDIAN HEAD	MD		09/23/2021		1,102							1,102	1,102			
100080959	MISSOURI CITY	TX		03/18/2022		1,316							1,316	1,316			
100060267	KNOXVILLE	TN		06/25/2021		1,259							1,259	1,259			
100141339	LEWIS CENTER	OH		01/30/2024		481							481	481			
100090106	MOSES LAKE	WA		01/13/2023		375							375	375			
100049649	DOUGLAS	MA		11/20/2020		1,367							1,367	1,367			
100144654	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100068338	MANASSAS	VA		08/25/2021		1,188							1,188	1,188			
100165124	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100068492	CENTERTON	AR		08/25/2021		1,205							1,205	1,205			
100181260	LAKELAND	FL		12/06/2024		663							663	663			
100134819	COLLEGE STATION	TX		10/30/2023		1,196							1,196	1,196			
100155075	ROCHESTER	MN		07/19/2024		776							776	776			
100143493	LEESBURG	FL		02/21/2024		520							520	520			
100159539	NEW ROCHELLE	NY		07/15/2024		520							520	520			
100081515	FREDERICKSBRG	VA		03/18/2022		813							813	813			
100180066	CHARLOTTE	NC		11/25/2024		799							799	799			
100065391	NEPTUNE	NJ		07/28/2021		1,171							1,171	1,171			
100158125	CANYON	TX		07/09/2024		671							671	671			
100168175	KEY WEST	FL		09/20/2024		1,607							1,607	1,607			
100047804	SANTA FE	NM		11/20/2020		865							865	865			
100167002	POOLER	GA		09/13/2024		602							602	602			
100165120	UNITED KINGDOM	GBR		08/27/2024		4,947						(4,943)	4		(4)		(4)
100112425	LOS ANGELES	CA		06/29/2023		782							782	782			
100170406	INDIANAPOLIS	IN		10/09/2024		2,068							2,068	2,068			
100160551	FALLS CHURCH	VA		07/19/2024		527							527	527			
100161485	MAGNOLIA	TX		07/30/2024		7,847							7,847	7,847			
100167899	COLUMBUS	OH		09/20/2024		518							518	518			
100011075	GAINESVILLE	TX		12/23/2016		2,538							2,538	2,538			
100079092	CUMMING	GA		02/24/2022		2,122							2,122	2,122			
100160834	MANOR	TX		07/24/2024		263							263	263			
100060283	LIBERTY HILL	TX		06/25/2021		1,300							1,300	1,300			
100140083	NORTH LAUDERDALE	FL		01/09/2024		1,343							1,343	1,343			
100180360	LEANDER	TX		11/25/2024		1,623							1,623	1,623			
100100401	GLEN COVE	NY		04/27/2023		692							692	692			
100142533	LELAND	NC		02/08/2024		537							537	537			
100090895	PALMDALE	CA		01/31/2023		2,815							2,815	2,815			
100076229	MERCED	CA		01/07/2022		1,156							1,156	1,156			
100159551	VIRGINIA BEACH	VA		07/15/2024		526							526	526			
100031964	GRANADA HILLS	CA		03/29/2019		1,167							1,167	1,167			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		322							322	322			
100099811	FORKED RIVER	NJ		02/28/2023		554							554	554			
100165908	JACKSONVILLE	FL		08/30/2024		357							357	357			
100025430	RICHMOND	CA		09/20/2018		1,254							1,254	1,254			
100026636	HIALEAH	FL		09/26/2018		1,185							1,185	1,185			
100049560	SEATTLE	WA		11/20/2020		849							849	849			
100060170	POMPANO BEACH	FL		06/25/2021		1,210							1,210	1,210			
100186341	KISSIMMEE	FL		12/30/2024		51,517							51,517	51,517			
100148401	KYLE	TX		04/12/2024		657							657	657			
100054326	EAST FREETOWN	MA		03/23/2021		1,017							1,017	1,017			
100143252	TARPON SPRINGS	FL		02/16/2024		1,133							1,133	1,133			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100150671	FAYETTEVILLE	AR		05/06/2024		532							532	532			
100076247	ROGERS	MN		01/07/2022		1,171							1,171	1,171			
100068503	PITTSBURGH	PA		08/25/2021		1,244							1,244	1,244			
100081387	PLAYA DEL REY	CA		03/18/2022		1,254							1,254	1,254			
100149676	DEERFIELD	IL		04/26/2024		516							516	516			
100146724	PHOENIX	AZ		03/20/2024		280							280	280			
100068476	BANGOR	ME		08/25/2021		1,071							1,071	1,071			
100170911	HESPERIA	CA		10/11/2024		584							584	584			
100119373	MONROE	NC		07/31/2023		691							691	691			
100110383	FAYETTEVILLE	AR		06/30/2023		751							751	751			
100138861	CLEVELAND HEIGHTS	OH		12/21/2023		517							517	517			
100057703	HOPKINTON	RI		06/30/2021		1,147							1,147	1,147			
100137735	FORT WORTH	TX		12/08/2023		100,826							100,826	100,826			
100172292	LITTLE ELM	TX		10/21/2024		4,410							4,410	4,410			
100138856	TOLEDO	OH		12/21/2023		494							494	494			
100114595	LUTZ	FL		06/29/2023		425							425	425			
100013918	MORENO VALLEY	CA		05/25/2017		1,155							1,155	1,155			
100132478	DAPHNE	AL		11/03/2023		1,017							1,017	1,017			
100110249	ELLENSBURG	WA		06/30/2023		755							755	755			
100138187	SANFORD	NC		12/14/2023		11,974							11,974	11,974			
100136985	DENTON	TX		11/28/2023		1,009							1,009	1,009			
100055761	HIGHLAND MILLS	NY		03/23/2021		749							749	749			
100150733	CADDO MILLS	TX		05/06/2024		8,822							8,822	8,822			
100135085	DAVENPORT	FL		11/01/2023		574							574	574			
100014024	LAND O LAKES	FL		05/25/2017		1,119							1,119	1,119			
100120710	PRINCETON	TX		08/25/2023		571							571	571			
100116443	SAN DIEGO	CA		07/20/2023		636							636	636			
100119734	CHICAGO	IL		08/08/2023		484							484	484			
100081263	BRADENTON	FL		03/18/2022		1,403							1,403	1,403			
100159619	SUGAR LAND	TX		07/15/2024		236							236	236			
100136818	SOLDOTNA	AK		11/27/2023		483							483	483			
100156904	PHILADELPHIA	PA		06/27/2024		414							414	414			
100060169	MERIDIAN	ID		06/25/2021		1,339							1,339	1,339			
100116643	CHICAGO	IL		07/20/2023		1,988							1,988	1,988			
100175838	PHILADELPHIA	PA		11/12/2024		381							381	381			
100116000	SARATOGA SPRINGS	UT		07/20/2023		835							835	835			
100101504	WESLEY CHAPEL	FL		04/26/2023		2,810							2,810	2,810			
100150930	HENDERSON	NV		05/08/2024		789							789	789			
100147876	BLOOMINGDALE	GA		04/08/2024		789							789	789			
100158143	FORT WORTH	TX		07/09/2024		5,990							5,990	5,990			
100185381	DAYTONA BEACH	FL		12/20/2024		623							623	623			
100077954	APACHE JUNCTION	AZ		01/06/2022		1,811							1,811	1,811			
100165510	POOLER	GA		08/29/2024		592							592	592			
100030279	HUDSON	NH		12/20/2018		1,077							1,077	1,077			
100174139	FORT MYERS	FL		10/31/2024		611							611	611			
100127621	LAUREL	MD		09/08/2023		727							727	727			
100016535	LAS VEGAS	NV		04/10/2018		1,612							1,612	1,612			
100048257	OXNARD	CA		11/20/2020		1,446							1,446	1,446			
100169774	JACKSONVILLE	NC		09/30/2024		497							497	497			
100133674	MONROE	NC		10/23/2023		613							613	613			
100175139	OLATHE	KS		11/05/2024		502							502	502			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		517							517	517			
100128450	N CHARLESTON	SC		09/15/2023		470							470	470			
100140004	OLATHE	KS		01/09/2024		844							844	844			
100180267	LAVON	TX		11/25/2024		687							687	687			
100070611	MIDDLETOWN	NY		10/01/2021		1,306							1,306	1,306			
100163012	STEPHENVILLE	TX		08/13/2024		518							518	518			
100161641	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100135570	BUDA	TX		11/13/2023		7,382							7,382	7,382			
100115692	WALDORF	MD		07/20/2023		2,135							2,135	2,135			
100087071	STERLING HEIGHTS	MI		11/04/2022		532							532	532			
100078842	HOUSTON	TX		02/24/2022		1,238							1,238	1,238			
100043847	ANAHEIM	CA		08/19/2020		2,362							2,362	2,362			
100165935	PORT SAINT LUCIE	FL		09/06/2024		531							531	531			
100133619	UHLAND	TX		10/23/2023		36,970							36,970	36,970			
100126413	COLUMBUS	OH		08/30/2023		559							559	559			
100157947	MONCKS CORNER	SC		07/09/2024		747							747	747			
100139586	WAUCONDA	IL		12/28/2023		1,213							1,213	1,213			
100109004	SAINT LOUIS	MO		05/31/2023		327							327	327			
100172274	LAKE HUGHES	CA		10/21/2024		620							620	620			
100136960	REPUBLIC	MO		11/28/2023		640							640	640			
100115689	RALEIGH	NC		07/20/2023		1,931							1,931	1,931			
100120111	AZLE	TX		08/11/2023		913							913	913			
100157559	HELMOND	NLD		06/28/2024		(69)							(69)		69		69
100127529	SAN MARCOS	TX		09/08/2023		863							863	863			
100100836	REISTERSTOWN	MD		04/28/2023		983							983	983			
100057930	SPRING LAKE	NC		06/30/2021		1,124							1,124	1,124			
100135103	DOUGLASVILLE	GA		11/01/2023		608							608	608			
100138058	COLUMBIA	MD		12/13/2023		3,621							3,621	3,621			
100170320	NORRIDGE	IL		10/08/2024		521							521	521			
100131741	WINDSOR MILL	MD		10/06/2023		635							635	635			
100165894	ARLINGTON	TX		08/30/2024		575							575	575			
100013013	PERRIS	CA		05/25/2017		803							803	803			
100172318	JOSEPHINE	TX		10/21/2024		606							606	606			
100115223	SPRING HILL	FL		07/17/2023		481							481	481			
100084849	TITUSVILLE	FL		08/02/2022		633							633	633			
100049666	LANHAM	MD		11/20/2020		1,685							1,685	1,685			
100180212	JARRELL	TX		11/25/2024		922							922	922			
100107780	FOLEY	AL		05/19/2023		932							932	932			
100081095	LANCASTER	CA		03/18/2022		1,327							1,327	1,327			
100090128	LONDON	KY		01/13/2023		3,116							3,116	3,116			
100185309	MILWAUKEE	WI		12/20/2024		568							568	568			
100120078	NEW BRAUNFELS	TX		08/11/2023		683							683	683			
100029638	MIRAMAR	FL		10/26/2018		1,146							1,146	1,146			
100136819	SOLDOTNA	AK		11/27/2023		483							483	483			
100144738	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100080995	NEW BRAUNFELS	TX		03/18/2022		1,281							1,281	1,281			
100153620	PALMETTO	FL		05/31/2024		412							412	412			
100185711	AMSTERDAM	NLD		12/20/2024		1,263							1,263	1,874	610		610
100116108	KATY	TX		07/20/2023		1,148							1,148	1,148			
100176711	WOODBURY	MN		11/15/2024		5,705							5,705	5,705			
100028448	ANTELOPE	CA		10/26/2018		1,137							1,137	1,137			

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100164121	MILWAUKEE	WI		08/21/2024		1,065							1,065	1,065			
100068301	HESPERIA	CA		08/25/2021		1,238							1,238	1,238			
100026197	NORTH BABYLON	NY		09/20/2018		1,043							1,043	1,043			
100163090	TOMBALL	TX		08/13/2024		1,284							1,284	1,284			
100081085	BELLINGHAM	WA		03/18/2022		2,008							2,008	2,008			
100087636	GONDEN	NLD		09/27/2022		(46)							(46)		46		46
100163050	WASHINGTON	DC		08/13/2024		1,178							1,178	1,178			
100176772	GREENVILLE	SC		11/15/2024		492							492	492			
100140404	KYLE	TX		01/18/2024		5,576							5,576	5,576			
100115490	BAXTER	TN		07/17/2023		2,079							2,079	2,079			
100135997	NEW ORLEANS	LA		11/16/2023		397							397	397			
100115620	GRANBY	CO		07/19/2023		1,384							1,384	1,384			
100152438	ORLANDO	FL		05/17/2024		638							638	638			
100153285	TREASURE ISLAND	FL		05/30/2024		545							545	545			
100184384	CROSS ROADS	TX		12/16/2024		405							405	405			
100161588	UNITED KINGDOM	GBR		07/29/2024		2							2		(2)		(2)
100018208	KAPOLEI	HI		06/08/2018		1,728							1,728	1,728			
100060763	CENTREVILLE	VA		06/01/2021		3,426							3,426	3,426			
100028883	MORENO VALLEY	CA		10/26/2018		1,209							1,209	1,209			
100167862	HAMILTON	OH		09/20/2024		548							548	548			
100120370	CHARLOTTE	NC		08/18/2023		461							461	461			
100143437	VALLEJO	CA		02/16/2024		810							810	810			
100135345	EVANS	GA		11/13/2023		3,970							3,970	3,970			
100077151	LAPEER	MI		01/03/2022		1,343							1,343	1,343			
100149712	MIDDLETOWN	NY		04/26/2024		493							493	493			
100081396	LAS VEGAS	NV		03/18/2022		1,226							1,226	1,226			
100174678	ARLINGTON	TX		10/31/2024		553							553	553			
100114304	WEST ORANGE	NJ		06/29/2023		1,472							1,472	1,472			
100024436	HOLLIS	NH		09/20/2018		801							801	801			
100151675	CASA GRANDE	AZ		05/10/2024		586							586	586			
100186591	NORTH LAS VEGAS	NV		12/30/2024		795							795	795			
100067721	WILDWOOD	NJ		09/23/2021		2,265							2,265	2,265			
100030646	LAS VEGAS	NV		04/09/2019		743							743	743			
100180441	MASON	OH		11/25/2024		627							627	627			
100185888	KENOSHA	WI		12/26/2024		627							627	627			
100039026	DUBLIN	IRL		09/27/2019		97							97	247	66	84	150
100054719	CHICAGO	IL		03/23/2021		970							970	970			
100176532	LINCOLN	NE		11/15/2024		558							558	558			
100100953	WEDOWEE	AL		04/28/2023		1,033							1,033	1,033			
100028260	READING	PA		10/26/2018		980							980	980			
100153296	GULFPORT	FL		05/30/2024		522							522	522			
100109593	GREELEY	CO		06/14/2023		510							510	510			
100132124	SAINT AUGUSTINE	FL		10/13/2023		2,746							2,746	2,746			
100080006	ROSENBERG	TX		04/25/2022		1,346							1,346	1,346			
100180249	CARTERSVILLE	GA		11/25/2024		928							928	928			
100161019	MAGNOLIA	TX		07/24/2024		4,446							4,446	4,446			
100135455	BATON ROUGE	LA		11/13/2023		816							816	816			
100164639	LAS VEGAS	NV		08/21/2024		350							350	350			
100028808	LYNWOOD	CA		10/26/2018		1,175							1,175	1,175			
100158062	HAMDEN	CT		07/09/2024		593							593	593			
100161454	ROSENBERG	TX		07/30/2024		2,641							2,641	2,641			

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100162316	MESQUITE	TX		08/05/2024		529							529	529			
100010815	STOCKTON	CA		12/23/2016		726							726	726			
100127476	MURPHY	NC		09/08/2023		5,881							5,881	5,881			
100060862	HENRICO	VA		06/01/2021		1,831							1,831	1,831			
100065673	ALBANY	OR		07/28/2021		1,241							1,241	1,241			
100166095	TULARE	CA		09/09/2024		464							464	464			
100141144	WOODRIDGE	NY		01/30/2024		457							457	457			
100152550	RALEIGH	NC		05/17/2024		520							520	520			
100076100	WILMINGTON	DE		01/07/2022		1,136							1,136	1,136			
100061019	PHOENIX	AZ		06/01/2021		1,732							1,732	1,732			
100150191	SEWELL	NJ		04/30/2024		433							433	433			
100117478	OCEAN CITY	MD		07/20/2023		678							678	678			
100026031	NASHVILLE	TN		09/20/2018		1,067							1,067	1,067			
100127625	MADISON	AL		09/08/2023		921							921	921			
100101821	CHICAGO	IL		03/31/2023		288							288	288			
100132249	CASA GRANDE	AZ		10/13/2023		843							843	843			
100117998	MERIDEN	CT		07/20/2023		646							646	646			
100067551	HUNTSVILLE	AL		09/23/2021		1,089							1,089	1,089			
100180374	BUTTE	MT		11/25/2024		629							629	629			
100053405	YUMA	AZ		03/23/2021		887							887	887			
100143680	COLUMBUS	OH		02/22/2024		507							507	507			
100048040	RICHMOND	CA		11/20/2020		2,484							2,484	2,484			
100161469	MISSOULA	MT		07/30/2024		1,612							1,612	1,612			
100063785	ATLANTA	GA		07/01/2021		2,241							2,241	2,241			
100016420	SAN DIEGO	CA		04/05/2018		1,323							1,323	1,323			
100174684	ATHENS	GA		10/31/2024		458							458	458			
100142114	INDIANAPOLIS	IN		02/29/2024		552							552	552			
100129908	HAMILTON TOWNSHIP	NJ		09/27/2023		475							475	475			
100141581	HOUSTON	TX		01/30/2024		482							482	482			
100079933	HOUSTON	TX		04/25/2022		742							742	742			
100031784	LOS ANGELES	CA		03/29/2019		1,166							1,166	1,166			
100044183	WHITTIER	CA		08/19/2020		918							918	918			
100185091	CORCORAN	CA		12/20/2024		375							375	375			
100154868	BLUE ISLAND	IL		07/19/2024		491							491	491			
100186573	LITTLE CANADA	MN		12/30/2024		896							896	896			
100111290	CONCORD	CA		06/29/2023		3,045							3,045	3,045			
100061745	CHICAGO	IL		07/01/2021		2,104							2,104	2,104			
100054346	FARMINGTON HILLS	MI		03/23/2021		445							445	445			
100113411	CHICAGO	IL		06/29/2023		2,761							2,761	2,761			
100053557	FRISCO	CO		03/23/2021		751							751	751			
100135090	HOMOSASSA	FL		11/01/2023		509							509	509			
100185354	OAKWOOD	GA		12/20/2024		1,557							1,557	1,557			
100087498	PASADENA	MD		10/25/2022		963							963	963			
100161476	MELBOURNE	FL		07/30/2024		539							539	539			
100186529	TAMPA	FL		12/30/2024		573							573	573			
100172340	CIBOLO	TX		10/23/2024		560							560	560			
100012211	MONTVILLE	NJ		03/08/2017		1,033							1,033	1,033			
100100861	SILVER SPRING	MD		04/28/2023		895							895	895			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		403							403	403			
100165277	HOUSTON	TX		08/29/2024		579							579	579			
100131748	ORANGE BEACH	AL		10/06/2023		840							840	840			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031865	ESCONDIDO	CA		03/29/2019		1,342							1,342	1,342			
100151295	SAINT AUGUSTINE	FL		05/10/2024		1,073							1,073	1,073			
100081458	FRIENDSWOOD	TX		03/18/2022		1,285							1,285	1,285			
100113567	LAS VEGAS	NV		06/29/2023		767							767	767			
100136456	PORT CHARLOTTE	FL		11/20/2023		873							873	873			
100140614	DAWSONVILLE	GA		01/19/2024		820							820	820			
100143230	BRENHAM	TX		02/16/2024		683							683	683			
100024540	LINDEN	NJ		09/20/2018		1,620							1,620	1,620			
100157584	GULF SHORES	AL		06/28/2024		458							458	458			
100120101	WELLFORD	SC		08/11/2023		620							620	620			
100031213	LOXAHATCHEE	FL		03/29/2019		578							578	578			
100130341	OCALA	FL		09/28/2023		513							513	513			
100087673	MADERO	MEX		10/03/2022		743							743	743			
100084725	HUNTINGTON PARK	CA		08/02/2022		649							649	649			
100185371	FRESNO	CA		12/20/2024		780							780	780			
100139442	WATERBURY	CT		12/28/2023		410							410	410			
100069614	CAPE CORAL	FL		09/01/2021		1,521							1,521	1,521			
100013982	VENICE	FL		05/25/2017		895							895	895			
100011322	PLYMOUTH MTG	PA		01/27/2017		765							765	765			
100067975	BURIEN	WA		09/23/2021		1,085							1,085	1,085			
100109591	MIAMI	FL		06/14/2023		512							512	512			
100075950	CAPE CORAL	FL		01/07/2022		1,137							1,137	1,137			
100159348	LONGS	SC		07/15/2024		723							723	723			
100132374	SPRING HILL	FL		11/03/2023		986							986	986			
100153227	DALTON	GA		05/30/2024		614							614	614			
100184408	AUSTELL	GA		12/17/2024		577							577	577			
100102920	WATERBURY	CT		06/22/2023		481							481	481			
100165506	PALMETTO	FL		08/29/2024		2,212							2,212	2,212			
100083872	HURST	TX		07/12/2022		4,374							4,374	4,374			
100108289	LINDALE	TX		05/24/2023		610							610	610			
100157624	BURLINGTON	NJ		06/28/2024		566							566	566			
100048033	PILLAGER	MN		11/20/2020		1,214							1,214	1,214			
100025054	HUNTINGTON STATION	NY		09/20/2018		1,095							1,095	1,095			
100153218	OCALA	FL		05/30/2024		523							523	523			
100112835	ANTELOPE	CA		06/29/2023		1,533							1,533	1,533			
100164065	LAUREL	MD		08/21/2024		465							465	465			
100081117	RAPID CITY	SD		03/18/2022		2,791							2,791	2,791			
100168317	WARRENTON	VA		09/20/2024		58,343							58,343	58,343			
100150687	AMERICUS	GA		05/06/2024		3,753							3,753	3,753			
100045302	CLIFTON	NJ		11/25/2020		966							966	966			
100119468	HARRISBURG	PA		07/31/2023		833							833	833			
100119926	MIDDLE RIVER	MD		08/10/2023		489							489	489			
100163027	FORNEY	TX		08/13/2024		547							547	547			
100109275	CHICAGO	IL		07/21/2023		232							232	232			
100044733	BROOKLYN	NY		11/19/2020		649							649	649			
100103296	GARLAND	TX		04/27/2023		445							445	445			
100081221	MARS HILL	NC		03/18/2022		1,439							1,439	1,439			
100151948	LAKE ODESSA	MI		06/14/2024		491							491	491			
100127967	SPRINGFIELD	TN		09/08/2023		801							801	801			
100171884	MANY	LA		10/17/2024		1,472							1,472	1,472			
100138855	PENSACOLA	FL		12/21/2023		536							536	536			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163168	FAYETTEVILLE	AR		08/13/2024		556							556	556			
100048794	CARMEL	NY		11/20/2020		2,334							2,334	2,334			
100157945	LAKEVILLE	MN		07/09/2024		799							799	799			
100180378	SAN ANTONIO	TX		11/25/2024		2,760							2,760	2,760			
100119472	OAKLAND	TN		07/31/2023		712							712	712			
100086972	PHILADELPHIA	PA		10/24/2022		518							518	518			
100180067	SANFORD	NC		11/25/2024		758							758	758			
100158095	BATON ROUGE	LA		07/09/2024		591							591	591			
100013240	SAN BERNARDINO	CA		05/25/2017		1,121							1,121	1,121			
100152528	EDGEWOOD	MD		05/17/2024		582							582	582			
100171811	INDIANAPOLIS	IN		10/17/2024		547							547	547			
100174513	WAXHAW	NC		10/31/2024		4,368							4,368	4,368			
100140540	FORNEY	TX		01/19/2024		529							529	529			
100024606	SILVER SPRING	MD		09/20/2018		995							995	995			
100114767	HUNTINGTON BEACH	CA		07/07/2023		15,051							15,051	15,051			
100120042	MADISON	AL		08/11/2023		972							972	972			
100175954	GRANBURY	TX		11/14/2024		837							837	837			
100174048	MODESTO	CA		10/31/2024		675							675	675			
100175960	GRANBURY	TX		11/14/2024		831							831	831			
100150933	OCALA	FL		05/08/2024		3,695							3,695	3,695			
100076282	HENDERSON	NV		01/07/2022		980							980	980			
100043472	HOMESTEAD	FL		08/13/2020		781							781	781			
100137608	ROCKPORT	IN		12/08/2023		6,816							6,816	6,816			
100100217	ORANGE	NJ		03/17/2023		501							501	501			
100185344	SACRAMENTO	CA		12/20/2024		620							620	620			
100163063	WINDSOR MILL	MD		08/13/2024		794							794	794			
100087931	DEERFIELD BEACH	FL		10/25/2022		153							153	153			
100071706	EL PASO	TX		10/14/2021		2,579							2,579	2,579			
100110209	HARKER HEIGHTS	TX		06/30/2023		1,579							1,579	1,579			
100110317	FLAGSTAFF	AZ		06/30/2023		650							650	650			
100117652	NEW BRAUNFELS	TX		07/20/2023		395							395	395			
100110629	BOGART	GA		06/30/2023		669							669	669			
100100494	BALTIMORE	MD		04/27/2023		781							781	781			
100156799	BALTIMORE	MD		06/26/2024		432							432	432			
100162971	GREENVILLE	SC		08/12/2024		753							753	753			
100169311	MESQUITE	TX		09/27/2024		516							516	516			
100026577	COOPER CITY	FL		09/26/2018		914							914	914			
100182092	CHATTANOOGA	TN		12/12/2024		629							629	629			
100029847	CHICAGO	IL		10/26/2018		700							700	700			
100143053	N CHESTERFIELD	VA		02/14/2024		215							215	215			
100152594	HOUSTON	TX		05/17/2024		602							602	602			
100063966	SICKLERVILLE	NJ		07/01/2021		1,804							1,804	1,804			
100181658	TUCSON	AZ		12/11/2024		500							500	500			
100111370	MIAMI	FL		06/29/2023		5,420							5,420	5,420			
100010786	CHICAGO	IL		12/23/2016		1,302							1,302	1,302			
100115036	FLORIDA CITY	FL		07/14/2023		579							579	579			
100133625	LOCKHART	TX		10/23/2023		797							797	797			
100075074	ACWORTH	GA		12/01/2021		900							900	900			
100087265	RIDGEFIELD	NJ		10/25/2022		2,316							2,316	2,316			
100047230	SANTA CLARITA	CA		11/20/2020		1,060							1,060	1,060			
100025176	ORLANDO	FL		09/20/2018		899							899	899			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185373	YORKTOWN	VA		12/20/2024		743							743	743			
100136094	PHILADELPHIA	PA		12/18/2023		340							340	340			
100138318	KLAMATH FALLS	OR		12/18/2023		458							458	458			
100169155	LAKELAND	TN		09/27/2024		564							564	564			
100063385	MASTIC BEACH	NY		07/01/2021		924							924	924			
100175935	LONGS	SC		11/14/2024		616							616	616			
100144774	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100161933	HOUSTON	TX		07/31/2024		552							552	552			
100185183	REDFORD	MI		12/20/2024		481							481	481			
100182026	CHESAPEAKE	VA		12/12/2024		612							612	612			
100030961	SAN BERNARDINO	CA		03/29/2019		1,148							1,148	1,148			
100079059	HOUSTON	TX		02/24/2022		1,056							1,056	1,056			
100129553	SHAFTER	CA		09/29/2023		2,944							2,944	2,944			
100179589	DOVER	DE		11/21/2024		572							572	572			
100185322	EAGLE RIVER	AK		12/20/2024		69,220							69,220	69,220			
100083918	ORMOND BEACH	FL		07/12/2022		641							641	641			
100046432	RIVERSIDE	CA		11/25/2020		888							888	888			
100012611	UPPER MARLBORO	MD		05/25/2017		1,044							1,044	1,044			
100174200	AUBURN	PA		10/31/2024		344							344	344			
100134750	GAINESVILLE	FL		10/30/2023		525							525	525			
100045699	SAINT PETERSBURG	FL		11/25/2020		624							624	624			
100164761	NEWBERRY	FL		08/26/2024		2,599							2,599	2,599			
100057757	ALBUQUERQUE	NM		06/30/2021		1,145							1,145	1,145			
100164918	CATSKILL	NY		08/28/2024		501							501	501			
100142407	FRESNO	CA		02/02/2024		522							522	522			
100152682	NORFOLK	VA		05/17/2024		594							594	594			
100109686	CHICAGO	IL		06/16/2023		431							431	431			
100135400	OCEAN ISLE BEACH	NC		11/13/2023		1,000							1,000	1,000			
100170250	SANFORD	NC		10/08/2024		734							734	734			
100151528	LORENA	TX		05/10/2024		798							798	798			
100079858	SAINT AUGUSTINE	FL		04/25/2022		1,399							1,399	1,399			
100169844	WILLIS	TX		09/30/2024		587							587	587			
100147332	S-GRAVENHAGE	NLD		03/27/2024		(83)							(83)		83		83
100048748	WEST PALM BEACH	FL		11/20/2020		925							925	925			
100081226	GALLATIN	TN		03/18/2022		1,223							1,223	1,223			
100082773	ZIERIKZEE	NLD		04/27/2022		(27)							(27)		27		27
100165202	SCHIEDAM	NLD		08/28/2024		(44)							(44)		44		44
100025571	POUGHKEEPSIE	NY		09/20/2018		1,043							1,043	1,043			
100043741	HICKORY	NC		08/13/2020		797							797	797			
100086354	ZALTBOMMEL	NLD		08/29/2022		(67)							(67)		67		67
100030772	BARTLETT	IL		04/09/2019		971							971	971			
100139197	PHOENIX	AZ		12/28/2023		472							472	472			
100088574	SPIJKENISSE	NLD		10/27/2022		(96)							(96)		96		96
100135065	SHERMAN	TX		11/01/2023		569							569	569			
100185141	WEST JORDAN	UT		12/20/2024		1,026							1,026	1,026			
100140169	EAGLE LAKE	FL		01/09/2024		740							740	740			
100046634	GRAND BLANC	MI		11/25/2020		906							906	906			
100119207	CEDAR CITY	UT		07/31/2023		1,235							1,235	1,235			
100161873	PORTSMOUTH	OH		07/31/2024		453							453	453			
100076483	RIO RANCHO	NM		12/21/2021		1,082							1,082	1,082			
100054805	GEISMAR	LA		03/23/2021		1,618							1,618	1,618			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077917	AMSTERDAM	NLD		12/29/2021		(55)							(55)		55		55
100169518	HELLERTOWN	PA		09/30/2024		1,170							1,170	1,170			
100065174	MCKINNEY	TX		07/14/2021		1,226							1,226	1,226			
100152561	HIALEAH	FL		05/17/2024		2,544							2,544	2,544			
100129513	RICHMOND	TX		09/29/2023		3,909							3,909	3,909			
100148588	SEMINOLE	FL		04/12/2024		2,088							2,088	2,088			
100141225	ORLANDO	FL		01/30/2024		954							954	954			
100054198	DETROIT LAKES	MN		03/23/2021		1,451							1,451	1,451			
100136645	STOCKTON	CA		11/22/2023		415							415	415			
100152673	BERKELEY	IL		05/17/2024		521							521	521			
100043112	WARREN	NJ		05/28/2020		2,716							2,716	2,716			
100174215	SOUTH BEND	IN		10/31/2024		734							734	734			
100180893	UNITED KINGDOM	GBR		11/27/2024		40							40		(40)		(40)
100169627	WHITWELL	TN		09/30/2024		570							570	570			
100136413	LARGO	FL		11/20/2023		529							529	529			
100117604	ST. AUGUSTINE	FL		07/20/2023		1,241							1,241	1,241			
100128293	DENTON	TX		09/14/2023		868							868	868			
100129810	KANSAS CITY	MO		09/27/2023		451							451	451			
100156175	CHANDLER	TX		06/20/2024		507							507	507			
100081181	PHOENIX	AZ		03/18/2022		1,308							1,308	1,308			
100071542	LEESBURG	FL		10/14/2021		1,231							1,231	1,231			
100150693	HOMESTEAD	FL		05/06/2024		525							525	525			
100055392	PHILADELPHIA	PA		03/23/2021		965							965	965			
100158647	PENDERGRASS	GA		07/10/2024		772							772	772			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		1,145							1,145	1,145			
100120522	KYLE	TX		08/18/2023		450							450	450			
100133580	FORT MITCHELL	AL		10/23/2023		650							650	650			
100140117	WACO	TX		01/09/2024		898							898	898			
100136375	GILBERT	AZ		11/20/2023		518							518	518			
100165404	VERONA	NJ		08/29/2024		588							588	588			
100065615	LAS VEGAS	NV		07/28/2021		1,123							1,123	1,123			
100061329	KINGSLAND	GA		06/01/2021		1,513							1,513	1,513			
100148348	LOCKHART	TX		04/12/2024		1,069							1,069	1,069			
100080264	BREDA	NLD		02/22/2022		(34)							(34)		34		34
100180208	MIRAMAR BEACH	FL		11/25/2024		557							557	557			
100129706	MADISON	AL		09/29/2023		1,141							1,141	1,141			
100167138	RICHMOND	RI		09/13/2024		451							451	451			
100082779	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(44)							(44)		44		44
100080292	ALPHEN AAN DEN RIJN	NLD		02/22/2022		(68)							(68)		68		68
100148450	MCKINNEY	TX		04/12/2024		800							800	800			
100175173	OCALA	FL		11/05/2024		663							663	663			
100114475	SAN FRANCISCO	CA		06/29/2023		2,322							2,322	2,322			
100082022	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(50)							(50)		50		50
100116971	KISSIMMEE	FL		07/20/2023		1,244							1,244	1,244			
100182302	YUCCA VALLEY	CA		12/12/2024		680							680	680			
100135440	STOCKTON	CA		11/13/2023		568							568	568			
100173337	MAGNOLIA	TX		10/30/2024		782							782	782			
100083358	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(45)							(45)		45		45
100115078	FORT WORTH	TX		07/14/2023		773							773	773			
100065649	DORCHESTER	MA		07/28/2021		1,041							1,041	1,041			
100130009	BLOOMINGBURG	NY		09/27/2023		492							492	492			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100130436	EVANS	CO		09/28/2023		.263							.263	.263			
100171726	CONCORD	NC		10/17/2024		.680							.680	.680			
100166975	KNOXVILLE	TN		09/13/2024		.551							.551	.551			
100067029	CHALFONT	PA		08/02/2021		1,353							1,353	1,353			
100154559	OCALA	FL		06/14/2024		.515							.515	.515			
100062908	RAPID CITY	SD		07/01/2021		1,120							1,120	1,120			
100126425	ALBANY	NY		08/30/2023		.485							.485	.485			
100157538	DORDRECHT	NLD		06/28/2024		(72)							(72)		72		72
100156911	INDIANAPOLIS	IN		06/27/2024		.454							.454	.454			
100091091	LOS ANGELES	CA		01/31/2023		.263							.263	.263			
100133342	LIVE OAK	TX		11/29/2023		.505							.505	.505			
100084415	SARASOTA	FL		08/12/2022		.672							.672	.672			
100135540	PHOENIX	AZ		11/13/2023		.858							.858	.858			
100109826	CHICAGO	IL		06/22/2023		.448							.448	.448			
100147607	LAKE PARK	GA		04/04/2024		.453							.453	.453			
100048374	GLENWOOD	NJ		11/20/2020		.841							.841	.841			
100150736	NEW LONDON	CT		05/06/2024		.594							.594	.594			
100158058	RALEIGH	NC		07/09/2024		.603							.603	.603			
100013272	LYNWOOD	CA		05/25/2017		.681							.681	.681			
100158116	NEW BRAUNFELS	TX		07/09/2024		.614							.614	.614			
100137583	NORMAN	OK		12/08/2023		1,614							1,614	1,614			
100020418	SACRAMENTO	CA		07/27/2018		1,633							1,633	1,633			
100014227	NORTH FALMOUTH	MA		09/22/2017		1,885							1,885	1,885			
100154538	LAKEVILLE	MN		06/14/2024		2,400							2,400	2,400			
100142583	ELIZABETH	NJ		02/08/2024		.594							.594	.594			
100137164	PORT CHARLOTTE	FL		11/28/2023		.519							.519	.519			
100065253	WARRENTON	VA		07/14/2021		1,285							1,285	1,285			
100078567	TILBURG	NLD		01/26/2022		(14)							(14)		14		14
100069466	SHIRLEY	MA		09/01/2021		.890							.890	.890			
100151301	MYRTLE BEACH	SC		05/10/2024		.774							.774	.774			
100057663	VANCOUVER	WA		06/30/2021		1,233							1,233	1,233			
100186580	WINDER	GA		12/30/2024		.862							.862	.862			
100120315	MORROW	GA		08/18/2023		.465							.465	.465			
100180192	PINEHURST	NC		11/25/2024		.614							.614	.614			
100080879	FROSTPROOF	FL		03/10/2022		1,596							1,596	1,596			
100044208	BOWIE	MD		08/19/2020		.526							.526	.526			
100065720	CINCINNATI	OH		07/28/2021		1,000							1,000	1,000			
100090129	LAS VEGAS	NV		01/13/2023		18,161							18,161	18,161			
100131645	PRAIRIE VIEW	TX		10/06/2023		.559							.559	.559			
100028815	WHITE HALL	MD		10/26/2018		.784							.784	.784			
100185979	HOFFMAN ESTATES	IL		12/26/2024		.334							.334	.334			
100156616	HARRISBURG	PA		06/24/2024		.646							.646	.646			
100120410	SAINT LOUIS	MO		08/18/2023		.356							.356	.356			
100076379	SPRING	TX		12/23/2021		.915							.915	.915			
100153628	CASSELBERRY	FL		05/31/2024		5,400							5,400	5,400			
100101532	CONROE	TX		04/26/2023		2,148							2,148	2,148			
100165476	ADDIS	LA		08/29/2024		.567							.567	.567			
100057651	LAS VEGAS	NV		06/30/2021		1,616							1,616	1,616			
100136634	COLLINGSWOOD	NJ		11/22/2023		.419							.419	.419			
100144927	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100117799	GREENVILLE	TX		07/20/2023		.585							.585	.585			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100725	FREDERICKSBURG	VA		04/28/2023		939							939	939			
100076287	MILTON	WA		01/07/2022		1,164							1,164	1,164			
100166397	SAN ANTONIO	TX		10/24/2024		649							649	649			
100086690	PORT ST. LUCIE	FL		09/30/2022		2,291							2,291	2,291			
100168102	ROSHARON	TX		09/20/2024		1,333							1,333	1,333			
100169173	CYPRESS	TX		09/27/2024		606							606	606			
100076084	WALLA WALLA	WA		01/07/2022		1,103							1,103	1,103			
100171863	RICHMOND	TX		10/17/2024		635							635	635			
100136484	KATY	TX		11/20/2023		729							729	729			
100026221	TALLAHASSEE	FL		09/20/2018		871							871	871			
100113375	OXNARD	CA		06/29/2023		752							752	752			
100150722	PRINCETON	TX		05/06/2024		606							606	606			
100090284	MINNEOLA	FL		01/13/2023		375							375	375			
100116641	LEAGUE CITY	TX		07/20/2023		965							965	965			
100151296	FRESNO	TX		05/10/2024		1,559							1,559	1,559			
100186668	NEW BRAUNFELS	TX		12/30/2024		775							775	775			
100121038	HOLLAND	MI		08/30/2023		2,602							2,602	2,602			
100163036	LEVITTOWN	PA		08/13/2024		3,538							3,538	3,538			
100079715	RIVERVIEW	FL		04/25/2022		979							979	979			
100182032	LAKELAND	FL		12/12/2024		683							683	683			
100015804	BALDWIN PARK	CA		02/02/2018		2,135							2,135	2,135			
100116120	LAREDO	TX		07/20/2023		858							858	858			
100129610	NEWBERRY	FL		09/29/2023		654							654	654			
100054799	WALDWICK	NJ		03/23/2021		510							510	510			
100112768	WENTZVILLE	MO		06/29/2023		895							895	895			
100179759	SANFORD	NC		11/21/2024		749							749	749			
100153188	HAMMOND	LA		05/30/2024		524							524	524			
100156194	NORTH CHESTERFIELD	VA		06/20/2024		475							475	475			
100161456	OKLAHOMA CITY	OK		07/30/2024		66,362							66,362	66,362			
100175382	KATY	TX		11/05/2024		2,772							2,772	2,772			
100073557	LIVE OAK	CA		11/19/2021		657							657	657			
100163091	RACINE	WI		08/13/2024		470							470	470			
100024874	FONTANA	CA		09/20/2018		1,109							1,109	1,109			
100182628	MIRACLE	KY		12/12/2024		748							748	748			
100068399	EAST CHICAGO	IN		08/25/2021		1,050							1,050	1,050			
100103148	BARNEGAT	NJ		04/21/2023		544							544	544			
100149375	FRESNO	TX		04/24/2024		780							780	780			
100158067	WEST HAZLETON	PA		07/09/2024		933							933	933			
100043387	SUMMERVILLE	SC		08/13/2020		553							553	553			
100117070	STATEN ISLAND	NY		07/20/2023		483							483	483			
100150548	MINNEAPOLIS	MN		05/03/2024		670							670	670			
100081327	SAN ANTONIO	TX		03/18/2022		1,357							1,357	1,357			
100145350	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100014344	WICHITA	KS		09/27/2017		1,658							1,658	1,658			
100167843	KILLINGLY	CT		09/20/2024		462							462	462			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		463							463	463			
100011884	DEERFIELD BEACH	FL		03/08/2017		1,081							1,081	1,081			
100171957	HAVERTOWN	PA		10/17/2024		628							628	628			
100049606	WHITTIER	CA		11/20/2020		1,861							1,861	1,861			
100185875	FORNEY	TX		12/26/2024		1,521							1,521	1,521			
100184426	ANTIOCH	TN		12/17/2024		381							381	381			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138176	CARTERSVILLE	GA		12/14/2023		419							419	419			
100135768	PHOENIX	AZ		11/10/2023		511							511	511			
100068214	CAPE CORAL	FL		08/25/2021		1,183							1,183	1,183			
100068481	HARLEYSVILLE	PA		08/25/2021		412							412	412			
100137954	NEW ORLEANS	LA		12/13/2023		676							676	676			
100100673	LANHAM	MD		04/28/2023		1,557							1,557	1,557			
100031550	RIVERSIDE	CA		03/29/2019		1,478							1,478	1,478			
100162931	GERMANTOWN	TN		08/12/2024		568							568	568			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		492							492	492			
100143052	SMITHFIELD	NC		02/14/2024		290							290	290			
100102934	SUSSEX	NJ		06/22/2023		399							399	399			
100162688	ANKENY	IA		08/12/2024		1,178							1,178	1,178			
100165438	ARLINGTON	TX		08/29/2024		591							591	591			
100083645	MIDLAND	TX		07/25/2022		503							503	503			
100185137	COACHELLA	CA		12/20/2024		192							192	192			
100047253	WEST PALM BEACH	FL		11/20/2020		4,580							4,580	4,580			
100087278	CHICAGO	IL		10/25/2022		995							995	995			
100028078	VILLA PARK	IL		10/26/2018		822							822	822			
100108093	TAMPA	FL		05/24/2023		486							486	486			
100180369	PALM BEACH GARDENS	FL		11/25/2024		675							675	675			
100181372	APOPKA	FL		12/06/2024		449							449	449			
100158033	BANGOR	ME		07/09/2024		532							532	532			
100084713	BOYNTON BEACH	FL		08/02/2022		659							659	659			
100137798	SENECA FALLS	NY		12/08/2023		1,074							1,074	1,074			
100136946	KATY	TX		11/28/2023		556							556	556			
100115843	AZLE	TX		07/20/2023		1,029							1,029	1,029			
3310073211	OCALA	FL		04/12/2024		62,666							62,666	62,666			
100029478	LAS VEGAS	NV		10/26/2018		1,389							1,389	1,389			
100132563	CLEARWATER	FL		11/03/2023		596							596	596			
100066879	SHELTON	WA		08/02/2021		1,462							1,462	1,462			
100081444	LAS VEGAS	NV		03/18/2022		1,278							1,278	1,278			
100172398	FOLEY	AL		10/23/2024		957							957	957			
100140114	COLUMBIA	TN		01/09/2024		723							723	723			
100067594	SAN ANTONIO	TX		09/23/2021		1,059							1,059	1,059			
100054697	MIDDLETOWN	DE		03/23/2021		291							291	291			
100060220	HACKETTSTOWN	NJ		06/25/2021		1,101							1,101	1,101			
100013347	SACRAMENTO	CA		05/25/2017		911							911	911			
100065495	CHOWCHILLA	CA		07/28/2021		1,238							1,238	1,238			
100165175	S-GRAVENHAGE	NLD		08/28/2024		(30)							(30)		30		30
100031628	VAN NUYS	CA		03/29/2019		959							959	959			
100117850	ORLANDO	FL		07/20/2023		551							551	551			
100163160	DENISON	TX		08/13/2024		546							546	546			
100111948	WINTER GARDEN	FL		06/29/2023		1,212							1,212	1,212			
100080819	KISSIMMEE	FL		03/15/2022		768							768	768			
100145432	UNITED KINGDOM	GBR		03/12/2024		1,225							1,225	1,277	51		51
100136501	WAKE FOREST	NC		11/20/2023		670							670	670			
100167076	PALM COAST	FL		09/13/2024		566							566	566			
100091447	SEBRING	FL		02/22/2023		778							778	778			
100067492	WILMINGTON	DE		09/23/2021		1,079							1,079	1,079			
100185877	PHOENIX	AZ		12/26/2024		1,293							1,293	1,293			
100028521	NORTH PORT	FL		10/26/2018		766							766	766			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100091156	REPUBLIC	MO		01/31/2023		734							734	734			
100168004	EL PASO	TX		09/20/2024		3,592							3,592	3,592			
100120113	SHERMAN	TX		08/11/2023		770							770	770			
100168266	ALBUQUERQUE	NM		09/20/2024		2,883							2,883	2,883			
100170435	GREENVILLE	SC		10/09/2024		405							405	405			
100017253	ANNAPOLIS	MD		04/26/2018		6,119							6,119	6,119			
100117666	HESPERIA	CA		07/20/2023		367							367	367			
100172797	ANDERSON	SC		12/06/2024		545							545	545			
100166154	ROSENBERG	TX		09/09/2024		711							711	711			
100119981	NORTH WALES	PA		08/11/2023		709							709	709			
100149841	SAN ANTONIO	TX		04/29/2024		313							313	313			
100091866	LAREDO	TX		01/30/2023		243							243	243			
100031635	BRENTWOOD	CA		03/29/2019		1,284							1,284	1,284			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		2,614							2,614	2,614			
100168328	LIVONIA	MI		09/20/2024		3,552							3,552	3,552			
100057975	ANNAPOLIS	MD		06/30/2021		1,094							1,094	1,094			
100025737	SAN DIEGO	CA		09/20/2018		1,617							1,617	1,617			
100115368	PALM COAST	FL		07/17/2023		7,270							7,270	7,270			
100156236	PANAMA CITY	FL		06/20/2024		4,000							4,000	4,000			
100147433	PALM BAY	FL		04/03/2024		486							486	486			
100179682	FRESNO	TX		11/21/2024		2,227							2,227	2,227			
100110255	NEWARK	NJ		06/30/2023		652							652	652			
100175497	FAYETTEVILLE	GA		12/23/2024		471							471	471			
100160059	MOUNT HOLLY	NC		07/17/2024		5,861							5,861	5,861			
100012939	OAK HILLS	CA		05/25/2017		504							504	504			
100053407	STERLING	VA		03/23/2021		3,027							3,027	3,027			
100086520	CHICAGO	IL		09/30/2022		542							542	542			
100159358	OKLAHOMA CITY	OK		07/15/2024		754							754	754			
100088260	BALTIMORE	MD		10/17/2022		598							598	598			
100171519	AUBURN	AL		10/16/2024		605							605	605			
100028248	WEST BROOKFIELD	MA		10/26/2018		1,199							1,199	1,199			
100167919	LAWTON	OK		09/20/2024		600							600	600			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		678							678	678			
100160491	WILMINGTON	NC		07/19/2024		453							453	453			
100100745	BEL AIR	MD		04/28/2023		1,805							1,805	1,805			
100109947	BERLIN	NJ		06/22/2023		535							535	535			
100152514	GROVETOWN	GA		05/17/2024		2,169							2,169	2,169			
100167653	GALLATIN	TN		09/19/2024		1,239							1,239	1,239			
100159390	PENDERGRASS	GA		07/15/2024		2,322							2,322	2,322			
100150969	TUSCALOOSA	AL		05/08/2024		770							770	770			
100160038	TUCSON	AZ		07/17/2024		521							521	521			
100080800	SOUTHINGTON	CT		03/15/2022		1,207							1,207	1,207			
100137755	LAKEHURST	NJ		12/08/2023		15,488							15,488	15,488			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		573							573	573			
100180454	VISALIA	CA		11/25/2024		716							716	716			
100076303	CAPE CORAL	FL		01/07/2022		1,781							1,781	1,781			
100140176	POWDER SPRINGS	GA		01/11/2024		291							291	291			
100128052	SPRINGFIELD	TN		09/08/2023		725							725	725			
100156867	GASTONIA	NC		06/27/2024		486							486	486			
100173793	CONYERS	GA		10/30/2024		591							591	591			
100169506	AURORA	IL		09/30/2024		865							865	865			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065099	PITTSBORO	NC		07/14/2021		1,180							1,180	1,180			
100162537	OLATHE	KS		08/12/2024		6,443							6,443	6,443			
100028930	LOS ANGELES	CA		10/26/2018		1,523							1,523	1,523			
100163414	OVIEDO	FL		09/27/2024		483							483	483			
100067094	WEST BOYLSTON	MA		08/02/2021		865							865	865			
100064917	DALLAS	TX		07/14/2021		1,106							1,106	1,106			
100139115	FORNEY	TX		12/28/2023		447							447	447			
100139135	UPPER MARLBORO	MD		12/28/2023		412							412	412			
100141030	SAN ANTONIO	TX		02/20/2024		503							503	503			
100160613	AUSTIN	TX		07/19/2024		551							551	551			
100175272	OCALA	FL		11/05/2024		727							727	727			
100054446	MC DONALD	PA		03/23/2021		838							838	838			
100176142	TEXAS CITY	TX		12/20/2024		836							836	836			
100081445	FREDERICKSBURG	VA		03/18/2022		1,379							1,379	1,379			
100141183	STATESVILLE	NC		01/30/2024		472							472	472			
100116478	KISSIMMEE	FL		07/20/2023		1,055							1,055	1,055			
100026547	LANCASTER	CA		09/26/2018		673							673	673			
100112492	JAMAICA	NY		06/29/2023		963							963	963			
100066889	NEW PORT RICHEY	FL		08/02/2021		1,311							1,311	1,311			
100153422	MOORESVILLE	IN		05/30/2024		455							455	455			
100088129	SWEET HOME	OR		10/25/2022		460							460	460			
100116753	ROUND ROCK	TX		07/20/2023		2,081							2,081	2,081			
100129652	CINCINNATI	OH		09/29/2023		666							666	666			
100112302	ODENTON	MD		06/29/2023		1,259							1,259	1,259			
100079909	BOLINGBROOK	IL		04/25/2022		858							858	858			
100144549	WICHITA	KS		04/26/2024		553							553	553			
100013776	APOLLO BEACH	FL		05/25/2017		926							926	926			
100148295	MERCHANTVILLE	NJ		04/12/2024		595							595	595			
100161484	FORT WORTH	TX		07/30/2024		500							500	500			
100057888	CHANDLER	AZ		06/30/2021		1,102							1,102	1,102			
100113846	PLAINVILLE	CT		06/29/2023		1,540							1,540	1,540			
100065378	RALEIGH	NC		07/28/2021		1,149							1,149	1,149			
100027934	TUSTIN	CA		10/26/2018		1,259							1,259	1,259			
100071126	BALTIMORE	MD		10/01/2021		916							916	916			
100045101	PALM HARBOR	FL		11/19/2020		1,383							1,383	1,383			
100149161	HYANNIS	MA		04/22/2024		403							403	403			
100184601	CERRITOS	CA		12/17/2024		1,184							1,184	1,184			
100030745	CHULA VISTA	CA		04/09/2019		804							804	804			
100091632	LEVERETT	MA		03/07/2023		521							521	521			
100159243	CHARLOTTE	NC		07/15/2024		842							842	842			
100135468	KAUFMAN	TX		11/13/2023		1,024							1,024	1,024			
100054424	STATEN ISLAND	NY		03/23/2021		1,605							1,605	1,605			
100108157	BRISTOL	CT		05/24/2023		1,349							1,349	1,349			
100024610	SPRING VALLEY	NY		09/20/2018		1,048							1,048	1,048			
100128092	PORTLAND	TN		09/08/2023		913							913	913			
100145137	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100176030	MOUNT WOLF	PA		12/20/2024		478							478	478			
100071605	CASHION	OK		10/14/2021		1,102							1,102	1,102			
100158704	MONTGOMERY	AL		07/10/2024		2,597							2,597	2,597			
100158776	ALEXANDRIA	VA		07/10/2024		597							597	597			
100180703	BEDFORD	TX		11/26/2024		492							492	492			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061477	COLUMBIA	TN		06/01/2021		1,819							1,819	1,819			
100067669	WOODSTOCK	GA		09/23/2021		3,479							3,479	3,479			
100064242	GROVELAND	FL		07/01/2021		1,506							1,506	1,506			
100060299	LEHI	UT		06/25/2021		1,209							1,209	1,209			
100055918	BALTIMORE	MD		03/26/2021		1,255							1,255	1,255			
100153173	NEWARK	DE		05/30/2024		736							736	736			
100148434	FLORESVILLE	TX		04/12/2024		836							836	836			
100181984	PHILADELPHIA	PA		12/12/2024		615							615	615			
100151756	ROSCOE	IL		05/10/2024		383							383	383			
100071533	HUNTSVILLE	TX		10/14/2021		1,132							1,132	1,132			
100164910	DOVER	DE		08/28/2024		497							497	497			
100168066	CLARKDALE	AZ		09/20/2024		1,323							1,323	1,323			
100165396	HEDGESVILLE	WV		08/29/2024		498							498	498			
100084317	GRONINGEN	NLD		06/30/2022		(71)							(71)		71		71
100121004	LAKEVILLE	PA		08/30/2023		7,540							7,540	7,599		59	59
100158112	PHILADELPHIA	PA		07/09/2024		612							612	612			
100171488	PROSPER	TX		10/16/2024		2,656							2,656	2,656			
100136016	HOUSTON	TX		11/16/2023		347							347	347			
100120851	FORT MYERS	FL		08/25/2023		541							541	541			
100133821	LAKELAND	FL		10/20/2023		582							582	582			
100049026	MIAMI	FL		11/20/2020		990							990	990			
100031603	HAWTHORNE	CA		03/29/2019		1,106							1,106	1,106			
100112720	FOLSOM	CA		06/29/2023		1,365							1,365	1,365			
100159824	PROSPERITY	SC		07/17/2024		2,109							2,109	2,109			
100172324	SOMERSET	NJ		10/21/2024		594							594	594			
100061483	BAYFIELD	CO		06/01/2021		1,407							1,407	1,407			
100088071	RIDGECREST	CA		10/25/2022		538							538	538			
100011666	WAYNESBORO	PA		03/08/2017		944							944	944			
100174001	ATLANTA	GA		10/31/2024		415							415	415			
100169235	PHILADELPHIA	PA		09/27/2024		494							494	494			
100115136	PORT JERVIS	NY		07/17/2023		691							691	691			
100113453	SAINT BONIFACIUS	MN		06/29/2023		3,427							3,427	3,427			
100112373	FISHKILL	NY		06/29/2023		1,515							1,515	1,515			
100147550	JACKSONVILLE	FL		04/03/2024		369							369	369			
100128349	DECATUR	GA		09/14/2023		623							623	623			
100026567	MORENO VALLEY	CA		09/26/2018		634							634	634			
100133739	WIMBERLEY	TX		10/23/2023		53,617							53,617	53,891		273	273
100057704	HENDERSON	NV		06/30/2021		1,177							1,177	1,177			
100114846	SAN ANTONIO	TX		07/10/2023		551							551	551			
100110621	RIO RANCHO	NM		06/30/2023		768							768	768			
100068360	VISALIA	CA		08/25/2021		1,118							1,118	1,118			
100029060	CAPE CORAL	FL		10/26/2018		1,047							1,047	1,047			
100180209	CYPRESS	TX		11/25/2024		677							677	677			
100045339	ANTELOPE	CA		11/25/2020		712							712	712			
100120649	WESTMINSTER	MD		08/24/2023		728							728	728			
100160093	VERO BEACH	FL		07/17/2024		701							701	701			
100153924	NORTH PORT	FL		06/05/2024		528							528	528			
100161452	FORNEY	TX		07/30/2024		739							739	739			
100067951	OAKDALE	MN		09/23/2021		1,210							1,210	1,210			
100116843	SPRINGVILLE	UT		07/20/2023		1,391							1,391	1,391			
100067747	ROUND ROCK	TX		09/23/2021		1,065							1,065	1,065			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141232	HOUSTON	TX		01/30/2024		370							370	370			
100146664	VILLAS	NJ		03/20/2024		369							369	369			
100142692	OCALA	FL		02/08/2024		3,303							3,303	3,303			
100010885	KISSIMMEE	FL		12/23/2016		1,022							1,022	1,022			
100166334	AURORA	CO		10/24/2024		29,639							29,639	29,639			
100160148	DETROIT	MI		07/17/2024		504							504	504			
100158422	DECATUR	AL		07/10/2024		525							525	525			
100049622	FLORISSANT	MO		11/20/2020		822							822	822			
100013389	GLENDALE	AZ		05/25/2017		20							20	20			
100120135	DAWSONVILLE	GA		08/11/2023		2,569							2,569	2,569			
100065396	MINNEAPOLIS	MN		07/28/2021		1,258							1,258	1,258			
100047604	ATLANTA	GA		11/20/2020		1,417							1,417	1,417			
100038835	DUBLIN	IRL		09/27/2019		160							160	(2,294)	(160)	(2,294)	(2,454)
100100662	EAST ORANGE	NJ		04/28/2023		671							671	671			
100048879	LAS VEGAS	NV		11/20/2020		816							816	816			
100137729	DENVER	CO		12/08/2023		23,232							23,232	23,232			
100119496	LAWRENCEVILLE	GA		07/28/2023		607							607	607			
100168200	ROCKY FACE	GA		09/20/2024		1,231							1,231	1,231			
100055890	BIG BEAR LAKE	CA		03/26/2021		1,273							1,273	1,273			
100076120	AVON	IN		01/07/2022		987							987	987			
100082926	MESQUITE	TX		05/17/2022		492							492	492			
100161523	THOUSAND OAKS	CA		07/30/2024		882							882	882			
100109628	WIMAUMA	FL		06/14/2023		534							534	534			
100166984	BULLARD	TX		09/13/2024		506							506	506			
100144920	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100088889	HOUSTON	TX		11/15/2022		7,579							7,579	7,579			
100019835	BELLFLOWER	CA		07/30/2018		1,754							1,754	1,754			
100167909	ASHLAND	NH		09/20/2024		427							427	427			
100148369	NEW BRAUNFELS	TX		04/12/2024		463							463	463			
100141182	STATESVILLE	NC		01/30/2024		471							471	471			
100049607	SANTA FE	NM		11/20/2020		697							697	697			
100164909	DOVER	DE		08/28/2024		497							497	497			
100181899	CEDARVILLE	OH		12/12/2024		629							629	629			
100137941	RALEIGH	NC		12/13/2023		595							595	595			
100089774	CAPE CORAL	FL		12/02/2022		422							422	422			
100100962	MESA	AZ		04/28/2023		1,372							1,372	1,372			
100135727	FORT WORTH	TX		11/10/2023		698							698	698			
100090063	ORLANDO	FL		01/13/2023		1,193							1,193	1,193			
100174592	ALVARADO	TX		10/31/2024		162							162	162			
100054281	ANSONIA	CT		03/23/2021		576							576	576			
100147393	TRANQUILLITY	CA		05/08/2024		313							313	313			
100101092	TANNERSVILLE	PA		04/28/2023		930							930	930			
100109735	FAIRVIEW	NJ		06/16/2023		560							560	560			
100028279	LOS ANGELES	CA		10/26/2018		1,247							1,247	1,247			
100087975	ROANOKE	VA		10/25/2022		616							616	616			
100065270	CHANDLER	AZ		07/28/2021		1,215							1,215	1,215			
100025226	PHOENIX	AZ		09/20/2018		1,131							1,131	1,131			
100141238	VIRGINIA BEACH	VA		01/30/2024		438							438	438			
100164118	HUMBLE	TX		08/21/2024		675							675	675			
100139589	OCALA	FL		12/28/2023		562							562	562			
100011785	JERSEY CITY	NJ		03/08/2017		705							705	705			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100147753	LAS VEGAS	NV		04/08/2024		528							528	528			
100017876	PASADENA	CA		05/30/2018		1,750							1,750	1,750			
100178294	SEASIDE HEIGHTS	NJ		11/19/2024		525							525	525			
100082039	ROTTERDAM	NLD		03/30/2022		(18)							(18)		18		18
100168329	SPLENDORA	TX		09/20/2024		1,196							1,196	1,196			
100182324	LAKEWOOD RANCH	FL		12/12/2024		737							737	737			
100071810	GREENVILLE	SC		10/14/2021		724							724	724			
100174385	IDAHO SPRINGS	CO		10/31/2024		577							577	577			
100112179	FAYETTEVILLE	GA		06/29/2023		493							493	493			
100161090	NEW BRAUNFELS	TX		07/24/2024		796							796	796			
100152564	FRIDLEY	MN		05/17/2024		21,505							21,505	21,505			
100028843	PORT ORANGE	FL		10/26/2018		943							943	943			
100162690	SURF CITY	NC		08/12/2024		606							606	606			
100117276	ROSENBERG	TX		07/20/2023		909							909	909			
100013308	SAINT CLOUD	FL		05/25/2017		673							673	673			
100156963	UNITED KINGDOM	GBR		06/27/2024		(1)							(1)		1		1
100065560	PFLUGERVILLE	TX		07/28/2021		1,174							1,174	1,174			
100030819	HAVERTOWN	PA		04/09/2019		619							619	619			
100044141	EL CENTRO	CA		08/19/2020		967							967	967			
100165408	PITTSBURGH	PA		08/29/2024		513							513	513			
100065683	LEXINGTON	SC		07/28/2021		10,754							10,754	10,754			
100168300	BAKERSFIELD	CA		09/20/2024		2,398							2,398	2,398			
100147674	JOLIET	IL		04/04/2024		707							707	707			
100020361	OAKLAND	CA		07/27/2018		2,186							2,186	2,186			
100076817	CHEYENNE	WY		12/27/2021		951							951	951			
100136263	TONEY	AL		11/20/2023		505							505	505			
100135894	DALLAS	TX		11/13/2023		503							503	503			
100120753	HUTTO	TX		08/25/2023		11,871							11,871	11,871			
100113452	BAYSIDE	NY		06/29/2023		1,684							1,684	1,684			
100136786	KINGSTON	NY		11/27/2023		455							455	455			
100163035	TUCSON	AZ		08/13/2024		4,730							4,730	4,730			
100135880	MARIETTA	GA		11/13/2023		338							338	338			
100179861	PALM COAST	FL		11/22/2024		598							598	598			
100115095	GEORGETOWN	TX		07/14/2023		624							624	624			
100137338	MIAMI BEACH	FL		12/01/2023		256							256	256			
100025576	PERTH AMBOY	NJ		09/20/2018		1,121							1,121	1,121			
100168613	CRYSTAL BEACH	TX		09/25/2024		53,134							53,134	53,134			
100031451	FAIRFIELD	CA		03/29/2019		1,453							1,453	1,453			
100102902	SUFFERN	NY		06/22/2023		444							444	444			
100000303	LA PUENTE	CA		09/27/2016		5,314							5,314	5,314			
100145834	FERNANDINA BEACH	FL		03/15/2024		1,147							1,147	1,147			
100138909	FRESNO	CA		12/21/2023		914							914	914			
100081094	OAKLAND	MD		03/18/2022		885							885	885			
100088272	ORLANDO	FL		10/17/2022		976							976	976			
100092014	CHICAGO	IL		02/09/2023		546							546	546			
100158539	AURORA	IL		07/10/2024		420							420	420			
100119808	EAST CHICAGO	IN		08/08/2023		509							509	509			
100179731	OWENS CROSS ROADS	AL		11/21/2024		754							754	754			
100114669	BALTIMORE	MD		06/29/2023		1,053							1,053	1,053			
100091263	BIG BEAR CITY	CA		01/31/2023		1,399							1,399	1,399			
100079266	DECATUR	GA		02/28/2022		919							919	919			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100031354	WYANDANCH	NY		03/29/2019		1,233							1,233	1,233			
100047276	JAMAICA	NY		11/20/2020		546							546	546			
100185562	COLUMBIA	TN		12/20/2024		455							455	455			
100141615	ARABI	LA		01/30/2024		406							406	406			
100100871	COLLEGE PARK	MD		04/28/2023		2,289							2,289	2,289			
100148240	PENDERGRASS	GA		04/12/2024		659							659	659			
100119390	MESQUITE	TX		07/31/2023		1,018							1,018	1,018			
100000372	BONNEY LAKE	WA		09/27/2016		633							633	633			
100173615	DORDRECHT	NLD		10/29/2024		(67)							(67)		67		67
100135113	NEWPORT NEWS	VA		11/01/2023		2,574							2,574	2,574			
100134727	JAMISON	PA		10/30/2023		14,180							14,180	14,180			
100057966	SAVANNAH	GA		06/30/2021		1,121							1,121	1,121			
100139705	UNITED KINGDOM	GBR		12/18/2023		4,838						(4,837)	1		(1)		(1)
100135456	SURF CITY	NC		11/13/2023		804							804	804			
100137560	ROCK STREAM	NY		12/08/2023		597							597	597			
100138858	SPRINGFIELD	MA		12/21/2023		2,287							2,287	2,287			
100088104	LOWELL	MA		10/25/2022		652							652	652			
100071668	HAMPTON	GA		10/14/2021		1,137							1,137	1,137			
100038682	DUBLIN	IRL		09/27/2019		745							745	802	56	2	58
100133479	FRIENDSWOOD	TX		10/19/2023		1,255							1,255	1,255			
100024634	MIAMI	FL		09/20/2018		1,011							1,011	1,011			
100027804	TACOMA	WA		10/26/2018		773							773	773			
100109356	FAIRFAX	VA		06/12/2023		619							619	619			
100154193	POMPANO BEACH	FL		07/11/2024		513							513	513			
100179730	SAN ANTONIO	TX		11/21/2024		827							827	827			
100055066	GANSEVOORT	NY		03/23/2021		2,114							2,114	2,114			
100012905	WOODLAND	CA		05/25/2017		910							910	910			
100182241	GEORGETOWN	TX		12/12/2024		939							939	939			
100163149	COLLEGE STATION	TX		08/13/2024		875							875	875			
100158149	RIVERVIEW	FL		07/09/2024		577							577	577			
100060279	HOUSTON	TX		06/25/2021		1,172							1,172	1,172			
100103316	MCALLEN	TX		04/28/2023		459							459	459			
100100628	COLORADO SPRINGS	CO		04/27/2023		434							434	434			
100054026	VAIL	AZ		03/23/2021		893							893	893			
100143046	BRUNSWICK	GA		02/14/2024		445							445	445			
100048411	SOUTHFIELD	MI		11/20/2020		780							780	780			
100071769	NEPTUNE	NJ		10/14/2021		1,111							1,111	1,111			
100065465	AUSTIN	TX		07/28/2021		1,188							1,188	1,188			
100128427	JOHNSON CITY	TN		09/15/2023		452							452	452			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		23,827							23,827	23,827			
100047239	BRIGHTON	MI		11/20/2020		891							891	891			
100151789	SEWELL	NJ		05/10/2024		395							395	395			
100162923	OLD BRIDGE	NJ		08/12/2024		27,992							27,992	27,992			
100038446	KILDARE	IRL		09/27/2019		1,796							1,796	2,049	188	65	253
100043332	WASHINGTON	DC		08/13/2020		786							786	786			
100065669	CICERO	IL		07/28/2021		1,111							1,111	1,111			
100142365	NAPLES	FL		03/15/2024		936							936	936			
100181901	NEWARK	DE		12/12/2024		600							600	600			
100172283	STOW	OH		10/21/2024		538							538	538			
100127531	DAVENPORT	FL		09/08/2023		1,021							1,021	1,021			
100181202	WOODSTOCK	GA		12/06/2024		5,732							5,732	5,732			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081393	BROOKLYN CENTER	MN		03/18/2022		1,168							1,168	1,168			
100147866	ROSENBERG	TX		04/08/2024		776							776	776			
100133811	STROUDSBURG	PA		10/20/2023		386							386	386			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		514							514	514			
100179912	ROSHARON	TX		11/25/2024		6,106							6,106	6,180		73	73
100138325	TUCSON	AZ		12/18/2023		563							563	563			
100064965	KISSIMMEE	FL		07/14/2021		1,141							1,141	1,141			
100136305	KATY	TX		11/20/2023		819							819	819			
100115084	PRINCETON	TX		07/14/2023		637							637	637			
100149659	WESTMONT	IL		04/26/2024		470							470	470			
100156422	CLARKSVILLE	TN		06/24/2024		523							523	523			
100180299	GERMANTOWN	MD		11/25/2024		605							605	605			
100025844	SANTA MARIA	CA		09/20/2018		1,212							1,212	1,212			
100136812	PAULSBORO	NJ		11/27/2023		505							505	505			
100151213	NORTH CHARLESTON	SC		05/10/2024		41,211							41,211	41,356		145	145
100112727	ANTIOCH	CA		06/29/2023		1,185							1,185	1,185			
100179753	HOUSTON	TX		11/21/2024		748							748	748			
100067662	NEWARK	NJ		09/23/2021		1,134							1,134	1,134			
100076848	LOGANVILLE	GA		01/10/2022		1,076							1,076	1,076			
100103515	LITHIA SPRINGS	GA		05/08/2023		2,161							2,161	2,161			
100139490	TWIN FALLS	ID		12/28/2023		1,500							1,500	1,500			
100181232	COLBERT	GA		12/06/2024		415							415	415			
100138365	PATTERSON	NY		12/18/2023		375							375	375			
100071650	SACRAMENTO	CA		10/14/2021		1,245							1,245	1,245			
100038484	DUBLIN	IRL		09/27/2019		110							110	(1,291)	(21)	(1,380)	(1,401)
100144382	CLERMONT	FL		03/07/2024		12,190							12,190	12,190			
100140212	DURHAM	NC		01/11/2024		319							319	319			
100076175	MINNEAPOLIS	MN		01/07/2022		1,198							1,198	1,198			
100149687	YOUNGSVILLE	NC		04/26/2024		616							616	616			
100169657	MC KEES ROCKS	PA		09/30/2024		485							485	485			
100118968	DEARBORN	MI		07/27/2023		393							393	393			
100078905	MADISON	AL		02/24/2022		1,217							1,217	1,217			
100110279	RENTON	WA		06/30/2023		745							745	745			
100153412	TINLEY PARK	IL		05/30/2024		434							434	434			
100030793	JAMAICA	NY		04/09/2019		1,371							1,371	1,371			
100028648	BARCLAY	MD		10/26/2018		1,282							1,282	1,282			
100143595	BROWNS MILLS	NJ		02/21/2024		506							506	506			
100169662	BELLEVUE	NE		09/30/2024		378							378	378			
100180511	SARASOTA	FL		11/26/2024		620							620	620			
100071732	SHREVEPORT	LA		10/14/2021		1,140							1,140	1,140			
100023517	BERWYN	PA		09/04/2018		1,699							1,699	1,699			
100169481	CARY	NC		09/30/2024		990							990	990			
100160132	LAKE WALES	FL		07/17/2024		577							577	577			
100065344	BATON ROUGE	LA		07/28/2021		1,076							1,076	1,076			
100179732	CONWAY	SC		11/21/2024		752							752	752			
100141296	WESTERVILLE	OH		01/30/2024		497							497	497			
100152683	TAMPA	FL		05/17/2024		580							580	580			
100139693	UNITED KINGDOM	GBR		12/18/2023		(17)							(17)		17		17
100163228	BAKERSFIELD	CA		08/13/2024		474							474	474			
100081066	MIAMI	FL		03/18/2022		3,110							3,110	3,110			
100119643	WESTCHESTER	IL		08/04/2023		939							939	939			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156877	PHILADELPHIA	PA		06/27/2024		461							461	461			
100162912	PERRY HALL	MD		08/12/2024		457							457	457			
100159328	BAXTER	TN		07/15/2024		1,367							1,367	1,367			
100162528	VIRGINIA BEACH	VA		08/12/2024		512							512	512			
100030901	TAHOE VISTA	CA		04/09/2019		3,969							3,969	3,969			
100089970	KATY	TX		01/26/2023		763							763	763			
100121030	MUSTANG	OK		08/30/2023		660							660	660			
100142081	DORAL	FL		02/29/2024		263							263	263			
100155252	MILLERSVILLE	MD		07/19/2024		582							582	582			
100012674	MIAMI	FL		05/25/2017		1,329							1,329	1,329			
100132382	FORT MOHAVE	AZ		11/03/2023		578							578	578			
100113391	DUNEDIN	FL		06/29/2023		2,217							2,217	2,217			
100136583	CORPUS CHRISTI	TX		11/22/2023		494							494	494			
100180894	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100071646	SARASOTA	FL		10/14/2021		1,240							1,240	1,240			
100163108	WEST CHESTER	PA		08/13/2024		505							505	505			
100169507	VENICE	FL		09/30/2024		977							977	977			
100143799	MANCHESTER	CT		02/28/2024		3,705							3,705	3,705			
100153580	UNITED KINGDOM	GBR		05/29/2024		(5)							(5)		5		5
100103209	ORLANDO	FL		04/21/2023		493							493	493			
100031738	ROSEDALE	NY		03/29/2019		1,883							1,883	1,883			
100060633	ATLANTA	GA		06/01/2021		1,122							1,122	1,122			
100139408	WOODBOURNE	NY		12/28/2023		587							587	587			
100135475	MYRTLE BEACH	SC		11/13/2023		795							795	795			
100026533	RIALTO	CA		09/26/2018		806							806	806			
100116637	CLARKSVILLE	TN		07/20/2023		1,457							1,457	1,457			
100086791	EL PASO	TX		10/04/2022		622							622	622			
100068453	CASA GRANDE	AZ		08/25/2021		1,121							1,121	1,121			
100013287	LEVITTOWN	PA		05/25/2017		1,051							1,051	1,051			
100158045	BLACKWOOD	NJ		07/09/2024		537							537	537			
100180225	KATY	TX		11/25/2024		598							598	598			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		452							452	452			
100161451	KYLE	TX		07/30/2024		1,762							1,762	1,762			
100141343	PEACHTREE CORNERS	GA		01/30/2024		439							439	439			
100167836	ELLENWOOD	GA		09/20/2024		605							605	605			
100071873	SIGNAL HILL	CA		10/14/2021		733							733	733			
100170077	SHOREWOOD	IL		10/08/2024		537							537	537			
100048979	MIAMI	FL		11/20/2020		828							828	828			
100024177	BRYN MAWR	PA		09/20/2018		1,516							1,516	1,516			
100100968	BALTIMORE	MD		04/28/2023		1,998							1,998	1,998			
100126691	HARTSDALE	NY		08/30/2023		2,716							2,716	2,716			
100043375	FELTON	CA		08/13/2020		3,124							3,124	3,124			
100172774	FORT WORTH	TX		12/06/2024		368							368	368			
100102573	CONROE	TX		06/07/2023		423							423	423			
100087065	SAN DIEGO	CA		11/04/2022		489							489	489			
100157721	SUGAR LAND	TX		06/28/2024		384							384	384			
100065645	ASHLAND	VA		07/28/2021		1,918							1,918	1,918			
100182124	JACKSONVILLE	FL		12/12/2024		1,266							1,266	1,266			
100074952	NATIONAL CITY	CA		12/01/2021		1,264							1,264	1,264			
100057717	LAWRENCEVILLE	GA		06/30/2021		2,265							2,265	2,265			
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		(58)							(58)		58		58

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165413	NORMAL	IL		08/29/2024		507							507	507			
100087475	LOS LUNAS	NM		10/25/2022		713							713	713			
100116260	HONEOYE FALLS	NY		07/20/2023		1,536							1,536	1,536			
100154809	LIVONIA	MI		07/19/2024		334							334	334			
100133126	HOUSTON	TX		11/29/2023		1,003							1,003	1,003			
100081220	CANTON	NC		03/18/2022		1,253							1,253	1,253			
100133426	NEWARK	DE		10/19/2023		477							477	477			
100144629	KANNAPOLIS	NC		03/13/2024		1,070							1,070	1,070			
100163034	BRUNSWICK	OH		08/13/2024		464							464	464			
100078899	BALTIMORE	MD		02/24/2022		1,071							1,071	1,071			
100100793	MATTHEWS	NC		04/28/2023		779							779	779			
100129942	PHILADELPHIA	PA		09/27/2023		515							515	515			
100154723	NORTHRIDGE	CA		07/19/2024		643							643	643			
100119388	DAPHNE	AL		07/31/2023		861							861	861			
100148120	ANNA	TX		04/10/2024		1,166							1,166	1,166			
100081214	PEOTONE	IL		03/18/2022		1,296							1,296	1,296			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		491							491	491			
100152568	HAGERSTOWN	MD		05/17/2024		544							544	544			
100134917	GREENSBORO	NC		10/30/2023		457							457	457			
100161045	HIGHLAND	IN		07/24/2024		510							510	510			
100070483	ELKINS PARK	PA		09/23/2021		1,037							1,037	1,037			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		1,083							1,083	1,083			
100100408	RIVERSIDE	CA		04/27/2023		1,139							1,139	1,139			
100116079	EDGARTOWN	MA		07/20/2023		2,635							2,635	2,635			
100099924	YUMA	AZ		03/28/2023		531							531	531			
100143069	CORNELIUS	NC		02/14/2024		407							407	407			
100181928	FALLING WATERS	WV		12/12/2024		596							596	596			
100128392	HOBART	IN		09/15/2023		319							319	319			
100156086	BENSON	NC		06/18/2024		4							4	4			
100169424	STOCKTON	CA		09/30/2024		528							528	528			
100136847	YOUNGSVILLE	NC		11/27/2023		2,661							2,661	2,661			
100060058	CHINO VALLEY	AZ		06/25/2021		1,314							1,314	1,314			
100151487	SPRING	TX		05/10/2024		604							604	604			
100173194	GRETNA	NE		10/30/2024		569							569	569			
100152896	BAKERSFIELD	CA		05/22/2024		459							459	459			
100171450	NORCROSS	GA		10/16/2024		631							631	631			
100115470	ELKRIDGE	MD		07/17/2023		619							619	619			
100147349	SAN ANTONIO	FL		05/08/2024		1,361							1,361	1,361			
100047515	MCDONOUGH	GA		11/20/2020		1,197							1,197	1,197			
100063034	LAWRENCE	MA		07/01/2021		2,275							2,275	2,275			
100115075	PRINCETON	TX		07/14/2023		613							613	613			
100031438	NORTH BERGEN	NJ		03/29/2019		962							962	962			
100169369	LAS VEGAS	NV		09/27/2024		1,388							1,388	1,388			
100153492	PHILADELPHIA	PA		05/30/2024		438							438	438			
100149381	COLLEGE STATION	TX		04/24/2024		657							657	657			
100147484	PALATINE	IL		04/03/2024		2,722							2,722	2,722			
100165394	AYLETT	VA		08/29/2024		518							518	518			
100100874	TAMPA	FL		04/28/2023		1,006							1,006	1,006			
100152421	LAND O LAKES	FL		05/17/2024		1,473							1,473	1,473			
100046516	ENFIELD	CT		11/25/2020		642							642	642			
100115034	FLORIDA CITY	FL		07/14/2023		569							569	569			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078920	HARPERS FERRY	WV		02/24/2022		1,214							1,214	1,214			
100077483	COLTON	CA		01/03/2022		1,484							1,484	1,484			
100046393	LAS VEGAS	NV		11/25/2020		276							276	276			
100075979	TOLLESON	AZ		01/07/2022		1,119							1,119	1,119			
100155990	DETROIT	MI		06/18/2024		315							315	315			
100140384	PENDERGRASS	GA		01/18/2024		21,677							21,677	21,763		87	87
100025645	PALMDALE	CA		09/20/2018		792							792	792			
100088018	WASHINGTON	DC		10/25/2022		487							487	487			
100065266	JEFFERSON	GA		07/28/2021		1,075							1,075	1,075			
100043893	TACOMA	WA		08/19/2020		3,020							3,020	3,020			
100068299	PAWTUCKET	RI		08/25/2021		3,015							3,015	3,015			
100128007	SHELBYVILLE	TN		09/08/2023		873							873	873			
100079268	DORAL	FL		02/28/2022		1,285							1,285	1,285			
100044407	CHICAGO	IL		11/19/2020		1,032							1,032	1,032			
100126972	PARKLAND	FL		08/30/2023		425							425	425			
100045887	CORDOVA	TN		11/25/2020		803							803	803			
100181963	MINNEAPOLIS	MN		12/12/2024		1,284							1,284	1,284			
100150935	HENDERSON	NV		05/08/2024		815							815	815			
100057552	PORTLAND	OR		06/30/2021		1,207							1,207	1,207			
100109584	AURORA	IL		06/14/2023		413							413	413			
100074379	HEERLEN	NLD		11/16/2021		(39)							(39)		39		39
100143755	JACKSONVILLE	FL		04/05/2024		420							420	420			
100163005	LEXINGTON	KY		08/13/2024		2,099							2,099	2,099			
100130130	NETHERLANDS	NLD		09/26/2023		(74)							(74)		74		74
100088569	GRONINGEN	NLD		10/27/2022		(60)							(60)		60		60
100180813	EMMER-COMPASCUUM	NLD		11/27/2024		(55)							(55)		55		55
100142835	HUBBARD LAKE	MI		02/09/2024		474							474	474			
100070263	DEN HAAG	NLD		08/31/2021		(44)							(44)		44		44
100152729	SAN JACINTO	CA		05/22/2024		406							406	406			
100083419	ALMERE	NLD		05/27/2022		(46)							(46)		46		46
100099725	DELFT	NLD		02/27/2023		(62)							(62)		62		62
100145182	UNITED KINGDOM	GBR		03/12/2024													
100075878	ROTTERDAM	NLD		11/24/2021		(45)							(45)		45		45
100082029	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		(46)							(46)		46		46
100029316	WOODSTOCK	GA		10/26/2018		2,668							2,668	2,668			
100084313	SPIJKENISSE	NLD		06/30/2022		(41)							(41)		41		41
100135268	LA GRANDE	OR		11/08/2023		1,590							1,590	1,590			
100181571	SOUTHINGTON	CT		12/09/2024		463							463	463			
100144857	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100156032	NORTH BAY VILLAGE	FL		06/18/2024		538							538	538			
100153740	WILLEMSTAD	NLD		05/30/2024		(42)							(42)		42		42
100134189	GOODYEAR	AZ		12/08/2023		680							680	680			
100085082	WEERT	NLD		07/27/2022		(39)							(39)		39		39
100186307	LEHIGH ACRES	FL		12/30/2024		620							620	620			
100030181	RIVERSIDE	CA		12/20/2018		1,323							1,323	1,323			
100100458	ANNANDALE	NJ		04/27/2023		1,648							1,648	1,648			
100144626	MONTGOMERY	IL		03/13/2024		524							524	524			
100138166	EDENTON	NC		12/14/2023		5,447							5,447	5,447			
100081173	FALLS CHURCH	VA		03/18/2022		1,259							1,259	1,259			
100108529	LELYSTAD	NLD		05/25/2023		(47)							(47)		47		47
100172857	BAKERSFIELD	CA		10/25/2024		550							550	550			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130342	OCALA	FL		09/28/2023		166							166	166			
100167949	CHICAGO	IL		09/20/2024		462							462	462			
100145034	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100169433	FORT LUPTON	CO		09/30/2024		993							993	993			
100155304	ORMOND BEACH	FL		07/19/2024		352							352	352			
100065351	LAVEEN	AZ		07/28/2021		1,294							1,294	1,294			
100175249	JUSTIN	TX		11/05/2024		965							965	965			
100100013	SHELTON	CT		03/28/2023		530							530	530			
100129427	OCALA	FL		09/29/2023		1,977							1,977	1,977			
100152615	WILMINGTON	NC		05/17/2024		517							517	517			
100149215	MISSOURI CITY	TX		04/22/2024		12							12	12			
100030992	CLINTON	MD		03/29/2019		1,370							1,370	1,370			
100151426	AURORA	IL		05/10/2024		569							569	569			
100066385	SPRINGVILLE	UT		08/02/2021		1,282							1,282	1,282			
100151749	SAN ANTONIO	TX		05/10/2024		297							297	297			
100175517	RIVERSIDE	CA		12/23/2024		510							510	510			
100169759	LYONS	GA		09/30/2024		447							447	447			
100115869	MYRTLE BEACH	SC		07/20/2023		2,519							2,519	2,519			
100135229	MIAMI BEACH	FL		11/08/2023		1,232							1,232	1,232			
100049942	PALOS HEIGHTS	IL		11/20/2020		962							962	962			
100182310	LAS VEGAS	NV		12/12/2024		596							596	596			
100182273	ANGIER	NC		12/12/2024		738							738	738			
100115077	FORT WORTH	TX		07/14/2023		758							758	758			
100153017	CORVALLIS	OR		06/27/2024		429							429	429			
100133109	BAKERSFIELD	CA		11/29/2023		562							562	562			
100088905	ORLANDO	FL		11/15/2022		637							637	637			
100133096	CARTERSVILLE	GA		11/29/2023		425							425	425			
100119839	CHICAGO	IL		08/08/2023		716							716	716			
100176841	ASHLAND	NH		11/15/2024		900							900	900			
100128246	HARRISONBURG	VA		09/14/2023		434							434	434			
100010681	PUYALLUP	WA		12/23/2016		1,084							1,084	1,084			
100079521	ABITA SPRINGS	LA		04/25/2022		1,029							1,029	1,029			
100152565	RICHMOND	TX		05/17/2024		524							524	524			
100047435	NEW HUDSON	MI		11/20/2020		1,183							1,183	1,183			
100161317	FORT WORTH	TX		07/25/2024		414							414	414			
100133982	CHICAGO	IL		10/25/2023		473							473	473			
100043582	ROCKLAND	MA		08/13/2020		2,118							2,118	2,118			
100150846	GAINESVILLE	GA		05/08/2024		520							520	520			
100083911	ORMOND BEACH	FL		07/12/2022		628							628	628			
100173613	DORDRECHT	NLD		10/29/2024		(66)							(66)		66		66
100158069	SPRINGFIELD	MA		07/09/2024		507							507	507			
100054343	LITHONIA	GA		03/23/2021		2,428							2,428	2,428			
100028515	MIAMI	FL		10/26/2018		786							786	786			
100103645	SAN ANTONIO	TX		05/08/2023		520							520	520			
100149814	JURUPA VALLEY	CA		04/29/2024		572							572	572			
100153194	BEAUFORT	SC		05/30/2024		523							523	523			
100065239	GUNNISON	CO		07/14/2021		1,682							1,682	1,682			
100081201	DAYTONA BEACH	FL		03/18/2022		1,410							1,410	1,410			
100071678	HOUSTON	TX		10/14/2021		1,128							1,128	1,128			
100081208	EDMOND	OK		03/18/2022		1,296							1,296	1,296			
100172197	SAN ANTONIO	TX		10/17/2024		296							296	296			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013509	LAS VEGAS	NV		05/25/2017		1,526							1,526	1,526			
100031101	SALIDA	CA		03/29/2019		885							885	885			
100028806	FAIRLESS HILLS	PA		10/26/2018		1,116							1,116	1,116			
100050085	WOODBRIDGE	VA		11/20/2020		675							675	675			
100102130	PHOENIX	AZ		04/14/2023		296							296	296			
100126366	MCLOUD	OK		08/30/2023		530							530	530			
100071260	BOYNTON BEACH	FL		10/01/2021		1,330							1,330	1,330			
100175149	CAPE CORAL	FL		11/05/2024		562							562	562			
100172296	NEW HAVEN	CT		10/21/2024		544							544	544			
100012710	SONORA	CA		05/25/2017		792							792	792			
100013574	BEAVERTON	OR		05/25/2017		873							873	873			
100180430	THE WOODLANDS	TX		11/25/2024		535							535	535			
100160465	WILMINGTON	NC		07/19/2024		466							466	466			
100013635	BRENTWOOD	MD		05/25/2017		1,610							1,610	1,610			
100181944	PAROWAN	UT		12/12/2024		602							602	602			
100173083	RIVERSIDE	NJ		10/25/2024		827							827	827			
100169434	FORT LUPTON	CO		09/30/2024		991							991	991			
100182523	ROCKINGHAM	VA		12/12/2024		672							672	672			
100164925	DOVER	DE		08/28/2024		499							499	499			
100060591	OAK HILLS	CA		06/01/2021		1,224							1,224	1,224			
100026604	DIAMOND BAR	CA		09/26/2018		931							931	931			
100152556	LEXINGTON	SC		05/17/2024		205,526							205,526	205,526			
100136026	MAUMEE	OH		11/16/2023		1,130							1,130	1,130			
100140069	TUSTIN	CA		01/09/2024		409							409	409			
100158423	HUMMELSTOWN	PA		07/10/2024		512							512	512			
100182044	FREEHOLD	NJ		12/12/2024		616							616	616			
100116804	DAVENPORT	FL		07/20/2023		1,320							1,320	1,320			
100108079	NAPA	CA		05/24/2023		560							560	560			
100126719	CHESTER	PA		08/30/2023		293							293	293			
100148007	SACRAMENTO	CA		04/10/2024		518							518	518			
100177865	NOVI	MI		11/19/2024		1,169							1,169	1,169			
100013292	LANCASTER	CA		05/25/2017		820							820	820			
100175197	OCALA	FL		11/05/2024		642							642	642			
100118081	ORLANDO	FL		07/20/2023		433							433	433			
100185464	NICEVILLE	FL		12/20/2024		58,399							58,399	58,399			
100117899	MANASSAS	VA		07/20/2023		715							715	715			
100028201	LAS VEGAS	NV		10/26/2018		787							787	787			
100173021	COVINGTON	LA		10/25/2024		504							504	504			
100031333	FONTANA	CA		03/29/2019		1,323							1,323	1,323			
100030629	MIAMI	FL		04/09/2019		912							912	912			
100174604	DEATSVILLE	AL		10/31/2024		1,027							1,027	1,027			
100043730	CLIFTON PARK	NY		08/13/2020		837							837	837			
100057873	HOWELL	NJ		06/30/2021		1,185							1,185	1,185			
100023628	ORLANDO	FL		09/04/2018		1,601							1,601	1,601			
100168128	MIAMI	FL		09/20/2024		1,152							1,152	1,152			
100164641	WESLEY CHAPEL	FL		08/21/2024		561							561	561			
100067892	CHATTANOOGA	TN		09/23/2021		1,057							1,057	1,057			
100152771	CASTAIC	CA		05/22/2024		789							789	789			
100147988	OKEECHOBEE	FL		04/10/2024		581							581	581			
100086275	ROOSENDAAL	NLD		08/29/2022		(39)							(39)		39		39
100070515	MOSCOW	ID		09/23/2021		1,148							1,148	1,148			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137474	WALNUT CREEK	CA		01/11/2024		59,144							59,144	59,144			
100102808	FORT WORTH	TX		06/22/2023		435							435	435			
100185189	COLUMBUS	OH		12/20/2024		786							786	786			
100117513	WINTER HAVEN	FL		07/20/2023		576							576	576			
100100686	CULPEPER	VA		04/28/2023		909							909	909			
100178163	MEDFORD	NJ		11/19/2024		933							933	933			
100028143	AURORA	CO		10/26/2018		1,624							1,624	1,624			
100060072	PHOENIX	AZ		06/25/2021		1,203							1,203	1,203			
100173055	LUBBOCK	TX		10/25/2024		1,703							1,703	1,703			
100057810	MARIETTA	GA		06/30/2021		1,256							1,256	1,256			
100046525	SACRAMENTO	CA		11/25/2020		925							925	925			
100161708	NEWARK	DE		07/30/2024		530							530	530			
100119436	LITTLE ELM	TX		07/31/2023		867							867	867			
100135162	JONESBORO	GA		12/15/2023		684							684	684			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		2,164							2,164	2,164			
100140432	PEACHTREE CITY	GA		01/18/2024		7,785							7,785	7,785			
100171831	PALMYRA	PA		10/17/2024		533							533	533			
100054549	ALEXANDRIA	VA		03/23/2021		367							367	367			
100132634	LAWTEY	FL		11/03/2023		420							420	420			
100026519	CHICAGO	IL		09/26/2018		497							497	497			
100174555	KERMAN	CA		10/31/2024		454							454	454			
100161626	UNITED KINGDOM	GBR		07/29/2024		959							959	1,038	79		79
100103206	POUGHKEEPSIE	NY		04/21/2023		628							628	628			
100120757	PHILADELPHIA	PA		08/25/2023		574							574	574			
100144613	LAS VEGAS	NV		03/13/2024		807							807	807			
100115810	WESLEY CHAPEL	FL		07/20/2023		819							819	819			
100153395	ATHENS	AL		05/29/2024		234							234	234			
100152592	OCALA	FL		05/17/2024		2,651							2,651	2,651			
100071680	CONROE	TX		10/14/2021		1,047							1,047	1,047			
100115737	BALTIMORE	MD		07/20/2023		1,174							1,174	1,174			
100141760	VENICE	FL		01/30/2024		352							352	352			
100115430	FORT LAUDERDALE	FL		07/17/2023		616							616	616			
100110645	AVONDALE	PA		06/30/2023		3,600							3,600	3,600			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		1,258							1,258	1,258			
100133993	SOUTH HOLLAND	IL		10/25/2023		500							500	500			
100151004	GEORGETOWN	TX		05/08/2024		538							538	538			
100138851	MCALLEN	TX		12/21/2023		530							530	530			
100163011	HERSHEY	PA		08/13/2024		535							535	535			
100131838	BAKERSFIELD	CA		10/06/2023		845							845	845			
100172243	ATHENS	AL		10/21/2024		699							699	699			
100147722	POWDER SPRINGS	GA		04/05/2024		1,196							1,196	1,196			
100024907	ELIZABETH	NJ		09/20/2018		1,347							1,347	1,347			
100148376	COLUMBIA	TN		04/12/2024		776							776	776			
100068007	CHESAPEAKE	VA		09/23/2021		1,192							1,192	1,192			
100143914	FORT MYERS	FL		03/06/2024		448							448	448			
100116708	CELINA	TX		07/20/2023		7,504							7,504	7,504			
100153192	NEWBURGH	IN		05/30/2024		731							731	731			
100168339	CHARLOTTE	NC		09/20/2024		1,125							1,125	1,125			
100012859	ELK GROVE	CA		05/25/2017		164							164	164			
100100704	CHICAGO	IL		04/28/2023		815							815	815			
100138706	PAW PAW	IL		02/02/2024		384							384	384			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185342	BRIDGEVILLE	DE		12/20/2024		567							567	567			
100153168	DES MOINES	IA		05/30/2024		522							522	522			
100168149	MATTHEWS	NC		09/20/2024		1,240							1,240	1,240			
100060931	BAYTOWN	TX		06/01/2021		1,153							1,153	1,153			
100169767	MESA	AZ		09/30/2024		587							587	587			
100152705	SOMERVILLE	NJ		05/17/2024		535							535	535			
100138323	AUBURNDALE	FL		12/18/2023		1,288							1,288	1,288			
100141993	EDMOND	OK		02/29/2024		460							460	460			
100176761	RIVERDALE	GA		11/15/2024		753							753	753			
100013715	COLTON	CA		05/25/2017		951							951	951			
100070108	LANDING	NJ		09/01/2021		1,478							1,478	1,478			
100137984	EAGLE LAKE	FL		12/13/2023		780							780	780			
100145139	UNITED KINGDOM	GBR		03/12/2024		(41)							(41)		41		41
100152582	CHARLESTON	SC		05/17/2024		655							655	655			
100119175	ROSHARON	TX		07/31/2023		816							816	816			
100174949	MILWAUKEE	WI		10/31/2024		602							602	602			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		1,707							1,707	1,707			
100011838	SPRINGBORO	OH		03/08/2017		1,135							1,135	1,135			
100138800	DREXEL HILL	PA		12/21/2023		784							784	784			
100184423	NASHVILLE	TN		12/17/2024		336							336	336			
100082629	WALNUT CREEK	CA		04/14/2022		996							996	996			
100157722	SUMMERVILLE	SC		06/28/2024		1,448							1,448	1,448			
100142855	DURHAM	NC		02/08/2024		190							190	190			
100025569	LOS ANGELES	CA		09/20/2018		1,245							1,245	1,245			
100167913	PORT CHARLOTTE	FL		09/20/2024		402							402	402			
100031958	BELLFLOWER	CA		03/29/2019		1,767							1,767	1,767			
100099761	CAMERON	NC		02/28/2023		586							586	586			
100167662	FORT WORTH	TX		09/19/2024		598							598	598			
100120793	CONYERS	GA		08/25/2023		286							286	286			
100081378	ZEBULON	NC		03/18/2022		1,281							1,281	1,281			
19016	WOODINVILLE	WA		03/11/2011		161,940		(99)			(99)		161,841	161,841			
100176075	TUCSON	AZ		12/20/2024		1,555							1,555	1,555			
100175204	CITRUS SPRINGS	FL		11/05/2024		642							642	642			
100115453	AURORA	CO		07/17/2023		456							456	456			
100090590	ZWOLLE	NLD		12/28/2022		(53)							(53)		53		53
100167841	EL PASO	TX		09/20/2024		631							631	631			
100026089	LOS ANGELES	CA		09/20/2018		2,532							2,532	2,532			
100026315	MENIFEE	CA		09/20/2018		853							853	853			
100044117	RESEDA	CA		08/19/2020		1,347							1,347	1,347			
100152681	MECHANICSBURG	PA		05/17/2024		532							532	532			
100175724	WHITTIER	CA		11/12/2024		1,235							1,235	1,235			
100156029	DANVILLE	VA		06/18/2024		383							383	383			
100108119	WOODSTOCK	GA		05/24/2023		2,308							2,308	2,308			
100146640	RICHMOND	VA		03/20/2024		381							381	381			
100012765	NORTH BEACH	MD		05/25/2017		1,026							1,026	1,026			
100144610	CAPE CORAL	FL		03/13/2024		729							729	729			
100055891	IDAHO FALLS	ID		03/26/2021		1,253							1,253	1,253			
100165953	VIRGINIA BEACH	VA		09/06/2024		529							529	529			
100109848	KINGSTON	PA		06/22/2023		434							434	434			
100156993	UNITED KINGDOM	GBR		06/27/2024		(7)							(7)		7		7
100029799	SOUTH OZONE PARK	NY		10/26/2018		1,023							1,023	1,023			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065445	WORCESTER	MA		07/28/2021		1,192							1,192	1,192			
100164569	MCKINNEY	TX		08/21/2024		496							496	496			
100060308	SPRINGFIELD	VA		06/25/2021		4,675							4,675	4,675			
100163128	WINCHESTER	VA		08/13/2024		501							501	501			
100032100	OAKLAND	CA		03/29/2019		772							772	772			
100116149	HOUSTON	TX		07/20/2023		1,048							1,048	1,048			
100079890	STOCKTON	CA		04/08/2022		1,319							1,319	1,319			
100155359	LOS ANGELES	CA		06/18/2024		9,603							9,603	9,603			
100169144	ALBUQUERQUE	NM		09/27/2024		1,721							1,721	1,721			
100163157	KANSAS CITY	MO		08/13/2024		541							541	541			
100164106	ATLANTA	GA		08/21/2024		496							496	496			
100172855	DELAWARE	OH		10/25/2024		614							614	614			
100165184	STRIJEN	NLD		08/28/2024		(54)							(54)		54		54
100161981	PROVIDENCE	RI		07/31/2024		359							359	359			
100160121	GULF BREEZE	FL		07/17/2024		672							672	672			
100131898	KISSIMMEE	FL		10/06/2023		600							600	600			
100168201	BROOKLYN PARK	MN		09/20/2024		1,452							1,452	1,452			
100126722	BOWIE	MD		08/30/2023		796							796	796			
100182019	MANOR	TX		12/12/2024		750							750	750			
100156949	UNITED KINGDOM	GBR		06/27/2024		20,465							20,465	21,911	1,446		1,446
100148336	ROYSE CITY	TX		04/12/2024		588							588	588			
100026059	CUMMING	GA		09/20/2018		952							952	952			
100074838	HARVEST	AL		12/01/2021		496							496	496			
100080199	LAKE WORTH	FL		02/25/2022		583							583	583			
100026730	INGLEWOOD	CA		09/26/2018		1,232							1,232	1,232			
100109596	BALTIMORE	MD		06/14/2023		521							521	521			
100048973	SOUTH OZONE PARK	NY		11/20/2020		4,897							4,897	4,897			
100185374	SHERMAN	TX		12/20/2024		615							615	615			
100088515	TILBURG	NLD		10/27/2022		(42)							(42)		42		42
100179997	LONGS	SC		11/25/2024		742							742	742			
100181259	HONOLULU	HI		12/06/2024		611							611	611			
100103686	FREDERICK	MD		05/08/2023		1,194							1,194	1,194			
100161379	AUBURNDALE	FL		07/25/2024		1,728							1,728	1,728			
100152764	OAKLAND PARK	FL		05/22/2024		507							507	507			
100128867	CHESHIRE	CT		09/21/2023		555							555	555			
100102998	SAN ANTONIO	TX		06/22/2023		598							598	598			
100164109	DECATUR	GA		08/21/2024		512							512	512			
100024906	NAPLES	FL		09/20/2018		696							696	696			
100102816	BIRMINGHAM	AL		06/22/2023		814							814	814			
100155133	HAWLEY	PA		07/19/2024		1,147							1,147	1,147			
100065084	LAS VEGAS	NV		07/14/2021		2,530							2,530	2,530			
100113110	LAWNDALE	CA		06/29/2023		2,840							2,840	2,840			
100175977	SELMA	CA		11/14/2024		509							509	509			
100062268	WATFORD CITY	ND		07/01/2021		1,802							1,802	1,802			
100136949	PALM BAY	FL		11/28/2023		536							536	536			
100161094	LEBANON	TN		07/24/2024		637							637	637			
100144293	SUGARLOAF	CA		03/07/2024		1,662							1,662	1,662			
100136225	EDEN PRAIRIE	MN		11/20/2023		555							555	555			
100139359	SANTA FE	NM		12/28/2023		503							503	503			
100132324	CAPE FAIR	MO		11/03/2023		1,153							1,153	1,153			
100159444	TEMPLE	TX		07/15/2024		494							494	494			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161177	SUMMERVILLE	SC		07/25/2024		989							989	989			
100143293	TAMPA	FL		02/16/2024		584							584	584			
100163029	SPILLVILLE	IA		08/13/2024		504							504	504			
100087210	MIAMI	FL		10/25/2022		59,745							59,745	59,745			
100088227	POUGHKEEPSIE	NY		10/17/2022		574							574	574			
100086525	LAS VEGAS	NV		09/30/2022		4,206							4,206	4,206			
100152283	SPRING	TX		05/17/2024		566							566	566			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		1,539							1,539	1,539			
100172121	BELVIDERE	IL		10/17/2024		496							496	496			
100165735	MIAMI	FL		08/29/2024		510							510	510			
100043328	MANSFIELD	TX		08/13/2020		710							710	710			
100181865	HENRICO	VA		12/12/2024		564							564	564			
100149390	OKLAHOMA CITY	OK		04/24/2024		1,737							1,737	1,737			
100044220	SAN FRANCISCO	CA		08/19/2020		955							955	955			
100152557	FORT WORTH	TX		05/17/2024		523							523	523			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		864							864	864			
100158484	GULF BREEZE	FL		07/10/2024		1,407							1,407	1,407			
100025578	CUTLER BAY	FL		09/20/2018		949							949	949			
100101764	TRENTON	NJ		03/31/2023		551							551	551			
100029114	PLAINFIELD	NJ		10/26/2018		784							784	784			
100169163	PORTSMOUTH	VA		09/27/2024		550							550	550			
100135078	VON ORMY	TX		11/01/2023		814							814	814			
100117966	NEW LONDON	CT		07/20/2023		590							590	590			
100129943	MONTICELLO	IN		09/27/2023		564							564	564			
100160911	SAVANNAH	GA		07/24/2024		2,316							2,316	2,316			
100061041	DISTRICT HTS	MD		06/01/2021		1,732							1,732	1,732			
100091983	PLAINFIELD	NJ		02/07/2023		438							438	438			
100150746	PENDERGRASS	GA		05/06/2024		766							766	766			
100165182	LELYSTAD	NLD		08/28/2024		(44)							(44)		44		44
100154622	BRIDGEPORT	CT		06/14/2024		761							761	761			
100031952	SOUTH OZONE PARK	NY		03/29/2019		1,469							1,469	1,469			
100100760	CHARLOTTE	NC		04/28/2023		2,353							2,353	2,353			
100134942	HENDERSON	NV		10/30/2023		349							349	349			
100063393	GEORGETOWN	TX		07/01/2021		1,039							1,039	1,039			
100167773	NORCROSS	GA		09/19/2024		127							127	127			
100166924	FENWICK ISLAND	DE		09/13/2024		541							541	541			
100079743	MESQUITE	TX		04/08/2022		2,601							2,601	2,601			
100029645	ELKRIDGE	MD		10/26/2018		913							913	913			
100168192	MANASSAS	VA		09/20/2024		1,117							1,117	1,117			
100137003	ROCKPORT	IN		11/28/2023		4,562							4,562	4,562			
100044490	SAN JOSE	CA		11/19/2020		750							750	750			
100029726	WILMINGTON	NC		10/26/2018		1,128							1,128	1,128			
100135378	HOUSTON	TX		11/13/2023		610							610	610			
100138039	CHICAGO	IL		12/13/2023		343							343	343			
100135813	DAYTONA BEACH	FL		11/10/2023		1,228							1,228	1,228			
100057781	NASHVILLE	TN		06/30/2021		1,178							1,178	1,178			
100032835	LAOIS	IRL		06/21/2019		8,325							8,325	8,755	351	79	430
100168193	MANASSAS	VA		09/20/2024		1,117							1,117	1,117			
100180399	BROKEN ARROW	OK		11/25/2024		625							625	625			
100114530	PHILADELPHIA	PA		06/29/2023		435							435	435			
100136474	MOBILE	AL		11/20/2023		895							895	895			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030336	CITRUS HEIGHTS	CA		12/20/2018		1,299							1,299	1,299			
100175423	BAKERSFIELD	CA		12/23/2024		286							286	286			
100091477	WESTBURY	NY		01/20/2023		577							577	577			
100026951	CORONA	CA		09/26/2018		2,154							2,154	2,154			
100184376	SACRAMENTO	CA		12/16/2024		573							573	573			
100140438	OTSEGO	MN		01/18/2024		692							692	692			
100161297	AUGUSTA	GA		07/25/2024		558							558	558			
100133724	MADISON	AL		10/23/2023		856							856	856			
100147295	SOUTH FALLSBURG	NY		03/28/2024		492							492	492			
100076082	FORT WORTH	TX		01/07/2022		1,254							1,254	1,254			
100120642	TUCSON	AZ		08/21/2023		572							572	572			
100061921	HOLBROOK	NY		07/01/2021		1,684							1,684	1,684			
10013961O	SAN ANTONIO	TX		12/28/2023		1,063							1,063	1,063			
100087949	CHICAGO	IL		10/25/2022		530							530	530			
100185413	HOUSTON	TX		12/20/2024		632							632	632			
100158126	TYRONE	PA		07/09/2024		565							565	565			
100057891	RICHMOND	TX		06/30/2021		1,096							1,096	1,096			
100110051	NORTH LAUDERDALE	FL		06/23/2023		533							533	533			
100101725	ZAANDAM	NLD		03/30/2023		(38)							(38)		38		38
100069097	MONROE	NY		09/01/2021		1,584							1,584	1,584			
100185188	FORT MYERS	FL		12/20/2024		435							435	435			
100054991	MONROE	GA		03/23/2021		2,289							2,289	2,289			
100175989	SAVANNAH	GA		11/14/2024		1,155							1,155	1,155			
100103227	LAS VEGAS	NV		04/26/2023		567							567	567			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		512							512	512			
100016462	BRISTOL	CT		04/05/2018		1,279							1,279	1,279			
100169587	TUCSON	AZ		09/30/2024		1,326							1,326	1,326			
100048890	NEWARK	NJ		11/20/2020		627							627	627			
100141314	ORLANDO	FL		01/30/2024		457							457	457			
100160003	DAVIE	FL		08/16/2024		525							525	525			
100065478	SCOTTSDALE	AZ		07/28/2021		3,492							3,492	3,492			
100067682	MARLTON	NJ		09/23/2021		1,099							1,099	1,099			
100045985	TEWKSBURY	MA		11/25/2020		1,689							1,689	1,689			
100103812	BROWNS MILLS	NJ		05/10/2023		513							513	513			
100158072	OAKLYN	NJ		07/09/2024		681							681	681			
100043943	LANCASTER	CA		08/19/2020		840							840	840			
100025220	KIRKLAND	WA		09/20/2018		846							846	846			
100139130	XENIA	OH		12/28/2023		394							394	394			
100107880	MIAMI	FL		06/29/2023		790							790	790			
100179438	HOUSTON	TX		11/21/2024		746							746	746			
100168244	LITTLE ELM	TX		09/20/2024		1,328							1,328	1,328			
100153180	GREENVILLE	NC		05/30/2024		507							507	507			
100067815	DURHAM	NC		09/23/2021		1,194							1,194	1,194			
100111789	TRUCKEE	CA		06/29/2023		479							479	479			
100025186	VICTORVILLE	CA		09/20/2018		808							808	808			
100081371	WEST NEW YORK	NJ		03/18/2022		2,557							2,557	2,557			
100076009	ALBUQUERQUE	NM		01/07/2022		1,084							1,084	1,084			
100044765	BROOKSVILLE	FL		11/19/2020		649							649	649			
100071540	EUGENE	OR		10/14/2021		1,135							1,135	1,135			
100026587	FONTANA	CA		09/26/2018		1,277							1,277	1,277			
100167963	APPLE VALLEY	CA		09/20/2024		567							567	567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100140497	DESOTO	TX		01/19/2024		613							613	613			
100091180	BRANSON	MO		01/31/2023		726							726	726			
100057996	LAKE STEVENS	WA		06/30/2021		1,215							1,215	1,215			
100079843	OROVILLE	CA		04/08/2022		749							749	749			
100062901	GRESHAM	OR		07/01/2021		1,642							1,642	1,642			
100158538	SANTA CLARITA	CA		07/10/2024		461							461	461			
100120657	HOT SPRINGS	AR		08/24/2023		391							391	391			
100154157	RICHMOND	TX		07/11/2024		896							896	896			
100010696	DUMONT	NJ		12/23/2016		928							928	928			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		3,502							3,502	3,502			
100064272	ORLANDO	FL		07/01/2021		1,328							1,328	1,328			
100152181	ENGLEWOOD	FL		05/17/2024		664							664	664			
100173041	SILETZ	OR		10/25/2024		414							414	414			
100137564	HOUSTON	TX		12/08/2023		609							609	609			
100169073	EL MIRAGE	AZ		09/27/2024		564							564	564			
100113341	CENTREVILLE	VA		06/29/2023		2,629							2,629	2,629			
100157588	FRANKLIN	NC		06/28/2024		20,786							20,786	20,786			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		509							509	509			
100182569	LAS VEGAS	NV		12/12/2024		551							551	551			
100141794	LOPIK	NLD		01/29/2024		(79)							(79)		79		79
100108135	HOLIDAY	FL		05/24/2023		375							375	375			
100149589	WEST NEW YORK	NJ		04/26/2024		2,411							2,411	2,411			
100150268	GRONINGEN	NLD		04/29/2024		(38)							(38)		38		38
100165534	AUGUSTA	GA		08/29/2024		504							504	504			
100082118	PEARLAND	TX		04/14/2022		711							711	711			
100113562	CHICAGO	IL		06/29/2023		3,311							3,311	3,311			
100038924	KILKENNY	IRL		09/27/2019		43							43	146	70	33	103
100089668	ROTTERDAM	NLD		11/29/2022		(20)							(20)		20		20
100011633	BOWIE	MD		03/08/2017		3,404							3,404	3,404			
100163180	SAN MARCOS	TX		08/13/2024		668							668	668			
100091889	ROTTERDAM	NLD		01/27/2023		(56)							(56)		56		56
100110030	NORTH LAUDERDALE	FL		06/23/2023		533							533	533			
100137368	WESTAMPTON	NJ		12/01/2023		525							525	525			
100167887	VICTORVILLE	CA		09/20/2024		8,121							8,121	8,121			
100146857	PHOENIX	AZ		03/21/2024		529							529	529			
100117392	PHOENIX	AZ		07/20/2023		1,363							1,363	1,363			
100065565	RED BLUFF	CA		07/28/2021		3,709							3,709	3,709			
100025700	WELLINGTON	FL		09/20/2018		1,314							1,314	1,314			
100135493	ROSHARON	TX		11/13/2023		828							828	828			
100113315	SANDY	UT		06/29/2023		860							860	860			
100138689	OAK RIDGE	TN		02/02/2024		362							362	362			
100076137	GRASS VALLEY	CA		01/07/2022		1,131							1,131	1,131			
100076155	GRASS VALLEY	CA		01/07/2022		1,131							1,131	1,131			
100028850	ROCKAWAY	NJ		10/26/2018		1,463							1,463	1,463			
100120077	GULF SHORES	AL		08/11/2023		927							927	927			
100153175	FISHERS	IN		05/30/2024		522							522	522			
100067597	GREENSBORO	NC		09/23/2021		1,360							1,360	1,360			
100050292	AMITYVILLE	NY		11/20/2020		924							924	924			
100180418	ANNA	TX		11/25/2024		1,226							1,226	1,226			
100170454	LOS ANGELES	CA		10/09/2024		417							417	417			
100171570	ROSHARON	TX		10/16/2024		685							685	685			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128853	TAMPA	FL		09/21/2023		415							415	415			
100047152	RAMONA	CA		11/20/2020		464							464	464			
100143350	GRIFFIN	GA		02/16/2024		355							355	355			
100155085	SALEM	OR		07/19/2024		54,649							54,649	54,649			
100182067	AUSTIN	TX		12/12/2024		632							632	632			
100066911	ZEPHYRHILLS	FL		08/02/2021		1,424							1,424	1,424			
100137879	CHINA GROVE	NC		12/08/2023		285							285	285			
100078806	MOORESVILLE	NC		02/24/2022		1,110							1,110	1,110			
100083433	ZALTBOMMEL	NLD		05/27/2022		(30)							(30)		30		30
100165384	ROCKFORD	IL		08/29/2024		501							501	501			
100067436	TAMPA	FL		09/23/2021		1,198							1,198	1,198			
100161450	WENDELL	NC		07/30/2024		617							617	617			
100013626	AUBURN	WA		05/25/2017		2,640							2,640	2,640			
100088303	HUNTINGTON BEACH	CA		11/10/2022		866							866	866			
100038667	KILDARE	IRL		09/27/2019		812						(810)	2	3		2	2
100116561	WINTER GARDEN	FL		07/20/2023		447							447	447			
100048699	EVERETT	WA		11/20/2020		867							867	867			
100048239	WESTBURY	NY		11/20/2020		1,100							1,100	1,100			
100172339	CORAOPOLIS	PA		10/23/2024		607							607	607			
100055842	GODDARD	KS		03/23/2021		871							871	871			
100025705	RANCHO CORDOVA	CA		09/20/2018		863							863	863			
100116629	NORTH HIGHLANDS	CA		07/20/2023		9,829							9,829	9,829			
100133627	FORT WORTH	TX		10/23/2023		2,420							2,420	2,420			
100152975	BRADENTON	FL		06/27/2024		489							489	489			
100100362	CHICAGO	IL		04/27/2023		791							791	791			
100134766	FLORESVILLE	TX		10/30/2023		7,809							7,809	7,809			
100147810	WOODRUFF	SC		04/08/2024		597							597	597			
100068210	RENTON	WA		08/25/2021		1,117							1,117	1,117			
100160142	CANUTILLO	TX		07/17/2024		619							619	619			
100091389	MONTAGUE	NJ		02/22/2023		543							543	543			
100109853	ORLANDO	FL		06/22/2023		522							522	522			
100110438	ROSHARON	TX		06/30/2023		943							943	943			
100165437	MIAMI	FL		08/29/2024		504							504	504			
100075510	BURLESON	TX		12/01/2021		1,673							1,673	1,673			
100119522	DAWSONVILLE	GA		07/28/2023		928							928	928			
100118911	MISSOURI CITY	TX		07/27/2023		396							396	396			
100149532	AUSTIN	TX		04/26/2024		772							772	772			
100026349	DES PLAINES	IL		09/20/2018		810							810	810			
100171883	LAWRENCEVILLE	GA		10/17/2024		527							527	527			
100013581	SALINAS	CA		05/25/2017		5,147							5,147	5,147			
100071682	EL CENTRO	CA		10/14/2021		1,103							1,103	1,103			
100054437	WOODBURN	OR		03/23/2021		661							661	661			
100109223	HOUSTON	TX		07/21/2023		459							459	459			
100102534	COLORADO SPRINGS	CO		06/07/2023		557							557	557			
100171875	WILMINGTON	NC		10/17/2024		527							527	527			
100167630	GRAND RAPIDS	MN		09/19/2024		548							548	548			
100169140	OCALA	FL		09/27/2024		627							627	627			
100020173	SAN YSIDRO	CA		07/17/2018		2,277							2,277	2,277			
100179886	MCKINNEY	TX		11/25/2024		726							726	726			
100063843	LANCASTER	PA		07/01/2021		887							887	887			
100014469	HIGHLAND	IL		09/27/2017		2,397							2,397	2,397			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055542	VANCOUVER	WA		03/23/2021		814							814	814			
100068336	LARGO	FL		08/25/2021		957							957	957			
100169135	ANKENY	IA		09/27/2024		552							552	552			
100180252	YUKON	OK		11/25/2024		560							560	560			
100160021	ROCHESTER HILLS	MI		07/17/2024		500							500	500			
100075038	PHILLIPSBURG	NJ		12/01/2021		450							450	450			
100141218	SMYRNA	TN		01/30/2024		430							430	430			
100186252	DAYTONA BEACH	FL		12/27/2024		550							550	550			
100031326	MURRIETA	CA		03/29/2019		1,125							1,125	1,125			
100138682	HOWELL	NJ		02/02/2024		976							976	976			
100184880	WAYNE	NJ		12/17/2024		1,045							1,045	1,045			
100138822	TAYLOR	PA		12/21/2023		492							492	492			
100165346	RICHMOND	TX		08/29/2024		7,795							7,795	7,795			
100148788	UNIONTOWN	OH		04/17/2024		797							797	797			
100028901	LODI	NJ		10/26/2018		1,533							1,533	1,533			
100130387	JACKSONVILLE	FL		09/28/2023		239							239	239			
100144661	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100149954	PERRIS	CA		06/07/2024		509							509	509			
100113480	BOULDER	CO		06/29/2023		1,210							1,210	1,210			
100139377	DALLAS	TX		12/28/2023		686							686	686			
100014195	LAKE ORION	MI		09/20/2017		1,529							1,529	1,529			
100100321	WYNNEWOOD	PA		04/27/2023		983							983	983			
100115909	ROSHARON	TX		07/20/2023		2,544							2,544	2,544			
100100255	NEPTUNE	NJ		03/17/2023		568							568	568			
100171837	TUCSON	AZ		10/17/2024		587							587	587			
100113445	CHANDLER	AZ		06/29/2023		969							969	969			
100065069	IRVING	TX		07/14/2021		1,266							1,266	1,266			
100114529	BAKERSFIELD	CA		06/29/2023		300							300	300			
100000340	PEARLAND	TX		09/27/2016		1,140							1,140	1,140			
100164356	BRANDYWINE	MD		08/21/2024		3,193							3,193	3,243		51	51
100175079	RANCHO CUCAMONGA	CA		11/05/2024		479							479	479			
100186643	ROSHARON	TX		12/30/2024		610							610	610			
100164460	AURORA	IL		08/21/2024		522							522	522			
100086522	LAS VEGAS	NV		09/30/2022		566							566	566			
100137365	DELTONA	FL		12/01/2023		267							267	267			
100079001	PHILADELPHIA	PA		02/24/2022		1,056							1,056	1,056			
100133835	DALLAS	TX		10/20/2023		523							523	523			
100169137	TYLER	TX		09/27/2024		595							595	595			
100156328	BURLINGTON	NJ		07/25/2024		362							362	362			
100152627	RICHMOND HILL	GA		05/17/2024		583							583	583			
100043396	WASHINGTON	DC		08/13/2020		894							894	894			
100091159	REPUBLIC	MO		01/31/2023		716							716	716			
100031194	ROSEVILLE	CA		03/29/2019		642							642	642			
100015762	SOUTH GATE	CA		02/02/2018		1,744							1,744	1,744			
100102149	SAN ANTONIO	TX		04/14/2023		646							646	646			
100153975	GREAT MILLS	MD		06/05/2024		515							515	515			
100043301	SOUTH ORANGE	NJ		08/13/2020		794							794	794			
100079218	YONKERS	NY		02/24/2022		1,091							1,091	1,091			
100013549	SILVER SPRING	MD		05/25/2017		835							835	835			
100158882	TILGHMAN	MD		07/12/2024		506							506	506			
100160607	ROSENBERG	TX		07/19/2024		8,534							8,534	8,534			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100134691	CARTERSVILLE	GA		10/30/2023		478							478	478			
100055434	NORFOLK	VA		03/23/2021		563							563	563			
100116655	MIAMI BEACH	FL		07/20/2023		1,067							1,067	1,067			
100092023	WURTSBORO	NY		02/09/2023		325							325	325			
100075917	SAN ANTONIO	TX		01/07/2022		1,122							1,122	1,122			
100182004	PORT CHARLOTTE	FL		12/12/2024		631							631	631			
100148397	OPELIKA	AL		04/12/2024		694							694	694			
100139752	UNITED KINGDOM	GBR		12/18/2023		(1)							(1)		1		1
100161940	THERMAL	CA		07/31/2024		475							475	475			
100159290	MAGNOLIA	TX		07/15/2024		719							719	719			
100169761	SONORA	CA		09/30/2024		553							553	553			
100185751	EVANSTON	WY		12/23/2024		563							563	563			
100018383	FARMINGTON	CT		06/27/2018		1,671							1,671	1,671			
100135463	BOLIVIA	NC		11/13/2023		789							789	789			
100031703	RIVERSIDE	CA		03/29/2019		1,069							1,069	1,069			
100174354	LAFAYETTE	LA		10/31/2024		791							791	791			
100047694	CHICAGO	IL		11/20/2020		397							397	397			
100025041	ORMOND BEACH	FL		09/20/2018		800							800	800			
100148349	FRESNO	TX		04/12/2024		759							759	759			
100060964	LEESBURG	VA		06/01/2021		1,742							1,742	1,742			
100141337	CARROLLTON	TX		01/30/2024		389							389	389			
100067731	PALMDALE	CA		09/23/2021		1,194							1,194	1,194			
100100697	ELKRIDGE	MD		04/28/2023		828							828	828			
100137010	NEW MARKET	AL		11/28/2023		783							783	783			
100143475	NORTH DINWIDDIE	VA		02/16/2024		928							928	928			
100054757	MAHOPAC	NY		03/23/2021		2,708							2,708	2,708			
100160025	PENDERGRASS	GA		07/17/2024		753							753	753			
100150647	UVALDE	TX		05/06/2024		518							518	518			
100083032	BAYVILLE	NJ		05/11/2022		600							600	600			
100088973	KISSIMMEE	FL		11/15/2022		500							500	500			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		3,249							3,249	3,249			
100162638	CHARLOTTE	NC		08/12/2024		512							512	512			
100163136	OCALA	FL		08/13/2024		619							619	619			
100175220	MONTGOMERY	TX		11/05/2024		1,327							1,327	1,327			
100171467	CHESAPEAKE	VA		10/16/2024		702							702	890		188	188
100031778	POMONA	CA		03/29/2019		1,157							1,157	1,157			
100113278	CHICAGO	IL		06/29/2023		1,294							1,294	1,294			
100109070	KISSIMMEE	FL		06/05/2023		492							492	492			
100071994	PORTSMOUTH	VA		10/29/2021		150							150	150			
100149702	WAUKEGAN	IL		04/26/2024		408							408	408			
100161322	FORT WORTH	TX		07/25/2024		1,359							1,359	1,359			
100152622	BAY CITY	TX		05/17/2024		776							776	776			
100074435	MIAMI	FL		12/02/2021		761							761	761			
100090975	WEST ALLIS	WI		01/31/2023		320							320	320			
100162659	HOUSTON	TX		08/12/2024		4,361							4,361	4,414		54	54
100141985	JACKSONVILLE	FL		02/29/2024		469							469	469			
100043378	LOMA LINDA	CA		08/13/2020		2,671							2,671	2,671			
100013286	LOMPOC	CA		05/25/2017		681							681	681			
100179745	FULSHEAR	TX		11/21/2024		730							730	730			
100120737	WINSTON SALEM	NC		08/25/2023		610							610	610			
100180878	UNITED KINGDOM	GBR		11/27/2024		45							45		(45)		(45)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118995	DEERFIELD BEACH	FL		07/27/2023		514							514	514			
100164896	MONTICELLO	NY		08/28/2024		536							536	536			
100045947	SHAKOPEE	MN		11/25/2020		608							608	608			
100111363	HAYWARD	CA		06/29/2023		4,198							4,198	4,198			
100062070	EAST HAMPTON	CT		07/01/2021		400							400	400			
100055382	BATTLE GROUND	WA		03/23/2021		925							925	925			
100127562	ZEBULON	NC		09/08/2023		1,109							1,109	1,109			
100167588	ALBEMARLE	NC		09/19/2024		677							677	677			
100167585	ALBEMARLE	NC		09/19/2024		677							677	677			
100108390	PHILADELPHIA	PA		05/25/2023		440							440	440			
100132378	SPRING HILL	FL		11/03/2023		597							597	597			
100091567	SLIDELL	LA		03/07/2023		414							414	414			
100150864	GREENVILLE	SC		05/08/2024		2,203							2,203	2,203			
100152748	NASHVILLE	TN		05/22/2024		527							527	527			
100181873	GRAND RAPIDS	MI		12/12/2024		538							538	538			
100159487	SAN ANTONIO	TX		07/15/2024		576							576	576			
100119444	HENDERSON	NV		07/31/2023		904							904	904			
100029529	OAKLAND	CA		10/26/2018		661							661	661			
100167927	NEW ORLEANS	LA		09/20/2024		560							560	560			
100025091	LYNWOOD	CA		09/20/2018		836							836	836			
100150675	PENDERGRASS	GA		05/06/2024		731							731	731			
100136489	FOUNTAIN INN	SC		11/20/2023		691							691	691			
100175815	MONTICELLO	NY		11/12/2024		776							776	776			
100081399	JACKSONVILLE	FL		03/18/2022		1,225							1,225	1,225			
100186635	FULSHEAR	TX		12/30/2024		609							609	609			
100186619	SAINT AUGUSTINE	FL		12/30/2024		721							721	721			
100158047	COLUMBUS	OH		07/09/2024		535							535	535			
100060057	PHOENIX	AZ		06/25/2021		1,140							1,140	1,140			
100081276	WHITEFISH	MT		03/18/2022		1,205							1,205	1,205			
100078670	HOUSTON	TX		02/25/2022		1,289							1,289	1,289			
100145360	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100146695	YERINGTON	NV		03/20/2024		449							449	449			
100030861	LONG BEACH	CA		04/09/2019		651							651	651			
100013419	BRIDGEPORT	CT		05/25/2017		870							870	870			
100127534	NEW BRAUNFELS	TX		09/08/2023		1,170							1,170	1,170			
100065036	SILVER SPRING	MD		07/14/2021		1,004							1,004	1,004			
100116658	KISSIMMEE	FL		07/20/2023		1,120							1,120	1,120			
100087932	COVINGTON	GA		10/25/2022		533							533	533			
100166978	NORTH AUGUSTA	SC		09/13/2024		504							504	504			
100117540	PALMDALE	CA		07/20/2023		623							623	623			
100011880	PAOLI	PA		03/08/2017		910							910	910			
100165490	FULSHEAR	TX		08/29/2024		555							555	555			
100180452	SAN ANTONIO	TX		11/25/2024		676							676	676			
100141155	BUFFALO	NY		01/30/2024		718							718	718			
100141527	SALT LAKE CITY	UT		01/30/2024		473							473	473			
100174331	LURAY	VA		10/31/2024		791							791	791			
100148072	CORINTH	TX		04/10/2024		2,496							2,496	2,496			
100165388	DALLAS	TX		08/29/2024		563							563	563			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		757							757	757			
100062470	DES PLAINES	IL		07/01/2021		1,620							1,620	1,620			
100076020	GONZALES	LA		01/07/2022		1,208							1,208	1,208			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026555	STERLING	VA		09/26/2018		1,383							1,383	1,383			
100175898	CONROE	TX		11/14/2024		565							565	565			
100117371	MELISSA	TX		07/20/2023		1,345							1,345	1,345			
100114577	AURORA	IL		06/29/2023		4,258							4,258	4,258			
100174468	SANTA CLARITA	CA		10/31/2024		424							424	424			
100135753	WADDELL	AZ		11/10/2023		1,676							1,676	1,676			
100138949	MIRAMAR	FL		12/21/2023		1,246							1,246	1,246			
100049616	MIAMI	FL		11/20/2020		968							968	968			
100150628	CHESAPEAKE	VA		05/03/2024		1,717							1,717	1,717			
100100682	CHICAGO	IL		04/28/2023		895							895	895			
100065188	LUBBOCK	TX		07/14/2021		1,201							1,201	1,201			
100151793	KISSIMMEE	FL		05/10/2024		595							595	595			
100081045	MERIDIAN	ID		03/18/2022		2,457							2,457	2,457			
100180153	KISSIMMEE	FL		11/25/2024		401							401	401			
100169154	CHICAGO	IL		09/27/2024		433							433	433			
100071621	RENO	NV		10/14/2021		1,088							1,088	1,088			
100144212	SILOAM SPRINGS	AR		03/07/2024		715							715	715			
100133804	WATERBURY	CT		10/20/2023		425							425	425			
100185410	BOISE	ID		12/20/2024		632							632	632			
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,228							1,228	1,337	109		109
100068061	GREENWOOD VILLAGE	CO		09/23/2021		1,216							1,216	1,216			
100150178	INDIAN TRAIL	NC		04/30/2024		47,207							47,207	47,207			
100160929	JOHNSTOWN	NY		07/24/2024		493							493	493			
100102997	RIO RICO	AZ		06/22/2023		393							393	393			
100108190	OVERLAND PARK	KS		05/24/2023		488							488	488			
100060060	QUEEN CREEK	AZ		06/25/2021		1,181							1,181	1,181			
100076035	SEVIERVILLE	TN		01/07/2022		1,049							1,049	1,049			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		491							491	491			
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,279							1,279	1,347	68		68
100181915	BROKEN ARROW	OK		12/12/2024		625							625	625			
100176907	BOYNTON BEACH	FL		11/15/2024		469							469	469			
100130168	SCHILLER PARK	IL		11/15/2023		405							405	405			
100030188	LIVINGSTON	CA		12/20/2018		4,603							4,603	4,603			
100149828	ROCKPORT	TX		04/29/2024		478							478	478			
100085122	WEERT	NLD		07/27/2022		(60)							(60)		60		60
100012625	CLEARWATER	FL		05/25/2017		1,028							1,028	1,028			
100013711	HYATTSVILLE	MD		05/25/2017		831							831	831			
100164235	ATLANTA	GA		08/21/2024		207							207	207			
100065319	WOODSTOCK	GA		07/28/2021		1,085							1,085	1,085			
100068051	SAN DIEGO	CA		09/23/2021		1,232							1,232	1,232			
100020375	LOMPOC	CA		07/27/2018		1,433							1,433	1,433			
100026259	KEYES	CA		09/20/2018		772							772	772			
100159326	SAINT AUGUSTINE	FL		07/15/2024		858							858	858			
100090154	RIVERDALE	MD		01/13/2023		346							346	346			
100110523	WAKE FOREST	NC		06/30/2023		1,199							1,199	1,199			
100161482	FORT WORTH	TX		07/30/2024		557							557	557			
100128299	LAKE OZARK	MO		09/14/2023		1,464							1,464	1,464			
100065156	CLERMONT	FL		07/14/2021		2,126							2,126	2,126			
100169841	HOUSTON	TX		09/30/2024		1,084							1,084	1,084			
100153171	WINTER HAVEN	FL		05/30/2024		507							507	507			
100146641	GOODLETTSVILLE	TN		03/20/2024		435							435	435			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100055611	WEST COVINA	CA		03/23/2021		1,436							1,436	1,436			
100119698	CHICAGO	IL		08/08/2023		483							483	483			
100136223	HEDGESVILLE	WV		11/20/2023		485							485	485			
100116236	ROYAL PALM BEACH	FL		07/20/2023		1,305							1,305	1,305			
100065511	WASHINGTON	DC		07/28/2021		1,244							1,244	1,244			
100080774	ORLANDO	FL		03/15/2022		692							692	692			
100069894	SAN ANTONIO	TX		09/01/2021		4,139							4,139	4,139			
100178141	SHELTON	WA		11/19/2024		836							836	836			
100149046	CLEVELAND	GA		04/19/2024		450							450	450			
100055033	ROCKWALL	TX		03/23/2021		2,358							2,358	2,358			
100144134	GREENVILLE	NC		03/07/2024		745							745	745			
100152470	GLENDALE	AZ		05/16/2024		701							701	701			
100165070	ALICE	TX		08/28/2024		420							420	420			
100173854	WINTERVILLE	NC		10/31/2024		514							514	514			
100149658	LONGS	SC		04/26/2024		682							682	682			
100137078	VASS	NC		11/28/2023		529							529	529			
100173543	UNITED KINGDOM	GBR		10/29/2024		15							15		(15)		(15)
100168831	UNITED KINGDOM	GBR		09/26/2024		4,717						(4,732)	(15)		15		15
100153323	CONWAY	SC		05/30/2024		727							727	727			
100180873	UNITED KINGDOM	GBR		11/27/2024		7							7		(7)		(7)
100180876	UNITED KINGDOM	GBR		11/27/2024		7							7		(7)		(7)
100085081	CASTRICUM	NLD		07/27/2022		(62)							(62)		62		62
100135298	NEW PORT RICHEY	FL		11/13/2023		115,315							115,315	115,404		89	89
100141062	CONROE	TX		02/20/2024		540							540	540			
100082755	SPIJKENISSE	NLD		04/27/2022		(23)							(23)		23		23
100043134	GLASTONBURY	CT		05/28/2020		3,631							3,631	3,631			
100147320	LEEUWARDEN	NLD		03/27/2024		(43)							(43)		43		43
100156888	TUNNEL HILL	GA		06/27/2024		548							548	548			
100013564	COLTON	CA		05/25/2017		994							994	994			
100065609	HILLSBORO	OR		07/28/2021		2,248							2,248	2,248			
100176533	LAS VEGAS	NV		11/15/2024		486							486	486			
100167566	TAMPA	FL		09/19/2024		3,049							3,049	3,049			
100131784	SPLENDORA	TX		10/06/2023		570							570	570			
100126393	BATON ROUGE	LA		08/30/2023		530							530	530			
100065284	APEX	NC		07/28/2021		1,317							1,317	1,317			
100149350	MAGNOLIA	TX		04/24/2024		560							560	560			
100048523	BANNING	CA		11/20/2020		1,119							1,119	1,119			
100173738	BOYNTON BEACH	FL		10/30/2024		594							594	594			
100139182	NORTH FORT MYERS	FL		12/28/2023		425							425	425			
100038520	MEATH	IRL		09/27/2019		3,083							3,083	3,672	403	186	589
100138795	NEWPORT	NC		12/21/2023		984							984	984			
100171829	COLLEGE STATION	TX		10/17/2024		575							575	575			
100081193	PHOENIX	AZ		03/18/2022		1,051							1,051	1,051			
100150747	FORT WORTH	TX		05/06/2024		1,393							1,393	1,393			
100179695	MCKINNEY	TX		11/21/2024		718							718	718			
100128397	SURFSIDE BEACH	TX		09/15/2023		699							699	699			
100148455	PENDERGRASS	GA		04/12/2024		822							822	822			
100136346	SAINT AUGUSTINE	FL		11/20/2023		952							952	952			
100067660	COLUMBUS	OH		09/23/2021		1,194							1,194	1,194			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		1,284							1,284	1,284			
100044004	LOS ANGELES	CA		08/19/2020		918							918	918			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044660	MILPITAS	CA		11/19/2020		5,123							5,123	5,123			
100163402	BAKERSFIELD	CA		09/27/2024		2,055							2,055	2,055			
100147968	PENDERGRASS	GA		04/08/2024		726							726	726			
100081929	MAASTRICHT	NLD		03/30/2022		(41)							(41)		41		41
100148403	FREEPORT	FL		04/12/2024		809							809	809			
100131857	MENIFEE	CA		10/06/2023		539							539	539			
100111548	BOWIE	MD		06/29/2023		1,046							1,046	1,046			
100169999	INVERNESS	FL		11/08/2024		519							519	519			
100185559	AIKEN	SC		12/20/2024		602							602	602			
100083312	S-HERTOGENBOSCH	NLD		05/27/2022		(51)							(51)		51		51
100071425	TILBURG	NLD		09/30/2021		(45)							(45)		45		45
100148212	PHOENIX	AZ		04/12/2024		633							633	633			
100081963	ROTTERDAM	NLD		03/30/2022		(46)							(46)		46		46
100150262	WEERT	NLD		04/29/2024		(94)							(94)		94		94
100168361	OCALA	FL		09/25/2024		627							627	627			
100184585	LAKE FOREST	CA		12/17/2024		1,088							1,088	1,088			
100084245	GORINCHEM	NLD		06/30/2022		(56)							(56)		56		56
100101969	HOUSTON	TX		04/14/2023		333							333	333			
100185665	UNITED KINGDOM	GBR		12/20/2024		16							16		(16)		(16)
100138806	HEPHZIBAH	GA		12/21/2023		529							529	529			
100166380	HOUSTON	TX		10/24/2024		474							474	474			
100085129	BERGEN OP ZOOM	NLD		07/27/2022		(56)							(56)		56		56
100091203	PALM BAY	FL		01/31/2023		1,885							1,885	1,885			
100128167	MYRTLE BEACH	SC		09/18/2023		902							902	902			
100133956	PHILADELPHIA	PA		10/25/2023		474							474	474			
100138108	ORLANDO	FL		12/14/2023		1,825							1,825	1,825			
100030130	HIGHLAND	CA		12/20/2018		911							911	911			
100153445	HIGHLAND	IN		05/30/2024		466							466	466			
100046133	PORTLAND	OR		11/25/2020		920							920	920			
100137850	HAMPTON	VA		12/08/2023		2,429							2,429	2,429			
100057732	HERRIMAN	UT		06/30/2021		1,209							1,209	1,209			
100147397	MERRITT ISLAND	FL		05/08/2024		548							548	548			
100113060	DOUGLASVILLE	GA		06/29/2023		1,613							1,613	1,613			
100139986	SARASOTA	FL		01/09/2024		707							707	707			
100146841	VASSAR	MI		03/21/2024		1,381							1,381	1,381			
100120114	DAPHNE	AL		08/11/2023		789							789	789			
100163066	ATHENS	TX		08/13/2024		489							489	489			
100157702	SAN BERNARDINO	CA		06/28/2024		483							483	483			
100152552	DURHAM	NC		05/17/2024		564							564	564			
100136297	ANGIER	NC		11/20/2023		1,572							1,572	1,637		65	65
100141659	LUDLOW	MA		01/30/2024		126							126	126			
100100599	ODENVILLE	AL		04/27/2023		582							582	582			
100176844	NORTH LAS VEGAS	NV		11/15/2024		554							554	554			
100048687	CORAL SPRINGS	FL		11/20/2020		833							833	833			
100013744	RIALTO	CA		05/25/2017		856							856	856			
100161802	TUNNEL HILL	GA		07/31/2024		569							569	569			
100031627	NORWALK	CA		03/29/2019		1,119							1,119	1,119			
100060303	PROVO	UT		06/25/2021		1,095							1,095	1,095			
100178499	PORT RICHEY	FL		11/21/2024		476							476	476			
100102878	ROWLETT	TX		06/22/2023		600							600	600			
100180385	CUB RUN	KY		11/25/2024		540							540	540			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175621	BOSSIER CITY	LA		11/12/2024		2,174							2,174	2,174			
100135484	HENDERSON	NV		11/13/2023		2,394							2,394	2,394			
100031610	PERRIS	CA		03/29/2019		1,106							1,106	1,106			
100054814	MIDDLE RIVER	MD		03/23/2021		763							763	763			
100153314	SEGUIN	TX		05/30/2024		516							516	516			
100132708	PALM COAST	FL		11/03/2023		434							434	434			
100136293	CARTERSVILLE	GA		11/20/2023		523							523	523			
100044827	BROOKLYN	NY		11/19/2020		886							886	886			
100055866	GRAND JUNCTION	CO		03/26/2021		2,356							2,356	2,356			
100065140	RIVERSIDE	CA		07/14/2021		1,205							1,205	1,205			
100109054	HEMET	CA		06/05/2023		515							515	515			
100154652	BOSSIER CITY	LA		07/19/2024		445							445	445			
100060629	TIGARD	OR		06/01/2021		1,126							1,126	1,126			
100156280	LINDSAY	CA		07/25/2024		455							455	455			
100137058	SOUTH ELGIN	IL		11/28/2023		1,249							1,249	1,249			
100148231	ATLANTA	GA		04/12/2024		12,295							12,295	12,295			
100064976	HAZLET	NJ		07/14/2021		1,054							1,054	1,054			
100154624	EUSTIS	FL		06/14/2024		371							371	371			
100161771	TRENTON	NJ		07/31/2024		470							470	470			
100151750	CLEARLAKE	CA		05/10/2024		1,138							1,138	1,138			
100087451	ROELAND PARK	KS		10/25/2022		1,019							1,019	1,019			
100153607	WEST SENECA	NY		05/31/2024		431							431	431			
100100719	VISALIA	CA		04/28/2023		973							973	973			
100176598	TARZANA	CA		11/15/2024		690							690	690			
100153748	ROTTERDAM	NLD		05/30/2024		(78)							(78)		78		78
100054840	SPRING	TX		03/23/2021		358							358	358			
100134710	TAMPA	FL		10/30/2023		496							496	496			
100176871	DELTONA	FL		11/15/2024		1,015							1,015	1,015			
100128179	MCKINNEY	TX		09/18/2023		758							758	758			
100091188	DENTON	TX		01/31/2023		382							382	382			
100101769	CHICAGO	IL		03/31/2023		488							488	488			
100054306	PIKESVILLE	MD		03/23/2021		426							426	426			
100153197	LILLINGTON	NC		05/30/2024		515							515	515			
100154532	LAWTON	OK		06/14/2024		610							610	610			
100011362	AVENTURA	FL		12/23/2016		3,041							3,041	3,041			
100076741	BULLHEAD CITY	AZ		12/30/2021		846							846	846			
100175491	MESA	AZ		12/23/2024		529							529	529			
100074950	LAS VEGAS	NV		12/01/2021		1,718							1,718	1,718			
100027853	GLEN BURNIE	MD		10/26/2018		1,361							1,361	1,361			
100055257	MIAMI	FL		03/23/2021		630							630	630			
100139938	SEVIERVILLE	TN		01/09/2024		3,762							3,762	3,762			
100148399	PRINCETON	TX		04/12/2024		513							513	513			
100029293	BAKERSFIELD	CA		10/26/2018		981							981	981			
100148367	FORT WORTH	TX		04/12/2024		797							797	797			
100013592	PALMDALE	CA		05/25/2017		268							268	268			
100102085	FRANKLIN PARK	IL		04/14/2023		6,859							6,859	6,859			
100115012	LAS VEGAS	NV		07/14/2023		729							729	729			
100081460	FULSHEAR	TX		03/18/2022		1,233							1,233	1,233			
100143546	HOMEWOOD	IL		02/21/2024		484							484	484			
100086526	HARDEEVILLE	SC		09/30/2022		547							547	547			
100155127	ATLANTA	GA		07/19/2024		541							541	541			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026181	MODESTO	CA		09/20/2018		1,076							1,076	1,076			
100067491	PUNTA GORDA	FL		09/23/2021		1,039							1,039	1,039			
100165996	BEACH PARK	IL		09/06/2024		579							579	579			
100165433	OCALA	FL		08/29/2024		619							619	619			
100181284	SARASOTA	FL		12/06/2024		285							285	285			
100149516	STOCKTON	CA		04/26/2024		2,255							2,255	2,255			
100012807	FRUITLAND PARK	FL		05/25/2017		1,132							1,132	1,132			
100169808	WASCO	CA		09/30/2024		441							441	441			
100067558	PRESCOTT	AZ		09/23/2021		1,108							1,108	1,108			
100171797	MYRTLE BEACH	SC		10/17/2024		746							746	746			
100159504	BAKERSFIELD	CA		07/15/2024		443							443	443			
100165705	FERNANDINA BEACH	FL		08/29/2024		477							477	477			
100180246	HOUSTON	TX		11/25/2024		2,190							2,190	2,190			
100136351	CHARLOTTE	NC		11/20/2023		592							592	592			
100065467	DENVER	CO		07/28/2021		1,750							1,750	1,750			
100070444	FREDERICK	MD		09/23/2021		1,181							1,181	1,181			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		607							607	607			
100148378	LOCKHART	TX		04/12/2024		3,852							3,852	3,852			
100028516	SANTA MARIA	CA		10/26/2018		834							834	834			
100164119	ATLANTA	GA		08/21/2024		458							458	458			
100136253	RICHMOND	TX		11/20/2023		552							552	552			
100179746	FULSHEAR	TX		11/21/2024		725							725	725			
100148108	PLACERVILLE	CA		04/10/2024		565							565	565			
100141641	OCALA	FL		01/30/2024		473							473	473			
100065054	RICHARDSON	TX		07/14/2021		1,161							1,161	1,161			
100138796	WAYNESBORO	PA		12/21/2023		494							494	494			
100149132	PLEASANTON	TX		04/22/2024		271							271	271			
100100914	SPRING	TX		04/28/2023		1,264							1,264	1,264			
100161529	BRYAN	TX		07/30/2024		527							527	527			
100137219	FRANKLINTON	NC		11/28/2023		309							309	309			
100167141	LEANDER	TX		09/13/2024		478							478	478			
100171916	WEST DES MOINES	IA		10/17/2024		540							540	540			
100148721	ROCKPORT	TX		04/17/2024		389							389	389			
100011654	BELLEVILLE	NJ		03/08/2017		1,111							1,111	1,111			
100053683	LA GRANGE	IL		03/23/2021		704							704	704			
100175217	PINGREE GROVE	IL		11/05/2024		536							536	536			
100119551	ZIMMERMAN	MN		07/28/2023		562							562	562			
100131737	ANTIOCH	TN		10/06/2023		649							649	649			
100091363	MAGNOLIA	TX		02/22/2023		1,293							1,293	1,293			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		528							528	528			
100126344	HOLLYWOOD	FL		08/30/2023		527							527	527			
100172354	BUCKEYE	AZ		10/23/2024		3,847							3,847	3,847			
100119020	MILWAUKEE	WI		07/27/2023		532							532	532			
100165412	FAYETTEVILLE	AR		08/29/2024		483							483	483			
100136276	PLANTATION	FL		11/20/2023		536							536	536			
100014125	MIAMI	FL		05/25/2017		1,598							1,598	1,598			
100133937	CINCINNATI	OH		10/25/2023		397							397	397			
100150589	CENTRE HALL	PA		05/03/2024		586							586	586			
100155981	REDDING	CA		06/18/2024		379							379	379			
100181881	TAMPA	FL		12/12/2024		703							703	703			
100121076	NETHERLANDS	NLD		08/28/2023		(81)							(81)		81		81

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155982	REDDING	CA		06/18/2024		379							379	379			
100139040	PORT ORCHARD	WA		12/22/2023		367							367	367			
100128086	MOUNT JULIET	TN		09/08/2023		4,630							4,630	4,630			
100175011	HAGERSTOWN	MD		10/31/2024		209							209	209			
100081834	CYPRESS	CA		03/30/2022		966							966	966			
100184950	GALT	CA		12/17/2024		1,038							1,038	1,038			
100171265	WILMINGTON	DE		10/16/2024		407							407	407			
100055346	WEST CHESTER	PA		03/23/2021		744							744	744			
100110559	FORT WORTH	TX		06/30/2023		76,196							76,196	76,196			
100054196	LAVEEN	AZ		03/23/2021		2,633							2,633	2,633			
100165204	LELYSTAD	NLD		08/28/2024		(38)							(38)		38		38
100172228	MONTGOMERY	TX		10/17/2024		150							150	150			
100176540	SELLERSVILLE	PA		11/15/2024		581							581	581			
100064584	WINTON	CA		07/01/2021		1,255							1,255	1,255			
100179883	MORRISVILLE	PA		11/25/2024		912							912	912			
100132636	PALM BAY	FL		11/03/2023		2,638							2,638	2,638			
100031388	LINCOLN	CA		03/29/2019		1,009							1,009	1,009			
100090275	OCALA	FL		01/13/2023		467							467	467			
100178298	CAPITOL HEIGHTS	MD		11/19/2024		597							597	597			
100116543	KEYPORT	NJ		07/20/2023		1,236							1,236	1,236			
100165600	HOUSTON	TX		10/04/2024		545							545	545			
100169186	ARLINGTON	TN		09/27/2024		559							559	559			
100054391	LAS VEGAS	NV		03/23/2021		865							865	865			
100026348	NEW CITY	NY		09/20/2018		1,208							1,208	1,208			
100182325	HAVRE DE GRACE	MD		12/12/2024		712							712	712			
100163993	MIAMI	FL		08/21/2024		356							356	356			
100079197	BREWSTER	NY		02/24/2022		1,150							1,150	1,150			
100039324	DUBLIN	IRL		09/27/2019		7,371							7,371	8,033	656	5	661
100175388	VISALIA	CA		11/05/2024		588							588	588			
100162489	TEQUESTA	FL		08/07/2024		452							452	452			
100171940	COLUMBUS	OH		10/17/2024		595							595	595			
100174697	DAYTON	MN		10/31/2024		308							308	308			
100091683	DALLAS	TX		03/24/2023		344							344	344			
100024950	PALMDALE	CA		09/20/2018		789							789	789			
100061481	JASPER	GA		06/01/2021		3,101							3,101	3,101			
100100353	PHILADELPHIA	PA		04/27/2023		889							889	889			
100180433	SAN MARCOS	TX		11/25/2024		652							652	652			
100140511	HORACE	ND		01/19/2024		471							471	471			
100026314	NEW CASTLE	DE		09/20/2018		1,297							1,297	1,297			
100129753	WIMAUMA	FL		09/27/2023		398							398	398			
100112977	PERTH AMBOY	NJ		06/29/2023		977							977	977			
100087209	AVONDALE	AZ		10/25/2022		1,211							1,211	1,211			
100165115	UNITED KINGDOM	GBR		08/27/2024		5							5		(5)		(5)
100063141	CONOWINGO	MD		07/01/2021		1,073							1,073	1,073			
100171145	ARLINGTON	TX		11/22/2024		359							359	359			
100140121	OKLAHOMA CITY	OK		01/09/2024		726							726	726			
100175940	NAPLES	FL		11/14/2024		677							677	677			
100088258	BALTIMORE	MD		10/17/2022		647							647	647			
100140620	HORACE	ND		01/19/2024		471							471	471			
100100130	MIAMI	FL		03/28/2023		558							558	558			
100113405	AVENTURA	FL		06/29/2023		1,014							1,014	1,014			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117373	FORT WORTH	TX		07/20/2023		1,341							1,341	1,341			
100109595	NORFOLK	VA		06/14/2023		331							331	331			
100150720	YUKON	OK		05/06/2024		554							554	554			
100131579	WILDWOOD CREST	NJ		10/05/2023		415							415	415			
100089996	DETROIT	MI		01/13/2023		279							279	279			
100060209	MINNEAPOLIS	MN		06/25/2021		1,332							1,332	1,332			
100043739	SAYREVILLE	NJ		08/13/2020		631							631	631			
100147972	BROWNSBURG	IN		04/08/2024		3,916							3,916	3,916			
100017213	VIRGINIA BEACH	VA		04/26/2018		838							838	838			
100173762	LAFAYETTE	LA		10/30/2024		514							514	514			
100153174	GARNER	NC		05/30/2024		638							638	638			
100133480	KIRBYVILLE	TX		10/19/2023		2,877							2,877	2,877			
100110549	SAINT AUGUSTINE	FL		06/30/2023		949							949	949			
100162075	PAHOA	HI		07/31/2024		499							499	499			
100139515	SAN ANTONIO	TX		12/28/2023		406							406	406			
100148794	SAN MARCOS	TX		04/17/2024		835							835	835			
100071595	CLOVIS	CA		10/14/2021		1,192							1,192	1,192			
100171733	FALLING WATERS	WV		10/17/2024		468							468	468			
100136767	ATLANTA	GA		11/27/2023		430							430	430			
100140076	OCALA	FL		01/09/2024		585							585	585			
100076466	YUCCA VALLEY	CA		12/21/2021		999							999	999			
100152630	N MYRTLE BEACH	SC		05/17/2024		514							514	514			
100065027	MODESTO	CA		07/14/2021		1,121							1,121	1,121			
100088390	FORT MITCHELL	AL		01/06/2023		494							494	494			
100181893	EDMOND	OK		12/12/2024		759							759	759			
100150629	ARLINGTON	TX		05/03/2024		1,371							1,371	1,371			
100185735	MYRTLE BEACH	SC		12/23/2024		543							543	543			
100131900	WILLIMANTIC	CT		10/06/2023		372							372	372			
100078640	WHITE PLAINS	NY		02/02/2022		1,856							1,856	1,856			
100077751	MOGADORE	OH		01/03/2022		776							776	776			
100153426	CHICAGO	IL		05/30/2024		478							478	478			
100055231	LANCASTER	CA		03/23/2021		537							537	537			
100070214	AUBURNDALE	FL		09/01/2021		1,471							1,471	1,471			
100063417	DAPHNE	AL		07/01/2021		1,413							1,413	1,413			
100068448	MOUNT DORA	FL		08/25/2021		1,122							1,122	1,122			
100154501	SAINT PETERSBURG	FL		06/14/2024		482							482	482			
100147278	PORT REPUBLIC	NJ		03/28/2024		515							515	515			
100186556	PENSACOLA	FL		12/30/2024		886							886	886			
100176876	INVERNESS	FL		11/15/2024		365							365	365			
100099943	VIRGINIA BEACH	VA		03/28/2023		530							530	530			
100014895	STILLMAN VALLEY	IL		11/21/2017		1,976							1,976	1,976			
100154557	CALEXICO	CA		06/14/2024		359							359	359			
100157931	JACKSONVILLE	FL		07/09/2024		685							685	685			
100103272	WILMINGTON	DE		04/27/2023		404							404	404			
100141647	CYPRESS	TX		01/30/2024		603							603	603			
100158038	ROCKFORD	IL		07/09/2024		522							522	522			
100048137	CHICAGO	IL		11/20/2020		953							953	953			
100045243	ATLANTA	GA		11/25/2020		585							585	585			
100176573	CLARKSVILLE	TN		11/15/2024		2,867							2,867	2,867			
100170338	DOWNINGTOWN	PA		10/08/2024		518							518	518			
100150234	UNITED KINGDOM	GBR		04/29/2024		(31)							(31)		31		31

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030223	RANDALLSTOWN	MD		12/20/2018		4,004							4,004	4,004			
100153204	FORT WORTH	TX		05/30/2024		1,149							1,149	1,149			
100176088	CONROE	TX		12/20/2024		1,100							1,100	1,100			
100155088	DECATUR	GA		07/19/2024		577							577	577			
100167157	WASHINGTON	DC		09/13/2024		432							432	432			
100025047	LAS VEGAS	NV		09/20/2018		770							770	770			
100165497	LAKELAND	FL		08/29/2024		555							555	555			
100158290	UNITED KINGDOM	GBR		07/09/2024		(19)							(19)		19		19
100143346	CHICAGO	IL		02/16/2024		1,017							1,017	1,017			
100071578	WHEAT RIDGE	CO		10/14/2021		1,139							1,139	1,139			
100129559	TEMPLE	TX		09/29/2023		100,875							100,875	100,875			
100028666	BAKERSFIELD	CA		10/26/2018		766							766	766			
100087326	SAN FRANCISCO	CA		10/25/2022		2,286							2,286	2,286			
100168313	EAGLES MERE	PA		09/20/2024		1,782							1,782	1,782			
100158269	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
3310073202	OCALA	FL		04/12/2024		67,775							67,775	67,775			
100030372	PERTH AMBOY	NJ		12/20/2018		2,948							2,948	2,948			
100133721	ROSHARON	TX		10/23/2023		1,257							1,257	1,257			
100013773	STOCKTON	CA		05/25/2017		1,016							1,016	1,016			
100044238	ATCHISON	KS		08/19/2020		886							886	886			
100047340	FAR ROCKAWAY	NY		11/20/2020		547							547	547			
100149533	OAKLAND	CA		04/26/2024		887							887	887			
100185051	LUSBY	MD		12/20/2024		300							300	300			
100135822	PORT CLINTON	OH		11/10/2023		536							536	536			
100143911	BAKERSFIELD	CA		03/06/2024		475							475	475			
100155693	KAHULUI	HI		06/18/2024		1,010							1,010	1,010			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		590							590	590			
100086645	PALM BAY	FL		09/30/2022		280							280	280			
100084691	MIAMI	FL		08/02/2022		477							477	477			
100171734	FALLING WATERS	WV		10/17/2024		684							684	684			
100185509	PAYSON	AZ		12/20/2024		348							348	348			
100144002	MIDDLE RIVER	MD		02/29/2024		279							279	279			
100030672	CLINTON	MD		04/09/2019		1,621							1,621	1,621			
100065186	PRINEVILLE	OR		07/14/2021		10,238							10,238	10,238			
100162702	ATLANTA	GA		08/12/2024		458							458	458			
100169768	GRAND RAPIDS	MI		09/30/2024		450							450	450			
100140116	NEW MARKET	AL		01/09/2024		657							657	657			
100015834	ATLANTA	GA		02/27/2018		1,673							1,673	1,673			
100163070	OWENS CROSS ROADS	AL		08/13/2024		449							449	449			
100158544	JENSEN BEACH	FL		07/10/2024		449							449	449			
100074399	KISSIMMEE	FL		12/02/2021		1,131							1,131	1,131			
100135136	VISALIA	CA		11/03/2023		334							334	334			
100029459	SALINAS	CA		10/26/2018		4,306							4,306	4,306			
100148864	MERIDIANVILLE	AL		04/17/2024		1,172							1,172	1,172			
100150838	HOLLYWOOD	FL		05/08/2024		502							502	502			
100053968	ALEXANDRIA	VA		03/23/2021		2,783							2,783	2,783			
100034059	CORK	IRL		06/21/2019		5,825							5,825	6,173	270	79	349
100100327	SNOHOMISH	WA		04/27/2023		921							921	921			
100081390	BOZEMAN	MT		03/18/2022		1,192							1,192	1,192			
100120460	JACKSONVILLE	FL		08/18/2023		300							300	300			
100136891	HENDERSON	NV		11/27/2023		486							486	486			

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100103588	DALLAS	TX		05/08/2023		425							425	425			
100134666	PASADENA	TX		10/30/2023		442							442	442			
100078946	OMAHA	NE		02/24/2022		729							729	729			
100071862	DOVER	NH		10/14/2021		1,442							1,442	1,442			
100081503	SALT LAKE CITY	UT		03/18/2022		1,199							1,199	1,199			
100025614	CENTRAL ISLIP	NY		09/20/2018		1,618							1,618	1,618			
100116671	WEST VALLEY	UT		07/20/2023		1,216							1,216	1,216			
100149798	CANTON	TX		04/26/2024		405							405	405			
100028142	VALLEJO	CA		10/26/2018		779							779	779			
100128060	SMYRNA	TN		09/08/2023		2,360							2,360	2,360			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		4,598							4,598	4,598			
100026024	NAPLES	FL		09/20/2018		1,323							1,323	1,323			
100168835	UNITED KINGDOM	GBR		09/26/2024		6							6		(6)		(6)
100071569	SPOKANE	WA		10/14/2021		1,117							1,117	1,117			
100011261	SANTA ROSA	CA		12/23/2016		800							800	800			
100013864	HOFFMAN ESTATES	IL		05/25/2017		3,530							3,530	3,530			
100133058	HOUSTON	TX		11/29/2023		501							501	501			
100054349	SAINT PAUL	MN		03/23/2021		394							394	394			
100178418	ROYAL OAK	MI		11/21/2024		557							557	557			
100185891	MADERA	CA		12/26/2024		538							538	538			
100178273	CARROLLTON	TX		11/19/2024		637							637	637			
100079028	VISALIA	CA		02/24/2022		1,693							1,693	1,693			
100061470	JONESBORO	GA		06/01/2021		1,358							1,358	1,358			
100141179	STATESVILLE	NC		01/30/2024		455							455	455			
100141181	STATESVILLE	NC		01/30/2024		455							455	455			
100012183	ANTIOCH	CA		03/08/2017		1,663							1,663	1,663			
100161375	DAVENPORT	FL		07/25/2024		553							553	553			
100108303	KISSIMMEE	FL		05/24/2023		403							403	403			
100064521	MIDDLETOWN	NY		07/01/2021		1,274							1,274	1,274			
100158108	COCONUT CREEK	FL		07/09/2024		1,564							1,564	1,564			
100101519	ROSHARON	TX		04/26/2023		3,269							3,269	3,269			
100152680	PALM HARBOR	FL		05/17/2024		507							507	507			
100131716	CONCORD	NC		10/06/2023		602							602	602			
100064980	IRVINGTON	NJ		07/14/2021		1,008							1,008	1,008			
100153449	JOLIET	IL		05/30/2024		431							431	431			
100158016	STEPHENVILLE	TX		07/09/2024		498							498	498			
100176913	WYLIE	TX		11/15/2024		9,853							9,853	9,853			
100158786	STILLWATER	OK		07/10/2024		1,350							1,350	1,350			
100090067	HOMESTEAD	FL		01/13/2023		19,705							19,705	19,705			
100065535	HENRICO	VA		07/28/2021		1,858							1,858	1,858			
100186663	SCHERTZ	TX		12/30/2024		542							542	542			
100108067	TAMPA	FL		05/24/2023		458							458	458			
100170241	SAINT AUGUSTINE	FL		10/08/2024		1,339							1,339	1,339			
100139536	MCALLEN	TX		12/28/2023		339							339	339			
100160871	ALTAMONTE SPRINGS	FL		07/24/2024		2,480							2,480	2,480			
100158356	UNITED KINGDOM	GBR		07/09/2024		11							11		(11)		(11)
100150046	NEW BRITAIN	CT		06/07/2024		361							361	361			
100103702	MILWAUKEE	WI		05/08/2023		375							375	375			
100138130	CARTERSVILLE	GA		12/14/2023		414							414	414			
100175385	LAKELAND	FL		11/05/2024		664							664	664			
100108160	PORT SAINT LUCIE	FL		05/24/2023		2,721							2,721	2,721			

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100165381	OKLAHOMA CITY	OK		08/29/2024		492							492	492			
100138132	CARTERSVILLE	GA		12/14/2023		414							414	414			
100136310	BALTIC	CT		11/20/2023		494							494	494			
100150692	CHALMETTE	LA		05/06/2024		496							496	496			
100173451	ALLENTOWN	PA		10/29/2024		385							385	385			
100138133	CARTERSVILLE	GA		12/14/2023		414							414	414			
100175376	OCALA	FL		11/05/2024		700							700	700			
100152371	VINELAND	NJ		05/17/2024		552							552	552			
100137336	ORLANDO	FL		12/01/2023		511							511	511			
100060256	PHILADELPHIA	PA		06/25/2021		1,592							1,592	1,592			
100164070	CONYERS	GA		08/21/2024		443							443	443			
100179889	TULARE	CA		11/25/2024		3,773							3,773	3,773			
100138955	UNION BRIDGE	MD		12/21/2023		697							697	697			
100174845	WHITE BLUFF	TN		10/31/2024		304							304	304			
100012776	MIAMI	FL		05/25/2017		715							715	715			
100185143	WINTER HAVEN	FL		12/20/2024		402							402	402			
100053875	WILLIAMSTOWN	NJ		03/23/2021		831							831	831			
100071700	AVON	CT		10/14/2021		1,478							1,478	1,478			
100180610	CENTRALIA	WA		11/26/2024		1,419							1,419	1,419			
100161487	LEWISVILLE	TX		07/30/2024		512							512	512			
100142431	HONOLULU	HI		03/08/2024		466							466	466			
100178359	EDMOND	OK		11/20/2024		2,631							2,631	2,631			
100110552	ROSHARON	TX		06/30/2023		922							922	922			
100141943	AVENTURA	FL		02/29/2024		462							462	462			
100111688	MIAMI	FL		06/29/2023		1,102							1,102	1,102			
100153928	ATLANTA	GA		06/05/2024		162							162	162			
100152573	DENTON	TX		05/17/2024		636							636	636			
100163105	KYLE	TX		08/13/2024		7,901							7,901	7,901			
100168410	WINDERMERE	FL		09/25/2024		1,871							1,871	1,871			
100179726	SAN ANTONIO	TX		11/21/2024		855							855	855			
100065402	EL PASO	TX		07/28/2021		1,242							1,242	1,242			
100103709	BOWIE	MD		05/08/2023		1,383							1,383	1,383			
100136218	RALEIGH	NC		11/20/2023		670							670	670			
100169515	CANYON COUNTRY	CA		09/30/2024		1,074							1,074	1,074			
100174644	SHIPMAN	VA		10/31/2024		427							427	427			
100050321	TAMPA	FL		11/20/2020		756							756	756			
100057893	CHATTANOOGA	TN		06/30/2021		1,007							1,007	1,007			
100013024	VOLO	IL		05/25/2017		896							896	896			
100147356	ATLANTIC CITY	NJ		05/08/2024		357							357	357			
100118771	OAK LAWN	IL		07/25/2023		567							567	567			
100102771	SPICEWOOD	TX		06/22/2023		535							535	535			
100165708	LAKE WALES	FL		08/29/2024		468							468	468			
100149116	ELLISVILLE	MO		04/22/2024		581							581	581			
100044603	COLFAX	CA		11/19/2020		2,592							2,592	2,592			
100163947	NORTH OGDEN	UT		10/04/2024		463							463	463			
100140516	CHARLOTTE	NC		01/19/2024		586							586	586			
100053879	STATEN ISLAND	NY		03/23/2021		(11,008)							(11,008)	(11,008)			
100063109	MONTGOMERY	AL		07/01/2021		1,332							1,332	1,332			
100079195	BUFFALO	NY		02/24/2022		1,124							1,124	1,124			
100174907	DELANO	CA		10/31/2024		442							442	442			
100156893	TUNNEL HILL	GA		06/27/2024		541							541	541			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156908	TUNNEL HILL	GA		06/27/2024		541							541	541			
100139179	NORTH FORT MYERS	FL		12/28/2023		425							425	425			
100102038	HAGERSTOWN	MD		04/14/2023		371							371	371			
100172256	COLUMBIA	MO		10/21/2024		695							695	695			
100053819	BAYVILLE	NJ		03/23/2021		766							766	766			
100088310	LANSING	MI		11/10/2022		455							455	455			
100129793	SAN BERNARDINO	CA		09/27/2023		464							464	464			
100163181	FRANKLIN	TN		08/13/2024		548							548	548			
100139239	EASTON	PA		12/28/2023		436							436	436			
100169836	MARS	PA		09/30/2024		984							984	984			
100013691	FREDERICK	MD		05/25/2017		948							948	948			
100146731	INDEPENDENCE	MO		03/20/2024		572							572	572			
100119540	BOYNTON BEACH	FL		07/28/2023		581							581	581			
100134337	LA PORTE	IN		10/27/2023		435							435	435			
100168096	SURPRISE	AZ		09/20/2024		1,278							1,278	1,278			
100068303	HEMET	CA		08/25/2021		1,041							1,041	1,041			
100148251	COLLEGE STATION	TX		04/12/2024		813							813	813			
100140128	BLOOMINGDALE	GA		01/09/2024		722							722	722			
100017009	CLERMONT	FL		05/16/2018		1,587							1,587	1,587			
100078939	OMAHA	NE		02/24/2022		727							727	727			
100061214	PALMDALE	CA		06/01/2021		1,940							1,940	1,940			
100172988	SCOTTSDALE	AZ		10/25/2024		446							446	446			
100101795	LAKEWOOD	OH		03/31/2023		597							597	597			
100063829	CRESTON	OH		07/01/2021		1,747							1,747	1,747			
100138101	STOCKBRIDGE	GA		12/14/2023		462							462	462			
100148366	SAINT AUGUSTINE	FL		04/12/2024		2,071							2,071	2,071			
100134892	MONTICELLO	NY		10/30/2023		409							409	409			
100152476	VISALIA	CA		05/16/2024		368							368	368			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		239							239	239			
100116802	MOORESVILLE	NC		07/20/2023		1,650							1,650	1,650			
100136509	ATHENS	AL		11/20/2023		743							743	743			
100180261	TOBYHANNA	PA		11/25/2024		538							538	538			
100053602	BELTSVILLE	MD		03/23/2021		863							863	863			
100076797	IRVINGTON	NJ		12/27/2021		548							548	548			
100181980	PRINCETON	TX		12/12/2024		732							732	732			
100157997	BALTIMORE	MD		07/09/2024		308							308	308			
100086539	KEIZER	OR		09/30/2022		636							636	636			
100087305	NEW ORLEANS	LA		10/25/2022		1,003							1,003	1,003			
100160056	WILMINGTON	NC		07/17/2024		1,201							1,201	1,201			
100139867	NETHERLANDS	NLD		12/28/2023		(77)							(77)		77		77
100070494	THE COLONY	TX		09/23/2021		1,226							1,226	1,226			
100029653	AUBURN	WA		10/26/2018		1,605							1,605	1,605			
100163073	COLUMBIA	TN		08/13/2024		834							834	834			
100069562	COLUMBIA CITY	OR		09/01/2021		5,884							5,884	5,884			
100129308	NORTH PORT	FL		09/25/2023		648							648	648			
100161728	MONTICELLO	NY		07/30/2024		458							458	458			
100103848	PLEASANT VALLEY	NY		05/10/2023		323							323	323			
100049646	LAS VEGAS	NV		11/20/2020		1,627							1,627	1,627			
100153287	LANDIS	NC		05/30/2024		627							627	627			
100186632	LAKEWOOD	WA		12/30/2024		2,989							2,989	2,989			
100065315	RICHLAND	WA		07/28/2021		2,141							2,141	2,141			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115764	ROSHARON	TX		07/20/2023		915							915	915			
100172588	MERIDIANVILLE	AL		10/23/2024		927							927	927			
100028674	CORAL SPRINGS	FL		10/26/2018		1,026							1,026	1,026			
100147345	PHOENIX	AZ		05/08/2024		406							406	406			
100067108	AURORA	CO		08/02/2021		1,155							1,155	1,155			
100174606	FRESNO	TX		10/31/2024		179							179	179			
100063447	BRIDGEPORT	CT		07/01/2021		487							487	487			
100180434	VIRGINIA BEACH	VA		11/25/2024		14,225							14,225	14,225			
100060062	PHOENIX	AZ		06/25/2021		1,125							1,125	1,125			
100116411	MARIETTA	GA		07/20/2023		1,162							1,162	1,162			
100147109	COVENTRY	CT		05/08/2024		476							476	476			
100053493	NEWINGTON	CT		03/23/2021		467							467	467			
100170085	ROSHARON	TX		10/08/2024		1,907							1,907	1,907			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		475							475	475			
100148395	HUMBLE	TX		04/12/2024		1,309							1,309	1,309			
100147893	RICHMOND	TX		04/08/2024		2,494							2,494	2,494			
100163145	PIEDMONT	SC		08/13/2024		3,342							3,342	3,342			
100167758	WINTER GARDEN	FL		09/19/2024		546							546	546			
100144466	HOUSTON	TX		04/26/2024		704							704	704			
100068109	PHILADELPHIA	PA		08/25/2021		1,104							1,104	1,104			
100054299	HOOVER	AL		03/23/2021		2,253							2,253	2,253			
100157843	FALLING WATERS	WV		07/09/2024		1,681							1,681	1,681			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		1,274							1,274	1,274			
100043433	CARTHAGE	TX		08/13/2020		1,648							1,648	1,648			
100102627	LOS ANGELES	CA		06/22/2023		618							618	618			
100064462	RUSKIN	FL		07/01/2021		1,662							1,662	1,662			
100099810	NEW HAVEN	CT		02/28/2023		533							533	533			
100180295	TAYLOR	TX		11/25/2024		3,582							3,582	3,582			
100138332	HOUSTON	TX		12/18/2023		105,339							105,339	105,339			
100100578	SAN ANTONIO	TX		04/27/2023		3,270							3,270	3,270			
100164265	SAINT PAUL	MN		08/21/2024		787							787	787			
100152696	BRYAN	TX		05/17/2024		630							630	630			
100102468	JACKSON	NJ		06/07/2023		645							645	645			
100171747	FALLING WATERS	WV		10/17/2024		469							469	469			
100140477	HOUSTON	TX		01/17/2024		1,679							1,679	1,679			
100170154	STATESVILLE	NC		10/08/2024		525							525	525			
100185317	SHOREWOOD	IL		12/20/2024		547							547	547			
100031441	FONTANA	CA		03/29/2019		844							844	844			
100075790	FORT MYERS	FL		12/01/2021		1,342							1,342	1,342			
100110627	HOUSTON	TX		06/30/2023		1,454							1,454	1,454			
100181978	BROKEN ARROW	OK		12/12/2024		600							600	600			
100166099	OMAHA	NE		09/09/2024		448							448	448			
100181887	CITRUS SPRINGS	FL		12/12/2024		630							630	630			
100173513	PINE BUSH	NY		10/29/2024		528							528	528			
100081196	BUDA	TX		03/18/2022		2,398							2,398	2,398			
100150926	MONCKS CORNER	SC		05/08/2024		792							792	792			
100133909	ROCKY HILL	CT		11/29/2023		501							501	501			
100115009	BARSTOW	CA		07/14/2023		595							595	595			
100172263	HEMET	CA		10/21/2024		550							550	550			
100136510	ELGIN	IL		11/20/2023		500							500	500			
100152296	ROSHARON	TX		05/17/2024		550							550	550			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103124	AURORA	IL		04/21/2023		479							479	479			
100032061	HAYWARD	CA		03/29/2019		844							844	844			
100045030	WINTER SPRINGS	FL		11/19/2020		731							731	731			
100120735	LIBERTY HILL	TX		08/25/2023		644							644	644			
100136468	MILTON	FL		11/20/2023		1,166							1,166	1,166			
100161385	ALBEMARLE	NC		07/25/2024		630							630	630			
100044671	WEST VALLEY CITY	UT		11/19/2020		640							640	640			
100159829	BOYNTON BEACH	FL		07/17/2024		289							289	289			
100017808	SANTA ANA	CA		05/30/2018		2,710							2,710	2,710			
100169161	SAN ANTONIO	TX		09/27/2024		5,770							5,770	5,770			
100182088	FOLEY	AL		12/12/2024		734							734	734			
100142836	FORNEY	TX		02/09/2024		413							413	413			
100146768	NORRISTOWN	PA		03/20/2024		513							513	513			
100138342	FORT PIERCE	FL		12/18/2023		689							689	689			
100139386	SANTA FE	NM		12/28/2023		475							475	475			
100160934	MACUNGIE	PA		07/24/2024		1,966							1,966	1,966			
100168702	POINCIANA	FL		09/25/2024		588							588	588			
100031897	LONG BEACH	CA		03/29/2019		3,225							3,225	3,225			
100176943	BALTIMORE	MD		11/15/2024		501							501	501			
100029813	MOHAVE VALLEY	AZ		10/26/2018		819							819	819			
100169557	SPOONER	WI		09/30/2024		201,657							201,657	201,657			
100100546	LODI	CA		04/27/2023		2,087							2,087	2,087			
100100057	GAINESVILLE	FL		03/28/2023		277							277	277			
100174183	MELBOURNE	FL		10/31/2024		428							428	428			
100159962	MIAMI	FL		08/16/2024		1,932							1,932	1,932			
100159430	SAN ANTONIO	TX		07/15/2024		482							482	482			
100144167	FORT WORTH	TX		03/07/2024		534							534	534			
100148291	PLAINFIELD	IL		04/12/2024		520							520	520			
100169332	OGDEN	UT		09/27/2024		539							539	539			
100164553	N LAS VEGAS	NV		08/21/2024		605							605	605			
100164107	GWYNN OAK	MD		08/21/2024		790							790	790			
100165393	GREENVILLE	NC		08/29/2024		560							560	560			
100171738	FALLING WATERS	WV		10/17/2024		478							478	478			
100148372	FORT WORTH	TX		04/12/2024		16,795							16,795	16,859		64	64
100155572	ST. PETERSBURG	FL		06/18/2024		1,082							1,082	1,082			
100169141	BULLHEAD CITY	AZ		09/27/2024		1,174							1,174	1,174			
100119405	DAVENPORT	FL		07/31/2023		1,255							1,255	1,255			
100136324	HOUSTON	TX		11/20/2023		508							508	508			
100181244	JACKSONVILLE	FL		12/06/2024		486							486	486			
100068472	SCOTTSDALE	AZ		08/25/2021		1,235							1,235	1,235			
100078931	VENICE	FL		02/24/2022		1,884							1,884	1,884			
100029407	TEMPLE CITY	CA		10/26/2018		1,194							1,194	1,194			
100068409	REXBURG	ID		08/25/2021		1,058							1,058	1,058			
100149840	KATY	TX		04/29/2024		428							428	428			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		957							957	957			
100045126	GAINESVILLE	FL		11/25/2020		207							207	207			
100048242	POLLOCK PINES	CA		11/20/2020		1,004							1,004	1,004			
100100923	CREST HILL	IL		04/28/2023		1,040							1,040	1,040			
100071003	HANOVER	PA		10/01/2021		1,359							1,359	1,359			
100142805	PASADENA	TX		02/08/2024		43,620							43,620	43,620			
100013017	FORT WASHINGTON	MD		05/25/2017		1,089							1,089	1,089			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100038466	DUBLIN	IRL		09/27/2019		161							161	(2,315)	(161)	(2,315)	(2,477)
100138807	MINNEAPOLIS	MN		12/21/2023		481							481	481			
100103667	ALBANY	OR		05/08/2023		651							651	651			
100152481	BOCA RATON	FL		05/16/2024		501							501	501			
100150743	WEST COLUMBIA	SC		05/06/2024		497							497	497			
100152541	LOWA CITY	IA		05/17/2024		499							499	499			
100146751	BALTIMORE	MD		03/20/2024		576							576	576			
100167777	KODAK	TN		09/19/2024		542							542	542			
100144963	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100158018	POMPANO BEACH	FL		07/09/2024		637							637	637			
100153980	HOUSTON	TX		06/05/2024		498							498	498			
100155341	MILTON	FL		07/19/2024		538							538	538			
100024600	BOWIE	MD		09/20/2018		1,037							1,037	1,037			
100150282	DEURNE	NLD		04/29/2024		(70)							(70)		70		70
100135239	CONWAY	SC		11/08/2023		729							729	729			
100099922	VISTA	CA		03/28/2023		12,415							12,415	12,415			
100064897	OCEAN RIDGE	FL		07/14/2021		449							449	449			
100163119	KINGSTON	GA		08/13/2024		14,932							14,932	14,932			
100034429	DUBLIN	IRL		06/21/2019		3,305							3,305	2,856	145	(594)	(448)
100146241	AURORA	OR		03/19/2024		1,230							1,230	1,230			
100068166	FORT WORTH	TX		08/25/2021		1,172							1,172	1,172			
100065064	ELGIN	IL		07/14/2021		1,065							1,065	1,065			
100111183	HOLLYWOOD	FL		06/29/2023		1,259							1,259	1,259			
100048638	STREET	MD		11/20/2020		436							436	436			
100128525	FORT WORTH	TX		09/15/2023		791							791	791			
100169070	SEBRING	FL		09/27/2024		18,037							18,037	18,037			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,456							1,456	1,456			
100028318	LOS ANGELES	CA		10/26/2018		775							775	775			
100044996	FLOSSMOOR	IL		11/19/2020		4,767							4,767	4,767			
100128400	FORTSON	GA		09/15/2023		513							513	513			
100163147	PHILADELPHIA	PA		08/13/2024		635							635	635			
100145602	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100108470	COCONUT CREEK	FL		05/25/2023		899							899	899			
100163074	LEWISVILLE	TX		08/13/2024		4,792							4,792	4,792			
100030189	YUCAIPA	CA		12/20/2018		2,521							2,521	2,521			
100180586	ALEXANDRIA	VA		11/26/2024		548							548	548			
100099893	CARSON CITY	NV		03/28/2023		461							461	461			
100131887	CHOWCHILLA	CA		10/06/2023		560							560	560			
100026590	MINDEN	NV		09/26/2018		1,424							1,424	1,424			
100128298	PHILADELPHIA	PA		09/14/2023		432							432	432			
100137738	SAN MARCOS	TX		12/08/2023		1,955							1,955	1,955			
100090687	HAMILTON	NJ		12/29/2022		479							479	479			
100153579	UNITED KINGDOM	GBR		05/29/2024		(4)							(4)		4		4
100127537	ROSHARON	TX		09/08/2023		835							835	835			
100172336	ROBBINSVILLE	NJ		10/23/2024		532							532	532			
100131889	CHOWCHILLA	CA		10/06/2023		560							560	560			
100111465	VACAVILLE	CA		06/29/2023		1,358							1,358	1,358			
100171742	FALLING WATERS	WV		10/17/2024		783							783	783			
100083680	CHULUOTA	FL		06/21/2022		647							647	647			
100184618	STAFFORD	VA		12/17/2024		946							946	946			
100179894	LOWELL	AR		11/25/2024		647							647	647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067439	ASHEVILLE	NC		09/23/2021		1,642							1,642	1,642			
100085120	DEN HAAG	NLD		07/27/2022		(45)							(45)		45		45
100065963	SCHIEDAM/VLAARDINGEN	NLD		07/30/2021		(38)							(38)		38		38
100152606	HOUSTON	TX		05/17/2024		92,228							92,228	92,228			
100173626	EINDHOVEN	NLD		10/29/2024		(27)							(27)		27		27
100185716	KLOOSTERBUREN	NLD		12/20/2024		(391)							(391)		391		391
100082038	ZOETERMEER	NLD		03/30/2022		(37)							(37)		37		37
100182121	JACKSONVILLE	FL		12/12/2024		723							723	723			
100144979	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100162930	KINGWOOD	WV		08/12/2024		527							527	527			
100043777	NATIONAL CITY	CA		08/13/2020		1,839							1,839	1,839			
100141348	ST. CLOUD	FL		01/30/2024		410							410	410			
100158044	SPRINGFIELD	MA		07/09/2024		536							536	536			
100165744	HOUSTON	TX		08/29/2024		1,922							1,922	1,922			
100083363	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(43)							(43)		43		43
100118155	ORLANDO	FL		07/20/2023		382							382	382			
100084289	LELYSTAD	NLD		06/30/2022		(28)							(28)		28		28
100155338	MENIFEE	CA		07/19/2024		305							305	305			
100031924	BENICIA	CA		03/29/2019		1,394							1,394	1,394			
100167658	FALLING WATERS	WV		09/19/2024		478							478	478			
100082744	LELYSTAD	NLD		04/27/2022		(24)							(24)		24		24
100169195	PHILADELPHIA	PA		09/27/2024		569							569	569			
100079167	SEGUIN	TX		02/24/2022		1,136							1,136	1,136			
100130334	ASHEBORO	NC		09/28/2023		248							248	248			
100170243	ANGIER	NC		10/08/2024		664							664	664			
100091923	LEEUWARDEN	NLD		01/27/2023		(55)							(55)		55		55
100174764	WILMINGTON	NC		10/31/2024		443							443	443			
100181925	LAWTON	OK		12/12/2024		739							739	739			
100158794	ROGERS	AR		07/10/2024		466							466	466			
100115406	DALY CITY	CA		07/17/2023		23,151							23,151	23,151			
100099789	IRMO	SC		02/28/2023		464							464	464			
100177716	CARY	NC		11/19/2024		1,076							1,076	1,076			
100171839	ATHENS	AL		10/17/2024		690							690	690			
100161959	EL PASO	TX		07/31/2024		449							449	449			
100144647	UNITED KINGDOM	GBR		01/25/2024		2							2		(2)		(2)
100082600	WAREHAM	MA		04/14/2022		926							926	926			
100017605	SUNRISE	FL		04/26/2018		1,418							1,418	1,418			
100175736	IRVINE	CA		11/12/2024		262							262	262			
100048893	LAKELAND	FL		11/20/2020		829							829	829			
100174630	BRADENTON	FL		10/31/2024		494							494	494			
100175206	CITRUS SPRINGS	FL		11/05/2024		653							653	653			
100073411	GLEN BURNIE	MD		11/01/2021		1,246							1,246	1,246			
100067661	MENIFEE	CA		09/23/2021		1,107							1,107	1,107			
100179773	JACKSONVILLE	FL		11/21/2024		829							829	829			
100167586	FALLING WATERS	WV		09/19/2024		1,501							1,501	1,501			
100140883	TAMPA	FL		01/25/2024		466							466	466			
100062722	MANASSAS	VA		07/01/2021		4,866							4,866	4,866			
100067792	FLORENCE	AZ		09/23/2021		1,181							1,181	1,181			
100152310	SANTAQUIN	UT		05/17/2024		814							814	814			
100150738	WYLIE	TX		05/06/2024		633							633	633			
100110551	ROSHARON	TX		06/30/2023		931							931	931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100156964	UNITED KINGDOM	GBR		06/27/2024		17							17		(17)		(17)
100078270	LAWRENCEVILLE	GA		02/10/2022		3,230							3,230	3,230			
100126839	NEW FAIRFIELD	CT		08/30/2023		3,283							3,283	3,283			
100112355	FALLBROOK	CA		06/29/2023		2,429							2,429	2,429			
100168245	DOUGLASVILLE	GA		09/20/2024		1,149							1,149	1,149			
100156935	UNITED KINGDOM	GBR		06/27/2024		(10)							(10)		10		10
100089261	ALLONS	TN		01/26/2023		418							418	418			
100171888	POOLER	GA		10/17/2024		631							631	631			
100180289	BULLHEAD CITY	AZ		11/25/2024		715							715	715			
100031928	PARAMOUNT	CA		03/29/2019		1,796							1,796	1,796			
100141350	CYPRESS	TX		01/30/2024		5,413							5,413	5,413			
100185861	BOISE	ID		12/26/2024		403							403	403			
100181253	PALMDALE	CA		12/06/2024		429							429	429			
100136369	TOWSON	MD		11/20/2023		492							492	492			
100165264	BALTIMORE	MD		08/29/2024		495							495	495			
100178325	CHICAGO	IL		11/19/2024		465							465	465			
100068408	REXBURG	ID		08/25/2021		1,009							1,009	1,009			
100047869	FRESNO	CA		11/20/2020		730							730	730			
100136513	WALLINGFORD	CT		11/20/2023		470							470	470			
100181632	LAS VEGAS	NV		12/11/2024		567							567	567			
100071424	APPINGEDAM	NLD		09/30/2021		(31)							(31)		31		31
100143698	MANCHESTER	CT		02/22/2024		209							209	209			
100128407	SURPRISE	AZ		09/15/2023		510							510	510			
100175506	ATLANTA	GA		12/23/2024		617							617	617			
100010792	LEHIGH ACRE	FL		12/23/2016		1,244							1,244	1,244			
100185096	NORTH LAS VEGAS	NV		12/20/2024		574							574	574			
100029255	MIAMI	FL		10/26/2018		5,127							5,127	5,127			
100131883	CHARLESTON	SC		10/06/2023		439							439	439			
100180291	NEW FRANKLIN	OH		11/25/2024		587							587	587			
100092044	HOUSTON	TX		02/09/2023		565							565	565			
100186661	SAINT AUGUSTINE	FL		12/30/2024		703							703	703			
100110473	HENDERSON	NV		06/30/2023		1,118							1,118	1,118			
100117022	CALDWELL	ID		07/20/2023		1,031							1,031	1,031			
100141850	ARLINGTON	TX		03/27/2024		424							424	424			
100087940	DALLAS	TX		10/25/2022		626							626	626			
100165050	LANSING	MI		08/28/2024		628							628	628			
100013006	YPSILANTI	MI		05/25/2017		854							854	854			
100165403	HOUSTON	TX		08/29/2024		489							489	489			
100119542	CHICAGO	IL		07/28/2023		540							540	540			
100144178	CHRISTIANSBURG	VA		03/07/2024		3,487							3,487	3,487			
100084630	MOUNT JOY	PA		08/02/2022		325							325	325			
100029323	MODESTO	CA		10/26/2018		4,740							4,740	4,740			
100185088	DUNCANVILLE	TX		12/20/2024		1,231							1,231	1,231			
100169166	CLEVELAND	TX		09/27/2024		1,385							1,385	1,385			
100080999	BROOKSHIRE	TX		03/18/2022		1,207							1,207	1,207			
100031039	CORONA	CA		03/29/2019		945							945	945			
100118888	DELRAY BEACH	FL		08/30/2023		203							203	203			
100029169	LITHIA	FL		10/26/2018		1,074							1,074	1,074			
100173864	MARIETTA	GA		10/31/2024		503							503	503			
100171860	COTTAGE GROVE	OR		10/17/2024		634							634	634			
100178044	MIAMI	FL		11/19/2024		973							973	973			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100138092	HYATTSVILLE	MD		12/13/2023		10,373							10,373	10,373			
100071534	PITTSBURGH	PA		10/14/2021		1,147							1,147	1,147			
100031272	PEMBROKE PINES	FL		03/29/2019		457							457	457			
100158685	MOBILE	AL		07/10/2024		704							704	704			
100048047	STATEN ISLAND	NY		11/20/2020		758							758	758			
100112739	GILBERT	AZ		06/29/2023		571							571	571			
100145403	UNITED KINGDOM	GBR		03/12/2024		24							24		(24)		(24)
100141530	CORPUS CHRISTI	TX		01/30/2024		473							473	473			
100180198	SOMERS POINT	NJ		11/25/2024		733							733	733			
100067472	ATLANTIC CITY	NJ		09/23/2021		1,381							1,381	1,381			
100172931	LINCOLN	CA		10/25/2024		477							477	477			
100063297	LONGWOOD	FL		07/01/2021		926							926	926			
100090966	CHINA	MI		01/31/2023		1,212							1,212	1,212			
100171827	HOUSTON	TX		10/17/2024		621							621	621			
100172904	SAHUARITA	AZ		10/25/2024		528							528	528			
100076412	BOCA RATON	FL		12/23/2021		1,072							1,072	1,072			
100100701	KUNKLETOWN	PA		04/28/2023		2,060							2,060	2,060			
100138228	OCALA	FL		12/14/2023		489							489	489			
100055748	FORT LAUDERDALE	FL		03/23/2021		1,838							1,838	1,838			
100150715	FORT WORTH	TX		05/06/2024		561							561	561			
100180302	HOUSTON	TX		11/25/2024		10,978							10,978	10,978			
100115061	DULUTH	MN		07/14/2023		581							581	581			
100057521	PERU	VT		06/30/2021		1,206							1,206	1,206			
100090565	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		(61)							(61)		61		61
100129946	CHICAGO	IL		09/27/2023		489							489	489			
100141067	ANAHEIM	CA		02/20/2024		30,168							30,168	30,168			
100081111	CHATTANOOGA	TN		03/18/2022		1,242							1,242	1,242			
100077872	ROTTERDAM	NLD		12/29/2021		(53)							(53)		53		53
100141816	GRONINGEN	NLD		01/29/2024		(61)							(61)		61		61
100163239	CAPE CORAL	FL		08/13/2024		505							505	505			
100137827	BROWNSVILLE	TX		12/08/2023		616							616	616			
100089644	GRONINGEN	NLD		11/29/2022		(67)							(67)		67		67
100161910	HIGH POINT	NC		07/31/2024		523							523	523			
100140129	APEX	NC		01/09/2024		8,013							8,013	8,013			
100161108	PALM COAST	FL		07/24/2024		631							631	631			
100081897	DEN HAAG	NLD		03/30/2022		(37)							(37)		37		37
100085059	DEN HAAG	NLD		07/27/2022		(46)							(46)		46		46
100185145	LOS BANOS	CA		12/20/2024		962							962	962			
100077892	TILBURG	NLD		12/29/2021		(32)							(32)		32		32
100089693	LELYSTAD	NLD		11/29/2022		(81)							(81)		81		81
100082046	KATWIJK	NLD		03/30/2022		(20)							(20)		20		20
100141318	CLARKSVILLE	TN		01/30/2024		393							393	393			
100156879	MALAGA	NJ		06/27/2024		540							540	540			
100176807	ASHLAND	NH		11/15/2024		900							900	900			
100169432	HOUSTON	TX		09/30/2024		12,957							12,957	12,957			
100116547	PINOLE	CA		07/20/2023		1,419							1,419	1,419			
100136450	COLUMBIA	TN		11/20/2023		738							738	738			
100135606	SALINE	MI		11/09/2023		323							323	323			
100135797	PITTSBURGH	PA		11/10/2023		2,354							2,354	2,354			
100164220	BROCKTON	MA		08/21/2024		457							457	457			
100083379	ROTTERDAM	NLD		05/27/2022		724							724	827	103		103

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065043	LAKEWOOD	NJ		07/14/2021		1,100							1,100	1,100			
100100314	SELDEN	NY		04/27/2023		1,156							1,156	1,156			
100169229	SPICEWOOD	TX		09/27/2024		511							511	511			
100146469	SAVANNAH	GA		03/19/2024		1,149							1,149	1,149			
100156195	RICHMOND	VA		06/20/2024		459							459	459			
100112453	BELLEROSE	NY		06/29/2023		3,353							3,353	3,353			
100138832	DENISON	TX		12/21/2023		479							479	479			
100065428	MODESTO	CA		07/28/2021		1,571							1,571	1,571			
100014657	GAINESVILLE	VA		09/27/2017		4,648							4,648	4,648			
100068137	FAYETTEVILLE	NC		08/25/2021		1,126							1,126	1,126			
100119892	DEARBORN HTS	MI		08/10/2023		291							291	291			
100081671	BIG BEAR LAKE	CA		03/21/2022		839							839	839			
100142991	HOUSTON	TX		02/09/2024		1,500							1,500	1,500			
100163245	FAIRFIELD	CA		08/13/2024		474							474	474			
100119021	GRETNA	LA		07/27/2023		488							488	488			
100172885	CLEVELAND	OH		10/25/2024		457							457	457			
100173897	COCOA	FL		10/31/2024		511							511	511			
100074669	BURLINGTON	NJ		12/01/2021		1,507							1,507	1,507			
100129814	THREE OAKS	MI		09/27/2023		384							384	384			
100103213	SALISBURY	MD		04/21/2023		491							491	491			
100120848	NEW HAVEN	IN		08/25/2023		433							433	433			
100133633	BRENHAM	TX		10/23/2023		752							752	752			
100169762	CLEARLAKE	CA		09/30/2024		1,923							1,923	1,923			
100148815	WAXHAW	NC		04/17/2024		421							421	421			
100185879	BAKERSFIELD	CA		12/26/2024		533							533	533			
100142754	ROCHESTER	NY		02/08/2024		692							692	692			
100147902	SAN MARCOS	TX		04/08/2024		524							524	524			
100115359	LAREDO	TX		07/17/2023		4,314							4,314	4,314			
100080825	LINDENHURST	NY		03/15/2022		2,107							2,107	2,107			
100145065	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100152286	MYRTLE BEACH	SC		05/17/2024		747							747	747			
100149671	CAPE CORAL	FL		04/26/2024		562							562	562			
100116769	PATERSON	NJ		07/20/2023		1,169							1,169	1,169			
100128467	CORAL SPRINGS	FL		09/15/2023		279							279	279			
100145357	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100089273	PHILADELPHIA	PA		01/26/2023		425							425	425			
100182321	FORT WORTH	TX		12/12/2024		500							500	500			
100148353	SPRING	TX		04/12/2024		3,889							3,889	3,889			
100138233	CEMENT CITY	MI		12/14/2023		480							480	480			
100138435	STRATFORD	NJ		12/18/2023		378							378	378			
100171347	RALEIGH	NC		10/16/2024		9,944							9,944	9,944			
100172440	HARVEST	AL		10/23/2024		626							626	626			
100139519	ASHEBORO	NC		12/28/2023		685							685	685			
100117933	COLLEGE STATION	TX		07/20/2023		7,892							7,892	7,892			
100164183	MESQUITE	TX		08/21/2024		265							265	265			
100134692	CARTERSVILLE	GA		10/30/2023		466							466	466			
100152690	HIALEAH	FL		05/17/2024		821							821	821			
100135806	FORT WORTH	TX		11/10/2023		666							666	666			
100025728	PORTLAND	OR		09/20/2018		1,049							1,049	1,049			
100163025	CHARLOTTE	NC		08/13/2024		493							493	493			
100141425	PHOENIX	AZ		01/30/2024		388							388	388			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032620	MEATH	IRL		06/21/2019		81							81	(2,428)	(81)	(2,428)	(2,509)
100017192	SACRAMENTO	CA		04/26/2018		828							828	828			
100136340	SOMERVILLE	TN		11/20/2023		804							804	804			
100113379	WINTER PARK	FL		06/29/2023		1,311							1,311	1,311			
100100716	LANDOVER	MD		04/28/2023		854							854	854			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		503							503	503			
100109738	MARIETTA	GA		06/16/2023		446							446	446			
100054207	RENO	NV		03/23/2021		538							538	538			
100137568	OMAHA	NE		12/08/2023		515							515	515			
100140435	OCALA	FL		01/18/2024		2,167							2,167	2,167			
100027828	TUKWILA	WA		10/26/2018		802							802	802			
100100394	MIDDLETOWN	NY		04/27/2023		1,243							1,243	1,243			
100172506	CLEBURNE	TX		10/23/2024		544							544	544			
100163337	HERMITAGE	TN		08/13/2024		560							560	560			
100046221	INGLEWOOD	CA		11/25/2020		1,066							1,066	1,066			
100149073	PHOENIX	AZ		04/19/2024		462							462	462			
100169711	MADISON HEIGHTS	MI		09/30/2024		481							481	481			
100181956	CONWAY	SC		12/12/2024		648							648	648			
100025752	PARKVILLE	MD		09/20/2018		996							996	996			
100075577	CULPEPER	VA		12/01/2021		1,234							1,234	1,234			
100076793	CHEYENNE	WY		12/27/2021		967							967	967			
100116546	PITTSBURGH	PA		07/20/2023		1,233							1,233	1,233			
100119097	CINCINNATI	OH		07/28/2023		992							992	992			
100102433	MURFREESBORO	TN		06/07/2023		916							916	916			
100146248	TUCSON	AZ		03/19/2024		794							794	794			
100135764	CHESAPEAKE	VA		11/10/2023		480							480	480			
100150665	MOUNT LAUREL	NJ		05/06/2024		490							490	490			
100180755	BIRMINGHAM	MI		11/26/2024		5,150							5,150	5,150			
100150748	MISSION	TX		05/06/2024		492							492	492			
100060762	BALTIMORE	MD		06/01/2021		1,299							1,299	1,299			
100152600	SUMTER	SC		05/17/2024		551							551	551			
100163097	PITTSBURGH	PA		08/13/2024		474							474	474			
100182483	OCALA	FL		12/12/2024		677							677	677			
100171908	KATY	TX		10/17/2024		16,447							16,447	16,447			
100031817	NORWALK	CA		03/29/2019		3,439							3,439	3,439			
100013781	LIVINGSTON	CA		05/25/2017		777							777	777			
100065856	MIAMI	FL		07/27/2021		1,196							1,196	1,196			
100013952	FOLSOM	CA		05/25/2017		1,200							1,200	1,200			
100178309	BAKERSFIELD	CA		11/19/2024		477							477	477			
100179513	MONTGOMERY	AL		11/21/2024		600							600	600			
100179678	AUBREY	TX		11/21/2024		767							767	767			
100169566	BERMUDA DUNES	CA		09/30/2024		1,882							1,882	1,882			
100011951	MIAMI	FL		03/08/2017		1,437							1,437	1,437			
100167786	KODAK	TN		09/19/2024		3,338							3,338	3,338			
100029933	BOWIE	MD		12/20/2018		1,092							1,092	1,092			
100179784	OMAHA	NE		11/21/2024		464							464	464			
100171743	FALLING WATERS	WV		10/17/2024		529							529	529			
100161419	MOUNT PROSPECT	IL		07/29/2024		483							483	483			
100069517	SELDEN	NY		09/01/2021		2,248							2,248	2,248			
100077510	ASHLAND CITY	TN		01/03/2022		937							937	937			
100055855	NORMAL	IL		03/23/2021		977							977	977			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100176918	PLANO	TX		11/15/2024		471							471	471			
100081080	GEORGETOWN	TX		03/18/2022		1,273							1,273	1,273			
100156312	OCALA	FL		07/25/2024		513							513	513			
100115479	PARK ROW	TX		07/17/2023		9,000							9,000	9,000			
100158098	NORTH PORT	FL		07/09/2024		545							545	545			
100033414	MEATH	IRL		06/21/2019		360							360	(2,899)	119	(3,378)	(3,259)
100137289	NETHERLANDS	NLD		11/28/2023		10,261							10,261	10,986	725		725
100060132	ORLANDO	FL		06/25/2021		1,002							1,002	1,002			
100133383	GREENSBORO	NC		11/21/2023		1,360							1,360	1,360			
100185179	AURORA	CO		12/20/2024		286							286	286			
100157865	CARTERSVILLE	GA		07/09/2024		486							486	486			
100100265	PHILADELPHIA	PA		03/17/2023		464							464	464			
100029374	LOS ANGELES	CA		10/26/2018		1,112							1,112	1,112			
100068358	ENGLEWOOD	FL		08/25/2021		1,115							1,115	1,115			
100180259	WEST LAFAYETTE	IN		11/25/2024		3,757							3,757	3,757			
100025528	CARPENTERSVILLE	IL		09/20/2018		880							880	880			
100129921	SCRANTON	PA		09/27/2023		490							490	490			
100160848	CAPE CORAL	FL		07/24/2024		364							364	364			
100169681	GARLAND	TX		09/30/2024		843							843	843			
100175721	EAST HARTFORD	CT		11/12/2024		454							454	454			
100080182	DUMONT	NJ		02/25/2022		770							770	770			
100055603	GEISMAR	LA		03/23/2021		980							980	980			
100181976	WINNEMUCCA	NV		12/12/2024		611							611	611			
100147602	PHELAN	CA		04/04/2024		577							577	577			
100014150	NORTH PORT	FL		05/25/2017		2,176							2,176	2,176			
100081112	PORTSMOUTH	VA		03/18/2022		1,052							1,052	1,052			
100158621	STOCKBRIDGE	GA		07/10/2024		461							461	461			
100175474	KISSIMMEE	FL		12/23/2024		543							543	543			
100140590	MANCHESTER	CT		01/19/2024		424							424	424			
100156163	FORT MYERS	FL		06/20/2024		1,216							1,216	1,216			
100157597	TOLEDO	OH		06/28/2024		203							203	203			
100128811	HALTOM CITY	TX		09/21/2023		456							456	456			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		1,441							1,441	1,441			
100158204	UNITED KINGDOM	GBR		07/09/2024		(4)							(4)		4		4
100076228	MERCED	CA		01/07/2022		1,081							1,081	1,081			
100113522	ATLANTA	GA		06/29/2023		1,660							1,660	1,660			
100036269	UPLAND	CA		08/27/2019		2,052							2,052	2,052			
100119519	WEST COVINA	CA		07/28/2023		535							535	535			
100103207	PHILADELPHIA	PA		04/21/2023		875							875	(4,908)		(5,784)	(5,784)
100118935	HOUSTON	TX		07/27/2023		413							413	413			
100144919	UNITED KINGDOM	GBR		03/12/2024													
100144917	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100163081	ARLINGTON	TX		08/13/2024		1,078							1,078	1,078			
100068366	NAMPA	ID		08/25/2021		1,098							1,098	1,098			
100163089	AZTEC	NM		08/13/2024		471							471	471			
100112978	PORT SAINT LUCIE	FL		06/29/2023		1,211							1,211	1,211			
100126688	PATTERSON	NY		08/30/2023		2,663							2,663	2,663			
100133508	POND EDDY	NY		10/19/2023		419							419	419			
100076092	EDGEWATER PARK	NJ		01/07/2022		1,083							1,083	1,083			
100169529	FULTONDALE	AL		09/30/2024		1,197							1,197	1,197			
100149087	WILLIS	TX		04/19/2024		455							455	455			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184555	BAKERSFIELD	CA		12/17/2024		990							990	990			
100176922	CHARLOTTE	NC		11/15/2024		2,558							2,558	2,558			
100161300	HAMPSTEAD	NC		07/25/2024		556							556	556			
100163870	FLORAL CITY	FL		09/27/2024		541							541	541			
100167570	FALLING WATERS	WV		09/19/2024		480							480	480			
100012441	SANTA MARIA	CA		04/28/2017		1,465							1,465	1,465			
100129306	ZEPHYRHILLS	FL		09/25/2023		4,948							4,948	4,948			
100116652	CEDAR CITY	UT		07/20/2023		1,313							1,313	1,313			
100128075	HOPKINS	SC		09/08/2023		440							440	440			
100043865	WINTERS	CA		08/19/2020		556							556	556			
100162852	ABILENE	TX		08/12/2024		788							788	788			
100043485	RIVERSIDE	CA		08/13/2020		2,549							2,549	2,549			
100117298	GROTON	CT		07/20/2023		334							334	334			
100027784	OAKLAND	CA		10/26/2018		743							743	743			
100143730	CANYON LAKE	CA		02/26/2024		459							459	459			
100047922	ORLANDO	FL		11/20/2020		1,234							1,234	1,234			
100176820	TRENTON	NJ		11/15/2024		404							404	404			
100117690	ALLEN	TX		07/20/2023		852							852	852			
100149547	FORT WORTH	TX		04/26/2024		623							623	623			
100024588	WEWAHITCHKA	FL		09/20/2018		836							836	836			
100165838	RICHMOND	CA		08/29/2024		782							782	782			
100163024	GOULDSBORO	PA		08/13/2024		521							521	521			
100166424	GRIFFIN	GA		10/31/2024		479							479	479			
100147680	NORFOLK	VA		04/04/2024		419							419	419			
100136994	KNOXVILLE	TN		11/28/2023		601							601	601			
100161328	FORT WORTH	TX		07/25/2024		588							588	588			
100055770	DAVENPORT	FL		03/23/2021		1,299							1,299	1,299			
100134799	HOUSTON	TX		10/30/2023		521							521	521			
100091292	NORTH LAS VEGAS	NV		01/31/2023		451							451	451			
100170466	REX	GA		10/09/2024		600							600	600			
100135604	INVERNESS	FL		11/09/2023		380							380	380			
100147658	STOCKBRIDGE	GA		04/04/2024		433							433	433			
100108536	LEIDEN	NLD		05/25/2023		(83)							(83)		83		83
100170028	PEARLAND	TX		11/08/2024		559							559	559			
100025748	ARLINGTON	VA		09/20/2018		2,008							2,008	2,008			
100179673	WINDER	GA		11/21/2024		2,756							2,756	2,756			
100153224	TEMPLE	TX		05/30/2024		608							608	608			
100128465	KILLEEN	TX		09/15/2023		395							395	395			
100108989	TUCSON	AZ		05/31/2023		454							454	454			
100180224	MILLSBORO	DE		11/25/2024		523							523	523			
100060263	GLENSIDE	PA		06/25/2021		1,123							1,123	1,123			
100068098	SANFORD	FL		08/25/2021		1,405							1,405	1,405			
100065310	MARICOPA	AZ		07/28/2021		1,058							1,058	1,058			
100128355	ATLANTA	GA		09/14/2023		591							591	591			
100169790	PENSACOLA	FL		09/30/2024		544							544	544			
100100187	NAMPA	ID		03/17/2023		488							488	488			
100071866	ROSEVILLE	CA		10/14/2021		1,064							1,064	1,064			
100110560	ROSHARON	TX		06/30/2023		930							930	930			
100172761	ORANGE	MA		12/06/2024		372							372	372			
100136766	KANSAS CITY	MO		11/27/2023		390							390	390			
100164157	STOCKTON	CA		08/21/2024		536							536	536			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160065	CHESAPEAKE	VA		07/17/2024		1,406							1,406	1,406			
100024498	HENDERSON	NV		09/20/2018		753							753	753			
100134768	BRADENTON	FL		10/30/2023		518							518	518			
100128531	MIAMI	FL		09/15/2023		408							408	408			
100154160	FULTONDALE	AL		07/11/2024		1,944							1,944	1,944			
100100721	CHICAGO	IL		04/28/2023		698							698	698			
100079079	BURNSVILLE	NC		02/24/2022		1,023							1,023	1,023			
100176771	MIDDLETOWN	DE		11/15/2024		484							484	484			
100136966	DURHAM	NC		11/28/2023		467							467	467			
100176551	LAS VEGAS	NV		11/15/2024		468							468	468			
100100054	HONOLULU	HI		03/28/2023		389							389	389			
100151468	ATLANTA	GA		05/10/2024		519							519	519			
100077752	CORCORAN	CA		01/03/2022		1,162							1,162	1,162			
100158502	BROOKSHIRE	TX		07/10/2024		359							359	359			
100086966	BLACKFOOT	ID		10/24/2022		607							607	607			
100078845	EAST POINT	GA		02/24/2022		1,121							1,121	1,121			
100164576	DACULA	GA		08/21/2024		547							547	547			
100175749	PASADENA	CA		11/12/2024		947							947	947			
100152288	OKLAHOMA CITY	OK		05/17/2024		745							745	745			
100071984	RIO RANCHO	NM		10/29/2021		1,021							1,021	1,021			
100028144	HAMILTON	OH		10/26/2018		2,255							2,255	2,255			
100024917	GREELEY	CO		09/20/2018		933							933	933			
100134938	FORT OGLETHORPE	GA		10/30/2023		28,229							28,229	28,229			
100176625	MIDVALE	UT		11/15/2024		494							494	494			
100152740	HEMET	CA		05/22/2024		472							472	472			
100134908	DORAL	FL		10/30/2023		518							518	518			
100024716	LOMPOC	CA		09/20/2018		930							930	930			
100049411	MIDDLEBURG	FL		11/20/2020		1,137							1,137	1,137			
100161468	POOLER	GA		07/30/2024		559							559	559			
100161470	POOLER	GA		07/30/2024		559							559	559			
100127191	VALRICO	FL		08/30/2023		6,786							6,786	6,786			
100025083	FREDERICK	MD		09/20/2018		1,166							1,166	1,166			
100117483	GOULDSBORO	PA		07/20/2023		576							576	576			
100026921	OLNEY	MD		09/26/2018		895							895	895			
100071592	CHARLOTTE	NC		10/14/2021		1,097							1,097	1,097			
100024563	MIAMI	FL		09/20/2018		781							781	781			
100133789	YUKON	OK		10/20/2023		513							513	513			
100169134	INGLESIDE	TX		09/27/2024		388							388	388			
100153917	FORT WORTH	TX		06/05/2024		414							414	414			
100160853	KINGSLAND	GA		07/24/2024		794							794	794			
100071705	ATHENS	GA		10/14/2021		1,154							1,154	1,154			
100155992	MCMINNVILLE	TN		06/18/2024		376							376	376			
100149469	ROSENBERG	TX		04/24/2024		636							636	636			
100175939	POINCIANA	FL		11/14/2024		816							816	816			
100146633	HOUSTON	TX		03/20/2024		478							478	478			
100182130	OCALA	FL		12/12/2024		613							613	613			
100037852	TUCSON	AZ		09/16/2019		713							713	713			
100068248	OAKLAND	CA		08/25/2021		1,053							1,053	1,053			
100158129	RANSON	WV		07/09/2024		482							482	482			
100111648	MIAMI	FL		06/29/2023		2,402							2,402	2,402			
100116222	WEST CHICAGO	IL		07/20/2023		13,756							13,756	13,756			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173976	PLANTATION	FL		10/31/2024		449							449	449			
100180263	HOUSTON	TX		11/25/2024		543							543	543			
100149154	HENDERSON	NV		04/22/2024		964							964	964			
100070742	HAMILTON	NJ		10/01/2021		1,199							1,199	1,199			
100067398	ORLANDO	FL		09/23/2021		3,263							3,263	3,263			
100070420	SALEM	OR		09/23/2021		1,056							1,056	1,056			
100164528	FALLING WATERS	WV		08/21/2024		484							484	484			
100185126	FORT PIERCE	FL		12/20/2024		594							594	594			
100011521	LEXINGTON PARK	MD		03/08/2017		3,721							3,721	3,721			
100018052	LEHI	UT		06/08/2018		2,240							2,240	2,240			
100067155	GALT	CA		08/02/2021		3,815							3,815	3,815			
100080961	NORCROSS	GA		03/18/2022		1,289							1,289	1,289			
100088119	KELSEYVILLE	CA		10/25/2022		471							471	471			
100163864	HORIZON CITY	TX		09/27/2024		462							462	462			
100168834	UNITED KINGDOM	GBR		09/26/2024		3							3		(3)		(3)
100184492	STOCKTON	CA		12/17/2024		1,051							1,051	1,051			
100145443	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100030950	LOS ANGELES	CA		03/29/2019		2,757							2,757	2,757			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		568							568	568			
100145444	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100151310	LEBANON	TN		05/10/2024		788							788	788			
100103694	DALLAS	TX		05/08/2023		517							517	517			
100078781	HENDERSONVILLE	NC		02/24/2022		1,020							1,020	1,020			
100152616	PLAINFIELD	IL		05/17/2024		954							954	954			
100153606	KISSIMMEE	FL		05/31/2024		279							279	279			
100034044	LOUTH	IRL		06/21/2019		19							19	40	58	(37)	22
100091115	CICERO	IL		01/31/2023		990							990	990			
100120523	BELLEFONTE	PA		08/18/2023		590							590	590			
100161101	HUNTERSVILLE	NC		07/24/2024		50,241							50,241	50,241			
100137442	MYRTLE BEACH	SC		01/11/2024		515							515	515			
100169182	EDMOND	OK		09/27/2024		515							515	515			
100076288	ALPHARETTA	GA		01/07/2022		1,133							1,133	1,133			
100101105	ANZA	CA		04/28/2023		1,233							1,233	1,233			
100155189	RIVERSIDE	CA		07/19/2024		11,857							11,857	11,857			
100028585	PITTSBURG	CA		10/26/2018		2,064							2,064	2,064			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		1,246							1,246	1,246			
100163279	WATERLOO	IA		08/13/2024		481							481	481			
100099915	SALINAS	CA		03/28/2023		489							489	489			
100174860	TOBYHANNA	PA		10/31/2024		395							395	395			
100156767	EDMOND	OK		06/26/2024		597							597	597			
100054600	SAINT ROSE	LA		03/23/2021		825							825	825			
100064920	DALLAS	TX		07/14/2021		1,047							1,047	1,047			
100186568	UNION CITY	GA		12/30/2024		938							938	938			
100133777	DUNDALK	MD		10/20/2023		216							216	216			
100088499	TILBURG	NLD		10/27/2022		(55)							(55)		55		55
100119887	WAYNESVILLE	OH		08/10/2023		428							428	428			
100177774	REDONDO BEACH	CA		11/19/2024		786							786	786			
100186664	SCHERTZ	TX		12/30/2024		532							532	532			
100065572	KYLE	TX		07/28/2021		1,288							1,288	1,288			
100100791	MONROE	NC		04/28/2023		2,596							2,596	2,596			
100138860	MISSOURI CITY	TX		12/21/2023		505							505	505			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172961	PALM BAY	FL		10/25/2024		528							528	528			
100055040	CENTEREACH	NY		03/23/2021		861							861	861			
100057632	LARAMIE	WY		06/30/2021		1,749							1,749	1,749			
100028519	VICTORVILLE	CA		10/26/2018		834							834	834			
100185161	DOWLING	MI		12/20/2024		474							474	474			
100161561	UNITED KINGDOM	GBR		07/29/2024													
100013059	ORANGEVALE	CA		05/25/2017		887							887	887			
100141585	LADY LAKE	FL		01/30/2024		458							458	458			
100160486	LOS ANGELES	CA		07/19/2024		488							488	488			
100133715	ROSHARON	TX		10/23/2023		786							786	786			
100182566	BARTLETT	IL		12/12/2024		546							546	546			
100186221	SUNNY ISLES BEACH	FL		12/27/2024		522							522	522			
100129511	DESTIN	FL		09/29/2023		3,366							3,366	3,366			
100081317	RICHMOND	TX		03/18/2022		1,017							1,017	1,017			
100111451	TEMPLE HILLS	MD		06/29/2023		736							736	736			
100146662	BAKERSFIELD	CA		03/20/2024		558							558	558			
100103089	DETROIT	MI		04/21/2023		415							415	415			
100063654	ROCHESTER	NY		07/01/2021		1,367							1,367	1,367			
100079737	EVERETT	WA		04/25/2022		2,342							2,342	2,342			
100148981	WHITE	GA		04/17/2024		341							341	341			
100163028	LAKELAND	TN		08/13/2024		499							499	499			
100179721	SURF CITY	NC		11/21/2024		837							837	837			
100031728	SACRAMENTO	CA		03/29/2019		919							919	919			
100154628	GARLAND	TX		06/14/2024		290							290	290			
100120767	BATON ROUGE	LA		08/25/2023		546							546	546			
100055028	INGLESIDE	IL		03/23/2021		598							598	598			
100031758	ONTARIO	CA		03/29/2019		998							998	998			
100055464	BAINBRIDGE	GA		03/23/2021		611							611	611			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		1,657							1,657	1,657			
100044513	ACUSHNET	MA		11/19/2020		1,115							1,115	1,115			
100087314	ABERDEEN	WA		10/25/2022		966							966	966			
100133953	HARRIMAN	NY		10/25/2023		478							478	478			
100134732	DAVENPORT	FL		10/30/2023		441							441	441			
100185651	UNITED KINGDOM	GBR		12/20/2024		6							6		(6)		(6)
100102561	SAINT CLOUD	FL		06/07/2023		767							767	767			
100136669	LAS VEGAS	NV		01/25/2024		135							135	135			
100048696	SPRING VALLEY	NY		11/20/2020		2,585							2,585	2,585			
100030653	TRINITY	NC		04/09/2019		834							834	834			
100169471	FRANKLIN	MA		09/30/2024		647							647	647			
100078698	SPIRIT LAKE	IA		02/02/2022		844							844	844			
100079656	MIAMI BEACH	FL		04/25/2022		3,140							3,140	3,140			
100156073	FORT MYERS	FL		06/18/2024		458							458	458			
100117365	CYPRESS	TX		07/20/2023		1,028							1,028	1,028			
100163427	GILLSVILLE	GA		09/27/2024		2,048							2,048	2,048			
100168030	IRVINE	CA		09/20/2024		1,369							1,369	1,369			
100140750	SAINT PETERSBURG	FL		01/22/2024		384							384	384			
100068470	ARLINGTON	TX		08/25/2021		993							993	993			
100102041	PARKVILLE	MD		04/14/2023		504							504	504			
100136247	CALABASH	NC		11/20/2023		1,615							1,615	1,615			
100163436	GILLSVILLE	GA		09/27/2024		2,035							2,035	2,035			
100147652	LITCHFIELD PARK	AZ		04/04/2024		555							555	555			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100870	HARVARD	IL		04/28/2023		810							810	810			
100151817	PASADENA	TX		05/10/2024		408							408	408			
100137703	WINTER HAVEN	FL		12/08/2023		795							795	795			
100068234	NORTH CHARLESTON	SC		08/25/2021		1,013							1,013	1,013			
100120659	KISSIMMEE	FL		08/24/2023		471							471	471			
100087652	NIJMEGEN	NLD		09/27/2022		(47)							(47)		47		47
100137002	EDEN PRAIRIE	MN		11/28/2023		514							514	514			
100145677	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,342)	(70)	(1,341)	(1,411)
100130103	NETHERLANDS	NLD		09/26/2023		(57)							(57)		57		57
100149143	NORFOLK	VA		04/22/2024		273							273	273			
100030396	MIDDLETOWN	DE		12/20/2018		1,045							1,045	1,045			
100152455	HARRISON	TN		05/17/2024		625							625	625			
100100471	SAINT CLOUD	FL		04/27/2023		1,128							1,128	1,128			
100165657	DANBURY	CT		10/04/2024		531							531	531			
100119710	MOORESTOWN	NJ		08/08/2023		569							569	569			
100171172	BALCH SPRINGS	TX		11/22/2024		511							511	511			
100140210	WILMINGTON	NC		01/11/2024		380							380	380			
100013477	FRESNO	CA		05/25/2017		953							953	953			
100180507	POWELL	OH		11/26/2024		564							564	564			
100132652	THERMAL	CA		11/03/2023		3,139							3,139	3,139			
100030228	PARKER	CO		12/20/2018		765							765	765			
100179796	SAINT AUGUSTINE	FL		11/21/2024		31,327							31,327	31,327			
100158161	KISSIMMEE	FL		07/09/2024		595							595	595			
100067351	FRISCO	TX		08/02/2021		847							847	847			
100151874	LAKESIDE	AZ		05/10/2024		438							438	438			
100148202	NORFOLK	VA		04/12/2024		588							588	588			
100089283	CHELTENHAM	PA		01/26/2023		2,657							2,657	2,657			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		625							625	625			
100164314	MONTGOMERY	AL		08/21/2024		484							484	484			
100168292	DALTON	GA		09/20/2024		1,130							1,130	1,130			
100173966	SPARTANBURG	SC		10/31/2024		566							566	566			
100142105	LABELLE	FL		02/29/2024		314							314	314			
100167904	CHARLOTTE	NC		09/20/2024		366							366	366			
100112901	KINGSTON	MA		06/29/2023		1,006							1,006	1,006			
100181922	OCALA	FL		12/12/2024		681							681	681			
100031418	HUNTINGTON STATION	NY		03/29/2019		847							847	847			
100063007	MEDFORD LAKES	NJ		07/01/2021		314							314	314			
100171746	FALLING WATERS	WV		10/17/2024		526							526	526			
100173845	ABILENE	TX		10/31/2024		(125,190)							(125,190)	(125,190)			
100165391	NEW CASTLE	DE		08/29/2024		461							461	461			
100167591	FALLING WATERS	WV		09/19/2024		3,697							3,697	3,697			
100103778	PORT SAINT LUCIE	FL		05/10/2023		437							437	437			
100067619	ORLANDO	FL		09/23/2021		1,017							1,017	1,017			
100176738	BETHLEHEM	PA		11/15/2024		753							753	753			
100067599	ODESSA	TX		09/23/2021		1,081							1,081	1,081			
100029920	WASHINGTON	DC		12/20/2018		615							615	615			
100179908	SANFORD	NC		11/25/2024		700							700	700			
100071576	AUSTIN	TX		10/14/2021		1,090							1,090	1,090			
100153183	NORTH VERNON	IN		05/30/2024		516							516	516			
100140162	CYPRESS	TX		01/09/2024		1,268							1,268	1,268			
100174394	CORONA	CA		10/31/2024		947							947	947			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100025778	PERRIS	CA		09/20/2018		879							879	879			
100013495	SANTA MARIA	CA		05/25/2017		1,072							1,072	1,072			
100014401	MORRISVILLE	PA		09/27/2017		2,266							2,266	2,266			
100114253	SAVAGE	MN		06/29/2023		1,066							1,066	1,066			
100057658	MESA	AZ		06/30/2021		1,523							1,523	1,523			
100054217	HIGHLAND MILLS	NY		03/23/2021		824							824	824			
100029334	CATONSVILLE	MD		10/26/2018		941							941	941			
100115495	GAINESVILLE	GA		07/17/2023		528							528	528			
100152712	COCONUT CREEK	FL		05/17/2024		496							496	496			
100174719	HOUSTON	TX		10/31/2024		232							232	232			
100000406	NORRIDGE	IL		09/27/2016		937							937	937			
100065074	MELBOURNE	FL		07/14/2021		1,151							1,151	1,151			
100060991	WESTMINSTER	MD		06/01/2021		1,569							1,569	1,569			
100142572	CHARLOTTE	NC		02/08/2024		523							523	523			
100115554	LEOMINSTER	MA		07/19/2023		1,235							1,235	1,235			
100180315	PHILADELPHIA	PA		11/25/2024		524							524	524			
100144694	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100065243	FARMINGTON	UT		07/14/2021		1,230							1,230	1,230			
100180199	ATHENS	TN		11/25/2024		518							518	518			
100153222	QUINLAN	TX		05/30/2024		504							504	504			
100155287	JUSTIN	TX		07/19/2024		368							368	368			
100152742	ZEBULON	NC		05/22/2024		361							361	361			
100164543	CONROE	TX		08/21/2024		627							627	627			
100184420	KATY	TX		12/17/2024		536							536	536			
100158093	WACO	TX		07/09/2024		507							507	507			
100174796	BRADENTON	FL		10/31/2024		247							247	247			
100155096	SAN ANTONIO	TX		07/19/2024		786							786	786			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		1,225							1,225	1,225			
100065748	WENATCHEE	WA		07/28/2021		1,045							1,045	1,045			
100152812	LAKELAND	FL		05/22/2024		314							314	314			
100103050	STONE MOUNTAIN	GA		06/22/2023		373							373	373			
100171761	TINTON FALLS	NJ		10/17/2024		471							471	471			
100032135	INGLEWOOD	CA		03/29/2019		4,095							4,095	4,095			
100050312	CHINO HILLS	CA		11/20/2020		1,688							1,688	1,688			
100026344	NYACK	NY		09/20/2018		1,317							1,317	1,317			
100139293	EAST PATCHOGUE	NY		12/28/2023		437							437	437			
100071707	LAS VEGAS	NV		10/14/2021		1,015							1,015	1,015			
100171912	FALLING WATERS	WV		10/17/2024		584							584	584			
100152339	OKLAHOMA CITY	OK		05/17/2024		740							740	740			
100080991	HUTTO	TX		03/18/2022		5,822							5,822	5,822			
100126414	FORT LAUDERDALE	FL		08/30/2023		533							533	533			
100079467	SCOTTDALE	GA		03/17/2022		457							457	457			
100113690	SAN DIEGO	CA		06/29/2023		840							840	840			
100174772	KODAK	TN		10/31/2024		502							502	502			
100148441	OCALA	FL		04/12/2024		690							690	690			
100152543	PHILADELPHIA	PA		05/17/2024		545							545	545			
100065120	NASHVILLE	TN		07/14/2021		1,161							1,161	1,161			
100180227	JOHNSTON	IA		11/25/2024		536							536	536			
100135664	LAWRENCEVILLE	GA		11/09/2023		390							390	390			
100044029	ANTIOCH	CA		08/19/2020		1,154							1,154	1,154			
100137600	EL PASO	TX		12/08/2023		832							832	832			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141895	UPPER DARBY	PA		03/27/2024		1,002							1,002	1,002			
100066816	ABERDEEN	MD		08/02/2021		1,241							1,241	1,241			
100173734	ROSEBURG	OR		10/30/2024		472							472	472			
100043242	BELLINGHAM	WA		08/13/2020		573							573	573			
100065729	PORTLAND	OR		07/28/2021		1,162							1,162	1,162			
100116426	RANGER	GA		07/20/2023		571							571	571			
100174134	DALLAS	TX		10/31/2024		5,657							5,657	5,657			
100031642	PITTSBURG	CA		03/29/2019		833							833	833			
100160975	SAINT AUGUSTINE	FL		07/24/2024		736							736	736			
100057937	PANAMA CITY BEACH	FL		06/30/2021		1,389							1,389	1,389			
100137597	BONAIRE	GA		12/08/2023		844							844	844			
100171727	GRAHAM	NC		10/17/2024		579							579	579			
100049525	PLAINFIELD	IL		11/20/2020		644							644	644			
100108293	CINCINNATI	OH		05/24/2023		604							604	604			
100168231	KIRKLAND	WA		09/20/2024		1,214							1,214	1,214			
100065678	RICHFIELD	UT		07/28/2021		1,004							1,004	1,004			
100175357	EDMOND	OK		11/05/2024		525							525	525			
100135167	BETHLEHEM	PA		12/15/2023		435							435	435			
100064996	SAN ANTONIO	TX		07/14/2021		1,064							1,064	1,064			
100151480	MINNEAPOLIS	MN		05/10/2024		507							507	507			
100160115	CLARKSVILLE	TN		07/17/2024		481							481	481			
100156945	UNITED KINGDOM	GBR		06/27/2024		11							11		(11)		(11)
100138394	PRAIRIE VILLAGE	KS		12/18/2023		483							483	483			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		567							567	567			
100168219	INDIANAPOLIS	IN		09/20/2024		1,124							1,124	1,124			
100153489	PHILADELPHIA	PA		05/30/2024		260							260	260			
100161362	NASHVILLE	TN		07/25/2024		469							469	469			
100031819	OAKLEY	CA		03/29/2019		1,084							1,084	1,084			
100115565	ATLANTA	GA		07/19/2023		446							446	446			
100101711	EINDHOVEN	NLD		03/30/2023		(72)							(72)		72		72
100127154	SOMERSET	NJ		08/30/2023		751							751	751			
100090581	GRONINGEN	NLD		12/28/2022		(49)							(49)		49		49
100099727	HILVERSUM	NLD		02/27/2023		(49)							(49)		49		49
100153210	FORT MYERS	FL		05/30/2024		546							546	546			
100173688	AMSTRDAM	NLD		10/29/2024		(67)							(67)		67		67
100180820	VEENENDAAL	NLD		11/27/2024		(49)							(49)		49		49
100142525	LEXINGTON	KY		02/08/2024		616							616	616			
100081916	ROTTERDAM	NLD		03/30/2022		(42)							(42)		42		42
100101721	AMSTERDAM	NLD		03/30/2023		(71)							(71)		71		71
100157529	AMSTERDAM	NLD		06/28/2024		(53)							(53)		53		53
100073574	AMSTERDAM	NLD		10/25/2021		16,325							16,325	16,642	317		317
100181876	AURORA	IL		12/12/2024		528							528	528			
100165218	GRONINGEN	NLD		08/28/2024		(50)							(50)		50		50
100116733	WINTER PARK	FL		07/20/2023		1,422							1,422	1,422			
100139415	TRENTON	NJ		12/28/2023		415							415	415			
100010797	SEATTLE	WA		12/23/2016		7,195							7,195	7,195			
100090592	UTRECHT	NLD		12/28/2022		(59)							(59)		59		59
100071698	CHARLOTTE	NC		10/14/2021		1,017							1,017	1,017			
100136804	HONESDALE	PA		11/27/2023		337							337	337			
500004740001	PURMEREND	NLD		07/26/2024		(20)							(20)		20		20
100108967	CAMERON	NC		05/31/2023		450							450	450			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135451	CONOVER	NC		11/13/2023		1,114							1,114	1,114			
100116470	MIAMI	FL		07/20/2023		1,433							1,433	1,433			
100032057	LOS BANOS	CA		03/29/2019		1,133							1,133	1,133			
100185494	CHARLOTTE	NC		12/20/2024		.497							.497	.497			
100028994	SURPRISE	AZ		10/26/2018		.986							.986	.986			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		1,431							1,431	1,431			
100158036	CHICAGO HEIGHTS	IL		07/09/2024		.511							.511	.511			
100171720	FALLING WATERS	WV		10/17/2024		4,000							4,000	4,000			
100148305	KILLEEN	TX		04/12/2024		.567							.567	.567			
100060286	PLANO	TX		06/25/2021		1,118							1,118	1,118			
100075997	SPEEDWAY	IN		01/07/2022		1,053							1,053	1,053			
100112525	GILFORD	NH		06/29/2023		1,267							1,267	1,267			
100011794	GAITHERSBURG	MD		03/08/2017		.562							.562	.562			
100174954	WINDER	GA		10/31/2024		.705							.705	.705			
100185359	RIO RICO	AZ		12/20/2024		.671							.671	.671			
100116698	LAS VEGAS	NV		07/20/2023		1,387							1,387	1,387			
100131785	LAKE ELSINORE	CA		10/06/2023		.463							.463	.463			
100061599	HOLBROOK	NY		07/01/2021		1,943							1,943	1,943			
100162853	ABILENE	TX		08/12/2024		.763							.763	.763			
100169505	MERCED	CA		09/30/2024		1,423							1,423	1,423			
100029611	NORTH HIGHLANDS	CA		10/26/2018		1,052							1,052	1,052			
100067445	WILMINGTON	NC		09/23/2021		1,155							1,155	1,155			
100179910	ROSHARON	TX		11/25/2024		.661							.661	.661			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023		1,274							1,274	1,274			
100079169	CONROE	TX		02/24/2022		1,118							1,118	1,118			
100055530	NEWTON	IA		03/23/2021		.511							.511	.511			
100047830	BRONX	NY		11/20/2020		.823							.823	.823			
100151618	SMYRNA	GA		05/10/2024		.561							.561	.561			
100109203	DENTON	TX		07/21/2023		.349							.349	.349			
100144605	INDIAN TRAIL	NC		03/13/2024		.630							.630	.630			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		1,834							1,834	1,834			
100109043	WAYNESBORO	VA		06/05/2023		.858							.858	.858			
100152602	PANAMA CITY BEACH	FL		05/17/2024		.577							.577	.577			
100169225	DAYTON	OH		09/27/2024		.564							.564	.564			
100146754	LAS VEGAS	NV		03/20/2024		.564							.564	.564			
100168281	WHEAT RIDGE	CO		09/20/2024		1,240							1,240	1,240			
100160040	BROKEN ARROW	OK		07/17/2024		.485							.485	.485			
100171571	ROSHARON	TX		10/16/2024		.928							.928	.928			
100029042	KEANSBURG	NJ		10/26/2018		1,090							1,090	1,090			
100057686	PARKER	CO		06/30/2021		1,354							1,354	1,354			
100141299	BATON ROUGE	LA		01/30/2024		.253							.253	.253			
100137084	LOCKHART	TX		11/28/2023		.779							.779	.779			
100116544	PINOLE	CA		07/20/2023		1,403							1,403	1,403			
100017998	LOS ANGELES	CA		05/22/2018		1,665							1,665	1,665			
100116083	THORNTON	CO		07/20/2023		.938							.938	.938			
100067534	COLUMBIA	MD		09/23/2021		1,274							1,274	1,274			
100158079	FORNEY	TX		07/09/2024		.480							.480	.480			
100138025	SAN MARCOS	TX		12/13/2023		.265							.265	.265			
100014566	ROSWELL	GA		09/27/2017		.983							.983	.983			
100170398	EXETER	CA		10/09/2024		.435							.435	.435			
100119804	LOCUST GROVE	GA		08/08/2023		.509							.509	.509			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074370	PALM SPRINGS	CA		11/19/2021		992							992	992			
100139283	RED OAK	TX		12/28/2023		463							463	463			
100157963	NAPERVILLE	IL		07/09/2024		2,253							2,253	2,253			
100068333	NAVARRE	FL		08/25/2021		993							993	993			
100146772	GLENDALE	AZ		03/20/2024		568							568	568			
100145736	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100143395	ATLANTA	GA		02/16/2024		545							545	545			
100057917	HESPERIA	CA		06/30/2021		1,137							1,137	1,137			
100081316	GILBERT	AZ		03/18/2022		1,215							1,215	1,215			
100100828	HANFORD	CA		04/28/2023		1,095							1,095	1,095			
100140892	LEHIGH ACRES	FL		02/26/2024		190							190	190			
100147933	ATHENS	AL		04/08/2024		909							909	909			
100070704	LAS VEGAS	NV		10/01/2021		883							883	883			
100154643	HOUSTON	TX		07/19/2024		820							820	820			
100158889	BROKEN ARROW	OK		07/12/2024		704							704	704			
100169115	LAVON	TX		09/27/2024		632							632	632			
100133428	SNEADS FERRY	NC		10/19/2023		454							454	454			
100137640	CLOVIS	CA		12/08/2023		1,553							1,553	1,553			
100140589	HENDERSON	NV		01/19/2024		532							532	532			
100163039	WOODRIDGE	IL		08/13/2024		16,234							16,234	16,234			
100129338	POMPANO BEACH	FL		09/25/2023		571							571	571			
100068385	HIXSON	TN		08/25/2021		1,023							1,023	1,023			
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,193							1,193	1,290	97		97
100180221	BENSALEM	PA		11/25/2024		587							587	587			
100115048	RIO RANCHO	NM		07/14/2023		488							488	488			
100073569	AMERSFOORT	NLD		10/25/2021		(42)							(42)		42		42
100159951	MIAMI	FL		08/16/2024		355							355	355			
100171327	NASHVILLE	TN		10/16/2024		376							376	376			
100113760	HONOLULU	HI		06/29/2023		1,249							1,249	1,249			
100078215	BEECH MOUNTAIN	NC		02/10/2022		814							814	814			
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024		443							443	443			
100091170	POOLER	GA		01/31/2023		567							567	567			
100137159	ATLANTA	GA		11/28/2023		363							363	363			
100109590	ADELANTO	CA		06/14/2023		382							382	382			
100152599	MAYFIELD	PA		05/17/2024		497							497	497			
100142683	BASTROP	TX		02/08/2024		612							612	612			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		440							440	440			
100166459	WOODSTOCK	GA		10/31/2024		532							532	532			
100100842	LAS VEGAS	NV		04/28/2023		6,708							6,708	6,708			
100180671	CITRUS SPRINGS	FL		11/26/2024		479							479	479			
100090418	WINSLOW	AZ		12/28/2022		451							451	451			
100140898	WILLIS	TX		02/26/2024		449							449	449			
100101965	WARWICK	RI		04/14/2023		409							409	409			
100088028	SCOTTSDALE	AZ		10/25/2022		502							502	502			
100079832	MANASSAS	VA		04/08/2022		962							962	962			
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024		350							350	350			
100180271	ALCOA	TN		11/25/2024		539							539	539			
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		1,315							1,315	1,347	32		32
100116402	LEESBURG	FL		07/20/2023		912							912	912			
100168172	EDISON	NJ		09/20/2024		1,926							1,926	1,926			
100043107	ELK GROVE	CA		05/28/2020		1,231							1,231	1,231			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132476	FRESNO	CA		11/03/2023		549							549	549			
100053855	BIG LAKE	MN		03/23/2021		514							514	514			
100126479	PALMDALE	CA		08/30/2023		694							694	694			
100182270	SAINT AUGUSTINE	FL		12/12/2024		685							685	685			
100127991	PORTLAND	TN		09/08/2023		857							857	857			
100138319	PETERBOROUGH	NH		12/18/2023		741							741	741			
100028287	VAN NUYS AREA	CA		10/26/2018		780							780	780			
100065698	CHICOPEE	MA		07/28/2021		1,002							1,002	1,002			
100102097	CRYSTAL RIVER	FL		04/14/2023		243							243	243			
100055062	PINE BROOK	NJ		03/23/2021		693							693	693			
100029453	LITTLEROCK	CA		10/26/2018		713							713	713			
100152790	BAKERSFIELD	CA		05/22/2024		5,649							5,649	5,649			
100177766	PICO RIVERA	CA		11/19/2024		1,002							1,002	1,002			
100185685	ROOSENDAAL	NLD		12/20/2024		(334)							(334)		334		334
100087929	KILLINGWORTH	CT		10/25/2022		511							511	511			
100055884	LOS ANGELES	CA		03/26/2021		1,201							1,201	1,201			
100174890	CHARLES TOWN	WV		10/31/2024		284							284	284			
100071690	BIG BEAR LAKE	CA		10/14/2021		1,158							1,158	1,158			
100178502	PORT RICHEY	FL		11/21/2024		459							459	459			
100143946	COLTON	CA		02/29/2024		450							450	450			
100014173	CITRUS HEIGHTS	CA		05/25/2017		778							778	778			
100147936	OCALA	FL		04/08/2024		684							684	684			
100066768	NORFOLK	VA		08/02/2021		1,253							1,253	1,253			
100171928	ROYSE CITY	TX		10/17/2024		656							656	656			
100152578	RIDLEY PARK	PA		05/17/2024		497							497	497			
100100838	EASTON	MD		04/28/2023		721							721	721			
100155042	MARIETTA	GA		07/19/2024		2,158							2,158	2,158			
100067336	MIAMI	FL		08/02/2021		16,575							16,575	16,575			
100061382	CLINTON	MA		06/01/2021		1,269							1,269	1,269			
100025503	SANTA MARIA	CA		09/20/2018		2,376							2,376	2,376			
100152689	CORAOPOLIS	PA		05/17/2024		624							624	624			
100138808	JOSHUA TREE	CA		12/21/2023		466							466	466			
100067481	LINTHICUM	MD		09/23/2021		1,211							1,211	1,211			
100175404	AMARILLO	TX		12/23/2024		361							361	361			
100028479	MAITLAND	FL		10/26/2018		4,059							4,059	4,059			
100067482	FORT MYERS	FL		09/23/2021		1,010							1,010	1,010			
100138818	SUMMERDALE	AL		12/21/2023		613							613	613			
100081425	ANNA	TX		03/18/2022		1,611							1,611	1,611			
100150734	SMYRNA	TN		05/06/2024		487							487	487			
100167840	PALM BAY	FL		09/20/2024		528							528	528			
100175984	FALLING WATERS	WV		11/14/2024		595							595	595			
100081410	LAWRENCEVILLE	GA		03/18/2022		1,260							1,260	1,260			
100163816	DAYTON	TX		09/27/2024		437							437	437			
100129999	PHILADELPHIA	PA		09/27/2023		1,392							1,392	1,392			
100153249	LEONARD	TX		05/30/2024		861							861	861			
100024975	ALHAMBRA	CA		09/20/2018		2,676							2,676	2,676			
100141275	SPRINGFIELD	VA		01/30/2024		340							340	340			
100146366	AUSTIN	TX		03/19/2024		387							387	387			
100168340	PROVO	UT		09/20/2024		27,628							27,628	27,628			
100057692	VICTORVILLE	CA		06/30/2021		1,040							1,040	1,040			
100170426	INDIANAPOLIS	IN		10/09/2024		2,052							2,052	2,052			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100182419	TEMPE	AZ		12/12/2024		575							575	575			
100185419	BRADENTON	FL		12/20/2024		715							715	715			
100148345	HUNTSVILLE	AL		04/12/2024		1,200							1,200	1,200			
100149681	MOORE	SC		04/26/2024		542							542	542			
100012271	PLANTATION	FL		04/28/2017		1,190							1,190	1,190			
100186565	PORT CHARLOTTE	FL		12/30/2024		826							826	826			
100152263	PETERSBURG	VA		05/17/2024		5,940							5,940	5,940			
100063067	SAN ANTONIO	TX		07/01/2021		3,653							3,653	3,653			
100010740	NAPLES	FL		01/27/2017		1,068							1,068	1,068			
100163797	DAYTON	TX		09/27/2024		437							437	437			
100163814	DAYTON	TX		09/27/2024		437							437	437			
100115602	CRESTLINE	CA		07/19/2023		484							484	484			
100013499	CERES	CA		05/25/2017		793							793	793			
100065017	SARTELL	MN		07/14/2021		1,128							1,128	1,128			
100139092	HOLLYWOOD	FL		12/28/2023		52,122							52,122	52,122			
100078485	SAN ANTONIO	TX		02/02/2022		450							450	450			
100079577	CLINTON	MD		04/25/2022		2,201							2,201	2,201			
100060812	DAMASCUS	MD		06/01/2021		1,653							1,653	1,653			
100166466	HIALEAH	FL		10/31/2024		2,013							2,013	2,013			
100158017	GRAND RAPIDS	MI		07/09/2024		480							480	480			
100032002	AUBURN	CA		03/29/2019		2,661							2,661	2,661			
100141999	FRESNO	CA		02/29/2024		483							483	483			
100159859	MIAMI GARDENS	FL		08/16/2024		490							490	490			
100081896	DELFT	NLD		03/30/2022		(25)							(25)		25		25
100116619	ORLANDO	FL		07/20/2023		1,133							1,133	1,133			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		1,599							1,599	1,599			
100109705	LILBURN	GA		06/16/2023		1,474							1,474	1,474			
100119738	CHICAGO	IL		08/08/2023		512							512	512			
100174821	NORWALK	CT		10/31/2024		901							901	901			
100044755	BOCA RATON	FL		11/19/2020		915							915	915			
100165402	CORPUS CHRISTI	TX		08/29/2024		448							448	448			
100024838	PATCHOGUE	NY		09/20/2018		1,372							1,372	1,372			
100159282	AUSTIN	TX		07/15/2024		489							489	489			
100081392	KATY	TX		03/18/2022		1,233							1,233	1,233			
100182047	KYLE	TX		12/12/2024		638							638	638			
100077791	ATLANTA	GA		12/23/2021		898							898	898			
100116850	SELMA	CA		07/20/2023		957							957	957			
100033784	DUBLIN	IRL		06/21/2019		4,008							4,008	4,265	192	65	257
100162682	GRETNA	NE		08/12/2024		2,134							2,134	2,134			
100011778	WEST ORANGE	NJ		03/08/2017		1,626							1,626	1,626			
100161112	CAMBRIDGE	MD		07/24/2024		663							663	663			
100137209	WEST CHESTER	PA		11/28/2023		195							195	195			
100141571	RICHMOND	TX		01/30/2024		465							465	465			
100029380	LEESBURG	VA		10/26/2018		1,837							1,837	1,837			
100103015	FRESNO	CA		06/22/2023		391							391	391			
100173238	ONTARIO	CA		10/30/2024		2,660							2,660	2,660			
100148416	FLORESVILLE	TX		04/12/2024		810							810	810			
100109868	NEWTON	NJ		06/22/2023		454							454	454			
100180393	PASADENA	TX		11/25/2024		597							597	597			
100158057	DALLAS	TX		07/09/2024		70,033							70,033	70,033			
100148226	HOUSTON	TX		04/12/2024		569							569	569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138831	SUMTERVILLE	FL		12/21/2023		485							485	485			
100140586	OXNARD	CA		01/19/2024		294							294	294			
100147843	CLEARWATER	FL		04/08/2024		558							558	558			
100185394	OCALA	FL		12/20/2024		697							697	697			
100138801	GRANITEVILLE	SC		12/21/2023		528							528	528			
100152865	WINDSOR MILL	MD		05/22/2024		361							361	361			
100128770	FORT MOHAVE	AZ		09/21/2023		419							419	419			
100089688	APPINGEDAM	NLD		11/29/2022		(64)							(64)		64		64
100088210	LAHAINA	HI		10/19/2022		4,493							4,493	4,493			
100062468	FINCHVILLE	KY		07/01/2021		1,807							1,807	1,807			
100119121	SAN ANTONIO	TX		07/28/2023		934							934	934			
100028785	LANCASTER	CA		10/26/2018		1,239							1,239	1,239			
100185852	NORTH READING	MA		12/26/2024		612							612	612			
100136881	AMHERST	MA		11/27/2023		475							475	475			
100185902	KENOSHA	WI		12/26/2024		615							615	615			
100010857	FORT PIERCE	FL		12/23/2016		2,738							2,738	2,738			
100067470	PORTSMOUTH	VA		09/23/2021		1,009							1,009	1,009			
100102879	GATLINBURG	TN		06/22/2023		583							583	583			
100176521	MONTGOMERY	TX		11/15/2024		577							577	577			
100087654	VENLO	NLD		09/27/2022		(57)							(57)		57		57
100143034	ASTOR	FL		02/12/2024		280							280	280			
100109268	GREENVILLE	SC		07/21/2023		375							375	375			
100139419	FORT MYERS	FL		12/28/2023		397							397	397			
100185708	SITTARD	NLD		12/20/2024		594							594	729	135		135
100085104	EINDHOVEN	NLD		07/27/2022		723						(775)	(52)		52		52
100108168	RENO	NV		05/24/2023		388							388	388			
100102730	SPRING	TX		06/22/2023		476							476	476			
100071438	TILBURG	NLD		09/30/2021		(43)							(43)		43		43
100066533	INGLEWOOD	CA		08/02/2021		1,096							1,096	1,096			
100078605	ROTTERDAM	NLD		01/26/2022		(35)							(35)		35		35
100152241	SARASOTA	FL		05/17/2024		11,896							11,896	11,965		69	69
100087645	HEERHUGOWAARD	NLD		09/27/2022		(70)							(70)		70		70
100160075	TUCSON	AZ		07/17/2024		528							528	528			
100145322	UNITED KINGDOM	GBR		03/12/2024		17							17		(17)		(17)
100012974	PERRIS	CA		05/25/2017		1,062							1,062	1,062			
100143368	PIKESVILLE	MD		02/16/2024		468							468	468			
100078620	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(70)							(70)		70		70
100138844	ABILENE	TX		12/21/2023		678							678	678			
100081911	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		(23)							(23)		23		23
100055102	TOBYHANNA	PA		03/23/2021		777							777	777			
100080260	BREDA	NLD		02/22/2022		(25)							(25)		25		25
100085097	LELYSTAD	NLD		07/27/2022		(42)							(42)		42		42
100024751	BEACH PARK	IL		09/20/2018		3,731							3,731	3,731			
100169576	TWIN FALLS	ID		09/30/2024		752							752	752			
100076046	JOSHUA TREE	CA		01/07/2022		1,010							1,010	1,010			
100169145	SAN ANTONIO	TX		09/27/2024		539							539	539			
100140107	FLORESVILLE	TX		01/09/2024		754							754	754			
100176119	MADISON HEIGHTS	MI		12/20/2024		450							450	450			
100014031	PERRIS	CA		05/25/2017		720							720	720			
100117406	FRESNO	CA		07/20/2023		866							866	866			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		1,405							1,405	1,405			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172293	ANN ARBOR	MI		10/21/2024		1,543							1,543	1,543			
100065384	NASHVILLE	TN		07/28/2021		1,020							1,020	1,020			
100178304	CATHEDRAL CITY	CA		11/19/2024		488							488	488			
100065376	LAKE WORTH	FL		07/28/2021		4,537							4,537	4,537			
100028822	ST. AUGUSTINE	FL		10/26/2018		1,135							1,135	1,135			
100182672	VIENNA	MO		12/12/2024		538							538	538			
100120742	AURORA	CO		08/25/2023		541							541	541			
100067516	OCALA	FL		09/23/2021		1,977							1,977	1,977			
100167136	TAFT	CA		09/13/2024		412							412	412			
100030341	NORWALK	CA		12/20/2018		1,651							1,651	1,651			
100107935	DACULA	GA		06/29/2023		17,008							17,008	17,008			
100152527	CADDO MILLS	TX		05/17/2024		554							554	554			
100149826	ROCKPORT	TX		04/29/2024		459							459	459			
100130033	EAGLE RIVER	AK		09/27/2023		510							510	510			
100180362	OAK CREEK	WI		11/25/2024		664							664	664			
100185421	BUDA	TX		12/20/2024		584							584	584			
100100009	IOWA COLONY	TX		03/28/2023		385							385	385			
100180229	MESQUITE	TX		11/25/2024		568							568	568			
100090316	OAK RIDGE	TN		01/06/2023		405							405	405			
100071827	FRESNO	CA		10/14/2021		978							978	978			
100150649	POINCIANA	FL		05/06/2024		502							502	502			
100126418	BATON ROUGE	LA		08/30/2023		434							434	434			
100161965	PALM DESERT	CA		07/31/2024		421							421	421			
100133229	GARLAND	TX		11/29/2023		12,615							12,615	12,615			
100101565	HILLSBORO	MO		04/26/2023		6,761							6,761	6,761			
100185339	AURORA	IL		12/20/2024		520							520	520			
100155056	RICHMOND	VA		07/19/2024		479							479	479			
100071714	ORMOND BEACH	FL		10/14/2021		1,057							1,057	1,057			
100165954	RIVERDALE	GA		09/06/2024		467							467	467			
100161762	TRENTON	NJ		07/31/2024		429							429	429			
100102828	CHARLOTTE	NC		06/22/2023		565							565	565			
100180405	HOUSTON	TX		11/25/2024		583							583	583			
100112970	EAST PATCHOGUE	NY		06/29/2023		829							829	829			
100089942	WEST CALDWELL	NJ		01/26/2023		417							417	417			
100065029	CANDLER	NC		07/14/2021		1,038							1,038	1,038			
100173175	FRESNO	CA		10/30/2024		524							524	524			
100142453	MONROE	NC		03/08/2024		1,096							1,096	1,096			
100025292	HYATTSVILLE	MD		09/20/2018		750							750	750			
100165425	BRYAN	TX		08/29/2024		478							478	478			
100026215	ENGLEWOOD	NJ		09/20/2018		813							813	813			
100174703	BERLIN	CT		10/31/2024		468							468	468			
100134037	EAST CHICAGO	IN		10/25/2023		413							413	413			
100150221	UNITED KINGDOM	GBR		04/29/2024		18							18		(18)		(18)
100115096	PHILADELPHIA	PA		07/14/2023		805							805	805			
100119492	ATLANTA	GA		07/28/2023		631							631	631			
100114992	CHICAGO	IL		07/14/2023		561							561	561			
100110132	FORT VALLEY	GA		06/29/2023		701							701	701			
100049086	MELROSE PARK	IL		11/20/2020		1,089							1,089	1,089			
100028412	SCITUATE	RI		10/26/2018		1,023							1,023	1,023			
100100952	CASA GRANDE	AZ		04/28/2023		1,112							1,112	1,112			
100068362	CALDWELL	ID		08/25/2021		1,081							1,081	1,081			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172150	KISSIMMEE	FL		10/17/2024		454							454	454			
100136299	LADY LAKE	FL		11/20/2023		478							478	478			
100045138	HENDERSON	NV		11/25/2020		2,894							2,894	2,894			
100164192	LANCASTER	CA		08/21/2024		509							509	509			
100139288	GRAND PRAIRIE	TX		12/28/2023		2,520							2,520	2,520			
100128507	NORTH LAS VEGAS	NV		09/15/2023		535							535	535			
100053670	SALEM	OR		03/23/2021		627							627	627			
100088244	NEW HAVEN	CT		10/17/2022		613							613	613			
100145223	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100149348	KAUFMAN	TX		04/24/2024		740							740	740			
100151554	LAKE WALES	FL		05/10/2024		621							621	621			
100100047	NEWPORT	OR		03/28/2023		259							259	259			
100114589	TOMBALL	TX		06/29/2023		581							581	581			
100142444	SUMMIT	IL		03/08/2024		327							327	327			
100068431	WINTER HAVEN	FL		08/25/2021		1,055							1,055	1,055			
100136352	JASPER	GA		11/20/2023		622							622	622			
100177736	VICTORIA	MN		11/19/2024		803							803	803			
100024842	SPARKS	NV		09/20/2018		570							570	570			
100148413	OKLAHOMA CITY	OK		04/12/2024		722							722	722			
100138816	DECATUR	TX		12/21/2023		605							605	605			
100138857	HOLIDAY	FL		12/21/2023		511							511	511			
100129369	STANWOOD	WA		09/25/2023		652							652	652			
100045493	EAST ORANGE	NJ		11/25/2020		2,596							2,596	2,596			
100099930	HAYDEN	ID		03/28/2023		2,734							2,734	2,734			
100167922	EL MIRAGE	CA		09/20/2024		460							460	460			
100067943	WEST POINT	VA		09/23/2021		1,036							1,036	1,036			
100167118	KANSAS CITY	MO		09/13/2024		385							385	385			
100159965	MIAMI	FL		08/16/2024		481							481	481			
100178048	BRECKENRIDGE	CO		11/19/2024		1,112							1,112	1,112			
100185363	SCHERTZ	TX		12/20/2024		895							895	895			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		517							517	517			
100013391	WINTON	CA		05/25/2017		820							820	820			
100065438	CHULA VISTA	CA		07/28/2021		2,281							2,281	2,281			
100079571	LAS VEGAS	NV		04/25/2022		946							946	946			
100171929	HOUSTON	TX		10/17/2024		566							566	566			
100115632	VENTNOR CITY	NJ		07/19/2023		1,343							1,343	1,343			
100048537	ORMOND BEACH	FL		11/20/2020		1,092							1,092	1,092			
100062712	KATY	TX		07/01/2021		1,213							1,213	1,213			
100120362	ROCKFORD	MI		08/18/2023		533							533	533			
100020219	CAROLINA BEACH	NC		07/17/2018		1,432							1,432	1,432			
100055245	CONCORD	CA		03/23/2021		803							803	803			
100140489	POOLER	GA		01/19/2024		3,748							3,748	3,748			
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024		465							465	465			
100019856	SALEM	MA		07/30/2018		1,538							1,538	1,538			
100160598	DESERT HOT SPRINGS	CA		07/19/2024		422							422	422			
100071922	YUMA	AZ		11/19/2021		877							877	877			
100117489	POCONO LAKE	PA		07/20/2023		544							544	544			
100091931	LAHAINA	HI		02/03/2023		443							443	443			
100146629	CLEARLAKE	CA		03/20/2024		454							454	454			
100152745	NAPLES	FL		05/22/2024		466							466	466			
100048312	ORLANDO	FL		11/20/2020		1,165							1,165	1,165			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060174	DACULA	GA		06/25/2021		1,149							1,149	1,149			
100043240	EXETER	NH		08/13/2020		739							739	739			
100175993	MURRELLS INLET	SC		11/14/2024		585							585	585			
100184391	MESQUITE	TX		12/16/2024		410							410	410			
100103614	ORLANDO	FL		05/08/2023		525							525	525			
100012656	BELTSVILLE	MD		05/25/2017		472							472	472			
100162052	PALM BAY	FL		07/31/2024		255							255	255			
100147803	CORVALLIS	OR		04/08/2024		4,668							4,668	4,668			
100135849	LINCOLN	CA		11/10/2023		1,235							1,235	1,235			
100111752	FREMONT	CA		06/29/2023		398							398	398			
100054648	MCHENRY	IL		03/23/2021		663							663	663			
100068418	SUNRISE	FL		08/25/2021		1,065							1,065	1,065			
100135902	LAS VEGAS	NV		11/13/2023		5,423							5,423	5,423			
100055596	SNOQUALMIE	WA		03/23/2021		3,062							3,062	3,062			
100100847	LOCKPORT	IL		04/28/2023		18,847							18,847	18,847			
100024650	RIVERSIDE	CA		09/20/2018		844							844	844			
100117083	BUFFALO	NY		07/20/2023		845							845	845			
100026054	STRATFORD	CT		09/20/2018		1,124							1,124	1,124			
100113446	JAMAICA	NY		06/29/2023		1,857							1,857	1,857			
100148374	SANFORD	NC		04/12/2024		610							610	610			
100130434	FORT LAUDERDALE	FL		09/28/2023		460							460	460			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		5,240							5,240	5,240			
100169125	CALERA	AL		09/27/2024		725							725	725			
100169128	CALERA	AL		09/27/2024		725							725	725			
100169129	CALERA	AL		09/27/2024		725							725	725			
100169130	CALERA	AL		09/27/2024		725							725	725			
100108171	GALVESTON	TX		05/24/2023		446							446	446			
100152549	MCKENA	IL		05/17/2024		494							494	494			
100081364	ZEBULON	NC		03/18/2022		1,114							1,114	1,114			
100074398	RAEFORD	NC		12/02/2021		786							786	786			
100131869	CORPUS CHRISTI	TX		10/06/2023		391							391	391			
100152699	CRANDALL	TX		05/17/2024		554							554	554			
100138057	ARLINGTON	TX		12/13/2023		499							499	499			
100011988	PERTH AMBOY	NJ		03/08/2017		1,706							1,706	1,706			
100167079	KINGMAN	AZ		09/13/2024		404							404	404			
100027938	NEPTUNE	NJ		10/26/2018		924							924	924			
100078853	RIVERVIEW	FL		02/24/2022		1,146							1,146	1,146			
100129537	VICTORVILLE	CA		09/29/2023		12,566							12,566	12,566			
100161472	TOMBALL	TX		07/30/2024		536							536	536			
100089733	MONTERREY	MEX		12/02/2022		571							571	571			
100185307	LAREDO	TX		12/20/2024		627							627	627			
100017183	RIVERBANK	CA		04/26/2018		2,242							2,242	2,242			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		3,700							3,700	3,700			
100011558	RIVERSIDE	CA		03/08/2017		1,145							1,145	1,145			
100149642	KANNAPOLIS	NC		04/26/2024		729							729	729			
100158080	KING OF PRUSSIA	PA		07/09/2024		504							504	504			
100171943	WISCONSIN RAPIDS	WI		10/17/2024		561							561	561			
100064249	JACKSON	NJ		07/01/2021		2,446							2,446	2,446			
100019922	SAN BERNARDINO	CA		07/30/2018		33,423							33,423	33,423			
100162047	STOCKBRIDGE	GA		07/31/2024		756							756	756			
100065488	LANCASTER	CA		07/28/2021		982							982	982			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132590	COLUMBUS	OH		11/03/2023		.447							.447	.447			
100147857	PINGREE GROVE	IL		04/08/2024		.777							.777	.777			
100165895	PEARBLOSSOM	CA		08/30/2024		.474							.474	.474			
100071631	LAS VEGAS	NV		10/14/2021		1,151							1,151	1,151			
100169475	GRAYSLAKE	IL		09/30/2024		.712							.712	.712			
100076012	LAKELAND	TN		01/07/2022		.948							.948	.948			
100174470	WESLEY CHAPEL	FL		10/31/2024		.337							.337	.337			
100067518	MIAMI	FL		09/23/2021		.995							.995	.995			
100102726	PALATINE	IL		06/22/2023		.625							.625	.625			
100167982	WELLS	MN		09/20/2024		.194							.194	.194			
100172143	RIVERSIDE	CA		10/17/2024		.540							.540	.540			
100081488	WENATCHEE	WA		03/18/2022		1,295							1,295	1,295			
100157863	LAS VEGAS	NV		07/09/2024		1,887							1,887	1,887			
100143453	GLEN BURNIE	MD		02/16/2024		.377							.377	.377			
100169795	SACRAMENTO	CA		09/30/2024		.656							.656	.656			
100172242	VILLA RICA	GA		10/21/2024		.634							.634	.634			
100013402	BANNING	CA		05/25/2017		1,237							1,237	1,237			
100088247	GALLOWAY	NJ		10/17/2022		.596							.596	.596			
100168825	UNITED KINGDOM	GBR		09/26/2024		1							1		(1)		(1)
100144190	FORT WORTH	TX		03/07/2024		2,020							2,020	2,020			
100186639	OMAHA	NE		12/30/2024		.506							.506	.506			
100103024	MURFREESBORO	TN		06/22/2023		.396							.396	.396			
100090883	ADELANTO	CA		01/31/2023		2,547							2,547	2,547			
100116570	BOKEELIA	FL		07/20/2023		.539							.539	.539			
100087379	MIAMI	FL		10/25/2022		.877							.877	.877			
100180805	MAARHEEZE	NLD		11/27/2024		(43)							(43)		43		43
100079122	SPOKANE	WA		02/24/2022		.985							.985	.985			
100057581	SEVIERVILLE	TN		06/30/2021		1,157							1,157	1,157			
100031455	FAIRFIELD	CA		03/29/2019		1,009							1,009	1,009			
100116786	KISSIMMEE	FL		07/20/2023		1,262							1,262	1,262			
100182436	FORT WORTH	TX		12/12/2024		.602							.602	.602			
100117220	KATY	TX		07/20/2023		.876							.876	.876			
100117377	PLANO	TX		07/20/2023		1,615							1,615	1,615			
100181905	MONTGOMERY	IL		12/12/2024		.535							.535	.535			
100155967	SURPRISE	AZ		06/18/2024		.464							.464	.464			
100174550	LAWRENCEVILLE	GA		10/31/2024		.199							.199	.199			
100067926	RAYTOWN	MO		09/23/2021		1,036							1,036	1,036			
100115210	TAMPA	FL		07/17/2023		.501							.501	.501			
100137437	FRESNO	CA		01/11/2024		.290							.290	.290			
100055251	MONROE	WA		03/23/2021		2,925							2,925	2,925			
100149351	SAN ANTONIO	FL		04/24/2024		.767							.767	.767			
100180574	NEW BRAUNFELS	TX		11/26/2024		.487							.487	.487			
100099840	PLEASANTVILLE	NJ		02/28/2023		.532							.532	.532			
100064963	REDDING	CA		07/14/2021		.966							.966	.966			
100057695	BATON ROUGE	LA		06/30/2021		1,182							1,182	1,182			
100074896	AUBURN	CA		12/01/2021		1,195							1,195	1,195			
100171803	CONCORD	NC		10/17/2024		.764							.764	.764			
100176007	BAKERSFIELD	CA		12/20/2024		3,588							3,588	3,588			
100088333	MOORE	TX		01/06/2023		.326							.326	.326			
100161377	FALLING WATERS	WV		07/25/2024		.546							.546	.546			
100120339	BRANDON	FL		08/18/2023		.434							.434	.434			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173890	NORFOLK	VA		10/31/2024		479							479	479			
100087160	DULUTH	GA		10/25/2022		943							943	943			
100115110	GERMANTOWN	MD		07/14/2023		1,613							1,613	1,613			
100117062	ALBERTSON	NY		07/20/2023		1,035							1,035	1,035			
100158946	CALIFORNIA CITY	CA		08/15/2024		356							356	356			
100049372	WASHINGTON	DC		11/20/2020		2,534							2,534	2,534			
100172226	LAWRENCEVILLE	GA		10/17/2024		896							896	896			
100129858	HARRISBURG	PA		09/27/2023		493							493	493			
100137150	CLERMONT	FL		11/28/2023		527							527	527			
100170898	ELK GROVE	CA		10/11/2024		506							506	506			
100168122	WHITE BEAR LAKE	MN		09/20/2024		1,228							1,228	1,228			
100168084	BIG BEAR CITY	CA		09/20/2024		1,366							1,366	1,366			
100157791	CLAXTON	GA		08/01/2024		995							995	995			
100114727	KISSIMMEE	FL		06/29/2023		598							598	598			
100054435	AUBURN	MA		03/23/2021		825							825	825			
100085061	CASTRICUM	NLD		07/27/2022		26,232							26,232	30,615	4,383		4,383
100176607	SAN ANTONIO	TX		11/15/2024		459							459	459			
100164571	FALLING WATERS	WV		08/21/2024		43,919							43,919	43,919			
100158555	ZEPHYRHILLS	FL		07/10/2024		507							507	507			
100137011	DAPHNE	AL		11/28/2023		1,762							1,762	1,762			
100150753	CASA GRANDE	AZ		05/06/2024		495							495	495			
100174762	KEARNEY	MO		10/31/2024		361							361	361			
100126738	SPOKANE	WA		08/30/2023		956							956	956			
100054531	SAINT PAUL	MN		03/23/2021		829							829	829			
100135043	LITHONIA	GA		10/30/2023		398							398	398			
100148340	DAPHNE	AL		04/12/2024		742							742	742			
100182126	OCEAN ISLE BEACH	NC		12/12/2024		634							634	634			
100101134	CHICAGO	IL		04/28/2023		1,834							1,834	1,834			
100144057	WYLIE	TX		03/07/2024		487							487	487			
100164585	FALLING WATERS	WV		08/21/2024		476							476	476			
100101986	CHANDLER	TX		04/14/2023		3,893							3,893	3,893			
100164620	FALLING WATERS	WV		08/21/2024		463							463	463			
100129790	SACRAMENTO	CA		09/27/2023		418							418	418			
100091301	OREM	UT		01/31/2023		327							327	327			
100077830	ALBUQUERQUE	NM		01/14/2022		999							999	999			
100153942	MOSES LAKE	WA		06/05/2024		447							447	447			
100116829	MISSION VIEJO	CA		07/20/2023		1,140							1,140	1,140			
100136358	CENTERTON	AR		11/20/2023		546							546	546			
100174140	TAMARAC	FL		10/31/2024		691							691	691			
100158160	PAHOA	HI		07/09/2024		525							525	525			
100164323	FATE	TX		08/21/2024		31,045							31,045	31,103		58	58
100109682	BROWNS MILLS	NJ		06/16/2023		2,396							2,396	2,396			
100028735	SAN BERNARDINO	CA		10/26/2018		721							721	721			
100078937	OMAHA	NE		02/24/2022		703							703	703			
100135030	SUGAR HILL	GA		10/30/2023		495							495	495			
100101670	LINCOLN	NE		04/26/2023		585							585	585			
100156871	COLUMBUS	OH		06/27/2024		424							424	424			
100158050	RICHMOND	TX		07/09/2024		2,132							2,132	2,132			
100140607	FALLING WATERS	WV		01/19/2024		1,201							1,201	1,201			
100025795	PITTSBURG	CA		09/20/2018		2,243							2,243	2,243			
100116891	FLOWER MOUND	TX		07/20/2023		585							585	585			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079037	CLAYTON	NC		02/24/2022		3,008							3,008	3,008			
100057854	ODENTON	MD		06/30/2021		973							973	973			
100081183	WOODSTOCK	GA		03/18/2022		1,110							1,110	1,110			
100120528	JACKSONVILLE	FL		08/18/2023		1,653							1,653	1,653			
100112347	CORAM	NY		06/29/2023		1,364							1,364	1,364			
100185924	LAS VEGAS	NV		12/26/2024		40,735							40,735	40,735			
100089713	ROTTERDAM	NLD		11/29/2022		(53)							(53)		53		53
100155073	ALBRIGHTSVILLE	PA		07/19/2024		460							460	460			
100066511	SUMMERVILLE	SC		08/02/2021		1,252							1,252	1,252			
100173199	FORNEY	TX		10/30/2024		520							520	520			
100115080	ARLINGTON	TX		07/14/2023		908							908	908			
100166032	FRESNO	CA		09/06/2024		476							476	476			
100081051	MANASSAS	VA		03/18/2022		1,174							1,174	1,174			
100140509	TOMBALL	TX		01/19/2024		8,553							8,553	8,553			
100082217	CABO SAN LUCAS	MEX		04/14/2022		940							940	940			
100118132	ORLANDO	FL		07/20/2023		18							18	18			
100110756	CHARLOTTE	NC		08/11/2023		742							742	742			
100065066	ATLANTA	GA		07/14/2021		1,019							1,019	1,019			
100079586	WINTER GARDEN	FL		04/25/2022		835							835	835			
100164536	GALLATIN	TN		08/21/2024		505							505	505			
100134069	LEAGUE CITY	TX		10/27/2023		341							341	341			
100087163	CANTON	OH		10/25/2022		3,624							3,624	3,624			
100078008	LITTLE FERRY	NJ		01/12/2022		2,378							2,378	2,378			
100043391	CHICAGO	IL		08/13/2020		1,304							1,304	1,304			
100177742	LOS ANGELES	CA		11/19/2024		1,113							1,113	1,113			
100174478	PASO ROBLES	CA		10/31/2024		1,013							1,013	1,013			
100165449	COLLEGE STATION	TX		08/29/2024		561							561	561			
100062729	HANFORD	CA		07/01/2021		1,608							1,608	1,608			
100065179	COLORADO SPRINGS	CO		07/14/2021		1,138							1,138	1,138			
100101665	HOUSTON	TX		04/26/2023		638							638	638			
100140063	SAINT AUGUSTINE	FL		01/09/2024		745							745	745			
100032025	WEST COVINA	CA		03/29/2019		3,133							3,133	3,133			
100186577	ATHENS	AL		12/30/2024		829							829	829			
100135548	CEDAR LAKE	IN		11/13/2023		2,548							2,548	2,548			
100133819	WATERBURY	CT		10/20/2023		422							422	422			
100117482	FORT WALTON BEACH	FL		07/20/2023		489							489	489			
100148855	WILDWOOD CREST	NJ		04/17/2024		497							497	497			
100129349	ZEBULON	NC		09/25/2023		2,581							2,581	2,581			
100165382	LANCASTER	PA		08/29/2024		511							511	511			
100115162	MONTICELLO	NY		07/17/2023		1,306							1,306	1,306			
100054744	MINE HILL	NJ		03/23/2021		3,995							3,995	3,995			
100155195	SUMMERVILLE	SC		07/19/2024		482							482	482			
100158202	UNITED KINGDOM	GBR		07/09/2024		12							12		(12)		(12)
100057604	LANCASTER	CA		06/30/2021		1,122							1,122	1,122			
100054849	READING	PA		03/23/2021		591							591	591			
100044142	BLUE SPRINGS	MO		08/19/2020		3,109							3,109	3,109			
100128290	BALTIMORE	MD		09/14/2023		284							284	284			
100116085	VAN NUYS	CA		07/20/2023		1,092							1,092	1,092			
100165860	AUBURN	WA		08/29/2024		472							472	472			
100117355	OCOEE	FL		07/20/2023		1,175							1,175	1,175			
100081075	CORONA	CA		03/18/2022		3,168							3,168	3,168			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089679	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		(46)							(46)		46		46
100134527	FORT WORTH	TX		10/30/2023		553							553	553			
100062773	VIRGINIA BEACH	VA		07/01/2021		1,598							1,598	1,598			
100043633	WIXOM	MI		08/13/2020		2,897							2,897	2,897			
100175202	CITRUS SPRINGS	FL		11/05/2024		608							608	608			
100025170	NATIONAL CITY	CA		09/20/2018		2,033							2,033	2,033			
100179672	BEAVERTON	OR		11/21/2024		562							562	562			
100023873	CATONSVILLE	MD		09/10/2018		1,452							1,452	1,452			
100175278	OCALA	FL		11/05/2024		1,037							1,037	1,037			
100063759	WESLEY CHAPEL	FL		07/01/2021		1,260							1,260	1,260			
100102656	HALLANDALE BEACH	FL		06/22/2023		2,114							2,114	2,114			
100014633	WAILUKU	HI		09/27/2017		1,037							1,037	1,037			
100133983	KINGSTON BOROUGH	PA		10/25/2023		439							439	439			
100029362	TURLOCK	CA		10/26/2018		649							649	649			
100185996	EDINBURG	TX		12/26/2024		812							812	812			
100101182	DELAVAN	WI		04/28/2023		2,252							2,252	2,252			
100169258	CONCORD	NC		09/27/2024		442							442	442			
100080399	JACKSONVILLE	FL		04/14/2022		643							643	643			
100139561	GREENBELT	MD		12/28/2023		284							284	284			
100116749	FORT MYERS	FL		07/20/2023		1,398							1,398	1,398			
100076235	SPRING LAKE	MI		01/07/2022		1,077							1,077	1,077			
100065559	SAVANNAH	GA		07/28/2021		1,467							1,467	1,467			
100028133	ROSEVILLE	CA		10/26/2018		1,670							1,670	1,670			
100116997	NEWARK	NJ		07/20/2023		1,005							1,005	1,005			
100182260	PROVIDENCE VILLAGE	TX		12/12/2024		740							740	740			
100149377	MANOR	TX		04/24/2024		618							618	618			
100144053	NEWBERRY	FL		03/07/2024		787							787	787			
100031381	MODESTO	CA		03/29/2019		1,070							1,070	1,070			
100167450	MONTAGUE	MI		09/16/2024		27,116							27,116	27,116			
100153193	EDMOND	OK		05/30/2024		1,469							1,469	1,469			
100143777	SANDY SPRINGS	GA		02/27/2024		256							256	256			
100091247	RICHFIELD	MN		01/31/2023		366							366	366			
100067950	MEMPHIS	TN		09/23/2021		1,143							1,143	1,143			
100068490	STUART	FL		08/25/2021		968							968	968			
100068493	STUART	FL		08/25/2021		968							968	968			
100136777	DOVER	DE		11/27/2023		423							423	423			
100081125	LEETON	MO		03/18/2022		1,077							1,077	1,077			
100065753	FRANKLINTON	NC		07/28/2021		1,025							1,025	1,025			
100000513	WALDORF	MD		09/27/2016		1,189							1,189	1,189			
100152295	SPRING	TX		05/17/2024		786							786	786			
100173752	PHILADELPHIA	PA		10/30/2024		446							446	446			
100167633	PROVIDENCE	RI		09/19/2024		559							559	559			
100049499	LOS ANGELES	CA		11/20/2020		938							938	938			
100175480	POOLER	GA		12/23/2024		552							552	552			
100139313	PEMBERTON	NJ		12/28/2023		384							384	384			
100139632	LAREDO	TX		12/28/2023		437							437	437			
100138848	ROME	GA		12/21/2023		644							644	644			
100144323	MADERA	CA		03/07/2024		459							459	459			
100164666	SARATOGA SPRINGS	UT		08/23/2024		304							304	304			
100115107	ROYSE CITY	TX		07/14/2023		526							526	526			
100158037	LUBBOCK	TX		07/09/2024		1,709							1,709	1,709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100715	WEST VALLEY CITY	UT		04/28/2023		1,096							1,096	1,096			
100116121	ALHAMBRA	CA		07/20/2023		1,031							1,031	1,031			
100161649	ROTTERDAM	NLD		07/29/2024		638							638	749	111		111
100185610	ROCHESTER	NH		12/20/2024		(1,439)							(1,439)	(1,439)			
100174044	SAINT AUGUSTINE	FL		10/31/2024		308							308	308			
100033023	DUBLIN	IRL		06/21/2019		3,342							3,342	3,558	197	19	216
100164511	FALLING WATERS	WV		08/21/2024		474							474	474			
100157924	JONESBORO	AR		07/09/2024		572							572	572			
100180248	WILLS POINT	TX		11/25/2024		563							563	563			
100050207	STAMFORD	CT		11/20/2020		957							957	957			
100103551	WASCO	CA		05/08/2023		2,832							2,832	2,832			
100162664	OCALA	FL		08/12/2024		684							684	684			
100108121	STONE MOUNTAIN	GA		05/24/2023		479							479	479			
100080759	TAVARES	FL		03/10/2022		1,124							1,124	1,124			
100057941	DENVER	CO		06/30/2021		1,036							1,036	1,036			
100152720	SNELLVILLE	GA		05/17/2024		482							482	482			
100170162	KERNERSVILLE	NC		10/08/2024		579							579	579			
100013373	DELAND	FL		05/25/2017		951							951	951			
100144151	PRINCETON	TX		03/07/2024		674							674	674			
100031923	SALINAS	CA		03/29/2019		1,022							1,022	1,022			
100080941	WESTMINSTER	SC		03/17/2022		670							670	670			
100065999	SAINT LEONARD	MD		08/02/2021		2,141							2,141	2,141			
100115604	CRESTLINE	CA		07/19/2023		476							476	476			
100164037	BRANDON	FL		08/21/2024		950							950	950			
100128432	SAN ANTONIO	TX		09/15/2023		281							281	281			
100049599	WEST BABYLON	NY		11/20/2020		3,029							3,029	3,029			
100027807	ROCKAWAY BEACH	NY		10/26/2018		795							795	795			
100167647	TITUSVILLE	FL		09/19/2024		370							370	370			
100046337	VENTURA	CA		11/25/2020		2,093							2,093	2,093			
100088043	HAINES CITY	FL		10/25/2022		509							509	509			
100140686	DALLAS	TX		02/08/2024		1,213							1,213	1,213			
100083257	KATY	TX		05/10/2022		763							763	763			
100151828	OCALA	FL		05/10/2024		544							544	544			
100141708	VESTAL	NY		01/30/2024		462							462	462			
100151128	CRANDALL	TX		05/08/2024		882							882	882			
100071370	PORT SAINT LUCIE	FL		10/01/2021		1,211							1,211	1,211			
100141779	RINARD	IL		01/30/2024		765							765	765			
100148005	EDGEWOOD	KY		04/10/2024		539							539	539			
100120290	LAKE WORTH	TX		08/18/2023		473							473	473			
100165549	ROYSE CITY	TX		08/29/2024		670							670	670			
100179900	OCALA	FL		11/25/2024		729							729	729			
100103862	ST. PETERSBURG	FL		05/10/2023		484							484	484			
100135796	PONDER	TX		11/10/2023		2,034							2,034	2,034			
100079691	SAINT CLOUD	FL		04/25/2022		1,180							1,180	1,180			
100150816	APPLE VALLEY	MN		05/08/2024		541							541	541			
100074103	LAKELAND	FL		12/09/2021		941							941	941			
100028981	NAPLES	FL		10/26/2018		844							844	844			
100061013	MIDLAND	TX		06/01/2021		821							821	821			
100064234	ORLANDO	FL		07/01/2021		1,692							1,692	1,692			
100137635	FORT WORTH	TX		12/08/2023		1,034							1,034	1,034			
100148433	DAYTON	TX		04/12/2024		61,877							61,877	61,877			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112758	MURRIETA	CA		06/29/2023		5,425							5,425	5,425			
100149637	ALBEMARLE	NC		04/26/2024		686							686	686			
100017317	HYATTSVILLE	MD		04/26/2018		839							839	839			
100141618	OKLAHOMA CITY	OK		01/30/2024		457							457	457			
100031867	LEVITTOWN	NY		03/29/2019		1,526							1,526	1,526			
100172849	CHARLOTTE	NC		10/25/2024		609							609	609			
100061244	NEW ORLEANS	LA		06/01/2021		3,360							3,360	3,360			
100100197	ATLANTA	GA		03/17/2023		504							504	504			
100177686	GILROY	CA		11/19/2024		1,121							1,121	1,121			
100012890	PERRIS	CA		05/25/2017		550							550	550			
100018116	LOS ANGELES	CA		06/08/2018		1,779							1,779	1,779			
100151192	WINTER SPRINGS	FL		05/10/2024		489							489	489			
100153557	UNITED KINGDOM	GBR		05/29/2024		16							16		(16)		(16)
100137986	BOLIVIA	NC		12/13/2023		742							742	742			
100152439	EDINBURG	TX		05/17/2024		9,900							9,900	9,900			
100100891	LINDEN	VA		04/28/2023		1,553							1,553	1,553			
100074102	LAKELAND	FL		12/09/2021		941							941	941			
100149900	HOUSTON	TX		04/29/2024		441							441	441			
100050013	CHICAGO	IL		11/20/2020		600							600	600			
100091533	WEST BABYLON	NY		01/20/2023		496							496	496			
100109797	YUMA	AZ		08/04/2023		356							356	356			
100147166	UNITED KINGDOM	GBR		03/27/2024		478							478	532	53		53
100165158	UNITED KINGDOM	GBR		08/27/2024		6							6		(6)		(6)
100162675	SAINT AUGUSTINE	FL		08/12/2024		651							651	651			
100108460	FAIRHOPE	AL		05/25/2023		1,031							1,031	1,031			
100076237	OVERLAND PARK	KS		01/07/2022		1,080							1,080	1,080			
100184464	HANFORD	CA		12/17/2024		1,221							1,221	1,221			
100175934	SOUTH BEND	IN		11/14/2024		320							320	320			
100126347	BRIDGETON	NJ		08/30/2023		378							378	378			
100135836	VERO BEACH	FL		11/10/2023		473							473	473			
100149730	SWAN LAKE	NY		04/26/2024		454							454	454			
100061033	MEMPHIS	TN		06/01/2021		1,588							1,588	1,588			
100076460	FORT LAUDERDALE	FL		12/21/2021		1,595							1,595	1,595			
100031951	SAN DIEGO	CA		03/29/2019		958							958	958			
100164760	MILTON	FL		08/26/2024		654							654	654			
100151309	BELLEVIEW	FL		05/10/2024		934							934	934			
100134963	SAN DIEGO	CA		10/30/2023		23,080							23,080	23,080			
100111767	SILVER SPRING	MD		06/29/2023		786							786	786			
100091712	LOUISBURG	NC		03/24/2023		543							543	543			
100135583	LANCASTER	TX		11/09/2023		523							523	523			
100028168	WANTAGH	NY		10/26/2018		3,127							3,127	3,127			
100136053	GAINESVILLE	GA		11/16/2023		521							521	521			
100064989	PITTSBURG	CA		07/14/2021		13,183							13,183	13,183			
100151843	OCALA	FL		05/10/2024		547							547	547			
100141565	CLAYTON	NC		01/30/2024		712							712	712			
100116785	HESPERIA	CA		07/20/2023		1,239							1,239	1,239			
100049329	TACOMA	WA		11/20/2020		977							977	977			
100128116	CLARKSVILLE	TN		09/08/2023		717							717	717			
100029569	DOWNEY	CA		10/26/2018		2,175							2,175	2,175			
100161302	NEW HAVEN	CT		07/25/2024		746							746	746			
100180140	SUMMERVILLE	SC		11/25/2024		512							512	512			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100143487	ELK GROVE	CA		02/21/2024		109,168							109,168	109,168			
100081641	JACKSON	NJ		03/24/2022		1,608							1,608	1,608			
100166246	SHERMAN	TX		09/09/2024		875							875	875			
100029519	BATON ROUGE	LA		10/26/2018		1,007							1,007	1,007			
100154561	NORTH LAS VEGAS	NV		06/14/2024		2,054							2,054	2,054			
100055124	TUCKER	GA		03/23/2021		836							836	836			
100081516	VAN NUYS	CA		03/18/2022		1,171							1,171	1,171			
100062733	BELCAMP	MD		07/01/2021		387							387	387			
100065807	PACE	FL		07/28/2021		1,032							1,032	1,032			
100157968	CEDAR CITY	UT		07/09/2024		553							553	553			
100182274	KERNERSVILLE	NC		12/12/2024		693							693	693			
100012436	CHINO	CA		04/28/2017		3,387							3,387	3,387			
100071624	SCOTTSDALE	AZ		10/14/2021		1,174							1,174	1,174			
100186594	HOUSTON	TX		12/30/2024		725							725	725			
100053474	APPLING	GA		03/23/2021		513							513	513			
100111304	MARTINSBURG	WV		06/29/2023		1,374							1,374	1,374			
100148394	SAN ANTONIO	FL		04/12/2024		782							782	782			
100137401	LAWRENCEVILLE	GA		01/11/2024		672							672	672			
100061988	WASHINGTON	DC		07/01/2021		1,141							1,141	1,141			
100180292	TORRINGTON	CT		11/25/2024		577							577	577			
100157551	S-HERTOGENBOSCH	NLD		06/28/2024		(60)							(60)		60		60
100079669	WESTPORT	WA		04/08/2022		830							830	830			
100148792	ROSHARON	TX		04/17/2024		895							895	895			
100184707	CUMMING	GA		12/17/2024		1,083							1,083	1,083			
100091376	NORFOLK	VA		02/22/2023		1,612							1,612	1,612			
100112383	SKOKIE	IL		06/29/2023		1,401							1,401	1,401			
100168365	DESTIN	FL		09/25/2024		1,130							1,130	1,130			
100128835	SPRINGFIELD	TN		09/21/2023		497							497	497			
100031654	NORTH PORT	FL		03/29/2019		708							708	708			
100065088	NEWPORT NEWS	VA		07/14/2021		1,257							1,257	1,257			
100147914	GLASTONBURY	CT		04/08/2024		534							534	534			
100083361	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(41)							(41)		41		41
100082757	SPIJKENISSE	NLD		04/27/2022		(22)							(22)		22		22
100179884	MUSTANG	OK		11/25/2024		645							645	645			
100132629	RIO RICO	AZ		11/03/2023		490							490	490			
100081052	HOUSTON	TX		03/18/2022		1,174							1,174	1,174			
100067495	AMARILLO	TX		09/23/2021		968							968	968			
100150514	OCALA	FL		05/03/2024		672							672	672			
100063311	SENECA	SC		07/01/2021		1,027							1,027	1,027			
100067535	POWHATAN	VA		09/23/2021		989							989	989			
100079956	PANAMA CITY BEACH	FL		04/25/2022		748							748	748			
100065562	MIAMI	FL		07/28/2021		659							659	659			
100160216	LURAY	VA		07/18/2024		659							659	659			
100141614	RIFLE	CO		01/30/2024		10,117							10,117	10,117			
100057673	RIVERVIEW	FL		06/30/2021		1,221							1,221	1,221			
100152319	BRYAN	TX		05/17/2024		740							740	740			
100138755	WEST HARTFORD	CT		12/21/2023		288							288	288			
100053737	STATEN ISLAND	NY		03/23/2021		575							575	575			
100031398	VALLEJO	CA		03/29/2019		1,695							1,695	1,695			
100120359	CLEARLAKE	CA		08/18/2023		477							477	477			
100116468	KISSIMMEE	FL		07/20/2023		1,365							1,365	1,365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		969							969	969			
100115947	BUFORD	GA		07/20/2023		5,971							5,971	5,971			
100109936	CONROE	TX		06/22/2023		521							521	521			
100128255	COLUMBUS	OH		09/14/2023		418							418	418			
100107931	SENECA	SC		06/29/2023		452							452	452			
100120796	WATERBURY	CT		08/25/2023		366							366	366			
100026515	SCHERTZ	TX		09/26/2018		307							307	307			
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,164							1,164	1,267	103		103
100010725	TAMPA	FL		12/23/2016		2,795							2,795	2,795			
100169588	ARBOR VITAE	WI		09/30/2024		998							998	998			
100066532	SOUTH AMBOY	NJ		08/02/2021		793							793	793			
100128305	WOODBRIDGE	VA		09/14/2023		481							481	481			
100138309	GREAT CACAPON	WV		12/18/2023		493							493	493			
100145462	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100145407	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100163885	DELAND	FL		09/27/2024		551							551	551			
100136934	BRIDGEVILLE	PA		11/28/2023		1,188							1,188	1,188			
100024930	LAKE ELSINORE	CA		09/20/2018		950							950	950			
100165524	JACKSONVILLE	FL		08/29/2024		486							486	486			
100185659	UNITED KINGDOM	GBR		12/20/2024		879							879	941	63		63
100109689	APPLE VALLEY	CA		06/16/2023		574							574	574			
100168182	SPRING	TX		09/20/2024		1,368							1,368	1,368			
100129288	CHAUMONT	NY		09/25/2023		560							560	560			
100153407	PHILADELPHIA	PA		05/30/2024		415							415	415			
100159683	PETOSKEY	MI		08/23/2024		7,228							7,228	7,228			
100174352	IOWA	LA		10/31/2024		740							740	740			
100068280	WILDWOOD	NJ		08/25/2021		1,193							1,193	1,193			
100078963	INDIANAPOLIS	IN		02/24/2022		1,149							1,149	1,149			
100171228	EL PASO	TX		10/16/2024		1,676							1,676	1,676			
100067557	YUMA	AZ		09/23/2021		1,342							1,342	1,342			
100076170	ARLINGTON	TX		01/07/2022		170							170	170			
100111393	STREAMWOOD	IL		06/29/2023		3,662							3,662	3,662			
100185617	TAMPA	FL		12/20/2024		547							547	547			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		627							627	627			
100141462	BRUNSWICK	MD		01/30/2024		368							368	368			
100159909	WESLEY CHAPEL	FL		08/16/2024		472							472	472			
100092019	PHILADELPHIA	PA		02/09/2023		476							476	476			
100158355	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100117086	ROBBINSVILLE	NJ		07/20/2023		926							926	926			
100160849	HAMPTON	VA		07/24/2024		983							983	983			
100168358	FOREST PARK	GA		09/25/2024		463							463	463			
100043068	CHICAGO	IL		05/28/2020		1,250							1,250	1,250			
100017531	LOS ANGELES	CA		04/26/2018		706							706	706			
100013238	ROBERTSDALE	AL		05/25/2017		1,035							1,035	1,035			
100174834	PLEASANTON	TX		10/31/2024		415							415	415			
100149776	SOUTH FALLSBURG	NY		04/26/2024		456							456	456			
100013886	DORAL	FL		05/25/2017		856							856	856			
100158886	PONCHATOULA	LA		07/12/2024		707							707	707			
100136426	CONOVER	NC		11/20/2023		778							778	778			
100128042	MC MINNVILLE	TN		09/08/2023		845							845	845			
100169554	PLAINFIELD	IL		09/30/2024		936							936	936			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065672	SAINT LOUIS	MO		07/28/2021		937							937	937			
100116827	WINTER GARDEN	FL		07/20/2023		1,211							1,211	1,211			
100014345	NEW BEDFORD	MA		09/27/2017		1,183							1,183	1,183			
100141518	RICHMOND	VA		01/30/2024		337							337	337			
100129314	CHARLOTTE	NC		09/25/2023		527							527	527			
100164074	SHORELINE	WA		08/21/2024		327							327	327			
100178083	PHOENIX	AZ		11/19/2024		803							803	803			
100128515	MELBOURNE	FL		09/15/2023		463							463	463			
100167645	LOUISVILLE	KY		09/19/2024		517							517	517			
100032055	INGLEWOOD	CA		03/29/2019		785							785	785			
100159568	NAPLES	FL		07/15/2024		438							438	438			
100065434	CHESTER SPRINGS	PA		07/28/2021		1,157							1,157	1,157			
100136918	HAVERHILL	MA		11/28/2023		41,562							41,562	41,562			
100171791	CLEVELAND	TX		10/17/2024		321							321	321			
100165169	UNITED KINGDOM	GBR		08/27/2024		3							3		(3)		(3)
100135756	CHARLOTTE	NC		11/10/2023		627							627	627			
100138363	KATY	TX		12/18/2023		2,381							2,381	2,381			
100025598	CARMEL	NY		09/20/2018		861							861	861			
100118183	KISSIMMEE	FL		07/20/2023		225							225	225			
100169547	LOMPOC	CA		09/30/2024		1,044							1,044	1,044			
100155830	BOYNTON BEACH	FL		06/18/2024		1,102							1,102	1,102			
100185897	MC FARLAND	CA		12/26/2024		495							495	495			
100169886	BROUSSARD	LA		11/08/2024		512							512	512			
100158834	KNOXVILLE	TN		07/12/2024		311							311	311			
100066867	KINGWOOD	TX		08/02/2021		1,300							1,300	1,300			
100162994	RICHMOND	VA		08/12/2024		441							441	441			
100116476	DESTIN	FL		07/20/2023		1,137							1,137	1,137			
100147775	SAVANNAH	GA		04/08/2024		593							593	593			
100164966	SMITHFIELD	NC		08/28/2024		652							652	652			
100109989	NORCROSS	GA		06/22/2023		472							472	472			
100147361	PHOENIX	AZ		05/08/2024		377							377	377			
100133168	ORLANDO	FL		11/29/2023		488							488	488			
100162324	MIAMI	FL		08/06/2024		1,018							1,018	1,018			
100116879	KISSIMMEE	FL		07/20/2023		9,360							9,360	9,360			
100159320	SAINT AUGUSTINE	FL		07/15/2024		668							668	668			
100156085	CANTONMENT	FL		06/18/2024		1,389							1,389	1,389			
100144285	NORTH PORT	FL		03/07/2024		478							478	478			
100181904	HEATH	OH		12/12/2024		560							560	560			
100018152	BRISTOL	CT		06/08/2018		1,352							1,352	1,352			
100159686	PHILADELPHIA	PA		08/23/2024		456							456	456			
100067918	WEST MELBOURNE	FL		09/23/2021		1,002							1,002	1,002			
100055686	NEW BOSTON	NH		03/23/2021		876							876	876			
100139126	RANCHO CORDOVA	CA		12/28/2023		99,793							99,793	99,793			
100165978	SAINT PETERSBURG	FL		09/06/2024		494							494	494			
100013355	LAS VEGAS	NV		05/25/2017		1,048							1,048	1,048			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		470							470	470			
100182421	ROUND ROCK	TX		12/12/2024		635							635	635			
100071860	ASBURY PARK	NJ		10/14/2021		1,016							1,016	1,016			
100028425	RANCHO CORDOVA	CA		10/26/2018		1,076							1,076	1,076			
100117797	GREENVILLE	TX		07/20/2023		1,013							1,013	1,013			
100140861	PIEDMONT	SC		03/06/2024		347							347	347			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100156039	BOYNTON BEACH	FL		06/18/2024		210							210	210			
100026001	LOS ANGELES	CA		09/20/2018		1,003							1,003	1,003			
100185749	BAKERSFIELD	CA		12/23/2024		1,120							1,120	1,120			
100080973	MINNEAPOLIS	MN		03/18/2022		1,143							1,143	1,143			
100165863	EL PASO	TX		08/29/2024		268							268	268			
100130308	SUMMERFIELD	FL		09/28/2023		406							406	406			
100156240	BELLEVUE	KY		06/20/2024		418							418	418			
100173913	INDIAN HEAD	MD		10/31/2024		527							527	527			
100068990	ROY	UT		09/01/2021		2,113							2,113	2,113			
100138053	SPEEDWAY	IN		12/13/2023		3,091							3,091	3,091			
100168151	ROME	GA		09/20/2024		1,046							1,046	1,046			
100161747	COCONUT CREEK	FL		07/30/2024		11,070							11,070	11,070			
100100866	LOGAN	UT		04/28/2023		727							727	727			
100102962	PINSON	AL		06/22/2023		(1,112)							(1,112)	(1,112)			
100137588	SAN ANTONIO	TX		12/08/2023		452							452	452			
100169561	KINGMAN	AZ		09/30/2024		1,950							1,950	1,950			
100132069	GAINESVILLE	GA		10/13/2023		2,116							2,116	2,116			
100186618	ROCKPORT	TX		12/30/2024		680							680	680			
100115038	NORTH BRANCH	MN		07/14/2023		544							544	544			
100153577	UNITED KINGDOM	GBR		05/29/2024		18							18		(18)		(18)
100048201	BOCA RATON	FL		11/20/2020		800							800	800			
100117808	LOGANVILLE	GA		07/20/2023		512							512	512			
100184577	SAN DIEGO	CA		12/17/2024		1,067							1,067	1,067			
100170440	STILLWATER	OK		10/09/2024		479							479	479			
100115653	DAVENPORT	FL		07/19/2023		544							544	544			
100157695	CUMMING	GA		06/28/2024		377							377	377			
100078780	HENDERSONVLLE	NC		02/24/2022		990							990	990			
100185313	WINDER	GA		12/20/2024		626							626	626			
100057850	NEWARK	NJ		06/30/2021		1,171							1,171	1,171			
100137066	HAGERSTOWN	MD		11/28/2023		508							508	508			
100139443	SAN FRANCISCO	CA		12/28/2023		1,019							1,019	1,019			
100087635	TILBURG	NLD		09/27/2022		(23)							(23)		23		23
100055330	SUGAR LAND	TX		03/23/2021		663							663	663			
100153214	BOYNTON BEACH	FL		05/30/2024		484							484	484			
100168262	NORWALK	CT		09/20/2024		1,225							1,225	1,225			
100054024	HAMDEN	CT		03/23/2021		310							310	310			
100068667	SPIJKENISSE	NLD		08/30/2021		(43)							(43)		43		43
100068700	ZOETERMEER	NLD		08/30/2021		(37)							(37)		37		37
100173625	SCHIEDAM	NLD		10/29/2024		(64)							(64)		64		64
100025140	HOLLYWOOD	FL		09/20/2018		4,870							4,870	4,870			
100134946	COLUMBIA	SC		10/30/2023		1,364							1,364	1,364			
100081992	SPIJKENISSE	NLD		03/30/2022		(66)							(66)		66		66
100077875	ROTTERDAM	NLD		12/29/2021		(51)							(51)		51		51
100108997	LEHIGH ACRES	FL		05/31/2023		387							387	387			
100071459	TILBURG	NLD		09/30/2021		(14)							(14)		14		14
100088520	GRONINGEN	NLD		10/27/2022		(51)							(51)		51		51
100157543	ROTTERDAM	NLD		06/28/2024		(51)							(51)		51		51
100128051	COLUMBIA	TN		09/08/2023		708							708	708			
100161676	ROTTERDAM	NLD		07/29/2024		(81)							(81)		81		81
100085113	ROTTERDAM	NLD		07/27/2022		(53)							(53)		53		53
100013902	GIG HARBOR	WA		05/25/2017		964							964	964			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071579	COCOA	FL		10/14/2021		1,089							1,089	1,089			
100081959	AMERSFOORT	NLD		03/30/2022		(50)							(50)		50		50
100083423	ROOSENDAAL	NLD		05/27/2022		(45)							(45)		45		45
100141415	LYMAN	SC		01/30/2024		485							485	485			
100083372	ROOSENDAAL	NLD		05/27/2022		(51)							(51)		51		51
100055298	MORENO VALLEY	CA		03/23/2021		631							631	631			
100089770	ANTELOPE	CA		12/02/2022		3,707							3,707	3,707			
100067435	STOCKTON	CA		09/23/2021		1,114							1,114	1,114			
100111637	SEVERN	MD		06/29/2023		662							662	662			
100128783	MARIETTA	GA		09/21/2023		219							219	219			
100026136	NILES	IL		09/20/2018		1,210							1,210	1,210			
100083380	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(45)							(45)		45		45
100156151	INDIO	CA		07/25/2024		444							444	444			
100139324	MINNEOLA	FL		12/28/2023		416							416	416			
100114996	SAN ANTONIO	TX		07/14/2023		584							584	584			
100080010	OCALA	FL		04/25/2022		725							725	725			
100101600	COLUMBIA	SC		04/26/2023		530							530	530			
100024457	MIAMI	FL		09/20/2018		3,722							3,722	3,722			
100135026	GREENSBORO	NC		10/30/2023		517							517	517			
100053583	MELBOURNE	FL		03/23/2021		672							672	672			
100149622	WESLEY CHAPEL	FL		04/26/2024		30,534							30,534	30,534			
100038823	DUBLIN	IRL		09/27/2019		147							147	(2,105)	(147)	(2,105)	(2,251)
100173456	LACOMBE	LA		10/29/2024		469							469	469			
100084811	PINGREE GROVE	IL		08/02/2022		1,842							1,842	1,842			
100081227	MARIETTA	GA		03/18/2022		1,146							1,146	1,146			
100130431	GAINESVILLE	FL		09/28/2023		428							428	428			
100139426	HOUSTON	TX		12/28/2023		1,659							1,659	1,659			
100061095	SPOKANE VALLEY	WA		06/01/2021		1,066							1,066	1,066			
100029239	SACRAMENTO	CA		10/26/2018		722							722	722			
100161680	AMSTERDAM	NLD		07/29/2024		(49)							(49)		49		49
100144528	ORLANDO	FL		04/26/2024		367							367	367			
100135868	MIAMI	FL		11/13/2023		379							379	379			
100136380	CHARLES TOWN	WV		11/20/2023		456							456	456			
100114688	HENRICO	VA		06/29/2023		1,210							1,210	1,210			
100154899	WESLEY CHAPEL	FL		07/19/2024		553							553	553			
100108964	CHARLOTTE	NC		05/31/2023		474							474	474			
100159974	FORT LAUDERDALE	FL		08/16/2024		376							376	376			
100180424	BRYAN	TX		11/25/2024		708							708	708			
100164719	OCALA	FL		08/23/2024		477							477	477			
100064924	LAS VEGAS	NV		07/14/2021		1,056							1,056	1,056			
100065690	FORT COLLINS	CO		07/28/2021		1,001							1,001	1,001			
100013727	ROSEVILLE	CA		05/25/2017		1,578							1,578	1,578			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		969							969	969			
100013672	SOUTH AMBOY	NJ		05/25/2017		1,195							1,195	1,195			
100019964	LAS VEGAS	NV		07/30/2018		1,433							1,433	1,433			
100044288	SACRAMENTO	CA		08/19/2020		835							835	835			
100017264	TAMPA	FL		04/26/2018		1,237							1,237	1,237			
100062214	MAITLAND	FL		07/01/2021		1,751							1,751	1,751			
100054801	MOYOCK	NC		03/23/2021		680							680	680			
100160857	ALBURQUEQUE	NM		07/24/2024		527							527	527			
100171528	BOLIVIA	NC		10/16/2024		1,478							1,478	1,478			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044147	QUARTZ HILL	CA		08/19/2020		3,927							3,927	3,927			
100023256	DENVER	CO		08/16/2018		1,046							1,046	1,046			
100091382	JEFFERSON	LA		02/22/2023		817							817	817			
100090178	PASADENA	TX		01/13/2023		614							614	614			
100087142	ALEXANDRIA	LA		10/25/2022		963							963	963			
100013803	GRESHAM	OR		05/25/2017		1,159							1,159	1,159			
100174688	GROTON	CT		10/31/2024		506							506	506			
100060684	SPRINGFIELD	PA		06/01/2021		2,012							2,012	2,012			
100161340	FALLING WATERS	WV		07/25/2024		512							512	512			
100181547	ATLANTA	GA		12/09/2024		434							434	434			
100141535	CYPRESS	TX		01/30/2024		425							425	425			
100044186	FONTANA	CA		08/19/2020		4,524							4,524	4,524			
100049475	STERLING HEIGHTS	MI		11/20/2020		442							442	442			
100140591	MESA	AZ		01/19/2024		400							400	400			
100152721	JASPER	AL		05/17/2024		772							772	772			
100139241	LAKE CHARLES	LA		12/28/2023		777							777	777			
100016529	CHARLOTTE	NC		04/10/2018		780							780	780			
100178075	LOS ANGELES	CA		11/19/2024		1,134							1,134	1,134			
100080031	BUFORD	GA		04/08/2022		958							958	958			
100135778	ANTIOCH	CA		11/10/2023		621							621	621			
100180588	SAN ANTONIO	TX		11/26/2024		4,551							4,551	4,551			
100145685	UNITED KINGDOM	GBR		03/12/2024		441							441	488	48		48
100157589	THE VILLAGES	FL		06/28/2024		3,547							3,547	3,547			
100113042	CORAL SPRINGS	FL		06/29/2023		3,531							3,531	3,531			
100129928	CHERRY HILL	NJ		09/27/2023		466							466	466			
100182264	OCALA	FL		12/12/2024		729							729	729			
100065325	SEVIERVILLE	TN		07/28/2021		1,014							1,014	1,014			
100164634	LONGS	SC		08/21/2024		575							575	575			
100101129	HARTFORD	CT		04/28/2023		753							753	753			
100161102	LURAY	VA		07/24/2024		630							630	630			
100039066	WICKLOW	IRL		09/27/2019		514							514	1,047	294	239	533
100164231	GREENVILLE	SC		08/21/2024		5,857							5,857	5,857			
100088016	MIAMI	FL		10/25/2022		482							482	482			
100159858	WEST PALM BEACH	FL		08/16/2024		374							374	374			
100152347	PARRISH	FL		05/17/2024		707							707	707			
100186666	TRAVELERS REST	SC		12/30/2024		508							508	508			
100029640	CREEDMOOR	NC		10/26/2018		821							821	821			
100069836	WASHINGTON	DC		09/01/2021		1,415							1,415	1,415			
100116163	RIVERSIDE	CA		07/20/2023		2,040							2,040	2,040			
100048962	FORT WASHINGTON	MD		11/20/2020		741							741	741			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		667							667	667			
100057903	CHESTNUT HILL	MA		06/30/2021		1,161							1,161	1,161			
100184865	CUMMING	GA		12/17/2024		5,170							5,170	5,170			
100152917	LAS VEGAS	NV		05/22/2024		1,389							1,389	1,389			
100127936	CLARKSVILLE	TN		09/08/2023		701							701	701			
100164597	FALLING WATERS	WV		08/21/2024		467							467	467			
100134703	BURBANK	IL		10/30/2023		143,358							143,358	143,358			
100047269	CAMPO	CA		11/20/2020		1,057							1,057	1,057			
100138209	RINGGOLD	GA		12/14/2023		465							465	465			
100110376	MURFREESBORO	TN		06/30/2023		1,390							1,390	1,390			
100101683	SAVANNAH	GA		04/26/2023		845							845	845			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038824	DUBLIN	IRL		09/27/2019		146							146	(2,101)	(146)	(2,101)	(2,247)
100088313	HOUSTON	TX		11/10/2022		4,764							4,764	4,764			
100031156	FONTANA	CA		03/29/2019		1,546							1,546	1,546			
100152261	DICKINSON	TX		05/17/2024		17,419							17,419	17,419			
100160428	JACKSONVILLE	FL		07/19/2024		416							416	416			
100186709	JONESBORO	GA		12/31/2024		420							420	420			
100026987	LOS ANGELES	CA		09/26/2018		1,331							1,331	1,331			
100083734	PUERTO VALLARTA	MEX		06/28/2022		1,005							1,005	1,005			
100150604	BASTROP	TX		05/03/2024		816							816	816			
100100651	LAS VEGAS	NV		04/28/2023		910							910	910			
100150104	BROOKSHIRE	TX		06/14/2024		466							466	466			
100110441	ROSHARON	TX		06/30/2023		2,556							2,556	2,556			
100147913	BENTONVILLE	AR		04/08/2024		551							551	551			
100144174	FORT WORTH	TX		03/07/2024		2,664							2,664	2,664			
100129782	FRESNO	CA		09/27/2023		249							249	249			
100120718	SAN ANTONIO	TX		08/25/2023		553							553	553			
100180594	HOUSTON	TX		11/26/2024		769							769	769			
100043552	RAVENNA	OH		08/13/2020		549							549	549			
100064899	SUWANEE	GA		07/14/2021		1,046							1,046	1,046			
100117948	WESLEY CHAPEL	FL		07/20/2023		1,139							1,139	1,139			
100141322	PELHAM	AL		01/30/2024		392							392	392			
100155744	HEBER CITY	UT		06/18/2024		1,056							1,056	1,056			
100154329	AUBURNDALE	FL		06/07/2024		452							452	452			
100025431	PERRIS	CA		09/20/2018		1,104							1,104	1,104			
100110805	ALMELO	NLD		06/28/2023		(74)							(74)		74		74
100020280	GILBERT	AZ		07/17/2018		1,578							1,578	1,578			
100133874	TAMPA	FL		10/24/2023		463							463	463			
100148643	OGDEN	UT		05/15/2024		1,188							1,188	1,188			
100171767	AURORA	IL		10/17/2024		620							620	620			
100013250	POUGHKEEPSIE	NY		05/25/2017		983							983	983			
100148181	OVERLAND PARK	KS		04/12/2024		537							537	537			
100066310	COLORADO SPRINGS	CO		08/02/2021		1,680							1,680	1,680			
100176805	GAINESVILLE	FL		11/15/2024		411							411	411			
100141072	BATON ROUGE	LA		02/20/2024		347							347	347			
100175676	DENISON	TX		11/12/2024		1,125							1,125	1,125			
100149121	PALM HARBOR	FL		04/22/2024		466							466	466			
100115001	ORO VALLEY	AZ		07/14/2023		518							518	518			
100119316	BROOKLYN PARK	MN		07/31/2023		2,635							2,635	2,635			
100186640	FRESNO	CA		12/30/2024		547							547	547			
100048621	VICTORVILLE	CA		11/20/2020		730							730	730			
100159379	HOUSTON	TX		07/15/2024		660							660	660			
100136944	COLLINSVILLE	OK		11/28/2023		501							501	501			
100153899	HOOVER	AL		06/05/2024		476							476	476			
100103685	TULSA	OK		05/08/2023		387							387	387			
100144628	MELISSA	TX		03/13/2024		2,066							2,066	2,066			
100138000	BUNKER HILL	WV		12/13/2023		455							455	455			
100135912	DAYTONA BEACH	FL		11/13/2023		534							534	534			
100149640	FORNEY	TX		04/26/2024		35,656							35,656	35,656			
100156962	UNITED KINGDOM	GBR		06/27/2024		7							7		(7)		(7)
100091951	PORT CHARLOTTE	FL		02/07/2023		398							398	398			
100074460	RONKONKOMA	NY		12/02/2021		811							811	811			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067649	SALINAS	CA		09/23/2021		1,035							1,035	1,035			
100139424	SOUTHAVEN	MS		12/28/2023		439							439	439			
100135730	VOLCANO	HI		11/10/2023		493							493	493			
100163083	MERIDIANVILLE	AL		08/13/2024		748							748	748			
100061001	ODESSA	TX		06/01/2021		1,598							1,598	1,598			
100013761	INGLEWOOD	CA		05/25/2017		772							772	772			
100165080	SAN ANTONIO	TX		08/28/2024		472							472	472			
100068513	GARLAND	TX		08/25/2021		943							943	943			
100079533	GRAYSON	GA		04/08/2022		928							928	928			
100149321	MOUNT PROSPECT	IL		04/24/2024		475							475	475			
100179898	NEW BRAUNFELS	TX		11/25/2024		726							726	726			
100161331	FORT WORTH	TX		07/25/2024		507							507	507			
100161294	PETALUMA	CA		07/25/2024		812							812	812			
100071820	PHILADELPHIA	PA		10/14/2021		954							954	954			
100153219	RICHARDSON	TX		05/30/2024		490							490	490			
100028715	LA PUENTE	CA		10/26/2018		2,937							2,937	2,937			
100110891	OAK FOREST	IL		06/29/2023		554							554	554			
100078792	CHARLESTON	SC		02/24/2022		1,154							1,154	1,154			
100088505	CASTRICUM	NLD		10/27/2022		(57)							(57)		57		57
100088519	GRONINGEN	NLD		10/27/2022		(57)							(57)		57		57
100161766	LUSBY	MD		07/31/2024		438							438	438			
100161319	BELLEVUE	PA		07/25/2024		882							882	882			
100150704	POCATELLO	ID		05/06/2024		537							537	537			
100141433	BOCA RATON	FL		01/30/2024		439							439	439			
100164549	LADY LAKE	FL		08/21/2024		460							460	460			
100162331	EDWARDS	CO		08/06/2024		292							292	292			
100100450	GOULDSBORO	PA		04/27/2023		828							828	828			
100068217	VICTORVILLE	CA		08/25/2021		980							980	980			
100140693	EVA	AL		02/08/2024		307							307	307			
100154734	CORINTH	TX		07/19/2024		597							597	597			
100186466	PHILADELPHIA	PA		12/30/2024		936							936	936			
100139262	LOUISVILLE	KY		12/28/2023		401							401	401			
100049683	BROOKLYN	NY		11/20/2020		923							923	923			
100026926	PALMDALE	CA		09/26/2018		610							610	610			
100180342	CHATTANOOGA	TN		11/25/2024		571							571	571			
100088891	MYRTLE BEACH	SC		11/15/2022		451							451	451			
100000597	LONGWOOD	FL		09/27/2016		768							768	768			
100071694	HAWTHORNE	CA		10/14/2021		1,015							1,015	1,015			
100081225	YORKTOWN	VA		03/18/2022		1,186							1,186	1,186			
100048562	MINNEAPOLIS	MN		11/20/2020		801							801	801			
100070499	FRESNO	TX		09/23/2021		1,083							1,083	1,083			
100065653	BELCAMP	MD		07/28/2021		1,180							1,180	1,180			
100043755	SUWANEE	GA		08/13/2020		641							641	641			
100028866	LAS VEGAS	NV		10/26/2018		740							740	740			
100147209	BRIDGETON	NJ		03/28/2024		492							492	492			
100154697	HIALEAH	FL		07/19/2024		497							497	497			
100184782	CANBY	OR		12/17/2024		960							960	960			
100047816	CHURCHVILLE	MD		11/20/2020		503							503	503			
100180382	CHERRY HILL	NJ		11/25/2024		615							615	615			
100186642	SANFORD	NC		12/30/2024		599							599	599			
100066873	ROSHARON	TX		08/02/2021		2,453							2,453	2,453			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111166	ADAMS	MN		06/29/2023		1,047							1,047	1,047			
100169211	TRENTON	NJ		09/27/2024		576							576	576			
100079441	HOUSTON	TX		03/17/2022		803							803	803			
100076284	BROWNS MILLS	NJ		01/07/2022		1,174							1,174	1,174			
100134682	KISSIMMEE	FL		10/30/2023		504							504	504			
100013586	AVENTURA	FL		05/25/2017		802							802	802			
100025842	CENTRAL ISLIP	NY		09/20/2018		952							952	952			
100132053	POMPANO BEACH	FL		10/13/2023		4,609							4,609	4,609			
100164089	ATLANTA	GA		08/21/2024		461							461	461			
100181626	ORLANDO	FL		12/11/2024		538							538	538			
100143268	DENTON	TX		02/16/2024		512							512	512			
100166005	CHICAGO	IL		09/06/2024		1,113							1,113	1,113			
100060296	MIDLOTHIAN	TX		06/25/2021		1,106							1,106	1,106			
100047384	SULTAN	WA		11/20/2020		846							846	846			
100160997	LAND O LAKES	FL		07/24/2024		23,423							23,423	23,672		250	250
100116564	WESLEY CHAPEL	FL		07/20/2023		571							571	571			
100079706	SUN VALLEY	NV		04/25/2022		983							983	983			
100062353	ROSELLE	NJ		07/01/2021		1,297							1,297	1,297			
100152504	WAUKEE	IA		05/17/2024		544							544	544			
100144124	LEXINGTON	KY		03/07/2024		533							533	533			
100171589	HURRICANE	UT		10/16/2024		50,999							50,999	50,999			
100175910	CONROE	TX		11/14/2024		572							572	572			
100180062	WILMINGTON	NC		11/25/2024		658							658	658			
100016557	TACOMA	WA		04/10/2018		2,092							2,092	2,092			
100120555	WEST POINT	CA		08/18/2023		349							349	349			
100101593	BRIDGEPORT	PA		04/26/2023		568							568	568			
100013950	OAKDALE	CA		05/25/2017		521							521	521			
100065598	MEMPHIS	TN		07/28/2021		1,013							1,013	1,013			
100023725	HOLLYWOOD	FL		09/04/2018		1,396							1,396	1,396			
100060171	POST FALLS	ID		06/25/2021		3,215							3,215	3,215			
100172122	ROCKWALL	TX		10/17/2024		442							442	442			
100153967	EDMOND	OK		06/05/2024		559							559	559			
100181918	LAKELAND	FL		12/12/2024		1,727							1,727	1,727			
100143676	ALBANY	NY		02/22/2024		437							437	437			
100136953	SINKING SPRING	PA		11/28/2023		512							512	512			
100068180	LAKEWOOD	WA		08/25/2021		1,109							1,109	1,109			
100068181	LAKEWOOD	WA		08/25/2021		1,109							1,109	1,109			
100114340	NEWNAN	GA		06/29/2023		250							250	250			
100112966	NEW MILFORD	CT		06/29/2023		4,558							4,558	4,558			
100115726	WASHINGTON	DC		07/20/2023		35,200							35,200	35,200			
100186401	MILFORD	MI		12/30/2024		502							502	502			
100079153	ROSENBERG	TX		02/24/2022		1,071							1,071	1,071			
100087161	THE COLONY	TX		10/25/2022		1,033							1,033	1,033			
100149726	WEST HARTFORD	CT		04/26/2024		1,293							1,293	1,293			
100065184	GERMANTOWN	MD		07/14/2021		2,735							2,735	2,735			
100025328	BELLEVILLE	NJ		09/20/2018		1,485							1,485	1,485			
100091924	ZIERIKZEE	NLD		01/27/2023		(51)							(51)		51		51
100102706	VIRGINIA BEACH	VA		06/22/2023		710							710	710			
100168780	IRVING	TX		09/26/2024		448							448	448			
100132600	PLAINS TOWNSHIP	PA		11/03/2023		496							496	496			
100030642	CHESTER	VA		04/09/2019		294							294	294			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152558	COLUMBUS	NC		05/17/2024		547							547	547			
100140757	BALTIMORE	MD		01/22/2024		1,182							1,182	1,182			
100136870	FALLING WATERS	WV		11/27/2023		472							472	472			
100118658	CHARLOTTE	NC		07/25/2023		403							403	403			
100082306	PINE	CO		04/14/2022		812							812	812			
100044268	RICHMOND	VA		08/19/2020		574							574	574			
100065702	WEST PARK	FL		07/28/2021		996							996	996			
100128220	GARLAND	TX		09/14/2023		492							492	492			
100173753	VINTON	VA		10/30/2024		550							550	550			
100027869	PATERSON	NJ		10/26/2018		962							962	962			
100180663	HAINES CITY	FL		11/26/2024		418							418	418			
100170456	RENO	NV		10/09/2024		313							313	313			
100055084	JAMUL	CA		03/23/2021		1,166							1,166	1,166			
100067955	GAITHERSBURG	MD		09/23/2021		1,045							1,045	1,045			
100053813	PARKVILLE	MD		03/23/2021		663							663	663			
100065798	ALLENTOWN	PA		07/28/2021		1,638							1,638	1,638			
100145038	UNITED KINGDOM	GBR		03/12/2024		7							7		(7)		(7)
100030960	NAPLES	FL		03/29/2019		875							875	875			
100143892	DALLAS	TX		03/06/2024		754							754	754			
100117360	MCKINNEY	TX		07/20/2023		1,228							1,228	1,228			
100169430	CHARLOTTE	NC		09/30/2024		1,024							1,024	1,024			
100064740	HOUSTON	TX		07/14/2021		962							962	962			
100157975	BALTIMORE	MD		07/09/2024		506							506	506			
100149458	MUNSTER	IN		04/24/2024		1,355							1,355	1,355			
100150850	SPRING	TX		05/08/2024		564							564	564			
100154646	YORKTOWN	VA		07/19/2024		25,506							25,506	25,506			
100152918	FORT WORTH	TX		05/22/2024		515							515	515			
100077950	CHANDLER	AZ		01/13/2022		892							892	892			
100047823	INWOOD	NY		11/20/2020		1,035							1,035	1,035			
100031336	MESA	AZ		03/29/2019		836							836	836			
100128077	FRANKLIN	KY		09/08/2023		648							648	648			
100137552	CHANDLER	AZ		12/08/2023		1,021							1,021	1,021			
100180366	ARLINGTON	TX		11/25/2024		618							618	618			
100087151	BETHANY	OK		10/25/2022		885							885	885			
100080967	BLAINE	MN		03/18/2022		1,170							1,170	1,170			
100173498	DAYTON	OH		10/29/2024		1,296							1,296	1,503		207	207
100068506	LOS ANGELES	CA		08/25/2021		2,323							2,323	2,323			
100140521	MARICOPA	AZ		01/19/2024		699							699	699			
100055503	FREDERICKSBURG	VA		03/23/2021		1,396							1,396	1,396			
100074471	OKLAHOMA CITY	OK		12/02/2021		787							787	787			
100161304	MERCED	CA		07/25/2024		582							582	582			
100080160	OLYMPIC VALLEY	CA		02/25/2022		1,067							1,067	1,067			
100115049	WENTZVILLE	MO		07/14/2023		933							933	933			
100025690	COOPER CITY	FL		09/20/2018		847							847	847			
100141622	MISSOURI CITY	TX		01/30/2024		534							534	534			
100120407	TAFT	CA		08/18/2023		432							432	432			
100175728	NORTH HILLS	CA		11/12/2024		1,027							1,027	1,027			
100029475	PORTLAND	OR		10/26/2018		1,273							1,273	1,273			
100142846	SAN BERNARDINO	CA		02/09/2024		459							459	459			
100176569	NORTH SYRACUSE	NY		11/15/2024		816							816	816			
100171865	TUSCALOOSA	AL		10/17/2024		703							703	703			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111432	MENIFEE	CA		06/29/2023		487							487	487			
100144850	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100087812	GOLDEN	CO		11/17/2022		8,909							8,909	8,909			
100114912	BELLEVIEW	FL		07/13/2023		401							401	401			
100144039	PILOT POINT	TX		03/07/2024		584							584	584			
100011378	LAKE WORTH	FL		01/27/2017		1,658							1,658	1,658			
100137128	BALTIMORE	MD		11/28/2023		490							490	490			
100030927	OAKLAND	CA		04/09/2019		1,612							1,612	1,612			
100017963	LAS VEGAS	NV		05/22/2018		1,445							1,445	1,445			
100164136	ROSEDALE	MD		08/21/2024		722							722	722			
100158676	SAINT AUGUSTINE	FL		07/10/2024		582							582	582			
100071724	CHANDLER	AZ		10/14/2021		1,131							1,131	1,131			
100132716	HAWORTH	NJ		11/03/2023		442							442	442			
100134461	HALLANDALE BEACH	FL		10/30/2023		6,543							6,543	6,543			
100156143	GALVESTON	TX		07/25/2024		537							537	537			
100075951	NORFOLK	VA		01/07/2022		1,135							1,135	1,135			
100180527	PHOENIX	AZ		11/26/2024		572							572	572			
100172865	BAKERSFIELD	CA		10/25/2024		537							537	537			
100119111	KATY	TX		07/28/2023		1,043							1,043	1,043			
100068225	NEW HOPE	AL		08/25/2021		1,820							1,820	1,820			
100141043	KISSIMMEE	FL		02/20/2024		437							437	437			
100071699	CHICAGO	IL		10/14/2021		1,114							1,114	1,114			
100128399	BALTIMORE	MD		09/15/2023		337							337	337			
100141865	ORLANDO	FL		03/27/2024		2,030							2,030	2,030			
100169453	LUBBOCK	TX		09/30/2024		2,770							2,770	2,770			
100026622	PICO RIVERA	CA		09/26/2018		2,880							2,880	2,880			
100136049	HIRAM	GA		11/16/2023		320							320	320			
100012855	SARASOTA	FL		05/25/2017		778							778	778			
100054418	OAKLAND	CA		03/23/2021		1,028							1,028	1,028			
100030755	DALLAS	TX		04/09/2019		633							633	633			
100138100	WINTER GARDEN	FL		12/14/2023		457							457	457			
100068095	MCKINNEY	TX		08/25/2021		1,061							1,061	1,061			
100057916	VICTORVILLE	CA		06/30/2021		1,100							1,100	1,100			
100161124	DURHAM	NC		07/24/2024		4,592							4,592	4,592			
100180233	CITRUS SPRINGS	FL		11/25/2024		618							618	618			
100171770	JACKSONVILLE	NC		10/17/2024		620							620	620			
100063664	POMPANO BEACH	FL		07/01/2021		1,175							1,175	1,175			
100029230	FREEPORT	NY		10/26/2018		1,361							1,361	1,361			
100134168	BOCA RATON	FL		12/08/2023		320							320	320			
100142647	RICHMOND	TX		02/08/2024		2,597							2,597	2,597			
100161979	CINCINNATI	OH		07/31/2024		301							301	301			
100108111	PASADENA	TX		05/24/2023		387							387	387			
100090604	ROTTERDAM	NLD		12/28/2022		(56)							(56)		56		56
100173029	EL PASO	TX		10/25/2024		347							347	347			
100071762	TEMPLE HILLS	MD		10/14/2021		896							896	896			
100102751	EVERETT	WA		06/22/2023		293							293	293			
100091885	ROTTERDAM	NLD		01/27/2023		(71)							(71)		71		71
100079983	VENICE	FL		04/25/2022		854							854	854			
100100312	KIMBOLTON	OH		04/27/2023		883							883	883			
100030741	JAMAICA	NY		04/09/2019		1,274							1,274	1,274			
100126996	SAINT CLOUD	FL		08/30/2023		1,880							1,880	1,880			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063362	SAN ANTONIO	TX		07/01/2021		1,095							1,095	1,095			
100049275	MASTIC	NY		11/20/2020		606							606	606			
100100771	PARK CITY	IL		04/28/2023		576							576	576			
100169669	DEARBORN	MI		09/30/2024		3,099							3,099	3,099			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		1,207							1,207	1,207			
100148269	HAMPTON	VA		04/12/2024		482							482	482			
100153915	PARADISE	CA		06/05/2024		432							432	432			
100060573	HUMBLE	TX		06/01/2021		1,378							1,378	1,378			
100102078	BAKERSFIELD	CA		04/14/2023		467							467	467			
100026010	HEREFORD	AZ		09/20/2018		1,103							1,103	1,103			
100065143	NORFOLK	VA		07/14/2021		1,113							1,113	1,113			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		304							304	304			
100133103	MANSFIELD	TX		11/29/2023		488							488	488			
100116746	BAKERSFIELD	CA		07/20/2023		1,312							1,312	1,312			
100145829	BIRMINGHAM	AL		03/15/2024		379							379	379			
100109239	JACKSONVILLE	FL		07/21/2023		1,500							1,500	1,500			
100175734	MYRTLE BEACH	SC		11/12/2024		1,167							1,167	1,167			
100103158	COLLEGE PARK	GA		04/21/2023		416							416	416			
100101176	NEWARK	NJ		04/28/2023		1,269							1,269	1,269			
100158392	UNITED KINGDOM	GBR		07/09/2024		(12)							(12)		12		12
100174065	GULF SHORES	AL		10/31/2024		411							411	411			
100110442	ROSHARON	TX		06/30/2023		1,600							1,600	1,600			
100067834	TUCSON	AZ		09/23/2021		1,225							1,225	1,225			
100110874	CHANDLER	AZ		06/29/2023		310							310	310			
100167581	LAS VEGAS	NV		09/19/2024		4,718							4,718	4,718			
100129315	CENTRALIA	WA		09/25/2023		769							769	769			
100111901	NAPERVILLE	IL		06/29/2023		1,068							1,068	1,068			
100155603	LAKESIDE	CA		06/18/2024		3,096							3,096	3,096			
100148801	SAN ANTONIO	TX		04/17/2024		656							656	656			
100164920	CHICAGO	IL		08/28/2024		404							404	404			
100057931	CHATTANOOGA	TN		06/30/2021		1,083							1,083	1,083			
100161326	FORT WORTH	TX		07/25/2024		520							520	520			
100070424	SAN BERNARDINO	CA		09/23/2021		1,047							1,047	1,047			
100114973	MARANA	AZ		07/14/2023		567							567	567			
100147605	BARNEGAT	NJ		04/04/2024		266							266	266			
100174998	WASHBURN	ME		10/31/2024		450							450	450			
100103611	RANDALLSTOWN	MD		05/08/2023		680							680	680			
100153852	GRANITEVILLE	SC		06/05/2024		350							350	350			
100158558	RICHMOND	VA		07/10/2024		410							410	410			
100182320	HOUSTON	TX		12/12/2024		754							754	754			
100153575	UNITED KINGDOM	GBR		05/29/2024		(17)							(17)		17		17
100108130	GARLAND	TX		05/24/2023		1,242							1,242	1,242			
100053643	WOOD DALE	IL		03/23/2021		747							747	747			
100067543	THE COLONY	TX		09/23/2021		1,109							1,109	1,109			
100081025	NAPA	CA		03/18/2022		3,211							3,211	3,211			
100112893	FLAGLER BEACH	FL		06/29/2023		919							919	919			
100147496	ORLANDO	FL		04/03/2024		444							444	444			
100131768	SUMMERTOWN	TN		10/06/2023		655							655	655			
100061819	CITRUS HEIGHTS	CA		07/01/2021		734							734	734			
100013361	ROCKY POINT	NY		05/25/2017		1,873							1,873	1,873			
100081470	FAIRVIEW	OR		03/18/2022		1,340							1,340	1,340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136415	ALBUQUERQUE	NM		11/20/2023		458							458	458			
100149160	CENTERVILLE	UT		04/22/2024		546							546	546			
100152298	SAN ANTONIO	TX		05/17/2024		1,338							1,338	1,338			
100147258	LAKE WALES	FL		03/28/2024		410							410	410			
100065806	TUCSON	AZ		07/28/2021		990							990	990			
100081512	ARDMORE	PA		03/18/2022		787							787	787			
100078926	BAYVILLE	NJ		02/24/2022		1,100							1,100	1,100			
100103785	ATLANTA	GA		05/10/2023		66							66	66			
100043038	PLANTATION	FL		05/28/2020		3,363							3,363	3,363			
100152567	LAKEWOOD	CO		05/17/2024		1,091							1,091	1,091			
100081044	PERKASIE	PA		03/18/2022		1,743							1,743	1,743			
100132722	RENO	NV		11/03/2023		532							532	532			
100136735	CHICAGO	IL		11/27/2023		352							352	352			
100168777	PEARLAND	TX		09/26/2024		452							452	452			
100167782	GUERNEVILLE	CA		09/19/2024		477							477	477			
100118913	TEHACHAPI	CA		07/27/2023		544							544	544			
100068428	ARLINGTON	TX		08/25/2021		1,049							1,049	1,049			
100043804	HAMDEN	CT		08/13/2020		287							287	287			
100065789	HAGERSTOWN	MD		07/28/2021		1,023							1,023	1,023			
100116703	ATLANTA	GA		07/20/2023		775							775	775			
100176847	KISSIMMEE	FL		11/15/2024		456							456	456			
100070408	CHARLOTTE	NC		09/23/2021		964							964	964			
100169935	HOUSTON	TX		11/08/2024		314							314	314			
100169943	HOUSTON	TX		11/08/2024		314							314	314			
100081928	CULEMBORG	NLD		03/30/2022		(38)							(38)		38		38
100158265	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100169517	BUNKER HILL	WV		09/30/2024		1,937							1,937	1,937			
100158266	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100028582	EL CAJON	CA		10/26/2018		675							675	675			
100186621	CAMDEN	SC		12/30/2024		406							406	406			
100060145	HOLLYWOOD	FL		06/25/2021		1,077							1,077	1,077			
100162645	NEW BRAUNFELS	TX		08/12/2024		697							697	697			
100121067	NETHERLANDS	NLD		08/28/2023		(36)							(36)		36		36
100076429	BOCA RATON	FL		12/23/2021		972							972	972			
100112083	BROOKLYN	NY		06/29/2023		2,812							2,812	2,812			
100136280	GILBERT	AZ		11/20/2023		499							499	499			
100078795	HENDERSONVILLE	NC		02/24/2022		977							977	977			
100031826	ONTARIO	CA		03/29/2019		1,182							1,182	1,182			
100153383	GRAND RAPIDS	MI		05/29/2024		262							262	262			
100158643	BALTIMORE	MD		07/10/2024		438							438	438			
100158264	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100028977	WEST PALM BEACH	FL		10/26/2018		1,084							1,084	1,084			
100000606	BRADENTON	FL		09/27/2016		699							699	699			
100158267	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100158268	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100014447	LANCASTER	OH		09/27/2017		960							960	960			
100177816	BEVERLY HILLS	MI		11/19/2024		831							831	831			
100062981	ST CLOUD	FL		07/01/2021		1,691							1,691	1,691			
100076201	GARLAND	TX		01/07/2022		1,093							1,093	1,093			
100102018	DUNNELLON	FL		04/14/2023		420							420	420			
100067511	ANOKA	MN		09/23/2021		950							950	950			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100150648	EDMOND	OK		05/06/2024		530							530	530			
100025566	HOFFMAN ESTATES	IL		09/20/2018		977							977	977			
100133357	LOUISVILLE	KY		11/21/2023		318							318	318			
100185387	LITTLE RIVER	SC		12/20/2024		616							616	616			
100141082	MONTICELLO	NY		01/30/2024		1,319							1,319	1,319			
100024817	PERRIS	CA		09/20/2018		641							641	641			
100135637	MIAMI	FL		11/09/2023		368							368	368			
100176596	CHARLOTTE	NC		11/15/2024		422							422	422			
100064671	MIAMI	FL		07/01/2021		1,295							1,295	1,295			
100030853	CHICAGO	IL		04/09/2019		1,226							1,226	1,226			
100064246	TAMARAC	FL		07/01/2021		1,560							1,560	1,560			
100102607	FAIRBURN	GA		06/22/2023		620							620	620			
100173500	HOUSTON	TX		10/29/2024		1,030							1,030	1,030			
100061039	CHANDLER	AZ		06/01/2021		1,544							1,544	1,544			
100169867	LURAY	VA		09/30/2024		704							704	704			
100139449	SAINT LOUIS	MO		12/28/2023		370							370	370			
100133097	SPRING VALLEY	NY		11/29/2023		468							468	468			
100060124	LANCASTER	CA		06/25/2021		1,069							1,069	1,069			
100047479	SHIRLEY	MA		11/20/2020		570							570	570			
100067832	SAINT AUGUSTINE	FL		09/23/2021		975							975	975			
100153545	UNITED KINGDOM	GBR		05/29/2024		8							8		(8)		(8)
100080981	WINTER HAVEN	FL		03/18/2022		1,167							1,167	1,167			
100135040	BATON ROUGE	LA		10/30/2023		1,117							1,117	1,117			
100016527	CHARLOTTE	NC		04/10/2018		801							801	801			
100076314	TAMPA	FL		01/07/2022		1,007							1,007	1,007			
100103563	TAMPA	FL		05/08/2023		577							577	577			
100068192	BAYVIEW	TX		08/25/2021		1,131							1,131	1,131			
100167853	LAREDO	TX		09/20/2024		507							507	507			
100031583	LAVEEN	AZ		03/29/2019		1,134							1,134	1,134			
100153641	OAKDALE	PA		05/31/2024		467							467	467			
100111192	LYNBROOK	NY		06/29/2023		1,252							1,252	1,252			
100114615	ORANGE PARK	FL		06/29/2023		459							459	459			
100117712	LOS ANGELES	CA		07/20/2023		730							730	730			
100071685	VALDOSTA	GA		10/14/2021		1,040							1,040	1,040			
100132803	PALM SPRINGS	CA		11/03/2023		2,088							2,088	2,088			
100161449	MERIDIANVILLE	AL		07/30/2024		752							752	752			
100117658	LAS VEGAS	NV		07/20/2023		497							497	497			
100182240	TAMPA	FL		12/12/2024		699							699	699			
100158529	LARGO	FL		07/10/2024		3,572							3,572	3,572			
100101137	ALLENTOWN	PA		04/28/2023		1,207							1,207	1,207			
100054215	LAFAYETTE	LA		03/23/2021		557							557	557			
100149382	SAN ANTONIO	TX		04/24/2024		1,332							1,332	1,332			
100076156	FAIRHOPE	AL		01/07/2022		646							646	646			
100065450	RIDGECREST	CA		07/28/2021		1,234							1,234	1,234			
100136839	A-24 LINDEN	NJ		11/27/2023		431							431	431			
100050332	HIALEAH	FL		11/20/2020		927							927	927			
100102080	LOMBARD	IL		04/14/2023		439							439	439			
100141703	LEESBURG	GA		01/30/2024		421							421	421			
100145026	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100145828	KISSIMMEE	FL		03/15/2024		394							394	394			
100090287	OXFORD	NC		01/13/2023		290							290	290			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100027806	PALMDALE	CA		10/26/2018		11,046							11,046	11,046			
100045380	SYLMAR	CA		11/25/2020		1,028							1,028	1,028			
100116286	LARGO	FL		07/20/2023		1,314							1,314	1,314			
100071582	LEESBURG	VA		10/14/2021		1,213							1,213	1,213			
100030658	AUBURN	WA		04/09/2019		698							698	698			
100032480	LIMERICK	IRL		06/21/2019		4,191						(818)	3,373	3,601	165	62	228
100136359	ODESSA	FL		11/20/2023		737							737	737			
100179725	NEW BRAUNFELS	TX		11/21/2024		719							719	719			
100158823	BENTON	AR		07/10/2024		435							435	435			
100117892	MIAMI BEACH	FL		07/20/2023		407							407	407			
100137075	ATLANTA	GA		11/28/2023		506							506	506			
100101735	BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023		(59)							(59)		59		59
100172520	MERIDIANVILLE	AL		10/23/2024		488							488	488			
100049023	LAKELAND	FL		11/20/2020		652							652	652			
100084301	BERGEN OP ZOOM	NLD		06/30/2022		(33)							(33)		33		33
100120539	PARKVILLE	MD		08/18/2023		353							353	353			
100173717	DAYTONA BEACH	FL		10/30/2024		426							426	426			
100064873	MODESTO	CA		07/14/2021		957							957	957			
100134330	GULF SHORES	AL		10/27/2023		413							413	413			
100154940	PORT CHARLOTTE	FL		07/19/2024		461							461	461			
100028612	MIAMI	FL		10/26/2018		4,714							4,714	4,714			
100164172	LOGANVILLE	GA		08/21/2024		541							541	541			
100048761	HENDERSON	NV		11/20/2020		634							634	634			
100013529	SANDY	OR		05/25/2017		971							971	971			
100175779	ALBANY	NY		11/12/2024		455							455	455			
100080451	BRICK	NJ		03/10/2022		808							808	808			
100069586	MANOR	TX		09/01/2021		1,327							1,327	1,327			
100055281	SPARTA	NJ		03/23/2021		607							607	607			
100043088	PERRIS	CA		05/28/2020		459							459	459			
100020386	POMPANO BEACH	FL		07/27/2018		1,024							1,024	1,024			
100067102	LAMPETER	PA		08/02/2021		132,041							132,041	132,041			
100158146	NOKOMIS	FL		07/09/2024		2,156							2,156	2,156			
100055467	CUTLER BAY	FL		03/23/2021		1,487							1,487	1,487			
100173401	INVERNESS	FL		10/29/2024		297							297	297			
100031493	TAMPA	FL		03/29/2019		3,596							3,596	3,596			
100136125	PLAINFIELD	IL		12/18/2023		433							433	433			
100048400	MIAMI	FL		11/20/2020		678							678	678			
100079200	OVERLAND PARK	KS		02/24/2022		1,142							1,142	1,142			
100064184	BETHLEHEM	PA		07/01/2021		1,215							1,215	1,215			
100150150	CEDAR HILL	TX		06/14/2024		384							384	384			
100143211	FREDERICK	MD		02/16/2024		484							484	484			
100049229	STAMFORD	CT		11/20/2020		783							783	783			
100152337	CORPUS CHRISTI	TX		05/17/2024		787							787	787			
100065684	PHOENIX	AZ		07/28/2021		1,356							1,356	1,356			
100147544	SAINT PETERSBURG	FL		04/03/2024		512							512	512			
100133981	CHICAGO	IL		10/25/2023		412							412	412			
100152428	ROMEOVILLE	IL		05/17/2024		3,870							3,870	3,870			
100142434	PHILADELPHIA	PA		03/08/2024		250							250	250			
100084730	KISSIMMEE	FL		08/02/2022		428							428	428			
100049676	LEXINGTON	SC		11/20/2020		706							706	706			
100137221	HALLANDALE BEACH	FL		11/29/2023		391							391	391			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100169196	FAWNSKIN	CA		09/27/2024		540							540	540			
100164652	BOYNTON BEACH	FL		08/23/2024		433							433	433			
100154611	AVENTURA	FL		06/14/2024		475							475	475			
100075952	NEW ORLEANS	LA		01/07/2022		1,066							1,066	1,066			
100026910	SALIDA	CA		09/26/2018		529							529	529			
100160440	MOSES LAKE	WA		07/19/2024		444							444	444			
100033048	CORK	IRL		06/21/2019		91							91	(2,737)	(91)	(2,737)	(2,828)
100087070	BALTIMORE	MD		11/04/2022		526							526	526			
100049772	BRECKENRIDGE	CO		11/20/2020		867							867	867			
100091921	AMSTERDAM	NLD		01/27/2023		(41)							(41)		41		41
100174046	TRENTON	NJ		10/31/2024		342							342	342			
100112107	SMYRNA	DE		06/29/2023		820							820	820			
100081406	COLLIERVILLE	TN		03/18/2022		1,834							1,834	1,834			
100173810	PHILADELPHIA	PA		10/31/2024		498							498	498			
100169545	RED BANK	NJ		09/30/2024		1,072							1,072	1,072			
100116168	ST. GEORGE	UT		07/20/2023		1,534							1,534	1,534			
100026542	COCONUT CREEK	FL		09/26/2018		1,132							1,132	1,132			
100141280	PERRY	GA		01/30/2024		493							493	493			
100116575	LEESBURG	FL		07/20/2023		426							426	426			
100117874	ORLANDO	FL		07/20/2023		558							558	558			
100132472	FORT MYERS	FL		11/03/2023		3,680							3,680	3,680			
100054179	ATCO	NJ		03/23/2021		390							390	390			
100079980	CHICAGO	IL		04/25/2022		888							888	888			
100089382	NAPERVILLE	IL		11/17/2022		470							470	470			
100108503	YUCCA VALLEY	CA		05/25/2023		416							416	416			
100132546	LAKE CITY	FL		11/03/2023		483							483	483			
100128010	SEQUATCHIE	TN		09/08/2023		1,113							1,113	1,113			
100048788	OPA LOCKA	FL		11/20/2020		585							585	585			
100061029	COLORADO SPRINGS	CO		06/01/2021		1,182							1,182	1,182			
100065031	CONYERS	GA		07/14/2021		965							965	965			
100065570	PHILADELPHIA	PA		07/28/2021		1,411							1,411	1,411			
100148387	SAN ANTONIO	FL		04/12/2024		736							736	736			
100133389	JUPITER	FL		11/21/2023		450							450	450			
100166402	VISALIA	CA		10/24/2024		538							538	538			
100100761	HOMEWOOD	IL		04/28/2023		656							656	656			
100161883	HOUSTON	TX		07/31/2024		545							545	545			
100078835	HOUSTON	TX		02/24/2022		1,084							1,084	1,084			
100153848	GOLDSBORO	NC		06/05/2024		1,118							1,118	1,118			
100142513	HINESVILLE	GA		02/08/2024		531							531	531			
100071625	BASTROP	TX		10/14/2021		1,079							1,079	1,079			
100079528	CHARLOTTE	NC		04/25/2022		820							820	820			
100141496	SPRING	TX		01/30/2024		464							464	464			
100138288	ANNA	TX		12/18/2023		1,572							1,572	1,572			
100163210	DALLAS	TX		08/13/2024		419							419	419			
100068030	CHULA VISTA	CA		09/23/2021		1,107							1,107	1,107			
100113796	DOVER	NJ		06/29/2023		1,110							1,110	1,110			
100185398	CINCINNATI	OH		12/20/2024		617							617	617			
100154844	CANTON	GA		07/19/2024		7,667							7,667	7,667			
100057537	PEMBROKE PINES	FL		06/30/2021		1,144							1,144	1,144			
100170410	HOUSTON	TX		10/09/2024		1,712							1,712	1,712			
100135976	GARLAND	TX		11/16/2023		370							370	370			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140248	WILMINGTON	DE		01/18/2024		474							474	474			
100140249	WILMINGTON	DE		01/18/2024		474							474	474			
100108304	SPRING	TX		05/24/2023		1,937							1,937	1,937			
100057839	ENGLISHTOWN	NJ		06/30/2021		2,489							2,489	2,489			
100166342	MORROW	GA		10/24/2024		427							427	427			
100071151	TAMPA	FL		10/01/2021		791							791	791			
100142516	WHITESBORO	TX		02/08/2024		516							516	516			
100179887	LUBBOCK	TX		11/25/2024		6,551							6,551	6,551			
100179888	LUBBOCK	TX		11/25/2024		6,966							6,966	6,966			
100077097	ANTIOCH	CA		01/03/2022		2,233							2,233	2,233			
100184580	WASHINGTON	DC		12/17/2024		1,353							1,353	1,353			
100100714	OREM	UT		04/28/2023		687							687	687			
100135740	ANGIER	NC		11/10/2023		1,428							1,428	1,428			
100144849	UNITED KINGDOM	GBR		03/12/2024		25							25		(25)		(25)
100147387	DALLAS	TX		05/08/2024		472							472	472			
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		496							496	496			
100138224	LEXINGTON	SC		12/14/2023		395							395	395			
100145411	UNITED KINGDOM	GBR		03/12/2024		(39)							(39)		39		39
100078617	ROOSENDAAL	NLD		01/26/2022		(63)							(63)		63		63
100136405	MERRIAM	KS		11/20/2023		480							480	480			
100080267	ZALTBOMMEL	NLD		02/22/2022		(48)							(48)		48		48
100023634	ORANGE BEACH	AL		09/04/2018		1,398							1,398	1,398			
100086336	DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022		(66)							(66)		66		66
100084330	ENKHUIZEN/HOORN	NLD		06/30/2022		(63)							(63)		63		63
100086347	UTRECHT	NLD		08/29/2022		(55)							(55)		55		55
100144217	LA BELLE	FL		03/07/2024		631							631	631			
100179896	NEW BRAUNFELS	TX		11/25/2024		715							715	715			
100057897	BAYONNE	NJ		06/30/2021		1,082							1,082	1,082			
100057661	MOUNT VERNON	WA		06/30/2021		1,442							1,442	1,442			
100025858	ORLAND PARK	IL		09/20/2018		870							870	870			
100141147	SOUTH FALLSBURG	NY		01/30/2024		531							531	531			
100162577	YOUNGSVILLE	LA		08/12/2024		560							560	560			
100137103	ALBUQUERQUE	NM		11/28/2023		3,889							3,889	3,889			
100152340	SPRING	TX		05/17/2024		4,479							4,479	4,479			
100156101	SAVANNAH	GA		06/18/2024		433							433	433			
100168579	SAN ANTONIO	TX		09/25/2024		696							696	696			
100014057	WARREN	RI		05/25/2017		770							770	770			
100144667	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)		17		17
100148428	SANFORD	NC		04/12/2024		696							696	696			
100016528	CHARLOTTE	NC		04/10/2018		810							810	810			
100181911	ARLINGTON	TX		12/12/2024		618							618	618			
100065401	CARY	NC		07/28/2021		1,164							1,164	1,164			
100014013	OREGON CITY	OR		05/25/2017		912							912	912			
100087246	OLYMPIA	WA		10/25/2022		917							917	917			
100147709	FAIRFIELD	CA		04/05/2024		453							453	453			
100000443	HESPERIA	CA		09/27/2016		1,109							1,109	1,109			
100164934	PHILADELPHIA	PA		08/28/2024		426							426	426			
100013503	FORT LAUDERDALE	FL		05/25/2017		763							763	763			
100084825	KISSIMMEE	FL		08/02/2022		440							440	440			
100084681	HONOLULU	HI		08/02/2022		527							527	527			
100152698	BAY MINETTE	AL		05/17/2024		762							762	762			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112914	WORCESTER	MA		06/29/2023		1,014							1,014	1,014			
100086998	MIAMI	FL		11/04/2022		305							305	305			
100128761	BALTIMORE	MD		09/21/2023		375							375	375			
100128411	STOCKBRIDGE	GA		09/15/2023		978							978	978			
100175494	CORONA	NY		12/23/2024		447							447	447			
100078896	RALEIGH	NC		02/24/2022		1,826							1,826	1,826			
100071644	MONTROSE	CO		10/14/2021		1,145							1,145	1,145			
100150857	SPRING	TX		05/08/2024		609							609	609			
100029510	CHICAGO	IL		10/26/2018		3,391							3,391	3,391			
100100223	SCRANTON	PA		03/17/2023		462							462	462			
100128388	SAN ANTONIO	TX		09/15/2023		499							499	499			
100057608	NASHVILLE	TN		06/30/2021		2,970							2,970	2,970			
100068295	AUSTIN	TX		08/25/2021		995							995	995			
100120490	NIPOMO	CA		08/18/2023		488							488	488			
100157912	ROSHARON	TX		07/09/2024		1,917							1,917	1,917			
100067468	ALBUQUERQUE	NM		09/23/2021		939							939	939			
100112750	EL CAJON	CA		06/29/2023		1,153							1,153	1,153			
100160603	LAKEWOOD	CA		07/19/2024		530							530	530			
100115055	WAIKOLOA	HI		07/14/2023		586							586	586			
100053809	SAINT JAMES	NY		03/23/2021		2,036							2,036	2,036			
100013598	MANTECA	CA		05/25/2017		772							772	772			
100070548	LEVITTOWN	PA		10/01/2021		1,245							1,245	1,245			
100164103	SEBRING	FL		08/21/2024		2,129							2,129	2,129			
100158815	AURORA	IL		07/10/2024		30,117							30,117	30,324		207	207
100163991	CHALMETTE	LA		08/21/2024		388							388	388			
100137810	MANASSAS	VA		12/08/2023		468							468	468			
100130305	SALISBURY	NC		09/28/2023		325							325	325			
100065439	CORDOVA	TN		07/28/2021		1,157							1,157	1,157			
100169865	PLUMERVILLE	AR		09/30/2024		448							448	448			
100068135	MEDFORD	OR		08/25/2021		1,135							1,135	1,135			
100068441	LITHONIA	GA		08/25/2021		1,051							1,051	1,051			
100067812	BRIDGEPORT	CT		09/23/2021		954							954	954			
100067120	MILFORD	PA		08/02/2021		1,647							1,647	1,647			
100134396	NETHERLANDS	NLD		10/27/2023		(69)							(69)		69		69
100069486	GASTON	SC		09/01/2021		2,162							2,162	2,162			
100119769	BLUE ISLAND	IL		08/08/2023		445							445	445			
100011537	HOPELAWN	NJ		03/08/2017		845							845	845			
100143438	MILWAUKEE	WI		02/16/2024		290							290	290			
100186609	DAPHNE	AL		12/30/2024		668							668	668			
100067973	SAN DIEGO	CA		09/23/2021		1,021							1,021	1,021			
100142187	DECATUR	GA		03/15/2024		480							480	480			
100145351	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100060191	NEW ORLEANS	LA		06/25/2021		1,192							1,192	1,192			
100071786	KISSIMMEE	FL		10/14/2021		964							964	964			
100048930	HOLLYWOOD	FL		11/20/2020		489							489	489			
100149874	VENETIA	PA		04/29/2024		408							408	408			
100048486	KERMAN	CA		11/20/2020		2,074							2,074	2,074			
100144259	ADDISON	IL		03/08/2024		437							437	437			
100173597	UNITED KINGDOM	GBR		10/29/2024		(8)							(8)		8		8
100077504	DAVENPORT	FL		01/03/2022		2,209							2,209	2,209			
100173655	LEEUWARDEN	NLD		10/29/2024		(31)							(31)		31		31

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100142107	MIAMI	FL		02/29/2024		856							856	856			
100136255	RICHLANDS	NC		11/20/2023		503							503	503			
100060658	ARNOLD	MD		06/01/2021		1,041							1,041	1,041			
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		1,608							1,608	1,608			
100076268	PHOENIX	AZ		01/07/2022		2,817							2,817	2,817			
100166405	ARLINGTON HEIGHTS	IL		10/31/2024		1,356							1,356	1,356			
100175536	ROTONDA WEST	FL		11/08/2024		437							437	437			
100108220	ATWATER	CA		05/24/2023		253							253	253			
100139599	TOMBALL	TX		12/28/2023		229							229	229			
100135216	SUNSET BEACH	NC		11/08/2023		491							491	491			
100152207	FRESNO	TX		05/17/2024		1,397							1,397	1,397			
100126300	BATH	PA		08/30/2023		628							628	628			
100103286	BURLINGTON	NJ		04/27/2023		1,415							1,415	1,415			
100128026	PORTLAND	TN		09/08/2023		693							693	693			
100170448	RICHMOND	VA		10/09/2024		437							437	437			
100101131	SAINT CHARLES	MO		04/28/2023		454							454	454			
100148086	EAGLE RIVER	AK		04/10/2024		3,349							3,349	3,349			
100088252	PHILADELPHIA	PA		10/17/2022		185							185	185			
100114999	KANSAS CITY	MO		07/14/2023		1,229							1,229	1,229			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		455							455	455			
100138217	SAN ANTONIO	TX		12/14/2023		498							498	498			
100158785	BROKEN ARROW	OK		07/10/2024		468							468	468			
100164204	CHICAGO	IL		08/21/2024		1,146							1,146	1,146			
100139440	THE VILLAGES	FL		12/28/2023		407							407	407			
100027852	LACEY	WA		10/26/2018		1,192							1,192	1,192			
100013878	FEDERAL WAY	WA		05/25/2017		881							881	881			
100014112	FREDERICK	MD		05/25/2017		3,439							3,439	3,439			
100132573	WILKES-BARRE	PA		11/03/2023		421							421	421			
100173885	WARWICK	RI		10/31/2024		443							443	443			
100155652	SANFORD	FL		06/18/2024		364							364	364			
100179747	ROSHARON	TX		11/21/2024		674							674	674			
100028030	OAK PARK	CA		10/26/2018		935							935	935			
100136240	TALLAHASSEE	FL		11/20/2023		581							581	581			
100155232	MOORESVILLE	NC		07/19/2024		738							738	738			
100070419	NEW ORLEANS	LA		09/23/2021		1,945							1,945	1,945			
100091239	ORLANDO	FL		01/31/2023		340							340	340			
100152575	KATY	TX		05/17/2024		582							582	582			
100134054	LAKE VILLA	IL		10/25/2023		542							542	542			
100176746	MUNSTER	IN		11/15/2024		189,455							189,455	189,455			
100176146	RALEIGH	NC		12/20/2024		461							461	461			
100074461	VICTORVILLE	CA		12/02/2021		771							771	771			
100145209	UNITED KINGDOM	GBR		03/12/2024		17							17		(17)		(17)
100180522	CLARKSVILLE	TN		11/26/2024		547							547	547			
100068367	ATLANTA	GA		08/25/2021		973							973	973			
100030351	COVINA	CA		12/20/2018		1,561							1,561	1,561			
100152506	HAMPTON	GA		05/17/2024		598							598	598			
100167485	MILWAUKEE	WI		10/31/2024		399							399	399			
100161993	MIAMI	FL		07/31/2024		404							404	404			
100102590	BECHTELSVILLE	PA		06/07/2023		752							752	752			
100081055	AUSTIN	TX		03/18/2022		1,178							1,178	1,178			
100154886	BETHLEHEM	PA		07/19/2024		521							521	521			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162010	BALTIMORE	MD		07/31/2024		359							359	359			
100031263	HESPERIA	CA		03/29/2019		807							807	807			
100013663	FREMONT	NH		05/25/2017		574							574	574			
100149098	DEL VALLE	TX		04/19/2024		320							320	320			
100100301	BROOKSVILLE	FL		03/24/2023		393							393	393			
100185311	GOLDTHWAITE	TX		12/20/2024		1,081							1,081	1,081			
100115060	AUBURN	CA		07/14/2023		618							618	618			
100055699	SANTA ROSA BEACH	FL		03/23/2021		658							658	658			
100066344	PEARLAND	TX		08/02/2021		656							656	656			
100076490	POMPANO BEACH	FL		12/21/2021		799							799	799			
100136744	TRENTON	NJ		11/27/2023		466							466	466			
100024667	LAPORTE	CO		09/20/2018		4,993							4,993	4,993			
100127037	GLEN BURNIE	MD		08/30/2023		3,395							3,395	3,395			
100013933	BAKERSFIELD	CA		05/25/2017		753							753	753			
100081350	GEORGETOWN	TX		03/18/2022		1,204							1,204	1,204			
100153404	SOUTH HOLLAND	IL		05/30/2024		147							147	147			
100054944	MIDDLE ISLAND	NY		03/23/2021		808							808	808			
100164797	SAN ANTONIO	TX		08/26/2024		984							984	984			
100057706	GRESHAM	OR		06/30/2021		1,178							1,178	1,178			
100157749	MONTEBELLO	CA		07/02/2024		316							316	316			
100067822	LEES SUMMIT	MO		09/23/2021		987							987	987			
100103859	PHILADELPHIA	PA		05/10/2023		504							504	504			
100067775	VIRGINIA BEACH	VA		09/23/2021		1,865							1,865	1,865			
100156008	CHARLOTTE	NC		06/18/2024		1,058							1,058	1,058			
100133887	NILES	IL		11/29/2023		6,316							6,316	6,316			
100107890	MOUNT PLEASANT	SC		06/29/2023		1,378							1,378	1,378			
100134007	CLARKSVILLE	TN		10/25/2023		401							401	401			
100067912	VERO BEACH	FL		09/23/2021		951							951	951			
100067971	HARKER HEIGHTS	TX		09/23/2021		1,026							1,026	1,026			
100013047	MIAMI	FL		05/25/2017		870							870	870			
100164675	KREMMLING	CO		08/23/2024		1,016							1,016	1,016			
100136876	MESQUITE	TX		11/27/2023		513							513	513			
100176793	GREENWOOD	SC		11/15/2024		462							462	462			
100103163	TRUCKSVILLE	PA		04/21/2023		504							504	504			
100011597	BEL AIR	MD		03/08/2017		666							666	666			
100126416	FORT LAUDERDALE	FL		08/30/2023		506							506	506			
100111834	VALLEY STREAM	NY		06/29/2023		682							682	682			
100131679	SMYRNA	TN		10/06/2023		872							872	872			
100178334	FRUITLAND PARK	FL		11/19/2024		562							562	562			
100113905	KISSIMMEE	FL		06/29/2023		2,425							2,425	2,425			
100159945	KISSIMMEE	FL		08/16/2024		411							411	411			
100178492	BOCA RATON	FL		11/21/2024		995							995	995			
100186508	HILTON	NY		12/30/2024		447							447	447			
100044531	RIVERSIDE	CA		11/19/2020		780							780	780			
100153675	FORT MYERS	FL		05/31/2024		411							411	411			
100084650	HERMISTON	OR		08/02/2022		619							619	619			
100070695	PALM COAST	FL		10/01/2021		4,268							4,268	4,268			
100079082	OKLAHOMA CITY	OK		02/24/2022		1,018							1,018	1,018			
100100707	NORTH CHARLESTON	SC		04/28/2023		842							842	842			
100049107	HIALEAH	FL		11/20/2020		1,177							1,177	1,177			
100091988	DETROIT	MI		02/09/2023		465							465	465			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088337	TAYLORS	SC		01/06/2023		431							431	431			
100156635	NEW WILMINGTON	PA		06/24/2024		503							503	503			
100066874	RURAL HALL	NC		08/02/2021		1,699							1,699	1,699			
100115043	GALVESTON	TX		07/14/2023		1,054							1,054	1,054			
100100864	WATERBURY	CT		04/28/2023		537							537	537			
100083654	AURORA	CO		06/23/2022		626							626	626			
100045265	PARKER	AZ		11/25/2020		637							637	637			
100086650	SAINT CLOUD	FL		09/30/2022		515							515	515			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		1,418							1,418	1,418			
100139718	UNITED KINGDOM	GBR		12/18/2023		(13)							(13)		13		13
100119372	LAS VEGAS	NV		07/31/2023		1,509							1,509	1,509			
100127973	MEMPHIS	TN		09/08/2023		761							761	761			
100061079	BRIGHTWOOD	VA		06/01/2021		1,568							1,568	1,568			
100026477	KERMAN	CA		09/26/2018		1,079							1,079	1,079			
100182085	LITTLE RIVER	SC		12/12/2024		740							740	740			
100170394	BRENHAM	TX		10/09/2024		653							653	653			
100081139	PLANO	TX		03/18/2022		32,546							32,546	32,546			
100127310	HOUSTON	TX		08/30/2023		1,233							1,233	1,233			
100133890	SURPRISE	AZ		11/29/2023		545							545	545			
100186011	LARGO	FL		12/27/2024		319							319	319			
100164583	CONCORD	NC		08/21/2024		632							632	632			
100169540	PANDORA	OH		09/30/2024		671							671	671			
100127945	MURFREESBORO	TN		09/08/2023		760							760	760			
100055704	RIVERSIDE	CA		03/23/2021		502							502	502			
100158063	HAMMOND	LA		07/09/2024		4,958							4,958	4,958			
100179741	ROSHARON	TX		11/21/2024		670							670	670			
100084315	UDEN	NLD		06/30/2022		(72)							(72)		72		72
100160011	HIGH SPRINGS	FL		08/16/2024		412							412	412			
100062170	BRISTOL	PA		07/01/2021		1,243							1,243	1,243			
100180832	EINDHOVEN	NLD		11/27/2024		(49)							(49)		49		49
100156023	NEWBURGH	NY		06/18/2024		424							424	424			
100181200	BEL AIRE	KS		12/06/2024		577							577	577			
100060284	BUDA	TX		06/25/2021		1,080							1,080	1,080			
100141375	KATY	TX		01/30/2024		2,096							2,096	2,096			
100115393	JACKSONVILLE	FL		07/17/2023		511							511	511			
100158245	UNITED KINGDOM	GBR		07/09/2024		5							5		(5)		(5)
100116707	ANNA	TX		07/20/2023		1,240							1,240	1,240			
100077934	LELYSTAD	NLD		12/29/2021		(32)							(32)		32		32
100086329	TILBURG	NLD		08/29/2022		(63)							(63)		63		63
100103336	DEN HAAG	NLD		04/28/2023		(71)							(71)		71		71
100088544	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		(44)							(44)		44		44
100164115	DECATUR	GA		08/21/2024		451							451	451			
100100768	SPRING	TX		04/28/2023		566							566	566			
100057529	CONVERSE	TX		06/30/2021		1,429							1,429	1,429			
100144486	HOUSTON	TX		04/26/2024		387							387	387			
100100053	HONOLULU	HI		03/28/2023		386							386	386			
100173529	BALTIMORE	MD		10/29/2024		408							408	408			
100075716	WILMINGTON	NC		12/01/2021		1,282							1,282	1,282			
100011867	WESTON	FL		03/08/2017		680							680	680			
100012874	ORLANDO	FL		05/25/2017		871							871	871			
100157873	GREER	SC		07/09/2024		572							572	572			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053912	CHINO	CA		03/23/2021		548							548	548			
100147963	BETHLEHEM	GA		04/08/2024		639							639	639			
100068432	LAKELAND	FL		08/25/2021		1,280							1,280	1,280			
100081286	DUNEDIN	FL		03/18/2022		1,133							1,133	1,133			
100151540	BRYAN	TX		05/10/2024		605							605	605			
100143060	HIALEAH	FL		02/14/2024		338							338	338			
100150855	LIBBY	MT		05/08/2024		511							511	511			
100173601	UNITED KINGDOM	GBR		10/29/2024		23							23		(23)		(23)
100080975	MEDFORD	OR		03/18/2022		1,075							1,075	1,075			
100048800	GERMANTOWN	MD		11/20/2020		772							772	772			
100176592	CHICAGO	IL		11/15/2024		381							381	381			
100088795	MUNCIE	IN		11/15/2022		1,017							1,017	1,017			
100013579	RIVERSIDE	CA		05/25/2017		788							788	788			
100159342	HOUSTON	TX		07/15/2024		13,341							13,341	13,341			
100054665	HOLLYWOOD	SC		03/23/2021		619							619	619			
100147900	COLLEGE STATION	TX		04/08/2024		778							778	778			
100048665	ELK GROVE	CA		11/20/2020		3,165							3,165	3,165			
100134978	LEESBURG	FL		10/30/2023		396							396	396			
100081833	HAMDEN	CT		04/27/2022		767							767	767			
100029618	LOS ANGELES	CA		10/26/2018		975							975	975			
100113208	SALISBURY	MD		06/29/2023		488							488	488			
100152450	CHARLESTON	SC		05/17/2024		688							688	688			
100087446	WINTER PARK	FL		10/25/2022		1,590							1,590	1,590			
100170045	HOMESTEAD	FL		11/08/2024		799							799	799			
100088832	CHARLOTTE	NC		11/15/2022		590							590	590			
100031783	HIGHLAND	CA		03/29/2019		646							646	646			
100169436	CHESAPEAKE	VA		09/30/2024		968							968	968			
100017457	PANAMA CITY	FL		04/26/2018		503							503	503			
100031165	STOCKTON	CA		03/29/2019		796							796	796			
100116080	ROYSE CITY	TX		07/20/2023		1,052							1,052	1,052			
100138214	HOUSTON	TX		12/14/2023		368							368	368			
100134499	SHELTON	CT		10/30/2023		446							446	446			
100062966	WEST YARMOUTH	MA		07/01/2021		1,159							1,159	1,159			
100114478	BETHEL	CT		06/29/2023		917							917	917			
100091235	ORLANDO	FL		01/31/2023		340							340	340			
100143310	KNOXVILLE	TN		02/16/2024		519							519	519			
100113835	GLENN DALE	MD		06/29/2023		1,075							1,075	1,075			
100115414	KNOXVILLE	TN		07/17/2023		372							372	372			
100028241	BIRMINGHAM	AL		10/26/2018		791							791	791			
100053371	NAPLES	FL		03/23/2021		4,282							4,282	4,282			
100134261	PENNSAUKEN	NJ		10/27/2023		426							426	426			
100054328	CHICAGO	IL		03/23/2021		758							758	758			
100110361	SACRAMENTO	CA		06/30/2023		1,820							1,820	1,820			
100049819	ROSELLE	NJ		11/20/2020		892							892	892			
100081517	FREDERICKSBURG	VA		03/18/2022		1,287							1,287	1,287			
100071567	KNOXVILLE	TN		10/14/2021		1,087							1,087	1,087			
100119729	RACINE	WI		08/08/2023		438							438	438			
100100072	KATY	TX		03/28/2023		416							416	416			
100047187	WANTAGH	NY		11/20/2020		1,140							1,140	1,140			
100133192	SUGAR HILL	GA		11/29/2023		490							490	490			
100117590	KATY	TX		07/20/2023		621							621	621			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116096	KATY	TX		07/20/2023		1,556							1,556	1,556			
100151881	CLINTON	MD		05/10/2024		1,797							1,797	1,797			
100057612	NEW BRAUNFELS	TX		06/30/2021		(168)							(168)	(168)			
100185965	JOLIET	IL		12/26/2024		380							380	380			
100151903	REYNOLDSBURG	OH		07/10/2024		231							231	231			
100057894	NEWTON	NJ		06/30/2021		998							998	998			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		2,259							2,259	2,259			
100157899	OCALA	FL		07/09/2024		678							678	678			
100102172	FORT MYERS	FL		04/14/2023		344							344	344			
100133826	RACINE	WI		10/20/2023		407							407	407			
100132610	WILLIAMSBURG	VA		11/03/2023		627							627	627			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		396							396	396			
100117593	HAINES CITY	FL		07/20/2023		1,679							1,679	1,679			
100068014	SUN CITY WEST	AZ		09/23/2021		1,085							1,085	1,085			
100068405	COLORADO SPRINGS	CO		08/25/2021		909							909	909			
100164114	ATLANTA	GA		08/21/2024		450							450	450			
100078952	WILMINGTON	DE		02/24/2022		1,037							1,037	1,037			
100136238	PADUCAH	KY		11/20/2023		628							628	628			
100100769	WILLINGBORO	NJ		04/28/2023		533							533	533			
100150654	DECATUR	GA		05/06/2024		511							511	511			
100100969	GREENSBORO	NC		04/28/2023		751							751	751			
100128269	COLORADO SPRINGS	CO		09/14/2023		170							170	170			
100152717	TALLAHASSEE	FL		05/17/2024		8,785							8,785	8,785			
100000492	PERRIS	CA		09/27/2016		692							692	692			
100091169	BRANSON WEST	MO		01/31/2023		666							666	666			
100075934	COLLEGE PARK	GA		01/07/2022		1,135							1,135	1,135			
100153041	SEAGOVILLE	TX		06/27/2024		408							408	408			
100102461	DAVENPORT	FL		06/07/2023		624							624	624			
100130034	ARLINGTON	TX		09/27/2023		514							514	514			
100054742	RIVERSIDE	IL		03/23/2021		760							760	760			
100066327	REISTERSTOWN	MD		08/02/2021		10,140							10,140	10,140			
100032000	LA PUENTE	CA		03/29/2019		1,268							1,268	1,268			
100044231	CATHEDRAL CITY	CA		08/19/2020		920							920	920			
100154580	BALTIMORE	MD		06/14/2024		368							368	368			
100045193	AVONDALE	AZ		11/25/2020		954							954	954			
100060065	TUCSON	AZ		06/25/2021		1,033							1,033	1,033			
100150565	PAPILLION	NE		05/03/2024		673							673	673			
100081465	FAYETTEVILLE	AR		03/18/2022		1,433							1,433	1,433			
100081360	CAROLINA BEACH	NC		03/18/2022		1,144							1,144	1,144			
100161860	CEDARVILLE	NJ		07/31/2024		442							442	442			
100174961	DELRAY BEACH	FL		10/31/2024		412							412	412			
100099979	HERNDON	VA		03/28/2023		1,313							1,313	1,313			
100030739	PLUMAS LAKE	CA		04/09/2019		1,257							1,257	1,257			
100134562	WOODBRIDGE	VA		10/30/2023		527							527	527			
100117376	CORINTH	TX		07/20/2023		1,566							1,566	1,566			
100141045	DOUGLASVILLE	GA		02/20/2024		446							446	446			
100062319	MOOSUP	CT		07/01/2021		556							556	556			
100110127	HOWELL	NJ		06/29/2023		190							190	190			
100141312	MISSION	TX		01/30/2024		419							419	419			
100077211	MUSCLE SHOALS	AL		01/03/2022		2,355							2,355	2,355			
100160394	COLUMBUS	GA		09/06/2024		397							397	397			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050194	PORT SAINT LUCIE	FL		11/20/2020		919							919	919			
100012680	RENO	NV		05/25/2017		763							763	763			
100029541	COMPTON	CA		10/26/2018		1,829							1,829	1,829			
100044059	RIALTO	CA		08/19/2020		1,102							1,102	1,102			
100186633	WHEELING	IL		12/30/2024		456							456	456			
100090562	HOOGEVEEN	NLD		12/28/2022		(59)							(59)		59		59
100086646	DORAL	FL		09/30/2022		480							480	480			
100127094	HOFFMAN ESTATES	IL		08/30/2023													
100068231	PHOENIX	AZ		08/25/2021		1,142							1,142	1,142			
100079879	HOUSTON	TX		04/08/2022		6,780							6,780	6,780			
100048424	LOS LUNAS	NM		11/20/2020		1,146							1,146	1,146			
100081050	KATY	TX		03/18/2022		1,134							1,134	1,134			
100067528	LOCKHART	TX		09/23/2021		942							942	942			
100087997	CHESTER	NH		10/25/2022		555							555	555			
100158489	TERRYVILLE	CT		07/10/2024		432							432	432			
100144009	LA PORTE	TX		02/29/2024		412							412	412			
100137291	UNITED KINGDOM	GBR		11/28/2023		(16)							(16)		16		16
100060232	BRICK	NJ		06/25/2021		996							996	996			
100155963	MINNEAPOLIS	MN		06/18/2024		382							382	382			
100152299	SAN ANTONIO	TX		05/17/2024		1,326							1,326	1,326			
100029691	CARSON	CA		10/26/2018		2,994							2,994	2,994			
100068451	PUEBLO	CO		08/25/2021		1,350							1,350	1,350			
100000601	IRWIN	PA		09/27/2016		1,217							1,217	1,217			
100185896	OCALA	FL		12/26/2024		401							401	401			
100130047	RIO RANCHO	NM		09/27/2023		416							416	416			
100081438	ZEBULON	NC		03/18/2022		1,119							1,119	1,119			
100013352	LAUREL	DE		05/25/2017		1,604							1,604	1,604			
100127712	ROGERS	AR		09/08/2023		17,254							17,254	17,254			
100053914	MENOMONEE FALLS	WI		03/23/2021		669							669	669			
100025274	LAS VEGAS	NV		09/20/2018		4,371							4,371	4,371			
100161925	CRANDALL	TX		07/31/2024		408							408	408			
100029428	SAN DIEGO	CA		10/26/2018		968							968	968			
100026576	TEMECULA	CA		09/26/2018		1,245							1,245	1,245			
100101677	MARQUETTE	MI		04/26/2023		553							553	553			
100053714	POESTENKILL	NY		03/23/2021		199							199	199			
100159679	LINCOLN	NE		08/23/2024		386							386	386			
100128209	HENDERSON	NV		09/18/2023		4,179							4,179	4,179			
100091255	LEHIGH ACRES	FL		01/31/2023		464							464	464			
100070519	ONTARIO	CA		09/23/2021		4,289							4,289	4,289			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		622							622	622			
100146727	BELL	CA		03/20/2024		1,990							1,990	1,990			
100164462	AURORA	IL		08/21/2024		987							987	987			
100164098	BEDFORD	TX		08/21/2024		200							200	200			
100112029	ATCO	NJ		06/29/2023		1,096							1,096	1,096			
100186310	LITTLEROCK	CA		12/30/2024		509							509	509			
100026537	FAIRFIELD	CA		09/26/2018		1,329							1,329	1,329			
100107904	EL PASO	TX		06/29/2023		21,434							21,434	21,434			
100088978	HALLANDALE BEACH	FL		11/15/2022		1,438							1,438	1,438			
100026960	RIALTO	CA		09/26/2018		3,175							3,175	3,175			
100044216	RIVERSIDE	CA		08/19/2020		975							975	975			
100080382	SAN DIEGO	CA		04/14/2022		1,021							1,021	1,021			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172333	WALLED LAKE	MI		10/23/2024		416							416	416			
100100213	WATERBURY	CT		03/17/2023		481							481	481			
100176527	FORT WORTH	TX		11/15/2024		861							861	861			
100146702	STOCKTON	CA		03/20/2024		487							487	487			
100178388	SUMMIT	NY		11/21/2024		514							514	514			
100067106	JOLIET	IL		08/02/2021		1,116							1,116	1,116			
100162647	NEW BRAUNFELS	TX		08/12/2024		683							683	683			
100120487	SPRING	TX		08/18/2023		516							516	516			
100060064	BENTONVILLE	AR		06/25/2021		1,269							1,269	1,269			
100149021	OXON HILL	MD		04/19/2024		282							282	282			
100089714	ZUTPHEN	NLD		11/29/2022		(62)							(62)		62		62
100031447	REDLANDS	CA		03/29/2019		906							906	906			
100185569	EAGLE RIVER	WI		12/20/2024		396							396	396			
100065616	PHOENIX	AZ		07/28/2021		1,287							1,287	1,287			
100082021	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(44)							(44)		44		44
100079687	HOLLYWOOD	FL		04/08/2022		929							929	929			
100079666	HOLLYWOOD	FL		04/08/2022		929							929	929			
100083359	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(40)							(40)		40		40
100082018	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(34)							(34)		34		34
100089700	DEN HAAG	NLD		11/29/2022		(48)							(48)		48		48
100148355	OKLAHOMA CITY	OK		04/12/2024		2,313							2,313	2,313			
100091893	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(45)							(45)		45		45
100032048	INGLEWOOD	CA		03/29/2019		1,444							1,444	1,444			
100080998	DENVER	CO		03/18/2022		1,245							1,245	1,245			
100090051	SANTA ROSA	CA		01/13/2023		537							537	537			
100152305	SAINT AUGUSTINE	FL		05/17/2024		742							742	742			
100120493	CORINNA	ME		08/18/2023		476							476	476			
100141599	RAYTOWN	MO		01/30/2024		984							984	984			
100147159	UNITED KINGDOM	GBR		03/27/2024		(10)							(10)		10		10
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		966							966	966			
100057662	WYLIE	TX		06/30/2021		1,101							1,101	1,101			
100164654	FLORENCE	AL		08/23/2024		256							256	256			
100117056	SARASOTA	FL		07/20/2023		826							826	826			
100088262	BALTIMORE	MD		10/17/2022		557							557	557			
100147239	HAMILTON	NJ		03/28/2024		461							461	461			
100146997	ATHENS	PA		03/27/2024		3,376							3,376	3,376			
100126888	PALM BAY	FL		08/30/2023		2,318							2,318	2,318			
100048996	BALTIMORE	MD		11/20/2020		943							943	943			
100151792	CLEVELAND	OH		05/10/2024		441							441	441			
100090910	ST AUGUSTINE	FL		01/31/2023		688							688	688			
100186764	HALETHORPE	MD		12/31/2024		885							885	885			
100174817	KANSAS CITY	MO		10/31/2024		1,866							1,866	1,866			
100130246	COLUMBIA	SC		09/28/2023		409							409	409			
100185180	ARAB	AL		12/20/2024		2,191							2,191	2,191			
100174063	MYRTLE BEACH	SC		10/31/2024		366							366	366			
100067247	LOS BANOS	CA		08/02/2021		1,186							1,186	1,186			
100135901	ARLINGTON	WA		11/13/2023		6,290							6,290	6,290			
100175611	PHOENIX	AZ		11/12/2024		622							622	622			
100173921	VIRGINIA BEACH	VA		10/31/2024		517							517	517			
100081255	LEBANON	TN		03/18/2022		2,282							2,282	2,282			
100133813	OCALA	FL		10/20/2023		452							452	452			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045983	PETERSBURG	VA		11/25/2020		57							57	57			
100174846	LAFAYETTE	IN		10/31/2024		330							330	330			
100166399	JONESBORO	GA		10/24/2024		471							471	471			
100031856	RIALTO	CA		03/29/2019		1,029							1,029	1,029			
100135900	DENVER	CO		11/13/2023		960							960	960			
100145145	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100017877	HILO	HI		05/30/2018		1,570							1,570	1,570			
100071965	DES PLAINES	IL		10/29/2021		853							853	853			
100171774	JAMESTOWN	ND		10/17/2024		760							760	760			
100167880	KATY	TX		09/20/2024		5,191							5,191	5,191			
100089266	MACHESNEY PARK	IL		01/26/2023		370							370	370			
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,127							1,127	1,220	93		93
100112995	LACEY	WA		06/29/2023		1,037							1,037	1,037			
100025345	MIAMI	FL		09/20/2018		761							761	761			
100112487	HIGHLAND MILLS	NY		06/29/2023		968							968	968			
100144707	UNITED KINGDOM	GBR		03/12/2024		(23)							(23)		23		23
100181250	HOUSTON	TX		12/06/2024		550							550	550			
100012838	SALINAS	CA		05/25/2017		1,128							1,128	1,128			
100091231	ORLANDO	FL		01/31/2023		374							374	374			
100147301	AMERSFOORT	NLD		03/27/2024		(27)							(27)		27		27
100064617	LILBURN	GA		07/01/2021		1,546							1,546	1,546			
100139447	MIDDLEBORO	MA		12/28/2023		1,161							1,161	1,161			
100025812	LAS VEGAS	NV		09/20/2018		724							724	724			
100091346	CABO SAN LUCAS	MEX		01/17/2023		627							627	627			
100142466	BOCA RATON	FL		03/08/2024		1,130							1,130	1,130			
100142000	SCHAUMBURG	IL		02/29/2024		442							442	442			
100140204	IRVING	TX		01/11/2024		286							286	286			
100165937	COLUMBUS	OH		09/06/2024		452							452	452			
100158105	MARTINEZ	GA		07/09/2024		576							576	576			
100116699	KATY	TX		07/20/2023		1,329							1,329	1,329			
100148324	MORRISTOWN	AZ		04/12/2024		480							480	480			
100055561	VINELAND	NJ		03/23/2021		635							635	635			
100139391	SCRANTON	PA		12/28/2023		228							228	228			
100057911	FORT WORTH	TX		06/30/2021		1,149							1,149	1,149			
100139550	WESTLAND	MI		12/28/2023		341							341	341			
100141521	TALLAHASSEE	FL		01/30/2024		300							300	300			
100045803	NEWTON	NJ		11/25/2020		771							771	771			
100079957	TOMBALL	TX		04/25/2022		1,030							1,030	1,030			
100152806	LAS VEGAS	NV		05/22/2024		416							416	416			
100141243	CARTERSVILLE	GA		01/30/2024		364							364	364			
100145576	UNITED KINGDOM	GBR		03/12/2024													
100158669	SAN ANTONIO	TX		07/10/2024		637							637	637			
100145492	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100068141	WARWICK	RI		08/25/2021		1,091							1,091	1,091			
100139660	AUBURN	CA		12/28/2023		352							352	352			
100173537	LACKAWANNA	NY		10/29/2024		405							405	405			
100165359	YUKON	OK		08/29/2024		1,305							1,305	1,305			
100062990	ASHFORD	AL		07/01/2021		1,511							1,511	1,511			
100112734	COTATI	CA		06/29/2023		4,534							4,534	4,534			
100082792	KATWIJK	NLD		04/27/2022		(42)							(42)		42		42
100112227	GILBERT	AZ		06/29/2023		1,211							1,211	1,211			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100102694	NORTHBROOK	IL		06/22/2023		479							479	479			
100025351	SACRAMENTO	CA		09/20/2018		814							814	814			
100064896	HANAHAN	SC		07/14/2021		1,000							1,000	1,000			
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(22)							(22)		22		22
100142103	KENNER	LA		02/29/2024		441							441	441			
100152801	STONE MOUNTAIN	GA		05/22/2024		303							303	303			
100031258	HUNTINGTON STATION	NY		03/29/2019		621							621	621			
100127368	FARMINGDALE	NY		08/30/2023		1,305							1,305	1,305			
100167098	HOUSTON	TX		09/13/2024		506							506	506			
100179907	SANFORD	NC		11/25/2024		662							662	662			
100108436	STATESVILLE	NC		05/25/2023		741							741	741			
100025642	LOMPOC	CA		09/20/2018		687							687	687			
100171293	GARLAND	TX		10/16/2024		487							487	487			
100067964	CRANSTON	RI		09/23/2021		1,370							1,370	1,370			
100137541	CHARLOTTE	NC		12/08/2023		1,851							1,851	1,851			
100057555	EVANS	CO		06/30/2021		1,120							1,120	1,120			
100089740	AVENTURA	FL		12/02/2022		650							650	650			
100099744	SOUTH FALLSBURG	NY		02/28/2023		523							523	523			
100025777	OPA LOCKA	FL		09/20/2018		897							897	897			
100074907	REDLANDS	CA		12/01/2021		292							292	292			
100014574	VALLEJO	CA		09/27/2017		4,506							4,506	4,506			
100061923	FISHERS	IN		07/01/2021		1,025							1,025	1,025			
100081010	LAS VEGAS	NV		03/18/2022		2,122							2,122	2,122			
100044286	SYOSSET	NY		08/19/2020		907							907	907			
100031328	RIVERSIDE	CA		03/29/2019		1,333							1,333	1,333			
100148379	COLUMBIA	TN		04/12/2024		691							691	691			
100127943	GOODLETTSVILLE	TN		09/08/2023		10,437							10,437	10,437			
100029816	BEACHWOOD	NJ		10/26/2018		977							977	977			
100134989	FORT WORTH	TX		10/30/2023		490							490	490			
100144600	FALLING WATERS	WV		03/13/2024		796							796	796			
100013279	OAKHURST	CA		05/25/2017		1,595							1,595	1,595			
100070622	CLINTON	MS		10/01/2021		1,573							1,573	1,573			
100012662	SILVER SPRING	MD		05/25/2017		985							985	985			
100091069	CHICAGO	IL		01/31/2023		422							422	422			
100065588	AUSTIN	TX		07/28/2021		757							757	757			
100071572	ANNA	TX		10/14/2021		1,101							1,101	1,101			
100140050	LOCKHART	TX		01/09/2024		3,821							3,821	3,821			
100108417	NEW HAVEN	CT		05/25/2023		444							444	444			
100169335	SCRANTON	PA		09/27/2024		430							430	430			
100000279	SEATTLE	WA		09/27/2016		1,972							1,972	1,972			
100068346	MIDLOTHIAN	VA		08/25/2021		1,008							1,008	1,008			
100150809	SAINT LOUIS	MO		05/08/2024		753							753	753			
100154720	MESA	AZ		07/19/2024		685							685	685			
100147205	ALLEN	TX		03/28/2024		453							453	453			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		495							495	495			
100076271	BELMONT	NC		01/07/2022		1,036							1,036	1,036			
100152731	SAN JACINTO	CA		05/22/2024		442							442	442			
100139506	GARLAND	TX		12/28/2023		3,988							3,988	3,988			
100139848	UNITED KINGDOM	GBR		12/18/2023		17,449							17,449	18,653	1,204		1,204
100053744	WYOMING	MN		03/23/2021		628							628	628			
100100781	HYATTSVILLE	MD		04/28/2023		1,051							1,051	1,051			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067931	DALLAS	GA		09/23/2021		1,896							1,896	1,896			
100157783	DAYTON	OH		08/01/2024		377							377	377			
100155188	MYRTLE BEACH	SC		07/19/2024		448							448	448			
100149541	SACRAMENTO	CA		04/26/2024		626							626	626			
100126898	HOUSTON	TX		08/30/2023		2,799							2,799	2,799			
100154112	VERNON ROCKVILLE	CT		07/11/2024		281							281	281			
100079211	KNOXVILLE	TN		02/24/2022		1,070							1,070	1,070			
100000387	PHOENIX	AZ		09/27/2016		248							248	248			
100119899	LITTLE RIVER	SC		08/10/2023		586							586	586			
100136942	BENTONVILLE	AR		11/28/2023		8,763							8,763	8,845		82	82
100116672	PARADISE	CA		07/20/2023		1,940							1,940	1,940			
100101599	MEMPHIS	TN		04/26/2023		512							512	512			
100176863	HOUSTON	TX		11/15/2024		1,903							1,903	1,903			
100060261	SEWICKLEY	PA		06/25/2021		1,048							1,048	1,048			
100161927	LILLINGTON	NC		07/31/2024		429							429	429			
100090169	HIALEAH	FL		01/13/2023		300							300	300			
100142174	POINCIANA	FL		02/29/2024		126							126	126			
100135961	CHICAGO	IL		11/16/2023		1,653							1,653	1,653			
100030688	HONOLULU	HI		04/09/2019		411							411	411			
100101709	ZAANDAM	NLD		03/30/2023		(37)							(37)		37		37
100043481	TAMPA	FL		08/13/2020		1,208							1,208	1,208			
100028102	MIRAMAR	FL		10/26/2018		1,250							1,250	1,250			
100171130	HANFORD	CA		11/22/2024		925							925	925			
100117048	ALEXANDRIA	VA		07/20/2023		508							508	508			
100173077	ROSAMOND	CA		10/25/2024		375							375	375			
100136042	NORTH CHESTERFIELD	VA		11/16/2023		345							345	345			
100023280	LAS VEGAS	NV		08/16/2018		1,434							1,434	1,434			
100091550	PHILADELPHIA	PA		01/20/2023		385							385	385			
100147256	SILVER SPRING	MD		03/28/2024		432							432	432			
100117558	INDIANAPOLIS	IN		07/20/2023		431							431	431			
100100928	HOUSTON	TX		04/28/2023		606							606	606			
100127401	ALEXANDRIA	VA		08/30/2023		1,249							1,249	1,249			
100181211	SAN ANTONIO	FL		12/06/2024		476							476	476			
100140664	OKLAHOMA CITY	OK		02/08/2024		468							468	468			
100186717	STONE MOUNTAIN	GA		12/31/2024		417							417	417			
100028688	WALDORF	MD		10/26/2018		1,113							1,113	1,113			
100081034	PHOENIX	AZ		03/18/2022		1,185							1,185	1,185			
100149660	FALLING WATERS	WV		04/26/2024		557							557	557			
100067915	PALMDALE	CA		09/23/2021		662							662	662			
100043931	NEPTUNE	NJ		08/19/2020		775							775	775			
100134558	BENNETTSVILLE	SC		10/30/2023		330							330	330			
100013130	LOCUST GROVE	VA		05/25/2017		915							915	915			
100149023	HENDERSON	NV		04/19/2024		115							115	115			
100119907	ST PETE BEACH	FL		08/10/2023		462							462	462			
100060874	KNOXVILLE	TN		06/01/2021		1,181							1,181	1,181			
100064757	SEMINOLE	FL		07/14/2021		952							952	952			
100161767	TRENTON	NJ		07/31/2024		408							408	408			
100054551	MOUNT AIRY	MD		03/23/2021		975							975	975			
100172866	LELAND	NC		10/25/2024		469							469	469			
100149661	FALLING WATERS	WV		04/26/2024		1,231							1,231	1,231			
100078909	MIAMI	FL		02/24/2022		952							952	952			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184496	CORONA	CA		12/17/2024		687							687	687			
100176079	WILLINGBORO	NJ		12/20/2024		365							365	365			
100160903	JACKSONVILLE	AL		07/24/2024		453							453	453			
100128358	HARLINGEN	TX		09/14/2023		366							366	366			
100116750	CEDAR PARK	TX		07/20/2023		1,937							1,937	1,937			
100165815	BARSTOW	CA		08/29/2024		4,444							4,444	4,444			
100143977	MERCED	CA		02/29/2024		449							449	449			
100084841	RICHMOND	CA		08/02/2022		21,897							21,897	21,897			
100067944	CHARLOTTE	NC		09/23/2021		1,071							1,071	1,071			
100048764	TUCSON	AZ		11/20/2020		778							778	778			
100131597	RALEIGH	NC		10/06/2023		2,376							2,376	2,376			
100151776	HAGERSTOWN	MD		05/10/2024		377							377	377			
100054644	NORTH HALEDON	NJ		03/23/2021		1,909							1,909	1,909			
100168846	UNITED KINGDOM	GBR		09/26/2024		(16)							(16)		16		16
100148156	BAKERSFIELD	CA		05/15/2024		425							425	425			
100156660	SAN ANTONIO	TX		06/24/2024		419							419	419			
100153896	HOUSTON	TX		06/05/2024		462							462	462			
100145441	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100116822	LAS VEGAS	NV		07/20/2023		1,052							1,052	1,052			
100173951	NICEVILLE	FL		10/31/2024		412							412	412			
100158330	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100067875	BUCKLEY	WA		09/23/2021		1,022							1,022	1,022			
100128025	LEMOORE	CA		09/08/2023		607							607	607			
100136162	PORT RICHEY	FL		12/18/2023		297							297	297			
100076240	VALRICO	FL		01/07/2022		976							976	976			
100141875	CITRUS SPRINGS	FL		03/27/2024		488							488	488			
100143550	PHILADELPHIA	PA		02/21/2024		427							427	427			
100012218	WILMINGTON	DE		04/28/2017		796							796	796			
100147225	PHILADELPHIA	PA		03/28/2024		249							249	249			
100117965	WARMINSTER	PA		07/20/2023		610							610	610			
100077344	ANDERSON	CA		01/03/2022		2,009							2,009	2,009			
100144216	FUQUAY VARINA	NC		03/07/2024		950							950	950			
100076075	FORT MYERS	FL		01/07/2022		1,353							1,353	1,353			
100175122	DALLAS	TX		11/05/2024		514							514	514			
100080313	ROTTERDAM	NLD		02/22/2022		(35)							(35)		35		35
100082742	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(33)							(33)		33		33
100060204	PASADENA	MD		06/25/2021		1,472							1,472	1,472			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		1,191							1,191	1,191			
100075879	AMSTERDAM	NLD		11/24/2021		(41)							(41)		41		41
100131713	EVANSVILLE	IN		10/06/2023		561							561	561			
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		690							690	690			
100087625	ROOSENDAAL	NLD		09/27/2022		(55)							(55)		55		55
100071423	LEEUWARDEN	NLD		09/30/2021		(43)							(43)		43		43
100044852	MINNEAPOLIS	MN		11/19/2020		476							476	476			
100182278	ROSHARON	TX		12/12/2024		4,177							4,177	4,177			
100116728	BELL	CA		07/20/2023		778							778	778			
100071588	SAN ANTONIO	TX		10/14/2021		1,093							1,093	1,093			
100087639	NIJMEGEN	NLD		09/27/2022		841							841	1,125	283		283
100031800	ORLANDO	FL		03/29/2019		969							969	969			
100158064	CHATTANOOGA	TN		07/09/2024		606							606	606			
100091625	JACKSONVILLE	FL		03/07/2023		329							329	329			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144311	DAVENPORT	FL		03/07/2024		353							353	353			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		4,205							4,205	4,205			
100089990	HOMER	IL		01/13/2023		329							329	329			
100110796	LELYSTAD	NLD		06/28/2023		(44)							(44)		44		44
100079507	CENTENNIAL	CO		04/25/2022		2,167							2,167	2,167			
100138715	ORLANDO	FL		02/02/2024		319							319	319			
100054912	LAS VEGAS	NV		03/23/2021		1,166							1,166	1,166			
100174276	TELLICO PLAINS	TN		10/31/2024		454							454	454			
100047707	GRAND RAPIDS	MI		11/20/2020		861							861	861			
100181622	PHILADELPHIA	PA		12/09/2024		415							415	415			
100025701	SAINT CLOUD	FL		09/20/2018		930							930	930			
100100708	CHICAGO	IL		04/28/2023		1,701							1,701	1,701			
100091233	ORLANDO	FL		01/31/2023		400							400	400			
100043171	ORLANDO	FL		05/28/2020		3,270							3,270	3,270			
100153451	MEMPHIS	TN		05/30/2024		436							436	436			
100153595	GLADSTONE	MO		05/31/2024		379							379	379			
100179716	OKLAHOMA CITY	OK		11/21/2024		1,047							1,047	1,047			
100060164	HOLLYWOOD	FL		06/25/2021		983							983	983			
100108351	BENSENVILLE	IL		05/25/2023		439							439	439			
100081119	MODESTO	CA		03/18/2022		1,118							1,118	1,118			
100065112	SPANAWAY	WA		07/14/2021		1,042							1,042	1,042			
100147970	FORT WORTH	TX		04/08/2024		920							920	920			
100166051	AVENAL	CA		09/06/2024		312							312	312			
100048193	MIAMI	FL		11/20/2020		820							820	820			
100108372	PHILADELPHIA	PA		05/25/2023		463							463	463			
100110042	BALTIMORE	MD		06/23/2023		796							796	796			
100016468	FORNEY	TX		04/05/2018		811							811	811			
100048308	BURNSVILLE	MN		11/20/2020		341							341	341			
100111080	RIVERSIDE	CA		06/29/2023		700							700	700			
100013111	ABERDEEN	MD		05/25/2017		1,437							1,437	1,437			
100120203	SOUTHINGTON	CT		08/18/2023		618							618	618			
100180052	LAKEVIEW	MI		11/25/2024		99,228							99,228	99,228			
100174747	LITHONIA	GA		10/31/2024		374							374	374			
100131885	CHOWCHILLA	CA		10/06/2023		516							516	516			
100143335	HARLEYSVILLE	PA		02/16/2024		517							517	517			
100141778	KANSAS CITY	MO		01/30/2024		403							403	403			
100031768	SACRAMENTO	CA		03/29/2019		1,288							1,288	1,288			
100063122	MONROE	GA		07/01/2021		1,468							1,468	1,468			
100065047	PHILADELPHIA	PA		07/14/2021		962							962	962			
100144609	WORCESTER	MA		03/13/2024		460							460	460			
100087394	ST PETERSBURG	FL		10/25/2022		2,118							2,118	2,118			
100165970	ORANGE CITY	FL		09/06/2024		507							507	507			
100128528	PANAMA CITY	FL		09/15/2023		5,347							5,347	5,347			
100032069	LA PUENTE	CA		03/29/2019		1,283							1,283	1,283			
100162585	ARLINGTON	TX		08/12/2024		506							506	506			
100162943	MIDLAND	TX		08/12/2024		501							501	501			
100141742	LAS VEGAS	NV		01/30/2024		442							442	442			
100101996	DALLAS	TX		04/14/2023		815							815	815			
100120798	UNIVERSAL CITY	TX		08/25/2023		558							558	558			
100139437	PASADENA	TX		12/28/2023		563							563	563			
100135986	ATLANTA	GA		11/16/2023		543							543	543			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100026955	MIRAMAR	FL		09/26/2018		1,237							1,237	1,237			
100139242	WESLEY CHAPEL	FL		12/28/2023		435							435	435			
100080486	NEWARK	NJ		03/10/2022		745							745	745			
100055879	CHEYENNE	WY		03/26/2021		1,210							1,210	1,210			
100013835	SAN BERNARDINO	CA		05/25/2017		1,038							1,038	1,038			
100180802	VLAARDINGEN	NLD		11/27/2024		(44)							(44)		44		44
100115510	DALLAS	TX		07/17/2023		563							563	563			
100166013	MESQUITE	TX		09/06/2024		349							349	349			
100174450	OCEANSIDE	CA		10/31/2024		976							976	976			
100088122	PHOENIX	AZ		10/25/2022		593							593	593			
100080990	RICHMOND	TX		03/18/2022		1,116							1,116	1,116			
100176048	KANSAS CITY	KS		12/20/2024		977							977	977			
100031762	POMONA	CA		03/29/2019		1,174							1,174	1,174			
100110257	PETALUMA	CA		06/30/2023		5,359							5,359	5,359			
100087295	WOONSOCKET	RI		10/25/2022		905							905	905			
100153916	ROCKVILLE	MD		06/05/2024		353							353	353			
100070436	MIDLAND	TX		09/23/2021		973							973	973			
100144103	NEWBERRY	FL		03/07/2024		1,216							1,216	1,216			
100114654	TEHACHAPI	CA		06/29/2023		609							609	609			
100047434	DUVALL	WA		11/20/2020		711							711	711			
100032898	DUBLIN	IRL		06/21/2019		9,705							9,705	16,430	1,221	5,503	6,725
100091054	PORTLAND	OR		01/31/2023		385							385	385			
100013866	FORT MYERS	FL		05/25/2017		2,373							2,373	2,373			
100088851	ELKTON	MD		11/15/2022		576							576	576			
100176000	GRAHAM	NC		11/14/2024		608							608	608			
100030877	KENT	WA		04/09/2019		684							684	684			
100017424	MOULTONBOROUGH	NH		04/26/2018		662							662	662			
100154115	COLUMBUS	OH		07/11/2024		279							279	279			
100050715	GREATER LONDON	GBR		03/02/2021		(66)							(66)		66		66
100076245	BAKERSFIELD	CA		01/07/2022		970							970	970			
100034190	CORK	IRL		06/21/2019		2,390							2,390	2,612	156	65	221
100049568	SACRAMENTO	CA		11/20/2020		703							703	703			
100129301	HERCULES	CA		09/25/2023		1,191							1,191	1,191			
100128096	LOUISVILLE	KY		09/08/2023		604							604	604			
100071870	TEQUESTA	FL		10/14/2021		1,151							1,151	1,151			
100137743	JACKSONVILLE	FL		12/08/2023		703							703	703			
100119880	TAMPA	FL		08/10/2023		718							718	718			
100170087	ATHENS	AL		10/08/2024		641							641	641			
100024654	WEST MELBOURNE	FL		09/20/2018		797							797	797			
100149378	WILLIS	TX		04/24/2024		16,357							16,357	16,357			
100065009	LOS BANOS	CA		07/14/2021		1,032							1,032	1,032			
100065010	LOS BANOS	CA		07/14/2021		1,032							1,032	1,032			
100081039	GREELEY	CO		03/18/2022		1,162							1,162	1,162			
100155988	FORT LAUDERDALE	FL		06/18/2024		368							368	368			
100065021	HANAHAN	SC		07/14/2021		1,001							1,001	1,001			
100156586	PENDERGRASS	GA		06/24/2024		14,015							14,015	14,077		62	62
100061460	COTTAGE GROVE	MN		06/01/2021		1,246							1,246	1,246			
100154912	TOMBALL	TX		07/19/2024		27,485							27,485	27,485			
100103033	WILLIAMSTOWN	NJ		06/22/2023		224							224	224			
100076408	LAS VEGAS	NV		12/23/2021		894							894	894			
100054490	PLAINFIELD	CT		03/23/2021		499							499	499			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100175782	READING	PA		11/12/2024		455							455	455			
100118121	JOELTON	TN		07/20/2023		546							546	546			
100062297	HUNTSVILLE	AL		07/01/2021		1,038							1,038	1,038			
100100108	ORLANDO	FL		03/28/2023		397							397	397			
100140776	BEVERLY	NJ		01/22/2024		295							295	295			
100077823	MIAMI	FL		01/14/2022		920							920	920			
100164464	WOODBINE	NJ		08/21/2024		595							595	595			
100163934	MERIDEN	CT		10/04/2024		384							384	384			
100081106	RICHMOND	TX		03/18/2022		1,226							1,226	1,226			
100167444	SUNNYSIDE	NY		09/16/2024		3,770							3,770	3,770			
100149625	FORNEY	TX		04/26/2024		445							445	445			
100147249	OAK LAWN	IL		03/28/2024		421							421	421			
100131684	CLARKSVILLE	TN		10/06/2023		1,053							1,053	1,053			
100071634	WASHINGTON	DC		10/14/2021		1,046							1,046	1,046			
100029949	VENTURA	CA		12/20/2018		3,209							3,209	3,209			
100012601	SPRING HILL	FL		05/25/2017		557							557	557			
100076131	MURFREESBORO	TN		01/07/2022		2,745							2,745	2,745			
100031671	PALM COAST	FL		03/29/2019		614							614	614			
100116026	NAPLES	FL		07/20/2023		521							521	521			
100113497	PICO RIVERA	CA		06/29/2023		729							729	729			
100182173	BALTIMORE	MD		12/12/2024		563							563	563			
100078861	TOMBALL	TX		02/24/2022		1,132							1,132	1,132			
100139112	FORT WORTH	TX		12/28/2023		436							436	436			
100102551	LAS CRUCES	NM		06/07/2023		174							174	174			
100178393	CAPE CANAVERAL	FL		11/21/2024		449							449	449			
100174824	OAK GROVE	KY		10/31/2024		498							498	498			
100118161	LONG BEACH	CA		07/20/2023		489							489	489			
100099954	MIAMI	FL		03/28/2023		352							352	352			
100067116	KAPOLEI	HI		08/02/2021		1,160							1,160	1,160			
100053763	CANTON	GA		03/23/2021		981							981	981			
100055893	PHILADELPHIA	PA		03/26/2021		1,112							1,112	1,112			
100116841	PORTLAND	OR		07/20/2023		884							884	884			
100049870	WHARTON	NJ		11/20/2020		805							805	805			
100110806	ALKMAAR	NLD		06/28/2023		(76)							(76)		76		76
100147487	HENDERSON	NV		04/03/2024		537							537	537			
100103610	HOUSTON	TX		05/08/2023		891							891	891			
100102653	MINCO	OK		06/22/2023		2,601							2,601	2,601			
100165821	VIRGINIA BEACH	VA		08/29/2024		386							386	386			
100161851	WOODRIDGE	NY		07/31/2024		482							482	482			
100139667	NORWICH	CT		12/28/2023		342							342	342			
100032019	WASHINGTON	DC		03/29/2019		299							299	299			
100130104	NETHERLANDS	NLD		09/26/2023		(36)							(36)		36		36
100063590	ALBUQUERQUE	NM		07/01/2021		852							852	852			
100065162	LAKEWOOD	OH		07/14/2021		1,028							1,028	1,028			
100139558	SPRING	TX		12/28/2023		589							589	589			
100155173	NAMPA	ID		07/19/2024		407							407	407			
100042927	MIRAMAR	FL		05/28/2020		3,208							3,208	3,208			
100101924	BEAR LAKE	MI		04/14/2023		412							412	412			
100055100	EL CERRITO	CA		03/23/2021		208							208	208			
100128036	ZEBULON	NC		09/08/2023		643							643	643			
100170910	SAINT HEDWIG	TX		10/11/2024		759							759	759			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100103750	CRYSTAL	MN		05/08/2023		924							924	924			
100103732	DOUGLASVILLE	GA		05/08/2023		809							809	809			
100135788	EXETER	CA		11/10/2023		594							594	594			
100142019	TOBYHANNA	PA		02/29/2024		400							400	400			
100180702	NEW CANEY	TX		11/26/2024		450							450	450			
100029812	WASILLA	AK		10/26/2018		1,189							1,189	1,189			
100030902	WHITTIER	CA		04/09/2019		1,070							1,070	1,070			
100127988	LEXINGTON	KY		09/08/2023		438							438	438			
100068370	CARTERSVILLE	GA		08/25/2021		933							933	933			
100060076	VACAVILLE	CA		06/25/2021		2,861							2,861	2,861			
100065455	BERWYN	PA		07/28/2021		1,070							1,070	1,070			
100033460	GALWAY	IRL		06/21/2019		2,595							2,595	2,796	141	59	201
100185563	LEXINGTON	SC		12/20/2024		3,572							3,572	3,572			
100152892	JACKSONVILLE	FL		05/22/2024		372							372	372			
100086716	ROSENBERG	TX		09/30/2022		2,473							2,473	2,473			
100012628	WINTER PARK	FL		05/25/2017		862							862	862			
100185491	GOOSE CREEK	SC		12/20/2024		320							320	320			
100069803	EAST ORANGE	NJ		09/01/2021		930							930	930			
100068182	CALHOUN	GA		08/25/2021		1,151							1,151	1,151			
100169269	MIAMI	FL		09/27/2024		440							440	440			
100075389	FORT MYERS	FL		12/01/2021		1,802							1,802	1,802			
100165861	SOUTHPORT	NC		08/29/2024		569							569	569			
100113051	BROOKLYN	NY		06/29/2023		1,971							1,971	1,971			
100025527	KISSIMMEE	FL		09/20/2018		803							803	803			
100024235	THORNTON	CO		09/20/2018		1,325							1,325	1,325			
100065011	LOS BANOS	CA		07/14/2021		1,037							1,037	1,037			
100026522	BLUE SPRINGS	MO		09/26/2018		998							998	998			
100025048	RIVERSIDE	CA		09/20/2018		1,532							1,532	1,532			
100175680	MONTGOMERY VILLAGE	MD		11/12/2024		14,546							14,546	14,546			
100101154	NEW HAVEN	CT		04/28/2023		1,124							1,124	1,124			
100180154	FORT LAUDERDALE	FL		11/25/2024		481							481	481			
100108126	JACKSONVILLE	FL		05/24/2023		497							497	497			
100168600	BUNNELL	FL		09/25/2024		661							661	661			
100055763	MIAMI	FL		03/23/2021		1,142							1,142	1,142			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		892							892	892			
100057564	LEWISVILLE	TX		06/30/2021		1,145							1,145	1,145			
100178497	CHARLOTTE	NC		11/21/2024		537							537	537			
100031172	STOCKTON	CA		03/29/2019		954							954	954			
100147315	HAARLEM	NLD		03/27/2024		(64)							(64)		64		64
100055271	TAUNTON	MA		03/23/2021		773							773	773			
100139788	UNITED KINGDOM	GBR		12/18/2023		(1)							(1)		1		1
100113075	HUNTINGTON	NY		06/29/2023		1,243							1,243	1,243			
100057928	MARIPOSA	CA		06/30/2021		989							989	989			
100145840	HIALEAH	FL		03/15/2024		256							256	256			
100141274	DAVENPORT	FL		01/30/2024		401							401	401			
100060326	SPOKANE	WA		06/25/2021		1,019							1,019	1,019			
100047782	EATONTOWN	NJ		11/20/2020		552							552	552			
100116122	HAMPTON	VA		07/20/2023		1,035							1,035	1,035			
100130369	ARLINGTON	VA		09/28/2023		297							297	297			
100012232	FORDS	NJ		04/28/2017		1,877							1,877	1,877			
100153978	MELBOURNE	FL		06/05/2024		450							450	450			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082641	JACKSONVILLE	FL		04/14/2022		877							877	877			
100087120	HOUSTON	TX		01/06/2023		397							397	397			
100128441	DAVENPORT	FL		09/15/2023		307							307	307			
100091294	GREAT MILLS	MD		01/31/2023		8							8	8			
100176139	WAXAHACHIE	TX		12/20/2024		480							480	480			
100102928	MIAMI	FL		06/22/2023		2,446							2,446	2,446			
100067867	KATY	TX		09/23/2021		1,078							1,078	1,078			
100108110	BATTLE CREEK	MI		05/24/2023		333							333	333			
100083495	CAPE CORAL	FL		06/06/2022		482							482	482			
100176220	WAXAHACHIE	TX		12/20/2024		480							480	480			
100088153	DELTONA	FL		10/25/2022		444							444	444			
100012146	ORLANDO	FL		03/08/2017		1,630							1,630	1,630			
100126430	MISSOURI CITY	TX		08/30/2023		430							430	430			
100169605	TORRINGTON	CT		09/30/2024		1,691							1,691	1,691			
100176176	WAXAHACHIE	TX		12/20/2024		480							480	480			
100176100	WAXAHACHIE	TX		12/20/2024		480							480	480			
100117140	ASTORIA	NY		07/20/2023		13,318							13,318	13,318			
100154750	LAWRENCEVILLE	GA		07/19/2024		463							463	463			
100142418	PHILADELPHIA	PA		02/05/2024		402							402	402			
100054881	CEDAR GROVE	NJ		03/23/2021		777							777	777			
100164900	DETROIT	MI		08/28/2024		370							370	370			
100186752	MONTGOMERY	AL		12/31/2024		649							649	649			
100030730	SACRAMENTO	CA		04/09/2019		746							746	746			
100118685	ROYAL PALM BEACH	FL		07/25/2023		407							407	407			
100139268	POCATELLO	ID		12/28/2023		498							498	498			
100172772	WINTERVILLE	NC		12/06/2024		388							388	388			
100136747	TRENTON	NJ		11/27/2023		387							387	387			
100081315	COLUMBIA	MD		03/18/2022		1,076							1,076	1,076			
100152473	CHATTANOOGA	TN		05/16/2024		1,075							1,075	1,075			
100156798	HOUSTON	TX		06/26/2024		397							397	397			
100131738	LEXINGTON	SC		10/06/2023		657							657	657			
100128030	INDIANAPOLIS	IN		09/08/2023		1,902							1,902	1,902			
100117934	LOS ANGELES	CA		07/20/2023		572							572	572			
100149872	RICHMOND	VA		04/29/2024		394							394	394			
100172425	AUBERRY	CA		10/23/2024		583							583	583			
100176157	NEWARK	DE		12/20/2024		348							348	348			
100068369	CALDWELL	ID		08/25/2021		1,010							1,010	1,010			
100079100	BARTLETT	TN		02/24/2022		956							956	956			
100161916	EAST POINT	GA		07/31/2024		517							517	517			
100149896	PONCHATOULA	LA		04/29/2024		395							395	395			
100140742	WINDER	GA		01/22/2024		308							308	308			
100144193	MAGNOLIA	DE		03/07/2024		928							928	928			
100033411	MEATH	IRL		06/21/2019		7,234							7,234	7,808	500	73	573
100026554	UPPER MARLBORO	MD		09/26/2018		1,458							1,458	1,458			
100064966	COVINGTON	WA		07/14/2021		1,414							1,414	1,414			
100102727	EDMOND	OK		06/22/2023		314							314	314			
100100658	MARTINEZ	CA		04/28/2023		859							859	859			
100168578	AUBURN	PA		09/25/2024		467							467	467			
100148410	OKLAHOMA CITY	OK		04/12/2024		774							774	774			
100152444	CADDO MILLS	TX		05/17/2024		562							562	562			
100079862	FRIENDSWOOD	TX		04/08/2022		1,114							1,114	1,114			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012850	PALMDALE	CA		05/25/2017		854							854	854			
100080786	CALIFORNIA CITY	CA		03/15/2022		790							790	790			
100169532	VIRGINIA BEACH	VA		09/30/2024		799							799	799			
100088971	KISSIMMEE	FL		11/15/2022		564							564	564			
100109022	PACOIMA	CA		05/31/2023		387							387	387			
100044431	TARPON SPRINGS	FL		11/19/2020		860							860	860			
100151886	SILVER SPRING	MD		05/10/2024		444							444	444			
100114209	OAKLAND	CA		06/29/2023		950							950	950			
100174317	BATON ROUGE	LA		10/31/2024		1,284							1,284	1,284			
100060181	INDIANAPOLIS	IN		06/25/2021		1,023							1,023	1,023			
100115500	NORTH LAS VEGAS	NV		07/17/2023		4,929							4,929	4,929			
100057961	BANNING	CA		06/30/2021		2,093							2,093	2,093			
100024413	AUSTIN	TX		09/20/2018		1,408							1,408	1,408			
100054356	INDIO	CA		03/23/2021		1,168							1,168	1,168			
100162933	ARLINGTON	TX		08/12/2024		447							447	447			
100181614	PHILADELPHIA	PA		12/09/2024		420							420	420			
100174617	ORLANDO	FL		10/31/2024		604							604	604			
100088987	BOLINGBROOK	IL		11/15/2022		466							466	466			
100103199	DELAND	FL		04/21/2023		706							706	706			
100065785	PEORIA	AZ		07/28/2021		878							878	878			
100024964	GERMANTOWN	MD		09/20/2018		853							853	853			
100139173	DAVENPORT	FL		12/28/2023		6,866							6,866	6,866			
100113410	HIALEAH	FL		06/29/2023		1,152							1,152	1,152			
100048663	SAN BRUNO	CA		11/20/2020		3,209							3,209	3,209			
100081003	EVANS	GA		03/18/2022		1,065							1,065	1,065			
100085055	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		(35)							(35)		35		35
100132306	EUGENE	OR		10/13/2023		678							678	678			
100054613	BLAKESLEE	PA		03/23/2021		565							565	565			
100165794	HOLLYWOOD	FL		08/29/2024		1,062							1,062	1,062			
100157748	ORCUTT	CA		07/02/2024		297							297	297			
100126383	PHILADELPHIA	PA		08/30/2023		410							410	410			
100054297	AMERICUS	GA		03/23/2021		672							672	672			
100149163	BALTIMORE	MD		04/22/2024		387							387	387			
100184896	GOLDEN	CO		12/17/2024		1,007							1,007	1,007			
100108366	THOMPSON	NY		05/25/2023		490							490	490			
100174875	CHARLOTTE	NC		10/31/2024		178							178	178			
100013262	POQUOSON	VA		05/25/2017		792							792	792			
100079097	OKLAHOMA CITY	OK		02/24/2022		1,021							1,021	1,021			
100114729	MINNEAPOLIS	MN		07/07/2023		1,079							1,079	1,079			
100162043	BALTIMORE	MD		07/31/2024		447							447	447			
100156928	UNITED KINGDOM	GBR		06/27/2024		574							574	621	47		47
100130136	NETHERLANDS	NLD		09/26/2023		(61)							(61)		61		61
100070688	HELENA	AL		10/01/2021		1,505							1,505	1,505			
100057585	VENTURA	CA		06/30/2021		1,322							1,322	1,322			
100153619	SAN ANTONIO	TX		05/31/2024		368							368	368			
100146402	PONTE VEDRA BEACH	FL		03/19/2024		857							857	857			
100070317	CASTRICUM	NLD		08/31/2021		(31)							(31)		31		31
100085105	ROOSENDAAL	NLD		07/27/2022		(26)							(26)		26		26
100075930	OROVILLE	CA		01/07/2022		1,012							1,012	1,012			
100139974	OVERGAARD	AZ		01/09/2024		464							464	464			
100103696	AZLE	TX		05/08/2023		374							374	374			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012915	NAPLES	FL		05/25/2017		798							798	798			
100108416	WACO	TX		05/25/2023		451							451	451			
100108514	DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023		(31)							(31)			31	31
100079665	HOLLYWOOD	FL		04/08/2022		959							959	959			
100043028	FRESNO	CA		05/28/2020		815							815	815			
100131871	KISSIMMEE	FL		10/06/2023		394							394	394			
100137508	NEW ORLEANS	LA		01/11/2024		675							675	675			
100013874	JACKSONVILLE	FL		05/25/2017		644							644	644			
100160828	WICHITA	KS		07/24/2024		258							258	258			
100155335	GRANITEVILLE	SC		07/19/2024		517							517	517			
100103693	AZLE	TX		05/08/2023		374							374	374			
100043474	CHICAGO	IL		08/13/2020		805							805	805			
100165849	LA VERGNE	TN		08/29/2024		317							317	317			
100060269	NASHVILLE	TN		06/25/2021		1,048							1,048	1,048			
100028398	ORLANDO	FL		10/26/2018		1,453							1,453	1,453			
100139347	TRENTON	NJ		12/28/2023		391							391	391			
100109231	CHICAGO	IL		07/21/2023		393							393	393			
100026252	PORTERVILLE	CA		09/20/2018		982							982	982			
100120557	CANYON COUNTRY	CA		08/18/2023		253							253	253			
100012620	WASHINGTON	DC		05/25/2017		816							816	816			
100081504	DEERFIELD BCH	FL		03/18/2022		1,256							1,256	1,256			
100110977	DOWNERS GROVE	IL		06/29/2023		3,980							3,980	3,980			
100060302	LAYTON	UT		06/25/2021		1,066							1,066	1,066			
100141864	CORPUS CHRISTI	TX		03/27/2024		468							468	468			
100030893	ORLANDO	FL		04/09/2019		661							661	661			
100110997	DENVER	CO		06/29/2023		341							341	341			
100149580	MONTGOMERY	TX		04/26/2024		572							572	572			
100149165	LAREDO	TX		04/22/2024		20,211							20,211	20,211			
100117235	SUGAR LAND	TX		07/20/2023		1,362							1,362	1,362			
100149366	JARRELL	TX		04/24/2024		744							744	744			
100103856	GRAND RAPIDS	MI		05/10/2023		442							442	442			
100112514	BALDWIN	GA		06/29/2023		307							307	307			
100154715	TEXARKANA	TX		07/19/2024		354							354	354			
100148162	AVON LAKE	OH		05/15/2024		422							422	422			
100151865	EASLEY	SC		05/10/2024		475							475	475			
100115268	ALLENTOWN	PA		07/17/2023		447							447	447			
100148749	FORT WORTH	TX		04/17/2024		452							452	452			
100176702	CHICAGO	IL		11/15/2024		438							438	438			
100109652	GLEN BURNIE	MD		06/14/2023		469							469	469			
100103705	HOUSTON	TX		05/08/2023		305							305	305			
100031820	MISSION VIEJO	CA		03/29/2019		952							952	952			
100053947	LAUDERHILL	FL		03/23/2021		819							819	819			
100118083	FRESNO	CA		07/20/2023		159							159	159			
100136246	RALEIGH	NC		11/20/2023		509							509	509			
100136446	ROSHARON	TX		11/20/2023		1,694							1,694	1,694			
100155266	VILLAS	NJ		07/19/2024		422							422	422			
100011690	HOPKINS	SC		03/08/2017		1,192							1,192	1,192			
100090959	PASADENA	TX		01/31/2023		311							311	311			
100176888	FORT LAUDERDALE	FL		11/15/2024		485							485	485			
100014228	FREDERICA	DE		09/22/2017		1,217							1,217	1,217			
100000497	NORWALK	CT		09/27/2016		3,959							3,959	3,959			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100136032	BURLINGTON	NC		11/16/2023		488							488	488			
100158218	UNITED KINGDOM	GBR		07/09/2024		(3)							(3)		3		3
100055916	HYATTSVILLE	MD		03/26/2021		1,063							1,063	1,063			
100013305	OAKDALE	MN		05/25/2017		802							802	802			
100184397	EDINBURG	TX		12/16/2024		502							502	502			
100143540	PLYMOUTH	PA		02/21/2024		346							346	346			
100024487	CHICAGO	IL		09/20/2018		764							764	764			
100156843	TRENTON	NJ		06/27/2024		426							426	426			
100158937	WEST MONROE	LA		07/12/2024		588							588	588			
100026500	STAFFORD	VA		09/26/2018		2,078							2,078	2,078			
100128125	ROSSVILLE	GA		09/08/2023		436							436	436			
100083914	ORMOND BEACH	FL		07/12/2022		553							553	553			
100057895	OLD HICKORY	TN		06/30/2021		3,150							3,150	3,150			
100089732	PUERTO VALLARTA	MEX		12/02/2022		505							505	505			
100175674	LAS VEGAS	NV		11/12/2024		516							516	516			
100011682	BOCA RATON	FL		03/08/2017		787							787	787			
100157555	HENGELO	NLD		06/28/2024		(51)							(51)		51		51
100024478	NAMPA	ID		09/20/2018		1,896							1,896	1,896			
100060211	VASS	NC		06/25/2021		1,080							1,080	1,080			
100144118	HOUSTON	TX		03/07/2024		1,836							1,836	1,836			
100157753	TRABUCO CANYON	CA		07/02/2024		832							832	832			
100113209	JAMAICA	NY		06/29/2023		525							525	525			
100080992	ATLANTA	GA		03/18/2022		915							915	915			
100161894	ENNIS	TX		07/31/2024		455							455	455			
100164905	CARBONDALE	PA		08/28/2024		422							422	422			
100028244	CHICAGO	IL		10/26/2018		686							686	686			
100136761	CHICAGO	IL		11/27/2023		336							336	336			
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		1,144							1,144	1,205	61		61
100026526	BOLINGBROOK	IL		09/26/2018		1,367							1,367	1,367			
100130030	PHILADELPHIA	PA		09/27/2023		372							372	372			
100175930	GRAHAM	NC		11/14/2024		618							618	618			
100140981	HOLIDAY	FL		03/28/2024		439							439	439			
100165844	SUNRISE	FL		08/29/2024		475							475	475			
100017243	ELKTON	MD		04/26/2018		933							933	933			
100087307	RIVER GROVE	IL		10/25/2022		804							804	804			
100175083	BARDSTOWN	KY		11/05/2024		6,356							6,356	6,356			
100054184	HANCEVILLE	AL		03/23/2021		419							419	419			
100048385	JAMAICA	NY		11/20/2020		2,388							2,388	2,388			
100129931	LOCKPORT	IL		09/27/2023		452							452	452			
100062299	LAWRENCEVILLE	GA		07/01/2021		937							937	937			
100070323	WIJCHEN	NLD		08/31/2021		(33)							(33)		33		33
100164994	AUSTELL	GA		08/28/2024		1,711							1,711	1,711			
100028136	HIALEAH	FL		10/26/2018		658							658	658			
100084383	RICHMOND	TX		08/12/2022		814							814	814			
100067629	FALL RIVER	MA		09/23/2021		990							990	990			
100000561	DEER PARK	NY		09/27/2016		2,669							2,669	2,669			
100089706	KATWIJK	NLD		11/29/2022		(64)							(64)		64		64
100176895	KISSIMMEE	FL		11/15/2024		300							300	300			
100112246	MARIETTA	GA		06/29/2023		396							396	396			
100029592	PEMBROKE PINES	FL		10/26/2018		1,148							1,148	1,148			
100065135	SAN DIEGO	CA		07/14/2021		1,067							1,067	1,067			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057817	WASHINGTON	DC		06/30/2021		1,108							1,108	1,108			
100182242	KYLE	TX		12/12/2024		803							803	803			
100101203	HOLLYWOOD	FL		04/28/2023		697							697	697			
100156456	BELLEVIEW	FL		06/24/2024		690							690	690			
100030777	LAS VEGAS	NV		04/09/2019		630							630	630			
100100690	HANOVER PARK	IL		04/28/2023		845							845	845			
100153897	BALTIMORE	MD		06/05/2024		390							390	390			
100076491	PFLUGERVILLE	TX		12/21/2021		788							788	788			
100077053	NEWINGTON	CT		01/03/2022		1,505							1,505	1,505			
100067014	MIAMI GARDENS	FL		08/02/2021		1,352							1,352	1,352			
100070409	KNOXVILLE	TN		09/23/2021		967							967	967			
100158480	ORANGE COVE	CA		07/10/2024		599							599	599			
100078840	PHOENIX	AZ		02/24/2022		1,007							1,007	1,007			
100065114	LOVELAND	CO		07/14/2021		2,285							2,285	2,285			
100174729	WILMINGTON	NC		10/31/2024		1,287							1,287	1,287			
100116602	WOODBRIDGE	VA		07/20/2023		1,222							1,222	1,222			
100166131	SALISBURY	MD		09/09/2024		624							624	624			
100045753	KINGSLAND	GA		11/25/2020		678							678	678			
100066521	NEW KENSINGTON	PA		08/02/2021		1,481							1,481	1,481			
100114543	CHARLESTON	SC		06/29/2023		1,879							1,879	1,879			
100151946	WATERBURY	CT		06/14/2024		333							333	333			
100018251	BLOOMINGTON	MN		06/08/2018		791							791	791			
100076206	HELOTES	TX		01/07/2022		955							955	955			
100109079	TERRELL	TX		06/05/2023		348							348	348			
100070999	CLARKSVILLE	TN		10/01/2021		745							745	745			
100026566	EAST ISLIP	NY		09/26/2018		2,319							2,319	2,319			
100133979	CHICAGO	IL		10/25/2023		461							461	461			
100135802	CHARLOTTE	NC		11/10/2023		1,064							1,064	1,064			
100065635	MAPLE SHADE	NJ		07/28/2021		960							960	960			
100086499	WAUKEGAN	IL		09/30/2022		471							471	471			
100014402	ORLANDO	FL		09/27/2017		1,579							1,579	1,579			
100014014	SULTAN	WA		05/25/2017		693							693	693			
100147559	DALLAS	GA		04/03/2024		433							433	433			
100078815	RALEIGH	NC		02/24/2022		1,006							1,006	1,006			
100078820	RALEIGH	NC		02/24/2022		1,006							1,006	1,006			
100065780	PFLUGERVILLE	TX		07/28/2021		1,100							1,100	1,100			
100065226	RANDALLSTOWN	MD		07/14/2021		1,314							1,314	1,314			
100064931	KATY	TX		07/14/2021		1,060							1,060	1,060			
100076004	NORTH LAS VEGAS	NV		01/07/2022		1,416							1,416	1,416			
100110699	ORANGE CITY	FL		08/11/2023		989							989	989			
100100687	WINGATE	NC		04/28/2023		1,608							1,608	1,608			
100081381	EVANS	GA		03/18/2022		1,007							1,007	1,007			
100048330	STAMFORD	CT		11/20/2020		713							713	713			
100090173	GREENACRES	FL		01/13/2023		630							630	630			
100046074	CLINTON	MD		11/25/2020		1,137							1,137	1,137			
100117954	WINTER HAVEN	FL		07/20/2023		1,060							1,060	1,060			
100117035	VANCOUVER	WA		07/20/2023		912							912	912			
100116310	WOODHAVEN	NY		07/20/2023		13,098							13,098	13,098			
100109052	MACON	GA		06/05/2023		403							403	403			
100071584	WINDERMERE	FL		10/14/2021		997							997	997			
100065257	FAIRBURN	GA		07/14/2021		2,239							2,239	2,239			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100115221	HALETHORPE	MD		07/17/2023		458							458	611		154	154
100136951	COLLEGE STATION	TX		11/28/2023		12,842							12,842	12,842			
100161985	VIRGINIA BEACH	VA		07/31/2024		463							463	463			
100025200	GILMANTON	NH		09/20/2018		533							533	533			
100109002	KISSIMMEE	FL		05/31/2023		730							730	730			
100061450	GLENDALE	AZ		06/01/2021		1,539							1,539	1,539			
100180510	COLUMBUS	OH		11/26/2024		487							487	487			
100075994	RUSKIN	FL		01/07/2022		973							973	973			
100032087	DUARTE	CA		03/29/2019		1,710							1,710	1,710			
100076541	UNION CITY	CA		01/04/2022		965							965	965			
100078801	HENDERSONVILLE	NC		02/24/2022		936							936	936			
100139680	UNITED KINGDOM	GBR		12/18/2023		11							11		(11)		(11)
100127380	AURORA	CO		08/30/2023		1,222							1,222	1,222			
100063696	SICKLERVILLE	NJ		07/01/2021		819							819	819			
100173945	OCALA	FL		10/31/2024		416							416	416			
100014046	SPRING	TX		05/25/2017		869							869	869			
100173903	VISALIA	CA		10/31/2024		447							447	447			
100028812	SADDLE BROOK	NJ		10/26/2018		3,378							3,378	3,378			
100134542	COLUMBUS	OH		10/30/2023		387							387	387			
100134882	EL MONTE	CA		10/30/2023		437							437	437			
100163998	JACKSONVILLE	FL		08/21/2024		353							353	353			
100116504	CALABASAS	CA		07/20/2023		623							623	623			
100013027	PHELAN	CA		05/25/2017		723							723	723			
100139469	WAREHAM	MA		12/28/2023		1,270							1,270	1,270			
100043230	KENNER	LA		08/13/2020		777							777	777			
100115144	LOCH SHELDRAKE	NY		07/17/2023		429							429	429			
100046073	CATAWBA	SC		11/25/2020		88							88	88			
100031428	VACAVILLE	CA		03/29/2019		1,253							1,253	1,253			
100011730	HERNDON	VA		03/08/2017		1,576							1,576	1,576			
100076257	PANAMA CITY	FL		01/07/2022		788							788	788			
100144470	MACHESNEY PARK	IL		04/26/2024		379							379	379			
100138644	GRAND RAPIDS	MI		02/02/2024		320							320	320			
100148087	LANCASTER	PA		04/10/2024		547							547	547			
100182127	MONCKS CORNER	SC		12/12/2024		651							651	651			
100030107	FORT WORTH	TX		12/20/2018		1,500							1,500	1,500			
100143443	APPLE VALLEY	CA		02/16/2024		473							473	473			
100158839	MYRTLE BEACH	SC		07/12/2024		439							439	439			
100128047	HYATTSVILLE	MD		09/08/2023		907							907	907			
100028190	CHULA VISTA	CA		10/26/2018		1,121							1,121	1,121			
100142303	DAVENPORT	FL		03/15/2024		455							455	455			
100034124	OFFALY	IRL		06/21/2019		685							685	789	100	4	104
100175000	CARNEYS POINT	NJ		10/31/2024		1,377							1,377	1,377			
100068170	APEX	NC		08/25/2021		1,509							1,509	1,509			
100013132	E STROUDSBURG	PA		05/25/2017		2,271							2,271	2,271			
100062816	KNOXVILLE	MD		07/01/2021		956							956	956			
100028203	HOOD RIVER	OR		10/26/2018		920							920	920			
100185176	HOUSTON	TX		12/20/2024		383							383	383			
100076018	NAPLES	FL		01/07/2022		905							905	905			
100141120	ROCK HILL	NY		01/30/2024		400							400	400			
100158545	BRIDGETON	NJ		07/10/2024		464							464	464			
100087302	PORT CHARLOTTE	FL		10/25/2022		957							957	957			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186657	WESLEY CHAPEL	FL		12/30/2024		606							606	606			
100044071	FONTANA	CA		08/19/2020		586							586	586			
100110634	CHINO HILLS	CA		06/30/2023		11,565							11,565	11,565			
100171282	DANBURY	CT		10/16/2024		370							370	370			
100179905	GRETNA	NE		11/25/2024		681							681	681			
100079776	DRAIN	OR		04/25/2022		931							931	931			
100166011	TREVOR	WI		09/06/2024		398							398	398			
100067152	WEST PALM BEACH	FL		08/02/2021		1,738							1,738	1,738			
100149644	FERRIS	TX		04/26/2024		4,494							4,494	4,494			
100186389	COVINGTON	GA		12/30/2024		455							455	455			
100159000	PASO ROBLES	CA		08/15/2024		440							440	440			
100012880	CHICAGO	IL		05/25/2017		1,328							1,328	1,328			
100079176	BOULDER CITY	NV		02/24/2022		997							997	997			
100136967	HAGERSTOWN	MD		11/28/2023		476							476	476			
100043591	SATELLITE BCH	FL		08/13/2020		619							619	619			
100086236	ORANGE BEACH	AL		09/29/2022		524							524	524			
100164911	SYRACUSE	NY		08/28/2024		390							390	390			
100160885	ATLANTIC CITY	NJ		07/24/2024		543							543	543			
100071429	DELFT	NLD		09/30/2021		1,248							1,248	1,297	49		49
100186674	WILMINGTON	NC		12/30/2024		536							536	536			
100161926	WEATHERFORD	TX		07/31/2024		384							384	384			
100087361	SCOTTDALE	GA		10/25/2022		1,168							1,168	1,168			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		4,451							4,451	4,451			
100141309	NEWARK	DE		01/30/2024		363							363	363			
100048749	JOLIET	IL		11/20/2020		927							927	927			
100155367	PRESCOTT	AZ		06/18/2024		1,036							1,036	1,036			
100179878	SHERMAN	TX		11/25/2024		642							642	642			
100026920	REDDING	CA		09/26/2018		1,206							1,206	1,206			
100053955	WEST ORANGE	NJ		03/23/2021		2,034							2,034	2,034			
100011230	AVON	MA		12/23/2016		1,409							1,409	1,409			
100071657	CASA GRANDE	AZ		10/14/2021		1,070							1,070	1,070			
100128862	FRANKLIN	TN		09/21/2023		464							464	464			
100079289	LAWRENCEVILLE	GA		02/28/2022		1,258							1,258	1,258			
100091655	BELLAIRE	MI		01/27/2023		373							373	373			
100140690	CRYSTAL LAKE	IL		02/08/2024		377							377	377			
100167847	CONVERSE	TX		09/20/2024		195							195	195			
100140809	AYNOR	SC		03/06/2024		424							424	424			
100141458	ORLANDO	FL		01/30/2024		425							425	425			
100152309	SEGUIN	TX		05/17/2024		721							721	721			
100048677	OLYMPIA	WA		11/20/2020		788							788	788			
100030906	CARSON	CA		04/09/2019		1,446							1,446	1,446			
100158933	MOUTH OF WILSON	VA		07/12/2024		2,418							2,418	2,418			
100153895	ALABASTER	AL		06/05/2024		563							563	563			
100060157	ORLANDO	FL		06/25/2021		985							985	985			
100172713	GRETNA	LA		11/21/2024		500							500	500			
100057974	MCALLEN	TX		06/30/2021		616							616	616			
100012918	POMPANO BEACH	FL		05/25/2017		2,438							2,438	2,438			
100173533	WILLIS	TX		10/29/2024		550							550	550			
100139826	UNITED KINGDOM	GBR		12/18/2023		422							422	452	30		30
100169202	TAYLOR	PA		09/27/2024		438							438	438			
100127370	MANASSAS	VA		08/30/2023		1,657							1,657	1,657			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145866	ALBANY	OR		03/15/2024		748							748	748			
100011510	LAS VEGAS	NV		03/08/2017		1,072							1,072	1,072			
100057750	MINNEAPOLIS	MN		06/30/2021		943							943	943			
100171775	GREENSBORO	NC		10/17/2024		431							431	431			
100047474	PLATTSBURGH	NY		11/20/2020		621							621	621			
100148669	WEST BERLIN	NJ		04/16/2024		436							436	436			
100060729	GROVETOWN	GA		06/01/2021		2,253							2,253	2,253			
100011051	CHESTERFIELD	VA		12/23/2016		1,730							1,730	1,730			
100147243	HOMESTEAD	FL		03/28/2024		428							428	428			
100172327	BAKER	FL		10/23/2024		58,633							58,633	58,633			
100111742	MIAMI	FL		06/29/2023		383							383	383			
100010825	WALDORF	MD		12/23/2016		465							465	465			
100157558	HELMOND	NLD		06/28/2024		(67)							(67)		67		67
100087479	CROSBY	TX		10/25/2022		1,605							1,605	1,605			
100137487	LAKELAND	FL		01/11/2024		1,687							1,687	1,687			
100138081	MORRISVILLE	PA		12/13/2023		400							400	400			
100082790	ENSCHEDE	NLD		04/27/2022		(39)							(39)		39		39
100044295	SAINT LOUIS	MO		08/19/2020		510							510	510			
100168884	UNITED KINGDOM	GBR		09/26/2024		(14)							(14)		14		14
100147986	PORT RICHEY	FL		04/10/2024		464							464	464			
100100439	JACKSON HEIGHTS	NY		04/27/2023		4,049							4,049	4,049			
100111925	HAVERTOWN	PA		06/29/2023		1,743							1,743	1,743			
100117623	MYRTLE BEACH	SC		07/20/2023		450							450	450			
100076116	LAS VEGAS	NV		01/07/2022		959							959	959			
100046288	RUTHER GLEN	VA		11/25/2020		1,851							1,851	1,851			
100182271	RALEIGH	NC		12/12/2024		443							443	443			
100141359	MAGNOLIA	TX		01/30/2024		374							374	374			
100139991	GREENSBORO	NC		01/09/2024		418							418	418			
100079721	PANAMA CITY BEACH	FL		04/08/2022		926							926	926			
100117989	BOCA RATON	FL		07/20/2023		374							374	374			
100119597	GARDENA	CA		07/31/2023		639							639	639			
100134770	SEMINOLE	FL		10/30/2023		548							548	548			
100068520	FUQUAY VARINA	NC		08/25/2021		1,083							1,083	1,083			
100131886	DELTONA	FL		10/06/2023		1,432							1,432	1,432			
100134959	FRESNO	CA		10/30/2023		402							402	402			
100043824	ORADELL	NJ		08/13/2020		4,188							4,188	4,188			
100076262	LA PLACE	LA		01/07/2022		957							957	957			
100152290	MUSTANG	OK		05/17/2024		678							678	678			
100101130	HARTFORD	CT		04/28/2023		447							447	447			
100185662	UNITED KINGDOM	GBR		12/20/2024		5							5		(5)		(5)
100128457	ROSELAND	VA		09/15/2023		443							443	443			
100033833	DONEGAL	IRL		06/21/2019		2,639							2,639	2,837	142	57	198
100173548	UNITED KINGDOM	GBR		10/29/2024		(6)							(6)		6		6
100012888	FORT MYERS	FL		05/25/2017		764							764	764			
100109930	MERIDEN	CT		06/22/2023		450							450	450			
100080360	SAN JOSE	CA		02/28/2022		13,499							13,499	13,499			
100084683	JACKSONVILLE	FL		08/02/2022		467							467	467			
100113191	KEY BISCAYNE	FL		06/29/2023		5,948							5,948	5,948			
100078800	HOUSTON	TX		02/24/2022		1,006							1,006	1,006			
100081122	MERCED	CA		03/18/2022		1,095							1,095	1,095			
100126542	FLORENCE	SC		08/30/2023		510							510	510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180619	KENNESAW	GA		11/26/2024		484							484	484			
100065201	AMBLER	PA		07/14/2021		1,068							1,068	1,068			
100079624	SUNNYVALE	TX		04/08/2022		1,897							1,897	1,897			
100038935	DUBLIN	IRL		09/27/2019		5,872							5,872	6,445	498	75	573
100138073	ORANGE PARK	FL		12/13/2023		431							431	431			
100053960	ARLINGTON	VA		03/23/2021		1,559							1,559	1,559			
100141096	DETROIT	MI		01/30/2024		409							409	409			
100169998	YORKVILLE	IL		11/08/2024		459							459	459			
100071967	VENTURA	CA		10/29/2021		15							15	15			
100119044	SAFETY HARBOR	FL		07/27/2023		514							514	514			
100013757	SAN PABLO	CA		05/25/2017		1,269							1,269	1,269			
100160152	ARLINGTON	VA		07/17/2024		33,824							33,824	33,824			
100172982	INDEPENDENCE	MO		10/25/2024		317							317	317			
100069911	ACTON	CA		09/01/2021		2,005							2,005	2,005			
100075753	PALM COAST	FL		12/01/2021		826							826	826			
100079673	GARLAND	TX		04/25/2022		752							752	752			
100165335	NORFOLK	VA		08/29/2024		314							314	314			
100164306	CONVERSE	TX		08/21/2024		451							451	451			
100043800	VANCOUVER	WA		08/13/2020		649							649	649			
100055203	CROMWELL	CT		03/23/2021		747							747	747			
100053820	LILBURN	GA		03/23/2021		381							381	381			
100184762	HENDERSON	NV		12/17/2024		889							889	889			
100028643	ROGERS	MN		10/26/2018		1,838							1,838	1,838			
100134772	KISSIMMEE	FL		10/30/2023		402							402	402			
100138049	DANBURY	CT		12/13/2023		4,088							4,088	4,088			
100055880	MESQUITE	TX		03/26/2021		1,115							1,115	1,115			
100077178	SPRING HILL	FL		01/03/2022		1,132							1,132	1,132			
100025928	MIAMI	FL		09/20/2018		1,018							1,018	1,018			
100017523	COLUMBIA	SC		04/26/2018		1,101							1,101	1,101			
100078928	HUMBLE	TX		02/24/2022		1,445							1,445	1,445			
100049968	TULSA	OK		11/20/2020		381							381	381			
100081480	SACRAMENTO	CA		03/18/2022		1,089							1,089	1,089			
100139704	UNITED KINGDOM	GBR		12/18/2023		1,243							1,243	1,315	72		72
100120646	WILDWOOD CREST	NJ		08/21/2023		369							369	369			
100149125	PHOENIX	AZ		04/22/2024		514							514	514			
100134303	KENNER	LA		10/27/2023		307							307	307			
100186659	KERNERSVILLE	NC		12/30/2024		1,602							1,602	1,602			
100175470	TUCKER	GA		12/23/2024		421							421	421			
100055250	URBANNA	VA		03/23/2021		561							561	561			
100030884	CHARLOTTE	NC		04/09/2019		964							964	964			
100133100	CARTERSVILLE	GA		11/29/2023		410							410	410			
100141097	DETROIT	MI		01/30/2024		411							411	411			
100115285	SARALAND	AL		07/17/2023		404							404	404			
100079690	DAVENPORT	FL		04/25/2022		1,114							1,114	1,114			
100054210	STEWARTSVILLE	NJ		03/23/2021		991							991	991			
100152293	OKLAHOMA CITY	OK		05/17/2024		680							680	680			
100054288	FRESNO	CA		03/23/2021		760							760	760			
100024593	MORENO VALLEY	CA		09/20/2018		2,561							2,561	2,561			
100011702	LAKELAND	FL		03/08/2017		642							642	642			
100080767	LONGVIEW	TX		03/10/2022		791							791	791			
100103144	TRENTON	NJ		04/21/2023		1,456							1,456	1,456			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151961	PUEBLO	CO		06/14/2024		507							507	507			
100112252	WEST CHESTER	PA		06/29/2023		1,155							1,155	1,155			
100154997	GAINESVILLE	FL		07/19/2024		511							511	511			
100081146	LAS VEGAS	NV		03/18/2022		2,310							2,310	2,310			
100081669	FORT WORTH	TX		03/21/2022		783							783	783			
100145374	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100031459	INDIO	CA		03/29/2019		994							994	994			
100116448	PALMDALE	CA		07/20/2023		711							711	711			
100067531	MARIETTA	GA		09/23/2021		1,044							1,044	1,044			
100150601	BUDA	TX		05/03/2024		71,172							71,172	71,172			
100057768	KATY	TX		06/30/2021		980							980	980			
100153547	UNITED KINGDOM	GBR		05/29/2024		(15)							(15)		15		15
100154962	KANSAS CITY	KS		07/19/2024		457							457	457			
100132468	PITTSBURGH	PA		11/03/2023		504							504	504			
100102895	ORANGE PARK	FL		06/22/2023		510							510	510			
100081909	ZALTBOMMEL	NLD		03/30/2022		(60)							(60)		60		60
100099794	GREENWOOD	IN		02/28/2023		489							489	489			
100185500	NORTH MIAMI BEACH	FL		12/20/2024		360							360	360			
100161625	UNITED KINGDOM	GBR		07/29/2024		(4)							(4)		4		4
100161637	UNITED KINGDOM	GBR		07/29/2024		(4)							(4)		4		4
100174670	CHESAPEAKE	VA		10/31/2024		176							176	176			
100165121	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100060306	MECHANICSVILLE	VA		06/25/2021		1,064							1,064	1,064			
100083968	CARMEL	IN		07/12/2022		325							325	325			
100031331	FAIRFIELD	CA		03/29/2019		987							987	987			
100168911	UNITED KINGDOM	GBR		09/26/2024		8							8		(8)		(8)
100168922	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100133525	HOUSTON	TX		10/19/2023		475							475	475			
100140654	OCEANSIDE	CA		02/08/2024		402							402	402			
100145632	UNITED KINGDOM	GBR		03/12/2024		(26)							(26)		26		26
100087525	WESTON	FL		10/25/2022		722							722	722			
100080425	ORLANDO	FL		04/14/2022		866							866	866			
100053559	POST FALLS	ID		03/23/2021		723							723	723			
100078872	MABLETON	GA		02/24/2022		928							928	928			
100173168	MONTEREY	VA		10/30/2024		488							488	488			
100168931	ROTTERDAM	NLD		09/26/2024		(57)							(57)		57		57
100158648	COLUMBUS	OH		07/10/2024		442							442	442			
100116737	JACKSONVILLE	FL		07/20/2023		951							951	951			
100031579	MOORPARK	CA		03/29/2019		2,055							2,055	2,055			
100186745	MOBILE	AL		12/31/2024		186,975							186,975	186,975			
100048577	WHITTIER	CA		11/20/2020		2,814							2,814	2,814			
100109141	MIDLAND	TX		06/09/2023		340							340	340			
100173745	NORTH LIBERTY	IA		10/30/2024		238							238	238			
100141553	SAINT PETERSBURG	FL		01/30/2024		816							816	816			
100179675	LOCKHART	TX		11/21/2024		677							677	677			
100012727	STOCKTON	CA		05/25/2017		770							770	770			
100011077	WASHINGTON	DC		12/23/2016		2,649							2,649	2,649			
100043005	INMAN	SC		05/28/2020		1,420							1,420	1,420			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		1,584							1,584	1,584			
100174706	KANSAS CITY	MO		10/31/2024		158							158	158			
100029683	WOODBRIDGE	NJ		10/26/2018		1,196							1,196	1,196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030790	PASADENA	CA		04/09/2019		3,392							3,392	3,392			
100074383	LELYSTAD	NLD		11/16/2021		(53)							(53)		53		53
100155003	EDMOND	OK		07/19/2024		417							417	417			
100100499	SICKLERVILLE	NJ		04/27/2023		632							632	632			
100117945	KATY	TX		07/20/2023		879							879	879			
100116872	BECHTELSVILLE	PA		07/20/2023		1,863							1,863	1,863			
100100681	HOUSTON	TX		04/28/2023		685							685	685			
100139066	DUDLEY	MA		12/28/2023		227							227	227			
100134933	ORLAND PARK	IL		10/30/2023		653							653	653			
100167795	DALLAS	TX		09/19/2024		464							464	464			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		492							492	492			
100164215	BAKERSFIELD	CA		08/21/2024		318							318	318			
100086713	GURNEE	IL		09/30/2022		534							534	534			
100116298	SALT LAKE CITY	UT		07/20/2023		1,338							1,338	1,338			
100091238	ORLANDO	FL		01/31/2023		459							459	459			
100076252	RALEIGH	NC		01/07/2022		1,365							1,365	1,365			
100138180	OAK RIDGE	TN		12/14/2023		355							355	355			
100067840	NORCROSS	GA		09/23/2021		1,050							1,050	1,050			
100087225	FORT LAUDERDALE	FL		10/25/2022		835							835	835			
100136592	MESQUITE	TX		11/22/2023		321							321	321			
100161592	UNITED KINGDOM	GBR		07/29/2024		2							2		(2)		(2)
100091302	HOUSTON	TX		01/31/2023		687							687	687			
100128300	TWENTYNINE PALMS	CA		09/14/2023		469							469	469			
100012642	LONGWOOD	FL		05/25/2017		947							947	947			
100109865	OKLAHOMA CITY	OK		06/22/2023		473							473	473			
100078784	BISMARCK	ND		02/24/2022		993							993	993			
100076227	LAREDO	TX		01/07/2022		1,048							1,048	1,048			
100068421	BATON ROUGE	LA		08/25/2021		866							866	866			
100167901	HAMILTON	OH		09/20/2024		438							438	438			
100135499	NEW CANEY	TX		11/13/2023		4,305							4,305	4,305			
100127996	CORDOVA	TN		09/08/2023		1,441							1,441	1,441			
100164134	KANKAKEE	IL		08/21/2024		264							264	264			
100142043	DREXEL HILL	PA		02/29/2024		465							465	465			
100186754	ANTIOCH	TN		12/31/2024		580							580	580			
100026070	ISELIN	NJ		09/20/2018		1,720							1,720	1,720			
100115452	CROWLEY	TX		07/17/2023		11,200							11,200	11,200			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		2,084							2,084	2,084			
100026452	LAKE ELSINORE	CA		09/26/2018		1,039							1,039	1,039			
100162949	DECATUR	AL		08/12/2024		673							673	673			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		4,524							4,524	4,524			
100071787	NORTH LAS VEGAS	NV		10/14/2021		1,027							1,027	1,027			
100128138	RICHMOND	VA		09/11/2023		376							376	376			
100175950	GRAHAM	NC		11/14/2024		526							526	526			
100013936	SOLEDAD	CA		05/25/2017		7,154							7,154	7,154			
100012473	OLGA	WA		04/28/2017		7,908							7,908	7,908			
100065034	ORLANDO	FL		07/14/2021		1,035							1,035	1,035			
100013956	ORLANDO	FL		05/25/2017		870							870	870			
100119760	WILLIAMSBURG	VA		08/08/2023		470							470	470			
100068212	CHESTER	VA		08/25/2021		985							985	985			
100011701	AGOURA HILLS	CA		03/08/2017		19,066							19,066	19,066			
100011223	DAMASCUS	OR		12/23/2016		2,274							2,274	2,274			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100115617	NORFOLK	VA		07/19/2023		1,593							1,593	1,593			
100071545	CHARLOTTE	NC		10/14/2021		926							926	926			
100176714	JARRELL	TX		11/15/2024		906							906	906			
100152980	MARRERO	LA		06/27/2024		1,788							1,788	1,788			
100179880	SHERMAN	TX		11/25/2024		3,234							3,234	3,234			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		556							556	556			
100060147	SAINT PETERSBURG	FL		06/25/2021		979							979	979			
100147521	SPARTANBURG	SC		04/03/2024		362							362	362			
100152755	PHILADELPHIA	PA		05/22/2024		435							435	435			
100102955	OCOEE	FL		06/22/2023		368							368	368			
100013449	TRIANGLE	VA		05/25/2017		886							886	886			
100170084	MILLINGTON	TN		10/08/2024		572							572	572			
100145996	SAN MARCOS	CA		03/19/2024		903							903	903			
100089681	ROTTERDAM	NLD		11/29/2022		(54)							(54)		54		54
100032111	SEASIDE	CA		03/29/2019		1,125							1,125	1,125			
100066320	RIVER FALLS	WI		08/02/2021		1,157							1,157	1,157			
100043469	FT LAUDERDALE	FL		08/13/2020		509							509	509			
100081037	LA MESA	CA		03/18/2022		2,129							2,129	2,129			
100164060	BRYAN	TX		08/21/2024		525							525	525			
100136843	AURORA	IL		11/27/2023		1,195							1,195	1,195			
100053971	WALPOLE	MA		03/23/2021		2,766							2,766	2,766			
100120475	LOS ANGELES	CA		08/18/2023		675							675	675			
100154894	MIAMI	FL		07/19/2024		603							603	603			
100026049	HOMESTEAD	FL		09/20/2018		962							962	962			
100028263	COTTAGE GROVE	MN		10/26/2018		2,158							2,158	2,158			
100186670	MARYVILLE	MO		12/30/2024		519							519	519			
100140272	WICHITA	KS		01/18/2024		444							444	444			
100029566	BERWYN	IL		10/26/2018		3,639							3,639	3,639			
100029401	PERRIS	CA		10/26/2018		487							487	487			
100102778	TARZANA	CA		06/22/2023		137							137	137			
100176959	VENICE	FL		11/15/2024		364							364	364			
100182245	ADAIRSVILLE	GA		12/12/2024		767							767	767			
100061066	STERLING HEIGHTS	MI		06/01/2021		1,500							1,500	1,500			
100158348	UNITED KINGDOM	GBR		07/09/2024		10							10		(10)		(10)
100086750	PITTSBURGH	PA		09/30/2022		704							704	704			
100145787	SAN ANTONIO	FL		05/08/2024		1,167							1,167	1,167			
100149095	PARIS	TX		04/19/2024		388							388	388			
100158740	MISSION	TX		07/10/2024		442							442	442			
100101201	DOVER	NJ		04/28/2023		1,151							1,151	1,151			
100165283	CLEVELAND	OH		08/29/2024		434							434	434			
100011740	HYDE PARK	NY		03/08/2017		1,731							1,731	1,731			
100079668	SAN ANTONIO	TX		04/08/2022		1,725							1,725	1,725			
100043548	ORLANDO	FL		08/13/2020		434							434	434			
100084283	UTRECHT	NLD		06/30/2022		(17)							(17)		17		17
100157552	BOLSWARD	NLD		06/28/2024		(50)							(50)		50		50
100153480	LEESPORT	PA		05/30/2024		381							381	381			
100152287	OKLAHOMA CITY	OK		05/17/2024		673							673	673			
100065012	MIAMI	FL		07/14/2021		1,965							1,965	1,965			
100084666	ORLANDO	FL		08/02/2022		586							586	586			
100064972	NEWMAN	CA		07/14/2021		919							919	919			
100076238	LAS VEGAS	NV		01/07/2022		5,720							5,720	5,720			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150247	AMSTERDAM	NLD		04/29/2024		(52)							(52)		52		52
100071781	CONVERSE	TX		10/14/2021		40,954							40,954	40,954			
100179875	HILLIARD	OH		11/25/2024		420							420	420			
100010798	CHICAGO	IL		01/27/2017		1,122							1,122	1,122			
100030803	QUINCY	MA		04/09/2019		3,316							3,316	3,316			
100031429	STOCKTON	CA		03/29/2019		745							745	745			
100175435	ATLANTA	GA		12/23/2024		297							297	297			
100116945	WILMINGTON	DE		07/20/2023		1,278							1,278	1,278			
100151814	PASADENA	TX		05/10/2024		260							260	260			
100024715	CHICAGO	IL		09/20/2018		724							724	724			
100154773	SMYRNA	GA		07/19/2024		529							529	529			
100080372	FORT WORTH	TX		04/14/2022		903							903	903			
100127583	JACKSONVILLE	FL		09/08/2023		16,023							16,023	16,023			
100182252	BURLINGTON	NC		12/12/2024		694							694	694			
100100811	SPRINGFIELD	VA		04/28/2023		731							731	731			
100156449	SPRINGFIELD	MO		06/24/2024		1,057							1,057	1,057			
100120580	PIKESVILLE	MD		08/18/2023		356							356	356			
100117109	ATLANTA	GA		07/20/2023		876							876	876			
100182157	BOLIVIA	NC		12/12/2024		695							695	695			
100081904	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(30)							(30)		30		30
100169227	CRYSTAL RIVER	FL		09/27/2024		618							618	618			
100082780	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(38)							(38)		38		38
100082776	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(42)							(42)		42		42
100025983	ANNAPOLIS	MD		09/20/2018		766							766	766			
100026969	VALLEJO	CA		09/26/2018		818							818	818			
100087433	SPRINGFIELD	OR		10/25/2022		729							729	729			
100076113	BOWLING GREEN	KY		01/07/2022		964							964	964			
100082016	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(33)							(33)		33		33
100083365	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(17)							(17)		17		17
100029814	GREENBELT	MD		10/26/2018		1,229							1,229	1,229			
100013859	ISSAQUAH	WA		05/25/2017		1,138							1,138	1,138			
100115614	BULLHEAD CITY	AZ		07/19/2023		438							438	438			
100080348	FRESNO	CA		02/28/2022		1,006							1,006	1,006			
100075873	SPIJKENISSE	NLD		11/24/2021		679						(710)	(31)		31		31
100049500	HIALEAH	FL		11/20/2020		938							938	938			
100045236	SKILLMAN	NJ		11/25/2020		1,469							1,469	1,469			
100081009	CORDOVA	TN		03/18/2022		1,055							1,055	1,055			
100091218	FORT MYERS	FL		01/31/2023		271							271	271			
100130379	MONROE	GA		09/28/2023		351							351	351			
100070405	REXBURG	ID		09/23/2021		965							965	965			
100153890	NORTH CANTON	OH		06/05/2024		429							429	429			
100102471	RICHMOND	TX		06/07/2023		1,579							1,579	1,579			
100043794	LOS BANOS	CA		08/13/2020		577							577	577			
100179851	ARLINGTON HEIGHTS	IL		11/22/2024		773							773	773			
100143075	BALTIMORE	MD		02/14/2024		865							865	865			
100152322	SPRING	TX		05/17/2024		684							684	684			
100049042	WINTER PARK	FL		11/20/2020		837							837	837			
100011202	MINNEAPOLIS	MN		12/23/2016		3,060							3,060	3,060			
100032074	ROSEVILLE	CA		03/29/2019		2,977							2,977	2,977			
100120609	SOUTHFIELD	MI		08/18/2023		270							270	270			
100186243	BENSALEM	PA		12/27/2024		377							377	377			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013150	MODESTO	CA		05/25/2017		727							727	727			
100134947	WINTER HAVEN	FL		10/30/2023		2,375							2,375	2,375			
100152754	ORLANDO	FL		05/22/2024		702							702	702			
100161562	UNITED KINGDOM	GBR		07/29/2024		(8)							(8)		8		8
100148940	BASTROP	TX		04/17/2024		749							749	749			
100064444	BRIGHTON	NY		07/01/2021		1,491							1,491	1,491			
100162642	CHANDLER	TX		08/12/2024		634							634	634			
100157554	UTRECHT	NLD		06/28/2024		(60)							(60)		60		60
100159681	LOWELL	NC		08/23/2024		304							304	304			
100164084	GARLAND	TX		08/21/2024		398							398	398			
100135680	WINTER HAVEN	FL		11/09/2023		310							310	310			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		672							672	672			
100099896	CARSON CITY	NV		03/28/2023		411							411	411			
100130020	COLUMBUS	OH		09/27/2023		638							638	638			
100134677	PLANTATION	FL		10/30/2023		382							382	382			
100047543	COOL	CA		11/20/2020		1,545							1,545	1,545			
100043605	IDAHO FALLS	ID		08/13/2020		543							543	543			
100032183	LOS ANGELES	CA		03/29/2019		579							579	579			
100045497	NORRISTOWN	PA		11/25/2020		240							240	240			
100027901	EAST NORTHPORT	NY		10/26/2018		1,000							1,000	1,000			
100116662	MIAMI	FL		07/20/2023		1,298							1,298	1,298			
100113471	WEST PALM BEACH	FL		06/29/2023		641							641	641			
100153923	KANSAS CITY	KS		06/05/2024		339							339	339			
100169472	INDIANAPOLIS	IN		09/30/2024		768							768	768			
100024996	CAPE CORAL	FL		09/20/2018		1,579							1,579	1,579			
100084589	YORKTOWN	VA		08/02/2022		711							711	711			
100149167	CASSELBERRY	FL		04/22/2024		505							505	505			
100184987	VISALIA	CA		12/19/2024		356							356	356			
100078829	OMAHA	NE		02/24/2022		1,367							1,367	1,367			
100050255	EAST ORANGE	NJ		11/20/2020		772							772	772			
100137878	SAINT PETERSBURG	FL		12/08/2023		426							426	426			
100081230	ANKENY	IA		03/18/2022		1,459							1,459	1,459			
100079924	ARLINGTON	TX		04/25/2022		1,011							1,011	1,011			
100128108	CINCINNATI	OH		09/08/2023		575							575	575			
100100700	LAS VEGAS	NV		04/28/2023		917							917	917			
100116301	MISSOURI CITY	TX		07/20/2023		906							906	906			
100148453	PENDERGRASS	GA		04/12/2024		2,010							2,010	2,010			
100017189	CRANSTON	RI		04/26/2018		805							805	805			
100117398	FRESNO	CA		07/20/2023		1,086							1,086	1,086			
100128067	ANTIOCH	TN		09/08/2023		776							776	776			
100030845	STATEN ISLAND	NY		04/09/2019		1,213							1,213	1,213			
100100317	FRANKLIN	IN		04/27/2023		919							919	919			
100023201	BEAR	DE		08/16/2018		1,079							1,079	1,079			
100156189	MURFREESBORO	TN		06/20/2024		505							505	505			
100070438	CHARLOTTE	NC		09/23/2021		1,088							1,088	1,088			
100139356	CHARLOTTE	NC		12/28/2023		409							409	409			
100081941	UDEN	NLD		03/30/2022		(28)							(28)		28		28
100136454	GREENVILLE	NC		11/20/2023		1,642							1,642	1,642			
100054692	CITRUS SPRINGS	FL		03/23/2021		911							911	911			
100114469	SHELBY TWP	MI		06/29/2023		1,094							1,094	1,094			
100117728	WEST VALLEY CITY	UT		07/20/2023		583							583	583			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100088051	SAN MARCOS	TX		10/25/2022		635							635	635			
100132413	HOOVER	AL		11/03/2023		6,381							6,381	6,381			
100154620	HICKORY	NC		06/14/2024		522							522	522			
100026122	SALINAS	CA		09/20/2018		1,222							1,222	1,222			
100134986	MOBILE	AL		10/30/2023		383							383	383			
100103625	VALRICO	FL		05/08/2023		3,758							3,758	3,758			
100055120	ALBURTIS	PA		03/23/2021		308							308	308			
100063153	PUYALLUP	WA		07/01/2021		1,509							1,509	1,509			
100155579	CUMMING	GA		06/18/2024		8,361							8,361	8,361			
100028662	RIALTO	CA		10/26/2018		854							854	854			
100088802	FLORIDA CITY	FL		11/15/2022		330							330	330			
100108978	WINTER GARDEN	FL		05/31/2023		453							453	453			
100060627	GOODYEAR	AZ		06/01/2021		1,351							1,351	1,351			
100133591	CHARLOTTE	NC		10/23/2023		5,353							5,353	5,353			
100090365	FRIENDSWOOD	TX		02/03/2023		369							369	369			
100047158	HIALEAH	FL		11/20/2020		1,582							1,582	1,582			
100023979	PRESCOTT	AZ		09/10/2018		2,384							2,384	2,384			
100071535	WARWICK	RI		10/14/2021		1,006							1,006	1,006			
100082218	CABO SAN LUCAS	MEX		04/14/2022		1,397							1,397	1,397			
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,085							1,085	1,173	88		88
100139982	HAMPTON	VA		01/09/2024		475							475	475			
100157647	HIALEAH	FL		06/28/2024		369							369	369			
100046186	SEAMAN	OH		11/25/2020		133							133	133			
100174655	INDIANAPOLIS	IN		10/31/2024		506							506	506			
100060497	LINCOLN	NE		06/01/2021		1,639							1,639	1,639			
100042932	WHITTIER	CA		05/28/2020		1,263							1,263	1,263			
100147441	STATEN ISLAND	NY		04/03/2024		322							322	322			
100156887	CEDAR HILL	TX		06/27/2024		460							460	460			
100181573	MONTICELLO	NY		12/09/2024		432							432	432			
100165961	PETERSBURG	VA		09/06/2024		895							895	895			
100067940	HENRICO	VA		09/23/2021		1,041							1,041	1,041			
100031079	ORANGEVALE	CA		03/29/2019		2,878							2,878	2,878			
100049154	HIALEAH	FL		11/20/2020		739							739	739			
100152921	CLARKSVILLE	TN		05/22/2024		653							653	653			
100141360	PUNTA GORDA	FL		01/30/2024		949							949	949			
100043250	CANTON	GA		08/13/2020		149							149	149			
100012834	MIAMI	FL		05/25/2017		966							966	966			
100065001	LEBANON	NJ		07/14/2021		1,025							1,025	1,025			
100153384	GRAND RAPIDS	MI		05/29/2024		261							261	261			
100063693	MOBILE	AL		07/01/2021		1,455							1,455	1,455			
100169443	HELMETTA	NJ		09/30/2024		1,014							1,014	1,014			
100185565	EL CAMPO	TX		12/20/2024		2,482							2,482	2,482			
100116556	ROSENBERG	TX		07/20/2023		423							423	423			
100109858	CHICAGO	IL		06/22/2023		709							709	709			
100078846	SAINT PETERSBURG	FL		02/24/2022		931							931	931			
100076129	HUNTERSVILLE	NC		01/07/2022		904							904	904			
100063197	WALLINGFORD	PA		07/01/2021		753							753	753			
100165008	SAN ANTONIO	TX		08/28/2024		662							662	662			
100029681	LAS VEGAS	NV		10/26/2018		893							893	893			
100156861	WESTVILLE	NJ		06/27/2024		317							317	317			
100054834	BRONX	NY		03/23/2021		339							339	339			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180174	DETROIT	MI		11/25/2024		352							352	352			
100050271	WINDSOR MILL	MD		11/20/2020		847							847	847			
100139479	ATLANTA	GA		12/28/2023		387							387	387			
100115330	BAKERSFIELD	CA		07/17/2023		432							432	432			
100045648	WEST PALM BEACH	FL		11/25/2020		737							737	737			
100156936	UNITED KINGDOM	GBR		06/27/2024		34,700							34,700	37,211	2,510		2,510
100084734	TILLAMOOK	OR		08/02/2022		1,666							1,666	1,666			
100156198	IRVING	TX		06/20/2024		497							497	497			
100132448	MICCO	FL		11/03/2023		477							477	477			
100011755	TUCSON	AZ		03/08/2017		820							820	820			
100149343	CLAREMORE	OK		04/24/2024		744							744	744			
100067169	SACRAMENTO	CA		08/02/2021		2,045							2,045	2,045			
100134035	ATLANTIC CITY	NJ		10/25/2023		370							370	370			
100143003	AMHERST	NY		02/12/2024		1,249							1,249	1,249			
100110779	AMSTERDAM/AMSTELVEEN	NLD		06/28/2023		(46)							(46)		46		46
100139492	SOUTH YARMOUTH	MA		12/28/2023		327							327	327			
100138020	GAITHERSBURG	MD		12/13/2023		262							262	262			
100028128	SHELTON	CT		10/26/2018		1,543							1,543	1,543			
100062889	ABINGDON	MD		07/01/2021		1,705							1,705	1,705			
100174414	CORONA	CA		10/31/2024		334							334	334			
100158461	NAPLES	FL		07/10/2024		437							437	437			
100102993	ATLANTA	GA		06/22/2023		442							442	442			
100149147	HAZEL CREST	IL		04/22/2024		337							337	337			
100076264	LINCOLNTON	NC		01/07/2022		866							866	866			
100071256	MECHANICSBURG	PA		10/01/2021		1,101							1,101	1,101			
100157936	LONGS	SC		07/09/2024		715							715	715			
100118000	MONROEVILLE	PA		07/20/2023		9,917							9,917	9,917			
100062218	SAINT CLOUD	FL		07/01/2021		1,454							1,454	1,454			
100070427	SACRAMENTO	CA		09/23/2021		1,040							1,040	1,040			
100179701	SANBORN	NY		11/21/2024		295							295	295			
100135171	MIAMI	FL		12/15/2023		447							447	447			
100113822	TOMS RIVER	NJ		06/29/2023		834							834	834			
100143058	EDINBURG	TX		02/14/2024		30,000							30,000	30,000			
100067993	JACKSONVILLE	FL		09/23/2021		966							966	966			
100154165	CHARLOTTE	NC		07/11/2024		516							516	516			
100031670	OXNARD	CA		03/29/2019		1,184							1,184	1,184			
100012295	WINDSOR	PA		04/28/2017		2,429							2,429	2,429			
100159029	NEWMAN	CA		08/15/2024		397							397	397			
100156105	PHILADELPHIA	PA		06/18/2024		350							350	350			
100085053	GRONINGEN	NLD		07/27/2022		(40)							(40)		40		40
100090729	WILMINGTON	DE		12/29/2022		383							383	383			
100141150	CHICAGO	IL		01/30/2024		382							382	382			
100159631	SHOREWOOD	IL		08/23/2024		361							361	361			
100170238	WAUKEE	IA		10/08/2024		590							590	590			
100128311	WOODWARD	OK		09/14/2023		1,129							1,129	1,129			
100150934	OKLAHOMA CITY	OK		05/08/2024		2,280							2,280	2,280			
100080007	WEST PALM BEACH	FL		04/25/2022		1,284							1,284	1,284			
100081493	YPSILANTI	MI		03/18/2022		1,253							1,253	1,253			
100161832	CORINTH	MS		07/31/2024		386							386	386			
100103552	HOUSTON	TX		05/08/2023		528							528	528			
100151850	RALEIGH	NC		05/10/2024		392							392	392			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079925	BOWIE	MD		04/25/2022		1,887							1,887	1,887			
100026906	GREENFIELD	CA		09/26/2018		1,161							1,161	1,161			
100165854	SEBRING	FL		08/29/2024		436							436	436			
100088063	KAMUELA	HI		10/25/2022		8,284							8,284	8,284			
100060208	DEXTER	MO		06/25/2021		1,068							1,068	1,068			
100113535	BERGENFIELD	NJ		06/29/2023		1,125							1,125	1,125			
100138194	ST. PETERSBURG	FL		12/14/2023		373							373	373			
100142028	HUMBLE	TX		02/29/2024		396							396	396			
100152762	BALTIMORE	MD		05/22/2024		331							331	331			
100132516	LOCUST GROVE	GA		11/03/2023		491							491	491			
100158187	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100026253	PINE BUSH	NY		09/20/2018		792							792	792			
100156209	EL PASO	TX		06/20/2024		424							424	424			
100120586	GREER	SC		08/18/2023		365							365	365			
100115154	MIAMI BEACH	FL		07/17/2023		434							434	434			
100148454	FORT WORTH	TX		04/12/2024		714							714	714			
100164956	FORT PIERCE	FL		08/28/2024		381							381	381			
100075154	THOMASVILLE	GA		12/01/2021		2,221							2,221	2,221			
100049369	BRAWLEY	CA		11/20/2020		906							906	906			
100185185	HOUSTON	TX		12/20/2024		419							419	419			
100076648	FORT MYERS	FL		12/16/2021		796							796	796			
100013174	RIVERSIDE	CA		05/25/2017		1,056							1,056	1,056			
100137361	SUGARLOAF	CA		12/01/2023		10,879							10,879	10,879			
100024558	PALMDALE	CA		09/20/2018		1,114							1,114	1,114			
100165076	FORT MYERS	FL		08/28/2024		335							335	335			
100067475	PENSACOLA	FL		09/23/2021		900							900	900			
100136147	SOUTHFIELD	MI		12/18/2023		5,668							5,668	5,668			
100055883	SAINT LOUIS	MO		03/26/2021		1,103							1,103	1,103			
100152332	FULSHEAR	TX		05/17/2024		1,986							1,986	1,986			
100049936	BOTHELL	WA		11/20/2020		543							543	543			
100028223	SAN DIEGO	CA		10/26/2018		847							847	847			
100154949	BUFFALO	MN		07/19/2024		485							485	485			
100025014	HAVERHILL	MA		09/20/2018		1,029							1,029	1,029			
100184708	VAIL	AZ		12/17/2024		1,336							1,336	1,336			
100161638	UNITED KINGDOM	GBR		07/29/2024		(24)							(24)		24		24
100141391	SAVANNAH	GA		01/30/2024		405							405	405			
100055057	MURFREESBORO	TN		03/23/2021		1,658							1,658	1,658			
100026255	YONKERS	NY		09/20/2018		2,547							2,547	2,547			
100049383	LOS ANGELES	CA		11/20/2020		3,042							3,042	3,042			
100159860	NORTH FORT MYERS	FL		08/16/2024		446							446	446			
100137137	KENNESAW	GA		11/28/2023		254							254	254			
100068414	BATON ROUGE	LA		08/25/2021		854							854	854			
100092035	VINELAND	NJ		02/09/2023		437							437	437			
100152891	ALBUQUERQUE	NM		05/22/2024		433							433	433			
100165104	UNITED KINGDOM	GBR		08/27/2024		(15)							(15)		15		15
100071647	PANAMA CITY	FL		10/14/2021		1,005							1,005	1,005			
100081461	MERIDIAN	ID		03/18/2022		2,100							2,100	2,100			
100114072	AUBURN	MA		06/29/2023		665							665	665			
100031566	FALLBROOK	CA		03/29/2019		1,252							1,252	1,252			
100013396	SALINAS	CA		05/25/2017		586							586	586			
100048968	OCEANSIDE	CA		11/20/2020		2,745							2,745	2,745			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109739	DETROIT	MI		06/16/2023		300							300	300			
100176081	RICHARDSON	TX		12/20/2024		437							437	437			
100112623	WOODBRIDGE	VA		06/29/2023		514							514	514			
100032050	SANTA ANA	CA		03/29/2019		1,235							1,235	1,235			
100174855	CHARLOTTE	NC		10/31/2024		87							87	87			
100090217	SPRING	TX		01/13/2023		344							344	344			
100043459	MEMPHIS	TN		08/13/2020		984							984	984			
100175283	RICHMOND	TX		11/05/2024		1,315							1,315	1,315			
100078885	TUCSON	AZ		02/24/2022		1,168							1,168	1,168			
100173781	COBB	CA		10/30/2024		465							465	465			
100066171	BANDERA	TX		08/02/2021		1,417							1,417	1,417			
100068281	CONROE	TX		08/25/2021		1,952							1,952	1,952			
100148250	KANSAS CITY	MO		04/12/2024		812							812	812			
100055051	LOVELAND	OH		03/23/2021		705							705	705			
100151536	NEW BRAUNFELS	TX		05/10/2024		1,414							1,414	1,414			
100031894	WEST SACRAMENTO	CA		03/29/2019		1,307							1,307	1,307			
100149652	FORNEY	TX		04/26/2024		439							439	439			
100170081	SAINT JOHN	IN		10/08/2024		480							480	480			
100079043	WORCESTER	MA		02/24/2022		963							963	963			
100151208	KILLEEN	TX		05/10/2024		465							465	465			
100142060	PHILADELPHIA	PA		02/29/2024		378							378	378			
100173497	DENVER	CO		10/29/2024		382							382	382			
100032116	ANTIOCH	CA		03/29/2019		3,096							3,096	3,096			
100000637	BOYNTON BEACH	FL		09/27/2016		1,411							1,411	1,411			
100026493	MORENO VALLEY	CA		09/26/2018		608							608	608			
100154932	EDMOND	OK		07/19/2024		409							409	409			
100109655	ORLANDO	FL		06/14/2023		551							551	551			
100144040	OCALA	FL		03/07/2024		12,982							12,982	12,982			
100126372	DOLTON	IL		08/30/2023		423							423	423			
100147231	PUNTA GORDA	FL		03/28/2024		393							393	393			
100090300	GLASSBORO	NJ		01/13/2023		361							361	361			
100164562	FORT WORTH	TX		08/21/2024		14,100							14,100	14,100			
100162266	OVERLAND PARK	KS		09/06/2024		379							379	379			
100144728	UNITED KINGDOM	GBR		03/12/2024		4,207						(4,191)	16		(16)		(16)
100026898	CHICAGO	IL		09/26/2018		2,004							2,004	2,004			
100147586	GOODYEAR	AZ		04/04/2024		301							301	301			
100116741	FAIRLESS HILLS	PA		07/20/2023		4,524							4,524	4,524			
100091731	SAN ANTONIO	TX		03/24/2023		261							261	261			
100030713	MAPLEWOOD	NJ		04/09/2019		683							683	683			
100077929	CULEMBORG	NLD		12/29/2021		1,150							1,150	1,209	59		59
100101516	ROSENBERG	TX		04/26/2023		563							563	563			
100163268	PASADENA	CA		08/13/2024		357							357	357			
100055121	KENNESAW	GA		03/23/2021		491							491	491			
100163062	ROCKY HILL	CT		08/13/2024		888							888	888			
100031181	NAPLES	FL		03/29/2019		1,791							1,791	1,791			
100071864	CAPE CORAL	FL		10/14/2021		919							919	919			
100112676	SPOTSYLVANIA	VA		06/29/2023		1,021							1,021	1,021			
100141686	SPRINGFIELD	MA		01/30/2024		609							609	609			
100013809	KISSIMMEE	FL		05/25/2017		1,224							1,224	1,224			
100130377	ARIZONA CITY	AZ		09/28/2023		331							331	331			
100115254	DAPHNE	AL		07/17/2023		800							800	800			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084664	OCALA	FL		08/02/2022		582							582	582			
100117603	LOUISVILLE	KY		07/20/2023		469							469	469			
100099750	CHICAGO	IL		02/28/2023		418							418	418			
100156768	CYPRESS	TX		06/26/2024		388							388	388			
100152837	MESQUITE	TX		05/22/2024		1,698							1,698	1,698			
100103653	MISSION	TX		05/08/2023		530							530	530			
100181241	PAULINA	LA		12/06/2024		478							478	478			
100101837	CONROE	TX		04/06/2023		2,164							2,164	2,164			
100119055	NORFOLK	VA		07/27/2023		412							412	412			
100180834	SCHIEDAM	NLD		11/27/2024		(44)							(44)		44		44
100075882	AMSTERDAM	NLD		11/24/2021		(36)							(36)		36		36
100075881	AMSTERDAM	NLD		11/24/2021		(39)							(39)		39		39
100078528	ROTTERDAM	NLD		01/26/2022		(20)							(20)		20		20
100085083	DELFT	NLD		07/27/2022		35,004							35,004	40,820	5,816		5,816
100071436	LEEUWARDEN	NLD		09/30/2021		(41)							(41)		41		41
100157560	ROTTERDAM	NLD		06/28/2024		(37)							(37)		37		37
100161683	FARSUM	NLD		07/29/2024		(77)							(77)		77		77
100115379	CLUTE	TX		07/17/2023		7,234							7,234	7,234			
100081999	ROOSENDAAL	NLD		03/30/2022		(17)							(17)		17		17
100083375	CAPELLE AAN DEN IJSSEL	NLD		05/27/2022		(36)							(36)		36		36
100153904	BREWER	ME		06/05/2024		396							396	396			
100149372	OCALA	FL		04/24/2024		723							723	723			
100012796	HIALEAH	FL		05/25/2017		806							806	806			
100152425	NEWPORT	NC		05/17/2024		496							496	496			
100090579	SPIJKENISSE	NLD		12/28/2022		(42)							(42)		42		42
100127956	LAMPASAS	TX		09/08/2023		1,838							1,838	1,838			
100137269	NETHERLANDS	NLD		11/28/2023		(34)							(34)		34		34
100186601	TIFFIN	IA		12/30/2024		632							632	632			
100186641	DAPHNE	AL		12/30/2024		742							742	742			
100067644	ATLANTA	GA		09/23/2021		1,079							1,079	1,079			
100102873	TAMPA	FL		06/22/2023		515							515	515			
100153247	DALLAS	TX		05/30/2024		686							686	686			
100028854	LAKE WORTH	FL		10/26/2018		682							682	682			
100057538	CROWLEY	TX		06/30/2021		1,095							1,095	1,095			
100170124	WINSTON SALEM	NC		10/08/2024		511							511	511			
100087240	TEXARKANA	AR		10/25/2022		589							589	589			
100083028	SOUTH RIVER	NJ		05/11/2022		1,086							1,086	1,086			
100184850	MIAMI	FL		12/17/2024		865							865	865			
100130286	HOMESTEAD	FL		09/28/2023		450							450	450			
100112348	GILBERT	PA		06/29/2023		1,969							1,969	1,969			
100115253	DAPHNE	AL		07/17/2023		799							799	799			
100116140	ORLANDO	FL		07/20/2023		887							887	887			
100148338	WAUKEE	IA		04/12/2024		561							561	561			
100027826	CRESCENT CITY	CA		10/26/2018		682							682	682			
100031283	GONZALES	CA		03/29/2019		2,929							2,929	2,929			
100048304	LODI	CA		11/20/2020		508							508	508			
100026416	WEST PALM BEACH	FL		09/26/2018		595							595	595			
100182286	KISSIMMEE	FL		12/12/2024		630							630	630			
100186667	RALEIGH	NC		12/30/2024		661							661	661			
100139144	FRANKLINVILLE	NJ		12/28/2023		373							373	373			
100044877	DOUGLAS	MA		11/19/2020		970							970	970			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132761	KATY	TX		11/03/2023		406							406	406			
100088277	MERRILLVILLE	IN		10/17/2022		522							522	522			
100028001	DESOTO	TX		10/26/2018		873							873	873			
100079623	NASHVILLE	TN		04/08/2022		807							807	807			
100161312	ANNA	TX		07/25/2024		1,518							1,518	1,518			
100126676	MORTON GROVE	IL		08/30/2023		554							554	554			
100180156	BALTIMORE	MD		11/25/2024		437							437	437			
100060138	CLEARWATER	FL		06/25/2021		669							669	669			
100116800	PALM COAST	FL		07/20/2023		1,163							1,163	1,163			
100116834	HOMESTEAD	FL		07/20/2023		888							888	888			
100049787	BROOKLYN	NY		11/20/2020		1,788							1,788	1,788			
100044620	AUBURN	CA		11/19/2020		850							850	850			
100013860	GREENACRES	FL		05/25/2017		872							872	872			
100062547	NILES	IL		07/01/2021		1,562							1,562	1,562			
100027926	GARDENA	CA		10/26/2018		1,476							1,476	1,476			
100065169	DALLAS	TX		07/14/2021		1,042							1,042	1,042			
100060433	GAITHERSBURG	MD		06/01/2021		1,387							1,387	1,387			
100054082	INDIANAPOLIS	IN		03/23/2021		224							224	224			
100090025	SAINT CLOUD	MN		01/13/2023		361							361	361			
100109845	ORLANDO	FL		06/22/2023		493							493	493			
100090100	CONYERS	GA		01/13/2023		92							92	92			
100023375	MCKINLEYVILLE	CA		08/16/2018		1,903							1,903	1,903			
100011753	BLOOMINGTON	CA		03/08/2017		820							820	820			
100126883	MIAMI	FL		08/30/2023		1,064							1,064	1,064			
100075910	KATY	TX		01/07/2022		3,625							3,625	3,625			
100173648	APELDOORN	NLD		10/29/2024		638						(700)	(62)		62		62
100114342	BOWIE	MD		06/29/2023		1,208							1,208	1,208			
100141899	SAVANNAH	GA		03/27/2024		420							420	420			
100156098	SAVANNAH	GA		06/18/2024		406							406	406			
100081130	FRESNO	CA		03/18/2022		698							698	698			
100135391	WARNER ROBINS	GA		11/13/2023		8,481							8,481	8,548		67	67
100078870	SUNRISE	FL		02/24/2022		1,186							1,186	1,186			
100117038	ACWORTH	GA		07/20/2023		710							710	710			
100115243	MILWAUKEE	WI		07/17/2023		490							490	490			
100012720	TAMPA	FL		05/25/2017		669							669	669			
100062756	LEMOORE	CA		07/01/2021		1,467							1,467	1,467			
100167540	SAN ANTONIO	TX		10/31/2024		574							574	574			
100128401	RIO RICO	AZ		09/15/2023		324							324	324			
100028517	COMPTON	CA		10/26/2018		870							870	870			
100140461	GANSEVOORT	NY		01/18/2024		409							409	409			
100153670	CABOT	AR		05/31/2024		223							223	223			
100075054	LOS ANGELES	CA		12/01/2021		1,505							1,505	1,505			
100156444	TUCSON	AZ		06/24/2024		537							537	537			
100137854	MIAMI	FL		12/08/2023		406							406	406			
100132461	KISSIMMEE	FL		11/03/2023		519							519	519			
100173747	LYNCHBURG	VA		10/30/2024		508							508	508			
100153854	HOUSTON	TX		06/05/2024		547							547	547			
100079016	HERMISTON	OR		02/24/2022		1,010							1,010	1,010			
100186793	MARYVILLE	TN		12/31/2024		463							463	463			
100147284	CICERO	IL		03/28/2024		417							417	417			
100068365	NAMPA	ID		08/25/2021		974							974	974			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101118	NORTH CHARLESTON	SC		04/28/2023		552							552	552			
100182314	LEXINGTON	SC		12/12/2024		509							509	509			
100017575	FORT MYERS	FL		04/26/2018		1,122							1,122	1,122			
100063339	PORT CHARLOTTE	FL		07/01/2021		4,858							4,858	4,858			
100165430	MANVEL	TX		08/29/2024		1,223							1,223	1,223			
100074536	PETERSBURG	VA		12/01/2021		676							676	676			
100150885	SEABROOK	TX		05/08/2024		1,898							1,898	1,898			
100164988	HARLINGEN	TX		08/28/2024		232							232	232			
100147566	MELBOURNE	FL		04/03/2024		247							247	247			
100166465	RIVERDALE	GA		10/31/2024		404							404	404			
100173249	PENSACOLA	FL		10/30/2024		657							657	657			
100165066	NORTH PORT	FL		08/28/2024		255							255	255			
100158491	CARTERSVILLE	GA		07/10/2024		420							420	420			
100167541	CHARLOTTE	NC		10/31/2024		424							424	424			
100109025	RIVERSIDE	NJ		05/31/2023		366							366	366			
100081303	BAKERSFIELD	CA		03/18/2022		1,070							1,070	1,070			
100126343	EXETER	PA		08/30/2023		398							398	398			
100014146	BOWIE	MD		05/25/2017		1,089							1,089	1,089			
100186653	TEMPE	AZ		12/30/2024		601							601	601			
100165243	BAYTOWN	TX		08/29/2024		4,441							4,441	4,441			
100159893	AVENTURA	FL		08/16/2024		413							413	413			
100060506	LANCASTER	CA		06/01/2021		1,439							1,439	1,439			
100176954	BELLINGHAM	WA		11/15/2024		445							445	445			
100047827	WARRENVILLE	IL		11/20/2020		2,516							2,516	2,516			
100139375	THROOP	PA		12/28/2023		347							347	347			
100111317	CAMDENTON	MO		06/29/2023		527							527	527			
100164596	CHULUOTA	FL		08/21/2024		461							461	461			
100118972	COLORADO SPRINGS	CO		07/27/2023		2,197							2,197	2,197			
100100275	NEW HAVEN	CT		03/24/2023		732							732	732			
100026195	ANTIOCH	CA		09/20/2018		942							942	942			
100169404	HOUSTON	TX		09/30/2024		8,343							8,343	8,343			
100139535	LAWRENCEVILLE	GA		12/28/2023		121,362							121,362	121,362			
100100812	HOUSTON	TX		04/28/2023		645							645	645			
100160550	SPRING	TX		07/19/2024		541							541	541			
100070874	TORRINGTON	CT		10/01/2021		1,100							1,100	1,100			
100055109	JESSUP	MD		03/23/2021		773							773	773			
100100694	LOCKPORT	IL		04/28/2023		527							527	527			
100076026	RALEIGH	NC		01/07/2022		872							872	872			
100064207	TUCKER	GA		07/01/2021		1,145							1,145	1,145			
100112034	CITRUS HEIGHTS	CA		06/29/2023		642							642	642			
100029415	CORONA	CA		10/26/2018		638							638	638			
100158564	PETERSBURG	VA		07/10/2024		380							380	380			
100025096	SACRAMENTO	CA		09/20/2018		2,111							2,111	2,111			
100135819	MELISSA	TX		11/10/2023		2,334							2,334	2,334			
100170425	FRESNO	CA		10/09/2024		460							460	460			
100026115	KIHEI	HI		09/20/2018		2,209							2,209	2,209			
100137894	SOUTHWICK	MA		12/08/2023		252							252	252			
100100709	HOUSTON	TX		04/28/2023		803							803	803			
100066982	BALTIMORE	MD		08/02/2021		1,906							1,906	1,906			
100032958	DUBLIN	IRL		06/21/2019		1,626							1,626	2,151	263	262	525
100117535	CHICAGO	IL		07/20/2023		988							988	988			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071753	CHICAGO	IL		10/14/2021		869							869	869			
100152333	FULSHEAR	TX		05/17/2024		698							698	698			
100158992	SAINT PETERSBURG	FL		08/15/2024		1,010							1,010	1,010			
100135974	KANSAS CITY	MO		11/16/2023		374							374	374			
100139224	WALNUT COVE	NC		12/28/2023		369							369	369			
100168221	RICHMOND	TX		09/20/2024		4,001							4,001	4,001			
100031479	LANCASTER	CA		03/29/2019		977							977	977			
100148406	COLLEGE STATION	TX		04/12/2024		730							730	730			
100057527	FAIRFAX	VA		06/30/2021		956							956	956			
100184396	PARLIER	CA		12/16/2024		755							755	755			
100117710	KATY	TX		07/20/2023		18,431							18,431	18,431			
100044066	RIVERBANK	CA		08/19/2020		837							837	837			
100165791	HOLLYWOOD	FL		08/29/2024		320							320	320			
100023218	AUSTIN	TX		08/16/2018		1,331							1,331	1,331			
100090281	LA QUINTA	CA		01/13/2023		247							247	247			
100077111	HENDERSON	NV		01/03/2022		1,346							1,346	1,346			
100100481	PHILADELPHIA	PA		04/27/2023		910							910	910			
100023807	KATY	TX		09/04/2018		979							979	979			
100084822	ANGIER	NC		08/02/2022		419							419	419			
100025400	MIRAMAR	FL		09/20/2018		535							535	535			
100153328	NORTH FORT MYERS	FL		05/30/2024		965							965	965			
100013658	FREDERICKSBURG	VA		05/25/2017		919							919	919			
100139409	VERNON	NJ		12/28/2023		363							363	363			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		1,387							1,387	1,387			
100138400	HOUSTON	TX		12/18/2023		358							358	358			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		532							532	532			
100155279	ALBANY	NY		07/19/2024		325							325	325			
100010803	ISLIP	NY		12/23/2016		1,521							1,521	1,521			
100028266	BELLEROSE	NY		10/26/2018		1,579							1,579	1,579			
100114655	KENNER	LA		06/29/2023		583							583	583			
100062138	KEYPORT	NJ		07/01/2021		717							717	717			
100116542	WACO	TX		07/20/2023		5,070							5,070	5,070			
100060933	LAKE ELSINORE	CA		06/01/2021		1,518							1,518	1,518			
100071549	MILL CITY	OR		10/14/2021		1,063							1,063	1,063			
100143578	CHICAGO	IL		02/21/2024		396							396	396			
100153392	LAKE ARIEL	PA		05/29/2024		1,210							1,210	1,210			
100079702	WESTON	FL		04/25/2022		746							746	746			
100020178	EL MONTE	CA		07/17/2018		3,851							3,851	3,851			
100177737	CANNON FALLS	MN		11/19/2024		764							764	764			
100090625	WESTBROOKVILLE	NY		12/29/2022		491							491	491			
100066761	HENRIETTA	NY		08/02/2021		967							967	967			
100025289	AVONDALE	AZ		09/20/2018		670							670	670			
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		297							297	297			
100165172	UNITED KINGDOM	GBR		08/27/2024		(13)							(13)		13		13
100045438	OCALA	FL		11/25/2020		616							616	616			
100135174	FENTON	MO		11/07/2023		107							107	107			
100029493	ST CHARLES	MO		10/26/2018		1,247							1,247	1,247			
100132627	HEDGESVILLE	WV		11/03/2023		486							486	486			
100081149	MOREHEAD CITY	NC		03/18/2022		1,023							1,023	1,023			
100114584	ELMWOOD PARK	IL		06/29/2023		472							472	472			
100143104	EDEN PRAIRIE	MN		02/16/2024		557							557	557			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025232	WHITEWATER	CA		09/20/2018		712							712	712			
100079865	SAINT CLOUD	FL		04/25/2022		787							787	787			
100057932	NOTTINGHAM	MD		06/30/2021		1,046							1,046	1,046			
100144612	FARMINGTON	CT		03/13/2024		536							536	536			
100153730	HAMPTON	GA		07/11/2024		290							290	290			
100149848	SPRINGFIELD	OH		04/29/2024		326							326	326			
100076164	PHOENIX	AZ		01/07/2022		872							872	872			
100150581	MARYSVILLE	OH		05/03/2024		488							488	488			
100100755	HOUSTON	TX		04/28/2023		3,087							3,087	3,087			
100061445	FOREST LAKE	MN		06/01/2021		3,124							3,124	3,124			
100055673	CLE ELUM	WA		03/23/2021		602							602	602			
100024631	FARMINGTON	MN		09/20/2018		1,113							1,113	1,113			
100139004	ACWORTH	GA		12/21/2023		791							791	791			
100180882	UNITED KINGDOM	GBR		11/27/2024		15							15		(15)		(15)
100054096	PORT ORANGE	FL		03/23/2021		636							636	636			
100063145	HAVERHILL	MA		07/01/2021		1,451							1,451	1,451			
100081354	BOTHELL	WA		03/18/2022		1,087							1,087	1,087			
100091467	CHICAGO	IL		01/20/2023		148							148	148			
100046194	HENDERSON	NV		11/25/2020		625							625	625			
100025999	SPRINGFIELD	MA		09/20/2018		876							876	876			
100101192	OAKHURST	NJ		04/28/2023		3,841							3,841	3,841			
100087332	MOORESVILLE	IN		10/25/2022		772							772	772			
100175129	OAK GROVE	AL		11/05/2024		150							150	150			
100076060	LINCOLN	NE		01/07/2022		872							872	872			
100065052	KATY	TX		07/14/2021		1,120							1,120	1,120			
100061554	ROTTERDAM	NLD		06/30/2021		(43)							(43)		43		43
100085119	DEN HAAG	NLD		07/27/2022		(40)							(40)		40		40
100045733	PLAINFIELD	IL		11/25/2020		277							277	277			
100115347	HUNTINGTON PARK	CA		07/17/2023		4,208							4,208	4,208			
100182317	AURORA	IL		12/12/2024		2,052							2,052	2,052			
100068455	BROWNSVILLE	TX		08/25/2021		899							899	899			
100068456	BROWNSVILLE	TX		08/25/2021		899							899	899			
100155516	BILLINGS	MT		06/18/2024		847							847	847			
100169602	REXFORD	NY		09/30/2024		8,242							8,242	8,242			
100044930	HIGHLAND MILLS	NY		11/19/2020		861							861	861			
100082753	SPIJKENISSE	NLD		04/27/2022		676						(696)	(20)		20		20
100013455	FREDERICKSBURG	VA		05/25/2017		775							775	775			
100049553	JACKSONVILLE	FL		11/20/2020		735							735	735			
100077408	SAN ANTONIO	TX		01/03/2022		802							802	802			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		2,699							2,699	2,699			
100180774	SARASOTA	FL		11/26/2024		2,524							2,524	2,524			
100088810	POMPANO BEACH	FL		11/15/2022		394							394	394			
100099754	CHICAGO	IL		02/28/2023		465							465	465			
100108243	SAUGUS	MA		05/24/2023		272							272	272			
100025348	EXETER	NH		09/20/2018		2,095							2,095	2,095			
100030899	SEATTLE	WA		04/09/2019		1,539							1,539	1,539			
100142744	CYPRESS	TX		02/08/2024		5,411							5,411	5,411			
100067963	KATY	TX		09/23/2021		895							895	895			
100103223	PANAMA CITY	FL		04/26/2023		334							334	334			
100061086	HELENDALE	CA		06/01/2021		1,445							1,445	1,445			
100174452	JURUPA VALLEY	CA		10/31/2024		876							876	876			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046219	SENECA	PA		11/25/2020		413							413	413			
100159251	HALIFAX	VT		07/15/2024		481							481	481			
100030634	KISSIMMEE	FL		04/09/2019		708							708	708			
100146526	DENVER	CO		03/19/2024		983							983	983			
100130327	DERBY	CT		09/28/2023		422							422	422			
100113509	POUGHKEEPSIE	NY		06/29/2023		1,135							1,135	1,135			
100048775	BRANDON	FL		11/20/2020		751							751	751			
100028152	SANDOWN	NH		10/26/2018		3,404							3,404	3,404			
100138395	KNOXVILLE	TN		12/18/2023		422							422	422			
100119857	MYRTLE BEACH	SC		08/10/2023		359							359	359			
100140424	LUBBOCK	TX		01/18/2024		527							527	527			
100044990	PATERSON	NJ		11/19/2020		2,384							2,384	2,384			
100134870	SLINGERLANDS	NY		10/30/2023		731							731	731			
100062920	LAS CRUCES	NM		07/01/2021		2,577							2,577	2,577			
100013136	GERMANTOWN	MD		05/25/2017		778							778	778			
100157913	SLINGERLANDS	NY		07/09/2024		509							509	509			
100026051	ATLANTIC CITY	NJ		09/20/2018		891							891	891			
100044053	CARSON	CA		08/19/2020		3,441							3,441	3,441			
100113321	DALY CITY	CA		06/29/2023		3,809							3,809	3,809			
100172960	SPRING	TX		10/25/2024		1,572							1,572	1,572			
100130052	CHESTER	NY		09/27/2023		388							388	388			
100173941	AUSTELL	GA		10/31/2024		385							385	385			
100143428	KISSIMMEE	FL		02/16/2024		261							261	261			
100110755	SAINT PETERSBURG	FL		08/11/2023		441							441	441			
100064807	KATY	TX		07/14/2021		1,076							1,076	1,076			
100143411	LAS VEGAS	NV		02/16/2024		464							464	464			
100175719	WEST COLUMBIA	SC		11/12/2024		362							362	362			
100147672	HOUSTON	TX		04/04/2024		651							651	651			
100148356	CLAREMORE	OK		04/12/2024		651							651	651			
100107783	NORTH LAS VEGAS	NV		05/19/2023		6,494							6,494	6,494			
100133951	DETROIT	MI		10/25/2023		1,564							1,564	1,564			
100079978	FRIENDSWOOD	TX		04/25/2022		7,748							7,748	7,748			
100152212	KATY	TX		05/17/2024		703							703	703			
100140407	TUCSON	AZ		01/18/2024		419							419	419			
100026909	SAN PABLO	CA		09/26/2018		736							736	736			
100145000	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100030733	GAINESVILLE	VA		04/09/2019		1,027							1,027	1,027			
100117229	ALLEN	TX		07/20/2023		7,305							7,305	7,305			
100147622	PANAMA CITY	FL		04/04/2024		500							500	500			
100049004	HASKELL	NJ		11/20/2020		1,397							1,397	1,397			
100066406	SAINT ROBERT	MO		08/02/2021		1,068							1,068	1,068			
100169464	PHOENIX	AZ		09/30/2024		722							722	722			
100173661	ARNHEM	NLD		10/29/2024		2,669							2,669	2,982	312		312
100087481	TOMBALL	TX		10/25/2022		1,238							1,238	1,238			
100159522	SAN ANTONIO	TX		07/15/2024		444							444	444			
100026286	STATEN ISLAND	NY		09/20/2018		3,948							3,948	3,948			
100025341	SAN DIEGO	CA		09/20/2018		12,408							12,408	12,408			
100162302	FORSYTH	GA		09/06/2024		336							336	336			
100129957	WILMINGTON	DE		09/27/2023		360							360	360			
100154574	ZEPHYRHILLS	FL		06/14/2024		357							357	357			
100090263	ARROWBEAR	CA		01/13/2023		298							298	298			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100118735	CONCORD	NC		07/25/2023		66							66	66			
100115353	HENDERSON	NV		07/17/2023		855							855	855			
100156710	MCHENRY	IL		06/26/2024		429							429	429			
100081837	HOMESTEAD	FL		03/30/2022		898							898	898			
100065157	GRESHAM	OR		07/14/2021		746							746	746			
100117776	FORT WALTON BEACH	FL		07/20/2023		337							337	337			
100162563	SAN ANTONIO	TX		08/12/2024		759							759	759			
100076216	HOUSTON	TX		01/07/2022		886							886	886			
100118073	OGDEN	UT		07/20/2023		489							489	489			
100079489	FORT PIERCE	FL		04/25/2022		784							784	784			
100012742	CENTRAL ISLIP	NY		05/25/2017		914							914	914			
100161806	MILLVILLE	NJ		07/31/2024		344							344	344			
100185068	CHESAPEAKE BEACH	MD		12/20/2024		300							300	300			
100014478	CENTEREACH	NY		09/27/2017		2,510							2,510	2,510			
100062284	PICKERINGTON	OH		07/01/2021		1,447							1,447	1,447			
100079076	MESQUITE	TX		02/24/2022		2,064							2,064	2,064			
100066868	HURST	TX		08/02/2021		1,274							1,274	1,274			
100014176	SACRAMENTO	CA		05/25/2017		676							676	676			
100172770	AUSTIN	TX		12/06/2024		319							319	319			
100158701	NAVARRE	FL		07/10/2024		1,697							1,697	1,697			
100062330	TRENTON	NJ		07/01/2021		1,350							1,350	1,350			
100149781	ST. LOUIS	MO		04/26/2024		354							354	354			
100103767	TAMPA	FL		05/10/2023		310							310	310			
100158347	UNITED KINGDOM	GBR		07/09/2024		4,074						(4,064)	9		(9)		(9)
100079488	FORT PIERCE	FL		04/25/2022		783							783	783			
100149879	BAKERSFIELD	CA		04/29/2024		498							498	498			
100165734	MIAMI BEACH	FL		08/29/2024		461							461	461			
100137432	HOOVER	AL		01/11/2024		19,144							19,144	19,144			
100017202	ROANOKE	VA		04/26/2018		591							591	591			
100071756	FORT WORTH	TX		10/14/2021		1,133							1,133	1,133			
100186759	PRAIRIE VIEW	TX		12/31/2024		236							236	236			
100023929	MONUMENT	CO		09/10/2018		31,573							31,573	31,573			
100126380	HAMILTON	NJ		08/30/2023		440							440	440			
100111178	ELMWOOD PARK	IL		06/29/2023		1,023							1,023	1,023			
100049519	WINTHROP HARBOR	IL		11/20/2020		2,974							2,974	2,974			
100152267	KISSIMMEE	FL		05/17/2024		639							639	639			
100167531	HOUSTON	TX		10/31/2024		313							313	313			
100043044	HONOKAA	HI		05/28/2020		1,411							1,411	1,411			
100087138	RICHMOND	RI		10/25/2022		891							891	891			
100162726	ZEPHYRHILLS	FL		08/12/2024		661							661	661			
100075907	BATON ROUGE	LA		01/07/2022		986							986	986			
100043109	LA HABRA	CA		05/28/2020		581							581	581			
100119784	VINELAND	NJ		08/08/2023		399							399	399			
100062973	VERNON	NJ		07/01/2021		985							985	985			
100054647	ELGIN	IL		03/23/2021		715							715	715			
100166338	SACRAMENTO	CA		10/24/2024		375							375	375			
100150156	TAMPA	FL		04/30/2024		382							382	382			
100031892	VACAVILLE	CA		03/29/2019		916							916	916			
100164876	KNOXVILLE	TN		08/26/2024		362							362	362			
100181257	DALLAS	TX		12/06/2024		471							471	471			
100068688	UTRECHT	NLD		08/30/2021		(69)							(69)		69		69

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100084718	DURHAM	NC		08/02/2022		1,570							1,570	1,570			
100102568	LAWRENCE	KS		06/07/2023		383							383	383			
100175475	LAGRANGE	GA		12/23/2024		512							512	512			
100145276	UNITED KINGDOM	GBR		03/12/2024		14							14		(14)		(14)
100090123	MULBERRY	FL		01/13/2023		668							668	668			
100175961	YAKIMA	WA		11/14/2024		508							508	508			
100150831	RINCON	GA		05/08/2024		446							446	446			
100119685	PORT JERVIS	NY		08/08/2023		428							428	428			
100030778	LA PINE	OR		04/09/2019		2,350							2,350	2,350			
100114559	ATWATER	CA		06/29/2023		1,082							1,082	1,082			
100079763	KISSIMMEE	FL		04/25/2022		707							707	707			
100176701	CHICAGO	IL		11/15/2024		13							13	13			
100139466	PORTLAND	OR		12/28/2023		16,450							16,450	16,450			
100013738	TURLOCK	CA		05/25/2017		683							683	683			
100175964	SOUTH BEND	WA		11/14/2024		486							486	486			
100066691	DERBY	KS		08/02/2021		962							962	962			
100062721	CORPUS CHRISTI	TX		07/01/2021		1,942							1,942	1,942			
100150615	SAN ANTONIO	TX		05/03/2024		922							922	922			
100166421	SILVERTHORNE	CO		10/31/2024		420							420	420			
100121032	KISSIMMEE	FL		08/30/2023		4,564							4,564	4,564			
100153825	CINCINNATI	OH		07/10/2024		327							327	327			
100144714	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100012229	ABINGDON	MD		04/28/2017		672							672	672			
100057945	SAHUARITA	AZ		06/30/2021		994							994	994			
100156225	CHESAPEAKE	VA		06/20/2024		348							348	348			
100173763	BROADWAY	NC		10/30/2024		252							252	252			
100137569	HUTTO	TX		12/08/2023		6,212							6,212	6,318		106	106
100000274	WASHINGTON	DC		09/27/2016		594							594	594			
100091211	NORTH LAS VEGAS	NV		01/31/2023		361							361	361			
100062223	ADDISON	IL		07/01/2021		1,968							1,968	1,968			
100168353	CARTHAGE	NC		09/25/2024		418							418	418			
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		1,085							1,085	1,085			
100139487	EXETER	CA		12/28/2023		378							378	378			
100162648	BARTLESVILLE	OK		08/12/2024		606							606	606			
100184540	BELLFLOWER	CA		12/17/2024		1,483							1,483	1,483			
100151917	ANN ARBOR	MI		07/10/2024		344							344	344			
100045936	MIMS	FL		11/25/2020		215							215	215			
100026518	MORENO VALLEY	CA		09/26/2018		537							537	537			
100176025	OAK RIDGE	TN		12/20/2024		458							458	458			
100174671	BELCAMP	MD		10/31/2024		3,065							3,065	3,065			
100087660	ENSCHEDE	NLD		09/27/2022		(51)							(51)		51		51
100127262	WEST BATH	ME		08/30/2023		1,769							1,769	1,769			
100147591	SHEPHERD	TX		04/04/2024		564							564	564			
100067401	ANNA	TX		09/23/2021		2,032							2,032	2,032			
100176155	WILLINGBORO	NJ		12/20/2024		343							343	343			
100153455	DECATUR	AL		05/30/2024		408							408	408			
100091237	ORLANDO	FL		01/31/2023		420							420	420			
100184418	ANNAPOLIS	MD		12/17/2024		186							186	186			
100172748	YAKIMA	WA		11/21/2024		3							3	3			
100170331	CRAWFORDVILLE	FL		10/08/2024		470							470	470			
100076123	DYER	IN		01/07/2022		930							930	930			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141117	CHICAGO	IL		01/30/2024		369							369	369			
100153463	GRAND RAPIDS	MI		05/30/2024		1,009							1,009	1,009			
100048586	BETHEL	MN		11/20/2020		770							770	770			
100114616	GREAT FALLS	MT		06/29/2023		479							479	479			
100145427	UNITED KINGDOM	GBR		03/12/2024		(25)							(25)		25		25
100079487	DENVER	CO		04/25/2022		1,177							1,177	1,177			
100075954	PHILADELPHIA	PA		01/07/2022		1,006							1,006	1,006			
100057599	BALTIMORE	MD		06/30/2021		1,759							1,759	1,759			
100115598	INDIAN LAND	SC		07/19/2023		506							506	506			
100186765	PASEDENA	TX		12/31/2024		711							711	711			
100151887	KYLE	TX		05/10/2024		532							532	532			
100011454	HACKENSACK	NJ		12/23/2016		952							952	952			
100091290	DALLAS	TX		01/31/2023		436							436	436			
100081313	PRINCETON	TX		03/18/2022		1,079							1,079	1,079			
100112105	SAINT MARYS	GA		06/29/2023		1,666							1,666	1,666			
100071391	HICKORY	NC		10/01/2021		1,012							1,012	1,012			
100134449	PLYMOUTH	PA		10/30/2023		507							507	507			
100167619	NEWPORT NEWS	VA		09/19/2024		508							508	508			
100029845	CHICAGO	IL		10/26/2018		624							624	624			
100088977	SCOTTSDALE	AZ		11/15/2022		516							516	516			
100165976	NEWMAN	CA		09/06/2024		3,483							3,483	3,483			
100050046	WILMINGTON	NC		11/20/2020		2,432							2,432	2,432			
100109610	BALTIMORE	MD		06/14/2023		682							682	682			
100175819	PHILADELPHIA	PA		11/12/2024		499							499	499			
100127148	SCHAUMBURG	IL		08/30/2023		368							368	368			
100029066	HUNTINGTON PARK	CA		10/26/2018		1,206							1,206	1,206			
100142615	MUSTANG	OK		02/08/2024		400							400	400			
100135889	ADELANTO	CA		11/13/2023		233							233	233			
100054038	MARIETTA	GA		03/23/2021		548							548	548			
100163316	HERNANDO	FL		08/13/2024		1,856							1,856	1,856			
100181515	CHARLOTTE	NC		12/06/2024		448							448	448			
100182227	MADISON	AL		12/12/2024		1,366							1,366	1,366			
100182228	MADISON	AL		12/12/2024		1,366							1,366	1,366			
100012507	SAN DIEGO	CA		04/28/2017		1,562							1,562	1,562			
100084401	GRAND RAPIDS	MI		08/12/2022		545							545	545			
100174474	SAN ANTONIO	TX		10/31/2024		926							926	926			
100087395	MAYWOOD	IL		10/25/2022		2,775							2,775	2,775			
100128271	NORFOLK	VA		09/14/2023		379							379	379			
100024721	AGUANGA	CA		09/20/2018		1,120							1,120	1,120			
100150919	ATHENS	AL		05/08/2024		734							734	734			
100129815	HOUSTON	TX		09/27/2023		3,856							3,856	3,856			
100173638	ZWOLLE	NLD		10/29/2024		(25)							(25)		25		25
100081304	SAN ANTONIO	TX		03/18/2022		1,298							1,298	1,298			
100067616	ROSHARON	TX		09/23/2021		950							950	950			
100115450	NEW CANEY	TX		07/17/2023		365							365	365			
100142993	CULPEPPER	VA		02/12/2024		277							277	277			
100043906	SAN PABLO	CA		08/19/2020		750							750	750			
100175502	BOYNTON BEACH	FL		12/23/2024		434							434	434			
100000541	VOORHEES	NJ		09/27/2016		5,631							5,631	5,631			
100167621	SEATTLE	WA		09/19/2024		501							501	501			
100102642	SURFSIDE BEACH	TX		06/22/2023		292							292	292			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138177	RIVERVIEW	FL		12/14/2023		391							391	391			
100026888	BAKERSFIELD	CA		09/26/2018		730							730	730			
100171644	BENSON	AZ		10/16/2024		21,928							21,928	21,928			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		129							129	129			
100186739	MIAMI	FL		12/31/2024		449							449	449			
100139196	LAUREL	MD		12/28/2023		368							368	368			
100149105	NEW CANEY	TX		04/19/2024		458							458	458			
100164987	STERLING HEIGHTS	MI		08/28/2024		333							333	333			
100053473	CASTLETON	NY		03/23/2021		1,036							1,036	1,036			
100076106	RIO RANCHO	NM		01/07/2022		875							875	875			
100133547	SOUTH HOLLAND	IL		10/19/2023		327							327	327			
100081432	MODESTO	CA		03/18/2022		1,054							1,054	1,054			
100067517	FREDERICKSBURG	VA		09/23/2021		853							853	853			
100160910	HAMILTON	NJ		07/24/2024		1,097							1,097	1,097			
100026581	WATERFORD	CA		09/26/2018		5,756							5,756	5,756			
100033743	DUBLIN	IRL		06/21/2019		4,459							4,459	4,802	282	61	343
100014649	ESCONDIDO	CA		09/27/2017		860							860	860			
100185783	DELAND	FL		12/26/2024		2,793							2,793	2,793			
100014570	EAST AMHERST	NY		09/27/2017		950							950	950			
100049477	ELMONT	NY		11/20/2020		737							737	737			
100162317	ATLANTA	GA		08/05/2024		1,145							1,145	1,145			
100135809	PRINCETON	TX		11/10/2023		1,567							1,567	1,567			
100025082	FONTANA	CA		09/20/2018		707							707	707			
100078924	FRESNO	CA		02/24/2022		1,074							1,074	1,074			
100185028	CHARLOTTE	NC		12/20/2024		343							343	343			
100168357	CONVERSE	TX		09/25/2024		597							597	597			
100071105	FLORIDA CITY	FL		10/01/2021		750							750	750			
100139679	UNITED KINGDOM	GBR		12/18/2023		10							10		(10)		(10)
100069523	ELKHORN	WI		09/01/2021		1,140							1,140	1,140			
100065171	WEST WILDWOOD	NJ		07/14/2021		1,732							1,732	1,732			
100031731	BALDWIN PARK	CA		03/29/2019		1,009							1,009	1,009			
100139768	UNITED KINGDOM	GBR		12/18/2023		8							8		(8)		(8)
100173758	HIALEAH	FL		10/30/2024		1,773							1,773	1,773			
100081295	SAINT PETERS	MO		03/18/2022		1,232							1,232	1,232			
100079219	BUFFALO	NY		02/24/2022		876							876	876			
100084696	HOLIDAY	FL		08/02/2022		553							553	553			
100067621	JACKSONVILLE	FL		09/23/2021		997							997	997			
100168746	LAS VEGAS	NV		09/26/2024		559							559	559			
100167791	GAINESVILLE	FL		09/19/2024		410							410	410			
100060226	HAMPTON BEACH	NH		06/25/2021		1,065							1,065	1,065			
100044543	OREM	UT		11/19/2020		4,455							4,455	4,455			
100025508	LA PLACE	LA		09/20/2018		640							640	640			
100017916	WEST PALM BEACH	FL		05/30/2018		1,079							1,079	1,079			
100151604	GARLAND	TX		05/10/2024		3,447							3,447	3,447			
100135010	ORLANDO	FL		10/30/2023		418							418	418			
100048717	MABELVALE	AR		11/20/2020		3,255							3,255	3,255			
100147046	AUSTIN	TX		03/27/2024		2,861							2,861	2,861			
100100049	LAKESIDE	AZ		03/28/2023		205							205	205			
100071807	PALM BAY	FL		10/14/2021		963							963	963			
100134964	KANNAPOLIS	NC		10/30/2023		289							289	289			
100130395	ORLANDO	FL		09/28/2023		516							516	516			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100100018	WEST PALM BEACH	FL		03/28/2023		600							600	600			
100100731	BALTIMORE	MD		04/28/2023		1,145							1,145	1,145			
100115133	CHICAGO	IL		07/17/2023		398							398	398			
100170227	MAXWELL	TX		10/08/2024		609							609	609			
100068465	EAST PROVIDENCE	RI		08/25/2021		847							847	847			
100110982	PASO ROBLES	CA		06/29/2023		462							462	462			
100031538	TURLOCK	CA		03/29/2019		417							417	417			
100179849	LINCOLN	NE		11/22/2024		3,057							3,057	3,057			
100103609	BURBANK	IL		05/08/2023		448							448	448			
100157827	PUTNAM	CT		08/01/2024		289							289	289			
100181263	OLD SAYBROOK	CT		12/06/2024		11,312							11,312	11,312			
100110081	ARVADA	CO		06/23/2023		5,595							5,595	5,595			
100091386	HOFFMAN ESTATES	IL		02/22/2023		476							476	476			
100099848	BALTIMORE	MD		02/28/2023		1,897							1,897	(26,660)		(28,557)	(28,557)
100120564	MINNEAPOLIS	MN		08/18/2023		751							751	751			
100054070	WINDSOR MILL	MD		03/23/2021		3,446							3,446	3,446			
100117334	HOUSTON	TX		07/20/2023		740							740	740			
100153051	CINCINNATI	OH		06/27/2024		361							361	361			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		406							406	406			
100062071	LOVELAND	CO		07/01/2021		944							944	944			
100157709	KENNER	LA		06/28/2024		281							281	281			
100046840	YONKERS	NY		11/20/2020		461							461	461			
100060468	COMMERCE CITY	CO		06/01/2021		1,457							1,457	1,457			
100143050	MANOR	TX		02/14/2024		42,047							42,047	42,047			
100152184	WINSTON SALEM	NC		05/17/2024		602							602	602			
100164048	NEW BOSTON	MI		08/21/2024		409							409	409			
100115189	WATERBURY	CT		07/17/2023		403							403	403			
100117027	CONYERS	GA		07/20/2023		798							798	798			
100013793	PLANTATION	FL		05/25/2017		1,196							1,196	1,196			
100066561	BALTIMORE	MD		08/02/2021		1,063							1,063	1,063			
100152292	OKLAHOMA CITY	OK		05/17/2024		656							656	656			
100152294	OKLAHOMA CITY	OK		05/17/2024		656							656	656			
100031840	LOS BANOS	CA		03/29/2019		1,243							1,243	1,243			
100136277	LOCKHART	TX		11/20/2023		759							759	759			
100136278	LOCKHART	TX		11/20/2023		759							759	759			
100169411	FRUITLAND	ID		09/30/2024		788							788	788			
100113503	SAINT LOUIS	MO		06/29/2023		748							748	748			
100078828	HOUSTON	TX		02/24/2022		989							989	989			
100013500	LA QUINTA	CA		05/25/2017		722							722	722			
100119028	OCALA	FL		07/27/2023		379							379	379			
100113258	ROCKVILLE	MD		06/29/2023		921							921	921			
100157941	MANNFORD	OK		07/09/2024		690							690	690			
100115591	JACKSONVILLE	FL		07/19/2023		427							427	427			
100014776	TARPON SPRINGS	FL		10/30/2017		473							473	473			
100100485	FORT MYERS	FL		04/27/2023		795							795	795			
100184724	CLARKSTON	MI		12/17/2024		1,505							1,505	1,505			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		631							631	631			
100164616	LAUREL	DE		08/21/2024		380							380	380			
100091046	KISSIMMEE	FL		01/31/2023		331							331	331			
100127317	KEARNY	NJ		08/30/2023		1,122							1,122	1,122			
100156320	GALVESTON	TX		07/25/2024		417							417	417			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155270	SAVANNAH	GA		07/19/2024		584							584	584			
100043823	OAKLAND	CA		08/13/2020		233							233	233			
100081369	BOSSIER CITY	LA		03/18/2022		2,527							2,527	2,527			
100128027	NASHVILLE	TN		09/08/2023		656							656	656			
100128002	SPRINGFIELD	TN		09/08/2023		2,708							2,708	2,708			
100155210	JOHNSTOWN	OH		07/19/2024		408							408	408			
100148078	CROSBY	TX		04/10/2024		647							647	647			
100110752	DENTON	TX		08/11/2023		388							388	388			
100138992	FAIR LAWN	NJ		12/21/2023		887							887	887			
100159533	PHOENIX	AZ		07/15/2024		422							422	422			
100013710	BARTLETT	IL		05/25/2017		1,429							1,429	1,429			
100054371	WEST PALM BEACH	FL		03/23/2021		642							642	642			
100139603	ATLANTA	GA		12/28/2023		259							259	259			
100026491	BRENTWOOD	NY		09/26/2018		1,356							1,356	1,356			
100071867	SAN ANTONIO	TX		10/14/2021		3,382							3,382	3,382			
100153672	SOUTH BOSTON	MA		05/31/2024		413							413	413			
100073593	LELYSTAD	NLD		10/25/2021		(45)							(45)		45		45
100176522	CHICAGO	IL		11/15/2024		428							428	428			
100065178	COLORADO SPGS	CO		07/14/2021		1,018							1,018	1,018			
100115197	POSEN	IL		07/17/2023		426							426	426			
100076298	FORT WORTH	TX		01/07/2022		918							918	918			
100167093	PHILADELPHIA	PA		09/13/2024		352							352	352			
100043247	BOTHELL	WA		08/13/2020		1,818							1,818	1,818			
100116797	PLANO	TX		07/20/2023		1,184							1,184	1,184			
100158492	KANSAS CITY	MO		07/10/2024		461							461	461			
100143163	MONTGOMERY	TX		02/16/2024		515							515	515			
100086280	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		(38)							(38)		38		38
100071435	LEEUWARDEN	NLD		09/30/2021		(40)							(40)		40		40
100088545	BERGEN OP ZOOM	NLD		10/27/2022		(68)							(68)		68		68
100066027	CENTENNIAL	CO		08/02/2021		2,036							2,036	2,036			
100085075	ENSCHEDE	NLD		07/27/2022		(54)							(54)		54		54
100085096	ROTTERDAM	NLD		07/27/2022		(44)							(44)		44		44
100080261	ROOSENDAAL	NLD		02/22/2022		(22)							(22)		22		22
100086352	DOETINCHEM	NLD		08/29/2022		(42)							(42)		42		42
100087598	ENSCHEDE	NLD		09/27/2022		(34)							(34)		34		34
100180004	TABOR CITY	NC		11/25/2024		418							418	418			
100172778	EDISON	NJ		12/06/2024		407							407	407			
100126379	TAYLORS	SC		08/30/2023		440							440	440			
100151779	ORLANDO	FL		05/10/2024		373							373	373			
100119757	BETHANY	OK		08/08/2023		400							400	400			
100158230	UNITED KINGDOM	GBR		07/09/2024		24							24		(24)		(24)
100067880	CORDOVA	TN		09/23/2021		1,055							1,055	1,055			
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023		1,265							1,265	1,265			
100149718	SCRANTON	PA		04/26/2024		341							341	341			
100141285	TEXARKANA	TX		01/30/2024		337							337	337			
100025978	LOS ANGELES	CA		09/20/2018		821							821	821			
100030304	COOPER CITY	FL		12/20/2018		2,069							2,069	2,069			
100131848	CHICAGO	IL		10/06/2023		346							346	346			
100078992	RICHMOND	VA		02/24/2022		1,584							1,584	1,584			
100049946	CAPE CORAL	FL		11/20/2020		409							409	409			
100014072	CLINTON	MD		05/25/2017		1,013							1,013	1,013			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100179854	CHICAGO	IL		11/22/2024		987							987	987			
100171115	DOTHAN	AL		11/22/2024		462							462	462			
100144650	UNITED KINGDOM	GBR		01/25/2024		(26)							(26)		26		26
100082818	FORT WORTH	TX		04/28/2022		2,039							2,039	2,039			
100143594	EASTON	PA		02/21/2024		394							394	394			
100113855	KEY BISCAYNE	FL		06/29/2023		3,872							3,872	3,872			
100139278	HELOTES	TX		12/28/2023		2,496							2,496	2,496			
100055887	SPRINGFIELD	OR		03/26/2021		1,058							1,058	1,058			
100055192	BRECKSVILLE	OH		03/23/2021		892							892	892			
100159553	MYRTLE BEACH	SC		07/15/2024		362							362	362			
100067628	AUSTIN	TX		09/23/2021		1,111							1,111	1,111			
100156610	PORT ROYAL	PA		06/24/2024		978							978	978			
100100015	TEXAS CITY	TX		03/28/2023		362							362	362			
100061665	GLENVILLE	NY		07/01/2021		1,227							1,227	1,227			
100144900	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100136111	CINCINNATI	OH		12/18/2023		375							375	375			
100050340	BRIDGEPORT	CT		11/20/2020		1,724							1,724	1,724			
100165720	HOUSTON	TX		08/29/2024		328							328	328			
100111168	GARDNERVILLE	NV		06/29/2023		605							605	605			
100155512	RIVERBANK	CA		06/18/2024		924							924	924			
100063132	SACRAMENTO	CA		07/01/2021		1,401							1,401	1,401			
100024522	WYANDANCH	NY		09/20/2018		695							695	695			
100088034	ORLANDO	FL		10/25/2022		532							532	532			
100100826	PHOENIX	AZ		04/28/2023		786							786	786			
100145090	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100143734	CHATTANOOGA	TN		02/26/2024		376							376	376			
100162476	PLACERVILLE	CA		08/07/2024		817							817	817			
100031903	RIVERSIDE	CA		03/29/2019		903							903	903			
100079663	PARMA	MI		04/08/2022		851							851	851			
100119584	ROTTERDAM	NLD		07/28/2023		1,530							1,530	1,653	124		124
100113364	STATEN ISLAND	NY		06/29/2023		753							753	753			
100127284	EAST ORANGE	NJ		08/30/2023		985							985	985			
100117034	VISALIA	CA		07/20/2023		672							672	672			
100099832	FORT WORTH	TX		02/28/2023		463							463	463			
100116857	SUGAR LAND	TX		07/20/2023		690							690	690			
100081439	APEX	NC		03/18/2022		1,197							1,197	1,197			
100064957	GREENFIELD	WI		07/14/2021		938							938	938			
100060223	JAMESTOWN	NC		06/25/2021		709							709	709			
100168766	MIAMI	FL		09/26/2024		470							470	470			
100101618	LAS VEGAS	NV		04/26/2023		459							459	459			
100135579	ZION	IL		11/09/2023		203							203	203			
100049581	UMATILLA	FL		11/20/2020		575							575	575			
100043027	WINDSOR	CA		05/28/2020		912							912	912			
100100243	TOBYHANNA	PA		03/17/2023		388							388	388			
100141330	CLEARWATER	FL		01/30/2024		454							454	454			
100138431	NORTH HAVEN	CT		12/18/2023		306							306	306			
100186279	SPRINGBORO	OH		12/27/2024		392							392	392			
100030698	CARY	IL		04/09/2019		755							755	755			
100174541	EL PASO	TX		10/31/2024		526							526	526			
100063898	SARASOTA	FL		07/01/2021		873							873	873			
100116880	PITTSBURGH	PA		07/20/2023		582							582	582			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159622	PLAINSBORO	NJ		07/15/2024		25,879							25,879	25,879			
100061222	BROOKLYN PARK	MN		06/01/2021		1,337							1,337	1,337			
100184419	HOUSTON	TX		12/17/2024		589							589	589			
100120255	NEW ORLEANS	LA		08/18/2023		376							376	376			
100079040	ANNAPOLIS	MD		02/24/2022		916							916	916			
100167128	PHILADELPHIA	PA		09/13/2024		403							403	403			
100100143	DESTIN	FL		03/28/2023		356							356	356			
100133065	ATHENS	GA		11/29/2023		387							387	387			
100160354	MIAMI	FL		09/06/2024		425							425	425			
100116712	EDMOND	OK		07/20/2023		1,145							1,145	1,145			
100175677	CHICAGO	IL		11/12/2024		409							409	409			
100088064	JUSTIN	TX		10/25/2022		1,484							1,484	1,484			
100139118	SUMMERFIELD	FL		12/28/2023		320							320	320			
100024730	NORTH BERGEN	NJ		09/20/2018		1,028							1,028	1,028			
100133845	GRAND PRAIRIE	TX		10/20/2023		428							428	428			
100013789	ALABASTER	AL		05/25/2017		890							890	890			
100129712	BELLA VISTA	AR		09/29/2023		777							777	777			
100077494	CLAYTON	NC		01/03/2022		1,156							1,156	1,156			
100063752	SUMMERVILLE	SC		07/01/2021		1,076							1,076	1,076			
100024559	HALEDON	NJ		09/20/2018		1,473							1,473	1,473			
100159868	CLERMONT	FL		08/16/2024		481							481	481			
100028774	LAUDERHILL	FL		10/26/2018		651							651	651			
100100862	GAITHERSBURG	MD		04/28/2023		4,459							4,459	4,459			
100160938	COLUMBUS	GA		07/24/2024		384							384	384			
100185075	BLUFFTON	SC		12/20/2024		554							554	554			
100100676	SEMINOLE	FL		04/28/2023		798							798	798			
100119637	YUMA	AZ		08/04/2023		444							444	444			
100011079	MIDLAND PARK	NJ		12/23/2016		1,458							1,458	1,458			
100132778	ORLANDO	FL		11/03/2023		380							380	380			
100139387	PHILADELPHIA	PA		12/28/2023		343							343	343			
100038976	DUBLIN	IRL		09/27/2019		3,351							3,351	3,728	310	67	378
100068205	SHELTON	WA		08/25/2021		863							863	863			
100043390	PORT SAINT LUCIE	FL		08/13/2020		552							552	552			
100067444	CAPE CORAL	FL		09/23/2021		880							880	880			
100090219	NASHVILLE	TN		01/13/2023		734							734	734			
100012085	DENVER	CO		03/08/2017		576							576	576			
100079588	SAINT CLOUD	FL		04/25/2022		962							962	962			
100153756	S-GRAVENHAGE	NLD		05/30/2024		(52)							(52)		52		52
100113487	SEATTLE	WA		06/29/2023		995							995	995			
100062662	TEMPLETON	MA		07/01/2021		1,433							1,433	1,433			
100067811	LANCASTER	SC		09/23/2021		913							913	913			
100071447	DEN HAAG	NLD		09/30/2021		(45)							(45)		45		45
100162058	HOLLYWOOD	FL		07/31/2024		314							314	314			
100142050	DINGMANS FERRY	PA		02/29/2024		351							351	351			
100026504	LAS VEGAS	NV		09/26/2018		679							679	679			
100108335	KANSAS CITY	MO		05/25/2023		467							467	467			
100109700	SAINT CLOUD	FL		06/16/2023		1,783							1,783	1,783			
100146584	MONROE	MA		03/20/2024		207							207	207			
100186203	BATON ROUGE	LA		12/27/2024		294							294	294			
100107829	ZEPHYRHILLS	FL		05/19/2023		252							252	252			
100165842	GALVESTON	TX		08/29/2024		324							324	324			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076134	HOUSTON	TX		01/07/2022		1,059							1,059	1,059			
100079029	GRAND PRAIRIE	TX		02/24/2022		880							880	880			
100161828	PITTSBURGH	PA		07/31/2024		452							452	452			
100060450	LOMPOC	CA		06/01/2021		2,265							2,265	2,265			
100139740	UNITED KINGDOM	GBR		12/18/2023		429							429	475	46		46
100179446	BAXTER	TN		11/21/2024		625							625	625			
100152907	INDEPENDENCE	MO		05/22/2024		405							405	405			
100062833	DAVIE	FL		07/01/2021		734							734	734			
100116192	ANTIOCH	CA		07/20/2023		1,240							1,240	1,240			
100064932	PEACHTREE CTY	GA		07/14/2021		323							323	323			
100113615	MIAMI	FL		06/29/2023		779							779	779			
100119017	ROSEDALE	MD		07/27/2023		531							531	531			
100144881	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100160175	BARTLETT	TN		07/18/2024		380							380	380			
100030193	UPPER MARLBORO	MD		12/20/2018		1,506							1,506	1,506			
100109068	UPPER CHICHESTER	PA		06/05/2023		586							586	586			
100029026	MANASSAS	VA		10/26/2018		687							687	687			
100061174	HEMET	CA		06/01/2021		1,321							1,321	1,321			
100128083	SHELBYVILLE	KY		09/08/2023		1,210							1,210	1,210			
100013621	SAINT AUGUSTINE	FL		05/25/2017		858							858	858			
100025904	PEARLAND	TX		09/20/2018		1,266							1,266	1,266			
100011737	FREDERICK	MD		03/08/2017		633							633	633			
100174948	HOUSTON	TX		10/31/2024		409							409	409			
100175847	BOLINGBROOK	IL		11/12/2024		449							449	449			
100044222	BURNSVILLE	MN		08/19/2020		4,028							4,028	4,028			
100115410	ORLANDO	FL		07/17/2023		535							535	535			
100053734	SAN JOSE	CA		03/23/2021		2,397							2,397	2,397			
100186742	MONTGOMERY	AL		12/31/2024		646							646	646			
100076000	MURRELLS INLET	SC		01/07/2022		856							856	856			
100076792	CHEYENNE	WY		12/27/2021		805							805	805			
100024784	MANTECA	CA		09/20/2018		912							912	912			
100144117	YUKON	OK		03/07/2024		544							544	544			
100088990	STOCKBRIDGE	GA		11/15/2022		537							537	537			
100141135	KINGSTON	NY		01/30/2024		1,371							1,371	1,371			
100088871	HIALEAH	FL		11/15/2022		4,043							4,043	4,043			
100113439	SAINT PETERS	MO		06/29/2023		1,432							1,432	1,432			
100049746	COVINA	CA		11/20/2020		683							683	683			
100081014	HAYWARD	CA		03/18/2022		985							985	985			
100169585	JACKSONVILLE	FL		09/30/2024		665							665	665			
100070332	WIJCHEN	NLD		08/31/2021		(31)							(31)		31		31
100048483	RANCHO CORDOVA	CA		11/20/2020		1,399							1,399	1,399			
100128312	RICHMOND	VA		09/14/2023		405							405	405			
100033902	DUBLIN	IRL		06/21/2019		7,934							7,934	9,818	776	1,108	1,884
100081523	MILLERSVILLE	MD		03/18/2022		1,095							1,095	1,095			
100164009	GLENDALE	AZ		08/21/2024		395							395	395			
100064793	SCOTTSDALE	AZ		07/14/2021		868							868	868			
100088937	KISSIMMEE	FL		11/15/2022		458							458	458			
100027872	WEST CHESTER	PA		10/26/2018		833							833	833			
100165274	GARLAND	TX		08/29/2024		177							177	177			
100032106	LOS ANGELES	CA		03/29/2019		1,543							1,543	1,543			
100150784	LAOTTO	IN		05/07/2024		1,061							1,061	1,061			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070098	SEWELL	NJ		09/01/2021		1,255							1,255	1,255			
100016547	PACIFIC GROVE	CA		04/10/2018		1,377							1,377	1,377			
100155858	SEATTLE	WA		06/18/2024		349							349	349			
100084779	MODESTO	CA		08/02/2022		338							338	338			
100111502	CRYSTAL BEACH	FL		06/29/2023		716							716	716			
100043614	CUMMING	GA		08/13/2020		1,494							1,494	1,494			
100165930	OCALA	FL		09/06/2024		351							351	351			
100150283	DEURNE	NLD		04/29/2024		(58)							(58)		58		58
500005334001A	FRANEKER	NLD		11/27/2024		(16)							(16)		16		16
100103109	RACINE	WI		04/21/2023		425							425	425			
100070236	GRONINGEN	NLD		08/31/2021		(33)							(33)		33		33
100099731	SCHIEDAM/VLAARDINGEN	NLD		02/27/2023		(55)							(55)		55		55
100136884	AIEA	HI		11/27/2023		1,594							1,594	1,594			
100087615	BERGEN OP ZOOM	NLD		09/27/2022		(56)							(56)		56		56
100165030	COLUMBUS	OH		08/28/2024		1,001							1,001	1,001			
100029565	ANNAPOLIS	MD		10/26/2018		817							817	817			
100148361	OKLAHOMA CITY	OK		04/12/2024		649							649	649			
100081213	SAN ANTONIO	TX		03/18/2022		1,040							1,040	1,040			
100062313	WEST PALM BEACH	FL		07/01/2021		1,727							1,727	1,727			
100103129	AURORA	IL		04/21/2023		447							447	447			
100110788	DEN HAAG	NLD		06/28/2023		(48)							(48)		48		48
100153734	ROTTERDAM	NLD		05/30/2024		(34)							(34)		34		34
100116936	CLEARWATER	FL		07/20/2023		1,114							1,114	1,114			
100082229	PUERTO VALLARTA	MEX		04/14/2022		1,069							1,069	1,069			
100010806	HOMESTEAD	FL		12/23/2016		1,049							1,049	1,049			
100049507	CHICAGO	IL		11/20/2020		1,041							1,041	1,041			
100088974	PHOENIX	AZ		11/15/2022		497							497	497			
100027773	DASSEL	MN		10/26/2018		835							835	835			
100131852	CHICAGO	IL		10/06/2023		343							343	343			
100030954	DELRAY BEACH	FL		03/29/2019		1,293							1,293	1,293			
100178489	COLUMBUS	OH		11/21/2024		486							486	486			
100185023	BLOOMINGTON	IL		12/19/2024		329							329	329			
100100728	HOUSTON	TX		04/28/2023		845							845	845			
100012193	LOS ANGELES	CA		03/08/2017		1,557							1,557	1,557			
100071784	MISSION	TX		10/14/2021		889							889	889			
100057878	PORT SAINT LUCIE	FL		06/30/2021		1,084							1,084	1,084			
100028909	HOWELL	NJ		10/26/2018		3,629							3,629	3,629			
100185122	SAINT CHARLES	MO		12/20/2024		409							409	409			
100109250	CINCINNATI	OH		07/21/2023		353							353	353			
100117277	WARRINGTON	PA		07/20/2023		575							575	575			
100064949	FORT WALTON BEACH	FL		07/14/2021		893							893	893			
100169423	INDIANAPOLIS	IN		09/30/2024		666							666	666			
100053527	RIDLEY PARK	PA		03/23/2021		1,025							1,025	1,025			
100087427	TUCSON	AZ		10/25/2022		1,079							1,079	1,079			
100171960	BENTONVILLE	AR		10/17/2024		1,716							1,716	1,716			
100163827	AURORA	IL		09/27/2024		450							450	450			
100117359	CORDOVA	TN		07/20/2023		1,206							1,206	1,206			
100079108	SAN ANTONIO	TX		02/24/2022		923							923	923			
100086958	PLANTATION	FL		10/24/2022		459							459	459			
100152813	HOUSTON	TX		05/22/2024		311							311	311			
100060788	WINCHESTER	VA		06/01/2021		1,058							1,058	1,058			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091200	LAKEWOOD	OH		01/31/2023		411							411	411			
100178431	MEMPHIS	TN		11/21/2024		302							302	302			
100103087	WATERBURY	CT		04/21/2023		293							293	293			
100162251	SANTA ANA	CA		09/06/2024		395							395	395			
100099596	FORT WALTON BEACH	FL		04/06/2023		307							307	307			
100159577	MARIETTA	GA		07/15/2024		386							386	386			
100064912	JACKSONVILLE	FL		07/14/2021		920							920	920			
100153873	MIAMI	FL		06/05/2024		469							469	469			
100065078	OXON HILL	MD		07/14/2021		970							970	970			
100047370	HARWICH	MA		11/20/2020		850							850	850			
100026556	MIRAMAR	FL		09/26/2018		1,358							1,358	1,358			
100048708	KISSIMMEE	FL		11/20/2020		865							865	865			
100175978	GRAHAM	NC		11/14/2024		654							654	654			
100112604	DEER PARK	NY		06/29/2023		1,010							1,010	1,010			
100103861	PHILADELPHIA	PA		05/10/2023		279							279	279			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		429							429	429			
100162641	ROSHARON	TX		08/12/2024		999							999	999			
100088132	PORT WENTWORTH	GA		10/25/2022		510							510	510			
100151855	BRIDGEPORT	CT		05/10/2024		288							288	288			
100116897	ORLANDO	FL		07/20/2023		10,311							10,311	10,311			
100170450	CUTLER	CA		10/09/2024		249							249	249			
100102944	TAMPA	FL		06/22/2023		524							524	524			
100151100	ARLINGTON	TX		05/08/2024		36,324							36,324	36,324			
100024643	CULPEPER	VA		09/20/2018		1,045							1,045	1,045			
100167908	FORT WORTH	TX		09/20/2024		1,261							1,261	1,261			
100171796	GRAHAM	NC		10/17/2024		438							438	438			
100150160	TAMPA	FL		04/30/2024		1,042							1,042	1,042			
100139168	CHARLOTTE	NC		12/28/2023		437							437	437			
100108192	SEBRING	FL		05/24/2023		477							477	477			
100047160	BROOKLYN	NY		11/20/2020		4,633							4,633	4,633			
100067441	BROOKLYN PARK	MN		09/23/2021		1,094							1,094	1,094			
100088125	LAS VEGAS	NV		10/25/2022		479							479	479			
100121066	NETHERLANDS	NLD		08/28/2023		(72)							(72)		72		72
100016586	FOUNTAIN VALLEY	CA		04/10/2018		1,397							1,397	1,397			
100115574	BALTIMORE	MD		07/19/2023		685							685	685			
100128341	SPRING HILL	FL		09/14/2023		331							331	331			
100169919	CLEVELAND	OH		11/08/2024		377							377	377			
100023899	SHORELINE	WA		09/10/2018		1,369							1,369	1,369			
100169913	HARRISBURG	PA		11/08/2024		1,474							1,474	1,474			
100090878	LYNWOOD	CA		01/31/2023		614							614	614			
100079283	SACRAMENTO	CA		02/28/2022		794							794	794			
100152304	SPRING	TX		05/17/2024		1,519							1,519	1,519			
100112063	HANSON	MA		06/29/2023		1,083							1,083	1,083			
100013422	TAMARAC	FL		05/25/2017		703							703	703			
100026959	PATTERSON	CA		09/26/2018		1,162							1,162	1,162			
100154757	DETROIT	MI		07/19/2024		380							380	380			
100128763	BALTIMORE	MD		09/21/2023		339							339	339			
100116796	CARROLLTON	TX		07/20/2023		1,131							1,131	1,131			
100149711	SCRANTON	PA		04/26/2024		363							363	363			
100087258	UNION CITY	NJ		10/25/2022		475							475	475			
100031748	GILBERT	AZ		03/29/2019		1,002							1,002	1,002			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100075970	PORTERVILLE	CA		01/07/2022		988							988	988			
100174963	BOWLING GREEN	KY		10/31/2024		371							371	371			
100112719	PIERMONT	NY		06/29/2023		1,906							1,906	1,906			
100185637	UNITED KINGDOM	GBR		12/20/2024		785							785	845	60		60
100185664	UNITED KINGDOM	GBR		12/20/2024		(6)							(6)		6		6
100030169	CONCORD	CA		12/20/2018		3,424							3,424	3,424			
100113230	CHERRY HILL	NJ		06/29/2023		938							938	938			
100089209	MUNDELEIN	IL		11/18/2022		506							506	506			
100043258	ACWORTH	GA		08/13/2020		1,285							1,285	1,285			
100117080	FAYETTEVILLE	NC		07/20/2023		871							871	871			
100154943	SPRING HILL	FL		07/19/2024		610							610	610			
100112608	YUCCA VALLEY	CA		06/29/2023		964							964	964			
100103001	NEW ORLEANS	LA		06/22/2023		417							417	417			
100078645	PALM BCH GDNS	FL		02/02/2022		669							669	669			
100024026	WEST PALM BEACH	FL		09/10/2018		1,369							1,369	1,369			
100046533	HOUSTON	TX		11/25/2020		2,592							2,592	2,592			
100134049	NEW WINDSOR	NY		10/25/2023		696							696	696			
100117495	CARSON	CA		07/20/2023		685							685	685			
100171552	GREENVILLE	NC		10/16/2024		604							604	604			
100175539	ORLANDO	FL		11/08/2024		454							454	454			
100026564	BOWIE	MD		09/26/2018		1,235							1,235	1,235			
100082221	CABO SAN LUCAS	MEX		04/14/2022		655							655	655			
100128324	HILTON HEAD ISLAND	SC		09/14/2023		314							314	314			
100154693	LAKE WORTH BEACH	FL		07/19/2024		523							523	523			
100135921	STONE MOUNTAIN	GA		11/13/2023		1,466							1,466	1,466			
100180796	HALLANDALE BEACH	FL		11/26/2024		390							390	390			
100152808	AURORA	IL		05/22/2024		380							380	380			
100130299	NORTH LAS VEGAS	NV		09/28/2023		470							470	470			
100020196	CAROLINA BEACH	NC		07/17/2018		1,042							1,042	1,042			
100065551	RIO RANCHO	NM		07/28/2021		818							818	818			
100057737	CUMMING	GA		06/30/2021		932							932	932			
100113769	FORT LAUDERDALE	FL		06/29/2023		967							967	967			
100026901	MESA	AZ		09/26/2018		1,497							1,497	1,497			
100026902	TURLOCK	CA		09/26/2018		665							665	665			
100099689	CABOT	AR		04/06/2023		453							453	453			
100045250	CORDOVA	TN		11/25/2020		872							872	872			
100176665	INVERNESS	FL		11/15/2024		337							337	337			
100141305	DREXEL HILL	PA		01/30/2024		238							238	238			
100042946	MORENO VALLEY	CA		05/28/2020		1,430							1,430	1,430			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		442							442	442			
100100692	RICHMOND	VA		04/28/2023		809							809	809			
100149108	CHICAGO	IL		04/22/2024		333							333	333			
100126880	MIAMI	FL		08/30/2023		814							814	814			
100088332	SALISBURY	MD		01/06/2023		7,167							7,167	7,167			
100133122	CLACKAMAS	OR		11/29/2023		411							411	411			
100176887	KANSAS CITY	MO		11/15/2024		339							339	339			
100159319	SAINT AUGUSTINE	FL		07/15/2024		1,919							1,919	1,919			
100065571	FRESNO	CA		07/28/2021		3,101							3,101	3,101			
100055252	UNION	NJ		03/23/2021		4,037							4,037	4,037			
100054942	LOS ANGELES	CA		03/23/2021		564							564	564			
100101772	WILMINGTON	DE		03/31/2023		341							341	341			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161183	HOLIDAY	FL		07/25/2024		324							324	324			
100090038	LAS VEGAS	NV		01/13/2023		401							401	401			
100152213	OKLAHOMA CITY	OK		05/17/2024		724							724	724			
100100881	FREDERICK	MD		04/28/2023		1,500							1,500	1,500			
100030972	CHESAPEAKE	VA		03/29/2019		899							899	899			
100137518	AUSTIN	TX		01/11/2024		197							197	197			
100086905	CARPENTERSVILLE	IL		09/21/2022		397							397	397			
100135700	PHILADELPHIA	PA		11/09/2023		197							197	197			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		715							715	715			
100167803	UNIVERSAL CITY	TX		09/19/2024		302							302	302			
100137509	MYRTLE BEACH	SC		01/11/2024		22,132							22,132	22,132			
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		1,135							1,135	1,164	29		29
100147992	POMONA	NY		04/10/2024		536							536	536			
100175662	HOUSTON	TX		11/12/2024		544							544	544			
100024794	MORTON	IL		09/20/2018		996							996	996			
100116207	KISSIMMEE	FL		07/20/2023		1,085							1,085	1,085			
100054270	MIDDLETOWN	NY		03/23/2021		1,099							1,099	1,099			
100178009	ORO VALLEY	AZ		11/19/2024		900							900	900			
100031661	LOMPOC	CA		03/29/2019		891							891	891			
100116625	SUGAR LAND	TX		07/20/2023		1,045							1,045	1,045			
100074376	ROTTERDAM	NLD		11/16/2021		(28)							(28)		28		28
100143115	CHARLOTTE	NC		02/16/2024		333							333	333			
100149664	TUSCALOOSA	AL		04/26/2024		429							429	429			
100030077	HOLLYWOOD	FL		12/20/2018		925							925	925			
100186747	MONTGOMERY	AL		12/31/2024		658							658	658			
100132441	FRIENDSHIP	WI		11/03/2023		367							367	367			
100025020	CHICAGO	IL		09/20/2018		1,052							1,052	1,052			
100013506	LAS VEGAS	NV		05/25/2017		687							687	687			
100054279	NORTHFIELD	MN		03/23/2021		475							475	475			
100053756	LAKELAND	FL		03/23/2021		1,039							1,039	1,039			
100162046	TRACY	CA		07/31/2024		353							353	353			
100055594	MIAMI	FL		03/23/2021		1,660							1,660	1,660			
100173557	UNITED KINGDOM	GBR		10/29/2024		1							1		(1)		(1)
100077649	NEW WINDSOR	NY		01/03/2022		1,037							1,037	1,037			
100079087	TULSA	OK		02/24/2022		969							969	969			
100127957	CLARKSVILLE	TN		09/08/2023		660							660	660			
100081124	CYPRESS	TX		03/18/2022		1,125							1,125	1,125			
100165143	UNITED KINGDOM	GBR		08/27/2024		32							32		(32)		(32)
100167628	OLIVEHURST	CA		09/19/2024		457							457	457			
100182360	JONESBOROUGH	TN		12/12/2024		622							622	622			
100081231	SANFORD	NC		03/18/2022		1,077							1,077	1,077			
100128500	HAMPTON	VA		09/15/2023		368							368	368			
100116713	WINTER GARDEN	FL		07/20/2023		1,364							1,364	1,364			
100144451	HOUSTON	TX		04/26/2024		315							315	315			
100167023	TACOMA	WA		09/13/2024		5,336							5,336	5,336			
100092048	CHESAPEAKE	VA		02/09/2023		438							438	438			
100133154	AURORA	IL		11/29/2023		307							307	307			
100179676	CHINA SPRING	TX		11/21/2024		641							641	641			
100108279	WILLIS	TX		05/24/2023		332							332	332			
100010639	LAKE ARROWHEAD	CA		01/27/2017		2,573							2,573	2,573			
100025662	MASTIC	NY		09/20/2018		2,495							2,495	2,495			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088148	BIG BEAR CITY	CA		10/25/2022		380							380	380			
100029140	CONSHOHOCKEN	PA		10/26/2018		3,044							3,044	3,044			
100074385	LELYSTAD	NLD		11/16/2021		(51)							(51)		51		51
100148146	SAINT PAUL	MN		05/15/2024		375							375	375			
100174971	PHILADELPHIA	PA		10/31/2024		372							372	372			
100129494	MOUNT PLEASANT	SC		09/29/2023		496							496	496			
100141020	PHILADELPHIA	PA		02/20/2024		351							351	351			
100034613	CORK	IRL		06/21/2019		3,313							3,313	3,706	337	56	393
100133129	LAWRENCEVILLE	GA		11/29/2023		509							509	509			
100076500	HOUSTON	TX		12/21/2021		890							890	890			
100156289	ELK GROVE VILLAGE	IL		07/25/2024		567							567	567			
100071833	NEWTON	NJ		10/14/2021		1,579							1,579	1,579			
100032982	SLIGO	IRL		06/21/2019		14,350							14,350	14,972	538	85	622
4010044076	ST. LOUIS	MO		03/22/2023		31							31	31			
100055528	SAYLORSBURG	PA		03/23/2021		512							512	512			
100078790	MANCHESTER	CT		02/24/2022		1,011							1,011	1,011			
100167838	BUHL	ID		09/20/2024		443							443	443			
100078826	CONROE	TX		02/24/2022		7,604							7,604	7,604			
100111858	BRICK	NJ		06/29/2023		1,013							1,013	1,013			
100112175	ORLANDO	FL		06/29/2023		905							905	905			
100071523	ANKENY	IA		10/14/2021		851							851	851			
100109154	SAINT GEORGE	UT		07/21/2023		675							675	675			
100048319	CLEARWATER	FL		11/20/2020		885							885	885			
100048076	PHOENIX	AZ		11/20/2020		1,046							1,046	1,046			
100181285	SOUTH BEND	IN		12/06/2024		494							494	494			
100133160	LAS VEGAS	NV		11/29/2023		452							452	452			
100167986	OKLAHOMA CITY	OK		09/20/2024		357							357	357			
100025046	NORTH LAS VEGAS	NV		09/20/2018		2,884							2,884	2,884			
100154850	EDMOND	OK		07/19/2024		392							392	392			
100064240	WINTER GARDEN	FL		07/01/2021		1,495							1,495	1,495			
100114652	DAVENPORT	FL		06/29/2023		372							372	372			
100115206	KANSAS CITY	MO		07/17/2023		429							429	429			
100135963	HOMESTEAD	FL		11/16/2023		421							421	421			
100026287	NEWPORT	MN		09/20/2018		876							876	876			
100153886	CLARKSVILLE	TN		06/05/2024		270							270	270			
100091523	LINDENWOLD	NJ		01/20/2023		480							480	480			
100167911	KENOSHA	WI		09/20/2024		467							467	467			
100137833	PHILADELPHIA	PA		12/08/2023		346							346	346			
100157858	COLUMBIA	MD		07/09/2024		1,094							1,094	1,094			
100150800	OCALA	FL		05/08/2024		467							467	467			
100156284	HOUSTON	TX		07/25/2024		124							124	124			
100158566	MARTINSBURG	WV		07/10/2024		357							357	357			
100162517	SAVANNAH	GA		08/12/2024		407							407	407			
100138140	MIAMI	FL		12/14/2023		433							433	433			
100100484	NEW CASTLE	DE		04/27/2023		739							739	739			
100026505	OLIVEHURST	CA		09/26/2018		952							952	952			
100026530	INDIANAPOLIS	IN		09/26/2018		1,472							1,472	1,472			
100067924	ALBUQUERQUE	NM		09/23/2021		1,246							1,246	1,246			
100175013	FORT WORTH	TX		10/31/2024		712							712	712			
100100817	SAN ANTONIO	TX		04/28/2023		705							705	705			
100148412	MAGNOLIA	TX		04/12/2024		1,183							1,183	1,183			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100089405	CROSBY	TX		11/17/2022		314							314	314			
100017730	BOYNTON BEACH	FL		04/26/2018		1,343							1,343	1,343			
100023854	VALLEJO	CA		09/10/2018		1,038							1,038	1,038			
100130188	COLUMBUS	OH		11/15/2023		1,343							1,343	1,343			
100053853	ROCHESTER	NY		03/23/2021		2,194							2,194	2,194			
100142145	SUGAR LAND	TX		02/29/2024		349							349	349			
100173445	MONTICELLO	NY		10/29/2024		320							320	320			
100031839	STOCKTON	CA		03/29/2019		1,069							1,069	1,069			
100174582	SAINT LOUIS	MO		10/31/2024		329							329	329			
100087250	BOUNTIFUL	UT		10/25/2022		1,178							1,178	1,178			
100170352	NEW BRAUNFELS	TX		10/08/2024		644							644	644			
100081404	HUFFMAN	TX		03/18/2022		997							997	997			
100151450	SAVANNAH	GA		05/10/2024		1,376							1,376	1,376			
100055684	ERIE	PA		03/23/2021		411							411	411			
100173235	TRINITY	NC		10/30/2024		2,568							2,568	2,568			
100012626	JUPITER	FL		05/25/2017		641							641	641			
100172147	FORT WORTH	TX		10/17/2024		453							453	453			
100078794	TAMPA	FL		02/24/2022		1,094							1,094	1,094			
100128506	EASTLAKE	OH		09/15/2023		386							386	386			
100147213	MIDDLE RIVER	MD		03/28/2024		375							375	500		126	126
100139655	MYRTLE CREEK	OR		12/28/2023		360							360	360			
100115187	NORMAN	OK		07/17/2023		372							372	372			
100057912	COOLIDGE	AZ		06/30/2021		1,066							1,066	1,066			
100025687	LOS ANGELES	CA		09/20/2018		936							936	936			
100011425	LAKEWOOD	CA		01/27/2017		979							979	979			
100149482	OKLAHOMA CITY	OK		04/24/2024		481							481	481			
100154526	BALTIMORE	MD		06/14/2024		295							295	295			
100164147	GRAND RAPIDS	MI		08/21/2024		409							409	409			
100044251	ROOSEVELT	NY		08/19/2020		918							918	918			
100068349	DALLAS	TX		08/25/2021		914							914	914			
100114565	TILGHMAN	MD		06/29/2023		440							440	440			
100173927	LANCASTER	PA		10/31/2024		381							381	381			
100110056	NAPLES	FL		06/23/2023		487							487	487			
100000447	SPARKS	NV		09/27/2016		752							752	752			
100111846	LOS BANOS	CA		06/29/2023		1,066							1,066	1,066			
100174626	RIO RANCHO	NM		10/31/2024		170							170	170			
100068218	PHILADELPHIA	PA		08/25/2021		953							953	953			
100164208	SAINT PETERSBURG	FL		08/21/2024		290							290	290			
100136120	KATY	TX		12/18/2023		13,186							13,186	13,186			
100172730	SCRANTON	PA		11/21/2024		406							406	406			
100144916	UNITED KINGDOM	GBR		03/12/2024													
100114592	BAKERSFIELD	CA		06/29/2023		507							507	507			
100172760	KNOXVILLE	TN		12/06/2024		372							372	372			
100138115	PORTER	TX		12/14/2023		421							421	421			
100079732	CHERRY LOG	GA		04/08/2022		781							781	781			
100165333	WINCHESTER	VA		08/29/2024		419							419	419			
100081091	PECULIAR	MO		03/18/2022		1,028							1,028	1,028			
100128442	NEW HAVEN	CT		09/15/2023		41,388							41,388	41,388			
100065035	FORT WORTH	TX		07/14/2021		976							976	976			
100178006	VENICE	FL		11/19/2024		1,576							1,576	1,576			
100147383	PITTSBURGH	PA		05/08/2024		355							355	355			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091165	ELY	NV		01/31/2023		1,306							1,306	1,306			
100151149	HAZLETON	PA		05/09/2024		382							382	382			
100159966	HIALEAH	FL		08/16/2024		2,488							2,488	2,488			
100146341	CHICAGO	IL		03/19/2024		944							944	944			
100090888	AURORA	IL		01/31/2023		507							507	507			
100131683	GWYNN OAK	MD		10/06/2023		1,054							1,054	1,054			
100131699	GREENSBORO	MD		10/06/2023		798							798	798			
100141525	YPSILANTI	MI		01/30/2024		269							269	269			
100133530	DREXEL HILL	PA		10/19/2023		401							401	401			
100168726	LEXINGTON	SC		09/26/2024		415							415	415			
100145439	UNITED KINGDOM	GBR		03/12/2024													
100166251	CARTHAGE	NC		09/09/2024		614							614	614			
100080968	PAWTUCKET	RI		03/18/2022		1,125							1,125	1,125			
100154106	MEDFORD	OR		07/11/2024		1,266							1,266	1,266			
100029731	MIAMI	FL		10/26/2018		883							883	883			
100024915	LAS VEGAS	NV		09/20/2018		545							545	545			
100031735	ESCONDIDO	CA		03/29/2019		892							892	892			
100075445	LAWRENCEVILLE	GA		12/01/2021		1,038							1,038	1,038			
100102009	BROCKTON	MA		04/14/2023		470							470	470			
100145229	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100133231	KNOXVILLE	TN		11/29/2023		342							342	342			
100118746	BOYNTON BEACH	FL		07/25/2023		425							425	425			
100067355	LEHIGH ACRES	FL		08/02/2021		1,062							1,062	1,062			
100118657	OCALA	FL		07/25/2023		452							452	452			
100165074	EL PASO	TX		08/28/2024		406							406	406			
100088157	NEW CUYAMA	CA		10/25/2022		790							790	790			
100060252	ALBANY	OR		06/25/2021		943							943	943			
100100961	BRISTOL	TN		04/28/2023		953							953	953			
100185873	PORT CHARLOTTE	FL		12/26/2024		454							454	454			
100079132	HASTINGS	MN		02/24/2022		960							960	960			
100024595	TOMS RIVER	NJ		09/20/2018		907							907	907			
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023		1,262							1,262	(46,132)		(47,394)	(47,394)
100139287	PHILADELPHIA	PA		12/28/2023		4,850							4,850	4,850			
100164698	MURRIETA	CA		08/23/2024		1,856							1,856	1,856			
100090902	SHAFTER	CA		01/31/2023		836							836	836			
100062191	PENNSAUKEN	NJ		07/01/2021		1,409							1,409	1,409			
100076015	AVONDALE	AZ		01/07/2022		793							793	793			
100126397	HENRICO	VA		08/30/2023		379							379	379			
100164708	CALUMET PARK	IL		08/23/2024		323							323	323			
100100194	POUGHKEEPSIE	NY		03/17/2023		399							399	399			
100064823	LONG BEACH	CA		07/14/2021		876							876	876			
100156738	BAKERSFIELD	CA		06/26/2024		306							306	306			
100055769	OVIEDO	FL		03/23/2021		198							198	198			
100013227	STOCKTON	CA		05/25/2017		702							702	702			
3310051527	DETROIT	MI		06/08/2023		171,131							171,131	171,131			
100068069	ARLINGTON	TX		09/23/2021		1,052							1,052	1,052			
100169341	MESQUITE	TX		09/27/2024		342							342	342			
100118144	SARASOTA	FL		07/20/2023		423							423	423			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		999							999	999			
100168355	CONWAY	SC		09/25/2024		385							385	385			
100144758	UNITED KINGDOM	GBR		03/12/2024		88							88	(1,315)	(62)	(1,341)	(1,404)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100028859	ATLANTA	GA		10/26/2018		800							800	800			
100145728	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100047699	MIAMI	FL		11/20/2020		743							743	743			
100077661	MESA	AZ		01/03/2022		320							320	320			
100061977	HOUSTON	TX		07/01/2021		2,299							2,299	2,299			
100067465	ELIZABETH	NJ		09/23/2021		905							905	905			
100076773	LONGMONT	CO		12/27/2021		909							909	909			
100119806	SUFFOLK	VA		08/08/2023		391							391	391			
100144401	LAKELAND	FL		03/07/2024		4,259							4,259	4,259			
100159526	WINTER HAVEN	FL		07/15/2024		394							394	394			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		871							871	871			
100057976	NORTHPORT	AL		06/30/2021		903							903	903			
100091489	KANSAS CITY	MO		01/20/2023		465							465	465			
100087182	MURRELLS INLET	SC		10/25/2022		996							996	996			
100032071	LOS ANGELES	CA		03/29/2019		2,081							2,081	2,081			
100167078	HUMBLE	TX		09/13/2024		331							331	331			
100114415	BATON ROUGE	LA		06/29/2023		611							611	611			
100112156	SAINT CLOUD	FL		06/29/2023		663							663	663			
100048797	JOLIET	IL		11/20/2020		413							413	413			
100055674	BELFORD	NJ		03/23/2021		609							609	609			
100128106	MARIETTA	PA		09/08/2023		401							401	401			
100082717	NOTTINGHAM	GBR		04/26/2022		(48)							(48)		48		48
100025791	COLLEGE PARK	MD		09/20/2018		1,987							1,987	1,987			
100025330	HIALEAH	FL		09/20/2018		1,806							1,806	1,806			
100065213	PHILADELPHIA	PA		07/14/2021		1,019							1,019	1,019			
100088547	ROTTERDAM	NLD		10/27/2022		(49)							(49)		49		49
100150801	OCALA	FL		05/08/2024		465							465	465			
100165127	UNITED KINGDOM	GBR		08/27/2024		3							3		(3)		(3)
100126302	WATERBURY	CT		08/30/2023		284							284	284			
100013911	SACRAMENTO	CA		05/25/2017		786							786	786			
100085085	YERSEKE	NLD		07/27/2022		(41)							(41)		41		41
100173631	MIDDELBURG	NLD		10/29/2024		(34)							(34)		34		34
100078892	LAS VEGAS	NV		02/24/2022		940							940	940			
100070251	ROTTERDAM	NLD		08/31/2021		(31)							(31)		31		31
100157570	ROTTERDAM	NLD		06/28/2024		(46)							(46)		46		46
100149865	GARRISON	MN		04/29/2024		376							376	376			
100082804	GORREDIJK	NLD		04/27/2022		(43)							(43)		43		43
100025801	GAITHERSBURG	MD		09/20/2018		911							911	911			
100120259	PEMBROKE PINES	FL		08/18/2023		379							379	379			
100173887	SPRING HILL	FL		10/31/2024		408							408	408			
100082000	BERGEN OP ZOOM	NLD		03/30/2022		(17)							(17)		17		17
100161656	MEPPEL	NLD		07/29/2024		(52)							(52)		52		52
100145211	UNITED KINGDOM	GBR		03/12/2024		(23)							(23)		23		23
100137277	NETHERLANDS	NLD		11/28/2023		(70)							(70)		70		70
100085038	ROTTERDAM	NLD		07/27/2022		(34)							(34)		34		34
100081676	HAINES CITY	FL		03/21/2022		674							674	674			
100100901	WEST PALM BCH	FL		04/28/2023		476							476	476			
100175920	VILLA PARK	IL		11/14/2024		572							572	572			
100081296	O FALLON	MO		03/18/2022		1,203							1,203	1,203			
100182232	MADISON	AL		12/12/2024		607							607	607			
100175860	PITTSBURGH	PA		11/12/2024		467							467	467			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116688	RICHMOND	TX		07/20/2023		924							924	924			
100118093	KNOXVILLE	TN		07/20/2023		402							402	402			
100167667	MOORESVILLE	NC		09/19/2024		486							486	486			
100169563	AVE MARIA	FL		09/30/2024		721							721	721			
100116600	DINUBA	CA		07/20/2023		478							478	478			
100152976	COLUMBIA	PA		06/27/2024		359							359	359			
100111358	SAN JOSE	CA		06/29/2023		816							816	816			
100063006	ORLANDO	FL		07/01/2021		1,024							1,024	1,024			
100068052	ELOY	AZ		09/23/2021		2,996							2,996	2,996			
100043394	VIRGINIA BEACH	VA		08/13/2020		733							733	733			
100076072	LAS VEGAS	NV		01/07/2022		851							851	851			
100068111	CATONSVILLE	MD		08/25/2021		1,032							1,032	1,032			
100120676	DEERFIELD BEACH	FL		08/24/2023		1,362							1,362	1,362			
100184404	SUGARLOAF	CA		12/17/2024		386							386	386			
100165272	ATLANTA	GA		08/29/2024		470							470	470			
100055896	NEWARK	NJ		03/26/2021		1,036							1,036	1,036			
100181603	SICKLERVILLE	NJ		12/09/2024		368							368	368			
100078862	FAIRBANKS	AK		02/24/2022		943							943	943			
100014131	WESLEY CHAPEL	FL		05/25/2017		1,506							1,506	1,506			
100158978	CALIFORNIA CITY	CA		08/15/2024		389							389	389			
100170037	PONTIAC	MI		11/08/2024		5,547							5,547	5,547			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		2,508							2,508	2,508			
100079542	COMPTON	CA		04/08/2022		5,103							5,103	5,103			
100053350	BROCKTON	MA		03/23/2021		1,219							1,219	1,219			
100143634	TRENTON	NJ		02/21/2024		402							402	402			
100129784	KATY	TX		09/27/2023		433							433	433			
100025313	UPPER MARLBORO	MD		09/20/2018		974							974	974			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		473							473	473			
100174717	PLAINVILLE	CT		10/31/2024		394							394	394			
100180475	SPRING HILL	FL		11/26/2024		168							168	168			
100154828	WAKE FOREST	NC		07/19/2024		403							403	403			
100174448	WEEKI WACHEE	FL		10/31/2024		1,201							1,201	1,201			
100143541	CORPUS CHRISTI	TX		02/21/2024		362							362	484		122	122
100103330	COLORADO SPRINGS	CO		04/28/2023		11,622							11,622	11,622			
100064399	DES PLAINES	IL		07/01/2021		1,503							1,503	1,503			
100154747	STAMFORD	CT		07/19/2024		314							314	314			
100011403	ALBUQUERQUE	NM		12/23/2016		1,756							1,756	1,756			
100117518	MIAMI	FL		07/20/2023		696							696	696			
100114454	MT LAUREL	NJ		06/29/2023		1,426							1,426	1,426			
100081625	CORAL SPRINGS	FL		03/24/2022		604							604	604			
100013278	MIRAMAR	FL		05/25/2017		765							765	765			
100057657	RALEIGH	NC		06/30/2021		1,025							1,025	1,025			
100131674	INDIANAPOLIS	IN		10/06/2023		410							410	410			
100063661	SICKLERVILLE	NJ		07/01/2021		1,138							1,138	1,138			
100013838	COLTON	CA		05/25/2017		805							805	805			
100031638	STOCKTON	CA		03/29/2019		864							864	864			
100029124	MIRAMAR	FL		10/26/2018		1,217							1,217	1,217			
100137353	WESTBURY	NY		12/01/2023		361							361	361			
100013127	MORENO VALLEY	CA		05/25/2017		1,345							1,345	1,345			
100165962	SHELBYVILLE	TN		09/06/2024		485							485	485			
100186392	TALLAHASSEE	FL		12/30/2024		523							523	523			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090677	DETROIT	MI		12/29/2022		386							386	386			
100169592	ORLANDO	FL		09/30/2024		2,328							2,328	2,328			
100013858	SAINT ROSE	LA		05/25/2017		834							834	834			
100169570	RICHMOND	TX		09/30/2024		898							898	898			
100012133	LYNN	MA		03/08/2017		892							892	892			
100057683	HOLLYWOOD	FL		06/30/2021		3,141							3,141	3,141			
100147459	PENSACOLA	FL		04/03/2024		329							329	329			
100088142	MILTON	FL		10/25/2022		298							298	298			
100064229	ORLANDO	FL		07/01/2021		510							510	510			
100047910	RANDOLPH	MA		11/20/2020		903							903	903			
100141191	BUFFALO	NY		01/30/2024		212							212	212			
100143439	SPRING	TX		02/16/2024		404							404	404			
100116701	CLERMONT	FL		07/20/2023		1,062							1,062	1,062			
100083063	CONCORD	CA		05/26/2022		2,130							2,130	2,130			
100026532	HOLLYWOOD	FL		09/26/2018		661							661	661			
100103354	DEN HAAG	NLD		04/28/2023		3,101							3,101	3,382	282		282
100053440	PLACERVILLE	CA		03/23/2021		954							954	954			
100026501	SACRAMENTO	CA		09/26/2018		1,004							1,004	1,004			
100180606	HOUSTON	TX		11/26/2024		402							402	402			
100134268	PETERSBURG	VA		10/27/2023		230							230	230			
100054926	FRANKLINVILLE	NJ		03/23/2021		988							988	988			
100179632	MINNEAPOLIS	MN		11/21/2024		413							413	413			
100012371	JOLIET	IL		04/28/2017		1,134							1,134	1,134			
100079818	CYPRESS	TX		04/25/2022		852							852	852			
100130149	BAYTOWN	TX		11/15/2023		392							392	392			
100142686	CARTHAGE	NC		02/08/2024		671							671	671			
100079772	DAVENPORT	FL		04/08/2022		638							638	638			
100149793	CLEVELAND	OH		04/26/2024		408							408	408			
100063462	COOKEVILLE	TN		07/01/2021		348							348	348			
100055628	LOS ANGELES	CA		03/23/2021		5,477							5,477	5,477			
100140697	FOX LAKE	IL		02/08/2024		350							350	350			
100049417	RANDALLSTOWN	MD		11/20/2020		2,153							2,153	2,153			
100026246	DESOTO	TX		09/20/2018		666							666	666			
100118706	DUNCAN	SC		07/25/2023		372							372	372			
100150882	VANCE	AL		05/08/2024		594							594	594			
100176002	ALBUQUERQUE	NM		11/14/2024		454							454	454			
100159472	WILMINGTON	NC		07/15/2024		454							454	454			
100174853	BEECHER	IL		10/31/2024		310							310	310			
100133306	KISSIMMEE	FL		11/29/2023		333							333	333			
100031399	FONTANA	CA		03/29/2019		945							945	945			
100086514	PALMDALE	CA		09/30/2022		492							492	492			
100055116	TOLLESON	AZ		03/23/2021		599							599	599			
100117346	HAIKU	HI		07/20/2023		1,099							1,099	1,099			
100013184	GURNEE	IL		05/25/2017		906							906	906			
100140700	ARLINGTON	TX		02/08/2024		366							366	366			
100152280	LOCKHART	TX		05/17/2024		602							602	602			
100152973	COLUMBIA	PA		06/27/2024		358							358	358			
100169940	BARNEGAT	NJ		11/08/2024		474							474	474			
100165945	LIVINGSTON	TX		09/06/2024		459							459	459			
100079109	LAKEWOOD	OH		02/24/2022		939							939	939			
100137860	CITRUS SPRINGS	FL		12/08/2023		873							873	873			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152312	OCALA	FL		05/17/2024		965							965	965			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		689							689	689			
100047638	CAPE CORAL	FL		11/20/2020		649							649	649			
100137820	ATHENS	GA		12/08/2023		419							419	419			
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		8,293							8,293	8,293			
100070411	N LAS VEGAS	NV		09/23/2021		940							940	940			
100170457	MESA	AZ		10/09/2024		440							440	440			
100053746	O FALLON	MO		03/23/2021		601							601	601			
100134470	REEDLEY	CA		10/30/2023		347							347	347			
100026093	COLTON	CA		09/20/2018		751							751	751			
100103179	ALBANY	NY		04/21/2023		408							408	408			
100029158	RIVERSIDE	CA		10/26/2018		621							621	621			
100115240	GARLAND	TX		07/17/2023		1,447							1,447	1,447			
100165958	PUEBLO	CO		09/06/2024		425							425	425			
100043466	AURORA	CO		08/13/2020		585							585	585			
100185973	BROOKLYN	MD		12/26/2024		316							316	316			
100081024	BEAVERSTON	OR		03/18/2022		1,046							1,046	1,046			
100153906	WATERLOO	SC		06/05/2024		249							249	249			
100155421	TRABUCO CANYON	CA		06/18/2024		912							912	912			
100181534	FREDERICK	MD		12/06/2024		8,971							8,971	8,971			
100000516	LOS ANGELES	CA		09/27/2016		2,502							2,502	2,502			
100129757	SPOKANE VALLEY	WA		09/27/2023		424							424	424			
100102076	LAUREL	MD		04/14/2023		1,229							1,229	1,229			
100155485	COATESVILLE	PA		06/18/2024		743							743	743			
100046686	HENRICO	VA		11/25/2020		800							800	800			
100067839	BALTIMORE	MD		09/23/2021		899							899	899			
100141741	LAS VEGAS	NV		01/30/2024		404							404	404			
100141817	KOOG AAN DE ZAAN	NLD		01/29/2024		(69)							(69)		69		69
100118905	TAYLORS	SC		08/30/2023		352							352	352			
100086271	HELMOND	NLD		08/29/2022		(43)							(43)		43		43
100086272	HELMOND	NLD		08/29/2022		(43)							(43)		43		43
100083388	HEERLEN	NLD		05/27/2022		(49)							(49)		49		49
100142137	SUGAR LAND	TX		02/29/2024		12,577							12,577	12,577			
100081966	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		629						(669)	(40)		40		40
100089710	GRONINGEN	NLD		11/29/2022		(42)							(42)		42		42
100053352	ORO VALLEY	AZ		03/23/2021		6,746							6,746	6,746			
100085079	WEERT	NLD		07/27/2022		(32)							(32)		32		32
100025329	ORLANDO	FL		09/20/2018		686							686	686			
100139190	SCHENECTADY	NY		12/28/2023		354							354	354			
100012837	ROYAL OAK	MI		05/25/2017		851							851	851			
100103358	GRONINGEN	NLD		04/28/2023		17,699							17,699	18,896	1,196		1,196
100101722	DOETINCHEM	NLD		03/30/2023		518							518	629	111		111
100055272	NESKOWIN	OR		03/23/2021		901							901	901			
100134697	LAWRENCEVILLE	GA		10/30/2023		441							441	441			
100153921	RAYMORE	MO		06/05/2024		354							354	354			
100128029	ANTIOCH	TN		09/08/2023		772							772	772			
100100796	RALEIGH	NC		04/28/2023		868							868	868			
100062002	OLD HICKORY	TN		07/01/2021		838							838	838			
100061386	HUMBLE	TX		06/01/2021		352							352	352			
100076151	FORT LAUDERDALE	FL		01/07/2022		1,192							1,192	1,192			
100169577	DANA POINT	CA		09/30/2024		7,334							7,334	7,334			

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100115412	PALM COAST	FL		07/17/2023		632							632	632			
100154887	VICTORIA	TX		07/19/2024		422							422	422			
100117742	YORKVILLE	IL		07/20/2023		542							542	542			
100141973	ALBANY	NY		02/29/2024		343							343	343			
100143334	LARGO	FL		02/16/2024		478							478	478			
100176629	PALM COAST	FL		11/15/2024		289							289	289			
100134973	FORT WALTON BEACH	FL		10/30/2023		397							397	397			
100012358	NORFOLK	VA		04/28/2017		516							516	516			
100103069	SAINT PETERSBURG	FL		06/22/2023		399							399	399			
100047314	BALDWIN	NY		11/20/2020		760							760	760			
100111449	SPARKS	NV		06/29/2023		555							555	555			
100135025	HAHIRA	GA		10/30/2023		384							384	384			
100116682	LAS VEGAS	NV		07/20/2023		3,558							3,558	3,558			
100061060	PORT HUENEME	CA		06/01/2021		1,420							1,420	1,420			
100115130	LOCKLAND	OH		07/17/2023		418							418	418			
100159574	SEBRING	FL		07/15/2024		350							350	350			
100070902	WINTER HAVEN	FL		10/01/2021		1,209							1,209	1,209			
100132530	SAINT LOUIS	MO		11/03/2023		347							347	347			
100026899	SANTA MARIA	CA		09/26/2018		1,745							1,745	1,745			
100017195	NEWTOWN	CT		04/26/2018		3,131							3,131	3,131			
100067135	MENIFEE	CA		08/02/2021		1,065							1,065	1,065			
100139486	LAS VEGAS	NV		12/28/2023		331							331	331			
100091471	ZEPHYRHILLS	FL		01/20/2023		471							471	471			
100025426	MEDFORD	OR		09/20/2018		426							426	426			
100126757	HESPERIA	CA		08/30/2023		798							798	798			
100075944	YUKON	OK		01/07/2022		1,018							1,018	1,018			
100108097	RIVERDALE	GA		05/24/2023		455							455	455			
100153429	WOODRIDGE	NY		05/30/2024		385							385	385			
100137630	CASA GRANDE	AZ		12/08/2023		2,484							2,484	2,484			
100140441	BAYTOWN	TX		01/18/2024		7,216							7,216	7,216			
100130303	LAS VEGAS	NV		09/28/2023		427							427	427			
100128260	SPOKANE	WA		09/14/2023		424							424	424			
100116170	MORENO VALLEY	CA		07/20/2023		1,056							1,056	1,056			
100169872	BRASELTON	GA		09/30/2024		633							633	633			
100143513	TRENTON	NJ		02/21/2024		410							410	410			
100143613	SCRANTON	PA		02/21/2024		262							262	262			
100120598	BAKERSFIELD	CA		08/18/2023		359							359	359			
100164565	GLEN BURNIE	MD		08/21/2024		407							407	407			
100119033	SAINT LOUIS	MO		07/27/2023		363							363	363			
100076457	MELBOURNE	FL		12/21/2021		652							652	652			
100120342	ELOY	AZ		08/18/2023		459							459	459			
100048498	MIAMI	FL		11/20/2020		501							501	501			
100075966	SCHERERVILLE	IN		01/07/2022		848							848	848			
100112664	HIGHLANDS	NJ		06/29/2023		2,412							2,412	2,412			
100176717	SOUTH EUCLID	OH		11/15/2024		659							659	659			
100136829	PHILADELPHIA	PA		11/27/2023		274							274	274			
100100142	SAVANNAH	GA		03/28/2023		405							405	405			
100152471	HOUSTON	TX		05/16/2024		350							350	350			
100157928	PARMA	OH		07/09/2024		2,254							2,254	2,254			
100175752	PROSPER	TX		11/12/2024		881							881	881			
100100900	DELRAN	NJ		04/28/2023		1,427							1,427	1,427			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175848	LAS VEGAS	NV		11/12/2024		425							425	425			
100067271	ORLANDO	FL		08/02/2021		1,016							1,016	1,016			
100109645	TOMBALL	TX		06/14/2023		604							604	604			
100077379	WILMINGTON	DE		01/03/2022		806							806	806			
100153324	CONWAY	SC		05/30/2024		777							777	777			
100175941	GRAHAM	NC		11/14/2024		496							496	496			
100111388	DELRAY BEACH	FL		06/29/2023		910							910	910			
100088259	WATERBURY	CT		10/17/2022		431							431	431			
100152983	CHICAGO	IL		06/27/2024		326							326	326			
100011539	BALTIMORE	MD		03/08/2017		1,395							1,395	1,395			
100031306	PALMDALE	CA		03/29/2019		915							915	915			
100099825	PEMBERTON	NJ		02/28/2023		455							455	455			
100184988	SAN LUIS OBISPO	CA		12/19/2024		459							459	459			
100151990	CHICAGO	IL		06/14/2024		426							426	426			
100064827	AUBURN	CA		07/14/2021		866							866	866			
100145583	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,347)	(74)	(1,341)	(1,415)
100053859	DENTON	MD		03/23/2021		313							313	313			
100134835	GARDEN GROVE	CA		10/30/2023		454							454	454			
100135927	DOWAGIAC	MI		11/13/2023		372							372	372			
100167953	MANCHESTER	CT		09/20/2024		325							325	325			
100164229	CARROLLTON	TX		08/21/2024		410							410	410			
100066176	ALTUS	OK		08/02/2021		771							771	771			
100120825	MABELVALE	AR		08/25/2023		767							767	767			
100100762	WINDSOR MILL	MD		04/28/2023		656							656	656			
100055695	BLUEFIELD	VA		03/23/2021		6,202							6,202	6,202			
100102856	TAMPA	FL		06/22/2023		631							631	631			
100086925	HANOVER PARK	IL		10/24/2022		656							656	656			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		317							317	317			
100038442	MEATH	IRL		09/27/2019		2,681							2,681	3,003	257	65	322
100045456	WEST HARTFORD	CT		11/25/2020		4,578							4,578	4,578			
100068264	BAKERSFIELD	CA		08/25/2021		1,907							1,907	1,907			
100025623	HIGHLAND	CA		09/20/2018		613							613	613			
100167080	AUSTIN	TX		09/13/2024		346							346	346			
100099669	SAN MARCOS	TX		04/06/2023		339							339	339			
100132527	SAINT LOUIS	MO		11/03/2023		347							347	347			
100117231	FORT WORTH	TX		07/20/2023		1,267							1,267	1,267			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		1,683							1,683	1,683			
100075914	ST PETERSBURG	FL		01/07/2022		978							978	978			
100064997	AUBURN	AL		07/14/2021		1,191							1,191	1,191			
100116329	LONGVIEW	WA		07/20/2023		1,183							1,183	1,183			
100081459	AUSTIN	TX		03/18/2022		2,041							2,041	2,041			
100025429	LOS ANGELES	CA		09/20/2018		676							676	676			
100112045	BROOKLYN	NY		06/29/2023		1,156							1,156	1,156			
100161314	SPRINGFIELD	OR		07/25/2024		472							472	472			
100064078	FORT WASHINGTON	MD		07/01/2021		1,575							1,575	1,575			
100078831	BALTIMORE	MD		02/24/2022		1,071							1,071	1,071			
100139732	UNITED KINGDOM	GBR		12/18/2023		400							400	447	47		47
100185850	NORTH PROVIDENCE	RI		12/26/2024		386							386	386			
100165687	SKOKIE	IL		08/29/2024		379							379	379			
100179710	JARRELL	TX		11/21/2024		714							714	714			
100153799	RIVIERA BEACH	FL		07/10/2024		270							270	270			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011314	KENT	WA		12/23/2016		1,183							1,183	1,183			
100108066	MEMPHIS	TN		05/24/2023		282							282	282			
100149184	HENDERSON	NV		04/22/2024		312							312	312			
100116535	PHILADELPHIA	PA		07/20/2023		864							864	864			
100158237	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100154531	SAN ANTONIO	TX		06/14/2024		184							184	184			
100180519	GRAND RAPIDS	MI		11/26/2024		693							693	693			
100049279	TRENTON	NJ		11/20/2020		2,929							2,929	2,929			
100163406	NEW ORLEANS	LA		09/27/2024		380							380	380			
100099772	CLEVELAND	OH		02/28/2023		584							584	584			
100144464	SHERMAN	TX		04/26/2024		277							277	277			
100186700	DANIA BEACH	FL		12/31/2024		521							521	521			
100071529	WARWICK	RI		10/14/2021		832							832	832			
100138126	STURTEVANT	WI		12/14/2023		349							349	349			
100156019	HOLLYWOD	FL		06/18/2024		448							448	448			
100049490	SAN BERNARDINO	CA		11/20/2020		654							654	654			
100152904	ALIQUIPPA	PA		05/22/2024		386							386	386			
100143109	VISALIA	CA		02/16/2024		712							712	712			
100143569	CLEVELAND HEIGHTS	OH		02/21/2024		379							379	379			
100184881	ORLANDO	FL		12/17/2024		2,258							2,258	2,258			
100020199	LEHI	UT		07/17/2018		1,367							1,367	1,367			
100116132	HOUSTON	TX		07/20/2023		886							886	886			
100146441	RIVERSIDE	CA		03/19/2024		931							931	931			
100173457	TAHLEQUAH	OK		10/29/2024		214							214	214			
100069091	AMHERST	VA		09/01/2021		1,417							1,417	1,417			
100062095	ALTAMONT	NY		07/01/2021		1,487							1,487	1,487			
100025448	NORTH MIAMI	FL		09/20/2018		829							829	829			
100130396	BRUNSWICK	GA		09/28/2023		383							383	383			
100024936	KISSIMMEE	FL		09/20/2018		636							636	636			
5000052760001A	ZOETERMEER	NLD		11/27/2024		(17)							(17)		17		17
100030358	WASHINGTON	DC		12/20/2018		1,285							1,285	1,285			
100023810	CARROLLTON	TX		09/04/2018		1,252							1,252	1,252			
100090915	CRESTVIEW	FL		01/31/2023		522							522	522			
100174153	LAKEWOOD	OH		10/31/2024		332							332	332			
100139090	DUNDALK	MD		12/28/2023		343							343	343			
100142048	GREENVILLE	NC		02/29/2024		383							383	383			
100116956	DORAL	FL		07/20/2023		996							996	996			
100170187	DUNCAN	OK		10/08/2024		404							404	404			
100158787	DES MOINES	IA		07/10/2024		746							746	746			
100141950	GREENVILLE	NC		02/29/2024		383							383	383			
100175799	SOUTH TOMS RIVER	NJ		11/12/2024		577							577	577			
100026052	PITTSBURG	CA		09/20/2018		617							617	617			
100031305	SUNRISE	FL		03/29/2019		455							455	455			
100186644	WAKE FOREST	NC		12/30/2024		1,208							1,208	1,208			
100157673	WORCESTER	MA		06/28/2024		389							389	389			
100175532	AUGUSTA	GA		12/23/2024		142							142	142			
100147998	SPARTANBURG	SC		04/10/2024		458							458	458			
100141007	RICHMOND	TX		02/20/2024		1,722							1,722	1,722			
100181556	BELEN	NM		12/09/2024		402							402	402			
100116404	BRYAN	TX		07/20/2023		998							998	998			
100158928	CHADBOURN	NC		07/12/2024		276							276	276			

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100057760	FRESNO	CA		06/30/2021		3,001							3,001	3,001			
100167790	SPRING	TX		09/19/2024		427							427	427			
100165965	MIDDLE RIVER	MD		09/06/2024		389							389	389			
100158495	MIAMI	FL		07/10/2024		423							423	423			
100140821	NORTH TONAWANDA	NY		03/06/2024		229							229	229			
100100752	FRIENDSWOOD	TX		04/28/2023		837							837	837			
100076367	FORT LAUDERDALE	FL		12/23/2021		1,504							1,504	1,504			
100114130	WINDSOR LOCKS	CT		06/29/2023		361							361	361			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		794							794	794			
100167046	CARNEGIE	PA		09/13/2024		332							332	332			
100149666	TUCSON	AZ		04/26/2024		403							403	403			
100111123	LOXAHATCHEE	FL		06/29/2023		1,224							1,224	1,224			
100150830	VIRGINIA BEACH	VA		05/08/2024		453							453	453			
100175997	RICHLAND	WA		11/14/2024		22,634							22,634	22,634			
100139152	EAST POINT	GA		12/28/2023		326							326	326			
100068237	KINGWOOD	TX		08/25/2021		935							935	935			
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,011							1,011	1,101	90		90
100141575	PORTERVILLE	CA		01/30/2024		326							326	326			
100149609	PARRISH	FL		04/26/2024		512							512	512			
100013882	O FALLON	MO		05/25/2017		857							857	857			
100170393	CLARKSVILLE	TN		10/09/2024		441							441	441			
100062671	NASHVILLE	IN		07/01/2021		1,788							1,788	1,788			
100067547	OKLAHOMA CITY	OK		09/23/2021		869							869	869			
100165139	UNITED KINGDOM	GBR		08/27/2024		14							14		(14)		(14)
100113350	CORAM	NY		06/29/2023		879							879	879			
100151322	SAN ANTONIO	TX		05/10/2024		1,020							1,020	1,020			
100014475	OPELIKA	AL		09/27/2017		2,289							2,289	2,289			
100081528	HONOLULU	HI		03/18/2022		1,154							1,154	1,154			
100128511	LAS VEGAS	NV		09/15/2023		457							457	457			
100068160	SCOTTSDALE	AZ		08/25/2021		1,048							1,048	1,048			
100064114	SOUTH HOLLAND	IL		07/01/2021		1,024							1,024	1,024			
100169264	KANSAS CITY	MO		09/27/2024		387							387	387			
100084820	DAYTONA BEACH	FL		08/02/2022		430							430	430			
100141759	TOLEDO	OH		01/30/2024		814							814	814			
100081447	RICHMOND	TX		03/18/2022		3,979							3,979	3,979			
100116295	TUCSON	AZ		07/20/2023		1,389							1,389	1,389			
100012323	LANGLOIS	OR		04/28/2017		1,638							1,638	1,638			
100118777	MIAMI	FL		07/25/2023		586							586	586			
100090376	GALVESTON	TX		12/28/2022		367							367	367			
100087922	DAHLONEGA	GA		10/25/2022		1,636							1,636	1,636			
100167935	JOURDANTON	TX		09/20/2024		205							205	205			
100029179	NORTH SAINT PAUL	MN		10/26/2018		830							830	830			
100180518	MANDEVILLE	LA		11/26/2024		420							420	420			
100028982	OAKLAND	CA		10/26/2018		447							447	447			
100032004	SAN DIEGO	CA		03/29/2019		944							944	944			
100054896	COTTAGE GROVE	OR		03/23/2021		874							874	874			
100181255	STATESVILLE	NC		12/06/2024		300							300	300			
100067576	ORLANDO	FL		09/23/2021		1,057							1,057	1,057			
100013676	HOOKSETT	NH		05/25/2017		672							672	672			
100064994	COLUMBIA	MD		07/14/2021		944							944	944			
100071546	WOODBURY	MN		10/14/2021		955							955	955			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071570	CHARLOTTESVILLE	VA		10/14/2021		883							883	883			
100163266	MORRILTON	AR		08/13/2024		172							172	172			
100055712	TOLLAND	CT		03/23/2021		594							594	594			
100180837	ARNHEM	NLD		11/27/2024		(40)							(40)		40		40
100081899	VALKENBURG AAN DE GEUL	NLD		03/30/2022		(33)							(33)		33		33
100083325	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(27)							(27)		27		27
100130099	NETHERLANDS	NLD		09/26/2023		(52)							(52)		52		52
100090563	DEN HAAG	NLD		12/28/2022		(55)							(55)		55		55
100089730	DEN HAAG	NLD		11/29/2022		(67)							(67)		67		67
100165201	MEEDEN	NLD		08/28/2024		(47)							(47)		47		47
100061888	WILLINGBORO	NJ		07/01/2021		952							952	952			
100121061	NETHERLANDS	NLD		08/28/2023		(79)							(79)		79		79
100047655	SALINAS	CA		11/20/2020		3,253							3,253	3,253			
100049349	RIVERSIDE	CA		11/20/2020		814							814	814			
100145040	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100060210	SAINT LOUIS	MO		06/25/2021		977							977	977			
100012649	MIAMI	FL		05/25/2017		612							612	612			
100129794	BAKERSFIELD	CA		09/27/2023		330							330	330			
100170436	COLUMBUS	OH		10/09/2024		510							510	510			
100111236	PATERSON	NJ		06/29/2023		767							767	767			
100108238	HOUMA	LA		05/24/2023		437							437	437			
100158331	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100120324	DELAND	FL		08/18/2023		450							450	450			
100083609	GREEN VALLEY	AZ		07/25/2022		3,559							3,559	3,559			
100087659	WEERT	NLD		09/27/2022		(51)							(51)		51		51
100149836	OMAHA	NE		04/29/2024		407							407	407			
100161852	ATLANTIC CITY	NJ		07/31/2024		416							416	416			
100081078	LEHIGH ACRES	FL		03/18/2022		1,948							1,948	1,948			
100100128	CONROE	TX		03/28/2023		426							426	426			
100029777	PLANT CITY	FL		10/26/2018		773							773	773			
100055370	EAST HARTFORD	CT		03/23/2021		504							504	504			
100084762	TUCSON	AZ		08/02/2022		389							389	389			
100065212	PHILADELPHIA	PA		07/14/2021		1,003							1,003	1,003			
100071795	COLUMBIA	PA		10/14/2021		541							541	541			
100149367	PRINCETON	TX		04/24/2024		659							659	659			
100149368	PRINCETON	TX		04/24/2024		659							659	659			
100111716	JACKSON	WI		06/29/2023		338							338	338			
100054820	CLITHERALL	MN		03/23/2021		573							573	573			
100171151	DES PLAINES	IL		11/22/2024		802							802	802			
100042997	DIAMOND BAR	CA		05/28/2020		1,473							1,473	1,473			
100044794	FAIRFIELD	OH		11/19/2020		271							271	271			
100025674	PATCHOGUE	NY		09/20/2018		2,504							2,504	2,504			
100102195	PUEBLO	CO		04/14/2023		543							543	543			
100169888	TRENTON	NJ		11/08/2024		412							412	412			
100169203	PITTSTON	PA		09/27/2024		432							432	432			
100136071	ORLANDO	FL		11/16/2023		436							436	436			
100108324	FRESNO	CA		05/24/2023		357							357	357			
100070697	COCOA	FL		10/01/2021		1,179							1,179	1,179			
100075233	ALLEN	TX		12/01/2021		1,126							1,126	1,126			
100152869	COLUMBIA	SC		05/22/2024		396							396	396			
100031989	LA PUENTE	CA		03/29/2019		343							343	343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013646	COACHELLA	CA		05/25/2017		1,196							1,196	1,196			
100081089	CLOVIS	CA		03/18/2022		1,094							1,094	1,094			
100176022	INDEPENDENCE	MO		12/20/2024		381							381	381			
100128087	SEVIERVILLE	TN		09/08/2023		372							372	372			
100084697	BEAVERTON	OR		08/02/2022		575							575	575			
100014224	LA PUENTE AREA	CA		09/22/2017		1,495							1,495	1,495			
100029950	GARDENA	CA		12/20/2018		2,756							2,756	2,756			
100134977	HUMBLE	TX		10/30/2023		334							334	334			
100174749	GREAT FALLS	MT		10/31/2024		341							341	341			
100174767	WEST POINT	CA		10/31/2024		641							641	641			
100028476	LORTON	VA		10/26/2018		806							806	806			
100186790	HIALEAH	FL		12/31/2024		437							437	437			
100169208	IRVING	TX		09/27/2024		466							466	466			
100000546	BLUE BELL	PA		09/27/2016		6,361							6,361	6,361			
100112992	CHICAGO	IL		06/29/2023		571							571	571			
100013294	CHICAGO	IL		05/25/2017		678							678	678			
100070914	HENDERSON	NV		10/01/2021		1,259							1,259	1,259			
100136499	MYRTLE BEACH	SC		11/20/2023		17,823							17,823	17,918		94	94
100139199	HOUSTON	TX		12/28/2023		384							384	384			
100158547	LAKELAND	FL		07/10/2024		351							351	351			
100111346	CATONSVILLE	MD		06/29/2023		1,048							1,048	1,048			
100159387	OCALA	FL		07/15/2024		683							683	683			
100116846	ST GEORGE	UT		07/20/2023		1,676							1,676	1,676			
100044737	WHITTIER	CA		11/19/2020		1,435							1,435	1,435			
100132486	DETROIT	MI		11/03/2023		400							400	400			
100086338	BERGEN OP ZOOM	NLD		08/29/2022		(31)							(31)			31	31
100064864	CAPE CORAL	FL		07/14/2021		918							918	918			
100159628	UTICA	NY		07/15/2024		424							424	424			
100055762	VANCOUVER	WA		03/23/2021		871							871	871			
100116346	LEANDER	TX		07/20/2023		1,086							1,086	1,086			
100071640	ALPHARETTA	GA		10/14/2021		2,177							2,177	2,177			
100131850	SILVER SPRING	MD		10/06/2023		361							361	361			
100068329	CROSSROADS	TX		08/25/2021		5,588							5,588	5,588			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		993							993	993			
100149697	MANCHESTER	NH		04/26/2024		508							508	508			
100136196	MOUNT JACKSON	VA		11/20/2023		2,283							2,283	2,283			
100080942	ELLWOOD CITY	PA		04/01/2022		625							625	625			
100113635	TRUMBULL	CT		06/29/2023		1,094							1,094	1,094			
100139249	LAVEEN	AZ		12/28/2023		4,544							4,544	4,544			
100102144	STAMFORD	CT		04/14/2023		385							385	385			
100100137	FORT LAUDERDALE	FL		03/28/2023		403							403	403			
100161323	PHOENIX	AZ		07/25/2024		474							474	474			
100069194	SULPHUR SPRINGS	TX		09/01/2021		1,065							1,065	1,065			
100103214	CHICAGO	IL		04/21/2023		452							452	452			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		443							443	443			
100153571	UNITED KINGDOM	GBR		05/29/2024		(1)							(1)			1	1
100129914	CHICAGO	IL		09/27/2023		385							385	385			
100112074	DICKINSON	TX		06/29/2023		411							411	411			
100053375	BALTIMORE	MD		03/23/2021		399							399	399			
100172917	BEAUMONT	TX		10/25/2024		377							377	377			
100142499	RICHMOND	TX		03/08/2024		273							273	273			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154682	TAMPA	FL		07/19/2024		337							337	337			
100169210	GENOA CITY	WI		09/27/2024		429							429	429			
100117812	WASHINGTON	NC		07/20/2023		506							506	506			
100134749	FRESNO	CA		10/30/2023		380							380	380			
100102069	HIGH POINT	NC		04/14/2023		443							443	443			
100030838	STORMVILLE	NY		04/09/2019		669							669	669			
100108317	BALTIMORE	MD		05/24/2023		418							418	418			
100109942	MERIDEN	CT		06/22/2023		406							406	406			
100129935	FLORENCE	KY		09/27/2023		362							362	362			
100120610	VICTORVILLE	CA		08/18/2023		332							332	332			
100156703	PITTSBURGH	PA		06/26/2024		411							411	411			
100064958	DUNELLEN	NJ		07/14/2021		3,196							3,196	3,196			
100144637	INDIANAPOLIS	IN		03/13/2024		470							470	470			
100066877	LEXINGTON	SC		08/02/2021		740							740	740			
100082598	SEABROOK	TX		04/14/2022		1,775							1,775	1,775			
100112262	BOLINGBROOK	IL		06/29/2023		1,186							1,186	1,186			
100054578	YUBA CITY	CA		03/23/2021		560							560	560			
100113860	MIAMI	FL		06/29/2023		4,893							4,893	4,893			
100120338	NORTH CHARLESTON	SC		08/18/2023		316							316	316			
100141673	COLORADO SPRINGS	CO		01/30/2024		398							398	398			
100168949	ALKMAAR	NLD		09/26/2024		(60)							(60)		60		60
100175775	VINTON	VA		11/12/2024		278							278	278			
100064973	GERMANTOWN	MD		07/14/2021		915							915	915			
100066832	HARDYSTON	NJ		08/02/2021		1,034							1,034	1,034			
100014757	SAN ANTONIO	TX		10/30/2017		2,956							2,956	2,956			
100146587	HENRICO	VA		03/20/2024		3,526							3,526	3,526			
100043324	WESTFORD	MA		08/13/2020		776							776	776			
100079694	FRIENDSWOOD	TX		04/25/2022		497							497	497			
100115906	FORTH WORTH	TX		07/20/2023		1,837							1,837	1,837			
100140476	BALTIMORE	MD		01/17/2024		283							283	283			
100161955	KANSAS CITY	KS		07/31/2024		310							310	310			
100013429	NORTH PORT	FL		05/25/2017		663							663	663			
100081362	DENVER	CO		03/18/2022		1,011							1,011	1,011			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024		393							393	393			
100151755	FORT MYERS	FL		05/10/2024		477							477	477			
100158351	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100115287	NORTHFIELD	OH		07/17/2023		429							429	429			
100158349	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100091462	COLORADO SPRINGS	CO		01/20/2023		307							307	307			
100158350	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100158352	UNITED KINGDOM	GBR		07/09/2024		9							9		(9)		(9)
100062066	CANTON	MS		07/01/2021		1,217							1,217	1,217			
100108419	PHILADELPHIA	PA		05/25/2023		409							409	409			
100152593	KATY	TX		05/17/2024		1,175							1,175	1,175			
100078851	BALTIMORE	MD		02/24/2022		868							868	868			
100010876	STOCKTON	CA		12/23/2016		575							575	575			
100165061	MILLVILLE	NJ		08/28/2024		726							726	726			
100073375	LAKE CHARLES	LA		11/01/2021		1,050							1,050	1,050			
100081844	WEST ALLIS	WI		03/30/2022		675							675	675			
100081217	HUNTSVILLE	AL		03/18/2022		1,035							1,035	1,035			
100075921	LEWISVILLE	TX		01/07/2022		1,337							1,337	1,337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141139	WEST BERLIN	NJ		01/30/2024		391							391	391			
100102547	SARASOTA	FL		06/07/2023		605							605	605			
100147858	ODESSA	TX		04/08/2024		2,012							2,012	2,012			
100150802	WESTFIELD	MA		05/08/2024		409							409	409			
100029408	MIRAMAR	FL		10/26/2018		2,331							2,331	2,331			
100055597	RIVERDALE	MD		03/23/2021		953							953	953			
100165361	LITTLE ELM	TX		08/29/2024		5,101							5,101	5,101			
100126577	HOUSTON	TX		08/30/2023		1,189							1,189	1,189			
100086265	BRUNSWICK	GA		09/29/2022		494							494	494			
100126897	BELLMAWR	NJ		08/30/2023		657							657	657			
100028139	LINCROFT	NJ		10/26/2018		1,986							1,986	1,986			
100054895	CANAL WINCHESTER	OH		03/23/2021		819							819	819			
100090160	WAYNE	NJ		01/13/2023		2,162							2,162	2,162			
100152345	LURAY	VA		05/17/2024		2,183							2,183	2,183			
100157657	BOWDON	GA		06/28/2024		397							397	397			
100029264	MODESTO	CA		10/26/2018		823							823	823			
100175630	KYLE	TX		11/12/2024		521							521	521			
100025490	GLENDALE	AZ		09/20/2018		825							825	825			
100151436	KISSIMMEE	FL		05/10/2024		527							527	527			
100060913	GLENDALE	AZ		06/01/2021		1,380							1,380	1,380			
100063405	HOUSTON	TX		07/01/2021		803							803	803			
100142172	CALERA	AL		02/29/2024		395							395	395			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		996							996	996			
100126388	SALISBURY	NC		08/30/2023		379							379	379			
100013836	PALMDALE	CA		05/25/2017		635							635	635			
100144994	UNITED KINGDOM	GBR		03/12/2024		5,380							5,380	5,683	303		303
100182323	PORT SAINT LUCIE	FL		12/12/2024		717							717	717			
100063579	LAKE CHARLES	LA		07/01/2021		991							991	991			
100145359	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100012673	SKOKIE	IL		05/25/2017		771							771	771			
100068628	SPIJKENISSE	NLD		08/30/2021		(33)							(33)		33		33
100082002	CASTRICUM	NLD		03/30/2022		(35)							(35)		35		35
100086335	SCHIEDAM/VLAARDINGEN	NLD		08/29/2022		(73)							(73)		73		73
100075856	SPIJKENISSE	NLD		11/24/2021		(35)							(35)		35		35
100144831	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100069615	FLUSHING	MI		09/01/2021		1,029							1,029	1,029			
100077869	ZIERIKZEE	NLD		12/29/2021		(48)							(48)		48		48
100068174	TALLAHASSEE	FL		08/25/2021		606							606	606			
100080320	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(25)							(25)		25		25
100078547	ENSCHEDE	NLD		01/26/2022		(26)							(26)		26		26
100132519	HOLYOKE	MA		11/03/2023		424							424	424			
100155333	KINGMAN	AZ		07/19/2024		341							341	341			
100174816	ABERDEEN	MD		10/31/2024		2,096							2,096	2,096			
100151206	GAINESVILLE	FL		05/10/2024		499							499	499			
100156667	KILLEEN	TX		06/24/2024		2,359							2,359	2,359			
100173866	AURORA	IL		10/31/2024		399							399	399			
100119711	MONROE	GA		08/08/2023		438							438	438			
100137302	JACKSONVILLE	FL		12/01/2023		438							438	438			
100068201	ANSONIA	CT		08/25/2021		682							682	682			
100031371	MORENO VALLEY	CA		03/29/2019		1,713							1,713	1,713			
100010966	VICTORVILLE	CA		12/23/2016		1,088							1,088	1,088			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089987	WINTER GARDEN	FL		01/13/2023		537							537	537			
100120656	GOLD BEACH	OR		08/24/2023		469							469	469			
100127664	NICEVILLE	FL		09/08/2023		402							402	402			
100043114	BELLINGHAM	WA		05/28/2020		1,284							1,284	1,284			
100099769	HOMEWOOD	IL		02/28/2023		444							444	444			
100054119	BRANSON	MO		03/23/2021		3,256							3,256	3,256			
100179877	MADISON	AL		11/25/2024		25,314							25,314	25,375		61	61
100071571	YOUNGSVILLE	LA		10/14/2021		1,003							1,003	1,003			
100168787	MIAMI	FL		09/26/2024		446							446	446			
100025510	NORTH LAS VEGAS	NV		09/20/2018		909							909	909			
100049664	NORFOLK	VA		11/20/2020		1,085							1,085	1,085			
100174400	MAPLE VALLEY	WA		10/31/2024		1,366							1,366	1,366			
100086962	LAS VEGAS	NV		10/24/2022		848							848	848			
100176211	LOUISBURG	NC		12/20/2024		320							320	320			
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		343							343	343			
100101012	OCALA	FL		04/28/2023		1,054							1,054	1,054			
100103627	OCALA	FL		05/08/2023		509							509	509			
100133111	HOUSTON	TX		11/29/2023		1,515							1,515	1,515			
100134741	STUART	FL		10/30/2023		466							466	466			
100024839	CHANDLER	AZ		09/20/2018		3,514							3,514	3,514			
100100744	MUNDELEIN	IL		04/28/2023		705							705	705			
100141758	TOLEDO	OH		01/30/2024		670							670	670			
100049941	ANTIOCH	CA		11/20/2020		2,692							2,692	2,692			
100065433	EDEN PRAIRIE	MN		07/28/2021		2,335							2,335	2,335			
100120516	MAXWELL	TX		08/18/2023		485							485	485			
100175804	TROY	NY		11/12/2024		371							371	371			
100090952	BAKERSFIELD	CA		01/31/2023		382							382	382			
100152291	OKLAHOMA CITY	OK		05/17/2024		622							622	622			
100043426	LONG BEACH	CA		08/13/2020		1,683							1,683	1,683			
100145086	UNITED KINGDOM	GBR		03/12/2024		(303)							(303)		303		303
100102402	TALLAHASSEE	FL		06/07/2023		473							473	473			
100081238	PLANO	TX		03/18/2022		2,085							2,085	2,085			
100117947	KATY	TX		07/20/2023		4,828							4,828	4,828			
100185545	MIRAMAR	FL		12/20/2024		398							398	398			
100013685	SUITLAND	MD		05/25/2017		603							603	603			
100063576	BOWLING GREEN	KY		07/01/2021		1,088							1,088	1,088			
100076057	ROCK HILL	SC		01/07/2022		895							895	895			
100145838	MISSOURI CITY	TX		03/15/2024		331							331	331			
100108537	ZUTPHEN	NLD		05/25/2023		(62)							(62)		62		62
100109093	CAIRO	NY		06/05/2023		549							549	549			
100084726	GALVESTON	TX		08/02/2022		632							632	632			
100155675	SIMSBURY	CT		06/18/2024		534							534	534			
100025258	PALMDALE	CA		09/20/2018		1,050							1,050	1,050			
100168822	UNITED KINGDOM	GBR		09/26/2024		(7)							(7)		7		7
100153475	MEMPHIS	TN		05/30/2024		346							346	346			
100024959	PATERSON	NJ		09/20/2018		824							824	824			
100017066	WOONSOCKET	RI		04/26/2018		798							798	798			
100126553	DINGMANS FERRY	PA		08/30/2023		1,024							1,024	1,024			
100146058	MIAMI	FL		03/19/2024		598							598	598			
100055560	CALLAHAN	FL		03/23/2021		544							544	544			
100151474	RADCLIFF	KY		05/10/2024		415							415	415			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100132319	AUSTELL	GA		11/03/2023		1,131							1,131	1,131			
100084303	GRONINGEN	NLD		06/30/2022		(40)							(40)		40		40
100000510	LODI	CA		09/27/2016		1,059							1,059	1,059			
100139630	HALETHORPE	MD		12/28/2023		221							221	221			
100067752	TUCSON	AZ		09/23/2021		861							861	861			
100156957	UNITED KINGDOM	GBR		06/27/2024		(13)							(13)		13		13
100172848	SAN ANTONIO	TX		10/25/2024		213							213	213			
100145856	TAMPA	FL		03/15/2024		395							395	395			
100174950	SPRING	TX		10/31/2024		436							436	436			
100079857	PANAMA CITY BEACH	FL		04/08/2022		588							588	588			
100153647	SAINT PETERSBURG	FL		05/31/2024		271							271	271			
100073120	BELCAMP	MD		11/01/2021		337							337	337			
100115489	WEST CHICAGO	IL		07/17/2023		829							829	829			
100112025	SEATTLE	WA		06/29/2023		1,006							1,006	1,006			
100014090	EAGAN	MN		05/25/2017		1,499							1,499	1,499			
100080009	NORTHVILLE	MI		04/25/2022		811							811	811			
100054368	WEST NEW YORK	NJ		03/23/2021		1,088							1,088	1,088			
100148414	SPRING	TX		04/12/2024		659							659	659			
100145237	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100127040	MILFORD	CT		08/30/2023		1,161							1,161	1,161			
100054416	GLENDALE	AZ		03/23/2021		813							813	813			
100151952	ALIQUIPPA	PA		06/14/2024		291							291	291			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		828							828	828			
100156010	CHARLOTTE	NC		06/18/2024		1,010							1,010	1,010			
100029350	QUEEN CREEK	AZ		10/26/2018		905							905	905			
100130370	CHICAGO	IL		09/28/2023		579							579	579			
100135954	KATY	TX		11/15/2023		317							317	317			
100112285	WASHINGTON	DC		06/29/2023		1,764							1,764	1,764			
100078911	HOUSTON	TX		02/24/2022		2,017							2,017	2,017			
100184522	BONSALL	CA		12/17/2024		1,076							1,076	1,076			
100110666	GARNER	NC		06/30/2023		24,630							24,630	24,630			
100136149	CHULA VISTA	CA		12/18/2023		406							406	406			
100032126	SONOMA	CA		03/29/2019		948							948	948			
100029422	LAS VEGAS	NV		10/26/2018		602							602	602			
100163376	ABILENE	TX		09/27/2024		312							312	312			
100043622	MIAMI	FL		08/13/2020		783							783	783			
100047771	EVERETT	MA		11/20/2020		778							778	778			
100144131	SAN ANTONIO	TX		03/07/2024		971							971	971			
100029667	CHICAGO	IL		10/26/2018		877							877	877			
100120524	GREENVILLE	NC		08/18/2023		411							411	411			
100113015	RIVERVIEW	FL		06/29/2023		948							948	948			
100065024	CEDAR CITY	UT		07/14/2021		900							900	900			
100044083	PERRIS	CA		08/19/2020		1,179							1,179	1,179			
100139422	PAULSBORO	NJ		12/28/2023		745							745	745			
100168905	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100141974	SUGAR LAND	TX		02/29/2024		330							330	330			
100134872	PENDERGRASS	GA		10/30/2023		14,581							14,581	14,581			
100161775	TRENTON	NJ		07/31/2024		384							384	384			
100158156	CYPRESS	TX		07/09/2024		22,525							22,525	22,525			
100014007	BLOOMINGTON	CA		05/25/2017		866							866	866			
100178214	LONG BEACH	CA		11/19/2024		361							361	361			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100074421	LAS VEGAS	NV		12/02/2021		783							783	783			
100071776	MIAMI	FL		10/14/2021		1,056							1,056	1,056			
100118692	SAINT PAUL	MN		07/25/2023		468							468	468			
100116892	LOS ANGELES	CA		07/20/2023		737							737	737			
100117739	PHILADELPHIA	PA		07/20/2023		482							482	482			
100083386	ARNHEM	NLD		05/27/2022		(29)							(29)		29		29
100081982	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(15)							(15)		15		15
100084253	DEN HAAG	NLD		06/30/2022		(28)							(28)		28		28
100171784	WINSTON SALEM	NC		10/17/2024		397							397	397			
100088522	DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022		(28)							(28)		28		28
100139916	NETHERLANDS	NLD		12/28/2023		(47)							(47)		47		47
100108347	KANSAS CITY	MO		05/25/2023		454							454	454			
100135697	BRANSON	MO		11/09/2023		459							459	459			
100142808	GREENFIELD	MA		02/08/2024		854							854	854			
100079505	PARIS	TN		04/25/2022		1,142							1,142	1,142			
100024300	COLORADO SPRINGS	CO		09/20/2018		1,276							1,276	1,276			
100060776	SUFFOLK	VA		06/01/2021		1,471							1,471	1,471			
100141555	CASA GRANDE	AZ		01/30/2024		2,612							2,612	2,612			
100179700	PENSACOLA	FL		11/21/2024		640							640	640			
100029759	BALTIMORE	MD		10/26/2018		714							714	714			
100117987	LEAGUE CITY	TX		07/20/2023		258							258	258			
100079175	BAKERSFIELD	CA		02/24/2022		864							864	864			
100032109	HAYWARD	CA		03/29/2019		1,113							1,113	1,113			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		748							748	748			
100068966	EDMOND	OK		09/01/2021		1,376							1,376	1,376			
100161301	PEMBROKE PINES	FL		07/25/2024		1,958							1,958	1,958			
100162667	MERCED	CA		08/12/2024		3,523							3,523	3,523			
100113108	KINGS PARK	NY		06/29/2023		1,167							1,167	1,167			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		1,089							1,089	1,089			
100014477	SANDOWN	NH		09/27/2017		1,344							1,344	1,344			
100079284	PORT HUENEME	CA		02/28/2022		1,327							1,327	1,327			
100156881	LAWTON	OK		06/27/2024		371							371	371			
100172749	WAUPUN	WI		11/21/2024		379							379	379			
100143416	LAUREL	MD		02/16/2024		398							398	398			
100149183	MODESTO	CA		04/22/2024		489							489	489			
100068691	DEN HAAG	NLD		08/30/2021		(65)							(65)		65		65
100162272	RICHARDSON	TX		09/06/2024		451							451	451			
100053639	DURHAM	NC		03/23/2021		420							420	420			
100146859	URBANA	IL		03/21/2024		282							282	282			
100044604	HAYWARD	CA		11/19/2020		1,073							1,073	1,073			
100087609	DRACHTEN	NLD		09/27/2022		(39)							(39)		39		39
100090226	ELWOOD	IL		01/13/2023		593							593	593			
100101526	RALEIGH	NC		04/26/2023		1,949							1,949	1,949			
100164941	LYNWOOD	IL		08/28/2024		350							350	350			
100047833	SAN DIEGO	CA		11/20/2020		685							685	685			
100047918	LAS VEGAS	NV		11/20/2020		597							597	597			
100091422	OLATHE	KS		02/22/2023		538							538	538			
100028777	RIVERSIDE	CA		10/26/2018		3,036							3,036	3,036			
100043775	STOCKTON	CA		08/13/2020		560							560	560			
100013128	LOMPOC	CA		05/25/2017		975							975	975			
100030979	DISTRICT HEIGHTS	MD		03/29/2019		626							626	626			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076406	CORAL SPRINGS	FL		12/23/2021		781							781	781			
100129922	MILTON	FL		09/27/2023		384							384	384			
100160422	SPRING	TX		07/19/2024		620							620	620			
100142468	HOLIDAY	FL		03/08/2024		295							295	295			
100100738	MCHENRY	IL		04/28/2023		679							679	679			
100064940	POMPANO BEACH	FL		07/14/2021		945							945	945			
100053672	LAKESIDE	CA		03/23/2021		490							490	490			
100140953	NAVASOTA	TX		03/28/2024		329							329	329			
100141057	BRANDON	FL		02/20/2024		401							401	401			
100134678	ONTARIO	OR		10/30/2023		373							373	373			
100071793	LANCASTER	CA		10/14/2021		830							830	830			
100079675	SURFSIDE BEACH	SC		04/25/2022		665							665	665			
100164112	VIRGINIA BEACH	VA		08/21/2024		346							346	346			
100017926	CRESSKILL	NJ		05/22/2018		743							743	743			
100013885	EUREKA	CA		05/25/2017		1,128							1,128	1,128			
100071530	CITRUS SPGS	FL		10/14/2021		949							949	949			
100092062	TRENTON	NJ		02/09/2023		360							360	360			
100024646	LAS VEGAS	NV		09/20/2018		1,191							1,191	1,191			
100077758	CEDAR PARK	TX		01/03/2022		1,060							1,060	1,060			
100114555	LITHONIA	GA		06/29/2023		353							353	353			
100065041	SAN BERNARDINO	CA		07/14/2021		945							945	945			
100110136	LONG POND	PA		06/29/2023		351							351	351			
100144814	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100062969	VICTORVILLE	CA		07/01/2021		913							913	913			
100012665	LAS VEGAS	NV		05/25/2017		688							688	688			
100150239	UNITED KINGDOM	GBR		04/29/2024		(14)							(14)		14		14
100067148	DESOTO	TX		08/02/2021		1,758							1,758	1,758			
100049018	TAMPA	FL		11/20/2020		1,479							1,479	1,479			
100174886	GREENWOOD	IN		10/31/2024		264							264	264			
100102096	HOUSTON	TX		04/14/2023		530							530	530			
100013631	SANTA CLARITA	CA		05/25/2017		710							710	710			
100070498	KATY	TX		09/23/2021		817							817	817			
100139478	SPRING	TX		12/28/2023		404							404	404			
100078752	BEL AIR	MD		02/25/2022		598							598	598			
100025920	MARTINSVILLE	IN		09/20/2018		1,244							1,244	1,244			
100149688	BLAKESLEE	PA		04/26/2024		305							305	305			
100144877	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100044064	CONCORD	CA		08/19/2020		1,779							1,779	1,779			
100167910	MUSKEGON	MI		09/20/2024		762							762	762			
100113534	SAN DIEGO	CA		06/29/2023		993							993	993			
100047034	FRANKLIN	MI		11/20/2020		771							771	771			
100156621	GREENWOOD	AR		06/24/2024		457							457	457			
100129926	INDEPENDENCE	MO		09/27/2023		408							408	408			
100169360	AURORA	IL		09/27/2024		400							400	400			
100117586	LA PORTE	TX		07/20/2023		536							536	536			
100049257	MELROSE PARK	IL		11/20/2020		2,334							2,334	2,334			
100057884	FORT WORTH	TX		06/30/2021		977							977	977			
100043090	MIRAMAR	FL		05/28/2020		1,112							1,112	1,112			
100065246	FORT WORTH	TX		07/14/2021		1,975							1,975	1,975			
100060222	OMAHA	NE		06/25/2021		916							916	916			
100031480	PALMDALE	CA		03/29/2019		1,241							1,241	1,241			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064927	BOSTON	MA		07/14/2021		837							837	837			
100147642	MIDDLE RIVER	MD		04/04/2024		239							239	239			
100054372	NORWALK	IA		03/23/2021		369							369	369			
100166378	HOUSTON	TX		10/24/2024		396							396	396			
100068475	LEMOORE	CA		08/25/2021		832							832	832			
100176619	LAKELAND	FL		11/15/2024		345							345	345			
100173589	UNITED KINGDOM	GBR		10/29/2024		(4)							(4)		4		4
100047984	LOS ANGELES	CA		11/20/2020		838							838	838			
100166044	MIAMI	FL		09/06/2024		420							420	420			
100024973	YUCAIPA	CA		09/20/2018		595							595	595			
100060606	SAN BERNARDINO	CA		06/01/2021		1,523							1,523	1,523			
100066498	LITTLE ELM	TX		08/02/2021		1,339							1,339	1,339			
100064513	FREEDOM	PA		07/01/2021		1,181							1,181	1,181			
100031054	BANNING	CA		03/29/2019		876							876	876			
100170423	NORTH AUGUSTA	SC		10/09/2024		417							417	417			
100129904	KANSAS CITY	MO		09/27/2023		408							408	408			
100149185	SAINT LOUIS	MO		04/22/2024		382							382	382			
100054348	ALLENTOWN	PA		03/23/2021		623							623	623			
100172669	MEADOWS PLACE	TX		11/21/2024		365							365	365			
100111488	WATERFORD	WI		06/29/2023		2,141							2,141	2,141			
100145575	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100020222	GALVESTON	TX		07/17/2018		917							917	917			
100159938	MIAMI	FL		08/16/2024		316							316	316			
100137317	YONKERS	NY		12/01/2023		1,375							1,375	1,375			
100169596	FORT WAYNE	IN		09/30/2024		707							707	707			
100028976	ORLANDO	FL		10/26/2018		606							606	606			
100151764	WOODLAKE	CA		05/10/2024		303							303	303			
100186201	SOUTH FALLSBURG	NY		12/27/2024		363							363	363			
100109248	INDEPENDENCE	MO		07/21/2023		282							282	282			
100128062	FRESNO	CA		09/08/2023		619							619	619			
100046479	DANBURY	CT		11/25/2020		739							739	739			
100101016	MINNEAPOLIS	MN		04/28/2023		666							666	666			
100146007	LOS ANGELES	CA		03/19/2024		3,276							3,276	3,276			
100011477	HYDE PARK	MA		12/23/2016		827							827	827			
100173818	HAMBURG	NJ		10/31/2024		595							595	595			
100091059	FRESNO	CA		01/31/2023		354							354	354			
100140753	CHARLOTTE	NC		01/22/2024		500							500	500			
100120242	HOUSTON	TX		08/18/2023		385							385	385			
100014440	TRACY	CA		09/27/2017		1,207							1,207	1,207			
100145030	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100127074	UPPER MARLBOR	MD		08/30/2023		3,282							3,282	3,282			
100108200	BALTIMORE	MD		05/24/2023		579							579	579			
100141783	LAFAYETTE	LA		01/30/2024		442							442	442			
100133074	STONE MOUNTAIN	GA		11/29/2023		240							240	240			
100060889	CROSBY	TX		06/01/2021		994							994	994			
100152029	OAKHURST	CA		05/15/2024		1,518							1,518	1,518			
100126724	STEWARTSTOWN	PA		08/30/2023		2,698							2,698	2,698			
100129933	TRENTON	NJ		09/27/2023		387							387	387			
100133509	MIAMI GARDENS	FL		10/19/2023		441							441	441			
100176792	SAN ANTONIO	TX		11/15/2024		383							383	383			
100169260	PHILADELPHIA	PA		09/27/2024		437							437	437			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100067821	FRESNO	CA		09/23/2021		868							868	868			
100154763	STEPHENS CITY	VA		07/19/2024		308							308	308			
100019926	CARROLLTON	TX		07/30/2018		1,249							1,249	1,249			
100153966	HOUSTON	TX		06/05/2024		674							674	674			
100031362	STOCKTON	CA		03/29/2019		1,182							1,182	1,182			
100054491	DOWNINGTOWN	PA		03/23/2021		527							527	527			
100185127	LA PORTE	IN		12/20/2024		362							362	362			
100156708	BALTIMORE	MD		06/26/2024		309							309	309			
100186654	KERNERSVILLE	NC		12/30/2024		578							578	578			
100063284	HAMMONTON	NJ		07/01/2021		1,248							1,248	1,248			
100026217	HUNTINGTON PARK	CA		09/20/2018		643							643	643			
100079032	ROSEVILLE	MN		02/24/2022		1,390							1,390	1,390			
100074944	ROCKY HILL	CT		12/01/2021		1,449							1,449	1,449			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		788							788	788			
100081429	CAYCE	SC		03/18/2022		1,065							1,065	1,065			
100066556	KEANSBURG	NJ		08/02/2021		829							829	829			
100159274	SENECA	SC		07/15/2024		362							362	362			
100151951	MABANK	TX		06/14/2024		298							298	298			
100013954	PANORAMA CITY	CA		05/25/2017		669							669	669			
100088874	TAMPA	FL		11/15/2022		531							531	531			
100060120	ARBUCKLE	CA		06/25/2021		916							916	916			
100139280	OCOEE	FL		12/28/2023		368							368	368			
100053669	HYDE PARK	MA		03/23/2021		800							800	800			
100152799	GARDEN GROVE	CA		05/22/2024		414							414	414			
100139706	UNITED KINGDOM	GBR		12/18/2023		5							5		(5)		(5)
100184444	EL PORTAL	FL		12/17/2024		1,262							1,262	1,262			
100139355	TRENTON	NJ		12/28/2023		355							355	355			
100149635	TIFFIN	OH		04/26/2024		876							876	876			
100028360	LAS CRUCES	NM		10/26/2018		755							755	755			
100136639	ONTARIO	CA		11/22/2023		647							647	647			
100055742	NASHVILLE	TN		03/23/2021		412							412	412			
100076370	LAWRENCEVILLE	GA		12/23/2021		805							805	805			
100028787	SAINT PETERSBURG	FL		10/26/2018		700							700	700			
100169362	MIMS	FL		09/27/2024		408							408	408			
100067498	HOPE	ME		09/23/2021		836							836	836			
100116109	PHILADELPHIA	PA		07/20/2023		1,434							1,434	1,434			
100031941	ESCONDIDO	CA		03/29/2019		1,200							1,200	1,200			
100065045	SUNRISE	FL		07/14/2021		3,118							3,118	3,118			
100013140	TAMPA	FL		05/25/2017		2,051							2,051	2,051			
100136781	KANSAS CITY	MO		11/27/2023		403							403	403			
100063015	SAPULPA	OK		07/01/2021		1,269							1,269	1,269			
100053961	CHICAGO	IL		03/23/2021		820							820	820			
100079509	ROSCOE	IL		04/08/2022		885							885	885			
100081007	NASHVILLE	TN		03/18/2022		1,024							1,024	1,024			
100011592	CENTRAL FALLS	RI		03/08/2017		1,635							1,635	1,635			
100067836	WATERTOWN	CT		09/23/2021		806							806	806			
100164085	GARLAND	TX		08/21/2024		364							364	364			
100119031	GOOSE CREEK	SC		07/27/2023		1,031							1,031	1,031			
100162604	SHAWNEE	OK		08/12/2024		474							474	474			
100024946	WORCESTER	MA		09/20/2018		700							700	700			
100167856	CYPRESS	TX		09/20/2024		340							340	340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175965	WARREN	MI		11/14/2024		319							319	319			
100013145	FRESNO	CA		05/25/2017		697							697	697			
100145455	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100171353	TYLER	TX		10/16/2024		313							313	313			
100152919	JANESVILLE	WI		05/22/2024		464							464	464			
100078958	CRANBERRY TWP	PA		02/24/2022		1,305							1,305	1,305			
100175531	SENECA	SC		12/23/2024		1,121							1,121	1,121			
100143419	OCALA	FL		02/16/2024		2,315							2,315	2,315			
100116901	ROBERTSDALE	AL		07/20/2023		2,277							2,277	2,277			
100025641	LAS VEGAS	NV		09/20/2018		654							654	654			
100156794	ODESSA	TX		06/26/2024		375							375	375			
100063066	WALDORF	MD		07/01/2021		855							855	855			
100112644	RINGWOOD	NJ		06/29/2023		577							577	577			
100134012	CROWN POINT	IN		10/25/2023		331							331	331			
100091228	SPRINGFIELD	MA		01/31/2023		312							312	312			
100046095	SAN DIEGO	CA		11/25/2020		1,369							1,369	1,369			
100067976	VERO BEACH	FL		09/23/2021		973							973	973			
100157890	COLUMBUS	OH		07/09/2024		383							383	383			
100143666	BEDFORD	TX		02/22/2024		418							418	418			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		2,619							2,619	2,619			
100145063	UNITED KINGDOM	GBR		03/12/2024		(20)							(20)		20		20
100090092	CHICAGO	IL		01/13/2023		421							421	421			
100152389	LYNCHBURG	VA		05/17/2024		450							450	450			
100024990	HIALEAH	FL		09/20/2018		572							572	572			
100126305	TRENTON	NJ		08/30/2023		400							400	400			
100175854	ALLENTOWN	PA		11/12/2024		424							424	424			
100146620	ANNAPOLIS	MD		03/20/2024		373							373	373			
100108267	MALDEN	MA		05/24/2023		435							435	435			
100081136	BUFFALO	NY		03/18/2022		983							983	983			
100031633	MIAMI	FL		03/29/2019		2,654							2,654	2,654			
100154806	MILWAUKEE	WI		07/19/2024		1,810							1,810	1,810			
100079787	DESTIN	FL		04/25/2022		779							779	779			
100175420	PHILLIPSBURG	NJ		12/23/2024		300							300	300			
100138157	JOPPA	MD		12/14/2023		458							458	458			
100100995	MIAMI	FL		04/28/2023		609							609	609			
100136940	AUBURN	GA		11/28/2023		3,022							3,022	3,022			
100135893	BALTIMORE	MD		11/13/2023		257							257	257			
100057583	TAMPA	FL		06/30/2021		1,849							1,849	1,849			
100030981	SALIDA	CA		03/29/2019		1,588							1,588	1,588			
100170088	LAND O LAKES	FL		10/08/2024		1,160							1,160	1,160			
100057534	INDIO	CA		06/30/2021		885							885	885			
100139830	UNITED KINGDOM	GBR		12/18/2023		695							695	764	69		69
100013257	WILLINGBORO	NJ		05/25/2017		260							260	260			
100143059	GRINNELL	IA		02/14/2024		255							255	255			
100065118	HUNTERSVILLE	NC		07/14/2021		964							964	964			
100178274	WAUKEGAN	IL		11/19/2024		18,982							18,982	18,982			
100147715	HOMETOWN	IL		04/05/2024		408							408	408			
100061365	PANGUITCH	UT		06/01/2021		642							642	642			
100055177	BLAKESLEE	PA		03/23/2021		493							493	493			
100148165	CHARLOTTE	NC		05/15/2024		331							331	331			
100116273	DENISON	TX		07/20/2023		864							864	864			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100176154	PINEHURST	TX		12/20/2024		446							446	446			
100081145	MECHANICSVILLE	VA		03/18/2022		2,054							2,054	2,054			
100133964	TRENTON	NJ		10/25/2023		387							387	387			
100151137	PARMA	OH		05/09/2024		408							408	408			
100090236	CHICAGO	IL		01/13/2023		388							388	388			
100182269	POCATELLO	ID		12/12/2024		600							600	600			
100067530	CYPRESS	TX		09/23/2021		961							961	961			
100142032	PHILADELPHIA	PA		02/29/2024		441							441	441			
100114896	ATLANTA	GA		07/13/2023		424							424	424			
100185899	MIDDLE RIVER	MD		12/26/2024		408							408	408			
100046153	OAKLAND PARK	FL		11/25/2020		217							217	217			
100174605	TAMPA	FL		10/31/2024		393							393	393			
100166047	GLENDALE	AZ		09/06/2024		347							347	347			
100113421	NILES	IL		06/29/2023		1,772							1,772	1,772			
100067529	BLUE SPRINGS	MO		09/23/2021		1,066							1,066	1,066			
100076427	CHAPEL HILL	NC		12/23/2021		916							916	916			
100013147	MIRAMAR	FL		05/25/2017		567							567	567			
100025052	EATONTOWN	NJ		09/20/2018		1,206							1,206	1,206			
100013242	TOLLESON	AZ		05/25/2017		802							802	802			
100078834	HOUSTON	TX		02/24/2022		849							849	849			
100026893	SACRAMENTO	CA		09/26/2018		958							958	958			
100127949	HERMITAGE	TN		09/08/2023		1,717							1,717	1,717			
100116431	ANDERSON	CA		07/20/2023		565							565	565			
100156185	HIALEAH	FL		06/20/2024		377							377	377			
100117328	LAS VEGAS	NV		07/20/2023		1,113							1,113	1,113			
100079150	PAHOA	HI		02/24/2022		1,014							1,014	1,014			
100172762	PHILADELPHIA	PA		12/06/2024		455							455	455			
100165898	MEMPHIS	TN		08/30/2024		469							469	469			
100029745	HUNTERSVILLE	NC		10/26/2018		3,750							3,750	3,750			
100103048	CLARKSVILLE	TN		06/22/2023		411							411	411			
100136617	MONAHANS	TX		11/22/2023		309							309	309			
100130324	WATERBURY	CT		09/28/2023		342							342	342			
100128321	BALTIMORE	MD		09/14/2023		249							249	249			
100089055	CICERO	IL		01/06/2023		361							361	361			
100068374	RIO RANCHO	NM		08/25/2021		896							896	896			
100145420	UNITED KINGDOM	GBR		03/12/2024		13							13		(13)		(13)
100032160	LOS ANGELES	CA		03/29/2019		1,179							1,179	1,179			
100120288	CONWAY	SC		08/18/2023		2,238							2,238	2,238			
100141207	HUDSON	FL		01/30/2024		325							325	325			
100049856	DOSWELL	VA		11/20/2020		335							335	335			
100170177	WESLEY CHAPEL	FL		10/08/2024		1,697							1,697	1,697			
100145428	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100067631	MADISON	AL		09/23/2021		888							888	888			
100081357	WEST VALLEY CITY	UT		03/18/2022		1,978							1,978	1,978			
100000618	EVANSTON	IL		09/27/2016		542							542	542			
100139345	WILLINGBORO	NJ		12/28/2023		332							332	332			
100079997	HOLLYWOOD	FL		04/25/2022		930							930	930			
100060495	SLIDELL	LA		06/01/2021		1,489							1,489	1,489			
100091252	BALTIMORE	MD		01/31/2023		414							414	414			
100126385	EXETER	PA		08/30/2023		388							388	388			
100011472	AVONDALE	AZ		12/23/2016		1,862							1,862	1,862			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078852	WINTER HAVEN	FL		02/24/2022		950							950	950			
100168711	KATY	TX		09/25/2024		405							405	405			
100064333	HAMPTON	GA		07/01/2021		1,299							1,299	1,299			
100113142	BARTLETT	IL		06/29/2023		3,144							3,144	3,144			
100012636	PEMBROKE PINES	FL		05/25/2017		902							902	902			
100129953	MAYS LANDING	NJ		09/27/2023		382							382	382			
100014556	SILVER SPRING	MD		09/27/2017		1,734							1,734	1,734			
100053899	FLUSHING	NY		03/23/2021		1,161							1,161	1,161			
100067145	OCEANSIDE	CA		08/02/2021		1,893							1,893	1,893			
100115388	TAYLOR	TX		07/17/2023		417							417	417			
100138046	BAKERSFIELD	CA		12/13/2023		315							315	315			
100157720	TAMPA	FL		06/28/2024		296							296	296			
100043461	SHEPHERDSVILLE	KY		08/13/2020		345							345	345			
100070462	VALPARAISO	FL		09/23/2021		826							826	826			
100011260	ARLETA	CA		12/23/2016		3,104							3,104	3,104			
100025489	CAMBRIDGE	MN		09/20/2018		638							638	638			
100031359	MAITLAND	FL		03/29/2019		1,022							1,022	1,022			
100165747	RAYMOND	WA		08/29/2024		428							428	428			
100071566	CHARLOTTE	NC		10/14/2021		872							872	872			
100117260	MANASSAS	VA		07/20/2023		537							537	537			
100117018	MIAMI	FL		07/20/2023		849							849	849			
100175710	WAUKEGAN	IL		11/12/2024		426							426	426			
100057696	BROOKHAVEN	PA		06/30/2021		869							869	869			
100019948	GLENSHAW	PA		07/30/2018		1,042							1,042	1,042			
100153841	HUMBLE	TX		07/10/2024		385							385	385			
100155265	BAKERSFIELD	CA		07/19/2024		309							309	309			
100152587	CUMMING	GA		05/17/2024		466							466	466			
100152867	COLUMBUS	OH		05/22/2024		270							270	270			
100119052	CHICAGO	IL		07/27/2023		705							705	705			
100165090	UNITED KINGDOM	GBR		08/27/2024		(5)							(5)		5		5
100076313	CHARLOTTE	NC		01/07/2022		861							861	861			
100100149	WATERBURY	CT		03/28/2023		1,322							1,322	1,322			
100127188	SCOTTSDALE	AZ		08/30/2023		5,915							5,915	5,915			
100117792	EDMOND	OK		07/20/2023		493							493	493			
100055178	MONROE	NC		03/23/2021		696							696	696			
100176952	BROKEN ARROW	OK		11/15/2024		378							378	378			
100078505	GRONINGEN	NLD		01/26/2022		(26)							(26)		26		26
100136798	DALLAS	GA		11/27/2023		335							335	335			
100081215	MEMPHIS	TN		03/18/2022		977							977	977			
100126947	SCHENECTADY	NY		08/30/2023		1,570							1,570	1,570			
100162950	WEST MONROE	LA		08/12/2024		443							443	443			
100084706	CORNVILLE	AZ		08/02/2022		529							529	529			
100049443	CHICAGO	IL		11/20/2020		407							407	407			
100045872	PALATINE	IL		11/25/2020		799							799	799			
100145463	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100128004	FREDERICKSBURG	VA		09/08/2023		980							980	980			
100131732	HARRISONBURG	VA		10/06/2023		572							572	572			
100075304	JOSHUA	TX		12/01/2021		1,010							1,010	1,010			
100149710	SOUTH FALLSBURG	NY		04/26/2024		390							390	390			
100025822	PALMDALE	CA		09/20/2018		2,025							2,025	2,025			
100161961	FREELAND	PA		07/31/2024		772							772	772			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127038	ELKRIDGE	MD		08/30/2023		1,017							1,017	1,017			
100111938	MIDDLE RIVER	MD		06/29/2023		842							842	842			
100126311	BETHLEHEM	PA		08/30/2023		404							404	404			
100149170	LAS VEGAS	NV		04/22/2024		551							551	551			
100048833	EFFORT	PA		11/20/2020		660							660	660			
100138277	SAN ANTONIO	TX		12/18/2023		2,037							2,037	2,037			
100054568	COCOA	FL		03/23/2021		420							420	420			
100129901	PORTAGE	IN		09/27/2023		365							365	365			
100103122	KANSAS CITY	MO		04/21/2023		402							402	402			
100081510	ANTIOCH	CA		03/18/2022		1,120							1,120	1,120			
100179693	WALKERSVILLE	MD		11/21/2024		7,023							7,023	7,023			
100075408	MARICOPA	AZ		12/01/2021		1,161							1,161	1,161			
100111083	HESPERIA	CA		06/29/2023		1,431							1,431	1,431			
100060260	PAWTUCKET	RI		06/25/2021		2,964							2,964	2,964			
100071026	BETHLEHEM	PA		10/01/2021		985							985	985			
100177718	CASTAIC	CA		11/19/2024		625							625	625			
100159566	BOYNTON BEACH	FL		07/15/2024		1,085							1,085	1,085			
100161677	BREDA	NLD		07/29/2024		(65)							(65)		65		65
100159598	MIAMI	FL		07/15/2024		367							367	367			
100171771	WINNABOW	NC		10/17/2024		943							943	943			
100149743	BOLINGBROOK	IL		04/26/2024		409							409	409			
100012238	KISSIMMEE	FL		04/28/2017		1,180							1,180	1,180			
100102210	CABO SAN LUCAS	MEX		04/17/2023		538							538	538			
100132404	TUCSON	AZ		11/03/2023		397							397	397			
100167031	NEW PORT RICHEY	FL		09/13/2024		494							494	494			
100071691	VIRGINIA BEACH	VA		10/14/2021		890							890	890			
100062781	FRESNO	CA		07/01/2021		940							940	940			
100013222	GRIDLEY	CA		05/25/2017		672							672	672			
100176873	MERRITT ISLAND	FL		11/15/2024		384							384	384			
100153871	BALTIMORE	MD		06/05/2024		340							340	340			
100140745	ESSEX	MD		01/22/2024		783							783	783			
100029036	MIAMI	FL		10/26/2018		1,029							1,029	1,029			
100138002	SAN ANTONIO	TX		12/13/2023		662							662	662			
100054887	GEORGETOWN	TX		03/23/2021		2,157							2,157	2,157			
100186687	SPANISH FORT	AL		12/31/2024		40,467							40,467	40,467			
100043342	WALKERSVILLE	MD		08/13/2020		1,332							1,332	1,332			
100118153	CORDOVA	TN		07/20/2023		452							452	452			
100084657	MYRTLE BEACH	SC		08/02/2022		419							419	419			
100067859	NORFOLK	VA		09/23/2021		826							826	826			
100043335	PHOENIX	AZ		08/13/2020		1,662							1,662	1,662			
100034942	WEXFORD	IRL		06/21/2019		7,225							7,225	7,574	288	60	348
100087667	ALBRIGHTSVILLE	PA		09/29/2022		468							468	468			
100115275	HICKORY	NC		07/17/2023		430							430	430			
100079981	OCALA	FL		04/25/2022		691							691	691			
100180901	UNITED KINGDOM	GBR		11/27/2024		(11)							(11)		11		11
100088284	PORT NORRIS	NJ		10/17/2022		447							447	447			
100173551	UNITED KINGDOM	GBR		10/29/2024		(13)							(13)		13		13
100180877	UNITED KINGDOM	GBR		11/27/2024		6							6		(6)		(6)
100156709	ROUND LAKE PARK	IL		06/26/2024		175							175	175			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		349							349	349			
100173002	ROCKFORD	IL		10/25/2024		490							490	490			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049632	LOS ANGELES	CA		11/20/2020		499							499	499			
100150187	FORT WORTH	TX		04/30/2024		270							270	270			
100142579	MIRAMAR	FL		02/08/2024		4,714							4,714	4,714			
100047345	ELK GROVE	CA		11/20/2020		773							773	773			
100182283	KERNERSVILLE	NC		12/12/2024		576							576	576			
100054728	BEAVERTON	OR		03/23/2021		615							615	615			
100027860	LYMAN	WY		10/26/2018		658							658	658			
100116219	WEST HARTFORD	CT		07/20/2023		1,051							1,051	1,051			
100153853	TULARE	CA		06/05/2024		197							197	197			
100014037	DAVIE	FL		05/25/2017		1,081							1,081	1,081			
100067502	CAPE CORAL	FL		09/23/2021		829							829	829			
100113245	EASLEY	SC		06/29/2023		380							380	380			
100102100	HOUMA	LA		04/14/2023		402							402	402			
100140783	ALBEMARLE	NC		01/22/2024		697							697	697			
100053472	MINT HILL	NC		03/23/2021		601							601	601			
100054923	WESTMINSTER	CO		03/23/2021		1,465							1,465	1,465			
100180845	VLISSINGEN	NLD		11/27/2024		(43)							(43)		43		43
100087632	HEERLEN	NLD		09/27/2022		(42)							(42)		42		42
100176136	HOUSTON	TX		12/20/2024		245							245	245			
100084279	ROOSENDAAL	NLD		06/30/2022		(46)							(46)		46		46
100077901	RAALTE	NLD		12/29/2021		(23)							(23)		23		23
100161674	ZWIJNDRECHT	NLD		07/29/2024		(46)							(46)		46		46
100082749	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(23)							(23)		23		23
100083335	ROTTERDAM	NLD		05/27/2022		(25)							(25)		25		25
100078543	HEERHUGOWAARD	NLD		01/26/2022		(27)							(27)		27		27
100085137	ENSCHEDE	NLD		07/27/2022		(40)							(40)		40		40
100131877	DALLAS	TX		10/06/2023		375							375	375			
100062790	MAYLENE	AL		07/01/2021		1,308							1,308	1,308			
100132425	NORTH EAST	MD		11/03/2023		401							401	401			
100137180	PHILADELPHIA	PA		11/28/2023		345							345	345			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		638							638	638			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		380							380	380			
100055521	BALTIMORE	MD		03/23/2021		541							541	541			
100048863	KISSIMMEE	FL		11/20/2020		803							803	803			
100103076	FORT WORTH	TX		06/22/2023		401							401	401			
100162513	BEAVER FALLS	PA		08/12/2024		268							268	268			
100139783	UNITED KINGDOM	GBR		12/18/2023		1,374							1,374	1,465	91		91
100130005	ASHLAND	KY		09/27/2023		358							358	358			
100103127	AURORA	IL		04/21/2023		397							397	397			
100147302	AMSTERDAM	NLD		03/27/2024		(20)							(20)		20		20
100154168	KINGSBURG	CA		07/11/2024		413							413	413			
100165146	UNITED KINGDOM	GBR		08/27/2024		565							565	571	6		6
100012700	SAN BERNARDINO	CA		05/25/2017		572							572	572			
100138967	BROOKLYN	NY		12/21/2023		2,605							2,605	2,605			
100132712	ORLANDO	FL		11/03/2023		392							392	392			
100111840	LIVONIA	MI		06/29/2023		2,452							2,452	2,452			
100011820	OLDSMAR	FL		03/08/2017		608							608	608			
100165299	MODESTO	CA		08/29/2024		462							462	462			
100018330	DAVENPORT	IA		06/27/2018		1,312							1,312	1,312			
100134962	BALTIMORE	MD		10/30/2023		341							341	341			
100135737	LINCOLN	CA		11/10/2023		28,226							28,226	28,226			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161580	UNITED KINGDOM	GBR		07/29/2024		(1)							(1)		1		1
100156981	UNITED KINGDOM	GBR		06/27/2024													
100103085	TRENTON	NJ		04/21/2023		440							440	440			
100174636	PENNSAUKEN	NJ		10/31/2024		386							386	386			
100026516	PITTSBURG	CA		09/26/2018		1,497							1,497	1,497			
100076167	NEW ORLEANS	LA		01/07/2022		1,061							1,061	1,061			
100067015	GRAND JUNCTION	CO		08/02/2021		2,616							2,616	2,616			
100062705	KISSIMMEE	FL		07/01/2021		1,429							1,429	1,429			
100174566	RAYTOWN	MO		10/31/2024		407							407	407			
100144645	UNITED KINGDOM	GBR		01/25/2024		(1)							(1)		1		1
100128317	JONESBORO	GA		09/14/2023		258							258	258			
100130146	VILLA PARK	IL		11/15/2023		105							105	105			
100141497	MELBOURNE	FL		01/30/2024		285							285	285			
100026937	JUPITER	FL		09/26/2018		1,268							1,268	1,268			
100116835	LAWRENCEVILLE	GA		07/20/2023		779							779	779			
100154860	PATTERSON	NY		07/19/2024		342							342	342			
100151767	DURHAM	NC		05/10/2024		314							314	314			
100034177	DUBLIN	IRL		06/21/2019		6,936						(824)	6,112	6,433	286	35	321
100044198	DELTONA	FL		08/19/2020		355							355	355			
100061209	ANGLETON	TX		06/01/2021		740							740	740			
100176082	DEXTER	IA		12/20/2024		307							307	307			
100045937	FENTON	MO		11/25/2020		217							217	217			
100088947	LAS VEGAS	NV		11/15/2022		443							443	443			
100081056	PLANO	TX		03/18/2022		1,698							1,698	1,698			
100144635	TORRINGTON	CT		03/13/2024		1,152							1,152	1,152			
100176231	EDWARDSVILLE	PA		12/20/2024		287							287	287			
100047114	HENDERSON	NV		11/20/2020		448							448	448			
100011665	WESLEY CHAPEL	FL		03/08/2017		1,257							1,257	1,257			
100054427	LAUREL	MD		03/23/2021		652							652	652			
100114611	BELDING	MI		06/29/2023		133							133	133			
100172146	PHILADELPHIA	PA		10/17/2024		345							345	345			
100083205	MARBLETON	WY		05/26/2022		910							910	910			
100024609	LINDENHURST	NY		09/20/2018		1,154							1,154	1,154			
100030235	UPPER MARLBORO	MD		12/20/2018		3,703							3,703	3,703			
100019950	FREDERICK	MD		07/30/2018		1,244							1,244	1,244			
100081426	AUBURN	AL		03/18/2022		924							924	924			
100151148	SAINT LOUIS	MO		05/09/2024		284							284	284			
100128501	TITUSVILLE	FL		09/15/2023		313							313	313			
100032541	SLIGO	IRL		06/21/2019		3,831							3,831	4,050	169	50	219
100126659	DOVER	NH		08/30/2023		(7,019)							(7,019)	(7,019)			
100130126	NETHERLANDS	NLD		09/26/2023		(60)							(60)		60		60
100132613	SWARTZ CREEK	MI		11/03/2023		181							181	181			
100173036	DAYTON	OH		10/25/2024		453							453	453			
100081511	HARKER HEIGHTS	TX		03/18/2022		1,177							1,177	1,177			
100173487	BERWICK	PA		10/29/2024		306							306	306			
100157573	OUD-BEIJERLAND	NLD		06/28/2024		(42)							(42)		42		42
100049995	WASHINGTON	DC		11/20/2020		430							430	430			
100118087	NORTH RIVERSIDE	IL		07/20/2023		275							275	275			
100175818	PORT JERVIS	NY		11/12/2024		427							427	427			
100076190	LINCOLN	NE		01/07/2022		863							863	863			
100038467	DUBLIN	IRL		09/27/2019		1,572							1,572	2,004	247	185	432

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100179956	ELMENDORF	TX		11/25/2024		640							640	640			
100161004	NORCROSS	GA		07/24/2024		268							268	268			
100062484	PORTSMOUTH	VA		07/01/2021		935							935	935			
100025310	CARSON CITY	NV		09/20/2018		607							607	607			
100147261	SCRANTON	PA		03/28/2024		363							363	363			
100179680	MAGNOLIA	TX		11/21/2024		1,881							1,881	1,881			
100081495	MUSTANG	OK		03/18/2022		1,004							1,004	1,004			
100120403	MILWAUKEE	WI		08/18/2023		367							367	367			
100142129	CLAYMONT	DE		02/29/2024		361							361	361			
100164720	NAPERVILLE	IL		08/23/2024		322							322	322			
100016539	GROTON	CT		04/10/2018		1,271							1,271	1,271			
100116254	HICKORY	NC		07/20/2023		788							788	788			
100053554	ARLINGTON	VA		03/23/2021		1,530							1,530	1,530			
100081090	NEWTOWN SQUARE	PA		03/18/2022		1,735							1,735	1,735			
100024881	LAS VEGAS	NV		09/20/2018		879							879	879			
100184548	LINCOLN	CA		12/17/2024		848							848	848			
100026862	CHICAGO	IL		09/26/2018		1,344							1,344	1,344			
100171778	JASPER	AL		10/17/2024		426							426	426			
100075120	APOPKA	FL		12/01/2021		1,919							1,919	1,919			
100091262	MILWAUKEE	WI		01/31/2023		336							336	336			
100026903	MORENO VALLEY	CA		09/26/2018		919							919	919			
100049117	BROCKTON	MA		11/20/2020		628							628	628			
100178386	TUCKER	GA		11/21/2024		426							426	426			
100062930	COATESVILLE	PA		07/01/2021		1,299							1,299	1,299			
100049713	TEMPLE HILLS	MD		11/20/2020		824							824	824			
100064460	TWINSBURG	OH		07/01/2021		1,305							1,305	1,305			
100158825	NEW CASTLE	DE		07/10/2024		375							375	375			
100142134	CLAYMONT	DE		02/29/2024		361							361	361			
100147304	S-GRAVENHAGE	NLD		03/27/2024		(24)							(24)		24		24
100142008	CINCINNATI	OH		02/29/2024		305							305	305			
100116757	CONROE	TX		07/20/2023		1,072							1,072	1,072			
100068538	ROTTERDAM	NLD		08/30/2021		(39)							(39)		39		39
100141594	TEXARKANA	TX		01/30/2024		320							320	320			
100047704	BARRE	MA		11/20/2020		649							649	649			
100132402	PINELLAS PARK	FL		11/03/2023		446							446	446			
100076040	ST AUGUSTINE	FL		01/07/2022		830							830	830			
100091516	CHICAGO	IL		01/20/2023		661							661	661			
100165967	SEBRING	FL		09/06/2024		263							263	263			
100108254	MERRILLVILLE	IN		05/24/2023		898							898	898			
100137329	BALTIMORE	MD		12/01/2023		341							341	341			
100031192	BAKERSFIELD	CA		03/29/2019		824							824	824			
100029172	WATERBURY	CT		10/26/2018		807							807	807			
100025366	WEST PALM BEACH	FL		09/20/2018		1,555							1,555	1,555			
100028924	LAKE WORTH	FL		10/26/2018		603							603	603			
100174041	WILSON	NC		10/31/2024		288							288	288			
100155368	WASHINGTON	DC		06/18/2024		869							869	869			
100148998	ATLANTIC BEACH	NY		04/19/2024		376							376	376			
100103419	DOVER	DE		06/16/2023		342							342	342			
100100670	PENNSAUKEN	NJ		04/28/2023		711							711	711			
100167139	OSWEGO	NY		09/13/2024		318							318	318			
100068239	SAINT PAUL	MN		08/25/2021		859							859	859			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100044080	CORAL SPRINGS	FL		08/19/2020		922							922	922			
100080497	RYE	CO		03/10/2022		455							455	455			
100013587	PINSON	AL		05/25/2017		828							828	828			
100088033	ROSHARON	TX		10/25/2022		437							437	437			
100141099	TRENTON	NJ		01/30/2024		386							386	386			
100075262	FREDERICK	MD		12/01/2021		911							911	911			
100013400	TEMPE	AZ		05/25/2017		73,577							73,577	73,577			
100146055	WASHINGTON	DC		03/19/2024		877							877	877			
100135139	WESTMONT	IL		11/03/2023		452							452	452			
100156857	MILWAUKEE	WI		06/27/2024		371							371	371			
100046391	RIALTO	CA		11/25/2020		854							854	854			
100142064	FORT PIERCE	FL		02/29/2024		358							358	358			
100011662	MIAMISBURG	OH		03/08/2017		822							822	822			
100186749	LAKE CITY	FL		12/31/2024		469							469	469			
100117162	HOUSTON	TX		07/20/2023		694							694	694			
100063069	BROWN DEER	WI		07/01/2021		1,319							1,319	1,319			
100081380	GLENPOOL	OK		03/18/2022		1,077							1,077	1,077			
100063232	LEXINGTON	KY		07/01/2021		1,229							1,229	1,229			
100083374	DEN HAAG	NLD		05/27/2022		(33)							(33)		33		33
100116770	SAYREVILLE	NJ		07/20/2023		1,040							1,040	1,040			
100186737	KANSAS CITY	MO		12/31/2024		368							368	368			
100102963	MIAMI GARDENS	FL		06/22/2023		301							301	301			
100119803	NEW ORLEANS	LA		08/08/2023		443							443	443			
100062578	HIALEAH	FL		07/01/2021		1,331							1,331	1,331			
100134628	PORT CHARLOTTE	FL		10/30/2023		391							391	391			
100156858	INVERNESS	FL		06/27/2024		354							354	354			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		455							455	455			
100103344	ROOSENDAAL	NLD		04/28/2023		600						(639)	(40)		40		40
100145141	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)		1		1
100111944	PORTLAND	OR		06/29/2023		778							778	778			
100178432	KATY	TX		11/21/2024		360							360	360			
100069081	MIDVALE	UT		09/01/2021		1,624							1,624	1,624			
100175866	WILKES-BARRE	PA		11/12/2024		375							375	375			
100055475	ROCKY MOUNT	NC		03/23/2021		389							389	389			
100103613	HOUSTON	TX		05/08/2023		400							400	400			
100130340	YAKIMA	WA		09/28/2023		340							340	340			
100047902	DELRAY BEACH	FL		11/20/2020		3,321							3,321	3,321			
100060193	METAIRIE	LA		06/25/2021		896							896	896			
100043728	SARASOTA	FL		08/13/2020		348							348	348			
100175425	N RIDGEVILLE	OH		12/23/2024		343							343	343			
100127372	WILMINGTON	VT		08/30/2023		1,118							1,118	1,118			
100164290	KILLEEN	TX		08/21/2024		1,024							1,024	1,024			
100071547	PORTLAND	OR		10/14/2021		862							862	862			
100174489	OPA LOCKA	FL		10/31/2024		1,845							1,845	1,845			
100054563	GALLOWAY	NJ		03/23/2021		433							433	433			
100088031	ATLANTA	GA		10/25/2022		402							402	402			
100027803	BOCA RATON	FL		10/26/2018		3,768							3,768	3,768			
100154200	BELLEVUE	NE		07/11/2024		369							369	369			
100043180	MCLEAN	VA		05/28/2020		1,515							1,515	1,515			
100153406	ROCK HILL	NY		05/30/2024		374							374	374			
100081423	YAKIMA	WA		03/18/2022		2,492							2,492	2,492			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126400	BALTIMORE	MD		08/30/2023		391							391	391			
100132739	ROCKFORD	IL		11/03/2023		350							350	350			
100115224	KANSAS CITY	MO		07/17/2023		471							471	471			
100153870	CHICAGO	IL		06/05/2024		404							404	404			
100185801	MONTOURSVILLE	PA		12/26/2024		328							328	223		(104)	(104)
100175976	GREER	SC		11/14/2024		843							843	843			
100103688	GARLAND	TX		05/08/2023		402							402	402			
100102046	PHILADELPHIA	PA		04/14/2023		558							558	558			
100111792	TEMPLE HILLS	MD		06/29/2023		381							381	381			
100139388	PHILADELPHIA	PA		12/28/2023		339							339	339			
100014276	PALM DESERT	CA		09/27/2017		2,413							2,413	2,413			
100044293	MOKELUMNE HILL	CA		08/19/2020		1,030							1,030	1,030			
100090111	ALEXANDRIA	VA		01/13/2023		264							264	264			
100150843	ALBUQUERQUE	NM		05/08/2024		500							500	500			
100030180	OCEANSIDE	CA		12/20/2018		3,407							3,407	3,407			
100127385	CHESAPEAKE	VA		08/30/2023		1,027							1,027	1,027			
100173085	BROOKLYN	NY		10/25/2024		1,245							1,245	1,245			
100053850	HARTWICK	NY		03/23/2021		2,441							2,441	2,441			
100030274	MONTGOMERY	AL		12/20/2018		891							891	891			
100168824	UNITED KINGDOM	GBR		09/26/2024		7							7		(7)		(7)
100071838	FOREST	VA		10/14/2021		2,977							2,977	2,977			
100135483	MILLVILLE	DE		11/13/2023		38,807							38,807	38,807			
100131610	COCOA BEACH	FL		10/06/2023		317							317	317			
100048746	UNIONDALE	NY		11/20/2020		529							529	529			
100109086	HIALEAH GARDENS	FL		06/05/2023		413							413	413			
100169544	SOUTH ELGIN	IL		09/30/2024		162,428							162,428	162,428			
100065190	WEST SACRAMENTO	CA		07/14/2021		1,122							1,122	1,122			
100152915	LAS VEGAS	NV		05/22/2024		373							373	373			
100161827	PHILADELPHIA	PA		07/31/2024		426							426	426			
100159834	COCONUT CREEK	FL		08/16/2024		2,616							2,616	2,616			
100025741	IMPERIAL	CA		09/20/2018		770							770	770			
100151481	YUKON	OK		05/10/2024		845							845	845			
100169970	KENT	WA		11/08/2024		151							151	151			
100043321	CHICAGO	IL		08/13/2020		756							756	756			
100084636	MIDDLEBURG	FL		08/02/2022		582							582	582			
100084658	SPRINGFIELD	IL		08/02/2022		537							537	537			
100061229	ROMEOVILLE	IL		06/01/2021		1,230							1,230	1,230			
100011788	SIMPSONVILLE	SC		03/08/2017		1,325							1,325	1,325			
100084700	CHICAGO	IL		08/02/2022		418							418	418			
100169582	MONTGOMERY	AL		09/30/2024		2,877							2,877	2,877			
100090058	CAPE CORAL	FL		01/13/2023		1,330							1,330	1,330			
100089278	LITTLE ELM	TX		01/26/2023		1,046							1,046	1,046			
100100492	PRAIRIE GROVE	AR		04/27/2023		592							592	592			
100156925	READING	PA		06/27/2024		375							375	375			
100011181	EAST FALMOUTH	MA		12/23/2016		3,100							3,100	3,100			
100109633	PLANO	TX		06/14/2023		2,423							2,423	2,423			
100155994	NEWBURGH	NY		06/18/2024		381							381	381			
100136017	WACO	TX		11/16/2023		302							302	302			
100049142	ADDISON	IL		11/20/2020		2,074							2,074	2,074			
100149005	SEGUIN	TX		04/19/2024		368							368	368			
100150054	ELYRIA	OH		06/14/2024		371							371	371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128276	BORON	CA		09/14/2023		225							225	225			
100155248	GLASGOW	KY		07/19/2024		586							586	586			
100064154	HAMDEN	CT		07/01/2021		1,501							1,501	1,501			
100128035	STEUBEN	ME		09/08/2023		387							387	387			
100110231	AUBREY	TX		06/30/2023		5,758							5,758	5,758			
100046298	REDMOND	OR		11/25/2020		1,027							1,027	1,027			
100173862	LEAGUE CITY	TX		10/31/2024		430							430	430			
100134343	MARTELLE	IA		10/27/2023		324							324	324			
100163297	SACRAMENTO	CA		08/13/2024		313							313	313			
100128024	CINCINNATI	OH		09/08/2023		388							388	388			
100185553	VICTORIA	TX		12/20/2024		248							248	248			
100031598	PALMDALE	CA		03/29/2019		890							890	890			
100112564	BOSTON	MA		06/29/2023		1,961							1,961	1,961			
100062339	HAMPTON	VA		07/01/2021		859							859	859			
100026913	CAMP SPRINGS	MD		09/26/2018		943							943	943			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		542							542	542			
100060264	QUAKERTOWN	PA		06/25/2021		911							911	911			
100112923	MASTIC	NY		06/29/2023		881							881	881			
100110940	MORENO VALLEY	CA		06/29/2023		1,275							1,275	1,275			
100136361	CALABASH	NC		11/20/2023		16,202							16,202	16,202			
100180829	UTRECHT	NLD		10/28/2024		(39)							(39)		39		39
100103166	SCHENECTADY	NY		04/21/2023		262							262	262			
100164970	COCOA	FL		08/28/2024		359							359	359			
100049899	FEDERAL WAY	WA		11/20/2020		2,443							2,443	2,443			
100045915	ORLANDO	FL		11/25/2020		2,223							2,223	2,223			
100182322	NEWBERRY	FL		12/12/2024		31,983							31,983	31,983			
100185876	HAMPSHIRE	IL		12/26/2024		442							442	442			
100100982	CONROE	TX		04/28/2023		1,113							1,113	1,113			
100147169	UNITED KINGDOM	GBR		03/27/2024		2							2		(2)		(2)
100054756	NORFOLK	MA		03/23/2021		646							646	646			
100153074	MARTINSBURG	WV		06/27/2024		238							238	238			
100089682	HOOGEVEEN	NLD		11/29/2022		(40)							(40)		40		40
100066745	SPRING	TX		08/02/2021		929							929	929			
100168736	FORT LAUDERDALE	FL		09/26/2024		386							386	386			
100116216	HOUSTON	TX		07/20/2023		397							397	397			
100155322	ALLENTOWN	PA		07/19/2024		359							359	359			
100185978	CHICAGO	IL		12/26/2024		187							187	187			
100067995	GREENACRES	FL		09/23/2021		871							871	871			
100165261	FORT WORTH	TX		08/29/2024		377							377	377			
100071857	SAN ANTONIO	TX		10/14/2021		770							770	770			
100117054	ARNOLD	MO		07/20/2023		746							746	746			
100117156	PEMBROKE PINES	FL		07/20/2023		445							445	445			
100011221	CHICAGO	IL		12/23/2016		264							264	264			
100116782	PHILADELPHIA	PA		07/20/2023		1,004							1,004	1,004			
100139010	MIAMI	FL		12/21/2023		1,004							1,004	1,004			
100028676	RICHFIELD	MN		10/26/2018		242							242	242			
100150205	BOCA RATON	FL		04/30/2024		22,006							22,006	22,006			
100027995	EATONVILLE	WA		10/26/2018		551							551	551			
100143071	BURGHILL	OH		02/14/2024		596							596	596			
100067756	BOILING SPRINGS	SC		09/23/2021		852							852	852			
100175450	KANSAS CITY	MO		12/23/2024		425							425	425			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100064870	DENVER	PA		07/14/2021		813							813	813			
100067454	EPHRATA	PA		09/23/2021		1,185							1,185	1,185			
100057549	WESTMINSTER	MD		06/30/2021		1,026							1,026	1,026			
100078253	NOKOMIS	FL		02/10/2022		1,500							1,500	1,500			
100149959	ASHEBORO	NC		06/07/2024		255							255	255			
100063328	LITTLE ELM	TX		07/01/2021		1,009							1,009	1,009			
100159477	SAINT LOUIS	MO		07/15/2024		396							396	396			
100110777	DARTFORD	GBR		06/28/2023		(37)							(37)		37		37
100031647	LYNWOOD	CA		03/29/2019		865							865	865			
100143568	SAVANNAH	GA		02/21/2024		387							387	387			
100127235	SANTA FE	NM		08/30/2023		1,990							1,990	1,990			
100049561	FRESNO	CA		11/20/2020		779							779	779			
100014575	OTSEGO	MI		09/27/2017		2,485							2,485	2,485			
100068010	WINTERVILLE	GA		09/23/2021		848							848	848			
3310083771	KNOXVILLE	TN		09/18/2024		144,657							144,657	144,657			
100079891	ZEPHYRHILLS	FL		04/08/2022		744							744	744			
100054988	DES PLAINES	IL		03/23/2021		994							994	994			
100013433	PALMDALE	CA		05/25/2017		761							761	761			
100102075	LOUISVILLE	KY		04/14/2023		329							329	329			
100069912	BURIEN	WA		09/01/2021		1,112							1,112	1,112			
100176169	SPRING	TX		12/20/2024		4,344							4,344	4,344			
100126962	BOYNTON BEACH	FL		08/30/2023		1,627							1,627	1,627			
100100618	BRADENTON	FL		04/27/2023		359							359	359			
100174575	MOUNTAIN GROVE	MO		10/31/2024		450							450	450			
100017035	FORT LEE	NJ		05/16/2018		1,353							1,353	1,353			
100043057	ANTIOCH	CA		05/28/2020		864							864	864			
100164522	FORT WORTH	TX		08/21/2024		386							386	386			
100156924	READING	PA		06/27/2024		375							375	375			
100064918	NORTH BEACH	MD		07/14/2021		1,590							1,590	1,590			
100149716	WILKES-BARRE	PA		04/26/2024		219							219	219			
100068347	MOORESVILLE	NC		08/25/2021		1,294							1,294	1,294			
100048828	MIAMI	FL		11/20/2020		779							779	779			
100038476	DUBLIN	IRL		09/27/2019		3,805							3,805	4,208	339	64	403
100154214	MARANA	AZ		07/11/2024		336							336	336			
100114956	NASHVILLE	TN		07/14/2023		409							409	409			
100117011	MELBOURNE	FL		07/20/2023		814							814	814			
100062054	HAMDEN	CT		07/01/2021		1,222							1,222	1,222			
100149773	BALTIMORE	MD		04/26/2024		357							357	357			
100169986	FAYETTEVILLE	WV		11/08/2024		375							375	375			
100181608	NEW HILL	NC		12/09/2024		345							345	345			
100160408	LEXINGTON	KY		07/19/2024		1,919							1,919	1,919			
100083412	ROOSENDAAL	NLD		05/27/2022		(30)							(30)		30		30
100013807	NEW BEDFORD	MA		05/25/2017		1,736							1,736	1,736			
100087420	VAN	TX		10/25/2022		666							666	666			
100043015	EASTON	PA		05/28/2020		2,547							2,547	2,547			
100184385	BRENHAM	TX		12/16/2024		393							393	393			
100133082	HOUSTON	TX		11/29/2023		259							259	259			
100013862	BROOKLYN PARK	MN		05/25/2017		513							513	513			
100177992	TUCSON	AZ		11/19/2024		858							858	858			
100156060	OLDSMAR	FL		06/18/2024		235							235	235			
100116987	NEW LONDON	CT		07/20/2023		1,025							1,025	1,025			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100064895	COVINGTON	GA		07/14/2021		843							843	843			
100128836	ROCHESTER	MN		09/21/2023		817							817	817			
100144762	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100064874	SUMMERVILLE	SC		07/14/2021		829							829	829			
100129947	ROCKFORD	TN		09/27/2023		418							418	418			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		522							522	522			
100165083	PHILADELPHIA	PA		08/28/2024		440							440	440			
100165142	UNITED KINGDOM	GBR		08/27/2024		5,537						(3,679)	1,858	1,876	18		18
100060857	LAWSON	MO		06/01/2021		600							600	600			
100110762	ALABASTER	AL		08/11/2023		444							444	444			
100029087	TEMPE	AZ		10/26/2018		644							644	644			
100049696	LANCASTER	CA		11/20/2020		771							771	771			
100151730	PITTSBURGH	PA		05/10/2024		851							851	851			
100141881	BRENTWOOD	TN		03/27/2024		382							382	382			
100102950	HAZEL CREST	IL		06/22/2023		92							92	92			
100078821	RALEIGH	NC		02/24/2022		886							886	886			
100151428	EGG HARBOR CITY	NJ		05/10/2024		908							908	908			
100019865	FAIRFAX	VA		07/30/2018		2,236							2,236	2,236			
100119910	GREENVILLE	SC		08/10/2023		161,220							161,220	161,220			
100117403	SAN MARCOS	TX		07/20/2023		4,370							4,370	4,370			
100141125	BALTIMORE	MD		01/30/2024		409							409	409			
100031317	ELIZABETH	NJ		03/29/2019		1,156							1,156	1,156			
100054827	ORO VALLEY	AZ		03/23/2021		1,799							1,799	1,799			
100054104	MAYBROOK	NY		03/23/2021		636							636	636			
100131773	GASTON	SC		10/06/2023		538							538	538			
100103198	PENNS GROVE	NJ		04/21/2023		387							387	387			
100138035	NEW ORLEANS	LA		12/13/2023		209							209	209			
100043903	GARDENA	CA		08/19/2020		2,784							2,784	2,784			
100119084	ROGERS	AR		07/27/2023		387							387	387			
100050310	ROOSEVELT	NY		11/20/2020		2,285							2,285	2,285			
100134556	VINELAND	NJ		10/30/2023		517							517	517			
100086270	BREDA	NLD		08/29/2022		(39)							(39)		39		39
100086277	BREDA	NLD		08/29/2022		(42)							(42)		42		42
100066797	LOUISVILLE	KY		08/02/2021		994							994	994			
100113702	LINDSAY	CA		06/29/2023		301							301	301			
100078848	DAVENPORT	FL		02/24/2022		955							955	955			
100102971	JACKSONVILLE	FL		06/22/2023		544							544	544			
100102970	JACKSONVILLE	FL		06/22/2023		544							544	544			
100151842	GREENSBORO	GA		05/10/2024		314							314	314			
100031536	ROSEVILLE	CA		03/29/2019		1,677							1,677	1,677			
100053999	PORTAGE DES SIOUX	MO		03/23/2021		187							187	187			
100025066	LAS VEGAS	NV		09/20/2018		690							690	690			
100071757	MERIDEN	CT		10/14/2021		803							803	803			
100042999	WASHINGTON	DC		05/28/2020		167							167	167			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		701							701	701			
100043156	LAKESIDE	CA		05/28/2020		2,824							2,824	2,824			
100068586	ROTTERDAM	NLD		08/30/2021		(32)							(32)		32		32
100113459	YONKERS	NY		06/29/2023		956							956	956			
100156926	READING	PA		06/27/2024		375							375	375			
100165972	PHOENIX	AZ		09/06/2024		1,744							1,744	1,744			
100088133	PORT WENTWORTH	GA		10/25/2022		476							476	476			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029591	TACOMA	WA		10/26/2018		1,529							1,529	1,529			
100028438	PINON HILLS	CA		10/26/2018		959							959	959			
100120543	LIBERTY HILL	TX		08/18/2023		537							537	537			
100091579	BATON ROUGE	LA		03/07/2023		369							369	369			
100025639	HOFFMAN ESTATES	IL		09/20/2018		641							641	641			
100071593	MAPLEWOOD	MN		10/14/2021		1,633							1,633	1,633			
100026458	MADERA	CA		09/26/2018		1,289							1,289	1,289			
100076133	BIG BEAR LAKE	CA		01/07/2022		800							800	800			
100076107	SPRING	TX		01/07/2022		828							828	828			
100172636	HEBRON	IN		10/24/2024		698							698	698			
100174709	MISSION	TX		10/31/2024		595							595	595			
100065333	CLIFTON	VA		07/28/2021		3,840							3,840	3,840			
100119019	SELMA	TX		07/27/2023		488							488	488			
100116188	LOS BANOS	CA		07/20/2023		1,118							1,118	1,118			
100169365	KINGSLAND	GA		09/27/2024		219							219	219			
100130127	NETHERLANDS	NLD		09/26/2023		441							441	560	119		119
100152826	BAYTOWN	TX		05/22/2024		512							512	512			
100100073	MEMPHIS	TN		03/28/2023		420							420	420			
100090060	ATLANTA	GA		01/13/2023		283							283	283			
100185810	YUMA	AZ		12/26/2024		400							400	400			
100119944	MIAMI	FL		08/10/2023		345							345	345			
100184506	KEARNY	NJ		12/17/2024		2,826							2,826	2,826			
100185078	SAN DIEGO	CA		12/20/2024		174							174	174			
100030976	MATTESON	IL		03/29/2019		678							678	678			
100135892	BALTIMORE	MD		11/13/2023		393							393	393			
100184372	EUGENE	OR		12/16/2024		393							393	393			
100055667	SAN DIEGO	CA		03/23/2021		1,646							1,646	1,646			
100179858	DES PLAINES	IL		11/22/2024		1,398							1,398	1,398			
100119847	ROCHESTER	NY		08/08/2023		331							331	331			
100065592	PHILADELPHIA	PA		07/28/2021		2,074							2,074	2,074			
100012637	ORLANDO	FL		05/25/2017		558							558	558			
100117269	APOPKA	FL		07/20/2023		397							397	397			
100182257	HEPHZIBAH	GA		12/12/2024		622							622	622			
100053758	BOLTON	CT		03/23/2021		3,771							3,771	3,771			
100109873	NEW ORLEANS	LA		06/22/2023		373							373	373			
100053406	SAN DIEGO	CA		03/23/2021		1,452							1,452	1,452			
100139235	TAMPA	FL		12/28/2023		390							390	390			
100071607	MINNEAPOLIS	MN		10/14/2021		935							935	935			
100112493	MANSFIELD	MA		06/29/2023		530							530	530			
100064458	LITTLETON	CO		07/01/2021		1,320							1,320	1,320			
100116767	EAST BRUNSWICK	NJ		07/20/2023		949							949	949			
100148143	VENICE	FL		05/15/2024		588							588	588			
100027801	HENRYVILLE	PA		10/26/2018		640							640	640			
100000365	DES MOINES	IA		09/27/2016		3,089							3,089	3,089			
100029586	DACULA	GA		10/26/2018		722							722	722			
100130039	CHICAGO	IL		09/27/2023		367							367	367			
100049197	MIAMI	FL		11/20/2020		1,005							1,005	1,005			
100162564	SOUTHBURY	CT		08/12/2024		420							420	420			
100157548	ULFT	NLD		06/28/2024		(55)							(55)		55		55
100101796	MILWAUKEE	WI		03/31/2023		334							334	334			
100028362	COLUMBUS	GA		10/26/2018		859							859	859			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100165185	FERWERT	NLD		08/28/2024		(54)							(54)		54		54
100168938	S-GRAVENHAGE	NLD		09/26/2024		(49)							(49)		49		49
100142854	CHICAGO	IL		02/08/2024		256							256	256			
100069535	MEDINA	OH		09/01/2021		579							579	579			
100173052	FORT WASHINGTON	MD		10/25/2024		364							364	364			
100139908	NETHERLANDS	NLD		12/28/2023		2,164							2,164	2,361	196		196
100152864	MISSOURI CITY	TX		05/22/2024		239							239	239			
100100311	CHEEKTOWAGA	NY		04/27/2023		778							778	778			
100028940	LAWRENCEVILLE	GA		10/26/2018		690							690	690			
100115688	AUBREY	TX		07/20/2023		6,848							6,848	6,848			
100088527	HOOGEVEEN	NLD		10/27/2022		(47)							(47)		47		47
100044240	BARRINGTON	IL		08/19/2020		1,990							1,990	1,990			
100138779	MASCOTTE	FL		12/21/2023		325							325	325			
100128522	ORTONVILLE	MN		09/15/2023		281							281	281			
100031517	CATHEDRAL CITY	CA		03/29/2019		721							721	721			
100113273	GREER	SC		06/29/2023		748							748	748			
100013398	MESA	AZ		05/25/2017		717							717	717			
100038910	DUBLIN	IRL		09/27/2019		1,999							1,999	2,195	191	5	196
100143724	EDMONDS	WA		02/26/2024		301							301	301			
100070490	BURRILLVILLE	RI		09/23/2021		889							889	889			
100143801	HIALEAH	FL		02/28/2024		414							414	414			
100167925	FAYETTEVILLE	GA		09/20/2024		596							596	596			
100109889	KANSAS CITY	MO		06/22/2023		451							451	451			
100158275	UNITED KINGDOM	GBR		07/09/2024		(3)							(3)		3		3
100154626	EL PASO	TX		06/14/2024		804							804	804			
100013920	SALINAS	CA		05/25/2017		2,206							2,206	2,206			
100120373	NEW HAVEN	CT		08/18/2023		257							257	257			
100117410	RICHMOND	TX		07/20/2023		1,086							1,086	1,086			
100063192	YUBA CITY	CA		07/01/2021		397							397	397			
100054046	SAN DIEGO	CA		03/23/2021		1,122							1,122	1,122			
100112254	CORVALLIS	OR		06/29/2023		963							963	963			
100079707	SPRING	TX		04/08/2022		731							731	731			
100161862	LOCH SHELDRAKE	NY		07/31/2024		337							337	337			
100078978	SAINT LOUIS	MO		02/24/2022		821							821	821			
100078986	SAINT LOUIS	MO		02/24/2022		821							821	821			
100173564	UNITED KINGDOM	GBR		10/29/2024		12							12		(12)		(12)
100081209	STOCKBRIDGE	GA		03/18/2022		1,357							1,357	1,357			
100091246	LAS VEGAS	NV		01/31/2023		700							700	700			
100078809	RALEIGH	NC		02/24/2022		880							880	880			
100078823	RALEIGH	NC		02/24/2022		880							880	880			
100078825	RALEIGH	NC		02/24/2022		880							880	880			
100024137	KILLEEN	TX		09/10/2018		805							805	805			
100169255	WACO	TX		09/27/2024		442							442	442			
100140903	EAST POINT	GA		02/26/2024		266							266	266			
100159527	MARTINEZ	GA		07/15/2024		488							488	488			
100128854	SOUTH BEND	IN		09/21/2023		389							389	389			
100054056	MASTIC	NY		03/23/2021		762							762	762			
100158195	UNITED KINGDOM	GBR		07/09/2024													
100060554	MARIETTA	GA		06/01/2021		1,752							1,752	1,752			
100109643	MAGNOLIA	TX		06/14/2023		457							457	457			
100139060	BALTIMORE	MD		12/28/2023		339							339	339			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025735	CALEXICO	CA		09/20/2018		378							378	378			
100063269	SAN ANTONIO	TX		07/01/2021		728							728	728			
100181203	BARSTOW	CA		12/06/2024		302							302	302			
100014011	GLENDALE	AZ		05/25/2017		608							608	608			
100078858	SCOTT	LA		02/24/2022		827							827	827			
100090721	JACKSONVILLE	FL		12/29/2022		399							399	399			
100141454	CYPRESS	TX		01/30/2024		371							371	371			
100083307	APPINGEDAM	NLD		05/27/2022		(14)							(14)		14		14
100062322	SAGINAW	TX		07/01/2021		1,152							1,152	1,152			
100100886	BALTIMORE	MD		04/28/2023		5,919							5,919	5,919			
100144248	RICHMOND	TX		03/08/2024		194							194	194			
100154892	KINGMAN	AZ		07/19/2024		396							396	396			
100184465	JEFFERSONTON	VA		12/17/2024		817							817	817			
100115046	FORT LAUDERDALE	FL		07/14/2023		6,126							6,126	6,126			
100026066	CHICAGO	IL		09/20/2018		1,116							1,116	1,116			
100176850	MIAMI	FL		11/15/2024		349							349	349			
100180463	LA PORTE	IN		11/26/2024		714							714	714			
100011234	RUSKIN	FL		12/23/2016		913							913	913			
100110130	SHAKOPEE	MN		06/29/2023		19,538							19,538	19,538			
100070497	SAN ANTONIO	TX		09/23/2021		850							850	850			
100078213	SAN FRANCISCO	CA		02/10/2022		1,033							1,033	1,033			
100049862	CARY	IL		11/20/2020		866							866	866			
100075425	MAGNA	UT		12/01/2021		1,071							1,071	1,071			
100012291	YUBA CITY	CA		04/28/2017		834							834	834			
100073441	ROCK HILL	SC		11/01/2021		1,432							1,432	1,432			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		568							568	568			
100169878	STEVENSVILLE	MI		11/08/2024		403							403	403			
100113874	BRADENTON BEACH	FL		06/29/2023		4,229							4,229	4,229			
100043717	MOUNT PLEASANT	SC		08/13/2020		456							456	456			
100049841	MIAMI	FL		11/20/2020		809							809	809			
100120386	DECATUR	GA		08/18/2023		373							373	373			
100174597	WARNER ROBINS	GA		10/31/2024		295							295	295			
100099680	FAYETTEVILLE	NC		04/06/2023		339							339	339			
100185892	BALTIMORE	MD		12/26/2024		500							500	500			
100087966	TAYLORS	SC		10/25/2022		472							472	472			
100109649	KENNER	LA		06/14/2023		1,004							1,004	1,004			
100088921	CAROLINA BEACH	NC		11/15/2022		446							446	446			
100013103	SACRAMENTO	CA		05/25/2017		440							440	440			
100049653	SOLEDAD	CA		11/20/2020		803							803	803			
100164012	OCALA	FL		08/21/2024		345							345	345			
100101153	NEW HAVEN	CT		04/28/2023		964							964	964			
100126933	ONTARIO	CA		08/30/2023		3,086							3,086	3,086			
100150152	DECATUR	GA		06/14/2024		254							254	254			
100103295	OROSI	CA		04/27/2023		1,668							1,668	1,668			
100062971	LITTLEROCK	CA		07/01/2021		1,234							1,234	1,234			
100078936	RALEIGH	NC		02/24/2022		845							845	845			
100057550	CIBOLO	TX		06/30/2021		1,013							1,013	1,013			
100138387	METAIRIE	LA		12/18/2023		3,212							3,212	3,212			
100141106	PHILADELPHIA	PA		01/30/2024		518							518	518			
100029348	WOODBRIDGE	VA		10/26/2018		1,666							1,666	1,666			
100112229	SUWANEE	GA		06/29/2023		1,195							1,195	1,195			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100102554	O FALLON	MO		06/07/2023		1,303							1,303	1,303			
100161885	HOUSTON	TX		07/31/2024		389							389	389			
100084789	HOUSTON	TX		08/02/2022		434							434	434			
100114311	SACRAMENTO	CA		06/29/2023		607							607	607			
100057724	OCALA	FL		06/30/2021		880							880	880			
100117992	LAKE WYLIE	SC		07/20/2023		473							473	473			
100099938	CARPENTERSVILLE	IL		03/28/2023		1,500							1,500	1,500			
100082750	ROOSENDAAL	NLD		04/27/2022		(26)							(26)		26		26
100082794	ENSCHEDE	NLD		04/27/2022		(37)							(37)		37		37
100179870	MYRTLE BEACH	SC		11/22/2024		425							425	425			
100077959	FREEPORT	TX		02/18/2022		717							717	717			
100075854	GOUDA	NLD		11/24/2021		(33)							(33)		33		33
100086324	DEN HAAG	NLD		08/29/2022		(28)							(28)		28		28
100071856	CHARLESTON	WV		10/14/2021		768							768	768			
100078600	HEERLEN	NLD		01/26/2022		101,749							101,749	105,665	3,916		3,916
100103359	ENSCHEDE	NLD		04/28/2023		568						(629)	(61)		61		61
100084321	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		(19)							(19)		19		19
100031764	RIVERSIDE	CA		03/29/2019		1,671							1,671	1,671			
100154512	MCFARLAND	CA		06/14/2024		724							724	724			
100148422	STATESVILLE	NC		04/12/2024		3,167							3,167	3,275		108	108
100011541	RIVERVIEW	FL		03/08/2017		373							373	373			
100129944	LANCASTER	PA		09/27/2023		359							359	359			
100049210	NEWARK	NJ		11/20/2020		874							874	874			
100179679	YUKON	OK		11/21/2024		537							537	537			
100049209	MIAMI	FL		11/20/2020		621							621	621			
100116838	KATY	TX		07/20/2023		1,145							1,145	1,145			
100065005	BALTIMORE	MD		07/14/2021		890							890	890			
100049796	EL MONTE	CA		11/20/2020		792							792	792			
100100856	SEATTLE	WA		04/28/2023		823							823	823			
100179722	DAPHNE	AL		11/21/2024		616							616	616			
100060234	RIO RANCHO	NM		06/25/2021		860							860	860			
100135783	CHICO	CA		11/10/2023		1,272							1,272	1,272			
100168703	SPRING HILL	FL		09/25/2024		339							339	339			
100149809	MOUNT AIRY	NC		04/26/2024		427							427	427			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		338							338	338			
100057539	BURLESON	TX		06/30/2021		961							961	961			
100179758	TRINITY	NC		11/21/2024		566							566	566			
100146399	EL DORADO HILLS	CA		03/19/2024		257							257	257			
100013648	ROSELLE	NJ		05/25/2017		443							443	443			
100068848	ELGIN	IL		09/01/2021		1,231							1,231	1,231			
100126346	FORT LAUDERDALE	FL		08/30/2023		284							284	284			
100181334	PORT SAINT LUCIE	FL		12/06/2024		882							882	882			
100131879	LA CROSSE	WI		10/06/2023		397							397	397			
100048759	LAKEWOOD	WA		11/20/2020		3,405							3,405	3,405			
100176730	SAN ANTONIO	TX		11/15/2024		6,252							6,252	6,252			
100082578	PALATINE	IL		04/20/2022		3,647							3,647	3,647			
100185690	HILVERSUM	NLD		12/20/2024		(26)							(26)		26		26
100180872	UNITED KINGDOM	GBR		11/27/2024		5							5		(5)		(5)
100083347	ROTTERDAM	NLD		05/27/2022		(30)							(30)		30		30
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		637							637	637			
100048939	LAND O LAKES	FL		11/20/2020		729							729	729			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079630	LAS VEGAS	NV		04/08/2022		917							917	917			
100113863	WASHINGTON	DC		06/29/2023		4,116							4,116	4,116			
100057815	CEDAR CITY	UT		06/30/2021		907							907	907			
100141501	BALTIMORE	MD		01/30/2024		259							259	259			
100053543	GREENSBORO	NC		03/23/2021		332							332	332			
100079518	ATHENS	AL		04/25/2022		809							809	809			
100166445	AUSTIN	TX		10/31/2024		365							365	365			
100165312	CERES	CA		08/29/2024		451							451	451			
100025886	AVERY	CA		09/20/2018		652							652	652			
100119116	ROUND ROCK	TX		07/28/2023		759							759	759			
100057947	BAKERSFIELD	CA		06/30/2021		890							890	890			
100156876	GAFFNEY	SC		06/27/2024		373							373	373			
100031874	LODI	CA		03/29/2019		893							893	893			
100158562	WILMINGTON	DE		07/10/2024		284							284	284			
100031750	VALLEJO	CA		03/29/2019		509							509	509			
100149851	QUANTICO	MD		04/29/2024		385							385	385			
100014178	GREENBACKVILLE	VA		05/25/2017		654							654	654			
100067773	LAS CRUCES	NM		09/23/2021		819							819	819			
100127129	INGLEWOOD	CA		08/30/2023		686							686	686			
100112963	SUN VALLEY	NV		06/29/2023		2,164							2,164	2,164			
100112717	SYLMAR	CA		06/29/2023		995							995	995			
100146302	ALPINE	CA		03/19/2024		856							856	856			
100025580	SACRAMENTO	CA		09/20/2018		867							867	867			
100065233	HOUSTON	TX		07/14/2021		953							953	953			
100116866	MIAMI	FL		07/20/2023		471							471	471			
100145475	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100081103	MORRISTOWN	TN		03/18/2022		941							941	941			
100076691	CULVER CITY	CA		12/30/2021		700							700	700			
100175813	PORT JERVIS	NY		11/12/2024		427							427	427			
100065282	BUFORD	GA		07/28/2021		2,930							2,930	2,930			
100117946	SUN CITY CENTER	FL		07/20/2023		844							844	844			
100080180	ALBUQUERQUE	NM		02/25/2022		947							947	947			
100113613	RIVERSIDE	NJ		06/29/2023		911							911	911			
100118130	PASADENA	TX		07/20/2023		185							185	185			
100028063	SOMERSET	CA		10/26/2018		671							671	671			
100126342	CARPENTERSVILLE	IL		08/30/2023		387							387	387			
100029254	SACRAMENTO	CA		10/26/2018		471							471	471			
100060615	MAPLEWOOD	MN		06/01/2021		1,904							1,904	1,904			
100065056	BALTIMORE	MD		07/14/2021		912							912	912			
100173943	BALTIMORE	MD		10/31/2024		390							390	390			
100071801	WATERBURY	CT		10/14/2021		814							814	814			
100153602	WILMINGTON	DE		05/31/2024		366							366	366			
100065159	WEST NEW YORK	NJ		07/14/2021		891							891	891			
100112609	WILLISTON	VT		06/29/2023		1,239							1,239	1,239			
100075369	ELK GROVE	CA		12/01/2021		1,785							1,785	1,785			
100013559	LEMOORE	CA		05/25/2017		761							761	761			
100153869	TUCSON	AZ		06/05/2024		445							445	445			
100117783	TORRANCE	CA		07/20/2023		482							482	482			
100065002	CHARLOTTE	NC		07/14/2021		959							959	959			
100134474	FRESNO	CA		10/30/2023		421							421	421			
100030918	BRONX	NY		04/09/2019		878							878	878			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043502	RUTHERFORDTON	NC		08/13/2020		542							542	542			
100113417	RANDALLSTOWN	MD		06/29/2023		833							833	833			
100182466	GREENVILLE	SC		12/12/2024		470							470	470			
100116865	LEAGUE CITY	TX		07/20/2023		430							430	430			
100164225	GWYNN OAK	MD		08/21/2024		223							223	223			
100026447	DEERFIELD BEACH	FL		09/26/2018		503							503	503			
100172152	MINNEAPOLIS	MN		10/17/2024		336							336	336			
100141185	MEMPHIS	TN		01/30/2024		330							330	330			
100065080	STOCKTON	CA		07/14/2021		1,331							1,331	1,331			
100119881	LAKE ZURICH	IL		08/10/2023		344							344	344			
100116187	FLORIDA CITY	FL		07/20/2023		592							592	592			
100068394	JACKSONVILLE	FL		08/25/2021		806							806	806			
100156364	WARREN	MI		07/25/2024		318							318	318			
100076002	OLD HICKORY	TN		01/07/2022		1,939							1,939	1,939			
100116162	LAWRENCEVILLE	GA		07/20/2023		948							948	948			
100168827	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100173545	UNITED KINGDOM	GBR		10/29/2024		18							18		(18)		(18)
100175883	LUZERNE	PA		11/12/2024		365							365	365			
100180875	UNITED KINGDOM	GBR		11/27/2024		5							5		(5)		(5)
100060955	MEMPHIS	TN		06/01/2021		1,352							1,352	1,352			
100071688	CAPE CORAL	FL		10/14/2021		1,565							1,565	1,565			
100054218	MCKINNEY	TX		03/23/2021		7,226							7,226	7,226			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		893							893	893			
100147825	NORTH LAS VEGAS	NV		04/08/2024		459							459	459			
100049192	CRYSTAL LAKE	IL		11/20/2020		607							607	607			
100062732	BRIDGEPORT	CT		07/01/2021		1,276							1,276	1,276			
100126335	TOMS RIVER	NJ		08/30/2023		374							374	374			
100170914	ATLANTA	GA		10/11/2024		353							353	353			
100074063	VENTANAS DEL MAR	MEX		11/05/2021		411							411	411			
100160372	SPRING	TX		09/06/2024		317							317	317			
100115434	VISALIA	CA		07/17/2023		827							827	827			
100038619	DUBLIN	IRL		09/27/2019		2,744							2,744	2,998	246	7	254
100020349	PLAINFIELD	NJ		07/27/2018		1,285							1,285	1,285			
100103598	BURBANK	IL		05/08/2023		421							421	421			
100156560	NORTH LAS VEGAS	NV		06/24/2024		3,869							3,869	3,869			
100127955	BALTIMORE	MD		09/08/2023		937							937	937			
100112820	PALATINE	IL		06/29/2023		1,141							1,141	1,141			
100011712	HUNTINGTON STATION	NY		03/08/2017		1,236							1,236	1,236			
100138279	SPRING	TX		12/18/2023		2,107							2,107	2,107			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		943							943	943			
100147981	SAINT ROBERT	MO		04/10/2024		753							753	753			
100128729	PITTSBURGH	PA		09/21/2023		391							391	391			
100169474	ALBUQUERQUE	NM		09/30/2024		754							754	754			
100110122	BAYTOWN	TX		06/23/2023		338							338	338			
100014250	WALDORF	MD		09/27/2017		1,204							1,204	1,204			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		556							556	556			
100185648	UNITED KINGDOM	GBR		12/20/2024		(5)							(5)		5		5
100068100	MEDFORD	OR		08/25/2021		948							948	948			
100127384	PARKER	CO		08/30/2023		662							662	662			
100103138	LANSING	IL		04/21/2023		422							422	422			
100131837	SEABROOK	TX		10/06/2023		1,087							1,087	1,087			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133338	AURORA	IL		11/29/2023		276							276	276			
100011906	PLANT CITY	FL		03/08/2017		747							747	747			
100174782	TALLAHASSEE	FL		10/31/2024		384							384	384			
100113291	WEST HAVEN	CT		06/29/2023		658							658	658			
100103654	COLLEGE STATION	TX		05/08/2023		223							223	223			
100127231	FAYETTEVILLE	NC		08/30/2023		3,190							3,190	3,190			
100149316	NEW ORLEANS	LA		04/24/2024		542							542	542			
100144688	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100149779	DARBY	PA		04/26/2024		401							401	401			
100029318	LEVITTOWN	PA		10/26/2018		675							675	675			
100134263	SILVER SPRING	MD		10/27/2023		259							259	259			
100043516	DANBURY	CT		08/13/2020		706							706	706			
100087176	MAYO	FL		10/25/2022		32,575							32,575	32,575			
100062989	HAMILTON	GA		07/01/2021		643							643	643			
100048526	MACUNGIE	PA		11/20/2020		753							753	753			
100163274	DOUGLAS CITY	CA		08/13/2024		404							404	404			
100043117	WARWICK	NY		05/28/2020		3,461							3,461	3,461			
100023450	SAN DIEGO	CA		08/16/2018		935							935	935			
100185117	KANSAS CITY	MO		12/20/2024		230							230	230			
100061275	METAIRIE	LA		06/01/2021		334							334	334			
100155339	INDIANAPOLIS	IN		07/19/2024		385							385	385			
100054963	CHICAGO	IL		03/23/2021		508							508	508			
100120368	PARKVILLE	MD		08/18/2023		297							297	297			
100054380	LAS VEGAS	NV		03/23/2021		2,249							2,249	2,249			
100057910	FAIRBORN	OH		06/30/2021		2,258							2,258	2,258			
100153910	DYER	IN		06/05/2024		445							445	445			
100038739	GALWAY	IRL		09/27/2019		153							153	(2,202)	(153)	(2,202)	(2,355)
100117001	DEER PARK	TX		07/20/2023		717							717	717			
100079713	PORT CHARLOTTE	FL		04/08/2022		781							781	781			
100025257	HIALEAH	FL		09/20/2018		715							715	715			
100156975	UNITED KINGDOM	GBR		06/27/2024		5							5		(5)		(5)
100064209	SANFORD	FL		07/01/2021		985							985	985			
100175616	BAYTOWN	TX		11/12/2024		554							554	554			
100091670	GARDNER	MA		01/27/2023		306							306	306			
100068345	HERMITAGE	TN		08/25/2021		1,133							1,133	1,133			
100109137	PALM BAY	FL		06/09/2023		529							529	529			
100152487	BELTSVILLE	MD		05/16/2024		299							299	299			
100044219	CHICAGO	IL		08/19/2020		1,105							1,105	1,105			
100084787	WHEELING	IL		08/02/2022		1,761							1,761	1,761			
100131573	MACON	GA		10/05/2023		328							328	328			
100061024	GLENN HEIGHTS	TX		06/01/2021		2,290							2,290	2,290			
100150806	DOVER	DE		05/08/2024		414							414	414			
100144509	KATY	TX		04/26/2024		323							323	323			
100064787	TUCSON	AZ		07/14/2021		794							794	794			
100075969	MILFORD	OH		01/07/2022		939							939	939			
100178338	SAINT CLOUD	FL		11/19/2024		451							451	451			
100024355	LOS BANOS	CA		09/20/2018		1,270							1,270	1,270			
100029416	LEVITTOWN	PA		10/26/2018		720							720	720			
100023560	OWINGS MILLS	MD		09/04/2018		1,234							1,234	1,234			
100025424	LAUREL	MD		09/20/2018		578							578	578			
100065121	FOUNTAIN INN	SC		07/14/2021		934							934	934			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046677	BOISE	ID		11/25/2020		740							740	740			
100153982	GAINESVILLE	GA		06/05/2024		155							155	155			
100148052	ROCHESTER	MN		04/10/2024		532							532	532			
100128232	MEMPHIS	TN		09/14/2023		384							384	384			
100076083	MICHIGAN CITY	IN		01/07/2022		259							259	259			
100115293	PERTH AMBOY	NJ		07/17/2023		1,210							1,210	1,210			
100088908	JACKSONVILLE	FL		11/15/2022		72							72	72			
100157616	OKLAHOMA CITY	OK		06/28/2024		364							364	364			
100086306	AMSTERDAM	NLD		08/29/2022		(41)							(41)		41		41
100070281	GRONINGEN	NLD		08/31/2021		(27)							(27)		27		27
100028483	RIVERSIDE	CA		10/26/2018		558							558	558			
100117313	CLERMONT	FL		07/20/2023		1,143							1,143	1,143			
100128871	BURLESON	TX		09/21/2023		323							323	323			
100165179	VLAARDINGEN	NLD		08/28/2024		(42)							(42)		42		42
100082734	AMSTERDAM	NLD		04/27/2022		(13)							(13)		13		13
100062706	COLORADO SPRINGS	CO		07/01/2021		1,192							1,192	1,192			
100090559	HEERHUGOWAARD	NLD		12/28/2022		(55)							(55)		55		55
100088509	CULEMBORG	NLD		10/27/2022		(39)							(39)		39		39
100055624	SAN ANTONIO	TX		03/23/2021		1,810							1,810	1,810			
100091922	BERGEN OP ZOOM	NLD		01/27/2023		(28)							(28)		28		28
100172705	ROMEOVILLE	IL		11/21/2024		412							412	412			
100062785	PITTSVIEW	AL		07/01/2021		832							832	832			
100177771	EASTVALE	CA		11/19/2024		816							816	816			
100174447	MOUNT VERNON	WA		10/31/2024		846							846	846			
100117092	ASHEVILLE	NC		07/20/2023		608							608	608			
100139236	EASTON	PA		12/28/2023		360							360	360			
100169900	CLEARWATER	FL		11/08/2024		346							346	346			
100172873	GRAND RAPIDS	MI		10/25/2024		375							375	375			
100139238	EASTON	PA		12/28/2023		360							360	360			
100119127	OWENSBORO	KY		07/28/2023		1,202							1,202	1,202			
100112212	CHICAGO	IL		06/29/2023		640							640	640			
100031320	VENICE	FL		03/29/2019		749							749	749			
100013289	FRANKFORD	DE		05/25/2017		469							469	469			
100156319	DUBLIN	GA		07/25/2024		347							347	347			
100043095	PARLIER	CA		05/28/2020		1,023							1,023	1,023			
100055150	JACKSONVILLE	FL		03/23/2021		669							669	669			
100153493	MONTICELLO	NY		05/30/2024		333							333	333			
100139230	EASTON	PA		12/28/2023		360							360	360			
100025652	CAPE ELIZABETH	ME		09/20/2018		1,481							1,481	1,481			
100139762	UNITED KINGDOM	GBR		12/18/2023		(15)							(15)		15		15
100088177	MOORE	OK		10/25/2022		561							561	561			
100079031	PIKE ROAD	AL		02/24/2022		891							891	891			
100176937	LANDRUM	SC		11/15/2024		334							334	334			
100139232	EASTON	PA		12/28/2023		360							360	360			
100150102	STONE MOUNTAIN	GA		06/14/2024		332							332	332			
100065003	OMAHA	NE		07/14/2021		1,521							1,521	1,521			
100171338	BOWIE	TX		10/16/2024		317							317	317			
100055860	OMAHA	NE		03/23/2021		996							996	996			
100140175	CHARLOTTE	NC		01/11/2024		11,475							11,475	11,475			
100159047	NEW PORT RICHEY	FL		08/15/2024		7,946							7,946	7,946			
100162586	ROCKDALE	TX		08/12/2024		482							482	482			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062327	VERSAILLES	KY		07/01/2021		631							631	631			
100155581	FREDERICKSBURG	VA		06/18/2024		251							251	251			
100136629	BAKERSFIELD	CA		11/22/2023		671							671	671			
100070728	SATELLITE BEACH	FL		10/01/2021		1,067							1,067	1,067			
100057743	OCALA	FL		06/30/2021		794							794	794			
100013969	SPRINGFIELD	OR		05/25/2017		787							787	787			
100013335	GRIDLEY	CA		05/25/2017		629							629	629			
100088068	RIVERDALE	GA		10/25/2022		124							124	124			
100047339	WEYMOUTH	MA		11/20/2020		2,007							2,007	2,007			
100024841	LAS VEGAS	NV		09/20/2018		902							902	902			
100000171	EDGEFIELD	SC		09/27/2016		1,702							1,702	1,702			
100079073	WILDWOOD	NJ		02/24/2022		1,572							1,572	1,572			
100070455	MESA	AZ		09/23/2021		1,114							1,114	1,114			
100013326	MILFORD	PA		05/25/2017		790							790	790			
100186242	BENSALEM	PA		12/27/2024		322							322	322			
100186244	BENSALEM	PA		12/27/2024		322							322	322			
100064998	MIAMI BEACH	FL		07/14/2021		1,328							1,328	1,328			
100054601	ALGONQUIN	IL		03/23/2021		569							569	569			
100165957	LEHIGH ACRES	FL		09/06/2024		452							452	452			
100087189	GREENVILLE	TX		10/25/2022		645							645	645			
100114621	DURHAM	NC		06/29/2023		378							378	378			
100170130	SHAKER HEIGHTS	OH		10/08/2024		375							375	375			
100165105	UNITED KINGDOM	GBR		08/27/2024		(7)							(7)		7		7
100079267	SUN CITY CENTER	FL		02/28/2022		777							777	777			
100091183	YARMOUTH PORT	MA		01/31/2023		3,216							3,216	3,216			
100169321	ATLANTA	GA		09/27/2024		1,570							1,570	1,570			
100044292	VENICE	FL		08/19/2020		748							748	748			
100031250	SACRAMENTO	CA		03/29/2019		677							677	677			
100062915	SPRING	TX		07/01/2021		1,251							1,251	1,251			
100031896	OCEANSIDE	CA		03/29/2019		836							836	836			
100075959	MOUNT LAUREL	NJ		01/07/2022		904							904	904			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		1,086							1,086	1,086			
100120384	SPRING	TX		08/18/2023		171							171	171			
100108205	SILVER SPRING	MD		05/24/2023		285							285	285			
100081491	PHOENIX	AZ		03/18/2022		1,126							1,126	1,126			
100013801	MIAMI SPRINGS	FL		05/25/2017		1,157							1,157	1,157			
100065126	KALAMAZOO	MI		07/14/2021		1,285							1,285	1,285			
100128795	ORLANDO	FL		09/21/2023		354							354	354			
100018438	GALLATIN	TN		06/27/2018		1,046							1,046	1,046			
100163900	FAYETTEVILLE	NC		09/27/2024		290							290	290			
100172680	DALLAS	TX		11/21/2024		394							394	394			
100030842	EVERETT	WA		04/09/2019		1,721							1,721	1,721			
100054903	PHOENIX	AZ		03/23/2021		570							570	570			
100179913	ROSHARON	TX		11/25/2024		27,538							27,538	27,538			
100026471	TRUMBULL	CT		09/26/2018		1,486							1,486	1,486			
100024760	GLENDALE	AZ		09/20/2018		575							575	575			
100012069	CORAL SPRINGS	FL		03/08/2017		1,112							1,112	1,112			
100158816	STILLWATER	OK		07/10/2024		100,375							100,375	100,375			
100034304	WEXFORD	IRL		06/21/2019		40							40	(1,213)	(40)	(1,213)	(1,253)
100111776	LEXINGTON	NY		06/29/2023		3,528							3,528	3,528			
100053625	FORT LAUDERDALE	FL		03/23/2021		358							358	358			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057812	NORTH CHESTERFIELD	VA		06/30/2021		890							890	890			
100076258	MARRERO	LA		01/07/2022		830							830	830			
100146063	MORAGA	CA		03/19/2024		915							915	915			
100101563	TOMS RIVER	NJ		04/26/2023		507							507	507			
100111997	ALLEN	TX		06/29/2023		1,036							1,036	1,036			
100066730	MARGATE	FL		08/02/2021		975							975	975			
100063828	SHOEMAKERSVILLE	PA		07/01/2021		304							304	304			
100127979	GREENBRIER	TN		09/08/2023		474							474	474			
100099740	PHILADELPHIA	PA		02/28/2023		415							415	415			
100109899	ATLANTIC CITY	NJ		06/22/2023		381							381	381			
100100850	BAKERSFIELD	CA		04/28/2023		478							478	478			
100168935	AMSTERDAM	NLD		09/26/2024		(19)							(19)		19		19
100079138	SOUTHFIELD	MI		02/24/2022		867							867	867			
100065219	GLENN HEIGHTS	TX		07/14/2021		944							944	944			
100047848	SAN MARCOS	CA		11/20/2020		2,555							2,555	2,555			
100152931	GLOUCESTER CITY	NJ		06/27/2024		324							324	324			
100083220	NORTHPORT	AL		05/26/2022		485							485	485			
100014129	ORANGE PARK	FL		05/25/2017		870							870	870			
100146578	GASTONIA	NC		03/20/2024		367							367	367			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		1,326							1,326	1,326			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		418							418	418			
100030916	LOS ANGELES	CA		04/09/2019		959							959	959			
100014842	MONROVIA	CA		11/28/2017		2,754							2,754	2,754			
100029833	PORTLAND	OR		10/26/2018		750							750	750			
100031816	FONTANA	CA		03/29/2019		455							455	455			
100023654	DORAL	FL		09/04/2018		924							924	924			
100061009	INDIO	CA		06/01/2021		993							993	993			
100138357	NEWPORT NEWS	VA		12/18/2023		355							355	355			
100014027	GOLD CANYON	AZ		05/25/2017		663							663	663			
100159830	MAGNOLIA	TX		07/17/2024		281							281	281			
100117588	KATY	TX		07/20/2023		19,136							19,136	19,136			
100013416	HOLLYWOOD	FL		05/25/2017		634							634	634			
100140992	HOUSTON	TX		01/26/2024		334							334	334			
100136826	LOUISVILLE	KY		11/27/2023		210							210	210			
100136383	MAGGIE VALLEY	NC		11/20/2023		11,659							11,659	11,659			
100114756	MOUNT HOLLY	NJ		07/07/2023		1,625							1,625	1,625			
100153755	S-GRAVENHAGE	NLD		05/30/2024		574						(621)	(47)		47		47
100173736	SEBRING	FL		10/30/2024		643							643	643			
100101543	MESQUITE	TX		04/26/2023		518							518	518			
100145846	STONE MOUNTAIN	GA		03/15/2024		364							364	364			
100103784	RUSKIN	FL		05/10/2023		409							409	409			
100053603	HENDERSON	NV		03/23/2021		3,347							3,347	3,347			
100141630	HOLIDAY	FL		01/30/2024		479							479	479			
100156948	UNITED KINGDOM	GBR		06/27/2024		634							634	671	37		37
100139227	WOODBURY	MN		12/28/2023		343							343	343			
100013896	LAS VEGAS	NV		05/25/2017		5,546							5,546	5,546			
100117794	UPPER DARBY	PA		07/20/2023		5,873							5,873	5,873			
100011799	DANBURY	CT		03/08/2017		882							882	882			
100157639	SUNRISE	FL		06/28/2024		366							366	366			
100181594	CHICAGO	IL		12/09/2024		548							548	548			
100147615	SEAGOVILLE	TX		04/04/2024		269							269	269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045873	POWAY	CA		11/25/2020		1,244							1,244	1,244			
100080982	HINESVILLE	GA		03/18/2022		1,002							1,002	1,002			
100174432	MANSFIELD	TX		10/31/2024		738							738	738			
100057770	FREDERICKSBURG	VA		06/30/2021		815							815	815			
100116551	MIDLOTHIAN	VA		07/20/2023		842							842	842			
100100193	PHILADELPHIA	PA		03/17/2023		392							392	392			
100111455	SAN DIEGO	CA		06/29/2023		922							922	922			
100157979	MONTGOMERY	IL		07/09/2024		429							429	429			
100147293	SAINT JOHNS	FL		03/28/2024		421							421	421			
100064235	LAKE WORTH	FL		07/01/2021		875							875	875			
100177706	BRENTWOOD	CA		11/19/2024		711							711	711			
100113494	SANTA ANA	CA		06/29/2023		621							621	621			
100086970	FREEHOLD	NJ		10/24/2022		455							455	455			
100146944	ROYSE CITY	TX		03/26/2024		2,652							2,652	2,652			
100071675	LOS ANGELES	CA		10/14/2021		886							886	886			
100144353	LAS VEGAS	NV		03/07/2024		13,990							13,990	13,990			
100031235	APOPKA	FL		03/29/2019		902							902	902			
100031186	MORENO VALLEY	CA		03/29/2019		900							900	900			
100143624	PHILADELPHIA	PA		02/21/2024		529							529	529			
100184684	PHOENIX	AZ		12/17/2024		792							792	792			
100150162	CLEARWATER	FL		04/30/2024		407							407	407			
100165706	POMPANO BEACH	FL		08/29/2024		5,821							5,821	5,821			
100154564	BALTIMORE	MD		06/14/2024		894							894	894			
100112844	LOS ANGELES	CA		06/29/2023		2,547							2,547	2,547			
100176658	DECATUR	GA		11/15/2024		430							430	430			
100186595	HEPHZIBAH	GA		12/30/2024		589							589	589			
100030740	PORT ORANGE	FL		04/09/2019		255							255	255			
100184738	POMONA	NY		12/17/2024		722							722	722			
100186233	JACKSONVILLE	FL		12/27/2024		416							416	416			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		389							389	389			
100067202	ABINGTON	PA		08/02/2021		2,449							2,449	2,449			
100101570	AMES	IA		04/26/2023		461							461	461			
100182330	GOLDSBORO	NC		12/12/2024		705							705	705			
100012411	FRANKLIN	NC		04/28/2017		2,256							2,256	2,256			
100114645	LANCASTER	CA		06/29/2023		632							632	632			
100121059	NETHERLANDS	NLD		08/28/2023		(38)							(38)		38		38
100165252	MOORESVILLE	IN		08/29/2024		428							428	428			
100028351	LAS VEGAS	NV		10/26/2018		830							830	830			
100163615	CICERO	IL		08/15/2024		10,993							10,993	10,993			
100129945	KNOXVILLE	TN		09/27/2023		387							387	387			
100111411	GARFIELD	NJ		06/29/2023		1,037							1,037	1,037			
100049450	ONTARIO	CA		11/20/2020		1,737							1,737	1,737			
100091976	MOORE	OK		02/07/2023		301							301	301			
100145358	UNITED KINGDOM	GBR		03/12/2024		3,641						(3,640)					
100103822	MEMPHIS	TN		05/10/2023		406							406	406			
100046001	SANFORD	FL		11/25/2020		957							957	957			
100116950	ROSENBERG	TX		07/20/2023		1,055							1,055	1,055			
100038821	DUBLIN	IRL		09/27/2019		121							121	(1,731)	(121)	(1,731)	(1,852)
100144914	UNITED KINGDOM	GBR		03/12/2024													
100086623	SUNNY ISLES BEACH	FL		09/30/2022		511							511	511			
100109986	PLYMOUTH	PA		06/22/2023		417							417	417			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070504	ROANOKE	VA		09/23/2021		825							825	825			
100088094	DANIA BEACH	FL		10/25/2022		427							427	427			
100126371	DETROIT	MI		08/30/2023		209							209	209			
100119495	VALLEJO	CA		07/28/2023		1,108							1,108	1,108			
100161914	ATLANTA	GA		07/31/2024		408							408	408			
100084715	OTTAWA	IL		08/02/2022		534							534	534			
100150206	HUMBLE	TX		04/30/2024		296							296	296			
100174395	COVINA	CA		10/31/2024		784							784	784			
100024517	MANTECA	CA		09/20/2018		529							529	529			
100089276	NEW BOSTON	MI		01/26/2023		301							301	301			
100120374	HORIZON CITY	TX		08/18/2023		399							399	399			
100053998	WARREN	MI		03/23/2021		481							481	481			
100076172	HIXSON	TN		01/07/2022		769							769	769			
100134052	MILWAUKEE	WI		10/25/2023		325							325	325			
100133974	MCHENRY	IL		10/25/2023		376							376	376			
100087242	VERNON	NJ		10/25/2022		669							669	669			
100119853	DELRAY BEACH	FL		08/10/2023		417							417	417			
100150080	DALLAS	TX		06/14/2024		1,528							1,528	1,528			
100178115	ERIE	CO		11/19/2024		645							645	645			
100115629	MIAMI	FL		07/19/2023		1,932							1,932	1,932			
100154517	NEW ORLEANS	LA		06/14/2024		396							396	396			
100171785	GROVE CITY	OH		10/17/2024		423							423	423			
100076455	LABELLE	FL		12/23/2021		613							613	613			
100114969	SAN ANTONIO	TX		07/14/2023		13							13	13			
100165135	UNITED KINGDOM	GBR		08/27/2024		11							11		(11)		(11)
100060597	PEORIA	AZ		06/01/2021		1,261							1,261	1,261			
100100668	STAFFORD	VA		04/28/2023		565							565	565			
100083852	WEATHERFORD	TX		07/12/2022		486							486	486			
100064490	ANN ARBOR	MI		07/01/2021		1,219							1,219	1,219			
100141357	NORCROSS	GA		01/30/2024		328							328	328			
100162972	ORANGEBURG	SC		08/12/2024		405							405	405			
100113376	MIAMI	FL		06/29/2023		961							961	961			
100158799	JONESBORO	AR		07/10/2024		361							361	361			
100160068	PAHRUMP	NV		07/17/2024		24,534							24,534	24,534			
100031423	DAVIE	FL		03/29/2019		1,110							1,110	1,110			
100176053	KANSAS CITY	KS		12/20/2024		896							896	896			
100062829	SAN ANTONIO	TX		07/01/2021		988							988	988			
100071837	ROSEVILLE	CA		10/14/2021		790							790	790			
100048802	TAMPA	FL		11/20/2020		564							564	564			
100079703	CHICAGO	IL		04/25/2022		470							470	470			
100049887	MELROSE PARK	IL		11/20/2020		811							811	811			
100025583	CHICAGO	IL		09/20/2018		2,573							2,573	2,573			
100126433	TAMPA	FL		08/30/2023		344							344	344			
100139809	UNITED KINGDOM	GBR		12/18/2023		3							3		(3)		(3)
100010993	RANCHO CUCAMONGA	CA		12/23/2016		2,511							2,511	2,511			
100111784	MIAMI	FL		06/29/2023		2,402							2,402	2,402			
100176898	NASHUA	NH		11/15/2024		438							438	438			
100174814	PORTSMOUTH	VA		10/31/2024		5,460							5,460	5,460			
100111673	BIG SPRING	TX		06/29/2023		2,194							2,194	2,194			
100152477	ROUND ROCK	TX		05/16/2024		319							319	319			
100087478	SPRING HILL	FL		10/25/2022		2,537							2,537	2,537			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068518	FREDERICKSBURG	VA		08/25/2021		774							774	774			
100147292	MONTICELLO	NY		03/28/2024		410							410	410			
100108383	TUCKERTON	NJ		05/25/2023		375							375	375			
100086541	RICHMOND	KY		09/30/2022		432							432	432			
100080983	HINESVILLE	GA		03/18/2022		999							999	999			
100165856	AUBURN	CA		08/29/2024		211							211	211			
100148011	CHICAGO	IL		04/10/2024		385							385	385			
100090572	S-HERTOGENBOSCH	NLD		12/28/2022		(47)							(47)		47		47
100164087	HOUSTON	TX		08/21/2024		554							554	554			
100141858	UPPER DARBY	PA		03/27/2024		401							401	401			
100062836	LOVELAND	OH		07/01/2021		1,314							1,314	1,314			
100179885	SCHUYLER	NE		11/25/2024		449							449	449			
100128814	CUMMING	GA		09/21/2023		331							331	331			
100120887	PONTE VEDRA	FL		08/30/2023		483							483	483			
100137112	DICKINSON	TX		11/28/2023		2,674							2,674	2,674			
100045452	DANIELSON	CT		11/25/2020		800							800	800			
100174454	MIRAMAR	FL		10/31/2024		474							474	474			
100147645	BALTIMORE	MD		04/04/2024		382							382	382			
100012171	OCEANSIDE	NY		03/08/2017		629							629	629			
100085054	LEIDEN	NLD		07/27/2022		(25)							(25)		25		25
100029280	LAS VEGAS	NV		10/26/2018		951							951	951			
100132510	MELBOURNE	FL		11/03/2023		412							412	412			
100055675	GREEN LANE	PA		03/23/2021		518							518	518			
100026056	UPLAND	CA		09/20/2018		701							701	701			
100144559	BALTIMORE	MD		04/26/2024		280							280	280			
100080983	FORT WORTH	TX		03/18/2022		972							972	972			
100143791	KISSIMMEE	FL		02/28/2024		938							938	938			
100138131	LAKELAND	FL		12/14/2023		242							242	242			
100028607	BOISE	ID		10/26/2018		742							742	742			
100112568	BOWIE	MD		06/29/2023		875							875	875			
100160459	FORT WORTH	TX		07/19/2024		287							287	287			
100030859	MIAMI	FL		04/09/2019		971							971	971			
100024215	LITTLE ELM	TX		09/20/2018		1,785							1,785	1,785			
100019763	CLOVIS	CA		07/26/2018		1,212							1,212	1,212			
100147223	GARY	IN		03/28/2024		379							379	379			
100064770	GULF BREEZE	FL		07/14/2021		885							885	885			
100075191	KATY	TX		12/01/2021		625							625	625			
100113504	MIAMI	FL		06/29/2023		797							797	797			
100047504	WILMINGTON	MA		11/20/2020		621							621	621			
100127301	TYLER	TX		08/30/2023		886							886	886			
100140152	RALEIGH	NC		01/09/2024		20,817							20,817	20,925		108	108
100167845	NORMAN	OK		09/20/2024		428							428	428			
100147245	SPRINGFIELD	MA		03/28/2024		322							322	322			
100148010	SIERRA VISTA	AZ		04/10/2024		324							324	324			
100031261	YUBA CITY	CA		03/29/2019		1,387							1,387	1,387			
100012997	WINTER SPRINGS	FL		05/25/2017		657							657	657			
100011473	COLUMBIA	MD		12/23/2016		1,189							1,189	1,189			
100127968	INDIANAPOLIS	IN		09/08/2023		1,984							1,984	1,984			
100053709	CARLISLE	OH		03/23/2021		444							444	444			
100029729	WEST VALLEY	UT		10/26/2018		763							763	763			
100049570	FAYETTEVILLE	GA		11/20/2020		635							635	635			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163975	MOORHEAD	MN		10/04/2024		368							368	368			
100070459	EXETER	CA		09/23/2021		867							867	867			
100103714	PLUMAS LAKE	CA		05/08/2023		1,984							1,984	1,984			
100111765	NOVI	MI		06/29/2023		1,669							1,669	1,669			
100143417	SHABBONA	IL		02/16/2024		303							303	303			
100027829	EVERETT	WA		10/26/2018		765							765	765			
100024625	MODESTO	CA		09/20/2018		1,294							1,294	1,294			
100186383	MATTESON	IL		12/30/2024		518							518	518			
100011602	LUSBY	MD		03/08/2017		2,947							2,947	2,947			
100134737	MELISSA	TX		10/30/2023		1,542							1,542	1,542			
100087300	MYRTLE BEACH	SC		10/25/2022		777							777	777			
100060974	HORSHAM	PA		06/01/2021		886							886	886			
100103828	LIVERPOOL	NY		05/10/2023		390							390	390			
100079999	DURANT	OK		04/08/2022		1,393							1,393	1,393			
100119233	FRANKLIN	NC		07/31/2023		2,854							2,854	2,854			
100139616	GREENSBORO	MD		12/28/2023		301							301	301			
100031083	MARGATE	FL		03/29/2019		4,015							4,015	4,015			
100103576	SUNRISE	FL		05/08/2023		646							646	646			
100063012	REDDING	CA		07/01/2021		835							835	835			
100139244	HAMPTON	VA		12/28/2023		492							492	492			
100090719	BENSON	AZ		12/29/2022		399							399	399			
100063158	HOUSTON	TX		07/01/2021		1,875							1,875	1,875			
100134642	AUBURNDALE	FL		10/30/2023		398							398	398			
100064975	LOS ANGELES	CA		07/14/2021		840							840	840			
100119073	BALTIMORE	MD		07/27/2023		311							311	311			
100057619	PORT SAINT LUCIE	FL		06/30/2021		804							804	804			
100064879	FRESNO	CA		07/14/2021		650							650	650			
100142133	CHOCTAW	OK		02/29/2024		358							358	358			
100079746	GREEN BAY	WI		04/25/2022		743							743	743			
100054313	ATTLEBORO	MA		03/23/2021		1,153							1,153	1,153			
100157750	CLEARWATER	FL		07/02/2024		4,119							4,119	4,119			
100153683	PETERSBURG	VA		05/31/2024		276							276	276			
100116744	CLARKSVILLE	TN		07/20/2023		1,100							1,100	1,100			
100166114	LUBBOCK	TX		09/09/2024		374							374	374			
100047271	DOLORES	CO		11/20/2020		344							344	344			
100153380	BALTIMORE	MD		05/29/2024		361							361	361			
100178306	NAVARRE	FL		11/19/2024		517							517	517			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		1,020							1,020	1,020			
100087276	LEAGUE CITY	TX		10/25/2022		1,325							1,325	1,325			
100090271	HOUSTON	TX		01/13/2023		281							281	281			
100068236	PEORIA	AZ		08/25/2021		843							843	843			
100143717	PORTERVILLE	CA		02/26/2024		320							320	320			
100103172	WATERBURY	CT		04/21/2023		381							381	381			
100126578	LAKE WORTH	FL		08/30/2023		2,647							2,647	2,647			
100082759	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(23)							(23)		23		23
100067805	NAPLES	FL		09/23/2021		820							820	820			
100156152	TAMPA	FL		07/25/2024		358							358	358			
100025166	BOYNTON BEACH	FL		09/20/2018		571							571	571			
100113640	UPPER MARLBORO	MD		06/29/2023		780							780	780			
100157751	BEAVERTON	OR		07/02/2024		156							156	156			
100119027	AURORA	CO		07/27/2023		313							313	313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090282	CITRUS SPRINGS	FL		01/13/2023		357							357	357			
100068026	MURFREESBORO	TN		09/23/2021		860							860	860			
100025247	MEMPHIS	TN		09/20/2018		752							752	752			
100156862	GAFFNEY	SC		06/27/2024		372							372	372			
100153958	HOUSTON	TX		06/05/2024		539							539	539			
100049140	RESTON	VA		11/20/2020		1,943							1,943	1,943			
100175501	KANSAS CITY	MO		12/23/2024		355							355	355			
100054315	JENKS	OK		03/23/2021		511							511	511			
100062766	MARLTON	NJ		07/01/2021		1,652							1,652	1,652			
100077528	REX	GA		01/03/2022		299							299	299			
100145166	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100055559	GLENWOOD	IL		03/23/2021		519							519	519			
100154830	BRICK	NJ		07/19/2024		1,767							1,767	1,767			
100031836	SANTA PAULA	CA		03/29/2019		1,532							1,532	1,532			
100068502	LUBBOCK	TX		08/25/2021		859							859	859			
100079491	ORLANDO	FL		04/25/2022		757							757	757			
100178116	MECHANICSVILLE	MD		11/19/2024		758							758	758			
100110764	RICHMOND HILL	GA		08/11/2023		368							368	368			
100112975	NEW MILFORD	CT		06/29/2023		928							928	928			
100065018	FORT WORTH	TX		07/14/2021		889							889	889			
100172882	FAYETTEVILLE	AR		10/25/2024		464							464	464			
100143950	BRIDGEPORT	CT		02/29/2024		460							460	460			
100066519	RIVERVIEW	FL		08/02/2021		1,128							1,128	1,128			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		1,008							1,008	1,008			
100156830	BOONE	NC		06/27/2024		3,551							3,551	3,551			
100048807	PLAINFIELD	NJ		11/20/2020		2,092							2,092	2,092			
100029476	STOCKTON	CA		10/26/2018		553							553	553			
100128735	LARGO	FL		09/21/2023		987							987	987			
100109934	PHILADELPHIA	PA		06/22/2023		410							410	410			
100158174	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100182305	RICHMOND	VA		12/12/2024		1,414							1,414	1,414			
100167054	MYRTLE BEACH	SC		09/13/2024		498							498	498			
100173798	ARMUCHEE	GA		10/30/2024		467							467	467			
100101983	CHICAGO	IL		04/14/2023		330							330	330			
100079918	GREER	SC		04/08/2022		1,226							1,226	1,226			
100158536	NATRONA HEIGHTS	PA		07/10/2024		2,895							2,895	2,895			
100116954	MIAMI	FL		07/20/2023		1,148							1,148	1,148			
100055489	MERRIMACK	NH		03/23/2021		621							621	621			
100163608	CHARLOTTE	NC		08/15/2024		3,614							3,614	3,614			
100023341	FORT MYERS BEACH	FL		08/16/2018		2,022							2,022	2,022			
100131712	INDIANAPOLIS	IN		10/06/2023		1,212							1,212	1,212			
100066626	ALPENA	MI		08/02/2021		1,120							1,120	1,120			
100055538	JASPER	GA		03/23/2021		539							539	539			
100100777	BERWYN	IL		04/28/2023		883							883	883			
100111239	WEST DES MOINES	IA		06/29/2023		690							690	690			
100065805	LAS VEGAS	NV		07/28/2021		723							723	723			
100013783	WASHINGTON	DC		05/25/2017		630							630	630			
100154739	HOMOSASSA	FL		07/19/2024		262							262	262			
100132661	PHOENIX	AZ		11/03/2023		343							343	343			
100135962	TOBYHANNA	PA		11/16/2023		315							315	315			
100108956	CINCINNATI	OH		05/31/2023		433							433	433			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		2,218							2,218	2,218			
100168792	BLYTHEWOOD	SC		09/26/2024		285							285	285			
100081187	LAREDO	TX		03/18/2022		1,037							1,037	1,037			
100110695	POMPANO BEACH	FL		08/11/2023		1,307							1,307	1,307			
100161043	KISSIMMEE	FL		07/24/2024		2,171							2,171	2,171			
100151136	KEANSBURG	NJ		05/09/2024		327							327	327			
100061548	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		(47)							(47)		47		47
100068571	ROTTERDAM	NLD		08/30/2021		(30)							(30)		30		30
100083322	ROTTERDAM	NLD		05/27/2022		(33)							(33)		33		33
100083435	CASTRICUM	NLD		05/27/2022		(36)							(36)		36		36
100054761	UPPER MARLBORO	MD		03/23/2021		477							477	477			
100143816	HOOGEVEEN	NLD		02/27/2024		(47)							(47)		47		47
100141822	HOOGEVEEN	NLD		01/29/2024		(65)							(65)		65		65
100087661	OOSTBURG	NLD		09/27/2022		(59)							(59)		59		59
100149216	WILKES BARRE	PA		04/22/2024		262							262	262			
100143834	ROTTERDAM	NLD		02/27/2024		(61)							(61)		61		61
100161660	LEEUWARDEN	NLD		07/29/2024		(43)							(43)		43		43
100081311	PRINCETON	TX		03/18/2022		958							958	958			
100082806	VENLO	NLD		04/27/2022		(37)							(37)		37		37
100175801	SCRANTON	PA		11/12/2024		361							361	361			
100080293	VENLO	NLD		02/22/2022		588						(614)	(26)		26		26
100082775	DEN HAAG	NLD		04/27/2022		(26)							(26)		26		26
100063280	HUFFMAN	TX		07/01/2021		1,046							1,046	1,046			
100054559	BELLWOOD	IL		03/23/2021		543							543	543			
100152862	DARLINGTON	MD		05/22/2024		396							396	396			
100090206	MYRTLE BEACH	SC		01/13/2023		323							323	323			
100091899	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(35)							(35)		35		35
100139915	NETHERLANDS	NLD		12/28/2023		(48)							(48)		48		48
100145689	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100053615	PAINESVILLE	OH		03/23/2021		324							324	324			
100085073	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		(48)							(48)		48		48
100174839	JEFFERSONVILLE	IN		10/31/2024		231							231	231			
100060180	ITASCA	IL		06/25/2021		1,739							1,739	1,739			
100055337	SEATTLE	WA		03/23/2021		3,743							3,743	3,743			
100028271	TAMPA	FL		10/26/2018		497							497	497			
100057617	KANSAS CITY	MO		06/30/2021		837							837	837			
100057681	KANSAS CITY	MO		06/30/2021		837							837	837			
100065969	PHILLIPSBURG	NJ		08/02/2021		1,072							1,072	1,072			
100011215	SO BURLINGTON	VT		12/23/2016		824							824	824			
100049291	LOGANVILLE	GA		11/20/2020		661							661	661			
100071396	LIBERTY	MO		10/01/2021		355							355	355			
100049904	NORTH CHESTERFIELD	VA		11/20/2020		154							154	154			
100023934	WEST PALM BEACH	FL		09/10/2018		1,280							1,280	1,280			
100138286	ANNA	TX		12/18/2023		12,659							12,659	12,659			
100171287	MARIETTA	GA		10/16/2024		336							336	336			
100151462	INDEPENDENCE	OR		05/10/2024		10,527							10,527	10,527			
100109946	TEMPLE	TX		06/22/2023		439							439	439			
100113570	BOWIE	MD		06/29/2023		567							567	567			
100064919	BALTIMORE	MD		07/14/2021		1,837							1,837	1,837			
100048449	SOMERSET	NJ		11/20/2020		2,423							2,423	2,423			
100071802	JUNCTION CITY	KS		10/14/2021		814							814	814			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126408	ATLANTA	GA		08/30/2023		1,121							1,121	1,121			
100179765	DES PLAINES	IL		11/21/2024		365							365	365			
100100650	LIMMOKALEE	FL		04/28/2023		709							709	709			
100077026	CROWLEY	TX		01/03/2022		619							619	619			
100044954	HONOLULU	HI		11/19/2020		1,014							1,014	1,014			
100102651	FAYETTEVILLE	NC		06/22/2023		174							174	174			
100023949	ENCINO	CA		09/10/2018		4,970							4,970	4,970			
100116281	WALDORF	MD		07/20/2023		543							543	543			
100165370	RICHMOND	VA		08/29/2024		339							339	339			
100152743	PELZER	SC		05/22/2024		470							470	470			
100131758	BOWLING GREEN	KY		10/06/2023		1,049							1,049	1,049			
100154663	ATHENS	GA		07/19/2024		407							407	407			
100163914	CEDAR HILL	TX		10/04/2024		321							321	321			
100090595	ROTTERDAM	NLD		12/28/2022		(57)							(57)		57		57
100109886	CHICAGO	IL		06/22/2023		412							412	412			
100167768	HENDERSON	NV		09/19/2024		383							383	383			
100065229	SAN ANTONIO	TX		07/14/2021		956							956	956			
100074909	YAKIMA	WA		12/01/2021		1,260							1,260	1,260			
100135675	CONROE	TX		11/09/2023		389							389	389			
100174916	LEXINGTON	NC		10/31/2024		634							634	634			
100023702	SHADY SIDE	MD		09/04/2018		1,550							1,550	1,550			
100013678	NEW BEDFORD	MA		05/25/2017		692							692	692			
100011557	ADDISON	IL		03/08/2017		1,441							1,441	1,441			
100077434	ATLANTA	GA		01/03/2022		896							896	896			
100184625	WINDSOR	CO		12/17/2024		796							796	796			
100019872	FORNEY	TX		07/30/2018		1,128							1,128	1,128			
100173873	ROSWELL	GA		10/31/2024		395							395	395			
100102526	CHARDON	OH		06/07/2023		322							322	322			
100091005	MCALLEN	TX		01/31/2023		236							236	236			
100028923	STOCKTON	CA		10/26/2018		612							612	612			
100139403	LIBERTY	NY		12/28/2023		325							325	325			
100150727	FORT WORTH	TX		05/06/2024		1,338							1,338	1,338			
100032079	WHITTIER	CA		03/29/2019		2,827							2,827	2,827			
100031534	MIRAMAR	FL		03/29/2019		19							19	19			
100065249	MIDLAND	GA		07/14/2021		941							941	941			
100083247	HOUSTON	TX		05/10/2022		2,010							2,010	2,010			
100065262	CEDAR CITY	UT		07/28/2021		2,035							2,035	2,035			
100064850	FORT WORTH	TX		07/14/2021		853							853	853			
100020189	CARROLLTON	TX		07/17/2018		880							880	880			
100030334	CENTERVILLE	MA		12/20/2018		855							855	855			
100028532	ATLANTA	GA		10/26/2018		868							868	868			
100019755	GREENBRIER	TN		07/26/2018		1,174							1,174	1,174			
100126310	TRENTON	NJ		08/30/2023		381							381	381			
100086950	RICHMOND	TX		10/24/2022		2,348							2,348	2,348			
100181502	WAIANAE	HI		12/06/2024		358							358	358			
100013471	BROOKLYN PARK	MN		05/25/2017		599							599	599			
100067986	GLOBE	AZ		09/23/2021		822							822	822			
100113786	FREDERICKSBURG	VA		06/29/2023		3,546							3,546	3,546			
100174568	BROWNSVILLE	TX		10/31/2024		3,471							3,471	3,471			
100169912	TIPP CITY	OH		11/08/2024		399							399	399			
100118767	LARGO	FL		07/25/2023		630							630	630			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154946	UPPER DARBY	PA		07/19/2024		410							410	410			
100065202	MINNEAPOLIS	MN		07/14/2021		965							965	965			
100186630	PHILADELPHIA	PA		12/30/2024		400							400	400			
100141399	BARTLESVILLE	OK		01/30/2024		380							380	380			
100081028	WESTMINSTER	CO		03/18/2022		1,813							1,813	1,813			
100139429	BLISSFIELD	MI		12/06/2023		444							444	444			
100107927	LINDEN	NJ		06/29/2023		313							313	313			
100171333	NOVI	MI		10/16/2024		270							270	270			
100168903	UNITED KINGDOM	GBR		09/26/2024													
100091912	HEERHUGOWAARD	NLD		01/27/2023		(34)							(34)		34		34
100169493	OCALA	FL		09/30/2024		479							479	479			
100054192	CAPE CORAL	FL		03/23/2021		1,990							1,990	1,990			
100115350	PUEBLO	CO		07/17/2023		475							475	475			
100150064	MATTHEWS	NC		06/14/2024		440							440	440			
100076291	SAN ANTONIO	TX		01/07/2022		843							843	843			
100026875	OCALA	FL		09/26/2018		890							890	890			
100060928	FREDERICK	MD		06/01/2021		1,257							1,257	1,257			
100120409	LAKE FOREST	CA		08/18/2023		461							461	461			
100055662	COLORADO SPRINGS	CO		03/23/2021		477							477	477			
100146707	VIENNA	MD		03/20/2024		474							474	474			
100031386	HIGHLAND	CA		03/29/2019		913							913	913			
100109931	PHILADELPHIA	PA		06/22/2023		590							590	590			
100115091	FARMINGTON	MN		07/14/2023		2,099							2,099	2,099			
100014383	NEWARK	DE		09/27/2017		804							804	804			
100112470	FALL RIVER	MA		06/29/2023		2,928							2,928	2,928			
100038627	DUBLIN	IRL		09/27/2019		2,473							2,473	2,704	225	6	232
100026900	MORENO VALLEY	CA		09/26/2018		1,033							1,033	1,033			
100157744	COOL	CA		07/02/2024		778							778	778			
100054847	DAVENPORT	IA		03/23/2021		1,129							1,129	1,129			
100063237	WILMINGTON	NC		07/01/2021		1,914							1,914	1,914			
100102759	CALEXICO	CA		06/22/2023		353							353	353			
100079110	BOSSIER CITY	LA		02/24/2022		880							880	880			
100091902	LEEUWARDEN	NLD		01/27/2023		(38)							(38)		38		38
100116980	CINCINNATI	OH		07/20/2023		747							747	747			
100049355	SILVER SPRING	MD		11/20/2020		1,191							1,191	1,191			
100126475	TOMS RIVER	NJ		08/30/2023		569							569	569			
100138127	LANCASTER	PA		12/14/2023		823							823	823			
100136733	DORAVILLE	GA		11/27/2023		657							657	657			
100043197	VANCOUVER	WA		05/28/2020		750							750	750			
100028188	SAINT CLOUD	FL		10/26/2018		733							733	733			
100031607	WEST ORANGE	NJ		03/29/2019		1,290							1,290	1,290			
100146774	BAYTOWN	TX		03/20/2024		2,223							2,223	2,223			
100055552	CLEMSON	SC		03/23/2021		672							672	672			
100057814	SHOREVIEW	MN		06/30/2021		1,654							1,654	1,654			
100117345	DALLAS	TX		07/20/2023		994							994	994			
100064893	GRAPEVINE	TX		07/14/2021		812							812	812			
100141226	ESSEX	MD		01/30/2024		255							255	255			
100028275	LAS VEGAS	NV		10/26/2018		406							406	406			
100141712	SPENCER	IN		01/30/2024		359							359	359			
100024314	KEANSBURG	NJ		09/20/2018		1,075							1,075	1,075			
100120587	BAKERSFIELD	CA		08/18/2023		437							437	437			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100143433	SPRING	TX		02/16/2024		353							353	353			
100074971	LOGANVILLE	GA		12/01/2021		932							932	932			
100060650	BAKERSFIELD	CA		06/01/2021		937							937	937			
100103763	REISTERSTOWN	MD		05/10/2023		5,721							5,721	5,721			
100013690	NORTH PORT	FL		05/25/2017		801							801	801			
100141971	HOUSTON	TX		02/29/2024		298							298	298			
100161841	MOUNT ARLINGTON	NJ		07/31/2024		394							394	394			
100154674	MARIETTA	GA		07/19/2024		378							378	378			
100130105	NETHERLANDS	NLD		09/26/2023		(30)							(30)		30		30
100031818	BALDWIN PARK	CA		03/29/2019		1,508							1,508	1,508			
100061907	ROSENBERG	TX		07/01/2021		1,465							1,465	1,465			
100165075	PHILADELPHIA	PA		08/28/2024		372							372	372			
100031945	MODESTO	CA		03/29/2019		1,149							1,149	1,149			
100023984	AUSTIN	TX		09/10/2018		1,991							1,991	1,991			
100025532	SAINT GEORGE	UT		09/20/2018		1,105							1,105	1,105			
100055548	WIMAUMA	FL		03/23/2021		2,269							2,269	2,269			
100030407	STATEN ISLAND	NY		12/20/2018		765							765	765			
100141693	NORTH LAS VEGAS	NV		01/30/2024		521							521	521			
100043830	SANTA MARIA	CA		08/19/2020		1,598							1,598	1,598			
100155401	WINDER	GA		06/18/2024		503							503	503			
100053897	CHARLOTTE	NC		03/23/2021		548							548	548			
100102044	CHARLOTTE	NC		04/14/2023		475							475	475			
100049805	COTTAGE GROVE	OR		11/20/2020		779							779	779			
100062060	CARENCRO	LA		07/01/2021		818							818	818			
100014433	FLORISSANT	MO		09/27/2017		1,538							1,538	1,538			
100180871	UNITED KINGDOM	GBR		11/27/2024		5							5		(5)		(5)
100011329	LAKEWOOD	CO		01/27/2017		1,691							1,691	1,691			
100081223	O FALLON	MO		03/18/2022		932							932	932			
100139565	CHICAGO	IL		12/28/2023		731							731	731			
100135651	PALM HARBOR	FL		11/09/2023		716							716	716			
100103271	ERIE	PA		04/27/2023		329							329	329			
100100726	KATY	TX		04/28/2023		1,699							1,699	1,699			
100048227	PORT SAINT LUCIE	FL		11/20/2020		767							767	767			
100172802	ALEXANDRIA	VA		12/06/2024		545							545	545			
100180908	UNITED KINGDOM	GBR		11/27/2024		(3)							(3)		3		3
100068397	BETHLEHEM	PA		08/25/2021		1,802							1,802	1,802			
100100060	OCALA	FL		03/28/2023		416							416	416			
100055029	YORBA LINDA	CA		03/23/2021		610							610	610			
100044868	TOMBALL	TX		11/19/2020		350							350	350			
100155764	CUMMING	GA		06/18/2024		833							833	833			
100017543	WALDORF	MD		04/26/2018		678							678	678			
100025307	MILFORD	MA		09/20/2018		1,084							1,084	1,084			
100140183	JOLIET	IL		01/11/2024		269							269	269			
100103242	CLEARWATER	FL		04/27/2023		257							257	257			
100168183	CHANDLER	AZ		09/20/2024		7,526							7,526	7,526			
100078971	STOW	OH		02/24/2022		842							842	842			
100175730	MURRIETA	CA		11/12/2024		1,062							1,062	1,062			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		344							344	344			
100119689	BALTIMORE	MD		08/08/2023		424							424	424			
100055819	ESCONDIDO	CA		03/23/2021		966							966	966			
100043239	MIRAMAR	FL		08/13/2020		2,080							2,080	2,080			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100152656	SHAWNEE	KS		05/17/2024		1,494							1,494	1,494			
100134866	IRONDEQUOIT	NY		10/30/2023		3,093							3,093	3,093			
100120246	MOUNT PLEASANT	UT		08/18/2023		408							408	408			
100030662	LAKELAND	FL		04/09/2019		389							389	389			
500004599001	APPELSCHA	NLD		04/26/2024		(2,790)							(2,790)		2,790		2,790
100070854	HAGERSTOWN	MD		10/01/2021		1,305							1,305	1,305			
100144152	IRVING	TX		03/07/2024		7,010							7,010	7,010			
100142456	WICHITA	KS		03/08/2024		355							355	355			
100045832	MAHWAH	NJ		11/25/2020		632							632	632			
100165098	UNITED KINGDOM	GBR		08/27/2024		(14)							(14)		14		14
100173420	LAKE CITY	FL		10/29/2024		350							350	350			
100026880	TUCSON	AZ		09/26/2018		1,064							1,064	1,064			
100139215	ANDERSON	IN		12/28/2023		332							332	332			
100144623	LAKEMOOR	IL		03/13/2024		347							347	347			
100064891	CLINTON TOWNSHIP	MI		07/14/2021		811							811	811			
100031161	CLOVIS	CA		03/29/2019		910							910	910			
100148134	GURNEE	IL		04/10/2024		344							344	344			
100114231	DOUGLASVILLE	GA		06/29/2023		669							669	669			
100115256	SCRANTON	PA		07/17/2023		268							268	268			
100068058	LINCOLN CITY	OR		09/23/2021		1,134							1,134	1,134			
100114739	WAVERLY	GA		07/07/2023		353							353	353			
100165988	LIVONIA	MI		09/06/2024		371							371	371			
100136779	KANSAS CITY	MO		11/27/2023		340							340	340			
100152002	PALMDALE	CA		06/14/2024		9,634							9,634	9,634			
100141213	RICHMOND	TX		01/30/2024		2,951							2,951	2,951			
100156183	LYNCHBURG	VA		06/20/2024		504							504	504			
100012766	MODESTO	CA		05/25/2017		1,635							1,635	1,635			
100140472	POMPANO BEACH	FL		01/17/2024		354							354	354			
100062738	MIDLAND	TX		07/01/2021		1,252							1,252	1,252			
100020303	JACKSON	CA		07/17/2018		1,291							1,291	1,291			
100168845	UNITED KINGDOM	GBR		09/26/2024		(14)							(14)		14		14
100026499	WOODBRIDGE	VA		09/26/2018		2,699							2,699	2,699			
100044667	ELIZABETH	NJ		11/19/2020		1,487							1,487	1,487			
100030951	JACKSONVILLE	FL		03/29/2019		566							566	566			
100043729	SEVIERVILLE	TN		08/13/2020		456							456	456			
100078786	SPRINGTOWN	TX		02/24/2022		878							878	878			
100078803	SPRINGTOWN	TX		02/24/2022		878							878	878			
100139073	CINCINNATI	OH		12/28/2023		317							317	317			
100127961	PORTLAND	TN		09/08/2023		465							465	465			
100067590	CHALMETTE	LA		09/23/2021		797							797	797			
100068387	MARYSVILLE	CA		08/25/2021		835							835	835			
100175832	DOUGLASVILLE	GA		11/12/2024		332							332	332			
100185641	UNITED KINGDOM	GBR		12/20/2024		(20)							(20)		20		20
100081237	MYRTLE BEACH	SC		03/18/2022		952							952	952			
100180874	UNITED KINGDOM	GBR		11/27/2024		5							5		(5)		(5)
100180923	UNITED KINGDOM	GBR		11/27/2024		5							5		(5)		(5)
100181531	MELBOURNE	FL		12/06/2024		441							441	441			
100080299	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(27)							(27)		27		27
100175900	TULSA	OK		11/14/2024		607							607	607			
100167413	CHAPEL HILL	NC		09/16/2024		43,612							43,612	43,612			
100176808	HASTINGS	FL		11/15/2024		340							340	340			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128524	PEACHTREE COR	GA		09/15/2023		262							262	262			
100067522	HOMESTEAD	FL		09/23/2021		832							832	832			
100082001	ROOSENDAAL	NLD		03/30/2022		(15)							(15)		15		15
100078819	RALEIGH	NC		02/24/2022		849							849	849			
100078824	RALEIGH	NC		02/24/2022		849							849	849			
100165123	UNITED KINGDOM	GBR		08/27/2024		3							3		(3)		(3)
100078596	ENSCHEDE	NLD		01/26/2022		(25)							(25)		25		25
100053635	FORT WORTH	TX		03/23/2021		952							952	952			
100099816	BROWNS MILLS	NJ		02/28/2023		426							426	426			
100147338	ROTTERDAM	NLD		03/27/2024		(26)							(26)		26		26
100070422	SCOTTSDALE	AZ		09/23/2021		893							893	893			
100069867	PHILADELPHIA	PA		09/01/2021		1,175							1,175	1,175			
100012756	FRESNO	CA		05/25/2017		653							653	653			
100071575	BOISE	ID		10/14/2021		1,585							1,585	1,585			
100139069	SPRINGFIELD	MA		12/28/2023		213							213	213			
100111873	AMERICUS	GA		06/29/2023		3,269							3,269	3,269			
100025339	PATERSON	NJ		09/20/2018		730							730	730			
100111075	HAVERHILL	MA		06/29/2023		1,072							1,072	1,072			
100164293	ELIZABETH CITY	NC		08/21/2024		426							426	426			
100049526	RONKONKOMA	NY		11/20/2020		1,186							1,186	1,186			
100159548	MISSION	TX		07/15/2024		2,066							2,066	2,066			
100031365	NEWBURY PARK	CA		03/29/2019		1,067							1,067	1,067			
100030923	OAKLAND	CA		04/09/2019		2,678							2,678	2,678			
100081477	BAKERSFIELD	CA		03/18/2022		912							912	912			
100133436	LA MARQUE	TX		10/19/2023		313							313	313			
100186245	BENSALEM	PA		12/27/2024		299							299	299			
100186240	BENSALEM	PA		12/27/2024		314							314	314			
100169412	WHITE PLAINS	NY		09/30/2024		5,861							5,861	5,861			
100176224	CLEVELAND	OH		12/20/2024		314							314	314			
100012739	FRESNO	CA		05/25/2017		633							633	633			
100172709	WACO	TX		11/21/2024		1,625							1,625	1,625			
100026168	MIAMI GARDENS	FL		09/20/2018		625							625	625			
100116272	NEWARK	NJ		07/20/2023		659							659	659			
100091067	LEHIGHTON	PA		01/31/2023		344							344	344			
100184814	CUMMING	GA		12/17/2024		740							740	740			
100135183	SAN ANTONIO	TX		11/07/2023		236							236	236			
100067618	RICHMOND	VA		09/23/2021		772							772	772			
100070477	CHARLOTTE	NC		09/23/2021		781							781	781			
100070461	LEESBURG	FL		09/23/2021		887							887	887			
100013829	TACOMA	WA		05/25/2017		700							700	700			
100102792	WILLIAMSTOWN	NJ		06/22/2023		289							289	289			
100142489	OCALA	FL		03/08/2024		294							294	294			
100130021	SHARON HILL	PA		09/27/2023		565							565	565			
100076479	CHICOPEE	MA		12/21/2021		668							668	668			
100048233	PERRIS	CA		11/20/2020		3,214							3,214	3,214			
100182215	COVINGTON	VA		12/12/2024		913							913	913			
100075457	PHOENIX	AZ		12/01/2021		1,011							1,011	1,011			
100029420	PARLIER	CA		10/26/2018		883							883	883			
100173040	GADSDEN	AL		10/25/2024		368							368	368			
100131772	BALTIMORE	MD		10/06/2023		369							369	369			
100062590	LEAGUE CITY	TX		07/01/2021		1,399							1,399	1,399			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065000	LEXINGTON	KY		07/14/2021		944							944	944			
100000560	PLAINFIELD	IL		09/27/2016		2,142							2,142	2,142			
100153418	MOOSIC	PA		05/30/2024		327							327	327			
100099921	FORT PIERCE	FL		03/28/2023		354							354	354			
100013548	BAKERSFIELD	CA		05/25/2017		799							799	799			
100081969	ARNHEM	NLD		03/30/2022		923							923	997	74		74
100111915	BRONX	NY		06/29/2023		1,032							1,032	1,032			
100161575	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100156970	UNITED KINGDOM	GBR		06/27/2024													
100169419	PORT ORANGE	FL		09/30/2024		1,344							1,344	1,344			
100031729	MODESTO	CA		03/29/2019		650							650	650			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		718							718	718			
100031553	CONGERS	NY		03/29/2019		3,621							3,621	3,621			
100185657	UNITED KINGDOM	GBR		12/20/2024		702							702	754	52		52
100026174	MOUNTAIN VIEW	HI		09/20/2018		703							703	703			
100116294	ADELANTO	CA		07/20/2023		762							762	762			
100048916	BAYVILLE	NJ		11/20/2020		690							690	690			
100175068	MESA	AZ		11/05/2024		407							407	407			
100088292	MYRTLE BEACH	SC		10/24/2022		478							478	478			
100159249	SAINT LOUIS	MO		07/15/2024		513							513	513			
100147989	DELTONA	FL		04/10/2024		513							513	513			
100174892	CLINTON	NY		10/31/2024		345							345	345			
100019789	SAN DIEGO	CA		07/26/2018		1,143							1,143	1,143			
100165046	BEDFORD	OH		08/28/2024		211							211	211			
100141122	DETROIT	MI		01/30/2024		304							304	304			
100043276	CANTON	MI		08/13/2020		358							358	358			
100000400	STOCKTON	CA		09/27/2016		379							379	379			
100044810	MIAMI	FL		11/19/2020		1,165							1,165	1,165			
100072005	CAPE NEDDICK	ME		10/29/2021		1,759							1,759	1,759			
100077606	EL MIRAGE	AZ		01/03/2022		1,221							1,221	1,221			
100013149	MIAMI	FL		05/25/2017		623							623	623			
100100395	CRESCO	PA		04/27/2023		485							485	485			
100130133	NETHERLANDS	NLD		09/26/2023		(57)							(57)		57		57
100134359	LA MARQUE	TX		10/27/2023		321							321	321			
100157745	QUEEN CREEK	AZ		07/02/2024		5,251							5,251	5,251			
100103185	WATERBURY	CT		04/21/2023		346							346	346			
100061986	NORTH LAUDERDALE	FL		07/01/2021		883							883	883			
100064471	TINLEY PARK	IL		07/01/2021		2,427							2,427	2,427			
100145001	UNITED KINGDOM	GBR		03/12/2024													
100169388	LIGHTHOUSE POINT	FL		09/27/2024		124							124	124			
100089249	CHICAGO	IL		01/26/2023		376							376	376			
100023804	MIDDLETOWN	PA		09/04/2018		872							872	872			
100159299	CARLISLE	PA		07/15/2024		399							399	399			
100165824	CLEARLAKE	CA		08/29/2024		182							182	182			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		1,106							1,106	1,106			
100161427	PHENIX CITY	AL		07/29/2024		498							498	498			
100168856	UNITED KINGDOM	GBR		09/26/2024		659							659	657	(2)		(2)
100067845	DESERT HOT SPRINGS	CA		09/23/2021		804							804	804			
100178316	RICHMOND	VA		11/19/2024		512							512	512			
100048149	MEDFORD	NY		11/20/2020		464							464	464			
100128870	MEMPHIS	TN		09/21/2023		600							600	600			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023834	MIAMI	FL		09/04/2018		1,352							1,352	1,352			
100167894	DALLAS	TX		09/20/2024		293							293	293			
100156789	EDGEWOOD	MD		06/26/2024		295							295	295			
100048959	VENICE	FL		11/20/2020		832							832	832			
100013990	COLUMBIA	MD		05/25/2017		1,392							1,392	1,392			
100055254	PINECREST	FL		03/23/2021		657							657	657			
100150224	UNITED KINGDOM	GBR		04/29/2024		(13)							(13)		13		13
100157007	UNITED KINGDOM	GBR		06/27/2024		(8)							(8)		8		8
100066073	WINDSOR	CT		08/02/2021		401							401	401			
100147448	TRENTON	OH		04/03/2024		4,750							4,750	4,750			
100088169	PANAMA CITY BEACH	FL		10/25/2022		353							353	353			
100030841	JUPITER	FL		04/09/2019		375							375	375			
100013955	ORLANDO	FL		05/25/2017		937							937	937			
100145311	UNITED KINGDOM	GBR		03/12/2024		(22)							(22)		22		22
100060240	FLORENCE	NJ		06/25/2021		2,534							2,534	2,534			
100023333	ASHEVILLE	NC		08/16/2018		864							864	864			
100047930	FORT LAUDERDALE	FL		11/20/2020		611							611	611			
100028756	SAN YSIDRO	CA		10/26/2018		1,099							1,099	1,099			
100131880	GRAND JUNCTION	CO		10/06/2023		678							678	678			
100063422	WESTLAKE	LA		07/01/2021		684							684	684			
100068319	PHILADELPHIA	PA		08/25/2021		2,767							2,767	2,767			
100149175	MENIFEE	CA		04/22/2024		343							343	343			
100083303	CASTRICUM	NLD		05/27/2022		(45)							(45)		45		45
100178118	EDMONDS	WA		11/19/2024		639							639	639			
100031542	SALIDA	CA		03/29/2019		1,125							1,125	1,125			
100057518	CARTERSVILLE	GA		06/30/2021		905							905	905			
100159236	BRUNSWICK	GA		07/15/2024		367							367	367			
100029466	COMPTON	CA		10/26/2018		2,674							2,674	2,674			
100163353	HARDEEVILLE	SC		08/13/2024		237							237	237			
100148093	FRIENDSWOOD	TX		04/10/2024		1,489							1,489	1,489			
100085100	BERGEN OP ZOOM	NLD		07/27/2022		(20)							(20)		20		20
100062344	PAWTUCKET	RI		07/01/2021		979							979	979			
100081525	CITRUS SPGS	FL		03/18/2022		966							966	966			
100121040	MADERA	CA		08/30/2023		323							323	323			
100138984	APOLLO BEACH	FL		12/21/2023		1,101							1,101	1,101			
100076011	DENVER	CO		01/07/2022		761							761	761			
100174602	JACKSONVILLE	FL		10/31/2024		637							637	637			
100069522	WIMAUMA	FL		09/01/2021		309							309	309			
100088054	CARSON CITY	NV		10/25/2022		418							418	418			
100049320	DOUGLASSVILLE	PA		11/20/2020		1,003							1,003	1,003			
100175837	GRASS LAKE	MI		11/12/2024		365							365	365			
100113519	WOODBRIDGE	VA		06/29/2023		901							901	901			
100024469	EAST TAUNTON	MA		09/20/2018		1,014							1,014	1,014			
100111479	SOMERSET	NJ		06/29/2023		907							907	907			
100170070	HOUSTON	TX		11/08/2024		378							378	378			
100101798	MILWAUKEE	WI		03/31/2023		320							320	320			
100113866	HIGHLAND PARK	IL		06/29/2023		3,233							3,233	3,233			
100119761	CLEVELAND	OH		08/08/2023		371							371	371			
100054830	COPAKE FALLS	NY		03/23/2021		615							615	615			
100090161	GREELEY	CO		01/13/2023		5,384							5,384	5,384			
100140501	LONG BEACH	CA		01/19/2024		402							402	402			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137462	NORRIDGE	IL		01/11/2024		9,856							9,856	9,856			
100176147	HARRISONBURG	VA		12/20/2024		423							423	423			
100048560	DES PLAINES	IL		11/20/2020		832							832	832			
100168875	UNITED KINGDOM	GBR		09/26/2024		514							514	529	16		16
100114684	EAST HARTFORD	CT		06/29/2023		408							408	408			
100029014	BEND	OR		10/26/2018		990							990	990			
100101501	SAN ANTONIO	TX		04/26/2023		1,995							1,995	1,995			
100068488	CAPE CORAL	FL		08/25/2021		766							766	766			
100029228	NORTH FORK	CA		10/26/2018		691							691	691			
100013259	ARNOLD	MO		05/25/2017		628							628	628			
100118184	MYRTLE BEACH	SC		07/20/2023		368							368	368			
100146347	BOCA RATON	FL		03/19/2024		692							692	692			
100031436	STOCKTON	CA		03/29/2019		1,447							1,447	1,447			
100025358	RIVERDALE	MD		09/20/2018		687							687	687			
100049053	HEBER CITY	UT		11/20/2020		2,044							2,044	2,044			
100112799	WAIALUA	HI		06/29/2023		660							660	660			
100111631	ATLANTA	GA		06/29/2023		704							704	704			
100147300	LOPIKERKAPEL	NLD		03/27/2024		(41)							(41)		41		41
100013762	MONTGOMERY	IL		05/25/2017		808							808	808			
100057517	WOODBURY	MN		06/30/2021		1,024							1,024	1,024			
100143956	LYNN HAVEN	FL		02/29/2024		416							416	416			
100054686	CHICAGO	IL		03/23/2021		737							737	737			
100141124	WOODRIDGE	NY		01/30/2024		339							339	339			
100062274	PARIS	KY		07/01/2021		1,270							1,270	1,270			
100168722	CONYERS	GA		09/26/2024		337							337	337			
100024904	OXON HILL	MD		09/20/2018		624							624	624			
100136816	BUENA	NJ		11/27/2023		200							200	200			
100128112	WOODBURY	TN		09/08/2023		1,767							1,767	1,767			
100012267	PORT SAINT LUCIE	FL		04/28/2017		686							686	686			
100025546	MAPLE VALLEY	WA		09/20/2018		630							630	630			
100113811	NORWOOD	MA		06/29/2023		870							870	870			
100100727	ALGONQUIN	IL		04/28/2023		5,066							5,066	5,066			
100100118	KANSAS CITY	MO		03/28/2023		379							379	379			
100071745	GRAND PRAIRIE	TX		10/14/2021		764							764	764			
100113220	ATLANTA	GA		06/29/2023		431							431	431			
100060957	LONGVIEW	TX		06/01/2021		1,318							1,318	1,318			
100026204	CHICAGO	IL		09/20/2018		582							582	582			
100068278	MARRERO	LA		08/25/2021		779							779	779			
100120431	PHOENIX	AZ		08/18/2023		342							342	342			
100078052	ASBURY PARK	NJ		01/21/2022		646							646	646			
100131730	ALLENTOWN	PA		10/06/2023		461							461	461			
100071693	BENBROOK	TX		10/14/2021		876							876	876			
100161642	UNITED KINGDOM	GBR		07/29/2024		(5)							(5)		5		5
100132742	GREER	SC		11/03/2023		295							295	295			
100111515	CHICAGO	IL		06/29/2023		1,066							1,066	1,066			
100147446	MAYS LANDING	NJ		04/03/2024		304							304	304			
100103039	CLARKSVILLE	TN		06/22/2023		385							385	385			
100127985	SHELBYVILLE	TN		09/08/2023		381							381	381			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		844							844	844			
100024816	RANDALLSTOWN	MD		09/20/2018		761							761	761			
100055496	BALTIMORE	MD		03/23/2021		498							498	498			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100014119	HIALEAH	FL		05/25/2017		1,375							1,375	1,375			
100157984	DUNDALK	MD		07/09/2024		405							405	405			
100185016	SAVANNAH	GA		12/19/2024		321							321	321			
100115155	JOHNSON CITY	TN		07/17/2023		355							355	355			
100012868	LYNWOOD	CA		05/25/2017		606							606	606			
100185555	MIAMI	FL		12/20/2024		423							423	423			
100115120	PHILADELPHIA	PA		07/17/2023		1,204							1,204	1,204			
100157987	NORTHPORT	AL		07/09/2024		5,350							5,350	5,350			
100017215	HIALEAH	FL		04/26/2018		2,004							2,004	2,004			
100158003	MOBILE	AL		07/09/2024		382							382	382			
100088975	ORLANDO	FL		11/15/2022		2,929							2,929	2,929			
100013046	ATWATER	CA		05/25/2017		715							715	715			
100068517	LAS VEGAS	NV		08/25/2021		787							787	787			
100063483	HOPE MILLS	NC		07/01/2021		935							935	935			
100165969	SEBRING	FL		09/06/2024		408							408	408			
100055554	OXFORD	MI		03/23/2021		4,322							4,322	4,322			
100147317	SCHIEDAM	NLD		03/27/2024		1,946							1,946	2,174	228		228
100012809	APPLE VALLEY	CA		05/25/2017		890							890	890			
100055555	NEW CUMBERLAND	PA		03/23/2021		1,650							1,650	1,650			
100157879	PERKINS	OK		07/09/2024		371							371	371			
100117924	EDINBURG	TX		07/20/2023		232							232	232			
100032146	LA PUENTE	CA		03/29/2019		1,077							1,077	1,077			
100074985	CLYDE	NC		12/01/2021		1,058							1,058	1,058			
100135138	RIVIERA BEACH	FL		11/03/2023		283							283	283			
100091881	DALLAS	TX		01/30/2023		299							299	299			
100034561	DUBLIN	IRL		06/21/2019		3,267							3,267	2,887	145	(525)	(380)
100136303	XENIA	OH		11/20/2023		2,912							2,912	2,968		56	56
100126874	TAMPA	FL		08/30/2023		473							473	473			
100060111	LONG BEACH	CA		06/25/2021		1,081							1,081	1,081			
100028829	RICHFIELD	MN		10/26/2018		677							677	677			
100181292	NEW ORLEANS	LA		12/06/2024		468							468	468			
100060951	LAWRENCEVILLE	GA		06/01/2021		1,265							1,265	1,265			
100077493	WOODSTOCK	VA		01/03/2022		1,599							1,599	1,599			
100042956	ZOLFO SPRINGS	FL		05/28/2020		1,762							1,762	1,762			
100075965	HUFFMAN	TX		01/07/2022		907							907	907			
100048768	CHESAPEAKE	VA		11/20/2020		2,186							2,186	2,186			
100153483	CHICAGO	IL		05/30/2024		353							353	353			
100053489	BROOKLYN	NY		03/23/2021		489							489	489			
100082030	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(15)							(15)		15		15
100121029	BANDERA	TX		08/30/2023		404							404	404			
100011553	PHILADELPHIA	PA		03/08/2017		1,622							1,622	1,622			
100071789	BALTIMORE	MD		10/14/2021		1,502							1,502	1,502			
100103347	ENSCHEDE	NLD		04/28/2023		(33)							(33)		33		33
100169212	PHILADELPHIA	PA		09/27/2024		373							373	373			
100151823	BROOKLYN	MD		05/10/2024		280							280	280			
100158501	HALLANDALE BEACH	FL		07/10/2024		348							348	348			
100103036	MIAMI	FL		06/22/2023		308							308	308			
100128439	DERBY	CT		09/15/2023		364							364	364			
100023451	PERRIS	CA		08/16/2018		1,101							1,101	1,101			
100154859	DEERFIELD BEACH	FL		07/19/2024		234							234	234			
100137691	RALEIGH	NC		12/08/2023		3,062							3,062	3,062			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100064954	RED OAK	TX		07/14/2021		927							927	927			
100017157	MIAMI	FL		04/26/2018		864							864	864			
100103400	ALVARADO	TX		06/16/2023		415							415	415			
100070726	OAK FOREST	IL		10/01/2021		331							331	331			
100139322	DETROIT	MI		12/28/2023		256							256	256			
100120809	GRETNA	VA		08/25/2023		347							347	347			
100145603	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100176647	SUNRISE	FL		11/15/2024		394							394	394			
100028905	JACKSONVILLE	FL		10/26/2018		2,190							2,190	2,190			
100167783	CHATTANOOGA	TN		09/19/2024		453							453	453			
100154634	WOODBRIDGE	VA		07/19/2024		1,109							1,109	1,109			
100114897	HOUSTON	TX		07/13/2023		314							314	314			
100034774	CORK	IRL		06/21/2019		1,289							1,289	1,409	113	7	120
100135875	MAGNOLIA	TX		11/13/2023		291							291	291			
100131710	DES MOINES	WA		10/06/2023		663							663	663			
100067506	FT MYERS	FL		09/23/2021		508							508	508			
100153564	UNITED KINGDOM	GBR		05/29/2024													
100016455	NEW BRAUNFELS	TX		04/05/2018		1,148							1,148	1,148			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		540							540	540			
100116458	LAKE PARK	FL		07/20/2023		346							346	346			
100134679	BALTIMORE	MD		10/30/2023		784							784	784			
100047257	AURORA	CO		11/20/2020		430							430	430			
100157608	MIAMI	FL		06/28/2024		400							400	400			
100144301	KANSAS CITY	MO		03/07/2024		270							270	270			
100108099	HOUSTON	TX		05/24/2023		303							303	303			
100017206	NEWINGTON	CT		04/26/2018		984							984	984			
100102108	WONDER LAKE	IL		04/14/2023		321							321	321			
100175982	DAWSON	TX		11/14/2024		782							782	782			
100130035	BUFFALO	NY		09/27/2023		337							337	337			
100046541	ORLANDO	FL		11/25/2020		750							750	750			
100143409	MEMPHIS	TN		02/16/2024		513							513	513			
100149313	VALDOSTA	GA		04/24/2024		413							413	413			
100050241	CHICOPEE	MA		11/20/2020		587							587	587			
100161634	UNITED KINGDOM	GBR		07/29/2024		(7)							(7)		7		7
100101823	PATCHOGUE	NY		03/31/2023		3,141							3,141	3,141			
100024537	LAS VEGAS	NV		09/20/2018		562							562	562			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		1,014							1,014	1,014			
100088179	OKLAHOMA CITY	OK		10/25/2022		304							304	304			
100054140	TUCSON	AZ		03/23/2021		582							582	582			
100087913	BENBROOK	TX		10/18/2022		469							469	469			
100115266	CHICAGO	IL		07/17/2023		380							380	380			
100155202	CHARLES TOWN	WV		07/19/2024		367							367	367			
100179866	HARTFORD	CT		11/22/2024		327							327	327			
100067499	LAS VEGAS	NV		09/23/2021		794							794	794			
100070347	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		(29)							(29)		29		29
100184447	THOUSAND OAKS	CA		12/17/2024		852							852	852			
100065261	PEORIA	AZ		07/28/2021		1,776							1,776	1,776			
100028929	MIAMI	FL		10/26/2018		623							623	623			
100139488	WASHINGTON	DC		12/28/2023		288							288	288			
100016520	COLLEGE STATION	TX		04/10/2018		1,039							1,039	1,039			
100085127	FRANEKER	NLD		07/27/2022		(47)							(47)		47		47

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065731	NEW ORLEANS	LA		07/28/2021		3,149							3,149	3,149			
100013395	CAPE CORAL	FL		05/25/2017		754							754	754			
100154656	WATERFORD	MI		07/19/2024		280							280	280			
100128483	DANIA BEACH	FL		09/15/2023		379							379	379			
100145064	UNITED KINGDOM	GBR		03/12/2024		(4)							(4)		4		4
100152183	ELLENWOOD	GA		05/17/2024		746							746	746			
100025936	LAKELAND	FL		09/20/2018		830							830	830			
100031307	EDGEWATER	MD		03/29/2019		1,021							1,021	1,021			
100162011	CARBONDALE	IL		07/31/2024		248							248	248			
100023729	CHENEY	WA		09/04/2018		1,107							1,107	1,107			
100127386	MARIETTA	GA		08/30/2023		1,025							1,025	1,025			
100061121	COON RAPIDS	MN		06/01/2021		778							778	778			
100163876	AMHERST	OH		09/27/2024		302							302	302			
100136184	TREVOR	WI		12/18/2023		262							262	262			
100018182	BOZEMAN	MT		06/08/2018		888							888	888			
100024225	NORTHLAKE	TX		09/20/2018		1,108							1,108	1,108			
100130060	DUNMORE	PA		09/27/2023		298							298	298			
100149705	TRENTON	NJ		04/26/2024		372							372	372			
100063169	KATY	TX		07/01/2021		1,130							1,130	1,130			
100149889	OLD RIVER WINFREE	TX		04/29/2024		278							278	278			
100140908	ATLANTA	GA		02/26/2024		358							358	358			
100151204	BROKEN ARROW	OK		05/10/2024		3,537							3,537	3,537			
100114644	EDMOND	OK		06/29/2023		377							377	377			
100047876	NEWBURGH	NY		11/20/2020		531							531	531			
100155199	CHARLES TOWN	WV		07/19/2024		367							367	367			
100109069	BAKERSFIELD	CA		06/05/2023		1,348							1,348	1,348			
100055311	AZUSA	CA		03/23/2021		1,042							1,042	1,042			
100165144	UNITED KINGDOM	GBR		08/27/2024		4							4		(4)		(4)
100026244	VALLEJO	CA		09/20/2018		635							635	635			
100085087	ZIERIKZEE	NLD		07/27/2022		(36)							(36)		36		36
100099735	KANSAS CITY	MO		02/28/2023		396							396	396			
100154636	PANAMA CITY	FL		07/19/2024		539							539	539			
100043081	COMPTON	CA		05/28/2020		1,207							1,207	1,207			
100013303	HENDERSON	NV		05/25/2017		673							673	673			
100084311	SCHIEDAM/VLAARDINGEN	NLD		06/30/2022		(39)							(39)		39		39
100151165	BALTIMORE	MD		05/09/2024		10,279							10,279	10,279			
100064210	BETHLEHEM	GA		07/01/2021		298							298	298			
100078577	DEN HAAG	NLD		01/26/2022		(24)							(24)		24		24
100149198	FOREST HILL	TX		04/22/2024		361							361	361			
100026095	LONG BEACH	CA		09/20/2018		641							641	641			
100114711	WALDORF	MD		06/29/2023		414							414	414			
100154712	PINELLAS PARK	FL		07/19/2024		260							260	260			
100114052	HENDERSON	NV		06/29/2023		325							325	325			
100109917	HAMILTON	NJ		06/22/2023		349							349	349			
100070481	RUNNEMEDE	NJ		09/23/2021		784							784	784			
100161897	BAYTOWN	TX		07/31/2024		440							440	440			
100159833	PEMBROKE PINES	FL		08/16/2024		315							315	315			
100031238	DANIA	FL		03/29/2019		486							486	486			
100050038	DUNDALK	MD		11/20/2020		632							632	632			
100108144	DENVER	CO		05/24/2023		394							394	394			
100054636	TUCSON	AZ		03/23/2021		1,382							1,382	1,382			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100131779	WESTWEGO	LA		10/06/2023		510							510	510			
100026520	SAN BERNARDINO	CA		09/26/2018		960							960	960			
100018053	ALBUQUERQUE	NM		06/08/2018		1,173							1,173	1,173			
100050308	HILLSBOROUGH	NJ		11/20/2020		1,260							1,260	1,260			
100172783	MILLINGTON	TN		12/06/2024		8,497							8,497	8,497			
100103237	DALLAS	TX		04/27/2023		529							529	529			
100144307	NORFOLK	VA		03/07/2024		146							146	146			
100031361	STOCKTON	CA		03/29/2019		861							861	861			
100128718	NEW HAVEN	IN		09/21/2023		259							259	259			
100028583	SANTA ANA	CA		10/26/2018		543							543	543			
100031378	SACRAMENTO	CA		03/29/2019		1,282							1,282	1,282			
100134911	SHELBY	NC		10/30/2023		17,778							17,778	17,778			
100111919	WHEATON	IL		06/29/2023		500							500	500			
100180562	IVA	SC		11/26/2024		655							655	655			
100091578	CHICAGO	IL		03/07/2023		1,182							1,182	1,182			
100103053	ROCHESTER HILLS	MI		06/22/2023		319							319	319			
100167663	SARASOTA	FL		09/19/2024		262							262	262			
100177821	STAFFORD TWP	NJ		11/19/2024		599							599	599			
100055334	DAVIE	FL		03/23/2021		553							553	553			
100032039	ARVADA	CO		03/29/2019		1,099							1,099	1,099			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		364							364	364			
100173051	SAN MARCOS	TX		10/25/2024		1,932							1,932	1,932			
100079916	BROKEN ARROW	OK		04/08/2022		860							860	860			
100066947	CRANDALL	TX		08/02/2021		999							999	999			
100172742	HUMBLE	TX		11/21/2024		417							417	417			
100149706	PHILADELPHIA	PA		04/26/2024		1,182							1,182	1,182			
100078918	KILLEEN	TX		02/24/2022		808							808	808			
100120440	PORTSMOUTH	VA		08/18/2023		263							263	263			
100176049	KANSAS CITY	KS		12/20/2024		1,185							1,185	1,185			
100060631	SAN ANTONIO	TX		06/01/2021		905							905	905			
100147401	ZEBULON	GA		05/08/2024		778							778	778			
100185730	GREENVILLE	NC		12/23/2024		392							392	392			
100155437	PURCELLVILLE	VA		06/18/2024		169							169	169			
100086924	GALVESTON	TX		10/24/2022		374							374	374			
100176008	ORLANDO	FL		12/20/2024		356							356	356			
100023374	LANCASTER	TX		08/16/2018		792							792	792			
100055108	HIXSON	TN		03/23/2021		546							546	546			
100026879	STOCKTON	CA		09/26/2018		1,140							1,140	1,140			
100025172	HAGERSTOWN	MD		09/20/2018		944							944	944			
100139694	UNITED KINGDOM	GBR		12/18/2023		(24)							(24)		24		24
100024790	PIKESVILLE	MD		09/20/2018		582							582	582			
100126478	TIFTON	GA		08/30/2023		2,390							2,390	2,390			
100064843	SACRAMENTO	CA		07/14/2021		1,438							1,438	1,438			
100131754	MEMPHIS	TN		10/06/2023		504							504	504			
100060982	EAST BETHEL	MN		06/01/2021		411							411	411			
100080004	MINNEAPOLIS	MN		04/08/2022		586							586	586			
100163331	DECATUR	GA		08/13/2024		236							236	236			
100128848	OTHELLO	WA		09/21/2023		381							381	381			
100139264	LOUISVILLE	KY		12/28/2023		271							271	271			
100152895	CARTHAGE	IN		05/22/2024		262							262	262			
100131575	SALEM	OR		10/05/2023		322							322	322			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149699	TEXAS CITY	TX		04/26/2024		380							380	380			
100162026	HAMPTON	VA		07/31/2024		321							321	321			
100133970	KANSAS CITY	MO		10/25/2023		358							358	358			
100081375	SIOUX FALLS	SD		03/18/2022		967							967	967			
100049040	ATHOL	MA		11/20/2020		577							577	577			
100112968	ATLANTA	GA		06/29/2023		514							514	514			
100065252	BALTIMORE	MD		07/14/2021		931							931	931			
100081464	PHEONIX	AZ		03/18/2022		962							962	962			
100075995	PROVIDENCE	RI		01/07/2022		728							728	728			
100010680	HIALEAH	FL		12/23/2016		769							769	769			
100158194	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100000314	WASHINGTON	DC		09/27/2016		336							336	336			
100031925	PORT ST LUCIE	FL		03/29/2019		815							815	815			
100141358	DETROIT	MI		01/30/2024		251							251	251			
100071832	LEAGUE CITY	TX		10/14/2021		787							787	787			
100054089	DINUBA	CA		03/23/2021		438							438	438			
100157976	DISPUTANTA	VA		07/09/2024		380							380	380			
100152893	CARTHAGE	IN		05/22/2024		262							262	262			
100120171	ROANOKE	VA		08/14/2023		258							258	258			
100067451	NEW BEDFORD	MA		09/23/2021		1,272							1,272	1,272			
100062921	NORTHPORT	AL		07/01/2021		857							857	857			
100086593	MIAMI	FL		09/30/2022		829							829	829			
100030935	LOS ANGELES	CA		04/09/2019		929							929	929			
100131705	JACKSON	TN		10/06/2023		1,658							1,658	1,658			
100160876	MILTON	FL		07/24/2024		374							374	374			
100060203	PLEASANT HILL	MO		06/25/2021		974							974	974			
100170903	CONWAY	SC		10/11/2024		400							400	400			
100068173	OWINGS MILLS	MD		08/25/2021		845							845	845			
100032103	LOS ANGELES	CA		03/29/2019		974							974	974			
100029290	TULARE	CA		10/26/2018		770							770	770			
100130028	NEW ORLEANS	LA		09/27/2023		371							371	371			
100152872	KANSAS CITY	MO		05/22/2024		327							327	327			
100178261	OAKLAND	CA		11/19/2024		603							603	603			
100116186	ELLENWOOD	GA		07/20/2023		1,009							1,009	1,009			
100119780	LAKE PARK	GA		08/08/2023		332							332	332			
100167898	FOREST PARK	GA		09/20/2024		367							367	367			
100024565	CAPE CORAL	FL		09/20/2018		846							846	846			
100053895	HALLANDALE BEACH	FL		03/23/2021		1,830							1,830	1,830			
100127668	MYRTLE BEACH	SC		09/08/2023		297							297	297			
100060528	WOODBRIDGE	VA		06/01/2021		956							956	956			
100144759	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100143604	SCRANTON	PA		02/21/2024		203							203	203			
100043884	DILLON	SC		08/19/2020		294							294	294			
100062575	AMHERST	OH		07/01/2021		1,271							1,271	1,271			
100166374	COLLINSVILLE	IL		10/24/2024		446							446	446			
100014122	STREAMWOOD	IL		05/25/2017		767							767	767			
100177999	DUARTE	CA		11/19/2024		991							991	991			
100117151	SAVANNAH	GA		07/20/2023		876							876	876			
100077805	BAKERSFIELD	CA		12/23/2021		781							781	781			
100146732	LAS VEGAS	NV		03/20/2024		296							296	296			
100153034	ALBUQUERQUE	NM		06/27/2024		327							327	327			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067911	BRENHAM	TX		09/23/2021		746							746	746			
100134571	DAVISON	MI		10/30/2023		389							389	389			
100153880	MINERAL WELLS	TX		06/05/2024		177							177	177			
100084285	ALMELO	NLD		06/30/2022		690							690	823	133		133
100073382	GROVETOWN	GA		11/01/2021		3,052							3,052	3,052			
100060523	DENVER	CO		06/01/2021		825							825	825			
100023416	HENDERSON	NV		08/16/2018		1,061							1,061	1,061			
100071875	CHALMETTE	LA		10/14/2021		792							792	792			
100170233	GREENVILLE	NC		10/08/2024		553							553	553			
100100780	BALTIMORE	MD		04/28/2023		627							627	627			
100013869	RIVERVIEW	FL		05/25/2017		3,695							3,695	3,695			
100066491	FREDERICK	MD		08/02/2021		310							310	310			
100028032	WHEATON	IL		10/26/2018		841							841	841			
100138143	SALEM	AL		12/14/2023		393							393	393			
100180608	BALTIMORE	MD		11/26/2024		638							638	638			
100147477	MINNEAPOLIS	MN		04/03/2024		307							307	307			
100139770	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100141438	NEWPORT NEWS	VA		01/30/2024		266							266	266			
100172638	ANCHORAGE	AK		10/24/2024		343							343	343			
100064877	EVANS	GA		07/14/2021		920							920	920			
100180148	N TOPSAIL BEACH	NC		11/25/2024		193							193	193			
100057641	GREENVILLE	SC		06/30/2021		902							902	902			
100147241	LYNCHBURG	VA		03/28/2024		391							391	391			
100088048	VISALIA	CA		10/25/2022		518							518	518			
100067833	NORTH PORT	FL		09/23/2021		752							752	752			
100054693	ST ALBANS	VT		03/23/2021		519							519	519			
100141653	ATLANTA	GA		01/30/2024		233							233	233			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		1,054							1,054	1,054			
100066276	CALERA	AL		08/02/2021		1,018							1,018	1,018			
100100764	HOUSTON	TX		04/28/2023		1,409							1,409	1,409			
100113461	TURLOCK	CA		06/29/2023		1,047							1,047	1,047			
100054928	MONTGOMERY	IL		03/23/2021		649							649	649			
100143557	TROY	NY		02/21/2024		330							330	330			
100185174	PASADENA	TX		12/20/2024		389							389	389			
100101976	LA PORTE	TX		04/14/2023		237							237	237			
100055685	WOODBURY	NJ		03/23/2021		611							611	611			
100067578	SAN BERNARDINO	CA		09/23/2021		893							893	893			
100013302	ORLANDO	FL		05/25/2017		923							923	923			
100115193	PHILADELPHIA	PA		07/17/2023		236							236	236			
100137305	BARSTOW	CA		12/01/2023		391							391	391			
100118736	VERO BEACH	FL		07/25/2023		342							342	342			
100013162	LODI	CA		05/25/2017		662							662	662			
100120681	SNELLVILLE	GA		08/24/2023		1,760							1,760	1,760			
100100765	HUMBLE	TX		04/28/2023		465							465	465			
100108278	HAGERSTOWN	MD		05/24/2023		303							303	303			
100120418	TUCSON	AZ		08/18/2023		224							224	224			
100019727	ANN ARBOR	MI		07/26/2018		1,165							1,165	1,165			
100178491	COLUMBUS	OH		11/21/2024		369							369	369			
100012899	ROYAL PALM BEACH	FL		05/25/2017		766							766	766			
100054342	TUCKER	GA		03/23/2021		148							148	148			
100145892	WAIANAE	HI		03/19/2024		590							590	590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064749	ORLANDO	FL		07/14/2021		1,424							1,424	1,424			
100024612	WEST PALM BEACH	FL		09/20/2018		724							724	724			
100033360	LIMERICK	IRL		06/21/2019		4,833							4,833	4,485	170	(518)	(348)
100146669	BAYTOWN	TX		03/20/2024		423							423	423			
100092027	TRENTON	NJ		02/09/2023		423							423	423			
100139800	UNITED KINGDOM	GBR		12/18/2023		16							16		(16)		(16)
100101740	TRENTON	NJ		03/31/2023		326							326	326			
100128764	DEER PARK	TX		09/21/2023		1,595							1,595	1,595			
100127371	SACRAMENTO	CA		08/30/2023		920							920	920			
100142146	WATAUGA	TX		02/29/2024		413							413	413			
100164936	PHILADELPHIA	PA		08/28/2024		338							338	338			
100155187	LAKEWOOD	CO		07/19/2024		415							415	415			
100139785	UNITED KINGDOM	GBR		12/18/2023		14,761							14,761	15,794	1,033		1,033
100100231	BALTIMORE	MD		03/17/2023		246							246	246			
100162325	CASTLE ROCK	CO		08/06/2024		756							756	756			
100049270	ORLANDO	FL		11/20/2020		478							478	478			
100030773	CLEARFIELD	UT		04/09/2019		490							490	490			
100067378	TODOS SANTOS	MEX		08/13/2021		2,232							2,232	2,232			
100063516	PINSON	AL		07/01/2021		624							624	624			
100013765	ORLANDO	FL		05/25/2017		648							648	648			
100109698	HOUSTON	TX		06/16/2023		9,191							9,191	9,191			
100164151	ESSEX	MD		08/21/2024		344							344	344			
100078839	MESA	AZ		02/24/2022		815							815	815			
100146735	PENSACOLA	FL		03/20/2024		399							399	399			
100113143	ROCKPORT	MA		06/29/2023		723							723	723			
100055266	BAYVILLE	NJ		03/23/2021		2,956							2,956	2,956			
100013225	DEERFIELD BEACH	FL		05/25/2017		856							856	856			
100186702	ALTAMONTE SPRINGS	FL		12/31/2024		507							507	507			
100062923	HUMMELSTOWN	PA		07/01/2021		1,567							1,567	1,567			
100161373	STATESVILLE	NC		07/25/2024		454							454	454			
100126881	MIAMI	FL		08/30/2023		860							860	860			
100075461	PORT ST LUCIE	FL		12/01/2021		1,382							1,382	1,382			
100049724	WEST COVINA	CA		11/20/2020		2,056							2,056	2,056			
100144749	UNITED KINGDOM	GBR		03/12/2024		6							6	1	(5)		(5)
100117154	FAIRFIELD	CA		07/20/2023		280							280	280			
100126571	GRAND RAPIDS	MI		08/30/2023		212							212	212			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		356							356	356			
100139364	ROCK SPRINGS	WY		12/28/2023		323							323	323			
100030099	SUNRISE	FL		12/20/2018		1,716							1,716	1,716			
100025076	BROOKFIELD	IL		09/20/2018		926							926	926			
100076001	ORLANDO	FL		01/07/2022		927							927	927			
100050282	CHICAGO	IL		11/20/2020		1,514							1,514	1,514			
100065015	ABERDEEN	WA		07/14/2021		782							782	782			
100099968	FRISCO	TX		03/28/2023		327							327	327			
100174481	CARMICHAEL	CA		10/31/2024		820							820	820			
100038907	DUBLIN	IRL		09/27/2019		2,506							2,506	2,804	240	58	298
100139436	SALEM	OR		12/28/2023		283							283	283			
100184770	HIGHLANDS RANCH	CO		12/17/2024		754							754	754			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		466							466	466			
100029632	SMYRNA	GA		10/26/2018		890							890	890			
100050005	WATERVILLE	OH		11/20/2020		648							648	648			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077221	CHEYENNE	WY		01/03/2022		1,390							1,390	1,390			
100179876	JACKSONVILLE	FL		11/25/2024		500							500	500			
100048369	PALM COAST	FL		11/20/2020		375							375	375			
100079069	SAINT LOUIS	MO		02/24/2022		793							793	793			
100143623	BALTIMORE	MD		02/21/2024		314							314	314			
100076079	OCALA	FL		01/07/2022		742							742	742			
100130275	SEGUIN	TX		09/28/2023		278							278	278			
100149090	FLORENCE	SC		04/19/2024		247							247	247			
100150848	RIVERDALE	GA		05/08/2024		412							412	412			
100026407	STOCKTON	CA		09/26/2018		957							957	957			
100181657	HIALEAH GARDENS	FL		12/11/2024		22,265							22,265	22,265			
100112264	EL MIRAGE	AZ		06/29/2023		514							514	514			
100031986	OAKLEY	CA		03/29/2019		949							949	949			
100112041	RICHARDSON	TX		06/29/2023		404							404	404			
100010796	MIAMI	FL		12/23/2016		1,046							1,046	1,046			
100133196	KISSIMMEE	FL		11/29/2023		10,689							10,689	10,689			
100139292	BOYNTON BEACH	FL		12/28/2023		330							330	330			
100091276	ATLANTA	GA		01/31/2023		396							396	396			
100077203	VICTORVILLE	CA		01/03/2022		783							783	783			
100091582	APPLE VALLEY	CA		03/07/2023		1,015							1,015	1,015			
100091390	ESSEX	MD		02/22/2023		393							393	393			
100055892	NORTH LAUDERDALE	FL		03/26/2021		2,245							2,245	2,245			
100031301	CHICAGO	IL		03/29/2019		402							402	402			
100172747	YAKIMA	WA		11/21/2024													
100087507	MIAMI	FL		10/25/2022		682							682	682			
100055331	NEPTUNE	NJ		03/23/2021		945							945	945			
100067928	EAST POINT	GA		09/23/2021		750							750	750			
100153430	BRIDGEVILLE	PA		05/30/2024		319							319	319			
100083904	BAKERSFIELD	CA		07/12/2022		458							458	458			
100149543	TORRINGTON	CT		04/26/2024		414							414	414			
100057998	BATON ROUGE	LA		06/30/2021		777							777	777			
100117777	NEW CANEY	TX		07/20/2023		483							483	483			
100025935	PLAINFIELD	NJ		09/20/2018		680							680	680			
100060292	SAN ANTONIO	TX		06/25/2021		1,104							1,104	1,104			
100067157	ORLANDO	FL		08/02/2021		2,096							2,096	2,096			
100100291	ROCKFORD	TN		03/24/2023		898							898	898			
100184847	HAZLET	NJ		12/17/2024		748							748	748			
100156959	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100090044	POMPANO BEACH	FL		01/13/2023		429							429	429			
100113606	LOS ANGELES	CA		06/29/2023		979							979	979			
100063430	HUMBLE	TX		07/01/2021		614							614	614			
100160374	HOUSTON	TX		09/06/2024		277							277	277			
100013759	WHEELING	IL		05/25/2017		584							584	584			
100186778	BRIDGEPORT	CT		12/31/2024		219							219	219			
100143524	HUDSON	NY		02/21/2024		367							367	367			
100135453	MYRTLE BEACH	SC		11/13/2023		12,606							12,606	12,606			
100184786	VISALIA	CA		12/17/2024		2,234							2,234	2,234			
100024748	INWOOD	WV		09/20/2018		1,798							1,798	1,798			
100175624	KANSAS CITY	KS		11/12/2024		363							363	363			
100175862	MACON	GA		11/12/2024		314							314	314			
100013096	FORT LAUDERDALE	FL		05/25/2017		583							583	583			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100185107	WOODBRIDGE	CA		12/20/2024		270							270	270			
100181337	MINDEN	LA		12/06/2024		357							357	357			
100012427	CHARLOTTE	NC		04/28/2017		759							759	759			
100171131	LUSBY	MD		11/22/2024		340							340	340			
100180591	FARINA	IL		11/26/2024		309							309	309			
100031202	DAVIE	FL		03/29/2019		2,516							2,516	2,516			
100167752	BETHEL	NY		09/19/2024		420							420	420			
100080953	HOUSTON	TX		03/18/2022		1,548							1,548	1,548			
100071819	NORMAN	OK		10/14/2021		808							808	808			
100063177	PHENIX CITY	AL		07/01/2021		750							750	750			
100136755	BALTIMORE	MD		11/27/2023		327							327	327			
100081105	ORLANDO	FL		03/18/2022		924							924	924			
100133494	MABLETON	GA		10/19/2023		316							316	316			
100092032	NORRISTOWN	PA		02/09/2023		451							451	451			
100091755	WACO	TX		03/24/2023		340							340	340			
100061028	LAS VEGAS	NV		06/01/2021		3,038							3,038	3,038			
100184843	CARLSBAD	CA		12/17/2024		27,099							27,099	27,099			
100080970	HAINES CITY	FL		03/18/2022		903							903	903			
100128070	BELL BUCKLE	TN		09/08/2023		443							443	443			
100176958	HIGHLAND	CA		11/15/2024		1,101							1,101	1,101			
100176963	HIGHLAND	CA		11/15/2024		1,101							1,101	1,101			
100128118	NASHVILLE	TN		09/08/2023		633							633	633			
100116176	FORT PIERCE	FL		07/20/2023		725							725	725			
100184381	LITHONIA	GA		12/16/2024		418							418	418			
100012689	CAPE CORAL	FL		05/25/2017		602							602	602			
100167538	KINGSTON	TN		10/31/2024		372							372	372			
100091568	WEST COVINA	CA		03/07/2023		74							74	74			
100127059	DUNN LORING	VA		08/30/2023		3,283							3,283	3,283			
100087914	MIDDLETOWN	NY		10/18/2022		1,983							1,983	1,983			
100109720	WINDHAM	CT		06/16/2023		256							256	256			
100175071	DALLAS	TX		11/05/2024		419							419	419			
100070463	LA QUINTA	CA		09/23/2021		788							788	788			
100019579	JACKSONVILLE	FL		07/26/2018		1,205							1,205	1,205			
100115447	SAINT GEORGE	UT		07/17/2023		485							485	485			
100184939	FOLSOM	CA		12/17/2024		760							760	760			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		580							580	580			
100055498	ELLENWOOD	GA		03/23/2021		685							685	685			
100184683	FRIANT	CA		12/17/2024		501							501	501			
100081335	SCOTTSDALE	AZ		03/18/2022		1,742							1,742	1,742			
100117503	KISSIMMEE	FL		07/20/2023		378							378	378			
100137799	MANLIUS	NY		12/08/2023		3,639							3,639	3,639			
100079033	ARLINGTON	TX		02/24/2022		899							899	899			
100075958	OAKLAND	CA		01/07/2022		840							840	840			
100180473	TUCSON	AZ		11/26/2024		351							351	351			
100184675	REXBURG	ID		12/17/2024		2,278							2,278	2,278			
100048515	DELRAY BEACH	FL		11/20/2020		1,518							1,518	1,518			
100143909	PHELAN	CA		03/06/2024		313							313	313			
100026250	FRANKLIN PARK	IL		09/20/2018		658							658	658			
100063271	LOUISVILLE	KY		07/01/2021		1,174							1,174	1,174			
100158986	LOUISVILLE	KY		08/15/2024		373							373	373			
100116287	MIRAMAR	FL		07/20/2023		742							742	742			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055073	LEXINGTON	SC		03/23/2021		232							232	232			
100017057	ROSEVILLE	CA		05/16/2018		931							931	931			
100158263	UNITED KINGDOM	GBR		07/09/2024		7							7		(7)		(7)
100127675	O FALLON	IL		09/08/2023		349							349	349			
100012161	NEPTUNE	NJ		03/08/2017		1,135							1,135	1,135			
100119841	JONESBORO	GA		08/08/2023		372							372	372			
100143458	ARLINGTON	TX		02/16/2024		261							261	261			
100109957	FERNDALE	MI		06/22/2023		361							361	361			
100063022	ABILENE	TX		07/01/2021		910							910	910			
100127285	SAINT PETERSBURG	FL		08/30/2023		562							562	562			
100175453	BALTIMORE	MD		12/23/2024		254							254	254			
100100592	JOSHUA TREE	CA		04/27/2023		352							352	352			
100088579	HEERHUGOWAARD	NLD		10/27/2022		(48)							(48)		48		48
100156896	SCRANTON	PA		06/27/2024		345							345	345			
100081475	MELISSA	TX		03/18/2022		962							962	962			
100078762	VAN NUYS	CA		01/31/2022		737							737	737			
100030834	LAS VEGAS	NV		04/09/2019		3,231							3,231	3,231			
100130152	OXFORD	NJ		11/15/2023		309							309	309			
100126550	WINDSOR	CT		08/30/2023		817							817	817			
100024508	ATCO	NJ		09/20/2018		1,070							1,070	1,070			
100143741	BUSHKILL	PA		04/05/2024		362							362	362			
100119035	FORT WORTH	TX		07/27/2023		336							336	336			
100186741	GILLETTE	WY		12/31/2024		515							515	515			
100113764	MINNEAPOLIS	MN		06/29/2023		592							592	592			
100134407	NETHERLANDS	NLD		10/27/2023		(42)							(42)		42		42
100091598	RIDGECREST	CA		03/07/2023		155							155	155			
100177930	OLYMPIA	WA		11/19/2024		690							690	690			
100076140	PACIFICA	CA		01/07/2022		729							729	729			
100168795	LAUDERDALE LAKES	FL		09/26/2024		222							222	222			
100066865	SAN ANTONIO	TX		08/02/2021		1,167							1,167	1,167			
100159543	MCKINNEY	TX		07/15/2024		325							325	325			
100063412	SUMRALL	MS		07/01/2021		950							950	950			
100024882	PORT SAINT LUCIE	FL		09/20/2018		924							924	924			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		442							442	442			
100057729	LAFAYETTE	LA		06/30/2021		792							792	792			
100114384	BRENTWOOD	NY		06/29/2023		945							945	945			
100043241	MACOMB	MI		08/13/2020		1,333							1,333	1,333			
100174870	CLARKSVILLE	TN		10/31/2024		167							167	167			
100175430	LIVINGSTON	TX		12/23/2024		333							333	333			
100067587	MARIETTA	GA		09/23/2021		865							865	865			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		701							701	701			
100144772	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100151809	BALTIMORE	MD		05/10/2024		297							297	297			
100186725	NEWPORT	KY		12/31/2024		358							358	358			
100109850	LANSING	IL		06/22/2023		376							376	376			
100156221	ALEXANDRIA	VA		06/20/2024		425							425	425			
100023301	PHELAN	CA		08/16/2018		1,954							1,954	1,954			
100068150	BLUE RIDGE	GA		08/25/2021		865							865	865			
100119080	SMYRNA	DE		07/27/2023		313							313	313			
100028570	SUNRISE	FL		10/26/2018		1,270							1,270	1,270			
100102192	LANCASTER	CA		04/14/2023		410							410	410			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173777	TULSA	OK		10/30/2024		384							384	384			
100146129	LINCOLNTON	GA		03/19/2024		567							567	567			
100110821	WESLEY CHAPEL	FL		06/29/2023		621							621	621			
100143425	PHOENIX	AZ		02/16/2024		461							461	461			
100169580	TULARE	CA		09/30/2024		568							568	568			
100180132	SUMMERVILLE	SC		11/25/2024		30,913							30,913	30,913			
100013841	LAS VEGAS	NV		05/25/2017		597							597	597			
100168798	JACKSONVILLE	FL		09/26/2024		168							168	168			
100136757	BALTIMORE	MD		11/27/2023		310							310	310			
100057722	SAPULPA	OK		06/30/2021		806							806	806			
100090877	BOLINGBROOK	IL		01/31/2023		678							678	678			
100161957	SAN ANTONIO	TX		07/31/2024		252							252	252			
100164962	CLEVELAND	OH		08/28/2024		307							307	307			
100063308	ENTERPRISE	AL		07/01/2021		1,466							1,466	1,466			
100140755	CAMDEN	NJ		01/22/2024		258							258	258			
100023267	VIRGINIA BCH	VA		08/16/2018		1,142							1,142	1,142			
100119118	ROUND LAKE	IL		07/28/2023		541							541	541			
100179694	AVALON	PA		11/21/2024		386							386	386			
100086320	DEN HAAG	NLD		08/29/2022		(21)							(21)		21		21
100157874	SCOTLAND NECK	NC		07/09/2024		371							371	371			
100091942	PHELAN	CA		02/03/2023		1,637							1,637	1,637			
100078849	MELBOURNE	FL		02/24/2022		833							833	833			
100159499	COLLINSVILLE	OK		07/15/2024		345							345	345			
100175869	HOPATCONG	NJ		11/12/2024		311							311	311			
100113013	WORCESTER	MA		06/29/2023		769							769	769			
100185674	UNITED KINGDOM	GBR		12/20/2024		(5)							(5)		5		5
100060175	POCATELLO	ID		06/25/2021		822							822	822			
100030630	VALRICO	FL		04/09/2019		216							216	216			
100012475	HOUSTON	TX		04/28/2017		920							920	920			
100165971	PASADENA	TX		09/06/2024		337							337	337			
100070467	COLUMBUS	GA		09/23/2021		807							807	807			
100155372	FAYETTEVILLE	GA		06/18/2024		1,836							1,836	1,836			
100174106	LAWRENCEVILLE	GA		10/31/2024		524							524	524			
100080756	VALRICO	FL		03/10/2022		655							655	655			
100141723	SAN RAFAEL	CA		01/30/2024		281							281	281			
100174494	TROY	MI		10/31/2024		877							877	877			
100161908	NORMAN	OK		07/31/2024		200							200	200			
100043458	JUPITER	FL		08/13/2020		550							550	550			
100120442	HOUSTON	TX		08/18/2023		233							233	233			
100167969	SILVER SPRING	MD		09/20/2024		396							396	396			
100047960	MUNDELEIN	IL		11/20/2020		1,979							1,979	1,979			
100043246	BRONX	NY		08/13/2020		1,978							1,978	1,978			
100130003	WINTER HAVEN	FL		09/27/2023		352							352	352			
100077757	BROWNSVILLE	TX		01/03/2022		819							819	819			
100069751	KNOXVILLE	MD		09/01/2021		986							986	986			
100103171	JACKSON	TN		04/21/2023		391							391	391			
100030787	SAN ANTONIO	TX		04/09/2019		441							441	441			
100127179	PORT MURRAY	NJ		08/30/2023		1,534							1,534	1,534			
100119745	HYATTSVILLE	MD		08/08/2023		403							403	403			
100149863	MESQUITE	TX		04/29/2024		341							341	341			
100079753	GUTTENBERG	NJ		04/08/2022		769							769	769			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113848	KEY BISCAYNE	FL		06/29/2023		3,739							3,739	3,739			
100091634	CHICAGO	IL		03/07/2023		325							325	325			
100168709	SPRINGFIELD	MO		09/25/2024		412							412	412			
100050074	BRUNSWICK	OH		11/20/2020		671							671	671			
100155438	GIG HARBOR	WA		06/18/2024		1,183							1,183	1,183			
100043707	ANSONIA	CT		08/13/2020		471							471	471			
100164028	BALTIMORE	MD		08/21/2024		271							271	271			
100109623	MIDDLETOWN	OH		06/14/2023		359							359	359			
100186711	WILLIMANTIC	CT		12/31/2024		327							327	327			
100057508	BALTIMORE	MD		06/30/2021		851							851	851			
100012614	COCONUT CREEK	FL		05/25/2017		631							631	631			
100031650	MIAMI	FL		03/29/2019		1,123							1,123	1,123			
100068155	PORT RICHEY	FL		08/25/2021		827							827	827			
100071845	LAS CRUCES	NM		10/14/2021		772							772	772			
100050325	MIAMI	FL		11/20/2020		1,326							1,326	1,326			
100013101	HIALEAH	FL		05/25/2017		612							612	612			
100145705	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100154644	RIVERDALE	GA		07/19/2024		300							300	300			
100049175	CANTERBURY	CT		11/20/2020		606							606	606			
100145817	HUNTINGTON	TX		05/08/2024		446							446	446			
100159862	TAMPA	FL		08/16/2024		365							365	365			
100030832	SALT LAKE CITY	UT		04/09/2019		534							534	534			
100063751	DECATUR	AL		07/01/2021		956							956	956			
100111312	BLUFFTON	SC		06/29/2023		2,206							2,206	2,206			
100100637	HUMBLE	TX		04/27/2023		345							345	345			
100089085	MODESTO	CA		01/06/2023		425							425	425			
100030783	CATHEDRAL CITY	CA		04/09/2019		503							503	503			
100116724	ORLANDO	FL		07/20/2023		936							936	936			
100101895	OCALA	FL		04/06/2023		149							149	149			
100012741	BAKERSFIELD	CA		05/25/2017		696							696	696			
100025480	YORK	PA		09/20/2018		613							613	613			
100074410	BEAVERCREEK	OH		12/02/2021		2,897							2,897	2,897			
100011533	WESLEY CHAPEL	FL		03/08/2017		654							654	654			
100108076	HOUSTON	TX		05/24/2023		166							166	166			
100163307	FORNEY	TX		08/13/2024		366							366	366			
100047909	LILBURN	GA		11/20/2020		623							623	623			
100169467	GLASSBORO	NJ		09/30/2024		561							561	561			
100139518	ABILENE	TX		12/28/2023		224							224	224			
100068070	LEWISVILLE	TX		09/23/2021		2,178							2,178	2,178			
100156187	SAN ANTONIO	TX		06/20/2024		364							364	364			
100063091	COOKEVILLE	TN		07/01/2021		2,020							2,020	2,020			
100111471	SUTTER CREEK	CA		06/29/2023		1,330							1,330	1,330			
100061849	KENNESAW	GA		07/01/2021		842							842	842			
100153572	UNITED KINGDOM	GBR		05/29/2024		(11)							(11)		11		11
100186763	CORAL SPRINGS	FL		12/31/2024		269							269	269			
100068080	CANTON	GA		09/23/2021		2,665							2,665	2,665			
100126810	POMONA	CA		08/30/2023		735							735	735			
100048529	MERRIMACK	NH		11/20/2020		726							726	726			
100114319	GLENDALE HEIGHTS	IL		06/29/2023		361							361	361			
100169476	YUCAIPA	CA		09/30/2024		723							723	723			
100155964	PHILADELPHIA	PA		06/18/2024		7,756							7,756	7,756			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184545	LITHONIA	GA		12/17/2024		839							839	839			
100155483	PUYALLUP	WA		06/18/2024		854							854	854			
100136620	COLUMBUS	OH		11/22/2023		357							357	357			
100168876	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100168877	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100168878	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100043789	CHICAGO	IL		08/13/2020		3,268							3,268	3,268			
100054995	NEWPORT	NH		03/23/2021		2,580							2,580	2,580			
100016471	WETHERSFIELD	CT		04/05/2018		1,208							1,208	1,208			
100061090	BESSEMER	AL		06/01/2021		760							760	760			
100055786	LEHIGH ACRES	FL		03/23/2021		279							279	279			
100155519	BAKERSFIELD	CA		06/18/2024		2,239							2,239	2,239			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		722							722	722			
100160601	HOT SPRINGS	AR		07/19/2024		366							366	366			
100012042	FAIR LAWN	NJ		03/08/2017		1,144							1,144	1,144			
100078530	ROTTERDAM	NLD		01/26/2022		3,658							3,658	3,833	175		175
100143446	PROSPECT HEIGHTS	IL		02/16/2024		284							284	284			
100063673	COLUMBUS	OH		07/01/2021		929							929	929			
100046973	BROOKLYN	NY		11/20/2020		3,146							3,146	3,146			
100062652	PROSPECT PARK	PA		07/01/2021		1,030							1,030	1,030			
100109160	HILO	HI		07/21/2023		334							334	334			
100179863	STATESVILLE	NC		11/22/2024		357							357	357			
100024811	HILMAR	CA		09/20/2018		977							977	977			
100129762	FORT PIERCE	FL		09/27/2023		359							359	359			
100061239	CAMINO	CA		06/01/2021		1,178							1,178	1,178			
100067565	FREDERICKSBURG	VA		09/23/2021		739							739	739			
100154777	MOBILE	AL		07/19/2024		232							232	232			
100112082	POUGHKEEPSIE	NY		06/29/2023		1,006							1,006	1,006			
100020247	PLANT CITY	FL		07/17/2018		1,125							1,125	1,125			
100089659	VENRAY	NLD		11/29/2022		(37)							(37)		37		37
100114966	DALLAS	TX		07/14/2023		307							307	307			
100115585	NEW CASTLE	DE		07/19/2023		364							364	364			
100091557	DUNDALK	MD		03/07/2023		664							664	664			
100064697	MULBERRY	FL		07/14/2021		812							812	812			
100031102	BOCA RATON	FL		03/29/2019		1,124							1,124	1,124			
100141489	SALISBURY	MD		01/30/2024		306							306	306			
100148071	KETCHUM	ID		04/10/2024		1,301							1,301	1,301			
100165873	RICHMOND	TX		08/30/2024		249							249	249			
100166103	LANSING	KS		09/09/2024		437							437	437			
100067515	NEWPORT	MN		09/23/2021		863							863	863			
100167896	COLUMBUS	OH		09/20/2024		387							387	387			
100047853	SHERRILLS FORD	NC		11/20/2020		486							486	486			
100020399	SYKESVILLE	MD		07/27/2018		12,337							12,337	12,337			
100177962	FORT GRATIOT	MI		11/19/2024		407							407	407			
100080024	HENDERSON	NV		04/08/2022		1,630							1,630	1,630			
100012692	MARICOPA	AZ		05/25/2017		650							650	650			
100048019	RIVERSIDE	CA		11/20/2020		3,171							3,171	3,171			
100116359	WESLEY CHAPEL	FL		07/20/2023		8,181							8,181	8,181			
100026952	NORTH KINGSTOWN	RI		09/26/2018		3,265							3,265	3,265			
100070443	CONYERS	GA		09/23/2021		537							537	537			
100172649	KENNESAW	GA		11/21/2024		366							366	366			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054560	SOUTH ORANGE	NJ		03/23/2021		2,645							2,645	2,645			
100067459	POCATELLO	ID		09/23/2021		766							766	766			
100110897	SALEM	NJ		06/29/2023		121							121	121			
100080966	CHARLOTTE	NC		03/18/2022		864							864	864			
100026187	BELVIDERE	IL		09/20/2018		763							763	763			
100175846	BOLINGBROOK	IL		11/12/2024		377							377	377			
100111947	UPPER MARLBORO	MD		06/29/2023		389							389	389			
100176831	PANAMA CITY	FL		11/15/2024		382							382	382			
100102163	LANHAM	MD		04/14/2023		20,840							20,840	20,840			
100140494	FAYETTEVILLE	NC		01/19/2024		337							337	337			
100186649	LAS VEGAS	NV		12/30/2024		741							741	741			
100103839	TAMPA	FL		05/10/2023		937							937	937			
100091952	NEW HAVEN	CT		02/07/2023		371							371	371			
100025078	PROVIDENCE	RI		09/20/2018		537							537	537			
100088044	BALTIMORE	MD		10/25/2022		313							313	313			
100168816	KISSIMMEE	FL		09/26/2024		413							413	413			
100025372	SANFORD	FL		09/20/2018		367							367	367			
100043555	KISSIMMEE	FL		08/13/2020		630							630	630			
100148999	READING	PA		04/19/2024		289							289	289			
100067620	DENISON	TX		09/23/2021		806							806	806			
100047404	NORTH HILLS	CA		11/20/2020		882							882	882			
100151969	SEATTLE	WA		06/14/2024		1,919							1,919	1,919			
100067532	SILOAM SPRINGS	AR		09/23/2021		883							883	883			
100164516	CHARLOTTE	NC		08/21/2024		834							834	834			
100158343	UNITED KINGDOM	GBR		07/09/2024		8							8		(8)		(8)
100084778	HONOLULU	HI		08/02/2022		575							575	575			
100102116	TAMPA	FL		04/14/2023		847							847	847			
100088933	TUCSON	AZ		11/15/2022		221							221	221			
100090218	EL CENTRO	CA		01/13/2023		381							381	381			
100180841	S-GRAVENHAGE	NLD		11/27/2024		2,164							2,164	2,469	305		305
100134836	ROSSVILLE	GA		10/30/2023		346							346	346			
100078943	CLARKSVILLE	TN		02/24/2022		830							830	830			
100078950	CLARKSVILLE	TN		02/24/2022		830							830	830			
100174475	HAWTHORNE	CA		10/31/2024		729							729	729			
100031198	DEERFIELD BEACH	FL		03/29/2019		741							741	741			
100130183	KLAMATH FALLS	OR		11/15/2023		323							323	323			
100147613	MERCED	CA		04/04/2024		1,863							1,863	1,863			
100028782	PHOENIX	AZ		10/26/2018		641							641	641			
100024196	BAKERSFIELD	CA		09/20/2018		812							812	812			
100144634	LAKE BLUFF	IL		03/13/2024		1,418							1,418	1,418			
100137495	SAINT CLOUD	MN		01/11/2024		235							235	235			
100049359	CORONA	CA		11/20/2020		1,765							1,765	1,765			
100016430	LOVELAND	CO		04/05/2018		1,455							1,455	1,455			
100146755	SAN ANTONIO	TX		03/20/2024		183							183	183			
100164295	GATESVILLE	NC		08/21/2024		411							411	411			
100045801	ELKTON	MD		11/25/2020		662							662	662			
100118084	MONTAGUE	CA		07/20/2023		313							313	313			
100029201	LAS VEGAS	NV		10/26/2018		707							707	707			
100078599	ENSCHEDE	NLD		01/26/2022		561						(587)	(26)		26		26
100139751	UNITED KINGDOM	GBR		12/18/2023		443							443	487	44		44
100147340	DORDRECHT	NLD		03/27/2024		(43)							(43)		43		43

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100112168	KIRKLAND	WA		06/29/2023		675							675	675			
100028002	SALINE	MI		10/26/2018		603							603	603			
100088521	FRANEKER	NLD		10/27/2022		(37)							(37)		37		37
100054359	CLINTON	MD		03/23/2021		2,019							2,019	2,019			
100184754	SOMIS	CA		12/17/2024		794							794	794			
100165297	ATLANTA	GA		08/29/2024		250							250	250			
100174099	BRIDGEWATER	MA		10/31/2024		315							315	315			
100153589	UNITED KINGDOM	GBR		05/29/2024		(11)							(11)		11		11
100064237	ORLANDO	FL		07/01/2021		1,664							1,664	1,664			
100184734	DRAPER	UT		12/17/2024		754							754	754			
100023897	MONTGOMERY	TX		09/10/2018		795							795	795			
100067453	FORT WORTH	TX		09/23/2021		1,260							1,260	1,260			
100145574	UNITED KINGDOM	GBR		03/12/2024		13							13		(13)		(13)
100154176	DEERFIELD BEACH	FL		07/11/2024		2,068							2,068	2,068			
100055007	VOLUNTOWN	CT		03/23/2021		510							510	510			
100180523	PALOS HILLS	IL		11/26/2024		378							378	378			
100146165	SAN LEANDRO	CA		03/19/2024		746							746	746			
100063327	DANVILLE	VA		07/01/2021		701							701	701			
100153586	UNITED KINGDOM	GBR		05/29/2024		3,440						(3,446)	(6)		6		6
100012797	SANTA ANA	CA		05/25/2017		533							533	533			
100068302	MOUNT LAUREL	NJ		08/25/2021		809							809	809			
100126822	LAS VEGAS	NV		08/30/2023		530							530	530			
100013850	LADSON	SC		05/25/2017		737							737	737			
100028421	GLENDALE	AZ		10/26/2018		579							579	579			
100103711	NORTH CHARLESTON	SC		05/08/2023		317							317	317			
100031151	NAPLES	FL		03/29/2019		2,317							2,317	2,317			
100155251	NAVASOTA	TX		07/19/2024		349							349	349			
100013770	HIALEAH GARDEN	FL		05/25/2017		423							423	423			
100084803	MYRTLE BEACH	SC		08/02/2022		863							863	863			
100139365	SWEDESBORO	NJ		12/28/2023		1,078							1,078	1,078			
100143878	RIO VISTA	CA		03/06/2024		352							352	352			
100050189	BRISTOL	CT		11/20/2020		2,266							2,266	2,266			
100067798	FREDERICKSBURG	VA		09/23/2021		861							861	861			
100055045	TOTOWA	NJ		03/23/2021		2,880							2,880	2,880			
100081076	LOCUST GROVE	VA		03/18/2022		999							999	999			
100013580	SAN BERNARDINO	CA		05/25/2017		596							596	596			
100067786	TAMPA	FL		09/23/2021		859							859	859			
100048780	WOODHAVEN	NY		11/20/2020		4,835							4,835	4,835			
100018076	PEACHTREE CITY	GA		06/08/2018		1,406							1,406	1,406			
100128050	INDIANAPOLIS	IN		09/08/2023		381							381	381			
100142833	SAN LORENZO	CA		02/09/2024		352							352	352			
100028705	BRENTWOOD	MD		10/26/2018		584							584	584			
100018188	WALDPORT	OR		06/08/2018		928							928	928			
100012970	HIALEAH	FL		05/25/2017		332							332	332			
100088143	MYRTLE BEACH	SC		10/25/2022		383							383	383			
100100705	FREDERICKSBURG	VA		04/28/2023		971							971	971			
100024853	FAIRVIEW PARK	OH		09/20/2018		834							834	834			
100140218	PORT RICHEY	FL		01/11/2024		302							302	302			
100066087	JACKSONVILLE	FL		08/02/2021		802							802	802			
100158845	COLDSPRING	TX		07/12/2024		246							246	246			
100071005	MAYS LANDING	NJ		10/01/2021		575							575	575			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100139460	COLUMBUS	OH		12/28/2023		401							401	401			
100026302	MIAMI GARDENS	FL		09/20/2018		563							563	563			
100163881	CHESTER	VA		09/27/2024		358							358	358			
100164919	DOLTON	IL		08/28/2024		324							324	324			
100173914	PHILADELPHIA	PA		10/31/2024		356							356	356			
100068255	SAINT JOSEPH	MO		08/25/2021		755							755	755			
100129883	CEDARVILLE	NJ		09/27/2023		307							307	307			
100144748	UNITED KINGDOM	GBR		03/12/2024		24							24		(24)		(24)
100011029	WILLS POINT	TX		12/23/2016		1,209							1,209	1,209			
100152833	FORT MYERS	FL		05/22/2024		2,777							2,777	2,777			
100150914	MARION	TX		05/08/2024		617							617	617			
100013827	TACOMA	WA		05/25/2017		739							739	739			
100012946	LAKE WORTH	FL		05/25/2017		535							535	535			
100024328	BIGFORK	MT		09/20/2018		1,089							1,089	1,089			
100037933	TAMPA	FL		09/16/2019		2,029							2,029	2,029			
100128714	LAS VEGAS	NV		09/21/2023		347							347	347			
100045619	POUGHKEEPSIE	NY		11/25/2020		1,100							1,100	1,100			
100069587	ACWORTH	GA		09/01/2021		307							307	307			
100145083	UNITED KINGDOM	GBR		03/12/2024		(24)							(24)		24		24
100129751	HOUSTON	TX		09/27/2023		275							275	275			
100102147	FORT WORTH	TX		04/14/2023		204							204	204			
100086524	WATERFORD	CT		09/30/2022		392							392	392			
100013413	STOCKTON	CA		05/25/2017		718							718	718			
100055414	SPRINGFIELD	MA		03/23/2021		539							539	539			
100185689	HILVERSUM	NLD		12/20/2024		(25)							(25)		25		25
100180835	ROTTERDAM	NLD		11/27/2024		(37)							(37)		37		37
100143600	MILWAUKEE	WI		02/21/2024		303							303	303			
100083385	ZALTBOMMEL	NLD		05/27/2022		(25)							(25)		25		25
100086296	ALMELO	NLD		08/29/2022		551						(585)	(34)		34		34
100085032	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		(63)							(63)		63		63
100064947	LAKEWOOD	NJ		07/14/2021		815							815	815			
100064781	ORLANDO	FL		07/14/2021		747							747	747			
100141918	SAINT CLOUD	FL		03/27/2024		2,014							2,014	2,014			
100153763	NES	NLD		05/30/2024		(57)							(57)		57		57
100084324	MAASTRICHT	NLD		06/30/2022		(51)							(51)		51		51
100110780	FRANEKER	NLD		06/28/2023		(62)							(62)		62		62
100085023	ROTTERDAM	NLD		07/27/2022		(24)							(24)		24		24
100035896	SURPRISE	AZ		08/21/2019		1,180							1,180	1,180			
100086323	ZIERIKZEE	NLD		08/29/2022		(27)							(27)		27		27
100112678	DESERT HOT SPRINGS	CA		06/29/2023		656							656	656			
100064871	TULARE	CA		07/14/2021		1,153							1,153	1,153			
100110790	ARNHEM	NLD		06/28/2023		(73)							(73)		73		73
100013617	SURPRISE	AZ		05/25/2017		618							618	618			
100067988	INMAN	SC		09/23/2021		784							784	784			
100139234	ROSELLE	IL		12/28/2023		346							346	346			
100069004	KAPOLEI	HI		09/01/2021		1,600							1,600	1,600			
100113804	MURRIETA	CA		06/29/2023		1,201							1,201	1,201			
100011466	PALM COAST	FL		12/23/2016		2,123							2,123	2,123			
100048490	JUPITER	FL		11/20/2020		3,461							3,461	3,461			
100086739	CONROE	TX		09/30/2022		291							291	291			
100109823	CROWN POINT	IN		06/22/2023		356							356	356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100141290	PHILADELPHIA	PA		01/30/2024		307							307	307			
100112363	WOODBRIDGE	VA		06/29/2023		325							325	325			
100166303	CINCINNATI	OH		10/23/2024		307							307	307			
100024387	FEDERAL WAY	WA		09/20/2018		1,136							1,136	1,136			
100064831	CLINTON	TN		07/14/2021		732							732	732			
100101982	WASHINGTON	VA		04/14/2023		967							967	967			
100164071	ATLANTA	GA		08/21/2024		261							261	261			
100119071	EAST HARTFORD	CT		07/27/2023		286							286	286			
100024226	LEWISVILLE	TX		09/20/2018		1,059							1,059	1,059			
100180770	BARTOW	FL		11/26/2024		396							396	396			
100020362	ENGLEWOOD	FL		07/27/2018		5,026							5,026	5,026			
100083786	LAKELAND	FL		07/12/2022		544							544	544			
100012887	LAS VEGAS	NV		05/25/2017		526							526	526			
100011583	WYNANTSKILL	NY		03/08/2017		1,502							1,502	1,502			
100025116	MELBOURNE	FL		09/20/2018		781							781	781			
100070501	POQUOSON	VA		09/23/2021		780							780	780			
100090167	ARLINGTON	TX		01/13/2023		364							364	364			
100173920	COLUMBUS	GA		10/31/2024		374							374	374			
100031618	ORLANDO	FL		03/29/2019		2,752							2,752	2,752			
100043819	GLOUCESTER TOWNSHIP	NJ		08/13/2020		217							217	217			
100141354	PORT CHARLOTTE	FL		01/30/2024		514							514	514			
100113546	NORTH EASTON	MA		06/29/2023		1,120							1,120	1,120			
100147298	ZUNDERT	NLD		03/27/2024		(45)							(45)		45		45
100115464	ROCK HILL	SC		07/17/2023		588							588	588			
100120421	ROCK HILL	SC		08/18/2023		283							283	283			
100151810	BALTIMORE	MD		05/10/2024		300							300	300			
100055379	DENHAM SPRINGS	LA		03/23/2021		932							932	932			
100169880	PRATTVILLE	AL		11/08/2024		403							403	403			
100012732	BAKERSFIELD	CA		05/25/2017		1,985							1,985	1,985			
100174485	CARLSBAD	CA		10/31/2024		910							910	910			
100048647	COBBS CREEK	VA		11/20/2020		797							797	797			
100109843	DETROIT	MI		06/22/2023		507							507	507			
100161311	FALLS CHURCH	VA		07/25/2024		902							902	902			
100112570	ORANGE PARK	FL		06/29/2023		416							416	416			
100174906	DUNDALK	MD		10/31/2024		725							725	725			
100086672	COLUMBUS	GA		09/30/2022		415							415	415			
100147391	TOLEDO	OH		05/08/2024		340							340	340			
100112203	SAINT CHARLES	MO		06/29/2023		4,653							4,653	4,653			
100165833	MIAMI	FL		08/29/2024		3,332							3,332	3,332			
100143021	SUMMERTOWN	TN		02/12/2024		237							237	237			
100175731	KAILUA KONA	HI		11/12/2024		1,342							1,342	1,342			
100083994	LAKELAND	FL		07/12/2022		483							483	483			
100086331	ZOETERMEER	NLD		08/29/2022		(44)							(44)		44		44
100130135	NETHERLANDS	NLD		09/26/2023		(49)							(49)		49		49
100064758	HUMBLE	TX		07/14/2021		754							754	754			
100053806	SAN DIEGO	CA		03/23/2021		503							503	503			
100146243	CLARKSBURG	MD		03/19/2024		708							708	708			
100061200	COOKEVILLE	TN		06/01/2021		1,498							1,498	1,498			
100061427	MANCHESTER	TN		06/01/2021		1,027							1,027	1,027			
100147501	PEMBROKE PINES	FL		04/03/2024		368							368	368			
100117963	PALMDALE	CA		07/20/2023		483							483	483			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146866	HUMBLE	TX		03/21/2024		352							352	352			
100079617	MIAMI	FL		04/25/2022		464							464	464			
100013653	FRESNO	CA		05/25/2017		719							719	719			
100136705	PALM BAY	FL		01/25/2024		288							288	288			
100076276	LA VISTA	NE		01/07/2022		854							854	854			
100030924	LA PUENTE	CA		04/09/2019		806							806	806			
100016434	NEW BRUNSWICK	NJ		04/05/2018		1,279							1,279	1,279			
100134739	MILLVILLE	NJ		10/30/2023		260							260	260			
100133432	COLUMBUS	OH		10/19/2023		427							427	427			
100143566	TULSA	OK		02/21/2024		366							366	366			
100135904	LEHIGH ACRES	FL		11/13/2023		332							332	332			
100141529	HOMOSASSA	FL		01/30/2024		201							201	201			
100081319	IRVING	TX		03/18/2022		911							911	911			
100146246	WEST BOUNTIFUL	UT		03/19/2024		792							792	792			
100168947	GRONINGEN	NLD		09/26/2024		510						(571)	(61)		61		61
100141227	WINTER HAVEN	FL		01/30/2024		310							310	310			
100064936	KATY	TX		07/14/2021		1,570							1,570	1,570			
100090999	SEWICKLEY	PA		01/31/2023		372							372	372			
100071774	GOLDSBORO	NC		10/14/2021		880							880	880			
100156972	UNITED KINGDOM	GBR		06/27/2024		(5)							(5)		5		5
100136864	PRINCETON	TX		11/27/2023		379							379	379			
100049338	MIDDLE RIVER	MD		11/20/2020		698							698	698			
100133236	AURORA	IL		11/29/2023		304							304	304			
100011196	MERRICK	NY		01/27/2017		4,067							4,067	4,067			
100028851	LEHIGH ACRES	FL		10/26/2018		424							424	424			
100080287	MAASTRICHT	NLD		02/22/2022		(32)							(32)		32		32
100029215	FLORENCE	MA		10/26/2018		914							914	914			
100113556	LEANDER	TX		06/29/2023		1,852							1,852	1,852			
100029808	STOCKTON	CA		10/26/2018		1,285							1,285	1,285			
100184815	DUBLIN	CA		12/17/2024		504							504	504			
100013820	DES MOINES	IA		05/25/2017		773							773	773			
100128459	GAINESVILLE	FL		09/15/2023		318							318	318			
100088903	SCHENECTADY	NY		11/15/2022		284							284	284			
100078788	MCGREGOR	TX		02/24/2022		854							854	854			
100057842	BELMONT	NC		06/30/2021		942							942	942			
100133437	LA MARQUE	TX		10/19/2023		293							293	293			
100054989	GILBERT	AZ		03/23/2021		1,185							1,185	1,185			
100017921	LOMPOC	CA		05/30/2018		1,200							1,200	1,200			
100126567	WAUKESHA	WI		08/30/2023		430							430	430			
100087162	GLEN BURNIE	MD		10/25/2022		816							816	816			
100041193	DURHAM	NC		03/02/2020		1,131							1,131	1,131			
100079194	ROCHESTER	NY		02/24/2022		825							825	825			
100134776	ARLINGTON	TX		10/30/2023		32,820							32,820	32,820			
100075926	HEMET	CA		01/07/2022		518							518	518			
100170300	CRANDALL	TX		10/08/2024		529							529	529			
100110784	ALKMAAR	NLD		06/28/2023		463							463	547	85		85
100151731	DAVENPORT	FL		05/10/2024		380							380	380			
100153179	BAYTOWN	TX		05/30/2024		1,467							1,467	1,467			
100178320	SACRAMENTO	CA		11/19/2024		366							366	366			
100157743	CALABASAS	CA		07/02/2024		759							759	759			
100032288	DUBLIN	IRL		06/21/2019		1,270							1,270	1,382	105	7	112

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025988	SAN ANTONIO	TX		09/20/2018		1,859							1,859	1,859			
100087282	TUCSON	AZ		10/25/2022		708							708	708			
100063822	SPRING	TX		07/01/2021		663							663	663			
100042929	NEW BEDFORD	MA		05/28/2020		699							699	699			
100028480	COCONUT CREEK	FL		10/26/2018		700							700	700			
100145714	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100143526	SCRANTON	PA		02/21/2024		304							304	304			
100089964	MILWAUKEE	WI		01/26/2023		337							337	337			
100029685	ORANGE PARK	FL		10/26/2018		677							677	677			
100078888	LEESBURG	FL		02/24/2022		765							765	765			
100075967	WASHINGTON	DC		01/07/2022		819							819	819			
100031597	PARRISH	FL		03/29/2019		840							840	840			
100026342	GRANTSVILLE	UT		09/20/2018		683							683	683			
100014652	ELKRIDGE	MD		09/27/2017		3,201							3,201	3,201			
100116100	FORNEY	TX		07/20/2023		849							849	849			
100065111	BOULDER CITY	NV		07/14/2021		1,071							1,071	1,071			
100175016	EL PASO	TX		10/31/2024		343							343	343			
100043129	LOS ANGELES	CA		05/28/2020		1,067							1,067	1,067			
100120426	DALLAS	TX		08/18/2023		407							407	407			
100054658	WESTFIELD	NJ		03/23/2021		517							517	517			
100177916	PASO ROBLES	CA		11/19/2024		574							574	574			
100047578	CAVE CREEK	AZ		11/20/2020		630							630	630			
100158188	UNITED KINGDOM	GBR		07/09/2024		7							7		(7)		(7)
100017140	MURPHY	NC		04/26/2018		2,376							2,376	2,376			
100157763	ORLANDO	FL		07/02/2024		1,266							1,266	1,266			
100038795	DUBLIN	IRL		09/27/2019		3,611							3,611	3,923	304	8	312
100103521	HOUSTON	TX		05/08/2023		803							803	803			
100079590	FORT LAUDERDALE	FL		04/08/2022		1,064							1,064	1,064			
100136837	BURLINGTON	NJ		11/27/2023		340							340	340			
100116934	LEWISVILLE	TX		07/20/2023		933							933	933			
100079696	AVENTURA	FL		04/08/2022		603							603	603			
100026860	PHILADELPHIA	PA		09/26/2018		1,202							1,202	1,202			
100026297	LADY LAKE	FL		09/20/2018		604							604	604			
100071633	BRAWLEY	CA		10/14/2021		3,376							3,376	3,376			
100047994	STAMFORD	CT		11/20/2020		703							703	703			
100173909	COLUMBIA	TN		10/31/2024		440							440	440			
100117029	GRAND RAPIDS	MI		07/20/2023		603							603	603			
100118035	FRESNO	CA		07/20/2023		3,740							3,740	3,740			
100011005	SAINT CLOUD	FL		12/23/2016		1,005							1,005	1,005			
100126569	DORCHESTER	NJ		08/30/2023		409							409	409			
100055083	CHICAGO	IL		03/23/2021		489							489	489			
100143609	FARMINGTON	NM		02/21/2024		375							375	375			
100110099	NEW CUYAMA	CA		06/23/2023		2,091							2,091	2,091			
100013746	PORT ST LUCIE	FL		05/25/2017		492							492	492			
100089968	KISSIMMEE	FL		01/26/2023		277							277	277			
100070895	INMAN	SC		10/01/2021		576							576	576			
100157985	COVINGTON	GA		07/09/2024		390							390	390			
100000367	EAGLE	ID		09/27/2016		988							988	988			
100126313	WATERBURY	CT		08/30/2023		336							336	336			
100185849	ROYAL OAK	MI		12/26/2024		2,358							2,358	2,358			
100184723	EAGLE	ID		12/17/2024		765							765	765			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112974	HYATTSVILLE	MD		06/29/2023		458							458	458			
100078651	PIOCHE	NV		02/02/2022		621							621	621			
100057705	BRIDGEPORT	CT		06/30/2021		763							763	763			
100120149	GRAND PRAIRIE	TX		08/11/2023		1,249							1,249	1,249			
100184943	LAGUNA NIGUEL	CA		12/17/2024		745							745	745			
100138197	WILMINGTON	DE		12/14/2023		308							308	308			
100081379	HOUSTON	TX		03/18/2022		1,365							1,365	1,365			
100031222	APPLE VALLEY	CA		03/29/2019		958							958	958			
100040098	CLARKSTON	GA		01/28/2020		1,535							1,535	1,535			
100148016	MELISSA	TX		04/10/2024		122,028							122,028	122,028			
100168895	UNITED KINGDOM	GBR		09/26/2024		(21)							(21)		21		21
100107897	LIVONIA	MI		06/29/2023		1,119							1,119	1,119			
100153584	UNITED KINGDOM	GBR		05/29/2024		13							13		(13)		(13)
100165300	MELBOURNE	FL		08/29/2024		384							384	384			
100013424	MIAMI	FL		05/25/2017		1,831							1,831	1,831			
100079130	GREENWELL SPRINGS	LA		02/24/2022		2,621							2,621	2,621			
100032451	DUBLIN	IRL		06/21/2019		2,968							2,968	3,159	142	50	192
100103548	PORTLAND	OR		05/08/2023		532							532	532			
100113235	HYDE PARK	MA		06/29/2023		358							358	358			
100046670	MIAMI GARDENS	FL		11/25/2020		393							393	393			
100047962	LUNENBURG	MA		11/20/2020		2,597							2,597	2,597			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		656							656	656			
100165161	UNITED KINGDOM	GBR		08/27/2024		(10)							(10)		10		10
100156054	SHERMAN	ME		06/18/2024		239							239	239			
100127947	ANTIOCH	TN		09/08/2023		628							628	628			
100100822	GURNEE	IL		04/28/2023		1,798							1,798	1,798			
100155708	SPOKANE	WA		06/18/2024		792							792	792			
100028975	ORANGE CITY	FL		10/26/2018		554							554	554			
100161840	PHILADELPHIA	PA		07/31/2024		298							298	298			
100102428	HOUSTON	TX		06/07/2023		1,353							1,353	1,353			
100139792	UNITED KINGDOM	GBR		12/18/2023		(7)							(7)		7		7
100185032	OKLAHOMA CITY	OK		12/20/2024		503							503	503			
100064887	PORT ORANGE	FL		07/14/2021		2,384							2,384	2,384			
100177859	HODGENVILLE	KY		11/19/2024		804							804	804			
100012878	WATERFORD	CA		05/25/2017		734							734	734			
100053416	TURTLE LAKE	WI		03/23/2021		1,370							1,370	1,370			
100149667	JONESBORO	GA		04/26/2024		324							324	324			
100162344	PANORAMA CITY	CA		08/06/2024		715							715	715			
100054060	ELLENWOOD	GA		03/23/2021		742							742	742			
100181581	JOHNSON CITY	NY		12/09/2024		308							308	308			
100011622	PATERSON	NJ		03/08/2017		740							740	740			
100131720	HANOVER PARK	IL		10/06/2023		2,179							2,179	2,179			
100149534	TAMPA	FL		04/26/2024		9,898							9,898	9,898			
100100899	SAN ANTONIO	TX		04/28/2023		453							453	453			
100025308	OAKDALE	MN		09/20/2018		3,098							3,098	3,098			
100175141	YORK	PA		11/05/2024		389							389	389			
100103511	OMAHA	NE		05/08/2023		1,231							1,231	1,231			
100185535	WESLEY CHAPEL	FL		12/20/2024		373							373	373			
100032073	LA PUENTE	CA		03/29/2019		2,410							2,410	2,410			
100154890	SALEM	VA		07/19/2024		474							474	474			
100185645	UNITED KINGDOM	GBR		12/20/2024		1							1		(1)		(1)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063288	TUCSON	AZ		07/01/2021		957							957	957			
100049055	NORTH AUGUSTA	SC		11/20/2020		628							628	628			
100117331	PALM SPRINGS	CA		07/20/2023		1,074							1,074	1,074			
100025363	EUGENE	OR		09/20/2018		2,302							2,302	2,302			
100025412	JACKSONVILLE	FL		09/20/2018		867							867	867			
100139358	TRENTON	NJ		12/28/2023		325							325	325			
100064808	WEST DEPTFORD	NJ		07/14/2021		1,889							1,889	1,889			
100068403	GALLUP	NM		08/25/2021		850							850	850			
100065062	PHILADELPHIA	PA		07/14/2021		806							806	806			
100060166	HAMPTON	GA		06/25/2021		810							810	810			
100014314	HADDON HEIGHTS	NJ		09/27/2017		227							227	227			
100157792	FAYETTEVILLE	NC		08/01/2024		373							373	373			
100064960	BLUE RIVER	CO		07/14/2021		813							813	813			
100088036	MIAMI BEACH	FL		10/25/2022		335							335	335			
100026042	SPANAWAY	WA		09/20/2018		983							983	983			
100141041	REX	GA		02/20/2024		9,804							9,804	9,804			
100010689	LAS VEGAS	NV		12/23/2016		822							822	822			
100184468	REDWOOD CITY	CA		12/17/2024		818							818	818			
100070623	RINGGOLD	GA		10/01/2021		3,086							3,086	3,086			
100115252	TRENTON	NJ		07/17/2023		352							352	352			
100130049	CLARKSVILLE	TN		09/27/2023		411							411	411			
100145731	UNITED KINGDOM	GBR		03/12/2024		11							11		(11)		(11)
100139763	UNITED KINGDOM	GBR		12/18/2023													
100012988	HOLLYWOOD	FL		05/25/2017		675							675	675			
100100041	STEVENS POINT	WI		03/28/2023		274							274	274			
100110820	HAMPTON	VA		06/29/2023		1,059							1,059	1,059			
100158252	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100100237	READING	PA		03/17/2023		348							348	348			
100030153	ROCK HILL	SC		12/20/2018		878							878	878			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		312							312	312			
100025403	BALTIMORE	MD		09/20/2018		1,141							1,141	1,141			
100028706	PALM BAY	FL		10/26/2018		563							563	563			
100028749	LELAND	NC		10/26/2018		683							683	683			
100112248	SACRAMENTO	CA		06/29/2023		909							909	909			
100079516	DECATUR	AL		04/08/2022		696							696	696			
100091449	HOUSTON	TX		02/22/2023		452							452	452			
100081522	ALLEN	TX		03/18/2022		1,518							1,518	1,518			
100181280	WEST JEFFERSON	OH		12/06/2024		429							429	429			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		605							605	605			
100071850	OCALA	FL		10/14/2021		729							729	729			
100130140	SAN ANTONIO	TX		11/15/2023		1,200							1,200	1,200			
100117259	MANASSAS	VA		07/20/2023		481							481	481			
100139851	UNITED KINGDOM	GBR		12/18/2023		1,340							1,340	(32)	(31)	(1,341)	(1,372)
100060219	CHARLOTTE	NC		06/25/2021		2,728							2,728	2,728			
100103187	OCEANSIDE	NY		04/21/2023		360							360	360			
100091527	NEWPORT NEWS	VA		01/20/2023		(121)							(121)	(121)			
100119799	TRENTON	NJ		08/08/2023		370							370	370			
100062793	GROVETOWN	GA		07/01/2021		2,799							2,799	2,799			
100077516	AMANDA	OH		01/03/2022		959							959	959			
100115237	TRENTON	NJ		07/17/2023		359							359	359			
100131876	BALTIMORE	MD		10/06/2023		335							335	335			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062109	KATY	TX		07/01/2021		702							702	702			
100115182	GLENWOOD	IL		07/17/2023		385							385	385			
100153098	ATLANTA	GA		06/27/2024		1,514							1,514	1,514			
100011944	MIAMI	FL		03/08/2017		543							543	543			
100068011	SPRINGFIELD	MA		09/23/2021		789							789	789			
100025278	LAKELAND	FL		09/20/2018		716							716	716			
100048718	AUBURN	AL		11/20/2020		804							804	804			
100016524	NEVADA CITY	CA		04/10/2018		1,260							1,260	1,260			
100131704	MURFREESBORO	TN		10/06/2023		6,833							6,833	6,833			
100080176	POMPANO BEACH	FL		02/25/2022		699							699	699			
100185868	BALTIMORE	MD		12/26/2024		306							306	306			
100079276	HIALEAH	FL		02/28/2022		803							803	803			
100045787	KENT LAKES	NY		11/25/2020		782							782	782			
100091554	BAKERSFIELD	CA		03/07/2023		308							308	308			
100111512	RIVERSIDE	CA		06/29/2023		474							474	474			
100158244	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100088082	LUTZ	FL		10/25/2022		343							343	343			
500004519001	HAARLEM	NLD		03/26/2024		(2,775)							(2,775)		2,775		2,775
100010701	NEW PORT RICHEY	FL		12/23/2016		863							863	863			
100120850	SAINT PETERSBURG	FL		08/25/2023		387							387	387			
100127324	ROCKY RIVER	OH		08/30/2023		976							976	976			
100137896	LAS VEGAS	NV		12/08/2023		193							193	193			
100158216	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100158242	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100089983	MANHATTAN	KS		01/13/2023		673							673	673			
100158214	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100158215	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100175549	RICHMOND	VA		11/08/2024		279							279	279			
100169915	SCOTT	LA		11/08/2024		316							316	316			
100168349	CRANDALL	TX		09/25/2024		3,180							3,180	3,180			
100023935	FARMINGTON HILLS	MI		09/10/2018		1,011							1,011	1,011			
100126979	DORCHESTER	MA		08/30/2023		574							574	574			
100054214	DALLASTOWN	PA		03/23/2021		497							497	497			
100138113	ZEPHYRHILLS	FL		12/14/2023		9,113							9,113	9,113			
100133429	VIAN	OK		10/19/2023		442							442	442			
100143510	MELBOURNE	FL		02/22/2024		590							590	590			
100177698	BELLEVUE	WA		11/19/2024		828							828	828			
100164013	DELAVAN	WI		08/21/2024		309							309	309			
100077454	CAMDENTON	MO		01/03/2022		943							943	943			
100014164	PALMETTO	FL		05/25/2017		635							635	635			
100158243	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100048006	RIVERSIDE	CA		11/20/2020		2,408							2,408	2,408			
100184638	CHINO	CA		12/17/2024		759							759	759			
100165067	MIAMI	FL		08/28/2024		544							544	544			
100184736	LAKE FOREST PARK	WA		12/17/2024		26,025							26,025	26,025			
100103424	CHARLOTTE	NC		06/16/2023		3,429							3,429	3,429			
100149331	YUKON	OK		04/24/2024		447							447	447			
100108375	CALUMET CITY	IL		05/25/2023		344							344	344			
100077794	CLEARWATER	FL		12/23/2021		575							575	575			
100053995	SMITHVILLE	MO		03/23/2021		104							104	104			
100141010	PHILADELPHIA	PA		02/20/2024		314							314	314			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088950	AVON PARK	FL		11/15/2022		438							438	438			
100063072	MIDDLETOWN	DE		07/01/2021		1,222							1,222	1,222			
100143682	FORSYTH	MO		02/22/2024		345							345	345			
100184541	OREM	UT		12/17/2024		1,064							1,064	1,064			
100039198	DUBLIN	IRL		09/27/2019		14,080							14,080	15,185	1,103	1	1,104
100126356	KANSAS CITY	MO		08/30/2023		400							400	400			
100186756	MILWAUKEE	WI		12/31/2024		412							412	412			
100025658	LAKE ARROWHEAD	CA		09/20/2018		532							532	532			
100103188	WATERBURY	CT		04/21/2023		322							322	322			
100152003	PHILADELPHIA	PA		06/14/2024		334							334	334			
100081118	HOUSTON	TX		03/18/2022		950							950	950			
100071740	ABERDEEN	MD		10/14/2021		772							772	772			
100136730	TRENTON	NJ		11/27/2023		278							278	278			
100154654	LOCUST GROVE	GA		07/19/2024		411							411	411			
100145378	UNITED KINGDOM	GBR		03/12/2024													
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		531							531	531			
100030156	GRAND RAPIDS	MI		12/20/2018		1,255							1,255	1,255			
100014107	AURORA	IL		05/25/2017		1,881							1,881	1,881			
100154590	RAY CITY	GA		06/14/2024		2,308							2,308	2,308			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		3,875							3,875	3,875			
100126776	PALMDALE	CA		08/30/2023		2,051							2,051	2,051			
100101758	CHICAGO	IL		03/31/2023		375							375	375			
100171805	GRAHAM	NC		10/17/2024		619							619	619			
100167083	CONYERS	GA		09/13/2024		334							334	334			
100186018	HIALEAH	FL		12/27/2024		680							680	680			
100103075	FORT WORTH	TX		06/22/2023		352							352	352			
100149698	FORT LAUDERDALE	FL		04/26/2024		366							366	366			
100103844	MIAMI BEACH	FL		05/10/2023		417							417	417			
100149317	GUTHRIE	OK		04/24/2024		500							500	500			
100174557	SAINT JOSEPH	MO		10/31/2024		279							279	279			
100079724	MINNEAPOLIS	MN		04/25/2022		572							572	572			
100077713	WILLINGBORO	NJ		01/03/2022		287							287	287			
100156938	UNITED KINGDOM	GBR		06/27/2024		5							5		(5)		(5)
100071830	LANDOVER	MD		10/14/2021		744							744	744			
100120254	BALTIMORE	MD		08/18/2023		308							308	308			
100100090	CHICAGO	IL		03/28/2023		1,943							1,943	1,943			
100087391	COATESVILLE	PA		10/25/2022		467							467	467			
100146666	BERRY CREEK	CA		03/20/2024		245							245	245			
100076273	SAINT CHARLES	MO		01/07/2022		861							861	861			
100167626	SANFORD	ME		09/19/2024		1,325							1,325	1,325			
100127950	FORT WAYNE	IN		09/08/2023		498							498	498			
100137312	NORTH WILDWOOD	NJ		12/01/2023		383							383	383			
100145418	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100151761	LAKE CHARLES	LA		05/10/2024		377							377	377			
100101784	THOMASVILLE	GA		03/31/2023		486							486	486			
100129804	MOHAVE VALLEY	AZ		09/27/2023		364							364	364			
100112684	FAIRVIEW	PA		06/29/2023		1,851							1,851	1,851			
100067843	LUBBOCK	TX		09/23/2021		772							772	772			
100078789	WINTER HAVEN	FL		02/24/2022		867							867	867			
100075678	BESSEMER CITY	NC		12/01/2021		855							855	855			
100128782	VIRGINIA BEACH	VA		09/21/2023		604							604	604			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184811	HIGHLAND	UT		12/17/2024		512							512	512			
100055339	MARIETTA	GA		03/23/2021		561							561	561			
100108070	SEASIDE PARK	NJ		05/24/2023		303							303	303			
100164692	LOS ANGELES	CA		08/23/2024		230							230	230			
100100898	BALTIMORE	MD		04/28/2023		525							525	525			
100147920	DURHAM	NC		04/08/2024		28,438							28,438	28,508		70	70
100099819	ENFIELD	CT		02/28/2023		389							389	389			
100109920	BALTIMORE	MD		06/22/2023		339							339	339			
100143005	WEST PALM BEACH	FL		02/12/2024		1,605							1,605	1,605			
100054137	LAS VEGAS	NV		03/23/2021		479							479	479			
100145289	UNITED KINGDOM	GBR		03/12/2024		(18)							(18)		18		18
100159832	LA MARQUE	TX		07/17/2024		442							442	442			
100018104	FRESNO	CA		06/08/2018		1,177							1,177	1,177			
100082769	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		(25)							(25)		25		25
100011722	VINCENT	OH		03/08/2017		756							756	756			
100081323	YUKON	OK		03/18/2022		874							874	874			
100012035	VICTORVILLE	CA		03/08/2017		780							780	780			
100067856	CORDOVA	TN		09/23/2021		866							866	866			
100078811	RUTLEDGE	PA		02/24/2022		1,076							1,076	1,076			
100147465	BALCH SPRINGS	TX		04/03/2024		4,594							4,594	4,594			
100099994	DUNCANVILLE	TX		03/28/2023		484							484	484			
100112419	TRENTON	NJ		06/29/2023		412							412	412			
100047968	DES PLAINES	IL		11/20/2020		1,043							1,043	1,043			
100103060	COS COB	CT		06/22/2023		415							415	415			
100064938	BENTONVILLE	AR		07/14/2021		768							768	768			
100049810	COMPTON	CA		11/20/2020		914							914	914			
100027800	MILWAUKEE	WI		10/26/2018		505							505	505			
100180555	DALLAS	TX		11/26/2024		2,999							2,999	2,999			
100174399	BRANFORD	CT		10/31/2024		756							756	756			
100080019	PORTSMOUTH	VA		04/08/2022		760							760	760			
100147097	VIRGINIA BEACH	VA		03/28/2024		361							361	361			
100143544	CALUMET CITY	IL		02/21/2024		352							352	352			
100141049	HOUSTON	TX		02/20/2024		352							352	352			
100090349	PEORIA	AZ		02/03/2023		342							342	342			
100181290	LAKE LOS ANGELES	CA		12/06/2024		338							338	338			
100109098	TERRELL	TX		06/05/2023		319							319	319			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		337							337	337			
100061668	WEST HAVEN	CT		07/01/2021		884							884	884			
500005083002A	MADE	NLD		12/20/2024		(14)							(14)		14		14
100057952	MEMPHIS	TN		06/30/2021		751							751	751			
100061837	ROCHESTER	NY		07/01/2021		790							790	790			
100084722	CALEXICO	CA		08/02/2022		592							592	592			
100134730	CARLISLE	PA		10/30/2023		331							331	331			
100088794	SPOKANE	WA		11/15/2022		355							355	355			
100112558	MANTECA	CA		06/29/2023		2,370							2,370	2,370			
100112759	FARMINGTON HILLS	MI		06/29/2023		2,432							2,432	2,432			
100149884	BETHLEHEM	PA		04/29/2024		47,427							47,427	47,427			
100078996	PITTSBURGH	PA		02/24/2022		790							790	790			
100090577	HEERHUGOWAARD	NLD		12/28/2022		(46)							(46)		46		46
100025203	PALMDALE	CA		09/20/2018		597							597	597			
100029810	KENOSHA	WI		10/26/2018		802							802	802			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134000	POMPANO BEACH	FL		10/25/2023		336							336	336			
100082763	AMSTERDAM	NLD		04/27/2022		3,138							3,138	3,551	414		414
100053355	INMAN	SC		03/23/2021		633							633	633			
100000520	VANCOUVER	WA		09/27/2016		745							745	745			
100117509	PALMDALE	CA		07/20/2023		599							599	599			
100116669	VICTORVILLE	CA		07/20/2023		4,522							4,522	4,522			
100023274	BALTIMORE	MD		08/16/2018		1,188							1,188	1,188			
100044883	PLACERVILLE	CA		11/19/2020		452							452	452			
100030945	MIAMI	FL		03/29/2019		648							648	648			
100118094	CHARLOTTE	NC		07/20/2023		570							570	570			
100139739	UNITED KINGDOM	GBR		12/18/2023		613							613	638	26		26
100167851	GREENSBORO	NC		09/20/2024		282							282	282			
100013679	LAS VEGAS	NV		05/25/2017		423							423	423			
100019914	AUSTIN	TX		07/30/2018		1,098							1,098	1,098			
100100595	HOUSTON	TX		04/27/2023		375							375	375			
100115351	PATERSON	NJ		07/17/2023		467							467	467			
100103872	MONTICELLO	NY		05/10/2023		368							368	368			
100110020	VERO BEACH	FL		06/23/2023		371							371	371			
100184673	BAY SHORE	NY		12/17/2024		1,044							1,044	1,044			
100186302	MISSOURI CITY	TX		12/30/2024		366							366	366			
100158599	COLORADO SPRINGS	CO		07/10/2024		824							824	824			
100013462	FRONT ROYAL	VA		05/25/2017		837							837	837			
100031754	COLTON	CA		03/29/2019		1,074							1,074	1,074			
100155477	UMATILLA	FL		06/18/2024		706							706	706			
100164002	WILMINGTON	DE		08/21/2024		370							370	370			
100060462	HOLLY	MI		06/01/2021		1,196							1,196	1,196			
100134852	PICO RIVERA	CA		10/30/2023		331							331	331			
100080186	NOBLESVILLE	IN		02/25/2022		658							658	658			
100141731	SUGAR LAND	TX		01/30/2024		372							372	372			
100154542	STRATFORD	CT		06/14/2024		393							393	393			
100173458	BUSHNELL	FL		10/29/2024		310							310	310			
100054759	FISHKILL	NY		03/23/2021		433							433	433			
100101152	NEW HAVEN	CT		04/28/2023		867							867	867			
100029141	EPHRATA	PA		10/26/2018		749							749	749			
100088010	CANYON LAKE	TX		10/25/2022		366							366	366			
100184505	NORTH BERGEN	NJ		12/17/2024		783							783	783			
100108342	EAST STROUDSBURG	PA		05/25/2023		331							331	331			
100165103	UNITED KINGDOM	GBR		08/27/2024		(7)							(7)		7		7
100146073	BILLINGS	MT		03/19/2024		704							704	704			
100184574	WATKINSVILLE	GA		12/17/2024		1,083							1,083	1,083			
100043008	PLACENTIA	CA		05/28/2020		1,249							1,249	1,249			
100153970	HINESVILLE	GA		06/05/2024		227							227	227			
100028482	OLYMPIA	WA		10/26/2018		7,819							7,819	7,819			
100142853	GLENDALE	AZ		02/09/2024		270							270	270			
100137416	JONESBORO	AR		01/11/2024		131							131	131			
100111751	WILDOMAR	CA		06/29/2023		219							219	219			
100162085	SAN DIEGO	CA		07/31/2024		341							341	341			
100141773	KANSAS CITY	MO		01/30/2024		226							226	226			
100149909	HOUSTON	TX		04/29/2024		1,377							1,377	1,377			
100155586	ALVA	FL		06/18/2024		1,003							1,003	1,003			
100134825	LAKE WALES	FL		10/30/2023		337							337	337			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128330	LAS VEGAS	NV		09/14/2023		2,612							2,612	2,612			
100133500	RICHMOND	VA		10/19/2023		181							181	181			
100048196	FORT LAUDERDALE	FL		11/20/2020		657							657	657			
100138029	COLUMBUS	OH		12/13/2023		338							338	338			
100181668	BLOOMINGTON	IN		12/11/2024		344							344	344			
100161599	UNITED KINGDOM	GBR		07/29/2024		(13)							(13)		13		13
100079024	SPRINGFIELD	MA		02/24/2022		783							783	783			
100113598	MIAMI	FL		06/29/2023		1,038							1,038	1,038			
100026483	BAKERSFIELD	CA		09/26/2018		1,935							1,935	1,935			
100102516	LEXINGTON	KY		06/07/2023		265							265	265			
100161380	GEORGETOWN	TX		07/25/2024		143,430							143,430	143,430			
100038996	MEATH	IRL		09/27/2019		1,627							1,627	1,853	171	54	225
100161720	DUNMORE	PA		07/30/2024		230							230	230			
100116145	ALACHUA	FL		07/20/2023		1,583							1,583	1,583			
100067591	WILMINGTON	DE		09/23/2021		736							736	736			
100139129	TUCSON	AZ		12/28/2023		216							216	216			
100146656	GRAND RAPIDS	MI		03/20/2024		870							870	870			
100090118	NEW BRAUNFELS	TX		01/13/2023		206							206	206			
100017058	BOWIE	MD		05/16/2018		1,064							1,064	1,064			
100127174	FAIRBURN	GA		08/30/2023		7,744							7,744	7,744			
100061087	LAS VEGAS	NV		06/01/2021		1,212							1,212	1,212			
100014069	BENSENVILLE	IL		05/25/2017		955							955	955			
100109269	GREENVILLE	SC		07/21/2023		285							285	285			
100061062	CARROLLTON	TX		06/01/2021		612							612	612			
100054408	MIDDLETOWN	NY		03/23/2021		303							303	303			
100176944	BALTIMORE	MD		11/15/2024		412							412	412			
100079660	CAPE CORAL	FL		04/08/2022		706							706	706			
100141335	EDMOND	OK		01/30/2024		978							978	978			
100109895	TYLER	TX		06/22/2023		403							403	403			
100146678	CARSON CITY	NV		03/20/2024		342							342	342			
100062282	DENHAM SPRINGS	LA		07/01/2021		636							636	636			
100118745	DAVENPORT	FL		07/25/2023		1,380							1,380	1,380			
100049370	READING	PA		11/20/2020		1,042							1,042	1,042			
100046497	DORCHESTER	MA		11/25/2020		2,246							2,246	2,246			
100161168	DANBURY	CT		07/25/2024		1,926							1,926	1,926			
100026535	WOODBRIDGE	VA		09/26/2018		967							967	967			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		723							723	723			
100047657	PARK RIDGE	IL		11/20/2020		589							589	589			
100155585	BENTONVILLE	AR		06/18/2024		792							792	792			
100065136	CROSBY	TX		07/14/2021		835							835	835			
100137417	JONESBORO	AR		01/11/2024		131							131	131			
100026175	ARLINGTON	WA		09/20/2018		2,128							2,128	2,128			
100138998	HOLLYWOOD	FL		12/21/2023		916							916	916			
100178264	WAUKEGAN	IL		11/19/2024		283							283	283			
100089689	OOSTBURG	NLD		11/29/2022		(58)							(58)		58		58
100068304	PAULSBORO	NJ		08/25/2021		881							881	881			
100156192	PEMBROKE PINES	FL		06/20/2024		861							861	861			
100063071	SUMTER	SC		07/01/2021		1,159							1,159	1,159			
100179855	LOCKPORT	IL		11/22/2024		329							329	329			
100100140	PENSACOLA	FL		03/28/2023		280							280	280			
100048000	LAS VEGAS	NV		11/20/2020		595							595	595			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164685	MESA	AZ		08/23/2024		1,166							1,166	1,166			
100089709	GRONINGEN	NLD		11/29/2022		(36)							(36)		36		36
100143735	INDIANAPOLIS	IN		02/26/2024		347							347	347			
100091491	KANSAS CITY	MO		01/20/2023		401							401	401			
100150161	FLORENCE	SC		04/30/2024		1,602							1,602	1,602			
100087602	TIEL	NLD		09/27/2022		(19)							(19)		19		19
100087624	WEERT	NLD		09/27/2022		(21)							(21)		21		21
100177910	COMMERCE CITY	CO		11/19/2024		1,452							1,452	1,452			
100176001	FREEPORT	IL		11/14/2024		615							615	615			
100026436	APPLE VALLEY	CA		09/26/2018		1,128							1,128	1,128			
100148986	CANOGA PARK	CA		04/17/2024		282							282	282			
100067794	RICHMOND	VA		09/23/2021		803							803	803			
100109089	CORPUS CHRISTI	TX		06/05/2023		387							387	387			
100082767	DEN HAAG	NLD		04/27/2022		753							753	882	128		128
100043184	ISSAQUAH	WA		05/28/2020		1,221							1,221	1,221			
100161325	ALBANY	GA		07/25/2024		902							902	902			
100143532	DOLTON	IL		02/21/2024		220							220	220			
100047410	SALEM	MA		11/20/2020		3,337							3,337	3,337			
100090783	LAGO VISTA	TX		02/28/2023		3,656							3,656	3,656			
100103176	HOFFMAN ESTATES	IL		04/21/2023		356							356	356			
100172860	LAS CRUCES	NM		10/25/2024		315							315	315			
100146862	DREXEL HILL	PA		03/21/2024		360							360	360			
100030914	SYLMAR	CA		04/09/2019		1,594							1,594	1,594			
100128256	SAN JACINTO	CA		09/14/2023		342							342	342			
100138072	BALTIMORE	MD		12/13/2023		252							252	252			
100111360	LYNWOOD	IL		06/29/2023		506							506	506			
100141927	SOUTH SALT LAKE	UT		03/27/2024		218							218	218			
100012399	BOLINGBROOK	IL		04/28/2017		243							243	243			
100049424	LAS VEGAS	NV		11/20/2020		2,289							2,289	2,289			
100184534	MANALAPAN	NJ		12/17/2024		698							698	698			
100160103	COCOA	FL		07/17/2024		3,432							3,432	3,432			
100042952	RHINEBECK	NY		05/28/2020		578							578	578			
100091508	WEST BEND	WI		01/20/2023		328							328	328			
100028088	CHICAGO	IL		10/26/2018		1,113							1,113	1,113			
100029677	INDIO	CA		10/26/2018		708							708	708			
100077092	VILONIA	AR		01/03/2022		1,240							1,240	1,240			
100100655	CHARLOTTE	NC		04/28/2023		603							603	603			
100116405	PHILADELPHIA	PA		07/20/2023		645							645	645			
100031567	SACRAMENTO	CA		03/29/2019		595							595	595			
100148003	LYNDONVILLE	VT		04/10/2024		367							367	367			
100139210	KNOXVILLE	TN		12/28/2023		290							290	290			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		1,630							1,630	1,630			
100102839	ROCHESTER	MI		06/22/2023		413							413	413			
100071811	BAKERSFIELD	CA		10/14/2021		793							793	793			
100158629	HINESVILLE	GA		07/10/2024		352							352	352			
100152922	PHARR	TX		05/22/2024		401							401	401			
100111098	OXNARD	CA		06/29/2023		3,379							3,379	3,379			
100158251	UNITED KINGDOM	GBR		07/09/2024		8							8		(8)		(8)
100067002	CLINTON	WI		08/02/2021		1,139							1,139	1,139			
100167618	ROUND ROCK	TX		09/19/2024		287							287	287			
100178422	KANNAPOLIS	NC		11/21/2024		409							409	409			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100023373	CALHOUN	GA		08/16/2018		1,481							1,481	1,481			
100134761	HOLLY HILL	FL		10/30/2023		345							345	345			
100167989	BLOSSOM	TX		09/20/2024		248							248	248			
100025005	OCALA	FL		09/20/2018		600							600	600			
100153471	KATY	TX		05/30/2024		313							313	313			
100134759	PORT ORANGE	FL		10/30/2023		345							345	345			
100053903	AURORA	IL		03/23/2021		914							914	914			
100061326	CALHOUN	GA		06/01/2021		983							983	983			
100025591	OWINGS MILLS	MD		09/20/2018		711							711	711			
100158554	WAVERLY	VA		07/10/2024		298							298	298			
100168851	UNITED KINGDOM	GBR		09/26/2024		17							17		(17)		(17)
100149670	KATY	TX		04/26/2024		396							396	396			
100019767	CLOVIS	CA		07/26/2018		1,095							1,095	1,095			
100078997	ROANOKE	VA		02/24/2022		738							738	738			
100066910	STATESBORO	GA		08/02/2021		980							980	980			
100112430	FARMINGTON	MI		06/29/2023		1,281							1,281	1,281			
100154873	LAKE CITY	FL		07/19/2024		336							336	336			
100101178	MASTIC BEACH	NY		04/28/2023		994							994	994			
100156864	LAWTON	OK		06/27/2024		329							329	329			
100111135	CHICAGO	IL		06/29/2023		514							514	514			
100164149	GUN BARREL CITY	TX		08/21/2024		373							373	373			
100012991	CHICAGO	IL		05/25/2017		1,076							1,076	1,076			
100081229	MADISON	SD		03/18/2022		922							922	922			
100054797	MIAMI	FL		03/23/2021		471							471	471			
100029473	CHICAGO	IL		10/26/2018		1,090							1,090	1,090			
100043031	WEST TOWNSEND	MA		05/28/2020		1,710							1,710	1,710			
100139063	HOUSTON	TX		12/28/2023		265							265	265			
100088158	LINCOLN	AL		10/25/2022		408							408	408			
100145157	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,342)	(69)	(1,341)	(1,410)
100147438	ORLANDO	FL		04/03/2024		335							335	335			
100080219	KILLEEN	TX		02/25/2022		514							514	514			
100060112	MERCED	CA		06/25/2021		783							783	783			
100026529	STOCKTON	CA		09/26/2018		795							795	795			
100158577	STARTEX	SC		07/11/2024		241							241	241			
100101128	NEW ORLEANS	LA		04/28/2023		373							373	373			
100163946	LOS ANGELES	CA		10/04/2024		19,076							19,076	19,076			
100168836	UNITED KINGDOM	GBR		09/26/2024		(4)							(4)		4		4
100156991	UNITED KINGDOM	GBR		06/27/2024		1							1		(1)		(1)
100116839	CHESTERFIELD	VA		07/20/2023		641							641	641			
100031909	DIXON	CA		03/29/2019		1,634							1,634	1,634			
100156979	UNITED KINGDOM	GBR		06/27/2024		11							11		(11)		(11)
100172821	MIAMI	FL		12/06/2024		1,440							1,440	1,440			
100161564	UNITED KINGDOM	GBR		07/29/2024		11							11		(11)		(11)
100173932	MOUNT HOLLY	NJ		10/31/2024		415							415	415			
100083041	SCHERTZ	TX		05/11/2022		2,395							2,395	2,395			
100147697	AURORA	CO		04/05/2024		253							253	253			
100065205	MINNEAPOLIIS	MN		07/14/2021		900							900	900			
100088156	LINCOLN	AL		10/25/2022		408							408	408			
100165877	RALEIGH	NC		08/30/2024		22,787							22,787	22,787			
100108355	KANSAS CITY	MO		05/25/2023		427							427	427			
100117173	PALM BEACH GARDENS	FL		07/20/2023		19,133							19,133	19,133			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012630	CHICAGO	IL		05/25/2017		759							759	759			
100118724	HENDERSON	NV		07/25/2023		396							396	396			
100147128	WEST PALM BEACH	FL		05/08/2024		310							310	310			
100109740	PEMBROKE PINES	FL		06/16/2023		386							386	386			
100136943	BELMONT	NC		11/28/2023		403							403	403			
100065214	FRESNO	CA		07/14/2021		869							869	869			
100159863	HIALEAH	FL		08/16/2024		66,263							66,263	66,263			
100131746	INDIANAPOLIS	IN		10/06/2023		431							431	431			
100026884	BAKERSFIELD	CA		09/26/2018		1,053							1,053	1,053			
100019815	BRADENTON	FL		07/26/2018		1,076							1,076	1,076			
100031300	NOGALES	AZ		03/29/2019		1,299							1,299	1,299			
100030854	MORENO VALLEY	CA		04/09/2019		2,078							2,078	2,078			
100090014	MULBERRY	FL		01/13/2023		250							250	250			
100013736	DUNEDIN	FL		05/25/2017		1,435							1,435	1,435			
100100675	LAS VEGAS	NV		04/28/2023		653							653	653			
100024060	HARLINGEN	TX		09/10/2018		994							994	994			
100118098	BROOKLYN	NY		07/20/2023		645							645	645			
100144543	DENVER	CO		04/26/2024		274							274	274			
100126784	MIAMI	FL		08/30/2023		2,189							2,189	2,189			
100165334	OVIEDO	FL		08/29/2024		3,506							3,506	3,506			
100130283	DEKALB	IL		09/28/2023		332							332	332			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		758							758	758			
100031976	RIALTO	CA		03/29/2019		1,701							1,701	1,701			
100114703	LAS VEGAS	NV		06/29/2023		667							667	667			
100109802	SNELLVILLE	GA		08/04/2023		385							385	385			
100158623	PORTSMOUTH	VA		07/10/2024		1,011							1,011	1,011			
100065067	NORTH WALES	PA		07/14/2021		544							544	544			
100119833	KANSAS CITY	MO		08/08/2023		414							414	414			
100108531	ZIERIKZEE	NLD		05/25/2023		(37)							(37)		37		37
100062697	LINCOLN	ND		07/01/2021		798							798	798			
100079549	CHICAGO	IL		04/25/2022		547							547	547			
100070221	ROTTERDAM	NLD		08/31/2021		(43)							(43)		43		43
100089657	ROOSENDAAL	NLD		11/29/2022		(38)							(38)		38		38
100083416	ROOSENDAAL	NLD		05/27/2022		(42)							(42)		42		42
100165211	SCHIEDAM	NLD		08/28/2024		(47)							(47)		47		47
100078551	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(21)							(21)		21		21
100081979	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(13)							(13)		13		13
100087655	ALMELO	NLD		09/27/2022		(47)							(47)		47		47
100060677	AVONDALE	AZ		06/01/2021		3,766							3,766	3,766			
100084261	ARNHEM	NLD		06/30/2022		(49)							(49)		49		49
100136632	NEWPORT NEWS	VA		11/22/2023		630							630	630			
100044418	OAKLAND	CA		11/19/2020		1,061							1,061	1,061			
100141192	YORK	PA		01/30/2024		351							351	351			
100070934	GLENDORA	NJ		10/01/2021		666							666	666			
100066107	MYSTIC	CT		08/02/2021		4,048							4,048	4,048			
100031541	MIAMI	FL		03/29/2019		3,106							3,106	3,106			
100175416	WILLINGBORO	NJ		12/23/2024		589							589	589			
100133536	LIVINGSTON MANOR	NY		10/19/2023		364							364	364			
100048479	LAKE VILLA	IL		11/20/2020		292							292	292			
100017976	CARROLLTON	TX		05/22/2018		1,293							1,293	1,293			
100156006	SUNRISE	FL		06/18/2024		335							335	335			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141972	HOUSTON	TX		02/29/2024		265							265	265			
100091571	BAYTOWN	TX		03/07/2023		164							164	164			
100185080	CHESAPEAKE BEACH	MD		12/20/2024		358							358	358			
100061377	KNOXVILLE	TN		06/01/2021		887							887	887			
100150852	HOUSTON	TX		05/08/2024		442							442	442			
100110015	HYPOLUXO	FL		06/23/2023		401							401	401			
100063106	CONOWINGO	MD		07/01/2021		1,211							1,211	1,211			
100116705	TOMBALL	TX		07/20/2023		985							985	985			
100135906	LABELLE	FL		11/13/2023		348							348	348			
100103826	PITTSTON	PA		05/10/2023		342							342	342			
100048661	FORT LAUDERDALE	FL		11/20/2020		683							683	683			
100162357	SPRING	TX		08/06/2024		707							707	707			
100028317	KEAAU	HI		10/26/2018		579							579	579			
100146713	VALPARAISO	IN		03/20/2024		737							737	737			
100113456	FORT MILL	SC		06/29/2023		673							673	673			
100099770	CHICAGO	IL		02/28/2023		380							380	380			
100031055	BAKERSFIELD	CA		03/29/2019		367							367	367			
100143589	FORT MYERS	FL		02/21/2024		382							382	382			
100141166	EAST STROUDSBURG	PA		01/30/2024		325							325	325			
100079006	OMAHA	NE		02/24/2022		814							814	814			
100108977	APTOS	CA		05/31/2023		382							382	382			
100139304	EL PASO	TX		12/28/2023		7,458							7,458	7,458			
100117326	NEWTON	NJ		07/20/2023		759							759	759			
100028232	REMINDERVILLE	OH		10/26/2018		1,942							1,942	1,942			
100184992	DELRAY BEACH	FL		12/19/2024		626							626	626			
100126808	KENNEBUNK	ME		08/30/2023		1,111							1,111	1,111			
100030582	LEAGUE CITY	TX		12/20/2018		953							953	953			
100029265	MIAMI	FL		10/26/2018		629							629	629			
100054413	FORT ASHBY	WV		03/23/2021		730							730	730			
100154970	LITTLETON	CO		07/19/2024		3,687							3,687	3,687			
100044271	ENCINITAS	CA		08/19/2020		913							913	913			
100014158	CATHEDRAL CITY	CA		05/25/2017		1,229							1,229	1,229			
100088385	MIAMI	FL		01/06/2023		307							307	307			
100131890	COLUMBUS	OH		10/06/2023		403							403	403			
100132697	CLEARWATER	FL		11/03/2023		370							370	370			
100139668	ROBERT LEE	TX		12/28/2023		218							218	218			
100031421	BAKERSFIELD	CA		03/29/2019		1,113							1,113	1,113			
100092031	WILMINGTON	DE		02/09/2023		259							259	259			
100134830	HOUSTON	TX		10/30/2023		355							355	355			
100114428	MARTINSBURG	WV		06/29/2023		642							642	642			
100173079	SPOKANE VALLEY	WA		10/25/2024		446							446	446			
100169382	COSTA MESA	CA		09/27/2024		398							398	398			
100156675	DETROIT	MI		06/24/2024		284							284	284			
100010893	DARLINGTON	MD		12/23/2016		1,943							1,943	1,943			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		299							299	299			
100138226	PRINCETON	TX		12/14/2023		335							335	335			
100139272	BOWLING GREEN	FL		12/28/2023		328							328	328			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		606							606	606			
100175641	TRENTON	NJ		11/12/2024		296							296	296			
100055048	LONSDALE	MN		03/23/2021		3,111							3,111	3,111			
100113296	NEWPORT NEWS	VA		06/29/2023		756							756	756			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032130	OXNARD	CA		03/29/2019		1,506							1,506	1,506			
100181265	FORT WORTH	TX		12/06/2024		954							954	954			
100028357	BAKERSFIELD	CA		10/26/2018		668							668	668			
100184598	CARSON CITY	NV		12/17/2024		732							732	732			
100054078	HAMPTON	VA		03/23/2021		665							665	665			
100142792	CLEARWATER	FL		02/08/2024		3,695							3,695	3,695			
100120239	DECATUR	AL		08/18/2023		318							318	318			
100012260	PHILADELPHIA	PA		04/28/2017		597							597	597			
100151992	FRUITLAND PARK	FL		06/14/2024		292							292	292			
100024057	TEMPE	AZ		09/10/2018		1,456							1,456	1,456			
100086911	CRYSTAL LAKE	IL		10/24/2022		550							550	550			
100012319	RALEIGH	NC		04/28/2017		1,011							1,011	1,011			
100156191	ORANGEVALE	CA		06/20/2024		345							345	345			
100054824	TALLEYVILLE	DE		03/23/2021		599							599	599			
100023485	KATY	TX		09/04/2018		1,973							1,973	1,973			
100181669	SAINT LOUIS	MO		12/11/2024		403							403	403			
100113432	OCEAN PINES	MD		06/29/2023		2,898							2,898	2,898			
100068479	CHEYENNE	WY		08/25/2021		7,526							7,526	7,526			
100152886	CARTHAGE	IN		05/22/2024		249							249	249			
100163190	KATY	TX		08/13/2024		292							292	292			
100012257	LOUISVILLE	KY		04/28/2017		493							493	493			
100152878	CARTHAGE	IN		05/22/2024		249							249	249			
100159953	MIAMI	FL		08/16/2024		356							356	356			
100057615	PORT ORANGE	FL		06/30/2021		882							882	882			
100099880	SEATTLE	WA		03/28/2023		245							245	245			
100065260	PORT ORANGE	FL		07/14/2021		882							882	882			
100030393	BAKERSFIELD	CA		12/20/2018		1,324							1,324	1,324			
100147689	LA PORTE	TX		04/04/2024		255							255	255			
100088943	SCRANTON	PA		11/15/2022		355							355	355			
100152913	CARTHAGE	IN		05/22/2024		249							249	249			
100075379	DOVER	DE		12/01/2021		647							647	647			
100012865	FT WALTON BEACH	FL		05/25/2017		652							652	652			
100023624	ROYAL OAK	MI		09/04/2018		798							798	798			
100167933	PARKVILLE	MD		09/20/2024		245							245	245			
100066835	FLORIDA CITY	FL		08/02/2021		645							645	645			
100152885	CARTHAGE	IN		05/22/2024		249							249	249			
100153150	HUNTINGTON PARK	CA		05/28/2024		3,452							3,452	3,452			
100023231	MURFREESBORO	TN		08/16/2018		1,132							1,132	1,132			
100054760	JACKSONVILLE	FL		03/23/2021		546							546	546			
100141542	PETERSBURG	VA		01/30/2024		376							376	376			
100158983	MENTONE	CA		08/15/2024		354							354	354			
100091569	MILWAUKEE	WI		03/07/2023		340							340	340			
100033496	OFFALY	IRL		06/21/2019		92							92	(2,772)	(92)	(2,772)	(2,865)
100161951	WALLINGFORD	CT		07/31/2024		304							304	304			
100025723	STOCKBRIDGE	GA		09/20/2018		649							649	649			
100184740	PEMBROKE PINES	FL		12/17/2024		1,211							1,211	1,211			
100057575	RIVERSIDE	NJ		06/30/2021		996							996	996			
100132637	RUSKIN	FL		11/03/2023		334							334	334			
100075707	MUSKEGON	MI		12/01/2021		908							908	908			
100076024	BALTIMORE	MD		01/07/2022		697							697	697			
100162982	NORTH LIBERTY	IN		08/12/2024		497							497	497			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100018349	WINTER SPRINGS	FL		06/27/2018		1,095							1,095	1,095			
100152883	CARTHAGE	IN		05/22/2024		249							249	249			
100136110	WOODRIDGE	IL		12/18/2023		861							861	861			
100155604	HERNDON	VA		06/18/2024		770							770	770			
100030978	FRESNO	CA		03/29/2019		958							958	958			
100024011	AUSTIN	TX		09/10/2018		969							969	969			
100156757	COLTON	CA		06/26/2024		393							393	393			
100029336	JACKSONVILLE	FL		10/26/2018		784							784	784			
100172626	XENIA	OH		10/24/2024		591							591	591			
100013108	ORLANDO	FL		05/25/2017		676							676	676			
100063721	TAYLORVILLE	IL		07/01/2021		935							935	935			
100048173	HOLBROOK	NY		11/20/2020		1,859							1,859	1,859			
100179869	MARRERO	LA		11/22/2024		1,003							1,003	1,003			
100142094	SAN JOSE	CA		02/29/2024		363							363	363			
100053991	DENHAM SPRINGS	LA		03/23/2021		912							912	912			
100014075	WESTMINSTER	MD		05/25/2017		865							865	865			
100139721	UNITED KINGDOM	GBR		12/18/2023		511							511	638	126		126
100138369	NEW HAVEN	CT		12/18/2023		348							348	348			
100133936	GOLDSBORO	NC		10/25/2023		1,073							1,073	1,073			
100147984	MIDDLETOWN	CT		04/10/2024		367							367	367			
100116886	HYATTSVILLE	MD		07/20/2023		463							463	463			
100143497	MESQUITE	TX		02/21/2024		369							369	369			
100158173	UNITED KINGDOM	GBR		07/09/2024		8							8		(8)		(8)
100100663	PHOENIX	AZ		04/28/2023		765							765	765			
100156927	MONTICELLO	NY		06/27/2024		338							338	338			
100147644	OAK LAWN	IL		04/04/2024		268							268	268			
100067754	LAKE WORTH BEACH	FL		09/23/2021		765							765	765			
100149539	MAITLAND	FL		04/26/2024		391							391	391			
100101155	NORCO	CA		04/28/2023		686							686	686			
100139726	UNITED KINGDOM	GBR		12/18/2023		192							192	210	18		18
100090020	ENGLEWOOD	CO		01/13/2023		2,245							2,245	2,245			
100062951	OMAHA	NE		07/01/2021		1,792							1,792	1,792			
100128101	LOUISVILLE	KY		09/08/2023		474							474	474			
100055469	JUPITER	FL		03/23/2021		191							191	191			
100151726	HOUSTON	TX		05/10/2024		142							142	142			
100139633	ROUND LAKE BEACH	IL		12/28/2023		851							851	851			
100078847	ERWIN	NC		02/24/2022		790							790	790			
100118637	ORTONVILLE	MI		07/25/2023		1,380							1,380	1,380			
100054539	PHOENIX	AZ		03/23/2021		2,056							2,056	2,056			
100109670	SAN ANTONIO	TX		06/16/2023		26							26	26			
100134452	UPPER DARBY	PA		10/30/2023		245							245	245			
100019809	BREINIGSVILLE	PA		07/26/2018		1,157							1,157	1,157			
100139911	NETHERLANDS	NLD		12/28/2023		1,253							1,253	1,387	134		134
100168874	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100067608	MCKNIGHTSTOWN	PA		09/23/2021		984							984	984			
100043743	SAYREVILLE	NJ		08/13/2020		1,363							1,363	1,363			
100088392	COLLINSVILLE	IL		01/06/2023		278							278	278			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		450							450	450			
100141054	HOUSTON	TX		02/20/2024		376							376	376			
100028669	PALM COAST	FL		10/26/2018		635							635	635			
100112243	EVERETT	WA		06/29/2023		877							877	877			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100126796	HADDON TOWN	NJ		08/30/2023		544							544	544			
100126395	BALTIMORE	MD		08/30/2023		360							360	360			
100169268	WEST PALM BEACH	FL		09/27/2024		320							320	320			
100063203	FLORENCE	SC		07/01/2021		543							543	543			
100050037	BANNING	CA		11/20/2020		579							579	579			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		329							329	329			
100135613	SNEADS FERRY	NC		11/09/2023		254							254	254			
100117257	ORLANDO	FL		07/20/2023		234							234	234			
100024503	SAN DIEGO	CA		09/20/2018		500							500	500			
100160597	SAINT CLOUD	MN		07/19/2024		400							400	400			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		1,348							1,348	1,348			
100101815	CHICAGO	IL		03/31/2023		357							357	357			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		478							478	478			
100147478	BUFFALO	NY		04/03/2024		244							244	244			
100137292	UNITED KINGDOM	GBR		11/28/2023		(12)							(12)		12		12
100137293	UNITED KINGDOM	GBR		11/28/2023		(12)							(12)		12		12
100037893	PISCATAWAY	NJ		09/16/2019		1,111							1,111	1,111			
100063904	CLEVELAND	TN		07/01/2021		978							978	978			
100057653	WINDHAM	CT		06/30/2021		814							814	814			
100149632	BELLEVUE	WA		04/26/2024		26,527							26,527	26,527			
100113708	RIESEL	TX		06/29/2023		428							428	428			
100053391	SAN LEANDRO	CA		03/23/2021		5,147							5,147	5,147			
100060813	MUNDELEIN	IL		06/01/2021		1,644							1,644	1,644			
100071861	DUNDALK	MD		10/14/2021		714							714	714			
100114477	GLENSIDE	PA		06/29/2023		993							993	993			
100024560	ROMEOVILLE	IL		09/20/2018		840							840	840			
100141163	DALLAS	TX		01/30/2024		414							414	414			
100031677	RIALTO	CA		03/29/2019		2,429							2,429	2,429			
100111435	POMPANO BEACH	FL		06/29/2023		371							371	371			
100136613	DEVINE	TX		11/22/2023		595							595	595			
100150256	BEVERWIJK	NLD		04/29/2024		(52)							(52)		52		52
100173639	ROTTERDAM	NLD		10/29/2024		(50)							(50)		50		50
100180811	ROTTERDAM	NLD		11/27/2024		(36)							(36)		36		36
100184516	PUNTA GORDA	FL		12/17/2024		760							760	760			
100031073	SACRAMENTO	CA		03/29/2019		1,741							1,741	1,741			
100130102	NETHERLANDS	NLD		09/26/2023		(46)							(46)		46		46
100013855	WORCESTER	MA		05/25/2017		491							491	491			
100070489	ALLENTOWN	PA		09/23/2021		702							702	702			
100143830	GORINCHEM	NLD		02/27/2024		(56)							(56)		56		56
100165209	SCHIEDAM	NLD		08/28/2024		(36)							(36)		36		36
100145135	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100067580	KISSIMMEE	FL		09/23/2021		523							523	523			
100144925	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100116579	APOLLO BEACH	FL		07/20/2023		335							335	335			
100102091	CUYAHOGA FALLS	OH		04/14/2023		309							309	309			
100028824	MOUNT DORA	FL		10/26/2018		573							573	573			
100075904	ALEXANDRIA	VA		01/07/2022		2,276							2,276	2,276			
100061890	PORTSMOUTH	VA		07/01/2021		1,154							1,154	1,154			
100038624	DUBLIN	IRL		09/27/2019		28							28	98	49	21	70
100175709	POWDER SPRINGS	GA		11/12/2024		443							443	443			
100054300	SANFORD	FL		03/23/2021		704							704	704			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145214	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100115786	ANNA	TX		07/20/2023		46,058							46,058	46,058			
100145252	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100100733	RIVERSIDE	NJ		04/28/2023		573							573	573			
100064057	PLEASANT VALLEY	NY		07/01/2021		919							919	919			
100031271	MANVILLE	NJ		03/29/2019		774							774	774			
100174430	RAMONA	CA		10/31/2024		808							808	808			
100076074	CHATTANOOGA	TN		01/07/2022		722							722	722			
100024003	LAWRENCEVILLE	GA		09/10/2018		1,062							1,062	1,062			
100031901	RIVERSIDE	CA		03/29/2019		803							803	803			
100185077	COLLINSVILLE	OK		12/20/2024		442							442	442			
100156355	CENTER POINT	AL		07/25/2024		291							291	291			
100172771	MOUNT CLEMENS	MI		12/06/2024		319							319	319			
100054212	GEORGETOWN	CO		03/23/2021		581							581	581			
100071071	ORLANDO	FL		10/01/2021		565							565	565			
100178040	APOPKA	FL		11/19/2024		463							463	463			
100128297	BROKEN BOW	OK		09/14/2023		290							290	290			
100101880	STATESVILLE	NC		04/06/2023		272							272	272			
100116243	KEY LARGO	FL		07/20/2023		785							785	785			
100025661	MIAMI	FL		09/20/2018		629							629	629			
100171224	CINCINNATI	OH		10/16/2024		335							335	335			
100111045	WEST BERLIN	NJ		06/29/2023		541							541	541			
100062502	VIRGINIA BEACH	VA		07/01/2021		1,018							1,018	1,018			
100102474	JACKSONVILLE	FL		06/07/2023		279							279	279			
100070473	BALTIMORE	MD		09/23/2021		705							705	705			
100030021	SACRAMENTO	CA		12/20/2018		2,636							2,636	2,636			
100012747	LAVEEN	AZ		05/25/2017		2,278							2,278	2,278			
100026395	MECHANICSVILLE	MD		09/26/2018		854							854	854			
100127363	WILLIAMSBURG	VA		08/30/2023		925							925	925			
100102592	BALTIMORE	MD		06/07/2023		294							294	294			
100120868	MIAMI	FL		08/28/2023		232							232	232			
100134026	TRENTON	NJ		10/25/2023		312							312	312			
100127673	NORTH CHARLESTON	SC		09/08/2023		349							349	349			
100030801	RIDGE	NY		04/09/2019		575							575	575			
100025649	PATCHOGUE	NY		09/20/2018		1,295							1,295	1,295			
100055411	LAND O LAKES	FL		03/23/2021		1,022							1,022	1,022			
100017835	ONTARIO	CA		05/30/2018		1,120							1,120	1,120			
100145484	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100146558	REDLANDS	CA		03/19/2024		867							867	867			
100048011	GRASS VALLEY	CA		11/20/2020		2,806							2,806	2,806			
100169201	PHILADELPHIA	PA		09/27/2024		276							276	276			
100014118	PEORIA	AZ		05/25/2017		934							934	934			
100184712	SMYRNA	DE		12/17/2024		723							723	723			
100092036	BALTIMORE	MD		02/09/2023		574							574	574			
100181237	CHESTERFIELD	MI		12/06/2024		514							514	514			
100102142	SANTA ANA	CA		04/14/2023		2,791							2,791	2,791			
100117620	GAINESVILLE	GA		07/20/2023		478							478	478			
100108438	DETROIT	MI		05/25/2023		226							226	226			
100064878	PHOENIX	AZ		07/14/2021		877							877	877			
100091140	SOUTH DAYTONA	FL		01/31/2023		491							491	491			
100139468	PHOENIX	AZ		12/28/2023		281							281	281			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100090757	JACKSONVILLE	FL		02/28/2023		645							645	645			
100120363	FLORISSANT	MO		08/18/2023		249							249	249			
100068512	BOYNTON BEACH	FL		08/25/2021		717							717	717			
100061379	AMARILLO	TX		06/01/2021		1,013							1,013	1,013			
100048487	INGLEWOOD	CA		11/20/2020		846							846	846			
100185928	ODESSA	TX		12/26/2024		505							505	505			
100115271	BALTIMORE	MD		07/17/2023		358							358	358			
100064042	PHILADELPHIA	PA		07/01/2021		846							846	846			
100011464	VISALIA	CA		12/23/2016		726							726	726			
100029506	BOYNTON BEACH	FL		10/26/2018		4,411							4,411	4,411			
100154930	ATLANTA	GA		07/19/2024		333							333	333			
100064848	DAVIDSON	NC		07/14/2021		1,071							1,071	1,071			
100063276	FORT WORTH	TX		07/01/2021		765							765	765			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		816							816	816			
100142819	KISSIMMEE	FL		02/08/2024		327							327	327			
100139799	UNITED KINGDOM	GBR		12/18/2023		14							14		(14)		(14)
100165932	BRIDGEVIEW	IL		09/06/2024		311							311	311			
100116793	BRANDON	FL		07/20/2023		1,787							1,787	1,787			
100164705	EL DORADO HILLS	CA		08/23/2024		477							477	477			
100053917	DELANO	CA		03/23/2021		475							475	475			
100053901	MILWAUKEE	WI		03/23/2021		433							433	433			
100012254	ROSELLE	NJ		04/28/2017		1,765							1,765	1,765			
100141409	TALLAHASSEE	FL		01/30/2024		366							366	366			
100080996	CITRUS SPRINGS	FL		03/18/2022		876							876	876			
100057698	SAN ANTONIO	TX		06/30/2021		1,002							1,002	1,002			
100141402	TALLAHASSEE	FL		01/30/2024		366							366	366			
100141407	TALLAHASSEE	FL		01/30/2024		366							366	366			
100013325	SOMERTON	AZ		05/25/2017		622							622	622			
100134015	CLEVELAND	OH		10/25/2023		331							331	331			
100087515	MARLTON	NJ		10/25/2022		579							579	579			
100155745	VALLEJO	CA		06/18/2024		672							672	672			
100067484	HAMILTON	OH		09/23/2021		877							877	877			
100129266	BALTIMORE	MD		11/03/2023		252							252	252			
100116563	KISSIMMEE	FL		07/20/2023		268							268	268			
100067467	LAS VEGAS	NV		09/23/2021		726							726	726			
100109906	NEW CASTLE	DE		06/22/2023		341							341	341			
100164955	BETHLEHEM	PA		08/28/2024		335							335	335			
100055122	LANSDOWNE	PA		03/23/2021		451							451	451			
100154971	DETROIT	MI		07/19/2024		343							343	343			
100013596	EUGENE	OR		05/25/2017		667							667	667			
100065206	MINNEAPOLIS	MN		07/14/2021		887							887	887			
100117283	ANTIOCH	TN		07/20/2023		2,187							2,187	2,187			
100101877	AMERICAN CANYON	CA		04/06/2023		939							939	939			
100172875	YORK	PA		10/25/2024		375							375	375			
100145250	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100079258	WESTPORT	WA		02/25/2022		973							973	973			
100111467	ASHLAND	OR		06/29/2023		871							871	871			
100043878	WOODRIDGE	IL		08/19/2020		648							648	648			
100013677	APOLLO BEACH	FL		05/25/2017		1,603							1,603	1,603			
100069256	AURORA	CO		09/01/2021		939							939	939			
100100134	DORAL	FL		03/28/2023		361							361	361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019661	FALL RIVER	MA		07/26/2018		1,097							1,097	1,097			
100115203	HENRICO	VA		07/17/2023		385							385	385			
100030760	BOYNTON BEACH	FL		04/09/2019		1,571							1,571	1,571			
100147240	TRENTON	NJ		03/28/2024		340							340	340			
100081222	ASHBURN	VA		03/18/2022		881							881	881			
100060944	KING WILLIAM	VA		06/01/2021		601							601	601			
100144329	PENSACOLA	FL		03/07/2024		324							324	324			
100081895	DEN HAAG	NLD		03/30/2022		(47)							(47)		47		47
100186780	YUKON	OK		12/31/2024		9,085							9,085	9,085			
100065715	MODESTO	CA		07/28/2021		672							672	672			
100141035	ORLANDO	FL		02/20/2024		11,312							11,312	11,312			
100186757	MILWAUKEE	WI		12/31/2024		305							305	305			
100019976	MARIETTA	GA		07/30/2018		882							882	882			
100067630	NORCROSS	GA		09/23/2021		679							679	679			
100155736	MCMINNVILLE	OR		06/18/2024		692							692	692			
100013622	YUBA CITY	CA		05/25/2017		778							778	778			
100030451	PEARLAND	TX		12/20/2018		1,983							1,983	1,983			
100163398	DIAMOND	IL		09/27/2024		218							218	218			
100023767	OXFORD	NJ		09/04/2018		752							752	752			
100043771	OCEANSIDE	CA		08/13/2020		2,352							2,352	2,352			
100145101	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,329)	(57)	(1,341)	(1,398)
100033450	LIMERICK	IRL		06/21/2019		2,727							2,727	2,912	138	48	186
100010671	CHICAGO	IL		12/23/2016		775							775	775			
100083879	LAKELAND	FL		07/12/2022		427							427	427			
100017870	LAUREL	MD		05/30/2018		1,108							1,108	1,108			
100137310	DELRAY BEACH	FL		12/01/2023		233							233	233			
100138028	SAN ANTONIO	TX		12/13/2023		340							340	340			
100100758	AURORA	IL		04/28/2023		1,828							1,828	1,828			
100152274	BONHAM	TX		05/17/2024		413							413	413			
100053676	FORT LAUDERDALE	FL		03/23/2021		2,288							2,288	2,288			
100156866	MONTICELLO	NY		06/27/2024		371							371	371			
100070439	GRAVOIS MILLS	MO		09/23/2021		819							819	819			
100154158	EL PASO	TX		07/11/2024		376							376	376			
100043151	WOODBURY	MN		05/28/2020		3,002							3,002	3,002			
100028050	RAMONA	CA		10/26/2018		533							533	533			
100047456	LA MIRADA	CA		11/20/2020		443							443	443			
100112475	ALGONQUIN	IL		06/29/2023		2,884							2,884	2,884			
100169262	PITTSBURGH	PA		09/27/2024		305							305	305			
100049282	RIVERSIDE	CA		11/20/2020		1,599							1,599	1,599			
100127020	GALT	CA		08/30/2023		955							955	955			
100119057	BAKERSFIELD	CA		07/27/2023		310							310	310			
100057670	FORT WORTH	TX		06/30/2021		924							924	924			
100079929	TROUTMAN	NC		04/25/2022		536							536	536			
100112860	PHILADELPHIA	PA		06/29/2023		1,788							1,788	1,788			
100169245	MILLVILLE	NJ		09/27/2024		339							339	339			
100153914	WARSAW	IN		06/05/2024		317							317	317			
100156901	JACKSONVILLE	FL		06/27/2024		318							318	318			
100131685	LOUISVILLE	KY		10/06/2023		511							511	511			
100101882	AURORA	CO		04/06/2023		378							378	378			
100013743	PALM COAST	FL		05/25/2017		807							807	807			
100065117	PHOENIX	AZ		07/14/2021		835							835	835			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049503	MIAMI	FL		11/20/2020		569							569	569			
100047164	ARCADIA	FL		11/20/2020		820							820	820			
100031831	POMONA	CA		03/29/2019		2,441							2,441	2,441			
100011958	PROVIDENCE	RI		03/08/2017		1,082							1,082	1,082			
100175786	MACON	GA		11/12/2024		444							444	444			
100140875	BATON ROUGE	LA		01/25/2024		552							552	552			
100070492	WEST WARWICK	RI		09/23/2021		723							723	723			
100113329	APPLE VALLEY	CA		06/29/2023		801							801	801			
100031212	PATTERSON	CA		03/29/2019		607							607	607			
100025601	MIAMI BEACH	FL		09/20/2018		556							556	556			
100175737	BRADENTON	FL		11/12/2024		811							811	811			
100173683	SCHIEDAM	NLD		10/29/2024		(47)							(47)		47		47
100142175	LOGAN	UT		02/29/2024		332							332	332			
100133101	LONGVIEW	TX		11/29/2023		355							355	355			
100174425	EL CAJON	CA		10/31/2024		1,022							1,022	1,022			
100154641	GROSSE POINTE WOODS	MI		07/19/2024		364							364	364			
100077913	LELYSTAD	NLD		12/29/2021		(24)							(24)		24		24
100145248	UNITED KINGDOM	GBR		03/12/2024		(1)							(1)	3	5		5
100011798	BALTIMORE	MD		03/08/2017		612							612	612			
100091627	POCATELLO	ID		03/07/2023		350							350	350			
100147659	SAVANNAH	GA		04/04/2024		384							384	384			
100175962	TAWAS CITY	MI		11/14/2024		509							509	509			
100128100	HOUSTON	TX		09/08/2023		611							611	611			
100063044	HOOVER	AL		07/01/2021		715							715	715			
100129961	DETROIT	MI		09/27/2023		319							319	319			
100172795	FORT WORTH	TX		12/06/2024		326							326	326			
100034452	MEATH	IRL		06/21/2019		3,108							3,108	3,434	326		326
100167798	READING	PA		09/19/2024		268							268	268			
100147252	PHOENIX	NY		03/28/2024		323							323	323			
100044675	SCHAUMBURG	IL		11/19/2020		239							239	239			
100066503	LOUISVILLE	KY		08/02/2021		770							770	770			
100063706	ELLENWOOD	GA		07/01/2021		303							303	303			
100117624	ORLANDO	FL		07/20/2023		378							378	378			
100013372	FRESNO	CA		05/25/2017		2,451							2,451	2,451			
100101932	PLANO	IL		04/14/2023		215							215	215			
100026896	SANTA MARIA	CA		09/26/2018		2,459							2,459	2,459			
100113852	WESTON	FL		06/29/2023		3,272							3,272	3,272			
100069833	MERRILL	OR		09/01/2021		869							869	869			
100116509	TULSA	OK		07/20/2023		609							609	609			
100087155	SAN ANTONIO	TX		10/25/2022		757							757	757			
100066721	STUYVESANT	NY		08/02/2021		1,079							1,079	1,079			
100109753	MACON	GA		06/16/2023		199							199	199			
100063264	NEWARK	DE		07/01/2021		822							822	822			
100049556	EAST ORANGE	NJ		11/20/2020		817							817	817			
100013079	LAS VEGAS	NV		05/25/2017		1,434							1,434	1,434			
100019916	FLOWER MOUND	TX		07/30/2018		849							849	849			
100071536	NEWPORT NEWS	VA		10/14/2021		902							902	902			
100116389	LAKELAND	FL		07/20/2023		486							486	486			
100128527	HIALEAH	FL		09/15/2023		398							398	398			
100013872	SAN BERNARDINO	CA		05/25/2017		549							549	549			
100113249	MARGATE	FL		06/29/2023		1,163							1,163	1,163			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024685	PERRYSBURG	OH		09/20/2018		559							559	559			
100031835	COLTON	CA		03/29/2019		784							784	784			
100158213	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100080971	APPLE VALLEY	MN		03/18/2022		1,030							1,030	1,030			
100145646	UNITED KINGDOM	GBR		03/12/2024		71							71	(1,332)	(65)	(1,338)	(1,404)
100064273	DAVENPORT	FL		07/01/2021		1,050							1,050	1,050			
100127959	LA VERGNE	TN		09/08/2023		4,644							4,644	4,644			
100023503	RICHLAND	WA		09/04/2018		954							954	954			
100131873	WOMELSDORF	PA		10/06/2023		530							530	530			
100147124	GAINESVILLE	FL		05/08/2024		265							265	265			
100176716	PRINCETON	TX		11/15/2024		2,363							2,363	2,363			
100116436	HIALEAH	FL		07/20/2023		452							452	452			
100030668	LAS VEGAS	NV		04/09/2019		950							950	950			
100078857	WHITING	IN		02/24/2022		871							871	871			
100030513	NOBLESVILLE	IN		12/20/2018		714							714	714			
100081070	TAMPA	FL		03/18/2022		1,164							1,164	1,164			
100165241	CUYAHOGA FALLS	OH		08/29/2024		164							164	164			
100063837	TAMPA	FL		07/01/2021		1,006							1,006	1,006			
100164901	MADISON	OH		08/28/2024		295							295	295			
100126294	WAUKEGAN	IL		08/30/2023		336							336	336			
100079486	SAINT CLOUD	MN		04/08/2022		618							618	618			
100163123	MIAMI	FL		08/13/2024		24,941							24,941	24,941			
100090927	WATERFORD	CT		01/31/2023		1,509							1,509	1,509			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		1,274							1,274	1,274			
100165260	MARYSVILLE	CA		08/29/2024		277							277	277			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		600							600	600			
100178157	ROCKLEDGE	FL		11/19/2024		637							637	637			
100076044	TOMBALL	TX		01/07/2022		731							731	731			
100026155	WINTER HAVEN	FL		09/20/2018		723							723	723			
100086666	STUART	FL		09/30/2022		401							401	401			
100100751	TRENTON	NJ		04/28/2023		486							486	486			
100080418	SACRAMENTO	CA		04/14/2022		600							600	600			
100044498	CRESTLINE	CA		11/19/2020		1,565							1,565	1,565			
100063303	SELMA	AL		07/01/2021		1,352							1,352	1,352			
100043497	OREM	UT		08/13/2020		400							400	400			
100103591	OCALA	FL		05/08/2023		878							878	878			
100013545	STOCKTON	CA		05/25/2017		475							475	475			
100046226	LEXINGTON	SC		11/25/2020		1,442							1,442	1,442			
100024849	STOCKBRIDGE	GA		09/20/2018		647							647	647			
100028410	MIAMI	FL		10/26/2018		615							615	615			
100043004	OSAGE BEACH	MO		05/28/2020		1,370							1,370	1,370			
100000435	PALMETTO	FL		09/27/2016		1,303							1,303	1,303			
100158246	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100081906	ROTTERDAM	NLD		03/30/2022		(24)							(24)		24		24
100164887	WILMINGTON	DE		08/28/2024		371							371	371			
100079536	CLAYTON	GA		04/08/2022		534							534	534			
100134388	CLIFTON	NJ		10/27/2023		403							403	403			
100089673	DEVENTER	NLD		11/29/2022		(40)							(40)		40		40
100146687	CONROE	TX		03/20/2024		180							180	180			
100127994	COLUMBIA	TN		09/08/2023		478							478	478			
100078982	PONCHATOULA	LA		02/24/2022		755							755	755			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072549	RIALTO	CA		11/01/2021		1,521							1,521	1,521			
100138077	GRASS VALLEY	CA		12/13/2023		627							627	627			
100184832	DALLAS	GA		12/17/2024		3,867							3,867	3,867			
100133764	IRVING	TX		10/20/2023		396							396	396			
100128339	KANSAS CITY	KS		09/14/2023		298							298	298			
100111019	CATHEDRAL CITY	CA		06/29/2023		255							255	255			
100184705	BUFORD	GA		12/17/2024		3,313							3,313	3,313			
100029291	HOLLYWOOD	FL		10/26/2018		941							941	941			
100149917	PORTLAND	OR		04/29/2024		325							325	325			
100013638	VAN BUREN	MI		05/25/2017		1,950							1,950	1,950			
100161877	FRESNO	CA		07/31/2024		206							206	206			
100030694	FORT WORTH	TX		04/09/2019		302							302	302			
100158395	UNITED KINGDOM	GBR		07/09/2024		(14)							(14)		14		14
100117009	ALBUQUERQUE	NM		07/20/2023		672							672	672			
100126387	BALTIMORE	MD		08/30/2023		402							402	402			
100063484	STATESVILLE	NC		07/01/2021		910							910	910			
100032144	SALINAS	CA		03/29/2019		1,175							1,175	1,175			
100099745	TRENTON	NJ		02/28/2023		342							342	342			
100178413	WAYCROSS	GA		11/21/2024		306							306	306			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		366							366	366			
100012912	VICTORVILLE	CA		05/25/2017		782							782	782			
100046211	LAWRENCEBURG	IN		11/25/2020		882							882	882			
100025587	PROSPECT	ME		09/20/2018		754							754	754			
100119011	NORTH ADAMS	MA		07/27/2023		259							259	259			
100133808	OKLAHOMA CITY	OK		10/20/2023		286							286	286			
100134851	COLONIE	NY		10/30/2023		473							473	473			
100027782	CHICAGO	IL		10/26/2018		1,026							1,026	1,026			
100100736	AURORA	IL		04/28/2023		574							574	574			
100172650	SHELTON	WA		11/21/2024		369							369	369			
100114173	LONG BEACH	CA		06/29/2023		1,742							1,742	1,742			
100081202	TULSA	OK		03/18/2022		760							760	760			
100054505	ENTERPRISE	AL		03/23/2021		1,476							1,476	1,476			
100061924	GLENVILLE	NY		07/01/2021		1,203							1,203	1,203			
100184863	WARRENTON	VA		12/17/2024		693							693	693			
100047108	GURNEE	IL		11/20/2020		1,458							1,458	1,458			
100013821	ORLANDO	FL		05/25/2017		967							967	967			
100147449	AUGUSTA	GA		04/03/2024		105							105	105			
100164105	BEAVER FALLS	PA		08/21/2024		223							223	223			
100064151	MANDAN	ND		07/01/2021		3,416							3,416	3,416			
100113311	RALEIGH	NC		06/29/2023		2,766							2,766	2,766			
100025530	BROCKTON	MA		09/20/2018		978							978	978			
100143622	PLYMOUTH	PA		02/21/2024		334							334	334			
100141666	BROOKLYN	MD		01/30/2024		5,293							5,293	5,293			
100064875	CLAWSON	MI		07/14/2021		742							742	742			
100176835	ATLANTA	GA		11/15/2024		257							257	257			
100139477	CARLISLE	IA		12/28/2023		263							263	263			
100133945	PLEASANTVILLE	NJ		10/25/2023		250							250	250			
100111397	PHOENIX	AZ		06/29/2023		791							791	791			
100044504	PAWTUCKET	RI		11/19/2020		1,170							1,170	1,170			
100112162	ROOSEVELT	NY		06/29/2023		438							438	438			
100136760	SHARON HILL	PA		11/27/2023		628							628	628			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138935	NEWPORTNEWS	VA		12/21/2023		1,851							1,851	1,851			
100057711	ATLANTA	GA		06/30/2021		810							810	810			
100011224	S GLENS FALL	NY		01/27/2017		1,729							1,729	1,729			
100068272	SEGUIN	TX		08/25/2021		730							730	730			
100144824	UNITED KINGDOM	GBR		03/12/2024		(14)							(14)		14		14
100114139	ZEPHYRHILLS	FL		06/29/2023		908							908	908			
100119066	JOLIET	IL		07/27/2023		266							266	266			
100026455	PLUM BORO	PA		09/26/2018		809							809	809			
100165981	JACKSONVILLE	FL		09/06/2024		374							374	374			
100062317	COSBY	TN		07/01/2021		893							893	893			
100128247	KANSAS CITY	MO		09/14/2023		302							302	302			
100161905	KANSAS CITY	MO		07/31/2024		364							364	364			
100117655	MYRTLE BEACH	SC		07/20/2023		284							284	284			
100047308	WORCESTER	MA		11/20/2020		432							432	432			
100115131	TRENTON	NJ		07/17/2023		368							368	368			
100069165	LAKE CHARLES	LA		09/01/2021		800							800	800			
100068027	EL PASO	TX		09/23/2021		844							844	844			
100101601	ATHENS	TN		04/26/2023		385							385	385			
100054749	VERNON HILLS	IL		03/23/2021		482							482	482			
100152012	PROVO	UT		06/14/2024		532							532	532			
100166438	DALLAS	TX		10/31/2024		688							688	688			
100076195	RIO RANCHO	NM		01/07/2022		742							742	742			
100186751	MEMPHIS	TN		12/31/2024		332							332	332			
100109903	KANSAS CITY	MO		06/22/2023		410							410	410			
100116183	CHICAGO	IL		07/20/2023		1,363							1,363	1,363			
100128019	LOUISVILLE	KY		09/08/2023		466							466	466			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		1,427							1,427	1,427			
100044469	LIVERMORE	CA		11/19/2020		1,075							1,075	1,075			
100091897	CULEMBORG	NLD		01/27/2023		(42)							(42)		42		42
100179865	JOLIET	IL		11/22/2024		320							320	320			
100066512	PERRYVILLE	KY		08/02/2021		710							710	710			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		2,351							2,351	2,351			
100184421	EAST POINT	GA		12/17/2024		422							422	422			
100047612	PLYMOUTH	MI		11/20/2020		4,203							4,203	4,203			
100019766	RENO	NV		07/26/2018		1,772							1,772	1,772			
100134644	WINTER HAVEN	FL		10/30/2023		2,312							2,312	2,312			
100135039	COLUMBUS	OH		10/30/2023		2,106							2,106	2,106			
100031972	MIRAMAR	FL		03/29/2019		102,880							102,880	102,880			
100031612	RED BLUFF	CA		03/29/2019		1,227							1,227	1,227			
100161577	UNITED KINGDOM	GBR		07/29/2024		11							11		(11)		(11)
100161618	UNITED KINGDOM	GBR		07/29/2024		11							11		(11)		(11)
100134372	BEAUMONT	TX		10/27/2023		8,336							8,336	8,336			
100101968	KATY	TX		04/14/2023		556							556	556			
100032101	MESA	AZ		03/29/2019		745							745	745			
100057535	CAROLINA BEACH	NC		06/30/2021		1,466							1,466	1,466			
100063121	BLAINE	MN		07/01/2021		745							745	745			
100065990	FORT WORTH	TX		08/02/2021		1,539							1,539	1,539			
100147892	ROSEVILLE	CA		04/08/2024		15,539							15,539	15,539			
100063697	LAWRENCEVILLE	GA		07/01/2021		867							867	867			
100163951	POCOMOKE CITY	MD		10/04/2024		478							478	478			
100026377	PERRIS	CA		09/26/2018		960							960	960			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113657	CARSON	CA		06/29/2023		1,226							1,226	1,226			
100165642	LAS CRUCES	NM		10/04/2024		299							299	299			
100029581	BONAIRE	GA		10/26/2018		2,344							2,344	2,344			
100182303	MANSFIELD	TX		12/12/2024		526							526	526			
100186235	NORTH LAS VEGAS	NV		12/27/2024		311							311	311			
100013357	LEHIGH ACRES	FL		05/25/2017		420							420	420			
100167930	BULLHEAD CITY	AZ		09/20/2024		660							660	660			
100099820	MIAMI	FL		02/28/2023		533							533	533			
100047654	NORWALK	CT		11/20/2020		2,931							2,931	2,931			
100057871	ARIZONA CITY	AZ		06/30/2021		732							732	732			
100081405	CHICAGO	IL		03/18/2022		841							841	841			
100116534	CHICAGO	IL		07/20/2023		895							895	895			
100100188	TRENTON	NJ		03/17/2023		4,940							4,940	4,940			
100088233	BRISTOL	CT		10/17/2022		698							698	698			
100132719	SALEM	NJ		11/03/2023		242							242	242			
100076059	PORT CHARLOTTE	FL		01/07/2022		711							711	711			
100100911	HYATTSVILLE	MD		04/28/2023		606							606	606			
100134488	HUMBLE	TX		10/30/2023		635							635	635			
100164066	WEST SPRINGFIELD	MA		08/21/2024		673							673	673			
100156148	HOUSTON	TX		07/25/2024		283							283	283			
100119811	BALTIMORE	MD		08/08/2023		363							363	363			
100063839	PINGREE GROVE	IL		07/01/2021		225							225	225			
100057978	ALBUQUERQUE	NM		06/30/2021		687							687	687			
100154776	FRESNO	CA		07/19/2024		439							439	439			
100087378	FRESNO	CA		10/25/2022		1,317							1,317	1,317			
100112122	FONDA	NY		06/29/2023		186							186	186			
100019748	TEMPE	AZ		07/26/2018		844							844	844			
100165012	PRINCESS ANNE	MD		08/28/2024		355							355	355			
100126660	MOUNTAIN VIEW	CA		08/30/2023		2,882							2,882	2,882			
100148680	UNCASVILLE	CT		04/16/2024		243							243	243			
100000518	HAYWARD	CA		09/27/2016		1,910							1,910	1,910			
100120632	SAN ANTONIO	TX		08/18/2023		419							419	419			
100161570	UNITED KINGDOM	GBR		07/29/2024		698							698	733	34		34
100143780	PHILADELPHIA	PA		02/27/2024		306							306	306			
100164144	PENSACOLA	FL		08/21/2024		644							644	644			
100034589	CORK	IRL		06/21/2019		8,214							8,214	8,590	318	58	376
100133999	SOUTHBURY	CT		10/25/2023		319							319	319			
100049258	LAND O LAKES	FL		11/20/2020		550							550	550			
100158483	NORTH MIAMI	FL		07/10/2024		367							367	367			
100149935	DAYTONA BEACH	FL		06/07/2024		534							534	534			
100145768	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100067172	LOS ANGELES	CA		08/02/2021		2,456							2,456	2,456			
100017228	PHILADELPHIA	PA		04/26/2018		665							665	665			
100145770	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100175078	CHICAGO	IL		11/05/2024		374							374	374			
100012305	CHICAGO	IL		04/28/2017		1,499							1,499	1,499			
100065897	ROTTERDAM	NLD		07/30/2021		(31)							(31)		31		31
100081983	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		(23)							(23)		23		23
100116230	BAKERSFIELD	CA		07/20/2023		1,236							1,236	1,236			
100153752	LEEUWARDEN	NLD		05/30/2024		(50)							(50)		50		50
100013923	WILMINGTON	NC		05/25/2017		652							652	652			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043628	WESTBURY	NY		08/13/2020		1,852							1,852	1,852			
100116875	CONWAY	AR		07/20/2023		499							499	499			
100082052	SPIJKENISSE	NLD		03/30/2022		(24)							(24)		24		24
100111844	BARRINGTON	IL		06/29/2023		790							790	790			
100086325	GORREDIJK	NLD		08/29/2022		(44)							(44)		44		44
100165853	DAYTONA BEACH	FL		08/29/2024		358							358	358			
100086334	GORREDIJK	NLD		08/29/2022		(18)							(18)		18		18
100111524	ETHEL	LA		06/29/2023		608							608	608			
100054331	MANITOWOC	WI		03/23/2021		1,047							1,047	1,047			
100101777	MEMPHIS	TN		03/31/2023		338							338	338			
100160352	PHILADELPHIA	PA		09/06/2024		336							336	336			
100185885	DANBURY	CT		12/26/2024		289							289	289			
100161748	CLAREMORE	OK		07/30/2024		304							304	304			
100164984	TOPEKA	KS		08/28/2024		553							553	553			
100136609	COLUMBUS	OH		11/22/2023		387							387	387			
100126394	BALTIMORE	MD		08/30/2023		348							348	348			
100172187	IMPERIAL	PA		10/17/2024		276							276	276			
100145776	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)		17		17
100070468	ANTIOCH	IL		09/23/2021		740							740	740			
100011980	BOYNTON BEACH	FL		03/08/2017		447							447	447			
100116102	FORNEY	TX		07/20/2023		809							809	809			
100176806	GARLAND	TX		11/15/2024		332							332	332			
100147280	BETHLEHEM	PA		03/28/2024		325							325	325			
100113820	ASHBURN	VA		06/29/2023		840							840	840			
100169337	MIAMI	FL		09/27/2024		322							322	322			
100024119	SAN JACINTO	CA		09/10/2018		1,619							1,619	1,619			
100049583	MIAMI	FL		11/20/2020		425							425	425			
100130433	JACKSONVILLE	NC		09/28/2023		959							959	959			
100178391	ORLANDO	FL		11/21/2024		377							377	377			
100091618	COLUMBUS	OH		03/07/2023		286							286	286			
100029483	COACHELLA	CA		10/26/2018		638							638	638			
100030931	GLEN ARM	MD		04/09/2019		732							732	732			
100101797	CARPENTERSVILLE	IL		03/31/2023		390							390	390			
100090267	MOUNT DORA	FL		01/13/2023		215							215	215			
100119801	BALTIMORE	MD		08/08/2023		349							349	349			
100127930	CLARKSVILLE	TN		09/08/2023		502							502	502			
100110064	PORT ST LUCIE	FL		06/23/2023		1,252							1,252	1,252			
100165092	UNITED KINGDOM	GBR		08/27/2024		(11)							(11)		11		11
100100809	BEACH PARK	IL		04/28/2023		2,816							2,816	2,816			
100090019	TAMPA	FL		01/13/2023		400							400	400			
100173889	CHESAPEAKE	VA		10/31/2024		340							340	340			
100116276	RENSSELAER	NY		07/20/2023		636							636	636			
100048290	CLEVELAND	OH		11/20/2020		738							738	738			
100049000	MIAMI	FL		11/20/2020		2,080							2,080	2,080			
100162326	SALT LAKE CITY	UT		08/06/2024		2,586							2,586	2,586			
100012098	SAN DIEGO	CA		03/08/2017		2,514							2,514	2,514			
100028326	LANSING	MI		10/26/2018		696							696	696			
100135999	PALMDALE	CA		11/16/2023		499							499	499			
100140667	LAS CRUCES	NM		02/08/2024		232							232	232			
100108194	PLANTATION	FL		05/24/2023		352							352	352			
100184922	COLORADO SPRINGS	CO		12/17/2024		663							663	663			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109774	CORAL SPRINGS	FL		08/04/2023		24,050							24,050	24,050			
100013260	WOONSOCKET	RI		05/25/2017		723							723	723			
100081015	HACKETTSTOWN	NJ		03/18/2022		2,609							2,609	2,609			
100038593	DUBLIN	IRL		09/27/2019		3,976							3,976	3,731	284	(530)	(245)
100110033	CUTLER BAY	FL		06/23/2023		464							464	464			
100146714	DALLAS	TX		03/20/2024		541							541	541			
100100075	ST. CLOUD	FL		03/28/2023		155							155	155			
100153971	WASHINGTON	DC		06/05/2024		277							277	277			
100131725	DEMOSSVILLE	KY		10/06/2023		684							684	684			
100108251	KANSAS CITY	MO		05/24/2023		4,500							4,500	4,500			
100060653	NORFOLK	VA		06/01/2021		785							785	785			
100132734	DELAND	FL		11/03/2023		358							358	358			
100067838	OCALA	FL		09/23/2021		782							782	782			
100061093	OAKLAND	MD		06/01/2021		877							877	877			
100109978	GARY	IN		06/22/2023		364							364	364			
100024495	LAS VEGAS	NV		09/20/2018		546							546	546			
100020249	ATLANTA	GA		07/17/2018		1,604							1,604	1,604			
100118787	PANAMA CITY BEACH	FL		07/25/2023		341							341	341			
100061020	OKLAHOMA CITY	OK		06/01/2021		3,215							3,215	3,215			
100060929	HAMILTON	GA		06/01/2021		775							775	775			
100134847	MIAMI	FL		10/30/2023		368							368	368			
100074883	ISLIP	NY		12/01/2021		1,132							1,132	1,132			
100155170	ABILENE	TX		07/19/2024		248							248	248			
100112080	ELMER	NJ		06/29/2023		1,863							1,863	1,863			
100055436	HAZEL CREST	IL		03/23/2021		1,066							1,066	1,066			
100074894	BALTIMORE	MD		12/01/2021		2,114							2,114	2,114			
100132387	JACKSONVILLE	FL		11/03/2023		352							352	352			
100167825	JACKSONVILLE	FL		09/20/2024		427							427	427			
100025610	NORTH LAUDERDALE	FL		09/20/2018		747							747	747			
100014047	MIDDLETOWN	DE		05/25/2017		1,123							1,123	1,123			
100175789	ALBANY	GA		11/12/2024		560							560	560			
100179356	KANSAS CITY	KS		12/27/2024		1,354							1,354	1,354			
100185893	FAYETTEVILLE	NC		12/26/2024		284							284	284			
100176215	ROSEVILLE	MI		12/20/2024		318							318	318			
100172752	YAKIMA	WA		11/21/2024		2							2	2			
100180590	SAN ANTONIO	TX		11/26/2024		94							94	94			
100075091	FLINT	MI		12/01/2021		616							616	616			
100064744	CROSS JUNCTION	VA		07/14/2021		1,553							1,553	1,553			
100064748	CAPE CORAL	FL		07/14/2021		913							913	913			
100025119	LAKELAND	FL		09/20/2018		605							605	605			
100153546	UNITED KINGDOM	GBR		05/29/2024		4							4		(4)		(4)
100158326	UNITED KINGDOM	GBR		07/09/2024		(7)							(7)		7		7
100164287	STRONGSVILLE	OH		08/21/2024		1,376							1,376	1,376			
100000369	NEWBURGH	NY		09/27/2016		385							385	385			
100063059	HAZARD	KY		07/01/2021		1,136							1,136	1,136			
100066269	KISSIMMEE	FL		08/02/2021		1,129							1,129	1,129			
100136175	ODESSA	TX		12/18/2023		215							215	215			
100100712	ZION	IL		04/28/2023		595							595	595			
100180110	MERRILLVILLE	IN		12/30/2024		325							325	325			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		1,063							1,063	1,063			
100064447	HAMPSHIRE	IL		07/01/2021		1,187							1,187	1,187			

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100028637	MORENO VALLEY	CA		10/26/2018		1,673							1,673	1,673			
100138649	SOUTH EUCLID	OH		02/02/2024		280							280	280			
100030093	CANYON	TX		12/20/2018		1,229							1,229	1,229			
100067729	KATY	TX		09/23/2021		813							813	813			
100079084	WAUKESHA	WI		02/24/2022		775							775	775			
100027794	BOTHELL	WA		10/26/2018		533							533	533			
100164688	LINCOLN	CA		08/23/2024		691							691	691			
100062940	TOMS RIVER	NJ		07/01/2021		1,112							1,112	1,112			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		492							492	492			
100043539	RALEIGH	NC		08/13/2020		863							863	863			
100047596	PORT ORANGE	FL		11/20/2020		608							608	608			
100103063	GASTONIA	NC		06/22/2023		229							229	229			
100112513	OLD ORCHARD BEACH	ME		06/29/2023		1,605							1,605	1,605			
100085999	MX	MEX		08/19/2022		596							596	596			
100053510	QUEENS VILLAGE	NY		03/23/2021		267							267	267			
100090087	HOMESTEAD	FL		01/13/2023		608							608	608			
100134687	NEW HARTFORD	NY		10/30/2023		469							469	469			
100045182	MESA	AZ		11/25/2020		1,074							1,074	1,074			
100185794	LAUDERHILL	FL		12/26/2024		310							310	310			
100045267	FERNLEY	NV		11/25/2020		11,119							11,119	11,119			
100178169	WEST LONG BRANCH	NJ		11/19/2024		695							695	695			
100060382	BLACKLICK	OH		06/01/2021		2,317							2,317	2,317			
100062870	CHICAGO	IL		07/01/2021		2,215							2,215	2,215			
100099690	SAN ANTONIO	TX		04/06/2023		364							364	364			
100067810	LAS VEGAS	NV		09/23/2021		720							720	720			
100067764	NORTH FORT MYERS	FL		09/23/2021		686							686	686			
100026188	SACRAMENTO	CA		09/20/2018		732							732	732			
100129274	PORT SAINT LUCIE	FL		09/25/2023		132							132	132			
100113484	SAN CLEMENTE	CA		06/29/2023		2,911							2,911	2,911			
100040097	CLARKSTON	GA		01/28/2020		2,340							2,340	2,340			
100017899	GREENVILLE	SC		05/30/2018		991							991	991			
100066594	WANTAGE	NJ		08/02/2021		645							645	645			
100157891	JACKSONVILLE	FL		07/09/2024		583							583	583			
100099611	DALLAS	NC		04/06/2023		262							262	262			
100141190	PHILADELPHIA	PA		01/30/2024		330							330	330			
100088958	HARTWELL	GA		11/15/2022		414							414	414			
100168855	UNITED KINGDOM	GBR		09/26/2024		11							11		(11)		(11)
100164959	SHARON HILL	PA		08/28/2024		557							557	557			
100176777	HOUSTON	TX		11/15/2024		435							435	435			
100046535	WILMINGTON	DE		11/25/2020		531							531	531			
100020332	LANCASTER	CA		07/17/2018		1,296							1,296	1,296			
100062303	PALM COAST	FL		07/01/2021		1,322							1,322	1,322			
100029468	MEDFORD	OR		10/26/2018		711							711	711			
100013442	MINNEAPOLIS	MN		05/25/2017		579							579	579			
100075911	PHILADELPHIA	PA		01/07/2022		748							748	748			
100154769	NEWPORT NEWS	VA		07/19/2024		391							391	391			
100155503	PUEBLO	CO		06/18/2024		657							657	657			
100108432	LAKE WALES	FL		05/25/2023		472							472	472			
100013432	BOYNTON BEACH	FL		05/25/2017		624							624	624			
100030557	BOYNTON BEACH	FL		12/20/2018		2,374							2,374	2,374			
100081531	CHAMBERSBURG	PA		03/18/2022		830							830	830			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081538	CHAMBERSBURG	PA		03/18/2022		830							830	830			
100159891	FORT LAUDERDALE	FL		08/16/2024		279							279	279			
100080000	WOODBRIDGE	VA		04/08/2022		473							473	473			
100154951	WINTER GARDEN	FL		07/19/2024		394							394	394			
100180865	UNITED KINGDOM	GBR		11/27/2024													
100159880	POMPANO BEACH	FL		08/16/2024		3,624							3,624	3,624			
100144712	UNITED KINGDOM	GBR		03/12/2024		12							12		(12)		(12)
100181574	DARBY	PA		12/09/2024		333							333	333			
100117787	GARDENA	CA		07/20/2023		426							426	426			
100152923	SAN ANTONIO	TX		05/22/2024		188							188	188			
100049831	NEWTON	NJ		11/20/2020		526							526	526			
100141699	DAYTON	OH		01/30/2024		330							330	330			
100087007	MEMPHIS	TN		11/04/2022		355							355	355			
100079004	OMAHA	NE		02/24/2022		798							798	798			
100182266	CHICKASHA	OK		12/12/2024		3,067							3,067	3,067			
100057594	GROVETOWN	GA		06/30/2021		862							862	862			
100019802	LAKE HARMONY	PA		07/26/2018		1,047							1,047	1,047			
100132724	DARBY	PA		11/03/2023		223							223	223			
100148641	XENIA	OH		05/15/2024		309							309	309			
100110949	BETHEL PARK	PA		06/29/2023		326							326	326			
100014171	LANCASTER	CA		05/25/2017		2,396							2,396	2,396			
100031775	MIAMI	FL		03/29/2019		1,011							1,011	1,011			
100107964	CORAL SPRINGS	FL		06/29/2023		277							277	277			
100025304	HENRYVILLE	PA		09/20/2018		572							572	572			
100119765	LANSING	IL		08/08/2023		353							353	353			
100020371	VIRGINIA BEACH	VA		07/27/2018		1,043							1,043	1,043			
100155019	STERLING	CO		07/19/2024		370							370	370			
100133812	TULSA	OK		10/20/2023		279							279	279			
100141040	PITTSBURGH	PA		02/20/2024		260							260	260			
100028823	NAUGATUCK	CT		10/26/2018		682							682	682			
100186230	LYNCHBURG	VA		12/27/2024		441							441	441			
100013637	APPLE VALLEY	CA		05/25/2017		893							893	893			
100117008	PHILADELPHIA	PA		07/20/2023		1,022							1,022	1,022			
100080387	DENISON	TX		04/14/2022		947							947	947			
100068251	CASSELBERRY	FL		08/25/2021		705							705	705			
100114599	BAKERSFIELD	CA		06/29/2023		415							415	415			
100054138	OPA LOCKA	FL		03/23/2021		85,581							85,581	85,581			
100172899	HARROGATE	TN		10/25/2024		404							404	404			
100165354	KENNER	LA		08/29/2024		314							314	314			
100153446	MAYFIELD	PA		05/30/2024		306							306	306			
100139472	OCALA	FL		12/28/2023		141							141	141			
100023835	STEWARTSVILLE	NJ		09/04/2018		764							764	764			
100164696	COEUR D ALENE	ID		08/23/2024		719							719	719			
100047385	EVERETT	WA		11/20/2020		627							627	627			
100055601	AUBURNDALE	FL		03/23/2021		2,041							2,041	2,041			
100024655	LODI	CA		09/20/2018		1,726							1,726	1,726			
100046425	ANAHEIM	CA		11/25/2020		2,928							2,928	2,928			
100112067	ATLANTA	GA		06/29/2023		988							988	988			
100066791	BALDWIN	MI		08/02/2021		613							613	613			
100110861	PLANT CITY	FL		06/29/2023		312							312	312			
100102398	ENTERPRISE	OR		06/07/2023		427							427	427			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100076478	CHICAGO	IL		12/21/2021		398							398	398			
100184398	EDINBURG	TX		12/16/2024		963							963	963			
100099844	UNIVERSITY PARK	IL		02/28/2023		351							351	351			
100143008	NEWINGTON	CT		02/12/2024		193							193	193			
100017993	MODESTO	CA		05/22/2018		1,060							1,060	1,060			
100132779	FAYETTEVILLE	NC		11/03/2023		786							786	786			
100024976	MINNEAPOLIS	MN		09/20/2018		642							642	642			
100181560	CLEVELAND HEIGHTS	OH		12/09/2024		302							302	302			
100060192	LAFAYETTE	LA		06/25/2021		1,438							1,438	1,438			
100172717	FAYETTEVILLE	NC		11/21/2024		380							380	380			
100060981	GILLSVILLE	GA		06/01/2021		782							782	782			
100046312	BROOKLYN	NY		11/25/2020		358							358	358			
100079527	LAFAYETTE	LA		04/25/2022		676							676	676			
100082040	ROTTERDAM	NLD		03/30/2022		(12)							(12)		12		12
100185548	OCALA	FL		12/20/2024		334							334	334			
100055441	WATERTOWN	MA		03/23/2021		3,174							3,174	3,174			
100086307	ROTTERDAM	NLD		08/29/2022		(17)							(17)		17		17
100101186	FLORIDA CITY	FL		04/28/2023		1,215							1,215	1,215			
100091905	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(26)							(26)		26		26
100137270	NETHERLANDS	NLD		11/28/2023		(54)							(54)		54		54
100113823	PUYALLUP	WA		06/29/2023		1,734							1,734	1,734			
100048644	GEORGETOWN	KY		11/20/2020		603							603	603			
100143638	GARY	IN		02/21/2024		318							318	424		107	107
100143895	GLEN ALLEN	VA		03/06/2024		354							354	354			
100027915	FRANKLIN SQUARE	NY		10/26/2018		765							765	765			
100110751	HAMDEN	CT		08/11/2023		247							247	247			
100185085	HOUSTON	TX		12/20/2024		321							321	321			
100046184	WILLINGBORO	NJ		11/25/2020		362							362	362			
100065951	KATWIJK	NLD		07/30/2021		519						(549)	(30)		30		30
100057533	PRINEVILLE	OR		06/30/2021		1,938							1,938	1,938			
100081104	LITTLE ROCK	AR		03/18/2022		792							792	792			
100044923	SPARKS	NV		11/19/2020		921							921	921			
100045548	SAINT ALBANS	VT		11/25/2020		1,159							1,159	1,159			
100023282	CORINTH	TX		08/16/2018		783							783	783			
100100248	RALEIGH	NC		03/17/2023		339							339	339			
100164943	KERHONKSON	NY		08/28/2024		317							317	317			
100025919	VISTA	CA		09/20/2018		515							515	515			
100178346	CHILLICOTHE	OH		11/19/2024		310							310	310			
100141631	FRESNO	CA		01/30/2024		1,419							1,419	1,419			
100061552	ROTTERDAM	NLD		06/30/2021		(52)							(52)		52		52
100168782	CUYAHOGA FALLS	OH		09/26/2024		312							312	312			
100181619	PITTSBURGH	PA		12/09/2024		117							117	117			
100057544	OXNARD	CA		06/30/2021		762							762	762			
100024303	DALLAS	TX		09/20/2018		1,016							1,016	1,016			
100013603	FORT MYERS	FL		05/25/2017		1,618							1,618	1,618			
100027767	SUSANVILLE	CA		10/26/2018		476							476	476			
100043106	NEWARK	NJ		05/28/2020		816							816	816			
100057877	FRESNO	CA		06/30/2021		726							726	726			
100055534	COLD SPRING	MN		03/23/2021		545							545	545			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		401							401	401			
100145073	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100014202	JACKSONVILLE	FL		08/30/2017		1,342							1,342	1,342			
100054401	HAMPTON	GA		03/23/2021		696							696	696			
100081471	AUGUSTA	GA		03/18/2022		885							885	885			
100081101	LITTLE ROCK	AR		03/18/2022		791							791	791			
100065237	HUMBLE	TX		07/14/2021		1,203							1,203	1,203			
100062841	SAN ANTONIO	TX		07/01/2021		2,438							2,438	2,438			
100174444	MUKILTEO	WA		10/31/2024		278							278	278			
100156894	AZLE	TX		06/27/2024		318							318	318			
100178426	GARDEN CITY	KS		11/21/2024		222							222	222			
100081452	NORFOLK	VA		03/18/2022		1,725							1,725	1,725			
100061884	PORT SAINT LUCIE	FL		07/01/2021		991							991	991			
100076267	SANDSTON	VA		01/07/2022		685							685	685			
100084295	UTRECHT	NLD		06/30/2022		3,803							3,803	4,331	529		529
100143627	RENSSELAER	NY		02/21/2024		340							340	340			
100126421	BALTIMORE	MD		08/30/2023		340							340	340			
100091012	CLARENDON	TX		01/31/2023		285							285	285			
100000305	BALTIMORE	MD		09/27/2016		2,360							2,360	2,360			
100071752	FRESNO	CA		10/14/2021		3,813							3,813	3,878		64	64
100114083	WATSONVILLE	CA		06/29/2023		1,049							1,049	1,049			
100029815	LOWELL	MA		10/26/2018		1,944							1,944	1,944			
100176158	PONTIAC	MI		12/20/2024		310							310	310			
100103165	SCRANTON	PA		04/21/2023		342							342	342			
100103084	LAKE WORTH	FL		04/21/2023		374							374	374			
100084293	UTRECHT	NLD		06/30/2022		3,807							3,807	4,336	529		529
100113791	CHICAGO	IL		06/29/2023		1,913							1,913	1,913			
100072003	COLLEGE STATION	TX		10/29/2021		614							614	614			
100053395	WOODSTOCK	VA		03/23/2021		1,817							1,817	1,817			
100071995	NAPERVILLE	IL		10/29/2021		1,795							1,795	1,795			
100116677	TITUSVILLE	FL		07/20/2023		1,066							1,066	1,066			
100129912	HAZEL CREST	IL		09/27/2023		331							331	331			
100045521	HAMPTON	VA		11/25/2020		250							250	250			
100119648	LINDENWOLD	NJ		08/04/2023		1,538							1,538	1,538			
100136807	DOLTON	IL		11/27/2023		288							288	288			
100083794	UMATILLA	FL		07/12/2022		406							406	406			
100071829	KEISER	AR		10/14/2021		740							740	740			
100079005	OMAHA	NE		02/24/2022		783							783	783			
100186775	GAINESVILLE	FL		12/31/2024		374							374	374			
100091641	ATLANTA	GA		03/07/2023		368							368	368			
100134621	PEMBROKE PINES	FL		10/30/2023		305							305	305			
100113610	BRUNSWICK	MD		06/29/2023		760							760	760			
100060096	FRESNO	CA		06/25/2021		741							741	741			
100143561	DARBY	PA		02/21/2024		346							346	346			
100133957	CHICAGO	IL		10/25/2023		274							274	274			
100103520	HOUSTON	TX		05/08/2023		358							358	358			
100012943	PALM COAST	FL		05/25/2017		1,450							1,450	1,450			
100156865	BALTIMORE	MD		06/27/2024		303							303	303			
100165017	GAINESVILLE	FL		08/28/2024		257							257	257			
100013216	BAKERSFIELD	CA		05/25/2017		653							653	653			
100169237	CHICAGO	IL		09/27/2024		356							356	356			
100057547	DALLAS	TX		06/30/2021		836							836	836			
100143821	VLAARDINGEN	NLD		02/27/2024		3,096							3,096	3,414	319		319

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048674	CHARLOTTE	NC		11/20/2020		225							225	225			
100057862	CHARLOTTE	NC		06/30/2021		823							823	823			
100146858	SEMINOLE	FL		03/21/2024		230							230	230			
100113856	AVENTURA	FL		06/29/2023		3,247							3,247	3,247			
100116941	HAMPTON	VA		07/20/2023		1,205							1,205	1,205			
100060432	RANDALLSTOWN	MD		06/01/2021		870							870	870			
100087091	PHILADELPHIA	PA		11/04/2022		345							345	345			
100063060	MANDEVILLE	LA		07/01/2021		1,142							1,142	1,142			
100084679	QUINCY	FL		08/02/2022		298							298	298			
100136074	ROYSE CITY	TX		11/16/2023		304							304	304			
100025537	LAWRENCE	MA		09/20/2018		354							354	354			
100111696	SACRAMENTO	CA		06/29/2023		1,050							1,050	1,050			
100180927	UNITED KINGDOM	GBR		11/27/2024													
100180928	UNITED KINGDOM	GBR		11/27/2024													
100088126	ORO VALLEY	AZ		10/25/2022		444							444	444			
100144977	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100119863	HAMPTON	VA		08/10/2023		334							334	334			
100135990	SIMPSONVILLE	SC		11/16/2023		284							284	284			
100138227	FORT WORTH	TX		12/14/2023		791							791	791			
100031711	CITRUS HEIGHTS	CA		03/29/2019		844							844	844			
100141201	FORT WORTH	TX		01/30/2024		275							275	275			
100060429	BETHEL	MN		06/01/2021		1,510							1,510	1,510			
100060151	HOMESTEAD	FL		06/25/2021		1,501							1,501	1,501			
100120856	MEMPHIS	TN		08/25/2023		304							304	304			
100079499	PHILADELPHIA	PA		04/25/2022		649							649	649			
100025759	MIAMI	FL		09/20/2018		544							544	544			
100046667	QUAKERTOWN	PA		11/25/2020		3,342							3,342	3,342			
100147266	CHILDS	PA		03/28/2024		320							320	320			
100060437	INDIANAPOLIS	IN		06/01/2021		1,160							1,160	1,160			
100030678	WINTER PARK	FL		04/09/2019		682							682	682			
100084455	CABO SAN LUCAS	MEX		07/11/2022		585							585	585			
100172685	LAS CRUCES	NM		11/21/2024		318							318	318			
100078876	INMAN	SC		02/24/2022		1,071							1,071	1,071			
100047799	SEWAREN	NJ		11/20/2020		890							890	890			
100075960	TUCSON	AZ		01/07/2022		773							773	773			
100045617	QUAKERTOWN	PA		11/25/2020		538							538	538			
100054035	LAKE ORION	MI		03/23/2021		322							322	322			
100159536	ROYERSFORD	PA		07/15/2024		99							99	99			
100081473	SAINT PETERSBURG	FL		03/18/2022		1,664							1,664	1,664			
100179902	NEW BRAUNFELS	TX		11/25/2024		4,592							4,592	4,592			
100114114	HAMMOND	WI		06/29/2023		821							821	821			
100054879	CHICAGO	IL		03/23/2021		1,081							1,081	1,081			
100088993	ALBEMARLE	NC		11/15/2022		318							318	318			
100176084	PHILADELPHIA	PA		12/20/2024		385							385	385			
100117721	BROWNSVILLE	TX		07/20/2023		557							557	557			
100068072	SIOUX FALLS	SD		09/23/2021		823							823	823			
100128371	COLUMBUS	OH		09/15/2023		358							358	358			
100028845	CLIFTON	NJ		10/26/2018		1,181							1,181	1,181			
100111507	AUSTIN	TX		06/29/2023		899							899	899			
100024717	NORTH LAS VEGAS	NV		09/20/2018		1,408							1,408	1,408			
100114613	DECATUR	GA		06/29/2023		328							328	328			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100049714	AURORA	IL		11/20/2020		479							479	479			
100057906	LITTLE ROCK	AR		06/30/2021		731							731	731			
100079594	LAS VEGAS	NV		04/08/2022		664							664	664			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		877							877	877			
100047318	LITTLE ELM	TX		11/20/2020		711							711	711			
100011946	MIDLOTHIAN	TX		03/08/2017		621							621	621			
100055706	EVERGREEN PARK	IL		03/23/2021		914							914	914			
100154104	ORANGE	TX		07/11/2024		539							539	539			
100013401	LAKE MARY	FL		05/25/2017		692							692	692			
100112335	FERNDALE	MI		06/29/2023		277							277	277			
100141959	ATLANTA	GA		02/29/2024		321							321	321			
100060715	MANCHESTER	CT		06/01/2021		1,224							1,224	1,224			
100103659	SPARTANBURG	SC		05/08/2023		5,492							5,492	5,492			
100161915	SPRINGFIELD	MA		07/31/2024		199							199	199			
100180888	UNITED KINGDOM	GBR		11/27/2024		3,198						(3,209)	(11)		11		11
100116103	FORNEY	TX		07/20/2023		798							798	798			
100112440	HAVERTOWN	PA		06/29/2023		466							466	466			
100043695	HOLLYWOOD	FL		08/13/2020		266							266	266			
100142130	PHILADELPHIA	PA		02/29/2024		290							290	290			
100132471	WOLCOTT	CT		11/03/2023		385							385	385			
100081489	RALEIGH	NC		03/18/2022		2,307							2,307	2,307			
100075846	ARNHEM	NLD		11/24/2021		(25)							(25)		25		25
100174428	BURBANK	CA		10/31/2024		779							779	779			
100173662	ARNHEM	NLD		10/29/2024		(52)							(52)		52		52
100180850	ROTTERDAM	NLD		11/27/2024		(33)							(33)		33		33
100063210	DECATUR	GA		07/01/2021		1,054							1,054	1,054			
100110795	CASTRICUM	NLD		06/28/2023		(52)							(52)		52		52
100144297	COLUMBUS	OH		03/07/2024		265							265	265			
100143820	ROTTERDAM	NLD		02/27/2024		(39)							(39)		39		39
100030897	RIVERVIEW	FL		04/09/2019		1,942							1,942	1,942			
100173540	UNITED KINGDOM	GBR		10/29/2024		577							577	603	26		26
100171260	TOLEDO	OH		10/16/2024		251							251	251			
100018130	CRANSTON	RI		06/08/2018		1,038							1,038	1,038			
100142015	SAINT PETERSBURG	FL		02/29/2024		262							262	262			
100134423	NETHERLANDS	NLD		10/27/2023		(53)							(53)		53		53
100085027	ROTTERDAM	NLD		07/27/2022		(22)							(22)		22		22
100129949	CALUMET CITY	IL		09/27/2023		303							303	303			
100121063	NETHERLANDS	NLD		08/28/2023		(66)							(66)		66		66
100054542	VALLEY CENTER	KS		03/23/2021		545							545	545			
100138725	SAINT CLOUD	MN		02/02/2024		241							241	241			
100088536	GORREDIJK	NLD		10/27/2022		(34)							(34)		34		34
100112289	MIDDLE RIVER	MD		06/29/2023		1,734							1,734	1,734			
100180484	SPARTANBURG	SC		11/26/2024		379							379	379			
100031802	PEMBROKE PINES	FL		03/29/2019		7,717							7,717	7,717			
100141212	NORCROSS	GA		01/30/2024		920							920	920			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		257							257	257			
100101730	GRONINGEN	NLD		03/30/2023		(37)							(37)		37		37
100159061	BLYTHE	CA		08/15/2024		290							290	290			
100172156	PRINCE FREDERICK	MD		10/17/2024		358							358	358			
100119039	HASLET	TX		07/27/2023		253							253	253			
100168705	RHINELANDER	WI		09/25/2024		404							404	404			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100019713	HANFORD	CA		07/26/2018		810							810	810			
100139820	UNITED KINGDOM	GBR		12/18/2023		7							7		(7)		(7)
100128370	NORTHFIELD	OH		09/15/2023		328							328	328			
100100783	BAKERSFIELD	CA		04/28/2023		703							703	703			
100031199	PLAINFIELD	IL		03/29/2019		853							853	853			
100031375	MIRAMAR	FL		03/29/2019		676							676	676			
100161866	CLEVELAND	OH		07/31/2024		293							293	293			
100028406	REDMOND	OR		10/26/2018		344							344	344			
100028897	CHICAGO	IL		10/26/2018		597							597	597			
100117238	HOUSTON	TX		07/20/2023		707							707	707			
100030139	JACKSONVILLE	FL		12/20/2018		2,927							2,927	2,927			
100157761	OCALA	FL		07/02/2024		699							699	699			
100101209	BATTLE CREEK	MI		04/28/2023		455							455	455			
100054282	WASHINGTON	DC		03/23/2021		381							381	381			
100030505	NEWARK	NJ		12/20/2018		759							759	759			
100130267	PEMBERTON	NJ		09/28/2023		186							186	186			
100131756	WOODSTOCK	VA		10/06/2023		456							456	456			
100153566	UNITED KINGDOM	GBR		05/29/2024		(11)							(11)		11		11
100078830	BALTIMORE	MD		02/24/2022		816							816	816			
100011925	PLANT CITY	FL		03/08/2017		977							977	977			
100135531	JEROME	ID		11/13/2023		330							330	330			
100103581	JACKSONVILLE	FL		05/08/2023		30,346							30,346	30,346			
100113450	SANGER	CA		06/29/2023		760							760	760			
100064258	KISSIMMEE	FL		07/01/2021		784							784	784			
100049531	CORDOVA	TN		11/20/2020		292							292	292			
100143076	JACKSONVILLE	FL		02/14/2024		958							958	958			
100155256	GARDEN CITY	MI		07/19/2024		260							260	260			
100049151	IRVINGTON	NJ		11/20/2020		527							527	527			
100048116	CITRUS HEIGHTS	CA		11/20/2020		593							593	593			
100158190	UNITED KINGDOM	GBR		07/09/2024		(3)							(3)		3		3
100079146	HINESVILLE	GA		02/24/2022		727							727	727			
100151562	MC KINNEY	TX		05/10/2024		16,674							16,674	16,821		146	146
100171118	GRANITE CITY	IL		11/22/2024		323							323	323			
100153047	KAUFMAN	TX		06/27/2024		282							282	282			
100028951	SARASOTA	FL		10/26/2018		2,291							2,291	2,291			
100044108	MESQUITE	TX		08/19/2020		1,516							1,516	1,516			
100053552	VASS	NC		03/23/2021		597							597	597			
100046585	BLOOMFIELD	CT		11/25/2020		374							374	374			
100156264	BISBEE	AZ		07/25/2024		460							460	460			
100062801	KERNERSVILLE	NC		07/01/2021		1,087							1,087	1,087			
100080392	DENISON	TX		04/14/2022		818							818	818			
100015320	SAINT MARYS	PA		12/14/2017		541							541	541			
100057913	CICERO	IL		06/30/2021		836							836	836			
100132786	MODESTO	CA		11/03/2023		341							341	341			
100013264	PEPPERELL	MA		05/25/2017		761							761	761			
100018080	KANSAS CITY	MO		06/08/2018		904							904	904			
100143582	DOLTON	IL		02/21/2024		333							333	333			
100067746	HALTOM CITY	TX		09/23/2021		818							818	818			
100154550	INDEPENDENCE	MO		06/14/2024		323							323	323			
100030753	ANTIOCH	TN		04/09/2019		555							555	555			
100161343	MONTGOMERY	TX		07/25/2024		1,198							1,198	1,198			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048064	NAPLES	FL		11/20/2020		557							557	557			
100156859	ATLANTA	GA		06/27/2024		310							310	310			
100017309	WINTER HAVEN	FL		04/26/2018		301							301	301			
100043307	CEDAR HILL	MO		08/13/2020		1,040							1,040	1,040			
100161879	ROCKFORD	IL		07/31/2024		242							242	242			
100025838	OPA LOCKA	FL		09/20/2018		742							742	742			
100068359	LIBERTY	MO		08/25/2021		771							771	771			
100055343	HAIKU	HI		03/23/2021		536							536	536			
100113325	SUFFOLK	VA		06/29/2023		2,188							2,188	2,188			
100078889	WEST LAFAYETTE	IN		02/24/2022		1,020							1,020	1,020			
100145843	SILVER BAY	MN		03/15/2024		340							340	340			
100164108	TELLICO PLAINS	TN		08/21/2024		309							309	309			
100043731	WINTER PARK	FL		08/13/2020		552							552	552			
100062699	COLUMBUS	GA		07/01/2021		747							747	747			
100054888	WENTZVILLE	MO		03/23/2021		2,264							2,264	2,264			
100118080	CAPE CORAL	FL		07/20/2023		340							340	340			
100044866	FREEPORT	NY		11/19/2020		1,673							1,673	1,673			
100154521	HARVEY	LA		06/14/2024		305							305	305			
100143525	EASTPOINTE	MI		02/21/2024		258							258	258			
100111546	RIDGEWOOD	NY		06/29/2023		905							905	905			
100180807	VEENENDAAL	NLD		11/27/2024		(34)							(34)		34		34
100115218	CARPENTERSVILLE	IL		07/17/2023		344							344	344			
100134044	TRENTON	NJ		10/25/2023		629							629	629			
100178356	HOPEWELL	VA		11/20/2024		1,246							1,246	1,246			
100031098	COLTON	CA		03/29/2019		1,390							1,390	1,390			
100165157	UNITED KINGDOM	GBR		08/27/2024		3,186						(3,196)	(11)		11		11
100043178	MENOMONEE FALLS	WI		05/28/2020		1,776							1,776	1,776			
100109266	FRESNO	CA		07/21/2023		406							406	406			
100011614	TAMARAC	FL		03/08/2017		511							511	511			
100156037	BELMONT	NC		06/18/2024		782							782	782			
100012666	PUNTA GORDA	FL		05/25/2017		578							578	578			
100091615	SAN ANTONIO	TX		03/07/2023		379							379	379			
100116302	WOODBRIDGE	NJ		07/20/2023		854							854	854			
100017802	LAKE WORTH	FL		05/30/2018		1,177							1,177	1,177			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		912							912	912			
100113862	PALM HARBOR	FL		06/29/2023		5,350							5,350	5,350			
100046964	LEWIS CENTER	OH		11/20/2020		515							515	515			
100172975	INDIANAPOLIS	IN		10/25/2024		442							442	442			
100153956	COLUMBUS	GA		06/05/2024		386							386	386			
100014004	PLAINFIELD	IL		05/25/2017		1,583							1,583	1,583			
100111017	MESA	AZ		06/29/2023		694							694	694			
100149767	BEDFORD	OH		04/26/2024		306							306	306			
100079788	HOMESTEAD	FL		04/25/2022		703							703	703			
100064999	OVIEDO	FL		07/14/2021		5,817							5,817	5,817			
100077513	THOMASVILLE	AL		01/03/2022		8,617							8,617	8,617			
100174561	WINDSOR	PA		10/31/2024		242							242	242			
100028634	SACRAMENTO	CA		10/26/2018		778							778	778			
100017834	GLENDALE	AZ		05/30/2018		1,117							1,117	1,117			
100028745	FRESNO	CA		10/26/2018		1,404							1,404	1,404			
100055493	MILWAUKEE	WI		03/23/2021		889							889	889			
100063859	VINELAND	NJ		07/01/2021		568							568	568			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100011588	ANNAPOLIS	MD		03/08/2017		2,046							2,046	2,046			
100149778	PHILADELPHIA	PA		04/26/2024		268							268	268			
100078725	OLIVEHURST	CA		02/25/2022		741							741	741			
100031190	ORLANDO	FL		03/29/2019		528							528	528			
100011242	SIMPSONVILLE	SC		12/23/2016		1,230							1,230	1,230			
100175828	BAMBERG	SC		11/12/2024		376							376	376			
100019793	THE COLONY	TX		07/26/2018		1,045							1,045	1,045			
100053762	NEW HARTFORD	NY		03/23/2021		(30,281)							(30,281)	(30,281)			
100054135	COLEVILLE	CA		03/23/2021		2,179							2,179	2,179			
100164139	DUNDALK	MD		08/21/2024		273							273	273			
100157736	RESEDA	CA		07/02/2024		683							683	683			
100113854	DELRAY	FL		06/29/2023		13,602							13,602	13,602			
100142500	PHILADELPHIA	PA		03/08/2024		259							259	259			
100027913	NORTH HOLLYWOOD	CA		10/26/2018		1,723							1,723	1,723			
100030162	CORAL SPRINGS	FL		12/20/2018		1,969							1,969	1,969			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		450							450	450			
100144761	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100119816	MIDLAND	TX		08/08/2023		343							343	343			
100091474	WYLIE	TX		01/20/2023		243							243	243			
100076909	LAKE ELSINORE	CA		01/03/2022		557							557	557			
100112340	LEOMINSTER	MA		06/29/2023		231							231	231			
100079007	OMAHA	NE		02/24/2022		776							776	776			
100060725	LEROY	AL		06/01/2021		1,258							1,258	1,258			
100048463	RIVERSIDE	CA		11/20/2020		777							777	777			
100025846	LAKE WORTH	FL		09/20/2018		555							555	555			
100077377	BRUNSWICK	GA		01/03/2022		1,139							1,139	1,139			
100152315	TEMPLE	TX		05/17/2024		546							546	546			
100079080	MARLTON	NJ		02/24/2022		1,021							1,021	1,021			
100100818	HAMILTON	NJ		04/28/2023		564							564	564			
100079261	TAMARAC	FL		02/28/2022		961							961	961			
100103093	KANSAS CITY	MO		04/21/2023		419							419	419			
100111419	REEDSVILLE	WI		06/29/2023		561							561	561			
100045176	MILWAUKEE	WI		11/25/2020		1,484							1,484	1,484			
100024800	WOODLAND	CA		09/20/2018		879							879	879			
100078854	RICHMOND	TX		02/24/2022		748							748	748			
100061030	ATLANTA	GA		06/01/2021		780							780	780			
100141090	AURORA	IL		01/30/2024		355							355	355			
100055388	HERNANDO	FL		03/23/2021		415							415	415			
100030161	TAMARAC	FL		12/20/2018		1,658							1,658	1,658			
100066415	BATON ROUGE	LA		08/02/2021		601							601	601			
100047591	ANAHEIM	CA		11/20/2020		2,989							2,989	2,989			
100013749	FRESNO	CA		05/25/2017		466							466	466			
100080955	HOUSTON	TX		03/18/2022		896							896	896			
100139736	UNITED KINGDOM	GBR		12/18/2023		1,654							1,654	316	6	(1,345)	(1,338)
100068195	KENAI	AK		08/25/2021		743							743	743			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		1,031							1,031	1,031			
100112191	COTTAGE GROVE	MN		06/29/2023		1,164							1,164	1,164			
100111893	POTTSTOWN	PA		06/29/2023		550							550	550			
100057598	FRANKLIN	OH		06/30/2021		706							706	706			
100128488	GASTONIA	NC		09/15/2023		433							433	433			
100061080	LA FOLLETTE	TN		06/01/2021		1,142							1,142	1,142			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030294	DANBURY	CT		12/20/2018		3,725							3,725	3,725			
100050195	MURFREESBORO	TN		11/20/2020		458							458	458			
100146456	TAMPA	FL		03/19/2024		705							705	705			
100011527	NEW PORT RICHEY	FL		03/08/2017		1,818							1,818	1,818			
100047936	DACULA	GA		11/20/2020		3,101							3,101	3,101			
100062290	NEWPORT	NC		07/01/2021		1,158							1,158	1,158			
100179405	DALLAS	TX		12/27/2024		317							317	317			
100081216	MOREHEAD CITY	NC		03/18/2022		808							808	808			
100063698	RUSSELLVILLE	AL		07/01/2021		1,534							1,534	1,534			
100091202	COCOA	FL		01/31/2023		311							311	311			
100128530	TALLAHASSEE	FL		09/15/2023		277							277	277			
100116983	PINEVILLE	NC		07/20/2023		771							771	771			
100114646	ATLANTA	GA		06/29/2023		91							91	91			
100075436	ARNOLD	MO		12/01/2021		474							474	474			
100013176	BUSHWOOD	MD		05/25/2017		705							705	705			
100054932	TYRONE	PA		03/23/2021		285							285	285			
100174657	JACKSONVILLE	FL		10/31/2024		277							277	277			
100068402	FAIRBANKS	AK		08/25/2021		676							676	676			
100145638	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100077274	PLANTATION	FL		01/03/2022		1,260							1,260	1,260			
100023191	CHARLOTTE	NC		08/16/2018		1,090							1,090	1,090			
100010656	SACRAMENTO	CA		12/23/2016		122							122	122			
100060885	ABERDEEN	MD		06/01/2021		1,069							1,069	1,069			
100119864	HAMPTON	VA		08/10/2023		330							330	330			
100079941	ARROYO GRANDE	CA		04/08/2022		740							740	740			
100091539	SUFFOLK	VA		01/20/2023		351							351	351			
100050291	SAN BERNARDINO	CA		11/20/2020		1,885							1,885	1,885			
100177798	SCOTTSDALE	AZ		11/19/2024		712							712	712			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		1,063							1,063	1,063			
100145375	UNITED KINGDOM	GBR		03/12/2024		3							3		(3)		(3)
100066448	CLARKSBURG	MD		08/02/2021		1,453							1,453	1,453			
100101548	SCRANTON	PA		04/26/2023		456							456	456			
100057971	CYPRESS	TX		06/30/2021		706							706	706			
100068556	DEN HAAG	NLD		08/30/2021		(32)							(32)		32		32
100139191	ARLINGTON	TX		12/28/2023		18,016							18,016	18,016			
100014539	EAST QUOGUE	NY		09/27/2017		3,175							3,175	3,175			
100083389	SPIJKENISSE	NLD		05/27/2022		(22)							(22)		22		22
100086315	GORREDIJK	NLD		08/29/2022		(30)							(30)		30		30
100028510	WHITE WATER	CA		10/26/2018		804							804	804			
100185644	UNITED KINGDOM	GBR		12/20/2024		14							14		(14)		(14)
100026891	JUPITER	FL		09/26/2018		2,277							2,277	2,277			
100146685	FORT WORTH	TX		03/20/2024		237							237	237			
100161658	LEEUWARDEN	NLD		07/29/2024		(37)							(37)		37		37
100108385	COVINGTON	KY		05/25/2023		354							354	354			
100018351	HERNDON	VA		06/27/2018		1,099							1,099	1,099			
100091928	VENLO	NLD		01/27/2023		(34)							(34)		34		34
100035512	MOUNT PLEASANT	SC		08/21/2019		944							944	944			
100111509	STANDISH	ME		06/29/2023		812							812	812			
100108315	HENDERSON	NV		05/24/2023		2,585							2,585	2,585			
100062273	MILWAUKEE	WI		07/01/2021		1,302							1,302	1,302			
100164917	DOLTON	IL		08/28/2024		288							288	288			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100154541	MCDONOUGH	GA		06/14/2024		218							218	218			
100140674	PHILADELPHIA	PA		02/08/2024		245							245	245			
100176961	HIGHLAND	CA		11/15/2024		1,072							1,072	1,072			
100087675	PUERTO VALLARTA	MEX		10/03/2022		6,072							6,072	6,072			
100111785	LAS VEGAS	NV		06/29/2023		756							756	756			
100068350	FORT WASHINGTON	MD		08/25/2021		1,112							1,112	1,112			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		737							737	737			
100102564	DAVENPORT	FL		06/07/2023		1,142							1,142	1,142			
100101091	PHILADELPHIA	PA		04/28/2023		686							686	686			
100174436	MARYVILLE	TN		10/31/2024		794							794	794			
100048620	FARMINGTON	CT		11/20/2020		570							570	570			
100184537	CORNELIA	GA		12/17/2024		769							769	769			
100145508	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100026466	MORENO VALLEY	CA		09/26/2018		1,689							1,689	1,689			
100100052	POCONO SUMMIT	PA		03/28/2023		420							420	420			
100168915	UNITED KINGDOM	GBR		09/26/2024		(5)							(5)		5		5
100075646	RUTLEDGE	TN		12/01/2021		785							785	785			
100170044	GREENVILLE	NC		11/08/2024		1,106							1,106	1,106			
100116981	PINEVILLE	NC		07/20/2023		771							771	771			
100117239	SUGAR LAND	TX		07/20/2023		730							730	730			
100079893	GAINESVILLE	FL		04/25/2022		4,564							4,564	4,564			
100158295	UNITED KINGDOM	GBR		07/09/2024													
100031794	CARSON	CA		03/29/2019		706							706	706			
100115291	NORTH CHARLESTON	SC		07/17/2023		341							341	341			
100065040	SAN JACINTO	CA		07/14/2021		922							922	922			
100114070	WERNERSVILLE	PA		06/29/2023		1,013							1,013	1,013			
100079926	COALINGA	CA		04/25/2022		676							676	676			
100134252	UNITED KINGDOM	GBR		10/26/2023		(11)							(11)		11		11
100150661	PORT SAINT LUCIE	FL		05/06/2024		35,043							35,043	35,043			
100066374	EUGENE	OR		08/02/2021		545							545	545			
100011358	RENTON	WA		12/23/2016		2,695							2,695	2,695			
100112038	GLEN BURNIE	MD		06/29/2023		935							935	935			
100164961	HOMESTEAD	PA		08/28/2024		316							316	316			
100149871	SEGUIN	TX		04/29/2024		252							252	252			
100012263	EASTON	MD		04/28/2017		523							523	523			
100061629	EASTON	PA		07/01/2021		340							340	340			
100090767	GLENDALE	AZ		02/28/2023		298							298	298			
100128069	SHELBYVILLE	TN		09/08/2023		634							634	634			
100071703	MYRTLE BEACH	SC		10/14/2021		743							743	743			
100055239	GENEVA	IL		03/23/2021		1,981							1,981	1,981			
100117317	MANASSAS	VA		07/20/2023		1,021							1,021	1,021			
100092018	HOUSTON	TX		02/09/2023		382							382	501		119	119
100135000	CORPUS CHRISTI	TX		10/30/2023		275							275	275			
100100816	BEACH PARK	IL		04/28/2023		628							628	628			
100049853	CHARLOTTESVILLE	VA		11/20/2020		2,639							2,639	2,639			
100050363	CHESTERFIELD	NH		11/20/2020		1,312							1,312	1,312			
100115159	SICKLERVILLE	NJ		07/17/2023		334							334	334			
100138364	INDIANAPOLIS	IN		12/18/2023		257							257	257			
100071610	EL PASO	TX		10/14/2021		648							648	648			
100129799	LAS VEGAS	NV		09/27/2023		2,949							2,949	2,949			
100088187	HOUSTON	TX		10/25/2022		1,052							1,052	1,052			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167938	KANSAS CITY	MO		09/20/2024		250							250	250			
100047519	DALY CITY	CA		11/20/2020		1,273							1,273	1,273			
100176966	ROME	GA		11/15/2024		204							204	204			
100012986	SARASOTA	FL		05/25/2017		2,528							2,528	2,528			
100044148	SUNLAND	CA		08/19/2020		991							991	991			
100053523	CEDAR RAPIDS	IA		03/23/2021		216							216	216			
100167519	HOUSTON	TX		10/31/2024		352							352	352			
100113554	MADISON	MO		06/29/2023		1,155							1,155	1,155			
100012018	PEMBROKE PINES	FL		03/08/2017		1,234							1,234	1,234			
100173772	PAINTER	VA		10/30/2024		374							374	374			
100047967	BENSENVILLE	IL		11/20/2020		1,152							1,152	1,152			
100014053	JACKSONVILLE	FL		05/25/2017		653							653	653			
100117537	CLARKSVILLE	TN		07/20/2023		516							516	516			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		311							311	311			
100163987	MACOMB	MI		08/21/2024		153							153	153			
100155760	WESTMINSTER	CO		06/18/2024		724							724	724			
100144484	JOLIET	IL		04/26/2024		298							298	298			
100168945	SCHIEDAM	NLD		09/26/2024		(28)							(28)		28		28
100013868	FRESNO	CA		05/25/2017		680							680	680			
100169309	SALISBURY	NC		09/27/2024		344							344	344			
100145205	UNITED KINGDOM	GBR		03/12/2024		3,185						(3,168)	18		(18)		(18)
100050295	LEESBURG	FL		11/20/2020		705							705	705			
100063408	WATERVILLE	NY		07/01/2021		1,230							1,230	1,230			
100011892	NEW BEDFORD	MA		03/08/2017		871							871	871			
100100604	SACRAMENTO	CA		04/27/2023		1,951							1,951	1,951			
100011637	NEWARK	DE		03/08/2017		1,247							1,247	1,247			
100071635	CLARKSVILLE	TN		10/14/2021		819							819	819			
100145460	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100149894	PHOENIX	AZ		04/29/2024		349							349	349			
100043977	RANCHOS DE TAOS	NM		08/19/2020		671							671	671			
100168893	UNITED KINGDOM	GBR		09/26/2024		(12)							(12)		12		12
100164663	PHOENIX	AZ		08/23/2024		2,967							2,967	2,967			
100103682	SCOTTSDALE	AZ		05/08/2023		2,250							2,250	2,250			
100012963	PHOENIX	AZ		05/25/2017		533							533	533			
100027970	VALRICO	FL		10/26/2018		591							591	591			
100000175	HILLSBOROUGH	NC		09/27/2016		569							569	569			
100079610	IRRIGON	OR		04/08/2022		383							383	383			
100031440	MORENO VALLEY	CA		03/29/2019		928							928	928			
100054961	LONG POND	PA		03/23/2021		1,351							1,351	1,351			
100030377	OXON HILL	MD		12/20/2018		685							685	685			
100066802	JACKSONVILLE	NC		08/02/2021		674							674	674			
100162077	WILSON	NC		07/31/2024		336							336	336			
100034254	LIMERICK	IRL		06/21/2019		6,348							6,348	6,651	251	52	303
100091540	GREENVILLE	SC		01/20/2023		335							335	335			
100176016	SHEFFIELD LAKE	OH		12/20/2024		324							324	324			
100091916	ALKMAAR	NLD		01/27/2023		(61)							(61)		61		61
100045768	PLANT CITY	FL		11/25/2020		230							230	230			
100130201	HOUSTON	TX		11/15/2023		441							441	441			
100057600	HAGERSTOWN	MD		06/30/2021		753							753	753			
100045206	ORLANDO	FL		11/25/2020		558							558	558			
100077884	ROTTERDAM	NLD		12/29/2021		(14)							(14)		14		14

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100743	AURORA	IL		04/28/2023		555							555	555			
100067659	ALEXANDRIA	VA		09/23/2021		807							807	807			
100103790	LANSING	IL		05/10/2023		330							330	330			
100154798	ATLANTA	GA		07/19/2024		356							356	356			
100013694	PEORIA	AZ		05/25/2017		810							810	810			
100048259	VENICE	FL		11/20/2020		695							695	695			
100055831	SUMMERDALE	AL		03/23/2021		743							743	743			
100120343	NORTH CHARLESTON	SC		08/18/2023		284							284	284			
100153933	BALTIMORE	MD		06/05/2024		147							147	147			
100089262	TEMPLE TERRACE	FL		01/26/2023		287							287	287			
100013563	NORTH PORT	FL		05/25/2017		653							653	653			
100116821	FORT WAYNE	IN		07/20/2023		47,346							47,346	47,346			
100179386	WILLMAR	MN		12/27/2024		256							256	256			
100176102	FORT WORTH	TX		12/20/2024		590							590	590			
100168847	UNITED KINGDOM	GBR		09/26/2024		7							7		(7)		(7)
100049728	BOLINGBROOK	IL		11/20/2020		488							488	488			
100114329	ATLANTA	GA		06/29/2023		705							705	705			
100171173	CREST HILL	IL		11/22/2024		323							323	323			
100113586	TAMPA	FL		06/29/2023		539							539	539			
100114576	YUMA	AZ		06/29/2023		648							648	648			
100120470	BAKERSFIELD	CA		08/18/2023		3,338							3,338	3,338			
100156017	HOMESTEAD	FL		06/18/2024		268							268	268			
100161863	NAPLES	FL		07/31/2024		1,559							1,559	1,559			
100065051	HIALEAH	FL		07/14/2021		789							789	789			
100165810	BETHLEHEM	GA		08/29/2024		249							249	249			
100071304	CORPUS CHRISTI	TX		10/01/2021		1,054							1,054	1,054			
100024087	NEWARK	DE		09/10/2018		1,090							1,090	1,090			
100049736	CHICAGO	IL		11/20/2020		2,147							2,147	2,147			
100101175	ORLANDO	FL		04/28/2023		510							510	510			
100031413	STOCKTON	CA		03/29/2019		784							784	784			
100083051	DAVIE	FL		05/11/2022		337							337	337			
100113594	WINDSOR MILL	MD		06/29/2023		645							645	645			
100039809	HURST	TX		10/28/2019		906							906	906			
100101749	KANSAS CITY	MO		03/31/2023		344							344	344			
100064898	RIO RANCHO	NM		07/14/2021		873							873	873			
100064403	MILWAUKEE	WI		07/01/2021		257							257	257			
100024354	SACRAMENTO	CA		09/20/2018		1,484							1,484	1,484			
100011631	EASTHAMPTON	MA		03/08/2017		242							242	242			
100063104	STOCKBRIDGE	GA		07/01/2021		1,690							1,690	1,690			
100030360	TUCSON	AZ		12/20/2018		(83)							(83)	(83)			
100090597	ROOSENDAAL	NLD		12/28/2022		(56)							(56)		56		56
100114724	BAKERSFIELD	CA		06/29/2023		224							224	224			
100149783	PITTSBURGH	PA		04/26/2024		309							309	309			
100180887	UNITED KINGDOM	GBR		11/27/2024		(11)							(11)		11		11
100150035	COLUMBUS	OH		06/07/2024		770							770	770			
100144852	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100023428	JACKSONVILLE	FL		08/16/2018		1,149							1,149	1,149			
100128797	MESQUITE	TX		09/21/2023		330							330	330			
100055222	CUYAHOGA FALLS	OH		03/23/2021		143							143	143			
100075496	HOUSTON	TX		12/01/2021		1,028							1,028	1,028			
100013782	PUYALLUP	WA		05/25/2017		1,062							1,062	1,062			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013258	LONE PINE	CA		05/25/2017		570							570	570			
100064934	HOLLYWOOD	FL		07/14/2021		1,620							1,620	1,620			
100078894	SCHERERVILLE	IN		02/24/2022		707							707	707			
100013857	TUCSON	AZ		05/25/2017		684							684	684			
100049071	ORLANDO	FL		11/20/2020		1,025							1,025	1,025			
100067694	WINSTED	CT		09/23/2021		786							786	786			
100152887	CARTHAGE	IN		05/22/2024		235							235	235			
100061997	VERO BEACH	FL		07/01/2021		1,021							1,021	1,021			
100146726	MEMPHIS	TN		03/20/2024		242							242	242			
100108423	CLEVELAND	OH		05/25/2023		340							340	340			
100131717	WARSAW	IN		10/06/2023		465							465	465			
100024720	HOLLY	MI		09/20/2018		1,874							1,874	1,874			
100012433	CARTERET	NJ		04/28/2017		3,116							3,116	3,116			
100064969	COLUMBUS	OH		07/14/2021		748							748	748			
100084667	TOBYHANNA	PA		08/02/2022		416							416	416			
100162055	YOUNGSTOWN	OH		07/31/2024		245							245	245			
100075273	CHICAGO	IL		12/01/2021		972							972	972			
100138396	ATLANTA	GA		12/18/2023		321							321	321			
100139002	MIAMI	FL		12/21/2023		742							742	742			
100130291	ALBANY	NY		09/28/2023		263							263	263			
100129932	ONEONTA	NY		09/27/2023		433							433	433			
100173561	UNITED KINGDOM	GBR		10/29/2024													
100010772	PHOENIX	AZ		12/23/2016		1,012							1,012	1,012			
100012788	W PALM BEACH	FL		05/25/2017		738							738	738			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		962							962	962			
100024935	MELROSE PARK	IL		09/20/2018		1,018							1,018	1,018			
100113559	INDIANAPOLIS	IN		06/29/2023		785							785	785			
100138308	FORT PIERCE	FL		12/18/2023		12,686							12,686	12,686			
100147170	UNITED KINGDOM	GBR		03/27/2024		1							1		(1)		(1)
100118055	DUNDALK	MD		07/20/2023		326							326	326			
100012825	SAN BERNARDINO	CA		05/25/2017		665							665	665			
100134313	ST. CLOUD	FL		10/27/2023		2,333							2,333	2,333			
100128716	FRESNO	CA		09/21/2023		14,522							14,522	14,522			
100046077	CHICAGO	IL		11/25/2020		1,449							1,449	1,449			
100128091	NASHVILLE	TN		09/08/2023		472							472	472			
100149888	RICHMOND	VA		04/29/2024		327							327	327			
100030302	HUDSON	OH		12/20/2018		401							401	401			
100117730	LUBBOCK	TX		07/20/2023		394							394	394			
100025618	COACHELLA	CA		09/20/2018		485							485	485			
100141301	CLIFTON HEIGHT	PA		01/30/2024		4,473							4,473	4,473			
100100729	FREDERICKSBURG	VA		04/28/2023		961							961	961			
100173574	UNITED KINGDOM	GBR		10/29/2024		942							942	996	55		55
100031608	MORENO VALLEY	CA		03/29/2019		1,184							1,184	1,184			
100156987	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100168919	UNITED KINGDOM	GBR		09/26/2024		(6)							(6)		6		6
100185649	UNITED KINGDOM	GBR		12/20/2024		606							606	649	43		43
100068293	NORFOLK	VA		08/25/2021		706							706	706			
100173576	UNITED KINGDOM	GBR		10/29/2024		3,142							(3,147)	(5)	5		5
100012875	PUNTA GORDA	FL		05/25/2017		502							502	502			
100088182	HOUSTON	TX		10/25/2022		1,066							1,066	1,066			
100088902	OCALA	FL		11/15/2022		294							294	294			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025256	APOPKA	FL		09/20/2018		1,013							1,013	1,013			
100128272	MERIDEN	CT		09/14/2023		258							258	258			
100156232	AVENTURA	FL		06/20/2024		231							231	231			
100184779	BLACKWOOD	NJ		12/17/2024		698							698	698			
100057591	WINDER	GA		06/30/2021		803							803	803			
100057675	WINDER	GA		06/30/2021		803							803	803			
100156107	ROCKY MOUNT	NC		06/18/2024		1,146							1,146	1,146			
100081440	MURFREESBORO	TN		03/18/2022		834							834	834			
100071454	KATWIJK	NLD		09/30/2021		(32)							(32)		32		32
100013921	CAPITOL HEIGHTS	MD		05/25/2017		634							634	634			
100102104	ABILENE	TX		04/14/2023		2,300							2,300	2,300			
100076127	BROOKLYN PARK	MN		01/07/2022		1,023							1,023	1,023			
100019906	UNIVERSITY CITY	MO		07/30/2018		742							742	742			
100103817	LANSING	IL		05/10/2023		359							359	359			
100175795	EDWARDSVILLE	PA		11/12/2024		308							308	308			
100158134	PHILADELPHIA	PA		07/09/2024		2,466							2,466	2,466			
100030246	PITTSBURG	CA		12/20/2018		1,937							1,937	1,937			
100064620	AMHERST	NY		07/01/2021		836							836	836			
100171160	AKRON	OH		11/22/2024		346							346	346			
100054657	MILWAUKEE	WI		03/23/2021		438							438	438			
100026144	CHICAGO	IL		09/20/2018		368							368	368			
100165114	UNITED KINGDOM	GBR		08/27/2024		1							1		(1)		(1)
100070674	GLASSBORO	NJ		10/01/2021		772							772	772			
100086545	CANTONMENT	FL		09/30/2022		343							343	343			
100062278	DUBLIN	VA		07/01/2021		1,784							1,784	1,784			
100144487	CREST HILL	IL		04/26/2024		284							284	284			
100174427	PHOENIX	AZ		10/31/2024		1,370							1,370	1,370			
100175742	CEDAR CITY	UT		11/12/2024		145							145	145			
100112166	TAVERNIER	FL		06/29/2023		383							383	383			
100159005	ROSEVILLE	CA		08/15/2024		298							298	298			
100061306	ORANGE COVE	CA		06/01/2021		648							648	648			
100114568	PHILADELPHIA	PA		06/29/2023		249							249	249			
100068149	OMAHA	NE		08/25/2021		792							792	792			
100062879	EPHRATA	PA		07/01/2021		1,103							1,103	1,103			
100055494	WINDSOR MILL	MD		03/23/2021		2,030							2,030	2,030			
100161831	RIDGEFIELD PARK	NJ		07/31/2024		200							200	200			
100043331	LITHONIA	GA		08/13/2020		870							870	870			
100108960	LEXINGTON	NC		05/31/2023		270							270	270			
100048877	CAYCE	SC		11/20/2020		458							458	458			
100155277	AURORA	IL		07/19/2024		225							225	225			
100065242	WINDER	GA		07/14/2021		806							806	806			
100023623	LAFAYETTE	LA		09/04/2018		940							940	940			
100045399	ATLANTA	GA		11/25/2020		2,468							2,468	2,468			
100143831	TILBURG	NLD		02/27/2024		(51)							(51)		51		51
100028395	RIVERVIEW	FL		10/26/2018		1,061							1,061	1,061			
100165153	UNITED KINGDOM	GBR		08/27/2024		1,633							1,633	1,658	25		25
100017323	BROCKTON	MA		04/26/2018		1,698							1,698	1,698			
100078802	SALISBURY	NC		02/24/2022		804							804	804			
100117430	CATHEDRAL CITY	CA		07/20/2023		489							489	489			
100169906	SHREWSBURY	PA		11/08/2024		337							337	337			
100086304	KATWIJK	NLD		08/29/2022		(29)							(29)		29		29

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048331	CHELSEA	MA		11/20/2020		1,784							1,784	1,784			
100184502	LAKEWOOD	OH		12/17/2024		1,122							1,122	1,122			
100031827	RIVERSIDE	CA		03/29/2019		973							973	973			
100137173	MABLETON	GA		11/28/2023		212							212	212			
100128102	WEST CHESTER	OH		09/08/2023		4,709							4,709	4,709			
100071797	NEWTON	NC		10/14/2021		824							824	824			
100016538	NORTH LAS VEGAS	NV		04/10/2018		1,074							1,074	1,074			
100048882	MENIFEE	CA		11/20/2020		2,111							2,111	2,111			
100013494	LAS VEGAS	NV		05/25/2017		563							563	563			
100151959	ALIQUIPPA	PA		06/14/2024		236							236	236			
100149775	ENDICOTT	NY		04/26/2024		328							328	328			
100076317	COLUMBIA	MO		01/07/2022		760							760	760			
100026851	BAKERSFIELD	CA		09/26/2018		738							738	738			
100151765	APPLE VALLEY	CA		05/10/2024		271							271	271			
100065781	BRIDGEPORT	CT		07/28/2021		2,484							2,484	2,484			
100139396	KIRKWOOD	MO		12/28/2023		249							249	249			
100024445	TAYLOR	MI		09/20/2018		779							779	779			
100114566	TULSA	OK		06/29/2023		429							429	429			
100130457	DUNDALK	MD		09/28/2023		11,760							11,760	11,760			
100116989	BUSHKILL	PA		07/20/2023		605							605	605			
100062249	WARREN	MI		07/01/2021		893							893	893			
100180777	TYLER	TX		11/26/2024		222							222	222			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		267							267	267			
100025474	ALEXANDRIA	VA		09/20/2018		605							605	605			
100026440	PORT SAINT LUCIE	FL		09/26/2018		1,134							1,134	1,134			
100109849	PHILADELPHIA	PA		06/22/2023		338							338	338			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		1,186							1,186	1,186			
100115181	RICHMOND	VA		07/17/2023		317							317	317			
100181231	JACKSONVILLE	FL		12/06/2024		308							308	308			
100077549	TUSCALOOSA	AL		01/03/2022		539							539	539			
100055772	WEST PADUCAH	KY		03/23/2021		327							327	327			
100057771	TUCSON	AZ		06/30/2021		501							501	501			
100111193	SPRINGFIELD	PA		06/29/2023		760							760	760			
100185600	BALTIMORE	MD		12/20/2024		222							222	222			
100172806	PHILADELPHIA	PA		12/06/2024		341							341	341			
100170016	CLIFTON	CO		11/08/2024		252							252	252			
100054187	NEWBURGH	NY		03/23/2021		415							415	415			
100118059	SAINT BERNARD	OH		07/20/2023		617							617	617			
100116153	FLORENCE	SC		07/20/2023		4,701							4,701	4,701			
100113668	PHOENIX	AZ		06/29/2023		975							975	975			
100173406	KATY	TX		10/29/2024		316							316	316			
100175145	INDIANAPOLIS	IN		11/05/2024		342							342	342			
100049928	OZONE PARK	NY		11/20/2020		1,694							1,694	1,694			
100061076	HOBBS	NM		06/01/2021		1,096							1,096	1,096			
100063001	MADISON	AL		07/01/2021		2,322							2,322	2,322			
100174641	JACKSONVILLE	FL		10/31/2024		305							305	305			
100185785	RAYTOWN	MO		12/26/2024		198							198	198			
100133963	INDIANAPOLIS	IN		10/25/2023		281							281	281			
100181236	FORT WORTH	TX		12/06/2024		320							320	320			
100170468	KANSAS CITY	MO		10/09/2024		294							294	294			
100079065	WESTMONT	IL		02/24/2022		999							999	999			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100142108	MILWAUKEE	WI		02/29/2024		281							281	281			
100045055	POMPANO BEACH	FL		11/19/2020		454							454	454			
100063356	SEMMES	AL		07/01/2021		852							852	852			
100043047	DAVENPORT	FL		05/28/2020		530							530	530			
100025815	HIALEAH	FL		09/20/2018		746							746	746			
100111117	CRYSTAL LAKE	IL		06/29/2023		519							519	519			
100017962	RICHMOND	VA		05/22/2018		2,961							2,961	2,961			
100077207	GAINESVILLE	GA		01/03/2022		804							804	804			
100113244	NEW BEDFORD	MA		06/29/2023		557							557	557			
100149943	ABILENE	TX		06/07/2024		244							244	244			
100029250	PHOENIX	AZ		10/26/2018		553							553	553			
100116854	LOS ANGELES AREA	CA		07/20/2023		563							563	563			
100012135	SAN PEDRO	CA		03/08/2017		791							791	791			
100128032	ANTIOCH	TN		09/08/2023		1,835							1,835	1,835			
100062570	BRIDGEPORT	CT		07/01/2021		1,179							1,179	1,179			
100079035	LINCOLN	NE		02/24/2022		2,985							2,985	2,985			
100014111	COON RAPIDS	MN		05/25/2017		757							757	757			
100029503	BLUFFTON	SC		10/26/2018		618							618	618			
100067144	STOCKTON	CA		08/02/2021		861							861	861			
100070906	WETUMPKA	AL		10/01/2021		728							728	728			
100100129	BAYTOWN	TX		03/28/2023		296							296	296			
100075877	CASTRICUM	NLD		11/24/2021		(33)							(33)		33		33
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024		122,425							122,425	122,425			
100173846	SICKLERVILLE	NJ		10/31/2024		375							375	375			
100054662	CRUMPLER	NC		03/23/2021		443							443	443			
100063513	WINSTON	GA		07/01/2021		768							768	768			
100089955	GALVESTON	TX		01/26/2023		301							301	301			
100025359	NEW BEDFORD	MA		09/20/2018		844							844	844			
100029458	JACKSONVILLE	FL		10/26/2018		1,170							1,170	1,170			
100176960	HIGHLAND	CA		11/15/2024		1,074							1,074	1,074			
100073391	SYRACUSE	NY		11/01/2021		864							864	864			
100175820	MIAMI	FL		11/12/2024		347							347	347			
100167850	CHICAGO	IL		09/20/2024		193							193	193			
100030969	FRESNO	CA		03/29/2019		704							704	704			
100129906	KANSAS CITY	MO		09/27/2023		331							331	331			
100178012	BAKERSFIELD	CA		11/19/2024		679							679	679			
100012491	SHORELINE	WA		04/28/2017		1,141							1,141	1,141			
100053494	ISELIN	NJ		03/23/2021		544							544	544			
100055646	CHARLESTON	WV		03/23/2021		367							367	367			
100138680	LUBBOCK	TX		02/02/2024		226							226	226			
100030941	PORTLAND	OR		04/09/2019		1,065							1,065	1,065			
100149555	VALENCIA	CA		04/26/2024		14,586							14,586	14,586			
100139858	UNITED KINGDOM	GBR		12/28/2023		(5)							(5)		5		5
100151891	FRANKFORT	KY		05/10/2024		279							279	279			
100062818	BALTIMORE	MD		07/01/2021		733							733	733			
100017507	GEORGETOWN	TX		04/26/2018		1,550							1,550	1,550			
100036016	BLOOMINGTON	IN		08/27/2019		922							922	922			
100055575	HAMPTON	VA		03/23/2021		301							301	301			
100057629	CLARKSVILLE	TN		06/30/2021		938							938	938			
100164689	SAN DIEGO	CA		08/23/2024		688							688	688			
100112760	FAIRFIELD	CT		06/29/2023		3,749							3,749	3,749			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147608	NUEVO	CA		04/04/2024		1,073							1,073	1,073			
100045314	CROYDON	PA		11/25/2020		566							566	566			
100113970	DENVER	CO		06/29/2023		299							299	299			
100153912	REDDING	CA		06/05/2024		242							242	242			
100028218	CARTERET	NJ		10/26/2018		570							570	570			
100046434	MILWAUKEE	WI		11/25/2020		402							402	402			
100180142	WALTON	KY		11/25/2024		330							330	330			
100025273	DAVENPORT	FL		09/20/2018		518							518	518			
100180144	WALTON	KY		11/25/2024		330							330	330			
100103852	JOLIET	IL		05/10/2023		1,083							1,083	1,083			
100048472	BALTIMORE	MD		11/20/2020		530							530	530			
100064281	WINTER HAVEN	FL		07/01/2021		1,436							1,436	1,436			
100116953	BAKERSFIELD	CA		07/20/2023		1,325							1,325	1,325			
100024991	LOWELL	MA		09/20/2018		598							598	598			
100114009	BRIGHTON	UT		06/29/2023		833							833	833			
100112782	SAUK VILLAGE	IL		06/29/2023		397							397	397			
100064872	STOW	OH		07/14/2021		654							654	654			
100038626	DUBLIN	IRL		09/27/2019		3,867							3,867	4,256	334	55	389
100060243	HENDERSON	NV		06/25/2021		881							881	881			
100054147	BALTIMORE	MD		03/23/2021		1,404							1,404	1,404			
100154975	ITALY	TX		07/19/2024		333							333	333			
100147434	KISSIMMEE	FL		04/03/2024		230							230	230			
100019911	WILMINGTON	DE		07/30/2018		1,065							1,065	1,065			
100043940	RIVERDALE	CA		08/19/2020		946							946	946			
100177735	MURRIETA	CA		11/19/2024		826							826	826			
100142104	OKLAHOMA CITY	OK		02/29/2024		296							296	296			
100062091	LOUISBURG	NC		07/01/2021		650							650	650			
100102541	FRONT ROYAL	VA		06/07/2023		998							998	998			
100164138	TITUSVILLE	FL		08/21/2024		293							293	293			
100079620	CLARKDALE	AZ		04/08/2022		868							868	868			
100057844	BALTIMORE	MD		06/30/2021		809							809	809			
100079671	MOSES LAKE	WA		04/25/2022		6,554							6,554	6,554			
100012715	WEST PALM BEACH	FL		05/25/2017		3,576							3,576	3,576			
100173573	UNITED KINGDOM	GBR		10/29/2024		10							10		(10)		(10)
100083651	HARRAH	OK		06/23/2022		439							439	439			
100012982	ORLANDO	FL		05/25/2017		595							595	595			
100130041	KANSAS CITY	MO		09/27/2023		352							352	352			
100103873	THE BRONX	NY		05/10/2023		351							351	351			
100101637	FORT WORTH	TX		04/26/2023		2,056							2,056	2,056			
100054754	SAINT PETERS	MO		03/23/2021		1,015							1,015	1,015			
100109635	BALTIMORE	MD		06/14/2023		264							264	264			
100135934	JACKSONVILLE	FL		11/15/2023		273							273	273			
100185829	HOUSTON	TX		12/26/2024		310							310	310			
100019796	THE COLONY	TX		07/26/2018		1,020							1,020	1,020			
100119704	BALTIMORE	MD		08/08/2023		366							366	366			
100165088	UNITED KINGDOM	GBR		08/27/2024		2							2		(2)		(2)
100139397	PITTSBURGH	PA		12/28/2023		271							271	271			
100054341	WEST PARK	FL		03/23/2021		217							217	217			
100067213	EDWARDSVILLE	IL		08/02/2021		619							619	619			
100175797	COVINGTON	KY		11/12/2024		413							413	413			
100071848	PROVIDENCE	RI		10/14/2021		653							653	653			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170442	HAGERSTOWN	MD		10/09/2024		267							267	267			
100044236	SAN BERNARDINO	CA		08/19/2020		898							898	898			
100030956	TULARE	CA		03/29/2019		679							679	679			
100031267	FONTANA	CA		03/29/2019		943							943	943			
100131701	BALTIMORE	MD		10/06/2023		537							537	537			
100016517	VALLEJO	CA		04/10/2018		933							933	933			
100113156	VANCOUVER	WA		06/29/2023		1,265							1,265	1,265			
100055344	MOONACHIE	NJ		03/23/2021		2,999							2,999	2,999			
100141754	DAYTON	OH		01/30/2024		251							251	251			
100024697	CHICAGO	IL		09/20/2018		540							540	540			
100084655	MYRTLE BEACH	SC		08/02/2022		362							362	362			
100166004	MOUNT PLEASANT	PA		09/06/2024		327							327	327			
100169215	PITTSBURGH	PA		09/27/2024		346							346	346			
100049057	RONKONKOMA	NY		11/20/2020		2,430							2,430	2,430			
100013464	TEMPLE HILLS	MD		05/25/2017		640							640	640			
100055046	LA PLATA	MD		03/23/2021		2,420							2,420	2,420			
100174397	STAFFORD	VA		10/31/2024		693							693	693			
100147675	SEGUIN	TX		04/04/2024		316							316	316			
100031080	PEMBROKE PINES	FL		03/29/2019		829							829	829			
100165693	CAMDEN	NJ		08/29/2024		244							244	244			
100011891	CHICAGO	IL		03/08/2017		490							490	490			
100011010	BERWYN	IL		12/23/2016		711							711	711			
100064943	COLUMBIA	NJ		07/14/2021		751							751	751			
100083323	ENSCHEDE	NLD		05/27/2022		(21)							(21)		21		21
100055480	FRANKLIN SQUARE	NY		03/23/2021		453							453	453			
100137283	NETHERLANDS	NLD		11/28/2023		3,800							3,800	4,120	320		320
100114208	FORTSON	GA		06/29/2023		2,573							2,573	2,573			
100064967	KNOXVILLE	TN		07/14/2021		748							748	748			
100088841	DALTON	GA		11/15/2022		193							193	193			
100090573	OOSTBURG	NLD		12/28/2022		(32)							(32)		32		32
100066537	BATON ROUGE	LA		08/02/2021		971							971	971			
100061463	DES MOINES	IA		06/01/2021		602							602	602			
100079503	WASHOUGAL	WA		04/25/2022		741							741	741			
100054388	HUNTINGTOWN	MD		03/23/2021		2,236							2,236	2,236			
100064173	MURFREESBORO	TN		07/01/2021		2,203							2,203	2,203			
100079760	LAKE CITY	FL		04/08/2022		459							459	459			
100184969	HOUSTON	TX		12/19/2024		294							294	294			
100113402	HOFFMAN ESTATES	IL		06/29/2023		741							741	741			
100048220	COPAKE	NY		11/20/2020		399							399	399			
100019643	WOODBRIDGE	VA		07/26/2018		1,462							1,462	1,462			
100014434	VIRGINIA BEACH	VA		09/27/2017		1,141							1,141	1,141			
100062777	YORK	PA		07/01/2021		1,106							1,106	1,106			
100050366	UPPER MARLBORO	MD		11/20/2020		2,326							2,326	2,326			
100043956	NEWMAN	CA		08/19/2020		610							610	610			
100013201	MIAMI	FL		05/25/2017		3,780							3,780	3,780			
100135574	FORT WORTH	TX		11/13/2023		2,703							2,703	2,703			
100034698	MEATH	IRL		06/21/2019		1,543							1,543	2,223	131	549	680
100147490	PLANTATION	FL		04/03/2024		188							188	188			
100165320	DOVER	DE		08/29/2024		224							224	224			
100030723	SOUTH YARMOUTH	MA		04/09/2019		1,013							1,013	1,013			
100055133	VICTORVILLE	CA		03/23/2021		551							551	551			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057557	HOLIDAY	FL		06/30/2021		914							914	914			
100175722	INDIANAPOLIS	IN		11/12/2024		348							348	348			
100147290	BIG SPRING	TX		03/28/2024		300							300	300			
100119817	HAZEL CREST	IL		08/08/2023		370							370	370			
100060930	BALTIMORE	MD		06/01/2021		1,090							1,090	1,090			
100144483	GREER	SC		04/26/2024		305							305	305			
100032016	HIGHLAND	CA		03/29/2019		1,196							1,196	1,196			
100137402	ANDERSON	IN		01/11/2024		831							831	831			
100152875	MERIDEN	CT		05/22/2024		262							262	262			
100169323	UPPER CHICHESTER	PA		09/27/2024		292							292	292			
100083050	OSWEGO	IL		05/11/2022		5,264							5,264	5,264			
100067604	VIRGINIA BEACH	VA		09/23/2021		661							661	661			
100029038	LANCASTER	CA		10/26/2018		530							530	530			
100043198	BELLE PLAINE	MN		05/28/2020		843							843	843			
100029444	CASA GRANDE	AZ		10/26/2018		1,297							1,297	1,297			
100063245	MANOR	TX		07/01/2021		927							927	927			
100063125	WINCHESTER	VA		07/01/2021		1,094							1,094	1,094			
100053597	STANHOPE	NJ		03/23/2021		1,958							1,958	1,958			
100100170	SHAWNEE	KS		03/17/2023		368							368	368			
100067450	MASON	OH		09/23/2021		682							682	682			
100030201	BOLINGBROOK	IL		12/20/2018		651							651	651			
100031828	RIVERSIDE	CA		03/29/2019		1,095							1,095	1,095			
100028685	RIO RICO	AZ		10/26/2018		702							702	702			
100091492	KANSAS CITY	MO		01/20/2023		370							370	370			
100019674	HENRICO	VA		07/26/2018		741							741	741			
100063463	NORTH LAUDERDALE	FL		07/01/2021		238							238	238			
100145349	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100064515	HIGH RIDGE	MO		07/01/2021		811							811	811			
100133992	BINGHAMTON	NY		10/25/2023		282							282	282			
100062185	SCHENECTADY	NY		07/01/2021		927							927	927			
100074976	EL PASO	TX		12/01/2021		454							454	454			
100144918	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100043514	CLAREMONT	CA		08/13/2020		3,791							3,791	3,791			
100076744	FEDERAL WAY	WA		12/30/2021		481							481	481			
100120548	JEFFERSONVILLE	IN		08/18/2023		11,354							11,354	11,354			
100100185	BALTIMORE	MD		03/17/2023		347							347	347			
100054977	YORBA LINDA	CA		03/23/2021		3,198							3,198	3,198			
100128072	LA VERGNE	TN		09/08/2023		568							568	568			
100000360	POTTSTOWN	PA		09/27/2016		682							682	682			
100067622	CONCORD	NC		09/23/2021		666							666	666			
100013005	MATTESON	IL		05/25/2017		454							454	454			
100114474	GIBSONTON	FL		06/29/2023		1,184							1,184	1,184			
100161781	DETROIT	MI		07/31/2024		85							85	85			
100143610	MONTICELLO	NY		02/21/2024		452							452	452			
100146217	PALMDALE	CA		03/19/2024		464							464	464			
100155290	HUMBLE	TX		07/19/2024		338							338	338			
100057776	BATON ROUGE	LA		06/30/2021		797							797	797			
100160137	ROYAL PALM BEACH	FL		07/17/2024		6,211							6,211	6,211			
100151794	DECATUR	TX		05/10/2024		250							250	250			
100103803	IRWIN	PA		05/10/2023		458							458	458			
100116919	SAN ANTONIO	TX		07/20/2023		742							742	742			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100045474	CHICAGO	IL		11/25/2020		2,321							2,321	2,321			
100118665	LAKE CITY	FL		07/25/2023		308							308	308			
100171164	CREST HILL	IL		11/22/2024		314							314	314			
100117081	DELTONA	FL		07/20/2023		691							691	691			
100068454	PATERSON	NJ		08/25/2021		846							846	846			
100101581	BALTIMORE	MD		04/26/2023		392							392	392			
100081373	ROCHESTER	NH		03/18/2022		964							964	964			
100167906	BIRMINGHAM	AL		09/20/2024		278							278	278			
100154502	LILLINGTON	NC		06/14/2024		251							251	251			
100053982	LINCOLNWOOD	IL		03/23/2021		368							368	368			
100070788	MILFORD	PA		10/01/2021		300							300	300			
100064765	SURFSIDE BEACH	SC		07/14/2021		682							682	682			
100067262	BAY MINETTE	AL		08/02/2021		1,079							1,079	1,079			
100028305	LAKE VILLA	IL		10/26/2018		1,261							1,261	1,261			
100080963	SANTA ROSA	CA		03/18/2022		768							768	768			
100147475	BOCA RATON	FL		04/03/2024		317							317	317			
100057573	RICHMOND HILL	GA		06/30/2021		733							733	733			
100114536	CHICAGO	IL		06/29/2023		1,198							1,198	1,198			
100110870	LEESSUMMIT	MO		06/29/2023		1,892							1,892	1,892			
100063796	LAWRENCEVILLE	GA		07/01/2021		1,011							1,011	1,011			
100135514	MURFREESBORO	TN		11/13/2023		50,427							50,427	50,530		103	103
100173658	LEEUWARDEN	NLD		10/29/2024		(25)							(25)		25		25
100081981	TILBURG	NLD		03/30/2022		(28)							(28)		28		28
100043634	SELMA	CA		08/13/2020		1,971							1,971	1,971			
100011570	MIAMI	FL		03/08/2017		596							596	596			
100030765	STOCKBRIDGE	GA		04/09/2019		1,070							1,070	1,070			
100054139	CORNELIUS	OR		03/23/2021		2,385							2,385	2,385			
100173169	WOODLAND HILLS	CA		10/30/2024		8,030							8,030	8,030			
100086333	GORREDIJK	NLD		08/29/2022		510						(526)	(16)		16		16
100070311	GROUW	NLD		08/31/2021		(41)							(41)		41		41
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		536							536	536			
100091896	ALMELO	NLD		01/27/2023		(33)							(33)		33		33
100091522	BALTIMORE	MD		01/20/2023		362							362	362			
100101708	AMSTERDAM	NLD		03/30/2023		(41)							(41)		41		41
100043604	STATEN ISLAND	NY		08/13/2020		213							213	213			
100141376	OKLAHOMA CITY	OK		01/30/2024		338							338	338			
100050220	SPARKS	NV		11/20/2020		552							552	552			
100053815	HESPERIA	CA		03/23/2021		1,246							1,246	1,246			
100147265	HAMPTON	VA		03/28/2024		284							284	284			
100100165	INDIANAPOLIS	IN		03/17/2023		381							381	381			
100167492	MEMPHIS	TN		10/31/2024		215							215	215			
100111066	STATEN ISLAND	NY		06/29/2023		863							863	863			
100063172	RAFFORD	NC		07/01/2021		554							554	554			
100099664	JACKSONVILLE	FL		04/06/2023		252							252	252			
100134707	DEARBORN	MI		10/30/2023		271							271	271			
100063567	LITHONIA	GA		07/01/2021		781							781	781			
100011572	BALTIMORE	MD		03/08/2017		1,008							1,008	1,008			
100047312	SAINT LOUIS	MO		11/20/2020		560							560	560			
100119753	MARQUETTE	MI		08/08/2023		309							309	309			
100102520	BALTIMORE	MD		06/07/2023		343							343	343			
100064468	PACE	FL		07/01/2021		752							752	752			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158241	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100143631	UPPER MARLBORO	MD		02/21/2024		290							290	290			
100136638	SAINT AUGUSTINE	FL		11/22/2023		174							174	174			
100029025	HANOVER PARK	IL		10/26/2018		562							562	562			
100014350	RICHMOND	VA		09/27/2017		432							432	432			
100161791	PHILADELPHIA	PA		07/31/2024		313							313	313			
100055572	DEL RIO	TX		03/23/2021		1,018							1,018	1,018			
100072386	SPRING HOPE	NC		11/01/2021		1,526							1,526	1,526			
100064937	DALLAS	GA		07/14/2021		714							714	714			
100159990	MIAMI	FL		08/16/2024		306							306	306			
100019937	NORFOLK	VA		07/30/2018		1,096							1,096	1,096			
100177705	CAMARILLO	CA		11/19/2024		665							665	665			
100067170	SPANAWAY	WA		08/02/2021		748							748	748			
100091986	MOUNT HOLLY	NJ		02/09/2023		660							660	660			
100141202	LOUISVILLE	KY		01/30/2024		270							270	270			
100169374	JACKSONVILLE	FL		09/27/2024		256							256	256			
100076850	WATERTOWN	WI		12/27/2021		553							553	553			
100139354	HOUSTON	TX		12/28/2023		315							315	315			
100067209	MODESTO	CA		08/02/2021		768							768	768			
100055451	POMPTON PLAINS	NJ		03/23/2021		409							409	409			
100043934	BETHLEHEM	PA		08/19/2020		1,947							1,947	1,947			
100025954	VERO BEACH	FL		09/20/2018		578							578	578			
100110980	CEDAR HILL	TX		06/29/2023		2,108							2,108	2,108			
100013832	ROSEVILLE	CA		05/25/2017		512							512	512			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		964							964	964			
100017393	VIRGINIA BEACH	VA		04/26/2018		351							351	351			
100013953	TAUNTON	MA		05/25/2017		822							822	822			
100025965	WHEELER	WI		09/20/2018		543							543	543			
100060069	AUBURN	AL		06/25/2021		735							735	735			
100070484	SCRANTON	PA		09/23/2021		640							640	640			
100025336	BIDDEFORD	ME		09/20/2018		665							665	665			
100145082	UNITED KINGDOM	GBR		03/12/2024		8							8		(8)		(8)
100175878	WILMINGTON	DE		11/12/2024		305							305	305			
100057907	BAKERSFIELD	CA		06/30/2021		754							754	754			
100011979	MIAMI	FL		03/08/2017		1,382							1,382	1,382			
100175853	PHILADELPHIA	PA		11/12/2024		316							316	316			
100126401	BALTIMORE	MD		08/30/2023		336							336	336			
100184520	VERNON ROCKVILLE	CT		12/17/2024		644							644	644			
100011783	PLAINFIELD	IL		03/08/2017		683							683	683			
100165091	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100116921	SAN ANTONIO	TX		07/20/2023		794							794	794			
100184663	WADSWORTH	IL		12/17/2024		1,784							1,784	1,784			
100067990	LAS VEGAS	NV		09/23/2021		705							705	705			
100023294	LAKEWOOD	CO		08/16/2018		1,082							1,082	1,082			
100108957	KILLEEN	TX		05/31/2023		281							281	281			
100078891	COVINGTON	GA		02/24/2022		708							708	708			
100139012	FLUSHING	NY		12/21/2023		845							845	845			
100079570	DUNWOODY	GA		04/25/2022		1,646							1,646	1,646			
100129937	CLAYTON	NJ		09/27/2023		198							198	198			
100100064	LAKELAND	FL		03/28/2023		250							250	250			
100134532	BINGHAMTON	NY		10/30/2023		238							238	238			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088130	SWEET HOME	OR		10/25/2022		315							315	315			
100173536	JOHNSON CITY	NY		10/29/2024		249							249	249			
100090231	TAMPA	FL		01/13/2023		254							254	254			
100132300	HUNTER	NY		10/13/2023		3,002							3,002	3,002			
100164694	BOONE	NC		08/23/2024		678							678	678			
100045874	FRESH MEADOWS	NY		11/25/2020		2,335							2,335	2,335			
100143598	PINE HILL	NJ		02/21/2024		4,881							4,881	4,881			
100018205	WINDSOR MILL	MD		06/08/2018		1,499							1,499	1,499			
100165992	READING	PA		09/06/2024		232							232	232			
100152935	FORT MEADE	FL		06/27/2024		274							274	274			
100066611	BRAIDWOOD	IL		08/02/2021		2,871							2,871	2,871			
100028569	HUDSON	FL		10/26/2018		629							629	629			
100049498	BURBANK	IL		11/20/2020		609							609	609			
100068583	ROTTERDAM	NLD		08/30/2021		(25)							(25)		25		25
100031248	MADERA	CA		03/29/2019		576							576	576			
100102024	BOILING SPRINGS	SC		04/14/2023		268							268	268			
100088118	CHICAGO	IL		10/25/2022		320							320	320			
100077153	PFLUGERVILLE	TX		01/03/2022		313							313	313			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		1,303							1,303	1,303			
100136114	CHICAGO	IL		12/18/2023		235							235	235			
100129929	KANSAS CITY	MO		09/27/2023		346							346	346			
100128830	FOLEY	AL		09/21/2023		636							636	636			
100111588	HACKENSACK	NJ		06/29/2023		2,898							2,898	2,898			
100138358	BALTIMORE	MD		12/18/2023		378							378	378			
100012553	FERNANDINA BEACH	FL		04/28/2017		866							866	866			
100049310	JOLIET	IL		11/20/2020		1,118							1,118	1,118			
100109972	PHILADELPHIA	PA		06/22/2023		351							351	351			
100161635	UNITED KINGDOM	GBR		07/29/2024		(18)							(18)		18		18
100127073	NASHVILLE	TN		08/30/2023		992							992	992			
100153026	SAINT PETERSBURG	FL		06/27/2024		488							488	488			
100012775	ORLANDO	FL		05/25/2017		702							702	702			
100054541	HARLEM	GA		03/23/2021		1,001							1,001	1,001			
100139801	UNITED KINGDOM	GBR		12/18/2023		4							4		(4)		(4)
100129862	RICHMOND	TX		09/27/2023		313							313	313			
100157526	ALMELO	NLD		06/27/2024		(29)							(29)		29		29
100174987	BROWNSVILLE	TX		10/31/2024		153							153	153			
100127251	NORWICH	CT		08/30/2023		348							348	348			
100013099	ORLANDO	FL		05/25/2017		933							933	933			
100064661	BLANDFORD	MA		07/01/2021		1,248							1,248	1,248			
100043089	NATIONAL CITY	CA		05/28/2020		1,267							1,267	1,267			
100028166	WEST PALM BEACH	FL		10/26/2018		592							592	592			
100117970	LAS VEGAS	NV		07/20/2023		345							345	345			
100060586	HIGHLAND PARK	IL		06/01/2021		779							779	779			
100062152	ISLIP TERRACE	NY		07/01/2021		1,518							1,518	1,518			
100119939	LAKE BUTLER	FL		08/10/2023		621							621	621			
100111756	CHICAGO	IL		06/29/2023		231							231	231			
100137453	MIDDLETOWN	CT		01/11/2024		210							210	210			
100092059	CLEVELAND	OH		02/09/2023		321							321	321			
100149962	LANCASTER	CA		06/07/2024		225							225	225			
100147113	ELKTON	MD		05/08/2024		267							267	267			
100017420	HENRICO	VA		04/26/2018		1,847							1,847	1,847			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174586	SAN ANTONIO	TX		10/31/2024		309							309	309			
100161569	UNITED KINGDOM	GBR		07/29/2024		(12)							(12)		12		12
100011994	HIALEAH	FL		03/08/2017		1,606							1,606	1,606			
100161912	FAYETTEVILLE	NC		07/31/2024		218							218	218			
100166320	PORTAGE	MI		10/23/2024		284							284	284			
100153488	DAVENPORT	IA		05/30/2024		317							317	317			
100151735	FORT WORTH	TX		05/10/2024		1,236							1,236	1,236			
100067150	TAYLORSVILLE	UT		08/02/2021		823							823	823			
100043932	SAN DIEGO	CA		08/19/2020		706							706	706			
100138940	LEBANON	PA		12/21/2023		164							164	164			
100145461	UNITED KINGDOM	GBR		03/12/2024													
100032046	LAKEWOOD	CO		03/29/2019		822							822	822			
100043486	DELTONA	FL		08/13/2020		682							682	682			
100076307	COLUMBUS	GA		01/07/2022		729							729	729			
100067477	ROCKVILLE	MD		09/23/2021		490							490	490			
100047143	AURORA	OH		11/20/2020		339							339	339			
100026432	SCOTTSDALE	AZ		09/26/2018		1,000							1,000	1,000			
100044848	MIAMI	FL		11/19/2020		1,831							1,831	1,831			
100143765	FORT MYERS	FL		04/05/2024		998							998	998			
100020294	RUSSELLVILLE	AR		07/17/2018		957							957	957			
100102925	HAGERSTOWN	MD		06/22/2023		226							226	226			
100079692	DAVENPORT	FL		04/25/2022		2,258							2,258	2,258			
100063431	ORRTANNA	PA		07/01/2021		635							635	635			
100108450	BRONX	NY		05/25/2023		348							348	348			
100049204	CANTONMENT	FL		11/20/2020		554							554	554			
100071281	ALBANY	NY		10/01/2021		1,049							1,049	1,049			
100112461	DAYTONA BEACH	FL		06/29/2023		1,029							1,029	1,029			
100154642	PITTSBURGH	PA		07/19/2024		299							299	299			
100014384	WEST DES MOINES	IA		09/27/2017		1,695							1,695	1,695			
100062229	ATLANTA	GA		07/01/2021		1,102							1,102	1,102			
100057830	HAVRE DE GRACE	MD		06/30/2021		2,389							2,389	2,389			
100173935	MEMPHIS	TN		10/31/2024		344							344	344			
100141548	MARRERO	LA		01/30/2024		250							250	250			
100113557	FLORENCE	SC		06/29/2023		1,076							1,076	1,076			
100087149	HARTFORD	CT		10/25/2022		672							672	672			
100026427	ATWATER	CA		09/26/2018		1,003							1,003	1,003			
100175787	PONTIAC	MI		11/12/2024		339							339	339			
100151807	COLUMBUS	OH		05/10/2024		303							303	303			
100148979	MADERA	CA		04/17/2024		255							255	255			
100126699	CHICAGO HEIGHTS	IL		08/30/2023		723							723	723			
100139372	STEGER	IL		12/28/2023		273							273	273			
100023646	FORT WORTH	TX		09/04/2018		1,001							1,001	1,001			
100091548	CINCINNATI	OH		01/20/2023		318							318	318			
100116639	ELK GROVE	CA		07/20/2023		1,009							1,009	1,009			
100141253	EDMOND	OK		01/30/2024		7,424							7,424	7,424			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		275							275	275			
100135951	ODESSA	TX		11/15/2023		228							228	228			
100113412	MIAMI	FL		06/29/2023		478							478	478			
100050276	XENIA	OH		11/20/2020		571							571	571			
100025967	GLENFORD	NY		09/20/2018		943							943	943			
100033034	GALWAY	IRL		06/21/2019		2,872							2,872	2,135	119	(855)	(737)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065254	LAFAYETTE	LA		07/14/2021		845							845	845			
100057994	OCALA	FL		06/30/2021		817							817	817			
100116998	JACKSONVILLE	FL		07/20/2023		654							654	654			
100174462	ORLANDO	FL		10/31/2024		663							663	663			
100014279	NOTTINGHAM	MD		09/27/2017		2,511							2,511	2,511			
100079112	HUNTSVILLE	TX		02/24/2022		2,823							2,823	2,823			
100018352	TEMPE	AZ		06/27/2018		768							768	768			
100024463	SLIDELL	LA		09/20/2018		595							595	595			
100063350	SPRINGFIELD	MA		07/01/2021		780							780	780			
100134316	OCALA	FL		10/27/2023		334							334	334			
100141764	OREGON	OH		01/30/2024		258							258	258			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		2,602							2,602	2,602			
100088186	HOUSTON	TX		10/25/2022		1,099							1,099	1,099			
100159878	HIALEAH	FL		08/16/2024		408							408	408			
100064778	OAK PARK	MI		07/14/2021		691							691	691			
100054555	CHICAGO	IL		03/23/2021		681							681	681			
100185547	PITTSBURGH	PA		12/20/2024		287							287	287			
100066820	ABINGDON	MD		08/02/2021		830							830	830			
100138022	KANKAKEE	IL		12/13/2023		426							426	426			
100064470	CONYERS	GA		07/01/2021		738							738	738			
100113551	WALDORF	MD		06/29/2023		1,775							1,775	1,775			
100063716	PINE HILL	NJ		07/01/2021		568							568	568			
100075334	LITHONIA	GA		12/01/2021		520							520	520			
100149700	TRENTON	NJ		04/26/2024		304							304	304			
100025325	PUYALLUP	WA		09/20/2018		663							663	663			
100100150	DURHAM	NC		03/28/2023		260							260	260			
100046204	BEAVERTON	OR		11/25/2020		549							549	549			
100126303	OCALA	FL		08/30/2023		340							340	340			
100025716	SALEM	OR		09/20/2018		592							592	592			
100043187	SANTA ROSA	CA		05/28/2020		443							443	443			
100066488	CAPE CORAL	FL		08/02/2021		901							901	901			
100165756	CAMDEN	NJ		08/29/2024		240							240	240			
100054717	PHILADELPHIA	PA		03/23/2021		415							415	415			
100013163	CENTER LINE	MI		05/25/2017		636							636	636			
100176638	EAST STROUDSBURG	PA		11/15/2024		316							316	316			
100133938	TRENTON	NJ		10/25/2023		319							319	319			
100133162	ARLINGTON	TX		11/29/2023		914							914	914			
100079036	OMAHA	NE		02/24/2022		698							698	698			
100066744	CLIMAX	MI		08/02/2021		845							845	845			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		371							371	371			
100075429	COLUMBIA	TN		12/01/2021		1,069							1,069	1,069			
100146365	ST AUGUSTINE	FL		03/19/2024		361							361	361			
100079802	MELROSE PARK	IL		04/25/2022		469							469	469			
100077463	DUNCANVILLE	TX		01/03/2022		849							849	849			
100031864	MODESTO	CA		03/29/2019		1,108							1,108	1,108			
100011708	FORKED RIVER	NJ		03/08/2017		595							595	595			
100063114	JACKSON	GA		07/01/2021		1,093							1,093	1,093			
100149135	HALETHORPE	MD		04/22/2024		223							223	223			
100117715	ELK GROVE	CA		07/20/2023		3,969							3,969	3,969			
100079648	WOODRIDGE	IL		04/08/2022		537							537	537			
100112997	HUDSON	FL		06/29/2023		895							895	895			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100079695	MINNEAPOLIS	MN		04/08/2022		738							738	738			
100134080	HOUSTON	TX		12/08/2023		334							334	334			
100156180	LIGHTHOUSE POINT	FL		06/20/2024		701							701	701			
100066767	NEW PHILADELPHIA	OH		08/02/2021		874							874	874			
100079493	ATLANTA	GA		04/25/2022		773							773	773			
100174551	COLUMBUS	OH		10/31/2024		183							183	183			
100157004	UNITED KINGDOM	GBR		06/27/2024													
100012849	YUBA CITY	CA		05/25/2017		556							556	556			
100145737	UNITED KINGDOM	GBR		03/12/2024		(4)							(4)		4		4
100176614	SAN ANTONIO	TX		11/15/2024		229							229	229			
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		755							755	755			
100103804	GRAND RAPIDS	MI		05/10/2023		330							330	330			
100100103	EVANSVILLE	IN		03/28/2023		306							306	306			
100145701	UNITED KINGDOM	GBR		03/12/2024		(15)							(15)		15		15
100167864	DALLAS	TX		09/20/2024		594							594	594			
100013479	MIRAMAR	FL		05/25/2017		488							488	488			
100038055	TUCSON	AZ		11/15/2019		895							895	895			
100116719	SAN DIEGO	CA		07/20/2023		6,886							6,886	6,886			
100026509	WOODBRIDGE	VA		09/26/2018		771							771	771			
100012784	TAMPA	FL		05/25/2017		544							544	544			
100026077	PRESCOTT	AZ		09/20/2018		935							935	935			
100109114	RICHMOND	VA		06/05/2023		380							380	380			
100028423	MIAMI	FL		10/26/2018		512							512	512			
100048450	CLOVER	SC		11/20/2020		995							995	995			
100163260	HAGERSTOWN	MD		08/13/2024		1,443							1,443	1,443			
100049196	DESTIN	FL		11/20/2020		1,731							1,731	1,731			
100130155	ANDERSON	IN		11/15/2023		225							225	225			
100047618	PITTSBURG	CA		11/20/2020		655							655	655			
100026210	BALTIMORE	MD		09/20/2018		566							566	566			
100153476	BALTIMORE	MD		05/30/2024		328							328	328			
100030128	PEEKSKILL	NY		12/20/2018		1,569							1,569	1,569			
100138653	GOLDSBORO	NC		02/02/2024		160							160	160			
100101584	ROCK HILL	SC		04/26/2023		4,811							4,811	4,811			
100175485	AUGUSTA	GA		12/23/2024		380							380	380			
100130158	ANDERSON	IN		11/15/2023		225							225	225			
100011629	NEW PORT RICHEY	FL		03/08/2017		783							783	783			
100113475	GLENSIDE	PA		06/29/2023		543							543	543			
100049677	HIALEAH	FL		11/20/2020		403							403	403			
100088241	AMENIA	NY		10/17/2022		337							337	337			
100048264	FORT LAUDERDALE	FL		11/20/2020		2,557							2,557	2,557			
100000181	COATESVILLE	PA		09/27/2016		1,649							1,649	1,649			
100024467	OPA LOCKA	FL		09/20/2018		527							527	527			
100048476	DETROIT	MI		11/20/2020		502							502	502			
100133419	YPSILANTI	MI		10/19/2023		2,209							2,209	2,209			
100156941	UNITED KINGDOM	GBR		06/27/2024		396							396	423	28		28
100156942	UNITED KINGDOM	GBR		06/27/2024		396							396	423	28		28
100083315	ROTTERDAM	NLD		05/27/2022		(10)							(10)		10		10
100065674	JOPLIN	MO		07/28/2021		1,153							1,153	1,153			
100150195	MOUNDS VIEW	MN		04/30/2024		241							241	241			
100144742	UNITED KINGDOM	GBR		03/12/2024		9,914							9,914	10,497	583		583
100186699	SAINT LOUIS	MO		12/31/2024		347							347	347			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100047871	HENDERSON	NV		11/20/2020		529							529	529			
100103169	BURLINGTON	NJ		04/21/2023		1,220							1,220	1,220			
100115137	CHICAGO	IL		07/17/2023		319							319	319			
100173560	UNITED KINGDOM	GBR		10/29/2024		10							10		(10)		(10)
100045427	BINGHAMTON	NY		11/25/2020		244							244	244			
100173575	UNITED KINGDOM	GBR		10/29/2024		2							2		(2)		(2)
100130161	ANDERSON	IN		11/15/2023		225							225	225			
100116365	PLYMOUTH	PA		07/20/2023		572							572	572			
100144685	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100061276	PITTSFIELD	NH		06/01/2021		603							603	603			
100116214	ORANGE PARK	FL		07/20/2023		801							801	801			
100078661	HAMILTON	NJ		02/02/2022		727							727	727			
100042970	CHICAGO	IL		05/28/2020		1,790							1,790	1,790			
100064810	EASLEY	SC		07/14/2021		664							664	664			
100173893	ROME	GA		10/31/2024		286							286	286			
100121073	NETHERLANDS	NLD		08/28/2023		(51)							(51)		51		51
100050330	DAVENPORT	FL		11/20/2020		1,044							1,044	1,044			
100081648	COVINGTON	GA		03/24/2022		4,108							4,108	4,108			
100101732	HEERLEN	NLD		03/30/2023		(48)							(48)		48		48
100013819	PERRIS	CA		05/25/2017		1,217							1,217	1,217			
100024502	HIALEAH	FL		09/20/2018		915							915	915			
100065735	MURFREESBORO	TN		07/28/2021		1,565							1,565	1,565			
100136927	PHILADELPHIA	PA		11/28/2023		671							671	671			
100014595	PALMDALE	CA		09/27/2017		1,097							1,097	1,097			
100012822	NORTHBRIDGE	MA		05/25/2017		634							634	634			
100013412	FONTANA	CA		05/25/2017		568							568	568			
100140885	WILDWOOD	MO		01/25/2024		286							286	286			
100024774	MIAMI	FL		09/20/2018		565							565	565			
100113634	FREDERICK	MD		06/29/2023		588							588	588			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		367							367	367			
100013472	TAMPA	FL		05/25/2017		635							635	635			
100078925	PHILADELPHIA	PA		02/24/2022		714							714	714			
100013011	SPRING HILL	FL		05/25/2017		720							720	720			
100161821	LINDENWOLD	NJ		07/31/2024		320							320	320			
100134518	BRANSON	MO		10/30/2023		273							273	273			
100013898	SAN DIEGO	CA		05/25/2017		1,001							1,001	1,001			
100144459	CHICAGO	IL		04/26/2024		96							96	96			
100100037	EDISON	NJ		03/28/2023		231							231	231			
100054599	STATEN ISLAND	NY		03/23/2021		371							371	371			
100011905	ROSEBURG	OR		03/08/2017		1,243							1,243	1,243			
100138370	PANAMA CITY	FL		12/18/2023		1,086							1,086	1,086			
100167834	STOCKTON	CA		09/20/2024		289							289	289			
100170453	DUNDALK	MD		10/09/2024		199							199	199			
100045865	LAKELAND	FL		11/25/2020		2,689							2,689	2,689			
100044181	UKIAH	CA		08/19/2020		895							895	895			
100139412	KENOSHA	WI		12/28/2023		292							292	292			
100100661	NORTH LAS VEGAS	NV		04/28/2023		48,609							48,609	48,609			
100017909	WOODBRIDGE	CA		05/30/2018		1,325							1,325	1,325			
100134514	BRANSON	MO		10/30/2023		273							273	273			
100064868	CHOCTAW	OK		07/14/2021		890							890	890			
100156983	UNITED KINGDOM	GBR		06/27/2024		6							6		(6)		(6)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100114610	WESTWEGO	LA		06/29/2023		254							254	254			
100053977	HOLLY SPRINGS	NC		03/23/2021		572							572	572			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		279							279	279			
100127395	NEWPORT NEWS	VA		08/30/2023		827							827	827			
100160611	DOWNEY	CA		07/19/2024		9,945							9,945	9,945			
100155175	WEST CHESTER	PA		07/19/2024		334							334	334			
100178438	KANNAPOLIS	NC		11/21/2024		268							268	268			
100156716	WHITNEY	TX		06/26/2024		258							258	258			
100168857	UNITED KINGDOM	GBR		09/26/2024		10							10		(10)		(10)
100031411	INDIO	CA		03/29/2019		998							998	998			
100064849	EDEN	ID		07/14/2021		674							674	674			
100134023	KANSAS CITY	MO		10/25/2023		342							342	342			
100080458	HOMEDALE	ID		03/10/2022		664							664	664			
100019722	PHOENIX	AZ		07/26/2018		981							981	981			
100117193	LABELLE	FL		07/20/2023		454							454	454			
100013490	VERO BEACH	FL		05/25/2017		485							485	485			
100175843	PHILADELPHIA	PA		11/12/2024		338							338	338			
100065255	SPRING	TX		07/14/2021		828							828	828			
100045482	ALLENTOWN	PA		11/25/2020		851							851	851			
100074450	STOCKTON SPRINGS	ME		12/02/2021		885							885	885			
100168799	FORNEY	TX		09/26/2024		306							306	306			
100018244	AMERICAN FORK	UT		06/08/2018		1,391							1,391	1,391			
100115228	SLIDELL	LA		07/17/2023		312							312	312			
100055578	MONROVIA	CA		03/23/2021		1,129							1,129	1,129			
100185567	GLENWOOD	IA		12/20/2024		251							251	251			
100157821	KENT	WA		08/01/2024		1,304							1,304	1,304			
100067228	LEHIGH ACRES	FL		08/02/2021		1,159							1,159	1,159			
100030759	AVENTURA	FL		04/09/2019		1,002							1,002	1,002			
100111879	SPRINGDALE	AR		06/29/2023		1,303							1,303	1,303			
100078467	ANGOLA	NY		01/25/2022		552							552	552			
100149973	KISSIMMEE	FL		06/07/2024		270							270	270			
100130165	ANDERSON	IN		11/15/2023		225							225	225			
100029196	ATLANTIC BEACH	FL		10/26/2018		853							853	853			
100025445	WESTLAND	MI		09/20/2018		607							607	607			
100061982	SAN ANTONIO	TX		07/01/2021		329							329	329			
100025869	NEW LONDON	CT		09/20/2018		599							599	599			
100167914	BALTIMORE	MD		09/20/2024		815							815	815			
100026011	OPA LOCKA	FL		09/20/2018		568							568	568			
100117561	STUART	FL		07/20/2023		346							346	346			
100156890	ALLENTOWN	PA		06/27/2024		311							311	311			
100070948	BATON ROUGE	LA		10/01/2021		1,504							1,504	1,504			
100029534	HENDERSON	NV		10/26/2018		661							661	661			
100139344	BURLINGTON	NJ		12/28/2023		283							283	283			
100066452	NEW ULM	MN		08/02/2021		698							698	698			
100063074	PITTSBURG	PA		07/01/2021		1,080							1,080	1,080			
100165296	BALTIMORE	MD		08/29/2024		355							355	355			
100043987	SUTHERLIN	OR		08/19/2020		699							699	699			
100111678	REHOBOTH BEACH	DE		06/29/2023		2,157							2,157	2,157			
100081549	PELHAM	AL		03/18/2022		790							790	790			
100078881	SCHERERVILLE	IN		02/24/2022		680							680	680			
100026886	MIAMI	FL		09/26/2018		821							821	821			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013220	DINUBA	CA		05/25/2017		534							534	534			
100084804	REDFORD	MI		08/02/2022		281							281	281			
100055642	CENTENNIAL	CO		03/23/2021		1,156							1,156	1,156			
100023376	BRYAN	TX		08/16/2018		739							739	739			
100100794	BARNEGAT	NJ		04/28/2023		502							502	502			
100061968	INDIAN LAND	SC		07/01/2021		1,349							1,349	1,349			
100102475	MIRAMAR BEACH	FL		06/07/2023		100,276							100,276	100,276			
100174760	COVINGTON	GA		10/31/2024		400							400	400			
100074960	CLAYTON	NJ		12/01/2021		2,534							2,534	2,534			
100018060	LACEY	WA		06/08/2018		760							760	760			
100079204	FAIRPORT	NY		02/24/2022		648							648	648			
100063256	HAVELOCK	NC		07/01/2021		986							986	986			
100067717	JACKSONVILLE	FL		09/23/2021		862							862	862			
754764	PLUM BOROUGH	PA		12/31/2006		31,773							31,773	31,773			
100176788	KANSAS CITY	MO		11/15/2024		158							158	158			
100131729	ESSEX	MD		10/06/2023		507							507	507			
100043124	PUEBLO	CO		05/28/2020		519							519	519			
100087431	TUCSON	AZ		10/25/2022		635							635	635			
100055400	ROUND LAKE BEACH	IL		03/23/2021		289							289	289			
100077192	ALEXANDER	AR		01/03/2022		795							795	795			
100141725	RESTON	VA		01/30/2024		261							261	261			
100157656	GALVESTON	TX		06/28/2024		247							247	247			
100020131	ACWORTH	GA		07/17/2018		1,005							1,005	1,005			
100044265	ROANOKE	VA		08/19/2020		439							439	439			
100176939	CRAWFORDVILLE	FL		11/15/2024		1,200							1,200	1,200			
100067947	LAKEWOOD	NJ		09/23/2021		816							816	816			
100134323	COLUMBUS	GA		10/27/2023		246							246	246			
100065196	ORLANDO	FL		07/14/2021		1,216							1,216	1,216			
100169267	WEST PALM BEACH	FL		09/27/2024		337							337	337			
100054403	SARANAC LAKE	NY		03/23/2021		103							103	103			
100185883	TITUSVILLE	FL		12/26/2024		280							280	280			
100011693	TURNERSVILLE	NJ		03/08/2017		1,293							1,293	1,293			
100134824	PENNSAUKEN	NJ		10/30/2023		33,601							33,601	33,601			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		1,790							1,790	1,790			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		727							727	727			
100117569	DAVENPORT	FL		07/20/2023		24,266							24,266	24,266			
100081366	BURKE	VA		03/18/2022		2,057							2,057	2,057			
100060213	MOYOCK	NC		06/25/2021		692							692	692			
100178126	NEWPORT	RI		11/19/2024		697							697	697			
100155550	LONGVIEW	WA		06/18/2024		867							867	867			
100119742	EUCLID	OH		08/08/2023		313							313	313			
100070505	KILLEEN	TX		09/23/2021		999							999	999			
100012800	MINNEAPOLIS	MN		05/25/2017		587							587	587			
100024942	OCOEE	FL		09/20/2018		561							561	561			
100115561	MYRTLE BEACH	SC		07/19/2023		303							303	303			
100100759	GLEN ALLEN	VA		04/28/2023		1,585							1,585	1,585			
100115126	CINCINNATI	OH		07/17/2023		322							322	322			
100062245	LEHIGH ACRES	FL		07/01/2021		1,922							1,922	1,922			
100029411	MIAMI	FL		10/26/2018		1,902							1,902	1,902			
100070628	KISSIMMEE	FL		10/01/2021		2,471							2,471	2,471			
100117679	PHILADELPHIA	PA		07/20/2023		407							407	407			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100129863	HOUSTON	TX		09/27/2023		309							309	309			
100147219	KIAMESHA LAKE	NY		03/28/2024		281							281	281			
100047500	PRINCETON	MN		11/20/2020		2,017							2,017	2,017			
100173389	HOLLYWOOD	FL		10/29/2024		576							576	576			
100024244	ANTIOCH	TN		09/20/2018		1,079							1,079	1,079			
100100239	BALTIMORE	MD		03/17/2023		345							345	345			
100063342	WAGENER	SC		07/01/2021		1,014							1,014	1,014			
100111476	ARLINGTON	TX		06/29/2023		493							493	493			
100047868	HOLT	MI		11/20/2020		511							511	511			
100132366	PHILADELPHIA	PA		11/03/2023		253							253	253			
100043477	SAINT CHARLES	IL		08/13/2020		448							448	448			
100014041	BILLINGS	MT		05/25/2017		718							718	718			
100070503	VIRGINIA BEACH	VA		09/23/2021		878							878	878			
100061388	OTTUMWA	IA		06/01/2021		915							915	915			
100065124	HAZEL CREST	IL		07/14/2021		735							735	735			
100117839	HOUSTON	TX		07/20/2023		208							208	208			
100024911	DELHI	CA		09/20/2018		376							376	376			
100181567	ROME	GA		12/09/2024		309							309	309			
100153396	CINCINNATI	OH		05/29/2024		223							223	223			
100128295	PASADENA	TX		09/14/2023		251							251	251			
100137727	SALT LAKE CITY	UT		12/08/2023		3,487							3,487	3,487			
100158248	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100134283	MEMPHIS	TN		10/27/2023		259							259	259			
100025306	CHESAPEAKE	VA		09/20/2018		583							583	583			
100134002	BETHLEHEM	PA		10/25/2023		281							281	281			
100064913	QUINLAN	TX		07/14/2021		685							685	685			
100063107	PITTSBURGH	PA		07/01/2021		351							351	351			
100114438	NAZARETH	PA		06/29/2023		417							417	417			
100139276	ST. LOUIS	MO		12/28/2023		5,039							5,039	5,039			
100089692	EINDHOVEN	NLD		11/29/2022		(38)							(38)		38		38
100054804	PENSACOLA	FL		03/23/2021		439							439	439			
100011550	CLERMONT	FL		03/08/2017		1,069							1,069	1,069			
100161669	WEERT	NLD		07/29/2024		(23)							(23)		23		23
100134967	CHICAGO	IL		10/30/2023		317							317	317			
100068344	CHALMETTE	LA		08/25/2021		686							686	686			
100173842	CLEVELAND	OH		10/31/2024		291							291	291			
100116869	TORRANCE	CA		07/20/2023		388							388	388			
100113351	UKIAH	CA		06/29/2023		2,205							2,205	2,205			
100184446	WESTON	FL		12/17/2024		699							699	699			
100024601	FRAMINGHAM	MA		09/20/2018		692							692	692			
100128013	ROANOKE	VA		09/08/2023		464							464	464			
100088803	DECATUR	GA		11/15/2022		222							222	222			
100060259	PHILADELPHIA	PA		06/25/2021		761							761	761			
100100823	PASADENA	MD		04/28/2023		597							597	597			
100078879	TWENTYNINE PALMS	CA		02/24/2022		716							716	716			
100173636	AMSTERDAM	NLD		10/29/2024		(19)							(19)		19		19
100057904	ST AUGUSTINE	FL		06/30/2021		1,174							1,174	1,174			
100049727	APOPKA	FL		11/20/2020		1,505							1,505	1,505			
100038998	KILDARE	IRL		09/27/2019		2,740							2,740	3,042	251	51	302
100053481	SOUTH HOLLAND	IL		03/23/2021		648							648	648			
100071854	CARLISLE	PA		10/14/2021		813							813	813			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112307	MEMPHIS	TN		06/29/2023		348							348	348			
100174058	BOYNTON BEACH	FL		10/31/2024		321							321	321			
100111720	CHICAGO	IL		06/29/2023		900							900	900			
100112039	STAUNTON	VA		06/29/2023		399							399	399			
100179358	SAN ANTONIO	TX		12/27/2024		328							328	328			
100103192	WATERBURY	CT		04/21/2023		625							625	625			
100018192	THE COLONY	TX		06/08/2018		1,034							1,034	1,034			
100079915	MYRTLE BEACH	SC		04/25/2022		721							721	721			
100131859	PURCELL	OK		10/06/2023		249							249	249			
100049379	PASADENA	MD		11/20/2020		3,199							3,199	3,199			
100013397	CHULA VISTA	CA		05/25/2017		796							796	796			
100061159	ELK RIVER	MN		06/01/2021		986							986	986			
100153593	PHILADELPHIA	PA		05/31/2024		306							306	306			
100130045	BALTIMORE	MD		09/27/2023		264							264	264			
100092070	NIAGARA FALLS	NY		02/09/2023		294							294	294			
100066459	GREENVILLE	SC		08/02/2021		1,023							1,023	1,023			
100025720	NEW HAVEN	CT		09/20/2018		894							894	894			
100135870	TRENTON	NJ		11/13/2023		178							178	178			
100158511	DOTHAN	AL		07/10/2024		288							288	288			
100057546	INDEPENDENCE	MO		06/30/2021		833							833	833			
100137945	JENSEN BEACH	FL		12/13/2023		6,074							6,074	6,074			
100112701	BRANDYWINE	MD		06/29/2023		864							864	864			
100161861	MELBOURNE	FL		07/31/2024		315							315	315			
100024664	JACKSONVILLE	FL		09/20/2018		563							563	563			
100102503	GLOUCESTER CITY	NJ		06/07/2023		915							915	915			
100049513	SAINT PETERSBURG	FL		11/20/2020		685							685	685			
100031616	AMITYVILLE	NY		03/29/2019		4,520							4,520	4,520			
100054966	SEAFORD	DE		03/23/2021		694							694	694			
100081505	SCHERTZ	TX		03/18/2022		784							784	784			
100127654	OCALA	FL		09/08/2023		274							274	274			
100016565	MCGAHEYSVILLE	VA		04/10/2018		1,048							1,048	1,048			
100181561	LANSING	IL		12/09/2024		288							288	288			
100075569	LEXINGTON	OH		12/01/2021		783							783	783			
100060255	LEBANON	PA		06/25/2021		733							733	733			
100060464	CHAPEL HILL	NC		06/01/2021		1,197							1,197	1,197			
100071840	VIRGINIA BEACH	VA		10/14/2021		680							680	680			
100141491	SULPHUR	LA		01/30/2024		236							236	236			
100024485	SAINT MICHAEL	MN		09/20/2018		668							668	668			
100112488	RIVER EDGE	NJ		06/29/2023		908							908	908			
100047588	SEATTLE	WA		11/20/2020		663							663	663			
100078231	HURON	OH		02/10/2022		533							533	533			
100031646	ADELANTO	CA		03/29/2019		483							483	483			
100168900	UNITED KINGDOM	GBR		09/26/2024		(11)							(11)		11		11
100013208	COLTON	CA		05/25/2017		1,306							1,306	1,306			
100013526	LAKE IN THE HILLS	IL		05/25/2017		822							822	822			
100151141	SARASOTA	FL		05/09/2024		834							834	834			
100151709	TOMS RIVER	NJ		05/10/2024		233							233	233			
100050029	MIAMI	FL		11/20/2020		617							617	617			
100114449	BEACH PARK	IL		06/29/2023		1,778							1,778	1,778			
100100491	HANOVER	PA		04/27/2023		473							473	473			
100053469	SOMERS POINT	NJ		03/23/2021		1,635							1,635	1,635			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165845	JOHNSON CITY	NY		08/29/2024		298							298	298			
100136838	TRENTON	NJ		11/27/2023		186							186	186			
100115190	KALAMAZOO	MI		07/17/2023		326							326	326			
100043183	REDDING	CA		05/28/2020		867							867	867			
100186746	KANSAS CITY	MO		12/31/2024		287							287	287			
100049648	GRESHAM	OR		11/20/2020		1,011							1,011	1,011			
100153719	KAUFMAN	TX		07/11/2024		282							282	282			
100068343	KANNAPOLIS	NC		08/25/2021		975							975	975			
100162083	AUGUSTA	GA		07/31/2024		323							323	323			
100020212	JACKSONVILLE	FL		07/17/2018		952							952	952			
100061265	SAND LAKE	MI		06/01/2021		954							954	954			
100019642	SEVIERVILLE	TN		07/26/2018		1,024							1,024	1,024			
100032117	RENO	NV		03/29/2019		976							976	976			
100139738	UNITED KINGDOM	GBR		12/18/2023		1,493							1,493	1,602	109		109
100156795	SAN ELIZARIO	TX		06/26/2024		251							251	251			
100108459	PIEDMONT	SC		05/25/2023		1,772							1,772	1,772			
100065235	LUBBOCK	TX		07/14/2021		779							779	779			
100116203	MESA	AZ		07/20/2023		632							632	632			
100139065	KANSAS CITY	MO		12/28/2023		212							212	212			
100028072	EL SORRANTE	CA		10/26/2018		2,782							2,782	2,782			
100143022	HOUSTON	TX		02/12/2024		241							241	241			
100013614	ROHNERT PARK	CA		05/25/2017		800							800	800			
100112812	HAYWARD	CA		06/29/2023		4,888							4,888	4,888			
100012655	TAVARES	FL		05/25/2017		503							503	503			
100142478	TAMARAC	FL		03/08/2024		236							236	236			
100162356	PORTLAND	OR		08/06/2024		1,446							1,446	1,446			
100112771	ROSEDALE	NY		06/29/2023		3,408							3,408	3,408			
100063550	INDIANAPOLIS	IN		07/01/2021		938							938	938			
100025820	TUCSON	AZ		09/20/2018		591							591	591			
100077571	JOHNSTOWN	PA		01/03/2022		778							778	778			
100147384	KINGMAN	AZ		05/08/2024		1,289							1,289	1,289			
100138238	WARNER ROBINS	GA		12/14/2023		212							212	212			
100047191	GREENSBORO	NC		11/20/2020		814							814	814			
100064983	JONESBORO	AR		07/14/2021		698							698	698			
100025417	PLAINFIELD	NJ		09/20/2018		560							560	560			
100078838	SUMMERFIELD	FL		02/24/2022		718							718	718			
100174911	FAYETTEVILLE	NC		10/31/2024		278							278	278			
100062992	ZION	IL		07/01/2021		1,033							1,033	1,033			
100065945	ENSCHEDE	NLD		07/30/2021		(31)							(31)		31		31
100068526	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(29)							(29)		29		29
100082733	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		(23)							(23)		23		23
100102171	NEWPORT NEWS	VA		04/14/2023		383							383	383			
100153774	TERNEUZEN	NLD		05/30/2024		(37)							(37)		37		37
100086015	SAINT PETERSBURG	FL		09/02/2022		2,552							2,552	2,552			
100078624	ALMELO	NLD		01/26/2022		(31)							(31)		31		31
100091537	TRENTON	NJ		01/20/2023		298							298	298			
100023290	LEXINGTON	KY		08/16/2018		731							731	731			
100078629	HOOGEVEEN	NLD		01/26/2022		(39)							(39)		39		39
100119821	WINTER HAVEN	FL		08/08/2023		308							308	308			
100061107	ST LOUIS	MO		06/01/2021		1,149							1,149	1,149			
100031072	DINUBA	CA		03/29/2019		660							660	660			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000626	CAMBY	IN		09/27/2016		773							773	773			
100044255	SWEDESBORO	NJ		08/19/2020		674							674	674			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		950							950	950			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		679							679	679			
100174162	CHICAGO	IL		10/31/2024		260							260	260			
100107952	CIBOLO	TX		06/29/2023		520							520	520			
100064836	NAVARRE	FL		07/14/2021		704							704	704			
100062917	HAMILTON	NJ		07/01/2021		503							503	503			
100116363	SMITHFIELD	NC		07/20/2023		553							553	553			
100101018	WESTWOOD	CA		04/28/2023		835							835	835			
100069484	CEDARVILLE	OH		09/01/2021		541							541	541			
100086498	WICHITA	KS		09/30/2022		602							602	602			
100127942	MORRISTOWN	TN		09/08/2023		1,088							1,088	1,088			
100174453	PEARLAND	TX		10/31/2024		620							620	620			
100137358	NORTH TONAWANDA	NY		12/01/2023		189							189	189			
100028673	NEW DURHAM	NH		10/26/2018		746							746	746			
100143056	COLUMBIA	SC		02/14/2024		179							179	179			
100066808	LAWNSIDE	NJ		08/02/2021		826							826	826			
100069649	TWENTYNINE PALMS	CA		09/01/2021		297							297	297			
100077668	MINDEN	LA		01/03/2022		506							506	506			
100018331	BERLIN	CT		06/27/2018		1,075							1,075	1,075			
100165690	EASTPORT	ME		08/29/2024		756							756	756			
100101615	LAFAYETTE	IN		04/26/2023		460							460	460			
100048135	OREGON CITY	OR		11/20/2020		2,556							2,556	2,556			
100141480	ECORSE	MI		01/30/2024		78							78	78			
100113048	NORTH LAS VEGAS	NV		06/29/2023		1,369							1,369	1,369			
100133990	BUFFALO	NY		10/25/2023		300							300	300			
100176942	HOLLYWOOD	FL		11/15/2024		914							914	914			
100018143	BLACKSBURG	VA		06/08/2018		972							972	972			
100011269	LEVITTOWN	PA		12/23/2016		2,588							2,588	2,588			
100024351	ALBUQUERQUE	NM		09/20/2018		925							925	925			
100060534	ANTIOCH	TN		06/01/2021		1,072							1,072	1,072			
100139094	SAN JUAN	TX		12/28/2023		216							216	216			
100130225	PANAMA CITY	FL		11/15/2023		308							308	308			
100090583	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		(34)							(34)		34		34
100030187	OXON HILL	MD		12/20/2018		565							565	565			
100130101	NETHERLANDS	NLD		09/26/2023		2,804							2,804	3,171	367		367
100174917	INDIANAPOLIS	IN		10/31/2024		273							273	273			
100055760	WINSTON SALEM	NC		03/23/2021		313							313	313			
100133182	WINSTON SALEM	NC		11/29/2023		341							341	341			
100086500	JOHNSBURG	IL		09/30/2022		1,284							1,284	1,284			
100045312	BONANZA	OR		11/25/2020		376							376	376			
100126562	LANCASTER	CA		08/30/2023		2,327							2,327	2,327			
100133232	LAS VEGAS	NV		11/29/2023		200							200	200			
100069243	VAN BUREN	AR		09/01/2021		1,411							1,411	1,411			
100010804	REDLANDS	CA		12/23/2016		2,750							2,750	2,750			
100013212	MIAMI	FL		05/25/2017		3,226							3,226	3,226			
100020388	ANOKA	MN		07/27/2018		945							945	945			
100024815	UPPER MARLBORO	MD		09/20/2018		2,619							2,619	2,619			
100030287	SAYLORSBURG	PA		12/20/2018		484							484	484			
100116979	PINEVILLE	NC		07/20/2023		728							728	728			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016432	LOVELAND	CO		04/05/2018		1,099							1,099	1,099			
100065215	CARY	NC		07/14/2021		2,421							2,421	2,421			
100017604	KISSIMMEE	FL		04/26/2018		622							622	622			
100054685	OCALA	FL		03/23/2021		1,610							1,610	1,610			
100057576	MEMPHIS	TN		06/30/2021		691							691	691			
100173640	ZWOLLE	NLD		10/29/2024		(19)							(19)		19		19
100047602	ATLANTIC CITY	NJ		11/20/2020		588							588	588			
100144683	UNITED KINGDOM	GBR		03/12/2024		(171)							(171)		171		171
100165927	TULLAHOMA	TN		09/06/2024		316							316	316			
100043152	SOUTH ELGIN	IL		05/28/2020		1,517							1,517	1,517			
100145605	UNITED KINGDOM	GBR		03/12/2024		(21)							(21)		21		21
100149837	AKRON	OH		04/29/2024		284							284	284			
100172640	HIALEAH	FL		10/24/2024		604							604	604			
100138070	BAKERSFIELD	CA		12/13/2023		1,343							1,343	1,343			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		840							840	840			
100028938	CHICAGO	IL		10/26/2018		628							628	628			
100068390	CLEBURNE	TX		08/25/2021		753							753	753			
100057765	CHANDLER	AZ		06/30/2021		755							755	755			
100184841	WOODBRIDGE	VA		12/17/2024		668							668	668			
100054440	ORLANDO	FL		03/23/2021		638							638	638			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		337							337	337			
100117020	JACKSON	TN		07/20/2023		641							641	641			
100153081	COLUMBUS	OH		06/27/2024		287							287	287			
100061304	VINELAND	NJ		06/01/2021		1,213							1,213	1,213			
100111251	KENOSHA	WI		06/29/2023		378							378	378			
100079044	NORFOLK	VA		02/24/2022		1,233							1,233	1,233			
100024283	LEANDER	TX		09/20/2018		1,054							1,054	1,054			
100024484	LOWELL	MA		09/20/2018		548							548	548			
100043277	MADISONVILLE	TN		08/13/2020		259							259	259			
100145789	HOUSTON	TX		05/08/2024		1,359							1,359	1,359			
100174757	KNOXVILLE	TN		10/31/2024		632							632	632			
100077447	MADISON	TN		01/03/2022		885							885	885			
100116299	SUGAR LAND	TX		07/20/2023		992							992	992			
100145679	UNITED KINGDOM	GBR		03/12/2024		11							11		(11)		(11)
100129885	OLD FORGE	PA		09/27/2023		209							209	209			
100112237	WAUKESHA	WI		06/29/2023		975							975	975			
100133354	KISSIMMEE	FL		11/21/2023		320							320	320			
100118880	MOORE	OK		08/30/2023		251							251	251			
100031866	COLTON	CA		03/29/2019		568							568	568			
100112458	EAST AMHERST	NY		06/29/2023		312							312	312			
100113808	UPPER MARLBORO	MD		06/29/2023		2,270							2,270	2,270			
100112319	POWER	MT		06/29/2023		529							529	529			
100113270	JAMAICA	NY		06/29/2023		2,604							2,604	2,604			
100184454	PLACENTIA	CA		12/17/2024		654							654	654			
100064990	RANSON	WV		07/14/2021		869							869	869			
100031477	CHICAGO	IL		03/29/2019		1,194							1,194	1,194			
100061870	LANSING	IL		07/01/2021		1,475							1,475	1,475			
100185956	WEST CHESTER	PA		12/26/2024		336							336	336			
100145511	UNITED KINGDOM	GBR		03/12/2024		(19)							(19)		19		19
100111621	PLANT CITY	FL		06/29/2023		675							675	675			
100054100	BENNINGTON	VT		03/23/2021		441							441	441			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100061899	EASLEY	SC		07/01/2021		517							517	517			
100012242	MIAMI	FL		04/28/2017		636							636	636			
100079504	REISTERSTOWN	MD		04/25/2022		808							808	808			
100081030	WASILLA	AK		03/18/2022		810							810	810			
100053864	SAN ANTONIO	NM		03/23/2021		449							449	449			
100045459	GRAND BAY	AL		11/25/2020		723							723	723			
100067348	CASTALIA	NC		08/02/2021		1,135							1,135	1,135			
100141465	BUFFALO GROVE	IL		01/30/2024		206							206	206			
100068323	CLEARWATER	FL		08/25/2021		682							682	682			
100030655	VANCE	AL		04/09/2019		1,373							1,373	1,373			
100026883	NAPLES	FL		09/26/2018		958							958	958			
100062504	MESQUITE	TX		07/01/2021		491							491	491			
100028995	SUSANVILLE	CA		10/26/2018		490							490	490			
100024323	LONG BEACH	CA		09/20/2018		1,367							1,367	1,367			
100141958	AMSTERDAM	NY		02/29/2024		229							229	229			
100112772	HANFORD	CA		06/29/2023		2,532							2,532	2,532			
100158475	ORLANDO	FL		07/10/2024		362							362	362			
100133935	COLLINGDALE	PA		10/25/2023		609							609	609			
100126507	MABELVALE	AR		08/30/2023		355							355	355			
100175842	DOLTON	IL		11/12/2024		324							324	324			
100146286	COLORADO SPRINGS	CO		03/19/2024		628							628	628			
100025100	FRANKLIN PARK	IL		09/20/2018		664							664	664			
100113718	GRANDY	NC		06/29/2023		729							729	729			
100066766	MOUNT LAUREL	NJ		08/02/2021		701							701	701			
100081436	KINGMAN	AZ		03/18/2022		861							861	861			
100044903	PROVIDENCE	RI		11/19/2020		832							832	832			
100011465	ESTERO	FL		12/23/2016		2,298							2,298	2,298			
100145703	UNITED KINGDOM	GBR		03/12/2024		(10)							(10)		10		10
100020155	FORNEY	TX		07/17/2018		741							741	741			
100023622	PHOENIX	AZ		09/04/2018		794							794	794			
100103114	HAZEL CREST	IL		04/21/2023		334							334	334			
100175918	PINEVILLE	NC		11/14/2024		690							690	690			
100115205	KANSAS CITY	MO		07/17/2023		327							327	327			
100165602	WAXAHACHIE	TX		10/04/2024		221							221	221			
100053765	BUFORD	GA		03/23/2021		745							745	745			
100081087	OMAHA	NE		03/18/2022		882							882	882			
100023558	SARASOTA	FL		09/04/2018		1,018							1,018	1,018			
100043253	QUEENS VILLAGE	NY		08/13/2020		270							270	270			
100028396	PAWTUCKET	RI		10/26/2018		888							888	888			
100111807	NEWBURGH	NY		06/29/2023		962							962	962			
100060091	MERCED	CA		06/25/2021		722							722	722			
100112472	LITTLESTOWN	PA		06/29/2023		751							751	751			
100144666	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100133125	CHICAGO	IL		11/29/2023		3,751							3,751	3,751			
100165733	MIAMI	FL		08/29/2024		222							222	222			
100154672	WAYNESBORO	PA		07/19/2024		377							377	377			
100126768	STREETSBORO	OH		08/30/2023		2,245							2,245	2,245			
100090093	HASTINGS	FL		01/13/2023		256							256	256			
100057939	FORT WORTH	TX		06/30/2021		876							876	876			
100065057	DURHAM	NC		07/14/2021		735							735	735			
100030798	DURHAM	NC		04/09/2019		565							565	565			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055368	DEKALB	IL		03/23/2021		659							659	659			
100079626	MYRTLE BEACH	SC		04/08/2022		3,600							3,600	3,600			
100129966	CHICAGO	IL		09/27/2023		296							296	296			
100065222	LAFAYETTE	LA		07/14/2021		776							776	776			
100146682	CHICAGO HEIGHTS	IL		03/20/2024		131							131	131			
100062727	RIVERVIEW	FL		07/01/2021		1,008							1,008	1,008			
100138352	PAULSBORO	NJ		12/18/2023		93							93	93			
100157755	FONTANA	CA		07/02/2024		398							398	398			
100161573	UNITED KINGDOM	GBR		07/29/2024													
100128073	LOUISVILLE	KY		09/08/2023		384							384	384			
100116982	PINEVILLE	NC		07/20/2023		728							728	728			
100079307	APOPKA	FL		02/28/2022		702							702	702			
100063416	RAWLINS	WY		07/01/2021		889							889	889			
100113399	CHICAGO	IL		06/29/2023		803							803	803			
100154751	WAYNESBORO	PA		07/19/2024		377							377	377			
100173823	FORT MYERS	FL		10/31/2024		460							460	460			
100088489	ROTTERDAM	NLD		10/27/2022		(43)							(43)		43		43
100150259	SUSTEREN	NLD		04/29/2024		(48)							(48)		48		48
100150260	SPAUBEEK	NLD		04/29/2024		(48)							(48)		48		48
100110793	LELYSTAD	NLD		06/28/2023		(38)							(38)		38		38
100088523	ALMELO	NLD		10/27/2022		(38)							(38)		38		38
100176064	READING	PA		12/20/2024		279							279	279			
100137250	NETHERLANDS	NLD		11/28/2023		(48)							(48)		48		48
100133431	BALTIMORE	MD		10/19/2023		212							212	212			
100150272	S-GRAVENHAGE	NLD		04/29/2024		474						(507)	(33)		33		33
100018160	LEHIGH ACRES	FL		06/08/2018		961							961	961			
100083310	ROTTERDAM	NLD		05/27/2022		(23)							(23)		23		23
100137282	NETHERLANDS	NLD		11/28/2023		458						(507)	(49)		49		49
100120852	ROSEVILLE	MI		08/25/2023		252							252	252			
100013448	PHOENIX	AZ		05/25/2017		516							516	516			
100119572	ROTTERDAM	NLD		07/28/2023		(29)							(29)		29		29
100033753	DONEGAL	IRL		06/21/2019		913							913	1,006	88	5	93
100136242	PROSPERITY	SC		11/20/2023		55,058							55,058	55,058			
100113382	RANDALLSTOWN	MD		06/29/2023		2,153							2,153	2,153			
100013815	MIAMI	FL		05/25/2017		526							526	526			
100060970	FRESNO	CA		06/01/2021		1,091							1,091	1,091			
100167044	FLAGLER BEACH	FL		09/13/2024		517							517	517			
100069670	HEMET	CA		09/01/2021		828							828	828			
100025833	HIALEAH	FL		09/20/2018		760							760	760			
100145608	UNITED KINGDOM	GBR		03/12/2024		(16)							(16)		16		16
100184436	RICHMOND	VA		12/17/2024		582							582	582			
100126579	MORRILL	ME		08/30/2023		1,138							1,138	1,138			
100178164	WILDOMAR	CA		11/19/2024		662							662	662			
100133459	INDIANAPOLIS	IN		10/19/2023		253							253	253			
100076473	ST PETERSBURG	FL		12/21/2021		317							317	317			
100038360	FOUNTAIN	CO		11/15/2019		962							962	962			
100111126	HIGHLANDS RANCH	CO		06/29/2023		1,084							1,084	1,084			
100102589	RENO	NV		06/07/2023		429							429	429			
100118042	HAMILTON	NJ		07/20/2023		705							705	705			
100076312	SALEM	OR		01/07/2022		1,117							1,117	1,117			
100053742	MADRID	IA		03/23/2021		414							414	414			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153402	HAMMOND	IN		05/30/2024		274							274	274			
100044503	UNION CITY	CA		11/19/2020		1,708							1,708	1,708			
100000514	PHOENIX	AZ		09/27/2016		5,320							5,320	5,320			
100111268	BRIDGETON	MO		06/29/2023		1,897							1,897	1,897			
100075591	PARMA	OH		12/01/2021		798							798	798			
100186222	EDWARDSVILLE	PA		12/27/2024		203							203	203			
100176175	PITTSBURGH	PA		12/20/2024		255							255	255			
100108350	FLORENCE	NJ		05/25/2023		296							296	296			
100101811	SCRANTON	PA		03/31/2023		195							195	195			
100061290	SAUK RAPIDS	MN		06/01/2021		1,248							1,248	1,248			
100070651	UNION GROVE	WI		10/01/2021		1,021							1,021	1,021			
100071760	JACKSONVILLE	FL		10/14/2021		602							602	602			
100062702	HOUSTON	TX		07/01/2021		1,077							1,077	1,077			
100024198	FORT WORTH	TX		09/20/2018		1,100							1,100	1,100			
100013203	FRESNO	CA		05/25/2017		507							507	507			
100062965	LAREDO	TX		07/01/2021		1,049							1,049	1,049			
100112153	BRADFORD	NH		06/29/2023		376							376	376			
100028772	OCALA	FL		10/26/2018		562							562	562			
100110771	MONROE	GA		08/11/2023		235							235	235			
100043694	TAFT	CA		08/13/2020		407							407	407			
100111294	JACKSONVILLE	FL		06/29/2023		1,014							1,014	1,014			
100161820	PHILADELPHIA	PA		07/31/2024		283							283	283			
100013314	MESA	AZ		05/25/2017		520							520	520			
100109247	PITTSBURGH	PA		07/21/2023		516							516	516			
100101792	GRAND RAPIDS	MI		03/31/2023		345							345	345			
100013195	PERRIS	CA		05/25/2017		543							543	543			
100065090	STATESVILLE	NC		07/14/2021		727							727	727			
100149947	SALEM	NJ		06/07/2024		256							256	256			
100110770	MONROE	GA		08/11/2023		235							235	235			
100024670	MIAMI	FL		09/20/2018		532							532	532			
100133840	GREENWOOD	IN		10/20/2023		298							298	298			
100014905	ANDOVER	MN		11/21/2017		2,511							2,511	2,511			
100151769	TAMPA	FL		05/10/2024		262							262	262			
100090010	MAGNA	UT		01/13/2023		230							230	230			
100013929	MIRAMAR	FL		05/25/2017		417							417	417			
100120794	NEWFIELD	NJ		08/25/2023		292							292	292			
100044202	OLIVEHURST	CA		08/19/2020		694							694	694			
100071723	LUBBOCK	TX		10/14/2021		612							612	612			
100119696	DOLTON	IL		08/08/2023		337							337	337			
100075804	KNOXVILLE	TN		12/01/2021		359							359	359			
100054886	CRESTON	OH		03/23/2021		511							511	511			
100043937	DINUBA	CA		08/19/2020		534							534	534			
100061976	COXS CREEK	KY		07/01/2021		680							680	680			
100109999	TRENTON	NJ		06/22/2023		338							338	338			
100147233	ST. PETERSBURG	FL		03/28/2024		323							323	323			
100067000	HARLINGEN	TX		08/02/2021		806							806	806			
100180854	VENRAY	NLD		11/27/2024		(31)							(31)		31		31
100131866	NEW LONDON	CT		10/06/2023		216							216	216			
100117833	HOUSTON	TX		07/20/2023		233							233	233			
100147309	DORDRECHT	NLD		03/27/2024		(44)							(44)		44		44
100136802	PHILADELPHIA	PA		11/27/2023		260							260	260			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100128844	HARMONY	PA		09/21/2023		351							351	351			
100138064	HOLLY	MI		12/13/2023		309							309	309			
100138135	UPPER DARBY	PA		12/14/2023		1,997							1,997	1,997			
100170487	BOISE	ID		10/09/2024		174							174	174			
100103178	CALUMET CITY	IL		04/21/2023		294							294	294			
100129897	KANSAS CITY	MO		09/27/2023		334							334	334			
100115127	CINCINNATI	OH		07/17/2023		316							316	316			
100155528	STOCKTON	CA		06/18/2024		501							501	501			
100173506	GREENVILLE	NC		10/29/2024		288							288	288			
100175880	PHILADELPHIA	PA		11/12/2024		293							293	293			
100064788	PINEHURST	TX		07/14/2021		732							732	732			
100128011	KNOXVILLE	TN		09/08/2023		509							509	509			
100076189	LAKE CHARLES	LA		01/07/2022		680							680	680			
100013844	LAS VEGAS	NV		05/25/2017		465							465	465			
100116951	PERRIS	CA		07/20/2023		860							860	860			
100156080	PALM BAY	FL		06/18/2024		249							249	249			
100079813	CYPRESS	TX		04/25/2022		668							668	668			
100024683	MONTGOMRY VLG	MD		09/20/2018		4,110							4,110	4,110			
100011680	KISSIMMEE	FL		03/08/2017		2,401							2,401	2,401			
100173594	UNITED KINGDOM	GBR		10/29/2024		(10)							(10)		10		10
100143445	HILLIARD	FL		02/16/2024		242							242	242			
100071839	ABILENE	TX		10/14/2021		601							601	601			
100159559	LUBBOCK	TX		07/15/2024		239							239	239			
100112816	CHICAGO	IL		06/29/2023		1,999							1,999	1,999			
100174576	HOUSTON	TX		10/31/2024		233							233	233			
100063010	WARWICK	RI		07/01/2021		1,108							1,108	1,108			
100109948	CINCINNATI	OH		06/22/2023		194							194	194			
100130159	LAKE MARY	FL		11/15/2023		265							265	265			
100166368	TRENTON	NJ		10/24/2024		359							359	359			
100129765	FORT PIERCE	FL		09/27/2023		296							296	296			
100173076	CORPUS CHRISTI	TX		10/25/2024		280							280	280			
100116391	PETOSKEY	MI		07/20/2023		2,894							2,894	2,894			
100038744	MEATH	IRL		09/27/2019		2,837							2,837	3,088	245	6	250
100091416	COSBY	TN		02/22/2023		340							340	340			
100054219	NORWALK	CT		03/23/2021		2,494							2,494	2,494			
100145213	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100153484	PHILADELPHIA	PA		05/30/2024		253							253	253			
100149759	LIBERTY	NY		04/26/2024		301							301	301			
100079009	PHILADELPHIA	PA		02/24/2022		667							667	667			
100173923	COLUMBIA	MO		10/31/2024		343							343	343			
100099878	COLORADO SPRINGS	CO		03/28/2023		91							91	91			
100014343	NEW BRUNSWICK	NJ		09/27/2017		1,011							1,011	1,011			
100036007	TOMBALL	TX		08/27/2019		1,104							1,104	1,104			
100084796	HENDERSON	NV		08/02/2022		463							463	463			
100185890	LANCASTER	OH		12/26/2024		224							224	224			
100054128	CROSBY	MN		03/23/2021		460							460	460			
100171119	HOUSTON	TX		11/22/2024		308							308	308			
100100257	WOODRIDGE	NY		03/17/2023		191							191	191			
100113431	SCOTTSDALE	AZ		06/29/2023		2,611							2,611	2,611			
100060745	CANAL WINCHESTER	OH		06/01/2021		858							858	858			
100061998	OTTUMWA	IA		07/01/2021		96,863							96,863	96,863			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025378	CHICAGO	IL		09/20/2018		795							795	795			
100026008	ALBRIGHTSVILLE	PA		09/20/2018		622							622	622			
100136166	BAKERSFIELD	CA		12/18/2023		638							638	638			
100154507	GOLDSBORO	NC		06/14/2024		248							248	248			
100149892	GEORGETOWN	TX		04/29/2024		255							255	255			
100000472	FORT KENT	ME		09/27/2016		360							360	360			
100067147	NORTH MIAMI	FL		08/02/2021		1,485							1,485	1,485			
100011450	HOMESTEAD	FL		12/23/2016		597							597	597			
100011456	RICHMOND	VA		01/27/2017		5,539							5,539	5,539			
100084298	APPINGEDAM	NLD		06/30/2022		(32)							(32)		32		32
100173929	KANSAS CITY	KS		10/31/2024		313							313	313			
100028041	ADDISON	IL		10/26/2018		723							723	723			
100012972	LAS VEGAS	NV		05/25/2017		550							550	550			
100054964	ELLWOOD CITY	PA		03/23/2021		188							188	188			
100111001	OVIEDO	FL		06/29/2023		614							614	614			
100054167	TOLEDO	OH		03/23/2021		414							414	414			
100101089	PHILADELPHIA	PA		04/28/2023		631							631	631			
100066423	PALMYRA	NY		08/02/2021		774							774	774			
100060721	NEENAH	WI		06/01/2021		1,546							1,546	1,546			
100127933	LEXINGTON	KY		09/08/2023		420							420	420			
100024220	SAINT CLOUD	FL		09/20/2018		968							968	968			
100158341	UNITED KINGDOM	GBR		07/09/2024		(8)							(8)		8		8
100179637	BALTIMORE	MD		11/21/2024		485							485	485			
100114502	REMSEN	NY		06/29/2023		286							286	286			
100024115	RIVERSIDE	CA		09/10/2018		3,505							3,505	3,505			
100175852	WILKES-BARRE	PA		11/12/2024		298							298	298			
100054448	LONDONDERRY	NH		03/23/2021		283							283	283			
100159625	TUCSON	AZ		07/15/2024		581							581	581			
100068335	CATONSVILLE	MD		08/25/2021		802							802	802			
100053660	VANCEBORO	NC		03/23/2021		709							709	709			
100017787	PEORIA	AZ		04/26/2018		620							620	620			
100118976	HAGERSTOWN	MD		07/27/2023		255							255	255			
100136783	KANSAS CITY	MO		11/27/2023		310							310	310			
100149777	WATERLOO	NY		04/26/2024		273							273	273			
100132400	MEMPHIS	TN		11/03/2023		361							361	361			
100028189	FORT LAUDERDALE	FL		10/26/2018		689							689	689			
100158565	LIBERTY	SC		07/10/2024		281							281	281			
100026165	CAPITOL HEIGHTS	MD		09/20/2018		463							463	463			
100173627	ZUTPHEN	NLD		10/29/2024		(43)							(43)		43		43
100067850	MEMPHIS	TN		09/23/2021		625							625	625			
100130026	LUFKIN	TX		09/27/2023		302							302	302			
100030833	GRAND PRAIRIE	TX		04/09/2019		636							636	636			
100134011	BALTIMORE	MD		10/25/2023		298							298	298			
100103787	KANSAS CITY	MO		05/10/2023		354							354	354			
100067862	NEW BRUNSWICK	NJ		09/23/2021		650							650	650			
100146706	LAREDO	TX		03/20/2024		287							287	287			
100117190	DAVENPORT	FL		07/20/2023		573							573	573			
100159866	GREENACRES	FL		08/16/2024		219							219	219			
100089716	ROTTERDAM	NLD		11/29/2022		(37)							(37)		37		37
100155537	ROYAL PALM BEACH	FL		06/18/2024		653							653	653			
100032162	ANAHEIM	CA		03/29/2019		892							892	892			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113072	HANOVER	PA		06/29/2023		738							738	738			
100127189	WOODLAND HILLS	UT		08/30/2023		4,109							4,109	4,109			
100146097	MANSFIELD	TX		03/19/2024		629							629	629			
100114176	AUBURN	AL		06/29/2023		1,096							1,096	1,096			
100137494	SAINT CLOUD	MN		01/11/2024		222							222	222			
100114308	DENVER	CO		06/29/2023		706							706	706			
100049625	JACKSONVILLE	FL		11/20/2020		485							485	485			
100103429	GOSHEN	IN		06/16/2023		237							237	237			
100032120	ANTIOCH	CA		03/29/2019		2,128							2,128	2,128			
100109919	LANSING	IL		06/22/2023		361							361	361			
100171149	TWIN LAKES	WI		11/22/2024		317							317	317			
100062820	DAWSONVILLE	GA		07/01/2021		1,013							1,013	1,013			
100023553	FORT WORTH	TX		09/04/2018		663							663	663			
100175466	PLEASANTON	TX		12/23/2024		237							237	237			
100024505	CHICAGO	IL		09/20/2018		1,924							1,924	1,924			
100099807	SCRANTON	PA		02/28/2023		342							342	342			
100024871	OROVILLE	CA		09/20/2018		694							694	694			
100064908	REYNOLDSBURG	OH		07/14/2021		773							773	773			
100076745	AUBURN	CA		12/30/2021		753							753	753			
100101944	RIVERDALE	GA		04/14/2023		86							86	86			
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		588							588	588			
100144534	CORPUS CHRISTI	TX		04/26/2024		229							229	229			
100082082	NORTH WEST LONDON	GBR		03/30/2022		2							2		(2)		(2)
100128740	BALTIMORE	MD		09/21/2023		302							302	302			
100138673	TAMPA	FL		02/02/2024		202							202	202			
100113952	BOSSIER CITY	LA		06/29/2023		592							592	592			
100065176	DEPTFORD	NJ		07/14/2021		796							796	796			
100108064	HOUSTON	TX		05/24/2023		479							479	479			
100111494	LA JOLLA	CA		06/29/2023		769							769	769			
100090626	MILLVILLE	NJ		12/29/2022		370							370	370			
100049303	FRESNO	CA		11/20/2020		830							830	830			
100111949	STUART	FL		06/29/2023		482							482	482			
100031698	VALLEJO	CA		03/29/2019		477							477	477			
100127289	BIRMINGHAM	AL		08/30/2023		861							861	861			
100078988	WILMINGTON	NC		02/24/2022		695							695	695			
100079561	CHICAGO	IL		04/25/2022		1,440							1,440	1,440			
100067600	COLUMBUS	GA		09/23/2021		628							628	628			
100177991	ONTARIO	CA		11/19/2024		1,283							1,283	1,283			
100031995	CHULA VISTA	CA		03/29/2019		679							679	679			
100153959	BELLEVIEW	FL		06/05/2024		259							259	259			
100062289	FAYETTEVILLE	NC		07/01/2021		823							823	823			
100184499	VILLA RICA	GA		12/17/2024		625							625	625			
100146198	MILTON	FL		03/19/2024		588							588	588			
100164947	PHILADELPHIA	PA		08/28/2024		298							298	298			
100032122	OXNARD	CA		03/29/2019		3,082							3,082	3,082			
100047430	ROSELLE	IL		11/20/2020		496							496	496			
100129978	FAIRBORN	OH		09/27/2023		431							431	431			
100029121	LAS VEGAS	NV		10/26/2018		471							471	471			
100031891	GREENACRES	FL		03/29/2019		1,090							1,090	1,090			
100117976	MARIETTA	GA		07/20/2023		258							258	258			
100145155	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109864	CLEVELAND	OH		06/22/2023		325							325	325			
100088805	HOOD RIVER	OR		11/15/2022		281							281	281			
100136627	LEXINGTON	NC		11/22/2023		287							287	287			
100067488	GREENSBORO	NC		09/23/2021		675							675	675			
100067546	HOUSTON	TX		09/23/2021		(12,760)							(12,760)	(9,637)		3,124	3,124
100063105	FAIRBURN	GA		07/01/2021		779							779	779			
100072000	STOCKBRIDGE	GA		10/29/2021		644							644	644			
100065607	MORENO VALLEY	CA		07/28/2021		608							608	608			
100063287	GRAND RAPIDS	MN		07/01/2021		874							874	874			
100083233	HOUSTON	TX		05/10/2022		329							329	329			
100066913	CAMDEN	NJ		08/02/2021		856							856	856			
100043154	MABLETOWN	GA		05/28/2020		2,553							2,553	2,553			
100119778	STONE MOUNTAIN	GA		08/08/2023		105							105	105			
100112681	MANASSAS	VA		06/29/2023		1,547							1,547	1,547			
100109600	PETERSBURG	VA		06/14/2023		118							118	118			
100180915	UNITED KINGDOM	GBR		11/27/2024		399							399	426	27		27
100155780	SAN DIEGO	CA		06/18/2024		334							334	334			
100049557	HYATTSVILLE	MD		11/20/2020		2,520							2,520	2,520			
100045112	BURLINGTON	MA		11/19/2020		1,224							1,224	1,224			
100045668	EVERGREEN	CO		11/25/2020		1,379							1,379	1,379			
100032068	LOS ANGELES	CA		03/29/2019		1,570							1,570	1,570			
100141687	DECATUR	GA		01/30/2024		203							203	203			
100156014	SEMINOLE	FL		06/18/2024		278							278	278			
100073439	STROUDSBURG	PA		11/01/2021		1,352							1,352	1,352			
100147653	SHEBOYGAN	WI		04/04/2024		211							211	211			
100030757	NEW RICHMOND	WI		04/09/2019		271							271	271			
100030583	NEW BALTIMORE	MI		12/20/2018		3,616							3,616	3,616			
100110964	SOUTHAMPTON	PA		06/29/2023		735							735	735			
100084673	HALLANDALE BEACH	FL		08/02/2022		286							286	286			
100034940	DUBLIN	IRL		06/21/2019		6,715							6,715	7,027	261	50	312
100112155	MIAMI	FL		06/29/2023		729							729	729			
100013542	SACRAMENTO	CA		05/25/2017		497							497	497			
100013110	MINNEAPOLIS	MN		05/25/2017		494							494	494			
100045696	BEACH HAVEN	NJ		11/25/2020		282							282	282			
100062860	ANTIOCH	TN		07/01/2021		1,020							1,020	1,020			
100057672	OMAHA	NE		06/30/2021		738							738	738			
100031093	CHICAGO	IL		03/29/2019		591							591	591			
100134767	HOUSTON	TX		10/30/2023		10,822							10,822	10,822			
100044467	MIAMI	FL		11/19/2020		915							915	915			
100014374	SACRAMENTO	CA		09/27/2017		2,118							2,118	2,118			
100117950	HOUSTON	TX		07/20/2023		752							752	752			
100088964	PHOENIX	AZ		11/15/2022		241							241	241			
100031757	BANNING	CA		03/29/2019		972							972	972			
100134901	PHILADELPHIA	PA		10/30/2023		229							229	229			
100055853	BLUFFTON	SC		03/23/2021		582							582	582			
100143636	ARTESIA	NM		02/21/2024		301							301	301			
100100711	SACRAMENTO	CA		04/28/2023		732							732	732			
100175473	LAWRENCEVILLE	GA		12/23/2024		7,000							7,000	7,000			
100050228	VENETA	OR		11/20/2020		1,669							1,669	1,669			
100134039	JACKSON	TN		10/25/2023		262							262	262			
100150029	DETROIT	MI		06/07/2024		156							156	156			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102517	HOLLYWOOD	FL		06/07/2023		410							410	410			
100030734	LOVELAND	OH		04/09/2019		2,134							2,134	2,134			
100064782	MEMPHIS	TN		07/14/2021		673							673	673			
100162327	MONTGOMERY	TX		08/06/2024		610							610	610			
100064108	LAWRENCE	KS		07/01/2021		868							868	868			
100119737	TRENTON	NJ		08/08/2023		315							315	315			
100061208	INDEPENDENCE	MO		06/01/2021		622							622	622			
100113462	MORENO VALLEY	CA		06/29/2023		700							700	700			
100012764	REYNOLDSBURG	OH		05/25/2017		774							774	774			
100141143	LATROBE	PA		01/30/2024		270							270	270			
100128056	MEMPHIS	TN		09/08/2023		688							688	688			
100111908	SAINT MICHAELS	MD		06/29/2023		438							438	438			
100144275	TRENTON	NJ		03/07/2024		252							252	252			
100099742	KANSAS CITY	MO		02/28/2023		334							334	334			
100134141	CITRUS HEIGHTS	CA		12/08/2023		281							281	281			
100157009	UNITED KINGDOM	GBR		06/27/2024		(6)							(6)		6		6
100153587	UNITED KINGDOM	GBR		05/29/2024		(5)							(5)		5		5
100146780	LAS VEGAS	NV		03/20/2024		441							441	441			
100172810	FORT WORTH	TX		12/06/2024		289							289	289			
100161611	UNITED KINGDOM	GBR		07/29/2024		10							10		(10)		(10)
100089995	NUEVO	CA		01/13/2023		2,928							2,928	2,928			
100165141	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100043363	WOODSTOCK VALLEY	CT		08/13/2020		479							479	479			
100109871	MORROW	GA		06/22/2023		330							330	330			
100064784	CANTONMENT	FL		07/14/2021		674							674	674			
100066748	MIDDLETOWN	PA		08/02/2021		865							865	865			
100011289	ALBUQUERQUE	NM		12/23/2016		252							252	252			
100153462	MEMPHIS	TN		05/30/2024		291							291	291			
100108389	TROY	NY		05/25/2023		332							332	332			
100043719	CHANDLER	AZ		08/13/2020		380							380	380			
100126718	BALTIMORE	MD		08/30/2023		165							165	165			
100077645	RIVERDALE	GA		01/03/2022		1,871							1,871	1,871			
100043064	HYATTSVILLE	MD		05/28/2020		1,104							1,104	1,104			
100053919	NEW ORLEANS	LA		03/23/2021		400							400	400			
100049392	MIAMI	FL		11/20/2020		1,258							1,258	1,258			
100067801	IDALOU	TX		09/23/2021		623							623	623			
100061865	GREGORY	MI		07/01/2021		1,068							1,068	1,068			
100114367	LONGVILLE	LA		06/29/2023		205							205	205			
100108141	WINCHESTER	KY		05/24/2023		191							191	191			
100064915	GARLAND	TX		07/14/2021		668							668	668			
100053890	PINSON	AL		03/23/2021		239							239	239			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		284							284	284			
100127394	MIAMI	FL		08/30/2023		174							174	174			
100158513	DOTHAN	AL		07/10/2024		280							280	280			
100075925	CADDO MILLS	TX		01/07/2022		1,060							1,060	1,060			
100067934	FAYETTEVILLE	NC		09/23/2021		666							666	666			
100165585	CHICAGO	IL		10/04/2024		297							297	297			
100141835	LEEK	NLD		01/29/2024		(36)							(36)		36		36
100084807	PLANO	TX		08/02/2022		34,713							34,713	34,713			
100154957	RICHMOND	VA		07/19/2024		311							311	311			
100067685	SANDY SPRINGS	GA		09/23/2021		754							754	754			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087311	MYRTLE BEACH	SC		10/25/2022		576							576	576			
100012960	LAMONT	CA		05/25/2017		606							606	606			
100067749	JACKSONVILLE	FL		09/23/2021		665							665	665			
100133497	WEST DEPTFORD	NJ		10/19/2023		1,541							1,541	1,541			
100181620	PITTSBURGH	PA		12/09/2024		277							277	277			
100026282	MESA	AZ		09/20/2018		509							509	509			
100099797	SCRANTON	PA		02/28/2023		246							246	246			
100126406	BALTIMORE	MD		08/30/2023		306							306	306			
100161855	ALBANY	NY		07/31/2024		250							250	250			
100133068	HOUSTON	TX		11/29/2023		228							228	228			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		232							232	232			
100078866	VIRGINIA BEACH	VA		02/24/2022		631							631	631			
100024074	CORONA	CA		09/10/2018		772							772	772			
100143747	GREENSBORO	NC		04/05/2024		251							251	251			
100067448	GARDINER	ME		09/23/2021		647							647	647			
100013828	HIALEAH	FL		05/25/2017		528							528	528			
100012169	THORNTON	CO		03/08/2017		597							597	597			
100129918	ROUND LAKE BEACH	IL		09/27/2023		320							320	320			
100031303	JUPITER	FL		03/29/2019		1,428							1,428	1,428			
100135015	BETHLEHEM	PA		10/30/2023		227							227	227			
100139856	UNITED KINGDOM	GBR		12/18/2023		409							409	445	36		36
100053662	SAINT LOUIS	MO		03/23/2021		459							459	459			
100057727	ATHENS	GA		06/30/2021		622							622	622			
100136765	KANSAS CITY	KS		11/27/2023		294							294	294			
100109659	BALTIMORE	MD		06/14/2023		212							212	212			
100068108	WEST PALM BEACH	FL		08/25/2021		742							742	742			
100154576	JURUPA VALLEY	CA		06/14/2024		319							319	319			
100165357	FORT PIERCE	FL		08/29/2024		439							439	439			
100118099	LAS VEGAS	NV		07/20/2023		334							334	334			
100019685	PHOENIX	AZ		07/26/2018		1,125							1,125	1,125			
100078993	HOWELL	MI		02/24/2022		732							732	732			
100030922	LOS ANGELES	CA		04/09/2019		1,410							1,410	1,410			
100055333	WELLINGTON	FL		03/23/2021		720							720	720			
100175462	KANSAS CITY	MO		12/23/2024		290							290	290			
100172658	SICKLERVILLE	NJ		11/21/2024		272							272	272			
100086581	HOUSTON	TX		09/30/2022		482							482	482			
100140549	MOORESVILLE	NC		01/19/2024		20,185							20,185	20,185			
100091890	ROOSENDAAL	NLD		01/27/2023		(38)							(38)		38		38
100113818	VERNON	NJ		06/29/2023		429							429	429			
100016418	ARLINGTON	TN		04/05/2018		1,026							1,026	1,026			
100118154	MISSOURI CITY	TX		07/20/2023		272							272	272			
100119026	LAKE ISABELLA	CA		07/27/2023		303							303	303			
100080187	BALTIMORE	MD		02/25/2022		571							571	571			
100169241	INDIANAPOLIS	IN		09/27/2024		312							312	312			
100025105	MIAMI	FL		09/20/2018		1,916							1,916	1,916			
100024916	BALTIMORE	MD		09/20/2018		661							661	661			
100013934	SCHAUMBURG	IL		05/25/2017		4,483							4,483	4,483			
100060551	LILBURN	GA		06/01/2021		1,314							1,314	1,314			
100155848	PLANTATION	FL		06/18/2024		630							630	630			
100175733	CONIFER	CO		11/12/2024		726							726	726			
100181673	MILWAUKEE	WI		12/11/2024		241							241	241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100108949	PILOT POINT	TX		05/31/2023		261							261	261			
100135006	TEXAS CITY	TX		10/30/2023		630							630	630			
100164145	INDIANAPOLIS	IN		08/21/2024		341							341	341			
100046876	EAST WINDSOR	NJ		11/20/2020		177							177	177			
100077804	BAKERSFIELD	CA		12/23/2021		340							340	340			
100112571	MOUNT LAUREL	NJ		06/29/2023		972							972	972			
100099662	LIVE OAK	TX		04/06/2023		1,189							1,189	1,189			
100117636	WATERBURY	CT		07/20/2023		287							287	287			
100075912	BROOKWOOD	AL		01/07/2022		664							664	664			
100154566	SAN ANTONIO	TX		06/14/2024		121							121	121			
100169890	WILMER	AL		11/08/2024		232							232	232			
100092037	WILMINGTON	DE		02/09/2023		317							317	317			
100172754	MINERAL RIDGE	OH		12/06/2024		223							223	223			
100130032	BROOKLYN	MD		09/27/2023		306							306	306			
100111190	LAS VEGAS	NV		06/29/2023		671							671	671			
100126286	WILSON	NC		08/30/2023		255							255	255			
100111367	LIVERPOOL	PA		06/29/2023		352							352	352			
100145937	HANFORD	CA		03/19/2024		636							636	636			
100074974	TOLLESON	AZ		12/01/2021		457							457	457			
100083814	COMPTON	CA		07/12/2022		407							407	407			
100064984	IDAHO FALLS	ID		07/14/2021		351							351	351			
100109981	CHICAGO	IL		06/22/2023		310							310	310			
100080334	LELYSTAD	NLD		02/22/2022		(25)							(25)		25		25
100049079	NAPERVILLE	IL		11/20/2020		740							740	740			
100081932	FRANEKER	NLD		03/30/2022		(28)							(28)		28		28
100077907	ENKHUIZEN/HOORN	NLD		12/29/2021		(26)							(26)		26		26
100141441	JEFFERSONVILLE	IN		01/30/2024		702							702	702			
100164702	ODESSA	FL		08/23/2024		653							653	653			
100101719	OOSTBURG	NLD		03/30/2023		(53)							(53)		53		53
100134469	FORESTPORT	NY		10/30/2023		225							225	225			
100025284	HIALEAH	FL		09/20/2018		662							662	662			
100126412	NEW ORLEANS	LA		08/30/2023		434							434	434			
100103850	KANSAS CITY	MO		05/10/2023		376							376	376			
100091917	LEEUWARDEN	NLD		01/27/2023		(27)							(27)		27		27
100055771	ANN ARBOR	MI		03/23/2021		1,169							1,169	1,169			
100111112	NEW HAVEN	CT		06/29/2023		861							861	861			
100091918	LEEUWARDEN	NLD		01/27/2023		(31)							(31)		31		31
100114653	PORT SAINT LUCIE	FL		06/29/2023		5,770							5,770	5,770			
100053511	BENSALEM	PA		03/23/2021		1,412							1,412	1,412			
100014263	FRESNO	CA		09/27/2017		422							422	422			
100144915	UNITED KINGDOM	GBR		03/12/2024													
100066805	PHILADELPHIA	PA		08/02/2021		858							858	858			
100046353	TAMPA	FL		11/25/2020		307							307	307			
100154637	BURLEY	ID		07/19/2024		335							335	335			
100114492	FAIRFAX	VA		06/29/2023		1,758							1,758	1,758			
100115508	COLUMBIA	SC		07/17/2023		244							244	244			
100147204	FORT WORTH	TX		03/28/2024		314							314	314			
100132406	LA PUENTE	CA		11/03/2023		676							676	676			
100054410	HANOVER	VA		03/23/2021		731							731	731			
100146317	STUART	FL		03/19/2024		1,588							1,588	1,588			
100113358	POINT PLEASANT BE	NJ		06/29/2023		1,796							1,796	1,796			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100120815	WATERBURY	CT		08/25/2023		312							312	312			
100027936	SANTA MARIA	CA		10/26/2018		554							554	554			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		1,185							1,185	1,185			
100066840	PENSACOLA	FL		08/02/2021		769							769	769			
100174434	BURLESON	TX		10/31/2024		642							642	642			
100117876	PHILADELPHIA	PA		07/20/2023		407							407	407			
100103427	WINSTON SALEM	NC		06/16/2023		248							248	248			
100066483	BALTIMORE	MD		08/02/2021		521							521	521			
100129809	BAKERSFIELD	CA		09/27/2023		270							270	270			
100079262	JACKSONVILLE	FL		02/28/2022		2,252							2,252	2,252			
100156870	INDIANAPOLIS	IN		06/27/2024		302							302	302			
100175084	LOUISVILLE	KY		11/05/2024		234							234	234			
100026492	SACRAMENTO	CA		09/26/2018		672							672	672			
100155545	HAZLET	NJ		06/18/2024		189							189	189			
100101832	PORT JERVIS	NY		03/31/2023		283							283	283			
100109918	TRENTON	NJ		06/22/2023		295							295	295			
100099826	SAVANNAH	GA		02/28/2023		230							230	230			
100119706	BALTIMORE	MD		08/08/2023		342							342	342			
100049302	MOORESVILLE	NC		11/20/2020		589							589	589			
100116751	HOOVER	AL		07/20/2023		5,091							5,091	5,091			
100130042	LAKE CITY	FL		09/27/2023		1,717							1,717	1,717			
100064298	MINNEOLA	FL		07/01/2021		845							845	845			
100028092	PHILADELPHIA	PA		10/26/2018		535							535	535			
100029345	WINDER	GA		10/26/2018		520							520	520			
100149970	FORT WORTH	TX		06/07/2024		238							238	238			
100061902	CHICAGO	IL		07/01/2021		1,150							1,150	1,150			
100071758	HOUSTON	TX		10/14/2021		2,060							2,060	2,060			
100013539	ANDERSON	IN		05/25/2017		748							748	748			
100018132	ORLANDO	FL		06/08/2018		1,029							1,029	1,029			
100155753	PEACHTREE CITY	GA		06/18/2024		137							137	137			
100011530	PROVIDENCE	RI		03/08/2017		432							432	432			
100100279	CLEVELAND	OH		03/24/2023		231							231	231			
100053997	SANTA MARIA	CA		03/23/2021		706							706	706			
100110008	DETROIT	MI		06/22/2023		387							387	387			
100089268	OAK PARK	MI		01/26/2023		231							231	231			
100115176	TRENTON	NJ		07/17/2023		309							309	309			
100139425	PITTSBURGH	PA		12/28/2023		167							167	167			
100028957	HILLSBORO	OR		10/26/2018		596							596	596			
100043374	HAINES CITY	FL		08/13/2020		1,929							1,929	1,929			
100068126	ELKINS	AR		08/25/2021		771							771	771			
100139808	UNITED KINGDOM	GBR		12/18/2023		(5)							(5)		5		5
100045572	MILFORD	CT		11/25/2020		461							461	461			
100139640	PORT SAINT LUCIE	FL		12/28/2023		298							298	298			
100028377	BLUFFTON	SC		10/26/2018		464							464	464			
100025839	PALM COAST	FL		09/20/2018		476							476	476			
100010991	OSSEO	MI		12/23/2016		655							655	655			
100100061	LAKELAND	FL		03/28/2023		236							236	236			
100102553	PHILADELPHIA	PA		06/07/2023		294							294	294			
100060764	BALTIMORE	MD		06/01/2021		1,177							1,177	1,177			
100010845	LYONS	IL		12/23/2016		718							718	718			
100103699	TALLAHASSEE	FL		05/08/2023		152							152	152			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060628	PHOENIX	AZ		06/01/2021		1,375							1,375	1,375			
100014464	BOSCAWEN	NH		09/27/2017		1,919							1,919	1,919			
100126358	SYRACUSE	NY		08/30/2023		280							280	280			
100116772	CORAL SPRINGS	FL		07/20/2023		731							731	731			
100065092	BLUE ISLAND	IL		07/14/2021		1,847							1,847	1,847			
100010988	NORFOLK	VA		01/27/2017		1,002							1,002	1,002			
100064956	CHICAGO	IL		07/14/2021		7,233							7,233	7,233			
100173952	MIDWEST CITY	OK		10/31/2024		317							317	317			
100120195	DORAL	FL		08/18/2023		284							284	284			
100100660	ATCO	NJ		04/28/2023		1,331							1,331	1,331			
100028109	MIAMI	FL		10/26/2018		626							626	626			
100013050	CHICAGO	IL		05/25/2017		774							774	774			
100168890	UNITED KINGDOM	GBR		09/26/2024		(18)							(18)		18		18
100043372	PROVIDENCE	RI		08/13/2020		1,805							1,805	1,805			
100028313	LAS VEGAS	NV		10/26/2018		453							453	453			
100174656	PHILADELPHIA	PA		10/31/2024		304							304	304			
100154695	PHILADELPHIA	PA		07/19/2024		183							183	183			
100180732	GREENSBORO	NC		11/26/2024		532							532	532			
100047734	HICKORY	NC		11/20/2020		483							483	483			
100134031	MILWAUKEE	WI		10/25/2023		286							286	286			
100115541	ROCKWALL	TX		07/19/2023		312							312	312			
100047201	CONYERS	GA		11/20/2020		540							540	540			
100175126	MANCHESTER	NH		11/05/2024		319							319	319			
100111041	ROCK CITY	IL		06/29/2023		909							909	909			
100023608	FLORIDA CITY	FL		09/04/2018		697							697	697			
100031424	ORLANDO	FL		03/29/2019		503							503	503			
100119785	VALDOSTA	GA		08/08/2023		99							99	99			
100136046	TAMPA	FL		11/16/2023		217							217	217			
100067154	DALLAS	TX		08/02/2021		1,347							1,347	1,347			
100116977	PINEVILLE	NC		07/20/2023		702							702	702			
100127377	OPA LOCKA	FL		08/30/2023		771							771	771			
100054105	HOLLYWOOD	SC		03/23/2021		3,385							3,385	3,385			
100011532	ORANGE CITY	FL		03/08/2017		319							319	319			
100088099	ORLANDO	FL		10/25/2022		791							791	791			
100026379	MIAMI	FL		09/26/2018		866							866	866			
100159917	DORAL	FL		08/16/2024		337							337	337			
100045173	WINTER HAVEN	FL		11/25/2020		430							430	430			
100055740	LAWRENCEVILLE	GA		03/23/2021		959							959	959			
100164061	WOODSTOCK	GA		08/21/2024		434							434	434			
100181517	DES PLAINES	IL		12/06/2024		717							717	717			
100184658	LAKESIDE	CA		12/17/2024		693							693	693			
100186020	MILWAUKEE	WI		12/27/2024		793							793	793			
100116181	MORENO VALLEY	CA		07/20/2023		849							849	849			
100181342	INDIANAPOLIS	IN		12/06/2024		282							282	282			
100159706	YORK	PA		08/23/2024		189							189	189			
100100778	FRESNO	CA		04/28/2023		656							656	656			
100161809	CARBONDALE	PA		07/31/2024		240							240	240			
100077190	SAN ANTONIO	TX		01/03/2022		698							698	698			
100116409	KISSIMMEE	FL		07/20/2023		543							543	543			
100149966	FORT WORTH	TX		06/07/2024		261							261	261			
100062863	GREECE	NY		07/01/2021		1,009							1,009	1,009			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057959	CHARLESTON	SC		06/30/2021		645							645	645			
100088565	KATWIJK	NLD		10/27/2022		(34)							(34)		34		34
100025413	LAUDERDALE LAKES	FL		09/20/2018		340							340	340			
100013012	MIAMI	FL		05/25/2017		575							575	575			
100169282	EASTON	PA		09/27/2024		232							232	232			
100029435	HAYDEN	ID		10/26/2018		592							592	592			
100119768	MARKHAM	IL		08/08/2023		314							314	314			
100049551	POMPANO BEACH	FL		11/20/2020		1,434							1,434	1,434			
100099693	CHICAGO	IL		04/06/2023		230							230	230			
100134005	KANSAS CITY	MO		10/25/2023		486							486	486			
100126739	MELFA	VA		08/30/2023		493							493	493			
100167552	VANDALIA	OH		10/31/2024		322							322	322			
100153544	UNITED KINGDOM	GBR		05/29/2024		2							2		(2)		(2)
100146562	FORT MILL	SC		03/19/2024		611							611	611			
100120241	ALBUQUERQUE	NM		08/18/2023		289							289	289			
100011524	ELGIN	IL		03/08/2017		827							827	827			
100113385	VENTNOR CITY	NJ		06/29/2023		665							665	665			
100128120	HOUSTON	TX		09/08/2023		549							549	549			
100067203	HUMBLE	TX		08/02/2021		900							900	900			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		629							629	629			
100048760	OAK CREEK	WI		11/20/2020		1,253							1,253	1,253			
100110989	DAVENPORT	FL		06/29/2023		579							579	579			
100017868	RAPID CITY	SD		05/30/2018		949							949	949			
100013198	LAS VEGAS	NV		05/25/2017		544							544	544			
100067047	IMPERIAL	PA		08/02/2021		920							920	920			
100101941	RIVERDALE	GA		04/14/2023		83							83	83			
100119705	AKRON	OH		08/08/2023		189							189	189			
100063426	APOPKA	FL		07/01/2021		739							739	739			
100109270	OCALA	FL		07/21/2023		756							756	756			
100026343	BOLINGBROOK	IL		09/20/2018		664							664	664			
100143531	MARKHAM	IL		02/21/2024		184							184	184			
100057759	MCKINNEY	TX		06/30/2021		7,959							7,959	7,959			
100133968	LIBERTY	NY		10/25/2023		313							313	313			
100186750	ATLANTA	GA		12/31/2024		269							269	269			
100038693	KILKENNY	IRL		09/27/2019		127							127	351	98	126	224
100013219	RIO RICO	AZ		05/25/2017		659							659	659			
100053439	SAN DIEGO	CA		03/23/2021		2,837							2,837	2,837			
100067598	ALLIANCE	OH		09/23/2021		709							709	709			
100025060	MESICK	MI		09/20/2018		547							547	547			
100024665	SOUTHFIELD	MI		09/20/2018		561							561	561			
100176884	CONROE	TX		11/15/2024		276							276	276			
100100032	STATESBORO	GA		03/28/2023		140							140	140			
100031673	PALMDALE	CA		03/29/2019		583							583	583			
100166314	DEARBORN HEIGHTS	MI		10/23/2024		490							490	490			
100138154	CHALFONT	PA		12/14/2023		6,222							6,222	6,222			
100053398	MOUNDSVILLE	WV		03/23/2021		720							720	720			
100062936	ROBESONIA	PA		07/01/2021		1,008							1,008	1,008			
100048390	LAKE OSWEGO	OR		11/20/2020		328							328	328			
100068250	BALTIMORE	MD		08/25/2021		631							631	631			
100078940	RICHMOND	VA		02/24/2022		986							986	986			
100062775	WESTFIELD	MA		07/01/2021		972							972	972			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031286	INDIALANTIC	FL		03/29/2019		1,021							1,021	1,021			
100100403	COLD BROOK	NY		04/27/2023		580							580	580			
100023367	MEDFORD	OR		08/16/2018		1,106							1,106	1,106			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		318							318	318			
100165847	ATLANTA	GA		08/29/2024		260							260	260			
100176904	MINT HILL	NC		11/15/2024		4,832							4,832	4,832			
100169247	KANSAS CITY	MO		09/27/2024		289							289	289			
100019866	ARLINGTON	VA		07/30/2018		2,220							2,220	2,220			
100065529	SKOKIE	IL		07/28/2021		1,542							1,542	1,542			
100045941	SALISBURY	MD		11/25/2020		502							502	502			
100063045	SUSSEX	NJ		07/01/2021		1,691							1,691	1,691			
100011363	OAKLAND	CA		12/23/2016		2,658							2,658	2,658			
100049335	ATLANTA	GA		11/20/2020		2,174							2,174	2,174			
100186740	KINGSPORT	TN		12/31/2024		281							281	281			
100181297	PONTIAC	MI		12/06/2024		274							274	274			
100176101	EDEN PRAIRIE	MN		12/20/2024		1,899							1,899	1,899			
100057843	SMYRNA	DE		06/30/2021		884							884	884			
100110652	CRYSTAL BEACH	TX		06/30/2023		8,248							8,248	8,248			
100065530	PORTLAND	OR		07/28/2021		2,231							2,231	2,231			
100031118	PALM COAST	FL		03/29/2019		824							824	824			
100013078	HIALEAH	FL		05/25/2017		1,285							1,285	1,285			
100109232	SIERRA VISTA	AZ		07/21/2023		297							297	297			
100148690	BALTIMORE	MD		04/16/2024		1,363							1,363	1,363			
100053881	BIRMINGHAM	AL		03/23/2021		407							407	407			
100026633	MERRICK	NY		09/26/2018		3,947							3,947	3,947			
100029301	EAST BERLIN	PA		10/26/2018		475							475	475			
100145806	PITTSBURGH	PA		05/08/2024		1,836							1,836	1,836			
100102207	MONROE	GA		04/14/2023		303							303	303			
100039013	KILKENNY	IRL		09/27/2019		2,006							2,006	2,193	183	5	187
100047291	HUNTINGTON	MA		11/20/2020		293							293	293			
100078945	NEW ORLEANS	LA		02/24/2022		730							730	730			
100115461	PHILLIPSBURG	NJ		07/17/2023		276							276	276			
100078863	OSHKOSH	WI		02/24/2022		633							633	633			
100135701	PHILADELPHIA	PA		11/09/2023		136							136	136			
100109601	SAN ANTONIO	TX		06/14/2023		395							395	395			
100100827	ROCKFORD	IL		04/28/2023		2,479							2,479	2,479			
100175527	SAN ANTONIO	TX		12/23/2024		269							269	269			
100147648	PITTSBURGH	PA		04/04/2024		276							276	276			
100053593	CUMMING	GA		03/23/2021		1,085							1,085	1,085			
100091759	GREEN BAY	WI		03/24/2023		218							218	218			
100053980	CLAREMONT	NH		03/23/2021		552							552	552			
100055514	GLASSBORO	NJ		03/23/2021		619							619	619			
100079936	TUCSON	AZ		04/08/2022		504							504	504			
100012654	BRIDGEPORT	CT		05/25/2017		1,569							1,569	1,569			
100139689	UNITED KINGDOM	GBR		12/18/2023		(1)							(1)		1		1
100068437	PRIMOS	PA		08/25/2021		661							661	661			
100030525	SHERWOOD	AR		12/20/2018		1,889							1,889	1,889			
100177844	NORTH EAST	MD		11/19/2024		600							600	600			
100172872	FARMINGTON	NM		10/25/2024		319							319	319			
100178095	WALL TOWNSHIP	NJ		11/19/2024		958							958	958			
100150095	STATESVILLE	NC		06/14/2024		288							288	288			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126570	KANKAKEE	IL		08/30/2023		1,343							1,343	1,343			
100066001	HEBRON	IN		08/02/2021		1,382							1,382	1,382			
100141440	DALLAS	TX		01/30/2024		221							221	221			
100047615	CLEARWATER	FL		11/20/2020		382							382	382			
100155755	APPLE VALLEY	CA		06/18/2024		698							698	698			
100185639	UNITED KINGDOM	GBR		12/20/2024		(6)							(6)		6		6
100144983	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100145690	UNITED KINGDOM	GBR		03/12/2024		16							16		(16)		(16)
100155521	CLAYTON	CA		06/18/2024		267							267	267			
100173668	ROTTERDAM	NLD		10/29/2024		(44)							(44)		44		44
100185691	GRONINGEN	NLD		12/20/2024		(239)							(239)		239		239
100049789	RIO RANCHO	NM		11/20/2020		600							600	600			
100168936	S-GRAVENHAGE	NLD		09/26/2024		(38)							(38)		38		38
100048583	BALTIMORE	MD		11/20/2020		666							666	666			
100147201	SOUTH EUCLID	OH		03/28/2024		284							284	284			
100055731	SCHENECTADY	NY		03/23/2021		622							622	622			
100060989	WEST JEFFERSON	OH		06/01/2021		1,000							1,000	1,000			
100045838	WARRENTON	VA		11/25/2020		429							429	429			
100013712	SAVAGE	MN		05/25/2017		1,939							1,939	1,939			
100084619	UPPER DARBY	PA		08/02/2022		6,453							6,453	6,453			
100154722	EDMOND	OK		07/19/2024		287							287	287			
100103174	CINCINNATI	OH		04/21/2023		304							304	304			
100089967	BRIGHTON	MA		01/26/2023		159							159	159			
100165848	ERIE	PA		08/29/2024		238							238	238			
100073527	BALTIMORE	MD		11/01/2021		257							257	257			
100065006	TELFORD	PA		07/14/2021		658							658	658			
100020148	YOUNGSVILLE	LA		07/17/2018		978							978	978			
100129880	NORTH EAST	MD		09/27/2023		275							275	275			
100112648	PALM SPRINGS	CA		06/29/2023		2,854							2,854	2,854			
100101760	MAYWOOD	IL		03/31/2023		324							324	324			
100155686	SMYRNA	GA		06/18/2024		800							800	800			
100075392	NAPLES	FL		12/01/2021		1,079							1,079	1,079			
100019771	ROYSE CITY	TX		07/26/2018		969							969	969			
100062041	HINESVILLE	GA		07/01/2021		444							444	444			
100068438	PRIMOS	PA		08/25/2021		663							663	663			
100102134	EDGEWOOD	MD		04/14/2023		237							237	237			
100143862	UNITED KINGDOM	GBR		02/28/2024		370							370	399	29		29
100108068	HOUSTON	TX		05/24/2023		606							606	606			
100150092	STATESVILLE	NC		06/14/2024		288							288	288			
100158271	UNITED KINGDOM	GBR		07/09/2024		(2)							(2)		2		2
100155291	INDIANAPOLIS	IN		07/19/2024		274							274	274			
100134362	PHILADELPHIA	PA		10/27/2023		68							68	68			
100126404	BALTIMORE	MD		08/30/2023		309							309	309			
100060742	NORFOLK	VA		06/01/2021		792							792	792			
100109882	KANSAS CITY	MO		06/22/2023		304							304	304			
100113767	FAIRBURY	NE		06/29/2023		106							106	106			
100156778	HOUSTON	TX		06/26/2024		276							276	276			
100173562	UNITED KINGDOM	GBR		10/29/2024		566							566	605	39		39
100028196	LAS VEGAS	NV		10/26/2018		567							567	567			
100173906	TEXARKANA	TX		10/31/2024		325							325	325			
100147385	MOORESVILLE	NC		05/08/2024		283							283	283			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065139	BATON ROUGE	LA		07/14/2021		2,288							2,288	2,288			
100088969	TOMBALL	TX		11/15/2022		2,021							2,021	2,021			
100070095	WEST COLUMBIA	SC		09/01/2021		1,098							1,098	1,098			
100150123	BRONSON	FL		06/14/2024		312							312	312			
100136000	HOUSTON	TX		11/16/2023		19,691							19,691	19,691			
100057676	AUDUBON	NJ		06/30/2021		3,467							3,467	3,467			
100061653	EVELETH	MN		07/01/2021		1,329							1,329	1,329			
100077169	PHOENIX	AZ		01/03/2022		1,290							1,290	1,290			
100063964	HARVEST	AL		07/01/2021		1,104							1,104	1,104			
100164938	CALUMET CITY	IL		08/28/2024		286							286	286			
100157759	SIMI VALLEY	CA		07/02/2024		650							650	650			
100149751	ENDICOTT	NY		04/26/2024		262							262	262			
100062659	LAWRENCEBURG	TN		07/01/2021		723							723	723			
100072012	ORLANDO	FL		10/29/2021		669							669	669			
100029489	GREENE	ME		10/26/2018		599							599	599			
100044020	RIALTO	CA		08/19/2020		2,437							2,437	2,437			
100013649	BERKELEY	IL		05/25/2017		702							702	702			
100081609	BEECH MOUNTAIN	NC		03/24/2022		444							444	444			
100134838	AVENTURA	FL		10/30/2023		287							287	287			
100186710	APPLE VALLEY	CA		12/31/2024		321							321	321			
100012914	JACKSONVILLE	FL		05/25/2017		987							987	987			
100091752	GRAND RAPIDS	MI		03/24/2023		723							723	723			
100134340	PANAMA CITY	FL		10/27/2023		262							262	262			
100147641	NORMAN	OK		04/04/2024		254							254	254			
100067249	RIVERVIEW	FL		08/02/2021		1,062							1,062	1,062			
100013133	MANCHESTER	NH		05/25/2017		907							907	907			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		671							671	671			
100164890	BRIDGETON	NJ		08/28/2024		288							288	288			
100181601	CHICAGO	IL		12/09/2024		294							294	294			
100062840	CHRISTIANSBURG	VA		07/01/2021		2,707							2,707	2,707			
100168090	BENSALEM	PA		09/20/2024		57,099							57,099	57,099			
100147343	HAARLEM	NLD		03/27/2024		(40)							(40)		40		40
100103857	EASTON	PA		05/10/2023		138							138	138			
100060141	NEW CASTLE	DE		06/25/2021		691							691	691			
100060409	SAN ANTONIO	TX		06/01/2021		869							869	869			
100175844	PHILADELPHIA	PA		11/12/2024		291							291	291			
100135874	WEST DEPTFORD	NJ		11/13/2023		196							196	196			
100103642	TEMPE	AZ		05/08/2023		2,357							2,357	2,357			
100065048	MCCLOUD	CA		07/14/2021		709							709	709			
100129750	BALTIMORE	MD		09/27/2023		293							293	293			
100048155	DUDLEY	MA		11/20/2020		1,031							1,031	1,031			
100060975	KENNESAW	GA		06/01/2021		1,046							1,046	1,046			
100027941	BRICK	NJ		10/26/2018		417							417	417			
100141379	FLORENCE	SC		01/30/2024		689							689	689			
100147207	SCRANTON	PA		03/28/2024		286							286	286			
100061146	HOUSTON	TX		06/01/2021		938							938	938			
100141066	HOUSTON	TX		02/20/2024		1,065							1,065	1,065			
100062065	KENNER	LA		07/01/2021		711							711	711			
100156720	BALTIMORE	MD		06/26/2024		228							228	228			
100130040	PHILADELPHIA	PA		09/27/2023		300							300	300			
100141198	MIAMISBURG	OH		01/30/2024		284							284	284			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023783	DACULA	GA		09/04/2018		940							940	940			
100147216	CINCINNATI	OH		03/28/2024		273							273	273			
100062605	PHILADELPHIA	PA		07/01/2021		933							933	933			
100077563	WICHITA	KS		01/03/2022		734							734	734			
100012828	PALMDALE	CA		05/25/2017		399							399	399			
100109860	DOLTON	IL		06/22/2023		294							294	294			
100080208	SCHENECTADY	NY		02/25/2022		483							483	483			
100061014	TUCSON	AZ		06/01/2021		692							692	692			
100170493	JACKSONVILLE	FL		10/09/2024		34,964							34,964	34,964			
100119800	WOODRIDGE	NY		08/08/2023		315							315	315			
100143685	BROOKLYN	MD		02/22/2024		181							181	181			
100161627	UNITED KINGDOM	GBR		07/29/2024		(3)							(3)		3		3
100130209	MIDDLETOWN	OH		11/15/2023		193							193	193			
100076532	FRESNO	CA		01/04/2022		2,186							2,186	2,186			
100127109	MIRAMAR	FL		08/30/2023		787							787	787			
100047652	ELGIN	IL		11/20/2020		442							442	442			
100126998	WAWARSING	NY		08/30/2023		1,269							1,269	1,269			
100037993	TUCSON	AZ		09/16/2019		843							843	843			
100160498	MADERA	CA		07/19/2024		271							271	271			
100064945	LAKELAND	FL		07/14/2021		640							640	640			
100067321	LUTZ	FL		08/02/2021		815							815	815			
100152866	CHICAGO	IL		05/22/2024		252							252	252			
100176933	BALTIMORE	MD		11/15/2024		307							307	307			
100077410	RINGGOLD	GA		01/03/2022		1,102							1,102	1,102			
100077065	LEES SUMMIT	MO		01/03/2022		617							617	617			
100054262	COCONUT CREEK	FL		03/23/2021		2,576							2,576	2,576			
100075325	JACKSON	TN		12/01/2021		576							576	576			
100184848	ELK RIVER	MN		12/17/2024		720							720	720			
100020156	NAMPA	ID		07/17/2018		489							489	489			
100089613	FORT LAUDERDALE	FL		01/30/2023		7,407							7,407	7,407			
100111445	KNOXVILLE	TN		06/29/2023		579							579	579			
100045948	PHILADELPHIA	PA		11/25/2020		425							425	425			
100101503	HERRIN	IL		04/26/2023		826							826	826			
100013153	LAKE ELSINORE	CA		05/25/2017		526							526	526			
100117212	PALM CITY	FL		07/20/2023		371							371	371			
100117969	OLIVEHURST	CA		07/20/2023		328							328	328			
100081482	STERLING HTS	MI		03/18/2022		633							633	633			
100155668	JAMISON	PA		06/18/2024		619							619	619			
100025350	CHICAGO	IL		09/20/2018		1,508							1,508	1,508			
100048052	WEST BLOOMFIELD	MI		11/20/2020		937							937	937			
100103801	MIDLAND	MI		05/10/2023		311							311	311			
100163860	CHICAGO	IL		09/27/2024		975							975	975			
100064774	GRAND PRAIRIE	TX		07/14/2021		941							941	941			
100177713	SANTA ROSA	CA		11/19/2024		665							665	665			
100149112	FORT WAYNE	IN		04/22/2024		219							219	219			
100111933	HUGO	MN		06/29/2023		582							582	582			
100150254	ROTTERDAM	NLD		04/29/2024		(22)							(22)		22		22
100110823	MIAMI GARDENS	FL		06/29/2023		664							664	664			
100111077	JACKSONVILLE	FL		06/29/2023		1,307							1,307	1,307			
100171328	HAMPTON BAYS	NY		10/16/2024		302							302	302			
100175863	CRAFTON	PA		11/12/2024		1,048							1,048	1,048			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133787	TITUSVILLE	FL		10/20/2023		279							279	279			
100055059	ELMONT	NY		03/23/2021		486							486	486			
100060900	HOUSTON	TX		06/01/2021		1,090							1,090	1,090			
100046118	BERLIN	NJ		11/25/2020		742							742	742			
100091739	FORT WORTH	TX		03/24/2023		229							229	229			
100048852	FORT LAUDERDALE	FL		11/20/2020		503							503	503			
100088864	TOMBALL	TX		11/15/2022		599							599	599			
100141174	FORT WORTH	TX		01/30/2024		327							327	327			
100028820	JACKSONVILLE	FL		10/26/2018		639							639	639			
100149148	HOUSTON	TX		04/22/2024		345							345	345			
100032001	VISTA	CA		03/29/2019		2,256							2,256	2,256			
100023193	NEW ORLEANS	LA		08/16/2018		1,654							1,654	1,654			
100169988	WARNER ROBINS	GA		11/08/2024		289							289	289			
100068487	DECATUR	TX		08/25/2021		625							625	625			
100162016	WALTERBORO	SC		07/31/2024		246							246	246			
100070487	WEST READING	PA		09/23/2021		617							617	617			
100174121	MINNEAPOLIS	MN		10/31/2024		106							106	106			
100032448	LIMERICK	IRL		06/21/2019		1,563							1,563	1,678	106	9	115
100144553	PALM BEACH GARDENS	FL		04/26/2024		631							631	631			
100029129	LAS VEGAS	NV		10/26/2018		596							596	596			
100168853	UNITED KINGDOM	GBR		09/26/2024		5							5		(5)		(5)
100108397	CHICAGO	IL		05/25/2023		417							417	417			
100012818	GIBSONTON	FL		05/25/2017		602							602	602			
100184794	CHARLESTON	SC		12/17/2024		1,148							1,148	1,148			
100077597	WARNER ROBINS	GA		01/03/2022		708							708	708			
100046377	SHARON HILL	PA		11/25/2020		188							188	188			
100136133	GOODRICH	TX		12/18/2023		194							194	194			
100091875	KISSIMMEE	FL		01/30/2023		210							210	210			
100146338	BROOKSVILLE	FL		03/19/2024		653							653	653			
100108527	DEVENTER	NLD		05/25/2023		(36)							(36)		36		36
100143833	S-GRAVENHAGE	NLD		02/27/2024		(109)							(109)		109		109
100146553	FREDERICK	MD		03/19/2024		1,261							1,261	1,261			
100173652	BRESKENS	NLD		10/29/2024		(34)							(34)		34		34
100173687	ARNHEM	NLD		10/29/2024		(43)							(43)		43		43
100175727	BURBANK	CA		11/12/2024		610							610	610			
100070287	DEN HAAG	NLD		08/31/2021		(23)							(23)		23		23
100067824	HOUSTON	TX		09/23/2021		1,219							1,219	1,219			
100114368	MACOMB	MI		06/29/2023		316							316	316			
100054095	CLIFFWOOD	NJ		03/23/2021		1,152							1,152	1,152			
100177692	RANCHO CORDOVA	CA		11/19/2024		615							615	615			
100079086	BRIDGEPORT	PA		02/24/2022		700							700	700			
100108528	DEVENTER	NLD		05/25/2023		(21)							(21)		21		21
100177901	ORANGE PARK	FL		11/19/2024		451							451	451			
100184886	FOLSOM	CA		12/17/2024		677							677	677			
100043365	FARIBAULT	MN		08/13/2020		945							945	945			
100077897	APPINGEDAM	NLD		12/29/2021		(21)							(21)		21		21
100100107	FAYETTEVILLE	NC		03/28/2023		265							265	265			
100068243	BAKERSFIELD	CA		08/25/2021		673							673	673			
100099747	PHILADELPHIA	PA		02/28/2023		1,107							1,107	1,107			
100057710	DAPHNE	AL		06/30/2021		638							638	638			
100111332	LEVITTOWN	PA		06/29/2023		1,920							1,920	1,920			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100101830	PORT JERVIS	NY		03/31/2023		253							253	253			
100149736	PHILADELPHIA	PA		04/26/2024		285							285	285			
100146291	FAIRFAX	VA		03/19/2024		871							871	871			
100055768	MONSEY	NY		03/23/2021		2,247							2,247	2,247			
100112836	CAROL STREAM	IL		06/29/2023		585							585	585			
100103099	DAYTON	OH		04/21/2023		283							283	283			
100026417	ST. PAUL	MN		09/26/2018		716							716	716			
100012309	ORLANDO	FL		04/28/2017		924							924	924			
100047441	MIAMI	FL		11/20/2020		697							697	697			
100149988	MILWAUKEE	WI		06/07/2024		207							207	207			
100011845	PORT ORCHARD	WA		03/08/2017		1,677							1,677	1,677			
100014015	SKOKIE	IL		05/25/2017		1,144							1,144	1,144			
100111930	FEDERALSBURG	MD		06/29/2023		711							711	711			
100154903	KINGMAN	AZ		07/19/2024		375							375	375			
100010789	MIAMI	FL		01/27/2017		1,105							1,105	1,105			
100156658	BEL AIR	MD		06/24/2024		257							257	257			
100174620	GENOA	OH		10/31/2024		471							471	471			
100175538	MIAMI	FL		11/08/2024		1,787							1,787	1,787			
100178063	ASHLAND	OR		11/19/2024		477							477	477			
100113505	IMPERIAL	MO		06/29/2023		685							685	685			
100047582	RIVERSIDE	CA		11/20/2020		730							730	730			
100140615	GRAHAM	NC		01/19/2024		391							391	391			
100184533	HERMON	ME		12/17/2024		662							662	662			
100062222	DELTONA	FL		07/01/2021		1,139							1,139	1,139			
100165890	PORTERVILLE	CA		08/30/2024		714							714	714			
100024315	BURKE	VA		09/20/2018		979							979	979			
100019854	PHOENIX	AZ		07/30/2018		1,014							1,014	1,014			
100030736	MURFREESBORO	TN		04/09/2019		1,273							1,273	1,273			
100061058	TUSCALOOSA	AL		06/01/2021		949							949	949			
100012712	MODESTO	CA		05/25/2017		505							505	505			
100120422	WILKESBORO	NC		08/18/2023		276							276	276			
100128805	FALL RIVER	MA		09/21/2023		980							980	980			
100064809	BENSENVILLE	IL		07/14/2021		660							660	660			
100048458	LODI	CA		11/20/2020		2,618							2,618	2,618			
100129989	OKLAHOMA CITY	OK		09/27/2023		309							309	309			
100091930	HOUSTON	TX		02/03/2023		192							192	192			
100014104	SEBRING	FL		05/25/2017		761							761	761			
100119788	STONE MOUNTAIN	GA		08/08/2023		304							304	304			
100014540	MIRAMAR	FL		09/27/2017		556							556	556			
100165279	BRUNSWICK	GA		08/29/2024		298							298	298			
100184457	PHOENIX	AZ		12/17/2024		772							772	772			
100026882	ORLANDO	FL		09/26/2018		1,115							1,115	1,115			
100173908	MEMPHIS	TN		10/31/2024		295							295	295			
100025962	TUCSON	AZ		09/20/2018		452							452	452			
100181564	HARRISBURG	PA		12/09/2024		303							303	303			
100081944	AMSTERDAM	NLD		03/30/2022		3,124							3,124	3,316	192		192
100081290	SNEADS FERRY	NC		03/18/2022		732							732	732			
100113132	CICERO	IL		06/29/2023		1,360							1,360	1,360			
100064845	SOUTHAMPTON	NJ		07/14/2021		636							636	636			
100031838	FORT LAUDERDALE	FL		03/29/2019		6,903							6,903	6,903			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		468							468	468			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115160	PHILADELPHIA	PA		07/17/2023		299							299	299			
100032173	SALINAS	CA		03/29/2019		853							853	853			
100055242	STATEN ISLAND	NY		03/23/2021		2,644							2,644	2,644			
100048600	MIAMI	FL		11/20/2020		2,103							2,103	2,103			
100068380	LAS VEGAS	NV		08/25/2021		579							579	579			
100043533	CHINO	CA		08/13/2020		1,888							1,888	1,888			
100112625	COLUMBIA	SC		06/29/2023		296							296	296			
100153964	CINCINNATI	OH		06/05/2024		235							235	235			
100065150	LAKE VILLA	IL		07/14/2021		714							714	714			
100071638	COLLEGE STATION	TX		10/14/2021		863							863	863			
100150226	UNITED KINGDOM	GBR		04/29/2024		(3)							(3)		3		3
100075931	MOORHEAD	MN		01/07/2022		688							688	688			
100139678	UNITED KINGDOM	GBR		12/18/2023		32							32		(32)		(32)
100060485	MAUMELLE	AR		06/01/2021		1,704							1,704	1,704			
100048778	WINTER PARK	FL		11/20/2020		1,216							1,216	1,216			
100177831	ANAHEIM	CA		11/19/2024		880							880	880			
100147700	ALVIN	TX		04/05/2024		227							227	227			
100054826	MONROEVILLE	PA		03/23/2021		446							446	446			
100173756	COLUMBUS	GA		10/30/2024		357							357	357			
100025004	PRESCOTT	AZ		09/20/2018		679							679	679			
100129892	WILMINGTON	DE		09/27/2023		713							713	713			
100019791	PROVIDENCE	RI		07/26/2018		915							915	915			
100043700	TEMECULA	CA		08/13/2020		2,438							2,438	2,438			
100047746	SAN LEANDRO	CA		11/20/2020		2,782							2,782	2,782			
100141506	CONVERSE	TX		01/30/2024		282							282	282			
100028053	RICHFIELD	MN		10/26/2018		676							676	676			
100064970	NEW PRAGUE	MN		07/14/2021		673							673	673			
100055024	COLUMBUS	OH		03/23/2021		1,331							1,331	1,331			
100063588	BRISTOL	VA		07/01/2021		601							601	601			
100079575	MYRTLE BEACH	SC		04/25/2022		265							265	265			
100174835	FORT WORTH	TX		10/31/2024		199							199	199			
100068452	WOODBRIDGE	VA		08/25/2021		950							950	950			
100013001	REDDING	CA		05/25/2017		645							645	645			
100049658	DEARBORN	MI		11/20/2020		572							572	572			
100119061	CHICAGO	IL		07/27/2023		8,452							8,452	8,452			
100109851	INDIANAPOLIS	IN		06/22/2023		278							278	278			
100184560	STOW	OH		12/17/2024		673							673	673			
100173676	AMSTERDAM	NLD		10/29/2024		5,251							5,251	5,764	512		512
100020226	SANTA CLARITA	CA		07/17/2018		1,293							1,293	1,293			
100024251	OAK GROVE	MO		09/20/2018		902							902	902			
100161834	TYLER	TX		07/31/2024		261							261	261			
100133889	SAINT CHARLES	MO		11/29/2023		233							233	233			
100046923	LEVITTOWN	NY		11/20/2020		325							325	325			
100060482	HOLT	MI		06/01/2021		1,130							1,130	1,130			
100049598	LAWRENCEVILLE	GA		11/20/2020		500							500	500			
100012644	MIAMI	FL		05/25/2017		483							483	483			
100145912	MIAMI	FL		03/19/2024		223							223	223			
100139796	UNITED KINGDOM	GBR		12/18/2023		(23)							(23)		23		23
100027814	STERLING	CT		10/26/2018		619							619	619			
100113616	BERKELEY	IL		06/29/2023		579							579	579			
100138399	COLUMBUS	OH		12/18/2023		22,120							22,120	22,120			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172711	WHITE OAK	TX		11/21/2024		334							334	334			
100041680	KATY	TX		03/02/2020		915							915	915			
100172193	HOUSTON	TX		10/17/2024		1,153							1,153	1,153			
100070416	KNOXVILLE	TN		09/23/2021		663							663	663			
100180790	JACKSONVILLE	FL		11/26/2024		265							265	265			
100145993	WOODBRIDGE	VA		03/19/2024		595							595	595			
100177950	SILVER SPRING	MD		11/19/2024		3,517							3,517	3,517			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		470							470	470			
100026292	RUTHER GLEN	VA		09/20/2018		477							477	477			
100149758	HAMMOND	IN		04/26/2024		226							226	226			
100044123	MINNEAPOLIS	MN		08/19/2020		863							863	863			
100032035	COLTON	CA		03/29/2019		850							850	850			
100044925	HOUSTON	TX		11/19/2020		477							477	477			
100100689	PASADENA	TX		04/28/2023		1,229							1,229	1,229			
100155640	BUDA	TX		06/18/2024		218							218	218			
100057861	LAS VEGAS	NV		06/30/2021		652							652	652			
100171188	SUGAR LAND	TX		11/22/2024		17,402							17,402	17,402			
100029904	PROVIDENCE	RI		12/20/2018		674							674	674			
100184729	LEBANON	ME		12/17/2024		614							614	614			
100109829	ROEBLING	NJ		06/22/2023		282							282	282			
100031275	RENO	NV		03/29/2019		522							522	522			
100173518	TURTLE CREEK	PA		10/29/2024		327							327	327			
100173917	CLEVELAND	TN		10/31/2024		319							319	319			
100018124	FUQUAY VARINA	NC		06/08/2018		1,190							1,190	1,190			
100074619	CORPUS CHRISTI	TX		12/01/2021		839							839	839			
100185508	WICHITA	KS		12/20/2024		235							235	235			
100048456	BERWYN	IL		11/20/2020		824							824	824			
100043007	TULARE	CA		05/28/2020		722							722	722			
100173919	DETROIT	MI		10/31/2024		301							301	301			
100161628	UNITED KINGDOM	GBR		07/29/2024		(3)							(3)		3		3
100030430	JACKSONVILLE	FL		12/20/2018		599							599	599			
100018237	DACULA	GA		06/08/2018		982							982	982			
100075153	COVINGTON	GA		12/01/2021		1,279							1,279	1,279			
100139458	SPRING	TX		12/28/2023		236							236	236			
100130400	BROWNSVILLE	TX		09/28/2023		201							201	201			
100025764	LAS VEGAS	NV		09/20/2018		498							498	498			
100108407	KILLEEN	TX		05/25/2023		308							308	308			
100102191	ORANGE	MA		04/14/2023		289							289	289			
100120677	KISSIMMEE	FL		08/24/2023		255							255	255			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		260							260	260			
100010992	SPRINGFIELD	NJ		12/23/2016		798							798	798			
100185675	UNITED KINGDOM	GBR		12/20/2024		(3)							(3)		3		3
100133742	QUEEN CREEK	AZ		10/23/2023		3,768							3,768	3,768			
100185652	UNITED KINGDOM	GBR		12/20/2024		(4)							(4)		4		4
100176213	OCALA	FL		12/20/2024		280							280	280			
100079181	FAYETTEVILLE	NC		02/24/2022		419							419	419			
100091803	PHILADELPHIA	PA		01/30/2023		214							214	214			
100071792	GALVESTON	TX		10/14/2021		636							636	636			
100060375	DUNDALK	MD		06/01/2021		1,053							1,053	1,053			
100118937	NEW CARROLLTON	MD		07/27/2023		522							522	522			
100063089	DENHAM SPRINGS	LA		07/01/2021		1,322							1,322	1,322			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138775	COLUMBUS	OH		12/21/2023		200							200	200			
100039016	DUBLIN	IRL		09/27/2019		87							87	(939)	(45)	(981)	(1,025)
100070734	BERRIEN SPRINGS	MI		10/01/2021		1,011							1,011	1,011			
100184647	SALT LAKE CITY	UT		12/17/2024		623							623	623			
100048067	LAS VEGAS	NV		11/20/2020		1,789							1,789	1,789			
100044685	GLOUCESTER TWP	NJ		11/19/2020		655							655	655			
100065055	CLARKSVILLE	TN		07/14/2021		686							686	686			
100099666	VILLA RICA	GA		04/06/2023		272							272	272			
100054381	NORMAL	IL		03/23/2021		346							346	346			
100136035	HOUSTON	TX		11/16/2023		192							192	192			
100019681	SAN ANTONIO	TX		07/26/2018		753							753	753			
100135625	WEST PLAINS	MO		11/09/2023		252							252	252			
100141128	REISTERSTOWN	MD		01/30/2024		286							286	382		96	96
100063411	BLUFF CITY	TN		07/01/2021		802							802	802			
100109915	TRENTON	NJ		06/22/2023		287							287	287			
100019632	PLEASANTON	TX		07/26/2018		953							953	953			
100101547	WYLIE	TX		04/26/2023		7,478							7,478	7,478			
100084695	LAKE WORTH	FL		08/02/2022		369							369	369			
100174588	COLORADO SPRINGS	CO		10/31/2024		173							173	173			
100177749	MIAMI	FL		11/19/2024		487							487	487			
100065912	WAGENINGEN/EDE	NLD		07/30/2021		(28)							(28)		28		28
100082796	ALMELO	NLD		04/27/2022		(28)							(28)		28		28
100055429	LA PLACE	LA		03/23/2021		1,039							1,039	1,039			
100083371	ROTTERDAM	NLD		05/27/2022		(31)							(31)		31		31
100137258	NETHERLANDS	NLD		11/28/2023		(44)							(44)		44		44
100165208	STADSKANAAL	NLD		08/28/2024		(18)							(18)		18		18
100013512	FORT LAUDERDALE	FL		05/25/2017		5,614							5,614	5,614			
100025153	COLUMBIA	MD		09/20/2018		578							578	578			
100055483	SOUTHPORT	NC		03/23/2021		572							572	572			
100065321	HIALEAH	FL		07/28/2021		591							591	591			
100088554	HEERLEN	NLD		10/27/2022		(24)							(24)		24		24
100060603	MORGAN CITY	LA		06/01/2021		1,065							1,065	1,065			
100088572	HOOGEVEEN	NLD		10/27/2022		(16)							(16)		16		16
100024519	BAKERSFIELD	CA		09/20/2018		604							604	604			
100031799	PROVIDENCE	RI		03/29/2019		857							857	857			
100046956	KENNESAW	GA		11/20/2020		667							667	667			
100060941	HOLLY POND	AL		06/01/2021		1,031							1,031	1,031			
100136142	GLOUCESTER CITY	NJ		12/18/2023		183							183	183			
100019590	WELLS	ME		07/26/2018		748							748	748			
100176857	PENSACOLA	FL		11/15/2024		576							576	576			
100110815	HOUSTON	TX		06/29/2023		215							215	215			
100046685	WENONAH	NJ		11/25/2020		546							546	546			
100158167	UNITED KINGDOM	GBR		07/09/2024													
100185894	SOUTH ELGIN	IL		12/26/2024		230							230	230			
100066833	MOUNT WASHINGTON	KY		08/02/2021		1,187							1,187	1,187			
100011412	SAN DIEGO	CA		12/23/2016		794							794	794			
100138376	INDIAN TRAIL	NC		12/18/2023		258							258	258			
100025250	JEFFERSON	LA		09/20/2018		827							827	827			
100161798	TRENTON	NJ		07/31/2024		265							265	265			
100173888	DETROIT	MI		10/31/2024		297							297	297			
100143731	CHARLESTON	SC		02/26/2024		482							482	482			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100173892	BARTOW	FL		10/31/2024		103							103	103			
100117628	WOODBRIDGE	VA		07/20/2023		314							314	314			
100085033	ZWOLLE	NLD		07/27/2022		(28)							(28)		28		28
100079272	HOQUIAM	WA		02/28/2022		592							592	592			
100156961	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100115524	CAVE SPRINGS	AR		07/17/2023		814							814	814			
100185654	UNITED KINGDOM	GBR		12/20/2024													
100168880	UNITED KINGDOM	GBR		09/26/2024		(5)							(5)		5		5
100153591	UNITED KINGDOM	GBR		05/29/2024		9							9		(9)		(9)
100176091	CAMDEN	NJ		12/20/2024		282							282	282			
100038071	OCRACOKE	NC		11/15/2019		968							968	968			
100169990	EL PASO	TX		11/08/2024		354							354	354			
100130038	SOUTH BEND	IN		09/27/2023		257							257	257			
100071292	RINCON	GA		10/01/2021		864							864	864			
100158385	UNITED KINGDOM	GBR		07/09/2024		(3)							(3)		3		3
100165151	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100165152	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100030556	SACRAMENTO	CA		12/20/2018		2,358							2,358	2,358			
100129955	COVINGTON	KY		09/27/2023		275							275	275			
100155388	MARANA	AZ		06/18/2024		234							234	234			
100013616	ORLANDO	FL		05/25/2017		490							490	490			
100064044	SATSUMA	AL		07/01/2021		462							462	462			
100185506	PEMBROKE PINES	FL		12/20/2024		321							321	321			
100143819	ROTTERDAM	NLD		02/27/2024		(42)							(42)		42		42
100026384	PALM BAY	FL		09/26/2018		409							409	409			
100011447	ELK GROVE	CA		12/23/2016		4,008							4,008	4,008			
100013851	RIVERVIEW	FL		05/25/2017		507							507	507			
100057689	CHESAPEAKE	VA		06/30/2021		703							703	703			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		248							248	248			
100134668	UPPER DARBY	PA		10/30/2023		294							294	294			
100184727	RANCHO CORDOVA	CA		12/17/2024		600							600	600			
100061944	POUGHKEEPSIE	NY		07/01/2021		145							145	145			
100084723	IMPERIAL	CA		08/02/2022		350							350	350			
100101759	WATERBURY	CT		03/31/2023		282							282	282			
100146461	ARGYLE	TX		03/19/2024		596							596	596			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		999							999	999			
100145804	WICHITA	KS		05/08/2024		261							261	261			
100174598	HOUSTON	TX		10/31/2024		212							212	212			
100078669	LA HABRA	CA		02/02/2022		23,914							23,914	23,914			
100176645	PHOENIX	AZ		11/15/2024		239							239	239			
100089988	WARRIOR	AL		01/13/2023		328							328	328			
100025272	PARLIER	CA		09/20/2018		525							525	525			
100112431	FISKDALE	MA		06/29/2023		796							796	796			
100055614	LITTLE ROCK	AR		03/23/2021		612							612	612			
100067056	BEAUMONT	TX		08/02/2021		729							729	729			
100012598	SAINT PETERSBURG	FL		05/25/2017		470							470	470			
100112897	LANSING	IL		06/29/2023		1,434							1,434	1,434			
100024809	LAS VEGAS	NV		09/20/2018		772							772	772			
100071754	PENSACOLA	FL		10/14/2021		761							761	761			
100030671	DANVILLE	IN		04/09/2019		309							309	309			
100013158	FRESNO	CA		05/25/2017		388							388	388			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067533	LYNCHBURG	VA		09/23/2021		688							688	688			
100143580	CLEVELAND	OH		02/21/2024		281							281	281			
100064568	SOUTH HOLLAND	IL		07/01/2021		752							752	752			
100118043	BALTIMORE	MD		07/20/2023		31							31	31			
100038533	WICKLOW	IRL		09/27/2019		2,597							2,597	3,584	322	664	987
100181631	CLEVELAND	OH		12/11/2024		289							289	289			
100116385	SOMERDALE	NJ		07/20/2023		561							561	561			
100154889	PLYMOUTH	MI		07/19/2024		318							318	318			
100026134	CHICAGO	IL		09/20/2018		1,315							1,315	1,315			
100161594	UNITED KINGDOM	GBR		07/29/2024		2							2		(2)		(2)
100112577	GRAY	ME		06/29/2023		767							767	767			
100012034	PERRIS	CA		03/08/2017		983							983	983			
100172750	SALT LAKE CITY	UT		11/21/2024		254							254	254			
100050261	ATLANTA	GA		11/20/2020		583							583	583			
100084777	PHOENIX	AZ		08/02/2022		330							330	330			
100063793	PLEASANT VALLEY	MO		07/01/2021		825							825	825			
100054047	OZONE PARK	NY		03/23/2021		276							276	276			
100054301	SPRINGFIELD	MA		03/23/2021		491							491	491			
100177796	BIG BEAR CITY	CA		11/19/2024		666							666	666			
100115124	CINCINNATI	OH		07/17/2023		309							309	309			
100077193	FORT WORTH	TX		01/03/2022		1,077							1,077	1,077			
100156553	FORT WORTH	TX		06/24/2024		38,913							38,913	38,913			
100012647	CHICAGO	IL		05/25/2017		972							972	972			
100113176	MIAMI	FL		06/29/2023		4,858							4,858	4,858			
100012760	GURNEE	IL		05/25/2017		473							473	473			
100048689	CHARLOTTESVILLE	VA		11/20/2020		339							339	339			
100120277	COOPER CITY	FL		08/18/2023		280							280	280			
100064926	GLENVIEW	IL		07/14/2021		577							577	577			
100025681	BALTIMORE	MD		09/20/2018		687							687	687			
100039007	DUBLIN	IRL		09/27/2019		1,978							1,978	2,216	191	47	238
100113138	SAN YSIDRO	CA		06/29/2023		745							745	745			
100055765	BOZEMAN	MT		03/23/2021		397							397	397			
100039109	CORK	IRL		09/27/2019		1,589							1,589	1,777	186	2	188
100012801	CITRUS HEIGHTS	CA		05/25/2017		673							673	673			
100174460	ALLEN	TX		10/31/2024		610							610	610			
100178488	PORT CHARLOTTE	FL		11/21/2024		330							330	330			
100026304	GREENSBORO	NC		09/20/2018		386							386	386			
100154793	BAKERSFIELD	CA		07/19/2024		869							869	869			
100049092	BETHLEHEM	PA		11/20/2020		1,508							1,508	1,508			
100028973	PHENIX CITY	AL		10/26/2018		1,616							1,616	1,616			
100139756	UNITED KINGDOM	GBR		12/18/2023		(11)							(11)		11		11
100157826	PLANTATION	FL		08/01/2024		279							279	279			
100053623	CLEVELAND	OK		03/23/2021		208							208	208			
100172863	HARTSVILLE	IN		10/25/2024		266							266	266			
100067585	DALTON	GA		09/23/2021		825							825	825			
100146219	HIGHLANDS RANCH	CO		03/19/2024		676							676	676			
100087646	ALMELO	NLD		09/27/2022		(36)							(36)		36		36
100090293	LAS VEGAS	NV		01/13/2023		230							230	230			
100029657	GARDNER	KS		10/26/2018		649							649	649			
100178170	RENTON	WA		11/19/2024		508							508	508			
100143549	CHARLEROI	PA		02/21/2024		98							98	98			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031347	BAKERSFIELD	CA		03/29/2019		532							532	532			
100073577	ZIERIKZEE	NLD		10/25/2021		(42)							(42)		42		42
100017915	RIALTO	CA		05/30/2018		1,006							1,006	1,006			
100078907	FAYETTEVILLE	NC		02/24/2022		400							400	400			
100101183	WESLEY CHAPEL	FL		04/28/2023		1,473							1,473	1,473			
100019977	CANTON	GA		07/30/2018		934							934	934			
100103177	CALUMET CITY	IL		04/21/2023		286							286	286			
100133849	COLUMBIA	PA		10/20/2023		198							198	198			
100173554	UNITED KINGDOM	GBR		10/29/2024		(3)							(3)		3		3
100165830	MIDLOTHIAN	TX		08/29/2024		258							258	258			
100184916	RAVENEL	SC		12/17/2024		638							638	638			
100110803	DEN HAAG	NLD		06/28/2023		(30)							(30)		30		30
100047167	RADCLIFF	KY		11/20/2020		556							556	556			
100038623	DUBLIN	IRL		09/27/2019		4,578							4,578	5,011	382	52	433
100103855	MACON	GA		05/10/2023		282							282	282			
100080165	DAYTONA BEACH	FL		02/25/2022		934							934	934			
100084758	KEY WEST	FL		08/02/2022		2,752							2,752	2,752			
100155620	LONGMONT	CO		06/18/2024		1,326							1,326	1,326			
100175729	EATONVILLE	WA		11/12/2024		574							574	574			
100157605	HIALEAH	FL		06/28/2024		262							262	262			
100154701	PENSACOLA	FL		07/19/2024		280							280	280			
100154923	PITTSBURGH	PA		07/19/2024		245							245	245			
100116959	MADISON	AL		07/20/2023		896							896	896			
100025754	OPA LOCKA	FL		09/20/2018		1,094							1,094	1,094			
100134036	DANVILLE	VA		10/25/2023		51							51	51			
100081006	LAFAYETTE	LA		03/18/2022		778							778	778			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		708							708	708			
100053920	PEPPERELL	MA		03/23/2021		1,477							1,477	1,477			
100151710	TRENTON	NJ		05/10/2024		263							263	263			
100025488	DOUGLASVILLE	GA		09/20/2018		1,031							1,031	1,031			
100150200	SAINT CLOUD	FL		04/30/2024		655							655	655			
100017947	PHILADELPHIA	PA		05/22/2018		698							698	698			
100067611	TALLAHASSEE	FL		09/23/2021		668							668	668			
100014055	YUMA	AZ		05/25/2017		539							539	539			
100025816	SOUTHPORT	NC		09/20/2018		520							520	520			
100185901	PASO ROBLES	CA		12/26/2024		213							213	213			
100028031	WEST ST. PAUL	MN		10/26/2018		830							830	830			
100127316	VIRGINIA BEACH	VA		08/30/2023		232							232	232			
100138179	ROGERS	MN		12/14/2023		1,762							1,762	1,762			
100146455	THORNTON	CO		03/19/2024		882							882	882			
100023332	AMBLER	PA		08/16/2018		2,182							2,182	2,182			
100180879	UNITED KINGDOM	GBR		11/27/2024		473							473	503	30		30
100080755	AVENTURA	FL		03/10/2022		547							547	547			
100101575	LOUISVILLE	KY		04/26/2023		364							364	364			
100017180	CAROL STREAM	IL		04/26/2018		598							598	598			
100178184	GIBSONIA	PA		11/19/2024		725							725	725			
100087329	MYRTLE BEACH	SC		10/25/2022		495							495	495			
100114400	WATERFORD	CT		06/29/2023		379							379	379			
100018175	LAFAYETTE	LA		06/08/2018		949							949	949			
100067461	SACHSE	TX		09/23/2021		623							623	623			
100064835	WICHITA	KS		07/14/2021		423							423	423			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154130	GLENDALE HEIGHTS	IL		07/11/2024		351							351	351			
100012864	LAS VEGAS	NV		05/25/2017		624							624	624			
100029707	SEATTLE	WA		10/26/2018		1,242							1,242	1,242			
100176077	CAMDEN	NJ		12/20/2024		282							282	282			
100067520	JUPITER	FL		09/23/2021		616							616	616			
100114952	HOUSTON	TX		07/13/2023		136							136	136			
100100950	SCOTTSDALE	AZ		04/28/2023		691							691	691			
100028904	DELRAY BEACH	FL		10/26/2018		574							574	574			
100142607	FORT SMITH	AR		02/08/2024		38,788							38,788	39,163		375	375
100083657	WILSON	NC		06/23/2022		405							405	405			
100029694	DILLON	CO		10/26/2018		924							924	924			
100065059	GLENDALE	AZ		07/14/2021		648							648	648			
100055844	OZARK	MO		03/23/2021		305							305	305			
100065496	HOUSTON	TX		07/28/2021		2,051							2,051	2,051			
100057616	HAMBURG	PA		06/30/2021		861							861	861			
100110840	N LAUDERDALE	FL		06/29/2023		559							559	559			
100149171	COLUMBUS	GA		04/22/2024		369							369	369			
100029931	CHESAPEAKE	VA		12/20/2018		1,107							1,107	1,107			
100126802	PROVINCETOWN	MA		08/30/2023		869							869	869			
100180852	HOOGEVEEN	NLD		10/28/2024		(30)							(30)		30		30
100157581	ROTTERDAM	NLD		06/28/2024		(44)							(44)		44		44
100012930	HESPERIA	CA		05/25/2017		610							610	610			
100136300	HARKER HEIGHTS	TX		11/20/2023		19,889							19,889	19,957		67	67
100143827	STADSKANAAL	NLD		02/27/2024		(32)							(32)		32		32
100147287	DAVENPORT	IA		03/28/2024		325							325	325			
100055049	DAVIE	FL		03/23/2021		635							635	635			
100067997	HOLLY HILL	FL		09/23/2021		617							617	617			
100043964	PALM COAST	FL		08/19/2020		497							497	497			
100165955	HUMBLE	TX		09/06/2024		282							282	282			
100167907	DALLAS	TX		09/20/2024		234							234	234			
100146385	LADERA RANCH	CA		03/19/2024		703							703	703			
100116592	FORT PIERCE	FL		07/20/2023		248							248	248			
100066382	BALTIMORE	MD		08/02/2021		991							991	991			
100109264	SOAP LAKE	WA		07/21/2023		177							177	177			
100024934	RICHMOND	VA		09/20/2018		550							550	550			
100146314	DAWSONVILLE	GA		03/19/2024		655							655	655			
100048868	COVINGTON	GA		11/20/2020		1,836							1,836	1,836			
100173607	ROERMOND	NLD		10/29/2024		1,718							1,718	1,925		207	207
100013482	STOCKTON	CA		05/25/2017		487							487	487			
100161858	VERMILION	OH		07/31/2024		278							278	278			
100178019	FLORAL PARK	NY		11/19/2024		598							598	598			
100071815	PACE	FL		10/14/2021		728							728	728			
100173559	UNITED KINGDOM	GBR		10/29/2024		14							14		(14)		(14)
100114063	CRANSTON	RI		06/29/2023		603							603	603			
100061255	JACKSONVILLE	FL		06/01/2021		716							716	716			
100113714	HARTFORD	CT		06/29/2023		967							967	967			
100132754	LITTLE ROCK	AR		11/03/2023		1,304							1,304	1,304			
100146146	WILDER	ID		03/19/2024		675							675	675			
100109861	WYOMING	MI		06/22/2023		301							301	301			
100133135	WOODLAND	CA		11/29/2023		1,613							1,613	1,613			
100047453	BRISTOL	NH		11/20/2020		755							755	755			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071564	CHESAPEAKE	VA		10/14/2021		1,358							1,358	1,358			
100108945	CITRUS HEIGHTS	CA		05/31/2023		256							256	256			
100087244	LAS VEGAS	NV		10/25/2022		596							596	596			
100154866	SELMA	CA		07/19/2024		14,124							14,124	14,124			
100158366	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100000580	PORT ST. LUCIE	FL		09/27/2016		2,822							2,822	2,822			
100153842	CHICAGO	IL		06/05/2024		194							194	194			
100060620	CHATHAM	LA		06/01/2021		905							905	905			
100167038	ORLANDO	FL		09/13/2024		313							313	313			
100031143	SHAFTER	CA		03/29/2019		864							864	864			
100117898	BOCA RATON	FL		07/20/2023		276							276	276			
100055725	CHICAGO	IL		03/23/2021		805							805	805			
100185638	UNITED KINGDOM	GBR		12/20/2024		(9)							(9)		9		9
100020151	FORT MILL	SC		07/17/2018		944							944	944			
100141546	MONTGOMERY	AL		01/30/2024		285							285	285			
100024799	OPA LOCKA	FL		09/20/2018		796							796	796			
100155309	BALTIMORE	MD		07/19/2024		209							209	209			
100088246	NASHVILLE	NC		10/17/2022		390							390	390			
100146262	MIAMI	FL		03/19/2024		600							600	600			
100011414	DENTON	MD		12/23/2016		1,792							1,792	1,792			
100141044	KISSIMMEE	FL		02/20/2024		315							315	315			
100153948	SAINT GEORGE	UT		06/05/2024		336							336	336			
100013061	WEST PALM BEACH	FL		05/25/2017		491							491	491			
100031508	NORTH HIGHLANDS	CA		03/29/2019		646							646	646			
100153946	SAINT GEORGE	UT		06/05/2024		336							336	336			
100079205	BUFFALO	NY		02/24/2022		648							648	648			
100078787	PLANO	IL		02/24/2022		987							987	987			
100045729	COLUMBIA	SC		11/25/2020		533							533	533			
100115286	BRIDGETON	NJ		07/17/2023		276							276	276			
100078929	SAINT LOUIS	MO		02/24/2022		669							669	669			
100048037	ORLANDO	FL		11/20/2020		1,242							1,242	1,242			
100110984	DULUTH	GA		06/29/2023		863							863	863			
100120846	SOUTH BELOIT	IL		08/25/2023		244							244	244			
100060608	BEDFORD	TX		06/01/2021		1,036							1,036	1,036			
100053652	KALISPELL	MT		03/23/2021		2,328							2,328	2,328			
100149045	LAKELAND	FL		04/19/2024		318							318	318			
100048903	JACKSON	MI		11/20/2020		435							435	435			
100040106	MARIETTA	GA		01/28/2020		654							654	654			
100103584	CINCINNATI	OH		05/08/2023		1,090							1,090	1,090			
100155502	HOSCHTON	GA		06/18/2024		1,733							1,733	1,733			
100070437	PITTSBURGH	PA		09/23/2021		855							855	855			
100013008	NORTH LAUDERDALE	FL		05/25/2017		532							532	532			
100049989	STONE MOUNTAIN	GA		11/20/2020		228							228	228			
100031700	NORTH PORT	FL		03/29/2019		2,322							2,322	2,322			
100175117	MEMPHIS	TN		11/05/2024		319							319	319			
100076310	MILFORD	DE		01/07/2022		672							672	672			
100043204	CLARKTON	NC		08/13/2020		2,153							2,153	2,153			
100078572	ENSCHEDE	NLD		01/26/2022		(26)							(26)		26		26
100141896	BALTIMORE	MD		03/27/2024		282							282	282			
100111209	PLAINS	MT		06/29/2023		503							503	503			
100175136	MEMPHIS	TN		11/05/2024		319							319	319			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184686	MANTECA	CA		12/17/2024		591							591	591			
100034727	WICKLOW	IRL		06/21/2019		3,377							3,377	3,555	161	17	178
100046932	BROOKLYN	NY		11/20/2020		628							628	628			
100184829	MURRIETA	CA		12/17/2024		944							944	944			
100055208	DARLINGTON	SC		03/23/2021		1,589							1,589	1,589			
100091853	WILMINGTON	DE		01/30/2023		180							180	180			
100066068	OGDENSBURG	WI		08/02/2021		882							882	882			
100063508	DEARBORN	MI		07/01/2021		771							771	771			
100028833	RIVERVIEW	FL		10/26/2018		597							597	597			
100013055	LAS VEGAS	NV		05/25/2017		507							507	507			
100180899	UNITED KINGDOM	GBR		11/27/2024		11							11		(11)		(11)
100018057	RICHMOND	VA		06/08/2018		1,495							1,495	1,495			
100060514	DULUTH	MN		06/01/2021		932							932	932			
100088075	KISSIMMEE	FL		10/25/2022		1,512							1,512	1,512			
100141311	HOUSTON	TX		01/30/2024		285							285	285			
100160369	PHILADELPHIA	PA		09/06/2024		338							338	338			
100163807	MILLINOCKET	ME		09/27/2024		204							204	204			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		1,051							1,051	1,051			
100153413	PARK FOREST	IL		05/30/2024		249							249	249			
100064815	MERRILLVILLE	IN		07/14/2021		605							605	605			
100136169	CHICAGO	IL		12/18/2023		177							177	177			
100078927	TOMBALL	TX		02/24/2022		1,128							1,128	1,128			
100057558	EATONTON	GA		06/30/2021		5,961							5,961	5,961			
100139758	UNITED KINGDOM	GBR		12/18/2023		(5)							(5)		5		5
100088250	SOUTH EUCLID	OH		10/17/2022		338							338	338			
100080986	BALTIMORE	MD		03/18/2022		777							777	777			
100178204	STREETSBORO	OH		11/19/2024		550							550	550			
100141998	DAYTON	OH		02/29/2024		268							268	268			
100116963	HOUSTON	TX		07/20/2023		668							668	668			
100109883	MORGANTOWN	WV		06/22/2023		319							319	319			
100173721	REIDSVILLE	NC		10/30/2024		288							288	288			
100156892	WASHINGTON	PA		06/27/2024		245							245	245			
100112666	WALDEN	NY		06/29/2023		627							627	627			
100161576	UNITED KINGDOM	GBR		07/29/2024		10							10		(10)		(10)
100168849	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100055264	NAUGATUCK	CT		03/23/2021		875							875	875			
100033024	DUBLIN	IRL		06/21/2019		2,063							2,063	2,196	122	12	134
100120709	PONDER	TX		08/25/2023		3,262							3,262	3,262			
100158570	JURUPA VALLEY	CA		07/10/2024		305							305	305			
100055243	FRESNO	CA		03/23/2021		640							640	640			
100118783	LAFAYETTE	IN		07/25/2023		314							314	314			
100011015	SELMA	CA		12/23/2016		764							764	764			
100023785	YOUNGSVILLE	LA		09/04/2018		884							884	884			
100089649	SNEEK	NLD		11/29/2022		(29)							(29)		29		29
100155514	BELLA VISTA	AR		06/18/2024		525							525	525			
100089647	ALMELO	NLD		11/29/2022		(34)							(34)		34		34
100181270	LONGVIEW	TX		12/06/2024		264							264	264			
100033114	OFFALY	IRL		06/21/2019		1,457							1,457	1,284	79	(252)	(173)
100011156	DOVER	FL		12/23/2016		937							937	937			
100164059	SUN CITY CENTER	FL		08/21/2024		320							320	320			
100077694	GERMANTOWN	OH		01/03/2022		676							676	676			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146004	CAMAS	WA		03/19/2024		659							659	659			
100075942	BAY CITY	TX		01/07/2022		707							707	707			
100078716	TRENTON	NJ		02/02/2022		6,839							6,839	6,839			
100173542	UNITED KINGDOM	GBR		10/29/2024		5							5		(5)		(5)
100079026	GRANDVIEW	MO		02/24/2022		680							680	680			
100057766	LUBBOCK	TX		06/30/2021		608							608	608			
100063206	ABSECON	NJ		07/01/2021		767							767	767			
100038710	WESTMEATH	IRL		09/27/2019		1,512							1,512	1,709	151	46	197
100145077	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100066771	POWELL	OH		08/02/2021		796							796	796			
100167883	NEW CARROLLTON	MD		09/20/2024		222							222	222			
100066257	TRENTON	NJ		08/02/2021		1,061							1,061	1,061			
100143632	ARTESIA	NM		02/21/2024		270							270	270			
100014054	YUMA	AZ		05/25/2017		589							589	589			
100172170	OROSI	CA		10/17/2024		309							309	309			
100175778	SYRACUSE	NY		11/12/2024		269							269	269			
100071064	SAN ANTONIO	TX		10/01/2021		761							761	761			
100138747	CONWAY	AR		02/02/2024		266							266	266			
100139676	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100112476	CHINO VALLEY	AZ		06/29/2023		2,123							2,123	2,123			
100083319	VENLO	NLD		05/27/2022		(22)							(22)		22		22
100027851	PHILADELPHIA	PA		10/26/2018		744							744	744			
100067552	MOUNT LAUREL	NJ		09/23/2021		625							625	625			
100090211	SAN ANTONIO	TX		01/13/2023		260							260	260			
100133378	ARROYO GRANDE	CA		11/21/2023		301							301	301			
100139143	ALLENTOWN	PA		12/28/2023		134							134	134			
100164661	FRONT ROYAL	VA		08/23/2024		923							923	923			
100074841	SIMPSONVILLE	SC		12/01/2021		1,191							1,191	1,191			
100062255	FISHERS	IN		07/01/2021		1,154							1,154	1,154			
100055676	HALIFAX	PA		03/23/2021		346							346	346			
100144912	UNITED KINGDOM	GBR		03/12/2024		(13)							(13)		13		13
100173567	UNITED KINGDOM	GBR		10/29/2024		(11)							(11)		11		11
100020016	AUSTIN	TX		07/30/2018		897							897	897			
100013092	MIAMI	FL		05/25/2017		678							678	678			
100076561	HESPERIA	CA		12/16/2021		1,150							1,150	1,150			
100031160	APPLE VALLEY	CA		03/29/2019		763							763	763			
100114533	HILLSBORO	IL		06/29/2023		312							312	312			
100161321	RALEIGH	NC		07/25/2024		2,399							2,399	2,399			
100028544	LANSING	KS		10/26/2018		2,365							2,365	2,365			
100180925	UNITED KINGDOM	GBR		11/27/2024		4							4		(4)		(4)
100100260	CHICAGO	IL		03/17/2023		310							310	310			
100155662	ATLANTA	GA		06/18/2024		162							162	162			
100067855	SPARTANBURG	SC		09/23/2021		625							625	625			
100023698	MORENO VALLEY	CA		09/04/2018		948							948	948			
100062916	HOUSTON	TX		07/01/2021		1,000							1,000	1,000			
100013418	POMONA	CA		05/25/2017		1,077							1,077	1,077			
100186728	SAINT LOUIS	MO		12/31/2024		260							260	260			
100012935	ORLANDO	FL		05/25/2017		968							968	968			
100065441	HANFORD	CA		07/28/2021		2,200							2,200	2,200			
100113543	TYRONE	GA		06/29/2023		308							308	308			
100167500	CHICAGO	IL		10/31/2024		269							269	269			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134796	SAN JOAQUIN	CA		10/30/2023		52,513							52,513	52,513			
100031814	PORT ST LUCIE	FL		03/29/2019		636							636	636			
100118048	QUAKERTOWN	PA		07/20/2023		796							796	796			
100011381	HIALEAH	FL		12/23/2016		631							631	631			
100038393	ELK RIVER	MN		11/15/2019		947							947	947			
100019592	MONTGOMERY	AL		07/26/2018		808							808	808			
100176667	FORT WALTON BEACH	FL		11/15/2024		314							314	314			
100109640	HOLIDAY	FL		06/14/2023		816							816	816			
100175504	OAKLAND PARK	FL		12/23/2024		274							274	274			
100175855	LUZERNE	PA		11/12/2024		275							275	275			
100045461	SACRAMENTO	CA		11/25/2020		1,463							1,463	1,463			
100088936	CHIPPEWA LAKE	OH		11/15/2022		329							329	329			
100144276	INVERNESS	FL		03/07/2024		196							196	196			
100065372	HOUSTON	TX		07/28/2021		571							571	571			
100057951	ALEXANDRIA	VA		06/30/2021		597							597	597			
100075479	GRIFFITH	IN		12/01/2021		739							739	739			
100185668	UNITED KINGDOM	GBR		12/20/2024		368							368	396	29		29
100030539	WALDORF	MD		12/20/2018		2,340							2,340	2,340			
100032064	SANTA MARIA	CA		03/29/2019		647							647	647			
100062203	LEWISTON	ID		07/01/2021		1,153							1,153	1,153			
100000411	TULSA	OK		09/27/2016		2,542							2,542	2,542			
100045626	MARLBOROUGH	MA		11/25/2020		616							616	616			
100049997	SIMI VALLEY	CA		11/20/2020		1,122							1,122	1,122			
100158433	BUSHKILL	PA		07/10/2024		285							285	285			
100053905	NEW HAVEN	CT		03/23/2021		342							342	342			
100012716	MIAMI GARDENS	FL		05/25/2017		487							487	487			
100055047	MAYSVILLE	GA		03/23/2021		458							458	458			
100114458	DECATUR	GA		06/29/2023		418							418	418			
100155253	FORTY FORT	PA		07/19/2024		222							222	222			
100063368	SICKLERVILLE	NJ		07/01/2021		847							847	847			
100139444	ALBANY	GA		12/28/2023		233							233	233			
100143581	CLEVELAND	OH		02/21/2024		275							275	275			
100054579	KINGS PARK	NY		03/23/2021		368							368	368			
100071855	TAMPA	FL		10/14/2021		595							595	595			
100066376	SHASTA LAKE	CA		08/02/2021		398							398	398			
100079834	PASCO	WA		04/25/2022		2,688							2,688	2,688			
100055632	FLORISSANT	MO		03/23/2021		1,453							1,453	1,453			
100099809	SCRANTON	PA		02/28/2023		221							221	221			
100116922	LITTLE ELM	TX		07/20/2023		2,087							2,087	2,087			
100060228	OMAHA	NE		06/25/2021		638							638	638			
100054584	DOWNSVILLE	LA		03/23/2021		1,697							1,697	1,697			
100117215	CALHOUN	GA		07/20/2023		428							428	428			
100013205	LAS VEGAS	NV		05/25/2017		861							861	861			
100029257	PITTSBURG	CA		10/26/2018		543							543	543			
100000159	REEDLEY	CA		09/27/2016		702							702	702			
100075636	COVINGTON	GA		12/01/2021		606							606	606			
100134751	PHILADELPHIA	PA		10/30/2023		234							234	234			
100115186	TRENTON	NJ		07/17/2023		309							309	309			
100141158	KENOSHA	WI		01/30/2024		282							282	282			
100127304	CREAM RIDGE	NJ		08/30/2023		720							720	720			
100116603	ORANGE PARK	FL		07/20/2023		665							665	665			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100493	KILLEEN	TX		04/27/2023		446							446	446			
100043346	COVENTRY	RI		08/13/2020		565							565	565			
100158458	PEARLAND	TX		07/10/2024		290							290	290			
100078357	CAPE CORAL	FL		02/10/2022		240							240	240			
100031974	SAN BERNARDINO	CA		03/29/2019		2,414							2,414	2,414			
100025447	WOONSOCKET	RI		09/20/2018		331							331	331			
100064933	BAY VILLAGE	OH		07/14/2021		647							647	647			
100030486	REDLANDS	CA		12/20/2018		956							956	956			
100013940	CALDWELL	ID		05/25/2017		1,392							1,392	1,392			
100046356	WASHINGTON	IL		11/25/2020		1,836							1,836	1,836			
100047535	CAMPBELL	CA		11/20/2020		2,708							2,708	2,708			
100175422	COVINGTON	GA		12/23/2024		81							81	81			
100033494	KILDARE	IRL		06/21/2019		4,393							4,393	4,615	180	42	222
100155768	SIMI VALLEY	CA		06/18/2024		188							188	188			
100011410	FONTANA	CA		12/23/2016		592							592	592			
100153892	DALLAS	TX		06/05/2024		1,051							1,051	1,051			
100174849	BOWLING GREEN	KY		10/31/2024		213							213	213			
100063236	ASHBURN	VA		07/01/2021		1,053							1,053	1,053			
100017935	ACWORTH	GA		05/22/2018		1,145							1,145	1,145			
100030103	HEBRON	NH		12/20/2018		1,475							1,475	1,475			
100060515	WARREN	MI		06/01/2021		900							900	900			
100174569	GRIFFIN	GA		10/31/2024		277							277	277			
100025280	PAHRUMP	NV		09/20/2018		685							685	685			
100012737	SPRING HILL	FL		05/25/2017		2,044							2,044	2,044			
100086264	RIVERDALE	GA		09/29/2022		394							394	394			
100049100	STOCKTON	CA		11/20/2020		513							513	513			
100053640	PHILADELPHIA	PA		03/23/2021		327							327	327			
100068106	WEST PALM BCH	FL		08/25/2021		706							706	706			
100130398	CORPUS CHRISTI	TX		09/28/2023		200							200	200			
100044264	STERLING	VA		08/19/2020		1,257							1,257	1,257			
100026859	FRESNO	CA		09/26/2018		596							596	596			
100107833	ROME	GA		05/19/2023		227							227	227			
100065970	WILLINGBORO	NJ		08/02/2021		1,182							1,182	1,182			
100174126	PRATTVILLE	AL		10/31/2024		237							237	237			
100013968	PRATTVILLE	AL		05/25/2017		2,147							2,147	2,147			
100012177	FAIRFAX	VA		03/08/2017		1,951							1,951	1,951			
100055207	MINNEAPOLIS	MN		03/23/2021		1,865							1,865	1,865			
100047545	WELLESLEY	MA		11/20/2020		421							421	421			
100030911	FORT LAUDERDALE	FL		04/09/2019		2,467							2,467	2,467			
100156882	CHESTER	PA		06/27/2024		233							233	233			
100049576	PHOENIX	AZ		11/20/2020		389							389	389			
100111775	BENZONIA	MI		06/29/2023		270							270	270			
100174589	PITTSBURGH	PA		10/31/2024		229							229	229			
100070785	INDIANA	PA		10/01/2021		1,009							1,009	1,009			
100075136	JACKSONVILLE	FL		12/01/2021		968							968	968			
100180503	TEMPLE	GA		11/26/2024		204							204	204			
100054832	GETTYSBURG	PA		03/23/2021		339							339	339			
100164944	PITTSBURGH	PA		08/28/2024		266							266	266			
100114486	APPLE VALLEY	CA		06/29/2023		591							591	591			
100054664	FOLSOM	PA		03/23/2021		1,599							1,599	1,599			
100012282	WATERBURY	CT		04/28/2017		1,563							1,563	1,563			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139744	UNITED KINGDOM	GBR		12/18/2023		2							2		(2)		(2)
100109872	WARREN	NJ		06/22/2023		317							317	317			
100158550	ALLENTOWN	PA		07/10/2024		245							245	245			
100055456	MEDINA	OH		03/23/2021		371							371	371			
100139711	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100133496	MIAMI	FL		10/19/2023		301							301	301			
100146585	RICHMOND	VA		03/20/2024		273							273	273			
100129350	LAWRENCEVILLE	GA		09/25/2023		3,257							3,257	3,257			
100150153	AUSTELL	GA		06/14/2024		202							202	202			
100090237	SIMPSONVILLE	SC		01/13/2023		216							216	216			
100078949	CHATTANOOGA	TN		02/24/2022		633							633	633			
100011488	SARASOTA	FL		12/23/2016		893							893	893			
100100877	HOUSTON	TX		04/28/2023		2,372							2,372	2,372			
100162284	CARENCRO	LA		09/06/2024		268							268	268			
100143639	MEMPHIS	TN		02/21/2024		257							257	257			
100185121	LAFAYETTE	IN		12/20/2024		944							944	944			
100127041	KNOXVILLE	TN		08/30/2023		926							926	926			
100156695	APPLE VALLEY	CA		06/26/2024		896							896	896			
100043123	SALEM	UT		05/28/2020		1,996							1,996	1,996			
100151848	CONROE	TX		05/10/2024		368							368	368			
100129877	PARK FOREST	IL		09/27/2023		276							276	276			
100111920	AURORA	IL		06/29/2023		377							377	377			
100031277	SUNRISE	FL		03/29/2019		2,976							2,976	2,976			
100043074	WESTON	FL		05/28/2020		1,980							1,980	1,980			
100014562	ONTARIO	CA		09/27/2017		2,499							2,499	2,499			
100141403	MERIDIANVILLE	AL		01/30/2024		6,959							6,959	6,959			
100115183	KANSAS CITY	MO		07/17/2023		291							291	291			
100112296	ALEXANDRIA	VA		06/29/2023		1,372							1,372	1,372			
100143626	BALTIMORE	MD		02/21/2024		248							248	248			
100114091	MONTOURSVILLE	PA		06/29/2023		298							298	298			
100026323	PHOENIX	AZ		09/20/2018		516							516	516			
100119815	BALTIMORE	MD		08/08/2023		320							320	320			
100027985	MAYWOOD	IL		10/26/2018		725							725	725			
100156955	UNITED KINGDOM	GBR		06/27/2024													
100147218	PHILADELPHIA	PA		03/28/2024		257							257	257			
100168889	UNITED KINGDOM	GBR		09/26/2024		(10)							(10)		10		10
100046873	HOUSTON	TX		11/20/2020		257							257	257			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		872							872	872			
100175429	HARLINGEN	TX		12/23/2024		237							237	237			
100047250	BIRMINGHAM	AL		11/20/2020		930							930	930			
100057869	CAPE CORAL	FL		06/30/2021		631							631	631			
100141133	WINSLOW	NJ		01/30/2024		228							228	228			
100064625	CANBRIA	NY		07/01/2021		839							839	839			
100177837	WHITMAN	MA		11/19/2024		583							583	583			
100091253	NEW RICHMOND	WI		01/31/2023		192							192	192			
100130427	LEXINGTON PARK	MD		09/28/2023		179							179	179			
100012244	GREENWOOD	SC		04/28/2017		1,193							1,193	1,193			
100170460	ALTAMONTE SPRINGS	FL		10/09/2024		328							328	328			
100170476	SOUTHINGTON	CT		10/09/2024		246							246	246			
100145801	MOBILE	AL		05/08/2024		237							237	237			
100141785	TOMS RIVER	NJ		01/30/2024		171							171	171			

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100054498	SAN ANTONIO	TX		03/23/2021		380							380	380			
100011452	CANTON	CT		12/23/2016		613							613	613			
100146111	SALT LAKE CITY	UT		03/19/2024		1,619							1,619	1,619			
100146479	HIALEAH	FL		03/19/2024		2,306							2,306	2,306			
100143814	ALMERE	NLD		02/27/2024		1,536							1,536	1,702	166		166
100013003	LAS VEGAS	NV		05/25/2017		579							579	579			
100130212	MIDDLETOWN	OH		11/15/2023		225							225	225			
100129959	STAFFORD	VA		09/27/2023		290							290	290			
100026856	KEYES	CA		09/26/2018		905							905	905			
100138023	SAINT JOSEPH	MO		12/13/2023		248							248	248			
100144669	UNITED KINGDOM	GBR		03/12/2024													
100086627	COLUMBIA	SC		09/30/2022		140							140	140			
100114023	FULLERTON	CA		06/29/2023		928							928	928			
100135694	EAST PROVIDENCE	RI		11/09/2023		37,143							37,143	37,143			
100152881	FAYETTEVILLE	NC		05/22/2024		239							239	239			
100028610	CHULA VISTA	CA		10/26/2018		432							432	432			
100087514	SALEM	WV		10/25/2022		744							744	744			
100175483	SAVANNAH	GA		12/23/2024		305							305	305			
100078914	PHILADELPHIA	PA		02/24/2022		643							643	643			
100165164	UNITED KINGDOM	GBR		08/27/2024		27							27		(27)		(27)
100030816	KISSIMMEE	FL		04/09/2019		459							459	459			
100068115	FORT MYERS	FL		08/25/2021		611							611	611			
100011536	BATON ROUGE	LA		03/08/2017		632							632	632			
100043975	ELLWOOD CITY	PA		08/19/2020		1,084							1,084	1,084			
100110829	LITHONIA	GA		06/29/2023		555							555	555			
100013088	SACRAMENTO	CA		05/25/2017		1,465							1,465	1,465			
100047798	WEST HAVEN	CT		11/20/2020		731							731	731			
100101748	MIDDLETOWN	NY		03/31/2023		301							301	301			
100130315	FORT LAUDERDALE	FL		09/28/2023		264							264	264			
100116548	CAMILLUS	NY		07/20/2023		492							492	492			
100050036	CINCINNATI	OH		11/20/2020		494							494	494			
100109938	LAKELAND	FL		06/22/2023		294							294	294			
100057540	AUGUSTA	GA		06/30/2021		705							705	705			
100067562	STEPHENVILLE	TX		09/23/2021		589							589	589			
100130029	MILWAUKEE	WI		09/27/2023		333							333	333			
100139917	NETHERLANDS	NLD		12/28/2023		(39)							(39)		39		39
100162322	CALEXICO	CA		08/06/2024		559							559	559			
100023227	PENSACOLA	FL		08/16/2018		957							957	957			
100062025	PORT WENTWORTH	GA		07/01/2021		830							830	830			
100024581	RIO RANCHO	NM		09/20/2018		1,037							1,037	1,037			
100054367	GRAVOIS MILLS	MO		03/23/2021		463							463	463			
100135001	BUFFALO	NY		10/30/2023		159							159	159			
100062051	WATERFORD	MI		07/01/2021		1,018							1,018	1,018			
100033931	DUBLIN	IRL		06/21/2019		5,227							5,227	5,472	199	46	245
100113829	KANSAS CITY	KS		06/29/2023		2,298							2,298	2,298			
100090691	LINWOOD	PA		12/29/2022		277							277	277			
100030858	AUBURN	WA		04/09/2019		5,387							5,387	5,387			
100065909	WAGENINGEN/EDE	NLD		07/30/2021		(28)							(28)		28		28
100086978	LANSING	MI		10/24/2022		280							280	280			
100116849	LAKELAND	FL		07/20/2023		374							374	374			
100083373	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		(24)							(24)		24		24

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184774	RENO	NV		12/17/2024		1,314							1,314	1,314			
100011903	MOUNT AIRY	MD		03/08/2017		2,955							2,955	2,955			
100103233	MACON	GA		04/27/2023		235							235	235			
100168937	S-GRAVENHAGE	NLD		09/26/2024		(36)							(36)		36		36
100153744	LEEUWARDEN	NLD		05/30/2024		(31)							(31)		31		31
100146168	EASTON	PA		03/19/2024		555							555	555			
100147336	VELP	NLD		03/27/2024		(20)							(20)		20		20
100062057	DAYTON	OH		07/01/2021		900							900	900			
100000608	NAMPA	ID		09/27/2016		869							869	869			
100089695	HEERLEN	NLD		11/29/2022		(16)							(16)		16		16
100068497	MESQUITE	TX		08/25/2021		567							567	567			
100026981	PITTSBURG	CA		09/26/2018		8,771							8,771	8,771			
100103340	CASTRICUM	NLD		04/28/2023		(19)							(19)		19		19
100155264	NEW HAVEN	CT		07/19/2024		215							215	215			
100019598	SPRING	TX		07/26/2018		990							990	990			
100054936	CHICAGO	IL		03/23/2021		503							503	503			
100174477	RIALTO	CA		10/31/2024		700							700	700			
100000414	LA PINE	OR		09/27/2016		775							775	775			
100055164	MILWAUKEE	WI		03/23/2021		418							418	418			
100126564	BRIDGEPORT	NJ		08/30/2023		947							947	947			
100019849	MIAMI	FL		07/30/2018		896							896	896			
100167635	SUITLAND	MD		09/19/2024		347							347	347			
100132253	GARNER	NC		10/13/2023		5,011							5,011	5,011			
100100263	CHICAGO	IL		03/17/2023		270							270	270			
100141890	SUGAR LAND	TX		03/27/2024		275							275	275			
100108439	SYRACUSE	NY		05/25/2023		341							341	341			
100174458	LONGWOOD	FL		10/31/2024		957							957	957			
100173857	MIDWEST CITY	OK		10/31/2024		299							299	299			
100157575	GRONINGEN	NLD		06/28/2024		(42)							(42)		42		42
100044649	BOTHELL	WA		11/19/2020		2,318							2,318	2,318			
100061881	GROVETOWN	GA		07/01/2021		999							999	999			
100113387	ORLANDO	FL		06/29/2023		457							457	457			
100144649	UNITED KINGDOM	GBR		01/25/2024		(20)							(20)		20		20
100019986	SAINT PAUL	MN		07/30/2018		668							668	668			
100054848	BELLMAWR	NJ		03/23/2021		427							427	427			
100115174	TRENTON	NJ		07/17/2023		311							311	311			
100079628	WEST PALM BEACH	FL		04/25/2022		305							305	305			
100103796	WINSTON-SALEM	NC		05/10/2023		308							308	308			
100111194	SANFORD	FL		06/29/2023		1,009							1,009	1,009			
100126524	FT LAUDERDALE	FL		08/30/2023		229							229	229			
100111412	PENSACOLA	FL		06/29/2023		414							414	414			
100075519	JONESBORO	GA		12/01/2021		1,476							1,476	1,476			
100144897	UNITED KINGDOM	GBR		03/12/2024		9							9		(9)		(9)
100025300	BROWNSTOWN	MI		09/20/2018		474							474	474			
100185100	ORLANDO	FL		12/20/2024		961							961	961			
100149172	COLUMBUS	GA		04/22/2024		360							360	360			
100029317	OXON HILL	MD		10/26/2018		444							444	444			
100100754	ROSHARON	TX		04/28/2023		3,336							3,336	3,336			
100165727	NEW ORLEANS	LA		08/29/2024		230							230	230			
100111928	VISALIA	CA		06/29/2023		347							347	347			
100119756	KANSAS CITY	MO		08/08/2023		322							322	322			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117324	PAWLEYS ISLAND	SC		07/20/2023		612							612	612			
100119726	BELLMAWR	NJ		08/08/2023		279							279	279			
100049183	DECATUR	GA		11/20/2020		628							628	628			
100016409	BRYAN	TX		04/05/2018		904							904	904			
100049918	BALTIMORE	MD		11/20/2020		620							620	620			
100064790	OCALA	FL		07/14/2021		1,979							1,979	1,979			
100162301	PHILADELPHIA	PA		09/06/2024		176							176	176			
100011818	RIVERVIEW	FL		03/08/2017		2,117							2,117	2,117			
100174423	GLENDALE	CA		10/31/2024		599							599	599			
100079003	LEWISBURG	TN		02/24/2022		609							609	609			
100055087	DURHAM	NC		03/23/2021		431							431	431			
100088030	UNION CITY	GA		10/25/2022		250							250	250			
100061015	BAYTOWN	TX		06/01/2021		964							964	964			
100061301	MARRERO	LA		06/01/2021		785							785	785			
100163923	CHICAGO	IL		10/04/2024		269							269	269			
100177938	GENEVA	IL		11/19/2024		1,159							1,159	1,159			
100155244	WILKES BARRE	PA		07/19/2024		231							231	231			
100049296	HALIFAX	MA		11/20/2020		1,314							1,314	1,314			
100112247	LA MARQUE	TX		06/29/2023		723							723	723			
100081294	SMYRNA	GA		03/18/2022		1,465							1,465	1,465			
100139797	UNITED KINGDOM	GBR		12/18/2023		29							29		(29)		(29)
100057985	HARVEST	AL		06/30/2021		611							611	611			
100043955	BRONX	NY		08/19/2020		200							200	200			
100119796	NORTH LAUDERDALE	FL		08/08/2023		770							770	770			
100011562	CHARLOTTE	NC		03/08/2017		968							968	968			
100031318	GOLD CANYON	AZ		03/29/2019		479							479	479			
100175781	MILWAUKEE	WI		11/12/2024		277							277	277			
100169221	DETROIT	MI		09/27/2024		294							294	294			
100137381	HALLANDALE BEACH	FL		12/05/2023		258							258	258			
100112389	MORRISON	TN		06/29/2023		482							482	482			
100174609	SCHAUMBURG	IL		10/31/2024		187							187	187			
100138642	MIAMI GARDENS	FL		02/02/2024		112							112	112			
100017936	ATLANTA	GA		05/22/2018		969							969	969			
100112583	BUSHKILL	PA		06/29/2023		1,012							1,012	1,012			
100061234	COLLINSVILLE	IL		06/01/2021		765							765	765			
100078693	DIAMOND BAR	CA		02/02/2022		87,656							87,656	87,656			
100185765	TAFT	CA		12/23/2024		524							524	524			
100141098	LAKE VILLA	IL		01/30/2024		330							330	330			
100165132	UNITED KINGDOM	GBR		08/27/2024		(9)							(9)		9		9
100091384	MARRERO	LA		02/22/2023		2,423							2,423	2,423			
100114121	WAUWATOSA	WI		06/29/2023		696							696	696			
100068296	COVINGTON	KY		08/25/2021		573							573	573			
100043546	PORT ST LUCIE	FL		08/13/2020		255							255	255			
100058006	OLD HICKORY	TN		06/30/2021		619							619	619			
100054479	DAYTON	OH		03/23/2021		97							97	97			
100178446	ESTERO	FL		11/21/2024		210							210	210			
100112103	BESSEMER	AL		06/29/2023		712							712	712			
100088490	HEERLEN	NLD		10/27/2022		(32)							(32)		32		32
100067776	GEORGETOWN	KY		09/23/2021		382							382	382			
100160479	DENTON	TX		07/19/2024		270							270	270			
100023786	VISALIA	CA		09/04/2018		811							811	811			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100070768	FORT WAYNE	IN		10/01/2021		788							788	788			
100024267	BEND	OR		09/20/2018		660							660	660			
100085136	ENSCHEDE	NLD		07/27/2022		1,440							1,440	1,722	282		282
100055680	LANDING	NJ		03/23/2021		2,479							2,479	2,479			
100087785	PHILADELPHIA	PA		11/17/2022		311							311	311			
100184632	SANTA CLARITA	CA		12/17/2024		603							603	603			
100174556	CUERO	TX		10/31/2024		201							201	201			
100062880	ABERDEEN	MD		07/01/2021		963							963	963			
100137107	MANASSAS	VA		11/28/2023		15,000							15,000	15,000			
100144506	PHILADELPHIA	PA		04/26/2024		252							252	252			
100180900	UNITED KINGDOM	GBR		11/27/2024		(8)							(8)		8		8
100018117	SNOWFLAKE	AZ		06/08/2018		1,133							1,133	1,133			
100054308	LEBANON	PA		03/23/2021		97							97	97			
100026410	RIVERVIEW	FL		09/26/2018		1,807							1,807	1,807			
100018260	LUBBOCK	TX		06/27/2018		906							906	906			
100102558	DALLAS	TX		06/07/2023		399							399	399			
100089424	MIAMI	FL		11/18/2022		24,630							24,630	24,630			
100099818	PHILADELPHIA	PA		02/28/2023		615							615	615			
100047754	UPLAND	CA		11/20/2020		1,624							1,624	1,624			
100138018	GREENWOOD	SC		12/13/2023		219							219	219			
100026631	CERES	CA		09/26/2018		5,411							5,411	5,411			
100164927	DARBY	PA		08/28/2024		245							245	245			
100028534	HOLLYWOOD	FL		10/26/2018		524							524	524			
100079394	PHILADELPHIA	PA		03/17/2022		417							417	417			
100077339	NORTH CANTON	OH		01/03/2022		429							429	429			
100026119	SPRINGFIELD	OR		09/20/2018		527							527	527			
100138027	CONVERSE	TX		12/13/2023		281							281	281			
100116231	SUFFOLK	VA		07/20/2023		448							448	448			
100165754	WARREN	MI		08/29/2024		219							219	219			
100111593	RICHMOND	VA		06/29/2023		738							738	738			
100077090	PORTSMOUTH	VA		01/03/2022		1,214							1,214	1,214			
100174563	LA MARQUE	TX		10/31/2024		289							289	289			
100054264	SOUTHAMPTON	PA		03/23/2021		1,509							1,509	1,509			
100181600	BRADDOCK	PA		12/09/2024		258							258	258			
100031402	MORENO VALLEY	CA		03/29/2019		2,104							2,104	2,104			
100139806	UNITED KINGDOM	GBR		12/18/2023		(11)							(11)		11		11
100067804	SPRINGFIELD	MA		09/23/2021		591							591	591			
100057754	NAPLES	FL		06/30/2021		585							585	585			
100111458	HALLANDALE	FL		06/29/2023		783							783	783			
100103846	PHILADELPHIA	PA		05/10/2023		282							282	282			
100161607	UNITED KINGDOM	GBR		07/29/2024		(9)							(9)		9		9
100116322	MOUNT LAUREL	NJ		07/20/2023		671							671	671			
100168837	UNITED KINGDOM	GBR		09/26/2024		(16)							(16)		16		16
100099609	CRAIG	CO		04/06/2023		193							193	193			
100081004	BAKERSFIELD	CA		03/18/2022		682							682	682			
100164670	ALPHARETTA	GA		08/23/2024		593							593	593			
100127650	UPPER DARBY	PA		09/08/2023		172							172	172			
100055571	CONROE	TX		03/23/2021		147							147	147			
100161574	UNITED KINGDOM	GBR		07/29/2024		(6)							(6)		6		6
100101566	GRETNA	LA		04/26/2023		355							355	355			
100064751	LAUREL	DE		07/14/2021		614							614	614			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100138415	WESLEY CHAPEL	FL		12/18/2023		600							600	600			
100023796	DULUTH	GA		09/04/2018		1,167							1,167	1,167			
100048117	WINTER SPRINGS	FL		11/20/2020		470							470	470			
100161620	UNITED KINGDOM	GBR		07/29/2024		(3)							(3)		3		3
100067539	LUBBOCK	TX		09/23/2021		906							906	906			
100156933	UNITED KINGDOM	GBR		06/27/2024		(10)							(10)		10		10
100066818	NORTH HAVEN	CT		08/02/2021		762							762	762			
100161567	UNITED KINGDOM	GBR		07/29/2024													
100161583	UNITED KINGDOM	GBR		07/29/2024		2,741						(2,728)	13		(13)		(13)
100165171	UNITED KINGDOM	GBR		08/27/2024		3							3		(3)		(3)
100082732	DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022		(21)							(21)		21		21
100101151	NORTH MIAMI	FL		04/28/2023		770							770	770			
100168858	UNITED KINGDOM	GBR		09/26/2024		5							5		(5)		(5)
100168864	UNITED KINGDOM	GBR		09/26/2024		2,732						(2,727)	5		(5)		(5)
100127226	PORT ST LUCIE	FL		08/30/2023		763							763	763			
100081988	S-HERTOGENBOSCH	NLD		03/30/2022		(25)							(25)		25		25
100025989	MESA	AZ		09/20/2018		440							440	440			
100081987	S-HERTOGENBOSCH	NLD		03/30/2022		(29)							(29)		29		29
100165096	UNITED KINGDOM	GBR		08/27/2024		(5)							(5)		5		5
100011900	DILLSBURG	PA		03/08/2017		1,292							1,292	1,292			
100168882	UNITED KINGDOM	GBR		09/26/2024		2,732						(2,727)	5		(5)		(5)
100081901	ROTTERDAM	NLD		03/30/2022		(20)							(20)		20		20
100115239	COLUMBUS	GA		07/17/2023		262							262	262			
100115263	LUTZ	FL		07/17/2023		297							297	297			
100091895	ALMELO	NLD		01/27/2023		(34)							(34)		34		34
100100665	BAKERSFIELD	CA		04/28/2023		529							529	529			
100049562	PHOENIX	AZ		11/20/2020		1,506							1,506	1,506			
100062716	GLENROCK	WY		07/01/2021		1,700							1,700	1,700			
100046145	CLEVELAND	OH		11/25/2020		1,105							1,105	1,105			
100045820	LAS VEGAS	NV		11/25/2020		255							255	255			
100011422	SARASOTA	FL		12/23/2016		2,714							2,714	2,714			
100054573	WHITEHALL	PA		03/23/2021		386							386	386			
100120454	GAINESVILLE	FL		08/18/2023		220							220	220			
100070508	PLYMOUTH	WI		09/23/2021		393							393	393			
100057682	MURFREESBORO	TN		06/30/2021		1,069							1,069	1,069			
100076471	COAL CITY	IL		12/21/2021		277							277	277			
100136827	BINGHAMTON	NY		11/27/2023		289							289	289			
100153710	MINERAL	VA		07/11/2024		288							288	288			
100013984	SPANAWAY	WA		05/25/2017		490							490	490			
100064745	SAN ANTONIO	TX		07/14/2021		821							821	821			
100091531	HANCEVILLE	AL		01/20/2023		326							326	326			
100062745	CORAOPOLIS	PA		07/01/2021		1,137							1,137	1,137			
100044067	RIALTO	CA		08/19/2020		2,127							2,127	2,127			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		635							635	635			
100081431	FAYETTEVILLE	AR		03/18/2022		769							769	769			
100013405	NAPLES	FL		05/25/2017		1,903							1,903	1,903			
100066300	BLACKWOOD	NJ		08/02/2021		729							729	729			
100112741	DAWSONVILLE	GA		06/29/2023		436							436	436			
100012639	BAKERSFIELD	CA		05/25/2017		450							450	450			
100061094	CHARLOTTE	NC		06/01/2021		948							948	948			
100062967	CORRYTON	TN		07/01/2021		1,487							1,487	1,487			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043437	NORTH HUNTINGDON	PA		08/13/2020		384							384	384			
100023411	RIO RANCHO	NM		08/16/2018		879							879	879			
100031403	ANDERSON	CA		03/29/2019		381							381	381			
100118063	CHATTANOOGA	TN		07/20/2023		680							680	680			
100111646	WASHINGTON	DC		06/29/2023		484							484	484			
100150055	DANVILLE	VA		06/14/2024		276							276	276			
100091473	DAYTON	OH		01/20/2023		270							270	270			
100025154	SANFORD	FL		09/20/2018		666							666	666			
100061048	SAVANNAH	GA		06/01/2021		929							929	929			
100023975	WINCHESTER	CT		09/10/2018		824							824	824			
100066090	BROCKTON	MA		08/02/2021		1,070							1,070	1,070			
100012057	MIAMI	FL		03/08/2017		549							549	549			
100108985	MANALAPAN	NJ		05/31/2023		891							891	891			
100140991	AURORA	IL		01/26/2024		237							237	237			
100066798	WICHITA	KS		08/02/2021		740							740	740			
100169381	LEBANON	IN		09/27/2024		276							276	276			
100067783	JACKSONVILLE	FL		09/23/2021		628							628	628			
100141396	PHILADELPHIA	PA		01/30/2024		258							258	258			
100023289	MESA	AZ		08/16/2018		733							733	733			
100078959	MOBILE	AL		02/24/2022		677							677	677			
100136833	LUMBERTON	NJ		11/27/2023		250							250	250			
100145726	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)		17		17
100112444	WEST COVINA	CA		06/29/2023		435							435	435			
100180500	CHICAGO	IL		11/26/2024		187							187	187			
100055518	CHICAGO	IL		03/23/2021		1,993							1,993	1,993			
100117078	LANCASTER	TX		07/20/2023		476							476	476			
100185597	MINNEAPOLIS	MN		12/20/2024		274							274	274			
100181523	EUREKA	CA		12/06/2024		168							168	168			
100175755	ARGYLE	TX		11/12/2024		673							673	673			
100068640	LEEUWARDEN	NLD		08/30/2021		(22)							(22)		22		22
100153453	WASHINGTON	PA		05/30/2024		146							146	146			
100147268	MARIETTA	NY		03/28/2024		286							286	286			
100029715	VERNON HILLS	IL		10/26/2018		631							631	631			
100079085	ELLISVILLE	MO		02/24/2022		660							660	660			
100053698	PHILADELPHIA	PA		03/23/2021		405							405	405			
100077407	HOUMA	LA		01/03/2022		687							687	687			
100060420	WINTHROP	MN		06/01/2021		491							491	491			
100129979	DAYTON	OH		09/27/2023		243							243	243			
100174864	VIRGINIA BEACH	VA		10/31/2024		328							328	328			
100018162	CLOVIS	CA		06/08/2018		926							926	926			
100079105	WENDOVER	UT		02/24/2022		1,609							1,609	1,609			
100062886	BALTIMORE	MD		07/01/2021		264							264	264			
100126762	MERRILLVILLE	IN		08/30/2023		718							718	718			
100116905	HAZLETON	PA		07/20/2023		313							313	313			
100014174	BANNING	CA		05/25/2017		536							536	536			
100018393	CELINA	TX		06/27/2018		922							922	922			
100053787	QUEENSBURY	NY		03/23/2021		199							199	199			
100127965	UNIONVILLE	TN		09/08/2023		2,613							2,613	2,613			
100029547	PHOENIX	AZ		10/26/2018		733							733	733			
100144902	UNITED KINGDOM	GBR		03/12/2024		(116)							(116)		116		116
100109869	EAST SYRACUSE	NY		06/22/2023		288							288	288			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100028657	VISALIA	CA		10/26/2018		523							523	523			
100055295	MAPLE HEIGHTS	OH		03/23/2021		1,515							1,515	1,515			
100066695	SARASOTA	FL		08/02/2021		507							507	507			
100064828	BELTON	SC		07/14/2021		635							635	635			
100054747	KOKOMO	IN		03/23/2021		479							479	479			
100065050	LANCASTER	PA		07/14/2021		645							645	645			
100133948	CHICAGO	IL		10/25/2023		244							244	244			
100113859	ROCKVILLE	MD		06/29/2023		4,393							4,393	4,393			
100149868	COLUMBUS	OH		04/29/2024		283							283	283			
100028548	WOODBURY	MN		10/26/2018		389							389	389			
100019714	PHOENIX	AZ		07/26/2018		1,137							1,137	1,137			
100064254	PITTSBURGH	PA		07/01/2021		965							965	965			
100155365	GLENDORA	CA		06/18/2024		225							225	225			
100032937	CLARE	IRL		06/21/2019		1,185							1,185	170	31	(1,047)	(1,015)
100081437	ASHEVILLE	NC		03/18/2022		744							744	744			
100064769	CHAMBERSBURG	PA		07/14/2021		575							575	575			
100025382	CHICAGO	IL		09/20/2018		828							828	828			
100025521	MARGATE	FL		09/20/2018		962							962	962			
100047957	LOXAHATCHEE	FL		11/20/2020		2,892							2,892	2,892			
100155459	ROSEVILLE	CA		06/18/2024		478							478	478			
100175802	HAMILTON	NJ		11/12/2024		338							338	338			
100060756	KENT	OH		06/01/2021		1,000							1,000	1,000			
100068297	EVANS	CO		08/25/2021		562							562	562			
100184765	FAIRFIELD	CA		12/17/2024		563							563	563			
100175861	PHILADELPHIA	PA		11/12/2024		270							270	270			
100000393	ATLANTIC CITY	NJ		09/27/2016		1,102							1,102	1,102			
100054554	CLEVELAND	OH		03/23/2021		356							356	356			
100031792	STOCKTON	CA		03/29/2019		1,814							1,814	1,814			
100113356	READING	PA		06/29/2023		1,496							1,496	1,496			
100149703	MELBOURNE	FL		04/26/2024		1,020							1,020	1,020			
100054967	WASHINGTON	DC		03/23/2021		2,010							2,010	2,010			
100145587	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100023211	MIAMI	FL		08/16/2018		650							650	650			
100075362	CORPUS CHRISTI	TX		12/01/2021		431							431	431			
100078951	ARNOLD	MO		02/24/2022		651							651	651			
100174443	ANCHORAGE	AK		10/31/2024		639							639	639			
100047789	USK	WA		11/20/2020		455							455	455			
100131856	HOUSTON	TX		10/06/2023		237							237	237			
100062482	MONROE	LA		07/01/2021		1,773							1,773	1,773			
100075937	WICHITA	KS		01/07/2022		924							924	924			
100119609	LAWRENCEVILLE	GA		07/31/2023		4,425							4,425	4,425			
100024012	WINTER HAVEN	FL		09/10/2018		667							667	667			
100043094	ROME	OH		05/28/2020		616							616	616			
100028948	FRESNO	CA		10/26/2018		538							538	538			
100112915	MODESTO	CA		06/29/2023		686							686	686			
100170055	MACOMB	MI		11/08/2024		69,208							69,208	69,208			
100181636	INDIANAPOLIS	IN		12/11/2024		320							320	320			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		848							848	848			
100081033	INDIANA	PA		03/18/2022		1,347							1,347	1,347			
100178117	GARLAND	UT		11/19/2024		510							510	510			
100172657	PHILADELPHIA	PA		11/21/2024		1,218							1,218	1,218			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100065650	JACKSONVILLE	FL		07/28/2021		574							574	574			
100175992	KILLEEN	TX		11/14/2024		274							274	274			
100088268	TRENTON	NJ		10/17/2022		319							319	319			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		815							815	815			
100031595	SACRAMENTO	CA		03/29/2019		1,122							1,122	1,122			
100010664	COHOES	NY		12/23/2016		920							920	920			
100061078	MORRISVILLE	PA		06/01/2021		970							970	970			
100112713	GAINESVILLE	GA		06/29/2023		768							768	768			
100164165	BALTIMORE	MD		08/21/2024		235							235	235			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		532							532	532			
100133915	BAYTOWN	TX		11/29/2023		218							218	218			
100177809	OLNEY	MD		11/19/2024		333							333	333			
100023832	VISALIA	CA		09/04/2018		966							966	966			
100020374	MILTON	FL		07/27/2018		854							854	854			
100057856	RAPID CITY	SD		06/30/2021		727							727	727			
100063722	CLARKSVILLE	TN		07/01/2021		781							781	781			
100055110	LOWELL	MA		03/23/2021		394							394	394			
100017966	LARGO	FL		05/22/2018		993							993	993			
100111201	DAVISON	MI		06/29/2023		600							600	600			
100185074	CLEVELAND	TX		12/20/2024		253							253	253			
100067158	VENICE	FL		08/02/2021		740							740	740			
100081791	FLORISSANT	MO		03/30/2022		551							551	551			
100063128	BALTIMORE	MD		07/01/2021		599							599	599			
100174463	WEST PALM BEACH	FL		10/31/2024		584							584	584			
100029012	PALM BAY	FL		10/26/2018		520							520	520			
100014147	KISSIMMEE	FL		05/25/2017		578							578	578			
100120509	CLINTON	CT		08/18/2023		279							279	279			
100114443	LAWRENCEVILLE	GA		06/29/2023		904							904	904			
100144981	UNITED KINGDOM	GBR		03/12/2024		503							503	533	29		29
100078877	BELOIT	WI		02/24/2022		961							961	961			
100014644	RANDOLPH	MA		09/27/2017		431							431	431			
100128005	MEMPHIS	TN		09/08/2023		4,440							4,440	4,440			
100130215	BALTIMORE	MD		11/15/2023		642							642	642			
100028290	MIRAMAR	FL		10/26/2018		3,367							3,367	3,367			
100062162	SAN ANTONIO	TX		07/01/2021		1,293							1,293	1,293			
100112533	PORTLAND	OR		06/29/2023		2,147							2,147	2,147			
100000272	FLORENCE	AZ		09/27/2016		586							586	586			
100137858	TULSA	OK		12/08/2023		504							504	504			
100047996	RIVERHEAD	NY		11/20/2020		429							429	429			
100060697	SYLACAUGA	AL		06/01/2021		871							871	871			
100024030	PHOENIX	AZ		09/10/2018		868							868	868			
100181553	SALEM	NJ		12/09/2024		293							293	293			
100012246	TAMPA	FL		04/28/2017		794							794	794			
100020255	AULT	CO		07/17/2018		1,171							1,171	1,171			
100049976	BEAVERTON	OR		11/20/2020		391							391	391			
100049603	DENVER	CO		11/20/2020		1,950							1,950	1,950			
100164684	HAIKU	HI		08/23/2024		6,832							6,832	6,832			
100076927	ODESSA	TX		01/03/2022		886							886	886			
100116676	TUCSON	AZ		07/20/2023		878							878	878			
100079529	SAN LUCAS	CA		04/08/2022		572							572	572			
100079785	AVONDALE	AZ		04/08/2022		580							580	580			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100165668	INDIANAPOLIS	IN		10/04/2024		254							254	254			
100063783	FREDERICKTOWN	OH		07/01/2021		780							780	780			
100154131	GLEN ELLYN	IL		07/11/2024		324							324	324			
100174705	WILKES BARRE	PA		10/31/2024		206							206	206			
100028228	LAS VEGAS	NV		10/26/2018		545							545	545			
100049190	FOUNTAIN	CO		11/20/2020		802							802	802			
100045756	BROOKLYN	NY		11/25/2020		2,108							2,108	2,108			
100065584	HOUSTON	TX		07/28/2021		2,207							2,207	2,207			
100047208	LA GRANGE PARK	IL		11/20/2020		690							690	690			
100116270	PITTSBURGH	PA		07/20/2023		449							449	449			
100031193	LIVINGSTON	CA		03/29/2019		568							568	568			
100054777	FOWLER	CA		03/23/2021		459							459	459			
100143927	PORT ARTHUR	TX		02/29/2024		256							256	256			
100046586	GLOUCESTER CITY	NJ		11/25/2020		384							384	384			
100054502	NEWPORT NEWS	VA		03/23/2021		1,296							1,296	1,296			
100062998	COLLEGE PARK	GA		07/01/2021		934							934	934			
100062147	AMSTON	CT		07/01/2021		989							989	989			
100178028	NORTH TONAWANDA	NY		11/19/2024		1,091							1,091	1,091			
100012386	VIRGINIA BEACH	VA		04/28/2017		635							635	635			
100031182	LAS VEGAS	NV		03/29/2019		695							695	695			
100172679	COLUMBUS	OH		11/21/2024		284							284	284			
100108118	SMYRNA	GA		05/24/2023		218							218	218			
100057806	FORT MYERS	FL		06/30/2021		484							484	484			
100053500	THOMASVILLE	GA		03/23/2021		259							259	259			
100034584	SLIGO	IRL		06/21/2019		4,105							4,105	4,319	171	43	214
100024221	PITTSBURGH	PA		09/20/2018		1,466							1,466	1,466			
100077246	BROCKTON	MA		01/03/2022		997							997	997			
100129756	BALTIMORE	MD		09/27/2023		204							204	204			
100081017	OAKLAND	CA		03/18/2022		999							999	999			
100185635	UNITED KINGDOM	GBR		12/20/2024		(8)							(8)		8		8
100062528	MILLSTADT	IL		07/01/2021		998							998	998			
100054987	LAVEEN	AZ		03/23/2021		1,071							1,071	1,071			
100176883	CONROE	TX		11/15/2024		257							257	257			
100048299	EUGENE	OR		11/20/2020		488							488	488			
100031572	MODESTO	CA		03/29/2019		746							746	746			
100064500	OAKBORO	NC		07/01/2021		477							477	477			
100000579	WEIKERT	PA		09/27/2016		635							635	635			
100047472	SACRAMENTO	CA		11/20/2020		646							646	646			
100055726	KENOSHA	WI		03/23/2021		1,168							1,168	1,168			
100181587	OKLAHOMA CITY	OK		12/09/2024		258							258	258			
100161857	GARY	IN		07/31/2024		283							283	283			
100175821	PITTSBURGH	PA		11/12/2024		383							383	383			
100137355	GLENDALE	AZ		12/01/2023		232							232	232			
100100489	EAST STROUDSBURG	PA		04/27/2023		435							435	435			
100092061	EXETER	PA		02/09/2023		273							273	273			
100118125	MIAMI	FL		07/20/2023		1,700							1,700	1,700			
100055705	WEST PALM BEACH	FL		03/23/2021		556							556	556			
100047943	LEMON GROVE	CA		11/20/2020		854							854	854			
100047958	SALIDA	CA		11/20/2020		552							552	552			
100017106	SALEM	OR		04/26/2018		823							823	823			
100175456	INDEPENDENCE	MO		12/23/2024		222							222	222			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086897	DEARBORN	MI		10/07/2022		918							918	918			
100115230	PHILADELPHIA	PA		07/17/2023		277							277	277			
100128144	BALTIMORE	MD		09/11/2023		98							98	98			
100026892	SELMA	CA		09/26/2018		851							851	851			
100023427	MIAMI	FL		08/16/2018		877							877	877			
100057785	AVENUE	MD		06/30/2021		713							713	713			
100111186	HAINES CITY	FL		06/29/2023		1,344							1,344	1,344			
100100171	KANSAS CITY	MO		03/17/2023		280							280	280			
100083803	FORT MOHAVE	AZ		07/12/2022		225							225	225			
100030390	STOCKBRIDGE	GA		12/20/2018		1,441							1,441	1,441			
100118702	HOUSTON	TX		07/25/2023		308							308	308			
100164727	COLUMBIA	SC		08/23/2024		319							319	319			
100111571	OLD LYME	CT		06/29/2023		725							725	725			
100109998	BALTIMORE	MD		06/22/2023		303							303	303			
100016554	ACWORTH	GA		04/10/2018		866							866	866			
100156831	DETROIT	MI		06/27/2024		307							307	307			
100145449	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100174421	WOODBRIDGE	VA		10/31/2024		597							597	597			
100012375	CHESAPEAKE	VA		04/28/2017		751							751	751			
100115265	PARK FOREST	IL		07/17/2023		288							288	288			
100112680	DANIA BEACH	FL		06/29/2023		608							608	608			
100033916	CORK	IRL		06/21/2019		5,091							5,091	5,339	204	44	248
100054965	BRIDGEPORT	CT		03/23/2021		485							485	485			
100028132	ROANOKE	AL		10/26/2018		1,327							1,327	1,327			
100068529	TILBURG	NLD		08/30/2021		5,866							5,866	5,844	(22)		(22)
100117017	JACKSON	TN		07/20/2023		572							572	572			
100018420	HIALEAH	FL		06/27/2018		880							880	880			
100113368	NORTH BRUNSWICK	NJ		06/29/2023		961							961	961			
100018297	HARTFORD	CT		06/27/2018		850							850	850			
100109932	KANSAS CITY	MO		06/22/2023		509							509	509			
100153466	JACKSONVILLE	FL		05/30/2024		334							334	334			
100060325	CUDAHY	WI		06/25/2021		641							641	641			
100011972	SAINT PETERSBURG	FL		03/08/2017		2,005							2,005	2,005			
100142437	TEXAS CITY	TX		03/08/2024		216							216	216			
100101803	PHILADELPHIA	PA		03/31/2023		520							520	(4,217)		(4,737)	(4,737)
100068995	NAMPA	ID		09/01/2021		943							943	943			
100127112	TAMPA	FL		08/30/2023		1,214							1,214	1,214			
100172141	DALLASTOWN	PA		10/17/2024		191							191	191			
100134577	GALVESTON	TX		10/30/2023		259							259	259			
100067035	FORT WORTH	TX		08/02/2021		1,191							1,191	1,191			
100064355	INDEPENDENCE	KY		07/01/2021		1,275							1,275	1,275			
100079198	LARGO	FL		02/24/2022		578							578	578			
100109985	COLUMBIA	SC		06/22/2023		375							375	375			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		273							273	273			
100108424	HAZEL CREST	IL		05/25/2023		629							629	629			
100043054	MORENO VALLEY	CA		05/28/2020		698							698	698			
100070486	COATESVILLE	PA		09/23/2021		578							578	578			
100136771	LINDENWOLD	NJ		11/27/2023		234							234	234			
100065154	PALMETTO	FL		07/14/2021		669							669	669			
100141131	PITTSTON	PA		01/30/2024		249							249	249			
100076110	EL PASO	TX		01/07/2022		571							571	571			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048633	WILDWOOD	NJ		11/20/2020		2,673							2,673	2,673			
100113900	MIAMI GARDENS	FL		06/29/2023		904							904	904			
100019816	THE WOODLANDS	TX		07/26/2018		921							921	921			
100068065	OAKLAND	TN		09/23/2021		1,307							1,307	1,307			
100092040	PHILADELPHIA	PA		02/09/2023		289							289	289			
100110630	FORT WORTH	TX		06/30/2023		63,041							63,041	63,041			
100079179	FAYETTEVILLE	NC		02/24/2022		622							622	622			
100180812	ENSCHEDE	NLD		11/27/2024		(28)							(28)		28		28
100158239	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100081797	NORTH MIAMI	FL		03/30/2022		623							623	623			
100017719	PATERSON	NJ		04/26/2018		697							697	697			
100075455	SALEM	OR		12/01/2021		799							799	799			
100120253	SCHENECTADY	NY		08/18/2023		262							262	262			
100064773	CHATTANOOGA	TN		07/14/2021		579							579	579			
100108387	BALTIMORE	MD		05/25/2023		305							305	305			
100084831	SHEBOYGAN	WI		08/02/2022		389							389	389			
100173760	CHICAGO	IL		10/30/2024		241							241	241			
100158238	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100184844	PORT ROYAL	SC		12/17/2024		650							650	650			
100141171	MEMPHIS	TN		01/30/2024		250							250	250			
100055069	HOUSTON	TX		03/23/2021		123							123	123			
100080175	MIAMI	FL		02/25/2022		2,189							2,189	2,189			
100102095	BROWNS MILLS	NJ		04/14/2023		4,165							4,165	4,165			
100029719	OVIEDO	FL		10/26/2018		579							579	579			
100046142	CAROL STREAM	IL		11/25/2020		2,359							2,359	2,359			
100012735	APOPKA	FL		05/25/2017		962							962	962			
100157747	CHESTER	NJ		07/02/2024		391							391	391			
100079306	GRANBURY	TX		02/28/2022		479							479	479			
100083004	EASTPOINT	FL		05/05/2022		538							538	538			
100139407	TEXARKANA	TX		12/28/2023		261							261	261			
100112454	CHICAGO	IL		06/29/2023		1,552							1,552	1,552			
100045467	COLLEGE PARK	GA		11/25/2020		744							744	744			
100011638	HUDSON	FL		03/08/2017		571							571	571			
100114355	CHICAGO	IL		06/29/2023		2,010							2,010	2,010			
100151785	HOPE MILLS	NC		05/10/2024		240							240	240			
100134317	OCALA	FL		10/27/2023		564							564	564			
100070458	TUCSON	AZ		09/23/2021		609							609	609			
100133972	NORMAN	OK		10/25/2023		340							340	340			
100012074	PERRIS	CA		03/08/2017		1,094							1,094	1,094			
100026037	JOPPA	MD		09/20/2018		1,609							1,609	1,609			
100162346	BRADENTON	FL		08/06/2024		574							574	574			
100047576	LOCKHART	TX		11/20/2020		1,631							1,631	1,631			
100018020	BAKERSFIELD	CA		05/22/2018		854							854	854			
100025969	LILBURN	GA		09/20/2018		594							594	594			
100152868	BALTIMORE	MD		05/22/2024		196							196	196			
100055197	LAKE OSWEGO	OR		03/23/2021		921							921	921			
100155517	LITHIA SPRINGS	GA		06/18/2024		657							657	657			
100113908	ANNAPOLIS	MD		06/29/2023		1,833							1,833	1,833			
100062404	LANSDOWNE	PA		07/01/2021		1,390							1,390	1,390			
100131874	UPPER MARLBORO	MD		10/06/2023		1,864							1,864	1,864			
100068120	MERIDEN	CT		08/25/2021		790							790	790			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024554	SOUTHFIELD	MI		09/20/2018		456							456	456			
100087367	MYRTLE BEACH	SC		10/25/2022		482							482	482			
100061458	ARLINGTON	TX		06/01/2021		677							677	677			
100117692	COLUMBIA	SC		07/20/2023		2,710							2,710	2,710			
100116022	NASHVILLE	GA		07/20/2023		363							363	363			
100055777	RIO RICO	AZ		03/23/2021		453							453	453			
100088504	HILVERSUM	NLD		10/27/2022		(23)							(23)		23		23
100114771	TALLAHASSEE	FL		07/07/2023		257							257	257			
100143565	INDEPENDENCE	MO		02/21/2024		257							257	257			
100054950	SALEM	NJ		03/23/2021		356							356	356			
100016577	ATLANTA	GA		04/10/2018		956							956	956			
100171176	WARNER ROBINS	GA		11/22/2024		270							270	270			
100030518	CHARLOTTE	NC		12/20/2018		760							760	760			
100128038	FAIRDALE	KY		09/08/2023		380							380	380			
100156990	UNITED KINGDOM	GBR		06/27/2024													
100088131	WEST PALM BEACH	FL		10/25/2022		20,620							20,620	20,620			
100075915	BRISTOL	CT		01/07/2022		910							910	910			
100018283	FORT WORTH	TX		06/27/2018		2,209							2,209	2,209			
100101090	PHILADELPHIA	PA		04/28/2023		573							573	573			
100115204	JACKSONVILLE	AR		07/17/2023		350							350	350			
100013210	TAMARAC	FL		05/25/2017		529							529	529			
100115289	GARY	IN		07/17/2023		383							383	383			
100061044	BELCAMP	MD		06/01/2021		625							625	625			
100173571	UNITED KINGDOM	GBR		10/29/2024		6							6		(6)		(6)
100013930	FRESNO	CA		05/25/2017		3,432							3,432	3,432			
100066700	MOUNTAIN TOP	PA		08/02/2021		467							467	467			
100011479	RAHWAY	NJ		12/23/2016		906							906	906			
100078898	OCALA	FL		02/24/2022		679							679	679			
100112559	RED LION	PA		06/29/2023		769							769	769			
100070500	SAN ANTONIO	TX		09/23/2021		561							561	561			
100063493	PORT SAINT LUCIE	FL		07/01/2021		709							709	709			
100156891	ROSE HILL	NC		06/27/2024		306							306	306			
100139688	UNITED KINGDOM	GBR		12/18/2023		6							6		(6)		(6)
100165819	ARLINGTON	TX		08/29/2024		198							198	198			
100019720	DES MOINES	IA		07/26/2018		723							723	723			
100053834	LAMBERTVILLE	MI		03/23/2021		720							720	720			
100090722	BALDWIN CITY	KS		12/29/2022		294							294	294			
100130304	TRENTON	NJ		09/28/2023		204							204	204			
100063789	FISHERTOWN	PA		07/01/2021		773							773	773			
100050110	BRONX	NY		11/20/2020		1,406							1,406	1,406			
100036249	MIAMI	FL		08/27/2019		910							910	910			
100031358	SPRING HILL	FL		03/29/2019		643							643	643			
100173907	DETROIT	MI		10/31/2024		299							299	299			
100119829	INDEPENDENCE	MO		08/08/2023		281							281	281			
100083036	CEDAR FALLS	IA		05/11/2022		2,264							2,264	2,264			
100112088	SUGAR LAND	TX		06/29/2023		243							243	243			
100115630	TULARE	CA		07/19/2023		1,050							1,050	1,050			
100090017	PAHRUMP	NV		01/13/2023		3,692							3,692	3,692			
100117340	HAMPTON	GA		07/20/2023		852							852	852			
100061410	BETTENDORF	IA		06/01/2021		635							635	635			
100161899	AKRON	OH		07/31/2024		247							247	247			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013544	LAKE HUGHES	CA		05/25/2017		496							496	496			
100145671	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100020341	LONGVIEW	TX		07/17/2018		785							785	785			
100013937	LANCASTER	CA		05/25/2017		989							989	989			
100012296	CHICAGO	IL		04/28/2017		2,515							2,515	2,515			
100092053	PHILADELPHIA	PA		02/09/2023		316							316	316			
100061261	MARNE	MI		06/01/2021		1,706							1,706	1,706			
100029439	PRICE	PA		10/26/2018		2,159							2,159	2,159			
100067898	NEW YORK MILLS	NY		09/23/2021		573							573	573			
100077868	GORREDIJK	NLD		12/29/2021		(21)							(21)		21		21
100111391	STOCKTON	CA		06/29/2023		627							627	627			
100030692	RIO	WI		04/09/2019		529							529	529			
100012823	OCALA	FL		05/25/2017		471							471	471			
100141810	HOOGEVEEN	NLD		01/29/2024		(50)							(50)		50		50
100071770	TORRINGTON	CT		10/14/2021		561							561	561			
100082770	HEERLEN	NLD		04/27/2022		(15)							(15)		15		15
100136756	KANSAS CITY	MO		11/27/2023		261							261	261			
100065165	SAINT PAUL	MN		07/14/2021		677							677	677			
100079041	SAINT PETERS	MO		02/24/2022		590							590	590			
100054277	NORTH LIBERTY	IA		03/23/2021		536							536	536			
100032093	IRVING	TX		03/29/2019		826							826	826			
100116735	ORLANDO	FL		07/20/2023		599							599	599			
100062158	GUSTON	KY		07/01/2021		744							744	744			
100025071	PHOENIX	AZ		09/20/2018		427							427	427			
100063815	ALBUQUERQUE	NM		07/01/2021		990							990	990			
100068331	NEW BRITAIN	CT		08/25/2021		561							561	561			
100067766	SANFORD	FL		09/23/2021		377							377	377			
100064909	HIALEAH	FL		07/14/2021		821							821	821			
100119723	DETROIT	MI		08/08/2023		289							289	289			
100020267	ODENVILLE	AL		07/17/2018		833							833	833			
100151781	HOLLYWOOD	FL		05/10/2024		318							318	318			
100061905	HARRISON	TN		07/01/2021		535							535	535			
100154536	GRAND RAPIDS	MI		06/14/2024		287							287	287			
100011852	AMELIA	OH		03/08/2017		540							540	540			
100130144	AURORA	IL		11/15/2023		205							205	205			
100033745	GALWAY	IRL		06/21/2019		2,308							2,308	2,445	99	38	137
100012255	FITCHBURG	MA		04/28/2017		2,458							2,458	2,458			
100118901	NAPA	CA		08/30/2023		356							356	356			
100047046	OAKLAND	CA		11/20/2020		299							299	299			
100081011	GLENDALE	AZ		03/18/2022		4,596							4,596	4,596			
100100469	LOS ANGELES	CA		04/27/2023		634							634	634			
100054373	BLUFFTON	SC		03/23/2021		549							549	549			
100100175	MOUNT LAUREL	NJ		03/17/2023		312							312	312			
100138164	MACON	GA		12/14/2023		24,865							24,865	24,865			
100091242	BALTIMORE	MD		01/31/2023		397							397	397			
100174398	LOGANVILLE	GA		10/31/2024		565							565	565			
100090603	ALMELO	NLD		12/28/2022		(37)							(37)		37		37
100161604	UNITED KINGDOM	GBR		07/29/2024		(9)							(9)		9		9
100165111	UNITED KINGDOM	GBR		08/27/2024		(3)							(3)		3		3
100064291	ORLANDO	FL		07/01/2021		854							854	854			
100186792	HAINES CITY	FL		12/31/2024		266							266	266			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020027	OVERLAND PARK	KS		07/30/2018		848							848	848			
100081049	MCDONOUGH	GA		03/18/2022		742							742	742			
100024454	WEST NEW YORK	NJ		09/20/2018		2,274							2,274	2,274			
100090682	TRENTON	NJ		12/29/2022		312							312	312			
100165170	UNITED KINGDOM	GBR		08/27/2024		(8)							(8)		8		8
100067595	EL PASO	TX		09/23/2021		2,219							2,219	2,219			
100023302	MC KEES ROCKS	PA		08/16/2018		993							993	993			
100165722	MORRISTOWN	IN		08/29/2024		248							248	248			
100014050	BRADENTON	FL		05/25/2017		605							605	605			
100185887	AKRON	OH		12/26/2024		263							263	263			
100165975	FAYETTEVILLE	NC		09/06/2024		236							236	236			
100064798	LOS BANOS	CA		07/14/2021		1,211							1,211	1,211			
100044366	LAYTON	UT		11/19/2020		594							594	594			
100055710	EDMOND	OK		03/23/2021		383							383	383			
100011649	FAYETTEVILLE	AR		03/08/2017		524							524	524			
100011727	GLENDALE	AZ		03/08/2017		677							677	677			
100013629	OCEAN VIEW	HI		05/25/2017		487							487	487			
100066485	VINE GROVE	KY		08/02/2021		630							630	630			
100141104	MARCUS HOOK	PA		01/30/2024		250							250	250			
100064690	LAS VEGAS	NV		07/14/2021		569							569	569			
100184608	AYLETT	VA		12/17/2024		584							584	584			
100047498	LAS VEGAS	NV		11/20/2020		618							618	618			
100038779	CARLOW	IRL		09/27/2019		1,543							1,543	1,742	156	43	199
100012266	CASCO	ME		04/28/2017		725							725	725			
100141476	IDALOU	TX		01/30/2024		214							214	214			
100112563	RANDALLSTOWN	MD		06/29/2023		1,958							1,958	1,958			
100062960	HAMILTON	NJ		07/01/2021		1,355							1,355	1,355			
100049159	WAUKEGAN	IL		11/20/2020		507							507	507			
100025347	JACKSONVILLE	FL		09/20/2018		512							512	512			
100071836	MILWAUKEE	WI		10/14/2021		605							605	605			
100060736	BATON ROUGE	LA		06/01/2021		1,365							1,365	1,365			
100111508	KAUNAKAKAI	HI		06/29/2023		699							699	699			
100019804	BAKERSFIELD	CA		07/26/2018		942							942	942			
100012062	GALLATIN	TN		03/08/2017		390							390	390			
100161765	BRIDGETON	NJ		07/31/2024		282							282	282			
100060679	KATY	TX		06/01/2021		1,241							1,241	1,241			
100161572	UNITED KINGDOM	GBR		07/29/2024		582							582	601	19		19
100156769	OKLAHOMA CITY	OK		06/26/2024		3,979							3,979	3,979			
100014463	WINDER	GA		09/27/2017		2,457							2,457	2,457			
100184906	PHOENIX	AZ		12/17/2024		592							592	592			
100014056	GRAHAM	NC		05/25/2017		445							445	445			
100185513	COUGAR	WA		12/20/2024		317							317	317			
100031226	DELANO	CA		03/29/2019		837							837	837			
100082228	PUERTO VALLARTA	MEX		04/14/2022		593							593	593			
100063168	CLAYTON	NJ		07/01/2021		775							775	775			
100053727	LORETTO	PA		03/23/2021		516							516	516			
100060555	CHARLOTTE	NC		06/01/2021		1,018							1,018	1,018			
100127322	PHILLIPSBURG	NJ		08/30/2023		1,358							1,358	1,358			
100103800	DETROIT	MI		05/10/2023		281							281	281			
100013072	HIALEAH GARDENS	FL		05/25/2017		605							605	605			
100031850	HOLLYWOOD	FL		03/29/2019		1,397							1,397	1,397			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030785	OKLAHOMA CITY	OK		04/09/2019		590							590	590			
100167879	MILWAUKEE	WI		09/20/2024		486							486	486			
100055363	DEARBORN	MI		03/23/2021		255							255	255			
100025667	ELGIN	IL		09/20/2018		494							494	494			
100000521	MIDDLETOWN	NJ		09/27/2016		2,406							2,406	2,406			
100012643	FRESNO	CA		05/25/2017		584							584	584			
100067494	SEWELL	NJ		09/23/2021		872							872	872			
100146493	KILLEEN	TX		03/19/2024		866							866	866			
100075961	POCONO LAKE	PA		01/07/2022		717							717	717			
100149769	MEMPHIS	TN		04/26/2024		254							254	254			
100111719	BROCKTON	MA		06/29/2023		2,172							2,172	2,172			
100068013	DALLAS	TX		09/23/2021		594							594	594			
100112402	HESPERIA	CA		06/29/2023		282							282	282			
100067045	BELLMAWR	NJ		08/02/2021		942							942	942			
100164898	DUNMORE	PA		08/28/2024		175							175	175			
100129861	HOUSTON	TX		09/27/2023		264							264	264			
100054924	LAGRANGE	GA		03/23/2021		947							947	947			
100010928	ANTIOCH	TN		12/23/2016		1,390							1,390	1,390			
100112971	CALLAHAN	FL		06/29/2023		1,627							1,627	1,627			
100025603	FAIRBANKS	AK		09/20/2018		642							642	642			
100065220	INDIANAPOLIS	IN		07/14/2021		682							682	682			
100147688	KANSAS CITY	MO		04/04/2024		209							209	209			
100165626	STONE MOUNTAIN	GA		10/04/2024		313							313	313			
100032022	FAIRFIELD	CA		03/29/2019		637							637	637			
100101122	JONESBOROUGH	TN		04/28/2023		302							302	302			
100132611	MELBOURNE	FL		11/03/2023		276							276	276			
100047845	NORTH CHICAGO	IL		11/20/2020		1,031							1,031	1,031			
100019806	CONROE	TX		07/26/2018		859							859	859			
100126670	PISCATWAY	NJ		08/30/2023		983							983	983			
100014159	VERO BEACH	FL		05/25/2017		449							449	449			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		878							878	878			
100031825	BAKERSFIELD	CA		03/29/2019		957							957	957			
100064227	OCOEE	FL		07/01/2021		1,119							1,119	1,119			
100139067	MYRTLE BEACH	SC		12/28/2023		221							221	221			
100113664	TUCSON	AZ		06/29/2023		327							327	327			
100020363	HAGERSTOWN	MD		07/27/2018		1,003							1,003	1,003			
100134878	VIDALIA	GA		10/30/2023		231							231	231			
100047908	WEST PALM BEACH	FL		11/20/2020		589							589	589			
100023937	FOX ISLAND	WA		09/10/2018		2,113							2,113	2,113			
100032060	SAN DIEGO	CA		03/29/2019		994							994	994			
100100776	FORT LAUDERDALE	FL		04/28/2023		1,242							1,242	1,242			
100054587	PINELLAS PARK	FL		03/23/2021		1,727							1,727	1,727			
100117188	CLEARWATER	FL		07/20/2023		386							386	386			
100060518	HAMPTON	VA		06/01/2021		679							679	679			
100010978	WICKLIFFE	OH		12/23/2016		345							345	345			
100156869	COLUMBIA	SC		06/27/2024		275							275	275			
100068308	CHICAGO	IL		08/25/2021		1,985							1,985	1,985			
100067480	GREENCASTLE	PA		09/23/2021		1,018							1,018	1,018			
100079038	ROCK HILL	SC		02/24/2022		772							772	772			
100127941	HENDERSONVILLE	TN		09/08/2023		480							480	480			
100055041	GAFFNEY	SC		03/23/2021		400							400	400			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100057992	LAS VEGAS	NV		06/30/2021		2,187							2,187	2,187			
100064687	CONVERSE	TX		07/14/2021		1,214							1,214	1,214			
100087214	DANIA BEACH	FL		10/25/2022		583							583	583			
100079632	MOLALLA	OR		04/08/2022		690							690	690			
100068373	BROWNSVILLE	TX		08/25/2021		566							566	566			
100173780	MYRTLE BEACH	SC		10/30/2024		214							214	214			
100116972	DAWSONVILLE	GA		07/20/2023		610							610	610			
100029990	ATLANTA	GA		12/20/2018		772							772	772			
100011531	LAS VEGAS	NV		03/08/2017		1,391							1,391	1,391			
100080375	PARMA	OH		04/14/2022		3,936							3,936	3,936			
100062873	ATLANTA	GA		07/01/2021		884							884	884			
100031293	REDDING	CA		03/29/2019		1,001							1,001	1,001			
100156254	KENNER	LA		06/20/2024		121							121	121			
100136100	NEDERLAND	TX		12/18/2023		182							182	182			
100109251	JACKSONVILLE	FL		07/21/2023		257							257	257			
100032095	SALINAS	CA		03/29/2019		701							701	701			
100128043	SPRINGFIELD	TN		09/08/2023		1,685							1,685	1,685			
100114662	MISSION	TX		06/29/2023		184							184	184			
100077896	APPINGEDAM	NLD		12/29/2021		(19)							(19)		19		19
100101173	LAS VEGAS	NV		04/28/2023		741							741	741			
100173785	BRUNSWICK	OH		10/30/2024		1,294							1,294	1,294			
100084862	COLUMBUS	OH		08/02/2022		268							268	268			
100031345	SACRAMENTO	CA		03/29/2019		801							801	801			
100026406	MIAMI	FL		09/26/2018		830							830	830			
100057625	GRAND RAPIDS	MI		06/30/2021		665							665	665			
100028941	LAS VEGAS	NV		10/26/2018		708							708	708			
100077542	CLIO	MI		01/03/2022		646							646	646			
100054351	HUBERT	NC		03/23/2021		390							390	390			
100029678	SCHILLER PARK	IL		10/26/2018		1,356							1,356	1,356			
100013135	FREDERICK	MD		05/25/2017		510							510	510			
100057775	BATON ROUGE	LA		06/30/2021		1,101							1,101	1,101			
100038777	MEATH	IRL		09/27/2019		3,868							3,868	4,242	327	48	374
100047477	LAS VEGAS	NV		11/20/2020		512							512	512			
100025729	NEEDLES	CA		09/20/2018		393							393	393			
100028407	TACOMA	WA		10/26/2018		492							492	492			
100174396	SAN BERNARDINO	CA		10/31/2024		561							561	561			
100153479	MEMPHIS	TN		05/30/2024		248							248	248			
100114081	FALL CREEK	WI		06/29/2023		710							710	710			
100114041	WINTER GARDEN	FL		06/29/2023		476							476	476			
100119797	KANSAS CITY	MO		08/08/2023		306							306	306			
100053959	STOUGHTON	MA		03/23/2021		495							495	495			
100181679	HOUSTON	TX		12/11/2024		294							294	294			
100153491	DOLTON	IL		05/30/2024		235							235	235			
100062927	ASHVILLE	OH		07/01/2021		632							632	632			
100159921	TALLAHASSEE	FL		08/16/2024		3,725							3,725	3,725			
100055615	HICKORY	NC		03/23/2021		462							462	462			
100019780	WINTER PARK	FL		07/26/2018		945							945	945			
100053681	HOLLYWOOD	FL		03/23/2021		2,162							2,162	2,162			
100103097	DOLTON	IL		04/21/2023		279							279	279			
100076949	HARRISBURG	PA		01/03/2022		1,011							1,011	1,011			
100109810	LODI	CA		08/04/2023		271							271	271			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100062627	DANVILLE	VA		07/01/2021		935							935	935			
100167796	BURTON	MI		09/19/2024		170							170	170			
100157528	ROTTERDAM	NLD		06/28/2024		(38)							(38)			38	38
100185634	UNITED KINGDOM	GBR		12/20/2024		(9)							(9)			9	9
100101682	POTTSTOWN	PA		04/26/2023		434							434	434			
100090596	ALMELO	NLD		12/28/2022		(43)							(43)			43	43
100150233	UNITED KINGDOM	GBR		04/29/2024		14							14			(14)	(14)
100153782	SPIJKENISSE	NLD		05/30/2024		(44)							(44)			44	44
100136107	NEDERLAND	TX		12/18/2023		198							198	198			
100064906	COLUMBIA	SC		07/14/2021		585							585	585			
100139909	NETHERLANDS	NLD		12/28/2023		406						(448)	(43)			43	43
100088315	MCALESTER	OK		11/10/2022		278							278	278			
100132800	CAYCE	SC		11/03/2023		2,159							2,159	2,159			
100086869	TARPON SPRINGS	FL		10/07/2022		339							339	339			
100145199	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)			6	6
100111645	RICHMOND	VA		06/29/2023		1,033							1,033	1,033			
100114844	FULSHEAR	TX		07/10/2023		10,904							10,904	10,955		51	51
100067696	LEHIGH ACRES	FL		09/23/2021		658							658	658			
100057620	KANSAS CITY	MO		06/30/2021		610							610	610			
100063099	BOURBONNAIS	IL		07/01/2021		952							952	952			
100054972	HILLMAN	MN		03/23/2021		829							829	829			
100079101	CHICAGO	IL		02/24/2022		659							659	659			
100026854	BAKERSFIELD	CA		09/26/2018		552							552	552			
100045356	MINNEAPOLIS	MN		11/25/2020		404							404	404			
100078798	LYNN	MA		02/24/2022		707							707	707			
100070971	PLATTEVILLE	WI		10/01/2021		769							769	769			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		5,926							5,926	5,926			
100030554	WOONSOCKET	RI		12/20/2018		1,290							1,290	1,290			
100031624	CHICAGO	IL		03/29/2019		421							421	421			
100077502	ATLANTA	GA		01/03/2022		267							267	267			
100102430	GARLAND	TX		06/07/2023		282							282	282			
100027907	MIRAMAR	FL		10/26/2018		857							857	857			
100047541	STONE MOUNTAIN	GA		11/20/2020		370							370	370			
100108391	BRIDGETON	NJ		05/25/2023		272							272	272			
100176003	KANSAS CITY	MO		11/14/2024		369							369	369			
100101515	BAYTOWN	TX		04/26/2023		484							484	484			
100112494	ELGIN	IL		06/29/2023		697							697	697			
100165683	WARREN	MI		10/04/2024		247							247	247			
100057799	MOORE	SC		06/30/2021		690							690	690			
100186263	ORLANDO	FL		12/27/2024		1,233							1,233	1,233			
100175884	LAKEWOOD	OH		11/12/2024		319							319	319			
100050026	NEW ORLEANS	LA		11/20/2020		496							496	496			
100018258	IRVING	TX		06/27/2018		1,119							1,119	1,119			
100027917	DAVENPORT	FL		10/26/2018		466							466	466			
100156160	KINGMAN	AZ		07/25/2024		1,219							1,219	1,219			
100061642	PORT NECHES	TX		07/01/2021		598							598	598			
100130025	LUFKIN	TX		09/27/2023		271							271	271			
100184716	MENIFEE	CA		12/17/2024		591							591	591			
100084780	LILBURN	GA		08/02/2022		484							484	484			
100141667	LINCOLN	AL		01/30/2024		311							311	311			
100046365	PINNACLE	NC		11/25/2020		491							491	491			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		1,021							1,021	1,021			
100013170	CHICAGO	IL		05/25/2017		519							519	519			
100089956	GALVESTON	TX		01/26/2023		253							253	253			
100168892	UNITED KINGDOM	GBR		09/26/2024		(10)							(10)		10		10
100168902	UNITED KINGDOM	GBR		09/26/2024		(10)							(10)		10		10
100117233	PASADENA	CA		07/20/2023		1,146							1,146	1,146			
100161722	MOUNT STERLING	OH		07/30/2024		307							307	307			
100111971	VENTURA	CA		06/29/2023		2,613							2,613	2,613			
100050229	NAMPA	ID		11/20/2020		390							390	390			
100060262	EAST PROVIDENCE	RI		06/25/2021		2,044							2,044	2,044			
100109885	CHICAGO	IL		06/22/2023		304							304	304			
100025008	JACKSONVILLE	FL		09/20/2018		552							552	552			
100033547	LONGFORD	IRL		06/21/2019		2,334							2,334	2,511	114	63	177
100043235	PHOENIX	AZ		08/13/2020		337							337	337			
100043018	DELRAY BEACH	FL		05/28/2020		795							795	795			
100053470	TRENTON	NJ		03/23/2021		147							147	147			
100028691	GOOSE CREEK	SC		10/26/2018		878							878	878			
100055323	PLEASANTVILLE	NJ		03/23/2021		339							339	339			
100141869	FORT EDWARD	NY		03/27/2024		233							233	233			
100011161	VIRGINIA BEACH	VA		12/23/2016		59							59	59			
100100050	DAYTONA BEACH	FL		03/28/2023		204							204	204			
100157742	CHULA VISTA	CA		07/02/2024		533							533	533			
100028645	BEAVERTON	OR		10/26/2018		571							571	571			
100068178	HACKENSACK	NJ		08/25/2021		930							930	930			
100172661	BESSEMER	AL		11/21/2024		187							187	187			
100131891	LUBBOCK	TX		10/06/2023		279							279	279			
100075354	HAMMOND	LA		12/01/2021		1,719							1,719	1,719			
100114431	NORTH RIVERSIDE	IL		06/29/2023		2,784							2,784	2,784			
100159718	AKRON	OH		08/23/2024		547							547	547			
100186225	MINOT	ND		12/27/2024		219							219	219			
100020134	BENTON	AR		07/17/2018		829							829	829			
100180095	OAK HILL	WV		12/30/2024		241							241	241			
100100121	WAUPUN	WI		03/28/2023		240							240	240			
100054039	RIVERDALE	GA		03/23/2021		337							337	337			
100047790	SANDY HOOK	CT		11/20/2020		2,332							2,332	2,332			
100111316	CHICAGO	IL		06/29/2023		1,233							1,233	1,233			
100112455	OTIS ORCHARDS	WA		06/29/2023		519							519	519			
100077215	MERCED	CA		01/03/2022		847							847	847			
100025478	MOBILE	AL		09/20/2018		532							532	532			
100026833	FRESNO	CA		09/26/2018		504							504	504			
100113730	LOS BANOS	CA		06/29/2023		(166)							(166)	(166)			
100064747	REX	GA		07/14/2021		588							588	588			
100029155	MIAMI	FL		10/26/2018		3,240							3,240	3,240			
100145406	UNITED KINGDOM	GBR		03/12/2024		2,669						(2,674)	(5)		5		5
100019798	FORT WORTH	TX		07/26/2018		1,035							1,035	1,035			
100081524	EL PASO	TX		03/18/2022		1,166							1,166	1,166			
100134324	MIDDLETOWN	OH		10/27/2023		220							220	220			
100144822	UNITED KINGDOM	GBR		03/12/2024		10							10		(10)		(10)
100099850	CHESTER	PA		02/28/2023		242							242	242			
100161986	SUNRISE	FL		07/31/2024		202							202	202			
100161603	UNITED KINGDOM	GBR		07/29/2024		(4)							(4)		4		4

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100018222	WELLINGTON	FL		06/08/2018		917							917	917			
100131893	YUMA	AZ		10/06/2023		634							634	634			
100173602	UNITED KINGDOM	GBR		10/29/2024		13							13		(13)		(13)
100168826	UNITED KINGDOM	GBR		09/26/2024		(8)							(8)		8		8
100140788	ALBANY	GA		01/22/2024		3,300							3,300	3,300			
100023472	KATY	TX		09/04/2018		647							647	647			
100181597	DOUGLAS	GA		12/09/2024		286							286	286			
100113084	SNELLVILLE	GA		06/29/2023		648							648	648			
100174515	NORTH PORT	FL		10/31/2024		980							980	980			
100128012	OAK RIDGE	TN		09/08/2023		454							454	454			
100028215	COUNCIL BLUFFS	IA		10/26/2018		219							219	219			
100077021	COVINGTON	GA		01/03/2022		1,320							1,320	1,320			
100160851	CHICAGO	IL		07/24/2024		602							602	602			
100017292	JACKSONVILLE	FL		04/26/2018		543							543	543			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		11,114							11,114	11,114			
100043086	LAKEPORT	CA		05/28/2020		904							904	904			
100117848	CEDAR RAPIDS	IA		07/20/2023		203							203	203			
100119790	ODESSA	TX		08/08/2023		96							96	96			
100064939	KANSAS CITY	MO		07/14/2021		647							647	647			
100057847	OWENS CROSS ROADS	AL		06/30/2021		3,277							3,277	3,277			
100069557	AUBURN	NY		09/01/2021		704							704	704			
100155788	COLUMBUS	OH		06/18/2024		714							714	714			
100185129	KENNER	LA		12/20/2024		293							293	293			
100057541	MISSOURI CITY	TX		06/30/2021		638							638	638			
100117530	FRESNO	CA		07/20/2023		1,234							1,234	1,234			
100047717	EUGENE	OR		11/20/2020		574							574	574			
100140913	ORLANDO	FL		02/26/2024		231							231	231			
100062426	PIEDMONT	OK		07/01/2021		707							707	707			
100038197	YPSILANTI	MI		11/15/2019		745							745	745			
100136059	SMITHFIELD	NC		11/16/2023		283							283	283			
100174420	MURRIETA	CA		10/31/2024		526							526	526			
100138944	SANDPOINT	ID		12/21/2023		563							563	563			
100165711	PANAMA CITY	FL		08/29/2024		1,248							1,248	1,248			
100173895	CINCINNATI	OH		10/31/2024		285							285	285			
100141149	BUFFALO	NY		01/30/2024		288							288	288			
100068306	CINCINNATI	OH		08/25/2021		559							559	559			
100045906	LITHONIA	GA		11/25/2020		356							356	356			
100014121	SOUTHGATE	MI		05/25/2017		585							585	585			
100057700	SUMTER	SC		06/30/2021		764							764	764			
100158382	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100049111	STOCKTON	CA		11/20/2020		1,806							1,806	1,806			
100062188	MATTESON	IL		07/01/2021		794							794	794			
100101096	PHILADELPHIA	PA		04/28/2023		560							560	560			
100013366	LAS VEGAS	NV		05/25/2017		3,820							3,820	3,820			
100065793	SANFORD	FL		07/28/2021		913							913	913			
100000165	MCHENRY	IL		09/27/2016		1,799							1,799	1,799			
100049791	LANCASTER	CA		11/20/2020		696							696	696			
100126882	MIAMI	FL		08/30/2023		786							786	786			
100071282	JOPLIN	MO		10/01/2021		918							918	918			
100127971	JEFFERSONVILLE	IN		09/08/2023		493							493	493			
100143963	CLEARLAKE	CA		02/29/2024		235							235	235			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054244	NORFOLK	VA		03/23/2021		751							751	751			
100043179	CHESAPEAKE	VA		05/28/2020		295							295	295			
100113104	DOUGLASVILLE	GA		06/29/2023		459							459	459			
100157762	SAN DIEGO	CA		07/02/2024		414							414	414			
100030355	NAPLES	FL		12/20/2018		1,419							1,419	1,419			
100164952	SCRANTON	PA		08/28/2024		229							229	229			
100126369	BALTIMORE	MD		08/30/2023		241							241	241			
100028015	EARLEVILLE	MD		10/26/2018		575							575	575			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		623							623	623			
100024905	MANASSAS	VA		09/20/2018		910							910	910			
100082896	FRESNO	CA		05/17/2022		833							833	833			
100018274	ATHENS	GA		06/27/2018		981							981	981			
100023581	GRAND RAPIDS	MI		09/04/2018		812							812	812			
100146630	LAS VEGAS	NV		03/20/2024		261							261	261			
100013476	BAKERSFIELD	CA		05/25/2017		527							527	527			
100055696	METAMORA	IL		03/23/2021		556							556	556			
100177941	MANCHESTER	ME		11/19/2024		593							593	593			
100012684	FORT MYERS	FL		05/25/2017		452							452	452			
100026424	BRENTWOOD	MD		09/26/2018		682							682	682			
100115207	BALTIMORE	MD		07/17/2023		321							321	321			
100111892	LAUREL	MD		06/29/2023		413							413	413			
100043135	HENDERSON	NV		05/28/2020		1,050							1,050	1,050			
100149715	LAREDO	TX		04/26/2024		275							275	275			
100054889	HAYDEN	ID		03/23/2021		1,028							1,028	1,028			
100079599	OGDEN	UT		04/25/2022		294							294	294			
100064712	HOUSTON	TX		07/14/2021		665							665	665			
100060943	ROUND ROCK	TX		06/01/2021		2,243							2,243	2,243			
100174838	ALBANY	GA		10/31/2024		136							136	136			
100054237	PARMA	MI		03/23/2021		316							316	316			
100048704	GHENT	NY		11/20/2020		1,573							1,573	1,573			
100011687	TORRINGTON	WY		03/08/2017		516							516	516			
100070493	COLUMBIA	SC		09/23/2021		603							603	603			
100111734	LANCASTER	CA		06/29/2023		720							720	720			
100060932	ALBANY	GA		06/01/2021		940							940	940			
100053847	TEMPLETON	MA		03/23/2021		481							481	481			
100043146	LIVERMORE	CA		05/28/2020		3,009							3,009	3,009			
100055076	ROCHESTER	NY		03/23/2021		688							688	688			
100086044	DETROIT	MI		08/24/2022		191							191	191			
100049203	CHARLESTON	SC		11/20/2020		571							571	571			
100057680	PHILADELPHIA	PA		06/30/2021		581							581	581			
100028089	BUCKEYE	AZ		10/26/2018		1,618							1,618	1,618			
100173783	MICHIGAN CENTER	MI		10/30/2024		272							272	272			
100155525	ACWORTH	GA		06/18/2024		463							463	463			
100061271	SICKLERVILLE	NJ		06/01/2021		1,563							1,563	1,563			
100046668	NORTH MIAMI	FL		11/25/2020		943							943	943			
100031643	FRESNO	CA		03/29/2019		323							323	323			
100026295	SAINT FRANCIS	WI		09/20/2018		835							835	835			
100078984	TULSA	OK		02/24/2022		645							645	645			
100012400	BEDFORD	PA		04/28/2017		1,391							1,391	1,391			
100109877	DOLTON	IL		06/22/2023		283							283	283			
100166349	ROLLING MEADOWS	IL		10/24/2024		265							265	265			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029818	PROVO	UT		10/26/2018		491							491	491			
100091514	TRENTON	NJ		01/20/2023		268							268	268			
100147499	DEL RIO	TX		04/03/2024		271							271	271			
100045634	ROCHESTER	NY		11/25/2020		333							333	333			
100169031	HOLIDAY	FL		09/27/2024		193							193	193			
100130437	FALL RIVER	MA		09/28/2023		697							697	697			
100144887	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100158212	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100048058	LAS VEGAS	NV		11/20/2020		331							331	331			
100070442	HENRICO	VA		09/23/2021		648							648	648			
100054642	GREENVILLE	NC		03/23/2021		1,197							1,197	1,197			
100088093	PHOENIX	AZ		10/25/2022		286							286	286			
100138969	OPA LOCKA	FL		12/21/2023		498							498	498			
100038937	WEXFORD	IRL		09/27/2019		1,903							1,903	2,128	182	43	225
100029820	GORDON	GA		10/26/2018		808							808	808			
100101639	LOMA LINDA	CA		04/26/2023		1,420							1,420	1,420			
100110817	LAS VEGAS	NV		06/29/2023		617							617	617			
100163607	MODESTO	CA		08/15/2024		660							660	660			
100025636	WAUCONDA	IL		09/20/2018		1,196							1,196	1,196			
100119669	NEWNAN	GA		08/08/2023		243							243	243			
100046408	GROVETOWN	GA		11/25/2020		513							513	513			
100077655	ANDERSON	SC		01/03/2022		846							846	846			
100018290	PORTSMOUTH	RI		06/27/2018		872							872	872			
100176029	DETROIT	MI		12/20/2024		174							174	174			
100054780	CHICAGO	IL		03/23/2021		1,797							1,797	1,797			
100048965	FORT WORTH	TX		11/20/2020		901							901	901			
100057530	WILDER	ID		06/30/2021		631							631	631			
100017224	TAMPA	FL		04/26/2018		1,845							1,845	1,845			
100140227	DETROIT	MI		01/11/2024		192							192	192			
100024189	SAINT JOHNS	FL		09/20/2018		783							783	783			
100111991	BUFFALO	NY		06/29/2023		795							795	795			
100067503	LEES SUMMIT	MO		09/23/2021		579							579	579			
100090143	ORLANDO	FL		01/13/2023		799							799	799			
100168923	UNITED KINGDOM	GBR		09/26/2024		(8)							(8)		8		8
100175791	WEST PEORIA	IL		11/12/2024		247							247	247			
100155193	EL PASO	TX		07/19/2024		1,746							1,746	1,746			
100101097	PHILADELPHIA	PA		04/28/2023		556							556	556			
100154838	LULING	LA		07/19/2024		335							335	335			
100154933	PITTSBURGH	PA		07/19/2024		226							226	226			
100019757	MURFREESBORO	TN		07/26/2018		846							846	846			
100113363	LARGO	FL		06/29/2023		3,117							3,117	3,117			
100111206	CHICAGO	IL		06/29/2023		1,524							1,524	1,524			
100013634	WEST VALLEY CITY	UT		05/25/2017		524							524	524			
100113632	MOUNT PROSPECT	IL		06/29/2023		503							503	503			
100039061	DUBLIN	IRL		09/27/2019		2,889							2,889	3,181	249	44	293
100046323	SUGARLOAF	PA		11/25/2020		531							531	531			
100011904	ALBUQUERQUE	NM		03/08/2017		447							447	447			
100064955	RALEIGH	NC		07/14/2021		426							426	426			
100018150	COVENTRY	RI		06/08/2018		3,087							3,087	3,087			
100111339	NORTH MIAMI	FL		06/29/2023		520							520	520			
100112299	SPRING	TX		06/29/2023		128							128	128			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100168121	NEWARK	DE		09/20/2024		5,625							5,625	5,625			
100074594	HELENA	AL		12/01/2021		2,250							2,250	2,250			
100129878	PARK FOREST	IL		09/27/2023		263							263	263			
100049829	MIAMI	FL		11/20/2020		410							410	410			
100028399	FT. LAUDERDALE	FL		10/26/2018		539							539	539			
100156130	FOREST PARK	IL		07/25/2024		244							244	244			
100176181	PONTIAC	MI		12/20/2024		242							242	242			
100053555	SAN ANTONIO	TX		03/23/2021		174							174	174			
100017930	PHILADELPHIA	PA		05/22/2018		924							924	924			
100025174	RICHMOND	VA		09/20/2018		498							498	498			
100044243	LAS VEGAS	NV		08/19/2020		378							378	378			
100066673	WICHITA	KS		08/02/2021		238							238	238			
100143625	BALTIMORE	MD		02/21/2024		233							233	233			
100063314	ELBERTON	GA		07/01/2021		835							835	835			
100018082	EL PASO	TX		06/08/2018		823							823	823			
100066617	MORRISTOWN	TN		08/02/2021		806							806	806			
100159732	AKRON	OH		08/23/2024		540							540	540			
100067999	SAN ANTONIO	TX		09/23/2021		679							679	679			
100067831	AMARILLO	TX		09/23/2021		812							812	812			
100137496	SAINT CLOUD	MN		01/11/2024		175							175	175			
100064141	COUNTRY CLUB	MO		07/01/2021		1,434							1,434	1,434			
100126365	ELYRIA	OH		08/30/2023		277							277	277			
100165128	UNITED KINGDOM	GBR		08/27/2024		1,347							1,347	1,373	27		27
100173547	UNITED KINGDOM	GBR		10/29/2024		468							468	489	21		21
100112207	MARIETTA	OH		06/29/2023		581							581	581			
100064882	NORTH LAS VEGAS	NV		07/14/2021		588							588	588			
100046325	PROVIDENCE	RI		11/25/2020		294							294	294			
100062672	LAREDO	TX		07/01/2021		682							682	682			
100013899	SHORELINE	WA		05/25/2017		2,729							2,729	2,729			
100103205	PHILADELPHIA	PA		04/21/2023		403							403	(2,874)		(3,277)	(3,277)
100032134	CORONA	CA		03/29/2019		618							618	618			
100035894	SAN ANTONIO	TX		08/21/2019		787							787	787			
100115258	KANSAS CITY	MO		07/17/2023		301							301	301			
100024648	WINTER SPRINGS	FL		09/20/2018		443							443	443			
100112051	CEDAR PARK	TX		06/29/2023		277							277	277			
100031971	NEVADA CITY	CA		03/29/2019		1,613							1,613	1,613			
100177937	BUCKEYE	AZ		11/19/2024		372							372	372			
100134491	LEBANON	PA		10/30/2023		199							199	199			
100013388	PHOENIX	AZ		05/25/2017		570							570	570			
100175629	CANTON	OH		11/12/2024		290							290	290			
100169251	HARRISBURG	PA		09/27/2024		215							215	215			
100023730	LEHIGH ACRES	FL		09/04/2018		646							646	646			
100024847	STOCKTON	CA		09/20/2018		443							443	443			
100023476	ARLINGTON	TX		09/04/2018		1,154							1,154	1,154			
100169242	WILMINGTON	DE		09/27/2024		1,057							1,057	1,057			
100024459	VISTA	CA		09/20/2018		486							486	486			
100169220	PHILADELPHIA	PA		09/27/2024		249							249	249			
100054682	WESLEY CHAPEL	FL		03/23/2021		246							246	246			
100038233	WILLIAMSON	GA		11/15/2019		867							867	867			
100084844	VILLA PARK	IL		08/02/2022		4,007							4,007	4,007			
100062288	BALTIMORE	MD		07/01/2021		1,565							1,565	1,565			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154872	GARDEN CITY	MI		07/19/2024		1,011							1,011	1,011			
100067713	KILLEEN	TX		09/23/2021		841							841	841			
100175433	KANSAS CITY	KS		12/23/2024		264							264	264			
100153148	KENNESAW	GA		05/28/2024		8,283							8,283	8,283			
100070457	ARKADELPHIA	AR		09/23/2021		813							813	813			
100139381	NEW CASTLE	PA		12/28/2023		253							253	253			
100109876	PHILADELPHIA	PA		06/22/2023		296							296	296			
100018354	WEATHERFORD	TX		06/27/2018		583							583	583			
100020262	RALEIGH	NC		07/17/2018		855							855	855			
100024513	YPSILANTI	MI		09/20/2018		999							999	999			
100128458	MEMPHIS	TN		09/15/2023		244							244	244			
100172164	BARBERTON	OH		10/17/2024		294							294	294			
100055549	FLORENCE	OR		03/23/2021		514							514	514			
100050339	ROTONDA WEST	FL		11/20/2020		18,283							18,283	18,283			
100054825	NORTH VERSAILLES	PA		03/23/2021		404							404	404			
100044090	GEORGETOWN	KY		08/19/2020		473							473	473			
100014351	VIRGINIA BEACH	VA		09/27/2017		1,405							1,405	1,405			
100169331	MARCUS HOOK	PA		09/27/2024		244							244	244			
100026403	WEST BLOOMFIELD	MI		09/26/2018		1,962							1,962	1,962			
100067962	HOUSTON	TX		09/23/2021		641							641	641			
100043206	BROOKLYN	NY		08/13/2020		1,557							1,557	1,557			
100062595	UPPER MARLBORO	MD		07/01/2021		697							697	697			
100126817	LEWISVILLE	NC		08/30/2023		176							176	176			
100055782	FORT EDWARD	NY		03/23/2021		431							431	431			
100024492	SACRAMENTO	CA		09/20/2018		404							404	404			
100081642	PHILLIPSBURG	NJ		03/24/2022		585							585	585			
100146691	POINCIANA	FL		03/20/2024		239							239	239			
100061956	SLIDELL	LA		07/01/2021		1,395							1,395	1,395			
100018424	SPRINGVILLE	CA		06/27/2018		913							913	913			
100088896	KANSAS CITY	KS		11/15/2022		191							191	191			
100153009	SEBASTIAN	FL		06/27/2024		246							246	246			
100070472	GOODING	ID		09/23/2021		663							663	663			
100084460	LAS VEGAS	NV		07/14/2022		260							260	260			
100176055	LAFAYETTE	LA		12/20/2024		248							248	248			
100045229	ARDMORE	OK		11/25/2020		544							544	544			
100043951	BROOKLYN PARK	MN		08/19/2020		129							129	129			
100024805	NORCROSS	GA		09/20/2018		504							504	504			
100024557	MODESTO	CA		09/20/2018		529							529	529			
100054870	SHEBOYGAN	WI		03/23/2021		373							373	373			
100185865	CORPUS CHRISTI	TX		12/26/2024		203							203	203			
100023263	JACKSONVILLE	FL		08/16/2018		820							820	820			
100053607	HENDERSON	NV		03/23/2021		357							357	357			
100173956	MARGATE	FL		10/31/2024		347							347	347			
100147230	HOUSTON	TX		03/28/2024		279							279	279			
100031576	YUBA CITY	CA		03/29/2019		749							749	749			
100024527	STRATFORD	CT		09/20/2018		854							854	854			
100090582	DEN HAAG	NLD		12/28/2022		(42)							(42)		42		42
100153733	ROTTERDAM	NLD		05/30/2024		(42)							(42)		42		42
100054908	SPARTANSBURG	PA		03/23/2021		486							486	486			
100054314	WARRIOR	AL		03/23/2021		165							165	165			
100071768	TULSA	OK		10/14/2021		552							552	552			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100091894	APELDOORN	NLD		01/27/2023		(30)							(30)		30		30
100060687	SPRING	TX		06/01/2021		820							820	820			
100070464	EAST HARTFORD	CT		09/23/2021		595							595	595			
100112014	FOLEY	AL		06/29/2023		415							415	415			
100011874	MOUNT HOLLY	NJ		03/08/2017		1,127							1,127	1,127			
100142910	PRINCETON	TX		02/09/2024		4,291							4,291	4,291			
100081206	DURHAM	NC		03/18/2022		725							725	725			
100057772	HASTINGS	NE		06/30/2021		598							598	598			
100163271	HENDERSON	NV		08/13/2024		248							248	248			
100114461	LATROBE	PA		06/29/2023		488							488	488			
100153622	PORT SAINT LUCIE	FL		05/31/2024		261							261	261			
100153867	COLUMBUS	GA		06/05/2024		1,603							1,603	1,603			
100102559	DALLAS	TX		06/07/2023		409							409	409			
100108343	KINGSTON	PA		05/25/2023		500							500	500			
100055550	MONTGOMERY	IL		03/23/2021		298							298	298			
100045350	MINNEAPOLIS	MN		11/25/2020		2,331							2,331	2,331			
100067617	JACKSONVILLE	FL		09/23/2021		550							550	550			
100167810	AKRON	OH		09/19/2024		287							287	287			
100165112	UNITED KINGDOM	GBR		08/27/2024		9							9		(9)		(9)
100064607	NEWPORT	ME		07/01/2021		956							956	956			
100111302	MCALLEN	TX		06/29/2023		1,118							1,118	1,118			
100180922	UNITED KINGDOM	GBR		11/27/2024		3							3		(3)		(3)
100100264	TRENTON	NJ		03/17/2023		313							313	313			
100061898	GREENVILLE	SC		07/01/2021		618							618	618			
100064256	WINTER HAVEN	FL		07/01/2021		936							936	936			
100100151	POLK CITY	FL		03/28/2023		208							208	208			
100067496	CANAAN	NH		09/23/2021		547							547	547			
100103115	CLEVELAND	OH		04/21/2023		282							282	282			
100100416	PHILADELPHIA	PA		04/27/2023		583							583	583			
100029699	CLARKSVILLE	TN		10/26/2018		567							567	567			
100156971	UNITED KINGDOM	GBR		06/27/2024													
100180769	AYDEN	NC		11/26/2024		140							140	140			
100114412	WINDSOR MILL	MD		06/29/2023		745							745	745			
100013926	OXFORD	MI		05/25/2017		541							541	541			
100030993	HAMILTON TWP	NJ		03/29/2019		1,347							1,347	1,347			
100029842	DECATUR	GA		10/26/2018		420							420	420			
100165089	UNITED KINGDOM	GBR		08/27/2024		(8)							(8)		8		8
100176872	CONROE	TX		11/15/2024		246							246	246			
100130298	COLUMBUS	OH		09/28/2023		322							322	322			
100061197	COLLINSVILLE	AL		06/01/2021		656							656	656			
100078969	PARK FOREST	IL		02/24/2022		590							590	590			
100141732	BALTIMORE	MD		01/30/2024		255							255	255			
100134436	PHILADELPHIA	PA		10/30/2023		147							147	147			
100019729	TUCSON	AZ		07/26/2018		638							638	638			
100030705	CLAYTON	NC		04/09/2019		1,298							1,298	1,298			
100031991	CAPE CORAL	FL		03/29/2019		701							701	701			
100079892	PORT SAINT LUCIE	FL		04/08/2022		1,368							1,368	1,368			
100054640	MADISON	WI		03/23/2021		389							389	389			
100137154	PALM BAY	FL		11/28/2023		569							569	569			
100000203	HOLLAND	MI		09/27/2016		1,442							1,442	1,442			
100068372	DALLAS	TX		08/25/2021		539							539	539			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060604	BURTON	MI		06/01/2021		688							688	688			
100048709	SALT LAKE CITY	UT		11/20/2020		571							571	571			
100048534	BEVERLY HILLS	MI		11/20/2020		680							680	680			
100017898	SUNRIVER	OR		05/30/2018		623							623	623			
100013251	CULPEPPER	VA		05/25/2017		504							504	504			
100029447	HIALEAH	FL		10/26/2018		598							598	598			
100165010	PORT ORANGE	FL		08/28/2024		223							223	223			
100043784	DENVER	CO		08/13/2020		698							698	698			
100053779	BELPRE	OH		03/23/2021		31							31	31			
100090104	CHICAGO	IL		01/13/2023		198							198	198			
100156215	BOYNTON BEACH	FL		06/20/2024		393							393	393			
100024038	DENVER	CO		09/10/2018		849							849	849			
100133469	OAK PARK	MI		10/19/2023		205							205	205			
100025756	DOUGLAS	AZ		09/20/2018		586							586	586			
100135106	ARLINGTON	TX		11/01/2023		12,090							12,090	12,090			
100126419	MEMPHIS	TN		08/30/2023		247							247	247			
100111420	KILLINGWORTH	CT		06/29/2023		837							837	837			
100139498	NEW ALBANY	IN		12/28/2023		227							227	227			
100028118	LAS VEGAS	NV		10/26/2018		542							542	542			
100116406	CALERA	AL		07/20/2023		666							666	666			
100142072	CINCINNATI	OH		02/29/2024		256							256	256			
100012688	OCALA	FL		05/25/2017		529							529	529			
100055679	LATROBE	PA		03/23/2021		495							495	495			
100033003	CAVAN	IRL		06/21/2019		2,622							2,622	2,773	137	15	152
100127361	MIAMI	FL		08/30/2023		680							680	680			
100101911	PHILADELPHIA	PA		04/06/2023		351							351	351			
100071986	TALLAHASSEE	FL		10/29/2021		504							504	504			
100025770	MAYWOOD	IL		09/20/2018		831							831	831			
100027841	PETERSBURG	VA		10/26/2018		660							660	660			
100113593	WATERFORD	WI		06/29/2023		3,141							3,141	3,141			
100030401	PORT ST LUCIE	FL		12/20/2018		425							425	425			
100043689	DES MOINES	IA		08/13/2020		190							190	190			
100181565	READING	PA		12/09/2024		246							246	246			
100161413	PORT RICHEY	FL		07/26/2024		265							265	265			
100144261	BOCA RATON	FL		03/08/2024		1,374							1,374	1,374			
100063390	OPELIKA	AL		07/01/2021		840							840	840			
100070335	ROTTERDAM	NLD		08/31/2021		(43)							(43)		43		43
100173954	JACKSONVILLE	FL		10/31/2024		290							290	290			
100048448	STUART	FL		11/20/2020		325							325	325			
100138355	INDEPENDENCE	MO		12/18/2023		223							223	223			
100078504	DEN HAAG	NLD		01/26/2022		(29)							(29)		29		29
100153769	HOOGEVEEN	NLD		05/30/2024		(16)							(16)		16		16
100071377	LAKELAND	FL		10/01/2021		454							454	454			
100031453	LAUDERHILL	FL		03/29/2019		661							661	661			
100184567	MISSION HILLS	KS		12/17/2024		513							513	513			
100150111	CHICAGO	IL		06/14/2024		202							202	202			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		1,648							1,648	1,648			
100054771	TORRINGTON	CT		03/23/2021		123							123	123			
100134328	CHARLESTON	SC		10/27/2023		832							832	832			
100156150	CLEVELAND	OH		07/25/2024		232							232	232			
100062056	FORT WORTH	TX		07/01/2021		845							845	845			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031978	BEAUMONT	CA		03/29/2019		615							615	615			
100138196	LANCASTER	CA		12/14/2023		249							249	249			
100154677	CAPE CANAVERAL	FL		07/19/2024		310							310	310			
100155009	PROVIDENCE	RI		07/19/2024		273							273	273			
100068186	ARLINGTON	VA		08/25/2021		548							548	548			
100158240	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100091229	BALTIMORE	MD		01/31/2023		187							187	187			
100112057	ORANGE PARK	FL		06/29/2023		312							312	312			
100070502	KEMP	TX		09/23/2021		543							543	543			
100150277	DEVENTER	NLD		04/29/2024		(20)							(20)		20		20
100114177	AURORA	IL		06/29/2023		1,061							1,061	1,061			
100099786	OKLAHOMA CITY	OK		02/28/2023		308							308	308			
100070884	BARTO	PA		10/01/2021		590							590	590			
100130051	MEMPHIS	TN		09/27/2023		215							215	215			
100141711	CLARKSBURG	WV		01/30/2024		182							182	182			
100155259	ROCKWOOD	TN		07/19/2024		199							199	199			
100068844	WEST VALLEY CITY	UT		09/01/2021		229							229	229			
100111532	FAIRHAVEN	MA		06/29/2023		510							510	510			
100111196	MIAMI	FL		06/29/2023		429							429	429			
100140749	KNOXVILLE	TN		01/22/2024		255							255	255			
100072015	CARLISLE	PA		10/29/2021		633							633	633			
100067282	CRANE	TX		08/02/2021		884							884	884			
100070890	BALTIMORE	MD		10/01/2021		656							656	656			
100117047	GREELEY	CO		07/20/2023		458							458	458			
100111478	FORT WASHINGTON	MD		06/29/2023		403							403	403			
100019612	TAYLORS	SC		07/26/2018		897							897	897			
100013120	ORLANDO	FL		05/25/2017		5,424							5,424	5,424			
100025343	MARDELA SPRINGS	MD		09/20/2018		618							618	618			
100154874	BRIDGEVILLE	PA		07/19/2024		223							223	223			
100139810	UNITED KINGDOM	GBR		12/18/2023		(3)							(3)		3		3
100014253	PALM COAST	FL		09/27/2017		699							699	699			
100079072	PORTSMOUTH	VA		02/24/2022		561							561	561			
100040099	PENDLETON	IN		01/28/2020		904							904	904			
100158175	UNITED KINGDOM	GBR		07/09/2024		(6)							(6)		6		6
100047983	MERRITT ISLAND	FL		11/20/2020		275							275	275			
100116656	PLAINSBORO	NJ		07/20/2023		453							453	453			
100018346	COLDWATER	MI		06/27/2018		2,190							2,190	2,190			
100061915	ROCHESTER	NY		07/01/2021		461							461	461			
100116380	MOORE	OK		07/20/2023		474							474	474			
100158549	PHILADELPHIA	PA		07/10/2024		215							215	215			
100112937	HOWARD	PA		06/29/2023		711							711	711			
100043120	AVENTURA	FL		05/28/2020		1,728							1,728	1,728			
100134295	SPRING	TX		10/27/2023		87							87	87			
100175604	EMERALD ISLE	NC		11/12/2024		287							287	287			
100139305	LAS VEGAS	NV		12/28/2023		23,083							23,083	23,083			
100156228	ABSECON	NJ		06/20/2024		1,267							1,267	1,267			
100115194	FORT VALLEY	GA		07/17/2023		260							260	260			
100045097	FORT WORTH	TX		11/19/2020		928							928	928			
100156895	PHILADELPHIA	PA		06/27/2024		208							208	208			
100067545	FORT MYERS	FL		09/23/2021		586							586	586			
100154867	JACKSONVILLE	FL		07/19/2024		397							397	397			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113605	SAINT LOUIS	MO		06/29/2023		449							449	449			
100020215	MINNEAPOLIS	MN		07/17/2018		4,489							4,489	4,489			
100109852	KANSAS CITY	MO		06/22/2023		315							315	315			
100012802	SEBRING	FL		05/25/2017		440							440	440			
100031611	RANCHO CORDOVA	CA		03/29/2019		2,340							2,340	2,340			
100057634	GUTHRIE	OK		06/30/2021		551							551	551			
100053975	ABBOTTSTOWN	PA		03/23/2021		333							333	333			
100014378	TUCSON	AZ		09/27/2017		1,383							1,383	1,383			
100075848	ARNHEM	NLD		11/24/2021		(18)							(18)		18		18
100150279	HOOGEVEEN	NLD		04/29/2024		(42)							(42)		42		42
100155486	TEMECULA	CA		06/18/2024		171							171	171			
100091913	LEEUWARDEN	NLD		01/27/2023		(28)							(28)		28		28
100112913	VALRICO	FL		06/29/2023		736							736	736			
100030013	LITTLE ROCK	AR		12/20/2018		1,891							1,891	1,891			
100011577	LAS VEGAS	NM		03/08/2017		541							541	541			
100025080	HEMET	CA		09/20/2018		1,243							1,243	1,243			
100134034	ENTERPRISE	AL		10/25/2023		223							223	223			
100175441	MILWAUKEE	WI		12/23/2024		299							299	299			
100033724	KILDARE	IRL		06/21/2019		36							36	(1,073)	(36)	(1,073)	(1,109)
100017283	HUNTSVILLE	AL		04/26/2018		1,194							1,194	1,194			
100100483	PISCATAWAY	NJ		04/27/2023		7,135							7,135	7,135			
100134676	PHILADELPHIA	PA		10/30/2023		200							200	200			
100107953	LAUDERHILL	FL		06/29/2023		272							272	272			
100044953	SAINT CHARLES	MO		11/19/2020		491							491	491			
100067476	TALLAHASSEE	FL		09/23/2021		954							954	954			
100153409	GARLAND	TX		05/30/2024		247							247	247			
100011743	OKLAHOMA CITY	OK		03/08/2017		2,430							2,430	2,430			
100068063	BALTIMORE	MD		09/23/2021		2,124							2,124	2,124			
100154896	LOUISVILLE	KY		07/19/2024		264							264	264			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		226							226	226			
100043336	CAMERON	NC		08/13/2020		852							852	852			
100028989	NORTH CHARLESTON	SC		10/26/2018		478							478	478			
100112547	MOUNT VERNON	NY		06/29/2023		4,683							4,683	4,683			
100174738	BUFFALO	NY		10/31/2024		209							209	209			
100084743	DOLTON	IL		08/02/2022		283							283	283			
100049630	AURORA	CO		11/20/2020		522							522	522			
100175809	COLLINGDALE	PA		11/12/2024		484							484	484			
100078966	CENTER POINT	AL		02/24/2022		304							304	304			
100141509	COLUMBUS	OH		01/30/2024		191							191	191			
100025499	CALERA	AL		09/20/2018		365							365	365			
100176695	TROY	NY		11/15/2024		238							238	238			
100178034	LELAND	NC		11/19/2024		541							541	541			
100127190	ROSEVILLE	CA		08/30/2023		3,457							3,457	3,457			
100184711	LOMPOC	CA		12/17/2024		383							383	383			
100135776	MONTICELLO	FL		11/10/2023		324							324	324			
100068643	LEEUWARDEN	NLD		08/30/2021		(21)							(21)		21		21
100100634	CONYERS	GA		04/27/2023		199							199	199			
100013719	BUNKER HILL	WV		05/25/2017		1,064							1,064	1,064			
100077218	SAN BERNARDINO	CA		01/03/2022		436							436	436			
100111301	BRIDGEPORT	CT		06/29/2023		255							255	255			
100013924	WESTLAND	MI		05/25/2017		570							570	570			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100026585	FARMINGDALE	NY		09/26/2018		1,358							1,358	1,358			
100088135	BAREFOOT BAY	FL		10/25/2022		268							268	268			
100139853	UNITED KINGDOM	GBR		12/18/2023		(10)							(10)		10		10
100139511	COLUMBUS	GA		12/28/2023		311							311	311			
100185643	UNITED KINGDOM	GBR		12/20/2024		13							13		(13)		(13)
100180864	UNITED KINGDOM	GBR		11/27/2024		9							9		(9)		(9)
100153555	UNITED KINGDOM	GBR		05/29/2024		(4)							(4)		4		4
100064715	UNION CITY	GA		07/14/2021		529							529	529			
100031472	SACRAMENTO	CA		03/29/2019		888							888	888			
100145158	UNITED KINGDOM	GBR		03/12/2024													
100141560	HARVEY	LA		01/30/2024		236							236	236			
100181568	TURTLE CREEK	PA		12/09/2024		233							233	233			
100067854	OCALA	FL		09/23/2021		895							895	895			
100067874	OCALA	FL		09/23/2021		895							895	895			
100101088	POTTSTOWN	PA		04/28/2023		543							543	543			
100063739	CLAY	NY		07/01/2021		704							704	704			
100108966	LEXINGTON	NC		05/31/2023		216							216	216			
100112007	STATEN ISLAND	NY		06/29/2023		569							569	569			
100112362	SPOKANE	WA		06/29/2023		509							509	509			
100155159	STERLING HEIGHTS	MI		07/19/2024		291							291	291			
100175808	CLEVELAND	OH		11/12/2024		255							255	255			
100103887	DETROIT	MI		05/10/2023		292							292	292			
100047299	CYPRESS	TX		11/20/2020		657							657	657			
100115246	GREENSBORO	NC		07/17/2023		244							244	244			
100143608	CHESTER	PA		02/21/2024		234							234	234			
100145532	UNITED KINGDOM	GBR		03/12/2024		(12)							(12)		12		12
100012676	ORLANDO	FL		05/25/2017		449							449	449			
100068261	HANOVER	PA		08/25/2021		582							582	582			
100068262	HANOVER	PA		08/25/2021		582							582	582			
100141681	COLUMBUS	GA		01/30/2024		138							138	138			
100100238	CHICAGO	IL		03/17/2023		265							265	265			
100075375	TUCSON	AZ		12/01/2021		767							767	767			
100111167	BOYNE CITY	MI		06/29/2023		639							639	639			
100103797	CLEVELAND	OH		05/10/2023		283							283	283			
100090852	DEERFIELD BEACH	FL		01/06/2023		192							192	192			
100084614	COPPERAS COVE	TX		08/02/2022		314							314	314			
100046105	SAN DIEGO	CA		11/25/2020		2,462							2,462	2,462			
100024564	PHOENIX	AZ		09/20/2018		414							414	414			
100101671	SAN ANTONIO	TX		04/26/2023		847							847	847			
100060280	HUNTSVILLE	TX		06/25/2021		609							609	609			
100158440	ALLEN PARK	MI		07/10/2024		247							247	247			
100113032	PALM BAY	FL		06/29/2023		578							578	578			
100127249	PLEASANT GROV	AL		08/30/2023		802							802	802			
100055511	COLUMBUS	GA		03/23/2021		201							201	201			
100065818	WALDORF	MD		07/23/2021		14,030							14,030	14,030			
100164088	WHARTON	TX		08/21/2024		232							232	232			
100053739	COLUMBUS	GA		03/23/2021		535							535	535			
100071613	BROKEN ARROW	OK		10/14/2021		523							523	523			
100111319	BALTIMORE	MD		06/29/2023		1,064							1,064	1,064			
100145517	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100055845	LAS VEGAS	NV		03/23/2021		(295)							(295)	(295)			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177747	FARIBAULT	MN		11/19/2024		1,066							1,066	1,066			
100145738	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100020227	GREENWOOD	IN		07/17/2018		603							603	603			
100029834	PLAINFIELD	IL		10/26/2018		2,142							2,142	2,142			
100028827	PENSACOLA	FL		10/26/2018		475							475	475			
100136009	COLUMBUS	OH		11/16/2023		287							287	287			
100158383	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100162340	CLEARFIELD	UT		08/06/2024		560							560	560			
100061480	CORPUS CHRISTI	TX		06/01/2021		742							742	742			
100151866	EASTLAKE	OH		05/10/2024		220							220	220			
100030404	ATLANTA	GA		12/20/2018		942							942	942			
100137876	LINCOLNTON	NC		12/08/2023		235							235	235			
100029530	WOODSTOCK	GA		10/26/2018		567							567	567			
100077141	PHOENIX	AZ		01/03/2022		953							953	953			
100017014	NORTH PORT	FL		05/16/2018		936							936	936			
100112634	GRAY	GA		06/29/2023		740							740	740			
100024066	PACE	FL		09/10/2018		796							796	796			
100023328	OKLAHOMA CITY	OK		08/16/2018		779							779	779			
100143621	ZION	IL		02/21/2024		245							245	245			
100065668	ALBUQUERQUE	NM		07/28/2021		780							780	780			
100079034	MADISON HEIGHTS	MI		02/24/2022		603							603	603			
100053664	ADDISON	IL		03/23/2021		746							746	746			
100145678	UNITED KINGDOM	GBR		03/12/2024		(17)							(17)		17		17
100114493	OMAHA	NE		06/29/2023		1,089							1,089	1,089			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		627							627	627			
100043974	NEWMARKET	NH		08/19/2020		269							269	269			
100062446	ALPHARETTA	GA		07/01/2021		1,058							1,058	1,058			
100149074	MERIDEN	CT		04/19/2024		256							256	256			
100111797	BRIERFIELD	AL		06/29/2023		1,688							1,688	1,688			
100126378	KANSAS CITY	MO		08/30/2023		265							265	265			
100064825	PLEASANT GROVE	AL		07/14/2021		564							564	564			
100013870	GLENDALE	AZ		05/25/2017		559							559	559			
100028487	PORT ST LUCIE	FL		10/26/2018		351							351	351			
100031519	SOMERSET	NJ		03/29/2019		2,311							2,311	2,311			
100155408	WESLEY CHAPEL	FL		06/18/2024		424							424	424			
100055290	SUNNYSIDE	WA		03/23/2021		(13,885)							(13,885)	(13,885)			
100000206	CHICAGO	IL		09/27/2016		457							457	457			
100067521	DECATUR	TX		09/23/2021		2,531							2,531	2,531			
100018355	SAN ANTONIO	TX		06/27/2018		911							911	911			
100071842	WILMINGTON	NC		10/14/2021		514							514	514			
100081235	OKLAHOMA CITY	OK		03/18/2022		652							652	652			
100128760	BALTIMORE	MD		09/21/2023		188							188	188			
100055136	JACKSONVILLE	FL		03/23/2021		373							373	373			
100067110	MOUNTAIN VIEW	HI		08/02/2021		1,568							1,568	1,568			
100139009	ORLANDO	FL		12/21/2023		645							645	645			
100049854	HIGHLAND	CA		11/20/2020		1,352							1,352	1,352			
100102120	HAMMOND	IN		04/14/2023		232							232	232			
100108965	PHILADELPHIA	PA		05/31/2023		195							195	195			
100043308	TAYLORS FALLS	MN		08/13/2020		625							625	625			
100148760	TAVARES	FL		04/17/2024		672							672	672			
100149731	ELSMERE	KY		04/26/2024		241							241	241			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100043136	CATHEDRAL CITY	CA		05/28/2020		1,083							1,083	1,083			
100047781	PORT SAINT LUCIE	FL		11/20/2020		829							829	829			
100144841	UNITED KINGDOM	GBR		03/12/2024		18							18			(18)	(18)
100134712	HOUSTON	TX		10/30/2023		714							714	714			
100101793	PHILADELPHIA	PA		03/31/2023		457							457	(2,583)		(3,040)	(3,040)
100061873	DOVER	DE		07/01/2021		950							950	950			
100048944	NOGALES	AZ		11/20/2020		1,910							1,910	1,910			
100115322	PHOENIX	AZ		07/17/2023		244							244	244			
100099813	BRIDGEPORT	CT		02/28/2023		300							300	300			
100077741	HAZLETON	PA		01/03/2022		605							605	605			
100057516	FORT WORTH	TX		06/30/2021		671							671	671			
100068507	JACKSONVILLE	FL		08/25/2021		564							564	564			
100134019	CAROL STREAM	IL		10/25/2023		952							952	952			
100055639	BLANDON	PA		03/23/2021		317							317	317			
100151774	COLUMBUS	GA		05/10/2024		327							327	327			
100024154	OAKLAND	CA		09/20/2018		1,148							1,148	1,148			
100044370	LONGMONT	CO		11/19/2020		2,622							2,622	2,622			
100054683	LAKE WALES	FL		03/23/2021		(10,790)							(10,790)	(10,790)			
100065633	GREEN BAY	WI		07/28/2021		519							519	519			
100055032	TOPEKA	KS		03/23/2021		438							438	438			
100157737	HEMET	CA		07/02/2024		487							487	487			
100165195	TILBURG	NLD		08/28/2024		(40)							(40)		40		40
100024142	LEWISVILLE	TX		09/10/2018		817							817	817			
100067871	KANNAPOLIS	NC		09/23/2021		981							981	981			
100078822	FRESNO	CA		02/24/2022		616							616	616			
100144853	UNITED KINGDOM	GBR		03/12/2024		5							5			(5)	(5)
100158498	LORAIN	OH		07/10/2024		250							250	250			
100064746	COVINGTON	GA		07/14/2021		569							569	569			
100049611	SAN ANTONIO	TX		11/20/2020		179							179	179			
100150242	UNITED KINGDOM	GBR		04/29/2024		2,552						(2,542)	10			(10)	(10)
100016544	SACRAMENTO	CA		04/10/2018		954							954	954			
100074459	NEWPORT	KY		12/02/2021		476							476	476			
100099759	KANSAS CITY	MO		02/28/2023		283							283	283			
100100351	STRONGSVILLE	OH		04/27/2023		945							945	945			
100025268	JERSEY CITY	NJ		09/20/2018		1,437							1,437	1,437			
100024980	SPENCER	MA		09/20/2018		558							558	558			
100088047	HOLLYWOOD	FL		10/25/2022		274							274	274			
100139500	EVANSVILLE	IN		12/28/2023		242							242	242			
100018149	SAN ANTONIO	TX		06/08/2018		887							887	887			
100115225	SYRACUSE	NY		07/17/2023		277							277	277			
100133969	MIDDLETOWN	NY		10/25/2023		267							267	267			
100064950	MEBANE	NC		07/14/2021		613							613	613			
100018363	DALLAS	TX		06/27/2018		1,018							1,018	1,018			
100112483	RANDALLSTOWN	MD		06/29/2023		600							600	600			
100013004	PLANADA	CA		05/25/2017		424							424	424			
100116400	TITUSVILLE	FL		07/20/2023		546							546	546			
100145882	MURRIETA	CA		03/19/2024		485							485	485			
100145675	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,332)		(1,341)	(1,401)
100111409	ANDOVER	MN		06/29/2023		44,887							44,887	44,887			
100025128	MIAMI	FL		09/20/2018		629							629	629			
100165009	PORT CHARLOTTE	FL		08/28/2024		283							283	283			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086697	WARREN	MI		09/30/2022		911							911	911			
100054533	BATESBURG	SC		03/23/2021		743							743	743			
100078976	PORTSMOUTH	VA		02/24/2022		572							572	572			
100064839	BRAWLEY	CA		07/14/2021		828							828	828			
100081029	FORNEY	TX		03/18/2022		784							784	784			
100138659	WAYNESVILLE	OH		02/02/2024		218							218	218			
100158526	LORAIN	OH		07/10/2024		250							250	250			
100071806	COLUMBIA	SC		10/14/2021		890							890	890			
100159712	AKRON	OH		08/23/2024		382							382	382			
100161629	UNITED KINGDOM	GBR		07/29/2024		(2)							(2)		2		2
100160477	CLEVELAND	OH		07/19/2024		227							227	227			
100061815	HILTON	NY		07/01/2021		402							402	402			
100079013	ROANOKE	VA		02/24/2022		550							550	550			
100023911	RICEVILLE	TN		09/10/2018		920							920	920			
100114316	CHESAPEAKE	VA		06/29/2023		382							382	382			
100149960	BARNESVILLE	GA		06/07/2024		180							180	180			
100185672	UNITED KINGDOM	GBR		12/20/2024		1							1		(1)		(1)
100025481	PALATINE	IL		09/20/2018		2,185							2,185	2,185			
100031180	DELRAY BEACH	FL		03/29/2019		757							757	757			
100068353	HOMESTEAD	FL		08/25/2021		639							639	639			
100024199	DALLAS	TX		09/20/2018		798							798	798			
100031682	EL CENTRO	CA		03/29/2019		337							337	337			
100054178	DORAVILLE	GA		03/23/2021		910							910	910			
100081067	GREENSBORO	NC		03/18/2022		693							693	693			
100071538	WINTER HAVEN	FL		10/14/2021		901							901	901			
100031285	CORNING	CA		03/29/2019		590							590	590			
100112196	CHICAGO	IL		06/29/2023		882							882	882			
100143026	HARVEST	AL		02/12/2024		285							285	285			
100146095	CARSON	CA		03/19/2024		519							519	519			
100032129	ANTIOCH	CA		03/29/2019		754							754	754			
100147189	CLINTON	SC		03/28/2024		256							256	256			
100000599	MIAMI	FL		09/27/2016		681							681	681			
100130061	MILTON	FL		09/27/2023		256							256	256			
100112467	PAHRUMP	NV		06/29/2023		519							519	519			
100067603	WEST WARWICK	RI		09/23/2021		586							586	586			
100061227	BRIGHAM CITY	UT		06/01/2021		767							767	767			
100031465	VICTORVILLE	CA		03/29/2019		1,009							1,009	1,009			
100119783	RACINE	WI		08/08/2023		249							249	249			
100063458	WHITAKERS	NC		07/01/2021		630							630	630			
100163857	SANDWICH	IL		09/27/2024		238							238	238			
100147106	PHILADELPHIA	PA		03/28/2024		173							173	173			
100156314	DEKALB	IL		07/25/2024		223							223	223			
100077664	PHILADELPHIA	PA		01/03/2022		1,369							1,369	1,369			
100126482	SYLVANIA	OH		08/30/2023		328							328	328			
100143522	VINELAND	NJ		02/21/2024		1,028							1,028	1,028			
100046234	JACKSONVILLE	FL		11/25/2020		1,712							1,712	1,712			
100133955	BALTIMORE	MD		10/25/2023		236							236	236			
100010973	HIALEAH	FL		12/23/2016		1,000							1,000	1,000			
100080957	CHICAGO	IL		03/18/2022		1,360							1,360	1,360			
100153560	UNITED KINGDOM	GBR		05/29/2024		(4)							(4)		4		4
100016505	PHILADELPHIA	PA		04/10/2018		874							874	874			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141720	BALTIMORE	MD		01/30/2024		236							236	236			
100141204	ORLANDO	FL		01/30/2024		258							258	258			
100128107	ANTIOCH	TN		09/08/2023		10,927							10,927	10,927			
100173936	MEMPHIS	TN		10/31/2024		284							284	284			
100024532	STOW	OH		09/20/2018		697							697	697			
100012506	LAKE WORTH	FL		04/28/2017		2,282							2,282	2,282			
100053575	EL PASO	TX		03/23/2021		325							325	325			
100092007	CLEVELAND	OH		02/09/2023		284							284	284			
100034891	LIMERICK	IRL		06/21/2019		7,016							7,016	7,342	286	40	326
100067872	GARLAND	TX		09/23/2021		549							549	549			
100144929	UNITED KINGDOM	GBR		03/12/2024		2							2	3	1		1
100164913	ST. LOUIS	MO		08/28/2024		226							226	226			
100172157	NORTHRIDGE	CA		10/17/2024		193							193	193			
100053504	ROCKY MOUNT	NC		03/23/2021		389							389	389			
100017865	SEBASTIAN	FL		05/30/2018		1,414							1,414	1,414			
100117014	UPPER DARBY	PA		07/20/2023		600							600	600			
100119862	SAN ANTONIO	TX		08/10/2023		224							224	224			
100045517	STOCKTON	CA		11/25/2020		1,456							1,456	1,456			
100180892	UNITED KINGDOM	GBR		11/27/2024													
100065046	BATON ROUGE	LA		07/14/2021		3,304							3,304	3,304			
100149727	DETROIT	MI		04/26/2024		280							280	280			
100099641	ALLENTOWN	PA		04/06/2023		193							193	193			
100119927	FRANKLIN SQUARE	NY		08/10/2023		361							361	361			
100136741	MONROE	NY		11/27/2023		241							241	241			
100061781	LOUISVILLE	KY		07/01/2021		632							632	632			
100013831	BOYNTON BEACH	FL		05/25/2017		334							334	334			
100061269	OAKDALE	MN		06/01/2021		864							864	864			
100144875	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100113392	KISSIMMEE	FL		06/29/2023		900							900	900			
100028502	LOGANVILLE	GA		10/26/2018		1,149							1,149	1,149			
100088924	HOLLYWOOD	FL		11/15/2022		305							305	305			
100043853	RICHMOND	CA		08/19/2020		2,216							2,216	2,216			
100133553	SIERRA VISTA	AZ		10/19/2023		32,211							32,211	32,211			
100064672	HIALEAH	FL		07/14/2021		539							539	539			
100060490	CORPUS CHRISTI	TX		06/01/2021		1,172							1,172	1,172			
100155785	CLINTON	UT		06/18/2024		525							525	525			
100185679	S-HERTOGENBOSCH	NLD		12/20/2024		406						(430)	(25)		25		25
100136732	HAMMOND	IN		11/27/2023		222							222	222			
100089993	BROOKLYN CENTER	MN		01/13/2023		459							459	459			
100129998	EASTPOINTE	MI		09/27/2023		238							238	238			
100069638	SAN BENITO	TX		09/01/2021		673							673	673			
100029108	HIALEAH	FL		10/26/2018		365							365	365			
100177682	RANCHO CORDOVA	CA		11/19/2024		471							471	471			
100164679	UPLAND	CA		08/23/2024		805							805	805			
100049485	ORLANDO	FL		11/20/2020		5,917							5,917	5,917			
100144819	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100164660	APPLE VALLEY	CA		08/23/2024		774							774	774			
100120466	TEXAS CITY	TX		08/18/2023		203							203	203			
100126785	PORT ANGELES	WA		08/30/2023		1,582							1,582	1,582			
100064853	HARVEY	LA		07/14/2021		680							680	680			
100060819	PORTAGE	IN		06/01/2021		580							580	580			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146436	THORNTON	CO		03/19/2024		202							202	202			
100054507	STATESVILLE	NC		03/23/2021		1,719							1,719	1,719			
100013659	WESTLAND	MI		05/25/2017		737							737	737			
100023580	GREENACRES	FL		09/04/2018		610							610	610			
100139749	UNITED KINGDOM	GBR		12/18/2023		(10)							(10)		10		10
100081542	OKLAHOMA CITY	OK		03/18/2022		664							664	664			
100026112	MIAMI	FL		09/20/2018		498							498	498			
100091992	PHILADELPHIA	PA		02/09/2023		262							262	262			
100018019	WATERBURY	CT		05/22/2018		813							813	813			
100012270	LAKELAND	FL		04/28/2017		338							338	338			
100081496	PIEDMONT	OK		03/18/2022		1,346							1,346	1,346			
100026274	HOUSTON	TX		09/20/2018		434							434	434			
100138449	MILWAUKEE	WI		12/19/2023		283							283	283			
100103196	CLEVELAND	OH		04/21/2023		256							256	256			
100134055	ODESSA	TX		10/25/2023		90							90	90			
100113689	CHICAGO	IL		06/29/2023		1,215							1,215	1,215			
100062180	ANNISTON	AL		07/01/2021		857							857	857			
100161589	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100026872	MESA	AZ		09/26/2018		1,249							1,249	1,249			
100173599	UNITED KINGDOM	GBR		10/29/2024		(8)							(8)		8		8
100168881	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100067260	HANOVER	PA		08/02/2021		516							516	516			
100043647	LEONARDO	NJ		08/13/2020		351							351	351			
100141478	HAMPTON	VA		01/30/2024		232							232	232			
100109901	CLEVELAND	OH		06/22/2023		297							297	297			
100074999	GIBBSTOWN	NJ		12/01/2021		1,121							1,121	1,121			
100048256	TAMPA	FL		11/20/2020		687							687	687			
100173735	KINGSVILLE	TX		10/30/2024		456							456	456			
100012026	CARSON CITY	MI		03/08/2017		566							566	566			
100139516	ALEXANDRIA	LA		12/28/2023		22,674							22,674	22,674			
100119712	MATTESON	IL		08/08/2023		273							273	365		92	92
100110003	NEW ORLEANS	LA		06/22/2023		90							90	90			
100080980	BALTIMORE	MD		03/18/2022		680							680	680			
100080984	BALTIMORE	MD		03/18/2022		680							680	680			
100047662	SOUTHFIELD	MI		11/20/2020		742							742	742			
100048409	FAIRBURN	GA		11/20/2020		548							548	548			
100023610	ANSONIA	CT		09/04/2018		1,734							1,734	1,734			
100090292	GARLAND	TX		01/13/2023		196							196	196			
100165287	BIRMINGHAM	AL		08/29/2024		450							450	450			
100132802	COLUMBIA	SC		11/03/2023		2,361							2,361	2,361			
100081433	PFAFFTOWN	NC		03/18/2022		689							689	689			
100057865	BLUE JAY	CA		06/30/2021		362							362	362			
100158500	LORAIN	OH		07/10/2024		250							250	250			
100026404	BAKERSFIELD	CA		09/26/2018		380							380	380			
100112671	CHARLESTON	SC		06/29/2023		571							571	571			
100137061	PIGEON FORGE	TN		11/28/2023		35,966							35,966	35,966			
100168823	UNITED KINGDOM	GBR		09/26/2024		481							481	473	(8)		(8)
100079018	ROANOKE	VA		02/24/2022		546							546	546			
100112611	GASTONIA	NC		06/29/2023		1,091							1,091	1,091			
100116517	TULSA	OK		07/20/2023		472							472	472			
100083396	SPIJKENISSE	NLD		05/27/2022		(21)							(21)		21		21

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100083397	SPIJKENISSE	NLD		05/27/2022		(21)							(21)		21		21
100168956	ARNHEM	NLD		09/26/2024		(30)							(30)		30		30
100141821	MAARSSEN	NLD		01/29/2024		388						(429)	(41)		41		41
100141792	ROTTERDAM	NLD		01/29/2024		(46)							(46)		46		46
100161647	S-HERTOGENBOSCH	NLD		07/29/2024		(20)							(20)		20		20
100175132	KANSAS CITY	MO		11/05/2024		247							247	247			
100149792	HOUSTON	TX		04/26/2024		1,345							1,345	1,345			
100165109	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100090602	LEEUWARDEN	NLD		12/28/2022		408						(429)	(21)		21		21
100167499	PETERSBURG	VA		10/31/2024		175							175	175			
100023983	SMYRNA	TN		09/10/2018		856							856	856			
100111887	JEFFERSON	NC		06/29/2023		267							267	267			
100139777	UNITED KINGDOM	GBR		12/18/2023		4							4		(4)		(4)
100013528	ARLINGTON	TX		05/25/2017		479							479	479			
100024493	ACWORTH	GA		09/20/2018		459							459	459			
100048599	CHICAGO	IL		11/20/2020		340							340	340			
100109904	BALTIMORE	MD		06/22/2023		258							258	258			
100160470	INDIANAPOLIS	IN		07/19/2024		269							269	269			
100013043	MARGATE	FL		05/25/2017		302							302	302			
100184806	LOMPOC	CA		12/17/2024		576							576	576			
100027850	LONGVIEW	WA		10/26/2018		448							448	448			
100175118	BARBERTON	OH		11/05/2024		280							280	280			
100111556	NEW ORLEANS	LA		06/29/2023		581							581	581			
100126984	SPRINGBORO	OH		08/30/2023		991							991	991			
100153551	UNITED KINGDOM	GBR		05/29/2024		(8)							(8)		8		8
100156978	UNITED KINGDOM	GBR		06/27/2024													
100156986	UNITED KINGDOM	GBR		06/27/2024													
100044807	IRVINGTON	NJ		11/19/2020		342							342	342			
100153588	UNITED KINGDOM	GBR		05/29/2024		(2)							(2)		2		2
100168907	UNITED KINGDOM	GBR		09/26/2024		3							3		(3)		(3)
100079839	NEW MILFORD	CT		04/08/2022		566							566	566			
100060524	POOLER	GA		06/01/2021		974							974	974			
100161582	UNITED KINGDOM	GBR		07/29/2024		8							8		(8)		(8)
100079017	ROANOKE	VA		02/24/2022		691							691	691			
100119725	GLOUCESTER CITY	NJ		08/08/2023		258							258	258			
100016397	AMERICAN CANYON	CA		04/05/2018		852							852	852			
100113204	ATLANTA	GA		06/29/2023		1,463							1,463	1,463			
100165129	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100165137	UNITED KINGDOM	GBR		08/27/2024		3							3		(3)		(3)
100168863	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100026365	STOCKTON	CA		09/26/2018		867							867	867			
100186783	LOYALTON	CA		12/31/2024		222							222	222			
100108440	DEEPWATER	NJ		05/25/2023		297							297	297			
100174033	SUN CITY CENTER	FL		10/31/2024		261							261	261			
100024213	NASHVILLE	TN		09/20/2018		810							810	810			
100116923	SOMERSET	PA		07/20/2023		688							688	688			
100161891	LAS VEGAS	NV		07/31/2024		302							302	302			
100079376	BANNER ELK	NC		03/17/2022		491							491	491			
100019745	TUCSON	AZ		07/26/2018		877							877	877			
100063811	PENSACOLA	FL		07/01/2021		796							796	796			
100067699	EDINBURG	TX		09/23/2021		610							610	610			

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100155263	FORT WORTH	TX		07/19/2024		194							194	194			
100047092	ALEXANDRIA	LA		11/20/2020		957							957	957			
100128416	COOKEVILLE	TN		09/15/2023		239							239	239			
100065463	ATHENS	GA		07/28/2021		725							725	725			
100077744	KALAMAZOO	MI		01/03/2022		451							451	451			
100055814	CHICAGO	IL		03/23/2021		909							909	909			
100073402	AMARILLO	TX		11/01/2021		673							673	673			
100088267	GASTONIA	NC		10/17/2022		361							361	361			
100027981	LEWISVILLE	TX		10/26/2018		385							385	385			
100156922	MILWAUKEE	WI		06/27/2024		249							249	249			
100150231	UNITED KINGDOM	GBR		04/29/2024		318							318	341	23		23
100024438	NORTH CANTON	OH		09/20/2018		585							585	585			
100062993	PITTSBURGH	PA		07/01/2021		881							881	881			
100079597	STARKE	FL		04/08/2022		284							284	284			
100061446	GALENA	MO		06/01/2021		724							724	724			
100066404	FAYETTEVILLE	NY		08/02/2021		1,202							1,202	1,202			
100136817	KANSAS CITY	MO		11/27/2023		273							273	273			
100090276	MYRTLE BEACH	SC		01/13/2023		151							151	151			
100055700	SHELTON	CT		03/23/2021		1,011							1,011	1,011			
100111342	TULARE	CA		06/29/2023		29,940							29,940	29,940			
100103211	CAMBRIDGE	OH		04/21/2023		268							268	268			
100063379	SAINT LOUIS	MO		07/01/2021		852							852	852			
100103865	DAYTON	OH		05/10/2023		245							245	245			
100161585	UNITED KINGDOM	GBR		07/29/2024		10							10		(10)		(10)
100165163	UNITED KINGDOM	GBR		08/27/2024		9							9		(9)		(9)
100134651	PARK FOREST	IL		10/30/2023		194							194	194			
100172138	INDIANAPOLIS	IN		10/17/2024		304							304	304			
100154522	ALEXANDRIA	LA		06/14/2024		181							181	181			
100063092	CLAY	NY		07/01/2021		1,347							1,347	1,347			
100126999	SYRACUSE	NY		08/30/2023		1,362							1,362	1,362			
100113614	OXFORD	GA		06/29/2023		585							585	585			
100044648	MONTCLAIR	CA		11/19/2020		1,294							1,294	1,294			
100054052	EWING	NJ		03/23/2021		342							342	342			
100016576	INDIO	CA		04/10/2018		1,638							1,638	1,638			
100054785	PHILADELPHIA	PA		03/23/2021		156							156	156			
100172706	MEMPHIS	TN		11/21/2024		270							270	270			
100110079	HAMLIN	NY		06/23/2023		268							268	268			
100116041	PORTERVILLE	CA		07/20/2023		159							159	159			
100061055	CHICAGO	IL		06/01/2021		854							854	854			
100139392	ST. LOUIS	MO		12/28/2023		222							222	222			
100049892	VALPARAISO	IN		11/20/2020		2,223							2,223	2,223			
100063171	PORT CHARLOTTE	FL		07/01/2021		774							774	774			
100155172	ALLENTOWN	PA		07/19/2024		290							290	290			
100139418	WEST DEPTFORD	NJ		12/28/2023		792							792	792			
100129994	OKLAHOMA CITY	OK		09/27/2023		271							271	271			
100043786	LEVITTOWN	PA		08/13/2020		760							760	760			
100028169	NEW BERLIN	WI		10/26/2018		693							693	693			
100177879	FREEHOLD	NJ		11/19/2024		417							417	417			
100152916	KANSAS CITY	MO		05/22/2024		150							150	150			
100017880	WINCHESTER	VA		05/30/2018		769							769	769			
100067527	HUBERT	NC		09/23/2021		590							590	590			

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100091628	ATLANTA	GA		03/07/2023		251							251	251			
100176951	ORLAND	CA		11/15/2024		218							218	218			
100071231	ENDICOTT	NY		10/01/2021		717							717	717			
100169884	PHILADELPHIA	PA		11/08/2024		224							224	224			
100139821	UNITED KINGDOM	GBR		12/18/2023		9							9		(9)		(9)
100019582	SHERWOOD	AR		07/26/2018		1,161							1,161	1,161			
100145865	MIDDLEPORT	NY		03/15/2024		285							285	285			
100114284	PIXLEY	CA		06/29/2023		590							590	590			
100067114	FRIDAY HARBOR	WA		08/02/2021		1,036							1,036	1,036			
100177881	GRAHAM	WA		11/19/2024		583							583	583			
100062741	SAN ANTONIO	TX		07/01/2021		632							632	632			
100114183	ATLANTA	GA		06/29/2023		539							539	539			
100067570	OCEAN CITY	MD		09/23/2021		843							843	843			
100145308	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100013365	ORLANDO	FL		05/25/2017		409							409	409			
100161867	HURLEYVILLE	NY		07/31/2024		265							265	265			
100016419	SPRINGFIELD	VA		04/05/2018		956							956	956			
100057694	PHOENIX	AZ		06/30/2021		586							586	586			
100152822	BRAZORIA	TX		05/22/2024		178							178	178			
100165108	UNITED KINGDOM	GBR		08/27/2024		510							510	535	25		25
100044472	BRIDGEPORT	CT		11/19/2020		371							371	371			
100178379	KILLEEN	TX		11/20/2024		16,552							16,552	16,552			
100064894	CASA GRANDE	AZ		07/14/2021		571							571	571			
100115262	KINGSTON	NY		07/17/2023		252							252	252			
100024672	HIALEAH	FL		09/20/2018		823							823	823			
100103248	DELRAY BEACH	FL		04/27/2023		231							231	231			
100026758	RICHMOND	CA		09/26/2018		1,814							1,814	1,814			
100067160	SAGINAW	TX		08/02/2021		645							645	645			
100119720	DETROIT	MI		08/08/2023		240							240	240			
100099791	HARTFORD	CT		02/28/2023		793							793	793			
100053784	SAINT LOUIS	MO		03/23/2021		588							588	588			
100169239	SCRANTON	PA		09/27/2024		237							237	237			
100137835	UPPER DARBY	PA		12/08/2023		462							462	462			
100165102	UNITED KINGDOM	GBR		08/27/2024		781							781	810	29		29
100025600	CORDOVA	TN		09/20/2018		447							447	447			
100026130	SPRING HILL	FL		09/20/2018		485							485	485			
100180133	ATLANTA	GA		11/25/2024		421							421	421			
100158381	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100039733	MINNEAPOLIS	MN		10/28/2019		820							820	820			
100047764	COLONIA	NJ		11/20/2020		2,297							2,297	2,297			
100054629	SYLVANIA	GA		03/23/2021		672							672	672			
100175437	WATHENA	KS		12/23/2024		242							242	242			
100024576	BAKERSFIELD	CA		09/20/2018		2,028							2,028	2,028			
100136636	BAKERSFIELD	CA		11/22/2023		542							542	542			
100012992	PHOENIX	AZ		05/25/2017		535							535	535			
100172672	LEBANON	PA		11/21/2024		287							287	287			
100048433	DELTONA	FL		11/20/2020		1,032							1,032	1,032			
100083029	HOUSTON	TX		05/11/2022		228							228	228			
100090135	PRYOR	OK		01/13/2023		230							230	230			
100043026	SPRINGFIELD	MA		05/28/2020		498							498	498			
100165611	ALTOONA	PA		10/04/2024		443							443	443			

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100112698	BRADENTON	FL		06/29/2023		558							558	558			
100178375	KILLEEN	TX		11/20/2024		16,552							16,552	16,552			
100064417	DOTHAN	AL		07/01/2021		865							865	865			
100016548	BRYN MAWR	PA		04/10/2018		887							887	887			
100178378	KILLEEN	TX		11/20/2024		16,552							16,552	16,552			
100088906	HOUSTON	TX		11/15/2022		8,201							8,201	8,201			
100143803	CHICAGO	IL		02/28/2024		233							233	233			
100054962	FAIRBURN	GA		03/23/2021		474							474	474			
100178377	KILLEEN	TX		11/20/2024		17,021							17,021	17,021			
100030007	CHARLOTTE	NC		12/20/2018		862							862	862			
100046062	LAKE WORTH	FL		11/25/2020		541							541	541			
100158449	WEST PALM BEACH	FL		07/10/2024		270							270	270			
100088918	HARRISBURG	PA		11/15/2022		177							177	177			
100053989	ORLANDO	FL		03/23/2021		465							465	465			
100031335	ORLANDO	FL		03/29/2019		684							684	684			
100013555	ARROWBEAR PARK	CA		05/25/2017		349							349	349			
100081443	MORRISTOWN	TN		03/18/2022		640							640	640			
100146343	FOLSOM	CA		03/19/2024		528							528	528			
100112327	COTTAGE GROVE	MN		06/29/2023		210							210	210			
100156960	UNITED KINGDOM	GBR		06/27/2024		1,233							1,233	1,319	86		86
100047625	STOCKTON	CA		11/20/2020		712							712	712			
100019998	PHILADELPHIA	PA		07/30/2018		713							713	713			
100153485	ZION	IL		05/30/2024		212							212	212			
100076198	MEMPHIS	TN		01/07/2022		568							568	568			
100000455	CHESAPEAKE	VA		09/27/2016		1,034							1,034	1,034			
100180883	UNITED KINGDOM	GBR		11/27/2024		2,481						(2,496)	(14)		14		14
100111430	ALPHARETTA	GA		06/29/2023		607							607	607			
100064412	BALTIMORE	MD		07/01/2021		624							624	624			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		829							829	829			
100110957	DEARBORN HTS	MI		06/29/2023		248							248	248			
100130016	LUFKIN	TX		09/27/2023		257							257	257			
100078652	MANITOWOC	WI		02/02/2022		488							488	488			
100168924	UNITED KINGDOM	GBR		09/26/2024													
100111723	WILMINGTON	DE		06/29/2023		481							481	481			
100075720	ROCKWELL	NC		12/01/2021		835							835	835			
100068785	WHITE PINE	TN		09/01/2021		1,612							1,612	1,612			
100031119	LAS VEGAS	NV		03/29/2019		389							389	389			
100115627	INDIO	CA		07/19/2023		209							209	209			
100030575	GLEN GARDNER	NJ		12/20/2018		1,226							1,226	1,226			
100054441	CRAWFORDVILLE	FL		03/23/2021		325							325	325			
100081060	MESA	AZ		03/18/2022		789							789	789			
100134834	UTICA	NY		10/30/2023		225							225	225			
100117010	PHILADELPHIA	PA		07/20/2023		525							525	525			
100141776	GALLOWAY	NJ		01/30/2024		210							210	210			
100146183	LOS ANGELES	CA		03/19/2024		474							474	474			
100011781	HARVEY	LA		03/08/2017		444							444	444			
100067514	TULSA	OK		09/23/2021		608							608	608			
100014207	GARDEN GROVE	CA		08/30/2017		2,695							2,695	2,695			
100054142	PHILADELPHIA	PA		03/23/2021		535							535	535			
100149742	BUFFALO	NY		04/26/2024		222							222	222			
100013370	ROUND LAKE	IL		05/25/2017		459							459	459			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064952	VERMILLION	SD		07/14/2021		602							602	602			
100066497	BATH	ME		08/02/2021		620							620	620			
100175885	PROVIDENCE	RI		11/12/2024		257							257	257			
100173681	LEEUWARDEN	NLD		10/29/2024		(33)							(33)		33		33
100173592	UNITED KINGDOM	GBR		10/29/2024		9							9		(9)		(9)
100161690	WESTERVOORT	NLD		07/29/2024		(27)							(27)		27		27
100074873	CLEVELAND	TN		12/01/2021		562							562	562			
100168859	UNITED KINGDOM	GBR		09/26/2024		9							9		(9)		(9)
100083309	HEERLEN	NLD		05/27/2022		(24)							(24)		24		24
100043709	BOCA RATON	FL		08/13/2020		240							240	240			
100034301	GALWAY	IRL		06/21/2019		9,163							9,163	9,556	341	51	392
100062078	OCEAN SPRINGS	MS		07/01/2021		862							862	862			
100169240	OAK PARK	MI		09/27/2024		247							247	247			
100011684	HARTFORD	CT		03/08/2017		1,849							1,849	1,849			
100054442	FLORENCE	SC		03/23/2021		406							406	406			
100049256	ARVIN	CA		11/20/2020		573							573	573			
100130017	LUFKIN	TX		09/27/2023		410							410	410			
100031872	SACRAMENTO	CA		03/29/2019		640							640	640			
100064423	LEWIS	NY		07/01/2021		2,862							2,862	2,862			
100025467	SHOREWOOD	IL		09/20/2018		755							755	755			
100175839	MUNHALL	PA		11/12/2024		314							314	314			
100155433	CHURCH HILL	MD		06/18/2024		444							444	444			
100112390	ITASCA	IL		06/29/2023		757							757	757			
100147247	CALUMET CITY	IL		03/28/2024		542							542	542			
100012175	WAPATO	WA		03/08/2017		1,513							1,513	1,513			
100170038	HARRISBURG	PA		11/08/2024		232							232	232			
100134840	HOUSTON	TX		10/30/2023		489							489	489			
100055479	MONTEBELLO	CA		03/23/2021		708							708	708			
100027894	BISCOE	NC		10/26/2018		460							460	460			
100158521	LORAIN	OH		07/10/2024		246							246	246			
100062301	COLUMBUS	GA		07/01/2021		1,618							1,618	1,618			
100158205	UNITED KINGDOM	GBR		07/09/2024													
100137237	RIO RANCHO	NM		11/29/2023		544							544	544			
100137143	HINESVILLE	GA		11/28/2023		280							280	280			
100111545	MEMPHIS	TN		06/29/2023		267							267	267			
100062492	MOUNT JULIET	TN		07/01/2021		571							571	571			
100074848	HOUSTON	TX		12/01/2021		948							948	948			
100147254	MATHIS	TX		03/28/2024		246							246	246			
100029802	SOUTH HOLLAND	IL		10/26/2018		507							507	507			
100184934	SAN TAN VALLEY	AZ		12/17/2024		626							626	626			
100019709	NOKOMIS	FL		07/26/2018		897							897	897			
100100123	WEST HAVEN	CT		03/28/2023		329							329	329			
100110890	ACWORTH	GA		06/29/2023		682							682	682			
100076286	GREENSBORO	NC		01/07/2022		603							603	603			
100013552	HIALEAH	FL		05/25/2017		415							415	415			
100121043	CHANNELVIEW	TX		08/30/2023		447							447	447			
100024843	RIVERVIEW	FL		09/20/2018		478							478	478			
100068256	NORMAN	OK		08/25/2021		537							537	537			
100020221	BILLINGS	MT		07/17/2018		822							822	822			
100062872	GRAND RAPIDS	MI		07/01/2021		902							902	902			
100080285	HOOGEVEEN	NLD		02/22/2022		(19)							(19)		19		19

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100077905	VENLO	NLD		12/29/2021		(25)							(25)		25		25
100155564	MCDONOUGH	GA		06/18/2024		2,281							2,281	2,281			
100026277	MCDONOUGH	GA		09/20/2018		1,089							1,089	1,089			
100146223	PFLUGERVILLE	TX		03/19/2024		547							547	547			
100079519	YUKON	OK		04/08/2022		381							381	381			
100023788	CORPUS CHRISTI	TX		09/04/2018		2,657							2,657	2,657			
100033991	DUBLIN	IRL		06/21/2019		65							65	(1,955)	(65)	(1,955)	(2,020)
100010747	WASHINGTON	DC		12/23/2016		2,146							2,146	2,146			
100011938	DAMASCUS	MD		03/08/2017		2,139							2,139	2,139			
18529	ATLANTA	GA		09/22/2005		34,056							34,056	34,056			
100155838	ATLANTA	GA		06/18/2024		400							400	400			
100079057	IMPERIAL	MO		02/24/2022		586							586	586			
100070440	LAPEER	MI		09/23/2021		619							619	619			
100031260	FRESNO	CA		03/29/2019		526							526	526			
100050214	SLIDELL	LA		11/20/2020		481							481	481			
100134725	LEXINGTON	SC		10/30/2023		5,368							5,368	5,368			
100127218	WAUKEGAN	IL		08/30/2023		763							763	763			
100031705	SACRAMENTO	CA		03/29/2019		1,897							1,897	1,897			
100139823	UNITED KINGDOM	GBR		12/18/2023		(1)							(1)		1		1
100043513	YUCCA VALLEY	CA		08/13/2020		505							505	505			
100130385	BATON ROUGE	LA		09/28/2023		189							189	189			
100076112	AKRON	OH		01/07/2022		789							789	789			
100053816	WYNNE	AR		03/23/2021		1,754							1,754	1,754			
100024723	MIAMI	FL		09/20/2018		580							580	580			
100055424	CHARLOTTE	NC		03/23/2021		1,392							1,392	1,392			
100174730	SUFFOLK	VA		10/31/2024		557							557	557			
100142480	SUNRISE	FL		03/08/2024		2,755							2,755	2,755			
100139812	UNITED KINGDOM	GBR		12/18/2023		(11)							(11)		11		11
100027899	HIALEAH	FL		10/26/2018		526							526	526			
100177807	CASTLE ROCK	CO		11/19/2024		306							306	306			
100184671	ALHAMBRA	CA		12/17/2024		527							527	527			
100152879	RUTHERFORD	NJ		05/22/2024		834							834	834			
100048496	TUCSON	AZ		11/20/2020		570							570	570			
100164672	SARATOGA SPRINGS	UT		08/23/2024		1,189							1,189	1,189			
100057990	TULARE	CA		06/30/2021		1,023							1,023	1,023			
100147294	HARTFORD	CT		03/28/2024		791							791	791			
100071874	LEWISTON	ME		10/14/2021		555							555	555			
100184490	LANCASTER	CA		12/17/2024		537							537	537			
100099642	FORT MYERS	FL		04/06/2023		600							600	600			
100100996	KANKAKEE	IL		04/28/2023		624							624	624			
100068410	CRUM LYNNE	PA		08/25/2021		584							584	584			
100173832	NEWPORT NEWS	VA		10/31/2024		230							230	230			
100017394	SCHENECTADY	NY		04/26/2018		1,142							1,142	1,142			
100067861	CANYON	TX		09/23/2021		526							526	526			
100031695	FORT LAUDERDALE	FL		03/29/2019		1,509							1,509	1,509			
100174623	ATLANTA	GA		10/31/2024		190							190	190			
100060457	FRESNO	TX		06/01/2021		794							794	794			
100117748	MIAMI	FL		07/20/2023		351							351	351			
100130019	LUFKIN	TX		09/27/2023		409							409	409			
100108361	AKRON	OH		05/25/2023		282							282	282			
100112705	UKIAH	CA		06/29/2023		1,174							1,174	1,174			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100154710	ROCKY MOUNT	NC		07/19/2024		253							253	253			
100174442	DENVER	CO		10/31/2024		2,255							2,255	2,255			
100147267	HARRISBURG	PA		03/28/2024		996							996	996			
100013166	FT PIERCE	FL		05/25/2017		1,938							1,938	1,938			
100134276	MYRTLE BEACH	SC		10/27/2023		371							371	371			
100158525	LORAIN	OH		07/10/2024		243							243	243			
100117531	STOCKTON	CA		07/20/2023		1,668							1,668	1,668			
100043677	PALOS HEIGHTS	IL		08/13/2020		612							612	612			
100075259	MONROE	GA		12/01/2021		823							823	823			
100063888	LOUDON	TN		07/01/2021		919							919	919			
100154839	SOUTH BELOIT	IL		07/19/2024		252							252	252			
100053587	FINLAYSON	MN		03/23/2021		374							374	374			
100135634	WINNSBORO	TX		11/09/2023		210							210	210			
100020006	TUCSON	AZ		07/30/2018		798							798	798			
100088790	MISHAWAKA	IN		11/15/2022		777							777	777			
100114281	VISALIA	CA		06/29/2023		517							517	517			
100155427	LONG BEACH	CA		06/18/2024		492							492	492			
100145514	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100126919	CHARLOTTE	NC		08/30/2023		725							725	725			
100114336	MOUND	MN		06/29/2023		237							237	237			
100043503	LANCASTER	NY		08/13/2020		290							290	290			
100012337	LAKE WORTH	FL		04/28/2017		1,276							1,276	1,276			
100100366	ROCKFORD	IL		04/27/2023		607							607	607			
100147310	GRONINGEN	NLD		03/27/2024		(28)							(28)		28		28
100111885	MYRTLE BEACH	SC		06/29/2023		676							676	676			
100172145	PHILADELPHIA	PA		10/17/2024		223							223	223			
100013507	FRESNO	CA		05/25/2017		453							453	453			
100141612	OKLAHOMA CITY	OK		01/30/2024		186							186	186			
100025991	CRESCO	PA		09/20/2018		551							551	551			
100078859	SOUTHBURY	CT		02/24/2022		597							597	597			
100129265	GREEN VALLEY	AZ		11/03/2023		162							162	162			
100119818	ODESSA	TX		08/08/2023		269							269	269			
100054021	SYRACUSE	NY		03/23/2021		807							807	807			
100075845	ARNHEM	NLD		11/24/2021		403						(421)	(18)		18		18
100088526	ENKHUIZEN/HOORN	NLD		10/27/2022		(43)							(43)		43		43
100130018	LUFKIN	TX		09/27/2023		267							267	267			
100084606	INDIANAPOLIS	IN		08/02/2022		229							229	229			
100147165	UNITED KINGDOM	GBR		03/27/2024		424							424	460	36		36
100126958	ATLANTA	GA		08/30/2023		806							806	806			
100063449	HAMBURG	NY		07/01/2021		1,009							1,009	1,009			
100020004	HUMBLE	TX		07/30/2018		921							921	921			
100091891	LEEUWARDEN	NLD		01/27/2023		(32)							(32)		32		32
100057593	KANSAS CITY	KS		06/30/2021		616							616	616			
100113789	PINE BUSH	NY		06/29/2023		356							356	356			
100054474	PHILADELPHIA	PA		03/23/2021		405							405	405			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		619							619	619			
100185647	UNITED KINGDOM	GBR		12/20/2024		(15)							(15)		15		15
100065475	MOUNT HOLLY	NC		07/28/2021		694							694	694			
100068006	OCALA	FL		09/23/2021		557							557	557			
100023500	LAS VEGAS	NV		09/04/2018		790							790	790			
100127201	SAINT PETERS	MO		08/30/2023		949							949	949			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100047471	SPRINGFIELD	OR		11/20/2020		522							522	522			
100067937	NORMAN	OK		09/23/2021		493							493	493			
100113576	BETHEL	CT		06/29/2023		6,191							6,191	6,191			
100065989	MACEDONIA	OH		08/02/2021		584							584	584			
100023945	ALBUQUERQUE	NM		09/10/2018		1,167							1,167	1,167			
100049584	WEST YARMOUTH	MA		11/20/2020		872							872	872			
100090136	FRANKFORT	KY		01/13/2023		122							122	122			
100057532	WINSTON SALEM	NC		06/30/2021		680							680	680			
100147185	CHARLOTTE	NC		03/28/2024		246							246	246			
100043496	JACKSONVILLE	FL		08/13/2020		294							294	294			
100159908	BOYNTON BEACH	FL		08/16/2024		200							200	200			
100012824	BEAUMONT	CA		05/25/2017		442							442	442			
100024626	CHICAGO	IL		09/20/2018		4,991							4,991	4,991			
100028210	GROVELAND	FL		10/26/2018		2,080							2,080	2,080			
100128034	MONTGOMERY	AL		09/08/2023		394							394	394			
100159920	NORTH LAUDERDALE	FL		08/16/2024		236							236	236			
100013144	OVERTON	NV		05/25/2017		458							458	458			
100062997	BRISTOL	PA		07/01/2021		802							802	802			
100023518	TUCSON	AZ		09/04/2018		773							773	773			
100043843	BERWYN	IL		08/19/2020		390							390	390			
100061274	FARMINGTON HILLS	MI		06/01/2021		1,248							1,248	1,248			
100053936	TALLAHASSEE	FL		03/23/2021		553							553	553			
100126292	CHICAGO	IL		08/30/2023		263							263	263			
100062250	FINLEYVILLE	PA		07/01/2021		732							732	732			
100011513	JACKSONVILLE	FL		03/08/2017		631							631	631			
100111711	LEVITTOWN	PA		06/29/2023		1,698							1,698	1,698			
100139414	PHILLIPSBURG	NJ		12/28/2023		214							214	214			
100175826	DOUGLAS	GA		11/12/2024		293							293	293			
100023994	KNOXVILLE	TN		09/10/2018		774							774	774			
100023219	JACKSONVILLE	FL		08/16/2018		781							781	781			
100064520	GRANDVIEW	MO		07/01/2021		1,041							1,041	1,041			
100111230	CALEXICO	CA		06/29/2023		543							543	543			
100091501	MONTICELLO	NY		01/20/2023		272							272	272			
100149739	BUFFALO	NY		04/26/2024		213							213	213			
100113020	WESLEY CHAPEL	FL		06/29/2023		893							893	893			
100039041	KILDARE	IRL		09/27/2019		198							198	17	40	(220)	(181)
100146378	TUCSON	AZ		03/19/2024		458							458	458			
100043999	OROVILLE	CA		08/19/2020		575							575	575			
100164930	CAMDEN	NJ		08/28/2024		228							228	228			
100019846	VISALIA	CA		07/30/2018		793							793	793			
100181591	ROCKFORD	IL		12/09/2024		218							218	218			
100141151	ALEXANDRIA	VA		01/30/2024		291							291	291			
100061148	TONEY	AL		06/01/2021		1,068							1,068	1,068			
100081514	PHILADELPHIA	PA		03/18/2022		653							653	653			
100038258	RIVERVIEW	FL		11/15/2019		744							744	744			
100155385	PUNTA GORDA	FL		06/18/2024		544							544	544			
100082004	AMSTERDAM	NLD		03/30/2022		3,931							3,931	4,157	226		226
100119567	UTRECHT	NLD		07/28/2023		(39)							(39)		39		39
100060973	WAYNESBORO	VA		06/01/2021		897							897	897			
100075679	MANTUA	NJ		12/01/2021		649							649	649			
100141178	UNION	SC		01/30/2024		267							267	267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100053426	LANSDOWNE	PA		03/23/2021		2,216							2,216	2,216			
100129992	OKLAHOMA CITY	OK		09/27/2023		267							267	267			
100025314	ORLANDO	FL		09/20/2018		622							622	622			
100167095	ROCKY MOUNT	NC		09/13/2024		219							219	219			
100077496	KNOXVILLE	TN		01/03/2022		418							418	418			
100018114	LOS ANGELES	CA		06/08/2018		2,028							2,028	2,028			
100010710	YORK	SC		12/23/2016		514							514	514			
100135674	MIAMI	FL		11/09/2023		10,109							10,109	10,109			
100158394	UNITED KINGDOM	GBR		07/09/2024		8							8		(8)		(8)
100068962	HOFFMAN ESTATES	IL		09/01/2021		1,097							1,097	1,097			
100065071	MAPLETON	MN		07/14/2021		615							615	615			
100164122	WINSTON SALEM	NC		08/21/2024		184							184	184			
100165281	CLEVELAND	OH		08/29/2024		215							215	215			
100071748	TIMBERVILLE	VA		10/14/2021		841							841	841			
100177953	SANDY	UT		11/19/2024		645							645	645			
100010976	GRETNA	FL		12/23/2016		465							465	465			
100075941	CHARLOTTE	NC		01/07/2022		603							603	603			
100045692	SAINT CLOUD	FL		11/25/2020		168							168	168			
100019984	HOUSTON	TX		07/30/2018		1,006							1,006	1,006			
100048002	PORTLAND	OR		11/20/2020		570							570	570			
100175627	CORPUS CHRISTI	TX		11/12/2024		202							202	202			
100053650	ASHEBORO	NC		03/23/2021		288							288	288			
100110882	CHICAGO	IL		06/29/2023		1,377							1,377	1,377			
100111680	DISTRICT HEIGHTS	MD		06/29/2023		1,631							1,631	1,631			
100016599	MESA	AZ		04/10/2018		803							803	803			
100114140	WALES	ME		06/29/2023		1,721							1,721	1,721			
100126877	MIAMI	FL		08/30/2023		404							404	404			
100011191	SUGAR LAND	TX		12/23/2016		340							340	340			
100156851	DARBY	PA		06/27/2024		226							226	226			
100054610	KANKAKEE	IL		03/23/2021		490							490	490			
100020225	CAPE CORAL	FL		07/17/2018		792							792	792			
100154203	PHILADELPHIA	PA		07/11/2024		221							221	221			
100061485	BAKERSFIELD	CA		06/01/2021		586							586	586			
100048572	MEDFORD	OR		11/20/2020		613							613	613			
100099852	CHESTER	PA		02/28/2023		226							226	226			
100019747	DOWNINGTOWN	PA		07/26/2018		852							852	852			
100109874	BRIDGETON	NJ		06/22/2023		229							229	229			
100063532	HAMPTON	GA		07/01/2021		664							664	664			
100079800	ORLANDO	FL		04/25/2022		407							407	407			
100117408	HOUSTON	TX		07/20/2023		779							779	779			
100064119	RICHMOND	TX		07/01/2021		1,542							1,542	1,542			
100046078	RIVIERA BEACH	FL		11/25/2020		1,279							1,279	1,279			
100089387	HOLLYWOOD	FL		11/17/2022		351							351	351			
100065761	KENNER	LA		07/28/2021		2,065							2,065	2,065			
100145240	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,331)	(58)	(1,338)	(1,397)
100139489	MACON	GA		12/28/2023		165							165	165			
100030894	CRESCENT CITY	CA		04/09/2019		2,156							2,156	2,156			
100047194	EUGENE	OR		11/20/2020		2,742							2,742	2,742			
100165288	AKRON	OH		08/29/2024		283							283	283			
100127319	HENRYVILLE	PA		08/30/2023		215							215	215			
100062511	RUSSELL SPRINGS	KY		07/01/2021		958							958	958			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151791	LAS VEGAS	NV		05/10/2024		205							205	205			
100063046	PHILADELPHIA	PA		07/01/2021		839							839	839			
100170018	FOND DU LAC	WI		11/08/2024		198							198	198			
100087150	TAMPA	FL		10/25/2022		455							455	455			
100075731	CONYERS	GA		12/01/2021		212							212	212			
100116266	MIAMI	FL		07/20/2023		555							555	555			
100064469	FINLEYVILLE	PA		07/01/2021		929							929	929			
100080284	HOOGEVEEN	NLD		02/22/2022		(19)							(19)		19		19
100134008	AMARILLO	TX		10/25/2023		222							222	222			
100043432	GRAND RAPIDS	MI		08/13/2020		498							498	498			
100112190	WOODSTOCK	GA		06/29/2023		119							119	119			
100028113	BURTCHVILLE	MI		10/26/2018		592							592	592			
100099780	EAST SYRACUSE	NY		02/28/2023		238							238	238			
100044967	ELGIN	IL		11/19/2020		502							502	502			
100158516	SPRING BRANCH	TX		07/10/2024		340							340	340			
100139819	UNITED KINGDOM	GBR		12/18/2023		(18)							(18)		18		18
100177768	FOREST HILL	MD		11/19/2024		515							515	515			
100077321	JACKSON	TN		01/03/2022		441							441	441			
100134028	DETROIT	MI		10/25/2023		222							222	222			
100068473	ORLANDO	FL		08/25/2021		1,418							1,418	1,479		60	60
100085093	EMMEN	NLD		07/27/2022		(21)							(21)		21		21
100177964	MOUNT PLEASANT	SC		11/19/2024		1,094							1,094	1,094			
100119876	ENTERPRISE	AL		08/10/2023		246							246	246			
100159886	MARGATE	FL		08/16/2024		248							248	248			
100114375	SACO	ME		06/29/2023		1,302							1,302	1,302			
100137359	BALTIMORE	MD		12/01/2023		175							175	175			
100149713	TOLEDO	OH		04/26/2024		209							209	279		70	70
100038232	WILLIAMSON	GA		11/15/2019		819							819	819			
100077235	PORTSMOUTH	VA		01/03/2022		(13,018)							(13,018)	(13,018)			
100164912	BELEN	NM		08/28/2024		258							258	258			
100134492	HARRISBURG	PA		10/30/2023		224							224	224			
100018017	CHESAPEAKE	VA		05/22/2018		744							744	744			
100055212	GARDNER	IL		03/23/2021		416							416	416			
100103139	WEST ALLIS	WI		04/21/2023		258							258	258			
100174484	SEVEN HILLS	OH		10/31/2024		657							657	657			
100064038	HATTIESBURG	MS		07/01/2021		705							705	705			
100044275	FLORISSANT	MO		08/19/2020		1,581							1,581	1,581			
100132396	MEMPHIS	TN		11/03/2023		300							300	300			
100017056	MESA	AZ		05/16/2018		604							604	604			
100020302	FRESNO	CA		07/17/2018		888							888	888			
100060741	THROOP	PA		06/01/2021		618							618	618			
100126472	LITCHFIELD PARK	AZ		08/30/2023		316							316	316			
100053736	KEENE	NH		03/23/2021		866							866	866			
100077703	DEXTER	ME		01/03/2022		321							321	321			
100150127	BIRMINGHAM	AL		06/14/2024		209							209	209			
100155684	STOCKTON	CA		06/18/2024		621							621	621			
100064320	BALTIMORE	MD		07/01/2021		658							658	658			
100175128	SEAFORD	DE		11/05/2024		172							172	172			
100075398	SPARTANBURG	SC		12/01/2021		712							712	712			
100032814	DUBLIN	IRL		06/21/2019		3,611							3,611	4,589	173	804	978
100178098	NORTH BRUNSWICK	NJ		11/19/2024		838							838	838			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169958	HORIZON CITY	TX		11/08/2024		306							306	306			
100101598	CORCORAN	CA		04/26/2023		306							306	306			
100108429	BALTIMORE	MD		05/25/2023		244							244	244			
100137340	LAS VEGAS	NV		12/01/2023		236							236	236			
100114305	PHILADELPHIA	PA		06/29/2023		690							690	690			
100116673	HOUSTON	TX		07/20/2023		582							582	582			
100013650	CHICAGO	IL		05/25/2017		153							153	153			
100057563	BALTIMORE	MD		06/30/2021		613							613	613			
100046642	ROSEVILLE	MI		11/25/2020		1,742							1,742	1,742			
100053932	MILLSTADT	IL		03/23/2021		647							647	647			
100118122	DALLAS	TX		07/20/2023		229							229	229			
100126946	MONROE	MI		08/30/2023		1,208							1,208	1,208			
100070496	CLOVER	SC		09/23/2021		548							548	548			
100024288	SNELLVILLE	GA		09/20/2018		768							768	768			
100068263	PHILADELPHIA	PA		08/25/2021		928							928	928			
100161929	PETERSBURG	VA		07/31/2024		208							208	208			
100047039	CLEAR LAKE	MN		11/20/2020		777							777	777			
100076319	OKLAHOMA CITY	OK		01/07/2022		741							741	741			
100048943	HIALEAH	FL		11/20/2020		2,062							2,062	2,062			
100111940	ORANGE CITY	FL		06/29/2023		422							422	422			
100112950	MIDDLETOWN	NY		06/29/2023		806							806	806			
100018345	FORT COLLINS	CO		06/27/2018		1,019							1,019	1,019			
100092033	TRENTON	NJ		02/09/2023		269							269	269			
100169972	ANDERSON	IN		11/08/2024		277							277	277			
100161813	BOONE	NC		07/31/2024		938							938	938			
100134332	CLEVELAND	OH		10/27/2023		290							290	290			
100025255	LILBURN	GA		09/20/2018		477							477	477			
100071622	JACKSON	TN		10/14/2021		504							504	504			
100070465	BONAIRE	GA		09/23/2021		517							517	517			
100137748	JACKSONVILLE	FL		12/08/2023		3,006							3,006	3,006			
100011928	WESTERVILLE	OH		03/08/2017		448							448	448			
100117016	JACKSON	TN		07/20/2023		521							521	521			
100175120	HOWELL	MI		11/05/2024		188							188	188			
100025719	ORLANDO	FL		09/20/2018		689							689	689			
100145740	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100148991	MORENO VALLEY	CA		04/17/2024		192							192	192			
100127344	EAST HAVEN	CT		08/30/2023		348							348	348			
100049457	DENVER	CO		11/20/2020		2,157							2,157	2,157			
100184735	WILDER	ID		12/17/2024		335							335	335			
100045308	SUMMITVILLE	NY		11/25/2020		2,067							2,067	2,067			
100116377	JACKSONVILLE	FL		07/20/2023		478							478	478			
100061775	FORT WORTH	TX		07/01/2021		854							854	854			
100013094	LANCASTER AREA	CA		05/25/2017		305							305	305			
100153562	UNITED KINGDOM	GBR		05/29/2024		449							449	478	29		29
100029996	MYERSVILLE	MD		12/20/2018		861							861	861			
100049284	DADE CITY	FL		11/20/2020		418							418	418			
100138974	NEWPORT NEWS	VA		12/21/2023		1,251							1,251	1,251			
100013700	FORT MYERS	FL		05/25/2017		393							393	393			
100053436	MISSION VIEJO	CA		03/23/2021		1,893							1,893	1,893			
100088954	FORT WORTH	TX		11/15/2022		729							729	729			
100109012	BAKERSFIELD	CA		05/31/2023		1,699							1,699	1,699			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153085	BUCKEYE	AZ		06/27/2024		9,010							9,010	9,010			
100064799	PENSACOLA	FL		07/14/2021		541							541	541			
100117867	CORAL SPRINGS	FL		07/20/2023		247							247	247			
100180759	SANBORNVILLE	NH		11/26/2024		207							207	207			
100013901	MARYSVILLE	CA		05/25/2017		409							409	409			
100099823	CHICAGO	IL		02/28/2023		282							282	282			
100063366	BESSEMER	AL		07/01/2021		620							620	620			
100181546	MAPLE HEIGHTS	OH		12/09/2024		225							225	225			
100161793	SAUK VILLAGE	IL		07/31/2024		236							236	236			
100150238	UNITED KINGDOM	GBR		04/29/2024		1							1		(1)		(1)
100017034	COLUMBIA	TN		05/16/2018		786							786	786			
100113222	WAIANAE	HI		06/29/2023		215							215	215			
100025551	LAS VEGAS	NV		09/20/2018		481							481	481			
100150163	DETROIT	MI		04/30/2024		160							160	160			
100038249	SOUTH HOLLAND	IL		11/15/2019		669							669	669			
100013241	LEOMINSTER	MA		05/25/2017		338							338	338			
100117033	GREENVILLE	SC		07/20/2023		557							557	557			
100012657	WEST PALM BEACH	FL		05/25/2017		433							433	433			
100044931	OLATHE	KS		11/19/2020		686							686	686			
100126963	LAKE WALES	FL		08/30/2023		1,195							1,195	1,195			
100000436	SLYVANIA	OH		09/27/2016		365							365	365			
100164926	CARBONDALE	PA		08/28/2024		252							252	252			
100101654	DUPONT	WA		04/26/2023		388							388	388			
100087174	BROOKSHIRE	TX		10/25/2022		475							475	475			
100141109	TRENTON	NJ		01/30/2024		167							167	167			
100025122	SLIDELL	LA		09/20/2018		541							541	541			
100012154	ORLANDO	FL		03/08/2017		759							759	759			
100067929	STANLEY	VA		09/23/2021		535							535	535			
100031749	MESA	AZ		03/29/2019		585							585	585			
100109950	ALLENTOWN	PA		06/22/2023		302							302	302			
100165284	AKRON	OH		08/29/2024		281							281	281			
100053918	INGLESIDE	IL		03/23/2021		3,741							3,741	3,741			
100111828	LINDEN	NJ		06/29/2023		564							564	564			
100143615	MACON	GA		02/21/2024		258							258	258			
100147215	FALLSBURG	NY		03/28/2024		286							286	286			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		262							262	262			
100169226	MACON	GA		09/27/2024		247							247	247			
100127321	LAWRENCEVILLE	GA		08/30/2023		605							605	605			
100084612	CANTON	OH		08/02/2022		598							598	598			
100131888	INDEPENDENCE	MO		10/06/2023		198							198	198			
100175631	AKRON	OH		11/12/2024		270							270	270			
100169320	MARCUS HOOK	PA		09/27/2024		229							229	229			
100174881	DOLTON	IL		10/31/2024		169							169	169			
100025370	TULARE	CA		09/20/2018		689							689	689			
100156291	MARION	OH		07/25/2024		206							206	206			
100103264	TRENTON	NJ		04/27/2023		210							210	210			
100026398	PHOENIX	AZ		09/26/2018		925							925	925			
100024880	WEST PALM BEACH	FL		09/20/2018		5,422							5,422	5,422			
100057685	NEW PORT RICHEY	FL		06/30/2021		559							559	559			
100181572	TURTLE CREEK	PA		12/09/2024		238							238	238			
100111665	JOHNSTON	RI		06/29/2023		495							495	495			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048509	KISSIMMEE	FL		11/20/2020		341							341	341			
100012848	HIALEAH	FL		05/25/2017		1,192							1,192	1,192			
100173463	BOCA RATON	FL		10/29/2024		204							204	204			
100167958	PLEASANTON	TX		09/20/2024		137							137	137			
100172632	BEAVERCREEK	OH		10/24/2024		238							238	238			
100048131	SEMINOLE	FL		11/20/2020		491							491	491			
100062228	FAYETTEVILLE	GA		07/01/2021		573							573	573			
100018158	CHARLOTTE	NC		06/08/2018		1,991							1,991	1,991			
100060579	CALHOUN	GA		06/01/2021		1,107							1,107	1,107			
100032136	PITTSBURG	CA		03/29/2019		813							813	813			
100024264	CHICAGO	IL		09/20/2018		786							786	786			
100075918	NAZARETH	PA		01/07/2022		527							527	527			
100042968	NORTON	OH		05/28/2020		1,216							1,216	1,216			
100012155	MORENO VALLEY	CA		03/08/2017		629							629	629			
100081545	SOUTHPORT	NC		03/18/2022		714							714	714			
100016516	MARYLAND HEIGHTS	MO		04/10/2018		868							868	868			
100060695	PLANO	TX		06/01/2021		1,110							1,110	1,110			
100079511	ALMA	MI		04/25/2022		663							663	663			
100044971	ALBUQUERQUE	NM		11/19/2020		722							722	722			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		491							491	491			
100019667	YARDLEY	PA		07/26/2018		1,050							1,050	1,050			
100024305	EL PASO	TX		09/20/2018		753							753	753			
100025547	PHOENIX	AZ		09/20/2018		713							713	713			
100119693	SOUTH FALLSBURG	NY		08/08/2023		268							268	268			
100025139	KISSIMMEE	FL		09/20/2018		548							548	548			
100057545	SARASOTA	FL		06/30/2021		563							563	563			
100077392	STEM	NC		01/03/2022		603							603	603			
100158479	PHILADELPHIA	PA		07/10/2024		230							230	230			
100067478	ALLENTOWN	PA		09/23/2021		566							566	566			
100103140	TRENTON	NJ		04/21/2023		264							264	264			
100112449	CHESHIRE	CT		06/29/2023		641							641	641			
100055395	SAINT LOUIS	MO		03/23/2021		506							506	506			
100162355	SOUTH ELGIN	IL		08/06/2024		547							547	547			
100013981	PHOENIX	AZ		05/25/2017		641							641	641			
100030348	LAKELAND	FL		12/20/2018		2,053							2,053	2,053			
100045466	CINCINNATI	OH		11/25/2020		523							523	523			
100091626	HOUSTON	TX		03/07/2023		370							370	370			
100154150	NEW ORLEANS	LA		07/11/2024		211							211	211			
100115147	SCRANTON	PA		07/17/2023		501							501	501			
100000233	BRANDON	FL		09/27/2016		1,673							1,673	1,673			
100031938	EAST ORANGE	NJ		03/29/2019		788							788	788			
100143806	LAS VEGAS	NV		02/28/2024		202							202	202			
100045494	MISSOURI CITY	TX		11/25/2020		504							504	504			
100023651	KISSIMMEE	FL		09/04/2018		805							805	805			
100065882	ALMELO	NLD		07/30/2021		1,167							1,167	1,189	23		23
100146206	TRUSSVILLE	AL		03/19/2024		486							486	486			
100138964	MIAMI	FL		12/21/2023		632							632	632			
100047904	PRESCOTT	WI		11/20/2020		419							419	419			
100044716	WEST PARK	FL		11/19/2020		412							412	412			
100128259	MIAMI	FL		09/14/2023		209							209	209			
100171240	SOUTH BEND	IN		10/16/2024		142							142	142			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100134027	MISHAWAKA	IN		10/25/2023		254							254	254			
100147224	WARREN	OH		03/28/2024		263							263	263			
100024832	MADISON HEIGHTS	MI		09/20/2018		445							445	445			
100023959	MOUNT DORA	FL		09/10/2018		101,667							101,667	101,667			
100067024	GLENS FALLS	NY		08/02/2021		982							982	982			
100161810	WASHINGTON	IN		07/31/2024		214							214	214			
100057678	HAW RIVER	NC		06/30/2021		550							550	550			
100062279	WARREN	PA		07/01/2021		1,290							1,290	1,290			
100024333	WOODSTOCK	IL		09/20/2018		791							791	791			
100047712	LAS VEGAS	NV		11/20/2020		2,578							2,578	2,578			
100063413	MULLICA HILL	NJ		07/01/2021		471							471	471			
100145364	UNITED KINGDOM	GBR		03/12/2024		1							1		(1)		(1)
100139712	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100177717	ROUND LAKE	IL		11/19/2024		1,277							1,277	1,277			
100140221	HOLLYWOOD	FL		01/11/2024		1,335							1,335	1,335			
100165987	DETROIT	MI		09/06/2024		226							226	226			
100112234	NASHVILLE	TN		06/29/2023		1,319							1,319	1,319			
100147687	CALUMET CITY	IL		04/04/2024		223							223	223			
100126438	INDIANAPOLIS	IN		08/30/2023		237							237	237			
100080964	THOMASTON	GA		03/18/2022		586							586	586			
100146396	FAIRFIELD	CA		03/19/2024		598							598	598			
100049211	NORTH ADAMS	MA		11/20/2020		300							300	300			
100100044	TAMARAC	FL		03/28/2023		158							158	158			
100026394	LAVEEN	AZ		09/26/2018		657							657	657			
100127376	MIAMI	FL		08/30/2023		739							739	739			
100116190	INDIO	CA		07/20/2023		6,333							6,333	6,333			
100162339	KEAAU	HI		08/06/2024		501							501	501			
100109838	MILLVILLE	NJ		06/22/2023		207							207	207			
100060372	TOMBALL	TX		06/01/2021		550							550	550			
100060369	MAUMELLE	AR		06/01/2021		1,049							1,049	1,049			
100111327	RICHTON PARK	IL		06/29/2023		1,044							1,044	1,044			
100128095	MEMPHIS	TN		09/08/2023		1,127							1,127	1,127			
100143612	MEMPHIS	TN		02/21/2024		239							239	239			
100026852	HANOVER PARK	IL		09/26/2018		1,602							1,602	1,602			
100101594	CLEONA	PA		04/26/2023		7,082							7,082	7,082			
100133141	SAPULPA	OK		11/29/2023		224							224	224			
100100080	SILER CITY	NC		03/28/2023		206							206	206			
100024618	HOMESTEAD	FL		09/20/2018		312							312	312			
100039180	DUBLIN	IRL		09/27/2019		4,912							4,912	5,308	398	(3)	396
100145788	PETERSBURG	VA		05/08/2024		254							254	254			
100016585	INDIALANTIC	FL		04/10/2018		823							823	823			
100186186	STOCKTON	CA		12/27/2024		173							173	173			
100139778	UNITED KINGDOM	GBR		12/18/2023		(4)							(4)		4		4
100111745	SEATTLE	WA		06/29/2023		627							627	627			
100161843	PHILADELPHIA	PA		07/31/2024		250							250	250			
100018093	CHAPEL HILL	NC		06/08/2018		601							601	601			
100165130	UNITED KINGDOM	GBR		08/27/2024		1,254							1,254	1,278	25		25
100113575	NEWNAN	GA		06/29/2023		320							320	320			
100063747	OMAHA	NE		07/01/2021		665							665	665			
100143591	GRAND BAY	AL		02/21/2024		243							243	243			
100119830	GARY	IN		08/08/2023		249							249	249			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113998	COLORADO SPRINGS	CO		06/29/2023		555							555	555			
100074902	MARTINEZ	GA		12/01/2021		395							395	395			
100047609	TRAFFORD	PA		11/20/2020		538							538	538			
100081533	SHERWOOD	AR		03/18/2022		1,823							1,823	1,823			
100112093	OVERLAND PARK	KS		06/29/2023		1,538							1,538	1,538			
100180918	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100185670	UNITED KINGDOM	GBR		12/20/2024		1							1		(1)		(1)
100061180	ELIZABETHTON	TN		06/01/2021		488							488	488			
100127305	GOODELLS	MI		08/30/2023		1,036							1,036	1,036			
100146231	ALBUQUERQUE	NM		03/19/2024		513							513	513			
100174441	BREINIGSVILLE	PA		10/31/2024		561							561	561			
100079012	CLEVELAND	OH		02/24/2022		556							556	556			
100079099	PASADENA	TX		02/24/2022		568							568	568			
100113295	FLORISSANT	MO		06/29/2023		426							426	426			
100053588	BROOKLYN	NY		03/23/2021		2,966							2,966	2,966			
100031220	CRANSTON	RI		03/29/2019		753							753	753			
100074893	GREECE	NY		12/01/2021		938							938	938			
100184458	WEST JORDAN	UT		12/17/2024		516							516	516			
100024630	ORLANDO	FL		09/20/2018		498							498	498			
100136795	MEMPHIS	TN		11/27/2023		197							197	197			
100116965	SNELLVILLE	GA		07/20/2023		773							773	773			
100161749	MONTGOMERY	AL		07/30/2024		117							117	117			
100064743	CHARLOTTE	NC		07/14/2021		736							736	736			
100061434	CHICAGO	IL		06/01/2021		567							567	567			
100011901	ORLANDO	FL		03/08/2017		875							875	875			
100127093	TULARE	CA		08/30/2023		2,216							2,216	2,216			
100185543	NEWPORT NEWS	VA		12/20/2024		3,447							3,447	3,447			
100150223	UNITED KINGDOM	GBR		04/29/2024		10							10		(10)		(10)
100180781	BOCA RATON	FL		11/26/2024		221							221	221			
100184604	BRUSLY	LA		12/17/2024		1,381							1,381	1,381			
100139508	TULSA	OK		12/28/2023		173							173	173			
100142497	ANDERSON	SC		03/08/2024		221							221	221			
100180868	UNITED KINGDOM	GBR		11/27/2024		462							462	490	28		28
100023551	DES MOINES	IA		09/04/2018		619							619	619			
100024468	BREWSTER	NY		09/20/2018		330							330	330			
100064796	JACKSONVILLE	NC		07/14/2021		690							690	690			
100044252	PALMDALE	CA		08/19/2020		370							370	370			
100102593	CLARKSVILLE	IN		06/07/2023		286							286	286			
100146034	INDIO	CA		03/19/2024		626							626	626			
100029390	SACRAMENTO	CA		10/26/2018		560							560	560			
100048905	LURAY	VA		11/20/2020		235							235	235			
100025595	NASHVILLE	TN		09/20/2018		462							462	462			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		408							408	408			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		566							566	566			
100078938	COLUMBIA	MO		02/24/2022		540							540	540			
100109961	LINDENWOLD	NJ		06/22/2023		236							236	236			
100161602	UNITED KINGDOM	GBR		07/29/2024		(4)							(4)		4		4
100044050	HOUMA	LA		08/19/2020		389							389	389			
100163952	TAMPA	FL		10/04/2024		194							194	194			
100168850	UNITED KINGDOM	GBR		09/26/2024		(7)							(7)		7		7
100068062	CORPUS CHRISTI	TX		09/23/2021		603							603	603			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100153621	ROSEVILLE	MI		05/31/2024		225							225	225			
100048983	LESTER PRAIRIE	MN		11/20/2020		415							415	415			
100044421	BROWNSVILLE	OH		11/19/2020		271							271	271			
100060498	CLARKSVILLE	TN		06/01/2021		593							593	593			
100168921	UNITED KINGDOM	GBR		09/26/2024		3							3		(3)		(3)
100046318	SELMA	VA		11/25/2020		155							155	155			
100075474	HILLSBORO	IN		12/01/2021		334							334	334			
100136784	UPPER MARLBORO	MD		11/27/2023		219							219	219			
100011941	DELTONA	FL		03/08/2017		572							572	572			
100062392	TUSCALOOSA	AL		07/01/2021		1,116							1,116	1,116			
100126586	WINDHAM	ME		08/30/2023		643							643	643			
100111674	UTICA	MI		06/29/2023		149							149	149			
100018096	GEORGETOWN	TX		06/08/2018		618							618	618			
100112284	KING CITY	CA		06/29/2023		683							683	683			
100177744	SEVERNA PARK	MD		11/19/2024		818							818	818			
100158359	UNITED KINGDOM	GBR		07/09/2024		(5)							(5)		5		5
100050098	CANOGA PARK	CA		11/20/2020		705							705	705			
100174792	OKLAHOMA CITY	OK		10/31/2024		140							140	140			
100011636	N LAUDERDALE	FL		03/08/2017		339							339	339			
100152495	HOUSTON	TX		05/16/2024		211							211	211			
100011345	COTTONTOWN	TN		01/27/2017		2,019							2,019	2,019			
100153905	PHILADELPHIA	PA		06/05/2024		233							233	233			
100149725	PHILADELPHIA	PA		04/26/2024		487							487	487			
100047079	PARTLOW	VA		11/20/2020		406							406	406			
100018266	GERMANTOWN	MD		06/27/2018		942							942	942			
100149891	WARNER ROBINS	GA		04/29/2024		207							207	207			
100024360	EUREKA	CA		09/20/2018		599							599	599			
100054174	TRENTON	NJ		03/23/2021		1,089							1,089	1,089			
100174471	IRVINE	CA		10/31/2024		194							194	194			
100062846	MANLEY	NE		07/01/2021		828							828	828			
100145490	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100069444	GOOSE CREEK	SC		09/01/2021		453							453	453			
100044039	CHICAGO	IL		08/19/2020		310							310	310			
100043649	CHILTON	WI		08/13/2020		467							467	467			
100080286	HOOGEVEEN	NLD		02/22/2022		(19)							(19)		19		19
100108524	HEERLEN	NLD		05/25/2023		(32)							(32)		32		32
100136800	ROLLING MEADOWS	IL		11/27/2023		231							231	231			
100081990	S-HERTOGENBOSCH	NLD		03/30/2022		(22)							(22)		22		22
100081989	S-HERTOGENBOSCH	NLD		03/30/2022		(25)							(25)		25		25
100081951	LEIDEN	NLD		03/30/2022		384						(409)	(26)		26		26
100168930	UTRECHT	NLD		09/26/2024		(28)							(28)		28		28
100082760	KATWIJK	NLD		04/27/2022		(15)							(15)		15		15
100089651	FRANEKER	NLD		11/29/2022		(30)							(30)		30		30
100024058	LAS VEGAS	NV		09/10/2018		787							787	787			
100168951	VLISSINGEN	NLD		09/26/2024		(28)							(28)		28		28
100086376	RANGELY	CO		09/23/2022		251							251	251			
100146467	WENONAH	NJ		03/19/2024		493							493	493			
100147520	CLEVELAND	OH		04/03/2024		210							210	210			
100099634	JACKSON	MI		04/06/2023		158							158	158			
100101715	LELYSTAD	NLD		03/30/2023		(24)							(24)		24		24
100146611	FAYETTEVILLE	NC		03/20/2024		161							161	161			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063147	GARDENDALE	AL		07/01/2021		867							867	867			
100079180	NEW FRANKLIN	OH		02/24/2022		559							559	559			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		4,622							4,622	4,622			
100146556	ELK RIDGE	UT		03/19/2024		347							347	347			
100158519	LORAIN	OH		07/10/2024		236							236	236			
100055391	PLANO	IL		03/23/2021		739							739	739			
100146239	DECATUR	TX		03/19/2024		275							275	275			
100179846	DANBURY	CT		11/22/2024		247							247	247			
100152492	COLUMBIA	SC		05/16/2024		207							207	207			
100119845	REDFORD	MI		08/08/2023		107							107	107			
100020135	JACKSONVILLE	FL		07/17/2018		1,083							1,083	1,083			
100063094	SPRINGFIELD	MA		07/01/2021		845							845	845			
100112987	BURBANK	IL		06/29/2023		942							942	942			
100146530	ROUND ROCK	TX		03/19/2024		548							548	548			
100053812	HOOD RIVER	OR		03/23/2021		1,094							1,094	1,094			
100113600	SHAWNEE	KS		06/29/2023		476							476	476			
100112808	GARDEN CITY	MI		06/29/2023		341							341	341			
100139417	MEMPHIS	TN		12/28/2023		194							194	194			
100026843	TULARE	CA		09/26/2018		1,093							1,093	1,093			
100061475	HOUSTON	TX		06/01/2021		647							647	647			
100120215	LOS ANGELES	CA		08/18/2023		259							259	259			
100063346	OMAHA	NE		07/01/2021		246							246	246			
100013965	SAINT PAUL	MN		05/25/2017		486							486	486			
100165828	WILKES BARRE	PA		08/29/2024		168							168	168			
100025267	BOYNTON BEACH	FL		09/20/2018		530							530	530			
100131686	LOUISVILLE	KY		10/06/2023		415							415	415			
100143860	UNITED KINGDOM	GBR		02/28/2024		4							4		(4)		(4)
100153597	BELLE VERNON	PA		05/31/2024		600							600	600			
100156958	UNITED KINGDOM	GBR		06/27/2024		327							327	350	23		23
100067581	RIVERDALE	GA		09/23/2021		549							549	549			
100161847	SCOTRUN	PA		07/31/2024		207							207	207			
100028689	MIAMI	FL		10/26/2018		359							359	359			
100019945	HAVERTOWN	PA		07/30/2018		736							736	736			
100035470	SOUTHERN PINES	NC		08/21/2019		897							897	897			
100012667	GARDEN CITY	MI		05/25/2017		416							416	416			
100112584	HESPERIA	CA		06/29/2023		671							671	671			
100159723	MACON	GA		08/23/2024		229							229	229			
100141222	JEFFERSON CITY	MO		01/30/2024		198							198	198			
100055564	CASA GRANDE	AZ		03/23/2021		3,247							3,247	3,247			
100179346	THERMAL	CA		12/27/2024		255							255	255			
100114247	RAHWAY	NJ		06/29/2023		2,081							2,081	2,081			
100012631	HIALEAH	FL		05/25/2017		471							471	471			
100181551	GARFIELD HEIGHTS	OH		12/09/2024		286							286	286			
100083661	LEBANON	PA		06/23/2022		228							228	228			
100031921	CHICAGO	IL		03/29/2019		1,017							1,017	1,017			
100046549	HOUSTON	TX		11/25/2020		427							427	427			
100151872	HOUSTON	TX		05/10/2024		196							196	196			
100062108	GRIFFITH	IN		07/01/2021		753							753	753			
100175761	WASHOE VALLEY	NV		11/12/2024		542							542	542			
100164020	WILKES BARRE	PA		08/21/2024		168							168	168			
100024338	SACRAMENTO	CA		09/20/2018		4,013							4,013	4,013			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155174	SEAFORD	DE		07/19/2024		248							248	248			
100077128	CARTERSVILLE	GA		01/03/2022		901							901	901			
100099955	MYRTLE BEACH	SC		03/28/2023		206							206	206			
100019811	VILAS	NC		07/26/2018		813							813	813			
100076481	GARY	IN		12/21/2021		435							435	435			
100184476	SAVANNAH	GA		12/17/2024		522							522	522			
100050371	VALLEY STREAM	NY		11/20/2020		2,084							2,084	2,084			
100030363	GRANTS PASS	OR		12/20/2018		501							501	501			
100126879	MIAMI	FL		08/30/2023		435							435	435			
100164948	CLEVELAND	OH		08/28/2024		222							222	222			
100020345	BARNEGAT	NJ		07/17/2018		727							727	727			
100174092	TAYLOR	MI		10/31/2024		205							205	205			
100100099	KISSIMMEE	FL		03/28/2023		275							275	275			
100101804	PHILADELPHIA	PA		03/31/2023		362							362	(3,909)		(4,271)	(4,271)
100031763	MESA	AZ		03/29/2019		447							447	447			
100065072	NORTH CHARLESTON	SC		07/14/2021		85,595							85,595	85,595			
100184463	FRESNO	CA		12/17/2024		554							554	554			
100054201	COSBY	TN		03/23/2021		230							230	230			
100018462	SAVANNAH	GA		06/27/2018		780							780	780			
100109971	BRIDGETON	NJ		06/22/2023		206							206	206			
100065693	BRISTOL	CT		07/28/2021		913							913	913			
100011691	SIKESTON	MO		03/08/2017		1,442							1,442	1,442			
100126563	JACKSONVILLE	FL		08/30/2023		493							493	493			
100145914	LAS VEGAS	NV		03/19/2024		564							564	564			
100054859	MADISON HEIGHTS	VA		03/23/2021		568							568	568			
100000461	BETHLEHEM	PA		09/27/2016		650							650	650			
100092009	VERMILION	OH		02/09/2023		269							269	269			
100029795	CHICAGO	IL		10/26/2018		693							693	693			
100047190	LOVELAND	CO		11/20/2020		295							295	295			
100134877	PHILADELPHIA	PA		10/30/2023		8,963							8,963	8,963			
100062942	NEENAH	WI		07/01/2021		823							823	823			
100060927	HOGANSVILLE	GA		06/01/2021		842							842	842			
100017688	IMMOKALEE	FL		04/26/2018		1,018							1,018	1,018			
100070482	SOUTH EUCLID	OH		09/23/2021		496							496	496			
100013037	LAS VEGAS	NV		05/25/2017		404							404	404			
100055640	OMAHA	NE		03/23/2021		194							194	194			
100031281	BAKERSFIELD	CA		03/29/2019		466							466	466			
100173684	GRONINGEN	NLD		10/29/2024		(29)							(29)		29		29
100064856	RICHMOND HEIGHTS	MO		07/14/2021		738							738	738			
100168669	DALLAS	TX		09/25/2024		202							202	202			
100062044	CANTON	GA		07/01/2021		752							752	752			
100112999	SAN BERNARDINO	CA		06/29/2023		657							657	657			
100048213	SODDY DAISY	TN		11/20/2020		223							223	223			
100031751	VACAVILLE	CA		03/29/2019		1,395							1,395	1,395			
100060601	WATERFORD	MI		06/01/2021		585							585	585			
100029309	PELHAM	AL		10/26/2018		545							545	545			
100028107	JACKSONVILLE	FL		10/26/2018		275							275	275			
100109676	STOCKTON	CA		06/16/2023		131							131	131			
100048494	TAMPA	FL		11/20/2020		500							500	500			
100092006	NORFOLK	VA		02/09/2023		261							261	261			
100121051	NETHERLANDS	NLD		08/28/2023		(23)							(23)		23		23

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024858	SMALLWOOD	NY		09/20/2018		1,523							1,523	1,523			
100026638	WESTBURY	NY		09/26/2018		2,917							2,917	2,917			
100079039	CUYAHOGA FALLS	OH		02/24/2022		547							547	547			
100045882	HOLMDEL	NJ		11/25/2020		2,125							2,125	2,125			
100175850	DOLTON	IL		11/12/2024		258							258	258			
100055466	BELLE GLADE	FL		03/23/2021		460							460	460			
100012165	EVERSON	WA		03/08/2017		907							907	907			
100064495	CADIZ	KY		07/01/2021		1,069							1,069	1,069			
100062913	TUSCALOOSA	AL		07/01/2021		822							822	822			
100024266	FLOWERY BRANCH	GA		09/20/2018		912							912	912			
100164982	ST. LOUIS	MO		08/28/2024		272							272	272			
100046975	TUCKAHOE	NY		11/20/2020		397							397	397			
100032088	OCEANSIDE	CA		03/29/2019		634							634	634			
100090222	HOUSTON	TX		01/13/2023		498							498	498			
100020160	WILMINGTON	DE		07/17/2018		757							757	757			
100137451	JACKSON	MI		01/11/2024		173							173	173			
100062464	SAN ANTONIO	TX		07/01/2021		618							618	618			
100031774	OROVILLE	CA		03/29/2019		484							484	484			
100133971	PAULSBORO	NJ		10/25/2023		173							173	173			
100146086	WOODBRIDGE	VA		03/19/2024		463							463	463			
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023		511							511	511			
100070639	DENVER	CO		10/01/2021		1,106							1,106	1,106			
100043828	MERRITT ISLAND	FL		08/13/2020		288							288	288			
100159844	DELRAY BEACH	FL		08/16/2024		153							153	153			
100154514	FARMVILLE	VA		06/14/2024		227							227	227			
100184747	FALL CITY	WA		12/17/2024		348							348	348			
100062004	MOBILE	AL		07/01/2021		765							765	765			
100045019	MERIDIAN	ID		11/19/2020		1,173							1,173	1,173			
100128205	WACO	TX		09/18/2023		20,893							20,893	20,893			
100113360	PEMBROKE PINES	FL		06/29/2023		647							647	647			
100057788	BLANCHARD	OK		06/30/2021		563							563	563			
100028042	LAND O LAKES	FL		10/26/2018		323							323	323			
100020025	MARANA	AZ		07/30/2018		766							766	766			
100164018	WILKES BARRE	PA		08/21/2024		168							168	168			
100017651	MILWAUKEE	WI		04/26/2018		962							962	962			
100053547	FAYETTEVILLE	NC		03/23/2021		723							723	723			
100111896	CHATTANOOGA	TN		06/29/2023		441							441	441			
100111005	HAMPTON	VA		06/29/2023		1,037							1,037	1,037			
100112267	CASPER	WY		06/29/2023		453							453	453			
100156255	MEMPHIS	TN		06/20/2024		203							203	203			
100155828	PENNSBURG	PA		06/18/2024		423							423	423			
100060945	TUCSON	AZ		06/01/2021		863							863	863			
100146533	SUN LAKES	AZ		03/19/2024		488							488	488			
100112617	HOUMA	LA		06/29/2023		678							678	678			
100062835	BALTIMORE	MD		07/01/2021		581							581	581			
100147541	MABLETON	GA		04/03/2024		228							228	228			
100155868	LEESBURG	VA		06/18/2024		391							391	391			
100068286	SARASOTA	FL		08/25/2021		495							495	495			
100044143	REMINGTON	VA		08/19/2020		509							509	509			
100012744	SACRAMENTO	CA		05/25/2017		467							467	467			
100025414	ANTIOCH	IL		09/20/2018		798							798	798			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050252	FALL RIVER	MA		11/20/2020		636							636	636			
100068311	LAFAYETTE	IN		08/25/2021		504							504	504			
100028739	POTTER	WI		10/26/2018		408							408	408			
100048573	FONTANA	CA		11/20/2020		637							637	637			
100069438	SPRINGVILLE	PA		09/01/2021		585							585	585			
100112531	LOUISVILLE	KY		06/29/2023		626							626	626			
100026392	PALM COAST	FL		09/26/2018		2,214							2,214	2,214			
100054699	CROSSVILLE	TN		03/23/2021		972							972	972			
100154909	TALLAHASSEE	FL		07/19/2024		199							199	199			
100126673	PHOENIX	AZ		08/30/2023		508							508	508			
100147545	MABLETON	GA		04/03/2024		228							228	228			
100061621	NORTH AUGUSTA	SC		07/01/2021		934							934	934			
100133090	DORA	AL		11/29/2023		672							672	672			
100048989	RIO RANCHO	NM		11/20/2020		643							643	643			
100066207	ANDOVER	KS		08/02/2021		923							923	923			
100102702	PITTSBURGH	PA		06/22/2023		1,000							1,000	1,000			
100068383	PHILADELPHIA	PA		08/25/2021		530							530	530			
100111984	ABILENE	TX		06/29/2023		723							723	723			
100099926	TUCSON	AZ		03/28/2023		237							237	237			
100184635	PASCO	WA		12/17/2024		802							802	802			
100029676	BOISE	ID		10/26/2018		574							574	574			
100053567	COLUMBUS	GA		03/23/2021		309							309	309			
100165292	PEORIA	AZ		08/29/2024		230							230	230			
100130056	WARREN	MI		09/27/2023		220							220	220			
100147195	HAMILTON	OH		03/28/2024		236							236	236			
100033530	LOUTH	IRL		06/21/2019		3,930							3,930	4,130	162	38	200
100155786	SAN GABRIEL	CA		06/18/2024		345							345	345			
100046351	CUMMING	GA		11/25/2020		2,495							2,495	2,495			
100070299	AMSTERDAM	NLD		08/31/2021		(20)							(20)		20		20
100165964	SHENANDOAH	VA		09/06/2024		241							241	241			
100163899	BIRMINGHAM	AL		09/27/2024		243							243	243			
100010890	CONSTANTINE	MI		12/23/2016		894							894	894			
100117619	CONROE	TX		07/20/2023		291							291	291			
100155431	TEMPLE HILLS	MD		06/18/2024		424							424	424			
100168754	MILWAUKEE	WI		09/26/2024		129							129	129			
100149141	GAINESVILLE	FL		04/22/2024		232							232	232			
100077486	DOUGLASVILLE	GA		01/03/2022		553							553	553			
100060694	RICHMOND	VA		06/01/2021		1,034							1,034	1,034			
100047195	BROOKLYN	NY		11/20/2020		4,115							4,115	4,115			
100134863	GRAND SALINE	TX		10/30/2023		214							214	214			
100063638	LITHONIA	GA		07/01/2021		381							381	381			
100054673	TRENTON	NJ		03/23/2021		797							797	797			
100023968	SACRAMENTO	CA		09/10/2018		2,219							2,219	2,219			
100176694	WATAUGA	TX		11/15/2024		246							246	246			
100184698	LA VERNE	CA		12/17/2024		594							594	594			
100078785	DALLAS	TX		02/24/2022		639							639	639			
100156833	AKRON	OH		06/27/2024		227							227	227			
100018111	URBANDALE	IA		06/08/2018		846							846	846			
100177966	NOVATO	CA		11/19/2024		486							486	486			
100155737	THE VILLAGES	FL		06/18/2024		509							509	509			
100116678	LAS VEGAS	NV		07/20/2023		684							684	684			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100165099	UNITED KINGDOM	GBR		08/27/2024		(10)							(10)		10		10
100100089	RIO GRANDE CITY	TX		03/28/2023		219							219	219			
100060343	SYLACAUGA	AL		06/01/2021		874							874	874			
100043470	MILWAUKEE	WI		08/13/2020		582							582	582			
100076188	WILLIAMSBURG	VA		01/07/2022		2,263							2,263	2,263			
100108406	GARY	IN		05/25/2023		230							230	230			
100156310	PHILADELPHIA	PA		07/25/2024		200							200	200			
100018449	BLUE SPRINGS	MO		06/27/2018		805							805	805			
100111448	BALTIMORE	MD		06/29/2023		619							619	619			
100158515	LEESBURG	FL		07/10/2024		229							229	229			
100031068	LAKELAND	FL		03/29/2019		361							361	361			
100076870	WEST ST PAUL	MN		01/03/2022		522							522	522			
100165595	HARRISBURG	PA		10/04/2024		154							154	154			
100126444	MONTROSE	GA		08/30/2023		1,127							1,127	1,127			
100013657	AVONDALE	AZ		05/25/2017		555							555	555			
100064118	BALTIMORE	MD		07/01/2021		3,092							3,092	3,092			
100064726	BROWNSVILLE	TX		07/14/2021		520							520	520			
100044782	APOPKA	FL		11/19/2020		649							649	649			
100113396	NORTH BERGEN	NJ		06/29/2023		554							554	554			
100146363	PLUMSTED	NJ		03/19/2024		499							499	499			
100153419	SALEM	NH		05/30/2024		237							237	237			
100131706	PINSON	AL		10/06/2023		1,519							1,519	1,519			
100178103	FONTANA	CA		11/19/2024		353							353	353			
100047210	ACWORTH	GA		11/20/2020		1,065							1,065	1,065			
100047666	PHILADELPHIA	PA		11/20/2020		575							575	575			
100137852	TAYLOR	MI		12/08/2023		195							195	195			
100184615	SPARTANBURG	SC		12/17/2024		607							607	607			
100100906	MILFORD	DE		04/28/2023		7,107							7,107	7,107			
100025383	BIRMINGHAM	AL		09/20/2018		495							495	495			
100054846	MIAMI	FL		03/23/2021		554							554	554			
100111470	MESA	AZ		06/29/2023		413							413	413			
100114460	CARROLLTON	GA		06/29/2023		379							379	379			
100155551	ELLICOTT CITY	MD		06/18/2024		340							340	340			
100065082	HIXSON	TN		07/14/2021		574							574	574			
100111295	FALLBROOK	CA		06/29/2023		1,545							1,545	1,545			
100101138	ALLENTOWN	PA		04/28/2023		636							636	636			
100099952	RIALTO	CA		03/28/2023		24,019							24,019	24,019			
100185658	UNITED KINGDOM	GBR		12/20/2024		2							2		(2)		(2)
100101801	MILWAUKEE	WI		03/31/2023		213							213	213			
100062849	MARIETTA	OH		07/01/2021		619							619	619			
100047231	PERRIS	CA		11/20/2020		1,245							1,245	1,245			
100074813	LEXINGTON	SC		12/01/2021		523							523	523			
100115247	CHARLEROI	PA		07/17/2023		157							157	157			
100103094	ZEPHYRHILLS	FL		04/21/2023		269							269	269			
100029509	MOUNT JULIET	TN		10/26/2018		1,199							1,199	1,199			
100074808	LAREDO	TX		12/01/2021		605							605	605			
100110930	SAN BERNARDINO	CA		06/29/2023		558							558	558			
100113680	MINERAL RIDGE	OH		06/29/2023		484							484	484			
100038564	MEATH	IRL		09/27/2019		5,894							5,894	6,412	471	47	518
100071826	DETROIT	MI		10/14/2021		545							545	545			
100043181	KISSIMMEE	FL		05/28/2020		1,806							1,806	1,806			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175548	NEWPORT	ME		11/08/2024		177							177	177			
100024474	PITTSBURGH	PA		09/20/2018		831							831	831			
100043163	DOYLESTOWN	PA		05/28/2020		2,742							2,742	2,742			
100013334	LAUDERDALE LAKES	FL		05/25/2017		847							847	847			
100077693	BELLEVUE	NE		01/03/2022		565							565	565			
100112518	SHIRLEY	NY		06/29/2023		2,680							2,680	2,680			
100173570	UNITED KINGDOM	GBR		10/29/2024		1,172							1,172	1,205	33		33
100134883	TAYLOR	MI		10/30/2023		2,556							2,556	2,556			
100077526	WOOSTER	OH		01/03/2022		787							787	787			
100031364	PHOENIX	AZ		03/29/2019		413							413	413			
100067865	SOPHIA	NC		09/23/2021		505							505	505			
100155714	LATHROP	CA		06/18/2024		433							433	433			
100108409	BALTIMORE	MD		05/25/2023		241							241	241			
100108410	BALTIMORE	MD		05/25/2023		241							241	241			
100108414	BALTIMORE	MD		05/25/2023		241							241	241			
100135643	PITTSBURGH	PA		11/09/2023		165							165	165			
100011689	MASTIC BEACH	NY		03/08/2017		842							842	842			
100036022	DETROIT	MI		08/27/2019		729							729	729			
100013327	MIAMI	FL		05/25/2017		844							844	844			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		377							377	377			
100010900	BRICK	NJ		12/23/2016		1,968							1,968	1,968			
100113012	FOREST PARK	IL		06/29/2023		884							884	884			
100143637	PHILADELPHIA	PA		02/21/2024		276							276	276			
100108413	BALTIMORE	MD		05/25/2023		239							239	239			
100171249	PORT JERVIS	NY		10/16/2024		251							251	251			
100111778	BATON ROUGE	LA		06/29/2023		572							572	572			
100166446	CHICAGO	IL		10/31/2024		235							235	235			
100045432	KINGSTREE	SC		11/25/2020		785							785	785			
100076118	SAINT LOUIS	MO		01/07/2022		520							520	520			
100158182	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100108405	BALTIMORE	MD		05/25/2023		237							237	237			
100108412	BALTIMORE	MD		05/25/2023		237							237	237			
100055093	STATESBORO	GA		03/23/2021		281							281	281			
100139476	LAS VEGAS	NV		12/28/2023		241							241	241			
100025168	COON RAPIDS	MN		09/20/2018		1,145							1,145	1,145			
100158384	UNITED KINGDOM	GBR		07/09/2024		3							3		(3)		(3)
100024857	MINNEAPOLIS	MN		09/20/2018		268							268	268			
100167114	MEMPHIS	TN		09/13/2024		200							200	200			
100079103	ABSECON	NJ		02/24/2022		578							578	578			
100112690	MILWAUKEE	WI		06/29/2023		726							726	726			
100146413	VANCOUVER	WA		03/19/2024		451							451	451			
100017969	PORT ORANGE	FL		05/22/2018		778							778	778			
100136060	MILWAUKEE	WI		11/16/2023		166							166	166			
100044109	LOS ANGELES	CA		08/19/2020		1,636							1,636	1,636			
100075208	ORANGE	TX		12/01/2021		701							701	701			
100026834	BAKERSFIELD	CA		09/26/2018		940							940	940			
100031120	PEORIA	AZ		03/29/2019		794							794	794			
100138066	COLUMBUS	OH		12/13/2023		238							238	238			
100030043	DES MOINES	WA		12/20/2018		1,457							1,457	1,457			
100012917	OCALA	FL		05/25/2017		958							958	958			
100012089	PROVIDENCE	RI		03/08/2017		2,645							2,645	2,645			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138960	MILLEVILLE	NJ		12/21/2023		448							448	448			
100032425	DUBLIN	IRL		06/21/2019		4,668							4,668	4,856	177	10	187
100153436	CLEVELAND	OH		05/30/2024		199							199	199			
100013193	LAS VEGAS	NV		05/25/2017		453							453	453			
100030750	SIMPSONVILLE	SC		04/09/2019		1,041							1,041	1,041			
100057866	MEMPHIS	TN		06/30/2021		522							522	522			
100155590	TEANECK	NJ		06/18/2024		419							419	419			
100025084	CHARLOTTE	NC		09/20/2018		541							541	541			
100023738	SAN DIEGO	CA		09/04/2018		2,054							2,054	2,054			
100174511	HOUSTON	TX		10/31/2024		138							138	138			
100158201	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100103112	MARKHAM	IL		04/21/2023		264							264	264			
100184666	PENSACOLA	FL		12/17/2024		508							508	508			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024		188							188	188			
100000170	PITTSBORO	NC		09/27/2016		2,923							2,923	2,923			
100185485	CINCINNATI	OH		12/20/2024		1,171							1,171	1,171			
100108523	SNEEK	NLD		05/25/2023		(30)							(30)		30		30
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		215							215	215			
100135908	DEKALB	IL		11/13/2023		178							178	178			
100064137	SAN ANTONIO	TX		07/01/2021		802							802	802			
100031187	LARGO	FL		03/29/2019		1,853							1,853	1,853			
100024452	HAMILTON	OH		09/20/2018		500							500	500			
100178023	DORAL	FL		11/19/2024		663							663	663			
100146275	SAN ANTONIO	TX		03/19/2024		515							515	515			
100139794	UNITED KINGDOM	GBR		12/18/2023		(19)							(19)		19		19
100048217	OAKWOOD HILLS	IL		11/20/2020		1,636							1,636	1,636			
100057601	FILER	ID		06/30/2021		342							342	342			
100064514	FOLCROFT	PA		07/01/2021		798							798	798			
100174438	FLORENCE	AZ		10/31/2024		787							787	787			
100119501	STOCKTON	CA		07/28/2023		7,067							7,067	7,067			
100145963	BOYNTON BEACH	FL		03/19/2024		146							146	146			
100146224	MORGANTOWN	WV		03/19/2024		386							386	386			
100184669	TEMECULA	CA		12/17/2024		608							608	608			
100176617	BIRMINGHAM	AL		11/15/2024		233							233	233			
100029488	LAWRENCEVILLE	GA		10/26/2018		1,260							1,260	1,260			
100174676	CANTON	OH		10/31/2024		196							196	196			
100165633	FRESNO	CA		10/04/2024		301							301	301			
100016406	TUCSON	AZ		04/05/2018		826							826	826			
100173088	BUSHKILL	PA		10/25/2024		271							271	271			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		400							400	400			
100119789	GARY	IN		08/08/2023		258							258	258			
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024		267							267	267			
100078279	COLUMBIA	SC		02/10/2022		350							350	350			
100129974	CEDARTOWN	GA		09/27/2023		257							257	257			
100148980	DUARTE	CA		04/17/2024		187							187	187			
100165973	RICHMOND	VA		09/06/2024		1,256							1,256	1,256			
100054899	SALINAS	CA		03/23/2021		361							361	361			
100047480	RIVERDALE	GA		11/20/2020		330							330	330			
100185669	UNITED KINGDOM	GBR		12/20/2024		312							312	336	24		24
100030146	COLUMBIA	SC		12/20/2018		1,824							1,824	1,824			
100145524	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,344)	(72)	(1,341)	(1,413)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031170	PALM BAY	FL		03/29/2019		1,696							1,696	1,696			
100080174	LONG BRANCH	NJ		02/25/2022		1,062							1,062	1,062			
100031786	CLOVIS	CA		03/29/2019		839							839	839			
100153599	WARREN	MI		05/31/2024		242							242	242			
100055828	MIDDLETOWN	NY		03/23/2021		99,378							99,378	99,378			
100068055	OCALA	FL		09/23/2021		493							493	493			
100023349	DENTON	TX		08/16/2018		2,964							2,964	2,964			
100181589	CINCINNATI	OH		12/09/2024		240							240	240			
100136353	COTTAGE GROVE	MN		11/20/2023		54,146							54,146	54,146			
100060758	SOUTHFIELD	MI		06/01/2021		898							898	898			
100071852	ABILENE	TX		10/14/2021		475							475	475			
100068381	ALBUQUERQUE	NM		08/25/2021		558							558	558			
100130419	ROBBINSVILLE	NJ		09/28/2023		213							213	213			
100174445	ATLANTA	GA		10/31/2024		240							240	240			
100013556	PHOENIX	AZ		05/25/2017		438							438	438			
100107959	ZACHARY	LA		06/29/2023		240							240	240			
100112480	WATERVILLE	OH		06/29/2023		919							919	919			
100029452	SPENCER	IA		10/26/2018		345							345	345			
100075331	GAINESBORO	TN		12/01/2021		365							365	365			
100138377	MOBILE	AL		12/18/2023		924							924	924			
100145389	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100142068	EL PASO	TX		02/29/2024		199							199	199			
100169231	BIRMINGHAM	AL		09/27/2024		239							239	239			
100158322	UNITED KINGDOM	GBR		07/09/2024		4							4		(4)		(4)
100067703	BALTIMORE	MD		09/23/2021		589							589	589			
100145850	NAPLES	FL		03/15/2024		217							217	217			
100145150	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100011517	ALBUQUERQUE	NM		03/08/2017		386							386	386			
100143601	JACKSON	MS		02/21/2024		227							227	227			
100148983	MESA	AZ		04/17/2024		211							211	211			
100067813	SEMINOLE	TX		09/23/2021		500							500	500			
100066694	VINELAND	NJ		08/02/2021		902							902	902			
100141195	OKLAHOMA CITY	OK		01/30/2024		3,987							3,987	3,987			
100078890	CHARLOTTE	NC		02/24/2022		553							553	553			
100011542	FITCHBURG	MA		03/08/2017		685							685	685			
100159599	MARTINSVILLE	IN		07/15/2024		190							190	190			
100054734	INDIANAPOLIS	IN		03/23/2021		1,801							1,801	1,801			
100175859	PHILADELPHIA	PA		11/12/2024		146							146	146			
100019904	MERCED	CA		07/30/2018		789							789	789			
100146492	BEL AIR	MD		03/19/2024		7,552							7,552	7,552			
100044072	LANTANA	FL		08/19/2020		660							660	660			
100054344	JAY PEAK	VT		03/23/2021		402							402	402			
100163977	ALLENTOWN	PA		10/04/2024		231							231	231			
100088860	VOLO	IL		11/15/2022		6,024							6,024	6,024			
100186753	FLORISSANT	MO		12/31/2024		292							292	292			
100163918	CARENCRO	LA		10/04/2024		230							230	230			
100178112	ABINGTON	MA		11/19/2024		425							425	425			
100173922	COLUMBUS	GA		10/31/2024		237							237	237			
100099655	TALLAHASSEE	FL		04/06/2023		231							231	231			
100048043	DEKALB	IL		11/20/2020		1,100							1,100	1,100			
100174734	CHESAPEAKE	VA		10/31/2024		204							204	204			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184644	CASPER	WY		12/17/2024		586							586	586			
100163823	XENIA	OH		09/27/2024		455							455	455			
100130268	SAN ANTONIO	TX		09/28/2023		376							376	376			
100173886	KANSAS CITY	MO		10/31/2024		269							269	269			
100053894	ROCKAWAY	NJ		03/23/2021		1,550							1,550	1,550			
100079050	ZION	IL		02/24/2022		936							936	936			
100108344	JACKSONVILLE	FL		05/25/2023		265							265	265			
100013426	BRADENTON	FL		05/25/2017		717							717	717			
100145915	NEW RIVER	AZ		03/19/2024		527							527	527			
100130013	MILLVILLE	NJ		09/27/2023		262							262	262			
100017932	CHATTANOOGA	TN		05/22/2018		848							848	848			
100134922	SOUTH BEND	IN		10/30/2023		225							225	225			
100171110	PAINESVILLE	OH		11/22/2024		226							226	226			
100054097	GATLINBURG	TN		03/23/2021		994							994	994			
100014900	ROCKFORD	IL		11/21/2017		408							408	408			
100155748	RENO	NV		06/18/2024		579							579	579			
100113779	ARNOLD	MO		06/29/2023		2,596							2,596	2,596			
100053612	BUFFALO	NY		03/23/2021		291							291	291			
100115249	OKLAHOMA CITY	OK		07/17/2023		152							152	152			
100174408	FAYETTEVILLE	NC		10/31/2024		639							639	639			
100061464	FLORENCE	AL		06/01/2021		1,292							1,292	1,292			
100068249	NEWPORT NEWS	VA		08/25/2021		521							521	521			
100060740	HAHIRA	GA		06/01/2021		905							905	905			
100071743	PALATKA	FL		10/14/2021		808							808	808			
100177787	MILILANI	HI		11/19/2024		464							464	464			
100141660	CLEVELAND	OH		01/30/2024		222							222	222			
100112459	ELBERTON	GA		06/29/2023		545							545	545			
100143597	CLEVELAND	OH		02/21/2024		237							237	237			
100010996	LAUDERHILL	FL		01/27/2017		406							406	406			
100011860	CHICAGO	IL		03/08/2017		959							959	959			
100143617	TROY	NY		02/21/2024		252							252	252			
100024713	TUCSON	AZ		09/20/2018		380							380	380			
100108420	INDIANAPOLIS	IN		05/25/2023		186							186	186			
100065637	MONTGOMERY	TX		07/28/2021		484							484	484			
100133404	ANDERSON	IN		11/21/2023		225							225	225			
100061469	RED WING	MN		06/01/2021		4,041							4,041	4,041			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		241							241	241			
100092010	MOORE	SC		02/09/2023		265							265	265			
100024180	LEAGUE CITY	TX		09/20/2018		709							709	709			
100113232	MOUNT POCONO	PA		06/29/2023		632							632	632			
100071452	VENLO	NLD		09/30/2021		(26)							(26)		26		26
100026313	HOLLYWOOD	FL		09/20/2018		719							719	719			
100151943	HEMPSTEAD	TX		06/14/2024		1,820							1,820	1,820			
100053823	TALLAHASSEE	FL		03/23/2021		397							397	397			
100077280	CHATSWORTH	GA		01/03/2022		2,684							2,684	2,684			
100063890	PENNS GROVE	NJ		07/01/2021		660							660	660			
100175750	HOUSTON	TX		11/12/2024		1,917							1,917	1,917			
100030843	COLORADO SPRINGS	CO		04/09/2019		1,938							1,938	1,938			
100112064	MIAMI	FL		06/29/2023		904							904	904			
100067485	WHITE HOUSE	TN		09/23/2021		691							691	691			
100077426	HORIZON CITY	TX		01/03/2022		732							732	732			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100068504	CANON CITY	CO		08/25/2021		502							502	502			
100079501	PONCA CITY	OK		04/25/2022		448							448	448			
100101571	FAYETTEVILLE	NC		04/26/2023		395							395	395			
100048314	CHESTERFIELD	VA		11/20/2020		260							260	260			
100076043	FAYETTEVILLE	NC		01/07/2022		492							492	492			
100173635	BREDA	NLD		10/29/2024		3,681							3,681	4,042	361		361
100071320	THORNTON	CO		10/01/2021		834							834	834			
100043403	ARLINGTON	TX		08/13/2020		485							485	485			
100054206	PAXTON	IL		03/23/2021		474							474	474			
100109905	GARY	IN		06/22/2023		255							255	255			
100077793	DEARBORN HEIGHTS	MI		12/23/2021		900							900	900			
100141188	MEMPHIS	TN		01/30/2024		223							223	223			
100184839	OCEANSIDE	CA		12/17/2024		1,805							1,805	1,805			
100018028	LEWISVILLE	TX		05/22/2018		892							892	892			
100120786	DELRAY BEACH	FL		08/25/2023		204							204	204			
100047469	MOUNT PLEASANT	SC		11/20/2020		588							588	588			
100029797	HIALEAH	FL		10/26/2018		1,692							1,692	1,692			
100063160	CINCINNATI	OH		07/01/2021		831							831	831			
100077441	CANTON	GA		01/03/2022		755							755	755			
100079615	MIDWAY	UT		04/08/2022		447							447	447			
100113483	DOUGLASSVILLE	PA		06/29/2023		532							532	532			
100046933	PATERSON	NJ		11/20/2020		158							158	158			
100014388	MORTON	PA		09/27/2017		529							529	529			
100175814	SCOTLAND	MD		11/12/2024		231							231	231			
100132392	MEMPHIS	TN		11/03/2023		287							287	287			
100082736	LEIDEN	NLD		04/27/2022		(21)							(21)		21		21
100020132	HARRISVILLE	UT		07/17/2018		764							764	764			
100134287	HARPER WOODS	MI		10/27/2023		196							196	196			
100026291	AURORA	IL		09/20/2018		434							434	434			
100103338	DEN HAAG	NLD		04/28/2023		(48)							(48)		48		48
100143804	ST. LOUIS	MO		02/28/2024		221							221	221			
100014308	GREENWOOD	SC		09/27/2017		493							493	493			
100149912	CALIFORNIA CITY	CA		04/29/2024		2,328							2,328	2,328			
100133994	AMBRIDGE	PA		10/25/2023		236							236	236			
100120647	HALLANDALE BEACH	FL		08/21/2023		760							760	760			
100175738	CORPUS CHRISTI	TX		11/12/2024		484							484	484			
100117350	SAN DIEGO	CA		07/20/2023		746							746	746			
100013893	WESLEY CHAPEL	FL		05/25/2017		416							416	416			
100101761	KANSAS CITY	MO		03/31/2023		259							259	259			
100109259	TERRE HAUTE	IN		07/21/2023		195							195	195			
100074521	BOONEVILLE	AR		12/01/2021		689							689	689			
100039759	SCHAUMBURG	IL		10/28/2019		1,111							1,111	1,111			
100070445	FORT PIERCE	FL		09/23/2021		594							594	594			
100018332	COSTA MESA	CA		06/27/2018		1,194							1,194	1,194			
100046098	ROUND ROCK	TX		11/25/2020		259							259	259			
100075338	MORRISTOWN	TN		12/01/2021		995							995	995			
100171168	MCGREGOR	TX		11/22/2024		134							134	134			
100013799	TUCSON	AZ		05/25/2017		1,367							1,367	1,367			
100185640	UNITED KINGDOM	GBR		12/20/2024		(5)							(5)		5		5
100077399	ROUND ROCK	TX		01/03/2022		824							824	824			
100175758	EL DORADO HILLS	CA		11/12/2024		244							244	244			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133400	BALTIMORE	MD		11/21/2023		181							181	181			
100175793	MONTAGUE	NJ		11/12/2024		230							230	230			
100090205	MYRTLE BEACH	SC		01/13/2023		200							200	200			
100064832	CHICAGO	IL		07/14/2021		534							534	534			
100092000	ROCHESTER	NY		02/09/2023		272							272	272			
100066668	GREECE	NY		08/02/2021		704							704	704			
100050067	DELAND	FL		11/20/2020		314							314	314			
100064948	FORT WORTH	TX		07/14/2021		571							571	571			
100142178	RICHARDSON	TX		02/29/2024		235							235	235			
100079075	HAMMOND	LA		02/24/2022		1,773							1,773	1,773			
100184680	MERRIMACK	NH		12/17/2024		617							617	617			
100103141	TRENTON	NJ		04/21/2023		520							520	520			
100173553	UNITED KINGDOM	GBR		10/29/2024		1,134							1,134	1,185	51		51
100117643	ORLANDO	FL		07/20/2023		196							196	196			
100066965	SUMTER	SC		08/02/2021		882							882	882			
100130441	AKRON	OH		09/28/2023		480							480	480			
100078810	HAMPTON	VA		02/24/2022		1,166							1,166	1,166			
100136093	MOORESVILLE	NC		12/18/2023		678							678	678			
100184483	GREENACRES	FL		12/17/2024		521							521	521			
100053449	HOWELL	MI		03/23/2021		1,917							1,917	1,917			
100129797	THORNTON	CO		09/27/2023		237							237	237			
100116435	ROME	GA		07/20/2023		82							82	82			
100102492	PEMBROKE PINES	FL		06/07/2023		10,299							10,299	10,299			
100061916	NORTH EAST	PA		07/01/2021		830							830	830			
100017304	KISSIMMEE	FL		04/26/2018		740							740	740			
100184788	BARNEGAT	NJ		12/17/2024		708							708	708			
100057543	POTTSTOWN	PA		06/30/2021		541							541	541			
100060430	NICE	CA		06/01/2021		834							834	834			
100175127	BAKERSFIELD	CA		11/05/2024		261							261	261			
100075205	TUCSON	AZ		12/01/2021		802							802	802			
100165680	LOUISVILLE	KY		10/04/2024		(121)							(121)	(121)			
100137412	HAMPTON	VA		01/11/2024		855							855	855			
100141472	SILVER SPRING	MD		01/30/2024		351							351	351			
100136825	LUBBOCK	TX		11/27/2023		234							234	234			
100119767	KOKOMO	IN		08/08/2023		244							244	244			
100088960	PLANTATION	FL		11/15/2022		289							289	289			
100184706	MARYSVILLE	WA		12/17/2024		1,051							1,051	1,051			
100126304	CLEVELAND	OH		08/30/2023		271							271	271			
100030098	HOOKSETT	NH		12/20/2018		1,506							1,506	1,506			
100060992	BROWN DEER	WI		06/01/2021		1,144							1,144	1,144			
100030670	MIDDLEVILLE	MI		04/09/2019		2,799							2,799	2,799			
100112679	THOROFARE	NJ		06/29/2023		572							572	572			
100175806	CLEVELAND	OH		11/12/2024		227							227	227			
100101568	HUNTSVILLE	AL		04/26/2023		552							552	552			
100024208	NASHVILLE	TN		09/20/2018		756							756	756			
100135957	CHICAGO	IL		11/16/2023		470							470	470			
100153443	FERRELVIEW	MO		05/30/2024		197							197	197			
100023297	MANASSAS PARK	VA		08/16/2018		2,983							2,983	2,983			
100054773	CHARLES CITY	VA		03/23/2021		92							92	92			
100025885	MADERA	CA		09/20/2018		600							600	600			
100133880	LEAGUE CITY	TX		10/24/2023		193							193	193			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025064	RIVERDALE	CA		09/20/2018		1,160							1,160	1,160			
100088979	TRENTON	NJ		11/15/2022		243							243	243			
100068351	GROVETOWN	GA		08/25/2021		503							503	503			
100155681	RIVERSIDE	CA		06/18/2024		226							226	226			
100066429	COLUMBIA	KY		08/02/2021		889							889	889			
100071859	CLEMENTON	NJ		10/14/2021		396							396	396			
100184512	BRIGHTON	CO		12/17/2024		488							488	488			
100099908	KANSAS CITY	KS		03/28/2023		108							108	108			
100075634	RIPLEY	TN		12/01/2021		955							955	955			
100155360	LA HABRA	CA		06/18/2024		203							203	203			
100084328	ARNHEM	NLD		06/30/2022		(24)							(24)		24		24
100024308	CLARKSVILLE	TN		09/20/2018		745							745	745			
100112250	KANSAS CITY	MO		06/29/2023		1,319							1,319	1,319			
100119582	GRONINGEN	NLD		07/28/2023		(20)							(20)		20		20
100164894	WAUKEGAN	IL		08/28/2024		204							204	204			
100116525	MENTONE	CA		07/20/2023		425							425	425			
100184693	ESCONDIDO	CA		12/17/2024		1,702							1,702	1,702			
100114151	STILLWATER	MN		06/29/2023		789							789	789			
100079264	TAMPA	FL		02/28/2022		534							534	534			
100000444	CHICAGO	IL		09/27/2016		604							604	604			
100013421	ANDERSON	CA		05/25/2017		591							591	591			
100128389	STUART	FL		09/15/2023		271							271	271			
100149854	SAINT LOUIS	MO		04/29/2024		230							230	230			
100157006	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100136823	LUBBOCK	TX		11/27/2023		234							234	234			
100181538	SAINT PETERSBURG	FL		12/06/2024		286							286	286			
100025818	SAN BERNARDINO	CA		09/20/2018		552							552	552			
100112841	CARPENTERSVILLE	IL		06/29/2023		437							437	437			
100186306	CHICAGO	IL		12/30/2024		202							202	202			
100060681	DEQUINCY	LA		06/01/2021		1,068							1,068	1,068			
100055302	DETROIT	MI		03/23/2021		147							147	147			
100053392	FONTANA	CA		03/23/2021		1,319							1,319	1,319			
100047715	CLAREMONT	NC		11/20/2020		345							345	345			
100048238	FORT LAUDERDALE	FL		11/20/2020		1,602							1,602	1,602			
100020275	MURFREESBORO	TN		07/17/2018		756							756	756			
100055656	PLAINFIELD	IL		03/23/2021		2,850							2,850	2,850			
100061203	TONGANOXIE	KS		06/01/2021		573							573	573			
100076032	LUBBOCK	TX		01/07/2022		480							480	480			
100155728	BOWIE	MD		06/18/2024		485							485	485			
100012461	PARKVILLE	MO		04/28/2017		508							508	508			
100108972	MEMPHIS	TN		05/31/2023		241							241	241			
100139686	UNITED KINGDOM	GBR		12/18/2023		722							722	779	57		57
100176153	BALTIMORE	MD		12/20/2024		251							251	251			
100145486	UNITED KINGDOM	GBR		03/12/2024		5							5		(5)		(5)
100112028	RACINE	WI		06/29/2023		1,335							1,335	1,335			
100173869	JACKSONVILLE	FL		10/31/2024		258							258	258			
100165822	LANCASTER	CA		08/29/2024		830							830	830			
100181268	DOUGLAS	AZ		12/06/2024		233							233	233			
100127297	BROAD BROOK	CT		08/30/2023		741							741	741			
100010794	MIAMI	FL		12/23/2016		380							380	380			
100018267	GAITHERSBURG	MD		06/27/2018		909							909	909			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064493	DENTON	TX		07/01/2021		796							796	796			
100061084	BURLINGTON	NC		06/01/2021		411							411	411			
100012052	TERREBONNE	OR		03/08/2017		901							901	901			
100177923	ORANGEBURG	NY		11/19/2024		478							478	478			
100185699	ROTTERDAM	NLD		12/20/2024		(24)							(24)		24		24
100000267	OVIEDO	FL		09/27/2016		582							582	582			
100169244	HAZEL PARK	MI		09/27/2024		229							229	229			
100046618	JONESBORO	GA		11/25/2020		390							390	390			
100053581	BROOMFIELD	CO		03/23/2021		844							844	844			
100141656	MEMPHIS	TN		01/30/2024		217							217	217			
100164164	MILLSBORO	DE		08/21/2024		205							205	205			
100055335	DEERFIELD BEACH	FL		03/23/2021		771							771	771			
100071431	HEERLEN	NLD		09/30/2021		(11)							(11)		11		11
100153556	UNITED KINGDOM	GBR		05/29/2024		(4)							(4)		4		4
100023342	BURNET	TX		08/16/2018		729							729	729			
100013880	MEDFORD	OR		05/25/2017		429							429	429			
100074671	WOODBURY	TN		12/01/2021		572							572	572			
100063775	KANSAS CITY	KS		07/01/2021		644							644	644			
100013030	HANOVER PARK	IL		05/25/2017		387							387	387			
100131771	OLYMPIA	WA		10/06/2023		3,395							3,395	3,395			
100068439	GROVETOWN	GA		08/25/2021		512							512	512			
100012030	BRADENTON	FL		03/08/2017		1,487							1,487	1,487			
100175449	MILWAUKEE	WI		12/23/2024		182							182	182			
100055246	COWETA	OK		03/23/2021		160							160	160			
100137127	OCALA	FL		11/28/2023		191							191	191			
100146167	CALIFORNIA	MD		03/19/2024		21,799							21,799	21,799			
100173934	ST LOUIS	MO		10/31/2024		295							295	295			
100053455	DECATUR	GA		03/23/2021		155							155	155			
100159947	COCONUT CREEK	FL		08/16/2024		240							240	240			
100063267	CARROLLTON	GA		07/01/2021		619							619	619			
100146300	FORT LAUDERDALE	FL		03/19/2024		406							406	406			
100033445	DUBLIN	IRL		06/21/2019		16,378							16,378	17,137	589	170	759
100142399	CHICAGO	IL		02/02/2024		1,191							1,191	1,191			
100026105	PORT WENTWORTH	GA		09/20/2018		508							508	508			
100138993	AUSTIN	TX		12/21/2023		2,642							2,642	2,642			
100014289	HAMPTON	GA		09/27/2017		1,322							1,322	1,322			
100112865	MELBOURNE	FL		06/29/2023		632							632	632			
100053776	CARLISLE	PA		03/23/2021		451							451	451			
100155470	RUTHERFORD	NJ		06/18/2024		991							991	991			
100044043	ROHNERT PARK	CA		08/19/2020		1,476							1,476	1,476			
100163110	LEXINGTON	KY		08/13/2024		3,127							3,127	3,127			
100030154	ORLANDO	FL		12/20/2018		707							707	707			
100100583	WEST PALM BEACH	FL		04/27/2023		223							223	223			
100028281	TOLLESON	AZ		10/26/2018		1,520							1,520	1,520			
100023781	ALBUQUERQUE	NM		09/04/2018		802							802	802			
100143795	COLUMBUS	OH		02/28/2024		142							142	142			
100091396	BATON ROUGE	LA		02/22/2023		260							260	260			
100119766	MILLVILLE	NJ		08/08/2023		267							267	267			
100129988	HOUSTON	TX		09/27/2023		206							206	206			
100026299	CHICAGO	IL		09/20/2018		829							829	829			
100034635	DUBLIN	IRL		06/21/2019		4,167							4,167	4,000	140	(306)	(167)

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100141801	AMSTERDAM	NLD		01/29/2024		(41)							(41)		41		41
100064816	DES MOINES	IA		07/14/2021		511							511	511			
100175487	PORT RICHEY	FL		12/23/2024		6,997							6,997	6,997			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		354							354	354			
100088154	FORT WORTH	TX		10/25/2022		222							222	222			
100119754	VALDOSTA	GA		08/08/2023		219							219	219			
100069620	PORT HURON	MI		09/01/2021		417							417	417			
100180897	UNITED KINGDOM	GBR		11/27/2024		(3)							(3)		3		3
100168832	UNITED KINGDOM	GBR		09/26/2024		1							1		(1)		(1)
100168841	UNITED KINGDOM	GBR		09/26/2024		1							1		(1)		(1)
100173563	UNITED KINGDOM	GBR		10/29/2024		(8)							(8)		8		8
100134704	SOUTH BEND	IN		10/30/2023		207							207	207			
100127300	MONTGOMERY	AL		08/30/2023		1,628							1,628	1,628			
100165100	UNITED KINGDOM	GBR		08/27/2024		(5)							(5)		5		5
100141414	SANFORD	NC		01/30/2024		332							332	332			
100185570	RUSKIN	FL		12/20/2024		250							250	250			
100165160	UNITED KINGDOM	GBR		08/27/2024		19							19		(19)		(19)
100016464	OKLAHOMA CITY	OK		04/05/2018		807							807	807			
100165159	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100165156	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100023542	BLACKLICK	OH		09/04/2018		722							722	722			
100164700	TEMECULA	CA		08/23/2024		552							552	552			
100144706	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100130410	NORRISTOWN	PA		09/28/2023		552							552	552			
100150219	UNITED KINGDOM	GBR		04/29/2024		(3)							(3)		3		3
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		653							653	653			
100127981	EVANSVILLE	IN		09/08/2023		333							333	333			
100113080	COVINGTON	GA		06/29/2023		565							565	565			
100083902	MILFORD	NH		07/12/2022		6,043							6,043	6,043			
100029532	CHICAGO	IL		10/26/2018		407							407	407			
100136637	PONTIAC	MI		11/22/2023		160							160	160			
100174459	SOUTH JORDAN	UT		10/31/2024		861							861	861			
100169254	KANSAS CITY	MO		09/27/2024		269							269	269			
100114424	COHOES	NY		06/29/2023		946							946	946			
100028659	FRESNO	CA		10/26/2018		538							538	538			
100028116	LAWRENCEVILLE	GA		10/26/2018		673							673	673			
100169333	LEHIGH ACRES	FL		09/27/2024		224							224	224			
100127293	VIRGINIA BEACH	VA		08/30/2023		814							814	814			
100166450	VACAVILLE	CA		10/31/2024		160							160	160			
100172811	XENIA	OH		12/06/2024		224							224	224			
100011877	CAPE CORAL	FL		03/08/2017		663							663	663			
100174415	KAILUA KONA	HI		10/31/2024		506							506	506			
100153951	FARMVILLE	VA		06/05/2024		220							220	220			
100172664	MILWAUKEE	WI		11/21/2024		164							164	164			
100146278	PONTE VEDRA	FL		03/19/2024		464							464	464			
100180155	BARBERTON	OH		11/25/2024		196							196	196			
100141436	LAS VEGAS	NV		01/30/2024		205							205	205			
100063154	LANSING	IL		07/01/2021		829							829	829			
100101126	SPRINGFIELD	OH		04/28/2023		218							218	218			
100145255	UNITED KINGDOM	GBR		03/12/2024													
100018075	TUCSON	AZ		06/08/2018		814							814	814			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117059	BRICK	NJ		07/20/2023		479							479	479			
100141119	HARLINGEN	TX		01/30/2024		228							228	228			
100017447	ORLANDO	FL		04/26/2018		675							675	675			
100132327	LUTZ	FL		11/03/2023		25,576							25,576	25,576			
100075924	AUGUSTA	GA		01/07/2022		529							529	529			
100139674	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100023845	MEMPHIS	TN		09/04/2018		702							702	702			
100178138	SHELTON	CT		11/19/2024		485							485	485			
100064730	SANTA ANA	CA		07/14/2021		526							526	526			
100112119	KINGWOOD	TX		06/29/2023		1,181							1,181	1,181			
100065087	MILWAUKEE	WI		07/14/2021		581							581	581			
100057962	CLEVELAND	OH		06/30/2021		505							505	505			
100045052	BLAINE	MN		11/19/2020		727							727	727			
100153550	UNITED KINGDOM	GBR		05/29/2024													
100081653	LA JOLLA	CA		03/24/2022		11,623							11,623	11,623			
100143855	UNITED KINGDOM	GBR		02/28/2024		2							2		(2)		(2)
100113699	LAURINBURG	NC		06/29/2023		1,112							1,112	1,112			
100099834	MILWAUKEE	WI		02/28/2023		247							247	247			
100033856	DUBLIN	IRL		06/21/2019		3,924							3,924	4,118	158	35	194
100139411	PHILLIPSBURG	NJ		12/28/2023		179							179	179			
100168872	UNITED KINGDOM	GBR		09/26/2024		2,300						(2,308)	(7)		7		7
100112410	WYANDANCH	NY		06/29/2023		469							469	469			
100165150	UNITED KINGDOM	GBR		08/27/2024													
100155558	CHINCOTEAGUE	VA		06/18/2024		319							319	319			
100143854	UNITED KINGDOM	GBR		02/28/2024		4							4		(4)		(4)
100088934	JACKSONVILLE	FL		11/15/2022		336							336	336			
100155615	BLOOMINGTON	IN		06/18/2024		437							437	437			
100043778	TURLOCK	CA		08/13/2020		146							146	146			
100175732	CLEVELAND	OH		11/12/2024		483							483	483			
100064964	ONALASKA	WI		07/14/2021		598							598	598			
100047628	MAULDIN	SC		11/20/2020		982							982	982			
100185558	MYRTLE BEACH	SC		12/20/2024		734							734	734			
100184690	BLACKWOOD	NJ		12/17/2024		488							488	488			
100074966	SHAWSVILLE	VA		12/01/2021		661							661	661			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		405							405	405			
100062931	NORTH AUGUSTA	SC		07/01/2021		817							817	817			
100176594	BENTON	IL		11/15/2024		147							147	147			
100133987	BUFFALO	NY		10/25/2023		216							216	216			
100017934	CORPUS CHRISTI	TX		05/22/2018		895							895	895			
100025127	ORLANDO	FL		09/20/2018		395							395	395			
100178064	SAINT PETERSBURG	FL		11/19/2024		417							417	417			
100043588	ORLANDO	FL		08/13/2020		306							306	306			
100062115	DU BOIS	PA		07/01/2021		893							893	893			
100115179	BALTIMORE	MD		07/17/2023		236							236	236			
100155593	FRISCO	TX		06/18/2024		863							863	863			
100081472	SOUTH JORDAN	UT		03/18/2022		1,634							1,634	1,634			
100091254	DETROIT	MI		01/31/2023		131							131	131			
100114027	ORLAND PARK	IL		06/29/2023		219							219	219			
100110086	SACRAMENTO	CA		06/23/2023		637							637	637			
100154560	WEST MONROE	LA		06/14/2024		242							242	242			
100174422	LAKE WORTH	FL		10/31/2024		120							120	120			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100030200	DAYTONA BEACH	FL		12/20/2018		973							973	973			
100013196	PHOENIX	AZ		05/25/2017		664							664	664			
100177973	WESTLAKE	OH		11/19/2024		1,502							1,502	1,502			
100134006	CHICAGO	IL		10/25/2023		213							213	213			
100164150	BALTIMORE	MD		08/21/2024		252							252	252			
100067374	TODO SANTOS	MEX		08/13/2021		1,269							1,269	1,269			
100177738	COLLIERVILLE	TN		11/19/2024		1,634							1,634	1,634			
100103149	WEST ALLIS	WI		04/21/2023		280							280	280			
100174480	EVANS	GA		10/31/2024		495							495	495			
100018384	FERNLEY	NV		06/27/2018		566							566	566			
100137356	YPSILANTI	MI		12/01/2023		246							246	246			
100060901	BESSEMER	AL		06/01/2021		801							801	801			
100016411	ATHENS	GA		04/05/2018		898							898	898			
100064158	CHILI	NY		07/01/2021		601							601	601			
100147621	SHADYSIDE	OH		04/04/2024		224							224	224			
100025305	MESA	AZ		09/20/2018		349							349	349			
100053900	CHICAGO	IL		03/23/2021		2,107							2,107	2,107			
100126326	TRENTON	NJ		08/30/2023		238							238	238			
100170431	YORK	PA		10/09/2024		228							228	228			
100047422	SACRAMENTO	CA		11/20/2020		2,482							2,482	2,482			
100180536	FARMINGTON	NM		11/26/2024		1,867							1,867	1,867			
100146253	SAYREVILLE	NJ		03/19/2024		478							478	478			
100174483	DIXON	CA		10/31/2024		331							331	331			
100184801	SAINT CHARLES	IL		12/17/2024		488							488	488			
100160358	JACKSONVILLE	FL		09/06/2024		230							230	230			
100184846	KENNESAW	GA		12/17/2024		339							339	339			
100184677	CLATSKANIE	OR		12/17/2024		808							808	808			
100129807	CARSON CITY	NV		09/27/2023		221							221	221			
100155568	KENT	WA		06/18/2024		794							794	794			
100146561	TOWNSEND	MA		03/19/2024		235							235	235			
100116195	SEABROOK	TX		07/20/2023		631							631	631			
100060582	MCDONOUGH	GA		06/01/2021		625							625	625			
100109646	COLLEGE PARK	MD		06/14/2023		881							881	881			
100049461	OAK PARK	IL		11/20/2020		340							340	340			
100167479	MIAMI BEACH	FL		10/31/2024		270							270	270			
100126402	BALTIMORE	MD		08/30/2023		251							251	251			
100028193	SARASOTA	FL		10/26/2018		1,474							1,474	1,474			
100012701	HENDERSON	NV		05/25/2017		412							412	412			
100013665	COMSTOCK PARK	MI		05/25/2017		627							627	627			
100146131	OVERLAND PARK	KS		03/19/2024		410							410	410			
100139084	LAS VEGAS	NV		12/28/2023		216							216	216			
100146336	LAWRENCEVILLE	GA		03/19/2024		439							439	439			
100100070	MYRTLE BEACH	SC		03/28/2023		243							243	243			
100067301	MUSKEGO	WI		08/02/2021		637							637	637			
100028074	JACKSONVILLE	FL		10/26/2018		749							749	749			
100019585	SHERWOOD	AR		07/26/2018		733							733	733			
100024591	SURPRISE	AZ		09/20/2018		506							506	506			
100136127	PHOENIX	AZ		12/18/2023		213							213	213			
100055836	GEORGETOWN	SC		03/23/2021		2,407							2,407	2,407			
100042933	ROSEVILLE	CA		05/28/2020		2,001							2,001	2,001			
100100277	DES PLAINES	IL		03/24/2023		1,396							1,396	1,396			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177935	BRIGHAM CITY	UT		11/19/2024		789							789	789			
100146516	TRACY	CA		03/19/2024		479							479	479			
100146449	EUGENE	OR		03/19/2024		163							163	163			
100045536	EASTON	PA		11/25/2020		428							428	428			
100010676	FARMINGTON HILLS	MI		12/23/2016		1,913							1,913	1,913			
100060335	SNEADS FERRY	NC		06/01/2021		605							605	605			
100086604	HALLANDALE BEACH	FL		09/30/2022		258							258	258			
100012677	JACKSONVILLE	FL		05/25/2017		269							269	269			
100100132	HOUSTON	TX		03/28/2023		292							292	292			
100132738	DAYTONA BEACH	FL		11/03/2023		207							207	207			
100068275	TRENTON	NJ		08/25/2021		499							499	499			
100078955	OKLAHOMA CITY	OK		02/24/2022		579							579	579			
100020138	PHOENIX	AZ		07/17/2018		377							377	377			
100145521	UNITED KINGDOM	GBR		03/12/2024		69							69	(1,344)	(72)	(1,341)	(1,413)
100043251	DES MOINES	IA		08/13/2020		1,364							1,364	1,364			
100128721	LAKE WORTH	FL		09/21/2023		221							221	221			
100101576	CHICAGO HEIGHTS	IL		04/26/2023		289							289	289			
100146035	ORLANDO	FL		03/19/2024		439							439	439			
100044918	ELDORADO	WI		11/19/2020		578							578	578			
100109003	ALPINE	CA		05/31/2023		151							151	151			
100011943	CHICAGO	IL		03/08/2017		602							602	602			
100054451	BROKEN ARROW	OK		03/23/2021		391							391	391			
100175017	THEODORE	AL		10/31/2024		241							241	241			
100079025	OMAHA	NE		02/24/2022		583							583	583			
100113816	KENOSHA	WI		06/29/2023		1,218							1,218	1,218			
100136832	BINGHAMTON	NY		11/27/2023		204							204	204			
100150091	HOUSTON	TX		06/14/2024		236							236	236			
100175644	TOLEDO	OH		11/12/2024		227							227	227			
100054194	CONCORD	CA		03/23/2021		336							336	336			
100079546	HOLLYWOOD	SC		04/08/2022		248							248	248			
100155510	FLORENCE	SC		06/18/2024		371							371	371			
100014451	DURHAM	ME		09/27/2017		495							495	495			
100076045	CORPUS CHRISTI	TX		01/07/2022		483							483	483			
100102591	MEMPHIS	TN		06/07/2023		198							198	198			
100068060	ENNIS	TX		09/23/2021		725							725	725			
100177688	RIALTO	CA		11/19/2024		503							503	503			
100164873	MORROW	GA		08/26/2024		249							249	249			
100018004	COLORADO SPRINGS	CO		05/22/2018		664							664	664			
100177826	MEDFORD	OR		11/19/2024		1,404							1,404	1,404			
100028014	HENDERSON	NV		10/26/2018		1,175							1,175	1,175			
100017519	MARYSVILLE	WA		04/26/2018		1,641							1,641	1,641			
100115276	HENRYETTA	OK		07/17/2023		701							701	701			
100063013	NEW CASTLE	DE		07/01/2021		498							498	498			
100115274	GALLOWAY	NJ		07/17/2023		214							214	214			
100026145	BLUFFTON	SC		09/20/2018		475							475	475			
100176210	MOUNT EPHRAIM	NJ		12/20/2024		238							238	238			
100147112	MEMPHIS	TN		05/08/2024		271							271	271			
100146356	BONNE TERRE	MO		03/19/2024		481							481	481			
100011059	STUARTS DRAFT	VA		12/23/2016		2,298							2,298	2,298			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		457							457	457			
100043408	MILWAUKEE	WI		08/13/2020		275							275	275			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129996	WELLSTON	OK		09/27/2023		248							248	248			
100171329	NORWALK	CA		10/16/2024		255							255	255			
100157567	S-GRAVENHAGE	NLD		06/28/2024		(20)							(20)		20		20
100173833	MEMPHIS	TN		10/31/2024		249							249	249			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		238							238	238			
100067901	LITTLE ROCK	AR		09/23/2021		527							527	527			
100184913	MENIFEE	CA		12/17/2024		495							495	495			
100087627	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(25)							(25)		25		25
100157546	BORN	NLD		06/28/2024		(32)							(32)		32		32
100119565	AMSTERDAM	NLD		07/28/2023		(36)							(36)		36		36
100075865	UTRECHT	NLD		11/24/2021		(18)							(18)		18		18
100103334	BERGEN OP ZOOM	NLD		04/28/2023		(31)							(31)		31		31
100031975	CATHEDRAL CITY	CA		03/29/2019		541							541	541			
100047512	SMYRNA	GA		11/20/2020		492							492	492			
100121052	NETHERLANDS	NLD		08/28/2023		(38)							(38)		38		38
100143837	SEXBIERUM	NLD		02/27/2024		(38)							(38)		38		38
100157530	S-GRAVENHAGE	NLD		06/28/2024		(37)							(37)		37		37
100153783	OISTERWIJK	NLD		05/30/2024		(30)							(30)		30		30
100168961	S-GRAVENHAGE	NLD		09/26/2024		(33)							(33)		33		33
100063146	BLOOMSBURG	PA		07/01/2021		566							566	566			
100083331	DEDEMSVAART	NLD		05/27/2022		(19)							(19)		19		19
100088550	DEN HAAG	NLD		10/27/2022		(35)							(35)		35		35
100080262	DEVENTER	NLD		02/22/2022		(12)							(12)		12		12
100153750	LANDGRAAF	NLD		05/30/2024		(24)							(24)		24		24
100153776	BREDA	NLD		05/30/2024		(14)							(14)		14		14
100139922	NETHERLANDS	NLD		12/28/2023		(37)							(37)		37		37
100061721	CENTRAL CITY	KY		07/01/2021		554							554	554			
100147319	WINSUM	NLD		03/27/2024		(20)							(20)		20		20
100100144	XENIA	OH		03/28/2023		193							193	193			
100129997	OKLAHOMA CITY	OK		09/27/2023		248							248	248			
100071771	TORRINGTON	CT		10/14/2021		504							504	504			
100130120	NETHERLANDS	NLD		09/26/2023		(32)							(32)		32		32
100119588	AMSTERDAM	NLD		07/28/2023		(32)							(32)		32		32
100139937	NETHERLANDS	NLD		12/28/2023		(31)							(31)		31		31
100174392	SUISUN CITY	CA		10/31/2024		312							312	312			
100078983	MEMPHIS	TN		02/24/2022		519							519	519			
100165688	SAINT LOUIS	MO		08/29/2024		232							232	232			
100017732	SUNRISE	FL		04/26/2018		1,088							1,088	1,088			
100184589	WASHINGTONVILLE	NY		12/17/2024		322							322	322			
100066722	BEVERLY	NJ		08/02/2021		702							702	702			
100025584	TUCSON	AZ		09/20/2018		538							538	538			
100138976	EWING	NJ		12/21/2023		582							582	582			
100175874	DAYTONA BEACH	FL		11/12/2024		257							257	257			
100155691	FAIRFIELD	CA		06/18/2024		1,110							1,110	1,110			
100043190	PAROWAN	UT		05/28/2020		1,029							1,029	1,029			
100184556	CLIFFSIDE PARK	NJ		12/17/2024		473							473	473			
100177681	SANTEE	CA		11/19/2024		722							722	722			
100025221	COLLEGE PARK	MD		09/20/2018		3,681							3,681	3,681			
100077042	CHARLOTTE	NC		01/03/2022		592							592	592			
100164690	RIVERSIDE	CA		08/23/2024		491							491	491			
100067248	ALLENTOWN	PA		08/02/2021		738							738	738			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024270	BEECHER	IL		09/20/2018		535							535	535			
100029773	SPARKS	NV		10/26/2018		658							658	658			
100146497	CHULA VISTA	CA		03/19/2024		484							484	484			
100043603	BURNSVILLE	MN		08/13/2020		933							933	933			
100026053	ORLANDO	FL		09/20/2018		717							717	717			
100080170	JACKSONVILLE	FL		02/25/2022		389							389	389			
100025433	TUCSON	AZ		09/20/2018		652							652	652			
100181596	MILWAUKEE	WI		12/09/2024		264							264	264			
100109955	LANSING	IL		06/22/2023		164							164	164			
100047305	RICHMOND	CA		11/20/2020		2,505							2,505	2,505			
100184639	DELTONA	FL		12/17/2024		510							510	510			
100146728	COLUMBUS	GA		03/20/2024		282							282	282			
100019988	LITTLE ELM	TX		07/30/2018		1,447							1,447	1,447			
100169397	ONTARIO	CA		09/30/2024		10,271							10,271	10,271			
100114691	HOUSTON	TX		06/29/2023		10,545							10,545	10,545			
100062038	LEXINGTON	KY		07/01/2021		477							477	477			
100180870	UNITED KINGDOM	GBR		11/27/2024		(13)							(13)		13		13
100057712	BLACKWOOD	NJ		06/30/2021		522							522	522			
100141551	HIGHLAND	CA		01/30/2024		245							245	245			
100088251	TRENTON	NJ		10/17/2022		260							260	260			
100174701	EASTPOINTE	MI		10/31/2024		271							271	271			
100067188	HUNTSVILLE	AL		08/02/2021		671							671	671			
100100045	EDINBURG	TX		03/28/2023		8,176							8,176	8,176			
100030958	ARMONA	CA		03/29/2019		1,467							1,467	1,467			
100145917	CHESTERFIELD	MO		03/19/2024		691							691	691			
100024957	LUCERNE	CA		09/20/2018		492							492	492			
100064735	IONE	WA		07/14/2021		492							492	492			
100112596	MIAMI	FL		06/29/2023		571							571	571			
100017938	GREENVILLE	TX		05/22/2018		974							974	974			
100117270	PHILADELPHIA	PA		07/20/2023		295							295	295			
100047849	EAST STROUDSBURG	PA		11/20/2020		1,796							1,796	1,796			
100038581	MEATH	IRL		09/27/2019		3,147							3,147	3,095	250	(303)	(53)
100135926	KISSIMMEE	FL		11/13/2023		203							203	203			
100013154	LAKE WORTH	FL		05/25/2017		422							422	422			
100177803	BUTLER	NJ		11/19/2024		586							586	586			
100062668	SAVANNAH	TN		07/01/2021		612							612	612			
100025441	MIAMI	FL		09/20/2018		445							445	445			
100137347	CANTON	OH		12/01/2023		174							174	174			
100184860	AURORA	CO		12/17/2024		547							547	547			
100078979	MEMPHIS	TN		02/24/2022		523							523	523			
100117005	PHOENIX	AZ		07/20/2023		474							474	474			
100023741	GREENSBORO	NC		09/04/2018		730							730	730			
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		464							464	464			
100079182	GRAND RAPIDS	MI		02/24/2022		497							497	497			
100026273	POSEN	IL		09/20/2018		665							665	665			
100043353	MIAMI	FL		08/13/2020		1,122							1,122	1,122			
100055044	SPRINGFIELD	MA		03/23/2021		402							402	402			
100031692	FRESNO	CA		03/29/2019		531							531	531			
100043898	JACKSONVILLE	FL		08/19/2020		262							262	262			
100169261	FRANKLINTON	NC		09/27/2024		244							244	244			
100177772	WHITTIER	CA		11/19/2024		506							506	506			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026321	DAVENPORT	FL		09/20/2018		500							500	500			
100185118	DES MOINES	IA		12/20/2024		255							255	255			
100077295	KANSAS CITY	KS		01/03/2022		1,905							1,905	1,905			
100155405	DENVER	CO		06/18/2024		402							402	402			
100012664	JACKSONVILLE	FL		05/25/2017		725							725	725			
100155758	FRONT ROYAL	VA		06/18/2024		712							712	712			
100063771	KENDALL	NY		07/01/2021		647							647	647			
100017013	SAN ANTONIO	TX		05/16/2018		764							764	764			
100064721	MIAMI	FL		07/14/2021		596							596	596			
100013568	RIO RANCHO	NM		05/25/2017		554							554	554			
100060801	UNION POINT	GA		06/01/2021		319							319	319			
100172184	KOKOMO	IN		10/17/2024		223							223	223			
100162345	PALM CITY	FL		08/06/2024		1,087							1,087	1,087			
100042941	EAGLE MOUNTAIN	UT		05/28/2020		5,535							5,535	5,535			
100038504	KILDARE	IRL		09/27/2019		66							66	(941)	(66)	(941)	(1,007)
100155546	FORT WORTH	TX		06/18/2024		539							539	539			
100090050	BALTIMORE	MD		01/13/2023		237							237	237			
100057782	MOORESVILLE	NC		06/30/2021		494							494	494			
100120790	NEZPERCE	ID		08/25/2023		222							222	222			
100155817	SNOHOMISH	WA		06/18/2024		481							481	481			
100067345	MOBILE	AL		08/02/2021		587							587	587			
100043706	CLARKSBURG	MD		08/13/2020		271							271	271			
100127212	BETHEL	VT		08/30/2023		290							290	290			
100178187	LA VERNE	CA		11/19/2024		516							516	516			
100127007	MILLVILLE	NJ		08/30/2023		529							529	529			
100072221	PHOENIX	AZ		11/01/2021		522							522	522			
100184674	SOUTH JORDAN	UT		12/17/2024		495							495	495			
100161779	CHICAGO HEIGHTS	IL		07/31/2024		228							228	228			
100064699	SAN ANTONIO	TX		07/14/2021		478							478	478			
100164703	SAN PABLO	CA		08/23/2024		521							521	521			
100165191	ARNHEM	NLD		08/28/2024		1,617							1,617	1,745	128		128
100111499	LADERA RANCH	CA		06/29/2023		590							590	590			
100156966	UNITED KINGDOM	GBR		06/27/2024		1							1		(1)		(1)
100119670	LANDIS	NC		08/08/2023		259							259	259			
100174146	MEMPHIS	TN		10/31/2024		237							237	237			
100043371	GRAND PRAIRIE	TX		08/13/2020		1,027							1,027	1,027			
100111015	WAUKEGAN	IL		06/29/2023		281							281	281			
100070801	LEHIGH ACRES	FL		10/01/2021		802							802	802			
100136822	LUBBOCK	TX		11/27/2023		229							229	229			
100065492	COPPERAS COVE	TX		07/28/2021		173							173	173			
100156900	MEMPHIS	TN		06/27/2024		223							223	223			
100143471	BRADENTON	FL		02/16/2024		29,548							29,548	29,548			
100054873	ULYSSES	KS		03/23/2021		281							281	281			
100109824	CHICAGO	IL		06/22/2023		210							210	210			
100184445	MISSION VIEJO	CA		12/17/2024		550							550	550			
100013368	NORTH LAS VEGAS	NV		05/25/2017		642							642	642			
100111668	HARTVILLE	OH		06/29/2023		1,509							1,509	1,509			
100155383	ROYAL OAKS	CA		06/18/2024		521							521	521			
100049790	PHOENIX	AZ		11/20/2020		802							802	802			
100146307	BOISE	ID		03/19/2024		521							521	521			
100146045	LIVERMORE	CA		03/19/2024		466							466	466			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148989	REDMOND	OR		04/17/2024		175							175	175			
100031686	PORT ST LUCIE	FL		03/29/2019		613							613	613			
100061111	STOCKTON	CA		06/01/2021		494							494	494			
100141740	BALTIMORE	MD		01/30/2024		152							152	152			
100101172	WINCHESTER	VA		04/28/2023		623							623	623			
100047990	ANKENY	IA		11/20/2020		424							424	424			
100057848	HOUSTON	TX		06/30/2021		557							557	557			
100014495	VICTORIA	TX		09/27/2017		913							913	913			
100146504	NORTH CHARLESTON	SC		03/19/2024		454							454	454			
100024002	NEW PORT RICHEY	FL		09/10/2018		725							725	725			
100053558	CANUTILLO	TX		03/23/2021		4,635							4,635	4,635			
100071736	TORRINGTON	CT		10/14/2021		464							464	464			
100148992	SPRING BRANCH	TX		04/17/2024		205							205	205			
100184641	PHOENIX	AZ		12/17/2024		703							703	703			
100064888	GREER	SC		07/14/2021		527							527	527			
100136726	INDEPENDENCE	MO		11/27/2023		202							202	202			
100030538	ACWORTH	GA		12/20/2018		827							827	827			
100071869	ALTON	TX		10/14/2021		561							561	561			
100026387	BAKERSFIELD	CA		09/26/2018		668							668	668			
100023961	REDLANDS	CA		09/10/2018		1,015							1,015	1,015			
100111140	DOVER	DE		06/29/2023		466							466	466			
100180907	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100068088	SIOUX FALLS	SD		09/23/2021		537							537	537			
100184799	BLAUVELT	NY		12/17/2024		534							534	534			
100063185	JEFFERSON CITY	TN		07/01/2021		481							481	481			
100117039	MEMPHIS	TN		07/20/2023		390							390	390			
100112137	MINERAL	VA		06/29/2023		2,714							2,714	2,714			
100082761	KATWIJK	NLD		04/27/2022		555							555	639	84		84
100053374	LAKELAND	FL		03/23/2021		1,523							1,523	1,523			
100184714	SANTA FE	NM		12/17/2024		537							537	537			
100000459	SELMA	CA		09/27/2016		420							420	420			
100147246	TOLEDO	OH		03/28/2024		234							234	234			
100090690	RALEIGH	NC		12/29/2022		227							227	227			
100047029	CLEMSON	SC		11/20/2020		716							716	716			
100120439	ASHLAND	KY		08/18/2023		283							283	283			
100080204	SCHENECTADY	NY		02/25/2022		399							399	399			
100139367	WOODRIDGE	IL		12/28/2023		210							210	210			
100151780	BROWNSVILLE	TX		05/10/2024		748							748	748			
100092050	BUFFALO	NY		02/09/2023		227							227	227			
100031498	PORTERVILLE	CA		03/29/2019		657							657	657			
100112117	RHOME	TX		06/29/2023		161							161	161			
100146272	LOVELAND	CO		03/19/2024		483							483	483			
100047616	NORTH LAS VEGAS	NV		11/20/2020		352							352	352			
100000587	GLENDALE	AZ		09/27/2016		1,608							1,608	1,608			
100018229	HACKENSACK	NJ		06/08/2018		738							738	738			
100184783	ORLAND PARK	IL		12/17/2024		558							558	558			
100054077	SALEM	AL		03/23/2021		103							103	103			
100164949	MEMPHIS	TN		08/28/2024		242							242	242			
100066720	SEWELL	NJ		08/02/2021		588							588	588			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		462							462	462			
100044017	TUSCALOOSA	AL		08/19/2020		237							237	237			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100061864	CLOVER	SC		07/01/2021		572							572	572			
100069041	THE COLONY	TX		09/01/2021		778							778	778			
100127343	ORLANDO	FL		08/30/2023		1,124							1,124	1,124			
100062456	MIDWEST CITY	OK		07/01/2021		406							406	406			
100030636	NORTH MIAMI	FL		04/09/2019		321							321	321			
100063055	BEEVILLE	TX		07/01/2021		752							752	752			
100026853	PHOENIX	AZ		09/26/2018		540							540	540			
100081312	FULLERTON	CA		03/18/2022		585							585	585			
100090368	KANNAPOLIS	NC		02/03/2023		796							796	796			
100174455	NAMPA	ID		10/31/2024		1,185							1,185	1,185			
100154823	BRANT	NY		07/19/2024		230							230	230			
100146311	BROOKS	GA		03/19/2024		456							456	456			
100158320	UNITED KINGDOM	GBR		07/09/2024		(9)							(9)		9		9
100049178	ROUND LAKE BEACH	IL		11/20/2020		566							566	566			
100066058	RUTHER GLEN	VA		08/02/2021		525							525	525			
100136776	MEMPHIS	TN		11/27/2023		181							181	181			
100113672	CAPON BRIDGE	WV		06/29/2023		1,673							1,673	1,673			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		395							395	395			
100070414	TUCSON	AZ		09/23/2021		504							504	504			
100175726	LA VERNE	CA		11/12/2024		534							534	534			
100028470	MIAMI	FL		10/26/2018		799							799	799			
100099648	FONTANA	CA		04/06/2023		225							225	225			
100011997	TUCSON	AZ		03/08/2017		1,148							1,148	1,148			
100184836	OGDEN	UT		12/17/2024		794							794	794			
100162029	KISSIMMEE	FL		07/31/2024		193							193	193			
100028021	CERES	CA		10/26/2018		1,649							1,649	1,649			
100143812	VLISSINGEN	NLD		02/27/2024		(26)							(26)		26		26
100064812	JACKSON	TN		07/14/2021		509							509	509			
100139930	NETHERLANDS	NLD		12/28/2023		852							852	943	91		91
100055003	LEXINGTON	NC		03/23/2021		292							292	292			
100157740	HUGHSON	CA		07/02/2024		499							499	499			
100064512	SAVANNAH	GA		07/01/2021		752							752	752			
100155697	LEMOORE	CA		06/18/2024		837							837	837			
100113776	MACOMB	MI		06/29/2023		581							581	581			
100066436	SPRINGFIELD	MA		08/02/2021		611							611	611			
100130023	ALLENTOWN	PA		09/27/2023		245							245	245			
100126911	ST CLAIR SHORES	MI		08/30/2023		1,294							1,294	1,294			
100078814	ROCHESTER	NH		02/24/2022		6,606							6,606	6,606			
100156965	UNITED KINGDOM	GBR		06/27/2024		5							5		(5)		(5)
100057764	TULSA	OK		06/30/2021		511							511	511			
100049134	WOODSTOCK	GA		11/20/2020		1,496							1,496	1,496			
100173959	DETROIT	MI		10/31/2024		579							579	579			
100184764	CAROL STREAM	IL		12/17/2024		653							653	653			
100012948	LAUDERHILL	FL		05/25/2017		656							656	656			
100113770	DALLAS	TX		06/29/2023		338							338	338			
100114014	FEDERAL WAY	WA		06/29/2023		67							67	67			
100078964	LINCOLN	NE		02/24/2022		672							672	672			
100173875	PARKER CITY	IN		10/31/2024		219							219	219			
100110802	ROTTERDAM	NLD		06/28/2023		(31)							(31)		31		31
100030568	CHARLOTTE	NC		12/20/2018		539							539	539			
100154854	LAS VEGAS	NV		07/19/2024		262							262	262			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174070	MEMPHIS	TN		10/31/2024		235							235	235			
100174088	MEMPHIS	TN		10/31/2024		235							235	235			
100139703	UNITED KINGDOM	GBR		12/18/2023		369							369	392	23		23
100146404	LA PLATA	MD		03/19/2024		349							349	349			
100143545	PORT HURON	MI		02/21/2024		229							229	229			
100175507	PALM BAY	FL		12/23/2024		927							927	927			
100020301	MARTINSBURG	WV		07/17/2018		776							776	776			
100155852	RINCON	GA		06/18/2024		636							636	636			
100174075	ST. LOUIS	MO		10/31/2024		226							226	226			
100113728	LA PUENTE	CA		06/29/2023		882							882	882			
100032149	STOCKTON	CA		03/29/2019		315							315	315			
100184552	SANTA CLARITA	CA		12/17/2024		526							526	526			
100169232	MIDFIELD	AL		09/27/2024		206							206	206			
100140762	COLUMBIA	SC		01/22/2024		215							215	215			
100169259	WILKES-BARRE	PA		09/27/2024		212							212	212			
100074762	WILLCOX	AZ		12/01/2021		737							737	737			
100042965	SACRAMENTO	CA		05/28/2020		1,793							1,793	1,793			
100175757	OAKLAND	CA		11/12/2024		534							534	534			
100019828	EL PASO	TX		07/26/2018		884							884	884			
100156931	UNITED KINGDOM	GBR		06/27/2024		389							389	421	32		32
100054009	AUBURN	NY		03/23/2021		458							458	458			
100050334	TUCSON	AZ		11/20/2020		319							319	319			
100061119	CHATTANOOGA	TN		06/01/2021		1,163							1,163	1,163			
100134053	LUFKIN	TX		10/25/2023		391							391	391			
100134057	LUFKIN	TX		10/25/2023		238							238	238			
100016396	AMBLER	PA		04/05/2018		889							889	889			
100147211	HARRISBURG	PA		03/28/2024		229							229	229			
100145010	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100014490	MINNEAPOLIS	MN		09/27/2017		2,003							2,003	2,003			
100099841	BROOKSVILLE	FL		02/28/2023		223							223	223			
100017871	ANNAPOLIS	MD		05/30/2018		2,425							2,425	2,425			
100119764	MILLVILLE	NJ		08/08/2023		273							273	273			
100164682	COSTA MESA	CA		08/23/2024		462							462	462			
100111882	MARCUS HOOK	PA		06/29/2023		1,073							1,073	1,073			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		176							176	176			
100184725	HENDERSON	NV		12/17/2024		491							491	491			
100047309	CARSON	CA		11/20/2020		2,434							2,434	2,434			
100155795	LAS VEGAS	NV		06/18/2024		818							818	818			
100130332	BALTIMORE	MD		09/28/2023		197							197	197			
100110981	PLYMOUTH MEETING	PA		06/29/2023		297							297	297			
100025675	HAGERSTOWN	MD		09/20/2018		477							477	477			
100184600	REDLANDS	CA		12/17/2024		603							603	603			
100047216	COLUMBIA CITY	IN		11/20/2020		323							323	323			
100050236	NEWBURGH	NY		11/20/2020		548							548	548			
100067827	SPRING HILL	FL		09/23/2021		479							479	479			
100024552	CICERO	IL		09/20/2018		839							839	839			
100113518	YORKVILLE	IL		06/29/2023		154							154	154			
100013489	ADELANTO	CA		05/25/2017		881							881	881			
100101567	TINLEY PARK	IL		04/26/2023		290							290	290			
100143483	BRAWLEY	CA		02/16/2024		229							229	229			
100092034	MILLVILLE	NJ		02/09/2023		248							248	248			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062217	EL PASO	TX		07/01/2021		807							807	807			
100164686	MORENO VALLEY	CA		08/23/2024		506							506	506			
100088181	ST. JOSEPH	MO		10/25/2022		275							275	275			
100100236	HIGH POINT	NC		03/17/2023		254							254	254			
100038669	KILDARE	IRL		09/27/2019		61							61	(876)	(61)	(876)	(937)
100067541	COUNCIL BLUFFS	IA		09/23/2021		437							437	437			
100026103	ORLANDO	FL		09/20/2018		793							793	793			
100184689	TUCSON	AZ		12/17/2024		550							550	550			
100149982	TORRINGTON	CT		06/07/2024		241							241	241			
100126727	TEMPLE	GA		08/30/2023		257							257	257			
100025512	ELLENWOOD	GA		09/20/2018		1,512							1,512	1,512			
100167122	MACON	GA		09/13/2024		210							210	210			
100116129	MADERA	CA		07/20/2023		1,413							1,413	1,413			
100130343	HILLSBORO	OR		09/28/2023		571							571	571			
100164662	LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024		533							533	533			
100140338	ROSHARON	TX		01/18/2024		3,210							3,210	3,210			
100109238	MEMPHIS	TN		07/21/2023		236							236	236			
100164687	UPPER CHICHESTER	PA		08/23/2024		513							513	513			
100152884	BROWNSVILLE	TX		05/22/2024		244							244	244			
100133962	MINERSVILLE	PA		10/25/2023		180							180	180			
100048655	POMPANO BEACH	FL		11/20/2020		438							438	438			
100162354	KILLEEN	TX		08/06/2024		533							533	533			
100031770	PHOENIX	AZ		03/29/2019		428							428	428			
100047360	LINCOLN CITY	OR		11/20/2020		279							279	279			
100142044	KATY	TX		02/29/2024		235							235	235			
100088910	GALLOWAY	NJ		11/15/2022		224							224	224			
100048652	CHICAGO RIDGE	IL		11/20/2020		451							451	451			
100116202	DELTONA	FL		07/20/2023		568							568	568			
100023478	VIRGINIA BEACH	VA		09/04/2018		733							733	733			
100064979	RAVENNA	OH		07/14/2021		525							525	525			
100146044	DENTON	TX		03/19/2024		200							200	200			
100155451	PHELAN	CA		06/18/2024		115							115	115			
100178150	ALLENTOWN	PA		11/19/2024		283							283	283			
100175788	EUCLID	OH		11/12/2024		237							237	237			
100012338	WAKE FOREST	NC		04/28/2017		953							953	953			
100011627	WESTON	FL		03/08/2017		2,512							2,512	2,512			
100090174	BALTIMORE	MD		01/13/2023		238							238	238			
100060651	WESTLAND	MI		06/01/2021		752							752	752			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		374							374	374			
100087648	OOSTBURG	NLD		09/27/2022		(29)							(29)		29		29
100174440	NORTH SMITHFIELD	RI		10/31/2024		553							553	553			
100134918	DETROIT	MI		10/30/2023		200							200	200			
100175812	MACON	GA		11/12/2024		245							245	245			
100150066	OMAHA	NE		06/14/2024		219							219	219			
100079877	ORLANDO	FL		04/25/2022		349							349	349			
100014177	REDDING	CA		05/25/2017		1,080							1,080	1,080			
100184531	TRIANGLE	VA		12/17/2024		356							356	356			
100024536	NORTH LAS VEGAS	NV		09/20/2018		810							810	810			
100111255	CHICAGO HEIGHTS	IL		06/29/2023		1,016							1,016	1,016			
100114079	MILWAUKEE	WI		06/29/2023		519							519	519			
100153543	UNITED KINGDOM	GBR		05/29/2024		9							9		(9)		(9)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060357	PEARLAND	TX		06/01/2021		612							612	612			
100030106	NORTH PLAINFIELD	NJ		12/20/2018		804							804	804			
100174173	BISHOP	TX		10/31/2024		222							222	222			
100013380	PORT ST LUCIE	FL		05/25/2017		626							626	626			
100046338	VINELAND	NJ		11/25/2020		406							406	406			
100112702	NEWPORT NEWS	VA		06/29/2023		870							870	870			
100044409	BALTIMORE	MD		11/19/2020		495							495	495			
100112552	GONZALES	LA		06/29/2023		326							326	326			
100061592	HOBBS	NM		07/01/2021		111							111	111			
100166305	BIRMINGHAM	AL		10/23/2024		295							295	295			
100046313	INDIAN ORCHARD	MA		11/25/2020		652							652	652			
100136793	COHOES	NY		11/27/2023		177							177	177			
100045245	ORLANDO	FL		11/25/2020		442							442	442			
100154967	RICHMOND	VA		07/19/2024		241							241	241			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		549							549	549			
100186706	SAN ANTONIO	TX		12/31/2024		349							349	349			
100113596	RINGWOOD	NJ		06/29/2023		576							576	576			
100063054	TRENTON	NJ		07/01/2021		807							807	807			
100068942	FARMVILLE	NC		09/01/2021		777							777	777			
100154819	BATON ROUGE	LA		07/19/2024		234							234	234			
100146123	PHOENIX	AZ		03/19/2024		891							891	891			
100025793	BATON ROUGE	LA		09/20/2018		550							550	550			
100079158	TUSCALOOSA	AL		02/24/2022		492							492	492			
100174487	SAN ANTONIO	TX		10/31/2024		486							486	486			
100049075	MORROW	GA		11/20/2020		907							907	907			
100100422	BLACKWOOD	NJ		04/27/2023		4,863							4,863	4,863			
100014526	LAKELAND	FL		09/27/2017		469							469	469			
100100306	FORT WORTH	TX		03/24/2023		151							151	151			
100029487	LAFAYETTE	TN		10/26/2018		580							580	580			
100086786	EL PASO	TX		10/04/2022		11,367							11,367	11,367			
100185671	UNITED KINGDOM	GBR		12/20/2024		(3)							(3)		3		3
100173876	PARKER CITY	IN		10/31/2024		217							217	217			
100043764	SALT LAKE CITY	UT		08/13/2020		912							912	912			
100029603	PHOENIX	AZ		10/26/2018		342							342	342			
100111770	TUCSON	AZ		06/29/2023		601							601	601			
100031547	CHICO	CA		03/29/2019		672							672	672			
100088965	ORLANDO	FL		11/15/2022		408							408	408			
100068313	LAFAYETTE	IN		08/25/2021		598							598	598			
100146496	SANTA CLARITA	CA		03/19/2024		507							507	507			
100066572	WARR ACRES	OK		08/02/2021		964							964	964			
100045325	BELVIDERE	IL		11/25/2020		1,049							1,049	1,049			
100057789	WACO	TX		06/30/2021		511							511	511			
100112086	HANOVER	PA		06/29/2023		363							363	363			
100061331	LEWISBURG	OH		06/01/2021		203							203	203			
100157741	SAN MARCOS	CA		07/02/2024		1,649							1,649	1,649			
100141602	MOAB	UT		01/30/2024		1,038							1,038	1,038			
100117650	OCALA	FL		07/20/2023		182							182	182			
100011868	RICHMOND	VA		03/08/2017		451							451	451			
100081232	OKLAHOMA CITY	OK		03/18/2022		589							589	589			
100024846	FESTUS	MO		09/20/2018		537							537	537			
100117332	PALMDALE	CA		07/20/2023		677							677	677			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100184853	CHANDLER	AZ		12/17/2024		604							604	604			
100031922	GLENDALE	AZ		03/29/2019		758							758	758			
100111333	POMPANO BEACH	FL		06/29/2023		519							519	519			
100139001	BALTIMORE	MD		12/21/2023		4,911							4,911	4,911			
100019690	SPRINGVILLE	UT		07/26/2018		1,726							1,726	1,726			
100177867	TEMECULA	CA		11/19/2024		564							564	564			
100107835	SUNRISE	FL		05/19/2023		156							156	156			
100112846	LIBERTY	NY		06/29/2023		997							997	997			
100176131	LANOKA HARBOR	NJ		12/20/2024		220							220	220			
100061839	CHEEKTOWAGA	NY		07/01/2021		792							792	792			
100112800	MASTIC BEACH	NY		06/29/2023		1,892							1,892	1,892			
100180670	HOLLYWOOD	FL		11/26/2024		145							145	145			
100081389	SPRING LAKE	NC		03/18/2022		1,759							1,759	1,759			
100017843	MORENO VALLEY	CA		05/30/2018		3,567							3,567	3,567			
100060777	MORGANTOWN	WV		06/01/2021		990							990	990			
100175762	LAS VEGAS	NV		11/12/2024		558							558	558			
100017857	FORT WORTH	TX		05/30/2018		559							559	559			
100014512	SILVER SPRING	MD		09/27/2017		2,130							2,130	2,130			
100155205	DALLAS	TX		07/19/2024		216							216	216			
100155203	MESQUITE	TX		07/19/2024		216							216	216			
100026167	HOUSTON	TX		09/20/2018		360							360	360			
100163927	SANDUSKY	MI		10/04/2024		10,733							10,733	10,733			
100081035	SAN BRUNO	CA		03/18/2022		640							640	640			
100136785	RACINE	WI		11/27/2023		201							201	201			
100112909	PHOENIX	AZ		06/29/2023		460							460	460			
100184823	DAWSONVILLE	GA		12/17/2024		591							591	591			
100155196	MESQUITE	TX		07/19/2024		216							216	216			
100049271	WAYNE	MI		11/20/2020		344							344	344			
100185552	HOWE	TX		12/20/2024		262							262	262			
100154744	LANCASTER	NY		07/19/2024		273							273	273			
100149039	FORT MC COY	FL		04/19/2024		20,367							20,367	20,367			
100047579	MIAMI	FL		11/20/2020		2,495							2,495	2,495			
100076104	COLUMBUS	OH		01/07/2022		502							502	502			
100147105	DURHAM	NC		03/28/2024		169							169	169			
100048842	MATTHEWS	NC		11/20/2020		1,946							1,946	1,946			
100030373	CIBOLA	TX		12/20/2018		1,705							1,705	1,705			
100139859	UNITED KINGDOM	GBR		12/28/2023		3							3		(3)		(3)
100023857	DALLAS	TX		09/10/2018		733							733	733			
100025165	NORTH LAUDERDALE	FL		09/20/2018		303							303	303			
100055425	CHICAGO	IL		03/23/2021		1,292							1,292	1,292			
100172723	GEORGETOWN	TX		11/21/2024		1,016							1,016	1,016			
100149956	MILWAUKEE	WI		06/07/2024		167							167	167			
100165113	UNITED KINGDOM	GBR		08/27/2024		326							326	327	1		1
100026402	CERES	CA		09/26/2018		1,330							1,330	1,330			
100013839	QUEEN CREEK	AZ		05/25/2017		426							426	426			
100070825	PHILADELPHIA	PA		10/01/2021		2,161							2,161	2,161			
100115260	DOLTON	IL		07/17/2023		250							250	250			
100099920	LAKE ARIEL	PA		03/28/2023		10,762							10,762	10,762			
100184842	WEST UNION	SC		12/17/2024		794							794	794			
100165133	UNITED KINGDOM	GBR		08/27/2024		(1)							(1)		1		1
100023312	EAST POINT	GA		08/16/2018		932							932	932			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100103349	EMMEN	NLD		04/28/2023		(24)							(24)		24		24
100013345	LANSING	MI		05/25/2017		691							691	691			
100184388	HIGHLANDS	TX		12/16/2024		243							243	243			
100120170	DAYTON	KY		08/14/2023		180							180	180			
100117370	LOS ANGELES	CA		07/20/2023		730							730	730			
100118077	CHARLOTTE	NC		07/20/2023		249							249	249			
100146321	STUART	FL		03/19/2024		598							598	598			
100108353	JOHNSON CITY	NY		05/25/2023		193							193	193			
100062090	TUSCALOOSA	AL		07/01/2021		576							576	576			
100100830	CHICAGO	IL		04/28/2023		1,928							1,928	1,928			
100174419	MOYOCK	NC		10/31/2024		1,588							1,588	1,588			
100032159	MANTECA	CA		03/29/2019		1,895							1,895	1,895			
100173799	PENN HILLS	PA		10/30/2024		191							191	191			
100054811	WHITESTONE	NY		03/23/2021		1,996							1,996	1,996			
100117279	TUSCALOOSA	AL		07/20/2023		229							229	229			
100158177	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100174461	SAHUARITA	AZ		10/31/2024		569							569	569			
100117031	LA PORTE	IN		07/20/2023		423							423	423			
100146762	DALLAS	TX		03/20/2024		265							265	265			
100064855	CLINTON	IL		07/14/2021		524							524	524			
100064857	CLINTON	IL		07/14/2021		524							524	524			
100064858	CLINTON	IL		07/14/2021		524							524	524			
100064860	CLINTON	IL		07/14/2021		524							524	524			
100064861	CLINTON	IL		07/14/2021		524							524	524			
100113585	FLORENCE	AZ		06/29/2023		582							582	582			
100054775	CLEVELAND	OH		03/23/2021		221							221	221			
100100288	DELRAY BEACH	FL		03/24/2023		237							237	237			
100011252	WOODBURN	OR		01/27/2017		1,044							1,044	1,044			
100127694	LAS VEGAS	NV		09/08/2023		361							361	361			
100033277	DUBLIN	IRL		06/21/2019		9,503							9,503	9,898	348	47	395
100111008	PALMETTO	FL		06/29/2023		1,547							1,547	1,547			
100112506	CLEVELAND	OH		06/29/2023		542							542	542			
100108491	BALTIMORE	MD		05/25/2023		243							243	243			
100184947	SIMI VALLEY	CA		12/17/2024		601							601	601			
100112407	HIGHLAND	IL		06/29/2023		477							477	477			
100101861	WEST PALM BEACH	FL		04/06/2023		221							221	221			
100103202	EVANSVILLE	IN		04/21/2023		286							286	286			
100014518	SYKESVILLE	MD		09/27/2017		1,394							1,394	1,394			
100044628	TUJUNGA	CA		11/19/2020		511							511	511			
100128778	BELLAIRE	MI		09/21/2023		326							326	326			
100010904	LEMON GROVE	CA		12/23/2016		1,978							1,978	1,978			
100065144	WARNER ROBINS	GA		07/14/2021		565							565	565			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		455							455	455			
100139155	PHILADELPHIA	PA		12/28/2023		195							195	195			
100128497	LAS VEGAS	NV		09/15/2023		250							250	250			
100088831	NAPLES	FL		11/15/2022		239							239	239			
100178073	VIRGINIA BEACH	VA		11/19/2024		1,243							1,243	1,243			
100141911	UPPER DARBY	PA		03/27/2024		685							685	685			
100112108	VINELAND	NJ		06/29/2023		662							662	662			
100062894	WEST SENECA	NY		07/01/2021		787							787	787			
100025519	LAKE IN THE HILLS	IL		09/20/2018		744							744	744			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012091	CLEARWATER	FL		03/08/2017		518							518	518			
100114332	NEWBURG	MO		06/29/2023		361							361	361			
100127928	LOUISVILLE	KY		09/08/2023		558							558	558			
100060935	HAMPTON	VA		06/01/2021		773							773	773			
100057579	SAN ANTONIO	TX		06/30/2021		501							501	501			
100039000	DUBLIN	IRL		09/27/2019		3,445							3,445	3,777	291	41	332
100088901	GRIFFIN	GA		11/15/2022		277							277	277			
100018068	TEMPE	AZ		06/08/2018		1,579							1,579	1,579			
100028150	MONROE	NY		10/26/2018		392							392	392			
100030368	ROSEVILLE	MN		12/20/2018		1,646							1,646	1,646			
100068393	EASTON	PA		08/25/2021		581							581	581			
100184443	LONG BEACH	CA		12/17/2024		617							617	617			
100055101	PHILADELPHIA	PA		03/23/2021		696							696	696			
100046815	MARIETTA	GA		11/20/2020		2,059							2,059	2,059			
100066024	BAY SHORE	NY		08/02/2021		887							887	887			
100065601	CHICAGO	IL		07/28/2021		3,956							3,956	3,956			
100116382	DOLTON	IL		07/20/2023		305							305	305			
100165087	UNITED KINGDOM	GBR		08/27/2024		(7)							(7)		7		7
100072529	REDFORD	MI		11/01/2021		683							683	683			
100068310	LAFAYETTE	IN		08/25/2021		471							471	471			
100174522	YORK	PA		10/31/2024		155							155	155			
100184828	HAMPTON	NJ		12/17/2024		1,152							1,152	1,152			
100175763	CAPE MAY	NJ		11/12/2024		1,372							1,372	1,372			
100062950	LAFAYETTE	GA		07/01/2021		752							752	752			
100174957	PITTSBURGH	PA		10/31/2024		211							211	211			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		218							218	218			
100090667	JACKSONVILLE	FL		12/29/2022		223							223	223			
100050323	PHOENIX	AZ		11/20/2020		679							679	679			
100084621	CONWAY	SC		08/02/2022		229							229	229			
100109841	ST. LOUIS	MO		06/22/2023		886							886	886			
100061187	LIMA	OH		06/01/2021		475							475	475			
100070760	NAMPA	ID		10/01/2021		633							633	633			
100153457	SHARON HILL	PA		05/30/2024		178							178	178			
100112391	CHICAGO	IL		06/29/2023		424							424	424			
100114501	NAMPA	ID		06/29/2023		1,345							1,345	1,345			
100049294	COSTA MESA	CA		11/20/2020		2,992							2,992	2,992			
100062968	PHILADELPHIA	PA		07/01/2021		751							751	751			
100153425	TUSKEGEE	AL		05/30/2024		209							209	209			
100012708	NORTH LAS VEGAS	NV		05/25/2017		266							266	266			
100076157	COLUMBIA	SC		01/07/2022		498							498	498			
100155166	CAPE CORAL	FL		07/19/2024		275							275	275			
100155960	RIVERTON	UT		06/18/2024		247							247	247			
100084684	LAKELAND	FL		08/02/2022		306							306	306			
100054513	CATAWBA	NC		03/23/2021		411							411	411			
100174117	MONROEVILLE	PA		10/31/2024		225							225	225			
100169213	INDIANAPOLIS	IN		09/27/2024		530							530	530			
100114026	ELMWOOD PARK	NJ		06/29/2023		414							414	414			
100139834	UNITED KINGDOM	GBR		12/18/2023		549							549	590	42		42
100184941	VILLAS	NJ		12/17/2024		475							475	475			
100177860	PLYMOUTH	MI		11/19/2024		1,628							1,628	1,628			
100161865	BALTIMORE	MD		07/31/2024		208							208	208			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048854	CHICAGO	IL		11/20/2020		702							702	702			
100066052	SEAGOVILLE	TX		08/02/2021		1,043							1,043	1,043			
100155556	LAKELAND	FL		06/18/2024		397							397	397			
100131864	MYRTLE BEACH	SC		10/06/2023		226							226	226			
100127234	ALEXANDRIA	VA		08/30/2023		4,121							4,121	4,121			
100048773	SAINT PAUL	MN		11/20/2020		1,463							1,463	1,463			
100047086	AZTEC	NM		11/20/2020		171							171	171			
100136810	DAYTON	OH		11/27/2023		171							171	171			
100060580	ALLEN PARK	MI		06/01/2021		395							395	395			
100028135	PHOENIX	AZ		10/26/2018		378							378	378			
100060948	WESLACO	TX		06/01/2021		761							761	761			
100076135	WAYNE	MI		01/07/2022		492							492	492			
100175871	LEESBURG	FL		11/12/2024		228							228	228			
100139086	BUHL	ID		12/28/2023		770							770	770			
100025939	LAKELAND	FL		09/20/2018		533							533	533			
100019593	PENSACOLA	FL		07/26/2018		772							772	772			
100072544	PHOENIX	AZ		11/01/2021		339							339	339			
100029006	CANTON	OH		10/26/2018		450							450	450			
100099554	CHATTANOOGA	TN		02/17/2023		211							211	211			
100060897	NASHVILLE	TN		06/01/2021		1,007							1,007	1,007			
100161593	UNITED KINGDOM	GBR		07/29/2024		(8)							(8)		8		8
100018439	DALLAS	OR		06/27/2018		1,065							1,065	1,065			
100060314	CHESAPEAKE	VA		06/25/2021		529							529	529			
100046246	TALLAHASSEE	FL		11/25/2020		523							523	523			
100127295	LAWRENCEBURG	KY		08/30/2023		609							609	609			
100117042	SPRINGFIELD	GA		07/20/2023		495							495	495			
100136775	CLEVELAND	OH		11/27/2023		171							171	171			
100101139	ALLENTOWN	PA		04/28/2023		598							598	598			
100071841	TUCSON	AZ		10/14/2021		493							493	493			
100048118	LANHAM	MD		11/20/2020		398							398	398			
100118075	PFLUGERVILLE	TX		07/20/2023		266							266	266			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		582							582	582			
100063052	COATESVILLE	PA		07/01/2021		530							530	530			
100076125	HARRISBURG	PA		01/07/2022		496							496	496			
100013359	LARGO	FL		05/25/2017		377							377	377			
100054254	CHICAGO	IL		03/23/2021		1,534							1,534	1,534			
100063636	GATES	NY		07/01/2021		995							995	995			
100127308	RIVERBANK	CA		08/30/2023		566							566	566			
100050277	HIALEAH	FL		11/20/2020		594							594	594			
100061249	KANSAS CITY	MO		06/01/2021		611							611	611			
100061202	LOUISVILLE	KY		06/01/2021		398							398	398			
100028724	HOLIDAY	FL		10/26/2018		470							470	470			
100132399	MEMPHIS	TN		11/03/2023		351							351	351			
100070633	TULSA	OK		10/01/2021		1,682							1,682	1,682			
100139710	UNITED KINGDOM	GBR		12/18/2023		(3)							(3)		3		3
100119835	GARY	IN		08/08/2023		215							215	215			
100064750	COLUMBIA	MO		07/14/2021		498							498	498			
100061089	BAYTOWN	TX		06/01/2021		778							778	778			
100147104	WALLINGFORD	PA		03/28/2024		280							280	280			
100109235	CHICAGO	IL		07/21/2023		536							536	536			
100119688	TRENTON	NJ		08/08/2023		207							207	207			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100161544	AUBURN	AL		07/30/2024		32,661							32,661	32,661			
100128429	NORTH MIAMI BEACH	FL		09/15/2023		261							261	261			
100139698	UNITED KINGDOM	GBR		12/18/2023		21							21		(21)		(21)
100011996	GREENSBORO	NC		03/08/2017		748							748	748			
100185660	UNITED KINGDOM	GBR		12/20/2024													
100168891	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100148977	JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024		4,614							4,614	4,614			
100024778	PARMA HEIGHTS	OH		09/20/2018		400							400	400			
100061192	DENHAM SPRINGS	LA		06/01/2021		696							696	696			
100061120	INDIANAPOLIS	IN		06/01/2021		2,285							2,285	2,285			
100027032	OXNARD	CA		09/26/2018		1,993							1,993	1,993			
100117003	MEMPHIS	TN		07/20/2023		473							473	473			
100116271	BRONX	NY		07/20/2023		4,009							4,009	4,009			
100011998	BELMONT	OH		03/08/2017		699							699	699			
100144703	UNITED KINGDOM	GBR		03/12/2024		594							594	632	38		38
100173598	UNITED KINGDOM	GBR		10/29/2024		(8)							(8)		8		8
100126868	SICKLERVILLE	NJ		08/30/2023		417							417	417			
100174412	GREEN BROOK	NJ		10/31/2024		1,444							1,444	1,444			
100077251	PALM BAY	FL		01/03/2022		2,793							2,793	2,793			
100184602	NORTH CHESTERFIELD	VA		12/17/2024		545							545	545			
100033590	KILDARE	IRL		06/21/2019		59							59	(1,768)	(59)	(1,768)	(1,827)
100067184	ORLANDO	FL		08/02/2021		992							992	992			
100076223	GENOA	IL		01/07/2022		1,009							1,009	1,009			
100014078	ODENVILLE	AL		05/25/2017		707							707	707			
100174150	HOUSTON	TX		10/31/2024		223							223	223			
100111067	WEST BEND	WI		06/29/2023		931							931	931			
100011710	PETERSBURG	VA		03/08/2017		940							940	940			
100027809	CHARLOTTE	NC		10/26/2018		333							333	333			
100043203	DUNCANVILLE	TX		08/13/2020		1,110							1,110	1,110			
100141363	HOUSTON	TX		01/30/2024		9,244							9,244	9,244			
100155616	CHESTERFIELD	VA		06/18/2024		450							450	450			
100167018	DETROIT	MI		09/13/2024		174							174	174			
100067178	PALM BAY	FL		08/02/2021		602							602	602			
100053574	BRIDGEVILLE	PA		03/23/2021		2,824							2,824	2,824			
100044207	GLENPOOL	OK		08/19/2020		242							242	242			
100112324	HAWLEY	PA		06/29/2023		2,970							2,970	2,970			
100126862	MERRICK	NY		08/30/2023		2,165							2,165	2,165			
100087996	SYRACUSE	IN		10/25/2022		266							266	266			
100012454	APOPKA	FL		04/28/2017		1,477							1,477	1,477			
100144743	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100168918	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100165149	UNITED KINGDOM	GBR		08/27/2024		(4)							(4)		4		4
100115261	DOLTON	IL		07/17/2023		240							240	240			
100061182	ROCKFORD	IL		06/01/2021		719							719	719			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		216							216	216			
100144905	UNITED KINGDOM	GBR		03/12/2024		0							0		0		0
100011543	BALTIMORE	MD		03/08/2017		617							617	617			
100103798	ARCHDALE	NC		05/10/2023		232							232	232			
100064732	SEGUIN	TX		07/14/2021		473							473	473			
100074612	CONVERSE	TX		12/01/2021		937							937	937			
100167145	MUNCIE	IN		09/13/2024		205							205	205			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011006	LINCOLN PARK	MI		12/23/2016		1,773							1,773	1,773			
100112048	SKOKIE	IL		06/29/2023		1,044							1,044	1,044			
100050734	GREATER LONDON	GBR		03/02/2021		4							4		(4)		(4)
100026264	TUCSON	AZ		09/20/2018		397							397	397			
100146152	OAK GROVE	MO		03/19/2024		1,997							1,997	1,997			
100046540	ROCHELLE	IL		11/25/2020		83							83	83			
100016499	GREER	SC		04/10/2018		779							779	779			
100047125	HIALEAH	FL		11/20/2020		418							418	418			
100054228	LAS VEGAS	NV		03/23/2021		337							337	337			
100108358	AKRON	OH		05/25/2023		222							222	222			
100167109	CHARLOTTE	NC		09/13/2024		213							213	213			
100149738	SHARON HILL	PA		04/26/2024		196							196	196			
100065820	GREENBELT	MD		07/23/2021		398							398	398			
100129898	CLEVELAND	OH		09/27/2023		186							186	186			
100181563	GARFIELD HEIGHTS	OH		12/09/2024		206							206	206			
100055341	NEW BRITAIN	CT		03/23/2021		400							400	400			
100084647	INDIANAPOLIS	IN		08/02/2022		204							204	204			
100013786	ROGERS	AR		05/25/2017		451							451	451			
100067830	GREENVILLE	NC		09/23/2021		465							465	465			
100011914	JACKSONVILLE	FL		03/08/2017		563							563	563			
100114170	HOWARD CITY	MI		06/29/2023		439							439	439			
100082595	GUTHRIE	OK		04/14/2022		353							353	353			
100064167	GRANDVIEW	MO		07/01/2021		731							731	731			
100062728	ASHLAND	NE		07/01/2021		800							800	800			
100067613	WEEMS	VA		09/23/2021		812							812	812			
100060785	DECATUR	AL		06/01/2021		872							872	872			
100116189	SACRAMENTO	CA		07/20/2023		433							433	433			
100064833	HAZELWOOD	MO		07/14/2021		495							495	495			
100113073	CHICAGO	IL		06/29/2023		1,572							1,572	1,572			
100131691	HERMITAGE	TN		10/06/2023		2,073							2,073	2,073			
100117362	KATY	TX		07/20/2023		1,697							1,697	1,697			
100175424	MAUMELLE	AR		12/23/2024		145							145	145			
100172662	YOUNGSTOWN	OH		11/21/2024		359							359	359			
100146119	HOMESTEAD	FL		03/19/2024		562							562	562			
100146560	FLORISSANT	MO		03/19/2024		334							334	334			
100161818	ZANESVILLE	OH		07/31/2024		216							216	216			
100079215	WASHINGTON	DC		02/24/2022		646							646	646			
100164352	SAINT AUGUSTINE	FL		08/21/2024		4,662							4,662	4,662			
100025475	PEARLAND	TX		09/20/2018		1,552							1,552	1,552			
100047295	LEAVENWORTH	KS		11/20/2020		197							197	197			
100026303	PHOENIX	AZ		09/20/2018		565							565	565			
100139683	UNITED KINGDOM	GBR		12/18/2023		412							412	447	35		35
100024966	PORT SAINT LUCIE	FL		09/20/2018		357							357	357			
100135142	PASADENA	TX		11/03/2023		1,649							1,649	1,649			
100016501	COLORADO SPRINGS	CO		04/10/2018		773							773	773			
100023329	PEORIA	AZ		08/16/2018		1,762							1,762	1,762			
100071780	IRMO	SC		10/14/2021		493							493	493			
100061252	CHICKASAW	AL		06/01/2021		783							783	783			
100161590	UNITED KINGDOM	GBR		07/29/2024		630							630	661	31		31
100177864	WEST VALLEY CITY	UT		11/19/2024		374							374	374			
100070491	WEST MIFFLIN	PA		09/23/2021		458							458	458			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129895	CLEVELAND	OH		09/27/2023		185							185	185			
100053790	ABERDEEN	SD		03/23/2021		102							102	102			
100012299	WESLACO	TX		04/28/2017		947							947	947			
100139745	UNITED KINGDOM	GBR		12/18/2023		(16)							(16)		16		16
100011007	WASHINGTON	DC		12/23/2016		1,129							1,129	1,129			
100119758	FLORISSANT	MO		08/08/2023		215							215	215			
100063330	LOUISVILLE	KY		07/01/2021		722							722	722			
100011022	BALTIMORE	MD		12/23/2016		575							575	575			
100116274	HOPWOOD	PA		07/20/2023		389							389	389			
100063036	INDIANAPOLIS	IN		07/01/2021		512							512	512			
100180906	UNITED KINGDOM	GBR		11/27/2024		2,175						(2,187)	(13)		13		13
100062176	DULUTH	MN		07/01/2021		783							783	783			
100064722	BRADLEY	ME		07/14/2021		488							488	488			
100064111	MONTGOMERY	AL		07/01/2021		598							598	598			
100111429	VALLEY STREAM	NY		06/29/2023		343							343	343			
100173600	UNITED KINGDOM	GBR		10/29/2024		1							1		(1)		(1)
100076052	LUMBERTON	TX		01/07/2022		451							451	451			
100014466	ATLANTA	GA		09/27/2017		346							346	346			
100101100	RICHMOND	VA		04/28/2023		356							356	356			
100011613	ANSONIA	CT		03/08/2017		2,708							2,708	2,708			
100013452	OCALA	FL		05/25/2017		696							696	696			
100048608	OAK PARK	MI		11/20/2020		151							151	151			
100025150	BRADENTON	FL		09/20/2018		660							660	660			
100055454	RACINE	WI		03/23/2021		166							166	166			
100026517	LOMPOC	CA		09/26/2018		820							820	820			
100050176	LAWRENCEVILLE	GA		11/20/2020		2,043							2,043	2,043			
100167112	KINGSVILLE	TX		09/13/2024		233							233	233			
100174105	DETROIT	MI		10/31/2024		235							235	235			
100013317	DELAND	FL		05/25/2017		379							379	379			
100030044	GREENWOOD	MO		12/20/2018		1,326							1,326	1,326			
100063200	HUTCHINSON	MN		07/01/2021		902							902	902			
100049340	PLEASANTVILLE	NJ		11/20/2020		423							423	423			
100154748	RIVERSIDE	CA		07/19/2024		338							338	338			
100023397	CLOQUET	MN		08/16/2018		2,819							2,819	2,819			
100060351	GORDO	AL		06/01/2021		1,045							1,045	1,045			
100061931	PITTSBURGH	PA		07/01/2021		461							461	461			
100018259	KENNEDALE	TX		06/27/2018		489							489	489			
100045998	BRISTOL	CT		11/25/2020		1,333							1,333	1,333			
100026232	MINNEAPOLIS	MN		09/20/2018		852							852	852			
100017942	WEST ALLIS	WI		05/22/2018		851							851	851			
100091488	BROOKLYN	NY		01/20/2023		395							395	395			
100055265	ROCK HILL	SC		03/23/2021		213							213	213			
100089097	EASLEY	SC		01/06/2023		556							556	556			
100063274	OCALA	FL		07/01/2021		458							458	458			
100013339	FONTANA	CA		05/25/2017		2,057							2,057	2,057			
100000224	HOUSTON	TX		09/27/2016		1,829							1,829	1,829			
100090248	PENSACOLA	FL		01/13/2023		153							153	153			
100055658	BALTIMORE	MD		03/23/2021		1,840							1,840	1,840			
100055778	CENTER LINE	MI		03/23/2021		407							407	407			
100079568	DEERFIELD BEACH	FL		04/25/2022		1,708							1,708	1,708			
100019777	BOISE	ID		07/26/2018		600							600	600			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028540	HIALEAH	FL		10/26/2018		501							501	501			
100048036	CANTON	NC		11/20/2020		550							550	550			
100112691	TROUTMAN	NC		06/29/2023		231							231	231			
100130384	ARCADIA	FL		09/28/2023		728							728	728			
100116068	LAUDERHILL	FL		07/20/2023		252							252	252			
100141422	ROCKFORD	IL		01/30/2024		162							162	162			
100046674	CHARDON	OH		11/25/2020		1,328							1,328	1,328			
100055140	GLENDALE	AZ		03/23/2021		1,531							1,531	1,531			
100032118	RIVERSIDE	CA		03/29/2019		575							575	575			
100075295	HOUSTON	TX		12/01/2021		1,121							1,121	1,121			
100117019	JACKSON	TN		07/20/2023		466							466	466			
100118047	SCRANTON	PA		07/20/2023		217							217	217			
100086317	VENLO	NLD		08/29/2022		(28)							(28)		28		28
100030136	JERSEY CITY	NJ		12/20/2018		1,999							1,999	1,999			
100088532	ENSCHEDE	NLD		10/27/2022		342						(370)	(28)		28		28
100088500	EMMEN	NLD		10/27/2022		(28)							(28)		28		28
100091887	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		(29)							(29)		29		29
100045053	MEMPHIS	TN		11/19/2020		315							315	315			
100108526	OOSTBURG	NLD		05/25/2023		(28)							(28)		28		28
100100287	LINDENWOLD	NJ		03/24/2023		3,048							3,048	3,048			
100063434	ATHENS	GA		07/01/2021		654							654	654			
100184584	SHENOROCK	NY		12/17/2024		443							443	443			
100137253	NETHERLANDS	NLD		11/28/2023		(29)							(29)		29		29
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		292							292	292			
100174469	ACAMPO	CA		10/31/2024		836							836	836			
100132393	MEMPHIS	TN		11/03/2023		267							267	267			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		217							217	217			
100111999	NORRISTOWN	PA		06/29/2023		396							396	396			
100031987	BAKERSFIELD	CA		03/29/2019		493							493	493			
100126907	POUGHKEEPSIE	NY		08/30/2023		3,259							3,259	3,259			
100099965	SUN CITY	AZ		03/28/2023		258							258	258			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		677							677	677			
100083037	CICERO	IL		05/11/2022		2,277							2,277	2,277			
100045305	LADY LAKE	FL		11/25/2020		359							359	359			
100129950	HOUMA	LA		09/27/2023		546							546	546			
100169263	GLASSPORT	PA		09/27/2024		178							178	178			
100169265	BINGHAMTON	NY		09/27/2024		180							180	180			
100054043	SAINT LOUIS	MO		03/23/2021		394							394	394			
100169249	CHICAGO	IL		09/27/2024		183							183	183			
100099785	ENDICOTT	NY		02/28/2023		208							208	208			
100010957	MIAMI	FL		12/23/2016		1,309							1,309	1,309			
100012045	CLEARWATER	FL		03/08/2017		635							635	635			
100048097	JONESBORO	GA		11/20/2020		2,965							2,965	2,965			
100013171	TWENTYNINE PALMS	CA		05/25/2017		456							456	456			
100169248	CHICAGO	IL		09/27/2024		195							195	195			
100063108	LEWISTON	NY		07/01/2021		1,566							1,566	1,566			
100181552	GARFIELD HEIGHTS	OH		12/09/2024		183							183	183			
100114058	GROSSE POINTE	MI		06/29/2023		172							172	172			
100169250	GARY	IN		09/27/2024		217							217	217			
100023345	HACKETTSTOWN	NJ		08/16/2018		1,114							1,114	1,114			
100139775	UNITED KINGDOM	GBR		12/18/2023		(9)							(9)		9		9

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108411	TRENTON	NJ		05/25/2023		216							216	216			
100131694	MARIETTA	GA		10/06/2023		235							235	235			
100060825	CHATSWORTH	GA		06/01/2021		734							734	734			
100111053	COHOES	NY		06/29/2023		246							246	246			
100086365	VIRGINIA BEACH	VA		09/23/2022		264							264	264			
100026091	PHOENIX	AZ		09/20/2018		1,030							1,030	1,030			
100068288	INGLESIDE	IL		08/25/2021		446							446	446			
100018031	VISALIA	CA		05/22/2018		1,173							1,173	1,173			
100029704	RENO	NV		10/26/2018		414							414	414			
100081318	HINESVILLE	GA		03/18/2022		577							577	577			
100146616	LACKAWAXEN	PA		03/20/2024		272							272	272			
100013237	EL CENTRO	CA		05/25/2017		607							607	607			
100088261	WILMINGTON	DE		10/17/2022		232							232	232			
100013745	ARVIN	CA		05/25/2017		334							334	334			
100078944	CENTER POINT	AL		02/24/2022		507							507	507			
100024577	WEST CHICAGO	IL		09/20/2018		844							844	844			
100013194	CHICAGO	IL		05/25/2017		748							748	748			
100168913	UNITED KINGDOM	GBR		09/26/2024		324							324	324			
100043092	NASHVILLE	TN		05/28/2020		1,281							1,281	1,281			
100067837	FORT WAYNE	IN		09/23/2021		468							468	468			
100049149	BEAVERTON	OR		11/20/2020		1,308							1,308	1,308			
100025926	MESA	AZ		09/20/2018		567							567	567			
100076143	NOGALES	AZ		01/07/2022		492							492	492			
100178200	SAN BERNARDINO	CA		11/19/2024		411							411	411			
100053394	MOBILE	AL		03/23/2021		926							926	926			
100114045	NORTH HOLLYWOOD	CA		06/29/2023		283							283	283			
100043159	GUILFORD	IN		05/28/2020		251							251	251			
100112775	CONYERS	GA		06/29/2023		974							974	974			
100071118	EI DORADO	AR		10/01/2021		489							489	489			
100089100	EASLEY	SC		01/06/2023		716							716	716			
100030472	BRONX	NY		12/20/2018		1,700							1,700	1,700			
100013113	ARNOLD	MO		05/25/2017		373							373	373			
100065655	BIRDSBORO	PA		07/28/2021		454							454	454			
100145012	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100091541	BIG SPRING	TX		01/20/2023		224							224	224			
100112273	HOLLYWOOD	SC		06/29/2023		691							691	691			
100054324	ABBEVILLE	LA		03/23/2021		135							135	135			
100000505	NORTON	VA		09/27/2016		1,479							1,479	1,479			
100174179	MEMPHIS	TN		10/31/2024		222							222	222			
100053519	GARY	IN		03/23/2021		104							104	104			
100063818	RAYTOWN	MO		07/01/2021		647							647	647			
100132816	LAKE ISABELLA	CA		11/03/2023		344							344	344			
100012759	YUMA	AZ		05/25/2017		400							400	400			
100114385	LAFAYETTE	LA		06/29/2023		510							510	510			
100020018	BELTON	TX		07/30/2018		1,179							1,179	1,179			
100151760	JASPER	IN		05/10/2024		181							181	181			
100111700	NEWMARKET	NH		06/29/2023		660							660	660			
100057991	PETERSBURG	VA		06/30/2021		880							880	880			
100050152	CINCINNATI	OH		11/20/2020		363							363	363			
100147286	PLANTATION	FL		03/28/2024		150							150	150			
100168862	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012955	PRINCETON	MN		05/25/2017		589							589	589			
100045987	BROOKHAVEN	PA		11/25/2020		2,060							2,060	2,060			
100153548	UNITED KINGDOM	GBR		05/29/2024		1,433							1,433	1,530	97		97
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		256							256	256			
100063283	CONYERS	GA		07/01/2021		886							886	886			
100045264	FOREST HILL	MD		11/25/2020		1,071							1,071	1,071			
100047234	WOODRUFF	WI		11/20/2020		280							280	280			
100011142	NEW WHITELAND	IN		12/23/2016		375							375	375			
100113359	SPOKANE VALLEY	WA		06/29/2023		1,153							1,153	1,153			
100029312	DELANO	CA		10/26/2018		396							396	396			
100047663	MUSKEGON	MI		11/20/2020		514							514	514			
100175881	CLEVELAND	OH		11/12/2024		177							177	177			
100012412	ORLANDO	FL		04/28/2017		588							588	588			
100079790	SUNRISE	FL		04/25/2022		112							112	112			
100066106	ORLANDO	FL		08/02/2021		746							746	746			
100047698	ELMWOOD PARK	IL		11/20/2020		778							778	778			
100081234	OKLAHOMA CITY	OK		03/18/2022		552							552	552			
100127104	MILFORD	PA		08/30/2023		1,365							1,365	1,365			
100065662	SILVER CITY	NM		07/28/2021		787							787	787			
100028525	ANSONIA	CT		10/26/2018		465							465	465			
100054267	EUCLID	OH		03/23/2021		318							318	318			
100025033	ELGIN	IL		09/20/2018		364							364	364			
100090207	MYRTLE BEACH	SC		01/13/2023		1,926							1,926	1,926			
100071791	PITTSBURGH	PA		10/14/2021		525							525	525			
100044144	STAFFORD	VA		08/19/2020		1,691							1,691	1,691			
100043340	HOUSTON	TX		08/13/2020		483							483	483			
100184718	NORFOLK	VA		12/17/2024		464							464	464			
100090094	OPELIKA	AL		01/13/2023		143							143	143			
100032033	SPARKS	NV		03/29/2019		449							449	449			
100067462	WAYNESBORO	VA		09/23/2021		1,989							1,989	1,989			
100168838	UNITED KINGDOM	GBR		09/26/2024													
100049734	OAK LAWN	IL		11/20/2020		529							529	529			
100050314	GLENDALE	AZ		11/20/2020		1,662							1,662	1,662			
100138069	LAS VEGAS	NV		12/13/2023		247							247	247			
100062113	LEXINGTON	SC		07/01/2021		865							865	865			
100112346	CUMMING	GA		06/29/2023		1,891							1,891	1,891			
100062953	MARRERO	LA		07/01/2021		543							543	543			
100019958	MENIFEE	CA		07/30/2018		573							573	573			
100050227	CORDOVA	TN		11/20/2020		377							377	377			
100101707	DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023		(30)							(30)		30		30
100117439	ELLENWOOD	GA		07/20/2023		301							301	301			
100064946	SAINT PETERSBURG	FL		07/14/2021		529							529	529			
100184766	AURORA	CO		12/17/2024		438							438	438			
100011009	DALLAS	TX		12/23/2016		473							473	473			
100013814	GOOSE CREEK	SC		05/25/2017		514							514	514			
100060612	RALEIGH	NC		06/01/2021		1,036							1,036	1,036			
100092012	TRENTON	NJ		02/09/2023		219							219	219			
100053943	PRINCESS ANNE	MD		03/23/2021		90							90	90			
100071738	PALMERTON	PA		10/14/2021		642							642	642			
100057763	SAN ANTONIO	TX		06/30/2021		317							317	317			
100026135	BAKERSFIELD	CA		09/20/2018		496							496	496			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024690	CLOVIS	CA		09/20/2018		492							492	492			
100064923	DAYTON	OH		07/14/2021		506							506	506			
100049822	NORFOLK	VA		11/20/2020		1,279							1,279	1,279			
100155527	RIVERSIDE	CA		06/18/2024		400							400	400			
100028392	SARASOTA	FL		10/26/2018		341							341	341			
100044823	VALRICO	FL		11/19/2020		453							453	453			
100063193	COPPERAS COVE	TX		07/01/2021		510							510	510			
100030542	SUGAR LAND	TX		12/20/2018		1,504							1,504	1,504			
100050197	CORTLAND	OH		11/20/2020		422							422	422			
100049708	STOCKTON	CA		11/20/2020		3,504							3,504	3,504			
100111453	CENTREVILLE	VA		06/29/2023		368							368	368			
100013226	MORENO VALLEY	CA		05/25/2017		392							392	392			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		391							391	391			
100145466	UNITED KINGDOM	GBR		03/12/2024		(4)							(4)		4		4
100046196	NAUGATUCK	CT		11/25/2020		306							306	306			
100130002	PORT ORANGE	FL		09/27/2023		214							214	214			
100139013	PLAINFIELD	IL		12/21/2023		919							919	919			
100077695	TULSA	OK		01/03/2022		667							667	667			
100016589	SWEET HOME	OR		04/10/2018		1,124							1,124	1,124			
100113784	ORCHARD PARK	NY		06/29/2023		229							229	229			
100139432	ROCKY MOUNT	NC		12/28/2023		136							136	136			
100013991	CREST HILL	IL		05/25/2017		482							482	482			
100184691	LYNNWOOD	WA		12/17/2024		451							451	451			
100146230	BENTON CITY	WA		03/19/2024		397							397	397			
100000511	WILMINGTON	DE		09/27/2016		399							399	399			
100031540	STREAMWOOD	IL		03/29/2019		2,220							2,220	2,220			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		735							735	735			
100013109	ALLENTOWN	PA		05/25/2017		369							369	369			
100127290	LONG BRANCH	NJ		08/30/2023		1,799							1,799	1,799			
100024986	TUCSON	AZ		09/20/2018		429							429	429			
100168833	UNITED KINGDOM	GBR		09/26/2024		(12)							(12)		12		12
100112135	PHILADELPHIA	PA		06/29/2023		841							841	841			
100061336	NEW FRANKLIN	OH		06/01/2021		651							651	651			
100114295	GLENDALE	AZ		06/29/2023		485							485	485			
100062296	MONTGOMERY	AL		07/01/2021		716							716	716			
100053564	KALISPELL	MT		03/23/2021		354							354	354			
100055205	COLUMBUS	IN		03/23/2021		1,111							1,111	1,111			
100075364	BLOOMFIELD	CT		12/01/2021		1,795							1,795	1,795			
100109139	GARLAND	TX		06/09/2023		1,450							1,450	1,450			
100045411	CHICAGO	IL		11/25/2020		487							487	487			
100062629	COLUMBIA	MO		07/01/2021		785							785	785			
100112637	NEOSHO	MO		06/29/2023		344							344	344			
100076297	CALHOUN	GA		01/07/2022		604							604	604			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		223							223	223			
100023999	COOS BAY	OR		09/10/2018		553							553	553			
100153486	DETROIT	MI		05/30/2024		175							175	175			
100010958	MIAMI	FL		12/23/2016		1,331							1,331	1,331			
100130008	ASHLAND	KY		09/27/2023		189							189	189			
100126867	CHICAGO	IL		08/30/2023		385							385	385			
100018056	BATH	ME		06/08/2018		1,182							1,182	1,182			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		177							177	177			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091195	BALTIMORE	MD		01/31/2023		584							584	584			
100137251	NETHERLANDS	NLD		11/28/2023		(35)							(35)		35		35
100084775	PEMBROKE PINES	FL		08/02/2022		333							333	333			
100111330	DECATUR	IL		06/29/2023		498							498	498			
100111584	WHITESBORO	NJ		06/29/2023		320							320	320			
100161581	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100139765	UNITED KINGDOM	GBR		12/18/2023		(10)							(10)		10		10
100012663	DISTRICT HEIGHTS	MD		05/25/2017		384							384	384			
100117108	LOS ANGELES	CA		07/20/2023		512							512	512			
100111114	ORLANDO	FL		06/29/2023		528							528	528			
100025302	GRAND JUNCTION	CO		09/20/2018		783							783	783			
100087280	POCOMOKE CITY	MD		10/25/2022		548							548	548			
100053461	MYRTLE BEACH	SC		03/23/2021		715							715	715			
100043288	CHINOVALLEY	AZ		08/13/2020		1,211							1,211	1,211			
100063315	ABERDEEN	MD		07/01/2021		669							669	669			
100119739	KANSAS CITY	MO		08/08/2023		219							219	219			
100043271	INDIANAPOLIS	IN		08/13/2020		1,290							1,290	1,290			
100113944	DURHAM	NC		06/29/2023		153							153	153			
100079625	TEHACHAPI	CA		04/25/2022		459							459	459			
100011567	LAUDERHILL	FL		03/08/2017		555							555	555			
100019707	FORT WORTH	TX		07/26/2018		800							800	800			
100062398	WILLIAMSTOWN	NJ		07/01/2021		1,083							1,083	1,083			
100011999	MCALLEN	TX		03/08/2017		476							476	476			
100102349	MINNEAPOLIS	MN		06/07/2023		249							249	249			
100114314	MABLETON	GA		06/29/2023		399							399	399			
100081424	TEHACHAPI	CA		03/18/2022		7,478							7,478	7,478			
100133967	CLEVELAND	OH		10/25/2023		180							180	180			
100012537	MIAMI	FL		04/28/2017		581							581	581			
100011750	COLUMBIA	SC		03/08/2017		2,040							2,040	2,040			
100064719	DAYTONA BEACH	FL		07/14/2021		442							442	442			
100184745	UPLAND	CA		12/17/2024		514							514	514			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		259							259	259			
100127336	WINDSOR	CA		08/30/2023		550							550	550			
100028329	RIVERTON	UT		10/26/2018		1,083							1,083	1,083			
100112384	MCDONOUGH	GA		06/29/2023		576							576	576			
100031221	WESTON	FL		03/29/2019		557							557	557			
100014848	QUEEN CREEK	AZ		11/21/2017		388							388	388			
100071872	MERIDEN	CT		10/14/2021		448							448	448			
100112996	HOFFMAN ESTATES	IL		06/29/2023		1,899							1,899	1,899			
100184645	HIGH VIEW	WV		12/17/2024		989							989	989			
100112164	CASSELBERRY	FL		06/29/2023		478							478	478			
100027830	ALEXANDRIA	MN		10/26/2018		410							410	410			
100139714	UNITED KINGDOM	GBR		12/18/2023		7							7		(7)		(7)
100054714	MIAMI	FL		03/23/2021		1,237							1,237	1,237			
100075470	HAMPTON	VA		12/01/2021		(147)							(147)	(147)			
100178148	MELROSE	FL		11/19/2024		423							423	423			
100026354	FRESNO	CA		09/26/2018		779							779	779			
100175751	RIVERSIDE	CA		11/12/2024		901							901	901			
100110907	MAIDENROCK	WI		06/29/2023		915							915	915			
100025659	CHICAGO HEIGHTS	IL		09/20/2018		473							473	473			
100014042	COUNCIL BLUFFS	IA		05/25/2017		752							752	752			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100181612	JACKSON	MS		12/09/2024		240							240	240			
100030452	DELAND	FL		12/20/2018		2,278							2,278	2,278			
100062100	HARVARD	IL		07/01/2021		856							856	856			
100136625	GASTONIA	NC		11/22/2023		5,076							5,076	5,076			
100065061	SAINT LOUIS	MO		07/14/2021		525							525	525			
100101813	MILWAUKEE	WI		03/31/2023		177							177	177			
100113025	CASSVILLE	WI		06/29/2023		105							105	105			
100185632	UNITED KINGDOM	GBR		12/20/2024		852							852	927	75		75
100063536	ROCHESTER	NY		07/01/2021		179							179	179			
100114101	WEST ALLIS	WI		06/29/2023		420							420	420			
100048072	SCHILLER PARK	IL		11/20/2020		510							510	510			
100112936	CHICAGO	IL		06/29/2023		954							954	954			
100031662	HEMET	CA		03/29/2019		749							749	749			
100034745	KILDARE	IRL		06/21/2019		44							44	(1,331)	(44)	(1,331)	(1,375)
100013263	MIAMI	FL		05/25/2017		252							252	252			
100112188	BROOKLYN	NY		06/29/2023		356							356	356			
100145376	UNITED KINGDOM	GBR		03/12/2024		556							556	579	24		24
100010844	SHAKER HTS	OH		12/23/2016		2,600							2,600	2,600			
100064803	FLORISSANT	MO		07/14/2021		596							596	596			
100053906	MANITOWOC	WI		03/23/2021		230							230	230			
100117337	ORLANDO	FL		07/20/2023		544							544	544			
100132395	MEMPHIS	TN		11/03/2023		260							260	260			
100016572	PEORIA	AZ		04/10/2018		1,492							1,492	1,492			
100050201	LAKE VILLA	IL		11/20/2020		999							999	999			
100184945	CHESTER	VA		12/17/2024		440							440	440			
100044182	PALM HARBOR	FL		08/19/2020		598							598	598			
100060419	HOUSTON	TX		06/01/2021		212							212	212			
100028647	DAYTON	NV		10/26/2018		1,846							1,846	1,846			
100012414	ADAMS	MA		04/28/2017		612							612	612			
100126353	HAMMOND	IN		08/30/2023		222							222	222			
100046572	EL CAJON	CA		11/25/2020		756							756	756			
100043644	CHICAGO	IL		08/13/2020		523							523	523			
100174111	MONTGOMERY	AL		10/31/2024		221							221	221			
100013873	FRASER	MI		05/25/2017		290							290	290			
100081244	KNOXVILLE	TN		03/18/2022		1,797							1,797	1,797			
100126818	DAPHNE	AL		08/30/2023		705							705	705			
100027792	CIRCLE PINES	MN		10/26/2018		367							367	367			
100023491	FRANKLIN	NC		09/04/2018		1,291							1,291	1,291			
100082716	NOTTINGHAM	GBR		04/26/2022		(26)							(26)		26		26
100068499	SILVER CITY	NM		08/25/2021		439							439	439			
100126432	BIG SPRING	TX		08/30/2023		195							195	195			
100054071	CHARLOTTE	NC		03/23/2021		650							650	650			
100111141	WINDSOR LOCKS	CT		06/29/2023		1,536							1,536	1,536			
100084676	GATLINBURG	TN		08/02/2022		2,000							2,000	2,000			
100079107	CALHOUN	GA		02/24/2022		2,993							2,993	2,993			
100043133	JACKSONVILLE	FL		05/28/2020		1,008							1,008	1,008			
100070302	AMSTERDAM	NLD		08/31/2021		(18)							(18)		18		18
100146353	ANCHORAGE	AK		03/19/2024		453							453	453			
100050224	MIAMI	FL		11/20/2020		1,583							1,583	1,583			
100045858	ALLENTOWN	PA		11/25/2020		531							531	531			
100113825	BROOKLYN	NY		06/29/2023		564							564	564			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100029658	LAKELAND	FL		10/26/2018		701							701	701			
100043368	PHILADELPHIA	PA		08/13/2020		901							901	901			
100028000	MONROE	OH		10/26/2018		562							562	562			
100071747	TITUSVILLE	FL		10/14/2021		474							474	474			
100043584	ASHEVILLE	NC		08/13/2020		225							225	225			
100062276	LANSING	IL		07/01/2021		1,615							1,615	1,615			
100139380	DICKSON CITY	PA		12/28/2023		218							218	218			
100076147	ESSEX	IL		01/07/2022		478							478	478			
100055220	NEW CASTLE	DE		03/23/2021		234							234	234			
100165771	OCALA	FL		08/29/2024		136							136	136			
100154935	DAYTON	OH		07/19/2024		322							322	322			
100010977	PETERSBURG	VA		12/23/2016		691							691	691			
100053685	DENHAM SPRINGS	LA		03/23/2021		416							416	416			
100100345	LITTLE ROCK	AR		04/27/2023		728							728	728			
100030104	CEDAR HILL	MO		12/20/2018		1,344							1,344	1,344			
100053828	LONE JACK	MO		03/23/2021		535							535	535			
100061115	WAUKESHA	WI		06/01/2021		685							685	685			
100064817	INDIANAPOLIS	IN		07/14/2021		850							850	850			
100099828	TRENTON	NJ		02/28/2023		210							210	210			
100144922	UNITED KINGDOM	GBR		03/12/2024													
100030530	COLUMBIA	SC		12/20/2018		1,741							1,741	1,741			
100115220	HAMILTON	NJ		07/17/2023		199							199	199			
100071648	LOS ANGELES	CA		10/14/2021		4,757							4,757	4,757			
100116267	MONROE	LA		07/20/2023		439							439	439			
100108359	AKRON	OH		05/25/2023		215							215	215			
100081993	APPINGEDAM	NLD		03/30/2022		(14)							(14)		14		14
100119746	BALTIMORE	MD		08/08/2023		228							228	228			
100055570	IRWIN	PA		03/23/2021		106							106	106			
100031620	DELTONA	FL		03/29/2019		574							574	574			
100031352	BAKERSFIELD	CA		03/29/2019		684							684	684			
100026076	LAS VEGAS	NV		09/20/2018		657							657	657			
100181286	BOONVILLE	MO		12/06/2024		302							302	302			
100045007	HILLIARD	OH		11/19/2020		776							776	776			
100167129	DECATUR	GA		09/13/2024		217							217	217			
100043224	KATY	TX		08/13/2020		223							223	223			
100177874	SAINT JOHNS	MI		11/19/2024		575							575	575			
100130000	OKLAHOMA CITY	OK		09/27/2023		210							210	210			
100155655	TAMARAC	FL		06/18/2024		84							84	84			
100130011	CREST HILL	IL		09/27/2023		194							194	194			
100109669	WINNSBORO	SC		06/16/2023		703							703	703			
100168852	UNITED KINGDOM	GBR		09/26/2024		0							0		0		0
100180912	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100185673	UNITED KINGDOM	GBR		12/20/2024		2,108							(2,108)				
100078570	ALMELO	NLD		01/26/2022		(20)							(20)		20		20
100078571	ALMELO	NLD		01/26/2022		339							(359)	(20)	20		20
100045397	BROOME	NY		11/25/2020		820							820	820			
100062224	APOPKA	FL		07/01/2021		765							765	765			
100025468	WINTER GARDEN	FL		09/20/2018		2,065							2,065	2,065			
100084790	DALLAS	GA		08/02/2022		584							584	584			
100114465	LONGVIEW	TX		06/29/2023		479							479	479			
100054534	SAINT LOUIS	MO		03/23/2021		403							403	403			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061961	ALTOONA	PA		07/01/2021		896							896	896			
100012245	NEPHI	UT		04/28/2017		459							459	459			
100047826	OSWEGO	IL		11/20/2020		1,998							1,998	1,998			
100061823	GALVESTON	IN		07/01/2021		990							990	990			
100063334	SODUS	NY		07/01/2021		542							542	542			
100067353	PINE HILL	NJ		08/02/2021		674							674	674			
100079055	CENTER LINE	MI		02/24/2022		498							498	498			
100077054	FORT WORTH	TX		01/03/2022		721							721	721			
100117237	HOUSTON	TX		07/20/2023		615							615	615			
100184513	HILLSBORO	OR		12/17/2024		775							775	775			
100053921	PONTIAC	MI		03/23/2021		141							141	141			
100023541	GETTYSBURG	PA		09/04/2018		2,056							2,056	2,056			
100139755	UNITED KINGDOM	GBR		12/18/2023													
100079063	NORTH PLATTE	NE		02/24/2022		477							477	477			
100174955	SAN ANTONIO	TX		10/31/2024		135							135	135			
100139315	FAIRFAX	VA		12/28/2023		10,461							10,461	10,461			
100111095	SAVANNAH	GA		06/29/2023		1,200							1,200	1,200			
100137334	INDEPENDENCE	MO		12/01/2023		181							181	181			
100110849	WARNER ROBINS	GA		06/29/2023		713							713	713			
100064685	FORT WORTH	TX		07/14/2021		754							754	754			
100119733	HIGHLAND PARK	MI		08/08/2023		133							133	133			
100112171	ORLANDO	FL		06/29/2023		376							376	376			
100180904	UNITED KINGDOM	GBR		11/27/2024													
100060564	CUMMING	GA		06/01/2021		819							819	819			
100173591	UNITED KINGDOM	GBR		10/29/2024		7							7		(7)		(7)
100026067	BRANDON	FL		09/20/2018		2,903							2,903	2,903			
100173964	FERGUSON	MO		10/31/2024		224							224	224			
100043309	SUMMERVILLE	SC		08/13/2020		218							218	218			
100074760	ROANOKE	VA		12/01/2021		213							213	213			
100038514	DUBLIN	IRL		09/27/2019		79							79	(1,127)	(79)	(1,127)	(1,206)
100111483	SUMTER	SC		06/29/2023		561							561	561			
100113601	PRESCOTT	AZ		06/29/2023		412							412	412			
100111197	JOLIET	IL		06/29/2023		1,843							1,843	1,843			
100024736	TUCSON	AZ		09/20/2018		488							488	488			
100110041	LONGS	SC		06/23/2023		164							164	164			
100050270	BATON ROUGE	LA		11/20/2020		1,890							1,890	1,890			
100047105	CHICAGO	IL		11/20/2020		617							617	617			
100054162	PELL CITY	AL		03/23/2021		333							333	333			
100173603	UNITED KINGDOM	GBR		10/29/2024		(7)							(7)		7		7
100055223	HUNTSVILLE	AL		03/23/2021		325							325	325			
100099799	TRENTON	NJ		02/28/2023		264							264	264			
100031065	TAMPA	FL		03/29/2019		385							385	385			
100088931	CANTON	OH		11/15/2022		276							276	276			
100174416	LAKE ELSINORE	CA		10/31/2024		150							150	150			
100114323	EAST WALPOLE	MA		06/29/2023		2,011							2,011	2,011			
100064689	JACKSONVILLE	FL		07/14/2021		431							431	431			
100127121	RICHMOND	VA		08/30/2023		916							916	916			
100078783	HOUSTON	TX		02/24/2022		521							521	521			
100153573	UNITED KINGDOM	GBR		05/29/2024		(1)							(1)		1		1
100012387	SLIDELL	LA		04/28/2017		619							619	619			
100013585	VISALIA	CA		05/25/2017		1,685							1,685	1,685			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168910	UNITED KINGDOM	GBR		09/26/2024		(7)							(7)		7		7
100065634	HOFFMAN ESTATES	IL		07/28/2021		1,136							1,136	1,136			
100161565	UNITED KINGDOM	GBR		07/29/2024		7							7		(7)		(7)
100134356	PHILADELPHIA	PA		10/27/2023		8,207							8,207	8,207			
100146250	SIMPSONVILLE	SC		03/19/2024		634							634	634			
100165095	UNITED KINGDOM	GBR		08/27/2024		2,094						(2,098)	(4)		4		4
100155384	OSWEGO	IL		06/18/2024		140							140	140			
100184547	OAKLAND	CA		12/17/2024		451							451	451			
100079961	SUNRISE	FL		04/25/2022		721							721	721			
100055841	TUCSON	AZ		03/23/2021		265							265	265			
100155679	CHESAPEAKE	VA		06/18/2024		838							838	838			
100042972	MAYODAN	NC		05/28/2020		730							730	730			
100025712	SPRINGFIELD	MA		09/20/2018		610							610	610			
100119866	BLYTHE	CA		08/10/2023		234							234	234			
100055132	CLEARWATER	KS		03/23/2021		230							230	230			
100116264	MT. PLEASANT	MI		07/20/2023		435							435	435			
100143798	TOLEDO	OH		02/28/2024		188							188	188			
100047831	CAMARILLO	CA		11/20/2020		546							546	546			
100055588	QUARRYVILLE	PA		03/23/2021		96							96	96			
100111815	FAYETTEVILLE	GA		06/29/2023		321							321	321			
100055790	OLATHE	KS		03/23/2021		1,203							1,203	1,203			
100112560	LITHONIA	GA		06/29/2023		653							653	653			
100043779	VALLEJO	CA		08/13/2020		1,205							1,205	1,205			
100081499	EDMOND	OK		03/18/2022		538							538	538			
100126679	GALLOWAY	NJ		08/30/2023		183							183	183			
100055616	GAFFNEY	SC		03/23/2021		253							253	253			
100130353	JEWETT	TX		09/28/2023		662							662	662			
100064925	SHERWOOD	AR		07/14/2021		466							466	466			
100143857	UNITED KINGDOM	GBR		02/28/2024		214							214	225	11		11
100111254	GRACEVILLE	FL		06/29/2023		1,228							1,228	1,228			
100136780	CLEVELAND	OH		11/27/2023		163							163	163			
100126708	RIVERDALE	GA		08/30/2023		168							168	168			
100031744	BAKERSFIELD	CA		03/29/2019		492							492	492			
100063380	BONIFAY	FL		07/01/2021		658							658	658			
100175794	PARMA	OH		11/12/2024		247							247	247			
100175817	TOLEDO	OH		11/12/2024		286							286	286			
100100097	MYRTLE BEACH	SC		03/28/2023		654							654	654			
100100098	MYRTLE BEACH	SC		03/28/2023		683							683	683			
100013683	MIAMI	FL		05/25/2017		19,594							19,594	19,594			
100080020	VANCOUVER	WA		04/08/2022		509							509	509			
100177731	MOAB	UT		11/19/2024		1,421							1,421	1,421			
100126515	GREER	SC		08/30/2023		2,211							2,211	2,211			
100177912	WEST BLOOMFIELD	MI		11/19/2024		351							351	351			
100054394	LEXINGTON	SC		03/23/2021		860							860	860			
100100477	ROCHESTER	NY		04/27/2023		466							466	466			
100057762	PENSACOLA	FL		06/30/2021		470							470	470			
100177727	FORT MILL	SC		11/19/2024		887							887	887			
100026098	PATTERSON	NY		09/20/2018		484							484	484			
100146500	BRIGHTWOOD	VA		03/19/2024		113							113	113			
100181607	CLEVELAND	OH		12/09/2024		182							182	182			
100011277	HIALEAH	FL		12/23/2016		1,083							1,083	1,083			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100070132	ATLANTA	GA		09/01/2021		1,129							1,129	1,129			
100044896	EFFORT	PA		11/19/2020		675							675	675			
100050230	INDIANAPOLIS	IN		11/20/2020		1,736							1,736	1,736			
100053380	WHITMAN	MA		03/23/2021		885							885	885			
100070849	ALEX CITY	AL		10/01/2021		702							702	702			
100164916	WILKES-BARRE	PA		08/28/2024		170							170	170			
100133954	MILWAUKEE	WI		10/25/2023		181							181	181			
100025710	HAMMOND	IN		09/20/2018		436							436	436			
100156441	RICHMOND HILL	GA		06/24/2024		6,445							6,445	6,445			
100026385	PORTERVILLE	CA		09/26/2018		467							467	467			
100048396	RIVERSIDE	CA		11/20/2020		520							520	520			
100091534	HARVEY	IL		01/20/2023		191							191	191			
100038668	KILDARE	IRL		09/27/2019		39							39	(575)	(39)	(575)	(614)
100113307	REDFORD	MI		06/29/2023		1,263							1,263	1,263			
100112536	MENTOR	OH		06/29/2023		302							302	302			
100173950	WARREN	MI		10/31/2024		221							221	221			
100047179	FRISCO	TX		11/20/2020		845							845	845			
100173577	UNITED KINGDOM	GBR		10/29/2024		295							295	306	11		11
100111855	MUNSTER	IN		06/29/2023		524							524	524			
100048934	PORTLAND	OR		11/20/2020		2,078							2,078	2,078			
100174176	TAYLOR	MI		10/31/2024		470							470	470			
100062772	AUSTELL	GA		07/01/2021		1,201							1,201	1,201			
100012634	ROMEOVILLE	IL		05/25/2017		500							500	500			
100049495	ALABASTER	AL		11/20/2020		1,381							1,381	1,381			
100031942	PEMBROKE PINES	FL		03/29/2019		487							487	487			
100075575	CHARLOTTE	NC		12/01/2021		532							532	532			
100079000	ZAPATA	TX		02/24/2022		848							848	848			
100114836	MYRTLE BEACH	SC		07/10/2023		516							516	516			
100062082	VALDOSTA	GA		07/01/2021		(357)							(357)	(357)			
100062178	DULUTH	MN		07/01/2021		753							753	753			
100011092	SAINT AUGUSTINE	FL		12/23/2016		1,981							1,981	1,981			
100053578	MOUNT PLEASANT	MI		03/23/2021		287							287	287			
100011554	MERIDEN	CT		03/08/2017		1,801							1,801	1,801			
100031404	FRESNO	CA		03/29/2019		584							584	584			
100028046	HALEDON	NJ		10/26/2018		1,042							1,042	1,042			
100101789	POTTSVILLE	PA		03/31/2023		282							282	282			
100028259	NEWPORT NEWS	VA		10/26/2018		1,621							1,621	1,621			
100026838	HIALEAH	FL		09/26/2018		306							306	306			
100156919	NAVASOTA	TX		06/27/2024		172							172	172			
100043352	FRESNO	CA		08/13/2020		792							792	792			
100168908	UNITED KINGDOM	GBR		09/26/2024		682							682	682	1		1
100047186	VISALIA	CA		11/20/2020		297							297	297			
100090360	PAWLEYS ISLAND	SC		02/03/2023		1,227							1,227	1,227			
100054205	LAS VEGAS	NV		03/23/2021		1,352							1,352	1,352			
100064734	RITZVILLE	WA		07/14/2021		448							448	448			
100081293	GROSSE POINTE PARK	MI		03/18/2022		968							968	968			
100145028	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100101750	CLEVELAND	OH		03/31/2023		223							223	223			
100071783	CLEVELAND	OH		10/14/2021		446							446	446			
100047693	AURORA	CO		11/20/2020		346							346	346			
100043742	DEVILLE	LA		08/13/2020		343							343	343			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100013760	HOMESTEAD	FL		05/25/2017		462							462	462			
100071773	SAN ANTONIO	TX		10/14/2021		435							435	435			
100146322	EDMOND	OK		03/19/2024		418							418	418			
100099758	CLEVELAND	OH		02/28/2023		154							154	154			
100173944	EUCLID	OH		10/31/2024		216							216	216			
100139779	UNITED KINGDOM	GBR		12/18/2023		3							3		(3)		(3)
100134251	UNITED KINGDOM	GBR		10/26/2023													
100063049	GOODRICH	TX		07/01/2021		167							167	167			
100031341	ELGIN	IL		03/29/2019		355							355	355			
100088838	BATTLE GROUND	WA		11/15/2022		5,035							5,035	5,035			
100184817	ROYAL PALM BEACH	FL		12/17/2024		463							463	463			
100030673	CUMBERLAND	RI		04/09/2019		1,440							1,440	1,440			
100062026	MOUNT IDA	AR		07/01/2021		776							776	776			
100139379	CARBONDALE	PA		12/28/2023		188							188	188			
100078962	ARDMORE	OK		02/24/2022		484							484	484			
100031204	FRESNO	CA		03/29/2019		387							387	387			
100113945	HOUSTON	TX		06/29/2023		806							806	806			
100112176	SHELTON	CT		06/29/2023		271							271	271			
100071608	MEMPHIS	TN		10/14/2021		436							436	436			
100078529	ROTTERDAM	NLD		01/26/2022		(15)							(15)		15		15
100013833	RICHMOND	VA		05/25/2017		555							555	555			
100111492	DENVER	CO		06/29/2023		2,093							2,093	2,093			
100044785	ALBUQUERQUE	NM		11/19/2020		183							183	183			
100113390	CHICAGO	IL		06/29/2023		460							460	460			
100062098	NEWNAN	GA		07/01/2021		733							733	733			
100060589	SAVANNAH	GA		06/01/2021		700							700	700			
100053497	LANSDOWNE	PA		03/23/2021		2,142							2,142	2,142			
100153553	UNITED KINGDOM	GBR		05/29/2024		582							582	628	46		46
100011672	TULARE	CA		03/08/2017		1,177							1,177	1,177			
100153574	UNITED KINGDOM	GBR		05/29/2024		(2)							(2)		2		2
100180903	UNITED KINGDOM	GBR		11/27/2024		410							410	445	35		35
100164892	LEBANON	PA		08/28/2024		207							207	207			
100168870	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100168873	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100054102	HANOVER	PA		03/23/2021		152							152	152			
100173963	BATTLE CREEK	MI		10/31/2024		187							187	187			
100112766	NAPLES	FL		06/29/2023		1,593							1,593	1,593			
100112874	TOBYHANNA	PA		06/29/2023		725							725	725			
100128045	MEMPHIS	TN		09/08/2023		722							722	722			
100024731	DELANO	CA		09/20/2018		2,099							2,099	2,099			
100174072	SOUTH BEND	IN		10/31/2024		229							229	229			
100103834	BUFFALO	NY		05/10/2023		210							210	210			
100047866	BYRON CENTER	MI		11/20/2020		227							227	227			
100126665	PHILADELPHIA	PA		08/30/2023		426							426	426			
100155376	WELLINGTON	FL		06/18/2024		879							879	879			
100103010	COLUMBUS	OH		06/22/2023		135							135	135			
100177694	HOLLY SPRINGS	NC		11/19/2024		635							635	635			
100014163	VERO BEACH	FL		05/25/2017		388							388	388			
100061600	WILLSBORO	NY		07/01/2021		857							857	857			
100155793	VAIL	AZ		06/18/2024		358							358	358			
100028788	NEW PORT RICHEY	FL		10/26/2018		382							382	382			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055180	WEST COLUMBIA	SC		03/23/2021		428							428	428			
100055690	HUDSON	IL		03/23/2021		466							466	466			
100026319	TUCSON	AZ		09/20/2018		377							377	377			
100053692	AMELIA CT HSE	VA		03/23/2021		1,786							1,786	1,786			
100135073	CAPE CORAL	FL		11/01/2023		14,710							14,710	14,710			
100011607	ARNOLD	MO		03/08/2017		1,634							1,634	1,634			
100047049	RICHMOND	MI		11/20/2020		2,852							2,852	2,852			
100111106	NEW HAVEN	MI		06/29/2023		156							156	156			
100017939	GREENVILLE	TX		05/22/2018		879							879	879			
100134021	EUCLID	OH		10/25/2023		187							187	187			
100147226	CLEVELAND	OH		03/28/2024		193							193	193			
100062124	SCHENECTADY	NY		07/01/2021		1,200							1,200	1,200			
100044015	BAYTOWN	TX		08/19/2020		2,864							2,864	2,864			
100057603	CHATTANOOGA	TN		06/30/2021		444							444	444			
100043544	NORTH BERGEN	NJ		08/13/2020		240							240	240			
100050008	CULPEPER	VA		11/20/2020		287							287	287			
100167117	EASTLAKE	OH		09/13/2024		219							219	219			
100164671	RIVERSIDE	CA		08/23/2024		133							133	133			
100113805	MIAMI	FL		06/29/2023		419							419	419			
100048349	PHOENIX	AZ		11/20/2020		1,265							1,265	1,265			
100028324	WEST PALM BEACH	FL		10/26/2018		558							558	558			
100024707	SEMINOLE	FL		09/20/2018		375							375	375			
100184650	PLEASANT GROVE	UT		12/17/2024		459							459	459			
100053913	SHARPSVILLE	PA		03/23/2021		482							482	482			
100135302	MIAMI	FL		11/13/2023		5,063							5,063	5,141		78	78
100155721	BEL AIR	MD		06/18/2024		1,036							1,036	1,036			
100117458	LOMPOC	CA		07/20/2023		365							365	365			
100046740	COLLEGEVILLE	PA		11/20/2020		332							332	332			
100114509	DECATUR	GA		06/29/2023		488							488	488			
100075875	DEN HAAG	NLD		11/24/2021		13,140							13,140	13,633	493		493
100065362	ROUND LAKE BEACH	IL		07/28/2021		1,398							1,398	1,398			
100178180	BUCKEYE	AZ		11/19/2024		407							407	407			
100127339	OVIEDO	FL		08/30/2023		4,406							4,406	4,406			
100115140	HAMMOND	IN		07/17/2023		190							190	190			
100063077	NUNDA	NY		07/01/2021		709							709	709			
100141168	MACON	GA		01/30/2024		190							190	190			
100049491	LITHONIA	GA		11/20/2020		325							325	325			
100050091	LODI	CA		11/20/2020		211							211	211			
100143867	UNITED KINGDOM	GBR		02/28/2024		(15)							(15)		15		15
100139014	BARTOW	FL		12/21/2023		601							601	601			
100069360	BERLIN HEIGHTS	OH		09/01/2021		216							216	216			
100088160	HOFFMAN ESTATES	IL		10/25/2022		2,232							2,232	2,232			
100014537	LENEXA	KS		09/27/2017		1,314							1,314	1,314			
100064698	WILMINGTON	DE		07/14/2021		461							461	461			
100164928	READING	PA		08/28/2024		170							170	170			
100042947	FAYETTEVILLE	GA		05/28/2020		1,728							1,728	1,728			
100116873	OCALA	FL		07/20/2023		324							324	324			
100185681	ARNHEM	NLD		12/20/2024		191						(351)	(160)		160		160
100099724	ROOSENDAAL	NLD		02/27/2023		316						(351)	(35)		35		35
100145295	UNITED KINGDOM	GBR		03/12/2024		15							15		(15)		(15)
100085022	AMSTERDAM	NLD		07/27/2022		(26)							(26)		26		26

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078517	UTRECHT	NLD		01/26/2022		(13)							(13)		13		13
100165180	S-GRAVENHAGE	NLD		08/28/2024		(27)							(27)		27		27
100078518	UTRECHT	NLD		01/26/2022		(13)							(13)		13		13
100026150	BOCA RATON	FL		09/20/2018		334							334	334			
100078519	UTRECHT	NLD		01/26/2022		(15)							(15)		15		15
100013461	MIAMI GARDENS	FL		05/25/2017		750							750	750			
100141807	VLAARDINGEN	NLD		01/29/2024		(26)							(26)		26		26
100071726	BARTOW	FL		10/14/2021		471							471	471			
100030311	BRANDON	FL		12/20/2018		2,230							2,230	2,230			
100112735	BOISE	ID		06/29/2023		1,361							1,361	1,361			
100014116	PHOENIX	AZ		05/25/2017		509							509	509			
100064977	RICHWOOD	OH		07/14/2021		507							507	507			
100066352	PARSONS	KS		08/02/2021		525							525	525			
100013117	BARSTOW	CA		05/25/2017		361							361	361			
100175009	LANSING	MI		10/31/2024		5,327							5,327	5,327			
100042943	FREDERICKSBURG	VA		05/28/2020		1,450							1,450	1,450			
100157008	UNITED KINGDOM	GBR		06/27/2024		(5)							(5)		5		5
100116820	WILDWOOD	FL		07/20/2023		609							609	609			
100113698	SUFFOLK	VA		06/29/2023		1,471							1,471	1,471			
100031634	SAINT CLOUD	FL		03/29/2019		1,582							1,582	1,582			
100158259	UNITED KINGDOM	GBR		07/09/2024		1							1		(1)		(1)
100112959	DETROIT	MI		06/29/2023		1,023							1,023	1,023			
100048873	REX	GA		11/20/2020		306							306	306			
100048221	SPRINGFIELD	MA		11/20/2020		601							601	601			
100000409	NORTH BRANCH	MI		09/27/2016		522							522	522			
100177732	WATSONVILLE	CA		11/19/2024		379							379	379			
100144970	UNITED KINGDOM	GBR		03/12/2024													
100031678	PALM BAY	FL		03/29/2019		1,789							1,789	1,789			
100060912	CORDOVA	TN		06/01/2021		940							940	940			
100077347	CHOCTAW	OK		01/03/2022		694							694	694			
100077277	GASTONIA	NC		01/03/2022		921							921	921			
100141140	CAMDEN	NJ		01/30/2024		186							186	186			
100049903	TEANECK	NJ		11/20/2020		516							516	516			
100054671	SAINT MATTHEWS	SC		03/23/2021		1,585							1,585	1,585			
100043255	ELGIN	TX		08/13/2020		798							798	798			
100117323	LAWRENCE	KS		07/20/2023		285							285	285			
100109799	TALLAHASSEE	FL		08/04/2023		216							216	216			
100047510	HAYWARD	CA		11/20/2020		2,814							2,814	2,814			
100174161	ST. LOUIS	MO		10/31/2024		175							175	175			
100146613	DETROIT	MI		03/20/2024		128							128	128			
100027867	HANOVER PARK	IL		10/26/2018		565							565	565			
100155165	MYRTLE BEACH	SC		07/19/2024		226							226	226			
100062099	ROANOKE	VA		07/01/2021		669							669	669			
100180914	UNITED KINGDOM	GBR		11/27/2024		842							842	908	66		66
100028081	TAUNTON	MA		10/26/2018		378							378	378			
100144860	UNITED KINGDOM	GBR		03/12/2024		(3)							(3)		3		3
100113422	CHICAGO	IL		06/29/2023		1,733							1,733	1,733			
100044149	FRESNO	CA		08/19/2020		1,812							1,812	1,812			
100049214	MESA	AZ		11/20/2020		1,772							1,772	1,772			
100111399	MEMPHIS	TN		06/29/2023		350							350	350			
100043435	COATESVILLE	PA		08/13/2020		838							838	838			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000562	IVINS	UT		09/27/2016		527							527	527			
100030117	FORT WASHINGTON	MD		12/20/2018		1,786							1,786	1,786			
100143628	CARBONDALE	PA		02/21/2024		187							187	187			
100172901	YORK	PA		10/25/2024		124							124	124			
100146442	MOROCCO	IN		03/19/2024		362							362	362			
100144911	UNITED KINGDOM	GBR		03/12/2024		10,888							10,888	11,534	646		646
100072257	WAXAHACHIE	TX		11/01/2021		167							167	167			
100071741	OKLAHOMA CITY	OK		10/14/2021		433							433	433			
100075622	FOND DU LAC	WI		12/01/2021		471							471	471			
100175747	DEBARY	FL		11/12/2024		689							689	689			
100000358	GARNER	NC		09/27/2016		547							547	547			
100055065	CARROLLTON	TX		03/23/2021		1,503							1,503	1,503			
100043266	SAINT CHARLES	MO		08/13/2020		563							563	563			
100113553	NEW ORLEANS	LA		06/29/2023		550							550	550			
100116679	AUGUSTA	GA		07/20/2023		3,875							3,875	3,875			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		587							587	587			
100136796	MEMPHIS	TN		11/27/2023		146							146	146			
100130036	LENOIR	NC		09/27/2023		205							205	205			
100017314	GARDENDALE	AL		04/26/2018		1,004							1,004	1,004			
100045850	KEAVY	KY		11/25/2020		(6,074)							(6,074)	(6,074)			
100113827	MAITLAND	FL		06/29/2023		1,751							1,751	1,751			
100045563	STOCKTON	CA		11/25/2020		1,349							1,349	1,349			
100055255	BOYNTON BEACH	FL		03/23/2021		332							332	332			
100126588	RIVERDALE	GA		08/30/2023		720							720	720			
100066981	SYLVESTER	GA		08/02/2021		752							752	752			
100076119	GALION	OH		01/07/2022		634							634	634			
100064766	CHATTANOOGA	TN		07/14/2021		477							477	477			
100067667	RICHMOND	VA		09/23/2021		505							505	505			
100010670	LAS VEGAS	NV		12/23/2016		503							503	503			
100064236	CALUMET CITY	IL		07/01/2021		734							734	734			
100064804	DES MOINES	IA		07/14/2021		460							460	460			
100184503	BOISE	ID		12/17/2024		447							447	447			
100046752	CARNATION	WA		11/20/2020		2,334							2,334	2,334			
100055630	ALEXANDRIA	MN		03/23/2021		505							505	505			
100055446	FRAZEYSBURG	OH		03/23/2021		317							317	317			
100175807	MAPLE HEIGHTS	OH		11/12/2024		196							196	196			
100012845	FOWLERVILLE	MI		05/25/2017		503							503	503			
100049730	FRASER	MI		11/20/2020		500							500	500			
100030410	PHOENIX	AZ		12/20/2018		780							780	780			
100043550	ST PETERSBURG	FL		08/13/2020		267							267	267			
100032648	GALWAY	IRL		06/21/2019		2,767							2,767	1,866	65	(965)	(901)
100149747	PARMA	OH		04/26/2024		169							169	169			
100067350	CRUM LYNNE	PA		08/02/2021		374							374	374			
100047127	BRONX	NY		11/20/2020		4,680							4,680	4,680			
100076019	PETERSBURG	VA		01/07/2022		459							459	459			
100117831	PEMBROKE PARK	FL		07/20/2023		107							107	107			
100126363	KANNAPOLIS	NC		08/30/2023		209							209	209			
100113437	LOS LUNAS	NM		06/29/2023		352							352	352			
100111418	NEWPORT NEWS	VA		06/29/2023		908							908	908			
100060795	HUNTSVILLE	AL		06/01/2021		771							771	771			
100076308	GALLOWAY	NJ		01/07/2022		324							324	324			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127155	YUKON	OK		08/30/2023		108							108	108			
100112429	LAS VEGAS	NV		06/29/2023		1,141							1,141	1,141			
100054515	ALLENTON	MI		03/23/2021		2,080							2,080	2,080			
100025751	VALLEY	AL		09/20/2018		453							453	453			
100129887	WARMINSTER	PA		09/27/2023		181							181	181			
100053659	GREENVILLE	SC		03/23/2021		1,044							1,044	1,044			
100064829	LAFAYETTE	LA		07/14/2021		451							451	451			
100144934	UNITED KINGDOM	GBR		03/12/2024													
100099808	BIG SPRING	TX		02/28/2023		212							212	212			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		813							813	813			
100010784	COLUMBIA	SC		12/23/2016		1,582							1,582	1,582			
100076027	FAYETTEVILLE	NC		01/07/2022		302							302	302			
100018402	PASO ROBLES	CA		06/27/2018		878							878	878			
100024733	RESTON	VA		09/20/2018		727							727	727			
100081239	GRAND BLANC	MI		03/18/2022		524							524	524			
100081233	GRAND BLANC	MI		03/18/2022		524							524	524			
100068305	SOCORRO	NM		08/25/2021		501							501	501			
100043454	NEW CASTLE	DE		08/13/2020		373							373	373			
100157756	ESCONDIDO	CA		07/02/2024		453							453	453			
100181239	HOUSTON	TX		12/06/2024		465							465	465			
100062515	VICTORIA	TX		07/01/2021		796							796	796			
100126934	PALM HARBOR	FL		08/30/2023		1,775							1,775	1,775			
100108371	BUFFALO	NY		05/25/2023		197							197	197			
100043386	BEAVER CROSSING	NE		08/13/2020		236							236	236			
100078961	MULBERRY	FL		02/24/2022		766							766	766			
100128128	LOUISVILLE	KY		09/08/2023		265							265	265			
100127587	RALEIGH	NC		09/08/2023		241							241	241			
100127320	DES MOINES	IA		08/30/2023		1,775							1,775	1,775			
100111787	RYDAL	GA		06/29/2023		2,335							2,335	2,335			
100046340	ALBION	PA		11/25/2020		522							522	522			
100054232	WATERLOO	IL		03/23/2021		347							347	347			
100043450	PATTERSON	NY		08/13/2020		302							302	302			
100111905	TELFORD	PA		06/29/2023		362							362	362			
100026043	LAKE WORTH	FL		09/20/2018		328							328	328			
100111759	FORT LAUDERDALE	FL		06/29/2023		83							83	83			
100129741	UNITED KINGDOM	GBR		09/26/2023		(3)							(3)		3		3
100111099	BLOOMINGTON	CA		06/29/2023		443							443	443			
100157754	TUSTIN	CA		07/02/2024		452							452	452			
100156988	UNITED KINGDOM	GBR		06/27/2024		3							3		(3)		(3)
100156989	UNITED KINGDOM	GBR		06/27/2024		3							3		(3)		(3)
100048195	WISCONSIN RAPIDS	WI		11/20/2020		343							343	343			
100129925	WESTLAND	MI		09/27/2023		180							180	180			
100055516	WARREN	OH		03/23/2021		380							380	380			
100147167	UNITED KINGDOM	GBR		03/27/2024		(1)							(1)		1		1
100062383	SEGUIN	TX		07/01/2021		947							947	947			
100072543	DANBURY	CT		11/01/2021		554							554	554			
100047398	SAN DIEGO	CA		11/20/2020		337							337	337			
100025670	VILLA RICA	GA		09/20/2018		389							389	389			
100064900	WHITING	IN		07/14/2021		487							487	487			
100011924	ALBUQUERQUE	NM		03/08/2017		850							850	850			
100012220	HAINES CITY	FL		04/28/2017		573							573	573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139003	WEST PALM BEACH	FL		12/21/2023		513							513	513			
100164695	CHINO VALLEY	AZ		08/23/2024		482							482	482			
100112426	COATESVILLE	PA		06/29/2023		375							375	375			
100116937	BALTIMORE	MD		07/20/2023		427							427	427			
100055669	GREEN RIVER	WY		03/23/2021		1,040							1,040	1,040			
100147244	PHILADELPHIA	PA		03/28/2024		182							182	182			
100047264	BRISTOL	CT		11/20/2020		191							191	191			
100111272	SHAKOPEE	MN		06/29/2023		2,326							2,326	2,326			
100116674	CALERA	AL		07/20/2023		633							633	633			
100019781	SAN ANTONIO	TX		07/26/2018		2,385							2,385	2,385			
100114450	DENVILLE	NJ		06/29/2023		208							208	208			
100029009	TUCSON	AZ		10/26/2018		358							358	358			
100100251	CLEVELAND	OH		03/17/2023		217							217	217			
100142089	LORAIN	OH		02/29/2024		143							143	143			
100184435	NORTH PLAINS	OR		12/17/2024		430							430	430			
100153738	GRONINGEN	NLD		05/30/2024		(13)							(13)		13		13
100150228	UNITED KINGDOM	GBR		04/29/2024		284							284	321	37		37
100071293	PHENIX CITY	AL		10/01/2021		931							931	931			
100108373	BALTIMORE	MD		05/25/2023		218							218	218			
100031389	FRESNO	CA		03/29/2019		442							442	442			
100043597	HENRICO	VA		08/13/2020		291							291	291			
100184475	TOPSHAM	ME		12/17/2024		341							341	341			
100047137	MARENGO	IL		11/20/2020		280							280	280			
100054612	FREDERICK	MD		03/23/2021		748							748	748			
100147086	DE SOTO	MO		03/28/2024		211							211	211			
100045159	JEFFERSON CITY	TN		11/25/2020		1,307							1,307	1,307			
100080783	JACKSONVILLE	AR		03/15/2022		1,579							1,579	1,579			
100117025	JACKSON	TN		07/20/2023		430							430	430			
100055315	MONMOUTH	OR		03/23/2021		294							294	294			
100063772	SYRACUSE	NY		07/01/2021		559							559	559			
100119558	EMMEN	NLD		07/28/2023		279							279	331	53		53
100043668	CHARLESTON	SC		08/13/2020		275							275	275			
100184771	BARDONIA	NY		12/17/2024		463							463	463			
100110617	SURPRISE	AZ		06/30/2023		6,760							6,760	6,760			
100047232	RENO	NV		11/20/2020		388							388	388			
100067269	EAST ALTON	IL		08/02/2021		708							708	708			
100062165	HUNTSVILLE	AR		07/01/2021		739							739	739			
100047928	POMONA	CA		11/20/2020		1,948							1,948	1,948			
100133939	ANDERSON	SC		10/25/2023		159							159	159			
100178038	CHARLES TOWN	WV		11/19/2024		348							348	348			
100061938	JACKSONVILLE	FL		07/01/2021		386							386	386			
100025883	CHANDLER	AZ		09/20/2018		1,211							1,211	1,211			
100013138	SEMINOLE	FL		05/25/2017		433							433	433			
100061101	PARMA	OH		06/01/2021		480							480	480			
100054064	BALTIMORE	MD		03/23/2021		59							59	59			
100167111	BATTLE CREEK	MI		09/13/2024		184							184	184			
100169219	CANTON	OH		09/27/2024		248							248	248			
100184461	MONROE	OR		12/17/2024		436							436	436			
100112058	HARVEY	LA		06/29/2023		1,329							1,329	1,329			
100162334	TUCSON	AZ		08/06/2024		551							551	551			
100108400	LITTLE ROCK	AR		05/25/2023		180							180	180			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100028027	MOUNT PROSPECT	IL		10/26/2018		496							496	496			
100153468	BONHAM	TX		05/30/2024		193							193	193			
100177914	ELWOOD	NE		11/19/2024		359							359	359			
100064866	BALTIMORE	MD		07/14/2021		460							460	460			
100168888	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100184908	NEPTUNE	NJ		12/17/2024		446							446	446			
100013550	SAINT LOUIS	MO		05/25/2017		796							796	796			
100054363	CONCORD	VA		03/23/2021		440							440	440			
100044816	MIAMI	FL		11/19/2020		390							390	390			
100068482	RACINE	WI		08/25/2021		412							412	412			
100092011	TRENTON	NJ		02/09/2023		706							706	706			
100060496	STERLING HEIGHTS	MI		06/01/2021		736							736	736			
100065141	WILLIAMSBURG	VA		07/14/2021		532							532	532			
100054637	OLATHE	KS		03/23/2021		1,104							1,104	1,104			
100048823	TALLMADGE	OH		11/20/2020		1,406							1,406	1,406			
100014456	LITTLE ROCK	AR		09/27/2017		1,503							1,503	1,503			
100175783	READING	PA		11/12/2024		192							192	192			
100134925	MEMPHIS	TN		10/30/2023		97							97	97			
100031439	FRESNO	CA		03/29/2019		1,553							1,553	1,553			
100057970	HOCKLEY	TX		06/30/2021		464							464	464			
100054701	PORTSMOUTH	VA		03/23/2021		344							344	344			
100129987	MAYS LANDING	NJ		09/27/2023		181							181	181			
100103183	EUCLID	OH		04/21/2023		188							188	188			
100103182	EUCLID	OH		04/21/2023		188							188	188			
100043520	TAMPA	FL		08/13/2020		123							123	123			
100064738	CLEVELAND	OH		07/14/2021		435							435	435			
100112200	MARYLAND HEIG	MO		06/29/2023		264							264	264			
100055117	MARIETTA	GA		03/23/2021		432							432	432			
100045704	KOKOMO	IN		11/25/2020		398							398	398			
100060356	SAN ANTONIO	TX		06/01/2021		863							863	863			
100076051	GRIFFIN	GA		01/07/2022		455							455	455			
100114104	MILWAUKEE	WI		06/29/2023		806							806	806			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		333							333	333			
100013508	TAMPA	FL		05/25/2017		361							361	361			
100174805	MAPLE HEIGHTS	OH		10/31/2024		189							189	189			
100112926	NORTH BRUNSWICK	NJ		06/29/2023		1,288							1,288	1,288			
100174086	AKRON	OH		10/31/2024		205							205	205			
100012392	HOMESTEAD	FL		04/28/2017		462							462	462			
100000398	KEESEVILLE	NY		09/27/2016		410							410	410			
100164681	MONTEBELLO	CA		08/23/2024		159							159	159			
100077343	FRESNO	CA		01/03/2022		315							315	315			
100054722	MANSFIELD	OH		03/23/2021		424							424	424			
100103364	ROTTERDAM	NLD		04/28/2023		315						(343)	(28)		28		28
100055830	NEWARK	NJ		03/23/2021		318							318	318			
100048350	MIDDLEVILLE	MI		11/20/2020		588							588	588			
100167121	GREENSBORO	NC		09/13/2024		57							57	57			
100141094	DETROIT	MI		01/30/2024		191							191	191			
100114504	LEHIGHTON	PA		06/29/2023		962							962	962			
100078676	COLUMBUS	OH		02/02/2022		3,653							3,653	3,653			
100047367	MUSKEGON	MI		11/20/2020		198							198	198			
100060146	LARGO	FL		06/25/2021		1,164							1,164	1,164			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165131	UNITED KINGDOM	GBR		08/27/2024		2,011						(2,014)	(3)		3		3
100156943	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100011364	BOARDMAN	OH		12/23/2016		964							964	964			
100061021	EAST CHICAGO	IN		06/01/2021		707							707	707			
100155730	STEVENSVILLE	MD		06/18/2024		366							366	366			
100112091	INDIANAPOLIS	IN		06/29/2023		970							970	970			
100054604	ROANOKE	VA		03/23/2021		174							174	174			
100026885	SACRAMENTO	CA		09/26/2018		637							637	637			
100108360	AKRON	OH		05/25/2023		219							219	219			
100090658	HAMLET	NC		12/29/2022		200							200	200			
100044134	WILLMAR	MN		08/19/2020		454							454	454			
100013450	HESPERIA	CA		05/25/2017		2,623							2,623	2,623			
100013090	MIAMI	FL		05/25/2017		419							419	419			
100013972	HOUSTON	TX		05/25/2017		516							516	516			
100025036	COTTONWOOD	CA		09/20/2018		767							767	767			
100112920	CLEARWATER	FL		06/29/2023		375							375	375			
100061699	BELTON	TX		07/01/2021		771							771	771			
100028348	PHOENIX	AZ		10/26/2018		364							364	364			
100113197	GWYNN OAK	MD		06/29/2023		2,049							2,049	2,049			
100030212	PIXLEY	CA		12/20/2018		1,049							1,049	1,049			
100049501	PLEASANTVILLE	NJ		11/20/2020		1,207							1,207	1,207			
100174446	HOUSTON	TX		10/31/2024		152							152	152			
100046056	DUNDALK	MD		11/25/2020		319							319	319			
100042944	MODESTO	CA		05/28/2020		1,470							1,470	1,470			
100045742	INDIANAPOLIS	IN		11/25/2020		1,121							1,121	1,121			
100054181	PONCA CITY	OK		03/23/2021		387							387	387			
100057633	PHILADELPHIA	PA		06/30/2021		463							463	463			
100061972	CHICAGO	IL		07/01/2021		510							510	510			
100077608	TALLAPOOSA	GA		01/03/2022		487							487	487			
100053923	RIVERSIDE	CA		03/23/2021		326							326	326			
100053831	MOLINE	IL		03/23/2021		470							470	470			
100099781	EAST SYRACUSE	NY		02/28/2023		229							229	229			
100116840	LANSING	KS		07/20/2023		349							349	349			
100075649	KINGSTON	PA		12/01/2021		536							536	536			
100126471	ROME	GA		08/30/2023		845							845	845			
100054546	LANCASTER	PA		03/23/2021		655							655	655			
100151329	MILILANI	HI		05/10/2024		56,792							56,792	56,792			
100100329	GREENSBORO	NC		04/27/2023		377							377	377			
100011011	WEST MIFFLIN	PA		12/23/2016		485							485	485			
100050121	DASSEL	MN		11/20/2020		3,217							3,217	3,217			
100010667	WILLIAMSTON	MI		12/23/2016		747							747	747			
100053389	BLUE ISLAND	IL		03/23/2021		904							904	904			
100103193	CLEVELAND	OH		04/21/2023		369							369	369			
100134020	TRENTON	NJ		10/25/2023		426							426	426			
100167107	MEMPHIS	TN		09/13/2024		113							113	113			
100152767	PITTSBURGH	PA		05/22/2024		160							160	160			
100055795	CINCINNATI	OH		03/23/2021		402							402	402			
100026276	HUMBLE	TX		09/20/2018		470							470	470			
100184872	DELRAY BEACH	FL		12/17/2024		436							436	436			
100050235	BURGAW	NC		11/20/2020		374							374	374			
100113793	ATHOL	MA		06/29/2023		818							818	818			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100192	MILWAUKEE	WI		03/17/2023		204							204	204			
100049624	PADUCAH	KY		11/20/2020		370							370	370			
100030045	FORT WORTH	TX		12/20/2018		1,029							1,029	1,029			
100100191	MILWAUKEE	WI		03/17/2023		212							212	212			
100112332	DAYTONA BEACH	FL		06/29/2023		1,203							1,203	1,203			
100011632	CHICAGO	IL		03/08/2017		583							583	583			
100028285	COCONUT CREEK	FL		10/26/2018		2,208							2,208	2,208			
100010823	JAMESTOWN	SC		01/27/2017		847							847	847			
100047425	NASHVILLE	TN		11/20/2020		215							215	215			
100174098	LINCOLN PARK	MI		10/31/2024		180							180	180			
100174127	LOUISVILLE	KY		10/31/2024		189							189	189			
100144729	UNITED KINGDOM	GBR		03/12/2024													
100173924	ST LOUIS	MO		10/31/2024		138							138	138			
100024831	MEMPHIS	TN		09/20/2018		464							464	464			
100060940	RAYTOWN	MO		06/01/2021		753							753	753			
100129278	MARANA	AZ		09/25/2023		3,919							3,919	3,919			
100184897	LAKE STEVENS	WA		12/17/2024		652							652	652			
100116396	JACKSONVILLE	FL		07/20/2023		325							325	325			
100075065	ALBANY	GA		12/01/2021		507							507	507			
100139781	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100045651	BYRON	MI		11/25/2020		399							399	399			
100184630	MINNEOLA	FL		12/17/2024		517							517	517			
100061166	SAINT LOUIS	MO		06/01/2021		545							545	545			
100180920	UNITED KINGDOM	GBR		11/27/2024		17							17		(17)		(17)
100185666	UNITED KINGDOM	GBR		12/20/2024													
100113538	SALISBURY	MD		06/29/2023		176							176	176			
100114489	HAMILTON	MO		06/29/2023		1,886							1,886	1,886			
100045416	BARBOURSVILLE	WV		11/25/2020		250							250	250			
100075697	SWEET HOME	OR		12/01/2021		605							605	605			
100126428	FORT WORTH	TX		08/30/2023		187							187	187			
100113284	PHILADELPHIA	PA		06/29/2023		458							458	458			
100061151	SODDY DAISY	TN		06/01/2021		681							681	681			
100046800	LEVITTOWN	NY		11/20/2020		191							191	191			
100067808	DAYTON	OH		09/23/2021		418							418	418			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		349							349	349			
100127387	MYRTLE BEACH	SC		08/30/2023		138							138	138			
100013371	KISSIMMEE	FL		05/25/2017		381							381	381			
100055733	GLADSTONE	OR		03/23/2021		1,859							1,859	1,859			
100109835	NORFOLK	VA		06/22/2023		226							226	226			
100078864	AVON PARK	FL		02/24/2022		423							423	423			
100046947	DEER PARK	NY		11/20/2020		182							182	182			
100144863	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100111459	MEMPHIS	TN		06/29/2023		494							494	494			
100054284	TUCSON	AZ		03/23/2021		273							273	273			
100054252	MAYWOOD	IL		03/23/2021		99							99	99			
100111174	ELKTON	MD		06/29/2023		454							454	454			
100129879	ATLANTIC CITY	NJ		09/27/2023		152							152	152			
100014507	KATY	TX		09/27/2017		418							418	418			
100155411	LA PINE	OR		06/18/2024		492							492	492			
100168716	CHELSEA	OK		09/25/2024		178							178	178			
100100889	ROCKTON	IL		04/28/2023		4,518							4,518	4,518			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181566	ROCKFORD	IL		12/09/2024		172							172	172			
100112542	GAITHERSBURG	MD		06/29/2023		1,689							1,689	1,689			
100111122	THOMASTON	CT		06/29/2023		2,058							2,058	2,058			
100153552	UNITED KINGDOM	GBR		05/29/2024													
100031752	MESA	AZ		03/29/2019		745							745	745			
100061287	MEMPHIS	TN		06/01/2021		440							440	440			
100156980	UNITED KINGDOM	GBR		06/27/2024		(3)							(3)		3		3
100153568	UNITED KINGDOM	GBR		05/29/2024		7							7		(7)		(7)
100156996	UNITED KINGDOM	GBR		06/27/2024		3							3		(3)		(3)
100028274	STOCKTON	CA		10/26/2018		330							330	330			
100014136	CRETE	IL		05/25/2017		497							497	497			
100011840	FORT LAUDERDALE	FL		03/08/2017		324							324	324			
100049405	BRAINTREE	MA		11/20/2020		1,247							1,247	1,247			
100111324	DREXEL HILL	PA		06/29/2023		329							329	329			
100054937	TYLER	TX		03/23/2021		932							932	932			
100069875	MCMINNVILLE	OR		09/01/2021		739							739	739			
100126759	BELLE CENTER	OH		08/30/2023		1,657							1,657	1,657			
100143788	FAYETTEVILLE	NC		02/28/2024		2,239							2,239	2,239			
100010901	NEWPORT NEWS	VA		12/23/2016		1,922							1,922	1,922			
100054535	COVINGTON	GA		03/23/2021		49							49	49			
100055397	SPARTANBURG	SC		03/23/2021		308							308	308			
100045362	LOGAN	OH		11/25/2020		352							352	352			
100064859	KENOSHA	WI		07/14/2021		467							467	467			
100173581	UNITED KINGDOM	GBR		10/29/2024		618							618	634	16		16
100090859	GRAND PRAIRIE	TX		01/06/2023		24,677							24,677	24,677			
100045707	LANSING	MI		11/25/2020		1,587							1,587	1,587			
100057701	PALATINE	IL		06/30/2021		456							456	456			
100071987	SCOTTSDALE	AZ		10/29/2021		2,242							2,242	2,242			
100053591	MINNEAPOLIS	MN		03/23/2021		430							430	430			
100070430	SURFSIDE BEACH	SC		09/23/2021		494							494	494			
100174406	BEND	OR		10/31/2024		144							144	144			
100110955	HAMPTON	VA		06/29/2023		114							114	114			
100054472	PHOENIX	AZ		03/23/2021		358							358	358			
100062480	APPLETON	WI		07/01/2021		819							819	819			
100068521	WESLACO	TX		08/25/2021		752							752	752			
100057716	SWANSBORO	NC		06/30/2021		613							613	613			
100112432	MEMPHIS	TN		06/29/2023		314							314	314			
100101799	MILWAUKEE	WI		03/31/2023		165							165	165			
100079071	TULSA	OK		02/24/2022		2,015							2,015	2,015			
100075366	STANFORD	KY		12/01/2021		165							165	165			
100061404	HOMESTEAD	PA		06/01/2021		312							312	312			
100024746	SAVANNAH	GA		09/20/2018		551							551	551			
100060680	HUNTSVILLE	TX		06/01/2021		306							306	306			
100144780	UNITED KINGDOM	GBR		03/12/2024													
100155802	CULPEPPER	VA		06/18/2024		382							382	382			
100126943	BELLMAWR	NJ		08/30/2023		2,819							2,819	2,819			
100154708	PITTSBURGH	PA		07/19/2024		173							173	173			
100136055	BALTIMORE	MD		11/16/2023		145							145	145			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		166							166	166			
100010674	TWIN FALLS	ID		12/23/2016		518							518	518			
100076128	WINSTON SALEM	NC		01/07/2022		461							461	461			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103103	MEMPHIS	TN		04/21/2023		183							183	183			
100011829	MC DONALD	PA		03/08/2017		1,440							1,440	1,440			
100156994	UNITED KINGDOM	GBR		06/27/2024		2,256						(1,988)	268	289	22		22
100169218	CHESTER	PA		09/27/2024		160							160	160			
100011003	PORT ST LUCIE	FL		12/23/2016		1,927							1,927	1,927			
100155475	GUNNISON	CO		06/18/2024		330							330	330			
100087284	ALLEN	TX		10/25/2022		1,220							1,220	1,220			
100061351	SIDNEY	MT		06/01/2021		738							738	738			
100069375	PALMYRA	NJ		09/01/2021		522							522	522			
100126589	COLLEGE PARK	GA		08/30/2023		1,071							1,071	1,071			
100057542	ALBUQUERQUE	NM		06/30/2021		435							435	435			
100119786	MEMPHIS	TN		08/08/2023		182							182	182			
100057986	MEMPHIS	TN		06/30/2021		961							961	961			
100161622	UNITED KINGDOM	GBR		07/29/2024		402							402	429	27		27
100145429	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100060571	ALABASTER	AL		06/01/2021		535							535	535			
100152490	PHENIX CITY	AL		05/16/2024		218							218	218			
100011673	LITTLE FALLS	MN		03/08/2017		210							210	210			
100042931	NORTH LAS VEGAS	NV		05/28/2020		646							646	646			
100068219	LONGVIEW	TX		08/25/2021		494							494	494			
100043914	WYOMING	IL		08/19/2020		252							252	252			
100126717	LAWNSIDE	NJ		08/30/2023		899							899	899			
100111811	LONGWOOD	FL		06/29/2023		1,078							1,078	1,078			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		183							183	183			
100155468	LAS VEGAS	NV		06/18/2024		104							104	104			
100142088	KILLEEN	TX		02/29/2024		161							161	161			
100043986	IMPERIAL BEACH	CA		08/19/2020		2,117							2,117	2,117			
100055173	SOMERSET	PA		03/23/2021		347							347	347			
100143861	UNITED KINGDOM	GBR		02/28/2024		(1)							(1)		1		1
100013052	ZIMMERMAN	MN		05/25/2017		892							892	892			
100057582	PHILADELPHIA	PA		06/30/2021		459							459	459			
100017733	APOPKA	FL		04/26/2018		990							990	990			
100126728	PALM BAY	FL		08/30/2023		863							863	863			
100165162	UNITED KINGDOM	GBR		08/27/2024		1,501							1,501	1,536	35		35
100025788	GRAND PRAIRIE	TX		09/20/2018		452							452	452			
100000380	HOUSTON	TX		09/27/2016		208							208	208			
100175810	NEW KENSINGTON	PA		11/12/2024		238							238	238			
100015111	DELANO	CA		12/14/2017		1,199							1,199	1,199			
100030239	FLORENCE	KY		12/20/2018		867							867	867			
100177784	EL DORADO	CA		11/19/2024		433							433	433			
100048917	BALTIMORE	MD		11/20/2020		296							296	296			
100024578	GREENACRES	FL		09/20/2018		372							372	372			
100127227	BROWN DEER	WI		08/30/2023		1,112							1,112	1,112			
100062666	OSAKIS	MN		07/01/2021		697							697	697			
100064709	PETERSBURG	VA		07/14/2021		445							445	445			
100139008	WILLIAMSTOWN	NJ		12/21/2023		294							294	294			
100028738	SUNRISE	FL		10/26/2018		1,216							1,216	1,216			
100029796	TACOMA	WA		10/26/2018		477							477	477			
100054624	FAYETTEVILLE	NC		03/23/2021		31							31	31			
100023393	APOLLO BEACH	FL		08/16/2018		325							325	325			
100055568	SAINT LOUIS	MO		03/23/2021		82							82	82			

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100087470	SPRING	TX		10/25/2022		1,653							1,653	1,653			
100177883	MIAMI	FL		11/19/2024		716							716	716			
100145999	WEEKI WACHEE	FL		03/19/2024		509							509	509			
100161613	UNITED KINGDOM	GBR		07/29/2024		7							7		(7)		(7)
100146450	CHESHIRE	CT		03/19/2024		367							367	367			
100111531	DECATUR	GA		06/29/2023		772							772	772			
100043113	PEARLAND	TX		05/28/2020		339							339	339			
100045032	OPA LOCKA	FL		11/19/2020		333							333	333			
100142147	ALIQUIPPA	PA		02/29/2024		503							503	503			
100019886	ABILENE	TX		07/30/2018		1,460							1,460	1,460			
100175845	SCRANTON	PA		11/12/2024		152							152	152			
100055720	BRADLEY	IL		03/23/2021		256							256	256			
100054856	COLUMBUS	NE		03/23/2021		129							129	129			
100025374	HOUSTON	TX		09/20/2018		626							626	626			
100139011	SORRENTO	FL		12/21/2023		531							531	531			
100054716	VILLA PARK	IL		03/23/2021		1,469							1,469	1,469			
100139702	UNITED KINGDOM	GBR		12/18/2023		322							322	341	20		20
100155532	HAMMONTON	NJ		06/18/2024		369							369	369			
100045661	FORT WAYNE	IN		11/25/2020		136							136	136			
100153765	RIEL	NLD		05/30/2024		4,197							4,197	4,600	403		403
100000289	ANDERSON	SC		09/27/2016		457							457	457			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		594							594	594			
100020214	JACKSONVILLE	FL		07/17/2018		1,031							1,031	1,031			
100012281	VERO BEACH	FL		04/28/2017		439							439	439			
100044372	MONROE	LA		11/19/2020		215							215	215			
100139353	WOODRIDGE	IL		12/28/2023		162							162	162			
100064741	MONTGOMERY	AL		07/14/2021		449							449	449			
100103100	MEMPHIS	TN		04/21/2023		178							178	178			
100161591	UNITED KINGDOM	GBR		07/29/2024		(8)							(8)		8		8
100112457	HAVRE	MT		06/29/2023		257							257	257			
100026231	HILLSIDE	IL		09/20/2018		655							655	655			
100054999	JONESBOROUGH	TN		03/23/2021		70							70	70			
100026241	BURBANK	IL		09/20/2018		382							382	382			
100064710	MABLETON	GA		07/14/2021		430							430	430			
100029750	JOHNS ISLAND	SC		10/26/2018		436							436	436			
100113993	CHESTERFIELD	MI		06/29/2023		128							128	128			
100064688	CLARKSTON	GA		07/14/2021		599							599	599			
100071721	WESTLAND	MI		10/14/2021		402							402	402			
100025027	MCKINNEY	TX		09/20/2018		447							447	447			
100030399	HONDO	TX		12/20/2018		1,177							1,177	1,177			
100110000	ROCHESTER	NY		06/22/2023		63							63	63			
100013608	KISSIMMEE	FL		05/25/2017		359							359	359			
100042945	FRANKLIN PARK	IL		05/28/2020		757							757	757			
100010673	STEUBEN	ME		12/23/2016		1,822							1,822	1,822			
100060368	AUSTIN	TX		06/01/2021		934							934	934			
100061327	STONE MOUNTAIN	GA		06/01/2021		519							519	519			
100061970	HUBER HEIGHTS	OH		07/01/2021		455							455	455			
100031586	HIALEAH	FL		03/29/2019		555							555	555			
100139855	UNITED KINGDOM	GBR		12/18/2023													
100026094	SARASOTA	FL		09/20/2018		321							321	321			
100062612	KILLEEN	TX		07/01/2021		865							865	865			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184557	SACRAMENTO	CA		12/17/2024		415							415	415			
100111839	JONESBORO	GA		06/29/2023		150							150	150			
100048001	NORTH HOLLYWOOD	CA		11/20/2020		1,054							1,054	1,054			
100184835	CRESTLINE	CA		12/17/2024		1,249							1,249	1,249			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		135							135	135			
100154690	JACKSONVILLE	FL		07/19/2024		302							302	302			
100146043	WOODINVILLE	WA		03/19/2024		335							335	335			
100055545	LANTANA	FL		03/23/2021		498							498	498			
100012752	MELROSE PARK	IL		05/25/2017		867							867	867			
100111277	GREENWOOD	SC		06/29/2023		240							240	240			
100054361	ROCK HILL	SC		03/23/2021		381							381	381			
100032141	DENVER	CO		03/29/2019		1,244							1,244	1,244			
100138959	HOLLYWOOD	FL		12/21/2023		313							313	313			
100029680	WINTER SPRINGS	FL		10/26/2018		921							921	921			
100013360	BAKERSFIELD	CA		05/25/2017		459							459	459			
100184942	ANTIOCH	CA		12/17/2024		1,169							1,169	1,169			
100126480	SAINT LOUIS	MO		08/30/2023		429							429	429			
100127030	CHICAGO	IL		08/30/2023		2,475							2,475	2,475			
100175510	AUGUSTA	GA		12/23/2024		195							195	195			
100055195	SARALAND	AL		03/23/2021		200							200	200			
100113074	LOGANVILLE	GA		06/29/2023		700							700	700			
100048440	NEW BALTIMORE	MI		11/20/2020		1,104							1,104	1,104			
100161795	CANTON	OH		07/31/2024		189							189	189			
100113425	MIAMI GARDENS	FL		06/29/2023		612							612	612			
100047583	BRIDGEPORT	CT		11/20/2020		521							521	521			
100061068	OAK HILL	OH		06/01/2021		946							946	946			
100055745	MAPLE HEIGHTS	OH		03/23/2021		297							297	297			
100074611	WINSTON SALEM	NC		12/01/2021		546							546	546			
100067602	WYOMING	PA		09/23/2021		412							412	412			
100079047	MILWAUKEE	WI		02/24/2022		476							476	476			
100054122	LITHONIA	GA		03/23/2021		1,913							1,913	1,913			
100082190	ORLANDO	FL		04/14/2022		6,251							6,251	6,251			
100048157	MINNEAPOLIS	MN		11/20/2020		1,425							1,425	1,425			
100113864	KEY BISCAYNE	FL		06/29/2023		2,610							2,610	2,610			
100161928	JACKSON	MI		07/31/2024		161							161	161			
100023884	ALBUQUERQUE	NM		09/10/2018		1,764							1,764	1,764			
100112753	CHICAGO	IL		06/29/2023		330							330	330			
100155347	PORT ARTHUR	TX		07/19/2024		151							151	151			
100048278	MODESTO	CA		11/20/2020		1,087							1,087	1,087			
100063212	WATERTOWN	SD		07/01/2021		632							632	632			
100047660	LAS VEGAS	NV		11/20/2020		2,038							2,038	2,038			
100184515	ALBANY	OR		12/17/2024		427							427	427			
100028288	MIAMI	FL		10/26/2018		1,230							1,230	1,230			
100177755	HAGERSTOWN	MD		11/19/2024		279							279	279			
100178020	BELLINGHAM	MA		11/19/2024		278							278	278			
100061027	LUMBERTON	NC		06/01/2021		700							700	700			
100177723	DENVER	CO		11/19/2024		1,240							1,240	1,240			
100055074	LORAIN	OH		03/23/2021		340							340	340			
100010750	UPPER MARLBORO	MD		12/23/2016		350							350	350			
100112322	MIAMI	FL		06/29/2023		571							571	571			
100114029	PENDLETON	IN		06/29/2023		1,409							1,409	1,409			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045600	AURORA	IL		11/25/2020		824							824	824			
100012927	TAMPA	FL		05/25/2017		1,371							1,371	1,371			
100164915	ELKHART	IN		08/28/2024		217							217	217			
100068254	KANSAS CITY	KS		08/25/2021		412							412	412			
100112031	BURLESON	TX		06/29/2023		328							328	328			
100114259	ROCK SPRING	GA		06/29/2023		1,093							1,093	1,093			
100067829	REISTERSTOWN	MD		09/23/2021		443							443	443			
100060997	CHATTANOOGA	TN		06/01/2021		712							712	712			
100113735	HOUSTON	TX		06/29/2023		458							458	458			
100066143	NEWARK	OH		08/02/2021		299							299	299			
100000476	INDIANAPOLIS	IN		09/27/2016		709							709	709			
100113532	COURTLAND	VA		06/29/2023		590							590	590			
100126987	LAWRENCEVILLE	GA		08/30/2023		2,163							2,163	2,163			
100184697	SPARKS	NV		12/17/2024		440							440	440			
100162332	ALLYN	WA		08/06/2024		502							502	502			
100156910	EAST CHICAGO	IN		06/27/2024		169							169	169			
100067851	MIDLAND	TX		09/23/2021		1,089							1,089	1,089			
100030229	SELAH	WA		12/20/2018		518							518	518			
100114350	FLORISSANT	MO		06/29/2023		527							527	527			
100180792	BISMARCK	ND		11/26/2024		138							138	138			
100103827	MAPLE HEIGHTS	OH		05/10/2023		200							200	200			
100109908	GALLOWAY	NJ		06/22/2023		187							187	187			
100146277	RICHMOND	VA		03/19/2024		407							407	407			
100000343	SAINT MARYS	OH		09/27/2016		1,825							1,825	1,825			
100044118	MILLBURUY	OH		08/19/2020		1,035							1,035	1,035			
100088282	BALTIMORE	MD		10/17/2022		234							234	234			
100143856	UNITED KINGDOM	GBR		02/28/2024		8							8		(8)		(8)
100054243	CHESAPEAKE	VA		03/23/2021		687							687	687			
100062826	LAGRANGE	GA		07/01/2021		214							214	214			
100011679	ELWOOD	IL		03/08/2017		703							703	703			
100130054	LORAIN	OH		09/27/2023		153							153	153			
100054146	LAFAYETTE	LA		03/23/2021		433							433	433			
100067588	JACKSONVILLE	NC		09/23/2021		410							410	410			
100045207	DINGMANS FERRY	PA		11/25/2020		373							373	373			
100061962	BUTLER	PA		07/01/2021		689							689	689			
100019832	BLUE SPRINGS	MO		07/30/2018		653							653	653			
100116825	JACKSONVILLE	IL		07/20/2023		6,360							6,360	6,360			
100172161	PHILADELPHIA	PA		10/17/2024		251							251	251			
100139142	LAS VEGAS	NV		12/28/2023		91							91	91			
100028960	WEST MELBOURNE	FL		10/26/2018		324							324	324			
100178094	BESSEMER	MI		11/19/2024		369							369	369			
100137722	RALEIGH	NC		12/08/2023		12,386							12,386	12,386			
100067123	VANCOUVER	WA		08/02/2021		952							952	952			
100063063	BROWNSVILLE	TN		07/01/2021		2,503							2,503	2,503			
100149780	WILLIAMSTON	NC		04/26/2024		216							216	216			
100049341	CARPENTERSVILLE	IL		11/20/2020		419							419	419			
100174866	HOPKINS	SC		10/31/2024		163							163	163			
100062925	SAINT LOUIS	MO		07/01/2021		194							194	194			
100157002	UNITED KINGDOM	GBR		06/27/2024		301							301	329	28		28
100074740	BAKER	LA		12/01/2021		605							605	605			
100017715	NEWTON	NC		04/26/2018		601							601	601			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126403	BAKER	LA		08/30/2023		192							192	192			
100028469	DALTON	GA		10/26/2018		341							341	341			
100113755	FLORISSANT	MO		06/29/2023		241							241	241			
100043366	GEISMAR	LA		08/13/2020		1,370							1,370	1,370			
100053538	WINSTON SALEM	NC		03/23/2021		1,324							1,324	1,324			
100174093	KANSAS CITY	MO		10/31/2024		197							197	197			
100032031	COCOA	FL		03/29/2019		1,740							1,740	1,740			
100067701	STILLWATER	OK		09/23/2021		3,144							3,144	3,144			
100055818	RIVERBANK	CA		03/23/2021		705							705	705			
100055119	EASTON	PA		03/23/2021		83							83	83			
100047463	PEACHTREE CITY	GA		11/20/2020		1,362							1,362	1,362			
100014369	MUSCODA	WI		09/27/2017		734							734	734			
100000308	METAIRIE	LA		09/27/2016		1,310							1,310	1,310			
100045288	SODDY DAISY	TN		11/25/2020		843							843	843			
100045547	DULUTH	MN		11/25/2020		214							214	214			
100047593	SANFORD	FL		11/20/2020		461							461	461			
100175830	HUNTINGTON	WV		11/12/2024		210							210	210			
100053550	GREENVILLE	NC		03/23/2021		554							554	554			
100024455	MEMPHIS	TN		09/20/2018		448							448	448			
100054585	ADAMSVILLE	AL		03/23/2021		475							475	475			
100071799	SPRINGVILLE	CA		10/14/2021		434							434	434			
100168684	ALBERT LEA	MN		09/25/2024		137							137	137			
100063085	SWAINSBORO	GA		07/01/2021		449							449	449			
100150229	UNITED KINGDOM	GBR		04/29/2024		(2)							(2)		2		2
100115631	LUBBOCK	TX		07/19/2023		154							154	154			
100084270	HEERLEN	NLD		06/30/2022		(22)							(22)		22		22
100025959	LAWRENCEVILLE	GA		09/20/2018		614							614	614			
100066365	HANOVER TWP	PA		08/02/2021		1,222							1,222	1,222			
100043551	MILWAUKEE	WI		08/13/2020		234							234	234			
100111079	COLUMBUA	OH		06/29/2023		237							237	237			
100026355	MIAMI	FL		09/26/2018		562							562	562			
100114144	SOUTHGATE	MI		06/29/2023		1,028							1,028	1,028			
100017729	MIAMI	FL		04/26/2018		2,603							2,603	2,603			
100112441	DUNDALK	MD		06/29/2023		302							302	302			
100075174	INDEPENDENCE	MO		12/01/2021		887							887	887			
100054655	BLOOMFIELD	CT		03/23/2021		90							90	90			
100135036	HOUSTON	TX		10/30/2023		206							206	206			
100043193	OCEANSIDE	CA		05/28/2020		726							726	726			
100048978	CONYERS	GA		11/20/2020		486							486	486			
100177899	FAIRFAX	VA		11/19/2024		416							416	416			
100126838	PITTSTON	PA		08/30/2023		390							390	390			
100115152	ST. LOUIS	MO		07/17/2023		197							197	197			
100113975	MONROE TOWNSHIP	NJ		06/29/2023		614							614	614			
100049833	EL PASO	TX		11/20/2020		530							530	530			
100026366	MIAMI	FL		09/26/2018		531							531	531			
100043721	RIVIERA BEACH	FL		08/13/2020		207							207	207			
100060978	AUBURN	GA		06/01/2021		703							703	703			
100114279	FREDERICK	MD		06/29/2023		279							279	279			
100055381	BAY SHORE	NY		03/23/2021		866							866	866			
100174429	TUCSON	AZ		10/31/2024		283							283	283			
100054182	BRIDGEPORT	CT		03/23/2021		570							570	570			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167113	PHILADELPHIA	PA		09/13/2024		176							176	176			
100090561	GORREDIJK	NLD		12/28/2022		(29)							(29)		29		29
100110972	TAYLOR	MI		06/29/2023		1,857							1,857	1,857			
100071134	JACKSON	MI		10/01/2021		343							343	343			
100055359	BAKERSFIELD	CA		03/23/2021		282							282	282			
100162336	LYMAN	SC		08/06/2024		1,055							1,055	1,055			
100177929	HANOVER	PA		11/19/2024		387							387	387			
100012003	TOLEDO	OH		03/08/2017		527							527	527			
100174409	BRENTWOOD	TN		10/31/2024		463							463	463			
100144697	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100139760	UNITED KINGDOM	GBR		12/18/2023		(7)							(7)		7		7
100024729	TARPON SPRINGS	FL		09/20/2018		441							441	441			
100164677	BAKERSFIELD	CA		08/23/2024		397							397	397			
100063115	PLYMOUTH	MN		07/01/2021		725							725	725			
100081297	GROSSE POINTE PARK	MI		03/18/2022		1,024							1,024	1,024			
100110867	CARSON	VA		06/29/2023		1,025							1,025	1,025			
100113716	WESTBROOK	ME		06/29/2023		514							514	514			
100174073	BISHOP	TX		10/31/2024		201							201	201			
100047874	LYNN	MA		11/20/2020		1,405							1,405	1,405			
100164937	LAKELAND	GA		08/28/2024		168							168	168			
100178008	BELLINGHAM	WA		11/19/2024		470							470	470			
100144961	UNITED KINGDOM	GBR		03/12/2024		1,320							1,320	1,395	75		75
100112481	GLENDALE HEIGHTS	IL		06/29/2023		645							645	645			
100071713	HORSE CAVE	KY		10/14/2021		403							403	403			
100174045	ST. LOUIS	MO		10/31/2024		166							166	166			
100161636	UNITED KINGDOM	GBR		07/29/2024		(2)							(2)		2		2
100055189	PHILADELPHIA	PA		03/23/2021		231							231	231			
100173578	UNITED KINGDOM	GBR		10/29/2024		(11)							(11)		11		11
100161568	UNITED KINGDOM	GBR		07/29/2024		7							7		(7)		(7)
100043042	RICHMOND	VA		05/28/2020		1,001							1,001	1,001			
100066191	ZACHARY	LA		08/02/2021		515							515	515			
100184883	MURRIETA	CA		12/17/2024		541							541	541			
100113181	MIAMI	FL		06/29/2023		3,585							3,585	3,585			
100131801	MIDWEST CITY	OK		10/06/2023		2,691							2,691	2,691			
100054291	CYPRESS	TX		03/23/2021		1,024							1,024	1,024			
100114034	LADERA RANCH	CA		06/29/2023		512							512	512			
100112509	DOWNS	IL		06/29/2023		786							786	786			
100071632	ATHENS	GA		10/14/2021		257							257	257			
100126923	CHICAGO	IL		08/30/2023		1,315							1,315	1,315			
100180921	UNITED KINGDOM	GBR		11/27/2024		(1)							(1)		1		1
100146433	MECHANICSBURG	PA		03/19/2024		332							332	332			
100129917	LAKEMORE	OH		09/27/2023		178							178	238		60	60
100055781	HAMILTON	AL		03/23/2021		1,071							1,071	1,071			
100060405	FULTONDALE	AL		06/01/2021		583							583	583			
100108334	INDIANAPOLIS	IN		05/25/2023		230							230	230			
100184810	RANCHO PALOS VERDES	CA		12/17/2024		435							435	435			
100112005	SAINT LOUIS	MO		06/29/2023		530							530	530			
100048455	YUMA	AZ		11/20/2020		839							839	839			
100010954	PENSACOLA	FL		12/23/2016		1,207							1,207	1,207			
100055191	MAHOMET	IL		03/23/2021		238							238	238			
100119838	INDIANAPOLIS	IN		08/08/2023		152							152	152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030560	AUSTIN	TX		12/20/2018		1,239							1,239	1,239			
100026380	POMPANO BEACH	FL		09/26/2018		999							999	999			
100054455	GEISMAR	LA		03/23/2021		1,592							1,592	1,592			
100132444	MONTAGUE	NJ		11/03/2023		186							186	186			
100116973	PORTERVILLE	CA		07/20/2023		315							315	315			
100071865	LAREDO	TX		10/14/2021		2,853							2,853	2,853			
100043666	APOPKA	FL		08/13/2020		440							440	440			
100138953	DADEVILLE	AL		12/21/2023		1,049							1,049	1,049			
100046228	CHICAGO	IL		11/25/2020		749							749	749			
100044892	SAVANNAH	GA		11/19/2020		353							353	353			
100154808	PARKMAN	ME		07/19/2024		118							118	118			
100062523	STARKE	FL		07/01/2021		633							633	633			
100054017	LAWRENCEVILLE	GA		03/23/2021		996							996	996			
100150947	TRUCKEE	CA		05/08/2024		189							189	189			
100049527	JACKSONVILLE	FL		11/20/2020		270							270	270			
100031502	FRESNO	CA		03/29/2019		607							607	607			
100167041	CLEVELAND	OH		09/13/2024		188							188	188			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		1,500							1,500	1,500			
100111390	FREEDOM	PA		06/29/2023		531							531	531			
100081559	MIDDLETOWN	OH		03/14/2022		384							384	384			
100013779	NAMPA	ID		05/25/2017		302							302	302			
100126454	SAINT LOUIS	MO		08/30/2023		165							165	165			
100055300	VENICE	FL		03/23/2021		836							836	836			
100088274	CHARLOTTE	NC		10/17/2022		239							239	239			
100112460	CLATSKANIE	OR		06/29/2023		1,570							1,570	1,570			
100071508	CORPUS CHRISTI	TX		10/19/2021		450							450	450			
100173588	UNITED KINGDOM	GBR		10/29/2024		8							8		(8)		(8)
100010780	FARMERSVILLE	CA		12/23/2016		2,063							2,063	2,063			
100184573	LONG VALLEY	NJ		12/17/2024		491							491	491			
100054057	JASPER	TN		03/23/2021		461							461	461			
100047391	WIND GAP	PA		11/20/2020		1,919							1,919	1,919			
100116554	CAMDEN	SC		07/20/2023		475							475	475			
100131703	OWENSBORO	KY		10/06/2023		196							196	196			
100111603	BESSEMER	AL		06/29/2023		484							484	484			
100162681	DENTON	TX		08/12/2024		44,804							44,804	44,870		65	65
100111153	JACKSONVILLE	NC		06/29/2023		232							232	232			
100126519	STOKESDALE	NC		08/30/2023		154							154	154			
100043661	ATLANTA	GA		08/13/2020		227							227	227			
100044169	VICTORVILLE	CA		08/19/2020		549							549	549			
100017693	LEHIGH ACRES	FL		04/26/2018		460							460	460			
100033000	MEATH	IRL		06/21/2019		8,318							8,318	8,672	306	47	353
100126829	JUPITER	FL		08/30/2023		140							140	140			
100012584	PEMBROKE PINES	FL		05/25/2017		1,583							1,583	1,583			
100032957	DUBLIN	IRL		06/21/2019		5,877							5,877	6,146	236	33	269
100071785	JACKSONVILLE	FL		10/14/2021		399							399	399			
100063607	BARNESVILLE	GA		07/01/2021		479							479	479			
100143826	ROTTERDAM	NLD		02/27/2024		(23)							(23)		23		23
100049328	LANCASTER	CA		11/20/2020		414							414	414			
100026367	ELGIN	IL		09/26/2018		416							416	416			
100126990	NEW ORLEANS	LA		08/30/2023		389							389	389			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		2,088							2,088	2,088			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057755	MARTINSBURG	WV		06/30/2021		437							437	437			
100066827	CUMBERLAND	MD		08/02/2021		734							734	734			
100063312	UTICA	NY		07/01/2021		789							789	789			
100180866	UNITED KINGDOM	GBR		11/27/2024		7							7		(7)		(7)
100062737	SUNBURY	PA		07/01/2021		348							348	348			
100020433	LAS VEGAS	NV		07/27/2018		32,760							32,760	32,760			
100045089	PERRIS	CA		11/19/2020		3,114							3,114	3,114			
100114191	FRESNO	CA		06/29/2023		57							57	57			
100154921	BATTLEBORO	NC		07/19/2024		194							194	194			
100113079	CHICAGO	IL		06/29/2023		559							559	559			
100064713	NEW PORT RICHEY	FL		07/14/2021		418							418	418			
100060452	COON RAPIDS	MN		06/01/2021		475							475	475			
100169246	HAZEL CREST	IL		09/27/2024		165							165	165			
100175849	AKRON	OH		11/12/2024		199							199	199			
100046470	DECATUR	GA		11/25/2020		335							335	335			
100111606	ORLANDO	FL		06/29/2023		164							164	164			
100126565	ARLINGTON	TX		08/30/2023		996							996	996			
100030087	WINCHENDON	MA		12/20/2018		341							341	341			
100013597	BRADENTON	FL		05/25/2017		570							570	570			
100090896	RICHMOND HILL	GA		01/31/2023		11,991							11,991	11,991			
100028361	DEWITT	MI		10/26/2018		2,654							2,654	2,654			
100136782	CONYERS	GA		11/27/2023		176							176	176			
100112528	LA PORTE	IN		06/29/2023		301							301	301			
100153585	UNITED KINGDOM	GBR		05/29/2024		(2)							(2)		2		2
100174810	TOLEDO	OH		10/31/2024		199							199	199			
100126440	PHILADELPHIA	PA		08/30/2023		264							264	264			
100079201	BEAUMONT	TX		02/24/2022		454							454	454			
100000382	HOUSTON	TX		09/27/2016		584							584	584			
100025238	SLATINGTON	PA		09/20/2018		1,931							1,931	1,931			
100068029	HERMITAGE	PA		09/23/2021		467							467	467			
100174102	HOUSTON	TX		10/31/2024		192							192	192			
100153464	PHILADELPHIA	PA		05/30/2024		289							289	289			
100111897	HARRISBURG	PA		06/29/2023		283							283	283			
100177839	FORT WASHINGTON	MD		11/19/2024		301							301	301			
100184812	YORKVILLE	IL		12/17/2024		420							420	420			
100013369	CHARLESTON	SC		05/25/2017		398							398	398			
100143640	WILLIAMSTON	SC		02/21/2024		76							76	76			
100028207	OAKDALE	CA		10/26/2018		325							325	325			
100108341	MASURY	OH		05/25/2023		184							184	184			
100155426	ORLANDO	FL		06/18/2024		285							285	285			
100030057	MOSES LAKE	WA		12/20/2018		1,175							1,175	1,175			
100057531	DECATUR	AL		06/30/2021		574							574	574			
100061141	SWAINSBORO	GA		06/01/2021		633							633	633			
100077406	LEHIGH ACRES	FL		01/03/2022		596							596	596			
100076977	WOLCOTT	CT		01/03/2022		2,190							2,190	2,190			
100029144	DES MOINES	IA		10/26/2018		512							512	512			
100165168	UNITED KINGDOM	GBR		08/27/2024		(8)							(8)		8		8
100012771	LAS VEGAS	NV		05/25/2017		511							511	511			
100062019	LEXINGTON	KY		07/01/2021		605							605	605			
100127272	HAZEL CREST	IL		08/30/2023		146							146	146			
100066278	LAKE ARIEL	PA		08/02/2021		715							715	715			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028873	MODESTO	CA		10/26/2018		406							406	406			
100075999	VIRGINIA GARDENS	FL		01/07/2022		1,245							1,245	1,245			
100054921	ROCK HILL	SC		03/23/2021		629							629	629			
100071746	ALAMO	TX		10/14/2021		407							407	407			
100029137	TAMPA	FL		10/26/2018		378							378	378			
100032044	SUNRISE	FL		03/29/2019		1,927							1,927	1,927			
100144982	UNITED KINGDOM	GBR		03/12/2024		1,940						(1,946)	(6)		6		6
100055383	MINNEAPOLIS	MN		03/23/2021		244							244	244			
100053972	WEST PALM BEACH	FL		03/23/2021		1,578							1,578	1,578			
100076965	FORT WORTH	TX		01/03/2022		462							462	462			
100184895	SUNRISE	FL		12/17/2024		625							625	625			
100049278	OAK PARK	MI		11/20/2020		346							346	346			
100028967	CLEVELAND	OH		10/26/2018		427							427	427			
100145125	UNITED KINGDOM	GBR		03/12/2024		5							5	4	(1)		(1)
100087220	SKOKIE	IL		10/25/2022		1,341							1,341	1,341			
100119846	SYRACUSE	NY		08/08/2023		2,133							2,133	2,133			
100012977	DORCHESTER	MA		05/25/2017		2,604							2,604	2,604			
100048343	TRENTON	NJ		11/20/2020		600							600	600			
100100184	DAYTON	OH		03/17/2023		184							184	184			
100113731	DECATUR	GA		06/29/2023		430							430	430			
100012280	RIO RANCHO	NM		04/28/2017		373							373	373			
100057580	LINWOOD	PA		06/30/2021		743							743	743			
100184485	SAN MATEO	CA		12/17/2024		422							422	422			
100079010	FREMONT	NE		02/24/2022		461							461	461			
100026742	OAKLAND	CA		09/26/2018		1,974							1,974	1,974			
100144708	UNITED KINGDOM	GBR		03/12/2024		(8)							(8)		8		8
100136799	KANSAS CITY	MO		11/27/2023		180							180	180			
100047275	LA PINE	OR		11/20/2020		1,926							1,926	1,926			
100062028	LUCEDALE	MS		07/01/2021		465							465	465			
100145762	UNITED KINGDOM	GBR		03/12/2024		1,263							1,263	1,331	68		68
100030532	RAYTOWN	MO		12/20/2018		1,105							1,105	1,105			
100177775	FORT WASHINGTON	MD		11/19/2024		434							434	434			
100139701	UNITED KINGDOM	GBR		12/18/2023		310							310	329	19		19
100012256	ALLENTOWN	PA		04/28/2017		133							133	133			
100047371	MARYVILLE	TN		11/20/2020		1,065							1,065	1,065			
100177886	VACAVILLE	CA		11/19/2024		329							329	329			
100112169	LIBERTY	MO		06/29/2023		215							215	215			
100053642	CLEVELAND	OH		03/23/2021		488							488	488			
100050044	FLINT	MI		11/20/2020		805							805	805			
100184752	JACKSON	MI		12/17/2024		402							402	402			
100167120	ST. LOUIS	MO		09/13/2024		177							177	177			
100039043	DUBLIN	IRL		09/27/2019		2,728							2,728	2,958	223	7	230
100060920	SAN BENITO	TX		06/01/2021		655							655	655			
100045751	HAZELWOOD	MO		11/25/2020		314							314	314			
100137290	UNITED KINGDOM	GBR		11/28/2023		(8)							(8)		8		8
100175740	BEN LOMOND	CA		11/12/2024		1,326							1,326	1,326			
100152316	SPRING	TX		05/17/2024		2,650							2,650	2,650			
100101579	MILWAUKEE	WI		04/26/2023		249							249	249			
100011913	DALLAS	TX		03/08/2017		582							582	582			
100055358	TISHOMINGO	OK		03/23/2021		1,430							1,430	1,430			
100054319	SOPERTON	GA		03/23/2021		39							39	39			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100180889	UNITED KINGDOM	GBR		11/27/2024		(8)							(8)		8		8
100156947	UNITED KINGDOM	GBR		06/27/2024													
100156951	UNITED KINGDOM	GBR		06/27/2024													
100156952	UNITED KINGDOM	GBR		06/27/2024													
100156974	UNITED KINGDOM	GBR		06/27/2024													
100156976	UNITED KINGDOM	GBR		06/27/2024													
100156977	UNITED KINGDOM	GBR		06/27/2024													
100147281	BEVERLY	NJ		03/28/2024		197							197	197			
100028066	KENNESAW	GA		10/26/2018		497							497	497			
100014864	ORLANDO	FL		11/21/2017		755							755	755			
100060530	TEXARKANA	TX		06/01/2021		786							786	786			
100168865	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100158365	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100055125	MOORE	SC		03/23/2021		2,164							2,164	2,164			
100045324	BURLINGTON	NC		11/25/2020		996							996	996			
100133949	FAYETTEVILLE	NC		10/25/2023		323							323	323			
100066178	BEDFORD	OH		08/02/2021		666							666	666			
100114073	STUYVESANT	NY		06/29/2023		189							189	189			
100074621	ANNISTON	AL		12/01/2021		961							961	961			
100057899	CLEARWATER	FL		06/30/2021		412							412	412			
100030316	MENDON	MA		12/20/2018		2,965							2,965	2,965			
100126853	KIMBALL	MI		08/30/2023		458							458	458			
100057674	HASTINGS	NE		06/30/2021		288							288	288			
100011327	TWIN FALLS	ID		12/23/2016		1,683							1,683	1,683			
100155440	CAPE CORAL	FL		06/18/2024		91							91	91			
100139802	UNITED KINGDOM	GBR		12/18/2023		2							2		(2)		(2)
100112160	PALM BAY	FL		06/29/2023		1,847							1,847	1,847			
100028083	FAIRBURN	GA		10/26/2018		627							627	627			
100173584	UNITED KINGDOM	GBR		10/29/2024		7							7		(7)		(7)
100180902	UNITED KINGDOM	GBR		11/27/2024		3							3		(3)		(3)
100043062	ASHEVILLE	NC		05/28/2020		1,385							1,385	1,385			
100043640	GARLAND	TX		08/13/2020		1,362							1,362	1,362			
100054562	DARBY	PA		03/23/2021		270							270	270			
100043115	EAU CLAIRE	WI		05/28/2020		611							611	611			
100116240	MARKHAM	IL		07/20/2023		292							292	292			
100054684	BROOK PARK	OH		03/23/2021		317							317	317			
100173580	UNITED KINGDOM	GBR		10/29/2024		(4)							(4)		4		4
100112163	HOUSTON	TX		06/29/2023		249							249	249			
100028394	NORTH LAS VEGAS	NV		10/26/2018		356							356	356			
100000383	NEW CASTLE	DE		09/27/2016		787							787	787			
100115227	SOUTHFIELD	MI		07/17/2023		199							199	199			
100126814	NEWARK	NJ		08/30/2023		688							688	688			
100126782	NEW ORLEANS	LA		08/30/2023		711							711	711			
100077631	SAN ANTONIO	TX		01/03/2022		424							424	424			
100138956	ROMEOVILLE	IL		12/21/2023		989							989	989			
100000184	CHESTERLAND	OH		09/27/2016		907							907	907			
100031625	NORTH LAUDERDALE	FL		03/29/2019		1,538							1,538	1,538			
100031342	FRESNO	CA		03/29/2019		379							379	379			
100031169	MARKHAM	IL		03/29/2019		305							305	305			
100013996	LAS VEGAS	NV		05/25/2017		917							917	917			
100053687	MCALLEN	TX		03/23/2021		114							114	114			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100130004	CAMDEN	NJ		09/27/2023		171							171	171			
100168861	UNITED KINGDOM	GBR		09/26/2024		1,886						(1,888)	(2)		2		2
100150222	UNITED KINGDOM	GBR		04/29/2024		10							10		(10)		(10)
100162335	SACRAMENTO	CA		08/06/2024		425							425	425			
100028080	CHICAGO	IL		10/26/2018		555							555	555			
100010896	SUNRISE	FL		12/23/2016		2,079							2,079	2,079			
100116249	DECATUR	GA		07/20/2023		394							394	394			
100081068	NEWPORT NEWS	VA		03/18/2022		436							436	436			
100000163	APEX	NC		09/27/2016		2,111							2,111	2,111			
100011873	GASTONIA	NC		03/08/2017		395							395	395			
100063470	INDIANAPOLIS	IN		07/01/2021		295							295	295			
100066270	OCALA	FL		08/02/2021		563							563	563			
100011012	COLUMBUS	OH		12/23/2016		567							567	567			
100100746	CHARLOTTE	NC		04/28/2023		842							842	842			
100061196	PORT ARTHUR	TX		06/01/2021		510							510	510			
100012078	MIAMI	FL		03/08/2017		796							796	796			
100167134	WICHITA	KS		09/13/2024		197							197	197			
100061231	PHILADELPHIA	PA		06/01/2021		341							341	341			
100117424	WATERBURY	CT		07/20/2023		372							372	372			
100047794	ALPHARETTA	GA		11/20/2020		690							690	690			
100043261	BATTLE CREEK	MI		08/13/2020		314							314	314			
100113262	STOCKTON	CA		06/29/2023		191							191	191			
100043144	SANDIA PARK	NM		05/28/2020		762							762	762			
100174131	LORAIN	OH		10/31/2024		187							187	187			
100165155	UNITED KINGDOM	GBR		08/27/2024		390							390	408	18		18
100145448	UNITED KINGDOM	GBR		03/12/2024		(4)							(4)		4		4
100057774	METAIRIE	LA		06/30/2021		378							378	378			
100026356	FRESNO	CA		09/26/2018		1,242							1,242	1,242			
100055372	GREENVILLE	NC		03/23/2021		173							173	173			
100135903	CHESTER	PA		11/13/2023		312							312	312			
100155505	SARASOTA	FL		06/18/2024		313							313	313			
100117077	PHILLIPSBURG	NJ		07/20/2023		354							354	354			
100074910	AIKEN	SC		12/01/2021		670							670	670			
100099787	GRAND RAPIDS	MI		02/28/2023		269							269	269			
100099788	GRAND RAPIDS	MI		02/28/2023		269							269	269			
100127180	HIALEAH GARDENS	FL		08/30/2023		517							517	517			
100031880	TOLLESON	AZ		03/29/2019		844							844	844			
100145773	UNITED KINGDOM	GBR		03/12/2024		4							4		(4)		(4)
100045185	CINCINNATI	OH		11/25/2020		898							898	898			
100025672	CHICAGO	IL		09/20/2018		303							303	303			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		1,332							1,332	1,332			
100048368	MAPLE SHADE	NJ		11/20/2020		398							398	398			
100111824	CHATSWORTH	CA		06/29/2023		481							481	481			
100024873	DAHLONEGA	GA		09/20/2018		543							543	543			
100103117	GARFIELD HEIGHTS	OH		04/21/2023		133							133	133			
100067195	RIVERDALE	GA		08/02/2021		508							508	508			
100065591	ALBUQUERQUE	NM		07/28/2021		1,449							1,449	1,449			
100126587	CONLEY	GA		08/30/2023		1,094							1,094	1,094			
100126651	POWDER SPRINGS	GA		08/30/2023		309							309	309			
100045447	HAMPTON	GA		11/25/2020		407							407	407			
100137809	COLUMBIA	SC		12/08/2023		15,000							15,000	15,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044483	BAYONNE	NJ		11/19/2020		646							646	646			
100174132	CUERO	TX		10/31/2024		156							156	156			
100144851	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100029770	BROKEN ARROW	OK		10/26/2018		309							309	309			
100064785	WICHITA FALLS	TX		07/14/2021		469							469	469			
100144820	UNITED KINGDOM	GBR		03/12/2024		(7)							(7)		7		7
100116278	STONE MOUNTAIN	GA		07/20/2023		305							305	305			
100101781	SOUTH BEND	IN		03/31/2023		185							185	185			
100011266	HAW RIVER	NC		01/27/2017		74							74	74			
100047537	WINFIELD	MO		11/20/2020		742							742	742			
100145108	UNITED KINGDOM	GBR		03/12/2024		(5)							(5)		5		5
100149707	MANSFIELD	CT		04/26/2024		161							161	161			
100139784	UNITED KINGDOM	GBR		12/18/2023		(4)							(4)		4		4
100101586	PALMYRA	NJ		04/26/2023		391							391	391			
100112132	MIAMI	FL		06/29/2023		2,314							2,314	2,314			
100156860	MANSFIELD	CT		06/27/2024		163							163	163			
100129868	CLEVELAND	OH		09/27/2023		152							152	152			
100067214	BAYTOWN	TX		08/02/2021		683							683	683			
100079094	OKLAHOMA CITY	OK		02/24/2022		426							426	426			
100064725	BIRMINGHAM	AL		07/14/2021		419							419	419			
100045896	CHICAGO	IL		11/25/2020		493							493	493			
100032184	OAKLAND	CA		03/29/2019		484							484	484			
100101591	WARNER ROBINS	GA		04/26/2023		241							241	241			
100010715	CARSON CITY	NV		12/23/2016		1,486							1,486	1,486			
100054633	KATY	TX		03/23/2021		414							414	414			
100173558	UNITED KINGDOM	GBR		10/29/2024		573							573	593	20		20
100145142	UNITED KINGDOM	GBR		03/12/2024		(9)							(9)		9		9
100055210	MANSFIELD	OH		03/23/2021		1,639							1,639	1,639			
100146080	HANOVER	PA		03/19/2024		319							319	319			
100168871	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100145721	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,334)	(61)	(1,338)	(1,399)
100024570	MIAMI	FL		09/20/2018		532							532	532			
100044177	LONGWOOD	FL		08/19/2020		463							463	463			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		427							427	427			
100184500	ANCHORAGE	AK		12/17/2024		425							425	425			
100048188	HENRICO	VA		11/20/2020		1,420							1,420	1,420			
100024430	FORT MYERS	FL		09/20/2018		2,269							2,269	2,269			
100060483	YOUNGSTOWN	OH		06/01/2021		669							669	669			
100112918	NORTH LAUDERDALE	FL		06/29/2023		2,170							2,170	2,170			
100174061	FAIRFIELD	AL		10/31/2024		186							186	186			
100184763	FREEPORT	NY		12/17/2024		367							367	367			
100099732	AMSTERDAM	NLD		02/27/2023		2,358							2,358	2,652	294		294
100148975	HAYWARD	CA		04/17/2024		422							422	422			
100133966	BALTIMORE	MD		10/25/2023		174							174	174			
100054863	MONTGOMERY	AL		03/23/2021		526							526	526			
100031089	CHICAGO	IL		03/29/2019		643							643	643			
100067474	BOWLING GREEN	KY		09/23/2021		613							613	613			
100071729	LEBANON	PA		10/14/2021		475							475	475			
100146267	RINCON	GA		03/19/2024		446							446	446			
100128059	EVANSVILLE	IN		09/08/2023		918							918	918			
100099757	CLEVELAND	OH		02/28/2023		140							140	140			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062755	ROANOKE	VA		07/01/2021		665							665	665			
100115217	HAMILTON	NJ		07/17/2023		217							217	217			
100111265	PARK RIDGE	IL		06/29/2023		409							409	409			
100048337	CICERO	IL		11/20/2020		3,114							3,114	3,114			
100184472	ALBUQUERQUE	NM		12/17/2024		411							411	411			
100038586	TIPPERARY	IRL		09/27/2019		1,763							1,763	1,994	159	73	231
100112883	CHICKASAW	AL		06/29/2023		682							682	682			
100043953	BELMONT	NC		08/19/2020		1,124							1,124	1,124			
100145719	UNITED KINGDOM	GBR		03/12/2024		(11)							(11)		11		11
100114441	BLAINE	TN		06/29/2023		260							260	260			
100109825	GARY	IN		06/22/2023		1,250							1,250	1,250			
100113582	AZTEC	NM		06/29/2023		435							435	435			
100112953	MELBOURNE	FL		06/29/2023		386							386	386			
100113869	DEERFIELD	IL		06/29/2023		1,618							1,618	1,618			
100043421	PHILADELPHIA	PA		08/13/2020		472							472	472			
100047168	FLOWERY BRANCH	GA		11/20/2020		303							303	303			
100045750	ORANGE	CA		11/25/2020		4,355							4,355	4,355			
100144701	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100049698	INDIANAPOLIS	IN		11/20/2020		122							122	122			
100029311	ATLANTA	GA		10/26/2018		1,440							1,440	1,440			
100088234	COLUMBUS	GA		10/17/2022		247							247	247			
100055350	WRIGHT	MN		03/23/2021		171							171	171			
100145058	UNITED KINGDOM	GBR		03/12/2024		6							6		(6)		(6)
100027928	FONTANA	CA		10/26/2018		1,426							1,426	1,426			
100068258	ROCHESTER	NY		08/25/2021		404							404	404			
100050127	KELLER	TX		11/20/2020		2,429							2,429	2,429			
100026249	CICERO	IL		09/20/2018		300							300	300			
100064733	REYNOLDSBURG	OH		07/14/2021		648							648	648			
100045489	YORK	SC		11/25/2020		177							177	177			
100055294	APOLLO BEACH	FL		03/23/2021		585							585	585			
100111557	DOUGLASVILLE	GA		06/29/2023		401							401	401			
100028736	NORTH PORT	FL		10/26/2018		354							354	354			
100164921	ZANESVILLE	OH		08/28/2024		161							161	161			
100053696	SAINT LOUIS	MO		03/23/2021		475							475	475			
100140089	DENTON	TX		01/09/2024		5,312							5,312	5,312			
100092069	LAKE CHARLES	LA		02/09/2023		423							423	423			
100184888	PHOENIX	AZ		12/17/2024		537							537	537			
100064677	LAS VEGAS	NV		07/14/2021		404							404	404			
100147198	CLEVELAND	OH		03/28/2024		164							164	164			
100029700	HUMBLE	TX		10/26/2018		631							631	631			
100068314	LAFAYETTE	IN		08/25/2021		398							398	398			
100175723	TUCSON	AZ		11/12/2024		402							402	402			
100168898	UNITED KINGDOM	GBR		09/26/2024		236							236	236			
100047851	GREEN BAY	WI		11/20/2020		286							286	286			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		191							191	191			
100043950	ADVANCE	NC		08/19/2020		374							374	374			
100112149	WESLEY CHAPEL	FL		06/29/2023		168							168	168			
100113312	COLUMBUS	OH		06/29/2023		579							579	579			
100077689	MCCOMB	MS		01/03/2022		124							124	124			
100178139	LAKE STEVENS	WA		11/19/2024		517							517	517			
100108401	CLEVELAND	OH		05/25/2023		162							162	162			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065714	JACKSONVILLE	FL		07/28/2021		375							375	375			
100043210	MT PLEASANT	SC		08/13/2020		161							161	161			
100145918	JACKSONVILLE	FL		03/19/2024		332							332	332			
100063680	WADENA	MN		07/01/2021		517							517	517			
100012128	TAMPA	FL		03/08/2017		661							661	661			
100143547	ST. LOUIS	MO		02/21/2024		176							176	176			
100127047	WILLIS	TX		08/30/2023		921							921	921			
100013979	APOPKA	FL		05/25/2017		355							355	355			
100046155	IRVING	TX		11/25/2020		644							644	644			
100174182	MEMPHIS	TN		10/31/2024		112							112	112			
100112225	WILLINGBORO	NJ		06/29/2023		307							307	307			
100032170	CHINO	CA		03/29/2019		487							487	487			
100013343	MERIDIAN	CA		05/25/2017		513							513	513			
100047227	PAWTUCKET	RI		11/20/2020		188							188	188			
100045967	OCALA	FL		11/25/2020		203							203	203			
100038629	DUBLIN	IRL		09/27/2019		2,342							2,342	2,737	251	144	395
100184430	SANTA ANA	CA		12/17/2024		1,179							1,179	1,179			
100178114	MADISON	WI		11/19/2024		411							411	411			
100184851	MILLSBORO	DE		12/17/2024		406							406	406			
100080956	CARY	NC		03/18/2022		504							504	504			
100057767	KATY	TX		06/30/2021		2,561							2,561	3,067		506	506
100070751	STONY BROOK	NY		10/01/2021		7,963							7,963	7,963			
100184804	OKEECHOBEE	FL		12/17/2024		384							384	384			
100146139	SUCCASUNNA	NJ		03/19/2024		357							357	357			
100026525	RIVERSIDE	CA		09/26/2018		775							775	775			
100117046	GREENSBORO	NC		07/20/2023		379							379	379			
100031462	BAKERSFIELD	CA		03/29/2019		1,774							1,774	1,774			
100113775	ADDISON	IL		06/29/2023		325							325	325			
100012561	SAN JOSE	CA		04/28/2017		364							364	364			
100061842	SOUTH PARK	PA		07/01/2021		654							654	654			
100155836	FRONT ROYAL	VA		06/18/2024		423							423	423			
100057635	JACKSONVILLE	FL		06/30/2021		420							420	420			
100050108	MIAMI	FL		11/20/2020		341							341	341			
100061023	PHILADELPHIA	PA		06/01/2021		447							447	447			
100046361	HARPURSVILLE	NY		11/25/2020		185							185	185			
100025843	BARSTOW	CA		09/20/2018		502							502	502			
100024440	ROMULUS	MI		09/20/2018		540							540	540			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		1,207							1,207	1,207			
100053605	RALEIGH	NC		03/23/2021		359							359	359			
100054390	NISSWA	MN		03/23/2021		1,235							1,235	1,235			
100023706	ALBUQUERQUE	NM		09/04/2018		1,050							1,050	1,050			
100155458	LAS VEGAS	NV		06/18/2024		154							154	154			
100103832	ALBEMARLE	NC		05/10/2023		188							188	188			
100028734	PALM BAY	FL		10/26/2018		363							363	363			
100028539	COVINGTON	KY		10/26/2018		362							362	362			
100048517	HIGHTSTOWN	NJ		11/20/2020		588							588	588			
100177887	SPRINGFIELD	OR		11/19/2024		389							389	389			
100012342	WORCESTER	MA		04/28/2017		529							529	529			
100177915	JUNCTION CITY	OR		11/19/2024		515							515	515			
100055351	OAK LAWN	IL		03/23/2021		311							311	311			
100109690	LITTLE ROCK	AR		06/16/2023		2,570							2,570	2,570			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103799	SAN ANTONIO	TX		05/10/2023		555							555	555			
100053520	LOUISIANA	MO		03/23/2021		945							945	945			
100134634	ERIE	PA		10/30/2023		144							144	144			
100011337	CRIDERSVILLE	OH		12/23/2016		1,005							1,005	1,005			
100103837	SOUTH BEND	IN		05/10/2023		183							183	183			
100126703	OPA LOCKA	FL		08/30/2023		1,304							1,304	1,304			
100071686	FRANKLIN	VA		10/14/2021		394							394	394			
100173568	UNITED KINGDOM	GBR		10/29/2024		7							7		(7)		(7)
100156934	UNITED KINGDOM	GBR		06/27/2024		(7)							(7)		7		7
100046025	PHILADELPHIA	PA		11/25/2020		502							502	502			
100063113	LINCOLN	NE		07/01/2021		440							440	440			
100164963	DAYTON	OH		08/28/2024		170							170	170			
100048493	DAVISON	MI		11/20/2020		1,784							1,784	1,784			
100114249	BRIDGEPORT	CT		06/29/2023		816							816	816			
100114408	LUTZ	FL		06/29/2023		461							461	461			
100025986	ELGIN	SC		09/20/2018		1,310							1,310	1,310			
100157758	OXNARD	CA		07/02/2024		1,184							1,184	1,184			
100174488	LAS VEGAS	NV		10/31/2024		395							395	395			
100146337	HUMBLE	TX		03/19/2024		393							393	393			
100146238	BLAIRSTOWN	NJ		03/19/2024		327							327	327			
100048136	LITTLE ELM	TX		11/20/2020		491							491	491			
100158339	UNITED KINGDOM	GBR		07/09/2024		(4)							(4)		4		4
100064708	PETERSBURG	VA		07/14/2021		905							905	905			
100024979	DES MOINES	IA		09/20/2018		469							469	469			
100174143	PERRY	GA		10/31/2024		204							204	204			
100062024	MOBILE	AL		07/01/2021		1,204							1,204	1,204			
100184826	CITRUS HEIGHTS	CA		12/17/2024		405							405	405			
100064714	WICKLIFFE	OH		07/14/2021		777							777	777			
100068283	CENTER LINE	MI		08/25/2021		385							385	385			
100177843	HIGHLAND PARK	IL		11/19/2024		315							315	315			
100028093	ORLAND HILLS	IL		10/26/2018		485							485	485			
100145750	UNITED KINGDOM	GBR		03/12/2024													
100055038	PHILADELPHIA	PA		03/23/2021		93							93	93			
100011774	BETHLEHEM	PA		03/08/2017		1,979							1,979	1,979			
100075158	COUNCIL BLUFFS	IA		12/01/2021		654							654	654			
100012041	WASHINGTON	IL		03/08/2017		566							566	566			
100017451	HALLANDALE BEACH	FL		04/26/2018		(121)							(121)	(121)			
100044256	CLAYTON	NC		08/19/2020		328							328	328			
100013173	BOYNTON BEACH	FL		05/25/2017		305							305	305			
100177921	TAMPA	FL		11/19/2024		900							900	900			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		2,027							2,027	2,027			
100155860	FRESNO	CA		06/18/2024		329							329	329			
100010931	PLANTATION	FL		12/23/2016		1,498							1,498	1,498			
100057606	BROWNSVILLE	TX		06/30/2021		1,216							1,216	1,216			
100184652	SEYMOUR	CT		12/17/2024		384							384	384			
100155658	GONZALES	LA		06/18/2024		312							312	312			
100077419	HASTINGS	NE		01/03/2022		1,064							1,064	1,064			
100114370	FLORENCE	NJ		06/29/2023		48							48	48			
100045334	CONVERSE	IN		11/25/2020		730							730	730			
100145904	WALDORF	MD		03/19/2024		367							367	367			
100091476	CHICAGO	IL		01/20/2023		183							183	183			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055259	MEMPHIS	TN		03/23/2021		578							578	578			
100155520	CHESTERFIELD	VA		06/18/2024		358							358	358			
100064680	STRONGSVILLE	OH		07/14/2021		400							400	400			
100111538	UNIONVILLE	NY		06/29/2023		1,982							1,982	1,982			
100177880	LA HABRA	CA		11/19/2024		337							337	337			
100184440	THE VILLAGES	FL		12/17/2024		423							423	423			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		669							669	669			
100161655	TILBURG	NLD		07/29/2024		(26)							(26)		26		26
100011438	CHAMBERSBURG	PA		12/23/2016		694							694	694			
100046270	EL PASO	TX		11/25/2020		227							227	227			
100024470	DETROIT	MI		09/20/2018		376							376	376			
100139357	ROCHESTER	NY		12/28/2023		155							155	155			
100155447	FONTANA	CA		06/18/2024		339							339	339			
100113374	HIALEAH	FL		06/29/2023		262							262	262			
100014883	FLORISSANT	MO		11/21/2017		887							887	887			
100032819	LOUTH	IRL		06/21/2019		92,271							92,271	96,309	3,626	413	4,038
100064679	HUDSON	FL		07/14/2021		398							398	398			
100031564	KISSIMMEE	FL		03/29/2019		502							502	502			
100115177	CLEVELAND	OH		07/17/2023		180							180	180			
100054770	NEW BRIGHTON	PA		03/23/2021		369							369	369			
100011433	SAND LAKE	MI		01/27/2017		455							455	455			
100062105	CONWAY	SC		07/01/2021		461							461	461			
100111861	MANASSAS	VA		06/29/2023		212							212	212			
100155832	LYNNWOOD	WA		06/18/2024		314							314	314			
100173582	UNITED KINGDOM	GBR		10/29/2024		(7)							(7)		7		7
100048619	ROCK HILL	SC		11/20/2020		1,088							1,088	1,088			
100064067	PASADENA	TX		07/01/2021		1,118							1,118	1,118			
100064759	CENTRAL CITY	SD		07/14/2021		807							807	807			
100117380	PHILADELPHIA	PA		07/20/2023		4,248							4,248	4,248			
100177696	KINGS PARK	NY		11/19/2024		386							386	386			
100116947	LAS VEGAS	NV		07/20/2023		1,200							1,200	1,200			
100049987	MADISON	TN		11/20/2020		618							618	618			
100064806	TALLAHASSEE	FL		07/14/2021		971							971	971			
100079162	CHICAGO	IL		02/24/2022		393							393	393			
100070818	TROTWOOD	OH		10/01/2021		490							490	490			
100049931	CLARK FORK	ID		11/20/2020		545							545	545			
100112371	COLLEGE PLACE	WA		06/29/2023		247							247	247			
100032139	AURORA	CO		03/29/2019		440							440	440			
100184668	LA HABRA	CA		12/17/2024		996							996	996			
100174482	TEMECULA	CA		10/31/2024		271							271	271			
100079053	PHILADELPHIA	PA		02/24/2022		403							403	403			
100146125	SURPRISE	AZ		03/19/2024		323							323	323			
100060730	MUNCIE	IN		06/01/2021		699							699	699			
100146439	SALEM	OR		03/19/2024		134							134	134			
100184637	EWA BEACH	HI		12/17/2024		308							308	308			
100155731	EVANS	GA		06/18/2024		317							317	317			
100045595	PAHOA	HI		11/25/2020		136							136	136			
100155366	SAVANNAH	GA		06/18/2024		307							307	307			
100114429	KANNAPOLIS	NC		06/29/2023		338							338	338			
100060882	MOBILE	AL		06/01/2021		421							421	421			
100067053	BUTLER	PA		08/02/2021		871							871	871			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100030474	OLNEY	MD		12/20/2018		1,460							1,460	1,460			
100069773	ASHTABULA	OH		09/01/2021		508							508	508			
100046360	ELDRED	NY		11/25/2020		359							359	359			
100184653	CLEVELAND	OH		12/17/2024		400							400	400			
100113171	AVENTURA	FL		06/29/2023		3,051							3,051	3,051			
100053600	INGLEWOOD	CA		03/23/2021		202							202	202			
100155494	BOWIE	MD		06/18/2024		501							501	501			
100047589	OTSEGO	MN		11/20/2020		9,160							9,160	9,160			
100049037	HOPE MILLS	NC		11/20/2020		472							472	472			
100080772	VERO BEACH	FL		03/24/2022		358							358	358			
100063123	ANDERSON	SC		07/01/2021		598							598	598			
100049868	MECHANICSVILLE	VA		11/20/2020		1,612							1,612	1,612			
100146220	CEDAR GROVE	NJ		03/19/2024		2,116							2,116	2,116			
100164667	ORMOND BEACH	FL		08/23/2024		376							376	376			
100076185	MEMPHIS	TN		01/07/2022		431							431	431			
100116984	CHICAGO	IL		07/20/2023		420							420	420			
100178067	JACKSONVILLE	AR		11/19/2024		780							780	780			
100089653	MAASTRICHT	NLD		11/29/2022		(24)							(24)		24		24
100085068	VENLO	NLD		07/27/2022		(16)							(16)		16		16
100156940	UNITED KINGDOM	GBR		06/27/2024		238							238	254	17		17
100127255	OPA LOCKA	FL		08/30/2023		1,023							1,023	1,023			
100053475	SMYRNA	DE		03/23/2021		225							225	225			
100101778	KANSAS CITY	MO		03/31/2023		198							198	198			
100061934	BARTLESVILLE	OK		07/01/2021		422							422	422			
100112654	SPRINGFIELD	VT		06/29/2023		266							266	266			
100062941	MONTICELLO	GA		07/01/2021		652							652	652			
100024640	BAKERSFIELD	CA		09/20/2018		827							827	827			
100177919	HURRICANE	WV		11/19/2024		299							299	299			
100000456	ENTERPRISE	AL		09/27/2016		825							825	825			
100184867	RIPON	CA		12/17/2024		524							524	524			
100184761	BREMERTON	WA		12/17/2024		403							403	403			
100053585	LEAGUE CITY	TX		03/23/2021		1,571							1,571	1,571			
100060607	MARRERO	LA		06/01/2021		691							691	691			
100127096	PRAIRIEVILLE	LA		08/30/2023		1,443							1,443	1,443			
100011001	TOBYHANNA	PA		12/23/2016		405							405	405			
100184744	YULEE	FL		12/17/2024		542							542	542			
100141173	UNION CITY	GA		01/30/2024		174							174	174			
100057981	LITTLE ROCK	AR		06/30/2021		425							425	425			
100010972	BALTIMORE	MD		12/23/2016		672							672	672			
100174405	NORCO	CA		10/31/2024		402							402	402			
100077194	WARNER ROBINS	GA		01/03/2022		986							986	986			
100044426	NEWTOWN	CT		11/19/2020		1,407							1,407	1,407			
100117306	HOUSTON	TX		07/20/2023		190							190	190			
100139696	UNITED KINGDOM	GBR		12/18/2023		2							2		(2)		(2)
100141130	POTTSVILLE	PA		01/30/2024		147							147	147			
100048303	DOUGLASVILLE	GA		11/20/2020		274							274	274			
100012602	LAS VEGAS	NV		05/25/2017		1,439							1,439	1,439			
100047352	SAINT CLOUD	FL		11/20/2020		436							436	436			
100117041	LEXINGTON	NC		07/20/2023		1,120							1,120	1,120			
100157757	NORTH BEND	OH		07/02/2024		394							394	394			
100174424	CUMMING	GA		10/31/2024		417							417	417			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111013	RNCHO CUCAMONGA	CA		06/29/2023		2,231							2,231	2,231			
100011628	POMPANO BEACH	FL		03/08/2017		471							471	471			
100138991	UKIAH	CA		12/21/2023		1,907							1,907	1,907			
100050115	RICHMOND	VA		11/20/2020		371							371	371			
100174079	KALAMAZOO	MI		10/31/2024		181							181	181			
100114217	NORFOLK	VA		06/29/2023		642							642	642			
100011160	WEST OLIVE	MI		12/23/2016		1,267							1,267	1,267			
100063205	MONTGOMERY	AL		07/01/2021		792							792	792			
100113995	STROUDSBURG	PA		06/29/2023		213							213	213			
100111485	WINDSOR LOCKS	CT		06/29/2023		315							315	315			
100126964	SANDY	UT		08/30/2023		1,665							1,665	1,665			
100049070	BOYNTON BEACH	FL		11/20/2020		1,167							1,167	1,167			
100063051	LOUISVILLE	KY		07/01/2021		1,042							1,042	1,042			
100045284	ELK CITY	OK		11/25/2020		388							388	388			
100134857	SAN ANTONIO	TX		10/30/2023		196							196	196			
100077323	GRANITE FALLS	NC		01/03/2022		800							800	800			
100177889	GILBERT	AZ		11/19/2024		414							414	414			
100184713	WOODBINE	NJ		12/17/2024		427							427	427			
100161848	CHESTER	PA		07/31/2024		188							188	188			
100146592	BOCA RATON	FL		03/20/2024		138							138	138			
100155677	GRAYSON	GA		06/18/2024		305							305	305			
100077565	BATAVIA	NY		01/03/2022		803							803	803			
100139932	NETHERLANDS	NLD		12/28/2023		35,775							35,775	38,351	2,576		2,576
100069434	COLUMBUS	OH		09/01/2021		502							502	502			
100055692	NEW OXFORD	PA		03/23/2021		126							126	126			
100028378	TAMPA	FL		10/26/2018		1,089							1,089	1,089			
100175739	GALT	CA		11/12/2024		408							408	408			
100066313	INDIANAPOLIS	IN		08/02/2021		587							587	587			
100111443	WASHINGTON	DC		06/29/2023		489							489	489			
100111684	PLANT CITY	FL		06/29/2023		1,117							1,117	1,117			
100012675	TUCSON	AZ		05/25/2017		520							520	520			
100045208	EWA BEACH	HI		11/25/2020		372							372	372			
100012039	WILMINGTON	DE		03/08/2017		1,244							1,244	1,244			
100112434	CEDAR RAPIDS	IA		06/29/2023		549							549	549			
100111743	SPOKANE	WA		06/29/2023		468							468	468			
100064673	LYNCHBURG	VA		07/14/2021		388							388	388			
100177777	SCAPPOOSE	OR		11/19/2024		370							370	370			
100126942	EAST SAINT LOUIS	IL		08/30/2023		930							930	930			
100114374	POUGHKEEPSIE	NY		06/29/2023		524							524	524			
100025162	CAMDEN	SC		09/20/2018		401							401	401			
100063064	HAMILTON	OH		07/01/2021		639							639	639			
100112801	DANVILLE	IL		06/29/2023		792							792	792			
10025810	WAUKEGAN	IL		09/20/2018		323							323	323			
100146319	BRAINTREE	MA		03/19/2024		868							868	868			
100110919	ELKHART	IN		06/29/2023		554							554	554			
100049538	HOUSTON	TX		11/20/2020		749							749	749			
100063784	MASSILLON	OH		07/01/2021		338							338	338			
100092068	GARY	IN		02/09/2023		179							179	179			
100049979	OWOSSO	MI		11/20/2020		329							329	329			
100044132	INDIO	CA		08/19/2020		1,328							1,328	1,328			
100109910	ROCKY MOUNT	NC		06/22/2023		188							188	188			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084749	FORT MYERS	FL		08/02/2022		1,980							1,980	1,980			
100071667	SACHSE	TX		10/14/2021		6,079							6,079	6,079			
100054543	LAKELAND	GA		03/23/2021		478							478	478			
100060561	COVINGTON	KY		06/01/2021		727							727	727			
100062824	EUFAULA	AL		07/01/2021		581							581	581			
100029730	CUYAHOGA FALLS	OH		10/26/2018		280							280	280			
100054340	ABINGTON	PA		03/23/2021		2,103							2,103	2,103			
100017078	CHARLOTTE	NC		04/26/2018		458							458	458			
100112855	PHILADELPHIA	PA		06/29/2023		848							848	848			
100043816	HAYWARD	CA		08/13/2020		1,479							1,479	1,479			
100028809	KISSIMMEE	FL		10/26/2018		838							838	838			
100011751	CLEVELAND	NY		03/08/2017		2,614							2,614	2,614			
100109913	CLEVELAND	OH		06/22/2023		192							192	192			
100017786	ELLABELL	GA		04/26/2018		447							447	447			
100113588	NORFOLK	VA		06/29/2023		965							965	965			
100043453	KALAMAZOO	MI		08/13/2020		322							322	322			
100045442	DALTON	GA		11/25/2020		750							750	750			
100053829	SPRINGFIELD	OH		03/23/2021		392							392	392			
100112126	GREENSBORO	NC		06/29/2023		1,050							1,050	1,050			
100000306	HOUSTON	TX		09/27/2016		944							944	944			
100012839	SUNRISE	FL		05/25/2017		457							457	457			
100184944	NEWINGTON	CT		12/17/2024		903							903	903			
100155654	RIO RANCHO	NM		06/18/2024		378							378	378			
100154785	WARREN	MI		07/19/2024		196							196	196			
100023585	CAPE CORAL	FL		09/04/2018		1,583							1,583	1,583			
100048690	LAKELAND	FL		11/20/2020		375							375	375			
100000344	BELLEVILLE	IL		09/27/2016		1,524							1,524	1,524			
100062325	MILLBROOK	AL		07/01/2021		1,295							1,295	1,295			
100054815	TUCSON	AZ		03/23/2021		235							235	235			
100155710	ELIZABETHTOWN	PA		06/18/2024		336							336	336			
100184543	LA PUENTE	CA		12/17/2024		466							466	466			
100032024	RENO	NV		03/29/2019		423							423	423			
100174492	SAINT JOHNS	FL		10/31/2024		440							440	440			
100175824	HAMILTON	OH		11/12/2024		166							166	166			
100184790	N LAS VEGAS	NV		12/17/2024		456							456	456			
100113332	COATESVILLE	PA		06/29/2023		557							557	557			
100146570	WILMINGTON	DE		03/19/2024		356							356	356			
100111952	TOBYHANNA	PA		06/29/2023		958							958	958			
100065209	SAN ANTONIO	TX		07/14/2021		469							469	469			
100113169	MIAMI	FL		06/29/2023		3,019							3,019	3,019			
100045316	CHICAGO	IL		11/25/2020		275							275	275			
100014568	PROVIDENCE	RI		09/27/2017		1,122							1,122	1,122			
100053856	IRVINGTON	NJ		03/23/2021		1,405							1,405	1,405			
100126664	ELLENWOOD	GA		08/30/2023		1,697							1,697	1,697			
100012971	MIAMI	FL		05/25/2017		300							300	300			
100014035	CABOT	AR		05/25/2017		995							995	995			
100079023	PAISLEY	FL		02/24/2022		401							401	401			
100168829	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100011013	TEMPLE HILLS	MD		12/23/2016		1,095							1,095	1,095			
100178196	CLAYTON	NC		11/19/2024		266							266	266			
100146047	NAPLES	FL		03/19/2024		1,018							1,018	1,018			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043693	ARLINGTON	TX		08/13/2020		1,217							1,217	1,217			
100060880	JACKSBORO	TN		06/01/2021		449							449	449			
100062508	MONTGOMERY	AL		07/01/2021		656							656	656			
100047439	LAS VEGAS	NV		11/20/2020		217							217	217			
100162351	BRYANS ROAD	MD		08/06/2024		402							402	402			
100147174	UNITED KINGDOM	GBR		03/27/2024		(13)							(13)		13		13
100055663	HOUSTON	TX		03/23/2021		172							172	172			
100061164	SAINT PAUL	MN		06/01/2021		559							559	559			
100044042	FRESNO	CA		08/19/2020		1,116							1,116	1,116			
100075399	SAN ANTONIO	TX		12/01/2021		692							692	692			
100184840	EUGENE	OR		12/17/2024		2,046							2,046	2,046			
100045779	SYLACAUGA	AL		11/25/2020		330							330	330			
100184439	JACKSONVILLE	FL		12/17/2024		402							402	402			
100060542	CORPUS CHRISTI	TX		06/01/2021		579							579	579			
100127230	TEMPE	AZ		08/30/2023		1,157							1,157	1,157			
100184822	BOLINGBROOK	IL		12/17/2024		377							377	377			
100126601	BILLINGS	MO		08/30/2023		757							757	757			
100057669	HENRICO	VA		06/30/2021		671							671	671			
100082722	DEN HAAG	NLD		04/27/2022		(19)							(19)		19		19
100074717	WATERVILLE	ME		12/01/2021		666							666	666			
100153590	UNITED KINGDOM	GBR		05/29/2024		6							6		(6)		(6)
100053830	PADEN	OK		03/23/2021		179							179	179			
100184501	OAKLAND	ME		12/17/2024		6,737							6,737	6,737			
100012769	FRESNO	CA		05/25/2017		247							247	247			
100012438	MIAMI	FL		04/28/2017		628							628	628			
100158362	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100028911	JENSEN BEACH	FL		10/26/2018		1,988							1,988	1,988			
100158364	UNITED KINGDOM	GBR		07/09/2024		2							2		(2)		(2)
100044902	STONE MOUNTAIN	GA		11/19/2020		5,707							5,707	5,707			
100043542	LOUISBURG	NC		08/13/2020		273							273	273			
100112641	CALEDONIA	MO		06/29/2023		184							184	184			
100026279	STOCKBRIDGE	GA		09/20/2018		669							669	669			
100054090	WATERVLIET	NY		03/23/2021		1,508							1,508	1,508			
100177745	FREDERICK	MD		11/19/2024		375							375	375			
100027843	HARTFORD	CT		10/26/2018		571							571	571			
100029751	WILMINGTON	DE		10/26/2018		296							296	296			
100175753	ONTARIO	CA		11/12/2024		419							419	419			
100066412	NEW IBERIA	LA		08/02/2021		541							541	541			
100184914	STOCKTON	CA		12/17/2024		425							425	425			
100156913	PHILADELPHIA	PA		06/27/2024		136							136	136			
100113200	RICHMOND	VA		06/29/2023		1,767							1,767	1,767			
100156985	UNITED KINGDOM	GBR		06/27/2024		(4)							(4)		4		4
100065357	ARLINGTON	TX		07/28/2021		22,733							22,733	22,733			
100031410	PALM BAY	FL		03/29/2019		938							938	938			
100062469	PLATTE CITY	MO		07/01/2021		451							451	451			
100152763	COATESVILLE	PA		05/22/2024		174							174	174			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		905							905	905			
100130059	FORT WAYNE	IN		09/27/2023		299							299	299			
100108402	INDIANAPOLIS	IN		05/25/2023		182							182	182			
100155791	FREDERICKSBURG	VA		06/18/2024		1,174							1,174	1,174			
100046803	AMESBURY	MA		11/20/2020		1,051							1,051	1,051			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060755	WICHITA	KS		06/01/2021		684							684	684			
100112127	HAMPDEN	ME		06/29/2023		656							656	656			
100048113	PALMDALE	CA		11/20/2020		1,565							1,565	1,565			
100113980	ELLENWOOD	GA		06/29/2023		2,115							2,115	2,115			
100184891	SAN DIMAS	CA		12/17/2024		421							421	421			
100174010	JACKSONVILLE	FL		10/31/2024		201							201	201			
100068092	KERNERSVILLE	NC		09/23/2021		527							527	527			
100184678	ARDEN HILLS	MN		12/17/2024		1,568							1,568	1,568			
100065502	CUMBERLAND	MD		07/28/2021		370							370	370			
100065167	INDEPENDENCE	MO		07/14/2021		567							567	567			
100017702	DORCHESTER	MA		04/26/2018		2,073							2,073	2,073			
100141145	CAMDEN	NJ		01/30/2024		174							174	174			
100046988	NEWPORT NEWS	VA		11/20/2020		123							123	123			
100043992	FORT WORTH	TX		08/19/2020		442							442	442			
100063805	CRUM LYNNE	PA		07/01/2021		1,488							1,488	1,488			
100060895	SAN BENITO	TX		06/01/2021		150							150	150			
100126348	PLYMOUTH	PA		08/30/2023		167							167	167			
100012830	PHOENIX	AZ		05/25/2017		239							239	239			
100184579	MADERA	CA		12/17/2024		421							421	421			
100055567	ALLENTOWN	PA		03/23/2021		1,580							1,580	1,580			
100064356	LEAGUE CITY	TX		07/01/2021		800							800	800			
100012408	RICHMOND	VA		04/28/2017		747							747	747			
100029515	NEWPORT NEWS	VA		10/26/2018		102							102	102			
100047061	KNOXVILLE	TN		11/20/2020		194							194	194			
100150225	UNITED KINGDOM	GBR		04/29/2024		10							10		(10)		(10)
100054545	NORFOLK	VA		03/23/2021		125							125	125			
100184509	CARMEL	NY		12/17/2024		367							367	367			
100113140	ORISKANY FALLS	NY		06/29/2023		721							721	721			
100155577	BOTHELL	WA		06/18/2024		96							96	96			
100063156	WESTLAKE	LA		07/01/2021		855							855	855			
100114476	BALTIMORE	MD		06/29/2023		595							595	595			
100108437	MILWAUKEE	WI		05/25/2023		154							154	154			
100027895	PHOENIX	AZ		10/26/2018		313							313	313			
100113491	ATLANTA	GA		06/29/2023		1,449							1,449	1,449			
100139857	UNITED KINGDOM	GBR		12/28/2023		(2)							(2)		2		2
100113063	COVINGTON	GA		06/29/2023		784							784	784			
100030549	CHARLOTTE	NC		12/20/2018		1,098							1,098	1,098			
100138954	MIAMI	FL		12/21/2023		541							541	541			
100169204	SCRANTON	PA		09/27/2024		183							183	183			
100030214	GLENDALE	AZ		12/20/2018		2,225							2,225	2,225			
100126498	MIAMI	FL		08/30/2023		1,043							1,043	1,043			
100155526	CHULA VISTA	CA		06/18/2024		280							280	280			
100174085	FAYETTEVILLE	NC		10/31/2024		182							182	182			
100168830	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100126362	HAMMOND	IN		08/30/2023		186							186	186			
100165147	UNITED KINGDOM	GBR		08/27/2024		(2)							(2)		2		2
100011225	MONCKS CORNER	SC		12/23/2016		1,494							1,494	1,494			
100043825	NEW BERLIN	WI		08/13/2020		1,413							1,413	1,413			
100011419	CHAPMANSBORO	TN		12/23/2016		353							353	353			
100155689	SHADY SIDE	MD		06/18/2024		198							198	198			
100119832	ISHPEMING	MI		08/08/2023		156							156	156			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100012648	SPRING HILL	FL		05/25/2017		754							754	754			
100075226	SAN ANGELO	TX		12/01/2021		393							393	393			
100113224	GREEN BAY	WI		06/29/2023		966							966	966			
100116931	VERONA	PA		07/20/2023		410							410	410			
100054332	PAGELAND	SC		03/23/2021		210							210	210			
100054806	LOUISVILLE	KY		03/23/2021		387							387	387			
100054766	HASTINGS	MI		03/23/2021		1,150							1,150	1,150			
100174466	SAN TAN VALLEY	AZ		10/31/2024		773							773	773			
100065382	COLTON	CA		07/28/2021		1,661							1,661	1,661			
100065472	SAINT ROBERT	MO		07/28/2021		367							367	367			
100168828	UNITED KINGDOM	GBR		09/26/2024		1,499							1,499	1,510	11		11
100180885	UNITED KINGDOM	GBR		11/27/2024		(3)							(3)		3		3
100180898	UNITED KINGDOM	GBR		11/27/2024		(6)							(6)		6		6
100071649	MELISSA	TX		10/14/2021		3,442							3,442	3,442			
100112399	RICHMOND	TX		06/29/2023		1,202							1,202	1,202			
100032076	MESA	AZ		03/29/2019		442							442	442			
100050014	SAINT LOUIS	MO		11/20/2020		530							530	530			
100068446	FAYETTEVILLE	NC		08/25/2021		376							376	376			
100175489	SAINT LOUIS	MO		12/23/2024		170							170	170			
100032027	ST. PETERSBURG	FL		03/29/2019		1,694							1,694	1,694			
100081110	FLORISSANT	MO		03/18/2022		478							478	478			
100126807	TAMPA	FL		08/30/2023		395							395	395			
100149771	PHILADELPHIA	PA		04/26/2024		145							145	145			
100184593	GILBERT	AZ		12/17/2024		659							659	659			
100113067	RIO RANCHO	NM		06/29/2023		1,280							1,280	1,280			
100024693	ORLANDO	FL		09/20/2018		305							305	305			
100184700	MIDDLEBURG	FL		12/17/2024		1,292							1,292	1,292			
100028077	SCHUYLERVILLE	NY		10/26/2018		313							313	313			
100114162	WEST COLUMBIA	SC		06/29/2023		1,207							1,207	1,207			
100137367	MONTGOMERY	AL		12/01/2023		122							122	122			
100127083	DOUGLAS	GA		08/30/2023		956							956	956			
100112114	PORT JERVIS	NY		06/29/2023		470							470	470			
100024545	AUBURN	WA		09/20/2018		484							484	484			
100126359	HAMMOND	IN		08/30/2023		189							189	189			
100112288	PHOENIX	AZ		06/29/2023		1,084							1,084	1,084			
100161571	UNITED KINGDOM	GBR		07/29/2024		(2)							(2)		2		2
100043930	BRICK TOWNSHIP	NJ		08/19/2020		227							227	227			
100126696	HUTCHINSON	KS		08/30/2023		260							260	260			
100168899	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100048344	FORT WORTH	TX		11/20/2020		521							521	521			
100055452	HANOVER PARK	IL		03/23/2021		1,004							1,004	1,004			
100112677	LAKE ARIEL	PA		06/29/2023		1,357							1,357	1,357			
100111484	HOUSTON	TX		06/29/2023		326							326	326			
100101755	CHICAGO	IL		03/31/2023		174							174	174			
100017120	JACKSONVILLE	NC		04/26/2018		471							471	471			
100012354	BROOKSVILLE	FL		04/28/2017		(1,193)							(1,193)	(1,193)			
500005000003A	HARDERWIJK	NLD		10/29/2024		1,143							1,143	1,254	111		111
100184802	NORTH CANTON	OH		12/17/2024		446							446	446			
100156997	UNITED KINGDOM	GBR		06/27/2024		786							786	842	56		56
100053984	ANDREWS	SC		03/23/2021		239							239	239			
100026397	KISSIMMEE	FL		09/26/2018		666							666	666			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114053	OPA LOCKA	FL		06/29/2023		183							183	183			
100053539	DETROIT	MI		03/23/2021		339							339	339			
100118045	PARMA	OH		07/20/2023		414							414	414			
100155414	TUCSON	AZ		06/18/2024		108							108	108			
100186786	WILMINGTON	DE		12/31/2024		1,005							1,005	1,005			
100114490	KING CITY	CA		06/29/2023		1,640							1,640	1,640			
100155702	JEFFERSON	GA		06/18/2024		107							107	107			
100139717	UNITED KINGDOM	GBR		12/18/2023		99							99	102	3		3
100113430	MIAMI	FL		06/29/2023		322							322	322			
100027889	NEW IBERIA	LA		10/26/2018		396							396	396			
100158206	UNITED KINGDOM	GBR		07/09/2024		(1)							(1)		1		1
100064486	GRANBY	NY		07/01/2021		614							614	614			
100039183	CORK	IRL		09/27/2019		7,028							7,028	7,575	547	1	547
100126552	BLUE ISLAND	IL		08/30/2023		625							625	625			
100155843	NORTH KINGSTOWN	RI		06/18/2024		275							275	275			
100156950	UNITED KINGDOM	GBR		06/27/2024													
100017277	MIAMI	FL		04/26/2018		399							399	399			
100143537	GREENSBORO	NC		02/21/2024		148							148	148			
100014884	HAMILTON	NJ		11/21/2017		731							731	731			
100145119	UNITED KINGDOM	GBR		03/12/2024		2,326						(1,781)	545	583	38		38
100050104	BIRMINGHAM	AL		11/20/2020		385							385	385			
100077666	MORRILL	NE		01/03/2022		441							441	441			
100147283	KANSAS CITY	MO		03/28/2024		174							174	174			
100043014	ASHEBORO	NC		05/28/2020		1,097							1,097	1,097			
100065013	DEARBORN	MI		07/14/2021		438							438	438			
100184566	LEBANON	OR		12/17/2024		700							700	700			
100047188	MIAMI	FL		11/20/2020		779							779	779			
100026368	MESA	AZ		09/26/2018		893							893	893			
100025409	CRAWFORDVILLE	FL		09/20/2018		354							354	354			
100043670	TAMPA	FL		08/13/2020		898							898	898			
100147044	DOVER	OH		03/27/2024		506							506	506			
100076274	WHITEHALL	PA		01/07/2022		1,457							1,457	1,457			
100173572	UNITED KINGDOM	GBR		10/29/2024													
100054557	FLINT	MI		03/23/2021		129							129	129			
100178120	CHESAPEAKE	VA		11/19/2024		263							263	263			
100177960	HOPEWELL JUNCTION	NY		11/19/2024		1,270							1,270	1,270			
100114320	RICHLAND	NJ		06/29/2023		514							514	514			
100043100	CEDARBURG	WI		05/28/2020		1,861							1,861	1,861			
100113170	LEXINGTON	SC		06/29/2023		349							349	349			
100028312	CUDAHY	WI		10/26/2018		1,645							1,645	1,645			
100045631	RIVERDALE	GA		11/25/2020		130							130	130			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		1,410							1,410	1,410			
100068322	KINGWOOD	TX		08/25/2021		384							384	384			
100173583	UNITED KINGDOM	GBR		10/29/2024		(2)							(2)		2		2
100108356	CHICAGO	IL		05/25/2023		173							173	173			
100155773	FORT MILL	SC		06/18/2024		73							73	73			
100025051	BOLINGBROOK	IL		09/20/2018		340							340	340			
100060572	ALPINE	AL		06/01/2021		690							690	690			
100067361	EDNA	TX		08/02/2021		431							431	431			
100181559	DETROIT	MI		12/09/2024		137							137	137			
100033785	DUBLIN	IRL		06/21/2019		1,472							1,472	1,575	95	8	103

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144840	UNITED KINGDOM	GBR		03/12/2024		(2)							(2)		2		2
100100723	HOUSTON	TX		04/28/2023		17,534							17,534	17,534			
100064728	YORK	PA		07/14/2021		269							269	269			
100044026	SEVERN	MD		08/19/2020		9,097							9,097	9,097			
100069902	DESOTO	TX		09/01/2021		889							889	889			
100145306	UNITED KINGDOM	GBR		03/12/2024													
100053702	LOUISVILLE	KY		03/23/2021		363							363	363			
100057946	PHILADELPHIA	PA		06/30/2021		1,533							1,533	1,533			
100047892	SAINT CLAIR SHORES	MI		11/20/2020		553							553	553			
100029928	HELOTES	TX		12/20/2018		908							908	908			
100168839	UNITED KINGDOM	GBR		09/26/2024		(2)							(2)		2		2
100174043	AKRON	OH		10/31/2024		171							171	171			
100011863	ROCHESTER	NY		03/08/2017		348							348	348			
100155867	WARRENTON	VA		06/18/2024		333							333	333			
100138988	BETHEL	OH		12/21/2023		456							456	456			
100126349	PLYMOUTH	PA		08/30/2023		164							164	164			
100066026	CARLYLE	IL		08/02/2021		1,119							1,119	1,119			
100047955	LITTLE ROCK	AR		11/20/2020		178							178	178			
100174172	DETROIT	MI		10/31/2024		152							152	152			
100139805	UNITED KINGDOM	GBR		12/18/2023													
100074676	BROWNS MILLS	NJ		12/01/2021		439							439	439			
100126876	HIALEAH	FL		08/30/2023		480							480	480			
100053359	LOS ANGELES	CA		03/23/2021		983							983	983			
100185676	ENSCHEDE	NLD		12/20/2024		(26)							(26)		26		26
100061575	SAN ANTONIO	TX		07/01/2021		471							471	471			
100077217	BARNHART	MO		01/03/2022		655							655	655			
100126961	HUNTSVILLE	AL		08/30/2023		1,044							1,044	1,044			
100076017	HOUSTON	TX		01/07/2022		495							495	495			
100143865	UNITED KINGDOM	GBR		02/28/2024		425							425	461	37		37
100050294	MARYVILLE	TN		11/20/2020		718							718	718			
100169209	CHICAGO	IL		09/27/2024		154							154	154			
100155726	CLANCY	MT		06/18/2024		572							572	572			
100000376	SHELBYVILLE	TN		09/27/2016		339							339	339			
100026362	ORLANDO	FL		09/26/2018		466							466	466			
100129939	CHICAGO	IL		09/27/2023		163							163	163			
100168869	UNITED KINGDOM	GBR		09/26/2024		2							2		(2)		(2)
100113362	FORT LAUDERDALE	FL		06/29/2023		550							550	550			
100156677	DETROIT	MI		06/24/2024		150							150	150			
100048777	SOUTH LYON	MI		11/20/2020		1,642							1,642	1,642			
100101783	CLEVELAND	OH		03/31/2023		172							172	172			
100010979	MAYVIEW	MO		12/23/2016		395							395	395			
100113093	ALBUQUERQUE	NM		06/29/2023		1,024							1,024	1,024			
100032778	CLARE	IRL		06/21/2019		1,488							1,488	1,640	147	5	152
100023525	ROUND LAKE	IL		09/04/2018		5,055							5,055	5,055			
100127331	GADSDEN	AL		08/30/2023		494							494	494			
100028549	ANNA	TX		10/26/2018		416							416	416			
100026281	POMPANO BEACH	FL		09/20/2018		324							324	324			
100062494	MORROW	GA		07/01/2021		441							441	441			
100112104	ROLLING MEADOWS	IL		06/29/2023		1,611							1,611	1,611			
100177959	DAYTONA BEACH	FL		11/19/2024		396							396	396			
100146373	RICHMOND	TX		03/19/2024		151							151	151			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175137	FINDLAY	OH		11/05/2024		183							183	183			
100113469	CHICAGO	IL		06/29/2023		563							563	563			
100010902	WINSTON SALEM	NC		12/23/2016		540							540	540			
100060458	DELMONT	PA		06/01/2021		654							654	654			
100126510	WESTMINSTER	MD		08/30/2023		3,542							3,542	3,542			
100174144	YOUNGSTOWN	OH		10/31/2024		178							178	178			
100112891	PLEASANT PLAI	OH		06/29/2023		270							270	270			
100013348	LANCASTER	CA		05/25/2017		983							983	983			
100138440	MONTGOMERY	AL		12/18/2023		120							120	120			
100111707	OSAGE BEACH	MO		06/29/2023		469							469	469			
100069447	HILLSVILLE	VA		09/01/2021		488							488	488			
100155557	NEW CASTLE	DE		06/18/2024		563							563	563			
100112587	TURBEVILLE	SC		06/29/2023		500							500	500			
100014488	KANSAS CITY	MO		09/27/2017		1,104							1,104	1,104			
100076022	WILKES BARRE	PA		01/07/2022		423							423	423			
100155837	HAMPTON	VA		06/18/2024		270							270	270			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		1,714							1,714	1,714			
100047021	GREENFIELD	OH		11/20/2020		294							294	294			
100155846	GILBERT	AZ		06/18/2024		87							87	87			
100055213	ORLAND PARK	IL		03/23/2021		3,037							3,037	3,037			
100116686	ORLANDO	FL		07/20/2023		513							513	513			
100111439	MC LEANSVILLE	NC		06/29/2023		1,121							1,121	1,121			
100069008	STAFFORD	TX		09/01/2021		480							480	480			
100047640	SAINT PAUL	MN		11/20/2020		1,624							1,624	1,624			
100100350	LOCH SHELDRAKE	NY		04/27/2023		489							489	489			
100175735	RAMONA	CA		11/12/2024		243							243	243			
100044926	KATY	TX		11/19/2020		644							644	644			
100064854	PATERSON	NJ		07/14/2021		389							389	389			
100060384	HAMMOND	IN		06/01/2021		487							487	487			
100054231	CHARLOTTE	NC		03/23/2021		287							287	287			
100075880	AMSTERDAM	NLD		11/24/2021		(16)							(16)		16		16
100164693	POWHATAN	VA		08/23/2024		370							370	370			
100115280	HENRYETTA	OK		07/17/2023		572							572	572			
100064716	MOORE	OH		07/14/2021		569							569	569			
100079618	WAUKEGAN	IL		04/08/2022		1,723							1,723	1,723			
100053484	LAKELAND	FL		03/23/2021		279							279	279			
100047859	MALDEN	MA		11/20/2020		2,393							2,393	2,393			
100110072	BALTIMORE	MD		06/23/2023		196							196	196			
100184758	MOSS LANDING	CA		12/17/2024		360							360	360			
100078960	SAINT LOUIS	MO		02/24/2022		416							416	416			
100126494	WOODBURN	OR		08/30/2023		1,357							1,357	1,357			
100061831	VESTAL	NY		07/01/2021		588							588	588			
100047203	METAIRIE	LA		11/20/2020		2,444							2,444	2,444			
100062010	BARTLETT	TN		07/01/2021		585							585	585			
100131727	CHATTANOOGA	TN		10/06/2023		175							175	175			
100155449	DOTHAN	AL		06/18/2024		302							302	302			
100064686	FLOWER MOUND	TX		07/14/2021		929							929	929			
100111766	TEMPERANCE	MI		06/29/2023		150							150	150			
100066562	YORK	PA		08/02/2021		375							375	375			
100063184	STATESBORO	GA		07/01/2021		478							478	478			
100029159	CALDWELL	ID		10/26/2018		212							212	212			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061171	ENTERPRISE	AL		06/01/2021		555							555	555			
100011426	LITTLE ELM	TX		12/23/2016		1,400							1,400	1,400			
100047473	SUNNYSIDE	WA		11/20/2020		408							408	408			
100029971	WOODBRIDGE	VA		12/20/2018		1,791							1,791	1,791			
100177748	COCONUT CREEK	FL		11/19/2024		382							382	382			
100174650	LITTLE ROCK	AR		10/31/2024		4,000							4,000	4,000			
100011443	CHICAGO	IL		12/23/2016		1,817							1,817	1,817			
100146568	KENT	WA		03/19/2024		107							107	107			
100067868	CHESAPEAKE	VA		09/23/2021		382							382	382			
100155792	LAS VEGAS	NV		06/18/2024		331							331	331			
100055608	COLUMBIA	PA		03/23/2021		135							135	135			
100111625	CHICAGO HEIGHTS	IL		06/29/2023		536							536	536			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		432							432	432			
100112032	MILWAUKEE	WI		06/29/2023		447							447	447			
100136842	BINGHAMTON	NY		11/27/2023		128							128	128			
100066117	KOKOMO	IN		08/02/2021		1,855							1,855	1,855			
100178186	PALATINE	IL		11/19/2024		327							327	327			
100134886	INDIANAPOLIS	IN		10/30/2023		4,447							4,447	4,447			
100053956	PASADENA	TX		03/23/2021		831							831	831			
100155827	SMYRNA	GA		06/18/2024		305							305	305			
100064156	PEKIN	IL		07/01/2021		261							261	261			
100087293	MYRTLE BEACH	SC		10/25/2022		368							368	368			
100077041	HAMPTON	GA		01/03/2022		150							150	150			
100054055	PINELLAS PARK	FL		03/23/2021		273							273	273			
100011429	BLACKWOOD	NJ		12/23/2016		1,411							1,411	1,411			
100049193	MOBILE	AL		11/20/2020		567							567	567			
100062845	OAK RIDGE	TN		07/01/2021		551							551	551			
100053624	LUBBOCK	TX		03/23/2021		573							573	573			
100184656	GOODYEAR	AZ		12/17/2024		378							378	378			
100053902	HYATTSVILLE	MD		03/23/2021		1,314							1,314	1,314			
100103847	CLEVELAND	OH		05/10/2023										(20,944)		(20,944)	(20,944)
100145959	NAPERVILLE	IL		03/19/2024		318							318	318			
100103337	DEN HAAG	NLD		04/28/2023		1,872							1,872	2,034	162		162
100126576	LAKELAND	FL		08/30/2023		705							705	705			
100155651	PUYALLUP	WA		06/18/2024		622							622	622			
100012020	MIAMI	FL		03/08/2017		1,226							1,226	1,226			
100184551	BOULDER CITY	NV		12/17/2024		3,161							3,161	3,161			
100061242	HIRAM	GA		06/01/2021		442							442	442			
100067376	CABO SAN LUCAS	MEX		08/13/2021		3,054							3,054	3,054			
100146068	MIDDLEBURY	IN		03/19/2024		333							333	333			
100164935	CLEVELAND	OH		08/28/2024		179							179	179			
100173904	CHESTER	PA		10/31/2024		197							197	197			
100155488	CYPRESS	CA		06/18/2024		320							320	320			
100043869	FORT WORTH	TX		08/19/2020		265							265	265			
100109894	BALTIMORE	MD		06/22/2023		112							112	112			
100168916	UNITED KINGDOM	GBR		09/26/2024		331							331	329	(2)		(2)
100111574	COVINGTON	GA		06/29/2023		417							417	417			
100014297	DETROIT	MI		09/27/2017		616							616	616			
100133997	CLEVELAND	OH		10/25/2023		158							158	158			
100047757	FARMINGTON	MN		11/20/2020		1,518							1,518	1,518			
100011304	PROVIDENCE	RI		12/23/2016		1,437							1,437	1,437			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017491	WINTER HAVEN	FL		04/26/2018		398							398	398			
100049395	STUART	FL		11/20/2020		1,605							1,605	1,605			
100112351	JACKSONVILLE	FL		06/29/2023		546							546	546			
100173884	PITTSBURGH	PA		10/31/2024		180							180	180			
100081099	MEMPHIS	TN		03/18/2022		477							477	477			
100175528	TULSA	OK		12/23/2024		72							72	72			
100113597	CAPITOL HEIGHTS	MD		06/29/2023		4,216							4,216	4,216			
100114190	LAWNDALE	NC		06/29/2023		324							324	324			
100101822	MILWAUKEE	WI		03/31/2023		145							145	145			
100079078	WATERFORD	MI		02/24/2022		414							414	414			
100168887	UNITED KINGDOM	GBR		09/26/2024		4							4		(4)		(4)
100169257	PHILADELPHIA	PA		09/27/2024		156							156	156			
100077363	NORRISTOWN	PA		01/03/2022		340							340	340			
100126355	HAMMOND	IN		08/30/2023		198							198	198			
100137650	CROZET	VA		12/08/2023		5,126							5,126	5,126			
100174465	CEDAR CITY	UT		10/31/2024		148							148	148			
100013228	CLEVELAND	OH		05/25/2017		588							588	588			
100000612	PHOENIX	AZ		09/27/2016		499							499	499			
100174403	CANAL WINCHESTER	OH		10/31/2024		363							363	363			
100177756	PARKTON	MD		11/19/2024		925							925	925			
100143858	UNITED KINGDOM	GBR		02/28/2024		(4)							(4)		4		4
100146418	LOGANVILLE	GA		03/19/2024		435							435	435			
100099853	CHESTER	PA		02/28/2023		162							162	162			
100112101	HOUSTON	TX		06/29/2023		1,450							1,450	1,450			
100127338	ARCHIE	MO		08/30/2023		1,342							1,342	1,342			
100060803	BROWNSVILLE	TX		06/01/2021		790							790	790			
100146324	AUBURN	WA		03/19/2024		287							287	287			
100126830	CHICAGO	IL		08/30/2023		2,207							2,207	2,207			
100029922	KATY	TX		12/20/2018		2,276							2,276	2,276			
100113240	SEDONA	AZ		06/29/2023		765							765	765			
100146359	BIRDSBORO	PA		03/19/2024		290							290	290			
100174050	CLOVER	SC		10/31/2024		186							186	186			
100146026	SALEM	OR		03/19/2024		288							288	288			
100111305	PORT HURON	MI		06/29/2023		1,089							1,089	1,089			
100184681	LEHI	UT		12/17/2024		321							321	321			
100112131	SAVANNAH	GA		06/29/2023		1,132							1,132	1,132			
100082081	BIRMINGHAM	GBR		03/30/2022		6							6	7			
100047551	SELINSGROVE	PA		11/20/2020		273							273	273			
100025693	CLEARWATER	FL		09/20/2018		531							531	531			
100146515	MELBOURNE	FL		03/19/2024		287							287	287			
100185534	GREENBELT	MD		12/20/2024		174							174	174			
100185549	GREENBELT	MD		12/20/2024		174							174	174			
100146233	PRAIRIEVILLE	LA		03/19/2024		298							298	298			
100146276	REISTERSTOWN	MD		03/19/2024		290							290	290			
100047603	OCONOMOWOC	WI		11/20/2020		317							317	317			
100130050	SCRANTON	PA		09/27/2023		178							178	178			
100013349	WAUKEGAN	IL		05/25/2017		384							384	384			
100146375	OVERLAND PARK	KS		03/19/2024		317							317	317			
100146194	WATERBURY	CT		03/19/2024		315							315	315			
100129923	BALTIMORE	MD		09/27/2023		138							138	138			
100164950	ELMIRA	NY		08/28/2024		167							167	167			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146503	MABLETON	GA		03/19/2024		298							298	298			
100077011	HOBART	IN		01/03/2022		597							597	597			
100046539	ELDON	MO		11/25/2020		152							152	152			
100055188	AUGUSTA	GA		03/23/2021		263							263	263			
100146150	HELENA	MT		03/19/2024		307							307	307			
100054370	MILWAUKEE	WI		03/23/2021		260							260	260			
100146237	LAFAYETTE	IN		03/19/2024		197							197	197			
100031771	SEBASTIAN	FL		03/29/2019		437							437	437			
100145774	UNITED KINGDOM	GBR		03/12/2024		1,648						(1,654)	(6)		6		6
100155642	NEWNAN	GA		06/18/2024		693							693	693			
100146304	NORTH FORT MYERS	FL		03/19/2024		319							319	319			
100101805	BALTIMORE	MD		03/31/2023		150							150	150			
100010799	SAN ANTONIO	TX		12/23/2016		789							789	789			
100028154	DECATUR	GA		10/26/2018		324							324	324			
100157738	YUCAIPA	CA		07/02/2024		362							362	362			
100114086	CLEMENTON	NJ		06/29/2023		381							381	381			
100164683	WEST JORDAN	UT		08/23/2024		352							352	352			
100025526	PAINTER	VA		09/20/2018		364							364	364			
100146406	TOUCHET	WA		03/19/2024		296							296	296			
100076007	NORTH LAS VEGAS	NV		01/07/2022		424							424	424			
100076950	DAVENPORT	FL		01/03/2022		708							708	708			
100146090	ATLANTA	GA		03/19/2024		313							313	313			
100054607	PINE BLUFF	AR		03/23/2021		199							199	199			
100072559	SAINT LOUIS	MO		11/01/2021		469							469	469			
100043291	DOWNEY	CA		08/13/2020		1,061							1,061	1,061			
100174018	MOLINE	IL		10/31/2024		199							199	199			
100141282	CHERRYVILLE	NC		01/30/2024		146							146	146			
100168896	UNITED KINGDOM	GBR		09/26/2024		2,084						(1,715)	368	377	8		8
100134661	MARKHAM	IL		10/30/2023		1,228							1,228	1,228			
100143851	UNITED KINGDOM	GBR		02/28/2024		(3)							(3)		3		3
100155442	MCKINNEY	TX		06/18/2024		374							374	374			
100114290	ELGIN	IL		06/29/2023		1,403							1,403	1,403			
100145973	GLEN ALLEN	VA		03/19/2024		331							331	331			
100054492	SOUTH HOLLAND	IL		03/23/2021		137							137	137			
100146371	CULPEPPER	VA		03/19/2024		291							291	291			
100025825	CLEMENTON	NJ		09/20/2018		462							462	462			
100162343	CLAYMONT	DE		08/06/2024		360							360	360			
100045784	RIPLEY	NY		11/25/2020		188							188	188			
100145997	CLAIRTON	PA		03/19/2024		285							285	285			
100043141	GALT	CA		05/28/2020		1,286							1,286	1,286			
100012105	DENVER	CO		03/08/2017		3,174							3,174	3,174			
100043337	WISC RAPIDS	WI		08/13/2020		3,351							3,351	3,351			
100023635	SAN ANTONIO	TX		09/04/2018		31,433							31,433	31,433			
100164659	LUGOFF	SC		08/23/2024		884							884	884			
100000368	SIX LAKES	MI		09/27/2016		490							490	490			
100085123	TILBURG	NLD		07/27/2022		1,399							1,399	1,658	259		259
100145335	UNITED KINGDOM	GBR		03/12/2024													
100010985	COLLINSVILLE	IL		12/23/2016		343							343	343			
100078556	DEN HAAG	NLD		01/26/2022		2,226							2,226	2,341	115		115
100026568	VIRGINIA BEACH	VA		09/26/2018		1,176							1,176	1,176			
100043941	DYKE	VA		08/19/2020		929							929	929			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100077353	SUMMERVILLE	GA		01/03/2022		462							462	462			
100013330	PALM BAY	FL		05/25/2017		319							319	319			
100045889	MOGADORE	OH		11/25/2020		408							408	408			
100010677	IDAHO FALLS	ID		12/23/2016		259							259	259			
100050254	TUCSON	AZ		11/20/2020		309							309	309			
100024977	NEW CASTLE	DE		09/20/2018		1,926							1,926	1,926			
100134859	BALTIMORE	MD		10/30/2023		148							148	148			
100167025	CLEVELAND	OH		09/13/2024		174							174	174			
100164706	PHOENIX	AZ		08/23/2024		390							390	390			
100116235	PORTSMOUTH	VA		07/20/2023		457							457	457			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023		480							480	480			
100146427	TOMS RIVER	NJ		03/19/2024		332							332	332			
100047172	SARASOTA	FL		11/20/2020		505							505	505			
100112896	SICKLERVILLE	NJ		06/29/2023		392							392	392			
100113720	BALTIMORE	MD		06/29/2023		615							615	615			
100146357	CHESTER	VA		03/19/2024		314							314	314			
100103807	MUSKEGON	MI		05/10/2023		168							168	168			
100026840	SHAFTER	CA		09/26/2018		570							570	570			
100178013	MIDDLETON	ID		11/19/2024		1,163							1,163	1,163			
100028060	DURHAM	NC		10/26/2018		316							316	316			
100119411	GULF SHORES	AL		07/31/2023		8,954							8,954	8,954			
100076150	SPRINGFIELD	OH		01/07/2022		683							683	683			
100114153	BALTIMORE	MD		06/29/2023		964							964	964			
100115279	HENRYETTA	OK		07/17/2023		440							440	440			
100146236	PUNTA GORDA	FL		03/19/2024		296							296	296			
100010882	VINELAND	NJ		12/23/2016		1,055							1,055	1,055			
100048649	WINTERVILLE	GA		11/20/2020		319							319	319			
100145909	CHERRY HILL	NJ		03/19/2024		349							349	349			
100030069	ALBUQUERQUE	NM		12/20/2018		2,224							2,224	2,224			
100011907	WELLINGTON	OH		03/08/2017		1,051							1,051	1,051			
100146179	ROCKMART	GA		03/19/2024		208							208	208			
100161817	ALLENTOWN	PA		07/31/2024		164							164	164			
100079002	BEATRICE	NE		02/24/2022		382							382	382			
100112033	NAZARETH	PA		06/29/2023		154							154	154			
100155570	CALEXICO	CA		06/18/2024		560							560	560			
100109832	LUBBOCK	TX		06/22/2023		166							166	166			
100174431	POWHATAN	VA		10/31/2024		393							393	393			
100175512	FRANKLIN	VA		12/23/2024		174							174	174			
100145720	UNITED KINGDOM	GBR		03/12/2024		66							66	(1,334)	(61)	(1,338)	(1,400)
100184595	RIALTO	CA		12/17/2024		397							397	397			
100146443	BELLA VISTA	AR		03/19/2024		309							309	309			
100064737	FAYETTEVILLE	NC		07/14/2021		478							478	478			
100164697	JACKSONVILLE	FL		08/23/2024		350							350	350			
100055799	HOBBS	NM		03/23/2021		81							81	81			
100053965	FLORENCE	SC		03/23/2021		256							256	256			
100178084	HARMONY	FL		11/19/2024		252							252	252			
100000591	SCRANTON	PA		09/27/2016		304							304	304			
100127354	PLEASANTVILLE	NJ		08/30/2023		413							413	413			
100087629	VALKENBURG AAN DE GEUL	NLD		09/27/2022		(18)							(18)		18		18
100173670	SLUISKIL	NLD		10/29/2024		(25)							(25)		25		25
100148984	THOMPSONS STATION	TN		04/17/2024		148							148	148			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157739	PENSACOLA	FL		07/02/2024		377							377	377			
100101757	AKRON	OH		03/31/2023		229							229	229			
100075298	WILKES BARRE	PA		12/01/2021		432							432	432			
100054904	PLEASANTVILLE	NJ		03/23/2021		352							352	352			
100047840	DENVER	CO		11/20/2020		1,711							1,711	1,711			
100130119	NETHERLANDS	NLD		09/26/2023		585							585	689	104		104
100145878	GLEN BURNIE	MD		03/19/2024		323							323	323			
100079148	PITTSBURGH	PA		02/24/2022		610							610	610			
100024898	HOLT	MI		09/20/2018		341							341	341			
100184661	LA MESA	CA		12/17/2024		409							409	409			
100112043	WEST SPRINGFIELD	MA		06/29/2023		1,102							1,102	1,102			
100063424	DAYTON	KY		07/01/2021		524							524	524			
100128028	CINCINNATI	OH		09/08/2023		1,280							1,280	1,280			
100126597	MONTGOMERY	AL		08/30/2023		412							412	412			
100146323	PUNTA GORDA	FL		03/19/2024		584							584	584			
100062691	EMPORIA	KS		07/01/2021		580							580	580			
100046367	BEDFORD	KY		11/25/2020		314							314	314			
100181555	BIRMINGHAM	AL		12/09/2024		152							152	152			
100128099	CINCINNATI	OH		09/08/2023		1,006							1,006	1,006			
100043897	WINTER PARK	FL		08/19/2020		1,114							1,114	1,114			
100162329	SAN BERNARDINO	CA		08/06/2024		377							377	377			
100174479	CORONA	CA		10/31/2024		1,049							1,049	1,049			
100112991	MILWAUKEE	WI		06/29/2023		759							759	759			
100173837	MEMPHIS	TN		10/31/2024		193							193	193			
100067574	LAREDO	TX		09/23/2021		2,992							2,992	2,992			
100024368	REDDING	CA		09/20/2018		2,019							2,019	2,019			
100030004	TAMPA	FL		12/20/2018		777							777	777			
100119942	AKRON	OH		08/10/2023		158							158	158			
100067039	MEMPHIS	TN		08/02/2021		525							525	525			
100141107	LEBANON	PA		01/30/2024		166							166	166			
100047014	LODI	CA		11/20/2020		213							213	213			
100012274	WINTER HAVEN	FL		04/28/2017		250							250	250			
100054653	WINDBER	PA		03/23/2021		203							203	203			
100063384	COVINGTON	GA		07/01/2021		684							684	684			
100180804	ROTTERDAM	NLD		11/27/2024		1,071							1,071	1,222	151		151
100070448	PLEASANT HILL	MO		09/23/2021		1,594							1,594	1,594			
100053807	LEHIGH ACRES	FL		03/23/2021		208							208	208			
100031844	JUPITER	FL		03/29/2019		646							646	646			
100068316	LAFAYETTE	IN		08/25/2021		519							519	519			
100113283	WALLINGFORD	CT		06/29/2023		657							657	657			
100047952	FAIRBURN	GA		11/20/2020		1,429							1,429	1,429			
100012495	BROOKVILLE	OH		04/28/2017		779							779	779			
100028091	MCDONOUGH	GA		10/26/2018		300							300	300			
100044843	CHARLOTTE	NC		11/19/2020		440							440	440			
100139366	YORK	PA		12/28/2023		120							120	120			
100062924	CRESTWOOD	KY		07/01/2021		464							464	464			
100113510	ARNOLD	MO		06/29/2023		1,579							1,579	1,579			
100028022	MIAMI	FL		10/26/2018		566							566	566			
100076260	ANTIOCH	IL		01/07/2022		1,928							1,928	1,928			
100174435	LOS ANGELES	CA		10/31/2024		289							289	289			
100044460	CHARLOTTE	NC		11/19/2020		158							158	158			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050141	DAYTON	OH		11/20/2020		611							611	611			
100113003	RAISIN CITY	CA		06/29/2023		1,841							1,841	1,841			
100061764	GRAND BLANC	MI		07/01/2021		840							840	840			
100141161	WINDSOR	CT		01/30/2024		182							182	182			
100184728	CATHEDRAL CITY	CA		12/17/2024		381							381	381			
100126734	BELLFLOWER	CA		08/30/2023		1,614							1,614	1,614			
100029947	NORCROSS	GA		12/20/2018		1,046							1,046	1,046			
100048316	JACKSONVILLE	FL		11/20/2020		656							656	656			
100063425	CANDOR	NY		07/01/2021		168							168	168			
100115283	MARKHAM	IL		07/17/2023		175							175	175			
100164668	UNIONTOWN	PA		08/23/2024		350							350	350			
100112100	COLUMBIANA	AL		06/29/2023		396							396	396			
100071679	BUFFALO	NY		10/14/2021		1,240							1,240	1,240			
100053492	LEHIGH ACRES	FL		03/23/2021		1,427							1,427	1,427			
100043606	SIMPSONVILLE	SC		08/13/2020		104							104	104			
100111505	MIAMI	FL		06/29/2023		519							519	519			
100100208	SOUTH BEND	IN		03/17/2023		175							175	175			
100129916	CLEVELAND	OH		09/27/2023		149							149	149			
100113146	LA PLACE	LA		06/29/2023		989							989	989			
100136845	MACON	GA		11/27/2023		143							143	143			
100146495	RIO RANCHO	NM		03/19/2024		792							792	792			
100049685	CHICAGO	IL		11/20/2020		382							382	382			
100126633	MADISON	TN		08/30/2023		1,179							1,179	1,179			
100139690	UNITED KINGDOM	GBR		12/18/2023		(2)							(2)		2		2
100067040	ELIZABETH	PA		08/02/2021		813							813	813			
100111569	AUSTELL	GA		06/29/2023		309							309	309			
100030259	GREENSBORO	NC		12/20/2018		1,912							1,912	1,912			
100026829	SANTA TERESA	NM		09/26/2018		367							367	367			
100115188	CHARLEROI	PA		07/17/2023		98							98	98			
100145987	NIXA	MO		03/19/2024		331							331	331			
100031724	TINLEY PARK	IL		03/29/2019		520							520	520			
100043642	CLEVELAND	TN		08/13/2020		656							656	656			
100112532	VIRGINIA BEACH	VA		06/29/2023		421							421	421			
100054698	BREWTON	AL		03/23/2021		277							277	277			
100175743	YUCAIPA	CA		11/12/2024		512							512	512			
100025464	ALLENTOWN	PA		09/20/2018		573							573	573			
100024962	ALABASTER	AL		09/20/2018		783							783	783			
100048263	DALLAS	TX		11/20/2020		1,289							1,289	1,289			
100062828	EL PASO	TX		07/01/2021		371							371	371			
100055666	NEW ORLEANS	LA		03/23/2021		300							300	300			
100028111	OPA LOCKA	FL		10/26/2018		1,243							1,243	1,243			
100068514	CHATTANOOGA	TN		08/25/2021		348							348	348			
100177853	SOUTH HADLEY	MA		11/19/2024		250							250	250			
100155402	STONE MOUNTAIN	GA		06/18/2024		215							215	215			
100064786	HARTFORD	WI		07/14/2021		421							421	421			
100113123	DESERT HOT SPRING	CA		06/29/2023		929							929	929			
100174493	HANFORD	CA		10/31/2024		252							252	252			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		346							346	346			
100049824	RICHTON PARK	IL		11/20/2020		135							135	135			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		2,265							2,265	2,265			
100108394	TROY	NY		05/25/2023		171							171	171			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129873	MILWAUKEE	WI		09/27/2023		141							141	141			
100049836	LEESVILLE	SC		11/20/2020		879							879	879			
100044249	MOORHEAD	MN		08/19/2020		281							281	281			
100111976	HOUSTON	TX		06/29/2023		308							308	308			
100109902	LYNWOOD	IL		06/22/2023		172							172	172			
100111185	WIXOM	MI		06/29/2023		491							491	491			
100146006	ROYAL PALM BEACH	FL		03/19/2024		276							276	276			
100013211	CRESTVIEW	FL		05/25/2017		534							534	534			
100060807	ELWOOD	IN		06/01/2021		437							437	437			
100011529	COLUMBIA	SC		03/08/2017		648							648	648			
100026228	HOLIDAY	FL		09/20/2018		656							656	656			
100162342	LAS VEGAS	NV		08/06/2024		494							494	494			
100030349	PINELLAS PARK	FL		12/20/2018		1,359							1,359	1,359			
100136821	WILMINGTON	DE		11/27/2023		150							150	150			
100117341	GROVETOWN	GA		07/20/2023		516							516	516			
100153474	COCOA BEACH	FL		05/30/2024		151							151	151			
100164704	SAN DIEGO	CA		08/23/2024		592							592	592			
100165126	UNITED KINGDOM	GBR		08/27/2024		(6)							(6)		6		6
100164678	FOUNTAIN HILLS	AZ		08/23/2024		371							371	371			
100026224	PALOS HILLS	IL		09/20/2018		444							444	444			
100154929	HOUSTON	TX		07/19/2024		155							155	155			
100053771	CHATTANOOGA	TN		03/23/2021		1,502							1,502	1,502			
100164658	ONTARIO	CA		08/23/2024		356							356	356			
100070926	COLLINSVILLE	IL		10/01/2021		338							338	338			
100043254	HOUSTON	TX		08/13/2020		399							399	399			
100174491	VIRGINIA BEACH	VA		10/31/2024		412							412	412			
100127252	CLEARWATER	FL		08/30/2023		751							751	751			
100174391	TEMECULA	CA		10/31/2024		746							746	746			
100045180	SAINT CLOUD	FL		11/25/2020		97							97	97			
100054336	MOORE	SC		03/23/2021		1,447							1,447	1,447			
100184640	CHICO	CA		12/17/2024		331							331	331			
100162337	SURPRISE	AZ		08/06/2024		403							403	403			
100043547	MIAMI	FL		08/13/2020		1,397							1,397	1,397			
100078987	WATERLOO	IA		02/24/2022		414							414	414			
100068298	COPPERAS COVE	TX		08/25/2021		363							363	363			
100043275	EAST BERNARD	TX		08/13/2020		190							190	190			
100030516	LEAGUE CITY	TX		12/20/2018		1,234							1,234	1,234			
100114106	BAYFIELD	WI		06/29/2023		232							232	232			
100068429	FARMINGTON	NM		08/25/2021		352							352	352			
100101787	MEMPHIS	TN		03/31/2023		340							340	340			
100178192	JOHNS ISLAND	SC		11/19/2024		389							389	389			
100164664	SEQUIM	WA		08/23/2024		377							377	377			
100091503	EVANSVILLE	IN		01/20/2023		168							168	168			
100013620	PARMA	OH		05/25/2017		650							650	650			
100174402	MCDONOUGH	GA		10/31/2024		456							456	456			
100047667	CLINTON TOWNSHIP	MI		11/20/2020		426							426	426			
100134888	HARRISBURG	PA		10/30/2023		132							132	132			
100164665	BEAUMONT	CA		08/23/2024		371							371	371			
100146355	TIGARD	OR		03/19/2024		365							365	365			
100049530	BREMEN	GA		11/20/2020		2,399							2,399	2,399			
100129984	CLEVELAND	OH		09/27/2023		358							358	358			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100000501	BANNING	CA		09/27/2016		1,105							1,105	1,105			
100155466	MOONACHIE	NJ		06/18/2024		343							343	343			
100155456	MCDONOUGH	GA		06/18/2024		73							73	73			
100139780	UNITED KINGDOM	GBR		12/18/2023		158							158	169	11		11
100060486	HUNTINGTON	WV		06/01/2021		406							406	406			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		471							471	471			
100157746	PEORIA	AZ		07/02/2024		345							345	345			
100069792	MACON	GA		09/01/2021		735							735	735			
100055149	MONROE	GA		03/23/2021		269							269	269			
100177975	CHANDLER	AZ		11/19/2024		650							650	650			
100146215	ROUND ROCK	TX		03/19/2024		373							373	373			
100025854	TAMPA	FL		09/20/2018		850							850	850			
100143521	HARRISBURG	PA		02/21/2024		160							160	160			
100101597	INDIANAPOLIS	IN		04/26/2023		211							211	211			
100111050	MINERVA	NY		06/29/2023		416							416	416			
100147270	HAMILTON	NJ		03/28/2024		180							180	180			
100164958	TERRE HAUTE	IN		08/28/2024		142							142	142			
100113380	PINELLAS PARK	FL		06/29/2023		462							462	462			
100077245	NORCROSS	GA		01/03/2022		709							709	709			
100063025	YUMA	AZ		07/01/2021		1,533							1,533	1,533			
100184606	CAYCE	SC		12/17/2024		317							317	317			
100054528	EDINBURG	TX		03/23/2021		275							275	275			
100184928	HOOPER	UT		12/17/2024		353							353	353			
100099822	CHESTER	PA		02/28/2023		150							150	150			
100146022	WAVERLY	MN		03/19/2024		436							436	436			
100082068	TWICKENHAM	GBR		03/30/2022		(28)							(28)		28		28
100114156	VACHERIE	LA		06/29/2023		137							137	137			
100127353	EL PASO	TX		08/30/2023		176							176	176			
100043563	LYONS	NY		08/13/2020		1,563							1,563	1,563			
100064487	GREEN BAY	WI		07/01/2021		586							586	586			
100103152	TRENTON	NJ		04/21/2023		159							159	159			
100064691	BRIGANTINE	NJ		07/14/2021		398							398	398			
100141160	JACKSONVILLE	FL		01/30/2024		144							144	144			
100112380	SHREVEPORT	LA		06/29/2023		2,389							2,389	2,389			
100129920	ROUND LAKE BEACH	IL		09/27/2023		180							180	180			
100110850	HOLLISTER	MO		06/29/2023		432							432	432			
100156969	UNITED KINGDOM	GBR		06/27/2024		(3)							(3)		3		3
100126769	LAWRENCEVILLE	GA		08/30/2023		2,486							2,486	2,486			
100138937	RICEBORO	GA		12/21/2023		1,224							1,224	1,224			
100175790	MAPLE HEIGHTS	OH		11/12/2024		186							186	186			
100024551	POCONO SUMMIT	PA		09/20/2018		443							443	443			
100115138	SAINT JOSEPH	MO		07/17/2023		181							181	181			
100011933	CINCINNATI	OH		03/08/2017		293							293	293			
100178134	OWINGS MILLS	MD		11/19/2024		283							283	283			
100103170	GRAND RAPIDS	MI		04/21/2023		255							255	255			
100146537	STOCKTON	CA		03/19/2024		393							393	393			
100066855	MIDDLEPOINT	NY		08/02/2021		1,580							1,580	1,580			
100013183	RIVERHEAD	NY		05/25/2017		869							869	869			
100078816	TOLEDO	OH		02/24/2022		395							395	395			
100162352	BRENTWOOD	CA		08/06/2024		377							377	377			
100060917	HARLINGEN	TX		06/01/2021		582							582	582			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100099746	CLEVELAND	OH		02/28/2023		168							168	168			
100139672	UNITED KINGDOM	GBR		12/18/2023		2							2		(2)		(2)
100174404	PROVIDENCE	RI		10/31/2024		371							371	371			
100111607	FAYETTEVILLE	GA		06/29/2023		782							782	782			
100043680	CINCINNATI	OH		08/13/2020		256							256	256			
100146358	ST CLOUD	FL		03/19/2024		682							682	682			
100054678	DURHAM	NC		03/23/2021		109							109	109			
100180916	UNITED KINGDOM	GBR		11/27/2024		(6)							(6)		6		6
100109976	JACKSONVILLE	FL		06/22/2023		180							180	180			
100173541	UNITED KINGDOM	GBR		10/29/2024		(6)							(6)		6		6
100146501	WOODBURN	OR		03/19/2024		856							856	856			
100112326	BOSSIER CITY	LA		06/29/2023		401							401	401			
100175725	SHADY SIDE	MD		11/12/2024		412							412	412			
100024472	DETROIT	MI		09/20/2018		1,306							1,306	1,306			
100100225	BALTIMORE	MD		03/17/2023		177							177	177			
100126566	CHICAGO	IL		08/30/2023		855							855	855			
100020140	PHILADELPHIA	PA		07/17/2018		1,856							1,856	1,856			
100011741	LEWISTON	NY		03/08/2017		1,082							1,082	1,082			
100114437	COVINGTON	GA		06/29/2023		1,565							1,565	1,565			
100137247	NETHERLANDS	NLD		11/28/2023		1,231							1,231	1,341	111		111
100048957	WATERFORD	MI		11/20/2020		1,645							1,645	1,645			
100126575	HAZEL CREST	IL		08/30/2023		718							718	718			
100146085	VANCOUVER	WA		03/19/2024		249							249	249			
100091502	LYNCHBURG	VA		01/20/2023		118							118	118			
100090670	DETROIT	MI		12/29/2022		156							156	156			
100112814	SOUTH HOLLAND	IL		06/29/2023		1,608							1,608	1,608			
100117208	NAPLES	FL		07/20/2023		10,000							10,000	10,000			
100077725	SHREVEPORT	LA		01/03/2022		977							977	977			
100139833	UNITED KINGDOM	GBR		12/18/2023		13							13	2	(11)		(11)
100114448	BLY	OR		06/29/2023		1,239							1,239	1,239			
100011030	DETROIT	MI		12/23/2016		1,757							1,757	1,757			
100126732	WESTMORELAND	TN		08/30/2023		144							144	144			
100028603	BUENA VISTA	VA		10/26/2018		344							344	344			
100060558	SAVANNAH	GA		06/01/2021		619							619	619			
100054223	NEWTON	NC		03/23/2021		242							242	242			
100157003	UNITED KINGDOM	GBR		06/27/2024		(2)							(2)		2		2
100043820	DAYTONA BEACH	FL		08/13/2020		1,262							1,262	1,262			
100173595	UNITED KINGDOM	GBR		10/29/2024													
100161597	UNITED KINGDOM	GBR		07/29/2024		6							6		(6)		(6)
100165117	UNITED KINGDOM	GBR		08/27/2024		(5)							(5)		5		5
100113540	OMAHA	NE		06/29/2023		160							160	160			
100164676	MARICOPA	AZ		08/23/2024		368							368	368			
100032054	LAS VEGAS	NV		03/29/2019		1,213							1,213	1,213			
100063097	MONTGOMERY	AL		07/01/2021		837							837	837			
100174490	TACOMA	WA		10/31/2024		440							440	440			
100126926	PADUCAH	KY		08/30/2023		93							93	93			
100139813	UNITED KINGDOM	GBR		12/18/2023		1							1		(1)		(1)
100110894	KENTON	DE		06/29/2023		871							871	871			
100101788	MEMPHIS	TN		03/31/2023		170							170	170			
100031400	LAUDERHILL	FL		03/29/2019		348							348	348			
100049830	HOLLYWOOD	FL		11/20/2020		1,201							1,201	1,201			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060719	BATON ROUGE	LA		06/01/2021		426							426	426			
100162323	VISALIA	CA		08/06/2024		377							377	377			
100113061	JONES	AL		06/29/2023		608							608	608			
100113251	PHILADELPHIA	PA		06/29/2023		651							651	651			
100177958	CHATSWORTH	CA		11/19/2024		346							346	346			
100112478	COLUMBIA	TN		06/29/2023		388							388	388			
100100227	ELYRIA	OH		03/17/2023		191							191	191			
100127031	BUTLER	PA		08/30/2023		50							50	50			
100031454	LAKE WORTH	FL		03/29/2019		313							313	313			
100076030	TUCSON	AZ		01/07/2022		402							402	402			
100114160	RENFREW	PA		06/29/2023		1,511							1,511	1,511			
100168840	UNITED KINGDOM	GBR		09/26/2024		507							507	507			
100177804	BECKLEY	WV		11/19/2024		1,143							1,143	1,143			
100126555	MACON	GA		08/30/2023		187							187	187			
100066031	SPENCER	MA		08/02/2021		698							698	698			
100155649	LEBANON	OR		06/18/2024		121							121	121			
100011332	BECKER	MN		12/23/2016		1,334							1,334	1,334			
100155535	VILLA RICA	GA		06/18/2024		81							81	81			
100054334	BALTIMORE	MD		03/23/2021		280							280	280			
100061943	ARLINGTON	TX		07/01/2021		513							513	513			
100077329	HUNTINGTON	WV		01/03/2022		546							546	546			
100048892	MESA	AZ		11/20/2020		1,369							1,369	1,369			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		1,277							1,277	1,277			
100153583	UNITED KINGDOM	GBR		05/29/2024		307							307	320	14		14
100115135	SAINT JOSEPH	MO		07/17/2023		170							170	170			
100064771	TEXARKANA	TX		07/14/2021		368							368	368			
100184834	POUGHKEEPSIE	NY		12/17/2024		1,522							1,522	1,522			
100053951	FAIRBURN	GA		03/23/2021		895							895	895			
100050175	DURYEA	PA		11/20/2020		290							290	290			
100184629	MIDDLETOWN	DE		12/17/2024		263							263	263			
100117026	JACKSON	TN		07/20/2023		355							355	355			
100077044	HUMBLE	TX		01/03/2022		441							441	441			
100145624	UNITED KINGDOM	GBR		03/12/2024		(6)							(6)		6		6
100127286	RICHMOND	VA		08/30/2023		457							457	457			
100175759	EWA BEACH	HI		11/12/2024		568							568	568			
100089979	KISSIMMEE	FL		01/13/2023		213							213	213			
100088276	CANTON	OH		10/17/2022		281							281	281			
100115214	INDIANAPOLIS	IN		07/17/2023		176							176	176			
100111440	TONGANOXIE	KS		06/29/2023		1,154							1,154	1,154			
100055299	CALUMET PARK	IL		03/23/2021		333							333	333			
100155413	MONROE	GA		06/18/2024		365							365	365			
100044395	PHILADELPHIA	PA		11/19/2020		418							418	418			
100047134	OWASSO	OK		11/20/2020		241							241	241			
100111656	NEW MARKET	AL		06/29/2023		1,037							1,037	1,037			
100012352	LARGO	FL		04/28/2017		748							748	748			
100012126	SPRING HILL	FL		03/08/2017		790							790	790			
100068960	NEW ORLEANS	LA		09/01/2021		732							732	732			
100047454	HUNTSVILLE	TX		11/20/2020		1,611							1,611	1,611			
100155696	BUCKHEAD	GA		06/18/2024		257							257	257			
100114372	GATLINBURG	TN		06/29/2023		2,050							2,050	2,050			
100048186	WARRENVILLE	IL		11/20/2020		1,090							1,090	1,090			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100028437	PORT RICHEY	FL		10/26/2018		538							538	538			
100076031	CLINTON	SC		01/07/2022		432							432	432			
100111951	CALERA	AL		06/29/2023		263							263	263			
100111570	LANCASTER	TX		06/29/2023		1,313							1,313	1,313			
100032041	SACRAMENTO	CA		03/29/2019		1,305							1,305	1,305			
100011037	CLEVELAND	OH		12/23/2016		1,073							1,073	1,073			
100039169	WICKLOW	IRL		09/27/2019		3,204							3,204	3,466	262		262
100023982	PALM DESERT	CA		09/10/2018		1,251							1,251	1,251			
100178091	CHARLOTTE	NC		11/19/2024		272							272	272			
100047762	STERLING HEIGHTS	MI		11/20/2020		1,106							1,106	1,106			
100065817	JACKSONVILLE	FL		07/23/2021		1,155							1,155	1,155			
100111361	GREENWOOD	IN		06/29/2023		1,111							1,111	1,111			
100012690	LANSING	MI		05/25/2017		479							479	479			
100053377	WHITTIER	CA		03/23/2021		1,165							1,165	1,165			
100060440	SAVANNAH	MO		06/01/2021		196							196	196			
100173544	UNITED KINGDOM	GBR		10/29/2024		(2)							(2)		2		2
100029987	HOUSTON	TX		12/20/2018		1,006							1,006	1,006			
100178055	ASH FLAT	AR		11/19/2024		294							294	294			
100085102	VENLO	NLD		07/27/2022		(17)							(17)		17		17
100054444	BENSALEM	PA		03/23/2021		1,312							1,312	1,312			
100032341	MONAGHAN	IRL		06/21/2019		23							23	(687)	(23)	(687)	(710)
100043609	SUNNYSIDE	WA		08/13/2020		116							116	116			
100062512	TUPELO	MS		07/01/2021		599							599	599			
100114064	DENTON	TX		06/29/2023		361							361	361			
100112238	MARINGOUIN	LA		06/29/2023		335							335	335			
100047322	YONKERS	NY		11/20/2020		298							298	298			
100100200	LANSING	MI		03/17/2023		184							184	184			
100026269	WAUKESHA	WI		09/20/2018		359							359	359			
100060848	PETERSBURG	VA		06/01/2021		600							600	600			
100148070	MCKINNEY	TX		04/10/2024		5,252							5,252	5,252			
100055111	GONZALES	TX		03/23/2021		288							288	288			
100048470	PEKIN	IN		11/20/2020		1,026							1,026	1,026			
100054042	ORLANDO	FL		03/23/2021		1,264							1,264	1,264			
100184612	KUNA	ID		12/17/2024		209							209	209			
100087137	BEL AIR	MD		10/25/2022		343							343	343			
100055127	COCHRANVILLE	PA		03/23/2021		673							673	673			
100111577	BRASELTON	GA		06/29/2023		2,282							2,282	2,282			
100049468	HEMPSTEAD	NY		11/20/2020		1,595							1,595	1,595			
100043681	CARROLLTON	TX		08/13/2020		1,208							1,208	1,208			
100127008	CLINTON	TN		08/30/2023		173							173	173			
100047212	CHICAGO	IL		11/20/2020		280							280	280			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		1,081							1,081	1,081			
100029960	HOUSTON	TX		12/20/2018		1,555							1,555	1,555			
100042953	NEW CASTLE	DE		05/28/2020		1,315							1,315	1,315			
100155422	MIRAMAR	FL		06/18/2024		20,595							20,595	20,595			
100155606	OVIEDO	FL		06/18/2024		263							263	263			
100178078	WALLED LAKE	MI		11/19/2024		301							301	301			
100075005	HOUSE SPRINGS	MO		12/01/2021		940							940	940			
100064797	JACKSONVILLE	FL		07/14/2021		365							365	365			
100155822	COLORADO SPRINGS	CO		06/18/2024		90							90	90			
100048782	SALT LAKE CITY	UT		11/20/2020		1,841							1,841	1,841			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100062802	CONCHO	AZ		07/01/2021		587							587	587			
100025917	NORTH CHICAGO	IL		09/20/2018		499							499	499			
100014333	NEWARK	DE		09/27/2017		1,435							1,435	1,435			
100011458	SAN ANTONIO	TX		12/23/2016		1,293							1,293	1,293			
100012738	TAMARAC	FL		05/25/2017		311							311	311			
100062837	PORTSMOUTH	VA		07/01/2021		587							587	587			
100114068	HARWOOD HEIGHTS	IL		06/29/2023		481							481	481			
100145874	PERRIS	CA		03/19/2024		288							288	288			
100062661	BUTLER	PA		07/01/2021		406							406	406			
100145636	UNITED KINGDOM	GBR		03/12/2024		2							2		(2)		(2)
100111179	MCCOOLE	MD		06/29/2023		376							376	376			
100030366	SAINT PAUL	MN		12/20/2018		1,326							1,326	1,326			
100031353	SEMINOLE	FL		03/29/2019		1,432							1,432	1,432			
100028216	BROOKLYN CENTER	MN		10/26/2018		1,614							1,614	1,614			
100155610	WINDHAM	NH		06/18/2024		86							86	86			
100046814	MCHENRY	IL		11/20/2020		550							550	550			
100055422	TOPEKA	KS		03/23/2021		2,150							2,150	2,150			
100111084	EL PASO	TX		06/29/2023		1,363							1,363	1,363			
100112392	SUITLAND	MD		06/29/2023		274							274	274			
100064818	DAVID CITY	NE		07/14/2021		379							379	379			
100030261	STATESVILLE	NC		12/20/2018		202							202	202			
100177885	RAHWAY	NJ		11/19/2024		674							674	674			
100111832	RAVENNA	OH		06/29/2023		970							970	970			
100060585	MUSKOGEE	OK		06/01/2021		426							426	426			
100112502	LAKE ORION	MI		06/29/2023		2,120							2,120	2,120			
100155469	BREA	CA		06/18/2024		196							196	196			
100054439	DECATUR	TN		03/23/2021		959							959	959			
100054120	MILLVILLE	NJ		03/23/2021		1,526							1,526	1,526			
100060439	MOBILE	AL		06/01/2021		607							607	607			
100155766	ANAHEIM	CA		06/18/2024		297							297	297			
100114051	ONTARIO	CA		06/29/2023		718							718	718			
100177842	EMBARRASS	MN		11/19/2024		398							398	398			
100111640	HAMBURG	NY		06/29/2023		294							294	294			
100184670	JACKSONVILLE	FL		12/17/2024		346							346	346			
100028045	ELLENWOOD	GA		10/26/2018		229							229	229			
100070466	PALATKA	FL		09/23/2021		349							349	349			
100177799	PLAINFIELD	IN		11/19/2024		493							493	493			
100083293	NIJMEGEN	NLD		05/27/2022		(13)							(13)		13		13
100138116	HENDERSON	NC		12/14/2023		9,004							9,004	9,004			
100043759	DALLAS	TX		08/13/2020		1,501							1,501	1,501			
100116239	SPOTSWOOD	NJ		07/20/2023		423							423	423			
100101684	BATON ROUGE	LA		04/26/2023		225							225	225			
100028036	CAPE CORAL	FL		10/26/2018		303							303	303			
100111331	TUCSON	AZ		06/29/2023		294							294	294			
100044454	MIAMI	FL		11/19/2020		1,254							1,254	1,254			
100177818	FORT MYERS	FL		11/19/2024		303							303	303			
100127209	HICKORY	NC		08/30/2023		821							821	821			
100161633	UNITED KINGDOM	GBR		07/29/2024		1,643						(1,644)	(2)		2		2
100066992	KATY	TX		08/02/2021		723							723	723			
100148405	MORRISTOWN	TN		04/12/2024		2,280							2,280	2,280			
100155626	LEMOORE	CA		06/18/2024		299							299	299			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010645	SUNRISE	FL		12/23/2016		1,016							1,016	1,016			
100178171	HIGH POINT	NC		11/19/2024		595							595	595			
100055563	HAMMOND	IN		03/23/2021		908							908	908			
100072112	SUN VALLEY	NV		11/01/2021		1,917							1,917	1,917			
100112822	ROUND LAKE	IL		06/29/2023		1,313							1,313	1,313			
100064398	DES MOINES	IA		07/01/2021		453							453	453			
100044010	CORCORAN	CA		08/19/2020		1,007							1,007	1,007			
100178039	ROCHESTER	NY		11/19/2024		341							341	341			
100060720	BALTIMORE	MD		06/01/2021		428							428	428			
100026374	WIMAUMA	FL		09/26/2018		563							563	563			
100112195	LAWRENCE	KS		06/29/2023		172							172	172			
100112345	ORLANDO	FL		06/29/2023		1,022							1,022	1,022			
100145881	SAVANNAH	GA		03/19/2024		669							669	669			
100113636	MCDONOUGH	GA		06/29/2023		752							752	752			
100155533	BOZEMAN	MT		06/18/2024		283							283	283			
100111169	CANTON	MI		06/29/2023		588							588	588			
100114362	SOUTH GIBSON	PA		06/29/2023		607							607	607			
100043196	HOWELL	MI		05/28/2020		752							752	752			
100044959	GROSSE POINTE	MI		11/19/2020		1,480							1,480	1,480			
100071735	LAUREL	DE		10/14/2021		417							417	417			
100064435	SARANAC	NY		07/01/2021		461							461	461			
100013941	PHOENIX	AZ		05/25/2017		234							234	234			
100077267	HAMILTON	AL		01/03/2022		594							594	594			
100055103	MIAMI	FL		03/23/2021		1,139							1,139	1,139			
100139841	UNITED KINGDOM	GBR		12/18/2023		268							268	284	16		16
100111911	LINDALE	TX		06/29/2023		282							282	282			
100155436	GILROY	CA		06/18/2024		263							263	263			
100047327	LIVONIA	MI		11/20/2020		367							367	367			
100045792	MOUNT PLEASANT	SC		11/25/2020		335							335	335			
100111895	MISSION	KS		06/29/2023		362							362	362			
100047069	HOBOKEN	NJ		11/20/2020		2,041							2,041	2,041			
100046000	CLAREMONT	NC		11/25/2020		258							258	258			
100114123	OAK CREEK	WI		06/29/2023		385							385	385			
100111056	BRADENTON	FL		06/29/2023		348							348	348			
100112421	ALEXANDRIA	OH		06/29/2023		1,868							1,868	1,868			
100054852	BELMONT	NC		03/23/2021		208							208	208			
100020241	MINNEAPOLIS	MN		07/17/2018		2,535							2,535	2,535			
100044851	SEBRING	FL		11/19/2020		825							825	825			
100076073	WARREN	MI		01/07/2022		385							385	385			
100043029	SHAKER HEIGHTS	OH		05/28/2020		2,176							2,176	2,176			
100026381	ST PETERSBURG	FL		09/26/2018		1,730							1,730	1,730			
100145977	VIRGINIA BEACH	VA		03/19/2024		94							94	94			
100075947	HENRYETTA	OK		01/07/2022		356							356	356			
100184936	LINCOLN	CA		12/17/2024		331							331	331			
100054461	LEBANON	IN		03/23/2021		168							168	168			
100030003	ATLANTA	GA		12/20/2018		1,143							1,143	1,143			
100112985	CHICAGO	IL		06/29/2023		618							618	618			
100068245	BUTLER	PA		08/25/2021		402							402	402			
100155734	DELTONA	FL		06/18/2024		278							278	278			
100064942	ABILENE	TX		07/14/2021		392							392	392			
100050358	ELKHART	IN		11/20/2020		694							694	694			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054365	CHICAGO	IL		03/23/2021		980							980	980			
100064705	ELKHART	IN		07/14/2021		547							547	547			
100184940	PARSIPPANY	NJ		12/17/2024		317							317	317			
100066471	PEORIA	IL		08/02/2021		734							734	734			
100146348	MONROVIA	MD		03/19/2024		260							260	260			
100110906	NEWARK	OH		06/29/2023		80							80	80			
100043517	EATONVILLE	FL		08/13/2020		213							213	213			
100066336	MISSION	TX		08/02/2021		749							749	749			
100138989	JACKSONVILLE	FL		12/21/2023		818							818	818			
100026957	PITTSBURG	CA		09/26/2018		781							781	781			
100112602	COLUMBIA	KY		06/29/2023		436							436	436			
100112422	ORLANDO	FL		06/29/2023		627							627	627			
100184459	WHITE CITY	OR		12/17/2024		295							295	295			
100044235	CALEXICO	CA		08/19/2020		226							226	226			
100145961	VIRGINIA BEACH	VA		03/19/2024		992							992	992			
100011174	EAST PROVIDENCE	RI		12/23/2016		1,806							1,806	1,806			
100145431	UNITED KINGDOM	GBR		03/12/2024		3,642							3,642	3,844	202		202
100045368	GASTON	SC		11/25/2020		98							98	98			
100049842	VISALIA	CA		11/20/2020		1,424							1,424	1,424			
100075192	HORN LAKE	MS		12/01/2021		522							522	522			
100064675	PENSACOLA	FL		07/14/2021		351							351	351			
100146513	BAY POINT	CA		03/19/2024		307							307	307			
100054081	BALTIMORE	MD		03/23/2021		120							120	120			
100146342	PORTSMOUTH	VA		03/19/2024		280							280	280			
100061124	JACKSON	MO		06/01/2021		503							503	503			
100060823	LOUISVILLE	KY		06/01/2021		590							590	590			
100184651	WASHINGTON	UT		12/17/2024		344							344	344			
100112785	LUMBER BRIDGE	NC		06/29/2023		246							246	246			
100043895	MESA	AZ		08/19/2020		1,446							1,446	1,446			
100113054	ALACHUA	FL		06/29/2023		673							673	673			
100043522	ORLANDO	FL		08/13/2020		247							247	247			
100064768	READING	PA		07/14/2021		531							531	531			
100062397	EL PASO	TX		07/01/2021		1,429							1,429	1,429			
100184952	ROCHESTER	NH		12/17/2024		1,433							1,433	1,433			
100045421	GEORGETOWN	SC		11/25/2020		451							451	451			
100146251	MONSON	MA		03/19/2024		279							279	279			
100113994	ELYRIA	OH		06/29/2023		123							123	123			
100110827	CINCINNATI	OH		06/29/2023		298							298	298			
100055403	ATLANTA	GA		03/23/2021		455							455	455			
100060512	MOORE	OK		06/01/2021		518							518	518			
100184636	LAKEWOOD	NJ		12/17/2024		363							363	363			
100017649	RANGER	GA		04/26/2018		2,725							2,725	2,725			
100011290	LUDINGTON	MI		12/23/2016		117							117	117			
100039323	DUBLIN	IRL		09/27/2019		2,871							2,871	3,106	234		235
100067027	LOUISVILLE	KY		08/02/2021		149							149	149			
100013922	KISSIMMEE	FL		05/25/2017		1,163							1,163	1,163			
100145363	UNITED KINGDOM	GBR		03/12/2024		(10)							(10)		10		10
100047786	SACRAMENTO	CA		11/20/2020		324							324	324			
100063713	ATLANTIC CITY	NJ		07/01/2021		476							476	476			
100116369	EAST CLEVELAND	OH		07/20/2023		214							214	214			
100114439	TRINITY	FL		06/29/2023		395							395	395			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100027877	ELGIN	IL		10/26/2018		497							497	497			
100017775	FOSTORIA	MI		04/26/2018		2,180							2,180	2,180			
100177878	MILMAY	NJ		11/19/2024		546							546	546			
100111461	KENOSHA	WI		06/29/2023		468							468	468			
100062771	PONCA CITY	OK		07/01/2021		769							769	769			
100178026	TEMPE	AZ		11/19/2024		476							476	476			
100178137	CITRONELLE	AL		11/19/2024		298							298	298			
100071065	DARBY	PA		10/01/2021		452							452	452			
100055471	CONYERS	GA		03/23/2021		1,430							1,430	1,430			
100155492	CUMMING	GA		06/18/2024		293							293	293			
100064321	CREVE COEUR	IL		07/01/2021		458							458	458			
100054547	GREENWOOD	IN		03/23/2021		972							972	972			
100043976	DALLAS	TX		08/19/2020		1,140							1,140	1,140			
100112271	RESTON	VA		06/29/2023		418							418	418			
100112124	LEAVENWORTH	KS		06/29/2023		126							126	126			
100043572	HOUSTON	TX		08/13/2020		200							200	200			
100112862	ODENVILLE	AL		06/29/2023		111							111	111			
100139840	UNITED KINGDOM	GBR		12/18/2023		264							264	280	16		16
100139685	UNITED KINGDOM	GBR		12/18/2023		(2)							(2)		2		2
100112428	POLK CITY	FL		06/29/2023		511							511	511			
100050253	FORT LAUDERDALE	FL		11/20/2020		816							816	816			
100175524	YORK	PA		12/23/2024		91							91	91			
100055097	NORTH CHARLESTON	SC		03/23/2021		386							386	386			
100155540	POOLER	GA		06/18/2024		230							230	230			
100111323	SCRANTON	PA		06/29/2023		555							555	555			
100177741	GALT	CA		11/19/2024		285							285	285			
100184743	CLINTON	UT		12/17/2024		182							182	182			
100077456	CINCINNATI	OH		01/03/2022		405							405	405			
100045289	CAMDEN	SC		11/25/2020		281							281	281			
100028052	YPSILANTI	MI		10/26/2018		1,609							1,609	1,609			
100028786	WINSTONSALEM	NC		10/26/2018		412							412	412			
100033289	ROSCOMMON	IRL		06/21/2019		2,865							2,865	3,008	127	16	143
100139671	UNITED KINGDOM	GBR		12/18/2023		5							5		(5)		(5)
100139716	UNITED KINGDOM	GBR		12/18/2023		5							5		(5)		(5)
100049110	CARROLLTON	TX		11/20/2020		679							679	679			
100110848	MILWAUKEE	WI		06/29/2023		1,305							1,305	1,305			
100011026	LAS VEGAS	NV		12/23/2016		935							935	935			
100043916	ELLENWOOD	GA		08/19/2020		999							999	999			
100017600	PLAINVILLE	CT		04/26/2018		389							389	389			
100042939	ALBUQUERQUE	NM		05/28/2020		681							681	681			
100011348	FRESNO	TX		12/23/2016		2,249							2,249	2,249			
100154804	DETROIT	MI		07/19/2024		210							210	210			
100184830	GULF SHORES	AL		12/17/2024		232							232	232			
100111113	DOLTON	IL		06/29/2023		750							750	750			
100110965	ROUND ROCK	TX		06/29/2023		2,002							2,002	2,002			
100184575	BAKERSFIELD	CA		12/17/2024		321							321	321			
100126760	TOLEDO	OH		08/30/2023		313							313	313			
100047288	NORTH LAS VEGAS	NV		11/20/2020		820							820	820			
100062103	ELIZABETHTOWN	KY		07/01/2021		358							358	358			
100113809	LILBURN	GA		06/29/2023		405							405	405			
100055584	ENGLISH	IN		03/23/2021		153							153	153			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100027987	ORLANDO	FL		10/26/2018		315							315	315			
100044224	ALBUQUERQUE	NM		08/19/2020		396							396	396			
100043350	BURLINGTON	NJ		08/13/2020		645							645	645			
100054023	FRUITLAND	ID		03/23/2021		78							78	78			
100028025	ROLLING MEADOWS	IL		10/26/2018		393							393	393			
100071777	BALTIMORE	MD		10/14/2021		324							324	324			
100071851	ROCKY MOUNT	NC		10/14/2021		1,978							1,978	1,978			
100053465	PHILADELPHIA	PA		03/23/2021		182							182	182			
100053839	DALTON	GA		03/23/2021		357							357	357			
100126736	PHILADELPHIA	PA		08/30/2023		500							500	500			
100011000	BRUNSWICK	OH		12/23/2016		1,504							1,504	1,504			
100075062	SAN ANTONIO	TX		12/01/2021		565							565	565			
100113348	CLOVER	SC		06/29/2023		1,508							1,508	1,508			
100115588	COLUMBUS	OH		07/19/2023		1,085							1,085	1,085			
100113058	FORT LAUDERDALE	FL		06/29/2023		394							394	394			
100078973	LOUISVILLE	KY		02/24/2022		382							382	382			
100155716	RIDGELAND	SC		06/18/2024		343							343	343			
100028062	NEW PORT RICHEY	FL		10/26/2018		272							272	272			
100141834	PURMEREND	NLD		01/29/2024		(27)							(27)		27		27
100143807	FRANEKER	NLD		02/27/2024		(23)							(23)		23		23
100028413	COLUMBIA	SC		10/26/2018		1,355							1,355	1,355			
100057589	BAKERSFIELD	CA		06/30/2021		1,291							1,291	1,291			
100146485	VOLO	IL		03/19/2024		1,082							1,082	1,082			
100050249	STONE MOUNTAIN	GA		11/20/2020		1,513							1,513	1,513			
100184434	WINCHESTER	CA		12/17/2024		326							326	326			
100130112	NETHERLANDS	NLD		09/26/2023		(13)							(13)		13		13
100031554	SANFORD	FL		03/29/2019		821							821	821			
100012439	LOUISVILLE	KY		04/28/2017		325							325	325			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		1,230							1,230	1,230			
100026370	LAMONT	CA		09/26/2018		2,158							2,158	2,158			
100146101	EASLEY	SC		03/19/2024		188							188	188			
100062854	WYNNE	AR		07/01/2021		769							769	769			
100113113	DALTON	GA		06/29/2023		512							512	512			
100080301	AMSTERDAM	NLD		02/22/2022		1,663							1,663	1,750	86		86
100127163	HOPEWELL	VA		08/30/2023		1,487							1,487	1,487			
100111182	EASTON	PA		06/29/2023		354							354	354			
100029837	LAGRANGE	GA		10/26/2018		425							425	425			
100126489	LOCKPORT	IL		08/30/2023		1,073							1,073	1,073			
100064707	COLUMBIA	SC		07/14/2021		356							356	356			
100177909	LINTHICUM	MD		11/19/2024		368							368	368			
100079066	SAINT LOUIS	MO		02/24/2022		351							351	351			
100074707	PHILADELPHIA	PA		12/01/2021		607							607	607			
100145952	TACOMA	WA		03/19/2024		303							303	303			
100146228	NORTH LAS VEGAS	NV		03/19/2024		301							301	301			
100178046	LAS VEGAS	NV		11/19/2024		417							417	417			
100064780	HIXSON	TN		07/14/2021		2,282							2,282	2,282			
100030514	HORIZON CITY	TX		12/20/2018		965							965	965			
100112445	COLLINSVILLE	IL		06/29/2023		376							376	376			
100147175	UNITED KINGDOM	GBR		03/27/2024		6							6		(6)		(6)
100043724	SAINT CLAIR SHORES	MI		08/13/2020		1,740							1,740	1,740			
100053501	PAOLA	KS		03/23/2021		1,375							1,375	1,375			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145905	SPOKANE	WA		03/19/2024		328							328	328			
100180880	UNITED KINGDOM	GBR		11/27/2024													
100032158	NORTH MIAMI BEACH	FL		03/29/2019		781							781	781			
100064153	PITTSBURGH	PA		07/01/2021		552							552	552			
100047174	ARROYO SECO	NM		11/20/2020		2,533							2,533	2,533			
100054603	LAS VEGAS	NV		03/23/2021		418							418	418			
100011253	PAULSBORO	NJ		12/23/2016		336							336	336			
100155375	CHESAPEAKE	VA		06/18/2024		182							182	182			
100067122	KISSIMMEE	FL		08/02/2021		593							593	593			
100030508	HOUSTON	TX		12/20/2018		1,324							1,324	1,324			
100055145	MASSILLON	OH		03/23/2021		1,185							1,185	1,185			
100111878	EL PASO	TX		06/29/2023		358							358	358			
100112628	OKLAHOMA CITY	OK		06/29/2023		2,732							2,732	2,732			
100053910	SPRING HILL	FL		03/23/2021		675							675	675			
100113261	KANSAS CITY	MO		06/29/2023		354							354	354			
100178162	HOWELL	MI		11/19/2024		1,118							1,118	1,118			
100126741	LAWRENCEVILLE	GA		08/30/2023		1,461							1,461	1,461			
100043284	N HUNTINGDON	PA		08/13/2020		106							106	106			
100112804	PARK FOREST	IL		06/29/2023		996							996	996			
100024326	KAILUA KONA	HI		09/20/2018		2,259							2,259	2,259			
100054577	SPRING HILL	FL		03/23/2021		239							239	239			
100154824	GRAND RAPIDS	MI		07/19/2024		634							634	634			
100112090	SOUTH BEND	IN		06/29/2023		1,007							1,007	1,007			
100113406	HIALEAH	FL		06/29/2023		368							368	368			
100127283	ATCO	NJ		08/30/2023		265							265	265			
100031287	CLEARLAKE	CA		03/29/2019		699							699	699			
100112825	UPPER DARBY	PA		06/29/2023		421							421	421			
100046943	NEW PARK	PA		11/20/2020		251							251	251			
100184624	BEND	OR		12/17/2024		315							315	315			
100060993	TUCSON	AZ		06/01/2021		191							191	191			
100055619	MASON	OH		03/23/2021		1,799							1,799	1,799			
100134949	GREENSBORO	NC		10/30/2023		184							184	184			
100178029	BLOOMFIELD	NJ		11/19/2024		1,758							1,758	1,758			
100076050	COPPERAS COVE	TX		01/07/2022		367							367	367			
100011967	DUNCANVILLE	TX		03/08/2017		300							300	300			
100045615	CONNELLY SPRINGS	NC		11/25/2020		506							506	506			
100014650	LACEY	WA		09/27/2017		1,218							1,218	1,218			
100048367	MIAMI	FL		11/20/2020		275							275	275			
100139684	UNITED KINGDOM	GBR		12/18/2023		448							448	479	31		31
100127106	ARLINGTON	TX		08/30/2023		2,032							2,032	2,032			
100113740	HURST	TX		06/29/2023		(806)							(806)	(806)			
100012550	FORT GRATIOT	MI		04/28/2017		933							933	933			
100032727	DUBLIN	IRL		06/21/2019		4,291							4,291	4,491	176	24	200
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		1,442							1,442	1,442			
100112336	MIAMI	FL		06/29/2023		134							134	134			
100185663	UNITED KINGDOM	GBR		12/20/2024		6							6		(6)		(6)
100029921	CHARLOTTE	NC		12/20/2018		1,214							1,214	1,214			
100145930	FRESNO	CA		03/19/2024		262							262	262			
100184879	OCEANSIDE	CA		12/17/2024		339							339	339			
100043430	MONCKS CORNER	SC		08/13/2020		626							626	626			
100126573	DALLAS	TX		08/30/2023		1,005							1,005	1,005			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111830	NEWNAN	GA		06/29/2023		984							984	984			
100127011	ATHENS	AL		08/30/2023		932							932	932			
100074758	COLUMBIA	MO		12/01/2021		455							455	455			
100126485	KATY	TX		08/30/2023		374							374	374			
100053453	FRIES	VA		03/23/2021		181							181	181			
100138994	CHICAGO	IL		12/21/2023		415							415	415			
100060706	CAMPBELLSVILLE	KY		06/01/2021		972							972	972			
100043341	VERO BEACH	FL		08/13/2020		912							912	912			
100017454	MORENO VALLEY	CA		04/26/2018		2,163							2,163	2,163			
100127044	MILWAUKEE	WI		08/30/2023		843							843	843			
100144801	UNITED KINGDOM	GBR		03/12/2024		289							289	320	31		31
100146471	FORT LAUDERDALE	FL		03/19/2024		264							264	264			
100155724	DELTONA	FL		06/18/2024		677							677	677			
100130098	NETHERLANDS	NLD		09/26/2023		568							568	662	94		94
100112120	WILLIAMSBURG	OH		06/29/2023		212							212	212			
100126616	DETROIT	MI		08/30/2023		725							725	725			
100113512	RACINE	WI		06/29/2023		185							185	185			
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024		164							164	164			
100127299	EAST HARTFORD	CT		08/30/2023		452							452	452			
100077185	DUNNVILLE	KY		01/03/2022		381							381	381			
100146548	LOCUST GROVE	GA		03/19/2024		276							276	276			
100139699	UNITED KINGDOM	GBR		12/18/2023		1,584						(1,582)	2		(2)		(2)
100013491	CLEARWATER	FL		05/25/2017		371							371	371			
100061144	KNOXVILLE	TN		06/01/2021		577							577	577			
100177967	OAKLAND	CA		11/19/2024		343							343	343			
100012114	NAMPA	ID		03/08/2017		249							249	249			
100161595	UNITED KINGDOM	GBR		07/29/2024		6							6		(6)		(6)
100184453	TOLLAND	CT		12/17/2024		221							221	221			
100168885	UNITED KINGDOM	GBR		09/26/2024		3							3		(3)		(3)
100126989	BALTIMORE	MD		08/30/2023		339							339	339			
100010949	DAYTON	OH		12/23/2016		890							890	890			
100011212	CHAMBERSBURG	PA		12/23/2016		1,697							1,697	1,697			
100064658	SCHENECTADY	NY		07/01/2021		534							534	534			
100066509	GODFREY	IL		08/02/2021		544							544	544			
100184878	BUCKSPORT	ME		12/17/2024		203							203	203			
100070540	MONTGOMERY	AL		10/01/2021		607							607	607			
100111726	RICHMOND HILL	GA		06/29/2023		866							866	866			
100012415	PEKIN	IL		04/28/2017		603							603	603			
100082067	TWICKENHAM	GBR		03/30/2022		4							4		(4)		(4)
100173566	UNITED KINGDOM	GBR		10/29/2024		6							6		(6)		(6)
100185642	UNITED KINGDOM	GBR		12/20/2024		(3)							(3)		3		3
100180919	UNITED KINGDOM	GBR		11/27/2024		6							6		(6)		(6)
100146435	STUART	FL		03/19/2024		326							326	326			
100158503	GRIFFIN	GA		07/10/2024		135							135	135			
100062767	LANCASTER	KY		07/01/2021		569							569	569			
100045401	EL PASO	TX		11/25/2020		1,289							1,289	1,289			
100055106	ORMOND BEACH	FL		03/23/2021		11,758							11,758	11,758			
100127036	PITTSBURGH	PA		08/30/2023		3,157							3,157	3,157			
100156973	UNITED KINGDOM	GBR		06/27/2024		690							690	739	48		48
100054738	RUTLEDGE	TN		03/23/2021		735							735	735			
100155632	IRMO	SC		06/18/2024		203							203	203			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100060726	MEMPHIS	TN		06/01/2021		603							603	603			
100155563	REPUBLIC	MO		06/18/2024		242							242	242			
100075127	HUDSON FALLS	NY		12/01/2021		563							563	563			
100113010	FOREST PARK	IL		06/29/2023		394							394	394			
100043683	PHOENIX	AZ		08/13/2020		1,701							1,701	1,701			
100046611	LEXINGTON TOWNS	MI		11/25/2020		357							357	357			
100063757	PENSACOLA	FL		07/01/2021		580							580	580			
100082066	TWICKENHAM	GBR		03/30/2022		4							4		(4)		(4)
100032105	STOCKTON	CA		03/29/2019		1,091							1,091	1,091			
100018440	PARK CITY	UT		06/27/2018		554							554	554			
100178123	MANDAN	ND		11/19/2024		330							330	330			
100161578	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100161579	UNITED KINGDOM	GBR		07/29/2024		1							1		(1)		(1)
100178131	NEW HAVEN	IN		11/19/2024		437							437	437			
100165145	UNITED KINGDOM	GBR		08/27/2024		5							5		(5)		(5)
100012262	BALTIMORE	MD		04/28/2017		477							477	477			
100165106	UNITED KINGDOM	GBR		08/27/2024		(3)							(3)		3		3
100031683	PHOENIX	AZ		03/29/2019		373							373	373			
100184682	BLUE DIAMOND	NV		12/17/2024		643							643	643			
100047214	SANDY SPRINGS	GA		11/20/2020		320							320	320			
100054495	SAGINAW	MI		03/23/2021		214							214	214			
100014561	HOUSTON	TX		09/27/2017		932							932	932			
100113276	OVERLAND	MO		06/29/2023		803							803	803			
100012129	PALM BAY	FL		03/08/2017		520							520	520			
100053626	CRESWELL	NC		03/23/2021		311							311	311			
100178189	PASO ROBLES	CA		11/19/2024		493							493	493			
100111747	FOUNTAIN INN	SC		06/29/2023		188							188	188			
100053964	JACKSONVILLE	FL		03/23/2021		92							92	92			
100065586	BIRMINGHAM	AL		07/28/2021		429							429	429			
100026360	CHICAGO	IL		09/26/2018		1,331							1,331	1,331			
100126644	BYRON	GA		08/30/2023		176							176	176			
100027991	GRAND RAPIDS	MI		10/26/2018		324							324	324			
100062926	BELLEVILLE	IL		07/01/2021		582							582	582			
100084363	PRESTON	GBR		06/30/2022		(17)							(17)		17		17
100081612	BLOWING ROCK	NC		03/24/2022		1,350							1,350	1,350			
100055187	LITTLE ROCK	AR		03/23/2021		322							322	322			
100030779	PORT ST LUCIE	FL		04/09/2019		1,101							1,101	1,101			
100047109	WOODRUFF	SC		11/20/2020		1,111							1,111	1,111			
100046577	PHILADELPHIA	PA		11/25/2020		522							522	522			
100087358	LUDLOW	KY		10/25/2022		272							272	272			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		1,324							1,324	1,324			
100033138	WICKLOW	IRL		06/21/2019		20							20	(598)	(20)	(598)	(618)
100101620	LINCOLN	NE		04/26/2023		883							883	883			
100060820	FRANKFORT	KY		06/01/2021		572							572	572			
100117322	BAKERSFIELD	CA		07/20/2023		491							491	491			
100067263	MONAHANS	TX		08/02/2021		735							735	735			
100045296	GRANT	AL		11/25/2020		315							315	315			
100068318	CLEMSON	SC		08/25/2021		321							321	321			
100127003	LISBON	ME		08/30/2023		394							394	394			
100146380	JANESVILLE	WI		03/19/2024		347							347	347			
100044558	TAMARAC	FL		11/19/2020		860							860	860			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184852	PLEASANTON	CA		12/17/2024		441							441	441			
100061184	INDEPENDENCE	MO		06/01/2021		483							483	483			
100055219	PITTSBURGH	PA		03/23/2021		95							95	95			
100000359	SPARKS	NV		09/27/2016		7,784							7,784	7,784			
100012317	NORFOLK CITY	VA		04/28/2017		580							580	580			
100055850	ELKHART	IN		03/23/2021		90							90	90			
100184592	SANTA ROSA	CA		12/17/2024		324							324	324			
100054152	ROSSFORD	OH		03/23/2021		269							269	269			
100114012	MADERA	CA		06/29/2023		160							160	160			
100055691	CLEVELAND	OH		03/23/2021		157							157	157			
100111308	FORT LAUDERDALE	FL		06/29/2023		1,065							1,065	1,065			
100043510	EAST BRUNSWICK	NJ		08/13/2020		197							197	197			
100075443	HIGGINSVILLE	MO		12/01/2021		425							425	425			
100017759	GULFPORT	MS		04/26/2018		768							768	768			
100113659	BONITA SPRINGS	FL		06/29/2023		279							279	279			
100012384	BRIDGETON	MO		04/28/2017		950							950	950			
100139934	NETHERLANDS	NLD		12/28/2023		240						(265)	(25)		25		25
100064704	UPPER MARLBORO	MD		07/14/2021		391							391	391			
100155669	SUFFOLK	VA		06/18/2024		83							83	83			
100044173	TINTON FALLS	NJ		08/19/2020		1,482							1,482	1,482			
100126574	BASTROP	LA		08/30/2023		4,595							4,595	4,595			
100126806	CHICAGO	IL		08/30/2023		667							667	667			
100049300	SAINT LOUIS	MO		11/20/2020		1,937							1,937	1,937			
100155393	LAKELAND	FL		06/18/2024		228							228	228			
100071744	HOUSTON	TX		10/14/2021		323							323	323			
100128074	MC MINNVILLE	TN		09/08/2023		2,730							2,730	2,730			
100168909	UNITED KINGDOM	GBR		09/26/2024		1,564						(1,556)	8		(8)		(8)
100126668	MIAMI BEACH	FL		08/30/2023		2,777							2,777	2,777			
100066386	CUYAHOGA FALLS	OH		08/02/2021		280							280	280			
100111702	HESPERIA	CA		06/29/2023		1,408							1,408	1,408			
100155428	ORMOND BEACH	FL		06/18/2024		276							276	276			
100053482	CRAIG	CO		03/23/2021		649							649	649			
100032013	PORT SAINT LUCIE	FL		03/29/2019		1,003							1,003	1,003			
100031397	BAKERSFIELD	CA		03/29/2019		376							376	376			
100025451	SPRINGFIELD	MA		09/20/2018		569							569	569			
100116268	ORLANDO	FL		07/20/2023		362							362	362			
100154879	WATERFORD	MI		07/19/2024		180							180	180			
100134845	ALLENTOWN	PA		10/30/2023		1,902							1,902	1,902			
100113524	LANSING	MI		06/29/2023		777							777	777			
100054480	OPA LOCKA	FL		03/23/2021		1,107							1,107	1,107			
100146345	SEMINOLE	FL		03/19/2024		253							253	253			
100017748	GREENSBORO	NC		04/26/2018		299							299	299			
100110855	WILLOW SPRING	NC		06/29/2023		364							364	364			
100060499	MULVANE	KS		06/01/2021		417							417	417			
100060767	SNOW CAMP	NC		06/01/2021		775							775	775			
100061057	WICHITA	KS		06/01/2021		566							566	566			
100111735	RICHMOND	VA		06/29/2023		1,036							1,036	1,036			
100034709	DUBLIN	IRL		06/21/2019		1,884						(302)	1,582	1,674	70	21	92
100048426	LIBERAL	KS		11/20/2020		1,030							1,030	1,030			
100012891	HOLLYWOOD	FL		05/25/2017		198							198	198			
100074911	LIZELLA	GA		12/01/2021		873							873	873			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076886	HUNTSVILLE	AL		01/03/2022		430							430	430			
100028907	ADRIAN	MI		10/26/2018		215							215	215			
100048283	HOUMA	LA		11/20/2020		1,153							1,153	1,153			
100028026	HARTVILLE	OH		10/26/2018		328							328	328			
100114166	SANTEE	SC		06/29/2023		332							332	332			
100066987	ROCKDALE	TX		08/02/2021		763							763	763			
100155452	BAKER CITY	OR		06/18/2024		270							270	270			
100112306	AURORA	CO		06/29/2023		430							430	430			
100026835	NORTH LAS VEGAS	NV		09/26/2018		2,012							2,012	2,012			
100155463	ROCKWALL	TX		06/18/2024		388							388	388			
100111310	FRANKLIN	VA		06/29/2023		838							838	838			
100063225	GREECE	NY		07/01/2021		265							265	265			
100053411	ARNOLD	MO		03/23/2021		1,546							1,546	1,546			
100146465	DENTON	MD		03/19/2024		624							624	624			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		1,226							1,226	1,226			
100053996	PRINCETON	NC		03/23/2021		185							185	185			
100048700	WEST END	NC		11/20/2020		953							953	953			
100047636	DENVER	CO		11/20/2020		1,038							1,038	1,038			
100068290	MACON	GA		08/25/2021		312							312	312			
100000416	ELGIN	IL		09/27/2016		2,165							2,165	2,165			
100110922	IRWIN	PA		06/29/2023		1,795							1,795	1,795			
100043673	YPSILANTI	MI		08/13/2020		136							136	136			
100112303	RIVERDALE	GA		06/29/2023		420							420	420			
100112144	COEUR DALENE	ID		06/29/2023		258							258	258			
100112704	RUTLAND	VT		06/29/2023		1,084							1,084	1,084			
100112211	CLOVER	SC		06/29/2023		1,017							1,017	1,017			
100155595	LANDENBERG	PA		06/18/2024		89							89	89			
100127002	HAZLETON	PA		08/30/2023		181							181	181			
100062607	MACON	GA		07/01/2021		571							571	571			
100068223	LARKSVILLE	PA		08/25/2021		345							345	345			
100014577	TALLASSEE	AL		09/27/2017		293							293	293			
100029984	BONNEY LAKE	WA		12/20/2018		1,371							1,371	1,371			
100012297	HAMMOND	IN		04/28/2017		287							287	287			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		258							258	258			
100153739	GRONINGEN	NLD		05/30/2024		224							224	254	30		30
100025949	CHICAGO RIDGE	IL		09/20/2018		442							442	442			
100043226	SYLVA	NC		08/13/2020		6,506							6,506	6,506			
100047475	SPOKANE	WA		11/20/2020		929							929	929			
100112875	NEWBERRY SPRINGS	CA		06/29/2023		784							784	784			
100177783	HYATTSVILLE	MD		11/19/2024		385							385	385			
100070042	SAN ANTONIO	TX		09/01/2021		478							478	478			
100113088	KNOXVILLE	TN		06/29/2023		1,150							1,150	1,150			
100054631	LISMAN	AL		03/23/2021		515							515	515			
100011295	ROCHESTER	NY		12/23/2016		844							844	844			
100000432	GRAND RAPIDS	MI		09/27/2016		553							553	553			
100139005	WAYNE	WV		12/21/2023		144							144	144			
100028064	NEW CASTLE	PA		10/26/2018		315							315	315			
100060567	CINCINNATI	OH		06/01/2021		602							602	602			
100055851	MUSTANG	OK		03/23/2021		779							779	779			
100025841	ATLANTA	GA		09/20/2018		812							812	812			
100113331	CHICAGO	IL		06/29/2023		454							454	454			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113279	PENDLETON	SC		06/29/2023		534							534	534			
100113038	CANTON	GA		06/29/2023		346							346	346			
100043627	PHILADELPHIA	PA		08/13/2020		1,034							1,034	1,034			
100060665	BARDSTOWN	KY		06/01/2021		439							439	439			
100126684	BOYTON BEACH	FL		08/30/2023		1,643							1,643	1,643			
100112184	GREENCASTLE	PA		06/29/2023		993							993	993			
100155379	BROKEN ARROW	OK		06/18/2024		245							245	245			
100111894	DES MOINES	IA		06/29/2023		285							285	285			
100155762	BERRYVILLE	VA		06/18/2024		258							258	258			
100155448	LEONARDTOWN	MD		06/18/2024		210							210	210			
100126843	WILMINGTON	DE		08/30/2023		1,447							1,447	1,447			
100054992	JOLIET	IL		03/23/2021		247							247	247			
100054454	CAMP MEEKER	CA		03/23/2021		597							597	597			
100155587	BELTON	TX		06/18/2024		434							434	434			
100023905	LANCASTER	PA		09/10/2018		1,771							1,771	1,771			
100049922	LAS VEGAS	NV		11/20/2020		3,263							3,263	3,263			
100126870	NEWMAN	CA		08/30/2023		450							450	450			
100010801	CHARLOTTE	NC		12/23/2016		585							585	585			
100113271	SIMPSONVILLE	SC		06/29/2023		474							474	474			
100047899	SAINT PAUL	MN		11/20/2020		1,637							1,637	1,637			
100178022	SUMMERVILLE	SC		11/19/2024		881							881	881			
100111749	EAGLE SPRINGS	NC		06/29/2023		161							161	161			
100178190	MADISON	AL		11/19/2024		266							266	266			
100060408	OTISVILLE	MI		06/01/2021		426							426	426			
100114036	SAFFORD	AZ		06/29/2023		244							244	244			
100113426	MIAMI	FL		06/29/2023		343							343	343			
100126763	MILWAUKEE	WI		08/30/2023		1,403							1,403	1,403			
100066180	BUENA VISTA	VA		08/02/2021		502							502	502			
100184924	MESA	AZ		12/17/2024		605							605	605			
100177811	MOYOCK	NC		11/19/2024		312							312	312			
100011885	NASHVILLE	MI		03/08/2017		1,280							1,280	1,280			
100111544	LAWRENCEVILLE	GA		06/29/2023		1,336							1,336	1,336			
100026849	HANOVER PARK	IL		09/26/2018		1,276							1,276	1,276			
100112139	SCHENECTADY	NY		06/29/2023		291							291	291			
100048029	EASLEY	SC		11/20/2020		276							276	276			
100031760	MC FARLAND	CA		03/29/2019		361							361	361			
100065324	LITTLE ROCK	AR		07/28/2021		310							310	310			
100135011	CHICAGO	IL		10/30/2023		7,770							7,770	7,770			
100062411	JACKSON	TN		07/01/2021		366							366	366			
100178035	CAPE CORAL	FL		11/19/2024		589							589	589			
100184431	HENDERSON	NV		12/17/2024		311							311	311			
100054347	COLUMBUS	IN		03/23/2021		221							221	221			
100184488	ZACHARY	LA		12/17/2024		322							322	322			
100155382	VILONIA	AR		06/18/2024		260							260	260			
100177700	MECHANICSVILLE	VA		11/19/2024		273							273	273			
100043512	SOUTH DAYTONA	FL		08/13/2020		632							632	632			
100178053	STAMPING GROUND	KY		11/19/2024		277							277	277			
100054116	OWATONNA	MN		03/23/2021		1,079							1,079	1,079			
100011749	TOBACCOVILLE	NC		03/08/2017		380							380	380			
100025860	MEMPHIS	TN		09/20/2018		568							568	568			
100068485	BIRMINGHAM	AL		08/25/2021		304							304	304			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100066457	HAMPTON	VA		08/02/2021		521							521	521			
100044956	BALLWIN	MO		11/19/2020		393							393	393			
100030531	HOUSTON	TX		12/20/2018		1,077							1,077	1,077			
100057510	HAGERSTOWN	MD		06/30/2021		388							388	388			
100028033	BUCKEYE	AZ		10/26/2018		427							427	427			
100155394	JENKINSVILLE	SC		06/18/2024		75							75	75			
100111565	LITHONIA	GA		06/29/2023		384							384	384			
100110971	BALL GROUND	GA		06/29/2023		776							776	776			
100155803	SALEM	VA		06/18/2024		250							250	250			
100014770	PALM COAST	FL		10/30/2017		634							634	634			
100155619	THORSBY	AL		06/18/2024		235							235	235			
100113322	GAINESVILLE	FL		06/29/2023		979							979	979			
100011700	GLENDALE	AZ		03/08/2017		1,870							1,870	1,870			
100043688	PORT RICHEY	FL		08/13/2020		75							75	75			
100155515	YUCAIPA	CA		06/18/2024		599							599	599			
100026363	OCALA	FL		09/26/2018		1,107							1,107	1,107			
100146333	SORRENTO	FL		03/19/2024		275							275	275			
100046937	GRAND RAPIDS	MI		11/20/2020		142							142	142			
100048693	TRENTON	NJ		11/20/2020		2,611							2,611	2,611			
100048197	GLENDALE	AZ		11/20/2020		327							327	327			
100111441	ROME	GA		06/29/2023		1,531							1,531	1,531			
100062900	WARNER ROBINS	GA		07/01/2021		830							830	830			
100048767	FIREBAUGH	CA		11/20/2020		60							60	60			
100025021	HOLIDAY	FL		09/20/2018		342							342	342			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		603							603	603			
100143380	SIMI VALLEY	CA		02/16/2024		15,005							15,005	15,005			
100155555	MIAMI	FL		06/18/2024		1,513							1,513	1,513			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		513							513	513			
100114401	TYLER	TX		06/29/2023		216							216	216			
100111575	UNION CITY	GA		06/29/2023		291							291	291			
100184919	ORANGE PARK	FL		12/17/2024		326							326	326			
100053878	MOBILE	AL		03/23/2021		376							376	376			
100112931	KENOSHA	WI		06/29/2023		1,117							1,117	1,117			
100161701	S-GRAVENHAGE	NLD		07/29/2024		(25)							(25)		25		25
100055513	PAINTER	VA		03/23/2021		548							548	548			
100074591	RICHMOND	KY		12/01/2021		387							387	387			
100011612	BELLWOOD	IL		03/08/2017		632							632	632			
100112311	LAKE PANASOFFKEE	FL		06/29/2023		907							907	907			
100053674	ADRIAN	MI		03/23/2021		285							285	285			
100049548	CHARLOTTE	NC		11/20/2020		3,263							3,263	3,263			
100127153	FAYETTEVILLE	NC		08/30/2023		85							85	85			
100014533	DALLAS	TX		09/27/2017		632							632	632			
100061833	CHEEKTOWAGA	NY		07/01/2021		572							572	572			
100012432	CINCINNATI	OH		04/28/2017		611							611	611			
100139743	UNITED KINGDOM	GBR		12/18/2023		2							2		(2)		(2)
500004684002	VLISSINGEN	NLD		06/25/2024		(233)							(233)	1,066	1,298		1,298
100146094	SURPRISE	AZ		03/19/2024		85							85	85			
100044863	CASSELBERRY	FL		11/19/2020		578							578	578			
100076202	LONGVIEW	TX		01/07/2022		585							585	585			
100114032	PLACERVILLE	CO		06/29/2023		392							392	392			
100077031	SEDGWICK	KS		01/03/2022		1,012							1,012	1,012			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100050240	BEDFORD	OH		11/20/2020		275							275	275			
100156304	DAYTON	OH		07/25/2024		2,100							2,100	2,100			
100013329	LAS VEGAS	NV		05/25/2017		255							255	255			
100012240	HAMILTON	OH		04/28/2017		248							248	248			
100101093	WINTERSET	IA		04/28/2023		214							214	214			
100116269	EUCLID	OH		07/20/2023		251							251	251			
100154938	CINCINNATI	OH		07/19/2024		154							154	154			
100046778	JOHNSTON	RI		11/20/2020		162							162	162			
100061012	GAINESVILLE	GA		06/01/2021		540							540	540			
100069082	STOCKBRIDGE	GA		09/01/2021		690							690	690			
100012685	HAZEL PARK	MI		05/25/2017		309							309	309			
100101585	SYRACUSE	NY		04/26/2023		192							192	192			
100043734	MIAMI	FL		08/13/2020		267							267	267			
100053628	SAINT MARTINVILLE	LA		03/23/2021		350							350	350			
100043211	PASADENA	TX		08/13/2020		310							310	310			
100054499	JACKSONVILLE	AR		03/23/2021		23							23	23			
100060476	HARVARD	IL		06/01/2021		347							347	347			
100050198	BOSSIER CITY	LA		11/20/2020		121							121	121			
100126811	BANGOR	ME		08/30/2023		608							608	608			
100027997	JACKSONVILLE	FL		10/26/2018		343							343	343			
100145390	UNITED KINGDOM	GBR		03/12/2024		620							620	653	33		33
100028070	AUBURN HILLS	MI		10/26/2018		305							305	305			
100012294	LOVES PARK	IL		04/28/2017		707							707	707			
100113928	SAN ANTONIO	TX		06/29/2023		2,165							2,165	2,165			
500004486002	S-GRAVENHAGE	NLD		02/26/2024		(241)							(241)	1,073	1,313		1,313
100049012	CREVE COEUR	IL		11/20/2020		92							92	92			
100126695	MOLINO	FL		08/30/2023		237							237	237			
100057571	HAGERSTOWN	MD		06/30/2021		388							388	388			
100155870	CAPE CORAL	FL		06/18/2024		280							280	280			
100180917	UNITED KINGDOM	GBR		11/27/2024		1,238							1,238	1,326	88		88
100114346	DUNDALK	MD		06/29/2023		2,259							2,259	2,259			
100113685	KINGSTON	PA		06/29/2023		1,069							1,069	1,069			
100113932	LOGAN	OH		06/29/2023		164							164	164			
100111633	PHILADELPHIA	PA		06/29/2023		364							364	364			
100084308	WINTERSWIJK	NLD		06/30/2022		1,337							1,337	1,532	195		195
100066137	SAINT LOUIS	MO		08/02/2021		407							407	407			
100111712	UPPER DARBY	PA		06/29/2023		501							501	501			
100177781	FRANKLIN	NH		11/19/2024		336							336	336			
100114117	WAUNAKEE	WI		06/29/2023		315							315	315			
100184507	LOVELAND	CO		12/17/2024		236							236	236			
100146292	KEARNEYSVILLE	WV		03/19/2024		264							264	264			
100137265	NETHERLANDS	NLD		11/28/2023		3,242							3,242	3,500	259		259
100068956	ERIE	PA		09/01/2021		403							403	403			
100063401	SCOTIA	NY		07/01/2021		454							454	454			
100111200	TOLLESON	AZ		06/29/2023		435							435	435			
100146184	MIDLOTHIAN	VA		03/19/2024		264							264	264			
100114202	NORFOLK	VA		06/29/2023		785							785	785			
100114464	WICHITA	KS		06/29/2023		288							288	288			
100111228	SIMI VALLEY	CA		06/29/2023		2,221							2,221	2,221			
100184597	MYRTLE BEACH	SC		12/17/2024		378							378	378			
100048087	SAN FRANCISCO	CA		11/20/2020		1,395							1,395	1,395			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184882	OAKLEY	CA		12/17/2024		837							837	837			
100064532	REMSEN	NY		07/01/2021		164							164	164			
100025805	DES MOINES	IA		09/20/2018		320							320	320			
100011782	ANTIOCH	IL		03/08/2017		673							673	673			
100045144	GREENVILLE	SC		11/25/2020		292							292	292			
100065208	PHILADELPHIA	PA		07/14/2021		395							395	395			
100126527	LEAVENWORTH	KS		08/30/2023		1,352							1,352	1,352			
100030233	MAYETTA	KS		12/20/2018		1,497							1,497	1,497			
100068462	SHELBY	NC		08/25/2021		319							319	319			
100011853	HOUSTON	TX		03/08/2017		113							113	113			
100049440	UTICA	MI		11/20/2020		984							984	984			
100184795	RENO	NV		12/17/2024		310							310	310			
100075266	COOKEVILLE	TN		12/01/2021		557							557	557			
100014074	TUCSON	AZ		05/25/2017		599							599	599			
100111104	THE COLONY	TX		06/29/2023		647							647	647			
100114075	MONTGOMERY	AL		06/29/2023		88							88	88			
100061224	BALTIMORE	MD		06/01/2021		473							473	473			
100047834	STOCKBRIDGE	GA		11/20/2020		1,254							1,254	1,254			
100155351	PRINCETON	ID		06/18/2024		908							908	908			
100077894	NIJMEGEN	NLD		12/29/2021		(6)							(6)		6		6
500004481001	ENSCHEDE	NLD		04/26/2024		(1,207)							(1,207)		1,207		1,207
100077232	HEMET	CA		01/03/2022		527							527	527			
100055444	SAN MATEO	CA		03/23/2021		1,684							1,684	1,684			
100126680	TWO RIVERS	WI		08/30/2023		1,081							1,081	1,081			
100054405	KANSAS CITY	MO		03/23/2021		808							808	808			
100032127	SACRAMENTO	CA		03/29/2019		658							658	658			
100054668	AURORA	IL		03/23/2021		1,017							1,017	1,017			
100112969	PEMBROKE PINES	FL		06/29/2023		171							171	171			
100047372	AURORA	CO		11/20/2020		829							829	829			
100184862	RANCHO MURIETA	CA		12/17/2024		312							312	312			
100101656	EAST STROUDSBURG	PA		04/26/2023		588							588	588			
100049595	CHICAGO	IL		11/20/2020		673							673	673			
100126848	LAWRENCEVILLE	GA		08/30/2023		825							825	825			
100054650	PERKINS	OK		03/23/2021		601							601	601			
100028615	SHARON HILL	PA		10/26/2018		1,260							1,260	1,260			
100030027	PINE HALL	NC		12/20/2018		1,537							1,537	1,537			
500005406002A	ENSCHEDE	NLD		11/27/2024		1,288							1,288	1,452	163		163
100028869	GALLOWAY	NJ		10/26/2018		352							352	352			
100054858	EL PASO	TX		03/23/2021		1,209							1,209	1,209			
100011339	COLUMBUS	OH		12/23/2016		1,947							1,947	1,947			
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		190							190	190			
100155507	COLUMBUS	GA		06/18/2024		371							371	371			
100011056	BRISTOL	VT		01/27/2017		2,392							2,392	2,392			
100112522	BALTIMORE	MD		06/29/2023		624							624	624			
100047151	HOUSTON	TX		11/20/2020		762							762	762			
100177808	LAKESIDE	AZ		11/19/2024		341							341	341			
100018338	PHOENIX	AZ		06/27/2018		2,621							2,621	2,621			
100024888	MAYWOOD	IL		09/20/2018		318							318	318			
100062452	MOORHEAD	MN		07/01/2021		386							386	386			
100064910	HUNTSVILLE	AL		07/14/2021		337							337	337			
100177836	RICE	MN		11/19/2024		329							329	329			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126932	ERIE	PA		08/30/2023		481							481	481			
100112839	CHICAGO	IL		06/29/2023		416							416	416			
100177806	CLEARFIELD	UT		11/19/2024		531							531	531			
100012053	HARVEY	LA		03/08/2017		2,074							2,074	2,074			
100000453	BEECH CREEK	PA		09/27/2016		743							743	743			
100071775	MESQUITE	TX		10/14/2021		340							340	340			
100053786	KILLEEN	TX		03/23/2021		61							61	61			
100054755	REDFORD	MI		03/23/2021		200							200	200			
100113748	CARTERSVILLE	GA		06/29/2023		260							260	260			
100177906	ELIZABETHTON	TN		11/19/2024		1,039							1,039	1,039			
100060859	ATLANTA	GA		06/01/2021		512							512	512			
100042989	CUTLER	CA		05/28/2020		877							877	877			
100155567	MAPLE VALLEY	WA		06/18/2024		280							280	280			
100155361	ACWORTH	GA		06/18/2024		247							247	247			
100047534	ELIZABETH	NJ		11/20/2020		1,344							1,344	1,344			
100043446	NEW IBERIA	LA		08/13/2020		89							89	89			
100064420	MOODY	AL		07/01/2021		789							789	789			
100060641	DADEVILLE	MO		06/01/2021		437							437	437			
100032165	STOCKTON	CA		03/29/2019		373							373	373			
100155800	WOODBRIDGE	VA		06/18/2024		269							269	269			
100057881	HAGERSTOWN	MD		06/30/2021		2,288							2,288	2,288			
100043262	FORT LAUDERDALE	FL		08/13/2020		1,655							1,655	1,655			
100126685	DELRAY BEACH	FL		08/30/2023		1,313							1,313	1,313			
100053385	TAYLORSVILLE	NC		03/23/2021		819							819	819			
100185678	BERGEN OP ZOOM	NLD		12/20/2024		(22)							(22)		22		22
100000479	FINDLAY	OH		09/27/2016		792							792	792			
100103352	ROOSENDAAL	NLD		04/28/2023		(24)							(24)		24		24
100012942	PORT ORANGE	FL		05/25/2017		325							325	325			
100113481	WATERBURY	CT		06/29/2023		649							649	649			
100112636	DALTON	GA		06/29/2023		513							513	513			
100155441	MANHATTAN	IL		06/18/2024		259							259	259			
100145964	COWPENS	SC		03/19/2024		264							264	264			
100126536	OKMULGEE	OK		08/30/2023		1,107							1,107	1,107			
100113587	RIVERDALE	GA		06/29/2023		308							308	308			
100145893	MCCORMICK	SC		03/19/2024		329							329	329			
100145968	CHINO	CA		03/19/2024		372							372	372			
100126993	DALLAS	TX		08/30/2023		1,462							1,462	1,462			
100029985	ALBUQUERQUE	NM		12/20/2018		1,027							1,027	1,027			
100113318	TAMPA	FL		06/29/2023		2,331							2,331	2,331			
100055440	PHILADELPHIA	PA		03/23/2021		262							262	262			
100000566	HATFIELD	PA		09/27/2016		1,323							1,323	1,323			
100144823	UNITED KINGDOM	GBR		03/12/2024		302							302	311	10		10
100025534	DUNCANVILLE	TX		09/20/2018		293							293	293			
100113254	MOULTRIE	GA		06/29/2023		120							120	120			
100177800	DOVER	DE		11/19/2024		341							341	341			
100053970	HAMMOND	IN		03/23/2021		3,000							3,000	3,000			
100026247	MERRILLVILLE	IN		09/20/2018		322							322	322			
100043727	TROY	MO		08/13/2020		1,404							1,404	1,404			
100030284	BRODHEAD	WI		12/20/2018		328							328	328			
100113603	ATLANTA	GA		06/29/2023		325							325	325			
100145105	UNITED KINGDOM	GBR		03/12/2024		70							70	(1,336)	(67)	(1,338)	(1,405)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012437	PHILADELPHIA	PA		04/28/2017		437							437	437			
100050265	CAPE CORAL	FL		11/20/2020		421							421	421			
100054234	LAS VEGAS	NV		03/23/2021		236							236	236			
100126798	SARATOGA SPGS	NY		08/30/2023		467							467	467			
100046819	OAKLYN	NJ		11/20/2020		115							115	115			
100061126	GARDENDALE	AL		06/01/2021		479							479	479			
100011747	KUNA	ID		03/08/2017		1,131							1,131	1,131			
100111635	WEST EDMESTON	NY		06/29/2023		11,029							11,029	11,029			
100128054	LA VERGNE	TN		09/08/2023		1,318							1,318	1,318			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023		982							982	982			
100155476	OCALA	FL		06/18/2024		998							998	998			
100146081	NEPTUNE CITY	NJ		03/19/2024		75							75	75			
100075087	WEAVER	AL		12/01/2021		555							555	555			
100053556	ROANOKE	VA		03/23/2021		62,526							62,526	62,526			
100067168	CALIFORNIA CITY	CA		08/02/2021		676							676	676			
100012115	PORTLAND	MI		03/08/2017		798							798	798			
100031785	PLANT CITY	FL		03/29/2019		9,090							9,090	9,090			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		504							504	504			
100075128	ALBANY	GA		12/01/2021		530							530	530			
100026243	PLANT CITY	FL		09/20/2018		8,728							8,728	8,728			
100043671	SAN BERNARDINO	CA		08/13/2020		225							225	225			
100075945	BELOIT	WI		01/07/2022		320							320	320			
100044717	GRETNA	FL		11/19/2020		2,504							2,504	2,504			
100046199	MANCHESTER	TN		11/25/2020		217							217	217			
100111796	MILWAUKEE	WI		06/29/2023		372							372	372			
100078867	STANLEY	WI		02/24/2022		392							392	392			
100127306	WHITING	NJ		08/30/2023		100							100	100			
100060619	GREENSBORO	NC		06/01/2021		601							601	601			
100146309	TRINIDAD	CO		03/19/2024		361							361	361			
100049858	MADISON	TN		11/20/2020		309							309	309			
100046939	PALO ALTO	CA		11/20/2020		106							106	106			
100112239	BROWNSVILLE	PA		06/29/2023		273							273	273			
100078942	IOWA FALLS	IA		02/24/2022		359							359	359			
100138952	KANSAS CITY	KS		12/21/2023		1,112							1,112	1,112			
100060520	HOT SPRINGS	AR		06/01/2021		417							417	417			
100046886	NASHVILLE	TN		11/20/2020		1,870							1,870	1,870			
100011280	MEMPHIS	TN		12/23/2016		175							175	175			
100053733	ROMEOVILLE	IL		03/23/2021		489							489	489			
100054307	SHEFFIELD	PA		03/23/2021		511							511	511			
100057505	BARTLETT	TN		06/30/2021		400							400	400			
100146417	WEST MILFORD	NJ		03/19/2024		262							262	262			
100111184	CHICAGO	IL		06/29/2023		151							151	151			
100019853	WAIPAHU	HI		07/30/2018		2,215							2,215	2,215			
100060779	WYOMING	MI		06/01/2021		538							538	538			
100032102	MERCED	CA		03/29/2019		450							450	450			
100114487	WHITESVILLE	KY		06/29/2023		3,724							3,724	3,724			
100112130	TAMPA	FL		06/29/2023		347							347	347			
100184495	HARRISON	OH		12/17/2024		306							306	306			
100112986	JACKSONVILLE	FL		06/29/2023		446							446	446			
100011870	MARRERO	LA		03/08/2017		320							320	320			
100155390	HERRIMAN	UT		06/18/2024		282							282	282			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054861	GARY	IN		03/23/2021		673							673	673			
100048321	BATON ROUGE	LA		11/20/2020		1,152							1,152	1,152			
100029924	KATY	TX		12/20/2018		1,081							1,081	1,081			
100067060	NEW PORT RICHEY	FL		08/02/2021		757							757	757			
100011765	PHILADELPHIA	PA		03/08/2017		295							295	295			
100155823	COLORADO SPRINGS	CO		06/18/2024		946							946	946			
100076149	GREENWOOD	SC		01/07/2022		616							616	616			
100164200	BUFFALO GROVE	IL		08/21/2024		9,365							9,365	9,365			
100064684	READING	PA		07/14/2021		307							307	307			
100011641	SPOKANE VALLEY	WA		03/08/2017		1,271							1,271	1,271			
100028453	KENOSHA	WI		10/26/2018		289							289	289			
100143825	ROTTERDAM	NLD		02/27/2024		1,061							1,061	1,172	111		111
100053949	REPUBLIC	MO		03/23/2021		809							809	809			
100113366	LYNCHBURG	VA		06/29/2023		496							496	496			
100047350	MARIETTA	GA		11/20/2020		333							333	333			
100064944	OVIEDO	FL		07/14/2021		463							463	463			
100137584	GLASSBORO	NJ		12/08/2023		15,017							15,017	15,017			
100110200	LAWRENCEVILLE	GA		06/30/2023		7,356							7,356	7,356			
100155396	HERNDON	VA		06/18/2024		722							722	722			
100031574	DUNEDIN	FL		03/29/2019		840							840	840			
100000381	STERRETT	AL		09/27/2016		3,520							3,520	3,520			
100071772	NORRISTOWN	PA		10/14/2021		304							304	304			
100154635	CLEVELAND	OH		07/19/2024		185							185	185			
100146105	MIMS	FL		03/19/2024		309							309	309			
100060806	FERGUSON	MO		06/01/2021		364							364	364			
100023809	EULESS	TX		09/04/2018		2,937							2,937	2,937			
100114138	FLORISSANT	MO		06/29/2023		159							159	159			
100031561	LAS VEGAS	NV		03/29/2019		2,506							2,506	2,506			
100155751	TUCSON	AZ		06/18/2024		252							252	252			
100155660	CUMMING	GA		06/18/2024		253							253	253			
100111257	PETERSBURG	IN		06/29/2023		232							232	232			
100155864	WARREN	RI		06/18/2024		373							373	373			
100145911	READING	PA		03/19/2024		258							258	258			
100127350	GIG HARBOR	WA		08/30/2023		883							883	883			
100045383	MILLEDGEVILLE	GA		11/25/2020		6,567							6,567	6,567			
100031640	LAS VEGAS	NV		03/29/2019		1,473							1,473	1,473			
100111960	SENOIA	GA		06/29/2023		346							346	346			
100068610	TILBURG	NLD		08/30/2021		2,909							2,909	2,900	(9)		(9)
100054791	CAMDEN	NJ		03/23/2021		169							169	169			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		296							296	296			
100011787	CLEVELAND	NY		03/08/2017		134							134	134			
100010935	AUBURN	IN		12/23/2016		1,505							1,505	1,505			
100157531	ARNHEM	NLD		06/28/2024		(27)							(27)		27		27
100064723	BROKEN ARROW	OK		07/14/2021		873							873	873			
100032166	STOCKTON	CA		03/29/2019		1,514							1,514	1,514			
100077632	TAYLORVILLE	IL		01/03/2022		958							958	958			
100184858	APOPKA	FL		12/17/2024		331							331	331			
100055577	OMAHA	NE		03/23/2021		1,495							1,495	1,495			
100043119	CLAYTON	NC		05/28/2020		1,344							1,344	1,344			
100165154	UNITED KINGDOM	GBR		08/27/2024													
100139927	NETHERLANDS	NLD		12/28/2023		(23)							(23)		23		23

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044601	BROOKHAVEN	PA		11/19/2020		984							984	984			
100063249	ASHLAND	KY		07/01/2021		258							258	258			
100043333	RESTON	VA		08/13/2020		1,373							1,373	1,373			
100044125	MERCED	CA		08/19/2020		848							848	848			
100111292	LITTLE ROCK	AR		06/29/2023		777							777	777			
100127397	HOUMA	LA		08/30/2023		868							868	868			
100010970	LANSING	MI		12/23/2016		338							338	338			
100046467	JACKSONVILLE	FL		11/25/2020		347							347	347			
100054245	JACKSONVILLE	FL		03/23/2021		1,709							1,709	1,709			
100177710	BILLINGS	MT		11/19/2024		234							234	234			
100055668	PORT SAINT LUCIE	FL		03/23/2021		226							226	226			
100044229	MABELVALE	AR		08/19/2020		63							63	63			
100054283	CHICOPEE	MA		03/23/2021		1,407							1,407	1,407			
100043915	SHREVE	OH		08/19/2020		1,298							1,298	1,298			
100043952	GRIFFIN	GA		08/19/2020		172							172	172			
100111598	MIAMI	FL		06/29/2023		162							162	162			
100010819	RED SPRINGS	NC		12/23/2016		305							305	305			
100067567	HURLEY	NM		09/23/2021		307							307	307			
100111475	STAMFORD	CT		06/29/2023		254							254	254			
100113643	LOS ANGELES	CA		06/29/2023		3,392							3,392	3,392			
100000572	SAINT LOUIS	MO		09/27/2016		1,355							1,355	1,355			
100047381	SOUTHFIELD	MI		11/20/2020		2,242							2,242	2,242			
100113974	MIAMI	FL		06/29/2023		2,164							2,164	2,164			
100011398	NAPLES	FL		12/23/2016		1,205							1,205	1,205			
100184526	WOODBRIDGE	VA		12/17/2024		189							189	189			
100043580	HIGH POINT	NC		08/13/2020		184							184	184			
100113337	AKRON	OH		06/29/2023		854							854	854			
100011882	CHARLOTTE	NC		03/08/2017		947							947	947			
100044968	MARIETTA	GA		11/19/2020		1,672							1,672	1,672			
100063265	ESPERANCE	NY		07/01/2021		459							459	459			
100012482	SAINT LOUIS	MO		04/28/2017		439							439	439			
100011384	BALTIMORE	MD		12/23/2016		730							730	730			
100112651	INDIANA	PA		06/29/2023		900							900	900			
100023415	LAWRENCEVILLE	GA		08/16/2018		2,655							2,655	2,655			
100012452	DESOTO	TX		04/28/2017		949							949	949			
100054193	FREEPORT	TX		03/23/2021		668							668	668			
100050019	ROCKVILLE	MD		11/20/2020		779							779	779			
100113780	MESA	AZ		06/29/2023		1,264							1,264	1,264			
100066148	WEST CHESTER	OH		08/02/2021		556							556	556			
100127393	RICHMOND	VA		08/30/2023		937							937	937			
100067041	FLINT	MI		08/02/2021		574							574	574			
100155756	WALDORF	MD		06/18/2024		283							283	283			
100064438	FOREST CITY	PA		07/01/2021		119							119	119			
100064756	CEDAR BLUFF	AL		07/14/2021		217							217	217			
100054796	DAVENPORT	FL		03/23/2021		363							363	363			
100025318	MEMPHIS	TN		09/20/2018		324							324	324			
100111043	SACRAMENTO	CA		06/29/2023		335							335	335			
100034699	DUBLIN	IRL		06/21/2019		706							706	998	60	232	292
100064477	GARFIELD HEIGHTS	OH		07/01/2021		507							507	507			
100076173	GONZALES	LA		01/07/2022		352							352	352			
100111831	CHARLOTTE	NC		06/29/2023		2,180							2,180	2,180			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155757	MARSHALL	VA		06/18/2024		65							65	65			
100184565	WESTLAKE	FL		12/17/2024		496							496	496			
100074881	MINNEAPOLIS	MN		12/01/2021		364							364	364			
100178079	MAINESBURG	PA		11/19/2024		317							317	317			
100054625	CONVERSE	TX		03/23/2021		580							580	580			
100064830	TEMPE	AZ		07/14/2021		37,885							37,885	37,992		106	106
100184856	JOLIET	IL		12/17/2024		372							372	372			
100010897	BOAZ	AL		01/27/2017		812							812	812			
100126462	OWENSBORO	KY		08/30/2023		115							115	115			
100110924	LAGRANGE	GA		06/29/2023		194							194	194			
100061702	MATTESON	IL		07/01/2021		375							375	375			
100111945	NEWNAN	GA		06/29/2023		1,034							1,034	1,034			
100111753	MELVINDALE	MI		06/29/2023		153							153	153			
100113918	CERES	CA		06/29/2023		144							144	144			
100013321	BARBERTON	OH		05/25/2017		354							354	354			
100019726	ELK GROVE	CA		07/26/2018		7,396							7,396	7,396			
100146546	BAY VILLAGE	OH		03/19/2024		231							231	231			
100075394	DELPHOS	OH		12/01/2021		416							416	416			
100030140	WARNER ROBINS	GA		12/20/2018		1,139							1,139	1,139			
100055367	SAINT LOUIS	MO		03/23/2021		242							242	242			
100063397	GODDARD	KS		07/01/2021		291							291	291			
100142020	JOHNSTON	SC		02/29/2024		104							104	104			
100077121	PACE	FL		01/03/2022		436							436	436			
100017716	ROSSVILLE	IN		04/26/2018		1,047							1,047	1,047			
100110944	CLOVIS	NM		06/29/2023		820							820	820			
100126517	KEARNEYSVILLE	WV		08/30/2023		124							124	124			
100017670	LITHONIA	GA		04/26/2018		304							304	304			
100053647	WESTWEGO	LA		03/23/2021		2,136							2,136	2,136			
100112904	FORT LAUDERDALE	FL		06/29/2023		1,638							1,638	1,638			
100127014	STUART	FL		08/30/2023		632							632	632			
100113022	CHICAGO	IL		06/29/2023		690							690	690			
100046453	WOODWARD	OK		11/25/2020		195							195	195			
100050155	OLD FORGE	PA		11/20/2020		1,300							1,300	1,300			
100146255	ROCK SPRINGS	WY		03/19/2024		251							251	251			
100126700	YUKON	OK		08/30/2023		1,150							1,150	1,150			
100101678	LEHI	UT		04/26/2023		5,355							5,355	5,355			
100112837	YORK	PA		06/29/2023		595							595	595			
100114421	HILLSBORO	ND		06/29/2023		572							572	572			
100032062	BOYNTON BEACH	FL		03/29/2019		367							367	367			
100028374	TUCKER	GA		10/26/2018		293							293	293			
100177994	ROCK HILL	SC		11/19/2024		520							520	520			
100112940	BATON ROUGE	LA		06/29/2023		592							592	592			
100184892	LAKE WORTH BEACH	FL		12/17/2024		293							293	293			
100024921	ROSEVILLE	MI		09/20/2018		324							324	324			
100018193	KINGWOOD	TX		06/08/2018		2,261							2,261	2,261			
100047411	WOONSOCKET	RI		11/20/2020		628							628	628			
100155614	EDGEWATER PARK	NJ		06/18/2024		240							240	240			
100184467	FIRESTONE	CO		12/17/2024		255							255	255			
100112281	WOODLAND PARK	CO		06/29/2023		268							268	268			
100155682	HOSCHTON	GA		06/18/2024		75							75	75			
100013213	LAUDERHILL	FL		05/25/2017		285							285	285			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062144	EAST SYRACUSE	NY		07/01/2021		391							391	391			
100114163	MARION	KY		06/29/2023		805							805	805			
100111002	ANDERSON	IN		06/29/2023		1,281							1,281	1,281			
100043194	MURFREESBORO	TN		05/28/2020		279							279	279			
100117024	JACKSON	TN		07/20/2023		286							286	286			
100047138	BIG LAKE	AK		11/20/2020		664							664	664			
100146099	NORRISTOWN	PA		03/19/2024		221							221	221			
100111801	SAN ANTONIO	TX		06/29/2023		122							122	122			
100043720	ATLANTA	GA		08/13/2020		284							284	284			
100030933	SAN MARCOS	CA		04/09/2019		4,661							4,661	4,661			
100155591	LA GRANDE	OR		06/18/2024		54							54	54			
100155783	ELMWOOD PARK	NJ		06/18/2024		219							219	219			
100155776	VISALIA	CA		06/18/2024		236							236	236			
100111052	DALLAS	TX		06/29/2023		200							200	200			
100155443	ALDIE	VA		06/18/2024		237							237	237			
100155562	VIRGINIA BEACH	VA		06/18/2024		219							219	219			
100184456	SHREVEPORT	LA		12/17/2024		361							361	361			
100112737	BOISE	ID		06/29/2023		851							851	851			
100184920	PARKLAND	FL		12/17/2024		591							591	591			
100184798	LEWES	DE		12/17/2024		290							290	290			
100066003	PORT SAINT LUCIE	FL		08/02/2021		461							461	461			
100031247	WINTER GARDEN	FL		03/29/2019		569							569	569			
100045038	HURON	OH		11/19/2020		1,515							1,515	1,515			
100113845	MIAMI	FL		06/29/2023		1,669							1,669	1,669			
100112339	KANSAS CITY	MO		06/29/2023		549							549	549			
100177939	BRIDGEPORT	WV		11/19/2024		240							240	240			
100045683	HAMILTON	OH		11/25/2020		174							174	174			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		208							208	208			
100155531	MASCOTTE	FL		06/18/2024		251							251	251			
100075487	ROCHESTER	NY		12/01/2021		250							250	250			
100114006	MARTINSVILLE	VA		06/29/2023		349							349	349			
100062620	CEDARTOWN	GA		07/01/2021		437							437	437			
100146204	MILTON	FL		03/19/2024		229							229	229			
100086290	KATWIJK	NLD		08/29/2022		228						(243)	(15)		15		15
100086289	KATWIJK	NLD		08/29/2022		(15)							(15)		15		15
100086291	KATWIJK	NLD		08/29/2022		(16)							(16)		16		16
100054369	LONG BEACH	WA		03/23/2021		1,689							1,689	1,689			
100017739	ORLANDO	FL		04/26/2018		569							569	569			
100111791	PHOENIX	AZ		06/29/2023		967							967	967			
100184696	EAGLE RIVER	AK		12/17/2024		2,153							2,153	2,153			
100177848	BOYNTON BEACH	FL		11/19/2024		351							351	351			
100048228	HIALEAH	FL		11/20/2020		1,419							1,419	1,419			
100103353	ROOSENDAAL	NLD		04/28/2023		183							183	227	44		44
100044881	TULSA	OK		11/19/2020		419							419	419			
100155474	TALLAHASSEE	FL		06/18/2024		227							227	227			
100030011	KATY	TX		12/20/2018		1,280							1,280	1,280			
100077252	LYNDHURST	OH		01/03/2022		514							514	514			
100155538	BLYTHEWOOD	SC		06/18/2024		222							222	222			
100126939	LIVERPOOL	NY		08/30/2023		936							936	936			
100043611	PHILADELPHIA	PA		08/13/2020		111							111	111			
100146310	TROY	MO		03/19/2024		152							152	152			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078915	JOANNA	SC		02/24/2022		302							302	302			
100114405	SEYMOUR	CT		06/29/2023		108							108	108			
100010980	MILLSTADT	IL		12/23/2016		821							821	821			
100146379	ST LOUIS	MO		03/19/2024		259							259	259			
100155552	NORTH LAS VEGAS	NV		06/18/2024		201							201	201			
100177719	LONGS	SC		11/19/2024		282							282	282			
100127952	ANTIOCH	TN		09/08/2023		242							242	242			
100145503	UNITED KINGDOM	GBR		03/12/2024		284							284	303	18		18
100053521	DEPAUW	IN		03/23/2021		118							118	118			
100155498	LAUREL	DE		06/18/2024		220							220	220			
100043901	CHISHOLM	MN		08/19/2020		1,210							1,210	1,210			
100079192	HALE	MI		02/24/2022		324							324	324			
100155467	COLUMBUS	OH		06/18/2024		206							206	206			
100110908	ELON COLLEGE	NC		06/29/2023		127							127	127			
100178010	OWASSO	OK		11/19/2024		703							703	703			
100032043	MADERA	CA		03/29/2019		320							320	320			
100057747	EDINBURG	TX		06/30/2021		320							320	320			
100011435	OAKDALE	MN		12/23/2016		255							255	255			
100111527	OPA LOCKA	FL		06/29/2023		171							171	171			
100113627	BROOKLYN	NY		06/29/2023		1,078							1,078	1,078			
100111496	STONE MOUNTAIN	GA		06/29/2023		151							151	151			
100026111	NORTH LAS VEGAS	NV		09/20/2018		3,392							3,392	3,392			
100177957	SEMINOLE	AL		11/19/2024		284							284	284			
100075380	COUNCIL BLUFFS	IA		12/01/2021		425							425	425			
100155700	JACKSONVILLE	FL		06/18/2024		278							278	278			
100112044	MILWAUKEE	WI		06/29/2023		451							451	451			
100184776	BALDWIN	MI		12/17/2024		533							533	533			
100011192	MISSOURI CITY	TX		12/23/2016		747							747	747			
100062110	THOMASVILLE	NC		07/01/2021		342							342	342			
100075492	CADWELL	GA		12/01/2021		379							379	379			
100155530	WHITINSVILLE	MA		06/18/2024		240							240	240			
100155395	SILVER SPRING	MD		06/18/2024		248							248	248			
100044045	VILLA RICA	GA		08/19/2020		336							336	336			
100013036	BAKERSFIELD	CA		05/25/2017		401							401	401			
100126689	FORSYTH	GA		08/30/2023		769							769	769			
100177949	SICKLERVILLE	NJ		11/19/2024		574							574	574			
100114388	TRENTON	NJ		06/29/2023		1,733							1,733	1,733			
100184559	OAK LAWN	IL		12/17/2024		263							263	263			
100061067	HOBOKEN	GA		06/01/2021		527							527	527			
100146153	SUNLAND PARK	NM		03/19/2024		227							227	227			
100029998	ALBUQUERQUE	NM		12/20/2018		1,292							1,292	1,292			
100062143	NORTH VERSAILLES	PA		07/01/2021		375							375	375			
100055104	FAIRBORN	OH		03/23/2021		303							303	303			
100043543	CHESHIRE	CT		08/13/2020		1,209							1,209	1,209			
100184570	WINDERMERE	FL		12/17/2024		261							261	261			
100177862	CLEARWATER	FL		11/19/2024		624							624	624			
100155629	MIDLAND	GA		06/18/2024		161							161	161			
100126721	VALE	NC		08/30/2023		898							898	898			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		1,327							1,327	1,327			
100044838	FAYETTEVILLE	GA		11/19/2020		1,534							1,534	1,534			
100145501	UNITED KINGDOM	GBR		03/12/2024		1,698						(1,418)	280	295	15		15

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155461	LOVELAND	CO		06/18/2024		270							270	270			
100045369	WASECA	MN		11/25/2020		474							474	474			
100061587	PINE BLUFF	AR		07/01/2021		645							645	645			
100067238	FORT SMITH	AR		08/02/2021		395							395	395			
100043286	KELSO	WA		08/13/2020		4,603							4,603	4,603			
100127019	ALBUQUERQUE	NM		08/30/2023		962							962	962			
100076141	AUGUSTA	GA		01/07/2022		214							214	214			
100155811	BUMPASS	VA		06/18/2024		296							296	296			
100012485	LYNCHBURG	OH		04/28/2017		745							745	745			
100173596	UNITED KINGDOM	GBR		10/29/2024													
100101116	DETROIT	MI		04/28/2023		324							324	324			
100155580	BIRDSBORO	PA		06/18/2024		196							196	196			
100113561	MCKEESPORT	PA		06/29/2023		401							401	401			
100076037	MEMPHIS	TN		01/07/2022		333							333	333			
100111131	STOCKTON	CA		06/29/2023		2,688							2,688	2,688			
100065075	WATERLOO	IA		07/14/2021		348							348	348			
100054687	NORTH AUGUSTA	SC		03/23/2021		597							597	597			
100047131	RIVERDALE	GA		11/20/2020		223							223	223			
100127701	HILLIARD	OH		09/08/2023		12,186							12,186	12,186			
100184479	MARIETTA	GA		12/17/2024		299							299	299			
100000454	HOPKINS	SC		09/27/2016		697							697	697			
100114223	HOLIDAY	FL		06/29/2023		705							705	705			
100043619	SALISBURY	NC		08/13/2020		702							702	702			
100043358	MINNEAPOLIS	MN		08/13/2020		1,279							1,279	1,279			
100178001	CHICAGO	IL		11/19/2024		238							238	238			
100155647	ALBUQUERQUE	NM		06/18/2024		10,345							10,345	10,345			
100055159	NORLINA	NC		03/23/2021		43							43	43			
100112297	BALTIMORE	MD		06/29/2023		980							980	980			
100049609	JACKSON	NJ		11/20/2020		988							988	988			
100184781	LACEY	WA		12/17/2024		719							719	719			
100012458	REIDSVILLE	NC		04/28/2017		749							749	749			
100083875	CHANDLER	AZ		07/12/2022		4,158							4,158	4,158			
100053621	STREATOR	IL		03/23/2021		138							138	138			
100112534	ESTILL SPRINGS	TN		06/29/2023		411							411	411			
100060884	KANSAS CITY	MO		06/01/2021		507							507	507			
100030573	PFLUGERVILLE	TX		12/20/2018		1,235							1,235	1,235			
100062713	BLYTHE	CA		07/01/2021		656							656	656			
100111630	GOSHEN	IN		06/29/2023		958							958	958			
100173565	UNITED KINGDOM	GBR		10/29/2024		6							6		(6)		(6)
100185636	UNITED KINGDOM	GBR		12/20/2024		224							224	252	28		28
100010981	ALLIANCE	OH		12/23/2016		912							912	912			
100112622	LANCASTER	PA		06/29/2023		145							145	145			
100045080	JOLIET	IL		11/19/2020		1,285							1,285	1,285			
100055316	GENEVA	NY		03/23/2021		587							587	587			
100113574	THOMASVILLE	NC		06/29/2023		351							351	351			
100011734	INDIANAPOLIS	IN		03/08/2017		362							362	362			
100068396	CLOVIS	NM		08/25/2021		292							292	292			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		706							706	706			
100178060	VENICE	FL		11/19/2024		268							268	268			
100010962	BATTLE CREEK	MI		12/23/2016		758							758	758			
100184701	EMMETT	ID		12/17/2024		361							361	361			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038803	CLARE	IRL		09/27/2019		2,405							2,405	2,606	195	6	201
100184760	PAWLEYS ISLAND	SC		12/17/2024		284							284	284			
100112894	DELTONA	FL		06/29/2023		773							773	773			
100168843	UNITED KINGDOM	GBR		09/26/2024		(3)							(3)		3		3
100168844	UNITED KINGDOM	GBR		09/26/2024		(3)							(3)		3		3
100173569	UNITED KINGDOM	GBR		10/29/2024													
100013077	FAIRFIELD	CA		05/25/2017		1,295							1,295	1,295			
100047774	ROUND ROCK	TX		11/20/2020		1,105							1,105	1,105			
100127118	LA PINE	OR		08/30/2023		1,054							1,054	1,054			
100054688	DETROIT	MI		03/23/2021		521							521	521			
100155740	WELLINGTON	FL		06/18/2024		124							124	124			
100127024	WOODBINE	NJ		08/30/2023		21,913							21,913	21,913			
100177922	MIDDLETOWN	OH		11/19/2024		255							255	255			
100184576	NORTH SALEM	NY		12/17/2024		1,347							1,347	1,347			
100113673	COLUMBUS	GA		06/29/2023		316							316	316			
100043367	LAREDO	TX		08/13/2020		928							928	928			
100127124	JOLIET	MT		08/30/2023		118							118	118			
100113958	MILWAUKEE	WI		06/29/2023		128							128	128			
100077588	BIRMINGHAM	AL		01/03/2022		120							120	120			
100184563	BELLEVUE	NE		12/17/2024		337							337	337			
100049849	NORTHRIDGE	CA		11/20/2020		1,202							1,202	1,202			
100066852	FLORENCE	AL		08/02/2021		405							405	405			
100047078	EASTOVER	SC		11/20/2020		182							182	182			
100077247	LAUDERDALE LAKES	FL		01/03/2022		159							159	159			
100111968	DECATUR	GA		06/29/2023		188							188	188			
100039226	DUBLIN	IRL		09/27/2019		2,406							2,406	2,606	200		200
100046981	AVENEL	NJ		11/20/2020		193							193	193			
100178030	SOUTHPORT	NC		11/19/2024		318							318	318			
100111100	FRAKES	KY		06/29/2023		948							948	948			
100146118	BERKELEY SPRINGS	WV		03/19/2024		204							204	204			
100054632	FLORENCE	SC		03/23/2021		1,188							1,188	1,188			
100053509	AKRON	OH		03/23/2021		104							104	104			
100046096	MAPLE VALLEY	WA		11/25/2020		2,031							2,031	2,031			
100013852	DILLON	MT		05/25/2017		715							715	715			
100155509	KINGSTON	PA		06/18/2024		215							215	215			
100184949	ASHLAND	VA		12/17/2024		284							284	284			
100177998	EDWARDSVILLE	IL		11/19/2024		280							280	280			
100031984	CICERO	IL		03/29/2019		1,019							1,019	1,019			
100146175	CANTON	GA		03/19/2024		153							153	153			
100146316	SUMMIT POINT	WV		03/19/2024		230							230	230			
100184875	HEMET	CA		12/17/2024		263							263	263			
100145934	FOUNTAIN INN	SC		03/19/2024		228							228	228			
100146050	LOCKPORT	IL		03/19/2024		223							223	223			
100113031	DREXEL HILL	PA		06/29/2023		339							339	339			
100028639	DAYTON	OH		10/26/2018		430							430	430			
100146476	HACKETTSTOWN	NJ		03/19/2024		233							233	233			
100126726	FRANKLIN	OH		08/30/2023		1,622							1,622	1,622			
100146100	ALTON	IL		03/19/2024		300							300	300			
100146065	MOUNT AIRY	MD		03/19/2024		248							248	248			
100146185	HESPERIA	CA		03/19/2024		231							231	231			
100071617	LEWISTON	MI		10/14/2021		593							593	593			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100145263	UNITED KINGDOM	GBR		03/12/2024		357							357	382	25		25
100113734	BROOKLYN	MI		06/29/2023		537							537	537			
100146364	CHESTERFIELD	VA		03/19/2024		268							268	268			
100140550	HUTTO	TX		01/19/2024		3,705							3,705	3,705			
100053851	BIRMINGHAM	AL		03/23/2021		36							36	36			
100055305	GLENFORD	OH		03/23/2021		757							757	757			
100112111	BELLEVUE	NE		06/29/2023		1,446							1,446	1,446			
100028040	DES PLAINES	IL		10/26/2018		1,754							1,754	1,754			
100046782	BROWNS MILLS	NJ		11/20/2020		83							83	83			
100184487	CAMARILLO	CA		12/17/2024		295							295	295			
100178199	KINGSBURG	CA		11/19/2024		238							238	238			
100184609	CAIRO	GA		12/17/2024		268							268	268			
100155460	DALLAS	TX		06/18/2024		314							314	314			
100146207	DOUGLASVILLE	GA		03/19/2024		736							736	736			
100030526	HUMBLE	TX		12/20/2018		2,076							2,076	2,076			
100177812	WOMELSDORF	PA		11/19/2024		453							453	453			
100114264	INDIANAPOLIS	IN		06/29/2023		956							956	956			
100146020	OMAHA	NE		03/19/2024		302							302	302			
100028085	SPRING	TX		10/26/2018		1,199							1,199	1,199			
100184800	HACKETTSTOWN	NJ		12/17/2024		267							267	267			
100017105	NORMAN	OK		04/26/2018		2,047							2,047	2,047			
100043515	SANFORD	FL		08/13/2020		326							326	326			
100146448	MORGANTOWN	PA		03/19/2024		290							290	290			
100126797	BLOOMING PRAIRIE	MN		08/30/2023		452							452	452			
100112982	MIAMI	FL		06/29/2023		348							348	348			
100012745	PALM HARBOR	FL		05/25/2017		437							437	437			
100184525	FREDERICK	CO		12/17/2024		567							567	567			
100112199	STANWOOD	WA		06/29/2023		1,775							1,775	1,775			
100043807	CHICAGO	IL		08/13/2020		1,618							1,618	1,618			
100110842	TAYLORSVILLE	NC		06/29/2023		757							757	757			
100112242	LINDENWOLD	NJ		06/29/2023		375							375	375			
100146297	VINELAND	NJ		03/19/2024		252							252	252			
100111738	MOROCCO	IN		06/29/2023		152							152	152			
100045002	AKRON	OH		11/19/2020		1,138							1,138	1,138			
100000259	FRESNO	TX		09/27/2016		1,644							1,644	1,644			
100054093	ATLANTA	GA		03/23/2021		277							277	277			
100043293	MARENGO	OH		08/13/2020		128							128	128			
100048952	FILLMORE	CA		11/20/2020		10,459							10,459	10,459			
100043460	COVENTRY	RI		08/13/2020		20,155							20,155	20,155			
100113179	WEST PALM BEACH	FL		06/29/2023		1,182							1,182	1,182			
100126799	MENTOR ON THE LAKE	OH		08/30/2023		332							332	332			
100127159	MIAMI	FL		08/30/2023		923							923	923			
100113565	FLAGSTAFF	AZ		06/29/2023		274							274	274			
100047725	SAN FERNANDO	CA		11/20/2020		1,654							1,654	1,654			
100126470	MORGANTOWN	KY		08/30/2023		322							322	322			
100126886	HUBBARD	OH		08/30/2023		1,145							1,145	1,145			
100057627	SAVANNAH	GA		06/30/2021		299							299	299			
100055230	LOUISVILLE	KY		03/23/2021		523							523	523			
100178122	LAS VEGAS	NV		11/19/2024		547							547	547			
100112387	OAKLAND	CA		06/29/2023		879							879	879			
10004718	FOX LAKE	IL		11/19/2020		1,419							1,419	1,419			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155754	SARASOTA	FL		06/18/2024		276							276	276			
100000242	CORAL SPRINGS	FL		09/27/2016		9,532							9,532	9,532			
100127381	CASPER	WY		08/30/2023		283							283	283			
100054862	BIRMINGHAM	AL		03/23/2021		377							377	377			
100111613	SAINT ALBANS	ME		06/29/2023		428							428	428			
100177780	POST FALLS	ID		11/19/2024		334							334	334			
100011448	OZARK	MO		12/23/2016		335							335	335			
100155472	EAST WENATCHEE	WA		06/18/2024		72							72	72			
100178159	TOMS RIVER	NJ		11/19/2024		567							567	567			
100146407	MERRILLVILLE	IN		03/19/2024		231							231	231			
100047584	NORTH BRUNSWICK	NJ		11/20/2020		1,064							1,064	1,064			
100113034	BESSEMER	AL		06/29/2023		36							36	36			
100117040	PETERSBURG	VA		07/20/2023		333							333	333			
100030020	CORDOVA	TN		12/20/2018		1,079							1,079	1,079			
100078934	CHECOTAH	OK		02/24/2022		322							322	322			
100178058	HENDERSON	NV		11/19/2024		284							284	284			
100111658	GOODYEAR	AZ		06/29/2023		1,012							1,012	1,012			
100043389	PHILADELPHIA	PA		08/13/2020		371							371	371			
100140318	ANNA	TX		01/18/2024		153							153	153			
100177931	WESTERVILLE	OH		11/19/2024		297							297	297			
100055078	BIRMINGHAM	AL		03/23/2021		104							104	104			
100069161	OCALA	FL		09/01/2021		476							476	476			
100114102	MADISON	WI		06/29/2023		551							551	551			
100032089	NAPLES	FL		03/29/2019		753							753	753			
100178144	MONROE TOWNSHIP	NJ		11/19/2024		364							364	364			
100178166	LAKEWOOD	WA		11/19/2024		284							284	284			
100139918	NETHERLANDS	NLD		12/28/2023		1,015							1,015	1,101	86		86
100028445	STUART	FL		10/26/2018		899							899	899			
100174624	TALLAHASSEE	FL		10/31/2024		156							156	156			
100047310	MONROE	MI		11/20/2020		990							990	990			
100000275	ROCKWELL	NC		09/27/2016		1,322							1,322	1,322			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		509							509	509			
100116988	SAINT LOUIS	MO		07/20/2023		367							367	367			
100184797	HOWELL	NJ		12/17/2024		302							302	302			
100010765	TITUSVILLE	FL		12/23/2016		689							689	689			
100110844	TALLADEGA	AL		06/29/2023		193							193	193			
100017635	ATLANTA	GA		04/26/2018		155							155	155			
100044379	LAKE WORTH	FL		11/19/2020		1,072							1,072	1,072			
100113815	CHICAGO HEIGHTS	IL		06/29/2023		404							404	404			
100060760	MUSCLE SHOALS	AL		06/01/2021		512							512	512			
100113533	KENNEBUNKPORT	ME		06/29/2023		1,621							1,621	1,621			
100184824	WOODLAND PARK	NJ		12/17/2024		303							303	303			
100112598	BAKERSFIELD	CA		06/29/2023		3,547							3,547	3,547			
100060909	MOUNDVILLE	AL		06/01/2021		417							417	417			
100155807	TONAWANDA	NY		06/18/2024		610							610	610			
100014593	RUMFORD	RI		09/27/2017		1,046							1,046	1,046			
100025556	GOWEN	MI		09/20/2018		248							248	248			
100145929	SIDNEY	IL		03/19/2024		486							486	486			
100026325	RIVERDALE	GA		09/20/2018		430							430	430			
100060415	ROSWELL	NM		06/01/2021		135							135	135			
100017796	NASHVILLE	TN		04/26/2018		117							117	117			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155625	LORENA	TX		06/18/2024		303							303	303			
100080275	BOLSWARD	NLD		02/22/2022		1,556							1,556	1,623	68		68
100114233	CORPUS CHRISTI	TX		06/29/2023		928							928	928			
100114108	BEAVER DAM	WI		06/29/2023		350							350	350			
100184929	NUNICA	MI		12/17/2024		499							499	499			
100112511	COLUMBIA	SC		06/29/2023		353							353	353			
100184558	ASHVILLE	OH		12/17/2024		266							266	266			
100085103	VENLO	NLD		07/27/2022		250							250	310	60		60
100111672	HOUSTON	TX		06/29/2023		301							301	301			
100146571	GLOUCESTER	VA		03/19/2024		363							363	363			
100062848	BARBERTON	OH		07/01/2021		515							515	515			
100178024	TUCSON	AZ		11/19/2024		271							271	271			
100047020	YUMA	AZ		11/20/2020		119							119	119			
100012072	TAMPA	FL		03/08/2017		432							432	432			
100113618	RIVERDALE	GA		06/29/2023		285							285	285			
100112817	CHICAGO	IL		06/29/2023		762							762	762			
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		376							376	401	25		25
100177846	TOMS RIVER	NJ		11/19/2024		263							263	263			
100013575	MERRILLVILLE	IN		05/25/2017		492							492	492			
100074500	BELPRE	OH		12/01/2021		2,406							2,406	2,406			
100055060	MORRISTOWN	TN		03/23/2021		167							167	167			
100030289	HOUSTON	TX		12/20/2018		439							439	439			
100177898	GAYLESVILLE	AL		11/19/2024		324							324	324			
100112548	HAVANA	FL		06/29/2023		1,683							1,683	1,683			
100145901	BLOOMSBURY	NJ		03/19/2024		207							207	207			
100112544	WEST FRANKFORT	IL		06/29/2023		1,088							1,088	1,088			
100054092	CREST HILL	IL		03/23/2021		201							201	201			
100065757	WILKES BARRE	PA		07/28/2021		471							471	471			
100155424	MISSOURI CITY	TX		06/18/2024		634							634	634			
100055353	CLEVELAND	TX		03/23/2021		606							606	606			
100012556	LOS BANOS	CA		04/28/2017		407							407	407			
100184876	GILBERT	AZ		12/17/2024		378							378	378			
100064754	LISLE	IL		07/14/2021		594							594	594			
100138933	EDINBURG	TX		12/21/2023		692							692	692			
100030055	TUCSON	AZ		12/20/2018		662							662	662			
100184827	MASSAPEQUA PARK	NY		12/17/2024		646							646	646			
100069118	ALBUQUERQUE	NM		09/01/2021		508							508	508			
100043260	HOUSTON	TX		08/13/2020		304							304	304			
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		948							948	948			
100029961	THOMASVILLE	NC		12/20/2018		1,847							1,847	1,847			
100045647	HUDSON	NC		11/25/2020		328							328	328			
100075435	MALDEN	MO		12/01/2021		108							108	108			
100043704	GREENWOOD LAKE	NY		08/13/2020		158							158	158			
100043654	FLEETWOOD	PA		08/13/2020		127							127	127			
100028635	BONNEY LAKE	WA		10/26/2018		4,247							4,247	4,247			
100114482	COLUMBUS	OH		06/29/2023		574							574	574			
100185677	ENSCHEDE	NLD		12/20/2024		(20)							(20)		20		20
100061578	SPARTA	WI		07/01/2021		620							620	620			
100076199	MONONGAHELA	PA		01/07/2022		336							336	336			
100113666	RIVERDALE	GA		06/29/2023		451							451	451			
100146393	NOBLESVILLE	IN		03/19/2024		278							278	278			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118057	MARION	IN		07/20/2023		332							332	332			
100050148	MINNEAPOLIS	MN		11/20/2020		1,291							1,291	1,291			
100047361	ARLINGTON	WA		11/20/2020		136							136	136			
100155565	ATLANTA	GA		06/18/2024		333							333	333			
100031689	BAKERSFIELD	CA		03/29/2019		390							390	390			
100184470	WEST VALLEY CITY	UT		12/17/2024		323							323	323			
100184935	SAUGERTIES	NY		12/17/2024		320							320	320			
100067605	DIBOLL	TX		09/23/2021		466							466	466			
100076207	MEXICO	ME		01/07/2022		315							315	315			
100028035	CRESTVIEW	FL		10/26/2018		278							278	278			
100047236	COLUMBIA	SC		11/20/2020		474							474	474			
100068741	RANGER	GA		09/01/2021		350							350	350			
100114380	MONCKS CORNER	SC		06/29/2023		127							127	127			
100038696	WESTMEATH	IRL		09/27/2019		3,354							3,354	3,650	269	27	296
100184785	EXCELSIOR SPRINGS	MO		12/17/2024		266							266	266			
100043296	HAGERMAN	NM		08/13/2020		296							296	296			
100017409	DALLAS	TX		04/26/2018		276							276	276			
100054475	N BROOKFIELD	NY		03/23/2021		301							301	301			
100155650	CASSELBERRY	FL		06/18/2024		233							233	233			
100043070	BROOKLYN PARK	MN		05/28/2020		1,721							1,721	1,721			
100057526	SAINT ANN	MO		06/30/2021		310							310	310			
100112361	REDFORD	MI		06/29/2023		781							781	781			
100046066	AUGUSTA	GA		11/25/2020		277							277	277			
100077365	CLIMAX	GA		01/03/2022		273							273	273			
100110983	HIALEAH	FL		06/29/2023		378							378	378			
100039112	DUBLIN	IRL		09/27/2019		6,058							6,058	6,530	471	1	472
100017744	PINELLAS PARK	FL		04/26/2018		279							279	279			
100155417	FOREST LAKE	MN		06/18/2024		357							357	357			
100044448	CARSON	WA		11/19/2020		804							804	804			
100032040	DEERFIELD BEACH	FL		03/29/2019		202							202	202			
100012879	SUNRISE	FL		05/25/2017		231							231	231			
100047242	AMERICAN FALLS	ID		11/20/2020		1,476							1,476	1,476			
100111866	SAINT LOUIS	MO		06/29/2023		330							330	330			
100113289	TEMPE	AZ		06/29/2023		658							658	658			
100146397	MONTGOMERY	AL		03/19/2024		576							576	576			
100070864	OZARK	AL		10/01/2021		475							475	475			
100012668	WINTER GARDEN	FL		05/25/2017		436							436	436			
100053928	ALLENTOWN	PA		03/23/2021		492							492	492			
100111923	CONCORD	NC		06/29/2023		243							243	243			
100055707	DETROIT	MI		03/23/2021		110							110	110			
100076177	PIQUA	OH		01/07/2022		532							532	532			
100119564	ROTTERDAM	NLD		07/28/2023		525							525	571	46		46
100146482	NEW LONDON	CT		03/19/2024		754							754	754			
100043758	DALLAS	TX		08/13/2020		209							209	209			
100155490	GEORGETOWN	IN		06/18/2024		133							133	133			
100017305	WEST LINN	OR		04/26/2018		4,401							4,401	4,401			
100028018	REX	GA		10/26/2018		266							266	266			
100046072	SHARPSVILLE	IN		11/25/2020		232							232	232			
100114285	MONTGOMERY	AL		06/29/2023		345							345	345			
100155480	PORTSMOUTH	VA		06/18/2024		202							202	202			
100146383	TREMONTON	UT		03/19/2024		239							239	239			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112436	EDGEWOOD	MD		06/29/2023		320							320	320			
100111959	CHANDLER	AZ		06/29/2023		234							234	234			
100043361	NEW ORLEANS	LA		08/13/2020		871							871	871			
100030997	LAUDERDALE LAKES	FL		03/29/2019		1,547							1,547	1,547			
100010848	CARTHAGE	MO		01/27/2017		783							783	783			
100025903	EASTON	PA		09/20/2018		388							388	388			
100030528	COLUMBIA	SC		12/20/2018		1,220							1,220	1,220			
100146028	SPOKANE VALLEY	WA		03/19/2024		249							249	249			
100062049	RICHLAND	MO		07/01/2021		638							638	638			
100184756	BAKERSFIELD	CA		12/17/2024		260							260	260			
100061332	DOVER	OH		06/01/2021		322							322	322			
100066585	MAPLE HEIGHTS	OH		08/02/2021		99							99	99			
100077560	MEMPHIS	TN		01/03/2022		361							361	361			
100111351	CHICAGO	IL		06/29/2023		429							429	429			
100047351	INDIANAPOLIS	IN		11/20/2020		100							100	100			
100060581	LUBBOCK	TX		06/01/2021		696							696	696			
100066500	GRIMES	IA		08/02/2021		1,975							1,975	1,975			
100046523	LIMA	OH		11/25/2020		80							80	80			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		279							279	279			
100177814	LA PLATA	MD		11/19/2024		220							220	220			
100054700	DAYTON	OH		03/23/2021		597							597	597			
100146374	FITCHBURG	MA		03/19/2024		228							228	228			
100038673	CLARE	IRL		09/27/2019		994							994	1,111	94	22	117
100047083	SALISBURY	NC		11/20/2020		292							292	292			
100173673	ROERMOND	NLD		10/29/2024		3,009							3,009	3,296	287		287
100053526	NEWVILLE	PA		03/23/2021		1,548							1,548	1,548			
100184778	ORTING	WA		12/17/2024		312							312	312			
100061568	LAWTON	OK		07/01/2021		462							462	462			
100054794	COMPTON	CA		03/23/2021		310							310	310			
100054634	GRAND PRAIRIE	TX		03/23/2021		911							911	911			
100113259	ELKTON	MD		06/29/2023		249							249	249			
100025676	DETROIT	MI		09/20/2018		297							297	297			
100042934	SACRAMENTO	CA		05/28/2020		185							185	185			
100112106	CALDWELL	ID		06/29/2023		537							537	537			
100126779	ATHOL	MA		08/30/2023		280							280	280			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		84							84	84			
100046264	CHICAGO	IL		11/25/2020		595							595	595			
100110999	ALVIN	TX		06/29/2023		1,259							1,259	1,259			
100054583	ROCKFORD	MI		03/23/2021		94							94	94			
100054443	GREENVILLE	PA		03/23/2021		542							542	542			
100055176	OKLAHOMA CITY	OK		03/23/2021		672							672	672			
100000402	BIRMINGHAM	AL		09/27/2016		104							104	104			
100014494	RIO RANCHO	NM		09/27/2017		1,153							1,153	1,153			
100117352	FRESNO	CA		07/20/2023		14,628							14,628	14,628			
100177988	HIWASSE	AR		11/19/2024		614							614	614			
100060782	MERRILLVILLE	IN		06/01/2021		489							489	489			
100114298	BOLINGBROOK	IL		06/29/2023		372							372	372			
100155403	FREDERICK	MD		06/18/2024		288							288	288			
100113217	PRINCETON	IL		06/29/2023		70							70	70			
100046837	PULASKI	NY		11/20/2020		1,587							1,587	1,587			
100047493	GRIFFIN	GA		11/20/2020		733							733	733			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100011992	KANSAS CITY	MO		03/08/2017		1,244							1,244	1,244			
100146287	OKLAHOMA CITY	OK		03/19/2024		204							204	204			
100053821	FLORENCE	AL		03/23/2021		231							231	231			
100113458	LITHONIA	GA		06/29/2023		219							219	219			
100060623	MOUNT HOLLY	NC		06/01/2021		287							287	287			
100042951	FRONT ROYAL	VA		05/28/2020		2,335							2,335	2,335			
100012139	DURHAM	NC		03/08/2017		435							435	435			
100012425	NORTH LAS VEGAS	NV		04/28/2017		576							576	576			
100108509	ENSCHEDE	NLD		05/25/2023		974							974	1,093	118		118
100047337	CLEARWATER	FL		11/20/2020		4,111							4,111	4,111			
100012713	HOLIDAY	FL		05/25/2017		252							252	252			
100012854	ORLANDO	FL		05/25/2017		703							703	703			
100043919	CHARLOTTE	NC		08/19/2020		447							447	447			
100178168	NORTH HAVEN	CT		11/19/2024		329							329	329			
100042954	AUSTIN	TX		05/28/2020		2,235							2,235	2,235			
100077208	NORTH HIGHLANDS	CA		01/03/2022		600							600	600			
100060595	SAN ANTONIO	TX		06/01/2021		1,141							1,141	1,141			
100012048	BEAUMONT	TX		03/08/2017		307							307	307			
100012633	HIALEAH	FL		05/25/2017		243							243	243			
100128111	MADISON	TN		09/08/2023		364							364	364			
100114003	WEST PALM BEACH	FL		06/29/2023		1,774							1,774	1,774			
100155695	RANDALLSTOWN	MD		06/18/2024		216							216	216			
100014335	COLUMBIA	SC		09/27/2017		415							415	415			
100155639	SAINT LEONARD	MD		06/18/2024		342							342	342			
100014771	MIAMI GARDENS	FL		10/30/2017		528							528	528			
100184722	SPANAWAY	WA		12/17/2024		289							289	289			
100030381	HUMBLE	TX		12/20/2018		754							754	754			
100062121	BATON ROUGE	LA		07/01/2021		190							190	190			
100113639	VINELAND	NJ		06/29/2023		399							399	399			
100112011	GRAND JUNCTION	CO		06/29/2023		834							834	834			
100012420	ROMULUS	MI		04/28/2017		745							745	745			
100134871	BEAUMONT	TX		10/30/2023		94							94	94			
100055677	SAYLORSBURG	PA		03/23/2021		895							895	895			
100045830	ROLLING MEADOWS	IL		11/25/2020		416							416	416			
100027993	HAMMONTON	NJ		10/26/2018		1,784							1,784	1,784			
100113099	DALLAS	GA		06/29/2023		1,090							1,090	1,090			
100017124	EFFINGHAM	SC		04/26/2018		576							576	576			
100055484	KANSAS CITY	MO		03/23/2021		135							135	135			
100047135	COCONUT CREEK	FL		11/20/2020		152							152	152			
100055653	ELORA	TN		03/23/2021		271							271	271			
100114471	LAKELAND	FL		06/29/2023		410							410	410			
100114188	LAWTON	OK		06/29/2023		1,224							1,224	1,224			
100043564	MIAMI	FL		08/13/2020		1,468							1,468	1,468			
100087172	MELBOURNE	FL		10/25/2022		515							515	515			
100054731	WEIR	KS		03/23/2021		469							469	469			
100155835	FREDERICKSBURG	VA		06/18/2024		2,073							2,073	2,073			
100157549	AMSTERDAM	NLD		06/28/2024		884							884	988	104		104
100076021	KOKOMO	IN		01/07/2022		282							282	282			
100044927	FINDLAY	OH		11/19/2020		370							370	370			
100066586	PESHTIGO	WI		08/02/2021		279							279	279			
100043650	HUNTSVILLE	TX		08/13/2020		587							587	587			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029853	SPRINGFIELD	MA		12/20/2018		255							255	255			
100184667	COLORADO SPRINGS	CO		12/17/2024		254							254	254			
100077326	KANSAS CITY	MO		01/03/2022		610							610	610			
100055241	SEBRING	FL		03/23/2021		187							187	187			
100053537	ALBANY	GA		03/23/2021		731							731	731			
100044731	APPLE CREEK	OH		11/19/2020		1,024							1,024	1,024			
100114136	DES MOINES	IA		06/29/2023		391							391	391			
100057879	BROWNSVILLE	TX		06/30/2021		285							285	285			
100083302	AMSTERDAM	NLD		05/27/2022		1,527						(338)	1,189	1,316	128		128
100111452	LOWELL	MI		06/29/2023		497							497	497			
100113772	ARDSLEY	NY		06/29/2023		1,841							1,841	1,841			
100184904	ROCHESTER HILLS	MI		12/17/2024		239							239	239			
100114155	FORT LAUDERDALE	FL		06/29/2023		536							536	536			
100053700	ARLINGTON	TX		03/23/2021		1,066							1,066	1,066			
100184838	ACWORTH	GA		12/17/2024		274							274	274			
100029955	ALBUQUERQUE	NM		12/20/2018		1,466							1,466	1,466			
100043185	ALBUQUERQUE	NM		05/28/2020		1,272							1,272	1,272			
100131760	LEXINGTON	KY		10/06/2023		12,407							12,407	12,407			
100126887	LENOIR	NC		08/30/2023		528							528	528			
100113303	OMAHA	NE		06/29/2023		138							138	138			
100012521	LOUISVILLE	KY		04/28/2017		401							401	401			
100047533	NILES	OH		11/20/2020		388							388	388			
100017398	BALTIMORE	MD		04/26/2018		306							306	306			
100054004	WEST POINT	GA		03/23/2021		224							224	224			
100184519	WASILLA	AK		12/17/2024		260							260	260			
100055759	TAYLOR	PA		03/23/2021		296							296	296			
100126895	EAST SAINT LOUIS	IL		08/30/2023		740							740	740			
100184695	VERNON ROCKVILLE	CT		12/17/2024		271							271	271			
100046757	INDIANAPOLIS	IN		11/20/2020		150							150	150			
100184590	LANCASTER	CA		12/17/2024		295							295	295			
100030009	CHARLOTTE	NC		12/20/2018		993							993	993			
100025177	PALMYRA	VA		09/20/2018		653							653	653			
100113115	ST PAUL	MN		06/29/2023		991							991	991			
100118051	MAPLE HEIGHTS	OH		07/20/2023		394							394	394			
100033198	DUBLIN	IRL		06/21/2019		2,095							2,095	2,205	89	21	110
100062119	SAVANNA	IL		07/01/2021		470							470	470			
100054470	WHITESBURG	TN		03/23/2021		1,809							1,809	1,809			
100045544	LANSING	MI		11/25/2020		196							196	196			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		189							189	189			
100155738	JEFFERSON	GA		06/18/2024		197							197	197			
100110927	DILLWYN	VA		06/29/2023		164							164	164			
100017386	WEST HARTFORD	CT		04/26/2018		833							833	833			
100065612	BETHLEHEM	PA		07/28/2021		269							269	269			
100112685	HAMPTON	VA		06/29/2023		686							686	686			
100031693	OCALA	FL		03/29/2019		1,702							1,702	1,702			
100113196	MIAMI	FL		06/29/2023		1,789							1,789	1,789			
100113019	RIPLEY	TN		06/29/2023		633							633	633			
100061268	CAMILLA	GA		06/01/2021		407							407	407			
100112222	LEXINGTON	GA		06/29/2023		339							339	339			
100068510	HOT SPRINGS	AR		08/25/2021		285							285	285			
100146252	FORT WASHINGTON	MD		03/19/2024		882							882	882			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100130241	ROME	GA		09/28/2023		570							570	570			
100055081	BESSEMER	AL		03/23/2021		602							602	602			
100126572	EAST POINT	GA		08/30/2023		837							837	837			
100047278	PLANO	TX		11/20/2020		1,132							1,132	1,132			
100011587	MEMPHIS	TN		03/08/2017		509							509	509			
100075056	SELMA	NC		12/01/2021		214							214	214			
100113161	HOLIDAY	FL		06/29/2023		794							794	794			
100155692	BRUNSWICK	GA		06/18/2024		191							191	191			
100055610	UPPER DARBY	PA		03/23/2021		210							210	210			
100045994	ROCKY MOUNT	VA		11/25/2020		101							101	101			
100155624	PRAIRIE GROVE	AR		06/18/2024		207							207	207			
100043523	TORRANCE	CA		08/13/2020		4,702							4,702	4,702			
100043360	SICKLERVILLE	NJ		08/13/2020		1,407							1,407	1,407			
100112686	HAMPTON	VA		06/29/2023		545							545	545			
100146524	LEWISTON	ID		03/19/2024		264							264	264			
100031122	HAMPTON TWP	NJ		03/29/2019		4,978							4,978	4,978			
100053898	MADRID	IA		03/23/2021		1,920							1,920	1,920			
100114055	CINCINNATI	OH		06/29/2023		802							802	802			
100112505	TAMPA	FL		06/29/2023		593							593	593			
100155680	HOPEWELL	VA		06/18/2024		208							208	208			
100029964	GRAND PRAIRIE	TX		12/20/2018		818							818	818			
100047197	DISPUTANTA	VA		11/20/2020		236							236	236			
100114292	ROMEOVILLE	IL		06/29/2023		371							371	371			
100113853	MISHAWAKA	IN		06/29/2023		331							331	331			
100184849	WOODBRIDGE	VA		12/17/2024		265							265	265			
100026827	LAMONT	CA		09/26/2018		815							815	815			
100054068	VANDERGRIFT	PA		03/23/2021		688							688	688			
100155713	CHARLOTTESVILLE	VA		06/18/2024		65							65	65			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		264							264	264			
100066353	COUNCIL BLUFFS	IA		08/02/2021		331							331	331			
100044356	GATES	NC		11/19/2020		1,145							1,145	1,145			
100146121	BROCKTON	MA		03/19/2024		223							223	223			
100112129	FAYETTEVILLE	NC		06/29/2023		116							116	116			
100077250	PORTSMOUTH	VA		01/03/2022		350							350	350			
100055539	BIRMINGHAM	AL		03/23/2021		261							261	261			
100146344	MENIFEE	CA		03/19/2024		248							248	248			
100067255	NORTH VERNON	IN		08/02/2021		437							437	437			
100127256	BELMONT	NC		08/30/2023		269							269	269			
100146360	BARSTOW	CA		03/19/2024		231							231	231			
100076132	PHILADELPHIA	PA		01/07/2022		321							321	321			
100178050	BROWNSTOWN	MI		11/19/2024		249							249	249			
100046369	MAHNOMEN	MN		11/25/2020		248							248	248			
100030548	HOUSTON	TX		12/20/2018		1,100							1,100	1,100			
100055433	PHILADELPHIA	PA		03/23/2021		871							871	871			
100076182	BEAUMONT	TX		01/07/2022		308							308	308			
100114040	CANTON	GA		06/29/2023		1,416							1,416	1,416			
100177788	COLUMBIA	SC		11/19/2024		169							169	169			
100177870	THREE RIVERS	MI		11/19/2024		207							207	207			
100014727	SAN DIEGO	CA		09/27/2017		300							300	300			
100111408	REDFORD	MI		06/29/2023		436							436	436			
100113926	HOUMA	LA		06/29/2023		219							219	219			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113803	NAMPA	ID		06/29/2023		366							366	366			
100011095	BAKERSFIELD	CA		12/23/2016		1,036							1,036	1,036			
100071697	JOPLIN	MO		10/14/2021		266							266	266			
100112601	THE WOODLANDS	TX		06/29/2023		1,083							1,083	1,083			
100113697	PETERSBURG	VA		06/29/2023		761							761	761			
100114275	FREMONT	IN		06/29/2023		694							694	694			
100054268	WELCH	WV		03/23/2021		47							47	47			
100110878	SHELBY	AL		06/29/2023		166							166	166			
100065605	COLUMBIA	MO		07/28/2021		736							736	736			
100178032	WAYNESBORO	VA		11/19/2024		224							224	224			
100065474	COLUMBIA	MO		07/28/2021		736							736	736			
100030484	RAYTOWN	MO		12/20/2018		1,071							1,071	1,071			
100029940	PERALTA	NM		12/20/2018		568							568	568			
100043370	OKLAHOMA CITY	OK		08/13/2020		854							854	854			
100127085	GREENCASTLE	IN		08/30/2023		727							727	727			
100043971	DES PLAINES	IL		08/19/2020		504							504	504			
100054553	FLINT	MI		03/23/2021		177							177	177			
100114238	NORTH HUNTINGTON	PA		06/29/2023		1,119							1,119	1,119			
100065974	GREEN BAY	WI		08/02/2021		436							436	436			
100050378	WHITESBURG	GA		11/20/2020		998							998	998			
100031527	PHOENIX	AZ		03/29/2019		547							547	547			
100118049	BALTIMORE	MD		07/20/2023		345							345	345			
100184874	ARDMORE	OK		12/17/2024		276							276	276			
100060924	OWENSBORO	KY		06/01/2021		296							296	296			
100113400	CHICAGO	IL		06/29/2023		577							577	577			
100113136	HAMILTON	OH		06/29/2023		645							645	645			
100155608	NEW BRAUNFELS	TX		06/18/2024		572							572	572			
100050258	CINCINNATI	OH		11/20/2020		915							915	915			
100146008	JACKSONVILLE	FL		03/19/2024		83							83	83			
100144843	UNITED KINGDOM	GBR		03/12/2024		648							648	678	30		30
100064727	BALTIMORE	MD		07/14/2021		487							487	487			
100184542	XENIA	OH		12/17/2024		740							740	740			
100030496	REX	GA		12/20/2018		1,241							1,241	1,241			
100047518	ELGIN	IL		11/20/2020		1,186							1,186	1,186			
100112142	LA MARQUE	TX		06/29/2023		322							322	322			
100184933	CONYERS	GA		12/17/2024		271							271	271			
100112834	CHICAGO	IL		06/29/2023		173							173	173			
100126805	BLUE ISLAND	IL		08/30/2023		258							258	258			
100047277	SANTA ROSA	CA		11/20/2020		1,441							1,441	1,441			
100000490	FULTON	MO		09/27/2016		787							787	787			
100078965	AKRON	OH		02/24/2022		713							713	713			
100046746	FLORHAM PARK	NJ		11/20/2020		878							878	878			
100178152	CHICAGO	IL		11/19/2024		562							562	562			
100177875	ELKRIDGE	MD		11/19/2024		207							207	207			
100050188	PROVO	UT		11/20/2020		1,087							1,087	1,087			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		1,308							1,308	1,308			
100155548	ROANOKE	VA		06/18/2024		59							59	59			
100146142	ANDOVER	MN		03/19/2024		1,662							1,662	1,662			
100047697	SUMMERTOWN	TN		11/20/2020		304							304	304			
100112633	MIDLAND	TX		06/29/2023		524							524	524			
100146509	COVINGTON	GA		03/19/2024		414							414	414			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054523	WEST LAFAYETTE	OH		03/23/2021		193							193	193			
100074584	DAYTON	OH		12/01/2021		299							299	299			
100184854	RIO GRANDE	NJ		12/17/2024		382							382	382			
100053760	TURTLE LAKE	WI		03/23/2021		257							257	257			
100177850	YPSILANTI	MI		11/19/2024		354							354	354			
100032169	PHOENIX	AZ		03/29/2019		560							560	560			
100061228	SAINT LOUIS	MO		06/01/2021		111							111	111			
100054726	CROSWELL	MI		03/23/2021		203							203	203			
100055789	TARKIO	MO		03/23/2021		171							171	171			
100075175	PROPHETSTOWN	IL		12/01/2021		430							430	430			
100053503	CEDAR HILL	MO		03/23/2021		1,063							1,063	1,063			
100049582	MINERVA	OH		11/20/2020		863							863	863			
100177996	WEST VALLEY CITY	UT		11/19/2024		850							850	850			
100155810	VERO BEACH	FL		06/18/2024		51,364							51,364	51,364			
100063831	PARSONS	KS		07/01/2021		244							244	244			
100111434	YPSILANTI	MI		06/29/2023		193							193	193			
100054274	BATON ROUGE	LA		03/23/2021		164							164	164			
100047394	GREENSBORO	NC		11/20/2020		1,345							1,345	1,345			
100010921	ESCANABA	MI		12/23/2016		706							706	706			
100146032	ALLENTON	WI		03/19/2024		212							212	212			
100025242	PHOENIX	AZ		09/20/2018		754							754	754			
100127278	LAKEWOOD	WA		08/30/2023		111							111	111			
100145960	BATESVILLE	AR		03/19/2024		204							204	204			
100031494	MODESTO	CA		03/29/2019		1,749							1,749	1,749			
100145890	HANOVER	IN		03/19/2024		212							212	212			
100060700	WICHITA	KS		06/01/2021		325							325	325			
100054073	HOUSTON	TX		03/23/2021		93							93	93			
100145898	BEAUFORT	SC		03/19/2024		221							221	221			
100146166	HILLSBORO	OR		03/19/2024		289							289	289			
100033934	DUBLIN	IRL		06/21/2019		2,462							2,462	2,583	100	22	121
100145897	MONTROSS	VA		03/19/2024		208							208	208			
100078912	AUGUSTA	GA		02/24/2022		309							309	309			
100155522	MILTON	FL		06/18/2024		230							230	230			
100146019	STANSBURY PARK	UT		03/19/2024		227							227	227			
100071222	DARBY	PA		10/01/2021		373							373	373			
100145988	SUMMERVILLE	SC		03/19/2024		236							236	236			
100043116	STREETSBORO	OH		05/28/2020		1,943							1,943	1,943			
100146181	WINTER PARK	FL		03/19/2024		241							241	241			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		340							340	340			
100067500	ROCKPORT	TX		09/23/2021		268							268	268			
100031672	TAMPA	FL		03/29/2019		2,187							2,187	2,187			
100146557	UNION	OR		03/19/2024		241							241	241			
100112649	WARNER ROBINS	GA		06/29/2023		1,849							1,849	1,849			
100043913	BIRMINGHAM	AL		08/19/2020		226							226	226			
100025458	BOYNTON BEACH	FL		09/20/2018		2,664							2,664	2,664			
100155599	MIDDLETOWN	DE		06/18/2024		874							874	874			
100155453	SAINT ANTHONY	ID		06/18/2024		2,775							2,775	2,775			
100078897	MONTGOMERY	AL		02/24/2022		298							298	298			
100146340	FOLCROFT	PA		03/19/2024		267							267	267			
100174958	JEANNETTE	PA		10/31/2024		170							170	170			
100047395	SNELLVILLE	GA		11/20/2020		2,261							2,261	2,261			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112819	TAHLEQUAH	OK		06/29/2023		255							255	255			
100043737	COCOA	FL		08/13/2020		568							568	568			
100045732	PLEASANTVILLE	NY		11/25/2020		10,973							10,973	10,973			
100112001	FORT WORTH	TX		06/29/2023		910							910	910			
100178099	MOBILE	AL		11/19/2024		285							285	285			
100044815	CHICAGO	IL		11/19/2020		1,451							1,451	1,451			
100044583	FOREST GROVE	OR		11/19/2020		1,190							1,190	1,190			
100114257	SLAUGHTER	LA		06/29/2023		881							881	881			
100132260	MELISSA	TX		10/13/2023		5,896							5,896	5,896			
100112309	LOCKPORT	NY		06/29/2023		145							145	145			
100049479	WANATAH	IN		11/20/2020		637							637	637			
100155623	MYRTLE BEACH	SC		06/18/2024		929							929	929			
100155541	CENTREVILLE	MD		06/18/2024		243							243	243			
100032011	TAMPA	FL		03/29/2019		591							591	591			
100012289	WINSTON-SALEM	NC		04/28/2017		896							896	896			
100054352	ENDICOTT	NY		03/23/2021		147							147	147			
100055543	ROCKY MOUNT	MO		03/23/2021		526							526	526			
100113149	PINECREST	FL		06/29/2023		2,846							2,846	2,846			
100177858	LEXINGTON	SC		11/19/2024		389							389	389			
100046950	ROCHESTER	NY		11/20/2020		803							803	803			
100011993	WASHINGTON	DC		03/08/2017		735							735	735			
100111064	WILDWOOD	NJ		06/29/2023		654							654	654			
100047115	EATON RAPIDS	MI		11/20/2020		1,543							1,543	1,543			
100061248	VILLARD	MN		06/01/2021		253							253	253			
100112491	ROMEOVILLE	IL		06/29/2023		326							326	326			
100126758	BELLEVILLE	MI		08/30/2023		1,544							1,544	1,544			
100054639	AKRON	OH		03/23/2021		126							126	126			
100014865	AVON PARK	FL		11/21/2017		620							620	620			
100030545	HOUSTON	TX		12/20/2018		789							789	789			
100074544	BALTIMORE	MD		12/01/2021		355							355	355			
100013177	SAINT PETERSBURG	FL		05/25/2017		732							732	732			
100155687	CIBOLO	TX		06/18/2024		396							396	396			
100126737	DALLAS	GA		08/30/2023		1,270							1,270	1,270			
100047284	PORTAGE	IN		11/20/2020		1,129							1,129	1,129			
100155536	LAKEVILLE	MA		06/18/2024		53							53	53			
100155790	CAPE CORAL	FL		06/18/2024		187							187	187			
100126675	ST CHARLES	IL		08/30/2023		1,856							1,856	1,856			
100030576	HOUSTON	TX		12/20/2018		1,132							1,132	1,132			
100177725	CHICAGO	IL		11/19/2024		262							262	262			
100025077	JONESBORO	GA		09/20/2018		351							351	351			
100024514	ELGIN	IL		09/20/2018		13,888							13,888	13,888			
100184532	APPLE VALLEY	CA		12/17/2024		266							266	266			
100145894	LORAIN	OH		03/19/2024		163							163	163			
100111170	UNIVERSITY PARK	IL		06/29/2023		545							545	545			
100178045	WASHINGTON	MI		11/19/2024		607							607	607			
100050212	BROKEN ARROW	OK		11/20/2020		417							417	417			
100066421	SYLACAUGA	AL		08/02/2021		139							139	139			
100178146	MOUNT LAUREL	NJ		11/19/2024		234							234	234			
100184831	KENNER	LA		12/17/2024		185							185	185			
100177792	PORTERVILLE	CA		11/19/2024		530							530	530			
100155833	WINTER GARDEN	FL		06/18/2024		207							207	207			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155767	CALIFORNIA	MD		06/18/2024		215							215	215			
100012029	PHILADELPHIA	PA		03/08/2017		2,726							2,726	2,726			
100030062	GAINESVILLE	GA		12/20/2018		232							232	232			
100047569	HAMMOND	IN		11/20/2020		1,167							1,167	1,167			
100100786	FRESNO	CA		04/28/2023		1,759							1,759	1,759			
100062583	ALBUQUERQUE	NM		07/01/2021		324							324	324			
100079133	WARNER ROBINS	GA		02/24/2022		309							309	309			
100184694	LAKE HAVASU CITY	AZ		12/17/2024		263							263	263			
100146155	PIEDMONT	SC		03/19/2024		142							142	142			
100047544	PALATINE	IL		11/20/2020		746							746	746			
100112370	ELK MOUND	WI		06/29/2023		199							199	199			
100043560	WEST PALM BEACH	FL		08/13/2020		201							201	201			
100069315	TULSA	OK		09/01/2021		415							415	415			
100046841	REDWOOD CITY	CA		11/20/2020		235							235	235			
100076183	MONACA	PA		01/07/2022		286							286	286			
100054400	FAIRMONT	NC		03/23/2021		441							441	441			
100088496	TILBURG	NLD		10/27/2022		1,592							1,592	1,629	36		36
100046810	HILLIARD	OH		11/20/2020		422							422	422			
100178135	BLUFFTON	SC		11/19/2024		177							177	177			
100011268	ANTHONY	NM		12/23/2016		848							848	848			
100155630	BAKERSFIELD	CA		06/18/2024		220							220	220			
100127147	ST. LOUIS	MO		08/30/2023		266							266	266			
100043048	DALLAS	TX		05/28/2020		247							247	247			
100145954	COTTONWOOD	AZ		03/19/2024		279							279	279			
100028156	NEW PORT RICHEY	FL		10/26/2018		192							192	192			
100126537	CARBONDALE	PA		08/30/2023		912							912	912			
100155194	YORK	PA		07/19/2024		145							145	145			
100011338	FRANKFORT	OH		12/23/2016		1,441							1,441	1,441			
100111701	MILWAUKEE	WI		06/29/2023		858							858	858			
100054008	BUFFALO	NY		03/23/2021		116							116	116			
100043667	BROOKHAVEN	PA		08/13/2020		182							182	182			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		357							357	357			
100126774	DESOTO	TX		08/30/2023		881							881	881			
100127010	HOUSTON	TX		08/30/2023		451							451	451			
100113641	COLUMBIA	SC		06/29/2023		1,443							1,443	1,443			
100146372	DALLAS	PA		03/19/2024		199							199	199			
100112331	GONZALES	TX		06/29/2023		123							123	123			
100126754	UPPER DARBY	PA		08/30/2023		232							232	232			
100047335	WACO	TX		11/20/2020		829							829	829			
100047221	WESLEY CHAPEL	FL		11/20/2020		1,288							1,288	1,288			
100054708	PLEASANTVILLE	NJ		03/23/2021		543							543	543			
100044938	LAKE WORTH	FL		11/19/2020		914							914	914			
100146106	BAKERSFIELD	CA		03/19/2024		220							220	220			
100055644	ROCHESTER	NY		03/23/2021		789							789	789			
100055090	DETROIT	MI		03/23/2021		208							208	208			
100053708	KEENE	TX		03/23/2021		373							373	373			
100178121	PENDLETON	IN		11/19/2024		286							286	286			
100127287	NEWPORT NEWS	VA		08/30/2023		375							375	375			
100178198	BRUCETON MILLS	WV		11/19/2024		247							247	247			
100113133	SILER CITY	NC		06/29/2023		141							141	141			
100146531	WOODSTOWN	NJ		03/19/2024		2,743							2,743	2,743			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100031348	AURORA	IL		03/29/2019		406							406	406			
100113961	PITTSBURGH	PA		06/29/2023		107							107	107			
100114024	JACKSONVILLE	FL		06/29/2023		2,085							2,085	2,085			
100184582	FONTANA	CA		12/17/2024		230							230	230			
100127211	SAINT LOUIS	MO		08/30/2023		1,202							1,202	1,202			
100029978	KANSAS CITY	MO		12/20/2018		1,603							1,603	1,603			
100061289	MAPLE HEIGHTS	OH		06/01/2021		121							121	121			
100026064	PHARR	TX		09/20/2018		638							638	638			
100126856	PLEASANTVILLE	NJ		08/30/2023		1,306							1,306	1,306			
100064191	BOARDMAN	OH		07/01/2021		490							490	490			
100062906	FOUNTAIN	NC		07/01/2021		293							293	293			
100184702	ELGIN	OR		12/17/2024		521							521	521			
100155464	LIVERMORE	CO		06/18/2024		206							206	206			
100110876	SAINT LOUIS	MO		06/29/2023		475							475	475			
100114165	LAKE HAVASU CITY	AZ		06/29/2023		383							383	383			
100114018	BONNER SPRINGS	KS		06/29/2023		1,540							1,540	1,540			
100113098	VAN ETTEN	NY		06/29/2023		475							475	475			
100146201	SPRINGFIELD	MO		03/19/2024		299							299	299			
100054931	AKRON	OH		03/23/2021		279							279	279			
100030551	HOUSTON	TX		12/20/2018		1,134							1,134	1,134			
100146196	SOLON	OH		03/19/2024		217							217	217			
100184614	RIVERSIDE	CA		12/17/2024		246							246	246			
100029907	LITHONIA	GA		12/20/2018		1,548							1,548	1,548			
100026878	WEST HARTFORD	CT		09/26/2018		1,479							1,479	1,479			
100111159	ERIE	PA		06/29/2023		596							596	596			
100155645	LA QUINTA	CA		06/18/2024		523							523	523			
100111374	ASTORIA	NY		06/29/2023		2,307							2,307	2,307			
100048970	DEERFIELD	IL		11/20/2020		9,185							9,185	9,185			
100047001	CULVER CITY	CA		11/20/2020		1,903							1,903	1,903			
100146487	LUSBY	MD		03/19/2024		222							222	222			
100126683	ROYAL PALM BEACH	FL		08/30/2023		392							392	392			
100044830	LEESBURG	TX		11/19/2020		931							931	931			
100064696	LADSON	SC		07/14/2021		266							266	266			
100154733	LORAIN	OH		07/19/2024		149							149	149			
100113711	CATHEDRAL CITY	CA		06/29/2023		1,557							1,557	1,557			
100111591	ATLANTA	GA		06/29/2023		235							235	235			
100033190	CORK	IRL		06/21/2019		3,173							3,173	3,407	214	20	234
100044981	RIVERDALE	GA		11/19/2020		1,103							1,103	1,103			
100061286	COUNCIL BLUFFS	IA		06/01/2021		296							296	296			
100146178	SURPRISE	AZ		03/19/2024		162							162	162			
100145895	RICHMOND	VA		03/19/2024		65							65	65			
100012130	SCOTTSBURG	IN		03/08/2017		226							226	226			
100112019	LEXINGTON	TN		06/29/2023		105							105	105			
100111381	SHELLMAN	GA		06/29/2023		943							943	943			
100047379	DURHAM	NC		11/20/2020		578							578	578			
100069774	WYOMING	MI		09/01/2021		1,212							1,212	1,212			
100043344	LITHONIA	GA		08/13/2020		696							696	696			
100014161	SORRENTO	FL		05/25/2017		134							134	134			
100112128	SHAWNEE	OK		06/29/2023		104							104	104			
100031132	TUCSON	AZ		03/29/2019		115							115	115			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		357							357	357			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155825	WALDORF	MD		06/18/2024		199							199	199			
100127265	BLAIR	OK		08/30/2023		518							518	518			
100184489	DAYTON	VA		12/17/2024		233							233	233			
100184855	DOUGLASVILLE	GA		12/17/2024		271							271	271			
100110843	GRIFFIN	GA		06/29/2023		595							595	595			
100055067	SANDUSKY	OH		03/23/2021		490							490	490			
100032133	HOLLYWOOD	FL		03/29/2019		934							934	934			
100063358	BUFFALO	NY		07/01/2021		398							398	398			
100032018	MIAMI	FL		03/29/2019		1,704							1,704	1,704			
100154983	DETROIT	MI		07/19/2024		134							134	134			
100053372	NORMAL	IL		03/23/2021		1,039							1,039	1,039			
100063133	ANDOVER	NY		07/01/2021		441							441	441			
100113939	POCATELLO	ID		06/29/2023		2,917							2,917	2,917			
100155569	GOTHA	FL		06/18/2024		60							60	60			
100155596	SANTA CLARITA	CA		06/18/2024		677							677	677			
100055654	CALHOUN FALLS	SC		03/23/2021		675							675	675			
100048629	WINSTON SALEM	NC		11/20/2020		1,195							1,195	1,195			
100127123	N CHARLESTON	SC		08/30/2023		619							619	619			
100011275	FAYETTEVILLE	WV		12/23/2016		192							192	192			
100184642	INDIO	CA		12/17/2024		270							270	270			
100113448	EL PASO	TX		06/29/2023		274							274	274			
100154789	SIKESTON	MO		07/19/2024		131							131	131			
100127216	HENDERSON	NC		08/30/2023		802							802	802			
100043566	JACKSONVILLE	FL		08/13/2020		225							225	225			
100044300	OKLAHOMA CITY	OK		08/19/2020		577							577	577			
100127276	SELMA	AL		08/30/2023		127							127	127			
100113102	JONESBORO	GA		06/29/2023		227							227	227			
100141217	MEMPHIS	TN		01/30/2024		90							90	90			
100177721	TUCSON	AZ		11/19/2024		960							960	960			
100154794	SPRINGFIELD	IL		07/19/2024		141							141	141			
100066099	WICHITA	KS		08/02/2021		634							634	634			
100184890	SOUTHFIELD	MI		12/17/2024		249							249	249			
100043774	RICHMOND	CA		08/13/2020		1,466							1,466	1,466			
100046902	TAMPA	FL		11/20/2020		1,094							1,094	1,094			
100047024	PLAINFIELD	IL		11/20/2020		2,122							2,122	2,122			
100045939	GRAND RAPIDS	MI		11/25/2020		487							487	487			
100155781	BLACKWOOD	NJ		06/18/2024		183							183	183			
100031211	DEERFIELD BEACH	FL		03/29/2019		787							787	787			
100113492	WILMINGTON	DE		06/29/2023		41							41	41			
100155391	ALBUQUERQUE	NM		06/18/2024		538							538	538			
100063037	SYRACUSE	NY		07/01/2021		418							418	418			
100011087	FORT WORTH	TX		12/23/2016		985							985	985			
100126980	CHARLESTON	WV		08/30/2023		784							784	784			
100126486	CLAYTON	IN		08/30/2023		788							788	788			
100113942	MARSTONS MILLS	MA		06/29/2023		115							115	115			
100114050	MIAMI	FL		06/29/2023		1,087							1,087	1,087			
100113579	COLORADO SPRINGS	CO		06/29/2023		245							245	245			
100113485	STEWARTSVILLE	NJ		06/29/2023		203							203	203			
100024442	OWOSSO	MI		09/20/2018		234							234	234			
100066613	XENIA	OH		08/02/2021		490							490	490			
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024		274							274	274			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012527	HOUSTON	TX		04/28/2017		1,046							1,046	1,046			
100155539	WOODBRIDGE	VA		06/18/2024		1,024							1,024	1,024			
100014902	CHILI	NY		11/21/2017		258							258	258			
100112866	STOCKTON	CA		06/29/2023		1,476							1,476	1,476			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		906							906	906			
100054048	TEXARKANA	TX		03/23/2021		1,308							1,308	1,308			
100087139	LUFKIN	TX		10/25/2022		247							247	247			
100066211	BLAIRSVILLE	PA		08/02/2021		298							298	298			
323120579	MARANA	AZ		03/21/2024		2							2	2			
100127167	LOUISVILLE	KY		08/30/2023		830							830	830			
100012819	ORLANDO	FL		05/25/2017		600							600	600			
100146144	MEDINA	OH		03/19/2024		312							312	312			
100045076	SAINT CLOUD	FL		11/19/2020		1,310							1,310	1,310			
100060655	COUNCIL BLUFFS	IA		06/01/2021		269							269	269			
100113001	BALTIMORE	MD		06/29/2023		421							421	421			
100184628	ALEXANDRIA	KY		12/17/2024		264							264	264			
100146001	NORTHFIELD	NJ		03/19/2024		57							57	57			
100054727	WYNNE	AR		03/23/2021		1,251							1,251	1,251			
100111028	WHITE OAK	PA		06/29/2023		1,085							1,085	1,085			
100048170	LANGHORNE	PA		11/20/2020		907							907	907			
100184932	IDAHO FALLS	ID		12/17/2024		267							267	267			
100047267	DOVER	NH		11/20/2020		318							318	318			
100034187	DUBLIN	IRL		06/21/2019		7,132							7,132	7,236	239	(135)	104
100126992	MABLETON	GA		08/30/2023		937							937	937			
100074522	GLASGOW	KY		12/01/2021		367							367	367			
100017777	DELAND	FL		04/26/2018		313							313	313			
100114255	PUEBLO	CO		06/29/2023		984							984	984			
100145877	WEST NEWTON	PA		03/19/2024		284							284	284			
100029994	BENTON	AR		12/20/2018		817							817	817			
100112148	ATLANTA	GA		06/29/2023		347							347	347			
100153151	NORRISTOWN	PA		05/28/2024		963							963	963			
100055004	ROANOKE	VA		03/23/2021		516							516	516			
100130108	NETHERLANDS	NLD		09/26/2023		822							822	944	122		122
100046976	SAINT PAUL	MN		11/20/2020		111							111	111			
100068509	BELLEVIEW	FL		08/25/2021		251							251	251			
100114088	GREENWOOD	SC		06/29/2023		364							364	364			
100145986	LANCASTER	OH		03/19/2024		184							184	184			
100088533	ENSCHEDE	NLD		10/27/2022		254							254	273	19		19
100067207	BLANCHESTER	OH		08/02/2021		335							335	335			
100024249	MEMPHIS	TN		09/20/2018		1,684							1,684	1,684			
100177824	O FALLON	IL		11/19/2024		4,849							4,849	4,849			
100078865	TOLEDO	OH		02/24/2022		438							438	438			
100111713	FORT LAUDERDALE	FL		06/29/2023		982							982	982			
100126595	RALEIGH	NC		08/30/2023		1,293							1,293	1,293			
100048309	SAINT LOUIS	MO		11/20/2020		234							234	234			
100077135	TEXARKANA	TX		01/03/2022		468							468	468			
100055827	KNOXVILLE	TN		03/23/2021		199							199	199			
100044285	DEFORD	MI		08/19/2020		221							221	221			
100127303	STERLING	VA		08/30/2023		206							206	206			
100043285	ROCKY MOUNT	NC		08/13/2020		620							620	620			
100029974	TULSA	OK		12/20/2018		852							852	852			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127200	BALTIMORE	MD		08/30/2023		549							549	549			
100111910	LOXAHATCHEE	FL		06/29/2023		726							726	726			
100014334	LELAND	NC		09/27/2017		370							370	370			
100044964	FORT LAUDERDALE	FL		11/19/2020		350							350	350			
100049181	NEW IBERIA	LA		11/20/2020		1,214							1,214	1,214			
100048569	HUNTINGTON	IN		11/20/2020		139							139	139			
100126466	SOUTH CHARLESTON	OH		08/30/2023		1,759							1,759	1,759			
100113424	MIAMI	FL		06/29/2023		1,208							1,208	1,208			
100071846	BOSSIER CITY	LA		10/14/2021		306							306	306			
100112561	NEW KENT	VA		06/29/2023		343							343	343			
100064729	MAHNOMEN	MN		07/14/2021		266							266	266			
100025613	WARREN	MI		09/20/2018		284							284	284			
100000489	FULTON	MO		09/27/2016		787							787	787			
100043429	WILKESBORO	NC		08/13/2020		479							479	479			
100111040	LANSING	MI		06/29/2023		338							338	338			
100044161	HOUSTON	TX		08/19/2020		1,766							1,766	1,766			
100046464	ELLERBE	NC		11/25/2020		422							422	422			
100127333	VIRGINIA BEACH	VA		08/30/2023		127							127	127			
100026877	NORTH LAS VEGAS	NV		09/26/2018		496							496	496			
100155723	CAVE SPRING	VA		06/18/2024		51							51	51			
100071778	WALLA WALLA	WA		10/14/2021		960							960	960			
100067430	FARMINGTON	NM		09/23/2021		257							257	257			
100055280	CHICAGO	IL		03/23/2021		657							657	657			
100139863	NETHERLANDS	NLD		12/28/2023		1,476							1,476	1,591	115		115
100050045	MIAMI	FL		11/20/2020		1,420							1,420	1,420			
100126771	MARRERO	LA		08/30/2023		763							763	763			
100063341	WARNER ROBINS	GA		07/01/2021		390							390	390			
100114309	HOUSTON	TX		06/29/2023		347							347	347			
100000176	AUDUBON	NJ		09/27/2016		334							334	334			
100029067	SAN ANTONIO	TX		10/26/2018		223							223	223			
100053750	BELLE GLADE	FL		03/23/2021		1,323							1,323	1,323			
100044493	HOUSTON	TX		11/19/2020		1,213							1,213	1,213			
100110902	MIDVILLE	GA		06/29/2023		249							249	249			
100184460	TULSA	OK		12/17/2024		242							242	242			
100014656	LANOKA HARBOR	NJ		09/27/2017		213							213	213			
100078956	INDIANAPOLIS	IN		02/24/2022		278							278	278			
100053369	WEST DEPTFORD	NJ		03/23/2021		862							862	862			
100111163	MEMPHIS	TN		06/29/2023		285							285	285			
100060521	PLAQUEMINE	LA		06/01/2021		689							689	689			
100043121	BOILING SPRINGS	SC		05/28/2020		806							806	806			
100044171	GREENVILLE	SC		08/19/2020		778							778	778			
100011731	ROCKFORD IL	IL		03/08/2017		1,530							1,530	1,530			
100146015	VANCOUVER	WA		03/19/2024		1,426							1,426	1,426			
100110994	OKLAHOMA CITY	OK		06/29/2023		682							682	682			
100055138	NEW BRITAIN	CT		03/23/2021		202							202	202			
100114033	NORFOLK	VA		06/29/2023		101							101	101			
100146069	BALTIMORE	MD		03/19/2024		199							199	199			
100030491	HOUSTON	TX		12/20/2018		822							822	822			
100155471	EVERETT	PA		06/18/2024		262							262	262			
100146011	CHETEK	WI		03/19/2024		318							318	318			
100155749	YORK	PA		06/18/2024		164							164	164			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100155818	TOLEDO	OH		06/18/2024		265							265	265			
100155856	WHITE CITY	OR		06/18/2024		62							62	62			
100155774	MASSILLON	OH		06/18/2024		173							173	173			
100112473	PHILADELPHIA	PA		06/29/2023		237							237	237			
100113193	DEERFIELD BEACH	FL		06/29/2023		870							870	870			
100155782	GALLOWAY	OH		06/18/2024		173							173	173			
100155725	HAMPTON	GA		06/18/2024		177							177	177			
100046948	OAK PARK	MI		11/20/2020		255							255	255			
100177857	TUCSON	AZ		11/19/2024		491							491	491			
100011599	SPRING HILL	FL		03/08/2017		250							250	250			
100155407	YUKON	OK		06/18/2024		184							184	184			
100155588	ALBION	IN		06/18/2024		177							177	177			
100155589	PORTSMOUTH	VA		06/18/2024		186							186	186			
100155644	MANHATTAN	KS		06/18/2024		190							190	190			
100113347	CHICAGO	IL		06/29/2023		275							275	275			
100155484	ROCKY FORD	CO		06/18/2024		276							276	276			
100155863	BROOKHAVEN	PA		06/18/2024		189							189	189			
100155553	CAPE CORAL	FL		06/18/2024		88							88	88			
100155446	MIAMISBURG	OH		06/18/2024		127							127	127			
100155746	COLUMBUS	OH		06/18/2024		166							166	166			
100112700	LEXINGTON	SC		06/29/2023		747							747	747			
100047975	INDIO	CA		11/20/2020		3,388							3,388	3,388			
100155578	TAMPA	FL		06/18/2024		185							185	185			
100112240	STOUTSVILLE	OH		06/29/2023		465							465	465			
100155641	BESSEMER	PA		06/18/2024		185							185	185			
100155865	RINCON	GA		06/18/2024		178							178	178			
100155727	LAS VEGAS	NV		06/18/2024		188							188	188			
100155612	CROFTON	KY		06/18/2024		198							198	198			
100155524	LOUISVILLE	KY		06/18/2024		55							55	55			
100055717	SAINT LOUIS	MO		03/23/2021		281							281	281			
100155784	LITHIA SPRINGS	GA		06/18/2024		198							198	198			
100111530	FREDERICK	MD		06/29/2023		323							323	323			
100043274	NEW KENSINGTON	PA		08/13/2020		907							907	907			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		180							180	180			
100155462	INDEPENDENCE	MO		06/18/2024		174							174	174			
100155622	WINDER	GA		06/18/2024		194							194	194			
100053418	WYOMING	MI		03/23/2021		1,047							1,047	1,047			
100155851	SUMMERVILLE	SC		06/18/2024		124							124	124			
100155678	CASA GRANDE	AZ		06/18/2024		225							225	225			
100155770	BLACKSHEAR	GA		06/18/2024		162							162	162			
100155511	HENDERSON	NV		06/18/2024		52							52	52			
100155829	CLARKESVILLE	GA		06/18/2024		200							200	200			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		200							200	200			
100155406	BURLEY	ID		06/18/2024		(393)							(393)	(393)			
100155549	HERNANDO	FL		06/18/2024		200							200	200			
100155869	FREDERICKSBURG	VA		06/18/2024		194							194	194			
100155794	FREDERICK	MD		06/18/2024		256							256	256			
100155653	LAS VEGAS	NV		06/18/2024		204							204	204			
100155617	MIAMI	FL		06/18/2024		189							189	189			
100155597	GRAIN VALLEY	MO		06/18/2024		191							191	191			
100054905	HARVEST	AL		03/23/2021		3,455							3,455	3,455			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014780	TAMPA	FL		10/30/2017		251							251	251			
100155698	BROOMALL	PA		06/18/2024		206							206	206			
100155646	FONTANA	CA		06/18/2024		206							206	206			
100155631	O'FALLON	IL		06/18/2024		172							172	172			
100146400	COVINGTON	GA		03/19/2024		948							948	948			
100155809	APPLE VALLEY	CA		06/18/2024		191							191	191			
100112709	SAN LUIS	AZ		06/29/2023		335							335	335			
100126744	GUILFORD	CT		08/30/2023		2,503							2,503	2,503			
100135233	CANTON	GA		11/08/2023		6,977							6,977	6,977			
100155814	ROCK HILL	SC		06/18/2024		202							202	202			
100011871	HAMILTON	MO		03/08/2017		380							380	380			
100155566	STONE MOUNTAIN	GA		06/18/2024		64							64	64			
100155350	RACINE	WI		06/18/2024		345							345	345			
100130118	NETHERLANDS	NLD		09/26/2023		(21)							(21)		21		21
100155592	DAYTONA BEACH	FL		06/18/2024		205							205	205			
100143810	ROTTERDAM	NLD		02/27/2024		(14)							(14)		14		14
100000354	DENVER	CO		09/27/2016		1,887							1,887	1,887			
100155855	JOHNS ISLAND	SC		06/18/2024		210							210	210			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		215							215	215			
100065939	DEN HAAG	NLD		07/30/2021		1,037							1,037	1,076	3	36	39
100155719	OSAGE BEACH	MO		06/18/2024		206							206	206			
100047726	WINSTON SALEM	NC		11/20/2020		450							450	450			
100045050	SMYRNA	DE		11/19/2020		465							465	465			
100155849	SPRINGFIELD	OH		06/18/2024		184							184	184			
100155701	BLUE SPRINGS	MO		06/18/2024		180							180	180			
100028160	PORT ORANGE	FL		10/26/2018		1,808							1,808	1,808			
100155598	MINERAL	VA		06/18/2024		175							175	175			
100184494	GLENDALE	AZ		12/17/2024		214							214	214			
100178096	INDIANAPOLIS	IN		11/19/2024		203							203	203			
100078510	ROTTERDAM	NLD		01/26/2022		3,337							3,337	3,605	154	114	268
100044299	ANDALUSIA	AL		08/19/2020		837							837	837			
100155808	MIAMI SHORES	FL		06/18/2024		62							62	62			
100178183	MEDFORD	OR		11/19/2024		256							256	256			
100155493	BOISE	ID		06/18/2024		194							194	194			
100027906	CINCINNATI	OH		10/26/2018		668							668	668			
10003261 9	MEATH	IRL		06/21/2019		33							33	(979)	(33)	(979)	(1,012)
100184518	ROCHESTER	NY		12/17/2024		1,178							1,178	1,178			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		1,849							1,849	1,849			
100155779	VIRGINIA BEACH	VA		06/18/2024		174							174	174			
100184508	HOLLAND	MI		12/17/2024		192							192	192			
100127001	VERNON	CT		08/30/2023		512							512	512			
100126484	LYNWOOD	CA		08/30/2023		1,319							1,319	1,319			
100155576	KANSAS CITY	MO		06/18/2024		215							215	215			
100155841	HUNTINGTON BEACH	CA		06/18/2024		217							217	217			
100178025	MONROE	NY		11/19/2024		224							224	224			
100155482	MINNEOLA	FL		06/18/2024		203							203	203			
100155850	TUSCALOOSA	AL		06/18/2024		256							256	256			
100146174	LEXINGTON	SC		03/19/2024		202							202	202			
100114398	WADENA	MN		06/29/2023		133							133	133			
100155699	AVONDALE	AZ		06/18/2024		200							200	200			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024		211							211	211			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054588	CALUMET CITY	IL		03/23/2021		483							483	483			
100155718	LEE'S SUMMIT	MO		06/18/2024		339							339	339			
100155711	SPRINGFIELD	MO		06/18/2024		185							185	185			
100113275	NORTH CHARLESTON	SC		06/29/2023		566							566	566			
100155487	STAFFORD	VA		06/18/2024		195							195	195			
100011836	MOUNT PLEASANT	PA		03/08/2017		1,026							1,026	1,026			
100155371	NEW RIVER	AZ		06/18/2024		298							298	298			
100155435	BROOMFIELD	CO		06/18/2024		197							197	197			
100064703	HAGERSTOWN	MD		07/14/2021		260							260	260			
100155513	COVINGTON	GA		06/18/2024		286							286	286			
100155415	BONNE TERRE	MO		06/18/2024		364							364	364			
100155771	GREEN BAY	WI		06/18/2024		199							199	199			
100012366	PELL CITY	AL		04/28/2017		631							631	631			
100173629	AMERSFOORT	NLD		10/29/2024		1,071							1,071	1,183	112		112
100029973	HOUSTON	TX		12/20/2018		3,291							3,291	3,291			
100155854	RIO RANCHO	NM		06/18/2024		212							212	212			
100054030	IRMO	SC		03/23/2021		202							202	202			
100155672	LANHAM	MD		06/18/2024		166							166	166			
100173663	ARNHEM	NLD		10/29/2024		775							775	866	91		91
100155418	SEBASTIAN	FL		06/18/2024		199							199	199			
100155491	EDMOND	OK		06/18/2024		179							179	179			
100047022	LAWRENCEVILLE	GA		11/20/2020		1,703							1,703	1,703			
100155575	GRAFTON	ND		06/18/2024		172							172	172			
100126654	CHICAGO	IL		08/30/2023		1,247							1,247	1,247			
100065304	MONTGOMERY	AL		07/28/2021		251							251	251			
100155707	GEORGETOWN	IN		06/18/2024		206							206	206			
100178031	SAINT LOUIS	MO		11/19/2024		344							344	344			
100068327	LEWISTOWN	IL		08/25/2021		247							247	247			
100155429	HUTTO	TX		06/18/2024		369							369	369			
100155703	CASA GRANDE	AZ		06/18/2024		185							185	185			
100184478	STERLING HEIGHTS	MI		12/17/2024		224							224	224			
100155609	ROCKY HILL	CT		06/18/2024		171							171	171			
100111433	ELIZABETHTOWN	NC		06/29/2023		375							375	375			
100011890	NEW ALBANY	IN		03/08/2017		2,318							2,318	2,318			
100055201	ALLEN PARK	MI		03/23/2021		286							286	286			
100126605	TOLEDO	OH		08/30/2023		489							489	489			
100184648	SUNRISE	FL		12/17/2024		240							240	240			
100155657	TUCSON	AZ		06/18/2024		320							320	320			
100110935	FORT LAUDERDALE	FL		06/29/2023		283							283	283			
100155582	SAN BERNARDINO	CA		06/18/2024		476							476	476			
100049391	SAN ANTONIO	TX		11/20/2020		1,366							1,366	1,366			
100054249	RICHWOOD	WV		03/23/2021		398							398	398			
100155815	BEATRICE	NE		06/18/2024		128							128	128			
100155420	PINE BLUFF	AR		06/18/2024		202							202	202			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		234							234	234			
100155834	EUGENE	OR		06/18/2024		217							217	217			
100155430	GUYTON	GA		06/18/2024		177							177	177			
100112929	ORLANDO	FL		06/29/2023		324							324	324			
100028065	HARVEY	IL		10/26/2018		275							275	275			
100043359	WATERLOO	SC		08/13/2020		2,355							2,355	2,355			
100053370	PHILADELPHIA	PA		03/23/2021		541							541	541			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079070	MCKENNEY	VA		02/24/2022		443							443	443			
100011357	SPRINGFIELD	MO		12/23/2016		1,702							1,702	1,702			
100011346	KENT	WA		12/23/2016		3,194							3,194	3,194			
100155534	NORMAN	OK		06/18/2024		873							873	873			
100155583	KANSAS CITY	MO		06/18/2024		130							130	130			
100114360	EUNICE	LA		06/29/2023		114							114	114			
100000433	TUCSON	AZ		09/27/2016		763							763	763			
100126847	LAMONT	CA		08/30/2023		735							735	735			
100177760	FRUITLAND	MD		11/19/2024		216							216	216			
100155637	LAS CRUCES	NM		06/18/2024		174							174	174			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		657							657	657			
100112599	PHILADELPHIA	PA		06/29/2023		369							369	369			
100146128	DELAWARE	OH		03/19/2024		586							586	586			
100103329	MANVEL	TX		04/28/2023		5,323							5,323	5,323			
100113479	WELLSVILLE	OH		06/29/2023		928							928	928			
100064045	MARION	IN		07/01/2021		431							431	431			
100178070	STRASBURG	VA		11/19/2024		233							233	233			
100155542	MARGATE	FL		06/18/2024		421							421	421			
100050142	CHARLOTTE	NC		11/20/2020		1,003							1,003	1,003			
100184474	LAS VEGAS	NV		12/17/2024		234							234	234			
100113174	SUNNY ISLES	FL		06/29/2023		4,914							4,914	4,914			
100155775	COOLIDGE	AZ		06/18/2024		449							449	449			
100045989	SAN ANTONIO	TX		11/25/2020		192							192	192			
100177924	VIRGINIA BEACH	VA		11/19/2024		392							392	392			
100110888	OGEMA	WI		06/29/2023		748							748	748			
100155373	SAN JACINTO	CA		06/18/2024		61							61	61			
100045990	KANSAS CITY	MO		11/25/2020		175							175	175			
100153773	GRONINGEN	NLD		05/30/2024		814							814	902	88		88
100112784	EDGEMOOR	SC		06/29/2023		116							116	116			
100054795	MILWAUKEE	WI		03/23/2021		436							436	436			
100184805	UPLAND	CA		12/17/2024		422							422	422			
100155495	EAST PROVIDENCE	RI		06/18/2024		264							264	264			
100184665	LITHONIA	GA		12/17/2024		231							231	231			
100184921	SACRAMENTO	CA		12/17/2024		1,658							1,658	1,658			
100184448	BUTTE	MT		12/17/2024		226							226	226			
100146395	PELZER	SC		03/19/2024		57							57	57			
100146061	MCDONOUGH	GA		03/19/2024		56							56	56			
100155664	INDIANAPOLIS	IN		06/18/2024		286							286	286			
100155497	INDIANAPOLIS	IN		06/18/2024		44							44	44			
100146271	HEBRON	IN		03/19/2024		53							53	53			
100155839	STEPHENSON	VA		06/18/2024		192							192	192			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		213							213	213			
100146164	GARDNER	MA		03/19/2024		17							17	17			
100112499	KANSAS CITY	KS		06/29/2023		249							249	249			
100155499	SPOKANE	WA		06/18/2024		229							229	229			
100155847	STREAMWOOD	IL		06/18/2024		195							195	195			
100146176	WALDORF	MD		03/19/2024		55							55	55			
100155717	BILLINGS	MT		06/18/2024		193							193	193			
100054934	MAYSVILLE	KY		03/23/2021		495							495	495			
100045069	AURORA	CO		11/19/2020		2,759							2,759	2,759			
100177773	MILFORD	PA		11/19/2024		435							435	435			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100155605	WINSTON	GA		06/18/2024		216							216	216			
100184620	REDDING	CA		12/17/2024		194							194	194			
100155410	HAINES CITY	FL		06/18/2024		546							546	546			
100155636	RIVERVIEW	FL		06/18/2024		346							346	346			
100113467	SAVANNAH	GA		06/29/2023		179							179	179			
100110852	GREENSBORO	NC		06/29/2023		4,623							4,623	4,623			
100112697	MONTGOMERY	AL		06/29/2023		309							309	309			
100146325	ORLANDO	FL		03/19/2024		54							54	54			
100055734	HARLINGEN	TX		03/23/2021		292							292	292			
100065106	CLEVELAND	OH		07/14/2021		311							311	311			
100068747	LAWRENCEVILLE	GA		09/01/2021		544							544	544			
100146296	WOODSTOCK	VA		03/19/2024		67							67	67			
100050226	NOTTINGHAM	PA		11/20/2020		1,338							1,338	1,338			
100178036	LORAIN	OH		11/19/2024		102							102	102			
100043105	LAURENS	SC		05/28/2020		93							93	93			
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		355							355	355			
100155600	FORT WAYNE	IN		06/18/2024		225							225	225			
100030453	BALTIMORE	MD		12/20/2018		495							495	495			
100111481	KATY	TX		06/29/2023		909							909	909			
100155820	BURLINGTON	KY		06/18/2024		60							60	60			
100184907	BAKERSFIELD	CA		12/17/2024		252							252	252			
100155432	CALIFORNIA	MO		06/18/2024		197							197	197			
100177863	EDMOND	OK		11/19/2024		248							248	248			
100184657	STOCKTON	CA		12/17/2024		237							237	237			
100184709	HAZEL CREST	IL		12/17/2024		230							230	230			
100113388	PLANT CITY	FL		06/29/2023		177							177	177			
100054466	MIAMI	FL		03/23/2021		421							421	421			
100173679	AALSMEER	NLD		10/29/2024		2,343							2,343	2,573	230		230
100155799	MASSILLON	OH		06/18/2024		345							345	345			
100184553	WHITING	NJ		12/17/2024		238							238	238			
100054902	LAKE OZARK	MO		03/23/2021		131							131	131			
100184480	DANBURY	CT		12/17/2024		367							367	367			
100103333	BERGEN OP ZOOM	NLD		04/28/2023		453							453	497	44		44
100010938	GRAND SALINE	TX		12/23/2016		571							571	571			
100184437	NEW PORT RICHEY	FL		12/17/2024		728							728	728			
100155457	MODESTO	CA		06/18/2024		188							188	188			
100155694	ELK GROVE	CA		06/18/2024		229							229	229			
100155801	SAVANNAH	GA		06/18/2024		191							191	191			
100155628	SOMERS POINT	NJ		06/18/2024		238							238	238			
100053437	BECKLEY	WV		03/23/2021		339							339	339			
100077058	ODESSA	TX		01/03/2022		538							538	538			
100064682	BALTIMORE	MD		07/14/2021		239							239	239			
100155729	SALINAS	CA		06/18/2024		212							212	212			
100155747	FAIRFIELD	OH		06/18/2024		53							53	53			
100155518	DAPHNE	AL		06/18/2024		186							186	186			
100155845	GLENSIDE	PA		06/18/2024		250							250	250			
100112615	LANCASTER	PA		06/29/2023		306							306	306			
100155574	SHELTON	WA		06/18/2024		229							229	229			
100111822	PLANO	IL		06/29/2023		98							98	98			
100155523	SAN DIEGO	CA		06/18/2024		188							188	188			
100114205	GREENVILLE	PA		06/29/2023		2,076							2,076	2,076			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155862	SURRY	VA		06/18/2024		283							283	283			
100077315	DAINGERFIELD	TX		01/03/2022		256							256	256			
100184649	GULF SHORES	AL		12/17/2024		240							240	240			
100155377	HILLIARDS	PA		06/18/2024		271							271	271			
100027979	PERRY	IA		10/26/2018		475							475	475			
100055347	AKRON	OH		03/23/2021		149							149	149			
100114129	ABBEVILLE	LA		06/29/2023		763							763	763			
100048083	LYNNWOOD	WA		11/20/2020		1,365							1,365	1,365			
100065160	BATON ROUGE	LA		07/14/2021		1,872							1,872	1,872			
100146023	CRESTVIEW	FL		03/19/2024		205							205	205			
100113963	TIVERTON	RI		06/29/2023		118							118	118			
100184845	TEMECULA	CA		12/17/2024		253							253	253			
100046013	ALBEMARLE	NC		11/25/2020		131							131	131			
100155761	ORANGE BEACH	AL		06/18/2024		550							550	550			
100114366	HOUSTON	TX		06/29/2023		108							108	108			
100155656	CHOWCHILLA	CA		06/18/2024		529							529	529			
100178076	JASPER	IN		11/19/2024		237							237	237			
100146070	HURT	VA		03/19/2024		241							241	241			
100146000	STERRETT	AL		03/19/2024		180							180	180			
100060425	GREENFIELD	IN		06/01/2021		565							565	565			
100146547	LAWRENCEVILLE	GA		03/19/2024		290							290	290			
100155735	ROME	GA		06/18/2024		540							540	540			
100017544	DES MOINES	IA		04/26/2018		454							454	454			
100145989	COURTLAND	VA		03/19/2024		183							183	183			
100146148	ORLANDO	FL		03/19/2024		193							193	193			
100155844	HONOLULU	HI		06/18/2024		127							127	127			
100127244	AXTON	VA		08/30/2023		151							151	151			
100145995	STERLING	CT		03/19/2024		190							190	190			
100155392	MYRTLE BEACH	SC		06/18/2024		394							394	394			
100146294	EDGEWOOD	NM		03/19/2024		189							189	189			
100146232	LINCOLN	NE		03/19/2024		189							189	189			
100146550	RANGER	GA		03/19/2024		187							187	187			
100146318	MILFORD	NJ		03/19/2024		182							182	182			
100136865	FORT WORTH	TX		11/27/2023		4,763							4,763	4,763			
100146260	LITTLE RIVER	SC		03/19/2024		186							186	186			
100146082	WEST MILFORD	NJ		03/19/2024		180							180	180			
100146126	HESPERIA	CA		03/19/2024		195							195	195			
100146014	PLANTATION	FL		03/19/2024		190							190	190			
100146074	AUBURN	IN		03/19/2024		193							193	193			
100146096	DALLAS	PA		03/19/2024		193							193	193			
100146293	PORT ORANGE	FL		03/19/2024		194							194	194			
100146468	MERCED	CA		03/19/2024		182							182	182			
100146130	TUSCALOOSA	AL		03/19/2024		262							262	262			
100146120	MASSILLON	OH		03/19/2024		189							189	189			
100054298	COUNCIL BLUFFS	IA		03/23/2021		185							185	185			
100111482	EUCLID	OH		06/29/2023		397							397	397			
100184588	ANTIOCH	CA		12/17/2024		292							292	292			
100146051	NEWTON	AL		03/19/2024		194							194	194			
100146473	ROCKFORD	IL		03/19/2024		198							198	198			
100146502	BELLEVUE	NE		03/19/2024		198							198	198			
100146499	PATTERSON	CA		03/19/2024		192							192	192			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145910	VISALIA	CA		03/19/2024		198							198	198			
100146511	FORT WAYNE	IN		03/19/2024		195							195	195			
100146141	GREENTOWN	PA		03/19/2024		186							186	186			
100138958	BIRMINGHAM	AL		12/21/2023		952							952	952			
100146563	BOSQUE FARMS	NM		03/19/2024		192							192	192			
100145984	CHESTERTOWN	MD		03/19/2024		247							247	247			
100146549	LEXINGTON	KY		03/19/2024		195							195	195			
100146242	CHAPIN	SC		03/19/2024		198							198	198			
100146398	STATHAM	GA		03/19/2024		194							194	194			
100146301	MARIETTA	GA		03/19/2024		195							195	195			
100146188	ABERDEEN	MD		03/19/2024		254							254	254			
100145949	HEBRON	CT		03/19/2024		187							187	187			
100044842	NEWNAN	GA		11/19/2020		420							420	420			
100145998	ELLENWOOD	GA		03/19/2024		133							133	133			
100146445	FULTON	MO		03/19/2024		187							187	187			
100146170	AMERICAN FORK	UT		03/19/2024		201							201	201			
100155529	WARREN	OH		06/18/2024		922							922	922			
100145975	ST LOUIS	MO		03/19/2024		201							201	201			
100146489	GLEN CARBON	IL		03/19/2024		190							190	190			
100145916	GRAND JUNCTION	CO		03/19/2024		204							204	204			
100146190	GREENVILLE	SC		03/19/2024		204							204	204			
100146545	SCOTTSDALE	AZ		03/19/2024		138							138	138			
100146416	GAINESVILLE	GA		03/19/2024		203							203	203			
100146408	PURCELL	OK		03/19/2024		200							200	200			
100145899	ROHNERT PARK	CA		03/19/2024		278							278	278			
100146367	TUSCALOOSA	AL		03/19/2024		194							194	194			
100146392	LAS VEGAS	NV		03/19/2024		210							210	210			
100146025	SHERMAN	CT		03/19/2024		200							200	200			
100146525	GLENDALE	AZ		03/19/2024		201							201	201			
100146012	RICHMOND	VA		03/19/2024		390							390	390			
100045307	GREENTOWN	PA		11/25/2020		921							921	921			
100065606	MILWAUKEE	WI		07/28/2021		238							238	238			
100046132	INDEPENDENCE	MO		11/25/2020		706							706	706			
100178132	ANKENY	IA		11/19/2024		237							237	237			
100146093	NEW MILFORD	CT		03/19/2024		203							203	203			
100145936	GARDNER	KS		03/19/2024		203							203	203			
100146308	SALEM	OR		03/19/2024		213							213	213			
100146103	HUNTSVILLE	AL		03/19/2024		206							206	206			
100090119	CINCINNATI	OH		01/13/2023		1,834							1,834	1,834			
100145944	GLEN BURNIE	MD		03/19/2024		489							489	489			
100054409	MEMPHIS	TN		03/23/2021		335							335	335			
100146076	TUCSON	AZ		03/19/2024		217							217	217			
100155571	CARY	IL		06/18/2024		197							197	197			
100067183	PHILADELPHIA	PA		08/02/2021		603							603	603			
100184787	BRIDGEPORT	CT		12/17/2024		303							303	303			
100146264	YORKTOWN	VA		03/19/2024		203							203	203			
100013928	MESA	AZ		05/25/2017		268							268	268			
100146227	EDISON	NJ		03/19/2024		206							206	206			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		772							772	772			
100146218	BOONSBORO	MD		03/19/2024		215							215	215			
100146326	JEROME	ID		03/19/2024		212							212	212			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139006	GLENWOOD	IL		12/21/2023		142							142	142			
100146024	MILWAUKEE	WI		03/19/2024		206							206	206			
100146390	SUN CITY CENTER	FL		03/19/2024		542							542	542			
100146030	BEAUFORT	SC		03/19/2024		274							274	274			
100047097	WORTHVILLE	KY		11/20/2020		984							984	984			
100146200	SOMERSWORTH	NH		03/19/2024		206							206	206			
100146430	ST LOUIS	MO		03/19/2024		218							218	218			
100146288	RIO LINDA	CA		03/19/2024		215							215	215			
100146048	BLUE SPRINGS	MO		03/19/2024		219							219	219			
100146351	WHITE ROCK	NM		03/19/2024		219							219	219			
100111202	MARSHALLTOWN	IA		06/29/2023		378							378	378			
100145958	KINGSBURG	CA		03/19/2024		204							204	204			
100146151	GLENDALE	AZ		03/19/2024		143							143	143			
100012829	LANCASTER	CA		05/25/2017		1,344							1,344	1,344			
100127268	WALKER	WV		08/30/2023		296							296	296			
100184607	MUSCLE SHOALS	AL		12/17/2024		238							238	238			
100146062	BELLEVILLE	IL		03/19/2024		203							203	203			
100146420	PLAINVILLE	CT		03/19/2024		144							144	144			
100145972	CULPEPER	VA		03/19/2024		216							216	216			
100155496	ABERDEEN	MD		06/18/2024		201							201	201			
100146056	LAKEVILLE	CT		03/19/2024		210							210	210			
100145907	TAMPA	FL		03/19/2024		145							145	145			
100146235	BEAVER	PA		03/19/2024		214							214	214			
100145994	THATCHER	AZ		03/19/2024		219							219	219			
100146265	VINELAND	NJ		03/19/2024		212							212	212			
100114352	RUSHVILLE	MO		06/29/2023		251							251	251			
100146212	HENDERSON	NV		03/19/2024		225							225	225			
100053926	MARTINSVILLE	VA		03/23/2021		841							841	841			
100146349	PALMYRA	WI		03/19/2024		214							214	214			
100146462	FAIRBURN	GA		03/19/2024		203							203	203			
100030490	FORT WORTH	TX		12/20/2018		753							753	753			
100155752	TIFTON	GA		06/18/2024		201							201	201			
100146117	LANCASTER	WI		03/19/2024		217							217	217			
100146539	PANAMA CITY	FL		03/19/2024		257							257	257			
100047359	HAZLET	NJ		11/20/2020		1,171							1,171	1,171			
100146472	CRESTWOOD	KY		03/19/2024		286							286	286			
100146137	WEST JORDAN	UT		03/19/2024		197							197	197			
100146274	AUSTELL	GA		03/19/2024		211							211	211			
100043676	RICH CREEK	VA		08/13/2020		113							113	113			
100061105	ANDERSON	IN		06/01/2021		359							359	359			
100126753	HUNTINGTON	IN		08/30/2023		1,022							1,022	1,022			
100145924	GEORGETOWN	IN		03/19/2024		223							223	223			
100043997	PHOENIX	AZ		08/19/2020		322							322	322			
100146160	SUMMERVILLE	SC		03/19/2024		273							273	273			
100146532	BESSEMER	AL		03/19/2024		195							195	195			
100146339	CLANTON	AL		03/19/2024		209							209	209			
100146091	ROCK HILL	SC		03/19/2024		135							135	135			
100146517	EASLEY	SC		03/19/2024		312							312	312			
100177894	PATASKALA	OH		11/19/2024		240							240	240			
100184951	VISALIA	CA		12/17/2024		412							412	412			
100146506	LAKELAND	FL		03/19/2024		221							221	221			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079881	GRESHAM	OR		04/08/2022		3,112							3,112	3,112			
100146010	LAKE IN THE HILLS	IL		03/19/2024		215							215	215			
100013322	SAN ANTONIO	TX		05/25/2017		221							221	221			
100118101	BOCA RATON	FL		07/20/2023		11,301							11,301	11,301			
100010953	MONTGOMERY	AL		12/23/2016		624							624	624			
100030039	MISSOURI CITY	TX		12/20/2018		791							791	791			
100146518	FOLEY	AL		03/19/2024		313							313	313			
100178042	LAS VEGAS	NV		11/19/2024		259							259	259			
100146510	BAKERSFIELD	CA		03/19/2024		442							442	442			
100155816	VIRGINIA BEACH	VA		06/18/2024		751							751	751			
100038731	DUBLIN	IRL		09/27/2019		1,154							1,154	1,274	101	19	121
100145946	FOND DU LAC	WI		03/19/2024		223							223	223			
100155638	MIDWAY	GA		06/18/2024		806							806	806			
100077585	RUSHVILLE	IN		01/03/2022		183							183	183			
100049180	CHARLOTTE	NC		11/20/2020		525							525	525			
100145883	TUCSON	AZ		03/19/2024		812							812	812			
100146565	LAS VEGAS	NV		03/19/2024		310							310	310			
100053441	GRANGER	IN		03/23/2021		1,078							1,078	1,078			
100112357	EL PASO	TX		06/29/2023		687							687	687			
100126956	PALMYRA	VA		08/30/2023		771							771	771			
100054253	MARKHAM	IL		03/23/2021		3,662							3,662	3,662			
100146508	SCOTTSDALE	AZ		03/19/2024		328							328	328			
100055052	SAYREVILLE	NJ		03/23/2021		940							940	940			
100112053	LANSING	MI		06/29/2023		101							101	101			
100017788	GOOCHLAND	VA		04/26/2018		446							446	446			
100010982	PHILADELPHIA	PA		12/23/2016		1,393							1,393	1,393			
100055504	ATHENS	AL		03/23/2021		564							564	564			
100126581	BALTIMORE	MD		08/30/2023		528							528	528			
100155826	HOOVER	AL		06/18/2024		786							786	786			
100146403	CINCINNATI	OH		03/19/2024		231							231	231			
100184912	DEBARY	FL		12/17/2024		244							244	244			
100146016	SURPRISE	AZ		03/19/2024		153							153	153			
100184571	FAIRMONT	MN		12/17/2024		285							285	285			
100184504	SIMI VALLEY	CA		12/17/2024		237							237	237			
100184561	ALBUQUERQUE	NM		12/17/2024		711							711	711			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		1,823							1,823	1,823			
100000512	AXIS	AL		09/27/2016		300							300	300			
100110872	COLUMBIA	SC		06/29/2023		606							606	606			
100184594	GRANITEVILLE	SC		12/17/2024		251							251	251			
100060411	DOLOMITE	AL		06/01/2021		496							496	496			
100047363	PHILLIPS	WI		11/20/2020		947							947	947			
100146021	DARIEN	IL		03/19/2024		374							374	374			
100146029	ELGIN	IL		03/19/2024		377							377	377			
100055579	MASSILLON	OH		03/23/2021		591							591	591			
100145981	PORT ST LUCIE	FL		03/19/2024		377							377	377			
100146221	CHEYENNE	WY		03/19/2024		225							225	225			
100113564	VIRGINIA BEACH	VA		06/29/2023		257							257	257			
100155661	LAKEVILLE	MN		06/18/2024		83							83	83			
100146457	GREEN BAY	WI		03/19/2024		65							65	65			
100080296	UTRECHT	NLD		02/22/2022		1,494							1,494	1,556	63		63
100177801	MIAMI BEACH	FL		11/19/2024		248							248	248			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100012362	GREENWOOD	LA		04/28/2017		3,240							3,240	3,240			
100054851	STOCKTON	CA		03/23/2021		1,094							1,094	1,094			
100146538	CATOOSA	OK		03/19/2024		211							211	211			
100030460	LAS CRUCES	NM		12/20/2018		1,556							1,556	1,556			
100146466	MERRILL	WI		03/19/2024		391							391	391			
100146522	FORSYTH	GA		03/19/2024		381							381	381			
100126755	MUNHALL	PA		08/30/2023		474							474	474			
100053757	SCOTTSVILLE	KY		03/23/2021		290							290	290			
100147324	HAARLEM	NLD		03/27/2024		2,793							2,793	3,053	260		260
100025191	SAN BERNARDINO	CA		09/20/2018		893							893	893			
100146193	SURPRISE	AZ		03/19/2024		444							444	444			
100113924	HOUSTON	TX		06/29/2023		44							44	44			
100184450	SOUTHFIELD	MI		12/17/2024		248							248	248			
100026270	MADISON HEIGHTS	MI		09/20/2018		498							498	498			
100134400	NETHERLANDS	NLD		10/27/2023		6,299							6,299	7,074	775		775
100146362	ALVA	FL		03/19/2024		761							761	761			
100146186	MILLERSVILLE	PA		03/19/2024		444							444	444			
100087608	HEERLEN	NLD		09/27/2022		329							329	432	102		102
100111708	WILMINGTON	NC		06/29/2023		805							805	805			
100146089	WILLIAMSBURG	KY		03/19/2024		430							430	430			
100146464	ROGERSVILLE	AL		03/19/2024		318							318	318			
100184655	COARSEGOLD	CA		12/17/2024		253							253	253			
100137248	NETHERLANDS	NLD		11/28/2023		(15)							(15)		15		15
100184885	FAIRFIELD	CA		12/17/2024		240							240	240			
100155819	TONGANOXIE	KS		06/18/2024		782							782	782			
100146330	GEORGETOWN	KY		03/19/2024		482							482	482			
100113889	RAEFORD	NC		06/29/2023		353							353	353			
100184887	ISSAQUAH	WA		12/17/2024		10,322							10,322	10,322			
100050263	PACIFIC JUNCTION	IA		11/20/2020		1,858							1,858	1,858			
100047373	TAYLOR	MI		11/20/2020		2,905							2,905	2,905			
100146107	GRAND ISLAND	FL		03/19/2024		418							418	418			
100047634	INKSTER	MI		11/20/2020		269							269	269			
100146335	ROEBUCK	SC		03/19/2024		412							412	412			
100011349	CAMDEN	OH		12/23/2016		798							798	798			
100174661	TALLAHASSEE	FL		10/31/2024		141							141	141			
100047907	SOUTH GATE	CA		11/20/2020		1,147							1,147	1,147			
100184818	ROSSVILLE	GA		12/17/2024		273							273	273			
100113595	CLARKSTON	WA		06/29/2023		253							253	253			
100055816	COLUMBIA	CT		03/23/2021		1,729							1,729	1,729			
100046885	INDIANAPOLIS	IN		11/20/2020		131							131	131			
100113957	CONYERS	GA		06/29/2023		285							285	285			
100014548	FORT WORTH	TX		09/27/2017		1,127							1,127	1,127			
100127271	BIRMINGHAM	AL		08/30/2023		598							598	598			
100078922	FORT WAYNE	IN		02/24/2022		276							276	276			
100055393	O FALLON	IL		03/23/2021		942							942	942			
100155805	RENO	NV		06/18/2024		481							481	481			
100055774	SAINT MATTHEWS	SC		03/23/2021		503							503	503			
100184703	PITMAN	NJ		12/17/2024		339							339	339			
100146067	LAUREL	DE		03/19/2024		1,979							1,979	1,979			
100046965	OPA LOCKA	FL		11/20/2020		143							143	143			
100155741	WALKER	LA		06/18/2024		348							348	348			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054242	AKRON	OH		03/23/2021		418							418	418			
100113164	GRAND RAPIDS	MI		06/29/2023		342							342	342			
100053799	DENVER	IN		03/23/2021		134							134	134			
100061588	JOLIET	IL		07/01/2021		406							406	406			
100014491	PECULIAR	MO		09/27/2017		240							240	240			
100017073	MONTEZUMA	GA		04/26/2018		287							287	287			
100062902	TOLEDO	OH		07/01/2021		368							368	368			
100076168	HARTFORD	CT		01/07/2022		814							814	814			
100055080	TIGRETT	TN		03/23/2021		107							107	107			
100047565	WEST PARK	FL		11/20/2020		1,068							1,068	1,068			
100064834	SCRANTON	PA		07/14/2021		267							267	267			
100146280	GLEN ROCK	PA		03/19/2024		562							562	562			
100071671	COPPERAS COVE	TX		10/14/2021		249							249	249			
100112219	EL PASO	TX		06/29/2023		154							154	154			
100043504	SAINT CHARLES	MO		08/13/2020		748							748	748			
100054240	ALAMO	TX		03/23/2021		1,019							1,019	1,019			
100014665	WASHINGTON	NC		09/27/2017		260							260	260			
100113473	BETHLEHEM	PA		06/29/2023		799							799	799			
100146031	ELGIN	SC		03/19/2024		431							431	431			
100053768	POTTSVILLE	PA		03/23/2021		106							106	106			
100017321	MILLBORO	VA		04/26/2018		518							518	518			
100184672	HENDERSON	NV		12/17/2024		4,018							4,018	4,018			
100050139	PINEY FLATS	TN		11/20/2020		1,024							1,024	1,024			
100113620	CLEARLAKE	CA		06/29/2023		419							419	419			
100112437	TEMPLE	TX		06/29/2023		92							92	92			
100177905	ZEBULON	NC		11/19/2024		373							373	373			
100012533	NEWARK	NJ		04/28/2017		1,597							1,597	1,597			
100145992	WINTER HAVEN	FL		03/19/2024		547							547	547			
100047237	OKLAHOMA CITY	OK		11/20/2020		103							103	103			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		264							264	264			
100030536	GAINESVILLE	GA		12/20/2018		965							965	965			
100075844	WAKEFIELD	GBR		11/24/2021		(9)							(9)		9		9
100155798	MIDDLETOWN	PA		06/18/2024		1,539							1,539	1,539			
100113774	ROSCOMMON	MI		06/29/2023		87							87	87			
100112778	CHICAGO	IL		06/29/2023		361							361	361			
100028124	SWINK	CO		10/26/2018		207							207	207			
100112204	MONTGOMERY	AL		06/29/2023		575							575	575			
100064889	LAS VEGAS	NV		07/14/2021		2,988							2,988	2,988			
100146199	WHEELERSBURG	OH		03/19/2024		263							263	263			
100184481	WICHITA	KS		12/17/2024		223							223	223			
100077340	CENTER POINT	AL		01/03/2022		275							275	275			
100112672	CLEVELAND	OH		06/29/2023		379							379	379			
100014509	ROSEDALE	MD		09/27/2017		1,826							1,826	1,826			
100055448	CHULA VISTA	CA		03/23/2021		2,373							2,373	2,373			
100146132	WHITE	GA		03/19/2024		239							239	239			
100010828	CLOUTIERVILLE	LA		12/23/2016		1,641							1,641	1,641			
100127261	FINLEYVILLE	PA		08/30/2023		2,497							2,497	2,497			
100146075	POCONO SUMMIT	PA		03/19/2024		123							123	123			
100049484	MARNE	MI		11/20/2020		972							972	972			
100155742	BETHEL PARK	PA		06/18/2024		386							386	386			
100113762	PHOENIX	AZ		06/29/2023		69							69	69			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155444	CORPUS CHRISTI	TX		06/18/2024		249							249	249			
100114113	ROCKFORD	IL		06/29/2023		563							563	563			
100112579	PHILADELPHIA	PA		06/29/2023		687							687	687			
100085069	VENLO	NLD		07/27/2022		207							207	254	47		47
100028358	MIAMI	FL		10/26/2018		3,483							3,483	3,483			
100114236	HOUSTON	TX		06/29/2023		291							291	291			
100046994	SAN FRANCISCO	CA		11/20/2020		1,186							1,186	1,186			
100047811	GLENDALE	AZ		11/20/2020		1,321							1,321	1,321			
100110986	JERSEY CITY	NJ		06/29/2023		1,077							1,077	1,077			
100146298	SHEPHERDSVILLE	KY		03/19/2024		504							504	504			
100045017	WASHINGTON	DC		11/19/2020		1,298							1,298	1,298			
100031596	BLYTHE	CA		03/29/2019		1,236							1,236	1,236			
100068523	MACON	GA		08/25/2021		627							627	627			
100083332	TILBURG	NLD		05/27/2022		1,081							1,081	1,200	119		119
100054782	CLEVELAND	OH		03/23/2021		296							296	296			
100113832	HOUSTON	TX		06/29/2023		1,311							1,311	1,311			
100017372	CAMDEN	NJ		04/26/2018		541							541	541			
100184732	TRION	GA		12/17/2024		232							232	232			
100146210	SAVANNAH	GA		03/19/2024		598							598	598			
100113101	LITHONIA	GA		06/29/2023		469							469	469			
100026508	MIAMI	FL		09/26/2018		1,166							1,166	1,166			
100067949	TWIN LAKE	MI		09/23/2021		229							229	229			
100011932	MOUNT AIRY	NC		03/08/2017		1,429							1,429	1,429			
100053876	FLINT	MI		03/23/2021		197							197	197			
100114347	NAMPA	ID		06/29/2023		832							832	832			
100111396	MONTGOMERY	AL		06/29/2023		108							108	108			
100026473	PATCHOGUE	NY		09/26/2018		2,041							2,041	2,041			
100046612	BOSSIER CITY	LA		11/25/2020		122							122	122			
100084236	LELYSTAD	NLD		06/30/2022		(12)							(12)		12		12
100091883	GOUDA	NLD		01/27/2023		(18)							(18)		18		18
100086266	DEN HAAG	NLD		08/29/2022		29,874							29,874	35,982	6,108		6,108
100047680	GRAND RAPIDS	MI		11/20/2020		3,441							3,441	3,441			
100032085	PHOENIX	AZ		03/29/2019		1,128							1,128	1,128			
100126493	HUMBLE	TX		08/30/2023		864							864	864			
100013182	OAKLAND PARK	FL		05/25/2017		551							551	551			
100054487	PHILADELPHIA	PA		03/23/2021		95							95	95			
100046382	MINERVA	OH		11/25/2020		87							87	87			
100029180	ESTERO	FL		10/26/2018		2,011							2,011	2,011			
100145888	RIVIERA BEACH	FL		03/19/2024		88							88	88			
100126551	MILWAUKEE	WI		08/30/2023		257							257	257			
100025466	SAINT LOUIS	MO		09/20/2018		380							380	380			
100111291	LOS ANGELES	CA		06/29/2023		1,564							1,564	1,564			
100111278	KANSAS CITY	MO		06/29/2023		1,005							1,005	1,005			
100146474	HOLIDAY	FL		03/19/2024		962							962	962			
100011981	PHILADELPHIA	PA		03/08/2017		977							977	977			
100030035	ELKHART	IN		12/20/2018		722							722	722			
100146102	PALM BAY	FL		03/19/2024		367							367	367			
100113792	DELTONA	FL		06/29/2023		962							962	962			
100030506	HOUSTON	TX		12/20/2018		736							736	736			
100017165	FLOWERY BRANCH	GA		04/26/2018		272							272	272			
100111972	KANNAPOLIS	NC		06/29/2023		165							165	165			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100113250	FELLSMERE	FL		06/29/2023		2,021							2,021	2,021			
100029930	HOUSTON	TX		12/20/2018		1,079							1,079	1,079			
100126481	DECATUR	GA		08/30/2023		906							906	906			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		147							147	147			
100014897	ROCKFORD	IL		11/21/2017		824							824	824			
100030468	MABLETON	GA		12/20/2018		626							626	626			
100047283	HOUSTON	TX		11/20/2020		1,137							1,137	1,137			
100029934	EL PASO	TX		12/20/2018		695							695	695			
100014454	PORT SAINT LUCIE	FL		09/27/2017		1,992							1,992	1,992			
100030036	FORT MADISON	IA		12/20/2018		662							662	662			
100064676	REDDING	CA		07/14/2021		804							804	804			
100112022	COPPERAS COVE	TX		06/29/2023		517							517	517			
100081984	ROTTERDAM	NLD		03/30/2022		1,208							1,208	1,281	73		73
100145891	SAINT PETERS	MO		03/19/2024		706							706	706			
100055318	MOUNT PLEASANT	TN		03/23/2021		571							571	571			
100048686	OPA LOCKA	FL		11/20/2020		437							437	437			
100113094	ADAIRSVILLE	GA		06/29/2023		703							703	703			
100126986	HARTSVILLE	SC		08/30/2023		635							635	635			
100046297	SAN ANTONIO	TX		11/25/2020		165							165	165			
100012892	MESA	AZ		05/25/2017		3,697							3,697	3,697			
100184497	LAS VEGAS	NV		12/17/2024		205							205	205			
100031706	LAKE ELSINORE	CA		03/29/2019		8,474							8,474	8,474			
100127025	NORTH VERNON	IN		08/30/2023		698							698	698			
100126658	BRADENTON	FL		08/30/2023		636							636	636			
100043233	ARLINGTON	TX		08/13/2020		11,113							11,113	11,113			
100126781	EL PASO	TX		08/30/2023		233							233	233			
100113737	MOUNT CARMEL	PA		06/29/2023		301							301	301			
100155685	SAVANNAH	GA		06/18/2024		1,910							1,910	1,910			
100184937	HACKETTSTOWN	NJ		12/17/2024		150							150	150			
100112412	TRENTON	NJ		06/29/2023		925							925	925			
100112933	ABILENE	KS		06/29/2023		1,719							1,719	1,719			
100111271	WEST LIBERTY	KY		06/29/2023		223							223	223			
100126647	HAMMOND	LA		08/30/2023		1,623							1,623	1,623			
100042936	SOMERS POINT	NJ		05/28/2020		4,071							4,071	4,071			
100113608	MILWAUKEE	WI		06/29/2023		285							285	285			
100111014	CORINTH	ME		06/29/2023		946							946	946			
100025589	ALLEN	KY		09/20/2018		357							357	357			
100038963	KILDARE	IRL		09/27/2019		6,353							6,353	6,840	480	7	487
100046851	PLANTATION	FL		11/20/2020		658							658	658			
100043702	PULASKI	TN		08/13/2020		475							475	475			
100074637	VALENTINE	NE		12/01/2021		315							315	315			
100050061	WEST JORDAN	UT		11/20/2020		366							366	366			
100110863	MEMPHIS	TN		06/29/2023		1,734							1,734	1,734			
100145985	NORTH LAS VEGAS	NV		03/19/2024		1,034							1,034	1,034			
100074559	HAMMOND	IN		12/01/2021		500							500	500			
100066958	ALBANY	GA		08/02/2021		408							408	408			
100112662	PITTSBURGH	PA		06/29/2023		111							111	111			
100184626	FRIDLEY	MN		12/17/2024		296							296	296			
100050035	CALIFORNIA CITY	CA		11/20/2020		456							456	456			
100053571	GAFFNEY	SC		03/23/2021		223							223	223			
100113408	ALBANY	NY		06/29/2023		201							201	201			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100079193	MIDDLETOWN	PA		02/24/2022		3,435							3,435	3,435			
100086357	LEEDS	GBR		08/30/2022		(18)							(18)		18		18
100017333	LAKE ELSINORE	CA		04/26/2018		599							599	599			
100155831	COVINGTON	GA		06/18/2024		2,051							2,051	2,051			
100114056	INVERNESS	FL		06/29/2023		613							613	613			
100111559	MARLTON	NJ		06/29/2023		453							453	453			
100043679	CAMILLUS	NY		08/13/2020		226							226	226			
100047382	MAPLE HEIGHTS	OH		11/20/2020		214							214	214			
100110956	WAXHAW	NC		06/29/2023		329							329	329			
100177932	WASHINGTON	NC		11/19/2024		249							249	249			
100053373	UNION BEACH	NJ		03/23/2021		916							916	916			
100184751	CLEVELAND	OH		12/17/2024		221							221	221			
100114080	SAN GABRIEL	CA		06/29/2023		272							272	272			
100029111	PINE BLUFF	AR		10/26/2018		218							218	218			
100054399	CHESTER	PA		03/23/2021		2,160							2,160	2,160			
100017199	ROCKFORD	IL		04/26/2018		207							207	207			
100074747	ROME	NY		12/01/2021		469							469	469			
100031997	LAS VEGAS	NV		03/29/2019		1,316							1,316	1,316			
100012842	HOUSTON	TX		05/25/2017		493							493	493			
100112388	LAFAYETTE	LA		06/29/2023		512							512	512			
100126742	VICTORIA	TX		08/30/2023		218							218	218			
100011130	LEXINGTON	KY		12/23/2016		901							901	901			
100146147	JACKSONVILLE	FL		03/19/2024		888							888	888			
100010922	WINTER HAVEN	FL		12/23/2016		1,033							1,033	1,033			
100013331	CLEARWATER	FL		05/25/2017		210							210	210			
100127203	ELLIJAY	GA		08/30/2023		417							417	417			
100066292	ROCHESTER	IN		08/02/2021		230							230	230			
100055637	WEST DECATUR	PA		03/23/2021		462							462	462			
100126747	FILLMORE	NY		08/30/2023		830							830	830			
100113766	WILLIAMSTOWN	NJ		06/29/2023		100							100	100			
100039177	DUBLIN	IRL		09/27/2019		3,213							3,213	3,468	254		255
100113229	THORNVILLE	OH		06/29/2023		161							161	161			
100055557	FRANKLIN	VA		03/23/2021		811							811	811			
100062984	ATHENS	TN		07/01/2021		489							489	489			
100043419	JONESBORO	GA		08/13/2020		1,104							1,104	1,104			
100053617	WHITE OAK	PA		03/23/2021		563							563	563			
100045685	KOKOMO	IN		11/25/2020		268							268	268			
100127213	LOGANVILLE	GA		08/30/2023		6,485							6,485	6,485			
100046982	PARKMAN	OH		11/20/2020		2,106							2,106	2,106			
100111768	HOUSTON	TX		06/29/2023		200							200	200			
100026256	INDIANAPOLIS	IN		09/20/2018		208							208	208			
100046538	JEFFERSONVILLE	IN		11/25/2020		186							186	186			
100127296	STOCKTON	CA		08/30/2023		499							499	499			
100046174	LARKSVILLE	PA		11/25/2020		132							132	132			
100177997	PITTSBURGH	PA		11/19/2024		263							263	263			
100074380	HEERLEN	NLD		11/16/2021		492							492	507	15		15
100039228	CORK	IRL		09/27/2019		645							645	707	62		62
100019903	STEPHENS CITY	VA		07/30/2018		5,150							5,150	5,150			
100111157	MEMPHIS	TN		06/29/2023		889							889	889			
100112650	WINSTON SALEM	NC		06/29/2023		245							245	245			
100113121	DALLAS	TX		06/29/2023		1,118							1,118	1,118			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100000563	TOWN OF COLONIE	NY		09/27/2016		1,481							1,481	1,481			
100043349	MANCHESTER	NH		08/13/2020		1,367							1,367	1,367			
100031813	TAMPA	FL		03/29/2019		1,665							1,665	1,665			
100112312	LITTLE ROCK	AR		06/29/2023		71							71	71			
100062763	LOUISVILLE	KY		07/01/2021		385							385	385			
100010818	INDIANAPOLIS	IN		12/23/2016		743							743	743			
100029737	YOUNGSVILLE	PA		10/26/2018		207							207	207			
100044880	HOUSTON	TX		11/19/2020		510							510	510			
100155547	RICHFIELD	OH		06/18/2024		446							446	446			
100113549	STEGER	IL		06/29/2023		128							128	128			
100127175	MIAMI	FL		08/30/2023		1,875							1,875	1,875			
100114135	MENOMINEE	MI		06/29/2023		229							229	229			
100155501	FARMINGTON	NM		06/18/2024		542							542	604		62	62
100113787	STAFFORD	VA		06/29/2023		285							285	285			
100014622	MIAMI	FL		09/27/2017		1,026							1,026	1,026			
100146542	MASCOTTE	FL		03/19/2024		320							320	320			
100070456	HALLANDALE BEACH	FL		09/23/2021		3,588							3,588	3,588			
100126845	FREEDOM	IN		08/30/2023		529							529	529			
100047075	STATEN ISLAND	NY		11/20/2020		1,365							1,365	1,365			
100068673	TILBURG	NLD		08/30/2021		1,402							1,402	1,402			
100184521	SAINT JAMES	MO		12/17/2024		197							197	197			
100113830	KIRKLAND	WA		06/29/2023		267							267	267			
100053704	ROCHESTER	NY		03/23/2021		92							92	92			
100111336	KANNAPOLIS	NC		06/29/2023		1,257							1,257	1,257			
100054853	ALBUQUERQUE	NM		03/23/2021		1,667							1,667	1,667			
100178051	MIDLOTHIAN	VA		11/19/2024		153							153	153			
100113116	THE COLONY	TX		06/29/2023		1,123							1,123	1,123			
100178176	TAMARAC	FL		11/19/2024		158							158	158			
100177913	EFFORT	PA		11/19/2024		163							163	163			
100030081	SYRACUSE	NY		12/20/2018		780							780	780			
100177856	BROWNSBURG	IN		11/19/2024		168							168	168			
100055172	MONTGOMERY	AL		03/23/2021		81							81	81			
100177944	TONEY	AL		11/19/2024		179							179	179			
100177729	GERMANTOWN	MD		11/19/2024		323							323	323			
100177871	SHELBY TOWNSHIP	MI		11/19/2024		193							193	193			
100177833	PAINESVILLE	OH		11/19/2024		196							196	196			
100126916	BAKER	LA		08/30/2023		57							57	57			
100155397	VISALIA	CA		06/18/2024		1,848							1,848	1,848			
100127017	SPRINGFIELD	MA		08/30/2023		1,073							1,073	1,073			
100178041	LA VISTA	NE		11/19/2024		165							165	165			
100177866	FELTON	DE		11/19/2024		225							225	225			
100178047	MIDDLEBURG	FL		11/19/2024		178							178	178			
100046924	CRANBERRY TWP	PA		11/20/2020		3,193							3,193	3,193			
100047505	BROOKSVILLE	FL		11/20/2020		293							293	293			
100053987	HOUSTON	TX		03/23/2021		160							160	160			
100112143	JUSTIN	TX		06/29/2023		472							472	472			
100177985	NEWBERRY	FL		11/19/2024		319							319	319			
100072168	NORWALK	CA		11/01/2021		4,976							4,976	4,976			
100053366	SINKS GROVE	WV		03/23/2021		778							778	778			
100113488	MC GEHEE	AR		06/29/2023		57							57	57			
100184662	WESLEY CHAPEL	FL		12/17/2024		224							224	224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113440	MIAMI LAKES	FL		06/29/2023		249							249	249			
100110893	GRIFTON	NC		06/29/2023		870							870	870			
100069766	PHILADELPHIA	PA		09/01/2021		291							291	291			
100054468	PHILADELPHIA	PA		03/23/2021		173							173	173			
100126604	MERILLVILLE	IN		08/30/2023		767							767	767			
100113983	FEDERAL WAY	WA		06/29/2023		292							292	292			
100011445	O FALLON	MO		12/23/2016		542							542	542			
100014298	DETROIT	MI		09/27/2017		767							767	767			
100177714	LITTLE ROCK	AR		11/19/2024		212							212	212			
100012423	THOMASVILLE	NC		04/28/2017		844							844	844			
100132568	VALPARAISO	IN		11/03/2023		128							128	128			
100024439	PONTIAC	MI		09/20/2018		212							212	212			
100031522	OAK PARK	IL		03/29/2019		354							354	354			
100046075	BEDFORD	IA		11/25/2020		244							244	244			
100184816	FOND DU LAC	WI		12/17/2024		195							195	195			
100068767	MUSKEGON	MI		09/01/2021		503							503	503			
100177813	BILLINGS	MT		11/19/2024		199							199	199			
100177823	PORT ORANGE	FL		11/19/2024		171							171	171			
100177830	FRANKLIN PARK	NJ		11/19/2024		218							218	218			
100047940	BOLINGBROOK	IL		11/20/2020		867							867	867			
100177835	WARREN	MI		11/19/2024		145							145	145			
100017178	GREENVILLE	SC		04/26/2018		240							240	240			
100053563	GLOVERSVILLE	NY		03/23/2021		851							851	851			
100184809	RIVERBANK	CA		12/17/2024		260							260	260			
100146329	FAIRFAX	SC		03/19/2024		1,358							1,358	1,358			
100113647	LAKE HAVASU CITY	AZ		06/29/2023		894							894	894			
100054084	ERIE	PA		03/23/2021		158							158	158			
100113987	CHICAGO	IL		06/29/2023		111							111	111			
100061123	SAINT LOUIS	MO		06/01/2021		795							795	795			
100114455	HARTFORD CITY	IN		06/29/2023		926							926	926			
100112668	MILWAUKEE	WI		06/29/2023		261							261	261			
100055196	NORTH BALDWIN	NY		03/23/2021		1,537							1,537	1,537			
100055026	DADE CITY	FL		03/23/2021		284							284	284			
100054526	DETROIT	MI		03/23/2021		91							91	91			
100111662	BOGALUSA	LA		06/29/2023		849							849	849			
100031316	NORTH MIAMI BEACH	FL		03/29/2019		496							496	496			
100177884	PHILADELPHIA	PA		11/19/2024		394							394	394			
100178052	LIVONIA	NY		11/19/2024		198							198	198			
100155676	ST. PETERSBURG	FL		06/18/2024		674							674	674			
100112318	BLOOMINGTON	IL		06/29/2023		932							932	932			
100177832	HICKORY	NC		11/19/2024		217							217	217			
100111710	READING	PA		06/29/2023		129							129	129			
100178188	TINLEY PARK	IL		11/19/2024		185							185	185			
100112595	MOUNT LAUREL	NJ		06/29/2023		13,258							13,258	13,258			
100111876	SNEADS	FL		06/29/2023		563							563	563			
100054452	STATEN ISLAND	NY		03/23/2021		3,154							3,154	3,154			
100047836	OCALA	FL		11/20/2020		3,984							3,984	3,984			
100184611	SACRAMENTO	CA		12/17/2024		197							197	197			
100178056	RANDOM LAKE	WI		11/19/2024		190							190	190			
100126539	CONWAY	SC		08/30/2023		2,094							2,094	2,094			
100114351	WESTWEGO	LA		06/29/2023		818							818	818			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126439	ROCKY MOUNT	VA		08/30/2023		94							94	94			
100046882	COLUMBUS	OH		11/20/2020		558							558	558			
100026265	HAINES CITY	FL		09/20/2018		220							220	220			
100184759	OOKALA	HI		12/17/2024		240							240	240			
100055576	NEWBERRY	MI		03/23/2021		15							15	15			
100049336	ELKINS	AR		11/20/2020		1,069							1,069	1,069			
100043462	OLYMPIA	WA		08/13/2020		810							810	810			
100053942	BROOKPORT	IL		03/23/2021		305							305	305			
100114392	FORT WORTH	TX		06/29/2023		73							73	73			
100045616	FRIERSON	LA		11/25/2020		197							197	197			
100011039	JACKSONVILLE	FL		12/23/2016		963							963	963			
100178197	BUFFALO	NY		11/19/2024		196							196	196			
100127277	DAVENPORT	IA		08/30/2023		182							182	182			
100055430	DUBOIS	PA		03/23/2021		600							600	600			
100184769	LAKE PLACID	FL		12/17/2024		151							151	151			
100047571	SEYMOUR	IN		11/20/2020		1,027							1,027	1,027			
100114263	MILANO	TX		06/29/2023		1,296							1,296	1,296			
100055811	ENGLEWOOD	FL		03/23/2021		1,032							1,032	1,032			
100113103	FLORISSANT	MO		06/29/2023		653							653	653			
100126840	BALTIMORE	MD		08/30/2023		196							196	196			
100060394	NIXA	MO		06/01/2021		435							435	435			
100111009	WAPELLO	IA		06/29/2023		652							652	652			
100178015	ROCK HILL	NY		11/19/2024		421							421	421			
100024466	DETROIT	MI		09/20/2018		318							318	318			
100177726	BRUNSWICK	OH		11/19/2024		257							257	257			
100113738	GRAND RAPIDS	MI		06/29/2023		1,034							1,034	1,034			
100054005	GREENSBORO	PA		03/23/2021		467							467	467			
100014669	CHARLOTTE	NC		09/27/2017		352							352	352			
100114230	WAPATO	WA		06/29/2023		136							136	136			
100113619	NORCROSS	GA		06/29/2023		394							394	394			
100178108	MIDDLETOWN	OH		11/19/2024		200							200	200			
100177820	ZEELAND	MI		11/19/2024		196							196	196			
100111644	WEST MEMPHIS	AR		06/29/2023		765							765	765			
100112456	CINCINNATI	OH		06/29/2023		192							192	192			
100046275	ISHPEMING	MI		11/25/2020		232							232	232			
100047030	PHOENIX	AZ		11/20/2020		970							970	970			
100012131	CHARLOTTE	NC		03/08/2017		633							633	633			
100032042	FRESNO	CA		03/29/2019		376							376	376			
100146249	BELLINGHAM	MA		03/19/2024		514							514	514			
100112809	FORT LAUDERDALE	FL		06/29/2023		804							804	804			
100177841	CANTONMENT	FL		11/19/2024		229							229	229			
100044861	AMITE	LA		11/19/2020		1,108							1,108	1,108			
100178081	PHOENIX	AZ		11/19/2024		171							171	171			
100112379	PHILADELPHIA	PA		06/29/2023		99							99	99			
100030002	KATY	TX		12/20/2018		1,016							1,016	1,016			
100111058	MADISON	AL		06/29/2023		700							700	700			
100032096	CHICAGO	IL		03/29/2019		1,386							1,386	1,386			
100076217	FAYETTEVILLE	NC		01/07/2022		3,606							3,606	3,606			
100067755	OCALA	FL		09/23/2021		423							423	423			
100112081	HAMMOND	IN		06/29/2023		630							630	630			
100010773	GENTRYVILLE	IN		12/23/2016		828							828	828			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177892	TONOPAH	AZ		11/19/2024		163							163	163			
100178151	FOX LAKE	IL		11/19/2024		139							139	139			
100161671	SCHIEDAM	NLD		07/29/2024		692							692	773	81		81
100110916	MONTGOMERY	AL		06/29/2023		2,071							2,071	2,071			
100000600	MIAMI	FL		09/27/2016		1,915							1,915	1,915			
100030015	DUNCANVILLE	TX		12/20/2018		754							754	754			
100177690	PORTALES	NM		11/19/2024		274							274	274			
100011405	MEBANE	NC		12/23/2016		1,971							1,971	1,971			
100126710	NORTH FORT MYERS	FL		08/30/2023		257							257	257			
100184789	PARKER	CO		12/17/2024		221							221	221			
100054467	N CHARLESTON	SC		03/23/2021		2,404							2,404	2,404			
100177704	HARTSELLE	AL		11/19/2024		433							433	433			
100111728	MEMPHIS	TN		06/29/2023		674							674	674			
100017158	IRON STATION	NC		04/26/2018		321							321	321			
100111657	SAINT LOUIS	MO		06/29/2023		111							111	111			
100177945	MEEKER	CO		11/19/2024		511							511	511			
100050129	TUCSON	AZ		11/20/2020		1,066							1,066	1,066			
100110950	YELM	WA		06/29/2023		2,546							2,546	2,546			
100126617	GRAND RAPIDS	MI		08/30/2023		848							848	848			
100029496	PORT RICHEY	FL		10/26/2018		864							864	864			
100111369	DOYLESTOWN	PA		06/29/2023		2,617							2,617	2,617			
100114274	LOUISVILLE	KY		06/29/2023		204							204	204			
100114444	LAFAYETTE	LA		06/29/2023		412							412	412			
100177758	LUSBY	MD		11/19/2024		209							209	209			
100053967	PHILADELPHIA	PA		03/23/2021		1,089							1,089	1,089			
100184866	LISBON	ME		12/17/2024		1,437							1,437	1,437			
100017654	BRADLEY	IL		04/26/2018		1,628							1,628	1,628			
100139864	NETHERLANDS	NLD		12/28/2023		1,273							1,273	1,371	99		99
100111580	STRATFORD	CT		06/29/2023		290							290	290			
100112555	TARBORO	NC		06/29/2023		192							192	192			
100064046	COVE CITY	NC		07/01/2021		355							355	355			
100055407	LOUISVILLE	KY		03/23/2021		275							275	275			
100112695	ST PETERS	MO		06/29/2023		287							287	287			
100113663	ROCHESTER	NY		06/29/2023		570							570	570			
100177955	STOKESDALE	NC		11/19/2024		244							244	244			
100177943	NAMPA	ID		11/19/2024		224							224	224			
100113064	STONE MOUNTAIN	GA		06/29/2023		976							976	976			
100184871	LAWRENCEVILLE	GA		12/17/2024		216							216	216			
100178093	AKRON	OH		11/19/2024		432							432	432			
100081965	TILBURG	NLD		03/30/2022		1,058							1,058	1,121	63		63
100076865	WASHINGTON	DC		01/03/2022		537							537	537			
100026237	MARION	NY		09/20/2018		1,586							1,586	1,586			
100126965	SAINT LOUIS	MO		08/30/2023		73							73	73			
100111273	KALAMAZOO	MI		06/29/2023		1,294							1,294	1,294			
100043834	HARLINGEN	TX		08/19/2020		588							588	588			
100112813	PELL CITY	AL		06/29/2023		129							129	129			
100047155	SKOKIE	IL		11/20/2020		201							201	201			
100177904	MARSHFIELD	WI		11/19/2024		238							238	238			
100178179	PALATINE	IL		11/19/2024		310							310	310			
100110837	MATTOON	IL		06/29/2023		263							263	263			
100082726	KATWIJK	NLD		04/27/2022		(11)							(11)		11		11

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012876	MIRAMAR	FL		05/25/2017		1,520							1,520	1,520			
100114152	KINSALE	VA		06/29/2023		899							899	899			
100178007	GRASS LAKE	MI		11/19/2024		1,163							1,163	1,163			
100113521	AIKEN	SC		06/29/2023		195							195	195			
100049480	LANSING	IL		11/20/2020		997							997	997			
100112096	HOUSTON	TX		06/29/2023		571							571	571			
100114479	BELLEFONTE	PA		06/29/2023		1,723							1,723	1,723			
100067842	BURLESON	TX		09/23/2021		1,278							1,278	1,278			
100146273	NEWTON	KS		03/19/2024		372							372	372			
100055743	KANSAS CITY	MO		03/23/2021		3,273							3,273	3,273			
100030176	WEST NEW YORK	NJ		12/20/2018		1,079							1,079	1,079			
100046254	GEORGETOWN	KY		11/25/2020		207							207	207			
100030504	WICHITA	KS		12/20/2018		528							528	528			
100177942	COOKEVILLE	TN		11/19/2024		745							745	745			
100111653	MACON	GA		06/29/2023		87							87	87			
100113923	ATLANTA	GA		06/29/2023		853							853	853			
100061428	ANSONVILLE	NC		06/01/2021		206							206	206			
100126816	BREWERTON	NY		08/30/2023		497							497	497			
100177940	YPSILANTI	MI		11/19/2024		240							240	240			
100046952	NASHVILLE	TN		11/20/2020		152							152	152			
100110973	PITTSBURGH	PA		06/29/2023		1,278							1,278	1,278			
100070198	CLEVELAND	OH		09/01/2021		297							297	297			
100113290	AURORA	IL		06/29/2023		510							510	510			
100112551	CLEVELAND	OH		06/29/2023		912							912	912			
100055478	PHILADELPHIA	PA		03/23/2021		238							238	238			
100111207	KATY	TX		06/29/2023		1,391							1,391	1,391			
100126611	CHICAGO	IL		08/30/2023		829							829	829			
100126672	IRVINGTON	NJ		08/30/2023		1,081							1,081	1,081			
100043431	BALL	LA		08/13/2020		959							959	959			
100048530	SURPRISE	AZ		11/20/2020		1,985							1,985	1,985			
100046532	HAMILTON	OH		11/25/2020		176							176	176			
100184869	WATERFORD	MI		12/17/2024		196							196	196			
100145976	ORLANDO	FL		03/19/2024		403							403	403			
100184807	CAMDENTON	MO		12/17/2024		194							194	194			
100055244	CLYDE	KS		03/23/2021		48							48	48			
100086288	DELFT	NLD		08/29/2022		1,027							1,027	1,256	228		228
100014390	SMITHFIELD	NC		09/27/2017		563							563	563			
100012402	SYCAMORE	IL		04/28/2017		513							513	513			
100112590	CUMBERLAND	MD		06/29/2023		99							99	99			
100053460	WILKES BARRE	PA		03/23/2021		424							424	424			
100184451	WASHINGTON	DC		12/17/2024		228							228	228			
100044282	MIRAMAR	FL		08/19/2020		190							190	190			
100113008	EUCLID	OH		06/29/2023		249							249	249			
100033308	LIMERICK	IRL		06/21/2019		21							21	(615)	(5)	(631)	(636)
100047982	NAPLES	FL		11/20/2020		1,053							1,053	1,053			
100082728	STADSKANAAL	NLD		04/27/2022		(6)							(6)		6		6
100077334	NORFOLK	VA		01/03/2022		246							246	246			
100112049	PHILADELPHIA	PA		06/29/2023		599							599	599			
100053541	BUFFALO	NY		03/23/2021		80							80	80			
100126535	TOLEDO	OH		08/30/2023		1,806							1,806	1,806			
100077910	HEEMSTEDE	NLD		12/29/2021		1,352							1,352	1,405	53		53

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046637	SAINT LOUIS	MO		11/25/2020		557							557	557			
100039006	DUBLIN	IRL		09/27/2019		1,082							1,082	1,195	96	17	113
100114001	MOUNT MORRIS	MI		06/29/2023		1,075							1,075	1,075			
100055249	SCOTTSBURG	IN		03/23/2021		151							151	151			
100046908	DODGE CITY	KS		11/20/2020		953							953	953			
100065569	NILES	OH		07/28/2021		4,327							4,327	4,327			
100127315	DECATUR	GA		08/30/2023		1,075							1,075	1,075			
100054622	SHELBY	NC		03/23/2021		938							938	938			
100054695	NEW IBERIA	LA		03/23/2021		283							283	283			
100043945	CHINA GROVE	NC		08/19/2020		591							591	591			
100177947	GRAND BLANC	MI		11/19/2024		371							371	371			
100111038	LITHONIA	GA		06/29/2023		912							912	912			
100046859	MCDONOUGH	GA		11/20/2020		265							265	265			
100046809	CLEVELAND	OH		11/20/2020		104							104	104			
100184511	SANDOWN	NH		12/17/2024		192							192	192			
100127202	DECATUR	GA		08/30/2023		547							547	547			
100113812	LAKEWOOD	OH		06/29/2023		681							681	681			
100053507	KANSAS CITY	MO		03/23/2021		1,132							1,132	1,132			
100111171	ELYRIA	OH		06/29/2023		214							214	214			
100114010	LOXAHATCHEE	FL		06/29/2023		2,101							2,101	2,101			
100045725	DILLON	SC		11/25/2020		507							507	507			
100111966	MANDEVILLE	LA		06/29/2023		2,745							2,745	2,745			
100043505	PEARLAND	TX		08/13/2020		1,359							1,359	1,359			
100113268	BENTON	AR		06/29/2023		1,212							1,212	1,212			
100054833	WIMBERLEY	TX		03/23/2021		148							148	148			
100025796	INDEPENDENCE	MO		09/20/2018		231							231	231			
100184486	OCEANSIDE	CA		12/17/2024		138							138	138			
100184538	GRAND BAY	AL		12/17/2024		1,150							1,150	1,150			
100112911	WAPATO	WA		06/29/2023		1,827							1,827	1,827			
100111138	RIGBY	ID		06/29/2023		764							764	764			
100054170	EAST HARTFORD	CT		03/23/2021		141							141	141			
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		224							224	262	38		38
100014699	CLINTON	TN		09/27/2017		3,283							3,283	3,283			
100011590	ERWIN	TN		03/08/2017		683							683	683			
100044032	ONTARIO	CA		08/19/2020		734							734	734			
100112183	QUINCY	FL		06/29/2023		491							491	491			
100177709	SCHNECKSVILLE	PA		11/19/2024		2,356							2,356	2,356			
100138943	MONTICELLO	FL		12/21/2023		530							530	530			
100139914	NETHERLANDS	NLD		12/28/2023		1,886							1,886	2,012	126		126
100024803	SICKLERVILLE	NJ		09/20/2018		660							660	660			
100126476	THONOTOSASSA	FL		08/30/2023		493							493	493			
100045230	SAGINAW	MI		11/25/2020		719							719	719			
100032816	DUBLIN	IRL		06/21/2019		676							676	715	35	4	38
100050099	SHERMAN	TX		11/20/2020		58							58	58			
100047733	WINDER	GA		11/20/2020		877							877	877			
100053614	ELMORE	OH		03/23/2021		1,934							1,934	1,934			
100012110	SELMA	IN		03/08/2017		1,023							1,023	1,023			
100184915	SANTA ANA	CA		12/17/2024		302							302	302			
100045857	HOUGHTON LAKE	MI		11/25/2020		672							672	672			
100126740	SAINT STEPHEN	SC		08/30/2023		694							694	694			
100112960	BLUE ISLAND	IL		06/29/2023		1,093							1,093	1,093			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118056	INDEPENDENCE	MO		07/20/2023		239							239	239			
100184550	NAMPA	ID		12/17/2024		182							182	182			
100017717	BRIDGETON	NJ		04/26/2018		355							355	355			
100043852	NORCO	CA		08/19/2020		2,795							2,795	2,795			
3310056878	DETROIT	MI		10/06/2023		40,033							40,033	40,033			
100031177	BRADENTON	FL		03/29/2019		867							867	867			
100111890	SOLDIERS GROVE	WI		06/29/2023		1,804							1,804	1,804			
100178085	BUFFALO	NY		11/19/2024		292							292	292			
100111851	LINCOLN PARK	MI		06/29/2023		273							273	273			
100063502	VIENNA	GA		07/01/2021		271							271	271			
100050123	HOUSTON	TX		11/20/2020		1,034							1,034	1,034			
100053981	BOONE	IA		03/23/2021		663							663	663			
100053796	TOPEKA	KS		03/23/2021		172							172	172			
100147064	VERSAILLES	KY		03/27/2024		275							275	275			
100184562	COCONUT CREEK	FL		12/17/2024		9,222							9,222	9,222			
100184820	GALAX	VA		12/17/2024		216							216	216			
100010861	KERNERSVILLE	NC		12/23/2016		362							362	362			
100070844	JACKSONVILLE	FL		10/01/2021		254							254	254			
100053985	BAKERSFIELD	CA		03/23/2021		53							53	53			
100000532	TAMPA	FL		09/27/2016		1,061							1,061	1,061			
100045498	BAY CITY	MI		11/25/2020		439							439	439			
100111566	JACKSONVILLE	NC		06/29/2023		980							980	980			
100113304	MANNINGTON	WV		06/29/2023		383							383	383			
100025286	PORT RICHEY	FL		09/20/2018		715							715	715			
100047365	HENDERSON	NV		11/20/2020		1,164							1,164	1,164			
100061827	CAMDEN	NY		07/01/2021		205							205	205			
100055413	SAINT LOUIS	MO		03/23/2021		149							149	149			
100044223	EAST CHICAGO	IN		08/19/2020		1,786							1,786	1,786			
100118052	BELOIT	WI		07/20/2023		257							257	257			
100112983	BALTIMORE	MD		06/29/2023		1,070							1,070	1,070			
100054482	MILWAUKEE	WI		03/23/2021		773							773	773			
100028764	WATERFORD TWP	MI		10/26/2018		222							222	222			
100030499	HOUSTON	TX		12/20/2018		827							827	827			
100184569	BESSEMER	AL		12/17/2024		188							188	188			
100047025	WAYNE	MI		11/20/2020		1,547							1,547	1,547			
100113883	ATLANTA	GA		06/29/2023		281							281	281			
100088549	DEN HAAG	NLD		10/27/2022		994							994	1,020	26		26
100110845	BOAZ	AL		06/29/2023		891							891	891			
100113177	ORLANDO	FL		06/29/2023		1,395							1,395	1,395			
100055170	MOBILE	AL		03/23/2021		827							827	827			
100054013	COSHOCTON	OH		03/23/2021		74							74	74			
100044230	BOCA RATON	FL		08/19/2020		1,324							1,324	1,324			
100011545	EUSTIS	FL		03/08/2017		916							916	916			
100033139	WICKLOW	IRL		06/21/2019		12							12	(372)	(12)	(372)	(384)
100012117	PHILADELPHIA	PA		03/08/2017		182							182	182			
100043051	MONROE	NC		05/28/2020		295							295	295			
100054750	LINCOLNTON	NC		03/23/2021		1,736							1,736	1,736			
100127173	DELHI	CA		08/30/2023		1,197							1,197	1,197			
100044028	SHILLINGTON	PA		08/19/2020		214							214	214			
100127018	SAN ANTONIO	TX		08/30/2023		403							403	403			
100050122	PLANT CITY	FL		11/20/2020		465							465	465			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030561	GASTONIA	NC		12/20/2018		873							873	873			
100049098	SHREVEPORT	LA		11/20/2020		386							386	386			
100126522	VALLEY	AL		08/30/2023		1,011							1,011	1,011			
100038488	KILDARE	IRL		09/27/2019		2,586							2,586	2,813	206	20	227
100113733	MINNEAPOLIS	MN		06/29/2023		926							926	926			
100033163	GALWAY	IRL		06/21/2019		8,832						(416)	8,416	8,513	286	(188)	98
100049522	GRAND RAPIDS	MI		11/20/2020		554							554	554			
100111108	CHERRY CREEK	NY		06/29/2023		1,040							1,040	1,040			
100111024	TAYLOR	MI		06/29/2023		1,576							1,576	1,576			
100113701	BRADENTON	FL		06/29/2023		367							367	367			
100083450	BIRMINGHAM	GBR		05/27/2022		2							2		(2)		(2)
100049644	MIDLAND	TX		11/20/2020		135							135	135			
100054907	DEER ISLAND	OR		03/23/2021		1,524							1,524	1,524			
100086305	AMSTERDAM	NLD		08/29/2022		735							735	900	165		165
100054529	GLENDALE	AZ		03/23/2021		2,384							2,384	2,384			
100012406	HOWELL	MI		04/28/2017		3,021							3,021	3,021			
100046987	BETHLEHEM	GA		11/20/2020		3,990							3,990	3,990			
100111620	COVINGTON	KY		06/29/2023		225							225	225			
100112294	MILWAUKEE	WI		06/29/2023		555							555	555			
100032983	SLIGO	IRL		06/21/2019		3,147							3,147	3,291	126	18	144
100045914	ROGERS	AR		11/25/2020		574							574	574			
100047971	ORLANDO	FL		11/20/2020		5,174							5,174	5,174			
100046995	MARIETTA	GA		11/20/2020		1,544							1,544	1,544			
100114105	BONDUEL	WI		06/29/2023		493							493	493			
100126991	KANSAS CITY	KS		08/30/2023		83							83	83			
100017094	COMMERCE CITY	CO		04/26/2018		1,870							1,870	1,870			
100055670	PARKS	AR		03/23/2021		535							535	535			
100126624	BRUNSWICK	OH		08/30/2023		2,422							2,422	2,422			
100048441	ATLANTA	GA		11/20/2020		128							128	128			
100111619	TRENTON	NJ		06/29/2023		275							275	275			
100112626	MONTROSE	MI		06/29/2023		632							632	632			
100055292	CINCINNATI	OH		03/23/2021		409							409	409			
100154877	DETROIT	MI		07/19/2024		113							113	113			
100111864	PHOENIX	AZ		06/29/2023		2,556							2,556	2,556			
100054175	MONTGOMERY	AL		03/23/2021		861							861	861			
100024501	SCHENECTADY	NY		09/20/2018		286							286	286			
100126506	CRAWFORDSVILLE	IN		08/30/2023		725							725	725			
100028003	CHICAGO HEIGHTS	IL		10/26/2018		418							418	418			
100017208	BENSON	AZ		04/26/2018		801							801	801			
100112847	WILKES BARRE	PA		06/29/2023		467							467	467			
100077342	MARTINSBURG	WV		01/03/2022		332							332	332			
100112366	MERCER	PA		06/29/2023		309							309	309			
100029938	PEARLAND	TX		12/20/2018		29,065							29,065	29,065			
100127237	MARIETTA	GA		08/30/2023		1,349							1,349	1,349			
100049048	DETROIT	MI		11/20/2020		784							784	784			
100032137	OPA LOCKA	FL		03/29/2019		150							150	150			
100053429	MUSKEGON	MI		03/23/2021		913							913	913			
100184746	ALBANY	OR		12/17/2024		176							176	176			
100111018	PHOENIX	AZ		06/29/2023		954							954	954			
100046057	TOPOCK	AZ		11/25/2020		172							172	172			
100111891	SULPHUR	LA		06/29/2023		166							166	166			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055226	JACKSON	TN		03/23/2021		300							300	300			
100054067	BENNETTSVILLE	SC		03/23/2021		1,201							1,201	1,201			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		388							388	388			
100045720	DETROIT	MI		11/25/2020		1,103							1,103	1,103			
100031201	PALM SPRINGS	FL		03/29/2019		2,816							2,816	2,816			
100054018	HIGHLAND	IN		03/23/2021		810							810	810			
100112465	MONTGOMERY	AL		06/29/2023		817							817	817			
100061273	READING	PA		06/01/2021		411							411	411			
100114410	KAUKAUNA	WI		06/29/2023		288							288	288			
100114098	MADISON	WI		06/29/2023		753							753	753			
100054476	DAYTON	OH		03/23/2021		1,165							1,165	1,165			
100113653	PINE BLUFF	AR		06/29/2023		510							510	510			
100127359	SOMERSET	NJ		08/30/2023		456							456	456			
100126787	LIGONIER	IN		08/30/2023		651							651	651			
100047130	SMYRNA	DE		11/20/2020		1,159							1,159	1,159			
100184433	FORT PIERCE	FL		12/17/2024		189							189	189			
100045579	ROSEBUSH	MI		11/25/2020		532							532	532			
100114107	POUND	WI		06/29/2023		213							213	213			
100043646	LANSING	MI		08/13/2020		533							533	533			
100114059	FAIRFIELD	ID		06/29/2023		630							630	630			
100184466	MONROE	CT		12/17/2024		533							533	533			
100126666	CHICAGO	IL		08/30/2023		1,691							1,691	1,691			
100017085	NEWTONSVILLE	OH		04/26/2018		929							929	929			
100055453	BOSSIER CITY	LA		03/23/2021		861							861	861			
100111994	ATLANTA	GA		06/29/2023		1,654							1,654	1,654			
100055293	EL PASO	TX		03/23/2021		1,401							1,401	1,401			
100111814	WASHINGTON	IN		06/29/2023		672							672	672			
100184719	KANEOHE	HI		12/17/2024		162							162	162			
100010955	MEMPHIS	TN		12/23/2016		611							611	611			
100032402	DONEGAL	IRL		06/21/2019		3,791							3,791	3,817	150	(124)	26
100126667	MADISON	OH		08/30/2023		463							463	463			
100029923	EMERYVILLE	CA		12/20/2018		620							620	620			
100043102	CARLISLE	PA		05/28/2020		1,587							1,587	1,587			
100126977	KATY	TX		08/30/2023		1,316							1,316	1,316			
100113468	PORTAGE	PA		06/29/2023		569							569	569			
100126593	BELLEVILLE	IL		08/30/2023		298							298	298			
100017116	EXETER	CA		04/26/2018		1,316							1,316	1,316			
100112752	CHARLESTON	SC		06/29/2023		807							807	807			
100028004	WHITMAN	MA		10/26/2018		2,242							2,242	2,242			
100046138	LOUISVILLE	KY		11/25/2020		165							165	165			
100053801	LAREDO	TX		03/23/2021		64							64	64			
100011320	DEATSVILLE	AL		12/23/2016		1,262							1,262	1,262			
100146057	MECHANICSBURG	PA		03/19/2024		1,880							1,880	1,880			
100011243	HOUSTON	TX		12/23/2016		1,660							1,660	1,660			
100184731	CHANDLER	AZ		12/17/2024		194							194	194			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		367							367	367			
100112726	MARIETTA	GA		06/29/2023		1,295							1,295	1,295			
100047444	TOLEDO	OH		11/20/2020		857							857	857			
100126622	ROCHESTER	NY		08/30/2023		19							19	19			
100034188	LOUTH	IRL		06/21/2019		12,109							12,109	12,446	407	(69)	337
100047329	NORTH PORT	FL		11/20/2020		1,078							1,078	1,078			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184469	LAKESIDE	CA		12/17/2024		118							118	118			
100184793	JACK	AL		12/17/2024		1,451							1,451	1,451			
100113984	COUNCIL	ID		06/29/2023		1,294							1,294	1,294			
100111027	DETROIT	MI		06/29/2023		158							158	158			
100027927	MEMPHIS	TN		10/26/2018		616							616	616			
100016600	GLENARDEN	MD		04/10/2018		3,084							3,084	3,084			
100030121	SUMMERVILLE	SC		12/20/2018		313							313	313			
100111739	ARGYLE	NY		06/29/2023		1,224							1,224	1,224			
100141832	LELYSTAD	NLD		01/29/2024		(16)							(16)		16		16
100044104	LAS VEGAS	NV		08/19/2020		403							403	403			
100012073	HOUSTON	TX		03/08/2017		1,554							1,554	1,554			
100138930	NEW CASTLE	PA		12/21/2023		624							624	624			
100184739	OVERLAND PARK	KS		12/17/2024		185							185	185			
100110357	GARLAND	TX		06/30/2023		4,344							4,344	4,344			
100184796	BUCKEYE	AZ		12/17/2024		167							167	167			
100055168	OMAHA	NE		03/23/2021		300							300	300			
100184870	EDMONDS	WA		12/17/2024		381							381	381			
100061112	WAYCROSS	GA		06/01/2021		209							209	209			
100184768	BRISTOL	CT		12/17/2024		175							175	175			
100054157	NEW ORLEANS	LA		03/23/2021		769							769	769			
100184442	MATTESON	IL		12/17/2024		118							118	118			
100045116	EL PASO	TX		11/19/2020		436							436	436			
100032168	CHICAGO	IL		03/29/2019		2,378							2,378	2,378			
100055636	MONTGOMERY	AL		03/23/2021		893							893	893			
100085025	ROTTERDAM	NLD		07/27/2022		791							791	938	147		147
100012478	BENSON	AZ		04/28/2017		656							656	656			
100017656	CLEVELAND	OH		04/26/2018		1,294							1,294	1,294			
100012651	STERLING HEIGHTS	MI		05/25/2017		1,154							1,154	1,154			
100110880	SAINTLOUIS	MO		06/29/2023		437							437	437			
100047877	GRAND RAPIDS	MI		11/20/2020		1,055							1,055	1,055			
100184704	ELGIN	IL		12/17/2024		127							127	127			
100017410	SAUK VILLAGE	IL		04/26/2018		320							320	320			
100126930	HARPER WOODS	MI		08/30/2023		303							303	303			
100112930	MIDWEST CITY	OK		06/29/2023		652							652	652			
100012252	DUNNELLON	FL		04/28/2017		746							746	746			
100114225	SAINT LOUIS	MO		06/29/2023		176							176	176			
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022		24,852							24,852	25,017	165		165
100028106	ASHTABULA	OH		10/26/2018		1,086							1,086	1,086			
100126908	MABLETON	GA		08/30/2023		286							286	286			
100054790	TARBORO	NC		03/23/2021		551							551	551			
100012206	RIVERVIEW	FL		03/08/2017		399							399	399			
100047071	SPOKANE	WA		11/20/2020		1,225							1,225	1,225			
100010826	WATERBURY	CT		12/23/2016		868							868	868			
100011844	BALTIMORE	MD		03/08/2017		186							186	186			
100017449	DEERFIELD BEACH	FL		04/26/2018		281							281	281			
100114020	MEMPHIS	TN		06/29/2023		47							47	47			
100184903	CINCINNATI	OH		12/17/2024		175							175	175			
100114192	KIRKWOOD	NY		06/29/2023		316							316	316			
100126625	HUBER HEIGHTS	OH		08/30/2023		2,001							2,001	2,001			
100138995	ELYRIA	OH		12/21/2023		316							316	316			
100126844	PACIFIC	MO		08/30/2023		76							76	76			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112557	FRANKFORT	IN		06/29/2023		232							232	232			
100184539	WOODBRIDGE	VA		12/17/2024		201							201	201			
100045656	KANSAS CITY	MO		11/25/2020		422							422	422			
100043373	MEMPHIS	TN		08/13/2020		2,394							2,394	2,394			
100112368	WEST HELENA	AR		06/29/2023		593							593	593			
100127280	CLOVERDALE	IN		08/30/2023		87							87	87			
100184452	LANCASTER	SC		12/17/2024		201							201	201			
100043002	ORLANDO	FL		05/28/2020		1,312							1,312	1,312			
100014516	RIVERDALE	IL		09/27/2017		526							526	526			
100054906	BRISTOL	PA		03/23/2021		2,958							2,958	2,958			
100111950	LITHONIA	GA		06/29/2023		1,258							1,258	1,258			
100012205	TAMPA	FL		03/08/2017		351							351	351			
100112947	CLEVELAND	OK		06/29/2023		506							506	506			
100127355	BARLING	AR		08/30/2023		91							91	91			
100138957	LAKE PANASOFFKEE	FL		12/21/2023		559							559	559			
100011795	LOGAN	OH		03/08/2017		286							286	286			
100044901	LEHIGH ACRES	FL		11/19/2020		888							888	888			
100047485	PEN ARGYL	PA		11/20/2020		555							555	555			
100184587	MOGADORE	OH		12/17/2024		195							195	195			
100025002	MEMPHIS	TN		09/20/2018		304							304	304			
100024327	KINGSBURG	CA		09/20/2018		3,412							3,412	3,412			
100082058	HAARLEM	NLD		03/30/2022		902							902	965	63		63
100163040	FORT WORTH	TX		08/13/2024		4,281							4,281	4,281			
100111276	TROY	AL		06/29/2023		1,164							1,164	1,164			
100113158	NORTH MIAMI BEACH	FL		06/29/2023		1,843							1,843	1,843			
100111962	HANOVER	PA		06/29/2023		1,253							1,253	1,253			
100185704	EMMEN	NLD		12/20/2024		498							498	650	153		153
100184676	SURPRISE	AZ		12/17/2024		207							207	207			
100055506	DALLAS	TX		03/23/2021		1,017							1,017	1,017			
100010856	MONTGOMERY	AL		12/23/2016		607							607	607			
100031983	WEST PALM BEACH	FL		03/29/2019		350							350	350			
100014052	HALLS	TN		05/25/2017		289							289	289			
100045063	VALDOSTA	GA		11/19/2020		1,451							1,451	1,451			
100114084	TUCKER	GA		06/29/2023		2,423							2,423	2,423			
100055443	SWANSEA	SC		03/23/2021		1,642							1,642	1,642			
100055279	KEANSBURG	NJ		03/23/2021		1,756							1,756	1,756			
100113190	WESTON	FL		06/29/2023		1,208							1,208	1,208			
100014765	CAPE CORAL	FL		10/30/2017		587							587	587			
100110929	SANGER	CA		06/29/2023		1,565							1,565	1,565			
100062445	AKRON	OH		07/01/2021		361							361	361			
100045522	CARNEYS POINT	NJ		11/25/2020		128							128	128			
100126871	HILLSBORO	OH		08/30/2023		971							971	971			
100114414	DES MOINES	IA		06/29/2023		506							506	506			
100025229	MOBILE	AL		09/20/2018		288							288	288			
100074374	STADSKANAAL	NLD		11/16/2021		(7)							(7)		7		7
100086282	SPIJKENISSE	NLD		08/29/2022		147						(156)	(9)		9		9
100086283	SPIJKENISSE	NLD		08/29/2022		(9)							(9)		9		9
100184654	SALT LAKE CITY	UT		12/17/2024		217							217	217			
100086328	OOSTBURG	NLD		08/29/2022		(5)							(5)		5		5
100047356	ALBUQUERQUE	NM		11/20/2020		1,042							1,042	1,042			
100173653	DRACHTEN	NLD		10/29/2024		835							835	919	84		84

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063611	NEWPORT	TN		07/01/2021		214							214	214			
100154856	DETROIT	MI		07/19/2024		109							109	109			
100112052	DADEVILLE	AL		06/29/2023		443							443	443			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		444							444	444			
100112905	DETROIT	MI		06/29/2023		433							433	433			
100127245	LAKE CHARLES	LA		08/30/2023		623							623	623			
100127064	CINCINNATI	OH		08/30/2023		469							469	469			
100137255	NETHERLANDS	NLD		11/28/2023		663							663	726	62		62
100053445	DETROIT	MI		03/23/2021		1,214							1,214	1,214			
100017068	EVANSVILLE	IN		04/26/2018		659							659	659			
100012528	WARREN	MI		04/28/2017		803							803	803			
100045111	LAUDERHILL	FL		11/19/2020		1,495							1,495	1,495			
100043037	DEL REY	CA		05/28/2020		215							215	215			
100068312	PORTALES	NM		08/25/2021		1,315							1,315	1,315			
100014181	DUNDEE	FL		05/25/2017		2,208							2,208	2,208			
100114004	CONCHO	AZ		06/29/2023		97							97	97			
100055574	READING	PA		03/23/2021		745							745	745			
100127281	SOMERSET	NJ		08/30/2023		98							98	98			
100025380	SHREVEPORT	LA		09/20/2018		584							584	584			
100017634	ARMUCHEE	GA		04/26/2018		1,001							1,001	1,001			
100114035	THOMASTON	GA		06/29/2023		244							244	244			
100126615	DETROIT	MI		08/30/2023		763							763	763			
100014642	CHARLOTTE	NC		09/27/2017		661							661	661			
100114278	SUMMERHILL	PA		06/29/2023		(5,178)							(5,178)	(5,178)			
100112972	PHILADELPHIA	PA		06/29/2023		1,544							1,544	1,544			
100045846	AKRON	OH		11/25/2020		246							246	246			
100111970	HANSON	MA		06/29/2023		110							110	110			
100111314	CHAPMAN	NE		06/29/2023		649							649	649			
100127027	LOS LUNAS	NM		08/30/2023		1,144							1,144	1,144			
100111955	MARSHALL	MO		06/29/2023		2,627							2,627	2,627			
100078532	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		925							925	970	45		45
100046919	PAYSON	AZ		11/20/2020		143							143	143			
100113712	JOURDANTON	TX		06/29/2023		764							764	764			
100014455	CHARLOTTE	NC		09/27/2017		996							996	996			
100112517	MISSOURI CITY	TX		06/29/2023		1,281							1,281	1,281			
100014594	GOSHEN	IN		09/27/2017		993							993	993			
100055235	TOKELAND	WA		03/23/2021		963							963	963			
100011937	DURHAM	NC		03/08/2017		2,173							2,173	2,173			
100113917	LOS ANGELES	CA		06/29/2023		2,977							2,977	2,977			
100012324	NEW ALBANY	PA		04/28/2017		559							559	559			
100111617	ROGERS	AR		06/29/2023		744							744	744			
100133570	ATLANTA	GA		10/23/2023		10,892							10,892	10,892			
100014560	HAINES CITY	FL		09/27/2017		1,953							1,953	1,953			
100045782	PENNINGTON GAP	VA		11/25/2020		310							310	310			
100157527	ALMELO	NLD		06/27/2024		812							812	909	97		97
100046977	MILNER	GA		11/20/2020		1,409							1,409	1,409			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		1,845							1,845	1,845			
100000167	PASCO	WA		09/27/2016		1,477							1,477	1,477			
100141793	ROTTERDAM	NLD		01/29/2024		620							620	693	72		72
100111161	BIRMINGHAM	AL		06/29/2023		661							661	661			
100044415	NORTH CHARLESTON	SC		11/19/2020		645							645	645			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100054556	ELSA	TX		03/23/2021		945							945	945			
100043760	BRAZIL	IN		08/13/2020		1,012							1,012	1,012			
100114508	CLAREMORE	OK		06/29/2023		623							623	623			
100113247	DETROIT	MI		06/29/2023		126							126	126			
100113281	LIMERICK	PA		06/29/2023		6,070							6,070	6,070			
100112490	PHILADELPHIA	PA		06/29/2023		811							811	811			
100043227	DREXEL	NC		08/13/2020		594							594	594			
100012264	STILWELL	OK		04/28/2017		1,212							1,212	1,212			
100014386	PORTSMOUTH	VA		09/27/2017		712							712	712			
100112640	DALLAS	TX		06/29/2023		474							474	474			
100111297	YOUNGSTOWN	OH		06/29/2023		219							219	219			
100111697	MIAMI	FL		06/29/2023		402							402	402			
100011208	OLIVER SPRINGS	TN		12/23/2016		103							103	103			
100054289	MONTEVIDEO	MN		03/23/2021		97							97	97			
100082718	CHESTER	GBR		04/26/2022		(8)							(8)		8		8
100062618	BANKSTON	AL		07/01/2021		325							325	325			
100084355	DERBY	GBR		06/30/2022													
100076930	MIAMI	FL		01/03/2022		4,552							4,552	4,552			
100110961	COLUMBUS	OH		06/29/2023		388							388	388			
100053636	TOLEDO	OH		03/23/2021		466							466	466			
100074382	EINDHOVEN	NLD		11/16/2021		1,090							1,090	1,113	22		22
100090568	DEN HAAG	NLD		12/28/2022		(16)							(16)		16		16
100014722	FLAGTOWN	NJ		09/27/2017		1,236							1,236	1,236			
100114224	KANSAS CITY	MO		06/29/2023		785							785	785			
100043263	GREENVILLE	SC		08/13/2020		1,160							1,160	1,160			
100053725	BOYD	MN		03/23/2021		2,876							2,876	2,876			
100082008	HAARLEM	NLD		03/30/2022		953							953	1,011	58		58
100031091	CHICAGO	IL		03/29/2019		1,383							1,383	1,383			
100111880	HIGH POINT	NC		06/29/2023		96							96	96			
100111262	ANNISTON	AL		06/29/2023		611							611	611			
100184721	PITTSBURG	CA		12/17/2024		177							177	177			
100043032	ALBUQUERQUE	NM		05/28/2020		1,109							1,109	1,109			
100060643	CHICAGO	IL		06/01/2021		225							225	225			
100045973	WOODRUFF	SC		11/25/2020		1,387							1,387	1,387			
100127185	MEMPHIS	TN		08/30/2023		267							267	267			
100055432	FLINT	MI		03/23/2021		206							206	206			
100112205	HARTSELLE	AL		06/29/2023		498							498	498			
100055591	VIDALIA	GA		03/23/2021		140							140	140			
100184599	LAS VEGAS	NV		12/17/2024		171							171	171			
100030047	FORT WORTH	TX		12/20/2018		1,221							1,221	1,221			
100112954	OHATCHEE	AL		06/29/2023		529							529	529			
100086318	VENLO	NLD		08/29/2022		127							127	167	40		40
100054508	BATTLE CREEK	MI		03/23/2021		168							168	168			
100055091	BROOKLYN	NY		03/23/2021		2,075							2,075	2,075			
100126483	SPRINGFIELD	MO		08/30/2023		716							716	716			
100054740	PITTSBURGH	PA		03/23/2021		112							112	112			
100112581	WARNER ROBINS	GA		06/29/2023		86							86	86			
100111039	SALINEVILLE	OH		06/29/2023		325							325	325			
100062704	COVINGTON	TN		07/01/2021		583							583	583			
100184773	ROOSEVELT	UT		12/17/2024		186							186	186			
100065930	ROTTERDAM	NLD		07/30/2021		1,076							1,076	1,076			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055365	SAINT LOUIS	MO		03/23/2021		248							248	248			
100141828	LANDGRAAF	NLD		01/29/2024		1,015							1,015	1,107	91		91
100043942	PLANTATION	FL		08/19/2020		470							470	470			
100112484	SAINT LOUIS	MO		06/29/2023		229							229	229			
100101612	ANGOLA	IN		04/26/2023		102							102	102			
100112293	SABINAL	TX		06/29/2023		439							439	439			
100053752	PASADENA	TX		03/23/2021		871							871	871			
100127206	ST LOUIS	MO		08/30/2023		343							343	343			
100047122	ROCHESTER	NY		11/20/2020		103							103	103			
100184484	TUCSON	AZ		12/17/2024		170							170	170			
100046588	CHERRYVILLE	MO		11/25/2020		130							130	130			
100054235	QUINLAN	TX		03/23/2021		1,124							1,124	1,124			
100111444	CLEVELAND	OH		06/29/2023		251							251	251			
100126502	SAN ANTONIO	TX		08/30/2023		1,330							1,330	1,330			
100011028	EUCLID	OH		12/23/2016		668							668	668			
100127184	PITTSBURGH	PA		08/30/2023		81							81	81			
100055075	HUNTINGTON	WV		03/23/2021		430							430	430			
100047760	KAILUA	HI		11/20/2020		1,013							1,013	1,013			
100047617	MILTON	WI		11/20/2020		772							772	772			
100046081	STEUBENVILLE	OH		11/25/2020		211							211	211			
100110966	LAWRENCEVILLE	GA		06/29/2023		1,409							1,409	1,409			
100053803	BEVIER	MO		03/23/2021		211							211	211			
100044001	TYNER	NC		08/19/2020		662							662	662			
100047144	HAMPTONVILLE	NC		11/20/2020		964							964	964			
100055716	COLUMBUS	GA		03/23/2021		243							243	243			
100047003	FELTON	CA		11/20/2020		1,507							1,507	1,507			
100054774	SAINT LOUIS	MO		03/23/2021		1,812							1,812	1,812			
100043994	TYLER	TX		08/19/2020		551							551	551			
100114038	AURORA	IL		06/29/2023		97							97	97			
100103341	CASTRICUM	NLD		04/28/2023		(7)							(7)		7		7
100046895	PHOENIX	AZ		11/20/2020		3,219							3,219	3,219			
100046648	HINSDALE	NY		11/25/2020		187							187	187			
100010816	JACKSONVILLE	FL		01/27/2017		1,140							1,140	1,140			
100126795	INMAN	SC		08/30/2023		1,002							1,002	1,002			
100111256	INDIANAPOLIS	IN		06/29/2023		955							955	955			
100032161	PORT SAINT LUCIE	FL		03/29/2019		978							978	978			
100028597	CEDAR SPRINGS	MI		10/26/2018		2,118							2,118	2,118			
100113934	MINNEAPOLIS	MN		06/29/2023		1,472							1,472	1,472			
100111783	STERLING	IL		06/29/2023		85							85	85			
100017289	PATRICK SPRINGS	VA		04/26/2018		517							517	517			
100114016	SAINT LOUIS	MO		06/29/2023		81							81	81			
100054550	MILWAUKEE	WI		03/23/2021		784							784	784			
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		23,541							23,541	23,421	(120)		(120)
100114017	NORTH HIGHLANDS	CA		06/29/2023		1,254							1,254	1,254			
100066955	JONESBORO	AR		08/02/2021		644							644	644			
100184498	LAS VEGAS	NV		12/17/2024		178							178	178			
100061238	DEXTER	MO		06/01/2021		211							211	211			
100045670	GREENSBURG	KY		11/25/2020		70							70	70			
100043339	FORT ATKINSON	WI		08/13/2020		592							592	592			
100126761	INDIANAPOLIS	IN		08/30/2023		1,235							1,235	1,235			
100110898	MAXTON	NC		06/29/2023		542							542	542			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113215	EL PASO	TX		06/29/2023		77							77	77			
100126584	CLINTON	ME		08/30/2023		409							409	409			
100011394	VICTORVILLE	CA		12/23/2016		2,192							2,192	2,192			
100055216	MEMPHIS	TN		03/23/2021		1,331							1,331	1,331			
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022		107							107	150	43		43
100114141	NEWPORT NEWS	VA		06/29/2023		1,064							1,064	1,064			
100043441	CENTRAL SQUARE	NY		08/13/2020		479							479	479			
100054471	ROBBINS	NC		03/23/2021		562							562	562			
100075047	BAY CITY	MI		12/01/2021		180							180	180			
100112787	MEMPHIS	TN		06/29/2023		754							754	754			
100025319	SANTA MARIA	CA		09/20/2018		889							889	889			
100053517	WESTWEGO	LA		03/23/2021		2,427							2,427	2,427			
100033187	DUBLIN	IRL		06/21/2019		1,208							1,208	1,272	57	7	64
100112070	LAFAYETTE	LA		06/29/2023		52							52	52			
100110830	TAYLOR	MI		06/29/2023		751							751	751			
100047763	ABERDEEN	MD		11/20/2020		735							735	735			
100017624	BRADENTON	FL		04/26/2018		347							347	347			
100032179	KISSIMMEE	FL		03/29/2019		315							315	315			
100126583	COMPTON	CA		08/30/2023		394							394	394			
100055228	BALTIMORE	MD		03/23/2021		598							598	598			
100047347	HERMANTOWN	MN		11/20/2020		3,281							3,281	3,281			
100046236	SAINT LOUIS	MO		11/25/2020		514							514	514			
100047270	PORTLAND	OR		11/20/2020		2,183							2,183	2,183			
100047153	BUSHKILL	PA		11/20/2020		1,004							1,004	1,004			
100074680	SHREVEPORT	LA		12/01/2021		488							488	488			
100113948	UPPER MARLBORO	MD		06/29/2023		1,423							1,423	1,423			
100126950	BUFORD	GA		08/30/2023		1,222							1,222	1,222			
100012520	SELMER	TN		04/28/2017		255							255	255			
100110838	RIVERDALE	IL		06/29/2023		345							345	345			
100029988	PHILADELPHIA	PA		12/20/2018		612							612	612			
100127337	NORFOLK	VA		08/30/2023		872							872	872			
100084354	DERBY	GBR		06/30/2022													
100054646	JURUPA VALLEY	CA		03/23/2021		3,743							3,743	3,743			
100012429	CHIPLEY	FL		04/28/2017		1,048							1,048	1,048			
100014773	PINEHURST	TX		10/30/2017		942							942	942			
100011190	MEMPHIS	TN		12/23/2016		1,300							1,300	1,300			
100083383	UTRECHT	NLD		05/27/2022		948							948	1,056	108		108
100047059	NORTH ANDOVER	MA		11/20/2020		1,107							1,107	1,107			
100126910	MORRISTON	FL		08/30/2023		178							178	178			
100113949	CLAYTON	DE		06/29/2023		57							57	57			
100111889	LAS VEGAS	NV		06/29/2023		207							207	207			
100045172	CLEVELAND	VA		11/25/2020		204							204	204			
100113188	MIAMI LAKES	FL		06/29/2023		1,345							1,345	1,345			
100113707	EUHARLEE	GA		06/29/2023		813							813	813			
100047074	MADISON	TN		11/20/2020		78							78	78			
100111320	MONTAGUE	NJ		06/29/2023		411							411	411			
100010950	JACKSONVILLE	FL		12/23/2016		729							729	729			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		2,072							2,072	2,072			
100025616	TRENTON	NJ		09/20/2018		168							168	168			
100055070	UNION	SC		03/23/2021		7							7	7			
100046343	ROANOKE	VA		11/25/2020		711							711	711			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010642	LAPORTE	IN		12/23/2016		676							676	676			
100046468	NATCHITOCHES	LA		11/25/2020		136							136	136			
100012557	LINCOLNWOOD	IL		04/28/2017		4,269							4,269	4,269			
100114213	ISLAND LAKE	IL		06/29/2023		434							434	434			
100110824	HOUSTON	TX		06/29/2023		90							90	90			
100054596	PINCONNING	MI		03/23/2021		478							478	478			
100113323	BOCA RATON	FL		06/29/2023		1,355							1,355	1,355			
100010967	TOMS RIV	NJ		12/23/2016		6,347							6,347	6,347			
100029003	PITTSBURGH	PA		10/26/2018		630							630	630			
100043949	MIAMI	FL		08/19/2020		1,029							1,029	1,029			
100111233	BRYN MAWR	PA		06/29/2023		1,363							1,363	1,363			
100053390	EVANSVILLE	IN		03/23/2021		826							826	826			
100112732	STRONGSVILLE	OH		06/29/2023		15,332							15,332	15,332			
100047716	LAS VEGAS	NV		11/20/2020		1,577							1,577	1,577			
100111156	DESTREHAN	LA		06/29/2023		593							593	593			
100113941	STONE MOUNTAIN	GA		06/29/2023		1,512							1,512	1,512			
100046869	CEDARTOWN	GA		11/20/2020		54							54	54			
100111446	CLEVELAND	OH		06/29/2023		247							247	247			
100043887	CHEEKTOWAGA	NY		08/19/2020		254							254	254			
100113253	WARREN	MI		06/29/2023		184							184	184			
100137056	GLASSBORO	NJ		11/28/2023		3,983							3,983	3,983			
100127132	SAN ANTONIO	TX		08/30/2023		435							435	435			
100046477	PALATKA	FL		11/25/2020		111							111	111			
100011773	CALHOUN	MO		03/08/2017		240							240	240			
100113831	SAINT LOUIS	MO		06/29/2023		1,318							1,318	1,318			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		422							422	422			
100065754	MEMPHIS	TN		07/28/2021		349							349	349			
100054880	STEGER	IL		03/23/2021		373							373	373			
100083346	ROTTERDAM	NLD		05/27/2022		734							734	821	87		87
100032182	HOMESTEAD	FL		03/29/2019		345							345	345			
100184889	OCALA	FL		12/17/2024		2,163							2,163	2,163			
100184596	PHOENIX	AZ		12/17/2024		760							760	760			
100184775	SUN CITY WEST	AZ		12/17/2024		149							149	149			
100014520	AVON PARK	FL		09/27/2017		941							941	941			
100043357	SCOTTDALE	PA		08/13/2020		662							662	662			
100127347	LAFAYETTE	LA		08/30/2023		976							976	976			
100112035	CYPRESS	TX		06/29/2023		88							88	88			
100184917	DRAPER	VA		12/17/2024		156							156	156			
100111549	MEMPHIS	TN		06/29/2023		190							190	190			
100184808	LAS VEGAS	NV		12/17/2024		167							167	167			
100043526	BIRMINGHAM	AL		08/13/2020		154							154	154			
100047328	LOS ANGELES	CA		11/20/2020		1,523							1,523	1,523			
100127229	MILWAUKEE	WI		08/30/2023		223							223	223			
100113966	DUNCANVILLE	TX		06/29/2023		234							234	234			
100055803	MEMPHIS	TN		03/23/2021		474							474	474			
100184946	LANCASTER	SC		12/17/2024		736							736	736			
100184619	PORTLAND	ME		12/17/2024		1,238							1,238	1,238			
100184877	ANDERSON	SC		12/17/2024		159							159	159			
100114318	SAINT LOUIS	MO		06/29/2023		636							636	636			
100113198	MESQUITE	TX		06/29/2023		690							690	690			
100114031	WAUKEGAN	IL		06/29/2023		254							254	254			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184910	GEORGETOWN	KY		12/17/2024		338							338	338			
100112588	GUYTON	GA		06/29/2023		253							253	253			
100112854	ROCK RAPIDS	IA		06/29/2023		612							612	612			
100054321	DANVILLE	IL		03/23/2021		101							101	101			
100032181	LAKE WORTH	FL		03/29/2019		173							173	173			
100045746	SALEM	MA		11/25/2020		2,364							2,364	2,364			
100126445	SHELBY	NC		08/30/2023		495							495	495			
100184720	FLORENCE	SC		12/17/2024		301							301	301			
100111270	ATLANTA	GA		06/29/2023		892							892	892			
100184833	BUTTE	MT		12/17/2024		161							161	161			
100032098	OCALA	FL		03/29/2019		539							539	539			
100113043	BALTIMORE	MD		06/29/2023		204							204	204			
100184517	BLOOMINGDALE	IL		12/17/2024		104							104	104			
100131687	TUSCALOOSA	AL		10/06/2023		11,665							11,665	11,665			
100055017	ALBANY	GA		03/23/2021		27							27	27			
100184899	METTER	GA		12/17/2024		104							104	104			
100083445	DONCASTER	GBR		05/27/2022		(24)							(24)		24		24
100184741	JACKSONVILLE	FL		12/17/2024		150							150	150			
100113057	WARNER ROBINS	GA		06/29/2023		492							492	492			
100111016	SAN ANGELO	TX		06/29/2023		995							995	995			
100184868	GLOUCESTER	VA		12/17/2024		263							263	263			
100184819	SACRAMENTO	CA		12/17/2024		158							158	158			
100184429	CASA GRANDE	AZ		12/17/2024		147							147	147			
100127254	NAVARRE	FL		08/30/2023		681							681	681			
100047607	OWEGO	NY		11/20/2020		762							762	762			
100184726	HENDERSON	NV		12/17/2024		170							170	170			
100184784	FAIRFAX	VA		12/17/2024		163							163	163			
100110819	ASHLAND	OH		06/29/2023		178							178	178			
100184837	HIGHLAND	CA		12/17/2024		274							274	274			
100184715	CUMMING	GA		12/17/2024		177							177	177			
100043172	FORT WORTH	TX		05/28/2020		454							454	454			
100046324	ROCKY MOUNT	NC		11/25/2020		68							68	68			
100137286	NETHERLANDS	NLD		11/28/2023		2,197							2,197	2,363	166		166
100184535	TOCCOA	GA		12/17/2024		118							118	118			
100012027	PLANTATION	FL		03/08/2017		2,980							2,980	2,980			
100138979	ALBANY	GA		12/21/2023		953							953	953			
100184777	BUFORD	GA		12/17/2024		156							156	156			
100184803	JESUP	GA		12/17/2024		158							158	158			
100184449	HADDONFIELD	NJ		12/17/2024		1,952							1,952	1,952			
100113833	WESTON	FL		06/29/2023		1,058							1,058	1,058			
100127221	KALISPELL	MT		08/30/2023		212							212	212			
100047706	SPRINGFIELD	OH		11/20/2020		693							693	693			
100112447	SPRINGFIELD	OH		06/29/2023		368							368	368			
100112075	TOPEKA	KS		06/29/2023		633							633	633			
100030590	REMBERT	SC		12/20/2018		829							829	829			
100050111	BRENTWOOD	CA		11/20/2020		892							892	892			
100184859	INDEPENDENCE	KY		12/17/2024		177							177	177			
100184514	HARTFORD	CT		12/17/2024		171							171	171			
100048198	WARRENSBURG	MO		11/20/2020		234							234	234			
100184742	COLLINSVILLE	OK		12/17/2024		383							383	383			
100184923	DEL CITY	OK		12/17/2024		482							482	482			

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100111816	EVANS CITY	PA		06/29/2023		731							731	731			
100184493	SALEM	OR		12/17/2024		177							177	177			
100184613	ANAHEIM	CA		12/17/2024		155							155	155			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023		1,566							1,566	1,566			
100126491	HAMPTONVILLE	NC		08/30/2023		439							439	439			
100184564	NICHOLS HILLS	OK		12/17/2024		295							295	295			
100173538	UNITED KINGDOM	GBR		10/29/2024		(29)							(29)		29		29
100084629	LYONS	IL		08/02/2022		8,090							8,090	8,090			
100014458	OKLAHOMA CITY	OK		09/27/2017		706							706	706			
100055286	PITTSBURGH	PA		03/23/2021		1,569							1,569	1,569			
100024801	ROCKVILLE	MD		09/20/2018		1,096							1,096	1,096			
100138981	DETROIT	MI		12/21/2023		1,059							1,059	1,059			
100010952	BIRMINGHAM	AL		12/23/2016		478							478	478			
100055206	BIG SPRING	TX		03/23/2021		361							361	361			
100112900	MIAMI	FL		06/29/2023		1,535							1,535	1,535			
100184857	WHITE LAKE	MI		12/17/2024		167							167	167			
100045132	BLOOMFIELD	NJ		11/25/2020		610							610	610			
100184610	LAS VEGAS	NV		12/17/2024		163							163	163			
100113416	MIDLOTHIAN	IL		06/29/2023		151							151	151			
100067490	PENSACOLA	FL		09/23/2021		4,847							4,847	4,847			
100184528	COLORADO SPRINGS	CO		12/17/2024		177							177	177			
100045649	BIRMINGHAM	AL		11/25/2020		299							299	299			
100184659	TUCSON	AZ		12/17/2024		177							177	177			
100111746	FAIRFIELD	AL		06/29/2023		770							770	770			
100055487	PLEASANT HILL	OH		03/23/2021		58							58	58			
100114343	PEEBLES	OH		06/29/2023		690							690	690			
100184931	LEXINGTON	SC		12/17/2024		155							155	155			
100053378	KOKOMO	IN		03/23/2021		394							394	394			
100077759	CLEVELAND	OH		01/03/2022		61							61	61			
100113128	ZEPHYRHILLS	FL		06/29/2023		1,076							1,076	1,076			
100114256	LENOIR	NC		06/29/2023		587							587	587			
100054041	HOLDEN	MO		03/23/2021		716							716	716			
100030076	CONROE	TX		12/20/2018		532							532	532			
100184688	MOODUS	CT		12/17/2024		110							110	110			
100113183	AVENTURA	FL		06/29/2023		1,156							1,156	1,156			
100113807	OZARK	AL		06/29/2023		116							116	116			
100184605	MANITOWOC	WI		12/17/2024		103							103	103			
100184902	FORT BRAGG	CA		12/17/2024		228							228	228			
100184927	MIDLOTHIAN	VA		12/17/2024		171							171	171			
100184471	SUMMERVILLE	SC		12/17/2024		177							177	177			
100075837	NORTH WEST LONDON	GBR		11/24/2021													
100113629	GREENWOOD	SC		06/29/2023		739							739	739			
100184523	SELBYVILLE	DE		12/17/2024		176							176	176			
100047157	TEXARKANA	AR		11/20/2020		965							965	965			
100184473	SALEM	NH		12/17/2024		179							179	179			
100017696	SAN ANTONIO	TX		04/26/2018		1,014							1,014	1,014			
100126468	DUNCANVILLE	TX		08/30/2023		725							725	725			
100111863	GREENVILLE	AL		06/29/2023		711							711	711			
100055848	HAMMOND	IN		03/23/2021		321							321	321			
100054161	HILLSBORO	TX		03/23/2021		96							96	96			
100011409	SAINT LOUIS	MO		12/23/2016		374							374	374			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100184646	FIRESTONE	CO		12/17/2024		161							161	161			
100050120	CHATTANOOGA	TN		11/20/2020		954							954	954			
5000055390002A	DORDRECHT	NLD		12/20/2024		480							480	551	71		71
100184679	SPRINGFIELD	OH		12/17/2024		226							226	226			
100030033	RICHMOND	VA		12/20/2018		2,923							2,923	2,923			
100091906	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		(8)							(8)		8		8
100055804	CLEVELAND	OH		03/23/2021		864							864	864			
100111073	BUFFALO	NY		06/29/2023		175							175	175			
100047993	SALT LAKE CITY	UT		11/20/2020		149							149	149			
100126646	HILLSBORO	KY		08/30/2023		162							162	162			
100047573	JACKSONVILLE	FL		11/20/2020		866							866	866			
100112643	BATON ROUGE	LA		06/29/2023		552							552	552			
100038622	DUBLIN	IRL		09/27/2019		7							7	24	12	5	17
100111941	UPPER DARBY	PA		06/29/2023		310							310	310			
100173632	MIDDELBURG	NLD		10/29/2024		532							532	587	56		56
100028012	DES PLAINES	IL		10/26/2018		327							327	327			
100112635	WARREN	MI		06/29/2023		407							407	407			
100111034	MOUNT MORRIS	MI		06/29/2023		463							463	463			
100112342	ANSON	ME		06/29/2023		104							104	104			
100054940	INDIANAPOLIS	IN		03/23/2021		117							117	117			
100050114	ORLANDO	FL		11/20/2020		1,312							1,312	1,312			
100111585	NEWTON	NJ		06/29/2023		412							412	412			
100111624	GARY	IN		06/29/2023		436							436	436			
100045220	TRENTON	FL		11/25/2020		93							93	93			
100110991	JANESVILLE	WI		06/29/2023		180							180	180			
100047468	LESAGE	WV		11/20/2020		786							786	786			
100110912	ALBANY	GA		06/29/2023		1,084							1,084	1,084			
100046749	DULUTH	GA		11/20/2020		157							157	157			
100055582	DALLAS	OR		03/23/2021		853							853	853			
100010851	MEMPHIS	TN		12/23/2016		1,191							1,191	1,191			
100046974	LAS VEGAS	NV		11/20/2020		1,490							1,490	1,490			
100086267	KATWIJK	NLD		08/29/2022		633							633	770	136		136
100113799	SNOW CAMP	NC		06/29/2023		88							88	88			
100083430	ZALTBOMMEL	NLD		05/27/2022		780							780	863	84		84
100043364	LOS ANGELES	CA		08/13/2020		3,800							3,800	3,800			
100177754	TINLEY PARK	IL		11/19/2024		897							897	897			
100011053	IDABEL	OK		12/23/2016		712							712	712			
100054802	PITTSBURGH	PA		03/23/2021		1,404							1,404	1,404			
100055001	MEMPHIS	TN		03/23/2021		252							252	252			
100127146	HARRISBURG	PA		08/30/2023		1,516							1,516	1,516			
100126725	OLD TOWN	FL		08/30/2023		103							103	103			
100114371	DAYTON	OH		06/29/2023		376							376	376			
100054823	MONROE	MI		03/23/2021		663							663	663			
100184772	PINE RIVER	MN		12/17/2024		166							166	166			
100112365	DAYTONA BEACH	FL		06/29/2023		908							908	908			
100014666	CHICAGO	IL		09/27/2017		603							603	603			
100111518	MONTGOMERY	AL		06/29/2023		200							200	200			
100012426	INDIANAPOLIS	IN		04/28/2017		1,057							1,057	1,057			
100010742	HOUSTON	TX		12/23/2016		821							821	821			
100053792	CAMP HILL	AL		03/23/2021		571							571	571			
100060698	BARLOW	KY		06/01/2021		234							234	234			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126459	ALBANY	GA		08/30/2023		803							803	803			
100113203	JEFFERSON CITY	MO		06/29/2023		545							545	545			
100046783	CHESAPEAKE	VA		11/20/2020		62							62	62			
100049743	PITTSBURGH	PA		11/20/2020		312							312	312			
100044544	LAS VEGAS	NV		11/19/2020		1,371							1,371	1,371			
100028231	CAPE CORAL	FL		10/26/2018		600							600	600			
100114044	FORT WAYNE	IN		06/29/2023		179							179	179			
100114369	DETROIT	MI		06/29/2023		653							653	653			
100155584	SULPHUR	LA		06/18/2024		803							803	803			
100126938	CHAMPLAIN	NY		08/30/2023		1,099							1,099	1,099			
100033307	TIPPERARY	IRL		06/21/2019		17							17	(478)	(3)	(491)	(494)
100114134	RALEIGH	NC		06/29/2023		146							146	146			
100054225	NORMAL	IL		03/23/2021		307							307	307			
100042994	LIBERTY	IN		05/28/2020		1,484							1,484	1,484			
100111683	DETROIT	MI		06/29/2023		299							299	299			
100112869	DEARBORN HEIGHTS	MI		06/29/2023		502							502	502			
100138971	MIAMI	FL		12/21/2023		203							203	203			
100050204	EDINBURG	TX		11/20/2020		332							332	332			
100168944	SCHIEDAM	NLD		09/26/2024		569							569	605	36		36
100082751	DEN HAAG	NLD		04/27/2022		751							751	849	98		98
100054287	BALTIMORE	MD		03/23/2021		176							176	176			
100184529	MEMPHIS	NY		12/17/2024		196							196	196			
100111423	NEWPORT NEWS	VA		06/29/2023		851							851	851			
100113221	FREMONT	MI		06/29/2023		170							170	170			
100053814	HARRISBURG	PA		03/23/2021		1,207							1,207	1,207			
100029859	SPRINGFIELD	MA		12/20/2018		577							577	577			
100046953	WEST MILFORD	NJ		11/20/2020		3,133							3,133	3,133			
100111510	YOUNGSTOWN	OH		06/29/2023		269							269	269			
100078524	WEERT	NLD		01/26/2022		797							797	841	44		44
100074775	IUKA	IL		12/01/2021		158							158	158			
100086344	HOOGEVEEN	NLD		08/29/2022		572							572	703	131		131
100054704	MARION	OH		03/23/2021		44							44	44			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		724							724	724			
100114094	CRESSON	PA		06/29/2023		63							63	63			
100112880	WAUKEGAN	IL		06/29/2023		1,129							1,129	1,129			
100054168	TOLEDO	OH		03/23/2021		112							112	112			
100068814	GRAND BLANC	MI		09/01/2021		380							380	380			
100024471	DOTHAN	AL		09/20/2018		172							172	172			
100113938	MESA	AZ		06/29/2023		2,464							2,464	2,464			
100113201	HOUSTON	TX		06/29/2023		348							348	348			
100047432	CHESTER	SC		11/20/2020		956							956	956			
100111516	MIAMI	FL		06/29/2023		1,384							1,384	1,384			
100050361	PHOENIX	AZ		11/20/2020		1,072							1,072	1,072			
100111563	JACKSONVILLE	FL		06/29/2023		3,039							3,039	3,039			
100086303	KATWIJK	NLD		08/29/2022		591							591	722	131		131
100046179	RANDLEMAN	NC		11/25/2020		351							351	351			
100180828	S-GRAVENHAGE	NLD		11/27/2024		479							479	548	68		68
100139016	PEORIA	IL		12/21/2023		124							124	124			
100112879	DAYTON	OH		06/29/2023		1,511							1,511	1,511			
100084310	ZOETERMEER	NLD		06/30/2022		915						(222)	694	794	100		100
100050081	CORPUS CHRISTI	TX		11/20/2020		1,059							1,059	1,059			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127267	ROCHESTER	PA		08/30/2023		486							486	486			
100126456	HOMER	NY		08/30/2023		387							387	387			
100033739	MONAGHAN	IRL		06/21/2019		135						(122)	13	(402)	(13)	(402)	(416)
100077931	DEN HAAG	NLD		12/29/2021		1,031							1,031	1,071	41		41
100081922	EMMELOORD	NLD		03/30/2022		831							831	882	51		51
100112621	BALTIMORE	MD		06/29/2023		634							634	634			
100054236	NORTH LAS VEGAS	NV		03/23/2021		100							100	100			
100055613	BAY MINETTE	AL		03/23/2021		48							48	48			
100010892	ALTAMAHAW	NC		12/23/2016		709							709	709			
100083294	NIJMEGEN	NLD		05/27/2022		868							868	961	94		94
100032194	SAN MATEO	CA		03/29/2019		1,021							1,021	1,021			
100054871	ANDERSON	SC		03/23/2021		418							418	418			
100047053	FORT WORTH	TX		11/20/2020		1,762							1,762	1,762			
100112573	INDEPENDENCE	IA		06/29/2023		81							81	81			
100110851	BOX SPRINGS	GA		06/29/2023		281							281	281			
100012106	DAVENPORT	IA		03/08/2017		361							361	361			
100113951	SICKLERVILLE	NJ		06/29/2023		1,055							1,055	1,055			
100127141	BOLIVAR	TN		08/30/2023		646							646	646			
100113192	CLEVELAND	OH		06/29/2023		466							466	466			
100137274	NETHERLANDS	NLD		11/28/2023		1,276							1,276	1,377	101		101
100028428	STILLWATER	MN		10/26/2018		2,167							2,167	2,167			
100112665	GREENVILLE	GA		06/29/2023		379							379	379			
100012558	MIAMI	FL		04/28/2017		702							702	702			
100112071	HARDINSBURG	KY		06/29/2023		51							51	51			
100165227	ROTTERDAM	NLD		08/28/2024		1,157							1,157	1,235	78		78
100031445	MC FARLAND	CA		03/29/2019		391							391	391			
100153152	CHICAGO	IL		05/28/2024		444							444	444			
100111560	BROKEN ARROW	OK		06/29/2023		884							884	884			
100043273	WARSAW	NC		08/13/2020		1,652							1,652	1,652			
100138929	LUDLOW	MO		12/21/2023		1,447							1,447	1,447			
100045402	WILLISTON	SC		11/25/2020		514							514	514			
100068565	VENLO	NLD		08/30/2021		495						(57)	438	440	2		2
100111679	ROCKFORD	IL		06/29/2023		110							110	110			
100114103	PEORIA	IL		06/29/2023		209							209	209			
100014268	FOREST PARK	GA		09/27/2017		2,007							2,007	2,007			
100114157	STANLEY	NC		06/29/2023		566							566	566			
100147049	ERIE	PA		03/27/2024		193							193	193			
100030558	ORANGEBURG	SC		12/20/2018		1,991							1,991	1,991			
100031619	COCONUT CREEK	FL		03/29/2019		943							943	943			
100114287	SPRINGFIELD	MO		06/29/2023		570							570	570			
100048771	BETHLEHEM	PA		11/20/2020		1,854							1,854	1,854			
100055309	MOBILE	AL		03/23/2021		21							21	21			
100113049	TONEY	AL		06/29/2023		595							595	595			
100113187	MIAMI BEACH	FL		06/29/2023		1,037							1,037	1,037			
100033754	DUBLIN	IRL		06/21/2019		234							234	258	23	1	24
100138946	ORANGE PARK	FL		12/21/2023		355							355	355			
100054635	LITHIA SPRINGS	GA		03/23/2021		152							152	152			
100046891	PALM BAY	FL		11/20/2020		463							463	463			
100055215	CHATTANOOGA	TN		03/23/2021		895							895	895			
100014661	MYRTLE BEACH	SC		09/27/2017		703							703	703			
100068709	ROTTERDAM	NLD		08/30/2021		898							898	903	5		5

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046753	NEW CITY	NY		11/20/2020		24							24	24			
100126514	EL PASO	TX		08/30/2023		529							529	529			
100046326	FLINT	MI		11/25/2020		213							213	213			
100055847	SAINT PETERSBURG	FL		03/23/2021		134							134	134			
100039116	DUBLIN	IRL		09/27/2019		2,797						(245)	2,552	2,755	203		203
100047222	AUSTIN	TX		11/20/2020		71							71	71			
100012560	NORTH LAUDERDALE	FL		04/28/2017		497							497	497			
100113185	CLERMONT	FL		06/29/2023		1,307							1,307	1,307			
100054230	COLUMBUS	OH		03/23/2021		647							647	647			
100127329	HILLSBOROUGH	NH		08/30/2023		135							135	135			
100028054	SPICELAND	IN		10/26/2018		166							166	166			
100054993	BOGGSTOWN	IN		03/23/2021		1,604							1,604	1,604			
100111269	SAVANNAH	GA		06/29/2023		834							834	834			
100044248	LITHONIA	GA		08/19/2020		450							450	450			
100055801	MEMPHIS	TN		03/23/2021		794							794	794			
100113354	WHITEFIELD	ME		06/29/2023		636							636	636			
100029168	KNIGHTSTOWN	IN		10/26/2018		859							859	859			
100111793	CLEVELAND	OH		06/29/2023		981							981	981			
100030569	SURPRISE	AZ		12/20/2018		1,139							1,139	1,139			
100114383	HYATTSVILLE	MD		06/29/2023		346							346	346			
100114133	SUMITON	AL		06/29/2023		1,335							1,335	1,335			
100047334	HOUSTON	TX		11/20/2020		1,036							1,036	1,036			
100126620	SAINT LOUIS	MO		08/30/2023		1,224							1,224	1,224			
100126600	RIVERSIDE	CA		08/30/2023		1,544							1,544	1,544			
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		729							729	805	76		76
100110937	BENSON	AZ		06/29/2023		119							119	119			
100046566	GREENTOWN	IN		11/25/2020		131							131	131			
100017111	ALBEMARLE	NC		04/26/2018		802							802	802			
100087630	VALKENBURG AAN DE GEUL	NLD		09/27/2022		97							97	135	38		38
100126530	BALTIMORE	MD		08/30/2023		941							941	941			
100054255	WILKES BARRE	PA		03/23/2021		341							341	341			
100111215	NORTH PALM BEACH	FL		06/29/2023		1,284							1,284	1,284			
100055502	SOUTH BEND	IN		03/23/2021		162							162	162			
100045375	HIGHLAND PARK	MI		11/25/2020		55							55	55			
100011194	EVELETH	MN		12/23/2016		399							399	399			
100126863	APOPKA	FL		08/30/2023		483							483	483			
100045659	BALTIMORE	MD		11/25/2020		1,163							1,163	1,163			
100111820	DODGE CITY	KS		06/29/2023		938							938	938			
100111975	PEARSON	GA		06/29/2023		443							443	443			
100024848	POTTSVILLE	PA		09/20/2018		2,311							2,311	2,311			
100048235	ANCHORAGE	AK		11/20/2020		535							535	535			
100047261	FOREST PARK	IL		11/20/2020		114							114	114			
100054036	TUCKERTON	NJ		03/23/2021		2,215							2,215	2,215			
100126906	MAYODAN	NC		08/30/2023		1,244							1,244	1,244			
100045940	EAST STROUDSBURG	PA		11/25/2020		319							319	319			
100126669	BELINGTON	WV		08/30/2023		123							123	123			
100113178	DAVENPORT	FL		06/29/2023		404							404	404			
100153742	MIDDELBURG	NLD		05/30/2024		497							497	555	58		58
100112554	GASTONIA	NC		06/29/2023		618							618	618			
100127274	STONE MOUNTAIN	GA		08/30/2023		1,038							1,038	1,038			
100113837	ST PETERSBURG	FL		06/29/2023		924							924	924			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113211	WINFIELD	KS		06/29/2023		134							134	134			
100047676	LA VERGNE	TN		11/20/2020		436							436	436			
100010744	MT MORRIS	MI		12/23/2016		445							445	445			
100045587	EASLEY	SC		11/25/2020		737							737	737			
100024473	MAYS LANDING	NJ		09/20/2018		250							250	250			
100127081	IMLER	PA		08/30/2023		895							895	895			
100112669	WINGATE	NC		06/29/2023		618							618	618			
100114407	PITTSBURGH	PA		06/29/2023		139							139	139			
100127197	HOPE MILLS	NC		08/30/2023		1,253							1,253	1,253			
100112882	REDFORD	MI		06/29/2023		521							521	521			
100044101	BEAVER DAM	WI		08/19/2020		662							662	662			
100030591	SMITHS GROVE	KY		12/20/2018		799							799	799			
100112241	TUCSON	AZ		06/29/2023		3,119							3,119	3,119			
100013457	MIAMI	FL		05/25/2017		1,108							1,108	1,108			
100126512	MONTGOMERY	AL		08/30/2023		554							554	554			
100113981	CANONSBURG	PA		06/29/2023		209							209	209			
100049505	JACKSON	AL		11/20/2020		1,080							1,080	1,080			
100110943	STUARTS DRAFT	VA		06/29/2023		2,300							2,300	2,300			
100081908	ZALTBOMMEL	NLD		03/30/2022		732							732	781	49		49
100112439	WINSTON SALEM	NC		06/29/2023		237							237	237			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		321							321	321			
100083314	ROTTERDAM	NLD		05/27/2022		705							705	782	77		77
100139007	NILES	OH		12/21/2023		606							606	606			
100113946	TUCSON	AZ		06/29/2023		1,539							1,539	1,539			
100112863	FERNLEY	NV		06/29/2023		486							486	486			
100126767	SELMA	AL		08/30/2023		1,431							1,431	1,431			
100014775	HOUSTON	TX		10/30/2017		892							892	892			
100017701	FORT WAYNE	IN		04/26/2018		863							863	863			
100114349	BALDWIN PARK	CA		06/29/2023		66							66	66			
100076970	WACO	TX		01/03/2022		664							664	664			
100055274	CHICAGO	IL		03/23/2021		434							434	434			
100113710	SYRACUSE	NY		06/29/2023		1,119							1,119	1,119			
100111199	CAMBY	IN		06/29/2023		135							135	135			
100054483	GAINESVILLE	FL		03/23/2021		1,139							1,139	1,139			
100065791	PLAINFIELD	NJ		07/28/2021		12,898							12,898	12,898			
100111553	SPRINGFIELD	MA		06/29/2023		916							916	916			
100114077	ELIZABETH	PA		06/29/2023		130							130	130			
100027918	GADSDEN	AL		10/26/2018		169							169	169			
100114181	LAKELAND	FL		06/29/2023		327							327	327			
100033162	DUBLIN	IRL		06/21/2019		7							7	(225)	(7)	(225)	(232)
100147334	BRIELLE	NLD		03/27/2024		1,248							1,248	1,370	121		121
100032815	DUBLIN	IRL		06/21/2019		688							688	787	33	67	99
100112504	RIVERTON	IA		06/29/2023		279							279	279			
100080257	TWICKENHAM	GBR		02/22/2022		677						(723)	(47)		47		47
100114378	BALTIMORE	MD		06/29/2023		94							94	94			
100077932	DEN HAAG	NLD		12/29/2021		962							962	1,000	38		38
100055718	AKRON	OH		03/23/2021		1,306							1,306	1,306			
100046761	WARFIELD	VA		11/20/2020		216							216	216			
100047184	MINT HILL	NC		11/20/2020		1,517							1,517	1,517			
100030053	LAUDERDALE LAKES	FL		12/20/2018		474							474	474			
100082086	CHESTER	GBR		03/30/2022		2							2		(2)		(2)

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
5000004847001	ZANDVOORT	NLD		08/28/2024		491							491	523	31		31
100126746	FREDERICKSBRG	VA		08/30/2023		700							700	700			
100045716	SOUTH BOSTON	VA		11/25/2020		212							212	212			
100077886	ROTTERDAM	NLD		12/29/2021		843							843	876	33		33
100113118	MADISON	AL		06/29/2023		941							941	941			
100047007	DETROIT	MI		11/20/2020		1,856							1,856	1,856			
100033199	CORK	IRL		06/21/2019		1,141							1,141	1,200	48	11	59
100029001	BATON ROUGE	LA		10/26/2018		190							190	190			
100046508	WAVERLY	IL		11/25/2020		154							154	154			
100177702	METALINE FALLS	WA		11/19/2024		540							540	540			
100011986	RAMSEUR	NC		03/08/2017		460							460	460			
100054075	HIBBING	MN		03/23/2021		228							228	228			
100053456	BECKLEY	WV		03/23/2021		900							900	900			
100155806	TONEY	AL		06/18/2024		2,814							2,814	2,895	82		82
100127269	CHICAGO	IL		08/30/2023		920							920	920			
100126612	CHICAGO	IL		08/30/2023		7,900							7,900	7,900			
100114327	GREENVILLE	KY		06/29/2023		125							125	125			
100047211	NEWTOWN	PA		11/20/2020		1,289							1,289	1,289			
100055417	QUINCY	FL		03/23/2021		1,015							1,015	1,015			
100047773	ROUND LAKE	IL		11/20/2020		2,931							2,931	2,931			
100013318	CLAYTON	NC		05/25/2017		993							993	993			
100113838	MIAMI	FL		06/29/2023		902							902	902			
100014683	WHITE PLAINS	NY		09/27/2017		8,231							8,231	8,231			
100110914	DOUGLASVILLE	GA		06/29/2023		1,260							1,260	1,260			
3310059179	PHILADELPHIA	PA		02/15/2024		51,824							51,824	51,824			
100017685	FINDLAY	OH		04/26/2018		206							206	206			
100127351	KINGWOOD	TX		08/30/2023		1,725							1,725	1,725			
100114168	OKLAHOMA CITY	OK		06/29/2023		646							646	646			
100045365	ST LOUIS	MO		11/25/2020		680							680	680			
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		801							801	838	37		37
100110933	GREEN COVE SP	FL		06/29/2023		909							909	909			
100045817	SALLEY	SC		11/25/2020		303							303	303			
100157532	ARNHEM	NLD		06/28/2024		452							452	508	56		56
100127326	READING	PA		08/30/2023		2,108							2,108	2,108			
100138945	FORT PIERCE	FL		12/21/2023		251							251	251			
100114118	TULSA	OK		06/29/2023		3,106							3,106	3,106			
100074825	YOUNGSTOWN	OH		12/01/2021		276							276	276			
100113867	AVENTURA	FL		06/29/2023		548							548	548			
100047031	LIBERTYVILLE	IL		11/20/2020		2,604							2,604	2,604			
100111506	STONE MOUNTAIN	GA		06/29/2023		198							198	198			
100111659	DAYTON	OH		06/29/2023		531							531	531			
100113172	FT. MYERS	FL		06/29/2023		1,669							1,669	1,669			
100044297	EAST WINDSOR	NJ		08/19/2020		218							218	218			
100127258	HIALEAH	FL		08/30/2023		596							596	596			
100047048	EDINBURGH	IN		11/20/2020		2,094							2,094	2,094			
100055050	WASHINGTON	MO		03/23/2021		731							731	731			
100043415	CAMDEN	NJ		08/13/2020		106							106	106			
100055022	MANSFIELD	TX		03/23/2021		1,716							1,716	1,716			
100111026	ABERDEEN	WA		06/29/2023		2,188							2,188	2,188			
100126745	PORT HURON	MI		08/30/2023		793							793	793			
100054350	STOCKBRIDGE	GA		03/23/2021		209							209	209			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111638	LAKE WALES	FL		06/29/2023		134							134	134			
100011169	HARRISVILLE	PA		01/27/2017		877							877	877			
100127275	SAN ANTONIO	TX		08/30/2023		68							68	68			
100085092	EMMEN	NLD		07/27/2022		233							233	281	47		47
100111059	SAN ANTONIO	TX		06/29/2023		760							760	760			
100112236	MIDDLETOWN	OH		06/29/2023		819							819	819			
100060428	SAINT LOUIS	MO		06/01/2021		307							307	307			
100126687	GADSDEN	SC		08/30/2023		1,526							1,526	1,526			
100111547	COLUMBUS	OH		06/29/2023		159							159	159			
100081934	AMSTERDAM	NLD		03/30/2022		867							867	918	51		51
100126985	HAZEL CREST	IL		08/30/2023		243							243	243			
100161396	DAYTONA BEACH	FL		07/25/2024		394							394	394			
100112385	RICHMOND	KY		06/29/2023		55							55	55			
100111242	SOUTHBURY	CT		06/29/2023		1,483							1,483	1,483			
100029976	LA MESA	NM		12/20/2018		818							818	818			
100113206	LA MARQUE	TX		06/29/2023		318							318	318			
100127051	CENTERLINE	MI		08/30/2023		287							287	287			
100017515	DAYTON	OH		04/26/2018		412							412	412			
100113267	PHILADELPHIA	PA		06/29/2023		160							160	160			
100138999	COLUMBUS	GA		12/21/2023		733							733	733			
100054489	SAN ANTONIO	TX		03/23/2021		414							414	414			
100068831	CLEVELAND	TX		09/01/2021		215							215	215			
100054229	BOGALUSA	LA		03/23/2021		344							344	344			
100050190	LITTLE ROCK	AR		11/20/2020		1,149							1,149	1,149			
100127152	SARATOGA SPGS	NY		08/30/2023		1,541							1,541	1,541			
100073579	TILBURG	NLD		10/25/2021		(9)							(9)		9		9
100113842	HALLANDALE BEACH	FL		06/29/2023		822							822	822			
100126549	JACKSONVILLE	FL		08/30/2023		1,259							1,259	1,259			
100047610	GREENVILLE	SC		11/20/2020		869							869	869			
100103355	DEN HAAG	NLD		04/28/2023		(12)							(12)		12		12
100111092	LAURIUM	MI		06/29/2023		823							823	823			
100127313	CONNERSVILLE	IN		08/30/2023		885							885	885			
100112118	NEW KENSINGTON	PA		06/29/2023		324							324	324			
100046044	ANDALUSIA	AL		11/25/2020		69							69	69			
100111961	PIQUA	OH		06/29/2023		256							256	256			
100046754	MONTGOMERY	PA		11/20/2020		376							376	376			
100110899	FRIENDSHIP	TN		06/29/2023		528							528	528			
100155743	PERRY	GA		06/18/2024		800							800	800			
100045703	MIAMI	FL		11/25/2020		195							195	195			
100111799	PINE PLAINS	NY		06/29/2023		453							453	453			
100111088	PHOENIX	AZ		06/29/2023		158							158	158			
100113168	DES MOINES	IA		06/29/2023		66							66	66			
100114062	WILMINGTON	NC		06/29/2023		3,399							3,399	3,399			
100047556	HESPERIA	CA		11/20/2020		639							639	639			
100111535	CUMMING	GA		06/29/2023		841							841	841			
100011340	COLUMBUS	OH		01/27/2017		2,304							2,304	2,304			
100111315	TUSCALOOSA	AL		06/29/2023		965							965	965			
100045808	BENTON HARBOR	MI		11/25/2020		534							534	534			
100054290	TRUCKEE	CA		03/23/2021		107							107	107			
100082010	ZALTBOMMEL	NLD		03/30/2022		685							685	729	43		43
100113783	ARKANSAS CITY	KS		06/29/2023		589							589	589			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113996	FAIRBURN	GA		06/29/2023		384							384	384			
100112565	FORT LAUDERDALE	FL		06/29/2023		228							228	228			
100126452	BOWLING GREEN	KY		08/30/2023		1,802							1,802	1,802			
100053993	ROANOKE RAPIDS	NC		03/23/2021		645							645	645			
100048383	WHITESBORO	NY		11/20/2020		465							465	465			
100043252	LACONIA	NH		08/13/2020		4,348							4,348	4,348			
100043080	JACKSON	MI		05/28/2020		465							465	465			
100112521	PHILADELPHIA	PA		06/29/2023		186							186	186			
100045366	DETROIT	MI		11/25/2020		800							800	800			
100053751	POTTERVILLE	MI		03/23/2021		729							729	729			
100111232	SUN CITY WEST	AZ		06/29/2023		1,064							1,064	1,064			
100113160	MIAMI	FL		06/29/2023		1,268							1,268	1,268			
100134646	CARMEL	IN		10/30/2023		10,324							10,324	10,324			
100127243	BOAZ	AL		08/30/2023		1,170							1,170	1,170			
100153053	OAKDALE	CA		06/27/2024		1,792							1,792	1,792			
100111605	GRANTS	NM		06/29/2023		63							63	63			
100103348	EMMEN	NLD		04/28/2023		113							113	128	15		15
100047642	DETROIT	MI		11/20/2020		188							188	188			
100017536	BREWTON	AL		04/26/2018		333							333	333			
500005166001A	BUSSUM	NLD		10/29/2024		196							196	214	19		19
100068737	ROTTERDAM	NLD		08/30/2021		1,018							1,018	1,016	(2)		(2)
100046929	MERIDEN	CT		11/20/2020		43							43	43			
100110873	HOUSTON	TX		06/29/2023		460							460	460			
100043278	KINGSLEY	PA		08/13/2020		2,439							2,439	2,439			
100155840	WASHINGTON	MO		06/18/2024		824							824	824			
100017711	INDIANAPOLIS	IN		04/26/2018		222							222	222			
100112485	LILBURN	GA		06/29/2023		947							947	947			
100055806	DAYTON	OH		03/23/2021		448							448	448			
100111526	LENOIR	NC		06/29/2023		910							910	910			
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		719							719	814	95		95
100114446	PITTSBURGH	PA		06/29/2023		51							51	51			
100110904	PALMDALE	CA		06/29/2023		706							706	706			
100044176	RICHLAND	IN		08/19/2020		499							499	499			
100055204	MUSKEGON	MI		03/23/2021		320							320	320			
100126487	SAN ANTONIO	TX		08/30/2023		478							478	478			
100046303	SALT LAKE CITY	UT		11/25/2020		7,998							7,998	7,998			
100055146	NEWARK	OH		03/23/2021		1,059							1,059	1,059			
100111218	DRUMMONDS	TN		06/29/2023		1,509							1,509	1,509			
100053775	CHICAGO	IL		03/23/2021		730							730	730			
100046491	MARION	IN		11/25/2020		277							277	277			
100127026	DALLAS	TX		08/30/2023		286							286	286			
100045237	ILION	NY		11/25/2020		303							303	303			
100044752	PHILADELPHIA	PA		11/19/2020		634							634	634			
100126994	COLUMBIA	SC		08/30/2023		154							154	154			
100126720	ROSEVILLE	MI		08/30/2023		554							554	554			
100114244	GOLD CREEK	MT		06/29/2023		2,189							2,189	2,189			
100114488	SEATTLE	WA		06/29/2023		1,518							1,518	1,518			
100126828	BIRMINGHAM	AL		08/30/2023		1,105							1,105	1,105			
100053454	HUNTSVILLE	AL		03/23/2021		779							779	779			
100012070	HOUSTON	TX		03/08/2017		2,472							2,472	2,472			
100039251	DUBLIN	IRL		09/27/2019		2,846							2,846	3,068	222		222

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100112858	TRENTON	NJ		06/29/2023		506							506	506			
100111147	BETHLEHEM	PA		06/29/2023		816							816	816			
100078545	ENSCHEDE	NLD		01/26/2022		744							744	781	37		37
100033228	DUBLIN	IRL		06/21/2019		16							16	(472)	(16)	(472)	(487)
100110920	ALTOONA	AL		06/29/2023		467							467	467			
100047847	FERNDALE	MI		11/20/2020		959							959	959			
100054776	FLINT	MI		03/23/2021		454							454	454			
100111754	DETROIT	MI		06/29/2023		135							135	135			
100010951	MEMPHIS	TN		12/23/2016		439							439	439			
100112652	YUMA	AZ		06/29/2023		1,147							1,147	1,147			
100103365	ROTTERDAM	NLD		04/28/2023		250							250	276	26		26
100155778	LAS VEGAS	NV		06/18/2024		862							862	862			
100126598	SOPHIA	NC		08/30/2023		1,358							1,358	1,358			
100014686	SUNRISE	FL		09/27/2017		1,269							1,269	1,269			
100111555	FORT LAUDERDALE	FL		06/29/2023		661							661	661			
100126461	PHILADELPHIA	PA		08/30/2023		444							444	444			
100045278	OMAHA	NE		11/25/2020		302							302	302			
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		847							847	893	47		47
100111071	CROSS	SC		06/29/2023		87							87	87			
100113066	OKLAHOMA CITY	OK		06/29/2023		378							378	378			
100126556	KANSAS CITY	MO		08/30/2023		65							65	65			
100111926	RUPERT	ID		06/29/2023		87							87	87			
100112912	MONTGOMERY	AL		06/29/2023		786							786	786			
100045562	TOLEDO	OH		11/25/2020		43							43	43			
100084119	POMPANO BEACH	FL		08/12/2022		100							100	100			
500004519002	HAARLEM	NLD		03/26/2024		(90)							(90)	461	550		550
100081913	EINDHOVEN	NLD		03/30/2022		804							804	851	48		48
100111012	CLEVELAND	OH		06/29/2023		689							689	689			
100112369	GRETNA	LA		06/29/2023		54							54	54			
100030245	KANSAS CITY	KS		12/20/2018		225							225	225			
100030000	LEANDER	TX		12/20/2018		519							519	519			
100034507	OFFALY	IRL		06/21/2019		9							9	(266)	(9)	(266)	(275)
100126775	EL PASO	TX		08/30/2023		538							538	538			
100112815	TRENTON	NJ		06/29/2023		90							90	90			
100032805	DUBLIN	IRL		06/21/2019		352							352	378	25	2	27
100114097	GREENSBORO	NC		06/29/2023		97							97	97			
100055394	TOPEKA	KS		03/23/2021		647							647	647			
100053772	INDIANAPOLIS	IN		03/23/2021		51							51	51			
100127170	MINNEAPOLIS	MN		08/30/2023		523							523	523			
100044157	GREENVILLE	SC		08/19/2020		222							222	222			
100029354	FAIRFIELD	AL		10/26/2018		143							143	143			
100012493	ERIE	PA		04/28/2017		644							644	644			
100017661	MORRIS	NY		04/26/2018		624							624	624			
100114175	CLARKSON	KY		06/29/2023		2,515							2,515	2,515			
100089645	GRONINGEN	NLD		11/29/2022		475							475	559	84		84
100088501	EMMEN	NLD		10/27/2022		130							130	139	10		10
100113962	SPRINGFIELD	IL		06/29/2023		818							818	818			
100126653	GREENVILLE	SC		08/30/2023		1,137							1,137	1,137			
100112826	LITTLE ROCK	AR		06/29/2023		793							793	793			
100113999	SANDERSVILLE	GA		06/29/2023		333							333	333			
100045378	KINGMAN	IN		11/25/2020		269							269	269			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100113988	LAKEWOOD	NJ		06/29/2023		51							51	51			
100033161	DUBLIN	IRL		06/21/2019		4,706							4,706	4,796	177	(87)	90
100141831	ROTTERDAM	NLD		01/29/2024		446							446	497	51		51
100111966	CHARLOTTE	NC		03/08/2017		979							979	979			
100075860	AMSTERDAM	NLD		11/24/2021		651							651	693	41		41
100173666	GRONINGEN	NLD		10/29/2024		424							424	467	43		43
100044768	KAPOLEI	HI		11/19/2020		657							657	657			
100112831	WESLACO	TX		06/29/2023		507							507	507			
100047563	ASTORIA	NY		11/20/2020		3,854							3,854	3,854			
100029918	PASADENA	TX		12/20/2018		1,310							1,310	1,310			
100032187	PHOENIX	AZ		03/29/2019		502							502	502			
100126649	PUEBLO	CO		08/30/2023		988							988	988			
100034800	SLIGO	IRL		06/21/2019		1,764							1,764	1,845	72	10	82
100045880	WILMINGTON	DE		11/25/2020		1,808							1,808	1,808			
100054447	WOODSTOCK	MD		03/23/2021		1,767							1,767	1,767			
100047279	FAR ROCKAWAY	NY		11/20/2020		1,453							1,453	1,453			
100114109	ORONOCO	MN		06/29/2023		1,486							1,486	1,486			
100126831	COLUMBUS	OH		08/30/2023		85							85	85			
100111542	VIRGINIA BEACH	VA		06/29/2023		1,026							1,026	1,026			
100127105	GRAND RAPIDS	MI		08/30/2023		180							180	180			
100112907	DES MOINES	IA		06/29/2023		576							576	576			
100043921	TEMPLE CITY	CA		08/19/2020		1,033							1,033	1,033			
100155634	DELAND	FL		06/18/2024		999							999	999			
100126623	ROCHESTER	NY		08/30/2023		1,088							1,088	1,088			
100127099	EARLIMART	CA		08/30/2023		1,586							1,586	1,586			
100113305	HUNLOCK CREEK	PA		06/29/2023		142							142	142			
100111612	GRANTS	NM		06/29/2023		57							57	57			
100114131	MAPLE HEIGHTS	OH		06/29/2023		1,797							1,797	1,797			
100080322	DEN HAAG	NLD		02/22/2022		703							703	734	31		31
100127091	CAPE CORAL	FL		08/30/2023		691							691	691			
100047166	LITHONIA	GA		11/20/2020		764							764	764			
100055340	HELENA	MT		03/23/2021		641							641	641			
100113184	BOCA RATON	FL		06/29/2023		539							539	539			
100088543	DEN HAAG	NLD		10/27/2022		773							773	790	17		17
100053715	EAST SAINT LOUIS	IL		03/23/2021		248							248	248			
100127042	LINCOLNVILLE	KS		08/30/2023		532							532	532			
100143818	GRONINGEN	NLD		02/27/2024		937							937	1,027	90		90
100113346	VULCAN	MI		06/29/2023		1,539							1,539	1,539			
100112886	MUNCIE	IN		06/29/2023		661							661	661			
100082024	SPIJKENISSE	NLD		03/30/2022		657							657	698	41		41
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		412							412	497	84		84
100111790	FRANKFORT	IL		06/29/2023		2,019							2,019	2,019			
100047428	JACKSONVILLE	FL		11/20/2020		685							685	685			
100010717	CLARINDA	IA		12/23/2016		438							438	438			
100014272	CHESTER	PA		09/27/2017		276							276	276			
100110905	GAINESVILLE	GA		06/29/2023		1,538							1,538	1,538			
100086327	OOSTBURG	NLD		08/29/2022		305							305	374	69		69
100053476	PHILADELPHIA	PA		03/23/2021		641							641	641			
100126634	CREWE	VA		08/30/2023		1,305							1,305	1,305			
100017677	NASHVILLE	TN		04/26/2018		1,607							1,607	1,607			
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		631							631	662	31		31

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		622							622	659	36		36
100025299	WHITAKERS	NC		09/20/2018		342							342	342			
100043267	COSHOCTON	OH		08/13/2020		2,035							2,035	2,035			
100155759	FAIRFAX	VA		06/18/2024		2,474							2,474	2,474			
100053938	DETROIT	MI		03/23/2021		108							108	108			
100153747	ROTTERDAM	NLD		05/30/2024		402							402	449	47		47
100048984	SAINT LOUIS	MO		11/20/2020		320							320	320			
100053699	CLEVELAND	OH		03/23/2021		259							259	259			
100011293	MARION	IN		12/23/2016		6,051							6,051	6,051			
100046106	TOPEKA	KS		11/25/2020		162							162	162			
100046907	WINSTON SALEM	NC		11/20/2020		2,295							2,295	2,295			
100012909	MESQUITE	TX		05/25/2017		301							301	301			
100045568	PITTSFIELD	MA		11/25/2020		976							976	976			
100111241	BOCA RATON	FL		06/29/2023		649							649	649			
100045554	MONTGOMERY	AL		11/25/2020		285							285	285			
100047426	PHILADELPHIA	PA		11/20/2020		205							205	205			
100043888	LITTLE ROCK	AR		08/19/2020		71							71	71			
100050161	TARENTUM	PA		11/20/2020		145							145	145			
100046744	LAKELAND	FL		11/20/2020		310							310	310			
100012832	PERRIS	CA		05/25/2017		600							600	600			
100054705	SEWARD	NE		03/23/2021		51							51	51			
100111240	ASBURY PARK	NJ		06/29/2023		533							533	533			
100017697	SAN ANTONIO	TX		04/26/2018		847							847	847			
100028498	TUCKER	GA		10/26/2018		1,747							1,747	1,747			
100113929	SEYMOUR	IN		06/29/2023		1,398							1,398	1,398			
100111886	HAGERSTOWN	MD		06/29/2023		2,048							2,048	2,048			
100127263	OWATONNA	MN		08/30/2023		817							817	817			
100054566	DOLTON	IL		03/23/2021		350							350	350			
100055581	UTICA	NY		03/23/2021		145							145	145			
100114146	SAN ANTONIO	TX		06/29/2023		650							650	650			
100054696	EAST SAINT LOUIS	IL		03/23/2021		932							932	932			
100017422	BOSSIER CITY	LA		04/26/2018		393							393	393			
100043442	PIEDMONT	SC		08/13/2020		101							101	101			
100078565	ALMERE	NLD		01/26/2022		788						(127)	662	693	32		32
100014681	LAUREL	DE		09/27/2017		196							196	196			
100112683	LITTLE FALLS	NY		06/29/2023		146							146	146			
100043506	GILBERT	AZ		08/13/2020		1,374							1,374	1,374			
100012140	FRESNO	CA		03/08/2017		638							638	638			
100168942	LELYSTAD	NLD		09/26/2024		411							411	441	31		31
100111063	MEMPHIS	TN		06/29/2023		834							834	834			
100012504	SOUTHFIELD	MI		04/28/2017		994							994	994			
100044464	CHICAGO	IL		11/19/2020		433							433	433			
100025121	MILWAUKEE	WI		09/20/2018		170							170	170			
100111115	CLEVELAND	NC		06/29/2023		1,697							1,697	1,697			
100038712	CLARE	IRL		09/27/2019		2,384							2,384	2,582	185	13	198
100112754	ROMULUS	MI		06/29/2023		1,066							1,066	1,066			
100070296	AMSTERDAM	NLD		08/31/2021		746							746	745	(1)		(1)
100038708	CLARE	IRL		09/27/2019		2,377							2,377	2,574	184	13	197
100111639	SHREVEPORT	LA		06/29/2023		495							495	495			
100113645	EDENTON	NC		06/29/2023		909							909	909			
100110885	CELORON	NY		06/29/2023		567							567	567			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111335	PORT RICHEY	FL		06/29/2023		305							305	305			
100044545	AURORA	CO		11/19/2020		694							694	694			
100038709	CLARE	IRL		09/27/2019		2,359							2,359	2,555	183	13	196
100011475	SPENCERVILLE	IN		12/23/2016		227							227	227			
100082746	LELYSTAD	NLD		04/27/2022		490							490	555	65		65
100126912	JACKSON	OH		08/30/2023		548							548	548			
100046225	NEW BOSTON	OH		11/25/2020		281							281	281			
100047483	FORT LAUDERDALE	FL		11/20/2020		213							213	213			
100046779	NORTH PORT	FL		11/20/2020		255							255	255			
100111221	PHOENIX	AZ		06/29/2023		1,106							1,106	1,106			
500005052002	VELP	NLD		09/26/2024		395							395	417	22		22
100038971	WEXFORD	IRL		09/27/2019		1,581							1,581	1,750	128	41	169
100054641	SCOTTSBORO	AL		03/23/2021		25							25	25			
100082027	SPIJKENISSE	NLD		03/30/2022		618							618	656	38		38
100082014	SPIJKENISSE	NLD		03/30/2022		619							619	656	37		37
100084314	SPIJKENISSE	NLD		06/30/2022		505							505	577	73		73
100017128	MEMPHIS	TN		04/26/2018		404							404	404			
100046985	SAN ANTONIO	TX		11/20/2020		738							738	738			
100112612	YUMA	AZ		06/29/2023		418							418	418			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023		426							426	426			
100111205	NEW ORLEANS	LA		06/29/2023		1,042							1,042	1,042			
100111214	KATY	TX		06/29/2023		823							823	823			
100032171	SACRAMENTO	CA		03/29/2019		261							261	261			
100114361	CANTON	OH		06/29/2023		492							492	492			
100111086	WOODRUFF	SC		06/29/2023		1,267							1,267	1,267			
100114442	NORTH LAUDERDALE	FL		06/29/2023		110							110	110			
100055694	BLOOMINGTON	IL		03/23/2021		150							150	150			
100083348	HEEMSTEDE	NLD		05/27/2022		630							630	699	69		69
100032190	SAN BERNARDINO	CA		03/29/2019		837							837	837			
100084259	VENLO	NLD		06/30/2022		489							489	561	72		72
100046492	LAREDO	TX		11/25/2020		451							451	451			
100112567	KOKOMO	IN		06/29/2023		290							290	290			
100075851	VEENENDAAL	NLD		11/24/2021		617							617	655	37		37
100055165	ROBERTS	IL		03/23/2021		65							65	65			
100039277	GALWAY	IRL		09/27/2019		328							328	366	38		38
100053638	SAINT LOUIS	MO		03/23/2021		412							412	412			
100161678	BREDA	NLD		07/29/2024		371							371	414	44		44
100113117	DALLAS	TX		06/29/2023		953							953	953			
100127223	PHILADELPHIA	PA		08/30/2023		202							202	202			
100054462	MAHWAH	NJ		03/23/2021		753							753	753			
100047306	HUNTSVILLE	AL		11/20/2020		1,425							1,425	1,425			
100046888	CORAOPOLIS	PA		11/20/2020		2,166							2,166	2,166			
100068547	DEDEMSVAART	NLD		08/30/2021		744							744	743			
100055135	BROOKLYN	NY		03/23/2021		4,766							4,766	4,766			
100010720	FORT LAUDERDALE	FL		12/23/2016		1,009							1,009	1,009			
100011167	MCKEESPORT	PA		12/23/2016		592							592	592			
100180822	S-GRAVENHAGE	NLD		11/27/2024		346							346	395	49		49
100111311	RED SPRINGS	NC		06/29/2023		110							110	110			
100111777	LAS VEGAS	NV		06/29/2023		273							273	273			
100047116	CONYERS	GA		11/20/2020		1,333							1,333	1,333			
100053641	SHIRLEY	NY		03/23/2021		1,329							1,329	1,329			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047206	CONWAY	AR		11/20/2020		1,315							1,315	1,315			
100113052	ST PETERSBURG	FL		06/29/2023		229							229	229			
100046991	CHICAGO	IL		11/20/2020		1,287							1,287	1,287			
100113930	DALLAS	GA		06/29/2023		129							129	129			
100126850	CORDOVA	SC		08/30/2023		483							483	483			
100046928	REEDLEY	CA		11/20/2020		947							947	947			
100150243	GOOR	NLD		04/29/2024		368							368	416	47		47
100114021	ACWORTH	GA		06/29/2023		162							162	162			
100161657	MEPPEL	NLD		07/29/2024		514							514	568	54		54
100042998	SAN ANTONIO	FL		05/28/2020		1,929							1,929	1,929			
100127057	DETROIT	MI		08/30/2023		406							406	406			
3310090483	PHILADELPHIA	PA		12/12/2024		32,496							32,496	32,496			
100173606	ROTTERDAM	NLD		10/29/2024		496							496	546	49		49
100127220	SHEBOYGAN	WI		08/30/2023		174							174	174			
100127164	CLEVELAND	OH		08/30/2023		2,717							2,717	2,717			
100113971	GRAY	LA		06/29/2023		2,526							2,526	2,526			
100080310	LEEUWARDEN	NLD		02/22/2022		578							578	604	26		26
100014732	MENLO	IA		09/27/2017		303							303	303			
100055846	BERKELEY	MO		03/23/2021		1,856							1,856	1,856			
100046795	SPARKS	NV		11/20/2020		333							333	333			
100047438	AURORA	CO		11/20/2020		3,531							3,531	3,531			
100026230	CORDOVA	AL		09/20/2018		90							90	90			
100113763	CREST HILL	IL		06/29/2023		172							172	172			
100082756	SPIJKENISSE	NLD		04/27/2022		524							524	591	67		67
100087611	KATWIJK	NLD		09/27/2022		376							376	488	112		112
100074378	UTRECHT	NLD		11/16/2021		663							663	677	14		14
100112545	ELKMONT	AL		06/29/2023		557							557	557			
100111601	WICHITA FALLS	TX		06/29/2023		607							607	607			
100034934	DUBLIN	IRL		06/21/2019		3,456						(182)	3,274	3,415	121	19	140
100032542	SLIGO	IRL		06/21/2019		622							622	657	28	8	36
100111614	PENSACOLA	FL		06/29/2023		178							178	178			
100113320	PHILADELPHIA	PA		06/29/2023		339							339	339			
100126516	RENOVO	PA		08/30/2023		177							177	177			
100043935	BOBTOWN	PA		08/19/2020		6							6	6			
100011909	LAS CRUCES	NM		03/08/2017		882							882	882			
100054114	BURNS	OR		03/23/2021		65							65	65			
100086276	ROOSENDAAL	NLD		08/29/2022		412							412	503	91		91
100127314	TOMS RIVER	NJ		08/30/2023		1,071							1,071	1,071			
100054318	GOODWATER	AL		03/23/2021		1,220							1,220	1,220			
100048881	TAMPA	FL		11/20/2020		829							829	829			
100113965	HYNDMAN	PA		06/29/2023		721							721	721			
100053707	EAST PEORIA	IL		03/23/2021		721							721	721			
100113163	MIAMI	FL		06/29/2023		661							661	661			
100112218	BINGHAMTON	NY		06/29/2023		90							90	90			
100042967	STREAMWOOD	IL		05/28/2020		2,502							2,502	2,502			
100050117	BOWIE	AZ		11/20/2020		884							884	884			
100046884	NEW CASTLE	DE		11/20/2020		2,818							2,818	2,818			
100143808	ROTTERDAM	NLD		10/25/2021		661							661	671	10		10
100055408	PITTSBURGH	PA		03/23/2021		98							98	98			
100046912	BRADENTON	FL		11/20/2020		674							674	674			
100126460	COCHRAN	GA		08/30/2023		666							666	666			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111685	LIMA	OH		06/29/2023		328							328	328			
100086297	EMMELOORD	NLD		08/29/2022		414							414	506	92		92
100113676	SAN ANTONIO	TX		06/29/2023		1,091							1,091	1,091			
100047296	SAGINAW	MI		11/20/2020		618							618	618			
100025102	HOUSTON	TX		09/20/2018		1,254							1,254	1,254			
100111693	LANCASTER	SC		06/29/2023		772							772	772			
100126697	WOODSTOCK	GA		08/30/2023		1,973							1,973	1,973			
100039214	WESTMEATH	IRL		09/27/2019		6,417							6,417	6,902	484		485
100173634	UTRECHT	NLD		10/29/2024		344							344	383	38		38
100112876	GREENFIELD	WI		06/29/2023		9,838							9,838	9,838			
100014323	CALHOUN FALLS	SC		09/27/2017		657							657	657			
100047087	BANCROFT	MI		11/20/2020		1,213							1,213	1,213			
100088494	AMSTERDAM	NLD		10/27/2022		631							536	548	11		11
100112639	HARRISBURG	PA		06/29/2023		97							97	97			
100111287	LAKE SUZY	FL		06/29/2023		239							239	239			
100033361	DUBLIN	IRL		06/21/2019		608							608	499	21	(130)	(109)
100012108	BATTLE CREEK	MI		03/08/2017		732							732	732			
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		546							546	572	26		26
100045124	BIRMINGHAM	AL		11/25/2020		243							243	243			
100082788	HEERLEN	NLD		04/27/2022		610							610	691	81		81
100114214	KANNAPOLIS	NC		06/29/2023		1,211							1,211	1,211			
100127198	BALTIMORE	MD		08/30/2023		1,775							1,775	1,775			
100126766	EDWARDSVILLE	IL		08/30/2023		1,006							1,006	1,006			
100054839	BROOKLYN	NY		03/23/2021		130							130	130			
100127157	WEST PALM BEACH	FL		08/30/2023		531							531	531			
100047173	MIAMI BEACH	FL		11/20/2020		676							676	676			
100012512	LYNWOOD	IL		04/28/2017		407							407	407			
100010963	BAXTER	KY		12/23/2016		330							330	330			
100114124	ROSHOLT	WI		06/29/2023		118							118	118			
100083407	EMMELOORD	NLD		05/27/2022		500							500	557	57		57
100083409	EMMELOORD	NLD		05/27/2022		500							500	557	57		57
100055473	KENOSHA	WI		03/23/2021		418							418	418			
100112566	HERINGTON	KS		06/29/2023		385							385	385			
100113752	GEORGETOWN	SC		06/29/2023		109							109	109			
100084288	LELYSTAD	NLD		06/30/2022		616							616	702	86		86
100017647	CORDELE	GA		04/26/2018		1,273							1,273	1,273			
100110868	WAYNESVILLE	GA		06/29/2023		111							111	111			
100046763	COMPTON	CA		11/20/2020		1,356							1,356	1,356			
100082758	SPIJKENISSE	NLD		04/27/2022		497							497	561	64		64
100165189	ROERMOND	NLD		08/28/2024		1,137							1,137	1,209	73		73
100055714	MEMPHIS	TN		03/23/2021		826							826	826			
100047089	GADSDEN	AL		11/20/2020		732							732	732			
100050088	INTERLOCHEN	MI		11/20/2020		1,324							1,324	1,324			
100038735	CAVAN	IRL		09/27/2019		14							14	(201)	(14)	(201)	(215)
100114335	LIMA	OH		06/29/2023		344							344	344			
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,199							1,199	1,323	124		124
100050090	COPIAGUE	NY		11/20/2020		2,531							2,531	2,531			
100112852	KANSAS CITY	MO		06/29/2023		1,411							1,411	1,411			
100065885	ALMELO	NLD		07/30/2021		(8)							(8)		8		8
100029893	ALBUQUERQUE	NM		12/20/2018		871							871	871			
100126642	ST LOUIS	MO		08/30/2023		516							516	516			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100043959	EAST CHICAGO	IN		08/19/2020		1,381							1,381	1,381			
100126643	HARTFORD	CT		08/30/2023		757							757	757			
100126488	STRINGTOWN	OK		08/30/2023		610							610	610			
100011171	IMMOKALEE	FL		12/23/2016		2,369							2,369	2,369			
100126534	KNOWLESVILLE	NY		08/30/2023		705							705	705			
100050105	PALO ALTO	CA		11/20/2020		1,289							1,289	1,289			
100017751	GAFFNEY	SC		04/26/2018		1,085							1,085	1,085			
100085106	ROOSENDAAL	NLD		07/27/2022		417							417	493	76		76
100078508	UTRECHT	NLD		01/26/2022		576							576	606	30		30
100054866	MOBILE	AL		03/23/2021		748							748	748			
100091925	ZIERIKZEE	NLD		01/27/2023		545							545	598	52		52
100127162	JOHNSON CITY	NY		08/30/2023		1,259							1,259	1,259			
100030428	MONROE	LA		12/20/2018		290							290	290			
100039085	CARLOW	IRL		09/27/2019		1,688							1,688	1,825	136	1	137
100034019	DUBLIN	IRL		06/21/2019		9							9	(258)	(9)	(258)	(267)
100113947	WICHITA	KS		06/29/2023		803							803	803			
100053724	SAINT PAUL	MN		03/23/2021		1,886							1,886	1,886			
100126621	MIDDLETOWN	NY		08/30/2023		6,142							6,142	6,142			
100111523	HARTSFIELD	GA		06/29/2023		506							506	506			
100078539	ROTTERDAM	NLD		01/26/2022		653							653	685	32		32
100045991	TULSA	OK		11/25/2020		662							662	662			
100112500	MIAMI	FL		06/29/2023		1,342							1,342	1,342			
100024549	BUFFALO	NY		09/20/2018		180							180	180			
100091886	ROTTERDAM	NLD		01/27/2023		430							430	474	45		45
100111551	LORAIN	OH		06/29/2023		860							860	860			
100050023	ELKTON	MD		11/20/2020		4,262							4,262	4,262			
100012215	LYNN	MA		03/08/2017		1,042							1,042	1,042			
100112520	BALTIMORE	MD		06/29/2023		79							79	79			
100046564	CAPE GIRARDEAU	MO		11/25/2020		1,990							1,990	1,990			
100081898	DEN HAAG	NLD		03/30/2022		538							538	570	33		33
100048501	RIALTO	CA		11/20/2020		5,349							5,349	5,349			
100110871	ATHENS	GA		06/29/2023		233							233	233			
100078536	UTRECHT	NLD		01/26/2022		563							563	591	28		28
100039316	DUBLIN	IRL		09/27/2019		25							25	(359)	(25)	(359)	(384)
100127247	MUSKOGEE	OK		08/30/2023		728							728	728			
100047688	SODDY DAISY	TN		11/20/2020		236							236	236			
100173643	GULPEN	NLD		10/29/2024		446							446	493	48		48
100054558	COLLEGE STATION	TX		03/23/2021		909							909	909			
100111543	PHILADELPHIA	PA		06/29/2023		676							676	676			
100111160	ALLENTOWN	PA		06/29/2023		119							119	119			
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		1,101							1,101	1,241	140		140
100047171	KALKASKA	MI		11/20/2020		206							206	206			
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,142							1,142	1,261	119		119
100054364	HOGANSVILLE	GA		03/23/2021		1,304							1,304	1,304			
100111267	CLINTON	SC		06/29/2023		611							611	611			
100113195	MIAMI BEACH	FL		06/29/2023		684							684	684			
100161684	FARSUM	NLD		07/29/2024		1,153							1,153	1,266	112		112
100012544	BOLIVAR	TN		04/28/2017		490							490	490			
100055800	SAINT LOUIS	MO		03/23/2021		59							59	59			
100112906	OPA LOCKA	FL		06/29/2023		894							894	894			
100046913	TAMPA	FL		11/20/2020		3,365							3,365	3,365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100017402	PHILADELPHIA	PA		04/26/2018		562							562	562			
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		454							454	515	61		61
100147313	S-GRAVENHAGE	NLD		03/27/2024		336							336	372	36		36
100127070	PHILADELPHIA	PA		08/30/2023		88							88	88			
100082745	LELYSTAD	NLD		04/27/2022		449							449	507	58		58
100053458	HENRYETTA	OK		03/23/2021		520							520	520			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		356							356	356			
100077891	TILBURG	NLD		12/29/2021		559							559	581	22		22
100055556	NORWICH	NY		03/23/2021		922							922	922			
100084291	LELYSTAD	NLD		06/30/2022		568							568	649	81		81
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,251							1,251	1,322	71		71
100046208	OMAHA	NE		11/25/2020		162							162	162			
100044576	HOUSTON	TX		11/19/2020		522							522	522			
100045903	E SPENCER	NC		11/25/2020		43							43	43			
100055008	WILLOWBROOK	IL		03/23/2021		2,237							2,237	2,237			
100127215	TRAFFORD	AL		08/30/2023		967							967	967			
100055234	DAYTON	OH		03/23/2021		39							39	39			
100033192	TIPPERARY	IRL		06/21/2019		3,608							3,608	3,766	144	13	157
100048045	WAUKEGAN	IL		11/20/2020		2,221							2,221	2,221			
100165177	TILBURG	NLD		08/28/2024		334							334	360	26		26
100055418	HALIFAX	MA		03/23/2021		1,094							1,094	1,094			
100055000	MEMPHIS	TN		03/23/2021		728							728	728			
100029913	SAGINAW	MI		12/20/2018		2,134							2,134	2,134			
100071434	ROTTERDAM	NLD		09/30/2021		558							558	571	13		13
100078581	DEN HAAG	NLD		01/26/2022		541							541	568	27		27
100015172	SPRINGFIELD	OH		12/14/2017		1,108							1,108	1,108			
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		1,231							1,231	1,301	70		70
100044359	CLINTON	AR		11/19/2020		383							383	383			
100055182	NOGALES	AZ		03/23/2021		681							681	681			
100053934	HIGH POINT	NC		03/23/2021		389							389	389			
100082754	SPIJKENISSE	NLD		04/27/2022		453							453	511	58		58
100111246	COLUMBIA	MD		06/29/2023		952							952	952			
100046938	CHARLOTTE	NC		11/20/2020		5,743							5,743	5,743			
100083330	EINDHOVEN	NLD		05/27/2022		461							461	512	51		51
100081924	ROTTERDAM	NLD		03/30/2022		468							468	500	32		32
100054586	OMAHA	NE		03/23/2021		282							282	282			
100050107	MISSOURI CITY	TX		11/20/2020		1,338							1,338	1,338			
100029497	MIRAMAR	FL		10/26/2018		3,123							3,123	3,123			
100043968	INDIANAPOLIS	IN		08/19/2020		637							637	637			
100114276	CLEARWATER	KS		06/29/2023		739							739	739			
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,086							1,086	1,199	113		113
100047085	NIAGARA FALLS	NY		11/20/2020		702							702	702			
100111717	FAIRVIEW	OK		06/29/2023		56							56	56			
100127364	NEW PORT RICHEY	FL		08/30/2023		1,873							1,873	1,873			
100055095	SANFORD	FL		03/23/2021		2,460							2,460	2,460			
100113147	MIAMI	FL		06/29/2023		1,056							1,056	1,056			
100113175	PEMBROKE PINES	FL		06/29/2023		732							732	732			
100112374	EL PASO	TX		06/29/2023		29							29	29			
100111003	NATHALIE	VA		06/29/2023		622							622	622			
100113285	ORANGEBURG	SC		06/29/2023		857							857	857			
100087597	ENSCHEDE	NLD		09/27/2022		311							311	404	93		93

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100111243	HOUSTON	TX		06/29/2023		637							637	637			
100050166	DAVENPORT	IA		11/20/2020		423							423	423			
100055431	NEW CUMBERLAND	WV		03/23/2021		397							397	397			
100044461	ATLANTA	GA		11/19/2020		338							338	338			
100047110	MARION	IN		11/20/2020		273							273	273			
100111407	CHICAGO	IL		06/29/2023		784							784	784			
100012210	PHILADELPHIA	PA		03/08/2017		738							738	738			
100111087	ALEXANDRIA	IN		06/29/2023		1,043							1,043	1,043			
100089726	ZIERIKZEE	NLD		11/29/2022		13,533							13,533	15,786	2,253		2,253
100126639	FRANKLIN	AL		08/30/2023		1,031							1,031	1,031			
100113936	BRAINERD	MN		06/29/2023		986							986	986			
100161663	AMSTERDAM	NLD		07/29/2024		987							987	1,082	94		94
100085064	DEN HAAG	NLD		07/27/2022		440							440	521	81		81
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,048							1,048	1,158	109		109
100055482	CHESTER	PA		03/23/2021		59							59	59			
100126656	ROCKY MOUNT	NC		08/30/2023		575							575	575			
100114228	LOUISVILLE	KY		06/29/2023		893							893	893			
100113035	RIDGECREST	CA		06/29/2023		516							516	516			
100054190	BLANDON	PA		03/23/2021		1,982							1,982	1,982			
100046935	LAPEER	MI		11/20/2020		1,327							1,327	1,327			
100042991	HILLSBORO	OR		05/28/2020		1,024							1,024	1,024			
100014602	MURRAY	KY		09/27/2017		502							502	502			
100014684	CHARLOTTE	NC		09/27/2017		758							758	758			
100047054	PITTSBURGH	PA		11/20/2020		774							774	774			
100110958	NORTH AUGUSTA	SC		06/29/2023		700							700	700			
100055805	HOSFORD	FL		03/23/2021		3,074							3,074	3,074			
100054930	LINCOLNTON	NC		03/23/2021		581							581	581			
100126677	ALFORD	FL		08/30/2023		1,071							1,071	1,071			
100047050	WATKINSVILLE	GA		11/20/2020		935							935	935			
100113007	OMAHA	NE		06/29/2023		311							311	311			
100110889	DEWITT	NE		06/29/2023		163							163	163			
100081918	WEERT	NLD		03/30/2022		480							480	510	30		30
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		426							426	472	46		46
100111541	PHILADELPHIA	PA		06/29/2023		597							597	597			
100127033	DAYTONA BEACH	FL		08/30/2023		627							627	627			
100076196	DAVENPORT	FL		01/07/2022		2,475							2,475	2,475			
100054076	GLADSTONE	VA		03/23/2021		1,615							1,615	1,615			
100111582	PEACHLAND	NC		06/29/2023		410							410	410			
100088495	TILBURG	NLD		10/27/2022		(6)							(6)		6		6
100134416	NETHERLANDS	NLD		10/27/2023		2,407							2,407	2,704	297		297
100113342	COLUMBUS	GA		06/29/2023		1,166							1,166	1,166			
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		1,011							1,011	1,117	106		106
100055638	MEADOW BRIDGE	WV		03/23/2021		380							380	380			
100026376	LEHIGH ACRES	FL		09/26/2018		747							747	747			
100054088	SUNSHINE	LA		03/23/2021		199							199	199			
100126852	PHOENIX	AZ		08/30/2023		521							521	521			
100047010	JACKSONVILLE	FL		11/20/2020		1,638							1,638	1,638			
100113130	FORT SMITH	AR		06/29/2023		452							452	452			
100114071	SAINT LOUIS	MO		06/29/2023		268							268	268			
100113288	HURRICANE	WV		06/29/2023		3,649							3,649	3,649			
100054061	CLEARWATER	FL		03/23/2021		2,310							2,310	2,310			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048527	DEARBORN HEIGHTS	MI		11/20/2020		365							365	365			
100084305	SPIJKENISSE	NLD		06/30/2022		369							369	423	54		54
100078566	TILBURG	NLD		01/26/2022		525							525	549	24		24
100012217	SCOTTS VALLEY	CA		03/08/2017		1,838							1,838	1,838			
100111235	BELLEVUE	WA		06/29/2023		997							997	997			
100049951	JACKSONVILLE	FL		11/20/2020		500							500	500			
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,108							1,108	1,170	63		63
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,108							1,108	1,170	62		62
100138990	JEFFERSONVILLE	IN		12/21/2023		521							521	521			
100173624	BERGEN OP ZOOM	NLD		10/29/2024		273							273	307	34		34
100126543	PHILADELPHIA	PA		08/30/2023		139							139	139			
100126641	DAYTON	OH		08/30/2023		512							512	512			
100126855	LOVINGSTON	VA		08/30/2023		2,869							2,869	2,869			
100053572	SHICKSHINNY	PA		03/23/2021		439							439	439			
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		561							561	642	81		81
100055719	OAKDALE	LA		03/23/2021		139							139	139			
100180839	TER APEL	NLD		11/27/2024		361							361	410	49		49
100114164	CARTERVILLE	MO		06/29/2023		324							324	324			
100082042	DEN HAAG	NLD		03/30/2022		527							527	558	31		31
100111848	ROCKWOOD	PA		06/29/2023		122							122	122			
100083353	LELYSTAD	NLD		05/27/2022		409							409	454	45		45
100126809	BARTLESVILLE	OK		08/30/2023		38							38	38			
100078512	NIJMEGEN	NLD		01/26/2022		534						(89)	444	466	21		21
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		938							938	1,058	120		120
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		975							975	1,075	100		100
100139928	NETHERLANDS	NLD		12/28/2023		429							429	461	32		32
100113694	BALTIMORE	MD		06/29/2023		328							328	328			
100046889	YORK	PA		11/20/2020		1,578							1,578	1,578			
100044582	HOUSTON	TX		11/19/2020		102							102	102			
100114268	WINTERVILLE	NC		06/29/2023		770							770	770			
100111691	DEVON	PA		06/29/2023		125							125	125			
100113843	SUNNY ISLES	FL		06/29/2023		555							555	555			
100046759	GRETNA	LA		11/20/2020		601							601	601			
100150253	S-GRAVENHAGE	NLD		04/29/2024		277							277	313	36		36
100053691	CONNELLSVILLE	PA		03/23/2021		924							924	924			
100050079	LONG BEACH	CA		11/20/2020		2,833							2,833	2,833			
100050058	ROCHESTER	NY		11/20/2020		1,478							1,478	1,478			
100054155	LAREDO	TX		03/23/2021		878							878	878			
100083297	LELYSTAD	NLD		05/27/2022		(4)							(4)		4		4
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,067							1,067	1,127	60		60
100103342	CASTRICUM	NLD		04/28/2023		(3)							(3)		3		3
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		428							428	449	21		21
100165200	UTRECHT	NLD		08/28/2024		930							930	986	56		56
100054143	SAGINAW	MI		03/23/2021		135							135	135			
100099730	ROOSENDAAL	NLD		02/27/2023		145							145	168	23		23
100114226	COWETA	OK		06/29/2023		722							722	722			
100126497	LITHIA	FL		08/30/2023		522							522	522			
100046920	NEWNAN	GA		11/20/2020		1,498							1,498	1,498			
100111245	TUCSON	AZ		06/29/2023		754							754	754			
100054417	SAGINAW	MI		03/23/2021		761							761	761			
100083317	ROTTERDAM	NLD		05/27/2022		493							493	545	50	2	52

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126701	BIRMINGHAM	AL		08/30/2023		459							459	459			
100127056	LEBANON JCT	KY		08/30/2023		978							978	978			
100111850	NEVADA	MO		06/29/2023		44							44	44			
100113937	FORT LAUDERDALE	FL		06/29/2023		605							605	605			
100045583	PERU	IN		11/25/2020		522							522	522			
100126608	AUGUSTA	GA		08/30/2023		654							654	654			
100050065	WACO	TX		11/20/2020		1,145							1,145	1,145			
100113749	SHAMOKIN	PA		06/29/2023		94							94	94			
100046944	CLEARWATER	FL		11/20/2020		1,180							1,180	1,180			
100080288	MAASTRICHT	NLD		02/22/2022		524							524	546	22		22
100112078	CHICAGO	IL		06/29/2023		3,418							3,418	3,418			
100114074	DETROIT	MI		06/29/2023		408							408	408			
100027978	AKRON	OH		10/26/2018		204							204	204			
100083299	NIJMEGEN	NLD		05/27/2022		393							393	435	42		42
100047446	HOLLY	MI		11/20/2020		2,929							2,929	2,929			
100081936	ZALTBOMMEL	NLD		03/30/2022		488							400	426	26		26
100090560	GORREDIJK	NLD		12/28/2022		62						(88)	62	76	14		14
100113813	NEW CASTLE	DE		06/29/2023		41							41	41			
100126936	MIAMI	FL		08/30/2023		375							375	375			
100043874	MISSION	TX		08/19/2020		73							73	73			
100055749	BEAVER CITY	NE		03/23/2021		95							95	95			
100046724	METAIRIE	LA		11/20/2020		181							181	181			
100083344	AMSTERDAM	NLD		05/27/2022		98							98	111	13		13
100055593	RIO RICO	AZ		03/23/2021		283							283	283			
100083426	TILBURG	NLD		05/27/2022		380							380	422	42		42
100054894	CHARLOTTE	NC		03/23/2021		1,433							1,433	1,433			
100030133	WESTLAND	MI		12/20/2018		166							166	166			
100068655	TILBURG	NLD		08/30/2021		468							468	471	2		2
100033733	LEITRIM	IRL		06/21/2019		13							13	(388)	(13)	(388)	(401)
100081950	LEIDEN	NLD		03/30/2022		435							435	460	25		25
100038573	DUBLIN	IRL		09/27/2019		1,588							1,588	1,718	120	10	130
100043131	ALAMOSA	CO		05/28/2020		2,013							2,013	2,013			
100046736	WAVERLY	OH		11/20/2020		1,062							1,062	1,062			
100113126	PHILADELPHIA	PA		06/29/2023		561							561	561			
100111357	BENSON	AZ		06/29/2023		1,680							1,680	1,680			
100046951	EL PASO	TX		11/20/2020		670							670	670			
100127158	PHILADELPHIA	PA		08/30/2023		563							563	563			
100112867	WICHITA	KS		06/29/2023		822							822	822			
100047260	MIAMI	FL		11/20/2020		1,536							1,536	1,536			
100113139	PEMBROKE PINES	FL		06/29/2023		1,736							1,736	1,736			
100046949	DETROIT	MI		11/20/2020		1,211							1,211	1,211			
100127270	GADSDEN	AL		08/30/2023		1,554							1,554	1,554			
100038916	OFFALY	IRL		09/27/2019		1,703							1,703	1,844	132	10	141
100053657	MOJAVE	CA		03/23/2021		236							236	236			
100113977	AKRON	OH		06/29/2023		496							496	496			
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		302							302	339	37		37
100053368	REDFORD	MI		03/23/2021		279							279	279			
100126892	KNOXVILLE	TN		08/30/2023		1,322							1,322	1,322			
100127168	GARY	IN		08/30/2023		840							840	840			
100127046	PORT HURON	MI		08/30/2023		81							81	81			
100113237	PENSACOLA	FL		06/29/2023		702							702	702			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126813	PARKVILLE	MD		08/30/2023		36							36	36			
100011470	WEST BABYLON	NY		12/23/2016		2,828							2,828	2,828			
100126789	MIDDLETOWN	RI		08/30/2023		727							727	727			
100011615	BRANDON	FL		03/08/2017		874							874	874			
100028008	GARY	IN		10/26/2018		103							103	103			
100083338	ROTTERDAM	NLD		05/27/2022		373							373	415	41		41
100111000	EAST SAINT LOUIS	IL		06/29/2023		1,043							1,043	1,043			
100054835	RICHMOND	VA		03/23/2021		454							454	454			
100068592	HAARLEM	NLD		08/30/2021		468							468	470	2		2
100126606	ORMOND BEACH	FL		08/30/2023		1,093							1,093	1,093			
100127108	DES MOINES	IA		08/30/2023		177							177	177			
100127052	MESA	AZ		08/30/2023		1,075							1,075	1,075			
100086294	ZIERIKZEE	NLD		08/29/2022		295							295	359	64		64
100046847	EL PASO	TX		11/20/2020		832							832	832			
100127101	RICHMOND	VA		08/30/2023		631							631	631			
100053419	TUSKEGEE	AL		03/23/2021		1,095							1,095	1,095			
100012136	SOUTH BEND	IN		03/08/2017		667							667	667			
100161645	S-GRAVENHAGE	NLD		07/29/2024		(5)							(5)		5		5
100014700	MEMPHIS	TN		09/27/2017		155							155	155			
100012877	SAN DIEGO	CA		05/25/2017		886							886	886			
100082060	DEN HAAG	NLD		03/30/2022		412							412	436	25		25
100055217	DETROIT	MI		03/23/2021		942							942	942			
100045766	DETROIT	MI		11/25/2020		199							199	199			
100113839	HOMESTEAD	FL		06/29/2023		484							484	484			
100080309	AMSTERDAM	NLD		02/22/2022		427							427	446	18		18
100046916	ALBUQUERQUE	NM		11/20/2020		1,424							1,424	1,424			
100017126	ALIQUIPPA	PA		04/26/2018		601							601	601			
100112510	CROUSE	NC		06/29/2023		1,790							1,790	1,790			
100032188	MODESTO	CA		03/29/2019		439							439	439			
100090570	LEIDEN	NLD		12/28/2022		302							302	342	40		40
100030587	DETROIT	MI		12/20/2018		452							452	452			
100043690	BROOKLYN	NY		08/13/2020		1,873							1,873	1,873			
100053409	OAKLAND	CA		03/23/2021		2,332							2,332	2,332			
100127110	LAUDERHILL	FL		08/30/2023		1,136							1,136	1,136			
100083403	GORREDIJK	NLD		05/27/2022		352							352	391	40		40
100126826	HARRISVILLE	NY		08/30/2023		67							67	67			
100050216	HAHNVILLE	LA		11/20/2020		2,764							2,764	2,764			
100111158	MACON	GA		06/29/2023		528							528	528			
100024903	BROOKLYN	NY		09/20/2018		927							927	927			
100113257	PHILADELPHIA	PA		06/29/2023		732							732	732			
100046731	AMITYVILLE	NY		11/20/2020		932							932	932			
100012869	SAINT PETERSBURG	FL		05/25/2017		646							646	646			
100110923	ROCK HILL	SC		06/29/2023		400							400	400			
100114234	SAN ANTONIO	TX		06/29/2023		33							33	33			
100086273	AMSTERDAM	NLD		08/29/2022		333							333	406	74		74
100045999	ARANSAS PASS	TX		11/25/2020		99							99	99			
100110938	SAINT CLAIR	PA		06/29/2023		956							956	956			
100114039	ALPHARETTA	GA		06/29/2023		97							97	97			
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		265							265	316	51		51
100034554	LIMERICK	IRL		06/21/2019		212							212	228	14	1	15
100126995	PLYMOUTH	NC		08/30/2023		646							646	646			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100050077	PHILADELPHIA	PA		11/20/2020		800							800	800			
100126940	PHILADELPHIA	PA		08/30/2023		185							185	185			
100047051	LAGUNA WOODS	CA		11/20/2020		531							531	531			
100085126	DEN HAAG	NLD		07/27/2022		349							349	415	65		65
100082798	ROTTERDAM	NLD		04/27/2022		332							332	375	44		44
100127078	CAIRO	IL		08/30/2023		2							2	2			
100047120	SOUTH BEND	IN		11/20/2020		104							104	104			
100114219	PINE TOP	KY		06/29/2023		1,607							1,607	1,607			
100110864	CONNEAUT	OH		06/29/2023		591							591	591			
100111642	LEESBURG	FL		06/29/2023		381							381	381			
100111036	HOBART	IN		06/29/2023		466							466	466			
100126885	SOUTH BEND	IN		08/30/2023		1,272							1,272	1,272			
100101714	LELYSTAD	NLD		03/30/2023		295							295	323	29		29
500005276002A	ZOETERMEER	NLD		11/27/2024		211							211	238	27		27
100113964	LA SALLE	IL		06/29/2023		446							446	446			
100111803	TOLEDO	OH		06/29/2023		506							506	506			
100078592	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(3)							(3)		3		3
100084250	UDEN	NLD		06/30/2022		300							300	345	45		45
100155866	BELLEVUE	WA		06/18/2024		6,298							6,298	6,298			
100112498	VERONA	PA		06/29/2023		565							565	565			
100082061	ROTTERDAM	NLD		03/30/2022		506							506	536	30		30
100127282	FORT LAUDERDALE	FL		08/30/2023		48							48	48			
100114494	BIRMINGHAM	AL		06/29/2023		167							167	167			
100046911	REDFORD	MI		11/20/2020		1,473							1,473	1,473			
100017177	LITTLE ROCK	AR		04/26/2018		614							614	614			
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		923							923	1,432	36	473	509
100047348	JACKSONVILLE	FL		11/20/2020		295							295	295			
100012911	MANTECA	CA		05/25/2017		371							371	371			
100085141	LELYSTAD	NLD		07/27/2022		278							278	330	52		52
100054778	ALBERTVILLE	AL		03/23/2021		998							998	998			
100127144	BAKERSFIELD	CA		08/30/2023		1,394							1,394	1,394			
100047111	OLMSTED FALLS	OH		11/20/2020		399							399	399			
100039225	DUBLIN	IRL		09/27/2019		691							691	751	59		60
100053443	AMARILLO	TX		03/23/2021		316							316	316			
100081976	ALMERE	NLD		03/30/2022		375							375	399	24		24
100113933	CALLAHAN	FL		06/29/2023		685							685	685			
100091884	GOUDA	NLD		01/27/2023		275							275	304	29		29
100014779	JACKSONVILLE	FL		10/30/2017		3,058							3,058	3,058			
100126607	SEBRING	FL		08/30/2023		780							780	780			
100113040	WEST HAZLETON	PA		06/29/2023		1,267							1,267	1,267			
100126858	PHOENIX	AZ		08/30/2023		117							117	117			
100113293	PENSACOLA	FL		06/29/2023		376							376	376			
100112497	KANSAS CITY	MO		06/29/2023		501							501	501			
100055357	MABANK	TX		03/23/2021		971							971	971			
100053865	SWEETWATER	TX		03/23/2021		815							815	815			
100126713	EVANSVILLE	IN		08/30/2023		183							183	183			
100113162	MIAMI	FL		06/29/2023		722							722	722			
100111343	SAINT LOUIS	MO		06/29/2023		971							971	971			
100030038	DOLAN SPRINGS	AZ		12/20/2018		347							347	347			
100046770	NORTH HILLS	CA		11/20/2020		1,799							1,799	1,799			
100039298	DUBLIN	IRL		09/27/2019		4,822							4,822	5,186	363		363

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014719	YUBA CITY	CA		09/27/2017		499							499	499			
100121070	NETHERLANDS	NLD		08/28/2023		243							243	272	30		30
100053773	TUCSON	AZ		03/23/2021		304							304	304			
100081894	DEN HAAG	NLD		03/30/2022		423							423	450	27		27
100127131	BIRMINGHAM	AL		08/30/2023		774							774	774			
100113969	PITTSBURGH	PA		06/29/2023		91							91	91			
100053675	SILVIS	IL		03/23/2021		483							483	483			
100113338	SANFORD	NC		06/29/2023		732							732	732			
100033335	DUBLIN	IRL		06/21/2019		245							245	205	11	(52)	(40)
100112226	PHOENIX	IL		06/29/2023		118							118	118			
100157572	AMSTERDAM	NLD		06/28/2024		737							737	816	80		80
100044534	COLORADO SPRINGS	CO		11/19/2020		1,215							1,215	1,215			
100045330	TOLEDO	OH		11/25/2020		129							129	129			
100045610	NAPOLEONVILLE	LA		11/25/2020		724							724	724			
100111253	COLUMBUS	OH		06/29/2023		1,209							1,209	1,209			
100055268	TAYLORS	SC		03/23/2021		1,098							1,098	1,098			
100088538	ROTTERDAM	NLD		10/27/2022		364							364	372	8		8
100065960	ROTTERDAM	NLD		07/30/2021		416							416	415	(1)		(1)
100047058	GREENVILLE	SC		11/20/2020		588							588	588			
100054874	MEYERSDALE	PA		03/23/2021		261							261	261			
100054725	WAYNESBORO	VA		03/23/2021		443							443	443			
100165203	SCHIEDAM	NLD		08/28/2024		(3)							(3)		3		3
100046509	TAHLEQUAH	OK		11/25/2020		1,767							1,767	1,767			
100080333	AMSTERDAM	NLD		02/22/2022		337							337	355	17		17
100082771	ROTTERDAM	NLD		04/27/2022		399							399	452	52		52
100113186	LAKE WORTH	FL		06/29/2023		1,134							1,134	1,134			
100111353	RANDOLPH	AL		06/29/2023		560							560	560			
100134428	NETHERLANDS	NLD		10/27/2023		212							212	243	31		31
100180814	EMMER-COMPASCUUM	NLD		11/27/2024		197							197	225	28		28
100173616	DORDRECHT	NLD		10/29/2024		289							289	319	31		31
100112585	KULPMONT	PA		06/29/2023		223							223	223			
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		322							322	328	6		6
100078574	ROTTERDAM	NLD		01/26/2022		359							359	376	17		17
100173614	DORDRECHT	NLD		10/29/2024		287							287	317	31		31
100090574	ZAANDAM	NLD		12/28/2022		323							323	365	42		42
100113991	KANSAS CITY	MO		06/29/2023		1,225							1,225	1,225			
100078628	DEN HAAG	NLD		01/26/2022		362							362	380	19		19
100111758	REDFORD	MI		06/29/2023		252							252	252			
100043046	WAHPETON	ND		05/28/2020		981							981	981			
100147329	AMSTERDAM	NLD		03/27/2024		748							748	818	71		71
100091908	LELYSTAD	NLD		01/27/2023		270							270	295	25		25
100112529	ALLENTOWN	PA		06/29/2023		259							259	259			
100070257	TIEL	NLD		08/31/2021		413							413	411	(2)		(2)
100075872	ZALTBOMMEL	NLD		11/24/2021		357							357	377	20		20
100046887	HOUSTON	TX		11/20/2020		1,044							1,044	1,044			
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		447							447	456	8		8
100082730	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		(3)							(3)		3		3
100138947	OKEECHOBEE	FL		12/21/2023		355							355	355			
100061551	ROTTERDAM	NLD		06/30/2021		486							486	485	(1)		(1)
100165183	LELYSTAD	NLD		08/28/2024		220							220	236	16		16
100099722	DOKKUM	NLD		02/27/2023		328							328	369	42		42

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100111802	WICHITA	KS		06/29/2023		177							177	177			
100153749	ROTTERDAM	NLD		05/30/2024		210							210	234	24		24
100113715	COWPENS	SC		06/29/2023		272							272	272			
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		253							253	330	77		77
100091904	LELYSTAD	NLD		01/27/2023		265							265	290	25		25
100113056	MILWAUKEE	WI		06/29/2023		1,786							1,786	1,786			
100078603	MAARSSEN	NLD		01/26/2022		350							350	366	16		16
100044051	WYMORE	NE		08/19/2020		165							165	165			
100111244	OCEANSIDE	CA		06/29/2023		687							687	687			
100127330	EVANSVILLE	IN		08/30/2023		543							543	543			
100111234	DELRAY BEACH	FL		06/29/2023		501							501	501			
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		244							244	273	29		29
100113935	TERRE HAUTE	IN		06/29/2023		765							765	765			
100055156	MANSFIELD	OH		03/23/2021		1,035							1,035	1,035			
100103360	ENSCHEDE	NLD		04/28/2023		259							259	282	23		23
100038736	CAVAN	IRL		09/27/2019		8							8	(120)	(8)	(120)	(128)
100026469	DESERT HOT SPRINGS	CA		09/26/2018		1,536							1,536	1,536			
100113030	LOCUST FORK	AL		06/29/2023		326							326	326			
100047246	NEWHALL	CA		11/20/2020		1,098							1,098	1,098			
100070305	AMSTERDAM	NLD		08/31/2021		390							390	389	(1)		(1)
100113336	SYLVESTER	GA		06/29/2023		866							866	866			
100150263	WEERT	NLD		04/29/2024		201							201	228	27		27
100139926	NETHERLANDS	NLD		12/28/2023		820							820	874	54		54
100111641	FITZGERALD	GA		06/29/2023		455							455	455			
100137284	NETHERLANDS	NLD		11/28/2023		336							336	367	31		31
100055247	CHESTERTON	IN		03/23/2021		1,876							1,876	1,876			
100112313	HUTCHINSON	KS		06/29/2023		236							236	236			
100046825	WAVERLY	IA		11/20/2020		993							993	993			
100065942	ENSCHEDE	NLD		07/30/2021		447						(45)	402	400	(2)		(2)
100049367	FORT PIERCE	FL		11/20/2020		123							123	123			
100085139	UTRECHT	NLD		07/27/2022		682							682	1,326	104	540	644
100088576	DEN HAAG	NLD		10/27/2022		433						(54)	379	386	7		7
100126540	BEAUMONT	TX		08/30/2023		705							705	705			
100126594	SPEEDWELL	TN		08/30/2023		186							186	186			
100046926	BOCA RATON	FL		11/20/2020		1,017							1,017	1,017			
100014536	WEST MEMPHIS	AR		09/27/2017		482							482	482			
100134411	NETHERLANDS	NLD		10/27/2023		1,884						(242)	1,643	1,845	202		202
100126451	CONYERS	GA		08/30/2023		3,592							3,592	3,592			
100078587	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(3)							(3)		3		3
100080281	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(1)							(1)		1		1
100078514	DEN HAAG	NLD		01/26/2022		381							381	401	20		20
100088568	BREDA	NLD		10/27/2022		295							295	302	7		7
100126967	GRANVILLE	NY		08/30/2023		26							26	26			
100113725	PHILADELPHIA	PA		06/29/2023		597							597	597			
100017675	CLEVELAND	OH		04/26/2018		97							97	97			
100114185	GRAND JUNCTION	IA		06/29/2023		849							849	849			
100108530	LELYSTAD	NLD		05/25/2023		215							215	240	25		25
100075867	AMSTERDAM	NLD		11/24/2021		332							332	350	18		18
100126442	FRACKVILLE	PA		08/30/2023		139							139	139			
100126899	FAYETTEVILLE	NC		08/30/2023		659							659	659			
100138980	SUNRISE	FL		12/21/2023		1,421							1,421	1,421			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100127137	OKLAHOMA CITY	OK		08/30/2023		1,632							1,632	1,632			
100113693	DETROIT	MI		06/29/2023		767							767	767			
100111203	SACRAMENTO	CA		06/29/2023		2,902							2,902	2,902			
100078586	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(3)							(3)		3		3
100055558	NEWBERRY	SC		03/23/2021		555							555	555			
100061555	ROTTERDAM	NLD		06/30/2021		383							383	381	(2)		(2)
100046812	MONROE	LA		11/20/2020		444							444	444			
100065906	WAGENINGEN/EDE	NLD		07/30/2021		380							380	378	(2)		(2)
100081996	LELYSTAD	NLD		03/30/2022		338							338	359	20		20
100113976	SUNRISE	FL		06/29/2023		450							450	450			
100054449	CADILLAC	MI		03/23/2021		874							874	874			
100113651	REYNOLDSVILLE	PA		06/29/2023		847							847	847			
100112927	DAYTON	OH		06/29/2023		696							696	696			
100088557	UTRECHT	NLD		10/27/2022		361							361	345	7	(24)	(16)
100053867	HARLINGEN	TX		03/23/2021		1,154							1,154	1,154			
100110939	PORT HURON	MI		06/29/2023		191							191	191			
100110778	LELYSTAD	NLD		06/28/2023		234							234	256	21		21
100078590	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(3)							(3)		3		3
100080330	HEEMSTEDE	NLD		02/22/2022		364							364	380	16		16
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		231							231	300	69		69
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022		51							51	62	11		11
100127119	JACKSONVILLE	FL		08/30/2023		872							872	872			
100110987	BROOKSVILLE	FL		06/29/2023		693							693	693			
100112955	JAMESVILLE	NC		06/29/2023		340							340	340			
100086355	ZALTBOMMEL	NLD		08/29/2022		205							205	252	47		47
100047973	CICERO	IL		11/20/2020		2,208							2,208	2,208			
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		341							341	348	7		7
100048055	WALLAND	TN		11/20/2020		3,141							3,141	3,141			
100068619	ROTTERDAM	NLD		08/30/2021		421							421	421	(1)		(1)
100126441	HUMBOLDT	TN		08/30/2023		243							243	243			
100127089	CLEVELAND	OH		08/30/2023		565							565	565			
100114120	INDIANAPOLIS	IN		06/29/2023		338							338	338			
100084316	UDEN	NLD		06/30/2022		220							220	254	34		34
100111011	RICHMOND	MO		06/29/2023		540							540	540			
100068616	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(3)							(3)		3		3
100046881	HARRISONVILLE	MO		11/20/2020		1,645							1,645	1,645			
100113743	ROCKFORD	IL		06/29/2023		261							261	261			
100082725	DEN HAAG	NLD		04/27/2022		371							371	164	20	(227)	(207)
100046870	SHREVEPORT	LA		11/20/2020		1,072							1,072	1,072			
100011018	ROSEDALE	NY		12/23/2016		1,329							1,329	1,329			
100017606	PELZER	SC		04/26/2018		458							458	458			
100053408	WAYNESVILLE	GA		03/23/2021		1,003							1,003	1,003			
100130131	NETHERLANDS	NLD		09/26/2023		430							430	486	56		56
100143839	AMSTERDAM	NLD		02/27/2024		669							669	730	61		61
100113454	GALVA	IL		06/29/2023		2,505							2,505	2,505			
100046931	ALBUQUERQUE	NM		11/20/2020		1,635							1,635	1,635			
100110857	MUSKEGON	MI		06/29/2023		545							545	545			
100110791	ALMELO	NLD		06/28/2023		204							204	225	21		21
100157553	BOLSWARD	NLD		06/28/2024		177							177	199	22		22
100065933	DEN HAAG	NLD		07/30/2021		419							419	417	(2)		(2)
100089694	LELYSTAD	NLD		11/29/2022		203							203	239	37		37

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100078594	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(3)							(3)		3		3
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		288						(71)	218	247	29		29
100173656	LEEUWARDEN	NLD		10/29/2024		(2)							(2)		2		2
100054493	YELLOW SPRINGS	OH		03/23/2021		2,076							2,076	2,076			
100012132	WILMINGTON	DE		03/08/2017		1,366							1,366	1,366			
100017401	GARRISON	TX		04/26/2018		415							415	415			
100127140	MEMPHIS	TN		08/30/2023		749							749	749			
100068541	ROTTERDAM	NLD		08/30/2021		346							346	347			
100157561	ROTTERDAM	NLD		06/28/2024		177							177	198	21		21
100110839	ST. LOUIS	MO		06/29/2023		770							770	770			
100127160	ROCKY FORD	GA		08/30/2023		994							994	994			
100112134	MEXICO	MO		06/29/2023		145							145	145			
100055773	FAIR LAWN	NJ		03/23/2021		1,878							1,878	1,878			
100113943	SOUTH HOUSTON	TX		06/29/2023		72							72	72			
100083434	ZALTBOMMEL	NLD		05/27/2022		249							249	276	27		27
100081954	ROTTERDAM	NLD		03/30/2022		292							292	310	18		18
100055569	FOREST HILL	TX		03/23/2021		917							917	917			
100085130	BERGEN OP ZOOM	NLD		07/27/2022		214							214	255	41		41
100048108	GREENSBORO	NC		11/20/2020		1,033							1,033	1,033			
100014768	ST. AUGUSTINE	FL		10/30/2017		727							727	727			
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		76							76	100	24		24
100080279	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		(1)							(1)		1		1
100077918	AMSTERDAM	NLD		12/29/2021		287							287	300	12		12
100082045	DEN HAAG	NLD		03/30/2022		329							329	348	20		20
100087644	HEERHUGOWAARD	NLD		09/27/2022		156							156	205	49		49
100084244	GORINCHEM	NLD		06/30/2022		234							234	268	35		35
100053845	HOLLYWOOD	FL		03/23/2021		165							165	165			
100050100	DALLAS	TX		11/20/2020		339							339	339			
100045504	BALTIMORE	MD		11/25/2020		576							576	576			
100083350	DEN HAAG	NLD		05/27/2022		293							293	324	31		31
100078584	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		(2)							(2)		2		2
100082727	KATWIJK	NLD		04/27/2022		298							298	338	40		40
100082737	LEIDEN	NLD		04/27/2022		241							241	273	32		32
100112408	OMAHA	NE		06/29/2023		2,169							2,169	2,169			
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		199							199	233	34		34
100126791	CHERAW	SC		08/30/2023		1,599							1,599	1,599			
100126631	ST MATTHEWS	SC		08/30/2023		50							50	50			
100017695	SAN ANTONIO	TX		04/26/2018		889							889	889			
100055626	HASKELL	OK		03/23/2021		992							992	992			
100085098	LELYSTAD	NLD		07/27/2022		207							207	245	38		38
100114111	GRESHAM	WI		06/29/2023		814							814	814			
100114112	ST PAUL	MN		06/29/2023		2,487							2,487	2,487			
100127075	CLEVELAND	OH		08/30/2023		849							849	849			
100045541	WAYCROSS	GA		11/25/2020		820							820	820			
100055788	LIVINGSTON	AL		03/23/2021		2,598							2,598	2,598			
100180846	VLISSINGEN	NLD		11/27/2024		32							32	39	7		7
100113151	MIAMI	FL		06/29/2023		1,002							1,002	1,002			
100114215	MESQUITE	TX		06/29/2023		859							859	859			
100039119	WESTMEATH	IRL		09/27/2019		1,707							1,707	1,843	133	2	135
100082012	CASTRICUM	NLD		03/30/2022		724							724	768	44		44
100126521	TALLAHASSAEE	FL		08/30/2023		1,817							1,817	1,817			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086348	UTRECHT	NLD		08/29/2022		183							183	225	42		42
100085060	DEN HAAG	NLD		07/27/2022		295							295	507	47	166	212
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		318							318	317	(1)		(1)
100113648	MACON	GA		06/29/2023		404							404	404			
100126735	MC CORMICK	SC		08/30/2023		189							189	189			
100112145	WATERBURY	CT		06/29/2023		128							128	128			
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		197							197	234	37		37
100114196	DEARBORN	MI		06/29/2023		664							664	664			
100082721	DEN HAAG	NLD		04/27/2022		299						(69)	230	261	32		32
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		265							265	281	15		15
100046248	SOUTH BEND	IN		11/25/2020		856							856	856			
100112703	FORDYCE	AR		06/29/2023		68							68	68			
100089707	KATWIJK	NLD		11/29/2022		81							81	98	17		17
100077873	ROTTERDAM	NLD		12/29/2021		311						(49)	261	273	11		11
100078604	ROTTERDAM	NLD		01/26/2022		280							280	424	12	132	144
100127077	RED SPRINGS	NC		08/30/2023		203							203	203			
100126618	MOUNT MORRIS	MI		08/30/2023		16							16	16			
100025896	SILVER SPRING	MD		09/20/2018		3,096							3,096	3,096			
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		296						(51)	246	260	14		14
100053648	SEWARD	AK		03/23/2021		2,273							2,273	2,273			
100114048	TAMPA	FL		06/29/2023		54							54	54			
100032531	DUBLIN	IRL		06/21/2019		6							6	(181)	(6)	(181)	(187)
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		261							261	276	16		16
100068661	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		(2)							(2)		2		2
100081991	SPIJKENISSE	NLD		03/30/2022		237							237	253	16		16
100112208	WETMORE	MI		06/29/2023		741							741	741			
100081960	AMERSFOORT	NLD		03/30/2022		240							240	256	15		15
100014715	TAUNTON	MA		09/27/2017		673							673	673			
100032104	EL MIRAGE	AZ		03/29/2019		1,603							1,603	1,603			
100046993	YUMA	AZ		11/20/2020		1,033							1,033	1,033			
100111303	WHEELING	WV		06/29/2023		2,700							2,700	2,700			
100080268	ZALTBOMMEL	NLD		02/22/2022		261							261	273	12		12
100161661	LEEUWARDEN	NLD		07/29/2024		157							157	174	17		17
100043157	PARIS	MO		05/28/2020		414							414	414			
100113757	HOPEWELL	VA		06/29/2023		563							563	563			
100116193	HEBER	UT		07/20/2023		2,368							2,368	2,368			
100110918	CONNEAUT	OH		06/29/2023		711							711	711			
100078616	ROOSENDAAL	NLD		01/26/2022		237							237	250	14		14
100090578	HEERHUGOWAARD	NLD		12/28/2022		185							185	210	25		25
100126599	HOUSTON	TX		08/30/2023		1,586							1,586	1,586			
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		268							268	279	11		11
100127183	DORCHESTER	MA		08/30/2023		1,065							1,065	1,065			
100071460	TILBURG	NLD		09/30/2021		327						(41)	286	290	4		4
100139865	NETHERLANDS	NLD		12/28/2023		(4)							(4)		4		4
100139866	NETHERLANDS	NLD		12/28/2023		(4)							(4)		4		4
100113912	WORCESTER	MA		06/29/2023		2,096							2,096	2,096			
100141791	AMSTERDAM	NLD		01/29/2024		571							571	624	53		53
100088580	HEERHUGOWAARD	NLD		10/27/2022		224							224	229	6		6
100119557	HEERLEN	NLD		07/28/2023		751						(81)	671	718	48		48
100085076	ENSCHEDE	NLD		07/27/2022		183							183	218	35		35
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		180							180	219	40		40

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068670	SPIJKENISSE	NLD		08/30/2021		297							297	296			
100126968	SOUTH WEBSTER	OH		08/30/2023		95							95	95			
100084237	LELYSTAD	NLD		06/30/2022		196							196	225	29		29
100110834	PHILADELPHIA	PA		06/29/2023		867							867	867			
100112774	SHREVEPORT	LA		06/29/2023		455							455	455			
100071426	TILBURG	NLD		09/30/2021		418						(41)	376	383	6		6
100054086	MADISONVILLE	KY		03/23/2021		327							327	327			
100114096	RACINE	WI		06/29/2023		1,038							1,038	1,038			
100044159	CHATTANOOGA	TN		08/19/2020		335							335	335			
100034728	MEATH	IRL		06/21/2019		274							274	288	13	1	14
100077874	ROTTERDAM	NLD		12/29/2021		344						(47)	297	310	12		12
100127352	PONCHATOULA	LA		08/30/2023		1,339							1,339	1,339			
100141823	HOOGEVEEN	NLD		01/29/2024		215							215	239	23		23
100113044	DOTHAN	AL		06/29/2023		292							292	292			
100111248	CLEVELAND	OH		06/29/2023		1,718							1,718	1,718			
100081945	LELYSTAD	NLD		03/30/2022		194							194	206	12		12
100085039	ROTTERDAM	NLD		07/27/2022		181							181	214	33		33
100085084	YERSEKE	NLD		07/27/2022		181							181	215	34		34
100046866	BIRMINGHAM	AL		11/20/2020		1,326							1,326	1,326			
100127079	GARY	IN		08/30/2023		367							367	367			
100054251	GARY	IN		03/23/2021		1,388							1,388	1,388			
100024939	ISLAND LAKE	IL		09/20/2018		1,109							1,109	1,109			
100082791	ENSCHEDE	NLD		04/27/2022		238							238	269	31		31
100054263	IRVINE	CA		03/23/2021		675							675	675			
100046850	SANDY	UT		11/20/2020		2,620							2,620	2,620			
100078527	ROTTERDAM	NLD		01/26/2022		221							221	232	11		11
100045283	ROCKLEDGE	GA		11/25/2020		1,015							1,015	1,015			
100087633	HEERLEN	NLD		09/27/2022		141							141	184	43		43
100111366	ROCKY MOUNT	VA		06/29/2023		960							960	960			
100075874	SPIJKENISSE	NLD		11/24/2021		248							248	262	13		13
100055030	LENOIR	NC		03/23/2021		1,069							1,069	1,069			
100113925	HOUMA	LA		06/29/2023		862							862	862			
100111318	SANDSTONE	WV		06/29/2023		991							991	991			
100110970	SALISBURY	NC		06/29/2023		1,458							1,458	1,458			
100014524	HANFORD	CA		09/27/2017		664							664	664			
100130129	NETHERLANDS	NLD		09/26/2023		146							146	167	21		21
100114093	BELOIT	WI		06/29/2023		165							165	165			
100039233	WICKLOW	IRL		09/27/2019		1,585							1,585	1,707	122		122
100126520	BUFFALO	NY		08/30/2023		346							346	346			
100111237	NORTHRIDGE	CA		06/29/2023		1,727							1,727	1,727			
100054789	BLAKELY	GA		03/23/2021		591							591	591			
100153753	LEEUWARDEN	NLD		05/30/2024		142							142	158	16		16
100114115	CICERO	NY		06/29/2023		1,600							1,600	1,600			
100126825	WESTLAND	MI		08/30/2023		109							109	109			
100087662	OOSTBURG	NLD		09/27/2022		131							131	173	41		41
100155797	VIRGINIA BEACH	VA		06/18/2024		1,405							1,405	1,405			
100111572	CLARE	MI		06/29/2023		23							23	23			
100082803	GORREDIJK	NLD		04/27/2022		285						(62)	223	253	30		30
100161659	LEEUWARDEN	NLD		07/29/2024		138							138	153	15		15
100083336	ROTTERDAM	NLD		05/27/2022		200							200	221	22		22
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		310							310	310	(1)		(1)

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100127260	SAGINAW	MI		08/30/2023		469							469	469			
100113154	COCONUT CREEK	FL		06/29/2023		548							548	548			
100080312	ROTTERDAM	NLD		02/22/2022		234							234	244	10		10
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		150							150	180	29		29
100070326	WIJCHEN	NLD		08/31/2021		306							306	305	(1)		(1)
100071437	TILBURG	NLD		09/30/2021		381							381	387	6		6
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		183							183	209	26		26
100078548	ENSCHEDE	NLD		01/26/2022		230							230	241	11		11
100127312	WILMINGTON	DE		08/30/2023		271							271	271			
100054259	PITTSBURGH	PA		03/23/2021		1,169							1,169	1,169			
100108532	ZIERIKZEE	NLD		05/25/2023		149							149	167	18		18
100112928	AUGUSTA	GA		06/29/2023		654							654	654			
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		219							219	239	21		21
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		250							250	265	15		15
100078544	HEERHUGOWAARD	NLD		01/26/2022		226							226	237	11		11
100113688	TOWER	MN		06/29/2023		462							462	462			
100110962	HOLLIDAYSBURG	PA		06/29/2023		26							26	26			
100046999	WICHITA FALLS	TX		11/20/2020		1,125							1,125	1,125			
100085086	ZIERIKZEE	NLD		07/27/2022		161							161	191	30		30
100045412	AUSTIN	TX		11/25/2020		1,997							1,997	1,997			
100088524	ALMELO	NLD		10/27/2022		198							198	202	5		5
100082805	VENLO	NLD		04/27/2022		183							183	207	25		25
100077900	RAALTE	NLD		12/29/2021		230							230	239	9		9
100126443	LAKELAND	FL		08/30/2023		1,420							1,420	1,420			
100055688	LAKESHORE	FL		03/23/2021		605							605	605			
100138936	FRANKLIN	VA		12/21/2023		973							973	973			
100011197	PHILADELPHIA	PA		12/23/2016		374							374	374			
100070329	WIJCHEN	NLD		08/31/2021		290							290	289	(1)		(1)
100153775	TERNEUZEN	NLD		05/30/2024		178						(44)	133	148	14		14
100055449	ISLE	MN		03/23/2021		1,886							1,886	1,886			
100078598	ENSCHEDE	NLD		01/26/2022		224							224	235	11		11
100127068	PHILADELPHIA	PA		08/30/2023		323							323	323			
100110866	CORAL SPRINGS	FL		06/29/2023		380							380	380			
100082795	ENSCHEDE	NLD		04/27/2022		209							209	236	28		28
100075853	GOUDA	NLD		11/24/2021		221							221	233	12		12
100070290	DEN HAAG	NLD		08/31/2021		251							251	251	(1)		(1)
100080294	VENLO	NLD		02/22/2022		220							220	229	9		9
100083321	ROTTERDAM	NLD		05/27/2022		212							212	235	23		23
100054837	YOUNGSTOWN	OH		03/23/2021		209							209	209			
100081907	ROTTERDAM	NLD		03/30/2022		205							205	218	12		12
100055014	PITTSFIELD	IL		03/23/2021		883							883	883			
100165198	UTRECHT	NLD		08/28/2024		438							438	464	26		26
100114243	WICHITA	KS		06/29/2023		828							828	828			
100043962	HASTINGS	NE		08/19/2020		1,730							1,730	1,730			
100086319	DEN HAAG	NLD		08/29/2022		173							173	210	37		37
100086295	ALMELO	NLD		08/29/2022		171							171	208	38		38
100127136	KAYSVILLE	UT		08/30/2023		1,794							1,794	1,794			
100078578	DEN HAAG	NLD		01/26/2022		211							211	222	11		11
100111616	MOUNT CARMEL	PA		06/29/2023		24							24	24			
100112140	LANSING	MI		06/29/2023		1,768							1,768	1,768			
100054269	ATHENS	MI		03/23/2021		1,250							1,250	1,250			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100055839	DOVER	PA		03/23/2021		1,054							1,054	1,054			
100083417	ROOSENDAAL	NLD		05/27/2022		174							174	194	20		20
100054481	PENSACOLA	FL		03/23/2021		866							866	866			
100127022	MATTESON	IL		08/30/2023		1,220							1,220	1,220			
100033857	DUBLIN	IRL		06/21/2019		752							752	784	28	4	31
100112553	PINE BLUFF	AR		06/29/2023		287							287	287			
100055269	PEORIA	IL		03/23/2021		906							906	906			
100112980	COLUMBUS	OH		06/29/2023		138							138	138			
100086316	GORREDIJK	NLD		08/29/2022		137							137	167	30		30
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		192							192	217	25		25
100112903	TUCSON	AZ		06/29/2023		1,237							1,237	1,237			
100153735	ROTTERDAM	NLD		05/30/2024		121							121	133	12		12
100017400	SAYRE	PA		04/26/2018		714							714	714			
100078597	ENSCHEDE	NLD		01/26/2022		198							198	208	10		10
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		200							200	210	10		10
100082053	SPIJKENISSE	NLD		03/30/2022		191							191	202	11		11
100101720	OOSTBURG	NLD		03/30/2023		137							137	152	14		14
100110945	LEBANON	VA		06/29/2023		668							668	668			
100127086	ATLANTA	GA		08/30/2023		173							173	173			
100111247	THORNTON	CO		06/29/2023		2,096							2,096	2,096			
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022		142							142	185	43		43
100113349	CINCINNATI	OH		06/29/2023		469							469	469			
100112952	WESTON	FL		06/29/2023		668							668	668			
100071453	VENLO	NLD		09/30/2021		197							197	201	4		4
100114149	LATHROP	MO		06/29/2023		1,622							1,622	1,622			
100034801	SLIGO	IRL		06/21/2019		482							482	505	20	3	22
100087656	ALMELO	NLD		09/27/2022		110							110	144	34		34
100111341	MOBILE	AL		06/29/2023		895							895	895			
100113419	MIAMI	FL		06/29/2023		1,502							1,502	1,502			
100111520	FREETOWN	IN		06/29/2023		784							784	784			
100127045	NEWPORT	KY		08/30/2023		788							788	788			
100147337	VELP	NLD		03/27/2024		257							257	282	24		24
100173682	LEEUWARDEN	NLD		10/29/2024		108							108	120	12		12
100088555	HEERLEN	NLD		10/27/2022		165							165	281	4	112	116
100087647	ALMELO	NLD		09/27/2022		106							106	139	33		33
100089648	ALMELO	NLD		11/29/2022		125							125	147	22		22
100055423	CONROE	TX		03/23/2021		640							640	640			
100127214	CANADOHTA LAKE	PA		08/30/2023		13							13	13			
100111154	GLOVERSVILLE	NY		06/29/2023		2,074							2,074	2,074			
100038810	CLARE	IRL		09/27/2019		428							428	466	34	4	38
100161691	WESTERVOORT	NLD		07/29/2024		206							206	226	20		20
100126655	MEMPHIS	TN		08/30/2023		800							800	800			
100053946	PALATKA	FL		03/23/2021		732							732	732			
100126457	ALTOONA	PA		08/30/2023		693							693	693			
100110800	ALKMAAR	NLD		06/28/2023		121							121	133	12		12
100075847	ARNHEM	NLD		11/24/2021		178							178	188	10		10
100161654	GORREDIJK	NLD		07/29/2024		104							104	116	12		12
100055011	MONTICELLO	KY		03/23/2021		629							629	629			
100054022	BRIDGEPORT	CT		03/23/2021		1,001							1,001	1,001			
100126969	TOLEDO	OH		08/30/2023		19							19	19			
100065900	ROTTERDAM	NLD		07/30/2021		238							238	236	(2)		(2)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100071455	KATWIJK	NLD		09/30/2021		218							218	222	4		4
100078630	HOOGEVEEN	NLD		01/26/2022		196							196	206	10		10
100126496	SANFORD	FL		08/30/2023		551							551	551			
100030384	BATON ROUGE	LA		12/20/2018		164							164	164			
100114364	MILACA	MN		06/29/2023		1,894							1,894	1,894			
100126976	MILWAUKEE	WI		08/30/2023		942							942	942			
100070314	GROUW	NLD		08/31/2021		223							223	223			
100082797	ALMELO	NLD		04/27/2022		160							160	181	21		21
100126692	FORTWORTH	TX		08/30/2023		638							638	638			
100084254	DEN HAAG	NLD		06/30/2022		153							153	175	22		22
100087651	AMSTERDAM	NLD		09/27/2022		95							95	125	30		30
100084282	UTRECHT	NLD		06/30/2022		133							133	151	18		18
100130122	NETHERLANDS	NLD		09/26/2023		834							834	937	103		103
100048650	MASSILLON	OH		11/20/2020		1,881							1,881	1,881			
100185700	ROTTERDAM	NLD		12/20/2024		86							86	99	14		14
100114266	REDWOOD	NY		06/29/2023		1,076							1,076	1,076			
100112030	PORTAGE	PA		06/29/2023		1,068							1,068	1,068			
100050137	SHELBYVILLE	IN		11/20/2020		688							688	688			
100053862	BROWNSVILLE	TX		03/23/2021		1,510							1,510	1,510			
100065903	WAGENINGEN/EDE	NLD		07/30/2021		184							184	183	(1)		(1)
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022		111							111	145	33		33
100121065	NETHERLANDS	NLD		08/28/2023		429						(55)	374	410	36		36
100083308	HEERLEN	NLD		05/27/2022		132							132	146	15		15
100165181	S-GRAVENHAGE	NLD		08/28/2024		94							94	102	7		7
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		982							982	1,060	79		79
100054536	SARASOTA	FL		03/23/2021		1,186							1,186	1,186			
100126900	CHESAPEAKE	WV		08/30/2023		2,251							2,251	2,251			
100126894	LAFAYETTE	LA		08/30/2023		543							543	543			
100070338	ROTTERDAM	NLD		08/31/2021		156							156	157	1		1
100014725	CALLAHAN	FL		09/27/2017		1,653							1,653	1,653			
100126645	CHICAGO	IL		08/30/2023		15							15	15			
100126547	PEORIA	IL		08/30/2023		1,233							1,233	1,233			
100046861	DECATUR	GA		11/20/2020		1,396							1,396	1,396			
100054317	SAGINAW	MI		03/23/2021		1,991							1,991	1,991			
100113344	DADE CITY	FL		06/29/2023		1,660							1,660	1,660			
100014741	ROANOKE	VA		09/27/2017		176							176	176			
100126619	THOMPSONVIL	MI		08/30/2023		330							330	330			
100127156	PHILADELPHIA	PA		08/30/2023		1,111							1,111	1,111			
100111377	PITCAIRA	PA		06/29/2023		609							609	609			
100112159	NAPA	CA		06/29/2023		116							116	116			
100110911	TOLEDO	OH		06/29/2023		740							740	740			
100112945	SAINT LOUIS	MO		06/29/2023		633							633	633			
100168934	AMSTERDAM	NLD		09/26/2024		280							280	295	15		15
100137259	NETHERLANDS	NLD		11/28/2023		263							263	283	20		20
100147303	AMSTERDAM	NLD		03/27/2024		283							283	309	26		26
100071430	HEERLEN	NLD		09/30/2021		148							148	150	2		2
100053804	PITTSBURGH	PA		03/23/2021		906							906	906			
100028316	PALM BAY	FL		10/26/2018		1,657							1,657	1,657			
100045822	ST. LOUIS	MO		11/25/2020		258							258	258			
100086326	GORREDIJK	NLD		08/29/2022		87							87	107	20		20
100114220	PHILADELPHIA	PA		06/29/2023		763							763	763			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050103	FRESNO	CA		11/20/2020		590							590	590			
100014721	SEBASTIAN	FL		09/27/2017		1,123							1,123	1,123			
100050095	COLUMBIANA	AL		11/20/2020		1,087							1,087	1,087			
100110810	EVANSTON	IL		06/29/2023		109							109	109			
100127087	MEMPHIS	TN		08/30/2023		889							889	889			
100113717	PAW PAW TWP	MI		06/29/2023		535							535	535			
100126632	WILLIAMSTON	SC		08/30/2023		1,213							1,213	1,213			
100137263	NETHERLANDS	NLD		11/28/2023		637							637	683	46		46
100126626	YOUNGSTOWN	OH		08/30/2023		249							249	249			
100110787	ARNHEM	NLD		06/28/2023		79							79	88	9		9
100111227	CLEARWATER	FL		06/29/2023		1,303							1,303	1,303			
100113642	RALEIGH	NC		06/29/2023		164							164	164			
100173659	LEEUWARDEN	NLD		10/29/2024		67							67	74	7		7
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		81							81	90	8		8
100046856	ELLETTSVILLE	IN		11/20/2020		954							954	954			
100085132	ALMERE	NLD		07/27/2022		97							97	115	18		18
100087649	OOSTBURG	NLD		09/27/2022		62							62	81	19		19
100050130	DETROIT	MI		11/20/2020		1,027							1,027	1,027			
100127210	MOUNT CARMEL	PA		08/30/2023		179							179	179			
100127150	ELKHART	IN		08/30/2023		879							879	879			
100112943	PITTSBURGH	PA		06/29/2023		560							560	560			
100119570	ALMERE	NLD		07/28/2023		679							679	726	47		47
100111133	MURPHYSBORO	IL		06/29/2023		705							705	705			
100113493	DETROIT	MI		06/29/2023		330							330	330			
100082723	DEN HAAG	NLD		04/27/2022		102							102	116	13		13
100038694	KILKENNY	IRL		09/27/2019		391							391	422	30	1	31
100068553	DEN HAAG	NLD		08/30/2021		119							119	119			
100038652	DUBLIN	IRL		09/27/2019		172							172	187	14	2	16
100014614	OKLAHOMA CITY	OK		09/27/2017		1,269							1,269	1,269			
100113046	MOUNT PLEASANT	OH		06/29/2023		399							399	399			
100126446	OSWEGO	NY		08/30/2023		1,093							1,093	1,093			
100112948	MIAMI	FL		06/29/2023		477							477	477			
100126851	TOLEDO	OH		08/30/2023		608							608	608			
100050101	CHATSWORTH	CA		11/20/2020		490							490	490			
100127224	CINCINNATI	OH		08/30/2023		101							101	101			
100114200	WINTER GARDENS	FL		06/29/2023		104							104	104			
100039065	WICKLOW	IRL		09/27/2019		128							128	140	11	1	12
100024951	WESTLAND	MI		09/20/2018		295							295	295			
100111152	TIPTONVILLE	TN		06/29/2023		698							698	698			
100126636	RICHMOND	VA		08/30/2023		601							601	601			
100147299	ZUNDERT	NLD		03/27/2024		332							332	363	30		30
100121077	NETHERLANDS	NLD		08/28/2023		427							427	467	40		40
100126504	CLEVELAND	OH		08/30/2023		71							71	71			
100044520	SAN DIEGO	CA		11/19/2020		545							545	545			
100113023	CONWAY SPRINGS	KS		06/29/2023		1,127							1,127	1,127			
100127039	JACKSONVILLE	FL		08/30/2023		195							195	195			
100110828	YOUNGSVILLE	LA		06/29/2023		833							833	833			
100112749	EDNA	TX		06/29/2023		861							861	861			
100034691	DUBLIN	IRL		06/21/2019		1							1	(21)	(1)	(21)	(22)
100126500	MEMPHIS	TN		08/30/2023		111							111	111			
100034690	DUBLIN	IRL		06/21/2019		1							1	(17)	(1)	(17)	(18)

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113165	MIAMI BEACH	FL		06/29/2023		65							65	65			
100127066	TOLEDO	OH		08/30/2023		284							284	284			
100112729	SAINT GEORGE	SC		06/29/2023		325							325	325			
100045137	EMERYVILLE	CA		11/25/2020		156							156	156			
100044533	CHICAGO	IL		11/19/2020		(10,321)							(10,321)	(10,321)			
7410029	LONDON	GBR		12/09/2024		(2,406,278)							(2,406,278)		2,406,278		2,406,278
100033967	DUBLIN	IRL		06/21/2019		19							19	(583)	(19)	(583)	(602)
100157169	BROOKLYN	NY		02/20/2025		2,933							2,933	2,933			
7410033	ALTRINCHAM	GBR		03/06/2025		(220,478)							(220,478)		220,478		220,478
7200750	NEW YORK	NY		02/28/2025		(32,307)		32,307			32,307						
7200746	TAMPA	FL		01/23/2025		(78,069)		98,837	20,768		78,069						
7200747	LONG ISLAND CITY	NY		01/28/2025		171,106							171,106	171,106			
600104811	SCOTTSDALE	AZ		02/28/2025		(25,511)		130,624			130,624		105,113	105,113			
600104164	LOS ANGELES	CA		02/28/2025		(50,367)		135,410			135,410		85,043	85,043			
600103209	STOCKTON	CA		02/28/2025		(10,195)		77,681			77,681		67,486	67,486			
600104045	LOS ANGELES	CA		02/28/2025		(33,601)		89,589			89,589		55,988	55,988			
403054145	NEWARK	NJ		03/06/2025		24,643							24,643	24,643			
600104765	SAN DIEGO	CA		02/28/2025		(26,400)		75,945			75,945		49,545	49,545			
600103627	MERIDIAN	ID		02/28/2025		(7,675)		66,895			66,895		59,220	59,220			
600104067	GARDEN GROVE	CA		02/28/2025		(19,157)		69,211			69,211		50,054	50,054			
600103207	STOCKTON	CA		02/28/2025		(8,703)		66,315			66,315		57,612	57,612			
600104152	RENTON	WA		02/28/2025		(7,667)		57,924			57,924		50,257	50,257			
600103511	MEDFORD	OR		02/28/2025		(3,624)		50,643			50,643		47,019	47,019			
7200375	LONDON	GBR		01/02/2025		884,262							884,262	884,262			
600103119	PHOENIX	AZ		02/28/2025		(9,952)		50,009			50,009		40,057	40,057			
600103512	MEDFORD	OR		02/28/2025		(3,255)		45,489			45,489		42,234	42,234			
600104070	DOWNEY	CA		02/28/2025		(22,592)		59,963			59,963		37,371	37,371			
600104094	LYNNWOOD	WA		02/28/2025		(20,831)		56,818			56,818		35,987	35,987			
600103917	LOS ANGELES	CA		02/28/2025		(13,777)		50,194			50,194		36,417	36,417			
600104035	GLENDALE	CA		02/28/2025		(14,580)		55,699			55,699		41,120	41,120			
600103658	GROVER BEACH	CA		02/28/2025		(12,643)		46,909			46,909		34,266	34,266			
600102755	PHOENIX	AZ		02/28/2025		(6,289)		40,793			40,793		34,504	34,504			
600102626	LA CRESCENTA	CA		02/28/2025		(10,144)		38,931			38,931		28,787	28,787			
100203894	NEW YORK	NY		03/28/2025		10,399							10,399	10,399			
600104205	LOS ANGELES	CA		02/28/2025		(11,148)		39,961			39,961		28,813	28,813			
600104074	HAWTHORNE	CA		02/28/2025		(9,703)		38,085			38,085		28,382	28,382			
600104215	TUCSON	AZ		02/28/2025		(9,870)		36,476			36,476		26,606	26,606			
600104380	GLENDALE	CA		02/28/2025		(9,991)		40,472			40,472		30,481	30,481			
100192495	PONTE VEDRA	FL		02/07/2025		9,978							9,978	9,978			
600102291	GLENDALE	CA		02/28/2025		(4,199)		30,549			30,549		26,350	26,350			
600100806	POMONA	CA		02/28/2025		3,436		34,853			34,853		38,289	38,289			
600102975	SCOTTSDALE	AZ		02/28/2025		(2,616)		32,833			32,833		30,217	30,217			
100203896	BOCA RATON	FL		03/28/2025		9,375							9,375	9,375			
100197762	AMSTERDAM	NLD		02/26/2025		(1,316)							(1,316)		1,316		1,316
600104505	SANTA ANA	CA		02/28/2025		(13,879)		43,095			43,095		29,216	29,216			
600104776	GREELEY	CO		02/28/2025		(8,050)		32,070			32,070		24,020	24,020			
600104033	BURBANK	CA		02/28/2025		(10,323)		39,438			39,438		29,115	29,115			
600104034	GLENDALE	CA		02/28/2025		(10,274)		39,251			39,251		28,977	28,977			
600104051	LOS ANGELES	CA		02/28/2025		(9,658)		34,252			34,252		24,594	24,594			
600104568	LOS ANGELES	CA		02/28/2025		(7,302)		34,365			34,365		27,063	27,063			
600104381	GLENDALE	CA		02/28/2025		(6,813)		33,417			33,417		26,604	26,604			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
600104052	LOS ANGELES	CA		02/28/2025		(9,282)		32,921			32,921		23,639	23,639			
100199094	TARZANA	CA		03/03/2025		9,028							9,028	9,028			
100203703	DELFT	NLD		03/26/2025		(1,513)							(1,513)		1,513		1,513
600104664	HUNTINGTON PARK	CA		02/28/2025		(9,828)		33,888			33,888		24,060	24,060			
600103774	PHOENIX	AZ		02/28/2025		(11,426)		34,552			34,552		23,126	23,126			
600103044	SALT LAKE CITY	UT		02/28/2025		(2,143)		26,900			26,900		24,757	24,757			
100181434	ENCINO	CA		01/09/2025		6,747							6,747	6,747			
100192324	ORLANDO	FL		02/05/2025		7,740							7,740	7,740			
100190793	LAS VEGAS	NV		01/27/2025		15,392							15,392	15,392			
100202349	LOS ANGELES (ENCINO AR	CA		03/19/2025		9,714							9,714	9,714			
100202365	LIGHTHOUSE POINT	FL		03/19/2025		6,174							6,174	6,174			
403054754	PHILADELPHIA	PA		03/06/2025		7,567							7,567	7,567			
600104736	ROY	UT		02/28/2025		(6,628)		23,854			23,854		17,226	17,226			
403054890	GARY	IN		03/06/2025		6,561							6,561	6,561			
600104506	LONG BEACH	CA		02/28/2025		(9,753)		30,287			30,287		20,534	20,534			
600104017	LOS ANGELES	CA		02/28/2025		(10,016)		27,203			27,203		17,187	17,187			
100177250	NEWPORT BEACH	CA		01/16/2025		57,090							57,090	57,090			
100194032	SAN JUAN CAPISTRANO	CA		03/20/2025		6,908							6,908	6,908			
100204022	YORBA LINDA	CA		03/28/2025		6,639							6,639	6,639			
600104031	SPOKANE	WA		02/28/2025		(6,017)		22,080			22,080		16,063	16,063			
100177253	NEWPORT BEACH	CA		01/16/2025		7,380							7,380	7,380			
600104698	DOWNEY	CA		02/28/2025		1,924		21,921			21,921		23,845	23,845			
100177022	HARTLAND	WI		01/16/2025		6,753							6,753	6,753			
100191669	SARASOTA	FL		01/31/2025		7,595							7,595	7,595			
100201628	INLET BEACH	FL		03/13/2025		6,246							6,246	6,246			
100199109	JAMUL	CA		03/03/2025		6,159							6,159	6,159			
100177356	COHASSET	MA		01/16/2025		949,720							949,720	949,720			
100197746	AMSTERDAM	NLD		02/26/2025		(794)							(794)		794		794
100200450	NEW ALBANY	OH		03/10/2025		5,118							5,118	5,118			
100191326	NEWPORT BEACH	CA		01/30/2025		6,615							6,615	6,615			
100190190	STUDIO CITY AREA CITY OF LOS	CA		01/21/2025		6,126							6,126	6,126			
100197747	AMSTERDAM	NLD		02/26/2025		(777)							(777)		777		777
100202619	STUDIO CITY	CA		03/21/2025		4,178							4,178	4,178			
100192371	CALABASAS	CA		02/05/2025		3,797							3,797	3,797			
600102964	LONG BEACH	CA		02/28/2025		(6,221)		19,410			19,410		13,189	13,189			
100204061	LOS ANGELES	CA		03/28/2025		6,236							6,236	6,236			
100157102	ALPINE	NJ		02/20/2025		5,118							5,118	5,118			
600104678	BELL GARDENS	CA		02/28/2025		(7,167)		23,421			23,421		16,254	16,254			
100192467	LAGUNA BEACH	CA		02/07/2025		6,797							6,797	6,797			
100177645	CORAL GABLES	FL		01/16/2025		5,851							5,851	5,851			
100189370	CAMARILLO	CA		01/14/2025		5,487							5,487	5,487			
600103576	VALLEJO	CA		02/28/2025		(4,339)		18,153			18,153		13,814	13,814			
100177149	W BLOOMFIELD	MI		01/16/2025		5,624							5,624	5,624			
100192422	BRIDGEHAMPTON	NY		02/07/2025		5,824							5,824	5,824			
100177195	BOULDER	CO		01/16/2025		5,995							5,995	5,995			
403054639	KLAMATH FALLS	OR		03/06/2025		5,561							5,561	5,561			
100202355	LOS ANGELES	CA		03/19/2025		4,861							4,861	4,861			
403019735	BATESVILLE	MS		03/06/2025		13,249							13,249	13,249			
100177398	DAYTON	OR		01/16/2025		5,844							5,844	5,844			
100157110	ARCADIA	CA		02/20/2025		5,347							5,347	5,347			
500005813001	RIJSWIJK	NLD		02/28/2025		(262)							(262)		262		262

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190230	WESTLAKE VILLAGE	CA		01/21/2025		1,075,248							1,075,248	1,075,248			
100200457	BELL CANYON	CA		03/10/2025		6,745							6,745	6,745			
100191209	NEWPORT BEACH	CA		01/29/2025		6,294							6,294	6,294			
100189711	NORTH PALM BEACH	FL		02/20/2025		3,723							3,723	3,723			
100193593	ATLANTA	GA		02/10/2025		6,178							6,178	6,178			
100191766	LOS ANGELES	CA		02/20/2025		5,570							5,570	5,570			
100201302	MIAMI BEACH	FL		03/12/2025		6,292							6,292	6,292			
100188601	DALLAS	TX		02/10/2025		6,447							6,447	6,447			
403053577	ROCKFORD	IL		03/06/2025		5,058							5,058	5,058			
100197609	LA JOLLA	CA		02/26/2025		6,489							6,489	6,489			
100201849	LOS ANGELES	CA		03/18/2025		2,503							2,503	2,503			
100193810	LOS CABOS	MEX		02/10/2025		7,226							7,226	7,226			
100190743	BELL CANYON	CA		01/27/2025		4,587							4,587	4,587			
100197748	AMSTERDAM	NLD		02/26/2025		(657)							(657)		657		657
100199118	HUNTINGTON BEACH	CA		03/03/2025		18,236							18,236	18,236			
100202444	ALAMO	CA		03/20/2025		5,672							5,672	5,672			
403054921	PHILADELPHIA	PA		03/06/2025		4,959							4,959	4,959			
100190794	LAGUNA NIGUEL	CA		01/27/2025		145,000							145,000	145,000			
100191005	OAKHURST	NJ		01/29/2025		5,251							5,251	5,251			
600104147	MCMINNVILLE	OR		02/28/2025		(5,064)		19,535			19,535		14,471	14,471			
100192356	NORTHRIDGE	CA		02/05/2025		5,357							5,357	5,357			
100200481	SADDLE RIVER	NJ		03/10/2025		4,944							4,944	4,944			
100202356	LAGUNA NIGEL	CA		03/19/2025		3,980							3,980	3,980			
100204059	MOORESVILLE	NC		03/28/2025		3,824							3,824	3,824			
100189439	SAN FRANCISCO	CA		01/14/2025		5,793							5,793	5,793			
600103874	SACRAMENTO	CA		02/28/2025		(3,551)		17,801			17,801		14,250	14,250			
100195639	SAN DIMAS	CA		02/24/2025		8,972							8,972	8,972			
600103881	LOS ANGELES	CA		02/28/2025		(2,272)		16,364			16,364		14,092	14,092			
100177353	FOUNTAIN HILLS	AZ		01/16/2025		2,783							2,783	2,783			
600103972	SAN DIEGO	CA		02/28/2025		4,989		8,104			8,104		13,093	13,093			
100190788	LAGUNA NIGUEL	CA		01/27/2025		5,540							5,540	5,540			
100190810	ENCINITAS	CA		01/27/2025		2,209							2,209	2,209			
100201378	LOS ANGELES	CA		03/12/2025		6,694							6,694	6,694			
100201306	BROOKLYN	NY		03/12/2025		4,365							4,365	4,365			
600103865	ANAHEIM	CA		02/28/2025		(2,038)		14,825			14,825		12,787	12,787			
100201909	BOCA RATON	FL		03/18/2025		4,755							4,755	4,755			
100177473	SANTA MARIA	CA		01/16/2025		3,046							3,046	3,046			
100186121	LONE TREE	CO		01/31/2025		5,063							5,063	5,063			
100177290	LAGUNA BEACH	CA		01/16/2025		4,989							4,989	4,989			
100202607	VENICE	CA		03/21/2025		5,157							5,157	5,157			
100202409	LOS ANGELES	CA		03/19/2025		7,527							7,527	7,527			
100193657	DEL MAR	CA		02/10/2025		4,715							4,715	4,715			
100204054	LOS ANGELES	CA		03/28/2025		4,447							4,447	4,447			
100194564	COSTA MESA	CA		03/28/2025		4,534							4,534	4,534			
100197606	GREAT FALLS	VA		02/26/2025		16,882							16,882	16,882			
100177418	FRANKLIN	TN		01/16/2025		4,352							4,352	4,352			
100204089	LOS ANGELES	CA		03/28/2025		4,742							4,742	4,742			
100201851	BLUFFTON	SC		03/18/2025		4,502							4,502	4,502			
100197722	SCHIEDAM	NLD		02/26/2025		(394)							(394)		394		394
100189657	SCOTTSDALE	AZ		01/17/2025		2,700							2,700	2,700			
100195529	SANTA CLARITA (VALENCIA AREA)	CA		03/27/2025		8,050							8,050	8,050			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177340	AUSTIN	TX		01/16/2025		3,105							3,105	3,105			
100191422	S-GRAVENHAGE	NLD		01/29/2025		100,561							100,561	114,915	14,354		14,354
100188620	QUEEN CREEK	AZ		02/10/2025		3,900							3,900	3,900			
100191327	BROOKLYN	NY		01/30/2025		4,034							4,034	4,034			
100203674	ROTTERDAM	NLD		03/26/2025		(380)							(380)		380		380
100185272	WALNUT CREEK	CA		01/24/2025		5,756							5,756	5,756			
100191495	ROTTERDAM	NLD		01/29/2025		(367)							(367)		367		367
100186075	MARIETTA	GA		01/31/2025		7,086							7,086	7,086			
100189423	NEW WASHOE CITY	NV		01/14/2025		3,065							3,065	3,065			
100195631	JUPITER	FL		02/24/2025		4,315							4,315	4,315			
100185260	DEL MAR	CA		01/24/2025		4,584							4,584	4,584			
100201469	CARLSBAD	CA		03/12/2025		4,465							4,465	4,465			
100201806	SOUTHLAKE	TX		03/18/2025		3,871							3,871	3,871			
100201461	IRVINE	CA		03/12/2025		4,505							4,505	4,505			
100202375	MAMMOTH LAKES	CA		03/19/2025		4,008							4,008	4,008			
100188582	CARLSBAD	CA		02/10/2025		3,281							3,281	3,281			
100189704	UPPER MARLBORO	MD		02/20/2025		5,152							5,152	5,152			
100201780	SAMMAMISH	WA		03/18/2025		4,086							4,086	4,086			
100191076	NEWBURY PARK THOUSAND	CA		01/29/2025		3,975							3,975	3,975			
100188861	LA VERNE	CA		01/09/2025		3,001							3,001	3,001			
100185250	SANTA BARBARA	CA		01/24/2025		3,731							3,731	3,731			
100202403	AUSTIN	TX		03/19/2025		4,167							4,167	4,167			
100189057	TOLUCA LAKE AREA LOS ANGELES	CA		01/09/2025		3,651							3,651	3,651			
100192503	SAN DIEGO	CA		02/07/2025		3,685							3,685	3,685			
100202602	SAN JOSE	CA		03/21/2025		4,476							4,476	4,476			
100190207	WOODLAND HILLS AREA CITY OF L	CA		01/21/2025		3,873							3,873	3,873			
100190843	SAN JUAN CAPISTRANO	CA		01/27/2025		4,267							4,267	4,267			
100201674	ORANGE	CA		03/13/2025		1,304,118							1,304,118	1,304,118			
100191818	LOS ANGELES	CA		01/31/2025		4,050							4,050	4,050			
100189461	SAN DIEGO	CA		01/15/2025		3,538							3,538	3,538			
100177214	PEBBLE BEACH	CA		01/16/2025		4,162							4,162	4,162			
403053503	MIAMI	FL		03/06/2025		4,317							4,317	4,317			
100201643	SALT LAKE CITY	UT		03/13/2025		4,513							4,513	4,513			
100192444	GRANITE BAY	CA		02/07/2025		4,186							4,186	4,186			
100193807	LOS CABOS	MEX		02/10/2025		44,615							44,615	44,615			
100177027	CAMPBELL	CA		01/16/2025		3,956							3,956	3,956			
600100831	PORTLAND	OR		02/28/2025		1,366		11,645			11,645		13,011	13,011			
100193629	PASADENA	CA		02/10/2025		3,884							3,884	3,884			
600104504	LONG BEACH	CA		02/28/2025		(4,975)		15,447			15,447		10,472	10,472			
100197752	ROTTERDAM	NLD		02/26/2025		7,262						(7,704)	(442)		442		442
100193580	CARDIFF	CA		02/10/2025		3,987							3,987	3,987			
100189396	DULUTH	GA		01/14/2025		21,668							21,668	21,668			
100203949	ARRINGTON	TN		03/28/2025		5,198							5,198	5,198			
100202575	MALIBU	CA		03/21/2025		3,938							3,938	3,938			
100177056	ENCINITAS	CA		01/16/2025		4,223							4,223	4,223			
100197743	SCHIEDAM	NLD		02/26/2025		(338)							(338)		338		338
100194037	SANTA BARBARA	CA		03/20/2025		2,390							2,390	2,390			
100157199	GRAND JUNCTION	CO		02/20/2025		3,045							3,045	3,045			
100186141	MESA	AZ		02/10/2025		3,840							3,840	3,840			
100188896	TOPSFIELD	MA		01/09/2025		6,797							6,797	6,797			
100192433	KULA	HI		02/07/2025		15,375							15,375	15,375			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190867	HOUSTON	TX		01/27/2025		4,473							4,473	4,473			
100157221	BROOKLYN	NY		02/20/2025		3,227							3,227	3,227			
100177174	SAINT GEORGE	UT		01/16/2025		3,180							3,180	3,180			
100201491	LOS ANGELES	CA		03/12/2025		3,256							3,256	3,256			
100202361	MALIBU	CA		03/19/2025		3,859							3,859	3,859			
100177467	DALLAS	TX		01/16/2025		3,787							3,787	3,787			
100190463	MILTON	GA		01/24/2025		4,149							4,149	4,149			
100203914	PEACHTREE CITY	GA		03/28/2025		3,432							3,432	3,432			
100192409	BOCA RATON	FL		02/07/2025		45,142							45,142	45,142			
100191476	NIJMEGEN	NLD		01/29/2025		(543)							(543)		543		543
100191470	AMSTERDAM	NLD		01/29/2025		(634)							(634)		634		634
100177670	FORT WORTH	TX		01/16/2025		4,475							4,475	4,475			
100190182	FOUNTAIN VALLEY	CA		01/21/2025		6,000							6,000	6,000			
100202394	STUDIO CITY	CA		03/19/2025		3,424							3,424	3,424			
4010092668	TAMPA	FL		03/28/2025		3,555							3,555	3,555			
100204029	BEACH HAVEN	NJ		03/28/2025		3,430							3,430	3,430			
100191793	PALM BEACH GARDENS	FL		01/31/2025		3,869							3,869	3,869			
100193755	THOUSAND OAKS	CA		02/10/2025		3,243							3,243	3,243			
100193199	ARGYLE	TX		02/10/2025		3,253							3,253	3,253			
100177217	ROSSMOOR	CA		01/16/2025		279							279	279			
100193596	BEVERLY HILLS	CA		02/10/2025		3,707							3,707	3,707			
100202582	MIAMI	FL		03/21/2025		5,812							5,812	5,812			
100204066	SCOTTSDALE	AZ		03/28/2025		3,824							3,824	3,824			
100191653	CAMARILLO	CA		01/31/2025		3,685							3,685	3,685			
100201552	LAKE FOREST	CA		03/13/2025		3,562							3,562	3,562			
100186092	TOMBALL	TX		01/31/2025		2,611							2,611	2,611			
100191300	LAFAYETTE	CA		01/30/2025		3,504							3,504	3,504			
100203666	S-GRAVENHAGE	NLD		03/26/2025		(223)							(223)		223		223
100191449	WEERT	NLD		01/29/2025		(586)							(586)		586		586
100193649	TORRANCE	CA		02/10/2025		3,424							3,424	3,424			
100203936	CEDAR GROVE	NJ		03/28/2025		9,457							9,457	9,457			
100201278	ALAMO	CA		03/12/2025		3,246							3,246	3,246			
100192362	BEVERLY HILLS	CA		02/05/2025		3,903							3,903	3,903			
100201596	MIAMI	FL		03/13/2025		3,833							3,833	3,833			
100191665	STUDIO CITY	CA		01/31/2025		3,606							3,606	3,606			
100191817	GLENDORA	CA		01/31/2025		3,270							3,270	3,270			
100201427	WASHINGTON	DC		03/12/2025		3,120							3,120	3,120			
100198885	VENTURA	CA		02/28/2025		3,935							3,935	3,935			
100191475	GRONINGEN	NLD		01/29/2025		6,327						(6,872)	(545)		545		545
100195673	LOS ANGELES	CA		02/24/2025		3,704							3,704	3,704			
100201627	PENSACOLA BEACH	FL		03/13/2025		3,128							3,128	3,128			
100204007	ELLIJAY	GA		03/28/2025		3,761							3,761	3,761			
100190831	SCOTTSDALE	AZ		01/27/2025		4,196							4,196	4,196			
100201450	DANVILLE	CA		03/12/2025		3,723							3,723	3,723			
100188863	LOS ANGELES	CA		01/09/2025		6,418							6,418	6,418			
100186136	ENCINO	CA		02/10/2025		3,890							3,890	3,890			
100190180	CHATSWORTH	CA		01/21/2025		3,510							3,510	3,510			
100191221	CYPRESS	TX		01/29/2025		3,776							3,776	3,776			
100177533	BROOKLYN	NY		01/16/2025		4,095							4,095	4,095			
100190787	SONOMA	CA		01/27/2025		4,930							4,930	4,930			
100202591	MIAMI	FL		03/21/2025		5,686							5,686	5,686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191795	SACRAMENTO	CA		01/31/2025		2,888							2,888	2,888			
403052504	FERGUSON	MO		03/06/2025		3,522							3,522	3,522			
403053328	BRIDGEPORT	CT		03/06/2025		3,435							3,435	3,435			
100202363	SAN FRANCISCO	CA		03/19/2025		3,739							3,739	3,739			
100177368	PARK CITY	UT		01/16/2025		2,681							2,681	2,681			
100193745	CASTLE ROCK	CO		02/10/2025		3,076							3,076	3,076			
100186084	REDMOND	WA		01/31/2025		3,310							3,310	3,310			
100191725	CARMEL	CA		02/20/2025		2,886							2,886	2,886			
100177102	SOUTH ORANGE	NJ		01/16/2025		2,888							2,888	2,888			
100157403	ISLAND PARK	ID		02/20/2025		3,128							3,128	3,128			
100185252	VENICE	CA		01/24/2025		3,509							3,509	3,509			
100194409	SHERMAN OAKS	CA		02/14/2025		3,495							3,495	3,495			
100177125	PLEASANTON	CA		01/16/2025		2,805							2,805	2,805			
100181430	FRANKLIN LAKES	NJ		01/09/2025		2,962							2,962	2,962			
100191447	WEERT	NLD		01/29/2025		(550)							(550)		550		550
100197721	SCHIEDAM	NLD		02/26/2025		(292)							(292)		292		292
100157130	SCOTTSDALE	AZ		02/20/2025		3,612							3,612	3,612			
600104507	LONG BEACH	CA		02/28/2025		(4,195)		13,024			13,024		8,829	8,829			
100188938	OAKLAND	CA		01/09/2025		2,682							2,682	2,682			
100177006	HEWLETT	NY		01/16/2025		3,563							3,563	3,563			
100189531	HUNTINGTON BEACH	CA		01/16/2025		3,018							3,018	3,018			
100177136	LAGUNA NIGUEL	CA		01/16/2025		3,344							3,344	3,344			
100191459	ROERMOND	NLD		01/29/2025		(279)							(279)		279		279
100177596	FORT LAUDERDALE	FL		01/16/2025		33,031							33,031	33,031			
100194443	LOS ANGELES	CA		02/14/2025		3,123							3,123	3,123			
100186108	VAIL	CO		01/31/2025		4,855							4,855	4,855			
100198974	NEW YORK	NY		02/28/2025		3,311							3,311	3,311			
100191219	LOS ANGELES	CA		01/29/2025		2,112							2,112	2,112			
100157241	FOREST HILLS	NY		02/20/2025		6,306							6,306	6,306			
100186088	CASTLE PINES	CO		01/31/2025		7,275							7,275	7,275			
100177510	HAPPY VALLEY	OR		01/16/2025		2,534							2,534	2,534			
100193638	AVON	CO		02/10/2025		1,999							1,999	1,999			
100194087	PORT ST LUCIE	FL		02/14/2025		3,519							3,519	3,519			
100185254	MIAMI	FL		01/24/2025		3,361							3,361	3,361			
100177344	DELRAY BEACH	FL		01/16/2025		3,215							3,215	3,215			
100201950	BELLEVUE	WA		03/18/2025		3,107							3,107	3,107			
100188991	BURBANK	CA		01/09/2025		2,573							2,573	2,573			
100201657	MENDHAM	NJ		03/13/2025		2,874							2,874	2,874			
100189722	MIAMI	FL		01/21/2025		3,039							3,039	3,039			
100191421	S-GRAVENHAGE	NLD		01/29/2025		(503)							(503)		503		503
100189418	SEVERNA PARK	MD		01/14/2025		2,738							2,738	2,738			
100203625	UNITED KINGDOM	GBR		03/27/2025		141							141		(141)		(141)
100201294	YORBA LINDA	CA		03/12/2025		3,193							3,193	3,193			
100191763	PHOENIX	AZ		02/20/2025		3,132							3,132	3,132			
100203694	S-GRAVENHAGE	NLD		03/26/2025		(204)							(204)		204		204
100177101	BROOKLYN	NY		01/16/2025		15,895							15,895	15,895			
100191785	BUMPASS	VA		01/31/2025		3,430							3,430	3,430			
100181435	EL SEGUNDO	CA		01/09/2025		3,506							3,506	3,506			
100189579	SAN JOSE	CA		01/17/2025		1,308							1,308	1,308			
100204048	LOS ANGELES	CA		03/28/2025		2,884							2,884	2,884			
100177382	FOUNTAIN HILLS	AZ		01/16/2025		4,817							4,817	4,817			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191448	WEERT	NLD		01/29/2025		(516)							(516)		516		516
100204036	LONG BEACH TOWNSHIP	NJ		03/28/2025		3,461							3,461	3,461			
100181413	HAWTHORNE	CA		01/09/2025		2,959							2,959	2,959			
100202583	IRVINE	CA		03/21/2025		4,082							4,082	4,082			
100200702	PASADENA	CA		03/11/2025		3,348							3,348	3,348			
100194119	CHULA VISTA	CA		02/14/2025		108,940							108,940	108,940			
100201911	UPPER SADDLE RIVER	NJ		03/18/2025		3,422							3,422	3,422			
100201815	IRVINE	CA		03/18/2025		2,918							2,918	2,918			
100195676	WOODLAND HILLS	CA		02/24/2025		2,431							2,431	2,431			
100190722	LOOMIS	CA		01/27/2025		2,527							2,527	2,527			
100191330	ASTORIA	NY		01/30/2025		2,869							2,869	2,869			
100186182	SCOTTSDALE	AZ		02/10/2025		3,166							3,166	3,166			
100203935	TUCSON	AZ		03/28/2025		3,019							3,019	3,019			
100191092	EL DORADO HILLS	CA		01/29/2025		3,584							3,584	3,584			
100192398	PALM BEACH GARDENS	FL		02/07/2025		2,945							2,945	2,945			
100201776	NOVATO	CA		03/18/2025		2,681							2,681	2,681			
100191316	SANTA MONICA	CA		01/30/2025		84,665							84,665	84,665			
100191499	AMSTERDAM	NLD		01/29/2025		5,489						(5,965)	(476)		476		476
100201456	COLMA	CA		03/12/2025		3,069							3,069	3,069			
100193705	WEST GREENWICH	RI		02/10/2025		2,598							2,598	2,598			
100190234	NORTH HOLLYWOOD	CA		01/21/2025		2,494							2,494	2,494			
100193666	SANTA CLARA	CA		02/10/2025		2,670							2,670	2,670			
100191463	TILBURG	NLD		01/29/2025		(225)							(225)		225		225
100191710	NORTHRIDGE	CA		02/20/2025		2,949							2,949	2,949			
600100604	KEIZER	OR		02/28/2025		(18)		10,007			10,007		9,989	9,989			
100198987	CHANDLER	AZ		02/28/2025		2,881							2,881	2,881			
100177259	CHARLESTON	SC		01/16/2025		3,025							3,025	3,025			
100191193	LOS ANGELES	CA		01/29/2025		2,602							2,602	2,602			
100193697	AUSTIN	TX		02/10/2025		3,086							3,086	3,086			
100191302	MATTAPOISETT	MA		01/30/2025		3,115							3,115	3,115			
100192350	LOMITA	CA		02/05/2025		2,625							2,625	2,625			
100204030	PEORIA	AZ		03/28/2025		2,886							2,886	2,886			
100194399	SEDONA	AZ		02/14/2025		3,739							3,739	3,739			
100195525	MUKILTEO	WA		03/27/2025		2,858							2,858	2,858			
100200550	LOS ALAMITOS	CA		03/11/2025		3,350							3,350	3,350			
100197754	ROTTERDAM	NLD		02/26/2025		(346)							(346)		346		346
100188954	YORBA LINDA	CA		01/09/2025		2,863							2,863	2,863			
100191014	MONTCLAIR	NJ		01/29/2025		2,335							2,335	2,335			
100188883	HENDERSON	NV		01/09/2025		3,502							3,502	3,502			
100193772	SAN FRANCISCO	CA		02/10/2025		2,629							2,629	2,629			
100193730	LONG BEACH	NY		02/10/2025		2,728							2,728	2,728			
403053672	PITTSBURGH	PA		03/06/2025		81,781							81,781	81,781			
100192470	TARZANA	CA		02/07/2025		2,411							2,411	2,411			
100201503	MISSION VIEJO	CA		03/12/2025		2,763							2,763	2,763			
100193609	LOS ANGELES	CA		02/10/2025		3,114							3,114	3,114			
100190851	SNOHOMISH	WA		01/27/2025		2,993							2,993	2,993			
100203678	VLAARDINGEN	NLD		03/26/2025		(258)							(258)		258		258
500005623001	WEERT	NLD		01/29/2025		(127)							(127)		127		127
500005624001	WEERT	NLD		01/29/2025		(127)							(127)		127		127
100203927	RANCHO PALOS VERDES	CA		03/28/2025		1,684							1,684	1,684			
100191113	DOWNEY	CA		01/29/2025		3,210							3,210	3,210			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204094	NORTH HOLLYWOOD	CA		03/28/2025		2,606							2,606	2,606			
100202510	SAN FRANCISCO	CA		03/21/2025		2,974							2,974	2,974			
100193166	FALLBROOK	CA		03/20/2025		2,642							2,642	2,642			
100191347	SAN DIEGO	CA		01/30/2025		3,371							3,371	3,371			
100177351	TAMPA	FL		01/16/2025		3,576							3,576	3,576			
100199095	PORTER RANCH	CA		03/03/2025		2,690							2,690	2,690			
100191243	BALDWIN PARK	CA		01/29/2025		1,962							1,962	1,962			
100190174	SAN DIEGO	CA		01/21/2025		3,190							3,190	3,190			
100200433	GRANADA HILLS	CA		03/10/2025		2,363							2,363	2,363			
100193443	HEALDSBURG	CA		02/10/2025		3,387							3,387	3,387			
100193986	PLANO	TX		02/11/2025		5,335							5,335	5,335			
100199388	STUDIO CITY	CA		03/05/2025		2,791							2,791	2,791			
100201310	LOS ANGELES	CA		03/12/2025		2,640							2,640	2,640			
100193492	CHARLESTOWN	MA		02/10/2025		3,160							3,160	3,160			
100194123	ANAHEIM	CA		02/14/2025		2,949							2,949	2,949			
100191287	SAN DIEGO	CA		01/30/2025		2,734							2,734	2,734			
100197644	NORTH HOLLYWOOD	CA		02/26/2025		2,450							2,450	2,450			
100192821	CULVER CITY	CA		02/10/2025		3,410							3,410	3,410			
100190862	ANAHEIM	CA		01/27/2025		4,306							4,306	4,306			
100157196	SANTA FE	NM		02/20/2025		2,497							2,497	2,497			
100191027	NEW HYDE PARK	NY		01/29/2025		2,812							2,812	2,812			
100189676	CUMMING	GA		01/17/2025		1,723							1,723	1,723			
100189631	COSTA MESA	CA		01/17/2025		2,757							2,757	2,757			
100188653	FRISCO	TX		02/10/2025		6,544							6,544	6,544			
100188963	DOYLESTOWN	PA		01/09/2025		3,182							3,182	3,182			
100177563	MAHWAH	NJ		01/16/2025		2,827							2,827	2,827			
100190750	SAN DIEGO	CA		01/27/2025		2,965							2,965	2,965			
100177679	BROOKLYN	NY		01/16/2025		3,008							3,008	3,008			
100189558	QUEEN CREEK	AZ		01/16/2025		2,985							2,985	2,985			
100201626	BETHESDA	MD		03/13/2025		3,161							3,161	3,161			
100192446	DOWNEY	CA		02/07/2025		1,681							1,681	1,681			
100195660	WINTER PARK	FL		02/24/2025		2,097							2,097	2,097			
100177458	YORBA LINDA	CA		01/16/2025		204,393							204,393	204,393			
100189669	SIMI VALLEY	CA		01/17/2025		3,051							3,051	3,051			
100202447	RANCHO PALOS VERDES	CA		03/20/2025		2,906							2,906	2,906			
100201843	MOORPARK	CA		03/18/2025		2,750							2,750	2,750			
100197641	BELLFLOWER	CA		02/26/2025		1,865							1,865	1,865			
100193156	CULVER CITY	CA		03/20/2025		2,790							2,790	2,790			
100189056	STONINGTON	CT		01/09/2025		1,631							1,631	1,631			
100190462	BELMONT	CA		01/24/2025		2,787							2,787	2,787			
100177593	FLOWER MOUND	TX		01/16/2025		3,516							3,516	3,516			
100190188	CHATSWORTH	CA		01/21/2025		3,084							3,084	3,084			
100203926	MILFORD	MI		03/28/2025		10,675							10,675	10,675			
100185258	COOPER CITY	FL		01/24/2025		119,350							119,350	119,350			
100177463	LAS VEGAS	NV		01/16/2025		5,185							5,185	5,185			
100202723	BRENTWOOD	CA		03/24/2025		2,836							2,836	2,836			
100157228	EL DORADO HILLS	CA		02/20/2025		3,057							3,057	3,057			
100190238	PARKLAND	FL		01/21/2025		3,259							3,259	3,259			
100201630	SCOTTSDALE	AZ		03/13/2025		3,094							3,094	3,094			
100194410	NORTH HOLLYWOOD	CA		02/14/2025		2,798							2,798	2,798			
100190827	EAGLE	ID		01/27/2025		1,931							1,931	1,931			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194413	SUN VALLEY	ID		02/14/2025		3,173							3,173	3,173			
100204071	NOVATO	CA		03/28/2025		2,840							2,840	2,840			
100201930	PALM SPRINGS	CA		03/18/2025		21,440							21,440	21,440			
100189043	YORBA LINDA	CA		01/09/2025		3,005							3,005	3,005			
100204032	MISSION VIEJO	CA		03/28/2025		5,135							5,135	5,135			
100194591	RANCHO MISSION VIEJO	CA		03/28/2025		3,051							3,051	3,051			
100185291	SCOTTSDALE	AZ		01/24/2025		3,047							3,047	3,047			
100203320	NORTH HOLLYWOOD	CA		03/27/2025		2,770							2,770	2,770			
100193155	LAKE LEELANAU	MI		03/20/2025		2,572							2,572	2,572			
100193496	DORCHESTER	MA		02/10/2025		6,387							6,387	6,387			
100189408	SAN DIEGO	CA		01/14/2025		1,213							1,213	1,213			
100191585	SALT LAKE CITY	UT		01/31/2025		2,820							2,820	2,820			
100189534	YOUNTVILLE	CA		01/16/2025		3,752							3,752	3,752			
100194406	LOS ANGELES	CA		02/14/2025		3,212							3,212	3,212			
100177560	BROOKLYN	NY		01/16/2025		2,861							2,861	2,861			
100201506	ROSSMOOR	CA		03/12/2025		2,690							2,690	2,690			
100190732	GARDEN GROVE	CA		01/27/2025		1,737							1,737	1,737			
100201914	PHOENIX	AZ		03/18/2025		3,098							3,098	3,098			
100189688	GLENDORA	CA		02/20/2025		2,874							2,874	2,874			
100194229	SNOQUALMIE PASS	WA		02/14/2025		3,831							3,831	3,831			
100199119	NORCO	CA		03/03/2025		2,737							2,737	2,737			
100189383	WESTMINSTER	CA		01/14/2025		3,015							3,015	3,015			
100188677	MAKAWAO	HI		02/10/2025		1,796							1,796	1,796			
100189028	KELLER	TX		01/09/2025		2,896							2,896	2,896			
100189677	RANCHO CUCAMONGA	CA		01/17/2025		2,902							2,902	2,902			
100203919	DAVIE	FL		03/28/2025		2,187							2,187	2,187			
100201575	TARZANA	CA		03/13/2025		2,697							2,697	2,697			
100191701	JOHNS ISLAND	SC		02/20/2025		2,425							2,425	2,425			
100190937	SAN FRANCISCO	CA		01/28/2025		2,974							2,974	2,974			
100188944	SAN LEANDRO	CA		01/09/2025		1,020							1,020	1,020			
100191285	SAN DIEGO	CA		01/30/2025		2,593							2,593	2,593			
100201454	RALEIGH	NC		03/12/2025		2,557							2,557	2,557			
100190229	WEST HILLS	CA		01/21/2025		3,525							3,525	3,525			
100186171	FRISCO	TX		02/10/2025		3,196							3,196	3,196			
100201612	TULSA	OK		03/13/2025		2,157							2,157	2,157			
100203204	SAN FRANCISCO	CA		03/27/2025		2,384							2,384	2,384			
100188418	OXNARD	CA		01/08/2025		2,537							2,537	2,537			
100201965	SANDPOINT	ID		03/18/2025		2,968							2,968	2,968			
100201897	SCOTTSDALE	AZ		03/18/2025		607							607	607			
100191804	CANTON	GA		01/31/2025		2,526							2,526	2,526			
100197758	AMSTERDAM	NLD		02/26/2025		(313)							(313)		313		313
100193628	BEVERLY HILLS	CA		02/10/2025		1,221							1,221	1,221			
100157092	MARIETTA	GA		02/20/2025		2,247							2,247	2,247			
100193065	PARK CITY	UT		02/10/2025		2,982							2,982	2,982			
100177034	SAN JOSE	CA		01/16/2025		2,716							2,716	2,716			
100201723	PORTLAND	OR		03/18/2025		3,613							3,613	3,613			
100157457	LOS ANGELES	CA		02/20/2025		2,471							2,471	2,471			
100186071	GLENDALE	CA		01/31/2025		3,173							3,173	3,173			
100177295	OAK ISLAND	NC		01/16/2025		1,692							1,692	1,692			
100191444	BREDA	NLD		01/29/2025		(339)							(339)		339		339
100188940	SACRAMENTO	CA		01/09/2025		2,281							2,281	2,281			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191608	PARKER	CO		01/31/2025		2,080							2,080	2,080			
100193689	VANCOUVER	WA		02/10/2025		1,385							1,385	1,385			
100191562	ROSEVILLE	CA		01/31/2025		1,792							1,792	1,792			
100191578	PARKLAND	FL		01/31/2025		2,756							2,756	2,756			
100193154	MISSOURI CITY	TX		03/20/2025		2,819							2,819	2,819			
100191600	JERSEY CITY	NJ		01/31/2025		2,744							2,744	2,744			
100201770	SANTA CLARITA	CA		03/18/2025		2,685							2,685	2,685			
100177587	LAS VEGAS	NV		01/16/2025		2,085							2,085	2,085			
100189516	ANDERSON	SC		01/15/2025		2,558							2,558	2,558			
100203653	SCHIEDAM	NLD		03/26/2025		(377)							(377)		377		377
100192397	LOS ANGELES	CA		02/07/2025		2,511							2,511	2,511			
100203991	KIHEI	HI		03/28/2025		3,054							3,054	3,054			
100194404	BEAVERTON	OR		02/14/2025		2,919							2,919	2,919			
100203995	GARDEN GROVE	CA		03/28/2025		2,467							2,467	2,467			
100201775	HAYWARD	CA		03/18/2025		2,169							2,169	2,169			
100194247	SAN JUAN CAPISTRANO	CA		02/14/2025		2,542							2,542	2,542			
100203588	LONG BEACH	CA		03/26/2025		2,553							2,553	2,553			
100201455	SAN DIEGO	CA		03/12/2025		3,716							3,716	3,716			
100177206	CUPERTINO	CA		01/16/2025		18,404							18,404	18,404			
100193579	PACIFIC PALISADES	CA		02/10/2025		2,378							2,378	2,378			
100201642	MENLO PARK	CA		03/13/2025		2,764							2,764	2,764			
100204031	VERO BEACH	FL		03/28/2025		2,468							2,468	2,468			
100189002	SANTA CRUZ	CA		01/09/2025		1,472							1,472	1,472			
100191434	UTRECHT	NLD		01/29/2025		(378)							(378)		378		378
100193597	MANHATTAN BEACH	CA		02/10/2025		1,567							1,567	1,567			
100202446	ANNANDALE	VA		03/20/2025		1,907							1,907	1,907			
100200173	OCEAN GROVE	NJ		03/07/2025		2,660							2,660	2,660			
100199250	LA MESA	CA		03/05/2025		2,443							2,443	2,443			
100202366	NORTHRIDGE	CA		03/19/2025		2,382							2,382	2,382			
100189637	YORBA LINDA	CA		01/17/2025		2,806							2,806	2,806			
100190815	EDMOND	OK		01/27/2025		2,598							2,598	2,598			
100195641	LOS ANGELES	CA		02/24/2025		1,576							1,576	1,576			
100191489	ROTTERDAM	NLD		01/29/2025		(194)							(194)		194		194
100197735	S-GRAVENHAGE	NLD		02/26/2025		(282)							(282)		282		282
100201908	E PALO ALTO	CA		03/18/2025		4,184							4,184	4,184			
100194558	GRANADA HILLS	CA		03/28/2025		1,820							1,820	1,820			
100189655	GILROY	CA		01/17/2025		1,596							1,596	1,596			
100192807	WHITTIER	CA		02/10/2025		2,919							2,919	2,919			
100204033	JACKSON	WY		03/28/2025		2,706							2,706	2,706			
100192487	IRVINE	CA		02/07/2025		2,659							2,659	2,659			
100195659	PHOENIX	AZ		02/24/2025		2,815							2,815	2,815			
100201402	ENCINO	CA		03/12/2025		2,960							2,960	2,960			
100194043	LEMON GROVE	CA		03/20/2025		139,206							139,206	139,206			
100185193	MIAMI	FL		01/24/2025		2,111							2,111	2,111			
100190386	BOISE	ID		01/23/2025		5,223							5,223	5,223			
100188645	RAMONA	CA		02/10/2025		3,001							3,001	3,001			
100193617	GLENDALE	CA		02/10/2025		2,532							2,532	2,532			
100192491	BROOKLYN	NY		02/07/2025		10,427							10,427	10,427			
100189382	SAN FRANCISCO	CA		01/14/2025		2,144							2,144	2,144			
100197615	NORTHRIDGE	CA		02/26/2025		2,413							2,413	2,413			
100202588	CROSS ROADS	TX		03/21/2025		2,359							2,359	2,359			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100177559	BLUFFDALE	UT		01/16/2025		2,074							2,074	2,074			
100201961	SEASIDE	OR		03/18/2025		2,674							2,674	2,674			
100203677	BRIELLE	NLD		03/26/2025		(217)							(217)		217		217
100191356	BEDFORD	NH		01/30/2025		2,336							2,336	2,336			
100203660	S-GRAVENHAGE	NLD		03/26/2025		(284)							(284)		284		284
100189349	HONOLULU	HI		01/13/2025		3,280							3,280	3,280			
100201850	LEHI	UT		03/18/2025		1,071							1,071	1,071			
100201794	MORGAN HILL	CA		03/18/2025		3,683							3,683	3,683			
100194112	STRAWN	TX		02/14/2025		2,301							2,301	2,301			
100194495	LA CANADA FLINTRIDGE	CA		02/14/2025		2,422							2,422	2,422			
100193701	CYPRESS	CA		02/10/2025		1,966							1,966	1,966			
100190809	HOLLY SPRINGS	NC		01/27/2025		2,820							2,820	2,820			
100177058	FAIRFIELD	CT		01/16/2025		2,721							2,721	2,721			
100201522	PASADENA	CA		03/13/2025		2,646							2,646	2,646			
100191237	UPPERCO	MD		01/29/2025		2,985							2,985	2,985			
100201887	ATLANTA	GA		03/18/2025		2,632							2,632	2,632			
100203453	REDMOND	WA		03/27/2025		2,596							2,596	2,596			
100192512	BROOKLYN	NY		02/07/2025		2,313							2,313	2,313			
100191454	HAARLEM	NLD		01/29/2025		(551)							(551)		551		551
100199120	LOS ANGELES	CA		03/03/2025		2,741							2,741	2,741			
100190714	UPLAND	CA		01/27/2025		2,121							2,121	2,121			
100191671	DALLAS	TX		01/31/2025		3,642							3,642	3,642			
100177079	GRANITE BAY	CA		01/16/2025		2,977							2,977	2,977			
100194514	CASTRO VALLEY	CA		02/14/2025		4,495							4,495	4,495			
100201680	APOLLO BEACH	FL		03/13/2025		1,734							1,734	1,734			
100193581	DELRAY BEACH	FL		02/10/2025		2,230							2,230	2,230			
100177258	NEWTOWN	PA		01/16/2025		10,299							10,299	10,299			
100203969	PARK CITY	UT		03/28/2025		1,810							1,810	1,810			
100195679	MIAMI	FL		02/24/2025		1,761							1,761	1,761			
100190823	CARLSBAD	CA		01/27/2025		2,502							2,502	2,502			
100199261	SANTA BARBARA	CA		03/05/2025		2,637							2,637	2,637			
100201282	ESCONDIDO	CA		03/12/2025		2,487							2,487	2,487			
100192481	KEY BISCAYNE	FL		02/07/2025		609,328							609,328	609,328			
100191255	NAPLES	FL		01/29/2025		6,945							6,945	6,945			
100188470	HAMPTON	NH		01/08/2025		2,855							2,855	2,855			
100194173	AVENTURA	FL		02/14/2025		2,759							2,759	2,759			
100201248	GLENDALE	CA		03/12/2025		2,127							2,127	2,127			
100201449	CHULA VISTA	CA		03/12/2025		5,405							5,405	5,405			
100202383	BREA	CA		03/19/2025		2,144							2,144	2,144			
100190792	MASHPEE	MA		01/27/2025		2,647							2,647	2,647			
100186166	CASTAIC	CA		02/10/2025		1,982							1,982	1,982			
100194069	AUSTIN	TX		03/20/2025		2,263							2,263	2,263			
100190860	OLYMPIA	WA		01/27/2025		2,801							2,801	2,801			
100190383	WOODLAND HILLS	CA		01/23/2025		3,615							3,615	3,615			
100157177	MONTGOMERY	TX		02/20/2025		1,966							1,966	1,966			
100195557	LOS ANGELES	CA		02/24/2025		2,300							2,300	2,300			
100185269	HOUSTON	TX		01/24/2025		2,802							2,802	2,802			
100201525	NORTH HOLLYWOOD	CA		03/13/2025		2,189							2,189	2,189			
100199380	CONCORD	CA		03/05/2025		2,239							2,239	2,239			
100197756	AMSTERDAM	NLD		02/26/2025		(217)							(217)		217		217
100191802	CHINO HILLS	CA		01/31/2025		2,465							2,465	2,465			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194117	STRAWN	TX		02/14/2025		2,221							2,221	2,221			
100157076	ROCHESTER HILLS	MI		02/20/2025		3,878							3,878	3,878			
100176995	KEYES	CA		01/16/2025		2,600							2,600	2,600			
100194440	WAIKOLOA	HI		02/14/2025		989,971							989,971	989,971			
100204080	WEST HILLS	CA		03/28/2025		2,381							2,381	2,381			
100191488	HENGELO	NLD		01/29/2025		(184)							(184)		184		184
100201971	DRAPER	UT		03/18/2025		2,183							2,183	2,183			
100191024	SEVIERVILLE	TN		01/29/2025		2,563							2,563	2,563			
100204011	MENIFEE	CA		03/28/2025		2,325							2,325	2,325			
100202687	WESTLAKE VILLAGE	CA		03/24/2025		2,476							2,476	2,476			
100200280	JAMAICA PLAIN	MA		03/07/2025		4,098							4,098	4,098			
100192466	HICKSVILLE	NY		02/07/2025		2,203							2,203	2,203			
100203940	MIAMI LAKES	FL		03/28/2025		2,716							2,716	2,716			
100191589	RIVERSIDE	CA		01/31/2025		878							878	878			
100200386	OCEAN BEACH	NY		03/10/2025		2,354							2,354	2,354			
100181465	CULVER CITY	CA		01/09/2025		1,892							1,892	1,892			
100192334	VAN NUYS	CA		02/05/2025		2,542							2,542	2,542			
100188900	NEEDLES	CA		01/09/2025		2,143							2,143	2,143			
100191791	DANIA BEACH	FL		01/31/2025		2,155							2,155	2,155			
100191068	EASTVALE	CA		01/29/2025		2,459							2,459	2,459			
100194401	LAS VEGAS	NV		02/14/2025		2,340							2,340	2,340			
100204044	MIAMI SHORES	FL		03/28/2025		2,913							2,913	2,913			
100197627	PARKS	AZ		02/26/2025		1,582							1,582	1,582			
100189723	LAKEWOOD	NJ		01/21/2025		2,471							2,471	2,471			
100201926	SAN LUIS OBISPO	CA		03/18/2025		2,496							2,496	2,496			
100201317	PALOS VERDES ESTATES	CA		03/12/2025		1,091							1,091	1,091			
100201551	DUARTE	CA		03/13/2025		2,225							2,225	2,225			
100177598	MASSAPEQUA	NY		01/16/2025		8,406							8,406	8,406			
100203922	LOS ANGELES	CA		03/28/2025		2,049							2,049	2,049			
100186068	SAN DIEGO	CA		01/31/2025		3,485							3,485	3,485			
100204034	REDMOND	WA		03/28/2025		2,280							2,280	2,280			
100201846	TULSA	OK		03/18/2025		2,466							2,466	2,466			
600103482	BAKERSFIELD	CA		02/28/2025		(965)		7,357			7,357		6,392	6,392			
100191096	SEA ISLE CITY	NJ		01/29/2025		2,132							2,132	2,132			
100193771	PALMETTO BAY	FL		02/10/2025		2,532							2,532	2,532			
100201880	NAPLES	FL		03/18/2025		2,441							2,441	2,441			
100177309	ST. PETERSBURG	FL		01/16/2025		2,369							2,369	2,369			
100195642	AUSTIN	TX		02/24/2025		2,801							2,801	2,801			
100191821	MARIETTA	GA		01/31/2025		1,774							1,774	1,774			
100192347	NORTH HOLLYWOOD	CA		02/05/2025		2,190							2,190	2,190			
100192771	KAILUA	HI		02/10/2025		2,754							2,754	2,754			
100157339	RANCHO CUCAMONGA	CA		02/20/2025		2,374							2,374	2,374			
100192593	MINNEAPOLIS	MN		02/10/2025		2,479							2,479	2,479			
100193681	BASS LAKE	CA		02/10/2025		2,340							2,340	2,340			
100202590	ANAHEIM	CA		03/21/2025		1,876							1,876	1,876			
100203695	S-GRAVENHAGE	NLD		03/26/2025		(150)							(150)		150		150
100201752	GLENDORA	CA		03/18/2025		2,086							2,086	2,086			
100176970	SEATTLE	WA		01/16/2025		2,610							2,610	2,610			
100199403	SANTA CLARA	CA		03/05/2025		2,235							2,235	2,235			
100204035	LOMA LINDA	CA		03/28/2025		2,488							2,488	2,488			
100177296	LINCOLN	MA		01/16/2025		2,323							2,323	2,323			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195542	OAKLAND	CA		03/27/2025		2,267							2,267	2,267			
100201980	WAHIAWA	HI		03/18/2025		1,901							1,901	1,901			
100204028	KAMAS	UT		03/28/2025		2,212							2,212	2,212			
100190808	GREENWOOD VILLAGE	CO		01/27/2025		2,293							2,293	2,293			
100203963	PHOENIX	AZ		03/28/2025		2,564							2,564	2,564			
100177098	RIVERSIDE	CA		01/16/2025		4,881							4,881	4,881			
100191277	MOORPARK	CA		01/29/2025		11,023							11,023	11,023			
100200454	SYOSSET	NY		03/10/2025		1,715							1,715	1,715			
100191331	ALEXANDRIA	VA		01/30/2025		2,506							2,506	2,506			
100192472	WOODLAND HILLS	CA		02/07/2025		2,679							2,679	2,679			
100201086	OAKHURST	NJ		03/12/2025		4,516							4,516	4,516			
100177146	SAN LUIS OBISPO	CA		01/16/2025		2,312							2,312	2,312			
100195530	GRANADA HILLS	CA		03/27/2025		2,335							2,335	2,335			
100201889	BOULDER	CO		03/18/2025		2,200							2,200	2,200			
100201968	BERKELEY	CA		03/18/2025		2,368							2,368	2,368			
100202388	WEST HILLS	CA		03/19/2025		1,523							1,523	1,523			
100198895	RENO	NV		02/28/2025		2,246							2,246	2,246			
100177244	HINGHAM	MA		01/16/2025		2,683							2,683	2,683			
100177595	EDISON	NJ		01/16/2025		2,033							2,033	2,033			
100181440	LAHAINA	HI		01/09/2025		2,291							2,291	2,291			
4010092135	SMITHTOWN	NY		03/28/2025		1,348							1,348	1,348			
100157133	LAGUNA NIGUEL	CA		02/20/2025		2,255							2,255	2,255			
100157411	LOS ANGELES	CA		02/20/2025		2,126							2,126	2,126			
100203527	LONG BEACH	CA		03/26/2025		2,473							2,473	2,473			
100202393	SCOTCH PLAINS	NJ		03/19/2025		2,328							2,328	2,328			
100198240	ESCONDIDO	CA		02/28/2025		2,323							2,323	2,323			
100194408	TAVERNIER	FL		02/14/2025		2,583							2,583	2,583			
100177336	VISTA	CA		01/16/2025		2,052							2,052	2,052			
100194593	VALLEY VILLAGE	CA		03/28/2025		2,601							2,601	2,601			
100192847	DELRAY BEACH	FL		02/10/2025		3,596							3,596	3,596			
100194524	WHITTIER	CA		02/14/2025		2,710							2,710	2,710			
100190382	BREA	CA		01/23/2025		2,395							2,395	2,395			
100191796	KEMAH	TX		01/31/2025		2,233							2,233	2,233			
4010094502	WYANDANCH	NY		03/28/2025		1,216							1,216	1,216			
100191728	CASTLE ROCK	CO		02/20/2025		1,727							1,727	1,727			
100194830	SAN DIEGO	CA		02/21/2025		2,804							2,804	2,804			
100192292	BROOKLYN	NY		01/31/2025		4,162							4,162	4,162			
100203908	MIDLOTHIAN	TX		03/28/2025		2,001							2,001	2,001			
100198957	GREAT NECK	NY		02/28/2025		2,407							2,407	2,407			
100199122	ALLEN	TX		03/03/2025		2,328							2,328	2,328			
100192859	KAPAA	HI		02/10/2025		2,306							2,306	2,306			
100181445	MISSION VIEJO	CA		01/09/2025		2,168							2,168	2,168			
100177264	SEATTLE	WA		01/16/2025		2,482							2,482	2,482			
100191552	KAAAWA	HI		01/31/2025		2,117							2,117	2,117			
100191777	SAN ANTONIO	FL		01/31/2025		2,105							2,105	2,105			
100197753	ROTTERDAM	NLD		02/26/2025		(253)							(253)		253		253
100203986	CLOVIS	CA		03/28/2025		2,174							2,174	2,174			
100190833	COPPELL	TX		01/27/2025		2,633							2,633	2,633			
100193614	BURBANK	CA		02/10/2025		2,197							2,197	2,197			
100188877	DENVER	CO		01/09/2025		2,138							2,138	2,138			
100191231	SARASOTA	FL		01/29/2025		2,373							2,373	2,373			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177100	UPLAND	CA		01/16/2025		1,846							1,846	1,846			
100194158	SEATTLE	WA		02/14/2025		2,057							2,057	2,057			
100188617	SEDONA	AZ		02/10/2025		1,707							1,707	1,707			
100177506	NEW SMYRNA BEACH	FL		01/16/2025		2,735							2,735	2,735			
100189670	BREA	CA		01/17/2025		894							894	894			
100195545	ORANGE	CA		03/27/2025		2,174							2,174	2,174			
100189048	RIVERSIDE	CA		01/09/2025		1,898							1,898	1,898			
100193719	WALNUT	CA		02/10/2025		2,296							2,296	2,296			
100201935	VAN NUYS	CA		03/18/2025		1,944							1,944	1,944			
100199121	PASADENA	CA		03/03/2025		2,424							2,424	2,424			
100188553	RANCHO SANTA MARGARITA	CA		02/10/2025		2,208							2,208	2,208			
100189709	MEDFORD	OR		02/20/2025		2,130							2,130	2,130			
100177342	LUTZ	FL		01/16/2025		2,029							2,029	2,029			
100201508	CORAL GABLES	FL		03/12/2025		2,450							2,450	2,450			
100185284	HOUSTON	TX		01/24/2025		2,438							2,438	2,438			
100177116	AVILA BEACH	CA		01/16/2025		2,404							2,404	2,404			
100201957	LABELLE	FL		03/18/2025		2,151							2,151	2,151			
100194233	DESTIN	FL		02/14/2025		2,010							2,010	2,010			
100192749	LOS ANGELES	CA		02/10/2025		2,392							2,392	2,392			
100157469	BERKELEY	CA		02/20/2025		1,365							1,365	1,365			
100197583	NAPA	CA		02/26/2025		2,410							2,410	2,410			
100190226	GARDEN GROVE	CA		01/21/2025		2,145							2,145	2,145			
100185279	MYRTLE BEACH	SC		01/24/2025		4,846							4,846	4,846			
100188608	BOYNTON BEACH	FL		02/10/2025		2,521							2,521	2,521			
100197718	ROTTERDAM	NLD		02/26/2025		(259)							(259)		259		259
100204133	BELLFLOWER	CA		03/28/2025		2,340							2,340	2,340			
100203279	LONG BEACH	CA		03/27/2025		2,189							2,189	2,189			
3310093522	WELLESLEY	MA		03/07/2025		568,458							568,458	568,458			
100201507	EDEN PRAIRIE	MN		03/12/2025		3,789							3,789	3,789			
403053585	WINSTON SALEM	NC		03/06/2025		1,924							1,924	1,924			
100191064	THOUSAND OAKS	CA		01/29/2025		2,419							2,419	2,419			
100198459	BELLEVUE	WA		02/28/2025		153,972							153,972	153,972			
100202449	FORT LAUDERDALE	FL		03/20/2025		1,992							1,992	1,992			
100199259	MONSEY	NY		03/05/2025		2,103							2,103	2,103			
100191213	RIVERSIDE	CA		01/29/2025		2,427							2,427	2,427			
100194493	SAN DIEGO	CA		02/14/2025		2,636							2,636	2,636			
100188837	LOS ANGELES	CA		01/09/2025		2,419							2,419	2,419			
100194652	CHICAGO	IL		02/21/2025		2,949							2,949	2,949			
100193702	EAST MORICHES	NY		02/10/2025		2,039							2,039	2,039			
100188964	NOVATO	CA		01/09/2025		2,097							2,097	2,097			
100177074	FULLERTON	CA		01/16/2025		4,658							4,658	4,658			
100202734	LOS ANGELES	CA		03/24/2025		2,116							2,116	2,116			
100192440	SHERWOOD	OR		02/07/2025		1,616							1,616	1,616			
100203187	GILROY	CA		03/27/2025		3,006							3,006	3,006			
100194559	DES MOINES	WA		03/28/2025		2,087							2,087	2,087			
100193556	WATSONVILLE	CA		02/10/2025		2,046							2,046	2,046			
100198374	LOS ANGELES	CA		02/28/2025		2,537							2,537	2,537			
100201558	LONG BEACH	CA		03/13/2025		2,288							2,288	2,288			
100195656	PHOENIX	AZ		02/24/2025		1,487							1,487	1,487			
100190225	LONG BEACH	CA		01/21/2025		6,407							6,407	6,407			
100200461	TAMPA	FL		03/10/2025		1,904							1,904	1,904			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193600	GARDNERVILLE	NV		02/10/2025		2,748							2,748	2,748			
100177627	TRABUCO CANYON	CA		01/16/2025		1,362							1,362	1,362			
100192816	EDGEWATER	CO		02/10/2025		2,335							2,335	2,335			
100191324	PALMETTO BAY	FL		01/30/2025		1,714							1,714	1,714			
100192797	CAMBRIA	CA		02/10/2025		2,028							2,028	2,028			
100201600	ANAHEIM	CA		03/13/2025		2,054							2,054	2,054			
100177658	BRIGHTON	MI		01/16/2025		1,425							1,425	1,425			
100189687	INDIAN WELLS	CA		02/20/2025		2,117							2,117	2,117			
100192336	PARAMOUNT	CA		02/05/2025		1,968							1,968	1,968			
100194121	LAS VEGAS	NV		02/14/2025		2,054							2,054	2,054			
100201761	BROOKLYN	NY		03/18/2025		2,131							2,131	2,131			
100190728	SUWANEE	GA		01/27/2025		2,171							2,171	2,171			
100197666	UNITED KINGDOM	GBR		02/28/2025		(55)							(55)		55		55
100194411	SURF CITY	NC		02/14/2025		2,888							2,888	2,888			
100189236	BRADLEY BEACH	NJ		01/13/2025		2,080							2,080	2,080			
100203972	LOS ANGELES	CA		03/28/2025		2,216							2,216	2,216			
100195349	PHILADELPHIA	PA		02/24/2025		1,495							1,495	1,495			
100189018	PROSPER	TX		01/09/2025		2,050							2,050	2,050			
100203263	SAN JOSE	CA		03/27/2025		2,144							2,144	2,144			
100192804	LONG BEACH	CA		02/10/2025		2,531							2,531	2,531			
100157189	MARIETTA	GA		02/20/2025		2,082							2,082	2,082			
100201679	LOS ANGELES	CA		03/13/2025		1,286							1,286	1,286			
100177648	PLANTATION	FL		01/16/2025		4,182							4,182	4,182			
100200287	NEPTUNE	NJ		03/07/2025		2,211							2,211	2,211			
100191247	HAUULA	HI		01/29/2025		2,602							2,602	2,602			
100177322	CHULA VISTA	CA		01/16/2025		1,940							1,940	1,940			
100189551	SAN DIEGO	CA		01/16/2025		1,937							1,937	1,937			
100177068	DALLAS	TX		01/16/2025		2,202							2,202	2,202			
100191097	CROWNSVILLE	MD		01/29/2025		2,233							2,233	2,233			
100186062	LAKE OSWEGO	OR		01/31/2025		5,536							5,536	5,536			
100192353	LOS ANGELES	CA		02/05/2025		1,218							1,218	1,218			
100192455	WEST COVINA	CA		02/07/2025		2,522							2,522	2,522			
100191290	LOS ANGELES	CA		01/30/2025		1,150							1,150	1,150			
100204060	LOS ANGELES	CA		03/28/2025		2,024							2,024	2,024			
100157197	MINNEAPOLIS	MN		02/20/2025		1,679							1,679	1,679			
100201943	ALPINE	WY		03/18/2025		2,174							2,174	2,174			
100186165	HONOLULU	HI		02/10/2025		2,082							2,082	2,082			
100181491	GRANBURY	TX		01/09/2025		2,787							2,787	2,787			
100191375	KEY LARGO	FL		01/30/2025		1,531							1,531	1,531			
100188390	NEWARK	CA		01/08/2025		2,251							2,251	2,251			
100193759	EAST NORTHPORT	NY		02/10/2025		2,273							2,273	2,273			
100177077	CONROE	TX		01/16/2025		2,373							2,373	2,373			
100177121	DUBLIN	CA		01/16/2025		2,376							2,376	2,376			
100198457	EL CAJON	CA		02/28/2025		3,439							3,439	3,439			
403020033	DALLAS	TX		03/06/2025		4,105							4,105	4,105			
100190799	HUNTINGTON BEACH	CA		01/27/2025		2,173							2,173	2,173			
100194255	PARK CITY	UT		02/14/2025		2,073							2,073	2,073			
100191559	SAN FRANCISCO	CA		01/31/2025		2,047							2,047	2,047			
100177486	MIAMI LAKES	FL		01/16/2025		2,808							2,808	2,808			
100203975	LINDEN	NJ		03/28/2025		1,816							1,816	1,816			
100194481	FALLS CHURCH	VA		02/14/2025		2,099							2,099	2,099			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193622	LOS ANGELES	CA		02/10/2025		2,125							2,125	2,125			
100189595	ANAHEIM	CA		01/17/2025		2,074							2,074	2,074			
100189375	TEMECULA	CA		01/14/2025		2,045							2,045	2,045			
100204015	RANCHO MIRAGE	CA		03/28/2025		1,890							1,890	1,890			
100193066	IRVINE	CA		02/10/2025		2,292							2,292	2,292			
100203096	DORCHESTER	MA		03/27/2025		1,921							1,921	1,921			
100191789	SNELLVILLE	GA		01/31/2025		1,531							1,531	1,531			
100177002	BIG BEAR LAKE	CA		01/16/2025		1,839							1,839	1,839			
100191756	LONG BEACH	CA		02/20/2025		2,170							2,170	2,170			
100190381	THOUSAND OAKS	CA		01/23/2025		1,857							1,857	1,857			
100193782	BROOKLYN	NY		02/10/2025		1,959							1,959	1,959			
100193717	LOMA LINDA	CA		02/10/2025		1,977							1,977	1,977			
100194052	EL CAJON	CA		03/20/2025		2,068							2,068	2,068			
100191770	MIAMI	FL		01/31/2025		1,942							1,942	1,942			
100203989	LAS VEGAS	NV		03/28/2025		1,806							1,806	1,806			
100192177	BRIGHTON	MA		01/31/2025		2,175							2,175	2,175			
100157315	LAKEWOOD	NJ		02/20/2025		2,000							2,000	2,000			
100189062	SUNLAND	CA		01/09/2025		2,716							2,716	2,716			
4010093107	MERRICK	NY		01/30/2025		1,744							1,744	1,744			
100157236	CERRITOS	CA		02/20/2025		32,404							32,404	32,404			
100189975	WAIKOLOA	HI		01/21/2025		2,430							2,430	2,430			
100198440	MILLBURN	NJ		02/28/2025		2,237							2,237	2,237			
100201660	IRVINE	CA		03/13/2025		1,940							1,940	1,940			
100193688	PARKLAND	FL		02/10/2025		2,755							2,755	2,755			
100177476	APOLLO BEACH	FL		01/16/2025		5,264							5,264	5,264			
100201937	COTO DE CAZA	CA		03/18/2025		2,013							2,013	2,013			
100191294	GLEN COVE	NY		01/30/2025		2,022							2,022	2,022			
100202633	TORRANCE	CA		03/24/2025		2,440							2,440	2,440			
100204065	DENVER	NC		03/28/2025		2,150							2,150	2,150			
100191261	MIAMI	FL		01/29/2025		1,588							1,588	1,588			
100201790	ROSEMEAD	CA		03/18/2025		1,633							1,633	1,633			
100203382	CAMARILLO	CA		03/27/2025		2,101							2,101	2,101			
100193793	THOUSAND OAKS	CA		02/10/2025		2,015							2,015	2,015			
100193749	CORTE MADERA	CA		02/10/2025		1,883							1,883	1,883			
4010096024	MASTIC BEACH	NY		03/28/2025		613							613	613			
100202671	SEATTLE	WA		03/24/2025		2,176							2,176	2,176			
100191354	DURHAM	NC		01/30/2025		1,788							1,788	1,788			
100203984	VALLEY VILLAGE	CA		03/28/2025		1,235							1,235	1,235			
100203911	SAN FRANCISCO	CA		03/28/2025		2,038							2,038	2,038			
100191670	KAMUELA	HI		01/31/2025		2,409							2,409	2,409			
100191393	SAN FRANCISCO	CA		01/30/2025		2,166							2,166	2,166			
100201446	LAKESIDE	CA		03/12/2025		2,336							2,336	2,336			
100177008	LADERA RANCH	CA		01/16/2025		2,192							2,192	2,192			
403054498	DETROIT	MI		03/06/2025		1,457							1,457	1,457			
100199310	SAN CLEMENTE	CA		03/05/2025		1,943							1,943	1,943			
100188960	APACHE JUNCTION	AZ		01/09/2025		1,156							1,156	1,156			
100191047	HAUULA	HI		01/29/2025		4,526							4,526	4,526			
100201597	MIAMI	FL		03/13/2025		1,893							1,893	1,893			
100189022	SAN LEANDRO	CA		01/09/2025		955							955	955			
100191034	LITCHFIELD PARK	AZ		01/29/2025		1,682							1,682	1,682			
100191718	LOS ANGELES	CA		02/20/2025		2,032							2,032	2,032			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189462	NAVARRE	FL		01/15/2025		1,597							1,597	1,597			
100177649	PHOENIX	AZ		01/16/2025		2,121							2,121	2,121			
100194708	ATLANTA	GA		02/21/2025		2,157							2,157	2,157			
100201587	CERRITOS	CA		03/13/2025		2,027							2,027	2,027			
100201824	TUSCALOOSA	AL		03/18/2025		1,929							1,929	1,929			
100193164	SANTA CRUZ	CA		03/20/2025		2,076							2,076	2,076			
100192871	BOSTON	MA		02/10/2025		3,548							3,548	3,548			
100203235	BELLFLOWER	CA		03/27/2025		1,841							1,841	1,841			
100193190	SCOTTSDALE	AZ		03/20/2025		922							922	922			
100185289	SAN FRANCISCO	CA		01/24/2025		1,976							1,976	1,976			
100194520	SAN DIEGO	CA		02/14/2025		2,013							2,013	2,013			
100189003	MOORPARK	CA		01/09/2025		1,417							1,417	1,417			
100194735	DAVIS	CA		02/21/2025		2,263							2,263	2,263			
100189642	LAS VEGAS	NV		01/17/2025		2,612							2,612	2,612			
100189654	SAN RAFAEL	CA		01/17/2025		962							962	962			
100201802	SAN LUIS OBISPO	CA		03/18/2025		2,172							2,172	2,172			
100202188	NORTHRIDGE	CA		03/18/2025		2,170							2,170	2,170			
100194754	TORRANCE	CA		02/21/2025		2,243							2,243	2,243			
100192803	CONCORD	CA		02/10/2025		1,504							1,504	1,504			
100189200	LYNN	MA		01/13/2025		2,712							2,712	2,712			
100201811	GOLETA	CA		03/18/2025		737							737	737			
100190697	ALAMEDA	CA		01/28/2025		2,047							2,047	2,047			
100204091	TEMPLE CITY	CA		03/28/2025		3,886							3,886	3,886			
100177009	GOLETA	CA		01/16/2025		950							950	950			
100177594	HOMESTEAD	FL		01/16/2025		1,523							1,523	1,523			
100190216	SOUTH LAKE TAHOE	CA		01/21/2025		1,849							1,849	1,849			
100189403	TAHOE CITY	CA		01/14/2025		1,955							1,955	1,955			
100177196	SCOTTSDALE	AZ		01/16/2025		2,575							2,575	2,575			
100192624	SOMERVILLE	MA		02/10/2025		2,094							2,094	2,094			
100197610	BROOKLYN	NY		02/26/2025		3,832							3,832	3,832			
100188909	SAN DIEGO	CA		01/09/2025		1,849							1,849	1,849			
100195344	PROVIDENCE	RI		02/24/2025		1,948							1,948	1,948			
100201830	RANCHO CUCAMONGA	CA		03/18/2025		4,126							4,126	4,126			
100189404	EL DORADO HILLS	CA		01/14/2025		2,002							2,002	2,002			
100191598	UPLAND	CA		01/31/2025		1,760							1,760	1,760			
100200288	GREENWICH	CT		03/07/2025		1,930							1,930	1,930			
100195356	STAMFORD	CT		02/24/2025		2,250							2,250	2,250			
100200215	LIGHTHOUSE POINT	FL		03/07/2025		5,057							5,057	5,057			
100201876	OAK VIEW	CA		03/18/2025		1,772							1,772	1,772			
100201756	MIDDLE VILLAGE	NY		03/18/2025		321,646							321,646	321,646			
100190840	MIAMI	FL		01/27/2025		2,377							2,377	2,377			
100157141	FOREST GROVE	OR		02/20/2025		1,968							1,968	1,968			
100193990	N HOLLYWOOD	CA		02/11/2025		1,747							1,747	1,747			
100200453	RENO	NV		03/10/2025		1,972							1,972	1,972			
100177572	FAYETTEVILLE	GA		01/16/2025		2,099							2,099	2,099			
100191108	MIAMI	FL		01/29/2025		1,729							1,729	1,729			
100194038	WINCHESTER	CA		03/20/2025		1,733							1,733	1,733			
100195640	WEST PALM BEACH	FL		02/24/2025		1,918							1,918	1,918			
100201845	PALOS PARK	IL		03/18/2025		1,883							1,883	1,883			
100192262	WEST ROXBURY	MA		01/31/2025		1,655							1,655	1,655			
100191457	AMSTERDAM	NLD		01/29/2025		(96)							(96)		96		96

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188992	NORCO	CA		01/09/2025		1,884							1,884	1,884			
100201585	CERRITOS	CA		03/13/2025		1,962							1,962	1,962			
100177160	SEBASTIAN	FL		01/16/2025		2,102							2,102	2,102			
100200351	DONNELLY	ID		03/10/2025		1,752							1,752	1,752			
100203943	AVENTURA	FL		03/28/2025		1,562							1,562	1,562			
100185271	LOS ANGELES	CA		01/24/2025		9,634							9,634	9,634			
100189261	SAN FRANCISCO	CA		01/13/2025		1,731							1,731	1,731			
100191066	LAKE WYLIE	SC		01/29/2025		2,066							2,066	2,066			
100203125	JUPITER	FL		03/27/2025		1,186							1,186	1,186			
100188599	UPLAND	CA		02/10/2025		17,240							17,240	17,240			
100198901	LONG BEACH	CA		02/28/2025		1,929							1,929	1,929			
100157074	MIRAMAR	FL		02/20/2025		1,887							1,887	1,887			
100197527	MONTCLAIR	NJ		02/26/2025		2,025							2,025	2,025			
100177612	CHARLOTTE	NC		01/16/2025		1,775							1,775	1,775			
100201608	PORTLAND	OR		03/13/2025		1,743							1,743	1,743			
100177208	CANYON LAKE	CA		01/16/2025		2,240							2,240	2,240			
100202603	THOUSAND OAKS	CA		03/21/2025		1,777							1,777	1,777			
100201670	BROOMFIELD	CO		03/13/2025		1,783							1,783	1,783			
100191683	CYPRESS	TX		02/20/2025		1,945							1,945	1,945			
100202606	LAKE FOREST	CA		03/21/2025		1,826							1,826	1,826			
100177161	SAN JOSE	CA		01/16/2025		1,991							1,991	1,991			
100202644	MONTROSE	CA		03/24/2025		174,357							174,357	174,357			
100193555	CORNELIUS	NC		02/10/2025		1,852							1,852	1,852			
100204045	LOS ANGELES	CA		03/28/2025		2,193							2,193	2,193			
100201249	CHULA VISTA	CA		03/12/2025		2,405							2,405	2,405			
100202713	REUNION	FL		03/24/2025		1,921							1,921	1,921			
100189627	OAKLAND	CA		01/17/2025		2,803							2,803	2,803			
100193723	QUEEN CREEK	AZ		02/10/2025		9,828							9,828	9,828			
100198312	LAS VEGAS	NV		02/28/2025		1,933							1,933	1,933			
100198435	MALDEN	MA		02/28/2025		1,886							1,886	1,886			
100200349	VERO BEACH	FL		03/10/2025		1,787							1,787	1,787			
100201747	HAMPSTEAD	NC		03/18/2025		1,756							1,756	1,756			
100198877	VENICE	CA		02/28/2025		1,199							1,199	1,199			
100186130	ROLLA	MO		02/10/2025		1,995							1,995	1,995			
100197730	WERGEA	NLD		02/26/2025		(216)							(216)		.216		.216
100193639	LAKEWAY	TX		02/10/2025		1,440							1,440	1,440			
100181443	LA QUINTA	CA		01/09/2025		1,776							1,776	1,776			
100197725	AMSTERDAM	NLD		02/26/2025		(241)							(241)		.241		.241
100203175	SOUTHLAKE	TX		03/27/2025		2,420							2,420	2,420			
100202442	DECATUR	IL		03/20/2025		10,739							10,739	10,739			
100188716	NAPLES	FL		01/09/2025		1,855							1,855	1,855			
100193062	CAPE CORAL	FL		02/10/2025		1,658							1,658	1,658			
100192475	LAS VEGAS	NV		02/07/2025		1,629							1,629	1,629			
100202975	OAK ISLAND	NC		03/24/2025		1,883							1,883	1,883			
100200339	SCOTTSDALE	AZ		03/10/2025		2,034							2,034	2,034			
100195419	JUPITER	FL		02/24/2025		1,761							1,761	1,761			
100177671	WYNNEWOOD	PA		01/16/2025		2,051							2,051	2,051			
100192626	LYNN	MA		02/10/2025		1,946							1,946	1,946			
100203383	SUPPLY	NC		03/27/2025		1,795							1,795	1,795			
100157137	LA VERNE	CA		02/20/2025		2,988							2,988	2,988			
100202661	CORNVILLE	AZ		03/24/2025		3,944							3,944	3,944			

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100193786	RIVERSIDE	CA		02/10/2025		1,833							1,833	1,833			
100201106	BLUE RIDGE	GA		03/12/2025		1,906							1,906	1,906			
100201199	BROKEN BOW	OK		03/12/2025		1,669							1,669	1,669			
100198349	LAKEWOOD	WA		02/28/2025		2,033							2,033	2,033			
100201606	ORANGE BEACH	AL		03/13/2025		1,815							1,815	1,815			
100193764	SANTA FE	NM		02/10/2025		3,753							3,753	3,753			
100189394	MIAMI	FL		01/14/2025		1,104							1,104	1,104			
100186153	FAIRFIELD	CT		02/10/2025		1,907							1,907	1,907			
100200229	PARK CITY	UT		03/07/2025		2,063							2,063	2,063			
100203895	GARDENA	CA		03/28/2025		4,845							4,845	4,845			
100190821	DENVILLE	NJ		01/27/2025		1,954							1,954	1,954			
100200188	BELLEVUE	WA		03/07/2025		2,157							2,157	2,157			
100189912	IRVINE	CA		01/21/2025		1,941							1,941	1,941			
100195667	SAN TAN VALLEY	AZ		02/24/2025		2,011							2,011	2,011			
100200362	INDIAN WELLS	CA		03/10/2025		1,922							1,922	1,922			
100198469	LA VERNE	CA		02/28/2025		30,545							30,545	30,545			
100195346	SAN DIEGO	CA		02/24/2025		2,074							2,074	2,074			
100201864	SAN JOSE	CA		03/18/2025		1,756							1,756	1,756			
100201563	LOS ALAMITOS	CA		03/13/2025		3,317							3,317	3,317			
100157103	ATLANTA	GA		02/20/2025		1,510							1,510	1,510			
100200480	ATLANTIC HIGHLANDS	NJ		03/10/2025		1,611							1,611	1,611			
100200586	VALLEJO	CA		03/11/2025		2,257							2,257	2,257			
100202904	LAMOINE	ME		03/24/2025		2,051							2,051	2,051			
100189083	SAN DIEGO	CA		01/13/2025		2,074							2,074	2,074			
100195340	MILILANI	HI		02/24/2025		1,819							1,819	1,819			
100193586	PETALUMA	CA		02/10/2025		2,040							2,040	2,040			
100201774	CHULA VISTA	CA		03/18/2025		2,024							2,024	2,024			
100193201	SANTA CLARA	CA		02/10/2025		2,126							2,126	2,126			
100201559	HUNTINGTON BEACH	CA		03/13/2025		6,778							6,778	6,778			
100195368	PONDERAY	ID		02/24/2025		1,782							1,782	1,782			
100185225	JUPITER	FL		01/24/2025		683							683	683			
100203246	HOLDEN BEACH	NC		03/27/2025		1,692							1,692	1,692			
100191039	EL CAJON	CA		01/29/2025		2,158							2,158	2,158			
100191803	CHULA VISTA	CA		01/31/2025		1,650							1,650	1,650			
100202960	SAVANNAH	GA		03/24/2025		2,068							2,068	2,068			
100201094	EL CAJON	CA		03/12/2025		1,888							1,888	1,888			
100157224	EDISON	NJ		02/20/2025		2,108							2,108	2,108			
100191556	RIVERTON	UT		01/31/2025		1,536							1,536	1,536			
100157320	NORTH POTOMAC	MD		02/20/2025		2,123							2,123	2,123			
100189278	TACOMA	WA		01/13/2025		2,202							2,202	2,202			
100194325	WOODINVILLE	WA		02/14/2025		2,004							2,004	2,004			
100201678	RUIDOSO	NM		03/13/2025		1,715							1,715	1,715			
100198899	ORLANDO	FL		02/28/2025		4,505							4,505	4,505			
100198476	LITTLETON	NC		02/28/2025		3,606							3,606	3,606			
100188714	SEDONA	AZ		01/09/2025		1,892							1,892	1,892			
100190387	MEMPHIS	TN		01/23/2025		1,045							1,045	1,045			
100189340	RODANTHE	NC		01/13/2025		1,386							1,386	1,386			
100201029	SANTA CLARITA	CA		03/12/2025		2,045							2,045	2,045			
100199255	CERRITOS	CA		03/05/2025		1,976							1,976	1,976			
100194567	FONTANA	CA		03/28/2025		1,687							1,687	1,687			
100195391	SEVIERVILLE	TN		02/24/2025		1,826							1,826	1,826			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100198351	RIVERSIDE	CA		02/28/2025		2,050							2,050	2,050			
100157107	RENTON	WA		02/20/2025		1,868							1,868	1,868			
100188415	BOSTON	MA		01/08/2025		1,820							1,820	1,820			
100189949	MINERAL	VA		01/21/2025		2,319							2,319	2,319			
100198867	SANTA MONICA	CA		02/28/2025		2,791							2,791	2,791			
100192786	SCOTTSDALE	AZ		02/10/2025		2,017							2,017	2,017			
100201936	LAKE SAINT LOUIS	MO		03/18/2025		1,955							1,955	1,955			
100198314	PORTLAND	OR		02/28/2025		1,753							1,753	1,753			
100197736	S-GRAVENHAGE	NLD		02/26/2025		(206)							(206)		.206		.206
100202439	MCKENA	IL		03/20/2025		2,351							2,351	2,351			
100195339	SANTA CLARA	CA		02/24/2025		1,960							1,960	1,960			
100202609	CASTAIC	CA		03/21/2025		2,063							2,063	2,063			
100192410	NORTH HOLLYWOOD	CA		02/07/2025		1,695							1,695	1,695			
100192828	DENVER	CO		02/10/2025		2,235							2,235	2,235			
100193016	FAIRVIEW	NC		02/10/2025		1,800							1,800	1,800			
100192400	VALLEY VILLAGE	CA		02/07/2025		1,783							1,783	1,783			
100191596	RICHMOND	CA		01/31/2025		.982							.982	.982			
100201487	TAMPA	FL		03/12/2025		1,400							1,400	1,400			
100201548	HACIENDA HEIGHTS	CA		03/13/2025		1,504							1,504	1,504			
100199401	LAS VEGAS	NV		03/05/2025		2,236							2,236	2,236			
100198336	MOUNT PLEASANT	SC		02/28/2025		1,596							1,596	1,596			
100193652	WEST PALM BEACH	FL		02/10/2025		1,611							1,611	1,611			
100192872	MEDFORD	MA		02/10/2025		1,994							1,994	1,994			
100194506	GARDEN GROVE	CA		02/14/2025		1,762							1,762	1,762			
100189646	LAKE ELSINORE	CA		01/17/2025		1,230							1,230	1,230			
100199334	SAN JOSE	CA		03/05/2025		1,646							1,646	1,646			
100200424	EL CAJON	CA		03/10/2025		1,807							1,807	1,807			
100191776	SAN FRANCISCO	CA		01/31/2025		1,198							1,198	1,198			
100194750	WHITTLER	CA		02/21/2025		2,009							2,009	2,009			
100199263	CORTE MADERA	CA		03/05/2025		2,253							2,253	2,253			
100177600	MIAMI	FL		01/16/2025		1,657							1,657	1,657			
100201789	NEWCASTLE	WA		03/18/2025		1,868							1,868	1,868			
100190461	KIRKLAND	WA		01/24/2025		1,975							1,975	1,975			
100192705	ORANGE	CA		02/10/2025		1,979							1,979	1,979			
100201254	SYLMAR	CA		03/12/2025		2,418							2,418	2,418			
100193522	SPRING VALLEY	NY		02/10/2025		1,927							1,927	1,927			
100201963	NORTH BRANFORD	CT		03/18/2025		1,812							1,812	1,812			
100201569	LYNWOOD	CA		03/13/2025		1,748							1,748	1,748			
100198510	CHEVY CHASE	MD		02/28/2025		1,717							1,717	1,717			
100190875	NAPA	CA		01/28/2025		1,930							1,930	1,930			
100193648	SANDY SPRINGS	GA		02/10/2025		1,705							1,705	1,705			
100177154	SISTERS	OR		01/16/2025		1,132							1,132	1,132			
100191222	LA MESA	CA		01/29/2025		.736							.736	.736			
100198244	ESCONDIDO	CA		02/28/2025		1,798							1,798	1,798			
100189906	PORT ST LUCIE	FL		01/21/2025		1,977							1,977	1,977			
100198524	BETHESDA	MD		02/28/2025		2,004							2,004	2,004			
100201258	MISSION VIEJO	CA		03/12/2025		1,588							1,588	1,588			
100177219	ORANGE BEACH	AL		01/16/2025		1,785							1,785	1,785			
100197723	TILBURG	NLD		02/26/2025		(216)							(216)		.216		.216
100177349	HOLLYWOOD	FL		01/16/2025		1,219							1,219	1,219			
100186899	REHOBOTH BEACH	DE		01/07/2025		2,313							2,313	2,313			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100191808	NORTH HOLLYWOOD	CA		01/31/2025		1,617							1,617	1,617			
100194236	NEW SMYRNA BEACH	FL		02/14/2025		1,816							1,816	1,816			
100190871	RANCHO CUCAMONGA	CA		01/27/2025		999							999	999			
100177012	IRVINE	CA		01/16/2025		1,918							1,918	1,918			
100201594	PHOENIX	AZ		03/13/2025		899							899	899			
100190361	MIAMI	FL		01/22/2025		1,606							1,606	1,606			
100200654	WRIGHTSVILLE BEACH	NC		03/11/2025		1,621							1,621	1,621			
100189328	SAN DIEGO	CA		01/13/2025		1,956							1,956	1,956			
100189861	LOGAN	OH		01/21/2025		1,729							1,729	1,729			
100203476	BOCA RATON	FL		03/26/2025		4,721							4,721	4,721			
100189430	UPPERCO	MD		01/14/2025		1,263							1,263	1,263			
100189550	POST FALLS	ID		01/16/2025		1,543							1,543	1,543			
100199097	CANOGA PARK	CA		03/03/2025		1,149							1,149	1,149			
100193726	INLET BEACH	FL		02/10/2025		2,525							2,525	2,525			
100201942	MCLOUD	OK		03/18/2025		1,725							1,725	1,725			
100198445	SEASIDE HEIGHTS	NJ		02/28/2025		6,601							6,601	6,601			
100177562	NEWCASTLE	CA		01/16/2025		1,781							1,781	1,781			
100198272	ORLANDO	FL		02/28/2025		1,952							1,952	1,952			
100194650	PLYMOUTH	CA		02/21/2025		1,860							1,860	1,860			
100190684	ORANGE	CA		01/28/2025		1,999							1,999	1,999			
100195369	KNOX	IN		02/24/2025		1,672							1,672	1,672			
100201323	MADEIRA BEACH	FL		03/12/2025		1,532							1,532	1,532			
100189156	SAN DIEGO	CA		01/13/2025		2,573							2,573	2,573			
100202642	NEW HARBOR	ME		03/24/2025		1,758							1,758	1,758			
100194224	WELLINGTON	FL		02/14/2025		1,500							1,500	1,500			
100200490	SAN DIEGO	CA		03/11/2025		1,870							1,870	1,870			
100188347	OCEAN PARK	WA		01/08/2025		2,048							2,048	2,048			
100195347	DENVER	CO		02/24/2025		2,198							2,198	2,198			
100189419	BISCAYNE PARK	FL		01/14/2025		1,921							1,921	1,921			
100202585	SAN FERNANDO	CA		03/21/2025		1,405							1,405	1,405			
100177678	SCOTTSDALE	AZ		01/16/2025		1,590							1,590	1,590			
100195575	LOS ANGELES	CA		02/24/2025		1,892							1,892	1,892			
100203492	ORANGE	CA		03/26/2025		1,723							1,723	1,723			
100202771	MISSION VIEJO	CA		03/24/2025		1,749							1,749	1,749			
100200253	CHULA VISTA	CA		03/07/2025		1,670							1,670	1,670			
100193480	BEVERLY	MA		02/10/2025		2,417							2,417	2,417			
100191288	WEST PALM BEACH	FL		01/30/2025		1,736							1,736	1,736			
100193999	SIMI VALLEY	CA		02/11/2025		1,111							1,111	1,111			
100201103	LAKEWOOD	NJ		03/12/2025		1,796							1,796	1,796			
100203212	DONNELLY	ID		03/27/2025		1,934							1,934	1,934			
100201974	LOS ANGELES	CA		03/18/2025		1,733							1,733	1,733			
100190653	COVERT	MI		01/28/2025		1,977							1,977	1,977			
100193672	SUMMIT	NJ		02/10/2025		3,635							3,635	3,635			
100192747	MIAMI	FL		02/10/2025		1,935							1,935	1,935			
100177185	LAKEWOOD	NJ		01/16/2025		1,801							1,801	1,801			
100194050	LA MESA	CA		03/20/2025		1,482							1,482	1,482			
100198318	GLENDALE	CA		02/28/2025		1,577							1,577	1,577			
100201189	COLLEGE STATION	TX		03/12/2025		1,608							1,608	1,608			
100157254	KAILUA KONA	HI		02/20/2025		1,560							1,560	1,560			
100200571	WELLS	ME		03/11/2025		1,809							1,809	1,809			
100199264	GARDEN GROVE	CA		03/05/2025		2,166							2,166	2,166			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177288	ORANGE BEACH	AL		01/16/2025		20,553							20,553	20,553			
100202489	LEWES	DE		03/21/2025		1,678							1,678	1,678			
100201006	MAPLE VALLEY	WA		03/12/2025		3,697							3,697	3,697			
100157237	EDISON	NJ		02/20/2025		65,764							65,764	65,764			
100200078	PANAMA CITY	FL		03/06/2025		2,234							2,234	2,234			
100176999	BAKERSFIELD	CA		01/16/2025		2,674							2,674	2,674			
100194212	BROKEN BOW	OK		02/14/2025		1,679							1,679	1,679			
100194092	FLAGSTAFF	AZ		02/14/2025		1,723							1,723	1,723			
100192586	BIG BEAR CITY	CA		02/10/2025		1,924							1,924	1,924			
100189744	SILVER BAY	MN		01/21/2025		1,940							1,940	1,940			
100201163	ANAHEIM	CA		03/12/2025		1,866							1,866	1,866			
100191374	AUSTIN	TX		01/30/2025		1,658							1,658	1,658			
100201736	LIVERMORE	CA		03/18/2025		1,739							1,739	1,739			
100192765	ODESSA	FL		02/10/2025		2,434							2,434	2,434			
100195337	DUBLIN	CA		02/24/2025		1,840							1,840	1,840			
100201948	SIMI VALLEY	CA		03/18/2025		1,864							1,864	1,864			
100188667	MANSON	WA		02/10/2025		1,588							1,588	1,588			
100189299	CHULA VISTA	CA		01/13/2025		1,862							1,862	1,862			
100199258	WESTMINSTER	CA		03/05/2025		2,391							2,391	2,391			
100203116	ASHTON	ID		03/27/2025		1,668							1,668	1,668			
100188545	KEY WEST	FL		01/08/2025		1,699							1,699	1,699			
100189179	LONGBOAT KEY	FL		01/13/2025		1,776							1,776	1,776			
100194034	MIRAMAR	FL		03/20/2025		1,558							1,558	1,558			
100189235	SCOTTSDALE	AZ		01/13/2025		2,199							2,199	2,199			
100157049	SHERMAN OAKS	CA		02/20/2025		1,586							1,586	1,586			
100193732	OAKLAND	CA		02/10/2025		1,854							1,854	1,854			
100189361	SANTA ROSA BEACH	FL		01/14/2025		2,064							2,064	2,064			
100186116	MIAMI	FL		01/31/2025		1,887							1,887	1,887			
100186102	EUGENE	OR		01/31/2025		2,277							2,277	2,277			
100186178	CORONA	CA		02/10/2025		1,727							1,727	1,727			
100201356	LOS ANGELES	CA		03/12/2025		1,877							1,877	1,877			
100190212	ANAHEIM	CA		01/21/2025		1,729							1,729	1,729			
100188616	SAN DIEGO	CA		02/10/2025		1,691							1,691	1,691			
100193482	BOSTON	MA		02/10/2025		21,144							21,144	21,144			
100201287	INGLEWOOD	CA		03/12/2025		1,575							1,575	1,575			
100197649	PORTLAND	OR		02/26/2025		2,786							2,786	2,786			
100197547	JERSEY CITY	NJ		02/26/2025		1,844							1,844	1,844			
100201788	MERIDIAN	ID		03/18/2025		1,760							1,760	1,760			
100190312	JERSEY CITY	NJ		01/22/2025		1,542							1,542	1,542			
100201466	WEST FARGO	ND		03/12/2025		2,000							2,000	2,000			
100188681	SIMI VALLEY	CA		02/10/2025		1,520							1,520	1,520			
100200682	ESCONDIDO	CA		03/11/2025		1,884							1,884	1,884			
100157136	MIAMI LAKES	FL		02/20/2025		1,804							1,804	1,804			
100200251	BOCA RATON	FL		03/07/2025		2,110							2,110	2,110			
100201101	NASHVILLE	TN		03/12/2025		1,785							1,785	1,785			
100190745	ESCONDIDO	CA		01/27/2025		1,658							1,658	1,658			
100200293	PALM TREE	NY		03/07/2025		1,652							1,652	1,652			
100192818	WESTMINSTER	CO		02/10/2025		2,081							2,081	2,081			
100192357	LOS ANGELES	CA		02/05/2025		8,158							8,158	8,158			
100199311	SCOTTSDALE	AZ		03/05/2025		1,469							1,469	1,469			
100191723	OXNARD	CA		02/20/2025		796							796	796			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100193709	CLOVIS	CA		02/10/2025		1,738							1,738	1,738			
100192757	TEQUESTA	FL		02/10/2025		1,730							1,730	1,730			
100203419	PEACHTREE CORNERS	GA		03/27/2025		1,743							1,743	1,743			
100192914	LAS VEGAS	NV		02/10/2025		1,888							1,888	1,888			
100194253	INLET BEACH	FL		02/14/2025		1,702							1,702	1,702			
100190206	MIRAMAR	FL		01/21/2025		1,805							1,805	1,805			
100195336	PHOENIX	AZ		02/24/2025		4,843							4,843	4,843			
100201778	ONSET	MA		03/18/2025		2,288							2,288	2,288			
100177131	FRANKTOWN	CO		01/16/2025		1,455							1,455	1,455			
100189181	ELIZABETH	NJ		01/13/2025		1,649							1,649	1,649			
100189232	HAYWARD	CA		01/13/2025		2,348							2,348	2,348			
100189386	SAN JUAN CAPISTRANO	CA		01/14/2025		1,967							1,967	1,967			
100191063	GAINESVILLE	VA		01/29/2025		1,482							1,482	1,482			
100200174	CERRITOS	CA		03/07/2025		1,877							1,877	1,877			
100193371	NEW BRUNSWICK	NJ		02/10/2025		1,898							1,898	1,898			
100198871	WEST NEW YORK	NJ		02/28/2025		1,819							1,819	1,819			
100203715	RIJSWIJK	NLD		03/26/2025		(194)							(194)		194		194
100177117	HAMPTON	NH		01/16/2025		4,898							4,898	4,898			
100193521	BROOKLYN	NY		02/10/2025		1,906							1,906	1,906			
100201031	AUSTIN	TX		03/12/2025		1,950							1,950	1,950			
100199968	PALM SPRINGS	CA		03/06/2025		1,941							1,941	1,941			
100185192	CONCORD	CA		01/24/2025		1,846							1,846	1,846			
100188898	SALINAS	CA		01/09/2025		4,664							4,664	4,664			
100201745	SAN FRANCISCO	CA		03/18/2025		7,034							7,034	7,034			
100194579	WESTMINSTER	CA		03/28/2025		3,443							3,443	3,443			
100188680	BARRINGTON HILLS	IL		02/10/2025		1,981							1,981	1,981			
100197630	BRONX	NY		02/26/2025		1,499							1,499	1,499			
100199395	FORT LAUDERDALE	FL		03/05/2025		1,699							1,699	1,699			
100201982	EAST BRIDGEWATER	MA		03/18/2025		4,102							4,102	4,102			
100197624	MELBOURNE	FL		02/26/2025		1,995							1,995	1,995			
100201981	POULSBO	WA		03/18/2025		1,806							1,806	1,806			
100188570	SURPRISE	AZ		02/10/2025		3,222							3,222	3,222			
100177162	LAVEEN	AZ		01/16/2025		1,587							1,587	1,587			
100201702	PEMBROKE PINES	FL		03/18/2025		1,764							1,764	1,764			
100191321	BROOKLYN	NY		01/30/2025		9,941							9,941	9,941			
100189020	VENTURA	CA		01/09/2025		1,531							1,531	1,531			
100201664	MADISON	NJ		03/13/2025		1,687							1,687	1,687			
100194412	TARZANA	CA		02/14/2025		1,555							1,555	1,555			
100203893	FREDERICK	MD		03/28/2025		821							821	821			
100189548	ST PETERSBURG	FL		01/16/2025		1,829							1,829	1,829			
100193295	FRANKLIN	TN		02/10/2025		1,630							1,630	1,630			
100200506	SALT LAKE CITY	UT		03/11/2025		2,061							2,061	2,061			
100193559	TRUCKEE	CA		02/10/2025		1,854							1,854	1,854			
100177001	PANAMA CITY BEACH	FL		01/16/2025		1,677							1,677	1,677			
100186175	NORTH HOLLYWOOD	CA		02/10/2025		2,168							2,168	2,168			
100200315	DOUBLE SPRINGS	AL		03/10/2025		13,171							13,171	13,171			
100201151	HOWELL	NJ		03/12/2025		1,627							1,627	1,627			
100200465	FONTANA	CA		03/10/2025		1,232							1,232	1,232			
100201467	CHESTERFIELD	VA		03/12/2025		1,354							1,354	1,354			
403021775	FORT WALTON BEACH	FL		03/06/2025		3,749							3,749	3,749			
100190657	PHILADELPHIA	PA		01/28/2025		1,704							1,704	1,704			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192361	BURBANK	CA		02/05/2025		1,708							1,708	1,708			
100192411	NASHVILLE	TN		02/07/2025		1,696							1,696	1,696			
100194122	GEORGETOWN	TX		02/14/2025		1,765							1,765	1,765			
100177025	FORT LEE	NJ		01/16/2025		6,982							6,982	6,982			
100192788	BUENA PARK	CA		02/10/2025		1,527							1,527	1,527			
100189282	JOSHUA TREE	CA		01/13/2025		1,887							1,887	1,887			
100198261	KAILUA KONA	HI		02/28/2025		11,989							11,989	11,989			
100200341	SHOW LOW	AZ		03/10/2025		1,825							1,825	1,825			
100201009	SAN DIEGO	CA		03/12/2025		1,986							1,986	1,986			
100190972	REHOBOTH BEACH	DE		01/28/2025		1,480							1,480	1,480			
100200311	BROCKTON	MA		03/07/2025		2,099							2,099	2,099			
100181466	SEATAC	WA		01/09/2025		1,596							1,596	1,596			
100201826	SEATTLE	WA		03/18/2025		1,731							1,731	1,731			
100194424	WASHINGTON	DC		02/14/2025		12,100							12,100	12,100			
100194356	SALEM	MA		02/14/2025		2,042							2,042	2,042			
100189358	SALEM	NH		01/14/2025		1,577							1,577	1,577			
100177567	WEST ISLIP	NY		01/16/2025		1,755							1,755	1,755			
100195342	HOPKINTON	MA		02/24/2025		2,553							2,553	2,553			
100191416	HAARLEM	NLD		01/29/2025		(276)							(276)		276		276
100191716	OCEANSIDE	CA		02/20/2025		1,173							1,173	1,173			
100194169	NORCO	CA		02/14/2025		1,336							1,336	1,336			
100177091	BROOKLYN	NY		01/16/2025		1,720							1,720	1,720			
100202473	BRADENTON	FL		03/21/2025		1,583							1,583	1,583			
100157239	SARASOTA	FL		02/20/2025		4,467							4,467	4,467			
100189774	STEAMBOAT SPRINGS	CO		01/21/2025		1,887							1,887	1,887			
100190983	REHOBOTH BEACH	DE		01/28/2025		1,470							1,470	1,470			
100186052	LAS VEGAS	NV		01/31/2025		1,589							1,589	1,589			
100191420	WAALRE	NLD		01/29/2025		(148)							(148)		148		148
100188378	DURHAM	NC		01/08/2025		1,833							1,833	1,833			
100202804	WEST PALM BEACH	FL		03/24/2025		1,611							1,611	1,611			
100190167	ANCHORAGE	AK		01/21/2025		2,673							2,673	2,673			
100181428	GARDENA	CA		01/09/2025		1,699							1,699	1,699			
100191807	MIAMI	FL		01/31/2025		2,743							2,743	2,743			
100188328	SAN MARCOS	CA		01/08/2025		2,926							2,926	2,926			
100190191	PLACENTIA	CA		01/21/2025		1,342							1,342	1,342			
100191281	HERNDON	VA		01/29/2025		1,787							1,787	1,787			
100190047	SAN JOSE	CA		01/21/2025		1,925							1,925	1,925			
100204074	CRESTLINE	CA		03/28/2025		1,588							1,588	1,588			
100186896	LEWES	DE		01/07/2025		4,329							4,329	4,329			
100202466	MARS HILL	NC		03/21/2025		1,583							1,583	1,583			
100193405	PALM COAST	FL		02/10/2025		4,789							4,789	4,789			
100188897	JEFFERSON	GA		01/09/2025		1,457							1,457	1,457			
100189916	FORT MYERS	FL		01/21/2025		2,255							2,255	2,255			
100190067	CHAPEL HILL	NC		01/21/2025		1,687							1,687	1,687			
100191799	LOMA LINDA	CA		01/31/2025		2,086							2,086	2,086			
100190200	ANAHEIM	CA		01/21/2025		1,082							1,082	1,082			
100181393	SAN LEANDRO	CA		01/09/2025		1,212							1,212	1,212			
100201149	BEAVERTON	OR		03/12/2025		2,204							2,204	2,204			
100192502	BIG BEAR LAKE	CA		02/07/2025		1,608							1,608	1,608			
100189441	SIMI VALLEY	CA		01/14/2025		1,565							1,565	1,565			
100194688	WASHINGTON	DC		02/21/2025		1,850							1,850	1,850			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202737	COLUMBIA	MD		03/24/2025		1,656							1,656	1,656			
100189215	SAN JOSE	CA		01/13/2025		1,822							1,822	1,822			
100195331	MANSON	WA		02/24/2025		5,388							5,388	5,388			
100190171	PIGEON FORGE	TN		01/21/2025		1,811							1,811	1,811			
100192907	PARAMUS	NJ		02/10/2025		1,729							1,729	1,729			
100177630	SAN DIEGO	CA		01/16/2025		12,355							12,355	12,355			
100203577	SACRAMENTO	CA		03/26/2025		1,761							1,761	1,761			
100201990	BURBANK	CA		03/18/2025		1,766							1,766	1,766			
100203565	BOSTON	MA		03/26/2025		1,867							1,867	1,867			
100189638	SANTA ROSA	CA		01/17/2025		1,399							1,399	1,399			
100203938	MIAMI	FL		03/28/2025		10,790							10,790	10,790			
100201521	TORRANCE	CA		03/13/2025		1,920							1,920	1,920			
100189412	FLEMINGTON	NJ		01/14/2025		1,579							1,579	1,579			
100192880	MAYER	MN		02/10/2025		1,628							1,628	1,628			
100200358	SANTA ROSA BEACH	FL		03/10/2025		1,590							1,590	1,590			
100200383	TAOS	NM		03/10/2025		1,830							1,830	1,830			
100189306	LIVERMORE	CA		01/13/2025		51,583							51,583	51,583			
100194531	BALTIMORE	MD		02/14/2025		1,494							1,494	1,494			
100201682	VISTA	CA		03/13/2025		1,532							1,532	1,532			
100190469	SAN DIEGO	CA		01/24/2025		975							975	975			
100202001	LONG BEACH	CA		03/18/2025		1,855							1,855	1,855			
100194044	ESCONDIDO	CA		03/20/2025		1,485							1,485	1,485			
100194618	NAPLES	FL		02/21/2025		7,593							7,593	7,593			
100201554	GRANADA HILLS	CA		03/13/2025		1,689							1,689	1,689			
100189689	OXNARD	CA		02/20/2025		1,673							1,673	1,673			
100189671	LAS VEGAS	NV		01/17/2025		1,081							1,081	1,081			
100157227	BRIGHTON	CO		02/20/2025		1,285							1,285	1,285			
100189274	CAREFREE	AZ		01/13/2025		1,903							1,903	1,903			
100192995	MOAB	UT		02/10/2025		1,591							1,591	1,591			
100188924	CARSON	CA		01/09/2025		1,065							1,065	1,065			
100190111	CHICAGO	IL		01/21/2025		1,772							1,772	1,772			
100201192	GETTYSBURG	PA		03/12/2025		1,565							1,565	1,565			
100191497	APELDOORN	NLD		01/29/2025		(195)							(195)		195		195
100201910	DIAMOND BAR	CA		03/18/2025		1,806							1,806	1,806			
100177086	KIHEI	HI		01/16/2025		1,781							1,781	1,781			
100194662	ROSEMEAD	CA		02/21/2025		1,907							1,907	1,907			
100189618	LA HABRA	CA		01/17/2025		1,437							1,437	1,437			
100193635	FALLBROOK	CA		02/10/2025		1,699							1,699	1,699			
100197497	SNOHOMISH	WA		02/26/2025		1,740							1,740	1,740			
100188341	SAN CLEMENTE	CA		01/08/2025		1,757							1,757	1,757			
403054996	TERRE HAUTE	IN		03/06/2025		1,500							1,500	1,500			
100177666	NOLENSVILLE	TN		01/16/2025		1,312							1,312	1,312			
100192725	VILLAS	NJ		02/10/2025		1,840							1,840	1,840			
100189701	SAN JOSE	CA		02/20/2025		1,800							1,800	1,800			
100194436	LONG BEACH	CA		02/14/2025		1,828							1,828	1,828			
100200330	HELENA	MT		03/10/2025		1,598							1,598	1,598			
100188604	PORTLAND	OR		02/10/2025		1,782							1,782	1,782			
100194438	OAKLAND	CA		02/14/2025		1,728							1,728	1,728			
100201595	KING GEORGE	VA		03/13/2025		1,704							1,704	1,704			
100198378	APEX	NC		02/28/2025		1,596							1,596	1,596			
100191391	AMBLER	PA		01/30/2025		1,705							1,705	1,705			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202873	LYNN HAVEN	FL		03/24/2025		1,362							1,362	1,362			
100201528	LAKEWOOD	CA		03/13/2025		1,462							1,462	1,462			
100192323	LOS ANGELES	CA		02/05/2025		1,283							1,283	1,283			
100189735	LAKEWOOD	NJ		01/21/2025		1,551							1,551	1,551			
100189734	LAKEWOOD	NJ		01/21/2025		1,551							1,551	1,551			
100189263	KEYSTONE	CO		01/13/2025		1,783							1,783	1,783			
100190052	PORTLAND	OR		01/21/2025		1,547							1,547	1,547			
100202676	GARDEN GROVE	CA		03/24/2025		1,710							1,710	1,710			
100201463	FRISCO	TX		03/12/2025		2,400							2,400	2,400			
100190053	BEAR LAKE	MI		01/21/2025		3,798							3,798	3,798			
100191466	AMSTERDAM	NLD		01/29/2025		138,691							138,691	158,425	19,734		19,734
100189444	HENDERSON	NV		01/14/2025		1,497							1,497	1,497			
100193183	CELINA	TX		03/20/2025		1,291							1,291	1,291			
100203916	MARATHON	FL		03/28/2025		1,573							1,573	1,573			
100193673	MARIETTA	GA		02/10/2025		1,365							1,365	1,365			
100203243	LOS GATOS	CA		03/27/2025		1,639							1,639	1,639			
100193674	REMOND	WA		02/10/2025		1,497							1,497	1,497			
100190848	KEYSTONE	CO		01/27/2025		1,755							1,755	1,755			
100195677	CRANSTON	RI		02/24/2025		1,082							1,082	1,082			
100177203	FRESNO	CA		01/16/2025		1,473							1,473	1,473			
100200182	COOPER CITY	FL		03/07/2025		1,877							1,877	1,877			
100177615	LEHI	UT		01/16/2025		1,835							1,835	1,835			
100195635	DOWNEY	CA		02/24/2025		1,503							1,503	1,503			
100186934	READING	MA		01/07/2025		1,806							1,806	1,806			
100200546	SIMI VALLEY	CA		03/11/2025		1,589							1,589	1,589			
100200237	PARK CITY	UT		03/07/2025		3,473							3,473	3,473			
100188687	BLACK DIAMOND	WA		01/09/2025		1,652							1,652	1,652			
100201555	ANAHEIM	CA		03/13/2025		1,402							1,402	1,402			
100193347	CLEARWATER	FL		02/10/2025		1,834							1,834	1,834			
100201635	TEMPE	AZ		03/13/2025		1,784							1,784	1,784			
100193563	PACIFIC GROVE	CA		02/10/2025		1,721							1,721	1,721			
100177088	MORGANTON	GA		01/16/2025		1,294							1,294	1,294			
100191350	BELLEVUE	WA		01/30/2025		1,535							1,535	1,535			
100194015	COVINA	CA		02/11/2025		1,451							1,451	1,451			
100201750	SEATTLE	WA		03/18/2025		1,645							1,645	1,645			
100177380	NORTHVILLE	MI		01/16/2025		1,470							1,470	1,470			
100193432	SAN CLEMENTE	CA		02/10/2025		1,585							1,585	1,585			
100189645	RANCHO CUCAMONGA	CA		01/17/2025		1,099							1,099	1,099			
100200259	SOLANA BEACH	CA		03/07/2025		1,605							1,605	1,605			
100204135	LA VERNE	CA		03/28/2025		1,795							1,795	1,795			
100191666	EL PORTAL	FL		01/31/2025		1,440							1,440	1,440			
100200388	POCONO PINES	PA		03/10/2025		1,695							1,695	1,695			
100189455	BRIARCLIFF MANOR	NY		01/15/2025		1,543							1,543	1,543			
100203094	CHEYENNE	WY		03/27/2025		1,502							1,502	1,502			
100189553	PASO ROBLES	CA		01/16/2025		1,636							1,636	1,636			
100192566	DARTMOUTH	MA		02/10/2025		1,487							1,487	1,487			
100192917	ENGLEWOOD	NJ		02/10/2025		4,817							4,817	4,817			
100189828	SEATTLE	WA		01/21/2025		1,853							1,853	1,853			
100189556	JERSEY CITY	NJ		01/16/2025		1,682							1,682	1,682			
100201529	SAINT JOHNS	FL		03/13/2025		1,152							1,152	1,152			
100181400	LOS ANGELES(SYLMAR AREA)	CA		01/09/2025		1,192							1,192	1,192			

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100189557	POINTBLANK	TX		01/16/2025		1,644							1,644	1,644			
100189228	RUTHERFORD	NJ		01/13/2025		2,074							2,074	2,074			
100200486	MIDDLE VILLAGE	NY		03/10/2025		973							973	973			
100192450	MONTEBELLO	CA		02/07/2025		1,239							1,239	1,239			
100192438	COMPTON	CA		02/07/2025		1,249							1,249	1,249			
100189865	ST AUGUSTINE	FL		01/21/2025		5,670							5,670	5,670			
100192639	UNION	NJ		02/10/2025		1,819							1,819	1,819			
100189748	GAINESVILLE	FL		01/21/2025		3,172							3,172	3,172			
100202425	THOUSAND OAKS	CA		03/20/2025		2,159							2,159	2,159			
100192355	ARDEN	NC		02/05/2025		1,502							1,502	1,502			
100201214	ORLEANS	MA		03/12/2025		1,395							1,395	1,395			
100202686	LOWELL	MA		03/24/2025		1,676							1,676	1,676			
100199249	VONORE	TN		03/05/2025		1,431							1,431	1,431			
100186933	ALEXANDRIA	VA		01/07/2025		6,912							6,912	6,912			
100197607	STATEN ISLAND	NY		02/26/2025		1,219							1,219	1,219			
100198333	LODI	NJ		02/28/2025		1,858							1,858	1,858			
100192708	INLET BEACH	FL		02/10/2025		1,746							1,746	1,746			
100192961	RESTON	VA		02/10/2025		1,524							1,524	1,524			
100185232	FINKSBURG	MD		01/24/2025		3,133							3,133	3,133			
100202665	ARROYO GRANDE	CA		03/24/2025		22,211							22,211	22,211			
100200392	HACKENSACK	MN		03/10/2025		1,903							1,903	1,903			
100157139	HURRICANE	UT		02/20/2025		2,299							2,299	2,299			
100201697	SAN JOSE	CA		03/18/2025		1,503							1,503	1,503			
100195329	AUSTIN	TX		02/24/2025		1,550							1,550	1,550			
100193791	CARLSBAD	CA		02/10/2025		1,173							1,173	1,173			
100177617	BROOKLYN	NY		01/16/2025		4,189							4,189	4,189			
100192349	VAN NUYS	CA		02/05/2025		1,513							1,513	1,513			
100189129	THREE RIVERS	CA		01/13/2025		1,532							1,532	1,532			
100194355	WYCKOFF	NJ		02/14/2025		1,105							1,105	1,105			
100195636	SAN DIEGO	CA		02/24/2025		1,352							1,352	1,352			
100201793	SCOTTSDALE	AZ		03/18/2025		2,835							2,835	2,835			
100202579	RIVERSIDE	CA		03/21/2025		942							942	942			
100190695	SEATTLE	WA		01/28/2025		1,659							1,659	1,659			
100195664	MIAMI	FL		02/24/2025		5,685							5,685	5,685			
100189653	SIMI VALLEY	CA		01/17/2025		2,187							2,187	2,187			
100203693	MIDDELBURG	NLD		03/26/2025		(186)							(186)		186		186
100192801	LAGUNA NIGUEL	CA		02/10/2025		1,640							1,640	1,640			
100192322	RANCHO CUCAMONGA	CA		02/05/2025		2,773							2,773	2,773			
100190667	AUSTIN	TX		01/28/2025		1,792							1,792	1,792			
100192753	HOUSTON	TX		02/10/2025		1,737							1,737	1,737			
100188389	DILLON	CO		01/08/2025		7,238							7,238	7,238			
100188845	WESTMINSTER	CA		01/09/2025		2,535							2,535	2,535			
100190224	SYLMAR	CA		01/21/2025		1,784							1,784	1,784			
100177151	LAKEWOOD	NJ		01/16/2025		876							876	876			
100199053	LEWES	DE		02/28/2025		1,467							1,467	1,467			
100194358	W YELLOWSTONE	MT		02/14/2025		1,678							1,678	1,678			
100189964	SNELLVILLE	GA		01/21/2025		1,589							1,589	1,589			
100201610	MIAMI	FL		03/13/2025		1,147							1,147	1,147			
100201844	COACHELLA	CA		03/18/2025		462							462	462			
100201119	FATE	TX		03/12/2025		1,583							1,583	1,583			
100190319	YONKERS	NY		01/22/2025		563							563	563			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201566	PALMETTO BAY	FL		03/13/2025		1,111							1,111	1,111			
100197658	CUTLER BAY	FL		02/26/2025		1,461							1,461	1,461			
100201946	PLEASANT HILL	CA		03/18/2025		53,926							53,926	53,926			
100189524	ANN ARBOR	MI		01/15/2025		1,333							1,333	1,333			
100190222	COSTA MESA	CA		01/21/2025		1,043							1,043	1,043			
100192401	LEXINGTON	KY		02/07/2025		1,513							1,513	1,513			
100195341	WEST YARMOUTH	MA		02/24/2025		6,913							6,913	6,913			
100198985	BURSON	CA		02/28/2025		1,433							1,433	1,433			
100202802	OAKLAND	MD		03/24/2025		1,519							1,519	1,519			
100189641	GILBERT	AZ		01/17/2025		1,695							1,695	1,695			
100189229	BEACH HAVEN	NJ		01/13/2025		1,786							1,786	1,786			
100195343	NORTH BETHESDA	MD		02/24/2025		1,980							1,980	1,980			
100198237	PUNTA GORDA	FL		02/28/2025		1,841							1,841	1,841			
100193483	WORCESTER	MA		02/10/2025		1,550							1,550	1,550			
100195335	SAN LUIS OBISPO	CA		02/24/2025		1,923							1,923	1,923			
100189694	WASILLA	AK		02/20/2025		1,573							1,573	1,573			
100193420	NAPLES	FL		02/10/2025		52,068							52,068	52,068			
100201256	WALPOLE	MA		03/12/2025		1,701							1,701	1,701			
100203136	SAN DIEGO	CA		03/27/2025		1,060							1,060	1,060			
100198247	BELMONT	CA		02/28/2025		1,753							1,753	1,753			
100198271	MCMINNVILLE	OR		02/28/2025		1,790							1,790	1,790			
100191308	RAHWAY	NJ		01/30/2025		1,550							1,550	1,550			
100202654	JERSEY CITY	NJ		03/24/2025		1,702							1,702	1,702			
100189459	NAPLES	FL		01/15/2025		1,348							1,348	1,348			
100202784	DALLAS	TX		03/24/2025		3,034							3,034	3,034			
100191668	MCKINNEY	TX		01/31/2025		1,308							1,308	1,308			
100192881	EVERETT	MA		02/10/2025		1,997							1,997	1,997			
100188651	KIHEI	HI		02/10/2025		2,146							2,146	2,146			
100203685	CULEMBORG	NLD		03/26/2025		(185)							(185)		185		185
100201515	LOS ANGELES	CA		03/13/2025		1,436							1,436	1,436			
100192527	HOUSTON	TX		02/10/2025		1,517							1,517	1,517			
100200266	HAWTHORNE	NJ		03/07/2025		1,658							1,658	1,658			
100185202	LUTZ	FL		01/24/2025		1,621							1,621	1,621			
100201062	BURBANK	CA		03/12/2025		1,637							1,637	1,637			
100189157	TACOMA	WA		01/13/2025		1,775							1,775	1,775			
100203214	VIENNA	VA		03/27/2025		4,772							4,772	4,772			
100194494	PASADENA	CA		02/14/2025		1,422							1,422	1,422			
100200274	FRAMINGHAM	MA		03/07/2025		1,745							1,745	1,745			
100194550	WASHINGTON	DC		02/20/2025		1,712							1,712	1,712			
100186083	OCALA	FL		01/31/2025		1,575							1,575	1,575			
100201166	PORTSMOUTH	NH		03/12/2025		1,462							1,462	1,462			
100192462	SYLMAR	CA		02/07/2025		1,735							1,735	1,735			
100195610	SALINAS	CA		02/24/2025		1,282							1,282	1,282			
100202761	BROOKHAVEN	GA		03/24/2025		1,544							1,544	1,544			
100190997	ARGYLE	TX		01/29/2025		1,419							1,419	1,419			
403022992	CHICAGO	IL		03/06/2025		3,260							3,260	3,260			
100191094	BRICK	NJ		01/29/2025		1,479							1,479	1,479			
100190050	MCCALL	ID		01/21/2025		1,285							1,285	1,285			
100190940	CARMICHAEL	CA		01/28/2025		1,508							1,508	1,508			
100190141	LEANDER	TX		01/21/2025		1,253							1,253	1,253			
100177096	THE VILLAGES	FL		01/16/2025		1,421							1,421	1,421			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189172	ROHNERT PARK	CA		01/13/2025		1,451							1,451	1,451			
100194166	LAS VEGAS	NV		02/14/2025		1,289							1,289	1,289			
100189953	ELKHART LAKE	WI		01/21/2025		1,543							1,543	1,543			
100201471	MIAMI	FL		03/12/2025		1,899							1,899	1,899			
100200548	GROVER BEACH	CA		03/11/2025		1,748							1,748	1,748			
100190791	RAMONA	CA		01/27/2025		3,018							3,018	3,018			
100185231	DENVER	CO		01/24/2025		1,408							1,408	1,408			
100194767	AUSTIN	TX		02/21/2025		1,537							1,537	1,537			
100188338	SAN LORENZO	CA		01/08/2025		1,706							1,706	1,706			
100177387	CORONA	CA		01/16/2025		1,383							1,383	1,383			
100194571	SOLEDAD	CA		03/28/2025		1,582							1,582	1,582			
100194211	LIVERMORE	CA		02/14/2025		12,366							12,366	12,366			
100192348	WEST COVINA	CA		02/05/2025		1,573							1,573	1,573			
100194261	N MYRTLE BEACH	SC		02/14/2025		1,546							1,546	1,546			
100191792	OVIEDO	FL		01/31/2025		481							481	481			
3500112389	RALEIGH	NC		01/08/2025		717,728							717,728	717,728			
100191697	LOS ANGELES	CA		02/20/2025		1,378							1,378	1,378			
100190710	TRACY	CA		01/28/2025		1,064							1,064	1,064			
100193770	TOMS RIVER	NJ		02/10/2025		1,507							1,507	1,507			
100190237	FULLERTON	CA		01/21/2025		778							778	778			
4010093343	BARNWELL	SC		03/28/2025		850							850	850			
100190185	ROYAL OAKS	CA		01/21/2025		1,060							1,060	1,060			
100177292	LIBERTY LAKE	WA		01/16/2025		1,013							1,013	1,013			
100181422	EL CENTRO	CA		01/09/2025		2,109							2,109	2,109			
100200294	MONTEBELLO	NY		03/07/2025		1,526							1,526	1,526			
100191773	MIRAMAR	FL		01/31/2025		1,501							1,501	1,501			
100195325	MORGAN HILL	CA		02/24/2025		1,312							1,312	1,312			
100195618	SCOTTSDALE	AZ		02/24/2025		1,332							1,332	1,332			
100189549	MIAMI	FL		01/16/2025		1,507							1,507	1,507			
100189897	CHELSEA	MA		01/21/2025		1,761							1,761	1,761			
100177285	NEW CASTLE	NH		01/16/2025		3,110							3,110	3,110			
100194465	PORT CHESTER	NY		02/14/2025		1,714							1,714	1,714			
100192860	BLUE RIDGE	GA		02/10/2025		1,732							1,732	1,732			
100189944	BLACK BUTTE RANCH	OR		01/21/2025		76,855							76,855	76,855			
100198909	ELGIN	TX		02/28/2025		445							445	445			
100202426	LEMONT	IL		03/20/2025		11,715							11,715	11,715			
100189813	MIAMI	FL		01/21/2025		1,669							1,669	1,669			
100202730	SANTA ANA	CA		03/24/2025		1,829							1,829	1,829			
100177129	BOSTON	MA		01/16/2025		5,396							5,396	5,396			
100177660	MATTHEWS	NC		01/16/2025		(3,119)							(3,119)	(3,119)			
100190098	DURANGO	CO		01/21/2025		13,711							13,711	13,711			
100190805	WASHINGTON	DC		01/27/2025		1,484							1,484	1,484			
100191699	EL CAJON	CA		02/20/2025		1,425							1,425	1,425			
100194257	ENGLEWOOD	CO		02/14/2025		1,410							1,410	1,410			
100197589	JERSEY CITY	NJ		02/26/2025		1,674							1,674	1,674			
100191597	LEHI	UT		01/31/2025		1,631							1,631	1,631			
100189759	LAVALLETTE	NJ		01/21/2025		1,401							1,401	1,401			
100199271	ATLANTA	GA		03/05/2025		4,705							4,705	4,705			
100189255	PITTSBURG	CA		01/13/2025		1,536							1,536	1,536			
100202382	LOS ANGELES	CA		03/19/2025		1,351							1,351	1,351			
100191133	LOS ANGELES	CA		01/29/2025		1,334							1,334	1,334			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100181406	CALABASAS	CA		01/09/2025		1,616							1,616	1,616			
100203690	UTRECHT	NLD		03/26/2025		(184)							(184)		184		184
100193343	FLUSHING	NY		02/10/2025		1,606							1,606	1,606			
100194473	ANNAPOLIS	MD		02/14/2025		1,873							1,873	1,873			
100191038	SAINT ALBANS	NY		01/29/2025		1,301							1,301	1,301			
100201973	ALEXANDRIA	VA		03/18/2025		1,358							1,358	1,358			
100177345	WINCHESTER	CA		01/16/2025		1,832							1,832	1,832			
100177155	NIPOMO	CA		01/16/2025		2,046							2,046	2,046			
100194500	SAN FERNANDO	CA		02/14/2025		1,490							1,490	1,490			
100194154	ORMOND BEACH	FL		02/14/2025		6,406							6,406	6,406			
100199117	HEMPSTEAD	NY		03/03/2025		1,337							1,337	1,337			
100203097	LOS ANGELES	CA		03/27/2025		1,455							1,455	1,455			
100191090	CYPRESS	TX		01/29/2025		3,726							3,726	3,726			
100202395	LAS VEGAS	NV		03/19/2025		1,385							1,385	1,385			
100191561	PROSPER	TX		01/31/2025		1,601							1,601	1,601			
100192326	BELL	CA		02/05/2025		1,649							1,649	1,649			
100202979	SAINT AUGUSTINE	FL		03/24/2025		1,563							1,563	1,563			
100177017	CHINO	CA		01/16/2025		1,423							1,423	1,423			
100192738	RICHMOND	CA		02/10/2025		1,665							1,665	1,665			
100200284	ENUMCLAW	WA		03/07/2025		1,652							1,652	1,652			
100194367	REUNION	FL		02/14/2025		1,347							1,347	1,347			
100192223	TAMPA	FL		01/31/2025		1,111							1,111	1,111			
100177030	SCOTTSDALE	AZ		01/16/2025		1,610							1,610	1,610			
100197528	CLE ELUM	WA		02/26/2025		3,262							3,262	3,262			
100177457	JACKSONVILLE	FL		01/16/2025		1,206							1,206	1,206			
100176990	BETHANY BEACH	DE		01/16/2025		1,710							1,710	1,710			
100177537	MIAMI	FL		01/16/2025		1,511							1,511	1,511			
100189497	EASTVALE	CA		01/15/2025		1,157							1,157	1,157			
100198340	LAND O LAKES	FL		02/28/2025		1,440							1,440	1,440			
100191780	HAZLET	NJ		01/31/2025		1,193							1,193	1,193			
100193328	CHICAGO	IL		02/10/2025		1,499							1,499	1,499			
100192477	UNIONDALE	NY		02/07/2025		1,257							1,257	1,257			
100195443	SURF CITY	NJ		02/24/2025		1,614							1,614	1,614			
100189350	LAKEWOOD RANCH	FL		01/13/2025		11,525							11,525	11,525			
100194621	OCEAN ISLE BEACH	NC		02/21/2025		2,062							2,062	2,062			
100202750	FOLSOM	CA		03/24/2025		1,508							1,508	1,508			
100189084	ANGEL FIRE	NM		01/13/2025		1,633							1,633	1,633			
100186938	LEWES	DE		01/07/2025		1,529							1,529	1,529			
100189492	FUQUAY VARINA	NC		01/15/2025		1,341							1,341	1,341			
100200380	WEST DENNIS	MA		03/10/2025		1,403							1,403	1,403			
100198873	CANYON COUNTRY	CA		02/28/2025		1,173							1,173	1,173			
100199408	RIVERSIDE	CA		03/05/2025		1,334							1,334	1,334			
100201966	CHICAGO	IL		03/18/2025		1,565							1,565	1,565			
100202595	ROSEMEAD	CA		03/21/2025		3,066							3,066	3,066			
100203890	GRANADA HILLS	CA		03/28/2025		1,348							1,348	1,348			
100192625	ALEXANDRIA	VA		02/10/2025		1,803							1,803	1,753		(50)	(50)
100202843	WILTON MANORS	FL		03/24/2025		947							947	947			
100188926	OXNARD	CA		01/09/2025		9,119							9,119	9,119			
100194516	OSTERVILLE	MA		02/14/2025		1,501							1,501	1,501			
100203490	ONTARIO	CA		03/26/2025		1,459							1,459	1,459			
100192332	WINNETKA	CA		02/05/2025		1,538							1,538	1,538			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202972	MCCALL	ID		03/24/2025		1,490							1,490	1,490			
100177492	ORANGE	CA		01/16/2025		1,765							1,765	1,765			
100201623	ESCONDIDO	CA		03/13/2025		1,678							1,678	1,678			
100201933	LOS OSOS	CA		03/18/2025		1,503							1,503	1,503			
100199989	EVERGREEN	CO		03/06/2025		1,815							1,815	1,815			
100193670	CORONA	CA		02/10/2025		1,534							1,534	1,534			
100189769	PIGEON FORGE	TN		01/21/2025		1,660							1,660	1,660			
100191245	DOWNEY	CA		01/29/2025		1,202							1,202	1,202			
100157245	MANTECA	CA		02/20/2025		1,346							1,346	1,346			
100192979	SEATTLE	WA		02/10/2025		1,786							1,786	1,786			
100157343	HARBOR CITY	CA		02/20/2025		1,430							1,430	1,430			
100190824	GARLAND	TX		01/27/2025		1,688							1,688	1,688			
100186118	MCMINNVILLE	OR		01/31/2025		1,684							1,684	1,684			
100201447	POWAY	CA		03/12/2025		1,360							1,360	1,360			
100194574	COVINA	CA		03/28/2025		2,175							2,175	2,175			
100200688	PEORIA	AZ		03/11/2025		1,467							1,467	1,467			
100202641	DURANGO	CO		03/24/2025		1,686							1,686	1,686			
100181492	BETHEL	CT		01/09/2025		1,989							1,989	1,989			
100195338	MIAMI	FL		02/24/2025		2,430							2,430	2,430			
100186124	CENTENNIAL	CO		01/31/2025		1,620							1,620	1,620			
100202406	CHATSWORTH	CA		03/19/2025		3,666							3,666	3,666			
100189233	PACIFIC	WA		01/13/2025		2,107							2,107	2,107			
100202953	KENNEBUNKPORT	ME		03/24/2025		1,670							1,670	1,670			
100188459	KEALAKEKUA	HI		01/08/2025		1,457							1,457	1,457			
100194312	LAURELVILLE	OH		02/14/2025		1,483							1,483	1,483			
100190681	AUSTIN	TX		01/28/2025		1,690							1,690	1,690			
100201457	CORONA	CA		03/12/2025		1,315							1,315	1,315			
100189279	SEATTLE	WA		01/13/2025		1,673							1,673	1,673			
100198299	PARMA	ID		02/28/2025		1,636							1,636	1,636			
100188956	BALDWIN PARK	CA		01/09/2025		1,307							1,307	1,307			
4010089298	VERMILION	OH		03/28/2025		1,277							1,277	1,277			
100190112	PIGEON FORGE	TN		01/21/2025		1,911							1,911	1,911			
100177245	EAST HAMPTON	CT		01/16/2025		1,434							1,434	1,434			
100201489	BLUFFTON	SC		03/12/2025		1,174							1,174	1,174			
100200372	INNSBROOK	MO		03/10/2025		1,483							1,483	1,483			
100177010	YORBA LINDA	CA		01/16/2025		1,497							1,497	1,497			
100188337	CITRUS HEIGHTS	CA		01/08/2025		2,789							2,789	2,789			
100189954	WESLEY CHAPEL	FL		01/21/2025		2,133							2,133	2,133			
100188969	BURBANK	CA		01/09/2025		20,910							20,910	20,910			
100189661	NORWALK	CA		01/17/2025		1,169							1,169	1,169			
100190287	WEST MILFORD	NJ		01/22/2025		1,482							1,482	1,482			
4010094510	BALTIMORE	MD		03/27/2025		446							446	446			
100200530	MONTEBELLO	CA		03/11/2025		1,603							1,603	1,603			
100189545	AUSTIN	TX		01/16/2025		1,466							1,466	1,466			
100201653	CORONA	CA		03/13/2025		1,480							1,480	1,480			
100201848	LOS ANGELES	CA		03/18/2025		1,340							1,340	1,340			
100201003	ELLIJAY	GA		03/12/2025		1,858							1,858	1,858			
100195332	NEEDHAM	MA		02/24/2025		1,657							1,657	1,657			
100188908	BAKERSFIELD	CA		01/09/2025		1,501							1,501	1,501			
100193068	GRANADA HILLS	CA		02/10/2025		1,686							1,686	1,686			
100189026	LOS ANGELES	CA		01/09/2025		1,510							1,510	1,510			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200514	CHAPEL HILL	NC		03/11/2025		1,421							1,421	1,421			
100198241	CANTON	GA		02/28/2025		1,605							1,605	1,605			
100199368	AUBURN	WA		03/05/2025		1,516							1,516	1,516			
100201668	JACKSONVILLE	FL		03/13/2025		3,140							3,140	3,140			
100189032	VISTA	CA		01/09/2025		1,238							1,238	1,238			
100191042	SPRING VALLEY	CA		01/29/2025		2,952							2,952	2,952			
100200407	VERO BEACH	FL		03/10/2025		1,504							1,504	1,504			
100200359	WILLS POINT	TX		03/10/2025		1,615							1,615	1,615			
100200132	ATTLEBORO	MA		03/06/2025		1,465							1,465	1,465			
100177365	SOUTH SAN FRANCISCO	CA		01/16/2025		1,020							1,020	1,020			
100202696	WHITTIER	CA		03/24/2025		1,510							1,510	1,510			
100157106	GARDEN GROVE	CA		02/20/2025		1,266							1,266	1,266			
100201985	RESEDA	CA		03/18/2025		368							368	368			
100189010	SANTA CLARITA	CA		01/09/2025		2,980							2,980	2,980			
100191557	KAPAA	HI		01/31/2025		47,063							47,063	47,063			
100195328	LOS ANGELES	CA		02/24/2025		1,701							1,701	1,701			
100193997	RESEDA	CA		02/11/2025		3,275							3,275	3,275			
100193297	SEVIERVILLE	TN		02/10/2025		1,460							1,460	1,460			
100194755	ANAHEIM	CA		02/21/2025		1,623							1,623	1,623			
100200209	DEERFIELD BEACH	FL		03/07/2025		1,371							1,371	1,371			
100189623	PARKLAND	FL		01/17/2025		1,694							1,694	1,694			
100201298	EAST ELMHURST	NY		03/12/2025		800							800	800			
100195551	DORAL	FL		03/27/2025		7,601							7,601	7,601			
100203366	ATLANTA	GA		03/27/2025		1,758							1,758	1,758			
100177167	LOUISVILLE	KY		01/16/2025		1,343							1,343	1,343			
100192746	POWAY	CA		02/10/2025		1,621							1,621	1,621			
100201080	HOMESTEAD	FL		03/12/2025		1,550							1,550	1,550			
100197623	WHITTIER	CA		02/26/2025		13,723							13,723	13,723			
100199997	AUSTIN	TX		03/06/2025		1,076							1,076	1,076			
100188438	PACIFIC GROVE	CA		01/08/2025		33,775							33,775	33,775			
100201661	SANTA ANA	CA		03/13/2025		982							982	982			
100189708	YACOLT	WA		02/20/2025		1,297							1,297	1,297			
100195327	THOMPSONVILLE	MI		02/24/2025		1,510							1,510	1,510			
100198401	DOUGLASVILLE	GA		02/28/2025		1,379							1,379	1,379			
100195326	BAR HARBOR	ME		02/24/2025		1,456							1,456	1,456			
100189424	MIROMAR LAKES	FL		01/14/2025		1,424							1,424	1,424			
100186063	BRIGHTON	CO		01/31/2025		1,300							1,300	1,300			
100202973	NORFOLK	VA		03/24/2025		1,421							1,421	1,421			
100201719	LOS ANGELES	CA		03/18/2025		1,474							1,474	1,474			
100201038	WATSONVILLE	CA		03/12/2025		1,632							1,632	1,632			
100190116	SEATTLE	WA		01/21/2025		1,598							1,598	1,598			
100201972	BOTHELL	WA		03/18/2025		1,399							1,399	1,399			
100186050	RUTHERFORD	NJ		01/31/2025		1,483							1,483	1,483			
100188334	NACOGDOCHES	TX		01/08/2025		1,653							1,653	1,653			
100201533	WOODLAND HILLS	CA		03/13/2025		1,265							1,265	1,265			
100191568	LAS VEGAS	NV		01/31/2025		1,857							1,857	1,857			
100199303	PACIFIC BEACH	WA		03/05/2025		1,596							1,596	1,596			
100192834	ORLANDO	FL		02/10/2025		1,611							1,611	1,611			
100201546	ESCONDIDO	CA		03/13/2025		1,214							1,214	1,214			
100188448	BRACEY	VA		01/08/2025		51,948							51,948	51,948			
403021743	STOCKBRIDGE	GA		03/06/2025		3,125							3,125	3,125			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100192600	CUMMING	GA		02/10/2025		1,617							1,617	1,617			
100203407	LAKE STEVENS	WA		03/27/2025		1,596							1,596	1,596			
100192981	LINCOLN CITY	OR		02/10/2025		1,935							1,935	1,935			
100190474	HOLLYWOOD	FL		01/24/2025		3,064							3,064	3,064			
100192654	LA VERNE	CA		02/10/2025		1,426							1,426	1,426			
100191235	SALINAS	CA		01/29/2025		1,864							1,864	1,864			
100177519	CASTROVILLE	CA		01/16/2025		1,914							1,914	1,914			
100193501	TACOMA	WA		02/10/2025		1,395							1,395	1,395			
100200710	ANAHEIM	CA		03/11/2025		1,634							1,634	1,634			
100177202	SELBYVILLE	DE		01/16/2025		1,701							1,701	1,701			
100198266	NORTH MYRTLE BEACH	SC		02/28/2025		1,464							1,464	1,464			
100202707	CAMERON PARK	CA		03/24/2025		1,476							1,476	1,476			
100198487	MCHENRY	MD		02/28/2025		1,776							1,776	1,776			
100201223	KENNEBUNKPORT	ME		03/12/2025		3,569							3,569	3,569			
100189857	FLAGSTAFF	AZ		01/21/2025		1,474							1,474	1,474			
100177419	ONTARIO	CA		01/16/2025		950							950	950			
100189719	WHITTIER	CA		01/21/2025		1,362							1,362	1,362			
100193558	SANTA CRUZ	CA		02/10/2025		1,092							1,092	1,092			
100192437	NORTH FORT MYERS	FL		02/07/2025		1,339							1,339	1,339			
100193543	CHICAGO	IL		02/10/2025		1,466							1,466	1,466			
100194714	COLLEGE STATION	TX		02/21/2025		1,871							1,871	1,871			
100192565	FLAGSTAFF	AZ		02/10/2025		2,371							2,371	2,371			
100198229	BAKERSFIELD	CA		02/28/2025		1,370							1,370	1,370			
100198539	SAINT MICHAELS	MD		02/28/2025		1,744							1,744	1,744			
100203930	CUTLER BAY	FL		03/28/2025		878							878	878			
100192247	DELRAY BEACH	FL		01/31/2025		1,538							1,538	1,538			
100188410	ANNAPOLIS	MD		01/08/2025		1,949							1,949	1,949			
100186902	EASTVALE	CA		01/07/2025		2,901							2,901	2,901			
100177013	HOUSTON	TX		01/16/2025		1,321							1,321	1,321			
100186040	UNION	NJ		01/31/2025		1,519							1,519	1,519			
100177379	FRASER	CO		01/16/2025		1,526							1,526	1,526			
100203504	ATWATER	CA		03/26/2025		1,538							1,538	1,538			
100191227	BOCA RATON	FL		01/29/2025		1,123							1,123	1,123			
100199410	SPRING	TX		03/05/2025		1,550							1,550	1,550			
100200592	KEY WEST	FL		03/11/2025		1,829							1,829	1,829			
100201161	CANYON COUNTRY	CA		03/12/2025		1,388							1,388	1,388			
100191567	TURLOCK	CA		01/31/2025		1,353							1,353	1,353			
100201276	OAKLAND	CA		03/12/2025		1,582							1,582	1,582			
100189938	HOT SPRINGS VILLAGE	AR		01/21/2025		1,427							1,427	1,427			
100194585	SEASIDE	CA		03/28/2025		1,673							1,673	1,673			
100203364	NORTH WILDWOOD	NJ		03/27/2025		1,545							1,545	1,545			
100188426	WORLEY	ID		01/08/2025		1,474							1,474	1,474			
100188930	SOUTH GATE	CA		01/09/2025		2,424							2,424	2,424			
100204039	BOTHELL	WA		03/28/2025		1,745							1,745	1,745			
100181388	CHULA VISTA	CA		01/09/2025		1,339							1,339	1,339			
100194417	EWA BEACH	HI		02/14/2025		1,330							1,330	1,330			
100192567	FAIRFIELD	CT		02/10/2025		1,495							1,495	1,495			
100177565	CANTON	MI		01/16/2025		1,098							1,098	1,098			
100194536	SAINT JOHNS	FL		02/14/2025		971							971	971			
100192977	KENMORE	WA		02/10/2025		1,777							1,777	1,777			
100201484	CHARLESTON	SC		03/12/2025		1,827							1,827	1,827			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177352	MILLTOWN	NJ		01/16/2025		1,032							1,032	1,032			
100195323	VALLEJO	CA		02/24/2025		1,483							1,483	1,483			
100188329	LA QUINTA	CA		01/08/2025		1,614							1,614	1,614			
100200279	BOSTON	MA		03/07/2025		(3,025)							(3,025)	(3,025)			
100194422	FRANKLIN	TN		02/14/2025		1,599							1,599	1,599			
100202587	SAN DIEGO	CA		03/21/2025		1,931							1,931	1,931			
100195364	PANAMA CITY	FL		02/24/2025		1,416							1,416	1,416			
100188279	MCKINNEY	TX		01/08/2025		2,003							2,003	2,003			
100195630	CORONA	CA		02/24/2025		1,272							1,272	1,272			
100194594	VAN NUYS	CA		03/28/2025		1,508							1,508	1,508			
100200204	WALLA WALLA	WA		03/07/2025		540,140							540,140	540,140			
100188388	TEMECULA	CA		01/08/2025		1,538							1,538	1,538			
100200286	FIRE ISLAND PINES	NY		03/07/2025		1,438							1,438	1,438			
100177614	MONTEREY	CA		01/16/2025		1,299							1,299	1,299			
100157479	BOCA RATON	FL		02/20/2025		1,867							1,867	1,867			
100181423	COCKEYSVILLE	MD		01/09/2025		1,434							1,434	1,434			
100199357	MIAMI	FL		03/05/2025		1,419							1,419	1,419			
100201882	FRAMINGHAM	MA		03/18/2025		1,423							1,423	1,423			
100192787	FOUNTAIN HILLS	AZ		02/10/2025		1,722							1,722	1,722			
100193336	CHICAGO	IL		02/10/2025		2,684							2,684	2,684			
100204102	LOS ANGELES	CA		03/28/2025		1,232							1,232	1,232			
100177417	PEMBROKE PINES	FL		01/16/2025		3,817							3,817	3,817			
100186868	WINTER GARDEN	FL		01/07/2025		1,448							1,448	1,448			
100192252	WORCESTER	MA		01/31/2025		1,362							1,362	1,362			
100202818	SUPERIOR	CO		03/24/2025		1,353							1,353	1,353			
100201941	MARGATE CITY	NJ		03/18/2025		842							842	842			
100192713	DUCK CREEK VILLAGE	UT		02/10/2025		3,148							3,148	3,148			
100188340	CHULA VISTA	CA		01/08/2025		1,514							1,514	1,514			
100189466	HUDSON	NH		01/15/2025		1,466							1,466	1,466			
100194260	HUNTERSVILLE	NC		02/14/2025		1,388							1,388	1,388			
100194570	WRIGHTSVILLE BEACH	NC		03/28/2025		1,416							1,416	1,416			
100200378	PALM DESERT	CA		03/10/2025		1,646							1,646	1,646			
100201737	LOS ANGELES	CA		03/18/2025		10,236							10,236	10,236			
100177604	SANDY	UT		01/16/2025		1,590							1,590	1,590			
100203295	SAINT GEORGE	UT		03/27/2025		1,465							1,465	1,465			
100191142	LOS ANGELES	CA		01/29/2025		1,053							1,053	1,053			
100203917	BASTROP	TX		03/28/2025		300,801							300,801	300,801			
100197570	SAN DIEGO	CA		02/26/2025		1,277							1,277	1,277			
100189429	OCEAN SHORES	WA		01/14/2025		1,478							1,478	1,478			
100194028	LEESBURG	FL		02/11/2025		859							859	859			
100194081	BYRON	CA		02/14/2025		1,243							1,243	1,243			
100157132	OCEANSIDE	CA		02/20/2025		1,572							1,572	1,572			
100193286	PHILADELPHIA	PA		02/10/2025		1,605							1,605	1,605			
100177507	PANAMA CITY	FL		01/16/2025		968							968	968			
100202400	WALLER	TX		03/19/2025		1,377							1,377	1,377			
100190859	ST CHARLES	IL		01/27/2025		1,637							1,637	1,637			
100201906	QUEEN CREEK	AZ		03/18/2025		1,320							1,320	1,320			
100190887	HAYWARD	CA		01/28/2025		1,325							1,325	1,325			
100192658	PRESCOTT	AZ		02/10/2025		1,387							1,387	1,387			
100177323	GRANBURY	TX		01/16/2025		1,522							1,522	1,522			
100202962	WINCHESTER	WI		03/24/2025		2,411							2,411	2,411			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192447	EAST SETAUKET	NY		02/07/2025		814							814	814			
100201077	LONG BRANCH	NJ		03/12/2025		1,495							1,495	1,495			
100199115	YONKERS	NY		03/03/2025		814							814	814			
100190721	GLENDALE	CA		01/27/2025		1,280							1,280	1,280			
100200429	COLTON	CA		03/10/2025		1,373							1,373	1,373			
100191417	S-GRAVENHAGE	NLD		01/29/2025		(211)							(211)		211		211
100189092	VALENCIA	CA		01/13/2025		2,196							2,196	2,196			
100157248	COVINGTON	GA		02/20/2025		1,182							1,182	1,182			
100197574	INDIO	CA		02/26/2025		1,325							1,325	1,325			
100188704	MINERAL BLUFF	GA		01/09/2025		1,494							1,494	1,494			
100188655	GAINESVILLE	VA		02/10/2025		1,372							1,372	1,372			
100190965	PLAIN	WI		01/28/2025		1,563							1,563	1,563			
100195554	CYPRESS	CA		02/24/2025		1,304							1,304	1,304			
100192232	MOUNT VERNON	NY		01/31/2025		1,516							1,516	1,516			
100181415	BEAVERTON	OR		01/09/2025		1,373							1,373	1,373			
100201079	RENO	NV		03/12/2025		955							955	955			
100203356	CAMARILLO	CA		03/27/2025		4,428							4,428	4,428			
100190172	WILDWOOD CREST	NJ		01/21/2025		1,591							1,591	1,591			
100190186	LOWELL	MA		01/21/2025		1,683							1,683	1,683			
100192237	SAN DIEGO	CA		01/31/2025		1,375							1,375	1,375			
100199967	PALM DESERT	CA		03/06/2025		1,509							1,509	1,509			
100201885	KYLE	TX		03/18/2025		1,403							1,403	1,403			
100202805	SALINAS	CA		03/24/2025		1,332							1,332	1,332			
100192185	LONG ISLAND CITY	NY		01/31/2025		1,482							1,482	1,482			
100188958	SAN JUAN CAPISTRANO	CA		01/09/2025		1,432							1,432	1,432			
100193783	DIXON	CA		02/10/2025		1,041							1,041	1,041			
100190708	TRACY	CA		01/28/2025		969							969	969			
100199037	MILTON	DE		02/28/2025		1,688							1,688	1,688			
100204050	HILLSIDE	NJ		03/28/2025		1,328							1,328	1,328			
100203290	MISSION VIEJO	CA		03/27/2025		1,552							1,552	1,552			
100192572	FLAGSTAFF	AZ		02/10/2025		1,416							1,416	1,416			
100201268	SHELTER ISLAND	NY		03/12/2025		939							939	939			
100197569	BOSTON	MA		02/26/2025		1,654							1,654	1,654			
100192412	ESCALON	CA		02/07/2025		1,514							1,514	1,514			
100201126	CAPE CORAL	FL		03/12/2025		1,566							1,566	1,566			
100157198	MONTICELLO	NY		02/20/2025		1,035							1,035	1,035			
100188399	PORTER RANCH	CA		01/08/2025		1,491							1,491	1,491			
100189543	SPRINGFIELD	VA		01/16/2025		1,424							1,424	1,424			
100185238	WASHINGTON	DC		01/24/2025		1,412							1,412	1,412			
100198286	SOUTH HAVEN	MI		02/28/2025		1,456							1,456	1,456			
100190389	MIAMI	FL		01/23/2025		1,633							1,633	1,633			
100191246	LAS VEGAS	NV		01/29/2025		1,318							1,318	1,318			
100181391	RICHMOND	CA		01/09/2025		1,291							1,291	1,291			
100189643	CERES	CA		01/17/2025		1,305							1,305	1,305			
100190683	GULF SHORES	AL		01/28/2025		1,598							1,598	1,598			
100201646	WEST HILLS	CA		03/13/2025		1,385							1,385	1,385			
100193064	LIVERMORE	CA		02/10/2025		1,663							1,663	1,663			
100194712	WASHINGTON	DC		02/21/2025		1,895							1,895	1,895			
100193493	TRUCKEE	CA		02/10/2025		1,447							1,447	1,447			
100202763	HOWELL	NJ		03/24/2025		1,378							1,378	1,378			
100194510	RICHMOND	CA		02/14/2025		1,545							1,545	1,545			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202702	PLAIN CITY	OH		03/24/2025		1,447							1,447	1,447			
100191733	IRVING	TX		02/20/2025		1,074							1,074	1,074			
100157029	HOMESTEAD	FL		02/20/2025		1,559							1,559	1,559			
100200264	NAPLES	FL		03/07/2025		1,680							1,680	1,680			
100189131	OXNARD	CA		01/13/2025		1,315							1,315	1,315			
100202488	COLUMBUS	OH		03/21/2025		1,532							1,532	1,532			
100177331	SCOTTSDALE	AZ		01/16/2025		1,387							1,387	1,387			
100189037	COLTON	CA		01/09/2025		1,889							1,889	1,889			
100189225	NEWARK	CA		01/13/2025		1,491							1,491	1,491			
100197608	WEST BABYLON	NY		02/26/2025		1,345							1,345	1,345			
100193423	LIVERMORE	CA		02/10/2025		914							914	914			
100202664	SAINT SIMONS ISLAND	GA		03/24/2025		1,504							1,504	1,504			
100191217	FALLS CHURCH	VA		01/29/2025		1,241							1,241	1,241			
100189196	CRESTED BUTTE	CO		01/13/2025		1,726							1,726	1,726			
100194670	LOS ANGELES	CA		02/21/2025		4,607							4,607	4,607			
100201474	FINKSBURG	MD		03/12/2025		1,510							1,510	1,510			
100189051	PLACENTIA	CA		01/09/2025		1,389							1,389	1,389			
100192959	WASHINGTON	UT		02/10/2025		1,490							1,490	1,490			
100188979	PANAMA CITY	FL		01/09/2025		1,182							1,182	1,182			
100197517	SOUTH ORANGE	NJ		02/26/2025		1,793							1,793	1,793			
100204070	LINDON	UT		03/28/2025		56,969							56,969	56,969			
100197660	PROSPER	TX		02/26/2025		1,432							1,432	1,432			
100192333	WINNETKA	CA		02/05/2025		1,393							1,393	1,393			
100201535	SANTA ANA	CA		03/13/2025		3,666							3,666	3,666			
100201131	STERLING	VA		03/12/2025		1,377							1,377	1,377			
100157207	YUKON	OK		02/20/2025		1,246							1,246	1,246			
100203179	PANORAMA CITY	CA		03/27/2025		1,626							1,626	1,626			
100191251	PERRIS	CA		01/29/2025		17							17	17			
100202647	MIAMI	FL		03/24/2025		1,538							1,538	1,538			
100192515	LA MIRADA	CA		02/10/2025		1,712							1,712	1,712			
100201704	SAN DIEGO	CA		03/18/2025		7,469							7,469	7,469			
100195401	AUSTIN	TX		02/24/2025		1,238							1,238	1,238			
100157428	PARAMOUNT	CA		02/20/2025		6,151							6,151	6,151			
100202809	MANTECA	CA		03/24/2025		1,312							1,312	1,312			
100201835	NEWARK	NJ		03/18/2025		1,371							1,371	1,371			
100202622	ASHBURN	VA		03/24/2025		81,257							81,257	81,257			
100198283	SEATTLE	WA		02/28/2025		1,510							1,510	1,510			
100203605	SANTA BARBARA	CA		03/26/2025		4,648							4,648	4,648			
100199300	KISSIMMEE	FL		03/05/2025		1,340							1,340	1,340			
100188330	AVON	NC		01/08/2025		1,565							1,565	1,565			
100202485	BLUE RIDGE	GA		03/21/2025		1,352							1,352	1,352			
100189265	SAN DIEGO	CA		01/13/2025		1,477							1,477	1,477			
100192887	COROLLA	NC		02/10/2025		1,403							1,403	1,403			
100197612	ESCONDIDO	CA		02/26/2025		713							713	713			
100198233	KENT	WA		02/28/2025		1,553							1,553	1,553			
100201816	SAN DIEGO	CA		03/18/2025		1,499							1,499	1,499			
100197636	HOLLYWOOD	FL		02/26/2025		1,079							1,079	1,079			
100195666	FONTANA	CA		02/24/2025		1,224							1,224	1,224			
100189844	AUSTIN	TX		01/21/2025		1,819							1,819	1,819			
100203574	PRINCETON JUNCTION	NJ		03/26/2025		1,869							1,869	1,869			
100189270	FOLSOM	CA		01/13/2025		1,603							1,603	1,603			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190969	PORTOLA VALLEY	CA		01/28/2025		1,951							1,951	1,951			
100177389	DACULA	GA		01/16/2025		1,030							1,030	1,030			
100189294	ST JOHNS	FL		01/13/2025		960							960	960			
100201027	OAK ISLAND	NC		03/12/2025		1,534							1,534	1,534			
100191468	S-GRAVENHAGE	NLD		01/29/2025		(222)							(222)		222		222
100157243	TARPON SPRINGS	FL		02/20/2025		1,117							1,117	1,117			
100177015	MISSION VIEJO	CA		01/16/2025		1,456							1,456	1,456			
100195333	SARASOTA	FL		02/24/2025		1,721							1,721	1,721			
100188395	JACKSON	NJ		01/08/2025		1,473							1,473	1,473			
100202772	HYDE PARK	MA		03/24/2025		1,381							1,381	1,381			
100192456	GAINESVILLE	TX		02/07/2025		2,116							2,116	2,116			
100189693	SANTA CLARA	CA		02/20/2025		1,891							1,891	1,891			
100201785	EAST BRIDGEWATER	MA		03/18/2025		1,733							1,733	1,733			
100190855	NEWCASTLE	OK		01/27/2025		1,384							1,384	1,384			
100195321	MONUMENT	CO		02/24/2025		1,264							1,264	1,264			
100203932	SEATTLE	WA		03/28/2025		1,327							1,327	1,327			
100186110	JERSEY CITY	NJ		01/31/2025		1,410							1,410	1,410			
100193794	OAKLAND	CA		02/10/2025		1,589							1,589	1,589			
100191167	MORENO VALLEY	CA		01/29/2025		1,263							1,263	1,263			
100204158	LONG BEACH	CA		03/28/2025		1,448							1,448	1,448			
100186146	JERSEY CITY	NJ		02/10/2025		1,417							1,417	1,417			
100193270	NIPOMO	CA		02/10/2025		1,306							1,306	1,306			
100198881	MEQUON	WI		02/28/2025		1,327							1,327	1,327			
100202645	PRINCETON JUNCTION	NJ		03/24/2025		1,970							1,970	1,970			
100157031	NEW YORK	NY		02/20/2025		10,500							10,500	10,500			
100191328	JURUPA VALLEY	CA		01/30/2025		1,351							1,351	1,351			
100188430	OAKHURST	NJ		01/08/2025		1,385							1,385	1,385			
100203201	YOUNTVILLE	CA		03/27/2025		2,675							2,675	2,675			
100193792	HACKENSACK	NJ		02/10/2025		850							850	850			
100189036	SANTA CLARITA	CA		01/09/2025		2,857							2,857	2,857			
100202824	MINERAL BLUFF	GA		03/24/2025		431							431	431			
100203988	BEEVILLE	TX		03/28/2025		1,275							1,275	1,275			
100177491	MESA	AZ		01/16/2025		1,571							1,571	1,571			
100190868	CLOSTER	NJ		01/27/2025		1,316							1,316	1,316			
100192407	FARMVILLE	NC		02/07/2025		973							973	973			
100192499	MILLS RIVER	NC		02/07/2025		1,073							1,073	1,073			
100204012	OAKLAND	CA		03/28/2025		1,200							1,200	1,200			
100189787	GATLINBURG	TN		01/21/2025		1,446							1,446	1,446			
100191315	ORLANDO	FL		01/30/2025		1,279							1,279	1,279			
100192766	MURRELLS INLET	SC		02/10/2025		1,534							1,534	1,534			
100202482	NORTH LOGAN	UT		03/21/2025		1,335							1,335	1,335			
100189544	ALTO	NM		01/16/2025		1,269							1,269	1,269			
100195320	NAGS HEAD	NC		02/24/2025		1,256							1,256	1,256			
100199337	WILMINGTON	NC		03/05/2025		1,237							1,237	1,237			
100191616	CHULA VISTA	CA		01/31/2025		962							962	962			
100201827	OXNARD	CA		03/18/2025		1,470							1,470	1,470			
100201979	CLERMONT	FL		03/18/2025		1,328							1,328	1,328			
100202970	NEW BUFFALO	MI		03/24/2025		1,351							1,351	1,351			
100195314	LAKEWOOD	WA		02/24/2025		1,224							1,224	1,224			
100193396	DORAL	FL		02/10/2025		6,400							6,400	6,400			
100177194	DELRAY BEACH	FL		01/16/2025		1,636							1,636	1,636			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100204006	PACIFIC BEACH	WA		03/28/2025		1,260							1,260	1,260			
100200673	TACOMA	WA		03/11/2025		1,482							1,482	1,482			
100204096	LONG BEACH	CA		03/28/2025		1,479							1,479	1,479			
100189648	HAYWARD	CA		01/17/2025		1,024							1,024	1,024			
100185227	LAIE	HI		01/24/2025		1,213							1,213	1,213			
100191413	AMSTERDAM	NLD		01/29/2025		(224)							(224)		224		224
100204077	LA QUINTA	CA		03/28/2025		1,224							1,224	1,224			
100189427	BELLINGHAM	WA		01/14/2025		1,460							1,460	1,460			
100192815	WINCHESTER	CA		02/10/2025		1,775							1,775	1,775			
100194496	CAMARILLO	CA		02/14/2025		1,461							1,461	1,461			
100189290	WILMINGTON	NC		01/13/2025		1,453							1,453	1,453			
100195319	WOBURN	MA		02/24/2025		1,327							1,327	1,327			
100189763	GATLINBURG	TN		01/21/2025		1,306							1,306	1,306			
100194584	LAKE HAVASU CITY	AZ		03/28/2025		1,351							1,351	1,351			
100192676	LA VERKIN	UT		02/10/2025		1,446							1,446	1,446			
100193677	ALTAMONTE SPRINGS	FL		02/10/2025		1,435							1,435	1,435			
100190054	CHESTERFIELD	MI		01/21/2025		1,396							1,396	1,396			
100201803	CUTLER BAY	FL		03/18/2025		1,290							1,290	1,290			
100185239	GEORGETOWN	TX		01/24/2025		1,242							1,242	1,242			
100190739	MONROE	LA		01/27/2025		1,365							1,365	1,365			
100191086	WHITESTONE	NY		01/29/2025		1,216							1,216	1,216			
100194669	SAN LUIS OBISPO	CA		02/21/2025		1,368							1,368	1,368			
100177021	ANNANDALE	VA		01/16/2025		1,337							1,337	1,337			
100197494	JENKINTOWN	PA		02/26/2025		1,170							1,170	1,170			
100189185	COLLEGE STATION	TX		01/13/2025		916							916	916			
100193534	BOZEMAN	MT		02/10/2025		1,438							1,438	1,438			
100201817	HILTON HEAD ISLAND	SC		03/18/2025		1,661							1,661	1,661			
100203160	COMMERCE TOWNSHIP	MI		03/27/2025		1,686							1,686	1,686			
100201905	FRISCO	TX		03/18/2025		1,355							1,355	1,355			
100203100	WEST ORANGE	NJ		03/27/2025		1,265							1,265	1,265			
100177159	HAWTHORN WOODS	IL		01/16/2025		1,125							1,125	1,125			
100201320	MIAMI	FL		03/12/2025		1,356							1,356	1,356			
100200675	DIAMOND BAR	CA		03/11/2025		1,425							1,425	1,425			
100195330	HOLLYWOOD	FL		02/24/2025		1,747							1,747	1,747			
100195317	MODESTO	CA		02/24/2025		1,208							1,208	1,208			
100177505	SUMMERVILLE	SC		01/16/2025		1,674							1,674	1,674			
100190668	EVERGREEN	CO		01/28/2025		1,285							1,285	1,285			
100197507	EASTVALE	CA		02/26/2025		1,505							1,505	1,505			
100197502	VERONA	NJ		02/26/2025		1,488							1,488	1,488			
100181392	LOS ANGELES	CA		01/09/2025		1,700							1,700	1,700			
100177118	PORT ANGELES	WA		01/16/2025		1,291							1,291	1,291			
100157116	STATEN ISLAND	NY		02/20/2025		1,158							1,158	1,158			
100201140	SNELLVILLE	GA		03/12/2025		1,300							1,300	1,300			
100200661	HOWELL	NJ		03/11/2025		1,387							1,387	1,387			
100177201	TEMECULA	CA		01/16/2025		1,334							1,334	1,334			
100188641	VIENNA	VA		02/10/2025		1,324							1,324	1,324			
100202430	ACTON	CA		03/20/2025		1,183							1,183	1,183			
100188706	BELLINGHAM	WA		01/09/2025		1,307							1,307	1,307			
100177093	MENDHAM TOWNSHIP	NJ		01/16/2025		35,224							35,224	35,224			
100195648	MORENO VALLEY	CA		02/24/2025		2,117							2,117	2,117			
100199371	ALPINE	CA		03/05/2025		1,240							1,240	1,240			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100195324	DAWSONVILLE	GA		02/24/2025		1,437							1,437	1,437			
100193529	POLSON	MT		02/10/2025		402,521							402,521	402,521			
100193452	MYSTIC	CT		02/10/2025		1,359							1,359	1,359			
100194238	SARASOTA	FL		02/14/2025		1,167							1,167	1,167			
100185205	CORAL SPRINGS	FL		01/24/2025		1,240							1,240	1,240			
100200232	ENGLEWOOD	NJ		03/07/2025		2,153							2,153	2,153			
100190734	GARDENA	CA		01/27/2025		1,639							1,639	1,639			
100191458	DEVENTER	NLD		01/29/2025		(257)							(257)		257		257
100177391	DACULA	GA		01/16/2025		997							997	997			
100188380	PINE BROOK	NJ		01/08/2025		1,461							1,461	1,461			
100194682	NILES	IL		02/21/2025		1,309							1,309	1,309			
100186026	SAN DIEGO	CA		01/31/2025		1,620							1,620	1,620			
100197568	STANDISH	ME		02/26/2025		1,230							1,230	1,230			
100193236	CONSHOHOCKEN	PA		02/10/2025		6,379							6,379	6,379			
500005806001	BRIELLE	NLD		03/31/2025		(61)							(61)		61		61
100195318	FOLSOM	CA		02/24/2025		19,585							19,585	19,669		84	84
100189287	ATLANTA	GA		01/13/2025		1,836							1,836	1,836			
100192360	RANCHO PALOS VERDES	CA		02/05/2025		40,207							40,207	40,207			
100199294	SAN ANTONIO	TX		03/05/2025		1,295							1,295	1,295			
100192735	NORTH KINGSTOWN	RI		02/10/2025		1,199							1,199	1,199			
100201372	FAIRVIEW	NJ		03/12/2025		1,413							1,413	1,413			
100192785	SEDONA	AZ		02/10/2025		1,797							1,797	1,797			
500005489001	TILBURG	NLD		02/28/2025		(59)							(59)		59		59
100200590	LAWRENCE	MA		03/11/2025		1,475							1,475	1,475			
100199064	MANTECA	CA		02/28/2025		1,333							1,333	1,333			
100194305	LAS VEGAS	NV		02/14/2025		1,593							1,593	1,593			
100189167	ASHBURN	VA		01/13/2025		1,859							1,859	1,859			
100201212	STANWOOD	WA		03/12/2025		1,179							1,179	1,179			
100193513	SEATTLE	WA		02/10/2025		6,420							6,420	6,420			
100201891	MANCHESTER	NH		03/18/2025		1,419							1,419	1,419			
100189707	POST FALLS	ID		02/20/2025		874							874	874			
100200478	PITTSFORD	NY		03/10/2025		1,200							1,200	1,200			
100193789	WILDOMAR	CA		02/10/2025		1,167							1,167	1,167			
100200418	LAS VEGAS	NV		03/10/2025		7,382							7,382	7,382			
100198232	WEST SPRINGFIELD	MA		02/28/2025		2,008							2,008	2,008			
100157352	NEW BRUNSWICK	NJ		02/20/2025		1,229							1,229	1,229			
100190789	BROOKHAVEN	GA		01/27/2025		1,603							1,603	1,603			
100192370	CARSON	CA		02/05/2025		1,586							1,586	1,586			
100189317	DEWEY	AZ		01/13/2025		1,578							1,578	1,578			
100200588	MONROE	NC		03/11/2025		2,110							2,110	2,110			
100202738	MANTECA	CA		03/24/2025		1,304							1,304	1,304			
100195316	TOPTON	NC		02/24/2025		1,413							1,413	1,413			
100202593	SAN BERNARDINO	CA		03/21/2025		793							793	793			
100197728	HOOGEVEEN	NLD		02/26/2025		(115)							(115)		115		115
100201069	NORWALK	CA		03/12/2025		1,509							1,509	1,509			
100177667	SAINT GEORGE	ME		01/16/2025		1,076							1,076	1,076			
100192295	TAMPA	FL		01/31/2025		1,281							1,281	1,281			
100202893	HARPSWELL	ME		03/24/2025		1,353							1,353	1,353			
100203924	MARATHON	FL		03/28/2025		1,428							1,428	1,428			
100193550	SANTA CRUZ	CA		02/10/2025		2,595							2,595	2,595			
100193553	SANTA CRUZ	CA		02/10/2025		2,595							2,595	2,595			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197492	GONZALES	CA		02/26/2025		1,509							1,509	1,509			
100199056	HAZELHURST	WI		02/28/2025		2,298							2,298	2,298			
100202842	THOUSAND OAKS	CA		03/24/2025		1,222							1,222	1,222			
100189082	MIAMI	FL		01/13/2025		1,590							1,590	1,590			
100191240	BRIDGEWATER	MA		01/29/2025		2,459							2,459	2,459			
100188639	KYLE	TX		02/10/2025		8,416							8,416	8,416			
100199383	MANITOU SPRINGS	CO		03/05/2025		1,244							1,244	1,244			
100201110	STANTON	CA		03/12/2025		1,308							1,308	1,308			
100177629	WESTMINSTER	MD		01/16/2025		4,570							4,570	4,570			
100198397	WHEATRIDGE	CO		02/28/2025		1,284							1,284	1,284			
100192372	LOS ANGELES	CA		02/05/2025		1,459							1,459	1,459			
100202839	OAK ISLAND	NC		03/24/2025		1,235							1,235	1,235			
100201509	CUTLER BAY	FL		03/12/2025		1,444							1,444	1,444			
100191709	TRACY	CA		02/20/2025		3,301							3,301	3,301			
100177308	PHOENIX	AZ		01/16/2025		2,257							2,257	2,257			
100201883	DOWNEY	CA		03/18/2025		.785							.785	.785			
100195577	RIVERSIDE	CA		02/24/2025		.834							.834	.834			
100198473	KURE BEACH	NC		02/28/2025		1,349							1,349	1,349			
100191065	SAN ANTONIO	TX		01/29/2025		1,302							1,302	1,302			
100190045	SANTA ANA	CA		01/21/2025		1,376							1,376	1,376			
100202465	SOUTHERN SHORES	NC		03/21/2025		1,192							1,192	1,192			
100176991	NORCO	CA		01/16/2025		1,543							1,543	1,543			
100193712	MIAMI	FL		02/10/2025		.569							.569	.569			
100177517	ORLANDO	FL		01/16/2025		1,577							1,577	1,577			
100190694	HAYWARD	CA		01/28/2025		1,517							1,517	1,517			
100202779	BAKERSFIELD	CA		03/24/2025		7,381							7,381	7,381			
100189426	DOUGLAS	MI		01/14/2025		1,537							1,537	1,537			
100190328	HEMPSTEAD	NY		01/22/2025		1,365							1,365	1,365			
100192689	JERSEY CITY	NJ		02/10/2025		1,443							1,443	1,443			
100200723	TAMPA	FL		03/11/2025		1,470							1,470	1,470			
100189319	DAUPHIN ISLAND	AL		01/13/2025		104,630							104,630	104,630			
100189680	PLANTATION	FL		02/20/2025		2,049							2,049	2,049			
100198536	CHESTER	MD		02/28/2025		1,261							1,261	1,261			
100199099	STATEN ISLAND	NY		03/03/2025		1,153							1,153	1,153			
100195402	SAINT GEORGE	UT		02/24/2025		1,088							1,088	1,088			
100193520	CHESTNUT RIDGE	NY		02/10/2025		1,390							1,390	1,390			
100188957	LOS ANGELES	CA		01/09/2025		1,318							1,318	1,318			
100194262	MONMOUTH	OR		02/14/2025		1,347							1,347	1,347			
100201589	SEATTLE	WA		03/13/2025		1,008							1,008	1,008			
100200317	PORTLAND	OR		03/10/2025		1,283							1,283	1,283			
100189141	BETHEL	ME		01/13/2025		1,360							1,360	1,360			
100157045	DOUGLASVILLE	GA		02/20/2025		.921							.921	.921			
100157317	BROOKLYN	NY		02/20/2025		1,359							1,359	1,359			
100192578	DANIA BEACH	FL		02/10/2025		1,639							1,639	1,639			
100189512	CORONA	CA		01/15/2025		1,024							1,024	1,024			
100193372	BELLEVILLE	NJ		02/10/2025		1,418							1,418	1,418			
100199391	DEERFIELD BEACH	FL		03/05/2025		1,311							1,311	1,311			
100198441	HICKSVILLE	NY		02/28/2025		1,525							1,525	1,525			
100177112	DANVILLE	CA		01/16/2025		13,401							13,401	13,401			
100188285	MARYSVILLE	WA		01/08/2025		1,663							1,663	1,663			
100194374	DALLAS	TX		02/14/2025		1,324							1,324	1,324			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194624	FOLSOM	CA		02/21/2025		1,331							1,331	1,331			
100194687	SEMINOLE	FL		02/21/2025		1,931							1,931	1,931			
100193468	CHITTENDEN	VT		02/10/2025		1,316							1,316	1,316			
100192732	CORONA	CA		02/10/2025		1,045							1,045	1,045			
100189345	NIPOMO	CA		01/13/2025		3,284							3,284	3,284			
100191289	POMONA	CA		01/30/2025		1,248							1,248	1,248			
100192648	SALEM	MA		02/10/2025		1,437							1,437	1,437			
100200560	MIAMI	FL		03/11/2025		1,398							1,398	1,398			
100198225	HURRICANE	UT		02/28/2025		1,278							1,278	1,278			
100190715	WAKE FOREST	NC		01/27/2025		1,384							1,384	1,384			
100192368	CARSON	CA		02/05/2025		1,551							1,551	1,551			
100192813	BROOMFIELD	CO		02/10/2025		1,482							1,482	1,482			
100202913	TEAGUE	TX		03/24/2025		1,332							1,332	1,332			
100201004	ANGWIN	CA		03/12/2025		1,583							1,583	1,583			
100203583	ARELY	AL		03/26/2025		1,459							1,459	1,459			
100192556	MANTECA	CA		02/10/2025		1,205							1,205	1,205			
100191216	MESA	AZ		01/29/2025		1,410							1,410	1,410			
100191232	MARSTONS MILLS	MA		01/29/2025		800							800	800			
100202836	OAK ISLAND	NC		03/24/2025		2,610							2,610	2,610			
100190121	JACKSON	NJ		01/21/2025		1,427							1,427	1,427			
100203406	GARDNERVILLE	NV		03/27/2025		1,145							1,145	1,145			
100186080	PORTLAND	OR		01/31/2025		1,613							1,613	1,613			
100201458	LYNWOOD	CA		03/12/2025		1,231							1,231	1,231			
100188282	CHINO	CA		01/08/2025		1,554							1,554	1,554			
100188451	SAN BUENAVENTURA	CA		01/08/2025		1,286							1,286	1,286			
100192516	VALENCIA	CA		02/10/2025		3,433							3,433	3,433			
100195360	POMONA	CA		02/24/2025		1,279							1,279	1,279			
100190085	SEATTLE	WA		01/21/2025		1,459							1,459	1,459			
100192772	QUEEN CREEK	AZ		02/10/2025		2,961							2,961	2,961			
100189393	SAN CLEMENTE	CA		01/14/2025		1,494							1,494	1,494			
100194055	PHOENIX	AZ		03/20/2025		2,727							2,727	2,727			
100177481	PARKER	CO		01/16/2025		30,440							30,440	30,440			
100157264	FREDERICKSBURG	TX		02/20/2025		996							996	996			
100197596	JACKSONS GAP	AL		02/26/2025		1,295							1,295	1,295			
100193533	STAMFORD	CT		02/10/2025		874							874	874			
100194785	SACRAMENTO	CA		02/21/2025		1,435							1,435	1,435			
100177633	SUFFERN	NY		01/16/2025		1,255							1,255	1,255			
100202983	DUNEDIN	FL		03/24/2025		1,646							1,646	1,646			
100200235	LUBBOCK	TX		03/07/2025		1,237							1,237	1,237			
100194619	MANTECA	CA		02/21/2025		1,656							1,656	1,656			
100200421	FOREST HILLS	NY		03/10/2025		1,256							1,256	1,256			
100192221	CLIFTON	NJ		01/31/2025		1,539							1,539	1,539			
100198385	NORTH MYRTLE BEACH	SC		02/28/2025		1,424							1,424	1,424			
100203347	LONG BEACH	CA		03/27/2025		1,220							1,220	1,220			
100190136	TRACY	CA		01/21/2025		1,452							1,452	1,452			
100192982	CRANE HILL	AL		02/10/2025		1,300							1,300	1,300			
100201060	SAINT LOUIS	MO		03/12/2025		1,363							1,363	1,363			
100188922	LOS ANGELES	CA		01/09/2025		1,144							1,144	1,144			
100191623	PACIFIC CITY	OR		01/31/2025		1,439							1,439	1,439			
100204041	BURLINGTON	MA		03/28/2025		1,398							1,398	1,398			
100191203	ATLANTA	GA		01/29/2025		1,279							1,279	1,279			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202399	WEST JORDAN	UT		03/19/2025		1,245							1,245	1,245			
100193512	NASHUA	NH		02/10/2025		1,657							1,657	1,657			
100191031	FEDERAL WAY	WA		01/29/2025		1,477							1,477	1,477			
100192905	HOWELL	NJ		02/10/2025		1,298							1,298	1,298			
100188707	BROKEN BOW	OK		01/09/2025		1,383							1,383	1,383			
100192484	LA HABRA	CA		02/07/2025		1,351							1,351	1,351			
100201601	EAGLE MOUNTAIN	UT		03/13/2025		420,022							420,022	420,022			
100177480	PLANTATION	FL		01/16/2025		4,811							4,811	4,811			
100193754	FLUSHING	NY		02/10/2025		1,276							1,276	1,276			
100191242	CORAL SPRINGS	FL		01/29/2025		3,404							3,404	3,404			
100197592	CHICAGO	IL		02/26/2025		1,397							1,397	1,397			
100157252	RIVERTON	UT		02/20/2025		1,007							1,007	1,007			
100188699	EAST STROUDSBURG	PA		01/09/2025		1,381							1,381	1,381			
100203413	PROSPER	TX		03/27/2025		91,695							91,695	91,695			
100193334	KINGS BEACH	CA		02/10/2025		2,684							2,684	2,684			
100199347	FRONT ROYAL	VA		03/05/2025		1,200							1,200	1,200			
100190038	FOLSOM	CA		01/21/2025		1,259							1,259	1,259			
100188346	HEMPSTEAD	TX		01/08/2025		10,461							10,461	10,461			
100198263	RANDOLPH	NJ		02/28/2025		1,470							1,470	1,470			
100202440	PLAYA DEL REY	CA		03/20/2025		1,015							1,015	1,015			
100203260	PACIFIC CITY	OR		03/27/2025		1,296							1,296	1,296			
100157394	BROOKLYN	NY		02/20/2025		1,280							1,280	1,280			
100189754	TYBEE ISLAND	GA		01/21/2025		1,441							1,441	1,441			
100198381	CENTRAL FALLS	RI		02/28/2025		1,441							1,441	1,441			
100202917	SOUTH LAKE TAHOE	CA		03/24/2025		1,203							1,203	1,203			
100157129	HOUSTON	TX		02/20/2025		1,031							1,031	1,031			
100189409	KISSIMMEE	FL		01/14/2025		1,302							1,302	1,302			
100195365	WESLEY CHAPEL	FL		02/24/2025		1,239							1,239	1,239			
100198931	LINDENHURST	NY		03/03/2025		1,070							1,070	1,070			
100201418	READING	MA		03/12/2025		1,487							1,487	1,487			
100192976	NEW LISBON	WI		02/10/2025		1,338							1,338	1,338			
100203676	ZUTPHEN	NLD		03/26/2025		(187)							(187)		187		187
100193667	SOLON	OH		02/10/2025		1,069							1,069	1,069			
100191204	LOS ANGELES	CA		01/29/2025		1,032							1,032	1,032			
100177607	QUEEN CREEK	AZ		01/16/2025		1,252							1,252	1,252			
100188383	PLAIN CITY	OH		01/08/2025		1,380							1,380	1,380			
100193721	MCKINNEY	TX		02/10/2025		1,356							1,356	1,356			
100200522	CHICAGO	IL		03/11/2025		1,249							1,249	1,249			
100157412	LOS ANGELES	CA		02/20/2025		1,433							1,433	1,433			
100189047	LONG BEACH	CA		01/09/2025		1,181							1,181	1,181			
100193038	JASPER	TN		02/10/2025		1,246							1,246	1,246			
100195322	WEYMOUTH	MA		02/24/2025		1,642							1,642	1,642			
100189088	PALMYRA	VA		01/13/2025		1,516							1,516	1,516			
100157487	TACOMA	WA		02/20/2025		1,410							1,410	1,410			
100202887	NORTH MYRTLE BEACH	SC		03/24/2025		1,144							1,144	1,144			
100192755	OCEANSIDE	CA		02/10/2025		1,576							1,576	1,576			
100201222	SCOTTSDALE	AZ		03/12/2025		1,104							1,104	1,104			
100194335	HILTON HEAD ISLAND	SC		02/14/2025		1,143							1,143	1,143			
100194359	NORTON	MA		02/14/2025		2,027							2,027	2,027			
100189275	FORT COLLINS	CO		01/13/2025		1,430							1,430	1,430			
100189733	NEW PT RICHEY	FL		01/21/2025		1,379							1,379	1,379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188342	FRISCO	TX		01/08/2025		1,367							1,367	1,367			
100188421	LAND O LAKES	FL		01/08/2025		1,159							1,159	1,159			
100202689	SUWANEE	GA		03/24/2025		1,333							1,333	1,333			
100190705	WASHINGTON	MO		01/28/2025		970							970	970			
100200657	SEASIDE	OR		03/11/2025		1,393							1,393	1,393			
100191678	LOS ANGELES	CA		02/20/2025		1,225							1,225	1,225			
100193030	HUDDLESTON	VA		02/10/2025		1,244							1,244	1,244			
100195358	PANAMA CITY BEACH	FL		02/24/2025		1,069							1,069	1,069			
100191147	YUCAIPA	CA		01/29/2025		1,557							1,557	1,557			
100191061	SAN FRANCISCO	CA		01/29/2025		(1,866)							(1,866)	(1,866)			
100191311	WOODHAVEN	NY		01/30/2025		1,614							1,614	1,614			
100193014	ARVADA	CO		02/10/2025		1,973							1,973	1,973			
100200365	BIG SKY	MT		03/10/2025		1,381							1,381	1,381			
100157184	ISLIP	NY		02/20/2025		1,224							1,224	1,224			
100191471	AMSTERDAM	NLD		01/29/2025		(221)							(221)		221		221
100191280	PHOENIXVILLE	PA		01/29/2025		2,870							2,870	2,870			
100177415	VALLEY HOME	CA		01/16/2025		671							671	671			
100190841	LYNNFIELD	MA		01/27/2025		1,459							1,459	1,459			
100194354	BANKS	OR		02/14/2025		1,342							1,342	1,342			
100200612	GALVESTON	TX		03/11/2025		1,430							1,430	1,430			
100190236	MORRISTOWN	TN		01/21/2025		1,435							1,435	1,435			
100202677	MANDEVILLE	LA		03/24/2025		20,576							20,576	20,576			
100186027	SAN DIEGO	CA		01/31/2025		1,547							1,547	1,547			
100181496	TEMPE	AZ		01/09/2025		1,400							1,400	1,400			
100188996	CUTLER BAY	FL		01/09/2025		1,378							1,378	1,378			
100192670	DRAPER	UT		02/10/2025		1,065							1,065	1,065			
100195311	KAMAS	UT		02/24/2025		1,591							1,591	1,591			
100177128	NOVATO	CA		01/16/2025		1,312							1,312	1,312			
100204129	CALABASAS	CA		03/28/2025		1,525							1,525	1,525			
100189336	ANAHEIM	CA		01/13/2025		2,978							2,978	2,978			
100202971	BELLAIRE	TX		03/24/2025		13,808							13,808	13,808			
100191266	UPTON	MA		01/29/2025		1,129							1,129	1,129			
100188398	MILLEDGEVILLE	GA		01/08/2025		1,355							1,355	1,355			
100201001	DESTIN	FL		03/12/2025		17,618							17,618	17,618			
100192754	MANTECA	CA		02/10/2025		8,487							8,487	8,487			
100189697	THORNTON	CO		02/20/2025		1,054							1,054	1,054			
100195534	PACIFIC BEACH	WA		03/27/2025		1,184							1,184	1,184			
100190853	RALEIGH	NC		01/27/2025		1,404							1,404	1,404			
100202742	LONG BEACH	CA		03/24/2025		1,253							1,253	1,253			
100189768	MANASSAS	VA		01/21/2025		2,451							2,451	2,451			
100194362	PASO ROBLES	CA		02/14/2025		1,302							1,302	1,302			
100189530	RANCHO CUCAMONGA	CA		01/15/2025		1,367							1,367	1,367			
100203461	BELLINGHAM	WA		03/27/2025		1,418							1,418	1,418			
100192536	HENDERSON	NV		02/10/2025		1,299							1,299	1,299			
100189337	HINGHAM	MA		01/13/2025		1,429							1,429	1,429			
100203931	CORAL SPRINGS	FL		03/28/2025		1,214							1,214	1,214			
100189478	YARDLEY	PA		01/15/2025		1,252							1,252	1,252			
100201708	NUTLEY	NJ		03/18/2025		1,454							1,454	1,454			
100188405	SURF CITY	NC		01/08/2025		1,284							1,284	1,284			
100157084	CALDWELL	NJ		02/20/2025		9,386							9,386	9,386			
100188635	WESTFIELD	IN		02/10/2025		3,630							3,630	3,630			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100181385	LOUISVILLE	KY		01/09/2025		1,192							1,192	1,192			
100202504	SAN DIEGO	CA		03/21/2025		1,532							1,532	1,532			
100189483	BELLMORE	NY		01/15/2025		1,677							1,677	1,677			
100198983	ESCONDIDO	CA		02/28/2025		1,249							1,249	1,249			
100195315	PASO ROBLES	CA		02/24/2025		1,336							1,336	1,336			
100193567	SEASIDE	CA		02/10/2025		1,426							1,426	1,426			
100189431	STATEN ISLAND	NY		01/14/2025		1,320							1,320	1,320			
100202456	FORT MYERS	FL		03/20/2025		963							963	963			
100191605	WINDSOR	CO		01/31/2025		1,262							1,262	1,262			
100186170	ORANGE	CA		02/10/2025		1,852							1,852	1,852			
100201326	BONITA SPRINGS	FL		03/12/2025		1,176							1,176	1,176			
100201969	LEHI	UT		03/18/2025		1,301							1,301	1,301			
100202942	OCEAN VIEW	DE		03/24/2025		5,813							5,813	5,813			
100191805	CLIFTON	NJ		01/31/2025		1,187							1,187	1,187			
100189727	LOXAHATCHEE	FL		01/21/2025		3,056							3,056	3,056			
100189902	PLAIN CITY	OH		01/21/2025		1,318							1,318	1,318			
100177521	MIAMI BEACH	FL		01/16/2025		1,461							1,461	1,461			
100193389	FLY CREEK	NY		02/10/2025		1,210							1,210	1,210			
100201583	MIDLOTHIAN	VA		03/13/2025		5,032							5,032	5,032			
100188685	WHITTIER	NC		01/09/2025		1,246							1,246	1,246			
100199319	LAGUNA NIGUEL	CA		03/05/2025		1,163							1,163	1,163			
100198231	SEATTLE	WA		02/28/2025		1,402							1,402	1,402			
100200336	ROANOKE RAPIDS	NC		03/10/2025		1,223							1,223	1,223			
100192352	COMPTON	CA		02/05/2025		902							902	902			
100192220	HILLSIDE	NJ		01/31/2025		1,417							1,417	1,417			
100201818	VANCOUVER	WA		03/18/2025		1,306							1,306	1,306			
100191530	UNITED KINGDOM	GBR		01/29/2025		(63)							(63)		63		63
100190209	COVINA	CA		01/21/2025		1,033							1,033	1,033			
100192681	SEASIDE	OR		02/10/2025		1,065							1,065	1,065			
100194215	MIAMI	FL		02/14/2025		1,156							1,156	1,156			
100188947	MURRAY	UT		01/09/2025		1,347							1,347	1,347			
100195668	FLORENCE	OR		02/24/2025		2,572							2,572	2,572			
100189126	MENIFEE	CA		01/13/2025		4,426							4,426	4,426			
100193397	SEASIDE HEIGHTS	NJ		02/10/2025		1,516							1,516	1,516			
100189883	ROME CITY	IN		01/21/2025		1,201							1,201	1,201			
100202740	NEW HOPE	PA		03/24/2025		1,245							1,245	1,245			
100157238	DRAPER	UT		02/20/2025		8,489							8,489	8,489			
100203126	MESA	AZ		03/27/2025		1,212							1,212	1,212			
100189867	MARRIOTTSVILLE	MD		01/21/2025		1,222							1,222	1,222			
100194487	ALISO VIEJO	CA		02/14/2025		1,305							1,305	1,305			
100203962	ST CHARLES	IL		03/28/2025		1,120							1,120	1,120			
100194013	ROWLETT	TX		02/11/2025		1,136							1,136	1,136			
100177475	JACKSON	NJ		01/16/2025		1,424							1,424	1,424			
100186912	NAPA	CA		01/07/2025		1,975							1,975	1,975			
100191419	ROTTERDAM	NLD		01/29/2025		91,210							91,210	104,194	12,984		12,984
100188915	ORLANDO	FL		01/09/2025		1,124							1,124	1,124			
100203925	LA JOLLA	CA		03/28/2025		1,242							1,242	1,242			
100194005	LOS ANGELES	CA		02/11/2025		1,552							1,552	1,552			
100203237	GLENDALE	AZ		03/27/2025		1,119							1,119	1,119			
100201992	MODESTO	CA		03/18/2025		1,033							1,033	1,033			
100201853	WRIGHTWOOD	CA		03/18/2025		1,346							1,346	1,346			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194370	LATHROP	CA		02/14/2025		1,249							1,249	1,249			
100202929	JOSEPH	OR		03/24/2025		2,590							2,590	2,590			
100157176	CLEVELAND	TN		02/20/2025		1,502							1,502	1,502			
100194546	FORT LAUDERDALE	FL		02/14/2025		1,491							1,491	1,491			
100201754	MIAMI BEACH	FL		03/18/2025		1,317							1,317	1,317			
100177564	AUSTIN	TX		01/16/2025		1,285							1,285	1,285			
100201855	N CAPE MAY	NJ		03/18/2025		1,318							1,318	1,318			
100201459	LONG BEACH	CA		03/12/2025		1,329							1,329	1,329			
100201053	SEVIERVILLE	TN		03/12/2025		1,340							1,340	1,340			
100204092	HESPERIA	CA		03/28/2025		1,279							1,279	1,279			
100201026	NAPERVILLE	IL		03/12/2025		1,376							1,376	1,376			
100194492	LAKE WORTH BEACH	FL		02/14/2025		1,198							1,198	1,198			
100192603	SEATTLE	WA		02/10/2025		1,407							1,407	1,407			
100197640	LOS ANGELES	CA		02/26/2025		1,023							1,023	1,023			
100188467	MOUNTAIN HOUSE	CA		01/08/2025		1,097							1,097	1,097			
100192997	LAKE OZARK	MO		02/10/2025		1,069							1,069	1,069			
100195309	RIVERSIDE	CA		02/24/2025		1,380							1,380	1,380			
100192927	SOUTH KINGSTOWN	RI		02/10/2025		1,354							1,354	1,354			
100157218	HOMESTEAD	FL		02/20/2025		1,037							1,037	1,037			
100190460	SPRING	TX		01/24/2025		1,114							1,114	1,114			
100203899	BROOKFIELD	CT		03/28/2025		1,220							1,220	1,220			
100177111	MT ARLINGTON	NJ		01/16/2025		1,286							1,286	1,286			
100190758	PROSPER	TX		01/27/2025		1,040							1,040	1,040			
100192525	N MYRTLE BCH	SC		02/10/2025		1,252							1,252	1,252			
100195312	DEDHAM	MA		02/24/2025		1,357							1,357	1,357			
100203220	MIAMI	FL		03/27/2025		1,196							1,196	1,196			
100192507	MERIDIAN	ID		02/07/2025		813							813	813			
100189747	TULARE	CA		01/21/2025		1,062							1,062	1,062			
100188946	READING	MA		01/09/2025		1,118							1,118	1,118			
100203328	SEATTLE	WA		03/27/2025		1,251							1,251	1,251			
100193377	DEMAREST	NJ		02/10/2025		2,903							2,903	2,903			
100202638	LYNNWOOD	WA		03/24/2025		1,373							1,373	1,373			
100191736	CLIFTON	CO		02/20/2025		1,392							1,392	1,392			
100200616	SUPERIOR	CO		03/11/2025		1,696							1,696	1,696			
100189962	GEORGETOWN	TX		01/21/2025		1,241							1,241	1,241			
100195378	BERLIN	MD		02/24/2025		2,303							2,303	2,303			
100200730	CHINO	CA		03/11/2025		1,381							1,381	1,381			
100200442	ONTARIO	CA		03/10/2025		982							982	982			
100190989	CAMPBELL	CA		01/28/2025		1,229							1,229	1,229			
100195533	APOPKA	FL		03/27/2025		1,162							1,162	1,162			
100191663	HOLLISTER	CA		01/31/2025		1,081							1,081	1,081			
100190825	MANTECA	CA		01/27/2025		1,333							1,333	1,333			
100201873	COCONUT CREEK	FL		03/18/2025		1,183							1,183	1,183			
100202519	BALDWIN	NY		03/21/2025		1,228							1,228	1,228			
100192723	JUPITER	FL		02/10/2025		1,234							1,234	1,234			
100157247	MIRAMAR	FL		02/20/2025		1,025							1,025	1,025			
100203477	MANTECA GREEN	CA		03/26/2025		2,101							2,101	2,101			
100195404	DALLAS	TX		02/24/2025		26,299							26,299	26,299			
100199332	ATHOL	ID		03/05/2025		4,924							4,924	4,924			
100188619	LANCASTER	CA		02/10/2025		994							994	994			
100189960	ELK HORN	KY		01/21/2025		1,331							1,331	1,331			

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100192832	WILTON MANORS	FL		02/10/2025		1,236							1,236	1,236			
100201216	OAKLAND	CA		03/12/2025		1,060							1,060	1,060			
100193713	MCCALL	ID		02/10/2025		1,233							1,233	1,233			
100198514	BALTIMORE	MD		02/28/2025		1,237							1,237	1,237			
100201143	BROKEN BOW	OK		03/12/2025		1,191							1,191	1,191			
100201565	PEARLAND	TX		03/13/2025		1,078							1,078	1,078			
100191369	MARGATE	FL		01/30/2025		989							989	989			
100192975	SEATTLE	WA		02/10/2025		1,391							1,391	1,391			
100192724	ENGLEWOOD	FL		02/10/2025		1,349							1,349	1,349			
100157032	HAYWARD	CA		02/20/2025		1,015							1,015	1,015			
100202681	BELLINGHAM	WA		03/24/2025		1,305							1,305	1,305			
100201251	MARION	MA		03/12/2025		1,319							1,319	1,319			
100193662	KISSIMMEE	FL		02/10/2025		1,305							1,305	1,305			
100190856	ORANGE BEACH	AL		01/27/2025		1,228							1,228	1,228			
100200997	YONKERS	NY		03/12/2025		1,234							1,234	1,234			
100192697	MINERAL	VA		02/10/2025		1,274							1,274	1,274			
100188339	CHICAGO	IL		01/08/2025		1,305							1,305	1,305			
100192620	RICHARDSON	TX		02/10/2025		1,236							1,236	1,236			
100157277	NEW FRANKLIN	OH		02/20/2025		891							891	891			
100190746	WHITTIER	CA		01/27/2025		2,186							2,186	2,186			
100194592	CLOVIS	CA		03/28/2025		1,932							1,932	1,932			
100189341	GROVER BEACH	CA		01/13/2025		1,339							1,339	1,339			
100194216	MIAMI	FL		02/14/2025		1,131							1,131	1,131			
100191254	LOS ANGELES	CA		01/29/2025		1,472							1,472	1,472			
100202658	LAKEWOOD	NJ		03/24/2025		2,392							2,392	2,392			
100157342	PLANT CITY	FL		02/20/2025		973							973	973			
100188408	MESA	AZ		01/08/2025		1,234							1,234	1,234			
100202545	SUPPLY	NC		03/21/2025		1,259							1,259	1,259			
100194259	LAWRENCE	KS		02/14/2025		1,107							1,107	1,107			
100200528	SOMERVILLE	MA		03/11/2025		1,880							1,880	1,880			
100201978	PLAIN CITY	UT		03/18/2025		1,303							1,303	1,303			
100192962	HEBER CITY	UT		02/10/2025		1,607							1,607	1,607			
100189650	NORTH CHESTERFIELD	VA		01/17/2025		1,254							1,254	1,254			
100186167	CARSON	CA		02/10/2025		1,217							1,217	1,217			
100193993	INGLEWOOD	CA		02/11/2025		1,154							1,154	1,154			
100201376	NATIONAL CITY	CA		03/12/2025		506							506	506			
100191772	NEWARK	NJ		01/31/2025		1,166							1,166	1,166			
100201915	CLAYTON	NC		03/18/2025		1,196							1,196	1,196			
100202710	MANTECA	CA		03/24/2025		1,233							1,233	1,233			
100177209	EASTVALE	CA		01/16/2025		1,252							1,252	1,252			
100198295	EDGEWOOD	WA		02/28/2025		1,332							1,332	1,332			
100203513	CHERRY HILL	NJ		03/26/2025		1,332							1,332	1,332			
100194347	WOBURN	MA		02/14/2025		1,121							1,121	1,121			
100195310	POULSBO	WA		02/24/2025		1,383							1,383	1,383			
100177527	MONROE	NY		01/16/2025		1,345							1,345	1,345			
100188829	MONTCLAIR	CA		01/09/2025		1,360							1,360	1,360			
100202915	CLAYTON	GA		03/24/2025		4,568							4,568	4,568			
100195353	SOUTH LAKE TAHOE	CA		02/24/2025		1,177							1,177	1,177			
100189089	MESA	AZ		01/13/2025		1,433							1,433	1,433			
100194667	ANCHORAGE	AK		02/21/2025		1,471							1,471	1,471			
100194165	SOUTH MIAMI	FL		02/14/2025		1,252							1,252	1,252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157081	SADDLE BROOK	NJ		02/20/2025		1,076							1,076	1,076			
100201460	LOS ANGELES	CA		03/12/2025		735							735	735			
100191155	GONZALES	CA		01/29/2025		1,091							1,091	1,091			
100203954	ROSEVILLE	CA		03/28/2025		1,304							1,304	1,304			
100192342	WEST COVINA	CA		02/05/2025		1,259							1,259	1,259			
100200404	KINGS BEACH	CA		03/10/2025		1,595							1,595	1,595			
100198227	MIAMI	FL		02/28/2025		1,112							1,112	1,112			
100191787	VISTA	CA		01/31/2025		916							916	916			
100203701	ARNHEM	NLD		03/26/2025		(146)							(146)		146		146
100203215	AVON	CO		03/27/2025		1,195							1,195	1,195			
100199972	LA HABRA	CA		03/06/2025		1,460							1,460	1,460			
100177065	FORT LAUDERDALE	FL		01/16/2025		4,500							4,500	4,500			
100199610	KENTFIELD	CA		03/05/2025		896							896	896			
100191690	PITTSBURG	CA		02/20/2025		816							816	816			
100177028	BETHANY BEACH	DE		01/16/2025		1,298							1,298	1,298			
100192722	MANTECA	CA		02/10/2025		2,014							2,014	2,014			
100188460	NAGS HEAD	NC		01/08/2025		1,165							1,165	1,165			
100190365	YONKERS	NY		01/22/2025		2,380							2,380	2,380			
100195307	SNEADS FERRY	NC		02/24/2025		1,286							1,286	1,286			
100192396	WOODBURN	OR		02/07/2025		635							635	635			
100193663	SAINT PETERSBURG	FL		02/10/2025		1,131							1,131	1,131			
100188710	PIGEON FORGE	TN		01/09/2025		1,229							1,229	1,229			
100189732	FRESNO	CA		01/21/2025		990							990	990			
100201055	EVERETT	WA		03/12/2025		1,349							1,349	1,349			
100204056	SOUTH EL MONTE	CA		03/28/2025		1,861							1,861	1,861			
100194101	BRENTWOOD	TN		02/14/2025		1,074							1,074	1,074			
100195313	PORT TOWNSEND	WA		02/24/2025		1,354							1,354	1,354			
100192841	MIAMI	FL		02/10/2025		1,362							1,362	1,362			
100189074	MARGATE CITY	NJ		01/13/2025		1,460							1,460	1,460			
100201553	HAYES	VA		03/13/2025		1,290							1,290	1,290			
100189123	MOUNTAIN HOUSE	CA		01/13/2025		2,053							2,053	2,053			
100203404	CINCINNATI	OH		03/27/2025		1,124							1,124	1,124			
100193050	PITTSBURGH	PA		02/10/2025		1,162							1,162	1,162			
100200492	LOXAHATCHEE	FL		03/11/2025		1,735							1,735	1,735			
100199981	VAIL	CO		03/06/2025		1,311							1,311	1,311			
100203429	NIPOMO	CA		03/27/2025		1,284							1,284	1,284			
100186965	WILMINGTON	DE		01/07/2025		1,163							1,163	1,163			
100202679	NASHVILLE	TN		03/24/2025		1,282							1,282	1,282			
100190074	SPOKANE VALLEY	WA		01/21/2025		1,165							1,165	1,165			
100201181	KODAK	TN		03/12/2025		1,131							1,131	1,131			
100195465	MOUNTAIN HOUSE	CA		02/24/2025		2,022							2,022	2,022			
100190675	DANIA BEACH	FL		01/28/2025		3,579							3,579	3,579			
100194429	SAINT LOUIS	MO		02/14/2025		1,079							1,079	1,079			
100193516	NEW ROCHELLE	NY		02/10/2025		1,556							1,556	1,556			
100200731	MARYSVILLE	WA		03/11/2025		1,411							1,411	1,411			
100189647	OXNARD	CA		01/17/2025		1,079							1,079	1,079			
100202586	LITTLETON	CO		03/21/2025		1,030							1,030	1,030			
100199020	SONOMA	CA		02/28/2025		1,591							1,591	1,591			
100177449	MIAMI	FL		01/16/2025		1,348							1,348	1,348			
100189673	SIMI VALLEY	CA		01/17/2025		1,056							1,056	1,056			
100201707	JAMESPORT	NY		03/18/2025		1,224							1,224	1,224			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186154	TEMPE	AZ		02/10/2025		1,176							1,176	1,176			
100193029	TWIN FALLS	ID		02/10/2025		1,212							1,212	1,212			
100191634	S LAKE TAHOE	CA		01/31/2025		1,644							1,644	1,644			
100192971	COVINGTON	WA		02/10/2025		2,029							2,029	2,029			
100189706	WESLEY CHAPEL	FL		02/20/2025		1,027							1,027	1,027			
100191141	SOUTH PORTLAND	ME		01/29/2025		1,217							1,217	1,217			
100201107	SAN DIEGO	CA		03/12/2025		2,700							2,700	2,700			
100202630	THONOTOSASSA	FL		03/24/2025		1,387							1,387	1,387			
100190146	EAGLE	ID		01/21/2025		1,649							1,649	1,649			
100194301	YUCAIPA	CA		02/14/2025		1,098							1,098	1,098			
100200402	DAVIDSON	NC		03/10/2025		1,265							1,265	1,265			
100188379	LUCK	WI		01/08/2025		1,309							1,309	1,309			
100177366	WORCESTER	MA		01/16/2025		583							583	583			
100203144	PROVIDENCE	RI		03/27/2025		851							851	851			
100194265	KEIZER	OR		02/14/2025		1,077							1,077	1,077			
100200713	ATLANTIC BEACH	NC		03/11/2025		1,376							1,376	1,376			
100188414	MOUNT PLEASANT	UT		01/08/2025		1,583							1,583	1,583			
100186969	CHULA VISTA	CA		01/07/2025		1,320							1,320	1,320			
100189475	STATEN ISLAND	NY		01/15/2025		1,273							1,273	1,273			
100198294	BLOOMFIELD	NJ		02/28/2025		1,324							1,324	1,324			
100189812	BIG BEAR LAKE	CA		01/21/2025		1,213							1,213	1,213			
100192238	CHICAGO	IL		01/31/2025		1,179							1,179	1,179			
100190724	BURBANK	CA		01/27/2025		1,067							1,067	1,067			
100201468	LITTLEROCK	CA		03/12/2025		927							927	927			
100203335	SEMINOLE	FL		03/27/2025		5,214							5,214	5,214			
100157012	CAPE MAY	NJ		02/20/2025		1,083							1,083	1,083			
100191588	MANTECA	CA		01/31/2025		1,140							1,140	1,140			
100202381	YUCAIPA	CA		03/19/2025		1,843							1,843	1,843			
100202910	APPLING	GA		03/24/2025		1,349							1,349	1,349			
100189562	MANTECA	CA		01/16/2025		1,140							1,140	1,140			
100186073	HUTTO	TX		01/31/2025		4,832							4,832	4,832			
403023062	NEW HAVEN	CT		03/06/2025		2,653							2,653	2,653			
100188870	HAYWARD	CA		01/09/2025		1,317							1,317	1,317			
100203942	PONDERAY	ID		03/28/2025		1,201							1,201	1,201			
100177143	SWARTZ CREEK	MI		01/16/2025		1,241							1,241	1,241			
100202944	MONETA	VA		03/24/2025		2,081							2,081	2,081			
100188862	HIGHLAND	CA		01/09/2025		1,158							1,158	1,158			
100192894	WILMINGTON	NC		02/10/2025		1,200							1,200	1,200			
100200462	SYLMAR	CA		03/10/2025		3,246							3,246	3,246			
100203555	MONROE	WA		03/26/2025		1,322							1,322	1,322			
100201165	MCCALL	ID		03/12/2025		1,145							1,145	1,145			
100202812	WARREN	NJ		03/24/2025		1,119							1,119	1,119			
100201854	LAS VEGAS	NV		03/18/2025		2,835							2,835	2,835			
100189772	GALVESTON	TX		01/21/2025		1,181							1,181	1,181			
100195301	FORT MILL	SC		02/24/2025		1,203							1,203	1,203			
100191775	MIAMI	FL		01/31/2025		885							885	885			
100195308	FLAGSTAFF	AZ		02/24/2025		1,342							1,342	1,342			
100198301	FOUNTAIN HILLS	AZ		02/28/2025		2,674							2,674	2,674			
100202966	SCITUATE	MA		03/24/2025		1,077							1,077	1,077			
100190920	NATIONAL CITY	CA		01/28/2025		1,224							1,224	1,224			
100191360	LOS ANGELES	CA		01/30/2025		1,208							1,208	1,208			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200583	SPOKANE VALLEY	WA		03/11/2025		1,616							1,616	1,616			
100200576	SPOKANE VALLEY	WA		03/11/2025		1,551							1,551	1,551			
100202496	QUEEN CREEK	AZ		03/21/2025		1,917							1,917	1,917			
100188479	BEAR CREEK	NC		01/08/2025		1,146							1,146	1,146			
100188606	QUEEN CREEK	AZ		02/10/2025		803							803	803			
100188471	NASHVILLE	TN		01/08/2025		1,198							1,198	1,198			
100188886	SAN DIEGO	CA		01/09/2025		1,479							1,479	1,479			
100177577	FLUSHING	NY		01/16/2025		1,633							1,633	1,633			
100189480	MIAMI	FL		01/15/2025		1,459							1,459	1,459			
100201178	GLENDALE	AZ		03/12/2025		1,116							1,116	1,116			
100177528	KEY LARGO	FL		01/16/2025		1,393							1,393	1,393			
100201714	HURRICANE	UT		03/18/2025		1,199							1,199	1,199			
100191358	STUART	FL		01/30/2025		1,282							1,282	1,282			
100177354	BEAUMONT	CA		01/16/2025		1,015							1,015	1,015			
100177394	WALLINGFORD	CT		01/16/2025		988							988	988			
100189984	BEAUFORT	NC		01/21/2025		1,444							1,444	1,444			
100202666	MARLTON	NJ		03/24/2025		4,314							4,314	4,314			
100202724	AVALON	NJ		03/24/2025		1,206							1,206	1,206			
100192805	MANTECA	CA		02/10/2025		953							953	953			
100189318	LA JOLLA	CA		01/13/2025		1,400							1,400	1,400			
100201732	PHOENIX	AZ		03/18/2025		1,246							1,246	1,246			
100190195	MAPLE VALLEY	WA		01/21/2025		870							870	870			
100191462	OOIJ	NLD		01/29/2025		(235)							(235)		235		235
100197744	AALSMEER	NLD		02/26/2025		(157)							(157)		157		157
100203681	OVERASSELT	NLD		03/26/2025		(77)							(77)		77		77
100192717	AUSTIN	TX		02/10/2025		1,332							1,332	1,332			
100191239	WINCHESTER	CA		01/29/2025		2,751							2,751	2,751			
100194616	DALLAS	TX		02/21/2025		1,717							1,717	1,717			
100194147	MURRIETA	CA		02/14/2025		1,210							1,210	1,210			
100201113	LOS ANGELES	CA		03/12/2025		1,177							1,177	1,177			
100177437	NORTH PALM BEACH	FL		01/16/2025		1,275							1,275	1,275			
100194740	SUNRIVER	OR		02/21/2025		1,327							1,327	1,327			
100197733	HAARLEM	NLD		02/26/2025		(106)							(106)		106		106
100200220	CHICAGO	IL		03/07/2025		1,234							1,234	1,234			
100198311	HOUSTON	TX		02/28/2025		1,155							1,155	1,155			
100195298	MILLCREEK	UT		02/24/2025		1,150							1,150	1,150			
100188989	GALVESTON	TX		01/09/2025		1,282							1,282	1,282			
100177307	FLAGSTAFF	AZ		01/16/2025		1,241							1,241	1,241			
100202906	CHESTER	MD		03/24/2025		744							744	744			
100201547	INGLEWOOD	CA		03/13/2025		1,053							1,053	1,053			
100157128	BLAINE	TN		02/20/2025		870							870	870			
100200348	SURF CITY	NC		03/10/2025		1,446							1,446	1,446			
100192756	MOUNTAIN GREEN	UT		02/10/2025		1,254							1,254	1,254			
100201564	MANSFIELD	TX		03/13/2025		22,000							22,000	22,000			
100201676	SAINT PETERSBURG	FL		03/13/2025		1,214							1,214	1,214			
100198269	HOWELL	NJ		02/28/2025		1,188							1,188	1,188			
100189256	WESTERLY	RI		01/13/2025		1,773							1,773	1,773			
100177610	CHELSEA	AL		01/16/2025		769							769	769			
100193504	GIG HARBOR	WA		02/10/2025		1,126							1,126	1,126			
100200456	MIAMI	FL		03/10/2025		972							972	972			
100195595	ROSLINDALE	MA		02/24/2025		1,162							1,162	1,162			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100195306	OREM	UT		02/24/2025		1,251							1,251	1,251			
100200476	MONTGOMERY	TX		03/10/2025		1,167							1,167	1,167			
100192452	HOUSTON	TX		02/07/2025		720							720	720			
100188450	HEBER CITY	UT		01/08/2025		1,177							1,177	1,177			
100203316	DRAPER	UT		03/27/2025		1,221							1,221	1,221			
100203386	LEHI	UT		03/27/2025		1,836							1,836	1,836			
100192973	BELLINGHAM	WA		02/10/2025		1,150							1,150	1,150			
100203152	JUPITER	FL		03/27/2025		1,142							1,142	1,142			
100194469	FRESNO	CA		02/14/2025		1,193							1,193	1,193			
100201947	HUNT VALLEY	MD		03/18/2025		1,135							1,135	1,135			
100188631	WINCHESTER	VA		02/10/2025		1,122							1,122	1,122			
100193035	NEW PORT RICHEY	FL		02/10/2025		2,951							2,951	2,951			
100203950	ASHEVILLE	NC		03/28/2025		1,353							1,353	1,353			
100201573	FOUNTAIN VALLEY	CA		03/13/2025		1,228							1,228	1,228			
100188280	ATLANTA	GA		01/08/2025		1,619							1,619	1,619			
100195532	CARSON CITY	NV		03/27/2025		1,221							1,221	1,221			
100194508	EVERETT	WA		02/14/2025		1,062							1,062	1,062			
100195398	CHARLESTON	SC		02/24/2025		1,219							1,219	1,219			
100191223	LOS ANGELES	CA		01/29/2025		1,242							1,242	1,242			
100201493	MIAMI BEACH	FL		03/12/2025		1,221							1,221	1,221			
100197694	UNITED KINGDOM	GBR		02/28/2025		(30)							(30)		30		30
100189762	NEW BUFFALO	MI		01/21/2025		1,221							1,221	1,221			
100197529	GLOUCESTER	MA		02/26/2025		1,206							1,206	1,206			
100189293	DAVIS	CA		01/13/2025		1,181							1,181	1,181			
100195658	MARLBOROUGH	MA		02/24/2025		1,576							1,576	1,576			
100200333	LAKE ALMANOR	CA		03/10/2025		1,106							1,106	1,106			
100201260	LOS ANGELES	CA		03/12/2025		1,206							1,206	1,206			
100198924	GREENFIELD	CA		02/28/2025		1,505							1,505	1,505			
100204084	LA QUINTA	CA		03/28/2025		885							885	885			
100201146	TAUNTON	MA		03/12/2025		1,151							1,151	1,151			
100204279	FOUNTAIN VALLEY	CA		03/31/2025		2,537							2,537	2,537			
100193500	STANWOOD	WA		02/10/2025		1,283							1,283	1,283			
100203485	MANTECA	CA		03/26/2025		1,163							1,163	1,163			
100201532	JUPITER	FL		03/13/2025		1,017							1,017	1,017			
100177283	ORANGE BEACH	AL		01/16/2025		1,236							1,236	1,236			
100201465	OAK LAWN	IL		03/12/2025		1,192							1,192	1,192			
100188406	NASHVILLE	TN		01/08/2025		1,731							1,731	1,731			
100202637	WESTON	FL		03/24/2025		1,337							1,337	1,337			
100195302	HOWELL	NJ		02/24/2025		1,235							1,235	1,235			
100191371	MIRAMAR	FL		01/30/2025		991							991	991			
100190060	OCEAN CITY	MD		01/21/2025		1,249							1,249	1,249			
100202703	RIALTO	CA		03/24/2025		1,199							1,199	1,199			
100203501	ROSEVILLE	CA		03/26/2025		1,242							1,242	1,242			
100191809	NORTHVILLE	MI		01/31/2025		852							852	852			
100191479	BUDEL	NLD		01/29/2025		(87)							(87)		87		87
100203195	MCKINNEY	TX		03/27/2025		767							767	767			
100181438	PACOIMA	CA		01/09/2025		867							867	867			
100189584	MIAMI	FL		01/17/2025		1,294							1,294	1,294			
100194295	MIAMI	FL		02/14/2025		1,024							1,024	1,024			
100198365	LYMAN	ME		02/28/2025		1,244							1,244	1,244			
100190164	WESTBURY	NY		01/21/2025		1,413							1,413	1,413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201217	NEWARK	NJ		03/12/2025		1,032							1,032	1,032			
100189218	MODESTO	CA		01/13/2025		1,182							1,182	1,182			
100201381	COLTON	CA		03/12/2025		1,224							1,224	1,224			
100189856	BRIDGTON	ME		01/21/2025		1,136							1,136	1,136			
100200684	SACRAMENTO	CA		03/11/2025		1,388							1,388	1,388			
100177460	BRONX	NY		01/16/2025		1,071							1,071	1,071			
100201211	MCCALL	ID		03/12/2025		674							674	674			
100190106	BRENTWOOD	CA		01/21/2025		1,275							1,275	1,275			
100200376	WARSAW	VA		03/10/2025		1,201							1,201	1,201			
100194522	MONROE	NY		02/14/2025		1,068							1,068	1,068			
100192999	INDIO	CA		02/10/2025		1,810							1,810	1,810			
100197538	JERSEY CITY	NJ		02/26/2025		1,268							1,268	1,268			
100194336	BROKEN BOW	OK		02/14/2025		1,204							1,204	1,204			
100189660	HOSCHTON	GA		01/17/2025		758							758	758			
100201545	LAKE WORTH	FL		03/13/2025		2,771							2,771	2,771			
100198284	CORAL SPRINGS	FL		02/28/2025		1,334							1,334	1,334			
100190677	ORANGE BEACH	AL		01/28/2025		1,392							1,392	1,392			
100181487	HINSDALE	IL		01/09/2025		1,879							1,879	1,879			
100202678	FORT LAUDERDALE	FL		03/24/2025		1,236							1,236	1,236			
100177145	RANDOLPH	NJ		01/16/2025		734							734	734			
100177083	SANTA ROSA VALLEY	CA		01/16/2025		811							811	811			
100203560	MORRISTOWN	NJ		03/26/2025		1,300							1,300	1,300			
100197587	ANAHEIM	CA		02/26/2025		1,089							1,089	1,089			
100198984	SAN DIEGO	CA		02/28/2025		1,305							1,305	1,305			
100194254	ACTON	ME		02/14/2025		1,296							1,296	1,296			
100201154	REDLANDS	CA		03/12/2025		1,123							1,123	1,123			
100177329	ZIONSVILLE	IN		01/16/2025		997							997	997			
100194573	OAKLAND	CA		03/28/2025		1,261							1,261	1,261			
100194734	RIVERBANK	CA		02/21/2025		2,217							2,217	2,217			
100190140	PALMETTO	FL		01/21/2025		1,397							1,397	1,397			
100193233	SOUTH SAN FRANCISCO	CA		02/10/2025		1,843							1,843	1,843			
100188646	ESCONDIDO	CA		02/10/2025		1,189							1,189	1,189			
100192947	PLANO	TX		02/10/2025		1,477							1,477	1,477			
100202969	WESTERLY	RI		03/24/2025		1,534							1,534	1,534			
100191604	PHOENIX	AZ		01/31/2025		1,266							1,266	1,266			
100194747	SEVERNA PARK	MD		02/21/2025		1,125							1,125	1,125			
100195361	MARANA	AZ		02/24/2025		2,185							2,185	2,185			
100192921	CORVALLIS	OR		02/10/2025		1,103							1,103	1,103			
100193531	JAMESTOWN	NY		02/10/2025		1,081							1,081	1,081			
100189242	FALLBROOK	CA		01/13/2025		1,272							1,272	1,272			
100201138	NASHVILLE	TN		03/12/2025		1,122							1,122	1,122			
100194110	DAYTONA BEACH SHORES	FL		02/14/2025		935							935	935			
100201265	LOS ANGELES	CA		03/12/2025		462							462	462			
100190061	RICHMOND	VA		01/21/2025		1,066							1,066	1,066			
100157182	SARASOTA	FL		02/20/2025		1,005							1,005	1,005			
100188361	ONTARIO	CA		01/08/2025		1,296							1,296	1,296			
100204069	DORAL	FL		03/28/2025		1,427							1,427	1,427			
100200283	QUINCY	MA		03/07/2025		1,353							1,353	1,353			
100194423	AURORA	CO		02/14/2025		24,896							24,896	24,896			
100189067	SEASIDE PARK	NJ		01/13/2025		1,236							1,236	1,236			
100194397	ELLIJAY	GA		02/14/2025		3,556							3,556	3,556			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177237	CHARLESTON	SC		01/16/2025		561							561	561			
100177453	HELOTES	TX		01/16/2025		1,314							1,314	1,314			
100157347	MARGATE	FL		02/20/2025		980							980	980			
100201221	GARDENDALE	TX		03/12/2025		1,017							1,017	1,017			
100193439	HOMEWOOD	CA		02/10/2025		1,228							1,228	1,228			
100190802	PALM DESERT	CA		01/27/2025		1,319							1,319	1,319			
100192902	DURHAM	NC		02/10/2025		1,387							1,387	1,387			
100201324	PHILO	CA		03/12/2025		922							922	922			
100195407	LILLIAN	AL		02/24/2025		1,236							1,236	1,236			
100200577	LINCOLN	NH		03/11/2025		1,252							1,252	1,252			
100201694	OSTERVILLE	MA		03/18/2025		1,118							1,118	1,118			
100188726	HOLLYWOOD	FL		01/09/2025		1,052							1,052	1,052			
100177260	LAS VEGAS	NV		01/16/2025		970							970	970			
100202134	SAN BERNARDINO	CA		03/18/2025		1,165							1,165	1,165			
100177067	ANDOVER	MA		01/16/2025		1,334							1,334	1,334			
100177644	HOMESTEAD	FL		01/16/2025		1,184							1,184	1,184			
100200195	MYSTIC	CT		03/07/2025		1,130							1,130	1,130			
100201042	UNION CITY	NJ		03/12/2025		1,255							1,255	1,255			
100190658	SARASOTA	FL		01/28/2025		1,096							1,096	1,096			
100189510	ELK GROVE	CA		01/15/2025		1,746							1,746	1,746			
100189130	RENO	NV		01/13/2025		1,046							1,046	1,046			
100195300	ENGLEWOOD	CO		02/24/2025		1,215							1,215	1,215			
100189402	MIDLAND	TX		01/14/2025		904							904	904			
100191811	SANTA ANA	CA		01/31/2025		1,297							1,297	1,297			
100194129	HERRIMAN	UT		02/14/2025		1,237							1,237	1,237			
100191095	WACO	TX		01/29/2025		838							838	838			
100201099	MURRIETA	CA		03/12/2025		1,162							1,162	1,162			
100189159	NOKOMIS	FL		01/13/2025		1,754							1,754	1,754			
100192195	TUCSON	AZ		01/31/2025		387							387	387			
100186104	FULLERTON	CA		01/31/2025		1,289							1,289	1,289			
100194115	JURUPA VALLEY	CA		02/14/2025		1,137							1,137	1,137			
100186059	GRAYSON	GA		01/31/2025		761							761	761			
100202481	SUNSET BEACH	NC		03/21/2025		1,092							1,092	1,092			
100202980	CAPE CORAL	FL		03/24/2025		1,180							1,180	1,180			
100190742	WEST COVINA	CA		01/27/2025		882							882	882			
100194452	LOS ANGELES	CA		02/14/2025		1,219							1,219	1,219			
100197617	LOS ANGELES	CA		02/26/2025		1,113							1,113	1,113			
100186147	STOCKTON	CA		02/10/2025		1,014							1,014	1,014			
100200355	CHAMPIONS GATE	FL		03/10/2025		17,569							17,569	17,569			
100189071	VENTNOR CITY	NJ		01/13/2025		1,208							1,208	1,208			
100193023	GRAVOIS MILLS	MO		02/10/2025		1,043							1,043	1,043			
100192763	HEBER CITY	UT		02/10/2025		1,500							1,500	1,500			
100200564	OREM	UT		03/11/2025		1,093							1,093	1,093			
100189230	SEATTLE	WA		01/13/2025		1,191							1,191	1,191			
100188381	SEVIERVILLE	TN		01/08/2025		1,248							1,248	1,248			
100203920	ORLANDO	FL		03/28/2025		201,582							201,582	201,582			
100190838	RIVER RIDGE	LA		01/27/2025		1,288							1,288	1,288			
100191250	FRESNO	CA		01/29/2025		1,064							1,064	1,064			
100195372	BLUE RIDGE	GA		02/24/2025		1,465							1,465	1,465			
100200319	PAYSON	AZ		03/10/2025		1,229							1,229	1,229			
100188278	NAPLES	FL		01/08/2025		2,230							2,230	2,230			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190139	LOWELL	MA		01/21/2025		1,146							1,146	1,146			
100195296	SILVER SPRING	MD		02/24/2025		1,151							1,151	1,151			
100192530	AUSTIN	TX		02/10/2025		1,041							1,041	1,041			
100177050	BETHANY BEACH	DE		01/16/2025		1,852							1,852	1,852			
100193621	SAN BERNARDINO	CA		02/10/2025		1,083							1,083	1,083			
100194061	SACRAMENTO	CA		03/20/2025		1,132							1,132	1,132			
100177487	BRONX	NY		01/16/2025		1,127							1,127	1,127			
100192520	SOUTH JORDAN	UT		02/10/2025		2,061							2,061	2,061			
100190749	LAS VEGAS	NV		01/27/2025		1,698							1,698	1,698			
100188434	MANTECA	CA		01/08/2025		1,149							1,149	1,149			
100188374	MANTECA	CA		01/08/2025		1,248							1,248	1,248			
100197619	NORWALK	CA		02/26/2025		944							944	944			
100193380	JERSEY CITY	NJ		02/10/2025		1,155							1,155	1,155			
100189170	MINERAL BLUFF	GA		01/13/2025		1,092							1,092	1,092			
100157013	TAMPA	FL		02/20/2025		2,005							2,005	2,005			
100202752	CHICAGO	IL		03/24/2025		1,135							1,135	1,135			
100201632	VISALIA	CA		03/13/2025		1,197							1,197	1,197			
100200499	MINNEOLA	FL		03/11/2025		1,279							1,279	1,279			
100192328	LOS ANGELES	CA		02/05/2025		1,360							1,360	1,360			
100203180	RANCHO CORDOVA	CA		03/27/2025		2,737							2,737	2,737			
100200704	APPLE VALLEY	CA		03/11/2025		1,398							1,398	1,398			
100203494	HERCULES	CA		03/26/2025		1,093							1,093	1,093			
100190072	CONCORD	CA		01/21/2025		1,274							1,274	1,274			
100191060	ROCK HILL	SC		01/29/2025		853							853	853			
100191037	LUTZ	FL		01/29/2025		1,430							1,430	1,430			
100188990	RESEDA AREA LOS ANGELES	CA		01/09/2025		1,039							1,039	1,039			
100193238	BIG BEAR LAKE	CA		02/10/2025		1,228							1,228	1,228			
100201088	ADDISON	IL		03/12/2025		1,313							1,313	1,313			
100204086	SAN JACINTO	CA		03/28/2025		805							805	805			
100177508	BROOKHAVEN	GA		01/16/2025		1,530							1,530	1,530			
100189066	ANAHEIM	CA		01/13/2025		1,348							1,348	1,348			
100193005	SUCHES	GA		02/10/2025		1,299							1,299	1,299			
100194485	KENT	WA		02/14/2025		1,122							1,122	1,122			
100177661	TAMPA	FL		01/16/2025		1,252							1,252	1,252			
100191078	DAVIS	CA		01/29/2025		1,228							1,228	1,228			
100193326	CHICAGO	IL		02/10/2025		1,220							1,220	1,220			
100188473	FAIRVIEW	NJ		01/08/2025		1,361							1,361	1,361			
100194706	JOSHUA TREE	CA		02/21/2025		1,225							1,225	1,225			
100203312	LINCOLN	CA		03/27/2025		937							937	937			
100157250	BAKERSFIELD	CA		02/20/2025		981							981	981			
100157275	SAINT PETERSBURG	FL		02/20/2025		1,188							1,188	1,188			
100199297	SANDY	UT		03/05/2025		1,024							1,024	1,024			
100189217	OCEAN CITY	MD		01/13/2025		1,244							1,244	1,244			
100190086	KELLER	TX		01/21/2025		1,438							1,438	1,438			
100157362	PALM HARBOR	FL		02/20/2025		1,458							1,458	1,458			
100204090	FONTANA	CA		03/28/2025		980							980	980			
100177300	LAKE ARROWHEAD	CA		01/16/2025		740							740	740			
100192795	MANTECA	CA		02/10/2025		1,013							1,013	1,013			
100188632	RIVER FOREST	IL		02/10/2025		572							572	572			
100157392	CARDIFF BY THE SEA	CA		02/20/2025		1,147							1,147	1,147			
100195291	NORTH MIAMI BEACH	FL		02/24/2025		1,060							1,060	1,060			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190689	PINEHURST	NC		01/28/2025		1,101							1,101	1,101			
100198420	FRANKLIN	TN		02/28/2025		1,050							1,050	1,050			
100189656	OKLAHOMA CITY	OK		01/17/2025		988							988	988			
100193710	NORFOLK	VA		02/10/2025		867							867	867			
100177601	COMMERCE CITY	CO		01/16/2025		1,154							1,154	1,154			
100181421	MIAMI	FL		01/09/2025		916							916	916			
100203487	PHOENIX	AZ		03/26/2025		1,112							1,112	1,112			
100188412	NASHVILLE	TN		01/08/2025		1,123							1,123	1,123			
100198387	SELBYVILLE	DE		02/28/2025		1,257							1,257	1,257			
100194673	DUDLEY	MA		02/21/2025		1,018							1,018	1,018			
100195616	LOS ANGELES	CA		02/24/2025		1,100							1,100	1,100			
100191467	AMSTERDAM	NLD		01/29/2025		(196)							(196)		196		196
100201526	FLOWERY BRANCH	GA		03/13/2025		972							972	972			
100202982	SIGNAL MOUNTAIN	TN		03/24/2025		1,064							1,064	1,064			
100188409	INDIO	CA		01/08/2025		1,137							1,137	1,137			
100195303	PORT ST JOE	FL		02/24/2025		1,278							1,278	1,278			
100202795	PORTLAND	ME		03/24/2025		2,218							2,218	2,218			
100201700	LEONIA	NJ		03/18/2025		1,165							1,165	1,165			
100195433	MORGANTON	GA		02/24/2025		1,419							1,419	1,419			
100204009	SEATTLE	WA		03/28/2025		1,107							1,107	1,107			
100189091	LAKE ARROWHEAD	CA		01/13/2025		1,334							1,334	1,334			
100204278	SCOTTSDALE	AZ		03/31/2025		2,100							2,100	2,100			
100188912	MENIFEE	CA		01/09/2025		1,199							1,199	1,199			
100195423	SARASOTA	FL		02/24/2025		1,514							1,514	1,514			
100201517	BALDWIN PARK	CA		03/13/2025		1,073							1,073	1,073			
100194824	JACKSON	NJ		02/21/2025		1,352							1,352	1,352			
100203559	SAN MARCOS	CA		03/26/2025		1,246							1,246	1,246			
100193258	GRANDVIEW HEIGHTS	OH		02/10/2025		1,205							1,205	1,205			
100201205	FRESNO	CA		03/12/2025		1,140							1,140	1,140			
100177513	BROOKLYN	NY		01/16/2025		785							785	785			
100188824	ROSEVILLE	CA		01/09/2025		1,644							1,644	1,644			
100198234	HOLLYWOOD	FL		02/28/2025		1,096							1,096	1,096			
100203538	ONTARIO	CA		03/26/2025		1,598							1,598	1,598			
100195409	LURAY	VA		02/24/2025		1,079							1,079	1,079			
100188458	BOERNE	TX		01/08/2025		1,078							1,078	1,078			
100193547	APTOS	CA		02/10/2025		1,302							1,302	1,302			
100203480	PASO ROBLES	CA		03/26/2025		1,146							1,146	1,146			
100192780	SCOTTSDALE	AZ		02/10/2025		1,544							1,544	1,544			
100200518	MIAMI	FL		03/11/2025		1,096							1,096	1,096			
100201777	WEST PALM BEACH	FL		03/18/2025		1,179							1,179	1,179			
100203300	MENIFEE	CA		03/27/2025		595							595	595			
100189546	CARTERSVILLE	GA		01/16/2025		1,050							1,050	1,050			
100191370	PARK CITY	UT		01/30/2025		1,087							1,087	1,087			
100157203	TAMARAC	FL		02/20/2025		1,147							1,147	1,147			
100200292	LAKEWOOD	NJ		03/07/2025		1,969							1,969	1,969			
100193433	RIVERSIDE	CA		02/10/2025		1,965							1,965	1,965			
100189165	CROSSVILLE	TN		01/13/2025		1,100							1,100	1,100			
100198882	RICHARDSON	TX		02/28/2025		998							998	998			
100203607	LATHROP	CA		03/26/2025		1,307							1,307	1,307			
100201705	PFLUGERVILLE	TX		03/18/2025		1,248							1,248	1,248			
100192822	CASTLE PINES	CO		02/10/2025		142							142	142			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100198242	LIBERTY HILL	TX		02/28/2025		1,285							1,285	1,285			
100195408	CLAREMONT	CA		02/24/2025		1,916							1,916	1,916			
100201615	CUTLER BAY	FL		03/13/2025		1,018							1,018	1,018			
100192486	KISSIMMEE	FL		02/07/2025		772							772	772			
100202354	WELLINGTON	FL		03/19/2025		1,109							1,109	1,109			
100195650	RIVERSIDE	CA		02/24/2025		1,380							1,380	1,380			
100188394	LA VALLE	WI		01/08/2025		1,184							1,184	1,184			
100189203	CHEYENNE	WY		01/13/2025		1,186							1,186	1,186			
100200634	POST FALLS	ID		03/11/2025		1,223							1,223	1,223			
100190814	LAKE HAVASU CITY	AZ		01/27/2025		1,197							1,197	1,197			
100186967	ASHBURN	VA		01/07/2025		1,345							1,345	1,345			
100177267	ORANGE BEACH	AL		01/16/2025		1,081							1,081	1,081			
100202497	PULLMAN	WA		03/21/2025		1,186							1,186	1,186			
100193058	MONUMENT	CO		02/10/2025		1,528							1,528	1,528			
100200295	NEW CITY	NY		03/07/2025		1,127							1,127	1,127			
100193490	HIGHLANDS RANCH	CO		02/10/2025		1,229							1,229	1,229			
100189303	MANTECA	CA		01/13/2025		1,089							1,089	1,089			
100190009	SCOTTSDALE	AZ		01/21/2025		1,212							1,212	1,212			
100193795	RIDGEWOOD	NY		02/10/2025		1,139							1,139	1,139			
100177578	JUPITER	FL		01/16/2025		1,357							1,357	1,357			
100191469	ARNHEM	NLD		01/29/2025		(98)							(98)		98		98
100203697	AMSTERDAM	NLD		03/26/2025		(134)							(134)		134		134
100201662	EAST ORANGE	NJ		03/13/2025		1,354							1,354	1,354			
100188721	EATONTON	GA		01/09/2025		2,137							2,137	2,137			
100190210	LEWISVILLE	TX		01/21/2025		1,363							1,363	1,363			
100192633	CEDAR PARK	TX		02/10/2025		1,093							1,093	1,093			
100194042	JERSEY CITY	NJ		03/20/2025		1,080							1,080	1,080			
100188449	ARLINGTON	TX		01/08/2025		1,100							1,100	1,100			
100192612	NORWALK	CT		02/10/2025		1,128							1,128	1,128			
100194243	COLLIERVILLE	TN		02/14/2025		1,274							1,274	1,274			
100189633	JULIAN	CA		01/17/2025		1,118							1,118	1,118			
100177452	MIAMI	FL		01/16/2025		1,173							1,173	1,173			
100202653	WILDWOOD CREST	NJ		03/24/2025		1,214							1,214	1,214			
100177676	EMMETT	ID		01/16/2025		1,176							1,176	1,176			
100191599	MANTECA	CA		01/31/2025		1,056							1,056	1,056			
100193020	CRYSTAL BEACH	TX		02/10/2025		1,133							1,133	1,133			
100194645	FONTANA	CA		02/21/2025		1,126							1,126	1,126			
100203594	DUBLIN	OH		03/26/2025		3,277							3,277	3,277			
100188294	GEORGETOWN	SC		01/08/2025		1,355							1,355	1,355			
100191765	HOUSTON	TX		02/20/2025		1,430							1,430	1,430			
100203467	OAK PARK	IL		03/26/2025		1,051							1,051	1,051			
100194705	TIGARD	OR		02/21/2025		1,343							1,343	1,343			
100194691	DENVER	CO		02/21/2025		1,818							1,818	1,818			
100189249	SALT LAKE CITY	UT		01/13/2025		748							748	748			
100201783	SAVANNAH	GA		03/18/2025		1,071							1,071	1,071			
100201997	APPLE VALLEY	CA		03/18/2025		1,088							1,088	1,088			
100189797	HARSHAW	WI		01/21/2025		1,665							1,665	1,665			
100188802	MENIFEE	CA		01/09/2025		1,731							1,731	1,731			
100202841	KENT	WA		03/24/2025		1,119							1,119	1,119			
100195286	ELLIJAY	GA		02/24/2025		2,958							2,958	2,958			
100191721	MORENO VALLEY	CA		02/20/2025		1,132							1,132	1,132			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195295	INDIO	CA		02/24/2025		1,118							1,118	1,118			
100185283	GAINESVILLE	VA		01/24/2025		1,132							1,132	1,132			
100189114	MESA	AZ		01/13/2025		1,193							1,193	1,193			
100192581	PERRIS	CA		02/10/2025		1,318							1,318	1,318			
100189581	RIALTO	CA		01/17/2025		1,299							1,299	1,299			
100188549	AURORA	CO		01/09/2025		27,755							27,755	27,755			
100200387	BROKEN BOW	OK		03/10/2025		1,309							1,309	1,309			
100190961	FAIRFIELD	CA		01/28/2025		960							960	960			
100203228	WELLS	ME		03/27/2025		643							643	643			
100192471	AUBURN	WA		02/07/2025		1,049							1,049	1,049			
100188832	REDWOOD CITY	CA		01/09/2025		1,444							1,444	1,444			
100194352	WORCESTER	MA		02/14/2025		1,112							1,112	1,112			
100190090	RANCHO CUCAMONGA	CA		01/21/2025		1,240							1,240	1,240			
100191477	NIJMEGEN	NLD		01/29/2025		32,592						(5,974)	26,618	30,605	3,987		3,987
100191693	CERRITOS	CA		02/20/2025		322							322	322			
100190153	ELK GROVE	CA		01/21/2025		1,049							1,049	1,049			
100188696	DIVIDE	CO		01/09/2025		1,033							1,033	1,033			
100193188	SEQUIM	WA		03/20/2025		791							791	791			
100203929	NORTH RIDGEVILLE	OH		03/28/2025		3,963							3,963	3,963			
100190679	NEW SMYRNA BEACH	FL		01/28/2025		897							897	897			
100189241	SOUTH JORDAN	UT		01/13/2025		1,313							1,313	1,313			
100198919	SPOKANE	WA		02/28/2025		1,024							1,024	1,024			
100203211	OAKLAND	CA		03/27/2025		1,241							1,241	1,241			
100193182	MESA	AZ		03/20/2025		976							976	976			
100188792	MARYSVILLE	WA		01/09/2025		101,754							101,754	101,754			
100186919	MANTECA	CA		01/07/2025		1,175							1,175	1,175			
100193215	NEW ORLEANS	LA		02/10/2025		1,395							1,395	1,395			
100202435	MIAMI	FL		03/20/2025		1,111							1,111	1,111			
100191774	NORTH CHARLESTON	SC		01/31/2025		1,002							1,002	1,002			
100201651	WESLEY CHAPEL	FL		03/13/2025		712							712	712			
100200558	RICHMOND	VA		03/11/2025		1,323							1,323	1,323			
100200272	SOUTH YARMOUTH	MA		03/07/2025		979							979	979			
100204018	WILLIS	TX		03/28/2025		2,028							2,028	2,028			
100200591	NASHVILLE	TN		03/11/2025		1,782							1,782	1,782			
100194011	HUNTINGTON PARK	CA		02/11/2025		1,040							1,040	1,040			
100201022	PHOENIX	AZ		03/12/2025		1,256							1,256	1,256			
100193002	GOULDSBORO	PA		02/10/2025		1,087							1,087	1,087			
100177393	HIGHLAND VILLAGE	TX		01/16/2025		1,066							1,066	1,066			
100192869	AU GRES	MI		02/10/2025		966							966	966			
100192964	MANASSAS	VA		02/10/2025		1,245							1,245	1,245			
100189384	CORONA	CA		01/14/2025		1,143							1,143	1,143			
100201348	MIAMI	FL		03/12/2025		1,172							1,172	1,172			
100189323	MESA	AZ		01/13/2025		1,344							1,344	1,344			
100177226	CHARLOTTE	NC		01/16/2025		851							851	851			
100177668	ROCKWALL	TX		01/16/2025		920							920	920			
100203934	ERIE	MI		03/28/2025		804							804	804			
100192806	DISCOVERY BAY	CA		02/10/2025		2,689							2,689	2,689			
100193554	CONCORD	CA		02/10/2025		1,584							1,584	1,584			
100194369	CANTON	TX		02/14/2025		1,068							1,068	1,068			
100192704	CARSON CITY	NV		02/10/2025		10,412							10,412	10,412			
100177229	IRVINE	CA		01/16/2025		1,238							1,238	1,238			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201518	EL MONTE	CA		03/13/2025		1,444							1,444	1,444			
100189760	ANDREWS	NC		01/21/2025		869							869	869			
100201684	NASHVILLE	TN		03/13/2025		1,055							1,055	1,055			
100192848	SAVANNAH	GA		02/10/2025		1,036							1,036	1,036			
100202648	LAS VEGAS	NV		03/24/2025		1,211							1,211	1,211			
100203287	WASHINGTON	UT		03/27/2025		1,452							1,452	1,452			
100188959	LAS VEGAS	NV		01/09/2025		802							802	802			
100189281	MONTGOMERY	TX		01/13/2025		1,232							1,232	1,232			
100202955	DOUBLE SPRINGS	AL		03/24/2025		1,061							1,061	1,061			
100193525	CARMEL	NY		02/10/2025		1,113							1,113	1,113			
100200379	BUCKEYE	AZ		03/10/2025		1,042							1,042	1,042			
100201940	HONOLULU	HI		03/18/2025		1,128							1,128	1,128			
100192700	DALLAS	TX		02/10/2025		1,070							1,070	1,070			
100203976	EL MIRAGE	AZ		03/28/2025		1,031							1,031	1,031			
100186956	UPTON	MA		01/07/2025		1,106							1,106	1,106			
100201045	FORT MYERS	FL		03/12/2025		1,175							1,175	1,175			
100203585	LATHROP	CA		03/26/2025		1,507							1,507	1,507			
100189054	LOS ANGELES	CA		01/09/2025		1,356							1,356	1,356			
100200260	LEVITTOWN	PA		03/07/2025		2,590							2,590	2,590			
100198280	CANTON	GA		02/28/2025		1,185							1,185	1,185			
100194109	DAYTONA BEACH SHORES	FL		02/14/2025		881							881	881			
100200694	COTUIT	MA		03/11/2025		1,161							1,161	1,161			
100190296	FLANDERS	NY		01/22/2025		1,088							1,088	1,088			
100203517	PALM HARBOR	FL		03/26/2025		1,134							1,134	1,134			
100186029	BOZEMAN	MT		01/31/2025		1,213							1,213	1,213			
100204143	LAS VEGAS	NV		03/28/2025		1,047							1,047	1,047			
100200459	HIGHLAND	IN		03/10/2025		1,038							1,038	1,038			
100188712	SAINT IGNACE	MI		01/09/2025		1,124							1,124	1,124			
100177501	RIVERBANK	CA		01/16/2025		852							852	852			
100203110	MERIDIAN	ID		03/27/2025		1,140							1,140	1,140			
100189838	RICHARDSON	TX		01/21/2025		1,206							1,206	1,206			
100189823	ADDISON	IL		01/21/2025		1,208							1,208	1,208			
100201654	BRONX	NY		03/13/2025		1,211							1,211	1,211			
100201983	FALL RIVER	MA		03/18/2025		1,323							1,323	1,323			
100193338	WILDWOOD CREST	NJ		02/10/2025		1,545							1,545	1,545			
100201605	MIAMI	FL		03/13/2025		948							948	948			
100203190	PHOENIX	AZ		03/27/2025		1,050							1,050	1,050			
100157181	SANTA ROSA	CA		02/20/2025		876							876	876			
100188918	BEAUMONT	CA		01/09/2025		1,160							1,160	1,160			
100193157	RIALTO	CA		03/20/2025		842							842	842			
100193033	NAPLES	FL		02/10/2025		1,048							1,048	1,048			
100195290	BRADENTON	FL		02/24/2025		1,094							1,094	1,094			
100191674	PEMBROKE PINES	FL		01/31/2025		1,496							1,496	1,496			
100202650	LAVONIA	GA		03/24/2025		1,192							1,192	1,192			
100191675	WEST CHESTER	PA		02/20/2025		3,154							3,154	3,154			
100195305	STERLING	VA		02/24/2025		1,306							1,306	1,306			
100157261	GREENACRES	FL		02/20/2025		866							866	866			
100200353	PIEDMONT	OK		03/10/2025		96,040							96,040	96,040			
100192721	CENTER BARNSTEAD	NH		02/10/2025		1,059							1,059	1,059			
100193661	SAN BERNARDINO	CA		02/10/2025		1,102							1,102	1,102			
100188734	DAVENPORT	FL		01/09/2025		1,100							1,100	1,100			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202744	ESSEX	CT		03/24/2025		232,894							232,894	232,894			
100203682	ALPHEN AAN DEN RIJN	NLD		03/26/2025		(165)							(165)		165		165
100177192	GROVE CITY	OH		01/16/2025		918							918	918			
100188605	DOVER	NH		02/10/2025		1,130							1,130	1,130			
100188369	CLOVIS	CA		01/08/2025		1,189							1,189	1,189			
100195289	BOZEMAN	MT		02/24/2025		1,158							1,158	1,158			
100192645	TEMPE	AZ		02/10/2025		1,194							1,194	1,194			
100192790	OAKHURST	CA		02/10/2025		1,041							1,041	1,041			
100189120	WINCHESTER	CA		01/13/2025		1,955							1,955	1,955			
100188354	NEW HOPE	PA		01/08/2025		1,226							1,226	1,226			
100204016	CRYSTAL BEACH	TX		03/28/2025		1,061							1,061	1,061			
100195294	ANCHORAGE	AK		02/24/2025		2,129							2,129	2,129			
100203281	WEST SACRAMENTO	CA		03/27/2025		934							934	934			
100202469	BAILEY	CO		03/21/2025		1,115							1,115	1,115			
100191797	SPARKS GLENCOE	MD		01/31/2025		1,163							1,163	1,163			
100202483	SEVIERVILLE	TN		03/21/2025		1,026							1,026	1,026			
100189034	MIAMI SPRINGS	FL		01/09/2025		2,324							2,324	2,324			
100192856	WAIPAHU	HI		02/10/2025		972							972	972			
100188636	HOLLYWOOD	FL		02/10/2025		1,150							1,150	1,150			
100198408	NEW ORLEANS	LA		02/28/2025		1,053							1,053	1,053			
100195370	HYANNIS	MA		02/24/2025		926							926	926			
100201090	QUINCY	MA		03/12/2025		1,113							1,113	1,113			
100191684	CHARLOTTE	NC		02/20/2025		849							849	849			
100203708	S-GRAVENHAGE	NLD		03/26/2025		(129)							(129)		129		129
100192641	FAIR LAWN	NJ		02/10/2025		1,187							1,187	1,187			
100188977	OAKLAND	CA		01/09/2025		776							776	776			
100203392	WASHINGTON	DC		03/27/2025		1,182							1,182	1,182			
100198356	JASPER	GA		02/28/2025		1,088							1,088	1,088			
100199393	CLOVIS	CA		03/05/2025		956							956	956			
100194521	GARDEN CITY	UT		02/14/2025		1,052							1,052	1,052			
100177133	CHOWCHILLA	CA		01/16/2025		786							786	786			
100193178	SARASOTA	FL		03/20/2025		3,733							3,733	3,733			
100194605	HARDEEVILLE	SC		02/21/2025		1,028							1,028	1,028			
100192876	SILVER SPRING	MD		02/10/2025		4,621							4,621	4,621			
100177583	HIALEAH	FL		01/16/2025		1,342							1,342	1,342			
100203983	WEATHERFORD	TX		03/28/2025		1,523							1,523	1,523			
100201769	HAMPSTEAD	NC		03/18/2025		1,123							1,123	1,123			
100201530	MORENO VALLEY	CA		03/13/2025		907							907	907			
100157096	HOLLYWOOD	FL		02/20/2025		1,105							1,105	1,105			
100201724	KIRKLAND	WA		03/18/2025		12,968							12,968	12,968			
100177545	DENVER	CO		01/16/2025		1,170							1,170	1,170			
100194646	LATHROP	CA		02/21/2025		974							974	974			
100200690	SEATTLE	WA		03/11/2025		1,316							1,316	1,316			
100191150	DENVER	CO		01/29/2025		1,320							1,320	1,320			
100192998	BOISE	ID		02/10/2025		695							695	695			
100189193	TALLAHASSEE	FL		01/13/2025		2,076							2,076	2,076			
100195350	VALLEJO	CA		02/24/2025		923							923	923			
100194626	NORTH MYRTLE BEACH	SC		02/21/2025		1,349							1,349	1,349			
100194796	DENVER	CO		02/21/2025		1,328							1,328	1,328			
100188743	FRISCO	NC		01/09/2025		1,484							1,484	1,484			
100201175	LIVE OAK	FL		03/12/2025		678							678	678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100202722	FONTANA	CA		03/24/2025		2,606							2,606	2,606			
100192906	LAVALLETTE	NJ		02/10/2025		1,051							1,051	1,051			
100185262	BAKERSFIELD	CA		01/24/2025		960							960	960			
100201801	EULESS	TX		03/18/2025		862							862	862			
100189327	MILLCREEK	UT		01/13/2025		1,279							1,279	1,279			
100188348	WEST SACRAMENTO	CA		01/08/2025		1,225							1,225	1,225			
100201998	LYNWOOD	CA		03/18/2025		989							989	989			
100195283	CHICAGO	IL		02/24/2025		1,665							1,665	1,665			
100190829	SOUTH SALT LAKE	UT		01/27/2025		1,042							1,042	1,042			
100191387	HOUSTON	TX		01/30/2025		1,009							1,009	1,009			
100192286	FORDS	NJ		01/31/2025		1,078							1,078	1,078			
100203672	ROERMOND	NLD		03/26/2025		(93)							(93)		93		93
100192809	MANTECA	CA		02/10/2025		1,317							1,317	1,317			
100202927	PORTLAND	OR		03/24/2025		195,963							195,963	195,963			
100190192	SAN RAFAEL	CA		01/21/2025		1,276							1,276	1,276			
100200304	WHITTIER	CA		03/07/2025		1,027							1,027	1,027			
100200674	DURHAM	NC		03/11/2025		13,553							13,553	13,553			
100195437	EATONTON	GA		02/24/2025		1,395							1,395	1,395			
100198874	LAKE HAVASU CITY	AZ		02/28/2025		1,014							1,014	1,014			
100189435	REDMOND	WA		01/14/2025		1,038							1,038	1,038			
100192602	VACAVILLE	CA		02/10/2025		1,025							1,025	1,025			
100192970	LYNNWOOD	WA		02/10/2025		1,330							1,330	1,330			
100201274	EMERALD ISLE	NC		03/12/2025		1,032							1,032	1,032			
100192623	CRANSTON	RI		02/10/2025		1,449							1,449	1,449			
100190942	UNIONDALE	NY		01/28/2025		1,275							1,275	1,275			
100186023	KALISPELL	MT		01/31/2025		972							972	972			
100195299	VENTNOR CITY	NJ		02/24/2025		1,319							1,319	1,319			
100189947	SALT LAKE CITY	UT		01/21/2025		1,119							1,119	1,119			
100192632	NEW MARKET	MD		02/10/2025		1,078							1,078	1,078			
100194668	SACRAMENTO	CA		02/21/2025		1,524							1,524	1,524			
100200574	SKOKIE	IL		03/11/2025		1,213							1,213	1,213			
100195288	OVERLAND PARK	KS		02/24/2025		1,163							1,163	1,163			
100189006	PASADENA	CA		01/09/2025		887							887	887			
100189923	CLOVIS	CA		01/21/2025		1,174							1,174	1,174			
100192449	COUPEVILLE	WA		02/07/2025		1,189							1,189	1,189			
100190099	MABANK	TX		01/21/2025		966							966	966			
100189775	TUCSON	AZ		01/21/2025		1,175							1,175	1,175			
100192526	LA QUINTA	CA		02/10/2025		1,057							1,057	1,057			
100202790	WORCESTER	MA		03/24/2025		1,036							1,036	1,036			
100190101	MILTON	FL		01/21/2025		3,000							3,000	3,000			
100189786	MENIFEE	CA		01/21/2025		1,272							1,272	1,272			
100190844	CORAL SPRINGS	FL		01/27/2025		1,303							1,303	1,303			
100200609	NORTH RIVERSIDE	IL		03/11/2025		1,832							1,832	1,832			
100198391	DAVIS	WV		02/28/2025		2,660							2,660	2,660			
100197511	WOODSTOCK	NY		02/26/2025		1,125							1,125	1,125			
100203131	PORT ARANSAS	TX		03/27/2025		1,619							1,619	1,619			
100201411	OAKLAND	CA		03/12/2025		1,139							1,139	1,139			
100177423	GRAND PRAIRIE	TX		01/16/2025		791							791	791			
100189342	SEATTLE	WA		01/13/2025		58,388							58,388	58,388			
100195285	HOWELL	NJ		02/24/2025		1,091							1,091	1,091			
100194084	CHICAGO	IL		02/14/2025		1,076							1,076	1,076			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100157016	LYNWOOD	IL		02/20/2025		748							748	748			
100201127	SCOTTSDALE	AZ		03/12/2025		6,876							6,876	6,876			
100177575	HICKSVILLE	NY		01/16/2025		1,193							1,193	1,193			
100202417	GRAND RAPIDS	MI		03/19/2025		6,178							6,178	6,178			
100189651	ELBURN	IL		01/17/2025		21,353							21,353	21,353			
100190897	SISTER BAY	WI		01/28/2025		1,181							1,181	1,181			
100194486	BROOKLYN	NY		02/14/2025		1,174							1,174	1,174			
100197521	CAMANO ISLAND	WA		02/26/2025		1,324							1,324	1,324			
100177189	MURFREESBORO	TN		01/16/2025		989							989	989			
100191234	LOS ANGELES	CA		01/29/2025		1,045							1,045	1,045			
100190687	GLEN ROCK	NJ		01/28/2025		4,958							4,958	4,958			
100198235	SILVERTON	OR		02/28/2025		1,194							1,194	1,194			
100198307	ANCHORAGE	AK		02/28/2025		1,002							1,002	1,002			
100201568	AVON	MA		03/13/2025		1,083							1,083	1,083			
100192494	GAITHERSBURG	MD		02/07/2025		869							869	869			
100201007	SPARKS	NV		03/12/2025		4,956							4,956	4,956			
100194009	RICHMOND	TX		02/11/2025		1,042							1,042	1,042			
100203713	AMSTELVEEN	NLD		03/26/2025		(88)							(88)		88		88
100194023	CLERMONT	FL		02/11/2025		1,003							1,003	1,003			
100198462	EVERETT	WA		02/28/2025		1,182							1,182	1,182			
100197652	VAL VERDE	CA		02/26/2025		930							930	930			
100199983	KEYSTONE	CO		03/06/2025		2,936							2,936	2,936			
100202828	PHOENIX	AZ		03/24/2025		6,989							6,989	6,989			
100201893	WASHINGTON	DC		03/18/2025		1,165							1,165	1,165			
100198465	ROSEVILLE	CA		02/28/2025		2,303							2,303	2,303			
100190756	BIG BEAR LAKE	CA		01/27/2025		1,058							1,058	1,058			
100188623	MIAMI	FL		02/10/2025		1,154							1,154	1,154			
100192423	DORAL	FL		02/07/2025		487							487	487			
100157160	AUBURN	WA		02/20/2025		1,114							1,114	1,114			
100201152	BAKERSFIELD	CA		03/12/2025		1,027							1,027	1,027			
100188376	HOMESTEAD	FL		01/08/2025		1,157							1,157	1,157			
100194479	GRAYSON	GA		02/14/2025		1,471							1,471	1,471			
100194548	SHAWNEE	KS		02/20/2025		999							999	999			
100188709	PUNTA GORDA	FL		01/09/2025		1,057							1,057	1,057			
100202889	REHOBOTH BEACH	DE		03/24/2025		194,602							194,602	194,602			
100194315	WINSTON SALEM	NC		02/14/2025		1,064							1,064	1,064			
100200482	NORTH PORT	FL		03/10/2025		978							978	978			
100199977	SAN GABRIEL	CA		03/06/2025		1,303							1,303	1,303			
100193444	MINNEAPOLIS	MN		02/10/2025		1,133							1,133	1,133			
100194308	ST PETERSBURG	FL		02/14/2025		3,532							3,532	3,532			
100194103	WYLIE	TX		02/14/2025		748							748	748			
100202484	SEQUIM	WA		03/21/2025		883							883	883			
100198412	SAN PABLO	CA		02/28/2025		1,222							1,222	1,222			
100189692	WOODSTOCK	GA		02/20/2025		909							909	909			
100188375	KISSIMMEE	FL		01/08/2025		11,211							11,211	11,211			
100203466	ELK GROVE	CA		03/26/2025		2,013							2,013	2,013			
100204153	EL MONTE	CA		03/28/2025		1,154							1,154	1,154			
100195280	FREEPORT	FL		02/24/2025		1,011							1,011	1,011			
100193088	MANTECA	CA		02/10/2025		2,029							2,029	2,029			
100203611	UNITED KINGDOM	GBR		03/27/2025		52							52		(52)		(52)
100191534	UNITED KINGDOM	GBR		01/29/2025		(20)							(20)		20		20

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189231	WEST WARWICK	RI		01/13/2025		1,040							1,040	1,040			
100198287	LAKE ELSINORE	CA		02/28/2025		1,507							1,507	1,507			
100188475	TOMS RIVER	NJ		01/08/2025		1,094							1,094	1,094			
100198484	NEW MARKET	MD		02/28/2025		1,134							1,134	1,134			
100192538	MANASSAS	VA		02/10/2025		1,167							1,167	1,167			
100203267	WINCHESTER	CA		03/27/2025		1,532							1,532	1,532			
100193527	ELLICOTTVILLE	NY		02/10/2025		1,328							1,328	1,328			
100192963	RIDGEFIELD	WA		02/10/2025		1,070							1,070	1,070			
100203292	SARATOGA SPRINGS	UT		03/27/2025		1,040							1,040	1,040			
100188455	MIRAMAR	FL		01/08/2025		1,047							1,047	1,047			
100198437	HOWELL	NJ		02/28/2025		1,068							1,068	1,068			
100200291	PATERSON	NJ		03/07/2025		961							961	961			
100201539	RICHMOND	TX		03/13/2025		962							962	962			
100194694	MCALLEN	TX		02/21/2025		1,675							1,675	1,675			
100201061	MANTECA	CA		03/12/2025		1,107							1,107	1,107			
100189957	LAS VEGAS	NV		01/21/2025		1,229							1,229	1,229			
100201225	METAIRIE	LA		03/12/2025		951							951	951			
100203230	COPPELL	TX		03/27/2025		1,377							1,377	1,377			
100200531	LOS ANGELES	CA		03/11/2025		1,126							1,126	1,126			
100189965	KUTTAWA	KY		01/21/2025		1,134							1,134	1,134			
100189414	TEANECK	NJ		01/14/2025		536							536	536			
100192811	MANTECA	CA		02/10/2025		1,303							1,303	1,303			
100200275	BOSTON	MA		03/07/2025		666							666	666			
100189438	MURRIETA	CA		01/14/2025		1,052							1,052	1,052			
100190447	FREMONT	CA		01/23/2025		1,471							1,471	1,471			
100201116	SACRAMENTO	CA		03/12/2025		1,599							1,599	1,599			
100189761	INDIO	CA		01/21/2025		1,255							1,255	1,255			
100202700	RIVERSIDE	CA		03/24/2025		1,079							1,079	1,079			
100194177	AUSTIN	TX		02/14/2025		1,700							1,700	1,700			
100201112	GREENBELT	MD		03/12/2025		1,068							1,068	1,068			
100192454	WALLKILL	NY		02/07/2025		1,134							1,134	1,134			
100203370	BIG BEAR LAKE	CA		03/27/2025		2,393							2,393	2,393			
100188439	MANTECA	CA		01/08/2025		1,059							1,059	1,059			
100192157	LOS ANGELES	CA		01/31/2025		1,092							1,092	1,092			
100191703	LANCASTER	CA		02/20/2025		704							704	704			
100192852	ALPHARETTA	GA		02/10/2025		1,059							1,059	1,059			
100189860	HENDERSON	NV		01/21/2025		1,691							1,691	1,691			
100189881	LAKE HAVASU CITY	AZ		01/21/2025		721							721	721			
100194091	AUSTIN	TX		02/14/2025		925							925	925			
100197719	UTRECHT	NLD		02/26/2025		(119)							(119)		119		119
100192482	SELDEN	NY		02/07/2025		946							946	946			
100200676	ASBURY PARK	NJ		03/11/2025		1,151							1,151	1,151			
100199046	ROSEVILLE	CA		02/28/2025		1,118							1,118	1,118			
100194439	PLANO	TX		02/14/2025		1,119							1,119	1,119			
100199330	BAKERSFIELD	CA		03/05/2025		967							967	967			
100203307	BASYE	VA		03/27/2025		765							765	765			
100189183	HOWELL	NJ		01/13/2025		1,034							1,034	1,034			
100203304	SARATOGA SPRINGS	UT		03/27/2025		1,032							1,032	1,032			
100198889	CENTER	TX		02/28/2025		1,146							1,146	1,146			
100190696	MURRELLS INLET	SC		01/28/2025		984							984	984			
100188298	ROSEVILLE	CA		01/08/2025		1,242							1,242	1,242			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203192	REDINGTON SHORES	FL		03/27/2025		4,753							4,753	4,753			
100189344	MARRIOTTSVILLE	MD		01/13/2025		745							745	745			
100201586	LOS ANGELES	CA		03/13/2025		1,079							1,079	1,079			
100190944	MANTECA	CA		01/28/2025		1,441							1,441	1,441			
100197579	STOCKTON	CA		02/26/2025		1,112							1,112	1,112			
100202350	MIAMI	FL		03/19/2025		1,124							1,124	1,124			
100193043	CHARLOTTE	NC		02/10/2025		712							712	712			
100192651	DENVER	CO		02/10/2025		1,188							1,188	1,188			
100193187	FLORENCE	KY		03/20/2025		935							935	935			
100198282	CUMMING	GA		02/28/2025		1,135							1,135	1,135			
100157112	CUMMING	GA		02/20/2025		814							814	814			
100189042	BELLFLOWER	CA		01/09/2025		899							899	899			
100188465	COLUMBUS	OH		01/08/2025		982							982	982			
100193172	GEORGETOWN	TX		03/20/2025		4,117							4,117	4,117			
100177532	HOLLYWOOD	FL		01/16/2025		1,417							1,417	1,417			
100157115	SPRING	TX		02/20/2025		1,006							1,006	1,006			
100157056	JACKSON	GA		02/20/2025		678							678	678			
100189024	VACAVILLE	CA		01/09/2025		1,165							1,165	1,165			
100195647	WHEELING	IL		02/24/2025		1,085							1,085	1,085			
100188627	HIALEAH	FL		02/10/2025		891							891	891			
100194717	POMONA	CA		02/21/2025		1,060							1,060	1,060			
100193484	DENNIS PORT	MA		02/10/2025		1,059							1,059	1,059			
100192534	PORT ORCHARD	WA		02/10/2025		1,655							1,655	1,655			
100189277	PAGE	AZ		01/13/2025		1,174							1,174	1,174			
100190692	LOXAHATCHEE	FL		01/28/2025		1,167							1,167	1,167			
100202933	TOWNSEND	TN		03/24/2025		1,182							1,182	1,182			
100192814	COLORADO SPRINGS	CO		02/10/2025		1,031							1,031	1,031			
100201012	MANTECA	CA		03/12/2025		1,987							1,987	1,987			
100200573	WASILLA	AK		03/11/2025		1,148							1,148	1,148			
100193385	MORRISTOWN	NJ		02/10/2025		1,183							1,183	1,183			
100199400	LONG POND	PA		03/05/2025		1,078							1,078	1,078			
100157333	ROSEVILLE	CA		02/20/2025		981							981	981			
100177341	BIG BEAR LAKE	CA		01/16/2025		6,359							6,359	6,359			
100203198	WINCHESTER	CA		03/27/2025		1,598							1,598	1,598			
100194794	CAPE CORAL	FL		02/21/2025		1,158							1,158	1,158			
100200165	HENDERSON	NV		03/07/2025		1,110							1,110	1,110			
100190816	BERKELEY	CA		01/27/2025		1,093							1,093	1,093			
100199370	TRACY	CA		03/05/2025		1,167							1,167	1,167			
100189425	REDMOND	WA		01/14/2025		1,021							1,021	1,021			
100191021	LOMPOC	CA		01/29/2025		1,045							1,045	1,045			
100191794	MODESTO	CA		01/31/2025		963							963	963			
100192911	NEW BRUNSWICK	NJ		02/10/2025		1,179							1,179	1,179			
100189893	CARY	NC		01/21/2025		1,113							1,113	1,113			
100198417	LAFAYETTE	CO		02/28/2025		1,238							1,238	1,238			
100189226	LAS VEGAS	NV		01/13/2025		1,174							1,174	1,174			
100197621	AUBURN	WA		02/26/2025		933							933	933			
100202866	WOONSOCKET	RI		03/24/2025		926							926	926			
100177372	SAN ANSELMO	CA		01/16/2025		1,201							1,201	1,201			
100177474	INDIO	CA		01/16/2025		1,009							1,009	1,009			
100188575	PORTER	TX		02/10/2025		981							981	981			
100189016	LANCASTER	CA		01/09/2025		1,160							1,160	1,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194151	ELKHART	IN		02/14/2025		1,029							1,029	1,029			
100189245	SILVER SPRING	MD		01/13/2025		1,136							1,136	1,136			
100200268	TUCSON	AZ		03/07/2025		989							989	989			
100191464	WEERT	NLD		01/29/2025		(92)							(92)		92		92
100191788	NAPLES	FL		01/31/2025		1,100							1,100	1,100			
100193202	MOORESTOWN	NJ		02/10/2025		6,991							6,991	6,991			
100190659	FAIRFIELD	PA		01/28/2025		804							804	804			
100200347	ANGEL FIRE	NM		03/10/2025		978							978	978			
100195589	LAS VEGAS	NV		02/24/2025		930							930	930			
100191089	SAINT CLOUD	FL		01/29/2025		1,198							1,198	1,198			
100190068	CUMMING	GA		01/21/2025		1,046							1,046	1,046			
100201695	ROCKVILLE	MD		03/18/2025		933							933	933			
100203259	SANTA CLARITA	CA		03/27/2025		939							939	939			
100193460	TUCSON	AZ		02/10/2025		808							808	808			
100201030	KEAAU	HI		03/12/2025		4,220							4,220	4,220			
100200184	WOODLAND PARK	CO		03/07/2025		1,001							1,001	1,001			
100203365	RONALD	WA		03/27/2025		1,099							1,099	1,099			
100201421	WINDSOR	CA		03/12/2025		1,037							1,037	1,037			
100195466	JURUPA VALLEY	CA		02/24/2025		1,025							1,025	1,025			
100200611	LAWRENCEVILLE	GA		03/11/2025		1,167							1,167	1,167			
100194381	LINCOLN	CA		02/14/2025		1,181							1,181	1,181			
100193378	WESTFIELD	NJ		02/10/2025		1,013							1,013	1,013			
100195565	SILVER SPRING	MD		02/24/2025		662							662	662			
100193118	FONTANA	CA		02/10/2025		1,655							1,655	1,655			
100192627	CHANDLER	AZ		02/10/2025		1,710							1,710	1,710			
100199256	DALLAS	TX		03/05/2025		1,540							1,540	1,540			
100200996	WINDHAM	NY		03/12/2025		69,242							69,242	69,242			
100202768	MOUNTAIN HOME	ID		03/24/2025		1,020							1,020	1,020			
100188293	UNION CITY	NJ		01/08/2025		1,245							1,245	1,245			
100193582	PASO ROBLES	CA		02/10/2025		1,036							1,036	1,036			
100203987	HOMELAND	CA		03/28/2025		1,130							1,130	1,130			
100198426	SAINT PETERSBURG	FL		02/28/2025		883							883	883			
100198344	GILBERT	AZ		02/28/2025		1,029							1,029	1,029			
100194453	BAKERSFIELD	CA		02/14/2025		1,006							1,006	1,006			
100194470	BAKERSFIELD	CA		02/14/2025		1,006							1,006	1,006			
100199973	TACOMA	WA		03/06/2025		1,112							1,112	1,112			
100177225	DEMING	WA		01/16/2025		7,627							7,627	7,627			
100195278	CAMERON	MT		02/24/2025		2,006							2,006	2,006			
100201443	LAS VEGAS	NV		03/12/2025		914							914	914			
100189691	PISCATAWAY	NJ		02/20/2025		3,118							3,118	3,118			
100201470	VERDI	NV		03/12/2025		842							842	842			
100202923	EATONTON	GA		03/24/2025		943							943	943			
100177597	RICHMOND	CA		01/16/2025		1,016							1,016	1,016			
100200329	NORMAN	OK		03/10/2025		962							962	962			
100188730	SUMMERVILLE	SC		01/09/2025		1,114							1,114	1,114			
100201206	MIDLAND	TX		03/12/2025		944							944	944			
100198461	MINNEAPOLIS	MN		02/28/2025		1,451							1,451	1,505		55	55
100190680	NAPLES	FL		01/28/2025		1,262							1,262	1,262			
100193734	NORTH MRYTLE BEACH	SC		02/10/2025		1,228							1,228	1,228			
100203522	ANTIOCH	CA		03/26/2025		1,231							1,231	1,231			
100192156	AUBURN	AL		01/31/2025		1,007							1,007	1,007			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203471	PHILADELPHIA	PA		03/26/2025		999							999	999			
100201215	PHOENIX	AZ		03/12/2025		905							905	905			
100188305	MARBLEHEAD	MA		01/08/2025		1,228							1,228	1,228			
100192798	TEMECULA	CA		02/10/2025		1,153							1,153	1,153			
100192849	SAVANNAH	GA		02/10/2025		1,635							1,635	1,635			
100188987	PERRIS	CA		01/09/2025		701							701	701			
100190375	QUEENS	NY		01/22/2025		1,052							1,052	1,052			
100201170	COLUMBUS	OH		03/12/2025		974							974	974			
100203521	LAKEWOOD RANCH	FL		03/26/2025		1,148							1,148	1,148			
100193417	CAPE CORAL	FL		02/10/2025		1,106							1,106	1,106			
100195287	MARLBOROUGH	MA		02/24/2025		1,225							1,225	1,225			
100192791	FRESNO	CA		02/10/2025		1,007							1,007	1,007			
100201871	HUNTERSVILLE	NC		03/18/2025		907							907	907			
100189751	KISSIMMEE	FL		01/21/2025		1,061							1,061	1,061			
100201177	FRANKLIN	TN		03/12/2025		1,599							1,599	1,599			
100199268	OAK ISLAND	NC		03/05/2025		3,418							3,418	3,418			
100192800	BAKERSFIELD	CA		02/10/2025		1,093							1,093	1,093			
100198364	FRANKLIN	TN		02/28/2025		1,284							1,284	1,284			
100203157	LATHROP	CA		03/27/2025		984							984	984			
100197532	ELK GROVE	CA		02/26/2025		1,216							1,216	1,216			
100201121	MANCHESTER	NH		03/12/2025		1,018							1,018	1,018			
100203128	LONGWOOD	FL		03/27/2025		1,401							1,401	1,401			
100202599	ALBUQUERQUE	NM		03/21/2025		1,259							1,259	1,259			
100202725	ROSEVILLE	CA		03/24/2025		1,046							1,046	1,046			
100194003	GARLAND	TX		02/11/2025		14,971							14,971	14,971			
100195643	RIALTO	CA		02/24/2025		611							611	611			
100203718	BREDA	NLD		03/26/2025		(116)							(116)		116		116
100203668	NIJMEGEN	NLD		03/26/2025		1,902						(2,018)	(116)		116		116
100188301	MARBLEHEAD	MA		01/08/2025		1,246							1,246	1,246			
100200130	BUFFALO	NY		03/06/2025		1,043							1,043	1,043			
100201123	EDISON	NJ		03/12/2025		681							681	681			
100191342	HOOVER	AL		01/30/2025		456							456	456			
100203303	BURBANK	CA		03/27/2025		1,109							1,109	1,109			
100195279	OXNARD	CA		02/24/2025		4,850							4,850	4,850			
100194715	SUMMIT	NJ		02/21/2025		1,150							1,150	1,150			
100194159	SAINT PETE BEACH	FL		02/14/2025		1,065							1,065	1,065			
100203581	BAKERSFIELD	CA		03/26/2025		1,139							1,139	1,139			
100201137	HILTON HEAD ISLAND	SC		03/12/2025		1,488							1,488	1,488			
100201255	JUPITER	FL		03/12/2025		767							767	767			
100192692	RHODODENDRON	OR		02/10/2025		11,024							11,024	11,024			
100194080	CHICO	CA		02/14/2025		951							951	951			
100176980	OCEAN CITY	MD		01/16/2025		872							872	872			
100177591	RICHMOND	TX		01/16/2025		2,465							2,465	2,465			
100199101	VILLAS	NJ		03/03/2025		1,063							1,063	1,063			
100194499	LAGUNA NIGUEL	CA		02/14/2025		987							987	987			
100202756	HARTLAND	WI		03/24/2025		1,160							1,160	1,160			
100190717	LOS BANOS	CA		01/27/2025		772							772	525		(246)	(246)
100189338	LAVALLETTE	NJ		01/13/2025		1,125							1,125	1,125			
100193221	LAS VEGAS	NV		02/10/2025		1,245							1,245	1,245			
100188686	PIGEON FORGE	TN		01/09/2025		978							978	978			
100190039	SUN LAKES	AZ		01/21/2025		1,030							1,030	1,030			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202907	FORT MILL	SC		03/24/2025		933							933	933			
100202002	GOLDEN	CO		03/18/2025		826							826	826			
100194014	THOMPSONS STATION	TN		02/11/2025		823							823	823			
100189072	PLANTATION	FL		01/13/2025		1,374							1,374	1,374			
100193226	NASHVILLE	TN		02/10/2025		1,135							1,135	1,135			
100203325	LARGO	FL		03/27/2025		998							998	998			
100203553	OGDEN	UT		03/26/2025		1,110							1,110	1,110			
100195284	CAPE CORAL	FL		02/24/2025		1,119							1,119	1,119			
100197600	EASTVALE	CA		02/26/2025		1,067							1,067	1,067			
100189782	GILCHRIST	TX		01/21/2025		947							947	947			
100198319	YORK	PA		02/28/2025		1,091							1,091	1,091			
100194155	APEX	NC		02/14/2025		1,084							1,084	1,084			
100198406	BLOOMINGTON	CA		02/28/2025		1,165							1,165	1,165			
100181476	SUNRISE	FL		01/09/2025		10,951							10,951	10,951			
100197653	GUNNISON	CO		02/26/2025		1,280							1,280	1,280			
100194241	JACKSONVILLE BEACH	FL		02/14/2025		871							871	871			
100188830	HIDDEN VALLEY LAKE	CA		01/09/2025		2,697							2,697	2,697			
100201304	ELK GROVE	CA		03/12/2025		694							694	694			
100202486	LAS VEGAS	NV		03/21/2025		835							835	835			
100189162	RIVERSIDE	CA		01/13/2025		1,005							1,005	1,005			
100194343	HOWELL	NJ		02/14/2025		983							983	983			
100186975	CARY	NC		01/07/2025		1,891							1,891	1,891			
100200316	NEW ORLEANS	LA		03/10/2025		989							989	989			
100194563	HOUSTON	TX		03/28/2025		895							895	895			
100202835	BOCA RATON	FL		03/24/2025		947							947	947			
100192870	BURLINGTON	MA		02/10/2025		1,081							1,081	1,081			
100202749	BALL GROUND	GA		03/24/2025		1,010							1,010	1,010			
100192569	YUCCA VALLEY	CA		02/10/2025		973							973	973			
100200196	LAKE HIAWATHA	NJ		03/07/2025		1,042							1,042	1,042			
100157087	ATLANTA	GA		02/20/2025		1,104							1,104	1,104			
100192596	FORT WORTH	TX		02/10/2025		846							846	846			
100201543	BAKERSFIELD	CA		03/13/2025		867							867	867			
100204073	THORNTON	CO		03/28/2025		2,756							2,756	2,756			
100199402	JUPITER	FL		03/05/2025		983							983	983			
100190142	ONTARIO	CA		01/21/2025		41,363							41,363	41,363			
100192716	NEW SMYRNA BEACH	FL		02/10/2025		985							985	985			
100177561	TUCKER	GA		01/16/2025		844							844	844			
100177494	MIAMI	FL		01/16/2025		796							796	796			
100195271	LAS VEGAS	NV		02/24/2025		965							965	965			
100192631	MOUNTLAKE TERRACE	WA		02/10/2025		1,451							1,451	1,451			
100201092	ELK GROVE	CA		03/12/2025		1,023							1,023	1,023			
100193506	LAKE OSWEGO	OR		02/10/2025		964							964	964			
100203910	DANBURY	CT		03/28/2025		563							563	563			
100202726	LAS VEGAS	NV		03/24/2025		1,000							1,000	1,000			
100188431	HOWELL	NJ		01/08/2025		1,350							1,350	1,350			
100199329	CHARLOTTE	NC		03/05/2025		1,040							1,040	1,040			
100201779	CHICAGO	IL		03/18/2025		982							982	982			
100201361	LOS ANGELES	CA		03/12/2025		1,112							1,112	1,112			
100203415	LATHROP	CA		03/27/2025		1,069							1,069	1,069			
100157509	SAINT SIMONS ISLAND	GA		02/20/2025		1,419							1,419	1,419			
100189132	MENIFEE	CA		01/13/2025		923							923	923			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177643	MADERA	CA		01/16/2025		1,302							1,302	1,302			
100188416	CAROLINA BEACH	NC		01/08/2025		995							995	995			
100200491	TUCSON	AZ		03/11/2025		1,129							1,129	1,129			
100188287	MONTCLAIR	CA		01/08/2025		51,786							51,786	51,786			
100192493	LAKE ELSINORE	CA		02/07/2025		780							780	780			
100198422	COLUMBUS	OH		02/28/2025		1,049							1,049	1,049			
100200256	DELRAY BEACH	FL		03/07/2025		1,169							1,169	1,169			
100190145	WINTER GARDEN	FL		01/21/2025		1,497							1,497	1,497			
100203915	DELANO	CA		03/28/2025		559							559	559			
100189795	CLERMONT	FL		01/21/2025		1,140							1,140	1,140			
100193781	LEE	NH		02/10/2025		771							771	771			
100192610	ELK GROVE	CA		02/10/2025		991							991	991			
100202875	DOWNINGTOWN	PA		03/24/2025		843							843	843			
100201878	PORTLAND	OR		03/18/2025		1,007							1,007	1,007			
100192726	HARWOOD	MD		02/10/2025		1,106							1,106	1,106			
100202860	LINCOLN	NH		03/24/2025		2,640							2,640	2,640			
100194678	KETCHUM	ID		02/21/2025		1,116							1,116	1,116			
100195272	KENT	WA		02/24/2025		959							959	959			
100177442	BAKERSFIELD	CA		01/16/2025		745							745	745			
100192683	PHOENIX	AZ		02/10/2025		1,239							1,239	1,239			
100202769	LAKE HAVASU CITY	AZ		03/24/2025		991							991	991			
100203966	MIAMI	FL		03/28/2025		935							935	935			
100177605	MIAMI	FL		01/16/2025		811							811	811			
100194590	AUSTIN	TX		03/28/2025		8,347							8,347	8,347			
100199289	GREENBUSH	MI		03/05/2025		1,046							1,046	1,046			
100191573	FRESNO	CA		01/31/2025		828							828	828			
100199299	SACRAMENTO	CA		03/05/2025		884							884	884			
100192904	PISCATAWAY	NJ		02/10/2025		1,108							1,108	1,108			
100192617	PHOENIX	AZ		02/10/2025		1,182							1,182	1,182			
100189195	MOYOCK	NC		01/13/2025		1,135							1,135	1,135			
100193804	LOS CABOS	MEX		02/10/2025		1,099							1,099	1,099			
100201741	LAKE HARMONY	PA		03/18/2025		1,378							1,378	1,378			
100177097	MIAMI	FL		01/16/2025		1,159							1,159	1,159			
100188425	NORWALK	CT		01/08/2025		926							926	926			
100191815	FORT STOCKTON	TX		01/31/2025		952							952	952			
100203710	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		(123)							(123)		123		123
100201193	FRESNO	CA		03/12/2025		1,767							1,767	1,767			
100188318	TEMECULA	CA		01/08/2025		24,104							24,104	24,104			
100192897	CHARLOTTE	NC		02/10/2025		1,124							1,124	1,124			
100190669	FRANKLIN	TX		01/28/2025		1,122							1,122	1,122			
100186887	HOLLISTER	CA		01/07/2025		1,110							1,110	1,110			
100200296	CENTEREACH	NY		03/07/2025		957							957	957			
100189501	CHINO HILLS	CA		01/15/2025		1,162							1,162	1,162			
100192290	DAYTONA BEACH	FL		01/31/2025		1,726							1,726	1,726			
100177359	PRESCOTT VALLEY	AZ		01/16/2025		685							685	685			
100194666	FAIR LAWN	NJ		02/21/2025		1,116							1,116	1,116			
100202918	WINNECONNE	WI		03/24/2025		101,532							101,532	101,532			
100190839	MILWAUKIE	OR		01/27/2025		42,920							42,920	42,920			
100203123	INDIAN SHORES	FL		03/27/2025		1,243							1,243	1,243			
100195275	COLONIAL BEACH	VA		02/24/2025		944							944	944			
100202433	BARNEGAT	NJ		03/20/2025		1,671							1,671	1,671			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100199375	SACRAMENTO	CA		03/05/2025		853							853	853			
100192958	ALEDO	TX		02/10/2025		1,135							1,135	1,135			
100177318	PLACERVILLE	CA		01/16/2025		898							898	898			
100190391	DULUTH	GA		01/23/2025		907							907	907			
100192667	LITTLETON	CO		02/10/2025		1,094							1,094	1,094			
100194133	MORGANTOWN	WV		02/14/2025		4,348							4,348	4,348			
100202563	LATHROP	CA		03/21/2025		1,796							1,796	1,796			
100199000	DENVER	CO		02/28/2025		886							886	886			
100202879	RICHMOND	VA		03/24/2025		855							855	855			
100198481	BOWIE	MD		02/28/2025		1,096							1,096	1,096			
100202357	BROOKLYN	NY		03/19/2025		1,025							1,025	1,025			
100191798	DURHAM	NC		01/31/2025		851							851	851			
100194378	HIDDEN VALLEY LAKE	CA		02/14/2025		1,052							1,052	1,052			
100203462	TOMS RIVER	NJ		03/27/2025		876							876	876			
100190685	MOUNTLAKE TERRACE	WA		01/28/2025		1,178							1,178	1,178			
100203913	SEMINOLE	FL		03/28/2025		810							810	810			
100189503	LAWRENCEVILLE	GA		01/15/2025		1,089							1,089	1,089			
100157331	OAKLAND	CA		02/20/2025		1,082							1,082	1,082			
500005577001	GRONINGEN	NLD		01/29/2025		(44)							(44)		44		44
100188281	FAIRFAX	VA		01/08/2025		1,183							1,183	1,183			
100191587	ANTIOCH	CA		01/31/2025		886							886	886			
100201796	CHARLOTTE	NC		03/18/2025		1,031							1,031	1,031			
100186162	GILBERT	AZ		02/10/2025		1,727							1,727	1,727			
100202977	SPICEWOOD	TX		03/24/2025		961							961	961			
100201098	LATHROP	CA		03/12/2025		1,011							1,011	1,011			
100176968	RIVERSIDE	CA		01/16/2025		976							976	976			
100194230	BROOMFIELD	CO		02/14/2025		952							952	952			
100197490	APEX	NC		02/26/2025		941							941	941			
100194332	ROUGH AND READY	CA		02/14/2025		904							904	904			
100198431	BAKERSFIELD	CA		02/28/2025		1,216							1,216	1,216			
100157459	LEHIGH ACRES	FL		02/20/2025		950							950	950			
100190925	STOCKTON	CA		01/28/2025		1,066							1,066	1,066			
100177459	MIAMI	FL		01/16/2025		1,009							1,009	1,009			
100201924	PITTSBURG	CA		03/18/2025		66,252							66,252	66,252			
100194491	EL PRADO	NM		02/14/2025		928							928	928			
100199267	MIAMI GARDENS	FL		03/05/2025		1,236							1,236	1,236			
100194515	MIAMI	FL		02/14/2025		995							995	995			
100192618	LEHI	UT		02/10/2025		973							973	973			
100189422	MADISON	CT		01/14/2025		986							986	986			
100200413	LAKE ARROWHEAD	CA		03/10/2025		960							960	960			
100194483	RIALTO	CA		02/14/2025		1,047							1,047	1,047			
100191271	CLAREMONT	CA		01/29/2025		1,076							1,076	1,076			
100202741	GRESHAM	OR		03/24/2025		1,105							1,105	1,105			
100197643	ORANGE	CT		02/26/2025		1,016							1,016	1,016			
100181384	HENDERSON	NV		01/09/2025		1,334							1,334	1,334			
100198370	RALEIGH	NC		02/28/2025		959							959	959			
100200390	SELBYVILLE	DE		03/10/2025		935							935	935			
100191580	COLLEGE STATION	TX		01/31/2025		527							527	527			
100198416	WHITE ROCK	NM		02/28/2025		1,335							1,335	1,335			
100157144	WEST PALM BEACH	FL		02/20/2025		1,670							1,670	1,670			
100188948	SANTA MARIA	CA		01/09/2025		1,256							1,256	1,256			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200068	KEY LARGO	FL		03/06/2025		2,737							2,737	2,737			
100189138	WASHINGTON	DC		01/13/2025		964							964	964			
100177334	SAN JOSE	CA		01/16/2025		694							694	694			
100204111	POCATELLO	ID		03/28/2025		1,085							1,085	1,085			
100189019	SAN BERNARDINO	CA		01/09/2025		880							880	880			
100186960	WOODSTOCK	GA		01/07/2025		1,608							1,608	1,608			
100186890	LEWES	DE		01/07/2025		983							983	983			
100192405	PALMDALE	CA		02/07/2025		31,979							31,979	31,979			
100203665	TILBURG	NLD		03/26/2025		(64)							(64)		64		64
100203679	ROTTERDAM	NLD		03/26/2025		(131)							(131)		131		131
100193998	REDLANDS	CA		02/11/2025		718							718	718			
100157222	CENTENNIAL	CO		02/20/2025		979							979	979			
100202916	AMBOY	WA		03/24/2025		1,079							1,079	1,079			
100204020	RANCHO CORDOVA	CA		03/28/2025		1,262							1,262	1,262			
100201658	SCHERTZ	TX		03/13/2025		571							571	571			
100195531	LOGANVILLE	GA		03/27/2025		1,587							1,587	1,587			
100192513	LANCASTER	CA		02/10/2025		976							976	976			
100194770	STOCKTON	CA		02/21/2025		1,436							1,436	1,436			
100202813	GEORGETOWN	TX		03/24/2025		936							936	936			
100190665	NEW EGYPT	NJ		01/28/2025		1,354							1,354	1,354			
100198534	BALTIMORE	MD		02/28/2025		1,388							1,388	1,388			
100203609	HOLLYWOOD	FL		03/26/2025		1,412							1,412	1,412			
100191220	SACRAMENTO	CA		01/29/2025		696							696	696			
100195632	AGOURA HILLS	CA		02/24/2025		955							955	955			
100194263	WILLIAMS BAY	WI		02/14/2025		813							813	813			
100191388	SAINT AUGUSTINE	FL		01/30/2025		927							927	927			
100202391	TUSCOLA	TX		03/19/2025		8,315							8,315	8,315			
100202773	BRIDGEWATER	CT		03/24/2025		977							977	977			
100190183	WOODSTOCK	GA		01/21/2025		924							924	924			
100200438	STUART	FL		03/10/2025		1,064							1,064	1,064			
100195269	COROLLA	NC		02/24/2025		985							985	985			
100191704	BEAUMONT	TX		02/20/2025		1,411							1,411	1,411			
100188688	BROKEN BOW	OK		01/09/2025		978							978	978			
100181389	APACHE JUNCTION	AZ		01/09/2025		8,213							8,213	8,213			
100201316	LOS ANGELES	CA		03/12/2025		950							950	950			
100195276	FOLSOM	CA		02/24/2025		1,349							1,349	1,349			
100189367	PHOENIX	AZ		01/14/2025		1,143							1,143	1,143			
100195392	LAS VEGAS	NV		02/24/2025		1,181							1,181	1,181			
100177163	BAKERSFIELD	CA		01/16/2025		1,044							1,044	1,044			
100190652	KIRKLAND	WA		01/28/2025		4,503							4,503	4,503			
100191800	DURHAM	NC		01/31/2025		1,016							1,016	1,016			
100203430	VIDA	OR		03/27/2025		2,404							2,404	2,404			
100157330	MURRIETA	CA		02/20/2025		1,024							1,024	1,024			
100202943	PANAMA CITY BEACH	FL		03/24/2025		983							983	983			
100191646	JUNE LAKE	CA		01/31/2025		1,653							1,653	1,653			
100177248	BEACHWOOD	NJ		01/16/2025		737							737	737			
100192690	NEW BRUNSWICK	NJ		02/10/2025		4,712							4,712	4,712			
100188702	VENTNOR CITY	NJ		01/09/2025		1,314							1,314	1,314			
100188270	ORLANDO	FL		01/08/2025		1,235							1,235	1,235			
100197513	PARAMUS	NJ		02/26/2025		1,032							1,032	1,032			
100192582	CORONA	CA		02/10/2025		19,272							19,272	19,272			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202459	TRACY	CA		03/20/2025		820							820	820			
100189410	BOGART	GA		01/14/2025		1,121							1,121	1,121			
100194665	ALEDO	TX		02/21/2025		1,101							1,101	1,101			
100188821	DAYTONA BEACH	FL		01/09/2025		1,082							1,082	1,082			
100188923	FONTANA	CA		01/09/2025		965							965	965			
100189809	CENTREVILLE	VA		01/21/2025		12,524							12,524	12,524			
100197646	HILLSIDE	NJ		02/26/2025		728							728	728			
100202419	RARITAN	NJ		03/19/2025		841							841	841			
100203305	GILBERT	AZ		03/27/2025		913							913	913			
100202981	ACWORTH	GA		03/24/2025		983							983	983			
100202576	GARDEN GROVE	CA		03/21/2025		1,057							1,057	1,057			
100195665	CAPE CORAL	FL		02/24/2025		910							910	910			
100198375	BAKERSFIELD	CA		02/28/2025		923							923	923			
100201557	ANAHEIM	CA		03/13/2025		848							848	848			
100186152	LAKE WORTH BEACH	FL		02/10/2025		1,090							1,090	1,090			
100189267	BRYSON CITY	NC		01/13/2025		5,360							5,360	5,360			
100199288	HENDERSON	NV		03/05/2025		1,531							1,531	1,531			
100190666	CHINO	CA		01/28/2025		1,526							1,526	1,526			
100191233	BRIGHTON	CO		01/29/2025		996							996	996			
100194219	MESA	AZ		02/14/2025		984							984	984			
100199302	BOYNTON BEACH	FL		03/05/2025		1,113							1,113	1,113			
100191256	BARGERSVILLE	IN		01/29/2025		973							973	973			
100189939	ROGERSVILLE	AL		01/21/2025		1,025							1,025	1,025			
100192542	WINTER GARDEN	FL		02/10/2025		1,079							1,079	1,079			
100189840	GLADSTONE	OR		01/21/2025		1,197							1,197	1,197			
100200451	SALEM	UT		03/10/2025		621							621	621			
100194552	HIALEAH	FL		02/20/2025		1,110							1,110	1,110			
100200543	CASCADE	ID		03/11/2025		1,096							1,096	1,096			
100198342	WINTER GARDEN	FL		02/28/2025		923							923	923			
100189561	PLANO	TX		01/16/2025		912							912	912			
100189189	PALM SPRINGS	CA		01/13/2025		989							989	989			
100202978	WASHINGTON	UT		03/24/2025		967							967	967			
100202369	LAS CRUCES	NM		03/19/2025		1,084							1,084	1,084			
100194221	PLUMAS LAKE	CA		02/14/2025		964							964	964			
100191735	MONROE	NC		02/20/2025		866							866	866			
100201722	BURNSVILLE	NC		03/18/2025		1,188							1,188	1,188			
100203330	BENTONVILLE	AR		03/27/2025		859							859	859			
100201955	FLAGLER BEACH	FL		03/18/2025		918							918	918			
100202639	RALEIGH	NC		03/24/2025		1,100							1,100	1,100			
100188387	ROSWELL	GA		01/08/2025		1,056							1,056	1,056			
100201497	WESTON	FL		03/12/2025		1,051							1,051	1,051			
100201634	MIDDLETON	ID		03/13/2025		963							963	963			
100202832	NORTHGLENN	CO		03/24/2025		1,591							1,591	1,591			
100189882	REHOBOTH BEACH	DE		01/21/2025		1,503							1,503	1,503			
100188461	TOWSON	MD		01/08/2025		936							936	936			
100189639	FRAMINGHAM	MA		01/17/2025		669							669	669			
100189788	OCEAN SHORES	WA		01/21/2025		1,306							1,306	1,306			
100186125	SAINT AUGUSTINE	FL		01/31/2025		1,004							1,004	1,004			
100188628	QUARTZ HILL	CA		02/10/2025		876							876	876			
100157121	MIAMI	FL		02/20/2025		894							894	894			
100195292	MONUMENT	CO		02/24/2025		1,580							1,580	1,580			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192664	SANDY SPRINGS	GA		02/10/2025		1,038							1,038	1,038			
100188299	ONTARIO	CA		01/08/2025		1,190							1,190	1,190			
100201579	HOUSTON	TX		03/13/2025		995							995	995			
100200334	GEORGETOWN	CO		03/10/2025		1,159							1,159	1,159			
100198439	LAKEVILLE	MN		02/28/2025		1,053							1,053	1,053			
100189305	ASHFORD	WA		01/13/2025		947							947	947			
100157154	LAUREL	MD		02/20/2025		779							779	779			
100201536	BEAVERTON	OR		03/13/2025		886							886	886			
100202566	MURRIETA	CA		03/21/2025		1,562							1,562	1,562			
100191543	UNITED KINGDOM	GBR		01/29/2025		(13)							(13)		13		13
100198347	BROKEN BOW	OK		02/28/2025		896							896	896			
100202817	HOUSTON	TX		03/24/2025		919							919	919			
100193706	HAPPY VALLEY	OR		02/10/2025		1,009							1,009	1,009			
100177078	ANAHEIM	CA		01/16/2025		872							872	872			
100199100	SYKESVILLE	MD		03/03/2025		920							920	920			
100190672	JUPITER	FL		01/28/2025		1,239							1,239	1,239			
100188559	EL CAJON	CA		02/10/2025		913							913	913			
100190081	OXNARD	CA		01/21/2025		1,060							1,060	1,060			
100189227	OLD BRIDGE	NJ		01/13/2025		1,089							1,089	1,089			
100188284	PALMETTO	FL		01/08/2025		1,243							1,243	1,243			
100189771	FRISCO	TX		01/21/2025		1,089							1,089	1,089			
100194344	PHILADELPHIA	PA		02/14/2025		1,018							1,018	1,018			
100188317	ATLANTA	GA		01/08/2025		1,422							1,422	1,422			
100189295	MUNDS PARK	AZ		01/13/2025		971							971	971			
100200547	COLUMBIA	CA		03/11/2025		1,095							1,095	1,095			
100191500	ENSCHEDE	NLD		01/29/2025		(116)							(116)		116		116
100177469	DRAPER	UT		01/16/2025		850							850	850			
100201860	LYNNWOOD	WA		03/18/2025		1,620							1,620	1,620			
100190723	NAPLES	FL		01/27/2025		979							979	979			
100197604	BLUE RIDGE	GA		02/26/2025		772							772	772			
100195282	BELMONT	NC		02/24/2025		1,230							1,230	1,230			
100190938	MORGAN HILL	CA		01/28/2025		975							975	975			
100203181	DANA POINT	CA		03/27/2025		929							929	929			
100193422	PORT SAINT LUCIE	FL		02/10/2025		986							986	986			
100157335	WEST BABYLON	NY		02/20/2025		836							836	836			
100201395	CLEARWATER	FL		03/12/2025		959							959	959			
100192710	TEMPE	AZ		02/10/2025		1,030							1,030	1,030			
100191212	LOS ANGELES	CA		01/29/2025		715							715	715			
100197489	KAILUA KONA	HI		02/26/2025		5,035							5,035	5,035			
100193747	VICTORVILLE	CA		02/10/2025		828							828	828			
100191781	EUGENE	OR		01/31/2025		734							734	734			
100202840	HAVERHILL	MA		03/24/2025		911							911	911			
100189755	ELLSWORTH	ME		01/21/2025		1,004							1,004	1,004			
100201495	LANHAM	MD		03/12/2025		699							699	699			
100201740	FORKS	WA		03/18/2025		888							888	888			
100193208	SAVANNAH	GA		02/10/2025		926							926	926			
100192960	LOGAN	UT		02/10/2025		971							971	971			
100177313	BAILEY	CO		01/16/2025		1,068							1,068	1,068			
100190660	DAVENPORT	FL		01/28/2025		1,887							1,887	1,887			
100194738	JACKSON	NJ		02/21/2025		1,242							1,242	1,242			
100200700	SURPRISE	AZ		03/11/2025		1,073							1,073	1,073			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191537	UNITED KINGDOM	GBR		01/29/2025		(13)							(13)		13		13
100191010	SPRINGFIELD GARDENS	NY		01/29/2025		1,045							1,045	1,045			
100194264	BROCKTON	MA		02/14/2025		976							976	976			
100195281	LITTLETON	CO		02/24/2025		1,235							1,235	1,235			
100201040	SACRAMENTO	CA		03/12/2025		1,056							1,056	1,056			
100188902	SALINAS	CA		01/09/2025		1,233							1,233	1,233			
100197597	GARFIELD	NJ		02/26/2025		1,074							1,074	1,074			
100201986	MEDWAY	MA		03/18/2025		1,014							1,014	1,014			
100193676	HESPERIA	CA		02/10/2025		925							925	925			
100198485	BOWIE	MD		02/28/2025		817							817	817			
100191442	S-GRAVENHAGE	NLD		01/29/2025		(129)							(129)		129		129
100199298	STOCKTON	CA		03/05/2025		912							912	912			
100189075	TALLAHASSEE	FL		01/13/2025		1,090							1,090	1,090			
100193739	NASHVILLE	TN		02/10/2025		1,314							1,314	1,314			
100193350	SAVANNAH	TX		02/10/2025		944							944	944			
100194143	TAMPA	FL		02/14/2025		889							889	889			
100203597	SCOTCH PLAINS	NJ		03/26/2025		1,956							1,956	1,956			
100188392	OAK PARK	IL		01/08/2025		261,025							261,025	261,025			
100204228	KEY BISCAYNE	FL		03/31/2025		993							993	993			
100195261	PIKESVILLE	MD		02/24/2025		840							840	840			
100189288	CORVALLIS	OR		01/13/2025		1,873							1,873	1,873			
100194610	SACRAMENTO	CA		02/21/2025		1,065							1,065	1,065			
100190921	OCEANSIDE	CA		01/28/2025		1,087							1,087	1,087			
100198522	SILVER SPRING	MD		02/28/2025		1,091							1,091	1,091			
100202631	FRAMINGHAM	MA		03/24/2025		1,136							1,136	1,136			
100201748	SELBYVILLE	DE		03/18/2025		866							866	866			
100194609	SACRAMENTO	CA		02/21/2025		1,447							1,447	1,447			
100199270	PHOENIX	AZ		03/05/2025		586							586	586			
100188367	GENEVA	IL		01/08/2025		1,052							1,052	1,052			
100200166	MELBOURNE	FL		03/07/2025		998							998	998			
100188607	UNION	NJ		02/10/2025		970							970	970			
100204010	GRAPEVINE	TX		03/28/2025		863							863	863			
100201534	SILVER SPRING	MD		03/13/2025		827							827	827			
100201435	CARSON	CA		03/12/2025		578							578	578			
100191238	NAPA	CA		01/29/2025		676							676	676			
100198424	RED LODGE	MT		02/28/2025		1,825							1,825	1,825			
100201037	PROVIDENCE	RI		03/12/2025		1,041							1,041	1,041			
100193615	SAN DIEGO	CA		02/10/2025		810							810	810			
100196968	KIHEI	HI		02/25/2025		2,044							2,044	2,044			
100194139	PATERSON	NJ		02/14/2025		1,030							1,030	1,030			
100177602	SURPRISE	AZ		01/16/2025		808							808	808			
100197586	MARYSVILLE	WA		02/26/2025		1,019							1,019	1,019			
100195574	PALMDALE	CA		02/24/2025		861							861	861			
100189491	APOPKA	FL		01/15/2025		900							900	900			
100198228	PRESCOTT	AZ		02/28/2025		1,038							1,038	1,038			
100191211	HUNTINGTON PARK	CA		01/29/2025		965							965	965			
100202806	TOWSON	MD		03/24/2025		2,661							2,661	2,661			
100199296	OAKLAND	CA		03/05/2025		11,747							11,747	11,747			
100189825	KAMUELA	HI		01/21/2025		23,847							23,847	23,847			
100199066	WINTER GARDEN	FL		02/28/2025		1,028							1,028	1,028			
100188463	MURRIETA	CA		01/08/2025		907							907	907			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100201036	PEORIA	AZ		03/12/2025		1,069							1,069	1,069			
100189454	METAIRIE	LA		01/15/2025		667							667	667			
100200666	RENO	NV		03/11/2025		929							929	929			
100203102	CLIFFSIDE PARK	NJ		03/27/2025		1,008							1,008	1,008			
100157370	FITCHBURG	MA		02/20/2025		746							746	746			
100185288	MABLETON	GA		01/24/2025		831							831	831			
100199108	FAIR LAWN	NJ		03/03/2025		1,100							1,100	1,100			
100196754	SAN RAMON	CA		02/25/2025		2,044							2,044	2,044			
100193811	PUERTO VALLARTA	MEX		02/10/2025		979							979	979			
100202691	OJAI	CA		03/24/2025		999							999	999			
100193756	TOMS RIVER	NJ		02/10/2025		953							953	953			
100194226	HOMESTEAD	FL		02/14/2025		980							980	980			
100202925	MONETA	VA		03/24/2025		1,014							1,014	1,014			
100203990	MIDLOTHIAN	TX		03/28/2025		1,509							1,509	1,509			
100191248	PERRIS	CA		01/29/2025		995							995	995			
100193135	MELISSA	TX		02/10/2025		1,430							1,430	1,430			
100191584	DANIA BEACH	FL		01/31/2025		1,054							1,054	1,054			
100192519	WHITMAN	MA		02/10/2025		914							914	914			
100200205	MARCO ISLAND	FL		03/07/2025		980							980	980			
100191305	PHOENIX	AZ		01/30/2025		569							569	569			
5000005790002	ROTTERDAM	NLD		03/31/2025		7,456						(2,344)	5,112	5,614	502		502
100194107	OAKDALE	MN		02/14/2025		1,093							1,093	1,093			
100191131	ROCKLAND	MA		01/29/2025		837							837	837			
100200214	LEVITTOWN	PA		03/07/2025		2,456							2,456	2,456			
100200720	SALT LAKE CITY	UT		03/11/2025		1,044							1,044	1,044			
100201591	HIALEAH GARDENS	FL		03/13/2025		848							848	848			
100191291	COCONUT CREEK	FL		01/30/2025		931							931	931			
100197478	ANAHEIM	CA		02/25/2025		1,397							1,397	1,397			
100203484	FLOWER MOUND	TX		03/26/2025		1,197							1,197	1,197			
100198478	MARSHALL	NC		02/28/2025		1,035							1,035	1,035			
100192338	MENIFEE	CA		02/05/2025		1,063							1,063	1,063			
100201464	LAS VEGAS	NV		03/12/2025		1,147							1,147	1,147			
100197671	UNITED KINGDOM	GBR		02/28/2025		(2)							(2)		2		2
100195273	WASHINGTON	DC		02/24/2025		711							711	711			
100189682	TEMPE	AZ		02/20/2025		940							940	940			
100199381	GRAHAM	WA		03/05/2025		880							880	880			
100192369	WEST HILLS	CA		02/05/2025		970							970	970			
100190892	TEMPE	AZ		01/28/2025		758							758	758			
100199062	MIDDLETON	MA		02/28/2025		1,022							1,022	1,022			
100203985	JACKSONVILLE	FL		03/28/2025		942							942	942			
100194686	POMONA	CA		02/21/2025		1,261							1,261	1,261			
100190837	LINCOLN	NH		01/27/2025		1,050							1,050	1,050			
100177381	BLUFFTON	SC		01/16/2025		22,034							22,034	22,034			
100194623	FIRESTONE	CO		02/21/2025		1,673							1,673	1,673			
100177674	JERSEY CITY	NJ		01/16/2025		914							914	914			
100177231	TOMHEGAN TOWNSHIP	ME		01/16/2025		762							762	762			
100201622	MIAMI	FL		03/13/2025		913							913	913			
100198448	DENVER	CO		02/28/2025		958							958	958			
100200356	PHOENIX	AZ		03/10/2025		1,762							1,762	1,762			
100188819	GLENN DALE	MD		01/09/2025		1,390							1,390	1,390			
100177261	ALISO VIEJO	CA		01/16/2025		1,498							1,498	1,498			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191451	BENTVELD	NLD		01/29/2025		(153)							(153)		153		153
100203699	ASSEN	NLD		03/26/2025		(63)							(63)		63		63
100198866	SAN FRANCISCO	CA		02/28/2025		913							913	913			
100202708	SHREWSBURY	MA		03/24/2025		970							970	970			
100157179	JACKSON	NJ		02/20/2025		1,334							1,334	1,334			
100193544	VENTURA	CA		02/10/2025		918							918	918			
100202640	LAKEWOOD	CO		03/24/2025		705							705	705			
100204064	CAPE CORAL	FL		03/28/2025		3,286							3,286	3,286			
100189663	COMMERCE CITY	CO		01/17/2025		861							861	861			
100191746	SCOTTSDALE	AZ		02/20/2025		913							913	913			
100191819	PHOENIX	AZ		01/31/2025		762							762	762			
100186945	FAIRFIELD	CA		01/07/2025		931							931	931			
100201322	NEW YORK	NY		03/12/2025		913							913	913			
100189240	SAN FRANCISCO	CA		01/13/2025		1,128							1,128	1,128			
100189324	SALT LAKE CITY	UT		01/13/2025		12,401							12,401	12,401			
100192908	JACKSON	NJ		02/10/2025		1,068							1,068	1,068			
100200285	LITTLETON	CO		03/07/2025		1,154							1,154	1,154			
100200496	PORT SAINT LUCIE	FL		03/11/2025		967							967	967			
100194448	SIMI VALLEY	CA		02/14/2025		1,261							1,261	1,261			
100201207	KENNESAW	GA		03/12/2025		1,134							1,134	1,134			
100189160	CAMDEN	ME		01/13/2025		932							932	932			
100203405	CAPE CORAL	FL		03/27/2025		953							953	953			
100194245	MEARS	MI		02/14/2025		396,254							396,254	396,254			
100191049	VENICE	FL		01/29/2025		770							770	770			
100201598	CHARLESTOWN	RI		03/13/2025		907							907	907			
100189094	COLORADO SPRINGS	CO		01/13/2025		943							943	943			
100200695	RIO RANCHO	NM		03/11/2025		1,250							1,250	1,250			
100203400	LAS VEGAS	NV		03/27/2025		860							860	860			
100201531	SACRAMENTO	CA		03/13/2025		884							884	884			
100191103	ONALASKA	WI		01/29/2025		8,493							8,493	8,493			
100191224	HENDERSON	NV		01/29/2025		898							898	898			
100193766	NEW YORK	NY		02/10/2025		896							896	896			
100201345	MIAMI	FL		03/12/2025		447							447	447			
100200055	HUNTSVILLE	OH		03/06/2025		1,046							1,046	1,046			
100195268	GRAVOIS MILLS	MO		02/24/2025		841							841	841			
100203937	MABANK	TX		03/28/2025		850							850	850			
100192399	ESTERO	FL		02/07/2025		1,013							1,013	1,013			
100192940	GRAND PRAIRIE	TX		02/10/2025		875							875	875			
100192406	FERNANDINA BEACH	FL		02/07/2025		917							917	917			
100191099	DEER PARK	NY		01/29/2025		783							783	783			
100194269	GREENACRES	FL		02/14/2025		2,045							2,045	2,045			
100193564	PANAMA CITY BEACH	FL		02/10/2025		926							926	926			
100192884	CHARLOTTE	NC		02/10/2025		857							857	857			
100195470	WINCHESTER	CA		02/24/2025		1,482							1,482	1,482			
100199308	WOODLAND	CA		03/05/2025		919							919	919			
100198513	HYATTSVILLE	MD		02/28/2025		1,040							1,040	1,040			
100198920	DOWNEY	CA		02/28/2025		959							959	959			
100188765	ROSEVILLE	CA		01/09/2025		1,701							1,701	1,701			
100186872	ORANGE	CA		01/07/2025		947							947	947			
100189967	HILLIARD	OH		01/21/2025		916							916	916			
100191118	SOUTH GATE	CA		01/29/2025		928							928	928			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200736	MATAWAN	NJ		03/11/2025		944							944	944			
100181473	HONOLULU	HI		01/09/2025		885							885	885			
100203892	BELTSVILLE	MD		03/28/2025		799							799	799			
100200169	SPANISH FORK	UT		03/07/2025		922							922	922			
100188155	ATLANTA	GA		01/07/2025		2,089							2,089	2,089			
100203250	BROOMFIELD	CO		03/27/2025		956							956	956			
100203313	ADRIAN	MO		03/27/2025		953							953	953			
100190701	TOWNSEND	TN		01/28/2025		1,162							1,162	1,162			
100177609	SUMMERFIELD	FL		01/16/2025		1,686							1,686	1,686			
100203533	SAVANNAH	GA		03/26/2025		1,027							1,027	1,027			
100192469	STAMFORD	CT		02/07/2025		1,072							1,072	1,072			
100198477	NEWTOWN	PA		02/28/2025		13,296							13,296	13,349		53	53
100202718	CHICAGO	IL		03/24/2025		953							953	953			
100193481	NEW BEDFORD	MA		02/10/2025		947							947	947			
100202362	ELIZABETH	NJ		03/19/2025		2,210							2,210	2,210			
100177280	SECANE	PA		01/16/2025		3,725							3,725	3,725			
100189348	ELK GROVE	CA		01/13/2025		1,679							1,679	1,679			
100190165	CHICO	CA		01/21/2025		1,004							1,004	1,004			
100203253	GLENDALE	AZ		03/27/2025		1,060							1,060	1,060			
100202674	FORT LAUDERDALE	FL		03/24/2025		991							991	991			
100197552	PALM SPRINGS	CA		02/26/2025		988							988	988			
100198884	WAIKOLOA	HI		02/28/2025		619							619	619			
100194732	BOCA RATON	FL		02/21/2025		1,128							1,128	1,128			
100198367	RALEIGH	NC		02/28/2025		943							943	943			
100202507	HEALDSBURG	CA		03/21/2025		930							930	930			
100188462	FRISCO	TX		01/08/2025		24,058							24,058	24,058			
100201472	STOCKTON	CA		03/12/2025		2,137							2,137	2,137			
100189509	STAFFORD	VA		01/15/2025		953							953	953			
100177471	HOMESTEAD	FL		01/16/2025		1,001							1,001	1,001			
100189972	BOOTHBAY HARBOR	ME		01/21/2025		977							977	977			
100192767	SARASOTA	FL		02/10/2025		1,127							1,127	1,127			
100190385	LOS ANGELES	CA		01/23/2025		971							971	971			
100189363	RICHMOND	TX		01/14/2025		924							924	924			
100188694	SURPRISE	AZ		01/09/2025		1,208							1,208	1,208			
100181451	TUALATIN	OR		01/09/2025		1,000							1,000	1,000			
100200343	QUINCY	WA		03/10/2025		1,145							1,145	1,145			
100194146	HEALDSBURG	CA		02/14/2025		931							931	931			
100186115	SARATOGA SPRINGS	UT		01/31/2025		598							598	598			
100192659	KNOXVILLE	TN		02/10/2025		1,442							1,442	1,442			
100157522	PHILADELPHIA	PA		02/20/2025		990							990	990			
100190395	LONG BEACH	CA		01/23/2025		1,937							1,937	1,937			
100188436	QUEEN CREEK	AZ		01/08/2025		941							941	941			
100189518	EGG HARBOR TOWNSHIP	NJ		01/15/2025		799							799	799			
100177321	TOMBALL	TX		01/16/2025		52,549							52,549	52,549			
100192918	SANTA FE	NM		02/10/2025		1,001							1,001	1,001			
100198433	EUREKA	CA		02/28/2025		1,048							1,048	1,048			
100188349	GENEVA	IL		01/08/2025		1,062							1,062	1,062			
100198353	HILLSBORO	OR		02/28/2025		986							986	986			
100191143	FORT WASHINGTON	MD		01/29/2025		1,038							1,038	1,038			
100191407	DEN HELDER	NLD		01/29/2025		(44)							(44)			44	44
100177385	LOWELL	IN		01/16/2025		768							768	768			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189740	JACKSON	NJ		01/21/2025		1,148							1,148	1,148			
100157062	HENDERSON	NV		02/20/2025		1,099							1,099	1,099			
100195277	MANTECA	CA		02/24/2025		1,111							1,111	1,111			
100192719	LITTLE FERRY	NJ		02/10/2025		1,149							1,149	1,149			
100198253	SACRAMENTO	CA		02/28/2025		986							986	986			
100189347	HOWELL	NJ		01/13/2025		991							991	991			
100177092	LIVERMORE	CA		01/16/2025		960							960	960			
100201051	SANTA FE	NM		03/12/2025		1,004							1,004	1,004			
100192575	BROOKINGS	OR		02/10/2025		781							781	781			
100203352	RALEIGH	NC		03/27/2025		938							938	938			
100177468	VERO BEACH	FL		01/16/2025		1,158							1,158	1,158			
100197071	SAMMAMISH	WA		02/25/2025		2,236							2,236	2,236			
100189520	BERGENFIELD	NJ		01/15/2025		4,059							4,059	4,059			
100188476	BAYVILLE	NJ		01/08/2025		996							996	996			
100195457	QUEEN CREEK	AZ		02/24/2025		1,659							1,659	1,659			
100200541	LATHROP	CA		03/11/2025		928							928	928			
100188444	ANNA	TX		01/08/2025		917							917	917			
100198410	LEHI	UT		02/28/2025		936							936	936			
100201631	OCALA	FL		03/13/2025		2,218							2,218	2,218			
100188364	DURHAM	NC		01/08/2025		1,056							1,056	1,056			
100189872	SARASOTA	FL		01/21/2025		1,455							1,455	1,455			
100198910	CALDWELL	ID		02/28/2025		750							750	750			
100177291	GIRDWOOD	AK		01/16/2025		994							994	994			
100201892	LIVINGSTON	NJ		03/18/2025		953							953	953			
100193152	SARASOTA	FL		03/20/2025		597							597	597			
100189599	COACHELLA	CA		01/17/2025		1,026							1,026	1,026			
100202352	NORTH HIGHLANDS	CA		03/19/2025		1,055							1,055	1,055			
100197582	THOMASVILLE	GA		02/26/2025		47,994							47,994	47,994			
100177386	NAPLES	FL		01/16/2025		746							746	746			
100157080	HIALEAH	FL		02/20/2025		1,075							1,075	1,075			
100204195	WARREN	NJ		03/31/2025		22,042							22,042	22,042			
100191069	NASHVILLE	TN		01/29/2025		1,026							1,026	1,026			
100202387	CHESTERFIELD	VA		03/19/2025		1,003							1,003	1,003			
100201991	POINT PLEASANT	NJ		03/18/2025		908							908	908			
100194007	OCALA	FL		02/11/2025		783							783	783			
100189909	LITCHFIELD PARK	AZ		01/21/2025		691							691	691			
100202475	CAPE CORAL	FL		03/21/2025		941							941	941			
100192984	PERU	VT		02/10/2025		845							845	845			
100201104	DELRAY BEACH	FL		03/12/2025		938							938	938			
100188303	APOLLO BEACH	FL		01/08/2025		3,414							3,414	3,414			
100186163	WASHINGTON	DC		02/10/2025		1,398							1,398	1,398			
100198475	ELLIJAY	GA		02/28/2025		901							901	901			
100193361	ARLINGTON	TX		02/10/2025		913							913	913			
100192793	YUBA CITY	CA		02/10/2025		859							859	859			
100201523	FONTANA	CA		03/13/2025		1,495							1,495	1,495			
100188683	WEST COVINA	CA		02/10/2025		983							983	983			
100191032	BROWNSBURG	IN		01/29/2025		843							843	843			
100199396	WELLINGTON	FL		03/05/2025		3,852							3,852	3,852			
100202837	GLENDALE	AZ		03/24/2025		2,087							2,087	2,087			
100200346	LAGRANGE	OH		03/10/2025		873							873	873			
100194246	MONROVIA	CA		02/14/2025		948							948	948			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100202460	EATONTOWN	NJ		03/20/2025		724							724	724			
100194383	SATELLITE BEACH	FL		02/14/2025		902							902	902			
100192824	WASHINGTON	DC		02/10/2025		1,016							1,016	1,016			
100192987	KINGSPORT	TN		02/10/2025		845							845	845			
100202416	BELTSVILLE	MD		03/19/2025		1,064							1,064	1,064			
100192559	PHOENIX	AZ		02/10/2025		932							932	932			
100204043	SCOTTSDALE	AZ		03/28/2025		924							924	924			
100157020	UNION	NJ		02/20/2025		789							789	789			
100198380	NEW SMYRNA BEACH	FL		02/28/2025		1,035							1,035	1,035			
100194604	SOUTH PORTLAND	ME		02/21/2025		1,135							1,135	1,135			
100202620	CHARLOTTE	NC		03/24/2025		1,060							1,060	1,060			
100193502	CHEHALIS	WA		02/10/2025		996							996	996			
100197603	WHITE PLAINS	NY		02/26/2025		1,082							1,082	1,082			
100192563	ROSEVILLE	CA		02/10/2025		1,401							1,401	1,401			
100157519	WEST ORANGE	NJ		02/20/2025		2,737							2,737	2,737			
100193099	LATHROP	CA		02/10/2025		1,569							1,569	1,569			
100194659	BELLINGHAM	WA		02/21/2025		928							928	928			
100198464	DONNELLY	ID		02/28/2025		1,806							1,806	1,806			
100198423	LITTLE ELM	TX		02/28/2025		1,724							1,724	1,724			
100198324	ROSEVILLE	CA		02/28/2025		1,405							1,405	1,405			
100203093	OZARK	MO		03/27/2025		3,355							3,355	3,355			
100203411	CHARLOTTE	NC		03/27/2025		930							930	930			
100195367	PORT SAINT JOE	FL		02/24/2025		893							893	893			
100202984	TUCSON	AZ		03/24/2025		3,352							3,352	3,352			
100194762	NEW ORLEANS	LA		02/21/2025		1,021							1,021	1,021			
100188885	SAN DIEGO	CA		01/09/2025		1,309							1,309	1,309			
100188670	SAN ANTONIO	TX		02/10/2025		1,191							1,191	1,191			
100199274	CLEARLAKE	CA		03/05/2025		910							910	910			
100202596	RALEIGH	NC		03/21/2025		898							898	898			
100190900	LONGBOAT KEY	FL		01/28/2025		888							888	888			
100191632	MIAMI GARDENS	FL		01/31/2025		913							913	913			
100201721	PORT MATILDA	PA		03/18/2025		2,928							2,928	2,928			
100186883	MIAMI	FL		01/07/2025		1,258							1,258	1,258			
100193777	ST. PETERSBURG	FL		02/10/2025		1,144							1,144	1,144			
100188671	QUEEN VALLEY	AZ		02/10/2025		861							861	861			
100188984	ANTELOPE	CA		01/09/2025		34,697							34,697	34,697			
100200545	COLUMBUS	OH		03/11/2025		1,018							1,018	1,018			
100191415	BREDA	NLD		01/29/2025		(85)							(85)		85		85
100201549	BLANCHARD	OK		03/13/2025		936							936	936			
100201201	MESA	AZ		03/12/2025		829							829	829			
100202646	MOUNT PLEASANT	SC		03/24/2025		1,023							1,023	1,023			
100194420	ROYAL OAK	MI		02/14/2025		975							975	975			
100192759	PIGEON FORGE	TN		02/10/2025		823							823	823			
100193565	BUCKEYE	AZ		02/10/2025		1,112							1,112	1,112			
100202458	PLAIN CITY	OH		03/20/2025		1,089							1,089	1,089			
100186177	SEATTLE	WA		02/10/2025		1,087							1,087	1,087			
100189864	SUMMERVILLE	SC		01/21/2025		834							834	834			
100189140	JOSHUA TREE	CA		01/13/2025		855							855	855			
100189346	CLOVIS	CA		01/13/2025		978							978	978			
100201869	CHULA VISTA	CA		03/18/2025		8,034							8,034	8,034			
100188295	SARASOTA	FL		01/08/2025		1,123							1,123	1,123			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189329	BLOOMFIELD	NJ		01/13/2025		1,006							1,006	1,006			
100200670	PORTLAND	OR		03/11/2025		1,086							1,086	1,086			
100201505	LANHAM	MD		03/12/2025		869							869	869			
100192608	SILVER SPRING	MD		02/10/2025		957							957	957			
100200234	WEST NEW YORK	NJ		03/07/2025		944							944	944			
100157420	WEST PALM BEACH	FL		02/20/2025		5,851							5,851	5,851			
100192830	MIAMI	FL		02/10/2025		1,212							1,212	1,212			
100203973	FREDERICKSBURG	TX		03/28/2025		2,340							2,340	2,340			
100189096	NORTH ATTLEBORO	MA		01/13/2025		1,142							1,142	1,142			
100203286	ROSEVILLE	CA		03/27/2025		1,362							1,362	1,362			
100177222	ATLANTA	GA		01/16/2025		974							974	974			
100201473	LINCOLN	CA		03/12/2025		934							934	934			
100202464	BAKERSFIELD	CA		03/20/2025		835							835	835			
100197509	NORTH BEND	WA		02/26/2025		997							997	997			
100191132	EUGENE	OR		01/29/2025		895							895	895			
100190087	SANTA MARIA	CA		01/21/2025		2,222							2,222	2,222			
100203346	LAS VEGAS	NV		03/27/2025		1,196							1,196	1,196			
100200203	MYRTLE BEACH	SC		03/07/2025		1,341							1,341	1,341			
100203299	FORT MYERS	FL		03/27/2025		957							957	957			
100189304	CUMMING	GA		01/13/2025		899							899	899			
100191760	JACKSONVILLE	FL		02/20/2025		14,607							14,607	14,607			
100201095	RANCHO CORDOVA	CA		03/12/2025		929							929	929			
100188313	EDISTO ISLAND	SC		01/08/2025		1,454							1,454	1,454			
100200646	SEATTLE	WA		03/11/2025		1,085							1,085	1,085			
100195260	LAKE MARY	FL		02/24/2025		882							882	882			
100186096	CARMEL	IN		01/31/2025		1,807							1,807	1,807			
100157422	LOS ANGELES	CA		02/20/2025		936							936	936			
100202791	LAS VEGAS	NV		03/24/2025		886							886	886			
100194082	SAN JUAN CAPISTRANO	CA		02/14/2025		1,037							1,037	1,037			
100203402	JOSHUA TREE	CA		03/27/2025		866							866	866			
100202865	COXS CREEK	KY		03/24/2025		817							817	817			
100190846	ANNA	TX		01/27/2025		1,066							1,066	1,066			
100194649	ELK GROVE	CA		02/21/2025		1,061							1,061	1,061			
100202690	COTTONWOOD	AZ		03/24/2025		933							933	933			
100203337	FARMINGTON	UT		03/27/2025		906							906	906			
100186043	CLERMONT	FL		01/31/2025		689							689	689			
100202963	OCEAN CITY	MD		03/24/2025		1,176							1,176	1,176			
100202627	QUEEN CREEK	AZ		03/24/2025		1,455							1,455	1,455			
100189843	PUYALLUP	WA		01/21/2025		1,151							1,151	1,151			
100177150	FRANKLIN	TN		01/16/2025		1,054							1,054	1,054			
100190869	DAVENPORT	FL		01/27/2025		1,051							1,051	1,051			
100193148	AVONDALE	AZ		02/10/2025		1,328							1,328	1,328			
100198492	BERLIN	MD		02/28/2025		1,035							1,035	1,035			
100177272	SILVERTHORNE	CO		01/16/2025		1,919							1,919	1,919			
100199460	RICHMOND	TX		03/05/2025		4,968							4,968	4,968			
100198419	MILLCREEK	UT		02/28/2025		1,015							1,015	1,015			
100195393	LAS VEGAS	NV		02/24/2025		1,482							1,482	1,482			
100191019	MONROE	NY		01/29/2025		776							776	776			
100191558	BAKERSFIELD	CA		01/31/2025		545							545	545			
100192737	SALTER PATH	NC		02/10/2025		997							997	997			
100188296	CORNELIUS	NC		01/08/2025		1,086							1,086	1,086			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177590	BELMONT	NC		01/16/2025		1,107							1,107	1,107			
100189952	THE VILLAGES	FL		01/21/2025		951							951	951			
100195267	MANTECA	CA		02/24/2025		35,850							35,850	35,850			
100204154	SANTA ANA	CA		03/28/2025		857							857	857			
100201432	RENO	NV		03/12/2025		1,051							1,051	1,051			
100194249	RICHMOND	CA		02/14/2025		844							844	844			
100191478	GRONINGEN	NLD		01/29/2025		(109)							(109)		109		109
100199093	WOODSTOCK	GA		02/28/2025		1,396							1,396	1,396			
100189077	TALLAHASSEE	FL		01/13/2025		1,039							1,039	1,039			
100191713	AUSTIN	TX		02/20/2025		1,388							1,388	1,388			
100194322	DIVIDE	CO		02/14/2025		1,016							1,016	1,016			
100204014	PLEASANT VIEW	TN		03/28/2025		787							787	787			
100189507	PLANO	TX		01/15/2025		1,078							1,078	1,078			
100193746	BIG BEAR LAKE	CA		02/10/2025		877							877	877			
100189756	YELLOW SPRINGS	OH		01/21/2025		760							760	760			
100200361	SOMONAUK	IL		03/10/2025		2,213							2,213	2,213			
100185217	BRIGHTON	CO		01/24/2025		868							868	868			
100201977	THE WOODLANDS	TX		03/18/2025		5,995							5,995	5,995			
100200238	CAROLINA BEACH	NC		03/07/2025		904							904	904			
100190235	NORTH LAS VEGAS	NV		01/21/2025		857							857	857			
100195597	AURORA	CO		02/24/2025		1,058							1,058	1,058			
100200737	LAS VEGAS	NV		03/11/2025		1,325							1,325	1,325			
100200048	WAUWATOSA	WI		03/06/2025		1,014							1,014	1,014			
100193473	WEST YARMOUTH	MA		02/10/2025		924							924	924			
100203481	BRANFORD	CT		03/26/2025		1,006							1,006	1,006			
100194727	NASHVILLE	TN		02/21/2025		1,005							1,005	1,005			
100192501	PALM BAY	FL		02/07/2025		1,443							1,443	1,443			
100202934	BRIGANTINE	NJ		03/24/2025		1,977							1,977	1,977			
100188674	COSTA MESA	CA		02/10/2025		918							918	918			
100188274	HERNANDO	FL		01/08/2025		3,275							3,275	3,275			
100189644	APPLE VALLEY	CA		01/17/2025		646							646	646			
100202651	HARTSEL	CO		03/24/2025		984							984	984			
100157126	BAYONNE	NJ		02/20/2025		2,186							2,186	2,186			
100197236	TORRANCE	CA		02/25/2025		1,974							1,974	1,974			
100197524	BODEGA BAY	CA		02/26/2025		882							882	882			
100192835	BOCA RATON	FL		02/10/2025		994							994	994			
100193698	PALM SPRINGS	CA		02/10/2025		855							855	855			
100197763	ZUTPHEN	NLD		02/26/2025		(106)							(106)		106		106
100198982	PORT ORCHARD	WA		02/28/2025		921							921	921			
100202951	FORT MYERS	FL		03/24/2025		956							956	956			
100157490	TROY	MI		02/20/2025		858							858	858			
100188283	SPANAWAY	WA		01/08/2025		1,087							1,087	1,087			
100194761	GLEN ALLEN	VA		02/21/2025		880							880	880			
100157208	SAVANNAH	GA		02/20/2025		842							842	842			
100195266	FRISCO	TX		02/24/2025		892							892	892			
100195265	RALEIGH	NC		02/24/2025		1,019							1,019	1,019			
100201018	CUMMING	GA		03/12/2025		1,034							1,034	1,034			
100201645	SAN ANTONIO	TX		03/13/2025		1,406							1,406	1,406			
100201782	PLAINFIELD	IL		03/18/2025		782							782	782			
100192808	MENIFEE	CA		02/10/2025		1,181							1,181	1,181			
100177048	INDIAN WELLS	CA		01/16/2025		964							964	964			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195270	LENEXA	KS		02/24/2025		989							989	989			
100189839	CANTON	GA		01/21/2025		995							995	995			
100177369	SUMTER	SC		01/16/2025		1,628							1,628	1,628			
100201002	DENVER	CO		03/12/2025		1,082							1,082	1,082			
100190458	BARNSTEAD	NH		01/24/2025		897							897	897			
100194190	SAN DIEGO	CA		02/14/2025		3,672							3,672	3,672			
100188373	STOCKTON	CA		01/08/2025		989							989	989			
100191554	KYLE	TX		01/31/2025		882							882	882			
100192589	LAVEEN	AZ		02/10/2025		840							840	840			
100190991	MANTECA	CA		01/28/2025		1,169							1,169	1,169			
100188615	MIAMI	FL		02/10/2025		1,044							1,044	1,044			
100191762	KISSIMMEE	FL		02/20/2025		54,956							54,956	54,956			
100199116	SHIRLEY	NY		03/03/2025		1,013							1,013	1,013			
100192899	TODD	NC		02/10/2025		28,422							28,422	28,506		84	84
100201462	COMMERCE CITY	CO		03/12/2025		1,094							1,094	1,094			
100201087	STANTON	KY		03/12/2025		1,245							1,245	1,245			
100195257	GLEN BURNIE	MD		02/24/2025		909							909	909			
100194396	WASHINGTONVILLE	NY		02/14/2025		806							806	806			
100198313	BOISE	ID		02/28/2025		1,053							1,053	1,053			
100191688	PHILADELPHIA	PA		02/20/2025		926							926	926			
100189824	HIGHLANDS RANCH	CO		01/21/2025		1,088							1,088	1,088			
100192854	WOODSTOCK	GA		02/10/2025		1,787							1,787	1,787			
100192843	BLUE RIDGE	GA		02/10/2025		892							892	892			
100200399	MESA	AZ		03/10/2025		926							926	926			
100192162	ANTIOCH	IL		01/31/2025		960							960	960			
100203264	DAVIDSON	NC		03/27/2025		1,307							1,307	1,307			
100201875	OKEMAH	OK		03/18/2025		889							889	889			
100191750	ENOCH	UT		02/20/2025		685							685	685			
100201186	POCONO PINES	PA		03/12/2025		7,405							7,405	7,405			
100193204	PHOENIX	AZ		02/10/2025		786							786	786			
100177411	ACWORTH	GA		01/16/2025		699							699	699			
100190702	BROKEN BOW	OK		01/28/2025		11,090							11,090	11,090			
100189139	BREMERTON	WA		01/13/2025		1,147							1,147	1,147			
100191565	MELBOURNE	FL		01/31/2025		760							760	760			
100195263	ANTELOPE	CA		02/24/2025		672							672	672			
100189284	RANCHO CORDOVA	CA		01/13/2025		994							994	994			
100190865	FAIRFIELD	CA		01/27/2025		911							911	911			
100198224	BOISE	ID		02/28/2025		5,312							5,312	5,312			
100192769	DALLAS	TX		02/10/2025		1,603							1,603	1,603			
100191249	WOODBRIDGE	VA		01/29/2025		775							775	775			
100193700	MESA	AZ		02/10/2025		427							427	427			
100189070	LONGMONT	CO		01/13/2025		1,051							1,051	1,051			
100192698	PEYTON	CO		02/10/2025		900							900	900			
403020970	BALTIMORE	MD		03/06/2025		1,757							1,757	1,757			
100194798	SEVIERVILLE	TN		02/21/2025		1,183							1,183	1,183			
100203479	FAIR LAWN	NJ		03/26/2025		877							877	877			
100188413	NAPA	CA		01/08/2025		886							886	886			
100202883	COLUMBUS	OH		03/24/2025		734							734	734			
100201070	CHARLOTTE	NC		03/12/2025		940							940	940			
100199032	WINTER GARDEN	FL		02/28/2025		924							924	924			
100194464	TEHACHAPI	CA		02/14/2025		375,415							375,415	375,415			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203238	BAKERSFIELD	CA		03/27/2025		958							958	958			
100190854	BLUFFTON	SC		01/27/2025		917							917	917			
100191349	ORANGE PARK	FL		01/30/2025		1,011							1,011	1,011			
100193518	HAVERSTRAW	NY		02/10/2025		928							928	928			
100202699	AUBURN	GA		03/24/2025		916							916	916			
100199409	MARIETTA	GA		03/05/2025		1,694							1,694	1,694			
100191611	GALT	CA		01/31/2025		1,083							1,083	1,083			
100193217	LANSDALE	PA		02/10/2025		1,377							1,377	1,377			
100198398	SEEKONK	MA		02/28/2025		971							971	971			
100199103	JAMAICA	NY		03/03/2025		924							924	924			
100194267	NEWBERG	OR		02/14/2025		1,625							1,625	1,625			
100195675	KATY	TX		02/24/2025		1,045							1,045	1,045			
100204147	VAL VERDE	CA		03/28/2025		710							710	710			
100200248	WEST PALM BEACH	FL		03/07/2025		1,179							1,179	1,179			
100192269	AUBURN	WA		01/31/2025		974							974	974			
100201147	PALMDALE	CA		03/12/2025		879							879	879			
100189917	SAINT CLOUD	FL		01/21/2025		1,174							1,174	1,174			
100193523	STATEN ISLAND	NY		02/10/2025		1,061							1,061	1,061			
100202712	MERIDEN	CT		03/24/2025		911							911	911			
100188876	HAINES CITY	FL		01/09/2025		845							845	845			
100203393	LAKE ELSINORE	CA		03/27/2025		1,208							1,208	1,208			
100189296	OOLTEWAH	TN		01/13/2025		128,686							128,686	128,759		73	73
100177653	BLAIRSVILLE	GA		01/16/2025		875							875	875			
100192877	BALTIMORE	MD		02/10/2025		693							693	693			
100191698	OAKLAND	CA		02/20/2025		856							856	856			
100188482	HOWELL	NJ		01/08/2025		926							926	926			
100189021	LOS BANOS	CA		01/09/2025		804							804	804			
100194777	CHICAGO	IL		02/21/2025		1,203							1,203	1,203			
100200257	ANAHEIM	CA		03/07/2025		877							877	877			
100200258	ANAHEIM	CA		03/07/2025		877							877	877			
100201492	VACAVILLE	CA		03/12/2025		663							663	663			
100177370	SAN BERNARDINO	CA		01/16/2025		3,991							3,991	3,991			
100197500	ALLENTOWN	NJ		02/26/2025		951							951	951			
100191274	TAMPA	FL		01/29/2025		816							816	816			
100195256	TOBYHANNA	PA		02/24/2025		831							831	831			
100192682	TOMS RIVER	NJ		02/10/2025		980							980	980			
100201191	HONOLULU	HI		03/12/2025		1,256							1,256	1,256			
100203450	LAND O LAKES	FL		03/27/2025		883							883	883			
100192209	SAINT AUGUSTINE	FL		01/31/2025		1,063							1,063	1,063			
100203595	TOBYHANNA	PA		03/26/2025		1,119							1,119	1,119			
100193765	LAKE WORTH	FL		02/10/2025		873							873	873			
100202936	PALM SPRINGS	CA		03/24/2025		10,338							10,338	10,338			
100188690	BLUE RIDGE	GA		01/09/2025		701							701	701			
100194577	LAKE WORTH BEACH	FL		03/28/2025		898							898	898			
100202807	JACKSONVILLE	FL		03/24/2025		102,970							102,970	102,970			
100177490	BOYNTON BEACH	FL		01/16/2025		518							518	518			
100189407	WALLER	TX		01/14/2025		905							905	905			
100201717	PLAINWELL	MI		03/18/2025		2,263							2,263	2,263			
100204037	BLOOMINGTON	CA		03/28/2025		879							879	879			
100192167	TACOMA	WA		01/31/2025		1,119							1,119	1,119			
100189286	HILLSBORO	OR		01/13/2025		11,429							11,429	11,429			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202777	WINTER GARDEN	FL		03/24/2025		865							865	865			
100201644	GUNTERSVILLE	AL		03/13/2025		1,055							1,055	1,055			
100190059	ROSEVILLE	CA		01/21/2025		1,360							1,360	1,360			
100189773	STOCKTON	CA		01/21/2025		975							975	975			
100191655	HENDERSON	NV		01/31/2025		1,261							1,261	1,261			
100199942	NAPLES	FL		03/05/2025		2,374							2,374	2,374			
100191029	POOLER	GA		01/29/2025		618							618	618			
100197729	ROTTERDAM	NLD		02/26/2025		(105)							(105)		105		105
100189785	DOVER	VT		01/21/2025		871							871	871			
100195264	LAWRENCEVILLE	GA		02/24/2025		1,062							1,062	1,062			
100188433	FOLSOM	CA		01/08/2025		895							895	895			
100202581	PALMDALE	CA		03/21/2025		803							803	803			
100194086	TREASURE ISLAND	FL		02/14/2025		835							835	835			
100191298	BRENTWOOD	NY		01/30/2025		993							993	993			
100201633	LAS VEGAS	NV		03/13/2025		653							653	653			
100195526	WAILUKU	HI		03/27/2025		898							898	898			
100188428	CARMICHAEL	CA		01/08/2025		897							897	897			
100192701	BANNER ELK	NC		02/10/2025		1,823							1,823	1,823			
100190063	BASS LAKE	CA		01/21/2025		2,400							2,400	2,400			
100157047	ELMONT	NY		02/20/2025		857							857	857			
100194719	CORVALLIS	OR		02/21/2025		7,089							7,089	7,089			
100193126	PORT ORCHARD	WA		02/10/2025		1,327							1,327	1,327			
100203358	FRESNO	CA		03/27/2025		966							966	966			
100202849	POOLER	GA		03/24/2025		545							545	545			
100201082	WEST CHESTER	PA		03/12/2025		933							933	933			
100195250	METAIRIE	LA		02/24/2025		909							909	909			
100189632	LOS ANGELES	CA		01/17/2025		916							916	916			
100191028	ANTIOCH	CA		01/29/2025		819							819	819			
100195262	PORTLAND	OR		02/24/2025		1,081							1,081	1,081			
100199265	RED LODGE	MT		03/05/2025		885							885	885			
100192980	MANHATTAN	MT		02/10/2025		879							879	879			
100189169	ORANGEVALE	CA		01/13/2025		898							898	898			
100203227	EVERETT	WA		03/27/2025		943							943	943			
100201185	SAVANNAH	GA		03/12/2025		801							801	801			
100203552	WESLEY CHAPEL	FL		03/26/2025		1,049							1,049	1,049			
100190964	WOODSTOCK	GA		01/28/2025		1,087							1,087	1,087			
100193094	LATHROP	CA		02/10/2025		1,728							1,728	1,728			
100157082	KISSIMMEE	FL		02/20/2025		1,102							1,102	1,102			
100198872	SPRINGFIELD	OR		02/28/2025		990							990	990			
100202493	NAUGATUCK	CT		03/21/2025		791							791	791			
100200991	WINTER GARDEN	FL		03/12/2025		20,925							20,925	20,925			
100177142	PARAMUS	NJ		01/16/2025		830							830	830			
100198516	HYATTSVILLE	MD		02/28/2025		997							997	997			
100192303	ELLICOTTVILLE	NY		01/31/2025		1,536							1,536	1,536			
100194739	MAYTOWN	PA		02/21/2025		976							976	976			
100190082	EDISON	NJ		01/21/2025		1,736							1,736	1,736			
100203540	BAKERSFIELD	CA		03/26/2025		964							964	964			
100157064	HALLANDALE BEACH	FL		02/20/2025		616							616	616			
100193643	RAMROD KEY	FL		02/10/2025		892							892	892			
100188419	CLEARWATER	FL		01/08/2025		853							853	853			
10019898	BROOKFIELD	WI		02/28/2025		797							797	797			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194746	SOUTH BLOOMINGVILLE	OH		02/21/2025		863							863	863			
100193418	NAPLES	FL		02/10/2025		3,096							3,096	3,096			
100189334	AUSTIN	TX		01/13/2025		870							870	870			
100204146	BALTIMORE	MD		03/28/2025		776							776	776			
100194223	PROVIDENCE	RI		02/14/2025		895							895	895			
100189451	CLINTON	MD		01/15/2025		766							766	766			
100193357	FRISCO	TX		02/10/2025		840							840	840			
100191207	SAN FRANCISCO	CA		01/29/2025		3,021							3,021	3,021			
100191059	DEPTFORD	NJ		01/29/2025		791							791	791			
100203339	LANHAM	MD		03/27/2025		814							814	814			
100203130	PARK HILLS	KY		03/27/2025		1,303							1,303	1,303			
100198393	SAINT LOUIS	MO		02/28/2025		793							793	793			
100203535	WOODBRIDGE	VA		03/26/2025		961							961	961			
100189849	CARRABASSETT VALLEY	ME		01/21/2025		846							846	846			
100201115	NORMAN	OK		03/12/2025		886							886	886			
100188700	NORTH LAS VEGAS	NV		01/09/2025		1,314							1,314	1,314			
100198519	HYATTSVILLE	MD		02/28/2025		887							887	887			
100194213	CRYSTAL BEACH	TX		02/14/2025		548							548	548			
100197739	ALMELO	NLD		02/26/2025		(99)							(99)		99		99
100189009	PONTE VEDRA	FL		01/09/2025		630							630	630			
100197650	OLD MONROE	MO		02/26/2025		3,263							3,263	3,263			
100194339	GLENDALE	AZ		02/14/2025		861							861	861			
100189514	HENDERSON	NV		01/15/2025		955							955	955			
100193686	MESA	AZ		02/10/2025		282							282	282			
100200566	EDISON	NJ		03/11/2025		844							844	844			
100203140	SPARKS	NV		03/27/2025		1,034							1,034	1,034			
100188578	POMONA	CA		02/10/2025		998							998	998			
100195254	STOCKTON	CA		02/24/2025		932							932	932			
100200314	PRESCOTT VALLEY	AZ		03/10/2025		834							834	834			
100194217	ALACHUA	FL		02/14/2025		838							838	838			
100190056	EATONTON	GA		01/21/2025		882							882	882			
100203567	SALT LAKE CITY	UT		03/26/2025		929							929	929			
100195462	STOCKTON	CA		02/24/2025		1,562							1,562	1,562			
100194174	BENNINGTON	NE		02/14/2025		1,301							1,301	1,301			
100192983	ELLIJAY	GA		02/10/2025		1,185							1,185	1,185			
100200733	SANFORD	FL		03/11/2025		957							957	957			
100193012	PORT ORANGE	FL		02/10/2025		776							776	776			
100188391	ATLANTA	GA		01/08/2025		984							984	984			
100199306	MUNDS PARK	AZ		03/05/2025		1,119							1,119	1,119			
100197487	WINTER GARDEN	FL		02/26/2025		1,163							1,163	1,163			
100198428	DELAWARE	OH		02/28/2025		13,735							13,735	13,735			
100197698	UNITED KINGDOM	GBR		02/28/2025		(22)							(22)		22		22
100200533	MIAMI GARDENS	FL		03/11/2025		964							964	964			
100177016	CORONA	CA		01/16/2025		1,403							1,403	1,403			
100199351	LAREDO	TX		03/05/2025		960							960	960			
100199385	SACRAMENTO	CA		03/05/2025		808							808	808			
100194419	WEST VALLEY	UT		02/14/2025		789							789	789			
100203706	TILBURG	NLD		03/26/2025		(113)							(113)		113		113
100192783	PINETOP	AZ		02/10/2025		909							909	909			
100201188	TURLOCK	CA		03/12/2025		814							814	814			
100194795	HOUSTON	TX		02/21/2025		1,100							1,100	1,100			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177432	WESTMINSTER	CO		01/16/2025		1,277							1,277	1,277			
100192312	GEORGETOWN	SC		01/31/2025		1,009							1,009	1,009			
100189834	RICHARDSON	TX		01/21/2025		859							859	859			
100198443	SAINT JOSEPH	MI		02/28/2025		931							931	931			
100200638	TUCSON	AZ		03/11/2025		1,201							1,201	1,201			
100195451	OCEAN CITY	NJ		02/24/2025		1,209							1,209	1,209			
100200660	AUSTIN	TX		03/11/2025		881							881	881			
100186982	SAN ANTONIO	TX		01/07/2025		1,048							1,048	1,048			
100197637	NORTH CHESTERFIELD	VA		02/26/2025		536							536	536			
100198900	LAKEWOOD VILLAGE	TX		02/28/2025		728							728	728			
100195258	MESQUITE	NV		02/24/2025		1,010							1,010	1,010			
100188624	LAVEEN	AZ		02/10/2025		863							863	863			
100195251	HERMITAGE	TN		02/24/2025		948							948	948			
100199966	CRESTLINE	CA		03/06/2025		889							889	889			
100191579	SCAPPOOSE	OR		01/31/2025		948							948	948			
100202717	ROSEVILLE	CA		03/24/2025		885							885	885			
100188365	MORRISTOWN	NJ		01/08/2025		965							965	965			
100189154	STAFFORD	VA		01/13/2025		605							605	605			
100191098	CARVER	MA		01/29/2025		805							805	805			
100194533	ATLANTA	GA		02/14/2025		890							890	890			
100188962	RAMSEY	MN		01/09/2025		917							917	917			
100188729	CHULA VISTA	CA		01/09/2025		1,159							1,159	1,159			
100191275	MAGGIE VALLEY	NC		01/29/2025		681							681	681			
100194222	GLADSTONE	OR		02/14/2025		813							813	813			
100189929	DOWNINGTOWN	PA		01/21/2025		879							879	879			
100190392	HENDERSON	NV		01/23/2025		766							766	766			
100191018	OAK POINT	TX		01/29/2025		763							763	763			
100186935	LAS VEGAS	NV		01/07/2025		1,156							1,156	1,156			
100188359	CHANDLER	AZ		01/08/2025		985							985	985			
100201932	GULF SHORES	AL		03/18/2025		814							814	814			
100200472	MABLETON	GA		03/10/2025		734							734	734			
100193562	CRESTONE	CO		02/10/2025		834							834	834			
100193589	PORT SAINT JOE	FL		02/10/2025		3,204							3,204	3,204			
100199292	PALMDALE	CA		03/05/2025		23,141							23,141	23,141			
100192614	GARDNER	MA		02/10/2025		904							904	904			
100201792	TAMPA	FL		03/18/2025		826							826	826			
100199382	CLOVIS	CA		03/05/2025		785							785	785			
100188292	COLORADO SPRINGS	CO		01/08/2025		1,725							1,725	1,725			
100198502	EDGEWATER	MD		02/28/2025		862							862	862			
100190671	WORTON	MD		01/28/2025		659							659	659			
100202478	MCDONOUGH	GA		03/21/2025		906							906	906			
100200542	BAKERSFIELD	CA		03/11/2025		1,192							1,192	1,192			
100188457	LOUISVILLE	KY		01/08/2025		863							863	863			
100195653	MODESTO	CA		02/24/2025		649							649	649			
100201176	MIDDLETOWN	DE		03/12/2025		819							819	819			
100199344	BEAVERTON	OR		03/05/2025		823							823	823			
100201709	PHILADELPHIA	PA		03/18/2025		1,283							1,283	1,283			
100185224	ONTARIO	CA		01/24/2025		914							914	914			
100193626	MIAMI	FL		02/10/2025		986							986	986			
100194615	WACO	TX		02/21/2025		1,226							1,226	1,226			
100198468	WILMINGTON	DE		02/28/2025		951							951	951			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203254	MILLEDGEVILLE	GA		03/27/2025		855							855	855			
100192615	MERCED	CA		02/10/2025		873							873	873			
100185226	MIAMI GARDENS	FL		01/24/2025		1,022							1,022	1,022			
100192833	FERNANDINA BEACH	FL		02/10/2025		101,294							101,294	101,502		208	208
100195624	PALMDALE	CA		02/24/2025		811							811	811			
100177383	LAKEWOOD	CO		01/16/2025		1,120							1,120	1,120			
100200538	SOUTH PORTLAND	ME		03/11/2025		834							834	834			
100193994	LOS ANGELES	CA		02/11/2025		916							916	916			
100194831	SPARKS	NV		02/21/2025		1,098							1,098	1,098			
100192750	UPLAND	CA		02/10/2025		949							949	949			
100185234	FRESNO	CA		01/24/2025		1,022							1,022	1,022			
100188423	NEWPORT NEWS	VA		01/08/2025		909							909	909			
100157345	LA QUINTA	CA		02/20/2025		757							757	757			
100203482	LAS VEGAS	NV		03/26/2025		844							844	844			
100192638	PARKLAND	FL		02/10/2025		1,102							1,102	1,102			
100190337	SOUTH FALLSBURG	NY		01/22/2025		813							813	813			
100157214	FORDS	NJ		02/20/2025		877							877	877			
100189352	FRESNO	CA		01/13/2025		855							855	855			
100195252	SHORELINE	WA		02/24/2025		973							973	973			
100198322	CLOVIS	CA		02/28/2025		1,655							1,655	1,655			
100201047	RALEIGH	NC		03/12/2025		936							936	936			
100203683	UTRECHT	NLD		03/26/2025		1,577						(1,711)	(134)			134	134
100177335	WIMBERLEY	TX		01/16/2025		958							958	958			
100193687	HARRISBURG	NC		02/10/2025		11,121							11,121	11,121			
100177130	FRESNO	CA		01/16/2025		640							640	640			
100177582	CHARLOTTE	NC		01/16/2025		706							706	706			
100192839	MIAMI	FL		02/10/2025		860							860	860			
100189925	DOWNINGTOWN	PA		01/21/2025		1,544							1,544	1,544			
100195649	SAN BERNARDINO	CA		02/24/2025		624							624	624			
100177197	LOUISVILLE	TN		01/16/2025		1,281							1,281	1,281			
100195248	DUMONT	NJ		02/24/2025		849							849	849			
100200555	ATASCADERO	CA		03/11/2025		839							839	839			
100195246	THORNTON	NH		02/24/2025		1,153							1,153	1,153			
100194001	SANTA PAULA	CA		02/11/2025		3,132							3,132	3,132			
100189113	LACKAWAXEN	PA		01/13/2025		836							836	836			
100177297	YORK	ME		01/16/2025		3,606							3,606	3,606			
100188772	LAS VEGAS	NV		01/09/2025		1,503							1,503	1,503			
100193616	LITTLETON	CO		02/10/2025		944							944	944			
100186950	CORRALES	NM		01/07/2025		1,032							1,032	1,032			
100195403	MYRTLE BEACH	SC		02/24/2025		1,332							1,332	1,332			
100192857	STONE MOUNTAIN	GA		02/10/2025		951							951	951			
100188903	FORT WORTH	TX		01/09/2025		1,061							1,061	1,061			
100157164	LOS ANGELES	CA		02/20/2025		772							772	772			
100199112	JURUPA VALLEY	CA		03/03/2025		1,045							1,045	1,045			
100193731	DOVER	NJ		02/10/2025		895							895	895			
100195253	HOUSTON	TX		02/24/2025		991							991	991			
100198879	MCINTOSH	FL		02/28/2025		865							865	865			
100201498	MORENO VALLEY	CA		03/12/2025		1,006							1,006	1,006			
100185295	MIRAMAR	FL		01/24/2025		768							768	768			
100192909	TOMS RIVER	NJ		02/10/2025		1,033							1,033	1,033			
100193026	CLEVELAND	GA		02/10/2025		883							883	883			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203280	ALTON	TX		03/27/2025		801							801	801			
100157354	NEW BRUNSWICK	NJ		02/20/2025		789							789	789			
100191752	HEBER CITY	UT		02/20/2025		803							803	803			
100201690	SCRANTON	PA		03/13/2025		1,020							1,020	1,020			
100201130	APEX	NC		03/12/2025		852							852	852			
100202908	NORTH MYRTLE BEACH	SC		03/24/2025		833							833	833			
100194689	SOLEDAD	CA		02/21/2025		1,040							1,040	1,040			
100189635	HYATTSVILLE	MD		01/17/2025		1,002							1,002	1,002			
100188312	CHARLOTTESVILLE	VA		01/08/2025		1,035							1,035	1,035			
100188725	CHERRY HILL	NJ		01/09/2025		855							855	855			
100186928	PALMDALE	CA		01/07/2025		978							978	978			
100200352	SHOW LOW	AZ		03/10/2025		3,919							3,919	3,919			
100200118	POCONO SUMMIT	PA		03/06/2025		1,792							1,792	1,792			
100177186	LA VERGNE	TN		01/16/2025		533							533	533			
100199295	ATLANTA	GA		03/05/2025		838							838	838			
100202472	CARLISLE	PA		03/21/2025		822							822	822			
100200635	HOWELL	NJ		03/11/2025		950							950	950			
100203536	BAKERSFIELD	CA		03/26/2025		939							939	939			
100194062	AVONDALE	AZ		03/20/2025		570							570	570			
100192762	AURORA	CO		02/10/2025		941							941	941			
100189535	BOONSBORO	MD		01/16/2025		584							584	584			
100192531	MADERA	CA		02/10/2025		1,280							1,280	1,280			
403020364	GARDEN CITY	MI		03/06/2025		5,176							5,176	5,176			
100193511	STRATFORD	CT		02/10/2025		1,165							1,165	1,165			
100177310	LAS VEGAS	NV		01/16/2025		839							839	839			
100157242	CAPE CORAL	FL		02/20/2025		765							765	765			
100203150	TEMECULA	CA		03/27/2025		931							931	931			
100201013	CAPE CORAL	FL		03/12/2025		1,240							1,240	1,240			
100177204	LAKE PLACID	FL		01/16/2025		725							725	725			
100177410	RALEIGH	NC		01/16/2025		407							407	407			
100177141	SAPULPA	OK		01/16/2025		1,067							1,067	1,067			
100202922	WILMINGTON	NC		03/24/2025		703							703	703			
100189343	CLOVIS	CA		01/13/2025		946							946	946			
100200338	HILTON HEAD ISLAND	SC		03/10/2025		558							558	558			
100189436	CHARLOTTE	NC		01/14/2025		838							838	838			
100189434	HILTON HEAD ISLAND	SC		01/14/2025		883							883	883			
3500114367	NEWARK	NJ		02/18/2025		458,480							458,480	458,480			
100203524	SAN MARCOS	CA		03/26/2025		857							857	857			
100189971	LAS VEGAS	NV		01/21/2025		1,659							1,659	1,659			
100194534	PFLUGERVILLE	TX		02/14/2025		1,009							1,009	1,009			
100188432	AVONDALE	AZ		01/08/2025		862							862	862			
100195242	MOUNT DORA	FL		02/24/2025		1,191							1,191	1,191			
100189519	NEW HAVEN	CT		01/15/2025		700							700	700			
100188265	COLUMBIA	SC		01/08/2025		1,074							1,074	1,074			
100188562	BEAVERCREEK	OH		02/10/2025		733							733	733			
100200605	KNOXVILLE	TN		03/11/2025		847							847	847			
100186882	BIDDEFORD	ME		01/07/2025		1,444							1,444	1,444			
100189391	WESTLAKE VILLAGE	CA		01/14/2025		882							882	882			
100195249	SAINT GEORGE	UT		02/24/2025		963							963	963			
100200521	LOS ANGELES	CA		03/11/2025		832							832	832			
100199038	WINTER GARDEN	FL		02/28/2025		1,583							1,583	1,583			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188366	SOUTH WEBER	UT		01/08/2025		937							937	937			
100189199	INDIO	CA		01/13/2025		849							849	849			
100202680	BRADENTON	FL		03/24/2025		906							906	906			
100189741	THE VILLAGES	FL		01/21/2025		1,110							1,110	1,110			
100195464	ROSEVILLE	CA		02/24/2025		1,266							1,266	1,266			
100201025	NORTH WALES	PA		03/12/2025		991							991	991			
100188568	BINGHAM FARMS	MI		02/10/2025		1,061							1,061	1,061			
100177251	WAIKOLOA	HI		01/16/2025		878							878	878			
100192758	SARASOTA	FL		02/10/2025		960							960	960			
100189446	FORT MYERS	FL		01/14/2025		786							786	786			
100200527	INGLEWOOD	CA		03/11/2025		1,053							1,053	1,053			
100177147	WEST PALM BEACH	FL		01/16/2025		1,175							1,175	1,175			
100202949	GREER	SC		03/24/2025		838							838	838			
100199414	GILBERT	AZ		03/05/2025		1,626							1,626	1,626			
100190726	JACKSONVILLE	FL		01/27/2025		5,486							5,486	5,486			
100199992	LITTLETON	CO		03/06/2025		1,693							1,693	1,693			
100192517	LANCASTER	CA		02/10/2025		787							787	787			
100190690	PITTSBURGH	PA		01/28/2025		902							902	902			
100194239	BULLHEAD CITY	AZ		02/14/2025		725							725	725			
100200524	GLENWOOD SPRINGS	CO		03/11/2025		1,112							1,112	1,112			
100201439	WINTER PARK	FL		03/12/2025		264,401							264,401	264,401			
100198350	BRADENTON	FL		02/28/2025		906							906	906			
100177032	ROUND ROCK	TX		01/16/2025		776							776	776			
100203245	RALEIGH	NC		03/27/2025		877							877	877			
100192598	ALTON	TX		02/10/2025		1,038							1,038	1,038			
100195244	ROSWELL	GA		02/24/2025		837							837	837			
100202667	ORLANDO	FL		03/24/2025		920							920	920			
100177234	NEWPORT	RI		01/16/2025		907							907	907			
100191218	SPARKS	NV		01/29/2025		837							837	837			
100186894	BIDDEFORD	ME		01/07/2025		1,179							1,179	1,179			
100194695	PROSPER	TX		02/21/2025		5,676							5,676	5,676			
100189014	LOCKEFORD	CA		01/09/2025		922							922	922			
100201343	LAS VEGAS	NV		03/12/2025		817							817	817			
100199355	OAKHURST	CA		03/05/2025		932							932	932			
100157476	CONROE	TX		02/20/2025		879							879	879			
100195662	CHANDLER	AZ		02/24/2025		2,577							2,577	2,577			
100201715	PUYALLUP	WA		03/18/2025		827							827	827			
100203397	FEDERAL WAY	WA		03/27/2025		1,432							1,432	1,432			
100189191	HOUSTON	TX		01/13/2025		841							841	841			
100200419	GLASTONBURY	CT		03/10/2025		179,484							179,484	179,484			
100192583	SCHAUMBURG	IL		02/10/2025		776							776	776			
100188941	ORANGE BEACH	AL		01/09/2025		1,262							1,262	1,262			
100157525	BROOKLYN	NY		02/20/2025		876							876	876			
100192331	YUCCA VALLEY	CA		02/05/2025		1,434							1,434	1,434			
100192855	HILO	HI		02/10/2025		768							768	768			
100193381	NORTH MIDDLETOWN	NJ		02/10/2025		1,047							1,047	1,047			
100195501	SPARKS	NV		02/24/2025		1,333							1,333	1,333			
100199346	FINLAND	MN		03/05/2025		11,696							11,696	11,696			
100194656	KELSO	WA		02/21/2025		1,673							1,673	1,673			
100192853	WOODSTOCK	GA		02/10/2025		958							958	958			
100194268	SCOTTSDALE	AZ		02/14/2025		698							698	698			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203105	JERSEY CITY	NJ		03/27/2025		903							903	903			
100188275	DAVIE	FL		01/08/2025		1,185							1,185	1,185			
100189335	HOLLY SPRINGS	NC		01/13/2025		50,982							50,982	50,982			
100190952	GARNER	NC		01/28/2025		1,074							1,074	1,074			
100177569	BRANDON	FL		01/16/2025		801							801	801			
100192680	MIDLAND	TX		02/10/2025		1,277							1,277	1,277			
100195255	AUSTIN	TX		02/24/2025		948							948	948			
100188705	BULLHEAD CITY	AZ		01/09/2025		597							597	597			
100194237	ARNOLD	CA		02/14/2025		1,232							1,232	1,232			
100186112	CEDARPINES PARK	CA		01/31/2025		1,699							1,699	1,699			
100189932	POTTSTOWN	PA		01/21/2025		959							959	959			
100200370	NORTH PORT	FL		03/10/2025		793							793	793			
100203944	HOMESTEAD	FL		03/28/2025		879							879	879			
100186038	MIAMI	FL		01/31/2025		836							836	836			
100199407	WACO	TX		03/05/2025		781							781	781			
100193410	BLUFFTON	SC		02/10/2025		1,009							1,009	1,009			
100204088	FULTON	MD		03/28/2025		753							753	753			
100200439	CALIENTE	CA		03/10/2025		649							649	649			
100200161	GODLEY	TX		03/06/2025		1,193							1,193	1,193			
100188640	EMERYVILLE	CA		02/10/2025		772							772	772			
100157489	STATEN ISLAND	NY		02/20/2025		707							707	707			
100198538	CENTREVILLE	MD		02/28/2025		959							959	959			
100194736	CUMMING	GA		02/21/2025		907							907	907			
100201034	LAS VEGAS	NV		03/12/2025		938							938	938			
100198452	COMMERCE CITY	CO		02/28/2025		1,032							1,032	1,032			
100197543	LOS BANOS	CA		02/26/2025		1,778							1,778	1,778			
4010093850	CANTON	OH		03/28/2025		445							445	445			
100195259	WINCHESTER	VA		02/24/2025		1,106							1,106	1,106			
100203298	BRISTOL	RI		03/27/2025		896							896	896			
100176971	DADEVILLE	AL		01/16/2025		931							931	931			
100188971	SAN TAN VALLEY	AZ		01/09/2025		584							584	584			
100194535	CHICAGO	IL		02/14/2025		799							799	799			
100201727	OCEAN CITY	NJ		03/18/2025		941							941	941			
100189164	JAFFREY	NH		01/13/2025		832							832	832			
100203541	BAKERSFIELD	CA		03/26/2025		925							925	925			
100188758	ROSEVILLE	CA		01/09/2025		1,232							1,232	1,232			
100188907	FORT WORTH	TX		01/09/2025		1,037							1,037	1,037			
100203473	DALLAS	TX		03/26/2025		808							808	808			
100202782	MONTICELLO	FL		03/24/2025		819							819	819			
100192943	PLANO	TX		02/10/2025		851							851	851			
100200649	MIDLAND	TX		03/11/2025		787							787	787			
100194382	HOUSTON	TX		02/14/2025		901							901	901			
100194270	COLORADO SPRINGS	CO		02/14/2025		350,350							350,350	350,350			
100198483	LAUREL	MD		02/28/2025		821							821	821			
100190733	CHANDLER	AZ		01/27/2025		789							789	789			
100201712	MODESTO	CA		03/18/2025		2,670							2,670	2,670			
100198495	HYATTSVILLE	MD		02/28/2025		845							845	845			
100201120	WAYLAND	MI		03/12/2025		842							842	842			
100194530	SACRAMENTO	CA		02/14/2025		848							848	848			
100195245	LAKE ARROWHEAD	CA		02/24/2025		921							921	921			
100201920	EAST ORANGE	NJ		03/18/2025		849							849	849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200619	EDINBURG	TX		03/11/2025		1,040							1,040	1,040			
100200580	EDINBURG	TX		03/11/2025		1,040							1,040	1,040			
100157498	LAURELTON	NY		02/20/2025		782							782	782			
100203554	COLUMBUS	OH		03/26/2025		798							798	798			
100188345	PLANO	TX		01/08/2025		972							972	972			
100202450	LAKE ELSINORE	CA		03/20/2025		964							964	964			
100192779	BENTONVILLE	AR		02/10/2025		897							897	897			
100193560	SANTA MARIA	CA		02/10/2025		929							929	929			
100198523	OCEAN CITY	MD		02/28/2025		994							994	994			
100198411	BRADENTON	FL		02/28/2025		2,734							2,734	2,734			
100157321	RESTON	VA		02/20/2025		717							717	717			
100203389	RESTON	VA		03/27/2025		1,268							1,268	1,268			
100201542	RALEIGH	NC		03/13/2025		6,751							6,751	6,751			
100190109	MIDDLETOWN	DE		01/21/2025		798							798	798			
100202621	LEAVENWORTH	WA		03/24/2025		642							642	642			
100189770	NORTH LAS VEGAS	NV		01/21/2025		807							807	807			
100200277	LONG BEACH	CA		03/07/2025		785							785	785			
100199648	NORFOLK	VA		03/05/2025		1,511							1,511	1,511			
100201028	CHARLOTTE	NC		03/12/2025		625							625	625			
100203523	ANNA	TX		03/26/2025		1,053							1,053	1,053			
100188454	PHOENIX	AZ		01/08/2025		831							831	831			
100201262	THONOTOSASSA	FL		03/12/2025		1,400							1,400	1,400			
100200659	AURORA	CO		03/11/2025		839							839	839			
100204042	FRESNO	CA		03/28/2025		741							741	741			
100195241	PLEASANT HILL	MO		02/24/2025		923							923	923			
100195638	DAYTON	TX		02/24/2025		53,557							53,557	53,557			
100177445	CHESTERFIELD	MO		01/16/2025		595							595	595			
100188828	LA CENTER	WA		01/09/2025		4,223							4,223	4,223			
100203403	BRIDGEPORT	PA		03/27/2025		1,427							1,427	1,427			
100197564	MARYSVILLE	WA		02/26/2025		966							966	966			
100195463	COMMERCE CITY	CO		02/24/2025		1,493							1,493	1,493			
100186869	DENVER	CO		01/07/2025		818							818	818			
100189258	PLANO	TX		01/13/2025		825							825	825			
100177332	PLANT CITY	FL		01/16/2025		897							897	897			
100202905	PAHRUMP	NV		03/24/2025		2,274							2,274	2,274			
100202884	WEST SPRINGFIELD	MA		03/24/2025		3,756							3,756	3,756			
100193137	ROSEVILLE	CA		02/10/2025		1,254							1,254	1,254			
100193017	NORTH EAST	PA		02/10/2025		1,944							1,944	1,944			
100193205	JACKSONVILLE	FL		02/10/2025		72,063							72,063	72,063			
100203120	FLAGLER BEACH	FL		03/27/2025		1,319							1,319	1,319			
100194167	EAST LOS ANGELES	CA		02/14/2025		817							817	817			
100198388	SANDY	UT		02/28/2025		908							908	908			
100201870	DENVER	CO		03/18/2025		859							859	859			
100192199	SEATTLE	WA		01/31/2025		2,478							2,478	2,478			
100193200	ASHEVILLE	NC		02/10/2025		910							910	910			
100194751	EDINBURG	TX		02/21/2025		1,046							1,046	1,046			
100189197	AVE MARIA	FL		01/13/2025		1,381							1,381	1,381			
100197545	NEWARK	NJ		02/26/2025		914							914	914			
100203947	DAVENPORT	FL		03/28/2025		961							961	961			
100194138	SALT LAKE CITY	UT		02/14/2025		869							869	869			
100189940	CAMDENTON	MO		01/21/2025		1,186							1,186	1,186			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192599	MIAMI	FL		02/10/2025		2,444							2,444	2,444			
100189538	MONTESANO	WA		01/16/2025		905							905	905			
100192926	EAST PROVIDENCE	RI		02/10/2025		792							792	792			
100200662	ALTON	TX		03/11/2025		990							990	990			
100188904	FORT WORTH	TX		01/09/2025		1,026							1,026	1,026			
100192485	EASTON	MD		02/07/2025		1,341							1,341	1,341			
100188443	BUCKEYE	AZ		01/08/2025		823							823	823			
100192343	WEST HILLS	CA		02/05/2025		2,743							2,743	2,743			
100203977	GRAND RAPIDS	MI		03/28/2025		892							892	892			
100177516	COLORADO SPRINGS	CO		01/16/2025		923							923	923			
100194020	BENBROOK	TX		02/11/2025		645							645	645			
100200692	CLEARWATER	FL		03/11/2025		819							819	819			
100157424	LAS VEGAS	NV		02/20/2025		750							750	750			
100191574	SACRAMENTO	CA		01/31/2025		1,053							1,053	1,053			
100195237	PLANO	TX		02/24/2025		913							913	913			
100200677	CATHEDRAL CITY	CA		03/11/2025		907							907	907			
100192605	MINNEAPOLIS	MN		02/10/2025		1,097							1,097	1,097			
100202903	BROKEN BOW	OK		03/24/2025		761							761	761			
100189547	GOODYEAR	AZ		01/16/2025		830							830	830			
100177175	ALPHARETTA	GA		01/16/2025		835							835	835			
100192420	PLYMOUTH	MA		02/07/2025		891							891	891			
100197249	LOMA LINDA	CA		02/25/2025		3,353							3,353	3,353			
100192234	PHOENIX	AZ		01/31/2025		798							798	798			
100201261	COLFAX	CA		03/12/2025		873							873	873			
100203284	MIAMI LAKES	FL		03/27/2025		780							780	780			
100200578	EDINBURG	TX		03/11/2025		972							972	972			
100199286	GILBERT	AZ		03/05/2025		771							771	771			
100194433	DENNIS PORT	MA		02/14/2025		739							739	739			
100193486	ROSLINDALE	MA		02/10/2025		964							964	964			
100200396	HARDEEVILLE	SC		03/10/2025		838							838	838			
100201733	KENT	WA		03/18/2025		923							923	923			
100200375	WEST DOVER	VT		03/10/2025		882							882	882			
100192236	TUCSON	AZ		01/31/2025		931							931	931			
100202494	TEMPE	AZ		03/21/2025		817							817	817			
100202476	MYRTLE BEACH	SC		03/21/2025		730							730	730			
100189428	MILWAUKIE	OR		01/14/2025		794							794	794			
100202625	TUCKER	GA		03/24/2025		1,119							1,119	1,119			
100192953	BLUFFDALE	UT		02/10/2025		2,860							2,860	2,860			
100198360	ALBANY	OR		02/28/2025		1,165							1,165	1,165			
100189739	GRANTS PASS	OR		01/21/2025		527							527	527			
100192557	MERCED	CA		02/10/2025		1,871							1,871	1,871			
100202931	DALLAS	NC		03/24/2025		3,132							3,132	3,132			
100192436	MORELAND	GA		02/07/2025		800							800	800			
100201476	DEBARY	FL		03/12/2025		586							586	586			
100189211	CHESAPEAKE	VA		01/13/2025		844							844	844			
100197638	MONROE TOWNSHIP	NJ		02/26/2025		2,955							2,955	2,955			
100193428	FULTON	CA		02/10/2025		812							812	812			
100199605	VALLEY CENTER	CA		03/05/2025		523							523	523			
100198467	RALEIGH	NC		02/28/2025		985							985	985			
100200389	FRANKLIN	VT		03/10/2025		793							793	793			
100190032	BAKERSFIELD	CA		01/21/2025		1,310							1,310	1,310			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202351	IMPERIAL	CA		03/19/2025		791							791	791			
100189198	INDIO	CA		01/13/2025		825							825	825			
100189926	PEORIA	AZ		01/21/2025		1,478							1,478	1,478			
100188657	PHOENIX	AZ		02/10/2025		959							959	959			
100189204	LAKE LOTAWANA	MO		01/13/2025		844							844	844			
100193008	FERNANDINA BEACH	FL		02/10/2025		986							986	986			
100199352	UNION CITY	CA		03/05/2025		810							810	810			
100203548	ALBUQUERQUE	NM		03/26/2025		926							926	926			
100202629	SURPRISE	AZ		03/24/2025		1,324							1,324	1,324			
100202471	BURNET	TX		03/21/2025		753							753	753			
100192541	ROWLETT	TX		02/10/2025		895							895	895			
100192946	LEHI	UT		02/10/2025		791							791	791			
100195644	GOODYEAR	AZ		02/24/2025		648							648	648			
100188654	ALBUQUERQUE	NM		02/10/2025		819							819	819			
100197154	OCEANSIDE	CA		02/25/2025		3,270							3,270	3,270			
100202861	HOUSTON	TX		03/24/2025		746							746	746			
100196822	SAN DIEGO	CA		02/25/2025		1,673							1,673	1,673			
100200693	KENNESAW	GA		03/11/2025		1,021							1,021	1,021			
100189625	DENVER	CO		01/17/2025		736							736	736			
100195233	LAS VEGAS	NV		02/24/2025		756							756	756			
100204139	LAUREL	MD		03/28/2025		927							927	927			
100201648	HOWARD	CO		03/13/2025		990							990	990			
100190119	ABILENE	TX		01/21/2025		717							717	717			
100193608	LAS VEGAS	NV		02/10/2025		909							909	909			
100198540	FINKSBURG	MD		02/28/2025		899							899	899			
100192214	FORT MYERS	FL		01/31/2025		2,463							2,463	2,463			
100189705	LA QUINTA	CA		02/20/2025		805							805	805			
100185299	TAMPA	FL		01/24/2025		921							921	921			
100194392	HENDERSON	NV		02/14/2025		1,522							1,522	1,522			
100189280	DURHAM	NC		01/13/2025		931							931	931			
100203547	RUTLEDGE	PA		03/26/2025		904							904	904			
100188411	ROCKLIN	CA		01/08/2025		835							835	835			
100203702	SCHARNEGOUTUM	NLD		03/26/2025		(100)							(100)		100		100
100200176	MIAMI GARDENS	FL		03/07/2025		794							794	794			
100202859	TUCSON	AZ		03/24/2025		737							737	737			
100200135	MARBLEHEAD	MA		03/06/2025		919							919	919			
100191206	SAN DIEGO	CA		01/29/2025		583							583	583			
100189891	BOYNTON BEACH	FL		01/21/2025		891							891	891			
100192865	CHICAGO	IL		02/10/2025		3,468							3,468	3,468			
100176982	BETHANY BEACH	DE		01/16/2025		7,460							7,460	7,460			
100197554	NORTH LAS VEGAS	NV		02/26/2025		613							613	613			
100188396	OTHELLO	WA		01/08/2025		878							878	878			
100192823	PARRISH	FL		02/10/2025		801							801	801			
100196840	REDLANDS	CA		02/25/2025		1,671							1,671	1,671			
100188441	FORT WORTH	TX		01/08/2025		815							815	815			
100202386	EATONTOWN	NJ		03/19/2025		836							836	836			
100201877	PRINCETON	TX		03/18/2025		874							874	874			
100203142	BLYTHEWOOD	SC		03/27/2025		4,038							4,038	4,038			
100202623	LAWRENCEVILLE	GA		03/24/2025		951							951	951			
100202370	FAYETTEVILLE	NC		03/19/2025		1,371							1,371	1,371			
100202714	POOLER	GA		03/24/2025		1,445							1,445	1,445			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190169	DUBLIN	OH		01/21/2025		99,364							99,364	99,772		408	408
100190693	GLENDALE	AZ		01/28/2025		1,008							1,008	1,008			
100193115	FRESNO	CA		02/10/2025		2,139							2,139	2,139			
100191111	INGLEWOOD	CA		01/29/2025		990							990	990			
100200672	NAMPA	ID		03/11/2025		811							811	811			
100199376	LARAMIE	WY		03/05/2025		3,466							3,466	3,466			
100189399	COTTONWOOD	AZ		01/14/2025		773							773	773			
100195459	PHOENIX	AZ		02/24/2025		1,187							1,187	1,187			
100198868	BIG BEAR LAKE	CA		02/28/2025		758							758	758			
100203516	NORTHBOROUGH	MA		03/26/2025		803							803	803			
100186981	VICTORVILLE	CA		01/07/2025		1,170							1,170	1,170			
100200993	INDIO	CA		03/12/2025		819							819	819			
100197533	ALBANY	OR		02/26/2025		1,097							1,097	1,097			
100198498	GERMANTOWN	MD		02/28/2025		5,271							5,271	5,271			
100193149	PARKER	CO		02/10/2025		1,196							1,196	1,196			
100189291	HOUGHTON LAKE	MI		01/13/2025		876							876	876			
100201485	WEST PARK	FL		03/12/2025		736							736	736			
100200487	RIVERSIDE	CA		03/10/2025		975							975	975			
100189831	AUBURN	AL		01/21/2025		939							939	939			
100188825	KENNESAW	GA		01/09/2025		1,167							1,167	1,167			
100199847	LINCOLN	CA		03/05/2025		316							316	316			
100189253	WESTMINSTER	CO		01/13/2025		850							850	850			
100202827	MILWAUKIE	OR		03/24/2025		766							766	766			
100200366	OCEAN PINES	MD		03/10/2025		729							729	729			
100188934	HACIENDA HEIGHTS	CA		01/09/2025		1,390							1,390	1,390			
100188377	OMAHA	NE		01/08/2025		898							898	898			
100157338	LAGUNA HILLS	CA		02/20/2025		743							743	743			
100194725	EDINBURG	TX		02/21/2025		1,026							1,026	1,026			
100194435	SPRING LAKE	NC		02/14/2025		856							856	856			
100203121	ALBUQUERQUE	NM		03/27/2025		2,289							2,289	2,289			
100177236	GOODYEAR	AZ		01/16/2025		1,087							1,087	1,087			
100195384	WILMINGTON	NC		02/24/2025		806							806	806			
100189698	TOOELE	UT		02/20/2025		813							813	813			
100190858	SPRING	TX		01/27/2025		984							984	984			
100193620	DALLAS	TX		02/10/2025		940							940	940			
100189871	DEERFIELD BEACH	FL		01/21/2025		962							962	962			
100188368	KUNA	ID		01/08/2025		912							912	912			
100188453	PEORIA	AZ		01/08/2025		546							546	546			
100192817	ARVADA	CO		02/10/2025		1,041							1,041	1,041			
100195568	RICHLAND	WA		02/24/2025		804							804	804			
100201742	OVERLAND PARK	KS		03/18/2025		2,023							2,023	2,023			
100197296	YORK	SC		02/25/2025		1,330							1,330	1,330			
100192988	KISSIMMEE	FL		02/10/2025		749							749	749			
100188797	WASHINGTON	UT		01/09/2025		1,273							1,273	1,273			
100203321	DENVER	CO		03/27/2025		920							920	920			
100192745	GRANBY	CO		02/10/2025		829							829	829			
100201392	COLUMBIA	TN		03/12/2025		755							755	755			
100188724	EUGENE	OR		01/09/2025		815							815	815			
100191441	ROLDE	NLD		01/29/2025		(130)							(130)			130	130
100199284	OAKLAND PARK	FL		03/05/2025		706							706	706			
100194273	SUMMERTOWN	TN		02/14/2025		1,058							1,058	1,058			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195230	LOGAN	UT		02/24/2025		700							700	700			
100201056	HILLSIDE	IL		03/12/2025		597							597	597			
100191592	SACRAMENTO	CA		01/31/2025		583							583	583			
100191163	BEAUMONT	CA		01/29/2025		711							711	711			
100199331	CHARLOTTE	NC		03/05/2025		841							841	841			
100195234	HOOKSETT	NH		02/24/2025		971							971	971			
100157058	TEMECULA	CA		02/20/2025		882							882	882			
100201234	FLOWERY BRANCH	GA		03/12/2025		1,170							1,170	1,170			
100191635	FAIR OAKS	CA		01/31/2025		765							765	765			
100194271	KANSAS CITY	MO		02/14/2025		1,151							1,151	1,151			
100176977	MAYS LANDING	NJ		01/16/2025		586							586	586			
100201048	APEX	NC		03/12/2025		889							889	889			
100191241	ALEXANDRIA	VA		01/29/2025		396							396	396			
100203412	LAS VEGAS	NV		03/27/2025		895							895	895			
100202617	BATTLE GROUND	WA		03/21/2025		907							907	907			
100191364	BRIDGEWATER	MA		01/30/2025		891							891	891			
100188291	LEANDER	TX		01/08/2025		1,478							1,478	1,478			
100202853	CHICAGO	IL		03/24/2025		750							750	750			
100201825	LOMITA	CA		03/18/2025		770							770	770			
100201728	LAVEEN	AZ		03/18/2025		2,836							2,836	2,836			
100190718	DESERT HOT SPRINGS	CA		01/27/2025		3,254							3,254	3,254			
100193489	ERIE	CO		02/10/2025		898							898	898			
100193025	OAK PARK	IL		02/10/2025		748							748	748			
100201696	HARKERS ISLAND	NC		03/18/2025		3,605							3,605	3,605			
100193440	AUBURN	AL		02/10/2025		782							782	782			
100193229	WILLIAMS	AZ		02/10/2025		869							869	869			
100201488	PHOENIX	AZ		03/12/2025		628							628	628			
100193146	AURORA	CO		02/10/2025		1,187							1,187	1,187			
100186098	HAMPTON	GA		01/31/2025		1,121							1,121	1,121			
100194641	AUSTIN	TX		02/21/2025		1,121							1,121	1,121			
100189136	THE WOODLANDS	TX		01/13/2025		700							700	700			
100194025	TWISP	WA		02/11/2025		595							595	595			
100193505	PUYALLUP	WA		02/10/2025		865							865	865			
100193436	DANA POINT	CA		02/10/2025		870							870	870			
100194753	MARIETTA	GA		02/21/2025		1,093							1,093	1,093			
100194141	DALLAS	TX		02/14/2025		859							859	859			
100191120	LOS ANGELES	CA		01/29/2025		1,003							1,003	1,003			
100202543	SEVERNA PARK	MD		03/21/2025		882							882	882			
100192616	NEW ORLEANS	LA		02/10/2025		677							677	677			
100188288	DALLAS	TX		01/08/2025		1,027							1,027	1,027			
100191001	SAN BERNARDINO	CA		01/29/2025		634							634	634			
100189879	TIMNATH	CO		01/21/2025		1,449							1,449	1,449			
100203255	NORTH WALES	PA		03/27/2025		1,114							1,114	1,114			
100190830	OOLTEWAH	TN		01/27/2025		200,903							200,903	200,903			
100194822	COLORADO SPRINGS	CO		02/21/2025		901							901	901			
100203394	KAYSVILLE	UT		03/27/2025		764							764	764			
100181493	MYRTLE BEACH	SC		01/09/2025		624							624	624			
100190676	MOORESTOWN	NJ		01/28/2025		891							891	891			
100188420	AURORA	CO		01/08/2025		739							739	739			
100191043	MATAWAN	NJ		01/29/2025		705							705	705			
100200213	MIDLOTHIAN	TX		03/07/2025		2,437							2,437	2,437			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100193497	SPRINGFIELD	OR		02/10/2025		2,459							2,459	2,459			
100202468	WHITELAND	IN		03/21/2025		516							516	516			
100188404	BLOOMINGDALE	IL		01/08/2025		2,023							2,023	2,023			
100188906	HUMBLE	TX		01/09/2025		12,931							12,931	12,931			
100189896	ELKRIDGE	MD		01/21/2025		2,128							2,128	2,128			
100189968	CHARLOTTE	NC		01/21/2025		868							868	868			
100194326	FORT WORTH	TX		02/14/2025		724							724	724			
100195227	MAPLETON	UT		02/24/2025		711							711	711			
100195240	GOODYEAR	AZ		02/24/2025		979							979	979			
100190842	EMERALD ISLE	NC		01/27/2025		745							745	745			
100186904	BRUNSWICK	MD		01/07/2025		1,297							1,297	1,297			
100202787	TOMS RIVER	NJ		03/24/2025		785							785	785			
100196677	SNELLVILLE	GA		02/25/2025		1,649							1,649	1,649			
100202552	SURPRISE	AZ		03/21/2025		1,518							1,518	1,518			
4010097511	HIGH POINT	NC		03/28/2025		240							240	240			
100203420	LAS VEGAS	NV		03/27/2025		1,176							1,176	1,176			
100199413	SAINT PAUL	MN		03/05/2025		883							883	883			
100202892	MILLVILLE	DE		03/24/2025		1,124							1,124	1,124			
100192948	FRISCO	TX		02/10/2025		1,063							1,063	1,063			
100201341	PASADENA	MD		03/12/2025		737							737	737			
100203114	NORTH BERGEN	NJ		03/27/2025		865							865	865			
100198916	KINGSTON	WA		02/28/2025		915							915	915			
100193752	CLEARWATER	FL		02/10/2025		773							773	773			
100200470	NEWARK	NJ		03/10/2025		592							592	592			
100202830	MANCHESTER	NH		03/24/2025		772							772	772			
100188384	FLOWERY BRANCH	GA		01/08/2025		867							867	867			
100194456	AVE MARIA	FL		02/14/2025		788							788	788			
100193456	TUCSON	AZ		02/10/2025		2,083							2,083	2,083			
100189522	LOCKHART	TX		01/15/2025		478							478	478			
100199976	PASADENA	CA		03/06/2025		968							968	968			
100194179	CHARLOTTESVILLE	VA		02/14/2025		832							832	832			
100194698	LAWRENCEVILLE	GA		02/21/2025		1,190							1,190	1,190			
100194272	KANSAS CITY	MO		02/14/2025		1,061							1,061	1,061			
100200584	FRESNO	CA		03/11/2025		1,480							1,480	1,480			
100189572	KISSIMMEE	FL		01/17/2025		852							852	852			
100176975	WORTHINGTON	OH		01/16/2025		978							978	978			
100195236	DORAVILLE	GA		02/24/2025		1,162							1,162	1,162			
100203561	MISSOURI CITY	TX		03/26/2025		914							914	914			
100193010	TRAVERSE CITY	MI		02/10/2025		854							854	854			
100191279	MANVEL	TX		01/29/2025		469							469	469			
100194376	WHEATON	IL		02/14/2025		789							789	789			
100194772	VISALIA	CA		02/21/2025		991							991	991			
100177327	PANAMA CITY BEACH	FL		01/16/2025		776							776	776			
100191621	BOISE	ID		01/31/2025		817							817	817			
100188810	CHARLOTTE	NC		01/09/2025		1,185							1,185	1,185			
100194541	CHARLOTTE	NC		02/14/2025		1,198							1,198	1,198			
100192564	SARASOTA	FL		02/10/2025		1,147							1,147	1,147			
100188720	TULSA	OK		01/09/2025		846							846	846			
100201570	CARSON	CA		03/13/2025		785							785	785			
100192743	ASHEVILLE	NC		02/10/2025		1,070							1,070	1,070			
100200247	PLAINFIELD	NJ		03/07/2025		925							925	925			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189784	HELEN	GA		01/21/2025		855							855	855			
100194586	SOUTH KINGSTOWN	RI		03/28/2025		1,270							1,270	1,270			
100190864	MESA	AZ		01/27/2025		897							897	897			
100197536	CENTER TUFTONBORO	NH		02/26/2025		620							620	620			
100193736	NASHVILLE	TN		02/10/2025		858							858	858			
100192967	WOODBRIDGE	VA		02/10/2025		883							883	883			
100202610	CHARLOTTE	NC		03/21/2025		1,007							1,007	1,007			
100194601	AUSTIN	TX		02/21/2025		986							986	986			
100189582	HESPERIA	CA		01/17/2025		590							590	590			
100188276	ROSEVILLE	CA		01/08/2025		1,107							1,107	1,107			
100198450	HIGHWOOD	IL		02/28/2025		853							853	853			
100189630	CEDAR PARK	TX		01/17/2025		717							717	717			
100198226	CONCORD	NC		02/28/2025		810							810	810			
100192994	ARNOLD	CA		02/10/2025		716							716	716			
100189700	TOMS RIVER	NJ		02/20/2025		900							900	900			
100192718	LAS VEGAS	NV		02/10/2025		912							912	912			
100188731	HUNTSVILLE	AL		01/09/2025		1,316							1,316	1,316			
100188290	APEX	NC		01/08/2025		1,022							1,022	1,022			
100188998	PONDERAY	ID		01/09/2025		1,000							1,000	1,000			
100198414	LOS ANGELES	CA		02/28/2025		950							950	950			
100201144	RALEIGH	NC		03/12/2025		519							519	519			
100189182	PORTLAND	OR		01/13/2025		726							726	726			
100201073	PLANO	TX		03/12/2025		877							877	877			
100197493	ALAMEDA	CA		02/26/2025		947							947	947			
100203182	MANTECA	CA		03/27/2025		2,154							2,154	2,154			
100186041	LAGUNA NIGUEL	CA		01/31/2025		930							930	930			
100199343	NORFOLK	VA		03/05/2025		760							760	760			
100203426	FREDERICKSBURG	TX		03/27/2025		1,195							1,195	1,195			
100203939	DENVER	CO		03/28/2025		854							854	854			
100192270	COLUMBIA FALLS	MT		01/31/2025		770							770	770			
100202410	COEUR D ALENE	ID		03/19/2025		860							860	860			
100193352	GALVESTON	TX		02/10/2025		1,371							1,371	1,371			
100188788	KNIGHTDALE	NC		01/09/2025		1,294							1,294	1,294			
100194769	STUART	FL		02/21/2025		837							837	837			
100204058	GAINESVILLE	VA		03/28/2025		608							608	608			
100198507	PIKESVILLE	MD		02/28/2025		725							725	725			
100157205	HIALEAH	FL		02/20/2025		1,331							1,331	1,331			
100189354	FRESNO	CA		01/13/2025		1,070							1,070	1,070			
100186142	WEST COVINA	CA		02/10/2025		913							913	913			
100203447	OOLTEWAH	TN		03/27/2025		813							813	813			
100195362	LAKELAND	FL		02/24/2025		449							449	449			
100195484	LOMBARD	IL		02/24/2025		1,265							1,265	1,265			
100189532	SPANISH FORK	UT		01/16/2025		1,068							1,068	1,068			
100192941	HOUSTON	TX		02/10/2025		963							963	963			
100189504	TALLAHASSEE	FL		01/15/2025		834							834	834			
100201021	CASTLE PINES	CO		03/12/2025		917							917	917			
100177148	PARK HILL	OK		01/16/2025		209							209	209			
100194275	MIAMI	FL		02/14/2025		786							786	786			
100194002	CHAPEL HILL	NC		02/11/2025		673							673	673			
100194327	AUSTIN	TX		02/14/2025		676							676	676			
100185241	PHOENIX	AZ		01/24/2025		6,975							6,975	6,975			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100189695	ELK GROVE VILLAGE	IL		02/20/2025		935							935	935			
100202891	LEANDER	TX		03/24/2025		838							838	838			
100195548	MACOMB	MI		03/27/2025		1,127							1,127	1,127			
100194606	SCOTTSDALE	AZ		02/21/2025		2,124							2,124	2,124			
100198509	FREDERICK	MD		02/28/2025		724							724	724			
100194318	GRAND PRAIRIE	TX		02/14/2025		23,104							23,104	23,104			
100194303	SMYRNA	TN		02/14/2025		707							707	707			
100177205	PHOENIX	AZ		01/16/2025		1,089							1,089	1,089			
100192838	ZEPHYRHILLS	FL		02/10/2025		992							992	992			
100193517	SPRING VALLEY	NY		02/10/2025		904							904	904			
100192775	LINEVILLE	AL		02/10/2025		810							810	810			
100188351	HOLLADAY	UT		01/08/2025		900							900	900			
100201195	REHOBOTH BEACH	DE		03/12/2025		757							757	757			
100188873	COCOA	FL		01/09/2025		978							978	978			
100188852	OCEAN CITY	MD		01/09/2025		837							837	837			
100191571	APOPKA	FL		01/31/2025		741							741	741			
100192923	GRANTS PASS	OR		02/10/2025		995							995	995			
100203324	BROOKVILLE	OH		03/27/2025		767							767	767			
100186986	SANTEE	CA		01/07/2025		1,174							1,174	1,174			
100194502	MOUNT JULIET	TN		02/14/2025		719							719	719			
100195460	WINCHESTER	CA		02/24/2025		1,260							1,260	1,260			
100192733	THORNTON	CO		02/10/2025		2,078							2,078	2,078			
100190870	COVINGTON	GA		01/27/2025		885							885	885			
100193557	FREMONT	CA		02/10/2025		879							879	879			
100203891	HENDERSON	NV		03/28/2025		573							573	573			
100191191	SANFORD	FL		01/29/2025		881							881	881			
100194503	MINNEAPOLIS	MN		02/14/2025		814							814	814			
100195232	KANSAS CITY	MO		02/24/2025		806							806	806			
100199049	SURPRISE	AZ		02/28/2025		28,448							28,448	28,448			
100157143	OCEAN VIEW	DE		02/20/2025		707							707	707			
100195229	FRESNO	CA		02/24/2025		776							776	776			
100189973	HATTERAS	NC		01/21/2025		871							871	871			
100198255	CASTLE PINES	CO		02/28/2025		2,083							2,083	2,083			
100195621	MIAMI	FL		02/24/2025		532							532	532			
100194484	ANNA	TX		02/14/2025		801							801	801			
100198434	ATLANTA	GA		02/28/2025		890							890	890			
100201799	BENSALEM	PA		03/18/2025		735							735	735			
100188589	OAKDALE	CT		02/10/2025		2,961							2,961	2,961			
100190426	LOS ANGELES	CA		01/23/2025		1,940							1,940	1,940			
100177080	CRYSTAL LAKE	IL		01/16/2025		933							933	933			
100202753	PEORIA	AZ		03/24/2025		3,821							3,821	3,821			
100198903	SANTA FE	NM		02/28/2025		767							767	767			
100188446	CHARLOTTE	NC		01/08/2025		786							786	786			
100192551	BALTIMORE	MD		02/10/2025		684							684	684			
100199082	HIGHLANDS	NC		02/28/2025		824							824	824			
100198399	KANSAS CITY	MO		02/28/2025		866							866	866			
100189250	EDGEWATER	CO		01/13/2025		828							828	828			
100203334	APEX	NC		03/27/2025		710							710	710			
100201744	CENTENNIAL	CO		03/18/2025		712							712	712			
100193368	FREEHOLD	NJ		02/10/2025		16,338							16,338	16,338			
100188466	CHICAGO	IL		01/08/2025		743							743	743			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190133	GAINESVILLE	FL		01/21/2025		583							583	583			
100189731	NEWARK	DE		01/21/2025		1,230							1,230	1,230			
100201916	FREDERICK	CO		03/18/2025		780							780	780			
100189903	COCOA	FL		01/21/2025		1,032							1,032	1,032			
100203424	TUCSON	AZ		03/27/2025		809							809	809			
100201541	RENO	NV		03/13/2025		1,097							1,097	1,097			
100203455	CHARLOTTE	NC		03/27/2025		1,045							1,045	1,045			
100201247	DETROIT	MI		03/12/2025		657							657	657			
100203600	BEAUMONT	CA		03/26/2025		813							813	813			
100195222	AMBLER	PA		02/24/2025		10,786							10,786	10,843		56	56
100200430	HUTTO	TX		03/10/2025		632							632	632			
100200532	MARBLEHEAD	OH		03/11/2025		2,758							2,758	2,758			
100195226	SUPPLY	NC		02/24/2025		800							800	800			
100189206	CONCORD	NC		01/13/2025		1,086							1,086	1,086			
100194225	WEST PALM BEACH	FL		02/14/2025		738							738	738			
100188403	LAS VEGAS	NV		01/08/2025		2,351							2,351	2,351			
100195211	WESTAMPTON	NJ		02/24/2025		677							677	677			
100200637	LAS VEGAS	NV		03/11/2025		920							920	920			
100197523	BOSTON	MA		02/26/2025		833							833	833			
100200561	NEW ORLEANS	LA		03/11/2025		780							780	780			
100190748	PALMDALE	CA		01/27/2025		952							952	952			
100190220	ALHAMBRA	CA		01/21/2025		844							844	844			
100201350	THOUSAND PALMS	CA		03/12/2025		720							720	720			
100201716	MERCED	CA		03/18/2025		812							812	812			
100192239	CORVALLIS	OR		01/31/2025		982							982	982			
100201874	BAKERSFIELD	CA		03/18/2025		700							700	700			
100189385	RENTON	WA		01/14/2025		735							735	735			
100203529	NEPTUNE	NJ		03/26/2025		762							762	762			
100203468	FOLSOM	CA		03/26/2025		3,323							3,323	3,323			
100192330	ATLANTIS	FL		02/05/2025		813							813	813			
100192243	TEMPE	AZ		01/31/2025		799							799	799			
100194811	STUART	FL		02/21/2025		992							992	992			
100200246	JUPITER	FL		03/07/2025		722							722	722			
100186941	ONTARIO	CA		01/07/2025		990							990	990			
100177090	SACRAMENTO	CA		01/16/2025		896							896	896			
100177429	PORTLAND	OR		01/16/2025		787							787	787			
100192522	CHARLOTTE	NC		02/10/2025		852							852	852			
100201500	ROYSE CITY	TX		03/12/2025		737							737	737			
100198372	APEX	NC		02/28/2025		868							868	868			
100202852	BOZEMAN	MT		03/24/2025		725							725	725			
100201409	HESPERIA	CA		03/12/2025		936							936	936			
100189300	BRIGHTON	MI		01/13/2025		799							799	799			
100192712	TUCSON	AZ		02/10/2025		843							843	843			
100201735	MASON	OH		03/18/2025		761							761	761			
100189244	DAVIE	FL		01/13/2025		2,305							2,305	2,305			
100202819	PLAINSBORO	NJ		03/24/2025		750							750	750			
100177177	BURLESON	TX		01/16/2025		433							433	433			
100189121	ROUND ROCK	TX		01/13/2025		811							811	811			
100191301	AVONDALE	PA		01/30/2025		900							900	900			
100190986	AUSTIN	TX		01/28/2025		720							720	720			
100195613	KISSIMMEE	FL		02/24/2025		1,004							1,004	1,004			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100190178	CHICAGO	IL		01/21/2025		1,731							1,731	1,731			
100194006	DAYTONA BEACH	FL		02/11/2025		508							508	508			
100188442	BAKERSFIELD	CA		01/08/2025		13,828							13,828	14,007		179	179
100195461	ARVADA	CO		02/24/2025		1,451							1,451	1,451			
100189936	MURRIETA	CA		01/21/2025		1,436							1,436	1,436			
100189247	IONE	CA		01/13/2025		845							845	845			
100192969	CHARLOTTESVILLE	VA		02/10/2025		1,012							1,012	1,012			
100198466	BRIDGEPORT	PA		02/28/2025		1,385							1,385	1,385			
100195411	PERRIS	CA		02/24/2025		2,202							2,202	2,202			
100192637	MANAKIN SABOT	VA		02/10/2025		893							893	893			
100195219	CHARLOTTESVILLE	VA		02/24/2025		844							844	844			
100201804	SPRINGFIELD	MA		03/18/2025		721							721	721			
100191771	LAS VEGAS	NV		01/31/2025		821							821	821			
100189000	NAPLES	FL		01/09/2025		882							882	882			
100192629	KANSAS CITY	MO		02/10/2025		893							893	893			
100188267	EAST RUTHERFORD	NJ		01/08/2025		967							967	967			
100201797	SPRINGFIELD	OR		03/18/2025		642							642	642			
100201259	FREDERICKSBURG	VA		03/12/2025		786							786	786			
100203432	PROSPER	TX		03/27/2025		787							787	787			
100197759	TILBURG	NLD		02/26/2025		(41)							(41)		41		41
100203687	AMERSFOORT	NLD		03/26/2025		(97)							(97)		97		97
100192883	FUQUAY VARINA	NC		02/10/2025		676							676	676			
100189133	BUFORD	GA		01/13/2025		874							874	874			
100203599	CEDAR PARK	TX		03/26/2025		875							875	875			
100194823	RALEIGH	NC		02/21/2025		1,146							1,146	1,146			
100191125	HESPERIA	CA		01/29/2025		856							856	856			
100189778	LITTLE EGG HARBOR	NJ		01/21/2025		800							800	800			
100191790	HILLIARD	OH		01/31/2025		26,952							26,952	26,952			
100192159	BRIDGEPORT	CT		01/31/2025		769							769	769			
100189150	CYPRESS	TX		01/13/2025		919							919	919			
100203566	FRESNO	CA		03/26/2025		868							868	868			
100201020	CASTLE PINES	CO		03/12/2025		903							903	903			
100189880	POTTSTOWN	PA		01/21/2025		1,282							1,282	1,282			
100193429	FULTON	CA		02/10/2025		769							769	769			
100200153	MIAMI	FL		03/06/2025		815							815	815			
100200636	ANNA	TX		03/11/2025		1,020							1,020	1,020			
100195239	CAPE MAY	NJ		02/24/2025		1,000							1,000	1,000			
100204349	PLEASANT PLAIN	OH		03/31/2025		2,844							2,844	2,844			
100188422	ATHENS	GA		01/08/2025		743							743	743			
100201912	SPRINGFIELD	MA		03/18/2025		721							721	721			
100186881	TINTON FALLS	NJ		01/07/2025		820							820	820			
100198368	APEX	NC		02/28/2025		830							830	830			
100198323	MADISON	AL		02/28/2025		206,192							206,192	206,192			
100203351	STEPHENS CITY	VA		03/27/2025		751							751	751			
100177642	MOUNT JACKSON	VA		01/16/2025		648							648	648			
100200426	SANDY SPRINGS	GA		03/10/2025		904							904	904			
100200726	PALM COAST	FL		03/11/2025		957							957	957			
100192933	PRINCETON	TX		02/10/2025		845							845	845			
100195221	PORT SAINT LUCIE	FL		02/24/2025		735							735	735			
100203361	DAWSONVILLE	GA		03/27/2025		755							755	755			
100202457	TROUTMAN	NC		03/20/2025		833							833	833			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191745	ORLANDO	FL		02/20/2025		3,194							3,194	3,194			
100199253	ORLANDO	FL		03/05/2025		781							781	781			
100193465	PHOENIX	AZ		02/10/2025		843							843	843			
100201111	HESPERIA	CA		03/12/2025		783							783	783			
100192424	PARRISH	FL		02/07/2025		1,722							1,722	1,722			
100157204	FALLBROOK	CA		02/20/2025		4,652							4,652	4,652			
100202856	HENDERSONVILLE	NC		03/24/2025		705							705	705			
100188664	PARADISE VALLEY	AZ		02/10/2025		629							629	629			
100203167	DAWSONVILLE	GA		03/27/2025		1,140							1,140	1,140			
100177438	MCDONOUGH	GA		01/16/2025		702							702	702			
100190861	SAN ANTONIO	TX		01/27/2025		856							856	856			
100203309	MESA	AZ		03/27/2025		721							721	721			
100197555	BEND	OR		02/26/2025		937							937	937			
100198454	HENDERSON	NV		02/28/2025		874							874	874			
100192688	FREDERICK	MD		02/10/2025		474							474	474			
100195225	ANNA	TX		02/24/2025		544							544	544			
100192837	KISSIMMEE	FL		02/10/2025		1,023							1,023	1,023			
100202823	NORTH PLAINS	OR		03/24/2025		729							729	729			
100193530	COLUMBIA FALLS	MT		02/10/2025		783							783	783			
100189276	DELLWOOD	MN		01/13/2025		875							875	875			
100194214	OLYMPIA	WA		02/14/2025		798							798	798			
100188353	AUBURN	CA		01/08/2025		919							919	919			
100204072	OCEANSIDE	CA		03/28/2025		1,477							1,477	1,477			
100199335	BIG BEAR LAKE	CA		03/05/2025		805							805	805			
100194398	KATY	TX		02/14/2025		782							782	782			
100203151	PRESCOTT	AZ		03/27/2025		868							868	868			
100190470	OSSIPEE	NH		01/24/2025		1,549							1,549	1,549			
100192924	GRESHAM	OR		02/10/2025		944							944	944			
100198256	MESA	AZ		02/28/2025		741							741	741			
100157313	RESEDA	CA		02/20/2025		783							783	783			
100191816	CHULA VISTA	CA		01/31/2025		10,071							10,071	10,071			
100195224	SAVANNAH	GA		02/24/2025		860							860	860			
100203229	MIRAMAR	FL		03/27/2025		754							754	754			
100190863	HAMILTON	MT		01/27/2025		855							855	855			
100157148	BOWIE	MD		02/20/2025		625							625	625			
100200729	PALM COAST	FL		03/11/2025		949							949	949			
100201448	PEWAUKEE	WI		03/12/2025		736							736	736			
100194125	ORMOND BEACH	FL		02/14/2025		616							616	616			
100188427	FORT WORTH	TX		01/08/2025		815							815	815			
100185255	HUNTSVILLE	AL		01/24/2025		721							721	721			
100188424	CORVALLIS	OR		01/08/2025		809							809	809			
100193536	BRIDGEPORT	CT		02/10/2025		775							775	775			
100193538	BRIDGEPORT	CT		02/10/2025		775							775	775			
100201641	FORT WORTH	TX		03/13/2025		784							784	784			
100203379	SURPRISE	AZ		03/27/2025		1,147							1,147	1,147			
100200406	LONGBOAT KEY	FL		03/10/2025		1,031							1,031	1,031			
100188975	FORT LAUDERDALE	FL		01/09/2025		932							932	932			
100203928	CATHEDRAL CITY	CA		03/28/2025		843							843	843			
100204149	CLOVIS	CA		03/28/2025		892							892	892			
100201699	IRVING	TX		03/18/2025		763							763	763			
100193028	KISSIMMEE	FL		02/10/2025		671							671	671			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191296	MIAMI	FL		01/30/2025		889							889	889			
100190102	DALLAS	TX		01/21/2025		3,245							3,245	3,245			
100188386	LAWRENCEVILLE	GA		01/08/2025		838							838	838			
100203544	SPRINGFIELD	VA		03/26/2025		870							870	870			
100200664	TUSCALOOSA	AL		03/11/2025		740							740	740			
100198335	ANNA	TX		02/28/2025		1,466							1,466	1,466			
100203604	BENTONVILLE	AR		03/26/2025		52,740							52,740	52,740			
100201588	KATY	TX		03/13/2025		810							810	810			
100198236	BRIDGEPORT	CT		02/28/2025		850							850	850			
100200724	CHICAGO	IL		03/11/2025		110,436							110,436	110,436			
100192240	BELLEVILLE	NJ		01/31/2025		850							850	850			
100194693	FLOWERY BRANCH	GA		02/21/2025		3,583							3,583	3,583			
100177358	LAUREL	MD		01/16/2025		205							205	205			
100201200	MACON	GA		03/12/2025		722							722	722			
100177426	RICHARDSON	TX		01/16/2025		1,127							1,127	1,127			
100192571	TALENT	OR		02/10/2025		857							857	857			
100188567	ELIZABETHPORT	NJ		02/10/2025		753							753	753			
100194816	AZUSA	CA		02/21/2025		1,784							1,784	1,784			
100203436	SAN ANTONIO	TX		03/27/2025		754							754	754			
100192634	MIDDLETOWN	DE		02/10/2025		856							856	856			
100192956	CYPRESS	TX		02/10/2025		869							869	869			
100188308	LAKE FOREST	IL		01/08/2025		923							923	923			
100198474	RIVERVIEW	FL		02/28/2025		1,032							1,032	1,032			
100198310	CAMDEN	DE		02/28/2025		1,221							1,221	1,221			
100197602	REYNOLDSBURG	OH		02/26/2025		870							870	870			
100195223	YAKIMA	WA		02/24/2025		854							854	854			
100203680	SCHIEDAM	NLD		03/26/2025		(91)							(91)		91		91
100195228	CELINA	TX		02/24/2025		875							875	875			
100194575	ALEXANDRIA	VA		03/28/2025		2,006							2,006	2,006			
100192879	FREDERICK	MD		02/10/2025		866							866	866			
100157427	OREM	UT		02/20/2025		758							758	758			
100194804	SPOKANE	WA		02/21/2025		935							935	935			
100202550	BRIDGEPORT	PA		03/21/2025		1,412							1,412	1,412			
100177000	FORT LAUDERDALE	FL		01/16/2025		664							664	664			
100201337	MURRAY	UT		03/12/2025		2,845							2,845	2,845			
100195235	MIDDLETOWN	DE		02/24/2025		952							952	952			
100192584	SCHAUMBURG	IL		02/10/2025		709							709	709			
100193222	FT WORTH	TX		02/10/2025		831							831	831			
100188879	MYRTLE BEACH	SC		01/09/2025		610							610	610			
100192480	WEST MELBOURNE	FL		02/07/2025		755							755	755			
100194128	DAVENPORT	FL		02/14/2025		729							729	729			
100201043	SACRAMENTO	CA		03/12/2025		842							842	842			
100188936	FORT PIERCE	FL		01/09/2025		855							855	855			
100198520	BRANDYWINE	MD		02/28/2025		758							758	758			
100189086	MAGGIE VALLEY	NC		01/13/2025		836							836	836			
100192974	DES MOINES	WA		02/10/2025		931							931	931			
100194525	NAMPA	ID		02/14/2025		907							907	907			
100198302	BUDA	TX		02/28/2025		945							945	945			
100197516	SEATTLE	WA		02/26/2025		2,334							2,334	2,334			
100190239	CHERRY HILL	NJ		01/22/2025		848							848	848			
100198981	EL CERRITO	CA		02/28/2025		832							832	832			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191491	AMSTERDAM	NLD		01/29/2025		(39)							(39)		39		39
100198542	OCEAN CITY	MD		02/28/2025		3,526							3,526	3,526			
100188815	WINCHESTER	VA		01/09/2025		1,136							1,136	1,136			
100190932	CONCORD	NC		01/28/2025		628							628	628			
4010088217	BELLEVILLE	IL		03/28/2025		719							719	719			
100194231	ALLEN	TX		02/14/2025		2,077							2,077	2,077			
100203380	LAS VEGAS	NV		03/27/2025		745							745	745			
100202987	AVONDALE	AZ		03/24/2025		864							864	864			
100189210	GLASSBORO	NJ		01/13/2025		10,976							10,976	10,976			
100192868	OLATHE	KS		02/10/2025		929							929	929			
100177502	PILESGROVE	NJ		01/16/2025		1,407							1,407	1,407			
100198991	VENICE	FL		02/28/2025		735							735	735			
100188483	PHILADELPHIA	PA		01/08/2025		1,567							1,567	1,567			
100197635	FRISCO	TX		02/26/2025		3,759							3,759	3,759			
100193197	SANTA MARIA	CA		02/10/2025		42,507							42,507	42,507			
100203662	S-GRAVENHAGE	NLD		03/26/2025		(97)							(97)		97		97
100188754	WINCHESTER	VA		01/09/2025		7,297							7,297	7,297			
100202128	LAS VEGAS	NV		03/18/2025		861							861	861			
100193498	SEATTLE	WA		02/10/2025		2,314							2,314	2,314			
100188393	CHARLOTTE	NC		01/08/2025		820							820	820			
100194148	CAZADERO	CA		02/14/2025		848							848	848			
100201032	CELINA	TX		03/12/2025		1,164							1,164	1,164			
100202798	SARASOTA	FL		03/24/2025		744							744	744			
100202172	GLEN BURNIE	MD		03/18/2025		1,004							1,004	1,004			
100191174	LITTLEROCK AREA	CA		01/29/2025		725							725	725			
100177362	KISSIMMEE	FL		01/16/2025		35,316							35,316	35,316			
100200180	RALEIGH	NC		03/07/2025		1,163							1,163	1,163			
100198357	OREM	UT		02/28/2025		753							753	753			
100200473	MURPHY	TX		03/10/2025		2,506							2,506	2,506			
100192932	HOUSTON	TX		02/10/2025		827							827	827			
100201169	NORTH PLAINS	OR		03/12/2025		721							721	721			
100192613	EXTON	PA		02/10/2025		873							873	873			
100192561	ACWORTH	GA		02/10/2025		1,214							1,214	1,214			
100203446	LIBERTY HILL	TX		03/27/2025		40,713							40,713	40,713			
100203596	SARATOGA SPRINGS	UT		03/26/2025		952							952	952			
100190128	WINDER	GA		01/21/2025		756							756	756			
100189684	RENO	NV		02/20/2025		809							809	809			
100157165	SAN ANTONIO	TX		02/20/2025		519							519	519			
100193196	LAS VEGAS	NV		03/20/2025		59							59	59			
100186044	EL MIRAGE	AZ		01/31/2025		597							597	597			
100177622	PORT SAINT LUCIE	FL		01/16/2025		589							589	589			
100192316	FT WORTH	TX		01/31/2025		777							777	777			
100193228	FT WORTH	TX		02/10/2025		818							818	818			
100193575	LEHIGH ACRES	FL		02/10/2025		840							840	840			
100192951	ANNA	TX		02/10/2025		868							868	868			
100157360	NEW MILFORD	CT		02/20/2025		732							732	732			
100204277	SANTA ROSA	CA		03/31/2025		3,061							3,061	3,061			
100202757	MURRIETA	CA		03/24/2025		2,908							2,908	2,908			
100192949	ANNA	TX		02/10/2025		869							869	869			
100199069	DAWSONVILLE	GA		02/28/2025		1,248							1,248	1,248			
100203448	PAGE	AZ		03/27/2025		2,316							2,316	2,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203359	MISSION VIEJO	CA		03/27/2025		823							823	823			
100192748	DURHAM	NC		02/10/2025		1,079							1,079	1,079			
100192740	GRAND JUNCTION	CO		02/10/2025		918							918	918			
100198289	CANTON	GA		02/28/2025		1,705							1,705	1,705			
100202786	PORT ARANSAS	TX		03/24/2025		757							757	757			
100194518	JACKSON	CA		02/14/2025		759							759	759			
100201478	CARY	NC		03/12/2025		1,730							1,730	1,730			
100201066	DURHAM	NC		03/12/2025		808							808	808			
100188352	KANSAS CITY	MO		01/08/2025		1,367							1,367	1,367			
100190198	RICHMOND	TX		01/21/2025		715							715	715			
100202668	AURORA	CO		03/24/2025		831							831	831			
100176996	NEWPORT	ME		01/16/2025		865							865	865			
100194779	SAN ANTONIO	TX		02/21/2025		779							779	779			
100202868	BURLINGTON	WA		03/24/2025		684							684	684			
100190137	BUCKEYE	AZ		01/21/2025		948							948	948			
100203293	ANNA	TX		03/27/2025		2,084							2,084	2,084			
100189134	BELLE ISLE	FL		01/13/2025		1,610							1,610	1,610			
100203486	LAKE FOREST	IL		03/26/2025		722							722	722			
100200534	SACRAMENTO	CA		03/11/2025		820							820	820			
100203512	SPRING	TX		03/26/2025		835							835	835			
100192896	HAMPSTEAD	NC		02/10/2025		1,011							1,011	1,011			
100189173	WILLIAMSBURG	VA		01/13/2025		721							721	721			
100204087	MCLENDON-CHISHOLM	TX		03/28/2025		19,425							19,425	19,425			
100188447	METAIRIE	LA		01/08/2025		756							756	756			
100195626	LANCASTER	CA		02/24/2025		463							463	463			
100191538	UNITED KINGDOM	GBR		01/29/2025		34							34		(34)		(34)
100201625	MIAMI	FL		03/13/2025		713							713	713			
100189594	MARGATE	FL		01/17/2025		855							855	855			
100157322	FORT LEE	NJ		02/20/2025		1,358							1,358	1,358			
100202632	SPARKS	NV		03/24/2025		1,409							1,409	1,409			
100194430	LAS VEGAS	NV		02/14/2025		743							743	743			
100201078	DAWSONVILLE	GA		03/12/2025		811							811	811			
100203423	PRINCETON	TX		03/27/2025		1,227							1,227	1,227			
100192784	OPELIKA	AL		02/10/2025		90,843							90,843	90,843			
100195216	LINCOLNSHIRE	IL		02/24/2025		1,109							1,109	1,109			
100194729	DESTIN	FL		02/21/2025		857							857	857			
100188304	PARKVILLE	MO		01/08/2025		918							918	918			
100195406	BERKELEY SPRINGS	WV		02/24/2025		640							640	640			
100186081	MIAMI	FL		01/31/2025		735							735	735			
100194136	NAMPA	ID		02/14/2025		545							545	545			
100204081	DAVENPORT	FL		03/28/2025		507							507	507			
100157191	ORLANDO	FL		02/20/2025		609							609	609			
100197505	MOUNT VERNON	WA		02/26/2025		1,106							1,106	1,106			
100200398	KINGSLAND	GA		03/10/2025		2,716							2,716	2,716			
100201496	MIAMI	FL		03/12/2025		570							570	570			
100190729	BUFORD	GA		01/27/2025		726							726	726			
100194047	MONCKS CORNER	SC		03/20/2025		1,071							1,071	1,071			
100200455	LAS VEGAS	NV		03/10/2025		1,245							1,245	1,245			
100190909	STUART	FL		01/28/2025		731							731	731			
100190332	WANTAGE	NJ		01/22/2025		848							848	848			
100201578	SAVANNAH	GA		03/13/2025		704							704	704			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191283	BALTIMORE	MD		01/29/2025		728							728	728			
100200597	HANOVER PARK	IL		03/11/2025		774							774	774			
100201241	RENO	NV		03/12/2025		1,200							1,200	1,200			
100202766	LAKEVILLE	MN		03/24/2025		755							755	755			
100181463	LILBURN	GA		01/09/2025		739							739	739			
100201296	FRAZIER PARK	CA		03/12/2025		682							682	682			
100201277	PRICE	UT		03/12/2025		611							611	611			
100202634	OCALA	FL		03/24/2025		950							950	950			
4010093447	O'FALLON	IL		03/28/2025		718							718	718			
100194031	RICHMOND	CA		03/20/2025		550							550	550			
100194418	CHANDLER	AZ		02/14/2025		778							778	778			
100193000	JACKSONVILLE	FL		02/10/2025		676							676	676			
100191649	MIAMI	FL		01/31/2025		706							706	706			
100189116	DAWSONVILLE	GA		01/13/2025		802							802	802			
100194192	HERRIMAN	UT		02/14/2025		1,837							1,837	1,837			
100203707	ARNHEM	NLD		03/26/2025		(89)							(89)		89		89
100157244	HIALEAH	FL		02/20/2025		594							594	594			
100203421	SANFORD	FL		03/27/2025		716							716	716			
100181383	TUCSON	AZ		01/09/2025		630							630	630			
100192792	PHOENIX	AZ		02/10/2025		811							811	811			
100198470	MIDLOTHIAN	VA		02/28/2025		771							771	771			
100198303	FALL RIVER	MA		02/28/2025		918							918	918			
100201157	ROYAL OAK	MI		03/12/2025		495							495	495			
100157280	ORLANDO	FL		02/20/2025		867							867	867			
100199273	FRESNO	CA		03/05/2025		31,520							31,520	31,520			
100192579	LAWRENCEVILLE	GA		02/10/2025		705							705	705			
100202920	KREMMLING	CO		03/24/2025		696							696	696			
100198332	BREMERTON	WA		02/28/2025		1,155							1,155	1,155			
100157262	RED OAK	TX		02/20/2025		1,213							1,213	1,213			
100200042	HELENA	MT		03/06/2025		835							835	835			
100157435	DARTMOUTH	MA		02/20/2025		674							674	674			
100193089	LITTLETON	CO		02/10/2025		1,411							1,411	1,411			
100195220	LIVINGSTON	CA		02/24/2025		1,008							1,008	1,008			
100198460	AURORA	IL		02/28/2025		718							718	718			
100195206	BRENTWOOD	CA		02/24/2025		868							868	868			
100197676	UNITED KINGDOM	GBR		02/28/2025		3,548							3,548	3,835	287		287
100197691	UNITED KINGDOM	GBR		02/28/2025		(39)							(39)		39		39
100177270	ISLE OF PALMS	SC		01/16/2025		1,312							1,312	1,312			
100177301	INDIO	CA		01/16/2025		13,900							13,900	13,900			
100177647	PHILADELPHIA	PA		01/16/2025		2,579							2,579	2,579			
100189087	MELBOURNE	FL		01/13/2025		901							901	901			
100203563	NAPERVILLE	IL		03/26/2025		755							755	755			
100177404	BELLEVILLE	NJ		01/16/2025		781							781	781			
100192903	WILLIAMSTOWN	NJ		02/10/2025		772							772	772			
100157351	POWELL	OH		02/20/2025		663							663	663			
100202732	CUMMING	GA		03/24/2025		759							759	759			
100188881	MILLERSVILLE	MD		01/09/2025		709							709	709			
100189915	FRESNO	CA		01/21/2025		752							752	752			
100193659	PARK CITY	UT		02/10/2025		713							713	713			
100200276	NORTH CONWAY	NH		03/07/2025		630							630	630			
100191346	DENVER	CO		01/30/2025		744							744	744			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195199	NORTH MYRTLE BEACH	SC		02/24/2025		742							742	742			
100194635	WOODBRIDGE	VA		02/21/2025		2,443							2,443	2,443			
100202946	SUN CITY	AZ		03/24/2025		672							672	672			
100203206	POWELL	OH		03/27/2025		3,945							3,945	3,945			
100203375	YELM	WA		03/27/2025		674							674	674			
100190088	LAWRENCEVILLE	GA		01/21/2025		748							748	748			
100194497	MARLBOROUGH	MA		02/14/2025		751							751	751			
100199999	AUSTIN	TX		03/06/2025		878							878	878			
100189041	PASADENA	MD		01/09/2025		3,488							3,488	3,488			
100193107	KNIGHTDALE	NC		02/10/2025		1,256							1,256	1,256			
100202880	BOWIE	MD		03/24/2025		673							673	673			
100201039	VERNON HILLS	IL		03/12/2025		823							823	823			
100177043	WILTON	NH		01/16/2025		1,727							1,727	1,727			
100203378	FARMINGTON	UT		03/27/2025		101,886							101,886	101,886			
100201604	CARMICHAEL	CA		03/13/2025		713							713	713			
100192636	AURORA	CO		02/10/2025		859							859	859			
100202821	FRESNO	CA		03/24/2025		712							712	712			
100192703	STAR	ID		02/10/2025		806							806	806			
100195498	HENDERSON	NV		02/24/2025		1,128							1,128	1,128			
100189570	LAS VEGAS	NV		01/17/2025		830							830	830			
100194319	CLAYTON	GA		02/14/2025		745							745	745			
100193220	WEST SENECA	NY		02/10/2025		657							657	657			
100200290	STATEN ISLAND	NY		03/07/2025		805							805	805			
100194384	LITTLE ELM	TX		02/14/2025		1,583							1,583	1,583			
100192965	WINCHESTER	VA		02/10/2025		759							759	759			
100195452	DAPHNE	AL		02/24/2025		1,464							1,464	1,464			
100202950	NAPLES	FL		03/24/2025		713							713	713			
100194758	CORINTH	TX		02/21/2025		861							861	861			
100157086	GALVESTON	TX		02/20/2025		556							556	556			
100203209	PIGEON FORGE	TN		03/27/2025		700							700	700			
100190866	WENATCHEE	WA		01/27/2025		1,442							1,442	1,442			
100202005	SNELLVILLE	GA		03/18/2025		741							741	741			
100188357	NORTHLAKE	TX		01/08/2025		863							863	863			
100186160	HAPPY VALLEY	OR		02/10/2025		847							847	847			
100189309	BALTIMORE	MD		01/13/2025		1,327							1,327	1,327			
100195212	CHAPEL HILL	NC		02/24/2025		749							749	749			
100202396	FLOWER MOUND	TX		03/19/2025		742							742	742			
100200281	ATLANTA	GA		03/07/2025		738							738	738			
100204110	CAPE CORAL	FL		03/28/2025		875							875	875			
100203233	NAMPA	ID		03/27/2025		747							747	747			
100195471	HOLTVILLE	CA		02/24/2025		794							794	794			
100195218	SOUTH PLAINFIELD	NJ		02/24/2025		897							897	897			
100201235	BRANDYWINE	MD		03/12/2025		1,119							1,119	1,119			
100189219	CHARLOTTE	NC		01/13/2025		903							903	903			
100194304	WALLA WALLA	WA		02/14/2025		697							697	697			
100157249	SPRING	TX		02/20/2025		1,701							1,701	1,701			
100198503	LUTHERVILLE TIMONIUM	MD		02/28/2025		886							886	886			
100188656	STOCKTON	CA		02/10/2025		546							546	546			
100157520	LAS VEGAS	NV		02/20/2025		517							517	517			
100188302	LAVEEN	AZ		01/08/2025		24,735							24,735	24,735			
100200167	SACRAMENTO	CA		03/07/2025		782							782	782			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189264	MCKINNEY	TX		01/13/2025		891							891	891			
100203374	MAPLETON	UT		03/27/2025		743							743	743			
100198927	DESOTO	TX		02/28/2025		684							684	684			
100197565	BOISE	ID		02/26/2025		587							587	587			
100188637	SCHAUMBURG	IL		02/10/2025		853							853	853			
100195209	GLASSBORO	NJ		02/24/2025		12,814							12,814	12,814			
100181457	LAKE ORION	MI		01/09/2025		484							484	484			
100195422	SARASOTA	FL		02/24/2025		768							768	768			
100186925	WINTER GARDEN	FL		01/07/2025		843							843	843			
100200381	HENDERSONVILLE	NC		03/10/2025		653							653	653			
100177298	GRESHAM	OR		01/16/2025		883							883	883			
100198521	BRANDYWINE	MD		02/28/2025		1,119							1,119	1,119			
100157113	SACO	ME		02/20/2025		653							653	653			
100198230	HIALEAH	FL		02/28/2025		712							712	712			
100199301	KISSIMMEE	FL		03/05/2025		753							753	753			
100186183	HONOLULU	HI		02/10/2025		733							733	733			
100194163	VILLAS	NJ		02/14/2025		727							727	727			
100177504	HOMESTEAD	FL		01/16/2025		903							903	903			
100189297	COLLEGE STATION	TX		01/13/2025		787							787	787			
100188895	DENVER	CO		01/09/2025		675							675	675			
100204075	HOUSTON	TX		03/28/2025		1,258							1,258	1,258			
100192161	TACOMA	WA		01/31/2025		789							789	789			
100203495	MANCHESTER	NJ		03/26/2025		732							732	732			
100193007	WILMINGTON	NC		02/10/2025		1,234							1,234	1,234			
100191282	CHICAGO	IL		01/29/2025		638							638	638			
100195215	STAR	ID		02/24/2025		810							810	810			
100181468	LAS VEGAS	NV		01/09/2025		777							777	777			
100192812	CATHEDRAL CITY	CA		02/10/2025		826							826	826			
100199970	BAINBRIDGE ISLAND	WA		03/06/2025		805							805	805			
100189662	TULARE	CA		01/17/2025		665							665	665			
100189678	HYATTSVILLE	MD		01/17/2025		602							602	602			
100177499	IDABEL	OK		01/16/2025		820							820	820			
100189900	WEEKI WACHEE	FL		01/21/2025		99,028							99,028	99,028			
100195243	MUNDELEIN	IL		02/24/2025		1,218							1,218	1,218			
100202716	SILVERHILL	AL		03/24/2025		769							769	769			
100195197	METHUEN	MA		02/24/2025		728							728	728			
100194144	CARMEL	IN		02/14/2025		813							813	813			
100195210	CANOGA PARK	CA		02/24/2025		985							985	985			
100200206	FT WORTH	TX		03/07/2025		722							722	722			
100189174	DAHLONEGA	GA		01/13/2025		785							785	785			
100197561	MINNEAPOLIS	MN		02/26/2025		714							714	714			
100192709	GLASSBORO	NJ		02/10/2025		734							734	734			
100203183	PORT SAINT LUCIE	FL		03/27/2025		671							671	671			
100177664	WESLEY CHAPEL	FL		01/16/2025		800							800	800			
100157055	PORT ORCHARD	WA		02/20/2025		508							508	508			
100195203	BAKERSFIELD	CA		02/24/2025		751							751	751			
100189238	DURHAM	NC		01/13/2025		720							720	720			
100192325	SANTA BARBARA	CA		02/05/2025		824							824	824			
100200489	BONITA SPRINGS	FL		03/11/2025		764							764	764			
100202164	FRESNO	CA		03/18/2025		722							722	722			
100200300	UNION	NJ		03/07/2025		810							810	810			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203384	VANCOUVER	WA		03/27/2025		.800							.800	.800			
100203164	MILTON	GA		03/27/2025		.498							.498	.498			
100200477	BELLEVILLE	NJ		03/10/2025		.505							.505	.505			
100192490	RIVERSIDE	CA		02/07/2025		1,680							1,680	1,680			
100189910	CANTON	GA		01/21/2025		.722							.722	.722			
100200718	CLIFTON	CO		03/11/2025		.753							.753	.753			
100157357	INDIANAPOLIS	IN		02/20/2025		.615							.615	.615			
100203507	PFLUGERVILLE	TX		03/26/2025		.725							.725	.725			
100188856	GLEN ALLEN	VA		01/09/2025		.653							.653	.653			
100200015	ALEDO	TX		03/06/2025		1,334							1,334	1,334			
100193779	VAN ALSTYNE	TX		02/10/2025		.590							.590	.590			
100199365	ELIZABETH	CO		03/05/2025		.692							.692	.692			
100190044	SALT LAKE CITY	UT		01/21/2025		.796							.796	.796			
100192699	WEST CHESTER	PA		02/10/2025		.755							.755	.755			
100195194	HENDERSON	NV		02/24/2025		.658							.658	.658			
100203960	CYPRESS	TX		03/28/2025		.738							.738	.738			
100177454	ELLENWOOD	GA		01/16/2025		.502							.502	.502			
100201117	CHICAGO	IL		03/12/2025		.751							.751	.751			
100190664	GREENTOWN	PA		01/28/2025		.810							.810	.810			
100201939	MICHIGAN CITY	IN		03/18/2025		.733							.733	.733			
100188814	BRANDYWINE	MD		01/09/2025		1,100							1,100	1,100			
100190954	ROSEVILLE	CA		01/28/2025		.824							.824	.824			
100177036	HENDERSON	NV		01/16/2025		1,110							1,110	1,110			
100199374	AMERICAN FORK	UT		03/05/2025		.812							.812	.812			
100199003	FARMINGTON	AR		02/28/2025		5,437							5,437	5,437			
100199061	DAYTONA BEACH	FL		02/28/2025		.802							.802	.802			
100194276	PORT SAINT JOE	FL		02/14/2025		.794							.794	.794			
100201057	CHESAPEAKE BEACH	MD		03/12/2025		.788							.788	.788			
100198479	EDGEWATER	MD		02/28/2025		.663							.663	.663			
100190826	CEDAR PARK	TX		01/27/2025		.709							.709	.709			
100202847	LAS VEGAS	NV		03/24/2025		.684							.684	.684			
100190007	ARGYLE	TX		01/21/2025		1,115							1,115	1,115			
100177026	MC LOUTH	KS		01/16/2025		.505							.505	.505			
100189168	DAYTONA BEACH	FL		01/13/2025		.985							.985	.985			
100202161	PHILADELPHIA	PA		03/18/2025		.823							.823	.823			
100157041	BAKERSFIELD	CA		02/20/2025		.477							.477	.477			
100199293	WINTER PARK	FL		03/05/2025		.770							.770	.770			
100201836	FRAMINGHAM	MA		03/18/2025		(1,841)							(1,841)	(1,841)			
100195202	GARBERVILLE	CA		02/24/2025		1,541							1,541	1,541			
100195185	RALEIGH	NC		02/24/2025		.638							.638	.638			
100203162	HOUSTON	TX		03/27/2025		.704							.704	.704			
100198499	BALTIMORE	MD		02/28/2025		.797							.797	.797			
100203176	HAINES CITY	FL		03/27/2025		.740							.740	.740			
100195646	WHEATON	MD		02/24/2025		.782							.782	.782			
100203515	SEVERN	MD		03/26/2025		.815							.815	.815			
100192302	NORTH PORT	FL		01/31/2025		.722							.722	.722			
100202692	KNIGHTDALE	NC		03/24/2025		.762							.762	.762			
100193132	CELINA	TX		02/10/2025		1,130							1,130	1,130			
100157259	PANAMA CITY BEACH	FL		02/20/2025		.654							.654	.654			
100189098	GLOUCESTER	MA		01/13/2025		.792							.792	.792			
100194629	PT CHARLOTTE	FL		02/21/2025		.741							.741	.741			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188468	SIGNAL MOUNTAIN	TN		01/08/2025		684							684	684			
100203319	DAWSONVILLE	GA		03/27/2025		773							773	773			
100201064	HINDSVILLE	AR		03/12/2025		792							792	792			
100192729	SPANISH FORK	UT		02/10/2025		1,507							1,507	1,507			
100198395	BROCKTON	MA		02/28/2025		678							678	678			
100194235	SALEM	OR		02/14/2025		738							738	738			
100198341	FORT COLLINS	CO		02/28/2025		706							706	706			
100191007	LEHIGH ACRES	FL		01/29/2025		688							688	688			
100194537	DAWSONVILLE	GA		02/14/2025		755							755	755			
100202968	CANON CITY	CO		03/24/2025		749							749	749			
100198442	VENTNOR CITY	NJ		02/28/2025		814							814	814			
100200368	LONGS	SC		03/10/2025		50,684							50,684	50,684			
100192845	LAWRENCEVILLE	GA		02/10/2025		1,353							1,353	1,353			
100199266	STUART	FL		03/05/2025		812							812	812			
100188733	SAN ANTONIO	TX		01/09/2025		840							840	840			
100200537	LUBBOCK	TX		03/11/2025		735							735	735			
100192764	GLEN ALLEN	VA		02/10/2025		2,064							2,064	2,064			
100203161	PRINCETON	TX		03/27/2025		774							774	774			
100203965	LOUISVILLE	KY		03/28/2025		856							856	856			
100191739	SAN JOSE	CA		02/20/2025		695							695	695			
100192642	WARRINGTON	PA		02/10/2025		22,752							22,752	22,752			
100200562	GOODYEAR	AZ		03/11/2025		750							750	750			
100192230	KANSAS CITY	MO		01/31/2025		792							792	792			
100188550	DAVENPORT	FL		01/09/2025		517							517	517			
100195200	EDMOND	OK		02/24/2025		516							516	516			
100200697	AURORA	CO		03/11/2025		1,057							1,057	1,057			
100188300	GRAND PRAIRIE	TX		01/08/2025		882							882	882			
100203444	GOODYEAR	AZ		03/27/2025		1,142							1,142	1,142			
100194218	CAPE CORAL	FL		02/14/2025		710							710	710			
100189143	LAWRENCEVILLE	GA		01/13/2025		702							702	702			
100201232	BRADENTON	FL		03/12/2025		1,172							1,172	1,172			
100202405	CAPE CORAL	FL		03/19/2025		745							745	745			
100194324	BEECH MOUNTAIN	NC		02/14/2025		810							810	810			
100177413	TAMPA	FL		01/16/2025		2,932							2,932	2,932			
100202695	TUCSON	AZ		03/24/2025		757							757	757			
100195473	LAKE WORTH	FL		02/24/2025		1,416							1,416	1,416			
100189810	PROVIDENCE VILLAGE	TX		01/21/2025		831							831	831			
100195217	CONWAY	SC		02/24/2025		867							867	867			
100193294	FREDERICK	MD		02/10/2025		732							732	732			
100198403	OAK ISLAND	NC		02/28/2025		1,044							1,044	1,044			
100195207	RALEIGH	NC		02/24/2025		11,523							11,523	11,523			
100193006	HOLLAND	MI		02/10/2025		699							699	699			
100198421	HEMET	CA		02/28/2025		858							858	858			
100188402	SARATOGA SPRINGS	UT		01/08/2025		788							788	788			
100195371	JASPER	GA		02/24/2025		626							626	626			
100200639	AUSTIN	TX		03/11/2025		706							706	706			
100189933	RALEIGH	NC		01/21/2025		999							999	999			
100203219	ST. PETERSBURG	FL		03/27/2025		760							760	760			
100177371	CHICAGO	IL		01/16/2025		634							634	634			
100177137	OXNARD	CA		01/16/2025		822							822	822			
100195193	STEPHENS CITY	VA		02/24/2025		1,073							1,073	1,073			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190214	MAURICE	LA		01/21/2025		6,287							6,287	6,287			
100188445	FORT WORTH	TX		01/08/2025		730							730	730			
100203373	ANNA	TX		03/27/2025		654							654	654			
100203226	GATLINBURG	TN		03/27/2025		465							465	465			
100189837	PARKVILLE	MO		01/21/2025		897							897	897			
100157070	LAKE WORTH	FL		02/20/2025		941							941	941			
100195467	HOMESTEAD	FL		02/24/2025		1,283							1,283	1,283			
100191252	LAS VEGAS	NV		01/29/2025		653							653	653			
100200431	ALTAMONTE SPRINGS	FL		03/10/2025		744							744	744			
100199058	PENDERGRASS	GA		02/28/2025		635							635	635			
100157323	CANTON	GA		02/20/2025		657							657	657			
100199260	RIVERHEAD	NY		03/05/2025		1,411							1,411	1,411			
100191399	S-GRAVENHAGE	NLD		01/29/2025		(108)							(108)		108		108
100191400	S-GRAVENHAGE	NLD		01/29/2025		(108)							(108)		108		108
100203721	ALKMAAR	NLD		03/26/2025		(161)							(161)		161		161
100202491	SAN ANTONIO	TX		03/21/2025		35,081							35,081	35,081			
100199358	CHARLOTTE	NC		03/05/2025		4,044							4,044	4,044			
100198986	GLENDALE	AZ		02/28/2025		1,767							1,767	1,767			
100189259	APACHE JUNCTION	AZ		01/13/2025		899							899	899			
100188581	LAS VEGAS	NV		02/10/2025		810							810	810			
100190043	TOMS RIVER	NJ		01/21/2025		689							689	689			
100202764	TULARE	CA		03/24/2025		732							732	732			
100204191	WOODLAND HILLS	CA		03/31/2025		3,669							3,669	3,669			
100177675	CASA GRANDE	AZ		01/16/2025		502							502	502			
100198250	WASHINGTON	DC		02/28/2025		806							806	806			
100188691	PIONEER	CA		01/09/2025		1,101							1,101	1,101			
100189753	PALOS HEIGHTS	IL		01/21/2025		729							729	729			
100202628	ROGERS	MN		03/24/2025		887							887	887			
100193507	MOUNT VERNON	WA		02/10/2025		835							835	835			
100194622	HOUSTON	TX		02/21/2025		832							832	832			
100192714	STEPHENS CITY	VA		02/10/2025		2,266							2,266	2,266			
4010088412	MEMPHIS	TN		01/30/2025		1,006							1,006	1,006			
100200714	LEHI	UT		03/11/2025		847							847	847			
100203606	DANBURY	CT		03/26/2025		730							730	730			
100192673	CARMEL	IN		02/10/2025		788							788	788			
100198366	CHARLOTTE	NC		02/28/2025		804							804	804			
100201703	MERCED	CA		03/18/2025		755							755	755			
100203647	TULARE	CA		03/28/2025		693							693	693			
100202767	MURRAY	UT		03/24/2025		727							727	727			
100203496	MINNEAPOLIS	MN		03/26/2025		722							722	722			
100200703	NAUGATUCK	CT		03/11/2025		897							897	897			
100191062	MERIDIAN	ID		01/29/2025		715							715	715			
100198958	NEW LONDON	CT		02/28/2025		709							709	709			
100192231	STRATFORD	CT		01/31/2025		724							724	724			
100186058	VICTORVILLE	CA		01/31/2025		724							724	724			
100202986	MURPHY	NC		03/24/2025		772							772	772			
100189153	BUFORD	GA		01/13/2025		812							812	812			
100192760	AUBREY	TX		02/10/2025		861							861	861			
100177113	COLOMA	MI		01/16/2025		764							764	764			
100191332	MERCED	CA		01/30/2025		690							690	690			
100203506	MINERAL BLUFF	GA		03/26/2025		868							868	868			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191627	COLORADO SPRINGS	CO		01/31/2025		715							715	715			
100192580	LAWRENCEVILLE	GA		02/10/2025		72,894							72,894	72,894			
100198297	DURHAM	NC		02/28/2025		724							724	724			
100185247	NORRIDGE	IL		01/24/2025		564							564	564			
100188913	BRIDGEPORT	CT		01/09/2025		518							518	518			
100202414	MURFREESBORO	TN		03/19/2025		738							738	738			
100198274	LAS VEGAS	NV		02/28/2025		660							660	660			
100193024	SOUTH BEND	IN		02/10/2025		427							427	427			
100188818	CHICO	CA		01/09/2025		2,702							2,702	2,702			
100177181	SAN MARCOS	TX		01/16/2025		1,054							1,054	1,054			
100201928	CAPE CORAL	FL		03/18/2025		694							694	694			
100203510	POOLER	GA		03/26/2025		779							779	779			
100192640	HURRICANE	UT		02/10/2025		786							786	786			
100202947	IDYLLWILD	CA		03/24/2025		9,863							9,863	9,863			
100194556	BRYAN	TX		02/20/2025		470							470	470			
100198346	MANHATTAN	KS		02/28/2025		659							659	659			
100197594	SCOTTSDALE	AZ		02/26/2025		778							778	778			
100193198	CONCORD	NH		02/10/2025		797							797	797			
100200230	ARLINGTON HEIGHTS	IL		03/07/2025		709							709	709			
100191696	HEBER	AZ		02/20/2025		203,261							203,261	203,261			
100201252	APPLE VALLEY	CA		03/12/2025		460							460	460			
100189721	BARTLETT	IL		01/21/2025		730							730	730			
100192554	FRANKLIN TOWNSHIP	NJ		02/10/2025		889							889	889			
100192555	FRANKLIN TOWNSHIP	NJ		02/10/2025		889							889	889			
100189474	NORTH PORT	FL		01/15/2025		663							663	663			
100195204	BLUE ROCK	OH		02/24/2025		727							727	727			
100188761	BASTROP	TX		01/09/2025		1,353							1,353	1,353			
100192548	LAWRENCEVILLE	GA		02/10/2025		681							681	681			
100201204	LAVON	TX		03/12/2025		653							653	653			
100197632	KATY	TX		02/26/2025		707							707	707			
100190735	ELK GROVE VILLAGE	IL		01/27/2025		1,474							1,474	1,474			
100192597	WALTHAM	MA		02/10/2025		788							788	788			
100197595	ALBUQUERQUE	NM		02/26/2025		681							681	681			
100200500	NASHUA	NH		03/11/2025		802							802	802			
100193114	LAS VEGAS	NV		02/10/2025		1,177							1,177	1,177			
100194274	GARLAND	TX		02/14/2025		619							619	619			
100194089	E WENATCHEE	WA		02/14/2025		816							816	816			
100192773	EL MIRAGE	AZ		02/10/2025		719							719	719			
100189333	IDAHO SPRINGS	CO		01/13/2025		761							761	761			
100189560	ANTIOCH	CA		01/16/2025		642							642	642			
100192646	WINDERMERE	FL		02/10/2025		679							679	679			
100193087	MESA	AZ		02/10/2025		1,400							1,400	1,400			
100193359	HIGHLANDS	TX		02/10/2025		50,778							50,778	50,778			
100201611	ATLANTA	GA		03/13/2025		504							504	504			
100192529	HUTTO	TX		02/10/2025		1,367							1,367	1,367			
100192819	WEST HARTFORD	CT		02/10/2025		705							705	705			
100192942	RICHMOND	TX		02/10/2025		699							699	699			
100200201	BOSTON	MA		03/07/2025		19,670							19,670	19,670			
100203592	NORTHFIELD	NJ		03/26/2025		1,524							1,524	1,524			
100195192	ANTIOCH	TN		02/24/2025		778							778	778			
100193508	TACOMA	WA		02/10/2025		777							777	777			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100188711	MANDEVILLE	LA		01/09/2025		727							727	727			
100194498	LAKE HAVASU CITY	AZ		02/14/2025		1,952							1,952	1,952			
100195190	GLASSBORO	NJ		02/24/2025		734							734	734			
100194728	OTSEGO	MN		02/21/2025		1,076							1,076	1,076			
100203558	MODESTO	CA		03/26/2025		839							839	839			
100189985	LAS VEGAS	NV		01/21/2025		1,154							1,154	1,154			
100194077	PALM BEACH GARDENS	FL		03/20/2025		686							686	686			
100200371	SALEM	SC		03/10/2025		675							675	675			
100201210	SEASIDE	OR		03/12/2025		869							869	869			
100186127	CROWLEY	TX		02/10/2025		6,849							6,849	6,849			
100192955	KATY	TX		02/10/2025		818							818	818			
100195183	FORT WORTH	TX		02/24/2025		653							653	653			
100190218	NORTH CHARLESTON	SC		01/21/2025		729							729	729			
100193796	DACULA	GA		02/10/2025		740							740	740			
100201414	LOS ANGELES	CA		03/12/2025		776							776	776			
100197499	PALM DESERT	CA		02/26/2025		1,261							1,261	1,261			
100190740	BAKERSFIELD	CA		01/27/2025		688							688	688			
100194786	DAWSONVILLE	GA		02/21/2025		909							909	909			
100201984	LAS VEGAS	NV		03/18/2025		776							776	776			
100189045	LAS VEGAS	NV		01/09/2025		932							932	932			
100193806	LA PAZ	MEX		02/10/2025		691							691	691			
100192160	BLAINE	MN		01/31/2025		774							774	774			
100195485	CLINTON	MD		02/24/2025		1,083							1,083	1,083			
100177620	FOLSOM	CA		01/16/2025		1,736							1,736	1,736			
100177477	BLAIRSVILLE	PA		01/16/2025		732							732	732			
100176985	DOVER	NH		01/16/2025		788							788	788			
100193096	FRESNO	CA		02/10/2025		1,308							1,308	1,308			
100188277	STATESVILLE	NC		01/08/2025		1,101							1,101	1,101			
100202516	HEMET	CA		03/21/2025		2,663							2,663	2,663			
100189085	CANYON COUNTRY	CA		01/13/2025		766							766	766			
100198382	CHARLOTTE	NC		02/28/2025		891							891	891			
100200709	NASHVILLE	TN		03/11/2025		837							837	837			
100198518	WALDORF	MD		02/28/2025		794							794	794			
100190166	RICHMOND	TX		01/21/2025		856							856	856			
100192653	PLANO	TX		02/10/2025		733							733	733			
100176973	GILLSVILLE	GA		01/16/2025		599							599	599			
100186105	FREMONT	CA		01/31/2025		682							682	682			
100192840	TAMPA	FL		02/10/2025		929							929	929			
100189702	DOWNERS GROVE	IL		02/20/2025		717							717	717			
100190092	LAWRENCEVILLE	GA		01/21/2025		743							743	743			
100198369	COLORADO SPRINGS	CO		02/28/2025		804							804	804			
100203912	HESPERIA	CA		03/28/2025		661							661	661			
100188630	ROSENBERG	TX		02/10/2025		485							485	485			
100201895	ALEXANDRIA	VA		03/18/2025		752							752	752			
100203221	CYPRESS	TX		03/27/2025		823							823	823			
100203189	HURST	TX		03/27/2025		856							856	856			
100195201	GUYTON	GA		02/24/2025		1,768							1,768	1,768			
100202919	OAK ISLAND	NC		03/24/2025		698							698	698			
100203933	SHELTON	WA		03/28/2025		658							658	658			
100198273	ANNA	TX		02/28/2025		847							847	847			
100192241	HEMET	CA		01/31/2025		687							687	687			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192533	MANAHAWKIN	NJ		02/10/2025		832							832	832			
100199272	WESLEY CHAPEL	FL		03/05/2025		1,086							1,086	1,086			
100193091	JOHNSTOWN	CO		02/10/2025		1,319							1,319	1,319			
100203261	BLOOMINGDALE	GA		03/27/2025		680							680	680			
100201729	OJAI	CA		03/18/2025		2,261							2,261	2,261			
100200171	LOGAN	UT		03/07/2025		793							793	793			
100185229	NORRIDGE	IL		01/24/2025		558							558	558			
100189699	RIMROCK	AZ		02/20/2025		695							695	695			
100201052	STOCKTON	CA		03/12/2025		784							784	784			
100203377	MIDLOTHIAN	VA		03/27/2025		479							479	479			
100157325	EXPORT	PA		02/20/2025		579							579	579			
100198358	REDDING	CA		02/28/2025		723							723	723			
100190963	LAWRENCEVILLE	GA		01/28/2025		920							920	920			
100189158	S SALT LAKE	UT		01/13/2025		742							742	742			
100200627	OGDEN	UT		03/11/2025		735							735	735			
100201180	LAYTON	UT		03/12/2025		688							688	688			
100189374	SCOTTSDALE	AZ		01/14/2025		704							704	704			
100198929	PUEBLO WEST	CO		02/28/2025		753							753	753			
100195213	FORT MYERS	FL		02/24/2025		928							928	928			
100195645	OMAHA	NE		02/24/2025		2,278							2,278	2,278			
100188269	SURPRISE	AZ		01/08/2025		989							989	989			
100193046	WELCH	MN		02/10/2025		698							698	698			
100194227	FORT WORTH	TX		02/14/2025		676							676	676			
100202669	SMYRNA	GA		03/24/2025		797							797	797			
100195562	HALETHORPE	MD		02/24/2025		811							811	811			
100198328	NORTH LAS VEGAS	NV		02/28/2025		1,114							1,114	1,114			
100202748	VISALIA	CA		03/24/2025		719							719	719			
100202592	SPRINGFIELD	VA		03/21/2025		748							748	748			
100195421	NAPLES	FL		02/24/2025		1,102							1,102	1,102			
100194311	JACKSONVILLE	FL		02/14/2025		711							711	711			
100188738	PORT SAINT LUCIE	FL		01/09/2025		1,024							1,024	1,024			
100200683	AUSTIN	TX		03/11/2025		832							832	832			
100186879	AURORA	CO		01/07/2025		1,113							1,113	1,113			
100188350	BUFORD	GA		01/08/2025		822							822	822			
100198292	MAPLETON	UT		02/28/2025		2,398							2,398	2,398			
100188795	SARASOTA	FL		01/09/2025		1,166							1,166	1,166			
100201738	SAN ANTONIO	TX		03/18/2025		2,247							2,247	2,247			
100194504	HENDERSON	NV		02/14/2025		698							698	698			
100202502	MESA	AZ		03/21/2025		959							959	959			
100203301	BUFORD	GA		03/27/2025		648							648	648			
100193987	ST. CLOUD	FL		02/11/2025		591							591	591			
100198891	POMPANO BEACH	FL		02/28/2025		668							668	668			
100195394	HENDERSON	NV		02/24/2025		1,049							1,049	1,049			
100190015	LEANDER	TX		01/21/2025		1,113							1,113	1,113			
100199361	OCEAN CITY	MD		03/05/2025		1,337							1,337	1,337			
100189171	VINELAND	NJ		01/13/2025		695							695	695			
100203200	LAWRENCEVILLE	GA		03/27/2025		638							638	638			
100201429	DENTON	TX		03/12/2025		591							591	591			
100200680	LEHI	UT		03/11/2025		831							831	831			
100185204	LOS ANGELES	CA		01/24/2025		812							812	812			
100203475	N TOPSAIL BCH	NC		03/26/2025		731							731	731			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192842	LAWRENCEVILLE	GA		02/10/2025		1,677							1,677	1,677			
100192935	GEORGETOWN	TX		02/10/2025		802							802	802			
100198541	KINGSVILLE	MD		02/28/2025		656							656	656			
100190073	LAS VEGAS	NV		01/21/2025		778							778	778			
100202534	TEMPE	AZ		03/21/2025		445							445	445			
100177665	BAKERSFIELD	CA		01/16/2025		8,842							8,842	8,842			
100189308	MELISSA	TX		01/13/2025		690							690	690			
100200198	JAMAICA	VT		03/07/2025		671							671	671			
100198348	SAVANNAH	GA		02/28/2025		818							818	818			
100157438	SEAFORD	DE		02/20/2025		761							761	761			
100202729	PRAIRIE VILLAGE	KS		03/24/2025		2,406							2,406	2,406			
100193485	STONEHAM	MA		02/10/2025		916							916	916			
100177651	HESPERIA	CA		01/16/2025		783							783	783			
100200224	CHICAGO	IL		03/07/2025		699							699	699			
100199984	DILLON	CO		03/06/2025		690							690	690			
100201065	CHINCOTEAGUE ISLAND	VA		03/12/2025		765							765	765			
100201208	GREENSBORO	NC		03/12/2025		656							656	656			
100188370	HOT SPRINGS VILLAGE	AR		01/08/2025		799							799	799			
100197590	NASHUA	NH		02/26/2025		769							769	769			
100188741	LAS VEGAS	NV		01/09/2025		84,363							84,363	84,363			
100195214	FORT MYERS	FL		02/24/2025		907							907	907			
100198954	SHEPHERD	TX		02/28/2025		570							570	570			
100192929	MCKINNEY	TX		02/10/2025		617							617	617			
100193605	LAS VEGAS	NV		02/10/2025		817							817	817			
100199341	MISSION	KS		03/05/2025		3,083							3,083	3,083			
100193011	DENTON	NC		02/10/2025		847							847	847			
100193106	ACWORTH	GA		02/10/2025		1,191							1,191	1,191			
100190089	MERIDIAN	ID		01/21/2025		743							743	743			
100202935	MESQUITE	NV		03/24/2025		732							732	732			
100192619	LARGO	FL		02/10/2025		689							689	689			
100189163	LAWRENCEVILLE	GA		01/13/2025		1,875							1,875	1,875			
100186072	REDWOOD CITY	CA		01/31/2025		6,976							6,976	6,976			
100189743	PHOENIX	AZ		01/21/2025		800							800	800			
100192414	PHOENIX	AZ		02/07/2025		720							720	720			
100188437	KISSIMMEE	FL		01/08/2025		728							728	728			
100199328	PRINCETON	TX		03/05/2025		741							741	741			
100186963	AVONDALE	AZ		01/07/2025		573							573	573			
100194278	WAUKESHA	WI		02/14/2025		745							745	745			
100192799	SANTA CLARA	CA		02/10/2025		745							745	745			
100198494	JARRETTSVILLE	MD		02/28/2025		632							632	632			
100201125	COLORADO SPRINGS	CO		03/12/2025		715							715	715			
100197237	SANDY	UT		02/25/2025		1,356							1,356	1,356			
100190885	STEPHENSON	VA		01/28/2025		628							628	628			
100188603	SANFORD	FL		02/10/2025		8,702							8,702	8,702			
100199322	PRINCETON	TX		03/05/2025		789							789	789			
100194240	SEBASTIAN	FL		02/14/2025		770							770	770			
100198293	NUTLEY	NJ		02/28/2025		789							789	789			
100202746	HENDERSON	NV		03/24/2025		714							714	714			
100188343	HERMITAGE	TN		01/08/2025		1,022							1,022	1,022			
100202869	MANASSAS	VA		03/24/2025		618							618	618			
100191526	UNITED KINGDOM	GBR		01/29/2025		1,343							1,343	1,504	160		160

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100198480	BALTIMORE	MD		02/28/2025		673							673	673			
100198373	ELLISVILLE	MO		02/28/2025		716							716	716			
100198456	HENDERSON	NV		02/28/2025		807							807	807			
100188557	PHOENIX	AZ		02/10/2025		698							698	698			
100188843	NORTH HIGHLANDS	CA		01/09/2025		3,796							3,796	3,796			
100191087	PORT CHARLOTTE	FL		01/29/2025		594							594	594			
100192509	POMPTON LAKES	NJ		02/07/2025		1,176							1,176	1,176			
100203568	AUSTIN	TX		03/26/2025		768							768	768			
100188955	SAN ANGELO	TX		01/09/2025		469							469	469			
100203906	MIAMI	FL		03/28/2025		490							490	490			
100195208	HYATTSVILLE	MD		02/24/2025		1,197							1,197	1,197			
100188268	TACOMA	WA		01/08/2025		1,125							1,125	1,125			
100194782	ROWLETT	TX		02/21/2025		728							728	728			
100203269	DUMFRIES	VA		03/27/2025		724							724	724			
100198329	DAVENPORT	FL		02/28/2025		1,400							1,400	1,400			
100189640	SUGAR GROVE	IL		01/17/2025		565							565	565			
100195629	CORONA	CA		02/24/2025		636							636	636			
100193015	IDAHO FALLS	ID		02/10/2025		642							642	642			
100188355	LOWELL	AR		01/08/2025		2,603							2,603	2,603			
100203655	MAASBRACHT	NLD		03/26/2025		(90)							(90)		90		90
100201763	BLACKSBURG	VA		03/18/2025		612							612	612			
100189918	THE VILLAGES	FL		01/21/2025		725							725	725			
100201934	BAKERSFIELD	CA		03/18/2025		660							660	660			
100192939	MCKINNEY	TX		02/10/2025		662							662	662			
100195186	MELISSA	TX		02/24/2025		786							786	786			
100203897	VERO BEACH	FL		03/28/2025		700							700	700			
100201050	LAS VEGAS	NV		03/12/2025		1,302							1,302	1,302			
100193116	FRESNO	CA		02/10/2025		1,151							1,151	1,151			
100188464	APEX	NC		01/08/2025		685							685	685			
100202470	UNION	KY		03/21/2025		683							683	683			
100189765	MURFREESBORO	TN		01/21/2025		773							773	773			
100203624	UNITED KINGDOM	GBR		03/27/2025		16							16		(16)		(16)
100192671	FREDERICK	MD		02/10/2025		12,402							12,402	12,489		87	87
100200095	APEX	NC		03/06/2025		2,140							2,140	2,140			
100191208	LAS VEGAS	NV		01/29/2025		2,605							2,605	2,605			
100177663	AURORA	CO		01/16/2025		653							653	653			
100191102	GARDEN GROVE	CA		01/29/2025		656							656	656			
100201812	STOCKTON	CA		03/18/2025		760							760	760			
100189931	ACWORTH	GA		01/21/2025		1,165							1,165	1,165			
100195591	RIVERSIDE	CA		02/24/2025		668							668	668			
100200367	TOCCOA	GA		03/10/2025		775							775	775			
100191284	BALTIMORE	MD		01/29/2025		634							634	634			
100201068	CANYON LAKE	TX		03/12/2025		769							769	769			
100203317	RALEIGH	NC		03/27/2025		968							968	968			
100203345	SARASOTA	FL		03/27/2025		115,542							115,542	115,542			
100194454	HENDERSON	NV		02/14/2025		670							670	670			
100200223	PHILADELPHIA	PA		03/07/2025		1,739							1,739	1,739			
100200686	PHILADELPHIA	PA		03/11/2025		760							760	760			
100198315	MESA	AZ		02/28/2025		715							715	715			
100181481	NORWALK	CT		01/09/2025		792							792	792			
100195187	INDIANAPOLIS	IN		02/24/2025		720							720	720			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177235	SAN MARCOS	TX		01/16/2025		619							619	619			
100198992	HOUSTON	TX		02/28/2025		661							661	661			
100190013	BRANDYWINE	MD		01/21/2025		1,126							1,126	1,126			
100200211	SIMPSONVILLE	SC		03/07/2025		816							816	816			
100188311	SALT LAKE CITY	UT		01/08/2025		866							866	866			
100197503	ORANGE	CA		02/26/2025		982							982	982			
100193128	ROSEDALE	MD		02/10/2025		1,431							1,431	1,431			
100194164	GULF SHORES	AL		02/14/2025		901							901	901			
100201580	LAGRANGE	GA		03/13/2025		38,374							38,374	38,374			
100202561	KYLE	TX		03/21/2025		1,122							1,122	1,122			
100202697	MORGAN	UT		03/24/2025		728							728	728			
100191091	NEWARK	NJ		01/29/2025		764							764	764			
100190709	SPRING	TX		01/28/2025		2,360							2,360	2,360			
100194602	MELISSA	TX		02/21/2025		1,995							1,995	1,995			
100202814	MIDDLETOWN	DE		03/24/2025		668							668	668			
100197577	JOSHUA TREE	CA		02/26/2025		656							656	656			
100201822	JACKSON	CA		03/18/2025		1,042							1,042	1,042			
100192789	MESA	AZ		02/10/2025		743							743	743			
100192864	STAR	ID		02/10/2025		856							856	856			
100200645	DUBLIN	OH		03/11/2025		764							764	764			
100188920	ARVADA	CO		01/09/2025		754							754	754			
100190850	CAPE CORAL	FL		01/27/2025		1,064							1,064	1,064			
100203143	SCOTTSDALE	AZ		03/27/2025		123,136							123,136	123,136			
100189161	SAN TAN VALLEY	AZ		01/13/2025		703							703	703			
100194532	GOODYEAR	AZ		02/14/2025		706							706	706			
100190120	CLERMONT	FL		01/21/2025		645							645	645			
100177120	NEW ORLEANS	LA		01/16/2025		859							859	859			
100193699	DAVENPORT	FL		02/10/2025		789							789	789			
100192425	WEST ORANGE	NJ		02/07/2025		691							691	691			
100192217	BIG BEAR CITY	CA		01/31/2025		693							693	693			
100200278	WOONSOCKET	RI		03/07/2025		909							909	909			
100188289	SAN ANTONIO	FL		01/08/2025		890							890	890			
100199348	PAHRUMP	NV		03/05/2025		627							627	627			
100194142	OCEAN CITY	MD		02/14/2025		930							930	930			
100203194	DURHAM	NC		03/27/2025		726							726	726			
100194346	MIDDLETOWN	RI		02/14/2025		647							647	647			
100194349	MIDDLETOWN	RI		02/14/2025		647							647	647			
100181482	LOGANVILLE	GA		01/09/2025		546							546	546			
100194450	BAKERSFIELD	CA		02/14/2025		703							703	703			
100203391	GREENVILLE	SC		03/27/2025		125,912							125,912	125,912			
100194353	FLOWERY BR	GA		02/14/2025		703							703	703			
100203171	TUCSON	AZ		03/27/2025		458							458	458			
100199067	LAWRENCEVILLE	GA		02/28/2025		863							863	863			
100194800	CEDAR ISLAND	NC		02/21/2025		758							758	758			
100200512	SILVERDALE	PA		03/11/2025		2,838							2,838	2,838			
100202851	CLINTON	UT		03/24/2025		560							560	560			
100192831	ALTAMONTE SPRINGS	FL		02/10/2025		805							805	805			
100203270	CONCORD	NH		03/27/2025		681							681	681			
100190265	CHATTANOOGA	TN		01/22/2025		603							603	603			
100198496	NORTH BEACH	MD		02/28/2025		756							756	756			
100177618	SNELLVILLE	GA		01/16/2025		730							730	730			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189726	CARNEGIE	PA		01/21/2025		813							813	813			
100203371	CEDARBURG	WI		03/27/2025		755							755	755			
100202659	AURORA	CO		03/24/2025		1,406							1,406	1,406			
100195180	WESTAMPTON	NJ		02/24/2025		711							711	711			
100190956	ANGIER	NC		01/28/2025		694							694	694			
100181416	PHOENIX	AZ		01/09/2025		693							693	693			
100202964	VESTABURG	MI		03/24/2025		685							685	685			
100198511	ELKTON	MD		02/28/2025		992							992	992			
100194135	LAS VEGAS	NV		02/14/2025		663							663	663			
100199029	LAWRENCEVILLE	GA		02/28/2025		863							863	863			
100188336	DURHAM	NC		01/08/2025		2,420							2,420	2,420			
100192768	LAUREL	MD		02/10/2025		848							848	848			
100201616	HAMMOND	LA		03/13/2025		1,865							1,865	1,865			
100202401	CHARLOTTE	NC		03/19/2025		645							645	645			
100199377	COTTONWOOD	AZ		03/05/2025		626							626	626			
100200242	HOUSTON	TX		03/07/2025		668							668	668			
100192163	SPARKS	NV		01/31/2025		701							701	701			
100201795	CHICAGO	IL		03/18/2025		716							716	716			
100203907	BUENA PARK	CA		03/28/2025		659							659	659			
100203326	GREEN BROOK	NJ		03/27/2025		715							715	715			
100194150	PHILADELPHIA	PA		02/14/2025		3,613							3,613	3,613			
100190076	GRANBURY	TX		01/21/2025		1,126							1,126	1,126			
100177228	BEAVERTON	OR		01/16/2025		711							711	711			
100157234	ELVERTA	CA		02/20/2025		5,857							5,857	5,857			
100195184	WEST CHESTER	PA		02/24/2025		681							681	681			
100203236	COLORADO SPRINGS	CO		03/27/2025		675							675	675			
100203399	SAVANNAH	GA		03/27/2025		2,758							2,758	2,758			
100190152	WILDWOOD CREST	NJ		01/21/2025		768							768	768			
100190138	WENTZVILLE	MO		01/21/2025		1,021							1,021	1,021			
100203188	BOYNTON BEACH	FL		03/27/2025		715							715	715			
100181425	PALM DESERT	CA		01/09/2025		495							495	495			
100202956	MINERAL BLUFF	GA		03/24/2025		874							874	874			
100194400	PHOENIX	AZ		02/14/2025		706							706	706			
100198537	OCEAN CITY	MD		02/28/2025		803							803	803			
100189330	AVONDALE	AZ		01/13/2025		759							759	759			
100195189	PRINCETON	TX		02/24/2025		801							801	801			
100177408	DENTON	TX		01/16/2025		784							784	784			
100203155	WESTAMPTON	NJ		03/27/2025		636							636	636			
100192630	SACHSE	TX		02/10/2025		629							629	629			
100194368	LIVINGSTON MANOR	NY		02/14/2025		649							649	649			
100193150	PORTLAND	OR		02/10/2025		1,034							1,034	1,034			
100201886	PLAINFIELD	IN		03/18/2025		4,715							4,715	4,715			
100194625	BRIDGEPORT	PA		02/21/2025		1,105							1,105	1,105			
100177535	PORT ORANGE	FL		01/16/2025		472							472	472			
100202553	MESA	AZ		03/21/2025		1,247							1,247	1,247			
100202778	SPRINGFIELD	OR		03/24/2025		683							683	683			
100198277	RALEIGH	NC		02/28/2025		791							791	791			
100194094	HOUSTON	TX		02/14/2025		722							722	722			
100194096	HOUSTON	TX		02/14/2025		722							722	722			
100192945	ROCKPORT	TX		02/10/2025		888							888	888			
100157399	PITTSBURGH	PA		02/20/2025		625							625	625			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202952	RANSON	WV		03/24/2025		711							711	711			
100193021	MARICOPA	AZ		02/10/2025		1,051							1,051	1,051			
100188889	AUSTIN	TX		01/09/2025		639							639	639			
100193690	KISSIMMEE	FL		02/10/2025		708							708	708			
100202706	FAIRFIELD BAY	AR		03/24/2025		1,082							1,082	1,082			
100177038	FORT WASHINGTON	MD		01/16/2025		473							473	473			
4010084928	TRAFFORD	PA		01/30/2025		731							731	731			
100199276	GRASS VALLEY	CA		03/05/2025		724							724	724			
100193083	AURORA	CO		02/10/2025		5,648							5,648	5,648			
100195174	CHARLOTTE	NC		02/24/2025		671							671	671			
100190686	GREENSBORO	NC		01/28/2025		3,882							3,882	3,882			
100203903	SHELTON	CT		03/28/2025		869							869	869			
100200357	PARRISH	FL		03/10/2025		1,219							1,219	1,219			
100194765	CALDWELL	ID		02/21/2025		661							661	661			
100177395	HOPE	MI		01/16/2025		1,556							1,556	1,556			
100194744	SANFORD	NC		02/21/2025		774							774	774			
100191262	LAKE FOREST	CA		01/29/2025		685							685	685			
100188611	PHOENIX	AZ		02/10/2025		1,003							1,003	1,003			
100199085	RALEIGH	NC		02/28/2025		838							838	838			
100188891	FORT WORTH	TX		01/09/2025		864							864	864			
100201441	DENTON	TX		03/12/2025		533							533	533			
100177654	PRESCOTT	AZ		01/16/2025		726							726	726			
100199841	FARMINGVILLE	NY		03/05/2025		1,182							1,182	1,182			
100189991	MCKINNEY	TX		01/21/2025		1,075							1,075	1,075			
100189207	PARK RIDGE	IL		01/13/2025		813							813	813			
100193244	FRONT ROYAL	VA		02/10/2025		464							464	464			
100193370	WEST NEW YORK	NJ		02/10/2025		2,641							2,641	2,641			
100202515	BRANDYWINE	MD		03/21/2025		972							972	972			
100202895	FORT WORTH	TX		03/24/2025		1,063							1,063	1,063			
100199384	SODDY DAISY	TN		03/05/2025		532							532	532			
100195191	AUSTIN	TX		02/24/2025		768							768	768			
100195178	CLERMONT	FL		02/24/2025		708							708	708			
100192931	MEMPHIS	TN		02/10/2025		733							733	733			
100199336	PRINCETON	TX		03/05/2025		816							816	816			
100188874	AUBREY	TX		01/09/2025		3,056							3,056	3,056			
100157153	LANHAM	MD		02/20/2025		558							558	558			
100204068	FRESNO	TX		03/28/2025		606							606	606			
100198354	ANNA	TX		02/28/2025		790							790	790			
100190157	KNOXVILLE	TN		01/21/2025		690							690	690			
100198249	SAVANNAH	GA		02/28/2025		613							613	613			
100190778	JOSHUA	TX		01/27/2025		866							866	866			
100194457	PALM COAST	FL		02/14/2025		783							783	783			
100192776	FAYETTEVILLE	AR		02/10/2025		672							672	672			
100189007	SEVERANCE	CO		01/09/2025		764							764	764			
100190223	ALBUQUERQUE	NM		01/21/2025		728							728	728			
100203381	LAS VEGAS	NV		03/27/2025		689							689	689			
100188435	AUSTIN	TX		01/08/2025		711							711	711			
100201085	CUMMING	GA		03/12/2025		715							715	715			
100194703	ANTLOCH	TN		02/21/2025		740							740	740			
100193105	KNIGHTDALE	NC		02/10/2025		1,155							1,155	1,155			
100203470	DOWAGIAC	MI		03/26/2025		686							686	686			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203644	UNITED KINGDOM	GBR		03/27/2025		(18)							(18)		18		18
100195177	HENRICO	VA		02/24/2025		695							695	695			
100202443	GLENDALE	AZ		03/20/2025		616							616	616			
100191072	SAINT AUGUSTINE	FL		01/29/2025		1,309							1,309	1,309			
100197332	MENIFEE	CA		02/25/2025		527							527	527			
100193406	TAMPA	FL		02/10/2025		768							768	768			
100192281	PHILADELPHIA	PA		01/31/2025		706							706	706			
100197491	SCOTTSDALE	AZ		02/26/2025		725							725	725			
100192744	WALDORF	MD		02/10/2025		772							772	772			
100191486	ENSCHEDE	NLD		01/29/2025		(56)							(56)		56		56
100203498	GREAT FALLS	MT		03/26/2025		713							713	713			
100192774	TEMPE	AZ		02/10/2025		666							666	666			
100189124	PHOENIX	AZ		01/13/2025		854							854	854			
100202404	PENNSAUKEN	NJ		03/19/2025		652							652	652			
100200302	SHIRLEY	NY		03/07/2025		657							657	657			
100190002	FOLEY	AL		01/21/2025		609							609	609			
100191269	VALENCIA	CA		01/29/2025		606							606	606			
100157173	MARIPOSA	CA		02/20/2025		638							638	638			
100193494	OREGON CITY	OR		02/10/2025		749							749	749			
100190110	MESA	AZ		01/21/2025		670							670	670			
100188793	SALEM	OR		01/09/2025		1,101							1,101	1,101			
100198379	HALLOWELL	ME		02/28/2025		895							895	895			
100193735	FAYETTEVILLE	AR		02/10/2025		612							612	612			
100193720	FAYETTEVILLE	AR		02/10/2025		612							612	612			
100203184	BIG BEAR LAKE	CA		03/27/2025		424							424	424			
100157061	PALM DESERT	CA		02/20/2025		735							735	735			
100192650	HENRICO	VA		02/10/2025		692							692	692			
100195381	BALTIMORE	MD		02/24/2025		697							697	697			
100193633	PHOENIX	AZ		02/10/2025		2,542							2,542	2,542			
100201071	NATICK	MA		03/12/2025		737							737	737			
100189285	STALLINGS	NC		01/13/2025		784							784	784			
100192311	EAST STROUDSBURG	PA		01/31/2025		766							766	766			
100189339	APEX	NC		01/13/2025		1,027							1,027	1,027			
100201711	VAN ALSTYNE	TX		03/18/2025		3,138							3,138	3,138			
100192510	IRVING	TX		02/07/2025		407							407	407			
100201412	NEW ORLEANS	LA		03/12/2025		759							759	759			
100202774	FORT WORTH	TX		03/24/2025		5,286							5,286	5,286			
100185244	CHARLOTTE	NC		01/24/2025		768							768	768			
100185197	HUMMELSTOWN	PA		01/24/2025		733							733	733			
100203104	RIDLEY PARK	PA		03/27/2025		743							743	743			
100192796	FRESNO	CA		02/10/2025		727							727	727			
100203994	SALEM	OR		03/28/2025		741							741	741			
100198296	CENTERTON	AR		02/28/2025		724							724	724			
100192663	HOLLY SPRINGS	NC		02/10/2025		769							769	769			
100197674	UNITED KINGDOM	GBR		02/28/2025		8,312						(8,230)	81		(81)		(81)
100190095	WENTZVILLE	MO		01/21/2025		1,396							1,396	1,396			
100195188	ARDMORE	PA		02/24/2025		815							815	815			
100191586	OAK PARK	IL		01/31/2025		724							724	724			
100188452	ROCKLEDGE	FL		01/08/2025		803							803	803			
100195182	CROSS PLAINS	WI		02/24/2025		781							781	781			
100191303	HUNTLAND	TN		01/30/2025		778							778	778			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188583	PUNTA GORDA	FL		02/10/2025		1,061							1,061	1,061			
100202976	COLUMBIA	SC		03/24/2025		674							674	674			
100203898	SMITHFIELD	UT		03/28/2025		784							784	784			
100193072	INDIO	CA		02/10/2025		1,409							1,409	1,409			
100190130	GERMANTOWN	TN		01/21/2025		722							722	722			
100192173	CARSON CITY	NV		01/31/2025		730							730	730			
100201976	NASHVILLE	TN		03/18/2025		746							746	746			
100199304	STURGEON BAY	WI		03/05/2025		640							640	640			
100190472	GIBBSBORO	NJ		01/24/2025		2,065							2,065	2,065			
100203550	PALM BAY	FL		03/26/2025		679							679	679			
100192890	CHARLOTTE	NC		02/10/2025		101,374							101,374	101,374			
100203275	MIDDLETOWN	DE		03/27/2025		789							789	789			
100201122	GARNER	NC		03/12/2025		468							468	468			
100192794	MADERA	CA		02/10/2025		842							842	842			
100198913	CORVALLIS	OR		02/28/2025		730							730	730			
100190127	MARIETTA	GA		01/21/2025		741							741	741			
100200231	PASADENA	CA		03/07/2025		778							778	778			
100190663	COLUMBUS	OH		01/28/2025		710							710	710			
100198285	AUSTIN	TX		02/28/2025		660							660	660			
100188314	TWAIN HARTE	CA		01/08/2025		841							841	841			
100193528	GRANTSBURG	WI		02/10/2025		741							741	741			
100177023	CLEVELAND	TN		01/16/2025		483							483	483			
100202683	CHARLOTTESVILLE	VA		03/24/2025		737							737	737			
100189873	WAKE FOREST	NC		01/21/2025		1,431							1,431	1,431			
100193740	SUMMERTON	SC		02/10/2025		700							700	700			
100201602	MIAMI	FL		03/13/2025		757							757	757			
100194638	HENDERSON	NV		02/21/2025		2,366							2,366	2,366			
100188855	CHANDLER	AZ		01/09/2025		1,633							1,633	1,633			
100191619	HURRICANE	UT		01/31/2025		654							654	654			
100193019	MARICOPA	AZ		02/10/2025		6,326							6,326	6,326			
100201102	LEBANON	TN		03/12/2025		710							710	710			
100199090	SAINT CLOUD	FL		02/28/2025		1,746							1,746	1,746			
100199035	MONMOUTH	OR		02/28/2025		784							784	784			
100200739	RANCHO CORDOVA	CA		03/11/2025		1,023							1,023	1,023			
100201954	BRADENTON	FL		03/18/2025		732							732	732			
100194752	RICHMOND	VA		02/21/2025		684							684	684			
100177082	OCEAN CITY	MD		01/16/2025		714							714	714			
100194788	SAN ANTONIO	TX		02/21/2025		792							792	792			
100203139	KUNA	ID		03/27/2025		751							751	751			
100188584	GLENDALE	AZ		02/10/2025		814							814	814			
100191380	SURPRISE	AZ		01/30/2025		706							706	706			
100195488	STATESVILLE	NC		02/24/2025		1,070							1,070	1,070			
100194684	WINTER GARDEN	FL		02/21/2025		747							747	747			
100189351	APACHE JCT	AZ		01/13/2025		5,402							5,402	5,402			
100200385	SAN TAN VALLEY	AZ		03/10/2025		882							882	882			
100198449	NAPERVILLE	IL		02/28/2025		774							774	774			
100190367	DES PLAINES	IL		01/22/2025		779							779	779			
100201483	PRINCETON	MA		03/12/2025		1,242							1,242	1,242			
100201242	CHICO	CA		03/12/2025		1,095							1,095	1,095			
100190046	VENICE	FL		01/21/2025		728							728	728			
100194428	FAIRFAX	VA		02/14/2025		733							733	733			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100191494	NIJMEGEN	NLD		01/29/2025		(102)							(102)		102		102
100194741	ROUND ROCK	TX		02/21/2025		919							919	919			
100201228	PORTLAND	OR		03/12/2025		1,035							1,035	1,035			
100203302	CHARLOTTE	NC		03/27/2025		866							866	866			
100188382	COLORADO SPRINGS	CO		01/08/2025		768							768	768			
100190711	SMYRNA	GA		01/28/2025		700							700	700			
100195172	RALEIGH	NC		02/24/2025		1,666							1,666	1,666			
100203323	MCKINNEY	TX		03/27/2025		1,009							1,009	1,009			
100177375	KATY	TX		01/16/2025		477							477	477			
100193404	PHOENIXVILLE	PA		02/10/2025		746							746	746			
100185266	LACEY	WA		01/24/2025		739							739	739			
100191702	MELBOURNE	FL		02/20/2025		680							680	680			
100188032	ALDIE	VA		01/07/2025		1,718							1,718	1,718			
100203341	NEW BRITAIN	CT		03/27/2025		627							627	627			
100191259	LAS VEGAS	NV		01/29/2025		833							833	833			
100204082	CYPRESS	TX		03/28/2025		455							455	455			
100189590	MANASSAS	VA		01/17/2025		783							783	783			
100203231	NORTH LAS VEGAS	NV		03/27/2025		670							670	670			
100194156	NAPLES	FL		02/14/2025		3,420							3,420	3,420			
100189406	CALIMESA	CA		01/14/2025		706							706	706			
100185222	BAKERSFIELD	CA		01/24/2025		788							788	788			
100190895	LAWRENCEVILLE	GA		01/28/2025		856							856	856			
100200582	GEORGETOWN	TX		03/11/2025		1,019							1,019	1,019			
100189101	MARIETTA	GA		01/13/2025		904							904	904			
100192850	LAWRENCEVILLE	GA		02/10/2025		1,442							1,442	1,442			
100190362	LEE'S SUMMIT	MO		01/22/2025		610							610	610			
100194329	VANCOUVER	WA		02/14/2025		671							671	671			
100192577	FORNEY	TX		02/10/2025		786							786	786			
100194070	MIAMI	FL		03/20/2025		751							751	751			
100198363	DOYLESTOWN	PA		02/28/2025		776							776	776			
100192693	HENDERSON	NV		02/10/2025		697							697	697			
100202529	AUSTIN	TX		03/21/2025		744							744	744			
100194041	CRYSTAL RIVER	FL		03/20/2025		647							647	647			
100192552	SAN TAN VALLEY	AZ		02/10/2025		686							686	686			
100190967	SURPRISE	AZ		01/28/2025		997							997	997			
100203348	GARNER	NC		03/27/2025		683							683	683			
100203433	CHARLOTTE	NC		03/27/2025		620							620	620			
100191630	COLORADO SPRINGS	CO		01/31/2025		674							674	674			
100177509	MCKINNEY	TX		01/16/2025		1,249							1,249	1,249			
100203575	FORT WORTH	TX		03/26/2025		774							774	774			
100194444	TAMPA	FL		02/14/2025		742							742	742			
100190879	ANNA	TX		01/28/2025		2,010							2,010	2,010			
100190028	GALLATIN	TN		01/21/2025		278,142							278,142	278,142			
100189846	LAWRENCEVILLE	GA		01/21/2025		502							502	502			
100199536	AUSTIN	TX		03/05/2025		2,117							2,117	2,117			
100193450	WETUMPKA	AL		02/10/2025		837							837	837			
100199291	PRINCETON	TX		03/05/2025		802							802	802			
100193342	BALTIMORE	MD		02/10/2025		1,606							1,606	1,606			
100201141	MADERA	CA		03/12/2025		1,446							1,446	1,446			
100195175	FAYETTEVILLE	AR		02/24/2025		867							867	867			
100191426	AMSTERDAM	NLD		01/29/2025		(122)							(122)		122		122

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201290	DES PLAINES	IL		03/12/2025		605							605	605			
100195479	GUYTON	GA		02/24/2025		1,027							1,027	1,027			
100195198	LAWRENCEVILLE	GA		02/24/2025		942							942	942			
100199379	TULSA	OK		03/05/2025		639							639	639			
100189898	MARICOPA	AZ		01/21/2025		684							684	684			
100194066	DUNEDIN	FL		03/20/2025		713							713	713			
100204138	LONG BEACH	CA		03/28/2025		807							807	807			
100201367	VICTORVILLE	CA		03/12/2025		747							747	747			
100200364	MAPLE SHADE	NJ		03/10/2025		150,650							150,650	150,650			
100190914	STUART	FL		01/28/2025		27,831							27,831	27,831			
100197683	UNITED KINGDOM	GBR		02/28/2025		29							29		(29)		(29)
100188297	RALEIGH	NC		01/08/2025		856							856	856			
100200623	IRVING	TX		03/11/2025		778							778	778			
100193646	CLEARWATER	FL		02/10/2025		6,674							6,674	6,674			
100195477	CARTERSVILLE	GA		02/24/2025		1,092							1,092	1,092			
100202693	LAS VEGAS	NV		03/24/2025		727							727	727			
100193289	ELKRIDGE	MD		02/10/2025		824							824	824			
100198533	CLARKSVILLE	MD		02/28/2025		765							765	765			
100198281	BLUE JAY	CA		02/28/2025		668							668	668			
100202407	DETROIT	MI		03/19/2025		702							702	702			
100202900	SINCLAIR	ME		03/24/2025		769							769	769			
100198239	ANNA	TX		02/28/2025		795							795	795			
100200648	HOLLYWOOD	FL		03/11/2025		688							688	688			
100195363	THE VILLAGES	FL		02/24/2025		595							595	595			
100202800	PENDERGRASS	GA		03/24/2025		38,397							38,397	38,397			
100200696	KENNESAW	GA		03/11/2025		661							661	661			
100204051	CHARLOTTE	NC		03/28/2025		453							453	453			
100191017	BRANFORD	CT		01/29/2025		706							706	706			
100191409	HEERENVEEN	NLD		01/29/2025		(106)							(106)		106		106
100191472	ROTTERDAM	NLD		01/29/2025		(94)							(94)		94		94
100203654	SCHIEDAM	NLD		03/26/2025		5,260							5,260	5,887	627		627
100189234	TEMPLE	TX		01/13/2025		696							696	696			
100189855	CLERMONT	FL		01/21/2025		1,248							1,248	1,248			
100157410	NEWNAN	GA		02/20/2025		652							652	652			
100198243	NASHUA	NH		02/28/2025		665							665	665			
100190107	COPPELL	TX		01/21/2025		9,254							9,254	9,254			
100194334	FITCHBURG	MA		02/14/2025		738							738	738			
100157474	LAND O LAKES	FL		02/20/2025		659							659	659			
100200360	HUDDLESTON	VA		03/10/2025		672							672	672			
100203414	DAWSONVILLE	GA		03/27/2025		1,610							1,610	1,610			
100192644	MANASSAS	VA		02/10/2025		715							715	715			
100188689	GARY	IN		01/09/2025		652							652	652			
100194596	MIRAMAR	FL		03/28/2025		791							791	791			
100194611	PALM BAY	FL		02/21/2025		698							698	698			
100189460	AURORA	CO		01/15/2025		509							509	509			
100189892	CONCORD	NC		01/21/2025		737							737	737			
100190985	STEPHENSON	VA		01/28/2025		953							953	953			
100185209	RIO LINDA	CA		01/24/2025		687							687	687			
100200624	IRVING	TX		03/11/2025		775							775	775			
100191297	ATLANTA	GA		01/30/2025		743							743	743			
100194743	SANFORD	NC		02/21/2025		756							756	756			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193466	GLENDALE	AZ		02/10/2025		664							664	664			
100198493	ROCK HALL	MD		02/28/2025		659							659	659			
100195196	LAWRENCEVILLE	GA		02/24/2025		965							965	965			
100189850	CARTERSVILLE	GA		01/21/2025		2,567							2,567	2,567			
100193526	HAVERSTRAW	NY		02/10/2025		732							732	732			
100201014	BENTONVILLE	AR		03/12/2025		1,013							1,013	1,013			
100189325	PRINCETON	TX		01/13/2025		771							771	771			
100200559	SACRAMENTO	CA		03/11/2025		782							782	782			
100188800	SALEM	OR		01/09/2025		2,015							2,015	2,015			
100202948	TUCSON	AZ		03/24/2025		604							604	604			
100191452	GRONINGEN	NLD		01/29/2025		(113)							(113)		113		113
100197764	S-GRAVENHAGE	NLD		02/26/2025		(82)							(82)		82		82
100197613	SCOTTSDALE	AZ		02/26/2025		704							704	704			
100203288	MOUNT HOLLY	NC		03/27/2025		998							998	998			
100194277	PHOENIX	AZ		02/14/2025		681							681	681			
100200411	LEHIGH ACRES	FL		03/10/2025		608							608	608			
100188517	MUKWONAGO	WI		01/08/2025		60,811							60,811	60,811			
100190873	MCKINNEY	TX		01/28/2025		538							538	538			
100194242	GAINESVILLE	FL		02/14/2025		584							584	584			
100192585	HOUSTON	TX		02/10/2025		1,102							1,102	1,102			
100189115	BUTTERNUT	WI		01/13/2025		693							693	693			
100200323	SAN TAN VALLEY	AZ		03/10/2025		1,239							1,239	1,239			
100201574	GARLAND	TX		03/13/2025		695							695	695			
100201213	TUCSON	AZ		03/12/2025		405							405	405			
100190661	CAPE CORAL	FL		01/28/2025		793							793	793			
100201281	APOPKA	FL		03/12/2025		608							608	608			
100189853	MERIDIAN	ID		01/21/2025		775							775	775			
100193127	CELINA	TX		02/10/2025		1,040							1,040	1,040			
100192989	KNOXVILLE	TN		02/10/2025		703							703	703			
100190398	TRABUCO CANYON	CA		01/23/2025		1,601							1,601	1,601			
100188736	LA QUINTA	CA		01/09/2025		807							807	807			
100199012	RALEIGH	NC		02/28/2025		1,118							1,118	1,118			
100190168	COLORADO SPRINGS	CO		01/21/2025		936							936	936			
100203111	LAKEWOOD	CO		03/27/2025		948							948	948			
100203401	ROYAL OAK	MI		03/27/2025		927							927	927			
100194210	SOUTHWEST RANCHES	FL		02/14/2025		541							541	541			
100200671	WEATHERFORD	TX		03/11/2025		722							722	722			
100202429	FRANKFORT	KY		03/20/2025		788							788	788			
100194321	ALBUQUERQUE	NM		02/14/2025		629							629	629			
100189292	DAWSONVILLE	GA		01/13/2025		731							731	731			
100190129	FLINTSTONE	GA		01/21/2025		681							681	681			
100191473	S-GRAVENHAGE	NLD		01/29/2025		(88)							(88)		88		88
100200227	MILWAUKEE	WI		03/07/2025		684							684	684			
100194480	PALM SPRINGS	CA		02/14/2025		447							447	447			
100202597	HIGH POINT	NC		03/21/2025		5,918							5,918	5,918			
100189515	MONROE	NY		01/15/2025		728							728	728			
100177624	DELAWARE	OH		01/16/2025		2,202							2,202	2,202			
100177299	CINCINNATI	OH		01/16/2025		802							802	802			
100194137	FLAGSTAFF	AZ		02/14/2025		800							800	800			
100204076	BIG BEAR CITY	CA		03/28/2025		832							832	832			
100185242	NEW ORLEANS	LA		01/24/2025		709							709	709			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190012	FRESNO	CA		01/21/2025		1,387							1,387	1,387			
100189283	SAINT GEORGE	UT		01/13/2025		775							775	775			
100188798	ABERDEEN	NC		01/09/2025		714							714	714			
100194613	OCRACOKE	NC		02/21/2025		770							770	770			
100203103	JERSEY CITY	NJ		03/27/2025		722							722	722			
100157504	RIALTO	CA		02/20/2025		588							588	588			
100190025	SUPPLY	NC		01/21/2025		777							777	777			
100203191	STATESVILLE	NC		03/27/2025		1,799							1,799	1,799			
100177436	ORLANDO	FL		01/16/2025		833							833	833			
100193671	POCATELLO	ID		02/10/2025		793							793	793			
100195167	WESTAMPTON	NJ		02/24/2025		666							666	666			
100199275	WEST SACRAMENTO	CA		03/05/2025		750							750	750			
100189201	INDIO	CA		01/13/2025		680							680	680			
100202655	CHARLOTTE	NC		03/24/2025		736							736	736			
100203438	CHRISTIANSBURG	VA		03/27/2025		764							764	764			
100201949	MESA	AZ		03/18/2025		619							619	619			
100203172	REHOBOTH BEACH	DE		03/27/2025		750							750	750			
100193059	HENDERSON	NV		02/10/2025		778							778	778			
100193177	WEST PALM BEACH	FL		03/20/2025		690							690	690			
100192341	DELTONA	FL		02/05/2025		427							427	427			
100200306	HOUSTON	TX		03/07/2025		1,985							1,985	1,985			
100194279	CHICAGO	IL		02/14/2025		693							693	693			
100189380	NORTH PORT	FL		01/14/2025		736							736	736			
100194130	CARMEL	IN		02/14/2025		5,590							5,590	5,590			
100189289	LINDON	UT		01/13/2025		727							727	727			
100177011	SPENCER	NC		01/16/2025		484							484	484			
100192288	STAMFORD	CT		01/31/2025		676							676	676			
100200172	PORTLAND	OR		03/07/2025		711							711	711			
100192687	HURRICANE	UT		02/10/2025		748							748	748			
100191107	VICTORVILLE	CA		01/29/2025		537							537	537			
100188764	BUFORD	GA		01/09/2025		1,245							1,245	1,245			
100194749	SUGAR HILL	GA		02/21/2025		758							758	758			
100194317	SAINT JOSEPH	MI		02/14/2025		601							601	601			
100194766	ENGLEWOOD	NJ		02/21/2025		909							909	909			
100201820	PROVIDENCE	RI		03/18/2025		1,324							1,324	1,324			
100202834	SAN BERNARDINO	CA		03/24/2025		641							641	641			
100177530	TAMPA	FL		01/16/2025		812							812	812			
100188469	W LAFAYETTE	IN		01/08/2025		1,064							1,064	1,064			
100191729	GEORGETOWN	TX		02/20/2025		519							519	519			
100198389	CHESTERTON	IN		02/28/2025		746							746	746			
100195478	LAWRENCEVILLE	GA		02/24/2025		439							439	439			
100185235	FRONT ROYAL	VA		01/24/2025		643							643	643			
100201577	RIVERSIDE	CA		03/13/2025		695							695	695			
100198279	NORTH PORT	FL		02/28/2025		666							666	666			
100190704	LANCASTER	PA		01/28/2025		712							712	712			
100190156	DAVENPORT	FL		01/21/2025		736							736	736			
100189885	PULLMAN	WA		01/21/2025		861							861	861			
100203918	BIRMINGHAM	AL		03/28/2025		699							699	699			
100186151	MANCHESTER	CT		02/10/2025		3,704							3,704	3,704			
100186870	AUSTIN	TX		01/07/2025		887							887	887			
100188360	ALPHARETTA	GA		01/08/2025		1,180							1,180	1,242		62	62

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203670	GRONINGEN	NLD		03/26/2025		(79)							(79)		79		79
100200719	SAN ANTONIO	TX		03/11/2025		1,669							1,669	1,669			
100200014	LITTLE ELM	TX		03/06/2025		819							819	819			
100192540	BELLAIRE	MI		02/10/2025		570							570	570			
100198334	SEAGOVILLE	TX		02/28/2025		3,680							3,680	3,680			
100194328	CHICAGO	IL		02/14/2025		648							648	648			
100190094	AUBURN	GA		01/21/2025		22,397							22,397	22,688		290	290
100201639	RED OAK	TX		03/13/2025		481							481	481			
100198425	LAS VEGAS	NV		02/28/2025		1,044							1,044	1,044			
100194191	BREINIGSVILLE	PA		02/14/2025		1,623							1,623	1,623			
100200189	GRESHAM	OR		03/07/2025		688							688	688			
100203291	ARLINGTON	TX		03/27/2025		636							636	636			
100201351	OLD HICKORY	TN		03/12/2025		684							684	684			
100188520	RANSON	WV		01/08/2025		654							654	654			
100189432	BETHLEHEM	GA		01/14/2025		603							603	603			
100189362	COLUMBUS	GA		01/14/2025		791							791	791			
100200650	LEES SUMMIT	MO		03/11/2025		839							839	839			
100202451	SALEM	OR		03/20/2025		542							542	542			
100189683	TOLLESON	AZ		02/20/2025		707							707	707			
100195176	PRESCOTT VALLEY	AZ		02/24/2025		672							672	672			
100203537	PLAINFIELD	IL		03/26/2025		680							680	680			
100195416	OJAI	CA		02/24/2025		812							812	812			
100189659	HIALEAH	FL		01/17/2025		605							605	605			
100197447	NEW LONDON	NH		02/25/2025		619							619	619			
100188596	EUGENE	OR		02/10/2025		504							504	504			
100194598	PEMBROKE PINES	FL		03/28/2025		793							793	793			
100193693	NEW WINDSOR	NY		02/10/2025		741							741	741			
100192537	BRENTWOOD	TN		02/10/2025		580							580	580			
100192539	BRENTWOOD	TN		02/10/2025		580							580	580			
100203222	PENSACOLA	FL		03/27/2025		692							692	692			
100190091	KISSIMMEE	FL		01/21/2025		684							684	684			
100189257	MADERA	CA		01/13/2025		6,155							6,155	6,155			
100194614	LAS VEGAS	NV		02/21/2025		776							776	776			
100201167	TUCSON	AZ		03/12/2025		639							639	639			
100177599	SAN DIEGO	CA		01/16/2025		755							755	755			
100192404	PATERSON	NJ		02/07/2025		512							512	512			
100194607	RICHMOND	TX		02/21/2025		661							661	661			
100190228	NAPLES	FL		01/21/2025		838							838	838			
100190874	MCKINNEY	TX		01/28/2025		535							535	535			
100192662	SALEM	MA		02/10/2025		731							731	731			
100203203	MONROE	NC		03/27/2025		987							987	987			
100195161	HARDEEVILLE	SC		02/24/2025		664							664	664			
100194079	FRESNO	CA		03/20/2025		681							681	681			
100200669	SEAGOVILLE	TX		03/11/2025		742							742	742			
100193403	JENSEN BEACH	FL		02/10/2025		671							671	671			
100193242	COLUMBUS	OH		02/10/2025		747							747	747			
100203712	VLAARDINGEN	NLD		03/26/2025		(100)							(100)		100		100
100200721	HUTTO	TX		03/11/2025		977							977	977			
100188521	POOLER	GA		01/08/2025		666							666	666			
100188510	SAINT SIMONS ISLAND	GA		01/08/2025		645							645	645			
100197566	HOUSTON	TX		02/26/2025		630							630	630			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200307	HOUSTON	TX		03/07/2025		2,265							2,265	2,265			
100199313	SEVIERVILLE	TN		03/05/2025		662							662	662			
100195179	COLORADO SPRINGS	CO		02/24/2025		886							886	886			
100191593	SPRING HILL	FL		01/31/2025		1,194							1,194	1,194			
100199994	SANDPOINT	ID		03/06/2025		922							922	922			
100201837	BLOOMFIELD	CT		03/18/2025		723							723	723			
100194664	LAKE COMO	NJ		02/21/2025		684							684	684			
100195374	TRENTON	GA		02/24/2025		612							612	612			
100192344	SIGNAL HILL	CA		02/05/2025		1,882							1,882	1,882			
100199114	FORT MYERS	FL		03/03/2025		441							441	441			
100188363	BROOKSHIRE	TX		01/08/2025		6,284							6,284	6,284			
100197591	RAYNHAM	MA		02/26/2025		708							708	708			
100188512	SAINT LOUIS	MO		01/08/2025		3,931							3,931	3,931			
100189125	SUFFOLK	VA		01/13/2025		835							835	835			
100192666	INDIAN TRAIL	NC		02/10/2025		785							785	785			
4010068263	EUCLID	OH		01/30/2025		240							240	240			
100199080	ANGIER	NC		02/28/2025		805							805	805			
100199397	LAWRENCEVILLE	GA		03/05/2025		759							759	759			
100200270	WORCESTER	MA		03/07/2025		620							620	620			
100195651	BUFORD	GA		02/24/2025		12,821							12,821	12,821			
100189027	LAUREL	MD		01/09/2025		630							630	630			
100188888	GRESHAM	OR		01/09/2025		2,765							2,765	2,765			
100190048	OCEAN CITY	MD		01/21/2025		680							680	680			
100192778	FAIRHOPE	AL		02/10/2025		715							715	715			
100197501	WOODLAND	CA		02/26/2025		810							810	810			
100195357	PIONEER	CA		02/24/2025		648							648	648			
100204148	MANASSAS	VA		03/28/2025		433							433	433			
100200628	FREDERICKSBURG	VA		03/11/2025		784							784	784			
100190105	MODESTO	CA		01/21/2025		806							806	806			
100189314	LAKE BLUFF	IL		01/13/2025		663							663	663			
100195171	FUQUAY VARINA	NC		02/24/2025		734							734	734			
100193669	MCKINNEY	TX		02/10/2025		6,579							6,579	6,579			
100199078	LAWRENCEVILLE	GA		02/28/2025		49,863							49,863	49,863			
100194490	HOMESTEAD	FL		02/14/2025		5,268							5,268	5,268			
100188833	PLYMOUTH	MA		01/09/2025		677							677	677			
100200162	COROLLA	NC		03/06/2025		2,478							2,478	2,478			
100185220	STERLING HEIGHTS	MI		01/24/2025		1,000							1,000	1,000			
100195628	GAITHERSBURG	MD		02/24/2025		484							484	484			
100200374	POOLER	GA		03/10/2025		424							424	424			
100188371	BOISE	ID		01/08/2025		1,240							1,240	1,240			
100197618	FORT WORTH	TX		02/26/2025		554							554	554			
100198528	ELKRIDGE	MD		02/28/2025		1,482							1,482	1,482			
100157188	SUGAR LAND	TX		02/20/2025		3,830							3,830	3,830			
100202626	PFLUGERVILLE	TX		03/24/2025		766							766	766			
100188316	NEKOOSA	WI		01/08/2025		805							805	805			
100195162	BALTIMORE	MD		02/24/2025		651							651	651			
100202974	FORT MYERS	FL		03/24/2025		667							667	667			
100177409	DUNCANVILLE	TX		01/16/2025		971							971	971			
100195472	DAWSONVILLE	GA		02/24/2025		1,507							1,507	1,507			
100194512	PITTSBURGH	PA		02/14/2025		3,028							3,028	3,028			
100194588	ROUND ROCK	TX		03/28/2025		735							735	735			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188780	APEX	NC		01/09/2025		1,107							1,107	1,107			
100198320	ATHENS	GA		02/28/2025		757							757	757			
100193682	DECATUR	GA		02/10/2025		12,708							12,708	12,708			
100198430	LAVON	TX		02/28/2025		710							710	710			
100186907	SAN ANTONIO	TX		01/07/2025		1,427							1,427	1,427			
100198376	SALEM	OR		02/28/2025		660							660	660			
100201133	RICHARDSON	TX		03/12/2025		689							689	689			
100188358	WAYNESVILLE	NC		01/08/2025		755							755	755			
100198259	FARMINGTON	AR		02/28/2025		685							685	685			
100204047	DAVIE	FL		03/28/2025		3,295							3,295	3,295			
100201238	MONROE	NC		03/12/2025		1,945							1,945	1,945			
100200515	HOUSTON	TX		03/11/2025		763							763	763			
100181469	ALBUQUERQUE	NM		01/09/2025		728							728	728			
100194234	HOQUIAM	WA		02/14/2025		618							618	618			
100197634	LITTLE ELM	TX		02/26/2025		688							688	688			
100201108	CHARLOTTE	NC		03/12/2025		687							687	687			
100192500	WASHINGTON	DC		02/07/2025		632							632	632			
100190939	MOORESVILLE	NC		01/28/2025		566							566	566			
100199549	HANSVILLE	WA		03/05/2025		1,150							1,150	1,150			
100200051	WARSAW	IN		03/06/2025		610							610	610			
100188518	TAMPA	FL		01/08/2025		679							679	679			
100177455	STATEN ISLAND	NY		01/16/2025		2,680							2,680	2,680			
100177589	WINCHESTER	VA		01/16/2025		477							477	477			
100197531	CYPRESS	TX		02/26/2025		627							627	627			
100198305	ROUND ROCK	TX		02/28/2025		460							460	460			
100190134	SARASOTA	FL		01/21/2025		1,331							1,331	1,331			
100193606	PEMBROKE PINES	FL		02/10/2025		537							537	537			
100200273	SOMERVILLE	MA		03/07/2025		73,751							73,751	73,751			
100201129	TACOMA	WA		03/12/2025		669							669	669			
100202961	COMANCHE	TX		03/24/2025		893							893	893			
100202698	TUCSON	AZ		03/24/2025		878							878	878			
100194447	FREDERICKSBURG	VA		02/14/2025		979							979	979			
100190124	FISHERS	IN		01/21/2025		662							662	662			
100200712	RAVENEL	SC		03/11/2025		955							955	955			
100194680	PROVIDENCE VILLAGE	TX		02/21/2025		837							837	837			
100195164	COLORADO SPRINGS	CO		02/24/2025		694							694	694			
100193797	ORLANDO	FL		02/10/2025		597							597	597			
100203225	DELRAY BEACH	FL		03/27/2025		724							724	724			
100188519	PEORIA	AZ		01/08/2025		660							660	660			
100190811	PRAIRIE GROVE	AR		01/27/2025		765							765	765			
100177399	ATLANTA	GA		01/16/2025		886							886	886			
100201196	WINTER HAVEN	FL		03/12/2025		638							638	638			
100189175	DAWSONVILLE	GA		01/13/2025		608							608	608			
100203165	SANFORD	NC		03/27/2025		974							974	974			
100202888	FENTON	MO		03/24/2025		626							626	626			
100203185	SANTAQUIN	UT		03/27/2025		1,236							1,236	1,236			
100201089	LAS VEGAS	NV		03/12/2025		464							464	464			
100188746	KNIGHTDALE	NC		01/09/2025		1,590							1,590	1,590			
100190117	OAK PARK	IL		01/21/2025		11,720							11,720	11,802		82	82
100189955	SALEM	OR		01/21/2025		673							673	673			
100195373	OCALA	FL		02/24/2025		1,030							1,030	1,030			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202420	SAINT CLOUD	FL		03/19/2025		719							719	719			
100193113	FRESNO	CA		02/10/2025		1,077							1,077	1,077			
100189969	FATE	TX		01/21/2025		734							734	734			
100195170	COLUMBUS	OH		02/24/2025		746							746	746			
100191717	LYONS	IL		02/20/2025		681							681	681			
100191053	DORAL	FL		01/29/2025		634							634	634			
100177608	NEW CUMBERLAND	PA		01/16/2025		605							605	605			
100194599	PORTOLA	CA		02/21/2025		883							883	883			
100190208	GREENSBORO	NC		01/21/2025		751							751	751			
100189868	WESTFIELD	IN		01/21/2025		800							800	800			
100192851	LAWRENCEVILLE	GA		02/10/2025		616							616	616			
100191226	BAKERSFIELD	CA		01/29/2025		462							462	462			
100191314	NEW ORLEANS	LA		01/30/2025		949							949	949			
100157068	LAKE WORTH	FL		02/20/2025		1,082							1,082	1,082			
100177233	FOLEY	AL		01/16/2025		699							699	699			
100190893	HEMET	CA		01/28/2025		1,185							1,185	1,185			
100201900	HAYWARD	WI		03/18/2025		1,622							1,622	1,622			
100195480	BUFORD	GA		02/24/2025		989							989	989			
100197541	BEND	OR		02/26/2025		1,527							1,527	1,527			
100193051	SANDERSON	FL		02/10/2025		1,053							1,053	1,053			
100200689	BRADENTON	FL		03/11/2025		728							728	728			
100202068	NASHVILLE	TN		03/18/2025		726							726	726			
100203667	SITTARD	NLD		03/26/2025		(101)							(101)		101		101
100201918	PLANT CITY	FL		03/18/2025		624							624	624			
100198530	ELLICOTT CITY	MD		02/28/2025		801							801	801			
100192691	HENDERSON	NV		02/10/2025		669							669	669			
100157353	NORFOLK	VA		02/20/2025		353							353	353			
100189888	PRAIRIE RIDGE	TX		01/21/2025		653							653	653			
100193604	PIEDMONT	SC		02/10/2025		598							598	598			
100201239	SALEM	OR		03/12/2025		1,046							1,046	1,046			
100201132	PORTLAND	TN		03/12/2025		30,880							30,880	30,880			
100193034	HICKORY	NC		02/10/2025		3,276							3,276	3,276			
100195475	BUFORD	GA		02/24/2025		1,088							1,088	1,088			
100191329	BUCHANAN DAM	TX		01/30/2025		612							612	612			
100192628	FRESNO	CA		02/10/2025		655							655	655			
100188669	GLENDALE	AZ		02/10/2025		652							652	652			
100194162	SACRAMENTO	CA		02/14/2025		684							684	684			
100192711	FORT WORTH	TX		02/10/2025		753							753	753			
100195481	ACWORTH	GA		02/24/2025		986							986	986			
100188356	CHARLOTTE	NC		01/08/2025		750							750	750			
100194131	MIDWAY	KY		02/14/2025		716							716	716			
100194280	SAVANNAH	GA		02/14/2025		605							605	605			
100194603	WHITE ROCK	NM		02/21/2025		911							911	911			
100189851	SARATOGA SPRINGS	UT		01/21/2025		983							983	983			
100198887	MADERA	CA		02/28/2025		12,950							12,950	12,950			
100188839	BAKERSFIELD	CA		01/09/2025		2,294							2,294	2,294			
100189766	VIRGINIA BEACH	VA		01/21/2025		565							565	565			
100199340	PANAMA CITY BEACH	FL		03/05/2025		2,026							2,026	2,026			
100190197	JACKSONVILLE	FL		01/21/2025		540							540	540			
100194726	SAINT CHARLES	MO		02/21/2025		16,308							16,308	16,308			
100192944	MANOR	TX		02/10/2025		731							731	731			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100177024	LAS VEGAS	NV		01/16/2025		824							824	824			
100195165	KILLEEN	TX		02/24/2025		626							626	626			
100189155	HENDERSON	NV		01/13/2025		710							710	710			
100195158	THE COLONY	TX		02/24/2025		432							432	432			
100189494	RICHMOND	VA		01/15/2025		721							721	721			
100195166	LUTHERVILLE TIMONIUM	MD		02/24/2025		740							740	740			
100195156	ROUND ROCK	TX		02/24/2025		597							597	597			
100202554	JOHNSTOWN	CO		03/21/2025		1,172							1,172	1,172			
100194463	NORCROSS	GA		02/14/2025		718							718	718			
100201168	SAVANNAH	GA		03/12/2025		626							626	626			
100157094	PORT SAINT LUCIE	FL		02/20/2025		675							675	675			
100195163	WEST VALLEY CITY	UT		02/24/2025		672							672	672			
100200097	TOWSON	MD		03/06/2025		39,758							39,758	39,758			
100189471	BLANCO	TX		01/15/2025		697							697	697			
100192885	CLYDE	NC		02/10/2025		597							597	597			
100190304	MERRICK	NY		01/22/2025		699							699	699			
100191410	ROTTERDAM	NLD		01/29/2025		(131)							(131)		131		131
100203457	WESTAMPTON	NJ		03/27/2025		92,148							92,148	92,148			
100202479	COLUMBIA	SC		03/21/2025		684							684	684			
100189887	LUDINGTON	MI		01/21/2025		708							708	708			
100194617	ORLAND	ME		02/21/2025		670							670	670			
100191304	SUNSET BEACH	NC		01/30/2025		647							647	647			
100188238	EAGLE	ID		01/07/2025		1,652							1,652	1,652			
100188472	CHARLOTTE	NC		01/08/2025		1,754							1,754	1,754			
100201237	KYLE	TX		03/12/2025		1,176							1,176	1,176			
100195609	ADDISON	IL		02/24/2025		671							671	671			
100204312	ASHLAND	OH		03/31/2025		1,173							1,173	1,173			
100192545	ORLANDO	FL		02/10/2025		651							651	651			
100201481	CAPE MAY COURT HOUSE	NJ		03/12/2025		481							481	481			
100177122	DENISON	TX		01/16/2025		764							764	764			
100193018	SNEADS FERRY	NC		02/10/2025		562							562	562			
100203314	SAVANNAH	GA		03/27/2025		866							866	866			
100191022	MIAMI	FL		01/29/2025		760							760	760			
100194721	HENDERSON	NV		02/21/2025		942							942	942			
100198338	DENTON	TX		02/28/2025		725							725	725			
100203178	LITTLE FERRY	NJ		03/27/2025		651							651	651			
100157163	CORDOVA	TN		02/20/2025		459							459	459			
100203213	MERIDIAN	ID		03/27/2025		701							701	701			
100195376	HARBOR SPRINGS	MI		02/24/2025		566							566	566			
100194281	PIGEON FORGE	TN		02/14/2025		654							654	654			
100194547	PHOENIX	AZ		02/20/2025		485							485	485			
100191498	HENGELO	NLD		01/29/2025		(85)							(85)		85		85
100203669	NIJMEGEN	NLD		03/26/2025		1,230						(1,306)	(76)		76		76
100201894	STOCKTON	CA		03/18/2025		701							701	701			
100157478	FAYETTEVILLE	NC		02/20/2025		893							893	893			
100192448	HACIENDA HEIGHTS	CA		02/07/2025		976							976	976			
100188511	HUTTO	TX		01/08/2025		920							920	920			
100189829	HOUSTON	TX		01/21/2025		995							995	995			
100189869	ACWORTH	GA		01/21/2025		1,072							1,072	1,072			
100202858	MESQUITE	TX		03/24/2025		2,152							2,152	2,152			
100188914	CHICAGO	IL		01/09/2025		646							646	646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100157083	JAMAICA	NY		02/20/2025		684							684	684			
100189924	BUFORD	GA		01/21/2025		1,410							1,410	1,410			
100202838	LEVITTOWN	PA		03/24/2025		620							620	620			
100189820	MCKINNEY	TX		01/21/2025		986							986	986			
100202643	CHARLOTTE	NC		03/24/2025		735							735	735			
100197576	HIGH POINT	NC		02/26/2025		342							342	342			
100201015	AMERICAN FORK	UT		03/12/2025		781							781	781			
100189814	LITTLE ELM	TX		01/21/2025		22,386							22,386	22,386			
100202877	MCKINNEY	TX		03/24/2025		572							572	572			
100189254	CHARLOTTE	NC		01/13/2025		705							705	705			
100203271	SAVANNAH	GA		03/27/2025		31,049							31,049	31,049			
100200177	KISSIMMEE	FL		03/07/2025		648							648	648			
100201160	HORSHAM	PA		03/12/2025		639							639	639			
100188306	RALEIGH	NC		01/08/2025		790							790	790			
100189615	SAN JACINTO	CA		01/17/2025		799							799	799			
100190159	ASHEVILLE	NC		01/21/2025		1,067							1,067	1,067			
100202652	CHUBBUCK	ID		03/24/2025		720							720	720			
100193031	GREENWOOD	IN		02/10/2025		672							672	672			
100190670	JEFFERSON	OH		01/28/2025		15,817							15,817	15,817			
100185296	CAPE CORAL	FL		01/24/2025		757							757	757			
100194140	SACRAMENTO	CA		02/14/2025		678							678	678			
100200340	FREDERICKSBURG	VA		03/10/2025		259							259	259			
100201881	LOUISVILLE	KY		03/18/2025		610							610	610			
100194633	OCEAN VIEW	DE		02/21/2025		672							672	672			
100203410	DURHAM	NC		03/27/2025		881							881	881			
100200626	LITTLE ROCK	AR		03/11/2025		628							628	628			
100188808	SARATOGA SPRINGS	UT		01/09/2025		1,025							1,025	1,025			
100193055	VICTORVILLE	CA		02/10/2025		925							925	925			
100201599	GREENSBORO	NC		03/13/2025		476							476	476			
100191319	DALLAS	TX		01/30/2025		637							637	637			
100192305	BUFFALO	NY		01/31/2025		641							641	641			
100189920	APEX	NC		01/21/2025		1,099							1,099	1,099			
100199415	PASADENA	TX		03/05/2025		583							583	583			
4010091998	LANSING	MI		03/28/2025		510							510	510			
100177554	MEARS	MI		01/16/2025		611							611	611			
100197549	BOISE	ID		02/26/2025		788							788	788			
100201433	MILFORD	NJ		03/12/2025		609							609	609			
100190001	NORTH LAS VEGAS	NV		01/21/2025		977							977	977			
100185257	PHOENIX	AZ		01/24/2025		562							562	562			
100191253	HERMISTON	OR		01/29/2025		1,183							1,183	1,183			
100194639	BELTON	MO		02/21/2025		926							926	926			
100200575	EPHRATA	WA		03/11/2025		770							770	770			
100195169	RALEIGH	NC		02/24/2025		809							809	809			
100193101	ACWORTH	GA		02/10/2025		1,112							1,112	1,112			
100188841	GARLAND	TX		01/09/2025		584							584	584			
100198972	HOLLYWOOD	FL		03/03/2025		1,290							1,290	1,290			
100192912	ALBUQUERQUE	NM		02/10/2025		785							785	785			
100203173	SAINT CHARLES	IL		03/27/2025		904							904	904			
100192826	NEWARK	DE		02/10/2025		1,012							1,012	1,012			
100188401	FREDERICK	MD		01/08/2025		1,467							1,467	1,467			
100203216	PITTSBURGH	PA		03/27/2025		1,054							1,054	1,054			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100157461	BAKERSFIELD	CA		02/20/2025		586							586	586			
100186918	LAWRENCEVILLE	GA		01/07/2025		2,859							2,859	2,859			
100190270	FORT MYERS	FL		01/22/2025		342							342	342			
100203145	KINGSPORT	TN		03/27/2025		676							676	676			
100193566	BREWSTER	MA		02/10/2025		704							704	704			
100194446	BIG BEAR CITY	CA		02/14/2025		2,286							2,286	2,286			
100192201	KENNEWICK	WA		01/31/2025		4,107							4,107	4,107			
100203518	JEFFERSON	GA		03/26/2025		916							916	916			
100195490	MONROE	NC		02/24/2025		2,988							2,988	2,988			
100189764	ELLSWORTH	ME		01/21/2025		647							647	647			
100188778	DELAWARE	OH		01/09/2025		1,098							1,098	1,098			
100190712	HOUSTON	TX		01/28/2025		917							917	917			
100188592	AVONDALE	AZ		02/10/2025		539							539	539			
100189266	APEX	NC		01/13/2025		1,566							1,566	1,566			
100194283	IRVING	TX		02/14/2025		278,129							278,129	278,129			
100193191	PUNTA GORDA	FL		03/20/2025		657							657	657			
100195173	CATONSVILLE	MD		02/24/2025		896							896	896			
100181386	MIAMI	FL		01/09/2025		726							726	726			
100189269	FORT MYERS	FL		01/13/2025		658							658	658			
100199098	ELMHURST	NY		03/03/2025		667							667	667			
100193787	ROGERS	AR		02/10/2025		651							651	651			
100200327	LITTLE ELM	TX		03/10/2025		1,148							1,148	1,148			
100188514	MODESTO	CA		01/08/2025		665							665	665			
100192846	DULUTH	GA		02/10/2025		904							904	904			
100198886	KUNA	ID		02/28/2025		770							770	770			
100202822	LOCUST GROVE	VA		03/24/2025		616							616	616			
100200728	VINEYARD	UT		03/11/2025		819							819	819			
100193619	HOUSTON	TX		02/10/2025		603							603	603			
100203500	ORLAND PARK	IL		03/26/2025		623							623	623			
100198362	DUNEDIN	FL		02/28/2025		618							618	618			
100204169	NORTH POTOMAC	MD		03/31/2025		1,712							1,712	1,712			
100199285	GAINESVILLE	FL		03/05/2025		594							594	594			
100189777	CINCINNATI	OH		01/21/2025		663							663	663			
100190438	SAUSALITO	CA		01/23/2025		601							601	601			
100157127	WILLIS	TX		02/20/2025		3,771							3,771	3,771			
100188672	PORT CHARLOTTE	FL		02/10/2025		10							10	10			
100189252	WENTZVILLE	MO		01/13/2025		456							456	456			
100188372	EDINA	MN		01/08/2025		1,328							1,328	1,328			
100194282	MESA	AZ		02/14/2025		21,661							21,661	21,661			
100192172	TACOMA	WA		01/31/2025		569							569	569			
100204109	HOMESTEAD	FL		03/28/2025		744							744	744			
100194425	HARRISBURG	PA		02/14/2025		654							654	654			
100195670	ESSEX	MD		02/24/2025		565							565	565			
100202397	MIAMI	FL		03/19/2025		639							639	639			
100201054	ACWORTH	GA		03/12/2025		701							701	701			
100190899	MCKINNEY	TX		01/28/2025		818							818	818			
100195661	BUFORD	GA		02/24/2025		564							564	564			
100202902	MYRTLE BEACH	SC		03/24/2025		669							669	669			
100203343	ANGIER	NC		03/27/2025		757							757	757			
100203556	GREAT FALLS	MT		03/26/2025		897							897	897			
100191052	BARRINGTON	IL		01/29/2025		756							756	756			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203268	SUMMERVILLE	SC		03/27/2025		626							626	626			
100192782	TUCSON	AZ		02/10/2025		455							455	455			
100189251	LITTLE ELM	TX		01/13/2025		716							716	716			
100177485	SANTAQUIN	UT		01/16/2025		878							878	878			
100189100	MORGANTOWN	WV		01/13/2025		716							716	716			
100192672	WOODSTOCK	GA		02/10/2025		980							980	980			
100201109	FRESNO	CA		03/12/2025		794							794	794			
100195195	LAS VEGAS	NV		02/24/2025		1,095							1,095	1,095			
100188579	TOLLESON	AZ		02/10/2025		683							683	683			
100198512	CALIFORNIA	MD		02/28/2025		746							746	746			
100190941	ANGIER	NC		01/28/2025		805							805	805			
100195625	WASHOE VALLEY	NV		02/24/2025		627							627	627			
100191614	DAYTON	TX		01/31/2025		87,627							87,627	87,627			
100195674	COMPTON	CA		02/24/2025		4,216							4,216	4,216			
100189990	NORTH LAS VEGAS	NV		01/21/2025		253,554							253,554	253,554			
100200507	MILWAUKEE	WI		03/11/2025		792							792	792			
100188515	DURHAM	NC		01/08/2025		685							685	685			
100189894	TAMPA	FL		01/21/2025		641							641	641			
100203368	SAN ANTONIO	TX		03/27/2025		999							999	999			
100202720	LAS VEGAS	NV		03/24/2025		661							661	661			
100203387	CHICAGO	IL		03/27/2025		631							631	631			
100189118	PROVO	UT		01/13/2025		1,058							1,058	1,058			
100189117	PROVO	UT		01/13/2025		1,058							1,058	1,058			
100194711	ACWORTH	GA		02/21/2025		655							655	655			
100203439	APPLE VALLEY	MN		03/27/2025		260,740							260,740	260,740			
100194026	HOUSTON	TX		02/11/2025		488							488	488			
100195153	DURHAM	NC		02/24/2025		1,268							1,268	1,268			
100188516	LANCASTER	CA		01/08/2025		657							657	657			
100192679	CONROE	TX		02/10/2025		717							717	717			
100188728	SPOKANE	WA		01/09/2025		664							664	664			
100198921	SMYRNA	TN		02/28/2025		549							549	549			
100198875	SANTA MARIA	CA		02/28/2025		666							666	666			
100195389	WEXFORD	PA		02/24/2025		571							571	571			
100188809	LAS VEGAS	NV		01/09/2025		985							985	985			
100191067	BIG BEAR LAKE	CA		01/29/2025		702							702	702			
100201340	PASADENA	MD		03/12/2025		591							591	591			
100201084	WOODSTOCK	GA		03/12/2025		663							663	663			
100177662	INDIAN TRAIL	NC		01/16/2025		687							687	687			
100203572	HOFFMAN ESTATES	IL		03/26/2025		709							709	709			
100202871	MERIDIAN	ID		03/24/2025		1,124							1,124	1,124			
100157265	PINELLAS PARK	FL		02/20/2025		922							922	922			
100189152	TULARE	CA		01/13/2025		759							759	759			
100189298	CHAMPLIN	MN		01/13/2025		4,556							4,556	4,556			
100190205	PAHRUMP	NV		01/21/2025		626							626	626			
100189649	CORAL GABLES	FL		01/17/2025		843							843	843			
100195390	FERNLEY	NV		02/24/2025		998							998	998			
100204067	CAPITOL HEIGHTS	MD		03/28/2025		507							507	507			
100192915	LAS VEGAS	NV		02/10/2025		732							732	732			
100193715	SACRAMENTO	CA		02/10/2025		619							619	619			
100181433	CLEVELAND	TN		01/09/2025		638							638	638			
4010092554	LUFKIN	TX		03/28/2025		590							590	590			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195524	WINCHESTER	VA		02/24/2025		971							971	971			
100190126	CLEARWATER	FL		01/21/2025		1,895							1,895	1,895			
100190148	CATONSVILLE	MD		01/21/2025		780							780	780			
100188722	HOUSTON	TX		01/09/2025		668							668	668			
100190196	PORT ARTHUR	TX		01/21/2025		2,159							2,159	2,159			
100189127	NAMPA	ID		01/13/2025		643							643	643			
100190673	AUBURN	AL		01/28/2025		482							482	482			
100201134	DELAFIELD	WI		03/12/2025		642							642	642			
100189044	HENDERSON	NV		01/09/2025		1,003							1,003	1,003			
100200226	RAYTOWN	MO		03/07/2025		735							735	735			
100157043	N BALDWIN	NY		02/20/2025		1,595							1,595	1,595			
100189031	HENDERSON	NV		01/09/2025		1,002							1,002	1,002			
100194685	LITITZ	PA		02/21/2025		780							780	780			
100190199	GREENSBORO	NC		01/21/2025		713							713	713			
100189993	MCKINNEY	TX		01/21/2025		6,230							6,230	6,230			
100189108	HOUSTON	TX		01/13/2025		886							886	886			
100197135	PHOENIX	AZ		02/25/2025		1,718							1,718	1,718			
100192678	SAVANNAH	GA		02/10/2025		4,264							4,264	4,264			
100188698	SAN ANTONIO	TX		01/09/2025		700							700	700			
100200725	VINEYARD	UT		03/11/2025		811							811	811			
100198331	ACWORTH	GA		02/28/2025		1,033							1,033	1,033			
100192611	GRAIN VALLEY	MO		02/10/2025		637							637	637			
100203428	LEWES	DE		03/27/2025		1,684							1,684	1,684			
100202743	SAN ANTONIO	TX		03/24/2025		650							650	650			
100193040	CHARLOTTE	NC		02/10/2025		5,063							5,063	5,063			
100202938	POLLOCK PINES	CA		03/24/2025		651							651	651			
100188857	MANSFIELD	TX		01/09/2025		682							682	682			
100203174	BRADENTON	FL		03/27/2025		840							840	840			
100190075	AURORA	IL		01/21/2025		663							663	663			
100157072	POWDER SPRINGS	GA		02/20/2025		534							534	534			
100201904	ORMOND BEACH	FL		03/18/2025		713							713	713			
100193112	ANGIER	NC		02/10/2025		1,033							1,033	1,033			
100192992	BEULAVILLE	NC		02/10/2025		2,190							2,190	2,190			
100195395	CANADENSIS	PA		02/24/2025		5,044							5,044	5,044			
100193427	SEVIERVILLE	TN		02/10/2025		695							695	695			
100186966	MCKINNEY	TX		01/07/2025		844							844	844			
100200331	PORT SAINT JOE	FL		03/10/2025		692							692	692			
100198471	DURHAM	NC		02/28/2025		680							680	680			
100202939	BRANSON	MO		03/24/2025		704							704	704			
100203327	HUDSON	FL		03/27/2025		846							846	846			
100189035	LAS VEGAS	NV		01/09/2025		737							737	737			
100198463	FRESNO	CA		02/28/2025		50,682							50,682	50,682			
100202467	LAWRENCE	KS		03/21/2025		548							548	548			
100188785	APEX	NC		01/09/2025		3,126							3,126	3,126			
100192952	ANNA	TX		02/10/2025		797							797	797			
100201011	MYRTLE BEACH	SC		03/12/2025		979							979	979			
100201331	DALLAS	TX		03/12/2025		1,034							1,034	1,034			
100203360	BLUFFTON	SC		03/27/2025		942							942	942			
100188811	WASHINGTON	UT		01/09/2025		4,756							4,756	4,756			
100202808	MILWAUKEE	WI		03/24/2025		606							606	606			
100191134	QUINCY	FL		01/29/2025		580							580	580			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194819	EPHRATA	WA		02/21/2025		761							761	761			
100202909	FOUNTAIN HILLS	AZ		03/24/2025		655							655	655			
100202901	MAY	TX		03/24/2025		840							840	840			
100200508	TANEYTOWN	MD		03/11/2025		926							926	926			
100201173	AUSTIN	TX		03/12/2025		1,460							1,460	1,460			
100198936	DOWNERS GROVE	IL		02/28/2025		643							643	643			
100199068	LAWRENCEVILLE	GA		02/28/2025		809							809	809			
100188935	RESERVE	LA		01/09/2025		1,412							1,412	1,412			
100189146	RICHMOND	VA		01/13/2025		620							620	620			
100190071	PAONIA	CO		01/21/2025		726							726	726			
100188762	SAN ANTONIO	FL		01/09/2025		2,089							2,089	2,089			
100190070	CHESTERFIELD	SC		01/21/2025		650							650	650			
100194099	CAPE CORAL	FL		02/14/2025		590							590	590			
100199980	SACRAMENTO	CA		03/06/2025		793							793	793			
100191100	VIRGINIA BEACH	VA		01/29/2025		22,777							22,777	22,777			
100193296	RANDALLSTOWN	MD		02/10/2025		739							739	739			
100193100	ACWORTH	GA		02/10/2025		1,106							1,106	1,106			
100199354	PRINCETON	TX		03/05/2025		643							643	643			
100192706	NORTH RICHLAND HILLS	TX		02/10/2025		1,390							1,390	1,390			
100157089	HALLANDALE BEACH	FL		02/20/2025		409							409	409			
100192621	NORTH MYRTLE BEACH	SC		02/10/2025		614							614	614			
100189959	FAYETTEVILLE	AR		01/21/2025		2,372							2,372	2,372			
100202881	TUCSON	AZ		03/24/2025		826							826	826			
100202811	TRAVERSE CITY	MI		03/24/2025		610							610	610			
100157180	ELGIN	IL		02/20/2025		495							495	495			
100191613	KISSIMMEE	FL		01/31/2025		450							450	450			
100189937	SPARKS	NV		01/21/2025		1,140							1,140	1,140			
100203993	ALLEN	TX		03/28/2025		604							604	604			
100194542	ISANTI	MN		02/14/2025		1,315							1,315	1,315			
100203601	COLUMBUS	OH		03/26/2025		4,323							4,323	4,323			
100200523	CRYSTAL LAKE	IL		03/11/2025		669							669	669			
100189901	MCKINNEY	TX		01/21/2025		690							690	690			
100177279	FORT MYERS	FL		01/16/2025		3,063							3,063	3,063			
100201174	LITTLE RIVER	SC		03/12/2025		601							601	601			
100198515	OCEAN CITY	MD		02/28/2025		704							704	704			
100188961	HYATTSVILLE	MD		01/09/2025		434							434	434			
100192702	CYPRESS	TX		02/10/2025		771							771	771			
100201096	HERMITAGE	TN		03/12/2025		531							531	531			
100202780	CENTERTON	AR		03/24/2025		932							932	932			
100195155	ROUND ROCK	TX		02/24/2025		1,317							1,317	1,317			
100201366	BREMERTON	WA		03/12/2025		2,265							2,265	2,265			
100192547	MAGGIE VALLEY	NC		02/10/2025		650							650	650			
100201197	COLUMBUS	OH		03/12/2025		572							572	572			
100194677	WINDER	GA		02/21/2025		655							655	655			
100191344	COMMERCE	GA		01/30/2025		667							667	667			
100198245	HARTFORD	CT		02/28/2025		640							640	640			
100181412	TROUTDALE	OR		01/09/2025		717							717	717			
100194674	MECHANICSBURG	PA		02/21/2025		1,315							1,315	1,315			
100189209	AUSTIN	TX		01/13/2025		750							750	750			
100201636	TONTITOWN	AR		03/13/2025		570							570	570			
100189854	MURFREESBORO	TN		01/21/2025		953							953	953			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202930	FLORENCE	AZ		03/24/2025		787							787	787			
100186959	HOUSTON	TX		01/07/2025		614							614	614			
100203590	BRYAN	TX		03/26/2025		622							622	622			
100201659	OMAHA	NE		03/13/2025		555							555	555			
100193039	MCSHERRYSTOWN	PA		02/10/2025		417							417	417			
100191265	LEWISVILLE	TX		01/29/2025		540							540	540			
100200265	MOUNDS VIEW	MN		03/07/2025		573							573	573			
100198298	MONROE	NC		02/28/2025		658							658	658			
100192403	NEW BRUNSWICK	NJ		02/07/2025		473							473	473			
100202499	LAS VEGAS	NV		03/21/2025		939							939	939			
100202657	FERNLEY	NV		03/24/2025		690							690	690			
100203996	STATESVILLE	NC		03/28/2025		589							589	589			
100199362	BAKERSFIELD	CA		03/05/2025		774							774	774			
100195385	NEW BERN	NC		02/24/2025		1,111							1,111	1,111			
100193625	BRIAN HEAD	UT		02/10/2025		726							726	726			
100200460	CENTRAL ISLIP	NY		03/10/2025		492							492	492			
100190055	MARSHALL	NC		01/21/2025		2,717							2,717	2,717			
100193095	APEX	NC		02/10/2025		1,120							1,120	1,120			
100195474	BUFORD	GA		02/24/2025		771							771	771			
100201156	CHARLOTTE	NC		03/12/2025		732							732	732			
100188732	CHESTERFIELD	MO		01/09/2025		640							640	640			
100200502	BENTON	AR		03/11/2025		790							790	790			
100198396	SUMMERVILLE	SC		02/28/2025		605							605	605			
100177641	ANSONIA	CT		01/16/2025		490							490	490			
100177489	BATTLE GROUND	WA		01/16/2025		704							704	704			
100202181	MODESTO	CA		03/18/2025		686							686	686			
100188763	BUFORD	GA		01/09/2025		1,237							1,237	1,237			
100192514	LONG BEACH	CA		02/10/2025		766							766	766			
100188614	LACEY	WA		02/10/2025		669							669	669			
100195523	PROVO	UT		02/24/2025		1,623							1,623	1,623			
100186893	MONTGOMERY	TX		01/07/2025		734							734	734			
100197584	WEST LAFAYETTE	IN		02/26/2025		715							715	715			
100193345	RUNNING SPRINGS	CA		02/10/2025		686							686	686			
100201209	BEND	OR		03/12/2025		573							573	573			
100203251	WASHINGTON	DC		03/27/2025		628							628	628			
100200732	BUCKEYE	AZ		03/11/2025		751							751	751			
100202547	ABERDEEN	MD		03/21/2025		999							999	999			
100192287	MADISON	WI		01/31/2025		26,134							26,134	26,134			
100200668	TUCSON	AZ		03/11/2025		660							660	660			
100188993	SALEM	OR		01/09/2025		713							713	713			
100195157	MORRISVILLE	NC		02/24/2025		758							758	758			
100201800	TAMPA	FL		03/18/2025		668							668	668			
100194059	PHOENIX	AZ		03/20/2025		569							569	569			
100189184	GREAT CACAPON	WV		01/13/2025		629							629	629			
100200618	MECHANICSBURG	PA		03/11/2025		782							782	782			
100202958	CLERMONT	FL		03/24/2025		779							779	779			
100199054	ANGIER	NC		02/28/2025		696							696	696			
100195149	ORANGE PARK	FL		02/24/2025		609							609	609			
100192966	MIDLOTHIAN	VA		02/10/2025		1,593							1,593	1,593			
100190175	GRIFFIN	GA		01/21/2025		607							607	607			
100193042	LYNCHBURG	VA		02/10/2025		693							693	693			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193469	LYNN	MA		02/10/2025		706							706	706			
100203344	CHARLOTTE	NC		03/27/2025		598							598	598			
100189353	APACHE JUNCTION	AZ		01/13/2025		717							717	717			
100190976	MCKINNEY	TX		01/28/2025		704							704	704			
100201135	N MYRTLE BEACH	SC		03/12/2025		636							636	636			
100194651	ORLANDO	FL		02/21/2025		1,306							1,306	1,306			
100192882	MINNEAPOLIS	MN		02/10/2025		644							644	644			
100201544	SAN TAN VALLEY	AZ		03/13/2025		383							383	383			
100191214	BORREGO SPRINGS	CA		01/29/2025		544							544	544			
100188526	TEMECULA	CA		01/08/2025		624							624	624			
100200345	BRADLEY	CA		03/10/2025		616							616	616			
100194149	OCEAN CITY	MD		02/14/2025		764							764	764			
100203395	FORT WORTH	TX		03/27/2025		926							926	926			
100201475	PUEBLO	CO		03/12/2025		256							256	256			
100181467	HOOVER	AL		01/09/2025		637							637	637			
100201301	HAWTHORNE	CA		03/12/2025		692							692	692			
100197580	JACKSONVILLE	FL		02/26/2025		656							656	656			
100203493	DENISON	TX		03/26/2025		802							802	802			
100201572	GRAYSON	GA		03/13/2025		2,196							2,196	2,196			
100194477	MIDLAND	TX		02/14/2025		2,692							2,692	2,692			
100190083	PALMYRA	VA		01/21/2025		837							837	837			
100203488	HAZEL GREEN	AL		03/26/2025		679							679	679			
100200440	SUNRISE	FL		03/10/2025		618							618	618			
100200207	TOMBALL	TX		03/07/2025		596							596	596			
100190326	PHILADELPHIA	PA		01/22/2025		668							668	668			
100200607	DENISON	TX		03/11/2025		802							802	802			
100188981	ENTERPRISE	AL		01/09/2025		590							590	590			
100200540	WILMINGTON	DE		03/11/2025		698							698	698			
100202959	GRANBURY	TX		03/24/2025		626							626	626			
100189373	ROYSTON	GA		01/14/2025		640							640	640			
100202945	ARNOLD	CA		03/24/2025		652							652	652			
100198345	ATLANTA	GA		02/28/2025		1,161							1,161	1,161			
100188684	VIROQUA	WI		01/09/2025		598							598	598			
100192916	BUTLER	NJ		02/10/2025		620							620	620			
100193409	BISHOPVILLE	SC		02/10/2025		564							564	564			
100157296	MYRTLE BEACH	SC		02/20/2025		608							608	608			
100188573	CHICAGO	IL		02/10/2025		692							692	692			
100202376	RAVENEL	SC		03/19/2025		536							536	536			
100194306	HILLIARD	OH		02/14/2025		568							568	568			
100202614	TACOMA	WA		03/21/2025		709							709	709			
100203107	KISSIMMEE	FL		03/27/2025		597							597	597			
100194375	GEORGETOWN	TX		02/14/2025		668							668	668			
100195396	NORTH LAS VEGAS	NV		02/24/2025		1,040							1,040	1,040			
100195152	CROWN POINT	IN		02/24/2025		616							616	616			
100203505	PLAINFIELD	IL		03/26/2025		636							636	636			
100177031	CAROLINA BEACH	NC		01/16/2025		608							608	608			
100203398	PITTSBURGH	PA		03/27/2025		675							675	675			
100199042	ANGIER	NC		02/28/2025		773							773	773			
100199345	LARAMIE	WY		03/05/2025		655							655	655			
100201516	ALBUQUERQUE	NM		03/13/2025		7,202							7,202	7,202			
100189310	MUNDELEIN	IL		01/13/2025		695							695	695			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188493	LAND O LAKES	FL		01/08/2025		711							711	711			
100194024	LEHIGH ACRES	FL		02/11/2025		628							628	628			
100195150	CLEARWATER	FL		02/24/2025		636							636	636			
100192863	GREENWOOD	IN		02/10/2025		563							563	563			
100202663	HAGERSTOWN	MD		03/24/2025		694							694	694			
100191711	PLYMOUTH	CT		02/20/2025		537							537	537			
100190891	PARRISH	FL		01/28/2025		714							714	714			
100203499	FULLERTON	CA		03/26/2025		621							621	621			
100203331	MECHANICSVILLE	VA		03/27/2025		676							676	676			
100177392	SHERWOOD	OR		01/16/2025		544							544	544			
100190978	BELMONT	NC		01/28/2025		735							735	735			
100193234	BETHLEHEM	PA		02/10/2025		615							615	615			
100189103	MERRIMACK	NH		01/13/2025		704							704	704			
100199356	JACKSONVILLE	FL		03/05/2025		586							586	586			
100192657	MCCORDSVILLE	IN		02/10/2025		807							807	807			
100201338	FAYETTEVILLE	AR		03/12/2025		701							701	701			
100188487	PALM COAST	FL		01/08/2025		725							725	725			
100190026	PROVO	UT		01/21/2025		1,457							1,457	1,457			
100189780	WEST PALM BEACH	FL		01/21/2025		701							701	701			
100191336	SCHAUMBURG	IL		01/30/2025		14,701							14,701	14,701			
100189148	SAYREVILLE	NJ		01/13/2025		644							644	644			
100198961	CARNEGIE	PA		02/28/2025		530							530	530			
100198446	KISSIMMEE	FL		02/28/2025		755							755	755			
100200601	CARLISLE	PA		03/11/2025		773							773	773			
100191309	NORTH MIAMI	FL		01/30/2025		744							744	744			
100186176	PALMDALE	CA		02/10/2025		1,848							1,848	1,848			
100203273	WINCHESTER	VA		03/27/2025		995							995	995			
100189736	LOTTSBURG	VA		01/21/2025		695							695	695			
100189413	SUMMERVILLE	SC		01/14/2025		587							587	587			
100195380	STETSON	ME		02/24/2025		601							601	601			
100194517	CLERMONT	FL		02/14/2025		832							832	832			
100199314	DECATUR	GA		03/05/2025		599							599	599			
100193570	BRADENTON	FL		02/10/2025		813							813	813			
100190282	OAK LAWN	IL		01/22/2025		638							638	638			
100177348	LEESBURG	FL		01/16/2025		380							380	380			
100193103	ANGIER	NC		02/10/2025		2,168							2,168	2,168			
100202912	SELBYVILLE	DE		03/24/2025		2,915							2,915	2,915			
100202833	VIRGINIA BEACH	VA		03/24/2025		598							598	598			
100194040	LEHIGH ACRES	FL		03/20/2025		599							599	599			
100193692	NASHVILLE	TN		02/10/2025		562							562	562			
100203208	GRAHAM	NC		03/27/2025		1,177							1,177	1,177			
100202559	LIBERTY LAKE	WA		03/21/2025		1,050							1,050	1,050			
100188675	VALLEJO	CA		02/10/2025		780							780	780			
100190674	BRONSTON	KY		01/28/2025		12,601							12,601	12,601			
100190066	PAGE	AZ		01/21/2025		651							651	651			
100194643	HENDERSON	NV		02/21/2025		856							856	856			
100195160	TUCKER	GA		02/24/2025		755							755	755			
100192866	HOWE	IN		02/10/2025		666							666	666			
100186976	CHARLOTTE	NC		01/07/2025		769							769	769			
100188597	WOODRIDGE	IL		02/10/2025		494							494	494			
100195159	NAPERVILLE	IL		02/24/2025		733							733	733			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189149	FORT WORTH	TX		01/13/2025		608							608	608			
100192647	WEST WARWICK	RI		02/10/2025		641							641	641			
100195489	FUQUAY VARINA	NC		02/24/2025		938							938	938			
100188523	LAND O LAKES	FL		01/08/2025		1,068							1,068	1,068			
100199389	BRENTWOOD	TN		03/05/2025		696							696	696			
100193098	WAKE FOREST	NC		02/10/2025		1,069							1,069	1,069			
100186884	CHARLOTTE	NC		01/07/2025		773							773	773			
100157314	LEHIGH ACRES	FL		02/20/2025		638							638	638			
100190057	SAINT GEORGE	UT		01/21/2025		86,436							86,436	86,436			
100192862	NAMPA	ID		02/10/2025		1,159							1,159	1,159			
100189904	NORTH CHESTERFIELD	VA		01/21/2025		838							838	838			
100190934	DAWSONVILLE	GA		01/28/2025		1,157							1,157	1,157			
100192498	BUCKEYE	AZ		02/07/2025		538							538	538			
100189941	APEX	NC		01/21/2025		1,151							1,151	1,151			
100201453	PALMER	MA		03/12/2025		468							468	468			
100202954	DELAVAN	WI		03/24/2025		1,241							1,241	1,241			
100201182	HOUSTON	TX		03/12/2025		823							823	823			
100203095	REDMOND	OR		03/27/2025		664							664	664			
100185281	ROWLETT	TX		01/24/2025		592							592	592			
100200384	CONWAY	SC		03/10/2025		636							636	636			
100192604	MCKINNEY	TX		02/10/2025		620							620	620			
100185253	PITTSBURGH	PA		01/24/2025		699							699	699			
100200337	GEORGETOWN	CO		03/10/2025		513							513	513			
100202567	WENDELL	NC		03/21/2025		988							988	988			
100194445	FREDERICKSBURG	VA		02/14/2025		663							663	663			
100177306	TAMPA	FL		01/16/2025		590							590	590			
100200335	PANAMA CITY BEACH	FL		03/10/2025		748							748	748			
100194285	DEKALB	IL		02/14/2025		614							614	614			
100195504	WHITE HOUSE	TN		02/24/2025		940							940	940			
100204217	CHARLOTTE	NC		03/31/2025		308							308	308			
100189832	ROCKPORT	TX		01/21/2025		714							714	714			
100199282	SUWANEE	GA		03/05/2025		667							667	667			
100188747	KATY	TX		01/09/2025		615							615	615			
3500113646	OCALA	FL		01/08/2025		293,758							293,758	293,758			
100198326	SAINT AUGUSTINE	FL		02/28/2025		1,258							1,258	1,258			
100190317	CAPE CORAL	FL		01/22/2025		589							589	589			
100193351	SAN DIEGO	CA		02/10/2025		713							713	713			
100202675	CLIFTON	NJ		03/24/2025		676							676	676			
100188494	DELTA	UT		01/08/2025		669							669	669			
100189142	WESTFIELD	IN		01/13/2025		981							981	981			
100203519	ZEPHYRHILLS	FL		03/26/2025		939							939	939			
100193110	JOHNSTOWN	CO		02/10/2025		1,170							1,170	1,170			
100202398	ESPANOLA	NM		03/19/2025		504							504	504			
100194826	LUBBOCK	TX		02/21/2025		1,331							1,331	1,331			
100157060	LARGO	FL		02/20/2025		694							694	694			
100188859	LEWISVILLE	TX		01/09/2025		605							605	605			
100188528	RALEIGH	NC		01/08/2025		637							637	637			
100197192	SAN BRUNO	CA		02/25/2025		514							514	514			
100192727	REDMOND	OR		02/10/2025		631							631	631			
100200405	EDGEWATER	FL		03/10/2025		592							592	592			
100189966	MURPHY	NC		01/21/2025		792							792	792			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189312	CROSSVILLE	TN		01/13/2025		689							689	689			
100199052	ANGIER	NC		02/28/2025		770							770	770			
100201434	WASCO	CA		03/12/2025		1,567							1,567	1,567			
100177551	PEORIA	AZ		01/16/2025		640							640	640			
100189725	WEATHERFORD	TX		01/21/2025		717							717	717			
100202463	LEHIGH ACRES	FL		03/20/2025		1,096							1,096	1,096			
100191412	TILBURG	NLD		01/29/2025		1,121						(1,243)	(121)		121		121
100193209	BASKING RIDGE	NJ		02/10/2025		620							620	620			
100195412	TRACY	CA		02/24/2025		1,118							1,118	1,118			
100188942	THERMAL	CA		01/09/2025		692							692	692			
100195580	MAUMELLE	AR		02/24/2025		516							516	516			
100199104	LAKELAND	FL		03/03/2025		500							500	500			
100192478	RIVERSIDE	CA		02/07/2025		696							696	696			
100191270	LANCASTER	CA		01/29/2025		7,557							7,557	7,557			
100194442	WYLIE	TX		02/14/2025		591							591	591			
100193054	DAYTON	OH		02/10/2025		669							669	669			
100201938	SAN TAN VALLEY	AZ		03/18/2025		560							560	560			
100181475	CENTRAL POINT	OR		01/09/2025		592							592	592			
100197535	VALLEJO	CA		02/26/2025		910							910	910			
100200483	VISALIA	CA		03/10/2025		543							543	543			
100192227	NAPLES	NY		01/31/2025		1,380							1,380	1,380			
100203520	CHOWCHILLA	CA		03/26/2025		700							700	700			
100177075	HENRICO	VA		01/16/2025		430							430	430			
100203440	CUMMING	GA		03/27/2025		708							708	708			
100190992	OAKWOOD	GA		01/28/2025		585							585	585			
100190096	COTTLEVILLE	MO		01/21/2025		908							908	908			
100177052	NIANTIC	CT		01/16/2025		1,137							1,137	1,137			
100191124	SAN ANTONIO	TX		01/29/2025		30							30	30			
100194426	HARRISBURG	PA		02/14/2025		628							628	628			
100177132	SNELLVILLE	GA		01/16/2025		617							617	617			
100200320	NEWAYGO	MI		03/10/2025		611							611	611			
100157283	MEMPHIS	TN		02/20/2025		518							518	518			
100195148	ANNA	TX		02/24/2025		670							670	670			
100202412	LAWRENCEVILLE	GA		03/19/2025		634							634	634			
100186873	DALLAS	TX		01/07/2025		601							601	601			
100193231	TEMPE	AZ		02/10/2025		500							500	500			
100192550	SYRACUSE	UT		02/10/2025		623							623	623			
100193004	CAMDENTON	MO		02/10/2025		628							628	628			
100157395	LANCASTER	CA		02/20/2025		548							548	548			
100157272	PORT ORANGE	FL		02/20/2025		1,221							1,221	1,221			
100203170	SAINT PETERSBURG	FL		03/27/2025		643							643	643			
3410000764	FORKED RIVER	NJ		03/24/2025		293,170							293,170	293,170			
100200254	AVE MARIA	FL		03/07/2025		590							590	590			
100194427	HARRISBURG	PA		02/14/2025		627							627	627			
100189746	HASTINGS	FL		01/21/2025		628							628	628			
100188576	TINLEY PARK	IL		02/10/2025		560							560	560			
100157202	TARPON SPRINGS	FL		02/20/2025		535							535	535			
100201406	PHOENIX	AZ		03/12/2025		684							684	684			
100200190	PHOENIX	AZ		03/07/2025		212							212	212			
100200127	CORAOPOLIS	PA		03/06/2025		757							757	757			
100188678	VANCOUVER	WA		02/10/2025		1,911							1,911	1,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194810	ANGLER	NC		02/21/2025		.895							.895	.895			
100199364	CHARLOTTE	NC		03/05/2025		.646							.646	.646			
100177007	FORT MILL	SC		01/16/2025		.558							.558	.558			
100194471	LAS VEGAS	NV		02/14/2025		.603							.603	.603			
100192777	TUCSON	AZ		02/10/2025		.612							.612	.612			
100194636	BELTON	MO		02/21/2025		.882							.882	.882			
100189875	LORIS	SC		01/21/2025		.692							.692	.692			
100194220	ALVARADO	TX		02/14/2025		.647							.647	.647			
100176998	HOUSTON	TX		01/16/2025		2,892							2,892	2,892			
100188745	SANDBORN	IN		01/09/2025		1,562							1,562	1,562			
100199315	FRESNO	CA		03/05/2025		.563							.563	.563			
100199353	TAMPA	FL		03/05/2025		.610							.610	.610			
100188547	TAMPA	FL		01/09/2025		.539							.539	.539			
100189776	LAKEWOOD	OH		01/21/2025		.771							.771	.771			
100195145	CELINA	TX		02/24/2025		.678							.678	.678			
100201172	TUCSON	AZ		03/12/2025		.585							.585	.585			
100199283	STATESVILLE	NC		03/05/2025		1,175							1,175	1,175			
100186057	LEANDER	TX		01/31/2025		135,987							135,987	135,987			
100194286	MCDONOUGH	GA		02/14/2025		.626							.626	.626			
100189569	NORCROSS	GA		01/17/2025		.737							.737	.737			
100199572	SIGNAL MOUNTAIN	TN		03/05/2025		1,190							1,190	1,190			
100191783	TAMPA	FL		01/31/2025		.614							.614	.614			
100200516	MIAMI	FL		03/11/2025		.611							.611	.611			
100203329	GOSHEN	KY		03/27/2025		.663							.663	.663			
100199411	LA GRANGE	KY		03/05/2025		.685							.685	.685			
100192910	NORTH BRUNSWICK	NJ		02/10/2025		.685							.685	.685			
100202705	MAULDIN	SC		03/24/2025		.638							.638	.638			
100195181	BREINIGSVILLE	PA		02/24/2025		1,012							1,012	1,012			
100192937	ROUND ROCK	TX		02/10/2025		.699							.699	.699			
100194182	NORCROSS	GA		02/14/2025		.739							.739	.739			
100177526	TAMPA	FL		01/16/2025		.759							.759	.759			
100198997	HOUSTON	TX		02/28/2025		.723							.723	.723			
100197573	ORO VALLEY	AZ		02/26/2025		.591							.591	.591			
100188486	MURRELLS INLET	SC		01/08/2025		.687							.687	.687			
100203297	ANNAPOLIS	MD		03/27/2025		.608							.608	.608			
100194787	WARDEN	WA		02/21/2025		.693							.693	.693			
100194010	HOUSTON	TX		02/11/2025		.692							.692	.692			
100202848	NORFOLK	VA		03/24/2025		.570							.570	.570			
100198257	JACKSONVILLE	NC		02/28/2025		.592							.592	.592			
100200604	JOLLET	IL		03/11/2025		.681							.681	.681			
100202498	LYNCHBURG	VA		03/21/2025		.596							.596	.596			
100199045	CHARLOTTE	NC		02/28/2025		2,860							2,860	2,860			
100201321	PALM COAST	FL		03/12/2025		.678							.678	.678			
100188488	HUTCHINSON ISLAND	FL		01/08/2025		.701							.701	.701			
100191228	VAN NUYS	CA		01/29/2025		1,859							1,859	1,859			
100199051	CLERMONT	FL		02/28/2025		.615							.615	.615			
100194287	MANCHESTER	CT		02/14/2025		2,332							2,332	2,332			
100202940	CALHOUN	GA		03/24/2025		.579							.579	.579			
100201179	GAINESVILLE	FL		03/12/2025		.588							.588	.588			
100189326	MESA	AZ		01/13/2025		.991							.991	.991			
100190069	LAKE PLACID	FL		01/21/2025		.646							.646	.646			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201072	LEBANON	TN		03/12/2025		654							654	654			
100203369	MAPLE GROVE	MN		03/27/2025		51,239							51,239	51,239			
100194539	ENGLEWOOD	CO		02/14/2025		603							603	603			
100188701	ALBUQUERQUE	NM		01/09/2025		996							996	996			
100200598	WEST DES MOINES	IA		03/11/2025		749							749	749			
100193561	CRESCENT CITY	CA		02/10/2025		662							662	662			
100194631	COLLEGE STATION	TX		02/21/2025		701							701	701			
100200464	APPLE VALLEY	CA		03/10/2025		662							662	662			
100190080	GLEN ALLEN	VA		01/21/2025		756							756	756			
100189135	HENDERSONVILLE	NC		01/13/2025		957							957	957			
100191135	SHAFTER	CA		01/29/2025		614							614	614			
100157105	ATASCADERO	CA		02/20/2025		637							637	637			
100190970	CHARLOTTE	NC		01/28/2025		618							618	618			
100201049	HAMPSHIRE	IL		03/12/2025		1,154							1,154	1,154			
100194292	MURPHY	TX		02/14/2025		627							627	627			
100188638	DELTONA	FL		02/10/2025		699							699	699			
100194258	CHARLOTTE	NC		02/14/2025		720							720	720			
100202747	SAINT LOUIS	MO		03/24/2025		414							414	414			
100193108	HENDERSON	NV		02/10/2025		1,016							1,016	1,016			
100189665	MARTINSBURG	WV		01/17/2025		2,688							2,688	2,688			
100201240	TALLAHASSEE	FL		03/12/2025		977							977	977			
100201155	MIDDLETOWN	DE		03/12/2025		1,211							1,211	1,211			
100202360	BROWNS MILLS	NJ		03/19/2025		1,682							1,682	1,682			
100202988	PUNTA GORDA	FL		03/24/2025		643							643	643			
100193390	FUQUAY VARINA	NC		02/10/2025		708							708	708			
100191778	MIAMI	FL		01/31/2025		631							631	631			
100192734	TRAVERSE CITY	MI		02/10/2025		623							623	623			
100203434	FORT WORTH	TX		03/27/2025		2,685							2,685	2,685			
100202500	PORT SAINT LUCIE	FL		03/21/2025		623							623	623			
100192158	BLUFFTON	SC		01/31/2025		614							614	614			
100188767	SAN ANTONIO	FL		01/09/2025		1,097							1,097	1,097			
100201097	OVIEDO	FL		03/12/2025		634							634	634			
100191581	LUBBOCK	TX		01/31/2025		660							660	660			
100188319	VISALIA	CA		01/08/2025		743							743	743			
100194523	BAKERSFIELD	CA		02/14/2025		565							565	565			
100190041	THE VILLAGES	FL		01/21/2025		795							795	795			
100203193	LAS VEGAS	NV		03/27/2025		2,410							2,410	2,410			
100192968	WEST POINT	VA		02/10/2025		704							704	704			
100194056	FRESNO	CA		03/20/2025		1,365							1,365	1,365			
100192996	SHALLOWATER	TX		02/10/2025		671							671	671			
100200643	ZUNI	VA		03/11/2025		735							735	735			
100199105	SACRAMENTO	CA		03/03/2025		709							709	709			
100191758	LAS VEGAS	NV		02/20/2025		594							594	594			
100157423	TALLAHASSEE	FL		02/20/2025		763							763	763			
100202755	LITTLE RIVER	SC		03/24/2025		1,196							1,196	1,196			
100195146	FRANKLIN	GA		02/24/2025		642							642	642			
100203248	FORT WORTH	TX		03/27/2025		1,530							1,530	1,530			
100198451	KIRTLAND	OH		02/28/2025		880							880	880			
100202580	SANFORD	NC		03/21/2025		610							610	610			
100200282	AVE MARIA	FL		03/07/2025		748							748	748			
100192457	WEST HILLS	CA		02/07/2025		1,643							1,643	1,643			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188522	OMAHA	NE		01/08/2025		599							599	599			
100189563	LUBBOCK	TX		01/16/2025		694							694	694			
100190115	LANESBOROUGH	MA		01/21/2025		883							883	883			
100202557	ANGIER	NC		03/21/2025		1,398							1,398	1,398			
100189636	BALTIMORE	MD		01/17/2025		469							469	469			
100200642	COLORADO SPRINGS	CO		03/11/2025		1,024							1,024	1,024			
100194284	GOLDEN VALLEY	MN		02/14/2025		518							518	518			
100203210	OLATHE	KS		03/27/2025		434							434	434			
100190911	DILLON	CO		01/28/2025		945							945	945			
100202792	NEWARK	DE		03/24/2025		595							595	595			
100157240	LABELLE	FL		02/20/2025		643							643	643			
100188864	CLINTON	CT		01/09/2025		442							442	442			
100198386	TEMPLE	TX		02/28/2025		2,432							2,432	2,432			
100201410	MCDONOUGH	GA		03/12/2025		614							614	614			
100204040	GASTONIA	NC		03/28/2025		489							489	489			
100188717	WARSAW	IN		01/09/2025		707							707	707			
100190135	MUSKEGON	MI		01/21/2025		621							621	621			
100190948	CEDAR CREEK	TX		01/28/2025		979							979	979			
100199320	ROUND ROCK	TX		03/05/2025		675							675	675			
100190933	BENSALEM	PA		01/28/2025		610							610	610			
100202480	JONESVILLE	VA		03/21/2025		769							769	769			
100190828	RED WING	MN		01/27/2025		696							696	696			
100192235	CHELSEA	MA		01/31/2025		672							672	672			
100201153	AURORA	IL		03/12/2025		675							675	675			
100190736	LEHIGH ACRES	FL		01/27/2025		596							596	596			
100199251	CASPER	WY		03/05/2025		618							618	618			
100190719	HOUSTON	TX		01/27/2025		443							443	443			
100192171	CENTEREACH	NY		01/31/2025		408							408	408			
100192489	COLUMBUS	OH		02/07/2025		333							333	333			
100203417	ANNA	TX		03/27/2025		1,573							1,573	1,573			
100202555	ANGIER	NC		03/21/2025		1,091							1,091	1,091			
100196759	HIGHLAND	CA		02/25/2025		504							504	504			
100185248	LONG BEACH	WA		01/24/2025		597							597	597			
100193134	WASHINGTON	UT		02/10/2025		931							931	931			
100177210	KENNETT SQUARE	PA		01/16/2025		739							739	739			
100186955	ANNA	TX		01/07/2025		609							609	609			
100200328	WINTER HAVEN	FL		03/10/2025		5,660							5,660	5,660			
100192535	WAKE FOREST	NC		02/10/2025		595							595	595			
100203642	UNITED KINGDOM	GBR		03/27/2025		7,238						(7,254)	(16)		16		16
100194657	MANCHESTER	TN		02/21/2025		3,829							3,829	3,829			
100200998	WASHINGTON	UT		03/12/2025		1,282							1,282	1,282			
100201440	MODESTO	CA		03/12/2025		597							597	597			
100177525	HAMPTON	GA		01/16/2025		564							564	564			
100203478	PHOENIX	AZ		03/26/2025		596							596	596			
100194434	CENTRAL CITY	CO		02/14/2025		567							567	567			
100202728	BAKERSFIELD	CA		03/24/2025		626							626	626			
100201019	HOCKESSIN	DE		03/12/2025		731							731	731			
100192893	CHARLOTTE	NC		02/10/2025		2,683							2,683	2,683			
100197313	ADDISLEIGH PARK	NY		02/25/2025		1,166							1,166	1,166			
100196698	HILLSBOROUGH	NJ		02/25/2025		1,250							1,250	1,250			
100192741	LITTLE ELM	TX		02/10/2025		527							527	527			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194699	LUBBOCK	TX		02/21/2025		767							767	767			
100200652	BONITA SPRINGS	FL		03/11/2025		634							634	634			
100201229	VANCOUVER	WA		03/12/2025		970							970	970			
100198490	NOTTINGHAM	MD		02/28/2025		558							558	558			
100203242	LAS VEGAS	NV		03/27/2025		585							585	585			
100186936	MCKINNEY	TX		01/07/2025		1,145							1,145	1,145			
100192594	PHOENIX	AZ		02/10/2025		391							391	391			
100195579	BAKERSFIELD	CA		02/24/2025		532							532	532			
100157051	VALRICO	FL		02/20/2025		633							633	633			
100203469	LAKE WALES	FL		03/26/2025		580							580	580			
100190021	ELLENSBURG	WA		01/21/2025		941							941	941			
100199026	ANGIER	NC		02/28/2025		815							815	815			
100188692	ATLANTA	GA		01/09/2025		662							662	662			
100202711	FORT MYERS	FL		03/24/2025		633							633	633			
100193459	TUCSON	AZ		02/10/2025		636							636	636			
100193808	PUERTO VALLARTA	MEX		02/10/2025		624							624	624			
100190996	SEMINOLE	FL		01/28/2025		689							689	689			
100200525	LEWES	DE		03/11/2025		590							590	590			
100203349	CYPRESS	TX		03/27/2025		1,193							1,193	1,193			
100192558	ODESSA	TX		02/10/2025		553							553	553			
100201091	QUAKERTOWN	PA		03/12/2025		629							629	629			
100195386	WHITE CLOUD	MI		02/24/2025		645							645	645			
100197724	FRANEKER	NLD		02/26/2025		(70)							(70)		70		70
100189212	CHATTANOOGA	TN		01/13/2025		1,115							1,115	1,115			
100157483	AUSTIN	TX		02/20/2025		766							766	766			
100188315	WILMINGTON	NC		01/08/2025		728							728	728			
100198532	CLINTON	MD		02/28/2025		972							972	972			
100190957	STUART	FL		01/28/2025		1,772							1,772	1,772			
100203427	CLAYTON	NC		03/27/2025		697							697	697			
100195454	VAIL	AZ		02/24/2025		1,029							1,029	1,029			
100188847	HELOTES	TX		01/09/2025		677							677	677			
100198300	DOUGLASVILLE	GA		02/28/2025		592							592	592			
100186892	CASA GRANDE	AZ		01/07/2025		721							721	721			
100193163	CLINTON TOWNSHIP	MI		03/20/2025		622							622	622			
100177420	LARGO	FL		01/16/2025		630							630	630			
100193298	LOUISVILLE	KY		02/10/2025		603							603	603			
100188286	FORNEY	TX		01/08/2025		779							779	779			
100194455	EAST LANSING	MI		02/14/2025		1,840							1,840	1,840			
100203456	APEX	NC		03/27/2025		575							575	575			
100190150	MELBOURNE	FL		01/21/2025		141,516							141,516	141,516			
100202701	RICHMOND	VA		03/24/2025		3,756							3,756	3,756			
100188271	LAS VEGAS	NV		01/08/2025		1,794							1,794	1,794			
100190058	HAMPTON	GA		01/21/2025		850							850	850			
100195140	LEANDER	TX		02/24/2025		580							580	580			
100177169	NORTH LAUDERDALE	FL		01/16/2025		197							197	197			
100190945	SHERMAN	TX		01/28/2025		571							571	571			
100193041	LA GRANGE	KY		02/10/2025		515							515	515			
100190100	CRESTLINE	CA		01/21/2025		583							583	583			
100188310	MEADOWS PLACE	TX		01/08/2025		734							734	734			
100188497	WAUWATOSA	WI		01/08/2025		657							657	657			
100202793	MCALLEN	TX		03/24/2025		586							586	586			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100201024	DETROIT	MI		03/12/2025		699							699	699			
100192684	SOUTH PADRE ISLAND	TX		02/10/2025		32,883							32,883	32,940		56	56
100177044	WORCESTER	MA		01/16/2025		653							653	653			
4010092409	PHILADELPHIA	PA		03/28/2025		587							587	587			
100189137	HOFFMAN EST	IL		01/13/2025		546							546	546			
100189862	COLORADO SPRINGS	CO		01/21/2025		2,491							2,491	2,491			
100203265	LAND O LAKES	FL		03/27/2025		587							587	587			
100186949	CONROE	TX		01/07/2025		638							638	638			
100203460	HENDERSON	NV		03/27/2025		535							535	535			
100192913	NORTH LAS VEGAS	NV		02/10/2025		634							634	634			
100190093	LONSDALE	MN		01/21/2025		614							614	614			
100191115	NORTH CHARLESTON	SC		01/29/2025		507							507	507			
100202789	CHARLES TOWN	WV		03/24/2025		593							593	593			
100200261	PLEASANTON	CA		03/07/2025		54,157							54,157	54,157			
100203196	LOWELL	AR		03/27/2025		674							674	674			
100203315	EAGLE ROCK	NC		03/27/2025		1,260							1,260	1,260			
100200658	CANYON LAKE	TX		03/11/2025		649							649	649			
100201809	MANALAPAN	NJ		03/18/2025		592							592	592			
100204085	PORTERVILLE	CA		03/28/2025		576							576	576			
100201879	HAINES CITY	FL		03/18/2025		550							550	550			
100189870	CHICAGO	IL		01/21/2025		558							558	558			
100202600	FULSHEAR	TX		03/21/2025		601							601	601			
100202932	NORTH RICHLAND HILLS	TX		03/24/2025		579							579	579			
100195377	STAR	ID		02/24/2025		1,028							1,028	1,028			
100177029	LAKEWOOD RANCH	FL		01/16/2025		688							688	688			
100188499	GALVESTON	TX		01/08/2025		1,398							1,398	1,398			
100190872	DAHLONEGA	GA		01/27/2025		589							589	589			
100190104	SIMPSONVILLE	SC		01/21/2025		532							532	532			
100201291	BEDFORD	NH		03/12/2025		560							560	560			
100195136	REDDING	CA		02/24/2025		580							580	580			
100194482	SPOKANE	WA		02/14/2025		533							533	533			
100193206	LANHAM	MD		02/10/2025		413							413	413			
100181458	TAMPA	FL		01/09/2025		458							458	458			
100188525	SPRING	TX		01/08/2025		1,094							1,094	1,094			
100190257	CHICAGO	IL		01/22/2025		631							631	631			
100186943	HOUSTON	TX		01/07/2025		607							607	607			
100193664	ACWORTH	GA		02/10/2025		670							670	670			
100200322	NORTH MYRTLE BEACH	SC		03/10/2025		612							612	612			
100188585	MESA	AZ		02/10/2025		558							558	558			
100202570	BARGERSVILLE	IN		03/21/2025		896							896	896			
100192432	HAINES CITY	FL		02/07/2025		670							670	670			
100189696	JACKSONVILLE	FL		02/20/2025		556							556	556			
100177568	CINCINNATI	OH		01/16/2025		1,065							1,065	1,065			
100197551	PUYALLUP	WA		02/26/2025		608							608	608			
100187741	NEWHALL	CA		01/07/2025		1,363							1,363	1,363			
100190125	TUCKERTON	NJ		01/21/2025		801							801	801			
100193104	KNIGHTDALE	NC		02/10/2025		1,007							1,007	1,007			
100200185	PHOENIX	AZ		03/07/2025		985							985	985			
100201706	PHILADELPHIA	PA		03/18/2025		1,697							1,697	1,697			
100177188	ATLANTA	GA		01/16/2025		569							569	569			
100177138	PARRISH	FL		01/16/2025		63,132							63,132	63,132			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190790	STANARDSVILLE	VA		01/27/2025		683							683	683			
100202682	DURHAM	NC		03/24/2025		639							639	639			
100193546	RANSOMVILLE	NY		02/10/2025		598							598	598			
100189614	ARLINGTON	TX		01/17/2025		752							752	752			
100195126	RANSON	WV		02/24/2025		518							518	518			
100195633	HAMPTON	GA		02/24/2025		223							223	223			
100201142	SAINT CLOUD	FL		03/12/2025		813							813	813			
100201798	SUNRISE	FL		03/18/2025		589							589	589			
100190176	MERCED	CA		01/21/2025		666							666	666			
100198486	BALTIMORE	MD		02/28/2025		581							581	581			
100200289	HOLLIS	NH		03/07/2025		548							548	548			
100194462	KATY	TX		02/14/2025		616							616	616			
100202862	WAKE FOREST	NC		03/24/2025		540							540	540			
100177361	HICKMAN	NE		01/16/2025		483							483	483			
100203573	MISSOURI CITY	TX		03/26/2025		649							649	649			
100198489	LAUREL	MD		02/28/2025		635							635	635			
100188668	JASPER	GA		02/10/2025		646							646	646			
100195130	CASA GRANDE	AZ		02/24/2025		546							546	546			
100201150	CAPE CORAL	FL		03/12/2025		591							591	591			
100177495	HIALEAH	FL		01/16/2025		27,020							27,020	27,020			
100202882	HOPE MILLS	NC		03/24/2025		503							503	503			
100189791	HOLCOMBE	WI		01/21/2025		544							544	544			
100190699	HOUSTON	TX		01/28/2025		8,794							8,794	8,794			
100193438	CATHEDRAL CITY	CA		02/10/2025		580							580	580			
100194097	HIALEAH	FL		02/14/2025		563							563	563			
100198371	RALEIGH	NC		02/28/2025		601							601	601			
100193119	BREINIGSVILLE	PA		02/10/2025		4,100							4,100	4,100			
100177434	LAWRENCEVILLE	GA		01/16/2025		439							439	439			
100192990	LAKE LURE	NC		02/10/2025		600							600	600			
100203197	PALM DESERT	CA		03/27/2025		663							663	663			
100202018	PITTSBURGH	PA		03/18/2025		603							603	603			
100188771	HENDERSON	NV		01/09/2025		1,068							1,068	1,068			
100202551	PLUMAS LAKE	CA		03/21/2025		101,699							101,699	101,699			
100199252	GAITHERSBURG	MD		03/05/2025		588							588	588			
100191439	HEEMSTEDE	NLD		01/29/2025		(103)							(103)		103		103
100193724	GOODLETTSVILLE	TN		02/10/2025		645							645	645			
100199390	LAKEVILLE	MA		03/05/2025		534							534	534			
100191622	NORTH MYRTLE BEACH	SC		01/31/2025		597							597	597			
100190000	NORTH LAS VEGAS	NV		01/21/2025		1,560							1,560	1,560			
100195414	HAMPTON	VA		02/24/2025		557							557	557			
100195142	PRINCETON	TX		02/24/2025		627							627	627			
100198359	REDDING	CA		02/28/2025		654							654	654			
100191011	BUCKEYE	AZ		01/29/2025		1,123							1,123	1,123			
100193278	VENICE	FL		02/10/2025		593							593	593			
100194068	SPOKANE	WA		03/20/2025		573							573	573			
100157178	BLOSSBURG	PA		02/20/2025		623							623	623			
100194379	GULF SHORES	AL		02/14/2025		32,484							32,484	32,484			
100193053	MURFREESBORO	TN		02/10/2025		581							581	581			
100201158	CINCINNATI	OH		03/12/2025		594							594	594			
100198252	CLAYTON	NC		02/28/2025		640							640	640			
100188663	LAUDERHILL	FL		02/10/2025		708							708	708			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203124	PORTLAND	TN		03/27/2025		593							593	593			
100189858	NORTH LAS VEGAS	NV		01/21/2025		935							935	935			
100191786	MONT CLARE	PA		01/31/2025		533							533	533			
100203967	OMAHA	NE		03/28/2025		643							643	643			
100189886	WINTER PARK	CO		01/21/2025		685							685	685			
100194248	MURFREESBORO	TN		02/14/2025		493							493	493			
100190898	HOUSTON	TX		01/28/2025		585							585	585			
4010092521	ROCKY MOUNT	NC		03/28/2025		584							584	584			
100195505	LEBANON	TN		02/24/2025		1,666							1,666	1,666			
100200622	WATAUGA	TX		03/11/2025		851							851	851			
100192891	FITCHBURG	MA		02/10/2025		733							733	733			
100194290	OMAHA	NE		02/14/2025		607							607	607			
100193085	EAGLE	ID		02/10/2025		7,855							7,855	7,855			
100195147	PALM COAST	FL		02/24/2025		685							685	685			
100186885	CONCORD	NC		01/07/2025		2,936							2,936	2,936			
100197441	CUMMING	GA		02/25/2025		1,264							1,264	1,264			
100193601	LAS VEGAS	NV		02/10/2025		675							675	675			
100177556	ELLINGTON	CT		01/16/2025		3,154							3,154	3,154			
100202864	DELTA	UT		03/24/2025		364							364	364			
100204120	NORWOOD	OH		03/28/2025		657							657	657			
100203109	SNEADS FERRY	NC		03/27/2025		567							567	567			
100202505	ENNIS	TX		03/21/2025		549							549	549			
100201903	NORTH RIDGEVILLE	OH		03/18/2025		4,170							4,170	4,170			
100202751	ROGERS	MN		03/24/2025		600							600	600			
100190187	SACRAMENTO	CA		01/21/2025		605							605	605			
100197518	JOHNSTOWN	CO		02/26/2025		980							980	980			
100188491	SPRINGFIELD	OR		01/08/2025		6,400							6,400	6,400			
100192560	LAS VEGAS	NV		02/10/2025		917							917	917			
100202911	CHARLOTTE	NC		03/24/2025		549							549	549			
100200691	PFLUGERVILLE	TX		03/11/2025		674							674	674			
100203502	MOUNT PLEASANT	SC		03/26/2025		586							586	586			
100188531	LITTLE SUAMICO	WI		01/08/2025		614							614	614			
100195154	WINCHESTER	VA		02/24/2025		793							793	793			
100193419	TAMPA	FL		02/10/2025		434							434	434			
100197558	POST FALLS	ID		02/26/2025		756							756	756			
100193584	SAINT AUGUSTINE	FL		02/10/2025		538							538	538			
100202762	LOGAN	UT		03/24/2025		593							593	593			
100191273	GARLAND	TX		01/29/2025		2,603							2,603	2,603			
100203409	GARNER	NC		03/27/2025		606							606	606			
100157232	DEARBORN	MI		02/20/2025		653							653	653			
100190078	CHATTANOOGA	TN		01/21/2025		746							746	746			
100198337	GRAND JUNCTION	CO		02/28/2025		597							597	597			
100198482	EASTON	MD		02/28/2025		592							592	592			
100191719	SPRINGFIELD	MA		02/20/2025		559							559	559			
100157091	WILLIAMSBURG	OH		02/20/2025		625							625	625			
100201480	MICCO	FL		03/12/2025		796							796	796			
100203244	IDAHO FALLS	ID		03/27/2025		625							625	625			
100201041	KANSAS CITY	KS		03/12/2025		659							659	659			
100194562	MIAMI	FL		03/28/2025		1,287							1,287	1,287			
100200501	CLARKSVILLE	TN		03/11/2025		676							676	676			
100194545	WINDER	GA		02/14/2025		1,569							1,569	1,569			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203311	READING	PA		03/27/2025		563							563	563			
100188748	CELINA	TX		01/09/2025		1,207							1,207	1,207			
100203355	MURPHY	TX		03/27/2025		676							676	676			
100192972	BRILLION	WI		02/10/2025		531							531	531			
100203318	CHARLOTTE	NC		03/27/2025		593							593	593			
100200245	OLATHE	KS		03/07/2025		569							569	569			
100189178	MEDFORD	OR		01/13/2025		6,820							6,820	6,820			
100193355	FORT WORTH	TX		02/10/2025		518							518	518			
100195138	MELISSA	TX		02/24/2025		610							610	610			
100186944	WESLEY CHAPEL	FL		01/07/2025		2,241							2,241	2,241			
100192524	ODESSA	TX		02/10/2025		9,527							9,527	9,527			
100200595	CLARKSON	KY		03/11/2025		977							977	977			
100202914	PUNTA GORDA	FL		03/24/2025		1,134							1,134	1,134			
100186917	WENDELL	NC		01/07/2025		798							798	798			
100188489	GALLOWAY	OH		01/08/2025		675							675	675			
100202829	FISHERS	IN		03/24/2025		1,042							1,042	1,042			
100192886	WOODBURY	MN		02/10/2025		448							448	448			
100198392	POCATELLO	ID		02/28/2025		540							540	540			
100202896	DELAND	FL		03/24/2025		657							657	657			
100200608	KATY	TX		03/11/2025		649							649	649			
100193009	OCALA	FL		02/10/2025		989							989	989			
100186940	HYATTSVILLE	MD		01/07/2025		486							486	486			
100204004	NEW ORLEANS	LA		03/28/2025		626							626	626			
100196625	LIVERMORE	CA		02/25/2025		845							845	845			
100203207	HAMPTON	VA		03/27/2025		633							633	633			
100203464	FUQUAY VARINA	NC		03/27/2025		874							874	874			
100186957	FORT MILL	SC		01/07/2025		666							666	666			
100177619	GARLAND	TX		01/16/2025		559							559	559			
100191258	LAS VEGAS	NV		01/29/2025		481							481	481			
100193360	GLADEWATER	TX		02/10/2025		588							588	588			
100202733	STALLINGS	NC		03/24/2025		594							594	594			
100194288	TUCSON	AZ		02/14/2025		670							670	670			
100192649	VAN BUREN TOWNSHIP	MI		02/10/2025		575							575	575			
100189260	ALLENTOWN	PA		01/13/2025		589							589	589			
100189794	MANSFIELD	MA		01/21/2025		927							927	927			
100193603	LAS VEGAS	NV		02/10/2025		658							658	658			
100177278	PROVIDENCE	RI		01/16/2025		1,674							1,674	1,674			
100202432	BARNEGAT	NJ		03/20/2025		1,222							1,222	1,222			
100157168	KISSIMMEE	FL		02/20/2025		619							619	619			
100200332	BRASELTON	GA		03/10/2025		975							975	975			
100190662	LEONIA	NJ		01/28/2025		683							683	683			
100199019	SPRINGFIELD	MA		02/28/2025		569							569	569			
100186876	HOUSTON	TX		01/07/2025		608							608	608			
100200414	GASTONIA	NC		03/10/2025		2,012							2,012	2,012			
100189730	TEMPLE	TX		01/21/2025		648							648	648			
100189729	TEMPLE	TX		01/21/2025		648							648	648			
100202967	ROCKPORT	TX		03/24/2025		591							591	591			
100194289	GRANDVIEW	MO		02/14/2025		596							596	596			
100189122	FORNEY	TX		01/13/2025		1,218							1,218	1,218			
100186161	PASCO	WA		02/10/2025		712							712	712			
100200734	ANGIER	NC		03/11/2025		794							794	794			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100185294	KISSIMMEE	FL		01/24/2025		4,652							4,652	4,652			
100189859	AUSTIN	TX		01/21/2025		549							549	549			
100203514	KENAI	AK		03/26/2025		3,231							3,231	3,231			
100203511	KENAI	AK		03/26/2025		3,231							3,231	3,231			
100193136	WINCHESTER	VA		02/10/2025		902							902	902			
100189533	GREELEY	CO		01/16/2025		340							340	340			
100157374	RENTON	WA		02/20/2025		649							649	649			
100194338	MINERAL BLUFF	GA		02/14/2025		675							675	675			
100186184	CINCINNATI	OH		02/10/2025		633							633	633			
100195141	HOLLY SPRINGS	NC		02/24/2025		975							975	975			
100193192	BELLINGHAM	WA		03/20/2025		553							553	553			
100192496	GREER	SC		02/07/2025		556							556	556			
100188273	WESLEY CHAPEL	FL		01/08/2025		813							813	813			
100188742	MESA	AZ		01/09/2025		922							922	922			
100203332	ROTONDA WEST	FL		03/27/2025		556							556	556			
100202816	WORCESTER	MA		03/24/2025		3,721							3,721	3,721			
100192985	ANN ARBOR	MI		02/10/2025		521							521	521			
100192568	MYRTLE BEACH	SC		02/10/2025		909							909	909			
100186090	INDIANAPOLIS	IN		01/31/2025		1,458							1,458	1,458			
100197420	GOODYEAR	AZ		02/25/2025		1,130							1,130	1,130			
100191379	NEWHALL	CA		01/30/2025		547							547	547			
100177114	APACHE JUNCTION	AZ		01/16/2025		758							758	758			
100189177	PORT WENTWRTH	GA		01/13/2025		606							606	606			
100192523	TUCSON	AZ		02/10/2025		588							588	588			
100195133	CARTERSVILLE	GA		02/24/2025		639							639	639			
100190155	RIDGEFIELD	WA		01/21/2025		63,671							63,671	63,671			
100181429	PORTLAND	OR		01/09/2025		592							592	592			
100195506	GOOSE CREEK	SC		02/24/2025		1,005							1,005	1,005			
100190042	OCALA	FL		01/21/2025		981							981	981			
100198415	HENDERSON	NV		02/28/2025		608							608	608			
100193133	FORT WORTH	TX		02/10/2025		902							902	902			
100190311	PHILADELPHIA	PA		01/22/2025		470							470	470			
100195427	NORTH PALM BEACH	FL		02/24/2025		660							660	660			
100203614	UNITED KINGDOM	GBR		03/27/2025		22							22		(22)		(22)
100190440	DENTON	TX		01/23/2025		990							990	990			
100201767	FISHKILL	NY		03/18/2025		578							578	578			
100203289	LEBANON	TN		03/27/2025		1,809							1,809	1,809			
100195121	SANFORD	NC		02/24/2025		826							826	826			
100189790	RIVERVIEW	FL		01/21/2025		615							615	615			
100189961	SALTILLO	TX		01/21/2025		1,583							1,583	1,583			
100195623	COLUMBIA	SC		02/24/2025		703							703	703			
100177153	GREENWICH	CT		01/16/2025		595							595	595			
100197581	WEST HARTFORD	CT		02/26/2025		536							536	536			
100200610	ROYERSFORD	PA		03/11/2025		732							732	732			
100191187	RICHMOND	CA		01/29/2025		1,006							1,006	1,006			
100193358	HOUSTON	TX		02/10/2025		654							654	654			
100177405	COPPEROPOLIS	CA		01/16/2025		597							597	597			
100198458	LEWES	DE		02/28/2025		626							626	626			
100189223	SPOKANE	WA		01/13/2025		4,694							4,694	4,694			
100202783	SARASOTA	FL		03/24/2025		586							586	586			
100190027	MYRTLE BEACH	SC		01/21/2025		637							637	637			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194364	GLEN MILLS	PA		02/14/2025		554							554	554			
100190852	BUCKEYE	AZ		01/27/2025		604							604	604			
100195614	BALTIMORE	MD		02/24/2025		693							693	693			
100189448	CLOVIS	CA		01/14/2025		663							663	663			
100193082	HOMESTEAD	FL		02/10/2025		1,249							1,249	1,249			
100189224	ARLINGTON	TX		01/13/2025		604							604	604			
100202577	PHILADELPHIA	PA		03/21/2025		727							727	727			
100177238	NEWBURYPORT	MA		01/16/2025		468							468	468			
100202371	PENSACOLA	FL		03/19/2025		676							676	676			
100204327	CHICAGO	IL		03/31/2025		1,357							1,357	1,357			
100195139	VAN ALSTYNE	TX		02/24/2025		671							671	671			
100200142	DOVER	NJ		03/06/2025		712							712	712			
100191518	UNITED KINGDOM	GBR		01/29/2025		(39)							(39)		39		39
100198531	LAUREL	MD		02/28/2025		1,175							1,175	1,175			
100176981	JEFFERSON CITY	MO		01/16/2025		302							302	302			
100195119	GEORGETOWN	TX		02/24/2025		563							563	563			
100200999	CLAYTON	NC		03/12/2025		745							745	745			
100200202	RYDERWOOD	WA		03/07/2025		557							557	557			
100177049	POINTBLANK	TX		01/16/2025		550							550	550			
100203442	SAINT AUGUSTINE	FL		03/27/2025		2,174							2,174	2,174			
100193540	BILLINGS	MT		02/10/2025		674							674	674			
100193052	BRADENTON	FL		02/10/2025		2,461							2,461	2,461			
100202898	PAHRUMP	NV		03/24/2025		727							727	727			
100198260	JACKSONVILLE	FL		02/28/2025		611							611	611			
100186898	SUN LAKES	AZ		01/07/2025		814							814	814			
100195111	ALLENTOWN	PA		02/24/2025		464							464	464			
100198405	KILLEN	AL		02/28/2025		630							630	630			
100188697	PENDLETON	OR		01/09/2025		680							680	680			
100203589	SNELLVILLE	GA		03/26/2025		566							566	566			
100157364	BENSON	NC		02/20/2025		596							596	596			
100202776	CLEVELAND	GA		03/24/2025		575							575	575			
100203153	BLOOMFIELD	NJ		03/27/2025		1,654							1,654	1,654			
100188492	CHICAGO	IL		01/08/2025		428							428	428			
100189934	SURPRISE	AZ		01/21/2025		1,121							1,121	1,121			
100189977	CHUBBUCK	ID		01/21/2025		665							665	665			
100198914	FLORENCE	AZ		02/28/2025		346							346	346			
100202662	SAINT CLOUD	FL		03/24/2025		773							773	773			
100188777	SAN ANTONIO	TX		01/09/2025		985							985	985			
100197656	SPRING GROVE	IL		02/26/2025		464							464	464			
100201114	ATLANTA	GA		03/12/2025		589							589	589			
100201058	COLONIAL BEACH	VA		03/12/2025		879							879	879			
100200083	SAINT AUGUSTINE	FL		03/06/2025		716							716	716			
100204301	SCOTTSDALE	AZ		03/31/2025		562							562	562			
100202558	VAIL	AZ		03/21/2025		1,018							1,018	1,018			
100198402	COLOMA	MI		02/28/2025		1,328							1,328	1,328			
100194251	TUNNEL HILL	GA		02/14/2025		642							642	642			
100192660	WYLIE	TX		02/10/2025		675							675	675			
100203338	SAVANNAH	GA		03/27/2025		636							636	636			
100204078	BAKERSFIELD	CA		03/28/2025		580							580	580			
100194679	PLANO	TX		02/21/2025		712							712	712			
100191714	COACHELLA	CA		02/20/2025		464							464	464			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100201164	BOONE	NC		03/12/2025		557							557	557			
100185265	RIO LINDA	CA		01/24/2025		584							584	584			
100194757	KISSIMMEE	FL		02/21/2025		1,208							1,208	1,208			
100194100	ROSENBERG	TX		02/14/2025		328							328	328			
100194654	WABENO	WI		02/21/2025		583							583	583			
100199373	KENNESAW	GA		03/05/2025		608							608	608			
100192873	RAYMOND	ME		02/10/2025		566							566	566			
100192279	KISSIMMEE	FL		01/31/2025		1,075							1,075	1,075			
100200549	BAKERSFIELD	CA		03/11/2025		649							649	649			
100177466	TONOPAH	AZ		01/16/2025		817							817	817			
100189818	PARRISH	FL		01/21/2025		976							976	976			
100191267	HOUSTON	TX		01/29/2025		721							721	721			
100203336	BETHLEHEM	GA		03/27/2025		634							634	634			
100191225	VILLA RICA	GA		01/29/2025		(10)							(10)	(10)			
100186910	NOKOMIS	FL		01/07/2025		685							685	685			
100188490	OCEAN CITY	MD		01/08/2025		3,653							3,653	3,653			
100195124	GROVE CITY	OH		02/24/2025		527							527	527			
100201016	SAVANNAH	GA		03/12/2025		680							680	680			
100195127	MEMPHIS	TN		02/24/2025		2,719							2,719	2,719			
100192715	LAND O LAKES	FL		02/10/2025		667							667	667			
100191641	MADISON	FL		01/31/2025		1,611							1,611	1,611			
100194817	JEFFERSON	LA		02/21/2025		582							582	582			
100193129	STATESVILLE	NC		02/10/2025		894							894	894			
100186877	LEBANON	TN		01/07/2025		746							746	746			
100204166	SHELTON	CT		03/31/2025		1,512							1,512	1,512			
100189626	LA GRANGE	KY		01/17/2025		520							520	520			
100157266	HOMESTEAD	FL		02/20/2025		665							665	665			
100191425	NIJMEGEN	NLD		01/29/2025		(52)							(52)		52		52
100191496	HAREN GN	NLD		01/29/2025		(110)							(110)		110		110
100197751	BOLSWARD	NLD		02/26/2025		(67)							(67)		67		67
100202765	SAINT LOUIS	MO		03/24/2025		32,775							32,775	32,775			
100181459	CHICAGO	IL		01/09/2025		1,521							1,521	1,521			
100197171	CLOVIS	CA		02/25/2025		1,204							1,204	1,204			
100193568	RICHMOND	CA		02/10/2025		818							818	818			
100191706	BAKERSFIELD	CA		02/20/2025		611							611	611			
100199086	ANNA	TX		02/28/2025		757							757	757			
100157019	FORT WORTH	TX		02/20/2025		425							425	425			
100188838	YUKON	OK		01/09/2025		742							742	742			
100195129	RIDLEY PARK	PA		02/24/2025		866							866	866			
100198944	CLEARWATER	FL		03/03/2025		500							500	500			
100189714	GRANTS PASS	OR		02/20/2025		625							625	625			
100191236	HOMESTEAD	FL		01/29/2025		510							510	510			
100200615	LAVON	TX		03/11/2025		4,348							4,348	4,348			
100195379	CALABASH	NC		02/24/2025		506							506	506			
100199969	LAS VEGAS	NV		03/06/2025		959							959	959			
100189757	DAVENPORT	FL		01/21/2025		788							788	788			
100203437	FULSHEAR	TX		03/27/2025		926							926	926			
100195132	REDDING	CA		02/24/2025		640							640	640			
100200310	SOUTH YARMOUTH	MA		03/07/2025		636							636	636			
100200735	TOMBALL	TX		03/11/2025		681							681	681			
100200504	PHILADELPHIA	PA		03/11/2025		599							599	599			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203576	FAIRFIELD	OH		03/26/2025		561							561	561			
100177158	PORT ST LUCIE	FL		01/16/2025		345							345	345			
100190244	POTTSTOWN	PA		01/22/2025		833							833	833			
100198316	GROVE CITY	OH		02/28/2025		527							527	527			
100186987	FRESNO	CA		01/07/2025		3,962							3,962	3,962			
100201236	MADISON	AL		03/12/2025		1,051							1,051	1,051			
100188474	CHARLOTTE	NC		01/08/2025		586							586	586			
100194544	WINDER	GA		02/14/2025		3,028							3,028	3,028			
100188532	RIDGECREST	CA		01/08/2025		648							648	648			
100199023	ANNA	TX		02/28/2025		758							758	758			
100203199	SAVANNAH	GA		03/27/2025		625							625	625			
100186971	MYRTLE BEACH	SC		01/07/2025		1,009							1,009	1,009			
100196634	MIAMI	FL		02/25/2025		1,147							1,147	1,147			
100177190	OCEAN CITY	MD		01/16/2025		554							554	554			
100198321	FEASTERVILLE TREVOSE	PA		02/28/2025		637							637	637			
100195366	PALM BAY	FL		02/24/2025		552							552	552			
100189400	ROYSTON	GA		01/14/2025		594							594	594			
100192802	GRASS VALLEY	CA		02/10/2025		710							710	710			
100157336	PINE	AZ		02/20/2025		554							554	554			
100194768	JEFFERSON	GA		02/21/2025		841							841	841			
100188537	WESLEY CHAPEL	FL		01/08/2025		583							583	583			
100189214	MADISON	WI		01/13/2025		730							730	730			
100157456	LAWRENCEVILLE	GA		02/20/2025		554							554	554			
100194791	STEPHENSON	VA		02/21/2025		1,990							1,990	1,990			
100188574	CHANDLER	AZ		02/10/2025		552							552	552			
100176988	NASHVILLE	TN		01/16/2025		310							310	310			
100188529	LA PINE	OR		01/08/2025		1,299							1,299	1,299			
100200667	BALTIMORE	MD		03/11/2025		1,172							1,172	1,172			
100188737	RIDGEFIELD	WA		01/09/2025		2,448							2,448	2,448			
100201333	BAKERSFIELD	CA		03/12/2025		599							599	599			
100198258	PALMETTO	FL		02/28/2025		451							451	451			
100195497	FERNLEY	NV		02/24/2025		2,600							2,600	2,600			
100195499	FERNLEY	NV		02/24/2025		2,619							2,619	2,619			
100190144	BELMONT	NC		01/21/2025		606							606	606			
100189222	ROUND ROCK	TX		01/13/2025		626							626	626			
100192607	PRINCETON	TX		02/10/2025		563							563	563			
100202831	DELTA	UT		03/24/2025		369							369	369			
100200324	HENDERSON	NV		03/10/2025		1,635							1,635	1,635			
100177441	HOUSTON	TX		01/16/2025		572							572	572			
100202825	DELRAY BEACH	FL		03/24/2025		552							552	552			
100190471	CONCORD	NH		01/24/2025		476							476	476			
100194297	LAWRENCEVILLE	GA		02/14/2025		29,496							29,496	29,496			
100204115	LINTHICUM HEIGHTS	MD		03/28/2025		706							706	706			
100193478	RALEIGH	NC		02/10/2025		949							949	949			
100199312	MANASSAS	VA		03/05/2025		529							529	529			
100199342	STOCKTON	CA		03/05/2025		529							529	529			
100189805	DAVENPORT	FL		01/21/2025		877							877	877			
100203158	CAROLINA BEACH	NC		03/27/2025		563							563	563			
100200240	WENDELL	NC		03/07/2025		575							575	575			
100198912	CRYSTAL BEACH	TX		02/28/2025		599							599	599			
100190170	HAYESVILLE	NC		01/21/2025		421							421	421			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188530	WEST HAVEN	CT		01/08/2025		614							614	614			
100202941	HARSHAW	WI		03/24/2025		619							619	619			
100202431	BROOKSVILLE	FL		03/20/2025		410							410	410			
100188266	OCALA	FL		01/08/2025		778							778	778			
100191633	CORAL SPRINGS	FL		01/31/2025		648							648	648			
100198355	CENTERTON	AR		02/28/2025		870							870	870			
100202461	KAUFMAN	TX		03/20/2025		2,633							2,633	2,633			
100190977	GALLATIN	TN		01/28/2025		536							536	536			
100198526	SYKESVILLE	MD		02/28/2025		647							647	647			
100189804	LARGO	FL		01/21/2025		873							873	873			
100201139	ANNA	TX		03/12/2025		582							582	582			
100177543	HOMESTEAD	FL		01/16/2025		699							699	699			
100200369	LA GRANDE	OR		03/10/2025		580							580	580			
100190018	CANDLER	NC		01/21/2025		906							906	906			
100201226	FAIRWAY	KS		03/12/2025		503							503	503			
100197562	PORT CLINTON	OH		02/26/2025		599							599	599			
100185270	MONUMENT	CO		01/24/2025		661							661	661			
100191726	SAN TAN VALLEY	AZ		02/20/2025		574							574	574			
100191687	PENSACOLA	FL		02/20/2025		677							677	677			
100200233	HUGO	MN		03/07/2025		825							825	825			
100189816	PLANT CITY	FL		01/21/2025		937							937	937			
100189946	NOBLESVILLE	IN		01/21/2025		532							532	532			
100191348	CAPE CORAL	FL		01/30/2025		549							549	549			
100201184	YOUNGSVILLE	LA		03/12/2025		2,555							2,555	2,555			
100193076	LATHROP	CA		02/10/2025		1,146							1,146	1,146			
100202781	LANCASTER	PA		03/24/2025		379							379	379			
100189792	BRADENTON	FL		01/21/2025		899							899	899			
100189187	FORT WORTH	TX		01/13/2025		559							559	559			
100192652	STEPHENS CITY	VA		02/10/2025		571							571	571			
100189268	WESTFIELD	IN		01/13/2025		698							698	698			
100190771	HAMDEN	CT		01/27/2025		368							368	368			
100201231	PARRISH	FL		03/12/2025		925							925	925			
100204242	ANTIOCH	CA		03/31/2025		574							574	574			
100190321	CHICAGO	IL		01/22/2025		521							521	521			
100197620	GREER	SC		02/26/2025		3,765							3,765	3,765			
100200715	MIDLAND	TX		03/11/2025		1,960							1,960	1,960			
100188480	BLUE SPRINGS	MO		01/08/2025		1,406							1,406	1,406			
100198343	TAYLOR	TX		02/28/2025		567							567	567			
100192166	BETHLEHEM	PA		01/31/2025		585							585	585			
100203217	PORTERVILLE	CA		03/27/2025		626							626	626			
100198384	AUBURN	AL		02/28/2025		411							411	411			
100193411	SAVANNAH	GA		02/10/2025		909							909	909			
100188708	RAYMORE	MO		01/09/2025		506							506	506			
100188823	FORT WORTH	TX		01/09/2025		858							858	858			
100193434	VALLEJO	CA		02/10/2025		742							742	742			
100195134	CENTERTON	AR		02/24/2025		870							870	870			
100188534	EMMETT	ID		01/08/2025		573							573	573			
100200210	CALDWELL	ID		03/07/2025		800							800	800			
100189914	CYPRESS	TX		01/21/2025		728							728	728			
100192278	DALLAS	TX		01/31/2025		618							618	618			
100195387	MAPLEWOOD	MN		02/24/2025		593							593	593			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204220	SAINT AUGUSTINE	FL		03/31/2025		1,518							1,518	1,518			
100195135	ANACONDA	MT		02/24/2025		1,383							1,383	1,383			
100192591	ARGYLE	TX		02/10/2025		593							593	593			
100203416	COLLIERVILLE	TN		03/27/2025		3,628							3,628	3,628			
100195122	INDIANAPOLIS	IN		02/24/2025		569							569	569			
100201128	COLUMBIA	CA		03/12/2025		579							579	579			
100200243	HOUSTON	TX		03/07/2025		599							599	599			
100203350	WENDELL	NC		03/27/2025		809							809	809			
100177646	NORTH PORT	FL		01/16/2025		446							446	446			
100188760	HAYDEN	ID		01/09/2025		1,052							1,052	1,052			
100203294	GAINESVILLE	GA		03/27/2025		1,202							1,202	1,202			
100191474	AMERSFOORT	NLD		01/29/2025		(71)							(71)		71		71
100186172	PORTLAND	OR		02/10/2025		646							646	646			
100192922	COLUMBUS	OH		02/10/2025		912							912	912			
100189513	CHANDLER	AZ		01/15/2025		534							534	534			
100193160	LOS ANGELES	CA		03/20/2025		581							581	581			
100194637	NEW ORLEANS	LA		02/21/2025		630							630	630			
100195131	CHARLOTTE	NC		02/24/2025		656							656	656			
100188679	TAMARAC	FL		02/10/2025		712							712	712			
100195128	TUCKER	GA		02/24/2025		638							638	638			
100202758	MYRTLE BEACH	SC		03/24/2025		574							574	574			
100194017	SAN ANTONIO	TX		02/11/2025		566							566	566			
100195483	SAVANNAH	GA		02/24/2025		917							917	917			
100195144	UNION CITY	GA		02/24/2025		771							771	771			
100192978	CHEYENNE	WY		02/10/2025		677							677	677			
100199831	HEALDSBURG	CA		03/05/2025		347							347	347			
100192587	ELVERSON	PA		02/10/2025		565							565	565			
100192781	CENTERTON	AR		02/10/2025		677							677	677			
100200179	TACOMA	WA		03/07/2025		680							680	680			
100201691	TOMBALL	TX		03/13/2025		385							385	385			
100177488	SALADO	TX		01/16/2025		410							410	410			
100157120	PORT ORANGE	FL		02/20/2025		796							796	796			
100177650	OLIVEHURST	CA		01/16/2025		598							598	598			
100190767	RALEIGH	NC		01/27/2025		350							350	350			
100202512	BRUNSWICK	GA		03/21/2025		608							608	608			
100189836	PASCO	WA		01/21/2025		570							570	570			
100203163	GILBERT	AZ		03/27/2025		675							675	675			
100176986	ALABASTER	AL		01/16/2025		550							550	550			
100157521	WILMINGTON	NC		02/20/2025		1,198							1,198	1,198			
100200408	SAINT AUGUSTINE	FL		03/10/2025		593							593	593			
100195397	ROEBUCK	SC		02/24/2025		343							343	343			
100192635	MARYVILLE	TN		02/10/2025		678							678	678			
100200313	CAPE CANAVERAL	FL		03/07/2025		617							617	617			
100203465	BREVARD	NC		03/27/2025		374							374	374			
100188502	LEANDER	TX		01/08/2025		634							634	634			
100193032	SAINT PAUL	MN		02/10/2025		641							641	641			
100201308	HOUSTON	TX		03/12/2025		35,889							35,889	35,889			
100186961	STUART	FL		01/07/2025		621							621	621			
100193542	HYDE PARK	NY		02/10/2025		509							509	509			
100193588	ATLANTA	GA		02/10/2025		174							174	174			
100195125	KENNESAW	GA		02/24/2025		686							686	686			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100202474	CHINCOTEAGUE ISLAND	VA		03/21/2025		551							551	551			
100193399	FREDERICKSBURG	VA		02/10/2025		464							464	464			
100194008	SUNNY ISLES BEACH	FL		02/11/2025		494							494	494			
100157511	SPRINGFIELD GARDENS	NY		02/20/2025		2,115							2,115	2,115			
100203971	CITRUS SPGS	FL		03/28/2025		596							596	596			
100177317	VALDOSTA	GA		01/16/2025		537							537	537			
100192609	LILLINGTON	NC		02/10/2025		604							604	604			
100188723	CONVERSE	TX		01/09/2025		874							874	874			
100198500	SEVERN	MD		02/28/2025		639							639	639			
100202810	SUMTER	SC		03/24/2025		547							547	547			
100198352	STAUNTON	VA		02/28/2025		358							358	358			
100190113	YAKIMA	WA		01/21/2025		571							571	571			
100186930	CONCORD	NC		01/07/2025		771							771	771			
100194718	BRYAN	TX		02/21/2025		(944)							(944)	(944)			
100197544	BUSHKILL	PA		02/26/2025		342							342	342			
100202694	SARATOGA SPRINGS	UT		03/24/2025		598							598	598			
100202731	LANCASTER	OH		03/24/2025		590							590	590			
100192418	DAVENPORT	FL		02/07/2025		578							578	578			
100190910	CONROE	TX		01/28/2025		694							694	694			
100190131	GRAYSON	GA		01/21/2025		509							509	509			
100203232	FORT MYERS	FL		03/27/2025		4,388							4,388	4,388			
100202384	NAPLES	FL		03/19/2025		645							645	645			
100203948	MAGNOLIA	TX		03/28/2025		662							662	662			
100189080	LAWRENCEVILLE	GA		01/13/2025		986							986	986			
100194634	CENTERVILLE	TX		02/21/2025		590							590	590			
100189313	PHILADELPHIA	PA		01/13/2025		581							581	581			
100200395	SHENANDOAH	VA		03/10/2025		552							552	552			
100197255	WEST NEW YORK	NJ		02/25/2025		1,277							1,277	1,277			
100204105	CHANDLER	AZ		03/28/2025		500							500	500			
100189895	PRINCETON	TX		01/21/2025		1,693							1,693	1,693			
100190049	ATLANTA	GA		01/21/2025		3,003							3,003	3,003			
100190468	WINDER	GA		01/24/2025		592							592	592			
100200391	AUBURN	AL		03/10/2025		842							842	842			
100199975	OLYMPIA	WA		03/06/2025		656							656	656			
100203659	AMSTERDAM	NLD		03/26/2025		1,081						(1,146)	(65)		65		65
100190051	HAINES CITY	FL		01/21/2025		876							876	876			
100188538	PANAMA CITY BEACH	FL		01/08/2025		604							604	604			
100192954	FORT WORTH	TX		02/10/2025		564							564	564			
100203454	COLUMBUS	OH		03/27/2025		543							543	543			
100198238	HOLLY SPRINGS	NC		02/28/2025		633							633	633			
100157109	ATLANTA	GA		02/20/2025		448							448	448			
100203277	WAUKEE	IA		03/27/2025		891							891	891			
100177239	NORTH SYRACUSE	NY		01/16/2025		457							457	457			
100192669	WEISER	ID		02/10/2025		637							637	637			
100203435	FORT WORTH	TX		03/27/2025		1,033							1,033	1,033			
100194198	FAIRFIELD	CA		02/14/2025		1,202							1,202	1,202			
100189495	SANGER	CA		01/15/2025		665							665	665			
100199074	WINNETKA	CA		02/28/2025		691							691	691			
100186164	WEST PALM BEACH	FL		02/10/2025		2,584							2,584	2,584			
100189675	HOUSTON	TX		01/17/2025		790							790	790			
100203310	ROSENBERG	TX		03/27/2025		1,118							1,118	1,118			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188836	COOS BAY	OR		01/09/2025		807							807	807			
100194745	MIAMI	FL		02/21/2025		668							668	668			
100203459	INDEPENDENCE	KY		03/27/2025		633							633	633			
100188867	WHITTIER	CA		01/09/2025		684							684	684			
100188503	COLORADO SPRINGS	CO		01/08/2025		619							619	619			
100202727	JACKSONVILLE	FL		03/24/2025		591							591	591			
100199047	HINDSVILLE	AR		02/28/2025		630							630	630			
100201772	WILMINGTON	DE		03/18/2025		523							523	523			
100201145	CLAYTON	NC		03/12/2025		556							556	556			
100203147	COLORADO SPRINGS	CO		03/27/2025		631							631	631			
100201403	HOUSTON	TX		03/12/2025		664							664	664			
100185215	ALLEN	TX		01/24/2025		707							707	707			
100194194	RANCHO PALOS VERDES	CA		02/14/2025		1,214							1,214	1,214			
100194252	SAINT AUGUSTINE	FL		02/14/2025		594							594	594			
100188822	SANFORD	NC		01/09/2025		901							901	901			
100177672	SEGUIN	TX		01/16/2025		472							472	472			
100200309	NAPLES	FL		03/07/2025		10,853							10,853	10,853			
100195109	MORTON GROVE	IL		02/24/2025		567							567	567			
100190929	WENDELL	NC		01/28/2025		688							688	688			
100192986	FOLEY	AL		02/10/2025		139							139	139			
100199280	ARLINGTON	TX		03/05/2025		560							560	560			
100198965	TUSCALOOSA	AL		02/28/2025		461							461	461			
100195118	PLANO	TX		02/24/2025		1,504							1,504	1,504			
100194291	MARICOPA	AZ		02/14/2025		564							564	564			
100188775	WAKE FOREST	NC		01/09/2025		976							976	976			
100192261	MIDDLETOWN	NY		01/31/2025		662							662	662			
100202826	SALISBURY MILLS	NY		03/24/2025		557							557	557			
100203546	FORNEY	TX		03/26/2025		593							593	593			
100192742	FLOWERY BRANCH	GA		02/10/2025		27,961							27,961	27,961			
100200614	ZEBULON	NC		03/11/2025		804							804	804			
100193027	HICKORY	NC		02/10/2025		2,955							2,955	2,955			
100194348	PHILADELPHIA	PA		02/14/2025		580							580	580			
100203452	SHERRILLS FORD	NC		03/27/2025		832							832	832			
100192694	LAWRENCE TOWNSHIP	NJ		02/10/2025		3,010							3,010	3,010			
100201136	LIBERTY HILL	TX		03/12/2025		1,752							1,752	1,752			
100199269	WHITSETT	NC		03/05/2025		635							635	635			
100203363	WILMINGTON	NC		03/27/2025		559							559	559			
100189956	CLAYTON	NC		01/21/2025		654							654	654			
100200326	MONTELLO	WI		03/10/2025		592							592	592			
100198268	LIBERTY LAKE	WA		02/28/2025		601							601	601			
100192707	HARVEST	AL		02/10/2025		1,676							1,676	1,676			
100189845	LAKEVILLE	MN		01/21/2025		1,032							1,032	1,032			
100203968	GREENSBORO	NC		03/28/2025		1,153							1,153	1,153			
100188307	WEST MELBOURNE	FL		01/08/2025		690							690	690			
100194792	SAINT LOUIS	MO		02/21/2025		583							583	583			
100199281	BUFORD	GA		03/05/2025		2,881							2,881	2,881			
100198963	FRANKLINTON	NC		02/28/2025		496							496	496			
100202926	ELLIJAY	GA		03/24/2025		660							660	660			
100192250	CHATOM	AL		01/31/2025		948							948	948			
100193207	DANBURY	CT		02/10/2025		598							598	598			
100188501	INDIAN TRAIL	NC		01/08/2025		433							433	433			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200568	POCATELLO	ID		03/11/2025		548							548	548			
100204013	FORT WAYNE	IN		03/28/2025		634							634	634			
100200249	RIVIERA BEACH	FL		03/07/2025		346							346	346			
100191609	LEHIGH ACRES	FL		01/31/2025		508							508	508			
100191744	SALINAS	CA		02/20/2025		644							644	644			
100191615	LEHIGH ACRES	FL		01/31/2025		508							508	508			
100189355	BALTIMORE	MD		01/13/2025		577							577	577			
100189465	IRVING	TX		01/15/2025		584							584	584			
100190151	HAINES CITY	FL		01/21/2025		1,158							1,158	1,158			
100200262	POLLOCK PINES	CA		03/07/2025		540							540	540			
100201067	WENTZVILLE	MO		03/12/2025		1,222							1,222	1,222			
100194114	LEHIGH ACRES	FL		02/14/2025		508							508	508			
100193611	CHALFONT	PA		02/10/2025		506							506	506			
100177211	CAMDEN	SC		01/16/2025		667							667	667			
100192895	HICKORY	NC		02/10/2025		1,216							1,216	1,216			
100202770	TAMPA	FL		03/24/2025		804							804	804			
100192993	OAKHURST	CA		02/10/2025		638							638	638			
100199083	CHARLOTTE	NC		02/28/2025		698							698	698			
100197534	LITTLE ELM	TX		02/26/2025		891							891	891			
100188508	ALGOMA	WI		01/08/2025		2,291							2,291	2,291			
100202163	BURLESON	TX		03/18/2025		553							553	553			
100200698	SYKESVILLE	MD		03/11/2025		560							560	560			
100198472	SAN ANTONIO	TX		02/28/2025		542							542	542			
100201171	WENTZVILLE	MO		03/12/2025		536							536	536			
100200056	INDIANAPOLIS	IN		03/06/2025		623							623	623			
100203258	MEMPHIS	TN		03/27/2025		750							750	750			
100188272	COLUMBUS	OH		01/08/2025		786							786	786			
100195096	SANFORD	ME		02/24/2025		543							543	543			
100191152	LOS ANGELES	CA		01/29/2025		680							680	680			
100192417	SAN ANTONIO	TX		02/07/2025		509							509	509			
100203272	NORTH MYRTLE BEACH	SC		03/27/2025		581							581	581			
100192622	WINDSOR LOCKS	CT		02/10/2025		955							955	955			
100201592	WILLIS	TX		03/13/2025		572							572	572			
100188773	KYLE	TX		01/09/2025		1,005							1,005	1,005			
100188498	MECHANICSBURG	PA		01/08/2025		2,184							2,184	2,184			
100202501	HIGHLAND LAKES	NJ		03/21/2025		544							544	544			
100189905	ROANOKE	VA		01/21/2025		564							564	564			
100189144	TUCSON	AZ		01/13/2025		550							550	550			
100181417	TUCKER	GA		01/09/2025		5,489							5,489	5,489			
100203945	MCDONOUGH	GA		03/28/2025		406							406	406			
100191312	BATTLE GROUND	WA		01/30/2025		3,046							3,046	3,046			
100199001	MOLALLA	OR		02/28/2025		630							630	630			
100202685	O FALLON	MO		03/24/2025		604							604	604			
100200410	WATERBURY	CT		03/10/2025		493							493	493			
100204144	NORWOOD	OH		03/28/2025		622							622	622			
100200298	HYDE PARK	NY		03/07/2025		791							791	791			
100201805	PEORIA	AZ		03/18/2025		252							252	252			
100195114	SOUTHERN PINES	NC		02/24/2025		608							608	608			
100203205	AUBREY	TX		03/27/2025		2,092							2,092	2,092			
100190154	HOUSTON	TX		01/21/2025		642							642	642			
100202437	VISALIA	CA		03/20/2025		659							659	659			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195105	BRYAN	TX		02/24/2025		576							576	576			
100198317	CYPRESS	TX		02/28/2025		1,308							1,308	1,308			
100194421	AUBREY	TX		02/14/2025		529							529	529			
100194642	NEW ORLEANS	LA		02/21/2025		634							634	634			
100201148	HAGERSTOWN	MD		03/12/2025		3,630							3,630	3,630			
100194345	PHILADELPHIA	PA		02/14/2025		616							616	616			
100188791	CHARLOTTE	NC		01/09/2025		2,298							2,298	2,298			
100199327	LONG BEACH	CA		03/05/2025		875							875	875			
100192938	ROYSE CITY	TX		02/10/2025		900							900	900			
100190064	POINCIANA	FL		01/21/2025		1,344							1,344	1,344			
100201000	TACOMA	WA		03/12/2025		704							704	704			
100186173	PASCO	WA		02/10/2025		680							680	680			
100190213	KANNAPOLIS	NC		01/21/2025		665							665	665			
100202921	POQUOSON	VA		03/24/2025		618							618	618			
100177179	WESTLAND	MI		01/16/2025		3,538							3,538	3,538			
100204099	BRADENTON	FL		03/28/2025		553							553	553			
100192592	CHATTANOOGA	TN		02/10/2025		8,510							8,510	8,960		450	450
100189970	DURHAM	NC		01/21/2025		578							578	578			
100194812	WILLIS	TX		02/21/2025		830							830	830			
100203129	DE PERE	WI		03/27/2025		600							600	600			
100189322	MYRTLE BEACH	SC		01/13/2025		642							642	642			
100197560	BRISTOL	CT		02/26/2025		543							543	543			
100201093	LAKEWOOD	OH		03/12/2025		584							584	584			
100186148	LAS VEGAS	NV		02/10/2025		651							651	651			
100193179	LAS VEGAS	NV		03/20/2025		666							666	666			
100202511	BETHLEHEM	GA		03/21/2025		7,414							7,414	7,414			
100202636	MURFREESBORO	TN		03/24/2025		657							657	657			
100189331	RANSON	WV		01/13/2025		543							543	543			
100202477	COLUMBUS	OH		03/21/2025		542							542	542			
100194488	MARIETTA	GA		02/14/2025		397							397	397			
100189758	CAPE CORAL	FL		01/21/2025		574							574	574			
100191260	STRATFORD	CT		01/29/2025		560							560	560			
100192205	NORTH ANDOVER	MA		01/31/2025		570							570	570			
100157077	GARDEN GROVE	CA		02/20/2025		618							618	618			
100198254	SHELBY	MI		02/28/2025		2,534							2,534	2,534			
100203240	COLORADO SPRINGS	CO		03/27/2025		565							565	565			
100192950	STEPHENVILLE	TX		02/10/2025		630							630	630			
100190656	FAIRVIEW	NC		01/28/2025		1,729							1,729	1,729			
100203296	LEAGUE CITY	TX		03/27/2025		1,555							1,555	1,555			
100202589	LAKE HAMILTON	FL		03/21/2025		848							848	848			
100193988	EAGLE LAKE	FL		02/11/2025		553							553	553			
100190123	CHARLOTTE	NC		01/21/2025		574							574	574			
100191158	DALLAS	TX		01/29/2025		697							697	697			
100198409	LARAMIE	WY		02/28/2025		534							534	534			
100188790	CHARLOTTE	NC		01/09/2025		888							888	888			
100189848	LAS VEGAS	NV		01/21/2025		893							893	893			
100193139	MCKINNEY	TX		02/10/2025		859							859	859			
100190776	MIRAMAR	FL		01/27/2025		663							663	663			
100192900	KERNERSVILLE	NC		02/10/2025		681							681	681			
100177355	MANVEL	TX		01/16/2025		1,616							1,616	1,616			
100157211	LAFAYETTE	LA		02/20/2025		528							528	528			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190285	DETROIT	MI		01/22/2025		.666							.666	.666			
100194293	LAWRENCE	KS		02/14/2025		.347							.347	.347			
100189216	FORT WORTH	TX		01/13/2025		.562							.562	.562			
100157453	MEMPHIS	TN		02/20/2025		.498							.498	.498			
100188610	GLENDALE	AZ		02/10/2025		6,722							6,722	6,722			
100199027	LAVON	TX		02/28/2025		.534							.534	.534			
100189802	BLOOMINGDALE	GA		01/21/2025		.860							.860	.860			
100202508	LEHIGH ACRES	FL		03/21/2025		.519							.519	.519			
100185228	FORT VALLEY	GA		01/24/2025		.533							.533	.533			
100157369	ST. PETERSBURG	FL		02/20/2025		.621							.621	.621			
100189220	MCKINNEY	TX		01/13/2025		.644							.644	.644			
100202844	COLORADO SPRINGS	CO		03/24/2025		.521							.521	.521			
100197512	HOUSTON	TX		02/26/2025		50,831							50,831	50,831			
100189826	MONTGOMERY	AL		01/21/2025		3,723							3,723	3,723			
100201377	KEARNS	UT		03/12/2025		.590							.590	.590			
100200629	RALEIGH	NC		03/11/2025		.555							.555	.555			
100193048	GIBSONVILLE	NC		02/10/2025		.517							.517	.517			
100188812	NORTH FORT MYERS	FL		01/09/2025		.843							.843	.843			
100188513	AVON	OH		01/08/2025		.606							.606	.606			
100157255	YPSILANTI	MI		02/20/2025		.473							.473	.473			
100188504	WINGATE	NC		01/08/2025		.636							.636	.636			
100188323	CENTER VALLEY	PA		01/08/2025		1,926							1,926	1,926			
100200606	ROUND ROCK	TX		03/11/2025		.635							.635	.635			
100195123	HAW RIVER	NC		02/24/2025		.676							.676	.676			
100194608	VENICE	FL		02/21/2025		.793							.793	.793			
100202794	MYRTLE BEACH	SC		03/24/2025		.543							.543	.543			
100202815	TUCSON	AZ		03/24/2025		.534							.534	.534			
100188507	NILES	IL		01/08/2025		.621							.621	.621			
100200297	STAMFORD	CT		03/07/2025		.627							.627	.627			
100192925	SPRING HILL	TN		02/10/2025		1,035							1,035	1,035			
100193790	ORLANDO	FL		02/10/2025		.615							.615	.615			
100194702	SEAGOVILLE	TX		02/21/2025		1,120							1,120	1,120			
100198248	YUKON	OK		02/28/2025		.598							.598	.598			
100203582	LAKE ARROWHEAD	CA		03/26/2025		.538							.538	.538			
100193117	WASHINGTON	UT		02/10/2025		.987							.987	.987			
100190173	CENTERTON	AR		01/21/2025		.618							.618	.618			
100192720	WEST CHICAGO	IL		02/10/2025		1,521							1,521	1,521			
100199309	RALEIGH	NC		03/05/2025		.568							.568	.568			
100188546	PORTLAND	OR		01/09/2025		.487							.487	.487			
100188541	LAKELAND	FL		01/08/2025		.558							.558	.558			
100188693	SUMMERFIELD	FL		01/09/2025		.518							.518	.518			
100177447	SNOWFLAKE	AZ		01/16/2025		.408							.408	.408			
100201342	CARROLLTON	TX		03/12/2025		.615							.615	.615			
100195120	GLENSIDE	PA		02/24/2025		.657							.657	.657			
100198383	BOULDER	CO		02/28/2025		.626							.626	.626			
100202797	BRICK	NJ		03/24/2025		.548							.548	.548			
100177193	PONDER	TX		01/16/2025		.627							.627	.627			
100177443	LAKELAND	FL		01/16/2025		.513							.513	.513			
100202937	PANAMA CITY BEACH	FL		03/24/2025		.548							.548	.548			
100202709	CASA GRANDE	AZ		03/24/2025		.765							.765	.765			
100177218	WYOMING	MI		01/16/2025		.551							.551	.551			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100198361	CASA GRANDE	AZ		02/28/2025		575							575	575			
100202513	HIAWASSEE	GA		03/21/2025		575							575	575			
100186983	MCGREGOR	MN		01/07/2025		909							909	909			
100203333	BRADENTON	FL		03/27/2025		602							602	602			
100201884	AURORA	CO		03/18/2025		562							562	562			
100202532	ROSEDALE	MD		03/21/2025		2,104							2,104	2,104			
100200511	RUSTON	LA		03/11/2025		621							621	621			
100192588	ROYSE CITY	TX		02/10/2025		839							839	839			
100201562	LA GRANDE	OR		03/13/2025		488							488	488			
100198251	SECANE	PA		02/28/2025		575							575	575			
100189239	TWIN LAKES	WI		01/13/2025		560							560	560			
100203425	CHARLOTTE	NC		03/27/2025		819							819	819			
100193384	TAMPA	FL		02/10/2025		675							675	675			
100198436	DAYTON	OH		02/28/2025		531							531	531			
100200157	KISSIMMEE	FL		03/06/2025		631							631	631			
100203376	CLAYTON	NC		03/27/2025		412							412	412			
100195099	GENEVA	IL		02/24/2025		548							548	548			
100193695	HAMPTON	GA		02/10/2025		456							456	456			
100193679	ALBANY	NY		02/10/2025		512							512	512			
100190177	CONROE	TX		01/21/2025		558							558	558			
100188894	HOUSTON	TX		01/09/2025		569							569	569			
100199339	BASYE	VA		03/05/2025		587							587	587			
100189208	PALM BAY	FL		01/13/2025		5,028							5,028	5,028			
100194818	VAIL	AZ		02/21/2025		824							824	824			
100195068	RINCON	GA		02/24/2025		819							819	819			
100203646	UNITED KINGDOM	GBR		03/27/2025		(1)							(1)		1		1
100202670	CHESAPEAKE	VA		03/24/2025		610							610	610			
100192675	PLAINFIELD	IL		02/10/2025		565							565	565			
100200687	HASLET	TX		03/11/2025		626							626	626			
100194507	SANFORD	FL		02/14/2025		543							543	543			
100188982	DEERFIELD BEACH	FL		01/09/2025		667							667	667			
100198517	CALIFORNIA	MD		02/28/2025		654							654	654			
100177328	SUGARLOAF	CA		01/16/2025		519							519	519			
100190806	SALINAS	CA		01/27/2025		593							593	593			
100203593	HARKER HEIGHTS	TX		03/26/2025		626							626	626			
100203451	LUBBOCK	TX		03/27/2025		555							555	555			
100188325	POWELL	TN		01/08/2025		704							704	704			
100188322	POWELL	TN		01/08/2025		704							704	704			
100177107	BALTIMORE	MD		01/16/2025		500							500	500			
100190118	WICHITA	KS		01/21/2025		618							618	618			
100192549	KISSIMMEE	FL		02/10/2025		832							832	832			
100195151	MYRTLE BEACH	SC		02/24/2025		908							908	908			
100199318	GREENVILLE	TX		03/05/2025		565							565	565			
100189994	JACKSONVILLE	NC		01/21/2025		961							961	961			
100197598	STREAMWOOD	IL		02/26/2025		628							628	628			
100201023	NEWPORT NEWS	VA		03/12/2025		648							648	648			
100198291	LAWRENCEVILLE	GA		02/28/2025		1,828							1,828	1,828			
100201219	ATLANTA	GA		03/12/2025		500							500	500			
100204126	LAS VEGAS	NV		03/28/2025		374							374	374			
100189151	CARRABASSETT VALLEY	ME		01/13/2025		555							555	555			
100198883	MARGATE	FL		02/28/2025		481							481	481			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200653	LEXINGTON	SC		03/11/2025		548							548	548			
100190158	GREENSBORO	NC		01/21/2025		598							598	598			
100203241	WENDELL	NC		03/27/2025		919							919	919			
100192576	SAINT JOHN	IN		02/10/2025		82,826							82,826	82,826			
100195355	HARVEST	AL		02/24/2025		533							533	533			
100195388	BOLIVIA	NC		02/24/2025		679							679	679			
100185216	BETHLEHEM	PA		01/24/2025		535							535	535			
100194476	VIRGINIA BEACH	VA		02/14/2025		1,207							1,207	1,207			
100194720	FORT WORTH	TX		02/21/2025		667							667	667			
100157359	YUMA	AZ		02/20/2025		549							549	549			
100194296	PHOENIX	AZ		02/14/2025		629							629	629			
100188533	KINGWOOD	TX		01/08/2025		582							582	582			
100188331	GREENVILLE	SC		01/08/2025		670							670	670			
100192751	DURHAM	NC		02/10/2025		713							713	713			
100201945	TURLOCK	CA		03/18/2025		5,288							5,288	5,288			
100194387	OMAHA	NE		02/14/2025		555							555	555			
100197537	BROCKTON	MA		02/26/2025		613							613	613			
100202660	LEES SUMMIT	MO		03/24/2025		604							604	604			
100199360	KEIZER	OR		03/05/2025		596							596	596			
100192898	BELMONT	NC		02/10/2025		739							739	739			
100194391	ARLINGTON	TX		02/14/2025		532							532	532			
100191651	BRYAN	TX		01/31/2025		602							602	602			
100157402	FRIDLEY	MN		02/20/2025		471							471	471			
100192264	STUART	FL		01/31/2025		2,912							2,912	2,912			
100157327	YOUNGSTOWN	OH		02/20/2025		511							511	511			
100186159	VISALIA	CA		02/10/2025		516							516	516			
100177515	SAINT PETERSBURG	FL		01/16/2025		538							538	538			
100203224	KATY	TX		03/27/2025		630							630	630			
100195678	TUSCUMBIA	AL		02/24/2025		(482)							(482)	(482)			
100198535	OCEAN CITY	MD		02/28/2025		544							544	544			
100203564	FOREST FALLS	CA		03/26/2025		596							596	596			
100194501	GROVELAND	CA		02/14/2025		556							556	556			
100201852	SPRING	TX		03/18/2025		549							549	549			
100195107	HOUSTON	TX		02/24/2025		612							612	612			
100188320	KYLE	TX		01/08/2025		727							727	727			
100192439	SARASOTA	FL		02/07/2025		21,092							21,092	21,092			
100189976	WELLSBORO	PA		01/21/2025		553							553	553			
100195518	ROSENBERG	TX		02/24/2025		9,485							9,485	9,485			
100188536	MECHANICSVILLE	VA		01/08/2025		551							551	551			
100195546	FORT WORTH	TX		03/27/2025		1,119							1,119	1,119			
100194759	CLERMONT	FL		02/21/2025		686							686	686			
100199018	CHARLOTTE	NC		02/28/2025		6,702							6,702	6,702			
100203322	CLAYTON	NC		03/27/2025		648							648	648			
100200617	LAS VEGAS	NV		03/11/2025		622							622	622			
100203591	MARIETTA	GA		03/26/2025		598							598	598			
100193090	VALENCIA	CA		02/10/2025		1,039							1,039	1,039			
100191502	ZOETERMEER	NLD		01/29/2025		(69)							(69)		69		69
100193742	CHESAPEAKE	VA		02/10/2025		542							542	542			
100190968	HAINES CITY	FL		01/28/2025		550							550	550			
100190006	CONWAY	SC		01/21/2025		2,426							2,426	2,426			
100200350	SAVANNAH	GA		03/10/2025		605							605	605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203177	PHILADELPHIA	PA		03/27/2025		565							565	565			
100181460	SAN ANTONIO	TX		01/09/2025		408							408	408			
100198447	HOUSTON	TX		02/28/2025		554							554	554			
100188804	BRADENTON	FL		01/09/2025		869							869	869			
100188540	INDIANAPOLIS	IN		01/08/2025		582							582	582			
100204049	LAKE HAVASU CITY	AZ		03/28/2025		591							591	591			
100189188	ABILENE	TX		01/13/2025		5,745							5,745	5,745			
100188335	NEWPORT NEWS	VA		01/08/2025		670							670	670			
100189841	COLUMBIA	SC		01/21/2025		500							500	500			
100189001	BAKERSFIELD	CA		01/09/2025		1,063							1,063	1,063			
100189433	PEARL RIVER	LA		01/14/2025		335							335	335			
100194723	IRVING	TX		02/21/2025		546							546	546			
100190955	WOODSTOCK	GA		01/28/2025		993							993	993			
100203159	CAMERON	NC		03/27/2025		537							537	537			
100194361	PHILADELPHIA	PA		02/14/2025		790							790	790			
100195103	SANTA ROSA BEACH	FL		02/24/2025		1,207							1,207	1,207			
100200299	SUFFERN	NY		03/07/2025		577							577	577			
100190031	HAW RIVER	NC		01/21/2025		881							881	881			
100199110	PORTLAND	ME		03/03/2025		339							339	339			
100157310	RICHMOND	VA		02/20/2025		640							640	640			
100202649	ST AUGUSTINE	FL		03/24/2025		622							622	622			
100193151	CYPRESS	TX		02/10/2025		1,125							1,125	1,125			
100195110	ROYSE CITY	TX		02/24/2025		538							538	538			
100157396	ENOCH	UT		02/20/2025		506							506	506			
100200498	SARASOTA	FL		03/11/2025		557							557	557			
100186953	HOUSTON	TX		01/07/2025		537							537	537			
100197626	LONG BEACH	CA		02/26/2025		582							582	582			
100193430	PITTSBURG	CA		02/10/2025		708							708	708			
100201033	RALEIGH	NC		03/12/2025		619							619	619			
100202721	SARATOGA SPRINGS	UT		03/24/2025		756							756	756			
100198275	ATLANTA	GA		02/28/2025		568							568	568			
100193441	SUN CITY	AZ		02/10/2025		713							713	713			
100190998	PORT SAINT LUCIE	FL		01/29/2025		656							656	656			
100195487	SHERRILLS FORD	NC		02/24/2025		836							836	836			
100202549	SACRAMENTO	CA		03/21/2025		1,035							1,035	1,035			
100188506	CLEARWATER	FL		01/08/2025		630							630	630			
100191436	HEERENVEEN	NLD		01/29/2025		(53)							(53)		53		53
100192430	NORTH SYRACUSE	NY		02/07/2025		1,547							1,547	1,547			
100194763	VENICE	FL		02/21/2025		771							771	771			
100198876	PALMDALE	CA		02/28/2025		633							633	633			
100201284	HERMISTON	OR		03/12/2025		541							541	541			
100196901	SAN RAMON	CA		02/25/2025		880							880	880			
100194784	MODESTO	CA		02/21/2025		616							616	616			
100188893	ROSEDALE	MD		01/09/2025		516							516	516			
100194774	LAKELAND	FL		02/21/2025		597							597	597			
100194527	BALTIMORE	MD		02/14/2025		558							558	558			
100189321	BOKEELIA	FL		01/13/2025		687							687	687			
100192888	LEES SUMMIT	MO		02/10/2025		647							647	647			
100197193	LANCASTER	CA		02/25/2025		1,162							1,162	1,162			
100190003	CONWAY	SC		01/21/2025		915							915	915			
100188539	APOLLO BEACH	FL		01/08/2025		721							721	721			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200621	MELISSA	TX		03/11/2025		2,301							2,301	2,301			
100204171	WHITTIER	CA		03/31/2025		3,821							3,821	3,821			
100193292	FORT BRAGG	CA		02/10/2025		597							597	597			
100203119	BUTTE	MT		03/27/2025		500							500	500			
100192544	WASHINGTON	UT		02/10/2025		899							899	899			
100188500	SACRAMENTO	CA		01/08/2025		641							641	641			
100195519	BULVERDE	TX		02/24/2025		1,007							1,007	1,007			
100203169	TAMPA	FL		03/27/2025		615							615	615			
100193036	GLENWOOD	IA		02/10/2025		667							667	667			
100194630	MEMPHIS	TN		02/21/2025		604							604	604			
100194808	CARLISLE	PA		02/21/2025		1,092							1,092	1,092			
100198418	FORT WORTH	TX		02/28/2025		657							657	657			
100197578	EDGEWATER	MD		02/26/2025		638							638	638			
100203385	PORTAL	GA		03/27/2025		52,491							52,491	52,491			
100192590	WINCHENDON	MA		02/10/2025		499							499	499			
100192920	BATAVIA	OH		02/10/2025		100,625							100,625	100,625			
100192919	BATAVIA	OH		02/10/2025		625							625	625			
100202890	VENICE	FL		03/24/2025		768							768	768			
100201312	WEST PARK	FL		03/12/2025		568							568	568			
100202556	KNIGHTDALE	NC		03/21/2025		948							948	948			
100199359	SAN LUIS	AZ		03/05/2025		540							540	540			
100202739	HENEFER	UT		03/24/2025		368							368	368			
100188735	ROSWELL	GA		01/09/2025		540							540	540			
100200679	REXBURG	ID		03/11/2025		622							622	622			
100195627	AUBURN	IN		02/24/2025		492							492	492			
100191730	LAKEWOOD	OH		02/20/2025		445							445	445			
100194300	CRESCENT CITY	CA		02/14/2025		562							562	562			
100201100	AURORA	IL		03/12/2025		1,171							1,171	1,171			
100193022	FRENCH LICK	IN		02/10/2025		530							530	530			
100189863	AUSTIN	TX		01/21/2025		560							560	560			
100192957	ANNA	TX		02/10/2025		643							643	643			
100190877	MILLSBORO	DE		01/28/2025		505							505	505			
100189316	NEW LONDON	CT		01/13/2025		560							560	560			
100190881	AURORA	CO		01/28/2025		1,176							1,176	1,176			
100200222	NEWARK	DE		03/07/2025		734							734	734			
100192892	ROSEMOUNT	MN		02/10/2025		612							612	612			
100189620	PORT SAINT LUCIE	FL		01/17/2025		670							670	670			
100198276	SILOAM SPRINGS	AR		02/28/2025		524							524	524			
100190097	FORNEY	TX		01/21/2025		528							528	528			
100195093	ANTIOCH	TN		02/24/2025		473							473	473			
100192212	ROBERTS	WI		01/31/2025		543							543	543			
100203357	WHITESTOWN	IN		03/27/2025		817							817	817			
100190979	LAKEWOOD	WA		01/28/2025		1,279							1,279	1,279			
100192492	VICTORVILLE	CA		02/07/2025		567							567	567			
100202736	HENRICO	VA		03/24/2025		565							565	565			
100190037	WAUKEE	IA		01/21/2025		822							822	822			
100194540	HEMPSTEAD	TX		02/14/2025		678							678	678			
100188950	LAS VEGAS	NV		01/09/2025		351							351	351			
100200587	MANOR	TX		03/11/2025		809							809	809			
100185200	MERCEDES	TX		01/24/2025		521							521	521			
100190211	ELLENWOOD	GA		01/21/2025		2,128							2,128	2,128			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188806	ARVADA	CO		01/09/2025		17,076							17,076	17,286		210	210
100200321	CONWAY	SC		03/10/2025		756							756	756			
100202788	SHELBY TOWNSHIP	MI		03/24/2025		539							539	539			
100186878	GREENVILLE	SC		01/07/2025		628							628	628			
100194789	MOSCOW	ID		02/21/2025		611							611	611			
100177170	VILLA RICA	GA		01/16/2025		351							351	351			
100186913	COUNCE	TN		01/07/2025		555							555	555			
100190764	HENDERSONVILLE	TN		01/27/2025		673							673	673			
100201074	WENTZVILLE	MO		03/12/2025		584							584	584			
100200325	SARASOTA	FL		03/10/2025		2,122							2,122	2,122			
100201075	MORELAND	GA		03/12/2025		759							759	759			
100195514	COLLEGE STATION	TX		02/24/2025		820							820	820			
100203367	KYLE	TX		03/27/2025		571							571	571			
100188846	BATTLE GROUND	WA		01/09/2025		659							659	659			
100189237	POCATELLO	ID		01/13/2025		475							475	475			
100200620	MELISSA	TX		03/11/2025		765							765	765			
100191263	LAKE HAVASU CITY	AZ		01/29/2025		592							592	592			
100201567	DAVENPORT	FL		03/13/2025		3,621							3,621	3,621			
100191351	PALM SPRINGS	CA		01/30/2025		527							527	527			
100203422	ACWORTH	GA		03/27/2025		517							517	517			
100198339	MAPLE GROVE	MN		02/28/2025		584							584	584			
100185201	PHOENIX	AZ		01/24/2025		514							514	514			
100195112	WAKE FOREST	NC		02/24/2025		677							677	677			
100194474	RESTON	VA		02/14/2025		881							881	881			
100203113	NORTH HIGHLANDS	CA		03/27/2025		680							680	680			
100188535	ABILENE	TX		01/08/2025		3,673							3,673	3,673			
100200181	OSAGE BEACH	MO		03/07/2025		2,494							2,494	2,494			
100203390	OAKLAND	TN		03/27/2025		1,130							1,130	1,130			
100193001	HAWLEY	PA		02/10/2025		463							463	463			
100198278	COLUMBIA	PA		02/28/2025		859							859	859			
100202129	COLUMBUS	GA		03/18/2025		554							554	554			
100203112	LONG POND	PA		03/27/2025		1,916							1,916	1,916			
100190765	LAKE WORTH BEACH	FL		01/27/2025		667							667	667			
100190079	GREENVILLE	NC		01/21/2025		641							641	641			
100202462	CHARLOTTE	NC		03/20/2025		484							484	484			
100190040	BETHPAGE	TN		01/21/2025		481							481	481			
100191075	HOUSTON	TX		01/29/2025		431							431	431			
100201105	BAYTOWN	TX		03/12/2025		563							563	563			
100200119	ALLENTOWN	PA		03/06/2025		634							634	634			
100193122	CHARLOTTE	NC		02/10/2025		2,949							2,949	2,949			
100202775	LAKE OSWEGO	OR		03/24/2025		532							532	532			
100204156	KATY	TX		03/28/2025		30,918							30,918	30,918			
100201187	CLARKSVILLE	TN		03/12/2025		502							502	502			
100192543	SHERMAN	TX		02/10/2025		839							839	839			
100190349	THROOP	PA		01/22/2025		401							401	401			
100200344	EASTON	PA		03/10/2025		10,629							10,629	10,629			
100194228	HILLSBOROUGH	NC		02/14/2025		509							509	509			
100198413	COLUMBIA	MO		02/28/2025		518							518	518			
100199498	FOREST GROVE	OR		03/05/2025		965							965	965			
100188858	SOUTH WINDSOR	CT		01/09/2025		616							616	616			
100203525	BUFFALO GROVE	IL		03/26/2025		675							675	675			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190203	DAVENPORT	FL		01/21/2025		590							590	590			
100189248	VOLUNTOWN	CT		01/13/2025		570							570	570			
100192728	ROYSE CITY	TX		02/10/2025		521							521	521			
100202924	THOMASTON	GA		03/24/2025		448							448	448			
100195100	SHERMAN	TX		02/24/2025		619							619	619			
100200992	FARMERSVILLE	TX		03/12/2025		499							499	499			
100203146	PARADISE VALLEY	AZ		03/27/2025		549							549	549			
100203252	LAWRENCEVILLE	GA		03/27/2025		862							862	862			
100202100	FRONT ROYAL	VA		03/18/2025		605							605	605			
100177212	PLEASANT VIEW	TN		01/16/2025		513							513	513			
100195502	HARMONY	PA		02/24/2025		818							818	818			
100203353	FORT WORTH	TX		03/27/2025		571							571	571			
100189974	TUCSON	AZ		01/21/2025		624							624	624			
100204285	EMERALD HILLS	CA		03/31/2025		(2,522)							(2,522)	(2,522)			
100199287	LAWRENCEVILLE	GA		03/05/2025		520							520	520			
100200581	COPPERAS COVE	TX		03/11/2025		2,845							2,845	2,845			
100181461	MEMPHIS	TN		01/09/2025		545							545	545			
100200393	GRAND JUNCTION	MI		03/10/2025		539							539	539			
100203218	MESQUITE	TX		03/27/2025		533							533	533			
100195102	GLASTONBURY	CT		02/24/2025		2,353							2,353	2,353			
100196763	PACIFICA	CA		02/25/2025		456							456	456			
100201514	HOUSTON	TX		03/13/2025		10,785							10,785	10,785			
100189987	BRADENTON	FL		01/21/2025		859							859	859			
100177343	CADDO MILLS	TX		01/16/2025		295							295	295			
100188324	HUXLEY	IA		01/08/2025		672							672	672			
100201035	RALEIGH	NC		03/12/2025		609							609	609			
100203603	BRECKSVILLE	OH		03/26/2025		1,034							1,034	1,034			
100203497	KENNESAW	GA		03/26/2025		597							597	597			
100191712	KEAAU	HI		02/20/2025		855							855	855			
100190727	ALBUQUERQUE	NM		01/27/2025		728							728	728			
100189271	LOGAN	UT		01/13/2025		602							602	602			
100203441	KANSAS CITY	MO		03/27/2025		551							551	551			
100188634	LEHIGH ACRES	FL		02/10/2025		1,278							1,278	1,278			
100200554	WIND GAP	PA		03/11/2025		528							528	528			
100192562	LITITZ	PA		02/10/2025		507							507	507			
100191136	GILBERT	AZ		01/29/2025		1,004							1,004	1,004			
100189911	INDIALANTIC	FL		01/21/2025		587							587	587			
100192337	ORLANDO	FL		02/05/2025		539							539	539			
100200513	STATESVILLE	NC		03/11/2025		550							550	550			
100197426	CUMMING	GA		02/25/2025		1,561							1,561	1,561			
100189942	SAN TAN VALLEY	AZ		01/21/2025		915							915	915			
100189356	CORRYTON	TN		01/13/2025		612							612	612			
100198304	KENNESAW	GA		02/28/2025		562							562	562			
100198394	BURNSVILLE	MN		02/28/2025		531							531	531			
100197088	HERRIMAN	UT		02/25/2025		1,060							1,060	1,060			
100201311	WEST PARK	FL		03/12/2025		750							750	750			
100189847	MYRTLE BEACH	SC		01/21/2025		861							861	861			
100191708	MIAMI	FL		02/20/2025		525							525	525			
100191264	DUNNELLON	FL		01/29/2025		9,732							9,732	9,732			
100194120	SACHSE	TX		02/14/2025		474							474	474			
100195491	BOLIVIA	NC		02/24/2025		34,596							34,596	34,596			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188543	MINNEAPOLIS	MN		01/08/2025		2,375							2,375	2,375			
100195413	MONUMENT	CO		02/24/2025		857							857	857			
100201490	GREENFIELD	IN		03/12/2025		455							455	455			
100197734	AMSTERDAM	NLD		02/26/2025		(62)							(62)		62		62
100194815	HUMBLE	TX		02/21/2025		699							699	699			
100194801	HOUSTON	TX		02/21/2025		699							699	699			
100201755	WATERBURY	CT		03/18/2025		590							590	590			
100198246	MUSTANG	OK		02/28/2025		578							578	578			
100192665	SAN ANTONIO	TX		02/10/2025		2,209							2,209	2,209			
100188850	DALLAS	TX		01/09/2025		574							574	574			
100192196	CORNELIUS	NC		01/31/2025		616							616	616			
100192731	ROUND ROCK	TX		02/10/2025		598							598	598			
100190795	MT VERNON	KY		01/27/2025		631							631	631			
100195424	DAHLONEGA	GA		02/24/2025		808							808	808			
100192867	FORT WAYNE	IN		02/10/2025		595							595	595			
100185243	ROGERS	AR		01/24/2025		607							607	607			
100195106	RINCON	GA		02/24/2025		595							595	595			
100199916	CHARLOTTE	NC		03/05/2025		1,528							1,528	1,528			
100203256	VIRGINIA BEACH	VA		03/27/2025		2,491							2,491	2,491			
100192770	RICHMOND	VA		02/10/2025		756							756	756			
100202957	SAN ANTONIO	TX		03/24/2025		781							781	781			
100192736	PEARLAND	TX		02/10/2025		1,304							1,304	1,304			
100203342	MANCHESTER	CT		03/27/2025		538							538	538			
100188477	GRAND PRAIRIE	TX		01/08/2025		708							708	708			
100202715	NORFOLK	VA		03/24/2025		554							554	554			
100192685	DEER PARK	TX		02/10/2025		599							599	599			
100192168	AKRON	OH		01/31/2025		526							526	526			
100189988	NORTH FORT MYERS	FL		01/21/2025		835							835	835			
100194405	BAKERSFIELD	CA		02/14/2025		534							534	534			
100190108	SUMMERVILLE	SC		01/21/2025		626							626	626			
100202578	APOPKA	FL		03/21/2025		492							492	492			
100191720	WINSTON SALEM	NC		02/20/2025		405							405	405			
100199378	FREDERICKSBURG	VA		03/05/2025		613							613	613			
100195092	INWOOD	WV		02/24/2025		1,982							1,982	1,982			
100200447	NORTH LAS VEGAS	NV		03/10/2025		416							416	416			
100188496	FORT WAYNE	IN		01/08/2025		631							631	631			
100202101	PLAINVILLE	CT		03/18/2025		572							572	572			
100193003	PANAMA CITY BEACH	FL		02/10/2025		1,915							1,915	1,915			
100189674	CHARLOTTE	NC		01/17/2025		317							317	317			
100189715	ALBUQUERQUE	NM		02/20/2025		361							361	361			
100197508	CHICAGO	IL		02/26/2025		349							349	349			
100188860	POINCIANA	FL		01/09/2025		542							542	542			
100190147	WARNER ROBINS	GA		01/21/2025		618							618	618			
100193047	OLYMPIA	WA		02/10/2025		537							537	537			
100190084	CYPRESS	TX		01/21/2025		1,550							1,550	1,620		71	71
100192570	LAKE OZARK	MO		02/10/2025		6,063							6,063	6,063			
100201190	ATHENS	TN		03/12/2025		1,120							1,120	1,120			
100189273	WHITE BEAR TOWNSHIP	MN		01/13/2025		643							643	643			
100200640	LITTLE ROCK	AR		03/11/2025		623							623	623			
100190926	ROUND ROCK	TX		01/28/2025		1,216							1,216	1,216			
100201556	DELAND	FL		03/13/2025		628							628	628			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194104	WAVERLY	TN		02/14/2025		404							404	404			
100202796	MCCORDSVILLE	IN		03/24/2025		521							521	521			
100195509	HOCKLEY	TX		02/24/2025		2,455							2,455	2,455			
100194250	PALMYRA	VA		02/14/2025		779							779	779			
100191293	ODESSA	TX		01/30/2025		499							499	499			
100201590	SNELLVILLE	GA		03/13/2025		482							482	482			
100202854	ELKTON	MD		03/24/2025		502							502	502			
100189095	WASHINGTON TERRACE	UT		01/13/2025		618							618	618			
100199017	MCKINNEY	TX		02/28/2025		355							355	355			
100201964	MONTGOMERY	TX		03/18/2025		496							496	496			
100189978	SAINT AUGUSTINE	FL		01/21/2025		885							885	885			
100189243	BENTONVILLE	AR		01/13/2025		566							566	566			
100199317	LUPTON	MI		03/05/2025		596							596	596			
100194675	COLLEGE STATION	TX		02/21/2025		670							670	670			
100200495	WEST DES MOINES	IA		03/11/2025		513							513	513			
100189666	LAS VEGAS	NV		01/17/2025		349							349	349			
100200263	PETALUMA	CA		03/07/2025		369							369	369			
100202153	NORTH CHESTERFIELD	VA		03/18/2025		356							356	356			
3410000747	LIVINGSTON	NJ		03/24/2025		329,816							329,816	329,816			
100195094	GRAPEVINE	TX		02/24/2025		3,002							3,002	3,002			
100190904	LAWRENCEVILLE	GA		01/28/2025		765							765	765			
100177286	MONROE TOWNSHIP	NJ		01/16/2025		579							579	579			
100195097	FAYETTEVILLE	AR		02/24/2025		673							673	673			
100193551	LAS VEGAS	NV		02/10/2025		528							528	528			
100192686	PROVIDENCE	RI		02/10/2025		1,658							1,658	1,658			
100177316	TOOELE	UT		01/16/2025		475							475	475			
100201673	SUPPLY	NC		03/13/2025		337							337	337			
100204021	WILLIS	MI		03/28/2025		550							550	550			
100177277	FREDERICK	MD		01/16/2025		561							561	561			
100202014	NORTH LAS VEGAS	NV		03/18/2025		606							606	606			
100201005	ORANGEBURG	SC		03/12/2025		750							750	750			
100189998	FULSHEAR	TX		01/21/2025		966							966	966			
100188739	LIBERTY HILL	TX		01/09/2025		940							940	940			
100190143	VISALIA	CA		01/21/2025		520							520	520			
100186974	GREENSBORO	NC		01/07/2025		585							585	585			
100202137	VIRGINIA BEACH	VA		03/18/2025		611							611	611			
100194793	HOUSTON	TX		02/21/2025		3,827							3,827	3,827			
100190834	EAST BETHEL	MN		01/27/2025		553							553	553			
100195382	LELAND	NC		02/24/2025		4,507							4,507	4,507			
100192668	PROVO	UT		02/10/2025		544							544	544			
100200565	WESTFIELD	IN		03/11/2025		533							533	533			
100200663	ARLINGTON	TX		03/11/2025		590							590	590			
100191618	CEDAR HILL	TX		01/31/2025		511							511	511			
100189359	SPRING	TX		01/14/2025		657							657	657			
100203234	BRANDON	FL		03/27/2025		523							523	523			
100199079	MONROE	NC		02/28/2025		699							699	699			
100203584	ALACHUA	FL		03/26/2025		770							770	770			
100177557	YUMA	AZ		01/16/2025		648							648	648			
100192858	RINGGOLD	GA		02/10/2025		594							594	594			
100177484	ORLANDO	FL		01/16/2025		527							527	527			
100203306	FORT WORTH	TX		03/27/2025		562							562	562			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188505	BURBANK	IL		01/08/2025		774							774	774			
100191747	HAMDEN	CT		02/20/2025		522							522	522			
100157226	GWYNN OAK	MD		02/20/2025		1,689							1,689	1,689			
100198308	ARLINGTON	TX		02/28/2025		499							499	499			
100195082	INWOOD	WV		02/24/2025		460							460	460			
100194385	WAUWATOSA	WI		02/14/2025		533							533	533			
100198505	ABINGDON	MD		02/28/2025		538							538	538			
100194821	LARGO	FL		02/21/2025		651							651	651			
100194298	WINSTON SALEM	NC		02/14/2025		565							565	565			
100203122	ALVARADO	TX		03/27/2025		(1,406)							(1,406)	(1,406)			
100199399	ZIMMERMAN	MN		03/05/2025		6,934							6,934	6,934			
100202373	REDDING	CA		03/19/2025		478							478	478			
100200255	NAPLES	FL		03/07/2025		584							584	584			
100190014	DAPHNE	AL		01/21/2025		800							800	800			
100199386	ARLINGTON	TX		03/05/2025		475							475	475			
100203372	SPOKANE	WA		03/27/2025		545							545	545			
100203132	LOUISVILLE	KY		03/27/2025		567							567	567			
100188577	POMPANO BEACH	FL		02/10/2025		466							466	466			
100199985	LOGAN	UT		03/06/2025		772							772	772			
100191055	ATLANTA	GA		01/29/2025		329							329	329			
100189390	POMPANO BEACH	FL		01/14/2025		341							341	341			
100194395	CINCINNATI	OH		02/14/2025		487							487	487			
100186977	APPLETON	WI		01/07/2025		702							702	702			
100198504	BEL AIR	MD		02/28/2025		765							765	765			
100190903	KANNAPOLIS	NC		01/28/2025		728							728	728			
100186985	DAVENPORT	FL		01/07/2025		643							643	643			
100203262	RICHMOND	TX		03/27/2025		349							349	349			
100198438	VIRGINIA BCH	VA		02/28/2025		599							599	599			
100192408	MOUNTAIN DALE	NY		02/07/2025		463							463	463			
100193387	TRAVERSE CITY	MI		02/10/2025		595							595	595			
100201017	SOUTH OGDEN	UT		03/12/2025		635							635	635			
100191050	OKLAHOMA CITY	OK		01/29/2025		519							519	519			
100201046	LAVON	TX		03/12/2025		1,628							1,628	1,628			
100189890	FISHERS	IN		01/21/2025		531							531	531			
100195101	MESQUITE	TX		02/24/2025		643							643	643			
100192174	NORTH PORT	FL		01/31/2025		572							572	572			
100181456	PARLIER	CA		01/09/2025		462							462	462			
100200252	BOCA RATON	FL		03/07/2025		121,394							121,394	121,394			
100202568	CHARLOTTE	NC		03/21/2025		822							822	822			
100189320	ORLANDO	FL		01/13/2025		4,923							4,923	4,923			
100203443	MADISON	AL		03/27/2025		775							775	775			
100186055	SUMMERVILLE	SC		01/31/2025		582							582	582			
100190202	PARLIER	CA		01/21/2025		587							587	587			
100201159	RICHMOND	TX		03/12/2025		517							517	517			
100201124	ALTOONA	WI		03/12/2025		1,555							1,555	1,555			
100201076	WAKE FOREST	NC		03/12/2025		562							562	562			
100193431	VALLEJO	CA		02/10/2025		682							682	682			
100199363	LARGO	FL		03/05/2025		590							590	590			
100186889	CONCORD	NC		01/07/2025		720							720	720			
100201655	PENSACOLA	FL		03/13/2025		356							356	356			
100188661	PLAINVILLE	CT		02/10/2025		434							434	434			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192661	BAKERSFIELD	CA		02/10/2025		538							538	538			
100195515	ROYSE CITY	TX		02/24/2025		796							796	796			
100188484	HOUSTON	TX		01/08/2025		810							810	810			
100200428	EAST WINDSOR	NJ		03/10/2025		901							901	901			
100192465	DEERFIELD BEACH	FL		02/07/2025		546							546	546			
100203549	PROVIDENCE VILLAGE	TX		03/26/2025		743							743	743			
100199323	TUCSON	AZ		03/05/2025		3,299							3,299	3,299			
100189767	TUCSON	AZ		01/21/2025		853							853	853			
100194802	CROWN POINT	IN		02/21/2025		526							526	526			
100194737	TOMBALL	TX		02/21/2025		543							543	543			
100195495	HICKORY	NC		02/24/2025		794							794	794			
100194803	WASILLA	AK		02/21/2025		646							646	646			
100190290	ST. PETERSBURG	FL		01/22/2025		500							500	500			
100199060	DENVER	CO		02/28/2025		536							536	536			
100191519	UNITED KINGDOM	GBR		01/29/2025		(35)							(35)		35		35
100177274	LAS VEGAS	NV		01/16/2025		380							380	380			
100201183	ROYAL OAK	MI		03/12/2025		790							790	790			
100186939	CONCORD	NC		01/07/2025		674							674	674			
100192293	MAPLE PLAIN	MN		01/31/2025		638							638	638			
100190878	CONCORD	NC		01/28/2025		514							514	514			
100199307	SAINT CHARLES	IL		03/05/2025		676							676	676			
100191012	STATEN ISLAND	NY		01/29/2025		499							499	499			
100201637	PENSACOLA	FL		03/13/2025		356							356	356			
100186929	ATLANTIC BEACH	FL		01/07/2025		950							950	950			
100202601	KATY	TX		03/21/2025		559							559	559			
100197553	LIVERPOOL	NY		02/26/2025		541							541	541			
100200394	BLAIRSVILLE	GA		03/10/2025		464							464	464			
100195104	SOUTH SAINT PAUL	MN		02/24/2025		557							557	557			
100202392	HAMPSTEAD	MD		03/19/2025		545							545	545			
100189922	MCKINNEY	TX		01/21/2025		2,583							2,583	2,583			
100199010	GALLATIN	TN		02/28/2025		469							469	469			
100185233	RIO LINDA	CA		01/24/2025		620							620	620			
100201640	PENSACOLA	FL		03/13/2025		532							532	532			
100198390	LACOMBE	LA		02/28/2025		619							619	619			
100177221	HAMDEN	CT		01/16/2025		1,173							1,173	1,173			
100177541	MCKINNEY	TX		01/16/2025		1,225							1,225	1,225			
100200509	HARTVILLE	OH		03/11/2025		611							611	611			
100181471	FALLS CHURCH	VA		01/09/2025		1,200							1,200	1,200			
100189963	TUCSON	AZ		01/21/2025		727							727	727			
100193442	MINNEAPOLIS	MN		02/10/2025		537							537	537			
100190179	MOORE	SC		01/21/2025		406							406	406			
100189029	HOUSTON	TX		01/09/2025		55,493							55,493	55,493			
100189935	HUNTLEY	IL		01/21/2025		1,982							1,982	1,982			
100195476	JEFFERSON	GA		02/24/2025		899							899	899			
100157174	MIAMI BEACH	FL		02/20/2025		3,041							3,041	3,041			
100194519	RINCON	GA		02/14/2025		543							543	543			
100192696	LONGS	SC		02/10/2025		682							682	682			
100202019	NORTH LAS VEGAS	NV		03/18/2025		610							610	610			
100189272	PISCATAWAY	NJ		01/13/2025		565							565	565			
100201650	PENSACOLA	FL		03/13/2025		533							533	533			
100199050	CONCORD	NC		02/28/2025		614							614	614			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196600	NORWALK	CA		02/25/2025		725							725	725			
100202760	PLANO	TX		03/24/2025		527							527	527			
100190193	PALM BAY	FL		01/21/2025		527							527	527			
100195512	BULVERDE	TX		02/24/2025		5,204							5,204	5,204			
100190149	LAUREL	MD		01/21/2025		674							674	674			
100199073	GALLATIN	TN		02/28/2025		504							504	504			
100203652	AMSTERDAM	NLD		03/26/2025		(64)							(64)		64		64
100203266	PROVIDENCE VILLAGE	TX		03/27/2025		777							777	777			
100188794	OAKLAND	TN		01/09/2025		832							832	832			
100188789	PFLUGERVILLE	TX		01/09/2025		76,379							76,379	76,379			
100191624	GALLOWAY	NJ		01/31/2025		745							745	745			
100202564	ROSEMOUNT	MN		03/21/2025		3,736							3,736	3,736			
100194022	BAKERSFIELD	CA		02/11/2025		493							493	493			
100195137	DOWNINGTOWN	PA		02/24/2025		1,379							1,379	1,379			
100194323	NEW PORT RICHEY	FL		02/14/2025		550							550	550			
100191782	NEW SMYRNA BEACH	FL		01/31/2025		841							841	841			
100189779	ALVARADO	TX		01/21/2025		999							999	999			
100189457	HOUSTON	TX		01/15/2025		476							476	476			
100199072	GALLATIN	TN		02/28/2025		606							606	606			
100192836	FORT PIERCE	FL		02/10/2025		592							592	592			
100198407	DURHAM	NC		02/28/2025		577							577	577			
100195086	HUNTSVILLE	AL		02/24/2025		7,722							7,722	7,722			
100194451	MIAMI	FL		02/14/2025		565							565	565			
100198288	NEW BRIGHTON	MN		02/28/2025		383							383	383			
100202754	SAVANNAH	GA		03/24/2025		530							530	530			
100190907	CONCORD	NC		01/28/2025		567							567	567			
100199007	MONROE	NC		02/28/2025		559							559	559			
100197218	RANCHO CUCAMONGA	CA		02/25/2025		1,150							1,150	1,150			
100193073	CLOVIS	CA		02/10/2025		977							977	977			
100189907	TUCSON	AZ		01/21/2025		599							599	599			
100200505	PFLUGERVILLE	TX		03/11/2025		862							862	862			
100194661	LAKELAND	FL		02/21/2025		520							520	520			
100199031	GALLATIN	TN		02/28/2025		573							573	573			
100198993	GALLATIN	TN		02/28/2025		573							573	573			
100194797	TAMPA	FL		02/21/2025		569							569	569			
100194478	CREWE	VA		02/14/2025		587							587	587			
100194805	GLENDALE	AZ		02/21/2025		603							603	603			
100194683	ROYCE CITY	TX		02/21/2025		707							707	707			
100191040	EUGENE	OR		01/29/2025		480							480	480			
100194299	BEVERLY	NJ		02/14/2025		510							510	510			
100203472	RINCON	GA		03/26/2025		518							518	518			
100190184	LOS ANGELES	CA		01/21/2025		1,173							1,173	1,173			
100202673	ANNA	TX		03/24/2025		569							569	569			
100201929	CONVERSE	TX		03/18/2025		537							537	537			
100197720	UTRECHT	NLD		02/26/2025		(77)							(77)		77		77
100190902	CONCORD	NC		01/28/2025		1,056							1,056	1,056			
100200225	GRAYSLAKE	IL		03/07/2025		443							443	443			
100201346	OCALA	FL		03/12/2025		637							637	637			
100192928	JACKSON	TN		02/10/2025		753							753	753			
100197651	KERNVILLE	CA		02/26/2025		546							546	546			
100190029	FULSHEAR	TX		01/21/2025		944							944	944			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100190016	ROYSE CITY	TX		01/21/2025		2,393							2,393	2,393			
100198427	OVERGAARD	AZ		02/28/2025		590							590	590			
100197702	UNITED KINGDOM	GBR		02/28/2025		(13)							(13)		13		13
100190024	OCALA	FL		01/21/2025		859							859	859			
100191210	ASPEN HILL	MD		01/29/2025		435							435	435			
100189186	LYNCHBURG	VA		01/13/2025		2,032							2,032	2,032			
100194620	GREENVILLE	SC		02/21/2025		530							530	530			
100200707	MCKINNEY	TX		03/11/2025		593							593	593			
100186921	CONCORD	NC		01/07/2025		666							666	666			
100188801	PINGREE GROVE	IL		01/09/2025		823							823	823			
100157358	ODESSA	TX		02/20/2025		2,336							2,336	2,336			
100191801	DELTONA	FL		01/31/2025		685							685	685			
100196640	CHINO	CA		02/25/2025		1,220							1,220	1,220			
100193391	RALEIGH	NC		02/10/2025		566							566	566			
100203474	FORT WORTH	TX		03/26/2025		585							585	585			
100192901	SNEADS FERRY	NC		02/10/2025		582							582	582			
100193140	FRESNO	TX		02/10/2025		2,503							2,503	2,503			
100190243	WEISER	ID		01/22/2025		455							455	455			
100199008	DACULA	GA		02/28/2025		727							727	727			
100191679	PORTLAND	OR		02/20/2025		593							593	593			
100190951	CONCORD	NC		01/28/2025		567							567	567			
100157442	SEMINOLE	FL		02/20/2025		574							574	574			
100190023	DAPHNE	AL		01/21/2025		884							884	884			
100193539	DANBURY	CT		02/10/2025		603							603	603			
100194722	PHILADELPHIA	PA		02/21/2025		516							516	516			
100198267	LIBERTY LAKE	WA		02/28/2025		651							651	651			
100190960	GREENVILLE	TX		01/28/2025		1,108							1,108	1,108			
100194071	WILMINGTON	NC		03/20/2025		505							505	505			
100188719	VOORHEESVILLE	NY		01/09/2025		531							531	531			
100189601	ANNAPOLIS	MD		01/17/2025		515							515	515			
100177303	VERNON	NJ		01/16/2025		19,780							19,780	19,780			
100192844	JACKSONVILLE	FL		02/10/2025		594							594	594			
100198998	GALLATIN	TN		02/28/2025		712							712	712			
100199502	NEWBERG	OR		03/05/2025		1,167							1,167	1,167			
100194065	PHOENIX	AZ		03/20/2025		463							463	463			
100198915	CORINTH	TX		02/28/2025		539							539	539			
100190884	CONCORD	NC		01/28/2025		569							569	569			
100203532	ROBBINSVILLE	NJ		03/26/2025		558							558	558			
100202541	DAHLONEGA	GA		03/21/2025		518							518	518			
100200474	DICKINSON	TX		03/10/2025		403							403	403			
100188333	KYLE	TX		01/08/2025		629							629	629			
100194776	WILLINGBORO	NJ		02/21/2025		520							520	520			
100203904	FORT PIERCE	FL		03/28/2025		495							495	495			
100188554	HOUSTON	TX		02/10/2025		1,544							1,544	1,544			
100192677	LAND O LAKES	FL		02/10/2025		593							593	593			
100200706	NORTH LAS VEGAS	NV		03/11/2025		556							556	556			
100190419	LAVEEN	AZ		01/23/2025		1,998							1,998	1,998			
100194806	BIRMINGHAM	AL		02/21/2025		698							698	698			
100191185	ATLANTA	GA		01/29/2025		552							552	552			
100192282	FAIRPORT	NY		01/31/2025		590							590	590			
100190798	BENSON	NC		01/27/2025		2,661							2,661	2,661			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157366	KINGSTON	GA		02/20/2025		471							471	471			
100194195	PERRIS	CA		02/14/2025		1,211							1,211	1,211			
100200727	LEXINGTON	KY		03/11/2025		508							508	508			
100189017	PHOENIX	AZ		01/09/2025		530							530	530			
100192730	DAYTON	OH		02/10/2025		592							592	592			
100203586	PEA RIDGE	AR		03/26/2025		578							578	578			
100157135	ATLANTA	GA		02/20/2025		856							856	856			
100197572	KATY	TX		02/26/2025		604							604	604			
100195095	ATLANTA	GA		02/24/2025		574							574	574			
100199278	PANAMA CITY BEACH	FL		03/05/2025		506							506	506			
100203431	PROVIDENCE VILLAGE	TX		03/27/2025		758							758	758			
100200308	CAPE CORAL	FL		03/07/2025		482							482	482			
100191677	BERRIEN SPRINGS	MI		02/20/2025		431							431	431			
100188820	WAKE FOREST	NC		01/09/2025		772							772	772			
100192874	HAVERHILL	MA		02/10/2025		608							608	608			
100197220	SAN DIEGO	CA		02/25/2025		1,169							1,169	1,169			
100201044	ROANOKE	TX		03/12/2025		1,456							1,456	1,456			
100197409	BRENTWOOD	CA		02/25/2025		1,042							1,042	1,042			
100157473	WINTER HAVEN	FL		02/20/2025		462							462	462			
100203923	MIAMI	FL		03/28/2025		20,966							20,966	20,966			
100193395	BOONE	CO		02/10/2025		562							562	562			
100202052	NEW BRITAIN	CT		03/18/2025		555							555	555			
100193461	TUCSON	AZ		02/10/2025		595							595	595			
100203463	PROVIDENCE VILLAGE	TX		03/27/2025		11,202							11,202	11,202			
100194700	JACKSONVILLE	FL		02/21/2025		977							977	977			
100189796	CARROLTON	TX		01/21/2025		533							533	533			
100195115	FRESNO	TX		02/24/2025		793							793	793			
100200585	MADISON	AL		03/11/2025		736							736	736			
100186906	MONROE	NC		01/07/2025		1,027							1,027	1,027			
100200267	CAMBRIDGE	MN		03/07/2025		34,794							34,794	34,794			
100201746	BLOOMINGDALE	IL		03/18/2025		1,269							1,269	1,269			
100200228	WILLIAMS BAY	WI		03/07/2025		739							739	739			
100198864	MESA	AZ		02/28/2025		912							912	912			
100188840	WILLIS	TX		01/09/2025		615							615	615			
100191121	CHARLOTTE	NC		01/29/2025		4,869							4,869	4,869			
100198290	MAPLETON	UT		02/28/2025		1,259							1,259	1,259			
100188332	ORLANDO	FL		01/08/2025		633							633	633			
100193255	ZANESVILLE	OH		02/10/2025		517							517	517			
100199387	VACAVILLE	CA		03/05/2025		470							470	470			
100198962	DORAL	FL		02/28/2025		512							512	512			
100188326	OVERLAND PARK	KS		01/08/2025		1,597							1,597	1,597			
100190737	GREENSBORO	NC		01/27/2025		567							567	567			
100194814	TUCSON	AZ		02/21/2025		570							570	570			
100200244	GRANBURY	TX		03/07/2025		698							698	698			
100192402	HYATTSVILLE	MD		02/07/2025		444							444	444			
100191724	FORT VALLEY	GA		02/20/2025		510							510	510			
100188509	AIKEN	SC		01/08/2025		567							567	567			
100203308	SAINT AUGUSTINE	FL		03/27/2025		808							808	808			
100194825	LOWA CITY	IA		02/21/2025		574							574	574			
100198501	BALTIMORE	MD		02/28/2025		714							714	714			
100199338	PALMYRA	VA		03/05/2025		459							459	459			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195410	DENVER	CO		02/24/2025		922							922	922			
100202521	MACOMB	MI		03/21/2025		539							539	539			
100200644	INDIANAPOLIS	IN		03/11/2025		51,155							51,155	51,155			
100189119	FAYETTEVILLE	GA		01/13/2025		1,060							1,060	1,060			
100177625	TRACY	CA		01/16/2025		613							613	613			
100190928	HOUSTON	TX		01/28/2025		32,621							32,621	32,621			
100157257	MISSOURI CITY	TX		02/20/2025		374							374	374			
100188327	OCALA	FL		01/08/2025		637							637	637			
100201430	RICHMOND	CA		03/12/2025		1,728							1,728	1,728			
100195468	PARRISH	FL		02/24/2025		1,127							1,127	1,127			
100204159	SAN ANTONIO	TX		03/28/2025		65							65	65			
100186903	WEST CHESTER	OH		01/07/2025		749							749	749			
100194760	RIVERVIEW	FL		02/21/2025		521							521	521			
100157271	TURBOTVILLE	PA		02/20/2025		1,175							1,175	1,175			
100200557	SAINT CLOUD	MN		03/11/2025		546							546	546			
100197559	CASA GRANDE	AZ		02/26/2025		692							692	692			
100190324	CANTON	OH		01/22/2025		536							536	536			
100204001	PALM COAST	FL		03/28/2025		496							496	496			
100203282	ARDEN	NC		03/27/2025		763							763	763			
100157172	DALLAS	TX		02/20/2025		402							402	402			
100203562	CITRUS SPRINGS	FL		03/26/2025		716							716	716			
100193325	LAKE ZURICH	IL		02/10/2025		555							555	555			
100199367	COLUMBUS	OH		03/05/2025		482							482	482			
100193141	ROYSE CITY	TX		02/10/2025		795							795	795			
100194809	LITTLE ROCK	AR		02/21/2025		518							518	518			
100186046	TITUSVILLE	FL		01/31/2025		465							465	465			
100200510	ANGIER	NC		03/11/2025		545							545	545			
100200047	ELM GROVE	WI		03/06/2025		581							581	581			
100157377	KISSIMMEE	FL		02/20/2025		620							620	620			
100201451	CRAWFORDVILLE	FL		03/12/2025		(102)							(102)	(102)			
100202846	EAST GREENVILLE	PA		03/24/2025		493							493	493			
100194294	WAUWATOSA	WI		02/14/2025		439							439	439			
100195503	HARMONY	PA		02/24/2025		258							258	258			
100194386	REDMOND	OR		02/14/2025		462							462	462			
100190289	MIDLOTHIAN	IL		01/22/2025		464							464	464			
100203569	CHICAGO	IL		03/26/2025		666							666	666			
100199369	ROUND LAKE BEACH	IL		03/05/2025		659							659	659			
100190880	CONCORD	NC		01/28/2025		639							639	639			
100191030	PORT CHARLOTTE	FL		01/29/2025		568							568	568			
100200085	FLEMING ISLAND	FL		03/06/2025		551							551	551			
100203570	NASHVILLE	TN		03/26/2025		1,014							1,014	1,014			
100203716	DELFT	NLD		03/26/2025		(60)							(60)		60		60
100203705	TILBURG	NLD		03/26/2025		(67)							(67)		67		67
100197599	FAIRFIELD	CA		02/26/2025		562							562	562			
100189835	COLORADO SPRINGS	CO		01/21/2025		517							517	517			
100200219	CEDAR PARK	TX		03/07/2025		834							834	834			
100186951	KANNAPOLIS	NC		01/07/2025		691							691	691			
100201479	NEW LONDON	CT		03/12/2025		2,172							2,172	2,172			
100200600	PINELLAS PARK	FL		03/11/2025		573							573	573			
100186099	BASEHOR	KS		01/31/2025		489							489	489			
100191340	OCALA	FL		01/30/2025		526							526	526			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157018	OCALA	FL		02/20/2025		387							387	387			
100195108	SHERMAN	TX		02/24/2025		87,378							87,378	87,378			
100194671	SELBYVILLE	DE		02/21/2025		665							665	665			
100194316	VERO BEACH	FL		02/14/2025		421							421	421			
100203578	CARY	IL		03/26/2025		558							558	558			
100190973	SOUTH PADRE ISLAND	TX		01/28/2025		568							568	568			
100194704	JACKSONVILLE	AR		02/21/2025		575							575	575			
100203649	FORT WORTH	TX		03/28/2025		534							534	534			
100193092	NARBERTH	PA		02/10/2025		606							606	606			
100190019	WAKE FOREST	NC		01/21/2025		790							790	790			
100191637	COLUMBIA FALLS	MT		01/31/2025		1,531							1,531	1,531			
100189540	LAKE ISABELLA	CA		01/16/2025		32,755							32,755	32,755			
100192656	SARASOTA	FL		02/10/2025		678							678	678			
100199006	KANNAPOLIS	NC		02/28/2025		459							459	459			
100198977	LAKEWOOD	NJ		02/28/2025		349							349	349			
100203491	BIRDSEYE	IN		03/26/2025		505							505	505			
100201698	OCEAN PINES	MD		03/18/2025		1,354							1,354	1,354			
100195116	MYRTLE BEACH	SC		02/24/2025		576							576	576			
100194509	NEW CARROLLTON	MD		02/14/2025		1,314							1,314	1,314			
100201380	ANOKA	MN		03/12/2025		471							471	471			
100188901	MIDLAND	TX		01/09/2025		599							599	599			
100188756	KYLE	TX		01/09/2025		954							954	954			
100201444	LAS VEGAS	NV		03/12/2025		751							751	751			
100190962	GRAHAM	NC		01/28/2025		573							573	573			
100197605	NORTH BERGEN	NJ		02/26/2025		524							524	524			
100202874	MCKINNEY	TX		03/24/2025		879							879	879			
100186958	MAGNA	UT		01/07/2025		964							964	964			
100201656	LEESVILLE	SC		03/13/2025		476							476	476			
100200569	TULSA	OK		03/11/2025		496							496	496			
100194647	GROVETOWN	GA		02/21/2025		575							575	575			
100186126	SAN DIEGO	CA		01/31/2025		646							646	646			
100200681	OXFORD	OH		03/11/2025		512							512	512			
100194366	GREENTOWN	PA		02/14/2025		485							485	485			
100200589	CONWAY	AR		03/11/2025		725							725	725			
100199418	BOSSIER CITY	LA		03/05/2025		1,198							1,198	1,198			
100189876	GRAHAM	NC		01/21/2025		853							853	853			
100194707	GREENVILLE	TX		02/21/2025		593							593	593			
100203249	WENDELL	NC		03/27/2025		1,049							1,049	1,049			
100203530	SHAKOPEE	MN		03/26/2025		625							625	625			
100189315	GEORGETOWN	TX		01/13/2025		22,933							22,933	22,933			
100157467	ARLINGTON	TX		02/20/2025		514							514	514			
100202495	DURHAM	NC		03/21/2025		916							916	916			
100186922	MCKINNEY	TX		01/07/2025		483							483	483			
100194771	PENSACOLA	FL		02/21/2025		617							617	617			
100202656	ENGLEWOOD	FL		03/24/2025		577							577	577			
100199971	MCCLOUD	CA		03/06/2025		634							634	634			
100198995	WESLEY CHAPEL	FL		02/28/2025		558							558	558			
100190752	FORTSON	GA		01/27/2025		624							624	624			
100193751	OCEAN CITY	MD		02/10/2025		496							496	496			
100192244	CLIFTON HEIGHTS	PA		01/31/2025		467							467	467			
100201332	ARNOLD	CA		03/12/2025		452							452	452			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100201390	SAVANNAH	GA		03/12/2025		128							128	128			
100203587	OAK RIDGE	TN		03/26/2025		577							577	577			
100191779	MIAMI BEACH	FL		01/31/2025		537							537	537			
100189980	CEDAR CITY	UT		01/21/2025		1,149							1,149	1,149			
100194467	IRVING	TX		02/14/2025		507							507	507			
100190796	MANASSAS	VA		01/27/2025		671							671	671			
100197188	ISSAQUAH	WA		02/25/2025		835							835	835			
100194529	PRINCETON	TX		02/14/2025		557							557	557			
100200497	MILWAUKEE	WI		03/11/2025		486							486	486			
100200630	SAN ANTONIO	TX		03/11/2025		518							518	518			
100157187	CLAYTON	NC		02/20/2025		518							518	518			
100199372	CONROE	TX		03/05/2025		496							496	496			
100193340	KIRKLAND	WA		02/10/2025		576							576	576			
100193382	SOMERSET	NJ		02/10/2025		562							562	562			
100203489	GREELEY	CO		03/26/2025		561							561	561			
100203354	CINCINNATI	OH		03/27/2025		451							451	451			
100202105	PHILADELPHIA	PA		03/18/2025		469							469	469			
100194538	DELAWARE	OH		02/14/2025		525							525	525			
100191738	HOUSTON	TX		02/20/2025		498							498	498			
100202506	LEWISVILLE	TX		03/21/2025		526							526	526			
100201230	PINGREE GROVE	IL		03/12/2025		1,417							1,417	1,417			
100188849	ENGLEWOOD	CO		01/09/2025		541							541	541			
100189822	WESTERVILLE	OH		01/21/2025		519							519	519			
100195091	ALACHUA	FL		02/24/2025		612							612	612			
100190883	PALM COAST	FL		01/28/2025		374							374	374			
100200572	SANFORD	FL		03/11/2025		2,606							2,606	2,606			
100199290	HAZLETON	PA		03/05/2025		564							564	564			
100190034	HOUSTON	TX		01/21/2025		830							830	830			
100197495	CHICAGO	IL		02/26/2025		450							450	450			
100199978	CHINO	CA		03/06/2025		632							632	632			
100202043	PHILADELPHIA	PA		03/18/2025		559							559	559			
100199102	SOUTH DAYTONA	FL		03/03/2025		444							444	444			
100197575	HOUSTON	TX		02/26/2025		4,802							4,802	4,802			
100200103	TOANO	VA		03/06/2025		637							637	637			
100191631	MIAMI	FL		01/31/2025		550							550	550			
100191341	LITTLE ELM	TX		01/30/2025		444							444	444			
100202535	LADSON	SC		03/21/2025		523							523	523			
100190004	HUNTSVILLE	AL		01/21/2025		758							758	758			
100188643	ARLINGTON	TX		02/10/2025		432							432	432			
100199350	LOS ANGELES	CA		03/05/2025		459							459	459			
100195431	PLAINFIELD	IL		02/24/2025		514							514	514			
100194365	GRAND RAPIDS	MI		02/14/2025		519							519	519			
100177184	BULLHEAD CITY	AZ		01/16/2025		479							479	479			
100203580	AURORA	IL		03/26/2025		549							549	549			
100203138	CINCINNATI	OH		03/27/2025		453							453	453			
100194543	PITTSBURGH	PA		02/14/2025		563							563	563			
100194663	MILWAUKEE	WI		02/21/2025		560							560	560			
100157389	SAN ANTONIO	TX		02/20/2025		447							447	447			
100200178	DAWSONVILLE	GA		03/07/2025		948							948	948			
100157488	BALTIMORE	MD		02/20/2025		521							521	521			
100157332	OCALA	FL		02/20/2025		527							527	527			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194309	GALVESTON	TX		02/14/2025		517							517	517			
100200625	SEABROOK	NH		03/11/2025		569							569	569			
100195351	MIAMI	FL		02/24/2025		579							579	579			
100194696	ODESSA	TX		02/21/2025		39,492							39,492	39,492			
100204052	GUTHRIE	OK		03/28/2025		545							545	545			
100195492	DALLAS	NC		02/24/2025		1,797							1,797	1,797			
100186070	MONROE	NC		01/31/2025		683							683	683			
100186093	MONROE	NC		01/31/2025		683							683	683			
100186101	MONROE	NC		01/31/2025		683							683	683			
100194389	ATLANTIC BEACH	FL		02/14/2025		494							494	494			
100189950	LIBERTY HILL	TX		01/21/2025		1,018							1,018	1,018			
100203445	OCALA	FL		03/27/2025		3,210							3,210	3,210			
100192936	ELGIN	TX		02/10/2025		651							651	651			
100200613	COLUMBUS	OH		03/11/2025		552							552	552			
100200312	JOHNSTON	RI		03/07/2025		800							800	800			
100185218	HUMMELSTOWN	PA		01/24/2025		496							496	496			
100177337	MACON	GA		01/16/2025		457							457	457			
100202527	MARSHFIELD	MA		03/21/2025		501							501	501			
100200641	NORTH WILDWOOD	NJ		03/11/2025		753							753	753			
100200493	OCALA	FL		03/11/2025		668							668	668			
100177558	TOMBALL	TX		01/16/2025		656							656	656			
100185274	PHILADELPHIA	PA		01/24/2025		2,450							2,450	2,450			
100201919	WILLOW GROVE	PA		03/18/2025		771							771	771			
100181470	CYPRESS	TX		01/09/2025		2,039							2,039	2,039			
100188776	APEX	NC		01/09/2025		41,355							41,355	41,355			
100195453	FORT WORTH	TX		02/24/2025		798							798	798			
100199084	MONROE	NC		02/28/2025		547							547	547			
100194393	CYPRESS	TX		02/14/2025		804							804	804			
100186924	NORWALK	CA		01/07/2025		487							487	487			
100203608	JACKSONVILLE	FL		03/26/2025		486							486	486			
100186047	CENTERTON	AR		01/31/2025		355							355	355			
100189874	MADISON	AL		01/21/2025		873							873	873			
100188805	LITTLE RIVER	SC		01/09/2025		786							786	786			
100200041	LAKE ST LOUIS	MO		03/06/2025		612							612	612			
100188827	CHANDLER	AZ		01/09/2025		19,890							19,890	19,890			
100203602	WILMINGTON	DE		03/26/2025		616							616	616			
100192283	YOUNGSTOWN	OH		01/31/2025		483							483	483			
100200717	MOUNT AIRY	NC		03/11/2025		558							558	558			
100200526	BRKN ARW	OK		03/11/2025		502							502	502			
100189064	RICHMOND	TX		01/09/2025		1,625							1,625	1,625			
100194832	WESTFIELD	IN		02/21/2025		570							570	570			
100188826	WARWICK	RI		01/09/2025		3,804							3,804	3,804			
100201426	NORTH LAS VEGAS	NV		03/12/2025		447							447	447			
100202526	JACKSONVILLE	FL		03/21/2025		782							782	782			
100191540	UNITED KINGDOM	GBR		01/29/2025		(6)							(6)		6		6
100193174	CONROE	TX		03/20/2025		452							452	452			
100188660	BOWLING GREEN	KY		02/10/2025		501							501	501			
100194459	MISSOURI CITY	TX		02/14/2025		463							463	463			
100202719	MORRISVILLE	NC		03/24/2025		1,438							1,438	1,438			
100200708	RALEIGH	NC		03/11/2025		484							484	484			
100188945	VERO BEACH	FL		01/09/2025		522							522	522			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204026	JONESBORO	GA		03/28/2025		502							502	502			
100200003	SAN ANTONIO	TX		03/06/2025		561							561	561			
100189819	SAINT AUGUSTINE	FL		01/21/2025		753							753	753			
100202136	GASTONIA	NC		03/18/2025		579							579	579			
100193037	PHILADELPHIA	PA		02/10/2025		452							452	452			
100194733	DOYLESBURG	PA		02/21/2025		558							558	558			
100177041	SLIDELL	LA		01/16/2025		542							542	542			
100157147	MOUNT HOLLY	NC		02/20/2025		475							475	475			
100199979	LAS VEGAS	NV		03/06/2025		646							646	646			
100201220	OCALA	FL		03/12/2025		710							710	710			
100202569	FRESNO	TX		03/21/2025		746							746	746			
100203534	FARMINGTON	MN		03/26/2025		690							690	690			
100195511	HOUSTON	TX		02/24/2025		532							532	532			
100201371	HOUSTON	TX		03/12/2025		594							594	594			
100189445	NAPLES	FL		01/14/2025		538							538	538			
100200563	RANSON	WV		03/11/2025		516							516	516			
100202531	PHILADELPHIA	PA		03/21/2025		1,119							1,119	1,119			
100191405	SCHIEDAM	NLD		01/29/2025		(78)							(78)		78		78
100196644	CORONA	CA		02/25/2025		994							994	994			
100199405	HAZLETON	PA		03/05/2025		570							570	570			
100195113	NORTH LAS VEGAS	NV		02/24/2025		1,233							1,233	1,233			
100194307	KNOXVILLE	TN		02/14/2025		490							490	490			
100200678	MALDEN	MA		03/11/2025		516							516	516			
100200035	LAKE OZARK	MO		03/06/2025		719							719	719			
100192256	TUCSON	AZ		01/31/2025		550							550	550			
100188740	HOUSTON	TX		01/09/2025		353							353	353			
100199416	FORNEY	TX		03/05/2025		526							526	526			
100197647	NORTH PORT	FL		02/26/2025		555							555	555			
100203657	S-GRAVENHAGE	NLD		03/26/2025		2,024							2,024	2,284	261		261
100192532	COLLEGE STATION	TX		02/10/2025		771							771	771			
100177531	TOMBALL	TX		01/16/2025		654							654	654			
100193180	PHOENIX	AZ		03/20/2025		400							400	400			
100194505	ORLANDO	FL		02/14/2025		830							830	830			
100199004	ASHLAND CITY	TN		02/28/2025		552							552	552			
100199316	CANTON	OH		03/05/2025		442							442	442			
100200651	ATLANTA	GA		03/11/2025		1,278							1,278	1,278			
100202885	NEWNAN	GA		03/24/2025		414							414	414			
100201609	TAMPA	FL		03/13/2025		383							383	383			
100202855	GRAND RAPIDS	MI		03/24/2025		461							461	461			
100200722	NILES	IL		03/11/2025		504							504	504			
100203981	MCHENRY	IL		03/28/2025		384							384	384			
100193426	BOCA RATON	FL		02/10/2025		618							618	618			
100201771	FORT WORTH	TX		03/18/2025		568							568	568			
100200593	NEW PLYMOUTH	ID		03/11/2025		623							623	623			
100193737	WESTBOROUGH	MA		02/10/2025		399							399	399			
100199417	LAWRENCEVILLE	GA		03/05/2025		451							451	451			
100194658	CYPRESS	TX		02/21/2025		1,557							1,557	1,557			
100194171	SAINT JOHNS	FL		02/14/2025		4,744							4,744	4,744			
100191522	UNITED KINGDOM	GBR		01/29/2025		(33)							(33)		33		33
100194341	TRAFFORD	PA		02/14/2025		533							533	533			
100197631	CHICAGO	IL		02/26/2025		416							416	416			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202103	RICHMOND HEIGHTS	OH		03/18/2025		550							550	550			
100194067	SALEM	OR		03/20/2025		485							485	485			
100200699	NAPA	CA		03/11/2025		494							494	494			
100194781	FORNEY	TX		02/21/2025		693							693	693			
100199077	VILLA RICA	GA		02/28/2025		475							475	475			
100190768	FULSHEAR	TX		01/27/2025		536							536	536			
100189388	CLEVELAND	TX		01/14/2025		494							494	494			
100202109	SCHENECTADY	NY		03/18/2025		519							519	519			
100195089	HICKORY	NC		02/24/2025		607							607	607			
100201838	BALTIMORE	MD		03/18/2025		467							467	467			
100189081	NEW BERN	NC		01/13/2025		1,017							1,017	1,017			
100191692	DUNNELLON	FL		02/20/2025		326							326	326			
100190077	TEMPLE	TX		01/21/2025		768							768	768			
100203168	PROVIDENCE VILLAGE	TX		03/27/2025		726							726	726			
100200503	LAKELAND	FL		03/11/2025		938							938	938			
100190430	SEATTLE	WA		01/23/2025		1,821							1,821	1,821			
100189833	NOKOMIS	FL		01/21/2025		569							569	569			
100200552	BROOKSHIRE	TX		03/11/2025		571							571	571			
100194644	MESQUITE	TX		02/21/2025		548							548	548			
100185263	RIVIERA BEACH	FL		01/24/2025		516							516	516			
100190400	MOORPARK	CA		01/23/2025		1,170							1,170	1,170			
100190849	INMAN	SC		01/27/2025		555							555	555			
100194731	WYOMING	DE		02/21/2025		660							660	660			
100203539	SUMMERVILLE	SC		03/26/2025		563							563	563			
100199022	GALLATIN	TN		02/28/2025		564							564	564			
100193203	PALM COAST	FL		02/10/2025		394							394	394			
100199321	EASTMAN	GA		03/05/2025		564							564	564			
100191626	DUNEDIN	FL		01/31/2025		493							493	493			
100200216	AMHERST	NY		03/07/2025		329							329	329			
100157414	PUEBLO	CO		02/20/2025		482							482	482			
100195430	WESTFIELD	IN		02/24/2025		441							441	441			
100198988	EDINBURG	TX		02/28/2025		363							363	363			
100190346	ELLENVILLE	NY		01/22/2025		508							508	508			
100203551	EL PASO	TX		03/26/2025		808							808	808			
100200536	LAFAYETTE	IN		03/11/2025		506							506	506			
100193290	CLIFTON HEIGHTS	PA		02/10/2025		505							505	505			
100195435	MILLSBORO	DE		02/24/2025		376							376	376			
100176984	OCEAN CITY	MD		01/16/2025		510							510	510			
100190217	HOUSTON	TX		01/21/2025		563							563	563			
100199366	RALEIGH	NC		03/05/2025		499							499	499			
100199305	CHARLOTTE	NC		03/05/2025		939							939	939			
100200250	LAKE WORTH	FL		03/07/2025		655							655	655			
100192463	CITRUS SPRINGS	FL		02/07/2025		551							551	551			
100188752	THE DALLES	OR		01/09/2025		601							601	601			
100200556	INDIANAPOLIS	IN		03/11/2025		2,078							2,078	2,078			
100191625	BELMONT	MI		01/31/2025		1,153							1,153	1,153			
100189664	LAS VEGAS	NV		01/17/2025		412							412	412			
100193121	RICHMOND	TX		02/10/2025		1,801							1,801	1,801			
100200517	ROBINS	IA		03/11/2025		561							561	561			
100193660	HOCKLEY	TX		02/10/2025		544							544	544			
100203571	OCALA	FL		03/26/2025		1,497							1,497	1,497			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100200221	TEMPLE	PA		03/07/2025		432							432	432			
100198330	FULSHEAR	TX		02/28/2025		3,614							3,614	3,614			
100201245	PORT ST LUCIE	FL		03/12/2025		397							397	397			
100192458	AVENTURA	FL		02/07/2025		484							484	484			
100203483	POCONO LAKE	PA		03/26/2025		485							485	485			
100202897	HOUSTON	TX		03/24/2025		852							852	852			
100190249	MAURERTOWN	VA		01/22/2025		483							483	483			
100189166	TOWSON	MD		01/13/2025		531							531	531			
100186905	FOLSOM	CA		01/07/2025		482							482	482			
100203148	CARTERSVILLE	GA		03/27/2025		496							496	496			
100199257	SOUTH AMBOY	NJ		03/05/2025		602							602	602			
100189397	OCALA	FL		01/14/2025		420							420	420			
100190010	LEBANON	TN		01/21/2025		2,312							2,312	2,312			
100193471	HASLET	TX		02/10/2025		528							528	528			
100197510	GLEN ELLYN	IL		02/26/2025		522							522	522			
100200208	CHICAGO	IL		03/07/2025		491							491	491			
100193210	GLENDALE	AZ		02/10/2025		486							486	486			
100177529	DESERT HOT SPRINGS	CA		01/16/2025		427							427	427			
100204155	AURORA	IL		03/28/2025		476							476	476			
100200594	JEFFERSON CITY	MO		03/11/2025		549							549	549			
100186923	BETHLEHEM	PA		01/07/2025		667							667	667			
100193495	LAKEWOOD	CO		02/10/2025		861							861	861			
100176976	DECATUR	GA		01/16/2025		2,429							2,429	2,429			
100188816	HARVEST	AL		01/09/2025		730							730	730			
100199788	LOS ANGELES	CA		03/05/2025		413							413	413			
100192165	DURHAM	NC		01/31/2025		585							585	585			
100194648	ELLENWOOD	GA		02/21/2025		540							540	540			
100198870	LONG BEACH	CA		02/28/2025		307							307	307			
100192210	ROSEMOUNT	MN		01/31/2025		551							551	551			
100200044	BREEZY POINT	MN		03/06/2025		552							552	552			
100202024	SAN ANTONIO	TX		03/18/2025		516							516	516			
100190759	FULSHEAR	TX		01/27/2025		530							530	530			
100189806	PRINCETON	TX		01/21/2025		499							499	499			
100203531	LEHIGH ACRES	FL		03/26/2025		639							639	639			
100197514	LABELLE	FL		02/26/2025		471							471	471			
100202167	ALBANY	NY		03/18/2025		525							525	525			
500005503001	GELEEN	NLD		01/29/2025		(21)							(21)		21		21
500005897001	RIJSWIJK	NLD		03/31/2025		(22)							(22)		22		22
100191418	AMSTERDAM	NLD		01/29/2025		(94)							(94)		94		94
100203557	POOLER	GA		03/26/2025		519							519	519			
100186129	MADERA	CA		02/10/2025		1,075							1,075	1,075			
100190936	CEDAR RAPIDS	IA		01/28/2025		6,612							6,612	6,612			
100200553	VIRGINIA BEACH	VA		03/11/2025		28,822							28,822	28,822			
100190253	WINCHESTER	VA		01/22/2025		465							465	465			
100191229	HOUSTON	TX		01/29/2025		485							485	485			
100194716	MIDLOTHIAN	VA		02/21/2025		639							639	639			
100199063	WESLEY CHAPEL	FL		02/28/2025		773							773	773			
100202517	PLAINFIELD	IL		03/21/2025		311							311	311			
100203641	UNITED KINGDOM	GBR		03/27/2025		(32)							(32)		32		32
100190905	CONCORD	NC		01/28/2025		16,726							16,726	16,726			
100190036	ROUND ROCK	TX		01/21/2025		773							773	773			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100194710	COLUMBIA	SC		02/21/2025		603							603	603			
100200303	MIDDLETOWN	NY		03/07/2025		345							345	345			
100197504	VERNON	CT		02/26/2025		1,571							1,571	1,571			
100189983	LURAY	VA		01/21/2025		734							734	734			
100193379	PORT SAINT LUCIE	FL		02/10/2025		568							568	568			
100199986	SAINT GEORGE	UT		03/06/2025		541							541	541			
100195077	WAKEFIELD	MA		02/24/2025		462							462	462			
100202528	PALM DESERT	CA		03/21/2025		479							479	479			
100157471	CAPE CORAL	FL		02/20/2025		501							501	501			
100198264	LOUISVILLE	KY		02/28/2025		469							469	469			
100177330	FORT WORTH	TX		01/16/2025		518							518	518			
100200570	HEMET	CA		03/11/2025		506							506	506			
100200602	CAMDEN	DE		03/11/2025		659							659	659			
100190819	KANSAS CITY	KS		01/27/2025		495							495	495			
100191644	BOLIVIA	NC		01/31/2025		466							466	466			
100192443	YANTIS	TX		02/07/2025		432							432	432			
100200183	CHARLOTTE	NC		03/07/2025		466							466	466			
100190348	OSHKOSH	WI		01/22/2025		511							511	511			
100190390	PHILADELPHIA	PA		01/23/2025		749							749	749			
100181420	WATSONVILLE	CA		01/09/2025		548							548	548			
100181402	WATSONVILLE	CA		01/09/2025		548							548	548			
100200551	LOWELL	IN		03/11/2025		477							477	477			
100194828	OCALA	FL		02/21/2025		661							661	661			
100194019	SANTA ANA	CA		02/11/2025		542							542	542			
100200186	RALEIGH	NC		03/07/2025		891							891	891			
100202490	DAYTONA BEACH SHORES	FL		03/21/2025		493							493	493			
100197215	BATON ROUGE	LA		02/25/2025		945							945	945			
100197496	COOS BAY	OR		02/26/2025		319							319	319			
100194701	ANCHORAGE	AK		02/21/2025		557							557	557			
100193598	MADERA	CA		02/10/2025		472							472	472			
100204008	MARYVILLE	TN		03/28/2025		539							539	539			
100193224	KNOXVILLE	TN		02/10/2025		611							611	611			
100202899	COLLEGE STATION	TX		03/24/2025		881							881	881			
100191168	RESTON	VA		01/29/2025		773							773	773			
100202845	EAST GREENVILLE	PA		03/24/2025		465							465	465			
100188834	OCALA	FL		01/09/2025		685							685	685			
100194764	CITRUS SPRINGS	FL		02/21/2025		619							619	619			
100197585	FAYETTEVILLE	GA		02/26/2025		464							464	464			
100186911	BARTOW	FL		01/07/2025		4,575							4,575	4,575			
100188851	SOCIAL CIRCLE	GA		01/09/2025		667							667	667			
100177216	LAS VEGAS	NV		01/16/2025		563							563	563			
100193078	SHERMAN	TX		02/10/2025		725							725	725			
100197114	SIMI VALLEY	CA		02/25/2025		1,032							1,032	1,032			
100198508	OWINGS MILLS	MD		02/28/2025		494							494	494			
100199277	SHELBYVILLE	KY		03/05/2025		1,491							1,491	1,491			
100199279	DESERT HOT SPRINGS	CA		03/05/2025		1,092							1,092	1,092			
100194432	NEWPORT NEWS	VA		02/14/2025		448							448	448			
100191484	SPIJKENISSE	NLD		01/29/2025		(23)							(23)		23		23
100195494	SANFORD	NC		02/24/2025		1,304							1,304	1,304			
100203545	SPOKANE	WA		03/26/2025		527							527	527			
100203276	KATY	TX		03/27/2025		504							504	504			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200093	WILMINGTON	NC		03/06/2025		1,419							1,419	1,419			
100203974	SPARTANBURG	SC		03/28/2025		370							370	370			
100177580	MIAMI	FL		01/16/2025		608							608	608			
100177105	NEWTON	NJ		01/16/2025		672							672	672			
100197312	VENTURA	CA		02/25/2025		1,021							1,021	1,021			
100177311	ROCKY MOUNT	NC		01/16/2025		451							451	451			
100200656	GALVESTON	TX		03/11/2025		459							459	459			
100189738	RALEIGH	NC		01/21/2025		996							996	996			
100202635	ATHENS	AL		03/24/2025		765							765	765			
100202004	ALBANY	NY		03/18/2025		556							556	556			
100201339	MILWAUKEE	WI		03/12/2025		497							497	497			
100192930	SPRINGTOWN	TX		02/10/2025		1,919							1,919	1,919			
100157450	FT MYERS	FL		02/20/2025		405							405	405			
100193293	PHILADELPHIA	PA		02/10/2025		590							590	590			
100157122	RINCON	GA		02/20/2025		469							469	469			
100192176	TUCSON	AZ		01/31/2025		485							485	485			
100203283	ATLANTA	GA		03/27/2025		453							453	453			
100157292	ELLENWOOD	GA		02/20/2025		761							761	761			
100201267	DORAL	FL		03/12/2025		2,066							2,066	2,066			
100200112	SOUTHAMPTON	PA		03/06/2025		1,295							1,295	1,295			
100192260	NORRISTOWN	PA		01/31/2025		2,238							2,238	2,238			
100190882	GREENVILLE	TX		01/28/2025		516							516	516			
100201263	CROCKETT	CA		03/12/2025		540							540	540			
100157482	GLENDALE	AZ		02/20/2025		2,381							2,381	2,381			
100186875	BARTOW	FL		01/07/2025		4,569							4,569	4,569			
100195438	APEX	NC		02/24/2025		865							865	865			
100190922	CONCORD	NC		01/28/2025		595							595	595			
100200995	MINNEAPOLIS	MN		03/12/2025		531							531	531			
100193260	WEST ALLIS	WI		02/10/2025		480							480	480			
100157430	FORT MYERS	FL		02/20/2025		492							492	492			
100202574	OCALA	FL		03/21/2025		907							907	907			
100200738	VANCOUVER	WA		03/11/2025		533							533	533			
100195619	DESERT HOT SPRINGS	CA		02/24/2025		304							304	304			
100197639	ALBANY	NY		02/26/2025		479							479	479			
100203528	BETHLEHEM	GA		03/26/2025		694							694	694			
100202539	WEST LAFAYETTE	IN		03/21/2025		502							502	502			
100191640	APPLE VALLEY	MN		01/31/2025		568							568	568			
100200397	MOTLEY	MN		03/10/2025		493							493	493			
100204057	PUEBLO	CO		03/28/2025		451							451	451			
100177536	COLUMBIA	MO		01/16/2025		1,356							1,356	1,356			
100189817	WAKE FOREST	NC		01/21/2025		773							773	773			
100201010	MOBILE	AL		03/12/2025		875							875	875			
100200655	MONTGOMERY	AL		03/11/2025		490							490	490			
100194468	MIDLOTHIAN	VA		02/14/2025		452							452	452			
100194783	BURIEN	WA		02/21/2025		534							534	534			
100190751	ARLINGTON	TX		01/27/2025		6,871							6,871	6,871			
100193102	MADISON	AL		02/10/2025		821							821	821			
100199392	ACWORTH	GA		03/05/2025		595							595	595			
100190754	FORT WORTH	TX		01/27/2025		569							569	569			
100192358	TARZANA	CA		02/05/2025		498							498	498			
100199529	OAK HILLS	CA		03/05/2025		837							837	837			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100191620	BRADENTON	FL		01/31/2025		609							609	609			
100200217	DOTHAN	AL		03/07/2025		426							426	426			
100195521	SHERMAN	TX		02/24/2025		1,069							1,069	1,131		61	61
100188842	INDIANAPOLIS	IN		01/09/2025		685							685	685			
100198377	TOPEKA	KS		02/28/2025		2,681							2,681	2,681			
100185237	OMAHA	NE		01/24/2025		6,599							6,599	6,599			
100197488	GRAHAM	NC		02/26/2025		790							790	790			
100190466	ROCKFORD	IL		01/24/2025		330							330	330			
100200241	PITMAN	NJ		03/07/2025		643							643	643			
100189496	LAWRENCE	KS		01/15/2025		660							660	660			
100200494	MACHIAS	ME		03/11/2025		637							637	637			
100192506	WOODBURY	NJ		02/07/2025		360							360	360			
100194690	PHILADELPHIA	PA		02/21/2025		525							525	525			
100188813	LEBANON	TN		01/09/2025		713							713	713			
100199722	SAN JOSE	CA		03/05/2025		2,424							2,424	2,424			
100199021	VILLA RICA	GA		02/28/2025		40,650							40,650	40,650			
100194829	OCALA	FL		02/21/2025		653							653	653			
100194466	MARICOPA	AZ		02/14/2025		512							512	512			
100194790	COLLETTSVILLE	NC		02/21/2025		1,580							1,580	1,580			
100199349	FENTON	MO		03/05/2025		473							473	473			
100189921	SAN TAN VALLEY	AZ		01/21/2025		852							852	852			
100194655	THE VILLAGES	FL		02/21/2025		599							599	599			
100186952	LEBANON	TN		01/07/2025		513							513	513			
100195553	FORT WORTH	TX		03/27/2025		429							429	429			
100191529	UNITED KINGDOM	GBR		01/29/2025		(31)							(31)		31		31
100204402	SPOKANE	WA		03/31/2025		302							302	302			
100190886	LONGS	SC		01/28/2025		484							484	484			
100193386	MORGANTON	NC		02/10/2025		528							528	528			
100177242	BRISTOL	RI		01/16/2025		407							407	407			
100188781	WAKE FOREST	NC		01/09/2025		794							794	794			
100193145	SHERMAN	TX		02/10/2025		722							722	722			
100203166	FAIRDALE	KY		03/27/2025		483							483	483			
100194075	YUMA	AZ		03/20/2025		435							435	435			
100194672	WORTHINGTON	OH		02/21/2025		500							500	500			
100188835	AUSTIN	TX		01/09/2025		1,405							1,405	1,405			
100189104	MERIDIAN	ID		01/13/2025		613							613	613			
100189737	MINNETONKA	MN		01/21/2025		458							458	458			
100193488	WEYMOUTH	MA		02/10/2025		757							757	757			
100189999	BATON ROUGE	LA		01/21/2025		713							713	713			
100193093	FAYETTEVILLE	AR		02/10/2025		865							865	865			
100202126	INDIAN TRAIL	NC		03/18/2025		532							532	532			
100190011	HOUSTON	TX		01/21/2025		13,806							13,806	13,806			
100192193	LAWRENCEVILLE	GA		01/31/2025		4,348							4,348	4,348			
100193400	VISTA	CA		02/10/2025		2,764							2,764	2,764			
100193576	KISSIMMEE	FL		02/10/2025		558							558	558			
100202542	DORAVILLE	GA		03/21/2025		2,206							2,206	2,206			
100194313	WATERFORD	MI		02/14/2025		671							671	671			
100191169	RIVIERA BEACH	FL		01/29/2025		602							602	602			
100195507	FORT WORTH	TX		02/24/2025		807							807	807			
100194388	WYLIE	TX		02/14/2025		501							501	501			
100201437	ROMEOVILLE	IL		03/12/2025		335							335	335			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195517	FRESNO	TX		02/24/2025		712							712	712			
100188586	LENEXA	KS		02/10/2025		437							437	437			
100188652	BOLIVIA	NC		02/10/2025		435							435	435			
100190357	GRANDVIEW	MO		01/22/2025		569							569	569			
100203958	TAMPA	FL		03/28/2025		500							500	500			
100188783	WAKE FOREST	NC		01/09/2025		529							529	529			
100197731	HOOGEVEEN	NLD		02/26/2025		(59)							(59)		59		59
100203663	ROZENBURG	NLD		03/26/2025		(36)							(36)		36		36
100197424	KAPAA	HI		02/25/2025		668							668	668			
100200170	TREASURE ISLAND	FL		03/07/2025		1,077							1,077	1,077			
100177059	OCEAN CITY	MD		01/16/2025		468							468	468			
100199476	CARY	NC		03/05/2025		4,464							4,464	4,464			
100202520	ALBRIGHTSVILLE	PA		03/21/2025		583							583	583			
100192175	NORFOLK	VA		01/31/2025		525							525	525			
100203598	TUSCALOOSE	AL		03/26/2025		2,888							2,888	2,888			
100194813	FATE	TX		02/21/2025		589							589	589			
100200239	DALLAS	TX		03/07/2025		452							452	452			
100191648	SOUTH PADRE ISLAND	TX		01/31/2025		444							444	444			
100190221	HOBBS	NM		01/21/2025		535							535	535			
100194472	MONMOUTH JUNCTION	NJ		02/14/2025		488							488	488			
100193491	SPRINGFIELD	MA		02/10/2025		463							463	463			
100194628	NEW BRAUNFELS	TX		02/21/2025		476							476	476			
100203449	LEBANON	TN		03/27/2025		694							694	694			
100198265	RICHMOND HILL	GA		02/28/2025		815							815	815			
100189742	NORRISTOWN	PA		01/21/2025		765							765	765			
100201431	BELTSVILLE	MD		03/12/2025		5,474							5,474	5,474			
100203542	CRISFIELD	MD		03/26/2025		465							465	465			
100195573	MODESTO	CA		02/24/2025		414							414	414			
100197062	SANFORD	FL		02/25/2025		824							824	824			
100200187	ARLINGTON	TX		03/07/2025		446							446	446			
100200469	HAMTRAMCK	MI		03/10/2025		397							397	397			
100177325	NEW ORLEANS	LA		01/16/2025		1,108							1,108	1,108			
100192528	EDMOND	OK		02/10/2025		303							303	303			
100185199	BALTIMORE	MD		01/24/2025		427							427	427			
100190923	CEDAR PARK	TX		01/28/2025		585							585	585			
100199721	CENTENNIAL	CO		03/05/2025		1,038							1,038	1,038			
100202876	BETHLEHEM	GA		03/24/2025		1,214							1,214	1,214			
100157195	THONOTOSASSA	FL		02/20/2025		16,011							16,011	16,011			
100193613	RALEIGH	NC		02/10/2025		218							218	218			
100199089	GRAHAM	NC		02/28/2025		547							547	547			
100188092	SUN VALLEY	ID		01/07/2025		658							658	658			
100201442	ATLANTA	GA		03/12/2025		552							552	552			
100199406	SAN ANTONIO	TX		03/05/2025		8,520							8,520	8,520			
100189379	ANDERSON	SC		01/14/2025		600							600	600			
100186937	NORCROSS	GA		01/07/2025		855							855	855			
100187872	RIVERSIDE	CA		01/07/2025		1,134							1,134	1,134			
100157027	PENSACOLA	FL		02/20/2025		197,376							197,376	197,376			
100190888	NORTH TONAWANDA	NY		01/28/2025		900							900	900			
100193044	LEBANON	TN		02/10/2025		753							753	753			
100191612	ARLINGTON	TX		01/31/2025		588							588	588			
100200685	WOODRUFF	SC		03/11/2025		533							533	533			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196638	CARSON	CA		02/25/2025		1,325							1,325	1,325			
100197096	ROCKLIN	CA		02/25/2025		1,006							1,006	1,006			
100157391	WINCHESTER	NH		02/20/2025		326							326	326			
100177444	JULIETTE	GA		01/16/2025		2,779							2,779	2,779			
100196695	AZUSA	CA		02/25/2025		947							947	947			
100188749	EDMOND	OK		01/09/2025		638							638	638			
100157290	LAFAYETTE	IN		02/20/2025		514							514	514			
100203905	LOS ANGELES	CA		03/28/2025		381							381	381			
100203619	UNITED KINGDOM	GBR		03/27/2025		6							6		(6)		(6)
100194244	PALM HARBOR	FL		02/14/2025		817							817	817			
100177046	INDIALANTIC	FL		01/16/2025		432							432	432			
100177168	HUMBLE	TX		01/16/2025		390							390	390			
100177312	LIVINGSTON	TX		01/16/2025		327							327	327			
100194799	DENTON	TX		02/21/2025		538							538	538			
100190988	BUFORD	GA		01/28/2025		101,293							101,293	101,293			
100197692	UNITED KINGDOM	GBR		02/28/2025		(34)							(34)		34		34
100204204	ELK GROVE	CA		03/31/2025		286							286	286			
100200544	BETHLEHEM	PA		03/11/2025		488							488	488			
100191516	UNITED KINGDOM	GBR		01/29/2025		(20)							(20)		20		20
100185259	FARMINGTON HILLS	MI		01/24/2025		437							437	437			
100199656	LINCOLN	DE		03/05/2025		889							889	889			
100204243	BALTIMORE	MD		03/31/2025		1,231							1,231	1,231			
100194377	TOMBALL	TX		02/14/2025		693							693	693			
100195400	CONWAY	SC		02/24/2025		617							617	617			
100193109	CORPUS CHRISTI	TX		02/10/2025		1,404							1,404	1,404			
100194807	POTTSBORO	TX		02/21/2025		1,600							1,600	1,600			
100189488	CONYERS	GA		01/15/2025		648							648	648			
100202106	BRIDGMAN	MI		03/18/2025		537							537	537			
100194528	FORT PIERCE	FL		02/14/2025		472							472	472			
100194526	FORT PIERCE	FL		02/14/2025		472							472	472			
100188869	ATLANTA	GA		01/09/2025		381							381	381			
100186970	LEBANON	TN		01/07/2025		569							569	569			
100157111	SCHAUMBURG	IL		02/20/2025		2,565							2,565	2,565			
100194118	KERMAN	CA		02/14/2025		76,904							76,904	76,904			
100188782	NEW BRAUNFELS	TX		01/09/2025		782							782	782			
100194748	HOUSTON	TX		02/21/2025		507							507	507			
100177061	PHOENIX	AZ		01/16/2025		345							345	345			
100194449	WEST HAZLETON	PA		02/14/2025		532							532	532			
100194713	ANCHORAGE	AK		02/21/2025		510							510	510			
100199886	SCOTTSDALE	AZ		03/05/2025		959							959	959			
100197392	CARMICHAEL	CA		02/25/2025		1,014							1,014	1,014			
100201527	HOUSTON	TX		03/13/2025		457							457	457			
100191411	AMSTERDAM	NLD		01/29/2025		(75)							(75)		75		75
100197539	MANAHAWKIN	NJ		02/26/2025		459							459	459			
100200603	GREENEVILLE	TN		03/11/2025		518							518	518			
100200400	KITTY HAWK	NC		03/10/2025		1,481							1,481	1,481			
100194187	MESA	AZ		02/14/2025		1,019							1,019	1,019			
100193367	MCKINNEY	TX		02/10/2025		3,595							3,595	3,595			
100200401	HOUSTON	TX		03/10/2025		819							819	819			
100190901	ROSWELL	GA		01/28/2025		520							520	520			
100188759	GEORGETOWN	TX		01/09/2025		873							873	873			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100203154	MENA	AR		03/27/2025		403							403	403			
100201584	HOUSTON	TX		03/13/2025		457							457	457			
100194627	COLUMBIA	SC		02/21/2025		491							491	491			
100203696	S-GRAVENHAGE	NLD		03/26/2025		(30)							(30)		30		30
100194380	BULLHEAD CITY	AZ		02/14/2025		423							423	423			
100157324	PEARLAND	TX		02/20/2025		540							540	540			
100177140	AURORA	IL		01/16/2025		1,204							1,204	1,204			
100200519	HERNDON	VA		03/11/2025		517							517	517			
100194697	TAYLORS	SC		02/21/2025		146,159							146,159	146,159			
100191368	MIAMI	FL		01/30/2025		488							488	488			
100192827	ORLANDO	FL		02/10/2025		442							442	442			
100200579	LINCOLN	CA		03/11/2025		1,203							1,203	1,203			
100190417	TEHACHAPI	CA		01/23/2025		558							558	558			
100188642	LAWRENCEBURG	KY		02/10/2025		923							923	923			
100194632	SAN ANTONIO	TX		02/21/2025		2,226							2,226	2,226			
100200599	SHERMAN	TX		03/11/2025		511							511	511			
100188647	COON RAPIDS	MN		02/10/2025		1,309							1,309	1,309			
100190242	CINCINNATI	OH		01/22/2025		473							473	473			
100201872	LITHONIA	GA		03/18/2025		470							470	470			
100189919	WAKE FOREST	NC		01/21/2025		795							795	795			
100188075	THOUSAND PALMS	CA		01/07/2025		1,044							1,044	1,044			
100194612	LEXINGTON	KY		02/21/2025		1,198							1,198	1,198			
100202142	CORPUS CHRISTI	TX		03/18/2025		525							525	525			
100201975	BAKERSFIELD	CA		03/18/2025		434							434	434			
100189992	ELBERTA	AL		01/21/2025		478							478	478			
100203101	GRAND RAPIDS	MI		03/27/2025		575							575	575			
100192164	TOMS RIVER	NJ		01/31/2025		1,319							1,319	1,319			
100198897	TAMPA	FL		02/28/2025		428							428	428			
100192306	DALLAS	TX		01/31/2025		503							503	503			
100199325	WESTBROOKVILLE	NY		03/05/2025		510							510	510			
100202857	CROWN POINT	IN		03/24/2025		1,308							1,308	1,308			
100202514	CLARKSVILLE	TN		03/21/2025		458							458	458			
100200086	LORIS	SC		03/06/2025		738							738	738			
100186056	NORTH CHARLESTON	SC		01/31/2025		510							510	510			
100203508	EDMOND	OK		03/26/2025		606							606	606			
100190906	VERGAS	MN		01/28/2025		462							462	462			
100194314	RUSKIN	FL		02/14/2025		441							441	441			
100200236	MILWAUKEE	WI		03/07/2025		521							521	521			
100197506	SHREVEPORT	LA		02/26/2025		406							406	406			
100157425	BOSTON	MA		02/20/2025		1,393							1,393	1,393			
100177639	KATY	TX		01/16/2025		96,626							96,626	96,626			
100194692	RADFORD	VA		02/21/2025		533							533	533			
100188665	ROGERS	AR		02/10/2025		584							584	584			
100202571	ROYSE CITY	TX		03/21/2025		698							698	698			
100202152	TAMPA	FL		03/18/2025		513							513	513			
100192301	HAYDEN	ID		01/31/2025		509							509	509			
100191536	UNITED KINGDOM	GBR		01/29/2025		20							20		(20)		(20)
100200665	SEWELL	NJ		03/11/2025		497							497	497			
100195634	FORT WORTH	TX		02/24/2025		577							577	577			
100195087	SAN ANTONIO	TX		02/24/2025		758							758	758			
100177425	DELRAY BEACH	FL		01/16/2025		379							379	379			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100177571	VIRGINIA BEACH	VA		01/16/2025		556							556	556			
100186915	KATY	TX		01/07/2025		1,407							1,407	1,407			
100194724	KATY	TX		02/21/2025		885							885	885			
100202745	PFAFFTOWN	NC		03/24/2025		474							474	474			
100157183	MILILANI	HI		02/20/2025		292							292	292			
100194660	SURPRISE	AZ		02/21/2025		518							518	518			
100195425	DAHLONEGA	GA		02/24/2025		5,631							5,631	5,631			
100189529	NILES	OH		01/15/2025		417							417	417			
100202523	KNOXVILLE	TN		03/21/2025		515							515	515			
100195447	ELKINS PARK	PA		02/24/2025		1,569							1,569	1,569			
100204063	JIM THORPE	PA		03/28/2025		184							184	184			
100202518	HOUSTON	TX		03/21/2025		526							526	526			
100203956	CANYON LAKE	TX		03/28/2025		413							413	413			
100192294	COLUMBUS	OH		01/31/2025		2,084							2,084	2,084			
100181485	EL CENTRO	CA		01/09/2025		497							497	497			
100186980	RIVERTON	WY		01/07/2025		572							572	572			
100192268	OZARK	MO		01/31/2025		588							588	588			
100199028	CONROE	TX		02/28/2025		504							504	504			
100203127	FRESNO	CA		03/27/2025		164							164	164			
100190982	DOWNSVILLE	LA		01/28/2025		347							347	347			
100188871	NEWMAN	CA		01/09/2025		464							464	464			
100194709	GREENVILLE	TX		02/21/2025		541							541	541			
100200212	FOREST HILL	MD		03/07/2025		494							494	494			
100190760	LAREDO	TX		01/27/2025		435							435	435			
100193223	LILLINGTON	NC		02/10/2025		535							535	535			
100195080	MOORHEAD	MN		02/24/2025		582							582	582			
100189800	SAINT AUGUSTINE	FL		01/21/2025		418							418	418			
100202759	PRINCETON	TX		03/24/2025		469							469	469			
100193147	LAVON	TX		02/10/2025		700							700	700			
100200065	CAPE CORAL	FL		03/06/2025		570							570	570			
100186051	PORT SAINT LUCIE	FL		01/31/2025		581							581	581			
100197520	SWEDESBORO	NJ		02/26/2025		376							376	376			
100194820	PORT CHARLOTTE	FL		02/21/2025		598							598	598			
100194778	JACKSONVILLE	FL		02/21/2025		503							503	503			
100194256	EDWARDS	MO		02/14/2025		570							570	570			
100194337	LEWISTON	ME		02/14/2025		482							482	482			
100198898	NEW BRAUNFELS	TX		02/28/2025		480							480	480			
100177388	FOUNTAIN HILLS	AZ		01/16/2025		905							905	905			
100200535	DALLAS	GA		03/11/2025		462							462	462			
100200701	PRINCETON	TX		03/11/2025		521							521	521			
100157501	LITHONIA	GA		02/20/2025		397							397	397			
100196611	IMPERIAL BCH	CA		02/25/2025		2,794							2,794	2,794			
100190292	PHILADELPHIA	PA		01/22/2025		432							432	432			
100195583	ODESSA	TX		02/24/2025		485							485	485			
100199065	GALLATIN	TN		02/28/2025		525							525	525			
100202415	BARSTOW	CA		03/19/2025		358							358	358			
100195445	MORRISTOWN	TN		02/24/2025		6,593							6,593	6,593			
100188803	SAN MARCOS	TX		01/09/2025		3,202							3,202	3,202			
100189621	LEAGUE CITY	TX		01/17/2025		332							332	332			
100190857	CHANDLER	TX		01/27/2025		2,957							2,957	2,957			
100191550	UNITED KINGDOM	GBR		01/29/2025		(37)							(37)		37		37

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188753	HILLSBOROUGH	NJ		01/09/2025		2,037							2,037	2,037			
100194394	PALM COAST	FL		02/14/2025		507							507	507			
100186962	GRAHAM	NC		01/07/2025		706							706	706			
100197530	ST CHARLES	IL		02/26/2025		2,560							2,560	2,560			
100194390	HOUSTON	TX		02/14/2025		2,080							2,080	2,080			
100177314	PLAINFIELD	IL		01/16/2025		508							508	508			
100199404	DALLAS	TX		03/05/2025		924							924	924			
100195585	CATONSVILLE	MD		02/24/2025		333							333	333			
100201271	LAWRENCEVILLE	GA		03/12/2025		494							494	494			
100195090	ROSEMOUNT	MN		02/24/2025		115,930							115,930	115,930			
100192340	PORT SAINT LUCIE	FL		02/05/2025		782							782	782			
100202684	AURORA	IL		03/24/2025		497							497	497			
100193143	SHERIDAN	IN		02/10/2025		703							703	703			
100193111	CHINA SPRING	TX		02/10/2025		743							743	743			
100194090	ANGLETON	TX		02/14/2025		314							314	314			
100195508	NEW BRAUNFELS	TX		02/24/2025		778							778	778			
100200099	ACCIDENT	MD		03/06/2025		553							553	553			
100189793	CHEYENNE	WY		01/21/2025		571							571	571			
100195671	RIVERSIDE	CA		02/24/2025		497							497	497			
100177461	DELAND	FL		01/16/2025		335							335	335			
100190448	HUNTINGTON PARK	CA		01/23/2025		1,044							1,044	1,044			
100202131	CLIFTON HEIGHTS	PA		03/18/2025		525							525	525			
100188853	INDIANAPOLIS	IN		01/09/2025		600							600	600			
100189908	FAIRWAY	KS		01/21/2025		459							459	459			
100199394	ORANGE CITY	FL		03/05/2025		350							350	350			
100191575	RIGBY	ID		01/31/2025		414							414	414			
100192298	KISSIMMEE	FL		01/31/2025		545							545	545			
100185223	FORT WORTH	TX		01/24/2025		459							459	459			
100201665	NEW BRITAIN	CT		03/13/2025		426							426	426			
100200705	LEXINGTON	SC		03/11/2025		620							620	620			
100189958	JACKSONVILLE	AR		01/21/2025		409							409	409			
100191406	SPANNUM	NLD		01/29/2025		(58)							(58)		58		58
100157293	SIKESTON	MO		02/20/2025		425							425	425			
100189982	HUNTSVILLE	TX		01/21/2025		707							707	707			
100189093	MILTON	FL		01/13/2025		589							589	589			
100200485	SAN LUIS	AZ		03/10/2025		872							872	872			
100181479	PHILADELPHIA	PA		01/09/2025		435							435	435			
100189357	EDEN PRAIRIE	MN		01/14/2025		31,885							31,885	31,885			
100194063	MORENO VALLEY	CA		03/20/2025		500							500	500			
100202536	WAKE FOREST	NC		03/21/2025		703							703	703			
100189899	MILWAUKEE	WI		01/21/2025		411							411	411			
100192445	CHESTERTOWN	MD		02/07/2025		393							393	393			
100201832	APOPKA	FL		03/18/2025		2,523							2,523	2,523			
100188854	MCDONOUGH	GA		01/09/2025		595							595	595			
100202573	BAKERSFIELD	CA		03/21/2025		18,724							18,724	18,724			
100201243	NEW BRAUNFELS	TX		03/12/2025		770							770	770			
100188925	SHAFTER	CA		01/09/2025		494							494	494			
100197108	SOUTH ORANGE	NJ		02/25/2025		1,133							1,133	1,133			
100194742	GRANDVIEW	MO		02/21/2025		867							867	867			
100188784	NEW BRAUNFELS	TX		01/09/2025		760							760	760			
100203503	STAFFORD SPRINGS	CT		03/26/2025		606							606	606			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157318	CATONSVILLE	MD		02/20/2025		395							395	395			
100199039	LAWRENCEVILLE	GA		02/28/2025		4,934							4,934	4,934			
100195513	SHERMAN	TX		02/24/2025		688							688	688			
100199091	GRAHAM	NC		02/28/2025		651							651	651			
100190993	RICHMOND	TX		01/28/2025		557							557	557			
100186973	ANCHORAGE	AK		01/07/2025		730							730	730			
100194773	MCDONOUGH	GA		02/21/2025		706							706	706			
100193602	FORT WORTH	TX		02/10/2025		363							363	363			
100201318	LANCASTER	TX		03/12/2025		435							435	435			
100197144	COTTAGE GROVE	OR		02/25/2025		3,370							3,370	3,370			
100192307	MABLETON	GA		01/31/2025		538							538	538			
100193519	PALMETTO	FL		02/10/2025		492							492	492			
100188478	KNOXVILLE	TN		01/08/2025		572							572	572			
100202525	FORT WORTH	TX		03/21/2025		701							701	701			
100203137	FORT PIERCE	FL		03/27/2025		434							434	434			
100186880	LONGS	SC		01/07/2025		610							610	610			
100203108	TOWN OF WEST HAVEN	CT		03/27/2025		486							486	486			
100197008	JACKSONVILLE	FL		02/25/2025		1,435							1,435	1,435			
100177062	SAN ANTONIO	TX		01/16/2025		493							493	493			
100157518	BATON ROUGE	LA		02/20/2025		1,603							1,603	1,603			
100194681	WESTFIELD	IN		02/21/2025		1,662							1,662	1,662			
100193577	KISSIMMEE	FL		02/10/2025		531							531	531			
100200716	SPARTANBURG	SC		03/11/2025		560							560	560			
100199055	TAMPA	FL		02/28/2025		515							515	515			
100200059	NASHVILLE	TN		03/06/2025		830							830	830			
100190981	GARDNERVILLE	NV		01/28/2025		738							738	738			
100198908	MERCED	CA		02/28/2025		189							189	189			
100201861	EASTON	PA		03/18/2025		408							408	408			
100201538	GREENSBORO	NC		03/13/2025		514							514	514			
100190353	WYNANTSKILL	NY		01/22/2025		981							981	981			
100202115	TITUSVILLE	FL		03/18/2025		488							488	488			
100189079	MANSFIELD	MA		01/13/2025		11,898							11,898	11,898			
100197519	NIKISKI	AK		02/26/2025		372							372	372			
100202422	HOPEWELL	VA		03/19/2025		573							573	573			
100190894	COLORADO SPRINGS	CO		01/28/2025		476							476	476			
100201118	AURORA	IL		03/12/2025		465							465	465			
100177039	LIMA	OH		01/16/2025		313							313	313			
100157075	SACRAMENTO	CA		02/20/2025		504							504	504			
100199474	MENASHA	WI		03/05/2025		204							204	204			
100189815	CHINA SPRING	TX		01/21/2025		726							726	726			
100199024	UPPER MARLBORO	MD		02/28/2025		563							563	563			
100189105	LIVONIA	MI		01/13/2025		480							480	480			
100189004	RICHMOND	VA		01/09/2025		1,167							1,167	1,167			
100157448	HICKORY	NC		02/20/2025		464							464	464			
100201397	KNOXVILLE	TN		03/12/2025		419							419	419			
100177446	FRANKLIN PARK	IL		01/16/2025		694							694	694			
100199030	ANCHORAGE	AK		02/28/2025		722							722	722			
100186908	GRAHAM	NC		01/07/2025		658							658	658			
100186036	TAYLOR	TX		01/31/2025		449							449	449			
100189798	SAINT AUGUSTINE	FL		01/21/2025		737							737	737			
100200104	LEWES	DE		03/06/2025		554							554	554			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100188807	MYRTLE BEACH	SC		01/09/2025		16,527							16,527	16,612		85	85
100197557	SCHAUMBURG	IL		02/26/2025		354							354	354			
100188844	HAMPTON	VA		01/09/2025		49,683							49,683	49,683			
100198979	DEPTFORD	NJ		02/28/2025		419							419	419			
100157387	CHICAGO	IL		02/20/2025		352							352	352			
100193467	YUMA	AZ		02/10/2025		448							448	448			
100200100	WILLIAMSBURG	VA		03/06/2025		550							550	550			
100200194	CANFIELD	OH		03/07/2025		429							429	429			
100157088	HOMESTEAD	FL		02/20/2025		279							279	279			
100200148	BROOKLYN PARK	MN		03/06/2025		703							703	703			
100196746	SALT LAKE CITY	UT		02/25/2025		965							965	965			
100200149	LA VERGNE	TN		03/06/2025		518							518	518			
100195588	NORWALK	CA		02/24/2025		512							512	512			
100199974	MESQUITE	NV		03/06/2025		607							607	607			
100198923	ATLANTA	GA		02/28/2025		413							413	413			
100191045	CHESTERTOWN	MD		01/29/2025		754							754	754			
100188986	NASHVILLE	TN		01/09/2025		437							437	437			
100201387	ORANGEBURG	SC		03/12/2025		465							465	465			
100199015	PORT ANGELES	WA		02/28/2025		888							888	888			
100203661	AMSTERDAM	NLD		03/26/2025		(51)							(51)		51		51
100191077	ROMEOVILLE	IL		01/29/2025		443							443	443			
100200425	WALTERBORO	SC		03/10/2025		413							413	413			
100193075	MILFORD	DE		02/10/2025		2,256							2,256	2,256			
100191104	LUSBY	MD		01/29/2025		488							488	488			
100200082	MURRELLS INLET	SC		03/06/2025		1,109							1,109	1,109			
100195657	FORT WAYNE	IN		02/24/2025		895							895	895			
100190316	GARY	IN		01/22/2025		435							435	435			
100193330	CHICAGO	IL		02/10/2025		462							462	462			
100202509	PHILADELPHIA	PA		03/21/2025		45,782							45,782	45,782			
100190475	CARROLLTON	TX		01/24/2025		463							463	463			
100177623	WEST BOUNTIFUL	UT		01/16/2025		434							434	434			
100190990	GREENVILLE	TX		01/28/2025		479							479	479			
100202572	SAINT AUGUSTINE	FL		03/21/2025		669							669	669			
100200417	PALM SPRINGS	CA		03/10/2025		448							448	448			
100192601	MARIETTA	GA		02/10/2025		510							510	510			
100204113	SHELBY TOWNSHIP	MI		03/28/2025		576							576	576			
100186891	ANNA	TX		01/07/2025		19,899							19,899	19,899			
100195440	CHARLOTTE	NC		02/24/2025		773							773	773			
100193251	JONESBORO	GA		02/10/2025		765							765	765			
100193470	TUCSON	AZ		02/10/2025		519							519	519			
100190297	PHILADELPHIA	PA		01/22/2025		399							399	399			
100157050	CLEVELAND	GA		02/20/2025		372							372	372			
100195074	KERNERSVILLE	NC		02/24/2025		683							683	683			
100200168	GAYLORD (TOWNSHIP OF OTSEGO LA	MI		03/07/2025		486							486	486			
100194132	PERTH AMBOY	NJ		02/14/2025		16,108							16,108	16,108			
100190351	MOUNT HOLLY	NJ		01/22/2025		439							439	439			
100201360	KAPOLEI	HI		03/12/2025		301							301	301			
100200111	DINGMANS FERRY	PA		03/06/2025		502							502	502			
100193131	BETHLEHEM	GA		02/10/2025		684							684	684			
100192265	SCRANTON	PA		01/31/2025		442							442	442			
100199595	PLEASANTON	CA		03/05/2025		1,160							1,160	1,160			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194330	ELSIE	MI		02/14/2025		696							696	696			
100157028	CHEEKTOWAGA	NY		02/20/2025		267							267	267			
100190971	LONGS	SC		01/28/2025		901							901	901			
100202562	FRISCO	TX		03/21/2025		488							488	488			
100188096	OCEANSIDE	CA		01/07/2025		1,000							1,000	1,000			
100193353	LUBBOCK	TX		02/10/2025		643							643	643			
100189652	GAITHERSBURG	MD		01/17/2025		345							345	345			
100193640	FORT MILL	SC		02/10/2025		421							421	421			
100191569	LOCUST GROVE	GA		01/31/2025		420							420	420			
100191639	HAMPSTEAD	NC		01/31/2025		835							835	835			
100202157	NICEVILLE	FL		03/18/2025		457							457	457			
100199040	GRAHAM	NC		02/28/2025		682							682	682			
100194333	INDIANAPOLIS	IN		02/14/2025		189,780							189,780	189,780			
100199601	GAITHERSBURG	MD		03/05/2025		1,958							1,958	1,958			
100189102	FREMONT	NC		01/13/2025		479							479	479			
100192451	TOBYHANNA	PA		02/07/2025		482							482	482			
100177294	SHALLOWATER	TX		01/16/2025		470							470	470			
100194561	LYNN HAVEN	FL		03/28/2025		474							474	474			
100192296	HULL	MA		01/31/2025		618							618	618			
100193453	TUCSON	AZ		02/10/2025		34,794							34,794	34,794			
100193801	LOS CABOS	MEX		02/10/2025		485							485	485			
100189997	LAS VEGAS	NV		01/21/2025		762							762	762			
100157415	PHILADELPHIA	PA		02/20/2025		244							244	244			
100186144	SACRAMENTO	CA		02/10/2025		371							371	371			
100192310	TUCSON	AZ		01/31/2025		1,065							1,065	1,065			
100190204	WELLINGTON	FL		01/21/2025		269							269	269			
100190022	HOUSTON	TX		01/21/2025		3,013							3,013	3,013			
100194113	CAMPBELL	CA		02/14/2025		494							494	494			
100177215	ORANGE BEACH	AL		01/16/2025		464							464	464			
100198933	COVINGTON	KY		02/28/2025		391							391	391			
100193060	KNOB NOSTER	MO		02/10/2025		287							287	287			
100199106	CLOVIS	CA		03/03/2025		432							432	432			
100190984	GRAHAM	NC		01/28/2025		619							619	619			
100190330	BALTIMORE	MD		01/22/2025		452							452	452			
100202080	HOLLY HILL	FL		03/18/2025		392							392	392			
100195069	SUNSET BEACH	NC		02/24/2025		588							588	588			
100195482	BETHLEHEM	GA		02/24/2025		709							709	709			
100191548	UNITED KINGDOM	GBR		01/29/2025		20							20		(20)		(20)
100192419	ROYAL PALM BEACH	FL		02/07/2025		426							426	426			
100195578	BILLINGS	MT		02/24/2025		993							993	993			
100189033	DAYTONA BEACH	FL		01/09/2025		481							481	481			
100200382	OKLAHOMA CITY	OK		03/10/2025		405							405	405			
100189749	BATON ROUGE	LA		01/21/2025		462							462	462			
100199081	WOODBRIDGE	NJ		02/28/2025		418							418	418			
100186978	ANGIER	NC		01/07/2025		2,992							2,992	2,992			
100199076	LAVON	TX		02/28/2025		10,456							10,456	10,456			
100188149	LOS ANGELES	CA		01/07/2025		1,221							1,221	1,221			
100192188	GARLAND	TX		01/31/2025		425							425	425			
100199611	MC LEAN	VA		03/05/2025		280							280	280			
100177230	ROSELAND	VA		01/16/2025		469							469	469			
100201614	PALM BAY	FL		03/13/2025		553							553	553			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200415	SAINT LOUIS	MO		03/10/2025		.385							.385	.385			
100201162	TOANO	VA		03/12/2025		.501							.501	.501			
100177628	GARDENDALE	AL		01/16/2025		.469							.469	.469			
100204024	HERMITAGE	TN		03/28/2025		32,783							32,783	32,783			
100177220	HUMBLE	TX		01/16/2025		.411							.411	.411			
100201266	TUCSON	AZ		03/12/2025		.435							.435	.435			
100202113	OKLAHOMA CITY	OK		03/18/2025		.497							.497	.497			
100193477	NEWBURYPORT	MA		02/10/2025		.439							.439	.439			
100202390	COLUMBUS	OH		03/19/2025		.443							.443	.443			
100177424	SUMMERVILLE	SC		01/16/2025		.417							.417	.417			
100198922	ROCKLEDGE	FL		02/28/2025		.88							.88	.88			
100199113	KATY	TX		03/03/2025		.374							.374	.374			
100202156	MOSES LAKE	WA		03/18/2025		.467							.467	.467			
100197657	WOODBURY	NJ		02/26/2025		.617							.617	.617			
100191433	DOKKUM	NLD		01/29/2025		(84)							(84)		84		84
100191446	EYGELSHOVEN	NLD		01/29/2025		(65)							(65)		65		65
100191652	MONTGOMERY VILLAGE	MD		01/31/2025		7,662							7,662	7,662			
100177440	ONSTED	MI		01/16/2025		.303							.303	.303			
100190927	GRAHAM	NC		01/28/2025		.448							.448	.448			
100202870	PARRISH	FL		03/24/2025		.834							.834	.834			
100202421	BROWNSVILLE	TX		03/19/2025		.695							.695	.695			
100189668	HOUSTON	TX		01/17/2025		.392							.392	.392			
100195522	EDINBURG	TX		02/24/2025		.408							.408	.408			
100203999	MYRTLE BEACH	SC		03/28/2025		.879							.879	.879			
100181380	SPLENDORA	TX		01/09/2025		6,562							6,562	6,562			
100199736	VISALIA	CA		03/05/2025		.712							.712	.712			
100201842	FRIENDSWOOD	TX		03/18/2025		.484							.484	.484			
100193123	BETHLEHEM	GA		02/10/2025		.709							.709	.709			
100193124	BETHLEHEM	GA		02/10/2025		.709							.709	.709			
100195450	HOUSTON	TX		02/24/2025		.695							.695	.695			
100201819	LEHIGH ACRES	FL		03/18/2025		.502							.502	.502			
100191628	ST AUGUSTINE	FL		01/31/2025		.563							.563	.563			
100194029	FORT WORTH	TX		02/11/2025		.431							.431	.431			
100190233	PENSACOLA	FL		01/21/2025		.423							.423	.423			
100177579	JACKSONVILLE	FL		01/16/2025		.493							.493	.493			
100195448	GALLATIN	TN		02/24/2025		.447							.447	.447			
100177631	SAN ANTONIO	TX		01/16/2025		.364							.364	.364			
100186914	CODY	WY		01/07/2025		1,007							1,007	1,007			
100201373	ATLANTA	GA		03/12/2025		.480							.480	.480			
100203099	SALEM	VA		03/27/2025		.710							.710	.710			
100189389	GOOSE CREEK	SC		01/14/2025		.478							.478	.478			
100193081	HENDERSONVILLE	TN		02/10/2025		3,453							3,453	3,453			
100189068	MIDDLETOWN	DE		01/13/2025		1,177							1,177	1,177			
100157477	ST. CLOUD	FL		02/20/2025		.587							.587	.587			
100189476	TAMPA	FL		01/15/2025		1,300							1,300	1,300			
100189996	LOCKHART	TX		01/21/2025		.694							.694	.694			
100196832	BELLPORT	NY		02/25/2025		.818							.818	.818			
100200012	GROVE	OK		03/06/2025		2,300							2,300	2,300			
100177498	AUBURN	GA		01/16/2025		2,426							2,426	2,426			
100190005	MOBILE	AL		01/21/2025		.784							.784	.784			
100189180	HIGHLAND	IN		01/13/2025		.433							.433	.433			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100192273	KEARNEY	MO		01/31/2025		440							440	440			
100190232	ARLINGTON	TX		01/21/2025		493							493	493			
100190958	GRAHAM	NC		01/28/2025		1,253							1,253	1,253			
100194093	BEASLEY	TX		02/14/2025		352							352	352			
100191636	SAN ANGELO	TX		01/31/2025		574							574	574			
100191570	LIBERTYVILLE	IL		01/31/2025		358							358	358			
100189877	WESTFIELD	IN		01/21/2025		711							711	711			
100189452	CHARLESTOWN	IN		01/15/2025		411							411	411			
100199043	LAKE HUGHES	CA		02/28/2025		1,139							1,139	1,139			
100188548	LAND O LAKES	FL		01/09/2025		391							391	391			
100199998	ELGIN	TX		03/06/2025		537							537	537			
100198925	MANTUA	NJ		02/28/2025		506							506	506			
100200077	JACKSONVILLE	FL		03/06/2025		7,713							7,713	7,713			
100157451	DEARBORN HEIGHTS	MI		02/20/2025		376							376	376			
100188622	GOOSE CREEK	SC		02/10/2025		297							297	297			
100191576	RIGBY	ID		01/31/2025		386							386	386			
100193070	OCALA	FL		02/10/2025		785							785	785			
100190995	HEWITT	TX		01/28/2025		530							530	530			
100202537	GREER	SC		03/21/2025		439							439	439			
100190766	LAUREL	DE		01/27/2025		388							388	388			
100195516	FULSHEAR	TX		02/24/2025		698							698	698			
100199092	DELRAN	NJ		02/28/2025		692							692	692			
100193130	LEBANON	TN		02/10/2025		1,079							1,079	1,079			
100200115	ALDAN	PA		03/06/2025		528							528	528			
100188495	CINCINNATI	OH		01/08/2025		1,513							1,513	1,513			
100201319	GLENN HEIGHTS	TX		03/12/2025		414							414	414			
100177053	SAN ANTONIO	TX		01/16/2025		411							411	411			
100191414	DELFT	NLD		01/29/2025		(75)							(75)		75		75
100197515	ROCKDALE	IL		02/26/2025		474							474	474			
100157334	PONTE VEDRA BEACH	FL		02/20/2025		1,304							1,304	1,304			
100195446	GREENBACKVILLE	VA		02/24/2025		3,653							3,653	3,653			
100203636	UNITED KINGDOM	GBR		03/27/2025		(17)							(17)		17		17
100177256	HENDERSON	NV		01/16/2025		272							272	272			
100195566	LEES SUMMIT	MO		02/24/2025		422							422	422			
100200061	LEBANON	TN		03/06/2025		586							586	586			
100201264	APPLETON	WI		03/12/2025		425							425	425			
100196986	GILBERT	AZ		02/25/2025		14,205							14,205	14,205			
100192335	MECCA	CA		02/05/2025		488							488	488			
100191157	ARLINGTON	TX		01/29/2025		1,403							1,403	1,403			
100177106	JUSTIN	TX		01/16/2025		368							368	368			
100200175	WINTER SPRINGS	FL		03/07/2025		455							455	455			
100188911	ORLANDO	FL		01/09/2025		536							536	536			
100197405	TUJUNGA	CA		02/25/2025		981							981	981			
100189076	BELL	FL		01/13/2025		477							477	477			
100194170	GREENACRES	FL		02/14/2025		354							354	354			
100198444	CHICAGO	IL		02/28/2025		410							410	410			
100186886	GRAHAM	NC		01/07/2025		574							574	574			
100188766	SUMMERVILLE	SC		01/09/2025		1,046							1,046	1,046			
100188770	MARANA	AZ		01/09/2025		759							759	759			
100200060	MARION	OH		03/06/2025		567							567	567			
100189995	BRYAN	TX		01/21/2025		3,935							3,935	3,935			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100185210	CHICAGO	IL		01/24/2025		446							446	446			
100189527	BENSALEM	PA		01/15/2025		401							401	401			
100200020	TULSA	OK		03/06/2025		842							842	842			
100195510	MAGNOLIA	TX		02/24/2025		460							460	460			
100188787	SAN ANTONIO	TX		01/09/2025		700							700	700			
100193280	YORK	PA		02/10/2025		32,080							32,080	32,080			
100198996	GALLATIN	TN		02/28/2025		489							489	489			
100193412	JACKSONVILLE	FL		02/10/2025		542							542	542			
100189827	PUNTA GORDA	FL		01/21/2025		648							648	648			
100186932	MIDWEST CITY	OK		01/07/2025		444							444	444			
100187883	SMITHTOWN	NY		01/07/2025		1,031							1,031	1,031			
100192190	GREEN VALLEY LAKE	CA		01/31/2025		284							284	284			
100193120	ANGIER	NC		02/10/2025		696							696	696			
100200193	COVINGTON	KY		03/07/2025		482							482	482			
100191642	UNION	KY		01/31/2025		454							454	454			
100190453	TRUMBULL	CT		01/23/2025		938							938	938			
100189981	SAINT AUGUSTINE	FL		01/21/2025		683							683	683			
100203692	GRONINGEN	NLD		03/26/2025		(50)							(50)		50		50
100190731	MESQUITE	TX		01/27/2025		674							674	674			
100202051	MCDONOUGH	GA		03/18/2025		244							244	244			
100193809	TULUM	MEX		02/10/2025		409							409	409			
100189803	ALLENTOWN	PA		01/21/2025		1,144							1,144	1,144			
100192275	LE ROY	NY		01/31/2025		431							431	431			
100203997	UPPER DARBY	PA		03/28/2025		419							419	419			
100200038	COLUMBIA	MO		03/06/2025		493							493	493			
100177019	WORTHINGTON	MA		01/16/2025		4,885							4,885	4,885			
100189878	ATHENS	AL		01/21/2025		745							745	745			
100195439	HICKORY	NC		02/24/2025		450							450	450			
100191629	COLUMBIA	SC		01/31/2025		454							454	454			
100189311	AURORA	IL		01/13/2025		27,908							27,908	27,979		71	71
100186076	HUMBLE	TX		01/31/2025		439							439	439			
100188757	YORK	PA		01/09/2025		1,326							1,326	1,326			
100157406	ALBANY	NY		02/20/2025		319							319	319			
100195359	SAINT LOUIS	MO		02/24/2025		440							440	440			
100199014	GALLATIN	TN		02/28/2025		470							470	470			
100203106	CLIFTON HEIGHTS BORO	PA		03/27/2025		430							430	430			
100189703	CHICAGO HEIGHTS	IL		02/20/2025		401							401	401			
100195432	LACOMBE	LA		02/24/2025		2,855							2,855	2,855			
100157361	FORT LAUDERDALE	FL		02/20/2025		452							452	452			
100197402	SAN FRANCISCO	CA		02/25/2025		1,175							1,175	1,175			
100190181	SALEM	VA		01/21/2025		493							493	493			
100201246	HAW RIVER	NC		03/12/2025		750							750	750			
100201244	HAW RIVER	NC		03/12/2025		1,750							1,750	1,750			
100192318	AUSTIN	TX		01/31/2025		515							515	515			
100189559	ANDREWS	TX		01/16/2025		710							710	710			
100195520	SHERMAN	TX		02/24/2025		641							641	641			
100200160	WHITE SULPHUR SPRINGS	WV		03/06/2025		443							443	443			
100186968	CASSVILLE	PA		01/07/2025		455							455	455			
100201618	MOBILE	AL		03/13/2025		415							415	415			
100190020	HEPHZIBAH	GA		01/21/2025		694							694	694			
100194578	ARLINGTON	TX		03/28/2025		810							810	810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203118	SAVANNAH	GA		03/27/2025		492							492	492			
100189523	BENSALEM	PA		01/15/2025		377							377	377			
100189526	SMITHSBURG	MD		01/15/2025		301							301	301			
100202423	LAKE ARIEL	PA		03/19/2025		407							407	407			
100197659	PIKESVILLE	MD		02/26/2025		341							341	341			
100203285	RUPERT	ID		03/27/2025		1,338							1,338	1,338			
100176989	FOREST PARK	GA		01/16/2025		326							326	326			
100201828	KATY	TX		03/18/2025		424							424	424			
100195654	HOUSTON	TX		02/24/2025		333							333	333			
100203396	GREENSBORO	NC		03/27/2025		671							671	671			
100157349	HOUSTON	TX		02/20/2025		401							401	401			
100204125	HAINES CITY	FL		03/28/2025		368							368	368			
100193061	SUNSET BEACH	NC		02/10/2025		2,162							2,162	2,162			
100198892	CHICAGO	IL		02/28/2025		280							280	280			
100190908	GRAHAM	NC		01/28/2025		609							609	609			
100193464	YUMA	AZ		02/10/2025		1,367							1,367	1,367			
100201512	FONTANA	CA		03/13/2025		456							456	456			
100197087	PARAGOULD	AR		02/25/2025		830							830	830			
100190890	MADISON	AL		01/28/2025		510							510	510			
100201365	OROVILLE	CA		03/12/2025		509							509	509			
5000005790001	ROTTERDAM	NLD		03/31/2025		(19)							(19)		19		19
100192202	WINTERVILLE	NC		01/31/2025		473							473	473			
100191460	VEGHEL	NLD		01/29/2025		(70)							(70)		70		70
100191749	OCALA	FL		02/20/2025		382							382	382			
100189811	PHILADELPHIA	PA		01/21/2025		1,217							1,217	1,217			
100195458	DALLAS	TX		02/24/2025		406							406	406			
100203408	PHILADELPHIA	PA		03/27/2025		417							417	417			
100189464	ROCKY MOUNT	NC		01/15/2025		344							344	344			
100202894	JONESBOROUGH	TN		03/24/2025		2,284							2,284	2,284			
100198543	OCEAN CITY	MD		02/28/2025		2,838							2,838	2,838			
100195612	BAKERSFIELD	CA		02/24/2025		509							509	509			
100198966	JACKSONVILLE	FL		02/28/2025		407							407	407			
100197522	JONESBORO	GA		02/26/2025		408							408	408			
100202540	CHATTANOOGA	TN		03/21/2025		466							466	466			
100157066	RIVIERA BEACH	FL		02/20/2025		277							277	277			
100201994	NEW MILFORD	CT		03/18/2025		444							444	444			
100157295	UNION CITY	GA		02/20/2025		710							710	710			
100193995	FORT WORTH	TX		02/11/2025		352							352	352			
100203982	BELLA VISTA	AR		03/28/2025		395							395	395			
100189073	LAKE ORION	MI		01/13/2025		403							403	403			
100200134	LEWISTON	ME		03/06/2025		512							512	512			
100191647	COLUMBIA	SC		01/31/2025		446							446	446			
100202010	GOLDSBORO	NC		03/18/2025		756							756	756			
100177069	IRON MOUNTAIN	MI		01/16/2025		457							457	457			
100186946	BROOKLYN	MD		01/07/2025		460							460	460			
100193077	SAINT AUGUSTINE	FL		02/10/2025		678							678	678			
100188595	ALTAMONTE SPRINGS	FL		02/10/2025		434							434	434			
100201286	EDISON	NJ		03/12/2025		368							368	368			
100193288	BETHLEHEM	PA		02/10/2025		276							276	276			
100191044	YREKA	CA		01/29/2025		304							304	304			
100198327	HORIZON CITY	TX		02/28/2025		1,101							1,101	1,101			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100195442	ASHEVILLE	NC		02/24/2025		467							467	467			
100157413	KISSIMMEE	FL		02/20/2025		408							408	408			
100188774	SMITHFIELD	NC		01/09/2025		724							724	724			
100201364	DECATUR	GA		03/12/2025		460							460	460			
100201902	BALTIMORE	MD		03/18/2025		410							410	410			
100192183	LIBERTY	NY		01/31/2025		453							453	453			
100189046	MECHANICSVILLE	VA		01/09/2025		456							456	456			
100202159	PERRY	GA		03/18/2025		423							423	423			
100191339	VIRGINIA BEACH	VA		01/30/2025		453							453	453			
100198938	COVINGTON	KY		02/28/2025		368							368	368			
100157384	GASTONIA	NC		02/20/2025		426							426	426			
100198934	COVINGTON	KY		02/28/2025		369							369	369			
100190913	SAVANNAH	GA		01/28/2025		486							486	486			
100191689	PHILADELPHIA	PA		02/20/2025		351							351	351			
100193476	CONYERS	GA		02/10/2025		590							590	590			
100191009	CHARLESTOWN	IN		01/29/2025		419							419	419			
100202359	ORLANDO	FL		03/19/2025		352							352	352			
100198946	CYNTHIANA	KY		02/28/2025		323							323	323			
100157231	KNOXVILLE	TN		02/20/2025		372							372	372			
100199048	HOUSTON	TX		02/28/2025		390							390	390			
100191645	MOORESVILLE	NC		01/31/2025		407							407	407			
100200008	WILLIS	TX		03/06/2025		540							540	540			
100189063	KALAMAZOO	MI		01/09/2025		403							403	403			
100200146	WILLIS	TX		03/06/2025		530							530	530			
100194581	CHICAGO	IL		03/28/2025		1,526							1,526	1,526			
100202176	ALLEN PARK	MI		03/18/2025		481							481	481			
100190994	MONTGOMERY	TX		01/28/2025		403							403	403			
100202057	JACKSONVILLE	FL		03/18/2025		443							443	443			
100201649	ALBUQUERQUE	NM		03/13/2025		373							373	373			
100157446	GREEN BAY	WI		02/20/2025		1,408							1,408	1,408			
100195441	ANGIER	NC		02/24/2025		720							720	720			
100193142	OKLAHOMA CITY	OK		02/10/2025		628							628	628			
100157329	CALVERTON	NY		02/20/2025		3,134							3,134	3,134			
100194205	FARMERS BRANCH	TX		02/14/2025		1,297							1,297	1,297			
100189065	LAS VEGAS	NV		01/13/2025		453							453	453			
100193045	JEFFERSON	GA		02/10/2025		6,241							6,241	6,314		73	73
100190315	CHICAGO	IL		01/22/2025		404							404	404			
100189783	GREAT FALLS	MT		01/21/2025		518							518	518			
100190916	RUPERT	ID		01/28/2025		441							441	441			
100191456	HAARLEM	NLD		01/29/2025		(78)							(78)		78		78
100195456	OWENS CROSS ROADS	AL		02/24/2025		623							623	623			
100194027	SEAGOVILLE	TX		02/11/2025		346							346	346			
100200139	YUBA CITY	CA		03/06/2025		455							455	455			
100197339	WADDELL	AZ		02/25/2025		841							841	841			
100193668	FONTANA	CA		02/10/2025		447							447	447			
100189808	PHILADELPHIA	PA		01/21/2025		1,207							1,207	1,207			
100202538	MAGNOLIA	TX		03/21/2025		481							481	481			
100191335	DENVER	CO		01/30/2025		495							495	495			
100190305	CHICAGO	IL		01/22/2025		405							405	405			
100189378	SARASOTA	FL		01/14/2025		422							422	422			
100202038	TYLER	TX		03/18/2025		424							424	424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195417	PLAINVILLE	CT		02/24/2025		421							421	421			
100190813	DENVER	CO		01/27/2025		411							411	411			
100202503	RICHMOND	TX		03/21/2025		1,512							1,512	1,512			
100186888	JACKSONVILLE	FL		01/07/2025		473							473	473			
100189030	SAN ANTONIO	TX		01/09/2025		432							432	432			
100157166	LAKE PLACID	FL		02/20/2025		446							446	446			
100197084	ORLANDO	FL		02/25/2025		772							772	772			
100177363	ATHENS	GA		01/16/2025		1,118							1,118	1,118			
100190835	SAN ANTONIO	TX		01/27/2025		591							591	591			
100193063	WESLEY CHAPEL	FL		02/10/2025		61,158							61,158	61,158			
100202548	SURPRISE	AZ		03/21/2025		822							822	822			
100188978	HURST	TX		01/09/2025		2,081							2,081	2,081			
100202546	DELRAY BEACH	FL		03/21/2025		395							395	395			
100203117	SAYLORSBURG	PA		03/27/2025		1,212							1,212	1,212			
100200458	CHICAGO	IL		03/10/2025		336							336	336			
100189106	CINCINNATI	OH		01/13/2025		402							402	402			
100177435	ALTAMONTE SPRINGS	FL		01/16/2025		356							356	356			
100189930	SMITHFIELD	NC		01/21/2025		2,443							2,443	2,443			
100193366	EL PASO	TX		02/10/2025		422							422	422			
100191081	SAINT PAUL	MN		01/29/2025		426							426	426			
100189505	MENTONE	CA		01/15/2025		481							481	481			
100177252	MYRTLE BEACH	SC		01/16/2025		533							533	533			
100193138	SHERMAN	TX		02/10/2025		1,972							1,972	1,972			
100201613	SARASOTA	FL		03/13/2025		476							476	476			
100200034	WARSAW	MO		03/06/2025		2,720							2,720	2,720			
100198939	COVINGTON	KY		02/28/2025		361							361	361			
100193472	UNITY	NH		02/10/2025		1,853							1,853	1,853			
100203340	BOYERTOWN	PA		03/27/2025		419							419	419			
100193230	PALMYRA	PA		02/10/2025		423							423	423			
100191490	S-GRAVENHAGE	NLD		01/29/2025		(53)							(53)		53		53
100197760	BERGEN OP ZOOM	NLD		02/26/2025		(33)							(33)		33		33
100201202	CARLISLE	PA		03/12/2025		381							381	381			
100199504	STURGEON LAKE	MN		03/05/2025		581							581	581			
100192251	PATASKALA	OH		01/31/2025		392							392	392			
100192574	MADISON	AL		02/10/2025		630							630	630			
100195581	LAREDO	TX		02/24/2025		387							387	387			
100201494	HOUMA	LA		03/12/2025		704							704	704			
100190416	LOS ANGELES	CA		01/23/2025		329							329	329			
100186948	SICKLERVILLE	NJ		01/07/2025		508							508	508			
100202560	ANGIER	NC		03/21/2025		650							650	650			
100192453	RANCHO CORDOVA	CA		02/07/2025		31,041							31,041	31,041			
100190919	PITTSFIELD	MA		01/28/2025		643							643	643			
100157510	MYRTLE BEACH	SC		02/20/2025		367							367	367			
100193086	POINCIANA	FL		02/10/2025		655							655	655			
100197556	SANDUSKY	OH		02/26/2025		395							395	395			
100190947	GRAHAM	NC		01/28/2025		573							573	573			
100199732	WINCHESTER	MA		03/05/2025		2,053							2,053	2,053			
100195083	HOLIDAY	FL		02/24/2025		383							383	383			
100185221	NEW ORLEANS	LA		01/24/2025		377							377	377			
100189986	HOUSTON	TX		01/21/2025		668							668	668			
100197546	WEST MIFFLIN	PA		02/26/2025		368							368	368			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188928	JEFFERSON	LA		01/09/2025		740							740	740			
100200022	YUKON	OK		03/06/2025		505							505	505			
100198309	PORT RICHEY	FL		02/28/2025		10,393							10,393	10,456		63	63
100202110	MEMPHIS	TN		03/18/2025		418							418	418			
100191006	WOODRIDGE	NY		01/29/2025		356							356	356			
100195415	OCEAN VIEW	DE		02/24/2025		1,105							1,105	1,105			
100195426	SAINT AUGUSTINE	FL		02/24/2025		2,442							2,442	2,442			
100193125	SPRING	TX		02/10/2025		661							661	661			
100191106	MERCED	CA		01/29/2025		1,534							1,534	1,534			
100203135	JACKSONVILLE	NC		03/27/2025		387							387	387			
100200126	GETTYSBURG	PA		03/06/2025		3,783							3,783	3,783			
100197563	OCEAN CITY	MD		02/26/2025		2,415							2,415	2,415			
100203970	MISSION	TX		03/28/2025		381							381	381			
100191741	UNION CITY	GA		02/20/2025		356							356	356			
100193080	BETHLEHEM	GA		02/10/2025		674							674	674			
100188659	FRESNO	TX		02/10/2025		307							307	307			
100196787	MARYSVILLE	WA		02/25/2025		835							835	835			
100196981	BOW	NH		02/25/2025		867							867	867			
100189528	SUMMIT	NY		01/15/2025		498							498	498			
100201757	WILMINGTON	DE		03/18/2025		423							423	423			
100198994	GRAHAM	NC		02/28/2025		698							698	698			
100157355	ST. PETERS	MO		02/20/2025		269							269	269			
100191188	CHARLOTTE	NC		01/29/2025		444							444	444			
100189928	LATHROP	CA		01/21/2025		790							790	790			
100202075	COLUMBUS	OH		03/18/2025		425							425	425			
100192198	CONVERSE	TX		01/31/2025		456							456	456			
100195455	MADISON	AL		02/24/2025		640							640	640			
100195486	SMITHFIELD	NC		02/24/2025		733							733	733			
100198945	LEXINGTON	KY		02/28/2025		368							368	368			
100185211	WACO	TX		01/24/2025		394							394	394			
100193049	HORIZON CITY	TX		02/10/2025		452							452	452			
100195420	OCALA	FL		02/24/2025		1,411							1,411	1,411			
100195071	CHICAGO	IL		02/24/2025		125							125	125			
100191215	BAYTOWN	TX		01/29/2025		542							542	542			
100157368	COVINGTON	KY		02/20/2025		1,792							1,792	1,792			
100204093	TUCSON	AZ		03/28/2025		441							441	441			
100185214	MORGAN CITY	LA		01/24/2025		2,029							2,029	2,029			
100202107	BROWNSVILLE	TX		03/18/2025		439							439	439			
100203961	MOORE	SC		03/28/2025		462							462	462			
100193402	EASTON	PA		02/10/2025		362							362	362			
100188817	FORT WORTH	TX		01/09/2025		34,989							34,989	35,273		284	284
100190738	HOMESTEAD	FL		01/27/2025		1,975							1,975	1,975			
100201760	HOUSTON	TX		03/18/2025		1,305							1,305	1,305			
100195352	CLARKSVILLE	TN		02/24/2025		664							664	664			
100189720	PANAMA CITY BEACH	FL		01/21/2025		414							414	414			
100204150	HAINES CITY	FL		03/28/2025		308							308	308			
100190352	YALAHA	FL		01/22/2025		4							4	4			
100157397	HOUSTON	TX		02/20/2025		1,548							1,548	1,548			
100201524	RALEIGH	NC		03/13/2025		417							417	417			
100190691	DOWAGIAC	MI		01/28/2025		2,369							2,369	2,369			
100186078	HYATTSVILLE	MD		01/31/2025		1,698							1,698	1,698			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100193214	LAKE WYLIE	SC		02/10/2025		436							436	436			
100197476	MORGAN HILL	CA		02/25/2025		769							769	769			
100195070	JONESBOROUGH	TN		02/24/2025		614							614	614			
100192546	COLUMBUS	WI		02/10/2025		322							322	322			
100193153	WALNUT CREEK	CA		03/20/2025		378							378	378			
100201399	LAUREL	MD		03/12/2025		431							431	431			
100193084	BIXBY	OK		02/10/2025		400							400	400			
100195075	SPRING	TX		02/24/2025		659							659	659			
100203631	UNITED KINGDOM	GBR		03/27/2025		(11)							(11)		11		11
100157405	HAMMOND	LA		02/20/2025		342							342	342			
100190682	ALPHA	NJ		01/28/2025		279							279	279			
100157263	NORTH MIAMI BEACH	FL		02/20/2025		1,454							1,454	1,454			
100200036	BENTONVILLE	AR		03/06/2025		477							477	477			
100188779	APEX	NC		01/09/2025		102,858							102,858	102,858			
100197204	SHELTON	CT		02/25/2025		764							764	764			
100198488	BELTSVILLE	MD		02/28/2025		394							394	394			
100191535	UNITED KINGDOM	GBR		01/29/2025		1,157							1,157	1,242	85		85
100195076	PANAMA CITY	FL		02/24/2025		392							392	392			
100195079	CANANDAIGUA	NY		02/24/2025		414							414	414			
100202003	MIAMI GARDENS	FL		03/18/2025		448							448	448			
100193572	TAMPA	FL		02/10/2025		536							536	536			
100202418	PHILADELPHIA	PA		03/19/2025		316							316	316			
100200006	SAN ANTONIO	TX		03/06/2025		804							804	804			
100177364	NORFOLK	VA		01/16/2025		297							297	297			
100203946	LEHIGH ACRES	FL		03/28/2025		472							472	472			
100200001	ELGIN	TX		03/06/2025		439							439	439			
100191517	UNITED KINGDOM	GBR		01/29/2025		(1)							(1)		1		1
100197526	JOHNSTOWN	PA		02/26/2025		4,532							4,532	4,532			
100186117	HUMBLE	TX		01/31/2025		424							424	424			
100193213	PHILADELPHIA	PA		02/10/2025		894							894	894			
100194373	MARIETTA	GA		02/14/2025		415							415	415			
100192878	SPRINGFIELD	MA		02/10/2025		434							434	434			
100190354	COLUMBIA	SC		01/22/2025		240							240	240			
100177187	LEHIGH ACRES	FL		01/16/2025		425							425	425			
100195547	TUCSON	AZ		03/27/2025		572							572	572			
100203098	MARSHFIELD	MO		03/27/2025		271							271	271			
100199988	TEMPE	AZ		03/06/2025		498							498	498			
100157212	CRANBERRY ISLES	ME		02/20/2025		336							336	336			
100189482	NEW BRITAIN	CT		01/15/2025		504							504	504			
100200154	HARTSVILLE	SC		03/06/2025		457							457	457			
100193069	SPARTANBURG	SC		02/10/2025		446							446	446			
100193067	HUGO	MN		02/10/2025		433							433	433			
100157146	DAVENPORT	FL		02/20/2025		3,405							3,405	3,405			
100193524	STAMFORD	CT		02/10/2025		406							406	406			
100202799	KNOXVILLE	TN		03/24/2025		391							391	391			
100196930	PITMAN	NJ		02/25/2025		2,607							2,607	2,607			
100193097	SAINT AUGUSTINE	FL		02/10/2025		681							681	681			
100199036	KETTERING	OH		02/28/2025		547							547	547			
100201303	BERTRAM	TX		03/12/2025		300							300	300			
100188939	LA PLACE	LA		01/09/2025		1,240							1,240	1,240			
100193162	BLOOMSBURG	PA		03/20/2025		338							338	338			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100188921	MEMPHIS	TN		01/09/2025		294							294	294			
100203992	BAKER	LA		03/28/2025		297							297	297			
100202086	SAN ANTONIO	TX		03/18/2025		437							437	437			
100200113	PHILADELPHIA	PA		03/06/2025		436							436	436			
100201194	STRONGSVILLE	OH		03/12/2025		358							358	358			
100201198	MEDINA	OH		03/12/2025		358							358	358			
100189467	LANCASTER	PA		01/15/2025		452							452	452			
100190402	CALEDONIA	WI		01/23/2025		1,087							1,087	1,087			
100201561	GREENSBORO	NC		03/13/2025		735							735	735			
100192170	WILMINGTON	DE		01/31/2025		472							472	472			
100194587	SAINT AUGUSTINE	FL		03/28/2025		383							383	383			
100195449	SAN ANTONIO	TX		02/24/2025		932							932	932			
100191401	AMSTERDAM	NLD		01/29/2025		(48)							(48)		48		48
100191325	CLARKSTON	GA		01/30/2025		607							607	607			
100157417	INVERNESS	FL		02/20/2025		332							332	332			
100188198	ASHBURN	VA		01/07/2025		1,097							1,097	1,097			
100202492	WILLISTON	FL		03/21/2025		419							419	419			
100177550	HOLIDAY	FL		01/16/2025		509							509	509			
100191810	HOUSTON	TX		01/31/2025		6,293							6,293	6,293			
100157328	TUMWATER	WA		02/20/2025		218							218	218			
100200081	JACKSONVILLE	FL		03/06/2025		458							458	458			
100201233	ORANGE PARK	FL		03/12/2025		650							650	650			
100190730	ALBUQUERQUE	NM		01/27/2025		15,651							15,651	15,651			
100203115	FAYETTEVILLE	NC		03/27/2025		455							455	455			
100190247	FREEHOLD	NJ		01/22/2025		382							382	382			
100194554	WAUKEGAN	IL		02/20/2025		409							409	409			
100193425	FORT MYERS	FL		02/10/2025		426							426	426			
100190807	COLLINSVILLE	OK		01/27/2025		780							780	780			
100190035	GREENVILLE	TX		01/21/2025		586							586	586			
100157367	SAINT LOUIS	MO		02/20/2025		382							382	382			
100200088	SAVANNAH	GA		03/06/2025		403							403	403			
100197571	POCONO LAKE	PA		02/26/2025		306							306	306			
100157421	GILBERT	AZ		02/20/2025		334							334	334			
100190896	MONTGOMERY	TX		01/28/2025		473							473	473			
100190017	SHERMAN	TX		01/21/2025		584							584	584			
100204100	BOYNTON BEACH	FL		03/28/2025		566							566	566			
100190347	TRENTON	NJ		01/22/2025		381							381	381			
100203952	TUCSON	AZ		03/28/2025		706							706	706			
100201899	BUFFALO	NY		03/18/2025		383							383	383			
100202530	VENICE	FL		03/21/2025		432							432	432			
100199681	MURRIETA	CA		03/05/2025		865							865	865			
100194209	WEST COVINA	CA		02/14/2025		306							306	306			
100193165	PORTSMOUTH	VA		03/20/2025		352							352	352			
100202872	JACKSONVILLE	FL		03/24/2025		679							679	679			
100191313	MONTICELLO	NY		01/30/2025		377							377	377			
100190372	ODESSA	TX		01/22/2025		414							414	414			
100191130	YOUNGSVILLE	NC		01/29/2025		424							424	424			
100202389	EL PASO	TX		03/19/2025		343							343	343			
100189866	GRAHAM	NC		01/21/2025		1,392							1,392	1,392			
100188564	MEDWAY	OH		02/10/2025		367							367	367			
100202179	AUGUSTA	GA		03/18/2025		407							407	407			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100200191	FAYETTEVILLE	NC		03/07/2025		455							455	455			
100200110	MORRISVILLE	PA		03/06/2025		481							481	481			
100189979	PALM COAST	FL		01/21/2025		1,047							1,047	1,047			
100186926	SPRING	TX		01/07/2025		472							472	472			
100192285	HUNTSVILLE	AL		01/31/2025		589							589	589			
100200109	MORRISVILLE	PA		03/06/2025		481							481	481			
100192192	SOUTHAMPTON	NJ		01/31/2025		438							438	438			
100186984	MILWAUKEE	WI		01/07/2025		580							580	580			
100188633	SPRINGFIELD	MO		02/10/2025		643							643	643			
100185293	NEW ORLEANS	LA		01/24/2025		361							361	361			
100202034	COLUMBUS	OH		03/18/2025		409							409	409			
100188662	WINTER GARDEN	FL		02/10/2025		352							352	352			
100181437	CHARLOTTE	NC		01/09/2025		400							400	400			
100198967	EUSTIS	FL		02/28/2025		342							342	342			
100194331	WILKES BARRE	PA		02/14/2025		445							445	445			
100200150	NEW FRANKLIN	OH		03/06/2025		427							427	427			
100189622	JACKSONVILLE	FL		01/17/2025		407							407	407			
100195073	OKLAHOMA CITY	OK		02/24/2025		1,036							1,036	1,036			
100193413	LAKE MARY	FL		02/10/2025		422							422	422			
100157079	MILWAUKEE	WI		02/20/2025		335							335	335			
100200010	ANGLETON	TX		03/06/2025		979							979	979			
100189107	CROWN POINT	IN		01/13/2025		420							420	420			
100202015	PHILADELPHIA	PA		03/18/2025		413							413	413			
100204002	ROYSE CITY	TX		03/28/2025		389							389	389			
100197047	SUTTONS BAY	MI		02/25/2025		869							869	869			
100201996	NEWBURGH	NY		03/18/2025		362							362	362			
100195429	DARIEN	GA		02/24/2025		480							480	480			
100201280	ORLANDO	FL		03/12/2025		407							407	407			
100196791	PASCO	WA		02/25/2025		769							769	769			
100200125	LITITZ	PA		03/06/2025		657							657	657			
100202117	MUSKEGON	MI		03/18/2025		415							415	415			
100200096	SALISBURY	NC		03/06/2025		336							336	336			
100201250	PENSACOLA	FL		03/12/2025		325							325	325			
100189554	CHICAGO	IL		01/16/2025		20,590							20,590	20,590			
100200192	COLUMBUS	OH		03/07/2025		577							577	577			
100191521	UNITED KINGDOM	GBR		01/29/2025		559							559	593	34		34
100157494	EMPIRE	CA		02/20/2025		1,603							1,603	1,603			
100190340	AUSTIN	AR		01/22/2025		422							422	422			
100157017	CINCINNATI	OH		02/20/2025		805							805	805			
100199096	PENSACOLA	FL		03/03/2025		374							374	374			
100202108	KANSAS CITY	MO		03/18/2025		439							439	439			
100186039	GRAND RAPIDS	MI		01/31/2025		340							340	340			
100191563	HOUSTON	TX		01/31/2025		384							384	384			
100189417	HYPOLUXO	FL		01/14/2025		292							292	292			
100195354	OWENSBORO	KY		02/24/2025		867							867	867			
100201382	LAREDO	TX		03/12/2025		399							399	399			
100193812	TULUM	MEX		02/10/2025		985							985	985			
100177465	PRESQUE ISLE	MI		01/16/2025		311							311	311			
100189469	HOMESTEAD	FL		01/15/2025		31,606							31,606	31,606			
100203186	ANGIER	NC		03/27/2025		605							605	605			
100202424	ANNAPOLIS	MD		03/19/2025		405							405	405			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157379	LOUISVILLE	KY		02/20/2025		327							327	327			
100196709	PAEONIAN SPRINGS	VA		02/25/2025		786							786	786			
100193264	QUITMAN	TX		02/10/2025		1,601							1,601	1,601			
100202143	MONTGOMERY	AL		03/18/2025		439							439	439			
100199041	LAKE ARIEL	PA		02/28/2025		427							427	427			
100189927	SMITHFIELD	NC		01/21/2025		1,269							1,269	1,269			
100201008	COLUMBUS	OH		03/12/2025		597							597	597			
100190030	SHERMAN	TX		01/21/2025		575							575	575			
100200152	ANTIOCH	TN		03/06/2025		467							467	467			
100157306	MOODY	AL		02/20/2025		382							382	382			
100190924	DAYTONA BEACH	FL		01/28/2025		438							438	438			
100201847	ACWORTH	GA		03/18/2025		3,274							3,274	3,274			
100195500	OKLAHOMA CITY	OK		02/24/2025		576							576	576			
100186954	GEORGETOWN	TX		01/07/2025		1,296							1,296	1,296			
100157279	KATY	TX		02/20/2025		361							361	361			
100193341	CAMBRIDGE	MN		02/10/2025		309							309	309			
100198940	COVINGTON	KY		02/28/2025		339							339	339			
100193261	BURLINGTON	KY		02/10/2025		1,933							1,933	1,933			
100195669	CONYERS	GA		02/24/2025		221							221	221			
100194350	NEWNAN	GA		02/14/2025		382							382	382			
100195444	OKLAHOMA CITY	OK		02/24/2025		573							573	573			
100193194	SPRING	TX		03/20/2025		327							327	327			
100189821	KERNERSVILLE	NC		01/21/2025		576							576	576			
100199717	MANHATTAN	IL		03/05/2025		575							575	575			
100202076	MULDRAUGH	KY		03/18/2025		375							375	375			
100188755	OKLAHOMA CITY	OK		01/09/2025		519							519	519			
100188344	FOLSOM	CA		01/08/2025		8,646							8,646	8,646			
100195428	WEST PALM BEACH	FL		02/24/2025		471							471	471			
100190033	SHERMAN	TX		01/21/2025		571							571	571			
100194407	LAREDO	TX		02/14/2025		495							495	495			
100193176	WINONA	MN		03/20/2025		335							335	335			
100193219	HOUSTON	TX		02/10/2025		383							383	383			
100197083	FLEMINGTON	NJ		02/25/2025		271							271	271			
100201374	CINCINNATI	OH		03/12/2025		314							314	314			
100186964	MONTICELLO	IN		01/07/2025		730							730	730			
100193247	BRECKSVILLE	OH		02/10/2025		381							381	381			
100188142	SANTA PAULA	CA		01/07/2025		965							965	965			
100193211	POTTSTOWN	PA		02/10/2025		415							415	415			
100188650	ABILENE	TX		02/10/2025		344							344	344			
100202116	WILSON	NC		03/18/2025		438							438	438			
100195081	STONECREST	GA		02/24/2025		431							431	431			
100189038	HOUSTON	TX		01/09/2025		311							311	311			
100195072	PENSACOLA	FL		02/24/2025		601							601	601			
100197542	BROOKPARK	OH		02/26/2025		362							362	362			
100201839	WEST LAWN	PA		03/18/2025		412							412	412			
100204400	NEWARK	DE		03/31/2025		290							290	290			
100193193	POTTSTOWN	PA		03/20/2025		334							334	334			
100200023	NORMAN	OK		03/06/2025		623							623	623			
100201960	HOPE MILLS	NC		03/18/2025		376							376	376			
100189090	DOTHAN	AL		01/13/2025		437							437	437			
100200108	PHILADELPHIA	PA		03/06/2025		423							423	423			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192426	MARIETTA	GA		02/07/2025		106							106	106			
100201810	GREENWOOD	SC		03/18/2025		406							406	406			
100201677	LUBBOCK	TX		03/13/2025		3,377							3,377	3,377			
100193308	BALTIMORE	MD		02/10/2025		420							420	420			
100191501	DRONRYP	NLD		01/29/2025		(57)							(57)		57		57
100203688	GRONINGEN	NLD		03/26/2025		(55)							(55)		55		55
100192206	NEW ALBANY	IN		01/31/2025		420							420	420			
100201987	PHILADELPHIA	PA		03/18/2025		383							383	383			
100157253	IDALOU	TX		02/20/2025		403							403	403			
100195434	SMITHFIELD	NC		02/24/2025		643							643	643			
100201921	OAKDALE	MN		03/18/2025		436							436	436			
100193487	HOPE MILLS	NC		02/10/2025		457							457	457			
100193421	LEBANON	IN		02/10/2025		369							369	369			
100189686	HOUSTON	TX		02/20/2025		422							422	422			
100188649	HOUSTON	TX		02/10/2025		364							364	364			
100190889	ATHENS	AL		01/28/2025		457							457	457			
100198952	INDEPENDENCE	MO		03/03/2025		355							355	355			
100157341	NICHOLASVILLE	KY		02/20/2025		347							347	347			
100197234	SEATTLE	WA		02/25/2025		882							882	882			
100157373	SAN ANTONIO	TX		02/20/2025		337							337	337			
100204083	BLACKLICK	OH		03/28/2025		710							710	710			
100188985	NASHVILLE	TN		01/09/2025		368							368	368			
100202085	WARRENSVILLE HEIGHTS	OH		03/18/2025		419							419	419			
100190413	CANYON COUNTRY AREA SANTA CLA	CA		01/23/2025		912							912	912			
100203418	WADSWORTH	OH		03/27/2025		341							341	341			
100200025	YUKON	OK		03/06/2025		1,323							1,323	1,323			
100157036	ORANGE	NJ		02/20/2025		6,033							6,033	6,033			
100195493	WINTERVILLE	NC		02/24/2025		563							563	563			
100193195	PLANTATION	FL		03/20/2025		345							345	345			
100203202	CLARKSVILLE	TN		03/27/2025		499							499	499			
100190931	HOLLAND	MA		01/28/2025		428							428	428			
100194310	CRETE	IL		02/14/2025		361							361	361			
100191140	DALLAS	TX		01/29/2025		381							381	381			
100198978	BUFFALO	NY		02/28/2025		321							321	321			
100192304	LANCASTER	OH		01/31/2025		535							535	535			
100189145	OCALA	FL		01/13/2025		728							728	728			
100177514	QUINLAN	TX		01/16/2025		433							433	433			
100192319	TONAWANDA	NY		01/31/2025		379							379	379			
100189147	OCALA	FL		01/13/2025		728							728	728			
100192225	CASPER	WY		01/31/2025		408							408	408			
100196635	PARKLAND	FL		02/25/2025		788							788	788			
100199819	HOFFMAN ESTATES	IL		03/05/2025		237							237	237			
100202071	KNOXVILLE	TN		03/18/2025		422							422	422			
100189194	CLAREMORE	OK		01/13/2025		392							392	392			
100199907	DENVER	CO		03/05/2025		1,512							1,512	1,512			
100202089	FOLCROFT	PA		03/18/2025		430							430	430			
100202036	GARY	IN		03/18/2025		398							398	398			
100191345	MISSION	TX		01/30/2025		327							327	327			
100195637	HOUSTON	TX		02/24/2025		708							708	708			
100191751	SOCORRO	TX		02/20/2025		2,312							2,312	2,312			
100203388	CARNEGIE	PA		03/27/2025		348							348	348			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190281	TUNNEL HILL	GA		01/22/2025		414							414	414			
100202121	DOVER	PA		03/18/2025		590							590	590			
100157251	MYRTLE BEACH	SC		02/20/2025		1,538							1,538	1,538			
100157078	MILWAUKEE	WI		02/20/2025		329							329	329			
100202040	AUBURN	MI		03/18/2025		397							397	397			
100193056	MANDEVILLE	LA		02/10/2025		380							380	380			
100191435	HEERENWEEN	NLD		01/29/2025		(36)							(36)		36		36
100192428	MCALLEN	TX		02/07/2025		273							273	273			
100191244	FLORISSANT	MO		01/29/2025		222							222	222			
100193144	MIDDLEBURG	FL		02/10/2025		563							563	563			
100196830	LEHI	UT		02/25/2025		517							517	517			
100198896	ARLINGTON	TX		02/28/2025		318							318	318			
100194018	TERRELL	TX		02/11/2025		226							226	226			
100193356	CONROE	TX		02/10/2025		468							468	468			
100157445	NEWTOWN	PA		02/20/2025		402							402	402			
100188872	GREENSBORO	NC		01/09/2025		361							361	361			
100181464	CONYERS	GA		01/09/2025		364							364	364			
100199758	SAINT HELENA ISLAND	SC		03/05/2025		697							697	697			
100195469	PANAMA CITY	FL		02/24/2025		783							783	783			
100190459	PIEDMONT	SC		01/24/2025		1,125							1,125	1,125			
100157281	PHILADELPHIA	PA		02/20/2025		329							329	329			
100157288	WINTER HAVEN	FL		02/20/2025		388							388	388			
100194340	EAST LANSING	MI		02/14/2025		350							350	350			
100189059	LAS VEGAS	NV		01/09/2025		1,987							1,987	1,987			
100188744	LITTLE RIVER	SC		01/09/2025		1,937							1,937	1,937			
100177223	DENNISON	OH		01/16/2025		427							427	427			
100190770	RUTLAND	VT		01/27/2025		824							824	824			
100202615	WILSON	NC		03/21/2025		409							409	409			
100202618	WILSON	NC		03/21/2025		409							409	409			
100195571	CARMICHAELS	PA		02/24/2025		402							402	402			
100200019	TULSA	OK		03/06/2025		1,988							1,988	1,988			
100186065	NORTH CHARLESTON	SC		01/31/2025		406							406	406			
100199542	EL CAJON	CA		03/05/2025		564							564	564			
100201354	SAN ANTONIO	TX		03/12/2025		362							362	362			
100193250	WILMINGTON	NC		02/10/2025		420							420	420			
100177178	GALVESTON	TX		01/16/2025		284							284	284			
100193722	DANBURY	CT		02/10/2025		395							395	395			
100203704	S-GRAVENHAGE	NLD		03/26/2025		38,892							38,892	42,516	3,625		3,625
100203686	ZAANDAM	NLD		03/26/2025		(44)							(44)		44		44
100204130	FORT WORTH	TX		03/28/2025		719							719	719			
100190303	LOCH SHELDRAKE	NY		01/22/2025		355							355	355			
100194414	ALBANY	NY		02/14/2025		341							341	341			
100204263	OCEANSIDE	CA		03/31/2025		908							908	908			
100157475	WARREN	MI		02/20/2025		309							309	309			
100188043	REDWOOD CITY	CA		01/07/2025		724							724	724			
100200423	KINGMAN	AZ		03/10/2025		433							433	433			
100193650	WINTER PARK	FL		02/10/2025		443							443	443			
100200994	DULUTH	MN		03/12/2025		379							379	379			
100192207	CONWAY	SC		01/31/2025		373							373	373			
100191555	CABOT	AR		01/31/2025		328							328	328			
100189473	HOUSTON	TX		01/15/2025		408							408	408			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100194072	HOUSTON	TX		03/20/2025		340							340	340			
100191020	BALTIMORE	MD		01/29/2025		336							336	336			
100157470	BLUE ISLAND	IL		02/20/2025		360							360	360			
100189578	DES MOINES	IA		01/17/2025		114							114	114			
100201413	NEW ORLEANS	LA		03/12/2025		308							308	308			
100190451	ONTARIO	CA		01/23/2025		761							761	761			
100189078	CONROE	TX		01/13/2025		532							532	532			
100195205	WESTAMPTON	NJ		02/24/2025		322							322	322			
100193225	NEWTON	NJ		02/10/2025		398							398	398			
100201288	LYMAN	SC		03/12/2025		411							411	411			
100192182	BIRMINGHAM	AL		01/31/2025		620							620	620			
100190707	CAMDEN	NJ		01/28/2025		353							353	353			
100200143	WELLS	ME		03/06/2025		541							541	541			
100201315	JEFFERSON CITY	MO		03/12/2025		347							347	347			
100199454	SAN FRANCISCO	CA		03/05/2025		575							575	575			
100181455	MINNEAPOLIS	MN		01/09/2025		371							371	371			
100204055	LANCASTER	CA		03/28/2025		358							358	358			
100195535	ALBUQUERQUE	NM		03/27/2025		362							362	362			
100204124	CONROE	TX		03/28/2025		316							316	316			
100201647	PIKE ROAD	AL		03/13/2025		359							359	359			
100202380	MOORE	SC		03/19/2025		388							388	388			
100190424	CORAL SPRINGS	FL		01/23/2025		887							887	887			
100201993	RIVERSIDE	CA		03/18/2025		810							810	810			
100195537	ALBUQUERQUE	NM		03/27/2025		362							362	362			
100199011	GRAHAM	NC		02/28/2025		698							698	698			
100192180	AKRON	OH		01/31/2025		344							344	344			
100190291	TUNNEL HILL	GA		01/22/2025		413							413	413			
100177431	INDIANAPOLIS	IN		01/16/2025		337							337	337			
100191465	UTRECHT	NLD		01/29/2025		(55)							(55)		55		55
100191492	S-GRAVENHAGE	NLD		01/29/2025		(45)							(45)		45		45
100199586	GILBERTS	IL		03/05/2025		984							984	984			
100198953	CLEVELAND	OH		02/28/2025		276							276	276			
100204176	CRANSTON	RI		03/31/2025		916							916	916			
100196662	BRENTWOOD	CA		02/25/2025		734							734	734			
100157460	MEMPHIS	TN		02/20/2025		1,316							1,316	1,316			
100202544	HOLT	MO		03/21/2025		360							360	360			
100186931	PHOENIX	AZ		01/07/2025		465							465	465			
100194181	HIALEAH	FL		02/14/2025		494							494	494			
100197125	YORKTOWN HEIGHTS	NY		02/25/2025		749							749	749			
100200009	KILLEEN	TX		03/06/2025		378							378	378			
100189109	LINDENWOLD	NJ		01/13/2025		375							375	375			
100189008	KANSAS CITY	KS		01/09/2025		337							337	337			
100201279	CINCINNATI	OH		03/12/2025		301							301	301			
100200017	LOCUST GROVE	OK		03/06/2025		632							632	632			
100193802	TULUM	MEX		02/10/2025		360							360	360			
100186942	SAN TAN VALLEY	AZ		01/07/2025		5,799							5,799	5,799			
100193079	SAN ANTONIO	TX		02/10/2025		2,158							2,158	2,158			
100189458	HOUSTON	TX		01/15/2025		312							312	312			
100202445	MESA	AZ		03/20/2025		603							603	603			
100189807	CHARLOTTE	NC		01/21/2025		62,339							62,339	62,339			
100195604	UNIVERSITY HEIGHTS	OH		02/24/2025		410							410	410			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100195672	CARROLLTON	TX		02/24/2025		567							567	567			
100193175	GREER	SC		03/20/2025		334							334	334			
100191172	OCALA	FL		01/29/2025		383							383	383			
100204276	MILFORD	OH		03/31/2025		167							167	167			
100199805	WEST SPRINGFIELD	MA		03/05/2025		843							843	843			
100197550	ROCKFORD	IL		02/26/2025		351							351	351			
100200087	CHARLESTON	SC		03/06/2025		454							454	454			
100193515	CHEEKTOWAGA	NY		02/10/2025		389							389	389			
100193541	ALMA	NY		02/10/2025		353							353	353			
100202066	BALTIMORE	MD		03/18/2025		391							391	391			
100201334	SAN ANTONIO	TX		03/12/2025		405							405	405			
100189913	ATHENS	GA		01/21/2025		2,116							2,116	2,116			
100201270	WHEELING	IL		03/12/2025		327							327	327			
100157506	METAIRIE	LA		02/20/2025		365							365	365			
100197341	SEA CLIFF	NY		02/25/2025		699							699	699			
100199057	NEWBURGH	NY		02/28/2025		397							397	397			
100202016	SILER CITY	NC		03/18/2025		339							339	339			
100189202	MISSOURI CITY	TX		01/13/2025		735							735	735			
100197664	JOHNSTOWN	NY		02/26/2025		334							334	334			
100203671	DEVENTER	NLD		03/26/2025		(41)							(41)		41		41
100199517	DRUMS	PA		03/05/2025		334							334	334			
100194363	CHATTANOOGA	TN		02/14/2025		391							391	391			
100204309	PHOENIX	AZ		03/31/2025		806							806	806			
100198928	CALUMET PARK	IL		02/28/2025		329							329	329			
100193803	TULUM	MEX		02/10/2025		367							367	367			
100188203	CARSON	CA		01/07/2025		1,318							1,318	1,318			
100204005	EL PASO	TX		03/28/2025		322							322	322			
100195084	FORT WORTH	TX		02/24/2025		2,085							2,085	2,085			
100202111	FERGUSON	MO		03/18/2025		380							380	380			
100186091	ORLANDO	FL		01/31/2025		380							380	380			
100200007	WILLIS	TX		03/06/2025		999							999	999			
100189502	MENTONE	CA		01/15/2025		421							421	421			
100193186	SAN ANTONIO	TX		03/20/2025		255							255	255			
100199735	POWHATAN	VA		03/05/2025		537							537	537			
100201617	CAPE CORAL	FL		03/13/2025		425							425	425			
100196835	RIVERSIDE	CA		02/25/2025		836							836	836			
100188588	COLUMBUS	OH		02/10/2025		399							399	399			
100193415	LAKE MARY	FL		02/10/2025		389							389	389			
100190950	TAMPA	FL		01/28/2025		399							399	399			
100194030	SOMERSET	TX		02/11/2025		316							316	316			
100197284	FRANKLIN PARK	NJ		02/25/2025		742							742	742			
100192289	PRATTVILLE	AL		01/31/2025		316							316	316			
100197318	NINETY SIX	SC		02/25/2025		743							743	743			
100202120	WILSON	NC		03/18/2025		348							348	348			
100195418	OCALA	FL		02/24/2025		572							572	572			
100197588	BLAINE	TN		02/26/2025		579							579	579			
100199982	TAFT	CA		03/06/2025		395							395	395			
100177377	MACUNGIE	PA		01/16/2025		1,426							1,426	1,426			
100190455	LOS ANGELES	CA		01/23/2025		809							809	809			
100187818	PHOENIX	AZ		01/07/2025		766							766	766			
100199430	FRESNO	CA		03/05/2025		757							757	757			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100189097	MATTHEWS	NC		01/13/2025		387							387	387			
100196800	GREENBANK	WA		02/25/2025		317							317	317			
100157455	PITTSBURGH	PA		02/20/2025		365							365	365			
100157145	ST. CLOUD	FL		02/20/2025		327							327	327			
100202438	CINCINNATI	OH		03/20/2025		375							375	375			
100157348	SACRAMENTO	CA		02/20/2025		502							502	502			
100197601	CHATTANOOGA	TN		02/26/2025		924							924	924			
100191343	ACWORTH	GA		01/30/2025		397							397	397			
100190275	LUDINGTON	MI		01/22/2025		3,352							3,352	3,352			
100202624	WILSON	NC		03/24/2025		715							715	715			
100199005	CLAYTON	DE		02/28/2025		462							462	462			
100177198	CHICAGO HEIGHTS	IL		01/16/2025		279							279	279			
100202059	YORK	PA		03/18/2025		367							367	367			
100157505	MEMPHIS	TN		02/20/2025		348							348	348			
100185278	ODESSA	TX		01/24/2025		396							396	396			
100197389	BRIDGEHAMPTON	NY		02/25/2025		963							963	963			
100202031	WARREN	MI		03/18/2025		414							414	414			
100177257	POCONO LAKE	PA		01/16/2025		283							283	283			
100190775	ATLANTA	GA		01/27/2025		359							359	359			
100197633	PENNSAUKEN	NJ		02/26/2025		1,030							1,030	1,030			
100200446	CHARLOTTE	NC		03/10/2025		485							485	485			
100192191	LOUISBURG	KS		01/31/2025		381							381	381			
100188666	ROCKINGHAM	VA		02/10/2025		596							596	596			
100189481	DELRAY BEACH	FL		01/15/2025		291							291	291			
100199070	HIGHLAND	IL		02/28/2025		260							260	260			
100193398	LAKE IN THE HILLS	IL		02/10/2025		531							531	531			
100191178	BALTIMORE	MD		01/29/2025		318							318	318			
100193474	TUCSON	AZ		02/10/2025		320							320	320			
100190803	SHAWNEE	OK		01/27/2025		373							373	373			
100202878	OMAHA	NE		03/24/2025		326							326	326			
100202090	BALTIMORE	MD		03/18/2025		380							380	380			
100195681	HUMBLE	TX		02/24/2025		281							281	281			
100189830	TALLAHASSEE	FL		01/21/2025		328							328	328			
100189110	FREDERICA	DE		01/13/2025		390							390	390			
100203637	UNITED KINGDOM	GBR		03/27/2025		17							17		(17)		(17)
100199729	GLEN BURNIE	MD		03/05/2025		1,446							1,446	1,446			
100185290	ODESSA	TX		01/24/2025		394							394	394			
100177066	JACKSON	OH		01/16/2025		258							258	258			
100189672	CHICAGO	IL		01/17/2025		343							343	343			
100200064	ELIZABETHTOWN	KY		03/06/2025		1,220							1,220	1,220			
100197548	FORT EDWARD	NY		02/26/2025		334							334	334			
100186947	HILLSBORO	TN		01/07/2025		654							654	654			
100201619	PUNTA GORDA	FL		03/13/2025		425							425	425			
100195555	LUBBOCK	TX		02/24/2025		431							431	431			
100204053	CLEVELAND	TN		03/28/2025		373							373	373			
100194549	HOUSTON	TX		02/20/2025		241							241	241			
100191033	SWEETWATER	TX		01/29/2025		322							322	322			
100201784	PLANTATION	FL		03/18/2025		363							363	363			
100201683	POWDER SPRINGS	GA		03/13/2025		354							354	354			
100185240	CLERMONT	FL		01/24/2025		320							320	320			
100191383	THE VILLAGES	FL		01/30/2025		336							336	336			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191093	SAN ANTONIO	TX		01/29/2025		282							282	282			
100202189	GRAND RAPIDS	MI		03/18/2025		1,081							1,081	1,081			
100192181	LUBBOCK	TX		01/31/2025		407							407	407			
100198971	CAMPBELL	TX		02/28/2025		349							349	349			
100191194	LOS ANGELES	CA		01/29/2025		328							328	328			
100192194	PHILADELPHIA	PA		01/31/2025		356							356	356			
100188190	OPELIKA	AL		01/07/2025		497							497	497			
100203627	UNITED KINGDOM	GBR		03/27/2025		2							2		(2)		(2)
100202061	BALTIMORE	MD		03/18/2025		382							382	382			
100193394	GAINESVILLE	FL		02/10/2025		401							401	401			
100188887	SWEET VALLEY	PA		01/09/2025		182							182	182			
100196821	COSTA MESA	CA		02/25/2025		743							743	743			
100202062	SULPHUR SPRINGS	TX		03/18/2025		377							377	377			
100202064	YORK	PA		03/18/2025		390							390	390			
100190252	HARRISBURG	PA		01/22/2025		306							306	306			
100177636	BAKERSFIELD	CA		01/16/2025		309							309	309			
100190276	CHICAGO	IL		01/22/2025		319							319	319			
100202073	HAMBURG	NY		03/18/2025		342							342	342			
100157444	RENO	NV		02/20/2025		416							416	416			
100193263	BURLINGTON	KY		02/10/2025		2,961							2,961	2,961			
100157278	BALTIMORE	MD		02/20/2025		359							359	359			
100188658	HUMBLE	TX		02/10/2025		377							377	377			
100186895	DES MOINES	IA		01/07/2025		531							531	531			
100203133	COLUMBUS	OH		03/27/2025		377							377	377			
100204017	EL PASO	TX		03/28/2025		316							316	316			
100188189	KENMORE	WA		01/07/2025		755							755	755			
100177076	VALLEJO	CA		01/16/2025		315							315	315			
100188571	DES MOINES	IA		02/10/2025		160							160	160			
100193437	RUNNING SPRINGS	CA		02/10/2025		376							376	376			
100193383	MYRTLE BEACH	SC		02/10/2025		647							647	647			
100193335	ABERDEEN	WA		02/10/2025		365							365	365			
100198999	LONGS	SC		02/28/2025		341							341	341			
100188173	AMERICAN CANYON	CA		01/07/2025		790							790	790			
100193256	MOUNT ORAB	OH		02/10/2025		386							386	386			
100181499	CONYERS	GA		01/09/2025		3,448							3,448	3,448			
100193665	LEHIGH ACRES	FL		02/10/2025		351							351	351			
100192253	LANSDALE	PA		01/31/2025		362							362	362			
100157213	WOODBRIDGE	NJ		02/20/2025		41,162							41,162	41,162			
100203629	UNITED KINGDOM	GBR		03/27/2025		(9)							(9)		9		9
100190359	KANSAS CITY	MO		01/22/2025		295							295	295			
100202092	KANSAS CITY	MO		03/18/2025		353							353	353			
100195607	CHICKASHA	OK		02/24/2025		348							348	348			
100191643	HARRISONBURG	VA		01/31/2025		341							341	341			
100199879	VISALIA	CA		03/05/2025		535							535	535			
100201309	STERLING HEIGHTS	MI		03/12/2025		347							347	347			
100193283	MYERSTOWN	PA		02/10/2025		341							341	341			
100189401	MADERA	CA		01/14/2025		368							368	368			
100200089	COLUMBIA	SC		03/06/2025		437							437	437			
100197629	PORTSMOUTH	VA		02/26/2025		318							318	318			
100197099	PLANTATION	FL		02/25/2025		745							745	745			
100188695	KINSTON	NC		01/09/2025		497							497	497			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100200475	HAMTRAMCK	MI		03/10/2025		318							318	318			
100195085	PHILADELPHIA	PA		02/24/2025		365							365	365			
100190409	SAN DIEGO	CA		01/23/2025		257							257	257			
100189053	CENTERTON	AR		01/09/2025		391							391	391			
100196890	SAN DIEGO	CA		02/25/2025		802							802	802			
100186909	SIERRA VISTA	AZ		01/07/2025		393							393	393			
100197468	TEMECULA	CA		02/25/2025		304							304	304			
100194206	BRYN MAWR	PA		02/14/2025		693							693	693			
100193631	DAVENPORT	FL		02/10/2025		316							316	316			
100188111	GREENWICH	CT		01/07/2025		715							715	715			
100190320	AURORA	IL		01/22/2025		394							394	394			
100192441	FORT LAUDERDALE	FL		02/07/2025		383							383	383			
100190980	FARMINGDALE	NJ		01/28/2025		458							458	458			
500005557001	S-GRAVENHAGE	NLD		01/29/2025		(16)							(16)		16		16
100193235	FRONT ROYAL	VA		02/10/2025		360							360	360			
100177191	DENVER	CO		01/16/2025		387							387	387			
100204403	TOMS RIVER	NJ		03/31/2025		204							204	204			
100188587	PUEBLO	CO		02/10/2025		336							336	336			
100193800	MIAMI	FL		02/10/2025		254							254	254			
100200016	MISSOURI CITY	TX		03/06/2025		360							360	360			
100195078	INDIANAPOLIS	IN		02/24/2025		374							374	374			
100197194	MISSION VIEJO	CA		02/25/2025		4,505							4,505	4,505			
100193457	MONTGOMERY	AL		02/10/2025		351							351	351			
100190251	JOLIET	IL		01/22/2025		367							367	367			
100189456	MIAMI BEACH	FL		01/15/2025		321							321	321			
100196675	ORANGEVALE	CA		02/25/2025		802							802	802			
100202084	SCHENECTADY	NY		03/18/2025		401							401	401			
100188172	RIVERSIDE	CA		01/07/2025		1,011							1,011	1,011			
100194568	MIDLOTHIAN	IL		03/28/2025		381							381	381			
100202049	SAN JUAN	TX		03/18/2025		337							337	337			
100194172	ATLANTA	GA		02/14/2025		538							538	538			
100188968	ODESSA	TX		01/09/2025		743							743	743			
100188750	APEX	NC		01/09/2025		1,210							1,210	1,210			
100202453	CHICAGO	IL		03/20/2025		332							332	332			
100198955	TRENTON	NJ		02/28/2025		326							326	326			
100193362	GUERNEVILLE	CA		02/10/2025		246							246	246			
100195572	INVERNESS	FL		02/24/2025		3,617							3,617	3,617			
100188263	CHULA VISTA	CA		01/07/2025		766							766	766			
100192483	SAINT JOHNS	FL		02/07/2025		726							726	726			
100202149	CORPUS CHRISTI	TX		03/18/2025		380							380	380			
100157493	HUNTSVILLE	AL		02/20/2025		299							299	299			
100199996	RATHDRUM	ID		03/06/2025		415							415	415			
100177273	HENDERSON	NV		01/16/2025		493							493	493			
100157090	HOUSTON	TX		02/20/2025		390							390	390			
100200164	MARLTON	NJ		03/06/2025		13,733							13,733	13,733			
100193327	ROUND LAKE BEACH	IL		02/10/2025		353							353	353			
100191048	STEAMBOAT SPRINGS	CO		01/29/2025		364							364	364			
100192553	KINGMAN	AZ		02/10/2025		222							222	222			
100204198	CHULA VISTA	CA		03/31/2025		709							709	709			
100191286	OCALA	FL		01/30/2025		385							385	385			
100191757	BELLMAWR	NJ		02/20/2025		316							316	316			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100194583	LAMAR	CO		03/28/2025		271							271	271			
100186053	LOS ANGELES	CA		01/31/2025		249							249	249			
100193316	PRINCETON	TX		02/10/2025		352							352	352			
100188878	FORT WAYNE	IN		01/09/2025		439							439	439			
100198894	BANGOR	PA		02/28/2025		725							725	725			
100204376	LONGMONT	CO		03/31/2025		2,697							2,697	2,697			
100200029	BIXBY	OK		03/06/2025		446							446	446			
100201621	PARKER	CO		03/13/2025		377							377	377			
100192429	CALHOUN	GA		02/07/2025		409							409	409			
100194207	PARKER	CO		02/14/2025		764							764	764			
100188194	MONTCLAIR	NJ		01/07/2025		795							795	795			
100200106	COLUMBIA	MD		03/06/2025		417							417	417			
100201537	CORDOVA	TN		03/13/2025		726							726	726			
100202056	TULSA	OK		03/18/2025		392							392	392			
100202025	MEMPHIS	TN		03/18/2025		238							238	238			
100203612	UNITED KINGDOM	GBR		03/27/2025		4,084						(4,092)	(7)		7		7
100194196	BEAVERTON	OR		02/14/2025		743							743	743			
100157491	BURLINGTON	NJ		02/20/2025		316							316	316			
100197742	GELEEN	NLD		02/26/2025		(41)							(41)		41		41
100197386	PHOENIX	AZ		02/25/2025		439							439	439			
100193237	MELBOURNE	FL		02/10/2025		469							469	469			
100204288	ORMOND BEACH	FL		03/31/2025		508							508	508			
100181477	CONYERS	GA		01/09/2025		3,418							3,418	3,418			
100193514	SPOKANE	WA		02/10/2025		389							389	389			
100193185	LONGMONT	CO		03/20/2025		251							251	251			
100193272	EAST CLEVELAND	OH		02/10/2025		362							362	362			
100157309	JACKSONVILLE	FL		02/20/2025		367							367	367			
100188208	GOODYEAR	AZ		01/07/2025		807							807	807			
100192228	PHILADELPHIA	PA		01/31/2025		351							351	351			
100191205	SOUTHGATE	MI		01/29/2025		271							271	271			
100193276	BATTLE CREEK	MI		02/10/2025		341							341	341			
100190779	DALLAS	TX		01/27/2025		408							408	408			
100189745	CAPE GIRARDEAU	MO		01/21/2025		451							451	451			
100196922	MANASSAS	VA		02/25/2025		1,725							1,725	1,725			
100193331	GLENDALE HEIGHTS	IL		02/10/2025		349							349	349			
100202735	COLUMBUS	IN		03/24/2025		607							607	607			
100202112	CHATTANOOGA	TN		03/18/2025		332							332	332			
100192299	DAYTON	OH		01/31/2025		420							420	420			
100195564	STRASBURG	VA		02/24/2025		359							359	359			
100177003	MARINETTE	WI		01/16/2025		404							404	404			
100197479	FREEHOLD	NJ		02/25/2025		638							638	638			
100186901	MOUNT AIRY	NC		01/07/2025		426							426	426			
100204141	LINCOLN	AL		03/28/2025		410							410	410			
100201988	HOLLISTER	MO		03/18/2025		341							341	341			
100190267	PHILADELPHIA	PA		01/22/2025		355							355	355			
100195600	MIDDLEFIELD	OH		02/24/2025		404							404	404			
100201550	LAKE BALBOA	CA		03/13/2025		259							259	259			
100191784	SCRANTON	PA		01/31/2025		289							289	289			
100194560	PANAMA CITY	FL		03/28/2025		364							364	364			
100188786	OCALA	FL		01/09/2025		2,998							2,998	2,998			
100202032	MARKHAM	IL		03/18/2025		362							362	362			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100186095	ALEXANDRIA	VA		01/31/2025		1,951							1,951	1,951			
100193641	BEVERLY HILLS	FL		02/10/2025		305							305	305			
100190366	PHILADELPHIA	PA		01/22/2025		338							338	338			
100196751	HAWORTH	NJ		02/25/2025		642							642	642			
100190444	GILROY	CA		01/23/2025		1,294							1,294	1,294			
100201967	PHILADELPHIA	PA		03/18/2025		353							353	353			
100202175	RIVIERA BEACH	FL		03/18/2025		322							322	322			
100192504	CAPE CORAL	FL		02/07/2025		278							278	278			
100186920	EL PASO	TX		01/07/2025		498							498	498			
100199993	LUBBOCK	TX		03/06/2025		1,978							1,978	1,978			
100177497	CAPE CORAL	FL		01/16/2025		414							414	414			
100193322	MEMPHIS	TN		02/10/2025		5,596							5,596	5,596			
100193071	CLARKSVILLE	TN		02/10/2025		381							381	381			
100201764	SUGAR LAND	TX		03/18/2025		375							375	375			
100197669	UNITED KINGDOM	GBR		02/28/2025		659							659	700	42		42
100193284	LAFAYETTE	LA		02/10/2025		351							351	351			
100190959	FRESNO	CA		01/28/2025		408							408	408			
100198942	ANDERSON	SC		02/28/2025		583							583	583			
100188542	SAN ANTONIO	TX		01/08/2025		1,159							1,159	1,159			
100200199	TOBYHANNA	PA		03/07/2025		751							751	751			
100187985	VALLEY CENTER	CA		01/07/2025		970							970	970			
100192327	CRESCENT CITY	CA		02/05/2025		419							419	419			
100191276	THORNTON	IL		01/29/2025		196							196	196			
100157118	TAMPA	FL		02/20/2025		396							396	396			
100200004	GALVESTON	TX		03/06/2025		366							366	366			
100189801	AIKEN	SC		01/21/2025		510							510	510			
100189799	AIKEN	SC		01/21/2025		510							510	510			
100191427	GRONINGEN	NLD		01/29/2025		(29)							(29)		29		29
100191485	ALPHEN AAN DEN RIJN	NLD		01/29/2025		(16)							(16)		16		16
100191748	KENT	OH		02/20/2025		327							327	327			
100193323	CABOT	AR		02/10/2025		341							341	341			
100189592	SILSBEE	TX		01/17/2025		274							274	274			
100199774	CARLSBAD	CA		03/05/2025		838							838	838			
100199637	FISHERS	IN		03/05/2025		621							621	621			
100202455	BOLINGBROOK	IL		03/20/2025		710							710	710			
100203643	UNITED KINGDOM	GBR		03/27/2025		(7)							(7)		7		7
100199025	CATONSVILLE	MD		02/28/2025		430							430	430			
100188943	LOCKHART	TX		01/09/2025		2,129							2,129	2,129			
100190259	DOLTON	IL		01/22/2025		354							354	354			
100188751	PINEHURST	TX		01/09/2025		626							626	626			
100199635	ALEXANDRIA	MN		03/05/2025		603							603	603			
100191323	LAS VEGAS	NV		01/30/2025		334							334	334			
100186988	TOMAHAWK	WI		01/07/2025		543							543	543			
100197699	UNITED KINGDOM	GBR		02/28/2025		(17)							(17)		17		17
100200094	HENDERSON	NC		03/06/2025		1,903							1,903	1,903			
100190313	KANSAS CITY	KS		01/22/2025		397							397	397			
100194551	WAUKEGAN	IL		02/20/2025		337							337	337			
100190915	LAWTON	OK		01/28/2025		336							336	336			
100186916	VENICE	FL		01/07/2025		527							527	527			
100177081	INDIANAPOLIS	IN		01/16/2025		348							348	348			
100193265	WENATCHEE	WA		02/10/2025		1,496							1,496	1,496			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199489	MYRTLE BEACH	SC		03/05/2025		596							596	596			
100190966	SARASOTA	FL		01/28/2025		594							594	594			
100192267	ROCKFORD	IL		01/31/2025		355							355	355			
100177448	NAPLES	FL		01/16/2025		313							313	313			
100194208	BOWIE	MD		02/14/2025		802							802	802			
100196924	LILBURN	GA		02/25/2025		278							278	278			
100193716	WASHINGTON	DC		02/10/2025		306							306	306			
100190467	HOOKSETT	NH		01/24/2025		321							321	321			
100181439	MARRERO	LA		01/09/2025		316							316	316			
100157502	FLORISSANT	MO		02/20/2025		281							281	281			
100188970	MEMPHIS	TN		01/09/2025		611							611	611			
100200011	DONNA	TX		03/06/2025		366							366	366			
100193057	LUDOWICI	GA		02/10/2025		418							418	418			
100200058	PERRYSVILLE	OH		03/06/2025		414							414	414			
100189712	ROGERS	AR		02/20/2025		442							442	442			
100202448	CHICAGO	IL		03/20/2025		229							229	229			
100201813	JACKSONVILLE	FL		03/18/2025		479							479	479			
100191272	CONYERS	GA		01/29/2025		337							337	337			
100190433	CHESTERFIELD	VA		01/23/2025		733							733	733			
3340091592	HOUSTON	TX		01/16/2025		230,082							230,082	230,082			
100195561	GAINESVILLE	FL		02/24/2025		290							290	290			
100191767	LUBBOCK	TX		02/20/2025		255							255	255			
100193254	STRASBURG	OH		02/10/2025		370							370	370			
100191564	LUBBOCK	TX		01/31/2025		353							353	353			
100188953	ELGIN	IL		01/09/2025		232							232	232			
100201890	BURGAW	NC		03/18/2025		321							321	321			
100177040	MUNSTER	IN		01/16/2025		917							917	917			
100197625	CAMDEN	NJ		02/26/2025		302							302	302			
100189395	FORT WORTH	TX		01/14/2025		316							316	316			
100199511	GILBERT	SC		03/05/2025		492							492	492			
100192203	UPPER MARLBORO	MD		01/31/2025		350							350	350			
100189624	CHICAGO	IL		01/17/2025		256							256	256			
100157108	ODESSA	TX		02/20/2025		3,858							3,858	3,858			
100201765	WILMINGTON	NC		03/18/2025		334							334	334			
100201823	DES MOINES	IA		03/18/2025		753							753	753			
100177047	HOLDEN	MA		01/16/2025		416							416	416			
100204136	BENTON	AR		03/28/2025		387							387	387			
100196895	ALGONQUIN	IL		02/25/2025		1,345							1,345	1,345			
100188768	SAN ANTONIO	TX		01/09/2025		586							586	586			
100202011	EATON	OH		03/18/2025		346							346	346			
100193240	BOWLING GREEN	OH		02/10/2025		635							635	635			
100157441	LOUISVILLE	KY		02/20/2025		212							212	212			
100192248	SAN FRANCISCO	CA		01/31/2025		1,403							1,403	1,403			
100193549	CARIBOU	ME		02/10/2025		398							398	398			
100204240	BOYD	TX		03/31/2025		631							631	631			
100190260	SAINT JOSEPH	MO		01/22/2025		291							291	291			
100202050	SCHENECTADY	NY		03/18/2025		351							351	351			
100201834	READING	PA		03/18/2025		272							272	272			
100187913	WILLISTON PARK	NY		01/07/2025		435							435	435			
100191171	HOUSTON	TX		01/29/2025		712							712	712			
100157063	SOUTHFIELD	MI		02/20/2025		246							246	246			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100157458	FAYETTEVILLE	NC		02/20/2025		289							289	289			
100190368	KANSAS CITY	KS		01/22/2025		294							294	294			
100196697	WOODINVILLE	WA		02/25/2025		705							705	705			
100188769	SAN ANTONIO	TX		01/09/2025		583							583	583			
100199594	QUILCENE	WA		03/05/2025		810							810	810			
100199071	CLARKSVILLE	TN		02/28/2025		761							761	761			
100196606	CHESTERFIELD	MI		02/25/2025		450							450	450			
100193805	TULUM	MEX		02/10/2025		321							321	321			
100196799	ACWORTH	GA		02/25/2025		748							748	748			
100193337	MIDWAY	UT		02/10/2025		332							332	332			
100204387	LITTLETON	CO		03/31/2025		189							189	189			
100190410	SAN DIEGO	CA		01/23/2025		324							324	324			
100190420	GLENDALE	CA		01/23/2025		602							602	602			
100203141	SARDINIA	OH		03/27/2025		206							206	206			
100197645	CALUMET CITY	IL		02/26/2025		409							409	409			
100202125	SARASOTA	FL		03/18/2025		382							382	382			
100197141	WHITTIER	CA		02/25/2025		625							625	625			
100196757	INDIO	CA		02/25/2025		442							442	442			
100196859	MARENGO	OH		02/25/2025		2,285							2,285	2,285			
100203618	UNITED KINGDOM	GBR		03/27/2025		(1)							(1)		1		1
100193232	BURLINGTON	KY		02/10/2025		344							344	344			
100192169	LITTLE ROCK	AR		01/31/2025		487							487	487			
100189023	LUBBOCK	TX		01/09/2025		258							258	258			
100193332	LANSING	IL		02/10/2025		361							361	361			
100190264	CHICAGO	IL		01/22/2025		388							388	388			
100188618	FORT WORTH	TX		02/10/2025		238							238	238			
100202017	HOUSTON	TX		03/18/2025		4,474							4,474	4,474			
100200033	EDMOND	OK		03/06/2025		392							392	392			
100199002	CONWAY	AR		02/28/2025		388							388	388			
100191541	UNITED KINGDOM	GBR		01/29/2025		(7)							(7)		7		7
100197031	SURPRISE	AZ		02/25/2025		593							593	593			
100177479	KILLEEN	TX		01/16/2025		763							763	763			
100198880	ST GEORGE	UT		02/28/2025		304							304	304			
100198948	CHESTER	NY		02/28/2025		13,965							13,965	13,965			
100204284	WEST CHESTER	OH		03/31/2025		(11,070)							(11,070)	(11,070)			
100194188	QUEEN CREEK	AZ		02/14/2025		623							623	623			
100199423	MILLINGTON	TN		03/05/2025		1,283							1,283	1,283			
100190713	CHARLOTTE	NC		01/27/2025		135,083							135,083	135,083			
100198970	PALESTINE	TX		02/28/2025		251							251	251			
100201666	HOUSTON	TX		03/13/2025		185							185	185			
100190987	LONGS	SC		01/28/2025		2,654							2,654	2,654			
100190917	LONGS	SC		01/28/2025		2,654							2,654	2,654			
100189479	COLUMBUS	OH		01/15/2025		256							256	256			
100188556	SILVER SPRING	MD		02/10/2025		307							307	307			
100190411	MESA	AZ		01/23/2025		708							708	708			
100200002	CANYON	TX		03/06/2025		354							354	354			
100200079	FORT WALTON BEACH	FL		03/06/2025		358							358	358			
100202030	BROOK PARK	OH		03/18/2025		320							320	320			
100200090	ORANGE PARK	FL		03/06/2025		572							572	572			
100201959	HOUSTON	TX		03/18/2025		156							156	156			
100200121	BETHLEHEM	PA		03/06/2025		352							352	352			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202083	KANSAS CITY	KS		03/18/2025		371							371	371			
100193317	NORTH LITTLE ROCK	AR		02/10/2025		522							522	522			
100192259	KENTWOOD	MI		01/31/2025		1,067							1,067	1,067			
100200080	JACKSONVILLE	FL		03/06/2025		430							430	430			
100201063	ELOY	AZ		03/12/2025		627							627	627			
100204252	SAN JOSE	CA		03/31/2025		418							418	418			
100181395	VANDALIA	OH		01/09/2025		321							321	321			
100191004	GREENACRES	FL		01/29/2025		253							253	253			
100192829	BRISTOL	CT		02/10/2025		436							436	436			
100185196	TULSA	OK		01/24/2025		259							259	259			
100193435	WARNER ROBINS	GA		02/10/2025		279							279	279			
100200026	STILLWATER	OK		03/06/2025		430							430	430			
100191109	NORTH MIAMI	FL		01/29/2025		310							310	310			
100177103	NEWARK	DE		01/16/2025		293							293	293			
100192284	PHILADELPHIA	PA		01/31/2025		315							315	315			
100197214	FAIR LAWN	NJ		02/25/2025		364							364	364			
100200069	BOCA RATON	FL		03/06/2025		425							425	425			
100200053	ROCKFORD	IL		03/06/2025		396							396	396			
100189716	COLUMBIA	PA		02/20/2025		359							359	359			
100201394	BALTIMORE	MD		03/12/2025		274							274	274			
100190335	PHILADELPHIA	PA		01/22/2025		299							299	299			
100157429	BACLIFF	TX		02/20/2025		396							396	396			
100192242	ALBION	NY		01/31/2025		449							449	449			
100191085	JACKSONVILLE	FL		01/29/2025		332							332	332			
100189710	SANFORD	NC		02/20/2025		238							238	238			
100177127	CINCINNATI	OH		01/16/2025		822							822	822			
100191431	BERGEN OP ZOOM	NLD		01/29/2025		(66)							(66)		66		66
100194189	WICHITA	KS		02/14/2025		594							594	594			
100195593	HAMPTON	VA		02/24/2025		311							311	311			
100190336	ALEXANDRIA	VA		01/22/2025		330							330	330			
100193189	HAMMOND	IN		03/20/2025		267							267	267			
100196958	WEST ISLIP	NY		02/25/2025		624							624	624			
100193607	DEERFIELD BEACH	FL		02/10/2025		181							181	181			
100199512	OAKLAND	CA		03/05/2025		837							837	837			
100190706	BAYVILLE	NJ		01/28/2025		306							306	306			
100191079	COLUMBUS	OH		01/29/2025		349							349	349			
100190432	ATWATER	CA		01/23/2025		897							897	897			
100199766	NEEDHAM	MA		03/05/2025		1,360							1,360	1,360			
100200073	SUMMERFIELD	FL		03/06/2025		391							391	391			
100193738	HOLIDAY	FL		02/10/2025		747							747	747			
100191198	ARVIN	CA		01/29/2025		203							203	203			
100196927	NORTHVILLE	MI		02/25/2025		604							604	604			
100193369	HARKER HEIGHTS	TX		02/10/2025		367							367	367			
100193181	COLUMBUS	OH		03/20/2025		306							306	306			
100157023	MYRTLE BEACH	SC		02/20/2025		1,185							1,185	1,185			
100193329	CHICAGO	IL		02/10/2025		318							318	318			
100197709	UNITED KINGDOM	GBR		02/28/2025		1,184							1,184	1,239	54		54
100192219	KANSAS CITY	MO		01/31/2025		382							382	382			
100201417	AGOURA HILLS	CA		03/12/2025		314							314	314			
100188868	ROSEVILLE	MI		01/09/2025		360							360	360			
100190241	KANSAS CITY	MO		01/22/2025		306							306	306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199693	MADERA	CA		03/05/2025		527							527	527			
100187809	EL CAJON	CA		01/07/2025		1,213							1,213	1,213			
100202140	KANSAS CITY	MO		03/18/2025		334							334	334			
100190280	SPRINGFIELD	OH		01/22/2025		190							190	190			
100201859	AUSTELL	GA		03/18/2025		277							277	277			
100196631	SACRAMENTO	CA		02/25/2025		625							625	625			
100202165	KANSAS CITY	MO		03/18/2025		339							339	339			
100202098	STATESVILLE	NC		03/18/2025		326							326	326			
100201865	PHILADELPHIA	PA		03/18/2025		312							312	312			
100201856	LOVELAND	CO		03/18/2025		345							345	345			
100177400	BAGDAD	KY		01/16/2025		260							260	260			
100157307	MENASHA	WI		02/20/2025		261							261	261			
100188952	INDIANAPOLIS	IN		01/09/2025		421							421	421			
100202042	TROY	OH		03/18/2025		328							328	328			
100201477	HIALEAH	FL		03/12/2025		20,202							20,202	20,202			
100201582	ALBUQUERQUE	NM		03/13/2025		4,858							4,858	4,858			
100194078	FAYETTEVILLE	NC		03/20/2025		281							281	281			
100188566	FORT BRAGG	CA		02/10/2025		336							336	336			
100181382	LAS VEGAS	NV		01/09/2025		309							309	309			
100197707	UNITED KINGDOM	GBR		02/28/2025		31							31		(31)		(31)
100157480	DETROIT	MI		02/20/2025		210							210	210			
100192233	PEN ARGYL	PA		01/31/2025		326							326	326			
100194441	WESLEY CHAPEL	FL		02/14/2025		80,348							80,348	80,348			
100203656	DEN HAAG	NLD		03/26/2025		(35)							(35)		35		35
100191008	WILSON	NC		01/29/2025		342							342	342			
100197079	TEANECK	NJ		02/25/2025		576							576	576			
100202180	ALLEN PARK	MI		03/18/2025		307							307	307			
100202022	DETROIT	MI		03/18/2025		204							204	204			
100197245	BOISE	ID		02/25/2025		543							543	543			
100193388	BONNER SPRINGS	KS		02/10/2025		234							234	234			
100157303	BALTIMORE	MD		02/20/2025		305							305	305			
100202173	ALLEN PARK	MI		03/18/2025		341							341	341			
100188250	SALEM	OR		01/07/2025		699							699	699			
100157216	SATSUMA	AL		02/20/2025		330							330	330			
100190425	SANTA CLARITA	CA		01/23/2025		726							726	726			
100190240	MOORE	SC		01/22/2025		313							313	313			
100177397	LEANDER	TX		01/16/2025		300							300	300			
100204398	CORONA	CA		03/31/2025		937							937	937			
100196871	BETHPAGE	NY		02/25/2025		291							291	291			
100191182	CINCINNATI	OH		01/29/2025		227							227	227			
100189381	CLAWSON	MI		01/14/2025		300							300	300			
100190279	INDIANAPOLIS	IN		01/22/2025		790							790	790			
100199426	FRANKLIN PARK	IL		03/05/2025		609							609	609			
100197740	S-GRAVENHAGE	NLD		02/26/2025		(37)							(37)		37		37
100197167	SAN FRANCISCO	CA		02/25/2025		270							270	270			
100203941	HOMESTEAD	FL		03/28/2025		311							311	311			
100196650	LAS VEGAS	NV		02/25/2025		1,245							1,245	1,245			
100204302	DENVER	CO		03/31/2025		562							562	562			
100197741	S-GRAVENHAGE	NLD		02/26/2025		475							475	581	105		105
100202408	NEWPORT NEWS	VA		03/19/2025		1,069							1,069	1,069			
100176987	LAUDERHILL	FL		01/16/2025		375							375	375			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197433	INVERNESS	FL		02/25/2025		684							684	684			
100199869	SAN JOSE	CA		03/05/2025		675							675	675			
100190271	CLEVELAND	OH		01/22/2025		254							254	254			
100202047	KANSAS CITY	MO		03/18/2025		348							348	348			
100193509	DAYTON	OH		02/10/2025		301							301	301			
100177005	DISTRICT HEIGHTS	MD		01/16/2025		292							292	292			
100197254	EATON	CO		02/25/2025		620							620	620			
100204190	WYLIE	TX		03/31/2025		373							373	373			
100189447	GREENVILLE	NC		01/14/2025		293							293	293			
100191676	DEARBORN HEIGHTS	MI		02/20/2025		238							238	238			
100201866	LAS VEGAS	NV		03/18/2025		294							294	294			
100198525	HALETHORPE	MD		02/28/2025		320							320	320			
100202058	HAZEL PARK	MI		03/18/2025		343							343	343			
100198947	EGG HARBOR TOWNSHIP	NJ		02/28/2025		248							248	248			
100201396	ATLANTA	GA		03/12/2025		238							238	238			
100190473	PARK FOREST	IL		01/24/2025		255							255	255			
100201970	CLEARWATER	FL		03/18/2025		758							758	758			
100204103	FORT WORTH	TX		03/28/2025		342							342	342			
100202166	COLUMBUS	OH		03/18/2025		342							342	342			
100190309	PARMA	OH		01/22/2025		293							293	293			
100193291	ELGIN	IL		02/10/2025		326							326	326			
100181419	JACKSON	TN		01/09/2025		271							271	271			
100197271	WELDON SPRING	MO		02/25/2025		638							638	638			
100187923	LAS VEGAS	NV		01/07/2025		425							425	425			
100193241	AKRON	OH		02/10/2025		305							305	305			
100200040	KANSAS CITY	KS		03/06/2025		363							363	363			
100189213	LOWRY CROSSING	TX		01/13/2025		23,911							23,911	23,992		81	81
100191768	CENTER LINE	MI		02/20/2025		271							271	271			
100196724	PORTLAND	OR		02/25/2025		487							487	487			
100202027	KANSAS CITY	MO		03/18/2025		326							326	326			
100199585	CLEVELAND	TN		03/05/2025		1,070							1,070	1,070			
100195682	HARLINGEN	TX		02/24/2025		201							201	201			
100157311	OCALA	FL		02/20/2025		21,456							21,456	21,456			
100186061	LINCOLN	NE		01/31/2025		272							272	272			
100204046	MARSHALL	TX		03/28/2025		608							608	608			
100202037	BALTIMORE	MD		03/18/2025		309							309	309			
100190414	PASADENA	TX		01/23/2025		596							596	596			
100203714	ROTTERDAM	NLD		03/26/2025		(36)							(36)		36		36
100200084	MARS HILL	NC		03/06/2025		7,803							7,803	7,803			
100188101	PARKER	CO		01/07/2025		610							610	610			
100194320	WILDWOOD	MO		02/14/2025		76,105							76,105	76,105			
100191806	FRESNO	CA		01/31/2025		289							289	289			
100186133	BALTIMORE	MD		02/10/2025		346							346	346			
100190427	NAPERVILLE	IL		01/23/2025		5,115							5,115	5,115			
100202013	BRUNSWICK	GA		03/18/2025		313							313	313			
100188931	HOPEWELL	VA		01/09/2025		318							318	318			
100195586	CLARKSBURG	WV		02/24/2025		292							292	292			
100190403	MARION	IA		01/23/2025		720							720	720			
100196913	SEMINOLE	FL		02/25/2025		706							706	706			
100204294	WINCHESTER	CA		03/31/2025		495							495	495			
100157381	KANSAS CITY	MO		02/20/2025		251							251	251			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100201499	SHREVEPORT	LA		03/12/2025		194							194	194			
100191681	STUART	FL		02/20/2025		265							265	265			
100191603	POWHATAN	VA		01/31/2025		237							237	237			
100189377	JONESBORO	GA		01/14/2025		277							277	277			
100181472	OLIVEHURST	CA		01/09/2025		231							231	231			
100197375	AVON BY THE SEA	NJ		02/25/2025		592							592	592			
100199523	PEPPERELL	MA		03/05/2025		3,698							3,698	3,698			
100177224	GARNER	NC		01/16/2025		859							859	859			
100199956	OXNARD	CA		03/05/2025		619							619	619			
100191175	CLEARLAKE OAKS	CA		01/29/2025		273							273	273			
100198975	SAUK VILLAGE	IL		03/03/2025		241							241	241			
100188673	AKRON	OH		02/10/2025		275							275	275			
100196797	RANDOLPH	NJ		02/25/2025		639							639	639			
100200021	OKLAHOMA CITY	OK		03/06/2025		943							943	943			
100199111	PAW PAW	MI		03/03/2025		335							335	335			
100191159	HOUSTON	TX		01/29/2025		264							264	264			
100190377	MILWAUKEE	WI		01/22/2025		94							94	94			
100186100	TILLAMOOK	OR		01/31/2025		296							296	296			
100176969	PHILADELPHIA	PA		01/16/2025		204							204	204			
100199887	GRANADA HILLS	CA		03/05/2025		890							890	890			
100200120	ALLENTOWN	PA		03/06/2025		603							603	603			
100192263	MONTGOMERY	AL		01/31/2025		285							285	285			
100190256	PITTSBURGH	PA		01/22/2025		335							335	335			
100191162	MESQUITE	TX		01/29/2025		326							326	326			
100200037	CONWAY	AR		03/06/2025		356							356	356			
100196616	LAUREL	DE		02/25/2025		1,301							1,301	1,301			
100199437	CARPINTERIA	CA		03/05/2025		595							595	595			
100195570	INDIANAPOLIS	IN		02/24/2025		298							298	298			
100199888	NEWMAN	CA		03/05/2025		539							539	539			
100199660	CRESTVIEW	FL		03/05/2025		701							701	701			
100187849	TROY	MI		01/07/2025		605							605	605			
100190406	SIMI VALLEY	CA		01/23/2025		2,288							2,288	2,288			
100194116	LAKELAND	FL		02/14/2025		543							543	543			
100191429	LEEUWARDEN	NLD		01/29/2025		(25)							(25)		25		25
100194074	LAKE JACKSON	TX		03/20/2025		1,117							1,117	1,117			
100192309	RUTHERFORD	NJ		01/31/2025		2,152							2,152	2,152			
100197304	CAMBRIA	CA		02/25/2025		620							620	620			
100201781	MEMPHIS	TN		03/18/2025		1,274							1,274	1,274			
100189603	OCALA	FL		01/17/2025		373							373	373			
100199553	HALESITE	NY		03/05/2025		486							486	486			
100193239	UPPER DARBY	PA		02/10/2025		368							368	368			
100190946	LAUDERDALE BY THE SEA	FL		01/28/2025		395							395	395			
100187796	ONTARIO	CA		01/07/2025		1,298							1,298	1,298			
100193307	MEMPHIS	TN		02/10/2025		365							365	365			
100190999	SAINT LOUIS	MO		01/29/2025		282							282	282			
100201370	RAYTOWN	MO		03/12/2025		287							287	287			
100188976	HOUSTON	TX		01/09/2025		204							204	204			
100197383	NIPOMO	CA		02/25/2025		539							539	539			
100199859	PASCO	WA		03/05/2025		419							419	419			
100194102	ST GEORGE	UT		02/14/2025		272							272	272			
100199107	ORLANDO	FL		03/03/2025		294							294	294			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100202174	SAINT ANN	MO		03/18/2025		284							284	284			
100198907	ST GEORGE	UT		02/28/2025		272							272	272			
100196726	CEDAR HILLS	UT		02/25/2025		229							229	229			
100193170	HOUSTON	TX		03/20/2025		298							298	298			
100197222	VACAVILLE	CA		02/25/2025		531							531	531			
100189368	NORTH FORT MYERS	FL		01/14/2025		311							311	311			
100189573	WACO	TX		01/17/2025		283							283	283			
100202436	MEREDITH	NH		03/20/2025		292							292	292			
100157337	NORRISTOWN	PA		02/20/2025		172							172	172			
100190457	SANTA MARIA	CA		01/23/2025		514							514	514			
100200054	FORT WAYNE	IN		03/06/2025		546							546	546			
100187982	TRENTON	NJ		01/07/2025		620							620	620			
100199655	SPRINGFIELD	PA		03/05/2025		122							122	122			
100201540	SANTA ROSA	CA		03/13/2025		292							292	292			
100190263	MIDDLETOWN	OH		01/22/2025		283							283	283			
100193645	TRUCKEE	CA		02/10/2025		294							294	294			
100191170	PHILADELPHIA	PA		01/29/2025		431							431	431			
100193729	AUGUSTA	GA		02/10/2025		232							232	232			
100204101	FORT WORTH	TX		03/28/2025		327							327	327			
100190288	PITTSBURGH	PA		01/22/2025		315							315	315			
100185219	MIAMI	FL		01/24/2025		301							301	301			
100193273	YOUNGSTOWN	OH		02/10/2025		318							318	318			
100193271	YOUNGSTOWN	OH		02/10/2025		318							318	318			
100193354	RIVERDALE	IL		02/10/2025		319							319	319			
100204213	GILBERT	AZ		03/31/2025		152							152	152			
100199761	NAPLES	FL		03/05/2025		947							947	947			
100196706	LOS ALAMITOS	CA		02/25/2025		17,692							17,692	17,692			
100191654	WAUKEGAN	IL		01/31/2025		131							131	131			
100196997	RIDGEFIELD PARK	NJ		02/25/2025		671							671	671			
100193348	GREENSBURG	PA		02/10/2025		212							212	212			
100191058	HOUSTON	TX		01/29/2025		343							343	343			
100192187	WILLOWICK	OH		01/31/2025		349							349	349			
100202190	LEBANON	PA		03/18/2025		328							328	328			
100202124	MEMPHIS	TN		03/18/2025		308							308	308			
100196866	TOOELE	UT		02/25/2025		235							235	235			
100203613	UNITED KINGDOM	GBR		03/27/2025		(12)							(12)		12		12
100204194	GLENDALE	CA		03/31/2025		3,522							3,522	3,522			
100204404	NOBLESVILLE	IN		03/31/2025		186							186	186			
100191515	UNITED KINGDOM	GBR		01/29/2025		(14)							(14)		14		14
100192308	MEMPHIS	TN		01/31/2025		443							443	443			
100197027	GUERNEVILLE	CA		02/25/2025		523							523	523			
100189437	FITCHBURG	MA		01/14/2025		335							335	335			
100202054	MILLBROOK	AL		03/18/2025		254							254	254			
100193252	MASSILLON	OH		02/10/2025		291							291	291			
100200067	FLORENCE	AL		03/06/2025		370							370	370			
100192317	HARRISBURG	PA		01/31/2025		275							275	275			
100193312	LITTLE ROCK	AR		02/10/2025		455							455	455			
100188565	AURORA	IL		02/10/2025		276							276	276			
100197738	OUDE PEKELA	NLD		02/26/2025		(42)							(42)		42		42
100201362	WINNSBORO	TX		03/12/2025		347							347	347			
100199521	CHULA VISTA	CA		03/05/2025		351							351	351			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100196869	FOSTER CITY	CA		02/25/2025		254							254	254			
100202029	WALNUT COVE	NC		03/18/2025		301							301	301			
100198911	LAKE ELSINORE	CA		02/28/2025		307							307	307			
100199659	SAMMAMISH	WA		03/05/2025		718							718	718			
100202119	KANSAS CITY	KS		03/18/2025		313							313	313			
100203675	ROTTERDAM	NLD		03/26/2025		2,189							2,189	2,432	243		243
100192246	STUART	FL		01/31/2025		919							919	919			
100190380	MILWAUKEE	WI		01/22/2025		92							92	92			
100191013	DURYEA	PA		01/29/2025		209							209	209			
100193216	PHILADELPHIA	PA		02/10/2025		271							271	271			
100201422	INDIANAPOLIS	IN		03/12/2025		246							246	246			
100197142	INDEPENDENCE	KS		02/25/2025		273							273	273			
100195617	NEW ORLEANS	LA		02/24/2025		183							183	183			
100193445	MOUND	MN		02/10/2025		281							281	281			
100191533	UNITED KINGDOM	GBR		01/29/2025		1							1		(1)		(1)
100201419	INDIANAPOLIS	IN		03/12/2025		246							246	246			
100190441	POWAY	CA		01/23/2025		685							685	685			
100181450	CHANHASSEN	MN		01/09/2025		295							295	295			
100201420	INDIANAPOLIS	IN		03/12/2025		246							246	246			
100191322	NEW HAVEN	CT		01/30/2025		236							236	236			
100195602	BAKERSFIELD	CA		02/24/2025		281							281	281			
100192255	AURORA	OH		01/31/2025		180							180	180			
100204127	HAINES CITY	FL		03/28/2025		199							199	199			
100157071	PORT HURON	MI		02/20/2025		304							304	304			
100185207	ROCK CREEK	OH		01/24/2025		254							254	254			
100192476	NORWOOD	PA		02/07/2025		230							230	230			
100177390	MENIFEE	CA		01/16/2025		2,916							2,916	2,916			
100201389	PRUDENVILLE	MI		03/12/2025		284							284	284			
100187909	LAS VEGAS	NV		01/07/2025		617							617	617			
100202067	COVINGTON	KY		03/18/2025		304							304	304			
100193267	DAYTON	OH		02/10/2025		277							277	277			
100200030	NORMAN	OK		03/06/2025		341							341	341			
100200028	NORMAN	OK		03/06/2025		303							303	303			
100177548	ST PETERSBURG	FL		01/16/2025		207							207	207			
100188258	WASILLA	AK		01/07/2025		702							702	702			
100188181	TIMNATH	CO		01/07/2025		904							904	904			
100186048	ALBUQUERQUE	NM		01/31/2025		289							289	289			
5000055555001	S-HERTOGENBOSCH	NLD		01/29/2025		(13)							(13)		13		13
100196965	ORO VALLEY	AZ		02/25/2025		379							379	379			
100201416	YUBA CITY	CA		03/12/2025		300							300	300			
100202353	CAMDEN	NJ		03/19/2025		254							254	254			
100202452	MELBOURNE	FL		03/20/2025		254							254	254			
100157514	OAK RIDGE	TN		02/20/2025		262							262	262			
100157443	ROCKFORD	IL		02/20/2025		260							260	260			
100193780	PEMBROKE PINES	FL		02/10/2025		360							360	360			
100199596	ROCKY RIVER	OH		03/05/2025		185							185	185			
100201713	PITTSBURGH	PA		03/18/2025		2,227							2,227	2,227			
100197668	UNITED KINGDOM	GBR		02/28/2025		(4)							(4)		4		4
100204356	HARLEYSVILLE	PA		03/31/2025		561							561	561			
100191450	AMSTERDAM	NLD		01/29/2025		(36)							(36)		36		36
100200151	MARION	OH		03/06/2025		352							352	352			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100203645	UNITED KINGDOM	GBR		03/27/2025		922							922	975	53		53
100200071	SEBRING	FL		03/06/2025		1,325							1,325	1,325			
100200116	PHILADELPHIA	PA		03/06/2025		310							310	310			
100196914	SAGINAW	MI		02/25/2025		525							525	525			
100190343	NORTH LITTLE ROCK	AR		01/22/2025		171							171	171			
100200032	EMPORIA	KS		03/06/2025		288							288	288			
100204118	SPARTANBURG	SC		03/28/2025		176							176	176			
100199558	PROVIDENCE FORGE	VA		03/05/2025		1,267							1,267	1,267			
100157375	KANSAS CITY	MO		02/20/2025		274							274	274			
100191363	ORLANDO	FL		01/30/2025		267							267	267			
100199481	WATERTOWN	WI		03/05/2025		729							729	729			
100198956	DOLTON	IL		02/28/2025		264							264	264			
100190378	MILWAUKEE	WI		01/22/2025		88							88	88			
100190310	READING CENTER	NY		01/22/2025		274							274	274			
100193414	DELRAY BEACH	FL		02/10/2025		239							239	239			
100191695	COLUMBIA	SC		02/20/2025		272							272	272			
100157363	HAMTRAMCK	MI		02/20/2025		222							222	222			
100199842	STATEN ISLAND	NY		03/05/2025		493							493	493			
100194193	HUNTINGTON BEACH	CA		02/14/2025		613							613	613			
100200072	NEW PORT RICHEY	FL		03/06/2025		2,161							2,161	2,161			
100189604	DRESDEN	TN		01/17/2025		161							161	161			
100204196	SUSSEX	NJ		03/31/2025		529							529	529			
100192208	EAST CHICAGO	IN		01/31/2025		238							238	238			
100157267	SAN ANTONIO	TX		02/20/2025		228							228	228			
100191759	QUINCY	IL		02/20/2025		314							314	314			
100192274	ABBEVILLE	SC		01/31/2025		1,520							1,520	1,520			
100189013	GRAND RAPIDS	MI		01/09/2025		205							205	205			
100196960	ATCO	NJ		02/25/2025		915							915	915			
100196894	BOTHELL	WA		02/25/2025		522							522	522			
100202148	YORK	PA		03/18/2025		291							291	291			
100186079	GUNNISON	CO		01/31/2025		377							377	377			
100200024	MARIETTA	OK		03/06/2025		725							725	725			
100157385	DEARBORN	MI		02/20/2025		212							212	212			
100196824	SCOTCH PLAINS	NJ		02/25/2025		825							825	825			
100193573	OAK LAWN	IL		02/10/2025		1,201							1,201	1,201			
100189015	HOUSTON	TX		01/09/2025		289							289	289			
100196939	MURRIETA	CA		02/25/2025		454							454	454			
100196666	LEXINGTON	SC		02/25/2025		1,228							1,228	1,228			
100200049	COAL CITY	IL		03/06/2025		340							340	340			
100197306	GREENVILLE	SC		02/25/2025		4,594							4,594	4,594			
100200013	DALLAS	TX		03/06/2025		337							337	337			
100199823	PASADENA	CA		03/05/2025		175							175	175			
100200140	SCHENECTADY	NY		03/06/2025		335							335	335			
100193537	BETTENDORF	IA		02/10/2025		17,922							17,922	17,922			
100157282	INDIANAPOLIS	IN		02/20/2025		290							290	290			
100188168	WILLIAMSBURG	VA		01/07/2025		2,145							2,145	2,145			
100194595	BARSTOW	CA		03/28/2025		289							289	289			
100202007	EUCLID	OH		03/18/2025		292							292	292			
100196880	BONNER SPRINGS	KS		02/25/2025		536							536	536			
100157305	FLORISSANT	MO		02/20/2025		235							235	235			
100193763	AUGUSTA	GA		02/10/2025		246							246	246			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204200	RIVERSIDE	CA		03/31/2025		220							220	220			
100192257	BENTON	AR		01/31/2025		418							418	418			
100194204	MOUNT DORA	FL		02/14/2025		410							410	410			
100195599	APPLETON	WI		02/24/2025		167							167	167			
100196739	GOFFSTOWN	NH		02/25/2025		752							752	752			
100204025	FORT WAYNE	IN		03/28/2025		252							252	252			
100201672	WINCHESTER	OH		03/13/2025		274							274	274			
100197061	VIRGINIA BEACH	VA		02/25/2025		2,090							2,090	2,090			
100193691	BINGHAMTON	NY		02/10/2025		243							243	243			
100202045	BROWNSVILLE	TX		03/18/2025		282							282	282			
100192222	RENO	NV		01/31/2025		94,499							94,499	94,499			
100196633	GILBERT	AZ		02/25/2025		635							635	635			
100196826	MOUNTAIN VIEW	HI		02/25/2025		472							472	472			
100194053	SLIDELL	LA		03/20/2025		234							234	234			
100201423	MILWAUKEE	WI		03/12/2025		309							309	309			
100193281	SOUTH BOUND BROOK	NJ		02/10/2025		65,444							65,444	65,444			
100199466	ISLIP	NY		03/05/2025		1,041							1,041	1,041			
100197446	MORENO VALLEY	CA		02/25/2025		231							231	231			
100202021	GARY	IN		03/18/2025		288							288	288			
100204027	VIDOR	TX		03/28/2025		233							233	233			
100199664	PHILADELPHIA	TN		03/05/2025		975							975	975			
100196743	BURLINGAME	CA		02/25/2025		237							237	237			
100200050	CEDAR FALLS	IA		03/06/2025		338							338	338			
100201305	JACKSONVILLE	FL		03/12/2025		252							252	252			
100193246	PARMA	OH		02/10/2025		347							347	347			
100199645	LUDLOW	MA		03/05/2025		155							155	155			
100177657	RANCHO CORDOVA	CA		01/16/2025		10,450							10,450	10,450			
100191823	WELSH	LA		01/31/2025		279							279	279			
100198949	LINCOLN	NE		02/28/2025		325							325	325			
100189597	CANTON	OH		01/17/2025		268							268	268			
100204140	URBANA	OH		03/28/2025		387							387	387			
100193302	PALATINE	IL		02/10/2025		268							268	268			
100196950	RENO	NV		02/25/2025		4,604							4,604	4,604			
100188249	ORLANDO	FL		01/07/2025		516							516	516			
100197060	LAS VEGAS	NV		02/25/2025		191							191	191			
100193287	PITTSBURGH	PA		02/10/2025		287							287	287			
100197092	HENDERSON	NV		02/25/2025		462							462	462			
100202151	LINTON	IN		03/18/2025		306							306	306			
100192389	RIVERSIDE	CA		02/06/2025		2,966							2,966	2,966			
100197015	UNION	WA		02/25/2025		615							615	615			
100197703	UNITED KINGDOM	GBR		02/28/2025		11							11		(11)		(11)
100187908	HUNTINGTON BEACH	CA		01/07/2025		499							499	499			
100197014	WICKENBURG	AZ		02/25/2025		530							530	530			
100193365	GRAPEVINE	TX		02/10/2025		318							318	318			
100188561	HEPHZIBAH	GA		02/10/2025		204							204	204			
100197711	UNITED KINGDOM	GBR		02/28/2025		598							598	645	47		47
100177552	PARMA	ID		01/16/2025		294							294	294			
100192280	MEMPHIS	TN		01/31/2025		939							939	939			
100196966	HENDERSON	NV		02/25/2025		484							484	484			
100204269	NORFOLK	VA		03/31/2025		410							410	410			
100192320	BALTIMORE	MD		01/31/2025		265							265	265			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196590	ANTELOPE	CA		02/25/2025		498							498	498			
100201408	BALTIMORE	MD		03/12/2025		331							331	331			
100196755	SUNRIVER	OR		02/25/2025		545							545	545			
100197022	OXNARD	CA		02/25/2025		609							609	609			
100197150	PORT ST LUCIE	FL		02/25/2025		539							539	539			
100191443	DEN HAAG	NLD		01/29/2025		(11)							(11)		11		11
100190655	CLOVER	SC		01/28/2025		924							924	924			
100199987	FARMINGTON	NM		03/06/2025		548							548	548			
100157398	FAYETTEVILLE	NC		02/20/2025		240							240	240			
100203664	TILBURG	NLD		03/26/2025		2,051							2,051	2,272	221		221
100197749	S-GRAVENHAGE	NLD		02/26/2025		1,012							1,012	1,180	168		168
100200163	HUNTSVILLE	AL		03/06/2025		226							226	226			
100202078	CLEVELAND	OH		03/18/2025		291							291	291			
100196926	BULLHEAD CITY	AZ		02/25/2025		1,425							1,425	1,425			
100202044	GARY	IN		03/18/2025		295							295	295			
100193552	MINNEAPOLIS	MN		02/10/2025		256							256	256			
100197727	S-GRAVENHAGE	NLD		02/26/2025		1,521							1,521	1,770	248		248
100193373	BAYONNE	NJ		02/10/2025		420							420	420			
100199456	RIVER VALE	NJ		03/05/2025		526							526	526			
100198973	GARY	IN		02/28/2025		230							230	230			
100157142	ATLANTA	GA		02/20/2025		289							289	289			
100197138	FONTANA	CA		02/25/2025		513							513	513			
100201663	NORTHWOOD	NH		03/13/2025		239							239	239			
100203134	OKLAHOMA CITY	OK		03/27/2025		9,425							9,425	9,425			
100193475	COLUMBUS	GA		02/10/2025		313							313	313			
100199688	ORO VALLEY	AZ		03/05/2025		3,612							3,612	3,612			
100194073	HOPE MILLS	NC		03/20/2025		237							237	237			
100196594	PORTLAND	OR		02/25/2025		462							462	462			
100188089	MESA	AZ		01/07/2025		566							566	566			
100191334	BINGHAMTON	NY		01/30/2025		234							234	234			
100199482	PASADENA	CA		03/05/2025		124							124	124			
100197391	SMITHFIELD	UT		02/25/2025		2,149							2,149	2,149			
100196810	ARVADA	CO		02/25/2025		494							494	494			
100197757	GRONINGEN	NLD		02/26/2025		(30)							(30)		30		30
100181444	LAFAYETTE	LA		01/09/2025		666							666	666			
100193279	WEST NORRITON	PA		02/10/2025		2,153							2,153	2,153			
100191566	BUCKEYE	AZ		01/31/2025		242							242	242			
100157492	CHILLICOTHE	OH		02/20/2025		839							839	839			
100191525	UNITED KINGDOM	GBR		01/29/2025		(10)							(10)		10		10
100196974	PEORIA	AZ		02/25/2025		542							542	542			
100187881	CHESTERFIELD	MI		01/07/2025		531							531	531			
100193212	TEMPLE TERRACE	FL		02/10/2025		272							272	272			
100193408	WINTER HAVEN	FL		02/10/2025		324							324	324			
100201375	SPRING	TX		03/12/2025		884							884	884			
100202033	MUNHALL	PA		03/18/2025		274							274	274			
100200000	BUCHANAN DAM	TX		03/06/2025		359							359	359			
100189525	BRIDGEPORT	MI		01/15/2025		230							230	230			
100190344	KANSAS CITY	MO		01/22/2025		192							192	192			
100193571	MEMPHIS	TN		02/10/2025		252							252	252			
100196673	SANTA ROSA BEACH	FL		02/25/2025		981							981	981			
100189619	TALLADEGA	AL		01/17/2025		127							127	127			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100192218	STOCKTON	CA		01/31/2025		296							296	296			
100201407	INDIANAPOLIS	IN		03/12/2025		281							281	281			
100188107	MODESTO	CA		01/07/2025		497							497	497			
100202041	MEMPHIS	TN		03/18/2025		276							276	276			
100188648	ATWATER	CA		02/10/2025		279							279	279			
100197737	S-GRAVENHAGE	NLD		02/26/2025		419							419	509	90		90
100157503	COLUMBUS	GA		02/20/2025		974							974	974			
100202192	JACKSONVILLE	FL		03/18/2025		266							266	266			
100198932	LORAIN	OH		02/28/2025		221							221	221			
100188025	CONCORD	CA		01/07/2025		547							547	547			
100192254	EAU CLAIRE	WI		01/31/2025		311							311	311			
100196593	CORONA	CA		02/25/2025		358							358	358			
100203639	UNITED KINGDOM	GBR		03/27/2025		(10)							(10)		10		10
100204392	SAN DIMAS	CA		03/31/2025		607							607	607			
100201687	MAYS LANDING	NJ		03/13/2025		1,305							1,305	1,305			
100201400	INDIANAPOLIS	IN		03/12/2025		280							280	280			
100198950	LOWVILLE	NY		02/28/2025		222							222	222			
100200123	PHILADELPHIA	PA		03/06/2025		506							506	506			
100200117	WARMINSTER	PA		03/06/2025		208							208	208			
100197431	MAUMELLE	AR		02/25/2025		505							505	505			
100197113	CLOVIS	CA		02/25/2025		571							571	571			
100197701	UNITED KINGDOM	GBR		02/28/2025		(22)							(22)		22		22
100188147	SALT LAKE CITY	UT		01/07/2025		600							600	600			
100199547	OAKLEY	CA		03/05/2025		428							428	428			
100204281	HAWTHORNE	CA		03/31/2025		192							192	192			
100177416	OCEAN CITY	MD		01/16/2025		28,447							28,447	28,447			
100197342	GREEN VALLEY	AZ		02/25/2025		4,418							4,418	4,418			
100197262	BUCKEYE	AZ		02/25/2025		484							484	484			
100197289	MESA	AZ		02/25/2025		1,000							1,000	1,000			
100190283	TROY	NY		01/22/2025		232							232	232			
100192186	CRESTWOOD	IL		01/31/2025		225							225	225			
500005604001	WIJK BIJ DUURSTEDE	NLD		01/29/2025		(11)							(11)		11		11
100200159	DUBLIN	OH		03/06/2025		6,131							6,131	6,131			
100193424	CORYDON	IN		02/10/2025		253							253	253			
100157386	INDIANAPOLIS	IN		02/20/2025		223							223	223			
100202171	WINFIELD	KS		03/18/2025		276							276	276			
100200138	MADISON	ME		03/06/2025		830							830	830			
100191512	UNITED KINGDOM	GBR		01/29/2025		(11)							(11)		11		11
100191715	JACKSON	WI		02/20/2025		234							234	234			
100200098	BLUEFIELD	WV		03/06/2025		319							319	319			
100186074	INDIANAPOLIS	IN		01/31/2025		1,132							1,132	1,132			
100200045	FORRESTON	IL		03/06/2025		311							311	311			
100193310	MEMPHIS	TN		02/10/2025		305							305	305			
100197076	NEWARK	DE		02/25/2025		479							479	479			
100193285	READING	PA		02/10/2025		244							244	244			
100190318	CLEVELAND	OH		01/22/2025		202							202	202			
100198937	GREENVILLE	NC		02/28/2025		233							233	233			
100190331	AKRON	OH		01/22/2025		228							228	228			
100196804	NATIONAL CITY	CA		02/25/2025		229							229	229			
100193311	BENTON	AR		02/10/2025		255							255	255			
100190394	OCEAN	NJ		01/23/2025		1,289							1,289	1,289			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100190379	MILWAUKEE	WI		01/22/2025		80							80	80			
100203633	UNITED KINGDOM	GBR		03/27/2025		(13)							(13)		13		13
100200005	LAREDO	TX		03/06/2025		9,980							9,980	9,980			
100197345	ROBERTSDALE	AL		02/25/2025		359							359	359			
100190376	MILWAUKEE	WI		01/22/2025		84							84	84			
100197151	RIVERSIDE	RI		02/25/2025		611							611	611			
100177522	CLEVELAND	OH		01/16/2025		215							215	215			
100202127	DETROIT	MI		03/18/2025		235							235	235			
100197052	LOS ANGELES	CA		02/25/2025		676							676	676			
100201325	EUCLID	OH		03/12/2025		183							183	183			
100193309	ROCKFORD	IL		02/10/2025		240							240	240			
100193479	HUACHUCA CITY	AZ		02/10/2025		258							258	258			
100190801	BALTIMORE	MD		01/27/2025		293							293	293			
100202009	SHELBY	NC		03/18/2025		272							272	272			
100194186	MARIETTA	GA		02/14/2025		888							888	888			
100204405	OMRO	WI		03/31/2025		78							78	78			
100177035	BEDFORD	OH		01/16/2025		465							465	465			
100191438	S-GRAVENHAGE	NLD		01/29/2025		(39)							(39)		39		39
100188201	YULEE	FL		01/07/2025		524							524	524			
100177199	SYRACUSE	NY		01/16/2025		960							960	960			
100197196	SAN BERNARDINO	CA		02/25/2025		502							502	502			
100204362	CUMMING	GA		03/31/2025		622							622	622			
100157319	COUNTRY CLUB HILLS	IL		02/20/2025		209							209	209			
100191532	UNITED KINGDOM	GBR		01/29/2025		(11)							(11)		11		11
100202150	NEWARK	OH		03/18/2025		251							251	251			
100202123	STEUBENVILLE	OH		03/18/2025		1,036							1,036	1,036			
100192184	HAMILTON	OH		01/31/2025		487							487	487			
100200075	EUSTIS	FL		03/06/2025		323							323	323			
100193773	PUEBLO	CO		02/10/2025		212							212	212			
100181398	DUNNELLON	FL		01/09/2025		222							222	222			
100197411	MENDHAM	NJ		02/25/2025		375							375	375			
100188600	SUMTER	SC		02/10/2025		1,137							1,137	1,137			
100193728	KILLEEN	TX		02/10/2025		241							241	241			
100188580	NORTH LAS VEGAS	NV		02/10/2025		283							283	283			
100199926	DOWNEY	CA		03/05/2025		822							822	822			
100203617	UNITED KINGDOM	GBR		03/27/2025													
100190421	MOYOCK	NC		01/23/2025		516							516	516			
100191003	PHILADELPHIA	PA		01/29/2025		151							151	151			
100188591	GARFIELD HEIGHTS	OH		02/10/2025		253							253	253			
100199707	COLTS NECK	NJ		03/05/2025		166							166	166			
100199614	LANCASTER	PA		03/05/2025		812							812	812			
100188100	MARIETTA	GA		01/07/2025		501							501	501			
100188197	TRACY	CA		01/07/2025		509							509	509			
100197421	BUMPASS	VA		02/25/2025		693							693	693			
100203616	UNITED KINGDOM	GBR		03/27/2025		4							4		(4)		(4)
100202186	DEARBORN HEIGHTS	MI		03/18/2025		158							158	158			
100194553	GREENSBORO	NC		02/20/2025		211							211	211			
100191408	ARNHEM	NLD		01/29/2025		(39)							(39)		39		39
100196806	SAN DIEGO	CA		02/25/2025		492							492	492			
100201393	PUEBLO	CO		03/12/2025		858							858	858			
100199698	EL CAJON	CA		03/05/2025		225							225	225			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100199496	BRONX	NY		03/05/2025		409							409	409			
100197028	DELRAY BEACH	FL		02/25/2025		454							454	454			
100199506	COLLIERVILLE	TN		03/05/2025		684							684	684			
100202193	MILLBROOK	AL		03/18/2025		237							237	237			
100196887	RICHMOND	CA		02/25/2025		280							280	280			
100201425	LYNCHBURG	VA		03/12/2025		210							210	210			
100186045	GONZALES	TX		01/31/2025		421							421	421			
100197381	ROY	WA		02/25/2025		444							444	444			
100190446	PEORIA	AZ		01/23/2025		630							630	630			
100197209	WINSTON	GA		02/25/2025		307							307	307			
100204406	BONITA	CA		03/31/2025		63							63	63			
100197432	MIDDLETOWN	DE		02/25/2025		531							531	531			
100199704	NAPERVILLE	IL		03/05/2025		338							338	338			
100197040	ROSEVILLE	CA		02/25/2025		473							473	473			
100193300	PHILADELPHIA	PA		02/10/2025		438							438	438			
100196943	SAN DIEGO	CA		02/25/2025		873							873	873			
100197200	MIRAMAR	FL		02/25/2025		331							331	331			
100197422	CLOVER	SC		02/25/2025		24,691							24,691	24,691			
100197327	GOODYEAR	AZ		02/25/2025		1,426							1,426	1,426			
100203722	HAARLEM	NLD		03/26/2025		(40)							(40)		40		40
100190350	SHARON HILL	PA		01/22/2025		240							240	240			
100197263	RIVERSIDE	CA		02/25/2025		733							733	733			
100199593	DURHAM	NC		03/05/2025		1,159							1,159	1,159			
100157495	MACON	GA		02/20/2025		209							209	209			
100204291	HIALEAH	FL		03/31/2025		210							210	210			
100193333	CHICAGO	IL		02/10/2025		214							214	214			
100196766	WICHITA	KS		02/25/2025		219							219	219			
100203634	UNITED KINGDOM	GBR		03/27/2025		(1)							(1)		1		1
100190261	MONTICELLO	NY		01/22/2025		234							234	234			
100157302	SAINT LOUIS	MO		02/20/2025		203							203	203			
100195601	NEW KENSINGTON	PA		02/24/2025		247							247	247			
100199947	GLENHAVEN	CA		03/05/2025		890							890	890			
100199420	NEWARK	NJ		03/05/2025		258							258	258			
100199839	GALT	CA		03/05/2025		176							176	176			
100199666	SOUTH DENNIS	MA		03/05/2025		449							449	449			
100193451	MONTGOMERY	AL		02/10/2025		233							233	233			
100192215	MEMPHIS	TN		01/31/2025		233							233	233			
100202187	MILWAUKEE	WI		03/18/2025		433							433	433			
100199599	BREWSTER	MA		03/05/2025		471							471	471			
100197024	KISSIMMEE	FL		02/25/2025		563							563	563			
100199794	SOUTH LAKE TAHOE	CA		03/05/2025		436							436	436			
100196790	SAN JOSE	CA		02/25/2025		514							514	514			
100203615	UNITED KINGDOM	GBR		03/27/2025		4							4		(4)		(4)
100201753	HOFFMAN ESTATES	IL		03/18/2025		248							248	248			
100200105	BALTIMORE	MD		03/06/2025		306							306	306			
100157270	MYRTLE BEACH	SC		02/20/2025		201							201	201			
100197026	LONGMONT	CO		02/25/2025		496							496	496			
100185246	VALDOSTA	GA		01/24/2025		205							205	205			
100188195	VICTORVILLE	CA		01/07/2025		481							481	481			
100193282	YORK	PA		02/10/2025		246							246	246			
100196682	JACKSONVILLE	FL		02/25/2025		503							503	503			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157404	OCALA	FL		02/20/2025		331							331	331			
100199543	LOUISVILLE	KY		03/05/2025		362							362	362			
100191542	UNITED KINGDOM	GBR		01/29/2025		10							10		(10)		(10)
100199526	JUPITER	FL		03/05/2025		472							472	472			
100197240	FORT SCOTT	KS		02/25/2025		600							600	600			
100199960	MANASSAS	VA		03/05/2025		175							175	175			
100197442	WILMINGTON	DE		02/25/2025		570							570	570			
100199783	KAYSVILLE	UT		03/05/2025		21,489							21,489	21,489			
100197239	PONTE VEDRA	FL		02/25/2025		629							629	629			
100197120	LAS VEGAS	NV		02/25/2025		499							499	499			
100196976	SANTA CLARITA	CA		02/25/2025		463							463	463			
100196591	KAILUA KONA	HI		02/25/2025		957							957	957			
100187787	LEHI	UT		01/07/2025		507							507	507			
100196707	SALEM	OR		02/25/2025		503							503	503			
100187880	TOMS RIVER	NJ		01/07/2025		820							820	820			
100192266	MERCEDES	TX		01/31/2025		153							153	153			
100157452	PHILADELPHIA	PA		02/20/2025		199							199	199			
100200046	PACIFIC	MO		03/06/2025		309							309	309			
100201404	FLINT	MI		03/12/2025		161							161	161			
100197365	WINDERMERE	FL		02/25/2025		173							173	173			
100202138	PHILADELPHIA	PA		03/18/2025		249							249	249			
100199059	SAINT ROBERT	MO		02/28/2025		290							290	290			
100187779	LOUDON	NH		01/07/2025		674							674	674			
100199602	SANTEE	CA		03/05/2025		1,051							1,051	1,051			
100197423	HUDSONVILLE	MI		02/25/2025		482							482	482			
100202132	MANSFIELD	OH		03/18/2025		222							222	222			
100201415	BALTIMORE	MD		03/12/2025		205							205	205			
100177673	KISSIMMEE	FL		01/16/2025		66							66	66			
100204255	KALAMAZOO	MI		03/31/2025		908							908	908			
100202454	MARTGATE	FL		03/20/2025		179							179	179			
100195567	HOUSTON	TX		02/24/2025		152							152	152			
100196760	MOUNT PLEASANT	MI		02/25/2025		2,897							2,897	2,897			
100177573	RANGER	TX		01/16/2025		267							267	267			
100197036	OAKLAND	CA		02/25/2025		534							534	534			
100199748	SCHERERVILLE	IN		03/05/2025		89							89	89			
100200039	GREERS FERRY	AR		03/06/2025		182							182	182			
100192200	SAINT LOUIS	MO		01/31/2025		272							272	272			
100192197	BETHLEHEM	PA		01/31/2025		317							317	317			
100181379	LAS VEGAS	NV		01/09/2025		158							158	158			
100200066	BIRMINGHAM	AL		03/06/2025		263							263	263			
100196990	ROSEVILLE	CA		02/25/2025		541							541	541			
100192272	HAZEL PARK	MI		01/31/2025		248							248	248			
100201829	TYLER	TX		03/18/2025		230							230	230			
100199494	BRISTOL	IN		03/05/2025		10,581							10,581	10,581			
100197063	ROCHESTER	MN		02/25/2025		466							466	466			
100203149	BAKERSFIELD	CA		03/27/2025		271							271	271			
100203717	S-GRAVENHAGE	NLD		03/26/2025		(27)							(27)		27		27
100197309	FLEMINGTON	NJ		02/25/2025		329							329	329			
100197212	KINGSTON	WA		02/25/2025		534							534	534			
100199790	KNOXVILLE	TN		03/05/2025		512							512	512			
100177094	STUART	FL		01/16/2025		1,393							1,393	1,393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100197169	SAN FRANCISCO	CA		02/25/2025		188							188	188			
100200052	DES MOINES	IA		03/06/2025		342							342	342			
100191822	LAKE CHARLES	LA		01/31/2025		234							234	234			
100197184	HIGHLANDS RANCH	CO		02/25/2025		227							227	227			
100197123	WHITTIER	CA		02/25/2025		534							534	534			
100192314	DAVENPORT	IA		01/31/2025		215							215	215			
100200031	EL RENO	OK		03/06/2025		427							427	427			
100194200	COMPTON	CA		02/14/2025		981							981	981			
100196712	MERRITT ISLAND	FL		02/25/2025		488							488	488			
100157304	KANSAS CITY	KS		02/20/2025		227							227	227			
100191292	SAN ANTONIO	TX		01/30/2025		247							247	247			
100196636	RUCKERSVILLE	VA		02/25/2025		297							297	297			
100197012	EVERETT	WA		02/25/2025		503							503	503			
100196985	YUMA	AZ		02/25/2025		8,572							8,572	8,572			
100196938	SAN FRANCISCO	CA		02/25/2025		212							212	212			
100189713	LAS VEGAS	NV		02/20/2025		395							395	395			
100200102	LONG ISLAND	VA		03/06/2025		253							253	253			
100196900	INDIO	CA		02/25/2025		881							881	881			
100190231	FORT WAYNE	IN		01/21/2025		480							480	480			
100190820	GREENVILLE	NC		01/27/2025		237							237	237			
100193574	COCOA	FL		02/10/2025		256							256	256			
100185286	WARREN	MI		01/24/2025		3,947							3,947	3,947			
100201931	PHILADELPHIA	PA		03/18/2025		310							310	310			
100197090	SEBASTIAN	FL		02/25/2025		306							306	306			
100204353	MARYSVILLE	OH		03/31/2025		183							183	183			
100177241	ROSELAND	VA		01/16/2025		330							330	330			
100204337	RICHMOND	CA		03/31/2025		421							421	421			
100201369	ORLANDO	FL		03/12/2025		403							403	403			
100197301	SAN DIEGO	CA		02/25/2025		538							538	538			
100200137	WORCESTER	MA		03/06/2025		310							310	310			
100157298	PORT ARTHUR	TX		02/20/2025		211							211	211			
100193407	KANSAS CITY	MO		02/10/2025		245							245	245			
100200136	YORK	ME		03/06/2025		285							285	285			
100200018	TULSA	OK		03/06/2025		606							606	606			
100199776	HACKENSACK	NJ		03/05/2025		459							459	459			
100197072	SUSSEX	NJ		02/25/2025		534							534	534			
100187776	ENGLEWOOD	NJ		01/07/2025		1,130							1,130	1,130			
100204235	EDGEWATER	MD		03/31/2025		2,033							2,033	2,033			
100192245	WILMINGTON	NC		01/31/2025		231							231	231			
100200101	STAUNTON	VA		03/06/2025		596							596	596			
100201401	AKRON	OH		03/12/2025		253							253	253			
100197051	CHINO	CA		02/25/2025		780							780	780			
100197708	UNITED KINGDOM	GBR		02/28/2025		412							412	419	6		6
100196748	WAIKOLOA	HI		02/25/2025		333							333	333			
100188044	VISTA	CA		01/07/2025		538							538	538			
100193401	HERNDON	VA		02/10/2025		259							259	259			
100193299	COLUMBIA	MD		02/10/2025		266							266	266			
100191524	UNITED KINGDOM	GBR		01/29/2025		5							5		(5)		(5)
100193314	MEMPHIS	TN		02/10/2025		297							297	297			
100203610	UNITED KINGDOM	GBR		03/27/2025		340							340	364	24		24
100197673	UNITED KINGDOM	GBR		02/28/2025		(11)							(11)		11		11

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100188215	PEMBROKE PINES	FL		01/07/2025		542							542	542			
100188069	NORTH BERGEN	NJ		01/07/2025		460							460	460			
100190464	GREENSBORO	NC		01/24/2025		253							253	253			
100202178	GREENSBORO	NC		03/18/2025		170							170	170			
100188050	DELRAN	NJ		01/07/2025		562							562	562			
100203632	UNITED KINGDOM	GBR		03/27/2025		(18)							(18)		18		18
100193159	PHILADELPHIA	PA		03/20/2025		250							250	250			
100199446	VENTURA	CA		03/05/2025		539							539	539			
100188123	MENIFEE	CA		01/07/2025		546							546	546			
100197379	ESCONDIDO	CA		02/25/2025		277							277	277			
100199452	PORT ANGELES	WA		03/05/2025		381							381	381			
100187833	LARGO	FL		01/07/2025		489							489	489			
100204145	CANTON	OH		03/28/2025		192							192	192			
100197025	SAN FRANCISCO	CA		02/25/2025		446							446	446			
100157484	DETROIT	MI		02/20/2025		217							217	217			
100194049	SUN CITY CENTER	FL		03/20/2025		244							244	244			
100197343	OLD LYME	CT		02/25/2025		524							524	524			
100196957	YORKTOWN HEIGHTS	NY		02/25/2025		640							640	640			
100177540	PHOENIX	AZ		01/16/2025		385							385	385			
100202028	CHICAGO HEIGHTS	IL		03/18/2025		258							258	258			
100196937	SAN PABLO	CA		02/25/2025		228							228	228			
100202091	MACON	GA		03/18/2025		234							234	234			
100199710	PHILADELPHIA	PA		03/05/2025		584							584	584			
100177033	OCEAN CITY	MD		01/16/2025		1,534							1,534	1,534			
100190782	ROCHESTER	NY		01/27/2025		279							279	279			
100193305	LISLE	IL		02/10/2025		275							275	275			
100193392	WILMINGTON	NC		02/10/2025		231							231	231			
100190428	NEWPORT	OR		01/23/2025		485							485	485			
100157507	MEMPHIS	TN		02/20/2025		234							234	234			
100191528	UNITED KINGDOM	GBR		01/29/2025		(15)							(15)		15		15
100197347	SUN VALLEY	CA		02/25/2025		181							181	181			
100190429	ANTIOCH	CA		01/23/2025		368							368	368			
100194203	BLOOMFIELD	NJ		02/14/2025		575							575	575			
100196783	FONTANA	CA		02/25/2025		476							476	476			
100191527	UNITED KINGDOM	GBR		01/29/2025		(3)							(3)		3		3
100190396	COLTON	CA		01/23/2025		405							405	405			
100177071	PALM DESERT	CA		01/16/2025		275							275	275			
100192258	CLEVELAND	OH		01/31/2025		224							224	224			
100200124	MARIETTA	PA		03/06/2025		681							681	681			
100177584	TUSCON	AZ		01/16/2025		289							289	289			
100204265	ESCONDIDO	CA		03/31/2025		444							444	444			
100196947	RANCHO SANTA MARGARITA	CA		02/25/2025		183							183	183			
100193535	BUFFALO	NY		02/10/2025		156							156	156			
100196798	SALINAS	CA		02/25/2025		1,007							1,007	1,007			
100193274	AKRON	OH		02/10/2025		226							226	226			
100199499	SOUTH HADLEY	MA		03/05/2025		116							116	116			
100188917	LAUGHLIN	NV		01/09/2025		175							175	175			
100190250	CLEVELAND	OH		01/22/2025		184							184	184			
100198969	BALTIMORE	MD		02/28/2025		175							175	175			
100192226	AKRON	OH		01/31/2025		642							642	642			
100190450	NOKESVILLE	VA		01/23/2025		559							559	559			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100191423	ALMELO	NLD		01/29/2025		(34)							(34)		34		34
100193548	RHINELANDER	WI		02/10/2025		242							242	242			
100200107	PETERSBURG	VA		03/06/2025		266							266	266			
100192178	CRESTWOOD	IL		01/31/2025		196							196	196			
100196917	VALRICO	FL		02/25/2025		111							111	111			
100202168	SPRINGFIELD	OH		03/18/2025		218							218	218			
100196658	VASSAR	MI		02/25/2025		423							423	423			
100199580	SOUTHFIELD	MI		03/05/2025		89							89	89			
100204391	ELIZABETHTOWN	KY		03/31/2025		399							399	399			
100197149	TOLLESON	AZ		02/25/2025		478							478	478			
100197388	DAVENPORT	FL		02/25/2025		559							559	559			
100201428	MEMPHIS	TN		03/12/2025		204							204	204			
100202094	ST. LOUIS	MO		03/18/2025		314							314	314			
100199618	BRONX	NY		03/05/2025		823							823	823			
100196622	MESA	AZ		02/25/2025		459							459	459			
100197213	DOVER	DE		02/25/2025		274							274	274			
100196702	NORTH LAS VEGAS	NV		02/25/2025		452							452	452			
100190300	GARFIELD HEIGHTS	OH		01/22/2025		191							191	191			
100157101	GARLAND	TX		02/20/2025		1,149							1,149	1,149			
100202046	CINCINNATI	OH		03/18/2025		247							247	247			
100157190	GAINESVILLE	FL		02/20/2025		420							420	420			
100193249	BEDFORD	OH		02/10/2025		209							209	209			
100199465	CROTON	OH		03/05/2025		321							321	321			
100197172	LINCOLN CITY	OR		02/25/2025		406							406	406			
100192300	GREENVILLE	SC		01/31/2025		260							260	260			
100202095	COLUMBUS	GA		03/18/2025		244							244	244			
100200062	AKRON	OH		03/06/2025		193							193	193			
100190329	ZANESVILLE	OH		01/22/2025		228							228	228			
100197456	ZACHARY	LA		02/25/2025		1,988							1,988	1,988			
100201718	LANCASTER	SC		03/18/2025		6,065							6,065	6,065			
100199950	FAIRLESS HILLS	PA		03/05/2025		432							432	432			
100202020	MILWAUKEE	WI		03/18/2025		304							304	304			
100190355	NORTH LITTLE ROCK	AR		01/22/2025		131							131	131			
100197465	ALEXANDRIA	VA		02/25/2025		398							398	398			
100191513	UNITED KINGDOM	GBR		01/29/2025		5							5		(5)		(5)
100197130	CARMICHAEL	CA		02/25/2025		843							843	843			
100202060	WILSON	NC		03/18/2025		198							198	198			
100198959	OMAHA	NE		02/28/2025		160							160	160			
100199991	PHOENIX	AZ		03/06/2025		282							282	282			
100199816	NEWARK	IL		03/05/2025		3,208							3,208	3,208			
100197461	COLUMBIA	NJ		02/25/2025		688							688	688			
100193304	ZION	IL		02/10/2025		190							190	190			
100199955	VISTA	CA		03/05/2025		272							272	272			
100202048	SAN BENITO	TX		03/18/2025		223							223	223			
100199427	GRETNA	LA		03/05/2025		1,346							1,346	1,346			
100199775	SPRING HILL	TN		03/05/2025		1,263							1,263	1,263			
100157447	TOWSON	MD		02/20/2025		178							178	178			
100202077	SPRINGFIELD	OH		03/18/2025		246							246	246			
100199861	ASHBURN	VA		03/05/2025		426							426	426			
100196685	SAN DIMAS	CA		02/25/2025		433							433	433			
100197418	ARLINGTON	AZ		02/25/2025		561							561	561			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100202096	DETROIT	MI		03/18/2025		226							226	226			
100199617	BRANCHBURG	NJ		03/05/2025		1,930							1,930	1,930			
100197366	SAYREVILLE	NJ		02/25/2025		410							410	410			
100197002	LANSING	MI		02/25/2025		583							583	583			
100187860	GILBERT	AZ		01/07/2025		827							827	827			
100191424	SCHIEDAM	NLD		01/29/2025		(17)							(17)		17		17
100191404	BREDA	NLD		01/29/2025		314							314	399	85		85
100188058	ALBUQUERQUE	NM		01/07/2025		426							426	426			
100192277	GAASTRA	MI		01/31/2025		224							224	224			
100190442	DURANGO	CO		01/23/2025		426							426	426			
100196788	FAIR OAKS	CA		02/25/2025		311							311	311			
100193349	HAZEL CREST	IL		02/10/2025		234							234	234			
100193277	DETROIT	MI		02/10/2025		236							236	236			
100197385	SURPRISE	AZ		02/25/2025		549							549	549			
100197070	WAIANAE	HI		02/25/2025		1,089							1,089	1,089			
100197134	ANTIOCH	CA		02/25/2025		462							462	462			
100197665	UNITED KINGDOM	GBR		02/28/2025		(5)							(5)		5		5
100197687	UNITED KINGDOM	GBR		02/28/2025		(8)							(8)		8		8
100196940	LAS VEGAS	NV		02/25/2025		195							195	195			
100197714	UNITED KINGDOM	GBR		02/28/2025		4							4		(4)		(4)
100202104	CHICAGO	IL		03/18/2025		232							232	232			
100202099	LEBANON	PA		03/18/2025		221							221	221			
100204237	WOODLAND HLS	CA		03/31/2025		156							156	156			
100204185	HINCKLEY	IL		03/31/2025		480							480	480			
100204223	SAN DIEGO	CA		03/31/2025		590							590	590			
100190269	MEMPHIS	TN		01/22/2025		214							214	214			
100196863	DALY CITY	CA		02/25/2025		501							501	501			
100187835	SUFFOLK	VA		01/07/2025		414							414	414			
100193266	KETTERING	OH		02/10/2025		491							491	491			
100187825	LITTLE ROCK	AR		01/07/2025		1,219							1,219	1,219			
100200114	BALTIMORE	MD		03/06/2025		261							261	261			
100191520	UNITED KINGDOM	GBR		01/29/2025		(8)							(8)		8		8
100199858	SCOTCH PLAINS	NJ		03/05/2025		87							87	87			
100199683	BROOKLYN	NY		03/05/2025		365							365	365			
100199439	MONTGOMERY	AL		03/05/2025		25							25	25			
100157378	MATTESON	IL		02/20/2025		174							174	174			
100197346	KLAMATH FALLS	OR		02/25/2025		439							439	439			
100193448	SPARTANBURG	SC		02/10/2025		535							535	535			
100196860	MARIETTA	GA		02/25/2025		767							767	767			
100204347	ROCKLIN	CA		03/31/2025		1,568							1,568	1,568			
100190408	WINTER PARK	FL		01/23/2025		310							310	310			
100190371	KANSAS CITY	KS		01/22/2025		130							130	130			
100196775	MILNER	GA		02/25/2025		441							441	441			
100197710	UNITED KINGDOM	GBR		02/28/2025		9							9		(9)		(9)
100199422	SAINT PAUL	MN		03/05/2025		379							379	379			
100197486	SELAH	WA		02/25/2025		149							149	149			
100197227	ORANGE	CT		02/25/2025		460							460	460			
100197191	LAWRENCE	KS		02/25/2025		333							333	333			
100197696	UNITED KINGDOM	GBR		02/28/2025		(14)							(14)		14		14
100190393	BOULDER CREEK	CA		01/23/2025		2,158							2,158	2,158			
100199757	SALEM	OR		03/05/2025		1,011							1,011	1,011			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199556	MULDROW	OK		03/05/2025		450							450	450			
100193218	PONTIAC	MI		02/10/2025		863							863	863			
100190412	ELK GROVE	CA		01/23/2025		481							481	481			
100196904	LAKEWOOD	CO		02/25/2025		468							468	468			
100204193	BALTIMORE	MD		03/31/2025		923							923	923			
100197116	LA MESA	CA		02/25/2025		379							379	379			
100187832	ORLANDO	FL		01/07/2025		277							277	277			
100197226	SNOQUALMIE	WA		02/25/2025		450							450	450			
100194168	LAUDERHILL	FL		02/14/2025		132							132	132			
100199769	FAIR LAWN	NJ		03/05/2025		374							374	374			
100200133	NEW CASTLE	PA		03/06/2025		249							249	249			
100204380	STERLING	VA		03/31/2025		1,445							1,445	1,445			
100199760	GOOSE CREEK	SC		03/05/2025		491							491	491			
100197303	WEST BEND	WI		02/25/2025		1,232							1,232	1,232			
100196597	BAGLEY	MN		02/25/2025		405							405	405			
100197331	GLENDALE	AZ		02/25/2025		833							833	833			
100202102	STEUBENVILLE	OH		03/18/2025		217							217	217			
100157462	DETROIT	MI		02/20/2025		175							175	175			
100197415	APOPKA	FL		02/25/2025		404							404	404			
100197243	SIDNEY	OH		02/25/2025		1,037							1,037	1,037			
100196756	TEMECULA	CA		02/25/2025		516							516	516			
100196801	DECATUR	AL		02/25/2025		337							337	337			
100202133	LANSING	MI		03/18/2025		224							224	224			
100190436	MOSS BEACH	CA		01/23/2025		856							856	856			
100196654	LAKE PLACID	FL		02/25/2025		240							240	240			
100197474	UNION	NJ		02/25/2025		171							171	171			
100188144	GILBERT	AZ		01/07/2025		409							409	409			
100199864	CASPER	WY		03/05/2025		1,376							1,376	1,376			
100177182	FORT MYERS	FL		01/16/2025		163							163	163			
100191551	UNITED KINGDOM	GBR		01/29/2025		(7)							(7)		7		7
100203623	UNITED KINGDOM	GBR		03/27/2025													
100192213	MEMPHIS	TN		01/31/2025		233							233	233			
100196834	AMSTON	CT		02/25/2025		253							253	253			
100157497	MONTGOMERY	AL		02/20/2025		175							175	175			
100157499	SAINT LOUIS	MO		02/20/2025		178							178	178			
100199672	ASHBURNHAM	MA		03/05/2025		1,448							1,448	1,448			
100204338	ELON	NC		03/31/2025		364							364	364			
100190369	CLEVELAND	OH		01/22/2025		184							184	184			
100197016	LYNCHBURG	VA		02/25/2025		1,404							1,404	1,404			
100200145	SCOTTSBLUFF	NE		03/06/2025		630							630	630			
100157365	WARREN	MI		02/20/2025		196							196	196			
100187737	EAGLE MOUNTAIN	UT		01/07/2025		401							401	401			
100193375	PHILADELPHIA	PA		02/10/2025		846							846	846			
100200131	NEW BRIGHTON	PA		03/06/2025		243							243	243			
100197686	UNITED KINGDOM	GBR		02/28/2025		(9)							(9)		9		9
100196987	OGDEN	UT		02/25/2025		460							460	460			
100195620	SAINT LOUIS	MO		02/24/2025		199							199	199			
100197373	N MIDDLETOWN	NJ		02/25/2025		366							366	366			
100199578	TELFORD	PA		03/05/2025		297							297	297			
100187795	CICERO	NY		01/07/2025		355							355	355			
100190401	KINGSVILLE	MD		01/23/2025		474							474	474			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157294	SAINT LOUIS	MO		02/20/2025		165							165	165			
100157104	COLUMBIA	SC		02/20/2025		207							207	207			
100193449	MONTGOMERY	AL		02/10/2025		275							275	275			
100197133	CAPE CORAL	FL		02/25/2025		511							511	511			
100196825	TUMWATER	WA		02/25/2025		1,049							1,049	1,049			
100196692	WEST VALLEY CITY	UT		02/25/2025		374							374	374			
100197146	ROMNEY	WV		02/25/2025		345							345	345			
100200129	ATLANTIC CITY	NJ		03/06/2025		240							240	240			
100202035	PUEBLO	CO		03/18/2025		181							181	181			
100177422	DETROIT	MI		01/16/2025		183							183	183			
100196984	GOOSE CREEK	SC		02/25/2025		557							557	557			
100196764	LAKE ELSINORE	CA		02/25/2025		370							370	370			
100197277	TAMPA	FL		02/25/2025		418							418	418			
100197180	CALLAHAN	FL		02/25/2025		261							261	261			
100199711	ORTING	WA		03/05/2025		468							468	468			
100200043	SAINT LOUIS	MO		03/06/2025		262							262	262			
100200197	DENVER	CO		03/07/2025		222							222	222			
100202069	ALBERT LEA	MN		03/18/2025		199							199	199			
100196588	OSSIPEE	NH		02/25/2025		367							367	367			
100193303	MEMPHIS	TN		02/10/2025		192							192	192			
3625033111102	BOWLING GREEN	KY		03/26/2025		155,993							155,993	155,993			
100197338	WAUCONDA	IL		02/25/2025		337							337	337			
100190277	CLEVELAND	OH		01/22/2025		148							148	148			
100199747	BEL AIR	MD		03/05/2025		300							300	300			
100199990	GRANTS	NM		03/06/2025		274							274	274			
100193578	SAN ANTONIO	TX		02/10/2025		227							227	227			
100190299	CLEVELAND	OH		01/22/2025		182							182	182			
100197043	PRESCOTT	AZ		02/25/2025		419							419	419			
100177262	ATHENS	GA		01/16/2025		151							151	151			
100199807	MANSFIELD	MA		03/05/2025		360							360	360			
100192321	AKRON	OH		01/31/2025		577							577	577			
500005803001	VEENENDAAL	NLD		02/28/2025		(9)							(9)		9		9
100191437	DORDRECHT	NLD		01/29/2025		(36)							(36)		36		36
100191461	TILBURG	NLD		01/29/2025		(31)							(31)		31		31
100197717	RODEN	NLD		02/26/2025		(24)							(24)		24		24
100203651	S-GRAVENHAGE	NLD		03/26/2025		(23)							(23)		23		23
100203673	DEN HAAG	NLD		03/26/2025		(23)							(23)		23		23
100200128	PITTSBURGH	PA		03/06/2025		233							233	233			
100177464	YORK	PA		01/16/2025		250							250	250			
100193315	MEMPHIS	TN		02/10/2025		197							197	197			
100197124	UPLAND	CA		02/25/2025		425							425	425			
100197164	WILMINGTON	DE		02/25/2025		120							120	120			
100193318	MEMPHIS	TN		02/10/2025		198							198	198			
100197266	ATHENS	AL		02/25/2025		425							425	425			
100200063	DAYTON	OH		03/06/2025		215							215	215			
100190339	KANSAS CITY	MO		01/22/2025		138							138	138			
100193262	CLEVELAND	OH		02/10/2025		140							140	140			
100203620	UNITED KINGDOM	GBR		03/27/2025		3							3		(3)		(3)
100199541	KINGSTREE	SC		03/05/2025		333							333	333			
100197252	JAMAICA	NY		02/25/2025		339							339	339			
100196785	MILTON	FL		02/25/2025		362							362	362			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100199647	WOOSTER	OH		03/05/2025		384							384	384			
100197340	WOODSTOCK	GA		02/25/2025		519							519	519			
100191514	UNITED KINGDOM	GBR		01/29/2025		279							279	314	35		35
100192291	MONTGOMERY	AL		01/31/2025		200							200	200			
100193227	NIAGARA FALLS	NY		02/10/2025		198							198	198			
100197755	ROTTERDAM	NLD		02/26/2025		1,419							1,419	1,632	214		214
100197322	COLUMBUS	OH		02/25/2025		427							427	427			
100193364	WICHITA FALLS	TX		02/10/2025		197							197	197			
100204254	GILBERT	AZ		03/31/2025		108							108	108			
100197376	SAINT FRANCIS	MN		02/25/2025		338							338	338			
100190314	MANSFIELD	CT		01/22/2025		167							167	167			
100200092	CANDLER	NC		03/06/2025		568							568	568			
100202055	WICHITA FALLS	TX		03/18/2025		220							220	220			
100197202	BOYNTON BEACH	FL		02/25/2025		417							417	417			
100197173	SPOKANE	WA		02/25/2025		401							401	401			
100197210	GARDEN GROVE	CA		02/25/2025		582							582	582			
100188154	BRAWLEY	CA		01/07/2025		59,749							59,749	59,749			
100197685	UNITED KINGDOM	GBR		02/28/2025		5							5		(5)		(5)
100204384	MIDDLETOWN	NJ		03/31/2025		2,599							2,599	2,599			
100204323	CUMMING	GA		03/31/2025		380							380	380			
100196995	GRAND LEDGE	MI		02/25/2025		388							388	388			
100196624	LOS ANGELES	CA		02/25/2025		701							701	701			
100197059	SANTA BARBARA	CA		02/25/2025		356							356	356			
100187846	NEW EGYPT	NJ		01/07/2025		376							376	376			
100197670	UNITED KINGDOM	GBR		02/28/2025		372							372	396	24		24
100197010	PORTLAND	OR		02/25/2025		373							373	373			
100196892	HAMMOND	LA		02/25/2025		484							484	484			
100196589	NEW SMYRNA BEACH	FL		02/25/2025		366							366	366			
100177566	HURRICANE	UT		01/16/2025		854							854	854			
100190306	OKLAHOMA CITY	OK		01/22/2025		170							170	170			
100202154	JOHNSON CITY	NY		03/18/2025		203							203	203			
100202097	BRECKENRIDGE HILLS	MO		03/18/2025		205							205	205			
100197419	MONROEVILLE	NJ		02/25/2025		394							394	394			
100196988	EAGLE POINT	OR		02/25/2025		246							246	246			
100202155	CHATTANOOGA	TN		03/18/2025		211							211	211			
100197170	ORLANDO	FL		02/25/2025		382							382	382			
100196663	STONE MOUNTAIN	GA		02/25/2025		1,390							1,390	1,390			
100196598	NEW BERLIN	WI		02/25/2025		408							408	408			
100196592	DUBLIN	OH		02/25/2025		415							415	415			
100197106	SAINT LOUIS	MO		02/25/2025		1,423							1,423	1,423			
100197387	BRANDON	FL		02/25/2025		316							316	316			
100157230	ROCKFORD	IL		02/20/2025		117							117	117			
100197279	SAINT CHARLES	MO		02/25/2025		412							412	412			
100204366	LAKELAND	FL		03/31/2025		919							919	919			
100191544	UNITED KINGDOM	GBR		01/29/2025		2,257						(2,250)	7		(7)		(7)
100196657	REDFIELD	AR		02/25/2025		353							353	353			
100188165	TUCSON	AZ		01/07/2025		412							412	412			
100199435	HEBER CITY	UT		03/05/2025		310							310	310			
100197414	LYNWOOD	CA		02/25/2025		391							391	391			
100204259	SOUTH LYON	MI		03/31/2025		371							371	371			
100193319	MEMPHIS	TN		02/10/2025		191							191	191			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196672	WASHINGTON	UT		02/25/2025		1,330							1,330	1,330			
100190405	HOPE MILLS	NC		01/23/2025		403							403	403			
100190325	GARFIELD HEIGHTS	OH		01/22/2025		162							162	162			
100196608	CHEPACHET	RI		02/25/2025		745							745	745			
100197403	MILLSTONE TOWNSHIP	NJ		02/25/2025		265							265	265			
100196653	KEAAU	HI		02/25/2025		366							366	366			
100196925	AUBURN	ME		02/25/2025		370							370	370			
100157376	CLEVELAND	OH		02/20/2025		165							165	165			
100196659	JEROME	ID		02/25/2025		583							583	583			
100196731	FRESNO	CA		02/25/2025		125							125	125			
500006045001	DE KOOG-TEXEL	NLD		03/31/2025		(8)							(8)		8		8
100196889	BRISTOL	CT		02/25/2025		514							514	514			
100196780	REX	GA		02/25/2025		137							137	137			
100197454	SHAKOPEE	MN		02/25/2025		478							478	478			
100196893	ARROYO GRANDE	CA		02/25/2025		376							376	376			
100188207	WILLIAMSTOWN	NJ		01/07/2025		274							274	274			
100203635	UNITED KINGDOM	GBR		03/27/2025		(8)							(8)		8		8
100193320	MEMPHIS	TN		02/10/2025		188							188	188			
100190423	COVINGTON	GA		01/23/2025		511							511	511			
100192204	LUBBOCK	TX		01/31/2025		3,619							3,619	3,619			
100196932	CORNVILLE	AZ		02/25/2025		1,791							1,791	1,791			
100190415	GILBERT	AZ		01/23/2025		600							600	600			
100187912	MORENO VALLEY	CA		01/07/2025		567							567	567			
100197093	PEARCY	AR		02/25/2025		229							229	229			
100196601	COCOA BEACH	FL		02/25/2025		283							283	283			
100196870	IMPERIAL	MO		02/25/2025		440							440	440			
100203626	UNITED KINGDOM	GBR		03/27/2025		5							5		(5)		(5)
100197300	MYRTLE CREEK	OR		02/25/2025		146							146	146			
100197359	CENTREVILLE	VA		02/25/2025		143							143	143			
100196733	COLO SPGS	CO		02/25/2025		259							259	259			
100197410	ATHENS	AL		02/25/2025		1,295							1,295	1,295			
100197011	KEY WEST	FL		02/25/2025		270							270	270			
100196873	PORT LUDLOW	WA		02/25/2025		385							385	385			
100197122	FONTANA	CA		02/25/2025		1,358							1,358	1,358			
100204245	DELAND	FL		03/31/2025		116							116	116			
100204333	WHITMORE LAKE	MI		03/31/2025		451							451	451			
100196607	GRANTS PASS	OR		02/25/2025		258							258	258			
100200076	BIRMINGHAM	AL		03/06/2025		203							203	203			
100204229	LOS ANGELES	CA		03/31/2025		379							379	379			
100193301	MEMPHIS	TN		02/10/2025		180							180	180			
100202144	PANAMA CITY	FL		03/18/2025		172							172	172			
100188130	WALLINGFORD	CT		01/07/2025		491							491	491			
100190449	MONTCLAIR	CA		01/23/2025		405							405	405			
100196991	VALLEY STREAM	NY		02/25/2025		345							345	345			
100196961	BOILING SPRINGS	SC		02/25/2025		380							380	380			
100197305	MOUNTAIN VIEW	CA		02/25/2025		171							171	171			
100198980	BOSSIER CITY	LA		03/03/2025		162							162	162			
100190452	SCOTTSDALE	AZ		01/23/2025		472							472	472			
100202141	MONTGOMERY	AL		03/18/2025		172							172	172			
100204289	CRYSTAL LAKE	IL		03/31/2025		444							444	444			
100189511	DALHART	TX		01/15/2025		251							251	251			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197361	AUBURN	WA		02/25/2025		161							161	161			
100196769	SACRAMENTO	CA		02/25/2025		1,397							1,397	1,397			
100197272	SARASOTA	FL		02/25/2025		131							131	131			
100188088	FOUNTAIN INN	SC		01/07/2025		2,533							2,533	2,533			
100202118	ST. LOUIS	MO		03/18/2025		188							188	188			
100187858	LAS VEGAS	NV		01/07/2025		257							257	257			
100201725	ERIE	PA		03/18/2025		297							297	297			
100197311	NORTH STONINGTON	CT		02/25/2025		176							176	176			
100196849	SORRENTO	LA		02/25/2025		314							314	314			
100199751	LAYTON	UT		03/05/2025		10,255							10,255	10,255			
100199829	TORRANCE	CA		03/05/2025		283							283	283			
100199777	HALFMOON	NY		03/05/2025		324							324	324			
100188239	NORTH GRANBY	CT		01/07/2025		966							966	966			
100199503	CANDLER	NC		03/05/2025		259							259	259			
100197344	PENNINGTON	NJ		02/25/2025		311							311	311			
100201388	TUSCALOOSA	AL		03/12/2025		159							159	159			
100199539	HOUSTON	TX		03/05/2025		345							345	345			
100197013	LEXINGTON	SC		02/25/2025		752							752	752			
100187956	LAKE HAVASU CITY	AZ		01/07/2025		245							245	245			
100197297	HAMPTON	VA		02/25/2025		359							359	359			
100197261	SACRAMENTO	CA		02/25/2025		833							833	833			
100197157	RIPON	CA		02/25/2025		481							481	481			
100199589	SNOQUALMIE	WA		03/05/2025		1,045							1,045	1,045			
100199716	BROCKTON	MA		03/05/2025		677							677	677			
100197299	WEST DEPTFORD	NJ		02/25/2025		232							232	232			
100196928	LAYTON	UT		02/25/2025		306							306	306			
100193306	MEMPHIS	TN		02/10/2025		232							232	232			
100188261	BLYTHEWOOD	SC		01/07/2025		338							338	338			
100157356	DETROIT	MI		02/20/2025		149							149	149			
100199929	BIRMINGHAM	MI		03/05/2025		1,542							1,542	1,542			
100204164	LAKEWOOD	WA		03/31/2025		174							174	174			
100197278	MILLCREEK	UT		02/25/2025		207							207	207			
100204208	RENO	NV		03/31/2025		191							191	191			
100199667	HIGGANUM	CT		03/05/2025		355							355	355			
100196699	KALAMAZOO	MI		02/25/2025		355							355	355			
100204283	EAST ORANGE	NJ		03/31/2025		292							292	292			
100190407	MARTINEZ	CA		01/23/2025		466							466	466			
100197477	SOUTH BOUND BROOK	NJ		02/25/2025		238							238	238			
100197463	CLINTON	WA		02/25/2025		96							96	96			
100204397	LIVERMORE	CA		03/31/2025		987							987	987			
100190434	LOS ANGELES	CA		01/23/2025		139							139	139			
100197162	POULSBO	WA		02/25/2025		1,215							1,215	1,215			
100187989	CITRUS HEIGHTS	CA		01/07/2025		397							397	397			
100177428	GRAYSVILLE	TN		01/16/2025		873							873	873			
100177555	YOUNGSTOWN	OH		01/16/2025		10,401							10,401	10,401			
100199878	GIG HARBOR	WA		03/05/2025		461							461	461			
100194199	FALLBROOK	CA		02/14/2025		276							276	276			
100188186	BETHEL	MN		01/07/2025		632							632	632			
100199445	JUNCTION CITY	KS		03/05/2025		265							265	265			
100157220	DETROIT	MI		02/20/2025		157							157	157			
100199936	SEVERANCE	CO		03/05/2025		1,097							1,097	1,097			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199459	SEBEKA	MN		03/05/2025		357							357	357			
100196762	LINDA	CA		02/25/2025		999							999	999			
100197689	UNITED KINGDOM	GBR		02/28/2025		409							409	440	31		31
100196786	ELBERT	CO		02/25/2025		118							118	118			
100202162	ROCHESTER	NY		03/18/2025		184							184	184			
100197705	UNITED KINGDOM	GBR		02/28/2025													
100203638	UNITED KINGDOM	GBR		03/27/2025		(13)							(13)		13		13
100157382	FLINT	MI		02/20/2025		149							149	149			
100190307	JACKSON	MI		01/22/2025		150							150	150			
100196768	BIXBY	OK		02/25/2025		768							768	768			
100197667	UNITED KINGDOM	GBR		02/28/2025		534							534	570	37		37
100197282	ELKO	NV		02/25/2025		142							142	142			
100202114	FLINT	MI		03/18/2025		201							201	201			
100199873	MESA	AZ		03/05/2025		753							753	753			
100196854	QUEEN CREEK	AZ		02/25/2025		241							241	241			
100190258	DAYTON	OH		01/22/2025		139							139	139			
100197693	UNITED KINGDOM	GBR		02/28/2025		(7)							(7)		7		7
100204199	SAN DIEGO	CA		03/31/2025		326							326	326			
100199779	MISSION VIEJO	CA		03/05/2025		913							913	913			
100199946	GRAND RAPIDS	MI		03/05/2025		452							452	452			
100196877	HERCULES	CA		02/25/2025		388							388	388			
100204308	LOUISVILLE	KY		03/31/2025		468							468	468			
100187749	STOCKTON	CA		01/07/2025		273							273	273			
100204270	SAN MARCOS	CA		03/31/2025		729							729	729			
100190454	PHOENIX	AZ		01/23/2025		383							383	383			
100204253	WOOSTER	OH		03/31/2025		665							665	665			
100197475	PRINCETON	MN		02/25/2025		426							426	426			
100199902	LEBANON	OR		03/05/2025		302							302	302			
100196656	FORT MYERS	FL		02/25/2025		311							311	311			
100193313	MEMPHIS	TN		02/10/2025		175							175	175			
100204335	WHITE MARSH	MD		03/31/2025		206							206	206			
100197678	UNITED KINGDOM	GBR		02/28/2025		20							20		(20)		(20)
100197697	UNITED KINGDOM	GBR		02/28/2025		(12)							(12)		12		12
100197363	STOCKBRIDGE	GA		02/25/2025		122							122	122			
100190443	RIVERSIDE	CA		01/23/2025		404							404	404			
100202122	JACKSONVILLE	FL		03/18/2025		181							181	181			
100197485	SANDY	UT		02/25/2025		147							147	147			
100188192	MIDLOTHIAN	VA		01/07/2025		299							299	299			
100157300	SAINT LOUIS	MO		02/20/2025		148							148	148			
100196710	PULASKI	WI		02/25/2025		297							297	297			
100197357	BREMERTON	WA		02/25/2025		987							987	987			
100199577	MUNFORD	TN		03/05/2025		1,159							1,159	1,159			
100191445	BREDA	NLD		01/29/2025		1,215							1,215	1,414	199		199
100199472	BOISE	ID		03/05/2025		185							185	185			
100197275	LOS ANGELES	CA		02/25/2025		105							105	105			
100199727	SACRAMENTO	CA		03/05/2025		103							103	103			
100199957	KENT	WA		03/05/2025		176							176	176			
100199803	SEVERN	MD		03/05/2025		591							591	591			
100199881	MIDDLESEX	NJ		03/05/2025		205							205	205			
100196809	QUEEN CREEK	AZ		02/25/2025		384							384	384			
100204258	OAK HILLS	CA		03/31/2025		632							632	632			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197417	SAVANNAH	GA		02/25/2025		399							399	399			
100197350	SIMPSONVILLE	SC		02/25/2025		321							321	321			
100190445	FRESNO	CA		01/23/2025		374							374	374			
100199952	CORDOVA	TN		03/05/2025		606							606	606			
100197260	BLOOMINGTON	MN		02/25/2025		314							314	314			
100197168	SIMPSONVILLE	SC		02/25/2025		205							205	205			
100190397	PHOENIX	AZ		01/23/2025		1,514							1,514	1,514			
100190678	BROWNS MILLS	NJ		01/28/2025		463							463	463			
100199632	ALBUQUERQUE	NM		03/05/2025		1,391							1,391	1,391			
100199832	VILONIA	AR		03/05/2025		307							307	307			
100204329	COTTONWOOD	AZ		03/31/2025		378							378	378			
100190437	FONTANA	CA		01/23/2025		1,280							1,280	1,280			
100192297	AKRON	OH		01/31/2025		502							502	502			
100197428	ELK GROVE	CA		02/25/2025		409							409	409			
100197163	NORTH LAS VEGAS	NV		02/25/2025		727							727	727			
100203640	UNITED KINGDOM	GBR		03/27/2025		(4)							(4)		4		4
100197198	LOGANVILLE	GA		02/25/2025		302							302	302			
100157308	SAINT LOUIS	MO		02/20/2025		146							146	146			
100196615	BATTLE LAKE	MN		02/25/2025		329							329	329			
100157468	INDIANAPOLIS	IN		02/20/2025		162							162	162			
100196670	METUCHEN	NJ		02/25/2025		1,914							1,914	1,914			
100199845	RIVERSIDE	CA		03/05/2025		400							400	400			
100192249	LOCKPORT	NY		01/31/2025		170							170	170			
100202087	MILWAUKEE	WI		03/18/2025		191							191	191			
100191546	UNITED KINGDOM	GBR		01/29/2025		513							513	552	39		39
100197712	UNITED KINGDOM	GBR		02/28/2025		801							801	862	61		61
100193446	OCEANSIDE	CA		02/10/2025		161							161	161			
100199708	SAINT AUGUSTINE	FL		03/05/2025		567							567	567			
100193248	ELYRIA	OH		02/10/2025		419							419	419			
100196727	FRASER	MI		02/25/2025		1,493							1,493	1,493			
100199822	LIVONIA	MI		03/05/2025		207							207	207			
100199519	SHREVEPORT	LA		03/05/2025		1,120							1,120	1,120			
100203630	UNITED KINGDOM	GBR		03/27/2025		(7)							(7)		7		7
100193259	YOUNGSTOWN	OH		02/10/2025		164							164	164			
100197039	MIAMI	FL		02/25/2025		445							445	445			
100196999	MILILANI	HI		02/25/2025		1,576							1,576	1,576			
100199836	FREDERICKSBURG	VA		03/05/2025		100							100	100			
100196774	GREENWOOD	DE		02/25/2025		317							317	317			
100187921	JOHNSTON	RI		01/07/2025		300							300	300			
100196844	BAKERSFIELD	CA		02/25/2025		366							366	366			
100194184	GRANADA HILLS	CA		02/14/2025		720							720	720			
100204385	CRESTWOOD	KY		03/31/2025		237							237	237			
100197270	LANCASTER	CA		02/25/2025		263							263	263			
100192211	EAST CHICAGO	IN		01/31/2025		1,300							1,300	1,300			
100196818	SAN PABLO	CA		02/25/2025		816							816	816			
100196951	SILVERTHORNE	CO		02/25/2025		305							305	305			
100197176	FOUNTAIN	CO		02/25/2025		286							286	286			
100197390	SAN DIEGO	CA		02/25/2025		277							277	277			
100200074	BIRMINGHAM	AL		03/06/2025		180							180	180			
100199789	TEMECULA	CA		03/05/2025		107							107	107			
100196753	NEW LENOX	IL		02/25/2025		171							171	171			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100196952	BURR HILL	VA		02/25/2025		324							324	324			
100157439	MONTGOMERY	AL		02/20/2025		140							140	140			
100187817	LAS VEGAS	NV		01/07/2025		182							182	182			
100204389	COCOA	FL		03/31/2025		576							576	576			
100199622	WINDHAM	ME		03/05/2025		983							983	983			
100193321	MEMPHIS	TN		02/10/2025		177							177	177			
100187930	WOODSTOCK	IL		01/07/2025		319							319	319			
100193243	LAKEWOOD	OH		02/10/2025		158							158	158			
100197283	CHICO	CA		02/25/2025		1,968							1,968	1,968			
100193344	MILLINOCKET	ME		02/10/2025		468							468	468			
100197155	WILMINGTON	DE		02/25/2025		1,014							1,014	1,014			
100204306	LITCHFIELD PARK	AZ		03/31/2025		517							517	517			
100196980	NEBRASKA CITY	NE		02/25/2025		320							320	320			
100187954	MESA	AZ		01/07/2025		334							334	334			
100197179	WEST COVINA	CA		02/25/2025		118							118	118			
100188236	CHARLESTON	SC		01/07/2025		275							275	275			
100157223	DETROIT	MI		02/20/2025		141							141	141			
100197690	UNITED KINGDOM	GBR		02/28/2025													
100203622	UNITED KINGDOM	GBR		03/27/2025		10							10		(10)		(10)
100196815	BEAVERTON	OR		02/25/2025		169							169	169			
100191539	UNITED KINGDOM	GBR		01/29/2025		7							7		(7)		(7)
100200200	BEATTY	NV		03/07/2025		459							459	459			
100193447	OCEANSIDE	CA		02/10/2025		153							153	153			
100199516	FREDERICKTOWN	OH		03/05/2025		221							221	221			
100199897	SPRING HILL	FL		03/05/2025		276							276	276			
100199633	GLEN ROSE	TX		03/05/2025		276							276	276			
100196651	INGLEWOOD	CA		02/25/2025		408							408	408			
100196610	FORT MYERS	FL		02/25/2025		287							287	287			
100197140	MAULDIN	SC		02/25/2025		370							370	370			
100199592	MYAKKA CITY	FL		03/05/2025		262							262	262			
100199531	MONTAGUE	CA		03/05/2025		274							274	274			
100197268	CHARLESTON	SC		02/25/2025		95							95	95			
100199428	JACKSONVILLE	OR		03/05/2025		957							957	957			
100199808	LAKE OSWEGO	OR		03/05/2025		174							174	174			
100199874	MENIFEE	CA		03/05/2025		679							679	679			
100197290	GROVE CITY	OH		02/25/2025		292							292	292			
100196819	AUSTIN	MN		02/25/2025		332							332	332			
100196851	ACWORTH	GA		02/25/2025		95							95	95			
100196946	OCALA	FL		02/25/2025		281							281	281			
100193462	HOBBS	NM		02/10/2025		156							156	156			
100197069	ORANGE PARK	FL		02/25/2025		209							209	209			
100197109	TALLAHASSEE	FL		02/25/2025		387							387	387			
100199706	NORMAN	OK		03/05/2025		299							299	299			
100204394	GRAND BLANC	MI		03/31/2025		77							77	77			
100197267	QUEEN CREEK	AZ		02/25/2025		1,335							1,335	1,335			
100204180	ROCKVILLE	MD		03/31/2025		308							308	308			
100199421	HAMMONTON	NJ		03/05/2025		776							776	776			
100197471	PHILLIPSBURG	NJ		02/25/2025		428							428	428			
100197679	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100197094	PINE ISLAND	MN		02/25/2025		206							206	206			
100199677	PRINCESS ANNE	MD		03/05/2025		1,027							1,027	1,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199550	CAVE SPRINGS	AR		03/05/2025		550							550	550			
100157408	SAINT LOUIS	MO		02/20/2025		131							131	131			
100196744	SAN DIEGO	CA		02/25/2025		313							313	313			
100204267	SHELTON	CT		03/31/2025		269							269	269			
100197352	EVANS	CO		02/25/2025		296							296	296			
100199821	FRANKLIN SQUARE	NY		03/05/2025		288							288	288			
100196721	LA CRESCENTA	CA		02/25/2025		308							308	308			
100199809	JEFFERSON CITY	MO		03/05/2025		84							84	84			
100197225	LEESBURG	FL		02/25/2025		417							417	417			
100204203	CAPITOL HEIGHTS	MD		03/31/2025		299							299	299			
100199679	SIMPSONVILLE	SC		03/05/2025		471							471	471			
100197048	RIVERBANK	CA		02/25/2025		813							813	813			
100196827	LAS CRUCES	NM		02/25/2025		345							345	345			
100199530	CARMEL	NY		03/05/2025		395							395	395			
100197320	STOCKTON	CA		02/25/2025		170							170	170			
100193532	NIAGARA FALLS	NY		02/10/2025		446							446	446			
100196989	JACKSONVILLE	FL		02/25/2025		302							302	302			
100199915	EDMOND	OK		03/05/2025		1,019							1,019	1,019			
100199676	BOTHELL	WA		03/05/2025		194							194	194			
100197398	CONWAY	SC		02/25/2025		281							281	281			
100157454	LAKE CITY	FL		02/20/2025		445							445	445			
100204231	PARMA	OH		03/31/2025		60							60	60			
100188006	LAS VEGAS	NV		01/07/2025		322							322	322			
100196737	LOCHBUIE	CO		02/25/2025		206							206	206			
100196668	MOUNTAIN RANCH	CA		02/25/2025		270							270	270			
100197003	DAVISON	MI		02/25/2025		268							268	268			
100197369	BECKER	MN		02/25/2025		127							127	127			
100204201	ACWORTH	GA		03/31/2025		214							214	214			
100199448	SAN LEANDRO	CA		03/05/2025		253							253	253			
100200158	MYRTLE BEACH	SC		03/06/2025		510							510	510			
100197190	MORRIS	IL		02/25/2025		111							111	111			
100199895	JERSEY CITY	NJ		03/05/2025		720							720	720			
100157273	PEORIA	IL		02/20/2025		142							142	142			
100203621	UNITED KINGDOM	GBR		03/27/2025		2							2		(2)		(2)
100192313	PHILADELPHIA	PA		01/31/2025		177							177	177			
100196647	BROOKLINE	MO		02/25/2025		281							281	281			
100197437	WEST ISLIP	NY		02/25/2025		273							273	273			
100197050	SAN DIEGO	CA		02/25/2025		305							305	305			
100188078	GREENWOOD	MO		01/07/2025		275							275	275			
100191402	ARNHEM	NLD		01/29/2025		(28)							(28)		28		28
100188128	COARSEGOLD	CA		01/07/2025		347							347	347			
100197241	SEWARD	AK		02/25/2025		270							270	270			
100196602	COLO SPGS	CO		02/25/2025		283							283	283			
100199817	CLIFTON HEIGHTS	PA		03/05/2025		218							218	218			
100196689	ARMONK	NY		02/25/2025		342							342	342			
100204320	BEAUFORT	SC		03/31/2025		125							125	125			
100204345	CARSON CITY	NV		03/31/2025		141							141	141			
100196847	SAINT PAUL PARK	MN		02/25/2025		278							278	278			
100197355	COLEMAN	MI		02/25/2025		301							301	301			
100197672	UNITED KINGDOM	GBR		02/28/2025		(6)							(6)		6		6
100197688	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100197704	UNITED KINGDOM	GBR		02/28/2025													
100197677	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100197288	FRESNO	CA		02/25/2025		592							592	592			
100191545	UNITED KINGDOM	GBR		01/29/2025		347							347	372	26		26
100196794	CLEVELAND	OK		02/25/2025		562							562	562			
100197700	UNITED KINGDOM	GBR		02/28/2025		(7)							(7)		7		7
100193503	HUNTINGTON	WV		02/10/2025		237							237	237			
100196629	WELLINGTON	KS		02/25/2025		214							214	214			
100196902	ROY	UT		02/25/2025		1,767							1,767	1,767			
100204303	PHILADELPHIA	PA		03/31/2025		244							244	244			
100204261	BLANCHESTER	OH		03/31/2025		776							776	776			
100196953	TALLAHASSEE	FL		02/25/2025		257							257	257			
100197400	ANOKA	MN		02/25/2025		285							285	285			
100200122	POTTSVILLE	PA		03/06/2025		165							165	165			
100204224	GREER	SC		03/31/2025		43							43	43			
100196955	LOUISVILLE	KY		02/25/2025		102							102	102			
100196812	IDAHO FALLS	ID		02/25/2025		348							348	348			
100197334	DONALDS	SC		02/25/2025		99							99	99			
100199867	SPARKS	NV		03/05/2025		200							200	200			
100196688	WARREN	MI		02/25/2025		698							698	698			
100193339	ROCK ISLAND	IL		02/10/2025		158							158	158			
100187995	JACKSONVILLE	FL		01/07/2025		643							643	643			
100199852	DOVER	OH		03/05/2025		93							93	93			
100197178	FRESNO	CA		02/25/2025		161							161	161			
100199615	SELMA	AL		03/05/2025		157							157	157			
100197139	HIALEAH	FL		02/25/2025		309							309	309			
100199591	MARYSVILLE	OH		03/05/2025		161							161	161			
100196935	CRESTLINE	CA		02/25/2025		277							277	277			
100204238	BARRINGTON	IL		03/31/2025		1,113							1,113	1,113			
100197315	GREELEY	CO		02/25/2025		284							284	284			
100199634	LANSING	KS		03/05/2025		351							351	351			
100196808	ALABASTER	AL		02/25/2025		239							239	239			
100188164	TOMS RIVER	NJ		01/07/2025		253							253	253			
100197221	SANTA BARBARA	CA		02/25/2025		177							177	177			
100196908	ATLANTA	GA		02/25/2025		257							257	257			
100197038	PAWTUCKET	RI		02/25/2025		276							276	276			
100199739	PRESCOTT VALLEY	AZ		03/05/2025		553							553	553			
100196701	MALTA	NY		02/25/2025		337							337	337			
100157289	SAINT LOUIS	MO		02/20/2025		119							119	119			
100199629	FALLS CHURCH	VA		03/05/2025		255							255	255			
100196641	NORTH HALEDON	NJ		02/25/2025		263							263	263			
100199876	NORTH BERGEN	NJ		03/05/2025		221							221	221			
100197706	UNITED KINGDOM	GBR		02/28/2025		313							313	331	18		18
100199554	EL PASO	IL		03/05/2025		361							361	361			
100204341	HILLSBORO	OR		03/31/2025		315							315	315			
100197360	COUPEVILLE	WA		02/25/2025		991							991	991			
100196841	ELIZABETHTOWN	KY		02/25/2025		184							184	184			
100196883	CAMPBELL	CA		02/25/2025		291							291	291			
100199560	KINGSPORT	TN		03/05/2025		882							882	882			
100193510	PLAINVIEW	TX		02/10/2025		223							223	223			
100204183	KATY	TX		03/31/2025		11,040							11,040	11,040			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100197089	PERRIS	CA		02/25/2025		316							316	316			
100196898	FREDERICKSBURG	VA		02/25/2025		2,264							2,264	2,264			
100199765	MOHEGAN LAKE	NY		03/05/2025		247							247	247			
100157407	ST. LOUIS	MO		02/20/2025		122							122	122			
100199938	TEMPE	AZ		03/05/2025		259							259	259			
100197367	DULUTH	GA		02/25/2025		113							113	113			
100204388	MARYSVILLE	WA		03/31/2025		319							319	319			
100197247	NICHOLASVILLE	KY		02/25/2025		172							172	172			
100187856	RIPON	CA		01/07/2025		291							291	291			
100192315	CHADDS FORD	PA		01/31/2025		100							100	100			
100196613	OAK HARBOR	WA		02/25/2025		278							278	278			
100191549	UNITED KINGDOM	GBR		01/29/2025		454							454	488	34		34
100197104	WESTON	FL		02/25/2025		276							276	276			
100197321	LITTLETON	CO		02/25/2025		240							240	240			
100196713	HENRICO	VA		02/25/2025		280							280	280			
100197292	PROSPERITY	SC		02/25/2025		95							95	95			
100196829	MONTROSE	NY		02/25/2025		293							293	293			
100196765	FISHKILL	NY		02/25/2025		259							259	259			
100199863	ARCADIA	CA		03/05/2025		447							447	447			
100196618	COLUMBIA HEIGHTS	MN		02/25/2025		401							401	401			
100196628	ROLAND	OK		02/25/2025		267							267	267			
100199862	BAKERSFIELD	CA		03/05/2025		287							287	287			
100187845	LAS VEGAS	NV		01/07/2025		798							798	798			
100204326	GOODYEAR	AZ		03/31/2025		78							78	78			
100191547	UNITED KINGDOM	GBR		01/29/2025		268							268	297	28		28
100187756	MODESTO	CA		01/07/2025		304							304	304			
100196671	ELMSFORD	NY		02/25/2025		277							277	277			
100196732	PAONIA	CO		02/25/2025		97							97	97			
100177621	FULTON	MO		01/16/2025		97							97	97			
100197695	UNITED KINGDOM	GBR		02/28/2025		(6)							(6)		6		6
100196920	SALEM	OR		02/25/2025		510							510	510			
100197680	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100197682	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100197349	ROY	UT		02/25/2025		107							107	107			
100204216	MOUNT EPHRAIM	NJ		03/31/2025		81							81	81			
100188178	HAZLET TOWNSHIP	NJ		01/07/2025		188							188	188			
100204350	ROANOKE	TX		03/31/2025		340							340	340			
100197713	UNITED KINGDOM	GBR		02/28/2025		328							328	348	20		20
100193376	FLINT	MI		02/10/2025		178							178	178			
100203628	UNITED KINGDOM	GBR		03/27/2025													
100199901	POULSBO	WA		03/05/2025		91							91	91			
100199486	ROSEVILLE	CA		03/05/2025		284							284	284			
100204248	CLEVELAND	TN		03/31/2025		457							457	457			
100157383	INKSTER	MI		02/20/2025		128							128	128			
100196740	AMERICAN CANYON	CA		02/25/2025		105							105	105			
100197310	ANCHORAGE	AK		02/25/2025		95							95	95			
100199566	MINNEOLA	FL		03/05/2025		369							369	369			
100199750	MIAMI GARDENS	FL		03/05/2025		336							336	336			
100199451	LEXINGTON	SC		03/05/2025		223							223	223			
100196603	RENO	NV		02/25/2025		544							544	544			
100157268	SAINT LOUIS	MO		02/20/2025		118							118	118			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199533	PERU	NY		03/05/2025		796							796	796			
100193346	DAYTON	OH		02/10/2025		430							430	430			
100177247	BELLINGHAM	WA		01/16/2025		120							120	120			
100196795	BATTLE LAKE	MN		02/25/2025		436							436	436			
100193275	INKSTER	MI		02/10/2025		143							143	143			
100197132	OKLAHOMA CITY	OK		02/25/2025		226							226	226			
100193458	MONTGOMERY	AL		02/10/2025		147							147	147			
100204344	TURLOCK	CA		03/31/2025		91							91	91			
100197229	ROSEVILLE	CA		02/25/2025		536							536	536			
100197434	TOPEKA	KS		02/25/2025		230							230	230			
100199870	WALL TOWNSHIP	NJ		03/05/2025		907							907	907			
100204290	LONG BEACH	CA		03/31/2025		333							333	333			
100204251	SHELBYVILLE	TN		03/31/2025		257							257	257			
100204246	LANDERS	CA		03/31/2025		252							252	252			
100199450	WEST LIBERTY	IA		03/05/2025		179							179	179			
100196770	IVINS	UT		02/25/2025		93							93	93			
100197046	ELLIJAY	GA		02/25/2025		269							269	269			
100204361	LONGWOOD	FL		03/31/2025		359							359	359			
100197174	ATLANTA	GA		02/25/2025		146							146	146			
100191523	UNITED KINGDOM	GBR		01/29/2025		(5)							(5)		5		5
100204293	BIRMINGHAM	AL		03/31/2025		325							325	325			
100196967	SYLVANIA	OH		02/25/2025		217							217	217			
100197269	BROOKSVILLE	FL		02/25/2025		187							187	187			
100196750	MAPLE GROVE	MN		02/25/2025		67							67	67			
100199590	FARMINGVILLE	NY		03/05/2025		240							240	240			
100204262	IRVINE	CA		03/31/2025		332							332	332			
100197136	LAS VEGAS	NV		02/25/2025		220							220	220			
100199846	LAKE MARY	FL		03/05/2025		197							197	197			
100199934	SURPRISE	AZ		03/05/2025		84							84	84			
100197152	ATLANTA	GA		02/25/2025		92							92	92			
100199658	ORLANDO	FL		03/05/2025		524							524	524			
100157432	GARY	IN		02/20/2025		142							142	142			
100197291	NORWALK	CA		02/25/2025		2,176							2,176	2,176			
100197298	CANTERBURY	CT		02/25/2025		84							84	84			
100204179	SUGAR HILL	GA		03/31/2025		1,070							1,070	1,070			
100197049	LAS VEGAS	NV		02/25/2025		359							359	359			
100197460	BAKERSFIELD	CA		02/25/2025		163							163	163			
100196655	STRATHAM	NH		02/25/2025		361							361	361			
100197064	BIRCH RUN	MI		02/25/2025		217							217	217			
100199959	SAN LUIS OBISPO	CA		03/05/2025		346							346	346			
100199813	KUTZTOWN	PA		03/05/2025		45							45	45			
100199584	WATERTOWN	CT		03/05/2025		147							147	147			
100199680	SOUTHAMPTON	PA		03/05/2025		121							121	121			
100199467	MONTICELLO	IL		03/05/2025		200							200	200			
100197307	PLAINFIELD	NJ		02/25/2025		213							213	213			
100197098	LITTLE EGG HARBOR	NJ		02/25/2025		236							236	236			
100197082	RANDOLPH	NJ		02/25/2025		602							602	602			
100204236	ARLINGTON	WA		03/31/2025		90							90	90			
100196660	ROCK HILL	SC		02/25/2025		243							243	243			
100199856	ST JOHNS	FL		03/05/2025		346							346	346			
100199491	ERIE	CO		03/05/2025		346							346	346			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100199872	NEWARK	DE		03/05/2025		670							670	670			
100199514	RENO	NV		03/05/2025		769							769	769			
100197445	PHOENIX	AZ		02/25/2025		259							259	259			
100197166	SAINT GEORGE	UT		02/25/2025		67							67	67			
100199948	SYRACUSE	NY		03/05/2025		1,288							1,288	1,288			
100187968	CERES	CA		01/07/2025		451							451	451			
100197302	PITTSBURG	KS		02/25/2025		89							89	89			
100191531	UNITED KINGDOM	GBR		01/29/2025		(5)							(5)		5		5
100197681	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100197675	UNITED KINGDOM	GBR		02/28/2025		3							3		(3)		(3)
100157287	BIRMINGHAM	AL		02/20/2025		117							117	117			
100188120	BOLINGBROOK	IL		01/07/2025		164							164	164			
100196703	ABSECON	NJ		02/25/2025		333							333	333			
100196837	CONCORD	CA		02/25/2025		241							241	241			
100204396	COON RAPIDS	MN		03/31/2025		253							253	253			
100196886	ATLANTA	GA		02/25/2025		159							159	159			
100204260	MEDINA	OH		03/31/2025		328							328	328			
100197281	KENESAW	NE		02/25/2025		3,716							3,716	3,716			
100197035	BLOOMINGTON	CA		02/25/2025		251							251	251			
100199544	WESTERLY	RI		03/05/2025		190							190	190			
100204322	DISTRICT HEIGHTS	MD		03/31/2025		219							219	219			
100199562	BOISE	ID		03/05/2025		2,263							2,263	2,263			
100199695	ROCKVALE	TN		03/05/2025		412							412	412			
100197750	S-GRAVENHAGE	NLD		02/26/2025		(15)							(15)		15		15
100197228	TROY	NY		02/25/2025		283							283	283			
100197158	PASCO	WA		02/25/2025		253							253	253			
100197117	BAKERSFIELD	CA		02/25/2025		243							243	243			
100188214	WHITE LAKE	MI		01/07/2025		872							872	872			
100199424	WASILLA	AK		03/05/2025		311							311	311			
100197137	HENDERSON	NV		02/25/2025		2,344							2,344	2,344			
100197354	MISSION VIEJO	CA		02/25/2025		119							119	119			
100197484	WINDSOR	CO		02/25/2025		249							249	249			
100197183	FREDERICKSBURG	VA		02/25/2025		536							536	536			
100157301	SANT LOUIS	MO		02/20/2025		114							114	114			
100197416	TAMPA	FL		02/25/2025		270							270	270			
100196906	COVENTRY TOWNSHIP	OH		02/25/2025		270							270	270			
100197232	EDMOND	OK		02/25/2025		549							549	549			
100199483	WEBSTER	FL		03/05/2025		223							223	223			
100196954	ZION	IL		02/25/2025		227							227	227			
100200156	MILTON	FL		03/06/2025		26,606							26,606	26,606			
100196784	HOBE SOUND	FL		02/25/2025		262							262	262			
100196879	NORTH LAS VEGAS	NV		02/25/2025		98							98	98			
100197684	UNITED KINGDOM	GBR		02/28/2025		2							2		(2)		(2)
100204239	KANSAS CITY	MO		03/31/2025		31							31	31			
100204343	STOCKTON	CA		03/31/2025		648							648	648			
100199630	NOBLESVILLE	IN		03/05/2025		414							414	414			
100197280	CALERA	AL		02/25/2025		366							366	366			
100196778	TUCSON	AZ		02/25/2025		99							99	99			
100196941	NEWARK	DE		02/25/2025		154							154	154			
100199477	HOUSTON	TX		03/05/2025		201							201	201			
100199778	RIVERTON	IL		03/05/2025		76							76	76			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197444	MORENO VALLEY	CA		02/25/2025		50							50	50			
100199961	EAST LONGMEADOW	MA		03/05/2025		881							881	881			
100199949	VISALIA	CA		03/05/2025		251							251	251			
100196700	DINUBA	CA		02/25/2025		255							255	255			
100199447	FAYETTEVILLE	AR		03/05/2025		301							301	301			
100197159	SURPRISE	AZ		02/25/2025		862							862	862			
100193416	COLUMBUS	GA		02/10/2025		121							121	121			
100196691	SAINT CLAIR SHORES	MI		02/25/2025		118							118	118			
100197110	SAN BERNARDINO	CA		02/25/2025		188							188	188			
100204336	LOVELAND	CO		03/31/2025		295							295	295			
100204266	ZIMMERMAN	MN		03/31/2025		432							432	432			
100199497	DES PLAINES	IL		03/05/2025		246							246	246			
100197211	RIDGELAND	SC		02/25/2025		231							231	231			
100199559	SPRING	TX		03/05/2025		873							873	873			
100199737	CULPEPPER	VA		03/05/2025		795							795	795			
100197370	EUGENE	OR		02/25/2025		190							190	190			
100197480	KATHLEEN	GA		02/25/2025		165							165	165			
100197045	GLEN ALLEN	VA		02/25/2025		823							823	823			
100200070	TOLEDO	OH		03/06/2025		135							135	135			
100199741	SELLERSVILLE	PA		03/05/2025		831							831	831			
100199684	WETUMPKA	AL		03/05/2025		44							44	44			
100197455	CASCO	MI		02/25/2025		281							281	281			
100199883	NORTH PORT	FL		03/05/2025		125							125	125			
100199520	PAYSON	UT		03/05/2025		195							195	195			
100199571	LAWTON	MI		03/05/2025		212							212	212			
100197274	VALLEJO	CA		02/25/2025		226							226	226			
100196899	HADDONFIELD	NJ		02/25/2025		233							233	233			
100196978	BELT	MT		02/25/2025		233							233	233			
100197208	TAMPA	FL		02/25/2025		387							387	387			
100188114	VERO BEACH	FL		01/07/2025		217							217	217			
100199746	CLAYTON	NC		03/05/2025		313							313	313			
100187910	SAND SPRINGS	OK		01/07/2025		244							244	244			
100199812	ROYAL OAK	MI		03/05/2025		450							450	450			
100196845	CLOVIS	CA		02/25/2025		209							209	209			
100197329	NEW PORT RICHEY	FL		02/25/2025		216							216	216			
100196632	BLYTHEWOOD	SC		02/25/2025		227							227	227			
100197231	SUMMERVILLE	SC		02/25/2025		235							235	235			
100196833	WEST COVINA	CA		02/25/2025		244							244	244			
100188259	TINLEY PARK	IL		01/07/2025		226							226	226			
100199569	DENVILLE	NJ		03/05/2025		75							75	75			
100199919	SUNBURY	OH		03/05/2025		219							219	219			
100199455	COLLEGE STATION	TX		03/05/2025		233							233	233			
100187847	OMAHA	NE		01/07/2025		335							335	335			
100199718	VISALIA	CA		03/05/2025		191							191	191			
100199643	KLAMATH FALLS	OR		03/05/2025		681							681	681			
100197462	ORTING	WA		02/25/2025		76							76	76			
100196773	FLORENCE	AL		02/25/2025		212							212	212			
100199865	LAS VEGAS	NV		03/05/2025		818							818	818			
100199588	TEXAS CITY	TX		03/05/2025		394							394	394			
100196723	GRANADA HILLS	CA		02/25/2025		288							288	288			
100187810	WESTMINSTER	SC		01/07/2025		318							318	318			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100187918	NIANTIC	CT		01/07/2025		211							211	211			
100199793	NORTH LAS VEGAS	NV		03/05/2025		837							837	837			
100197223	CARSON	CA		02/25/2025		1,281							1,281	1,281			
100204272	MADERA	CA		03/31/2025		499							499	499			
100196661	PORT ORANGE	FL		02/25/2025		503							503	503			
100199603	NEWTON	NC		03/05/2025		207							207	207			
100196758	FALLS CHURCH	VA		02/25/2025		216							216	216			
100199651	PHOENIX	AZ		03/05/2025		213							213	213			
100199953	BOISE	ID		03/05/2025		296							296	296			
100197161	LAS VEGAS	NV		02/25/2025		76							76	76			
100197483	TORRINGTON	CT		02/25/2025		226							226	226			
100204346	EDGEWATER	MD		03/31/2025		1,291							1,291	1,291			
100196993	SANDIA PARK	NM		02/25/2025		717							717	717			
100196690	ROBBINSDALE	MN		02/25/2025		272							272	272			
100196722	VANCOUVER	WA		02/25/2025		243							243	243			
100188017	WICHITA	KS		01/07/2025		307							307	307			
100196693	CASA GRANDE	AZ		02/25/2025		183							183	183			
100197328	BROOKSVILLE	FL		02/25/2025		815							815	815			
100204383	WINSTON SALEM	NC		03/31/2025		247							247	247			
100204375	PERRY HALL	MD		03/31/2025		519							519	519			
100199442	CARSON	CA		03/05/2025		223							223	223			
100204249	BROOKSVILLE	FL		03/31/2025		284							284	284			
100204209	CHATTANOOGA	TN		03/31/2025		350							350	350			
100204378	IDAHO FALLS	ID		03/31/2025		193							193	193			
100204352	CAMBRIDGE	MD		03/31/2025		214							214	214			
100204330	SEVIERVILLE	TN		03/31/2025		465							465	465			
100187928	GREEN VALLEY	AZ		01/07/2025		663							663	663			
100196620	PORTERVILLE	CA		02/25/2025		237							237	237			
500005806002	BRIELLE	NLD		03/31/2025		893							893	979	86		86
100199663	BUCKEYE	AZ		03/05/2025		209							209	209			
100197273	PARKLAND	FL		02/25/2025		231							231	231			
100196996	LANEXA	VA		02/25/2025		246							246	246			
100187770	ORMOND BEACH	FL		01/07/2025		244							244	244			
100197425	MALAGA	WA		02/25/2025		949							949	949			
100196891	RIDGEFIELD	CT		02/25/2025		244							244	244			
100196745	LUNENBURG	VA		02/25/2025		826							826	826			
100187808	LA CROSSE	WI		01/07/2025		160							160	160			
100197481	LOVELAND	CO		02/25/2025		216							216	216			
100197147	ALEXANDRIA	VA		02/25/2025		226							226	226			
100197177	SEFFNER	FL		02/25/2025		90							90	90			
100199538	LAS VEGAS	NV		03/05/2025		223							223	223			
100199546	DECATUR	TX		03/05/2025		1,389							1,389	1,389			
100188048	LAKELAND	FL		01/07/2025		230							230	230			
100197276	VANCOUVER	WA		02/25/2025		838							838	838			
100197436	SPERRY	OK		02/25/2025		288							288	288			
100196944	OREGON CITY	OR		02/25/2025		50							50	50			
100204222	BAKERSFIELD	CA		03/31/2025		2,194							2,194	2,194			
100196857	BERTHOUD	CO		02/25/2025		87							87	87			
100204367	SURPRISE	AZ		03/31/2025		290							290	290			
100196916	CAVE CREEK	AZ		02/25/2025		2,227							2,227	2,227			
100188162	NEVADA	MO		01/07/2025		872							872	872			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197412	BEND	OR		02/25/2025		226							226	226			
100196643	LAWRENCEVILLE	GA		02/25/2025		257							257	257			
100196855	SALIDA	CA		02/25/2025		86							86	86			
100196617	PORT CLINTON	OH		02/25/2025		253							253	253			
100197017	CLANTON	AL		02/25/2025		268							268	268			
100197034	CORAL SPRINGS	FL		02/25/2025		233							233	233			
100197233	APALACHIN	NY		02/25/2025		201							201	201			
100199685	EASTHAMPTON	MA		03/05/2025		237							237	237			
100197160	ONTARIO	CA		02/25/2025		149							149	149			
100197440	LAKEWOOD	WA		02/25/2025		99							99	99			
100157433	GARY	IN		02/20/2025		125							125	125			
100199473	WARRENTON	OR		03/05/2025		608							608	608			
100197065	SYLVANIA	OH		02/25/2025		237							237	237			
100196752	EL DORADO	KS		02/25/2025		622							622	622			
100197006	BOUNTIFUL	UT		02/25/2025		248							248	248			
100197335	WADSWORTH	OH		02/25/2025		87							87	87			
100197258	GILBERT	AZ		02/25/2025		244							244	244			
100193455	MONTGOMERY	AL		02/10/2025		107							107	107			
100196843	MILWAUKEE	WI		02/25/2025		378							378	378			
100204373	WILLIAMSBURG	VA		03/31/2025		401							401	401			
100187952	POOLER	GA		01/07/2025		492							492	492			
100199855	PEMBROKE	KY		03/05/2025		707							707	707			
100204205	PUYALLUP	WA		03/31/2025		203							203	203			
100188137	LORAIN	OH		01/07/2025		228							228	228			
100187761	MARYSVILLE	OH		01/07/2025		389							389	389			
100197182	CINCINNATI	OH		02/25/2025		379							379	379			
100197095	STEEP FALLS	ME		02/25/2025		166							166	166			
100197294	LEXINGTON	SC		02/25/2025		97							97	97			
100196587	KEIZER	OR		02/25/2025		116							116	116			
100196676	ANDERSON ISLAND	WA		02/25/2025		244							244	244			
100188091	PIERSON	MI		01/07/2025		186							186	186			
100196998	GLENDALE	AZ		02/25/2025		517							517	517			
100199551	JOHNSON CITY	TN		03/05/2025		1,008							1,008	1,008			
100199690	BARTLETT	TN		03/05/2025		528							528	528			
100157431	GARY	IN		02/20/2025		123							123	123			
100197336	AMENIA	NY		02/25/2025		1,036							1,036	1,036			
100199691	CONCORD	NC		03/05/2025		64							64	64			
100204299	DERRY	NH		03/31/2025		248							248	248			
100199931	COTTONTOWN	TN		03/05/2025		1,126							1,126	1,126			
100196865	LAKE HOPATCONG	NJ		02/25/2025		202							202	202			
100204359	GILBERT	AZ		03/31/2025		310							310	310			
100199733	HONOLULU	HI		03/05/2025		1,208							1,208	1,208			
100199924	CHESAPEAKE	VA		03/05/2025		518							518	518			
100204174	MEXICO BEACH	FL		03/31/2025		729							729	729			
100204318	VERNON	NJ		03/31/2025		88							88	88			
100196678	BROOKLYN CENTER	MN		02/25/2025		533							533	533			
100204317	KODAK	TN		03/31/2025		424							424	424			
100196747	HARRISON TOWNSHIP	MI		02/25/2025		109							109	109			
100197377	NAPLES	FL		02/25/2025		156							156	156			
100204247	GAITHERSBURG	MD		03/31/2025		53							53	53			
100197319	REDMOND	OR		02/25/2025		106							106	106			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197074	POUGHKEEPSIE	NY		02/25/2025		243							243	243			
100193454	MONTGOMERY	AL		02/10/2025		111							111	111			
100204241	ELKHORN	WI		03/31/2025		557							557	557			
100204207	EL CAJON	CA		03/31/2025		228							228	228			
100199849	COEUR D ALENE	ID		03/05/2025		533							533	533			
100190431	FREDERICK	MD		01/23/2025		534							534	534			
100197253	UNION	KY		02/25/2025		223							223	223			
100197330	ROME	GA		02/25/2025		2,879							2,879	2,879			
100199557	JACKSON	TN		03/05/2025		2,589							2,589	2,589			
100196612	GRANTS	NM		02/25/2025		224							224	224			
100204181	NILES	OH		03/31/2025		284							284	284			
100188254	BIG LAKE	MN		01/07/2025		223							223	223			
100199522	MONROE	NC		03/05/2025		549							549	549			
100199431	MOORESVILLE	IN		03/05/2025		311							311	311			
100200144	SLIDELL	LA		03/06/2025		152							152	152			
100197080	PAWHUSKA	OK		02/25/2025		574							574	574			
100199699	RICHARDSON	TX		03/05/2025		280							280	280			
100197348	SOUTHFIELD	MI		02/25/2025		337							337	337			
100199613	GREENBRIER	TN		03/05/2025		305							305	305			
100204313	CHARLOTTE	NC		03/31/2025		235							235	235			
100187950	BARBERTON	OH		01/07/2025		128							128	128			
100199745	LAS VEGAS	NV		03/05/2025		143							143	143			
100199834	OWENS CROSS ROADS	AL		03/05/2025		160							160	160			
100187904	HINSDALE	NH		01/07/2025		226							226	226			
100199612	HENRICO	VA		03/05/2025		77							77	77			
100199661	NORTH PORT	FL		03/05/2025		288							288	288			
100204382	BURLINGAME	CA		03/31/2025		248							248	248			
100199609	OAKLAND	NJ		03/05/2025		624							624	624			
100196686	WINN	ME		02/25/2025		253							253	253			
100204332	SAN DIEGO	CA		03/31/2025		386							386	386			
100199493	WAYNESBORO	VA		03/05/2025		2,395							2,395	2,395			
100196912	HUNTLEY	IL		02/25/2025		727							727	727			
100196614	JACKSONVILLE	FL		02/25/2025		129							129	129			
100177305	LUBBOCK	TX		01/16/2025		115							115	115			
100199579	AUBURN	IN		03/05/2025		35							35	35			
100199508	INDIANAPOLIS	IN		03/05/2025		55							55	55			
100199607	YELLOW SPRINGS	OH		03/05/2025		65							65	65			
100199434	PEORIA	AZ		03/05/2025		68							68	68			
100199965	BUFFALO	NY		03/05/2025		68							68	68			
100199598	BOULDER	CO		03/05/2025		434							434	434			
100199930	GARNER	NC		03/05/2025		72							72	72			
100199912	GILBERT	AZ		03/05/2025		69							69	69			
100199464	HOLTS SUMMIT	MO		03/05/2025		148							148	148			
100199740	MESA	AZ		03/05/2025		47							47	47			
100199518	NEW LLANO	LA		03/05/2025		51							51	51			
100199570	WATERLOO	IL		03/05/2025		172							172	172			
100199815	KANSAS CITY	MO		03/05/2025		157							157	157			
100199576	JOHNSON VALLEY	CA		03/05/2025		53							53	53			
100199535	OKLAHOMA CITY	OK		03/05/2025		170							170	170			
100199419	CHANDLER	AZ		03/05/2025		179							179	179			
100199565	NEEDLES	CA		03/05/2025		50							50	50			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100199468	SUPERIOR	CO		03/05/2025		181							181	181			
100199802	DENVER	CO		03/05/2025		193							193	193			
100196777	RIVERSIDE	CA		02/25/2025		179							179	179			
100199461	PORT SAINT LUCIE	FL		03/05/2025		209							209	209			
100199799	ASTORIA	OR		03/05/2025		196							196	196			
100196853	WEST SACRAMENTO	CA		02/25/2025		196							196	196			
100199515	CHARLOTTE	NC		03/05/2025		162							162	162			
100199500	BREMERTON	WA		03/05/2025		210							210	210			
100199555	WOODFORD	VT		03/05/2025		204							204	204			
100199795	BRIDGEVIEW	IL		03/05/2025		290							290	290			
100197075	HIALEAH	FL		02/25/2025		1,380							1,380	1,380			
100199703	EL MIRAGE	AZ		03/05/2025		284							284	284			
100199896	CROFTON	MD		03/05/2025		168							168	168			
100199463	ROCKWOOD	MI		03/05/2025		119							119	119			
100199583	BEVERLY	NJ		03/05/2025		172							172	172			
100199626	RENO	NV		03/05/2025		205							205	205			
100199903	DOWNINGTOWN	PA		03/05/2025		205							205	205			
100199923	LAKE SHORE	MD		03/05/2025		372							372	372			
100199951	CHESAPEAKE	VA		03/05/2025		191							191	191			
100199636	SACRAMENTO	CA		03/05/2025		402							402	402			
100199686	FARMINGTON	AR		03/05/2025		208							208	208			
100199545	DANBURY	CT		03/05/2025		198							198	198			
100197259	WARSAW	KY		02/25/2025		700							700	700			
100197156	MCKENNEY	VA		02/25/2025		715							715	715			
100199623	ABBOT	ME		03/05/2025		2,443							2,443	2,443			
100197143	GRAHAM	WA		02/25/2025		315							315	315			
100199906	KANSAS CITY	MO		03/05/2025		193							193	193			
100199638	IRMO	SC		03/05/2025		455							455	455			
100196852	SARALAND	AL		02/25/2025		145							145	145			
100196664	MOSES LAKE	WA		02/25/2025		176							176	176			
100199875	DUNEDIN	FL		03/05/2025		82							82	82			
100199621	WINDHAM	NH		03/05/2025		287							287	287			
100197397	HENDERSON	NV		02/25/2025		163							163	163			
100204162	ALISO VIEJO	CA		03/31/2025		257							257	257			
100199744	TULARE	CA		03/05/2025		117							117	117			
100199682	HANAHAN	SC		03/05/2025		349							349	349			
100196813	MURRIETA	CA		02/25/2025		213							213	213			
100188104	CONWAY	AR		01/07/2025		193							193	193			
100197337	TYRONE	GA		02/25/2025		488							488	488			
100199487	MOUNT PLEASANT	SC		03/05/2025		419							419	419			
100199714	TUCSON	AZ		03/05/2025		555							555	555			
100197439	NEWPORT NEWS	VA		02/25/2025		712							712	712			
100199563	PORTLAND	OR		03/05/2025		212							212	212			
100199670	ELVERTA	CA		03/05/2025		192							192	192			
100204390	ST AUGUSTINE	FL		03/31/2025		251							251	251			
100199857	BELLINGHAM	WA		03/05/2025		212							212	212			
100199933	EAST HAVEN	CT		03/05/2025		2,975							2,975	2,975			
100199457	WILMINGTON	DE		03/05/2025		212							212	212			
100199628	LAFAYETTE	IN		03/05/2025		216							216	216			
100199480	ANKENY	IA		03/05/2025		1,969							1,969	1,969			
100204314	MOUNT CLEMENS	MI		03/31/2025		(47,729)							(47,729)	(47,729)			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100197165	DELAWARE	OH		02/25/2025		725							725	725			
100204386	EADS	TN		03/31/2025		384							384	384			
100204377	YUKON	OK		03/31/2025		1,802							1,802	1,802			
100200057	GARY	IN		03/06/2025		108							108	108			
100204163	ARMAGH	PA		03/31/2025		162							162	162			
100199787	NASHVILLE	TN		03/05/2025		369							369	369			
100199763	MANTECA	CA		03/05/2025		215							215	215			
100204381	JACKSON	MI		03/31/2025		70							70	70			
100197186	GULF SHORES	AL		02/25/2025		77							77	77			
100196816	HARRISBURG	AR		02/25/2025		836							836	836			
100199731	CORDOVA	TN		03/05/2025		874							874	874			
100196897	29 PALMS	CA		02/25/2025		171							171	171			
100196850	JACKSONVILLE	FL		02/25/2025		196							196	196			
100204168	MAGNOLIA	DE		03/31/2025		183							183	183			
100196711	GOBLES	MI		02/25/2025		1,981							1,981	1,981			
100188086	AUGUSTA	GA		01/07/2025		203							203	203			
100197323	BLAINE	MN		02/25/2025		239							239	239			
100196735	BAY SHORE	NY		02/25/2025		81							81	81			
100188084	MANAWA	WI		01/07/2025		181							181	181			
100204177	OVERLAND PARK	KS		03/31/2025		(7,149)							(7,149)	(7,149)			
100196802	BRADENTON	FL		02/25/2025		161							161	161			
100188085	CUT OFF	LA		01/07/2025		101							101	101			
100196605	WOLCOTT	CT		02/25/2025		412							412	412			
100199619	BON AQUA	TN		03/05/2025		10,028							10,028	10,028			
100196767	HOLLYWOOD	AL		02/25/2025		191							191	191			
100204325	ANTIOCH	CA		03/31/2025		216							216	216			
100197044	BANGOR	ME		02/25/2025		190							190	190			
100199889	DENVER	CO		03/05/2025		128							128	128			
100199797	GEORGETOWN	SC		03/05/2025		244							244	244			
100199709	LEESBURG	VA		03/05/2025		239							239	239			
100199826	IOWA CITY	IA		03/05/2025		243							243	243			
100199449	WENTZVILLE	MO		03/05/2025		162							162	162			
100199537	ASTON	PA		03/05/2025		553							553	553			
100199891	FAIRHOPE	AL		03/05/2025		329							329	329			
100199678	CORAL SPRINGS	FL		03/05/2025		431							431	431			
100199913	ASHBURNHAM	MA		03/05/2025		324							324	324			
100204379	AIKEN	SC		03/31/2025		(13,826)							(13,826)	(13,826)			
100199894	NEW LENOX	IL		03/05/2025		473							473	473			
100199524	PHOENIX	AZ		03/05/2025		758							758	758			
100199944	PHILADELPHIA	PA		03/05/2025		647							647	647			
100199792	GOODYEAR	AZ		03/05/2025		7,895							7,895	7,895			
100197037	DUBLIN	VA		02/25/2025		148							148	148			
100197244	LAS VEGAS	NV		02/25/2025		250							250	250			
100199767	PLYMOUTH MEETING	PA		03/05/2025		250							250	250			
100199851	BETHLEHEM	PA		03/05/2025		250							250	250			
100199552	KAUKAUNA	WI		03/05/2025		250							250	250			
100197407	SCOTTSDALE	AZ		02/25/2025		4,291							4,291	4,291			
100197467	LAS VEGAS	NV		02/25/2025		981							981	981			
100199806	ALGONQUIN	IL		03/05/2025		253							253	253			
100199713	CEDAR LAKE	IN		03/05/2025		366							366	366			
100199652	SALINE	MI		03/05/2025		500							500	500			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204167	FARLEY	MO		03/31/2025		255							255	255			
100204339	NORTH PRAIRIE	WI		03/31/2025		176							176	176			
100204393	GREENSBURG	IN		03/31/2025		205							205	205			
100199453	VALDERS	WI		03/05/2025		5,375							5,375	5,375			
100203691	UTRECHT	NLD		03/26/2025		766							766	855	89		89
100199752	ROSEVILLE	CA		03/05/2025		261							261	261			
100199892	LEES SUMMIT	MO		03/05/2025		431							431	431			
100199848	EAST WENATCHEE	WA		03/05/2025		259							259	259			
100199885	JENKS	OK		03/05/2025		179							179	179			
100199908	SAINT CLOUD	FL		03/05/2025		567							567	567			
100200027	STILLWATER	OK		03/06/2025		174							174	174			
100196814	VIRGINIA BEACH	VA		02/25/2025		185							185	185			
100204192	GRANGER	IN		03/31/2025		584							584	584			
100196741	SPRINGFIELD	OR		02/25/2025		173							173	173			
100187938	ANN ARBOR	MI		01/07/2025		640							640	640			
100204197	BEAUMONT	CA		03/31/2025		63							63	63			
100197019	CLEARBROOK	MN		02/25/2025		180							180	180			
100196604	UTICA	IL		02/25/2025		286							286	286			
100197364	MODESTO	CA		02/25/2025		248							248	248			
100196973	STOCKTON	CA		02/25/2025		170							170	170			
100196681	NAPLES	FL		02/25/2025		170							170	170			
100197459	WATERTOWN	CT		02/25/2025		148							148	148			
100197248	HAWKINSVILLE	GA		02/25/2025		217							217	217			
100196793	PORTERVILLE	CA		02/25/2025		90							90	90			
100197023	LITTLE ROCK	AR		02/25/2025		177							177	177			
100197197	ATLANTA	GA		02/25/2025		67							67	67			
100197464	DEPEW	NY		02/25/2025		472							472	472			
100196772	SOUTH WINDSOR	CT		02/25/2025		178							178	178			
100196907	LA JUNTA	CO		02/25/2025		66							66	66			
100196856	JURUPA VALLEY	CA		02/25/2025		520							520	520			
100196931	MORGANVILLE	NJ		02/25/2025		630							630	630			
100187945	MOUNT DORA	FL		01/07/2025		177							177	177			
100196679	HEPHZIBAH	GA		02/25/2025		183							183	183			
100197217	GREEN COVE SPRINGS	FL		02/25/2025		187							187	187			
100196964	WHITEHALL	MI		02/25/2025		953							953	953			
100197129	SAN DIEGO	CA		02/25/2025		569							569	569			
100204355	WEST SACRAMENTO	CA		03/31/2025		192							192	192			
100204369	ST. CLOUD	FL		03/31/2025		149							149	149			
100196876	THE DALLES	OR		02/25/2025		175							175	175			
100204319	GRAFTON	OH		03/31/2025		188							188	188			
100196948	POST FALLS	ID		02/25/2025		183							183	183			
100204374	BOYNTON BEACH	FL		03/31/2025		222							222	222			
100197187	HOPE VALLEY	RI		02/25/2025		94							94	94			
100197308	LITHONIA	GA		02/25/2025		132							132	132			
100204184	OCOEE	FL		03/31/2025		148							148	148			
100204268	CHESTERFIELD	MO		03/31/2025		228							228	228			
100187961	SHAFTER	CA		01/07/2025		191							191	191			
100204225	CHARLESTON	SC		03/31/2025		356							356	356			
100197235	WEST PLAINS	MO		02/25/2025		175							175	175			
100196878	BASEHOR	KS		02/25/2025		121							121	121			
100197380	CLINTON	ME		02/25/2025		499							499	499			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196836	SUMMERVILLE	SC		02/25/2025		192							192	192			
100196905	AIKEN	SC		02/25/2025		323							323	323			
100196645	PRUDENVILLE	MI		02/25/2025		187							187	187			
100204331	SAINT LOUIS	MO		03/31/2025		203							203	203			
100204340	PLEASANT HILL	CA		03/31/2025		1,709							1,709	1,709			
100196789	ROSEBURG	OR		02/25/2025		465							465	465			
100204250	MURRIETA	CA		03/31/2025		161							161	161			
100191455	HAARLEM	NLD		01/29/2025		(22)							(22)		22		22
100204365	PHOENIX	AZ		03/31/2025		62							62	62			
100199674	GLENDALE	AZ		03/05/2025		514							514	514			
100204232	PRESCOTT VALLEY	AZ		03/31/2025		194							194	194			
100196734	MILACA	MN		02/25/2025		65							65	65			
100204280	PHOENIX	AZ		03/31/2025		162							162	162			
100197067	GRANDVIEW	WA		02/25/2025		169							169	169			
100204187	BURLINGTON	CT		03/31/2025		51							51	51			
100204316	PINCKNEY	MI		03/31/2025		187							187	187			
100197100	GUTHRIE	OK		02/25/2025		220							220	220			
100197101	COLORADO SPRINGS	CO		02/25/2025		180							180	180			
100187943	BRUNSWICK	GA		01/07/2025		125							125	125			
100197452	STOUGHTON	WI		02/25/2025		460							460	460			
100204178	LAKE FOREST	CA		03/31/2025		205							205	205			
100196803	CANTON	GA		02/25/2025		171							171	171			
100196945	GREENSBURG	KY		02/25/2025		158							158	158			
100204286	PEDRICKTOWN	NJ		03/31/2025		382							382	382			
500005577002	GRONINGEN	NLD		01/29/2025		625							625	718	92		92
100196667	CHARLESTON	SC		02/25/2025		154							154	154			
100197189	NORTH RIDGEVILLE	OH		02/25/2025		42							42	42			
100197199	MILLVILLE	NJ		02/25/2025		48							48	48			
100197438	YUKON	OK		02/25/2025		115							115	115			
100196623	LANOKA HARBOR	NJ		02/25/2025		127							127	127			
100197216	SAINT CLOUD	FL		02/25/2025		142							142	142			
100197429	ORLAND PARK	IL		02/25/2025		142							142	142			
100196680	JACKSONVILLE	FL		02/25/2025		146							146	146			
100197472	HESPERIA	CA		02/25/2025		149							149	149			
100197333	CHANDLER	AZ		02/25/2025		151							151	151			
100196817	SPENCER	OK		02/25/2025		227							227	227			
100196717	BOWLING GREEN	KY		02/25/2025		305							305	305			
100196619	CLEARWATER	FL		02/25/2025		153							153	153			
100196811	PLACENTIA	CA		02/25/2025		250							250	250			
100196862	BROKEN ARROW	OK		02/25/2025		158							158	158			
100197285	ALBUQUERQUE	NM		02/25/2025		158							158	158			
100197470	PAMPLICO	SC		02/25/2025		484							484	484			
100197081	FAIRFIELD	CA		02/25/2025		166							166	166			
100196669	AVON PARK	FL		02/25/2025		113							113	113			
100197097	SAINT CHARLES	MO		02/25/2025		359							359	359			
100197203	OWOSSO	MI		02/25/2025		116							116	116			
100196983	MACON	GA		02/25/2025		100							100	100			
100187890	LUCERNE	CA		01/07/2025		132							132	132			
100196848	ORLANDO	FL		02/25/2025		151							151	151			
100196977	MURRAY	UT		02/25/2025		205							205	205			
100196888	ALBUQUERQUE	NM		02/25/2025		47							47	47			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100196882	SUPERIOR	MT		02/25/2025		247							247	247			
100188087	LEXINGTON	KY		01/07/2025		150							150	150			
100197399	SUWANEE	GA		02/25/2025		151							151	151			
100188240	SAINT LOUIS	MO		01/07/2025		209							209	209			
100197056	BIRCHWOOD	WI		02/25/2025		149							149	149			
100197358	MESA	AZ		02/25/2025		1,384							1,384	1,384			
100196779	GERRARDSTOWN	WV		02/25/2025		159							159	159			
100196730	DIXON	CA		02/25/2025		170							170	170			
100188009	NEW BRITAIN	CT		01/07/2025		341							341	341			
100196708	LOGANVILLE	GA		02/25/2025		166							166	166			
100196872	GADSDEN	AL		02/25/2025		761							761	761			
100197401	SALEM	VA		02/25/2025		149							149	149			
100197449	SALT LAKE CITY	UT		02/25/2025		552							552	552			
100201710	ROCKFORD	IL		03/18/2025		687							687	687			
100196874	LAS VEGAS	NV		02/25/2025		40							40	40			
100196929	MORENO VALLEY	CA		02/25/2025		1,550							1,550	1,550			
100196823	COLORADO SPRINGS	CO		02/25/2025		172							172	172			
100196792	RIO RANCHO	NM		02/25/2025		58							58	58			
100197457	FORT COLLINS	CO		02/25/2025		63							63	63			
100187979	KEITHVILLE	LA		01/07/2025		475							475	475			
100196652	NAMPA	ID		02/25/2025		163							163	163			
100197086	DERRY	NH		02/25/2025		161							161	161			
100197018	HARTSELLE	AL		02/25/2025		161							161	161			
100197325	HOPEWELL	OH		02/25/2025		171							171	171			
100188175	FENTON	MI		01/07/2025		232							232	232			
100197055	BATESVILLE	AR		02/25/2025		102							102	102			
100197473	RONAN	MT		02/25/2025		170							170	170			
100197242	WEST SALEM	WI		02/25/2025		606							606	606			
100197041	TAMPA	FL		02/25/2025		153							153	153			
100187939	MCLOUD	OK		01/07/2025		225							225	225			
100196896	FRESNO	CA		02/25/2025		149							149	149			
100204304	ELLWOOD CITY	PA		03/31/2025		145							145	145			
100196911	KUNA	ID		02/25/2025		173							173	173			
100196807	KANSAS CITY	MO		02/25/2025		213							213	213			
100204188	CLEARWATER	FL		03/31/2025		155							155	155			
100197238	WASHINGTON	UT		02/25/2025		153							153	153			
100196820	MONTESANO	WA		02/25/2025		161							161	161			
100197256	PALM BAY	FL		02/25/2025		159							159	159			
100197118	HOLLYWOOD	SC		02/25/2025		324							324	324			
100197119	SAVANNAH	GA		02/25/2025		438							438	438			
100197251	STANCHORAGE	AK		02/25/2025		357							357	357			
100188220	DOUGLASVILLE	GA		01/07/2025		176							176	176			
100196696	UNION CITY	GA		02/25/2025		149							149	149			
100204161	SAYREVILLE	NJ		03/31/2025		324							324	324			
100187951	HAZEL GREEN	AL		01/07/2025		157							157	157			
100196959	WOODSTOCK	GA		02/25/2025		260							260	260			
100197265	WENATCHEE	WA		02/25/2025		49							49	49			
100187944	LAS VEGAS	NV		01/07/2025		150							150	150			
100203658	S-GRAVENHAGE	NLD		03/26/2025		(10)							(10)		10		10
100197066	DEFIANCE	OH		02/25/2025		175							175	175			
100197286	MONTE VISTA	CO		02/25/2025		63							63	63			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100196921	CHICO	CA		02/25/2025		176							176	176			
100196875	GLENDALE	AZ		02/25/2025		167							167	167			
100197394	LACEY	WA		02/25/2025		422							422	422			
100196776	HENDERSON	NV		02/25/2025		63							63	63			
100196725	SPARTANBURG	SC		02/25/2025		161							161	161			
100196867	ASHLAND	VA		02/25/2025		57							57	57			
100196970	LIBERTY	SC		02/25/2025		175							175	175			
100196694	CLOVIS	CA		02/25/2025		556							556	556			
100197000	MEQUON	WI		02/25/2025		328							328	328			
100197326	ELKO NEW MARKET	MN		02/25/2025		563							563	563			
100196933	COLO SPGS	CO		02/25/2025		56							56	56			
100204264	EDEN	NC		03/31/2025		119							119	119			
100196963	MASON	OH		02/25/2025		176							176	176			
100204215	FORT WASHINGTON	MD		03/31/2025		200							200	200			
100197107	ALBUQUERQUE	NM		02/25/2025		219							219	219			
100196720	CLINTON	IL		02/25/2025		82							82	82			
100196719	HANAPEPE	HI		02/25/2025		57							57	57			
100196828	SAINT PAUL	MN		02/25/2025		120							120	120			
100196738	MABELVALE	AR		02/25/2025		132							132	132			
100197435	ENTERPRISE	AL		02/25/2025		443							443	443			
100196842	LINDEN	NJ		02/25/2025		168							168	168			
100197293	WEST COLUMBIA	SC		02/25/2025		57							57	57			
100196868	AUBURN	ME		02/25/2025		66							66	66			
100204170	PALM COAST	FL		03/31/2025		125							125	125			
100196782	HEMET	CA		02/25/2025		140							140	140			
100197264	AUSTELL	GA		02/25/2025		241							241	241			
100196646	SYRACUSE	NY		02/25/2025		173							173	173			
100196864	BAYVILLE	NJ		02/25/2025		575							575	575			
100187955	HANOVER	MI		01/07/2025		713							713	713			
100197030	BOISE	ID		02/25/2025		123							123	123			
100197201	THOUSAND PALMS	CA		02/25/2025		3,277							3,277	3,277			
100187946	BUFFALO	NY		01/07/2025		168							168	168			
100196742	ATHENS	AL		02/25/2025		71							71	71			
100196796	PALMDALE	CA		02/25/2025		185							185	185			
100196714	LIDO BEACH	NY		02/25/2025		48							48	48			
100196861	INDEPENDENCE	MO		02/25/2025		729							729	729			
100197356	CARSON	CA		02/25/2025		71							71	71			
100204307	PHILADELPHIA	PA		03/31/2025		765							765	765			
100204210	SACRAMENTO	CA		03/31/2025		54							54	54			
100204372	PEMBROKE PINES	FL		03/31/2025		202							202	202			
100204273	MEMPHIS	TN		03/31/2025		256							256	256			
100196609	VALLEJO	CA		02/25/2025		184							184	184			
100203723	HAARLEM	NLD		03/26/2025		805							805	899	94		94
100197408	ANOKA	MN		02/25/2025		157							157	157			
100197053	NOVI	MI		02/25/2025		4,035							4,035	4,035			
100204211	NORTH AUGUSTA	SC		03/31/2025		(7,000)							(7,000)	(7,000)			
100197745	AALSMEER	NLD		02/26/2025		761							761	874	112		112
100204226	BRICK	NJ		03/31/2025		171							171	171			
100197715	PURMEREND	NLD		02/26/2025		(13)							(13)		13		13
100204212	HEMET	CA		03/31/2025		46							46	46			
100203720	ENSCHEDE	NLD		03/26/2025		1,049						(278)	772	860	89		89

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100203698	AMSTERDAM	NLD		03/26/2025		558							558	622	65		65
100204233	BOISE	ID		03/31/2025		135							135	135			
100204357	LOGANVILLE	GA		03/31/2025		342							342	342			
100204311	SMYRNA	TN		03/31/2025		771							771	771			
100204234	LEBANON	PA		03/31/2025		167							167	167			
100191397	UTRECHT	NLD		01/29/2025		(8)							(8)		8		8
100204360	LAS VEGAS	NV		03/31/2025		479							479	479			
100204334	READING	PA		03/31/2025		137							137	137			
100191396	UTRECHT	NLD		01/29/2025		(11)							(11)		11		11
100203711	KRIMPEN AAN DEN IJSSEL	NLD		03/26/2025		499							499	557	58		58
100203700	ASSEN	NLD		03/26/2025		483							483	535	52		52
100204371	AUBURNDALE	FL		03/31/2025		416							416	416			
100204295	HUNTINGTON	AR		03/31/2025		167							167	167			
100204395	FARMINGTON	MO		03/31/2025		115							115	115			
100203719	ENSCHEDE	NLD		03/26/2025		(9)							(9)		9		9
100204296	SACRAMENTO	CA		03/31/2025		88							88	88			
100204165	BARRINGTON	NH		03/31/2025		227							227	227			
100204364	NORTH CANTON	OH		03/31/2025		111							111	111			
100204363	STAFFORD	VA		03/31/2025		427							427	427			
100204244	SAINT PETERSBURG	FL		03/31/2025		55							55	55			
100204354	NORWALK	OH		03/31/2025		418							418	418			
100203684	UTRECHT	NLD		03/26/2025		432							432	484	52		52
100203709	S-GRAVENHAGE	NLD		03/26/2025		408							408	455	47		47
100199782	GRAND BLANC	MI		03/05/2025		164							164	164			
100197765	S-GRAVENHAGE	NLD		02/26/2025		446							446	511	65		65
100191453	GRONINGEN	NLD		01/29/2025		323							323	377	55		55
100191493	NIJMEGEN	NLD		01/29/2025		446							446	517	71		71
100191487	ENSCHEDE	NLD		01/29/2025		304							304	352	47		47
100197726	AMSTERDAM	NLD		02/26/2025		1,593							1,593	1,810	216		216
100193324	CHICAGO	IL		02/10/2025		12,785							12,785	12,785			
5000005557002	S-GRAVENHAGE	NLD		01/29/2025		219							219	251	32		32
100197732	HOOGEVEEN	NLD		02/26/2025		228							228	262	34		34
100191395	UTRECHT	NLD		01/29/2025		405						(120)	284	331	46		46
100191403	ARNHEM	NLD		01/29/2025		196							196	228	32		32
100191440	HEEMSTEDE	NLD		01/29/2025		269							269	313	44		44
100197761	BERGEN OP ZOOM	NLD		02/26/2025		198							198	227	29		29
3500118566	PALM COAST	FL		03/21/2025		415,382							415,382	415,382			
100191428	GRONINGEN	NLD		01/29/2025		159							159	184	25		25
100191432	BERGEN OP ZOOM	NLD		01/29/2025		146							146	172	26		26
500006045002	DE KOOG-TEXEL	NLD		03/31/2025		104							104	114	10		10
100191398	UTRECHT	NLD		01/29/2025		121							121	141	20		20
100203689	GRONINGEN	NLD		03/26/2025		94							94	105	11		11
100197716	PURMEREND	NLD		02/26/2025		71							71	82	11		11
7410036	LONDON	GBR		05/01/2025		6,727,369							6,727,369	6,909,293	181,924		181,924
7200759	FLUSHING	NY		04/07/2025		109,051							109,051	109,051			
7200770	CITY OF ORANGE	NJ		04/21/2025		213,840							213,840	213,840			
7200764	RENO	NV		05/29/2025		242,601							242,601	242,601			
7200772	NEW YORK	NY		05/15/2025		170,082							170,082	170,082			
7200757	WOODLAND HILLS	CA		04/01/2025		(47,809)		47,809			47,809						
7200766	WEST PALMS BEACH	FL		04/29/2025		(26,828)		42,666			42,666		15,838	15,838			
7410034	STRETFORD	GBR		04/11/2025		(5,817)							(5,817)		5,817		5,817

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7410032	DARTFORD	GBR		04/02/2025		(22,993)							(22,993)		22,993		22,993
7200778	HERNDON	VA		06/06/2025		(72,176)		72,176			72,176						
2011023	WEST GROVE	PA		09/07/2011		181,012		13,600			13,600		194,612	194,612			
2014039	BURBANK	CA		07/30/2014		119,885		43,574			43,574		163,459	163,459			
2016028	FRANKLIN	WI		08/31/2016		241,130		18,419			18,419		259,549	259,549			
2016050	YUKON	OK		09/01/2016		400,259		33,219			33,219		433,478	433,478			
404333658731	WATAUGA	TX		06/30/2025		481,250							481,250	481,250			
100210498	ENCINO	CA		05/12/2025		11,854							11,854	11,854			
100218436	ROTTERDAM	NLD		06/26/2025		(345)							(345)		345		345
100215889	CALABASAS	CA		06/16/2025		7,910							7,910	7,910			
100216750	MALIBU	CA		06/25/2025		6,383							6,383	6,383			
100212241	ANAHEIM	CA		05/23/2025		3,399							3,399	3,399			
100204864	ANAHEIM	CA		04/09/2025		10,140							10,140	10,140			
100211468	MIAMI BEACH	FL		05/16/2025		11,202							11,202	11,202			
100214441	BEVERLY HILLS	CA		06/06/2025		6,049							6,049	6,049			
100209499	BRENTWOOD	TN		05/01/2025		9,592							9,592	9,592			
100209010	S-GRAVENHAGE	NLD		04/29/2025		(1,407)							(1,407)		1,407		1,407
100214479	HOBE SOUND	FL		06/06/2025		9,631							9,631	9,631			
100213726	SHERMAN OAKS	CA		05/29/2025		5,388							5,388	5,388			
100210497	BROOKLYN	NY		05/12/2025		7,957							7,957	7,957			
100208986	LOS ALTOS	CA		04/29/2025		8,627							8,627	8,627			
100210469	ENCINO LOS ANGELES	CA		05/12/2025		8,042							8,042	8,042			
100214239	CHAGRIN FALLS	OH		05/30/2025		6,900							6,900	6,900			
100206950	LOS ANGELES	CA		04/25/2025		7,507							7,507	7,507			
100206379	AUSTIN	TX		05/22/2025		7,648							7,648	7,648			
100199151	TARZANA	CA		04/04/2025		8,497							8,497	8,497			
100210460	FORT LAUDERDALE	FL		05/12/2025		2,420							2,420	2,420			
100214067	NEWPORT BEACH	CA		05/30/2025		8,497							8,497	8,497			
100215904	BRENTWOOD	TN		06/16/2025		5,931							5,931	5,931			
100212069	WOODLAND HILLS	CA		05/22/2025		8,216							8,216	8,216			
100209011	S-GRAVENHAGE	NLD		04/29/2025		(1,181)							(1,181)		1,181		1,181
100214178	MIAMI	FL		05/30/2025		9,055							9,055	9,055			
100209021	AMSTERDAM	NLD		04/29/2025		(1,081)							(1,081)		1,081		1,081
100218425	ALMERE	NLD		06/26/2025		(198)							(198)		198		198
100216092	SCOTTSDALE	AZ		06/17/2025		4,998							4,998	4,998			
100207319	BROOKLYN	NY		04/28/2025		6,764							6,764	6,764			
100210445	CARPINTERIA	CA		05/12/2025		6,957							6,957	6,957			
100214677	SAN FRANCISCO	CA		06/11/2025		(28)							(28)	(28)			
100212728	HILVERSUM	NLD		05/28/2025		179,279							179,279	186,251	6,973		6,973
100214770	IRVINE	CA		06/11/2025		7,149							7,149	7,149			
100218465	MANHATTAN BEACH	CA		06/27/2025		4,392							4,392	4,392			
100214697	BROOKLYN	NY		06/11/2025		7,149							7,149	7,149			
100210455	EDWARDS	CO		05/12/2025		6,671							6,671	6,671			
100209023	ROTTERDAM	NLD		04/29/2025		(300)							(300)		300		300
100219052	HERMOSA BEACH	CA		06/27/2025		4,065							4,065	4,065			
100199216	NEWPORT BEACH	CA		04/09/2025		6,637							6,637	6,637			
100212788	ALMERE	NLD		05/28/2025		(894)							(894)		894		894
100206234	SHELTER ISLAND HEIGHTS	NY		04/17/2025		13,083							13,083	13,083			
100207171	REDWOOD CITY	CA		04/28/2025		7,196							7,196	7,196			
100204747	LOS ANGELES	CA		04/10/2025		7,350							7,350	7,350			
403054911	GREAT BEND	KS		05/22/2025		5,586							5,586	5,586			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
403053108	LONGS	SC		05/22/2025		6,944							6,944	6,944			
325054770	WOODINVILLE	WA		06/13/2025		1,385,670							1,385,670	1,385,670			
100214920	SARATOGA	CA		06/11/2025		6,510							6,510	6,510			
100214684	BROOKLYN	NY		06/11/2025		5,931							5,931	5,931			
100215901	SCOTTSDALE	AZ		06/16/2025		3,455							3,455	3,455			
100216189	SAN CLEMENTE	CA		06/20/2025		4,685							4,685	4,685			
100212237	SCOTTSDALE	AZ		05/23/2025		5,748							5,748	5,748			
100207433	GLENVILLE	NC		04/29/2025		6,193							6,193	6,193			
100211504	IRVINE	CA		05/16/2025		8,409							8,409	8,409			
100206986	FORT LAUDERDALE	FL		04/25/2025		5,427							5,427	5,427			
100204860	CARMEL	CA		04/09/2025		7,226							7,226	7,226			
100212277	LONG BEACH	CA		05/28/2025		6,395							6,395	6,395			
100218281	KIRKLAND	WA		06/26/2025		5,714							5,714	5,714			
100206123	SARATOGA	CA		04/16/2025		4,649							4,649	4,649			
403056627	GARY	IN		05/22/2025		5,505							5,505	5,505			
100211441	GILBERT	AZ		05/16/2025		6,282							6,282	6,282			
100199153	BASALT	CO		04/04/2025													
100206511	SAN FRANCISCO	CA		04/22/2025		7,319							7,319	7,319			
100218233	LOS ANGELES	CA		06/26/2025		1,601							1,601	1,601			
100205133	WOODLAND HILLS	CA		04/11/2025		5,796							5,796	5,796			
100218427	AMSTERDAM	NLD		06/26/2025		(175)							(175)		175		175
100214463	ANAHEIM	CA		06/06/2025		6,522							6,522	6,522			
403054166	NEWARK	NJ		05/22/2025		5,882							5,882	5,882			
100213821	ORINDA	CA		05/29/2025		6,478							6,478	6,478			
100219230	DALLAS	TX		06/27/2025		3,418							3,418	3,418			
100205595	CORAL GABLES	FL		05/09/2025		5,107							5,107	5,107			
100213812	DANVILLE	CA		05/29/2025		4,506							4,506	4,506			
100205580	MANHATTAN BEACH	CA		05/09/2025		4,506							4,506	4,506			
100212226	PARKER	CO		05/23/2025		4,016							4,016	4,016			
100207312	NOVATO	CA		04/28/2025		5,826							5,826	5,826			
100209743	DRAPER	UT		05/05/2025		5,040							5,040	5,040			
100205061	KAILUA KONA	HI		04/11/2025		6,677							6,677	6,677			
403055983	NEW HAVEN	CT		05/22/2025		5,504							5,504	5,504			
100212790	ALMERE	NLD		05/28/2025		(738)							(738)		738		738
100209082	AMSTERDAM	NLD		04/29/2025		(585)							(585)		585		585
100212349	AGOURA HILLS	CA		05/28/2025		5,847							5,847	5,847			
100216026	LOS ANGELES	CA		06/17/2025		6,044							6,044	6,044			
100216193	WHITTIER	CA		06/20/2025		3,999							3,999	3,999			
100207186	LAGUNA HILLS	CA		04/28/2025		12,137							12,137	12,137			
100207306	LOS ANGELES	CA		04/28/2025		304							304	304			
100199208	MARANA	AZ		04/09/2025		5,190							5,190	5,190			
403054247	CLEVELAND	OH		05/22/2025		4,662							4,662	4,662			
100206582	LAGUNA BEACH	CA		04/22/2025		25,496							25,496	25,496			
100212221	RANCHO PALOS VERDES	CA		05/23/2025		4,707							4,707	4,707			
100212787	ALMERE	NLD		05/28/2025		(716)							(716)		716		716
100206550	LOS ANGELES (NORTHRIDGE)	CA		04/22/2025		5,213							5,213	5,213			
100219062	BELL CANYON	CA		06/27/2025		3,107							3,107	3,107			
100205600	CHARLESTON	SC		05/09/2025		5,176							5,176	5,176			
100216129	SEASIDE	CA		06/17/2025		5,379							5,379	5,379			
100210458	STUDIO CITY	CA		05/12/2025		5,368							5,368	5,368			
100212275	TOPANGA	CA		05/28/2025		5,659							5,659	5,659			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100218264	FAIRFAX STATION	VA		06/26/2025		4,869							4,869	4,869			
100214599	EL SEGUNDO	CA		06/09/2025		5,442							5,442	5,442			
100214755	IRVINE	CA		06/11/2025		2,853							2,853	2,853			
100210467	MARCO ISLAND	FL		05/12/2025		4,878							4,878	4,878			
100206882	OCEANSIDE	CA		04/24/2025		5,098							5,098	5,098			
100204974	SCOTTSDALE	AZ		04/10/2025		3,246							3,246	3,246			
100215701	AUSTIN	TX		06/13/2025		2,656							2,656	2,656			
100212796	ALMERE	NLD		05/28/2025		(659)							(659)		659		659
100209053	EINDHOVEN	NLD		04/29/2025		(287)							(287)		287		287
100209034	S-GRAVENHAGE	NLD		04/29/2025		(744)							(744)		744		744
100209088	MEPPEL	NLD		04/29/2025		(574)							(574)		574		574
100209038	S-GRAVENHAGE	NLD		04/29/2025		(733)							(733)		733		733
100209955	OAK PARK	CA		06/11/2025		2,832							2,832	2,832			
100216734	STUDIO CITY	CA		06/23/2025		5,185							5,185	5,185			
403050753	PHILADELPHIA	PA		05/22/2025		4,669							4,669	4,669			
100214584	LA HABRA HEIGHTS	CA		06/09/2025		2,039							2,039	2,039			
100216742	PHILADELPHIA	PA		06/23/2025		1,385							1,385	1,385			
100206218	LAGUNA BEACH	CA		04/17/2025		5,103							5,103	5,103			
100199123	SANTA MONICA	CA		04/04/2025		4,855							4,855	4,855			
100209473	NEW BOSTON	NH		05/01/2025		3,879							3,879	3,879			
500006323001	HEESBEEN	NLD		06/30/2025		(43)							(43)		43		43
100219107	LOS ANGELES	CA		06/27/2025		3,308							3,308	3,308			
100205688	BOCA RATON	FL		05/09/2025		2,996							2,996	2,996			
100215003	CORONADO	CA		06/11/2025		3,473							3,473	3,473			
100204744	EDWARDS	CO		04/10/2025		5,073							5,073	5,073			
325054266	WOODINVILLE	WA		06/13/2025		1,209,509							1,209,509	1,209,509			
100216055	JUPITER	FL		06/17/2025		4,494							4,494	4,494			
100210447	OLD TAPPAN	NJ		05/12/2025		4,220							4,220	4,220			
100213828	WESTON	FL		05/29/2025		3,282							3,282	3,282			
100212518	CORAL GABLES	FL		05/29/2025		4,591							4,591	4,591			
100211960	IRVINE	CA		05/22/2025		4,499							4,499	4,499			
100212455	LOS ANGELES	CA		05/27/2025		4,986							4,986	4,986			
100218278	WHITEFISH	MT		06/26/2025		5,128							5,128	5,128			
100204902	ENGLEWOOD	CO		04/10/2025		4,316							4,316	4,316			
100209480	BROOKLYN	NY		05/01/2025		4,005							4,005	4,005			
100218462	PALM DESERT	CA		06/27/2025		3,052							3,052	3,052			
100214619	LAS VEGAS	NV		06/09/2025		4,988							4,988	4,988			
100204853	QUEEN CREEK	AZ		04/09/2025		3,405							3,405	3,405			
100214693	COSTA MESA	CA		06/11/2025		4,328							4,328	4,328			
100213721	DIAMOND BAR	CA		05/29/2025		6,773							6,773	6,773			
100209717	SAN FRANCISCO	CA		05/05/2025		5,335							5,335	5,335			
100212770	ROTTERDAM	NLD		05/28/2025		281,692							281,692	293,487	11,795		11,795
100212773	ROTTERDAM	NLD		05/28/2025		(449)							(449)		449		449
100218491	KAILUA	HI		06/27/2025		2,558							2,558	2,558			
100205148	BRECKENRIDGE	CO		05/01/2025		26,754							26,754	26,754			
100218489	PHOENIX	AZ		06/27/2025		4,257							4,257	4,257			
100212772	ROTTERDAM	NLD		05/28/2025		142,436							142,436	147,635	5,199		5,199
100214087	LAGUNA HILLS	CA		05/30/2025		4,874							4,874	4,874			
100204868	WOODLAND HILLS	CA		04/09/2025		4,666							4,666	4,666			
100207322	NAPA	CA		04/29/2025		4,655							4,655	4,655			
403019534	HARKER HEIGHTS	TX		05/22/2025		73,990							73,990	73,990			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209064	ALMERE	NLD		04/29/2025		185,121							185,121	191,622	6,501		6,501
100212454	KAMUELA	HI		05/27/2025		4,791							4,791	4,791			
100199223	SAINT JOHNS	FL		04/09/2025		5,256							5,256	5,256			
100210512	FULLERTON	CA		05/15/2025		5,514							5,514	5,514			
100213796	REDWOOD CITY	CA		05/29/2025		4,552							4,552	4,552			
100209035	S-GRAVENHAGE	NLD		04/29/2025		(663)							(663)		663		663
100212526	MONTEBELLO	CA		05/29/2025		4,189							4,189	4,189			
100206094	MAPLETON	UT		04/16/2025		4,820							4,820	4,820			
100207165	GLENDALE	CA		04/28/2025		5,324							5,324	5,324			
100218284	WARRENTON	VA		06/26/2025		3,141							3,141	3,141			
100209727	SAN ANSELMO	CA		05/05/2025		2,100							2,100	2,100			
100209905	SNOHOMISH	WA		06/11/2025		2,371							2,371	2,371			
100203089	OAKLAND	CA		04/25/2025		3,375							3,375	3,375			
100206914	MILLBRAE	CA		04/24/2025		4,720							4,720	4,720			
100207265	SAN DIEGO	CA		04/28/2025		3,328							3,328	3,328			
100209036	S-GRAVENHAGE	NLD		04/29/2025		(641)							(641)		641		641
100207295	SCOTTSDALE	AZ		04/28/2025		3,789							3,789	3,789			
100218463	FRISCO	CO		06/27/2025		2,547							2,547	2,547			
100219078	SAN FRANCISCO	CA		06/27/2025		2,370							2,370	2,370			
100211544	COSTA MESA	CA		06/05/2025		2,370							2,370	2,370			
100212797	HOOGEVEEN	NLD		05/28/2025		195,928						(15,037)	180,892	187,493	6,601		6,601
100199161	VIEW PARK AREA LOS ANGELES	CA		04/04/2025		3,607							3,607	3,607			
100204726	ORANGE	CA		04/08/2025		4,219							4,219	4,219			
3410000787	LONG BRANCH	NJ		04/11/2025		887,896							887,896	887,896			
100212725	S-GRAVENHAGE	NLD		05/28/2025		(496)							(496)		496		496
100207437	AUSTIN	TX		04/29/2025		4,424							4,424	4,424			
100210205	VILLA PARK	CA		05/08/2025		510,584							510,584	510,584			
3500122960	NEWPORT BEACH	CA		06/09/2025		2,634,129							2,634,129	2,634,129			
100211642	SAN JOSE	CA		05/16/2025		3,140							3,140	3,140			
100212753	UTRECHT	NLD		05/28/2025		(453)							(453)		453		453
100207417	BETHESDA	MD		04/29/2025		4,169							4,169	4,169			
100216445	BIG BEAR LAKE	CA		06/20/2025		4,544							4,544	4,544			
100219059	OXNARD	CA		06/27/2025		2,258							2,258	2,258			
100214143	PORTER RANCH	CA		05/30/2025		4,461							4,461	4,461			
100214215	LAGUNA HILLS	CA		05/30/2025		3,114							3,114	3,114			
100206115	SAN LUIS OBISPO	CA		04/16/2025		4,596							4,596	4,596			
100213831	BOULDER	CO		05/29/2025		4,279							4,279	4,279			
100207372	DALLAS	TX		04/29/2025		3,670							3,670	3,670			
100212464	JOHNS ISLAND	SC		05/27/2025		4,826							4,826	4,826			
100218496	HOUSTON	TX		06/27/2025		2,379							2,379	2,379			
100212463	HILTON HEAD ISLAND	SC		05/27/2025		9,602							9,602	9,602			
100214160	PHOENIX	AZ		05/30/2025		4,093							4,093	4,093			
100214676	SAN FRANCISCO	CA		06/11/2025		3,852							3,852	3,852			
100218235	LOS GATOS	CA		06/26/2025		2,614							2,614	2,614			
100214818	BRADENTON	FL		06/11/2025		8,990							8,990	8,990			
100209270	BEVERLY HILLS	CA		04/29/2025		4,345							4,345	4,345			
100212802	ALMERE	NLD		05/28/2025		(521)							(521)		521		521
100216217	SAN JOSE	CA		06/20/2025		4,030							4,030	4,030			
100202229	SANTA ANA	CA		04/17/2025		14,282							14,282	14,282			
100210506	SAN DIEGO	CA		05/15/2025		4,054							4,054	4,054			
100214555	MORGAN HILL	CA		06/06/2025		4,393							4,393	4,393			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214646	BURLINGAME	CA		06/10/2025		2,711							2,711	2,711			
100219218	SHERWOOD	OR		06/27/2025		1,316							1,316	1,316			
100209071	S-GRAVENHAGE	NLD		04/29/2025		(514)							(514)		514		514
100219226	VENICE	FL		06/27/2025		3,452							3,452	3,452			
100207143	PETALUMA	CA		04/28/2025		3,801							3,801	3,801			
100218350	S-GRAVENHAGE	NLD		06/26/2025		(61)							(61)		61		61
100214872	IRVINE	CA		06/11/2025		3,466							3,466	3,466			
100212480	PALMETTO BAY	FL		05/28/2025		3,629							3,629	3,629			
100206940	ORANGEVALE	CA		04/25/2025		3,651							3,651	3,651			
100212369	CARLSBAD	CA		05/28/2025		4,433							4,433	4,433			
100209109	AMSTERDAM	NLD		04/29/2025		(394)							(394)		394		394
100210225	PALM SPRINGS	CA		05/09/2025		3,489							3,489	3,489			
100214607	GLENDORA	CA		06/09/2025		3,704							3,704	3,704			
100216112	WOODLAND HILLS	CA		06/17/2025		838							838	838			
100209083	AMSTERDAM	NLD		04/29/2025		(398)							(398)		398		398
100216133	SEATTLE	WA		06/17/2025		7,187							7,187	7,187			
100219005	OCEANSIDE	CA		06/27/2025		1,044							1,044	1,044			
100205618	BOISE	ID		05/09/2025		3,821							3,821	3,821			
100214737	RANCHO PALOS VERDES	CA		06/11/2025		3,794							3,794	3,794			
100206046	IRVINE	CA		05/16/2025		3,905							3,905	3,905			
100206875	DENVER	CO		04/24/2025		3,757							3,757	3,757			
100212719	S-GRAVENHAGE	NLD		05/28/2025		(349)							(349)		349		349
100205632	REDONDO BEACH	CA		05/09/2025		2,605							2,605	2,605			
100212068	REDWOOD CITY	CA		05/22/2025		2,492							2,492	2,492			
100210578	FRANKLIN	TN		05/15/2025		3,813							3,813	3,813			
100210243	LOS ANGELES	CA		05/09/2025		3,386							3,386	3,386			
100212459	SAN JOSE	CA		05/27/2025		4,190							4,190	4,190			
100218363	ROTTERDAM	NLD		06/26/2025		(83)							(83)		83		83
100216152	DANVILLE	CA		06/17/2025		2,636							2,636	2,636			
100205131	INDIAN WELLS	CA		04/11/2025		4,453							4,453	4,453			
325026595	WOODINVILLE	WA		04/23/2025		44							44	44			
100210231	MOUNTAIN VIEW	CA		05/09/2025		2,948							2,948	2,948			
100214084	PHOENIX	AZ		05/30/2025		4,316							4,316	4,316			
100204936	GOLDEN	CO		04/10/2025		3,368							3,368	3,368			
100205077	LAS VEGAS	NV		04/11/2025		3,169							3,169	3,169			
100214585	PORTER RANCH	CA		06/09/2025		1,975							1,975	1,975			
100214288	AIEA	HI		05/30/2025		1,644							1,644	1,644			
100219227	EAGLE	ID		06/27/2025		2,144							2,144	2,144			
100219220	MILL VALLEY	CA		06/27/2025		2,827							2,827	2,827			
100207183	WHITTIER	CA		04/28/2025		3,513							3,513	3,513			
100212057	TARZANA	CA		06/27/2025		2,813							2,813	2,813			
100211467	FORT MYERS	FL		05/16/2025		3,945							3,945	3,945			
100211997	SAN DIEGO	CA		05/22/2025		3,540							3,540	3,540			
100209733	SCOTTSDALE	AZ		05/05/2025		3,407							3,407	3,407			
100212655	HUNTINGTON BEACH	CA		05/29/2025		8,711							8,711	8,711			
100214955	OYSTER BAY	NY		06/11/2025		3,217							3,217	3,217			
100212587	BOCA RATON	FL		05/29/2025		2,362							2,362	2,362			
100213800	BOCA RATON	FL		05/29/2025		2,803							2,803	2,803			
100213787	LOS ANGELES	CA		05/29/2025		350							350	350			
100216732	SAN FRANCISCO	CA		06/23/2025		2,528							2,528	2,528			
100206118	NEWPORT BEACH	CA		04/16/2025		5,914							5,914	5,914			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210208	BEVERLY HILLS	CA		05/08/2025		4,625							4,625	4,625			
100210494	HEWLETT	NY		05/12/2025		3,384							3,384	3,384			
100207448	PHOENIX	AZ		04/29/2025		3,687							3,687	3,687			
100214765	SEATTLE	WA		06/11/2025		3,639							3,639	3,639			
100219047	SANTA FE	NM		06/27/2025		2,178							2,178	2,178			
100214604	HUNTINGTON BEACH	CA		06/09/2025		15,386							15,386	15,386			
100205666	CHANDLER	AZ		05/09/2025		3,947							3,947	3,947			
100219046	SANTA BARBARA	CA		06/27/2025		1,422							1,422	1,422			
100219114	BURIEN	WA		06/27/2025		2,290							2,290	2,290			
100212601	PIEDMONT	CA		05/29/2025		3,809							3,809	3,809			
100207393	LOS ANGELES	CA		04/29/2025		3,404							3,404	3,404			
100210428	MIAMI BEACH	FL		05/12/2025		4,088							4,088	4,088			
100219038	LAS VEGAS	NV		06/27/2025		2,258							2,258	2,258			
100218269	HOUSTON	TX		06/26/2025		3,707							3,707	3,707			
100219222	SAN DIEGO	CA		06/27/2025		2,753							2,753	2,753			
100209700	DAVIE	FL		05/05/2025		2,782							2,782	2,782			
100219256	SANTA CRUZ	CA		06/30/2025		3,145							3,145	3,145			
100205117	DOWNEY	CA		04/11/2025		3,527							3,527	3,527			
100212472	CULVER CITY	CA		05/27/2025		3,824							3,824	3,824			
100214232	LOS ANGELES	CA		05/30/2025		2,144							2,144	2,144			
100214081	PANAMA CITY BEACH	FL		05/30/2025		2,970							2,970	2,970			
100219217	LOS ANGELES	CA		06/27/2025		3,345							3,345	3,345			
100205076	LOS ANGELES	CA		04/11/2025		1,561							1,561	1,561			
100216730	DUBLIN	CA		06/23/2025		5,138							5,138	5,138			
100212456	SANTA ROSA BEACH	FL		05/27/2025		4,714							4,714	4,714			
100218280	FAYETTEVILLE	AR		06/26/2025		3,940							3,940	3,940			
100212046	BAINBRIDGE ISLAND	WA		06/27/2025		2,233							2,233	2,233			
100209710	WOODLAND HILLS	CA		05/05/2025		4,149							4,149	4,149			
100206518	VALENCIA	CA		04/22/2025		3,950							3,950	3,950			
100199241	LAGUNA HILLS	CA		04/09/2025		3,099							3,099	3,099			
100216198	MAMMOTH LAKES	CA		06/20/2025		3,069							3,069	3,069			
100213741	RIVERSIDE	CA		05/29/2025		2,096							2,096	2,096			
100211993	CRESSKILL	NJ		05/22/2025		2,574							2,574	2,574			
100207133	ESCONDIDO AREA	CA		04/28/2025		3,183							3,183	3,183			
100214472	TARZANA	CA		06/06/2025		3,280							3,280	3,280			
100214066	WEST HILLS	CA		05/30/2025		3,569							3,569	3,569			
100214235	QUEEN CREEK	AZ		05/30/2025		2,440							2,440	2,440			
100216754	LOS ANGELES	CA		06/25/2025		2,281							2,281	2,281			
100214464	EL CAJON	CA		06/06/2025		2,381							2,381	2,381			
100214476	DIAMOND BAR	CA		06/06/2025		2,984							2,984	2,984			
100210425	SCOTTSDALE	AZ		05/12/2025		3,982							3,982	3,982			
100204991	NASHVILLE	TN		04/10/2025		3,570							3,570	3,570			
100209694	ORINDA	CA		05/05/2025		3,429							3,429	3,429			
100209976	HOUSTON	TX		06/11/2025		1,983							1,983	1,983			
100214999	BELLA COLLINA	FL		06/11/2025		2,570							2,570	2,570			
100214298	RANCHO SANTA MARGARITA	CA		05/30/2025		3,459							3,459	3,459			
100218393	ENSCHEDE	NLD		06/26/2025		(87)							(87)		87		87
100203059	SAN DIEGO	CA		04/25/2025		3,316							3,316	3,316			
100212795	APELDOORN	NLD		05/28/2025		(443)							(443)		443		443
100215315	UNION CITY	CA		06/12/2025		3,531							3,531	3,531			
100205155	SOUTH SAN FRANCISCO	CA		05/01/2025		4,440							4,440	4,440			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209099	LEEUWARDEN	NLD		04/29/2025		(449)							(449)		449		449
100214455	ST GEORGE	UT		06/06/2025		3,296							3,296	3,296			
100218352	EINDHOVEN	NLD		06/26/2025		5,897						(6,000)	(103)		103		103
100216163	SAN JOSE	CA		06/18/2025		2,415							2,415	2,415			
100213833	LOS ANGELES	CA		05/29/2025		3,018							3,018	3,018			
100205695	LOS ANGELES	CA		05/09/2025		3,549							3,549	3,549			
100219011	SUNNYVALE	CA		06/27/2025		1,120							1,120	1,120			
100213730	SIMI VALLEY	CA		05/29/2025		3,005							3,005	3,005			
100219223	IRVINE	CA		06/27/2025		2,614							2,614	2,614			
100206228	THOUSAND OAKS	CA		04/17/2025		7,482							7,482	7,482			
100212256	ARLINGTON	VA		05/28/2025		3,640							3,640	3,640			
100219228	PROSPER	TX		06/27/2025		2,458							2,458	2,458			
100214566	RAMONA	CA		06/06/2025		2,389							2,389	2,389			
100204985	WESTERVILLE	OH		04/10/2025		7,490							7,490	7,490			
100209951	FRISCO	TX		06/11/2025		3,299							3,299	3,299			
100207487	BROOKLYN	NY		04/29/2025		3,603							3,603	3,603			
100214085	CASTAIC	CA		05/30/2025		3,348							3,348	3,348			
100216437	BASS LAKE	CA		06/20/2025		1,933							1,933	1,933			
100212496	SAN JOSE	CA		05/28/2025		3,688							3,688	3,688			
100203034	NAPA	CA		04/25/2025		3,569							3,569	3,569			
100211440	PALM COAST	FL		05/16/2025		2,413							2,413	2,413			
100207156	ROWLAND HEIGHTS AREA	CA		04/28/2025		3,392							3,392	3,392			
100210410	SUNNYVALE	CA		05/12/2025		5,128							5,128	5,128			
100214603	BOULDER CITY	NV		06/09/2025		3,330							3,330	3,330			
100209041	LOOSDRECHT	NLD		04/29/2025		(392)							(392)		392		392
100210562	IRVINE	CA		05/15/2025		3,428							3,428	3,428			
100210405	ESCONDIDO	CA		05/12/2025		3,715							3,715	3,715			
100214064	FORT COLLINS	CO		05/30/2025		2,950							2,950	2,950			
100210423	GOVERNMENT CAMP	OR		05/12/2025		3,928							3,928	3,928			
100216758	DALLAS	TX		06/25/2025		1,179							1,179	1,179			
100212360	BURBANK	CA		05/28/2025		3,368							3,368	3,368			
100216216	LOS ANGELES (TARZANA AREA)	CA		06/20/2025		3,101							3,101	3,101			
100204844	BELMONT	CA		04/09/2025		3,593							3,593	3,593			
100212546	LOS ANGELES	CA		05/29/2025		2,263							2,263	2,263			
100209497	ARCADIA	CA		05/01/2025		2,826							2,826	2,826			
100206414	KIHEI	HI		05/22/2025		3,047							3,047	3,047			
100206085	GILBERT	AZ		05/16/2025		3,570							3,570	3,570			
100213827	LOS ANGELES	CA		05/29/2025		2,599							2,599	2,599			
100211964	LOS ANGELES	CA		05/22/2025		3,355							3,355	3,355			
100216721	BOERNE	TX		06/23/2025		1,942							1,942	1,942			
100203057	LOS ANGELES	CA		04/25/2025		3,577							3,577	3,577			
100204819	GILROY	CA		04/09/2025		3,552							3,552	3,552			
100214938	PLEASANTON	CA		06/11/2025		2,825							2,825	2,825			
100209818	SAN CLEMENTE	CA		05/05/2025		3,321							3,321	3,321			
100219022	TUCSON	AZ		06/27/2025		1,115							1,115	1,115			
100213738	SEATTLE	WA		05/29/2025		3,623							3,623	3,623			
100211621	SAN DIEGO	CA		06/23/2025		1,942							1,942	1,942			
100212473	EMERALD ISLE	NC		05/27/2025		3,471							3,471	3,471			
100209420	BEACH HAVEN	NJ		04/29/2025		4,048							4,048	4,048			
100204455	OXNARD	CA		04/03/2025		2,849							2,849	2,849			
100216458	DOWNEY	CA		06/20/2025		963							963	963			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212478	SAN DIEGO	CA		05/27/2025		3,673							3,673	3,673			
100214910	HAYWARD	CA		06/11/2025		2,798							2,798	2,798			
100202224	LOS ANGELES	CA		04/17/2025		3,384							3,384	3,384			
100211476	VENICE	CA		05/16/2025		3,245							3,245	3,245			
100205039	EAST HAMPTON	NY		04/11/2025		2,886							2,886	2,886			
100212457	LOS GATOS	CA		05/27/2025		7,354							7,354	7,354			
100214253	GILROY	CA		05/30/2025		10,491							10,491	10,491			
100199171	SAN CLEMENTE	CA		04/04/2025		3,425							3,425	3,425			
100213814	STANWOOD	WA		05/29/2025		50,000							50,000	50,000			
100218368	HAARLEM	NLD		06/26/2025		(81)							(81)		81		81
100215816	GARDEN GROVE	CA		06/12/2025		3,278							3,278	3,278			
100207287	NORTHRIDGE	CA		04/28/2025		3,107							3,107	3,107			
100212236	LOS ANGELES	CA		05/23/2025		1,997							1,997	1,997			
100204932	MANDEVILLE	LA		04/10/2025		3,045							3,045	3,045			
100205604	AUSTIN	TX		05/09/2025		2,995							2,995	2,995			
100205599	HOUSTON	TX		05/09/2025		3,156							3,156	3,156			
100214743	SAN JOSE	CA		06/11/2025		3,003							3,003	3,003			
100210422	PALM SPRINGS	CA		05/12/2025		2,188							2,188	2,188			
100212477	PASADENA	CA		05/27/2025		3,593							3,593	3,593			
100212620	LA QUINTA	CA		05/29/2025		1,698							1,698	1,698			
100211523	SAN FRANCISCO	CA		06/05/2025		1,935							1,935	1,935			
100209037	S-GRAVENHAGE	NLD		04/29/2025		(467)							(467)		467		467
100216195	MARINA	CA		06/20/2025		1,839							1,839	1,839			
100205576	WESTLAKE VILLAGE	CA		05/09/2025		3,217							3,217	3,217			
100211638	FAIRVIEW	TX		05/16/2025		12,965							12,965	12,965			
100208982	COSTA MESA	CA		04/29/2025		4,511							4,511	4,511			
100199125	AUSTIN	TX		04/04/2025		2,920							2,920	2,920			
100210351	LOS OLIVOS	CA		05/09/2025		1,548							1,548	1,548			
100212231	BURBANK	CA		05/23/2025		1,863							1,863	1,863			
100215902	SHERMAN OAKS	CA		06/16/2025		1,910							1,910	1,910			
100212469	ATLANTIC BEACH	NC		05/27/2025		3,108							3,108	3,108			
100214267	ALAMO	CA		05/30/2025		2,430							2,430	2,430			
100209838	UPPER SADDLE RIVER	NJ		05/05/2025		2,967							2,967	2,967			
100211600	LYNNWOOD	WA		06/23/2025		1,943							1,943	1,943			
100216081	BIG SKY	MT		06/17/2025		9,378							9,378	9,378			
100204740	MAMMOTH LAKES	CA		04/10/2025		3,129							3,129	3,129			
100207426	WAYZATA	MN		04/29/2025		2,071							2,071	2,071			
100206055	ENCINITAS	CA		05/16/2025		3,055							3,055	3,055			
100212466	BEVERLY HILLS	CA		05/27/2025		3,272							3,272	3,272			
100206086	TOMBALL	TX		05/16/2025		4,186							4,186	4,186			
100215000	CARLSBAD	CA		06/11/2025		3,300							3,300	3,300			
100214158	SCOTTSDALE	AZ		05/30/2025		3,192							3,192	3,192			
100214596	HUNTINGTON BEACH	CA		06/09/2025		2,009							2,009	2,009			
100211980	WOODLAND HILLS	CA		05/22/2025		1,966							1,966	1,966			
100215650	WHITTIER	CA		06/13/2025		1,882							1,882	1,882			
100210416	REDMOND	WA		05/12/2025		3,991							3,991	3,991			
100214458	SUNLAND	CA		06/06/2025		2,837							2,837	2,837			
100209899	JACKSONVILLE	FL		06/11/2025		2,740							2,740	2,740			
100216447	SAN DIEGO	CA		06/20/2025		5,293							5,293	5,293			
100215898	ENCINO	CA		06/16/2025		2,057							2,057	2,057			
100216170	LOS ANGELES	CA		06/18/2025		1,941							1,941	1,941			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214281	CAREFREE	AZ		05/30/2025		3,263							3,263	3,263			
100206936	MILL CREEK	WA		04/25/2025		2,793							2,793	2,793			
100207389	PACIFIC GROVE	CA		04/29/2025		2,966							2,966	2,966			
100214785	SANTA ANA	CA		06/11/2025		2,795							2,795	2,795			
100212297	LOS ANGELES	CA		05/28/2025		2,917							2,917	2,917			
100209817	OAK BROOK	IL		05/05/2025		3,144							3,144	3,144			
100204959	GRANITE BAY	CA		04/10/2025		1,511							1,511	1,511			
100204922	MISSION VIEJO	CA		04/10/2025		2,822							2,822	2,822			
100207311	THOUSAND OAKS	CA		04/28/2025		2,891							2,891	2,891			
100215012	LOS ANGELES	CA		06/11/2025		2,631							2,631	2,631			
100215802	ARCADIA	CA		06/12/2025		3,153							3,153	3,153			
100214544	VIENNA	VA		06/06/2025		2,403							2,403	2,403			
100207313	DISCOVERY BAY	CA		04/28/2025		2,866							2,866	2,866			
100216036	BELLAIRE	TX		06/17/2025		1,833							1,833	1,833			
100209785	AUSTIN	TX		05/05/2025		2,696							2,696	2,696			
100216619	VENTURA	CA		06/23/2025		2,113							2,113	2,113			
100206559	FOUNTAIN VALLEY	CA		04/22/2025		1,578							1,578	1,578			
100211463	LAS VEGAS	NV		05/16/2025		2,309							2,309	2,309			
100216400	ORANGE	CA		06/20/2025		.630							.630	.630			
100209048	HILVERSUM	NLD		04/29/2025		(125)							(125)		.125		.125
100216106	LAKE HAVASU CITY	AZ		06/17/2025		2,494							2,494	2,494			
100218283	GOLDEN	CO		06/26/2025		2,700							2,700	2,700			
100209162	REHOBOTH BEACH	DE		04/30/2025		3,312							3,312	3,312			
100206538	LOS ANGELES	CA		04/22/2025		2,954							2,954	2,954			
100214928	TUJUNGA AREA, LOS ANGELES	CA		06/11/2025		2,863							2,863	2,863			
100211619	SAN DIEGO	CA		06/23/2025		3,157							3,157	3,157			
100210226	OAKLAND	CA		05/09/2025		3,079							3,079	3,079			
100214638	NORTH HOLLYWOOD	CA		06/10/2025		1,881							1,881	1,881			
100214561	MOORPARK	CA		06/06/2025		15,118							15,118	15,118			
100214719	MARINA	CA		06/11/2025		2,833							2,833	2,833			
100210735	BURBANK	CA		05/15/2025		2,660							2,660	2,660			
100207425	CHICAGO	IL		04/29/2025		2,574							2,574	2,574			
100205153	SOQUEL	CA		05/01/2025		3,055							3,055	3,055			
100211510	LOS ANGELES	CA		05/16/2025		2,859							2,859	2,859			
100205162	CORTE MADERA	CA		05/01/2025		1,310							1,310	1,310			
100216074	RIVERSIDE	CA		06/17/2025		1,703							1,703	1,703			
100209056	LAREN	NLD		04/29/2025		(123)							(123)		.123		.123
100215444	OAKHURST	NJ		06/12/2025		1,858							1,858	1,858			
100214649	ANAHEIM	CA		06/10/2025		1,701							1,701	1,701			
100202995	MISSOURI CITY	TX		04/25/2025		3,161							3,161	3,161			
100216080	SANTA CRUZ	CA		06/17/2025		2,898							2,898	2,898			
100219069	RANCHO PALOS VERDES	CA		06/27/2025		1,616							1,616	1,616			
100205159	MOUNT PLEASANT	SC		05/01/2025		3,327							3,327	3,327			
100210441	VAN NUYS	CA		05/12/2025		2,844							2,844	2,844			
100211488	SAN DIEGO	CA		05/16/2025		8,653							8,653	8,653			
100212485	IRVINE	CA		05/28/2025		1,303							1,303	1,303			
100210505	DAVIS	CA		05/15/2025		3,407							3,407	3,407			
100214800	SAN FRANCISCO	CA		06/11/2025		3,005							3,005	3,005			
100216155	ANNAPOLIS	MD		06/17/2025		2,807							2,807	2,807			
100210465	LOS ANGELES	CA		05/12/2025		2,479							2,479	2,479			
100214732	IRVINE	CA		06/11/2025		2,917							2,917	2,917			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100213698	THOUSAND OAKS	CA		05/29/2025		3,649							3,649	3,649			
100212468	CLIFTON	VA		05/27/2025		4,217							4,217	4,217			
100219019	PLEASANTON	CA		06/27/2025		.960							.960	.960			
100207168	SAN FRANCISCO	CA		04/28/2025		2,442							2,442	2,442			
100219232	VALLEY VILLAGE	CA		06/27/2025		3,105							3,105	3,105			
100199159	ACWORTH	GA		04/04/2025		2,781							2,781	2,781			
100216144	FAIRFAX	VA		06/17/2025		3,855							3,855	3,855			
100199196	SAN DIEGO	CA		04/04/2025		5,076							5,076	5,076			
100218194	NICEVILLE	FL		06/26/2025		2,044							2,044	2,044			
100205073	LOS ANGELES	CA		04/11/2025		2,624							2,624	2,624			
100215440	SAN JOSE	CA		06/12/2025		2,792							2,792	2,792			
100204720	LAS VEGAS	NV		04/08/2025		2,722							2,722	2,722			
100218499	SAN JOSE	CA		06/27/2025		48,489							48,489	48,489			
100204856	PLYMOUTH	MN		04/09/2025		3,413							3,413	3,413			
100202999	SANTA BARBARA	CA		04/25/2025		3,361							3,361	3,361			
100210344	LAFAYETTE	CA		05/09/2025		2,241							2,241	2,241			
100199198	LAS VEGAS	NV		04/04/2025		3,077							3,077	3,077			
100219212	LOS ANGELES	CA		06/27/2025		.765							.765	.765			
100214593	SANDWICH	MA		06/09/2025		6,031							6,031	6,031			
100219221	HURRICANE	UT		06/27/2025		1,858							1,858	1,858			
100214716	FULLERTON	CA		06/11/2025		2,922							2,922	2,922			
100211988	SIMI VALLEY	CA		05/22/2025		1,693							1,693	1,693			
100215324	EAST PALO ALTO	CA		06/12/2025		1,792							1,792	1,792			
100214223	DOWNEY	CA		05/30/2025		2,969							2,969	2,969			
100206113	SAMMAMISH	WA		04/16/2025		118,055							118,055	118,055			
100215008	CHINO HILLS	CA		06/11/2025		4,929							4,929	4,929			
100212785	AMSTERDAM	NLD		05/28/2025		(375)							(375)		.375		.375
100212460	BOCA RATON	FL		05/27/2025		2,000							2,000	2,000			
100214979	IRVINE	CA		06/11/2025		2,970							2,970	2,970			
100218255	NORTH HOLLYWOOD	CA		06/26/2025		8,267							8,267	8,267			
100209808	BRADENTON	FL		05/05/2025		2,722							2,722	2,722			
100219235	SPRING	TX		06/27/2025		2,041							2,041	2,041			
100216448	HILLSBOROUGH	NC		06/20/2025		2,248							2,248	2,248			
100204892	COVINGTON	LA		04/10/2025		3,503							3,503	3,503			
100212451	BLOOMFIELD HILLS	MI		05/27/2025		2,973							2,973	2,973			
100209800	SHORT HILLS	NJ		05/05/2025		2,889							2,889	2,889			
100214177	HONOLULU	HI		05/30/2025		2,806							2,806	2,806			
100214442	LAKE FOREST	CA		06/06/2025		2,685							2,685	2,685			
100209716	BERKELEY	CA		05/05/2025		1,537							1,537	1,537			
100205064	SUNNYVALE	CA		04/11/2025		2,720							2,720	2,720			
100219074	PALM BEACH GARDENS	FL		06/27/2025		2,604							2,604	2,604			
100214933	CORONA	CA		06/11/2025		2,426							2,426	2,426			
100215002	SAN DIEGO	CA		06/11/2025		1,830							1,830	1,830			
100206951	HERMOSA BEACH	CA		04/25/2025		1,706							1,706	1,706			
100216418	BRADENTON	FL		06/20/2025		1,557							1,557	1,557			
100216143	JACKSONVILLE	FL		06/17/2025		2,857							2,857	2,857			
100209935	SONOMA	CA		06/11/2025		1,719							1,719	1,719			
100213949	VISTA	CA		05/29/2025		2,731							2,731	2,731			
100204874	PANORAMA CITY	CA		04/09/2025		2,613							2,613	2,613			
100204972	MORGAN HILL	CA		04/10/2025		2,658							2,658	2,658			
100214082	MIAMI	FL		05/30/2025		2,947							2,947	2,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211977	GLENDALE	CA		05/22/2025		1,793							1,793	1,793			
100214295	VAN NUYS	CA		05/30/2025		2,681							2,681	2,681			
100205168	LAS VEGAS	NV		05/01/2025		2,930							2,930	2,930			
100216137	AUSTIN	TX		06/17/2025		3,221							3,221	3,221			
100209046	ARNHEM	NLD		04/29/2025		(289)							(289)		289		289
100212494	ROWLAND HEIGHTS	CA		05/28/2025		2,869							2,869	2,869			
100216100	KELLER	TX		06/17/2025		2,809							2,809	2,809			
100210508	BOYNE CITY	MI		05/15/2025		2,892							2,892	2,892			
100202990	ENCINO	CA		04/25/2025		2,588							2,588	2,588			
100213830	SCOTTSDALE	AZ		05/29/2025		3,296							3,296	3,296			
100214806	VALLEY VILLAGE	CA		06/11/2025		2,498							2,498	2,498			
100214579	ANAHEIM	CA		06/06/2025		1,886							1,886	1,886			
100216145	DUBLIN	CA		06/17/2025		2,873							2,873	2,873			
100214804	IRVINE	CA		06/11/2025		33,386							33,386	33,386			
100207321	LEESBURG	VA		04/29/2025		2,525							2,525	2,525			
100214777	BROOKLYN	NY		06/11/2025		2,760							2,760	2,760			
100207046	BELLFLOWER	CA		04/24/2025		1,665							1,665	1,665			
100214229	SAMMAMISH	WA		05/30/2025		2,110							2,110	2,110			
100218215	CARLSBAD	CA		06/26/2025		1,749							1,749	1,749			
100206585	LAS VEGAS	NV		04/22/2025		2,481							2,481	2,481			
100219233	BOTHELL	WA		06/27/2025		982							982	982			
100214905	COSTA MESA	CA		06/11/2025		2,436							2,436	2,436			
100206224	QUEEN CREEK	AZ		04/17/2025		3,030							3,030	3,030			
100211970	IRVINE	CA		05/22/2025		1,813							1,813	1,813			
100219037	THOUSAND OAKS	CA		06/27/2025		1,941							1,941	1,941			
100212453	WILMINGTON	NC		05/27/2025		2,915							2,915	2,915			
100211953	CANYON COUNTRY	CA		05/22/2025		303,759							303,759	303,759			
100218508	JOHNS CREEK	GA		06/27/2025		975							975	975			
100207364	RANCHO CUCAMONGA	CA		04/29/2025		4,834							4,834	4,834			
100210742	PACIFICA	CA		05/15/2025		2,402							2,402	2,402			
100211500	THE SEA RANCH	CA		05/16/2025		1,607							1,607	1,607			
100205689	LOS ALAMITOS	CA		05/09/2025		794							794	794			
100199137	BRENTWOOD	TN		04/04/2025		2,518							2,518	2,518			
100203054	COALVILLE	UT		04/25/2025		1,207							1,207	1,207			
100214943	TUJUNGA	CA		06/11/2025		2,445							2,445	2,445			
100206045	LOS ANGELES	CA		05/16/2025		2,447							2,447	2,447			
100210415	LA MESA	CA		05/12/2025		2,978							2,978	2,978			
100214977	WESTMINSTER	CA		06/11/2025		1,752							1,752	1,752			
100203045	COALVILLE	UT		04/25/2025		2,731							2,731	2,731			
100214073	BUCKEYE	AZ		05/30/2025		2,344							2,344	2,344			
100210437	CORNELIUS	NC		05/12/2025		1,898							1,898	1,898			
100216146	FOUNTAIN HILLS	AZ		06/17/2025		2,818							2,818	2,818			
100205134	SAN DIEGO	CA		05/01/2025		2,378							2,378	2,378			
100208977	SAN MATEO	CA		04/29/2025		4,151							4,151	4,151			
100211581	AUSTIN	TX		06/23/2025		1,669							1,669	1,669			
100213820	WEST LINN	OR		05/29/2025		3,139							3,139	3,139			
100216467	CHAPEL HILL	NC		06/20/2025		2,129							2,129	2,129			
100216438	SKOKIE	IL		06/20/2025		918							918	918			
100218295	UNITED KINGDOM	GBR		06/26/2025		424							424		(424)		(424)
100219216	DRIPPING SPRINGS	TX		06/27/2025		1,553							1,553	1,553			
100206111	SAN CLEMENTE	CA		04/16/2025		2,653							2,653	2,653			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209804	PALM SPRINGS	CA		05/05/2025		1,840							1,840	1,840			
100207330	HUNTINGTOWN	MD		04/29/2025		2,479							2,479	2,479			
100209933	SCOTTSDALE	AZ		06/11/2025		1,775							1,775	1,775			
100207499	RAMONA	CA		04/29/2025		2,542							2,542	2,542			
100211432	BROOKLYN	NY		05/16/2025		926							926	926			
100204469	MARLBORO	NJ		04/04/2025		1,777							1,777	1,777			
100212243	GLENDALE	CA		05/23/2025		3,132							3,132	3,132			
100216465	MURRIETA	CA		06/20/2025		1,601							1,601	1,601			
100210559	VENETA	OR		05/15/2025		2,244							2,244	2,244			
100214625	CASTRO VALLEY	CA		06/10/2025		1,794							1,794	1,794			
100216408	SCOTTSDALE	AZ		06/20/2025		8,488							8,488	8,488			
100209085	S-GRAVENHAGE	NLD		04/29/2025		(150)							(150)		150		150
100204445	CORONA	CA		04/03/2025		3,662							3,662	3,662			
100207388	GRANITE BAY	CA		04/29/2025		2,577							2,577	2,577			
100212299	BROOKLYN	NY		05/28/2025		2,810							2,810	2,810			
100206554	RANCHO CUCAMONGA	CA		04/22/2025		2,438							2,438	2,438			
100212467	IRVINE	CA		05/27/2025		366,690							366,690	366,690			
100215699	PHOENIX	AZ		06/13/2025		1,899							1,899	1,899			
100215302	KOLOA	HI		06/12/2025		1,722							1,722	1,722			
100209973	JUPITER	FL		06/11/2025		2,435							2,435	2,435			
100214140	EL DORADO HILLS	CA		05/30/2025		4,532							4,532	4,532			
100209839	SEATTLE	WA		05/05/2025		2,690							2,690	2,690			
100212789	LELYSTAD	NLD		05/28/2025		(340)							(340)		340		340
100205678	SCOTTSDALE	AZ		05/09/2025		2,627							2,627	2,627			
100215670	MILL VALLEY	CA		06/13/2025		435							435	435			
100219040	SCOTTSDALE	AZ		06/27/2025		1,864							1,864	1,864			
100216149	AUSTIN	TX		06/17/2025		2,728							2,728	2,728			
100206233	MIAMI LAKES	FL		04/17/2025		2,085							2,085	2,085			
100212340	SAN JOSE	CA		05/28/2025		2,941							2,941	2,941			
100214701	ASTORIA	NY		06/11/2025		2,786							2,786	2,786			
100215921	NATIONAL CITY	CA		06/17/2025		1,624							1,624	1,624			
100206114	SAMMAMISH	WA		04/16/2025		198,887							198,887	198,887			
100214093	ATLANTA	GA		05/30/2025		2,609							2,609	2,609			
100205046	YORBA LINDA	CA		04/11/2025		2,516							2,516	2,516			
100216414	BEE CAVE	TX		06/20/2025		1,957							1,957	1,957			
100215895	ARCADIA	CA		06/16/2025		1,805							1,805	1,805			
100218620	WASHINGTON	DC		06/27/2025		2,062							2,062	2,062			
100216156	TEMECULA	CA		06/17/2025		2,600							2,600	2,600			
100211482	ANAHEIM	CA		05/16/2025		2,196							2,196	2,196			
100219282	SAN JOSE	CA		06/30/2025		1,664							1,664	1,664			
100216157	NEWCASTLE	CA		06/17/2025		2,730							2,730	2,730			
100216739	SANTA ROSA BEACH	FL		06/23/2025		4,735							4,735	4,735			
100209712	PASADENA	CA		05/05/2025		2,917							2,917	2,917			
100212376	MOORESVILLE	NC		05/28/2025		2,477							2,477	2,477			
100204976	KEY LARGO	FL		04/10/2025		55,469							55,469	55,469			
100209799	GLENDORA	CA		05/05/2025		2,258							2,258	2,258			
100206877	BRADENTON	FL		04/24/2025		2,625							2,625	2,625			
100212647	LOS ANGELES	CA		05/29/2025		1,414							1,414	1,414			
100210736	ALBANY	CA		05/15/2025		2,617							2,617	2,617			
100209158	LOS ANGELES	CA		04/30/2025		2,574							2,574	2,574			
100219200	SAN DIEGO	CA		06/27/2025		2,677							2,677	2,677			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210754	SAN FRANCISCO	CA		05/15/2025		2,309							2,309	2,309			
100218279	HENDERSONVILLE	TN		06/26/2025		1,643							1,643	1,643			
100209050	TIEL	NLD		04/29/2025		(149)							(149)		149		149
100214453	EAGLE	ID		06/06/2025		1,520							1,520	1,520			
100210556	FONTANA	CA		05/15/2025		3,032							3,032	3,032			
100218217	PHOENIX	AZ		06/26/2025		1,643							1,643	1,643			
100210421	VALLEY GLEN	CA		05/12/2025		2,623							2,623	2,623			
100213826	SAN FRANCISCO	CA		05/29/2025		3,749							3,749	3,749			
100212487	GRANADA HILLS	CA		05/28/2025		2,107							2,107	2,107			
100214589	MOORPARK	CA		06/09/2025		1,425							1,425	1,425			
100218877	HIDEOUT	UT		06/27/2025		1,648							1,648	1,648			
100206782	JERSEY CITY	NJ		04/23/2025		2,535							2,535	2,535			
100209724	PIGEON FORGE	TN		05/05/2025		2,387							2,387	2,387			
100212074	SAN DIEGO	CA		05/22/2025		1,763							1,763	1,763			
100209715	MARVIN	NC		05/05/2025		3,247							3,247	3,247			
100212470	BOSTON	MA		05/27/2025		2,760							2,760	2,760			
100211826	NORTH BELLMORE	NY		05/19/2025		2,446							2,446	2,446			
100215507	HAYWARD	CA		06/12/2025		1,823							1,823	1,823			
100213774	LOS ANGELES GARDENA AREA	CA		05/29/2025		2,379							2,379	2,379			
100215665	DENVER	CO		06/13/2025		2,512							2,512	2,512			
100216142	LONG BEACH	CA		06/17/2025		2,939							2,939	2,939			
100207142	GARDEN GROVE	CA		04/28/2025		2,359							2,359	2,359			
100218270	LAKE GENEVA	WI		06/26/2025		2,564							2,564	2,564			
100218260	LAKE ARROWHEAD	CA		06/26/2025		1,388							1,388	1,388			
100209854	ATLANTA	GA		05/05/2025		2,915							2,915	2,915			
100216455	THOUSAND OAKS	CA		06/20/2025		1,555							1,555	1,555			
100216105	PINECREST	FL		06/17/2025		1,225							1,225	1,225			
100206064	ALHAMBRA	CA		05/16/2025		2,597							2,597	2,597			
100212395	CARLSBAD	CA		05/28/2025		2,357							2,357	2,357			
100215715	OCEANSIDE	CA		06/13/2025		2,439							2,439	2,439			
100206872	LOS ANGELES	CA		04/24/2025		2,175							2,175	2,175			
100216158	SEATTLE	WA		06/17/2025		2,471							2,471	2,471			
100210666	SHERMAN OAKS	CA		05/15/2025		2,188							2,188	2,188			
100206858	CORONA	CA		04/24/2025		2,217							2,217	2,217			
100210640	LA JOLLA	CA		05/15/2025		2,306							2,306	2,306			
100209360	REDMOND	WA		04/29/2025		2,472							2,472	2,472			
100218414	EMMEN	NLD		06/26/2025		7							7		(7)		(7)
100209754	PASCO	WA		05/05/2025		2,442							2,442	2,442			
100206411	MIAMI	FL		05/22/2025		2,534							2,534	2,534			
100204821	SAN JOSE	CA		04/09/2025		4,300							4,300	4,300			
100214629	ALAMEDA	CA		06/10/2025		1,678							1,678	1,678			
100211518	TORRANCE	CA		06/05/2025		1,557							1,557	1,557			
100206417	PONTE VEDRA	FL		05/22/2025		1,708							1,708	1,708			
100218394	ENSCHEDE	NLD		06/26/2025		(63)							(63)		63		63
100209934	SAN DIEGO	CA		06/11/2025		3,109							3,109	3,109			
100207419	SHELBY	NC		04/29/2025		2,374							2,374	2,374			
100212255	SAN FRANCISCO	CA		05/28/2025		1,779							1,779	1,779			
100209874	JUPITER	FL		06/11/2025		1,770							1,770	1,770			
100211649	BELLEVUE	WA		05/19/2025		2,257							2,257	2,257			
100214989	SANTA ANA	CA		06/11/2025		2,339							2,339	2,339			
100210198	BEACH HAVEN	NJ		05/07/2025		1,709							1,709	1,709			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212298	SAN FRANCISCO	CA		05/28/2025		2,351							2,351	2,351			
100216715	DURANGO	CO		06/23/2025		1,536							1,536	1,536			
100219275	DANA POINT	CA		06/30/2025		1,961							1,961	1,961			
100214763	NEW HYDE PARK	NY		06/11/2025		2,351							2,351	2,351			
100212520	LIVERMORE	CA		05/29/2025		2,864							2,864	2,864			
100206067	TAHOE CITY	CA		05/16/2025		2,474							2,474	2,474			
100202265	LOMITA	CA		04/17/2025		2,300							2,300	2,300			
100206957	TUJUNGA	CA		04/25/2025		103,495							103,495	103,495			
100218540	GLENDALE	CA		06/27/2025		1,624							1,624	1,624			
100216153	HOUSTON	TX		06/17/2025		2,679							2,679	2,679			
100212465	N TOPSAIL BEACH	NC		05/27/2025		2,611							2,611	2,611			
100219018	COVINA	CA		06/27/2025		52,086							52,086	52,086			
100218209	VACAVILLE	CA		06/26/2025		1,381							1,381	1,381			
500006379001	S-GRAVENHAGE	NLD		06/30/2025		(34)							(34)		34		34
100209416	IRVINE	CA		04/29/2025		2,287							2,287	2,287			
100215467	LOS ALAMITOS	CA		06/12/2025		2,297							2,297	2,297			
100210223	PASADENA	CA		05/09/2025		2,488							2,488	2,488			
100207387	LA PALMA	CA		04/29/2025		2,414							2,414	2,414			
100212535	KIRKLAND	WA		05/29/2025		2,331							2,331	2,331			
100214634	IRVINE	CA		06/10/2025		1,643							1,643	1,643			
100219035	LOS GATOS	CA		06/27/2025		820							820	820			
100219068	SONOMA	CA		06/27/2025		1,604							1,604	1,604			
100204870	LA CRESCENTA	CA		04/09/2025		2,878							2,878	2,878			
100212452	GILBERT	AZ		05/27/2025		2,760							2,760	2,760			
100218500	ENCINO	CA		06/27/2025		1,685							1,685	1,685			
100219080	NAPLES	FL		06/27/2025		1,435							1,435	1,435			
100211444	ANAHEIM	CA		05/16/2025		2,636							2,636	2,636			
100216737	JUPITER	FL		06/23/2025		1,574							1,574	1,574			
100205030	AGOURA HILLS	CA		04/11/2025		1,761							1,761	1,761			
100219064	ALAMEDA	CA		06/27/2025		7,078							7,078	7,078			
100212481	PERRINEVILLE	NJ		05/28/2025		1,994							1,994	1,994			
100206061	LOS ANGELES	CA		05/16/2025		2,185							2,185	2,185			
100215915	WEST COVINA	CA		06/17/2025		1,644							1,644	1,644			
100209765	PEMBROKE PINES	FL		05/05/2025		2,354							2,354	2,354			
100206104	TOLUCA LAKE	CA		04/16/2025		1,704							1,704	1,704			
100215678	MC LEAN	VA		06/13/2025		1,438							1,438	1,438			
100216187	COSTA MESA	CA		06/20/2025		1,432							1,432	1,432			
100216151	MONTEREY	CA		06/17/2025		1,619							1,619	1,619			
100209024	DOETINCHEM	NLD		04/29/2025		(101)							(101)		101		101
500005813002	RIJSWIJK	NLD		05/30/2025		(27)							(27)		27		27
100212627	MEADOW VISTA	CA		05/29/2025		2,110							2,110	2,110			
100213773	LOS ANGELES	CA		05/29/2025		1,708							1,708	1,708			
100218552	SHORELINE	WA		06/27/2025		3,242							3,242	3,242			
100219231	CARMEL	CA		06/27/2025		2,728							2,728	2,728			
100214945	ROSEMEAD	CA		06/11/2025		3,085							3,085	3,085			
100207145	WESTON	FL		04/28/2025		2,604							2,604	2,604			
500006071001	ZAANDAM	NLD		04/30/2025		(94)							(94)		94		94
500006150003	AMSTERDAM	NLD		05/30/2025		(25)							(25)		25		25
100202996	REDONDO BEACH	CA		04/25/2025		9,678							9,678	9,678			
100204745	LOS ANGELES	CA		04/10/2025		3,578							3,578	3,578			
100205071	EAST HAMPTON	NY		04/11/2025		2,040							2,040	2,040			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208980	SAN DIEGO	CA		04/29/2025		2,676							2,676	2,676			
100210526	BAY HARBOR ISLANDS	FL		05/15/2025		2,524							2,524	2,524			
100204887	CAVE CREEK	AZ		04/10/2025		2,382							2,382	2,382			
500006022001	NUENEN	NLD		05/30/2025		(27)							(27)		27		27
100204766	SIERRA MADRE	CA		04/09/2025		1,580							1,580	1,580			
100215918	MONROVIA	CA		06/17/2025		1,425							1,425	1,425			
100206072	BONITA	CA		05/16/2025		2,184							2,184	2,184			
100211888	SAN JOSE	CA		05/19/2025		2,855							2,855	2,855			
100206121	OLYMPIA	WA		04/16/2025		1,518							1,518	1,518			
100214275	VILLA PARK	CA		05/30/2025		1,769							1,769	1,769			
100216147	WESTLAKE VILLAGE	CA		06/17/2025		2,526							2,526	2,526			
100202225	SCOTTSDALE	AZ		04/17/2025		2,676							2,676	2,676			
100209898	BOSTON	MA		06/11/2025		1,565							1,565	1,565			
100204632	WINDSOR	CA		04/04/2025		2,173							2,173	2,173			
100209983	UPLAND	CA		06/11/2025		90,000							90,000	90,000			
100215891	MONTGOMERY	TX		06/16/2025		1,324							1,324	1,324			
100207177	ALTADENA	CA		04/28/2025		2,549							2,549	2,549			
100199177	SOUTHLAKE	TX		04/04/2025		2,280							2,280	2,280			
100216719	HAWTHORNE	CA		06/23/2025		1,371							1,371	1,371			
100214970	WALNUT	CA		06/11/2025		2,269							2,269	2,269			
100212265	RANCHO CUCAMONGA	CA		05/28/2025		1,698							1,698	1,698			
100203079	BOGART	GA		04/25/2025		2,516							2,516	2,516			
100219162	BRISBANE	CA		06/27/2025		2,556							2,556	2,556			
100212668	LA JOLLA	CA		05/29/2025		22,442							22,442	22,442			
100214959	VAN NUYS AREA, LOS ANGELES	CA		06/11/2025		2,008							2,008	2,008			
100216130	ALEDO	TX		06/17/2025		1,755							1,755	1,755			
100214875	SAN JOSE	CA		06/11/2025		2,655							2,655	2,655			
100215022	NORTHRIDGE	CA		06/11/2025		1,521							1,521	1,521			
100207128	SANTA CLARITA AREA	CA		04/28/2025		1,830							1,830	1,830			
100215929	ENCINITAS	CA		06/17/2025		2,059							2,059	2,059			
100206189	ALEXANDRIA	VA		04/16/2025		2,267							2,267	2,267			
100219219	MISSION VIEJO	CA		06/27/2025		1,520							1,520	1,520			
100218277	CAROLINA BEACH	NC		06/26/2025		2,309							2,309	2,309			
100206968	LAKE HAVASU CITY	AZ		04/25/2025		8,346							8,346	8,346			
100212462	FORT MYERS BEACH	FL		05/27/2025		2,828							2,828	2,828			
100214635	FOUNTAIN VALLEY	CA		06/10/2025		1,684							1,684	1,684			
100212450	OCEAN ISLE	NC		05/27/2025		3,359							3,359	3,359			
100219033	AGUA DULCE	CA		06/27/2025		673							673	673			
100211880	JERSEY CITY	NJ		05/19/2025		2,433							2,433	2,433			
100214456	GRANADA HILLS	CA		06/06/2025		1,977							1,977	1,977			
100219224	MONROE	GA		06/27/2025		2,449							2,449	2,449			
100211493	GLENDORA	CA		05/16/2025		2,255							2,255	2,255			
100211996	ANAHEIM	CA		05/22/2025		25,051							25,051	25,051			
100218402	AMSTERDAM	NLD		06/26/2025		(22)							(22)		22		22
100209478	BELLEROSE	NY		05/01/2025		2,107							2,107	2,107			
100209475	BROOKLYN	NY		05/01/2025		2,241							2,241	2,241			
100206418	LOS ANGELES	CA		05/22/2025		2,742							2,742	2,742			
100214888	GRANADA HILLS	CA		06/11/2025		1,686							1,686	1,686			
100206139	INGLEWOOD	CA		04/16/2025		2,425							2,425	2,425			
100214761	LOS ANGELES	CA		06/11/2025		2,512							2,512	2,512			
100214741	STATEN ISLAND	NY		06/11/2025		1,646							1,646	1,646			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209702	OZONE PARK	NY		05/05/2025		2,246							2,246	2,246			
100218542	BOSTON	MA		06/27/2025		2,471							2,471	2,471			
100212063	LOS ANGELES	CA		06/27/2025		1,499							1,499	1,499			
100216426	GILROY	CA		06/20/2025		2,454							2,454	2,454			
100214565	FULTON	MD		06/06/2025		1,670							1,670	1,670			
100214675	NEWBURY PARK	CA		06/11/2025		1,561							1,561	1,561			
100210567	LOS ANGELES	CA		05/15/2025		1,674							1,674	1,674			
100205082	SAN PEDRO	CA		04/11/2025		1,387							1,387	1,387			
100211543	GILBERT	AZ		06/05/2025		2,956							2,956	2,956			
100214490	DANA POINT	CA		06/06/2025		557							557	557			
100212471	SAN MATEO	CA		05/27/2025		2,486							2,486	2,486			
100216632	COMPTON	CA		06/23/2025		2,546							2,546	2,546			
100212305	LOS ANGELES	CA		05/28/2025		1,550							1,550	1,550			
100204879	KIRKLAND	WA		04/10/2025		103,669							103,669	103,669			
100214656	RIALTO	CA		06/11/2025		2,349							2,349	2,349			
100218256	MIAMI	FL		06/26/2025		2,642							2,642	2,642			
100216381	PALM SPRINGS	CA		06/20/2025		1,016							1,016	1,016			
100209484	KATONAH	NY		05/01/2025		2,481							2,481	2,481			
100212509	SAN DIEGO	CA		05/29/2025		27,213							27,213	27,213			
100215346	VAN NUYS	CA		06/12/2025		2,609							2,609	2,609			
100205120	LAKEWOOD	CO		04/11/2025		1,758							1,758	1,758			
100215909	SAN JOSE	CA		06/17/2025		1,917							1,917	1,917			
100202264	LAS VEGAS	NV		04/17/2025		2,311							2,311	2,311			
100216687	KIHEI	HI		06/23/2025		1,684							1,684	1,684			
100219215	MIDDLETON	ID		06/27/2025		11,301							11,301	11,301			
100212458	SCOTTSDALE	AZ		05/27/2025		2,876							2,876	2,876			
100213825	ROLLING HILLS ESTATES	CA		05/29/2025		2,730							2,730	2,730			
100214803	SANTA CLARITA	CA		06/11/2025		2,264							2,264	2,264			
100207297	MONSEY	NY		04/28/2025		2,304							2,304	2,304			
100218185	MISSION VIEJO	CA		06/26/2025		758							758	758			
100204729	CERRITOS	CA		04/08/2025		2,280							2,280	2,280			
100214851	ORANGE	CA		06/11/2025		9,167							9,167	9,167			
100212475	SCOTTSDALE	AZ		05/27/2025		2,595							2,595	2,595			
100206217	CLOVERDALE	CA		04/17/2025		3,270							3,270	3,270			
100206110	LONG BEACH	CA		04/16/2025		3,297							3,297	3,297			
100218644	CARMEL	CA		06/27/2025		1,557							1,557	1,557			
100212733	NIJMEGEN	NLD		05/28/2025		(281)							(281)		281		281
100215697	JURUPA VALLEY	CA		06/13/2025		1,533							1,533	1,533			
100219234	SAN LEANDRO	CA		06/27/2025		2,433							2,433	2,433			
100207011	BRONX	NY		04/24/2025		2,189							2,189	2,189			
100216141	BREA	CA		06/17/2025		2,250							2,250	2,250			
100211447	RENO	NV		05/16/2025		2,952							2,952	2,952			
100204748	CERRITOS	CA		04/10/2025		2,685							2,685	2,685			
100216160	CLAYTON	CA		06/17/2025		2,569							2,569	2,569			
100202251	BUENA PARK	CA		04/17/2025		2,352							2,352	2,352			
100206755	SAN LUIS OBISPO	CA		04/23/2025		2,216							2,216	2,216			
100206122	BRONX	NY		04/16/2025		1,924							1,924	1,924			
100212602	FORT LEE	NJ		05/29/2025		1,463							1,463	1,463			
100218718	RANCHO MISSION VIEJO	CA		06/27/2025		1,470							1,470	1,470			
100206082	LOS ANGELES	CA		05/16/2025		2,028							2,028	2,028			
100207383	DENVER	CO		04/29/2025		1,200							1,200	1,200			

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100199243	SOUTH SAN FRANCISCO	CA		04/09/2025		1,908							1,908	1,908			
100211615	ANAHEIM	CA		06/23/2025		1,601							1,601	1,601			
100216154	OLYMPIA	WA		06/17/2025		2,213							2,213	2,213			
100214568	CEDAR HILLS	UT		06/06/2025		3,822							3,822	3,822			
100206562	MIAMI	FL		04/22/2025		1,497							1,497	1,497			
100216150	SOMERVILLE	MA		06/17/2025		2,534							2,534	2,534			
100211479	MURRIETA	CA		05/16/2025		2,002							2,002	2,002			
100216173	CANOGA PARK	CA		06/18/2025		1,384							1,384	1,384			
100210400	PASADENA	CA		05/12/2025		5,701							5,701	5,701			
100216148	DUBLIN	CA		06/17/2025		2,322							2,322	2,322			
100216159	VALLEY CENTER	CA		06/17/2025		2,336							2,336	2,336			
100214608	MORRISTOWN	NJ		06/09/2025		2,319							2,319	2,319			
100206400	RANCHO SANTA MARGARITA	CA		05/22/2025		2,383							2,383	2,383			
100209087	AMSTERDAM	NLD		04/29/2025		(93)							(93)		93		93
100204518	SEATTLE	WA		04/04/2025		1,965							1,965	1,965			
100216723	AZUSA	CA		06/23/2025		1,461							1,461	1,461			
100215913	LIVERMORE	CA		06/17/2025		1,539							1,539	1,539			
100212044	BRADENTON	FL		06/27/2025		1,404							1,404	1,404			
100199199	AGOURA HILLS	CA		04/04/2025		2,203							2,203	2,203			
100207477	NIPOMO	CA		04/29/2025		1,659							1,659	1,659			
100205692	GRANADA HILLS	CA		05/09/2025		1,347							1,347	1,347			
100199183	DULUTH	GA		04/04/2025		2,225							2,225	2,225			
100209786	CHULA VISTA	CA		05/05/2025		2,054							2,054	2,054			
100216077	CORONA	CA		06/17/2025		34,857							34,857	34,857			
100214901	LOS ANGELES	CA		06/11/2025		1,954							1,954	1,954			
100218276	CHICAGO	IL		06/26/2025		2,141							2,141	2,141			
100209852	GOLETA	CA		05/05/2025		2,600							2,600	2,600			
100205573	STOCKTON	CA		05/09/2025		1,918							1,918	1,918			
100207131	SANTA CLARITA	CA		04/28/2025		2,128							2,128	2,128			
100199144	RIVERSIDE	CA		04/04/2025		2,068							2,068	2,068			
100218373	EINDHOVEN	NLD		06/26/2025		(51)							(51)		51		51
100214640	LONG BEACH	CA		06/10/2025		1,541							1,541	1,541			
100210579	ST. GEORGE	UT		05/15/2025		2,353							2,353	2,353			
100215323	INGLEWOOD	CA		06/12/2025		2,267							2,267	2,267			
100212501	RANCHO CUCAMONGA	CA		05/28/2025		2,489							2,489	2,489			
100214799	MONTEREY PARK	CA		06/11/2025		2,103							2,103	2,103			
100218359	AMSTERDAM	NLD		06/26/2025		6							6		(6)		(6)
100206357	SAN JOSE	CA		04/17/2025		2,184							2,184	2,184			
100213818	FOUNTAIN VALLEY	CA		05/29/2025		1,822							1,822	1,822			
100212482	CASTRO VALLEY	CA		05/28/2025		2,455							2,455	2,455			
100213822	LA CRESCENTA	CA		05/29/2025		2,427							2,427	2,427			
100212776	AMSTERDAM	NLD		05/28/2025		(288)							(288)		288		288
100212474	HUNTINGTON BEACH	CA		05/27/2025		1,606							1,606	1,606			
100214794	JERSEY CITY	NJ		06/11/2025		2,132							2,132	2,132			
100206096	MONTEBELLO	CA		04/16/2025		9,432							9,432	9,432			
100209788	LOS ANGELES	CA		05/05/2025		3,010							3,010	3,010			
100212070	SONOMA	CA		05/22/2025		1,479							1,479	1,479			
100209266	MIAMI	FL		04/29/2025		2,383							2,383	2,383			
100216031	SOUTH JORDAN	UT		06/17/2025		1,316							1,316	1,316			
100207094	WESTMINSTER	CA		04/24/2025		3,156							3,156	3,156			
100206607	OAKLAND	CA		04/23/2025		1,634							1,634	1,634			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212746	ARKEL	NLD		05/28/2025		3,519						(3,802)	(283)		283		283
100212646	LOS ANGELES	CA		05/29/2025		1,064							1,064	1,064			
100219214	DENVER	CO		06/27/2025		1,978							1,978	1,978			
100214193	HALEIWA	HI		05/30/2025		2,185							2,185	2,185			
100204949	CASTLE ROCK	CO		04/10/2025		2,396							2,396	2,396			
100206194	BONNEY LAKE	WA		04/16/2025		2,140							2,140	2,140			
100206140	OJAI	CA		04/16/2025		2,458							2,458	2,458			
100212673	MONTEBELLO	CA		05/29/2025		1,733							1,733	1,733			
100218199	LEANDER	TX		06/26/2025		1,142							1,142	1,142			
100209948	VENTURA	CA		06/11/2025		1,328							1,328	1,328			
100214123	MIAMI	FL		05/30/2025		2,336							2,336	2,336			
100212001	GARDEN GROVE	CA		05/22/2025		1,417							1,417	1,417			
100219197	DANA POINT	CA		06/27/2025		1,996							1,996	1,996			
100211591	DORAL	FL		06/23/2025		746							746	746			
100214616	TUSTIN	CA		06/09/2025		1,563							1,563	1,563			
100218966	TARZANA	CA		06/27/2025		686							686	686			
100206125	VERO BEACH	FL		04/16/2025		2,345							2,345	2,345			
100209819	LATHROP	CA		05/05/2025		52,107							52,107	52,107			
100206891	CHESTNUT RIDGE	NY		04/24/2025		2,570							2,570	2,570			
100218984	LAKE FOREST	CA		06/27/2025		715							715	715			
100214080	WELLINGTON	FL		05/30/2025		2,144							2,144	2,144			
100209698	NEW YORK	NY		05/05/2025		2,996							2,996	2,996			
100206980	LINDEN	NJ		04/25/2025		1,973							1,973	1,973			
100214199	CERRITOS	CA		05/30/2025		387							387	387			
100209881	BLAKESLEE	PA		06/11/2025		1,278							1,278	1,278			
100209886	SAN DIEGO	CA		06/11/2025		158,800							158,800	158,800			
500006206001	DORDRECHT	NLD		05/30/2025		(24)							(24)		24		24
100207200	RENTON	WA		04/28/2025		1,925							1,925	1,925			
100203060	SAN DIEGO	CA		04/25/2025		2,096							2,096	2,096			
100203068	OCEANSIDE	CA		04/25/2025		2,066							2,066	2,066			
100206619	BRADENTON	FL		04/23/2025		2,132							2,132	2,132			
100206477	SAN FERNANDO	CA		04/22/2025		2,090							2,090	2,090			
100212565	WASHINGTON	DC		05/29/2025		1,285							1,285	1,285			
100219229	MOUNT PLEASANT	SC		06/27/2025		1,372							1,372	1,372			
100211519	SAN PEDRO	CA		06/05/2025		14,070							14,070	14,070			
100214131	ALEXANDRIA	VA		05/30/2025		1,791							1,791	1,791			
100204444	GILROY	CA		04/03/2025		1,994							1,994	1,994			
100210475	WHITTIER	CA		05/12/2025		1,839							1,839	1,839			
100204957	PROSPER	TX		04/10/2025		2,032							2,032	2,032			
100214980	SAN GABRIEL	CA		06/11/2025		3,427							3,427	3,427			
100206521	CERRITOS	CA		04/22/2025		11,392							11,392	11,392			
100211597	CASTLE PINES	CO		06/23/2025		1,412							1,412	1,412			
100214291	MESA	AZ		05/30/2025		62,575							62,575	62,575			
100216660	SANTA ROSA	CA		06/23/2025		1,455							1,455	1,455			
100215380	LONG BEACH	CA		06/12/2025		2,082							2,082	2,082			
100211428	OAKLAND	CA		05/16/2025		2,088							2,088	2,088			
100210466	NORCO	CA		05/12/2025		1,991							1,991	1,991			
100209766	SAN DIEGO	CA		05/05/2025		2,175							2,175	2,175			
100209920	TRACY	CA		06/11/2025		199							199	199			
100219225	MESA	AZ		06/27/2025		1,624							1,624	1,624			
100218224	ANAHEIM	CA		06/26/2025		1,167							1,167	1,167			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218968	BELL GARDENS	CA		06/27/2025		1,145							1,145	1,145			
100214139	PRINCEVILLE	HI		05/30/2025		2,301							2,301	2,301			
100205098	UPLAND	CA		04/11/2025		2,327							2,327	2,327			
100209706	SAN DIEGO	CA		05/05/2025		2,295							2,295	2,295			
100216223	ESCONDIDO	CA		06/20/2025		1,257							1,257	1,257			
100216471	HUNTINGTON BEACH	CA		06/20/2025		840							840	840			
100214695	RANCHO CUCAMONGA	CA		06/11/2025		1,956							1,956	1,956			
100199132	RIVERSIDE	CA		04/04/2025		2,397							2,397	2,397			
100212267	LOS ANGELES	CA		05/28/2025		2,234							2,234	2,234			
100207180	MANAHAWKIN	NJ		04/28/2025		1,916							1,916	1,916			
100215399	STAMFORD	CT		06/12/2025		2,186							2,186	2,186			
100213761	HUNTINGTON BEACH	CA		05/29/2025		2,180							2,180	2,180			
100203005	LAGUNA BEACH	CA		04/25/2025		1,990							1,990	1,990			
100199218	KIHEI	HI		04/09/2025		2,000							2,000	2,000			
100207148	MIAMI	FL		04/28/2025		2,282							2,282	2,282			
100207187	HEMPSTEAD	TX		04/28/2025		2,277							2,277	2,277			
100211906	SACRAMENTO	CA		05/19/2025		2,146							2,146	2,146			
100209179	JULIAN	CA		04/30/2025		1,063							1,063	1,063			
100212461	SEBAGO	ME		05/27/2025		2,402							2,402	2,402			
100216161	CANOGA PARK	CA		06/18/2025		1,259							1,259	1,259			
100215658	CASTROVILLE	CA		06/13/2025		1,457							1,457	1,457			
100206571	SAN JOSE	CA		04/22/2025		2,185							2,185	2,185			
100214172	SANDY	UT		05/30/2025		1,202							1,202	1,202			
100202989	BASALT	CO		04/25/2025		2,039							2,039	2,039			
100212592	NIPOMO	CA		05/29/2025		1,918							1,918	1,918			
100213778	HUNTINGTON BEACH	CA		05/29/2025		2,093							2,093	2,093			
100209181	BELLEVUE	WA		04/30/2025		1,978							1,978	1,978			
100215704	RENO	NV		06/13/2025		1,496							1,496	1,496			
100219006	BELLEVUE	WA		06/27/2025		484							484	484			
100211879	SEATTLE	WA		05/19/2025		2,174							2,174	2,174			
100204929	LOS ANGELS (CHATSWORTH AREA)	CA		04/10/2025		2,054							2,054	2,054			
100218996	CASTAIC	CA		06/27/2025		689							689	689			
100214610	BOUNTIFUL	UT		06/09/2025		12,022							12,022	12,022			
100218266	TOPANGA	CA		06/26/2025		1,973							1,973	1,973			
100209156	TRACY	CA		04/30/2025		1,951							1,951	1,951			
100212476	MONTGOMERY	TX		05/27/2025		233,040							233,040	233,040			
100205089	VAN NUYS	CA		04/11/2025		1,673							1,673	1,673			
100204438	RANCHO CUCAMONGA	CA		04/03/2025		4,950							4,950	4,950			
100209226	CHULA VISTA	CA		04/29/2025		2,722							2,722	2,722			
100204950	BALDWIN PARK	CA		04/10/2025		3,231							3,231	3,231			
100215782	KAILUA KONA	HI		06/12/2025		4,868							4,868	4,868			
100208984	RENO	NV		04/29/2025		2,331							2,331	2,331			
100210427	MOUNT PLEASANT	SC		05/12/2025		2,321							2,321	2,321			
100212530	WAYNE	NJ		05/29/2025		6,629							6,629	6,629			
100216407	IRVINE	CA		06/20/2025		1,228							1,228	1,228			
100205675	ROSWELL	GA		05/09/2025		4,108							4,108	4,108			
100212396	DALY CITY	CA		05/28/2025		2,774							2,774	2,774			
100207303	RANCHO SANTA MARGARITA	CA		04/28/2025		1,997							1,997	1,997			
100216209	BUENA PARK	CA		06/20/2025		1,264							1,264	1,264			
100208993	JURUPA VALLEY	CA		04/29/2025		6,606							6,606	6,606			
100205606	SANTA BARBARA	CA		05/09/2025		1,931							1,931	1,931			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216203	SANTA ANA	CA		06/20/2025		1,283							1,283	1,283			
100216392	HAYWARD	CA		06/20/2025		1,537							1,537	1,537			
100206608	LAKE HAVASU CITY	AZ		04/23/2025		2,943							2,943	2,943			
100206101	OCEANO	CA		04/16/2025		2,120							2,120	2,120			
100206428	HUNTINGTON BEACH	CA		04/22/2025		1,875							1,875	1,875			
100207123	NASHVILLE	TN		04/25/2025		1,996							1,996	1,996			
100214730	FLUSHING	NY		06/11/2025		2,192							2,192	2,192			
100204673	MONSEY	NY		04/04/2025		(957)							(957)	(957)			
100207179	DAVIE	FL		04/28/2025		1,942							1,942	1,942			
100209061	LAREN	NLD		04/29/2025		(206)							(206)		206		206
100212784	S-GRAVENHAGE	NLD		05/28/2025		(213)							(213)		213		213
100207459	SANTEE	CA		04/29/2025		1,618							1,618	1,618			
100212766	BREDA	NLD		05/28/2025		(259)							(259)		259		259
100218375	HEERLEN	NLD		06/26/2025		(37)							(37)		37		37
100216625	LAWNDALE	CA		06/23/2025		1,323							1,323	1,323			
100219316	NEW YORK	NY		06/30/2025		1,291							1,291	1,291			
100216454	CERRITOS	CA		06/20/2025		1,387							1,387	1,387			
100206597	SACRAMENTO	CA		04/23/2025		1,048							1,048	1,048			
100202230	ELLICOTT CITY	MD		04/17/2025		1,979							1,979	1,979			
100209866	PLACENTIA	CA		06/11/2025		935							935	935			
100213817	OAK HILLS	CA		05/29/2025		1,127							1,127	1,127			
100210413	RANCHO SANTA MARGARITA	CA		05/12/2025		1,343							1,343	1,343			
100216355	NORWALK	CA		06/20/2025		1,865							1,865	1,865			
100214370	KURE BEACH	NC		06/02/2025		2,319							2,319	2,319			
100205085	ANAHEIM	CA		04/11/2025		1,882							1,882	1,882			
100215468	LIVERMORE	CA		06/12/2025		1,815							1,815	1,815			
100219108	CORONA	CA		06/27/2025		1,136							1,136	1,136			
100218918	NASHVILLE	TN		06/27/2025		1,141							1,141	1,141			
100210729	ANAHEIM	CA		05/15/2025		1,228							1,228	1,228			
100209542	BROAD RUN	VA		05/02/2025		4,111							4,111	4,111			
100210418	NORTH HILLS	CA		05/12/2025		1,040							1,040	1,040			
100206534	LOS ANGELES	CA		04/22/2025		2,236							2,236	2,236			
100214964	PINEHURST	NC		06/11/2025		1,910							1,910	1,910			
100209161	EASTVALE	CA		04/30/2025		1,773							1,773	1,773			
500005771001	CAPELLE AAN DEN IJSS	NLD		04/30/2025		(80)							(80)		80		80
100207130	LOS ANGELES	CA		04/28/2025		1,876							1,876	1,876			
100216083	MIAMI	FL		06/17/2025		1,191							1,191	1,191			
100207125	CHULA VISTA	CA		04/25/2025		5,063							5,063	5,063			
100216412	ESCONDIDO	CA		06/20/2025		1,191							1,191	1,191			
100212060	SALT LAKE CITY	UT		06/27/2025		607							607	607			
100209557	PALM BEACH	FL		05/02/2025		4,253							4,253	4,253			
100213938	WAIPAHU	HI		05/29/2025		2,250							2,250	2,250			
100206002	LEWES	DE		04/15/2025		1,830							1,830	1,830			
100214880	SYLMAR	CA		06/11/2025		1,863							1,863	1,863			
100218895	SAN DIEGO	CA		06/27/2025		1,660							1,660	1,660			
100210408	BELLEVUE	WA		05/12/2025		4,729							4,729	4,729			
100209043	HOORN	NLD		04/29/2025		(299)							(299)		299		299
100214495	LOS ANGELES	CA		06/06/2025		3,826							3,826	3,826			
100213948	SHERRILLS FORD	NC		05/29/2025		1,837							1,837	1,837			
100214039	DURANGO	CO		05/29/2025		2,010							2,010	2,010			
100215343	STUART	FL		06/12/2025		1,157							1,157	1,157			

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100209488	KAPAA	HI		05/01/2025		1,981							1,981	1,981			
100216025	MIAMI	FL		06/17/2025		1,250							1,250	1,250			
100219300	ODESSA	FL		06/30/2025		1,049							1,049	1,049			
100209264	ALEXANDRIA	VA		04/29/2025		2,076							2,076	2,076			
100205166	SUWANEE	GA		05/01/2025		5,062							5,062	5,062			
100218852	BOSTON	MA		06/27/2025		1,334							1,334	1,334			
100216528	LEXINGTON	NC		06/23/2025		1,113							1,113	1,113			
100218843	HUNTERSVILLE	NC		06/27/2025		1,329							1,329	1,329			
100214407	UPLAND	CA		06/02/2025		2,997							2,997	2,997			
100215730	TARZANA	CA		06/12/2025		1,883							1,883	1,883			
100206098	TORRANCE	CA		04/16/2025		3,248							3,248	3,248			
100207041	SACRAMENTO	CA		04/24/2025		1,718							1,718	1,718			
100209919	AUBURN	GA		06/11/2025		1,140							1,140	1,140			
100206058	NEWPORT BEACH	CA		05/16/2025		2,127							2,127	2,127			
100213842	OCEAN CITY	NJ		05/29/2025		1,969							1,969	1,969			
100205565	SAN FRANCISCO	CA		05/09/2025		1,790							1,790	1,790			
100214981	ALHAMBRA	CA		06/11/2025		2,115							2,115	2,115			
100207351	ASHBURN	VA		04/29/2025		173,078							173,078	173,078			
100206925	LONG BEACH	CA		04/24/2025		2,339							2,339	2,339			
100206040	EUGENE	OR		05/16/2025		1,684							1,684	1,684			
100207317	HONOLULU	HI		04/28/2025		1,849							1,849	1,849			
100218737	REDMOND	WA		06/27/2025		1,359							1,359	1,359			
100205169	SCOTTSDALE	AZ		05/01/2025		1,990							1,990	1,990			
100209723	ALAMEDA	CA		05/05/2025		719							719	719			
100218836	MURRELLS INLET	SC		06/27/2025		1,663							1,663	1,663			
100219163	PORT ORANGE	FL		06/27/2025		1,753							1,753	1,753			
100209682	OAKLAND	CA		05/02/2025		1,987							1,987	1,987			
100207377	NASHVILLE	TN		04/29/2025		4,207							4,207	4,207			
100210152	DULUTH	GA		05/07/2025		2,068							2,068	2,068			
100219154	MADEIRA BEACH	FL		06/27/2025		1,665							1,665	1,665			
100214443	PORT HUENEME	CA		06/06/2025		45,213							45,213	45,213			
100213961	THOUSAND OAKS	CA		05/29/2025		2,095							2,095	2,095			
100205709	PALM BEACH GARDENS	FL		04/14/2025		1,970							1,970	1,970			
100209878	MAGNOLIA	TX		06/11/2025		1,181							1,181	1,181			
100204464	BROKEN BOW	OK		04/04/2025		1,897							1,897	1,897			
100210110	SEDONA	AZ		05/07/2025		2,107							2,107	2,107			
100218944	NORTHRIDGE	CA		06/27/2025		1,293							1,293	1,293			
100216172	SAN DIEGO	CA		06/18/2025		1,187							1,187	1,187			
100218523	GLENDORA	CA		06/27/2025		1,435							1,435	1,435			
100214265	LOS ANGELES	CA		05/30/2025		2,255							2,255	2,255			
100207172	SAN JOSE	CA		04/28/2025		3,942							3,942	3,942			
100211983	FULLERTON	CA		05/22/2025		855							855	855			
100212550	MONTCLAIR	NJ		05/29/2025		1,726							1,726	1,726			
100205024	MT JULIET	TN		04/10/2025		2,051							2,051	2,051			
100215575	OJAI	CA		06/12/2025		1,392							1,392	1,392			
100215349	BEND	OR		06/12/2025		1,327							1,327	1,327			
100218588	ATLANTIC BEACH	NC		06/27/2025		1,348							1,348	1,348			
100204913	WASHINGTON	DC		04/10/2025		1,833							1,833	1,833			
100204671	SPRING VALLEY	NY		04/04/2025		1,726							1,726	1,726			
100214996	ARLINGTON	VA		06/11/2025		1,315							1,315	1,315			
100209084	AMSTERDAM	NLD		04/29/2025		(346)							(346)		346		346

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216213	WESTMINSTER	CA		06/20/2025		1,061							1,061	1,061			
100209193	MC LEAN	VA		04/30/2025		1,922							1,922	1,922			
500006116001	S-GRAVENHAGE	NLD		04/30/2025		(77)							(77)		77		77
100218379	DEN HAAG	NLD		06/26/2025		(46)							(46)		46		46
100207002	HUNTINGTON BEACH	CA		04/24/2025		1,769							1,769	1,769			
100206087	PALM SPRINGS	CA		04/16/2025		2,071							2,071	2,071			
100211466	WHITTIER	CA		05/16/2025		1,814							1,814	1,814			
100214048	POTOMAC	MD		05/29/2025		2,090							2,090	2,090			
100218991	ANTIOCH	CA		06/27/2025		1,067							1,067	1,067			
100211763	ASHTON	ID		05/19/2025		2,044							2,044	2,044			
100215489	SANTA CRUZ	CA		06/12/2025		1,301							1,301	1,301			
100204995	SEATTLE	WA		04/10/2025		1,841							1,841	1,841			
100213937	SUGAR MOUNTAIN	NC		05/29/2025		2,153							2,153	2,153			
100214503	CORONADO	CA		06/06/2025		1,381							1,381	1,381			
100210657	VACAVILLE	CA		05/15/2025		1,673							1,673	1,673			
100205004	MIAMI	FL		04/10/2025		1,664							1,664	1,664			
100216386	LOS ANGELES	CA		06/20/2025		1,389							1,389	1,389			
100210741	SACRAMENTO	CA		05/15/2025		2,051							2,051	2,051			
100216424	PINE	AZ		06/20/2025		981							981	981			
100209505	GARDENA	CA		05/01/2025		1,996							1,996	1,996			
100218657	SANDWICH	MA		06/27/2025		1,348							1,348	1,348			
100214975	CLAREMONT	CA		06/11/2025		1,632							1,632	1,632			
100204565	WEST NEW YORK	NJ		04/04/2025		203,400							203,400	203,400			
100214641	SUNLAND	CA		06/10/2025		1,234							1,234	1,234			
100209500	LOS ANGELES	CA		05/01/2025		1,990							1,990	1,990			
100209603	SEATTLE	WA		05/02/2025		1,827							1,827	1,827			
100214315	DETROIT	OR		06/02/2025		1,900							1,900	1,900			
100215363	MASHPEE	MA		06/12/2025		1,335							1,335	1,335			
100214983	ALHAMBRA	CA		06/11/2025		1,880							1,880	1,880			
100215422	SEATTLE	WA		06/12/2025		1,228							1,228	1,228			
100213803	CORONA	CA		05/29/2025		1,773							1,773	1,773			
100215741	MOUNT PLEASANT	SC		06/12/2025		1,820							1,820	1,820			
100214170	DAMASCUS	OR		05/30/2025		1,839							1,839	1,839			
100216421	FEEDING HILLS	MA		06/20/2025		639							639	639			
100209115	NAARDEN-VESTING	NLD		04/29/2025		(262)							(262)		262		262
100218727	SEASIDE HEIGHTS	NJ		06/27/2025		1,782							1,782	1,782			
100215005	WALNUT	CA		06/11/2025		1,169							1,169	1,169			
100216496	COLUMBIANA	AL		06/23/2025		1,116							1,116	1,116			
100212149	PALM DESERT	CA		05/22/2025		2,205							2,205	2,205			
100218868	INLET BEACH	FL		06/27/2025		1,090							1,090	1,090			
100212290	WHITTIER	CA		05/28/2025		1,976							1,976	1,976			
100214301	BOYNTON BEACH	FL		06/02/2025		1,142							1,142	1,142			
100202243	LOS ANGELES	CA		04/17/2025		1,496							1,496	1,496			
100212258	SAN JOSE	CA		05/28/2025		1,917							1,917	1,917			
100206588	DULUTH	GA		04/22/2025		3,298							3,298	3,298			
100212195	WEEHAWKEN	NJ		05/22/2025		1,946							1,946	1,946			
100218398	S-GRAVENHAGE	NLD		06/26/2025		5							5		(5)		(5)
100212654	SAN DIEGO	CA		05/29/2025		889							889	889			
100209741	FLAGSTAFF	AZ		05/05/2025		2,215							2,215	2,215			
100214847	SANTA ANA	CA		06/11/2025		2,001							2,001	2,001			
100205042	VISTA	CA		04/11/2025		1,619							1,619	1,619			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206615	LONGMONT	CO		04/23/2025		1,713							1,713	1,713			
100214857	TACOMA	WA		06/11/2025		1,647							1,647	1,647			
100212244	NORTH HOLLYWOOD	CA		05/23/2025		1,542							1,542	1,542			
100214065	WHITTIER	CA		05/30/2025		13,496							13,496	13,496			
100218934	WAIPAHU	HI		06/27/2025		1,980							1,980	1,980			
100207161	THOUSAND OAKS	CA		04/28/2025		1,941							1,941	1,941			
100212262	WESTMINSTER	CA		05/28/2025		1,357							1,357	1,357			
100216474	LAKE HAVASU CITY	AZ		06/23/2025		2,726							2,726	2,726			
100210246	TEMECULA	CA		05/09/2025		1,938							1,938	1,938			
100210435	LOS ANGELES	CA		05/12/2025		1,694							1,694	1,694			
100211951	WEBSTER	FL		05/22/2025		1,746							1,746	1,746			
100211509	PERRIS	CA		05/16/2025		1,725							1,725	1,725			
100213863	MERRIFIELD	MN		05/29/2025		1,746							1,746	1,746			
100214454	VENTURA	CA		06/06/2025		1,535							1,535	1,535			
100218782	CHELSEA	MA		06/27/2025		1,227							1,227	1,227			
100209577	LAKELAND	FL		05/02/2025		2,459							2,459	2,459			
100206372	PROVO	UT		05/22/2025		1,903							1,903	1,903			
100206493	GARDENA	CA		04/22/2025		15,644							15,644	15,644			
100216123	SEVIERVILLE	TN		06/17/2025		1,828							1,828	1,828			
100209589	BELLFLOWER	CA		05/02/2025		1,780							1,780	1,780			
100209685	WESTHAMPTON	NY		05/02/2025		1,931							1,931	1,931			
100214984	MONTEBELLO	CA		06/11/2025		1,374							1,374	1,374			
100206251	CORONA	CA		04/17/2025		2,005							2,005	2,005			
100215660	BONITA SPRINGS	FL		06/13/2025		1,296							1,296	1,296			
100218211	INGLEWOOD	CA		06/26/2025		1,117							1,117	1,117			
100219111	MURRIETA	CA		06/27/2025		1,445							1,445	1,445			
403056434	COLUMBUS	GA		05/22/2025		1,562							1,562	1,562			
100215024	VAN NUYS	CA		06/11/2025		1,251							1,251	1,251			
100210317	OURAY	CO		05/09/2025		1,712							1,712	1,712			
100215448	WOODLAND HILLS	CA		06/12/2025		1,263							1,263	1,263			
100209269	CARLSBAD	CA		04/29/2025		1,955							1,955	1,955			
100214990	ROCKVILLE	MD		06/11/2025		1,974							1,974	1,974			
100206764	IMPERIAL BEACH	CA		04/23/2025		607							607	607			
100210348	CONCORD	CA		05/09/2025		1,330							1,330	1,330			
100218267	ANAHEIM	CA		06/26/2025		1,902							1,902	1,902			
100212079	RANCHO MIRAGE	CA		05/22/2025		1,746							1,746	1,746			
100206994	GUTTENBERG	NJ		04/24/2025		1,684							1,684	1,684			
100209295	HAYWARD	CA		04/29/2025		1,938							1,938	1,938			
100219168	BROKEN BOW	OK		06/27/2025		1,879							1,879	1,879			
100214470	RESEDA	CA		06/06/2025		1,970							1,970	1,970			
100209222	KISSIMMEE	FL		04/29/2025		2,093							2,093	2,093			
100207268	NORTH HOLLYWOOD AREA LOS ANGE	CA		04/28/2025		1,594							1,594	1,594			
100214931	FALLBROOK	CA		06/11/2025		1,749							1,749	1,749			
100212062	HUNTINGTON BEACH	CA		06/27/2025		1,145							1,145	1,145			
100211791	HIAWASSEE	GA		05/19/2025		2,100							2,100	2,100			
100216654	KIRKLAND	WA		06/23/2025		1,362							1,362	1,362			
100206423	SAN FRANCISCO	CA		04/22/2025		1,647							1,647	1,647			
100206392	SUGAR LAND	TX		05/22/2025		1,761							1,761	1,761			
100214958	NASHVILLE	TN		06/11/2025		1,806							1,806	1,806			
100215696	MONROE	NY		06/13/2025		1,152							1,152	1,152			
100211532	EAST PALO ALTO	CA		06/05/2025		17,452							17,452	17,452			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215478	SAN LEANDRO	CA		06/12/2025		1,243							1,243	1,243			
100209704	YORK	ME		05/05/2025		20,547							20,547	20,547			
100213836	CARSON	CA		05/29/2025		1,543							1,543	1,543			
100213837	MIAMI	FL		05/29/2025		1,155							1,155	1,155			
100209629	DALLAS	TX		05/02/2025		2,063							2,063	2,063			
100215488	PALM SPRINGS	CA		06/12/2025		1,365							1,365	1,365			
100209492	GAITHERSBURG	MD		05/01/2025		1,152							1,152	1,152			
100214214	BELLFLOWER	CA		05/30/2025		1,135							1,135	1,135			
100209314	HARRISON	NJ		04/29/2025		1,877							1,877	1,877			
100206223	NORTHRIDGE	CA		04/17/2025		1,263							1,263	1,263			
100210171	NASHVILLE	TN		05/07/2025		2,160							2,160	2,160			
100205684	TUSTIN	CA		05/09/2025		1,742							1,742	1,742			
100211936	WEST PALM BEACH	FL		05/19/2025		1,281							1,281	1,281			
100214171	MAKAWAO	HI		05/30/2025		1,729							1,729	1,729			
100214637	WESTMINSTER	CA		06/10/2025		1,177							1,177	1,177			
100219122	SILVERTHORNE	CO		06/27/2025		577							577	577			
100211808	KNOXVILLE	TN		05/19/2025		1,810							1,810	1,810			
100214660	FOUNTAIN VALLEY	CA		06/11/2025		1,960							1,960	1,960			
100210577	MANTECA	CA		05/15/2025		1,295							1,295	1,295			
100209165	AUSTIN	TX		04/30/2025		1,855							1,855	1,855			
100207016	COHASSET	MA		04/24/2025		1,588							1,588	1,588			
100205802	WEST ALLENHURST	NJ		04/14/2025		1,890							1,890	1,890			
100212325	LOS ANGELES	CA		05/28/2025		1,912							1,912	1,912			
100216491	COSTA MESA	CA		06/23/2025		1,305							1,305	1,305			
100204724	CARY	NC		04/08/2025		1,585							1,585	1,585			
100206023	LEWES	DE		04/15/2025		1,718							1,718	1,718			
100216125	CAPE CORAL	FL		06/17/2025		3,591							3,591	3,591			
100206077	LOS ANGELES	CA		05/16/2025		2,316							2,316	2,316			
100216534	WOODLAND HILLS	CA		06/23/2025		1,801							1,801	1,801			
100202212	LITTLETON	CO		04/17/2025		765							765	765			
100209389	AUSTIN	TX		04/29/2025		1,700							1,700	1,700			
100207244	WESTMINSTER	CA		04/28/2025		1,959							1,959	1,959			
100216652	PILOT POINT	TX		06/23/2025		1,136							1,136	1,136			
100211972	GARDEN GROVE	CA		05/22/2025		1,176							1,176	1,176			
100214326	SOUTH CHATHAM	MA		06/02/2025		1,613							1,613	1,613			
100214520	HUNTINGTON BEACH	CA		06/06/2025		1,107							1,107	1,107			
100204849	SANTA CLARITA CANYON COUNTRY	CA		04/09/2025		1,206							1,206	1,206			
100209057	ZWOLLE	NLD		04/29/2025		(246)							(246)		246		246
100218417	ROTTERDAM	NLD		06/26/2025		(11)							(11)		11		11
100205624	SAN DIEGO	CA		05/09/2025		1,199							1,199	1,199			
100219081	LOS ANGELES	CA		06/27/2025		1,133							1,133	1,133			
100219023	EL DORADO HILLS	CA		06/27/2025		534							534	534			
100216402	LOS ANGELES	CA		06/20/2025		1,092							1,092	1,092			
100210652	MOORPARK	CA		05/15/2025		1,874							1,874	1,874			
100218788	SAN LEANDRO	CA		06/27/2025		1,085							1,085	1,085			
100218989	SAN GABRIEL	CA		06/27/2025		662							662	662			
100210398	WHITTIER	CA		05/12/2025		2,073							2,073	2,073			
100209620	LA QUINTA	CA		05/02/2025		71,575							71,575	71,575			
100213714	CHULA VISTA	CA		05/29/2025		2,231							2,231	2,231			
100215830	PROVINCETOWN	MA		06/12/2025		1,643							1,643	1,643			
100211712	GROVELAND	CA		05/19/2025		1,796							1,796	1,796			

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100218200	LOS ANGELES (WOODLAND HILLS AR	CA		06/26/2025		554							554	554			
100219145	MORRO BAY	CA		06/27/2025		1,854							1,854	1,854			
100209159	OAKLAND	CA		04/30/2025		1,635							1,635	1,635			
100207474	FELTON	CA		04/29/2025		1,549							1,549	1,549			
100213914	PORT SAINT JOE	FL		05/29/2025		1,864							1,864	1,864			
100213729	BURBANK	CA		05/29/2025		1,642							1,642	1,642			
100209091	S-GRAVENHAGE	NLD		04/29/2025		(301)							(301)		301		301
100205922	CHANDLER	AZ		04/15/2025		1,660							1,660	1,660			
100219099	LEBANON	OR		06/27/2025		1,128							1,128	1,128			
100212643	SEVIERVILLE	TN		05/29/2025		2,216							2,216	2,216			
100215525	SCOTTSDALE	AZ		06/12/2025		1,765							1,765	1,765			
100214187	QUEEN CREEK	AZ		05/30/2025		1,026							1,026	1,026			
100216072	TOMS RIVER	NJ		06/17/2025		1,124							1,124	1,124			
100216551	CHICAGO	IL		06/23/2025		1,223							1,223	1,223			
100214146	POLKTON	NC		05/30/2025		710							710	710			
100207174	GRANADA HILLS AREA LOS ANGELE	CA		04/28/2025		1,508							1,508	1,508			
100204994	MURRIETA	CA		04/10/2025		2,394							2,394	2,394			
100206644	INDIALANTIC	FL		04/24/2025		1,441							1,441	1,441			
100205776	NAPLES	FL		04/14/2025		1,882							1,882	1,882			
100209394	TARPON SPRINGS	FL		04/29/2025		2,244							2,244	2,244			
100219348	VENTURA	CA		06/30/2025		1,133							1,133	1,133			
100214951	ANAHEIM	CA		06/11/2025		1,185							1,185	1,185			
100206878	ORANGE	CA		04/24/2025		1,612							1,612	1,612			
100213841	ROXBORO	NC		05/29/2025		2,194							2,194	2,194			
100206758	RANCHO MIRAGE	CA		04/23/2025		1,168							1,168	1,168			
100214738	CHINO	CA		06/11/2025		1,743							1,743	1,743			
100205727	DALLAS	TX		04/14/2025		2,098							2,098	2,098			
100214405	MERIDIAN	ID		06/02/2025		2,491							2,491	2,491			
100204448	CARSON	CA		04/03/2025		1,512							1,512	1,512			
100206403	EL MONTE	CA		05/22/2025		1,596							1,596	1,596			
100218741	BRONX	NY		06/27/2025		1,251							1,251	1,251			
100209885	EL CAJON	CA		06/11/2025		1,032							1,032	1,032			
100209984	BOERNE	TX		06/11/2025		1,162							1,162	1,162			
100214871	EAST PALO ALTO	CA		06/11/2025		1,959							1,959	1,959			
100216718	CUMMING	GA		06/23/2025		1,322							1,322	1,322			
100209213	LAVA HOT SPRINGS	ID		04/29/2025		2,035							2,035	2,035			
100207429	FRANKLIN	TN		04/29/2025		1,672							1,672	1,672			
100206056	BAYONNE	NJ		05/16/2025		1,808							1,808	1,808			
100207147	GLENDORA	CA		04/28/2025		1,261							1,261	1,261			
100210717	SEDONA	AZ		05/15/2025		6,400							6,400	6,400			
100214010	NEWPORT	NC		05/29/2025		1,497							1,497	1,497			
100216538	EASTVALE	CA		06/23/2025		1,127							1,127	1,127			
100206229	MCLEAN	VA		04/17/2025		1,604							1,604	1,604			
100218434	ZAANDAM	NLD		06/26/2025		(44)							(44)		44		44
100216127	NASHVILLE	TN		06/17/2025		1,900							1,900	1,900			
100206181	PORTLAND	OR		04/16/2025		1,968							1,968	1,968			
100210426	LOS ANGELES	CA		05/12/2025		2,040							2,040	2,040			
100214211	LA MIRADA	CA		05/30/2025		1,063							1,063	1,063			
100207361	CAPE CORAL	FL		04/29/2025		8,772							8,772	8,772			
100204948	ANAHEIM	CA		04/10/2025		1,291							1,291	1,291			
100218287	DALLAS	TX		06/26/2025		46,583							46,583	46,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210293	OAKHURST	CA		05/09/2025		1,437							1,437	1,437			
100215311	GRAPEVIEW	WA		06/12/2025		1,544							1,544	1,544			
100213723	TUJUNGA	CA		05/29/2025		2,267							2,267	2,267			
100215498	EDEN	UT		06/12/2025		1,170							1,170	1,170			
100212508	LONG BEACH	CA		05/29/2025		1,393							1,393	1,393			
100210424	SAN BERNARDINO	CA		05/12/2025		1,158							1,158	1,158			
100214986	ONTARIO	CA		06/11/2025		1,586							1,586	1,586			
100211797	WEST DENNIS	MA		05/19/2025		7,363							7,363	7,363			
100213749	INGLEWOOD	CA		05/29/2025		1,809							1,809	1,809			
100216229	ORANGE BEACH	AL		06/20/2025		1,267							1,267	1,267			
100206307	LAKEWOOD	CA		04/17/2025		1,801							1,801	1,801			
100209967	LOS OSOS	CA		06/11/2025		1,055							1,055	1,055			
100214950	SAN LEANDRO	CA		06/11/2025		1,658							1,658	1,658			
100216192	LAWNDALE	CA		06/20/2025		361							361	361			
100215539	INDIAN BEACH	NC		06/12/2025		1,966							1,966	1,966			
100214802	CHINO	CA		06/11/2025		1,629							1,629	1,629			
100206396	PALM BEACH GARDENS	FL		05/22/2025		1,856							1,856	1,856			
100204984	WINDSOR	CA		04/10/2025		1,168							1,168	1,168			
100209054	JIRNSUM	NLD		04/29/2025		(76)							(76)		76		76
100218477	LAS VEGAS	NV		06/27/2025		1,177							1,177	1,177			
100209225	GARDENA	CA		04/29/2025		2,005							2,005	2,005			
100218786	LAS VEGAS	NV		06/27/2025		1,003							1,003	1,003			
100206305	GRANITE SHOALS	TX		04/17/2025		17,965							17,965	17,965			
100206310	BERLIN	MD		04/17/2025		1,834							1,834	1,834			
100211651	MORGAN HILL	CA		05/19/2025		152,620							152,620	152,620			
100213722	PORTER RANCH	CA		05/29/2025		1,701							1,701	1,701			
100210300	SOUTH LAKE TAHOE	CA		05/09/2025		1,025							1,025	1,025			
100206869	MIAMI	FL		04/24/2025		1,687							1,687	1,687			
100204488	HAYWARD	CA		04/04/2025		1,577							1,577	1,577			
100206116	STEVENSON RANCH	CA		04/16/2025		2,286							2,286	2,286			
100213964	OCEAN CITY	NJ		05/29/2025		1,281							1,281	1,281			
100214852	REDMOND	WA		06/11/2025		1,522							1,522	1,522			
100210518	OXNARD	CA		05/15/2025		1,522							1,522	1,522			
100219249	BEND	OR		06/30/2025		1,094							1,094	1,094			
100210544	CUMMING	GA		05/15/2025		1,765							1,765	1,765			
100206646	SCOTTSDALE	AZ		04/24/2025		1,515							1,515	1,515			
100214077	SIGNAL HILL	CA		05/30/2025		1,780							1,780	1,780			
100199130	GRANADA HILLS	CA		04/04/2025		1,709							1,709	1,709			
100215472	ALBANY	OR		06/12/2025		1,141							1,141	1,141			
100216222	WINDERMERE	FL		06/20/2025		4,624							4,624	4,624			
100211473	NORCO	CA		05/16/2025		1,455							1,455	1,455			
100206227	SAN MARCOS	CA		04/17/2025		3,062							3,062	3,062			
100203058	SAN DIEGO	CA		04/25/2025		1,810							1,810	1,810			
100212697	SAN FERNANDO	CA		05/28/2025		1,667							1,667	1,667			
100206654	COACHELLA	CA		04/24/2025		1,574							1,574	1,574			
100211630	SANTA CLARITA (VALENCIA AREA)	CA		05/16/2025		1,481							1,481	1,481			
100215766	DUBLIN	CA		06/12/2025		1,796							1,796	1,796			
100209782	SAN DIEGO	CA		05/05/2025		1,616							1,616	1,616			
100210417	MIRAMAR BEACH	FL		05/12/2025		1,261							1,261	1,261			
100211843	CHELAN	WA		05/19/2025		2,114							2,114	2,114			
100218760	CANYON LAKE	TX		06/27/2025		1,069							1,069	1,069			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207386	CYPRESS	CA		04/29/2025		1,565							1,565	1,565			
100212271	ORLANDO	FL		05/28/2025		1,582							1,582	1,582			
100214071	ROGERS CITY	MI		05/30/2025		1,550							1,550	1,550			
100211465	OAKDALE	CA		05/16/2025		1,745							1,745	1,745			
100219124	HAYWARD	CA		06/27/2025		1,156							1,156	1,156			
100216486	MEGGETT	SC		06/23/2025		1,358							1,358	1,358			
100218195	LAHAINA	HI		06/26/2025		1,001							1,001	1,001			
100218484	CHICAGO	IL		06/27/2025		546							546	546			
100215480	FLAGSTAFF	AZ		06/12/2025		1,054							1,054	1,054			
100205704	PALM BEACH GARDENS	FL		04/14/2025		1,724							1,724	1,724			
100207480	MIAMI	FL		04/29/2025		1,699							1,699	1,699			
100212623	LANCASTER	CA		05/29/2025		1,394							1,394	1,394			
100209975	LADERA RANCH	CA		06/11/2025		1,063							1,063	1,063			
100215396	OCEAN CITY	NJ		06/12/2025		1,539							1,539	1,539			
100209546	COLUMBIA FALLS	MT		05/02/2025		1,963							1,963	1,963			
100213959	HARTLAND	WI		05/29/2025		3,254							3,254	3,254			
100216132	CARROLL	NH		06/17/2025		1,484							1,484	1,484			
100210438	SIMI VALLEY	CA		05/12/2025		1,964							1,964	1,964			
100207461	ELK GROVE	CA		04/29/2025		2,736							2,736	2,736			
100214615	WASHINGTON	UT		06/09/2025		1,746							1,746	1,746			
100216663	COUPEVILLE	WA		06/23/2025		1,172							1,172	1,172			
100214364	SAN JOSE	CA		06/02/2025		1,763							1,763	1,763			
100215290	NORMAN	OK		06/12/2025		3,027							3,027	3,027			
100214626	SIMI VALLEY	CA		06/10/2025		2,130							2,130	2,130			
100210551	SOUTH WEBER	UT		05/15/2025		1,755							1,755	1,755			
100215912	WEST COVINA	CA		06/17/2025		498							498	498			
100199157	NORWALK	CA		04/04/2025		1,769							1,769	1,769			
100210764	VACAVILLE	CA		05/15/2025		1,643							1,643	1,643			
100213760	DOWNEY	CA		05/29/2025		851							851	851			
100215798	LEXINGTON	MA		06/12/2025		1,805							1,805	1,805			
100214304	LEICESTER	NC		06/02/2025		1,759							1,759	1,759			
100214558	NORCO	CA		06/06/2025		991							991	991			
100216220	OCEANSIDE	CA		06/20/2025		1,083							1,083	1,083			
100209681	AIRMONT	NY		05/02/2025		1,629							1,629	1,629			
100215471	RANCHO MIRAGE	CA		06/12/2025		1,207							1,207	1,207			
100214176	TRACY	CA		05/30/2025		1,774							1,774	1,774			
100216164	ONTARIO	CA		06/18/2025		1,102							1,102	1,102			
100218483	PARK RIDGE	IL		06/27/2025		1,150							1,150	1,150			
100206263	NORTH MYRTLE BEACH	SC		04/17/2025		2,403							2,403	2,403			
100206581	ANAHEIM	CA		04/22/2025		1,801							1,801	1,801			
100216177	NORTH HOLLYWOOD	CA		06/18/2025		1,102							1,102	1,102			
100214628	POMONA	CA		06/10/2025		1,194							1,194	1,194			
100212542	NORTHPORT	NY		05/29/2025		1,503							1,503	1,503			
100214627	GLENDORA	CA		06/10/2025		1,102							1,102	1,102			
100218367	DRUTEN	NLD		06/26/2025		(43)							(43)		43		43
100212208	BALD HEAD ISLAND	NC		05/22/2025		1,733							1,733	1,733			
100214876	LOS ANGELES	CA		06/11/2025		1,699							1,699	1,699			
100216584	SEVIERVILLE	TN		06/23/2025		1,094							1,094	1,094			
100205879	LAKEWOOD	NJ		04/14/2025		1,778							1,778	1,778			
100214263	SIMI VALLEY	CA		05/30/2025		705							705	705			
100214776	BRADENTON	FL		06/11/2025		1,343							1,343	1,343			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209472	OZONE PARK	NY		05/01/2025		1,280							1,280	1,280			
100206127	PINETOP	AZ		04/16/2025		2,953							2,953	2,953			
100212141	MANAHAWKIN	NJ		05/22/2025		1,800							1,800	1,800			
100210472	HEMET	CA		05/12/2025		1,839							1,839	1,839			
100210409	BLOOMINGTON	CA		05/12/2025		1,696							1,696	1,696			
100215336	SAN JOSE	CA		06/12/2025		1,220							1,220	1,220			
100219250	BEVERLY	MA		06/30/2025		974							974	974			
100213873	PHOENIX	AZ		05/29/2025		1,774							1,774	1,774			
100214895	ANAHEIM	CA		06/11/2025		1,053							1,053	1,053			
100213707	CANOGA PARK	CA		05/29/2025		771							771	771			
100210411	SANTA ANA	CA		05/12/2025		1,293							1,293	1,293			
100209273	BOSTON	MA		04/29/2025		1,788							1,788	1,788			
100209029	S-GRAVENHAGE	NLD		04/29/2025		(189)							(189)		189		189
100206138	LONG BEACH	CA		04/16/2025		1,628							1,628	1,628			
100206799	DOBBS FERRY	NY		04/23/2025		1,622							1,622	1,622			
100213764	SAN TAN VALLEY	AZ		05/29/2025		1,762							1,762	1,762			
100206137	SIMI VALLEY	CA		04/16/2025		1,822							1,822	1,822			
100216126	SARASOTA	FL		06/17/2025		2,212							2,212	2,212			
100212073	SAN DIMAS	CA		05/22/2025		5,781							5,781	5,781			
100204702	BELLFLOWER	CA		04/08/2025		2,577							2,577	2,577			
500005898003	BADHOEVEDORP	NLD		04/30/2025		(65)							(65)		65		65
100209059	SPIJKENISSE	NLD		04/29/2025		(245)							(245)		245		245
500005966001	AMSTERDAM	NLD		05/30/2025		(91)							(91)		91		91
100214181	WASHINGTON	DC		05/30/2025		1,562							1,562	1,562			
100209164	DALLAS	GA		04/30/2025		1,822							1,822	1,822			
100209322	HAYWARD	CA		04/29/2025		1,717							1,717	1,717			
100208991	CHULA VISTA	CA		04/29/2025		933							933	933			
100214631	LA MIRADA	CA		06/10/2025		1,093							1,093	1,093			
100211710	VICTOR	ID		05/19/2025		1,680							1,680	1,680			
100218594	CARNATION	WA		06/27/2025		584							584	584			
100214919	BUENA PARK	CA		06/11/2025		1,423							1,423	1,423			
100216054	DENVER	NC		06/17/2025		1,094							1,094	1,094			
100218595	CARNATION	WA		06/27/2025		1,171							1,171	1,171			
100211716	HENDERSON	NV		05/19/2025		2,049							2,049	2,049			
100206294	JERSEY CITY	NJ		04/17/2025		1,075							1,075	1,075			
100219073	LOS ANGELES	CA		06/27/2025		1,091							1,091	1,091			
100216062	FALLBROOK	CA		06/17/2025		981							981	981			
100218228	COLORADO SPRINGS	CO		06/26/2025		1,038							1,038	1,038			
100214108	MIAMI	FL		05/30/2025		1,778							1,778	1,778			
100219131	CONWAY	SC		06/27/2025		5,280							5,280	5,280			
100199184	CASTAIC	CA		04/04/2025		305,194							305,194	305,194			
100219051	TUSCALOOSA	AL		06/27/2025		1,018							1,018	1,018			
100210692	SAN LEANDRO	CA		05/15/2025		1,412							1,412	1,412			
100209638	MARCO ISLAND	FL		05/02/2025		7,114							7,114	7,114			
100216420	SALINAS	CA		06/20/2025		446							446	446			
100211608	LAWRENCEVILLE	GA		06/23/2025		6,543							6,543	6,543			
100211604	DULUTH	GA		06/23/2025		1,018							1,018	1,018			
100211991	SAN LEANDRO	CA		05/22/2025		1,504							1,504	1,504			
100208985	TULALIP	WA		04/29/2025		915							915	915			
100216653	MCCAYSVILLE	GA		06/23/2025		1,135							1,135	1,135			
100206812	NEW YORK	NY		04/23/2025		1,556							1,556	1,556			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205591	SAINT GEORGE	UT		05/09/2025		1,471							1,471	1,471			
100210327	ORLANDO	FL		05/09/2025		1,767							1,767	1,767			
100203028	LAKE ARROWHEAD	CA		04/25/2025		1,473							1,473	1,473			
100206884	FALLBROOK	CA		04/24/2025		1,254							1,254	1,254			
100207030	NORTHRIDGE	CA		04/24/2025		1,026							1,026	1,026			
100211963	GARDEN GROVE	CA		05/22/2025		1,112							1,112	1,112			
100219044	MACON	GA		06/27/2025		1,128							1,128	1,128			
100204447	SAGLE	ID		04/03/2025		1,523							1,523	1,523			
100199175	CUTLER BAY	FL		04/04/2025		1,515							1,515	1,515			
100214328	ARDEN	NC		06/02/2025		1,605							1,605	1,605			
100209440	LAKEWOOD	NJ		04/29/2025		1,517							1,517	1,517			
100218685	GILROY	CA		06/27/2025		1,151							1,151	1,151			
100218544	CHAPEL HILL	NC		06/27/2025		1,214							1,214	1,214			
100214643	SAN LEANDRO	CA		06/10/2025		479							479	479			
100207511	MIAMI	FL		04/29/2025		1,776							1,776	1,776			
100211550	NORWALK	CA		06/05/2025		1,223							1,223	1,223			
100213754	LOS ANGELES	CA		05/29/2025		723							723	723			
100206201	BROKEN BOW	OK		04/16/2025		1,702							1,702	1,702			
100218892	BERLIN	MD		06/27/2025		1,374							1,374	1,374			
100215911	LOS ANGELES	CA		06/17/2025		1,626							1,626	1,626			
100207439	CORAL SPRINGS	FL		04/29/2025		1,487							1,487	1,487			
100218707	GALVESTON	TX		06/27/2025		1,007							1,007	1,007			
100215450	SACRAMENTO	CA		06/12/2025		972							972	972			
100205647	ROSEMEAD	CA		05/09/2025		1,816							1,816	1,816			
100218878	DENVER	NC		06/27/2025		1,097							1,097	1,097			
100215659	PLANTATION	FL		06/13/2025		1,158							1,158	1,158			
100212571	PLANTATION	FL		05/29/2025		1,522							1,522	1,522			
100202206	RESEDA	CA		04/17/2025		3,773							3,773	3,773			
100205653	SAN MARCOS	CA		05/09/2025		1,088							1,088	1,088			
100204758	RIVERSIDE	CA		04/09/2025		1,590							1,590	1,590			
100216422	ELLICOTT CITY	MD		06/20/2025		4,272							4,272	4,272			
100210407	NASHVILLE	TN		05/12/2025		995							995	995			
100208945	CORONA	CA		04/29/2025		1,612							1,612	1,612			
100213869	SUNRIVER	OR		05/29/2025		1,464							1,464	1,464			
100209285	SAINT GEORGE ISLAND	FL		04/29/2025		1,711							1,711	1,711			
100211673	GATLINBURG	TN		05/19/2025		1,650							1,650	1,650			
100214006	MIAMI BEACH	FL		05/29/2025		3,099							3,099	3,099			
100214118	FRISCO	TX		05/30/2025		204,006							204,006	204,006			
100207380	NASHVILLE	TN		04/29/2025		1,428							1,428	1,428			
100209358	BOTHELL	WA		04/29/2025		1,599							1,599	1,599			
100207139	GRANADA HILLS AREA	CA		04/28/2025		1,785							1,785	1,785			
100215394	SAN FRANCISCO	CA		06/12/2025		1,134							1,134	1,134			
100212314	MURRIETA	CA		05/28/2025		1,506							1,506	1,506			
100214651	NORTH HALEDON	NJ		06/10/2025		1,071							1,071	1,071			
100204651	WAKEFIELD	MA		04/04/2025		1,689							1,689	1,689			
100219344	SAN FRANCISCO	CA		06/30/2025		1,037							1,037	1,037			
100205783	TACOMA	WA		04/14/2025		1,706							1,706	1,706			
100204977	OLYMPIA	WA		04/10/2025		1,432							1,432	1,432			
100214987	SAN JOSE	CA		06/11/2025		1,601							1,601	1,601			
100204877	MIAMI	FL		04/09/2025		1,671							1,671	1,671			
100211477	STANTON	CA		05/16/2025		2,250							2,250	2,250			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214855	LONG BEACH	CA		06/11/2025		1,718							1,718	1,718			
100209701	WALDWICK	NJ		05/05/2025		1,708							1,708	1,708			
100215001	SAN JOSE	CA		06/11/2025		997							997	997			
100212102	MILLSBORO	DE		05/22/2025		1,737							1,737	1,737			
100214779	WEST JORDAN	UT		06/11/2025		982							982	982			
100215427	SAN LEANDRO	CA		06/12/2025		1,049							1,049	1,049			
100216231	PARKER	AZ		06/20/2025		6,565							6,565	6,565			
100209274	GOLD BAR	WA		04/29/2025		1,731							1,731	1,731			
100204686	SAN FRANCISCO	CA		04/04/2025		1,720							1,720	1,720			
100215469	MURRIETA	CA		06/12/2025		1,010							1,010	1,010			
100215452	HAYWARD	CA		06/12/2025		1,765							1,765	1,765			
100218880	SEMINOLE	FL		06/27/2025		1,118							1,118	1,118			
100207025	ANTIOCH	CA		04/24/2025		1,474							1,474	1,474			
100211998	ARCADIA	CA		05/22/2025		1,198							1,198	1,198			
100203052	SACRAMENTO	CA		04/25/2025		288,853							288,853	288,853			
100206531	MONTEBELLO	CA		04/22/2025		1,755							1,755	1,755			
100204474	NEW ORLEANS	LA		04/04/2025		1,680							1,680	1,680			
100211707	LAKEWOOD RANCH	FL		05/19/2025		1,763							1,763	1,763			
100218845	GILFORD	NH		06/27/2025		3,208							3,208	3,208			
100206999	TAMPA	FL		04/24/2025		1,671							1,671	1,671			
100204843	WESTMINSTER	CA		04/09/2025		1,393							1,393	1,393			
100215769	CHARLESTON	SC		06/12/2025		1,731							1,731	1,731			
100206340	LYNN	MA		04/17/2025		1,568							1,568	1,568			
100213809	ANAHEIM	CA		05/29/2025		2,982							2,982	2,982			
100206175	SURF CITY	NC		04/16/2025		2,184							2,184	2,184			
100212257	MIDWAY CITY	CA		05/28/2025		1,593							1,593	1,593			
100215907	LOS ANGELES	CA		06/16/2025		1,469							1,469	1,469			
100214159	ASHBURN	VA		05/30/2025		1,637							1,637	1,637			
100206665	OAK ISLAND	NC		04/24/2025		1,278							1,278	1,278			
100209430	VANCOUVER	WA		04/29/2025		1,449							1,449	1,449			
100206572	SOLEDAD	CA		04/22/2025		1,501							1,501	1,501			
100215867	WINTER PARK	CO		06/12/2025		1,763							1,763	1,763			
100204935	EVERETT	WA		04/10/2025		1,592							1,592	1,592			
100214830	ONTARIO	CA		06/11/2025		1,658							1,658	1,658			
100216682	HAYWARD	CA		06/23/2025		1,033							1,033	1,033			
100205884	ANACORTES	WA		04/14/2025		1,716							1,716	1,716			
100214100	SAN DIEGO	CA		05/30/2025		1,636							1,636	1,636			
100203013	CANTON	GA		04/25/2025		1,695							1,695	1,695			
100218411	LEEUWARDEN	NLD		06/26/2025		(42)							(42)		42		42
100205630	SCOTTSDALE	AZ		05/09/2025		1,575							1,575	1,575			
100210533	PEARL CITY	HI		05/15/2025		1,502							1,502	1,502			
100207198	SOUTH GATE	CA		04/28/2025		1,218							1,218	1,218			
100206093	RENTON	WA		04/16/2025		1,692							1,692	1,692			
100209025	VOORBURG	NLD		04/29/2025		(171)							(171)		171		171
100211956	OXNARD	CA		05/22/2025		2,525							2,525	2,525			
100210667	NORTH HOLLYWOOD	CA		05/15/2025		1,470							1,470	1,470			
100207331	WHITTIER	CA		04/29/2025		1,725							1,725	1,725			
100206195	SAINT AUGUSTINE	FL		04/16/2025		1,289							1,289	1,289			
100216728	SALEM	UT		06/23/2025		1,014							1,014	1,014			
100212321	ST. CLOUD	FL		05/28/2025		1,635							1,635	1,635			
100211967	BAKERSFIELD	CA		05/22/2025		1,224							1,224	1,224			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205016	POLK CITY	IA		04/10/2025		1,978							1,978	1,978			
100207375	FULLERTON	CA		04/29/2025		890							890	890			
100214076	PEORIA	AZ		05/30/2025		1,452							1,452	1,452			
100218592	PATERSON	NJ		06/27/2025		1,085							1,085	1,085			
100211708	SARASOTA	FL		05/19/2025		1,731							1,731	1,731			
100214968	UPLAND	CA		06/11/2025		1,500							1,500	1,500			
100205851	CEDAR CITY	UT		04/14/2025		1,535							1,535	1,535			
100205809	WOODLAND	CA		04/14/2025		2,090							2,090	2,090			
100204605	CONCORD	CA		04/04/2025		1,583							1,583	1,583			
100206341	MORGANTON	GA		04/17/2025		1,712							1,712	1,712			
100215004	CLIVE	IA		06/11/2025		983							983	983			
100214548	LONG BEACH	CA		06/06/2025		1,659							1,659	1,659			
100206516	SANTA ANA	CA		04/22/2025		1,384							1,384	1,384			
100218498	FRISCO	TX		06/27/2025		3,045							3,045	3,045			
100219369	MORRISTOWN	NJ		06/30/2025		1,079							1,079	1,079			
100219371	MORRISTOWN	NJ		06/30/2025		1,079							1,079	1,079			
100212335	TRACY	CA		05/28/2025		1,026							1,026	1,026			
100205893	MELBOURNE BEACH	FL		04/14/2025		1,500							1,500	1,500			
100213898	LA HABRA	CA		05/29/2025		1,017							1,017	1,017			
100204825	COMPTON	CA		04/09/2025		799							799	799			
100214814	DUARTE	CA		06/11/2025		1,642							1,642	1,642			
100219004	PEORIA	AZ		06/27/2025		544							544	544			
100199138	VAN NUYS	CA		04/04/2025		1,662							1,662	1,662			
100216651	LAHAINA	HI		06/23/2025		1,002							1,002	1,002			
100209927	RANCHO PALOS VERDES	CA		06/11/2025		1,672							1,672	1,672			
100211914	HOUSTON	TX		05/19/2025		28,168							28,168	28,168			
100212354	CHINO	CA		05/28/2025		1,649							1,649	1,649			
100219298	RANCHO MIRAGE	CA		06/30/2025		1,163							1,163	1,163			
100211580	CHINO	CA		06/23/2025		77							77	77			
100212121	PALM DESERT	CA		05/22/2025		1,065							1,065	1,065			
100218692	ROUND ROCK	TX		06/27/2025		2,814							2,814	2,814			
100206907	AVON LAKE	OH		04/24/2025		1,754							1,754	1,754			
100209315	LOS ANGELES	CA		04/29/2025		1,630							1,630	1,630			
100204672	SPRING VALLEY	NY		04/04/2025		1,449							1,449	1,449			
100212227	LYNNWOOD	WA		05/23/2025		5,458							5,458	5,458			
100206325	WHITTIER	CA		04/17/2025		1,077							1,077	1,077			
100214292	RAYMOND	ME		05/30/2025		1,270							1,270	1,270			
100206625	KISSIMMEE	FL		04/24/2025		2,383							2,383	2,383			
100218937	KITTY HAWK	NC		06/27/2025		1,543							1,543	1,543			
100218834	BRADENTON	FL		06/27/2025		1,235							1,235	1,235			
100218458	ANAHEIM	CA		06/27/2025		1,043							1,043	1,043			
100207345	UPLAND	CA		04/29/2025		1,467							1,467	1,467			
100209746	ROCKLIN	CA		05/05/2025		1,572							1,572	1,572			
100214269	GLENDORA	CA		05/30/2025		840							840	840			
100219123	SALT LAKE CITY	UT		06/27/2025		1,040							1,040	1,040			
100209654	JAMAICA PLAIN	MA		05/02/2025		985							985	985			
100214594	NAPLES	FL		06/09/2025		1,461							1,461	1,461			
100216423	PAYSON	AZ		06/20/2025		532							532	532			
100212225	EDMONDS	WA		05/23/2025		5,423							5,423	5,423			
100207479	SAN FRANCISCO	CA		04/29/2025		1,080							1,080	1,080			
100219140	ANNANDALE	VA		06/27/2025		1,091							1,091	1,091			

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100211989	GARDEN GROVE	CA		05/22/2025		1,086							1,086	1,086			
100206952	MAPLEWOOD	NJ		04/25/2025		1,497							1,497	1,497			
100204999	HONOLULU	HI		04/10/2025		1,339							1,339	1,339			
100207428	PHOENIX	AZ		04/29/2025		1,525							1,525	1,525			
100205608	LOUISVILLE	KY		05/09/2025		1,997							1,997	1,997			
100211425	MONSEY	NY		05/16/2025		1,562							1,562	1,562			
100211830	GRANBY	CO		05/19/2025		1,608							1,608	1,608			
100215796	CHICAGO	IL		06/12/2025		1,617							1,617	1,617			
100219028	AZUSA	CA		06/27/2025		421							421	421			
100216630	RENTON	WA		06/23/2025		1,197							1,197	1,197			
100210358	LOS ANGELES	CA		05/12/2025		1,305							1,305	1,305			
100206191	LAKE STEVENS	WA		04/16/2025		1,737							1,737	1,737			
100207471	HILLSBORO	OR		04/29/2025		1,461							1,461	1,461			
100209645	MIAMI	FL		05/02/2025		985							985	985			
100216104	VANCOUVER	WA		06/17/2025		865							865	865			
100218970	LOS ANGELES	CA		06/27/2025		431							431	431			
100199213	WHITTIER	CA		04/09/2025		1,305							1,305	1,305			
100207463	HIALEAH	FL		04/29/2025		1,544							1,544	1,544			
100210163	LOWELL	MA		05/07/2025		1,662							1,662	1,662			
100207209	LOWELL	MA		04/28/2025		1,623							1,623	1,623			
100212486	ORANGE	CA		05/28/2025		1,569							1,569	1,569			
100214552	RANCHO CUCAMONGA	CA		06/06/2025		1,033							1,033	1,033			
100211874	LANARK	IL		05/19/2025		1,470							1,470	1,470			
100215866	MELROSE	MA		06/12/2025		1,688							1,688	1,688			
100211592	OXNARD	CA		06/23/2025		977							977	977			
100213993	RANCHO CUCAMONGA	CA		05/29/2025		1,592							1,592	1,592			
100215674	ONTARIO	CA		06/13/2025		847							847	847			
100211569	BAINBRIDGE ISLAND	WA		06/23/2025		996							996	996			
100206576	SANTA ANA	CA		04/22/2025		1,576							1,576	1,576			
100214148	MIAMI	FL		05/30/2025		1,393							1,393	1,393			
100218859	NORMAN	OK		06/27/2025		2,998							2,998	2,998			
100206835	WIMBERLEY	TX		04/24/2025		1,879							1,879	1,879			
100209448	LAKE GENEVA	WI		04/29/2025		1,314							1,314	1,314			
100206434	NORTH CHARLESTON	SC		04/22/2025		1,262							1,262	1,262			
100212495	HACIENDA HEIGHTS	CA		05/28/2025		1,676							1,676	1,676			
100212075	CARSON	CA		05/22/2025		2,277							2,277	2,277			
100205130	COVINA	CA		04/11/2025		1,649							1,649	1,649			
100215854	SOUTH LAKE TAHOE	CA		06/12/2025		1,691							1,691	1,691			
100214410	EVERETT	MA		06/02/2025		1,771							1,771	1,771			
100213901	ANTIOCH	CA		05/29/2025		1,490							1,490	1,490			
100209259	SAN JOSE	CA		04/29/2025		2,240							2,240	2,240			
100211555	LOS ANGELES	CA		06/05/2025		1,020							1,020	1,020			
100209110	AMSTELVEEN	NLD		04/29/2025		(200)							(200)		200		200
100209092	S-GRAVENHAGE	NLD		04/29/2025		(68)							(68)		68		68
100218423	ALKMAAR	NLD		06/26/2025		(40)							(40)		40		40
100207073	OAKLAND	CA		04/24/2025		1,489							1,489	1,489			
100216709	NAPLES	FL		06/23/2025		918							918	918			
100216597	EL CAJON	CA		06/23/2025		798							798	798			
100219372	YONKERS	NY		06/30/2025		986							986	986			
100207107	CYPRESS	TX		04/24/2025		1,356							1,356	1,356			
100214574	LOS ANGELES	CA		06/06/2025		1,535							1,535	1,535			

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100214749	SAN FRANCISCO	CA		06/11/2025		1,305							1,305	1,305			
100204960	SALINAS	CA		04/10/2025		843							843	843			
100206057	SUGAR HILL	GA		05/16/2025		2,508							2,508	2,508			
100212388	VALLEJO	CA		05/28/2025		3,136							3,136	3,136			
100214361	WESTLAKE	FL		06/02/2025		4,413							4,413	4,413			
100204661	SEATTLE	WA		04/04/2025		1,378							1,378	1,378			
100215593	GATLINBURG	TN		06/12/2025		977							977	977			
100215549	ROCKPORT	TX		06/12/2025		1,782							1,782	1,782			
100214136	KELLER	TX		05/30/2025		1,444							1,444	1,444			
100211866	MILLCREEK	UT		05/19/2025		1,621							1,621	1,621			
100218203	EL CAJON	CA		06/26/2025		906							906	906			
100210210	OAKLEY	CA		05/08/2025		1,755							1,755	1,755			
100216417	MARCO ISLAND	FL		06/20/2025		517							517	517			
100208966	GLENDALE	CA		04/29/2025		1,695							1,695	1,695			
100206725	PALM DESERT	CA		04/23/2025		1,232							1,232	1,232			
100211992	LA PUENTE	CA		05/22/2025		1,392							1,392	1,392			
100210175	SUNNYVALE	CA		05/07/2025		5,925							5,925	5,925			
100210690	BUENA PARK	CA		05/15/2025		987							987	987			
100216468	PLAYA DEL REY	CA		06/20/2025		1,033							1,033	1,033			
100206448	DOUGLASVILLE	GA		04/22/2025		5,706							5,706	5,706			
100216674	RANCHO SANTA MARGARITA	CA		06/23/2025		2,015							2,015	2,015			
100209911	DURHAM	NC		06/11/2025		725							725	725			
100209709	TRUCKEE	CA		05/05/2025		1,413							1,413	1,413			
100215637	PROSPERITY	SC		06/12/2025		937							937	937			
100210545	NAPLES	FL		05/15/2025		1,433							1,433	1,433			
100214902	NORTH HILLS	CA		06/11/2025		1,556							1,556	1,556			
100207468	ESCONDIDO	CA		04/29/2025		1,560							1,560	1,560			
100211785	FLORENCE	OR		05/19/2025		1,144							1,144	1,144			
100206774	SEATTLE	WA		04/23/2025		1,107							1,107	1,107			
100212559	BROOKLYN	NY		05/29/2025		896							896	896			
100216131	COOKEVILLE	TN		06/17/2025		507,569							507,569	507,569			
100215500	ROCKVILLE	MD		06/12/2025		1,330							1,330	1,330			
100218569	WESTCLIFFE	CO		06/27/2025		575							575	575			
100216032	HUDSON	MA		06/17/2025		3,355							3,355	3,355			
100211959	POMONA	CA		05/22/2025		991							991	991			
100209272	SANTA CRUZ	CA		04/29/2025		1,597							1,597	1,597			
100206926	CORAL GABLES	FL		04/24/2025		1,756							1,756	1,756			
100212124	DAMASCUS	MD		05/22/2025		1,028							1,028	1,028			
100219066	NORTH HOLLYWOOD	CA		06/27/2025		992							992	992			
100212705	BRECKENRIDGE	CO		05/28/2025		1,019							1,019	1,019			
100206553	HOLLISTER	CA		04/22/2025		1,165							1,165	1,165			
100204717	WATSONVILLE	CA		04/08/2025		1,668							1,668	1,668			
100213746	BELLFLOWER	CA		05/29/2025		1,464							1,464	1,464			
100216325	LOS ANGELES	CA		06/20/2025		522							522	522			
100207248	SANTA ANA	CA		04/28/2025		1,395							1,395	1,395			
100218231	ALPINE	UT		06/26/2025		1,460							1,460	1,460			
100206242	NASHVILLE	TN		04/17/2025		2,103							2,103	2,103			
100215292	BEACON	NY		06/12/2025		973							973	973			
100216101	AMBOY	WA		06/17/2025		3,794							3,794	3,794			
100209321	NORTH HOLLYWOOD	CA		04/29/2025		1,540							1,540	1,540			
100206192	FEDERAL WAY	WA		04/16/2025		1,747							1,747	1,747			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215689	LOS ANGELES	CA		06/13/2025		1,121							1,121	1,121			
100213946	MESA	AZ		05/29/2025		1,741							1,741	1,741			
100206823	BRYAN	TX		04/24/2025		1,648							1,648	1,648			
100204739	SAN RAFAEL	CA		04/09/2025		1,299							1,299	1,299			
100215666	VENICE	FL		06/13/2025		2,839							2,839	2,839			
100209735	VENTURA	CA		05/05/2025		1,469							1,469	1,469			
100207420	LIVERMORE	CA		04/29/2025		1,659							1,659	1,659			
100216710	SAVANNAH	GA		06/23/2025		974							974	974			
100216649	MUNDS PARK	AZ		06/23/2025		946							946	946			
100203008	WHEATON	IL		04/25/2025		1,116							1,116	1,116			
100218764	FRIPP ISLAND	SC		06/27/2025		1,157							1,157	1,157			
100210274	SURPRISE	AZ		05/09/2025		1,307							1,307	1,307			
100211814	REHOBOTH BEACH	DE		05/19/2025		1,181							1,181	1,181			
100207301	CHULA VISTA	CA		04/28/2025		3,337							3,337	3,337			
100206664	BRADENTON	FL		04/24/2025		1,295							1,295	1,295			
100216498	PRESCOTT VALLEY	AZ		06/23/2025		893							893	893			
100218285	PUYALLUP	WA		06/26/2025		1,449							1,449	1,449			
100211487	STANTON	CA		05/16/2025		4,698							4,698	4,698			
100219338	CHICAGO	IL		06/30/2025		1,019							1,019	1,019			
100204814	WORCESTER	MA		04/09/2025		1,727							1,727	1,727			
100212383	BEND	OR		05/28/2025		1,577							1,577	1,577			
100215385	FRISCO	TX		06/12/2025		1,587							1,587	1,587			
100207038	BEAVERTON	OR		04/24/2025		1,414							1,414	1,414			
100207036	BEAVERTON	OR		04/24/2025		1,414							1,414	1,414			
100204475	LANEXA	VA		04/04/2025		1,466							1,466	1,466			
100209867	PANAMA CITY BEACH	FL		06/11/2025		889							889	889			
100218262	ANAHEIM	CA		06/26/2025		15,534							15,534	15,534			
100215887	TUSTIN	CA		06/12/2025		3,323							3,323	3,323			
100205819	HOWELL	NJ		04/14/2025		1,562							1,562	1,562			
100215607	NORTH WILDWOOD	NJ		06/12/2025		1,063							1,063	1,063			
100215773	DRIPPING SPRINGS	TX		06/12/2025		1,561							1,561	1,561			
100215685	COVINA	CA		06/13/2025		844							844	844			
100214862	PORT SAINT LUCIE	FL		06/11/2025		1,486							1,486	1,486			
100209820	CLIFTON	NJ		05/05/2025		1,199							1,199	1,199			
100214394	SAN FRANCISCO	CA		06/02/2025		1,720							1,720	1,720			
100207460	SANTA ROSA	CA		04/29/2025		1,542							1,542	1,542			
100206955	FALLBROOK	CA		04/25/2025		1,432							1,432	1,432			
100208976	HUNTINGTON PARK	CA		04/29/2025		1,484							1,484	1,484			
100215655	CLARK	NJ		06/13/2025		1,026							1,026	1,026			
100212294	OAKLAND	CA		05/28/2025		998							998	998			
100218678	BAYVIEW	ID		06/27/2025		1,017							1,017	1,017			
100206933	SAN DIEGO	CA		04/25/2025		955							955	955			
100216435	LOS ANGELES	CA		06/20/2025		1,280							1,280	1,280			
100210760	DUARTE	CA		05/15/2025		1,533							1,533	1,533			
100210182	ATWATER	CA		05/07/2025		1,540							1,540	1,540			
100215777	AMENDAW	SC		06/12/2025		1,544							1,544	1,544			
100218675	BEACH HAVEN	NJ		06/27/2025		910							910	910			
100218187	BAYONNE	NJ		06/26/2025		458							458	458			
100212391	SAN JOSE	CA		05/28/2025		1,952							1,952	1,952			
100218790	PRESCOTT VALLEY	AZ		06/27/2025		1,138							1,138	1,138			
100214893	SAN LEANDRO	CA		06/11/2025		2,166							2,166	2,166			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212204	OAKLAND	CA		05/22/2025		1,352							1,352	1,352			
100212155	OAKLAND	CA		05/22/2025		1,352							1,352	1,352			
100211861	SUNSET BEACH	NC		05/19/2025		1,534							1,534	1,534			
100214173	FRANKLIN	TN		05/30/2025		1,351							1,351	1,351			
100214696	LITTLETON	CO		06/11/2025		1,209							1,209	1,209			
100199160	CONCORD	CA		04/04/2025		1,466							1,466	1,466			
100214345	EAGLE	ID		06/02/2025		1,732							1,732	1,732			
100218656	DANVERS	MA		06/27/2025		1,439							1,439	1,439			
100214969	NORWALK	CA		06/11/2025		6,816							6,816	6,816			
100215631	DOUBLE SPRINGS	AL		06/12/2025		1,057							1,057	1,057			
100212259	LAS VEGAS	NV		05/28/2025		912							912	912			
100212684	AUSTIN	TX		05/28/2025		1,965							1,965	1,965			
100210215	PANAMA CITY BEACH	FL		05/09/2025		1,342							1,342	1,342			
100218524	RIDGEFIELD	CT		06/27/2025		1,656							1,656	1,656			
100204643	PHOENIX	AZ		04/04/2025		2,103							2,103	2,103			
100213802	HARDEEVILLE	SC		05/29/2025		1,503							1,503	1,503			
100211954	HAYWARD	CA		05/22/2025		1,652							1,652	1,652			
100204875	PASADENA	CA		04/09/2025		1,353							1,353	1,353			
100209307	ELLIJAY	GA		04/29/2025		1,519							1,519	1,519			
100214894	RIVERSIDE	CA		06/11/2025		1,388							1,388	1,388			
100206509	LOS ANGELES	CA		04/22/2025		1,279							1,279	1,279			
100207066	DEERFIELD BEACH	FL		04/24/2025		1,304							1,304	1,304			
100206888	WINTER GARDEN	FL		04/24/2025		1,184							1,184	1,184			
100210502	RANCHO MIRAGE	CA		05/15/2025		1,413							1,413	1,413			
100211452	BRONX	NY		05/16/2025		1,574							1,574	1,574			
100204625	PETALUMA	CA		04/04/2025		1,328							1,328	1,328			
100212261	ATLANTA	GA		05/28/2025		1,052							1,052	1,052			
100210436	APPLE VALLEY	CA		05/12/2025		2,738							2,738	2,738			
100218899	WASHINGTON	DC		06/27/2025		938							938	938			
100207424	HERALD	CA		04/29/2025		1,733							1,733	1,733			
100214026	FOUNTAIN VALLEY	CA		05/29/2025		1,807							1,807	1,807			
100215508	SAN DIEGO	CA		06/12/2025		1,606							1,606	1,606			
100211788	CAPE CORAL	FL		05/19/2025		9,947							9,947	9,947			
100219297	MANAHAWKIN	NJ		06/30/2025		1,605							1,605	1,605			
100209446	PIGEON FORGE	TN		04/29/2025		1,263							1,263	1,263			
100210454	PHOENIX	AZ		05/12/2025		101,569							101,569	101,569			
100211464	MORGAN HILL	CA		05/16/2025		1,443							1,443	1,443			
100199155	MIAMI	FL		04/04/2025		1,550							1,550	1,550			
100209311	SEATTLE	WA		04/29/2025		21,074							21,074	21,074			
100216024	CANTON	GA		06/17/2025		887							887	887			
100211877	SEATTLE	WA		05/19/2025		1,607							1,607	1,607			
100212543	HARRISON	NJ		05/29/2025		426							426	426			
100205680	ROSEVILLE	CA		05/09/2025		1,631							1,631	1,631			
100214103	SEQUIM	WA		05/30/2025		1,266							1,266	1,266			
100199162	SAN DIEGO	CA		04/04/2025		1,925							1,925	1,925			
100212521	BELLFLOWER	CA		05/29/2025		864							864	864			
100214378	TACOMA	WA		06/02/2025		2,727							2,727	2,727			
100210392	VISTA	CA		05/12/2025		2,223							2,223	2,223			
100209286	COCOA BEACH	FL		04/29/2025		1,550							1,550	1,550			
100216493	CLINTON	CT		06/23/2025		893							893	893			
100210228	RANCHO CUCAMONGA	CA		05/09/2025		1,473							1,473	1,473			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210592	VISTA	CA		05/15/2025		1,496							1,496	1,496			
100206103	WESTLAKE VILLAGE	CA		04/16/2025		32,009							32,009	32,009			
100206500	BELL	CA		04/22/2025		1,428							1,428	1,428			
100211681	ROYAL OAK	MI		05/19/2025		1,533							1,533	1,533			
100209914	KENT	WA		06/11/2025		910							910	910			
100209297	HOWELL	NJ		04/29/2025		1,539							1,539	1,539			
100214597	CARY	NC		06/09/2025		1,700							1,700	1,700			
100214578	LOS ANGELES	CA		06/06/2025		1,057							1,057	1,057			
100214683	EI MONTE	CA		06/11/2025		933							933	933			
100216174	ONTARIO	CA		06/18/2025		922							922	922			
100216657	PEACHTREE CORNERS	GA		06/23/2025		977							977	977			
100213797	MAPLE VALLEY	WA		05/29/2025		1,042							1,042	1,042			
100215874	SCOTTSDALE	AZ		06/12/2025		1,558							1,558	1,558			
100215630	OCEAN CITY	NJ		06/12/2025		1,101							1,101	1,101			
100209316	SANTA ANA	CA		04/29/2025		1,486							1,486	1,486			
100204678	POUGHKEEPSIE	NY		04/04/2025		1,888							1,888	1,888			
100219152	CHARLOTTE	NC		06/27/2025		1,521							1,521	1,521			
100205128	LOS ANGELES	CA		04/11/2025		1,375							1,375	1,375			
100211575	PRINCEVILLE	HI		06/23/2025		1,311							1,311	1,311			
500006291002	TILBURG	NLD		05/30/2025		(16)							(16)		16		16
100207505	HAYWARD	CA		04/29/2025		1,232							1,232	1,232			
100209502	GAINESVILLE	GA		05/01/2025		1,091							1,091	1,091			
100212093	LAKE HAVASU CITY	AZ		05/22/2025		1,348							1,348	1,348			
100210068	LIGHTHOUSE POINT	FL		05/07/2025		1,361							1,361	1,361			
100212549	BRENTWOOD	NY		05/29/2025		1,245							1,245	1,245			
100206921	LAKE ARROWHEAD	CA		04/24/2025		1,281							1,281	1,281			
100211552	GLENDALE	CA		06/05/2025		1,011							1,011	1,011			
100207083	ENCINITAS	CA		04/24/2025		1,793							1,793	1,793			
100209265	SANTA ANA	CA		04/29/2025		1,525							1,525	1,525			
100211864	LAKE GENEVA	WI		05/19/2025		1,817							1,817	1,817			
100206996	BELLEROSE	NY		04/24/2025		2,960							2,960	2,960			
100215554	SEATTLE	WA		06/12/2025		871							871	871			
100206757	FAIRFIELD	CT		04/23/2025		1,188							1,188	1,188			
100215579	MOORESVILLE	NC		06/12/2025		977							977	977			
100202250	SAN GABRIEL	CA		04/17/2025		1,438							1,438	1,438			
100216283	STERLING	VA		06/20/2025		937							937	937			
100219305	HAMPTON BAYS	NY		06/30/2025		1,072							1,072	1,072			
100209375	SANTA CLARA	UT		04/29/2025		1,358							1,358	1,358			
100209294	EMLENTON	PA		04/29/2025		2,887							2,887	2,887			
100204660	DORCHESTER	MA		04/04/2025		1,496							1,496	1,496			
100207098	CAVE CREEK	AZ		04/24/2025		2,595							2,595	2,595			
100214717	MONTCLAIR	CA		06/11/2025		1,293							1,293	1,293			
100219258	LAKE FOREST	CA		06/30/2025		974							974	974			
100214645	WEST COVINA	CA		06/10/2025		1,032							1,032	1,032			
100209276	SIMI VALLEY	CA		04/29/2025		2,020							2,020	2,020			
100218274	SCOTTSDALE	AZ		06/26/2025		1,538							1,538	1,538			
100209090	S-GRAVENHAGE	NLD		04/29/2025		(184)							(184)		184		184
100211816	SAN DIEGO	CA		05/19/2025		1,477							1,477	1,477			
100211901	COLORADO SPRINGS	CO		05/19/2025		7,864							7,864	7,864			
100214916	SAN PABLO	CA		06/11/2025		1,315							1,315	1,315			
100210450	LOXAHATCHEE	FL		05/12/2025		1,327							1,327	1,327			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210709	SCOTTSDALE	AZ		05/15/2025		1,310							1,310	1,310			
100206706	LAKESIDE	CA		04/23/2025		1,558							1,558	1,558			
100209230	ATLANTIC CITY	NJ		04/29/2025		1,615							1,615	1,615			
100218695	FORT BELVOIR	VA		06/27/2025		2,037							2,037	2,037			
100210613	AVALON	CA		05/15/2025		6,282							6,282	6,282			
100209501	DAVENPORT	FL		05/01/2025		1,509							1,509	1,509			
100215560	GARLAND	TX		06/12/2025		1,001							1,001	1,001			
100214932	MISSION VIEJO	CA		06/11/2025		1,408							1,408	1,408			
100215553	APPLE RIVER	IL		06/12/2025		1,017							1,017	1,017			
100204854	HIGHLAND	CA		04/09/2025		1,387							1,387	1,387			
100205017	MANTECA	CA		04/10/2025		986							986	986			
100212563	CORONA	CA		05/29/2025		1,475							1,475	1,475			
100216472	MIAMI	FL		06/20/2025		399							399	399			
100206410	PRESCOTT	AZ		05/22/2025		969							969	969			
100210341	RIVERSIDE	CA		05/09/2025		1,406							1,406	1,406			
100211529	CUMMING	GA		06/05/2025		890							890	890			
100209496	LOS ANGELES	CA		05/01/2025		1,782							1,782	1,782			
100199201	AUSTIN	TX		04/04/2025		1,473							1,473	1,473			
100214545	NORTH HILLS	CA		06/06/2025		812							812	812			
100204873	ARTESIA	CA		04/09/2025		3,031							3,031	3,031			
100215751	BOSTON	MA		06/12/2025		95,025							95,025	95,025			
100206978	SANTA CLARITA	CA		04/25/2025		1,443							1,443	1,443			
100206575	ANAHEIM	CA		04/22/2025		1,517							1,517	1,517			
100214757	FOUNTAIN VALLEY	CA		06/11/2025		1,876							1,876	1,876			
100206490	WASHINGTON	DC		04/22/2025		1,493							1,493	1,493			
100203046	SAN DIEGO	CA		04/25/2025		1,302							1,302	1,302			
100218481	LEAVENWORTH	WA		06/27/2025		949							949	949			
100206128	POMONA	CA		04/16/2025		1,333							1,333	1,333			
100214766	RALEIGH	NC		06/11/2025		1,146							1,146	1,146			
100206642	EDEN	UT		04/24/2025		12,623							12,623	12,623			
100206112	EDINA	MN		04/16/2025		1,393							1,393	1,393			
100218912	OLNEY	MD		06/27/2025		879							879	879			
100207129	TRACY	CA		04/28/2025		1,278							1,278	1,278			
100211787	TUCSON	AZ		05/19/2025		981							981	981			
100214711	ATLANTA	GA		06/11/2025		1,382							1,382	1,382			
100214111	MESA	AZ		05/30/2025		1,267							1,267	1,267			
100210444	SANTA BARBARA	CA		05/12/2025		1,165							1,165	1,165			
100206324	SEVIERVILLE	TN		04/17/2025		1,542							1,542	1,542			
100214791	HOUSTON	TX		06/11/2025		1,567							1,567	1,567			
100206983	MIAMI	FL		04/25/2025		1,389							1,389	1,389			
100214949	LA PUENTE	CA		06/11/2025		1,544							1,544	1,544			
100214261	MIAMI	FL		05/30/2025		987							987	987			
100216604	ANTIOCH	CA		06/23/2025		885							885	885			
100209761	CLOVER	SC		05/05/2025		1,300							1,300	1,300			
100210366	LOS ANGELES	CA		05/12/2025		1,419							1,419	1,419			
100213921	HILTON HEAD ISLAND	SC		05/29/2025		1,377							1,377	1,377			
100210291	KILL DEVIL HILLS	NC		05/09/2025		1,233							1,233	1,233			
100213859	RODANTHE	NC		05/29/2025		1,661							1,661	1,661			
100209062	UTRECHT	NLD		04/29/2025		(204)							(204)		204		204
100207341	SANTA CLARITA	CA		04/29/2025		1,576							1,576	1,576			
100205026	HOLLYWOOD	FL		04/10/2025		1,383							1,383	1,383			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212048	FOUNTAIN HILLS	AZ		06/27/2025		1,081							1,081	1,081			
100210233	RIDGEFIELD PARK	NJ		05/09/2025		1,188							1,188	1,188			
100202209	DILLON	CO		04/17/2025		1,362							1,362	1,362			
100216529	SUNRISE BEACH	MO		06/23/2025		844							844	844			
100214929	ONTARIO	CA		06/11/2025		1,353							1,353	1,353			
100211845	THOUSAND OAKS	CA		05/19/2025		2,547							2,547	2,547			
100216410	LOS ANGELES	CA		06/20/2025		1,291							1,291	1,291			
100210079	ALEXANDRIA	VA		05/07/2025		1,457							1,457	1,457			
100211895	SANDY SPRINGS	GA		05/19/2025		1,497							1,497	1,497			
100215318	CAPE CORAL	FL		06/12/2025		892							892	892			
100206024	FRANKLIN	TN		04/15/2025		1,256							1,256	1,256			
100210352	MUNSTER	IN		05/09/2025		2,203							2,203	2,203			
100210187	MANTECA	CA		05/07/2025		7,079							7,079	7,079			
100207097	SAN PEDRO	CA		04/24/2025		1,535							1,535	1,535			
100214744	ASHBURN	VA		06/11/2025		1,235							1,235	1,235			
100215535	DUNEDIN	FL		06/12/2025		833							833	833			
100211720	LEWES	DE		05/19/2025		1,223							1,223	1,223			
100206358	PORTLAND	OR		04/17/2025		1,309							1,309	1,309			
100206149	OAKLAND PARK	FL		04/16/2025		38,708							38,708	38,708			
100211929	PHOENIX	AZ		05/19/2025		1,276							1,276	1,276			
100218645	NEWARK	NJ		06/27/2025		986							986	986			
100215476	GREENSBORO	GA		06/12/2025		875							875	875			
100218813	VENICE	FL		06/27/2025		1,319							1,319	1,319			
100218691	CARLSBAD	CA		06/27/2025		2,865							2,865	2,865			
100210722	SUNNYVALE	CA		05/15/2025		1,326							1,326	1,326			
100206744	SOUTH KINGSTOWN	RI		04/23/2025		1,231							1,231	1,231			
100219265	DARBY	MT		06/30/2025		1,308							1,308	1,308			
100213750	LOS ANGELES	CA		05/29/2025		1,522							1,522	1,522			
100216186	SANTA ANA	CA		06/20/2025		2,461							2,461	2,461			
100211974	JOHNS CREEK	GA		05/22/2025		894							894	894			
100214648	ARLETA	CA		06/10/2025		1,002							1,002	1,002			
100219076	APPLE VALLEY	CA		06/27/2025		804							804	804			
100218611	AMERICAN CANYON	CA		06/27/2025		1,314							1,314	1,314			
100218998	ONTARIO	CA		06/27/2025		451							451	451			
100214362	LAKEVILLE	MA		06/02/2025		1,736							1,736	1,736			
100208983	ESCONDIDO	CA		04/29/2025		1,163							1,163	1,163			
100209362	LAS VEGAS	NV		04/29/2025		1,364							1,364	1,364			
100207467	BONNEY LAKE	WA		04/29/2025		1,525							1,525	1,525			
100214319	BRADENTON	FL		06/02/2025		1,190							1,190	1,190			
100209668	BRONX	NY		05/02/2025		1,313							1,313	1,313			
100210568	WILDWOOD CREST	NJ		05/15/2025		981							981	981			
100219236	WESTLAKE VILLAGE	CA		06/30/2025		1,423							1,423	1,423			
100212687	PHOENIX	AZ		05/28/2025		1,413							1,413	1,413			
100205116	LANCASTER	CA		04/11/2025		1,012							1,012	1,012			
100211556	BAKERSFIELD	CA		06/05/2025		1,185							1,185	1,185			
100213720	EL CAJON	CA		05/29/2025		1,231							1,231	1,231			
100212685	PROVIDENCE	RI		05/28/2025		47,004							47,004	47,004			
100219007	KEY LARGO	FL		06/27/2025		479							479	479			
100208988	LOS ANGELES	CA		04/29/2025		1,530							1,530	1,530			
100206243	PHOENIX	AZ		04/17/2025		1,565							1,565	1,565			
100215910	DUARTE	CA		06/17/2025		818							818	818			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216711	SANTA ROSA	CA		06/23/2025		986							986	986			
100210062	MANTECA	CA		05/07/2025		1,286							1,286	1,286			
100209209	PALM DESERT	CA		04/29/2025		1,726							1,726	1,726			
100210645	MIAMI	FL		05/15/2025		1,326							1,326	1,326			
100214886	KISSIMMEE	FL		06/11/2025		1,356							1,356	1,356			
100214940	SAN DIEGO	CA		06/11/2025		1,121							1,121	1,121			
100210252	NEWRY	ME		05/09/2025		1,117							1,117	1,117			
100210572	SAN DIMAS	CA		05/15/2025		1,355							1,355	1,355			
100210716	NEW HYDE PARK	NY		05/15/2025		1,326							1,326	1,326			
100214952	CORONA	CA		06/11/2025		1,290							1,290	1,290			
100209234	RIVERSIDE	CA		04/29/2025		1,543							1,543	1,543			
100209324	HOLLISTER	CA		04/29/2025		2,637							2,637	2,637			
100218533	YORK	ME		06/27/2025		1,277							1,277	1,277			
100212561	CEDAR GROVE	NJ		05/29/2025		1,289							1,289	1,289			
100209455	BROOKLINE	MA		04/29/2025		2,046							2,046	2,046			
100212515	WEST HILLS	CA		05/29/2025		977							977	977			
100205701	OAKHURST	NJ		04/14/2025		3,299							3,299	3,299			
100206351	FOREST PARK	IL		04/17/2025		1,385							1,385	1,385			
100206610	PLAINFIELD	IL		04/23/2025		1,396							1,396	1,396			
100214810	SACRAMENTO	CA		06/11/2025		1,453							1,453	1,453			
100216292	ASHBURN	VA		06/20/2025		2,056							2,056	2,056			
100214063	AUSTIN	TX		05/29/2025		967							967	967			
100204931	PANAMA CITY BEACH	FL		04/10/2025		1,158							1,158	1,158			
100208992	CARPINTERIA	CA		04/29/2025		1,331							1,331	1,331			
100215313	WALTHAM	MA		06/12/2025		192,301							192,301	192,301			
100205921	MANTECA	CA		04/15/2025		1,375							1,375	1,375			
100212245	SKOKIE	IL		05/27/2025		1,292							1,292	1,292			
100214925	PHOENIX	AZ		06/11/2025		1,231							1,231	1,231			
100215345	ELY	MN		06/12/2025		2,630							2,630	2,630			
100211697	FRANKLIN	TN		05/19/2025		1,618							1,618	1,618			
100206854	DISCOVERY BAY	CA		04/24/2025		1,201							1,201	1,201			
100214075	HAGERSTOWN	MD		05/30/2025		1,331							1,331	1,331			
100213967	ONTARIO	CA		05/29/2025		1,324							1,324	1,324			
100216363	OXNARD	CA		06/20/2025		946							946	946			
100215698	WOODSTOCK	NY		06/13/2025		797							797	797			
100215430	LAKE FOREST	CA		06/12/2025		804							804	804			
100214445	CANYON COUNTRY	CA		06/06/2025		886							886	886			
100212080	NEWRY	ME		05/22/2025		2,474							2,474	2,474			
100215649	LOS ANGELES	CA		06/13/2025		859							859	859			
100204925	SACRAMENTO	CA		04/10/2025		1,184							1,184	1,184			
100212308	WOODLAND	CA		05/28/2025		1,295							1,295	1,295			
100209917	PHOENIX	AZ		06/11/2025		860							860	860			
100206577	FOUNTAIN VALLEY	CA		04/22/2025		1,421							1,421	1,421			
100210637	LOXAHATCHEE	FL		05/15/2025		1,916							1,916	1,916			
100210055	COCOA BEACH	FL		05/07/2025		1,577							1,577	1,577			
100216695	ROSELLE PARK	NJ		06/23/2025		979							979	979			
100216440	LYNDEN	WA		06/20/2025		799							799	799			
100210594	SOUTH PADRE ISLAND	TX		05/15/2025		1,801							1,801	1,801			
100207379	ALPHARETTA	GA		04/29/2025		882							882	882			
100218564	BRANSON WEST	MO		06/27/2025		807							807	807			
100218740	BIG PINE KEY	FL		06/27/2025		1,036							1,036	1,036			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206421	MYRTLE BEACH	SC		04/22/2025		1,382							1,382	1,382			
100210481	HILLSBORO	OR		05/12/2025		730							730	730			
100205976	LYNNWOOD	WA		04/15/2025		1,525							1,525	1,525			
100213810	GARDEN CITY	ID		05/29/2025		1,261							1,261	1,261			
100214086	SALINAS	CA		05/30/2025		822							822	822			
100218661	INDIO	CA		06/27/2025		818							818	818			
100214848	ROSLYN	NY		06/11/2025		5,786							5,786	5,786			
100204676	HAYDEN	ID		04/04/2025		1,237							1,237	1,237			
100214946	MIAMI	FL		06/11/2025		1,298							1,298	1,298			
100204840	LONG BEACH	CA		04/09/2025		448							448	448			
100219345	PATERSON	NJ		06/30/2025		821							821	821			
100205629	FOLSOM	CA		05/09/2025		1,238							1,238	1,238			
100209759	SAN LUIS OBISPO	CA		05/05/2025		1,315							1,315	1,315			
100218738	MONTEZUMA	IA		06/27/2025		1,961							1,961	1,961			
100214020	KEY LARGO	FL		05/29/2025		1,426							1,426	1,426			
100205722	SAN BERNARDINO	CA		04/14/2025		1,567							1,567	1,567			
100210517	GOODYEAR	AZ		05/15/2025		2,038							2,038	2,038			
100211491	AURORA	CO		05/16/2025		900							900	900			
100216620	NORTH LOGAN	UT		06/23/2025		859							859	859			
100215016	BIG BEAR LAKE	CA		06/11/2025		943							943	943			
100210748	CASTLE ROCK	CO		05/15/2025		1,231							1,231	1,231			
100214161	BEAVERTON	OR		05/30/2025		508							508	508			
100210160	LATHROP	CA		05/07/2025		1,526							1,526	1,526			
100219292	STATEN ISLAND	NY		06/30/2025		869							869	869			
100207159	PINOLE	CA		04/28/2025		1,384							1,384	1,384			
100212483	SAN GABRIEL	CA		05/28/2025		1,936							1,936	1,936			
100219161	SCOFIELD	UT		06/27/2025		1,464							1,464	1,464			
100210440	MANVEL	TX		05/12/2025		1,998							1,998	1,998			
100215695	GARDEN GROVE	CA		06/13/2025		874							874	874			
100218608	SEATTLE	WA		06/27/2025		456							456	456			
100216475	DENVER	CO		06/23/2025		873							873	873			
100210268	PRESCOTT VALLEY	AZ		05/09/2025		1,566							1,566	1,566			
100205946	LYNNWOOD	WA		04/15/2025		1,601							1,601	1,601			
100207436	LAUREL	MD		04/29/2025		1,335							1,335	1,335			
100209369	LAKEWOOD	NJ		04/29/2025		1,326							1,326	1,326			
100219247	DISCOVERY BAY	CA		06/30/2025		843							843	843			
100209493	RENO	NV		05/01/2025		1,417							1,417	1,417			
100215791	WORCESTER	MA		06/12/2025		1,374							1,374	1,374			
100218962	LOS ANGELES	CA		06/27/2025		437							437	437			
100211899	PIGEON FORGE	TN		05/19/2025		938							938	938			
100211968	ROWLAND HEIGHTS	CA		05/22/2025		966							966	966			
100212497	SPARKS	NV		05/28/2025		3,486							3,486	3,486			
100212095	SALISBURY	MA		05/22/2025		1,408							1,408	1,408			
100212196	EVANSTON	IL		05/22/2025		1,255							1,255	1,255			
100218767	SAINT SIMONS ISLAND	GA		06/27/2025		923							923	923			
100204502	DEERFIELD BEACH	FL		04/04/2025		1,174							1,174	1,174			
100216121	COLOMA	MI		06/17/2025		1,334							1,334	1,334			
100209323	NATIONAL CITY	CA		04/29/2025		1,385							1,385	1,385			
100214834	PASADENA	CA		06/11/2025		1,240							1,240	1,240			
100204442	CHINO HILLS	CA		04/03/2025		1,311							1,311	1,311			
100204743	SACRAMENTO	CA		04/10/2025		977							977	977			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212365	FILLMORE	CA		05/28/2025		1,063							1,063	1,063			
100218456	SPRINGFIELD	VA		06/27/2025		876							876	876			
100207354	HEMET	CA		04/29/2025		723							723	723			
100210619	WOODSTOCK	GA		05/15/2025		868							868	868			
100209244	SANTA ROSA	CA		04/29/2025		2,575							2,575	2,575			
100211535	QUAKERTOWN	PA		06/05/2025		822							822	822			
100216358	MELROSE	MA		06/20/2025		902							902	902			
100209218	BELLEVILLE	NJ		04/29/2025		1,946							1,946	1,946			
100205705	FONTANA	CA		04/14/2025		1,409							1,409	1,409			
100211625	SAN BRUNO	CA		06/23/2025		796							796	796			
100214078	PEMBROKE PINES	FL		05/30/2025		2,047							2,047	2,047			
100215672	PHOENIX	AZ		06/13/2025		787							787	787			
100206171	OCEAN CITY	NJ		04/16/2025		1,397							1,397	1,397			
100215841	WINOOSKI	VT		06/12/2025		1,399							1,399	1,399			
100209481	VAN NUYS	CA		05/01/2025		1,156							1,156	1,156			
100218765	ELLIJAY	GA		06/27/2025		1,388							1,388	1,388			
100203092	SILVER SPRING	MD		04/25/2025		1,428							1,428	1,428			
100206556	SAN JOSE	CA		04/22/2025		1,259							1,259	1,259			
100214583	CORONA	CA		06/06/2025		1,665							1,665	1,665			
100214553	VACAVILLE	CA		06/06/2025		1,151							1,151	1,151			
100214221	SIMI VALLEY	CA		05/30/2025		608							608	608			
100209392	STUART	FL		04/29/2025		1,279							1,279	1,279			
100211750	SACRAMENTO	CA		05/19/2025		1,277							1,277	1,277			
100219003	LOS ANGELES	CA		06/27/2025		448							448	448			
100204647	ROCHESTER	NH		04/04/2025		1,145							1,145	1,145			
100204990	DENVER	CO		04/10/2025		1,002							1,002	1,002			
100216656	HIALEAH	FL		06/23/2025		987							987	987			
500005939001	BUSSUM	NLD		04/30/2025		(54)							(54)		54		54
100209028	ROERMOND	NLD		04/29/2025		(88)							(88)		88		88
100212783	AMSTELVEEN	NLD		05/28/2025		(196)							(196)		196		196
100218348	NIJMEGEN	NLD		06/26/2025		4							4		(4)		(4)
100215374	CHINO	CA		06/12/2025		1,032							1,032	1,032			
100207432	SAN BRUNO	CA		04/29/2025		1,910							1,910	1,910			
100212615	MURRIETA	CA		05/29/2025		2,032							2,032	2,032			
100204926	MIAMI	FL		04/10/2025		1,284							1,284	1,284			
100211672	LATHROP	CA		05/19/2025		385,727							385,727	385,727			
100215671	AURORA	CO		06/13/2025		1,328							1,328	1,328			
100215683	SALT LAKE CITY	UT		06/13/2025		1,504							1,504	1,504			
100216487	SOUTH LAKE TAHOE	CA		06/23/2025		1,533							1,533	1,533			
100209515	HOLLYWOOD	FL		05/02/2025		1,356							1,356	1,356			
100209946	ROSEVILLE	CA		06/11/2025		1,326							1,326	1,326			
100206567	SOLEDAD	CA		04/22/2025		1,107							1,107	1,107			
100199247	AUSTIN	TX		04/09/2025		7,035							7,035	7,035			
100206353	EVERETT	WA		04/17/2025		848							848	848			
100214435	JOSHUA TREE	CA		06/02/2025		845							845	845			
100215870	CHICAGO	IL		06/12/2025		1,346							1,346	1,346			
100210118	FRISCO	TX		05/07/2025		3,740							3,740	3,740			
100216124	SEVIERVILLE	TN		06/17/2025		1,484							1,484	1,484			
100205717	FATE	TX		04/14/2025		77,109							77,109	77,109			
100210063	MARYSVILLE	WA		05/07/2025		54,792							54,792	54,792			
100216717	MIAMI BEACH	FL		06/23/2025		770							770	770			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218583	MAMMOTH LAKES	CA		06/27/2025		886							886	886			
100211572	STERLING HEIGHTS	MI		06/23/2025		1,564							1,564	1,564			
100209353	SEASIDE HEIGHTS	NJ		04/29/2025		1,293							1,293	1,293			
100211842	CHICAGO	IL		05/19/2025		1,258							1,258	1,258			
100218666	CHICAGO	IL		06/27/2025		911							911	911			
100211875	HARTSEL	CO		05/19/2025		1,381							1,381	1,381			
100214988	PEMBROKE PINES	FL		06/11/2025		1,231							1,231	1,231			
100214722	WELCH	MN		06/11/2025		799							799	799			
100215411	SACRAMENTO	CA		06/12/2025		861							861	861			
100209896	BONITA SPRINGS	FL		06/11/2025		607							607	607			
100219100	STAR	ID		06/27/2025		668							668	668			
100216272	SAVANNAH	GA		06/20/2025		955							955	955			
100210446	BALTIMORE	MD		05/12/2025		1,778							1,778	1,778			
100209388	OCEAN CITY	NJ		04/29/2025		1,257							1,257	1,257			
100219205	PHOENIX	AZ		06/27/2025		1,296							1,296	1,296			
100214017	PANAMA CITY BEACH	FL		05/29/2025		10,952							10,952	10,952			
100209556	NEW YORK	NY		05/02/2025		1,390							1,390	1,390			
100207339	ROGERS	AR		04/29/2025		825							825	825			
100212399	TUJUNGA AREA LOS ANGELES	CA		05/28/2025		1,428							1,428	1,428			
100216206	NORTHGLENN	CO		06/20/2025		1,833							1,833	1,833			
100207134	LA MESA	CA		04/28/2025		7,549							7,549	7,549			
100211657	TORRANCE	CA		05/19/2025		1,202							1,202	1,202			
100218457	MORENO VALLEY	CA		06/27/2025		858							858	858			
100215781	CHICAGO	IL		06/12/2025		1,346							1,346	1,346			
100210618	HICKSVILLE	NY		05/15/2025		1,179							1,179	1,179			
100216053	SAN JOSE	CA		06/17/2025		858							858	858			
100216724	LAKE WORTH	FL		06/23/2025		900							900	900			
100211919	CHARLOTTESVILLE	VA		05/19/2025		1,564							1,564	1,564			
100212341	STANTON	CA		05/28/2025		1,335							1,335	1,335			
100213860	POTTSBORO	TX		05/29/2025		1,210							1,210	1,210			
100218768	PERRYSBURG	OH		06/27/2025		737							737	737			
100219104	POMPANO BEACH	FL		06/27/2025		765							765	765			
100209431	HOUSTON	AL		04/29/2025		1,201							1,201	1,201			
100212527	SALINAS	CA		05/29/2025		1,151							1,151	1,151			
100214966	HAWTHORNE	CA		06/11/2025		1,415							1,415	1,415			
100212329	PALMDALE	CA		05/28/2025		1,236							1,236	1,236			
100204725	CORAL SPRINGS	FL		04/08/2025		3,329							3,329	3,329			
100218492	LAWRENCEVILLE	GA		06/27/2025		917							917	917			
100218543	LA GRANGE	KY		06/27/2025		921							921	921			
100207096	SAN MARCOS	CA		04/24/2025		1,363							1,363	1,363			
100212353	RIALTO	CA		05/28/2025		1,157							1,157	1,157			
100205769	APPLE VALLEY	CA		04/14/2025		3,564							3,564	3,564			
100209494	SIMI VALLEY	CA		05/01/2025		2,380							2,380	2,380			
100205691	ONTARIO	CA		05/09/2025		1,071							1,071	1,071			
100209382	NAPERVILLE	IL		04/29/2025		1,248							1,248	1,248			
100218577	MONTGOMERY	TX		06/27/2025		866							866	866			
100210647	INDIO	CA		05/15/2025		1,465							1,465	1,465			
100212580	NAPLES	FL		05/29/2025		793							793	793			
100207442	WOODBRIDGE	VA		04/29/2025		1,104							1,104	1,104			
100215533	SIGNAL HILL	CA		06/11/2025		4,928							4,928	4,928			
100211820	BAYONNE	NJ		05/19/2025		2,605							2,605	2,605			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209730	HILLSBORO	OR		05/05/2025		1,192							1,192	1,192			
100210214	VALLEY SPRINGS	CA		05/09/2025		1,179							1,179	1,179			
100210083	HENDERSON	NV		05/07/2025		1,675							1,675	1,675			
100216456	MORENO VALLEY	CA		06/20/2025		1,398							1,398	1,398			
100212078	RANCHO MIRAGE	CA		05/22/2025		4,286							4,286	4,286			
100214162	BOYDS	MD		05/30/2025		1,184							1,184	1,184			
100204712	MONTEBELLO	CA		04/08/2025		1,198							1,198	1,198			
100214913	AUBURN	WA		06/11/2025		1,232							1,232	1,232			
100215357	SEASIDE HEIGHTS	NJ		06/12/2025		883							883	883			
100216224	SACRAMENTO	CA		06/20/2025		3,644							3,644	3,644			
100210724	ANTIOCH	CA		05/15/2025		1,120							1,120	1,120			
100215849	FOLSOM	CA		06/12/2025		1,386							1,386	1,386			
100210049	FALLS CHURCH	VA		05/07/2025		1,386							1,386	1,386			
100215483	SYLMAR	CA		06/12/2025		1,505							1,505	1,505			
100214883	BELLEROSE	NY		06/11/2025		1,257							1,257	1,257			
100206692	DALLAS	TX		04/24/2025		1,200							1,200	1,200			
100209461	CONCORD	NC		04/29/2025		1,059							1,059	1,059			
100209343	ANTIOCH	CA		04/29/2025		152,692							152,692	152,692			
100209263	WORCESTER	MA		04/29/2025		1,420							1,420	1,420			
100209813	TAMPA	FL		05/05/2025		809							809	809			
100215872	HOWELL	NJ		06/12/2025		1,361							1,361	1,361			
100215361	ANNAPOLIS	MD		06/12/2025		7,935							7,935	7,935			
100209474	MIAMI	FL		05/01/2025		738							738	738			
100205150	MILTON	WA		05/01/2025		9,097							9,097	9,097			
100213978	PLACENTIA	CA		05/29/2025		1,626							1,626	1,626			
100209356	MANTECA	CA		04/29/2025		1,257							1,257	1,257			
100210312	BAILEY	CO		05/09/2025		2,140							2,140	2,140			
100206131	STOCKTON	CA		04/16/2025		1,205							1,205	1,205			
100209460	CONCORD	NC		04/29/2025		1,056							1,056	1,056			
100210080	FORT WORTH	TX		05/07/2025		1,355							1,355	1,355			
100206387	SCOTTS VALLEY	CA		05/22/2025		1,262							1,262	1,262			
100211636	WELLINGTON	FL		05/16/2025		1,285							1,285	1,285			
403056094	CLAIRTON	PA		05/22/2025		1,033							1,033	1,033			
100209177	TEMECULA	CA		04/30/2025		1,429							1,429	1,429			
100205789	ABILENE	TX		04/14/2025		1,327							1,327	1,327			
100212522	OCEANSIDE	CA		05/29/2025		2,601							2,601	2,601			
100206126	SAN DIEGO	CA		04/16/2025		1,113							1,113	1,113			
100203036	OJAI	CA		04/25/2025		1,364							1,364	1,364			
100218772	FERNANDINA BEACH	FL		06/27/2025		812							812	812			
100210124	BRADENTON	FL		05/07/2025		1,705							1,705	1,705			
100204841	WOOD VILLAGE	OR		04/09/2025		1,617							1,617	1,617			
100215523	SEATTLE	WA		06/12/2025		737							737	737			
100218844	HENDERSON	NV		06/27/2025		1,128							1,128	1,128			
100215285	VIAN	OK		06/12/2025		2,609							2,609	2,609			
100211849	MARINA	CA		05/19/2025		1,377							1,377	1,377			
100211818	COLUMBIA FALLS	MT		05/19/2025		1,336							1,336	1,336			
100215007	CHINO HILLS	CA		06/11/2025		898							898	898			
100214692	VALENCIA	CA		06/11/2025		1,369							1,369	1,369			
100206991	GLENDORA	CA		04/24/2025		1,057							1,057	1,057			
100215873	NATICK	MA		06/12/2025		1,596							1,596	1,596			
100210056	BRISTOW	VA		05/07/2025		1,336							1,336	1,336			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211923	OAKLAND PARK	FL		05/19/2025		783							783	783			
100216606	JULIAN	CA		06/23/2025		1,008							1,008	1,008			
100213816	SAN JOSE	CA		05/29/2025		741							741	741			
500005901001	RIJSWIJK	NLD		04/30/2025		(53)							(53)		53		53
100214047	LEWES	DE		05/29/2025		1,218							1,218	1,218			
100205631	ELMHURST	IL		05/09/2025		1,304							1,304	1,304			
100214563	LOS ANGELES	CA		06/06/2025		904							904	904			
100211810	GREENSBORO	NC		05/19/2025		1,459							1,459	1,459			
100212626	WHITTIER	CA		05/29/2025		725							725	725			
100215930	PALMDALE	CA		06/17/2025		787							787	787			
100209949	OXNARD	CA		06/11/2025		855							855	855			
100215634	COCOA BEACH	FL		06/12/2025		4,166							4,166	4,166			
100204721	LOS ANGELES (HARBOR CITY AREA)	CA		04/08/2025		1,325							1,325	1,325			
100215795	LAWRENCEVILLE	GA		06/12/2025		1,319							1,319	1,319			
100204889	ALEXANDRIA	VA		04/10/2025		979							979	979			
100214120	OAKLAND	CA		05/30/2025		1,176							1,176	1,176			
100210390	MORENO VALLEY	CA		05/12/2025		1,286							1,286	1,286			
100215588	TWIN LAKES	WI		06/12/2025		918							918	918			
100218668	BLAINE	MN		06/27/2025		837							837	837			
100218901	PALM BEACH GARDENS	FL		06/27/2025		381							381	381			
100205852	ST. AUGUSTINE	FL		04/14/2025		1,548							1,548	1,548			
100207427	EAST ORANGE	NJ		04/29/2025		941							941	941			
100218643	PHOENIX	AZ		06/27/2025		1,022							1,022	1,022			
100214531	PROVIDENCE	RI		06/06/2025		743							743	743			
100210057	LEOMINSTER	MA		05/07/2025		1,192							1,192	1,192			
100213910	SPRINGFIELD	OR		05/29/2025		1,117							1,117	1,117			
100212603	SANTA ROSA	CA		05/29/2025		1,717							1,717	1,717			
100214873	MINEOLA	NY		06/11/2025		1,818							1,818	1,818			
100209816	PACKWOOD	WA		05/05/2025		1,087							1,087	1,087			
100210747	ANAHEIM	CA		05/15/2025		2,850							2,850	2,850			
100206752	REDMOND	OR		04/23/2025		8,370							8,370	8,370			
100219334	MEDFORD	OR		06/30/2025		882							882	882			
100207005	BIG PINE KEY	FL		04/24/2025		727							727	727			
100209805	DENVER	CO		05/05/2025		1,001							1,001	1,001			
100209192	PALMER LAKE	CO		04/30/2025		389							389	389			
100218911	ENUMCLAW	WA		06/27/2025		674							674	674			
100199170	DALLAS	TX		04/04/2025		5,091							5,091	5,091			
100216232	OCEAN ISLE BEACH	NC		06/20/2025		975							975	975			
100219367	WORCESTER	MA		06/30/2025		835							835	835			
100211944	TRACY	CA		05/19/2025		1,115							1,115	1,115			
100205805	MESA	AZ		04/14/2025		1,339							1,339	1,339			
100205651	CHULA VISTA	CA		05/09/2025		1,099							1,099	1,099			
100214753	STATEN ISLAND	NY		06/11/2025		1,418							1,418	1,418			
100206237	NORTH HOLLYWOOD	CA		04/17/2025		816							816	816			
100215536	OAKLAND	CA		06/12/2025		773							773	773			
100214702	SHEBOYGAN	WI		06/11/2025		1,051							1,051	1,051			
100218570	CAROLINA BEACH	NC		06/27/2025		787							787	787			
100212524	BAKERSFIELD	CA		05/29/2025		830							830	830			
100215400	JUPITER	FL		06/12/2025		885							885	885			
100213747	LAS VEGAS	NV		05/29/2025		1,320							1,320	1,320			
100212283	LEMON GROVE	CA		05/28/2025		1,377							1,377	1,377			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206636	MINERAL BLUFF	GA		04/24/2025		1,102							1,102	1,102			
100205065	OCEAN CITY	MD		04/11/2025		1,189							1,189	1,189			
100216122	SEVIERVILLE	TN		06/17/2025		1,259							1,259	1,259			
100218963	WEST BRIDGEWATER	MA		06/27/2025		430							430	430			
100211965	JOHNS CREEK	GA		05/22/2025		1,231							1,231	1,231			
100215613	HOLLYWOOD	FL		06/12/2025		871							871	871			
100209734	BROOKLYN	NY		05/05/2025		1,232							1,232	1,232			
100215436	INGLEWOOD	CA		06/12/2025		491							491	491			
100211981	DUBLIN	CA		05/22/2025		790							790	790			
100210253	CONWAY	NH		05/09/2025		1,197							1,197	1,197			
100214094	PELHAM	AL		05/30/2025		1,339							1,339	1,339			
100205806	EDGEWATER	MD		04/14/2025		1,300							1,300	1,300			
100215291	WESTBURY	NY		06/12/2025		1,434							1,434	1,434			
100207122	LOS ANGELES	CA		04/25/2025		1,126							1,126	1,126			
100205603	LOS ANGELES	CA		05/09/2025		1,294							1,294	1,294			
100212054	MOORPARK	CA		06/27/2025		893							893	893			
100206231	EDGEWOOD	WA		04/17/2025		993							993	993			
100214879	BUCKLEY	WA		06/11/2025		2,505							2,505	2,505			
100215821	APEX	NC		06/12/2025		1,335							1,335	1,335			
100203033	IRVING	TX		04/25/2025		9,266							9,266	9,266			
100219192	NOLENSVILLE	TN		06/27/2025		1,095							1,095	1,095			
100210227	HOWELL	NJ		05/09/2025		1,358							1,358	1,358			
100209648	REVERE	MA		05/02/2025		1,757							1,757	1,757			
100206596	SAN DIEGO	CA		04/23/2025		734							734	734			
100206532	ESTERO	FL		04/22/2025		1,635							1,635	1,635			
100209458	CLEARWATER	FL		04/29/2025		1,041							1,041	1,041			
100218639	THE VILLAGES	FL		06/27/2025		888							888	888			
100209281	PHILADELPHIA	PA		04/29/2025		1,338							1,338	1,338			
100216425	ROSEVILLE	CA		06/20/2025		861							861	861			
100212108	CAPE MAY	NJ		05/22/2025		814							814	814			
100209253	WEST CHESTER	PA		04/29/2025		1,382							1,382	1,382			
100216640	GRAY	ME		06/23/2025		774							774	774			
100213745	LOS ANGELES	CA		05/29/2025		1,220							1,220	1,220			
100215021	ARLINGTON	VA		06/11/2025		6,106							6,106	6,106			
100210691	MIAMI GARDENS	FL		05/15/2025		1,163							1,163	1,163			
100206449	HELEN	GA		04/22/2025		1,319							1,319	1,319			
100206329	WILDWOOD	NJ		04/17/2025		1,293							1,293	1,293			
100214471	MYRTLE BEACH	SC		06/06/2025		954							954	954			
100218871	COLUMBUS	OH		06/27/2025		1,240							1,240	1,240			
100212528	FONTANA	CA		05/29/2025		863							863	863			
100209298	SILVER SPRING	MD		04/29/2025		1,309							1,309	1,309			
100209783	PORTLAND	OR		05/05/2025		1,087							1,087	1,087			
100207367	CAREFREE	AZ		04/29/2025		1,032							1,032	1,032			
100209306	MIAMI	FL		04/29/2025		1,301							1,301	1,301			
100214650	FULSHEAR	TX		06/10/2025		893							893	893			
100218380	ROTTERDAM	NLD		06/26/2025		(34)							(34)		34		34
100216273	MOREHEAD CITY	NC		06/20/2025		4,190							4,190	4,190			
100218190	MASON	OH		06/26/2025		819							819	819			
100215661	SAN ANTONIO	TX		06/13/2025		768							768	768			
100215763	MORGANTON	GA		06/12/2025		1,308							1,308	1,308			
100210315	MINERAL BLUFF	GA		05/09/2025		1,180							1,180	1,180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219283	SANTA CRUZ	CA		06/30/2025		862							862	862			
100215652	NAPERVILLE	IL		06/13/2025		809							809	809			
100215594	MINONG	WI		06/12/2025		3,597							3,597	3,597			
100215550	SANDWICH	MA		06/12/2025		850							850	850			
100211627	LAKEWOOD	WA		06/23/2025		797							797	797			
100215612	QUEEN CREEK	AZ		06/12/2025		1,745							1,745	1,745			
100206954	DOWNEY	CA		04/25/2025		1,616							1,616	1,616			
100205124	MORENO VALLEY	CA		04/11/2025		1,105							1,105	1,105			
100210678	MARIETTA	GA		05/15/2025		2,682							2,682	2,682			
100210168	JOHNS CREEK	GA		05/07/2025		1,338							1,338	1,338			
100212371	BEVERLY HILLS	CA		05/28/2025		1,148							1,148	1,148			
100206241	PHOENIX	AZ		04/17/2025		1,316							1,316	1,316			
100206425	ATLANTA	GA		04/22/2025		782							782	782			
100218948	HIGHLAND	CA		06/27/2025		814							814	814			
100206436	SAINT AUGUSTINE	FL		04/22/2025		2,041							2,041	2,041			
100214812	FONTANA	CA		06/11/2025		2,140							2,140	2,140			
100214621	LAS VEGAS	NV		06/10/2025		823							823	823			
100205862	BAKERSFIELD	CA		04/14/2025		1,181							1,181	1,181			
100218745	MCARTHUR	OH		06/27/2025		790							790	790			
100208937	SARASOTA	FL		04/29/2025		1,497							1,497	1,497			
100214396	KAPOLEI	HI		06/02/2025		2,126							2,126	2,126			
100218803	PUNTA GORDA	FL		06/27/2025		788							788	788			
100216570	BEAUFORT	NC		06/23/2025		773							773	773			
100206841	FORT WORTH	TX		04/24/2025		1,493							1,493	1,493			
100214881	WOODSTOCK	GA		06/11/2025		1,358							1,358	1,358			
100212133	MINEOLA	NY		05/22/2025		1,440							1,440	1,440			
100212500	LONDONDERRY	NH		05/28/2025		15,981							15,981	15,981			
100214666	MIAMI	FL		06/11/2025		1,592							1,592	1,592			
100216166	CORONA	CA		06/18/2025		931							931	931			
100215510	MONTEREY	CA		06/12/2025		912							912	912			
100207350	MIAMI	FL		04/29/2025		1,311							1,311	1,311			
100211470	MOSS LANDING	CA		05/16/2025		1,138							1,138	1,138			
100216090	HOUSTON	TX		06/17/2025		831							831	831			
100210290	GIG HARBOR	WA		05/09/2025		298,415							298,415	298,415			
100218637	MATTHEWS	NC		06/27/2025		444							444	444			
100214884	PARKER	CO		06/11/2025		763							763	763			
100214569	POMONA	CA		06/06/2025		620							620	620			
100216313	FRISCO	TX		06/20/2025		858							858	858			
100215309	NEW HOPE	PA		06/12/2025		1,140							1,140	1,140			
100209364	BROKEN BOW	OK		04/29/2025		15,276							15,276	15,276			
100205853	TAMPA	FL		04/14/2025		1,211							1,211	1,211			
100219277	LEAWOOD	KS		06/30/2025		1,157							1,157	1,157			
100210104	ST AUGUSTINE	FL		05/07/2025		2,566							2,566	2,566			
100218526	BONNEY LAKE	WA		06/27/2025		4,896							4,896	4,896			
100215603	HIAWASSEE	GA		06/12/2025		775							775	775			
100212176	HAWAIIAN GARDENS	CA		05/22/2025		1,150							1,150	1,150			
100205835	SALT LAKE CITY	UT		04/14/2025		1,187							1,187	1,187			
100210137	SEATTLE	WA		05/07/2025		1,338							1,338	1,338			
100219248	SAN MARCOS	CA		06/30/2025		751							751	751			
100218905	CHARLESTON	SC		06/27/2025		1,207							1,207	1,207			
100218815	OCEAN VIEW	DE		06/27/2025		3,412							3,412	3,412			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207190	SUGAR HILL	GA		04/28/2025		1,691							1,691	1,691			
100216167	AUBURN	WA		06/18/2025		792							792	792			
100210610	PALM DESERT	CA		05/15/2025		1,284							1,284	1,284			
100212320	VALLEY GLEN AREA LOS ANGELES	CA		05/28/2025		1,280							1,280	1,280			
100212961	SOMIS	CA		05/29/2025		2,572							2,572	2,572			
100212767	NIJMEGEN	NLD		05/28/2025		(143)							(143)		143		143
100216608	ROSEVILLE	CA		06/23/2025		3,002							3,002	3,002			
100210452	GILBERT	AZ		05/12/2025		2,209							2,209	2,209			
100207871	NEW BRAUNFELS	TX		04/29/2025		1,329							1,329	1,329			
100215355	SANDWICH	IL		06/12/2025		1,848							1,848	1,848			
100218975	WASHINGTON	DC		06/27/2025		405							405	405			
100214680	WESTFIELD	NJ		06/11/2025		1,447							1,447	1,447			
100215491	CAROLINA BEACH	NC		06/12/2025		813							813	813			
100211781	LEASBURG	NC		05/19/2025		1,450							1,450	1,450			
100207307	GLEN COVE	NY		04/28/2025		1,054							1,054	1,054			
100218613	WENDELL	NC		06/27/2025		739							739	739			
100216238	FOREST LAKES	AZ		06/20/2025		960							960	960			
100219252	BOSTON	MA		06/30/2025		933							933	933			
100213968	LAKE ARROWHEAD	CA		05/29/2025		1,237							1,237	1,237			
100210213	ANTELOPE	CA		05/09/2025		1,113							1,113	1,113			
100199225	SAN DIEGO	CA		04/09/2025		1,226							1,226	1,226			
100209538	OLYMPIC VALLEY	CA		05/02/2025		1,307							1,307	1,307			
100206839	COVINGTON	WA		04/24/2025		12,930							12,930	12,930			
100211547	LAKE HARMONY	PA		06/05/2025		725							725	725			
100205136	CORONA	CA		05/01/2025		1,203							1,203	1,203			
100204942	VAN ALSTYNE	TX		04/10/2025		796							796	796			
100207470	KALISPELL	MT		04/29/2025		1,933							1,933	1,933			
100206276	ANTIOCH	CA		04/17/2025		1,319							1,319	1,319			
100216434	POMPANO BEACH	FL		06/20/2025		840							840	840			
100204718	MORENO VALLEY	CA		04/08/2025		1,152							1,152	1,152			
100209277	NORTH MYRTLE BEACH	SC		04/29/2025		1,310							1,310	1,310			
100215924	RIVERSIDE	CA		06/17/2025		1,563							1,563	1,563			
100205872	TOPSAIL BEACH	NC		04/14/2025		1,262							1,262	1,262			
100219198	TEMPE	AZ		06/27/2025		1,151							1,151	1,151			
100210154	GATLINBURG	TN		05/07/2025		1,257							1,257	1,257			
100209079	ROTTERDAM	NLD		04/29/2025		(70)							(70)		70		70
100211859	HOBOKEN	NJ		05/19/2025		1,432							1,432	1,432			
100204842	COLORADO SPRINGS	CO		04/09/2025		1,958							1,958	1,958			
100207475	LAKELAND	TN		04/29/2025		21,340							21,340	21,340			
100218636	FLAGSTAFF	AZ		06/27/2025		1,927							1,927	1,927			
100210617	HICKSVILLE	NY		05/15/2025		1,105							1,105	1,105			
100213716	MIAMI	FL		05/29/2025		1,089							1,089	1,089			
100215377	SEATTLE	WA		06/12/2025		878							878	878			
100211652	TEMECULA	CA		05/19/2025		1,275							1,275	1,275			
100211767	KISSIMMEE	FL		05/19/2025		1,247							1,247	1,247			
100210404	LONG BEACH	CA		05/12/2025		1,743							1,743	1,743			
100216506	SAN DIEGO	CA		06/23/2025		875							875	875			
100209906	BELMONT	CA		06/11/2025		708							708	708			
100213976	SAINT AUGUSTINE	FL		05/29/2025		1,225							1,225	1,225			
100210746	SEATAC	WA		05/15/2025		847							847	847			
100215774	CAMP CONNELL	CA		06/12/2025		1,381							1,381	1,381			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219310	PATERSON	NJ		06/30/2025		744							744	744			
100213781	MIAMI	FL		05/29/2025		1,505							1,505	1,505			
100211891	OCEAN CITY	MD		05/19/2025		41,824							41,824	41,824			
100215432	CLACKAMAS	OR		06/12/2025		925							925	925			
100208054	BELMONT	MA		04/29/2025		1,414							1,414	1,414			
100213724	RIVERSIDE	CA		05/29/2025		1,195							1,195	1,195			
100212394	LOS ANGELES	CA		05/28/2025		1,371							1,371	1,371			
100215537	WEBSTER	WI		06/12/2025		1,603							1,603	1,603			
100210349	OREGON CITY	OR		05/09/2025		1,238							1,238	1,238			
100205005	SANTA CLARITA	CA		04/10/2025		1,335							1,335	1,335			
100216165	RANCHO CUCAMONGA	CA		06/18/2025		1,327							1,327	1,327			
100204968	DENVER	CO		04/10/2025		1,127							1,127	1,127			
100214620	NAPLES	FL		06/09/2025		1,144							1,144	1,144			
100207930	GIG HARBOR	WA		04/29/2025		2,467							2,467	2,467			
100216509	RICHMOND	VA		06/23/2025		821							821	821			
100211664	LEWES	DE		05/19/2025		1,118							1,118	1,118			
100214061	ALEXANDRIA	VA		05/29/2025		1,407							1,407	1,407			
100207286	WARRENTON	VA		04/28/2025		(1,001)							(1,001)	(1,001)			
100214280	BOULDER	CO		05/30/2025		1,889							1,889	1,889			
100205682	FOUNTAIN VALLEY	CA		05/09/2025		1,093							1,093	1,093			
100212511	RIVERSIDE	CA		05/29/2025		1,134							1,134	1,134			
100214644	BOWIE	MD		06/10/2025		1,243							1,243	1,243			
100218810	CAROLINA BEACH	NC		06/27/2025		732							732	732			
100204531	NAPERVILLE	IL		04/04/2025		1,203							1,203	1,203			
100204532	GRANITE BAY	CA		04/04/2025		1,203							1,203	1,203			
100205567	STOCKTON	CA		05/09/2025		1,127							1,127	1,127			
100205605	PORT HUENEME	CA		05/09/2025		1,207							1,207	1,207			
100216539	CONROE	TX		06/23/2025		866							866	866			
100212636	SAN DIEGO	CA		05/29/2025		1,117							1,117	1,117			
100212266	MIAMI	FL		05/28/2025		1,047							1,047	1,047			
100211958	LA HABRA	CA		05/22/2025		826							826	826			
100216262	POCONO PINES	PA		06/20/2025		809							809	809			
100215017	MCKINNEY	TX		06/11/2025		116,723							116,723	116,723			
100216343	RIVERSIDE	CA		06/20/2025		437							437	437			
100206915	LAS VEGAS	NV		04/24/2025		1,285							1,285	1,285			
100214971	BALDWIN PARK	CA		06/11/2025		907							907	907			
100210085	MESA	AZ		05/07/2025		1,593							1,593	1,593			
100205721	MENIFEE	CA		04/14/2025		1,486							1,486	1,486			
100212635	KIHEI	HI		05/29/2025		1,148							1,148	1,148			
100209904	PANORAMA CITY	CA		06/11/2025		782							782	782			
100207517	LOS ANGELES	CA		04/29/2025													
100207355	OAKLAND	CA		04/29/2025		1,184							1,184	1,184			
100206697	SEATTLE	WA		04/23/2025		1,028							1,028	1,028			
100206515	HAGERSTOWN	MD		04/22/2025		2,038							2,038	2,038			
100209327	SPARKS	NV		04/29/2025		1,632							1,632	1,632			
100209599	MANCHESTER	MA		05/02/2025		1,197							1,197	1,197			
100216050	MIAMI	FL		06/17/2025		2,530							2,530	2,530			
100214827	ELK GROVE	CA		06/11/2025		918							918	918			
100218826	LAVEEN	AZ		06/27/2025		1,506							1,506	1,506			
100214774	WOODSTOCK	MD		06/11/2025		37,901							37,901	37,901			
100214196	LEHI	UT		05/30/2025		1,548							1,548	1,548			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100218994	PEARBLOSSOM	CA		06/27/2025		333							333	333			
100215797	JENSEN BEACH	FL		06/12/2025		1,300							1,300	1,300			
100210310	MOAB	UT		05/09/2025		1,118							1,118	1,118			
100215013	GOODYEAR	AZ		06/11/2025		1,144							1,144	1,144			
100205592	EVERETT	WA		05/09/2025		1,118							1,118	1,118			
100205051	SAN DIEGO	CA		04/11/2025		1,064							1,064	1,064			
100209807	MIDDLETON	ID		05/05/2025		986							986	986			
100209044	S-GRAVENHAGE	NLD		04/29/2025		(54)							(54)		54		54
100213965	UNION CITY	NJ		05/29/2025		1,412							1,412	1,412			
100218470	SAN MARCOS	CA		06/27/2025		763							763	763			
100218227	ELIZABETH	NJ		06/26/2025		763							763	763			
100218725	SKYKOMISH	WA		06/27/2025		1,478							1,478	1,478			
100211994	BALDWIN PARK	CA		05/22/2025		799							799	799			
100211807	BORING	OR		05/19/2025		1,101							1,101	1,101			
100215855	SHARON	MA		06/12/2025		1,383							1,383	1,383			
100207391	FARMINGTON	UT		04/29/2025		1,246							1,246	1,246			
100215825	JASPER	GA		06/12/2025		1,280							1,280	1,280			
100205096	BEAUMONT	CA		04/11/2025		2,819							2,819	2,819			
100216257	EBONY	VA		06/20/2025		877							877	877			
100215519	WATSONVILLE	CA		06/12/2025		1,171							1,171	1,171			
100204805	RIVERSIDE	CA		04/09/2025		1,275							1,275	1,275			
100209793	BOYNTON BEACH	FL		05/05/2025		1,114							1,114	1,114			
100211633	SCOTTSDALE	AZ		05/16/2025		1,206							1,206	1,206			
100212179	EASTVALE	CA		05/22/2025		1,265							1,265	1,265			
100212059	OLYMPIA	WA		06/27/2025		802							802	802			
100218653	HOMOSASSA	FL		06/27/2025		880							880	880			
100211613	SAN MARCOS	CA		06/23/2025		763							763	763			
100205607	LAKE HAVASU CITY	AZ		05/09/2025		1,130							1,130	1,130			
100212201	MIDDLE VILLAGE	NY		05/22/2025		807							807	807			
100211637	HOUSTON	TX		05/16/2025		1,304							1,304	1,304			
100215724	ELK GROVE	CA		06/12/2025		1,031							1,031	1,031			
100208770	DOVER	MA		04/29/2025		11,117							11,117	11,117			
100215931	DESERT HOT SPRINGS	CA		06/17/2025		766							766	766			
100218632	LYNNWOOD	WA		06/27/2025		876							876	876			
100218787	PRESCOTT VALLEY	AZ		06/27/2025		909							909	909			
100206277	PHOENIX	AZ		04/17/2025		1,408							1,408	1,408			
100209893	LANCASTER	CA		06/11/2025		731							731	731			
100207163	LAKE ELSINORE	CA		04/28/2025		1,100							1,100	1,100			
100206780	HOBOKEN	NJ		04/23/2025		1,177							1,177	1,177			
100212729	EMMEN	NLD		05/28/2025		(109)							(109)		109		109
100205925	ELLIJAY	GA		04/15/2025		1,456							1,456	1,456			
100207394	LEAWOOD	KS		04/29/2025		1,151							1,151	1,151			
100218726	BRIGANTINE	NJ		06/27/2025		1,148							1,148	1,148			
100212591	SAG HARBOR	NY		05/29/2025		1,148							1,148	1,148			
100204521	CLARK	NJ		04/04/2025		1,209							1,209	1,209			
100218799	PORT ORCHARD	WA		06/27/2025		789							789	789			
100215443	LAKE ELSINORE	CA		06/12/2025		754							754	754			
100211442	LOS ANGELES	CA		05/16/2025		6,101							6,101	6,101			
100214878	RENO	NV		06/11/2025		1,142							1,142	1,142			
100212390	MERIDIAN	ID		05/28/2025		4,410							4,410	4,410			
100210589	KEY WEST	FL		05/15/2025		738							738	738			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100212679	CHANDLER	AZ		05/28/2025		1,593							1,593	1,593			
100209182	HOBE SOUND	FL		04/30/2025		813							813	813			
100215534	MURPHYS	CA		06/12/2025		1,520							1,520	1,520			
100207222	SWAMPSCOTT	MA		04/28/2025		3,178							3,178	3,178			
100210298	SAN ANTONIO	TX		05/09/2025		1,169							1,169	1,169			
100211912	BONITA SPRINGS	FL		05/19/2025		744							744	744			
100216623	DURANGO	CO		06/23/2025		864							864	864			
100209246	RIVERSIDE	CA		04/29/2025		1,307							1,307	1,307			
100214220	LOS ANGELES	CA		05/30/2025		767							767	767			
100215735	SALINAS	CA		06/12/2025		1,205							1,205	1,205			
100207302	PORTLAND	OR		04/28/2025		671							671	671			
100219092	NAGS HEAD	NC		06/27/2025		728							728	728			
100213897	MC GAHEYSVILLE	VA		05/29/2025		782							782	782			
100214509	ALDIE	VA		06/06/2025		843							843	843			
100212117	FOLSOM	CA		05/22/2025		1,283							1,283	1,283			
100206546	LOS ANGELES (WILMINGTON AREA)	CA		04/22/2025		1,161							1,161	1,161			
100215595	PORT SAINT LUCIE	FL		06/12/2025		1,058							1,058	1,058			
100214567	SAN JOSE	CA		06/06/2025		1,299							1,299	1,299			
100211961	HAPPY VALLEY	OR		05/22/2025		1,439							1,439	1,439			
100212389	VISTA	CA		05/28/2025		1,184							1,184	1,184			
100218507	PLAINFIELD	IL		06/27/2025		388							388	388			
100216593	DURANGO	CO		06/23/2025		101,370							101,370	101,370			
100210397	PROVIDENCE	RI		05/12/2025		1,144							1,144	1,144			
100213052	DENVER	CO		05/29/2025		793							793	793			
100209396	SPRING HILL	FL		04/29/2025		1,216							1,216	1,216			
100216601	WEST UNION	SC		06/23/2025		782							782	782			
100212849	UNITED KINGDOM	GBR		05/28/2025		46							46	46			
100209208	MANTECA	CA		04/29/2025		1,616							1,616	1,616			
100211913	BONITA SPRINGS	FL		05/19/2025		1,077							1,077	1,077			
100216643	SAN ANTONIO	TX		06/23/2025		739							739	739			
100205121	SAN DIEGO	CA		04/11/2025		1,254							1,254	1,254			
100207231	SNOHOMISH	WA		04/28/2025		1,221							1,221	1,221			
100216304	LAS VEGAS	NV		06/20/2025		921							921	921			
100212336	THOUSAND OAKS	CA		05/28/2025		1,214							1,214	1,214			
100211629	SACRAMENTO	CA		05/16/2025		1,306							1,306	1,306			
100216666	WHITE STONE	VA		06/23/2025		757							757	757			
100214251	PARAMOUNT	CA		05/30/2025		834							834	834			
100209201	ROCKLIN	CA		04/29/2025		1,418							1,418	1,418			
100205699	LA PORTE	IN		04/14/2025		1,033							1,033	1,033			
100207124	LAKEWOOD	NJ		04/25/2025		1,244							1,244	1,244			
100212572	OAKLEY	CA		05/29/2025		628							628	628			
100219314	OAK PARK	IL		06/30/2025		403							403	403			
100207293	MIAMI GARDENS	FL		04/28/2025		1,029							1,029	1,029			
100216676	KEARNY	NJ		06/23/2025		821							821	821			
100216297	ALEXANDRIA	VA		06/20/2025		1,134							1,134	1,134			
100219055	HEATH	TX		06/27/2025		34,164							34,164	34,164			
100218818	HOBOKEN	NJ		06/27/2025		822							822	822			
100207217	COVINA AREA	CA		04/28/2025		1,144							1,144	1,144			
100210166	HAYESVILLE	NC		05/07/2025		2,088							2,088	2,088			
100218935	JACKSON	NJ		06/27/2025		1,023							1,023	1,023			
100205764	LOS ANGELES	CA		04/14/2025		1,327							1,327	1,327			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206452	FAYETTEVILLE	GA		04/22/2025		833							833	833			
100219358	MAMMOTH LAKES	CA		06/30/2025		708							708	708			
100215820	LAKEWOOD	NJ		06/12/2025		2,397							2,397	2,397			
100214829	RIVERBANK	CA		06/11/2025		917							917	917			
100210790	CARLSBAD	CA		05/15/2025		2,827							2,827	2,827			
100219030	SAN BERNARDINO	CA		06/27/2025		377							377	377			
100206288	FOUNTAIN HILLS	AZ		04/17/2025		1,170							1,170	1,170			
100218960	VALLEY VILLAGE	CA		06/27/2025		332							332	332			
100219167	EDMONDS	WA		06/27/2025		1,126							1,126	1,126			
100215675	CONROE	TX		06/13/2025		1,267							1,267	1,267			
100209185	SPRING	TX		04/30/2025		1,285							1,285	1,285			
100211940	SAINT HELENA ISLAND	SC		05/19/2025		908							908	908			
100209462	UPPER CAPTIIVA	FL		04/29/2025		2,474							2,474	2,474			
100216278	LAWRENCEVILLE	GA		06/20/2025		798							798	798			
100208594	HAILEY	ID		04/29/2025		2,019							2,019	2,019			
100209564	SEDRO WOOLLEY	WA		05/02/2025		1,071							1,071	1,071			
100207281	KATY	TX		04/28/2025		1,472							1,472	1,472			
100205706	LATHROP	CA		04/14/2025		1,276							1,276	1,276			
100210114	SANDY	UT		05/07/2025		1,419							1,419	1,419			
100212103	BELLEVUE	WA		05/22/2025		833							833	833			
100214240	HACIENDA HEIGHTS	CA		05/30/2025		1,294							1,294	1,294			
100209739	HENDERSON	NV		05/05/2025		1,194							1,194	1,194			
100214460	HIDDEN VALLEY LAKE	CA		06/06/2025		771							771	771			
100207012	CAPE CORAL	FL		04/24/2025		1,106							1,106	1,106			
100206924	CARMICHAEL	CA		04/24/2025		1,310							1,310	1,310			
100207440	REDONDO BEACH	CA		04/29/2025		1,004							1,004	1,004			
100206977	HURRICANE	UT		04/25/2025		1,056							1,056	1,056			
100204998	CAPE CORAL	FL		04/10/2025		1,004							1,004	1,004			
100214965	GLENDORA	CA		06/11/2025		1,280							1,280	1,280			
100216405	SANTA MARIA	CA		06/20/2025		1,146							1,146	1,146			
100212590	LOS ANGELES	CA		05/29/2025		1,106							1,106	1,106			
100213835	SANTA CLARITA	CA		05/29/2025		1,397							1,397	1,397			
100205029	LOS ANGELES	CA		04/11/2025		704							704	704			
100214393	PALM SPRINGS	CA		06/02/2025		1,640							1,640	1,640			
100212624	LEBANON	TN		05/29/2025		3,187							3,187	3,187			
100204869	LA PUENTE	CA		04/09/2025		4,628							4,628	4,628			
100209293	SPRINGFIELD	VA		04/29/2025		1,232							1,232	1,232			
100218750	SAWYER	MI		06/27/2025		727							727	727			
100206124	PHOENIX	AZ		04/16/2025		1,146							1,146	1,146			
100219165	AUSTIN	TX		06/27/2025		94,206							94,206	94,206			
100209308	PORT HUENEME	CA		04/29/2025		1,222							1,222	1,222			
100214533	LAS VEGAS	NV		06/06/2025		324							324	324			
100210076	CHANDLER	AZ		05/07/2025		1,116							1,116	1,116			
100211508	HEMET	CA		05/16/2025		1,046							1,046	1,046			
100199206	FLOWERY BRANCH	GA		04/04/2025		4,355							4,355	4,355			
100206536	MIAMI GARDENS	FL		04/22/2025		1,244							1,244	1,244			
100212187	LAKE ARROWHEAD	CA		05/22/2025		1,246							1,246	1,246			
100211727	OSSINING	NY		05/19/2025		1,209							1,209	1,209			
100206834	SANTA FE	NM		04/24/2025		1,425							1,425	1,425			
100218714	HARWICH	MA		06/27/2025		1,098							1,098	1,098			
100218910	INDIAN HARBOUR BEACH	FL		06/27/2025		930							930	930			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212639	JACKSON	NJ		05/29/2025		717							717	717			
100218891	KYLE	TX		06/27/2025		730							730	730			
100211840	KAPOLEI	HI		05/19/2025		1,465							1,465	1,465			
100212525	NORTH HILLS	CA		05/29/2025		1,009							1,009	1,009			
100205702	PORTSMOUTH	RI		04/14/2025		4,527							4,527	4,527			
100212083	MANTECA	CA		05/22/2025		804							804	804			
100216225	AURORA	CO		06/20/2025		736							736	736			
100214107	PUYALLUP	WA		05/30/2025		1,065							1,065	1,065			
100212600	SANTA ROSA	CA		05/29/2025		599							599	599			
100210399	SANTA ANA	CA		05/12/2025		1,055							1,055	1,055			
100211469	LOS ANGELES	CA		05/16/2025		1,190							1,190	1,190			
100210167	STONEWALL	TX		05/07/2025		1,213							1,213	1,213			
100211851	MANTECA	CA		05/19/2025		1,331							1,331	1,331			
100216233	ELLIJAY	GA		06/20/2025		903							903	903			
100212099	ORANGEVALE	CA		05/22/2025		1,260							1,260	1,260			
100215793	YORK	ME		06/12/2025		1,128							1,128	1,128			
100205081	FALL RIVER	MA		04/11/2025		1,092							1,092	1,092			
100204964	FREEPORT	FL		04/10/2025		829							829	829			
100206540	VANCOUVER	WA		04/22/2025		1,132							1,132	1,132			
100209040	VOORBURG	NLD		04/29/2025		(82)							(82)		82		82
100218268	PENSACOLA	FL		06/26/2025		106,317							106,317	106,317			
100204838	HAYWARD	CA		04/09/2025		1,209							1,209	1,209			
100210542	LA JOLLA	CA		05/15/2025		4,140							4,140	4,140			
100218676	NORTHRIDGE	CA		06/27/2025		763							763	763			
100216190	CENTENNIAL	CO		06/20/2025		838							838	838			
100212296	LOS ANGELES (SHERMAN OAKS AREA	CA		05/28/2025		1,275							1,275	1,275			
100211665	SAN DIEGO	CA		05/19/2025		717							717	717			
100216258	PORT ST. LUCIE	FL		06/20/2025		1,367							1,367	1,367			
100209184	TURLOCK	CA		04/30/2025		800							800	800			
100214212	NEWARK	NJ		05/30/2025		8,413							8,413	8,413			
100211949	PUYALLUP	WA		05/19/2025		1,412							1,412	1,412			
100205857	KISSIMMEE	FL		04/14/2025		1,419							1,419	1,419			
100205906	TEMECULA	CA		04/15/2025		1,154							1,154	1,154			
100206771	SOMERSWORTH	NH		04/23/2025		1,456							1,456	1,456			
100213324	ORANGE	CA		05/29/2025		2,856							2,856	2,856			
100216727	OGDEN	UT		06/23/2025		779							779	779			
100206487	LAS VEGAS	NV		04/22/2025		839							839	839			
100211486	LOS ANGELES	CA		05/16/2025		441							441	441			
100211915	GULF SHORES	AL		05/19/2025		1,166							1,166	1,166			
100206628	BROKEN BOW	OK		04/24/2025		1,140							1,140	1,140			
100209656	LAWRENCE	MA		05/02/2025		1,499							1,499	1,499			
100207117	ANTIOCH	CA		04/24/2025		700							700	700			
100211927	COLUMBUS	OH		05/19/2025		1,226							1,226	1,226			
100218757	BIDDEFORD	ME		06/27/2025		759							759	759			
100209531	SPOKANE VALLEY	WA		05/02/2025		1,135							1,135	1,135			
100210620	HICKSVILLE	NY		05/15/2025		1,054							1,054	1,054			
100206633	ATLANTA	GA		04/24/2025		1,234							1,234	1,234			
100218855	VIRGINIA BEACH	VA		06/27/2025		716							716	716			
100214864	DUARTE	CA		06/11/2025		873							873	873			
100219061	CHICAGO	IL		06/27/2025		739							739	739			
100210273	GOODLETTSVILLE	TN		05/09/2025		1,215							1,215	1,215			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206007	NEW ALBANY	OH		04/15/2025		1,364							1,364	1,364			
100218985	COMMERCE TOWNSHIP	MI		06/27/2025		2,171							2,171	2,171			
100213962	REDLANDS	CA		05/29/2025		1,272							1,272	1,272			
100218758	CENTERVILLE	MA		06/27/2025		876							876	876			
100207454	VISALIA	CA		04/29/2025		1,197							1,197	1,197			
100216700	SEVIERVILLE	TN		06/23/2025		680							680	680			
100214907	TUCSON	AZ		06/11/2025		1,069							1,069	1,069			
100214135	STUART	FL		05/30/2025		2,204							2,204	2,204			
100209231	GARDNERVILLE	NV		04/29/2025		1,324							1,324	1,324			
100211696	CHARLOTTESVILLE	VA		05/19/2025		1,064							1,064	1,064			
100211882	NORTHBOROUGH	MA		05/19/2025		1,154							1,154	1,154			
100219335	CEDAR HILL	TX		06/30/2025		4,902							4,902	4,902			
100216708	PORTLAND	OR		06/23/2025		764							764	764			
100210532	MIAMI	FL		05/15/2025		1,137							1,137	1,137			
100209507	CAPE CORAL	FL		05/01/2025		1,530							1,530	1,530			
100206095	MILFORD	MA		04/16/2025		714							714	714			
100207207	BOLINGBROOK	IL		04/28/2025		10,148							10,148	10,148			
100210634	NAPLES	FL		05/15/2025		668							668	668			
100208620	LA CANADA FLINTRIDGE	CA		04/29/2025		2,554							2,554	2,554			
100207402	SACRAMENTO	CA		04/29/2025		1,116							1,116	1,116			
100204685	CENTEREACH	NY		04/04/2025		1,068							1,068	1,068			
100218635	NAPLES	FL		06/27/2025		387							387	387			
100214868	WHEATLEY HEIGHTS	NY		06/11/2025		2,441							2,441	2,441			
100204707	FONTANA	CA		04/08/2025		970							970	970			
100210184	PORTLAND	OR		05/07/2025		1,273							1,273	1,273			
100205854	TEMECULA	CA		04/14/2025		1,257							1,257	1,257			
100207154	ESCONDIDO	CA		04/28/2025		1,073							1,073	1,073			
100209806	GOTHA	FL		05/05/2025		1,151							1,151	1,151			
100206731	EL SOBRANTE	CA		04/23/2025		1,107							1,107	1,107			
100207080	MONROE	NY		04/24/2025		1,222							1,222	1,222			
100206652	LIBERTY LAKE	WA		04/24/2025		1,030							1,030	1,030			
100216226	BALDWIN PARK	CA		06/20/2025		722							722	722			
100209683	SAN JOSE	CA		05/02/2025		1,109							1,109	1,109			
100211666	LAKE ELSINORE	CA		05/19/2025		1,610							1,610	1,610			
100219288	MONROE	NY		06/30/2025		697							697	697			
100206530	KNOXVILLE	TN		04/22/2025		1,176							1,176	1,176			
100219139	ANDERSON	SC		06/27/2025		417							417	417			
100209680	MONROE	NY		05/02/2025		1,047							1,047	1,047			
100209189	TRACY	CA		04/30/2025		795							795	795			
100209787	MANTECA	CA		05/05/2025		1,105							1,105	1,105			
100211854	WACONIA	MN		05/19/2025		1,295							1,295	1,295			
100216557	CARMICHAEL	CA		06/23/2025		1,663							1,663	1,663			
100215282	SEDONA	AZ		06/12/2025		804							804	804			
100206409	AVON	NC		05/22/2025		1,419							1,419	1,419			
100214991	POMONA	CA		06/11/2025		995							995	995			
100214745	HERMOSA BEACH	CA		06/11/2025		1,201							1,201	1,201			
100219087	CHICO	CA		06/27/2025		732							732	732			
100210091	ORLANDO	FL		05/07/2025		1,187							1,187	1,187			
100211838	VALLEJO	CA		05/19/2025		1,474							1,474	1,474			
100216624	CHANDLER	AZ		06/23/2025		697							697	697			
100214363	BLUE RIDGE	GA		06/02/2025		1,023							1,023	1,023			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100218384	S-GRAVENHAGE	NLD		06/26/2025		(29)							(29)		29		29
100210653	FAYETTEVILLE	AR		05/15/2025		1,071							1,071	1,071			
100213136	HOUSTON	TX		05/29/2025		643							643	643			
100206430	CHERRY LOG	GA		04/22/2025		1,316							1,316	1,316			
100216488	METAIRIE	LA		06/23/2025		691							691	691			
100205973	LAKE ELSINORE	CA		04/15/2025		1,144							1,144	1,144			
100210430	RIVERSIDE	CA		05/12/2025		1,418							1,418	1,418			
100205107	POMPANO BEACH	FL		04/11/2025		1,377							1,377	1,377			
100218682	NAPLES	FL		06/27/2025		732							732	732			
100204737	SEASIDE	CA		04/09/2025		1,142							1,142	1,142			
100215330	RIVERSIDE	CA		06/12/2025		1,190							1,190	1,190			
100210191	MARIPOSA	CA		05/07/2025		1,102							1,102	1,102			
100214822	LA PUENTE	CA		06/11/2025		1,249							1,249	1,249			
100212177	MOUNTLAKE TERRACE	WA		05/22/2025		1,048							1,048	1,048			
100214231	WOODBURN	OR		05/30/2025		554							554	554			
100211618	LOS ANGELES	CA		06/23/2025		686							686	686			
100209990	HOUSTON	TX		06/11/2025		1,021							1,021	1,021			
100215495	FLAGSTAFF	AZ		06/12/2025		700							700	700			
100214816	LOS ANGELES	CA		06/11/2025		1,136							1,136	1,136			
100209020	ROTTERDAM	NLD		04/29/2025		(115)							(115)		115		115
100210323	WISCONSIN DELLS	WI		05/09/2025		1,122							1,122	1,122			
100210058	MOUNTAIN BROOK	AL		05/07/2025		1,202							1,202	1,202			
100218748	WEST HARTFORD	CT		06/27/2025		715							715	715			
100210744	FORT LAUDERDALE	FL		05/15/2025		1,331							1,331	1,331			
100218494	LACONIA	NH		06/27/2025		332							332	332			
100207288	MIRAMAR BEACH	FL		04/28/2025		917							917	917			
100214572	AMERICAN CANYON	CA		06/06/2025		566							566	566			
100214849	LOS ANGELES	CA		06/11/2025		1,222							1,222	1,222			
100212311	EAST BOSTON	MA		05/28/2025		1,065							1,065	1,065			
100205756	LOS ANGELES	CA		04/14/2025		1,186							1,186	1,186			
100218286	FERNANDINA BEACH	FL		06/26/2025		1,043							1,043	1,043			
100211841	GLENDALE	CA		05/19/2025		1,262							1,262	1,262			
100209217	DENVER	CO		04/29/2025		1,290							1,290	1,290			
100209736	MONTVALE	NJ		05/05/2025		1,148							1,148	1,148			
100212136	COMMERCE CITY	CO		05/22/2025		1,322							1,322	1,322			
100210719	BRIGHTON	MA		05/15/2025		1,021							1,021	1,021			
100206313	RIVERSIDE	CA		04/17/2025		4,744							4,744	4,744			
100214887	ONTARIO	CA		06/11/2025		15,959							15,959	15,959			
100205871	PALM DESERT	CA		04/14/2025		1,236							1,236	1,236			
100218863	NAPLES	FL		06/27/2025		739							739	739			
100215933	LOS ANGELES	CA		06/17/2025		997							997	997			
100212000	TARZANA	CA		05/22/2025		4,070							4,070	4,070			
100215738	MENIFEE	CA		06/12/2025		1,574							1,574	1,574			
100210761	DOUBLE OAK	TX		05/15/2025		1,184							1,184	1,184			
100207812	ONTARIO	CA		04/29/2025		1,383							1,383	1,383			
100207338	MORENO VALLEY	CA		04/29/2025		978							978	978			
100204546	TUCSON	AZ		04/04/2025		1,074							1,074	1,074			
100210414	BIG BEAR LAKE	CA		05/12/2025		792							792	792			
100219034	PALMDALE	CA		06/27/2025		366							366	366			
100214387	VISTA	CA		06/02/2025		1,780							1,780	1,780			
100210008	SIMI VALLEY	CA		05/07/2025		791							791	791			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100214385	DUARTE	CA		06/02/2025		1,332							1,332	1,332			
100212610	GAINESVILLE	FL		05/29/2025		1,082							1,082	1,082			
100211483	CLIFTON	NJ		05/16/2025		1,726							1,726	1,726			
100216449	MIAMI	FL		06/20/2025		.662							.662	.662			
100212043	HOUSTON	TX		06/27/2025		.964							.964	.964			
100211848	SAINT CLOUD	FL		05/19/2025		1,428							1,428	1,428			
100209452	WILLARD	NC		04/29/2025		1,448							1,448	1,448			
100204829	CARLSBAD	CA		04/09/2025		1,923							1,923	1,923			
100215847	MANTECA	CA		06/12/2025		1,224							1,224	1,224			
100207309	UXBRIDGE	MA		04/28/2025		1,036							1,036	1,036			
100209873	FOOTHILL RANCH	CA		06/11/2025		.675							.675	.675			
100204621	ALEXANDRIA	VA		04/04/2025		1,248							1,248	1,248			
100215530	RICHLAND	WA		06/11/2025		1,113							1,113	1,113			
100209060	DORDRECHT	NLD		04/29/2025		(169)							(169)		169		169
100213926	EVERETT	WA		05/29/2025		1,287							1,287	1,287			
100215771	RICHMOND HILL	GA		06/12/2025		1,161							1,161	1,161			
100214243	CARSON	CA		05/30/2025		1,170							1,170	1,170			
100206693	BELLINGHAM	WA		04/24/2025		1,138							1,138	1,138			
100210022	WINDERMERE	FL		05/07/2025		2,352							2,352	2,352			
100209365	SURF CITY	NC		04/29/2025		1,118							1,118	1,118			
100215740	FRISCO	TX		06/12/2025		1,151							1,151	1,151			
100215572	LAS VEGAS	NV		06/12/2025		.919							.919	.919			
100206044	VALLEJO	CA		05/16/2025		1,012							1,012	1,012			
100218475	ONTARIO	CA		06/27/2025		1,092							1,092	1,092			
100214342	BROKEN BOW	OK		06/02/2025		1,007							1,007	1,007			
100216523	SEATTLE	WA		06/23/2025		.789							.789	.789			
100219189	CHANTILLY	VA		06/27/2025		1,155							1,155	1,155			
100204687	MODESTO	CA		04/04/2025		1,012							1,012	1,012			
100212333	LOS ANGELES VAN NUYS AREA	CA		05/28/2025		1,213							1,213	1,213			
100205778	AUSTIN	TX		04/14/2025		1,086							1,086	1,086			
100208097	MEDINA	WA		04/29/2025		458,206							458,206	458,206			
100202240	CHARLOTTE	NC		04/17/2025		1,280							1,280	1,280			
100204928	IRVINE	CA		04/10/2025		1,282							1,282	1,282			
100210041	ALBANY	OR		05/07/2025		9,655							9,655	9,655			
100215810	ONTARIO	CA		06/12/2025		1,200							1,200	1,200			
100206810	PEACHTREE CITY	GA		04/23/2025		1,460							1,460	1,460			
100207116	LEHI	UT		04/24/2025		1,193							1,193	1,193			
100206618	DOWNEY	CA		04/23/2025		1,401							1,401	1,401			
100209528	BOISE	ID		05/02/2025		1,119							1,119	1,119			
100210324	JENSEN BEACH	FL		05/09/2025		1,031							1,031	1,031			
100204871	VERNAL	UT		04/09/2025		1,172							1,172	1,172			
100206624	MIAMI BEACH	FL		04/24/2025		1,039							1,039	1,039			
100216595	LATHROP	CA		06/23/2025		.854							.854	.854			
100210150	LAKEWOOD	CO		05/07/2025		1,384							1,384	1,384			
100214380	PALM HARBOR	FL		06/02/2025		1,209							1,209	1,209			
100204434	FORT LAUDERDALE	FL		04/01/2025		.579							.579	.579			
100209747	OCEANSIDE	CA		05/05/2025		.919							.919	.919			
100211799	PHOENIX	AZ		05/19/2025		1,053							1,053	1,053			
100211800	BIRMINGHAM	AL		05/19/2025		1,327							1,327	1,327			
100214331	CINCINNATI	OH		06/02/2025		.995							.995	.995			
100212533	GREENACRES	FL		05/29/2025		1,149							1,149	1,149			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211950	LANCASTER	CA		05/22/2025		1,064							1,064	1,064			
100216328	BLOOMINGTON	CA		06/20/2025		789							789	789			
100215604	BRADENTON	FL		06/12/2025		3,646							3,646	3,646			
100209508	BRADLEY	CA		05/02/2025		1,545							1,545	1,545			
100213889	MIAMI	FL		05/29/2025		2,725							2,725	2,725			
100214982	ONTARIO	CA		06/11/2025		1,097							1,097	1,097			
100206638	CASSOPOLIS	MI		04/24/2025		979							979	979			
100205097	LINDEN	NJ		04/11/2025		1,153							1,153	1,153			
100214998	BOULDER CREEK	CA		06/11/2025		1,371							1,371	1,371			
100214845	JACKSON	NJ		06/11/2025		973							973	973			
100206524	TEATICKET	MA		04/22/2025		(729)							(729)	(729)			
100210309	BLUE RIDGE	GA		05/09/2025		1,313							1,313	1,313			
100218829	MANTECA	CA		06/27/2025		1,024							1,024	1,024			
100215768	SAN DIEGO	CA		06/12/2025		1,185							1,185	1,185			
100218749	METAIRIE	LA		06/27/2025		752							752	752			
100214642	HIGHLAND	CA		06/10/2025		813							813	813			
100213844	GENEVA	OH		05/29/2025		1,034							1,034	1,034			
100211456	CHICAGO	IL		05/16/2025		1,262							1,262	1,262			
100215812	ONTARIO	CA		06/12/2025		1,194							1,194	1,194			
100215484	LOMA LINDA	CA		06/12/2025		738							738	738			
100205588	HUDSON	MA		05/09/2025		1,038							1,038	1,038			
100216650	GARLAND	TX		06/23/2025		716							716	716			
100215792	CLOVIS	CA		06/12/2025		1,158							1,158	1,158			
100218980	LOS ANGELES	CA		06/27/2025		326							326	326			
100214725	HARLEYSVILLE	PA		06/11/2025		1,535							1,535	1,535			
100215822	SEATTLE	WA		06/12/2025		1,182							1,182	1,182			
100215823	SEATTLE	WA		06/12/2025		1,182							1,182	1,182			
100206429	SMYRNA	GA		04/22/2025		1,179							1,179	1,179			
100216114	UNIONDALE	NY		06/17/2025		653							653	653			
100207398	COLORADO SPRINGS	CO		04/29/2025		1,167							1,167	1,167			
100211461	LAGUNA BEACH	CA		05/16/2025		1,473							1,473	1,473			
100204709	HONOLULU	HI		04/08/2025		1,176							1,176	1,176			
100212833	UNITED KINGDOM	GBR		05/28/2025		12,077						(12,079)	(2)		2		2
100202198	NAPLES	FL		04/17/2025		4,127							4,127	4,127			
100216439	BOCA RATON	FL		06/20/2025		526							526	526			
100205009	MANSFIELD	TX		04/10/2025		1,057							1,057	1,057			
100205880	EVERETT	WA		04/14/2025		1,218							1,218	1,218			
100205672	WOODSTOCK	GA		05/09/2025		1,083							1,083	1,083			
100204682	MAMMOTH LAKES	CA		04/04/2025		2,245							2,245	2,245			
100210587	SARATOGA SPRINGS	UT		05/15/2025		1,051							1,051	1,051			
100207484	HIALEAH	FL		04/29/2025		1,111							1,111	1,111			
100209594	LOXAHATCHEE	FL		05/02/2025		1,052							1,052	1,052			
100206611	SNOWMASS VILLAGE	CO		04/23/2025		1,142							1,142	1,142			
100211917	NAGS HEAD	NC		05/19/2025		1,110							1,110	1,110			
100209677	TACOMA	WA		05/02/2025		752							752	752			
100213972	CAMBRIDGE	MA		05/29/2025		1,258							1,258	1,258			
100214324	DAVENPORT	FL		06/02/2025		1,136							1,136	1,136			
100205700	KNOXVILLE	TN		04/14/2025		1,026							1,026	1,026			
100206583	WILDOMAR	CA		04/22/2025		1,012							1,012	1,012			
100218881	TOFTE	MN		06/27/2025		640							640	640			
100206144	APOLLO BEACH	FL		04/16/2025		1,126							1,126	1,126			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209418	CENTRAL	SC		04/29/2025		1,946							1,946	1,946			
100216680	BRENHAM	TX		06/23/2025		692							692	692			
100218776	GILBERT	AZ		06/27/2025		765							765	765			
100209436	MANVEL	TX		04/29/2025		977							977	977			
100214957	JERSEY CITY	NJ		06/11/2025		3,127							3,127	3,127			
100209229	CHULA VISTA	CA		04/29/2025		1,248							1,248	1,248			
100216508	HIGHLAND	UT		06/23/2025		750							750	750			
100209328	ENOREE	SC		04/29/2025		1,169							1,169	1,169			
100210314	MERIDIAN	ID		05/09/2025		981							981	981			
100209350	MANTECA	CA		04/29/2025		1,092							1,092	1,092			
100207093	RICHARDSON	TX		04/24/2025		990							990	990			
100207102	RIVERSIDE	CA		04/24/2025		1,073							1,073	1,073			
100204552	RIVERSIDE	CA		04/04/2025		1,410							1,410	1,410			
100211860	SEATTLE	WA		05/19/2025		26,314							26,314	26,314			
100206343	COLORADO SPRINGS	CO		04/17/2025		1,359							1,359	1,359			
100216503	CHIPPEWA FALLS	WI		06/23/2025		687							687	687			
100219048	MAGNOLIA	TX		06/27/2025		780							780	780			
100212644	SUNRISE	FL		05/29/2025		726							726	726			
100205038	ST PETERSBURG	FL		04/11/2025		952							952	952			
100215566	POYNETTE	WI		06/12/2025		5,162							5,162	5,162			
100218597	SAVANNAH	GA		06/27/2025		381							381	381			
100214320	MESA	AZ		06/02/2025		896							896	896			
100210507	TEMPLE	GA		05/15/2025		1,754							1,754	1,754			
100215609	SOUTH YARMOUTH	MA		06/12/2025		775							775	775			
100210173	BEALETON	VA		05/07/2025		1,158							1,158	1,158			
100210571	LAS VEGAS	NV		05/15/2025		1,169							1,169	1,169			
100210683	WEBSTER	TX		05/15/2025		983							983	983			
100207515	PUEBLO WEST	CO		04/29/2025		1,174							1,174	1,174			
100215596	PANAMA CITY BEACH	FL		06/12/2025		1,083							1,083	1,083			
100207084	PORT ORCHARD	WA		04/24/2025		1,044							1,044	1,044			
100206336	JUNEAU	AK		04/17/2025		1,450							1,450	1,450			
100215277	CASTLE ROCK	CO		06/12/2025		771							771	771			
100207114	RIVERSIDE	CA		04/24/2025		1,099							1,099	1,099			
100211890	PENSACOLA	FL		05/19/2025		1,220							1,220	1,220			
100215356	SAINT GEORGE	UT		06/12/2025		1,172							1,172	1,172			
100211648	TEMECULA	CA		05/19/2025		1,087							1,087	1,087			
100218559	LA QUINTA	CA		06/27/2025		696							696	696			
100205122	TAMPA	FL		04/11/2025		1,206							1,206	1,206			
100206102	ORLANDO	FL		04/16/2025		1,188							1,188	1,188			
100209219	SALT LAKE CITY	UT		04/29/2025		1,256							1,256	1,256			
100218261	RIVERSIDE	CA		06/26/2025		1,366							1,366	1,366			
100204961	SAN ANTONIO	TX		04/10/2025		794							794	794			
100210726	AUSTIN	TX		05/15/2025		1,291							1,291	1,291			
100206440	CULLOWHEE	NC		04/22/2025		1,265							1,265	1,265			
100207062	MCCALL	ID		04/24/2025		1,269							1,269	1,269			
100214046	BRADENTON	FL		05/29/2025		1,085							1,085	1,085			
100205609	LAHAINA	HI		05/09/2025		1,031							1,031	1,031			
100215391	EUGENE	OR		06/12/2025		720							720	720			
100213950	GRETNA	LA		05/29/2025		1,175							1,175	1,175			
100203071	HAPPY VALLEY	OR		04/25/2025		1,178							1,178	1,178			
100218848	GOODYEAR	AZ		06/27/2025		662							662	662			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206762	HILLSDALE	NY		04/23/2025		951							951	951			
100209114	ARNHEM	NLD		04/29/2025		(146)							(146)		146		146
100218362	HENGELO	NLD		06/26/2025		10							10		(10)		(10)
100218431	S-GRAVENHAGE	NLD		06/26/2025		(27)							(27)		27		27
100207357	NASHVILLE	TN		04/29/2025		994							994	994			
100212364	CANDLER	NC		05/28/2025		7,262							7,262	7,262			
100206592	JUPITER	FL		04/22/2025		1,544							1,544	1,544			
100206525	RIVERSIDE	CA		04/22/2025		1,577							1,577	1,577			
100212680	GILBERT	AZ		05/28/2025		1,467							1,467	1,467			
100218719	LAKEWOOD	NJ		06/27/2025		645							645	645			
100212346	SAN JACINTO	CA		05/28/2025		1,126							1,126	1,126			
100211865	MIAMI	FL		05/19/2025		1,033							1,033	1,033			
100219151	NAPLES	FL		06/27/2025		1,222							1,222	1,222			
100218541	BELGRADE	MT		06/27/2025		937							937	937			
100211674	HIGHLANDS	NC		05/19/2025		1,046							1,046	1,046			
100204596	CHICAGO	IL		04/04/2025		929							929	929			
100209249	HURRICANE	UT		04/29/2025		1,221							1,221	1,221			
100204986	HIALEAH	FL		04/10/2025		990							990	990			
100212213	LODI	WI		05/22/2025		1,234							1,234	1,234			
100216279	LAKE OZARK	MO		06/20/2025		822							822	822			
100214819	SAN DIEGO	CA		06/11/2025		1,721							1,721	1,721			
100214474	OVIEDO	FL		06/06/2025		906							906	906			
100215920	WINTER GARDEN	FL		06/17/2025		1,154							1,154	1,154			
100208156	FALLBROOK	CA		04/29/2025		1,253							1,253	1,253			
100218884	WAXHAW	NC		06/27/2025		1,204							1,204	1,204			
100214117	LAND O LAKES	FL		05/30/2025		1,021							1,021	1,021			
100206472	MANASSAS	VA		04/22/2025		1,023							1,023	1,023			
100206855	EDISON	NJ		04/24/2025		1,028							1,028	1,028			
100202239	TUCSON	AZ		04/17/2025		2,285							2,285	2,285			
100206797	YUCAIPA	CA		04/23/2025		2,784							2,784	2,784			
100209330	MANTECA	CA		04/29/2025		1,110							1,110	1,110			
100215426	SACRAMENTO	CA		06/12/2025		1,482							1,482	1,482			
100218837	KIMBERLING CITY	MO		06/27/2025		610							610	610			
100206051	SANTA ROSA	CA		05/16/2025		1,144							1,144	1,144			
100216205	DENVER	CO		06/20/2025		881							881	881			
100206318	FREDERICKSBURG	TX		04/17/2025		1,077							1,077	1,077			
100211822	BLAKESLEE	PA		05/19/2025		1,148							1,148	1,148			
100214225	BAY POINT	CA		05/30/2025		1,160							1,160	1,160			
100207399	BROOKLYN	NY		04/29/2025		965							965	965			
100214740	RIVERSIDE	CA		06/11/2025		969							969	969			
100210711	HILTON HEAD ISLAND	SC		05/15/2025		975							975	975			
100205899	DENVER	CO		04/14/2025		1,106							1,106	1,106			
100209581	GOLD HILL	OR		05/02/2025		1,090							1,090	1,090			
100204993	BRADENTON	FL		04/10/2025		1,050							1,050	1,050			
100205739	LAVEEN	AZ		04/14/2025		1,118							1,118	1,118			
100214854	KENT	WA		06/11/2025		979							979	979			
100214874	BRONX	NY		06/11/2025		1,348							1,348	1,348			
100215871	LAKE HAVASU CITY	AZ		06/12/2025		1,649							1,649	1,649			
100218862	APALACHICOLA	FL		06/27/2025		1,570							1,570	1,570			
100204967	LAS VEGAS	NV		04/10/2025		2,790							2,790	2,790			
100209019	NIEUW VENNEP	NLD		04/29/2025		(147)							(147)		147		147

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211823	SAINT AUGUSTINE	FL		05/19/2025		1,255							1,255	1,255			
100216704	JAMAICA BEACH	TX		06/23/2025		696							696	696			
100205612	LONGMONT	CO		05/09/2025		983							983	983			
100210595	BELVIDERE	NJ		05/15/2025		1,016							1,016	1,016			
100206147	CLEARWATER	FL		04/16/2025		1,111							1,111	1,111			
100209459	PORT SAINT LUCIE	FL		04/29/2025		998							998	998			
100209678	SALINAS	CA		05/02/2025		1,178							1,178	1,178			
100218928	ARRINGTON	TN		06/27/2025		738							738	738			
100210511	CAMARILLO	CA		05/15/2025		952							952	952			
100199239	PORT CHARLOTTE	FL		04/09/2025		1,006							1,006	1,006			
100219354	BAYONNE	NJ		06/30/2025		744							744	744			
100210740	FOUNTAIN HILLS	AZ		05/15/2025		1,049							1,049	1,049			
100211853	LATHROP	CA		05/19/2025		1,236							1,236	1,236			
100211976	CONCORD	CA		05/22/2025		816							816	816			
100215836	CARY	NC		06/12/2025		1,150							1,150	1,150			
100204649	BROCKTON	MA		04/04/2025		1,046							1,046	1,046			
100214309	SAN ANTONIO	TX		06/02/2025		1,172							1,172	1,172			
100216247	MARGATE CITY	NJ		06/20/2025		770							770	770			
100209582	SANTA BARBARA	CA		05/02/2025		1,103							1,103	1,103			
100210279	MENTONE	AL		05/09/2025		908							908	908			
100214189	FORT LAUDERDALE	FL		05/30/2025		1,499							1,499	1,499			
100203011	ASTORIA	OR		04/25/2025		8,653							8,653	8,653			
100205772	MIAMI	FL		04/14/2025		1,173							1,173	1,173			
100214227	RIVERSIDE	CA		05/30/2025		632							632	632			
100210260	SARASOTA	FL		05/09/2025		1,032							1,032	1,032			
100214721	NASHVILLE	TN		06/11/2025		1,053							1,053	1,053			
100210660	CRESSKILL	NJ		05/15/2025		1,231							1,231	1,231			
100218808	NEW ORLEANS	LA		06/27/2025		619							619	619			
100214398	GARFIELD	NJ		06/02/2025		1,616							1,616	1,616			
100216252	PRESCOTT	AZ		06/20/2025		1,036							1,036	1,036			
100216030	BLOOMFIELD	NJ		06/17/2025		784							784	784			
100206391	PORT RICHEY	FL		05/22/2025		1,087							1,087	1,087			
100216572	CHARLOTTE	NC		06/23/2025		634							634	634			
100206811	SEATTLE	WA		04/23/2025		1,224							1,224	1,224			
100209954	PANAMA CITY BEACH	FL		06/11/2025		648							648	648			
100209211	LAS VEGAS	NV		04/29/2025		1,268							1,268	1,268			
100210244	COACHELLA	CA		05/09/2025		919							919	919			
100207031	SEATTLE	WA		04/24/2025		971							971	971			
100209631	OVERLAND PARK	KS		05/02/2025		1,069							1,069	1,069			
100215360	LAVEEN	AZ		06/12/2025		1,096							1,096	1,096			
100215431	MANTECA	CA		06/12/2025		754							754	754			
100218530	PHOENIX	AZ		06/27/2025		836							836	836			
100215916	PALMDALE	CA		06/17/2025		756							756	756			
100213990	OREGON CITY	OR		05/29/2025		1,122							1,122	1,122			
100214260	KEARNEY	MO		05/30/2025		753							753	753			
100206829	LAS VEGAS	NV		04/24/2025		1,547							1,547	1,547			
100213261	DANVILLE	CA		05/29/2025		795							795	795			
100214013	INTERLACHEN	FL		05/29/2025		32,103							32,103	32,103			
100210193	CHAPEL HILL	NC		05/07/2025		1,160							1,160	1,160			
100214915	TACOMA	WA		06/11/2025		1,021							1,021	1,021			
100215690	MONTCLAIR	NJ		06/13/2025		674							674	674			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218539	PEORIA	AZ		06/27/2025		835							835	835			
100212573	SCOTTSDALE	AZ		05/29/2025		470							470	470			
100214973	SEATTLE	WA		06/11/2025		1,034							1,034	1,034			
100215899	LAS VEGAS	NV		06/16/2025		767							767	767			
100214914	AUBURN	WA		06/11/2025		1,099							1,099	1,099			
100212678	PHOENIX	AZ		05/28/2025		1,333							1,333	1,333			
100214090	ALBANY	NH		05/30/2025		797							797	797			
100214493	ONTARIO	CA		06/06/2025		833							833	833			
100218600	AURORA	CO		06/27/2025		393							393	393			
100216403	MATTAPAN	MA		06/20/2025		653							653	653			
100209554	PASADENA	CA		05/02/2025		711							711	711			
100211855	ARLINGTON	TX		05/19/2025		1,134							1,134	1,134			
100212484	WHITTIER	CA		05/28/2025		1,169							1,169	1,169			
100210534	JAMAICA	NY		05/15/2025		1,028							1,028	1,028			
100206074	FLOWERY BRANCH	GA		05/16/2025		725							725	725			
100205620	LA QUINTA	CA		05/09/2025		1,169							1,169	1,169			
100206346	COLORADO SPRINGS	CO		04/17/2025		1,044							1,044	1,044			
100214466	CHARLOTTE	NC		06/06/2025		1,021							1,021	1,021			
100211801	ROCKLIN	CA		05/19/2025		1,222							1,222	1,222			
100206384	MIAMI	FL		05/22/2025		1,059							1,059	1,059			
100215425	ARVERNE	NY		06/12/2025		928							928	928			
100214494	CORONA	CA		06/06/2025		767							767	767			
100215654	PROVO	UT		06/13/2025		795							795	795			
100205714	HUDSONVILLE	MI		04/14/2025		946							946	946			
100215006	DRIPPING SPRINGS	TX		06/11/2025		762							762	762			
100218771	LONGVILLE	MN		06/27/2025		684							684	684			
100215294	ELK GROVE	CA		06/12/2025		957							957	957			
100218557	SAN ANTONIO	TX		06/27/2025		1,032							1,032	1,032			
100216134	CAMBY	IN		06/17/2025		901							901	901			
100205078	MIAMI	FL		04/11/2025		1,094							1,094	1,094			
100206809	DALLAS	TX		04/23/2025		1,212							1,212	1,212			
100206629	ALVA	FL		04/24/2025		678							678	678			
100219008	SANTA CLARITA	CA		06/27/2025		327							327	327			
100214793	BELLEROSE	NY		06/11/2025		1,247							1,247	1,247			
100206050	SALEM	OR		05/16/2025		1,564							1,564	1,564			
100214192	TEMPLETON	CA		05/30/2025		10,477							10,477	10,477			
100206612	MERIDIAN	ID		04/23/2025		1,176							1,176	1,176			
100216556	LENEXA	KS		06/23/2025		722							722	722			
100214658	ONTARIO	CA		06/11/2025		1,048							1,048	1,048			
100214689	EASTVALE	CA		06/11/2025		1,122							1,122	1,122			
100211520	TORRANCE	CA		06/05/2025		986							986	986			
100211945	CODY	WY		05/19/2025		2,035							2,035	2,035			
100218641	EFFORT	PA		06/27/2025		695							695	695			
100215794	MONTEREY PARK	CA		06/12/2025		1,250							1,250	1,250			
100213811	MORENO VALLEY	CA		05/29/2025		1,168							1,168	1,168			
100204699	PLAYA DEL CARMEN	MEX		04/07/2025		1,027							1,027	1,027			
100210103	ELLIJAY	GA		05/07/2025		1,171							1,171	1,171			
100219262	WEST JORDAN	UT		06/30/2025		765							765	765			
100214321	FONTANA	CA		06/02/2025		1,566							1,566	1,566			
100210503	VISTA	CA		05/15/2025		852							852	852			
100210283	ONANCOCK	VA		05/09/2025		939							939	939			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100206623	LONGMONT	CO		04/24/2025		1,017							1,017	1,017			
100219137	SPRINGFIELD	OR		06/27/2025		949							949	949			
100210207	BEDFORD	NH		05/08/2025		641							641	641			
100205829	CHICAGO	IL		04/14/2025		1,298							1,298	1,298			
100205074	BAYVILLE	NY		04/11/2025		972							972	972			
100207100	NORWALK	CT		04/24/2025		1,036							1,036	1,036			
100209624	HARDEEVILLE	SC		05/02/2025		1,150							1,150	1,150			
100216234	BIG BEAR LAKE	CA		06/20/2025		1,375							1,375	1,375			
100212499	RIVERSIDE	CA		05/28/2025		1,089							1,089	1,089			
100210281	STUART	FL		05/09/2025		989							989	989			
100214993	PHOENIX	AZ		06/11/2025		1,269							1,269	1,269			
100215584	MYRTLE BEACH	SC		06/12/2025		715							715	715			
100213763	LONG BEACH	CA		05/29/2025		1,147							1,147	1,147			
100214609	NAPLES	FL		06/09/2025		1,059							1,059	1,059			
100209202	MCKINNEY	TX		04/29/2025		1,835							1,835	1,835			
100210265	SAINT AUGUSTINE BEACH	FL		05/09/2025		681							681	681			
100211471	HEMET	CA		05/16/2025		36,977							36,977	36,977			
100206574	BROKEN ARROW	OK		04/22/2025		1,145							1,145	1,145			
100206589	SAN JOSE	CA		04/22/2025		1,147							1,147	1,147			
100207360	BERNARDSVILLE	NJ		04/29/2025		987							987	987			
100214756	CLOVIS	CA		06/11/2025		1,038							1,038	1,038			
100205831	ELK GROVE	CA		04/14/2025		1,130							1,130	1,130			
100219257	LITTLE EGG HARBOR TWP	NJ		06/30/2025		3,772							3,772	3,772			
100218909	BLUFFTON	SC		06/27/2025		626							626	626			
100209567	JERSEY CITY	NJ		05/02/2025		1,027							1,027	1,027			
100206488	SALINAS	CA		04/22/2025		1,024							1,024	1,024			
100209188	SAINT PETERSBURG	FL		04/30/2025		909							909	909			
100218838	SARASOTA	FL		06/27/2025		854							854	854			
100210111	PORT CHARLOTTE	FL		05/07/2025		1,175							1,175	1,175			
100214337	GREEN BAY	WI		06/02/2025		1,260							1,260	1,260			
100207894	RANCHO SANTA MARGARITA	CA		04/29/2025		4,000							4,000	4,000			
100206442	HIGHLANDS	NC		04/22/2025		2,029							2,029	2,029			
100218835	QUEEN CREEK	AZ		06/27/2025		758							758	758			
100212691	BAKERSFIELD	CA		05/28/2025		1,096							1,096	1,096			
100216135	MONTROSE	CO		06/17/2025		934							934	934			
100212531	MIAMI	FL		05/29/2025		755							755	755			
100205889	CASPER	WY		04/14/2025		1,135							1,135	1,135			
100214480	IRVING	TX		06/06/2025		2,267							2,267	2,267			
100209444	CHARLESTOWN	RI		04/29/2025		942							942	942			
100210128	DENTON	TX		05/07/2025		1,122							1,122	1,122			
100212220	JACKSONVILLE	FL		05/23/2025		605							605	605			
100207285	MCKINNEY	TX		04/28/2025		1,497							1,497	1,497			
100214739	LAS VEGAS	NV		06/11/2025		1,062							1,062	1,062			
100210236	PUYALLUP	WA		05/09/2025		1,155							1,155	1,155			
100206896	EAST WINDSOR	NJ		04/24/2025		1,360							1,360	1,360			
100209088	MURRYSVILLE	PA		06/11/2025		10,677							10,677	10,677			
100210305	DAVENPORT	FL		05/09/2025		3,848							3,848	3,848			
100214978	KATY	TX		06/11/2025		765							765	765			
100209696	EAST NORTHPORT	NY		05/05/2025		786							786	786			
100202199	NORTHRIDGE	CA		04/17/2025		1,204							1,204	1,204			
100219324	MISSOULA	MT		06/30/2025		647							647	647			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100219157	WARWICK	GA		06/27/2025		1,052							1,052	1,052			
100212251	ACCORD	NY		05/27/2025		288							288	288			
100199154	HIALEAH	FL		04/04/2025		2,526							2,526	2,526			
100211705	HAGERMAN	ID		05/19/2025		997							997	997			
100215767	N TOPSAIL BEACH	NC		06/12/2025		1,197							1,197	1,197			
100214389	TRACY	CA		06/02/2025		1,391							1,391	1,391			
100209106	UTRECHT	NLD		04/29/2025		(157)							(157)		157		157
100213989	GILBERT	AZ		05/29/2025		1,664							1,664	1,664			
100206297	NISSWA	MN		04/17/2025		1,827							1,827	1,827			
100214498	WATSONVILLE	CA		06/06/2025		777							777	777			
100219210	MARIETTA	GA		06/27/2025		1,541							1,541	1,541			
100209113	OEGSTGEEST	NLD		04/29/2025		(126)							(126)		126		126
100212081	CATHEDRAL CITY	CA		05/22/2025		625							625	625			
100214499	WATSONVILLE	CA		06/06/2025		777							777	777			
100210100	MOUNT JULIET	TN		05/07/2025		1,360							1,360	1,360			
100205126	VICTORVILLE	CA		04/11/2025		1,049							1,049	1,049			
100204867	PANAMA CITY BEACH	FL		04/09/2025		650							650	650			
100218805	LATHROP	CA		06/27/2025		938							938	938			
100211577	DALLAS	TX		06/23/2025		1,893							1,893	1,893			
100209962	SAINT CLOUD	FL		06/11/2025		1,124							1,124	1,124			
100216040	CAPE CORAL	FL		06/17/2025		894							894	894			
100209880	PHOENIX	AZ		06/11/2025		649							649	649			
100205047	HURRICANE	UT		04/11/2025		1,001							1,001	1,001			
100204517	BOISE	ID		04/04/2025		1,120							1,120	1,120			
100207323	SAN ANTONIO	FL		04/29/2025		950							950	950			
100214953	EL CAJON	CA		06/11/2025		1,134							1,134	1,134			
100215883	HAMPSTEAD	NC		06/12/2025		1,173							1,173	1,173			
100215298	WEST CHESTER	PA		06/12/2025		1,212							1,212	1,212			
100219027	BROOMFIELD	CO		06/27/2025		676							676	676			
100214663	CHINO HILLS	CA		06/11/2025		1,160							1,160	1,160			
100213834	CLAREMORE	OK		05/29/2025		1,067							1,067	1,067			
100206427	ALPHARETTA	GA		04/22/2025		1,111							1,111	1,111			
100211905	ASHBURN	VA		05/19/2025		1,035							1,035	1,035			
100204862	ATWATER	CA		04/09/2025		891							891	891			
100219116	HUNTERSVILLE	NC		06/27/2025		354							354	354			
100212682	PHOENIX	AZ		05/28/2025		1,404							1,404	1,404			
100215673	HENRICO	VA		06/13/2025		663							663	663			
100218770	LAYTON	UT		06/27/2025		816							816	816			
100212052	GRASS VALLEY	CA		06/27/2025		1,166							1,166	1,166			
100214128	TRINITY	NC		05/30/2025		950							950	950			
100218572	LAPEER	MI		06/27/2025		581							581	581			
100218480	GLENDALE	CA		06/27/2025		719							719	719			
100216460	DOWNEY	CA		06/20/2025		741							741	741			
100216500	WESTMONT	IL		06/23/2025		12,173							12,173	12,173			
100214244	MISSION VIEJO	CA		05/30/2025		768							768	768			
100218783	WESTMINSTER	SC		06/27/2025		738							738	738			
100213838	LONGMONT	CO		05/29/2025		507							507	507			
100216702	TEMPE	AZ		06/23/2025		308							308	308			
100215786	FRANKLIN	TN		06/12/2025		1,090							1,090	1,090			
100210334	ROCK HILL	SC		05/09/2025		919							919	919			
100218874	RICHMOND	VA		06/27/2025		626							626	626			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212621	MILFORD	CT		05/29/2025		773							773	773			
100206712	CHICAGO	IL		04/23/2025		905							905	905			
100210112	TOOELE	UT		05/07/2025		1,264							1,264	1,264			
100211495	TUSTIN	CA		05/16/2025		1,052							1,052	1,052			
100209915	LAHAINA	HI		06/11/2025		645							645	645			
100218720	CHARLOTTE	NC		06/27/2025		728							728	728			
100213909	HIALEAH	FL		05/29/2025		864							864	864			
100218568	PRESCOTT	AZ		06/27/2025		809							809	809			
100206552	WINSTON-SALEM	NC		04/22/2025		1,130							1,130	1,130			
100216751	JERSEY CITY	NJ		06/25/2025		1,014							1,014	1,014			
100202997	TAMPA	FL		04/25/2025		774							774	774			
100210535	NAMPA	ID		05/15/2025		1,019							1,019	1,019			
100212490	MONROE	NY		05/28/2025		1,059							1,059	1,059			
100209658	SURPRISE	AZ		05/02/2025		2,242							2,242	2,242			
100209763	LOS ANGELES	CA		05/05/2025		1,045							1,045	1,045			
100212253	NORTHBROOK	IL		05/28/2025		660							660	660			
100211995	HAPPY VALLEY	OR		05/22/2025		904							904	904			
100210095	HIGHLANDS RANCH	CO		05/07/2025		1,073							1,073	1,073			
100219128	LAKESIDE	AZ		06/27/2025		357							357	357			
100206210	LEANDER	TX		04/16/2025		1,547							1,547	1,547			
100205840	BOCA RATON	FL		04/14/2025		1,296							1,296	1,296			
100207176	MIAMI	FL		04/28/2025		1,012							1,012	1,012			
100206843	FEDERAL WAY	WA		04/24/2025		1,180							1,180	1,180			
100211809	BETHANY BEACH	DE		05/19/2025		995							995	995			
100205656	AUSTIN	TX		05/09/2025		997							997	997			
100219142	GREENVILLE	SC		06/27/2025		375							375	375			
100206837	LOVELAND	CO		04/24/2025		1,295							1,295	1,295			
100219363	BLUE RIDGE	TX		06/30/2025		736							736	736			
100210180	LAS VEGAS	NV		05/07/2025		1,835							1,835	1,835			
100216558	FARMINGTON	MO		06/23/2025		932							932	932			
100214004	BIG SKY	MT		05/29/2025		1,088							1,088	1,088			
100209373	GARDNER	MA		04/29/2025		1,021							1,021	1,021			
100211718	PORTLAND	OR		05/19/2025		709							709	709			
100204888	AUSTIN	TX		04/10/2025		1,194							1,194	1,194			
100211969	FORT MYERS	FL		05/22/2025		769							769	769			
100218974	FOLSOM	CA		06/27/2025		730							730	730			
100216264	FAIRFAX	VA		06/20/2025		12,112							12,112	12,112			
100218433	LEIDEN	NLD		06/26/2025		(27)							(27)		27		27
100210155	HOBE SOUND	FL		05/07/2025		1,119							1,119	1,119			
100210627	NAPLES	FL		05/15/2025		206,270							206,270	206,270			
100206698	PANAMA CITY BEACH	FL		04/23/2025		933							933	933			
100205683	LILBURN	GA		05/09/2025		2,515							2,515	2,515			
100210596	PERRIS	CA		05/15/2025		723							723	723			
100205677	ROSEVILLE	CA		05/09/2025		1,171							1,171	1,171			
100210316	BOISE	ID		05/09/2025		640							640	640			
100216027	PORTLAND	OR		06/17/2025		690							690	690			
100214935	LANCASTER	CA		06/11/2025		1,451							1,451	1,451			
100214299	LAKE HAVASU CITY	AZ		06/02/2025		877							877	877			
100207344	TYLER	TX		04/29/2025		943							943	943			
100214778	SANTA MARIA	CA		06/11/2025		787							787	787			
100216228	CASSOPOLIS	MI		06/20/2025		734							734	734			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218816	AUBURN	WA		06/27/2025		783							783	783			
100218954	CHESTERFIELD	VA		06/27/2025		342							342	342			
100203053	OLIVEHURST	CA		04/25/2025		932							932	932			
100206214	KISSIMMEE	FL		04/16/2025		977							977	977			
100213839	ORLANDO	FL		05/29/2025		672							672	672			
100206832	RIDGEFIELD	NJ		04/24/2025		1,392							1,392	1,392			
100211576	BROOMALL	PA		06/23/2025		626							626	626			
100207315	GREENWOOD	IN		04/28/2025		782							782	782			
100206145	OCEAN CITY	MD		04/16/2025		1,003							1,003	1,003			
100214532	WEATHERFORD	TX		06/06/2025		724							724	724			
100209289	JEFFERSON	CO		04/29/2025		1,078							1,078	1,078			
100209476	YONKERS	NY		05/01/2025		1,147							1,147	1,147			
100214967	CHINO HILLS	CA		06/11/2025		1,161							1,161	1,161			
100206054	DENVER	CO		05/16/2025		1,052							1,052	1,052			
100215393	SANTA ANA	CA		06/12/2025		704							704	704			
100207362	FORT MYERS	FL		04/29/2025		903							903	903			
100205816	SANDY	UT		04/14/2025		1,070							1,070	1,070			
100218273	CHERRY LOG	GA		06/26/2025		646							646	646			
100211578	ATHENS	GA		06/23/2025		619							619	619			
100211904	CAMARILLO	CA		05/19/2025		1,066							1,066	1,066			
100218919	HARDEEVILLE	SC		06/27/2025		614							614	614			
100212517	OAKLAND	CA		05/29/2025		694							694	694			
100215591	KEY WEST	FL		06/12/2025		66,451							66,451	66,451			
100211771	DAVIS	CA		05/19/2025		1,831							1,831	1,831			
100202994	COLORADO SPRINGS	CO		04/25/2025		1,012							1,012	1,012			
100210552	NAPLES	FL		05/15/2025		1,319							1,319	1,319			
100207238	CHICAGO	IL		04/28/2025		1,064							1,064	1,064			
100210097	ELK GROVE	CA		05/07/2025		1,071							1,071	1,071			
100215516	CITRUS HEIGHTS	CA		06/12/2025		673							673	673			
100216250	HAYDEN	ID		06/20/2025		1,028							1,028	1,028			
100215497	PORTLAND	OR		06/12/2025		1,069							1,069	1,069			
100209344	ALBUQUERQUE	NM		04/29/2025		1,044							1,044	1,044			
100204533	EDGEWATER	NJ		04/04/2025		925							925	925			
100215027	DALLAS	GA		06/11/2025		673							673	673			
100209204	LATHROP	CA		04/29/2025		2,599							2,599	2,599			
100211659	GROSSE POINTE PARK	MI		05/19/2025		1,078							1,078	1,078			
100204441	HOLLISTER	CA		04/03/2025		820							820	820			
100210752	TEMPE	AZ		05/15/2025		1,014							1,014	1,014			
100213988	EDISON	NJ		05/29/2025		1,099							1,099	1,099			
100211424	MIDDLEBURG	FL		05/16/2025		1,134							1,134	1,134			
100215337	HONOLULU	HI		06/12/2025		2,105							2,105	2,105			
100206772	POST FALLS	ID		04/23/2025		5,946							5,946	5,946			
100207007	MIAMI BEACH	FL		04/24/2025		1,206							1,206	1,206			
100209679	LA SELVA BEACH	CA		05/02/2025		1,068							1,068	1,068			
100206862	RICHMOND	TX		04/24/2025		978							978	978			
100210289	WEED	CA		05/09/2025		1,232							1,232	1,232			
100207104	BAKERSFIELD	CA		04/24/2025		1,012							1,012	1,012			
100209549	ACWORTH	GA		05/02/2025		883							883	883			
100211598	SANDY	UT		06/23/2025		1,038							1,038	1,038			
100211784	SHAVER LAKE	CA		05/19/2025		1,100							1,100	1,100			
100218603	LAS VEGAS	NV		06/27/2025		1,008							1,008	1,008			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209095	UTRECHT	NLD		04/29/2025		(139)							(139)		139		139
100212722	S-GRAVENHAGE	NLD		05/28/2025		(122)							(122)		122		122
100212315	DULUTH	GA		05/28/2025		764							764	764			
100210209	HENDERSON	NV		05/08/2025		1,267							1,267	1,267			
100204631	NAPLES	FL		04/04/2025		959							959	959			
100209427	BOISE	ID		04/29/2025		941							941	941			
500006391001	S-GRAVENHAGE	NLD		06/30/2025		(14)							(14)		14		14
100215023	NAPA	CA		06/11/2025		1,677							1,677	1,677			
100204705	BUFORD	GA		04/08/2025		1,090							1,090	1,090			
100205978	TEMECULA	CA		04/15/2025		5,695							5,695	5,695			
100212689	BROOKFIELD	IL		05/28/2025		1,087							1,087	1,087			
100214586	CHANDLER	AZ		06/09/2025		418							418	418			
100210044	MELBOURNE	FL		05/07/2025		1,045							1,045	1,045			
100214419	GLENBROOK	NV		06/02/2025		1,192							1,192	1,192			
100215517	BIRMINGHAM	AL		06/12/2025		919							919	919			
100209506	KINGSLAND	TX		05/01/2025		976							976	976			
100207844	IRVING	TX		04/29/2025		5,781							5,781	5,781			
100209426	SCOTTSDALE	AZ		04/29/2025		1,535							1,535	1,535			
100209703	JERSEY CITY	NJ		05/05/2025		1,087							1,087	1,087			
100218551	TEMPE	AZ		06/27/2025		766							766	766			
100210159	PALM DESERT	CA		05/07/2025		915							915	915			
100218512	ORO VALLEY	AZ		06/27/2025		588							588	588			
100214444	EAST PROVIDENCE	RI		06/06/2025		536							536	536			
100216441	CAREY	ID		06/20/2025		559							559	559			
100206895	DUARTE	CA		04/24/2025		1,154							1,154	1,154			
100206630	CAPE CORAL	FL		04/24/2025		989							989	989			
100199209	URBANDALE	IA		04/09/2025		915							915	915			
100219009	PAWTUCKET	RI		06/27/2025		316							316	316			
100215010	MESA	AZ		06/11/2025		684							684	684			
100209336	ALEXANDRIA	VA		04/29/2025		1,707							1,707	1,707			
100211726	TUCSON	AZ		05/19/2025		1,069							1,069	1,069			
100210042	SEABROOK ISLAND	SC		05/07/2025		11,133							11,133	11,133			
100205799	PHILADELPHIA	PA		04/14/2025		1,112							1,112	1,112			
100213808	MODESTO	CA		05/29/2025		563							563	563			
100216575	SEVIERVILLE	TN		06/23/2025		667							667	667			
100212215	ASBURY PARK	NJ		05/22/2025		1,072							1,072	1,072			
100215020	LAS VEGAS	NV		06/11/2025		6,106							6,106	6,106			
100214824	MISSION VIEJO	CA		06/11/2025		1,074							1,074	1,074			
100209831	NORTHBOROUGH	MA		05/05/2025		1,087							1,087	1,087			
100209447	KILL DEVIL HILLS	NC		04/29/2025		1,912							1,912	1,912			
100209585	TACOMA	WA		05/02/2025		1,015							1,015	1,015			
100211579	LAS VEGAS	NV		06/23/2025		620							620	620			
100206203	MILLVILLE	DE		04/16/2025		1,467							1,467	1,467			
100210073	RICHARDSON	TX		05/07/2025		2,988							2,988	2,988			
100215300	HEREFORD	AZ		06/12/2025		629							629	629			
100205719	LOS ANGELES	CA		04/14/2025		941							941	941			
100204467	TOLLESON	AZ		04/04/2025		887							887	887			
100205737	PHILADELPHIA	PA		04/14/2025		1,088							1,088	1,088			
100219101	CHESTER SPRINGS	PA		06/27/2025		695							695	695			
100215555	SELBYVILLE	DE		06/12/2025		650							650	650			
100206459	SUMMERVILLE	SC		04/22/2025		836							836	836			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215647	ADDISON	TX		06/12/2025		745							745	745			
100209310	DAYTON	NV		04/29/2025		1,057							1,057	1,057			
100210164	CLARKSVILLE	VA		05/07/2025		1,014							1,014	1,014			
100205725	WILDOMAR	CA		04/14/2025		1,274							1,274	1,274			
100210602	BAKERSFIELD	CA		05/15/2025		1,076							1,076	1,076			
100214707	SAN JOSE	CA		06/11/2025		941							941	941			
100216215	LOS BANOS	CA		06/20/2025		1,118							1,118	1,118			
100214346	OLD HICKORY	TN		06/02/2025		919							919	919			
100216136	BRADENTON	FL		06/17/2025		913							913	913			
100218857	MIDDLE RIVER	MD		06/27/2025		603							603	603			
100216736	ENCINO	CA		06/23/2025		2,763							2,763	2,763			
100214277	SACRAMENTO	CA		05/30/2025		764							764	764			
100214700	FARMINGTON HILLS	MI		06/11/2025		993							993	993			
100215437	PALISADE	CO		06/12/2025		879							879	879			
100212398	LEAGUE CITY	TX		05/28/2025		1,443							1,443	1,443			
100210256	CAMP CONNELL	CA		05/09/2025		946							946	946			
100209742	BEAUMONT	CA		05/05/2025		1,054							1,054	1,054			
100210254	TAMPA	FL		05/09/2025		819							819	819			
100218908	AUSTIN	TX		06/27/2025		632							632	632			
100212147	MIAMI	FL		05/22/2025		1,193							1,193	1,193			
100205650	SIGNAL HILL	CA		05/09/2025		989							989	989			
100206650	MERIDIAN	ID		04/24/2025		1,038							1,038	1,038			
100215598	NORTH OGDEN	UT		06/12/2025		912							912	912			
100207090	BONITA SPRINGS	FL		04/24/2025		1,063							1,063	1,063			
100204835	ALEXANDRIA	VA		04/09/2025		995							995	995			
100205087	WILLIS	TX		04/11/2025		1,553							1,553	1,553			
100216679	ESPANOLA	NM		06/23/2025		562							562	562			
100205873	BUTLER	NJ		04/14/2025		935							935	935			
100210043	MORENO VALLEY	CA		05/07/2025		1,038							1,038	1,038			
100218807	JUNO BEACH	FL		06/27/2025		901							901	901			
100199193	NAPLES	FL		04/04/2025		959							959	959			
100216517	RICHARDSON	TX		06/23/2025		664							664	664			
100216521	EAST JORDAN	MI		06/23/2025		701							701	701			
100206732	SPRINGFIELD	OR		04/23/2025		3,265							3,265	3,265			
100210701	POST FALLS	ID		05/15/2025		907							907	907			
100204872	CLINTON	MD		04/09/2025		1,241							1,241	1,241			
100207358	RANCHO CUCAMONGA	CA		04/29/2025		989							989	989			
100219309	CAMP VERDE	AZ		06/30/2025		674							674	674			
100210251	FONTANA	WI		05/09/2025		841							841	841			
100218900	SURPRISE	AZ		06/27/2025		625							625	625			
100211847	PASSAIC	NJ		05/19/2025		965							965	965			
100210401	PALM COAST	FL		05/12/2025		1,209							1,209	1,209			
100215651	HESPERIA	CA		06/13/2025		1,848							1,848	1,848			
100214811	FREEHOLD	NJ		06/11/2025		23,926							23,926	23,926			
100205590	CHARLESTON	SC		05/09/2025		892							892	892			
100216240	BROKEN BOW	OK		06/20/2025		811							811	811			
100215824	LACONIA	NH		06/12/2025		1,165							1,165	1,165			
100207213	CHICAGO	IL		04/28/2025		1,110							1,110	1,110			
100215590	JACKSONS GAP	AL		06/12/2025		702							702	702			
100210431	ANNAPOLIS	MD		05/12/2025		810							810	810			
100216661	CHARLOTTE	NC		06/23/2025		328							328	328			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205731	PHOENIX	AZ		04/14/2025		1,109							1,109	1,109			
100216307	ARDEN	NC		06/20/2025		1,016							1,016	1,016			
100205815	DREXEL HILL	PA		04/14/2025		1,140							1,140	1,140			
100218501	OCALA	FL		06/27/2025		629							629	629			
100214206	LOS LUNAS	NM		05/30/2025		1,007							1,007	1,007			
100213971	OSAGE BEACH	MO		05/29/2025		1,065							1,065	1,065			
100214367	REHOBOTH BEACH	DE		06/02/2025		866							866	866			
100216639	LEHIGH ACRES	FL		06/23/2025		714							714	714			
100205934	MILLSBORO	DE		04/15/2025		856							856	856			
100213762	GAITHERSBURG	MD		05/29/2025		1,104							1,104	1,104			
100216290	DANDRIDGE	TN		06/20/2025		365							365	365			
100209471	NEW BEDFORD	MA		05/01/2025		879							879	879			
100211908	JENSEN BEACH	FL		05/19/2025		1,639							1,639	1,639			
100210636	AUSTIN	TX		05/15/2025		950							950	950			
100210053	RICHARDSON	TX		05/07/2025		1,014							1,014	1,014			
100207028	SUPPLY	NC		04/24/2025		914							914	914			
100214542	WEST COVINA	CA		06/06/2025		686							686	686			
100211749	CONWAY	NH		05/19/2025		578							578	578			
100215558	DAVENPORT	FL		06/12/2025		656							656	656			
100206802	OLYMPIA	WA		04/23/2025		1,559							1,559	1,559			
100206919	SANTA MARIA	CA		04/24/2025		838							838	838			
100212263	SATELLITE BEACH	FL		05/28/2025		996							996	996			
100218887	SUMMERVILLE	SC		06/27/2025		551							551	551			
100206781	CAPE CORAL	FL		04/23/2025		599							599	599			
100206662	TAMPA	FL		04/24/2025		1,059							1,059	1,059			
100214963	SAN DIEGO	CA		06/11/2025		5,102							5,102	5,102			
100213849	WILMINGTON	VT		05/29/2025		1,072							1,072	1,072			
100210174	GILBERT	AZ		05/07/2025		1,250							1,250	1,250			
100218667	TUSCALOOSA	AL		06/27/2025		635							635	635			
100216578	CAROLINA BEACH	NC		06/23/2025		649							649	649			
100210200	GARFIELD	NJ		05/07/2025		1,039							1,039	1,039			
100211770	GREEN MOUNTAIN	NC		05/19/2025		629							629	629			
100215465	BAKERSFIELD	CA		06/12/2025		1,102							1,102	1,102			
100216446	NEWINGTON	CT		06/20/2025		245							245	245			
100213815	NORTH LAS VEGAS	NV		05/29/2025		787							787	787			
100210269	CRESCENT LAKE	OR		05/09/2025		1,312							1,312	1,312			
100215462	BAKERSFIELD	CA		06/12/2025		1,102							1,102	1,102			
100207106	SAINT MARYS	GA		04/24/2025		1,572							1,572	1,572			
100218610	RAHWAY	NJ		06/27/2025		600							600	600			
100210247	LINDEN	NJ		05/09/2025		597							597	597			
100210693	KENT	WA		05/15/2025		1,143							1,143	1,143			
100215800	NEW BEDFORD	MA		06/12/2025		1,026							1,026	1,026			
100218193	AUSTIN	TX		06/26/2025		303							303	303			
100216564	BEND	OR		06/23/2025		892							892	892			
100209687	CONGERS	NY		05/02/2025		978							978	978			
100212318	LANCASTER	CA		05/28/2025		764							764	764			
100212174	LAS VEGAS	NV		05/22/2025		1,143							1,143	1,143			
100209120	AMSTERDAM	NLD		04/29/2025		332,052							332,052	341,402	9,350		9,350
100209267	MISSION VIEJO	CA		04/29/2025		1,058							1,058	1,058			
100212498	MONSEY	NY		05/28/2025		1,073							1,073	1,073			
100204918	IDAHO FALLS	ID		04/10/2025		972							972	972			

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100204493	PERTH AMBOY	NJ		04/04/2025		961							961	961			
100206637	LITTLE RIVER	SC		04/24/2025		223,996							223,996	223,996			
100215526	RUNNELLS	IA		06/11/2025		893							893	893			
100214278	LONG BEACH	CA		05/30/2025		1,321							1,321	1,321			
100219268	PEARL RIVER	NY		06/30/2025		324							324	324			
100205641	LODI	CA		05/09/2025		1,014							1,014	1,014			
100214276	LONG BEACH	CA		05/30/2025		661							661	661			
100210134	SARASOTA	FL		05/07/2025		1,124							1,124	1,124			
100206130	VACAVILLE	CA		04/16/2025		1,796							1,796	1,796			
100205744	DENVER	CO		04/14/2025		49,092							49,092	49,092			
100206183	PIGEON FORGE	TN		04/16/2025		1,038							1,038	1,038			
100204608	PEARLAND	TX		04/04/2025		2,435							2,435	2,435			
100209309	LAKE HAVASU CITY	AZ		04/29/2025		1,026							1,026	1,026			
100214764	CHINO	CA		06/11/2025		959							959	959			
100212337	SPRINGFIELD	PA		05/28/2025		1,148							1,148	1,148			
100218574	FORDLAND	MO		06/27/2025		634							634	634			
100215746	CHICAGO	IL		06/12/2025		959							959	959			
100218471	BAKERSFIELD	CA		06/27/2025		677							677	677			
100208978	LOS ANGELES	CA		04/29/2025		49,820							49,820	49,820			
100218710	ORLANDO	FL		06/27/2025		791							791	791			
100206908	CARMICHAEL	CA		04/24/2025		723							723	723			
100215487	RIPON	CA		06/12/2025		2,461							2,461	2,461			
100211792	ELK GROVE	CA		05/19/2025		1,086							1,086	1,086			
100213879	INDIO	CA		05/29/2025		946							946	946			
100207058	SAINT MARYS	GA		04/24/2025		595							595	595			
100210177	EVERETT	WA		05/07/2025		35,820							35,820	35,820			
500006064001	BEDUM	NLD		04/30/2025		(40)							(40)		40		40
100209674	HOPKINS	MN		05/02/2025		869							869	869			
100207015	FRAMINGHAM	MA		04/24/2025		890							890	890			
100218424	S-GRAVENHAGE	NLD		06/26/2025		(29)							(29)		29		29
100215826	WELLINGTON	NV		06/12/2025		1,823							1,823	1,823			
100207162	TAMPA	FL		04/28/2025		1,045							1,045	1,045			
100219042	WINDSOR	CO		06/27/2025		688							688	688			
100209354	FRESNO	CA		04/29/2025		1,001							1,001	1,001			
100214530	LAGO VISTA	TX		06/06/2025		641							641	641			
100218426	ENSCHEDE	NLD		06/26/2025		(26)							(26)		26		26
100216197	BAKERSFIELD	CA		06/20/2025		677							677	677			
100209777	SITKA	AK		05/05/2025		995							995	995			
100216485	SHAVER LAKE	CA		06/23/2025		1,032							1,032	1,032			
100218493	HARWOOD HEIGHTS	IL		06/27/2025		4,089							4,089	4,089			
100211472	DENVER	CO		05/16/2025		1,420							1,420	1,420			
100209467	DECATUR	GA		04/29/2025		879							879	879			
100204823	NORTH MIAMI	FL		04/09/2025		1,075							1,075	1,075			
100204866	WHITE PLAINS	MD		04/09/2025		909							909	909			
100215025	LAVEEN	AZ		06/11/2025		789							789	789			
100218773	BOSTON	MA		06/27/2025		1,021							1,021	1,021			
100209030	S-GRAVENHAGE	NLD		04/29/2025		(139)							(139)		139		139
100218625	PALM COAST	FL		06/27/2025		349							349	349			
100215316	HERNANDO	FL		06/12/2025		982							982	982			
100216705	BEECH MOUNTAIN	NC		06/23/2025		642							642	642			
100216175	WAYNE	NJ		06/18/2025		1,050							1,050	1,050			

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100214335	SEVIERVILLE	TN		06/02/2025		897							897	897			
100210087	NOBLESVILLE	IN		05/07/2025		100,751							100,751	100,751			
100205720	GARLAND	TX		04/14/2025		1,016							1,016	1,016			
100210367	RIVERSIDE	CA		05/12/2025		1,106							1,106	1,106			
100216066	HARRISON	NJ		06/17/2025		300							300	300			
100208955	TOMS RIVER	NJ		04/29/2025		902							902	902			
100206599	MENIFEE	CA		04/23/2025		1,203							1,203	1,203			
100214926	CONCORD	NC		06/11/2025		968							968	968			
100204459	MIDWAY	UT		04/03/2025		1,171							1,171	1,171			
100218587	SUNNYVALE	CA		06/27/2025		789							789	789			
100218762	BOUNTIFUL	UT		06/27/2025		637							637	637			
100209869	PALM DESERT	CA		06/11/2025		525							525	525			
100206787	CAPE MAY	NJ		04/23/2025		645							645	645			
100212085	CAPE MAY	NJ		05/22/2025		1,001							1,001	1,001			
100209605	WOOD RIDGE	NJ		05/02/2025		1,071							1,071	1,071			
100216686	AUSTIN	TX		06/23/2025		835							835	835			
100215328	SACRAMENTO	CA		06/12/2025		659							659	659			
100215522	RANCHO CORDOVA	CA		06/12/2025		766							766	766			
100218755	HASLET	TX		06/27/2025		661							661	661			
100206270	PEORIA	AZ		04/17/2025		1,109							1,109	1,109			
100216277	BAKERSFIELD	CA		06/20/2025		689							689	689			
100215717	ORLANDO	FL		06/13/2025		629							629	629			
100204756	ONTARIO	CA		04/09/2025		1,020							1,020	1,020			
100202208	LILBURN	GA		04/17/2025		834							834	834			
100216531	AURORA	CO		06/23/2025		623							623	623			
100205796	KLAMATH FALLS	OR		04/14/2025		1,480							1,480	1,480			
100212200	BRIDGEPORT	CT		05/22/2025		921							921	921			
100210449	GREENACRES	FL		05/12/2025		902							902	902			
100218591	RICHMOND	TX		06/27/2025		698							698	698			
100207018	PHOENIX	AZ		04/24/2025		1,056							1,056	1,056			
100215893	PLANTATION	FL		06/16/2025		282							282	282			
100219071	NORTH HIGHLANDS	CA		06/27/2025		522							522	522			
100206213	MADERA	CA		04/16/2025		904							904	904			
100216463	ROWLETT	TX		06/20/2025		768							768	768			
100210078	ST SIMONS ISLAND	GA		05/07/2025		1,001							1,001	1,001			
100216219	WOODSTOCK	GA		06/20/2025		1,055							1,055	1,055			
100212701	ST. GEORGE	UT		05/28/2025		977							977	977			
100213864	NORTH CHARLESTON	SC		05/29/2025		638							638	638			
100214974	ARCADIA	CA		06/11/2025		1,084							1,084	1,084			
100206785	CUMBERLAND	RI		04/23/2025		891							891	891			
100218853	RATHDRUM	ID		06/27/2025		658							658	658			
100216399	DESOTO	TX		06/20/2025		535							535	535			
100204865	SAN BERNARDINO	CA		04/09/2025		678							678	678			
100214369	INDIAN TRAIL	NC		06/02/2025		820							820	820			
100206626	RINGGOLD	GA		04/24/2025		919							919	919			
100205823	SAN DIEGO	CA		04/14/2025		1,006							1,006	1,006			
100214008	ROSEVILLE	CA		05/29/2025		1,162							1,162	1,162			
100209456	PHOENIX	AZ		04/29/2025		1,072							1,072	1,072			
100206821	NORWOOD	OH		04/24/2025		2,488							2,488	2,488			
100216052	SEATTLE	WA		06/17/2025		634							634	634			
100214121	OAK HARBOR	WA		05/30/2025		1,044							1,044	1,044			

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100206142	NAPLES	FL		04/16/2025		1,228							1,228	1,228			
100210755	DAYTON	TX		05/15/2025		1,155							1,155	1,155			
100205696	TUKWILA	WA		04/14/2025		916							916	916			
100215706	MURFREESBORO	TN		06/13/2025		596							596	596			
100209595	YUCAIPA	CA		05/02/2025		955							955	955			
100219153	BEAUFORT	NC		06/27/2025		1,324							1,324	1,324			
100205044	SACRAMENTO	CA		04/11/2025		939							939	939			
100210356	GRAND PRAIRIE	TX		05/09/2025		1,613							1,613	1,613			
100211606	SUN LAKES	AZ		06/23/2025		581							581	581			
100216598	SALIDA	CO		06/23/2025		821							821	821			
100212242	AUSTIN	TX		05/23/2025		497							497	497			
100216567	FOLLY BEACH	SC		06/23/2025		717							717	717			
100212681	GILBERT	AZ		05/28/2025		1,295							1,295	1,295			
100205751	WALNUT CREEK	CA		04/14/2025		961							961	961			
100210116	LAKE HAVASU CITY	AZ		05/07/2025		853							853	853			
100214483	HUNTINGTON	NY		06/06/2025		611							611	611			
100205657	ALEXANDRIA	MN		05/09/2025		1,039							1,039	1,039			
100219063	FAIRFIELD	CA		06/27/2025		614							614	614			
100214771	LAS VEGAS	NV		06/11/2025		834							834	834			
100209662	SOUTH YARMOUTH	MA		05/02/2025		887							887	887			
100206903	SAN ANTONIO	TX		04/24/2025		874							874	874			
100212310	SACRAMENTO	CA		05/28/2025		666							666	666			
100207332	PLAINFIELD	IL		04/29/2025		2,604							2,604	2,604			
100210220	KENT	WA		05/09/2025		885							885	885			
100209511	FOREST FALLS	CA		05/02/2025		885							885	885			
100215454	DELRAY BEACH	FL		06/12/2025		592							592	592			
100210146	WHITEFISH BAY	WI		05/07/2025		1,104							1,104	1,104			
100206808	JERSEY CITY	NJ		04/23/2025		959							959	959			
100216535	CHANDLER	AZ		06/23/2025		587							587	587			
100206186	MANASSAS	VA		04/16/2025		693							693	693			
100212708	WEST VALLEY CITY	UT		05/28/2025		1,088							1,088	1,088			
100205142	CARTERET	NJ		05/01/2025		882							882	882			
100216731	SAN CLEMENTE	CA		06/23/2025		4,056							4,056	4,056			
100218736	LAWRENCEVILLE	GA		06/27/2025		617							617	617			
100211789	LITTLETON	NC		05/19/2025		1,100							1,100	1,100			
100208990	ANTIOCH	CA		04/29/2025		991							991	991			
100215325	CORAM	MT		06/12/2025		1,158							1,158	1,158			
100216746	MANSFIELD	TX		06/23/2025		689							689	689			
100218743	LITTLE ROCK	AR		06/27/2025		926							926	926			
100209657	EAST FALMOUTH	MA		05/02/2025		955							955	955			
100209206	BOISE	ID		04/29/2025		873							873	873			
100208979	VISALIA	CA		04/29/2025		711							711	711			
100209650	SAN FRANCISCO	CA		05/02/2025		995							995	995			
100204535	VENTNOR CITY	NJ		04/04/2025		897							897	897			
100216470	LONG BEACH	CA		06/20/2025		1,355							1,355	1,355			
100215015	COLORADO SPRINGS	CO		06/11/2025		570							570	570			
100205724	ANNAPOLIS	MD		04/14/2025		1,064							1,064	1,064			
3340095839	DUNNELLON	FL		04/10/2025		145,696							145,696	145,696			
100209610	CHESAPEAKE BEACH	MD		05/02/2025		2,367							2,367	2,367			
100216183	BEAUMONT	CA		06/20/2025		686							686	686			
100210651	FONTANA	CA		05/15/2025		923							923	923			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213896	FORT WORTH	TX		05/29/2025		919							919	919			
100216519	GEORGIA	VT		06/23/2025		525							525	525			
100218291	TACOMA	WA		06/26/2025		947							947	947			
100206211	PANAMA CITY BEACH	FL		04/16/2025		861							861	861			
100209768	VANCOUVER	WA		05/05/2025		965							965	965			
100209215	RENO	NV		04/29/2025		1,084							1,084	1,084			
100215803	ANTIOCH	CA		06/12/2025		1,018							1,018	1,018			
100205986	FAIRFAX	VA		04/15/2025		1,038							1,038	1,038			
100206640	DE SOTO	MO		04/24/2025		814							814	814			
100215477	CAPE CORAL	FL		06/12/2025		1,509							1,509	1,509			
100206439	ST SIMONS ISLAND	GA		04/22/2025		1,037							1,037	1,037			
100218711	NAGS HEAD	NC		06/27/2025		666							666	666			
100216085	SCARBOROUGH	ME		06/17/2025		614							614	614			
100216489	GREENEVILLE	TN		06/23/2025		585							585	585			
100219098	PALMDALE	CA		06/27/2025		613							613	613			
100207121	DENVER	CO		04/25/2025		848							848	848			
100218538	OREM	UT		06/27/2025		646							646	646			
100218495	SACRAMENTO	CA		06/27/2025		674							674	674			
100204689	THE VILLAGES	FL		04/04/2025		604							604	604			
100210406	FRAMINGHAM	MA		05/12/2025		1,361							1,361	1,361			
100209268	MERCED	CA		04/29/2025		2,404							2,404	2,404			
100211835	SAN DIEGO	CA		05/19/2025		1,191							1,191	1,191			
100209675	HOPKINS	MN		05/02/2025		845							845	845			
100207272	FREEPORT	NY		04/28/2025		1,038							1,038	1,038			
100205015	LAKELAND	FL		04/10/2025		1,236							1,236	1,236			
100205013	ROUND LAKE	IL		04/10/2025		1,051							1,051	1,051			
100210158	SEVIERVILLE	TN		05/07/2025		2,549							2,549	2,549			
100214866	CORRALES	NM		06/11/2025		3,475							3,475	3,475			
100215541	THORNVILLE	OH		06/12/2025		650							650	650			
100213342	LAS VEGAS	NV		05/29/2025		790							790	790			
100214163	ALDIE	VA		05/30/2025		849							849	849			
100212713	SPANAWAY	WA		05/28/2025		4,247							4,247	4,247			
100206543	BUFORD	GA		04/22/2025		5,032							5,032	5,032			
100218820	PEORIA	AZ		06/27/2025		722							722	722			
100219321	APTOS	CA		06/30/2025		662							662	662			
100206422	MURPHY	NC		04/22/2025		940							940	940			
100216559	JERSEY CITY	NJ		06/23/2025		650							650	650			
100204798	WASHINGTON	DC		04/09/2025		992							992	992			
100214633	ANAHEIM	CA		06/10/2025		947							947	947			
100210239	ORLANDO	FL		05/09/2025		913							913	913			
100212071	GOODYEAR	AZ		05/22/2025		612							612	612			
100214434	SALT LAKE CITY	UT		06/02/2025		1,463							1,463	1,463			
100213861	SEATTLE	WA		05/29/2025		942							942	942			
100218955	BARDSTOWN	KY		06/27/2025		574							574	574			
100204466	DESERT HOT SPRINGS	CA		04/04/2025		779							779	779			
100210165	OAKLAND	MD		05/07/2025		974							974	974			
100207181	NOKOMIS	FL		04/28/2025		1,019							1,019	1,019			
100206480	TUCSON	AZ		04/22/2025		925							925	925			
100213733	HOMESTEAD	FL		05/29/2025		1,876							1,876	1,876			
100214718	GRESHAM	OR		06/11/2025		995							995	995			
100212507	PORTLAND	OR		05/28/2025		1,000							1,000	1,000			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216497	LAS VEGAS	NV		06/23/2025		913							913	913			
100212279	FALLS CHURCH	VA		05/28/2025		852							852	852			
100206494	TUCSON	AZ		04/22/2025		925							925	925			
100215625	CHINO VALLEY	AZ		06/12/2025		1,093							1,093	1,093			
100215848	TAFTON	PA		06/12/2025		912							912	912			
100215627	PHILADELPHIA	PA		06/12/2025		1,237							1,237	1,237			
100211821	CAPE CANAVERAL	FL		05/19/2025		1,369							1,369	1,369			
100209227	DULUTH	GA		04/29/2025		33,872							33,872	33,872			
100218952	WHITESTONE	VA		06/27/2025		297							297	297			
100207253	NORTH RICHLAND HILLS	TX		04/28/2025		621							621	621			
100210402	INDIO	CA		05/12/2025		736							736	736			
100209891	SANGER	TX		06/11/2025		645							645	645			
100215421	COLUMBUS	OH		06/12/2025		782							782	782			
100214820	STATEN ISLAND	NY		06/11/2025		1,902							1,902	1,902			
100216453	PEMBROKE PINES	FL		06/20/2025		331							331	331			
100206909	CHULA VISTA	CA		04/24/2025		989							989	989			
100207465	BUFORD	GA		04/29/2025		987							987	987			
100206463	ATLANTA	GA		04/22/2025		1,536							1,536	1,536			
100209247	FRESNO	CA		04/29/2025		1,042							1,042	1,042			
100216302	WASHINGTON	DC		06/20/2025		694							694	694			
100215445	ORLANDO	FL		06/12/2025		663							663	663			
100212887	NEW PORT RICHEY	FL		05/29/2025		2,288							2,288	2,288			
100219353	SAN JOSE	CA		06/30/2025		695							695	695			
100212597	SAN LORENZO	CA		05/29/2025		814							814	814			
100205611	MARTIN	GA		05/09/2025		670							670	670			
100216701	BOISE	ID		06/23/2025		661							661	661			
100205793	MARIETTA	GA		04/14/2025		889							889	889			
100213866	MORENO VALLEY	CA		05/29/2025		1,047							1,047	1,047			
100206337	CORVALLIS	OR		04/17/2025		1,003							1,003	1,003			
100219342	NORTH READING	MA		06/30/2025		693							693	693			
100208987	VICTORIA	MN		04/29/2025		927							927	927			
100202210	MOONACHIE	NJ		04/17/2025		915							915	915			
100206258	NAPLES	FL		04/17/2025		(8,933)							(8,933)	(8,933)			
100204667	YAKIMA	WA		04/04/2025		916							916	916			
100218503	EUGENE	OR		06/27/2025		645							645	645			
100216518	SARASOTA	FL		06/23/2025		695							695	695			
100204855	HESPERIA	CA		04/09/2025		610							610	610			
100216337	BRIGHTON	CO		06/20/2025		363							363	363			
100214386	LOMA LINDA	CA		06/02/2025		1,526							1,526	1,526			
100211434	NASHVILLE	TN		05/16/2025		904							904	904			
100205856	ONTARIO	CA		04/14/2025		1,054							1,054	1,054			
100215878	RENO	NV		06/12/2025		1,000							1,000	1,000			
100205749	PHOENIX	AZ		04/14/2025		953							953	953			
100210099	MT. JULIET	TN		05/07/2025		1,333							1,333	1,333			
100212206	FARMINGTON	NM		05/22/2025		852							852	852			
100206068	LAKE ARROWHEAD	CA		05/16/2025		965							965	965			
100216743	BASTROP	TX		06/23/2025		5,539							5,539	5,539			
100213076	NORMANDY PARK	WA		05/29/2025		2,807							2,807	2,807			
100204899	FORT LAUDERDALE	FL		04/10/2025		1,208							1,208	1,208			
100204915	RICHMOND	TX		04/10/2025		841							841	841			
100216735	ENOCH	UT		06/23/2025		686							686	686			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211557	MASON	TX		06/05/2025		620							620	620			
100211603	FORESTHILL	CA		06/23/2025		1,386							1,386	1,386			
100211722	MILL SPRING	NC		05/19/2025		680							680	680			
100205983	BELT	MT		04/15/2025		1,003							1,003	1,003			
100211742	HENDERSONVILLE	NC		05/19/2025		904							904	904			
100205824	PHOENIX	AZ		04/14/2025		1,007							1,007	1,007			
100218607	GILBERT	AZ		06/27/2025		349							349	349			
100215410	INDIAN RIVER	MI		06/12/2025		843							843	843			
100211881	GILBERT	AZ		05/19/2025		932							932	932			
100213843	HILTON HEAD ISLAND	SC		05/29/2025		971							971	971			
100211571	BEND	OR		06/23/2025		1,259							1,259	1,259			
100203055	COLUMBIA	SC		04/25/2025		9,021							9,021	9,021			
100205937	TEMECULA	CA		04/15/2025		985							985	985			
100214670	RIVERSIDE	CA		06/11/2025		1,258							1,258	1,258			
100206065	MCMINNVILLE	OR		05/16/2025		2,004							2,004	2,004			
100216677	ARVADA	CO		06/23/2025		788							788	788			
100218879	BROKEN BOW	OK		06/27/2025		554							554	554			
100210650	GLENDALE	CA		05/15/2025		2,042							2,042	2,042			
100215903	HOBOKEN	NJ		06/16/2025		1,376							1,376	1,376			
100216698	CLAYTON	NC		06/23/2025		620							620	620			
100215564	ASHEVILLE	NC		06/12/2025		638							638	638			
100219276	MOAB	UT		06/30/2025		610							610	610			
100206527	LITTLEROCK	CA		04/22/2025		745							745	745			
100206684	SAN LORENZO	CA		04/24/2025		1,071							1,071	1,071			
100206441	BLUE RIDGE	GA		04/22/2025		999							999	999			
100214060	HOUSTON	TX		05/29/2025		719							719	719			
100205086	BUFORD	GA		04/11/2025		731							731	731			
100216576	SCOTTSDALE	AZ		06/23/2025		714							714	714			
100213765	JURUPA VALLEY	CA		05/29/2025		896							896	896			
100204703	RIVERSIDE	CA		04/08/2025		25,049							25,049	25,049			
100206605	POTTSBORO	TX		04/23/2025		1,073							1,073	1,073			
100207476	RICHMOND	TX		04/29/2025		1,686							1,686	1,686			
100207998	CONCORD	CA		04/29/2025		834							834	834			
100210664	RANCHO MIRAGE	CA		05/15/2025		977							977	977			
100204708	VIRGINIA BEACH	VA		04/08/2025		915							915	915			
100209463	QUEEN CREEK	AZ		04/29/2025		972							972	972			
100211481	LOS ANGELES	CA		05/16/2025		645							645	645			
100215570	OLYMPIC VALLEY	CA		06/12/2025		721							721	721			
100206198	OQUOSSOC	ME		04/16/2025		905							905	905			
100218756	SAINT AUGUSTINE	FL		06/27/2025		601							601	601			
100206292	FAIRFIELD	CA		04/17/2025		621							621	621			
100214395	MURRIETA	CA		06/02/2025		1,483							1,483	1,483			
100215859	MEMPHIS	TN		06/12/2025		1,045							1,045	1,045			
100205759	ELK GROVE	CA		04/14/2025		1,050							1,050	1,050			
100218754	MOUNT LAUREL	NJ		06/27/2025		848							848	848			
100215831	BEND	OR		06/12/2025		888							888	888			
100209553	BOSTON	MA		05/02/2025		5,898							5,898	5,898			
100214922	LEESBURG	VA		06/11/2025		831							831	831			
100212189	GULF BREEZE	FL		05/22/2025		1,707							1,707	1,707			
100214332	SEVIERVILLE	TN		06/02/2025		876							876	876			
100212247	NIPOMO	CA		05/27/2025		943							943	943			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212276	VAN NUYS	CA		05/28/2025		879							879	879			
100209575	SPARKS	NV		05/02/2025		969							969	969			
100212084	LAKE FOREST	CA		05/22/2025		660							660	660			
100206707	CRANFORD	NJ		04/23/2025		1,024							1,024	1,024			
100205860	PHILADELPHIA	PA		04/14/2025		965							965	965			
100213777	WASHINGTON	DC		05/29/2025		990							990	990			
100207068	MILLVILLE	DE		04/24/2025		871							871	871			
100218958	WEST BRIDGEWATER	MA		06/27/2025		310							310	310			
100205063	MANASSAS	VA		04/11/2025		888							888	888			
100206645	CANYON LAKE	TX		04/24/2025		800							800	800			
100214404	MERIDIAN	ID		06/02/2025		1,383							1,383	1,383			
100211736	CROSBY	TX		05/19/2025		894							894	894			
100205969	CHICAGO	IL		04/15/2025		790							790	790			
100213929	SUMMERVILLE	SC		05/29/2025		525							525	525			
100214448	VANCOUVER	WA		06/06/2025		1,105							1,105	1,105			
100209197	DURHAM	NC		04/29/2025		1,268							1,268	1,268			
100214034	LAS VEGAS	NV		05/29/2025		646							646	646			
100212082	PORTSMOUTH	NH		05/22/2025		950							950	950			
100214612	NORTH PORT	FL		06/09/2025		770							770	770			
100210646	OCEAN CITY	MD		05/15/2025		2,340							2,340	2,340			
100216269	DURANGO	CO		06/20/2025		1,212							1,212	1,212			
100211475	LEBANON	TN		05/16/2025		869							869	869			
100218872	FREDERICKSBURG	TX		06/27/2025		534							534	534			
100207275	SACRAMENTO	CA		04/28/2025		852							852	852			
500006248001	HEERLEN	NLD		06/30/2025		(13)							(13)		13		13
100209248	ELK GROVE	CA		04/29/2025		1,215							1,215	1,215			
100219136	COEUR D'ALENE	ID		06/27/2025		343							343	343			
100219284	ROCKWALL	TX		06/30/2025		640							640	640			
100214310	PORT SAINT LUCIE	FL		06/02/2025		2,136							2,136	2,136			
100215407	CHICAGO	IL		06/12/2025		1,010							1,010	1,010			
100207192	MIAMI	FL		04/28/2025		924							924	924			
100212218	WITTMANN	AZ		05/22/2025		1,097							1,097	1,097			
100206761	STOCKTON	CA		04/23/2025		982							982	982			
100212672	LAS VEGAS	NV		05/29/2025		579							579	579			
100204793	WASHINGTON	DC		04/09/2025		1,249							1,249	1,249			
100219186	ROCKAWAY BEACH	OR		06/27/2025		1,005							1,005	1,005			
100214624	VANCOUVER	WA		06/10/2025		682							682	682			
100211765	ISSAQUAH	WA		05/19/2025		171,256							171,256	171,256			
100212547	HOLLYWOOD	FL		05/29/2025		642							642	642			
100209659	WHITMAN	MA		05/02/2025		820							820	820			
100212800	ARNHEM	NLD		05/28/2025		1,531						(1,645)	(114)		114		114
100209487	MONROE	NC		05/01/2025		811							811	811			
100210302	RIUDOSO	NM		05/09/2025		845							845	845			
100214012	YULEE	FL		05/29/2025		1,438							1,438	1,438			
100209329	FARMERS BRANCH	TX		04/29/2025		983							983	983			
100206088	CAPE MAY COURT HOUSE	NJ		04/16/2025		878							878	878			
100212130	MINT HILL	NC		05/22/2025		618							618	618			
100214832	VALRICO	FL		06/11/2025		737							737	737			
100209621	NAPLES	FL		05/02/2025		906							906	906			
100214602	VERO BEACH	FL		06/09/2025		1,329							1,329	1,329			
100207220	GLENDALE	AZ		04/28/2025		829							829	829			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100219158	REDLANDS	CA		06/27/2025		16,307							16,307	16,307			
100209296	BERLIN	MD		04/29/2025		1,087							1,087	1,087			
100206197	JENSEN BEACH	FL		04/16/2025		832							832	832			
100199237	SALT LAKE CITY	UT		04/09/2025		932							932	932			
100211503	PINON HILLS	CA		05/16/2025		1,007							1,007	1,007			
100206330	TAHOE CITY	CA		04/17/2025		1,181							1,181	1,181			
100216706	HIGDEN	AR		06/23/2025		944							944	944			
100206136	FRESNO	CA		04/16/2025		963							963	963			
100211883	HIGHLANDS RANCH	CO		05/19/2025		665							665	665			
100210006	SOUTH PASADENA	CA		05/07/2025		1,474							1,474	1,474			
100214097	WEATHERFORD	TX		05/30/2025		1,000							1,000	1,000			
100213977	WEST JORDAN	UT		05/29/2025		1,187							1,187	1,187			
100206775	WILMINGTON	VT		04/23/2025		835							835	835			
100213806	NORTH LAS VEGAS	NV		05/29/2025		987							987	987			
100214373	MERCED	CA		06/02/2025		1,264							1,264	1,264			
100215693	THIELLS	NY		06/13/2025		655							655	655			
100218220	ROSENBERG	TX		06/26/2025		1,668							1,668	1,668			
100210530	DOWNERS GROVE	IL		05/15/2025		1,346							1,346	1,346			
100212758	SNEEK	NLD		05/28/2025		(101)							(101)		101		101
100218428	GRONINGEN	NLD		06/26/2025		(25)							(25)		25		25
100211728	HENDERSON	NV		05/19/2025		892							892	892			
100218230	GARDENA	CA		06/26/2025		582							582	582			
100207305	PHOENIX	AZ		04/28/2025		733							733	733			
100211971	SUWANEE	GA		05/22/2025		617							617	617			
100210156	QUEEN CREEK	AZ		05/07/2025		824							824	824			
100215018	PORT ST. LUCIE	FL		06/11/2025		573							573	573			
100207523	YPSILANTI	MI		04/29/2025		761							761	761			
100207055	BELMONT	NC		04/24/2025		809							809	809			
100218904	KISSIMMEE	FL		06/27/2025		795							795	795			
100213846	POLLOCK PINES	CA		05/29/2025		839							839	839			
100219173	PALM COAST	FL		06/27/2025		502							502	502			
100218953	STARKVILLE	MS		06/27/2025		588							588	588			
100219261	CHICAGO	IL		06/30/2025		1,559							1,559	1,559			
100219373	TONAWANDA	NY		06/30/2025		386							386	386			
100212120	PALM DESERT	CA		05/22/2025		982							982	982			
100216681	ATTLEBORO	MA		06/23/2025		1,259							1,259	1,259			
100218824	BALL GROUND	GA		06/27/2025		841							841	841			
100212634	CLERMONT	FL		05/29/2025		668							668	668			
100211985	HOSCHTON	GA		05/22/2025		534							534	534			
100219095	MORENO VALLEY	CA		06/27/2025		1,242							1,242	1,242			
100210766	PHOENIX	AZ		05/15/2025		2,363							2,363	2,363			
100206033	WINTER GARDEN	FL		04/15/2025		954							954	954			
100204422	SALISBURY MILLS	NY		04/01/2025		543							543	543			
100212706	DENVER	CO		05/28/2025		1,171							1,171	1,171			
100211670	FEDERAL WAY	WA		05/19/2025		1,065							1,065	1,065			
100210675	CHANDLER	AZ		05/15/2025		906							906	906			
100213979	SEVIERVILLE	TN		05/29/2025		1,038							1,038	1,038			
100215457	DEARBORN	MI		06/12/2025		2,621							2,621	2,621			
100218766	SPARKS	NV		06/27/2025		570							570	570			
100215753	CARROLL	NH		06/12/2025		987							987	987			
100209941	CHARLOTTE	NC		06/11/2025		518							518	518			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204762	PATTERSON	CA		04/09/2025		1,964							1,964	1,964			
100214591	LOS ANGELES	CA		06/09/2025		1							1	1			
100205037	NORTH KINGSTOWN	RI		04/11/2025		841							841	841			
100215424	LA HABRA	CA		06/12/2025		1,319							1,319	1,319			
100205994	BRASELTON	GA		04/15/2025		1,736							1,736	1,736			
100212578	CHANDLER	AZ		05/29/2025		530							530	530			
100215623	FORSYTH	MO		06/12/2025		700							700	700			
100209445	PALM BAY	FL		04/29/2025		815							815	815			
100213992	PORT ISABEL	TX		05/29/2025		965							965	965			
100215857	SPRINGFIELD	VA		06/12/2025		967							967	967			
100214653	ALLEN	TX		06/10/2025		658							658	658			
100209985	PEMBROKE PINES	FL		06/11/2025		598							598	598			
100206196	JOSHUA TREE	CA		04/16/2025		1,598							1,598	1,598			
100218841	LAVEEN	AZ		06/27/2025		795							795	795			
100210186	HILO	HI		05/07/2025		1,038							1,038	1,038			
100214790	SAVANNAH	GA		06/11/2025		862							862	862			
100216082	BRANDYWINE	MD		06/17/2025		556							556	556			
100209395	LAS VEGAS	NV		04/29/2025		878							878	878			
100213954	RANCHO CORDOVA	CA		05/29/2025		1,165							1,165	1,165			
100206005	LANCASTER	CA		04/15/2025		926							926	926			
100205782	LATHROP	CA		04/14/2025		993							993	993			
100206653	PROSPER	TX		04/24/2025		926							926	926			
100211610	CONCORD	CA		06/23/2025		552							552	552			
100218353	S-GRAVENHAGE	NLD		06/26/2025		(15)							(15)		15		15
100210403	CUMMING	GA		05/12/2025		1,436							1,436	1,436			
100215009	BOERNE	TX		06/11/2025		1,385							1,385	1,385			
100205767	PORTLAND	OR		04/14/2025		895							895	895			
100218914	HAMPSTEAD	NC		06/27/2025		586							586	586			
100209925	MURFREESBORO	TN		06/11/2025		423							423	423			
100215702	PORTLAND	OR		06/13/2025		620							620	620			
100206655	DACULA	GA		04/24/2025		826							826	826			
100211856	APEX	NC		05/19/2025		1,050							1,050	1,050			
100215709	SACRAMENTO	CA		06/13/2025		500							500	500			
100216669	ROSELLE	NJ		06/23/2025		552							552	552			
100213428	ORANGE	CA		05/29/2025		1,059							1,059	1,059			
100204890	PORTLAND	OR		04/10/2025		890							890	890			
100210739	OKLAHOMA CITY	OK		05/15/2025		1,995							1,995	1,995			
100207105	SACRAMENTO	CA		04/24/2025		752							752	752			
100206673	COMMACK	NY		04/24/2025		6,842							6,842	6,842			
100205569	SEASIDE HEIGHTS	NJ		05/09/2025		904							904	904			
100215466	COLUMBUS	OH		06/12/2025		793							793	793			
100206129	FULLERTON	CA		04/16/2025		862							862	862			
100211884	WILLIAMSTOWN	NJ		05/19/2025		929							929	929			
100207194	KISSIMMEE	FL		04/28/2025		1,062							1,062	1,062			
100205587	ISELIN	NJ		05/09/2025		955							955	955			
100219272	CONYERS	GA		06/30/2025		549							549	549			
100206209	SHENANDOAH	VA		04/16/2025		773							773	773			
100215464	PHOENIX	AZ		06/12/2025		985							985	985			
100206225	VANCOUVER	WA		04/17/2025		531							531	531			
100206247	SACRAMENTO	CA		04/17/2025		1,009							1,009	1,009			
100218474	FORT MYERS	FL		06/27/2025		1,276							1,276	1,276			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211478	FUQUAY VARINA	NC		05/16/2025		642							642	642			
100214347	PEORIA	AZ		06/02/2025		957							957	957			
100205869	WESTON	FL		04/14/2025		2,159							2,159	2,159			
100214459	HIGHLAND	CA		06/06/2025		971							971	971			
100209385	COLORADO SPRINGS	CO		04/29/2025		880							880	880			
100212254	DALLAS	GA		05/28/2025		851							851	851			
100205881	ROSEVILLE	CA		04/14/2025		1,017							1,017	1,017			
100215638	ASHBURN	VA		06/12/2025		586							586	586			
100212608	SACRAMENTO	CA		05/29/2025		801							801	801			
100204738	OCOEE	FL		04/09/2025		1,146							1,146	1,146			
100207137	PEACHTREE CORNERS	GA		04/28/2025		923							923	923			
100209667	SEASIDE HEIGHTS	NJ		05/02/2025		940							940	940			
100216415	SURPRISE	AZ		06/20/2025		600							600	600			
100210098	BRADENTON	FL		05/07/2025		862							862	862			
100214960	ARCADIA	CA		06/11/2025		3,112							3,112	3,112			
100206614	GLENDALE	AZ		04/23/2025		1,129							1,129	1,129			
100206420	GARNER	NC		05/22/2025		1,300							1,300	1,300			
100215347	SANTA ANA	CA		06/12/2025		855							855	855			
3410000696	NASHVILLE	TN		04/07/2025		778							778	778			
100203049	COCOA	FL		04/25/2025		818							818	818			
100210219	TEMPE	AZ		05/09/2025		867							867	867			
100207296	RANCHO CORDOVA	CA		04/28/2025		813							813	813			
100211844	EASTHAM	MA		05/19/2025		5,153							5,153	5,153			
100206473	MARIETTA	GA		04/22/2025		1,136							1,136	1,136			
100205963	MOUNTAIN HOUSE	CA		04/15/2025		1,006							1,006	1,006			
100206366	TACOMA	WA		04/17/2025		2,035							2,035	2,035			
100216044	ORLANDO	FL		06/17/2025		1,225							1,225	1,225			
100209521	ENNIS	MT		05/02/2025		1,981							1,981	1,981			
100209335	MOAB	UT		04/29/2025		615							615	615			
100209387	FULLERTON	CA		04/29/2025		867							867	867			
100210783	THOUSAND OAKS	CA		05/15/2025		784							784	784			
100215772	FITCHBURG	MA		06/12/2025		934							934	934			
100213771	LONGWOOD	FL		05/29/2025		614							614	614			
100199232	LAS VEGAS	NV		04/09/2025		906							906	906			
100210075	LAKEWOOD RANCH	FL		05/07/2025		897							897	897			
100218192	ANCHORAGE	AK		06/26/2025		223							223	223			
100214110	COUPEVILLE	WA		05/30/2025		871							871	871			
100207359	TROUTMAN	NC		04/29/2025		853							853	853			
100213795	VICTORVILLE	CA		05/29/2025		609							609	609			
100214074	CHULA VISTA	CA		05/30/2025		675							675	675			
100210757	ST SIMONS ISLAND	GA		05/15/2025		1,085							1,085	1,085			
100216515	SEATTLE	WA		06/23/2025		1,999							1,999	1,999			
100206382	SCOTTSDALE	AZ		05/22/2025		989							989	989			
100212552	OCEANSIDE	CA		05/29/2025		885							885	885			
100205827	CHARLOTTE	NC		04/14/2025		940							940	940			
100216263	MESA	AZ		06/20/2025		655							655	655			
100212355	NEW BRIGHTON	MN		05/28/2025		961							961	961			
100211786	CARROLLTON	TX		05/19/2025		1,034							1,034	1,034			
100205902	RICHMOND	VA		04/14/2025		960							960	960			
100206519	NEW FAIRFIELD	CT		04/22/2025		1,413							1,413	1,413			
100216033	PROVO	UT		06/17/2025		1,113							1,113	1,113			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211614	PENN VALLEY	CA		06/23/2025		576							576	576			
100218812	GARDNER	MA		06/27/2025		573							573	573			
100213737	VERO BEACH	FL		05/29/2025		362,798							362,798	362,798			
100207438	SOUTH AMBOY	NJ		04/29/2025		742							742	742			
100204947	LAKE HAVASU CITY	AZ		04/10/2025		620							620	620			
100212173	GIG HARBOR	WA		05/22/2025		948							948	948			
100216350	WINNEMUCCA	NV		06/20/2025		562							562	562			
100216221	WEST SACRAMENTO	CA		06/20/2025		596							596	596			
100209489	EWING	NJ		05/01/2025		1,114							1,114	1,114			
100214130	PEQUANNOCK	NJ		05/30/2025		516							516	516			
100215827	MANSFIELD	TX		06/12/2025		4,025							4,025	4,025			
100204912	BUELLTON	CA		04/10/2025		882							882	882			
100215807	ARLINGTON	TN		06/12/2025		1,066							1,066	1,066			
100207000	MIAMI	FL		04/24/2025		1,142							1,142	1,142			
100204463	CLERMONT	FL		04/04/2025		963							963	963			
100216268	STOCKTON	CA		06/20/2025		918							918	918			
100208962	DOWNEY	CA		04/29/2025		6,961							6,961	6,961			
100218927	SEBRING	FL		06/27/2025		645							645	645			
100216696	SUMMERVILLE	SC		06/23/2025		628							628	628			
100205633	FRISCO	TX		05/09/2025		690							690	690			
100211584	SPRING HILL	TN		06/23/2025		907							907	907			
100207452	WHITTIER	CA		04/29/2025		1,306							1,306	1,306			
100210723	PHOENIX	AZ		05/15/2025		782							782	782			
100205746	COLORADO SPRINGS	CO		04/14/2025		882							882	882			
100218861	EAST WENATCHEE	WA		06/27/2025		527							527	527			
100210659	SEATTLE	WA		05/15/2025		1,049							1,049	1,049			
100211702	CARY	NC		05/19/2025		1,270							1,270	1,270			
100216703	LEESBURG	VA		06/23/2025		685							685	685			
100209334	COLTEWAH	TN		04/29/2025		609							609	609			
100209187	PLAINFIELD	IL		04/30/2025		848							848	848			
100206705	WINDSOR	CO		04/23/2025		899							899	899			
100219001	IDYLLWILD	CA		06/27/2025		308							308	308			
100218885	FRANKFORT	KY		06/27/2025		542							542	542			
100215846	SANTAQUIN	UT		06/12/2025		985							985	985			
100218485	PINOLE	CA		06/27/2025		905							905	905			
100218576	PORT ANGELES	WA		06/27/2025		3,265							3,265	3,265			
100218575	BRADENTON	FL		06/27/2025		559							559	559			
100216525	BLAINE	MN		06/23/2025		1,574							1,574	1,574			
100207138	KEY LARGO	FL		04/28/2025		1,396							1,396	1,396			
100203048	VERONA	WI		04/25/2025		859							859	859			
100214296	RENTON	WA		05/30/2025		644							644	644			
100210266	RUTHER GLEN	VA		05/09/2025		771							771	771			
100209279	ESTERO	FL		04/29/2025		956							956	956			
100211772	MODESTO	CA		05/19/2025		992							992	992			
100204955	PUNTA GORDA	FL		04/10/2025		953							953	953			
100206523	BRANDON	FL		04/22/2025		850							850	850			
100209169	LAS VEGAS	NV		04/30/2025		6,163							6,163	6,163			
100206703	HOLLADAY	UT		04/23/2025		1,004							1,004	1,004			
100210609	NEW PORT RICHEY	FL		05/15/2025		816							816	816			
100212178	SANDPOINT	ID		05/22/2025		1,166							1,166	1,166			
100212269	AUBURN	GA		05/28/2025		42,660							42,660	42,660			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216075	WOODBURN	OR		06/17/2025		503							503	503			
100216065	PORTLAND	OR		06/17/2025		822							822	822			
100211778	LITCHFIELD PARK	AZ		05/19/2025		913							913	913			
100209178	RUPERT	ID		04/30/2025		787							787	787			
100216494	POTTSTOWN	PA		06/23/2025		570							570	570			
100216207	WALL TOWNSHIP	NJ		06/20/2025		579							579	579			
100207298	WEST SACRAMENTO	CA		04/28/2025		888							888	888			
100206170	CHARLOTTE	NC		04/16/2025		932							932	932			
100212714	PHILADELPHIA	PA		05/28/2025		871							871	871			
100211978	FULSHEAR	TX		05/22/2025		611							611	611			
100215322	RIVERSIDE	CA		06/12/2025		529							529	529			
100215790	POCONO LAKE	PA		06/12/2025		863							863	863			
100204496	BUFFALO	NY		04/04/2025		835							835	835			
100206012	BRISTOL	CT		04/15/2025		883							883	883			
100204997	PUNTA GORDA	FL		04/10/2025		755							755	755			
100211966	VALLEJO	CA		05/22/2025		932							932	932			
100206539	VISALIA	CA		04/22/2025		841							841	841			
100215710	ANAHEIM	CA		06/13/2025		554							554	554			
100206283	LEAVENWORTH	WA		04/17/2025		966							966	966			
100218866	SATELLITE BEACH	FL		06/27/2025		632							632	632			
100210478	PICO RIVERA	CA		05/12/2025		828							828	828			
100205916	TEMECULA	CA		04/15/2025		1,067							1,067	1,067			
100206727	TACOMA	WA		04/23/2025		776							776	776			
100210591	MOBILE	AL		05/15/2025		907							907	907			
100212943	BRENTWOOD	TN		05/29/2025		5,134							5,134	5,134			
100211952	POMPANO BEACH	FL		05/22/2025		851							851	851			
100208070	YUCAIPA	CA		04/29/2025		507							507	507			
100210107	BELLEVILLE	NJ		05/07/2025		911							911	911			
100202993	HARBOR CITY	CA		04/25/2025		951							951	951			
100207037	NEWBERG	OR		04/24/2025		782							782	782			
100214632	RICHMOND	TX		06/10/2025		889							889	889			
100218903	NAVARRE	FL		06/27/2025		100,010							100,010	100,010			
100209258	CINCINNATI	OH		04/29/2025		979							979	979			
100211815	OCEANSIDE	CA		05/19/2025		637							637	637			
100218511	ROANOKE	VA		06/27/2025		268							268	268			
100204996	DOWNINGTOWN	PA		04/10/2025		2,628							2,628	2,628			
100207241	CHANDLER	AZ		04/28/2025		859							859	859			
100211803	RENO	NV		05/19/2025		905							905	905			
100210229	ARVADA	CO		05/09/2025		915							915	915			
100206178	GARDNERVILLE	NV		04/16/2025		957							957	957			
100216678	ORLANDO	FL		06/23/2025		953							953	953			
100206347	BLUFFDALE	UT		04/17/2025		1,342							1,342	1,342			
100218585	SEASIDE HEIGHTS	NJ		06/27/2025		2,058							2,058	2,058			
100218840	FISHERS	IN		06/27/2025		3,968							3,968	3,968			
100211775	BUCKEYE	AZ		05/19/2025		903							903	903			
100216046	NEW ORLEANS	LA		06/17/2025		1,032							1,032	1,032			
100219351	LONG BRANCH	NJ		06/30/2025		361							361	361			
100216644	DACONO	CO		06/23/2025		716							716	716			
100209550	INDIANAPOLIS	IN		05/02/2025		761							761	761			
100211893	SURPRISE	AZ		05/19/2025		982							982	982			
100210267	POCONO PINES	PA		05/09/2025		801							801	801			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100216128	BRADENTON	FL		06/17/2025		987							987	987			
100206713	KISSIMMEE	FL		04/23/2025		734							734	734			
100205792	HOUSTON	TX		04/14/2025		961							961	961			
100211918	JAMAICA BEACH	TX		05/19/2025		876							876	876			
100218965	MIAMI	FL		06/27/2025		218							218	218			
100216214	GUSTINE	CA		06/20/2025		589							589	589			
100210412	WEST BRIDGEWATER	MA		05/12/2025		312							312	312			
100212637	JUNO BEACH	FL		05/29/2025		1,251							1,251	1,251			
100211514	LAKE HUGHES	CA		06/05/2025		531							531	531			
100206378	HOUSTON	TX		05/22/2025		729							729	729			
100211421	MIAMI	FL		05/16/2025		807							807	807			
100205716	WAUNAKEE	WI		04/14/2025		938							938	938			
100211920	DOWAGIAC	MI		05/19/2025		2,995							2,995	2,995			
100209498	MURFREESBORO	TN		05/01/2025		1,141							1,141	1,141			
100210584	SOUTH CHESTERFIELD	VA		05/15/2025		772							772	772			
100214807	LOWELL	MA		06/11/2025		788							788	788			
100214954	HURRICANE	UT		06/11/2025		822							822	822			
100209618	COLUMBUS	OH		05/02/2025		830							830	830			
100216482	NAPLES	FL		06/23/2025		753							753	753			
100208336	CHULA VISTA	CA		04/29/2025		4,410							4,410	4,410			
100219196	JOHNS CREEK	GA		06/27/2025		899							899	899			
100210630	WHEAT RIDGE	CO		05/15/2025		971							971	971			
100214605	BRASELTON	GA		06/09/2025		4,129							4,129	4,129			
100213936	DALLAS	TX		05/29/2025		917							917	917			
100211902	SAN TAN VALLEY	AZ		05/19/2025		918							918	918			
100211527	BUFFALO GROVE	IL		06/05/2025		1,168							1,168	1,168			
100210663	LEANDER	TX		05/15/2025		969							969	969			
500005584002	S-GRAVENHAGE	NLD		04/30/2025		(36)							(36)		36		36
100218381	HILVERSUM	NLD		06/26/2025		8							8		(8)		(8)
500006368001	ASSEN	NLD		06/30/2025		(8)							(8)		8		8
100218898	BERLIN	MD		06/27/2025		2,122							2,122	2,122			
100214786	CHESTERFIELD	MI		06/11/2025		738							738	738			
100205160	LAKE WORTH	FL		05/01/2025		910							910	910			
100215819	OAK ISLAND	NC		06/12/2025		828							828	828			
100212512	PALM HARBOR	FL		05/29/2025		572							572	572			
100219026	HOUSTON	TX		06/27/2025		305							305	305			
100214208	NORTH MYRTLE BEACH	SC		05/30/2025		524							524	524			
100213903	GILBERT	AZ		05/29/2025		871							871	871			
100206257	CINCINNATI	OH		04/17/2025		841							841	841			
100204930	LAPEER	MI		04/10/2025		518							518	518			
100209233	THORNTON	CO		04/29/2025		1,208							1,208	1,208			
100210457	DELANO	CA		05/12/2025		1,132							1,132	1,132			
100207178	LEWISVILLE	TX		04/28/2025		1,171							1,171	1,171			
100209403	PIKESVILLE	MD		04/29/2025		3,864							3,864	3,864			
100207421	KELSEYVILLE	CA		04/29/2025		889							889	889			
100209666	BROOMFIELD	CO		05/02/2025		1,017							1,017	1,017			
100205768	ANCHORAGE	AK		04/14/2025		951							951	951			
100210285	PHOENIX	AZ		05/09/2025		813							813	813			
100213944	SUNRISE BEACH	MO		05/29/2025		4,381							4,381	4,381			
100219031	WENDELL	NC		06/27/2025		273							273	273			
100213876	WAUWATOSA	WI		05/29/2025		1,093							1,093	1,093			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205842	BENTONVILLE	AR		04/14/2025		1,353							1,353	1,353			
100215278	STATE COLLEGE	PA		06/12/2025		678							678	678			
100210575	LEHIGH ACRES	FL		05/15/2025		832							832	832			
100211812	WAUWATOSA	WI		05/19/2025		978							978	978			
100209449	HEMPHILL	TX		04/29/2025		40,883							40,883	40,883			
100210612	TEMPE	AZ		05/15/2025		736							736	736			
100207109	PLEASANT GROVE	UT		04/24/2025		2,994							2,994	2,994			
100218956	ARNOLD	CA		06/27/2025		276							276	276			
100208801	MALVERN	PA		04/29/2025		12,707							12,707	12,707			
100213970	AUSTIN	TX		05/29/2025		938							938	938			
100218700	OAKLAND	NJ		06/27/2025		832							832	832			
100214105	NAPLES	FL		05/30/2025		935							935	935			
100215353	WILLIAMSTOWN	NJ		06/12/2025		594							594	594			
100214924	UPLAND	CA		06/11/2025		970							970	970			
100211887	MOORESVILLE	NC		05/19/2025		1,001							1,001	1,001			
100209926	CRESTLINE	CA		06/11/2025		554							554	554			
100211790	DURHAM	NC		05/19/2025		818							818	818			
100215287	NORTHAMPTON	MA		06/12/2025		867							867	867			
100206944	MORENO VALLEY	CA		04/25/2025		728							728	728			
100216139	LOS ANGELES	CA		06/17/2025		982							982	982			
100215470	LONG BEACH	CA		06/12/2025		706							706	706			
100210264	CONWAY	SC		05/09/2025		630							630	630			
100208216	STOCKTON	CA		04/29/2025		2,031							2,031	2,031			
100205980	ELIZABETH	NJ		04/15/2025		1,067							1,067	1,067			
100211560	GOODYEAR	AZ		06/23/2025		538							538	538			
100214323	HELEN	GA		06/02/2025		970							970	970			
100209912	SAN CARLOS	CA		06/11/2025		857							857	857			
100215620	PUNTA GORDA	FL		06/12/2025		500							500	500			
100211711	NASHVILLE	TN		05/19/2025		849							849	849			
100212350	NORTH MIAMI	FL		05/28/2025		930							930	930			
100209214	LONGMONT	CO		04/29/2025		22,262							22,262	22,262			
100211768	BELLINGHAM	WA		05/19/2025		1,066							1,066	1,066			
100214268	ROHNERT PARK	CA		05/30/2025		903							903	903			
100209400	HENDERSONVILLE	NC		04/29/2025		2,413							2,413	2,413			
100214782	GLENMOORE	PA		06/11/2025		755							755	755			
100209790	NEW SMYRNA BEACH	FL		05/05/2025		782							782	782			
100218582	CHARLOTTE	NC		06/27/2025		821							821	821			
100209789	RICHMOND	CA		05/05/2025		563							563	563			
100206659	LAKE HAVASU CITY	AZ		04/24/2025		769							769	769			
100215351	TALLAHASSEE	FL		06/12/2025		606							606	606			
100212699	MCKINNEY	TX		05/28/2025		1,315							1,315	1,315			
100211941	VIRGINIA BEACH	VA		05/19/2025		837							837	837			
100205687	STUART	FL		05/09/2025		974							974	974			
100213974	APEX	NC		05/29/2025		38,751							38,751	38,751			
100210245	OPA LOCKA	FL		05/09/2025		956							956	956			
100212185	SILVERDALE	WA		05/22/2025		997							997	997			
100216683	MORENO VALLEY	CA		06/23/2025		627							627	627			
100209291	SACRAMENTO	CA		04/29/2025		922							922	922			
100218505	JOLIET	IL		06/27/2025		288							288	288			
100210394	AURORA	CO		05/12/2025		738							738	738			
100207464	WALLER	TX		04/29/2025		642							642	642			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100214652	HOUSTON	TX		06/10/2025		622							622	622			
100206367	MINNEAPOLIS	MN		04/17/2025		2,205							2,205	2,205			
100219203	ORANGEVALE	CA		06/27/2025		4,068							4,068	4,068			
100205003	LEWISTON	ID		04/10/2025		886							886	886			
100218506	BURBANK	IL		06/27/2025		281							281	281			
100218795	WEST FARGO	ND		06/27/2025		566							566	566			
100204735	VENTURA	CA		04/09/2025		734							734	734			
100205127	APPLE VALLEY	CA		04/11/2025		706							706	706			
100215438	WASHINGTON	MI		06/12/2025		198,431							198,431	198,431			
100206334	CHICAGO	IL		04/17/2025		947							947	947			
100218469	BAKERSFIELD	CA		06/27/2025		2,973							2,973	2,973			
100210734	MESA	AZ		05/15/2025		3,312							3,312	3,312			
100207013	PHOENIX	AZ		04/24/2025		771							771	771			
100213700	PARRISH	FL		05/29/2025		430							430	430			
100216747	SWEDESBORO	NJ		06/23/2025		868							868	868			
100219311	RIO RANCHO	NM		06/30/2025		624							624	624			
100218854	CRIPPLE CREEK	CO		06/27/2025		582							582	582			
100214377	THE VILLAGES	FL		06/02/2025		810							810	810			
100209118	S-GRAVENHAGE	NLD		04/29/2025		(91)							(91)		91		91
100218390	BODEGRAVEN	NLD		06/26/2025		(21)							(21)		21		21
100210307	LEWES	DE		05/09/2025		1,596							1,596	1,596			
100214068	CHEYENNE	WY		05/30/2025		554							554	554			
100214694	PERRIS	CA		06/11/2025		766							766	766			
100219148	MAGNOLIA	TX		06/27/2025		808							808	808			
100219014	OCALA	FL		06/27/2025		250							250	250			
100216476	LAKE GENEVA	WI		06/23/2025		604							604	604			
100212710	WASHINGTON	DC		05/28/2025		1,123							1,123	1,123			
100204723	RANCHO SANTA MARGARITA	CA		04/08/2025		1,378							1,378	1,378			
100212191	NAPERVILLE	IL		05/22/2025		1,049							1,049	1,049			
100207370	BARSTOW	CA		04/29/2025		1,085							1,085	1,085			
100211740	DAVIDSON	NC		05/19/2025		1,053							1,053	1,053			
100210161	SAGAMORE BEACH	MA		05/07/2025		1,213							1,213	1,213			
100215614	PENSACOLA	FL		06/12/2025		1,342							1,342	1,342			
100215600	PHOENIX	AZ		06/12/2025		18,786							18,786	18,786			
100207486	LAND O' LAKES	FL		04/29/2025		912							912	912			
100216585	SALEM	OR		06/23/2025		1,788							1,788	1,788			
100208949	CLERMONT	FL		04/29/2025		937							937	937			
100209284	TUCSON	AZ		04/29/2025		933							933	933			
100215729	MOUNT DESERT	ME		06/12/2025		851							851	851			
100213138	SAN DIEGO	CA		05/29/2025		2,253							2,253	2,253			
100215442	MARIETTA	GA		06/12/2025		785							785	785			
100213892	SACHSE	TX		05/29/2025		914							914	914			
100206424	FAYETTEVILLE	GA		04/22/2025		751							751	751			
100210537	HERNANDO	FL		05/15/2025		912							912	912			
100208305	CARLSBAD	CA		04/29/2025		1,985							1,985	1,985			
100207173	BURLINGTON	KY		04/28/2025		832							832	832			
100209304	NELLYSFORD	VA		04/29/2025		1,198							1,198	1,198			
100206315	SAINT CLOUD	FL		04/17/2025		1,040							1,040	1,040			
100210495	AUBURN	CA		05/12/2025		783							783	783			
100207010	SOMERS POINT	NJ		04/24/2025		868							868	868			
100214484	MENTONE	CA		06/06/2025		517							517	517			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216255	SEAGOVILLE	TX		06/20/2025		591							591	591			
100209871	MOUNT PLEASANT	SC		06/11/2025		551							551	551			
100207318	RICHMOND	TX		04/28/2025		4,165							4,165	4,165			
100211761	LEAVENWORTH	WA		05/19/2025		622							622	622			
100219336	CHICAGO	IL		06/30/2025		260							260	260			
100207039	SAN DIEGO	CA		04/24/2025		639							639	639			
100214842	SUWANEE	GA		06/11/2025		844							844	844			
100216697	SUNRISE BEACH	MO		06/23/2025		902							902	902			
100211831	APEX	NC		05/19/2025		3,150							3,150	3,150			
100211946	RALEIGH	NC		05/19/2025		922							922	922			
100209339	APOLLO BEACH	FL		04/29/2025		870							870	870			
100206656	SEEKONK	MA		04/24/2025		1,241							1,241	1,241			
100211644	TAYLORSVILLE	UT		05/16/2025		832							832	832			
100206563	WYLIE	TX		04/22/2025		786							786	786			
100215611	WASHINGTON	UT		06/12/2025		4,293							4,293	4,293			
100210539	JURUPA VALLEY	CA		05/15/2025		3,328							3,328	3,328			
100204680	GARNERVILLE	NY		04/04/2025		827							827	827			
100204858	MALDEN	MA		04/09/2025		2,940							2,940	2,940			
100214859	SAN BERNARDINO	CA		06/11/2025		777							777	777			
100212594	OLYMPIA	WA		05/29/2025		604							604	604			
100218655	GULF SHORES	AL		06/27/2025		922							922	922			
100218809	NASHVILLE	TN		06/27/2025		580							580	580			
100218689	FAIRFAX	VA		06/27/2025		96,022							96,022	96,022			
100207519	AUBURN	WA		04/29/2025		845							845	845			
100208653	BEND	OR		04/29/2025		2,063							2,063	2,063			
100214166	POMPANO BEACH	FL		05/30/2025		609							609	609			
100209080	ZWOLLE	NLD		04/29/2025		216,512							216,512	221,911	5,399		5,399
100212748	ROTTERDAM	NLD		05/28/2025		(119)							(119)		119		119
100206309	RIVERTON	UT		04/17/2025		910							910	910			
100206555	LAS VEGAS	NV		04/22/2025		766							766	766			
100207077	RIDGEWOOD	NY		04/24/2025		760							760	760			
100209361	ORO VALLEY	AZ		04/29/2025		853							853	853			
100213804	INDIANAPOLIS	IN		05/29/2025		592							592	592			
100204857	PAHRUMP	NV		04/09/2025		751							751	751			
100209423	PINE	ID		04/29/2025		800							800	800			
100214688	LAUDERHILL	FL		06/11/2025		794							794	794			
100214356	PIGEON FORGE	TN		06/02/2025		1,081							1,081	1,081			
100212633	WESTON	FL		05/29/2025		1,524							1,524	1,524			
100209686	MONROE	NY		05/02/2025		835							835	835			
100210294	SAN ANTONIO	TX		05/09/2025		734							734	734			
100214284	HAVERHILL	MA		05/30/2025		536							536	536			
100215475	OLYMPIA	WA		06/12/2025		892							892	892			
100219093	NEW RIVER	AZ		06/27/2025		545							545	545			
100209518	BELLFLOWER	CA		05/02/2025		1,538							1,538	1,538			
100210318	MILLVILLE	DE		05/09/2025		725							725	725			
100207075	FRESNO	CA		04/24/2025		743							743	743			
100215764	FRISCO	TX		06/12/2025		4,652							4,652	4,652			
100211639	VANCOUVER	WA		05/16/2025		1,694							1,694	1,694			
100219060	WEST COVINA	CA		06/27/2025		576							576	576			
100219211	GRAYSON	GA		06/27/2025		923							923	923			
100218673	BLUFFTON	SC		06/27/2025		527							527	527			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100215371	SPRINGFIELD	OR		06/12/2025		527							527	527			
100213933	SURPRISE	AZ		05/29/2025		1,187							1,187	1,187			
100216023	PULLMAN	WA		06/17/2025		925							925	925			
100212166	PFLUGERVILLE	TX		05/22/2025		832							832	832			
100209749	SARASOTA	FL		05/05/2025		809							809	809			
100213947	CHICAGO	IL		05/29/2025		863							863	863			
100205625	FRASER	CO		05/09/2025		906							906	906			
100213322	SAN DIEGO	CA		05/29/2025		1,515							1,515	1,515			
100214691	SPOKANE VALLEY	WA		06/11/2025		974							974	974			
100206689	HOUSTON	TX		04/24/2025		867							867	867			
100205621	CONCORD	CA		05/09/2025		803							803	803			
100215905	ANSONIA	CT		06/16/2025		472							472	472			
100206172	LITTLE EGG HARBOR	NJ		04/16/2025		800							800	800			
100210088	CLAYTON	NC		05/07/2025		804							804	804			
100209450	HEBER	AZ		04/29/2025		764							764	764			
100209649	SILVERTON	OR		05/02/2025		910							910	910			
100206959	LITCHFIELD PARK	AZ		04/25/2025		765							765	765			
100204751	VACAVILLE	CA		04/09/2025		890							890	890			
100210301	TRENTON	SC		05/09/2025		753							753	753			
100216603	PHOENIX	AZ		06/23/2025		650							650	650			
100216505	PORT SAINT JOE	FL		06/23/2025		735							735	735			
100207026	NEW BEDFORD	MA		04/24/2025		1,662							1,662	1,662			
100216194	SANTA ANA	CA		06/20/2025		563							563	563			
100209300	WEBSTER	MA		04/29/2025		897							897	897			
100210668	COLUSA	CA		05/15/2025		774							774	774			
100218198	CHICAGO	IL		06/26/2025		540							540	540			
100216178	LAS VEGAS	NV		06/18/2025		934							934	934			
100211433	AIRWAY HEIGHTS	WA		05/16/2025		785							785	785			
100215633	MYRTLE BEACH	SC		06/12/2025		547							547	547			
100218621	LAS VEGAS	NV		06/27/2025		883							883	883			
100207219	PALMDALE	CA		04/28/2025		931							931	931			
100218518	WARETOWN (TOWNSHIP OF	NJ		06/27/2025		7,410							7,410	7,410			
100204710	AGOURA HILLS	CA		04/08/2025		354							354	354			
100218867	MEDINA	OH		06/27/2025		485							485	485			
100210433	LOS ANGELES	CA		05/12/2025		1,011							1,011	1,011			
100212726	HORN	NLD		05/28/2025		(118)							(118)		118		118
100214152	FORT WORTH	TX		05/30/2025		958							958	958			
100211878	WOODBRIDGE	VA		05/19/2025		888							888	888			
100212042	WALNUT CREEK	CA		06/27/2025		5,806							5,806	5,806			
100209404	PIKESVILLE	MD		04/29/2025		820							820	820			
100215520	OVIEDO	FL		06/12/2025		2,119							2,119	2,119			
100216548	WASHINGTON	DC		06/23/2025		593							593	593			
100212323	NORTH SMITHFIELD	RI		05/28/2025		879							879	879			
100209950	PACIFICA	CA		06/11/2025		8,263							8,263	8,263			
100216270	POOLER	GA		06/20/2025		508							508	508			
100211752	PLEASANT HILL	CA		05/19/2025		918							918	918			
100206949	CAPE CORAL	FL		04/25/2025		558							558	558			
100218777	JOHNS ISLAND	SC		06/27/2025		571							571	571			
100218590	WESTFIELD	IN		06/27/2025		622							622	622			
100210464	SAINT CLOUD	FL		05/12/2025		829							829	829			
100211647	BOCA RATON	FL		05/16/2025		1,208							1,208	1,208			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216457	PARAMOUNT	CA		06/20/2025		649							649	649			
100205728	JACKSON	NJ		04/14/2025		909							909	909			
100219285	BUFFALO	NY		06/30/2025		565							565	565			
100210519	HEFLIN	AL		05/15/2025		792							792	792			
100214767	ATLANTA	GA		06/11/2025		970							970	970			
100209636	HOBOKEN	NJ		05/02/2025		850							850	850			
100210127	DAVIDSONVILLE	MD		05/07/2025		947							947	947			
100211562	ORLAND PARK	IL		06/23/2025		575							575	575			
100199136	SIMPSONVILLE	SC		04/04/2025		855							855	855			
100214630	CHICAGO	IL		06/10/2025		643							643	643			
100218532	RALEIGH	NC		06/27/2025		584							584	584			
100205597	ATLANTA	GA		05/09/2025		577							577	577			
100210765	LAS VEGAS	NV		05/15/2025		1,289							1,289	1,289			
100206621	HOUSTON	TX		04/23/2025		911							911	911			
100206995	WOODLAND	CA		04/24/2025		505							505	505			
100216628	SUTHERLIN	OR		06/23/2025		115,505							115,505	115,505			
100213957	COLUMBUS	OH		05/29/2025		552							552	552			
100211922	KNOXVILLE	TN		05/19/2025		720							720	720			
100209256	LONGMONT	CO		04/29/2025		925							925	925			
100205664	CAPE CORAL	FL		05/09/2025		632							632	632			
100216191	ORANGE	CA		06/20/2025		551							551	551			
100212640	OSPREY	FL		05/29/2025		548							548	548			
100213728	PHOENIX	AZ		05/29/2025		509							509	509			
100204850	PASADENA	MD		04/09/2025		892							892	892			
100212096	FULLERTON	CA		05/22/2025		798							798	798			
100214617	WESTLAKE	FL		06/09/2025		825							825	825			
100211850	COLUMBUS	OH		05/19/2025		1,222							1,222	1,222			
100214654	ARLINGTON	TX		06/10/2025		589							589	589			
100202232	HOUSTON	TX		04/17/2025		924							924	924			
100207363	IDAHO FALLS	ID		04/29/2025		740							740	740			
100206766	UNIVERSITY PARK	FL		04/23/2025		800							800	800			
100215923	BALDWIN	NY		06/17/2025		959							959	959			
100210032	KIHEI	HI		05/07/2025		1,454							1,454	1,454			
100205093	IRVINE	CA		04/11/2025		809							809	809			
100206593	VIRGINIA BEACH	VA		04/22/2025		972							972	972			
100204897	CUTLER BAY	FL		04/10/2025		946							946	946			
100207208	SAN LEANDRO	CA		04/28/2025		864							864	864			
100205167	EDGEWOOD	WA		05/01/2025		10,618							10,618	10,618			
100212576	EUSTIS	FL		05/29/2025		523							523	523			
100214353	LAKELAND	FL		06/02/2025		497							497	497			
100199133	PITTSBURG	CA		04/04/2025		763							763	763			
100205095	NEW CASTLE	CO		04/11/2025		783							783	783			
100218459	PITTSBURGH	PA		06/27/2025		765							765	765			
100215459	VICTOR	ID		06/12/2025		772							772	772			
100204573	CROSS JUNCTION	VA		04/04/2025		718							718	718			
100206312	RALEIGH	NC		04/17/2025		937							937	937			
100205615	BOCA RATON	FL		05/09/2025		1,391							1,391	1,391			
100204407	CHICAGO	IL		04/01/2025		16							16	16			
100207239	LILBURN	GA		04/28/2025		772							772	772			
100207620	SOUTH SAN FRANCISCO	CA		04/29/2025		1,018							1,018	1,018			
100219117	STOCKTON	CA		06/27/2025		522							522	522			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100205729	HARTFORD	CT		04/14/2025		927							927	927			
100205865	CATHEDRAL CITY	CA		04/14/2025		908							908	908			
100210329	ELK	WA		05/09/2025		1,186							1,186	1,186			
100216501	LITTLE RIVER	SC		06/23/2025		512							512	512			
100218546	BOGART	GA		06/27/2025		260							260	260			
100211546	SURPRISE	AZ		06/05/2025		531							531	531			
100213919	RANDOLPH	MA		05/29/2025		986							986	986			
100216436	TENNILLE	GA		06/20/2025		502							502	502			
100210629	LOMA LINDA	CA		05/15/2025		829							829	829			
100211582	LAGO VISTA	TX		06/23/2025		534							534	534			
100202234	ONTARIO	CA		04/17/2025		821							821	821			
100206200	KISSIMMEE	FL		04/16/2025		1,644							1,644	1,644			
100215403	MERRIMAC	MA		06/12/2025		555							555	555			
100204987	WEST HOLLYWOOD	CA		04/10/2025		802							802	802			
100215919	PALMDALE	CA		06/17/2025		435							435	435			
100219134	CHARLOTTE	NC		06/27/2025		976							976	976			
100218889	OCEAN PINES	MD		06/27/2025		543							543	543			
100214465	HOLLYWOOD	FL		06/06/2025		734							734	734			
100210026	LONGBOAT KEY	FL		05/07/2025		2,336							2,336	2,336			
100210681	SYRACUSE	UT		05/15/2025		786							786	786			
100204516	PORT ANGELES	WA		04/04/2025		794							794	794			
100215757	QUEEN CREEK	AZ		06/12/2025		834							834	834			
100216171	ELK GROVE	CA		06/18/2025		573							573	573			
100215739	DACULA	GA		06/12/2025		903							903	903			
100212357	WOODBRIDGE	VA		05/28/2025		568							568	568			
100211852	MARIETTA	GA		05/19/2025		527							527	527			
100205812	NORTH KINGSTOWN	RI		04/14/2025		902							902	902			
100216645	ESTES PARK	CO		06/23/2025		565							565	565			
100210170	GULF BREEZE	FL		05/07/2025		879							879	879			
100205924	ROSEVILLE	CA		04/15/2025		857							857	857			
100212755	S-GRAVENHAGE	NLD		05/28/2025		(104)							(104)		104		104
100210707	AUBREY	TX		05/15/2025		776							776	776			
100214760	PRESCOTT VALLEY	AZ		06/11/2025		809							809	809			
100205054	COLUMBIA	MD		04/11/2025		653							653	653			
100207006	WARWICK	NY		04/24/2025		726							726	726			
100207155	LOS ANGELES SUN VALLEY AREA	CA		04/28/2025		829							829	829			
100214293	PALMDALE	CA		05/30/2025		7,981							7,981	7,981			
100214383	BLOOMINGTON	CA		06/02/2025		742							742	742			
100218558	SACRAMENTO	CA		06/27/2025		590							590	590			
100218223	UNION CITY	NJ		06/26/2025		545							545	545			
100206865	BRICK	NJ		04/24/2025		850							850	850			
100204443	LOS ANGELES	CA		04/03/2025		799							799	799			
100219029	BONITA SPRINGS	FL		06/27/2025		796							796	796			
100216249	HILTON HEAD ISLAND	SC		06/20/2025		966							966	966			
100206266	LEHI	UT		04/17/2025		882							882	882			
100212064	MCCLEARY	WA		06/27/2025		565							565	565			
100219245	SOMONAUK	IL		06/30/2025		580							580	580			
100199192	SAN ANTONIO	TX		04/04/2025		1,061							1,061	1,061			
100215608	WHITE STONE	VA		06/12/2025		619							619	619			
100216590	LAKE ARIEL	PA		06/23/2025		524							524	524			
100204524	SANDY	UT		04/04/2025		775							775	775			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100216580	EDEN PRAIRIE	MN		06/23/2025		581							581	581			
100216478	ISLAND PARK	ID		06/23/2025		615							615	615			
100214015	KISSIMMEE	FL		05/29/2025		862							862	862			
100206273	LEASBURG	NC		04/17/2025		900							900	900			
100215684	HOMESTEAD	FL		06/13/2025		519							519	519			
100206784	STAMFORD	CT		04/23/2025		12,755							12,755	12,755			
100215592	WINCHESTER	TN		06/12/2025		521							521	521			
100210762	CITRUS HEIGHTS	CA		05/15/2025		866							866	866			
100210672	SACRAMENTO	CA		05/15/2025		795							795	795			
100219251	DAVENPORT	FL		06/30/2025		472							472	472			
100210688	SAN JOSE	CA		05/15/2025		781							781	781			
100206455	SAINT HELENA ISLAND	SC		04/22/2025		810							810	810			
100207042	SHAKOPEE	MN		04/24/2025		1,039							1,039	1,039			
100206987	FRISCO	TX		04/25/2025		1,600							1,600	1,600			
100209250	HILLSBORO	OR		04/29/2025		918							918	918			
100212292	CHARLOTTE	NC		05/28/2025		809							809	809			
100215799	HOBOKEN	NJ		06/12/2025		936							936	936			
100212756	TILBURG	NLD		05/28/2025		(87)							(87)		87		87
100205571	GARDEN GROVE	CA		05/09/2025		745							745	745			
100209673	BRIDGEPORT	CT		05/02/2025		924							924	924			
100214049	SUMMERFIELD	FL		05/29/2025		909							909	909			
100209441	ROCKWALL	TX		04/29/2025		747							747	747			
100207234	OKLAHOMA CITY	OK		04/28/2025		835							835	835			
100206643	BUCHANAN	TN		04/24/2025		1,058							1,058	1,058			
100206794	MADISON	WI		04/23/2025		483							483	483			
100206268	LEHI	UT		04/17/2025		881							881	881			
100216428	TEMECULA	CA		06/20/2025		567							567	567			
100210292	PAHRUMP	NV		05/09/2025		897							897	897			
100215747	OAKHURST	CA		06/12/2025		940							940	940			
100219020	CHICAGO	IL		06/27/2025		310							310	310			
100210642	CYPRESS	TX		05/15/2025		1,422							1,422	1,422			
100209552	FRAMINGHAM	MA		05/02/2025		816							816	816			
100210456	HIALEAH	FL		05/12/2025		845							845	845			
100216041	SAPPHIRE	NC		06/17/2025		887							887	887			
100215808	HEMET	CA		06/12/2025		880							880	880			
100209921	MORENO VALLEY	CA		06/11/2025		579							579	579			
100206426	MYRTLE BEACH	SC		04/22/2025		1,330							1,330	1,330			
100212984	TACOMA	WA		05/29/2025		496							496	496			
100215632	SARASOTA	FL		06/12/2025		669							669	669			
100204933	SOMERVILLE	NJ		04/10/2025		815							815	815			
100215402	HENDERSON	NV		06/12/2025		633							633	633			
100209195	FORESTHILL	CA		04/29/2025		1,943							1,943	1,943			
100207095	PHOENIX	AZ		04/24/2025		778							778	778			
100212649	SEVILLE	OH		05/29/2025		792							792	792			
100206264	RICHMOND	VA		04/17/2025		810							810	810			
100206311	PROVO	UT		04/17/2025		842							842	842			
100206240	TOMBALL	TX		04/17/2025		573							573	573			
100208752	SUWANEE	GA		04/29/2025		1,773							1,773	1,773			
100205035	NORTH MYRTLE BEACH	SC		04/11/2025		790							790	790			
100207141	PORT ST. LUCIE	FL		04/28/2025		736							736	736			
100207088	SURPRISE	AZ		04/24/2025		874							874	874			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218902	LAGRANGE	GA		06/27/2025		510							510	510			
100210059	BRIDGEPORT	CT		05/07/2025		799							799	799			
100214242	SAN DIEGO	CA		05/30/2025		903							903	903			
100214037	HUNTINGTON BEACH	CA		05/29/2025		866							866	866			
100218947	PLYMOUTH	MN		06/27/2025		286							286	286			
100207501	DOVER	NJ		04/29/2025		1,214							1,214	1,214			
100207040	CARSON	CA		04/24/2025		822							822	822			
100215308	LAWRENCEVILLE	GA		06/12/2025		490							490	490			
100204836	LAS VEGAS	NV		04/09/2025		481							481	481			
100216138	COLLEGE STATION	TX		06/17/2025		2,747							2,747	2,747			
100207153	SUWANEE	GA		04/28/2025		786							786	786			
100215779	OCEAN ISLE BEACH	NC		06/12/2025		852							852	852			
100206328	HILTON HEAD ISLAND	SC		04/17/2025		946							946	946			
100204482	CLIFTON HEIGHTS	PA		04/04/2025		919							919	919			
100206099	CINCINNATI	OH		04/16/2025		860							860	860			
100216108	NORFOLK	VA		06/17/2025		478							478	478			
100215840	CINCINNATI	OH		06/12/2025		872							872	872			
100205685	CANTON	GA		05/09/2025		1,379							1,379	1,379			
100212616	GLENDALE	AZ		05/29/2025		717							717	717			
100216253	PRINCETON	TX		06/20/2025		858							858	858			
100203086	ARLINGTON	TX		04/25/2025		883							883	883			
100216286	DENVER	NC		06/20/2025		598							598	598			
100206734	HOLLADAY	UT		04/23/2025		3,516							3,516	3,516			
100204981	MAIDEN	NC		04/10/2025		708							708	708			
100206961	SAN PEDRO	CA		04/25/2025		817							817	817			
100211671	MARICOPA	AZ		05/19/2025		1,512							1,512	1,512			
100211724	LITCHFIELD PARK	AZ		05/19/2025		756							756	756			
100218869	BENTON	LA		06/27/2025		472							472	472			
100207516	ANTELOPE	CA		04/29/2025		762							762	762			
100211688	PHOENIX	AZ		05/19/2025		780							780	780			
100203084	HOUSTON	TX		04/25/2025		2,071							2,071	2,071			
100215640	FONTANA	WI		06/12/2025		538							538	538			
100206071	PHOENIX	AZ		05/16/2025		804							804	804			
100212914	GOLDEN	CO		05/29/2025		2,039							2,039	2,039			
100213069	QUEEN CREEK	AZ		05/29/2025		579							579	579			
100219246	GLOUCESTER	MA		06/30/2025		581							581	581			
100209097	UTRECHT	NLD		04/29/2025		(48)							(48)		48		48
100215619	POOLER	GA		06/12/2025		752							752	752			
100206143	PALM HARBOR	FL		04/16/2025		760							760	760			
100210730	OCEAN VIEW	DE		05/15/2025		755							755	755			
100204839	REEDLEY	CA		04/09/2025		829							829	829			
100209651	PENN VALLEY	CA		05/02/2025		1,319							1,319	1,319			
100215869	CHARLOTTE	NC		06/12/2025		1,804							1,804	1,804			
100212839	UNITED KINGDOM	GBR		05/28/2025		12							12		(12)		(12)
100216614	SYRACUSE	UT		06/23/2025		947							947	947			
100214318	MERCED	CA		06/02/2025		1,062							1,062	1,062			
100205058	KATY	TX		04/11/2025		766							766	766			
100206948	HILO	HI		04/25/2025		3,644							3,644	3,644			
100218830	AVONDALE	AZ		06/27/2025		1,629							1,629	1,629			
100209974	REDLANDS	CA		06/11/2025		529							529	529			
100206092	APACHE JUNCTION	AZ		04/16/2025		1,026							1,026	1,026			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204851	LANHAM	MD		04/09/2025		1,930							1,930	1,930			
100204688	SALINAS	CA		04/04/2025		935							935	935			
100211590	JERSEY CITY	NJ		06/23/2025		641							641	641			
100209183	N BRUNSWICK	NJ		04/30/2025		603							603	603			
100206321	ELLIJAY	GA		04/17/2025		959							959	959			
100204898	HURRICANE	UT		04/10/2025		458							458	458			
100216318	NORTHGLENN	CO		06/20/2025		579							579	579			
100209442	NUTRIOSO	AZ		04/29/2025		729							729	729			
100208062	WOODLAND HILLS	CA		04/29/2025		482							482	482			
100205707	MELROSE PARK	IL		04/14/2025		827							827	827			
100211490	AUSTIN	TX		05/16/2025		897							897	897			
100209333	BERWYN	PA		04/29/2025		841							841	841			
100205833	MT. JULIET	TN		04/14/2025		1,976							1,976	1,976			
100211753	CALDWELL	ID		05/19/2025		23,913							23,913	23,913			
100213070	BREA	CA		05/29/2025		1,653							1,653	1,653			
100204895	OAKLAND PARK	FL		04/10/2025		803							803	803			
100213699	LAS VEGAS	NV		05/29/2025		567							567	567			
100212217	LOMPOC	CA		05/22/2025		892							892	892			
100219204	AUBURN	WA		06/27/2025		771							771	771			
100205864	COMPTON	CA		04/14/2025		972							972	972			
100204953	LOS ANGELES	CA		04/10/2025		723							723	723			
100210094	MYRTLE BEACH	SC		05/07/2025		947							947	947			
100209593	RICHMOND	VA		05/02/2025		858							858	858			
100215648	NORTH HOLLYWOOD	CA		06/13/2025		751							751	751			
100206359	RANCHO CUCAMONGA	CA		04/17/2025		4,125							4,125	4,125			
100215342	GILBERT	AZ		06/12/2025		575							575	575			
100204530	DOVER	PA		04/04/2025		1,814							1,814	1,814			
100218461	HIALEAH	FL		06/27/2025		950							950	950			
100214339	PAHOA	HI		06/02/2025		766							766	766			
100215617	KISSIMMEE	FL		06/12/2025		1,122							1,122	1,122			
100214507	ATLANTA	GA		06/06/2025		518							518	518			
100206992	RIVERSIDE	CA		04/24/2025		748							748	748			
100205890	BEAVERTON	OR		04/14/2025		1,812							1,812	1,812			
100215456	HARRISBURG	NC		06/12/2025		1,496							1,496	1,496			
100209283	KENNESAW	GA		04/29/2025		875							875	875			
100214508	ATLANTA	GA		06/06/2025		518							518	518			
100210204	ARNOLD	CA		05/08/2025		1,269							1,269	1,269			
100211911	CLOVIS	CA		05/19/2025		861							861	861			
100216111	HARTWELL	GA		06/17/2025		615							615	615			
100215505	ORMOND BEACH	FL		06/12/2025		1,485							1,485	1,485			
100214133	CHARLOTTE	NC		05/30/2025		716							716	716			
100211438	TAMPA	FL		05/16/2025		594							594	594			
100214230	PALM DESERT	CA		05/30/2025		545							545	545			
100210142	PHOENIX	AZ		05/07/2025		860							860	860			
100207033	STOCKTON	CA		04/24/2025		798							798	798			
100212375	GRAND PRAIRIE	TX		05/28/2025		1,555							1,555	1,555			
100213987	WEST CALDWELL	NJ		05/29/2025		841							841	841			
100212370	SACRAMENTO	CA		05/28/2025		771							771	771			
100210732	DUCK CREEK VILLAGE	UT		05/15/2025		902							902	902			
100206753	PALM SPRINGS	CA		04/23/2025		233							233	233			
100218370	UTRECHT	NLD		06/26/2025		(23)							(23)		23		23

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218784	ARNOLD	CA		06/27/2025		803							803	803			
100214690	AUSTIN	TX		06/11/2025		727							727	727			
100209959	KAILUA KONA	HI		06/11/2025		331							331	331			
100209828	CHESTERFIELD	VA		05/05/2025		644							644	644			
100209305	WINTHROP	ME		04/29/2025		851							851	851			
100199230	WILLOW SPRINGS	IL		04/09/2025		801							801	801			
100212538	POMPANO BEACH	FL		05/29/2025		1,060							1,060	1,060			
100208019	SEATTLE	WA		04/29/2025		372							372	372			
100211779	SOMERSET	NJ		05/19/2025		753							753	753			
100206738	PLYMOUTH	MA		04/23/2025		2,346							2,346	2,346			
100214397	ALAMEDA	CA		06/02/2025		875							875	875			
100210713	HORIZON CITY	TX		05/15/2025		2,280							2,280	2,280			
100214327	LAWRENCEVILLE	GA		06/02/2025		1,112							1,112	1,112			
100206570	SANTA ANA	CA		04/22/2025		825							825	825			
100210638	FIFE	WA		05/15/2025		725							725	725			
100215332	STUART	FL		06/12/2025		776							776	776			
100211924	CHARLOTTE	NC		05/19/2025		855							855	855			
100208975	BOURNE	MA		04/29/2025		1,252							1,252	1,252			
100215863	ATLANTA	GA		06/12/2025		1,033							1,033	1,033			
100206729	ALBUQUERQUE	NM		04/23/2025		708							708	708			
100202260	HARRISON TOWNSHIP	MI		04/17/2025		799							799	799			
100215409	STEPHENS CITY	VA		06/12/2025		803							803	803			
100212199	NASHUA	NH		05/22/2025		836							836	836			
100212107	NORTH CAPE MAY	NJ		05/22/2025		571							571	571			
100215662	SACRAMENTO	CA		06/13/2025		497							497	497			
100218778	TRAVELERS REST	SC		06/27/2025		476							476	476			
100216473	RENO	NV		06/20/2025		541							541	541			
100210461	TULARE	CA		05/12/2025		565							565	565			
100209271	FRISCO	TX		04/29/2025		872							872	872			
100212537	LAS VEGAS	NV		05/29/2025		741							741	741			
100214372	PALM COAST	FL		06/02/2025		962							962	962			
100210019	CARMEL VALLEY	CA		05/07/2025		5,154							5,154	5,154			
100219127	ROUND ROCK	TX		06/27/2025		217							217	217			
100219121	DAYTONA BEACH	FL		06/27/2025		639							639	639			
100215352	CAPE CORAL	FL		06/12/2025		795							795	795			
100218827	PFLUGERVILLE	TX		06/27/2025		691							691	691			
100209433	ARLINGTON	WA		04/29/2025		748							748	748			
100207157	DENTON	TX		04/28/2025		818							818	818			
100209643	BROOKLYN PARK	MN		05/02/2025		794							794	794			
100207175	LAKE SAINT LOUIS	MO		04/28/2025		1,331							1,331	1,331			
100208852	SAN DIEGO	CA		04/29/2025		1,661							1,661	1,661			
100218640	PRINEVILLE	OR		06/27/2025		619							619	619			
100210515	HARRISON	OH		05/15/2025		457							457	457			
100213805	SAINT CLOUD	FL		05/29/2025		922							922	922			
100211694	ROSEVILLE	CA		05/19/2025		905							905	905			
100215599	GAINESVILLE	FL		06/12/2025		1,098							1,098	1,098			
100216543	HENDERSON	NV		06/23/2025		729							729	729			
100214452	HAGERSTOWN	MD		06/06/2025		729							729	729			
100206220	ALBANY	OR		04/17/2025		860							860	860			
100218214	WEATHERFORD	TX		06/26/2025		479							479	479			
100214554	KINGSTON	MA		06/06/2025		362							362	362			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211894	RICHFIELD	MN		05/19/2025		899							899	899			
100219362	BROOKHAVEN	GA		06/30/2025		505							505	505			
100214059	WILMINGTON	NC		05/29/2025		843							843	843			
100210684	PEQUANNOCK	NJ		05/15/2025		860							860	860			
100207167	ANTELOPE	CA		04/28/2025		591							591	591			
100209093	HAARLEM	NLD		04/29/2025		(47)							(47)		47		47
100202222	WASHINGTON	DC		04/17/2025		535							535	535			
100207492	TUSTIN	CA		04/29/2025		809							809	809			
100214733	PORT SAINT LUCIE	FL		06/11/2025		720							720	720			
100209345	SAINT LOUIS	MO		04/29/2025		815							815	815			
100205025	SEABROOK	TX		04/10/2025		1,448							1,448	1,448			
100216552	QUEEN CREEK	AZ		06/23/2025		597							597	597			
100206687	WOODBURY	MN		04/24/2025		867							867	867			
100216180	LAS VEGAS	NV		06/18/2025		887							887	887			
100205646	BALDWIN PARK	CA		05/09/2025		888							888	888			
100205586	LONG BEACH	CA		05/09/2025		860							860	860			
100204457	CHEVERLY	MD		04/03/2025		822							822	822			
100210270	FAYETTEVILLE	GA		05/09/2025		713							713	713			
100219036	DESOTO	TX		06/27/2025		240							240	240			
100216326	DALLAS	GA		06/20/2025		971							971	971			
100213945	MADISON	WI		05/29/2025		816							816	816			
100210648	BELFAIR	WA		05/15/2025		5,787							5,787	5,787			
100216527	FRISCO	TX		06/23/2025		532							532	532			
100218642	SISTER BAY	WI		06/27/2025		635							635	635			
100206158	BRANDYWINE	MD		04/16/2025		741							741	741			
100213927	BRYAN	TX		05/29/2025		865							865	865			
100206235	FREEPORT	NY		04/17/2025		730							730	730			
100211909	GREENWOOD	IN		05/19/2025		1,664							1,664	1,664			
100215858	HOLLY SPRINGS	NC		06/12/2025		973							973	973			
100209932	LEANDER	TX		06/11/2025		473							473	473			
100213878	TACOMA	WA		05/29/2025		749							749	749			
100207191	LEXINGTON	SC		04/28/2025		671							671	671			
100218972	NEW BRITAIN	CT		06/27/2025		269							269	269			
100213799	WASHINGTON	DC		05/29/2025		858							858	858			
100212584	YUCCA VALLEY	CA		05/29/2025		721							721	721			
100215479	CARROLLTON	TX		06/12/2025		813							813	813			
100209964	ENGLEWOOD	FL		06/11/2025		554							554	554			
100207221	MONUMENT	CO		04/28/2025		731							731	731			
100209616	ORLANDO	FL		05/02/2025		40,738							40,738	40,738			
100216544	MIDLAND	TX		06/23/2025		940							940	940			
100206208	SCHAUMBURG	IL		04/16/2025		664							664	664			
100209198	SACRAMENTO	CA		04/29/2025		3,181							3,181	3,181			
100213713	LAWRENCEVILLE	GA		05/29/2025		2,347							2,347	2,347			
100207004	PRINCETON	TX		04/24/2025		674							674	674			
100210185	BRIGANTINE	NJ		05/07/2025		839							839	839			
100213807	QUINCY	MA		05/29/2025		840							840	840			
100206135	HAPPY JACK	AZ		04/16/2025		866							866	866			
100206796	FRESNO	CA		04/23/2025		834							834	834			
100205885	ALDIE	VA		04/14/2025		829							829	829			
100205779	DALLAS	TX		04/14/2025		1,078							1,078	1,078			
100210117	KENNESAW	GA		05/07/2025		888							888	888			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100215610	REDDING	CA		06/12/2025		724							724	724			
100205002	GREELEY	CO		04/10/2025		1,278							1,278	1,278			
100210499	MIRAMAR	FL		05/12/2025		471							471	471			
100205948	FONTANA	CA		04/15/2025		261,944							261,944	261,944			
100212067	ATLANTA	GA		06/27/2025		539							539	539			
100212579	HILTON HEAD ISLAND	SC		05/29/2025		1,236							1,236	1,236			
100218882	CAROLINA BEACH	NC		06/27/2025		851							851	851			
100216749	NORTH HAVEN	CT		06/25/2025		419							419	419			
100215562	MEADOWS OF DAN	VA		06/12/2025		478							478	478			
100214956	DALLAS	GA		06/11/2025		902							902	902			
100204528	NEWBURGH	NY		04/04/2025		709							709	709			
100207089	PANAMA CITY BEACH	FL		04/24/2025		750							750	750			
100216395	CLERMONT	FL		06/20/2025		649							649	649			
100205755	ALLEN	TX		04/14/2025		851							851	851			
100213824	RIVERSIDE	CA		05/29/2025		642							642	642			
100210115	KENNESAW	GA		05/07/2025		888							888	888			
100209464	OCALA	FL		04/29/2025		877							877	877			
100209065	OSS	NLD		04/29/2025		(110)							(110)		110		110
100212711	TACOMA	WA		05/28/2025		823							823	823			
100207076	FRESNO	CA		04/24/2025		750							750	750			
100214391	PLUMAS LAKE	CA		06/02/2025		1,053							1,053	1,053			
100210625	SAINT SIMONS ISLAND	GA		05/15/2025		91,878							91,878	91,878			
100210145	OFALLON	MO		05/07/2025		890							890	890			
100211762	FREDERICKSBURG	VA		05/19/2025		785							785	785			
100218792	HYATTSVILLE	MD		06/27/2025		422							422	422			
100218513	GREENVILLE	SC		06/27/2025		1,889							1,889	1,889			
100211704	DAWSONVILLE	GA		05/19/2025		563							563	563			
100209660	BOSTON	MA		05/02/2025		786							786	786			
100210753	MADISON	WI		05/15/2025		2,853							2,853	2,853			
100207110	EDISON	NJ		04/24/2025		2,394							2,394	2,394			
100215788	MOUNT AIRY	MD		06/12/2025		850							850	850			
100210089	CHARLOTTE	NC		05/07/2025		970							970	970			
100214805	FRASER	CO		06/11/2025		2,665							2,665	2,665			
100207488	HAWLEY	PA		04/29/2025		586							586	586			
100210355	HOMESTEAD	FL		05/09/2025		972							972	972			
100207149	PRINCETON	TX		04/28/2025		770							770	770			
100218849	LINCOLN	NE		06/27/2025		504							504	504			
100213960	MIDLOTHIAN	VA		05/29/2025		826							826	826			
100206177	HILTON HEAD ISLAND	SC		04/16/2025		819							819	819			
100212150	TOMS RIVER	NJ		05/22/2025		492							492	492			
100209380	CLEVELAND	OH		04/29/2025		767							767	767			
100209216	ATLANTA	GA		04/29/2025		1,071							1,071	1,071			
100206779	SANTA ROSA	CA		04/23/2025		823							823	823			
100210569	PHOENIX	AZ		05/15/2025		695							695	695			
100207404	HOUSTON	TX		04/29/2025		689							689	689			
100214850	BOHEMIA	NY		06/11/2025		746							746	746			
100210698	SPANISH FORK	UT		05/15/2025		923							923	923			
100219343	PLANT CITY	FL		06/30/2025		451							451	451			
100214338	KNOXVILLE	TN		06/02/2025		672							672	672			
100204734	OAKLAND	CA		04/09/2025		782							782	782			
100215369	CASTLE ROCK	CO		06/12/2025		522							522	522			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100209419	CHARLOTTE	NC		04/29/2025		2,751							2,751	2,751			
100206587	LANCASTER	CA		04/22/2025		846							846	846			
100214058	EAGLE	ID		05/29/2025		1,376							1,376	1,376			
100212556	GLENN HEIGHTS	TX		05/29/2025		767							767	767			
100215856	CHARLOTTE	NC		06/12/2025		2,142							2,142	2,142			
100205084	TAMPA	FL		04/11/2025		699							699	699			
100218916	SOUTH BEND	IN		06/27/2025		481							481	481			
100216612	WILMINGTON	NC		06/23/2025		497							497	497			
100210179	LAS VEGAS	NV		05/07/2025		1,005							1,005	1,005			
100219002	BARSTOW	CA		06/27/2025		270							270	270			
100214678	TEMPLE TERRACE	FL		06/11/2025		707							707	707			
100206648	RICHMOND	VA		04/24/2025		951							951	951			
100218579	RICHMOND	TX		06/27/2025		1,136							1,136	1,136			
100213902	CHANDLER	AZ		05/29/2025		736							736	736			
100218310	UNITED KINGDOM	GBR		06/26/2025		55							55		(55)		(55)
100209072	MIDDELBURG	NLD		04/29/2025		(123)							(123)		123		123
500006035001	GOIRLE	NLD		05/30/2025		(44)							(44)		44		44
100204638	PHOENIX	AZ		04/04/2025		980							980	980			
100214045	FORT MYERS	FL		05/29/2025		531							531	531			
100211774	MESA	AZ		05/19/2025		875							875	875			
100206788	BRIDGEPORT	CT		04/23/2025		251							251	251			
100206984	BAKERSFIELD	CA		04/25/2025		751							751	751			
100206028	HOUSTON	TX		04/15/2025		662							662	662			
100218712	WASHINGTON	UT		06/27/2025		872							872	872			
100215451	VICTORVILLE	CA		06/12/2025		585							585	585			
100218747	MARYSVILLE	OH		06/27/2025		37,057							37,057	37,057			
100210342	NORTH LAS VEGAS	NV		05/09/2025		476							476	476			
100208943	OXNARD	CA		04/29/2025		830							830	830			
100216244	CABLE	WI		06/20/2025		563							563	563			
100203025	HONOLULU	HI		04/25/2025		765							765	765			
100213875	THE VILLAGES	FL		05/29/2025		479							479	479			
100205012	LAKE OSWEGO	OR		04/10/2025		827							827	827			
100204966	NASHVILLE	TN		04/10/2025		770							770	770			
100212188	ATLANTA	GA		05/22/2025		499							499	499			
100207158	NORTH LAS VEGAS	NV		04/28/2025		739							739	739			
100211935	LOUISBURG	NC		05/19/2025		786							786	786			
100213129	GRANITE BAY	CA		05/29/2025		1,832							1,832	1,832			
100211570	SIMI VALLEY	CA		06/23/2025		583							583	583			
100214457	HOMESTEAD	FL		06/06/2025		523							523	523			
100219346	PORT ORANGE	FL		06/30/2025		444							444	444			
100218704	NAVARRE	FL		06/27/2025		895							895	895			
100210340	PHOENIX	AZ		05/09/2025		702							702	702			
100207053	QUEEN CREEK	AZ		04/24/2025		806							806	806			
100206941	LAYTON	UT		04/25/2025		806							806	806			
100218243	YUCCA VALLEY	CA		06/26/2025		684							684	684			
100218197	VISTA	CA		06/26/2025		504							504	504			
100210272	WOODSTOCK	GA		05/09/2025		751							751	751			
100205875	WAKE FOREST	NC		04/14/2025		877							877	877			
100207478	COCOA	FL		04/29/2025		507							507	507			
100209417	DUCK CREEK VILLAGE	UT		04/29/2025		770							770	770			
100207469	DEERFIELD BEACH	FL		04/29/2025		813							813	813			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212170	GLASTONBURY	CT		05/22/2025		770							770	770			
100207435	PEEKSKILL	NY		04/29/2025		827							827	827			
100215726	SOUTHPORT	NC		06/12/2025		827							827	827			
100214934	FORT LEE	NJ		06/11/2025		763							763	763			
100206749	MOUNT PROSPECT	IL		04/23/2025		893							893	893			
100213710	MESQUITE	TX		05/29/2025		663							663	663			
100210432	CARSON CITY	NV		05/12/2025		1,186							1,186	1,186			
100216675	SAN DIEGO	CA		06/23/2025		739							739	739			
100216314	NEWARK	DE		06/20/2025		723							723	723			
100210654	LAKE ARIEL	PA		05/15/2025		800							800	800			
100209642	MODESTO	CA		05/02/2025		728							728	728			
100210632	DURHAM	NC		05/15/2025		794							794	794			
100216671	CINCINNATI	OH		06/23/2025		777							777	777			
100206148	DORAVILLE	GA		04/16/2025		1,194							1,194	1,194			
100206188	CYPRESS	TX		04/16/2025		948							948	948			
100202247	LEMOORE	CA		04/17/2025		566							566	566			
100213783	ASHEVILLE	NC		05/29/2025		855							855	855			
100216480	BONITA SPRINGS	FL		06/23/2025		761							761	761			
100214582	CARROLLTON	TX		06/06/2025		453							453	453			
100212488	TAMPA	FL		05/28/2025		758							758	758			
100204859	AUSTIN	TX		04/09/2025		873							873	873			
100215280	FREDERICK	MD		06/12/2025		29,107							29,107	29,107			
100214285	DINUBA	CA		05/30/2025		553							553	553			
100204663	HOT SPRINGS NATIONAL P	AR		04/04/2025		656							656	656			
100207024	UKIAH	CA		04/24/2025		3,057							3,057	3,057			
100216282	BARTLETT	NH		06/20/2025		555							555	555			
100212735	HOOGEVEEN	NLD		05/28/2025		(145)							(145)		145		145
100209495	WEBSTER	MA		05/01/2025		751							751	751			
100219146	LIBERTYVILLE	IL		06/27/2025		971							971	971			
100206651	MIDVALE	UT		04/24/2025		705							705	705			
100216239	HENDERSON	NV		06/20/2025		788							788	788			
100216246	CYPRESS	TX		06/20/2025		814							814	814			
100214257	MONTCLAIR	CA		05/30/2025		717							717	717			
100215327	ROSEVILLE	CA		06/12/2025		460							460	460			
100211741	WEST LAFAYETTE	IN		05/19/2025		916							916	916			
100204861	WESTMINSTER	CA		04/09/2025		806							806	806			
100207166	OKLAHOMA CITY	OK		04/28/2025		2,009							2,009	2,009			
100210192	ELGIN	IL		05/07/2025		816							816	816			
100216579	DENTON	TX		06/23/2025		546							546	546			
100205001	WINTERGREEN RESORT	VA		04/10/2025		643							643	643			
100213943	MIDLOTHIAN	VA		05/29/2025		3,509							3,509	3,509			
100207151	LOS ANGELES	CA		04/28/2025		704							704	704			
100203030	NEW BERLIN	WI		04/25/2025		738							738	738			
100206401	DENVER	CO		05/22/2025		777							777	777			
100205693	LEHIGH ACRES	FL		05/09/2025		796							796	796			
100212707	SOUTH PADRE ISLAND	TX		05/28/2025		1,033							1,033	1,033			
100210308	TAMPA	FL		05/09/2025		697							697	697			
100212582	EUREKA	CA		05/29/2025		403							403	403			
100211943	SURPRISE	AZ		05/19/2025		1,166							1,166	1,166			
100210759	TAMPA	FL		05/15/2025		686							686	686			
100209377	JUNEAU	AK		04/29/2025		766							766	766			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214639	CARROLLTON	TX		06/10/2025		569							569	569			
100208950	JURUPA VALLEY	CA		04/29/2025		941							941	941			
100211987	DESERT HOT SPRINGS	CA		05/22/2025		519							519	519			
100209529	CHICAGO	IL		05/02/2025		815							815	815			
100211435	DAVIE	FL		05/16/2025		684							684	684			
100216641	COLD SPRINGS	CA		06/23/2025		495							495	495			
100211446	ANDERSON	CA		05/16/2025		3,345							3,345	3,345			
100211429	SEATTLE	WA		05/16/2025		942							942	942			
100204664	GUNNISON	CO		04/04/2025		572							572	572			
100206690	BRIDGEPORT	PA		04/24/2025		1,353							1,353	1,353			
100207071	SWAMPSCOTT	MA		04/24/2025		456							456	456			
100206497	COLLEGE PARK	MD		04/22/2025		1,141							1,141	1,141			
100205834	MOUNT JULIET	TN		04/14/2025		3,928							3,928	3,928			
100210649	WEST GROVE	PA		05/15/2025		915							915	915			
100218897	SAINT JOHNS	FL		06/27/2025		1,176							1,176	1,176			
100204557	LAKEWOOD	OH		04/04/2025		698							698	698			
100209199	DURHAM	NC		04/29/2025		1,272							1,272	1,272			
100213969	MANAHAWKIN	NJ		05/29/2025		745							745	745			
100218801	BALTIMORE	MD		06/27/2025		2,236							2,236	2,236			
100210633	SARASOTA	FL		05/15/2025		758							758	758			
100205770	MADISON	AL		04/14/2025		770							770	770			
100212094	WOODBURY	MN		05/22/2025		1,009							1,009	1,009			
100206084	TACOMA	WA		05/16/2025		919							919	919			
100219094	BRIDGEPORT	CT		06/27/2025		307							307	307			
100212798	TILBURG	NLD		05/28/2025		(92)							(92)		92		92
100207334	DENNIS PORT	MA		04/29/2025		825							825	825			
100206622	HOUSTON	TX		04/24/2025		771							771	771			
100216522	PARKLAND	FL		06/23/2025		556							556	556			
100204460	OPA LOCKA	FL		04/03/2025		721							721	721			
100209947	CHICAGO	IL		06/11/2025		4,503							4,503	4,503			
100211732	DESERT HOT SPRINGS	CA		05/19/2025		2,441							2,441	2,441			
100205022	CORDOVA	TN		04/10/2025		700							700	700			
100214312	AUGUSTA	GA		06/02/2025		1,185							1,185	1,185			
100214817	MORRIS PLAINS A/K/A PARSLPPANY	NJ		06/11/2025		932							932	932			
100209428	ROYAL OAK	MI		04/29/2025		701							701	701			
100207299	MONROE	GA		04/28/2025		564							564	564			
100216236	LURAY	VA		06/20/2025		615							615	615			
100206134	SELMA	CA		04/16/2025		674							674	674			
100218615	SALEM	MA		06/27/2025		498							498	498			
100206151	ANNAPOLIS	MD		04/16/2025		847							847	847			
100216299	CANTON	GA		06/20/2025		595							595	595			
100207120	CHARLOTTE	NC		04/24/2025		936							936	936			
100206120	FORT COLLINS	CO		04/16/2025		3,141							3,141	3,141			
100210072	BOLIVIA	NC		05/07/2025		777							777	777			
100207348	BURLINGTON	KY		04/29/2025		622							622	622			
100215435	BOISE	ID		06/12/2025		645							645	645			
100206326	BOERNE	TX		04/17/2025		2,040							2,040	2,040			
100212184	BELLEVUE	ID		05/22/2025		947							947	947			
100207119	VALRICO	FL		04/24/2025		467							467	467			
100205740	TUCSON	AZ		04/14/2025		714							714	714			
100211869	LOWELL	MA		05/19/2025		760							760	760			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100206724	EASTVALE	CA		04/23/2025		(1,040)							(1,040)	(1,040)			
100209367	EGG HARBOR CITY	NJ		04/29/2025		769							769	769			
100204780	INGLEWOOD	CA		04/09/2025		878							878	878			
100213857	SPRINGFIELD	OR		05/29/2025		703							703	703			
500005708001	HAARLEM	NLD		04/30/2025		(32)							(32)		32		32
100216196	STOCKTON	CA		06/20/2025		414							414	414			
100214514	LANCASTER	CA		06/06/2025		446							446	446			
100199197	VANCOUVER	WA		04/04/2025		659							659	659			
100202216	JACKSONVILLE	FL		04/17/2025		763							763	763			
100205966	MONROE	WA		04/15/2025		819							819	819			
100215719	PHOENIX	AZ		06/13/2025		543							543	543			
100203001	ESTES PARK	CO		04/25/2025		1,006							1,006	1,006			
100216300	SACRAMENTO	CA		06/20/2025		467							467	467			
100216275	WASHINGTON	VA		06/20/2025		866							866	866			
100205898	NAPLES	FL		04/14/2025		916							916	916			
100209611	DURHAM	NC		05/02/2025		758							758	758			
100212662	BROKEN ARROW	OK		05/29/2025		468							468	468			
100204779	PATTERSON	CA		04/09/2025		870							870	870			
100208964	SACRAMENTO	CA		04/29/2025		796							796	796			
100211934	GARNET VALLEY	PA		05/19/2025		452							452	452			
100207009	EDISON	NJ		04/24/2025		705							705	705			
100209407	FRESNO	CA		04/29/2025		1,943							1,943	1,943			
100210453	EAST QUOGUE	NY		05/12/2025		2,023							2,023	2,023			
100203043	CAPE CORAL	FL		04/25/2025		831							831	831			
100211484	COMPTON	CA		05/16/2025		611							611	611			
100214481	TOMBALL	TX		06/06/2025		708							708	708			
100199126	MESA	AZ		04/04/2025		723							723	723			
100209583	FLAGSTAFF	AZ		05/02/2025		814							814	814			
100209017	ZWANENBURG	NLD		04/29/2025		(125)							(125)		125		125
100214759	DECATUR	GA		06/11/2025		1,177							1,177	1,177			
100210234	ROCKLEDGE	FL		05/09/2025		542							542	542			
100218662	SUGAR LAND	TX		06/27/2025		4,575							4,575	4,575			
100213708	PINELLAS PARK	FL		05/29/2025		13							13	13			
100211744	PORT SAINT LUCIE	FL		05/19/2025		738							738	738			
100209451	ELLIJAY	GA		04/29/2025		1,340							1,340	1,340			
100206967	MOUNT LAUREL	NJ		04/25/2025		824							824	824			
100205822	WAKE FOREST	NC		04/14/2025		839							839	839			
100212607	CHICAGO	IL		05/29/2025		488							488	488			
100204771	PATTERSON	CA		04/09/2025		870							870	870			
100206846	ASHLAND	MA		04/24/2025		1,165							1,165	1,165			
100209533	SAN DIEGO	CA		05/02/2025		3,830							3,830	3,830			
100206323	ASHLAND CITY	TN		04/17/2025		870							870	870			
100210121	LAWRENCEVILLE	GA		05/07/2025		3,265							3,265	3,265			
100210069	GLASSBORO	NJ		05/07/2025		876							876	876			
100214106	TIKI ISLAND	TX		05/30/2025		650							650	650			
100209776	MIAMI	FL		05/05/2025		363							363	363			
100213847	VERO BEACH	FL		05/29/2025		686							686	686			
100218626	CAPE CANAVERAL	FL		06/27/2025		501							501	501			
100209537	BOONTON	NJ		05/02/2025		3,299							3,299	3,299			
100216256	BROOMFIELD	CO		06/20/2025		553							553	553			
100210288	PHILADELPHIA	PA		05/09/2025		833							833	833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209282	GULF SHORES	AL		04/29/2025		552							552	552			
100210257	WIMAUMA	FL		05/09/2025		682							682	682			
100216752	ROHNERT PARK	CA		06/25/2025		277							277	277			
100204719	MORENO VALLEY	CA		04/08/2025		737							737	737			
100206976	SPARKS	NV		04/25/2025		1,015							1,015	1,015			
100211932	ARDEN	NC		05/19/2025		723							723	723			
100214927	DACULA	GA		06/11/2025		1,835							1,835	1,835			
100207282	TUCSON	AZ		04/28/2025		979							979	979			
100214836	SAINT AUGUSTINE	FL		06/11/2025		716							716	716			
100204499	SALT LAKE CITY	UT		04/04/2025		710							710	710			
100216409	SAINT LOUIS	MO		06/20/2025		2,076							2,076	2,076			
100216230	GRAND LAKE	CO		06/20/2025		546							546	546			
100209457	PEPPERELL	MA		04/29/2025		895							895	895			
100214462	HASKELL	NJ		06/06/2025		1,501							1,501	1,501			
100204742	MARTINEZ	CA		04/10/2025		1,019							1,019	1,019			
100209795	RICHMOND	VA		05/05/2025		337							337	337			
100209288	APEX	NC		04/29/2025		8,542							8,542	8,542			
100206248	CYPRESS	TX		04/17/2025		939							939	939			
100205723	NORTH LAS VEGAS	NV		04/14/2025		695							695	695			
100210624	PLEASANT HILL	CA		05/15/2025		718							718	718			
100205713	CAPE CORAL	FL		04/14/2025		789							789	789			
100215389	LAVEEN	AZ		06/12/2025		662							662	662			
100206993	HENDERSON	NV		04/24/2025		5,843							5,843	5,843			
100214222	CAPE CORAL	FL		05/30/2025		848							848	848			
100206560	FORT LAUDERDALE	FL		04/22/2025		1,488							1,488	1,488			
100204904	MORGAN HILL	CA		04/10/2025		68,009							68,009	68,009			
100211502	CLAYTON	NC		05/16/2025		903							903	903			
100219313	PALM DESERT	CA		06/30/2025		457							457	457			
100218622	ROSEMOUNT	MN		06/27/2025		543							543	543			
100210067	PROVO	UT		05/07/2025		537							537	537			
100212566	PHOENIX	AZ		05/29/2025		792							792	792			
100218257	JARRELL	TX		06/26/2025		674							674	674			
100199168	FRIENDSWOOD	TX		04/04/2025		1,083							1,083	1,083			
100206222	MANTECA	CA		04/17/2025		43,630							43,630	43,630			
100210743	NORTH CHELMSFORD	MA		05/15/2025		420							420	420			
100206742	HOBOKEN	NJ		04/23/2025		449							449	449			
100216670	MONROE	NC		06/23/2025		639							639	639			
100218945	NEW WINDSOR	NY		06/27/2025		509							509	509			
100215545	CHATTANOOGA	TN		06/12/2025		568							568	568			
100213982	PORTERVILLE	CA		05/29/2025		546							546	546			
100215556	TAMARAC	FL		06/12/2025		836							836	836			
100219195	LAVON	TX		06/27/2025		1,007							1,007	1,007			
100218519	PHILADELPHIA	PA		06/27/2025		528							528	528			
100205763	LAS VEGAS	NV		04/14/2025		752							752	752			
100213924	LINCOLN	CA		05/29/2025		817							817	817			
100209287	TEMPLE TERRACE	FL		04/29/2025		816							816	816			
100216168	WEST HILLS	CA		06/18/2025		777							777	777			
100218734	SPRINGFIELD	MO		06/27/2025		724							724	724			
100205874	ROUND ROCK	TX		04/14/2025		1,292							1,292	1,292			
100214595	CRESTONE	CO		06/09/2025		524							524	524			
100219266	SOUTHBRIDGE	MA		06/30/2025		241							241	241			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205575	SPRING HILL	TN		05/09/2025		2,071							2,071	2,071			
100215366	CHATTANOOGA	TN		06/12/2025		923							923	923			
100211739	PRINCETON	TX		05/19/2025		818							818	818			
100214302	WIMAUMA	FL		06/02/2025		688							688	688			
100214686	HAMILTON	NJ		06/11/2025		711							711	711			
100210183	GLEN ALLEN	VA		05/07/2025		917							917	917			
100209068	TILBURG	NLD		04/29/2025		(55)							(55)		55		55
100209119	S-GRAVENHAGE	NLD		04/29/2025		(79)							(79)		79		79
100206890	FLORIDA CITY	FL		04/24/2025		1,014							1,014	1,014			
100209342	PFLUGERVILLE	TX		04/29/2025		779							779	779			
100214726	CHICOPEE	MA		06/11/2025		715							715	715			
100219291	SAINT PAUL	MN		06/30/2025		525							525	525			
100212492	CAPE CORAL	FL		05/28/2025		728							728	728			
100216285	RICHMOND	VA		06/20/2025		481							481	481			
100213900	FOLEY	AL		05/29/2025		303,200							303,200	303,200			
100209586	LEITCHFIELD	KY		05/02/2025		680							680	680			
100210230	SACRAMENTO	CA		05/09/2025		528							528	528			
100211955	PEACHTREE CORNERS	GA		05/22/2025		704							704	704			
100216483	ORLANDO	FL		06/23/2025		557							557	557			
100216554	GARNER	NC		06/23/2025		1,252							1,252	1,252			
100215817	RICHMOND	VA		06/12/2025		774							774	774			
100215474	TOMS RIVER	NJ		06/12/2025		4,284							4,284	4,284			
100209379	REHOBOTH BEACH	DE		04/29/2025		3,788							3,788	3,788			
100215297	FREDERICKSBURG	TX		06/12/2025		608							608	608			
100209242	FRESNO	CA		04/29/2025		865							865	865			
100212116	LAWRENCEVILLE	GA		05/22/2025		890							890	890			
100216293	LONGVILLE	MN		06/20/2025		504							504	504			
100206265	BELLEVUE	NE		04/17/2025		751							751	751			
100214306	BATON ROUGE	LA		06/02/2025		692							692	692			
100206466	JACKSONVILLE	FL		04/22/2025		702							702	702			
100206156	WALDORF	MD		04/16/2025		799							799	799			
100209352	INDIO	CA		04/29/2025		769							769	769			
100215561	MOREHEAD CITY	NC		06/12/2025		576							576	576			
100215404	CATHEDRAL CITY	CA		06/12/2025		506							506	506			
100216394	HUNTINGTON PARK	CA		06/20/2025		462							462	462			
100214917	TACOMA	WA		06/11/2025		744							744	744			
100214322	MERCER	WI		06/02/2025		678							678	678			
100208245	GRAPEVINE	TX		04/29/2025		5,411							5,411	5,411			
100215759	WIND LAKE	WI		06/12/2025		816							816	816			
100211725	GILBERT	AZ		05/19/2025		712							712	712			
100216605	MESA	AZ		06/23/2025		495							495	495			
100210195	RALEIGH	NC		05/07/2025		880							880	880			
100218631	ARNOLD	CA		06/27/2025		268							268	268			
100215329	SCOTTSDALE	AZ		06/12/2025		499							499	499			
100204698	PLAYA DEL CARMEN	MEX		04/07/2025		634							634	634			
100218890	HAMPTON	GA		06/27/2025		778							778	778			
100199226	FOUNTAIN INN	SC		04/09/2025		757							757	757			
100205801	TURLOCK	CA		04/14/2025		1,899							1,899	1,899			
100209588	WILMINGTON	NC		05/02/2025		3,028							3,028	3,028			
100215804	NEW HAVEN	CT		06/12/2025		705							705	705			
100207135	WEST COVINA	CA		04/28/2025		908							908	908			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100205797	SPANISH FORK	UT		04/14/2025		3,871							3,871	3,871			
100218779	ODENTON	MD		06/27/2025		480							480	480			
100214195	EMPIRE	CA		05/30/2025		679							679	679			
100216411	KEIZER	OR		06/20/2025		50,285							50,285	50,285			
100206501	WORCESTER	MA		04/22/2025		710							710	710			
100218664	MOSCOW	ID		06/27/2025		1,295							1,295	1,295			
100215686	HAVERHILL	MA		06/13/2025		480							480	480			
100218774	LAVON	TX		06/27/2025		535							535	535			
100214119	VISALIA	CA		05/30/2025		553							553	553			
100206284	CLOVIS	CA		04/17/2025		834							834	834			
100209684	TWAIN HARTE	CA		05/02/2025		524							524	524			
100214431	TABIONA	UT		06/02/2025		14,011							14,011	14,011			
100209527	WOODBURN	OR		05/02/2025		729							729	729			
100218259	CARROLLTON	TX		06/26/2025		715							715	715			
100205859	LANSDALE	PA		04/14/2025		825							825	825			
100219302	PHILADELPHIA	PA		06/30/2025		519							519	519			
100205712	DAVENPORT	FL		04/14/2025		730							730	730			
100205903	CLOVIS	CA		04/14/2025		798							798	798			
100219017	CHARLOTTE	NC		06/27/2025		249							249	249			
100216633	MESQUITE	TX		06/23/2025		524							524	524			
100210371	PICO RIVERA	CA		05/12/2025		473							473	473			
100215531	PHOENIX	AZ		06/11/2025		595							595	595			
100216586	CYPRESS	TX		06/23/2025		473							473	473			
100207215	ST. PETERSBURG	FL		04/28/2025		1,253							1,253	1,253			
100204946	DELRAY BEACH	FL		04/10/2025		792							792	792			
100215881	EMIGRANT GAP	CA		06/12/2025		808							808	808			
100206338	AUBURN	AL		04/17/2025		886							886	886			
100207112	COLORADO SPRINGS	CO		04/24/2025		696							696	696			
100216582	FOGELSVILLE	PA		06/23/2025		748							748	748			
100206677	ROCKLIN	CA		04/24/2025		868							868	868			
100214715	CUMMING	GA		06/11/2025		760							760	760			
100209254	WENDELL	NC		04/29/2025		1,132							1,132	1,132			
100214001	JOHNS CREEK	GA		05/29/2025		3,425							3,425	3,425			
100216553	BELLA VISTA	AR		06/23/2025		537							537	537			
100216707	LONGWOOD	FL		06/23/2025		536							536	536			
100210061	TRINITY	FL		05/07/2025		765							765	765			
100216511	WINTER GARDEN	FL		06/23/2025		643							643	643			
100207509	SALEM	OR		04/29/2025		568							568	568			
100213963	TUCSON	AZ		05/29/2025		699							699	699			
100219166	CONCORD	NC		06/27/2025		1,025							1,025	1,025			
100211834	MORRISVILLE	NC		05/19/2025		526							526	526			
100209122	UNITED KINGDOM	GBR		04/29/2025		81							81	11	(70)		(70)
100218382	S-GRAVENHAGE	NLD		06/26/2025		4							4		(4)		(4)
100210332	BLUE RIDGE	GA		05/09/2025		736							736	736			
100206166	CAMPTON	NH		04/16/2025		766							766	766			
100212683	EAGLE MOUNTAIN	UT		05/28/2025		1,121							1,121	1,121			
100211957	MYRTLE BEACH	SC		05/22/2025		428							428	428			
100209386	ENGLEWOOD	CO		04/29/2025		722							722	722			
100216049	KAILUA KONA	HI		06/17/2025		447							447	447			
100218247	TITUSVILLE	FL		06/26/2025		3,045							3,045	3,045			
100211776	DURHAM	NC		05/19/2025		804							804	804			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100209374	KEAAU	HI		04/29/2025		727							727	727			
100209292	HANOVER PARK	IL		04/29/2025		798							798	798			
100209572	FRISCO	TX		05/02/2025		2,162							2,162	2,162			
100214896	GREENFIELD	CA		06/11/2025		747							747	747			
100209338	GLEN ALLEN	VA		04/29/2025		718							718	718			
100211900	MCKINNEY	TX		05/19/2025		783							783	783			
100212260	SAN BERNARDINO	CA		05/28/2025		1,042							1,042	1,042			
100216464	SEDONA	AZ		06/20/2025		987							987	987			
100204876	GRAND PRAIRIE	TX		04/09/2025		789							789	789			
100214930	MESQUITE	NV		06/11/2025		3,851							3,851	3,851			
100209796	FREMONT	NE		05/05/2025		1,396							1,396	1,396			
100218925	WESTAMPTON	NJ		06/27/2025		427							427	427			
100219091	CHATTANOOGA	TN		06/27/2025		431							431	431			
100218272	CARSON CITY	NV		06/26/2025		765							765	765			
100219315	QUICKSBURG	VA		06/30/2025		448							448	448			
100205761	MESA	AZ		04/14/2025		1,086							1,086	1,086			
100204553	MURRIETA	CA		04/04/2025		718							718	718			
100214647	SCHAUMBURG	IL		06/10/2025		536							536	536			
100216744	KISSIMMEE	FL		06/23/2025		1,043							1,043	1,043			
100214168	LAND O'LAKES	FL		05/30/2025		620							620	620			
100209563	KILLINGTON	VT		05/02/2025		793							793	793			
100218624	KANSAS CITY	MO		06/27/2025		518							518	518			
100210054	SAN ANTONIO	FL		05/07/2025		569							569	569			
100206153	COLUMBIA	MD		04/16/2025		699							699	699			
100214657	SAVANNAH	GA		06/11/2025		832							832	832			
100214124	RINGWOOD	NJ		05/30/2025		709							709	709			
100205771	MADISON	AL		04/14/2025		739							739	739			
100213895	HOUSTON	TX		05/29/2025		1,006							1,006	1,006			
100214023	YORK	SC		05/29/2025		899							899	899			
100206419	TURLOCK	CA		05/22/2025		782							782	782			
100205886	RICHMOND	VA		04/14/2025		925							925	925			
100204755	ELK GROVE	CA		04/09/2025		638							638	638			
100212303	SAN FERNANDO	CA		05/28/2025		809							809	809			
100208720	PALM SPRINGS	CA		04/29/2025		25,000							25,000	25,000			
100206826	ALBUQUERQUE	NM		04/24/2025		998							998	998			
100209491	MONROE	CT		05/01/2025		746							746	746			
100219187	PHOENIX	AZ		06/27/2025		762							762	762			
100207353	LEANDER	TX		04/29/2025		841							841	841			
100215338	ANTHEM	AZ		06/12/2025		724							724	724			
100218497	FREDERICA	DE		06/27/2025		452							452	452			
100205104	CINCINNATI	OH		04/11/2025		737							737	737			
100211512	PANAMA CITY BEACH	FL		05/16/2025		831							831	831			
100205841	ROYAL OAK	MI		04/14/2025		812							812	812			
100216609	LODI	CA		06/23/2025		467							467	467			
100205798	SPANISH FORK	UT		04/14/2025		3,862							3,862	3,862			
100207384	MIAMI	FL		04/29/2025		785							785	785			
100215331	CUMMING	GA		06/12/2025		571							571	571			
100216699	FREDERICA	DE		06/23/2025		505							505	505			
100209127	UNITED KINGDOM	GBR		04/29/2025		(26)							(26)		26		26
100210373	DURHAM	NC		05/12/2025		357							357	357			
100205995	ANGIER	NC		04/15/2025		959							959	959			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210232	MIAMI	FL		05/09/2025		803							803	803			
100211683	RENO	NV		05/19/2025		1,060							1,060	1,060			
100211773	TAMPA	FL		05/19/2025		755							755	755			
100208956	NEPTUNE	NJ		04/29/2025		693							693	693			
100209405	ST. AUGUSTINE	FL		04/29/2025		152,690							152,690	152,690			
100209923	NORTH RICHLAND HILLS	TX		06/11/2025		441							441	441			
100204741	CANON CITY	CO		04/10/2025		686							686	686			
100209317	RALEIGH	NC		04/29/2025		774							774	774			
100219337	LAS VEGAS	NV		06/30/2025		511							511	511			
100218566	DENVER	CO		06/27/2025		5,742							5,742	5,742			
100209639	LA HABRA	CA		05/02/2025		677							677	677			
100212586	PORT ORANGE	FL		05/29/2025		585							585	585			
100204920	SCOTTSDALE	AZ		04/10/2025		894							894	894			
100215838	CHEYENNE	WY		06/12/2025		696							696	696			
100206467	CHARLESTON	SC		04/22/2025		819							819	819			
100212351	ALLEN	TX		05/28/2025		821							821	821			
100214962	FREDERICKSBURG	VA		06/11/2025		776							776	776			
100212212	MELBOURNE	FL		05/22/2025		640							640	640			
100204650	GLOUCESTER	MA		04/04/2025		776							776	776			
100215601	CAPE CORAL	FL		06/12/2025		473							473	473			
100218609	PHOENIX	AZ		06/27/2025		461							461	461			
100209318	SAN TAN VALLEY	AZ		04/29/2025		776							776	776			
100214698	CRYSTAL LAKE	IL		06/11/2025		673							673	673			
100212092	MERIDIAN	ID		05/22/2025		867							867	867			
100213940	BEL AIRE	KS		05/29/2025		592							592	592			
100206748	LOS OSOS	CA		04/23/2025		777							777	777			
100205613	GLADSTONE	OR		05/09/2025		1,162							1,162	1,162			
100212544	COLORADO SPRINGS	CO		05/29/2025		231							231	231			
100206107	BRIDGTON	ME		04/16/2025		722							722	722			
100210303	WOLFEBORO	NH		05/09/2025		633							633	633			
100218589	CHARLOTTE	NC		06/27/2025		527							527	527			
100209811	CASEVILLE	MI		05/05/2025		427							427	427			
100216565	FAIRVIEW	TX		06/23/2025		531							531	531			
100206943	WYNCOTE	PA		04/25/2025		620							620	620			
100211846	PORTLAND	OR		05/19/2025		800							800	800			
100207022	GREENDALE	WI		04/24/2025		663							663	663			
100204492	RIVERVIEW	FL		04/04/2025		1,188							1,188	1,188			
100206558	MORENO VALLEY	CA		04/22/2025		592							592	592			
100216627	CASA GRANDE	AZ		06/23/2025		518							518	518			
100216513	ATLANTA	GA		06/23/2025		1,082							1,082	1,082			
100216662	TYBEE ISLAND	GA		06/23/2025		6,486							6,486	6,486			
100211731	CANTON	GA		05/19/2025		708							708	708			
100206300	KANSAS CITY	MO		04/17/2025		748							748	748			
100218751	HACKBERRY	LA		06/27/2025		1,195							1,195	1,195			
100218604	PITTSBORO	NC		06/27/2025		459							459	459			
100207103	BEAUFORT	SC		04/24/2025		682							682	682			
100206221	SAN RAFAEL	CA		04/17/2025		1,309							1,309	1,309			
100214201	KALISPELL	MT		05/30/2025		1,509							1,509	1,509			
100214334	SAN ANTONIO	TX		06/02/2025		1,130							1,130	1,130			
100206475	ATLANTA	GA		04/22/2025		1,448							1,448	1,448			
100208971	ORLANDO	FL		04/29/2025		656							656	656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208856	LONG BEACH	CA		04/29/2025		742							742	742			
100205843	SALEM	MA		04/14/2025		765							765	765			
100207247	PHILADELPHIA	PA		04/28/2025		14,373							14,373	14,373			
100212051	RUCKERSVILLE	VA		06/27/2025		475							475	475			
100214736	FORT MOHAVE	AZ		06/11/2025		799							799	799			
100208453	SARASOTA	FL		04/29/2025		2,611							2,611	2,611			
100210354	BAKERSFIELD	CA		05/09/2025		706							706	706			
100218846	IRVINE	CA		06/27/2025		469							469	469			
100204834	LOS ANGELES	CA		04/09/2025		2,607							2,607	2,607			
100214016	KISSIMMEE	FL		05/29/2025		992							992	992			
100207065	MESA	AZ		04/24/2025		822							822	822			
100212386	GAINESVILLE	GA		05/28/2025		720							720	720			
100218921	OCEAN SHORES	WA		06/27/2025		210							210	210			
100213996	CARLISLE	PA		05/29/2025		808							808	808			
100214354	SYLVA	NC		06/02/2025		933							933	933			
100218502	GAINESVILLE	TX		06/27/2025		217							217	217			
100211857	HOLLY SPRINGS	NC		05/19/2025		793							793	793			
100206979	SUMMERFIELD	FL		04/25/2025		441							441	441			
100206285	FRESNO	CA		04/17/2025		902							902	902			
100210108	RONALD	WA		05/07/2025		825							825	825			
100215388	WINTER SPRINGS	FL		06/12/2025		778							778	778			
100205059	BRAMBLETON	VA		04/11/2025		635							635	635			
100215573	SELBYVILLE	DE		06/12/2025		503							503	503			
100210492	BROOKLYN	NY		05/12/2025		624							624	624			
100206269	BALTIMORE	MD		04/17/2025		779							779	779			
100207524	HOMESTEAD	FL		04/29/2025		858							858	858			
100211430	SUGAR LAND	TX		05/16/2025		494							494	494			
100206598	MADISON	WI		04/23/2025		724							724	724			
100206934	LAUREL	MD		04/25/2025		619							619	619			
100205909	ARMONA	CA		04/15/2025		783							783	783			
100212830	UNITED KINGDOM	GBR		05/28/2025		52							52	24	(28)		(28)
100214467	PEARBLOSSOM	CA		06/06/2025		716							716	716			
100209530	MISSOULA	MT		05/02/2025		628							628	628			
100204914	CAPE CANAVERAL	FL		04/10/2025		789							789	789			
100204916	OCALA	FL		04/10/2025		781							781	781			
100211513	KNIGHTDALE	NC		05/16/2025		856							856	856			
100212540	BAKERSFIELD	CA		05/29/2025		453							453	453			
100209421	MC GAHEYSVILLE	VA		04/29/2025		685							685	685			
100213703	LODI	CA		05/29/2025		2,566							2,566	2,566			
100211747	SAINT LOUIS	MO		05/19/2025		673							673	673			
100214517	ATLANTA	GA		06/06/2025		465							465	465			
100219045	FUQUAY VARINA	NC		06/27/2025		657							657	657			
100207087	FREDERICK	MD		04/24/2025		820							820	820			
100214348	HUNTSVILLE	TX		06/02/2025		640							640	640			
100205090	STUART	FL		04/11/2025		798							798	798			
100204644	PHOENIX	AZ		04/04/2025		6,521							6,521	6,521			
100206792	DOWNERS GROVE	IL		04/23/2025		632							632	632			
100215622	CHARLOTTE	NC		06/12/2025		436							436	436			
100212619	CONWAY	SC		05/29/2025		724							724	724			
100205804	KNOXVILLE	TN		04/14/2025		802							802	802			
100218616	PLANTATION KEY	FL		06/27/2025		789							789	789			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218573	LITCHFIELD PARK	AZ		06/27/2025		466							466	466			
100210339	PHOENIX	AZ		05/09/2025		654							654	654			
100218504	KATY	TX		06/27/2025		703							703	703			
100210311	CALHOUN	GA		05/09/2025		682							682	682			
100205920	LAWRENCEVILLE	GA		04/15/2025		1,843							1,843	1,843			
100215653	CANTON	GA		06/13/2025		768							768	768			
100214247	PALMDALE	CA		05/30/2025		447							447	447			
100205775	FRISCO	TX		04/14/2025		775							775	775			
100218906	SPOTSYLVANIA	VA		06/27/2025		384							384	384			
100216097	CORNELIUS	OR		06/17/2025		127							127	127			
100205867	CHARLOTTE	NC		04/14/2025		3,328							3,328	3,328			
100218565	STATESVILLE	NC		06/27/2025		642							642	642			
100205697	FRESNO	CA		04/14/2025		1,110							1,110	1,110			
100206373	BARNEGAT	NJ		05/22/2025		672							672	672			
100206507	LOS ANGELES	CA		04/22/2025		612							612	612			
100206169	RALEIGH	NC		04/16/2025		777							777	777			
100203003	PRIEST RIVER	ID		04/25/2025		929							929	929			
100206303	MERCED	CA		04/17/2025		890							890	890			
100206833	DALLAS	TX		04/24/2025		927							927	927			
100207085	BRANDON	FL		04/24/2025		15,971							15,971	15,971			
100207472	PANAMA CITY BEACH	FL		04/29/2025		601							601	601			
100218663	NORTH CHESTERFIELD	VA		06/27/2025		655							655	655			
100204679	REDMOND	OR		04/04/2025		714							714	714			
100206528	TAYLORS	SC		04/22/2025		706							706	706			
100216211	STOCKTON	CA		06/20/2025		467							467	467			
100210126	HENDERSON	NV		05/07/2025		961							961	961			
100218510	MEDFORD	OR		06/27/2025		179							179	179			
100205741	READING	MA		04/14/2025		737							737	737			
100218842	TEMPE	AZ		06/27/2025		525							525	525			
100214547	LOS ANGELES	CA		06/06/2025		255							255	255			
100214357	AUSTIN	AR		06/02/2025		894							894	894			
100214329	FAIRPORT	NY		06/02/2025		636							636	636			
100215925	ATLANTA	GA		06/17/2025		514							514	514			
100208711	RIVERSIDE	CA		04/29/2025		2,177							2,177	2,177			
100205839	LAS VEGAS	NV		04/14/2025		734							734	734			
100213953	CHARLOTTE	NC		05/29/2025		878							878	878			
100208759	PHOENIX	AZ		04/29/2025		449							449	449			
100208144	CHANDLER	AZ		04/29/2025		480							480	480			
100210140	DAWSONVILLE	GA		05/07/2025		792							792	792			
100206465	SAINT AUGUSTINE	FL		04/22/2025		719							719	719			
100203006	SAINT PETERSBURG	FL		04/25/2025		2,540							2,540	2,540			
100209346	NOBLESVILLE	IN		04/29/2025		778							778	778			
100219303	PHILADELPHIA	PA		06/30/2025		511							511	511			
100209602	TRACY	CA		05/02/2025		51,272							51,272	51,272			
100218649	SNOWFLAKE	AZ		06/27/2025		772							772	772			
100211811	FINLEYVILLE	PA		05/19/2025		1,916							1,916	1,916			
100212380	KATY	TX		05/28/2025		833							833	833			
100215917	LITCHFIELD PARK	AZ		06/17/2025		599							599	599			
100205056	MIAMI	FL		04/11/2025		685							685	685			
100215417	MILWAUKEE	WI		06/12/2025		527							527	527			
100209370	PEORIA	AZ		04/29/2025		727							727	727			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206975	LINCOLN CITY	OR		04/25/2025		730							730	730			
100215850	AURORA	IL		06/12/2025		642							642	642			
100205164	SAN DIEGO	CA		05/01/2025		981							981	981			
100206700	FLEMINGTON	NJ		04/23/2025		632							632	632			
100218658	LANDRUM	SC		06/27/2025		745							745	745			
100210661	RICHMOND	TX		05/15/2025		676							676	676			
100206547	ADELANTO	CA		04/22/2025		538							538	538			
100209212	DURHAM	NC		04/29/2025		852							852	852			
100213715	DAYTONA BEACH	FL		05/29/2025		1,763							1,763	1,763			
100206108	KILL DEVIL HILLS	NC		04/16/2025		737							737	737			
100218780	MANCOS	CO		06/27/2025		506							506	506			
100216692	CAMDENTON	MO		06/23/2025		441							441	441			
100211910	LIBERTY HILL	TX		05/19/2025		705							705	705			
100216516	RICHMOND	TX		06/23/2025		493							493	493			
100207021	CHARLOTTE	NC		04/24/2025		17,805							17,805	17,805			
100215853	MIDDLETOWN	DE		06/12/2025		740							740	740			
100209302	WINNSBORO	TX		04/29/2025		765							765	765			
100207368	JURUPA VALLEY	CA		04/29/2025		908							908	908			
100210113	FRESNO	CA		05/07/2025		766							766	766			
100207060	MANASSAS	VA		04/24/2025		722							722	722			
100206090	TALLAHASSEE	FL		04/16/2025		1,637							1,637	1,637			
100207396	PHILADELPHIA	PA		04/29/2025		681							681	681			
100215428	BLAINE	MN		06/12/2025		2,545							2,545	2,545			
100205832	GEORGETOWN	TX		04/14/2025		774							774	774			
100207373	FORT WORTH	TX		04/29/2025		699							699	699			
100218482	LAKEVILLE	MN		06/27/2025		449							449	449			
100212169	ORLANDO	FL		05/22/2025		686							686	686			
100207113	NORTH LAS VEGAS	NV		04/24/2025		702							702	702			
100215509	MADISON	WI		06/12/2025		745							745	745			
100206671	LEHI	UT		04/24/2025		1,018							1,018	1,018			
100212564	ORLANDO	FL		05/29/2025		472							472	472			
100210685	CLOSTER	NJ		05/15/2025		676							676	676			
100214735	DANBURY	CT		06/11/2025		762							762	762			
100216452	KISSIMMEE	FL		06/20/2025		446							446	446			
100214056	GRAYSON	GA		05/29/2025		870							870	870			
100219088	MONTGOMERY	IL		06/27/2025		309							309	309			
100216271	HUNTERSVILLE	NC		06/20/2025		577							577	577			
100214203	DOBBINS	CA		05/30/2025		672							672	672			
100206376	MADERA	CA		05/22/2025		623							623	623			
100214863	THOUSAND PALMS	CA		06/11/2025		692							692	692			
100209176	OURAY	CO		04/30/2025		8,820							8,820	8,820			
100207374	TAMARACK	ID		04/29/2025		5,847							5,847	5,847			
100205808	PALM HARBOR	FL		04/14/2025		1,386							1,386	1,386			
100204665	MOLALLA	OR		04/04/2025		702							702	702			
100216573	TOMS RIVER	NJ		06/23/2025		439							439	439			
100215504	MILLEDGEVILLE	GA		06/12/2025		718							718	718			
100205803	GEORGETOWN	TX		04/14/2025		711							711	711			
100209261	BRENTWOOD	TN		04/29/2025		20,981							20,981	20,981			
100210133	BREINIGSVILLE	PA		05/07/2025		1,815							1,815	1,815			
100213956	MADISON	WI		05/29/2025		776							776	776			
100213905	PIONEER	CA		05/29/2025		656							656	656			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210468	SANTA ANA	CA		05/12/2025		835							835	835			
100212076	OGDEN	UT		05/22/2025		230							230	230			
100208909	FLOWER MOUND	TX		04/29/2025		2,678							2,678	2,678			
100218894	POCONO LAKE	PA		06/27/2025		440							440	440			
100205577	KLAMATH FALLS	OR		05/09/2025		742							742	742			
100212612	GRAND HAVEN	MI		05/29/2025		488							488	488			
100209762	SAN DIEGO	CA		05/05/2025		724							724	724			
100209376	CHICAGO	IL		04/29/2025		464							464	464			
100210258	KINGMAN	AZ		05/09/2025		607							607	607			
100212334	KYLE	TX		05/28/2025		722							722	722			
100209756	SAN BERNARDINO	CA		05/05/2025		801							801	801			
100216693	STATE COLLEGE	PA		06/23/2025		782							782	782			
100213717	MILWAUKEE	WI		05/29/2025		716							716	716			
100215641	LAKEWOOD	WA		06/12/2025		456							456	456			
100216504	MINNEAPOLIS	MN		06/23/2025		507							507	507			
100209490	COLORADO SPRINGS	CO		05/01/2025		992							992	992			
100211654	CANTON	GA		05/19/2025		894							894	894			
100211589	SACRAMENTO	CA		06/23/2025		455							455	455			
100199234	HANFORD	CA		04/09/2025		728							728	728			
100207057	DENVER	CO		04/24/2025		2,475							2,475	2,475			
100211738	BONITA SPRINGS	FL		05/19/2025		753							753	753			
100205848	PITTSBURGH	PA		04/14/2025		769							769	769			
100207507	CALHOUN	GA		04/29/2025		675							675	675			
100209562	BOZEMAN	MT		05/02/2025		678							678	678			
100204630	AIKEN	SC		04/04/2025		662							662	662			
100215546	TUCSON	AZ		06/12/2025		778							778	778			
100218806	DAVIDSON	NC		06/27/2025		458							458	458			
100209221	CHARLOTTE	NC		04/29/2025		848							848	848			
100205956	ANNANDALE	MN		04/15/2025		570							570	570			
100206246	DURHAM	NC		04/17/2025		1,029							1,029	1,029			
100211733	CINCINNATI	OH		05/19/2025		828							828	828			
100206301	ULSTER	PA		04/17/2025		1,255							1,255	1,255			
100216042	SYLVA	NC		06/17/2025		706							706	706			
100219355	OLATHE	KS		06/30/2025		461							461	461			
100215780	AMMON	ID		06/12/2025		707							707	707			
100206290	FORT COLLINS	CO		04/17/2025		807							807	807			
100215679	KISSIMMEE	FL		06/13/2025		683							683	683			
100209368	TROUTMAN	NC		04/29/2025		711							711	711			
100213981	BEAVERTON	OR		05/29/2025		5,228							5,228	5,228			
100216621	POST FALLS	ID		06/23/2025		721							721	721			
100211418	SCOTTSDALE	AZ		05/16/2025		769							769	769			
100213460	ROCKAWAY	NJ		05/29/2025		30,000							30,000	30,000			
100212675	NATIONAL CITY	CA		05/29/2025		1,448							1,448	1,448			
100211668	TUCSON	AZ		05/19/2025		1,795							1,795	1,795			
100214784	RICHFIELD	UT		06/11/2025		1,044							1,044	1,044			
100209708	SAINT AUGUSTINE	FL		05/05/2025		655							655	655			
100207048	DETROIT	MI		04/24/2025		648							648	648			
100216545	THREE LAKES	WI		06/23/2025		487							487	487			
100207052	BRIDGEPORT	CT		04/24/2025		658							658	658			
100212577	LITTLE ELM	TX		05/29/2025		458							458	458			
100211813	BAKERSFIELD	CA		05/19/2025		689							689	689			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218823	VICTORVILLE	CA		06/27/2025		673							673	673			
100210700	MELISSA	TX		05/15/2025		697							697	697			
100207228	CHANDLER	AZ		04/28/2025		546							546	546			
100206450	COVINGTON	GA		04/22/2025		729							729	729			
100205762	CYPRESS	TX		04/14/2025		751							751	751			
100212382	COMMERCE	GA		05/28/2025		475							475	475			
100219237	LITCHFIELD PARK	AZ		06/30/2025		483							483	483			
100204549	MADISON	TN		04/04/2025		642							642	642			
100205813	LAS VEGAS	NV		04/14/2025		766							766	766			
100210751	WEST JORDAN	UT		05/15/2025		711							711	711			
100215778	CONROE	TX		06/12/2025		686							686	686			
100213997	PHOENIXVILLE	PA		05/29/2025		789							789	789			
100214992	AVE MARIA	FL		06/11/2025		681							681	681			
100212665	PALM COAST	FL		05/29/2025		462							462	462			
100216481	CYPRESS	TX		06/23/2025		503							503	503			
100204538	LAS VEGAS	NV		04/04/2025		698							698	698			
100215481	DES PLAINES	IL		06/12/2025		2,564							2,564	2,564			
100214576	GALIVANTS FERRY	SC		06/06/2025		493							493	493			
100210582	LAKE WORTH	FL		05/15/2025		219							219	219			
100211930	BUFORD	GA		05/19/2025		932							932	932			
100209578	SAN TAN VALLEY	AZ		05/02/2025		693							693	693			
100212110	SURPRISE	AZ		05/22/2025		1,246							1,246	1,246			
100215589	BONAIRE	GA		06/12/2025		733							733	733			
100214573	BOCA RATON	FL		06/06/2025		695							695	695			
100206070	EVANSTON	IL		05/16/2025		638							638	638			
100207269	HENRICO	VA		04/28/2025		693							693	693			
100216265	SOUTHFIELD	MI		06/20/2025		526							526	526			
100206327	HANFORD	CA		04/17/2025		805							805	805			
100212593	HILO	HI		05/29/2025		618							618	618			
100214340	WAUKEE	IA		06/02/2025		734							734	734			
100214560	LANCASTER	CA		06/06/2025		493							493	493			
100211439	LOS ANGELES	CA		05/16/2025		694							694	694			
100214451	MASPETH	NY		06/06/2025		656							656	656			
100219240	CLINTON	MA		06/30/2025		463							463	463			
100213941	DENTON	TX		05/29/2025		676							676	676			
100206551	LOS ANGELES	CA		04/22/2025		769							769	769			
100211862	KITTERY	ME		05/19/2025		656							656	656			
100211743	FREEPORT	FL		05/19/2025		937							937	937			
100216305	CLINTON	MD		06/20/2025		618							618	618			
100211416	NEWCASTLE	CA		05/16/2025		733							733	733			
100212367	EDMOND	OK		05/28/2025		718							718	718			
100206672	WINNIE	TX		04/24/2025		984							984	984			
100206381	AIRWAY HEIGHTS	WA		05/22/2025		770							770	770			
100216140	PORTLAND	TX		06/17/2025		650							650	650			
100204878	JOHNSTON	RI		04/09/2025		1,791							1,791	1,791			
100208913	LOS RANCHOS	NM		04/29/2025		33,105							33,105	33,105			
100215542	COLORADO SPRINGS	CO		06/12/2025		533							533	533			
100207648	GRANADA HILLS	CA		04/29/2025		392							392	392			
100209770	LONGWOOD	FL		05/05/2025		724							724	724			
100209078	ROTTERDAM	NLD		04/29/2025		(86)							(86)			86	86
100206253	GOODLETTSVILLE	TN		04/17/2025		785							785	785			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213850	SAVANNAH	GA		05/29/2025		676							676	676			
100213115	CHANDLER	AZ		05/29/2025		1,701							1,701	1,701			
100206912	STOCKTON	CA		04/24/2025		765							765	765			
100214219	TUCSON	AZ		05/30/2025		840							840	840			
100215344	SAINT MARYS	GA		06/12/2025		762							762	762			
100212506	SIMI VALLEY	CA		05/28/2025		552							552	552			
100206314	CALDWELL	ID		04/17/2025		750							750	750			
100211824	FRESNO	CA		05/19/2025		823							823	823			
100219090	KATY	TX		06/27/2025		404							404	404			
100206918	PORT CHARLOTTE	FL		04/24/2025		711							711	711			
100216353	LANCASTER	CA		06/20/2025		710							710	710			
100215281	MURPHY	NC		06/12/2025		752							752	752			
100210377	LOS ANGELES	CA		05/12/2025		742							742	742			
100214018	FOREST GROVE	OR		05/29/2025		5,375							5,375	5,375			
100211876	MONT CLARE	PA		05/19/2025		753							753	753			
100218833	PAHRUMP	NV		06/27/2025		517							517	517			
100215496	TEMPE	AZ		06/12/2025		513							513	513			
100205960	SACRAMENTO	CA		04/15/2025		828							828	828			
100205574	WALNUT CREEK	CA		05/09/2025		678							678	678			
100214892	NEW BRITAIN	CT		06/11/2025		777							777	777			
100212156	TULSA	OK		05/22/2025		648							648	648			
100207254	ORLANDO	FL		04/28/2025		762							762	762			
100214747	UNION	NJ		06/11/2025		520							520	520			
100214392	PLUMAS LAKE	CA		06/02/2025		1,380							1,380	1,380			
100212614	FORT MOHAVE	AZ		05/29/2025		742							742	742			
100206364	CROWLEY	TX		04/17/2025		675							675	675			
100213928	APEX	NC		05/29/2025		527							527	527			
100212574	PARRISH	FL		05/29/2025		720							720	720			
100207411	SPARTA	NJ		04/29/2025		711							711	711			
100207405	MIAMI	FL		04/29/2025		1,017							1,017	1,017			
100209411	PARRISH	FL		04/29/2025		666							666	666			
100209047	GELDROP	NLD		04/29/2025		(31)							(31)		31		31
100218421	AMSTELVEEN	NLD		06/26/2025		(18)							(18)		18		18
100207365	MONROE	OH		04/29/2025		538							538	538			
100216574	AUBURN	AL		06/23/2025		496							496	496			
100208438	NORTH ARLINGTON	NJ		04/29/2025		1,201							1,201	1,201			
100209126	UNITED KINGDOM	GBR		04/29/2025		19							19	10	(10)		(10)
100204943	IRVING	TX		04/10/2025		664							664	664			
100213994	COOLIN	ID		05/29/2025		1,291							1,291	1,291			
100209944	MIAMI	FL		06/11/2025		1,036							1,036	1,036			
100204763	MIAMI	FL		04/09/2025		747							747	747			
100218701	O FALLON	MO		06/27/2025		1,008							1,008	1,008			
100209453	RICHLAND	WA		04/29/2025		624							624	624			
100207035	TEMPE	AZ		04/24/2025		752							752	752			
100213813	KISSIMMEE	FL		05/29/2025		3,769							3,769	3,769			
100210050	LA GRANGE	KY		05/07/2025		656							656	656			
100218660	DALLAS	TX		06/27/2025		20,611							20,611	20,611			
100210141	PHOENIX	AZ		05/07/2025		652							652	652			
100213980	WOODSTOCK	GA		05/29/2025		1,582							1,582	1,582			
100205961	S SALT LAKE	UT		04/15/2025		1,329							1,329	1,329			
100218775	WARSAW	MO		06/27/2025		420							420	420			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100205760	MONROE	NC		04/14/2025		747							747	747			
100205138	MIAMI	FL		05/01/2025		690							690	690			
100209432	PEA RIDGE	AR		04/29/2025		651							651	651			
100206031	FORT WORTH	TX		04/15/2025		593							593	593			
100207520	FRISCO	TX		04/29/2025		736							736	736			
100209555	SPOKANE	WA		05/02/2025		619							619	619			
100207711	LOS ANGELES	CA		04/29/2025		1,574							1,574	1,574			
100219185	LAWRENCEVILLE	GA		06/27/2025		101,318							101,318	101,318			
100209469	BROOKFIELD	IL		04/29/2025		807							807	807			
100211713	HISTORIC NEW CASTLE	DE		05/19/2025		774							774	774			
100218671	GULF SHORES	AL		06/27/2025		742							742	742			
100206474	LAWRENCEVILLE	GA		04/22/2025		955							955	955			
100209337	VISALIA	CA		04/29/2025		719							719	719			
100206458	ORMOND BEACH	FL		04/22/2025		727							727	727			
100206003	CANTON	GA		04/15/2025		1,654							1,654	1,654			
100204635	NAPLES	FL		04/04/2025		685							685	685			
100214198	POMPANO BEACH	FL		05/30/2025		724							724	724			
100206119	PENSACOLA	FL		04/16/2025		1,648							1,648	1,648			
100210295	BLUFFTON	SC		05/09/2025		764							764	764			
100214115	ROSENBERG	TX		05/30/2025		748							748	748			
100214430	VANCOUVER	WA		06/02/2025		943							943	943			
100215811	BETHEL	ME		06/12/2025		931							931	931			
100214427	SALT LAKE CITY	UT		06/02/2025		743							743	743			
100213915	FORNEY	TX		05/29/2025		719							719	719			
100218860	VENICE	FL		06/27/2025		462							462	462			
100206154	ODENTON	MD		04/16/2025		782							782	782			
100216560	VANCOUVER	WA		06/23/2025		482							482	482			
100209401	EL PASO	TX		04/29/2025		682							682	682			
100209559	WESLEY CHAPEL	FL		05/02/2025		1,176							1,176	1,176			
100218201	MELBOURNE	FL		06/26/2025		462							462	462			
100210046	HOT SPRINGS VILLAGE	AR		05/07/2025		487							487	487			
100210202	GALENA	IL		05/07/2025		752							752	752			
100204612	LEDGEWOOD	NJ		04/04/2025		715							715	715			
100215574	NORTH PORT	FL		06/12/2025		466							466	466			
100205080	BRIDGEPORT	CT		04/11/2025		749							749	749			
100208145	JURUPA VALLEY	CA		04/29/2025		384							384	384			
100218746	AVON	IN		06/27/2025		479							479	479			
100218612	HENDERSON	NV		06/27/2025		425							425	425			
100216490	LITTLE RIVER	SC		06/23/2025		1,760							1,760	1,760			
100206529	MONTGOMERY	TX		04/22/2025		5,549							5,549	5,549			
100212143	CHICAGO	IL		05/22/2025		722							722	722			
100208164	CERRITOS	CA		04/29/2025		1,357							1,357	1,357			
100207152	FRESNO	CA		04/28/2025		775							775	775			
100206920	DEERFIELD BEACH	FL		04/24/2025		1,845							1,845	1,845			
100214349	MEMPHIS	TN		06/02/2025		649							649	649			
100216281	ZEPHYRHILLS	FL		06/20/2025		452							452	452			
100210249	GOODYEAR	AZ		05/09/2025		1,014							1,014	1,014			
100204945	BOLIVIA	NC		04/10/2025		511							511	511			
100216536	ANNA	TX		06/23/2025		757							757	757			
100214314	HUNTERTOWN	IN		06/02/2025		653							653	653			
100208629	GREELEY	CO		04/29/2025		6,460							6,460	6,460			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218395	TILBURG	NLD		06/26/2025		(18)							(18)		18		18
100207079	SCOTTSDALE	AZ		04/24/2025		647							647	647			
100219105	MARGATE	FL		06/27/2025		1,678							1,678	1,678			
100218703	MIAMI BEACH	FL		06/27/2025		436							436	436			
100210669	EL CAJON	CA		05/15/2025		816							816	816			
100215515	YUMA	AZ		06/12/2025		495							495	495			
100212152	SAINT CLOUD	FL		05/22/2025		484							484	484			
100215851	CHARLOTTE	NC		06/12/2025		843							843	843			
100205616	BOYNTON BEACH	FL		05/09/2025		1,436							1,436	1,436			
100215416	APOPKA	FL		06/12/2025		478							478	478			
100216668	LARGO	FL		06/23/2025		7,666							7,666	7,666			
100215334	SAINT HELENS	OR		06/12/2025		649							649	649			
100215375	BOSTON	MA		06/12/2025		493							493	493			
100205659	KISSIMMEE	FL		05/09/2025		750							750	750			
100207056	SAINT PETERSBURG	FL		04/24/2025		616							616	616			
100207266	LAWRENCEVILLE	GA		04/28/2025		2,235							2,235	2,235			
100204830	BOONSBORO	MD		04/09/2025		657							657	657			
100214742	WOODLAND PARK	NJ		06/11/2025		661							661	661			
100214371	WALFORD	IA		06/02/2025		699							699	699			
100215423	PIONEER	CA		06/12/2025		407							407	407			
100206923	ODESSA	TX		04/24/2025		428							428	428			
100214681	QUEEN CREEK	AZ		06/11/2025		864							864	864			
100215392	REMER	MN		06/12/2025		764							764	764			
100212162	SURPRISE	AZ		05/22/2025		500							500	500			
100210330	GALLATIN	TN		05/09/2025		905							905	905			
100210299	SAINT AUGUSTINE	FL		05/09/2025		659							659	659			
100205765	DENVER	CO		04/14/2025		1,345							1,345	1,345			
100205715	SAINT PETERSBURG	FL		04/14/2025		719							719	719			
100209406	CEDAR PARK	TX		04/29/2025		684							684	684			
100206942	PHOENIX	AZ		04/25/2025		799							799	799			
100207237	AVONDALE	AZ		04/28/2025		701							701	701			
100209752	COTTONWOOD	AZ		05/05/2025		300							300	300			
100206863	CAPE CORAL	FL		04/24/2025		756							756	756			
100207327	OAKLAND PARK	FL		04/29/2025		876							876	876			
100216427	EMERYVILLE	CA		06/20/2025		430							430	430			
100215635	BOVEY	MN		06/12/2025		216							216	216			
100205639	ISELIN	NJ		05/09/2025		748							748	748			
100206069	HONOLULU	HI		05/16/2025		697							697	697			
100216227	MOLALLA	OR		06/20/2025		475							475	475			
100207195	RALEIGH	NC		04/28/2025		812							812	812			
100212049	FORT LAUDERDALE	FL		06/27/2025		235							235	235			
100207043	HESPERIA	CA		04/24/2025		682							682	682			
100211863	NAPERVILLE	IL		05/19/2025		736							736	736			
100209894	PHOENIX	AZ		06/11/2025		665							665	665			
100212801	S-GRAVENHAGE	NLD		05/28/2025		105,815						(5,397)	100,417	103,849	3,432		3,432
100214151	STATESVILLE	NC		05/30/2025		495							495	495			
100210132	WINCHESTER	VA		05/07/2025		807							807	807			
100206548	SALINAS	CA		04/22/2025		33,132							33,132	33,132			
100212270	ALPHARETTA	GA		05/28/2025		765							765	765			
100206609	ROSWELL	GA		04/23/2025		784							784	784			
100215700	NEWPORT BEACH	CA		06/13/2025		731							731	731			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216443	PALMDALE	CA		06/20/2025		480							480	480			
100205878	WENDELL	NC		04/14/2025		846							846	846			
100209725	HENDERSON	NV		05/05/2025		821							821	821			
100211871	SAVANNAH	GA		05/19/2025		734							734	734			
100211925	MESA	AZ		05/19/2025		697							697	697			
100216672	CARY	NC		06/23/2025		506							506	506			
100213709	TEMPLE	TX		05/29/2025		428							428	428			
100213782	HESPERIA	CA		05/29/2025		1,101							1,101	1,101			
100205877	APEX	NC		04/14/2025		760							760	760			
100214475	LAS VEGAS	NV		06/06/2025		690							690	690			
100211973	SAINT CLOUD	FL		05/22/2025		443							443	443			
100209479	BROOKLYN	NY		05/01/2025		752							752	752			
100212045	PINEBLUFF	NC		06/27/2025		779							779	779			
100214182	LAKE WORTH	FL		05/30/2025		504							504	504			
100209809	MIDLAND	TX		05/05/2025		704							704	704			
100206032	HARTFORD	CT		04/15/2025		643							643	643			
100203041	LOS ANGELES	CA		04/25/2025		666							666	666			
100209077	WAALWIJK	NLD		04/29/2025		(103)							(103)		103		103
100212112	NAPLES	FL		05/22/2025		938							938	938			
100219295	WATKINS GLEN	NY		06/30/2025		429							429	429			
100218796	OCEAN CITY	MD		06/27/2025		1,886							1,886	1,886			
100214437	PHOENIX	AZ		06/02/2025		661							661	661			
100207408	MIAMI	FL		04/29/2025		767							767	767			
100212937	SAN MARCOS	CA		05/29/2025		444							444	444			
100214411	TROUTMAN	NC		06/02/2025		927							927	927			
100206021	SCOTCH PLAINS	NJ		04/15/2025		740							740	740			
100215412	LA GRANGE	KY		06/12/2025		692							692	692			
100216176	ROUND ROCK	TX		06/18/2025		508							508	508			
100206717	LAKE ZURICH	IL		04/23/2025		624							624	624			
100213719	TARPON SPGS	FL		05/29/2025		599							599	599			
100216432	GAINESVILLE	VA		06/20/2025		174,807							174,807	174,807			
100216162	NORTHRIDGE	CA		06/18/2025		729							729	729			
100218702	LAS VEGAS	NV		06/27/2025		457							457	457			
100211836	PITTSBURGH	PA		05/19/2025		689							689	689			
100211769	NAPLES	FL		05/19/2025		1,308							1,308	1,308			
100212144	MARIETTA	GA		05/22/2025		1,045							1,045	1,045			
100204971	ONTARIO	OR		04/10/2025		606							606	606			
100210608	HUDGINS	VA		05/15/2025		605							605	605			
100214942	LAS VEGAS	NV		06/11/2025		740							740	740			
100211975	WEST COVINA	CA		05/22/2025		508							508	508			
100218728	GLENDALE	AZ		06/27/2025		495							495	495			
100212183	ANGIER	NC		05/22/2025		784							784	784			
100213881	STATE COLLEGE	PA		05/29/2025		687							687	687			
100211443	NEWNAN	GA		05/16/2025		800							800	800			
100218923	WASHINGTON	UT		06/27/2025		638							638	638			
100209398	PALM COAST	FL		04/29/2025		450							450	450			
100219280	CROSSLAKE	MN		06/30/2025		483							483	483			
100214248	WEEHAWKEN	NJ		05/30/2025		512							512	512			
100205914	MCKINNEY	TX		04/15/2025		1,389							1,389	1,389			
100205623	OVERLAND PARK	KS		05/09/2025		645							645	645			
100214005	POCONO LAKE	PA		05/29/2025		2,319							2,319	2,319			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204648	GLENDALE	AZ		04/04/2025		934							934	934			
100216298	HARPERS FERRY	WV		06/20/2025		467							467	467			
100206206	ANGIER	NC		04/16/2025		2,548							2,548	2,548			
100210580	PHILADELPHIA	PA		05/15/2025		728							728	728			
100216259	MYRTLE BEACH	SC		06/20/2025		677							677	677			
100209236	TOLLESON	AZ		04/29/2025		789							789	789			
100219183	ENON	OH		06/27/2025		651							651	651			
100214833	RICHLAND	WA		06/11/2025		445							445	445			
100219102	TAMARAC	FL		06/27/2025		487							487	487			
100212622	WINCHESTER	TN		05/29/2025		635							635	635			
100211692	MIDDLEBURY	IN		05/19/2025		907							907	907			
100211499	RUNNING SPRINGS	CA		05/16/2025		709							709	709			
100214865	PHOENIX	AZ		06/11/2025		596							596	596			
100212553	DENTON	TX		05/29/2025		667							667	667			
100211766	MANASSAS	VA		05/19/2025		824							824	824			
100210745	PHOENIX	AZ		05/15/2025		457							457	457			
100216276	ROCKINGHAM	VA		06/20/2025		7,549							7,549	7,549			
100204465	LONG BRANCH	NJ		04/04/2025		593							593	593			
100216499	EUGENE	OR		06/23/2025		613							613	613			
100218584	RICHMOND	VA		06/27/2025		645							645	645			
100206250	EUGENE	OR		04/17/2025		699							699	699			
100206579	HUMBLE	TX		04/22/2025		485							485	485			
100211926	SUN CITY	AZ		05/19/2025		667							667	667			
100211634	BIG BEAR LAKE	CA		05/16/2025		640							640	640			
100218926	WILDWOOD	NJ		06/27/2025		542							542	542			
100206522	OAK POINT	TX		04/22/2025		1,006							1,006	1,006			
100212198	HAW RIVER	NC		05/22/2025		825							825	825			
100216034	LEHIGH ACRES	FL		06/17/2025		384							384	384			
100218865	TITUSVILLE	FL		06/27/2025		493							493	493			
100206202	GLENPOOL	OK		04/16/2025		633							633	633			
100208442	SANTA BARBARA	CA		04/29/2025		1,038							1,038	1,038			
100209779	LAWRENCEVILLE	GA		05/05/2025		701							701	701			
100218686	TWIN FALLS	ID		06/27/2025		510							510	510			
100207337	SUMMERVILLE	SC		04/29/2025		655							655	655			
100218593	OVERLAND PARK	KS		06/27/2025		444							444	444			
100218605	MERRIAM	KS		06/27/2025		444							444	444			
100205941	MARICOPA	AZ		04/15/2025		810							810	810			
100212774	LANDGRAAF	NLD		05/28/2025		(84)							(84)		84		84
100209235	DAWSONVILLE	GA		04/29/2025		525							525	525			
100213995	ANNA	TX		05/29/2025		785							785	785			
100206763	MERRIMAC	MA		04/23/2025		471							471	471			
100215586	FORT LAUDERDALE	FL		06/12/2025		487							487	487			
100211751	STRATHAM	NH		05/19/2025		671							671	671			
100216589	CARTERSVILLE	GA		06/23/2025		662							662	662			
100206857	SAINT PETERSBURG	FL		04/24/2025		550							550	550			
100216658	LAWRENCEVILLE	GA		06/23/2025		472							472	472			
100209371	ZEPHYRHILLS	FL		04/29/2025		982							982	982			
100204690	CORAL SPRINGS	FL		04/04/2025		719							719	719			
100214308	SHIPPENSBURG	PA		06/02/2025		944							944	944			
100212588	CHATSWORTH	CA		05/29/2025		404							404	404			
100215419	FREDERICKSBURG	VA		06/12/2025		792							792	792			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100206215	LEXINGTON	NC		04/16/2025		640							640	640			
100207029	TORRINGTON	CT		04/24/2025		663							663	663			
100218696	GLEN ALLEN	VA		06/27/2025		702							702	702			
100218646	CHICAGO	IL		06/27/2025		723							723	723			
100210081	GALVESTON	TX		05/07/2025		750							750	750			
100219193	ROMEOVILLE	IL		06/27/2025		606							606	606			
100211979	PASADENA	MD		05/22/2025		1,134							1,134	1,134			
100206639	SAINT LOUIS	MO		04/24/2025		602							602	602			
100213985	FORNEY	TX		05/29/2025		805							805	805			
100214341	BAR HARBOR	ME		06/02/2025		1,321							1,321	1,321			
100216655	CUMMING	GA		06/23/2025		481							481	481			
100218356	OLDENZAAL	NLD		06/26/2025		(18)							(18)		18		18
100213907	BOISE	ID		05/29/2025		666							666	666			
100214580	ANDERSON	SC		06/06/2025		2,146							2,146	2,146			
100218946	PHOENIX	AZ		06/27/2025		240							240	240			
100211889	DURHAM	NC		05/19/2025		798							798	798			
100205110	LEBANON	TN		04/11/2025		718							718	718			
100219322	WINTER PARK	FL		06/30/2025		466							466	466			
100206468	SKY VALLEY	GA		04/22/2025		446							446	446			
100218744	BREINIGSVILLE	PA		06/27/2025		20,800							20,800	20,800			
100210679	LAND O LAKES	FL		05/15/2025		656							656	656			
100214205	CANTON	GA		05/30/2025		645							645	645			
100218851	SUN CITY CENTER	FL		06/27/2025		415							415	415			
100212686	CLOVIS	CA		05/28/2025		926							926	926			
100209301	ARVIN	CA		04/29/2025		738							738	738			
100199179	MIAMI	FL		04/04/2025		666							666	666			
100214406	PASADENA	MD		06/02/2025		736							736	736			
100218811	OCALA	FL		06/27/2025		491							491	491			
100206803	JOHNSTOWN	CO		04/23/2025		925							925	925			
100218886	GREENVILLE	MI		06/27/2025		418							418	418			
100215019	PINELLAS PARK	FL		06/11/2025		620							620	620			
100211524	INDIAN TRAIL	NC		06/05/2025		38,000							38,000	38,000			
100205589	GRASS VALLEY	CA		05/09/2025		688							688	688			
100214352	LAWRENCEBURG	TN		06/02/2025		629							629	629			
100206299	PORTLAND	TN		04/17/2025		1,449							1,449	1,449			
100216532	LAKE FREDERICK	VA		06/23/2025		527							527	527			
100209262	RALEIGH	NC		04/29/2025		764							764	764			
100210374	KNOXVILLE	TN		05/12/2025		787							787	787			
100218628	TUCKER	GA		06/27/2025		245							245	245			
100212197	LAS VEGAS	NV		05/22/2025		818							818	818			
100211833	THE VILLAGES	FL		05/19/2025		722							722	722			
100210109	MORRILTON	AR		05/07/2025		741							741	741			
100218614	PHILADELPHIA	PA		06/27/2025		760							760	760			
100215348	WEST VALLEY CITY	UT		06/12/2025		498							498	498			
100205033	STATEN ISLAND	NY		04/11/2025		904							904	904			
100207019	EATONVILLE	WA		04/24/2025		412							412	412			
100215888	OXFORD	FL		06/12/2025		669							669	669			
100212575	EAST HAVEN	CT		05/29/2025		421							421	421			
100210623	DEARBORN	MI		05/15/2025		627							627	627			
100214264	HARDEEVILLE	SC		05/30/2025		1,381							1,381	1,381			
100215629	JUPITER	FL		06/12/2025		493							493	493			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207240	MOSES LAKE	WA		04/28/2025		603							603	603			
100215569	NEW SMYRNA BEACH	FL		06/12/2025		439							439	439			
100215335	BOCA RATON	FL		06/12/2025		613							613	613			
100207045	ARNOLD	CA		04/24/2025		637							637	637			
100212834	UNITED KINGDOM	GBR		05/28/2025		1							1	20	19		19
100210306	HOLIDAY ISLAND	AR		05/09/2025		713							713	713			
100215543	MOUNT DORA	FL		06/12/2025		492							492	492			
100209477	RED BANK	NJ		05/01/2025		633							633	633			
100215643	BALTIMORE	MD		06/12/2025		440							440	440			
100213779	PENSACOLA	FL		05/29/2025		1,782							1,782	1,782			
100209355	MARANA	AZ		04/29/2025		1,711							1,711	1,711			
100205900	SURFSIDE BEACH	SC		04/14/2025		641							641	641			
100209299	SAINT LOUIS	MO		04/29/2025		2,114							2,114	2,114			
100214317	OAKLAND	MD		06/02/2025		640							640	640			
100210335	PHOENIX	AZ		05/09/2025		702							702	702			
100214134	JOPPA	MD		05/30/2025		692							692	692			
100204478	BEALS	ME		04/04/2025		700							700	700			
100205992	ASHLAND	VA		04/15/2025		619							619	619			
100216057	DELAND	FL		06/17/2025		433							433	433			
100218875	HOT SPRINGS VILLAGE	AR		06/27/2025		687							687	687			
100211650	ENGLEWOOD	FL		05/19/2025		688							688	688			
100205151	MESA	AZ		05/01/2025		661							661	661			
100209240	BURLINGTON	NC		04/29/2025		777							777	777			
100214557	ENGLEWOOD	CO		06/06/2025		440							440	440			
100208828	LYNNWOOD	WA		04/29/2025		1,136							1,136	1,136			
100205671	COLONIAL BEACH	VA		05/09/2025		639							639	639			
100206777	NORTH LAS VEGAS	NV		04/23/2025		862							862	862			
100218617	WILLIAMSBURG	VA		06/27/2025		474							474	474			
100209239	PARRISH	FL		04/29/2025		788							788	788			
100212786	S-GRAVENHAGE	NLD		05/28/2025		(82)							(82)		82		82
100218730	BLOOMINGDALE	GA		06/27/2025		460							460	460			
100214282	KENOSHA	WI		05/30/2025		661							661	661			
100209485	GREENWOOD LAKE	NY		05/01/2025		557							557	557			
100212693	AUSTIN	TX		05/28/2025		863							863	863			
100212153	MADRAS	OR		05/22/2025		512							512	512			
100215571	AMERICAN FORK	UT		06/12/2025		918							918	918			
100206526	TITUSVILLE	FL		04/22/2025		200							200	200			
100211426	HOUSTON	TX		05/16/2025		825							825	825			
100215405	JACKSONVILLE	FL		06/12/2025		1,173							1,173	1,173			
100215687	INDIANAPOLIS	IN		06/13/2025													
100214723	ORLANDO	FL		06/11/2025		1,126							1,126	1,126			
100216466	HANOVER	NH		06/20/2025		513							513	513			
100199164	LEHIGH ACRES	FL		04/04/2025		608							608	608			
100218407	EINDHOVEN	NLD		06/26/2025		(4)							(4)		4		4
100204921	PHOENIX	AZ		04/10/2025		461							461	461			
100219273	BAY VILLAGE	OH		06/30/2025		442							442	442			
100215286	HENDERSON	NV		06/12/2025		523							523	523			
100212312	PEARLAND	TX		05/28/2025		693							693	693			
100214665	WEST PALM BEACH	FL		06/11/2025		98,864							98,864	98,864			
100211459	KAYSVILLE	UT		05/16/2025		286							286	286			
100218716	BRANDYWINE	MD		06/27/2025		1,503							1,503	1,503			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214432	VANCOUVER	WA		06/02/2025		907							907	907			
100216561	CANTON	GA		06/23/2025		450							450	450			
100216289	CHESAPEAKE	VA		06/20/2025		522							522	522			
100218599	HINSDALE	MA		06/27/2025		422							422	422			
100206945	MIAMI	FL		04/25/2025		2,805							2,805	2,805			
100204506	LEHIGH ACRES	FL		04/04/2025		611							611	611			
100215548	OCALA	FL		06/12/2025		422							422	422			
100210590	LARAMIE	WY		05/15/2025		5,273							5,273	5,273			
100205930	GEORGETOWN	TX		04/15/2025		1,525							1,525	1,525			
100206453	MURRELLS INLET	SC		04/22/2025		778							778	778			
100215492	SUGARLOAF	CA		06/12/2025		425							425	425			
100210328	CONWAY	SC		05/09/2025		10,366							10,366	10,366			
100216109	CONWAY	SC		06/17/2025		413							413	413			
100210102	GARNER	NC		05/07/2025		903							903	903			
100216413	WEST RICHLAND	WA		06/20/2025		455							455	455			
100218957	MIDLAND CITY	AL		06/27/2025		203							203	203			
100210276	HENDERSONVILLE	NC		05/09/2025		1,271							1,271	1,271			
100213742	MANCHESTER CENTER	VT		05/29/2025		539							539	539			
100214358	BRADENTON	FL		06/02/2025		614							614	614			
100213975	JEFFERSON	GA		05/29/2025		902							902	902			
100210514	MIAMI	FL		05/15/2025		727							727	727			
100212628	FLORIDA CITY	FL		05/29/2025		797							797	797			
100207197	AUBREY	TX		04/28/2025		695							695	695			
100206658	LORIS	SC		04/24/2025		693							693	693			
100206365	HYATTSVILLE	MD		04/17/2025		1,621							1,621	1,621			
100215580	DICKINSON	ND		06/12/2025		640							640	640			
100218581	ATLANTA	GA		06/27/2025		454							454	454			
100210607	CANYON LAKE	TX		05/15/2025		599							599	599			
100206906	BUFORD	GA		04/24/2025		655							655	655			
100215494	COLORADO SPRINGS	CO		06/12/2025		706							706	706			
100210643	SUN CITY CENTER	FL		05/15/2025		586							586	586			
100206998	NORTH LAS VEGAS	NV		04/24/2025		653							653	653			
100209359	LAKELAND	FL		04/29/2025		669							669	669			
100214787	EDISON	NJ		06/11/2025		666							666	666			
100215733	DOUGLASVILLE	GA		06/12/2025		683							683	683			
100210763	PENINSULA	OH		05/15/2025		486							486	486			
100213973	FRISCO	TX		05/29/2025		530							530	530			
100205985	PENDERGRASS	GA		04/15/2025		768							768	768			
100212047	PHOENIX	AZ		06/27/2025		403							403	403			
100211746	BAKERSFIELD	CA		05/19/2025		689							689	689			
100211734	LAWRENCEVILLE	GA		05/19/2025		671							671	671			
100215577	LAS VEGAS	NV		06/12/2025		1,181							1,181	1,181			
100218819	WEST WARWICK	RI		06/27/2025		470							470	470			
100210789	RANCHO SANTA MARGARITA	CA		05/15/2025		1,445							1,445	1,445			
100206627	BULLHEAD CITY	AZ		04/24/2025		439							439	439			
100207679	LAKE FOREST	CA		04/29/2025		1,310							1,310	1,310			
100205982	RALEIGH	NC		04/15/2025		714							714	714			
100214918	LAS VEGAS	NV		06/11/2025		1,020							1,020	1,020			
100219096	THE COLONY	TX		06/27/2025		459							459	459			
100209609	MOUNT GRETNA	PA		05/02/2025		656							656	656			
100218487	CLINTON TOWNSHIP	MI		06/27/2025		816							816	816			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215885	LAS VEGAS	NV		06/12/2025		639							639	639			
100215368	MOAB	UT		06/12/2025		736							736	736			
100205736	BETHANY	OK		04/14/2025		910							910	910			
100215408	PALMDALE	CA		06/12/2025		889							889	889			
100218633	SUN CITY	AZ		06/27/2025		511							511	511			
100215736	JEFFERSON	GA		06/12/2025		1,146							1,146	1,146			
100210221	MURRELLS INLET	SC		05/09/2025		697							697	697			
100212751	EINDHOVEN	NLD		05/28/2025		(93)							(93)		93		93
100218873	CORAOPOLIS	PA		06/27/2025		357							357	357			
100206743	JERSEY CITY	NJ		04/23/2025		456							456	456			
100218602	WINCHESTER	VA		06/27/2025		496							496	496			
100215458	SEATAC	WA		06/12/2025		522							522	522			
100215552	HILTON HEAD ISLAND	SC		06/12/2025		710							710	710			
100210439	HELENDALE	CA		05/12/2025		375							375	375			
100206146	SANIBEL	FL		04/16/2025		651							651	651			
100210331	DAVENPORT	FL		05/09/2025		661							661	661			
100212129	MILLSBORO	DE		05/22/2025		575							575	575			
100214351	ASHEVILLE	NC		06/02/2025		960							960	960			
100207466	MARANA	AZ		04/29/2025		564							564	564			
100215752	PRINCETON	TX		06/12/2025		752							752	752			
100218677	PHOENIX	AZ		06/27/2025		467							467	467			
100205786	MOUNTAIN HOME	ID		04/14/2025		637							637	637			
100215615	NAPLES	FL		06/12/2025		663							663	663			
100206281	VICTORVILLE	CA		04/17/2025		930							930	930			
100216555	CARTERSVILLE	GA		06/23/2025		428							428	428			
100210197	WICHITA	KS		05/07/2025		456							456	456			
100209429	FAYETTEVILLE	GA		04/29/2025		409							409	409			
100209232	FORT LAUDERDALE	FL		04/29/2025		713							713	713			
100206157	FREDERICK	MD		04/16/2025		2,174							2,174	2,174			
100211663	CHARLES TOWN	WV		05/19/2025		821							821	821			
100209391	SPRING	TX		04/29/2025		647							647	647			
100214941	HENRICO	VA		06/11/2025		720							720	720			
100213883	FISHERS	IN		05/29/2025		420							420	420			
100213991	CHARLES TOWN	WV		05/29/2025		717							717	717			
100213904	LEXINGTON	VA		05/29/2025		430							430	430			
100214728	DESOTO	TX		06/11/2025		582							582	582			
100205617	VALLEYFORD	WA		05/09/2025		647							647	647			
100208941	MONTEBELLO	CA		04/29/2025		543							543	543			
100216484	SNELLVILLE	GA		06/23/2025		488							488	488			
100205649	STOCKTON	CA		05/09/2025		985							985	985			
100216592	LOMPOC	CA		06/23/2025		769							769	769			
100204757	SCHERTZ	TX		04/09/2025		777							777	777			
100215390	VAN NUYS	CA		06/12/2025		441							441	441			
100218630	CHARLOTTE	NC		06/27/2025		438							438	438			
100213906	WENTZVILLE	MO		05/29/2025		643							643	643			
100210546	CYPRESS	TX		05/15/2025		385							385	385			
100212570	NAPERVILLE	IL		05/29/2025		397							397	397			
100204750	SUN VALLEY	CA		04/10/2025		875							875	875			
100218761	WETHERSFIELD	CT		06/27/2025		420							420	420			
100207343	COVINGTON	GA		04/29/2025		1,187							1,187	1,187			
100205052	MIAMI	FL		04/11/2025		651							651	651			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212569	AUSTIN	TX		05/29/2025		591							591	591			
100214014	ST AUGUSTINE	FL		05/29/2025		492							492	492			
100209203	DURHAM	NC		04/29/2025		1,425							1,425	1,425			
100207051	PORT SAINT LUCIE	FL		04/24/2025		576							576	576			
100213840	EASTVALE	CA		05/29/2025		476							476	476			
100210047	THE VILLAGES	FL		05/07/2025		824							824	824			
100204808	LOS ANGELES	CA		04/09/2025		783							783	783			
100206962	BULLHEAD CITY	AZ		04/25/2025		731							731	731			
100205826	ELLISON BAY	WI		04/14/2025		660							660	660			
100216562	WASHINGTON	UT		06/23/2025		600							600	600			
100210051	PALMER	AK		05/07/2025		841							841	841			
100205773	LANCASTER	CA		04/14/2025		720							720	720			
100207413	FORNEY	TX		04/29/2025		709							709	709			
100213908	PHOENIX	AZ		05/29/2025		686							686	686			
100209695	DES PLAINES	IL		05/05/2025		474							474	474			
100218651	ALLENTOWN	PA		06/27/2025		1,029							1,029	1,029			
100216492	MOORESVILLE	NC		06/23/2025		643							643	643			
100205031	ALAMOGONDO	NM		04/11/2025		521							521	521			
100210045	OCEAN SHORES	WA		05/07/2025		703							703	703			
100218596	SPRING HILL	FL		06/27/2025		438							438	438			
100214780	MIDDLESEX	NJ		06/11/2025		590							590	590			
100206261	MARICOPA	AZ		04/17/2025		654							654	654			
100219126	HOBE SOUND	FL		06/27/2025		696							696	696			
100212670	SMYRNA	TN		05/29/2025		326							326	326			
100216312	CENTERVILLE	TN		06/20/2025		194							194	194			
100206900	CASA GRANDE	AZ		04/24/2025		559							559	559			
100205988	SEDONA	AZ		04/15/2025		609							609	609			
100210188	ANNA	TX		05/07/2025		715							715	715			
100218733	ELKRIDGE	MD		06/27/2025		490							490	490			
100218832	MABLETON	GA		06/27/2025		587							587	587			
100206438	YORKTOWN	VA		04/22/2025		654							654	654			
100204952	ROCKY MOUNT	NC		04/10/2025		735							735	735			
100210686	BENTONVILLE	AR		05/15/2025		735							735	735			
100205698	PORT ST LUCIE	FL		04/14/2025		909							909	909			
100211714	ALPENA	MI		05/19/2025		426							426	426			
100206657	COLUMBUS	OH		04/24/2025		615							615	615			
100214271	SPRING LAKE	MI		05/30/2025		627							627	627			
100216043	CONWAY	SC		06/17/2025		929							929	929			
100211755	TACOMA	WA		05/19/2025		781							781	781			
100204519	PINE	AZ		04/04/2025		(402)							(402)	(402)			
100204714	BAKERSFIELD	CA		04/08/2025		540							540	540			
100210194	FRANKLINTON	NC		05/07/2025		714							714	714			
100215765	MYRTLE BEACH	SC		06/12/2025		749							749	749			
100216549	COLLEGE STATION	TX		06/23/2025		420							420	420			
100215756	POCONO LAKE	PA		06/12/2025		638							638	638			
100218913	BIG BEAR CITY	CA		06/27/2025		607							607	607			
100209981	RICHMOND	TX		06/11/2025		455							455	455			
100206634	SAN ANTONIO	FL		04/24/2025		936							936	936			
100206034	HOUSTON	TX		04/15/2025		701							701	701			
100214436	ANACORTES	WA		06/02/2025		2,766							2,766	2,766			
100207947	FOREST LAKE	MN		04/29/2025		2,496							2,496	2,496			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100214350	VENUS	TX		06/02/2025		1,444							1,444	1,444			
100207003	PLAINFIELD	CT		04/24/2025		698							698	698			
100216242	SELBYVILLE	DE		06/20/2025		817							817	817			
100206822	CHAPIN	SC		04/24/2025		800							800	800			
100212504	STONE MOUNTAIN	GA		05/28/2025		574							574	574			
100215511	PHILADELPHIA	PA		06/12/2025		670							670	670			
500006040001	MUSSELKANAAL	NLD		04/30/2025		(27)							(27)		27		27
100209534	WALTHAM	MA		05/02/2025		20,726							20,726	20,726			
100205846	WINTER SPRINGS	FL		04/14/2025		1,516							1,516	1,516			
100210263	STANARDSVILLE	VA		05/09/2025		673							673	673			
100213759	ATLANTA	GA		05/29/2025		830							830	830			
100206083	VANCOUVER	WA		05/16/2025		736							736	736			
100216673	KYLE	TX		06/23/2025		619							619	619			
100215321	SCOTTSDALE	AZ		06/12/2025		427							427	427			
100214112	ARLINGTON	TX		05/30/2025		958							958	958			
100210016	DALLAS	TX		05/07/2025		1,382							1,382	1,382			
100206132	CANON CITY	CO		04/16/2025		642							642	642			
100211656	ANGIER	NC		05/19/2025		1,297							1,297	1,297			
100215843	SUNRISE	FL		06/12/2025		914							914	914			
100215602	MURRELLS INLET	SC		06/12/2025		478							478	478			
100215544	MILLEDGEVILLE	GA		06/12/2025		853							853	853			
100216741	SHOREACRES	TX		06/23/2025		648							648	648			
100209397	RALEIGH	NC		04/29/2025		10,054							10,054	10,054			
100215688	CHARLOTTE	NC		06/13/2025		418							418	418			
100215801	LAWRENCEVILLE	GA		06/12/2025		881							881	881			
100210255	BALDWIN	MI		05/09/2025		8,063							8,063	8,063			
100210286	CAPE CORAL	FL		05/09/2025		584							584	584			
100210120	CHARLOTTE	NC		05/07/2025		4,311							4,311	4,311			
100218334	UNITED KINGDOM	GBR		06/26/2025		105							105		(105)		(105)
100211837	PITTSBURGH	PA		05/19/2025		637							637	637			
100205034	CIBOLO	TX		04/11/2025		323							323	323			
100218995	MERCED	CA		06/27/2025		239							239	239			
100206737	PARKER	CO		04/23/2025		721							721	721			
100216296	ROCKWALL	TX		06/20/2025		488							488	488			
100209224	WESTFIELD	IN		04/29/2025		1,099							1,099	1,099			
100212182	MCKINNEY	TX		05/22/2025		41,649							41,649	41,649			
100214861	CHARLOTTE	NC		06/11/2025		661							661	661			
100216336	LAWRENCEVILLE	GA		06/20/2025		199							199	199			
100205640	PLAINFIELD	IN		05/09/2025		700							700	700			
100215303	MCKINNEY	TX		06/12/2025		648							648	648			
100218997	REDLANDS	CA		06/27/2025		237							237	237			
100210093	OVERLAND PARK	KS		05/07/2025		735							735	735			
100207212	LAWRENCEVILLE	GA		04/28/2025		6,790							6,790	6,790			
100214497	FLOWER MOUND	TX		06/06/2025		705							705	705			
100214272	BLAINE	WA		05/30/2025		513							513	513			
100213923	NAPLES	FL		05/29/2025		932							932	932			
100204954	SACRAMENTO	CA		04/10/2025		411							411	411			
100216120	LOS ANGELES	CA		06/17/2025		803							803	803			
100209243	FUQUAY VARINA	NC		04/29/2025		721							721	721			
100215732	PORT SAINT LUCIE	FL		06/12/2025		642							642	642			
100206238	VERO BEACH	FL		04/17/2025		1,735							1,735	1,735			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214703	FORT WALTON BEACH	FL		06/11/2025		645							645	645			
100199140	PALM DESERT	CA		04/04/2025		628							628	628			
100212630	EL CENTRO	CA		05/29/2025		926							926	926			
100205726	FORT WORTH	TX		04/14/2025		892							892	892			
100209721	PECOS	TX		05/05/2025		650							650	650			
100206205	YAKIMA	WA		04/16/2025		936							936	936			
100205858	ASHEVILLE	NC		04/14/2025		653							653	653			
100211806	GREENSBORO	NC		05/19/2025		634							634	634			
100218371	UTRECHT	NLD		06/26/2025		(17)							(17)		17		17
100218374	VEGHEL	NLD		06/26/2025		2							2		(2)		(2)
100216235	PRINCETON	TX		06/20/2025		705							705	705			
100218759	COLORADO SPRINGS	CO		06/27/2025		599							599	599			
100210092	BIXBY	OK		05/07/2025		757							757	757			
100215482	HANAHAN	SC		06/12/2025		398							398	398			
100209425	SUGARLOAF	CA		04/29/2025		614							614	614			
100207201	NORCROSS	GA		04/28/2025		564							564	564			
100210474	DEARBORN HEIGHTS	MI		05/12/2025		688							688	688			
100212568	MUNDELEIN	IL		05/29/2025		2,489							2,489	2,489			
100211933	CHARLOTTE	NC		05/19/2025		902							902	902			
100216740	DUNCANVILLE	TX		06/23/2025		20,467							20,467	20,467			
100218698	CROFTON	MD		06/27/2025		582							582	582			
100204799	WILMETTE	IL		04/09/2025		784							784	784			
100216646	NASHVILLE	TN		06/23/2025		486							486	486			
100209909	NORTH CHARLESTON	SC		06/11/2025		637							637	637			
100214769	CEDAR CITY	UT		06/11/2025		460							460	460			
100210178	PHILADELPHIA	PA		05/07/2025		703							703	703			
100214033	PRINCETON	TX		05/29/2025		785							785	785			
100205987	LAKE HAVASU CITY	AZ		04/15/2025		579							579	579			
100218619	SHAWNEE	KS		06/27/2025		508							508	508			
100216634	PITTSFIELD	MA		06/23/2025		418							418	418			
100209251	NEW BERLIN	WI		04/29/2025		721							721	721			
100205838	ANDOVER	KS		04/14/2025		621							621	621			
100214748	PHILADELPHIA	PA		06/11/2025		619							619	619			
100213888	WYOMING	MI		05/29/2025		1,292							1,292	1,292			
100209357	PRINCETON	TX		04/29/2025		670							670	670			
100209483	LAS VEGAS	NV		05/01/2025		6,300							6,300	6,300			
100206179	LAS VEGAS	NV		04/16/2025		991							991	991			
100210510	SCOTTSDALE	AZ		05/15/2025		682							682	682			
100214259	PALM BEACH GARDENS	FL		05/30/2025		1,097							1,097	1,097			
100211916	MOHAVE VALLEY	AZ		05/19/2025		1,992							1,992	1,992			
100206020	RICHMOND	TX		04/15/2025		646							646	646			
100212272	MONTGOMERY	AL		05/28/2025		663							663	663			
100213704	NEWBERRY	FL		05/29/2025		1,307							1,307	1,307			
100215894	CHARLOTTESVILLE	VA		06/16/2025		423							423	423			
100213984	LIBERTY HILL	TX		05/29/2025		807							807	807			
100214904	MURFREESBORO	TN		06/11/2025		6,227							6,227	6,227			
100205999	SPRING HILL	TN		04/15/2025		413							413	413			
100209008	ROTTERDAM	NLD		04/29/2025		(88)							(88)		88		88
100211431	LAS VEGAS	NV		05/16/2025		661							661	661			
100218253	BOYNTON BEACH	FL		06/26/2025		488							488	488			
100215745	ATHENS	GA		06/12/2025		714							714	714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215839	CHANHASSEN	MN		06/12/2025		751							751	751			
100205028	GREELEY	CO		04/11/2025		919							919	919			
100210731	BRASELTON	GA		05/15/2025		679							679	679			
100205103	WASHINGTON	UT		04/11/2025		740							740	740			
100206150	AUBURN	GA		04/16/2025		772							772	772			
100204908	TOMS RIVER	NJ		04/10/2025		605							605	605			
100215621	ANTIOCH	TN		06/12/2025		405							405	405			
100209465	RICHMOND	VA		04/29/2025		620							620	620			
100211805	ALBUQUERQUE	NM		05/19/2025		6,747							6,747	6,747			
100213775	BELTON	MO		05/29/2025		516							516	516			
100215677	FRESNO	CA		06/13/2025		227							227	227			
100206939	BAYFIELD	CO		04/25/2025		701							701	701			
100211898	NEW ORLEANS	LA		05/19/2025		703							703	703			
100210570	LAS VEGAS	NV		05/15/2025		8,898							8,898	8,898			
100209414	CROSSVILLE	TN		04/29/2025		609							609	609			
100209740	NORTH LAS VEGAS	NV		05/05/2025		639							639	639			
100214252	LAS VEGAS	NV		05/30/2025		339							339	339			
100204658	BOSTON	MA		04/04/2025		810							810	810			
100218627	COLORADO SPRINGS	CO		06/27/2025		224							224	224			
100207132	CORAL GABLES	FL		04/28/2025		1,328							1,328	1,328			
100218218	FAIR OAKS	CA		06/26/2025		398							398	398			
500006374001	S-GRAVENHAGE	NLD		06/30/2025		(6)							(6)		6		6
100213845	HAMPTON	VA		05/29/2025		819							819	819			
100209903	MODESTO	CA		06/11/2025		375							375	375			
100206965	DEMOREST	GA		04/25/2025		656							656	656			
100206244	ANGIER	NC		04/17/2025		910							910	910			
100210604	MESA	AZ		05/15/2025		366							366	366			
100209671	TANNERSVILLE	NY		05/02/2025		623							623	623			
100209628	TOWNSHIP OF MIDDLETOWN	NJ		05/02/2025		516							516	516			
100205811	PROSPER	TX		04/14/2025		693							693	693			
100218922	DARIEN	GA		06/27/2025		343							343	343			
100216745	EAGLE PASS	TX		06/23/2025		442							442	442			
100207169	VERO BEACH	FL		04/28/2025		436							436	436			
100216179	MANSFIELD	TX		06/18/2025		435							435	435			
100209340	MINT HILL	NC		04/29/2025		4,254							4,254	4,254			
100212514	ORLANDO	FL		05/29/2025		433							433	433			
100213939	BENNINGTON	NE		05/29/2025		916							916	916			
100209223	ELK GROVE VILLAGE	IL		04/29/2025		11,304							11,304	11,304			
100212760	TILBURG	NLD		05/28/2025		(68)							(68)		68		68
100218403	BODEGRAVEN	NLD		06/26/2025		(17)							(17)		17		17
100218409	TILBURG	NLD		06/26/2025		(17)							(17)		17		17
100211885	STOCKTON	CA		05/19/2025		846							846	846			
100218876	VILLA RICA	GA		06/27/2025		362							362	362			
100215490	CYPRESS	TX		06/12/2025		510							510	510			
100205000	CUTLER BAY	FL		04/10/2025		696							696	696			
100218561	KEMAH	TX		06/27/2025		389							389	389			
100214994	NORTH PORT	FL		06/11/2025		778							778	778			
100214891	HOSCHTON	GA		06/11/2025		616							616	616			
100216738	BUDA	TX		06/23/2025		548							548	548			
100211896	CHARLOTTE	NC		05/19/2025		701							701	701			
100209544	EAST STROUDSBURG	PA		05/02/2025		579							579	579			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215744	DORAL	FL		06/12/2025		681							681	681			
100209647	MIAMI	FL		05/02/2025		673							673	673			
100205780	POOLER	GA		04/14/2025		708							708	708			
100210522	FORNEY	TX		05/15/2025		605							605	605			
100215538	NORMAN	OK		06/12/2025		399							399	399			
100207118	CUMMING	GA		04/24/2025		1,003							1,003	1,003			
100209438	RALEIGH	NC		04/29/2025		899							899	899			
100215644	KINGSTON	OK		06/12/2025		620							620	620			
100207500	KERMAN	CA		04/29/2025		688							688	688			
100214313	SCOTTDALE	GA		06/02/2025		892							892	892			
100218586	RICHMOND	VA		06/27/2025		2,922							2,922	2,922			
100211585	SWEDESBORO	NJ		06/23/2025		440							440	440			
100219130	ARAB	AL		06/27/2025		233							233	233			
100216199	MIAMI	FL		06/20/2025		423							423	423			
100206174	GLASSBORO	NJ		04/16/2025		643							643	643			
100216116	GREENSBORO	NC		06/17/2025		488							488	488			
100215692	YULEE	FL		06/13/2025		370							370	370			
100211703	BOYNTON BEACH	FL		05/19/2025		624							624	624			
100215460	MI WUK VILLAGE	CA		06/12/2025		399							399	399			
100213752	POMPANO BEACH	FL		05/29/2025		428							428	428			
100210677	TWIN PEAKS	CA		05/15/2025		544							544	544			
100209591	CLEVELAND HEIGHTS	OH		05/02/2025		1,087							1,087	1,087			
100214815	TRACY	CA		06/11/2025		1,695							1,695	1,695			
100214877	CHAPIN	SC		06/11/2025		444							444	444			
100206009	ANGIER	NC		04/15/2025		761							761	761			
100209410	GRANT	MI		04/29/2025		605							605	605			
100219317	BROOMFIELD	CO		06/30/2025		746							746	746			
100214011	LAS VEGAS	NV		05/29/2025		913							913	913			
100210086	GRAND JUNCTION	CO		05/07/2025		741							741	741			
100214734	GLEN MILLS	PA		06/11/2025		1,769							1,769	1,769			
100213257	ATASCADERO	CA		05/29/2025		3,491							3,491	3,491			
100215711	MIAMI	FL		06/13/2025		378							378	378			
100216078	FAIR LAWN	NJ		06/17/2025		2,447							2,447	2,447			
100213856	SAN ANTONIO	TX		05/29/2025		997							997	997			
100214300	CINCINNATI	OH		06/02/2025		567							567	567			
100207140	GRAND PRAIRIE	TX		04/28/2025		556							556	556			
100204674	GASTONIA	NC		04/04/2025		(1,691)							(1,691)	(1,691)			
100218825	ANGIER	NC		06/27/2025		478							478	478			
100211804	O FALLON	MO		05/19/2025		8,587							8,587	8,587			
100215742	PLYMOUTH	MN		06/12/2025		36,209							36,209	36,209			
100209200	DOUGLASVILLE	GA		04/29/2025		865							865	865			
100213913	BAKERSFIELD	CA		05/29/2025		402							402	402			
100206756	CALIFORNIA CITY	CA		04/23/2025		3,784							3,784	3,784			
100204473	FRANKLIN	TN		04/04/2025		2,693							2,693	2,693			
100213853	LEBANON	TN		05/29/2025		4,131							4,131	4,131			
100206447	SAINT AUGUSTINE	FL		04/22/2025		874							874	874			
100215529	PHILADELPHIA	PA		06/11/2025		698							698	698			
100209413	LEXINGTON	KY		04/29/2025		603							603	603			
100213249	WEST HAVEN	UT		05/29/2025		999							999	999			
100205836	CENTRAL	SC		04/14/2025		3,773							3,773	3,773			
100205010	BOLINGBROOK	IL		04/10/2025		7,345							7,345	7,345			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100216280	CAPE CORAL	FL		06/20/2025		536							536	536			
100210611	MOUNT PROSPECT	IL		05/15/2025		3,402							3,402	3,402			
100207081	NORTH CHESTERFIELD	VA		04/24/2025		987							987	987			
100213884	FORT WORTH	TX		05/29/2025		919							919	919			
100219289	DUNNELLON	FL		06/30/2025		374							374	374			
100211723	HOUSTON	TX		05/19/2025		624							624	624			
100208947	HYATTSVILLE	MD		04/29/2025		739							739	739			
100207709	HILTON HEAD	SC		04/29/2025		1,670							1,670	1,670			
100216451	HYATTSVILLE	MD		06/20/2025		355							355	355			
100210066	BRIDGEPORT	CT		05/07/2025		640							640	640			
100216354	SAINT CLOUD	FL		06/20/2025		461							461	461			
100214685	COVINGTON	GA		06/11/2025		845							845	845			
100210566	BOYNTON BEACH	FL		05/15/2025		681							681	681			
100214564	CHICAGO	IL		06/06/2025		451							451	451			
100210064	POOLER	GA		05/07/2025		654							654	654			
100207008	CHESTER	NY		04/24/2025		609							609	609			
100209378	SUNLAND PARK	NM		04/29/2025		612							612	612			
100205626	HARDEEVILLE	SC		05/09/2025		790							790	790			
100214662	HAINES CITY	FL		06/11/2025		581							581	581			
100212203	CROFTON	MD		05/22/2025		556							556	556			
100209319	OAKLAND	CA		04/29/2025		898							898	898			
100218797	KELSEYVILLE	CA		06/27/2025		443							443	443			
100209993	WINDSOR	CA		05/07/2025		1,226							1,226	1,226			
100205570	NEW CASTLE	DE		05/09/2025		692							692	692			
100213917	HUNTINGTON	MA		05/29/2025		694							694	694			
100215578	HENDERSON	NV		06/12/2025		599							599	599			
100213712	GILBERT	AZ		05/29/2025		518							518	518			
100209576	TAMPA	FL		05/02/2025		669							669	669			
100213920	TARPON SPRINGS	FL		05/29/2025		601							601	601			
100209103	NIJMEGEN	NLD		04/29/2025		(67)							(67)		67		67
100214055	DENHAM SPRINGS	LA		05/29/2025		577							577	577			
100210563	BOYNTON BEACH	FL		05/15/2025		681							681	681			
100209381	FORNEY	TX		04/29/2025		716							716	716			
100214138	BOYNTON BEACH	FL		05/30/2025		681							681	681			
100210123	TRENTON	NJ		05/07/2025		640							640	640			
100211701	BRADENTON	FL		05/19/2025		673							673	673			
100218606	PALM SPRINGS	CA		06/27/2025		444							444	444			
100218665	PHOENIX	AZ		06/27/2025		445							445	445			
100219182	MOUNT VERNON	TX		06/27/2025		1,286							1,286	1,286			
100210644	HEBER SPRINGS	AR		05/15/2025		604							604	604			
100210560	BOYNTON BEACH	FL		05/15/2025		681							681	681			
100206631	SELMA	AL		04/24/2025		579							579	579			
100210105	SAINT CLOUD	FL		05/07/2025		1,536							1,536	1,536			
100206836	KISSIMMEE	FL		04/24/2025		806							806	806			
100206883	WEST PALM BEACH	FL		04/24/2025		677							677	677			
100209707	PORTSMOUTH	OH		05/05/2025		610							610	610			
100211695	CHELSEA	MI		05/19/2025		1,455							1,455	1,455			
100212529	LONGWOOD	FL		05/29/2025		567							567	567			
100207044	COLORADO SPRINGS	CO		04/24/2025		584							584	584			
100210131	PHOENIX	AZ		05/07/2025		10,071							10,071	10,071			
100208330	SEASIDE	CA		04/29/2025		1,580							1,580	1,580			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210588	KATY	TX		05/15/2025		549							549	549			
100209830	TAMPA	FL		05/05/2025		630							630	630			
100218951	MARICOPA	AZ		06/27/2025		2,463							2,463	2,463			
100210728	PALM DESERT	CA		05/15/2025		471							471	471			
100215642	ATLANTA	GA		06/12/2025		562							562	562			
100218739	DELAWARE	OH		06/27/2025		418							418	418			
100209205	APEX	NC		04/29/2025		1,222							1,222	1,222			
100211699	SOUTH SAINT PAUL	MN		05/19/2025		655							655	655			
100207001	RIVERVIEW	FL		04/24/2025		1,377							1,377	1,377			
100211423	BEAVERTON	OR		05/16/2025		621							621	621			
100219304	TUCSON	AZ		06/30/2025		579							579	579			
100205814	SAINT LOUIS	MO		04/14/2025		680							680	680			
100210419	WOODBRIDGE	VA		05/12/2025		670							670	670			
100218652	WEST DES MOINES	IA		06/27/2025		631							631	631			
100206457	CRESTVIEW	FL		04/22/2025		953							953	953			
100214512	SAINT PETERS	MO		06/06/2025		478							478	478			
100210052	ENGLEWOOD	FL		05/07/2025		728							728	728			
100214375	CHARLOTTE	NC		06/02/2025		595							595	595			
100205944	WINDHAM	NH		04/15/2025		476							476	476			
100204907	MICHIGAN CITY	IN		04/10/2025		707							707	707			
100211415	PITTSBURGH	PA		05/16/2025		610							610	610			
100218920	COON RAPIDS	MN		06/27/2025		392							392	392			
100207072	WESLEY CHAPEL	FL		04/24/2025		561							561	561			
100211832	BELTON	MO		05/19/2025		748							748	748			
100216102	DICKINSON	TX		06/17/2025		30,936							30,936	30,936			
100214449	WATERBURY	CT		06/06/2025		432							432	432			
100211655	CHARLOTTE	NC		05/19/2025		487							487	487			
100215605	LAKE WORTH	FL		06/12/2025		419							419	419			
100209584	HOBE SOUND	FL		05/02/2025		646							646	646			
100212641	KISSIMMEE	FL		05/29/2025		636							636	636			
100209383	COLUMBUS	OH		04/29/2025		607							607	607			
100209326	YANCEYVILLE	NC		04/29/2025		668							668	668			
100205883	BAKERSFIELD	CA		04/14/2025		4,310							4,310	4,310			
100218389	BEESEL	NLD		06/26/2025		(16)							(16)		16		16
100206319	BEDFORD	TX		04/17/2025		633							633	633			
100211737	CHESAPEAKE BEACH	MD		05/19/2025		1,717							1,717	1,717			
100215880	DURHAM	NC		06/12/2025		597							597	597			
100216618	PULLMAN	MI		06/23/2025		546							546	546			
100214200	PEORIA	AZ		05/30/2025		672							672	672			
100204634	CHARLOTTE	NC		04/04/2025		2,993							2,993	2,993			
100206262	HEMET	CA		04/17/2025		618							618	618			
100210553	THORNVILLE	OH		05/15/2025		454							454	454			
100211684	PLANO	TX		05/19/2025		713							713	713			
100218847	BRADLEY	ME		06/27/2025		434							434	434			
100206982	MANCHESTER	NH		04/25/2025		616							616	616			
100213732	LAWRENCEVILLE	GA		05/29/2025		673							673	673			
100206204	WINTER HAVEN	FL		04/16/2025		1,623							1,623	1,623			
100206838	MELISSA	TX		04/24/2025		77,533							77,533	77,533			
100204536	SAN MARCOS	CA		04/04/2025		663							663	663			
100214708	POINCIANA	FL		06/11/2025		590							590	590			
100214754	NORTH CHESTERFIELD	VA		06/11/2025		590							590	590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209829	MODESTO	CA		05/05/2025		672							672	672			
100206898	ORLANDO	FL		04/24/2025		557							557	557			
100215727	LAS VEGAS	NV		06/12/2025		564							564	564			
100218275	KURE BEACH	NC		06/26/2025		709							709	709			
100216617	NORTH LAS VEGAS	NV		06/23/2025		436							436	436			
100209437	HONOLULU	HI		04/29/2025		1,070							1,070	1,070			
100204786	PETERSBURG	VA		04/09/2025		563							563	563			
100218706	PAHRUMP	NV		06/27/2025		715							715	715			
100204611	MONTAGUE	NJ		04/04/2025		414							414	414			
100215725	KATY	TX		06/12/2025		539							539	539			
100218724	FAYETTEVILLE	AR		06/27/2025		449							449	449			
100214709	FLUSHING	NY		06/11/2025		561							561	561			
100206595	ARLINGTON	TX		04/22/2025		1,146							1,146	1,146			
100203050	OCEANSIDE	CA		04/25/2025		616							616	616			
100210206	THOMPSONS STATION	TN		05/08/2025		441							441	441			
100205072	MONROE	NC		04/11/2025		664							664	664			
100218721	SPARKS	NV		06/27/2025		897							897	897			
100210725	JACKSONVILLE	FL		05/15/2025		740							740	740			
100212513	NORTH PORT	FL		05/29/2025		435							435	435			
100219144	ATLANTA	GA		06/27/2025		473							473	473			
100205861	FORT WORTH	TX		04/14/2025		816							816	816			
100213885	AUBURN	AL		05/29/2025		908							908	908			
100206789	BARTLETT	NH		04/23/2025		577							577	577			
100212230	BIG BEAR LAKE	CA		05/23/2025		399							399	399			
100211839	BRICK	NJ		05/19/2025		646							646	646			
100207255	BUFFALO GROVE	IL		04/28/2025		664							664	664			
100218221	SARATOGA SPRINGS	UT		06/26/2025		466							466	466			
100212598	BENSALEM	PA		05/29/2025		341							341	341			
100207508	OAK POINT	TX		04/29/2025		453							453	453			
100212345	PEARLAND	TX		05/28/2025		1,340							1,340	1,340			
100212344	ROWLETT	TX		05/28/2025		612							612	612			
100206470	DULUTH	GA		04/22/2025		492							492	492			
100210313	DAVENPORT	FL		05/09/2025		627							627	627			
100214359	BELLA VISTA	AR		06/02/2025		580							580	580			
100218601	STAFFORD	TX		06/27/2025		5,424							5,424	5,424			
100215884	MELISSA	TX		06/12/2025		844							844	844			
100211825	RALEIGH	NC		05/19/2025		659							659	659			
100211626	MERCED	CA		06/23/2025		621							621	621			
100216613	HILLIARD	OH		06/23/2025		2,911							2,911	2,911			
100204476	ALLENTOWN	PA		04/04/2025		1,716							1,716	1,716			
100204477	ALLENTOWN	PA		04/04/2025		1,716							1,716	1,716			
100209175	BULLHEAD CITY	AZ		04/30/2025		651							651	651			
100218222	FRESNO	CA		06/26/2025		31,812							31,812	31,812			
100205901	MINNEAPOLIS	MN		04/14/2025		606							606	606			
100219255	WELLINGTON	NV		06/30/2025		223							223	223			
100205895	FAIRBURN	GA		04/14/2025		700							700	700			
100219287	LAS VEGAS	NV		06/30/2025		419							419	419			
100215646	PHILADELPHIA	PA		06/12/2025		466							466	466			
100210135	FUQUAY VARINA	NC		05/07/2025		1,106							1,106	1,106			
100219271	HAMMONTON	NJ		06/30/2025		442							442	442			
100212548	ESTERO	FL		05/29/2025		554							554	554			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211291	LAGUNA NIGUEL	CA		05/15/2025		356							356	356			
100210169	PASCO	WA		05/07/2025		600							600	600			
100206100	MIDDLEBURG	FL		04/16/2025		693							693	693			
100219264	AMHERST	NY		06/30/2025		832							832	832			
100207314	PORT ST LUCIE	FL		04/28/2025		433							433	433			
100206716	JOHNSTOWN	CO		04/23/2025		748							748	748			
100214051	APEX	NC		05/29/2025		39,095							39,095	39,095			
100218514	UNION	KY		06/27/2025		424							424	424			
100216571	HAMMONTON	NJ		06/23/2025		413							413	413			
100202227	FORT PIERCE	FL		04/17/2025		1,219							1,219	1,219			
100210125	LAWRENCEVILLE	GA		05/07/2025		11,566							11,566	11,566			
100211698	CAPE CORAL	FL		05/19/2025		679							679	679			
100216533	CELINA	TX		06/23/2025		907							907	907			
100209172	HOMESTEAD	FL		04/30/2025		542							542	542			
100212145	CHARLOTTE	NC		05/22/2025		575							575	575			
100216542	GEORGETOWN	TX		06/23/2025		380							380	380			
100205927	WINSTON SALEM	NC		04/15/2025		641							641	641			
100215499	CONYERS	GA		06/12/2025		778							778	778			
100205066	AMHERST	NY		04/11/2025		570							570	570			
100209412	SABATTUS	ME		04/29/2025		587							587	587			
100211892	PRINCETON	TX		05/19/2025		696							696	696			
100206568	ELON	NC		04/22/2025		718							718	718			
100206816	OWENS CROSS ROADS	AL		04/23/2025		858							858	858			
100207225	VENICE	FL		04/28/2025		713							713	713			
100214025	CHARLES TOWN	WV		05/29/2025		399							399	399			
100205069	COLUMBIA	MD		04/11/2025		661							661	661			
100211667	MCKINNEY	TX		05/19/2025		857							857	857			
100206445	NORTH AUGUSTA	SC		04/22/2025		778							778	778			
100206016	MYRTLE BEACH	SC		04/15/2025		610							610	610			
100214307	OCALA	FL		06/02/2025		1,176							1,176	1,176			
100215011	PHOENIX	AZ		06/11/2025		912							912	912			
100212397	CONYERS	GA		05/28/2025		646							646	646			
100209399	RALEIGH	NC		04/29/2025		601							601	601			
100210696	NEWTON	NC		05/15/2025		603							603	603			
100218683	ATLANTA	GA		06/27/2025		447							447	447			
100202257	OAKHURST	CA		04/17/2025		605							605	605			
100216622	WINCHESTER	NH		06/23/2025		425							425	425			
100204556	LUDLOW	KY		04/04/2025		647							647	647			
100218316	UNITED KINGDOM	GBR		06/26/2025		78							78	21	(57)		(57)
100215900	PASSAIC	NJ		06/16/2025		420							420	420			
100214052	NORTH LAS VEGAS	NV		05/29/2025		458							458	458			
100205949	DAYTONA BEACH	FL		04/15/2025		641							641	641			
100210144	AUBREY	TX		05/07/2025		2,274							2,274	2,274			
100215434	ORLANDO	FL		06/12/2025		245							245	245			
100209468	GRANT VALKARIA	FL		04/29/2025		719							719	719			
100213099	BATTLE GROUND	WA		05/29/2025		1,952							1,952	1,952			
100218659	GLASSBORO	NJ		06/27/2025		438							438	438			
100216204	HOUSTON	TX		06/20/2025		476							476	476			
100214283	VICTORVILLE	CA		05/30/2025		469							469	469			
100219169	PALM SPRINGS	CA		06/27/2025		789							789	789			
100212214	SARASOTA	FL		05/22/2025		576							576	576			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218850	ACWORTH	GA		06/27/2025		2,501							2,501	2,501			
100206887	THE COLONY	TX		04/24/2025		1,053							1,053	1,053			
100209402	AUBREY	TX		04/29/2025		601							601	601			
100218670	OAKLAND PARK	FL		06/27/2025		425							425	425			
100211796	MATTHEWS	NC		05/19/2025		733							733	733			
100218697	GRAND PRAIRIE	TX		06/27/2025		486							486	486			
100209332	VISALIA	CA		04/29/2025		652							652	652			
100205743	SEVERANCE	CO		04/14/2025		719							719	719			
100206973	LAS VEGAS	NV		04/25/2025		620							620	620			
100204911	MARLIN	TX		04/10/2025		500							500	500			
100211706	CROZET	VA		05/19/2025		2,461							2,461	2,461			
100209245	INNSBROOK	MO		04/29/2025		686							686	686			
100214440	SAN ANTONIO	TX		06/02/2025		590							590	590			
100219306	BONITA SPRINGS	FL		06/30/2025		447							447	447			
100206348	HUTTO	TX		04/17/2025		782							782	782			
100216694	WOODSTOCK	GA		06/23/2025		463							463	463			
100210676	OCALA	FL		05/15/2025		693							693	693			
100212240	PARRISH	FL		05/23/2025		772							772	772			
100206289	LUTZ	FL		04/17/2025		653							653	653			
100214944	BROOKLYN CENTER	MN		06/11/2025		1,400							1,400	1,400			
100209363	VERO BEACH	FL		04/29/2025		616							616	616			
100219125	BASYE	VA		06/27/2025		205							205	205			
100214343	GREENVILLE	NC		06/02/2025		726							726	726			
100210143	LAS VEGAS	NV		05/07/2025		1,296							1,296	1,296			
100207064	TOMBALL	TX		04/24/2025		3,285							3,285	3,285			
100218680	SEVIERVILLE	TN		06/27/2025		421							421	421			
100215835	SUNRISE BEACH	MO		06/12/2025		712							712	712			
100204919	HOT SPRINGS	AR		04/10/2025		962							962	962			
100216248	NEW PORT RICHEY	FL		06/20/2025		262,236							262,236	262,236			
100206446	DURHAM	NC		04/22/2025		672							672	672			
100211872	MEDFORD	OR		05/19/2025		583							583	583			
100215770	LUBBOCK	TX		06/12/2025		621							621	621			
100211497	RICHMOND	TX		05/16/2025		698							698	698			
100216583	POYNTELLE	PA		06/23/2025		577							577	577			
100205905	PALMETTO	FL		04/14/2025		3,783							3,783	3,783			
100218781	BROOKELAND	TX		06/27/2025		396							396	396			
100213942	INDIANAPOLIS	IN		05/29/2025		581							581	581			
100219332	NEWPORT	MI		06/30/2025		340							340	340			
100209278	DELAWARE	OH		04/29/2025		667							667	667			
100207292	HOLT	MI		04/28/2025		590							590	590			
100206180	GALLOWAY	OH		04/16/2025		2,485							2,485	2,485			
100209348	BAKERSFIELD	CA		04/29/2025		628							628	628			
100206402	HOUSTON	TX		05/22/2025		626							626	626			
100205954	MCKINNEY	TX		04/15/2025		3,722							3,722	3,722			
100212140	BOONE	NC		05/22/2025		661							661	661			
100215319	COLUMBIA	TN		06/12/2025		923							923	923			
100212126	SCOTTSDALE	AZ		05/22/2025		676							676	676			
100214571	GREELEY	CO		06/06/2025		438							438	438			
100203061	MEDFORD	OR		04/25/2025		578							578	578			
100218735	AUSTIN	TX		06/27/2025		469							469	469			
100206778	BELLEVUE	WA		04/23/2025		611							611	611			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209547	PHILADELPHIA	PA		05/02/2025		649							649	649			
100209857	PINEHURST	ID		05/05/2025		1,015							1,015	1,015			
100212642	LAS VEGAS	NV		05/29/2025		517							517	517			
100206751	WEEHAWKEN	NJ		04/23/2025		645							645	645			
100207823	GILBERT	AZ		04/29/2025		805							805	805			
100214114	SOMERSET	NJ		05/30/2025		590							590	590			
100210157	RESTON	VA		05/07/2025		717							717	717			
100206461	ATLANTA	GA		04/22/2025		561							561	561			
100218924	SARASOTA	FL		06/27/2025		474							474	474			
100216667	OSCODA	MI		06/23/2025		844							844	844			
100206173	SILVER CITY	NM		04/16/2025		618							618	618			
100209237	SHELBYVILLE	TN		04/29/2025		703							703	703			
100209320	NORTH HIGHLANDS	CA		04/29/2025		911							911	911			
100218722	WENTZVILLE	MO		06/27/2025		432							432	432			
100206695	EAST WEYMOUTH	MA		04/23/2025		459							459	459			
100214374	SAN ANTONIO	TX		06/02/2025		1,597							1,597	1,597			
100209774	CHICAGO	IL		05/05/2025		596							596	596			
100213025	LAKEWOOD	CA		05/29/2025		191,769							191,769	191,769			
100206260	CHESTERFIELD	VA		04/17/2025		602							602	602			
100206255	PATERSON	NJ		04/17/2025		718							718	718			
100214330	RALEIGH	NC		06/02/2025		563							563	563			
100216524	GOODYEAR	AZ		06/23/2025		15,718							15,718	15,718			
100206848	TEMPE	AZ		04/24/2025		1,370							1,370	1,370			
100207267	BONNEY LAKE	WA		04/28/2025		689							689	689			
100212154	CLERMONT	FL		05/22/2025		820							820	820			
100207054	VENICE	FL		04/24/2025		581							581	581			
100209772	HENDERSON	NV		05/05/2025		680							680	680			
100211962	SUGAR HILL	GA		05/22/2025		414							414	414			
100214024	LEWISVILLE	TX		05/29/2025		699							699	699			
100214792	JACKSONVILLE	FL		06/11/2025		666							666	666			
100204520	GIG HARBOR	WA		04/04/2025		593							593	593			
100206322	DURHAM	NC		04/17/2025		631							631	631			
100206733	LEBANON	OR		04/23/2025		469							469	469			
100212698	THE VILLAGES	FL		05/28/2025		848							848	848			
100218623	PHILADELPHIA	PA		06/27/2025		442							442	442			
100212953	GEORGETOWN	TX		05/29/2025		5,287							5,287	5,287			
100206274	SPANISH FORK	UT		04/17/2025		593							593	593			
100218817	HANFORD	CA		06/27/2025		388							388	388			
100209086	AMSTERDAM	NLD		04/29/2025		(72)							(72)		72		72
100218245	ASHEVILLE	NC		06/26/2025		394							394	394			
100212352	BUFORD	GA		05/28/2025		4,690							4,690	4,690			
100212091	WHITMAN	MA		05/22/2025		435							435	435			
100207326	BURLINGTON	MA		04/29/2025		1,270							1,270	1,270			
100209228	VISALIA	CA		04/29/2025		769							769	769			
100213922	CHANDLER	AZ		05/29/2025		665							665	665			
100213851	AUBURN	AL		05/29/2025		1,720							1,720	1,720			
100207651	PEABODY	MA		04/29/2025		1,630							1,630	1,630			
100210702	CAMP CONNELL	CA		05/15/2025		604							604	604			
100213916	DAVENPORT	FL		05/29/2025		607							607	607			
100211254	ELLICOTT CITY	MD		05/15/2025		1,168							1,168	1,168			
100206317	HUMMELSTOWN	PA		04/17/2025		721							721	721			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100212128	DEL VALLE	TX		05/22/2025		390							390	390			
100216169	WESTMINSTER	CA		06/18/2025		429							429	429			
100214636	NORTH CHARLESTON	SC		06/10/2025		7,555							7,555	7,555			
100216200	LEHIGH ACRES	FL		06/20/2025		452							452	452			
100207115	CHANDLER	AZ		04/24/2025		920							920	920			
100204607	HUGO	MN		04/04/2025		841							841	841			
100207526	HOUSTON	TX		04/29/2025		1,159							1,159	1,159			
100206164	MINNEAPOLIS	MN		04/16/2025		663							663	663			
100211907	STRATTON	VT		05/19/2025		407							407	407			
100205023	FULSHEAR	TX		04/10/2025		1,528							1,528	1,528			
100206431	LONGS	SC		04/22/2025		632							632	632			
100211417	WILMINGTON	MA		05/16/2025		587							587	587			
100218839	MONTGOMERY	AL		06/27/2025		575							575	575			
100204824	SACRAMENTO	CA		04/09/2025		322							322	322			
100204704	LAKEWOOD	CO		04/08/2025		623							623	623			
100215527	PHILADELPHIA	PA		06/11/2025		622							622	622			
100209516	AVONDALE	AZ		05/02/2025		789							789	789			
100214043	PRINCETON	TX		05/29/2025		1,812							1,812	1,812			
100214768	NOBLESVILLE	IN		06/11/2025		627							627	627			
100213296	SOUTH SAN FRANCISCO	CA		05/29/2025		904							904	904			
100212657	TAMPA	FL		05/29/2025		359							359	359			
100218709	DELAVAN	WI		06/27/2025		664							664	664			
100209149	UNITED KINGDOM	GBR		04/29/2025		(37)							(37)		37		37
100218858	TAMPA	FL		06/27/2025		1,439							1,439	1,439			
100216113	SARASOTA	FL		06/17/2025		596							596	596			
100205790	MODESTO	CA		04/14/2025		604							604	604			
100213829	LAKE ELSINORE	CA		05/29/2025		499							499	499			
100215547	CORPUS CHRISTI	TX		06/12/2025		575							575	575			
100207605	SAN JOSE	CA		04/29/2025		629							629	629			
100211937	PRESCOTT	AZ		05/19/2025		405							405	405			
100209971	TOLLESON	AZ		06/11/2025		586							586	586			
100206252	CHICAGO	IL		04/17/2025		565							565	565			
100219135	LAWRENCEVILLE	GA		06/27/2025		458							458	458			
100213886	FORT WORTH	TX		05/29/2025		1,179							1,179	1,179			
100218915	CEDAR CITY	UT		06/27/2025		773							773	773			
100209764	GALVESTON	TX		05/05/2025		584							584	584			
100206946	CHARLOTTE	NC		04/25/2025		629							629	629			
100207199	SUFFERN	NY		04/28/2025		584							584	584			
100206871	JENKS	OK		04/24/2025		351							351	351			
100210616	LAWRENCEVILLE	GA		05/15/2025		602							602	602			
100218800	CHARLES TOWN	WV		06/27/2025		669							669	669			
100219239	LEWISVILLE	NC		06/30/2025		426							426	426			
100216688	LAWRENCE	KS		06/23/2025		381							381	381			
100211506	ROWLETT	TX		05/16/2025		3,701							3,701	3,701			
100209797	FRIENDSWOOD	TX		05/05/2025		589							589	589			
100218794	PERRYSBURG	OH		06/27/2025		400							400	400			
100211173	RAMONA	CA		05/15/2025		316							316	316			
100215585	SPRINGDALE	AR		06/12/2025		405							405	405			
100204640	FLORENCE	AZ		04/04/2025		580							580	580			
100209978	SAN ANTONIO	TX		06/11/2025		617							617	617			
100209644	TUCSON	AZ		05/02/2025		624							624	624			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208928	LAS VEGAS	NV		04/29/2025		694							694	694			
100207576	FALLBROOK	CA		04/29/2025		1,941							1,941	1,941			
100206691	PARRISH	FL		04/24/2025		976							976	976			
100208295	UNION	NJ		04/29/2025		1,659							1,659	1,659			
100213918	RANSON	WV		05/29/2025		9,966							9,966	9,966			
100205784	MANASSAS	VA		04/14/2025		652							652	652			
100214714	ADELANTO	CA		06/11/2025		578							578	578			
100205703	BELLA VISTA	AR		04/14/2025		864							864	864			
100215447	AUSTIN	TX		06/12/2025		401							401	401			
100209882	OAKLAND	CA		06/11/2025		354							354	354			
100210463	AUBURNDALE	FL		05/12/2025		451							451	451			
100207559	SAN RAMON	CA		04/29/2025		1,303							1,303	1,303			
100209275	BAKERSFIELD	CA		04/29/2025		652							652	652			
100206635	CLEARWATER	FL		04/24/2025		665							665	665			
100202246	JERSEY CITY	NJ		04/17/2025		604							604	604			
100203063	STERLING HEIGHTS	MI		04/25/2025		575							575	575			
100204580	WINCHESTER	TN		04/04/2025		807							807	807			
100214906	GAINESVILLE	GA		06/11/2025		2,570							2,570	2,570			
100218486	NEW FAIRFIELD	CT		06/27/2025		891							891	891			
100212134	NAPLES	FL		05/22/2025		952							952	952			
100213705	PORT ST LUCIE	FL		05/29/2025		1,171							1,171	1,171			
100215518	PORT SAINT LUCIE	FL		06/12/2025		401							401	401			
100210284	JACKSONVILLE	OR		05/09/2025		726							726	726			
100212338	SUN VALLEY AREA LOS ANGELES	CA		05/28/2025		536							536	536			
100206561	SAVANNAH	GA		04/22/2025		497							497	497			
100206256	BRADENTON	FL		04/17/2025		706							706	706			
100206105	BANNING	CA		04/16/2025		692							692	692			
100210462	RINGWOOD	NJ		05/12/2025		533							533	533			
100211321	CHARLOTTESVILLE	VA		05/15/2025		1,208							1,208	1,208			
100204749	CERES	CA		04/10/2025		1,014							1,014	1,014			
100212372	CHARLOTTE	NC		05/28/2025		495							495	495			
100214699	DURHAM	NC		06/11/2025		595							595	595			
100205062	WAREHAM	MA		04/11/2025		476							476	476			
100211984	REDDING	CA		05/22/2025		729							729	729			
100205075	BROOKLYN	NY		04/11/2025		611							611	611			
100206017	ANNANDALE	MN		04/15/2025		481							481	481			
100211921	NORTH SWANZEY	NH		05/19/2025		386							386	386			
100216648	FORT WORTH	TX		06/23/2025		440							440	440			
100210040	DES PLAINES	IL		05/07/2025		578							578	578			
100215524	NEWARK	DE		06/12/2025		378							378	378			
100216616	HOUSTON	TX		06/23/2025		500							500	500			
100206544	CONCORD	CA		04/22/2025		581							581	581			
100206212	BALTIMORE	MD		04/16/2025		537							537	537			
100216642	WOODBRIDGE	NJ		06/23/2025		1,287							1,287	1,287			
100207485	ARLINGTON HEIGHTS	IL		04/29/2025		2,082							2,082	2,082			
100202202	BOCA RATON	FL		04/17/2025		10,616							10,616	10,616			
100216600	DAHLONEGA	GA		06/23/2025		862							862	862			
100206814	EAST RUTHERFORD	NJ		04/23/2025		603							603	603			
100215387	BANNER ELK	NC		06/12/2025		1,000							1,000	1,000			
100214521	LAKE ELSINORE	CA		06/06/2025		372							372	372			
100207211	SAN ANTONIO	TX		04/28/2025		1,103							1,103	1,103			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211802	ST LOUIS CITY	MO		05/19/2025		744							744	744			
100205099	ALTAMONTE SPRINGS	FL		04/11/2025		657							657	657			
100207945	SEATTLE	WA		04/29/2025		1,337							1,337	1,337			
100219077	MARTINEZ	GA		06/27/2025		319							319	319			
100214305	HERNANDO	FL		06/02/2025		783							783	783			
100214671	PALMDALE	CA		06/11/2025		571							571	571			
100205939	CONCORD	NC		04/15/2025		934							934	934			
100211982	MCKINNEY	TX		05/22/2025		462							462	462			
100214274	FORT WORTH	TX		05/30/2025		1,109							1,109	1,109			
100216188	WINTERVILLE	NC		06/20/2025		160,438							160,438	160,438			
100207310	EWING	NJ		04/28/2025		1,184							1,184	1,184			
100214167	FRANKLIN	NC		05/30/2025		848							848	848			
100202200	PRESCOTT	AZ		04/17/2025		578							578	578			
100215455	GAITHERSBURG	MD		06/12/2025		428							428	428			
100210658	FRESNO	CA		05/15/2025		536							536	536			
100206513	GLENDALE	AZ		04/22/2025		3,756							3,756	3,756			
100209384	TALLAHASSEE	FL		04/29/2025		582							582	582			
100206678	BRIDGEPORT	PA		04/24/2025		1,148							1,148	1,148			
100216526	SAYREVILLE	NJ		06/23/2025		449							449	449			
100211641	FRESNO	CA		05/16/2025		599							599	599			
100208915	WAXAHACHIE	TX		04/29/2025		695							695	695			
100207340	PORT ST JOE	FL		04/29/2025		531							531	531			
100215734	KATY	TX		06/12/2025		527							527	527			
100204604	DALY CITY	CA		04/04/2025		568							568	568			
100199212	SKOKIE	IL		04/09/2025		634							634	634			
100215415	FORNEY	TX		06/12/2025		434							434	434			
100212652	BOERNE	TX		05/29/2025		387							387	387			
100210070	ALBUQUERQUE	NM		05/07/2025		789							789	789			
100213874	PAHRUMP	NV		05/29/2025		490							490	490			
100209539	NEW RICHMOND	WI		05/02/2025		874							874	874			
100205165	BLUE SPRINGS	MO		05/01/2025		747							747	747			
100210536	VALLEY COTTAGE	NY		05/15/2025		666							666	666			
100203091	APOPKA	FL		04/25/2025		896							896	896			
100204989	HALLANDALE BEACH	FL		04/10/2025		588							588	588			
100214468	KISSIMMEE	FL		06/06/2025		382							382	382			
100209238	NORRISTOWN	PA		04/29/2025		1,148							1,148	1,148			
100216568	PORTLAND	OR		06/23/2025		463							463	463			
100212944	WATKINSVILLE	GA		05/29/2025		1,183							1,183	1,183			
100218204	WYNCOTE	PA		06/26/2025		460							460	460			
100214186	LEXINGTON	OH		05/30/2025		516							516	516			
100212356	CLEVELAND	OH		05/28/2025		721							721	721			
100199231	AMARILLO	TX		04/09/2025		4,004							4,004	4,004			
100210275	MISSOURI CITY	TX		05/09/2025		561							561	561			
100214773	RAMONA	CA		06/11/2025		556							556	556			
100205850	DENVER	CO		04/14/2025		625							625	625			
100218690	SHERMAN	TX		06/27/2025		383							383	383			
100210443	WORCESTER	MA		05/12/2025		550							550	550			
100211903	LITTLE ROCK	AR		05/19/2025		741							741	741			
100211782	TELFORD	PA		05/19/2025		1,163							1,163	1,163			
100210090	APOPKA	FL		05/07/2025		463							463	463			
100206176	GOODLETTSVILLE	TN		04/16/2025		371							371	371			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216514	SOMERS POINT	NJ		06/23/2025		388							388	388			
100202256	RIDGECREST	CA		04/17/2025		673							673	673			
100210484	VICTORVILLE	CA		05/12/2025		578							578	578			
100207760	COSTA MESA	CA		04/29/2025		1,376							1,376	1,376			
100215372	FORT MILL	SC		06/12/2025		602							602	602			
100210106	CLAYTON	NC		05/07/2025		696							696	696			
100218225	BOCA RATON	FL		06/26/2025		384							384	384			
100216563	POCONO LAKE	PA		06/23/2025		791							791	791			
100216303	ARVONIA	VA		06/20/2025		404							404	404			
100206745	HOBOKEN	NJ		04/23/2025		53,734							53,734	53,734			
100206661	BETHLEHEM	GA		04/24/2025		708							708	708			
100214083	PALM COAST	FL		05/30/2025		423							423	423			
100212948	COLUMBIA	MD		05/29/2025		909							909	909			
100204666	DERRY	NH		04/04/2025		578							578	578			
100206182	ROUND ROCK	TX		04/16/2025		564							564	564			
100215728	RALEIGH	NC		06/12/2025		1,043							1,043	1,043			
100209938	HAUULA	HI		06/11/2025		446							446	446			
100205730	MARYVILLE	TN		04/14/2025		8,623							8,623	8,623			
100207697	MIDLAND	TX		04/29/2025		1,851							1,851	1,851			
100210384	MIDDLE TOWNSHIP	NJ		05/12/2025		2,113							2,113	2,113			
100219370	DALLAS	TX		06/30/2025		375							375	375			
100212377	LAWRENCEVILLE	GA		05/28/2025		639							639	639			
100204593	FENNVILLE	MI		04/04/2025		588							588	588			
100214003	LULA	GA		05/29/2025		643							643	643			
100206711	VAN NUYS	CA		04/23/2025		613							613	613			
100213887	WOODBURY	MN		05/29/2025		836							836	836			
100219209	RALEIGH	NC		06/27/2025		615							615	615			
100216295	NASHVILLE	TN		06/20/2025		530							530	530			
100208517	ALEXANDRIA	VA		04/29/2025		455							455	455			
100211212	ORLANDO	FL		05/15/2025		523							523	523			
100209524	BARNEGAT	NJ		05/02/2025		623							623	623			
100209558	KENT	WA		05/02/2025		623							623	623			
100212148	MANCHESTER CENTER	VT		05/22/2025		966							966	966			
100205710	GRANDVIEW	TX		04/14/2025		602							602	602			
100210278	CAMDEN WYOMING	DE		05/09/2025		608							608	608			
100205908	CHARLOTTE	NC		04/15/2025		542							542	542			
100214311	ADAIRSVILLE	GA		06/02/2025		796							796	796			
100219190	VENTURA	CA		06/27/2025		611							611	611			
100210879	FLOWER MOUND	TX		05/15/2025		1,310							1,310	1,310			
100216631	PLAINFIELD	IL		06/23/2025		430							430	430			
100213858	SICKLERVILLE	NJ		05/29/2025		586							586	586			
100207571	FERNANDINA BEACH	FL		04/29/2025		964							964	964			
100208819	NAPA	CA		04/29/2025		682							682	682			
100214889	STATE COLLEGE	PA		06/11/2025		550							550	550			
100215581	EAGLE LAKE	FL		06/12/2025		821							821	821			
100209968	FOGELSVILLE	PA		06/11/2025		394							394	394			
100212172	VIRGINIA BEACH	VA		05/22/2025		636							636	636			
100216637	ASHLAND	MA		06/23/2025		407							407	407			
100209280	OSWEGO	IL		04/29/2025		153,835							153,835	153,835			
100209482	SEABECK	WA		05/01/2025		607							607	607			
100205610	LONE PINE	CA		05/09/2025		634							634	634			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215784	MONROE	NC		06/12/2025		556							556	556			
100211721	SAPPHIRE	NC		05/19/2025		492							492	492			
100209439	BAKERSFIELD	CA		04/29/2025		544							544	544			
100212106	SACRAMENTO	CA		05/22/2025		619							619	619			
100213848	SCHAUMBURG	IL		05/29/2025		572							572	572			
100210350	CHOWCHILLA	CA		05/09/2025		487							487	487			
100206022	SAVANNAH	GA		04/15/2025		858							858	858			
100205830	FREDERICK	MD		04/14/2025		1,079							1,079	1,079			
100212167	MCKINNEY	TX		05/22/2025		1,055							1,055	1,055			
100206769	MILWAUKEE	WI		04/23/2025		522							522	522			
100211609	EUGENE	OR		06/23/2025		338							338	338			
100206344	POWDERSVILLE	SC		04/17/2025		664							664	664			
100213756	ZILLAH	WA		05/29/2025		332							332	332			
100207496	BRIDGEPORT	CT		04/29/2025		564							564	564			
100218870	NORTH ATTLEBORO	MA		06/27/2025		551							551	551			
100214795	KINGMAN	AZ		06/11/2025		440							440	440			
100216520	DALLAS	TX		06/23/2025		662							662	662			
100215413	LEMOORE	CA		06/12/2025		474							474	474			
100210162	OLATHE	KS		05/07/2025		662							662	662			
100209646	NASHVILLE	TN		05/02/2025		2,766							2,766	2,766			
100207446	PLAINFIELD	NJ		04/29/2025		297							297	297			
100215528	WOODSTOCK	GA		06/11/2025		669							669	669			
100205820	PORT SAINT JOE	FL		04/14/2025		617							617	617			
100214729	RALEIGH	NC		06/11/2025		589							589	589			
100205766	SIMLA	CO		04/14/2025		629							629	629			
100215828	SAINT CHARLES	MO		06/12/2025		639							639	639			
100215932	MESQUITE	TX		06/17/2025		428							428	428			
100214936	LEAGUE CITY	TX		06/11/2025		661							661	661			
100218466	DENISON	TX		06/27/2025		383							383	383			
100218516	CHAPEL HILL	NC		06/27/2025		465							465	465			
100216569	LEXINGTON	NC		06/23/2025		581							581	581			
100216685	FAIRHOPE	AL		06/23/2025		361							361	361			
100204641	PHOENIX	AZ		04/04/2025		561							561	561			
100205067	POMPANO BEACH	FL		04/11/2025		2,532							2,532	2,532			
100205825	METAIRIE	LA		04/14/2025		617							617	617			
100218931	LONGS	SC		06/27/2025		762							762	762			
100204571	WEXFORD	PA		04/04/2025		612							612	612			
100206159	DAHLONEGA	GA		04/16/2025		872							872	872			
100219308	WESTMINSTER	CO		06/30/2025		713							713	713			
100212606	LAKESIDE	AZ		05/29/2025		787							787	787			
100207527	CHARLOTTE	NC		04/29/2025		653							653	653			
100211372	GOLETA	CA		05/15/2025		4,368							4,368	4,368			
100214556	JACKSONVILLE	FL		06/06/2025		337							337	337			
100212696	NORTH MYRTLE BEACH	SC		05/28/2025		839							839	839			
100208563	CUMMING	GA		04/29/2025		1,096							1,096	1,096			
100209895	FORT MYERS	FL		06/11/2025		341							341	341			
100210101	CLAYTON	NC		05/07/2025		559							559	559			
100215358	REISTERSTOWN	MD		06/12/2025		454							454	454			
100213139	WALNUT CREEK	CA		05/29/2025		1,302							1,302	1,302			
100212979	HEBER CITY	UT		05/29/2025		1,538							1,538	1,538			
100206199	NORTH PORT	FL		04/16/2025		531							531	531			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205897	PETERSBURG	AK		04/14/2025		642							642	642			
100216577	FORT WORTH	TX		06/23/2025		570							570	570			
100214057	NORTH PORT	FL		05/29/2025		639							639	639			
100215279	HARPERS FERRY	WV		06/12/2025		383							383	383			
100211541	FRESNO	CA		06/05/2025		320							320	320			
100208900	SAN DIEGO	CA		04/29/2025		1,489							1,489	1,489			
100206844	SPOKANE	WA		04/24/2025		776							776	776			
100213208	LAS VEGAS	NV		05/29/2025		1,158							1,158	1,158			
100215645	LAWRENCEVILLE	GA		06/12/2025		557							557	557			
100214368	LEBANON	TN		06/02/2025		744							744	744			
100206660	NOKOMIS	FL		04/24/2025		666							666	666			
100205810	CAPITOL HEIGHTS	MD		04/14/2025		621							621	621			
100207392	PHOENIX	AZ		04/29/2025		596							596	596			
100206481	MYRTLE BEACH	SC		04/22/2025		712							712	712			
100204903	BRIDGEVILLE	DE		04/10/2025		636							636	636			
100209640	LAKEWOOD	CA		05/02/2025		604							604	604			
100206004	GALLATIN	TN		04/15/2025		760							760	760			
100204511	MANDEVILLE	LA		04/04/2025		492							492	492			
100207462	FORNEY	TX		04/29/2025		577							577	577			
100215567	GULF BREEZE	FL		06/12/2025		401							401	401			
100209112	S-GRAVENHAGE	NLD		04/29/2025		(86)							(86)		86		86
100206754	EVANS	CO		04/23/2025		706							706	706			
100215514	PROSPECT PARK	NJ		06/12/2025		490							490	490			
100208403	BOCA RATON	FL		04/29/2025		1,081							1,081	1,081			
100209325	LINCOLN	NE		04/29/2025		616							616	616			
100216638	STEPHENS CITY	VA		06/23/2025		1,057							1,057	1,057			
100204692	HENDERSON	NV		04/04/2025		622							622	622			
100216442	ODESSA	TX		06/20/2025		267							267	267			
100210071	FREDERICKSBURG	TX		05/07/2025		837							837	837			
100218822	DEL VALLE	TX		06/27/2025		839							839	839			
100205747	FRESNO	CA		04/14/2025		647							647	647			
100209372	ASHEVILLE	NC		04/29/2025		388							388	388			
100206730	TRUSSVILLE	AL		04/23/2025		376							376	376			
100214674	DORAVILLE	GA		06/11/2025		560							560	560			
100218864	WATERBURY	CT		06/27/2025		388							388	388			
100209689	TUCSON	AZ		05/02/2025		623							623	623			
100204818	MONROVIA	CA		04/09/2025		945							945	945			
100215886	CONCORD	NC		06/12/2025		680							680	680			
100214539	PALMDALE	CA		06/06/2025		2,101							2,101	2,101			
100206335	GREENVILLE	SC		04/17/2025		672							672	672			
100207050	NEW PORT RICHEY	FL		04/24/2025		443							443	443			
100209778	ATLANTA	GA		05/05/2025		629							629	629			
100218550	RICHMOND	VA		06/27/2025		738							738	738			
100205011	PALM COAST	FL		04/10/2025		523							523	523			
100211511	DURHAM	NC		05/16/2025		665							665	665			
100210119	HAMMOND	LA		05/07/2025		6,128							6,128	6,128			
100211897	ROSEMOUNT	MN		05/19/2025		426							426	426			
100205828	SANGER	TX		04/14/2025		935							935	935			
100215597	OCALA	FL		06/12/2025		1,776							1,776	1,776			
100212632	SNELLVILLE	GA		05/29/2025		414							414	414			
100210190	RENO	NV		05/07/2025		812							812	812			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212791	S-GRAVENHAGE	NLD		05/28/2025		(76)							(76)		76		76
100218418	AMERSFOORT	NLD		06/26/2025		(16)							(16)		16		16
100218435	VAALS	NLD		06/26/2025		(16)							(16)		16		16
100206804	DENTON	TX		04/23/2025		742							742	742			
100215301	MIDLOTHIAN	VA		06/12/2025		344							344	344			
100206168	GREENSBORO	NC		04/16/2025		12,218							12,218	12,218			
100216360	AVENTURA	FL		06/20/2025		411							411	411			
100210396	HOUSTON	TX		05/12/2025		698							698	698			
100212086	SPRINGFIELD	OR		05/22/2025		603							603	603			
100209313	BUCKEYE	AZ		04/29/2025		620							620	620			
100202245	LAS VEGAS	NV		04/17/2025		4,044							4,044	4,044			
100208476	VAN NUYS	CA		04/29/2025		4,171							4,171	4,171			
100212165	SAINT CLOUD	FL		05/22/2025		670							670	670			
100216507	OLATHE	KS		06/23/2025		422							422	422			
100207078	AUBURN	AL		04/24/2025		575							575	575			
100211858	ARLINGTON	TX		05/19/2025		623							623	623			
100218732	EDMOND	OK		06/27/2025		596							596	596			
100212160	MCKINNEY	TX		05/22/2025		423							423	423			
100212171	LAWRENCEVILLE	GA		05/22/2025		6,369							6,369	6,369			
100211867	CUMMING	GA		05/19/2025		544							544	544			
100216039	CAPE CORAL	FL		06/17/2025		326							326	326			
100216610	DALLAS	TX		06/23/2025		20,400							20,400	20,400			
100210635	LADY LAKE	FL		05/15/2025		576							576	576			
100210122	SAINT GEORGE	UT		05/07/2025		425							425	425			
100211645	KISSIMMEE	FL		05/16/2025		329							329	329			
100216510	HAMBURG	IA		06/23/2025		711							711	711			
100209755	TEMECULA	CA		05/05/2025		633							633	633			
100213998	ROSEMOUNT	MN		05/29/2025		2,547							2,547	2,547			
100216241	AUSTIN	TX		06/20/2025		509							509	509			
100214030	OCALA	FL		05/29/2025		594							594	594			
100211931	PLANO	TX		05/19/2025		413							413	413			
100210262	ALBUQUERQUE	NM		05/09/2025		9,641							9,641	9,641			
100204924	CHARLES TOWN	WV		04/10/2025		532							532	532			
100212599	DETROIT	MI		05/29/2025		340							340	340			
100216607	MOUNT LAUREL	NJ		06/23/2025		505							505	505			
100219041	DESERT HOT SPRINGS	CA		06/27/2025		411							411	411			
100216712	WATERVLIET	MI		06/23/2025		202							202	202			
100209510	CHARLOTTESVILLE	VA		05/02/2025		1,730							1,730	1,730			
100212562	LAFAYETTE	IN		05/29/2025		333							333	333			
100211783	AUBREY	TX		05/19/2025		613							613	613			
100214623	BLUFFTON	SC		06/10/2025		459							459	459			
100205818	MILLEDGEVILLE	GA		04/14/2025		556							556	556			
100212163	HERNDON	VA		05/22/2025		571							571	571			
100206517	BALTIMORE	MD		04/22/2025		472							472	472			
100218856	FORT WORTH	TX		06/27/2025		430							430	430			
100205855	GARLAND	TX		04/14/2025		660							660	660			
100213766	NORTH LAUDERDALE	FL		05/29/2025		577							577	577			
100204588	CHICAGO	IL		04/04/2025		526							526	526			
100218769	TUSCALOOSA	AL		06/27/2025		408							408	408			
100213871	GRAFTON	WI		05/29/2025		569							569	569			
100215473	LEHIGH ACRES	FL		06/12/2025		531							531	531			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211612	WINCHESTER	VA		06/23/2025		284							284	284			
100205965	MCKINNEY	TX		04/15/2025		539							539	539			
100206356	MYRTLE BEACH	SC		04/17/2025		935							935	935			
100214788	MONROE	NC		06/11/2025		523							523	523			
100216540	ALBUQUERQUE	NM		06/23/2025		363							363	363			
100204479	YORKVILLE	IL		04/04/2025		494							494	494			
100204848	PALMDALE	CA		04/09/2025		552							552	552			
100210380	RANDALLSTOWN	MD		05/12/2025		376							376	376			
100215829	TUCSON	AZ		06/12/2025		552							552	552			
100204534	N LAS VEGAS	NV		04/04/2025		614							614	614			
100214570	MCKINNEY	TX		06/06/2025		631							631	631			
100208448	OXNARD	CA		04/29/2025		2,188							2,188	2,188			
100215626	NOKOMIS	FL		06/12/2025		478							478	478			
100209623	REHOBOTH BEACH	DE		05/02/2025		631							631	631			
100219278	LAS VEGAS	NV		06/30/2025		202							202	202			
100216310	PORTSMOUTH	VA		06/20/2025		450							450	450			
100216566	RICHMOND	TX		06/23/2025		580							580	580			
100212618	STONE MOUNTAIN	GA		05/29/2025		486							486	486			
100218731	OCALA	FL		06/27/2025		381							381	381			
100210237	DECATUR	GA		05/09/2025		563							563	563			
100216691	RAPID CITY	SD		06/23/2025		375							375	375			
100214551	CONCORD	CA		06/06/2025		357							357	357			
100211437	BATON ROUGE	LA		05/16/2025		477							477	477			
100206435	HONOLULU	HI		04/22/2025		897							897	897			
100218252	PHOENIX	AZ		06/26/2025		515							515	515			
100211817	CINCINNATI	OH		05/19/2025		669							669	669			
100216444	ADELANTO	CA		06/20/2025		268							268	268			
100216647	TAMPA	FL		06/23/2025		398							398	398			
100212164	SHERMAN	TX		05/22/2025		659							659	659			
100218804	BUTTE	MT		06/27/2025		351							351	351			
100207324	BOGART	GA		04/29/2025		657							657	657			
100211748	LYNCHBURG	VA		05/19/2025		560							560	560			
100210628	GOODYEAR	AZ		05/15/2025		558							558	558			
100214050	PILOT POINT	TX		05/29/2025		2,056							2,056	2,056			
100212158	SIERRA VISTA	AZ		05/22/2025		500							500	500			
100219118	JACKSONVILLE	FL		06/27/2025		572							572	572			
100214961	COLUMBUS	OH		06/11/2025		863							863	863			
100206433	ORANGEBURG	SC		04/22/2025		366							366	366			
100204910	PORTLAND	OR		04/10/2025		567							567	567			
100205887	KENNEWICK	WA		04/14/2025		538							538	538			
100208842	BELLFLOWER	CA		04/29/2025		1,039							1,039	1,039			
100211798	YUCCA VALLEY	CA		05/19/2025		791							791	791			
100205904	HENRICO	VA		04/14/2025		611							611	611			
100219349	FARMERSVILLE	CA		06/30/2025		346							346	346			
100209241	FREDERICKSBURG	VA		04/29/2025		6,696							6,696	6,696			
100218708	MESA	AZ		06/27/2025		443							443	443			
100203018	WILMINGTON	DE		04/25/2025		533							533	533			
100214183	FISHERS	IN		05/30/2025		718							718	718			
100206117	BEND	OR		04/16/2025		706							706	706			
100210750	BAINBRIDGE ISLAND	WA		05/15/2025		608							608	608			
100215304	GALLATIN	TN		06/12/2025		386							386	386			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204500	YUMA	AZ		04/04/2025		830							830	830			
100205748	ARGYLE	TX		04/14/2025		1,758							1,758	1,758			
100206184	COLLEGE STATION	TX		04/16/2025		606							606	606			
100210442	RALEIGH	NC		05/12/2025		2,877							2,877	2,877			
100215731	MARYSVILLE	CA		06/12/2025		708							708	708			
100212090	LAWRENCEVILLE	GA		05/22/2025		1,751							1,751	1,751			
100210280	ROCK HILL	SC		05/09/2025		937							937	937			
100209144	UNITED KINGDOM	GBR		04/29/2025		(21)							(21)		21		21
100216541	COLLEGE STATION	TX		06/23/2025		489							489	489			
100215852	BLACKSBURG	VA		06/12/2025		611							611	611			
100209349	RUSH CITY	MN		04/29/2025		1,903							1,903	1,903			
100207034	FORT MYERS	FL		04/24/2025		4,326							4,326	4,326			
100212558	TAMPA	FL		05/29/2025		533							533	533			
100212617	SEGUIN	TX		05/29/2025		549							549	549			
100214898	HENDERSON	NV		06/11/2025		632							632	632			
100214433	HERNDON	VA		06/02/2025		682							682	682			
100215636	CARRBORO	NC		06/12/2025		372							372	372			
100205981	MONROE	NC		04/15/2025		650							650	650			
100212860	UNITED KINGDOM	GBR		05/28/2025		941							941	930	(10)		(10)
100208967	HAYWARD	CA		04/29/2025		686							686	686			
100209697	ATLANTA	GA		05/05/2025		568							568	568			
100216587	SAN MARCOS	TX		06/23/2025		842							842	842			
100211680	CHEVY CHASE	MD		05/19/2025		1,316							1,316	1,316			
100218893	CLARYVILLE	NY		06/27/2025		369							369	369			
100211373	SANTA CRUZ	CA		05/15/2025		4,493							4,493	4,493			
100216362	ROSSVILLE	GA		06/20/2025		347							347	347			
100216665	PUNTA GORDA	FL		06/23/2025		320							320	320			
100218629	IRVING	TX		06/27/2025		427							427	427			
100215364	LAS VEGAS	NV		06/12/2025		772							772	772			
100218249	BIRMINGHAM	AL		06/26/2025		677							677	677			
100212135	GUTTENBERG	NJ		05/22/2025		596							596	596			
100218293	EWING	NJ		06/26/2025		497							497	497			
100218416	DRIEBERGEN-RIJSENBURG	NLD		06/26/2025		(15)							(15)		15		15
100206286	SAN TAN VALLEY	AZ		04/17/2025		721							721	721			
100216288	CALABASH	NC		06/20/2025		412							412	412			
100209512	KATY	TX		05/02/2025		2,061							2,061	2,061			
100212712	FORT WORTH	TX		05/28/2025		695							695	695			
100206649	LEBANON	TN		04/24/2025		851							851	851			
100213872	SUPPLY	NC		05/29/2025		723							723	723			
100214088	PEMBROKE PINES	FL		05/30/2025		541							541	541			
100215283	WESLEY CHAPEL	FL		06/12/2025		1,389							1,389	1,389			
100207017	SCOTTSDALE	AZ		04/24/2025		549							549	549			
100211448	LAYTON	UT		05/16/2025		554							554	554			
100204456	SHENANDOAH	VA		04/03/2025		567							567	567			
100219281	DURHAM	NC		06/30/2025		337							337	337			
100214022	FORT MYERS	FL		05/29/2025		555							555	555			
100215737	PALM COAST	FL		06/12/2025		708							708	708			
100219170	FALLING WATERS	WV		06/27/2025		2,503							2,503	2,503			
100205777	PEA RIDGE	AR		04/14/2025		647							647	647			
100204958	WEST CHESTER	OH		04/10/2025		5,029							5,029	5,029			
100213955	WINDER	GA		05/29/2025		1,119							1,119	1,119			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209415	ELKTON	VA		04/29/2025		545							545	545			
100215551	GREER	SC		06/12/2025		385							385	385			
100219331	BUFFALO	NY		06/30/2025		177							177	177			
100218883	OCEAN CITY	MD		06/27/2025		1,000							1,000	1,000			
100209688	BUFFALO	NY		05/02/2025		2,695							2,695	2,695			
100206668	LEXINGTON PARK	MD		04/24/2025		572							572	572			
100209351	DAVENPORT	FL		04/29/2025		33,385							33,385	33,385			
100211492	RALEIGH	NC		05/16/2025		637							637	637			
100211717	ANN ARBOR	MI		05/19/2025		574							574	574			
100216029	COVE	TX		06/17/2025		579							579	579			
100214241	ROYAL PALM BEACH	FL		05/30/2025		603							603	603			
100207101	BAKERSFIELD	CA		04/24/2025		572							572	572			
100218694	PARRISH	FL		06/27/2025		463							463	463			
100219279	HORSHAM	PA		06/30/2025		449							449	449			
100219320	LIBERTY	NY		06/30/2025		389							389	389			
100209536	HAYWARD	WI		05/02/2025		618							618	618			
100212716	DEPTFORD	NJ		05/28/2025		538							538	538			
100205971	CHESAPEAKE	VA		04/15/2025		713							713	713			
100209454	LEBANON	TN		04/29/2025		330							330	330			
100214027	AURORA	IL		05/29/2025		599							599	599			
100218693	MONTGOMERY VILLAGE	MD		06/27/2025		411							411	411			
100208659	HAPPY VALLEY	OR		04/29/2025		953							953	953			
100218763	LEMONT	IL		06/27/2025		384							384	384			
100204610	WEST ORANGE	NJ		04/04/2025		534							534	534			
100216201	VIRGINIA BEACH	VA		06/20/2025		395							395	395			
100204662	HILLSBORO	OR		04/04/2025		570							570	570			
100209290	TUCSON	AZ		04/29/2025		632							632	632			
100214422	SPARKS	NV		06/02/2025		941							941	941			
100214255	PHOENIX	AZ		05/30/2025		579							579	579			
100206160	PILLAGER	MN		04/16/2025		570							570	570			
100209257	NASHVILLE	TN		04/29/2025		644							644	644			
100211986	BOZEMAN	MT		05/22/2025		561							561	561			
100216311	HAINES CITY	FL		06/20/2025		442							442	442			
100210479	DELAND	FL		05/12/2025		524							524	524			
100213890	NASHVILLE	TN		05/29/2025		744							744	744			
100208954	LAWRENCEVILLE	GA		04/29/2025		679							679	679			
100205019	INDIANAPOLIS	IN		04/10/2025		513							513	513			
100205137	NORTH PORT	FL		05/01/2025		486							486	486			
100214388	CHATTANOOGA	TN		06/02/2025		564							564	564			
100210451	KISSIMMEE	FL		05/12/2025		849							849	849			
100214217	SARASOTA	FL		05/30/2025		407							407	407			
100206930	TULLAHOMA	TN		04/24/2025		535							535	535			
100203087	NORTH CHARLESTON	SC		04/25/2025		507							507	507			
100215350	DOWNEY	CA		06/12/2025		425							425	425			
100211793	CLARKSTON	WA		05/19/2025		524							524	524			
100218674	CHEYENNE	WY		06/27/2025		348							348	348			
100210353	CONROE	TX		05/09/2025		582							582	582			
100218537	LEHI	UT		06/27/2025		423							423	423			
100219350	SAINT AUGUSTINE	FL		06/30/2025		399							399	399			
100210665	EXCELSIOR	MN		05/15/2025		550							550	550			
100205958	MCKINNEY	TX		04/15/2025		515							515	515			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210189	CHARLOTTE	NC		05/07/2025		588							588	588			
100215758	CAPE CORAL	FL		06/12/2025		635							635	635			
100204523	ROSEMOUNT	MN		04/04/2025		624							624	624			
100210516	FLORIDA CITY	FL		05/15/2025		595							595	595			
100207423	NORTH CHESTERFIELD	VA		04/29/2025		598							598	598			
100218793	ROCKINGHAM	NC		06/27/2025		348							348	348			
100216599	EGG HARBOR TOWNSHIP	NJ		06/23/2025		497							497	497			
100206702	SPRINGFIELD	OR		04/23/2025		636							636	636			
100215446	WAXAHACHIE	TX		06/12/2025		378							378	378			
100209773	WEATHERFORD	TX		05/05/2025		610							610	610			
100207938	DESTIN	FL		04/29/2025		1,489							1,489	1,489			
100215378	ROGERS	MN		06/12/2025		618							618	618			
100218638	HUNTSVILLE	AL		06/27/2025		366							366	366			
100216659	INDIAN HEAD PARK	IL		06/23/2025		411							411	411			
100214997	LODI	CA		06/11/2025		287							287	287			
100216317	CLERMONT	FL		06/20/2025		538							538	538			
100215618	GLENWOOD	AR		06/12/2025		369							369	369			
100205837	CLAYTON	NC		04/14/2025		5,651							5,651	5,651			
100210296	TOBYHANNA	PA		05/09/2025		618							618	618			
100206010	MYRTLE BEACH	SC		04/15/2025		1,436							1,436	1,436			
100216753	BOYNTON BEACH	FL		06/25/2025		355							355	355			
100216324	FREDERICK	MD		06/20/2025		429							429	429			
100214154	ST AUGUSTINE	FL		05/30/2025		492							492	492			
100209312	PHOENIX	AZ		04/29/2025		598							598	598			
100219097	GILBERT	AZ		06/27/2025		803							803	803			
100214032	KENNEWICK	WA		05/29/2025		595							595	595			
100215453	FRESNO	CA		06/12/2025		356							356	356			
100219293	DOWNINGTOWN	PA		06/30/2025		1,691							1,691	1,691			
100211868	MARTINSBURG	WV		05/19/2025		567							567	567			
100216530	SHERMAN	TX		06/23/2025		6,370							6,370	6,370			
100211715	ORO VALLEY	AZ		05/19/2025		579							579	579			
100213958	ROTONDA WEST	FL		05/29/2025		756							756	756			
100216479	DELANO	MN		06/23/2025		366							366	366			
100207223	WINNABOW	NC		04/28/2025		1,083							1,083	1,083			
100205918	ROLLING HILLS ESTATES	CA		04/15/2025		763							763	763			
100210708	FORT WORTH	TX		05/15/2025		2,091							2,091	2,091			
100202233	NORTH PORT	FL		04/17/2025		379							379	379			
100206696	SPOKANE	WA		04/23/2025		323							323	323			
100207242	PHILADELPHIA	PA		04/28/2025		592							592	592			
100210048	GASTONIA	NC		05/07/2025		635							635	635			
100206922	DETROIT	MI		04/24/2025		592							592	592			
100212211	CORDOVA	TN		05/22/2025		602							602	602			
100206759	LACKAWAXEN	PA		04/23/2025		893							893	893			
100214482	MOUNT LAUREL	NJ		06/06/2025		862							862	862			
100212656	ANNA	TX		05/29/2025		316							316	316			
100218521	FORT PIERCE	FL		06/27/2025		434							434	434			
100205711	KNOXVILLE	TN		04/14/2025		538							538	538			
100211729	DOUGLASVILLE	GA		05/19/2025		2,824							2,824	2,824			
100214390	LAKELAND	FL		06/02/2025		551							551	551			
100215789	GLENDALE	AZ		06/12/2025		531							531	531			
100205945	COLONIAL BCH	VA		04/15/2025		714							714	714			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210697	CUMMING	GA		05/15/2025		612							612	612			
100208303	RIVERSIDE	CA		04/29/2025		316							316	316			
100206476	MANASSAS	VA		04/22/2025		528							528	528			
100211939	BELLEVUE	KY		05/19/2025		97,646							97,646	97,646			
100213731	MONTGOMERY	AL		05/29/2025		867							867	867			
100214019	MURRELLS INLET	SC		05/29/2025		533							533	533			
100215776	NEWPORT NEWS	VA		06/12/2025		518							518	518			
100219141	BOERNE	TX		06/27/2025		208							208	208			
100209597	ASHBURN	VA		05/02/2025		2,342							2,342	2,342			
100204728	ASHEBORO	NC		04/08/2025		677							677	677			
100206681	MIAMI	FL		04/24/2025		758							758	758			
100219241	GREENVILLE	TX		06/30/2025		367							367	367			
100206352	DINUBA	CA		04/17/2025		1,828							1,828	1,828			
100218684	WASHINGTON	UT		06/27/2025		445							445	445			
100216537	CLERMONT	FL		06/23/2025		366							366	366			
100216626	CHIPPEWA FALLS	WI		06/23/2025		867							867	867			
100210074	PALM BAY	FL		05/07/2025		548							548	548			
100203085	MESA	AZ		04/25/2025		560							560	560			
100210023	HAWTHORNE	CA		05/07/2025		374							374	374			
100205738	HOUSTON	TX		04/14/2025		604							604	604			
100214204	CORVALLIS	OR		05/30/2025		591							591	591			
100218634	RESTON	VA		06/27/2025		496							496	496			
100215373	WILMINGTON	NC		06/12/2025		466							466	466			
100209255	FORNEY	TX		04/29/2025		211							211	211			
100211760	HELEN	GA		05/19/2025		579							579	579			
100213930	PENNSAUKEN	NJ		05/29/2025		652							652	652			
100206885	GLENDALE	AZ		04/24/2025		323							323	323			
100205027	CORVALLIS	OR		04/10/2025		612							612	612			
100214031	BESSEMER CITY	NC		05/29/2025		553							553	553			
100218729	NESKOWIN	OR		06/27/2025		419							419	419			
100211453	MILWAUKIE	OR		05/16/2025		682							682	682			
100212142	UNION CITY	NJ		05/22/2025		659							659	659			
100218828	BRADENTON	FL		06/27/2025		672							672	672			
100213880	LA VERGNE	TN		05/29/2025		456							456	456			
100204537	LAS VEGAS	NV		04/04/2025		568							568	568			
100215844	AURORA	IL		06/12/2025		583							583	583			
100211780	NEW BRAUNFELS	TX		05/19/2025		545							545	545			
100209366	BIG BEAR CITY	CA		04/29/2025		561							561	561			
100206185	CHESAPEAKE	VA		04/16/2025		560							560	560			
100206190	FISHERSVILLE	VA		04/16/2025		1,379							1,379	1,379			
100218713	MIAMI BEACH	FL		06/27/2025		372							372	372			
100218265	CELINA	TX		06/26/2025		624							624	624			
100205733	AFTON	OK		04/14/2025		735							735	735			
100210297	OCALA	FL		05/09/2025		682							682	682			
100206060	OCALA	FL		05/16/2025		1,197							1,197	1,197			
100216502	GALVESTON	TX		06/23/2025		344							344	344			
100213870	COLUMBUS	OH		05/29/2025		579							579	579			
100206783	NORTH BEND	WA		04/23/2025		376							376	376			
100211709	CHICAGO	IL		05/19/2025		1,162							1,162	1,162			
100214384	MESA	AZ		06/02/2025		1,157							1,157	1,157			
100213336	MYRTLE BEACH	SC		05/29/2025		1,195							1,195	1,195			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213855	ROCKFORD	IL		05/29/2025		565							565	565			
100212077	CAPE CORAL	FL		05/22/2025		329							329	329			
100218798	RANSON	WV		06/27/2025		349							349	349			
100211450	ROCKWALL	TX		05/16/2025		727							727	727			
100206484	MYRTLE BEACH	SC		04/22/2025		680							680	680			
100214797	DUMONT	NJ		06/11/2025		2,998							2,998	2,998			
100212611	STROUDSBURG	PA		05/29/2025		508							508	508			
100215714	NORTH PORT	FL		06/13/2025		385							385	385			
100215762	NEW HAVEN	CT		06/12/2025		598							598	598			
100211496	ALBUQUERQUE	NM		05/16/2025		1,894							1,894	1,894			
100219129	GAINESVILLE	GA		06/27/2025		630							630	630			
100215783	PALM COAST	FL		06/12/2025		656							656	656			
100218618	HENRICO	VA		06/27/2025		402							402	402			
100213740	WINTER SPRINGS	FL		05/29/2025		545							545	545			
100214478	CHANDLER	AZ		06/06/2025		500							500	500			
100209517	BAKERSFIELD	CA		05/02/2025		52,797							52,797	52,797			
100215382	SAINT PAUL	MN		06/12/2025		664							664	664			
100209523	MERIDIAN	ID		05/02/2025		9,870							9,870	9,870			
100206412	EUREKA	CA		05/22/2025		516							516	516			
100216477	EUGENE	OR		06/23/2025		355							355	355			
100205957	MCKINNEY	TX		04/15/2025		583							583	583			
100212702	EWING	NJ		05/28/2025		508							508	508			
100215559	GEORGETOWN	DE		06/12/2025		395							395	395			
100204906	MIAMI	FL		04/10/2025		620							620	620			
100209390	RILLITO	AZ		04/29/2025		549							549	549			
100206155	LOCUST GROVE	GA		04/16/2025		23,637							23,637	23,637			
100206899	RICHMOND	TX		04/24/2025		516							516	516			
100215557	LAS VEGAS	NV		06/12/2025		542							542	542			
100204863	PALMDALE	CA		04/09/2025		658							658	658			
100213999	SUGAR LAND	TX		05/29/2025		589							589	589			
100215814	AURORA	IL		06/12/2025		612							612	612			
100207249	CINCINNATI	OH		04/28/2025		641							641	641			
100218814	ROGERS	MN		06/27/2025		453							453	453			
100211777	BOARDMAN	OR		05/19/2025		605							605	605			
100219191	TOBYHANNA	PA		06/27/2025		1,940							1,940	1,940			
100210153	WOODSTOCK	GA		05/07/2025		662							662	662			
100209424	CHICAGO	IL		04/29/2025		527							527	527			
100211829	PARLIER	CA		05/19/2025		514							514	514			
100209918	RIVERDALE	CA		06/11/2025		281							281	281			
100206471	ORMOND BEACH	FL		04/22/2025		1,049							1,049	1,049			
100207329	CINCINNATI	OH		04/29/2025		532							532	532			
100215864	SWEDESBORO	NJ		06/12/2025		516							516	516			
100218472	LAS VEGAS	NV		06/27/2025		329							329	329			
100205752	KISSIMMEE	FL		04/14/2025		532							532	532			
100206602	AUBURN	GA		04/23/2025		631							631	631			
100205932	CHARLOTTE	NC		04/15/2025		1,301							1,301	1,301			
100209408	SURF CITY	NC		04/29/2025		525							525	525			
100218821	NOKOMIS	FL		06/27/2025		442							442	442			
100216243	DESOTO	TX		06/20/2025		459							459	459			
100210689	BENTONVILLE	AR		05/15/2025		640							640	640			
100210674	DOTHAN	AL		05/15/2025		638							638	638			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216512	MEMPHIS	TN		06/23/2025		428							428	428			
100205998	DALLAS	TX		04/15/2025		602							602	602			
100212098	FARMERSVILLE	TX		05/22/2025		515							515	515			
100210720	MINNEAPOLIS	MN		05/15/2025		602							602	602			
100205936	CALDWELL	ID		04/15/2025		645							645	645			
100206852	NORTH PORT	FL		04/24/2025		668							668	668			
100209928	MCKINNEY	TX		06/11/2025		900							900	900			
100218650	AMMON	ID		06/27/2025		425							425	425			
100214316	CLARKSVILLE	TN		06/02/2025		477							477	477			
100214808	LAKE HAVASU CITY	AZ		06/11/2025		569							569	569			
100214911	LAS VEGAS	NV		06/11/2025		502							502	502			
100210147	SOUTHPORT	NC		05/07/2025		406							406	406			
100209548	PALM BEACH	FL		05/02/2025		586							586	586			
100218789	HOLLY SPRINGS	NC		06/27/2025		390							390	390			
100214413	KNIGHTDALE	NC		06/02/2025		1,259							1,259	1,259			
100206929	FORT WORTH	TX		04/24/2025		498							498	498			
100210703	WEST PALM BEACH	FL		05/15/2025		550							550	550			
100214869	MONTGOMERY	TX		06/11/2025		3,067							3,067	3,067			
100214382	COVINGTON	TN		06/02/2025		678							678	678			
100214376	CLARKRANGE	TN		06/02/2025		687							687	687			
100218186	SCHAUMBURG	IL		06/26/2025		334							334	334			
100209691	CHEEKTOWAGA	NY		05/02/2025		535							535	535			
100215639	WEATHERFORD	TX		06/12/2025		381							381	381			
100215317	PINELLAS PARK	FL		06/12/2025		394							394	394			
100210655	DAYTONA BEACH	FL		05/15/2025		496							496	496			
100216058	VIRGINIA BEACH	VA		06/17/2025		425							425	425			
100209443	TEMPLE	GA		04/29/2025		510							510	510			
100209661	TURLOCK	CA		05/02/2025		382							382	382			
100210151	COLLEGE STATION	TX		05/07/2025		608							608	608			
100206694	CHARLOTTE	NC		04/24/2025		483							483	483			
100214188	COEUR D ALENE	ID		05/30/2025		608							608	608			
100218289	ROCKAWAY	NJ		06/26/2025		509							509	509			
100209571	KANNAPOLIS	NC		05/02/2025		482							482	482			
100206444	GAINESVILLE	GA		04/22/2025		2,414							2,414	2,414			
100210429	WILLIAMSON	GA		05/12/2025		279							279	279			
100213931	BONNER SPRINGS	KS		05/29/2025		570							570	570			
100218191	EL PASO	TX		06/26/2025		4,924							4,924	4,924			
100213832	KERRVILLE	TX		05/29/2025		5,882							5,882	5,882			
100219341	NAVARRE	FL		06/30/2025		330							330	330			
100211730	NEW BRAUNFELS	TX		05/19/2025		642							642	642			
100213769	NORTH LAS VEGAS	NV		05/29/2025		369							369	369			
100204505	LUPTON	MI		04/04/2025		627							627	627			
100216059	LAWRENCEVILLE	GA		06/17/2025		1,575							1,575	1,575			
100218525	NEWNAN	GA		06/27/2025		440							440	440			
100215587	GEORGETOWN	SC		06/12/2025		360							360	360			
100215540	CHICAGO	IL		06/12/2025		389							389	389			
100205800	RICHMOND	TX		04/14/2025		1,210							1,210	1,210			
100212775	ROTTERDAM	NLD		05/28/2025		(73)							(73)		73		73
100218360	ARNHEM	NLD		06/26/2025		2							2		(2)		(2)
100205845	COLUMBUS	OH		04/14/2025		4,295							4,295	4,295			
100206859	LAWRENCEVILLE	GA		04/24/2025		558							558	558			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100216591	WHITE CITY	OR		06/23/2025		1,120							1,120	1,120			
100218723	TERRACE PARK	OH		06/27/2025		336							336	336			
100218554	WATAUGA	TX		06/27/2025		369							369	369			
100219319	FAIRFIELD	OH		06/30/2025		347							347	347			
100215365	GOULDSBORO	PA		06/12/2025		429							429	429			
100204541	BIG BEAR LAKE	CA		04/04/2025		535							535	535			
100210929	LOS ALAMITOS	CA		05/15/2025		1,177							1,177	1,177			
100205794	ROCKFORD	MN		04/14/2025		544							544	544			
100205648	VAUXHALL	NJ		05/09/2025		2,828							2,828	2,828			
100212704	LAWRENCEVILLE	GA		05/28/2025		987							987	987			
100206715	HARRISBURG	PA		04/23/2025		511							511	511			
100211873	FORT LEE	NJ		05/19/2025		658							658	658			
100209821	PIKE ROAD	AL		05/05/2025		496							496	496			
100213911	BRADENTON	FL		05/29/2025		973							973	973			
100205785	DALTON	GA		04/14/2025		609							609	609			
100212715	GALVESTON	TX		05/28/2025		620							620	620			
100205745	CHESTERFIELD	VA		04/14/2025		555							555	555			
100214781	AUSTIN	TX		06/11/2025		1,520							1,520	1,520			
100211480	BUCKEYE	AZ		05/16/2025		371							371	371			
100206187	NEW BRAUNFELS	TX		04/16/2025		632							632	632			
100204846	TOANO	VA		04/09/2025		515							515	515			
100214515	WATERFORD	MI		06/06/2025		385							385	385			
100215367	AMBLER	PA		06/12/2025		551							551	551			
100206972	MODESTO	CA		04/25/2025		823							823	823			
100205050	STONE MOUNTAIN	GA		04/11/2025		1,686							1,686	1,686			
100206931	CANTON	GA		04/24/2025		420							420	420			
100205931	PARRISH	FL		04/15/2025		554							554	554			
100218939	CONCORD	CA		06/27/2025		363							363	363			
100216602	SPOKANE	WA		06/23/2025		9,814							9,814	9,814			
100209607	AURORA	OH		05/02/2025		554							554	554			
100207407	PALM BAY	FL		04/29/2025		538							538	538			
100204489	MILLVILLE	NJ		04/04/2025		471							471	471			
100207444	TORRINGTON	CT		04/29/2025		445							445	445			
100210176	RICHMOND	TX		05/07/2025		5,928							5,928	5,928			
100211759	NEW BRAUNFELS	TX		05/19/2025		6,623							6,623	6,623			
100212688	GILBERT	AZ		05/28/2025		762							762	762			
100219175	BRYAN	TX		06/27/2025		564							564	564			
100219199	BAKERSFIELD	CA		06/27/2025		524							524	524			
100207400	ELGIN	IL		04/29/2025		1,960							1,960	1,960			
100210096	SIMPSONVILLE	SC		05/07/2025		524							524	524			
100209842	PANAMA CITY	FL		05/05/2025		472							472	472			
100205844	AUSTIN	TX		04/14/2025		532							532	532			
100215606	AIKEN	SC		06/12/2025		387							387	387			
100212127	PLYMOUTH	MA		05/22/2025		585							585	585			
100214002	CARTERSVILLE	GA		05/29/2025		500							500	500			
100207082	LAKE WALES	FL		04/24/2025		389							389	389			
100206163	RALEIGH	NC		04/16/2025		490							490	490			
100211745	MINNEAPOLIS	MN		05/19/2025		531							531	531			
100209171	GREENVILLE	SC		04/30/2025		608							608	608			
100214007	TUCSON	AZ		05/29/2025		648							648	648			
100206805	MIAMI SHORES	FL		04/23/2025		189							189	189			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205821	DENVER	CO		04/14/2025		618							618	618			
100209435	NORRIDGE	IL		04/29/2025		504							504	504			
100214502	SIMPSONVILLE	SC		06/06/2025		615							615	615			
100214823	VALDOSTA	GA		06/11/2025		578							578	578			
100206043	SACRAMENTO	CA		05/16/2025		574							574	574			
100205754	CHRISTIANSBURG	VA		04/14/2025		965							965	965			
100218560	FORT WORTH	TX		06/27/2025		583							583	583			
100209190	STAR	ID		04/30/2025		500							500	500			
100206097	LAKE LOS ANGELES	CA		04/16/2025		509							509	509			
100205997	WINTER HAVEN	FL		04/15/2025		719							719	719			
100215879	OMAHA	NE		06/12/2025		581							581	581			
100206161	CLAYTON	NC		04/16/2025		603							603	603			
100211693	WEST DES MOINES	IA		05/19/2025		635							635	635			
100214511	KATY	TX		06/06/2025		430							430	430			
100203088	PHILADELPHIA	PA		04/25/2025		551							551	551			
100207059	COALINGA	CA		04/24/2025		757							757	757			
100204668	WOODBRIDGE	VA		04/04/2025		538							538	538			
100205734	NEWARK	NJ		04/14/2025		571							571	571			
100216347	ATLANTA	GA		06/20/2025		208							208	208			
100212168	AURORA	CO		05/22/2025		422							422	422			
100215395	HAINES CITY	FL		06/12/2025		345							345	345			
100210148	BAY VILLAGE	OH		05/07/2025		339							339	339			
100210082	BATON ROUGE	LA		05/07/2025		1,160							1,160	1,160			
100216070	STATESVILLE	NC		06/17/2025		334							334	334			
100215565	MORRISTOWN	TN		06/12/2025		446							446	446			
100215868	PANAMA CITY BEACH	FL		06/12/2025		697							697	697			
100209792	CORINTH	TX		05/05/2025		111,209							111,209	111,209			
100218534	PHILADELPHIA	PA		06/27/2025		1,194							1,194	1,194			
100218717	ROSENBERG	TX		06/27/2025		10,565							10,565	10,565			
100210434	TAMPA	FL		05/12/2025		381							381	381			
100206845	WILDWOOD CREST	NJ		04/24/2025		792							792	792			
100206415	EUREKA	CA		05/22/2025		534							534	534			
100212950	ANDOVER	MA		05/29/2025		924							924	924			
100211669	PARMA	ID		05/19/2025		584							584	584			
100209922	STONEWALL	LA		06/11/2025		369							369	369			
100215521	HASLET	TX		06/12/2025		1,231							1,231	1,231			
100210851	SANDY	UT		05/15/2025		988							988	988			
100207810	BALTIMORE	MD		04/29/2025		433							433	433			
100206081	WARREN	MI		05/16/2025		521							521	521			
100218687	ATHENS	GA		06/27/2025		331							331	331			
100204815	STEVINSON	CA		04/09/2025		647							647	647			
100216461	PORTLAND	OR		06/20/2025		326							326	326			
100207067	ELKINS PARK	PA		04/24/2025		532							532	532			
100206830	FORT PIERCE	FL		04/24/2025		733							733	733			
100206308	GULF BREEZE	FL		04/17/2025		612							612	612			
100218400	NIJMEGEN	NLD		06/26/2025		(3)							(3)		3		3
100214021	WOODBRIDGE	VA		05/29/2025		3,556							3,556	3,556			
100209608	WEST PALM BEACH	FL		05/02/2025		507							507	507			
100212089	ANGIER	NC		05/22/2025		953							953	953			
100209393	ROANOKE	VA		04/29/2025		705							705	705			
100214667	ELGIN	TX		06/11/2025		683							683	683			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100211498	BAKERSFIELD	CA		05/16/2025		573							573	573			
100211691	DENVER	CO		05/19/2025		2,130							2,130	2,130			
100219260	CHICAGO	IL		06/30/2025		319							319	319			
100210781	QUEEN CREEK	AZ		05/15/2025		478							478	478			
100215628	EDGEWATER	FL		06/12/2025		1,452							1,452	1,452			
100212502	JACKSONVILLE	FL		05/28/2025		422							422	422			
100210259	KANSAS CITY	MO		05/09/2025		3,537							3,537	3,537			
100206167	CLAYTON	NC		04/16/2025		571							571	571			
100219270	SYRACUSE	NY		06/30/2025		376							376	376			
100208952	ORLAND	CA		04/29/2025		436							436	436			
100216689	SIOUX FALLS	SD		06/23/2025		562							562	562			
100212286	LOUISVILLE	KY		05/28/2025		558							558	558			
100210631	HOWARD	OH		05/15/2025		514							514	514			
100216069	GLENDALE HEIGHTS	IL		06/17/2025		330							330	330			
100206786	TUCSON	AZ		04/23/2025		490							490	490			
100210065	YOUNGSVILLE	LA		05/07/2025		564							564	564			
100204514	CAPE CANAVERAL	FL		04/04/2025		557							557	557			
100209252	YOUNGSVILLE	LA		04/29/2025		615							615	615			
100210780	MINERAL BLUFF	GA		05/15/2025		415							415	415			
100214365	PHILADELPHIA	PA		06/02/2025		638							638	638			
100208513	MATTHEWS	NC		04/29/2025		360							360	360			
100218949	SCHAUMBURG	IL		06/27/2025		195							195	195			
100206590	PARKVILLE	MD		04/22/2025		597							597	597			
100219024	FAIRFIELD	CA		06/27/2025		416							416	416			
500005504001	MAASSLUIS	NLD		04/30/2025		(1,646)						1,623	(23)		23		23
100212737	AMSTERDAM	NLD		05/28/2025		(48)							(48)		48		48
100218388	BEESEL	NLD		06/26/2025		(14)							(14)		14		14
100216629	STATESBORO	GA		06/23/2025		378							378	378			
100216594	LANSDALE	PA		06/23/2025		28,657							28,657	28,657			
100214249	EL DORADO	CA		05/30/2025		517							517	517			
100214826	FORT WORTH	TX		06/11/2025		471							471	471			
100216713	GASTONIA	NC		06/23/2025		402							402	402			
100209729	ST. LOUIS	MO		05/05/2025		518							518	518			
100214409	TOWSON	MD		06/02/2025		655							655	655			
100208830	LAUREL	MD		04/29/2025		526							526	526			
100218580	NEWARK	DE		06/27/2025		348							348	348			
100204527	SUMTER	SC		04/04/2025		487							487	487			
100214028	SCHERTZ	TX		05/29/2025		459							459	459			
100214882	GLENDALE HEIGHTS	IL		06/11/2025		309							309	309			
100206793	CLEVELAND	OH		04/23/2025		498							498	498			
100209580	EASTPOINT	FL		05/02/2025		1,536							1,536	1,536			
100215493	WESTMINSTER	MD		06/12/2025		490							490	490			
100206856	WASHINGTONVILLE	NY		04/24/2025		457							457	457			
100214053	MCKINNEY	TX		05/29/2025		597							597	597			
100214279	CLEVELAND	TN		05/30/2025		417							417	417			
100205863	ORLEANS	MA		04/14/2025		509							509	509			
100204681	BUFFALO	NY		04/04/2025		1,304							1,304	1,304			
100216316	CLARKSVILLE	TN		06/20/2025		415							415	415			
100207887	LAS VEGAS	NV		04/29/2025		321							321	321			
100214336	SAINT JOSEPH	MI		06/02/2025		511							511	511			
100207014	FLORENCE	AZ		04/24/2025		495							495	495			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214487	NORTHVILLE	MI		06/06/2025		1,261							1,261	1,261			
100210322	MC MINNVILLE	TN		05/09/2025		522							522	522			
100207091	WHITEHOUSE	TX		04/24/2025		938							938	938			
100215865	CHESTERFIELD	VA		06/12/2025		520							520	520			
100204806	MONROVIA	CA		04/09/2025		968							968	968			
100206666	AUBURN	PA		04/24/2025		466							466	466			
100206333	SAINT PETERSBURG	FL		04/17/2025		676							676	676			
100207262	LAS VEGAS	NV		04/28/2025		558							558	558			
100215860	SHENANDOAH	VA		06/12/2025		555							555	555			
100206728	HOUSTON	TX		04/23/2025		495							495	495			
100214127	SEYMOUR	TN		05/30/2025		868							868	868			
100206216	LONGS	SC		04/16/2025		511							511	511			
100207061	ATLANTA	GA		04/24/2025		496							496	496			
100218598	BAKERSFIELD	CA		06/27/2025		401							401	401			
100218831	SARASOTA	FL		06/27/2025		450							450	450			
100206272	LAKE ZURICH	IL		04/17/2025		1,207							1,207	1,207			
100206714	CAPE MAY COURT HOUSE	NJ		04/23/2025		182							182	182			
100204828	MONROVIA	CA		04/09/2025		837							837	837			
100214446	PARKVILLE	MD		06/06/2025		515							515	515			
100218907	PITTSBURGH	PA		06/27/2025		358							358	358			
100210599	SUGARLOAF	CA		05/15/2025		659							659	659			
100214355	SPRINGFIELD	MO		06/02/2025		509							509	509			
100204617	DURHAM	NC		04/04/2025		539							539	539			
100212648	KATY	TX		05/29/2025		852							852	852			
100206876	INDIANAPOLIS	IN		04/24/2025		495							495	495			
100209692	PALM BEACH GARDENS	FL		05/02/2025		520							520	520			
100207226	BURKE	VA		04/28/2025		599							599	599			
100211794	COMMERCIAL POINT	OH		05/19/2025		525							525	525			
100204886	TUCSON	AZ		04/10/2025		977							977	977			
100211458	COOPER CITY	FL		05/16/2025		100							100	100			
100214772	WESTFIELD	IN		06/11/2025		539							539	539			
100207443	LIVERPOOL	NY		04/29/2025		495							495	495			
100206813	LANCASTER	PA		04/23/2025		498							498	498			
100210490	PHILADELPHIA	PA		05/12/2025		501							501	501			
100215806	BULLHEAD CITY	AZ		06/12/2025		670							670	670			
100210203	GREENSBORO	NC		05/07/2025		642							642	642			
100212741	ENSCHEDE	NLD		05/28/2025		(73)							(73)		73		73
100212793	S-GRAVENHAGE	NLD		05/28/2025		(70)							(70)		70		70
100209738	WAKE FOREST	NC		05/05/2025		612							612	612			
100218528	SPRINGFIELD	MO		06/27/2025		337							337	337			
100206889	HANFORD	CA		04/24/2025		491							491	491			
100212109	MONROE	NC		05/22/2025		542							542	542			
100211494	DURANGO	CO		05/16/2025		493							493	493			
100199176	ORLANDO	FL		04/04/2025		499							499	499			
100206704	COLORADO SPRINGS	CO		04/23/2025		362							362	362			
100199204	ORLANDO	FL		04/04/2025		499							499	499			
100206927	ATLANTA	GA		04/24/2025		558							558	558			
100204711	GREENSBORO	NC		04/08/2025		577							577	577			
100208350	NEW BRAUNFELS	TX		04/29/2025		765							765	765			
100209058	SPIJKENISSE	NLD		04/29/2025		4,548							4,548	4,768	220		220
100219010	LAS VEGAS	NV		06/27/2025		1,708							1,708	1,708			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206850	TOOELE	UT		04/24/2025		790							790	790			
100215370	SAVANNAH	GA		06/12/2025		1,119							1,119	1,119			
100209303	KISSIMMEE	FL		04/29/2025		583							583	583			
100210767	BIG BEAR CITY	CA		05/15/2025		484							484	484			
100213865	SAN ANTONIO	TX		05/29/2025		848							848	848			
100215755	RICHMOND	VA		06/12/2025		542							542	542			
100205962	WOODBURY	TN		04/15/2025		516							516	516			
100219243	AITKIN	MN		06/30/2025		1,792							1,792	1,792			
100214157	ST AUGUSTINE	FL		05/30/2025		430							430	430			
100205974	MCKINNEY	TX		04/15/2025		539							539	539			
100208136	PASADENA	MD		04/29/2025		710							710	710			
100206026	GALLATIN	TN		04/15/2025		492							492	492			
100206842	COLUMBIA	MO		04/24/2025		1,230							1,230	1,230			
100210718	SCHAUMBURG	IL		05/15/2025		533							533	533			
100212249	WEST NEW YORK	NJ		05/27/2025		546							546	546			
100216274	NEWRY	ME		06/20/2025		20,818							20,818	20,818			
100207092	ATHENS	GA		04/24/2025		534							534	534			
100206001	ROUND ROCK	TX		04/15/2025		510							510	510			
100216208	HOCKLEY	TX		06/20/2025		1,174							1,174	1,174			
100214438	COCOA BEACH	FL		06/02/2025		311							311	311			
100204713	HOCKLEY	TX		04/08/2025		546							546	546			
100215314	NAPLES	FL		06/12/2025		1,321							1,321	1,321			
100218226	HENDERSON	NV		06/26/2025		255							255	255			
100209180	MIDLAND	TX		04/30/2025		656							656	656			
100205753	TOMS RIVER	NJ		04/14/2025		508							508	508			
100214029	CALDWELL	ID		05/29/2025		374							374	374			
100214704	ORMOND BEACH	FL		06/11/2025		1,709							1,709	1,709			
100213823	SAINT LOUIS PARK	MN		05/29/2025		459							459	459			
100213867	HARDEEVILLE	SC		05/29/2025		633							633	633			
100212757	S-GRAVENHAGE	NLD		05/28/2025		892						(959)	(67)		67		67
100219159	MC MINNVILLE	TN		06/27/2025		502							502	502			
100211756	WAKE FOREST	NC		05/19/2025		600							600	600			
100211758	WAKE FOREST	NC		05/19/2025		600							600	600			
100199185	ORLANDO	FL		04/04/2025		496							496	496			
100205079	MONROE	NC		04/11/2025		566							566	566			
100211948	BROOKLYN CENTER	MN		05/19/2025		696							696	696			
100212250	VOWINCKEL	PA		05/27/2025		667							667	667			
100215333	LITTLE ELM	TX		06/12/2025		515							515	515			
100206278	WADSWORTH	IL		04/17/2025		531							531	531			
100212132	CONCORD	NC		05/22/2025		527							527	527			
100214303	ANTIOCH	IL		06/02/2025		517							517	517			
100206801	WALLACE	ID		04/23/2025		152							152	152			
100216047	NORTH RICHLAND HILLS	TX		06/17/2025		413							413	413			
100205602	WASILLA	AK		05/09/2025		481							481	481			
100205910	FREMONT	CA		04/15/2025		1,312							1,312	1,312			
100213893	SANTA ROSA BEACH	FL		05/29/2025		516							516	516			
100212289	YAKIMA	WA		05/28/2025		792							792	792			
100216306	ATHENS	AL		06/20/2025		427							427	427			
100209116	LIJNDEN	NLD		04/29/2025		898						(955)	(58)		58		58
100219201	SOUTH HAVEN	MI		06/27/2025		348							348	348			
100206847	MURFREESBORO	TN		04/24/2025		2,028							2,028	2,028			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100215398	AUSTIN	TX		06/12/2025		374							374	374			
100206970	DULUTH	GA		04/25/2025		786							786	786			
100206938	PRINCETON	TX		04/25/2025		683							683	683			
100209543	PENNSBORO	WV		05/02/2025		517							517	517			
100206029	MC KINNEY	TX		04/15/2025		3,658							3,658	3,658			
100214947	BRIDGEPORT	CT		06/11/2025		554							554	554			
100205928	MCKINNEY	TX		04/15/2025		512							512	512			
100214870	CLEVELAND	OH		06/11/2025		2,438							2,438	2,438			
100214236	FRESNO	CA		05/30/2025		29,568							29,568	29,568			
100206960	CHARLOTTE	NC		04/25/2025		564							564	564			
100216359	HARDEEVILLE	SC		06/20/2025		407							407	407			
100204623	SAVANNAH	GA		04/04/2025		505							505	505			
100214054	AMMON	ID		05/29/2025		574							574	574			
100208602	CENTRE HALL	PA		04/29/2025		1,397							1,397	1,397			
100209690	PALM BAY	FL		05/02/2025		500							500	500			
100210136	WILDWOOD	MO		05/07/2025		1,675							1,675	1,675			
100206533	KANNAPOLIS	NC		04/22/2025		358							358	358			
100214846	ALBANY	CA		06/11/2025		308							308	308			
100207381	NEWTON	NC		04/29/2025		575							575	575			
100211304	DUXBURY	MA		05/15/2025		427							427	427			
100207378	NEWTON	NC		04/29/2025		575							575	575			
100207376	NEWTON	NC		04/29/2025		575							575	575			
100214266	KENOSHA	WI		05/30/2025		342							342	342			
100205791	MOUNT LAUREL	NJ		04/14/2025		505							505	505			
100205894	OCEAN CITY	MD		04/14/2025		566							566	566			
100215876	FRONT ROYAL	VA		06/12/2025		500							500	500			
100207382	NEWTON	NC		04/29/2025		575							575	575			
100210391	PALM HARBOR	FL		05/12/2025		375							375	375			
100216690	HOLLY RIDGE	NC		06/23/2025		565							565	565			
100211687	SEYMOUR	IN		05/19/2025		520							520	520			
100218527	FORT MYERS	FL		06/27/2025		355							355	355			
100216218	VENICE	FL		06/20/2025		376							376	376			
100212581	PATERSON	NJ		05/29/2025		317							317	317			
100206451	LEXINGTON	SC		04/22/2025		660							660	660			
100205913	SHERMAN	TX		04/15/2025		790							790	790			
100210523	COOKSON	OK		05/15/2025		867							867	867			
100210749	GREENVILLE	SC		05/15/2025		472							472	472			
100208865	VALRICO	FL		04/29/2025		8							8	8			
100209026	WINSCHOTEN	NLD		04/29/2025		(76)							(76)		76		76
100211757	WESTLAND	MI		05/19/2025		576							576	576			
100219110	LINCOLN CITY	OR		06/27/2025		361							361	361			
100199202	ORLANDO	FL		04/04/2025		496							496	496			
100215433	INDIANAPOLIS	IN		06/12/2025		344							344	344			
100206760	MESQUITE	NV		04/23/2025		476							476	476			
100215805	FORT LAUDERDALE	FL		06/12/2025		574							574	574			
100207188	SUMMERVILLE	SC		04/28/2025		1,059							1,059	1,059			
100204885	MESQUITE	TX		04/10/2025		516							516	516			
100218752	MILFORD	OH		06/27/2025		404							404	404			
100205892	CHARLOTTESVILLE	VA		04/14/2025		1,141							1,141	1,141			
100218888	CONWAY	SC		06/27/2025		445							445	445			
100205911	GALLATIN	TN		04/15/2025		527							527	527			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204657	SPRINGFIELD	MA		04/04/2025		479							479	479			
100212330	APOPKA	FL		05/28/2025		588							588	588			
100212097	WARETOWN	NJ		05/22/2025		3,509							3,509	3,509			
100209166	JACKSONVILLE	FL		04/30/2025		684							684	684			
100205718	NORTH LAS VEGAS	NV		04/14/2025		7,366							7,366	7,366			
100207260	LAFAYETTE	LA		04/28/2025		712							712	712			
100214428	FORT WORTH	TX		06/02/2025		1,058							1,058	1,058			
100209812	SAN DIEGO	CA		05/05/2025		170							170	170			
100210976	SCOTTSDALE	AZ		05/15/2025		320							320	320			
100215875	BRYAN	TX		06/12/2025		628							628	628			
100212138	HILLSDALE	NJ		05/22/2025		530							530	530			
100207164	FORT WORTH	TX		04/28/2025		1,839							1,839	1,839			
100215506	NOBLESVILLE	IN		06/12/2025		2,422							2,422	2,422			
100214270	HAVERHILL	MA		05/30/2025		537							537	537			
100212175	STOCKTON	CA		05/22/2025		561							561	561			
100212246	ELGIN	IL		05/27/2025		497							497	497			
100202241	PACOIMA	CA		04/17/2025		555							555	555			
100212181	LONGS	SC		05/22/2025		445							445	445			
100215289	EWING	NJ		06/12/2025		383							383	383			
100212282	NIOTA	TN		05/28/2025		275							275	275			
100215386	THE VILLAGES	FL		06/12/2025		342							342	342			
100205951	RACINE	WI		04/15/2025		506							506	506			
100216596	MARICOPA	AZ		06/23/2025		327							327	327			
100214040	HENDERSONVILLE	TN		05/29/2025		482							482	482			
100218785	BIG CREEK	CA		06/27/2025		402							402	402			
100218490	BIG BEAR LAKE	CA		06/27/2025		328							328	328			
100218555	WILMINGTON	NC		06/27/2025		327							327	327			
100208719	MIAMI	FL		04/29/2025		494							494	494			
100214713	GILMANTON	NH		06/11/2025		430							430	430			
100206603	MARIETTA	GA		04/23/2025		592							592	592			
100218549	INDIANAPOLIS	IN		06/27/2025		319							319	319			
100210420	MUNDELEIN	IL		05/12/2025		831							831	831			
100212771	ROTTERDAM	NLD		05/28/2025		(52)							(52)		52		52
100210538	LAURINBURG	NC		05/15/2025		328							328	328			
100212629	NAPLES	FL		05/29/2025		537							537	537			
100215754	WOBURN	MA		06/12/2025		572							572	572			
100216547	SANTA ROSA BEACH	FL		06/23/2025		725							725	725			
100210325	INDIANAPOLIS	IN		05/09/2025		778							778	778			
100207047	PORT JEFFERSON STATION	NY		04/24/2025		1,954							1,954	1,954			
100216348	PHOENIX	AZ		06/20/2025		531							531	531			
100218647	ANTIOCH	TN		06/27/2025		1,540							1,540	1,540			
100216385	WINNEMUCCA	NV		06/20/2025		360							360	360			
100207032	MIDDLETOWN	DE		04/24/2025		492							492	492			
100211157	ROGERS	AR		05/15/2025		1,648							1,648	1,648			
100210597	SEVERN	MD		05/15/2025		564							564	564			
100210615	NEW BEDFORD	MA		05/15/2025		369							369	369			
100216309	ARLINGTON	VA		06/20/2025		368							368	368			
100218688	ASHTON	ID		06/27/2025		371							371	371			
100209560	HAMBURG	NY		05/02/2025		506							506	506			
100204567	CLEVELAND	OH		04/04/2025		388							388	388			
100212385	KATY	TX		05/28/2025		817							817	817			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218988	HOUSTON	TX		06/27/2025		5,315							5,315	5,315			
100212180	MCKINNEY	TX		05/22/2025		393							393	393			
100205644	LOUISVILLE	KY		05/09/2025		809							809	809			
100212516	PALM BAY	FL		05/29/2025		513							513	513			
100205788	PHILADELPHIA	PA		04/14/2025		488							488	488			
100205955	LAS VEGAS	NV		04/15/2025		548							548	548			
100214655	ARLINGTON	TX		06/10/2025		388							388	388			
100203070	WICKENBURG	AZ		04/25/2025		508							508	508			
100210482	SANTA CLARITA	CA		05/12/2025		504							504	504			
100205870	DEL VALLE	TX		04/14/2025		605							605	605			
100219327	POWHATAN	VA		06/30/2025		327							327	327			
100219359	POWHATAN	VA		06/30/2025		327							327	327			
100204603	CHICAGO	IL		04/04/2025		477							477	477			
100205866	CONROE	TX		04/14/2025		496							496	496			
100208289	CHATSWORTH	CA		04/29/2025		900							900	900			
100219325	DOVER	NJ		06/30/2025		367							367	367			
100216550	CONWAY	SC		06/23/2025		580							580	580			
100214535	HOMOSASSA	FL		06/06/2025		369							369	369			
100210576	NORTH ROYALTON	OH		05/15/2025		489							489	489			
100209052	VLIJMEN	NLD		04/29/2025		(94)							(94)		94		94
100209101	BEST	NLD		04/29/2025		(70)							(70)		70		70
100212799	HELMOND	NLD		05/28/2025		(69)							(69)		69		69
100214821	RAEFORD	NC		06/11/2025		557							557	557			
100218467	ARCHDALE	NC		06/27/2025		328							328	328			
100211132	HACKENSACK	NJ		05/15/2025		1,975							1,975	1,975			
100216397	ORLAND PARK	IL		06/20/2025		557							557	557			
100214461	STARKE	FL		06/06/2025		461							461	461			
100205757	FORT COLLINS	CO		04/14/2025		1,414							1,414	1,414			
100206840	YUMA	AZ		04/24/2025		628							628	628			
100212589	WEST BALDWIN	ME		05/29/2025		530							530	530			
100219326	TANNERSVILLE	PA		06/30/2025		359							359	359			
100207441	MEMPHIS	TN		04/29/2025		503							503	503			
100207409	MIAMI	FL		04/29/2025		548							548	548			
100205919	CONCORD	NC		04/15/2025		635							635	635			
100215815	CYPRESS	TX		06/12/2025		602							602	602			
100208989	OCALA	FL		04/29/2025		538							538	538			
100218654	CHUBBUCK	ID		06/27/2025		379							379	379			
100206932	MYRTLE BEACH	SC		04/25/2025		280							280	280			
100210573	KISSIMMEE	FL		05/15/2025		1,571							1,571	1,571			
100211164	CUMMING	GA		05/15/2025		676							676	676			
100214752	BIXBY	OK		06/11/2025		490							490	490			
100214209	IRVING	TX		05/30/2025		315							315	315			
100205083	NORTH BABYLON	NY		04/11/2025		512							512	512			
100210699	KINGWOOD	TX		05/15/2025		696							696	696			
100205849	MCKINNEY	TX		04/14/2025		554							554	554			
100215341	CONCORD	NC		06/12/2025		1,045							1,045	1,045			
100212280	SACRAMENTO	CA		05/28/2025		524							524	524			
100205732	YORKVILLE	IL		04/14/2025		509							509	509			
100216495	SHREVEPORT	LA		06/23/2025		413							413	413			
100209612	LONG POND	PA		05/02/2025		665							665	665			
100206018	HUBERT	NC		04/15/2025		574							574	574			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218460	DESERT HOT SPRINGS	CA		06/27/2025		1,368							1,368	1,368			
100199246	LOWELL	AR		04/09/2025		647							647	647			
100212555	VENICE	FL		05/29/2025		362							362	362			
100204645	VAIL	AZ		04/04/2025		375							375	375			
100204547	YORK	PA		04/04/2025		511							511	511			
100215837	OCALA	FL		06/12/2025		499							499	499			
100214837	LATHAM	NY		06/11/2025		673							673	673			
100206537	LAS VEGAS	NV		04/22/2025		395							395	395			
100209748	CHARLOTTE	NC		05/05/2025		530							530	530			
100213951	SANFORD	NC		05/29/2025		735							735	735			
100210933	FAIRFAX STATION	VA		05/15/2025		1,207							1,207	1,207			
100216056	NORTH LAUDERDALE	FL		06/17/2025		431							431	431			
100206030	RICHMOND	TX		04/15/2025		505							505	505			
100206901	NAPLES	FL		04/24/2025		436							436	436			
100212194	SAWTOOTH CITY	ID		05/22/2025		531							531	531			
100215359	HOUSTON	TX		06/12/2025		410							410	410			
100214473	MCHENRY	IL		06/06/2025		681							681	681			
100206791	NORTH HALEDON	NJ		04/23/2025		510							510	510			
100219049	NASHVILLE	TN		06/27/2025		384							384	384			
100212595	CINCINNATI	OH		05/29/2025		543							543	543			
100213862	MONROVIA	IN		05/29/2025		585							585	585			
100207258	BATON ROUGE	LA		04/28/2025		559							559	559			
100210241	JACKSONVILLE	FL		05/09/2025		512							512	512			
100219150	DUBLIN	OH		06/27/2025		300							300	300			
100216212	HOUSTON	TX		06/20/2025		367							367	367			
100219364	ENGLEWOOD	FL		06/30/2025		374							374	374			
100206910	PUEBLO	CO		04/24/2025		436							436	436			
100219202	FORT MOHAVE	AZ		06/27/2025		520							520	520			
100210727	PEORIA	AZ		05/15/2025		1,413							1,413	1,413			
100211942	NEW BUFFALO	MI		05/19/2025		398							398	398			
100218563	PHOENIX	AZ		06/27/2025		314							314	314			
100204480	OCALA	FL		04/04/2025		489							489	489			
100214417	NORTH LAS VEGAS	NV		06/02/2025		727							727	727			
100206464	CARTERSVILLE	GA		04/22/2025		522							522	522			
100206911	NORRISTOWN	PA		04/24/2025		457							457	457			
100219176	HAMPTON	NH		06/27/2025		578							578	578			
100206564	PALM BAY	FL		04/22/2025		487							487	487			
100215299	OCALA	FL		06/12/2025		308							308	308			
100208771	VERNONIA	OR		04/29/2025		1,323							1,323	1,323			
100204504	YORKVILLE	IL		04/04/2025		1,743							1,743	1,743			
100206152	LOWELL	MA		04/16/2025		540							540	540			
100210326	AUBREY	TX		05/09/2025		3,070							3,070	3,070			
100205876	NORTH CHARLESTON	SC		04/14/2025		1,191							1,191	1,191			
100209573	GOOCHLAND	VA		05/02/2025		339							339	339			
100214289	KISSIMMEE	FL		05/30/2025		388							388	388			
100206282	MYRTLE BEACH	SC		04/17/2025		705							705	705			
100205933	CENTERVILLE	TX		04/15/2025		512							512	512			
100212727	UTRECHT	NLD		05/28/2025		(57)							(57)		57		57
100210756	HEMPSTEAD	TX		05/15/2025		538							538	538			
100215845	NOKOMIS	FL		06/12/2025		647							647	647			
100215406	SAN ANTONIO	TX		06/12/2025		422							422	422			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215813	ALBUQUERQUE	NM		06/12/2025		473							473	473			
100209600	MANCHESTER	PA		05/02/2025		1,963							1,963	1,963			
100213236	WILLIAMSTOWN	NJ		05/29/2025		947							947	947			
100206454	URBANNA	VA		04/22/2025		485							485	485			
100212596	CINCINNATI	OH		05/29/2025		544							544	544			
5000005742001	HOOFDDORP	NLD		04/30/2025		(22)							(22)		22		22
100214415	APEX	NC		06/02/2025		816							816	816			
100214256	NAPERVILLE	IL		05/30/2025		516							516	516			
100210375	DEVINE	TX		05/12/2025		392							392	392			
100199172	SAVANNAH	GA		04/04/2025		488							488	488			
100205795	NEWLAND	NC		04/14/2025		513							513	513			
100205896	ROGERS	AR		04/14/2025		489							489	489			
100209128	UNITED KINGDOM	GBR		04/29/2025		18,604							18,604	18,663	59		59
100218742	SPRING	TX		06/27/2025		319							319	319			
100210304	NORTH OCEAN CITY	MD		05/09/2025		496							496	496			
100211676	CHATTANOOGA	TN		05/19/2025		503							503	503			
100203032	SOUTH JORDAN	UT		04/25/2025		522							522	522			
100216284	BETHEL	ME		06/20/2025		348							348	348			
100209963	LULING	LA		06/11/2025		1,080							1,080	1,080			
100205847	TUCSON	AZ		04/14/2025		500							500	500			
100208686	FARIBAULT	MN		04/29/2025		856							856	856			
100218971	CORAL SPRINGS	FL		06/27/2025		180							180	180			
100204540	ATHENS	OH		04/04/2025		459							459	459			
100212151	BILLINGS	MT		05/22/2025		419							419	419			
100210528	THE COLONY	TX		05/15/2025		513							513	513			
100209652	LOWELL	MA		05/02/2025		11,220							11,220	11,220			
100218753	POOLER	GA		06/27/2025		6,324							6,324	6,324			
100207146	ANTELOPE	CA		04/28/2025		561							561	561			
100211928	HOLLY SPRINGS	NC		05/19/2025		993							993	993			
100205923	ANGIER	NC		04/15/2025		542							542	542			
100214758	ABERDEEN	WA		06/11/2025		2,016							2,016	2,016			
100208558	QUEEN CREEK	AZ		04/29/2025		11,679							11,679	11,679			
100215288	COLUMBUS	GA		06/12/2025		164							164	164			
100210721	NORTH FORT MYERS	FL		05/15/2025		436							436	436			
100213006	HOBE SOUND	FL		05/29/2025		2,273							2,273	2,273			
100216419	GREENSBORO	NC		06/20/2025		507							507	507			
100218993	HUDSON	FL		06/27/2025		309							309	309			
100210361	HIXSON	TN		05/12/2025		524							524	524			
100206647	PARK HILL	OK		04/24/2025		356							356	356			
100206806	FLORENCE	AZ		04/23/2025		537							537	537			
100215441	ROME	GA		06/12/2025		1,433							1,433	1,433			
100219253	NAPLES	FL		06/30/2025		173							173	173			
100210733	LAS VEGAS	NV		05/15/2025		306							306	306			
100206368	TURLOCK	CA		04/17/2025		1,344							1,344	1,344			
100207924	VALLEY CENTER	CA		04/29/2025		986							986	986			
100214035	STATESBORO	GA		05/29/2025		700							700	700			
100205888	SPRINGFIELD	MO		04/14/2025		479							479	479			
100215862	KENNESAW	GA		06/12/2025		1,231							1,231	1,231			
100207206	ARLINGTON	TN		04/28/2025		3,629							3,629	3,629			
100215861	RIVERDALE	GA		06/12/2025		523							523	523			
100215420	FORT MYERS	FL		06/12/2025		310							310	310			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100215882	GUNTERSVILLE	AL		06/12/2025		553							553	553			
100207346	SAGLE	ID		04/29/2025		279							279	279			
100207063	SEDONA	AZ		04/24/2025		508							508	508			
100205048	MIRAMAR	FL		04/11/2025		465							465	465			
100206363	PINE MOUNTAIN CLUB	CA		04/17/2025		423							423	423			
100209986	GREENVILLE	SC		06/11/2025		334							334	334			
100207111	VIRGINIA BEACH	VA		04/24/2025		520							520	520			
100207257	FRYEBURG	ME		04/28/2025		494							494	494			
100214325	KINSTON	NC		06/02/2025		736							736	736			
100209972	JACKSONVILLE	FL		06/11/2025		289							289	289			
100210347	APPLE VALLEY	CA		05/09/2025		335							335	335			
100209541	ORCHARD PARK	NY		05/02/2025		467							467	467			
100205917	KANNAPOLIS	NC		04/15/2025		726							726	726			
100219323	STUART	FL		06/30/2025		50,396							50,396	50,396			
100214262	ANDERSON	CA		05/30/2025		430							430	430			
100214559	SEAGOVILLE	TX		06/06/2025		1,375							1,375	1,375			
100209939	BENTON CITY	WA		06/11/2025		1,492							1,492	1,492			
100218961	JACKSONVILLE	FL		06/27/2025		148							148	148			
100206827	WILMINGTON	NC		04/24/2025		690							690	690			
100214491	LOUISVILLE	KY		06/06/2025		386							386	386			
100207412	PHILADELPHIA	PA		04/29/2025		357							357	357			
100218378	ROTTERDAM	NLD		06/26/2025		(13)							(13)		13		13
100215354	HAMPTON	VA		06/12/2025		154							154	154			
100214500	ORLANDO	FL		06/06/2025		481							481	481			
100214101	FRESNO	TX		05/30/2025		480							480	480			
100206035	KATY	TX		04/15/2025		487							487	487			
100218705	LAND O LAKES	FL		06/27/2025		717							717	717			
100204677	CHASKA	MN		04/04/2025		453							453	453			
100218943	BELLA VISTA	AR		06/27/2025		491							491	491			
100205750	HOMESTEAD	FL		04/14/2025		589							589	589			
100215906	SUMMERFIELD	FL		06/16/2025		546							546	546			
100215026	DALLAS	TX		06/11/2025		1,949							1,949	1,949			
100204978	BISMARCK	AR		04/10/2025		425							425	425			
100203031	PLYMOUTH	PA		04/25/2025		491							491	491			
100205144	THE COLONY	TX		05/01/2025		494							494	494			
100214333	SPRING	TX		06/02/2025		685							685	685			
100215705	PEORIA	AZ		06/13/2025		295							295	295			
100216340	ADELANTO	CA		06/20/2025		357							357	357			
100206819	PEMBROKE PINES	FL		04/23/2025		580							580	580			
100210320	WACO	TX		05/09/2025		299							299	299			
100212493	PETERSBURG	VA		05/28/2025		598							598	598			
100205601	DELTONA	FL		05/09/2025		410							410	410			
100214213	SAINT LOUIS	MO		05/30/2025		310							310	310			
100206510	GROSSE POINTE PARK	MI		04/22/2025		457							457	457			
100207074	LANCASTER	TX		04/24/2025		306							306	306			
100206974	FULSHEAR	TX		04/25/2025		606							606	606			
100214450	CHARLOTTE	NC		06/06/2025		455							455	455			
100216760	CARROLLTON	TX		06/25/2025		313							313	313			
100214099	OROVILLE	CA		05/30/2025		494							494	494			
100218386	STADSKANAAL	NLD		06/26/2025		(13)							(13)		13		13
100218336	AMSTERDAM	NLD		06/26/2025		(19)							(19)		19		19

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208440	CONCORD	CA		04/29/2025		801							801	801			
100213735	LAS VEGAS	NV		05/29/2025		387							387	387			
100214543	NORTH EDWARDS	CA		06/06/2025		362							362	362			
100199188	HEARTLAND	TX		04/04/2025		786							786	786			
100204822	KISSIMMEE	FL		04/09/2025		276							276	276			
100206676	GOLD CANYON	AZ		04/24/2025		964							964	964			
100215748	BELGRADE	MT		06/12/2025		555							555	555			
100210601	SPRING HILL	FL		05/15/2025		728							728	728			
100209798	CORPUS CHRISTI	TX		05/05/2025		326							326	326			
100205938	CHICAGO	IL		04/15/2025		513							513	513			
100209664	HOPE MILLS	NC		05/02/2025		757							757	757			
100212777	VELDHOVEN	NLD		05/28/2025		10,831							10,831	11,288	457		457
100215785	YORKVILLE	IL		06/12/2025		585							585	585			
100214424	HOWE	TX		06/02/2025		459							459	459			
100207020	BALTIMORE	MD		04/24/2025		324							324	324			
100215485	RANCHO MIRAGE	CA		06/12/2025		363							363	363			
100202236	FLORENCE	KY		04/17/2025		473							473	473			
100206316	SPRINGFIELD	MO		04/17/2025		588							588	588			
100207585	MANAHAWKIN	NJ		04/29/2025		1,407							1,407	1,407			
100214426	SAN ANTONIO	TX		06/02/2025		850							850	850			
100219012	CYPRESS	TX		06/27/2025		190							190	190			
100210656	LAWRENCE	KS		05/15/2025		494							494	494			
100207489	OSWEGO	IL		04/29/2025		480							480	480			
100209409	CHARLOTTE	NC		04/29/2025		478							478	478			
100211110	FAIRFAX	VA		05/15/2025		1,236							1,236	1,236			
100212210	ASHEVILLE	NC		05/22/2025		485							485	485			
100206601	POWDER SPRINGS	GA		04/23/2025		562							562	562			
100215809	BREINIGSVILLE	PA		06/12/2025		2,077							2,077	2,077			
100219132	LELAND	NC		06/27/2025		180							180	180			
100210758	WILMINGTON	OH		05/15/2025		523							523	523			
100211196	LAS VEGAS	NV		05/15/2025		376							376	376			
100219357	CONCORD	NC		06/30/2025		323							323	323			
100212309	ORLANDO	FL		05/28/2025		510							510	510			
100206245	MUNDELEIN	IL		04/17/2025		805							805	805			
100216321	LA PORTE	TX		06/20/2025		189							189	189			
100205774	INDIANAPOLIS	IN		04/14/2025		551							551	551			
100219138	OCALA	FL		06/27/2025		513							513	513			
100205742	FORT WORTH	TX		04/14/2025		8,844							8,844	8,844			
100207049	CHAPEL HILL	NC		04/24/2025		438							438	438			
100205118	SANTA CLARITA	CA		04/11/2025		566							566	566			
100206853	SHOW LOW	AZ		04/24/2025		1,759							1,759	1,759			
100213894	HOUSTON	TX		05/29/2025		11,122							11,122	11,122			
100206997	SANTA ROSA	CA		04/24/2025		1,124							1,124	1,124			
100207070	HARLINGEN	TX		04/24/2025		331							331	331			
100210196	SCOTTSDALE	AZ		05/07/2025		482							482	482			
100216726	KELSEYVILLE	CA		06/23/2025		565							565	565			
100202221	LA GRANGE	KY		04/17/2025		2,751							2,751	2,751			
100218917	GREENEVILLE	TN		06/27/2025		681							681	681			
100211827	ANTIOCH	TN		05/19/2025		486							486	486			
100213196	SAN JOSE	CA		05/29/2025		923							923	923			
100219244	KNOXVILLE	TN		06/30/2025		1,426							1,426	1,426			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209672	AMHERST	NY		05/02/2025		1,995							1,995	1,995			
100214750	OYSTERVILLE	WA		06/11/2025		1,145							1,145	1,145			
100218715	SAINT AUGUSTINE	FL		06/27/2025		490							490	490			
100206302	COVINGTON	GA		04/17/2025		493							493	493			
100214109	DESOTO	TX		05/30/2025		480							480	480			
100207027	MIAMI	FL		04/24/2025		701							701	701			
100219188	IDAHO FALLS	ID		06/27/2025		659							659	659			
100212146	PALM COAST	FL		05/22/2025		881							881	881			
100219352	PHILADELPHIA	PA		06/30/2025		156							156	156			
100206663	HUFFMAN	TX		04/24/2025		1,016							1,016	1,016			
100219290	DRACUT	MA		06/30/2025		177							177	177			
100205891	CADDO MILLS	TX		04/14/2025		528							528	528			
100218369	UTRECHT	NLD		06/26/2025		(13)							(13)		13		13
100212913	LITTLE ROCK	AR		05/29/2025		634							634	634			
100205787	NAPERVILLE	IL		04/14/2025		471							471	471			
100215439	MANSFIELD	TX		06/12/2025		765							765	765			
100212192	ELK GROVE	CA		05/22/2025		510							510	510			
100206790	BRICK	NJ		04/23/2025		171							171	171			
100205942	WOODRUFF	SC		04/15/2025		630							630	630			
100208959	ORLANDO	FL		04/29/2025		1,208							1,208	1,208			
100205007	BRIGHAM CITY	UT		04/10/2025		472							472	472			
100206254	BULLHEAD CITY	AZ		04/17/2025		3,647							3,647	3,647			
100214408	DANVILLE	IN		06/02/2025		636							636	636			
100205679	GROSSE POINTE WOODS	MI		05/09/2025		1,039							1,039	1,039			
100209780	GULF SHORES	AL		05/05/2025		427							427	427			
100205807	CITRUS SPRINGS	FL		04/14/2025		628							628	628			
100215501	MISSOURI CITY	TX		06/12/2025		486							486	486			
100215787	KNOXVILLE	TN		06/12/2025		713							713	713			
100215582	HAZELTON	ND		06/12/2025		347							347	347			
100204481	LITHIA SPRINGS	GA		04/04/2025		1,468							1,468	1,468			
100205935	BALTIMORE	MD		04/15/2025		549							549	549			
100209466	CHARLOTTESVILLE	VA		04/29/2025		470							470	470			
100211686	LOGAN	UT		05/19/2025		552							552	552			
100209486	CENTRAL VALLEY	NY		05/01/2025		497							497	497			
100215657	CONCORD	NH		06/13/2025		471							471	471			
100205115	ADAIRSVILLE	GA		04/11/2025		554							554	554			
100213374	GARDEN GROVE	CA		05/29/2025		1,260							1,260	1,260			
100216093	HENRICO	VA		06/17/2025		332							332	332			
100206432	CHARLOTTE	NC		04/22/2025		548							548	548			
100205123	OKLAHOMA CITY	OK		04/11/2025		532							532	532			
100210211	WARETOWN	NJ		05/08/2025		602							602	602			
100210487	PORT SAINT LUCIE	FL		05/12/2025		15,535							15,535	15,535			
100209630	WAUCONDA	IL		05/02/2025		522							522	522			
100206688	CYPRESS	TX		04/24/2025		3,557							3,557	3,557			
100214577	HOUSTON	TX		06/06/2025		222							222	222			
100218556	GREENFIELD	IN		06/27/2025		300							300	300			
100211735	CANBY	OR		05/19/2025		473							473	473			
100206339	LELAND	NC		04/17/2025		743							743	743			
100204956	HAMPTON	VA		04/10/2025		479							479	479			
100204509	RINGWOOD	NJ		04/04/2025		527							527	527			
100207481	HIALEAH	FL		04/29/2025		392							392	392			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100206632	FOLEY	AL		04/24/2025		727							727	727			
100205868	NORFOLK	VA		04/14/2025		850							850	850			
100207506	TAMPA	FL		04/29/2025		576							576	576			
100213701	SEBRING	FL		05/29/2025		749							749	749			
100210621	BROKEN ARROW	OK		05/15/2025		386							386	386			
100209825	BALTIMORE	MD		05/05/2025		464							464	464			
100207877	NORTHRIDGE	CA		04/29/2025		297							297	297			
100206027	ANGIER	NC		04/15/2025		474							474	474			
100206271	EAGLE	ID		04/17/2025		615							615	615			
100206905	WEST PALM BEACH	FL		04/24/2025		489							489	489			
100212193	VIRGINIA BEACH	VA		05/22/2025		580							580	580			
100219208	SPRING	TX		06/27/2025		788							788	788			
100207482	HENRICO	VA		04/29/2025		524							524	524			
100206306	FALLING WATERS	WV		04/17/2025		68,235							68,235	68,235			
100205053	LILBURN	GA		04/11/2025		667							667	667			
100210715	OAKDALE	MN		05/15/2025		526							526	526			
100212216	ALBUQUERQUE	NM		05/22/2025		644							644	644			
100205984	STONE MOUNTAIN	GA		04/15/2025		579							579	579			
100212991	SALINAS	CA		05/29/2025		541							541	541			
100213036	ALPHARETTA	GA		05/29/2025		711							711	711			
100210920	PHOENIX	AZ		05/15/2025		958							958	958			
100211661	MCKINNEY	TX		05/19/2025		562							562	562			
100209587	SOUTH BOSTON	MA		05/02/2025		916							916	916			
100209039	VEGHEL	NLD		04/29/2025		(89)							(89)		89		89
100218672	GLEN ALLEN	VA		06/27/2025		354							354	354			
100210856	THE COLONY	TX		05/15/2025		639							639	639			
100212554	GRAND PRAIRIE	TX		05/29/2025		478							478	478			
100215624	CONVERSE	TX		06/12/2025		449							449	449			
100206851	TAYLORSVILLE	UT		04/24/2025		614							614	614			
100215293	POCONO LAKE	PA		06/12/2025		1,291							1,291	1,291			
100206669	COLUMBUS	OH		04/24/2025		487							487	487			
100215743	LOCKLAND	OH		06/12/2025		450							450	450			
100208605	FAIRFAX	VA		04/29/2025		1,039							1,039	1,039			
100219016	POMONA	CA		06/27/2025		365							365	365			
100215834	WARSAW	IN		06/12/2025		445							445	445			
100216202	LOS ANGELES	CA		06/20/2025		304							304	304			
100212125	VILLAS	NJ		05/22/2025		384							384	384			
100218941	KANSAS CITY	MO		06/27/2025		315							315	315			
100211005	LEAWOOD	KS		05/15/2025		971							971	971			
100214041	VIRGINIA BEACH	VA		05/29/2025		485							485	485			
100210626	DETROIT	MI		05/15/2025		608							608	608			
100204486	GENEVA	NY		04/04/2025		456							456	456			
100215284	COLUMBUS	OH		06/12/2025		30,518							30,518	30,518			
100212302	HERRIN	IL		05/28/2025		535							535	535			
100209569	DEERFIELD	IL		05/02/2025		510							510	510			
100206893	ANDERSON	SC		04/24/2025		471							471	471			
100210500	FRESNO	CA		05/12/2025		410							410	410			
100209653	KISSIMMEE	FL		05/02/2025		573							573	573			
100207422	BATON ROUGE	LA		04/29/2025		624							624	624			
100205929	CASA GRANDE	AZ		04/15/2025		624							624	624			
100206456	JENKINSBURG	GA		04/22/2025		656							656	656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210639	LIVERPOOL	NY		05/15/2025		432							432	432			
100212694	RALEIGH	NC		05/28/2025		23,827							23,827	23,827			
100207397	PALOS HILLS	IL		04/29/2025		432							432	432			
100209210	COLUMBUS	OH		04/29/2025		589							589	589			
100219374	CHEEKTOWAGA	NY		06/30/2025		156							156	156			
100214381	MESA	AZ		06/02/2025		526							526	526			
100214072	MIAMI	FL		05/30/2025		471							471	471			
100205572	MIRAMAR	FL		05/09/2025		426							426	426			
100203074	NORTH CHESTERFIELD	VA		04/25/2025		348							348	348			
100208961	FAWNSKIN	CA		04/29/2025		471							471	471			
100216635	SYLVA	NC		06/23/2025		318							318	318			
100214831	ASHBURN	VA		06/11/2025		451							451	451			
100208308	BUCKLEY	WA		04/29/2025		1,173							1,173	1,173			
100214126	WALDORF	MD		05/30/2025		388							388	388			
100204939	CANYON LAKE	TX		04/10/2025		362							362	362			
100205119	MENIFEE	CA		04/11/2025		2,142							2,142	2,142			
100204646	SEFFNER	FL		04/04/2025		495							495	495			
100207099	BAKERSFIELD	CA		04/24/2025		467							467	467			
100206964	ATLANTA	GA		04/25/2025		623							623	623			
100212695	SUNSET BEACH	NC		05/28/2025		446							446	446			
100205758	DURHAM	NC		04/14/2025		2,563							2,563	2,563			
100204693	BRIDGEPORT	CT		04/04/2025		698							698	698			
100205940	MCKINNEY	TX		04/15/2025		686							686	686			
100204470	WASCO	CA		04/04/2025		2,027							2,027	2,027			
100206512	GROSSE POINTE PARK	MI		04/22/2025		388							388	388			
100207150	SAN ANTONIO	TX		04/28/2025		397							397	397			
100219274	MYRTLE BEACH	SC		06/30/2025		305							305	305			
100210574	HOLLY HILL	FL		05/15/2025		679							679	679			
100209632	BASSETT	VA		05/02/2025		692							692	692			
100205991	STOCKTON	CA		04/15/2025		429							429	429			
100206362	HUFFMAN	TX		04/17/2025		733							733	733			
100207542	RIVERSIDE	CA		04/29/2025		1,281							1,281	1,281			
100206710	MARCO ISLAND	FL		04/23/2025		334							334	334			
100205088	MANVEL	TX		04/11/2025		1,358							1,358	1,358			
100213363	OAKLAND	CA		05/29/2025		1,252							1,252	1,252			
100219347	OZARK	MO		06/30/2025		1,401							1,401	1,401			
100206798	AMES	IA		04/23/2025		698							698	698			
100209551	STATEN ISLAND	NY		05/02/2025		488							488	488			
100218366	TILBURG	NLD		06/26/2025		(12)							(12)		12		12
100215818	JARRELL	TX		06/12/2025		516							516	516			
100208504	STUART	FL		04/29/2025		743							743	743			
100206795	DALTON	GA		04/23/2025		465							465	465			
100208068	DECATUR	GA		04/29/2025		670							670	670			
100213245	COPPELL	TX		05/29/2025		2,083							2,083	2,083			
100212963	SOUTH AMHERST	OH		05/29/2025		976							976	976			
100210705	ATHENS	GA		05/15/2025		429							429	429			
100206935	PITTSBURGH	PA		04/25/2025		1,395							1,395	1,395			
100206443	GREEN COVE SPRINGS	FL		04/22/2025		743							743	743			
100209627	BROOKFIELD	IL		05/02/2025		449							449	449			
100218321	UNITED KINGDOM	GBR		06/26/2025		39							39		(39)		(39)
100209822	GORDONSVILLE	VA		05/05/2025		457							457	457			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100204802	PHOENIX	AZ		04/09/2025		269							269	269			
100210606	GASTONIA	NC		05/15/2025		454							454	454			
100210778	GUALALA	CA		05/15/2025		398							398	398			
100212762	ARNHEM	NLD		05/28/2025		(49)							(49)		49		49
100206768	ST AUGUSTINE	FL		04/23/2025		294							294	294			
100212505	PINOLE	CA		05/28/2025		494							494	494			
100208217	NORTHRIDGE	CA		04/29/2025		1,089							1,089	1,089			
100212284	FLEMINGTON	NJ		05/28/2025		1,423							1,423	1,423			
100215379	RICHMOND	VA		06/12/2025		349							349	349			
100205014	RENO	NV		04/10/2025		440							440	440			
100218547	OCEAN CITY	MD		06/27/2025		2,733							2,733	2,733			
100212322	PHILADELPHIA	PA		05/28/2025		535							535	535			
100203082	FORT LAUDERDALE	FL		04/25/2025		486							486	486			
100204487	AUSTIN	TX		04/04/2025		465							465	465			
100212205	SAN DIEGO	CA		05/22/2025		517							517	517			
100215669	ORLANDO	FL		06/13/2025		650							650	650			
100206371	CHARLOTTE	NC		05/22/2025		817							817	817			
100215429	BENNETT	NC		06/12/2025		538							538	538			
100215842	LAS VEGAS	NV		06/12/2025		594							594	594			
100212252	SANTA MARIA	CA		05/27/2025		321							321	321			
100218999	GARLAND	TX		06/27/2025		368							368	368			
100215926	DAYTONA BEACH	FL		06/17/2025		491							491	491			
100208587	BAKERSFIELD	CA		04/29/2025		240							240	240			
100214710	FREDERICKSBURG	VA		06/11/2025		468							468	468			
100213925	ALEXANDRIA	MN		05/29/2025		363							363	363			
100212358	LAND O' LAKES	FL		05/28/2025		526							526	526			
100218216	COMMERCE	GA		06/26/2025		318							318	318			
100205735	KETTERING	OH		04/14/2025		497							497	497			
100219242	HELLERTOWN	PA		06/30/2025		368							368	368			
100199180	SPOKANE	WA		04/04/2025		526							526	526			
100215310	INDIO	CA		06/12/2025		336							336	336			
100210021	NORTHRIDGE	CA		05/07/2025		1,240							1,240	1,240			
100204675	NEWPORT BEACH	CA		04/04/2025		477							477	477			
100206298	FALLING WATERS	WV		04/17/2025		511							511	511			
100218478	MONTGOMERY	TX		06/27/2025		311							311	311			
100207325	TAMARAC	FL		04/29/2025		477							477	477			
100214089	MIAMI	FL		05/30/2025		465							465	465			
100216073	NORTH CHARLESTON	SC		06/17/2025		354							354	354			
100214897	MANASSAS	VA		06/11/2025		555							555	555			
100210547	FORT WORTH	TX		05/15/2025		448							448	448			
100212268	BAKERSFIELD	CA		05/28/2025		425							425	425			
5000006379002	S-GRAVENHAGE	NLD		06/30/2025		3,590							3,590	3,602	12		12
100214036	STATESBORO	GA		05/29/2025		481							481	481			
100206162	WAKE FOREST	NC		04/16/2025		2,414							2,414	2,414			
100206641	JOHNSTOWN	PA		04/24/2025		526							526	526			
100214042	SEVIERVILLE	TN		05/29/2025		478							478	478			
100219021	MORGAN CITY	LA		06/27/2025		172							172	172			
100211091	SAN DIEGO	CA		05/15/2025		2,025							2,025	2,025			
100210614	DALLAS	TX		05/15/2025		838							838	838			
100215833	WEST DEPTFORD	NJ		06/12/2025		821							821	821			
100209995	BUENA PARK	CA		05/07/2025		35,624							35,624	35,624			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100216761	CARROLLTON	TX		06/25/2025		305							305	305			
100212609	JACKSON	CA		05/29/2025		448							448	448			
100206881	EL PASO	TX		04/24/2025		550							550	550			
100207752	CHULA VISTA	CA		04/29/2025		2,663							2,663	2,663			
100216322	LEESBURG	FL		06/20/2025		1,169							1,169	1,169			
100212359	MARBLE FALLS	TX		05/28/2025		549							549	549			
100204700	TULUM	MEX		04/07/2025		432							432	432			
100212207	MCKINNEY	TX		05/22/2025		445							445	445			
100209470	BEACHWOOD	OH		05/01/2025		296							296	296			
100212908	MAGNOLIA	TX		05/29/2025		1,134							1,134	1,134			
100204600	FOX LAKE	IL		04/04/2025		452							452	452			
100206800	MOUNTAIN VIEW	HI		04/23/2025		344							344	344			
100208601	LA VERNE	CA		04/29/2025		1,564							1,564	1,564			
100210199	MESQUITE	TX		05/07/2025		440							440	440			
100214226	MOSES LAKE	WA		05/30/2025		442							442	442			
100206866	MILLVILLE	NJ		04/24/2025		513							513	513			
100205708	PHILADELPHIA	PA		04/14/2025		736							736	736			
100206721	MCMINNVILLE	OR		04/23/2025		527							527	527			
100213291	LITTLETON	CO		05/29/2025		1,166							1,166	1,166			
100219360	COLUMBUS	OH		06/30/2025		311							311	311			
100214976	SWAINSBORO	GA		06/11/2025		417							417	417			
100215749	COLORADO SPRINGS	CO		06/12/2025		481							481	481			
100219329	CORDOVA	TN		06/30/2025		447							447	447			
100212101	PATERSON	NJ		05/22/2025		551							551	551			
100214044	BOILING SPRINGS	SC		05/29/2025		495							495	495			
100208123	DULUTH	GA		04/29/2025		307							307	307			
100213011	ROCKY HILL	CT		05/29/2025		624							624	624			
100207185	CYPRESS	TX		04/28/2025		518							518	518			
100204636	SCOTTSDALE	AZ		04/04/2025		8,799							8,799	8,799			
100210787	IRVINE	CA		05/15/2025		1,064							1,064	1,064			
100207205	LOUISVILLE	KY		04/28/2025		4,170							4,170	4,170			
100205140	SANTA CLARITA	CA		05/01/2025		681							681	681			
100209590	FORT WORTH	TX		05/02/2025		510							510	510			
100219180	RUNNING SPRINGS	CA		06/27/2025		495							495	495			
100208965	ELGIN	IL		04/29/2025		281							281	281			
100199200	TUCSON	AZ		04/04/2025		380							380	380			
100218929	SOUTH FULTON	GA		06/27/2025		334							334	334			
100218246	CUTLER BAY	FL		06/26/2025		778							778	778			
100215312	BUFFALO	NY		06/12/2025		508							508	508			
100219307	WEST PALM BEACH	FL		06/30/2025		317							317	317			
100209031	S-GRAVENHAGE	NLD		04/29/2025		(67)							(67)		67		67
100212764	AMSTERDAM	NLD		05/28/2025		(53)							(53)		53		53
100218930	PLAINFIELD	IL		06/27/2025		326							326	326			
100206506	DALLAS	TX		04/22/2025		464							464	464			
100206019	HOUSTON	TX		04/15/2025		454							454	454			
100208107	REDMOND	WA		04/29/2025		411							411	411			
100216416	GLENCOE	CA		06/20/2025		345							345	345			
100215877	BELLA VISTA	AR		06/12/2025		501							501	501			
100214038	KODAK	TN		05/29/2025		515							515	515			
100204507	KINGSTON	OK		04/04/2025		472							472	472			
100210680	CHARLOTTE	NC		05/15/2025		510							510	510			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207962	RENO	NV		04/29/2025		435							435	435			
100214492	WAXAHACHIE	TX		06/06/2025		327							327	327			
100214164	BOERNE	TX		05/30/2025		862							862	862			
100215397	DELTONA	FL		06/12/2025		1,442							1,442	1,442			
100219361	MACON	NC		06/30/2025		292							292	292			
100209076	HEERLEN	NLD		04/29/2025		(21)							(21)		21		21
100213359	SAN RAMON	CA		05/29/2025		1,212							1,212	1,212			
100212909	PAHRUMP	NV		05/29/2025		4,980							4,980	4,980			
100207951	NORWALK	CA		04/29/2025		1,316							1,316	1,316			
100204581	BALTIMORE	MD		04/04/2025		550							550	550			
100208037	GILROY	CA		04/29/2025		361							361	361			
100206295	CARY	IL		04/17/2025		472							472	472			
100215449	ANN ARBOR	MI		06/12/2025		335							335	335			
100206165	DENVER	NC		04/16/2025		980							980	980			
100209913	SMITHFIELD	NC		06/11/2025		283							283	283			
100208255	MIAMI	FL		04/29/2025		994							994	994			
100213355	LITHIA	FL		05/29/2025		1,997							1,997	1,997			
100219179	FRANKLIN	TN		06/27/2025		513							513	513			
100216103	DAYTON	OH		06/17/2025		256							256	256			
100204905	CONCORD	NC		04/10/2025		582							582	582			
100208685	DOLORES	CO		04/29/2025		2,278							2,278	2,278			
100212114	SPOKANE	WA		05/22/2025		741							741	741			
100213711	CHARLOTTE	NC		05/29/2025		448							448	448			
100199207	SAN ANTONIO	TX		04/04/2025		408							408	408			
100212313	OVIEDO	FL		05/28/2025		532							532	532			
100215616	BOLIVIA	NC		06/12/2025		1,456							1,456	1,456			
100216076	LOS BANOS	CA		06/17/2025		292							292	292			
100210529	TEHACHAPI	CA		05/15/2025		499							499	499			
100212387	SPRING HILL	FL		05/28/2025		504							504	504			
100215414	ORLANDO	FL		06/12/2025		343							343	343			
100219368	MODESTO	CA		06/30/2025		311							311	311			
100209931	CHARLOTTE	NC		06/11/2025		1,287							1,287	1,287			
100204539	DES PLAINES	IL		04/04/2025		664							664	664			
100211460	FAYETTEVILLE	GA		05/16/2025		395							395	395			
100219172	WEST COLUMBIA	SC		06/27/2025		998							998	998			
100218942	KANSAS CITY	MO		06/27/2025		296							296	296			
100213753	OCALA	FL		05/29/2025		444							444	444			
100218969	ROCKLEDGE	FL		06/27/2025		333							333	333			
100207273	HOUSTON	TX		04/28/2025		477							477	477			
100212803	GRONINGEN	NLD		05/28/2025		(64)							(64)		64		64
100215384	CONROE	TX		06/12/2025		560							560	560			
100206091	TALLAHASSEE	FL		04/16/2025		1,129							1,129	1,129			
100214775	DUNDALK	MD		06/11/2025		516							516	516			
100207204	HOFFMAN ESTATES	IL		04/28/2025		429							429	429			
100206006	LITTLE RIVER	SC		04/15/2025		501							501	501			
100214344	COLUMBUS	GA		06/02/2025		438							438	438			
100212700	CINCINNATI	OH		05/28/2025		474							474	474			
100210593	GWYNN OAK	MD		05/15/2025		440							440	440			
100206355	MOUNT JACKSON	VA		04/17/2025		402							402	402			
100212362	MANVEL	TX		05/28/2025		1,272							1,272	1,272			
100212228	MARIETTA	GA		05/23/2025		323							323	323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209565	LOCKPORT	IL		05/02/2025		.441							.441	.441			
100212658	MANCHESTER	TN		05/29/2025		.406							.406	.406			
100206008	FOREST FALLS	CA		04/15/2025		.445							.445	.445			
100216184	LYNWOOD	CA		06/20/2025		.329							.329	.329			
100209526	SEBRING	FL		05/02/2025		2,811							2,811	2,811			
100211658	MOORE	SC		05/19/2025		.756							.756	.756			
100206767	PALM SPRINGS	CA		04/23/2025		1,308							1,308	1,308			
100207800	ALTA LOMA	CA		04/29/2025		1,095							1,095	1,095			
100206886	LEMOORE	CA		04/24/2025		.427							.427	.427			
100216294	CALABASH	NC		06/20/2025		1,133							1,133	1,133			
100206013	CONROE	TX		04/15/2025		.506							.506	.506			
100205045	VIRGINIA BEACH	VA		04/11/2025		.426							.426	.426			
100204615	ROWLETT	TX		04/04/2025		.462							.462	.462			
100207170	HIGHLANDS RANCH	CO		04/28/2025		.649							.649	.649			
100218967	ROCKLEDGE	FL		06/27/2025		.333							.333	.333			
100205959	LAS VEGAS	NV		04/15/2025		1,737							1,737	1,737			
100210799	FORT PIERCE	FL		05/15/2025		1,114							1,114	1,114			
100215760	PRINCETON	TX		06/12/2025		.511							.511	.511			
100214587	EDMOND	OK		06/09/2025		.833							.833	.833			
100218239	PHILADELPHIA	PA		06/26/2025		.271							.271	.271			
100203090	FOUNTAIN INN	SC		04/25/2025		.417							.417	.417			
100219174	CAPE CORAL	FL		06/27/2025		.390							.390	.390			
100210561	SEGUIN	TX		05/15/2025		.375							.375	.375			
100215306	HORIZON CITY	TX		06/12/2025		.440							.440	.440			
100210622	NESCOPECK	PA		05/15/2025		1,035							1,035	1,035			
100207160	FORT WORTH	TX		04/28/2025		3,074							3,074	3,074			
100206913	SAN ANTONIO	TX		04/24/2025		.552							.552	.552			
100206296	MAGNOLIA	TX		04/17/2025		.522							.522	.522			
100207999	SCOTTSDALE	AZ		04/29/2025		1,207							1,207	1,207			
100212328	OKLAHOMA CITY	OK		05/28/2025		.418							.418	.418			
100212724	ROTTERDAM	NLD		05/28/2025		.769							.769	.871	.102		.102
100212703	FORT PIERCE	FL		05/28/2025		.483							.483	.483			
100204884	ODESSA	TX		04/10/2025		.470							.470	.470			
100218938	CENTERTON	AR		06/27/2025		.311							.311	.311			
100212122	BRADENTON	FL		05/22/2025		.409							.409	.409			
100209655	ORMOND BEACH	FL		05/02/2025		.623							.623	.623			
100216450	INDIO	CA		06/20/2025		.172							.172	.172			
100215339	CASPER	WY		06/12/2025		.419							.419	.419			
100207957	TORRANCE	CA		04/29/2025		.668							.668	.668			
100206565	FRESNO	TX		04/22/2025		1,710							1,710	1,710			
100206354	LINCOLN	NE		04/17/2025		.868							.868	.868			
100210682	AIKEN	SC		05/15/2025		.956							.956	.956			
100218567	NORMAN	OK		06/27/2025		.289							.289	.289			
100204629	DURHAM	NC		04/04/2025		.495							.495	.495			
100214948	HENDERSON	NV		06/11/2025		4,589							4,589	4,589			
100209566	NORTH FORT MYERS	FL		05/02/2025		.662							.662	.662			
100204498	CHALMETTE	LA		04/04/2025		.430							.430	.430			
100214504	BAKERSFIELD	CA		06/06/2025		.296							.296	.296			
100213356	PRINCE FREDERICK	MD		05/29/2025		.929							.929	.929			
100212348	NASHVILLE	TN		05/28/2025		.462							.462	.462			
100215667	LAWRENCE	KS		06/13/2025		.265							.265	.265			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206849	MELISSA	TX		04/24/2025		1,305							1,305	1,305			
100215320	MOBILE	AL		06/12/2025		1,870							1,870	1,870			
100214477	GREENSBORO	NC		06/06/2025		260							260	260			
100204440	SUITLAND	MD		04/03/2025		499							499	499			
100211422	MIAMI	FL		05/16/2025		499							499	499			
100209075	ENSCHEDE	NLD		04/29/2025		(27)							(27)		27		27
100209851	ATLANTA	GA		05/05/2025		554							554	554			
100209637	MARICOPA	AZ		05/02/2025		406							406	406			
100210181	ELLENWOOD	GA		05/07/2025		579							579	579			
100212378	SAN ANTONIO	TX		05/28/2025		468							468	468			
100216430	FINKSBURG	MD		06/20/2025		532							532	532			
100204655	YUMA	AZ		04/04/2025		483							483	483			
100213068	PUYALLUP	WA		05/29/2025		896							896	896			
100209540	SAN ANTONIO	TX		05/02/2025		388							388	388			
100207196	PORT CHARLOTTE	FL		04/28/2025		522							522	522			
100206874	TAMPA	FL		04/24/2025		467							467	467			
100209997	WEST PALM BEACH	FL		05/07/2025		1,304							1,304	1,304			
100212805	UTRECHT	NLD		05/28/2025		(48)							(48)		48		48
100214550	NORTH ADAMS	MA		06/06/2025		286							286	286			
100207685	NORTH HOLLYWOOD	CA		04/29/2025		886							886	886			
100212625	SPRINGFIELD	MO		05/29/2025		468							468	468			
100207284	FLOWER MOUND	TX		04/28/2025		532							532	532			
100215381	FOUNTAIN VALLEY	CA		06/12/2025		356							356	356			
100204656	TUCSON	AZ		04/04/2025		340							340	340			
100204938	SPRING	TX		04/10/2025		1,494							1,494	1,494			
100210605	TUCSON	AZ		05/15/2025		441							441	441			
100206207	OCEAN ISLE BEACH	NC		04/16/2025		689							689	689			
100204894	ATHENS	GA		04/10/2025		494							494	494			
100219133	ROSEBURG	OR		06/27/2025		683							683	683			
100206479	BELLA VISTA	AR		04/22/2025		388							388	388			
100219299	CRAMERTON	NC		06/30/2025		280							280	280			
100213801	SHELLEY	ID		05/29/2025		647							647	647			
100212585	ANZA	CA		05/29/2025		430							430	430			
100214145	WATERBURY	CT		05/30/2025		293							293	293			
100211192	WASHINGTON	DC		05/15/2025		807							807	807			
100212826	UNITED KINGDOM	GBR		05/28/2025		11							11	12	1		1
100206667	FORT WORTH	TX		04/24/2025		508							508	508			
100216266	BREMERTON	WA		06/20/2025		164							164	164			
100210695	VIRGINIA BEACH	VA		05/15/2025		1,349							1,349	1,349			
100208660	PAWTUCKET	RI		04/29/2025		26,904							26,904	26,904			
100214207	SACRAMENTO	CA		05/30/2025		395							395	395			
100213877	HOUSTON	TX		05/29/2025		446							446	446			
100215513	STAUNTON	VA		06/12/2025		323							323	323			
100207182	EDMOND	OK		04/28/2025		3,542							3,542	3,542			
100216261	NASHVILLE	TN		06/20/2025		317							317	317			
100212510	LOS ANGELES	CA		05/29/2025		337							337	337			
100209604	FORT MYERS	FL		05/02/2025		1,052							1,052	1,052			
100213770	DECATUR	GA		05/29/2025		329							329	329			
100205968	CONCORD	NC		04/15/2025		45,331							45,331	45,331			
100214254	DALLAS	TX		05/30/2025		3,821							3,821	3,821			
100208946	LAS VEGAS	NV		04/29/2025		300							300	300			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210003	MCKINNEY	TX		05/07/2025		986							986	986			
100216308	FLETCHER	NC		06/20/2025		458							458	458			
100212104	NECEDAH	WI		05/22/2025		980							980	980			
100205032	CHESTER	SC		04/11/2025		403							403	403			
100215486	ATLANTA	GA		06/12/2025		147							147	147			
100212139	PLYMOUTH MEETING	PA		05/22/2025		364							364	364			
100209606	CANTON	OH		05/02/2025		427							427	427			
100204420	TRENTON	NJ		04/01/2025		273							273	273			
100209067	TILBURG	NLD		04/29/2025		(34)							(34)		34		34
100216339	HOUSTON	TX		06/20/2025		172							172	172			
100219294	WESTERVILLE	OH		06/30/2025		285							285	285			
100213734	NORFOLK	VA		05/29/2025		407							407	407			
100215922	SILVER SPRING	MD		06/17/2025		329							329	329			
100205990	MCKINNEY	TX		04/15/2025		450							450	450			
100215418	EAST TAWAS	MI		06/12/2025		297							297	297			
100219269	SPRINGFIELD	MO		06/30/2025		134							134	134			
100210004	EL CAJON	CA		05/07/2025		705							705	705			
100218681	HOWE	TX		06/27/2025		46,084							46,084	46,084			
100204988	ARIZONA CITY	AZ		04/10/2025		277							277	277			
100215326	BENTONVILLE	AR		06/12/2025		270							270	270			
100206680	CORUNNA	MI		04/24/2025		3,462							3,462	3,462			
100207570	TUSTIN	CA		04/29/2025		654							654	654			
100211501	SUGARLOAF	CA		05/16/2025		640							640	640			
100204613	RALEIGH	NC		04/04/2025		65,817							65,817	65,817			
100208597	VALRICO	FL		04/29/2025		378							378	378			
100208969	NEW ORLEANS	LA		04/29/2025		498							498	498			
100215914	READING	PA		06/17/2025		294							294	294			
100206892	FAYETTEVILLE	NY		04/24/2025		392							392	392			
100209592	CLARKSVILLE	TN		05/02/2025		915							915	915			
100215568	PALM COAST	FL		06/12/2025		686							686	686			
100214611	TIFFIN	OH		06/09/2025		548							548	548			
100210216	COVINGTON	KY		05/09/2025		423							423	423			
100206361	ALLENTOWN	PA		04/17/2025		2,642							2,642	2,642			
100213784	ODESSA	TX		05/29/2025		512							512	512			
100206818	GAINESVILLE	FL		04/23/2025		1,277							1,277	1,277			
100204618	WEST READING	PA		04/04/2025		410							410	410			
100214403	BLACKFOOT	ID		06/02/2025		494							494	494			
100219178	MERRILLVILLE	IN		06/27/2025		478							478	478			
100214245	HOUSTON	TX		05/30/2025		2,431							2,431	2,431			
100207189	LAUDERDALE LAKES	FL		04/28/2025		543							543	543			
100205943	KEMAH	TX		04/15/2025		2,040							2,040	2,040			
100206746	TUCSON	AZ		04/23/2025		322							322	322			
100213329	NAPA	CA		05/29/2025		529							529	529			
100205970	VILLA RICA	GA		04/15/2025		424							424	424			
100212709	WEST DEPTFORD	NJ		05/28/2025		569							569	569			
100216107	CHOWCHILLA	CA		06/17/2025		414							414	414			
100210541	CAYCE	SC		05/15/2025		814							814	814			
100218896	WISHON	CA		06/27/2025		254							254	254			
100215305	YORK	SC		06/12/2025		302							302	302			
100210866	LEESBURG	VA		05/15/2025		1,177							1,177	1,177			
100213043	SAN DIEGO	CA		05/29/2025		3,541							3,541	3,541			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206719	TROY	OH		04/23/2025		973							973	973			
100213739	HUMBLE	TX		05/29/2025		423							423	423			
100213899	SAINT AUGUSTINE	FL		05/29/2025		653							653	653			
100210600	CLEVELAND	OH		05/15/2025		436							436	436			
100210603	SAN ANTONIO	TX		05/15/2025		447							447	447			
100213935	BLACKFOOT	ID		05/29/2025		323							323	323			
100214423	FULSHEAR	TX		06/02/2025		676							676	676			
100212105	LAVON	TX		05/22/2025		319							319	319			
100216045	WEST SACRAMENTO	CA		06/17/2025		266							266	266			
100206817	FREDERICK	MD		04/23/2025		1,531							1,531	1,531			
100219155	MOREHEAD CITY	NC		06/27/2025		654							654	654			
100214402	DES MOINES	IA		06/02/2025		588							588	588			
100212532	BLUE SPRINGS	MO		05/29/2025		276							276	276			
100204917	HOCKLEY	TX		04/10/2025		1,448							1,448	1,448			
100204837	TULARE	CA		04/09/2025		391							391	391			
100218210	PLANT CITY	FL		06/26/2025		329							329	329			
100210712	STERLING HEIGHTS	MI		05/15/2025		382							382	382			
100215512	SHEPHERD	TX		06/12/2025		485							485	485			
100204501	ROCHESTER	NY		04/04/2025		376							376	376			
100206219	NEW ORLEANS	LA		04/17/2025		423							423	423			
100199167	CITRUS SPRINGS	FL		04/04/2025		433							433	433			
100207415	FERNANDINA BEACH	FL		04/29/2025		771							771	771			
100212780	TILBURG	NLD		05/28/2025		(60)							(60)		60		60
100212781	TILBURG	NLD		05/28/2025		(60)							(60)		60		60
100212782	TILBURG	NLD		05/28/2025		(60)							(60)		60		60
100215463	HOUSTON	TX		06/12/2025		932							932	932			
100218553	CREST HILL	IL		06/27/2025		272							272	272			
100205092	TYLER	TX		04/11/2025		411							411	411			
100210671	TRAPHILL	NC		05/15/2025		971							971	971			
100212368	ARLINGTON	TX		05/28/2025		466							466	466			
100211454	CHATTANOOGA	TN		05/16/2025		341							341	341			
100205975	CLEVELAND	TX		04/15/2025		479							479	479			
100218330	UNITED KINGDOM	GBR		06/26/2025		54							54		(54)		(54)
100212690	NORTH BRUNSWICK	NJ		05/28/2025		425							425	425			
100206386	TORRANCE	CA		05/22/2025		794							794	794			
100219177	PENNSAUKEN	NJ		06/27/2025		487							487	487			
100206275	HANFORD	CA		04/17/2025		561							561	561			
100204591	CHICAGO	IL		04/04/2025		885							885	885			
100204800	BLUE SPRINGS	MO		04/09/2025		396							396	396			
100218244	CROWLEY	TX		06/26/2025		521							521	521			
100218517	CRITTENDEN	KY		06/27/2025		274							274	274			
100205628	PATERSON	NJ		05/09/2025		434							434	434			
100204697	TULUM	MEX		04/07/2025		395							395	395			
100204944	CONNERSVILLE	IN		04/10/2025		279							279	279			
100206320	GREEN VALLEY	AZ		04/17/2025		595							595	595			
100205882	INDIANAPOLIS	IN		04/14/2025		1,501							1,501	1,501			
100206776	CALIFORNIA CITY	CA		04/23/2025		2,633							2,633	2,633			
100215307	LYNCHBURG	VA		06/12/2025		331							331	331			
100216098	CHARLOTTE	NC		06/17/2025		296							296	296			
100216636	DARIEN	IL		06/23/2025		309							309	309			
100216611	SAINT LOUIS	MO		06/23/2025		1,617							1,617	1,617			

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100213079	RIVERSIDE	CA		05/29/2025		303							303	303			
100210489	ROSELLE	NJ		05/12/2025		337							337	337			
100207385	PERRIS	CA		04/29/2025		527							527	527			
100219263	HEWITT	NJ		06/30/2025		309							309	309			
100212765	EMMEN	NLD		05/28/2025		(62)							(62)		62		62
100219207	OCALA	FL		06/27/2025		738							738	738			
100204736	GRANBURY	TX		04/09/2025		347							347	347			
100206683	GREEN VALLEY	AZ		04/24/2025		471							471	471			
100199242	CITRUS SPRINGS	FL		04/09/2025		444							444	444			
100209634	SPRING	TX		05/02/2025		450							450	450			
100216038	MIAMI	FL		06/17/2025		382							382	382			
100212248	MIRAMONTE	CA		05/27/2025		413							413	413			
100207304	CLEARWATER	FL		04/28/2025		416							416	416			
100215295	MIAMI	FL		06/12/2025		411							411	411			
100199134	ARLINGTON HEIGHTS	IL		04/04/2025		384							384	384			
100218990	TULSA	OK		06/27/2025		136							136	136			
100214297	LEESBURG	VA		05/30/2025		509							509	509			
100207214	GREENVILLE	TX		04/28/2025		845							845	845			
100213854	SANFORD	NC		05/29/2025		645							645	645			
100215383	INDIANAPOLIS	IN		06/12/2025		397							397	397			
100207270	GROTON	CT		04/28/2025		511							511	511			
100213744	VINELAND	NJ		05/29/2025		394							394	394			
100210768	SHIPPENSBURG	PA		05/15/2025		478							478	478			
100214237	GREENVILLE	NC		05/30/2025		473							473	473			
100213852	SANFORD	NC		05/29/2025		431							431	431			
100210549	EAGLE LAKE	FL		05/15/2025		1,387							1,387	1,387			
100214096	RICHMOND	KY		05/30/2025		440							440	440			
100204451	ZEBULON	NC		04/03/2025		479							479	479			
100204450	ZEBULON	NC		04/03/2025		479							479	479			
100204452	ZEBULON	NC		04/03/2025		479							479	479			
100219149	GREENSBORO	NC		06/27/2025		426							426	426			
100213758	KISSIMMEE	FL		05/29/2025		328							328	328			
100204598	ROUND LAKE BEACH	IL		04/04/2025		419							419	419			
100215718	PEORIA	AZ		06/13/2025		425							425	425			
100204659	EVERETT	MA		04/04/2025		442							442	442			
100215694	PHOENIX	AZ		06/13/2025		302							302	302			
100207916	SUNRISE	FL		04/29/2025		417							417	417			
100215376	MOUNT LAUREL	NJ		06/12/2025		464							464	464			
100214939	COLLINGSWOOD	NJ		06/11/2025		448							448	448			
100209670	KEANSBURG	NJ		05/02/2025		516							516	516			
100213736	HOUSTON	TX		05/29/2025		382							382	382			
100206549	WICHITA	KS		04/22/2025		2,467							2,467	2,467			
100204587	OKLAHOMA CITY	OK		04/04/2025		667							667	667			
100206864	SCHAUMBURG	IL		04/24/2025		1,107							1,107	1,107			
100209663	TUCSON	AZ		05/02/2025		464							464	464			
100204962	MARION	IL		04/10/2025		350							350	350			
100215296	ARLINGTON	VA		06/12/2025		402							402	402			
100210737	HARMONY	FL		05/15/2025		394							394	394			
100210201	BLUE RIDGE	GA		05/07/2025		1,103							1,103	1,103			
100214439	PINETOP	AZ		06/02/2025		278							278	278			
100208100	FOUNTAIN VALLEY	CA		04/29/2025		195							195	195			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208649	SAN DIEGO	CA		04/29/2025		334							334	334			
100204626	RIVIERA BEACH	FL		04/04/2025		4,765							4,765	4,765			
100210710	SLIDELL	LA		05/15/2025		423							423	423			
100210704	BELLEVIEW	FL		05/15/2025		289							289	289			
100208792	VENTURA	CA		04/29/2025		861							861	861			
100210714	WATERTOWN	WI		05/15/2025		414							414	414			
100216729	BLOOMSBURG	PA		06/23/2025		262							262	262			
100207609	PROSPER	TX		04/29/2025		772							772	772			
100215896	ROTONDA WEST	FL		06/16/2025		282							282	282			
100219156	BELLA VISTA	AR		06/27/2025		425							425	425			
100204561	BALA CYNWYD	PA		04/04/2025		482							482	482			
100216117	CHARLOTTESVILLE	VA		06/17/2025		452							452	452			
100216433	OCALA	FL		06/20/2025		151							151	151			
100206388	HOUSTON	TX		05/22/2025		429							429	429			
100211006	LAYTON	UT		05/15/2025		873							873	873			
100215340	GASTONIA	NC		06/12/2025		326							326	326			
100214102	RIDGEFIELD	CT		05/30/2025		1,059							1,059	1,059			
100205018	FORT LAUDERDALE	FL		04/10/2025		446							446	446			
100218992	ELGIN	IL		06/27/2025		801							801	801			
100215563	LAS VEGAS	NV		06/12/2025		293							293	293			
100209613	MAPLE GROVE	MN		05/02/2025		318							318	318			
100211445	WAXAHACHIE	TX		05/16/2025		478							478	478			
100207458	HAINESVILLE	IL		04/29/2025		368							368	368			
100219113	SOUTH DAYTONA	FL		06/27/2025		249							249	249			
100209167	MERCED	CA		04/30/2025		374							374	374			
100213152	PORTLAND	OR		05/29/2025		788							788	788			
100213934	CORSICANA	TX		05/29/2025		415							415	415			
100215691	SHERRILLS FORD	NC		06/13/2025		232							232	232			
100205977	LONGS	SC		04/15/2025		84,000							84,000	84,000			
100213791	LAS VEGAS	NV		05/29/2025		460							460	460			
100214132	FORT EDWARD	NY		05/30/2025		1,410							1,410	1,410			
100210224	TRENTON	NJ		05/09/2025		406							406	406			
100209665	LYNNWOOD	WA		05/02/2025		10,540							10,540	10,540			
100204614	EULESS	TX		04/04/2025		669							669	669			
100210343	SPOKANE VALLEY	WA		05/09/2025		424							424	424			
100206331	DELAND	FL		04/17/2025		580							580	580			
100204852	SPRING	TX		04/09/2025		1,064							1,064	1,064			
100209049	DEN HELDER	NLD		04/29/2025		(58)							(58)		58		58
100212732	ROTTERDAM	NLD		05/28/2025		(62)							(62)		62		62
100218349	GRONINGEN	NLD		06/26/2025		1							1		(1)		(1)
100206735	VILLAS	NJ		04/23/2025		412							412	412			
100214731	RIVERDALE	GA		06/11/2025		434							434	434			
100204551	HENDERSON	NV		04/04/2025		23,787							23,787	23,787			
100213160	SWEET HOME	OR		05/29/2025		1,876							1,876	1,876			
100219147	VISALIA	CA		06/27/2025		2,629							2,629	2,629			
100212545	FORT WORTH	TX		05/29/2025		291							291	291			
100213794	WHITTIER	CA		05/29/2025		478							478	478			
100206369	LAS VEGAS	NV		04/17/2025		964							964	964			
100205967	HOUSTON	TX		04/15/2025		2,220							2,220	2,220			
100207788	HERRIMAN	UT		04/29/2025		99							99	99			
100215897	TRENTON	NJ		06/16/2025		267							267	267			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208134	PANORAMA CITY	CA		04/29/2025		544							544	544			
100210598	KANNAPOLIS	NC		05/15/2025		278							278	278			
100213697	WEST DOVER	VT		05/29/2025		300							300	300			
100213173	SAN YSIDRO	CA		05/29/2025		1,253							1,253	1,253			
100204670	HARRISON	NY		04/04/2025		405							405	405			
100214113	CAPE CORAL	FL		05/30/2025		393							393	393			
100206739	GAINESVILLE	FL		04/23/2025		1,253							1,253	1,253			
100214890	ELLENWOOD	GA		06/11/2025		1,746							1,746	1,746			
100199163	CITRUS SPRINGS	FL		04/04/2025		416							416	416			
100214659	OWASSO	OK		06/11/2025		441							441	441			
100210774	LAKEWOOD	CO		05/15/2025		929							929	929			
100214601	SAVANNAH	GA		06/09/2025		443							443	443			
100211462	VALRICO	FL		05/16/2025		484							484	484			
100213776	NORMAN	OK		05/29/2025		474							474	474			
100199178	CITRUS SPRINGS	FL		04/04/2025		416							416	416			
100202220	ROME	GA		04/17/2025		420							420	420			
100219286	SOUTH EUCLID	OH		06/30/2025		268							268	268			
100206770	ROTONDA WEST	FL		04/23/2025		511							511	511			
100210038	MEAD	WA		05/07/2025		1,174							1,174	1,174			
100206860	VIRGINIA BEACH	VA		04/24/2025		505							505	505			
100216119	JACKSONVILLE	FL		06/17/2025		396							396	396			
100206824	UNION	KY		04/24/2025		581							581	581			
100212209	SOUTH LAKE TAHOE	CA		05/22/2025		4,546							4,546	4,546			
100215503	LAS CRUCES	NM		06/12/2025		372							372	372			
100216382	LAKE ORION	MI		06/20/2025		275							275	275			
100209827	MANALAPAN	NJ		05/05/2025		810							810	810			
100210694	FORT WORTH	TX		05/15/2025		552							552	552			
100210557	OCALA	FL		05/15/2025		467							467	467			
100213983	MIMS	FL		05/29/2025		622							622	622			
100218509	TAMPA	FL		06/27/2025		379							379	379			
100212373	CITRUS SPRINGS	FL		05/28/2025		555							555	555			
100213205	MORENO VALLEY	CA		05/29/2025		946							946	946			
100206807	INDIO	CA		04/23/2025		118							118	118			
100216245	SUNSET BEACH	NC		06/20/2025		271							271	271			
100206682	ATLANTA	GA		04/24/2025		468							468	468			
100219120	INWOOD	WV		06/27/2025		157							157	157			
100218571	DUNDALK	MD		06/27/2025		282							282	282			
100219356	BAKERSFIELD	CA		06/30/2025		127							127	127			
100206259	MOUNT LAUREL	NJ		04/17/2025		268							268	268			
100215703	CORCORAN	CA		06/13/2025		6,233							6,233	6,233			
100219065	FOLCROFT	PA		06/27/2025		248							248	248			
100216254	AUBURN	AL		06/20/2025		292							292	292			
100209855	RICHMOND	VA		05/05/2025		387							387	387			
100213912	GREENSBORO	NC		05/29/2025		423							423	423			
100209966	PHILADELPHIA	PA		06/11/2025		282							282	282			
100212980	NORTHFIELD	NJ		05/29/2025		1,237							1,237	1,237			
100218936	STREAMWOOD	IL		06/27/2025		883							883	883			
100219365	FALLS CHURCH	VA		06/30/2025		257							257	257			
100211507	BOCA RATON	FL		05/16/2025		1,249							1,249	1,249			
100212877	CARMEL	IN		05/29/2025		729							729	729			
100216462	GRAND RAPIDS	MI		06/20/2025		2,840							2,840	2,840			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100215656	OGDEN	UT		06/13/2025		225							225	225			
100212541	THOMASVILLE	NC		05/29/2025		362							362	362			
100211679	BRADENTON	FL		05/19/2025		511							511	511			
100209018	S-GRAVENHAGE	NLD		04/29/2025		(47)							(47)		47		47
100206545	BONAIRE	GA		04/22/2025		389							389	389			
100210238	SANFORD	FL		05/09/2025		456							456	456			
100210382	HIGH POINT	NC		05/12/2025		424							424	424			
100208464	SAN DIEGO	CA		04/29/2025		915							915	915			
100212866	CONYERS	GA		05/29/2025		844							844	844			
100209532	CLEMMONS	NC		05/02/2025		1,170							1,170	1,170			
100219164	EAST SPENCER	NC		06/27/2025		476							476	476			
100219206	HILLIARD	OH		06/27/2025		6,737							6,737	6,737			
100209751	NOTTINGHAM	MD		05/05/2025		323							323	323			
100213077	BOCA RATON	FL		05/29/2025		651							651	651			
100218562	DERBY	KS		06/27/2025		387							387	387			
100213891	WAUKEE	IA		05/29/2025		387							387	387			
100207717	LONG VALLEY	NJ		04/29/2025		391							391	391			
100208932	RALEIGH	NC		04/29/2025		1,131							1,131	1,131			
100211678	MIDLAND	TX		05/19/2025		270							270	270			
100206709	HILLSDALE	NY		04/23/2025		258							258	258			
100210805	LUTZ	FL		05/15/2025		994							994	994			
100209081	ZWOLLE	NLD		04/29/2025		(58)							(58)		58		58
100214575	LAKE WORTH	FL		06/06/2025		267							267	267			
100214418	GOLDSBORO	NC		06/02/2025		596							596	596			
100210784	LOS ANGELES	CA		05/15/2025		672							672	672			
100206928	WINCHESTER	TN		04/24/2025		395							395	395			
100218545	GASTONIA	NC		06/27/2025		652							652	652			
100211239	SYRACUSE	UT		05/15/2025		987							987	987			
100209574	KENOSHA	WI		05/02/2025		392							392	392			
100218536	CHESAPEAKE	VA		06/27/2025		283							283	283			
100205100	STERLING HEIGHTS	MI		04/11/2025		357							357	357			
100204934	GRAY	TN		04/10/2025		342							342	342			
100214150	WYNNE	AR		05/30/2025		426							426	426			
100215401	EL PASO	TX		06/12/2025		473							473	473			
500005901002	RIJSWIJK	NLD		04/30/2025		5,496							5,496	5,680	184		184
100216684	ATLANTA	GA		06/23/2025		404							404	404			
100214184	HOUSTON	TX		05/30/2025		352							352	352			
100216338	PEACHTREE CITY	GA		06/20/2025		203							203	203			
100206076	ANDERSON	SC		05/16/2025		260							260	260			
100214416	KERNERSVILLE	NC		06/02/2025		598							598	598			
100208872	LOXAHATCHEE	FL		04/29/2025		300							300	300			
100206287	GREENVILLE	NC		04/17/2025		516							516	516			
100213932	CORSICANA	TX		05/29/2025		402							402	402			
100216615	ANGIER	NC		06/23/2025		410							410	410			
100211242	BEND	OR		05/15/2025		876							876	876			
100218515	SARASOTA	FL		06/27/2025		289							289	289			
100205947	LABELLE	FL		04/15/2025		565							565	565			
100216375	HOUSTON	TX		06/20/2025		249							249	249			
100206332	GREENVILLE	NC		04/17/2025		512							512	512			
100214175	TAMPA	FL		05/30/2025		456							456	456			
100205635	OCALA	FL		05/09/2025		1,775							1,775	1,775			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210386	SAN MARCOS	TX		05/12/2025		479							479	479			
100212479	PORT CHARLOTTE	FL		05/28/2025		614							614	614			
100210673	MONROE	MI		05/15/2025		1,091							1,091	1,091			
100214421	LITTLE RIVER	SC		06/02/2025		446							446	446			
100206675	ADVANCE	NC		04/24/2025		379							379	379			
100219254	SALISBURY	MD		06/30/2025		263							263	263			
100216372	ATCHISON	KS		06/20/2025		221							221	221			
100206828	FINDLAY	OH		04/24/2025		565							565	565			
100207986	WAYNESBORO	VA		04/29/2025		727							727	727			
100214141	FOLEY	AL		05/30/2025		468							468	468			
100219238	CHESTER	PA		06/30/2025		116							116	116			
100218529	MYRTLE BEACH	SC		06/27/2025		257							257	257			
100214912	PHILADELPHIA	PA		06/11/2025		15,928							15,928	15,928			
100219143	BATON ROUGE	LA		06/27/2025		156							156	156			
100209760	PORT SAINT LUCIE	FL		05/05/2025		419							419	419			
100208197	WEST LINN	OR		04/29/2025		1,454							1,454	1,454			
100219184	GLENDALE	AZ		06/27/2025		1,008							1,008	1,008			
100210172	EDGEWOOD	MD		05/07/2025		431							431	431			
100214839	VICTORVILLE	CA		06/11/2025		493							493	493			
100212379	BAYTOWN	TX		05/28/2025		487							487	487			
100206079	ANDERSON	SC		05/16/2025		260							260	260			
100207290	MOUNT HOLLY	NJ		04/28/2025		460							460	460			
100218476	FAYETTEVILLE	NC		06/27/2025		268							268	268			
100214838	VICTORVILLE	CA		06/11/2025		493							493	493			
100209102	BADHOEVEDORP	NLD		04/29/2025		(61)							(61)		61		61
500006132001	OOSTERWOLDE	NLD		05/30/2025		(5)							(5)		5		5
500006094001	RIJSWIJK	NLD		06/30/2025		(6)							(6)		6		6
100210662	MORROW	GA		05/15/2025		450							450	450			
100207473	DEERFIELD BEACH	FL		04/29/2025		439							439	439			
100218522	SAN ANTONIO	TX		06/27/2025		284							284	284			
100206765	CHICAGO	IL		04/23/2025		449							449	449			
100214581	CORYDON	IN		06/06/2025		296							296	296			
100209579	PITTSBURGH	PA		05/02/2025		437							437	437			
100219259	WEST PALM BEACH	FL		06/30/2025		278							278	278			
100206073	PARSIPPANY	NJ		05/16/2025		414							414	414			
100208076	SOUTHAMPTON	PA		04/29/2025		1,004							1,004	1,004			
100209720	EDMOND	OK		05/05/2025		521							521	521			
100211628	CULVER	OR		06/23/2025		242							242	242			
100206741	NAPLES	FL		04/23/2025		395							395	395			
100213102	GAINESVILLE	VA		05/29/2025		924							924	924			
100212316	PENSACOLA	FL		05/28/2025		459							459	459			
100213868	DAPHNE	AL		05/29/2025		599							599	599			
100211675	BRUNSWICK	GA		05/19/2025		1,478							1,478	1,478			
100206988	MIDLOTHIAN	TX		04/25/2025		461							461	461			
100209147	UNITED KINGDOM	GBR		04/29/2025		(14)							(14)		14		14
100207504	HAMPTON	GA		04/29/2025		379							379	379			
100204983	SAINT LOUIS	MO		04/10/2025		155							155	155			
100205993	WOODLAWN	TN		04/15/2025		449							449	449			
100206345	CALDWELL	ID		04/17/2025		12,580							12,580	12,580			
100214900	LITHIA SPRINGS	GA		06/11/2025		376							376	376			
100206613	MELBOURNE	FL		04/23/2025		483							483	483			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100214505	SAN ANTONIO	TX		06/06/2025		353							353	353			
100214401	GLENVIEW	IL		06/02/2025		727							727	727			
100212769	LEEUWARDEN	NLD		05/28/2025		(48)							(48)		48		48
100218422	TILBURG	NLD		06/26/2025		(12)							(12)		12		12
100218986	OCALA	FL		06/27/2025		143							143	143			
100215532	HARVEY	LA		06/11/2025		451							451	451			
100207333	EL CENTRO	CA		04/29/2025		434							434	434			
100210670	PAYSON	UT		05/15/2025		34,210							34,210	34,210			
100206679	LELAND	NC		04/24/2025		587							587	587			
100218979	VALLEY	AL		06/27/2025		152							152	152			
100208712	ALMONT	MI		04/29/2025		4,399							4,399	4,399			
100214860	LAS VEGAS	NV		06/11/2025		399							399	399			
100206492	DALLAS	TX		04/22/2025		1,145							1,145	1,145			
100206025	HELOTES	TX		04/15/2025		460							460	460			
100209561	SCOTTSDALE	AZ		05/02/2025		264							264	264			
100216588	KERNERSVILLE	NC		06/23/2025		413							413	413			
100211662	MARLTON	NJ		05/19/2025		368							368	368			
100214156	LOUISVILLE	KY		05/30/2025		261							261	261			
100216581	KERNERSVILLE	NC		06/23/2025		1,244							1,244	1,244			
100210509	MOORE	SC		05/15/2025		462							462	462			
100206014	HOUSTON	TX		04/15/2025		370							370	370			
100204801	GRAND PRAIRIE	TX		04/09/2025		415							415	415			
100218578	MYRTLE BEACH	SC		06/27/2025		226							226	226			
100211685	WEST MONROE	LA		05/19/2025		464							464	464			
100209535	GRAND BAY	AL		05/02/2025		1,522							1,522	1,522			
100209625	NORTH LAS VEGAS	NV		05/02/2025		270							270	270			
100206747	FARMINGTON	MN		04/23/2025		397							397	397			
100207371	ATLANTA	GA		04/29/2025		362							362	362			
100212661	FORT WORTH	TX		05/29/2025		247							247	247			
100204683	ELMWOOD PARK	IL		04/04/2025		382							382	382			
100204508	VERO BEACH	FL		04/04/2025		429							429	429			
100218791	CORNING	NY		06/27/2025		805							805	805			
100212893	SPRING HILL	TN		05/29/2025		1,313							1,313	1,313			
100204816	VICTORVILLE	CA		04/09/2025		463							463	463			
100214673	SPRING	TX		06/11/2025		458							458	458			
100213748	HUTTO	TX		05/29/2025		289							289	289			
100218292	TRENTON	NJ		06/26/2025		165							165	165			
100214447	DUBLIN	CA		06/06/2025		535							535	535			
100210779	MIDDLETON	MA		05/15/2025		989							989	989			
100212742	OOST-SOUBURG	NLD		05/28/2025		(43)							(43)		43		43
100205566	CINCINNATI	OH		05/09/2025		416							416	416			
100212113	SMITHFIELD	VA		05/22/2025		975							975	975			
100212551	ELBERTA	AL		05/29/2025		404							404	404			
100207227	CLEBURNE	TX		04/28/2025		2,444							2,444	2,444			
100204764	LAS VEGAS	NV		04/09/2025		654							654	654			
100205915	WILLOW SPRINGS	MO		04/15/2025		1,189							1,189	1,189			
100216546	URBANDALE	IA		06/23/2025		392							392	392			
100219075	LAKE WALES	FL		06/27/2025		215							215	215			
100206831	LAS VEGAS	NV		04/24/2025		480							480	480			
100209503	ATLANTA	GA		05/01/2025		360							360	360			
100206586	PALM BAY	FL		04/22/2025		360							360	360			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100205108	IRVING	TX		04/11/2025		1,952							1,952	1,952			
100206750	WILMINGTON	NC		04/23/2025		537							537	537			
100204794	RALSTON	NE		04/09/2025		432							432	432			
100213772	SAN ANTONIO	TX		05/29/2025		421							421	421			
100209196	OKLAHOMA CITY	OK		04/29/2025		1,044							1,044	1,044			
100208813	STERLING HEIGHTS	MI		04/29/2025		40,000							40,000	40,000			
100218213	COMMERCE	GA		06/26/2025		269							269	269			
100209596	KATY	TX		05/02/2025		564							564	564			
100210383	KATY	TX		05/12/2025		796							796	796			
100214429	SUGAR LAND	TX		06/02/2025		427							427	427			
100210786	LAS VEGAS	NV		05/15/2025		1,370							1,370	1,370			
100204592	LITTLE ROCK	AR		04/04/2025		569							569	569			
100210139	FORT SMITH	AR		05/07/2025		419							419	419			
100207403	KANSAS CITY	MO		04/29/2025		421							421	421			
100209992	SACRAMENTO	CA		05/07/2025		1,133							1,133	1,133			
100206011	FORT WORTH	TX		04/15/2025		1,155							1,155	1,155			
100212327	ANNANDALE	VA		05/28/2025		446							446	446			
100213702	CLINTON	CT		05/29/2025		395							395	395			
100206293	SURPRISE	AZ		04/17/2025		1,413							1,413	1,413			
100213780	BALTIMORE	MD		05/29/2025		647							647	647			
100209598	BESSEMER	AL		05/02/2025		483							483	483			
100214095	FRONT ROYAL	VA		05/30/2025		376							376	376			
100211886	JARRELL	TX		05/19/2025		573							573	573			
100204927	WILLOUGHBY HILLS	OH		04/10/2025		664							664	664			
100213389	PRINCE FREDERICK	MD		05/29/2025		688							688	688			
100212960	SYLMAR	CA		05/29/2025		1,218							1,218	1,218			
100206604	AUBURN	GA		04/23/2025		455							455	455			
100211060	WELLINGTON	FL		05/15/2025		296							296	296			
100212100	SKOKIE	IL		05/22/2025		352							352	352			
100204628	ALTURAS	CA		04/04/2025		394							394	394			
100219301	JACKSONVILLE	FL		06/30/2025		291							291	291			
100208074	WALLINGFORD	PA		04/29/2025		286							286	286			
100204572	WARRINGTON	PA		04/04/2025		377							377	377			
100208948	WINCHESTER	VA		04/29/2025		376							376	376			
100209619	CHICAGO	IL		05/02/2025		386							386	386			
100205926	GRAHAM	NC		04/15/2025		599							599	599			
100213278	BOWIE	MD		05/29/2025		625							625	625			
100213147	ERIE	MI		05/29/2025		1,210							1,210	1,210			
100208596	ETOWAH	TN		04/29/2025		1,239							1,239	1,239			
100211631	ROSEVILLE	CA		05/16/2025		352							352	352			
100209732	ATLANTA	GA		05/05/2025		389							389	389			
100206701	LORIS	SC		04/23/2025		253							253	253			
100218548	MADISON HEIGHTS	VA		06/27/2025		256							256	256			
100206916	FORT WORTH	TX		04/24/2025		390							390	390			
100213790	BALTIMORE	MD		05/29/2025		264							264	264			
100218531	NASHVILLE	TN		06/27/2025		125							125	125			
100207514	RIVERDALE	GA		04/29/2025		622							622	622			
100205953	CHARLOTTE	NC		04/15/2025		372							372	372			
100214009	FORT WORTH	TX		05/29/2025		541							541	541			
100211828	WINTER HAVEN	FL		05/19/2025		374							374	374			
100206535	FORT MYERS	FL		04/22/2025		126							126	126			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219043	KYLE	TX		06/27/2025		321							321	321			
100208520	FRESNO	CA		04/29/2025		1,316							1,316	1,316			
100212605	FAYETTEVILLE	NC		05/29/2025		395							395	395			
100214921	WHITEHALL	PA		06/11/2025		365							365	365			
100209568	PAINESVILLE	OH		05/02/2025		377							377	377			
100213218	MIAMI	FL		05/29/2025		818							818	818			
100209135	UNITED KINGDOM	GBR		04/29/2025		(10)							(10)		10		10
100211525	EDMONDS	WA		06/05/2025		228							228	228			
100204526	ELMENDORF	TX		04/04/2025		348							348	348			
100212613	PENSACOLA	FL		05/29/2025		527							527	527			
100212131	ROUND ROCK	TX		05/22/2025		596							596	596			
100207533	PEORIA	AZ		04/29/2025		1,018							1,018	1,018			
100209422	CHARLOTTE	NC		04/29/2025		381							381	381			
100213440	KENT	WA		05/29/2025		1,737							1,737	1,737			
100213882	BUNNELL	FL		05/29/2025		374							374	374			
100208194	HUDSON	WI		04/29/2025		271							271	271			
100206037	HARMONY	ME		04/15/2025		4,099							4,099	4,099			
100204490	STUART	FL		04/04/2025		687							687	687			
100218242	PUEBLO	CO		06/26/2025		1,220							1,220	1,220			
100214125	MIAMI	FL		05/30/2025		466							466	466			
100206542	GALT	CA		04/22/2025		907							907	907			
100204803	BAKERSFIELD	CA		04/09/2025		411							411	411			
100212523	ST. HEDWIG	TX		05/29/2025		357							357	357			
100214399	ANKENY	IA		06/02/2025		526							526	526			
100219194	CINCINNATI	OH		06/27/2025		418							418	418			
100208973	ODESSA	TX		04/29/2025		686							686	686			
100208000	RIVERSIDE	CA		04/29/2025		596							596	596			
100202219	GLENDALE	AZ		04/17/2025		387							387	387			
100211371	TOWNSEND	DE		05/15/2025		337							337	337			
100209676	DENNIS PORT	MA		05/02/2025		439							439	439			
100212667	PORT CHARLOTTE	FL		05/29/2025		251							251	251			
100208625	FALLBROOK	CA		04/29/2025		729							729	729			
100206879	WILMINGTON	DE		04/24/2025		281							281	281			
100211156	CUMMING	GA		05/15/2025		266							266	266			
100210543	JACKSON	GA		05/15/2025		424							424	424			
100213303	ROCKLIN	CA		05/29/2025		767							767	767			
100211154	NEW ORLEANS	LA		05/15/2025		730							730	730			
100208047	SANTA CLARITA	CA		04/29/2025		169							169	169			
100216341	LAS VEGAS	NV		06/20/2025		246							246	246			
100209617	NORTH PORT	FL		05/02/2025		1,735							1,735	1,735			
100204597	WARD	AR		04/04/2025		540							540	540			
100204569	PITTSBURGH	PA		04/04/2025		384							384	384			
100211682	YUKON	OK		05/19/2025		445							445	445			
100212157	AKRON	OH		05/22/2025		420							420	420			
100210480	FAIRVIEW	NJ		05/12/2025		393							393	393			
100199147	ABILENE	TX		04/04/2025		351							351	351			
100206894	HOUSTON	TX		04/24/2025		408							408	408			
100207537	ALDIE	VA		04/29/2025		927							927	927			
100204777	OPELIKA	AL		04/09/2025		376							376	376			
100205989	KANSAS CITY	MO		04/15/2025		524							524	524			
100209832	AURORA	IL		05/05/2025		365							365	365			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204768	MESQUITE	TX		04/09/2025		1,485							1,485	1,485			
100209520	CORPUS CHRISTI	TX		05/02/2025		1,577							1,577	1,577			
100208773	SAN RAMON	CA		04/29/2025		1,895							1,895	1,895			
100209063	ZEVENBERGEN	NLD		04/29/2025		(44)							(44)		44		44
100205578	PHOENIX	AZ		05/09/2025		578							578	578			
100207347	CALIFORNIA	MD		04/29/2025		372							372	372			
100209737	MONROEVILLE	PA		05/05/2025		416							416	416			
100204515	RAVENNA	OH		04/04/2025		411							411	411			
100209016	WEERT	NLD		04/29/2025		(55)							(55)		55		55
100209022	OSS	NLD		04/29/2025		(47)							(47)		47		47
100212744	GRONINGEN	NLD		05/28/2025		(52)							(52)		52		52
100209791	WILMETTE	IL		05/05/2025		102,087							102,087	102,087			
100204752	ORLANDO	FL		04/09/2025		407							407	407			
100212285	LOUISVILLE	KY		05/28/2025		401							401	401			
100214142	RANSON	WV		05/30/2025		532							532	532			
100204563	COLUMBUS	OH		04/04/2025		398							398	398			
100214526	CHICAGO HEIGHTS	IL		06/06/2025		206							206	206			
100207280	COOLBAUGH TOWNSHIP	PA		04/28/2025		346							346	346			
100208882	NEW RIVER	AZ		04/29/2025		256							256	256			
100213398	EL DORADO HILLS	CA		05/29/2025		504							504	504			
100211190	WALNUT CREEK	CA		05/15/2025		2,953							2,953	2,953			
100212186	OCALA	FL		05/22/2025		381							381	381			
100209626	RALEIGH	NC		05/02/2025		251							251	251			
100209833	SELMA	TX		05/05/2025		399							399	399			
100216756	FAYETTEVILLE	NC		06/25/2025		243							243	243			
100204694	OCALA	FL		04/04/2025		340							340	340			
100206867	MILLVILLE	NJ		04/24/2025		420							420	420			
100204970	PHOENIX	AZ		04/10/2025		337							337	337			
100212232	FRESNO	CA		05/23/2025		3,960							3,960	3,960			
100214258	PHILADELPHIA	PA		05/30/2025		416							416	416			
100205583	PLYMOUTH	PA		05/09/2025		384							384	384			
100207724	ORLAND HILLS	IL		04/29/2025		871							871	871			
100216389	ATLANTA	GA		06/20/2025		147							147	147			
100212374	LUBBOCK	TX		05/28/2025		1,037							1,037	1,037			
100210817	COMPTON	CA		05/15/2025		1,534							1,534	1,534			
100204548	CORDOVA	TN		04/04/2025		904							904	904			
100206580	AUGUSTA	GA		04/22/2025		364							364	364			
100212836	UNITED KINGDOM	GBR		05/28/2025		24							24	13	(11)		(11)
100206377	LOUISVILLE	KY		05/22/2025		221							221	221			
100207510	NORTH PORT	FL		04/29/2025		504							504	504			
100208676	BOWIE	MD		04/29/2025		711							711	711			
100214746	MONTGOMERY	TX		06/11/2025		393							393	393			
100207493	SALINAS	CA		04/29/2025		343							343	343			
100204585	NORTH LITTLE ROCK	AR		04/04/2025		545							545	545			
100204795	INDIANAPOLIS	IN		04/09/2025		630							630	630			
100214529	GLENWOOD	IL		06/06/2025		316							316	316			
100216060	KNOXVILLE	TN		06/17/2025		1,222							1,222	1,222			
100210379	HOPEWELL	VA		05/12/2025		413							413	413			
100214908	LAS VEGAS	NV		06/11/2025		348							348	348			
100212674	LAKE WORTH	FL		05/29/2025		341							341	341			
100206520	BALTIMORE	MD		04/22/2025		356							356	356			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206374	MOUNT PLEASANT	MI		05/22/2025		379							379	379			
100204809	UPPER MARLBORO	MD		04/09/2025		391							391	391			
100205673	WARREN	MI		05/09/2025		389							389	389			
100216071	PENSACOLA	FL		06/17/2025		227							227	227			
100204602	WARD	AR		04/04/2025		535							535	535			
100208326	PEYTON	CO		04/29/2025		229							229	229			
100209633	NORRISTOWN	PA		05/02/2025		415							415	415			
100205146	COLUMBUS	OH		05/01/2025		400							400	400			
100210777	LAS VEGAS	NV		05/15/2025		1,071							1,071	1,071			
100204426	ESPAOLA	NM		04/01/2025		226							226	226			
100206349	HARRISBURG	PA		04/17/2025		402							402	402			
100219160	CLEVELAND	TX		06/27/2025		556							556	556			
100212202	SOUTH CHICAGO HEIGHTS	IL		05/22/2025		411							411	411			
100209622	CHADDS FORD	PA		05/02/2025		1,891							1,891	1,891			
100219339	LILLINGTON	NC		06/30/2025		244							244	244			
100216068	EDGECLIFF VILLAGE	TX		06/17/2025		358							358	358			
100204555	ROUND LAKE BEACH	IL		04/04/2025		367							367	367			
100207431	ALBUQUERQUE	NM		04/29/2025		471							471	471			
100210525	TALLAHASSEE	FL		05/15/2025		362							362	362			
100209124	UNITED KINGDOM	GBR		04/29/2025		878							878	845	(32)		(32)
100204883	MOBILE	AL		04/10/2025		366							366	366			
100209826	SEGUIN	TX		05/05/2025		366							366	366			
100219013	MOSES LAKE	WA		06/27/2025		107							107	107			
100214727	HARLINGEN	TX		06/11/2025		391							391	391			
100209157	O FALLON	MO		04/30/2025		335							335	335			
100206036	FAYETTEVILLE	NC		04/15/2025		959							959	959			
100212676	STRATHMORE	CA		05/29/2025		222							222	222			
100212159	ALBUQUERQUE	NM		05/22/2025		421							421	421			
100214420	LONGS	SC		06/02/2025		509							509	509			
100209641	PALM COAST	FL		05/02/2025		1,249							1,249	1,249			
100212822	UNITED KINGDOM	GBR		05/28/2025		9							9	10			
100218307	UNITED KINGDOM	GBR		06/26/2025		38							38	11	(27)		(27)
100218308	UNITED KINGDOM	GBR		06/26/2025		21							21		(21)		(21)
100218322	UNITED KINGDOM	GBR		06/26/2025		31							31	11	(20)		(20)
100216099	RANSON	WV		06/17/2025		261							261	261			
100209635	SOUTHERN PINES	NC		05/02/2025		350							350	350			
100210020	HILLSDALE	NJ		05/07/2025		1,256							1,256	1,256			
100210242	COLUMBIA	SC		05/09/2025		366							366	366			
100212857	UNITED KINGDOM	GBR		05/28/2025		915							915	911	(4)		(4)
100206514	COUNTRY CLUB HILLS	IL		04/22/2025		324							324	324			
100204560	GREENVILLE	TX		04/04/2025		238							238	238			
100205950	LA VERGNE	TN		04/15/2025		363							363	363			
100216346	DALLAS	TX		06/20/2025		1,148							1,148	1,148			
100218300	UNITED KINGDOM	GBR		06/26/2025		667							667	607	(60)		(60)
100214400	ROME	GA		06/02/2025		600							600	600			
100206773	PACE	FL		04/23/2025		318							318	318			
100211253	TAMPA	FL		05/15/2025		831							831	831			
100204716	ASHEBORO	NC		04/08/2025		457							457	457			
100204495	JERSEY CITY	NJ		04/04/2025		401							401	401			
100219330	CARLTON	WA		06/30/2025		1,128							1,128	1,128			
100213966	BELLOWS FALLS	VT		05/29/2025		376							376	376			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206249	LOUISVILLE	KY		04/17/2025		386							386	386			
100214190	GREENVILLE	TX		05/30/2025		408							408	408			
100218420	AMERSFOORT	NLD		06/26/2025		(10)							(10)		10		10
100218430	ROTTERDAM	NLD		06/26/2025		(10)							(10)		10		10
100207495	TRENTON	NJ		04/29/2025		340							340	340			
100211764	PALM CITY	FL		05/19/2025		8,873							8,873	8,873			
100206904	BALTIMORE	MD		04/24/2025		323							323	323			
100204576	FAIRFAX	VA		04/04/2025		410							410	410			
100205598	CINCINNATI	OH		05/09/2025		389							389	389			
100214079	DALLAS	TX		05/30/2025		226							226	226			
100216185	HOUSTON	TX		06/20/2025		2,598							2,598	2,598			
100206360	KERNERSVILLE	NC		04/17/2025		499							499	499			
100199203	OZARK	MO		04/04/2025		397							397	397			
100213952	MUSTANG	OK		05/29/2025		481							481	481			
100214169	SPRINGFIELD	MA		05/30/2025		473							473	473			
100211485	BAKERSFIELD	CA		05/16/2025		562							562	562			
100210496	MANALAPAN	NJ		05/12/2025		312							312	312			
100204733	PHOENIX	AZ		04/09/2025		337							337	337			
100210235	FRANKLINTON	NC		05/09/2025		346							346	346			
100214062	FORT WORTH	TX		05/29/2025		352							352	352			
100219333	WEST PALM BEACH	FL		06/30/2025		251							251	251			
100210897	SHERIDAN	OR		05/15/2025		333							333	333			
100214360	DUCK	WV		06/02/2025		344							344	344			
100206584	AUGUSTA	GA		04/22/2025		355							355	355			
100212111	MONTGOMERY	OH		05/22/2025		16,350							16,350	16,350			
100208069	DALY CITY	CA		04/29/2025		70							70	70			
100212087	SAINT LOUIS	MO		05/22/2025		501							501	501			
100208261	ALBUQUERQUE	NM		04/29/2025		150,117							150,117	150,117			
100218535	STOCKTON	MO		06/27/2025		230							230	230			
100215928	CASA GRANDE	AZ		06/17/2025		248							248	248			
100209174	THE VILLAGES	FL		04/30/2025		497							497	497			
100202207	HOUSTON	TX		04/17/2025		335							335	335			
100205952	WEST ALLIS	WI		04/15/2025		741							741	741			
100209841	PEN ARGYL	PA		05/05/2025		312							312	312			
100208573	COVINA	CA		04/29/2025		247							247	247			
100219340	MISSOULA	MT		06/30/2025		277							277	277			
100205972	MYRTLE BEACH	SC		04/15/2025		420							420	420			
100214923	OCEAN CITY	MD		06/11/2025		14,337							14,337	14,337			
100207218	ROCHESTER	NY		04/28/2025		374							374	374			
100215723	LAKELAND	FL		06/13/2025		271							271	271			
100214682	DICKSON	TN		06/11/2025		339							339	339			
100213768	SAN ANTONIO	TX		05/29/2025		331							331	331			
100207502	SACRAMENTO	CA		04/29/2025		355							355	355			
100204727	LAS VEGAS	NV		04/08/2025		565							565	565			
100211795	TRENTON	NJ		05/19/2025		328							328	328			
100199148	COLUMBIA	SC		04/04/2025		414							414	414			
100218648	FORT MOHAVE	AZ		06/27/2025		358							358	358			
100212631	GASTONIA	NC		05/29/2025		224							224	224			
100208201	BRIGHTON	MI		04/29/2025		605							605	605			
100206670	MOORHEAD	MN		04/24/2025		368							368	368			
100211017	THORNDALE	TX		05/15/2025		711							711	711			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100213718	NEWARK	NJ		05/29/2025		371							371	371			
100211938	WARSAW	OH		05/19/2025		290							290	290			
100213286	PLACENTIA	CA		05/29/2025		938							938	938			
100210459	SEBRING	FL		05/12/2025		413							413	413			
100210388	PETERSBURG	VA		05/12/2025		390							390	390			
100206699	JOPLIN	MO		04/23/2025		326							326	326			
100204454	ABERDEEN	MD		04/03/2025		419							419	419			
100211124	MAPLE VALLEY	WA		05/15/2025		284							284	284			
100206279	COLUMBUS	OH		04/17/2025		433							433	433			
100219312	SANDUSKY	OH		06/30/2025		240							240	240			
100206685	COLUMBUS	GA		04/24/2025		353							353	353			
100210581	CANAL WINCHESTER	OH		05/15/2025		418							418	418			
100219318	AKRON	OH		06/30/2025		1,465							1,465	1,465			
100218302	UNITED KINGDOM	GBR		06/26/2025		932							932	891	(40)		(40)
100210769	ROCKLAND	MA		05/15/2025		632							632	632			
100212219	AMELIA	OH		05/22/2025		471							471	471			
100218932	HOUSTON	TX		06/27/2025		221							221	221			
100218520	PLAINFIELD	NJ		06/27/2025		236							236	236			
100214751	SAINT LOUIS	MO		06/11/2025		397							397	397			
100212123	SPRING	TX		05/22/2025		8,603							8,603	8,603			
100204512	SPRING	TX		04/04/2025		369							369	369			
100207250	JOPLIN	MO		04/28/2025		10,587							10,587	10,587			
100206720	GREENSBORO	NC		04/23/2025		20,369							20,369	20,369			
100219366	LITTLE ROCK	AR		06/30/2025		227							227	227			
100209525	OGDEN	UT		05/02/2025		359							359	359			
100212264	OTTAWA	IL		05/28/2025		193							193	193			
100216037	DADE CITY	FL		06/17/2025		207							207	207			
100210240	TRENTON	NJ		05/09/2025		347							347	347			
100211076	PLANTATION	FL		05/15/2025		2,708							2,708	2,708			
100210540	SPARTANBURG	SC		05/15/2025		402							402	402			
100206350	HUNTSVILLE	AL		04/17/2025		318							318	318			
100216383	RICHMOND	VA		06/20/2025		138							138	138			
100218950	NORTH PALM BEACH	FL		06/27/2025		220							220	220			
100205979	SAN ANTONIO	TX		04/15/2025		383							383	383			
100211413	FORT LAUDERDALE	FL		05/16/2025		2,359							2,359	2,359			
100209545	CAROL STREAM	IL		05/02/2025		365							365	365			
100209615	DALLAS	TX		05/02/2025		520							520	520			
100206280	MOUNT PLEASANT	WI		04/17/2025		363							363	363			
100206591	WEST COLUMBIA	SC		04/22/2025		423							423	423			
100204568	NORTH OLMSTED	OH		04/04/2025		360							360	360			
100214425	PRINCETON	TX		06/02/2025		90,640							90,640	90,640			
100212342	FOREST PARK	GA		05/28/2025		413							413	413			
100213281	VIRGINIA BEACH	VA		05/29/2025		568							568	568			
100206495	COVINGTON	GA		04/22/2025		236							236	236			
100205106	NEEDVILLE	TX		04/11/2025		306							306	306			
100210801	EASTON	MD		05/15/2025		685							685	685			
100205996	EAST LANSING	MI		04/15/2025		321							321	321			
100211226	LAS VEGAS	NV		05/15/2025		735							735	735			
100205055	LOCUST GROVE	GA		04/11/2025		298							298	298			
100210565	PHILADELPHIA	PA		05/15/2025		237							237	237			
100212519	WACO	TX		05/29/2025		256							256	256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100219296	CORDOVA	TN		06/30/2025		372							372	372			
100205145	CINCINNATI	OH		05/01/2025		539							539	539			
100208095	YANTIS	TX		04/29/2025		621							621	621			
100207574	JEFFERSONTON	VA		04/29/2025		664							664	664			
100206726	GAINESVILLE	FL		04/23/2025		1,180							1,180	1,180			
100219067	IDYLLWILD	CA		06/27/2025		243							243	243			
100212567	MESA	AZ		05/29/2025		243							243	243			
100206291	PORTLAND	OR		04/17/2025		375							375	375			
100218940	PAYSON	AZ		06/27/2025		322							322	322			
100212669	SAINT LOUIS	MO		05/29/2025		342							342	342			
100208571	ESCONDIDO	CA		04/29/2025		958							958	958			
100207539	AUSTIN	TX		04/29/2025		754							754	754			
100210917	KAYSVILLE	UT		05/15/2025		7,674							7,674	7,674			
100213123	SPRING HILL	TN		05/29/2025		17,007							17,007	17,007			
100212343	MORROW	GA		05/28/2025		411							411	411			
100208808	COLLEGEVILLE	PA		04/29/2025		158							158	158			
100212118	MAGNOLIA	TX		05/22/2025		619							619	619			
100211252	FERNANDINA BEACH	FL		05/15/2025		782							782	782			
100212720	TERNEUZEN	NLD		05/28/2025		(43)							(43)		43		43
100213725	TUCSON	AZ		05/29/2025		581							581	581			
100210550	WILMINGTON	DE		05/15/2025		408							408	408			
100208488	OAKLAND PARK	FL		04/29/2025		915							915	915			
100207837	MEDFORD	MA		04/29/2025		712							712	712			
100219267	SEARCY	AR		06/30/2025		334							334	334			
100212885	SAN PEDRO	CA		05/29/2025		1,533							1,533	1,533			
100213455	ONTARIO	CA		05/29/2025		882							882	882			
100208717	THOUSAND OAKS	CA		04/29/2025		920							920	920			
100206686	FLORENCE	KY		04/24/2025		399							399	399			
100210395	MANITOU BEACH	MI		05/12/2025		221							221	221			
100212993	HOLLYWOOD	FL		05/29/2025		866							866	866			
100218219	SAN ANTONIO	TX		06/26/2025		109							109	109			
100207703	BEVERLY	MA		04/29/2025		640							640	640			
100207888	OGDEN	UT		04/29/2025		786							786	786			
100213105	GILBERT	AZ		05/29/2025		813							813	813			
100209207	GASTONIA	NC		04/29/2025		449							449	449			
100208392	WINTER GARDEN	FL		04/29/2025		739							739	739			
100214174	MARTINEZ	GA		05/30/2025		352							352	352			
100210992	SCOTCH PLAINS	NJ		05/15/2025		276							276	276			
100204601	ROUND LAKE	IL		04/04/2025		346							346	346			
100208117	SURPRISE	AZ		04/29/2025		(56,000)							(56,000)	(56,000)			
100209693	CEDAR LAKE	IN		05/02/2025		339							339	339			
100212671	LONGVIEW	TX		05/29/2025		404							404	404			
100207494	LANSING	MI		04/29/2025		324							324	324			
100208514	CARMICHAEL	CA		04/29/2025		226							226	226			
100207579	NINE MILE FALLS	WA		04/29/2025		513							513	513			
100204575	MEMPHIS	TN		04/04/2025		704							704	704			
100214412	GREENVILLE	NC		06/02/2025		550							550	550			
100214414	GREENVILLE	NC		06/02/2025		550							550	550			
100210782	LONG BEACH	CA		05/15/2025		294							294	294			
100218468	HOUSTON	TX		06/27/2025		235							235	235			
100210321	ATLANTA	GA		05/09/2025		240							240	240			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210017	SIMPSONVILLE	SC		05/07/2025		678							678	678			
100212653	THE COLONY	TX		05/29/2025		268							268	268			
100211553	ARLINGTON	TN		06/05/2025		212							212	212			
100214287	IRON STATION	NC		05/30/2025		160							160	160			
100214250	HOUSTON	TX		05/30/2025		312							312	312			
100211038	RAMONA	CA		05/15/2025		739							739	739			
100206504	CHICOPEE	MA		04/22/2025		320							320	320			
100219085	MIAMI	FL		06/27/2025		204							204	204			
100212557	CANTON	MI		05/29/2025		225							225	225			
100207352	RIO RANCHO	NM		04/29/2025		322							322	322			
100216757	BROOKHAVEN	PA		06/25/2025		320							320	320			
100211455	COLUMBUS	OH		05/16/2025		328							328	328			
100218263	LAUREL	NY		06/26/2025		300							300	300			
100207593	OMAHA	NE		04/29/2025		584							584	584			
100214783	GREENLEAF	ID		06/11/2025		843							843	843			
100212489	KISSIMMEE	FL		05/28/2025		208							208	208			
100213198	NORWICH	CT		05/29/2025		1,534							1,534	1,534			
100210527	HOUSTON	TX		05/15/2025		1,817							1,817	1,817			
100214273	MONTCLAIR	CA		05/30/2025		1,107							1,107	1,107			
100209570	BENTON	AR		05/02/2025		675							675	675			
100204425	HOPKINS	SC		04/01/2025		100							100	100			
100218188	WASHINGTON	DC		06/26/2025		218							218	218			
100211307	MURRIETA	CA		05/15/2025		817							817	817			
100213189	LEES SUMMIT	MO		05/29/2025		110,578							110,578	110,578			
100199240	RAMONA	CA		04/09/2025		338							338	338			
100213009	CORONA	CA		05/29/2025		375							375	375			
100213202	SOUTH GATE	CA		05/29/2025		633							633	633			
100213415	LAMPASAS	TX		05/29/2025		955							955	955			
100204472	MEMPHIS	TN		04/04/2025		552							552	552			
100213032	TUSTIN	CA		05/29/2025		676							676	676			
100210564	ALLENTOWN	PA		05/15/2025		872							872	872			
100206000	HARRISON	OH		04/15/2025		323							323	323			
100205634	PHILADELPHIA	PA		05/09/2025		363							363	363			
100215892	PALM COAST	FL		06/16/2025		212							212	212			
100204896	ARGYLE	TX		04/10/2025		355							355	355			
100208564	CORAOPOLIS	PA		04/29/2025		817							817	817			
100211700	PRATVILLE	AL		05/19/2025		50,315							50,315	50,315			
100214524	MEMPHIS	TN		06/06/2025		292							292	292			
100212239	DEBARY	FL		05/23/2025		27,960							27,960	27,960			
100207655	LOOMIS	CA		04/29/2025		714							714	714			
100204901	COLOMA	MI		04/10/2025		227							227	227			
100208139	SAINT PAUL	MN		04/29/2025		(10,000)							(10,000)	(10,000)			
100213792	PITTSBURGH	PA		05/29/2025		372							372	372			
100206815	ELK GROVE	CA		04/23/2025		357							357	357			
100213229	FAIRFAX STATION	VA		05/29/2025		526							526	526			
100210477	JACKSONVILLE	FL		05/12/2025		353							353	353			
100209111	WEERT	NLD		04/29/2025		(59)							(59)		59		59
100202238	ATLANTA	GA		04/17/2025		343							343	343			
100206917	LONGVIEW	TX		04/24/2025		261							261	261			
100218973	PORT RICHEY	FL		06/27/2025		381							381	381			
100215720	WINTER GARDEN	FL		06/13/2025		87							87	87			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100206880	WILMINGTON	DE		04/24/2025		256							256	256			
100211719	ANDERSON	SC		05/19/2025		397							397	397			
100213114	SANTA CRUZ	CA		05/29/2025		1,532							1,532	1,532			
100219328	MEMPHIS	TN		06/30/2025		169							169	169			
100207349	MEMPHIS	TN		04/29/2025		375							375	375			
100207707	DANVILLE	CA		04/29/2025		877							877	877			
100199195	SANFORD	FL		04/04/2025		959							959	959			
100212739	ENSCHEDE	NLD		05/28/2025		(48)							(48)		48		48
100206578	RIVERSIDE	CA		04/22/2025		1,283							1,283	1,283			
100209837	WESTLAND	MI		05/05/2025		334							334	334			
100206015	WEDOWEE	AL		04/15/2025		347							347	347			
100208467	SUNLAND	CA		04/29/2025		360							360	360			
100212361	PHILADELPHIA	PA		05/28/2025		250							250	250			
100207410	COLUMBIA	SC		04/29/2025		359							359	359			
100212660	TULLAHOMA	TN		05/29/2025		320							320	320			
100210794	TUSTIN	CA		05/15/2025		314							314	314			
100219000	GRAND PRAIRIE	TX		06/27/2025		175							175	175			
100219171	KATY	TX		06/27/2025		385							385	385			
100206740	CLEVELAND	OH		04/23/2025		332							332	332			
100216061	FLORENCE	SC		06/17/2025		276							276	276			
100213088	HOUSTON	TX		05/29/2025		135							135	135			
100209991	IMPERIAL BEACH	CA		05/07/2025		620							620	620			
100210791	LAKEWOOD	NJ		05/15/2025		786							786	786			
100211288	PHOENIX	AZ		05/15/2025		786							786	786			
100214137	PLEASANT VALLEY	MO		05/30/2025		390							390	390			
100204669	TACOMA	WA		04/04/2025		376							376	376			
100218464	DELRAY BEACH	FL		06/27/2025		235							235	235			
100203021	RENTON	WA		04/25/2025		811							811	811			
100214379	MONTGOMERY	AL		06/02/2025		569							569	569			
100206861	MOUNT PLEASANT	TN		04/24/2025		347							347	347			
100206375	BUCKEYE	AZ		05/22/2025		353							353	353			
100213271	MESA	AZ		05/29/2025		1,551							1,551	1,551			
100214618	RIVERDALE	GA		06/09/2025		362							362	362			
100207316	WEST CHICAGO	IL		04/28/2025		338							338	338			
100210005	WESTON	FL		05/07/2025		1,577							1,577	1,577			
100206541	NEW RIVER	AZ		04/22/2025		250							250	250			
100210944	BROCKTON	MA		05/15/2025		951							951	951			
100205912	LONGS	SC		04/15/2025		245							245	245			
100206066	AUBURN	WA		05/16/2025		353							353	353			
100216182	LINCOLN	CA		06/20/2025		250							250	250			
100213743	SUN CITY CENTER	FL		05/29/2025		347							347	347			
100212223	SPRING HILL	FL		05/23/2025		1,504							1,504	1,504			
100207210	SCHENECTADY	NY		04/28/2025		411							411	411			
100212560	LAS CRUCES	NM		05/29/2025		279							279	279			
100214149	COLUMBUS	OH		05/30/2025		341							341	341			
100207274	COLUMBUS	OH		04/28/2025		411							411	411			
100208309	BEDFORD	IN		04/29/2025		4,888							4,888	4,888			
100213206	SHALLOTTE	NC		05/29/2025		129,500							129,500	129,500			
100213405	GRAND RAPIDS	MI		05/29/2025		712							712	712			
100213427	LONG BEACH	CA		05/29/2025		3,256							3,256	3,256			
100204414	CLEVELAND	OH		04/01/2025		186							186	186			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100213819	JOLIET	IL		05/29/2025		223							223	223			
100210521	GASTONIA	NC		05/15/2025		225							225	225			
100210513	HIGH POINT	NC		05/15/2025		233							233	233			
100208385	LAKE FOREST	CA		04/29/2025		867							867	867			
100208275	JOHNS ISLAND	SC		04/29/2025		901							901	901			
100207934	BRENTWOOD	CA		04/29/2025		948							948	948			
100211677	MANHATTAN	KS		05/19/2025		390							390	390			
100211689	MANHATTAN	KS		05/19/2025		390							390	390			
100207878	HOUSTON	TX		04/29/2025		3,396							3,396	3,396			
100211870	STATESBORO	GA		05/19/2025		332							332	332			
100213122	DORAL	FL		05/29/2025		705							705	705			
100206722	FAYETTEVILLE	GA		04/23/2025		524							524	524			
100204529	SHAKER HEIGHTS	OH		04/04/2025		427							427	427			
100208814	WITTMANN	AZ		04/29/2025		896							896	896			
100211231	LOS RANCHOS	NM		05/15/2025		816							816	816			
100218312	UNITED KINGDOM	GBR		06/26/2025		18							18		(18)		(18)
100219025	CLOVIS	CA		06/27/2025		254							254	254			
100216048	PHILADELPHIA	PA		06/17/2025		341							341	341			
100207841	DOWNEY	CA		04/29/2025		774							774	774			
100206600	WOODBRIDGE	VA		04/23/2025		375							375	375			
100211999	OAKWOOD	GA		05/22/2025		236							236	236			
100212638	LA SALLE	IL		05/29/2025		359							359	359			
100204882	HAINES CITY	FL		04/10/2025		503							503	503			
100214903	BARSTOW	CA		06/11/2025		253							253	253			
100208196	CLOVIS	CA		04/29/2025		654							654	654			
100206106	NORTHFIELD	NH		04/16/2025		357							357	357			
100211111	CHEYENNE	WY		05/15/2025		823							823	823			
100208146	LOS FRESNOS	TX		04/29/2025		1,886							1,886	1,886			
100216335	FALLS CHURCH	VA		06/20/2025		253							253	253			
100207126	WICHITA FALLS	TX		04/25/2025		7,482							7,482	7,482			
100207847	MAULDIN	SC		04/29/2025		406							406	406			
100205638	SMYRNA	TN		05/09/2025		281							281	281			
100208243	CAMERON PARK	CA		04/29/2025		653							653	653			
100209767	ENOLA	PA		05/05/2025		351							351	351			
100209519	GRAND PRAIRIE	TX		05/02/2025		370							370	370			
100209614	MEMPHIS	TN		05/02/2025		489							489	489			
100208115	NOVATO	CA		04/29/2025		135							135	135			
100207603	BORDENTOWN	NJ		04/29/2025		601							601	601			
100214366	JACKSONVILLE	FL		06/02/2025		330							330	330			
100212331	PHILADELPHIA	PA		05/28/2025		364							364	364			
100216373	ALTOONA	FL		06/20/2025		345							345	345			
100209815	WEST CALDWELL	NJ		05/05/2025		383							383	383			
100210473	LUBBOCK	TX		05/12/2025		255							255	255			
100213789	MORGANTOWN	WV		05/29/2025		331							331	331			
100215712	BIXBY	OK		06/13/2025		182							182	182			
100212366	WINTER GARDEN	FL		05/28/2025		685							685	685			
100216393	SANDUSKY	OH		06/20/2025		202							202	202			
100208511	PEORIA	AZ		04/29/2025		869							869	869			
100214828	WILMINGTON	DE		06/11/2025		355							355	355			
100211616	BARODA	MI		06/23/2025		203							203	203			
100207754	CROFTON	MD		04/29/2025		2,607							2,607	2,607			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218251	MIAMI	FL		06/26/2025		290							290	290			
100210000	LA PUENTE	CA		05/07/2025		738							738	738			
100206723	WILMINGTON	NC		04/23/2025		969							969	969			
100214144	PHILADELPHIA	PA		05/30/2025		336							336	336			
100212190	NORTH PORT	FL		05/22/2025		374							374	374			
100214194	LEWISVILLE	TX		05/30/2025		2,427							2,427	2,427			
100212363	JONESBORO	AR		05/28/2025		407							407	407			
100212161	ANDOVER	KS		05/22/2025		405							405	405			
100218205	NORRISTOWN	PA		06/26/2025		202							202	202			
100207342	RANSON	WV		04/29/2025		385							385	385			
100218679	JEFFERSON CITY	MO		06/27/2025		247							247	247			
100212115	MOUNTAIN VIEW	HI		05/22/2025		374							374	374			
100213313	BARBOURSVILLE	VA		05/29/2025		1,039							1,039	1,039			
100214885	DALLAS	TX		06/11/2025		335							335	335			
100210504	ELK GROVE VLG	IL		05/15/2025		351							351	351			
100204544	MORA	MN		04/04/2025		314							314	314			
100210333	PHILLIPSBURG	NJ		05/09/2025		1,333							1,333	1,333			
100211660	BAKER CITY	OR		05/19/2025		319							319	319			
100204609	MULLICA HILL	NJ		04/04/2025		3,475							3,475	3,475			
100218432	S-GRAVENHAGE	NLD		06/26/2025		(9)							(9)		9		9
100204590	MILLINGTON	TN		04/04/2025		489							489	489			
100204595	MEMPHIS	TN		04/04/2025		489							489	489			
100211947	WYOMISSING	PA		05/19/2025		336							336	336			
100204584	MEMPHIS	TN		04/04/2025		529							529	529			
100209601	MAUMELLE	AR		05/02/2025		483							483	483			
100212677	DEER PARK	TX		05/29/2025		338							338	338			
100204583	MEMPHIS	TN		04/04/2025		539							539	539			
100199145	DOVER	PA		04/04/2025		349							349	349			
100212137	BERLIN	NH		05/22/2025		525							525	525			
100213116	MENLO PARK	CA		05/29/2025		196							196	196			
100206674	PRINCETON	TX		04/24/2025		847							847	847			
100207705	PHOENIX	AZ		04/29/2025		619							619	619			
100209965	PHILADELPHIA	PA		06/11/2025		1,027							1,027	1,027			
100204909	ORLANDO	FL		04/10/2025		371							371	371			
100209130	UNITED KINGDOM	GBR		04/29/2025		31							31	1	(30)		(30)
100212847	UNITED KINGDOM	GBR		05/28/2025		1,657							1,657	1,654	(3)		(3)
100211334	FELTON	DE		05/15/2025		879							879	879			
100213224	EAST WINDSOR	NJ		05/29/2025		671							671	671			
100214116	PERRY	OH		05/30/2025		363							363	363			
100211346	CLACKAMAS	OR		05/15/2025		745							745	745			
100204579	JACKSONVILLE	AR		04/04/2025		316							316	316			
100213755	HOUSTON	TX		05/29/2025		230							230	230			
100205043	KISSIMMEE	FL		04/11/2025		342							342	342			
100212583	SAN ANTONIO	TX		05/29/2025		725							725	725			
100213080	TOLLESON	AZ		05/29/2025		424							424	424			
100211365	ORLANDO	FL		05/15/2025		554							554	554			
100211312	MICKLETON	NJ		05/15/2025		1,128							1,128	1,128			
100208864	COLORADO SPRINGS	CO		04/29/2025		678							678	678			
100207532	MONROE	GA		04/29/2025		538							538	538			
100210025	POMONA	CA		05/07/2025		722							722	722			
100204542	LANSING	IL		04/04/2025		301							301	301			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209194	HOUSTON	TX		04/30/2025		219							219	219			
100207449	BLACK EAGLE	MT		04/29/2025		364							364	364			
100211391	PATTERSON	CA		05/15/2025		684							684	684			
100207232	MANCHESTER	TN		04/28/2025		348							348	348			
100212761	MIDDELHARNIS	NLD		05/28/2025		565						(614)	(49)		49		49
100208409	MIMS	FL		04/29/2025		133							133	133			
100207842	CERRITOS	CA		04/29/2025		605							605	605			
100219112	MILWAUKEE	WI		06/27/2025		206							206	206			
100212920	RANCHO CUCAMONGA	CA		05/29/2025		886							886	886			
100214069	FORT LAUDERDALE	FL		05/30/2025		303							303	303			
100213433	SACRAMENTO	CA		05/29/2025		1,917							1,917	1,917			
100204937	SCHERTZ	TX		04/10/2025		344							344	344			
100213059	MCDONOUGH	GA		05/29/2025		731							731	731			
100212664	FLORISSANT	MO		05/29/2025		306							306	306			
100211042	ARVADA	CO		05/15/2025		626							626	626			
500006252001	DORDRECHT	NLD		05/30/2025		(4)							(4)		4		4
100214210	FORT WORTH	TX		05/30/2025		323							323	323			
100209160	SAINT LOUIS	MO		04/30/2025		289							289	289			
100210795	RESEDA	CA		05/15/2025		265							265	265			
100208270	BEAVERTON	OR		04/29/2025		843							843	843			
100210027	PEORIA	AZ		05/07/2025		676							676	676			
100212274	DETROIT	MI		05/28/2025		79							79	79			
100204624	CAMDEN	NJ		04/04/2025		1,833							1,833	1,833			
100204969	BAKERSFIELD	CA		04/10/2025		302							302	302			
100214909	LAS VEGAS	NV		06/11/2025		304							304	304			
100211534	RIO RANCHO	NM		06/05/2025		195							195	195			
100210956	RANCHO CORDOVA	CA		05/15/2025		1,264							1,264	1,264			
100210785	SAN RAFAEL	CA		05/15/2025		22,065							22,065	22,065			
100199149	NORRISTOWN	PA		04/04/2025		302							302	302			
100211554	LITHONIA	GA		06/05/2025		193							193	193			
100214191	FAYETTEVILLE	NC		05/30/2025		351							351	351			
100208953	ANTIOCH	TN		04/29/2025		392							392	392			
100218964	LANCASTER	OH		06/27/2025		82							82	82			
100204620	NORTH LAS VEGAS	NV		04/04/2025		318							318	318			
100204812	ROCKPORT	TX		04/09/2025		357							357	357			
100208312	LAWRENCEVILLE	GA		04/29/2025		665							665	665			
100208251	SAN RAMON	CA		04/29/2025		5,989							5,989	5,989			
100209108	ROERMOND	NLD		04/29/2025		(14)							(14)		14		14
100209705	MACON	GA		05/05/2025		358							358	358			
100212891	WHITE LAKE	MI		05/29/2025		1,582							1,582	1,582			
100211243	JACKSONVILLE	FL		05/15/2025		712							712	712			
100215014	DETROIT	MI		06/11/2025		200							200	200			
100208092	ST SIMONS ISLAND	GA		04/29/2025		568							568	568			
100207907	EDISON	NJ		04/29/2025		43,248							43,248	43,248			
100214858	TRENTON	NJ		06/11/2025		338							338	338			
100204574	FOLCROFT	PA		04/04/2025		365							365	365			
100210369	SAN ANTONIO	TX		05/12/2025		975							975	975			
100212835	UNITED KINGDOM	GBR		05/28/2025		7							7		(7)		(7)
100213383	SAN DIEGO	CA		05/29/2025		313							313	313			
100210338	BARNEGAT	NJ		05/09/2025		329							329	329			
100207577	BERKELEY	CA		04/29/2025		696							696	696			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212381	LEBANON	PA		05/28/2025		338							338	338			
100213167	CONCORD	NC		05/29/2025		571							571	571			
100204730	GREENSBORO	NC		04/08/2025		330							330	330			
100207782	WALESKA	GA		04/29/2025		1,466							1,466	1,466			
100212895	PANAMA CITY BEACH	FL		05/29/2025		617							617	617			
100208269	CORAL SPRINGS	FL		04/29/2025		866							866	866			
100214853	TRENTON	NJ		06/11/2025		274							274	274			
100212645	MILWAUKEE	WI		05/29/2025		9,552							9,552	9,552			
100207278	LINCOLN	AL		04/28/2025		382							382	382			
100208591	LOS ANGELES	CA		04/29/2025		341							341	341			
100202203	MIDLOTHIAN	IL		04/17/2025		346							346	346			
100210989	AMISSVILLE	VA		05/15/2025		227							227	227			
100213432	SARASOTA	FL		05/29/2025		778							778	778			
100211269	ISSAQUAH	WA		05/15/2025		230							230	230			
100216291	ATLANTA	GA		06/20/2025		1,494							1,494	1,494			
100211573	TRAVELERS REST	SC		06/23/2025		191							191	191			
100208189	PAYSON	UT		04/29/2025		316							316	316			
100212392	CROWN POINT	IN		05/28/2025		426							426	426			
100213233	ROWLETT	TX		05/29/2025		624							624	624			
100212295	NEWCASTLE	OK		05/28/2025		417							417	417			
100204513	CINCINNATI	OH		04/04/2025		318							318	318			
100213287	WEST CALDWELL	NJ		05/29/2025		763							763	763			
100210872	ORANGE PARK	FL		05/15/2025		236							236	236			
100208433	PLAIN CITY	UT		04/29/2025		187							187	187			
100211548	VALLEJO	CA		06/05/2025		418							418	418			
100215663	HOUSTON	TX		06/13/2025		224							224	224			
100214937	MELBOURNE	FL		06/11/2025		394							394	394			
100208876	NORTHFIELD	NJ		04/29/2025		259							259	259			
100208713	COLUMBIA	SC		04/29/2025		171							171	171			
100207289	SUN CITY WEST	AZ		04/28/2025		665							665	665			
500006478001	RODEN	NLD		06/30/2025		(5)							(5)		5		5
100207230	PHILADELPHIA	PA		04/28/2025		9,218							9,218	9,218			
100216378	UNION GROVE	AL		06/20/2025		235							235	235			
100207710	THOMPSONS STATION	TN		04/29/2025		1,126							1,126	1,126			
100211405	VANCOUVER	WA		05/15/2025		613							613	613			
100202228	PHILADELPHIA	PA		04/17/2025		321							321	321			
100204494	PORT RICHEY	FL		04/04/2025		1,289							1,289	1,289			
100205619	HALTOM CITY	TX		05/09/2025		339							339	339			
100208870	NEW BEDFORD	MA		04/29/2025		337							337	337			
100209784	KANNAPOLIS	NC		05/05/2025		413							413	413			
100208058	INDIO	CA		04/29/2025		2,257							2,257	2,257			
100209514	ROUND LAKE BEACH	IL		05/02/2025		324							324	324			
100218333	UNITED KINGDOM	GBR		06/26/2025		26							26	9	(16)		(16)
500006146001	DELFGAUW	NLD		06/30/2025		(3)							(3)		3		3
100204545	ROUND LAKE BEACH	IL		04/04/2025		306							306	306			
100206089	NORTH PROVIDENCE	RI		04/16/2025		295							295	295			
100204570	POTTSTOWN	PA		04/04/2025		361							361	361			
100216210	FOREST PARK	GA		06/20/2025		211							211	211			
100213242	GREENVILLE	SC		05/29/2025		880							880	880			
100208672	CLERMONT	FL		04/29/2025		565							565	565			
100216398	SAVANNAH	GA		06/20/2025		225							225	225			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100212995	MONROE TOWNSHIP	NJ		05/29/2025		747							747	747			
100206873	TRENTON	NJ		04/24/2025		297							297	297			
100209089	MEPPEL	NLD		04/29/2025		2,557							2,557	2,673	116		116
100211140	PITTSBURG	CA		05/15/2025		671							671	671			
100208142	EAGLE MOUNTAIN	UT		04/29/2025		1,407							1,407	1,407			
100204642	MONTGOMERY	AL		04/04/2025		293							293	293			
100205636	LEHIGH ACRES	FL		05/09/2025		320							320	320			
500006064002	BEDUM	NLD		04/30/2025		3,446							3,446	3,563	118		118
100204485	PHILADELPHIA	PA		04/04/2025		270							270	270			
100202223	BARDSTOWN	KY		04/17/2025		2,455							2,455	2,455			
100211489	AUGUSTA	GA		05/16/2025		309							309	309			
100213096	WINDHAM	CT		05/29/2025		1,056							1,056	1,056			
100212922	SAN MARCOS	CA		05/29/2025		248							248	248			
100210365	NORTH MIAMI	FL		05/12/2025		342							342	342			
100213453	JOHNSON CITY	TN		05/29/2025		1,537							1,537	1,537			
100212779	TILBURG	NLD		05/28/2025		(43)							(43)		43		43
100218311	UNITED KINGDOM	GBR		06/26/2025		17							17		(17)		(17)
100214712	YUMA	AZ		06/11/2025		253							253	253			
100208656	FONTANA	CA		04/29/2025		602							602	602			
100209834	KNOB NOSTER	MO		05/05/2025		308							308	308			
100214985	NOTTINGHAM	MD		06/11/2025		386							386	386			
100211632	DOTHAN	AL		05/16/2025		267							267	267			
100209131	UNITED KINGDOM	GBR		04/29/2025		(4)							(4)		4		4
100213045	NEWARK	NJ		05/29/2025		559							559	559			
100216115	PICKERINGTON	OH		06/17/2025		314							314	314			
100208454	SANTA ANA	CA		04/29/2025		986							986	986			
100208970	PETERSBURG	VA		04/29/2025		310							310	310			
100213244	LEESBURG	VA		05/29/2025		196							196	196			
100212919	LOMPOC	CA		05/29/2025		262							262	262			
100216301	ELLISVILLE	MO		06/20/2025		204							204	204			
100207564	DYER	IN		04/29/2025		609							609	609			
100210015	COPPELL	TX		05/07/2025		548							548	548			
100214664	SAN ANTONIO	TX		06/11/2025		336							336	336			
100204691	MEMPHIS	TN		04/04/2025		297							297	297			
100209069	ALMELO	NLD		04/29/2025		(24)							(24)		24		24
100207216	SOUTH BEND	IN		04/28/2025		364							364	364			
100210011	MAPLE VALLEY	WA		05/07/2025		561							561	561			
100205112	SACRAMENTO	CA		04/11/2025		309							309	309			
100212876	TRUSSVILLE	AL		05/29/2025		632							632	632			
100207261	BALCH SPRINGS	TX		04/28/2025		348							348	348			
100216251	KENOSHA	WI		06/20/2025		200							200	200			
100207993	WHITTIER	CA		04/29/2025		1,484							1,484	1,484			
100207271	ST. LOUIS	MO		04/28/2025		357							357	357			
100218306	UNITED KINGDOM	GBR		06/26/2025		16							16		(16)		(16)
100204429	SOUTHFIELDS	NY		04/01/2025		190							190	190			
100210007	MARIETTA	GA		05/07/2025		1,222							1,222	1,222			
100212972	GILBERT	AZ		05/29/2025		200							200	200			
100210770	GOODYEAR	AZ		05/15/2025		422							422	422			
100212604	ABSECON	NJ		05/29/2025		250							250	250			
100210558	COLUMBUS	OH		05/15/2025		293							293	293			
100204562	SMITHVILLE	OH		04/04/2025		256							256	256			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218208	GRAND PRAIRIE	TX		06/26/2025		1,698							1,698	1,698			
100210002	RIALTO	CA		05/07/2025		206							206	206			
100214706	PHILADELPHIA	PA		06/11/2025		310							310	310			
100212902	OCOEE	FL		05/29/2025		966							966	966			
100207602	VALLONIA	IN		04/29/2025		626							626	626			
100209191	BAKERSFIELD	CA		04/30/2025		396							396	396			
100216344	ROMULUS	MI		06/20/2025		166							166	166			
100209744	ERWIN	NC		05/05/2025		311							311	311			
100212319	FONTANA	CA		05/28/2025		787							787	787			
100208918	SAN DIEGO	CA		04/29/2025		242							242	242			
100204965	ANGLETON	TX		04/10/2025		320							320	320			
100209148	UNITED KINGDOM	GBR		04/29/2025		(11)							(11)		11		11
100208831	LITTLETON	CO		04/29/2025		3,839							3,839	3,839			
100204522	SAN ANTONIO	TX		04/04/2025		1,210							1,210	1,210			
100210554	WILMINGTON	NC		05/15/2025		832							832	832			
100207541	CRANFORD	NJ		04/29/2025		554							554	554			
100208078	CORONA	CA		04/29/2025		595							595	595			
100208679	LEWISVILLE	NC		04/29/2025		690							690	690			
100208372	OVIEDO	FL		04/29/2025		599							599	599			
100213150	MOUNT PLEASANT	SC		05/29/2025		743							743	743			
100216079	LULING	LA		06/17/2025		191							191	191			
100212975	GRANADA HILLS	CA		05/29/2025		623							623	623			
100207874	RICHMOND	CA		04/29/2025		125							125	125			
100204653	TUCSON	AZ		04/04/2025		309							309	309			
100210855	HOUSTON	TX		05/15/2025		492							492	492			
100210890	EL PASO	TX		05/15/2025		535							535	535			
500006477001	RODEN	NLD		06/30/2025		(4)							(4)		4		4
100207637	SOUTH GATE	CA		04/29/2025		482							482	482			
100216334	EL CENTRO	CA		06/20/2025		107							107	107			
100211232	CARROLLTON	GA		05/15/2025		548							548	548			
100214844	PHARR	TX		06/11/2025		268							268	268			
100208958	LINDSAY	CA		04/29/2025		456							456	456			
100211180	CINNAMINSON	NJ		05/15/2025		499							499	499			
100212393	PRINCETON	TX		05/28/2025		30,221							30,221	30,221			
100208443	LITITZ	PA		04/29/2025		204							204	204			
100213280	LAS VEGAS	NV		05/29/2025		454							454	454			
100206897	CAMDEN	SC		04/24/2025		207							207	207			
100213295	GLENDALE	CA		05/29/2025		1,632							1,632	1,632			
100205057	MAPLE SHADE	NJ		04/11/2025		262							262	262			
100208023	HAINES CITY	FL		04/29/2025		667							667	667			
100212650	MIAMI BEACH	FL		05/29/2025		189							189	189			
100216084	MEMPHIS	TN		06/17/2025		177							177	177			
100211204	NEW MARKET	MD		05/15/2025		571							571	571			
100212058	BUFFALO	NY		06/27/2025		172							172	172			
100212938	PHOENIX	AZ		05/29/2025		636							636	636			
100212491	WAXAHACHIE	TX		05/28/2025		328							328	328			
100218294	UNITED KINGDOM	GBR		06/26/2025		38							38		(38)		(38)
100218317	UNITED KINGDOM	GBR		06/26/2025		24							24	9	(15)		(15)
100214224	FORT LAUDERDALE	FL		05/30/2025		194							194	194			
100204577	SAINT LOUIS	MO		04/04/2025		464							464	464			
100208004	COLTON	CA		04/29/2025		580							580	580			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213442	CLEAR LAKE	MN		05/29/2025		489							489	489			
100207767	MORENO VALLEY	CA		04/29/2025		621							621	621			
100208084	OXFORD	PA		04/29/2025		737							737	737			
100214661	HAMPTON	GA		06/11/2025		239							239	239			
100214809	LEES SUMMIT	MO		06/11/2025		265							265	265			
100204639	HUGO	MN		04/04/2025		323							323	323			
100210857	HAYMARKET	VA		05/15/2025		588							588	588			
100208085	ANTELOPE	CA		04/29/2025		574							574	574			
100208057	CHULA VISTA	CA		04/29/2025		223							223	223			
100208113	GARDNERVILLE	NV		04/29/2025		713							713	713			
100208617	DUNWOODY	GA		04/29/2025		1,154							1,154	1,154			
100207804	WEDDINGTON	NC		04/29/2025		673							673	673			
100208375	EAGLEVILLE	TN		04/29/2025		1,359							1,359	1,359			
100204790	FORT WORTH	TX		04/09/2025		342							342	342			
100211408	TIMNATH	CO		05/15/2025		799							799	799			
100207721	TURLOCK	CA		04/29/2025		551							551	551			
100207575	HAMBURG	PA		04/29/2025		716							716	716			
100208925	RICHMOND	TX		04/29/2025		1,280							1,280	1,280			
100218358	WEESP	NLD		06/26/2025		(2)							(2)		2		2
500006219001	GOUDA	NLD		06/30/2025		(3)							(3)		3		3
100218365	TILBURG	NLD		06/26/2025		2,280							2,280	2,292	12		12
100211526	SAN ANTONIO	TX		06/05/2025		181							181	181			
100204785	FORT WORTH	TX		04/09/2025		337							337	337			
100208351	WINTER GARDEN	FL		04/29/2025		834							834	834			
100212896	LAKE TAPPS	WA		05/29/2025		250							250	250			
100206868	MILLVILLE	NJ		04/24/2025		327							327	327			
100216315	NORFOLK	VA		06/20/2025		224							224	224			
100207418	WAUSAU	WI		04/29/2025		277							277	277			
500006206002	DORDRECHT	NLD		05/30/2025		3,221							3,221	3,326	105		105
100207144	ESSINGTON	PA		04/28/2025		528							528	528			
100211182	PRINCETON	TX		05/15/2025		824							824	824			
100211282	NICEVILLE	FL		05/15/2025		4,430							4,430	4,430			
100207369	MANALAPAN	NJ		04/29/2025		232							232	232			
100214104	BLYTHEWOOD	SC		05/30/2025		419							419	419			
100212659	LAS VEGAS	NV		05/29/2025		273							273	273			
100213090	WACO	TX		05/29/2025		513							513	513			
100204432	CLEVELAND	OH		04/01/2025		158							158	158			
100211419	PORT SAINT LUCIE	FL		05/16/2025		363							363	363			
100204550	BREWTON	AL		04/04/2025		305							305	305			
100206958	ORLANDO	FL		04/25/2025		285							285	285			
100204845	FORT WORTH	TX		04/09/2025		155							155	155			
100209032	SAS VAN GENT	NLD		04/29/2025		(22)							(22)		22		22
100209731	COMMERCE	TX		05/05/2025		295							295	295			
100208650	REDDING	CA		04/29/2025		559							559	559			
100212940	HAVRE DE GRACE	MD		05/29/2025		627							627	627			
100208060	BALTIMORE	MD		04/29/2025		151							151	151			
100213022	KREMMLING	CO		05/29/2025		549							549	549			
100204796	OWASSO	OK		04/09/2025		293							293	293			
100208362	ROSEVILLE	CA		04/29/2025		357							357	357			
100214546	BAKERSFIELD	CA		06/06/2025		46,198							46,198	46,198			
100206390	CHARLOTTE	NC		05/22/2025		293							293	293			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100212055	DES PLAINES	IL		06/27/2025		191							191	191			
100216260	DALLAS	TX		06/20/2025		2,372							2,372	2,372			
100208675	LAKEWOOD	CA		04/29/2025		684							684	684			
100208665	RUTHERFORD	NJ		04/29/2025		541							541	541			
100207534	TUSTIN	CA		04/29/2025		503							503	503			
100208666	LAS VEGAS	NV		04/29/2025		1,838							1,838	1,838			
100209042	HELMOND	NLD		04/29/2025		(43)							(43)		43		43
100204430	KANSAS CITY	KS		04/01/2025		194							194	194			
100218364	GRONINGEN	NLD		06/26/2025		(8)							(8)		8		8
100211328	WHITE ROCK	NM		05/15/2025		655							655	655			
100204778	HYATTSVILLE	MD		04/09/2025		317							317	317			
100209999	MANSFIELD	TX		05/07/2025		760							760	760			
100211330	BENTONVILLE	AR		05/15/2025		41,030							41,030	41,030			
100204543	MEMPHIS	TN		04/04/2025		458							458	458			
100210962	UPPER MARLBORO	MD		05/15/2025		537							537	537			
100209146	UNITED KINGDOM	GBR		04/29/2025		(10)							(10)		10		10
100210881	POWHATAN	VA		05/15/2025		670							670	670			
100208880	MUSTANG	OK		04/29/2025		500							500	500			
100216064	MEMPHIS	TN		06/17/2025		167							167	167			
100207946	HACIENDA HEIGHTS	CA		04/29/2025		193							193	193			
100214669	INDIANAPOLIS	IN		06/11/2025		221							221	221			
100213424	BEAVERTON	OR		05/29/2025		276							276	276			
100213197	EL CAJON	CA		05/29/2025		578							578	578			
100204770	FORT WORTH	TX		04/09/2025		327							327	327			
100207229	LINCOLN	NE		04/28/2025		302							302	302			
100204684	CROMWELL	CT		04/04/2025		277							277	277			
100210031	CEDAR PARK	TX		05/07/2025		179							179	179			
100209771	CONSTANTINE	MI		05/05/2025		267							267	267			
100207828	STANWOOD	WA		04/29/2025		173							173	173			
100208380	RAYMOND	NH		04/29/2025		653							653	653			
100211320	SUGAR HILL	GA		05/15/2025		755							755	755			
100211352	NORTH LAS VEGAS	NV		05/15/2025		565							565	565			
100214672	HOUSTON	TX		06/11/2025		237							237	237			
100208619	ELK GROVE	CA		04/29/2025		142							142	142			
100209014	NIJMEGEN	NLD		04/29/2025		(44)							(44)		44		44
100213048	NEW MARKET	MD		05/29/2025		500							500	500			
100208757	CHULUOTA	FL		04/29/2025		528							528	528			
100199186	ATLANTA	GA		04/04/2025		301							301	301			
100211082	WESLEY CHAPEL	FL		05/15/2025		582							582	582			
100208694	MIDLOTHIAN	VA		04/29/2025		647							647	647			
100206502	ANDERSON	SC		04/22/2025		286							286	286			
100204775	FORT WORTH	TX		04/09/2025		327							327	327			
100210524	CHALMETTE	LA		05/15/2025		320							320	320			
100204525	NEW RICHMOND	OH		04/04/2025		266							266	266			
100211392	LEMON GROVE	CA		05/15/2025		646							646	646			
100206047	WILLOWBROOK	IL		05/16/2025		289							289	289			
100207406	DOUGLASVILLE	GA		04/29/2025		369							369	369			
100208301	GRAND JUNCTION	CO		04/29/2025		216							216	216			
100213413	WALDORF	MD		05/29/2025		373							373	373			
100215707	BALTIMORE	MD		06/13/2025		181							181	181			
100210034	RIALTO	CA		05/07/2025		223							223	223			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100208195	WILTON	CT		04/29/2025		819							819	819			
100208346	HIGH SPRINGS	FL		04/29/2025		427							427	427			
100212823	UNITED KINGDOM	GBR		05/28/2025													
100210010	ARLETA	CA		05/07/2025		255							255	255			
100216067	HILLIARD	OH		06/17/2025		179							179	179			
100214622	LAWRENCEVILLE	GA		06/10/2025		205							205	205			
100212934	HENDERSON	NV		05/29/2025		1,160							1,160	1,160			
100204622	TEMPE	AZ		04/04/2025		1,501							1,501	1,501			
100207761	MESA	AZ		04/29/2025		480							480	480			
100212854	UNITED KINGDOM	GBR		05/28/2025		10							10	10			
100218301	UNITED KINGDOM	GBR		06/26/2025		28							28	8	(20)		(20)
100218305	UNITED KINGDOM	GBR		06/26/2025		37							37		(37)		(37)
100208878	MOUNT VERNON	WA		04/29/2025		1,011							1,011	1,011			
500006301001	ZUTPHEN	NLD		06/30/2025		(4)							(4)		4		4
100208850	SAINT PETERSBURG	FL		04/29/2025		35							35	35			
100204412	CLEVELAND	OH		04/01/2025		147							147	147			
100214216	LEXINGTON	KY		05/30/2025		269							269	269			
100207656	CONCORD	CA		04/29/2025		817							817	817			
100208616	SIMI VALLEY	CA		04/29/2025		190							190	190			
100216361	AZLE	TX		06/20/2025		187							187	187			
100207561	SAINT MARYS	OH		04/29/2025		828							828	828			
100208046	SAN DIEGO	CA		04/29/2025		398							398	398			
100207252	PHILADELPHIA	PA		04/28/2025		284							284	284			
100206708	AUBURNDALE	FL		04/23/2025		306							306	306			
100216716	SUNNY ISLES BEACH	FL		06/23/2025		95,552							95,552	95,552			
100215716	LOGAN	OH		06/13/2025		167							167	167			
100208242	DALLAS	GA		04/29/2025		510							510	510			
100211248	CHELSEA	AL		05/15/2025		486							486	486			
100209890	APPLE VALLEY	CA		06/11/2025		194							194	194			
100208860	LOS ANGELES	CA		04/29/2025		395							395	395			
100204483	PITTSBURGH	PA		04/04/2025		261							261	261			
100213040	SAN RAMON	CA		05/29/2025		464							464	464			
100204982	GLEN ROSE	TX		04/10/2025		268							268	268			
100213395	SAN DIEGO	CA		05/29/2025		119,985							119,985	119,985			
100213046	LAS VEGAS	NV		05/29/2025		270							270	270			
100213338	SILVERTON	OR		05/29/2025		587							587	587			
100216267	DALLAS	TX		06/20/2025		209							209	209			
100208323	LAS VEGAS	NV		04/29/2025		586							586	586			
100210963	PORT ST. LUCIE	FL		05/15/2025		652							652	652			
100208168	GLASTONBURY	CT		04/29/2025		600							600	600			
100207546	AUBURN	NH		04/29/2025		375							375	375			
100210858	BEAVERTON	OR		05/15/2025		529							529	529			
100209117	BORNE	NLD		04/29/2025		(34)							(34)		34		34
100212750	DORDRECHT	NLD		05/28/2025		(32)							(32)		32		32
100208894	CAPE CORAL	FL		04/29/2025		518							518	518			
100204554	MEMPHIS	TN		04/04/2025		374							374	374			
100213248	OAKLAND	CA		05/29/2025		121							121	121			
100204753	INDIANAPOLIS	IN		04/09/2025		298							298	298			
100206956	FORT MYERS	FL		04/25/2025		225							225	225			
100212947	BOZEMAN	MT		05/29/2025		604							604	604			
100207582	WEST BEND	WI		04/29/2025		612							612	612			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207638	AURORA	IL		04/29/2025		813							813	813			
100208482	OAK ISLAND	NC		04/29/2025		512							512	512			
100204491	MEMPHIS	TN		04/04/2025		261							261	261			
100207243	KANSAS CITY	MO		04/28/2025		284							284	284			
100208610	CHANDLER	AZ		04/29/2025		480							480	480			
100208914	HEBER CITY	UT		04/29/2025		188							188	188			
100209858	PHILADELPHIA	PA		05/05/2025		286							286	286			
100210977	GLEN ALLEN	VA		05/15/2025		528							528	528			
100204418	DETROIT	MI		04/01/2025		139							139	139			
100218488	CARROLLTON	GA		06/27/2025		1,187							1,187	1,187			
100211574	CLEVELAND	OH		06/23/2025		168							168	168			
100216366	SPRINGTOWN	TX		06/20/2025		187							187	187			
100207521	BALTIMORE	MD		04/29/2025		183							183	183			
100213175	CANTON	GA		05/29/2025		563							563	563			
100208747	CHEROKEE	AL		04/29/2025		178							178	178			
100207256	MESQUITE	TX		04/28/2025		299							299	299			
100202194	BOWLING GREEN	KY		04/17/2025		2,056							2,056	2,056			
100204582	NORTH LITTLE ROCK	AR		04/04/2025		587							587	587			
100204826	DENTON	TX		04/09/2025		279							279	279			
100213706	ELKHART	IN		05/29/2025		273							273	273			
100211384	CENTRAL POINT	OR		05/15/2025		379							379	379			
100204578	MEMPHIS	TN		04/04/2025		431							431	431			
100204424	INDIANAPOLIS	IN		04/01/2025		149							149	149			
100204637	BOCA RATON	FL		04/04/2025		319							319	319			
100208826	FLAGSTAFF	AZ		04/29/2025		180							180	180			
100208809	SAN DIEGO	CA		04/29/2025		1,615							1,615	1,615			
100218237	ORLANDO	FL		06/26/2025		192							192	192			
100216379	BROWNSVILLE	TX		06/20/2025		181							181	181			
100205907	LAVON	TX		04/15/2025		2,757							2,757	2,757			
100209844	DEARBORN HEIGHTS	MI		05/05/2025		282							282	282			
100206870	LE MARS	IA		04/24/2025		245							245	245			
100206985	ENNIS	TX		04/25/2025		289							289	289			
100205654	CINCINNATI	OH		05/09/2025		274							274	274			
100213267	PORT ST LUCIE	FL		05/29/2025		183							183	183			
100211505	LUBBOCK	TX		05/16/2025		270							270	270			
100216364	GRAND RAPIDS	MI		06/20/2025		201							201	201			
100204619	PHILADELPHIA	PA		04/04/2025		232							232	232			
100207741	PORT DEPOSIT	MD		04/29/2025		1,327							1,327	1,327			
100208400	DALLAS	TX		04/29/2025		774							774	774			
100208885	CAROLINA BEACH	NC		04/29/2025		471							471	471			
100213207	NEWBURYPORT	MA		05/29/2025		520							520	520			
100208030	LAS VEGAS	NV		04/29/2025		208							208	208			
100204409	BADIN	NC		04/01/2025		160							160	160			
100211058	GREELEY	CO		05/15/2025		542							542	542			
100211095	HENDERSON	NV		05/15/2025		176							176	176			
100213005	EUREKA	CA		05/29/2025		914							914	914			
100212899	DELRAY BEACH	FL		05/29/2025		1,182							1,182	1,182			
100208673	KATY	TX		04/29/2025		216							216	216			
100212926	HIGHLANDS RANCH	CO		05/29/2025		1,058							1,058	1,058			
100207674	COOPER CITY	FL		04/29/2025		(19,667)							(19,667)	(19,667)			
100209009	ROTTERDAM	NLD		04/29/2025		(37)							(37)		37		37

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100215761	MANASSAS	VA		06/12/2025		106,805							106,805	106,805			
100213144	STILLWATER	OK		05/29/2025		653							653	653			
100209861	WARREN	MI		05/05/2025		269							269	269			
100207647	DALY CITY	CA		04/29/2025		241							241	241			
100210448	READING	PA		05/12/2025		235							235	235			
100213333	ORO VALLEY	AZ		05/29/2025		686							686	686			
100218351	WORMERVEER	NLD		06/26/2025		(1)							(1)		1		1
100208032	BEAUMONT	CA		04/29/2025		182							182	182			
100216094	WILLARD	NC		06/17/2025		160							160	160			
100205020	PINELLAS PARK	FL		04/10/2025		207							207	207			
100216370	ADAMSVILLE	AL		06/20/2025		206							206	206			
100212844	UNITED KINGDOM	GBR		05/28/2025													
100214527	LOUISVILLE	KY		06/06/2025		174							174	174			
100213788	MORGANTOWN	WV		05/29/2025		160							160	160			
100208863	SAVANNAH	GA		04/29/2025		562							562	562			
100211356	EAST WINDSOR	NJ		05/15/2025		422							422	422			
100213034	CARLSBAD	CA		05/29/2025		668							668	668			
100209015	CULEMBORG	NLD		04/29/2025		(43)							(43)		43		43
100207773	SPARTANBURG	SC		04/29/2025		834							834	834			
100210771	AURORA	CO		05/15/2025		504							504	504			
100204564	EASTON	PA		04/04/2025		16,967							16,967	16,967			
100210978	GARLAND	TX		05/15/2025		520							520	520			
100213446	FREEHOLD	NJ		05/29/2025		1,296							1,296	1,296			
100212874	MODESTO	CA		05/29/2025		146							146	146			
100208401	TUSTIN	CA		04/29/2025		(38,151)							(38,151)	(38,151)			
100207572	ALGONQUIN	IL		04/29/2025		54,270							54,270	54,270			
100205070	WICHITA	KS		04/11/2025		286							286	286			
100204566	COLUMBUS	OH		04/04/2025		1,518							1,518	1,518			
100212967	WATERFORD	MI		05/29/2025		474							474	474			
100212281	PALM BAY	FL		05/28/2025		94,153							94,153	94,153			
100218298	UNITED KINGDOM	GBR		06/26/2025		32							32		(32)		(32)
100218329	UNITED KINGDOM	GBR		06/26/2025		14							14		(14)		(14)
100210835	MEDINA	OH		05/15/2025		527							527	527			
100204589	MEMPHIS	TN		04/04/2025		1,117							1,117	1,117			
100218236	ABILENE	TX		06/26/2025		170							170	170			
100218296	UNITED KINGDOM	GBR		06/26/2025		14							14		(14)		(14)
100215721	TAMPA	FL		06/13/2025		152							152	152			
100204975	BATON ROUGE	LA		04/10/2025		332							332	332			
100204980	GLEN ROSE	TX		04/10/2025		250							250	250			
100209859	BALTIMORE	MD		05/05/2025		250							250	250			
100210471	HOPEWELL	VA		05/12/2025		408							408	408			
100214519	SAN ANGELO	TX		06/06/2025		681							681	681			
100211313	TUCKERTON	NJ		05/15/2025		363							363	363			
100207708	TEMECULA	CA		04/29/2025		196							196	196			
100204586	JACKSONVILLE	AR		04/04/2025		403							403	403			
100213246	YUCCA VALLEY	CA		05/29/2025		512							512	512			
100208473	DALLAS	TX		04/29/2025		1,637							1,637	1,637			
100209129	UNITED KINGDOM	GBR		04/29/2025		23							23		(23)		(23)
100209996	DENVER	CO		05/07/2025		550							550	550			
100213086	FLOSSMOOR	IL		05/29/2025		370							370	370			
100204616	TYLER	TX		04/04/2025		251							251	251			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100218406	BRUNSSUM	NLD		06/26/2025		2							2		(2)		(2)
100207535	DULUTH	GA		04/29/2025		942							942	942			
100208794	CHULA VISTA	CA		04/29/2025		103							103	103			
100207851	GRANADA HILLS	CA		04/29/2025		813							813	813			
100208291	YUBA CITY	CA		04/29/2025		814							814	814			
100211051	TORRINGTON	WY		05/15/2025		471							471	471			
100206498	TAMPA	FL		04/22/2025		274							274	274			
100204436	BUFFALO	NY		04/01/2025		152							152	152			
100208582	ARLINGTON	TX		04/29/2025		307							307	307			
100205049	JACKSONVILLE	FL		04/11/2025		263							263	263			
100199205	COLUMBUS	GA		04/04/2025		145							145	145			
100209994	FRESNO	CA		05/07/2025		542							542	542			
100210902	LAS VEGAS	NV		05/15/2025		183							183	183			
100209850	STEUBENVILLE	OH		05/05/2025		270							270	270			
100213360	MESA	AZ		05/29/2025		474							474	474			
100204594	MEMPHIS	TN		04/04/2025		308							308	308			
100207904	TUCSON	AZ		04/29/2025		544							544	544			
100204559	BROOKVILLE	OH		04/04/2025		6,279							6,279	6,279			
100213153	MELBOURNE	FL		05/29/2025		1,244							1,244	1,244			
100210946	KEWASKUM	WI		05/15/2025		596							596	596			
100210865	NORFOLK	VA		05/15/2025		213							213	213			
100209033	TERNEUZEN	NLD		04/29/2025		(19)							(19)		19		19
100208957	ONTARIO	OH		04/29/2025		298							298	298			
100211436	GODLEY	TX		05/16/2025		332							332	332			
100209153	UNITED KINGDOM	GBR		04/29/2025		614							614	622	8		8
100215664	ATLANTA	GA		06/13/2025		178							178	178			
100204468	SALEM	OR		04/04/2025		4,354							4,354	4,354			
100205582	LENOIR CITY	TN		05/09/2025		234							234	234			
100212850	UNITED KINGDOM	GBR		05/28/2025		6							6		(6)		(6)
100213330	WACO	TX		05/29/2025		741							741	741			
100213121	GRAND RAPIDS	MI		05/29/2025		657							657	657			
100208439	MISSION VIEJO	CA		04/29/2025		636							636	636			
100212994	FALLBROOK	CA		05/29/2025		509							509	509			
100209998	GUYTON	GA		05/07/2025		556							556	556			
100214165	MISSION	TX		05/30/2025		228							228	228			
100207768	WATSONVILLE	CA		04/29/2025		554							554	554			
100209137	UNITED KINGDOM	GBR		04/29/2025													
100212828	UNITED KINGDOM	GBR		05/28/2025		9							9	9			
100218297	UNITED KINGDOM	GBR		06/26/2025		13							13		(13)		(13)
100218299	UNITED KINGDOM	GBR		06/26/2025		13							13		(13)		(13)
100218327	UNITED KINGDOM	GBR		06/26/2025		17							17		(17)		(17)
100209769	RICHTON PARK	IL		05/05/2025		244							244	244			
100204503	YUMA	AZ		04/04/2025		258							258	258			
100212065	VISALIA	CA		06/27/2025		225							225	225			
100211020	KISSIMMEE	FL		05/15/2025		403							403	403			
100211063	OXFORD	OH		05/15/2025		185							185	185			
100213204	OREGON CITY	OR		05/29/2025		1,174							1,174	1,174			
100211323	RICHLAND	WA		05/15/2025		506							506	506			
100211040	ACWORTH	GA		05/15/2025		125							125	125			
100218212	CHICAGO	IL		06/26/2025		77							77	77			
100213341	SACRAMENTO	CA		05/29/2025		542							542	542			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100216380	SEBRING	FL		06/20/2025		947							947	947			
500006516001	S-GRAVENHAGE	NLD		06/30/2025		(4)							(4)		4		4
100209151	UNITED KINGDOM	GBR		04/29/2025		(4)							(4)		4		4
100213120	LANSING	MI		05/29/2025		449							449	449			
100213008	TOMBALL	TX		05/29/2025		476							476	476			
100209132	UNITED KINGDOM	GBR		04/29/2025		425							425	413	(11)		(11)
100211276	BELTSVILLE	MD		05/15/2025		552							552	552			
100212066	ORLANDO	FL		06/27/2025		178							178	178			
100206566	MEMPHIS	TN		04/22/2025		428							428	428			
100211272	LEVITTOWN	PA		05/15/2025		746							746	746			
100212824	UNITED KINGDOM	GBR		05/28/2025		17							17	9	(8)		(8)
100218303	UNITED KINGDOM	GBR		06/26/2025		272							272	245	(27)		(27)
100209138	UNITED KINGDOM	GBR		04/29/2025		25							25		(25)		(25)
100209840	MACON	GA		05/05/2025		237							237	237			
100213785	GRAHAM	NC		05/29/2025		274							274	274			
100212347	ATLANTA	GA		05/28/2025		287							287	287			
100206370	NOVATO	CA		05/22/2025		287							287	287			
100211646	MILLVILLE	NJ		05/16/2025		242							242	242			
100213024	POWAY	CA		05/29/2025		1,569							1,569	1,569			
100211347	TRACY	CA		05/15/2025		540							540	540			
100207320	HAMPTON	VA		04/28/2025		295							295	295			
100211053	MIAMI	FL		05/15/2025		153							153	153			
100207430	KANSAS CITY	KS		04/29/2025		220							220	220			
100208889	SHELBY TOWNSHIP	MI		04/29/2025		421							421	421			
100210491	BELMONT	NC		05/12/2025		247							247	247			
100210493	BELMONT	NC		05/12/2025		274							274	274			
100207696	MELBOURNE	FL		04/29/2025		462							462	462			
100212918	CREEDE	CO		05/29/2025		100							100	100			
100213084	BATAVIA	OH		05/29/2025		161							161	161			
100213183	WINTER GARDEN	FL		05/29/2025		469							469	469			
100214523	HEATH SPRINGS	SC		06/06/2025		694							694	694			
100215890	PROVIDENCE	RI		06/16/2025		86							86	86			
100209775	DECATUR	GA		05/05/2025		222							222	222			
100210033	JOHNS ISLAND	SC		05/07/2025		524							524	524			
100207592	COROLLA	NC		04/29/2025		471							471	471			
100208503	PORT ORCHARD	WA		04/29/2025		25,897							25,897	25,897			
100208174	QUEEN CREEK	AZ		04/29/2025		(2,789)							(2,789)	(2,789)			
100212858	UNITED KINGDOM	GBR		05/28/2025		5							5		(5)		(5)
100211030	MARION	MA		05/15/2025		543							543	543			
100210483	BELMONT	NC		05/12/2025		262							262	262			
100210488	BELMONT	NC		05/12/2025		268							268	268			
100212865	SUMMERVILLE	SC		05/29/2025		683							683	683			
100205694	WESTLAND	MI		05/09/2025		241							241	241			
100210802	WEATHERFORD	TX		05/15/2025		166							166	166			
100208648	ELMWOOD PARK	IL		04/29/2025		589							589	589			
100208729	MENIFEE	CA		04/29/2025		197							197	197			
100204427	DETROIT	MI		04/01/2025		129							129	129			
100204416	ST. LOUIS	MO		04/01/2025		139							139	139			
100212536	TOLEDO	OH		05/29/2025		72							72	72			
100214180	MORRISTOWN	TN		05/30/2025		189							189	189			
100211241	KENT	WA		05/15/2025		143							143	143			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211160	PINE GROVE	CA		05/15/2025		415							415	415			
100204706	GREENSBORO	NC		04/08/2025		250							250	250			
100210953	GORHAM	ME		05/15/2025		559							559	559			
100212915	BUENA PARK	CA		05/29/2025		484							484	484			
100207787	WALNUT CREEK	CA		04/29/2025		262							262	262			
100212889	WINTER GARDEN	FL		05/29/2025		636							636	636			
100210009	KINGS MOUNTAIN	NC		05/07/2025		698							698	698			
100207989	LANCASTER	CA		04/29/2025		479							479	479			
100210922	CANTON	GA		05/15/2025		435							435	435			
100208871	NOTTINGHAM	PA		04/29/2025		701							701	701			
100210788	RENO	NV		05/15/2025		706							706	706			
100213159	FOUNTAIN	CO		05/29/2025		172							172	172			
100213162	SACRAMENTO	CA		05/29/2025		232							232	232			
100213098	MONROVIA	CA		05/29/2025		617							617	617			
100207987	GLENDALE	AZ		04/29/2025		912							912	912			
100212921	REDDING	CA		05/29/2025		479							479	479			
100204807	CLARKSTON	GA		04/09/2025		252							252	252			
100209134	UNITED KINGDOM	GBR		04/29/2025		25							25	3	(22)		(22)
100215908	PETALUMA	CA		06/17/2025		175							175	175			
100212855	UNITED KINGDOM	GBR		05/28/2025		8							8		(8)		(8)
100208683	FLORENCE	NJ		04/29/2025		593							593	593			
100208166	HOT SPRINGS	AR		04/29/2025		825							825	825			
100208682	PROSPECT HEIGHTS	IL		04/29/2025		107							107	107			
100211097	ESCALON	CA		05/15/2025		223							223	223			
100207657	SAVAGE	MN		04/29/2025		467							467	467			
100213430	VALENCIA	CA		05/29/2025		483							483	483			
100213352	PEYTON	CO		05/29/2025		2,849							2,849	2,849			
100206981	TULSA	OK		04/25/2025		263							263	263			
100211275	BELVIDERE	NJ		05/15/2025		307							307	307			
100213419	UPPER MARLBORO	MD		05/29/2025		509							509	509			
100211265	LAWRENCEVILLE	GA		05/15/2025		1,065							1,065	1,065			
100207757	TANEYTOWN	MD		04/29/2025		457							457	457			
100208669	LINCOLN	DE		04/29/2025		288							288	288			
100213340	PALM DESERT	CA		05/29/2025		3,746							3,746	3,746			
100208785	MORRISON	CO		04/29/2025		629							629	629			
100210931	EAGLE MOUNTAIN	UT		05/15/2025		467							467	467			
100211261	FEDERAL WAY	WA		05/15/2025		55,463							55,463	55,463			
100209141	UNITED KINGDOM	GBR		04/29/2025		13							13		(13)		(13)
100207857	HUMBLE	TX		04/29/2025		535							535	535			
100208662	GLENDALE	AZ		04/29/2025		640							640	640			
100213047	OCEANSIDE	CA		05/29/2025		458							458	458			
100212868	OAK RIDGE	NJ		05/29/2025		1,183							1,183	1,183			
100212988	BUENA PARK	CA		05/29/2025		2,061							2,061	2,061			
100208175	GREER	SC		04/29/2025		538							538	538			
100213058	LA HABRA	CA		05/29/2025		493							493	493			
100210030	NORCO	CA		05/07/2025		190							190	190			
100207687	RIDGEFIELD	CT		04/29/2025		712							712	712			
100207988	ALTON	NH		04/29/2025		290							290	290			
100213354	BOULDER CREEK	CA		05/29/2025		562							562	562			
100208516	TAFT	TN		04/29/2025		683							683	683			
100208349	WOODSTOCK	IL		04/29/2025		34,029							34,029	34,029			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100204627	FORT LAUDERDALE	FL		04/04/2025		233							233	233			
100211237	WEST VALLEY	UT		05/15/2025		576							576	576			
100212966	LOS BANOS	CA		05/29/2025		423							423	423			
100213406	GREER	SC		05/29/2025		462							462	462			
100211249	GRANBURY	TX		05/15/2025		496							496	496			
100208147	WALDORF	MD		04/29/2025		573							573	573			
100213212	ROGUE RIVER	OR		05/29/2025		425							425	425			
100218345	LEIDEN	NLD		06/26/2025		(5)							(5)		5		5
100209884	NEWTON	NC		06/11/2025		131							131	131			
100213010	OVIEDO	FL		05/29/2025		1,113							1,113	1,113			
100211004	LIVINGSTON	NJ		05/15/2025		493							493	493			
100216086	WASHINGTON	NC		06/17/2025		180							180	180			
100208847	HOLLISTER	CA		04/29/2025		407							407	407			
100215722	ATLANTA	GA		06/13/2025		94							94	94			
100210357	NEW SMYRNA BEACH	FL		05/09/2025		298							298	298			
100212962	PEMBROKE	GA		05/29/2025		463							463	463			
100208938	PEORIA	AZ		04/29/2025		258							258	258			
100210024	HARBOR CITY	CA		05/07/2025		518							518	518			
100208968	OWASSO	OK		04/29/2025		235							235	235			
100213018	NORTHRIDGE	CA		05/29/2025		546							546	546			
100207873	POWAY	CA		04/29/2025		195							195	195			
100212907	ROSWELL	GA		05/29/2025		609							609	609			
100211388	MODESTO	CA		05/15/2025		501							501	501			
100211351	PASCO	WA		05/15/2025		501							501	501			
100211316	FREDERICK	MD		05/15/2025		447							447	447			
100204880	MONROE	NC		04/10/2025		228							228	228			
100216118	ATLANTA	GA		06/17/2025		196							196	196			
100208807	EL CAJON	CA		04/29/2025		685							685	685			
100213002	EAGLE CREEK	OR		05/29/2025		969							969	969			
100213180	ROSWELL	GA		05/29/2025		178							178	178			
100218332	UNITED KINGDOM	GBR		06/26/2025		29							29	6	(23)		(23)
100208387	PHOENIX	AZ		04/29/2025		405							405	405			
100208457	SAN ANTONIO	TX		04/29/2025		425							425	425			
100212534	TOLEDO	OH		05/29/2025		72							72	72			
100211270	LAS VEGAS	NV		05/15/2025		672							672	672			
100212974	HUTTO	TX		05/29/2025		1,022							1,022	1,022			
100208252	MCKINNEY	TX		04/29/2025		3,441							3,441	3,441			
100208451	HARRIMAN	TN		04/29/2025		793							793	793			
100207681	SPARTA	WI		04/29/2025		745							745	745			
100211380	GAITHERSBURG	MD		05/15/2025		1,409							1,409	1,409			
100212853	UNITED KINGDOM	GBR		05/28/2025		6							6	6			
100212859	UNITED KINGDOM	GBR		05/28/2025		15							15	8	(7)		(7)
100218325	UNITED KINGDOM	GBR		06/26/2025		19							19		(19)		(19)
100209930	GOLDEN	CO		06/11/2025		157							157	157			
100207906	SAN DIEGO	CA		04/29/2025		1,161							1,161	1,161			
100208009	FLAGSTAFF	AZ		04/29/2025		539							539	539			
100208376	WESTLAKE VILLAGE	CA		04/29/2025		908							908	908			
100208253	WILLOWBROOK	IL		04/29/2025		1,039							1,039	1,039			
100210984	ALBUQUERQUE	NM		05/15/2025		516							516	516			
100210818	OWINGS MILLS	MD		05/15/2025		517							517	517			
325024872	ELKO	NV		04/23/2025		44							44	44			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100212778	S-GRAVENHAGE	NLD		05/28/2025		(32)							(32)		32		32
100208907	WEST PALM BEACH	FL		04/29/2025		635							635	635			
100213142	LAVEEN	AZ		05/29/2025		388							388	388			
100207652	FREDERICK	MD		04/29/2025		2,074							2,074	2,074			
100210837	KEYPORT	NJ		05/15/2025		524							524	524			
100208089	LINO LAKES	MN		04/29/2025		1,550							1,550	1,550			
100211144	LEANDER	TX		05/15/2025		524							524	524			
100207540	BYERS	CO		04/29/2025		208							208	208			
100208008	EDGEWATER	MD		04/29/2025		1,610							1,610	1,610			
100210336	OAK PARK	MI		05/09/2025		233							233	233			
100213411	BUENA PARK	CA		05/29/2025		3,684							3,684	3,684			
100209136	UNITED KINGDOM	GBR		04/29/2025		24							24		(24)		(24)
100212951	WORCESTER	MA		05/29/2025		362							362	362			
100208162	CAVE CREEK	AZ		04/29/2025		280							280	280			
100211602	VERO BEACH	FL		06/23/2025		76							76	76			
100210385	PEMBROKE PINES	FL		05/12/2025		249							249	249			
100207641	MABLETON	GA		04/29/2025		709							709	709			
100208138	KANSAS CITY	MO		04/29/2025		773							773	773			
100210039	SAN PEDRO	CA		05/07/2025		530							530	530			
100208777	SAN JOSE	CA		04/29/2025		939							939	939			
100208356	LAKEWOOD	CO		04/29/2025		792							792	792			
100213350	HENDERSON	NV		05/29/2025		790							790	790			
100213241	LOS ANGELES	CA		05/29/2025		295							295	295			
100208102	UPPER MARLBORO	MD		04/29/2025		459							459	459			
100213302	VENICE	FL		05/29/2025		482							482	482			
100213325	BROOMFIELD	CO		05/29/2025		482							482	482			
100213463	CLIFTON	NJ		05/29/2025		508							508	508			
100213127	BAKERSFIELD	CA		05/29/2025		514							514	514			
100212903	PACIFIC GROVE	CA		05/29/2025		571							571	571			
100213118	BATAVIA	OH		05/29/2025		717							717	717			
100208422	FRUITA	CO		04/29/2025		474							474	474			
100208639	SACRAMENTO	CA		04/29/2025		155							155	155			
100208904	PARAMOUNT	CA		04/29/2025		578							578	578			
100208354	VANCOUVER	WA		04/29/2025		25,383							25,383	25,383			
100208644	WOODBRIDGE	VA		04/29/2025		392							392	392			
100213225	OAKLAND	CA		05/29/2025		485							485	485			
100211258	FRAMINGHAM	MA		05/15/2025		3,566							3,566	3,566			
100208404	MESA	AZ		04/29/2025		496							496	496			
100208486	SAN TAN VLY	AZ		04/29/2025		496							496	496			
100208851	PORT ST LUCIE	FL		04/29/2025		501							501	501			
100208140	SHREWSBURY	NJ		04/29/2025		518							518	518			
100213258	AVONDALE	AZ		05/29/2025		456							456	456			
100208436	POMONA	KS		04/29/2025		48,057							48,057	48,057			
100207876	MANTECA	CA		04/29/2025		704							704	704			
100213321	MATTHEWS	NC		05/29/2025		399							399	399			
100207921	FRUIT COVE	FL		04/29/2025		517							517	517			
100213309	PORTLAND	TN		05/29/2025		947							947	947			
100213030	MIAMI	FL		05/29/2025		375							375	375			
100208609	LA PUENTE	CA		04/29/2025		1,094							1,094	1,094			
100208429	MATTHEWS	NC		04/29/2025		950							950	950			
100208769	STEVENSON RANCH	CA		04/29/2025		1,061							1,061	1,061			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210012	SAN DIEGO	CA		05/07/2025		531							531	531			
100208297	SALINAS	CA		04/29/2025		529							529	529			
100213021	ROCHESTER	WA		05/29/2025		590							590	590			
100214286	WARREN	MI		05/30/2025		149							149	149			
100212990	ST PETERSBURG	FL		05/29/2025		1,241							1,241	1,241			
100214835	OKLAHOMA CITY	OK		06/11/2025		166							166	166			
100208569	GILBERT	AZ		04/29/2025		122							122	122			
100213314	OLD BRIDGE	NJ		05/29/2025		1,166							1,166	1,166			
100208624	RANCHO CORDOVA	CA		04/29/2025		487							487	487			
100210013	FRESNO	CA		05/07/2025		512							512	512			
100213275	MODESTO	CA		05/29/2025		673							673	673			
100208150	ALHAMBRA	CA		04/29/2025		216							216	216			
100208218	SAN JOSE	CA		04/29/2025		688							688	688			
100213209	GOLDEN	CO		05/29/2025		795							795	795			
100216748	INKSTER	MI		06/23/2025		1,114							1,114	1,114			
100207905	COMMERCE CITY	CO		04/29/2025		3,192							3,192	3,192			
100207929	AUSTIN	TX		04/29/2025		1,510							1,510	1,510			
100213037	ARBUCKLE	CA		05/29/2025		303							303	303			
100211179	AVENEL	NJ		05/15/2025		77							77	77			
100211240	SPRINGVILLE	UT		05/15/2025		352							352	352			
100207949	RIVERSIDE	CA		04/29/2025		169							169	169			
100208368	CINCINNATI	OH		04/29/2025		403							403	403			
100207236	GARLAND	TX		04/28/2025		544							544	544			
100210928	DELTONA	FL		05/15/2025		425							425	425			
100208637	TAMASSEE	SC		04/29/2025		1,510							1,510	1,510			
100204408	BIRMINGHAM	AL		04/01/2025		78							78	78			
100208171	ALEXANDRIA	VA		04/29/2025		1,752							1,752	1,752			
100206059	WARREN	MI		05/16/2025		143							143	143			
100204701	TULUM	MEX		04/07/2025		217							217	217			
100206230	COLUMBUS	OH		04/17/2025		188							188	188			
100210029	FLOWER MOUND	TX		05/07/2025		390							390	390			
100208565	MESA	AZ		04/29/2025		604							604	604			
100213260	MINNEOLA	FL		05/29/2025		377							377	377			
100213297	CROFTON	MD		05/29/2025		1,011							1,011	1,011			
100207737	JOHNSTON	RI		04/29/2025		437							437	437			
100209801	MUNCIE	IN		05/05/2025		200							200	200			
100208040	IRVING	TX		04/29/2025		383							383	383			
100208450	THURMONT	MD		04/29/2025		426							426	426			
100207701	MARIETTA	GA		04/29/2025		518							518	518			
100211029	HUMBLE	TX		05/15/2025		411							411	411			
100212754	HEERLEN	NLD		05/28/2025		(28)							(28)		28		28
100212829	UNITED KINGDOM	GBR		05/28/2025		15							15	8	(7)		(7)
100212832	UNITED KINGDOM	GBR		05/28/2025		14							14	8	(6)		(6)
100212838	UNITED KINGDOM	GBR		05/28/2025		1							1	6	5		5
100212841	UNITED KINGDOM	GBR		05/28/2025		511							511	506	(5)		(5)
100218318	UNITED KINGDOM	GBR		06/26/2025		19							19		(19)		(19)
100218326	UNITED KINGDOM	GBR		06/26/2025		24							24		(24)		(24)
100209139	UNITED KINGDOM	GBR		04/29/2025		532							532	540	8		8
100214536	RACINE	WI		06/06/2025		164							164	164			
100214070	IRVING	TX		05/30/2025		3,939							3,939	3,939			
100208853	HOUSTON	TX		04/29/2025		449							449	449			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208229	UNION	CT		04/29/2025		278							278	278			
100212912	MIAMI	FL		05/29/2025		173							173	173			
100210036	POMONA	CA		05/07/2025		137							137	137			
100214789	FLORENCE	SC		06/11/2025		173							173	173			
100218282	WYNNE	AR		06/26/2025		268							268	268			
100209154	UNITED KINGDOM	GBR		04/29/2025		1							1		(1)		(1)
100213368	KEARNS	UT		05/29/2025		78							78	78			
100209802	MEMPHIS	TN		05/05/2025		192							192	192			
100212723	ROTTERDAM	NLD		05/28/2025		(20)							(20)		20		20
100209860	GUN BARREL CITY	TX		05/05/2025		212							212	212			
100213158	PARKER	CO		05/29/2025		999							999	999			
100213028	ALTOONA	IA		05/29/2025		444							444	444			
100213288	FORT MILL	SC		05/29/2025		526							526	526			
100212929	MURFREESBORO	TN		05/29/2025		802							802	802			
100208219	NORTH HALEDON	NJ		04/29/2025		2,146							2,146	2,146			
100208287	HUNTERSVILLE	NC		04/29/2025		916							916	916			
100208827	VICTORVILLE	CA		04/29/2025		1,076							1,076	1,076			
100208169	LOS ANGELES	CA		04/29/2025		162							162	162			
100209757	DETROIT	MI		05/05/2025		214							214	214			
100210921	TUCSON	AZ		05/15/2025		147							147	147			
100209100	LEEUWARDEN	NLD		04/29/2025		1,737							1,737	1,820	83		83
325022374	ELKO	NV		04/23/2025		44							44	44			
100211268	TAYLORS	SC		05/15/2025		411							411	411			
100207693	WAYNESVILLE	NC		04/29/2025		425							425	425			
100213793	SAVANNAH	GA		05/29/2025		162							162	162			
100216035	WRIGHTWOOD	CA		06/17/2025		1,234							1,234	1,234			
100207615	DAMASCUS	MD		04/29/2025		567							567	567			
100209142	UNITED KINGDOM	GBR		04/29/2025		7							7		(7)		(7)
100207552	WILDOMAR	CA		04/29/2025		373							373	373			
100209856	TOLEDO	OH		05/05/2025		214							214	214			
100207984	RAMONA	CA		04/29/2025		501							501	501			
100208118	SANTA MARIA	CA		04/29/2025		330							330	330			
100207447	BATTLE CREEK	MI		04/29/2025		210							210	210			
100211387	ORLANDO	FL		05/15/2025		428							428	428			
100210994	LAS VEGAS	NV		05/15/2025		278							278	278			
100214668	JACKSONVILLE	AR		06/11/2025		197							197	197			
100212287	JOHNSTOWN	NY		05/28/2025		277							277	277			
100213251	TAMPA	FL		05/29/2025		156							156	156			
100208367	CITRUS HEIGHTS	CA		04/29/2025		306							306	306			
100213361	NEW MARKET	MD		05/29/2025		753							753	753			
100208396	LAS VEGAS	NV		04/29/2025		443							443	443			
100209105	ROTTERDAM	NLD		04/29/2025		(32)							(32)		32		32
100208892	RUTHERFORD	NJ		04/29/2025		1,709							1,709	1,709			
100213106	TAMPA	FL		05/29/2025		947							947	947			
100208497	LEHI	UT		04/29/2025		182							182	182			
100212949	OCOEE	FL		05/29/2025		560							560	560			
100211001	NORTH READING	MA		05/15/2025		715							715	715			
100212731	ROTTERDAM	NLD		05/28/2025		1,671							1,671	1,768	97		97
100208838	NORTH ROYALTON	OH		04/29/2025		681							681	681			
100211218	HENDERSON	NV		05/15/2025		435							435	435			
100212848	UNITED KINGDOM	GBR		05/28/2025		1,206							1,206	1,208	2		2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100209864	PHILADELPHIA	PA		05/05/2025		229							229	229			
100208215	CORPUS CHRISTI	TX		04/29/2025		(29,681)							(29,681)	(29,681)			
100218397	ARNHEM	NLD		06/26/2025		(6)							(6)		6		6
100208158	SAN DIEGO	CA		04/29/2025		159							159	159			
100213143	GILROY	CA		05/29/2025		928							928	928			
100207884	CINCINNATI	OH		04/29/2025		210							210	210			
100210001	IMPERIAL	CA		05/07/2025		577							577	577			
100210775	FORT WALTON BEACH	FL		05/15/2025		362							362	362			
100207779	CLEWISTON	FL		04/29/2025		1,254							1,254	1,254			
100207939	CANTERBURY	CT		04/29/2025		1,578							1,578	1,578			
100218315	UNITED KINGDOM	GBR		06/26/2025		16							16		(16)		(16)
100208623	LAWRENCEBURG	KY		04/29/2025		235							235	235			
100213390	MARYVILLE	TN		05/29/2025		875							875	875			
100211146	ATLANTA	GA		05/15/2025		386							386	386			
100208190	SAN DIEGO	CA		04/29/2025		704							704	704			
100208522	ONSTED	MI		04/29/2025		566							566	566			
100211115	NIXA	MO		05/15/2025		345							345	345			
100207699	WARMINSTER	PA		04/29/2025		412							412	412			
100208877	MOUNT PROSPECT	IL		04/29/2025		738							738	738			
100214525	METAIRIE	LA		06/06/2025		150							150	150			
100213215	LAS VEGAS	NV		05/29/2025		472							472	472			
100210981	MANCHESTER	NH		05/15/2025		370							370	370			
100209133	UNITED KINGDOM	GBR		04/29/2025		1							1		(1)		(1)
100209140	UNITED KINGDOM	GBR		04/29/2025		(4)							(4)		4		4
100218304	UNITED KINGDOM	GBR		06/26/2025		27							27		(27)		(27)
100208096	TOLLHOUSE	CA		04/29/2025		397							397	397			
100208721	MARGATE	FL		04/29/2025		546							546	546			
100213112	LEWISBURG	TN		05/29/2025		859							859	859			
100213004	OXNARD	CA		05/29/2025		509							509	509			
100208357	KANNAPOLIS	NC		04/29/2025		732							732	732			
100208128	GUNNISON	CO		04/29/2025		422							422	422			
100208437	COVINGTON	WA		04/29/2025		267							267	267			
100211041	GRAYSLAKE	IL		05/15/2025		266							266	266			
100208475	KISSIMMEE	FL		04/29/2025		1,326							1,326	1,326			
100207591	WHITMORE	CA		04/29/2025		805							805	805			
100208776	COVINA	CA		04/29/2025		1,208							1,208	1,208			
100212852	UNITED KINGDOM	GBR		05/28/2025		1							1	5	4		4
100204437	OLNEY	IL		04/01/2025		108							108	108			
100212898	LAKE CHARLES	LA		05/29/2025		480							480	480			
100212273	NEW ORLEANS	LA		05/28/2025		212							212	212			
100210381	EVANSVILLE	IN		05/12/2025		184							184	184			
100213458	AURORA	CO		05/29/2025		387							387	387			
100213135	ARLINGTON	TX		05/29/2025		459							459	459			
100218314	UNITED KINGDOM	GBR		06/26/2025		11							11		(11)		(11)
100207636	PORT SAINT LUCIE	FL		04/29/2025		495							495	495			
100211306	GREEN BAY	WI		05/15/2025		341							341	341			
100213454	LYNDHURST	NJ		05/29/2025		586							586	586			
100208631	HUGHSON	CA		04/29/2025		297							297	297			
100205021	GAYLORD	MI		04/10/2025		134							134	134			
100207676	PORTSMOUTH	VA		04/29/2025		302							302	302			
100207612	ORANGEVALE	CA		04/29/2025		332							332	332			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100214841	HOPKINS	MN		06/11/2025		145							145	145			
100213219	SEBRING	FL		05/29/2025		952							952	952			
100208080	SURPRISE	AZ		04/29/2025		241							241	241			
100213344	BOILING SPRINGS	PA		05/29/2025		479							479	479			
100213335	SHELBYVILLE	KY		05/29/2025		461							461	461			
100218320	UNITED KINGDOM	GBR		06/26/2025		26							26		(26)		(26)
100209121	UNITED KINGDOM	GBR		04/29/2025		8							8		(8)		(8)
100208755	GRAND JUNCTION	CO		04/29/2025		654							654	654			
100210973	BARBOURSVILLE	VA		05/15/2025		432							432	432			
100213190	JASPER	GA		05/29/2025		1,205							1,205	1,205			
100207691	SCOTTSBLUFF	NE		04/29/2025		373							373	373			
100211186	HURRICANE	UT		05/15/2025		175							175	175			
100214825	SAINT LOUIS	MO		06/11/2025		195							195	195			
100211335	STROUDSBURG	PA		05/15/2025		365							365	365			
100207560	FLEMINGTON	NJ		04/29/2025		(3,021)							(3,021)	(3,021)			
100208714	RIO RICO	AZ		04/29/2025		1,733							1,733	1,733			
100209718	LEBANON	PA		05/05/2025		202							202	202			
100212931	RIVERSIDE	CA		05/29/2025		2,303							2,303	2,303			
100213268	ANGEL FIRE	NM		05/29/2025		304							304	304			
100207861	SANTA CLARITA	CA		04/29/2025		187							187	187			
100208671	LINCOLN	CA		04/29/2025		(10,000)							(10,000)	(10,000)			
100211318	WOODBRIDGE	VA		05/15/2025		380							380	380			
100216063	GLEN ROSE	TX		06/17/2025		130							130	130			
100208589	MIAMI	FL		04/29/2025		564							564	564			
100212945	MONROE	OH		05/29/2025		1,165							1,165	1,165			
500006415002	ARNHEM	NLD		06/30/2025		(3)							(3)		3		3
100208912	LAKESIDE	CA		04/29/2025		440							440	440			
100208722	COLONIAL HEIGHTS	VA		04/29/2025		360							360	360			
100213370	CARROLLTON	GA		05/29/2025		412							412	412			
100213394	SOCIAL CIRCLE	GA		05/29/2025		432							432	432			
100214687	CLEVELAND	OH		06/11/2025		183							183	183			
100213164	PARKER	CO		05/29/2025		402							402	402			
100212973	WAYNE	NJ		05/29/2025		366							366	366			
100211105	PHOENIX	AZ		05/15/2025		283							283	283			
100211137	FORT MYERS	FL		05/15/2025		302							302	302			
100211046	ALEXANDRIA	VA		05/15/2025		316							316	316			
100210832	HAMDEN	CT		05/15/2025		326							326	326			
100208874	MIDDLETOWN	DE		04/29/2025		291							291	291			
100211130	PRINEVILLE	OR		05/15/2025		327							327	327			
100211141	LEVITTOWN	PA		05/15/2025		334							334	334			
100211285	JASPER	GA		05/15/2025		254							254	254			
100218331	UNITED KINGDOM	GBR		06/26/2025		23							23	6	(17)		(17)
100208745	RED OAK	TX		04/29/2025		275							275	275			
100210964	MELISSA	TX		05/15/2025		244							244	244			
100207885	CALABASH	NC		04/29/2025		473							473	473			
100213193	JACKSONVILLE	NC		05/29/2025		(741)							(741)	(741)			
100213007	HERCULES	CA		05/29/2025		285							285	285			
100213113	OMAHA	NE		05/29/2025		386							386	386			
100210846	SPOKANE	WA		05/15/2025		325							325	325			
100208532	ANKENY	IA		04/29/2025		1,426							1,426	1,426			
100213038	FLOWER MOUND	TX		05/29/2025		61							61	61			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213188	ROCKFORD	WA		05/29/2025		340							340	340			
100211228	ANTELOPE	CA		05/15/2025		412							412	412			
100211147	ELLENSBURG	WA		05/15/2025		307							307	307			
100209835	READING	PA		05/05/2025		184							184	184			
100208192	PLYMOUTH	MA		04/29/2025		365							365	365			
100207740	KANSAS CITY	MO		04/29/2025		1,793							1,793	1,793			
100211057	OWENS CROSS ROADS	AL		05/15/2025		696							696	696			
100208533	SUMMERVILLE	SC		04/29/2025		698							698	698			
100214720	DETROIT	MI		06/11/2025		220							220	220			
100208321	PORT SAINT LUCIE	FL		04/29/2025		28							28	28			
100213201	GREENFIELD	IN		05/29/2025		314							314	314			
100208177	RICHMOND	CA		04/29/2025		324							324	324			
100213408	BAKERSFIELD	CA		05/29/2025		858							858	858			
100208655	LITTLETON	CO		04/29/2025		2,670							2,670	2,670			
100207819	ALLENDALE	MI		04/29/2025		265							265	265			
100207538	JASPER	GA		04/29/2025		357							357	357			
100208859	WILTON	CT		04/29/2025		372							372	372			
100208071	PLUMAS LAKE	CA		04/29/2025		260							260	260			
100208456	LAUREL	MD		04/29/2025		641							641	641			
100211039	LAVACA	AR		05/15/2025		281							281	281			
100212825	UNITED KINGDOM	GBR		05/28/2025		9							9	6	(2)		(2)
100208114	LOS ANGELES	CA		04/29/2025		584							584	584			
100207695	AUBURN	CA		04/29/2025		2,112							2,112	2,112			
100204410	LEXINGTON	NC		04/01/2025		111							111	111			
100207586	LAUREL	MD		04/29/2025		393							393	393			
100210986	WEYERS CAVE	VA		05/15/2025		353							353	353			
100213382	NEW ORLEANS	LA		05/29/2025		120							120	120			
100208580	FLORIDA CITY	FL		04/29/2025		113							113	113			
100212293	JOHNSTOWN	NY		05/28/2025		241							241	241			
100207994	VALLEJO	CA		04/29/2025		140							140	140			
100208702	RANCHO MISSION VIEJO	CA		04/29/2025		950							950	950			
100207983	PLACENTIA	CA		04/29/2025		970							970	970			
100208638	SAN DIEGO	CA		04/29/2025		225							225	225			
100208235	SENOIA	GA		04/29/2025		469							469	469			
100213274	SILVER SPRING	MD		05/29/2025		386							386	386			
100213422	DANE	WI		05/29/2025		12,496							12,496	12,496			
100208283	RAEFORD	NC		04/29/2025		379							379	379			
100208612	LANCASTER	CA		04/29/2025		134							134	134			
100207968	WEST RIVER	MD		04/29/2025		402							402	402			
100207964	FRESNO	CA		04/29/2025		413							413	413			
100213262	RUSTBURG	VA		05/29/2025		355							355	355			
100207758	CASTAIC	CA		04/29/2025		400							400	400			
100213191	ALPHARETTA	GA		05/29/2025		459							459	459			
100208611	SAN DIEGO	CA		04/29/2025		4,109							4,109	4,109			
100210772	GREEN COVE SPRINGS	FL		05/15/2025		533							533	533			
100211080	ALTOONA	PA		05/15/2025		439							439	439			
100208684	WEST PALM BEACH	FL		04/29/2025		532							532	532			
100210945	LAS VEGAS	NV		05/15/2025		296							296	296			
100212856	UNITED KINGDOM	GBR		05/28/2025		1,460							1,460	1,456	(4)		(4)
100213101	ROCKLIN	CA		05/29/2025		817							817	817			
100212897	HENDERSONVILLE	NC		05/29/2025		423							423	423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100208862	HESPERIA	CA		04/29/2025		364							364	364			
100211104	BARTLETT	IL		05/15/2025		397							397	397			
100211003	HUDSON	OH		05/15/2025		341							341	341			
100210037	BAKERSFIELD	CA		05/07/2025		426							426	426			
100211381	LAKE PLACID	FL		05/15/2025		356							356	356			
100218354	MIDDELBURG	NLD		06/26/2025		2							2		(2)		(2)
100212997	WILLIAMSTOWN	VT		05/29/2025		342							342	342			
100211129	LINCOLN	CA		05/15/2025		107							107	107			
100211378	STAFFORD SPRINGS	CT		05/15/2025		405							405	405			
100210861	LAUREL	MD		05/15/2025		288							288	288			
100211070	BAKERSFIELD	CA		05/15/2025		306							306	306			
100210996	HILO	HI		05/15/2025		306							306	306			
100210951	TACOMA	WA		05/15/2025		311							311	311			
100210867	CLEVELAND	GA		05/15/2025		316							316	316			
100210982	LOGANVILLE	GA		05/15/2025		383							383	383			
100212923	OAK HARBOR	WA		05/29/2025		3,635							3,635	3,635			
100211325	HOMESTEAD	FL		05/15/2025		285							285	285			
100211171	MOSELEY	VA		05/15/2025		192							192	192			
100211399	FREDERICK	MD		05/15/2025		512							512	512			
100211364	ERIE	CO		05/15/2025		540							540	540			
100212981	ORLANDO	FL		05/29/2025		329							329	329			
100208661	FULLERTON	CA		04/29/2025		(6,000)							(6,000)	(6,000)			
100210826	KATHLEEN	GA		05/15/2025		352							352	352			
100208257	BETHALTO	IL		04/29/2025		414							414	414			
100211203	NORFOLK	VA		05/15/2025		3,857							3,857	3,857			
100212864	RUTHER GLEN	VA		05/29/2025		324							324	324			
100211045	BEAR	DE		05/15/2025		137							137	137			
100211093	CORNELIUS	OR		05/15/2025		363							363	363			
100212883	MIDDLETOWN	CT		05/29/2025		278							278	278			
100213412	FERNDALE	WA		05/29/2025		534							534	534			
100211308	LOS ANGELES	CA		05/15/2025		125							125	125			
100210903	WACO	TX		05/15/2025		560							560	560			
100208199	BRECKENRIDGE	TX		04/29/2025		333							333	333			
100207557	ANN ARBOR	MI		04/29/2025		458							458	458			
100214867	BUFFALO	NY		06/11/2025		183							183	183			
100208035	JACKSONVILLE	AR		04/29/2025		333							333	333			
100207849	CICERO	IL		04/29/2025		359							359	359			
100207568	NEWARK	DE		04/29/2025		372							372	372			
100210987	SAN DIMAS	CA		05/15/2025		796							796	796			
100210909	BURIEN	WA		05/15/2025		1,342							1,342	1,342			
100213391	WILLIAMSBURG	OH		05/29/2025		287							287	287			
100211412	SHAWNEE	KS		05/15/2025		1,365							1,365	1,365			
100211273	HOLLISTER	CA		05/15/2025		353							353	353			
100208081	LITTLETON	CO		04/29/2025		38,878							38,878	38,878			
100213294	PORT ST LUCIE	FL		05/29/2025		1,856							1,856	1,856			
100208823	TUCSON	AZ		04/29/2025		115							115	115			
100213067	HAGERSTOWN	MD		05/29/2025		272							272	272			
100213416	CEDAR GROVE	NJ		05/29/2025		777							777	777			
100213177	WINCHESTER	CA		05/29/2025		(4,895)							(4,895)	(4,895)			
100213128	HUNTSVILLE	TX		05/29/2025		346							346	346			
100213179	NASHVILLE	TN		05/29/2025		932							932	932			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208052	ORLANDO	FL		04/29/2025		545							545	545			
100207644	MISSION VIEJO	CA		04/29/2025		2,319							2,319	2,319			
100211283	PHOENIX	MD		05/15/2025		358							358	358			
100208698	CLEMENTS	MD		04/29/2025		255							255	255			
100211183	MONSON	MA		05/15/2025		359							359	359			
100213133	TEGA CAY	SC		05/29/2025		391							391	391			
100213155	UPPER MARLBORO	MD		05/29/2025		688							688	688			
100213451	JACKSONVILLE	FL		05/29/2025		486							486	486			
100209150	UNITED KINGDOM	GBR		04/29/2025		7							7		(7)		(7)
100212862	VACAVILLE	CA		05/29/2025		419							419	419			
100213366	BOULDER CITY	NV		05/29/2025		241							241	241			
100208063	WINDERMERE	FL		04/29/2025		384							384	384			
100213145	BALTIMORE	MD		05/29/2025		795							795	795			
100210966	HENDERSON	NV		05/15/2025		297							297	297			
100213243	HOLLY SPRINGS	NC		05/29/2025		744							744	744			
100214796	ATLANTA	GA		06/11/2025		125							125	125			
100209722	MACON	GA		05/05/2025		160							160	160			
100208642	POMPTON LAKES	NJ		04/29/2025		240							240	240			
100209753	MOLINE	IL		05/05/2025		171							171	171			
100211178	BASTROP	TX		05/15/2025		4,302							4,302	4,302			
100210014	TACOMA	WA		05/07/2025		370							370	370			
100208690	STILLWATER	MN		04/29/2025		383							383	383			
100208523	RANCHO MISSION VIEJO	CA		04/29/2025		1,170							1,170	1,170			
100207909	SAN FRANCISCO	CA		04/29/2025		3,000							3,000	3,000			
100208427	SANTA ROSA	CA		04/29/2025		399							399	399			
100207622	PAWTUCKET	RI		04/29/2025		423							423	423			
100212955	COLUMBUS	NJ		05/29/2025		1,116							1,116	1,116			
100208854	ASTORIA	OR		04/29/2025		58							58	58			
100208056	COLUMBIA	MD		04/29/2025		336							336	336			
100210792	KALISPELL	MT		05/15/2025		205							205	205			
100212964	SPOKANE VALLEY	WA		05/29/2025		404							404	404			
100208306	LAKE SAINT LOUIS	MO		04/29/2025		(9,034)							(9,034)	(9,034)			
100210913	CEDAR HILL	MO		05/15/2025		274							274	274			
100210957	ASHBURN	VA		05/15/2025		387							387	387			
100212827	UNITED KINGDOM	GBR		05/28/2025		1							1	5	4		4
100212970	MOHAVE VALLEY	AZ		05/29/2025		767							767	767			
100208435	HIALEAH	FL		04/29/2025		256							256	256			
100213282	GLEN BURNIE	MD		05/29/2025		70,019							70,019	70,019			
100212936	FLOWERY BRANCH	GA		05/29/2025		250							250	250			
100207596	CLARKSBURG	MD		04/29/2025		2,098							2,098	2,098			
100208917	MENTONE	IN		04/29/2025		265							265	265			
100211393	CASTAIC	CA		05/15/2025		393							393	393			
100207610	GERALD	MO		04/29/2025		575							575	575			
100213399	MACON	GA		05/29/2025		101							101	101			
100212971	HALIFAX	PA		05/29/2025		375							375	375			
100213387	NEW CASTLE	DE		05/29/2025		837							837	837			
100207663	CONWAY	AR		04/29/2025		437							437	437			
100208566	SCOTTSDALE	AZ		04/29/2025		578							578	578			
100218339	IJMUIDEN	NLD		06/26/2025		(7)							(7)		7		7
100208445	SAN DIEGO	CA		04/29/2025		150							150	150			
100207880	SANTEE	CA		04/29/2025		1,146							1,146	1,146			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207714	CASTAIC	CA		04/29/2025		209							209	209			
100210028	MILAN	MI		05/07/2025		393							393	393			
100207868	VALLEJO	CA		04/29/2025		484							484	484			
100207632	JACKSONVILLE	FL		04/29/2025		906							906	906			
100208782	SUFFIELD	CT		04/29/2025		626							626	626			
100208044	BEVERLY HILLS	FL		04/29/2025		162							162	162			
100208692	WARREN	NJ		04/29/2025		1,897							1,897	1,897			
100208493	BURLINGAME	CA		04/29/2025		572							572	572			
100213119	WEST CHESTERFIELD	NH		05/29/2025		605							605	605			
100213315	MENIFEE	CA		05/29/2025		268							268	268			
100212905	PLAINWELL	MI		05/29/2025		316							316	316			
100212904	PEMBROKE	NH		05/29/2025		329							329	329			
100213266	WESLEY CHAPEL	FL		05/29/2025		770							770	770			
100212956	WEST COVINA	CA		05/29/2025		367							367	367			
100213211	HEMET	CA		05/29/2025		953							953	953			
100213448	REDWOOD FALLS	MN		05/29/2025		462							462	462			
100208640	PASCO	WA		04/29/2025		380							380	380			
100208094	HOBE SOUND	FL		04/29/2025		386							386	386			
100211361	WILLISTON	FL		05/15/2025		839							839	839			
100213210	POWDER SPRINGS	GA		05/29/2025		348							348	348			
100208468	PORT SAINT LUCIE	FL		04/29/2025		319							319	319			
100212996	WASCO	CA		05/29/2025		283							283	283			
100208540	OVERLAND PARK	KS		04/29/2025		372							372	372			
100208250	WOODLAND	CA		04/29/2025		190							190	190			
100208485	COLUMBUS	OH		04/29/2025		189							189	189			
100208213	DOWNINGTOWN	PA		04/29/2025		1,701							1,701	1,701			
100211398	FAIRBURN	GA		05/15/2025		128							128	128			
100208509	SAN JOSE	CA		04/29/2025		2,215							2,215	2,215			
100207715	THORNDALE	PA		04/29/2025		346							346	346			
100207927	BEAUMONT	CA		04/29/2025		637							637	637			
100213055	CHINO HILLS	CA		05/29/2025		704							704	704			
100211066	AZLE	TX		05/15/2025		2,338							2,338	2,338			
100209155	UNITED KINGDOM	GBR		04/29/2025		1,673							1,673	1,683	10		10
100208528	ALISO VIEJO	CA		04/29/2025		386							386	386			
100208026	HIGHLAND	CA		04/29/2025		186							186	186			
100208911	NORTH CHARLESTON	SC		04/29/2025		347							347	347			
100213060	CATHEDRAL CITY	CA		05/29/2025		329							329	329			
100208479	CASSELBERRY	FL		04/29/2025		403							403	403			
100208846	SPRINGFIELD	OR		04/29/2025		466							466	466			
100212930	FAIRFIELD	OH		05/29/2025		1,233							1,233	1,233			
100213259	SAINT CLOUD	FL		05/29/2025		395							395	395			
100213026	DULUTH	MN		05/29/2025		282							282	282			
100212939	BECKER	MN		05/29/2025		1,484							1,484	1,484			
100208018	GLENDALE	AZ		04/29/2025		100							100	100			
100208603	RANDALLSTOWN	MD		04/29/2025		308							308	308			
100208618	SAN RAMON	CA		04/29/2025		4,214							4,214	4,214			
100207996	IRMO	SC		04/29/2025		216							216	216			
100211120	FONTANA	CA		05/15/2025		260							260	260			
100213438	BUCKEYE	AZ		05/29/2025		488							488	488			
100208724	HOOVER	AL		04/29/2025		19,915							19,915	19,915			
100207716	SAN ANTONIO	TX		04/29/2025		316							316	316			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208858	AKRON	OH		04/29/2025		433							433	433			
100207746	DEEP RIVER	CT		04/29/2025		242							242	242			
100211118	MEDINA	OH		05/15/2025		383							383	383			
100214185	ONTARIO	CA		05/30/2025		824							824	824			
100213312	POWAY	CA		05/29/2025		405							405	405			
100218335	UNITED KINGDOM	GBR		06/26/2025		25							25		(25)		(25)
100208817	BATON ROUGE	LA		04/29/2025		9,272							9,272	9,272			
100213017	TURLOCK	CA		05/29/2025		(33,500)							(33,500)	(33,500)			
100208869	SARASOTA	FL		04/29/2025		407							407	407			
100209143	UNITED KINGDOM	GBR		04/29/2025		1							1		(1)		(1)
100218309	UNITED KINGDOM	GBR		06/26/2025		10							10		(10)		(10)
100218323	UNITED KINGDOM	GBR		06/26/2025		17							17		(17)		(17)
100207777	LAKE LA	CA		04/29/2025		152							152	152			
100207932	PLANTATION	FL		04/29/2025		768							768	768			
100209152	UNITED KINGDOM	GBR		04/29/2025		412							412	405	(7)		(7)
100208539	LEXINGTON PARK	MD		04/29/2025		384							384	384			
100212884	WORCESTER	VT		05/29/2025		303							303	303			
100207629	CHATSWORTH	GA		04/29/2025		259							259	259			
100208207	RICHMOND	TX		04/29/2025		513							513	513			
100208002	SONORA	CA		04/29/2025		354							354	354			
100211169	TIJERAS	NM		05/15/2025		285							285	285			
100208419	PORT SAINT LUCIE	FL		04/29/2025		114							114	114			
100207547	POMONA	CA		04/29/2025		242							242	242			
100208300	ATOKA	TN		04/29/2025		646							646	646			
100208505	ESTACADA	OR		04/29/2025		329							329	329			
100212941	STOCKTON	CA		05/29/2025		254							254	254			
100213093	WILLIAMSTOWN	NJ		05/29/2025		356							356	356			
100212986	FRANKFORT	IL		05/29/2025		360							360	360			
100213027	WEST SACRAMENTO	CA		05/29/2025		371							371	371			
100208781	CHANTILLY	VA		04/29/2025		14,493							14,493	14,493			
100208931	SILVER SPRING	MD		04/29/2025		387							387	387			
100212869	KYLE	TX		05/29/2025		264							264	264			
100207725	LEVITTOWN	PA		04/29/2025		339							339	339			
100207733	OCEAN SHORES	WA		04/29/2025		389							389	389			
100208127	ELIZABETH	NJ		04/29/2025		314							314	314			
100207845	DISTRICT HEIGHTS	MD		04/29/2025		82							82	82			
100208646	UNION	KY		04/29/2025		354							354	354			
100208342	INGLEWOOD	CA		04/29/2025		955							955	955			
100210018	RICHLANDS	NC		05/07/2025		291							291	291			
100208561	ELLISVILLE	MO		04/29/2025		350							350	350			
100208652	BAKERSFIELD	CA		04/29/2025		255							255	255			
100208363	CHESAPEAKE	VA		04/29/2025		293							293	293			
100208740	JACKSONVILLE	FL		04/29/2025		242							242	242			
100208165	DANVILLE	VA		04/29/2025		650							650	650			
100213178	SALINE	MI		05/29/2025		749							749	749			
100207801	SACRAMENTO	CA		04/29/2025		305							305	305			
100211383	MONETT	MO		05/15/2025		195							195	195			
100208265	AMELIA	OH		04/29/2025		234							234	234			
100207235	AUBURN	MA		04/28/2025		2,455							2,455	2,455			
100208279	BETHLEHEM	PA		04/29/2025		333							333	333			
100208748	JERSEY VILLAGE	TX		04/29/2025		287							287	287			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208240	RICHMOND	TX		04/29/2025		374							374	374			
100212976	FREDERICKSBURG	VA		05/29/2025		276							276	276			
100207928	ROCKAWAY	NJ		04/29/2025		409							409	409			
100207981	FRESNO	CA		04/29/2025		70							70	70			
100211061	DAWSONVILLE	GA		05/15/2025		239							239	239			
100211401	MARIETTA	GA		05/15/2025		16,753							16,753	16,753			
100208193	MIRAMAR	FL		04/29/2025		115							115	115			
100208586	HACIENDA HTS	CA		04/29/2025		222							222	222			
100213109	HOLIDAY	FL		05/29/2025		331							331	331			
100208386	RIVERSIDE	CA		04/29/2025		763							763	763			
100207911	BRASELTON	GA		04/29/2025		119							119	119			
100213220	WEST COVINA	CA		05/29/2025		399							399	399			
100208829	ORLANDO	FL		04/29/2025		423							423	423			
100208899	PHILLIPSBURG	NJ		04/29/2025		262							262	262			
100207778	PHOENIX	AZ		04/29/2025		216							216	216			
100213292	QUEEN CREEK	AZ		05/29/2025		571							571	571			
100208716	GREENCASTLE	PA		04/29/2025		884							884	884			
100208077	POWDER SPGS	GA		04/29/2025		322							322	322			
100208222	BLOOMINGTON	CA		04/29/2025		112							112	112			
100210938	DUCK CREEK VILLAGE	UT		05/15/2025		272							272	272			
100213393	SPRINGVILLE	UT		05/29/2025		305							305	305			
100207915	CLERMONT	FL		04/29/2025		317							317	317			
100218319	UNITED KINGDOM	GBR		06/26/2025		14							14		(14)		(14)
100218391	ARNHEM	NLD		06/26/2025		1,221							1,221	1,228	6		6
100212846	UNITED KINGDOM	GBR		05/28/2025		304							304	305	1		1
100218415	EMMEN	NLD		06/26/2025		1,835							1,835	1,836	1		1
100211263	GILBERTSVILLE	PA		05/15/2025		83							83	83			
100213062	CASTALIAN SPRINGS	TN		05/29/2025		1,176							1,176	1,176			
100211314	BRICK TOWNSHIP	NJ		05/15/2025		237							237	237			
100210797	NEWBERRY	FL		05/15/2025		261							261	261			
100210995	MARLTON	NJ		05/15/2025		97							97	97			
100211103	TROUTVILLE	VA		05/15/2025		371							371	371			
100212910	MOUNT PROSPECT	IL		05/29/2025		41							41	41			
100211172	CHESTERFIELD	VA		05/15/2025		300							300	300			
100211052	DOWNINGTOWN	PA		05/15/2025		282							282	282			
100207690	MILWAUKEE	WI		04/29/2025		1,866							1,866	1,866			
100212831	UNITED KINGDOM	GBR		05/28/2025		4							4		(4)		(4)
100211289	ELLICOTT CITY	MD		05/15/2025		251							251	251			
100208927	CHICAGO	IL		04/29/2025		785							785	785			
100210828	TUCSON	AZ		05/15/2025		90							90	90			
100208606	SYLVA	NC		04/29/2025		580							580	580			
100213319	SIMPSONVILLE	SC		05/29/2025		695							695	695			
100208734	BLUFFTON	SC		04/29/2025		1,696							1,696	1,696			
100211343	HUNTSVILLE	AL		05/15/2025		297							297	297			
100212842	UNITED KINGDOM	GBR		05/28/2025													
100207562	FORT MILL	SC		04/29/2025		(22,458)							(22,458)	(22,458)			
100208355	EAGAN	MN		04/29/2025		308							308	308			
100210821	SUFFOLK	VA		05/15/2025		228							228	228			
100207753	CLOVIS	CA		04/29/2025		309							309	309			
100210949	DALLAS	GA		05/15/2025		214							214	214			
100211197	ELSMERE	KY		05/15/2025		306							306	306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210939	HELENA	AL		05/15/2025		281							281	281			
100213157	PLEASANT HILL	IA		05/29/2025		278							278	278			
100208800	WINCHESTER	CA		04/29/2025		274							274	274			
100212911	STUART	FL		05/29/2025		364							364	364			
100208421	HACIENDA HEIGHTS	CA		04/29/2025		380							380	380			
100213318	ROSSVILLE	GA		05/29/2025		208							208	208			
100207625	WATERFORD	CT		04/29/2025		275							275	275			
100210898	AUBREY	TX		05/15/2025		268							268	268			
100208818	WESTFIELD	IN		04/29/2025		265							265	265			
100212888	WEST PALM BEACH	FL		05/29/2025		251							251	251			
100211170	MOUNT ORAB	OH		05/15/2025		245							245	245			
100208405	LONG BRANCH	NJ		04/29/2025		(4,835)							(4,835)	(4,835)			
100207771	OAKDALE	CA		04/29/2025		367							367	367			
100208527	LOUISVILLE	KY		04/29/2025		248							248	248			
100210776	SAN ANTONIO	TX		05/15/2025		346							346	346			
100207879	WHITESBURG	GA		04/29/2025		124							124	124			
100211027	MIDDLETOWN	DE		05/15/2025		1,119							1,119	1,119			
100211366	PLYMOUTH MEETING	PA		05/15/2025		294							294	294			
100212900	WARETOWN	NJ		05/29/2025		355							355	355			
100210896	HOLLAND	MA		05/15/2025		238							238	238			
100207770	HOUSTON	TX		04/29/2025		280							280	280			
100207846	BROWNSVILLE	TX		04/29/2025		101							101	101			
100211008	RADCLIFF	KY		05/15/2025		687							687	687			
100213216	NOTTINGHAM	MD		05/29/2025		303							303	303			
100211295	HENDERSON	NV		05/15/2025		367							367	367			
100211337	ACWORTH	GA		05/15/2025		465							465	465			
100211071	PHARR	TX		05/15/2025		194							194	194			
100213137	CUMBERLAND	RI		05/29/2025		310							310	310			
100207719	VANCOUVER	WA		04/29/2025		368							368	368			
500006035002	GOIRLE	NLD		05/30/2025		1,164							1,164	1,211	46		46
100207683	WAXHAW	NC		04/29/2025		763							763	763			
100218343	MIDDELBURG	NLD		06/26/2025		(1)							(1)		1		1
100218933	PAYETTE	ID		06/27/2025		1,968							1,968	1,968			
100207890	IONIA	MI		04/29/2025		320							320	320			
100208584	AMISSVILLE	VA		04/29/2025		360							360	360			
100218376	HEERLEN	NLD		06/26/2025		1,289							1,289	1,293	4		4
100210972	STONECREST	GA		05/15/2025		292							292	292			
100208581	EL PASO	TX		04/29/2025		588							588	588			
100213166	DENVER	CO		05/29/2025		359							359	359			
100208294	SAINT LOUIS	MO		04/29/2025		429							429	429			
100208281	PALMETTO BAY	FL		04/29/2025		170							170	170			
100209123	UNITED KINGDOM	GBR		04/29/2025		236							236	228	(7)		(7)
100208234	PALMDALE	CA		04/29/2025		102							102	102			
100212288	JACKSONVILLE	FL		05/28/2025		163							163	163			
100213462	MONTROSE	CO		05/29/2025		339							339	339			
100208789	CROFTON	MD		04/29/2025		373							373	373			
100212851	UNITED KINGDOM	GBR		05/28/2025		4							4	4			
100218328	UNITED KINGDOM	GBR		06/26/2025		20							20		(20)		(20)
100208681	KENT	WA		04/29/2025		292							292	292			
100208122	TEHACHAPI	CA		04/29/2025		72							72	72			
100207852	HENDERSON	NV		04/29/2025		180							180	180			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213194	CASSELBERRY	FL		05/29/2025		341							341	341			
100208324	MORGAN HILL	CA		04/29/2025		431							431	431			
100211009	MADRAS	OR		05/15/2025		310							310	310			
100213255	PORTER RANCH	CA		05/29/2025		152							152	152			
100213250	EWING	NJ		05/29/2025		117							117	117			
100207829	PROSPERITY	SC		04/29/2025		115							115	115			
100208727	CANON CITY	CO		04/29/2025		305							305	305			
100208536	PHOENIX	AZ		04/29/2025		398							398	398			
100208411	LYNDEN	WA		04/29/2025		3,831							3,831	3,831			
100207563	CASTROVILLE	CA		04/29/2025		413							413	413			
100204951	OCALA	FL		04/10/2025		19,496							19,496	19,496			
100208636	SAN JOSE	CA		04/29/2025		524							524	524			
100208389	WESTLAKE VILLAGE	CA		04/29/2025		765							765	765			
100213092	MIDDLETOWN	OH		05/29/2025		414							414	414			
100211207	POCATELLO	ID		05/15/2025		533							533	533			
100208761	RENO	NV		04/29/2025		553							553	553			
100208050	WINTER GARDEN	FL		04/29/2025		1,442							1,442	1,442			
100210827	LANEXA	VA		05/15/2025		85							85	85			
100208119	PHOENIX	AZ		04/29/2025		525							525	525			
100208335	CHICO	CA		04/29/2025		211							211	211			
100211107	OLD TOWN	ME		05/15/2025		75							75	75			
100208337	APACHE JUNCTION	AZ		04/29/2025		147							147	147			
100211354	PANAMA CITY BEACH	FL		05/15/2025		212							212	212			
100210908	CHESNEE	SC		05/15/2025		532							532	532			
100211165	MESA	AZ		05/15/2025		230							230	230			
100211034	SURFSIDE BEACH	SC		05/15/2025		241							241	241			
100211210	MILLBROOK	AL		05/15/2025		249							249	249			
100207858	COVINA	CA		04/29/2025		367							367	367			
100211246	DAHLONEGA	GA		05/15/2025		239							239	239			
100208230	BULVERDE	TX		04/29/2025		547							547	547			
100208176	CORINTH	TX		04/29/2025		254							254	254			
100211037	BOWLING GREEN	MO		05/15/2025		257							257	257			
100213307	VALENCIA	CA		05/29/2025		86							86	86			
100211085	LEXINGTON	KY		05/15/2025		395							395	395			
100212734	NIJMEGEN	NLD		05/28/2025		1,135							1,135	1,199	64		64
100213230	EAST STROUDSBURG	PA		05/29/2025		195							195	195			
100213284	MORENO VALLEY	CA		05/29/2025		308							308	308			
100207558	BRISTOW	VA		04/29/2025		255							255	255			
100213020	ATLANTA	GA		05/29/2025		402							402	402			
100212843	UNITED KINGDOM	GBR		05/28/2025		10							10	5	(4)		(4)
100208393	GLENDALE	AZ		04/29/2025		607							607	607			
100208627	AIKEN	SC		04/29/2025		416							416	416			
325020492	ELKO	NV		04/23/2025		44							44	44			
100210844	PASADENA	CA		05/15/2025		274							274	274			
100213131	WEST JORDAN	UT		05/29/2025		373							373	373			
100210912	OAKHURST	CA		05/15/2025		239							239	239			
100207784	LA HABRA	CA		04/29/2025		678							678	678			
100208267	GILBERT	AZ		04/29/2025		476							476	476			
100211362	HUACHUCA CITY	AZ		05/15/2025		336							336	336			
100208015	EAST ORANGE	NJ		04/29/2025		216							216	216			
100208090	MODESTO	CA		04/29/2025		254							254	254			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208512	FORT WORTH	TX		04/29/2025		208							208	208			
100208233	LUCERNE	CA		04/29/2025		313							313	313			
100208155	GRAY	ME		04/29/2025		440							440	440			
100211333	SUNRISE	FL		05/15/2025		237							237	237			
100211287	MOUNT AIRY	MD		05/15/2025		476							476	476			
100208022	FORT WORTH	TX		04/29/2025		270							270	270			
100210925	BRINNON	WA		05/15/2025		88							88	88			
100208614	EL PASO	TX		04/29/2025		377							377	377			
100210983	JACKSONVILLE	FL		05/15/2025		105							105	105			
100207613	FORT WAYNE	IN		04/29/2025		343							343	343			
100208749	OKEECHOBEE	FL		04/29/2025		108							108	108			
100207977	CORONA	CA		04/29/2025		341							341	341			
100213435	DALLAS	TX		05/29/2025		221							221	221			
100212932	VISTA	CA		05/29/2025		625							625	625			
100213185	MANSFIELD	OH		05/29/2025		241							241	241			
100213397	TANEYTOWN	MD		05/29/2025		265							265	265			
100213082	PIERSON	MI		05/29/2025		262							262	262			
100213375	SUQUAMISH	WA		05/29/2025		262							262	262			
100213298	HOUSTON	TX		05/29/2025		616							616	616			
100212872	YORK	PA		05/29/2025		286							286	286			
100213083	MOUNT PLEASANT	TX		05/29/2025		321							321	321			
100212878	BILLINGS	MT		05/29/2025		336							336	336			
100213308	MORGANS POINT RESORT	TX		05/29/2025		361							361	361			
100213041	CHESTERFIELD	MI		05/29/2025		817							817	817			
100208762	ESSEX JUNCTION	VT		04/29/2025		376							376	376			
100207712	PORTLAND	TX		04/29/2025		799							799	799			
100208929	NEWBURY PARK	CA		04/29/2025		18,014							18,014	18,014			
100213071	CORTEZ	CO		05/29/2025		251							251	251			
100213434	JONESBORO	GA		05/29/2025		221							221	221			
100213343	CONCORD	NC		05/29/2025		255							255	255			
100213057	MILACA	MN		05/29/2025		331							331	331			
100213154	TRAVERSE CITY	MI		05/29/2025		190							190	190			
100207670	COVINGTON	LA		04/29/2025		281							281	281			
100213001	CANYON LAKE	TX		05/29/2025		137							137	137			
100208248	AUSTIN	TX		04/29/2025		401							401	401			
100211195	FREDERICK	MD		05/15/2025		289							289	289			
100207581	KISSIMMEE	FL		04/29/2025		260							260	260			
100211397	MONROE	GA		05/15/2025		88							88	88			
100207599	CROFTON	MD		04/29/2025		251							251	251			
100209145	UNITED KINGDOM	GBR		04/29/2025		13							13		(13)		(13)
100210853	RENO	NV		05/15/2025		443							443	443			
100208893	TAMARAC	FL		04/29/2025		257							257	257			
100207886	TENINO	WA		04/29/2025		203							203	203			
100207922	GREENVILLE	TX		04/29/2025		5,296							5,296	5,296			
100213320	GEORGETOWN	TX		05/29/2025		286							286	286			
100212845	UNITED KINGDOM	GBR		05/28/2025		10							10	5	(5)		(5)
100213066	SIMI VALLEY	CA		05/29/2025		82							82	82			
100213323	BUCKEYE	AZ		05/29/2025		255							255	255			
100207675	SEDRO WOOLLEY	WA		04/29/2025		298							298	298			
100210958	LITTLE RIVER	SC		05/15/2025		404							404	404			
100208072	SAN TAN VALLEY	AZ		04/29/2025		295							295	295			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100207875	YUBA CITY	CA		04/29/2025		145							145	145			
100207953	MOUNTAIN HOUSE	CA		04/29/2025		2,278							2,278	2,278			
100213349	CABLE	OH		05/29/2025		283							283	283			
100213095	MARYVILLE	TN		05/29/2025		558							558	558			
100218372	EINDHOVEN	NLD		06/26/2025		2,107							2,107	2,024	(83)		(83)
100212837	UNITED KINGDOM	GBR		05/28/2025		3							3	4			
100208130	LITTLE ELM	TX		04/29/2025		212							212	212			
100211077	WARD	ND		05/15/2025		82							82	82			
100211015	CRESTVIEW	FL		05/15/2025		226							226	226			
100212999	DOUGLASVILLE	GA		05/29/2025		505							505	505			
100207937	CHICAGO	IL		04/29/2025		200							200	200			
100208560	BALTIMORE	MD		04/29/2025		237							237	237			
100213203	WEST SACRAMENTO	CA		05/29/2025		149							149	149			
100213264	LA VERGNE	TN		05/29/2025		826							826	826			
100207607	TUSCUMBIA	AL		04/29/2025		279							279	279			
100213381	GRAND JUNCTION	CO		05/29/2025		532							532	532			
100207859	ATLANTA	GA		04/29/2025		214							214	214			
100213192	WINDERMERE	FL		05/29/2025		613							613	613			
100208239	VINELAND	NJ		04/29/2025		165							165	165			
100207531	KATY	TX		04/29/2025		179							179	179			
100212890	KINGSPORT	TN		05/29/2025		1,088							1,088	1,088			
100208152	VISTA	CA		04/29/2025		312							312	312			
100208031	RENO	NV		04/29/2025		92							92	92			
100218324	UNITED KINGDOM	GBR		06/26/2025		555							555	536	(19)		(19)
100211369	MANTECA	CA		05/15/2025		125							125	125			
100208495	SAN ANGELO	TX		04/29/2025		237							237	237			
100208093	GREEN BAY	WI		04/29/2025		191							191	191			
100208549	SPRING VALLEY	CA		04/29/2025		626							626	626			
100212804	GRONINGEN	NLD		05/28/2025		(19)							(19)		19		19
100208750	GILBERT	AZ		04/29/2025		1,158							1,158	1,158			
100208325	TRACY	CA		04/29/2025		135,398							135,398	130,398		(5,000)	(5,000)
100213299	MENIFEE	CA		05/29/2025		232							232	232			
100213444	AVONDALE	AZ		05/29/2025		236							236	236			
100212933	MIDDLETON	ID		05/29/2025		267							267	267			
100213449	RIO VISTA	CA		05/29/2025		772							772	772			
100213104	VIRGINIA BEACH	VA		05/29/2025		77							77	77			
100208055	WALLA WALLA	WA		04/29/2025		417							417	417			
100213029	SIMPSONVILLE	SC		05/29/2025		88							88	88			
100208365	CENTRALIA	WA		04/29/2025		563							563	563			
100213103	BURLINGTON	MI		05/29/2025		254							254	254			
100208567	JULIAN	CA		04/29/2025		282							282	282			
100212978	KILLEEN	TX		05/29/2025		254							254	254			
100213235	DISTRICT HEIGHTS	MD		05/29/2025		238							238	238			
100208845	NORTH LAS VEGAS	NV		04/29/2025		355							355	355			
100207997	SHARPSBURG	GA		04/29/2025		493							493	493			
100208340	QUEEN CREEK	AZ		04/29/2025		156							156	156			
100208552	CRESCO	PA		04/29/2025		556							556	556			
100212747	ARKEL	NLD		05/28/2025		1,065							1,065	1,127	61		61
100211175	HENDERSON	NV		05/15/2025		205							205	205			
100208135	LAS VEGAS	NV		04/29/2025		88							88	88			
100208803	SEVIERVILLE	TN		04/29/2025		277							277	277			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211345	WILLIAMSTOWN	NJ		05/15/2025		252							252	252			
100208487	EL DORADO HILLS	CA		04/29/2025		408							408	408			
100207943	WILMINGTON	NC		04/29/2025		564							564	564			
100208048	POMPTON LAKES	NJ		04/29/2025		306							306	306			
100210927	KILLEEN	TX		05/15/2025		62							62	62			
100208529	GLENDALE	AZ		04/29/2025		875							875	875			
100208489	LAND O LAKES	FL		04/29/2025		2,448							2,448	2,448			
100208568	ST PETERSBURG	FL		04/29/2025		505							505	505			
100208469	RIVERSIDE	CA		04/29/2025		250							250	250			
100211151	GLEN ALLEN	VA		05/15/2025		219							219	219			
100208273	COVINA	CA		04/29/2025		1,490							1,490	1,490			
100208148	NOVATO	CA		04/29/2025		329							329	329			
100211162	LITTLETON	CO		05/15/2025		103							103	103			
100211310	PLEASANT PRAIRIE	WI		05/15/2025		260							260	260			
100207913	LIBERAL	KS		04/29/2025		232							232	232			
100207839	PHOENIX	AZ		04/29/2025		294							294	294			
100210980	HIGHLAND	CA		05/15/2025		262							262	262			
100211122	EL PASO	TX		05/15/2025		543							543	543			
100213023	RIVERSIDE	CA		05/29/2025		198							198	198			
100208108	SAN ANTONIO	TX		04/29/2025		221							221	221			
100208790	EVERETT	WA		04/29/2025		242							242	242			
100207729	MOUNT PLEASANT	SC		04/29/2025		373							373	373			
100210930	WOODBRIDGE	VA		05/15/2025		244							244	244			
100211376	ALBUQUERQUE	NM		05/15/2025		58							58	58			
100208413	BLAINE	MN		04/29/2025		229							229	229			
100213049	CAROLINA SHORES	NC		05/29/2025		313							313	313			
100211379	OZARK	AL		05/15/2025		1,785							1,785	1,785			
100208258	WOODBURY	CT		04/29/2025		(6,763)							(6,763)	(6,763)			
100213056	GURNEE	IL		05/29/2025		(15,403)							(15,403)	(15,403)			
100213089	MADERA	CA		05/29/2025		575							575	575			
100211043	BATON ROUGE	LA		05/15/2025		214							214	214			
100211090	ST. JOHNS	FL		05/15/2025		228							228	228			
100212906	ROCKLEDGE	FL		05/29/2025		454							454	454			
100208881	EASTON	PA		04/29/2025		271							271	271			
100213247	WESTMINSTER	MD		05/29/2025		175							175	175			
100211309	TENINO	WA		05/15/2025		599							599	599			
100210854	PAGE	AZ		05/15/2025		222							222	222			
100211119	ALBUQUERQUE	NM		05/15/2025		245							245	245			
100211174	BALDWIN CITY	KS		05/15/2025		247							247	247			
100213277	BAYTOWN	TX		05/29/2025		472							472	472			
100210891	LAGUNA NIGUEL	CA		05/15/2025		251							251	251			
100208574	UMATILLA	OR		04/29/2025		192							192	192			
100210970	AKRON	OH		05/15/2025		461							461	461			
100210834	SEATTLE	WA		05/15/2025		1,319							1,319	1,319			
100208109	S PORTLAND	ME		04/29/2025		230							230	230			
100213365	NEWBURGH	IN		05/29/2025		211							211	211			
100210892	NEVADA	TX		05/15/2025		2,053							2,053	2,053			
100212840	UNITED KINGDOM	GBR		05/28/2025		2							2		(2)		(2)
100213181	METAIRIE	LA		05/29/2025		406							406	406			
100207747	LITTLETON	CO		04/29/2025		393							393	393			
100208628	MESA	AZ		04/29/2025		189							189	189			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213111	LIVERMORE	CA		05/29/2025		(3,586)							(3,586)	(3,586)			
100208806	BREA	CA		04/29/2025		425							425	425			
100208905	MIAMI	FL		04/29/2025		12,700							12,700	12,700			
100208210	LAMAR	AR		04/29/2025		2,151							2,151	2,151			
100208418	MARANA	AZ		04/29/2025		287							287	287			
100207732	TEXARKANA	AR		04/29/2025		928							928	928			
100211331	CHESAPEAKE	VA		05/15/2025		239							239	239			
100210942	AUBREY	TX		05/15/2025		267							267	267			
100208825	GALLATIN	TN		04/29/2025		659							659	659			
100207814	PINE MOUNTAIN	GA		04/29/2025		86							86	86			
100211219	AVONDALE	AZ		05/15/2025		181							181	181			
100208426	NEW CASTLE	PA		04/29/2025		465							465	465			
100208151	STAMFORD	CT		04/29/2025		784							784	784			
100208383	PHOENIX	AZ		04/29/2025		10,222							10,222	10,222			
100208378	OAKLEY	CA		04/29/2025		251							251	251			
100207682	NORTH VENICE	FL		04/29/2025		357							357	357			
100213304	FERNLEY	NV		05/29/2025		291							291	291			
100208103	SUMMERVILLE	SC		04/29/2025		54							54	54			
100210882	TOANO	VA		05/15/2025		1,461							1,461	1,461			
100207706	ALBUQUERQUE	NM		04/29/2025		282							282	282			
100208260	CHICAGO	IL		04/29/2025		198							198	198			
100207634	SILVER CREEK	GA		04/29/2025		740							740	740			
100207769	CHICO	CA		04/29/2025		304							304	304			
100210924	ACWORTH	GA		05/15/2025		379							379	379			
100212867	LOUISVILLE	KY		05/29/2025		3,463							3,463	3,463			
100213265	WAXHAW	NC		05/29/2025		304							304	304			
100211078	COTTAGE GROVE	OR		05/15/2025		231							231	231			
100207750	TRUSSVILLE	AL		04/29/2025		263							263	263			
100211184	LONGVIEW	WA		05/15/2025		233							233	233			
100207935	KING WILLIAM	VA		04/29/2025		1,570							1,570	1,570			
100207992	SIMI VALLEY	CA		04/29/2025		379							379	379			
100211123	PHOENIX	AZ		05/15/2025		408							408	408			
100209125	UNITED KINGDOM	GBR		04/29/2025		15							15	2	(13)		(13)
100207573	HEPHZIBAH	GA		04/29/2025		946							946	946			
100207662	CORPUS CHRISTI	TX		04/29/2025		10,140							10,140	10,140			
100210824	MARANA	AZ		05/15/2025		238							238	238			
500006288001	S-GRAVENHAGE	NLD		05/30/2025		(2)							(2)		2		2
500006288002	S-GRAVENHAGE	NLD		05/30/2025		959							959	991	32		32
100212768	LEEUWARDEN	NLD		05/28/2025		1,352							1,352	1,421	68		68
100218392	ARNHEM	NLD		06/26/2025		(3)							(3)		3		3
100207867	HAWTHORNE	NJ		04/29/2025		248							248	248			
100211298	BOUNTIFUL	UT		05/15/2025		270							270	270			
100213456	FALL RIVER	MA		05/29/2025		188							188	188			
100213452	PHOENIX	AZ		05/29/2025		320							320	320			
100208414	BUTLER	PA		04/29/2025		731							731	731			
100208075	EXPORT	PA		04/29/2025		244							244	244			
100208125	WHITTIER	CA		04/29/2025		520							520	520			
100213380	BAY MINETTE	AL		05/29/2025		361							361	361			
100208290	OXNARD	CA		04/29/2025		630							630	630			
100207802	TEMPLE HILLS	MD		04/29/2025		454							454	454			
100211112	BUCKEYE	AZ		05/15/2025		253							253	253			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208220	ANTIOCH	CA		04/29/2025		104							104	104			
100211377	COLUMBUS	OH		05/15/2025		633							633	633			
100208013	ST PETERSBURG	FL		04/29/2025		450							450	450			
100211355	KENNEWICK	WA		05/15/2025		98							98	98			
100208315	LANHAM	MD		04/29/2025		1,792							1,792	1,792			
100211264	LEHIGH ACRES	FL		05/15/2025		233							233	233			
100210810	HUNTINGTON BEACH	CA		05/15/2025		159							159	159			
100211403	WALDORF	MD		05/15/2025		261							261	261			
100211155	SPARKS	NV		05/15/2025		266							266	266			
100211214	FAYETTEVILLE	AR		05/15/2025		237							237	237			
100218313	UNITED KINGDOM	GBR		06/26/2025		30,435							30,435	29,820	(615)		(615)
100207925	DETROIT	MI		04/29/2025		439							439	439			
100208214	PALERMO	ME		04/29/2025		304							304	304			
100210950	VIRGINIA BEACH	VA		05/15/2025		269							269	269			
100211011	GOOSE CREEK	SC		05/15/2025		99							99	99			
100213239	ATLANTA	GA		05/29/2025		542							542	542			
100211075	SALINAS	CA		05/15/2025		540							540	540			
100207566	SAN LUIS OBISPO	CA		04/29/2025		1,242							1,242	1,242			
100213311	WIGGINS	CO		05/29/2025		312							312	312			
100210935	CENTENNIAL	CO		05/15/2025		1,669							1,669	1,669			
100212959	WETUMPKA	AL		05/29/2025		446							446	446			
100211338	SPRINGFIELD	VA		05/15/2025		479							479	479			
100207738	EVANSTON	IL		04/29/2025		281							281	281			
100207726	COLUMBUS	OH		04/29/2025		83							83	83			
100211344	AIRWAY HEIGHTS	WA		05/15/2025		2,546							2,546	2,546			
100213337	SPARKS	NV		05/29/2025		406							406	406			
100211067	VAIL	AZ		05/15/2025		321							321	321			
100210988	WAYNESBORO	VA		05/15/2025		74							74	74			
100210843	CLEVELAND	OH		05/15/2025		253							253	253			
100211000	EXETER	CA		05/15/2025		120							120	120			
100211382	LITHONIA	GA		05/15/2025		198							198	198			
100204471	COALVILLE	UT		04/04/2025		3,038							3,038	3,038			
100210816	WHITE PLAINS	MD		05/15/2025		139							139	139			
100211223	GREER	SC		05/15/2025		214							214	214			
100210793	CULLMAN	AL		05/15/2025		192							192	192			
100211409	CHICO	CA		05/15/2025		30,840							30,840	30,840			
100211185	CHAMPAIGN	IL		05/15/2025		692							692	692			
100210836	DELAWARE	OH		05/15/2025		760							760	760			
100211216	TULARE	CA		05/15/2025		217							217	217			
100207587	MESA	AZ		04/29/2025		849							849	849			
100208922	YORK	PA		04/29/2025		97							97	97			
100208332	PHOENIX	AZ		04/29/2025		253							253	253			
100211194	CADDO VALLEY	AR		05/15/2025		221							221	221			
100210893	LAKE CITY	SC		05/15/2025		223							223	223			
100211302	ENCINITAS	CA		05/15/2025		83							83	83			
100211395	YULEE	FL		05/15/2025		136							136	136			
100208293	LAS VEGAS	NV		04/29/2025		263							263	263			
100208221	PANAMA CITY	FL		04/29/2025		30							30	30			
100210914	BAINBRIDGE	GA		05/15/2025		228							228	228			
100211044	VILLA GROVE	IL		05/15/2025		208							208	208			
100207689	ELKTON	MD		04/29/2025		468							468	468			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100208017	BELLA VISTA	AR		04/29/2025		186							186	186			
100210825	LAS VEGAS	NV		05/15/2025		229							229	229			
100210807	RICHMOND	VA		05/15/2025		153							153	153			
100208470	LOS ANGELES	CA		04/29/2025		907							907	907			
100211108	LAS VEGAS	NV		05/15/2025		230							230	230			
100208329	CLARKSTON	MI		04/29/2025		167							167	167			
100208678	WHITELAND	IN		04/29/2025		173							173	173			
100207918	PENNSAUKEN	NJ		04/29/2025		176							176	176			
100211217	EULESS	TX		05/15/2025		332							332	332			
100208073	RANCHO CUCAMONGA	CA		04/29/2025		284							284	284			
100207617	YARMOUTH PORT	MA		04/29/2025		3,077							3,077	3,077			
100210809	SOUTHSIDE	AL		05/15/2025		312							312	312			
100208178	MURRIETA	CA		04/29/2025		209							209	209			
100208065	PORTERVILLE	CA		04/29/2025		925							925	925			
100213410	BALTIMORE	MD		05/29/2025		1,488							1,488	1,488			
100208259	HAILEY	ID		04/29/2025		1,139							1,139	1,139			
100208544	LAKE ELSINORE	CA		04/29/2025		14							14	14			
100211026	JEROME	MO		05/15/2025		262							262	262			
100213273	KANSAS CITY	MO		05/29/2025		221							221	221			
100213014	MACON	GA		05/29/2025		249							249	249			
100213187	GREENSBORO	NC		05/29/2025		329							329	329			
100207640	TOMS RIVER	NJ		04/29/2025		1,020							1,020	1,020			
100213110	AURORA	CO		05/29/2025		273							273	273			
100208920	NEW ALBANY	OH		04/29/2025		224							224	224			
100207727	PEORIA	AZ		04/29/2025		4,408							4,408	4,408			
100213186	CALIMESA	CA		05/29/2025		48							48	48			
100211206	ALBUQUERQUE	NM		05/15/2025		239							239	239			
100210883	WEST ALLIS	WI		05/15/2025		160							160	160			
100211016	CAVE SPRINGS	AR		05/15/2025		160							160	160			
100208003	FROSTBURG	MD		04/29/2025		196							196	196			
100210822	LAS VEGAS	NV		05/15/2025		243							243	243			
100213423	CASCADE	IA		05/29/2025		163							163	163			
100213385	CHESAPEAKE	VA		05/29/2025		261							261	261			
100211349	ANTIOCH	CA		05/15/2025		244							244	244			
100218399	S-GRAVENHAGE	NLD		06/26/2025		1,014							1,014	1,015			
100208557	LOYALTON	CA		04/29/2025		176							176	176			
100211245	DULUTH	GA		05/15/2025		246							246	246			
100211136	HENDERSON	NV		05/15/2025		246							246	246			
100210860	MONROE	GA		05/15/2025		481							481	481			
100211271	KENNESAW	GA		05/15/2025		247							247	247			
100211224	SACRAMENTO	CA		05/15/2025		2,270							2,270	2,270			
100210961	WOODSTOCK	VA		05/15/2025		82							82	82			
100207584	FULLERTON	CA		04/29/2025		334							334	334			
100211360	PHOENIX	AZ		05/15/2025		248							248	248			
100208465	LONGVIEW	WA		04/29/2025		273							273	273			
100208224	PLYMOUTH	MI		04/29/2025		747							747	747			
100210919	ELLENWOOD	GA		05/15/2025		250							250	250			
100207807	GRAFTON	OH		04/29/2025		509							509	509			
100211227	SAN BERNARDINO	CA		05/15/2025		354							354	354			
100211083	KILLEEN	TX		05/15/2025		228							228	228			
100212968	TWENTYNINE PALMS	CA		05/29/2025		260							260	260			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100210819	BRASELTON	GA		05/15/2025		216							216	216			
100208848	BEL AIR	MD		04/29/2025		58							58	58			
100208604	ANTIOCH	CA		04/29/2025		140							140	140			
100208890	NOLENSVILLE	TN		04/29/2025		433							433	433			
100213328	BOW	WA		05/29/2025		351							351	351			
100213124	PEORIA	AZ		05/29/2025		273							273	273			
100211389	NEW CASTLE	DE		05/15/2025		264							264	264			
100212880	BURBANK	IL		05/29/2025		220							220	220			
100210974	NEWARK	DE		05/15/2025		258							258	258			
100211406	SALT LAKE CITY	UT		05/15/2025		263							263	263			
100208236	GRANTS PASS	OR		04/29/2025		727							727	727			
100207762	FORT WORTH	TX		04/29/2025		1,563							1,563	1,563			
100211236	INDEPENDENCE	KY		05/15/2025		374							374	374			
100208167	LAS VEGAS	NV		04/29/2025		(25,000)							(25,000)	(25,000)			
100207650	GLENDORA	CA		04/29/2025		103							103	103			
100207821	STOCKTON	CA		04/29/2025		100							100	100			
100207882	BOLINGBROOK	IL		04/29/2025		101							101	101			
100207820	DUNEDIN	FL		04/29/2025		7,771							7,771	7,771			
100208087	MURRIETA	CA		04/29/2025		324							324	324			
100211303	GLEN ALLEN	VA		05/15/2025		2,020							2,020	2,020			
100208338	BOULDER CREEK	CA		04/29/2025		595							595	595			
100208822	WINTER GARDEN	FL		04/29/2025		319							319	319			
100213234	WOODLAND	CA		05/29/2025		83							83	83			
100213065	BUCKEYE	AZ		05/29/2025		310							310	310			
100213417	PASCO	WA		05/29/2025		239							239	239			
100213457	LA VERNE	CA		05/29/2025		512							512	512			
100213252	ANNVILLE	PA		05/29/2025		549							549	549			
100211278	LAS VEGAS	NV		05/15/2025		604							604	604			
100210948	ANTIOCH	IL		05/15/2025		243							243	243			
100208572	TAYLORSVILLE	KY		04/29/2025		476							476	476			
100208607	LANCASTER	CA		04/29/2025		269							269	269			
100208742	WEST JORDAN	UT		04/29/2025		325							325	325			
100212977	CLIFTON	NJ		05/29/2025		228							228	228			
100208455	EVERETT	WA		04/29/2025		403							403	403			
100208112	MIDDLETON	ID		04/29/2025		68							68	68			
100208590	WINCHESTER	VA		04/29/2025		815							815	815			
100213289	CHULA VISTA	CA		05/29/2025		545							545	545			
100210848	DEATSVILLE	AL		05/15/2025		84							84	84			
100212718	AMSTELVEEN	NLD		05/28/2025		(13)							(13)		13		13
100211014	ELLENWOOD	GA		05/15/2025		64							64	64			
100207897	FINKSBURG	MD		04/29/2025		353							353	353			
100210849	HYNDMAN	PA		05/15/2025		195							195	195			
100213141	NORTH HIGHLANDS	CA		05/29/2025		165							165	165			
100208670	GOODYEAR	AZ		04/29/2025		172							172	172			
100208011	SAN BERNARDINO	CA		04/29/2025		877							877	877			
100210862	PALMERTON	PA		05/15/2025		198							198	198			
100208898	KINGFISHER	OK		04/29/2025		261							261	261			
100211163	HENDERSON	NV		05/15/2025		695							695	695			
100210936	WEST NEWTON	PA		05/15/2025		574							574	574			
100207786	MIAMI	FL		04/29/2025		4,155							4,155	4,155			
100208664	CALDWELL	ID		04/29/2025		78							78	78			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100211238	HAHIRA	GA		05/15/2025		238							238	238			
100210833	WARRENSBURG	MO		05/15/2025		187							187	187			
100210915	PHOENIX	AZ		05/15/2025		427							427	427			
100210811	WARSAW	OH		05/15/2025		358							358	358			
100210850	SARASOTA	FL		05/15/2025		321							321	321			
100210975	BRIDGEWATER	NJ		05/15/2025		216							216	216			
100211064	ST. MARYS	GA		05/15/2025		218							218	218			
100210813	ANDERSON	SC		05/15/2025		157							157	157			
100213263	FREDERICK	MD		05/29/2025		708							708	708			
100218338	HAARLEM	NLD		06/26/2025		(1)							(1)		1		1
100211133	WEST PALM BEACH	FL		05/15/2025		153							153	153			
100210923	SACRAMENTO	CA		05/15/2025		255							255	255			
100210864	ORANGE	VA		05/15/2025		516							516	516			
100208654	CLOVERDALE	CA		04/29/2025		895							895	895			
100208507	GLEN ALLEN	VA		04/29/2025		192							192	192			
100207633	ORLANDO	FL		04/29/2025		319							319	319			
100207567	GLEN BURNIE	MD		04/29/2025		301							301	301			
100210993	READING	PA		05/15/2025		184							184	184			
100213097	GREER	SC		05/29/2025		206							206	206			
100207755	LEXINGTON	SC		04/29/2025		615							615	615			
100209055	JIRNSUM	NLD		04/29/2025		872							872	903	31		31
100210798	SUMTER	SC		05/15/2025		202							202	202			
100208398	OAKDALE	CA		04/29/2025		203							203	203			
100208783	OREGON CITY	OR		04/29/2025		1,509							1,509	1,509			
100213331	LAS VEGAS	NV		05/29/2025		161							161	161			
100211125	ANDALUSIA	AL		05/15/2025		205							205	205			
100210808	DOVER	DE		05/15/2025		534							534	534			
100208461	WESTMINSTER	MD		04/29/2025		237							237	237			
100208226	MANTECA	CA		04/29/2025		617							617	617			
100207583	MEDINA	OH		04/29/2025		177							177	177			
100210880	SHIPPENSBURG	PA		05/15/2025		208							208	208			
100207972	POINT PLEASANT BEACH	NJ		04/29/2025		214							214	214			
100208592	THOMASVILLE	GA		04/29/2025		248							248	248			
100208798	AURORA	CO		04/29/2025		293							293	293			
100213182	LATHROP	CA		05/29/2025		149							149	149			
100213171	TUCSON	AZ		05/29/2025		1,222							1,222	1,222			
100213353	WEST HARTFORD	CT		05/29/2025		510							510	510			
100213161	HOFFMAN ESTATES	IL		05/29/2025		960							960	960			
100208744	EL PASO	TX		04/29/2025		156							156	156			
100209051	TIEL	NLD		04/29/2025		871							871	904	33		33
100208430	ARBUCKLE	CA		04/29/2025		240							240	240			
100212989	SALISBURY	MD		05/29/2025		774							774	774			
100207722	EATON	OH		04/29/2025		195							195	195			
100207672	MERIDIANVILLE	AL		04/29/2025		331							331	331			
100208282	WILLIAMSFIELD	IL		04/29/2025		187							187	187			
100213369	OXON HILL	MD		05/29/2025		725							725	725			
100210842	LECANTO	FL		05/15/2025		205							205	205			
100212942	OCALA	FL		05/29/2025		664							664	664			
100211358	COLUMBIA	SC		05/15/2025		962							962	962			
100208647	FRUITVALE	TX		04/29/2025		120							120	120			
100212717	WINSUM	NLD		05/28/2025		(10)							(10)		10		10

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100218405	BRUNSSUM	NLD		06/26/2025		1,228							1,228	1,228			
100213087	MEDFORD	OR		05/29/2025		156							156	156			
100207543	LINDENWOLD	NJ		04/29/2025		207							207	207			
100212992	GOODYEAR	AZ		05/29/2025		263							263	263			
100213367	CORAL SPRINGS	FL		05/29/2025		267							267	267			
100211286	INMAN	SC		05/15/2025		229							229	229			
100208633	SIMPSONVILLE	SC		04/29/2025		183							183	183			
100207848	PORT ORCHARD	WA		04/29/2025		437							437	437			
100211342	SEBASTIAN	FL		05/15/2025		67							67	67			
100211215	DOVER	OH		05/15/2025		181							181	181			
100213072	ISLAND LAKE	IL		05/29/2025		137							137	137			
100208185	BRANDON	FL		04/29/2025		224							224	224			
100211233	OMAHA	NE		05/15/2025		928							928	928			
100212873	SMYRNA	GA		05/29/2025		200							200	200			
100208884	BLAINE	MN		04/29/2025		208							208	208			
100208542	LINDEN	CA		04/29/2025		408							408	408			
100211092	NEWTON	AL		05/15/2025		191							191	191			
100208924	GOODYEAR	AZ		04/29/2025		213							213	213			
100213221	NEW RIVER	AZ		05/29/2025		484							484	484			
100213148	EL DORADO HILLS	CA		05/29/2025		68							68	68			
100211187	MOUNTAIN HOME	ID		05/15/2025		199							199	199			
100212881	KANSAS CITY	MO		05/29/2025		183							183	183			
100210831	FRESNO	CA		05/15/2025		261							261	261			
100213364	TOMS RIVER	NJ		05/29/2025		154							154	154			
100213379	VIRGINIA BCH	VA		05/29/2025		204							204	204			
100213126	MELISSA	TX		05/29/2025		598							598	598			
100213174	GARFIELD HEIGHTS	OH		05/29/2025		(2,534)							(2,534)	(2,534)			
100211244	BELLEVUE	NE		05/15/2025		158							158	158			
100208264	LAKE STEVENS	WA		04/29/2025		113							113	113			
100211394	HAMILTON	OH		05/15/2025		329							329	329			
100211234	MOSES LAKE	WA		05/15/2025		184							184	184			
100208824	JACKSONVILLE	FL		04/29/2025		192							192	192			
100211068	MOUNT WOLF	PA		05/15/2025		213							213	213			
100218412	LEEUWARDEN	NLD		06/26/2025		778							778	782	4		4
100211368	COVINGTON	LA		05/15/2025		144							144	144			
100211410	RICHWOOD	OH		05/15/2025		161							161	161			
100213305	WINTER GARDEN	FL		05/29/2025		2,234							2,234	2,234			
100213217	KANSAS CITY	MO		05/29/2025		171							171	171			
100210800	CLOVER	SC		05/15/2025		399							399	399			
100212863	FREELAND	MI		05/29/2025		267							267	267			
100210911	CROWLEY	TX		05/15/2025		195							195	195			
100210969	BEEVILLE	TX		05/15/2025		200							200	200			
100208901	STERLING	VA		04/29/2025		220							220	220			
100211087	MOBILE	AL		05/15/2025		62							62	62			
100213306	VIRGINIA BEACH	VA		05/29/2025		71							71	71			
100212871	CHARLOTTE	NC		05/29/2025		226							226	226			
100212983	GREENCASTLE	PA		05/29/2025		130							130	130			
100208360	BONNEY LAKE	WA		04/29/2025		194							194	194			
100213039	OAKDALE	CA		05/29/2025		162							162	162			
100208588	INDEPENDENCE	MO		04/29/2025		165							165	165			
100212861	COLUMBIA	MO		05/29/2025		424							424	424			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100207985	YUCCA VALLEY	CA		04/29/2025		995							995	995			
100212749	DORDRECHT	NLD		05/28/2025		1,037							1,037	1,089	52		52
100210840	ST. CLOUD	FL		05/15/2025		54							54	54			
100211116	NORTHAMPTON	PA		05/15/2025		161							161	161			
100211201	BIRMINGHAM	AL		05/15/2025		170							170	170			
100211117	TUCSON	AZ		05/15/2025		174							174	174			
100210841	RIDGECREST	CA		05/15/2025		133							133	133			
100208182	TOMS RIVER	NJ		04/29/2025		239							239	239			
100207608	MANTECA	CA		04/29/2025		246							246	246			
100207974	HATBORO	PA		04/29/2025		246							246	246			
100208599	LAS VEGAS	NV		04/29/2025		112							112	112			
100210954	CHARLOTTE HALL	MD		05/15/2025		122							122	122			
100210990	KINGSBURG	CA		05/15/2025		184							184	184			
100210910	TOBYHANNA	PA		05/15/2025		162							162	162			
100213228	CHESTERFIELD	VA		05/29/2025		149							149	149			
100213429	SANTA BARBARA	CA		05/29/2025		228							228	228			
100210960	PHOENIX	AZ		05/15/2025		325							325	325			
100208726	RODEO	CA		04/29/2025		(9,786)							(9,786)	(9,786)			
100210796	SUMMERVILLE	SC		05/15/2025		252							252	252			
100213388	CERES	CA		05/29/2025		190							190	190			
100208836	GILBERT	AZ		04/29/2025		189							189	189			
100207723	COLLEGEVILLE	PA		04/29/2025		251							251	251			
100213339	PETERSBURG	TN		05/29/2025		311							311	311			
100208799	DURHAM	NC		04/29/2025		297							297	297			
100212969	FARMINGTON	CT		05/29/2025		373							373	373			
100211297	VANCOUVER	WA		05/15/2025		1,777							1,777	1,777			
100210874	MCKINNEY	TX		05/15/2025		194							194	194			
100211209	KENNEWICK	WA		05/15/2025		194							194	194			
100211300	DAHLONEGA	GA		05/15/2025		200							200	200			
100208674	OSHKOSH	WI		04/29/2025		756							756	756			
100211181	RAVENNA	OH		05/15/2025		355							355	355			
100207912	CLAREMORE	OK		04/29/2025		913							913	913			
100208940	WICHITA	KS		04/29/2025		562							562	562			
100211211	SPRING	TX		05/15/2025		601							601	601			
100207673	PEACHTREE CORNERS	GA		04/29/2025		9,123							9,123	9,123			
100207980	FRANKLIN	NJ		04/29/2025		284							284	284			
100213279	HOPATCONG	NJ		05/29/2025		195							195	195			
100211279	MAYVILLE	WI		05/15/2025		136							136	136			
100207743	BAKERSFIELD	CA		04/29/2025		314							314	314			
100208736	NORTH LAS VEGAS	NV		04/29/2025		413							413	413			
100208895	SUMNER	WA		04/29/2025		12,994							12,994	12,994			
100210900	KINGMAN	AZ		05/15/2025		210							210	210			
100211262	WALLA WALLA	WA		05/15/2025		46							46	46			
100207790	WEST COVINA	CA		04/29/2025		283							283	283			
100208208	PINOLE	CA		04/29/2025		246							246	246			
100210907	AUXVASSE	MO		05/15/2025		159							159	159			
100208774	MENIFEE	CA		04/29/2025		3,982							3,982	3,982			
100213213	SACRAMENTO	CA		05/29/2025		188							188	188			
100208554	KENT	WA		04/29/2025		883							883	883			
100211407	LAYTON	UT		05/15/2025		219							219	219			
100212965	LIBERTY	MO		05/29/2025		193							193	193			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100208935	FRONT ROYAL	VA		04/29/2025		134							134	134			
100210991	FATE	TX		05/15/2025		776							776	776			
100211109	CLOVIS	CA		05/15/2025		151							151	151			
100213053	PHARR	TX		05/29/2025		118							118	118			
100211225	CROYDON	PA		05/15/2025		304							304	304			
100208043	BLUE SPRINGS	MO		04/29/2025		8,718							8,718	8,718			
100213063	FORT LAUDERDALE	FL		05/29/2025		589							589	589			
100208779	CALEDONIA	WI		04/29/2025		217							217	217			
100208723	CHATTANOOGA	TN		04/29/2025		600							600	600			
100210830	BRISTOL	NH		05/15/2025		772							772	772			
100211065	HEPHZIBAH	GA		05/15/2025		147							147	147			
100211081	BROUSSARD	LA		05/15/2025		132							132	132			
100208088	WARETOWN	NJ		04/29/2025		146							146	146			
100207554	KINGMAN	AZ		04/29/2025		221							221	221			
100211322	CINCINNATI	OH		05/15/2025		173							173	173			
100208788	LAWRENCEVILLE	GA		04/29/2025		20,570							20,570	20,570			
100213464	TUOLUMNE	CA		05/29/2025		384							384	384			
100211054	ALIQUIPPA	PA		05/15/2025		49							49	49			
100211114	WILMINGTON	DE		05/15/2025		329							329	329			
100212916	COCONUT CREEK	FL		05/29/2025		113							113	113			
100213132	WASHINGTON	DC		05/29/2025		393							393	393			
100208099	KANSAS CITY	KS		04/29/2025		5,121							5,121	5,121			
100211257	KANSAS CITY	MO		05/15/2025		145							145	145			
100211277	DOTHAN	AL		05/15/2025		540							540	540			
100208765	GREELEY	CO		04/29/2025		177							177	177			
100208696	MURRIETA	CA		04/29/2025		449							449	449			
100208577	LINCOLN	AR		04/29/2025		171							171	171			
100208328	UNIONTOWN	KY		04/29/2025		271							271	271			
100208432	ELK GROVE	CA		04/29/2025		24,557							24,557	24,557			
100213443	CHARLOTTE	NC		05/29/2025		120							120	120			
100218346	LEIDEN	NLD		06/26/2025		(3)							(3)		3		3
100211266	CONROE	TX		05/15/2025		473							473	473			
100211235	PITTSBURGH	PA		05/15/2025		132							132	132			
100211010	PILOT ROCK	OR		05/15/2025		150							150	150			
100209012	S-GRAVENHAGE	NLD		04/29/2025		(12)							(12)		12		12
100210905	LAKE STEVENS	WA		05/15/2025		56							56	56			
100208444	WINCHESTER	KY		04/29/2025		118							118	118			
100211028	MORENO VALLEY	CA		05/15/2025		496							496	496			
100207616	PORTLAND	OR		04/29/2025		238							238	238			
100211049	HEATH SPRINGS	SC		05/15/2025		141							141	141			
100208471	ALBUQUERQUE	NM		04/29/2025		263							263	263			
100208562	KANSAS CITY	MO		04/29/2025		117							117	117			
100208397	WESLEY CHAPEL	FL		04/29/2025		454							454	454			
100207833	BABCOCK RANCH	FL		04/29/2025		10,610							10,610	10,610			
100207919	PINCKNEY	MI		04/29/2025		1,181							1,181	1,181			
100212917	SPIRO	OK		05/29/2025		376							376	376			
100213019	GRAND RAPIDS	OH		05/29/2025		114							114	114			
100213403	MORROW	OH		05/29/2025		120							120	120			
100213371	ADVANCE	NC		05/29/2025		2,745							2,745	2,745			
100212882	SACRAMENTO	CA		05/29/2025		327							327	327			
100213377	SPIRO	OK		05/29/2025		272							272	272			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213447	BALLWIN	MO		05/29/2025		312							312	312			
100208434	BIXBY	OK		04/29/2025		231							231	231			
100210878	OCEAN PINES	MD		05/15/2025		1,590							1,590	1,590			
100208693	BRUNSWICK	GA		04/29/2025		122							122	122			
100207618	SAN PEDRO	CA		04/29/2025		255							255	255			
100213146	OCALA	FL		05/29/2025		(3,997)							(3,997)	(3,997)			
100208902	SPOKANE	WA		04/29/2025		804							804	804			
100208576	SOUTH BEND	IN		04/29/2025		167							167	167			
100213100	EUGENE	OR		05/29/2025		363							363	363			
100208570	WEST JORDAN	UT		04/29/2025		54							54	54			
100208787	PUEBLO	CO		04/29/2025		96							96	96			
100208575	PORT SAINT LUCIE	FL		04/29/2025		212							212	212			
100207834	ANKENY	IA		04/29/2025		109							109	109			
100208447	MURFREESBORO	TN		04/29/2025		412							412	412			
100213176	BOSQUE	NM		05/29/2025		206							206	206			
100211336	SALT LAKE CITY	UT		05/15/2025		178							178	178			
100208098	BUMPASS	VA		04/29/2025		498							498	498			
100207748	SPRINGDALE	AR		04/29/2025		182							182	182			
100207978	ELKHART	IN		04/29/2025		129							129	129			
100208812	THORNTON	CO		04/29/2025		271							271	271			
100213195	MILWAUKEE	WI		05/29/2025		163							163	163			
100208492	WHITTIER	CA		04/29/2025		98							98	98			
100208706	NEWPORT NEWS	VA		04/29/2025		174							174	174			
100212998	PORT SAINT LUCIE	FL		05/29/2025		345							345	345			
100208106	DAWSONVILLE	GA		04/29/2025		(5,804)							(5,804)	(5,804)			
100211069	RANSON	WV		05/15/2025		853							853	853			
100211048	POUND	WI		05/15/2025		70							70	70			
100212901	SMITHFIELD	NC		05/29/2025		144							144	144			
100210947	VINELAND	NJ		05/15/2025		177							177	177			
100218347	HAARLEM	NLD		06/26/2025		(2)							(2)		2		2
100211022	TITUSVILLE	FL		05/15/2025		148							148	148			
100211294	HILLIARD	FL		05/15/2025		202							202	202			
100208288	WARRINGTON	PA		04/29/2025		242							242	242			
100210967	STAMFORD	CT		05/15/2025		115							115	115			
100211327	SUMMERVILLE	SC		05/15/2025		395							395	395			
100213316	TUCSON	AZ		05/29/2025		144							144	144			
100208820	YUBA CITY	CA		04/29/2025		156							156	156			
100213396	BRIGHTON	MI		05/29/2025		147							147	147			
100212952	BILLINGS	MT		05/29/2025		355							355	355			
100210952	LEBANON	MO		05/15/2025		121							121	121			
100211301	ROSEVILLE	CA		05/15/2025		121							121	121			
100211021	HOWARD	PA		05/15/2025		279							279	279			
100211374	DAVENPORT	IA		05/15/2025		153							153	153			
100208276	CLOVIS	CA		04/29/2025		86							86	86			
100211002	MONTGOMERY	AL		05/15/2025		139							139	139			
100208667	BAKERSFIELD	CA		04/29/2025		214							214	214			
100211404	COLORADO SPRINGS	CO		05/15/2025		151							151	151			
100211072	JACKSON	OH		05/15/2025		176							176	176			
100213420	ASHWAUBENON	WI		05/29/2025		252							252	252			
100211098	EAST HELENA	MT		05/15/2025		146							146	146			
100208506	WILDWOOD	MO		04/29/2025		196							196	196			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100210885	SIMPSONVILLE	SC		05/15/2025		154							154	154			
100209045	S-GRAVENHAGE	NLD		04/29/2025		615							615	637	22		22
100211293	BUNKER HILL	WV		05/15/2025		174							174	174			
100210918	PORT ST. LUCIE	FL		05/15/2025		488							488	488			
100212730	EMMEN	NLD		05/28/2025		606							606	637	31		31
100213362	MOUNT ORAB	OH		05/29/2025		148							148	148			
100207688	GARY	IN		04/29/2025		134							134	134			
100213184	DELTONA	FL		05/29/2025		175							175	175			
100213033	CHESAPEAKE	VA		05/29/2025		86							86	86			
100213276	MUKWONAGO	WI		05/29/2025		99							99	99			
100207611	MADISON	ME		04/29/2025		114							114	114			
100207594	POLAND	IN		04/29/2025		103							103	103			
100211096	POTTSTOWN	PA		05/15/2025		73							73	73			
100210875	NORTH EAST	PA		05/15/2025		119							119	119			
100208811	FRESNO	CA		04/29/2025		173							173	173			
100211161	YUMA	AZ		05/15/2025		137							137	137			
100211145	MERRIMACK	NH		05/15/2025		104							104	104			
100210876	ODENTON	MD		05/15/2025		146							146	146			
100208061	SOUTH GATE	CA		04/29/2025		70							70	70			
100213107	WHITE BEAR LAKE	MN		05/29/2025		1,724							1,724	1,724			
100208021	ALBUQUERQUE	NM		04/29/2025		1,674							1,674	1,674			
100218385	S-GRAVENHAGE	NLD		06/26/2025		418							418	421	3		3
100210932	DORAL	FL		05/15/2025		492							492	492			
100211148	UPLAND	CA		05/15/2025		43							43	43			
100210820	REX	GA		05/15/2025		102							102	102			
100210941	DUNCAN	SC		05/15/2025		106							106	106			
100211311	LAKE WORTH	FL		05/15/2025		113							113	113			
100211101	MOUNT JOY	PA		05/15/2025		115							115	115			
100211088	COLUMBIA	PA		05/15/2025		124							124	124			
100211198	KANSAS CITY	MO		05/15/2025		121							121	121			
100210838	COLUMBUS	GA		05/15/2025		139							139	139			
100211062	HERMISTON	OR		05/15/2025		114							114	114			
100211200	ALAMOGORDO	NM		05/15/2025		125							125	125			
100210955	HILLIARD	FL		05/15/2025		267							267	267			
100208700	LAS VEGAS	NV		04/29/2025		305							305	305			
100211315	SPRINGFIELD	MO		05/15/2025		458							458	458			
100207624	CHESTERTOWN	MD		04/29/2025		5,162							5,162	5,162			
100211121	PARMA	OH		05/15/2025		192							192	192			
100211411	BELLEVILLE	IL		05/15/2025		212							212	212			
100210940	SALINAS	CA		05/15/2025		149							149	149			
100208314	WEAVER	AL		04/29/2025		107							107	107			
100207900	QUEEN CREEK	AZ		04/29/2025		179							179	179			
100208525	WINSTON SALEM	NC		04/29/2025		136							136	136			
100211267	GLENDORA	CA		05/15/2025		142							142	142			
100211032	CHESTERFIELD	MO		05/15/2025		93							93	93			
100208209	OCEANSIDE	CA		04/29/2025		302							302	302			
100211059	MESQUITE	TX		05/15/2025		140							140	140			
100211013	LA HABRA	CA		05/15/2025		57							57	57			
100207619	LEHIGH ACRES	FL		04/29/2025		172							172	172			
100207645	SMITHFIELD	VA		04/29/2025		220							220	220			
100207623	SANTA ROSA	CA		04/29/2025		96							96	96			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213409	ELGIN	IL		05/29/2025		107							107	107			
100213003	PRINEVILLE	OR		05/29/2025		151							151	151			
100207665	ROHNERT PARK	CA		04/29/2025		132							132	132			
100213054	PIERCETON	IN		05/29/2025		164							164	164			
100207799	AURORA	CO		04/29/2025		430							430	430			
100208490	WILLIAMSTOWN	NJ		04/29/2025		176							176	176			
100207745	FORT PAYNE	AL		04/29/2025		1,009							1,009	1,009			
100207749	GAITHERSBURG	MD		04/29/2025		385							385	385			
100208737	RANDALLSTOWN	MD		04/29/2025		1,262							1,262	1,262			
100208420	PEA RIDGE	AR		04/29/2025		188							188	188			
100211284	CALLAHAN	FL		05/15/2025		143							143	143			
100208480	FLAGSTAFF	AZ		04/29/2025		200							200	200			
100208198	DUCHESNE	UT		04/29/2025		66							66	66			
100208691	JACKSBORO	TN		04/29/2025		246							246	246			
100210895	WAIKOLOA	HI		05/15/2025		97							97	97			
100208643	YORK	SC		04/29/2025		210							210	210			
100207734	GREENVILLE	NC		04/29/2025		143							143	143			
100213013	BURLINGTON	WI		05/29/2025		309							309	309			
100210873	TAMPA	FL		05/15/2025		17,138							17,138	17,138			
100213300	INDIANAPOLIS	IN		05/29/2025		159							159	159			
100210906	MCKEESPORT	PA		05/15/2025		103							103	103			
100211166	LAWTON	OK		05/15/2025		111							111	111			
100212886	BURLEY	ID		05/29/2025		92							92	92			
100211220	HOLIDAY	FL		05/15/2025		98							98	98			
100211143	DENHAM	LA		05/15/2025		30							30	30			
100218344	MIDDELBURG	NLD		06/26/2025		523							523	525	1		1
100208104	TRUMANN	AR		04/29/2025		87							87	87			
100208334	COLUMBIA	TN		04/29/2025		360							360	360			
100213421	BALTIMORE	MD		05/29/2025		315							315	315			
100213401	BETHEL	MN		05/29/2025		271							271	271			
100213293	FARMINGTON	NM		05/29/2025		102							102	102			
100213346	NORTHAMPTON	PA		05/29/2025		4,565							4,565	4,565			
100211326	NORTHAMPTON	MA		05/15/2025		109							109	109			
100211050	NEW CASTLE	VA		05/15/2025		102							102	102			
100210806	SALUDA	VA		05/15/2025		84							84	84			
100210888	HOT SPRINGS NATIONAL PARK	AR		05/15/2025		126							126	126			
100210887	PLEASANT HILL	IA		05/15/2025		223							223	223			
100210999	ASHLAND	MO		05/15/2025		95							95	95			
100209107	UTRECHT	NLD		04/29/2025		531							531	558	27		27
100211205	ELKTON	KY		05/15/2025		118							118	118			
100208424	GILROY	CA		04/29/2025		1,606							1,606	1,606			
100208423	CANAL FULTON	OH		04/29/2025		113							113	113			
100211319	IRONTON	OH		05/15/2025		95							95	95			
100211035	JANESVILLE	IA		05/15/2025		109							109	109			
100210985	NEWPORT	KY		05/15/2025		114							114	114			
100209096	UTRECHT	NLD		04/29/2025		709							709	740	31		31
100210804	NEW CANEY	TX		05/15/2025		127							127	127			
100210815	MARION	IA		05/15/2025		91							91	91			
100211402	SPRINGFIELD	MO		05/15/2025		90							90	90			
100211152	BARTLESVILLE	OK		05/15/2025		63							63	63			
100213351	ROY	UT		05/29/2025		139							139	139			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100210869	MANCHESTER	OH		05/15/2025		100							100	100			
100212870	PHILADELPHIA	PA		05/29/2025		179							179	179			
100211127	GROVE CITY	OH		05/15/2025		595							595	595			
100208550	SUN CITY	AZ		04/29/2025		1,142							1,142	1,142			
100212752	UTRECHT	NLD		05/28/2025		1,509							1,509	1,575	66		66
100213075	RAVENNA	OH		05/29/2025		112							112	112			
100208244	VAN NUYS	CA		04/29/2025		49							49	49			
100210889	ZENDA	WI		05/15/2025		108							108	108			
100211089	DOUGLASVILLE	GA		05/15/2025		91							91	91			
100208910	CARTHAGE	TN		04/29/2025		232							232	232			
100208754	MANTECA	CA		04/29/2025		1,427							1,427	1,427			
100211033	MCHENRY	IL		05/15/2025		24							24	24			
100213050	CHAGRIN FALLS	OH		05/29/2025		5,530							5,530	5,530			
100211100	HAGERSTOWN	MD		05/15/2025		64							64	64			
100208510	GAS CITY	IN		04/29/2025		106							106	106			
100211274	WAYNESBORO	PA		05/15/2025		88							88	88			
100211086	COLUMBUS	GA		05/15/2025		96							96	96			
100211018	CANAAN	ME		05/15/2025		1,523							1,523	1,523			
100210859	ANSLEY	NE		05/15/2025		99							99	99			
100210934	MONTPELIER	VA		05/15/2025		149							149	149			
100210965	VANCOUVER	WA		05/15/2025		102							102	102			
100211332	WHITTIER	CA		05/15/2025		377							377	377			
100211047	YUMA	AZ		05/15/2025		102							102	102			
100210839	ASPERS	PA		05/15/2025		122							122	122			
100210870	WILLARDS	MD		05/15/2025		105							105	105			
100210971	MOUNTAIN GROVE	MO		05/15/2025		132							132	132			
100208066	TUCSON	AZ		04/29/2025		532							532	532			
100211025	TEANECK	NJ		05/15/2025		143							143	143			
100210863	GENOA	NE		05/15/2025		85							85	85			
100218341	EMMEN	NLD		06/26/2025		(2)							(2)		2		2
100211390	KINGMAN	AZ		05/15/2025		89							89	89			
100210901	LINTON HALL	VA		05/15/2025		72							72	72			
100210959	PALM COAST	FL		05/15/2025		440							440	440			
100211229	CAPE CORAL	FL		05/15/2025		163							163	163			
100211259	SPRINGFIELD	MO		05/15/2025		547							547	547			
100208274	CHINO	CA		04/29/2025		136							136	136			
100211357	YUMA	AZ		05/15/2025		356							356	356			
100211339	STERLINGTON	LA		05/15/2025		249							249	249			
100211102	FRANKLIN	WI		05/15/2025		859							859	859			
100210998	FONTANA	CA		05/15/2025		264							264	264			
100208725	KENT CITY	MI		04/29/2025		154							154	154			
100211386	BROKEN ARROW	OK		05/15/2025		306							306	306			
100208897	SEMINOLE	FL		04/29/2025		120							120	120			
100208212	DOVER	DE		04/29/2025		155							155	155			
100207597	SALEM	OR		04/29/2025		181							181	181			
100208630	MONTICELLO	IN		04/29/2025		181							181	181			
100208406	ELVERTA	CA		04/29/2025		156							156	156			
100210868	DITTMER	MO		05/15/2025		321							321	321			
100210997	BLOOMING GROVE	TX		05/15/2025		119							119	119			
100213169	PHILADELPHIA	PA		05/29/2025		102							102	102			
100213223	CHELSEA	MI		05/29/2025		673							673	673			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100213151	OZARK	AL		05/29/2025		136							136	136			
100213332	PANORA	IA		05/29/2025		136							136	136			
100213426	LIBERTY	SC		05/29/2025		1,383							1,383	1,383			
100208756	BOWIE	MD		04/29/2025		159							159	159			
100208262	RANCHO CORDOVA	CA		04/29/2025		222							222	222			
100208559	SAINT CLOUD	MN		04/29/2025		179							179	179			
100213199	NORTH BRANCH	MN		05/29/2025		731							731	731			
100207628	BALTIMORE	MD		04/29/2025		(5,325)							(5,325)	(5,325)			
100213283	MAUMEE	OH		05/29/2025		75							75	75			
100207661	LORIS	SC		04/29/2025		373							373	373			
100207967	MERIDEN	CT		04/29/2025		198							198	198			
100213051	GARLAND	TX		05/29/2025		650							650	650			
100208502	ELMHURST	IL		04/29/2025		24,729							24,729	24,729			
100208708	MOORESVILLE	NC		04/29/2025		158							158	158			
100212759	SNEEK	NLD		05/28/2025		455							455	480	25		25
100208025	COLORADO SPRINGS	CO		04/29/2025		691							691	691			
100208556	RIPON	CA		04/29/2025		34							34	34			
100208933	PHILADELPHIA	PA		04/29/2025		148							148	148			
100213269	LECANTO	FL		05/29/2025		1,613							1,613	1,613			
100208116	NEWTON	IA		04/29/2025		121							121	121			
100208784	PLAINFIELD	IN		04/29/2025		81							81	81			
100212958	VACAVILLE	CA		05/29/2025		52							52	52			
100207813	CHARLESTON	SC		04/29/2025		9,806							9,806	9,806			
100208345	ORANGE PARK	FL		04/29/2025		145							145	145			
100210884	LAS VEGAS	NV		05/15/2025		(1,918)							(1,918)	(1,918)			
100208188	LAKELAND	FL		04/29/2025		250							250	250			
100207903	MILFORD	CT		04/29/2025		138							138	138			
100208307	NORTHBROOK	IL		04/29/2025		155							155	155			
100208758	AURORA	CO		04/29/2025		165							165	165			
100208767	LAS VEGAS	NV		04/29/2025		539							539	539			
500006374002	S-GRAVENHAGE	NLD		06/30/2025		460							460	461	1		1
100208710	DORAL	FL		04/29/2025		92							92	92			
100213165	DECATUR	AL		05/29/2025		160							160	160			
100208181	WESTBY	WI		04/29/2025		8,771							8,771	8,771			
100212806	UTRECHT	NLD		05/28/2025		(8)							(8)		8		8
100213031	GOODYEAR	AZ		05/29/2025		655							655	655			
100208278	PHILADELPHIA	PA		04/29/2025		630							630	630			
100209098	UTRECHT	NLD		04/29/2025		429							429	445	16		16
100209094	HAARLEM	NLD		04/29/2025		420							420	436	16		16
100209066	OSS	NLD		04/29/2025		721							721	750	29		29
100212736	HOOGEVEEN	NLD		05/28/2025		394							394	420	26		26
100209073	MIDDELBURG	NLD		04/29/2025		548							548	573	25		25
100218383	S-GRAVENHAGE	NLD		06/26/2025		408							408	408			
100213240	WAKE FOREST	NC		05/29/2025		318							318	318			
100218396	TILBURG	NLD		06/26/2025		265							265	266	2		2
100218357	OLDENZAAL	NLD		06/26/2025		250							250	252	2		2
100218408	EINDHOVEN	NLD		06/26/2025		380							380	380	1		1
100218404	BODEGRAVEN	NLD		06/26/2025		322							322	323	2		2
100218410	TILBURG	NLD		06/26/2025		238							238	239	2		2
100209104	NIJMEGEN	NLD		04/29/2025		329							329	344	14		14
100218429	GRONINGEN	NLD		06/26/2025		226							226	228	2		2

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100211131	FAIRVIEW HEIGHTS	IL		05/15/2025		788							788	788			
100218419	AMERSFOORT	NLD		06/26/2025		217							217	218	1		1
100218361	ARNHEM	NLD		06/26/2025		308							308	308			
100218401	NIJMEGEN	NLD		06/26/2025		199							199	199	1		1
100212740	ENSCHEDE	NLD		05/28/2025		273							273	289	16		16
100209027	WINSCHOTEN	NLD		04/29/2025		270							270	283	13		13
100212807	UTRECHT	NLD		05/28/2025		349							349	368	19		19
100218377	ROTTERDAM	NLD		06/26/2025		187							187	188	1		1
100218387	STADSKANAAL	NLD		06/26/2025		185							185	186	1		1
100212763	ARNHEM	NLD		05/28/2025		242							242	254	13		13
100218340	IJMUIDEN	NLD		06/26/2025		213							213	215	2		2
100209074	ENSCHEDE	NLD		04/29/2025		244							244	253	9		9
100212927	LOS OLIVOS	CA		05/29/2025		1,807							1,807	1,807			
100212794	S-GRAVENHAGE	NLD		05/28/2025		281							281	296	15		15
100212743	OOST-SOUBURG	NLD		05/28/2025		280							280	294	14		14
100212745	GRONINGEN	NLD		05/28/2025		199							199	211	11		11
500006301002	ZUTPHEN	NLD		06/30/2025		137							137	137	1		1
100208677	CONCORD	NC		04/29/2025		(54,752)							(54,752)	(54,752)			
100218337	LEEUWARDEN	NLD		06/26/2025		(1)							(1)		1		1
100212738	ENSCHEDE	NLD		05/28/2025		182							182	192	10		10
500006516002	S-GRAVENHAGE	NLD		06/30/2025		121							121	122	1		1
100207818	EL DORADO HILLS	CA		04/29/2025		5,113							5,113	5,113			
100212792	S-GRAVENHAGE	NLD		05/28/2025		225							225	237	12		12
100212721	TERNEUZEN	NLD		05/28/2025		35							35	39	4		4
100209070	ALMELO	NLD		04/29/2025		165							165	172	7		7
100207991	CORONADO	CA		04/29/2025		(134,887)							(134,887)	(134,887)			
100209013	NIJMEGEN	NLD		04/29/2025		154							154	161	7		7
500006415001	ARNHEM	NLD		06/30/2025		137							137	138			
500006252002	DORDRECHT	NLD		05/30/2025		132							132	137	4		4
100218342	EMMEN	NLD		06/26/2025		129							129	130	1		1
100208555	WOODS CROSS	UT		04/29/2025		573							573	573			
100207883	COLUMBIA	SC		04/29/2025		1,909							1,909	1,909			
100213061	NASHVILLE	TN		05/29/2025		959							959	959			
100218355	MIDDELBURG	NLD		06/26/2025		141							141	141			
3500118159	KILLEEN	TX		04/07/2025		380							380	380			
7200776	ABILENE	TX		05/20/2025		3,034,123							3,034,123	3,034,123			
7200780	ABILENE	TX		05/20/2025		3,011,230							3,011,230	3,011,230			
7200538	LONDON	GBR		07/03/2025		(3,486)							(3,486)		3,486		3,486
100215934	SAN TAN VALLEY	AZ		07/11/2025		352							352	352			
100215935	DAVIE	FL		07/11/2025		221							221	221			
100215936	PARADISE VALLEY	AZ		07/11/2025		2,622							2,622	2,622			
100215939	TEMECULA	CA		07/11/2025		2,651							2,651	2,651			
100215940	SAN ANTONIO	TX		07/11/2025		102							102	102			
100215942	AURORA	OH		07/11/2025		404							404	404			
100215943	SOUTHFIELD	MI		07/11/2025		243							243	243			
100215944	IGO	CA		07/11/2025		171							171	171			
100215945	EAST PALO ALTO	CA		07/11/2025		653							653	653			
100215946	FRANKLIN PARK	IL		07/11/2025		159							159	159			
100215949	PHILADELPHIA	PA		07/11/2025		135							135	135			
100215950	CLIFTON	NJ		07/11/2025		258							258	258			
100215952	GARY	IN		07/11/2025		79							79	79			

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100215953	CARROLLTON	TX		07/11/2025		214							214	214			
100215955	WILMINGTON	NC		07/11/2025		479							479	479			
100215958	FRESNO	CA		07/11/2025		243							243	243			
100215959	SAN ANTONIO	TX		07/11/2025		97							97	97			
100215962	FRISCO	TX		07/11/2025		1,096							1,096	1,096			
100215964	CENTRAL	SC		07/11/2025		881							881	881			
100215965	LAGUNA HILLS	CA		07/11/2025		1,722							1,722	1,722			
100215967	INDIAN HEAD PARK	IL		07/11/2025		217							217	217			
100215969	RICHMOND	TX		07/11/2025		247							247	247			
100215971	BONITA SPRINGS	FL		07/11/2025		373							373	373			
100215972	ALLENTOWN	PA		07/11/2025		159							159	159			
100215974	AGOURA HILLS	CA		07/11/2025		2,171							2,171	2,171			
100215975	HOUSTON	TX		07/11/2025		593							593	593			
100215977	POINCIANA	FL		07/11/2025		82							82	82			
100215978	HERRIMAN	UT		07/11/2025		416							416	416			
100215981	BONITA SPRINGS	FL		07/11/2025		1,073							1,073	1,073			
100215982	KLAMATH FALLS	OR		07/11/2025		114							114	114			
100215985	PLACENTIA	CA		07/11/2025		859							859	859			
100215986	MOORESVILLE	NC		07/11/2025		795							795	795			
100215987	PALMER	AK		07/11/2025		6,090							6,090	6,090			
100215989	SAN DIEGO	CA		07/11/2025		257							257	257			
100215991	NORTH MIAMI BEACH	FL		07/11/2025		815							815	815			
100215992	NORTH WALES	PA		07/11/2025		127							127	127			
100215993	FORT WORTH	TX		07/11/2025		560							560	560			
100215994	ORLANDO	FL		07/11/2025		111							111	111			
100215995	MERCED	CA		07/11/2025		104							104	104			
100215996	STOCKTON	CA		07/11/2025		100							100	100			
100215997	JONESBORO	AR		07/11/2025		598							598	598			
100215998	BERKELEY	CA		07/11/2025		522							522	522			
100215999	CROCKETT	CA		07/11/2025		781							781	781			
100216002	ATASCADERO	CA		07/11/2025		490							490	490			
100216003	WHITTIER	CA		07/11/2025		303							303	303			
100216004	HARBOR CITY	CA		07/11/2025		787							787	787			
100216005	MIAMI	FL		07/11/2025		752							752	752			
100216006	WALNUT CREEK	CA		07/11/2025		277							277	277			
100216007	FELTON	DE		07/11/2025		450							450	450			
100216009	HAYWARD	CA		07/11/2025		697							697	697			
100216010	WINTER SPRINGS	FL		07/11/2025		171							171	171			
100216011	SAN ANTONIO	TX		07/11/2025		681							681	681			
100216012	WEST PALM BEACH	FL		07/11/2025		1,254							1,254	1,254			
100216013	ARLINGTON	TX		07/11/2025		173							173	173			
100216015	SANTA ANA	CA		07/11/2025		2,353							2,353	2,353			
100216016	HOLLYWOOD	FL		07/11/2025		481							481	481			
100216017	ROYAL PALM BEACH	FL		07/11/2025		299							299	299			
100216018	BURLINGAME	CA		07/11/2025		1,639							1,639	1,639			
100216021	GRAND PRAIRIE	TX		07/11/2025		488							488	488			
100218122	WHEATON	IL		07/22/2025		135							135	135			
100218124	BOUNTIFUL	UT		07/22/2025		1,221							1,221	1,221			
100218126	MARYSVILLE	CA		07/22/2025		319							319	319			
100218129	HENDERSON	NV		07/22/2025		792							792	792			
100218131	SUMMIT	NJ		07/22/2025		1,174							1,174	1,174			

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100218132	CEDAR HILLS	UT		07/22/2025		1,133							1,133	1,133			
100218133	MOUNT DORA	FL		07/22/2025		204							204	204			
100218134	FORT LAUDERDALE	FL		07/22/2025		3,370							3,370	3,370			
100218135	BROOKFIELD	WI		07/22/2025		214							214	214			
100218136	SACRAMENTO	CA		07/22/2025		117							117	117			
100218138	THOUSAND OAKS	CA		07/22/2025		2,037							2,037	2,037			
100218140	TEMECULA	CA		07/22/2025		842							842	842			
100218141	SAINT GEORGE	UT		07/22/2025		1,798							1,798	1,798			
100218142	FRESNO	CA		07/22/2025		155							155	155			
100218145	CONROE	TX		07/22/2025		749							749	749			
100218147	FILLMORE	CA		07/22/2025		106							106	106			
100218153	KINGWOOD	TX		07/22/2025		345							345	345			
100218154	ARVADA	CO		07/22/2025		408							408	408			
100218156	LAS VEGAS	NV		07/22/2025		916							916	916			
100218157	SALEM	OR		07/22/2025		184							184	184			
100218158	MCKINNEY	TX		07/22/2025		434							434	434			
100218160	CONROE	TX		07/22/2025		375							375	375			
100218162	DALLAS	TX		07/22/2025		361							361	361			
100218163	REDONDO BEACH	CA		07/22/2025		1,089							1,089	1,089			
100218165	LAS VEGAS	NV		07/22/2025		800							800	800			
100218167	ARVADA	CO		07/22/2025		882							882	882			
100218168	AUSTIN	TX		07/22/2025		504							504	504			
100218171	DANA POINT	CA		07/22/2025		988							988	988			
100218173	DANA POINT	CA		07/22/2025		1,141							1,141	1,141			
100218174	WEST	TX		07/22/2025		80,136							80,136	80,136			
100218175	STONE MOUNTAIN	GA		07/22/2025		1,399							1,399	1,399			
100218176	PHOENIX	AZ		07/22/2025		295							295	295			
100218177	VACAVILLE	CA		07/22/2025		495							495	495			
100218179	SAN PEDRO	CA		07/22/2025		539							539	539			
100218181	LAKE WORTH	FL		07/22/2025		143							143	143			
100218183	TACOMA	WA		07/22/2025		1							1	1			
100219376	MIAMI	FL		07/02/2025		440							440	440			
100219377	CHANDLER	AZ		07/02/2025		257							257	257			
100219378	PHOENIX	AZ		07/02/2025		274							274	274			
100219379	LONGWOOD	FL		07/02/2025		1,026							1,026	1,026			
100219380	VENTURA	CA		07/07/2025		2,365							2,365	2,365			
100219381	EPWORTH	GA		07/07/2025		1,599							1,599	1,599			
100219382	SEATTLE	WA		07/07/2025		1,077							1,077	1,077			
100219383	AUSTIN	TX		07/07/2025		1,650							1,650	1,650			
100219384	PORT ARANSAS	TX		07/07/2025		1,486							1,486	1,486			
100219385	SAWYER	MI		07/07/2025		1,635							1,635	1,635			
100219386	VISALIA	CA		07/07/2025		265							265	265			
100219387	MERIDIAN	ID		07/07/2025		531							531	531			
100219388	SAINT PETERSBURG	FL		07/07/2025		433							433	433			
100219389	ORLANDO	FL		07/07/2025		672							672	672			
100219390	CHICAGO	IL		07/07/2025		719							719	719			
100219391	TOPSAIL BEACH	NC		07/07/2025		1,084							1,084	1,084			
100219392	WEATHERFORD	TX		07/07/2025		529							529	529			
100219393	SALEM	OR		07/07/2025		456							456	456			
100219394	DELRAY BEACH	FL		07/07/2025		1,274							1,274	1,274			
100219395	ATLANTA	GA		07/07/2025		391							391	391			

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100219396	HOUSTON	TX		07/07/2025		460							460	460			
100219397	AUBREY	TX		07/07/2025		430							430	430			
100219398	BEECH MOUNTAIN	NC		07/07/2025		911							911	911			
100219399	GULF SHORES	AL		07/07/2025		1,395							1,395	1,395			
100219400	FORT LAUDERDALE	FL		07/07/2025		3,254							3,254	3,254			
100219401	ELK GROVE	CA		07/07/2025		5,484							5,484	5,484			
100219402	OAKLAND	CA		07/07/2025		634							634	634			
100219403	BIXBY	OK		07/07/2025		295							295	295			
100219404	STONEHAM	MA		07/07/2025		268							268	268			
100219405	ELMHURST	IL		07/07/2025		1,472							1,472	1,472			
100219406	SARASOTA	FL		07/07/2025		409							409	409			
100219407	TENAFLY	NJ		07/07/2025		1,960							1,960	1,960			
100219408	GLENDALE	AZ		07/07/2025		526							526	526			
100219409	SILT	CO		07/07/2025		2,941							2,941	2,941			
100219410	TENAFLY	NJ		07/07/2025		1,350							1,350	1,350			
100219411	BOSTON	MA		07/07/2025		2,087							2,087	2,087			
100219412	SEATTLE	WA		07/07/2025		1,015							1,015	1,015			
100219413	CUTLER BAY	FL		07/07/2025		528							528	528			
100219414	DEVILS LAKE	ND		07/07/2025		339							339	339			
100219415	SPRING HILL	TN		07/07/2025		568							568	568			
100219416	SPRING HILL	TN		07/07/2025		9,181							9,181	9,181			
100219417	OCEAN CITY	NJ		07/07/2025		876							876	876			
100219418	SPRING VALLEY	NY		07/07/2025		1,528							1,528	1,528			
100219419	PRINCETON	TX		07/07/2025		430							430	430			
100219420	FRANKLIN	TN		07/07/2025		651							651	651			
100219421	CRYSTAL RIVER	FL		07/07/2025		633							633	633			
100219422	SILVER SPRING	MD		07/07/2025		608							608	608			
100219423	RIPON	CA		07/07/2025		717							717	717			
100219424	HENDERSON	NV		07/07/2025		607							607	607			
100219425	KIHEI	HI		07/07/2025		1,497							1,497	1,497			
100219426	AUBREY	TX		07/07/2025		534							534	534			
100219427	AUBREY	TX		07/07/2025		405							405	405			
100219428	PORT BOLIVAR	TX		07/07/2025		581							581	581			
100219429	BUFFALO GROVE	IL		07/07/2025		705							705	705			
100219430	COTTONWOOD	AZ		07/07/2025		384							384	384			
100219431	PIGEON FORGE	TN		07/07/2025		1,624							1,624	1,624			
100219432	PHOENIX	AZ		07/07/2025		368							368	368			
100219433	CHELAN	WA		07/07/2025		1,805							1,805	1,805			
100219434	SAN DIEGO	CA		07/07/2025		1,621							1,621	1,621			
100219435	FRESNO	CA		07/07/2025		507							507	507			
100219436	CHARLOTTESVILLE	VA		07/07/2025		1,287							1,287	1,287			
100219437	FRISCO	TX		07/07/2025		924							924	924			
100219438	MORGAN HILL	CA		07/07/2025		2,055							2,055	2,055			
100219439	PANAMA CITY BEACH	FL		07/07/2025		713							713	713			
100219440	HERRIMAN	UT		07/07/2025		1,655							1,655	1,655			
100219441	AUSTIN	TX		07/07/2025		878							878	878			
100219442	LAS VEGAS	NV		07/07/2025		470							470	470			
100219443	DANA POINT	CA		07/07/2025		4,047							4,047	4,047			
100219444	HUNTINGTON BEACH	CA		07/07/2025		1,786							1,786	1,786			
100219445	SAN JOSE	CA		07/07/2025		2,322							2,322	2,322			
100219446	SOUTH BOSTON	MA		07/07/2025		2,472							2,472	2,472			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219447	AIRMONT	NY		07/07/2025		1,683							1,683	1,683			
100219448	MENIFEE	CA		07/07/2025		902							902	902			
100219449	MAMMOTH LAKES	CA		07/07/2025		2,217							2,217	2,217			
100219450	JAMAICA PLAIN	MA		07/07/2025		309,445							309,445	309,445			
100219451	STONE HARBOR	NJ		07/07/2025		3,797							3,797	3,797			
100219452	LAS VEGAS	NV		07/07/2025		692							692	692			
100219453	FRISCO	TX		07/07/2025		841							841	841			
100219454	PRESCOTT	AZ		07/07/2025		476							476	476			
100219455	SAN DIEGO	CA		07/07/2025		2,510							2,510	2,510			
100219456	CARPINTERIA	CA		07/07/2025		3,384							3,384	3,384			
100219457	SAN MARINO	CA		07/07/2025		2,893							2,893	2,893			
100219458	LA JOLLA	CA		07/07/2025		4,167							4,167	4,167			
100219459	MILTON	FL		07/07/2025		433							433	433			
100219460	REDONDO BEACH	CA		07/07/2025		2,026							2,026	2,026			
100219461	BUDD LAKE	NJ		07/07/2025		684							684	684			
100219462	FRYEBURG	ME		07/07/2025		1,241							1,241	1,241			
100219463	BRADLEY BEACH	NJ		07/07/2025		1,726							1,726	1,726			
100219464	GREENWICH	CT		07/07/2025		1,910							1,910	1,910			
100219465	GOODYEAR	AZ		07/07/2025		772							772	772			
100219467	TUCSON	AZ		07/07/2025		438							438	438			
100219468	BROOKLYN	NY		07/07/2025		1,984							1,984	1,984			
100219469	FALMOUTH	MA		07/07/2025		1,564							1,564	1,564			
100219470	TELLURIDE	CO		07/07/2025		1,787							1,787	1,787			
100219471	VANCOUVER	WA		07/07/2025		559							559	559			
100219472	SANTA FE	NM		07/07/2025		1,491							1,491	1,491			
100219473	FRASER	CO		07/07/2025		1,346							1,346	1,346			
100219474	LOS ALTOS HILLS	CA		07/07/2025		2,945							2,945	2,945			
100219475	SAN DIEGO	CA		07/07/2025		3,302							3,302	3,302			
100219476	IRVINE	CA		07/07/2025		2,982							2,982	2,982			
100219477	CUPERTINO	CA		07/07/2025		3,593							3,593	3,593			
100219478	SANTA CRUZ	CA		07/07/2025		1,670							1,670	1,670			
100219479	SAN DIEGO	CA		07/07/2025		2,420							2,420	2,420			
100219480	LAKE HAVASU CITY	AZ		07/07/2025		11,044							11,044	11,044			
100219482	SAN DIEGO	CA		07/07/2025		2,929							2,929	2,929			
100219483	DECATUR	GA		07/07/2025		624							624	624			
100219484	TUCSON	AZ		07/07/2025		1,535							1,535	1,535			
100219485	ARROYO GRANDE	CA		07/07/2025		2,443							2,443	2,443			
100219486	BEACH HAVEN	NJ		07/07/2025		1,931							1,931	1,931			
100219487	KEALAKEKUA	HI		07/07/2025		4,082							4,082	4,082			
100219488	PEORIA	AZ		07/07/2025		416							416	416			
100219489	INCLINE VILLAGE	NV		07/07/2025		1,116							1,116	1,116			
100219490	AUBURNDALE	FL		07/07/2025		561							561	561			
100219491	COTTAGE GROVE	MN		07/07/2025		423							423	423			
100219492	LINCOLN	NH		07/07/2025		3,139							3,139	3,139			
100219493	FT LAUDERDALE	FL		07/07/2025		479							479	479			
100219494	WOODLAND HILLS	CA		07/07/2025		801							801	801			
100219496	SUNRISE BEACH	MO		07/07/2025		1,707							1,707	1,707			
100219497	PISMO BEACH	CA		07/07/2025		1,921							1,921	1,921			
100219498	GATLINBURG	TN		07/07/2025		1,393							1,393	1,393			
100219499	GRAYSON	GA		07/07/2025		668							668	668			
100219500	GATLINBURG	TN		07/07/2025		4,626							4,626	4,626			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219501	GLENDALE	AZ		07/07/2025		10,728							10,728	10,728			
100219502	NARRAGANSETT	RI		07/07/2025		1,499							1,499	1,499			
100219503	CORTEZ	FL		07/07/2025		1,781							1,781	1,781			
100219504	MAMMOTH LAKES	CA		07/07/2025		2,429							2,429	2,429			
100219505	RENO	NV		07/07/2025		602							602	602			
100219506	SUGAR HILL	GA		07/07/2025		471							471	471			
100219507	LINTHICUM HTS	MD		07/07/2025		331							331	331			
100219508	BOSTON	MA		07/07/2025		3,389							3,389	3,389			
100219509	ROCKBRIDGE BATHS	VA		07/07/2025		941							941	941			
100219511	SAN MARCOS	CA		07/07/2025		635							635	635			
100219512	PORT ORCHARD	WA		07/07/2025		360							360	360			
100219513	SACRAMENTO	CA		07/07/2025		449							449	449			
100219514	BEND	OR		07/07/2025		2,259							2,259	2,259			
100219515	SANTA ROSA	CA		07/07/2025		1,044							1,044	1,044			
100219516	CARDIFF BY THE SEA	CA		07/07/2025		3,874							3,874	3,874			
100219517	EDGARTOWN	MA		07/07/2025		4,335							4,335	4,335			
100219518	PHOENIX	AZ		07/07/2025		4,941							4,941	4,941			
100219519	OLD ORCHARD BEACH	ME		07/07/2025		442							442	442			
100219520	YACHATS	OR		07/07/2025		2,150							2,150	2,150			
100219521	WINCHESTER	MA		07/07/2025		1,734							1,734	1,734			
100219522	BROKEN BOW	OK		07/07/2025		1,724							1,724	1,724			
100219523	MC LEAN	VA		07/07/2025		3,910							3,910	3,910			
100219524	MCLEAN	VA		07/07/2025		2,051							2,051	2,051			
100219525	UNION GAP	WA		07/07/2025		281							281	281			
100219526	NAPLES	FL		07/07/2025		2,313							2,313	2,313			
100219527	DEDHAM	MA		07/07/2025		3,390							3,390	3,390			
100219528	SAN LUIS OBISPO	CA		07/07/2025		1,417							1,417	1,417			
100219529	PINEHURST	NC		07/07/2025		377							377	377			
100219530	GLEN ALLEN	VA		07/07/2025		381							381	381			
100219531	WEST PALM BEACH	FL		07/07/2025		739							739	739			
100219532	SAND CITY	CA		07/07/2025		1,484							1,484	1,484			
100219533	NEWPORT BEACH	CA		07/07/2025		3,725							3,725	3,725			
100219534	NAPA	CA		07/07/2025		1,923							1,923	1,923			
100219535	SCOTTSDALE	AZ		07/07/2025		2,439							2,439	2,439			
100219536	FORT LAUDERDALE	FL		07/07/2025		2,380							2,380	2,380			
100219537	INLET BEACH	FL		07/07/2025		2,625							2,625	2,625			
100219538	HARWICH PORT	MA		07/07/2025		1,887							1,887	1,887			
100219539	DUCK	NC		07/07/2025		2,524							2,524	2,524			
100219540	DENVER	CO		07/07/2025		1,530							1,530	1,530			
100219541	ROGERS	AR		07/07/2025		1,304							1,304	1,304			
100219542	CAPE MAY	NJ		07/07/2025		3,692							3,692	3,692			
100219543	SAN JOSE	CA		07/07/2025		2,312							2,312	2,312			
100219544	LOS ANGELES	CA		07/07/2025		1,627							1,627	1,627			
100219545	TOMS RIVER	NJ		07/07/2025		409							409	409			
100219546	CHANDLER	AZ		07/07/2025		1,808							1,808	1,808			
100219547	KIRKWOOD	CA		07/07/2025		1,679							1,679	1,679			
100219548	MOUNTAIN VIEW	CA		07/07/2025		2,294							2,294	2,294			
100219549	FORT LAUDERDALE	FL		07/07/2025		1,651							1,651	1,651			
100219550	SEVIERVILLE	TN		07/07/2025		1,168							1,168	1,168			
100219551	SEVIERVILLE	TN		07/07/2025		2,283							2,283	2,283			
100219552	LA CONNER	WA		07/07/2025		9,148							9,148	9,148			

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100219553	SCOTTSDALE	AZ		07/07/2025		1,908							1,908	1,908			
100219554	KISSIMMEE	FL		07/07/2025		813							813	813			
100219555	SAN DIEGO	CA		07/07/2025		1,911							1,911	1,911			
100219556	SANTA BARBARA	CA		07/07/2025		2,074							2,074	2,074			
100219557	NASHVILLE	TN		07/07/2025		1,391							1,391	1,391			
100219558	SPANAWAY	WA		07/07/2025		739							739	739			
100219559	GILBERT	AZ		07/07/2025		493							493	493			
100219560	BROOKEVILLE	MD		07/07/2025		1,331							1,331	1,331			
100219561	EDMONDS	WA		07/07/2025		834							834	834			
100219562	PENSACOLA	FL		07/07/2025		1,112							1,112	1,112			
100219563	HOWELL	NJ		07/07/2025		949							949	949			
100219564	BROOKSVILLE	FL		07/07/2025		193							193	193			
100219565	DENVER	CO		07/07/2025		1,755							1,755	1,755			
100219566	SANTA CRUZ	CA		07/07/2025		2,982							2,982	2,982			
100219567	CAMERON PARK	CA		07/07/2025		383							383	383			
100219568	SWANTON	MD		07/07/2025		455							455	455			
100219569	NEW BERN	NC		07/07/2025		2,380							2,380	2,380			
100219570	CAMARILLO	CA		07/07/2025		1,064							1,064	1,064			
100219571	LYNNFIELD	MA		07/07/2025		1,020							1,020	1,020			
100219572	HOWELL	NJ		07/07/2025		1,045							1,045	1,045			
100219573	FRANKLIN	TN		07/07/2025		430							430	430			
100219574	FREMONT	CA		07/07/2025		1,343							1,343	1,343			
100219575	HILLSBORO	OR		07/07/2025		689							689	689			
100219576	CELEBRATION	FL		07/07/2025		439							439	439			
100219577	GREENVILLE	SC		07/07/2025		535							535	535			
100219578	ARLINGTON	MA		07/07/2025		465							465	465			
100219579	FORT LAUDERDALE	FL		07/07/2025		2,722							2,722	2,722			
100219580	FOUNTAIN HILLS	AZ		07/07/2025		1,786							1,786	1,786			
100219581	WEST SACRAMENTO	CA		07/07/2025		886							886	886			
100219582	SPRING HILL	TN		07/07/2025		1,329							1,329	1,329			
100219583	WALLER	TX		07/07/2025		384							384	384			
100219584	INDIAN WELLS	CA		07/07/2025		2,803							2,803	2,803			
100219585	PANAMA CITY	FL		07/07/2025		350							350	350			
100219586	SALT LAKE CITY	UT		07/07/2025		11,300							11,300	11,300			
100219587	BRYAN	TX		07/07/2025		427							427	427			
100219588	VISALIA	CA		07/07/2025		454							454	454			
100219589	NAPERVILLE	IL		07/07/2025		631							631	631			
100219590	PATERSON	NJ		07/07/2025		506							506	506			
100219591	PRESCOTT	AZ		07/07/2025		983							983	983			
100219592	DANDRIDGE	TN		07/07/2025		389							389	389			
100219593	ALEXANDRIA	VA		07/07/2025		921							921	921			
100219594	RESEDA	CA		07/07/2025		1,037							1,037	1,037			
100219595	WATERTOWN	MA		07/07/2025		1,467							1,467	1,467			
100219596	WELCHES	OR		07/07/2025		423							423	423			
100219597	MONUMENT	CO		07/07/2025		944							944	944			
100219598	PARKER	CO		07/07/2025		1,118							1,118	1,118			
100219599	KAUFMAN	TX		07/07/2025		517							517	517			
100219600	RICHMOND	VA		07/07/2025		471							471	471			
100219601	RICHMOND	VA		07/07/2025		471							471	471			
100219602	LONG BEACH	CA		07/07/2025		744							744	744			
100219603	SCOTTSDALE	AZ		07/07/2025		540							540	540			

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100219604	PRESCOTT	AZ		07/07/2025		502							502	502			
100219605	GOLDEN	CO		07/07/2025		1,350							1,350	1,350			
100219606	FLAGSTAFF	AZ		07/07/2025		497							497	497			
100219607	GOODYEAR	AZ		07/07/2025		465							465	465			
100219608	ORLANDO	FL		07/07/2025		394							394	394			
100219609	ONTARIO	CA		07/07/2025		989							989	989			
100219610	GATLINBURG	TN		07/07/2025		933							933	933			
100219611	SELMA	CA		07/07/2025		510							510	510			
100219612	TIMNATH	CO		07/07/2025		645							645	645			
100219613	LOS ANGELES	CA		07/07/2025		3,652							3,652	3,652			
100219614	ANNAPOLIS	MD		07/07/2025		894							894	894			
100219615	WINTER GARDEN	FL		07/07/2025		9,010							9,010	9,010			
100219616	FAIR OAKS	CA		07/07/2025		453							453	453			
100219617	MERIDIAN	ID		07/07/2025		1,249							1,249	1,249			
100219618	SACRAMENTO	CA		07/07/2025		257							257	257			
100219619	PALISADES PARK	NJ		07/07/2025		1,184							1,184	1,184			
100219620	CONCORD	NC		07/07/2025		686							686	686			
100219621	SACRAMENTO	CA		07/07/2025		613							613	613			
100219622	SACRAMENTO	CA		07/07/2025		1,453							1,453	1,453			
100219623	MIAMI	FL		07/07/2025		752							752	752			
100219624	FAYETTEVILLE	AR		07/07/2025		520							520	520			
100219625	LEES SUMMIT	MO		07/07/2025		523							523	523			
100219626	WALNUT CREEK	CA		07/07/2025		703							703	703			
100219627	SAINT AUGUSTINE	FL		07/07/2025		679							679	679			
100219628	COVINA	CA		07/07/2025		662							662	662			
100219629	REDDING	CT		07/07/2025		598							598	598			
100219630	BREMERTON	WA		07/07/2025		627							627	627			
100219631	RIVERSIDE	CA		07/07/2025		677							677	677			
100219632	LANSDALE	PA		07/07/2025		668							668	668			
100219633	IDAHO FALLS	ID		07/07/2025		979							979	979			
100219634	DENVER	CO		07/07/2025		525							525	525			
100219635	FLAGLER BEACH	FL		07/07/2025		1,462							1,462	1,462			
100219636	SACRAMENTO	CA		07/07/2025		467							467	467			
100219637	FORT COLLINS	CO		07/07/2025		534							534	534			
100219638	COMMERCE CITY	CO		07/07/2025		560							560	560			
100219639	LITHIA	FL		07/07/2025		536							536	536			
100219640	ELLIJAY	GA		07/07/2025		888							888	888			
100219641	DENVER	CO		07/07/2025		599							599	599			
100219642	ARVADA	CO		07/07/2025		554							554	554			
100219643	BEVERLY	MA		07/07/2025		1,099							1,099	1,099			
100219644	ESCONDIDO	CA		07/07/2025		1,020							1,020	1,020			
100219645	SCOTTSDALE	AZ		07/07/2025		991							991	991			
100219646	ORANGE PARK	FL		07/07/2025		802							802	802			
100219647	DULUTH	GA		07/07/2025		632							632	632			
100219648	STOCKTON	CA		07/07/2025		801							801	801			
100219649	MONROE	UT		07/07/2025		548							548	548			
100219650	INDIO	CA		07/07/2025		706							706	706			
100219651	PROVO	UT		07/07/2025		575							575	575			
100219652	OAK VIEW	CA		07/07/2025		753							753	753			
100219653	HENDERSON	NV		07/07/2025		559							559	559			
100219654	CLEWISTON	FL		07/07/2025		839							839	839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219655	BOOTHBAY HARBOR	ME		07/07/2025		565							565	565			
100219656	AUSTIN	TX		07/07/2025		837							837	837			
100219657	BELL GARDENS	CA		07/07/2025		17,403							17,403	17,403			
100219658	FORT COLLINS	CO		07/07/2025		531							531	531			
100219659	UKIAH	CA		07/07/2025		665							665	665			
100219660	RANCHO CUCAMONGA	CA		07/07/2025		568							568	568			
100219661	LONGMONT	CO		07/07/2025		793							793	793			
100219662	LUDLOW	MA		07/07/2025		260							260	260			
100219663	MIAMI	FL		07/07/2025		520							520	520			
100219664	TURLOCK	CA		07/07/2025		538							538	538			
100219665	JOELTON	TN		07/07/2025		1,627							1,627	1,627			
100219666	NORWALK	CA		07/07/2025		1,028							1,028	1,028			
100219667	SAN DIEGO	CA		07/07/2025		1,088							1,088	1,088			
100219668	BOSTON	MA		07/07/2025		1,538							1,538	1,538			
100219669	MALDEN	MA		07/07/2025		12,342							12,342	12,342			
100219670	MILPITAS	CA		07/07/2025		1,206							1,206	1,206			
100219672	SENECA	SC		07/07/2025		799							799	799			
100219673	REDLANDS	CA		07/07/2025		696							696	696			
100219674	SANTA ANA	CA		07/07/2025		771							771	771			
100219675	SOUTH LAKE TAHOE	CA		07/07/2025		1,588							1,588	1,588			
100219676	ORANGE	CA		07/07/2025		1,693							1,693	1,693			
100219677	DIXON	CA		07/07/2025		698							698	698			
100219678	DAWSONVILLE	GA		07/07/2025		600							600	600			
100219679	ATHENS	GA		07/07/2025		857							857	857			
100219680	SPARKS	NV		07/07/2025		1,561							1,561	1,561			
100219681	ROCKBRIDGE	OH		07/07/2025		455							455	455			
100219682	WOODBRIDGE	VA		07/07/2025		372							372	372			
100219683	SPRING LAKE	NJ		07/07/2025		995							995	995			
100219684	HURST	TX		07/07/2025		370							370	370			
100219685	KATY	TX		07/07/2025		436							436	436			
100219686	LAS VEGAS	NV		07/07/2025		648							648	648			
100219687	WESTLAKE VILLAGE	CA		07/07/2025		1,120							1,120	1,120			
100219688	WALNUT CREEK	CA		07/07/2025		2,671							2,671	2,671			
100219689	MUNDELEIN	IL		07/07/2025		585							585	585			
100219690	PORTLAND	OR		07/07/2025		525							525	525			
100219691	MONSEY	NY		07/07/2025		4,402							4,402	4,402			
100219692	LIBERTY	UT		07/07/2025		1,150							1,150	1,150			
100219693	EDMOND	OK		07/07/2025		383							383	383			
100219694	CLOVIS	CA		07/07/2025		398							398	398			
100219695	SAN FRANCISCO	CA		07/07/2025		413							413	413			
100219696	DENVER	CO		07/07/2025		698							698	698			
100219697	DENVER	CO		07/07/2025		710							710	710			
100219698	FORT WORTH	TX		07/07/2025		420							420	420			
100219699	SAN JACINTO	CA		07/07/2025		770							770	770			
100219700	ELK GROVE	CA		07/07/2025		761							761	761			
100219701	AUSTIN	TX		07/07/2025		796							796	796			
100219702	BOUNTIFUL	UT		07/07/2025		861							861	861			
100219703	TRUCKEE	CA		07/07/2025		2,027							2,027	2,027			
100219704	SACRAMENTO	CA		07/07/2025		1,845							1,845	1,845			
100219705	SARASOTA	FL		07/07/2025		3,385							3,385	3,385			
100219706	THE VILLAGES	FL		07/07/2025		8,561							8,561	8,561			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100219707	MAPLETON	UT		07/07/2025		647							647	647			
100219708	ROCKLIN	CA		07/07/2025		897							897	897			
100219709	MAPLETON	UT		07/07/2025		631							631	631			
100219710	DESTIN	FL		07/07/2025		1,320							1,320	1,320			
100219711	MYRTLE BEACH	SC		07/07/2025		557							557	557			
100219712	FRISCO	TX		07/07/2025		527							527	527			
100219713	MYRTLE BEACH	SC		07/07/2025		579							579	579			
100219714	ADAIRSVILLE	GA		07/07/2025		468							468	468			
100219715	STAR	ID		07/07/2025		1,286							1,286	1,286			
100219716	SEVIERVILLE	TN		07/07/2025		2,058							2,058	2,058			
100219717	POTTSTOWN	PA		07/07/2025		926							926	926			
100219718	SAN JOSE	CA		07/07/2025		1,732							1,732	1,732			
100219719	BELLEVUE	WA		07/07/2025		677							677	677			
100219720	PANAMA CITY BEACH	FL		07/07/2025		658							658	658			
100219721	SULTAN	WA		07/07/2025		1,146							1,146	1,146			
100219722	PALMDALE	CA		07/07/2025		664							664	664			
100219723	KANNAPOLIS	NC		07/07/2025		544							544	544			
100219724	ANTIOCH	TN		07/07/2025		447							447	447			
100219725	SAN DIEGO	CA		07/07/2025		524							524	524			
100219726	MARIETTA	GA		07/07/2025		553							553	553			
100219727	SANTA MONICA	CA		07/07/2025		2,177							2,177	2,177			
100219728	DERBY	VT		07/07/2025		31,004							31,004	31,004			
100219729	HEBER CITY	UT		07/07/2025		1,375							1,375	1,375			
100219730	FRESNO	CA		07/07/2025		1,637							1,637	1,637			
100219731	MANHATTAN BEACH	CA		07/07/2025		2,736							2,736	2,736			
100219732	DANA POINT	CA		07/07/2025		1,009							1,009	1,009			
100219733	MANHATTAN BEACH	CA		07/07/2025		2,733							2,733	2,733			
100219734	IRVINE	CA		07/07/2025		1,135							1,135	1,135			
100219735	SAN JOSE	CA		07/07/2025		2,929							2,929	2,929			
100219736	FOUNTAIN VALLEY	CA		07/08/2025		1,904							1,904	1,904			
100219738	TRUCKEE	CA		07/08/2025		1,272							1,272	1,272			
100219739	ESTERO	FL		07/08/2025		623							623	623			
100219740	SLIDELL	LA		07/08/2025		312							312	312			
100219741	TALLAHASSEE	FL		07/08/2025		1,385							1,385	1,385			
100219742	WEST HILLS	CA		07/08/2025		407							407	407			
100219744	AVENTURA	FL		07/08/2025		262							262	262			
100219746	TYLER	TX		07/08/2025		123							123	123			
100219748	GREENSBORO	NC		07/08/2025		245							245	245			
100219749	FORT MYERS	FL		07/08/2025		469							469	469			
100219750	DAYTONA BEACH	FL		07/08/2025		191							191	191			
100219752	PHOENIX	AZ		07/08/2025		774							774	774			
100219754	AURORA	CO		07/08/2025		1,164							1,164	1,164			
100219755	MIAMI	FL		07/08/2025		3,200							3,200	3,200			
100219756	PRAIRIEVILLE	LA		07/08/2025		236							236	236			
100219758	AMERICAN CANYON	CA		07/08/2025		493							493	493			
100219759	HUDSON	OH		07/08/2025		428							428	428			
100219760	HOUSTON	TX		07/08/2025		196							196	196			
100219761	LUBBOCK	TX		07/08/2025		264							264	264			
100219762	WILMINGTON	DE		07/08/2025		205							205	205			
100219763	GAMBRILLS	MD		07/08/2025		2,107							2,107	2,107			
100219764	CLEVELAND	GA		07/08/2025		1,863							1,863	1,863			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219766	OCEAN	NJ		07/08/2025		534							534	534			
100219767	SCRANTON	PA		07/08/2025		264							264	264			
100219769	MIAMI	FL		07/08/2025		217							217	217			
100219771	BIRMINGHAM	AL		07/08/2025		225							225	225			
100219772	GRAND JUNCTION	CO		07/08/2025		344							344	344			
100219774	CUMMING	GA		07/08/2025		525							525	525			
100219775	BRANSON	MO		07/08/2025		151							151	151			
100219776	WACO	TX		07/08/2025		227							227	227			
100219777	RICHMOND	MI		07/08/2025		237							237	237			
100219778	COATESVILLE	PA		07/08/2025		123							123	123			
100219779	SAN DIEGO	CA		07/08/2025		504							504	504			
100219780	NEWARK	CA		07/08/2025		1,262							1,262	1,262			
100219781	LOS ANGELES	CA		07/08/2025		2,071							2,071	2,071			
100219782	MT JULIET	TN		07/08/2025		236							236	236			
100219784	WACO	TX		07/08/2025		193							193	193			
100219785	MANTECA	CA		07/08/2025		192,109							192,109	192,109			
100219786	CHICAGO	IL		07/08/2025		701							701	701			
100219787	SPRING	TX		07/08/2025		376							376	376			
100219788	DURHAM	NC		07/08/2025		207							207	207			
100219789	SILVER SPRING	MD		07/08/2025		454							454	454			
100219790	LAKE MARY	FL		07/08/2025		6,760							6,760	6,760			
100219791	JENSEN BEACH	FL		07/08/2025		218							218	218			
100219792	HENRICO	VA		07/08/2025		441							441	441			
100219793	EAST HAVEN	CT		07/08/2025		302							302	302			
100219794	RENO	NV		07/08/2025		556							556	556			
100219795	LA PUENTE	CA		07/08/2025		1,500							1,500	1,500			
100219796	ZELLWOOD	FL		07/08/2025		326							326	326			
100219797	DURHAM	NC		07/08/2025		267							267	267			
100219798	DURHAM	NC		07/08/2025		196							196	196			
100219799	LONG BEACH	CA		07/08/2025		1,032							1,032	1,032			
100219800	LAS VEGAS	NV		07/08/2025		346							346	346			
100219801	WASHINGTON	DC		07/08/2025		201							201	201			
100219802	CARROLLTON	TX		07/08/2025		305							305	305			
100219803	AUSTIN	TX		07/08/2025		393							393	393			
100219804	SUWANEE	GA		07/08/2025		719							719	719			
100219805	TUCSON	AZ		07/08/2025		180							180	180			
100219806	CHESTERFIELD	VA		07/08/2025		198							198	198			
100219807	CHICAGO	IL		07/08/2025		493							493	493			
100219808	STAMFORD	CT		07/08/2025		357							357	357			
100219809	PORTERVILLE	CA		07/08/2025		233							233	233			
100219810	LAS VEGAS	NV		07/08/2025		452							452	452			
100219811	ALPHARETTA	GA		07/08/2025		283							283	283			
100219812	TALLAHASSEE	FL		07/08/2025		180							180	180			
100219813	PORT SAINT LUCIE	FL		07/08/2025		407							407	407			
100219814	LAS VEGAS	NV		07/08/2025		253							253	253			
100219815	MOUNT DORA	FL		07/08/2025		177							177	177			
100219816	KILL DEVIL HILLS	NC		07/08/2025		309							309	309			
100219817	YOUNGSTOWN	OH		07/08/2025		307							307	307			
100219818	NORWOOD	MA		07/08/2025		650							650	650			
100219819	CHICAGO	IL		07/08/2025		192							192	192			
100219820	CORNWALL	VT		07/08/2025		371							371	371			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219821	NORTH WILDWOOD	NJ		07/08/2025		461							461	461			
100219822	NAPLES	FL		07/08/2025		333							333	333			
100219823	READING	PA		07/08/2025		170							170	170			
100219824	READING	PA		07/08/2025		182							182	182			
100219825	SPRING	TX		07/08/2025		457							457	457			
100219826	LAKEWOOD	NJ		07/08/2025		459							459	459			
100219827	OCALA	FL		07/08/2025		701							701	701			
100219828	CONCORD	NC		07/08/2025		213							213	213			
100219829	KEMPNER	TX		07/08/2025		1,252							1,252	1,252			
100219830	COLUMBUS	OH		07/08/2025		511							511	511			
100219831	PIEDMONT	SC		07/08/2025		739							739	739			
100219832	LOS ANGELES	CA		07/08/2025		397							397	397			
100219833	BENTONVILLE	AR		07/08/2025		177							177	177			
100219834	MODESTO	CA		07/08/2025		570							570	570			
100219835	VANCOUVER	WA		07/08/2025		182							182	182			
100219837	HOWELL	NJ		07/08/2025		314							314	314			
100219838	PAWTUCKET	RI		07/08/2025		304							304	304			
100219839	PLAINFIELD	IL		07/08/2025		177							177	177			
100219840	SARASOTA	FL		07/08/2025		228							228	228			
100219841	SAN PEDRO	CA		07/08/2025		382							382	382			
100219842	ALAMEDA	CA		07/08/2025		692							692	692			
100219843	SHERMAN	TX		07/08/2025		340							340	340			
100219844	HAMPTON	VA		07/08/2025		160							160	160			
100219845	LAS VEGAS	NV		07/08/2025		701							701	701			
100219846	HENRICO	VA		07/08/2025		23,890							23,890	23,890			
100219847	LEXINGTON	KY		07/08/2025		23,365							23,365	23,365			
100219848	MISSOURI CITY	TX		07/08/2025		203							203	203			
100219849	ATLANTA	GA		07/08/2025		40,483							40,483	40,483			
100219850	CERES	CA		07/08/2025		314							314	314			
100219851	INDIANAPOLIS	IN		07/08/2025		206							206	206			
100219852	AUSTIN	TX		07/08/2025		677							677	677			
100219853	PHOENIX	AZ		07/08/2025		336							336	336			
100219854	EMERYVILLE	CA		07/08/2025		433							433	433			
100219855	WESLACO	TX		07/08/2025		173							173	173			
100219856	LEWIS CENTER	OH		07/08/2025		209							209	209			
100219857	FLAGSTAFF	AZ		07/08/2025		528							528	528			
100219858	MAGGIE VALLEY	NC		07/08/2025		547							547	547			
100219859	BELLFLOWER	CA		07/08/2025		1,145							1,145	1,145			
100219860	HENRICO	VA		07/08/2025		234							234	234			
100219861	HENDERSON	NV		07/08/2025		230							230	230			
100219862	PHOENIX	AZ		07/08/2025		482							482	482			
100219863	MILWAUKIE	OR		07/08/2025		210							210	210			
100219864	ROUND ROCK	TX		07/08/2025		184							184	184			
100219865	AVON	IN		07/08/2025		250							250	250			
100219866	HOUSTON	TX		07/08/2025		209							209	209			
100219867	WEST COLUMBIA	TX		07/08/2025		357							357	357			
100219868	CHARLOTTE	NC		07/08/2025		229							229	229			
100219869	RIVERVIEW	FL		07/08/2025		480							480	480			
100219870	PHOENIX	AZ		07/08/2025		253							253	253			
100219871	ATHENS	GA		07/08/2025		250							250	250			
100219872	FORT VALLEY	VA		07/08/2025		249							249	249			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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100219873	ANN ARBOR	MI		07/08/2025		257							257	257			
100219874	RENO	NV		07/08/2025		388							388	388			
100219875	BLUE SPRINGS	MO		07/08/2025		247							247	247			
100219876	REHOBOTH BEACH	DE		07/08/2025		297							297	297			
100219877	PERRIS	CA		07/08/2025		589							589	589			
100219878	RALEIGH	NC		07/08/2025		180							180	180			
100219879	HAYWARD	CA		07/08/2025		903							903	903			
100219880	QUEEN CREEK	AZ		07/08/2025		261							261	261			
100219881	NEWARK	DE		07/08/2025		328							328	328			
100219882	WORCESTER	MA		07/08/2025		398							398	398			
100219883	GALVESTON	TX		07/08/2025		244							244	244			
100219884	TEANECK	NJ		07/08/2025		467							467	467			
100219885	MOORESVILLE	NC		07/08/2025		203							203	203			
100219886	RANDLEMAN	NC		07/08/2025		619							619	619			
100219887	PALMETTO BAY	FL		07/08/2025		689							689	689			
100219888	PORT CHARLOTTE	FL		07/08/2025		333							333	333			
100219889	GRANBURY	TX		07/08/2025		418							418	418			
100219890	PALM DESERT	CA		07/08/2025		560							560	560			
100219891	ALLEN	TX		07/08/2025		274							274	274			
100219892	MELISSA	TX		07/08/2025		198							198	198			
100219893	SAN FRANCISCO	CA		07/08/2025		1,605							1,605	1,605			
100219894	CHARLOTTESVILLE	VA		07/08/2025		293							293	293			
100219895	MADERA	CA		07/08/2025		201							201	201			
100219896	BROKEN BOW	OK		07/08/2025		259							259	259			
100219897	COLUMBUS	OH		07/08/2025		256							256	256			
100219898	MILWAUKEE	WI		07/08/2025		250							250	250			
100219899	ACAMPO	CA		07/08/2025		394							394	394			
100219900	FORT WAYNE	IN		07/08/2025		193							193	193			
100219901	BOSTON	MA		07/08/2025		421							421	421			
100219902	GREENWOOD	IN		07/08/2025		187							187	187			
100219903	WAKE FOREST	NC		07/08/2025		238							238	238			
100219904	PHOENIX	AZ		07/08/2025		159							159	159			
100219905	ARLINGTON	TN		07/08/2025		312							312	312			
100219906	TUCSON	AZ		07/08/2025		229							229	229			
100219907	DALLAS	TX		07/08/2025		330							330	330			
100219908	KNOXVILLE	TN		07/08/2025		640							640	640			
100219909	BRIGANTINE	NJ		07/08/2025		501							501	501			
100219910	PORTLAND	OR		07/08/2025		458							458	458			
100219911	PORTLAND	OR		07/08/2025		459							459	459			
100219912	SANTA MONICA	CA		07/08/2025		441							441	441			
100219913	AUBURN	CA		07/08/2025		330							330	330			
100219914	WESTFIELD	IN		07/08/2025		204							204	204			
100219915	BOONE	NC		07/08/2025		312							312	312			
100219916	DENTON	TX		07/08/2025		3,370							3,370	3,370			
100219917	MORGANTON	GA		07/08/2025		258							258	258			
100219918	CHAPIN	SC		07/08/2025		191							191	191			
100219919	PARMA	OH		07/08/2025		180							180	180			
100219920	WESLEY CHAPEL	FL		07/08/2025		251							251	251			
100219921	INDIAN HARBOUR BEACH	FL		07/08/2025		491							491	491			
100219922	ATHENS	GA		07/08/2025		353							353	353			
100219923	NORWALK	CT		07/08/2025		453							453	453			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219924	MIAMI BEACH	FL		07/08/2025		369							369	369			
100219925	DOWNEY	CA		07/08/2025		782							782	782			
100219926	NASHVILLE	TN		07/08/2025		342							342	342			
100219927	PLANO	TX		07/08/2025		272							272	272			
100219928	FRAMINGHAM	MA		07/08/2025		426							426	426			
100219929	CITRUS HEIGHTS	CA		07/08/2025		472							472	472			
100219930	HENDERSON	NV		07/08/2025		559							559	559			
100219931	CEDAR PARK	TX		07/08/2025		418							418	418			
100219932	RANCHO CORDOVA	CA		07/08/2025		357							357	357			
100219933	CUMMING	GA		07/08/2025		386							386	386			
100219934	BELLVUE	CO		07/08/2025		324							324	324			
100219935	PALM SPRINGS	CA		07/08/2025		337							337	337			
100219936	CHERRY LOG	GA		07/08/2025		550							550	550			
100219937	NORTON	MA		07/08/2025		281							281	281			
100219938	ENFIELD	CT		07/08/2025		164							164	164			
100219939	DEVILS LAKE	ND		07/08/2025		177							177	177			
100219940	HERNDON	VA		07/08/2025		340							340	340			
100219941	FLEMINGTON	NJ		07/08/2025		171							171	171			
100219942	MARYSVILLE	WA		07/08/2025		515							515	515			
100219943	SANTA ANA	CA		07/10/2025		533							533	533			
100219944	BELLA VISTA	AR		07/10/2025		582							582	582			
100219945	MCCLEARY	WA		07/10/2025		1,009							1,009	1,009			
100219946	BREWSTER	WA		07/10/2025		1,183							1,183	1,183			
100219947	FOUNTAIN	CO		07/10/2025		516							516	516			
100219948	MARTINEZ	GA		07/10/2025		256							256	256			
100219949	HOUSTON	TX		07/10/2025		312							312	312			
100219950	HOUSTON	TX		07/10/2025		442							442	442			
100219951	FREDERICK	MD		07/10/2025		535							535	535			
100219952	MCKINNEY	TX		07/10/2025		311							311	311			
100219953	KANSAS CITY	KS		07/10/2025		279							279	279			
100219954	COAL CREEK	CO		07/10/2025		391							391	391			
100219955	MCPHERSON	KS		07/10/2025		313							313	313			
100219956	FORT MYERS	FL		07/10/2025		382							382	382			
100219957	NEW CANEY	TX		07/10/2025		42,617							42,617	42,617			
100219958	KEESEVILLE	NY		07/10/2025		440							440	440			
100219959	BALTIMORE	MD		07/10/2025		507							507	507			
100219960	MEMPHIS	TN		07/10/2025		210							210	210			
100219961	ASHLAND	OR		07/10/2025		290							290	290			
100219962	LEHI	UT		07/10/2025		673							673	673			
100219963	SAN DIEGO	CA		07/11/2025		1,938							1,938	1,938			
100219965	MILPITAS	CA		07/11/2025		1,039							1,039	1,039			
100219966	LEHI	UT		07/11/2025		690							690	690			
100219967	LOUISVILLE	KY		07/11/2025		220							220	220			
100219968	LEHIGH ACRES	FL		07/11/2025		528							528	528			
100219969	LAVEEN	AZ		07/11/2025		489							489	489			
100219970	CASTRO VALLEY	CA		07/11/2025		1,007							1,007	1,007			
100219971	LA MESA	CA		07/11/2025		684							684	684			
100219972	SAN JOSE	CA		07/11/2025		708							708	708			
100219973	SAN JOSE	CA		07/11/2025		667							667	667			
100219974	SALT LAKE CITY	UT		07/11/2025		1,127							1,127	1,127			
100219975	GLENDALE	AZ		07/11/2025		94							94	94			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100219976	WHITE SETTLEMENT	TX		07/11/2025		96							96	96			
100219977	SAN DIEGO	CA		07/11/2025		840							840	840			
100219978	ALPINE	CA		07/11/2025		584							584	584			
100219980	DESERT HOT SPRINGS	CA		07/11/2025		527							527	527			
100219981	SAN DIEGO	CA		07/11/2025		1,084							1,084	1,084			
100219982	CYPRESS	TX		07/11/2025		302							302	302			
100219983	ORLANDO	FL		07/11/2025		553							553	553			
100219984	REDWOOD CITY	CA		07/11/2025		2,579							2,579	2,579			
100219985	WADDELL	AZ		07/11/2025		591							591	591			
100219986	APTOS	CA		07/11/2025		1,034							1,034	1,034			
100219987	AUBURNDALE	FL		07/11/2025		732							732	732			
100219988	IRVING	TX		07/11/2025		1,055							1,055	1,055			
100219989	TEMPE	AZ		07/11/2025		412							412	412			
100219990	HEATH	TX		07/11/2025		711							711	711			
100219991	CHANDLER	AZ		07/30/2025		326							326	326			
100219996	ORLANDO	FL		07/30/2025		609							609	609			
100219997	BEREA	OH		07/30/2025		195							195	195			
100219998	APOPKA	FL		07/30/2025		395							395	395			
100219999	ESCONDIDO	CA		07/30/2025		280							280	280			
100220000	BRISTOL	PA		07/30/2025		144							144	144			
100220001	JACKSONVILLE BEACH	FL		07/30/2025		993							993	993			
100220002	FORT PIERCE	FL		07/30/2025		665							665	665			
100220004	NORTH LAS VEGAS	NV		07/30/2025		344							344	344			
100220007	SANTA ANA	CA		07/30/2025		477							477	477			
100220011	PLANTATION	FL		07/30/2025		1,182							1,182	1,182			
100220012	MARBLE	NC		07/30/2025		750							750	750			
100220014	LILBURN	GA		07/30/2025		655							655	655			
100220015	SAN FRANCISCO	CA		07/30/2025		959							959	959			
100220017	SICKLERVILLE	NJ		07/30/2025		209							209	209			
100220018	CLERMONT	FL		07/30/2025		659							659	659			
100220019	SAN ANTONIO	TX		07/30/2025		712							712	712			
100220021	MILPITAS	CA		07/30/2025		819							819	819			
100220025	ROYAL OAK	MI		07/30/2025		156							156	156			
100220026	RANCHO CUCAMONGA	CA		07/30/2025		309							309	309			
100220028	HAYWARD	CA		07/30/2025		435							435	435			
100220030	ISLE OF PALMS	SC		07/30/2025		1,522							1,522	1,522			
100220031	SPRING VALLEY	CA		07/30/2025		19,569							19,569	19,569			
100220033	EL CAJON	CA		07/30/2025		994							994	994			
100220036	EL CERRITO	CA		07/30/2025		312							312	312			
100220038	OAKLAND	CA		07/30/2025		641							641	641			
100220039	RUSK	TX		07/30/2025		204							204	204			
100220040	LEES SUMMIT	MO		07/30/2025		214							214	214			
100220041	SCOTTS VALLEY	CA		07/30/2025		1,406							1,406	1,406			
100220045	SEATTLE	WA		07/30/2025		688							688	688			
100220046	SANTA CLARITA	CA		07/30/2025		1							1	1			
100220047	MEMPHIS	TN		07/30/2025		100							100	100			
100220049	FREMONT	CA		07/30/2025		235							235	235			
100220050	PAIA	HI		07/30/2025		668							668	668			
100220051	KAILUA KONA	HI		07/30/2025		116,392							116,392	116,392			
100220052	GRANADA HILLS	CA		07/30/2025		738							738	738			
100220053	MANOR	TX		07/30/2025		333							333	333			

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100220054	SANTA ROSA	CA		07/30/2025		1,017							1,017	1,017			
100220055	TALLAHASSEE	FL		07/30/2025		344							344	344			
100220056	SONOMA	CA		07/30/2025		275							275	275			
100220057	NORTH HIGHLANDS	CA		07/30/2025		204							204	204			
100220058	SAN DIEGO	CA		07/30/2025		355							355	355			
100220060	WOODACRE	CA		07/30/2025		1,941							1,941	1,941			
100220063	LAGUNA NIGUEL	CA		07/30/2025		780							780	780			
100220064	VICTORVILLE	CA		07/30/2025		529							529	529			
100220065	LOS ALAMITOS	CA		07/30/2025		780							780	780			
100220069	ROHNERT PARK	CA		07/30/2025		428							428	428			
100220070	STUDIO CITY	CA		07/30/2025		630							630	630			
100220071	HENDERSON	NV		07/30/2025		328							328	328			
100220073	HENDERSON	NV		07/30/2025		888							888	888			
100220074	KATY	TX		07/30/2025		142							142	142			
100220075	OAK HARBOR	WA		07/30/2025		569							569	569			
100220080	VILLA RICA	GA		08/06/2025		129							129	129			
100220081	BUFFALO GROVE	IL		08/06/2025		231							231	231			
100220084	WILMINGTON	DE		08/06/2025		533							533	533			
100220089	PEACHTREE CITY	GA		08/06/2025		170							170	170			
100220090	SCHAUMBURG	IL		08/06/2025		194							194	194			
100220093	WEST CALDWELL	NJ		08/06/2025		470							470	470			
100220095	HICKORY HILLS	IL		08/06/2025		289							289	289			
100220102	SCOTTSDALE	AZ		08/06/2025		1,295							1,295	1,295			
100220107	SAN ANTONIO	TX		08/06/2025		345							345	345			
100220109	AUBURN	CA		08/25/2025		122							122	122			
100220111	YORBA LINDA	CA		08/25/2025		90,000							90,000	90,000			
100220144	PEMBROKE PINES	FL		08/25/2025		30,515							30,515	30,515			
100220145	GLENDALE	AZ		08/25/2025		371							371	371			
100220146	FINDLAY	OH		08/25/2025		96							96	96			
100220160	ARLINGTON	VA		07/11/2025		601							601	601			
100220161	ORLANDO	FL		07/11/2025		331							331	331			
100220162	CENTREVILLE	VA		07/11/2025		425							425	425			
100220163	ORLANDO	FL		07/11/2025		189							189	189			
100220164	KATY	TX		07/11/2025		157							157	157			
100220165	LOS ANGELES	CA		07/11/2025		394							394	394			
100220168	NEW ORLEANS	LA		07/11/2025		178							178	178			
100220170	MERCED	CA		07/11/2025		193							193	193			
100220171	KISSIMMEE	FL		07/11/2025		176							176	176			
100220172	HOUSTON	TX		07/11/2025		182							182	182			
100220175	SAINT CLAIR SHORES	MI		07/11/2025		142							142	142			
100220179	UNIVERSAL CITY	TX		07/11/2025		111							111	111			
100220182	MIAMI	FL		07/11/2025		296							296	296			
100220183	LAS VEGAS	NV		07/11/2025		181							181	181			
100220184	EVANSVILLE	IN		07/11/2025		89							89	89			
100220185	LOS ANGELES	CA		07/11/2025		1,892							1,892	1,892			
100220187	BARTOW	FL		07/11/2025		82							82	82			
100220188	RIVERSIDE	CA		07/11/2025		696							696	696			
100220189	LAS VEGAS	NV		07/11/2025		130							130	130			
100220192	APOPKA	FL		07/11/2025		185							185	185			
100220193	WOODBRIDGE	VA		07/11/2025		249							249	249			
100220194	GERMANTOWN	MD		07/11/2025		185							185	185			

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100220195	VANCOUVER	WA		07/11/2025		256							256	256			
100220196	HIALEAH	FL		07/11/2025		309							309	309			
100220199	HOUSTON	TX		07/11/2025		275							275	275			
100220202	EL PASO	TX		07/11/2025		83							83	83			
100220205	LANTANA	FL		07/11/2025		261							261	261			
100220206	PRAIRIE VIEW	TX		07/11/2025		169							169	169			
100220207	KISSIMMEE	FL		07/11/2025		216							216	216			
100220208	KALAMAZOO	MI		07/11/2025		102							102	102			
100220209	CAPE CORAL	FL		07/11/2025		167							167	167			
100220210	DAVIS	WV		07/11/2025		302							302	302			
100220213	LANCASTER	CA		07/11/2025		509							509	509			
100220214	DOWNEY	CA		07/11/2025		508							508	508			
100220216	LAS VEGAS	NV		07/11/2025		407							407	407			
100220217	MIAMI GARDENS	FL		07/11/2025		298							298	298			
100220218	LANCASTER	CA		07/11/2025		244							244	244			
100220219	AKRON	OH		07/11/2025		212							212	212			
100220221	COLUMBUS	OH		07/11/2025		4,544							4,544	4,544			
100220222	HIALEAH	FL		07/11/2025		340							340	340			
100220227	MIDDLE RIVER	MD		07/11/2025		137							137	137			
100220233	VANCOUVER	WA		07/11/2025		363							363	363			
100220234	APPLE VALLEY	CA		07/11/2025		458							458	458			
100220236	NEWPORT NEWS	VA		07/11/2025		370							370	370			
100220237	HUNTSVILLE	AL		07/11/2025		106							106	106			
100220238	HOUSTON	TX		07/11/2025		358							358	358			
100220239	SYLMAR	CA		07/11/2025		658							658	658			
100220240	MERIDEN	CT		07/11/2025		255							255	255			
100220241	NORFOLK	VA		07/11/2025		80							80	80			
100220243	BARTOW	FL		07/11/2025		94							94	94			
100220244	SUNRISE	FL		07/11/2025		218							218	218			
100220245	LOS ANGELES	CA		07/11/2025		1,260							1,260	1,260			
100220247	BUENA PARK	CA		07/11/2025		185							185	185			
100220248	MIAMI	FL		07/11/2025		275							275	275			
100220250	MOUNTAIN VIEW	CA		07/11/2025		665							665	665			
100220252	COVINGTON	KY		07/11/2025		159							159	159			
100220253	MORGANTOWN	WV		07/11/2025		95							95	95			
100220254	COLFAX	CA		07/11/2025		498							498	498			
100220256	MOJAVE	CA		07/11/2025		98							98	98			
100220257	GAINESVILLE	FL		07/11/2025		489							489	489			
100220258	NORTH ADAMS	MA		07/11/2025		168							168	168			
100220259	NORFOLK	VA		07/11/2025		85							85	85			
100220260	RANCHO PALOS VERDES	CA		07/11/2025		1,281							1,281	1,281			
100220261	RENO	NV		07/11/2025		2,317							2,317	2,317			
100220262	PITTSFIELD	MA		07/11/2025		171							171	171			
100220263	ATHOL	MA		07/11/2025		203							203	203			
100220264	CORONA	CA		07/11/2025		472							472	472			
100220266	THOMASVILLE	NC		07/11/2025		178							178	178			
100220267	PALMDALE	CA		07/11/2025		3,298							3,298	3,298			
100220268	LULA	GA		07/11/2025		257							257	257			
100220269	CHESAPEAKE	VA		07/11/2025		656							656	656			
100220270	VERO BEACH	FL		07/11/2025		1,077							1,077	1,077			
100220271	OCALA	FL		07/11/2025		490							490	490			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220272	SAINT FRANCISVILLE	LA		07/11/2025		248							248	248			
100220273	LINCOLN	CA		07/11/2025		347							347	347			
100220275	PALM SPRINGS	CA		07/11/2025		295							295	295			
100220276	CENTERTON	AR		07/11/2025		179							179	179			
100220277	CRESTLINE	CA		07/11/2025		302							302	302			
100220278	COLLEGE STATION	TX		07/11/2025		777							777	777			
100220279	LITTLETON	CO		07/11/2025		1,561							1,561	1,561			
100220280	CAMARILLO	CA		07/11/2025		5,311							5,311	5,311			
100220281	SAINT PAUL	MN		07/11/2025		4,088							4,088	4,088			
100220282	PHOENIX	AZ		07/11/2025		215							215	215			
100220283	RANCHO CORDOVA	CA		07/11/2025		354							354	354			
100220284	TOLLESON	AZ		07/11/2025		190							190	190			
100220285	INDIANAPOLIS	IN		07/11/2025		151							151	151			
100220286	MIAMI	FL		07/11/2025		288							288	288			
100220287	HOBE SOUND	FL		07/11/2025		613							613	613			
100220288	LAFAYETTE	IN		07/11/2025		247							247	247			
100220289	SANTA FE	NM		07/11/2025		362							362	362			
100220290	LULA	GA		07/11/2025		544							544	544			
100220291	MESA	AZ		07/11/2025		789							789	789			
100220292	PHOENIX	AZ		07/11/2025		167							167	167			
100220293	SAN MARTIN	CA		07/11/2025		1,256							1,256	1,256			
100220294	LAS VEGAS	NV		07/11/2025		775							775	775			
100220295	VENTURA	CA		07/11/2025		1,045							1,045	1,045			
100220296	SAN DIEGO	CA		07/11/2025		468							468	468			
100220297	SPOKANE	WA		07/11/2025		610							610	610			
100220298	LOS ANGELES	CA		07/11/2025		396							396	396			
100220299	KENNER	LA		07/11/2025		364							364	364			
100220300	MILWAUKEE	WI		07/11/2025		124							124	124			
100220301	LOS ANGELES	CA		07/11/2025		1,270							1,270	1,270			
100220302	DALLAS	TX		07/11/2025		8,921							8,921	8,921			
100220303	HOUSTON	TX		07/11/2025		507							507	507			
100220304	TUCSON	AZ		07/11/2025		262							262	262			
100220305	HAINES CITY	FL		07/11/2025		260							260	260			
100220306	ROHNERT PARK	CA		07/11/2025		395							395	395			
100220307	GREAT MILLS	MD		07/11/2025		132							132	132			
100220308	CYPRESS	CA		07/11/2025		988							988	988			
100220309	LONG BEACH	CA		07/11/2025		623							623	623			
100220310	COVINA	CA		07/11/2025		929							929	929			
100220311	LAND O LAKES	FL		07/11/2025		341							341	341			
100220312	FRISCO	TX		07/11/2025		421							421	421			
100220313	IRVINE	CA		07/11/2025		738							738	738			
100220314	MORENO VALLEY	CA		07/11/2025		255							255	255			
100220315	ARLETA	CA		07/11/2025		429							429	429			
100220316	TUCSON	AZ		07/11/2025		370							370	370			
100220317	KENNER	LA		07/11/2025		453							453	453			
100220318	HUMBLE	TX		07/11/2025		1,508							1,508	1,508			
100220319	ELIZABETH	CO		07/11/2025		1,618							1,618	1,618			
100220320	LITHIA	FL		07/11/2025		572							572	572			
100220321	ORANGE	CA		07/11/2025		379							379	379			
100220322	CHAPEL HILL	NC		07/11/2025		1,765							1,765	1,765			
100220323	DURHAM	NC		07/11/2025		286							286	286			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100220324	STOCKTON	CA		07/11/2025		167							167	167			
100220326	GLENVIEW	IL		07/11/2025		476							476	476			
100220327	LOS ANGELES	CA		07/11/2025		1,150							1,150	1,150			
100220328	SAN ANTONIO	TX		07/11/2025		580							580	580			
100220329	BAKERSFIELD	CA		07/11/2025		1,246							1,246	1,246			
100220330	ELKHORN	NE		07/14/2025		371							371	371			
100220331	FLOWERY BRANCH	GA		07/14/2025		786							786	786			
100220332	WORLEY	ID		07/14/2025		734							734	734			
100220333	THORNTON	CO		07/14/2025		327							327	327			
100220334	PIGEON FORGE	TN		07/14/2025		836							836	836			
100220335	HUMBLE	TX		07/14/2025		181							181	181			
100220336	OSAGE BEACH	MO		07/14/2025		380							380	380			
100220337	SUGARLOAF	CA		07/14/2025		121							121	121			
100220338	WILDWOOD	NJ		07/14/2025		171							171	171			
100220339	GILBERT	AZ		07/14/2025		359							359	359			
100220340	CHATTANOOGA	TN		07/14/2025		191							191	191			
100220341	HOUSTON	TX		07/14/2025		387							387	387			
100220342	NORTH CONWAY	NH		07/14/2025		590							590	590			
100220343	GOBLES	MI		07/14/2025		293							293	293			
100220344	OCEAN CITY	MD		07/14/2025		380							380	380			
100220345	LEHIGH ACRES	FL		07/14/2025		491							491	491			
100220346	YACHATS	OR		07/14/2025		173							173	173			
100220347	EDGEMONT	AR		07/14/2025		424							424	424			
100220348	BONITA SPRINGS	FL		07/14/2025		365							365	365			
100220349	YULEE	FL		07/14/2025		309							309	309			
100220350	WEST LAFAYETTE	IN		07/14/2025		205							205	205			
100220351	LAS VEGAS	NV		07/14/2025		1,269							1,269	1,269			
100220352	SELMA	CA		07/14/2025		218							218	218			
100220353	DONALSONVILLE	GA		07/14/2025		2,520							2,520	2,520			
100220354	VIRGINIA BEACH	VA		07/14/2025		227							227	227			
100220355	SOMERSET	KY		07/14/2025		280							280	280			
100220356	LONDON	KY		07/14/2025		229							229	229			
100220357	MILLVILLE	DE		07/14/2025		604							604	604			
100220358	NORTH MYRTLE BEACH	SC		07/14/2025		260							260	260			
100220359	SAN TAN VALLEY	AZ		07/14/2025		329							329	329			
100220360	MEADOWVIEW	VA		07/14/2025		203							203	203			
100220361	ORANGE BEACH	AL		07/14/2025		352							352	352			
100220362	MONETA	VA		07/14/2025		393							393	393			
100220363	MOBILE	AL		07/14/2025		242							242	242			
100220364	NORTH MYRTLE BEACH	SC		07/14/2025		245							245	245			
100220365	MENTONE	AL		07/14/2025		236							236	236			
100220367	WEEKI WACHEE	FL		07/14/2025		328							328	328			
100220368	CASSOPOLIS	MI		07/14/2025		390							390	390			
100220369	MC GAHEYSVILLE	VA		07/14/2025		326							326	326			
100220370	REHOBOTH BEACH	DE		07/14/2025		253							253	253			
100220371	WINCHESTER	VA		07/14/2025		198							198	198			
100220372	CONROE	TX		07/14/2025		163							163	163			
100220373	MACON	NC		07/14/2025		474							474	474			
100220374	APOPKA	FL		07/14/2025		440							440	440			
100220375	MILLSBORO	DE		07/14/2025		341							341	341			
100220376	SUN LAKES	AZ		07/14/2025		614							614	614			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100220377	BREVARD	NC		07/14/2025		744							744	744			
100220378	MCGREGOR	MN		07/14/2025		459							459	459			
100220379	BULLHEAD CITY	AZ		07/14/2025		735							735	735			
100220380	DAVENPORT	FL		07/14/2025		453							453	453			
100220381	ELLENWOOD	GA		07/14/2025		294							294	294			
100220382	WESLEY CHAPEL	FL		07/14/2025		186							186	186			
100220383	LEHIGH ACRES	FL		07/14/2025		599							599	599			
100220384	OAK RIDGE	TN		07/14/2025		202							202	202			
100220385	CAMBRIDGE	MD		07/14/2025		248							248	248			
100220386	SURFSIDE BEACH	SC		07/14/2025		250							250	250			
100220387	GALVESTON	TX		07/14/2025		684							684	684			
100220388	LANDERS	CA		07/14/2025		234							234	234			
100220389	LIBERTY	SC		07/14/2025		173							173	173			
100220390	MORENO VALLEY	CA		07/14/2025		448							448	448			
100220391	DACULA	GA		07/14/2025		216							216	216			
100220392	WILMINGTON	NC		07/14/2025		491							491	491			
100220394	HUTTO	TX		07/14/2025		290							290	290			
100220395	GULF BREEZE	FL		07/14/2025		246							246	246			
100220396	MISSOURI CITY	TX		07/14/2025		256							256	256			
100220397	RIVERSIDE	CA		07/14/2025		1,245							1,245	1,245			
100220398	PRINCETON	WI		07/15/2025		162							162	162			
100220399	LAS VEGAS	NV		07/15/2025		742							742	742			
100220400	THE VILLAGES	FL		07/15/2025		815							815	815			
100220401	GILBERT	AZ		07/15/2025		271							271	271			
100220402	RHODODENDRON	OR		07/15/2025		412							412	412			
100220403	OCEANSIDE	CA		07/15/2025		1,597							1,597	1,597			
100220404	N MYRTLE BCH	SC		07/15/2025		885							885	885			
100220405	INDIANAPOLIS	IN		07/15/2025		166							166	166			
100220406	OAK ISLAND	NC		07/15/2025		406							406	406			
100220407	NEW BRAUNFELS	TX		07/15/2025		356							356	356			
100220408	LILBURN	GA		07/15/2025		455							455	455			
100220409	BENTONVILLE	VA		07/15/2025		374							374	374			
100220410	BRYAN	TX		07/15/2025		3,153							3,153	3,153			
100220411	MONCKS CORNER	SC		07/15/2025		1,253							1,253	1,253			
100220412	ATHENS	GA		07/15/2025		225							225	225			
100220413	BATON ROUGE	LA		07/15/2025		174							174	174			
100220414	COVINGTON	GA		07/15/2025		788							788	788			
100220415	MESA	AZ		07/15/2025		520							520	520			
100220416	NASHVILLE	TN		07/15/2025		501							501	501			
100220417	KENTWOOD	MI		07/15/2025		478							478	478			
100220418	LOGAN	UT		07/15/2025		196							196	196			
100220419	ATLANTA	GA		07/15/2025		497							497	497			
100220420	VALDOSTA	GA		07/15/2025		188							188	188			
100220421	MI WUK VILLAGE	CA		07/15/2025		1,075							1,075	1,075			
100220422	TUCSON	AZ		07/15/2025		430							430	430			
100220423	ENFIELD	CT		07/15/2025		173							173	173			
100220424	ABERDEEN	WA		07/15/2025		472							472	472			
100220425	EUSTIS	FL		07/15/2025		824							824	824			
100220426	LAS VEGAS	NV		07/15/2025		383							383	383			
100220427	ORMOND BEACH	FL		07/15/2025		162							162	162			
100220428	NORTHBOROUGH	MA		07/15/2025		661							661	661			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220429	EUREKA	CA		07/15/2025		503							503	503			
100220430	UNIVERSITY PLACE	WA		07/15/2025		307							307	307			
100220431	THE VILLAGES	FL		07/15/2025		155							155	155			
100220432	TWAIN HARTE	CA		07/15/2025		288							288	288			
100220433	HEBER CITY	UT		07/15/2025		186							186	186			
100220434	WALES	WI		07/15/2025		384							384	384			
100220435	N MYRTLE BCH	SC		07/15/2025		255							255	255			
100220436	PALOS HEIGHTS	IL		07/15/2025		207							207	207			
100220437	BLACK MTN	NC		07/15/2025		368							368	368			
100220438	VILAS	NC		07/15/2025		661							661	661			
100220440	STOW	OH		07/15/2025		171							171	171			
100220441	LEAGUE CITY	TX		07/15/2025		227							227	227			
100220442	KATY	TX		07/15/2025		14,169							14,169	14,169			
100220443	BELLEVUE	WA		07/15/2025		495							495	495			
100220444	WORCESTER	MA		07/15/2025		510							510	510			
100220445	CHICO	CA		07/15/2025		634							634	634			
100220446	THE VILLAGES	FL		07/15/2025		268							268	268			
100220447	SURPRISE	AZ		07/15/2025		268							268	268			
100220448	FLOWER MOUND	TX		07/15/2025		396							396	396			
100220449	SAGAMORE BEACH	MA		07/15/2025		1,162							1,162	1,162			
100220450	BUTTE	MT		07/15/2025		339							339	339			
100220451	CHICO	CA		07/15/2025		263							263	263			
100220452	MOLINE	IL		07/15/2025		218							218	218			
100220453	SUNRISE BEACH	MO		07/15/2025		221							221	221			
100220454	TUCSON	AZ		07/15/2025		609							609	609			
100220455	WEST DENNIS	MA		07/15/2025		796							796	796			
100220456	PANAMA CITY BEACH	FL		07/15/2025		273							273	273			
100220457	CRYSTAL BEACH	TX		07/15/2025		417							417	417			
100220458	WESTWOOD	MA		07/15/2025		331							331	331			
100220459	WILMINGTON	NC		07/15/2025		164							164	164			
100220460	DEMING	WA		07/15/2025		282							282	282			
100220461	TWAIN HARTE	CA		07/15/2025		211							211	211			
100220462	CALABASH	NC		07/15/2025		317							317	317			
100220463	BOURNE	MA		07/15/2025		570							570	570			
100220464	MAGNOLIA	TX		07/15/2025		172							172	172			
100220465	INDIANAPOLIS	IN		07/15/2025		161							161	161			
100220466	KINGWOOD	TX		07/15/2025		237							237	237			
100220467	SURPRISE	AZ		07/15/2025		879							879	879			
100220468	PHOENIX	AZ		07/15/2025		721							721	721			
100220469	LAWRENCE	KS		07/15/2025		7,500							7,500	7,500			
100220470	ORLANDO	FL		07/15/2025		478							478	478			
100220471	BEECH MOUNTAIN	NC		07/15/2025		505							505	505			
100220472	HUBBARD	OR		07/15/2025		733							733	733			
100220473	OVERLAND PARK	KS		07/15/2025		319							319	319			
100220474	NEWARK	NJ		07/15/2025		330							330	330			
100220475	MESA	AZ		07/15/2025		393							393	393			
100220476	KANSAS CITY	MO		07/15/2025		912							912	912			
100220477	CRYSTAL RIVER	FL		07/15/2025		315							315	315			
100220478	N MYRTLE BCH	SC		07/15/2025		308							308	308			
100220479	LONGS	SC		07/15/2025		437							437	437			
100220480	HILTON HEAD	SC		07/15/2025		976							976	976			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100220481	WINSTON SALEM	NC		07/15/2025		542							542	542			
100220482	WALLA WALLA	WA		07/15/2025		1,221							1,221	1,221			
100220483	LITCHFIELD PARK	AZ		07/15/2025		1,062							1,062	1,062			
100220484	POWDER SPRINGS	GA		07/15/2025		753							753	753			
100220485	JACKSON	MI		07/15/2025		529							529	529			
100220486	VANCOUVER	WA		07/15/2025		771							771	771			
100220487	VENICE	FL		07/15/2025		371							371	371			
100220488	ANTHEM	AZ		07/15/2025		229,350							229,350	229,350			
100220489	PHOENIX	AZ		07/15/2025		613							613	613			
100220490	LAKE GENEVA	WI		07/15/2025		1,594							1,594	1,594			
100220491	SURPRISE	AZ		07/15/2025		531							531	531			
100220492	EATONTON	GA		07/15/2025		593							593	593			
100220493	FRISCO	TX		07/15/2025		578							578	578			
100220494	SCOTTSDALE	AZ		07/15/2025		2,942							2,942	2,942			
100220495	DENTON	TX		07/15/2025		695							695	695			
100220496	LAWRENCE	KS		07/15/2025		608							608	608			
100220497	THE VILLAGES	FL		07/15/2025		509							509	509			
100220498	CARPENTERSVILLE	IL		07/15/2025		350							350	350			
100220499	FREDERICKSBURG	TX		07/15/2025		1,691							1,691	1,691			
100220500	WINCHESTER	CA		07/15/2025		691							691	691			
100220501	GLENDALE	AZ		07/15/2025		615							615	615			
100220502	OAKLAND	CA		07/15/2025		685							685	685			
100220503	MABANK	TX		07/15/2025		171							171	171			
100220504	GOLDEN	CO		07/15/2025		1,238							1,238	1,238			
100220505	ARVONIA	VA		07/15/2025		467							467	467			
100220506	TRINIDAD	TX		07/15/2025		1,017							1,017	1,017			
100220507	MINNEOLA	FL		07/15/2025		722							722	722			
100220508	LAKE TAPPS	WA		07/15/2025		914							914	914			
100220509	AUSTIN	TX		07/15/2025		711							711	711			
100220510	SEWELL	NJ		07/15/2025		417							417	417			
100220511	ARRINGTON	TN		07/15/2025		669							669	669			
100220512	DECATUR	GA		07/15/2025		430							430	430			
100220513	TACOMA	WA		07/15/2025		469							469	469			
100220514	RIO COMMUNITIES	NM		07/15/2025		420							420	420			
100220515	DILLON	SC		07/15/2025		257							257	257			
100220516	BOONE	NC		07/15/2025		217							217	217			
100220517	EHRENBERG	AZ		07/15/2025		1,268							1,268	1,268			
100220518	ATLANTA	GA		07/15/2025		864							864	864			
100220519	KANSAS CITY	MO		07/15/2025		444							444	444			
100220520	LAKEWOOD	WA		07/15/2025		548							548	548			
100220521	MECHANICSBURG	PA		07/15/2025		390							390	390			
100220522	PHOENIX	AZ		07/15/2025		271							271	271			
100220523	ENTERPRISE	OR		07/15/2025		475							475	475			
100220524	MOUNT LAUREL	NJ		07/15/2025		676							676	676			
100220525	GRAYSLAKE	IL		07/15/2025		487							487	487			
100220526	PHOENIX	AZ		07/15/2025		348							348	348			
100220527	MOSES LAKE	WA		07/15/2025		246							246	246			
100220528	NEW BRAUNFELS	TX		07/15/2025		414							414	414			
100220529	GREENSBORO	NC		07/15/2025		15,666							15,666	15,666			
100220530	FLOWERY BRANCH	GA		07/15/2025		221							221	221			
100220531	AURORA	CO		07/15/2025		842							842	842			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220532	STAFFORD	VA		07/15/2025		167							167	167			
100220533	PALM COAST	FL		07/15/2025		595							595	595			
100220534	TAMPA	FL		07/15/2025		407							407	407			
100220535	FLAGSTAFF	AZ		07/15/2025		413							413	413			
100220536	BOISE	ID		07/15/2025		438							438	438			
100220537	GAINESVILLE	GA		07/15/2025		229							229	229			
100220538	DENVER	CO		07/15/2025		206							206	206			
100220539	ROCKY MOUNT	MO		07/15/2025		291							291	291			
100220540	CRYSTAL LAKE	IL		07/15/2025		823							823	823			
100220541	BELGRADE	MT		07/15/2025		726							726	726			
100220542	MURRELLS INLET	SC		07/15/2025		196							196	196			
100220543	VINALHAVEN	ME		07/15/2025		1,174							1,174	1,174			
100220544	NAPERVILLE	IL		07/15/2025		194							194	194			
100220545	ATHENS	GA		07/15/2025		228							228	228			
100220546	HUDDLESTON	VA		07/15/2025		617							617	617			
100220547	NEW SMYRNA	FL		07/15/2025		966							966	966			
100220548	OCEAN SHORES	WA		07/15/2025		123,874							123,874	123,874			
100220549	LAWRENCE	KS		07/15/2025		313							313	313			
100220550	PELL CITY	AL		07/15/2025		730							730	730			
100220551	BLACK MTN	NC		07/15/2025		358							358	358			
100220552	TUCSON	AZ		07/15/2025		466							466	466			
100220553	SOUTH PASADENA	CA		07/15/2025		3,073							3,073	3,073			
100220554	COUPEVILLE	WA		07/15/2025		933							933	933			
100220555	FIRESTONE	CO		07/15/2025		411							411	411			
100220556	POCONO PINES	PA		07/15/2025		824							824	824			
100220557	SAVANNAH	GA		07/15/2025		371							371	371			
100220558	ROANOKE	VA		07/15/2025		251							251	251			
100220559	SEATAC	WA		07/15/2025		807							807	807			
100220560	MILWAUKEE	WI		07/15/2025		351							351	351			
100220561	MAPLE VALLEY	WA		07/15/2025		498							498	498			
100220562	ORLANDO	FL		07/15/2025		1,963							1,963	1,963			
100220563	DAWSONVILLE	GA		07/15/2025		437							437	437			
100220564	BIRMINGHAM	AL		07/15/2025		20,179							20,179	20,179			
100220565	SEVIERVILLE	TN		07/15/2025		178							178	178			
100220566	DOVER	NH		07/15/2025		428							428	428			
100220567	SOUTH BEND	IN		07/15/2025		413							413	413			
100220568	VIENNA	VA		07/15/2025		1,480							1,480	1,480			
100220569	PRESCOTT	AZ		07/15/2025		1,361							1,361	1,361			
100220570	EUREKA	CA		07/15/2025		1,237							1,237	1,237			
100220572	OLYMPIA	WA		07/15/2025		637							637	637			
100220573	NEW FRANKLIN	OH		07/15/2025		1,178							1,178	1,178			
100220574	ATLANTA	GA		07/15/2025		574							574	574			
100220575	KANSAS CITY	MO		07/15/2025		779							779	779			
100220576	NEW ULM	TX		07/15/2025		1,406							1,406	1,406			
100220577	WALPOLE	MA		07/15/2025		725							725	725			
100220578	POST FALLS	ID		07/15/2025		1,372							1,372	1,372			
100220579	SAN DIEGO	CA		07/15/2025		1,660							1,660	1,660			
100220580	WEEKI WACHEE	FL		07/15/2025		189							189	189			
100220581	MORGANTON	NC		07/15/2025		655							655	655			
100220582	LACEY	WA		07/15/2025		647							647	647			
100220583	CHICO	CA		07/15/2025		295							295	295			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220584	LONG BCH TWP	NJ		07/15/2025		1,131							1,131	1,131			
100220585	MINERAL	CA		07/15/2025		313							313	313			
100220586	INDIAN ORCH	MA		07/15/2025		2,739							2,739	2,739			
100220587	FORT WORTH	TX		07/15/2025		1,216							1,216	1,216			
100220588	OLD FORT	NC		07/15/2025		241							241	241			
100220589	LAKEVILLE	MN		07/15/2025		309							309	309			
100220590	WACO	TX		07/15/2025		905							905	905			
100220591	COZAD	NE		07/15/2025		398							398	398			
100220592	AURORA	IL		07/15/2025		13,792							13,792	13,792			
100220593	MONTGOMERY	TX		07/15/2025		193							193	193			
100220594	LILBURN	GA		07/15/2025		225							225	225			
100220595	DANVILLE	KY		07/15/2025		298							298	298			
100220596	SCOTTSDALE	AZ		07/15/2025		1,101							1,101	1,101			
100220597	DONNELLY	ID		07/15/2025		654							654	654			
100220598	DONNELLY	ID		07/15/2025		228							228	228			
100220599	SEBASTIAN	FL		07/15/2025		438							438	438			
100220600	CHICOPEE	MA		07/15/2025		502							502	502			
100220601	CUMMING	GA		07/15/2025		101,228							101,228	101,228			
100220602	CHEYENNE	WY		07/15/2025		349							349	349			
100220603	MILWAUKEE	WI		07/15/2025		462							462	462			
100220604	PARK CITY	UT		07/15/2025		374							374	374			
100220605	CHEYENNE	WY		07/15/2025		359							359	359			
100220606	CHEYENNE	WY		07/15/2025		362							362	362			
100220607	HAGUE	VA		07/15/2025		656							656	656			
100220608	GLENDO	WY		07/15/2025		104							104	104			
100220610	WORCESTER	MA		07/15/2025		242							242	242			
100220611	DUNNSVILLE	VA		07/15/2025		425							425	425			
100220612	SAINT LOUIS	MO		07/15/2025		157							157	157			
100220613	SAINT LOUIS	MO		07/15/2025		203							203	203			
100220614	MERIDIAN	ID		07/15/2025		1,306							1,306	1,306			
100220615	ELKHORN	NE		07/15/2025		1,617							1,617	1,617			
100220616	SPOKANE	WA		07/15/2025		250							250	250			
100220617	ARLINGTON	TX		07/15/2025		228							228	228			
100220618	GRAND JUNCTION	CO		07/15/2025		198							198	198			
100220619	SHIPPENSBURG	PA		07/15/2025		629							629	629			
100220620	RALEIGH	NC		07/15/2025		228							228	228			
100220621	LIVINGSTON MANOR	NY		07/15/2025		350							350	350			
100220622	MANASSAS	VA		07/15/2025		230							230	230			
100220623	TUCSON	AZ		07/15/2025		284							284	284			
100220624	WEST COLUMBIA	SC		07/15/2025		177							177	177			
100220625	OVERLAND PARK	KS		07/15/2025		194							194	194			
100220626	RINGWOOD	NJ		07/15/2025		674							674	674			
100220627	HUNTERSVILLE	NC		07/15/2025		558							558	558			
100220628	NAMPA	ID		07/15/2025		271							271	271			
100220629	GARBERVILLE	CA		07/15/2025		201							201	201			
100220630	LAKEWOOD	CO		07/17/2025		380							380	380			
100220631	MATAWAN	NJ		07/17/2025		342							342	342			
100220632	SIMPSONVILLE	SC		07/17/2025		167							167	167			
100220633	LAKEWOOD	NJ		07/17/2025		655							655	655			
100220634	SOUTH PALM BEACH	FL		07/17/2025		273							273	273			
100220636	STOCKTON	CA		07/17/2025		324							324	324			

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100220637	MIAMI	FL		07/17/2025		615							615	615			
100220638	BERKELEY HTS	NJ		07/17/2025		708							708	708			
100220639	EAST STROUDSBURG	PA		07/17/2025		121							121	121			
100220640	PHILADELPHIA	PA		07/17/2025		346							346	346			
100220641	CHICAGO	IL		07/17/2025		235							235	235			
100220642	SUNRIVER	OR		07/17/2025		330							330	330			
100220643	GRIFFIN	GA		07/17/2025		205							205	205			
100220644	LAKE FOREST	CA		07/17/2025		2,124							2,124	2,124			
100220646	LOVELAND	CO		07/17/2025		518							518	518			
100220647	BRADENTON	FL		07/17/2025		345							345	345			
100220648	LEAGUE CITY	TX		07/17/2025		347							347	347			
100220649	BONITA SPRINGS	FL		07/17/2025		661							661	661			
100220650	HOUSTON	TX		07/17/2025		176							176	176			
100220651	PALM SPRINGS	CA		07/17/2025		488							488	488			
100220652	HOUSTON	TX		07/17/2025		77							77	77			
100220653	VINTON	VA		07/17/2025		202							202	202			
100220654	RIVERSIDE	CA		07/17/2025		2,293							2,293	2,293			
100220655	SAN JOSE	CA		07/17/2025		1,350							1,350	1,350			
100220656	SURPRISE	AZ		07/17/2025		326							326	326			
100220657	CORONA	CA		07/17/2025		616							616	616			
100220658	CAPE CORAL	FL		07/17/2025		327							327	327			
100220659	PALM CITY	FL		07/17/2025		272							272	272			
100220660	DONNELLY	ID		07/17/2025		317							317	317			
100220661	GENEVA	FL		07/17/2025		298							298	298			
100220662	HOUSTON	TX		07/17/2025		76							76	76			
100220663	LONG BEACH	CA		07/17/2025		426							426	426			
100220664	LAKE WORTH	FL		07/17/2025		316							316	316			
100220665	SUNNYVALE	CA		07/17/2025		821,286							821,286	821,286			
100220666	EL CAJON	CA		07/17/2025		492							492	492			
100220667	ALBUQUERQUE	NM		07/17/2025		231							231	231			
100220668	ANTIOCH	CA		07/17/2025		388							388	388			
100220669	ARCADIA	CA		07/17/2025		456							456	456			
100220671	CHICAGO	IL		07/17/2025		193							193	193			
100220672	LOXAHATCHEE	FL		07/17/2025		361							361	361			
100220673	WALNUT CREEK	CA		07/17/2025		1,395							1,395	1,395			
100220674	PORTERVILLE	CA		07/17/2025		93							93	93			
100220675	BELLE TERRE	NY		07/17/2025		637							637	637			
100220677	BRUNSWICK	OH		07/17/2025		307							307	307			
100220678	EAST HAVEN	CT		07/17/2025		120							120	120			
100220679	SANTA CRUZ	CA		07/17/2025		2,450							2,450	2,450			
100220680	PATERSON	NJ		07/17/2025		329							329	329			
100220681	LAFAYETTE	LA		07/17/2025		481							481	481			
100220682	JACKSON TOWNSHIP	NJ		07/17/2025		555							555	555			
100220683	CAROLINA BEACH	NC		07/17/2025		288							288	288			
100220684	BAYTOWN	TX		07/18/2025		1,487							1,487	1,487			
100220685	TWENTYNINE PALMS	CA		07/18/2025		132							132	132			
100220686	HOMESTEAD	FL		07/18/2025		269							269	269			
100220689	OAKWOOD	GA		07/18/2025		1							1	1			
100220690	LEVITTOWN	PA		07/18/2025		303							303	303			
100220691	LILBURN	GA		07/18/2025		260							260	260			
100220692	MIAMI	FL		07/18/2025		820							820	820			

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100220693	RIVERSIDE	CA		07/18/2025		419							419	419			
100220694	HOUSTON	TX		07/18/2025		130							130	130			
100220697	LAS VEGAS	NV		07/18/2025		266							266	266			
100220698	BAYTOWN	TX		07/18/2025		1,872							1,872	1,872			
100220702	ATLANTA	GA		07/18/2025		141							141	141			
100220705	ROYSE CITY	TX		07/18/2025		327							327	327			
100220706	NASHVILLE	TN		07/18/2025		91							91	91			
100220707	BANNING	CA		07/18/2025		155							155	155			
100220708	KINGSPORT	TN		07/18/2025		121							121	121			
100220709	OCEAN CITY	MD		07/18/2025		156							156	156			
100220712	WARSAW	NC		07/18/2025		112							112	112			
100220713	KNOXVILLE	TN		07/18/2025		203							203	203			
100220714	HUMBLE	TX		07/18/2025		151							151	151			
100220715	QUINCY	MA		07/18/2025		154							154	154			
100220716	SANTA BARBARA	CA		07/18/2025		738							738	738			
100220718	LITTLE CHUTE	WI		07/18/2025		875							875	875			
100220719	LANCASTER	CA		07/18/2025		481							481	481			
100220720	NEW BERN	NC		07/18/2025		172							172	172			
100220721	FREDERICK	MD		07/18/2025		188							188	188			
100220722	FOUNTAIN HILLS	AZ		07/18/2025		384							384	384			
100220723	GRAIN VALLEY	MO		07/18/2025		66							66	66			
100220724	COLTON	CA		07/18/2025		1,054							1,054	1,054			
100220725	MYRTLE BEACH	SC		07/18/2025		504							504	504			
100220726	MIAMI	FL		07/18/2025		210							210	210			
100220727	WALTHAM	MA		07/18/2025		725							725	725			
100220728	SAN ANTONIO	TX		07/18/2025		109							109	109			
100220729	LAS VEGAS	NV		07/18/2025		303							303	303			
100220730	WASHINGTON	DC		07/18/2025		273							273	273			
100220732	SAN JACINTO	CA		07/18/2025		220							220	220			
100220733	HURST	TX		07/18/2025		644							644	644			
100220734	MIAMI	FL		07/18/2025		531							531	531			
100220735	ATLANTA	GA		07/18/2025		202							202	202			
100220736	SAINT PETERS	MO		07/18/2025		176							176	176			
100220737	LONG BEACH	CA		07/18/2025		344							344	344			
100220739	INDIANAPOLIS	IN		07/18/2025		154							154	154			
100220740	GLENDALE	AZ		07/18/2025		199							199	199			
100220741	LONG BEACH	CA		07/18/2025		242							242	242			
100220742	BELTON	MO		07/18/2025		266							266	266			
100220743	WHITTIER	CA		07/18/2025		407							407	407			
100220744	DUNDALK	MD		07/18/2025		244							244	244			
100220745	BAKERSFIELD	CA		07/18/2025		105							105	105			
100220746	KALAMAZOO	MI		07/18/2025		226							226	226			
100220747	SUMMIT	IL		07/18/2025		249							249	249			
100220748	DALLAS	NC		07/18/2025		108							108	108			
100220750	PALMDALE	CA		07/18/2025		266							266	266			
100220752	CLEARWATER	FL		07/18/2025		126							126	126			
100220753	JACKSONVILLE	FL		07/18/2025		120							120	120			
100220754	MEMPHIS	TN		07/18/2025		111							111	111			
100220755	READING	PA		07/18/2025		90							90	90			
100220756	CAPE CORAL	FL		07/18/2025		130							130	130			
100220757	COLUMBIA	SC		07/18/2025		688							688	688			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220758	FREDERICKSBURG	VA		07/18/2025		199							199	199			
100220759	BAKERSFIELD	CA		07/18/2025		344							344	344			
100220760	FOLSOM	CA		07/18/2025		295							295	295			
100220761	LAS VEGAS	NV		07/18/2025		256							256	256			
100220762	VICTORVILLE	CA		07/18/2025		206							206	206			
100220763	PALMDALE	CA		07/18/2025		568							568	568			
100220764	BEAUMONT	TX		07/18/2025		145							145	145			
100220766	MEMPHIS	TN		07/18/2025		172							172	172			
100220767	IRVING	TX		07/18/2025		596							596	596			
100220768	LONG BEACH	CA		07/18/2025		770							770	770			
100220769	PROVIDENCE	RI		07/18/2025		312							312	312			
100220770	LEHIGH ACRES	FL		07/18/2025		356							356	356			
100220771	MANSFIELD	TX		07/18/2025		315							315	315			
100220772	CINCINNATI	OH		07/18/2025		69							69	69			
100220774	TUCSON	AZ		07/18/2025		436							436	436			
100220775	LOS ANGELES	CA		07/18/2025		273							273	273			
100220776	LOS ANGELES	CA		07/18/2025		280							280	280			
100220777	CAPE CORAL	FL		07/18/2025		441							441	441			
100220778	MONROVIA	CA		07/18/2025		886							886	886			
100220779	SAN DIEGO	CA		07/18/2025		405							405	405			
100220780	SAN JOSE	CA		07/18/2025		907							907	907			
100220781	POST FALLS	ID		07/18/2025		393							393	393			
100220782	MURRIETA	CA		07/18/2025		482							482	482			
100220783	NEVIS	MN		07/18/2025		160							160	160			
100220784	SALEM	UT		07/18/2025		400							400	400			
100220785	HOUSTON	TX		07/18/2025		587							587	587			
100220786	BANNING	CA		07/18/2025		849							849	849			
100220787	CAPE CORAL	FL		07/18/2025		228							228	228			
100220788	HUNTINGTON BEACH	CA		07/18/2025		2,470							2,470	2,470			
100220789	SHIRLEY	MA		07/18/2025		1,006							1,006	1,006			
100220790	YUMA	AZ		07/18/2025		138							138	138			
100220791	NASHVILLE	TN		07/18/2025		170							170	170			
100220792	LAGUNA BEACH	CA		07/18/2025		1,816							1,816	1,816			
100220793	DURHAM	NC		07/18/2025		200							200	200			
100220795	BEAR CREEK	NC		07/18/2025		312							312	312			
100220796	PHILADELPHIA	PA		07/18/2025		441							441	441			
100220797	VALLEY CENTER	CA		07/18/2025		548							548	548			
100220798	ARVADA	CO		07/18/2025		601							601	601			
100220799	ONTARIO	CA		07/18/2025		575							575	575			
100220800	SANTA ROSA BEACH	FL		07/18/2025		628							628	628			
100220801	PICO RIVERA	CA		07/18/2025		914							914	914			
100220802	LOS ANGELES	CA		07/18/2025		423							423	423			
100220804	HARRISVILLE	UT		07/18/2025		371							371	371			
100220805	HOT SPRINGS	AR		07/18/2025		275							275	275			
100220806	CORONA	CA		07/18/2025		752							752	752			
100220807	PLACENTIA	CA		07/18/2025		1,345							1,345	1,345			
100220808	PILOT POINT	TX		07/18/2025		178							178	178			
100220809	DENVER	CO		07/18/2025		152							152	152			
100220810	LOS ANGELES	CA		07/18/2025		392							392	392			
100220811	FULLERTON	CA		07/18/2025		1,502							1,502	1,502			
100220812	LA PUENTE	CA		07/18/2025		980							980	980			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100220813	LOS ANGELES	CA		07/18/2025		560							560	560			
100220814	SANTA ANA	CA		07/18/2025		909							909	909			
100220815	SACRAMENTO	CA		07/18/2025		510							510	510			
100220816	HUNTSVILLE	AL		07/18/2025		787							787	787			
100220817	HOLLISTER	CA		07/18/2025		1,223							1,223	1,223			
100220820	WOODLAND HILLS	CA		07/18/2025		383							383	383			
100220821	TRACY	CA		07/18/2025		1,032							1,032	1,032			
100220822	BLACKSHEAR	GA		07/18/2025		251							251	251			
100220823	EL CENTRO	CA		07/18/2025		192							192	192			
100220824	WALNUT CREEK	CA		07/18/2025		3,375							3,375	3,375			
100220825	ROSEMEAD	CA		07/18/2025		566							566	566			
100220826	INDIO	CA		07/18/2025		3,565							3,565	3,565			
100220828	DORCHESTER CENTER	MA		07/18/2025		882							882	882			
100220829	HUNTINGTON BEACH	CA		07/18/2025		756							756	756			
100220830	ORO VALLEY	AZ		07/18/2025		692							692	692			
100220831	DOUGLASVILLE	GA		07/18/2025		1,290							1,290	1,290			
100220832	EAGLE	CO		07/18/2025		916							916	916			
100220833	ROCKLIN	CA		07/18/2025		2,414							2,414	2,414			
100220834	LOS ANGELES	CA		07/18/2025		727							727	727			
100220835	CROWN POINT	IN		07/18/2025		1,465							1,465	1,465			
100220836	EDINA	MN		07/18/2025		977							977	977			
100220837	TEMECULA	CA		07/18/2025		623							623	623			
100220838	VISTA	CA		07/18/2025		10,295							10,295	10,295			
100220839	DRIPPING SPRINGS	TX		07/18/2025		382							382	382			
100220840	WHITTIER	CA		07/18/2025		619							619	619			
100220841	FORT MYERS	FL		07/18/2025		126							126	126			
100220842	MURRELLS INLET	SC		07/18/2025		905							905	905			
100220843	CALDWELL	ID		07/18/2025		234							234	234			
100220844	NUTLEY	NJ		07/18/2025		568							568	568			
100220846	FRESNO	CA		07/18/2025		222							222	222			
100220847	KATY	TX		07/18/2025		170							170	170			
100220849	HAMPTON	VA		07/18/2025		160							160	160			
100220850	BANNING	CA		07/18/2025		100							100	100			
100220851	CHARLESTON	SC		07/18/2025		110							110	110			
100220852	LOS BANOS	CA		07/18/2025		214							214	214			
100220853	YOUNGSVILLE	NC		07/18/2025		287							287	287			
100220854	LOS ANGELES	CA		07/18/2025		213							213	213			
100220855	LA QUINTA	CA		07/18/2025		275							275	275			
100220857	FRANKFORD	DE		07/18/2025		302							302	302			
100220858	WINTER PARK	CO		07/18/2025		393							393	393			
100220859	CHARLOTTE	NC		07/18/2025		247							247	247			
100220860	BOISE	ID		07/18/2025		410							410	410			
100220861	BOISE	ID		07/18/2025		410							410	410			
100220862	CLERMONT	FL		07/18/2025		785							785	785			
100220863	OCALA	FL		07/18/2025		222							222	222			
100220864	ROLLINSVILLE	CO		07/18/2025		768							768	768			
100220865	VENICE	FL		07/18/2025		648							648	648			
100220866	MADERA	CA		07/18/2025		1,686							1,686	1,686			
100220867	LANCASTER	PA		07/18/2025		271							271	271			
100220868	LATHROP	CA		07/18/2025		675							675	675			
100220869	SAN DIEGO	CA		07/18/2025		687							687	687			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220870	NORWOOD	NJ		07/18/2025		564							564	564			
100220871	GARDEN GROVE	CA		07/18/2025		50,593							50,593	50,593			
100220873	OCEAN CITY	MD		07/18/2025		287							287	287			
100220874	PHILADELPHIA	PA		07/18/2025		265							265	265			
100220875	POCONO PINES	PA		07/18/2025		724							724	724			
100220876	PORTLAND	OR		07/18/2025		323							323	323			
100220877	HURRICANE	UT		07/18/2025		310							310	310			
100220878	HUDSON	FL		07/18/2025		408							408	408			
100220879	HOUSTON	TX		07/18/2025		282							282	282			
100220880	OVIEDO	FL		07/18/2025		914							914	914			
100220881	EMERALD ISLE	NC		07/18/2025		909							909	909			
100220882	SEWELL	NJ		07/18/2025		260							260	260			
100220883	SANFORD	NC		07/18/2025		231							231	231			
100220884	BOISE	ID		07/18/2025		678							678	678			
100220885	GAINESVILLE	GA		07/18/2025		229							229	229			
100220886	TONOPAH	AZ		07/18/2025		205							205	205			
100220887	WAILUKU	HI		07/18/2025		840							840	840			
100220888	CHARLOTTE	NC		07/18/2025		232							232	232			
100220889	BIXBY	OK		07/18/2025		206							206	206			
100220890	ROGERS	AR		07/18/2025		588							588	588			
100220891	TACOMA	WA		07/18/2025		479							479	479			
100220892	MESA	AZ		07/18/2025		556							556	556			
100220893	SAN DIEGO	CA		07/18/2025		375							375	375			
100220894	MINNEAPOLIS	MN		07/18/2025		878							878	878			
100220895	BELLEVUE	WA		07/18/2025		1,232							1,232	1,232			
100220896	OCEAN CITY	MD		07/18/2025		297							297	297			
100220897	NASHUA	NH		07/18/2025		20,345							20,345	20,345			
100220898	ROYSE CITY	TX		07/18/2025		308							308	308			
100220899	CEDAR PARK	TX		07/18/2025		493							493	493			
100220900	WEST CHESTER	PA		07/18/2025		233							233	233			
100220901	SPRING HILL	TN		07/18/2025		227							227	227			
100220902	WENDELL	NC		07/18/2025		423							423	423			
100220903	PRESCOTT	AZ		07/18/2025		654							654	654			
100220904	LOUISVILLE	KY		07/18/2025		2,282							2,282	2,282			
100220905	NORTH CONWAY	NH		07/18/2025		430							430	430			
100220906	CEDAR RAPIDS	IA		07/18/2025		206							206	206			
100220908	CENTRAL POINT	OR		07/18/2025		307							307	307			
100220909	PLYMOUTH	MA		07/18/2025		354							354	354			
100220910	CHANNAHON	IL		07/18/2025		280							280	280			
100220911	ATHENS	GA		07/18/2025		304							304	304			
100220912	CARSON CITY	NV		07/18/2025		256							256	256			
100220913	CLARKSVILLE	TN		07/18/2025		218							218	218			
100220914	ROSEVILLE	CA		07/18/2025		382							382	382			
100220915	JUSTIN	TX		07/18/2025		424							424	424			
100220916	CONNEAUT LAKE	PA		07/18/2025		222							222	222			
100220917	TAMPA	FL		07/18/2025		206							206	206			
100220918	WHITESTOWN	IN		07/18/2025		262							262	262			
100220919	TAMPA	FL		07/18/2025		580							580	580			
100220920	BLOOMINGDALE	GA		07/18/2025		236							236	236			
100220921	STANWOOD	WA		07/18/2025		473							473	473			
100220922	LOVELAND	CO		07/18/2025		350							350	350			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100220923	GULF SHORES	AL		07/18/2025		8,230							8,230	8,230			
100220924	SANTEE	CA		07/18/2025		5,029							5,029	5,029			
100220925	ATLANTIC CITY	NJ		07/18/2025		231							231	231			
100220926	GOODYEAR	AZ		07/18/2025		3,753							3,753	3,753			
100220927	ELLIJAY	GA		07/18/2025		145							145	145			
100220928	GALENA	IL		07/18/2025		413							413	413			
100220929	TUCSON	AZ		07/18/2025		265							265	265			
100220930	FUQUAY VARINA	NC		07/18/2025		2,495							2,495	2,495			
100220931	NEW PORT RICHEY	FL		07/18/2025		741							741	741			
100220932	CHANTILLY	VA		07/18/2025		373							373	373			
100220933	MERCED	CA		07/18/2025		232							232	232			
100220934	LEESBURG	FL		07/18/2025		469							469	469			
100220935	EVANSTON	IL		07/18/2025		279							279	279			
100220936	LAKE HAVASU CITY	AZ		07/18/2025		553							553	553			
100220937	WELCOME	MN		07/18/2025		230							230	230			
100220938	FORT MILL	SC		07/18/2025		221							221	221			
100220939	PORTSMOUTH	RI		07/18/2025		603							603	603			
100220940	SAN DIEGO	CA		07/18/2025		537							537	537			
100220941	TRACY	CA		07/18/2025		742							742	742			
100220942	MEETEETSE	WY		07/18/2025		464							464	464			
100220943	EAST BOSTON	MA		07/18/2025		245							245	245			
100220944	RANCHO CUCAMONGA	CA		07/18/2025		960							960	960			
100220945	FT LAUDERDALE	FL		07/18/2025		356							356	356			
100220946	CLEVELAND	OH		07/18/2025		381							381	381			
100220947	FALLING WATERS	WV		07/18/2025		5,386							5,386	5,386			
100220948	LEBANON	TN		07/18/2025		220							220	220			
100220949	ASHEVILLE	NC		07/18/2025		735							735	735			
100220950	CASHIERS	NC		07/18/2025		546							546	546			
100220951	COLLIERVILLE	TN		07/18/2025		412							412	412			
100220952	SOUTHERN PINES	NC		07/18/2025		365							365	365			
100220953	GRAND PRAIRIE	TX		07/18/2025		247							247	247			
100220954	TALLADEGA	AL		07/18/2025		325							325	325			
100220955	STATE COLLEGE	PA		07/18/2025		405							405	405			
100220957	FRIDLEY	MN		07/18/2025		200							200	200			
100220958	CAPE CORAL	FL		07/18/2025		1,272							1,272	1,272			
100220959	FUQUAY VARINA	NC		07/18/2025		212							212	212			
100220960	LAGUNA NIGUEL	CA		07/18/2025		424							424	424			
100220961	LAKE PLACID	FL		07/18/2025		878							878	878			
100220962	BIG BEAR LAKE	CA		07/18/2025		310							310	310			
100220963	PORTLAND	OR		07/18/2025		288							288	288			
100220964	ROSWELL	GA		07/18/2025		388							388	388			
100220965	BUCKEYE	AZ		07/18/2025		203							203	203			
100220966	LAKEWOOD	OH		07/18/2025		471							471	471			
100220967	FRASER	CO		07/18/2025		221							221	221			
100220968	PAWLEYS ISLAND	SC		07/18/2025		193							193	193			
100220969	UNITY	NH		07/18/2025		516							516	516			
100220970	WESTMONT	IL		07/18/2025		216							216	216			
100220971	HAPEVILLE	GA		07/18/2025		205							205	205			
100220972	CLEVELAND HEIGHTS	OH		07/18/2025		162							162	162			
100220973	WEST COVINA	CA		07/18/2025		1,079							1,079	1,079			
100220974	STATESVILLE	NC		07/18/2025		187							187	187			

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100220975	CHRISTIANSBURG	VA		07/18/2025		222							222	222			
100220976	TRINITY	FL		07/18/2025		261							261	261			
100220977	BOZEMAN	MT		07/18/2025		206							206	206			
100220978	BULLHEAD CITY	AZ		07/18/2025		397							397	397			
100220979	KIMBERLING CITY	MO		07/18/2025		243							243	243			
100220980	MYRTLE BEACH	SC		07/18/2025		337							337	337			
100220981	MILWAUKIE	OR		07/18/2025		251							251	251			
100220982	PEARLAND	TX		07/18/2025		205							205	205			
100220983	TURLOCK	CA		07/18/2025		384							384	384			
100220984	LAWRENCEVILLE	GA		07/18/2025		300							300	300			
100220985	CHERRYFIELD	ME		07/18/2025		728							728	728			
100220986	PHOENIX	AZ		07/18/2025		614							614	614			
100220987	BARNESVILLE	GA		07/18/2025		222							222	222			
100220988	DENVER	NC		07/18/2025		195							195	195			
100220989	GREAT FALLS	MT		07/18/2025		195							195	195			
100220990	SAN FRANCISCO	CA		07/18/2025		2,870							2,870	2,870			
100220991	SILVERTON	OR		07/18/2025		235							235	235			
100220992	MANCHESTER	NH		07/18/2025		727							727	727			
100220993	JACKSONVILLE	FL		07/18/2025		249							249	249			
100220994	ORO VALLEY	AZ		07/18/2025		230							230	230			
100220995	CHARLOTTE	NC		07/18/2025		202							202	202			
100220996	GLEN ALLEN	VA		07/18/2025		229							229	229			
100220997	PHARR	TX		07/18/2025		206							206	206			
100220998	ST GEORGE	UT		07/18/2025		2,000							2,000	2,000			
100220999	KATHLEEN	GA		07/18/2025		386							386	386			
100221000	ROCKBRIDGE	OH		07/18/2025		416							416	416			
100221001	RESTON	VA		07/18/2025		372							372	372			
100221002	LINCOLN	NE		07/18/2025		343							343	343			
100221003	BELGRADE	MT		07/18/2025		175							175	175			
100221004	LAKE ELMO	MN		07/18/2025		593							593	593			
100221005	CLEARWATER	FL		07/18/2025		626							626	626			
100221006	COLUMBIA	MO		07/18/2025		208							208	208			
100221007	SUN CITY WEST	AZ		07/18/2025		418							418	418			
100221008	FORT MYERS	FL		07/18/2025		512							512	512			
100221009	MOUNTAIN REST	SC		07/18/2025		207							207	207			
100221010	GERMANTOWN	TN		07/18/2025		201							201	201			
100221011	AUBURN	AL		07/18/2025		137							137	137			
100221012	WILMINGTON	NC		07/18/2025		777							777	777			
100221013	ORIENTAL	NC		07/18/2025		341							341	341			
100221014	FORT WORTH	TX		07/18/2025		515							515	515			
100221015	MECHANICSVILLE	VA		07/18/2025		2,184							2,184	2,184			
100221016	TUALATIN	OR		07/18/2025		442							442	442			
100221017	MERIDEN	CT		07/18/2025		209							209	209			
100221018	OVERLAND PARK	KS		07/18/2025		1,232							1,232	1,232			
100221019	KILL DEVIL HILLS	NC		07/18/2025		294							294	294			
100221020	ROSMAN	NC		07/18/2025		367							367	367			
100221021	CAPITOL HEIGHTS	MD		07/18/2025		220							220	220			
100221022	STAUNTON	VA		07/18/2025		910							910	910			
100221023	COLUMBUS	OH		07/18/2025		222							222	222			
100221024	HALE	MI		07/18/2025		400							400	400			
100221025	LUDLOW	VT		07/18/2025		260							260	260			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221026	PALATKA	FL		07/18/2025		3,468							3,468	3,468			
100221027	NEWARK	DE		07/18/2025		169							169	169			
100221028	LAS CRUCES	NM		07/18/2025		202							202	202			
100221029	PORT HAYWOOD	VA		07/18/2025		303							303	303			
100221030	CHARLOTTE	NC		07/18/2025		220							220	220			
100221031	HAMPSTEAD	MD		07/18/2025		414							414	414			
100221032	LAS VEGAS	NV		07/18/2025		291							291	291			
100221033	CHESTER	MD		07/18/2025		368							368	368			
100221034	TUCSON	AZ		07/18/2025		249							249	249			
100221035	SELBYVILLE	DE		07/18/2025		488							488	488			
100221036	CABOT	AR		07/18/2025		170							170	170			
100221037	LATHROP	CA		07/18/2025		330							330	330			
100221038	MIAMI	FL		07/18/2025		237							237	237			
100221039	WOODBINE	MD		07/18/2025		495							495	495			
100221040	SUWANEE	GA		07/18/2025		285							285	285			
100221041	PARKER	AZ		07/18/2025		203							203	203			
100221042	STOW	OH		07/18/2025		177							177	177			
100221043	PAGE	AZ		07/18/2025		353							353	353			
100221044	ATLANTA	GA		07/18/2025		420							420	420			
100221045	HOUSTON	TX		07/18/2025		225							225	225			
100221046	APOPKA	FL		07/18/2025		171							171	171			
100221047	MILWAUKEE	WI		07/18/2025		333							333	333			
100221048	PINETOP	AZ		07/18/2025		2,463							2,463	2,463			
100221049	COTTONWOOD	AZ		07/18/2025		296							296	296			
100221050	NEWINGTON	CT		07/18/2025		378							378	378			
100221051	GALVESTON	TX		07/18/2025		362							362	362			
100221052	OTTER LAKE	MI		07/18/2025		233							233	233			
100221053	PHILADELPHIA	PA		07/18/2025		296							296	296			
100221054	MEDFORD	NJ		07/18/2025		339							339	339			
100221055	NORTH PORT	FL		07/18/2025		498							498	498			
100221056	S YARMOUTH	MA		07/18/2025		336							336	336			
100221057	RIVERSIDE	CA		07/18/2025		403							403	403			
100221058	PORTLAND	OR		07/18/2025		265							265	265			
100221059	OCEAN CITY	NJ		07/18/2025		618							618	618			
100221060	OAK RIDGE	NJ		07/18/2025		245							245	245			
100221061	HENDERSON	NV		07/18/2025		598,378							598,378	598,378			
100221062	SEATTLE	WA		07/18/2025		463							463	463			
100221063	TWIN LAKES	WI		07/18/2025		253							253	253			
100221065	PORT ANGELES	WA		07/18/2025		160							160	160			
100221066	GRANBURY	TX		07/18/2025		127							127	127			
100221067	SARASOTA	FL		07/18/2025		344							344	344			
100221068	BROOKLINE	MA		07/18/2025		618							618	618			
100221069	WARREN	OR		07/18/2025		247							247	247			
100221070	PHOENIX	AZ		07/18/2025		455							455	455			
100221071	NORTH LAS VEGAS	NV		07/18/2025		166							166	166			
100221072	CARY	NC		07/18/2025		159							159	159			
100221073	CROSBY	MN		07/18/2025		380							380	380			
100221074	ALBUQUERQUE	NM		07/18/2025		180							180	180			
100221075	HURRICANE	UT		07/18/2025		438							438	438			
100221076	INDIAN ROCKS BEACH	FL		07/18/2025		298							298	298			
100221078	PORT SAINT LUCIE	FL		07/18/2025		974							974	974			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221080	JEFFERSONTOWN	KY		07/18/2025		192							192	192			
100221081	AVON	NC		07/18/2025		263							263	263			
100221082	WHITESTOWN	IN		07/18/2025		176							176	176			
100221084	LAKE ARIEL	PA		07/18/2025		533							533	533			
100221086	FREDERICK	MD		07/18/2025		288							288	288			
100221087	PATASKALA	OH		07/18/2025		529							529	529			
100221089	TABIONA	UT		07/18/2025		181							181	181			
100221090	TYLER	TX		07/18/2025		456							456	456			
100221091	KEY WEST	FL		07/21/2025		459							459	459			
100221092	SAINT LOUIS	MO		07/21/2025		162							162	162			
100221093	HAYDEN	ID		07/21/2025		253							253	253			
100221094	IRVING	TX		07/21/2025		307							307	307			
100221095	MARTINEZ	GA		07/21/2025		259							259	259			
100221096	ANCHORAGE	AK		07/21/2025		418							418	418			
100221097	CHATTANOOGA	TN		07/21/2025		208							208	208			
100221098	BATON ROUGE	LA		07/21/2025		342							342	342			
100221099	ANN ARBOR	MI		07/21/2025		301							301	301			
100221100	LODI	CA		07/21/2025		349							349	349			
100221101	SITKA	AK		07/21/2025		860							860	860			
100221102	AUSTIN	TX		07/21/2025		634							634	634			
100221103	ORLANDO	FL		07/21/2025		609							609	609			
100221104	BRYAN	TX		07/21/2025		203							203	203			
100221105	OSWEGO	IL		07/21/2025		601							601	601			
100221106	FORT WORTH	TX		07/21/2025		201							201	201			
100221107	SCHAUMBURG	IL		07/21/2025		194							194	194			
100221108	UNIONTOWN	OH		07/21/2025		147							147	147			
100221109	ASTOR	FL		07/21/2025		210							210	210			
100221110	FISHERS	IN		07/21/2025		240							240	240			
100221111	HOUSTON	TX		07/21/2025		205							205	205			
100221112	BLOOMINGDALE	GA		07/21/2025		226							226	226			
100221113	DENTON	TX		07/21/2025		3,370							3,370	3,370			
100221114	RICHMOND	KY		07/21/2025		182							182	182			
100221115	PISCATAWAY	NJ		07/21/2025		291							291	291			
100221116	CLAYTON	NC		07/21/2025		525							525	525			
100221117	TEMPLE	TX		07/21/2025		256							256	256			
100221118	NAPLES	FL		07/21/2025		580							580	580			
100221119	LAKEWOOD	CO		07/21/2025		436							436	436			
100221120	BOSSIER CITY	LA		07/21/2025		167							167	167			
100221121	CLAYTON	NC		07/21/2025		1,776							1,776	1,776			
100221122	HAYWARD	CA		07/21/2025		741							741	741			
100221123	WAUKESHA	WI		07/21/2025		249							249	249			
100221124	CLOSTER	NJ		07/21/2025		1,072							1,072	1,072			
100221125	SAINT AUGUSTINE	FL		07/21/2025		312,177							312,177	312,177			
100221126	CHATTANOOGA	TN		07/21/2025		284							284	284			
100221127	BASKING RIDGE	NJ		07/21/2025		585							585	585			
100221128	ESTES PARK	CO		07/21/2025		383							383	383			
100221129	CHICAGO	IL		07/21/2025		1,061							1,061	1,061			
100221130	SAINT GEORGE	UT		07/21/2025		449							449	449			
100221131	FORT WORTH	TX		07/21/2025		190							190	190			
100221132	MINNEAPOLIS	MN		07/21/2025		238							238	238			
100221133	DAVIS	CA		07/21/2025		530							530	530			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221134	HOUSTON	TX		07/21/2025		526							526	526			
100221135	SALISBURY	NC		07/21/2025		355							355	355			
100221136	POCONO PINES	PA		07/21/2025		287							287	287			
100221137	GLEN ALLEN	VA		07/21/2025		262							262	262			
100221138	NORTH CHESTERFIELD	VA		07/21/2025		245							245	245			
100221139	OCALA	FL		07/21/2025		252							252	252			
100221140	CENTERTON	AR		07/21/2025		171							171	171			
100221141	GLENVIEW	IL		07/21/2025		2,158							2,158	2,158			
100221142	SEATTLE	WA		07/21/2025		344							344	344			
100221143	ARLINGTON	TX		07/21/2025		369							369	369			
100221144	MEDICINE PARK	OK		07/21/2025		416							416	416			
100221145	AZLE	TX		07/21/2025		218							218	218			
100221146	GRETNA	LA		07/21/2025		763							763	763			
100221147	MIAMI	FL		07/21/2025		345							345	345			
100221148	SAN ANTONIO	TX		07/21/2025		247							247	247			
100221149	NASHUA	NH		07/21/2025		217							217	217			
100221150	BELLE CHASSE	LA		07/21/2025		1,353							1,353	1,353			
100221151	LAKEWOOD	OH		07/21/2025		271							271	271			
100221152	BELLE CHASSE	LA		07/21/2025		1,348							1,348	1,348			
100221153	SELBYVILLE	DE		07/21/2025		306							306	306			
100221154	PROSPER	TX		07/21/2025		252							252	252			
100221155	DERRY	NH		07/21/2025		269							269	269			
100221156	PEA RIDGE	AR		07/21/2025		206							206	206			
100221157	CLAYTON	NC		07/21/2025		164							164	164			
100221158	FORT WORTH	TX		07/21/2025		270							270	270			
100221159	NASHVILLE	TN		07/21/2025		180							180	180			
100221160	ATLANTA	GA		07/21/2025		192							192	192			
100221162	GULF SHORES	AL		07/21/2025		654							654	654			
100221163	RENO	NV		07/21/2025		200							200	200			
100221164	AURORA	IL		07/21/2025		198							198	198			
100221165	ROSEVILLE	CA		07/21/2025		398							398	398			
100221166	GARDNERVILLE	NV		07/21/2025		327							327	327			
100221167	ENGLEWOOD	CO		07/21/2025		389							389	389			
100221168	MADISON	WI		07/21/2025		560							560	560			
100221169	LANCASTER	PA		07/21/2025		168							168	168			
100221170	PROVIDENCE	RI		07/21/2025		317							317	317			
100221171	NAPLES	FL		07/21/2025		1,252							1,252	1,252			
100221172	WORCESTER	MA		07/21/2025		464							464	464			
100221173	GLASTONBURY	CT		07/21/2025		276							276	276			
100221174	YUMA	AZ		07/21/2025		483							483	483			
100221175	BREMERTON	WA		07/21/2025		445							445	445			
100221176	CENTERVILLE	UT		07/21/2025		403							403	403			
100221177	BEND	OR		07/21/2025		449							449	449			
100221178	MIAMI	FL		07/21/2025		469							469	469			
100221179	CAMARILLO	CA		07/21/2025		364							364	364			
100221180	MENDHAM	NJ		07/21/2025		388							388	388			
100221181	HACKENSACK	NJ		07/21/2025		182							182	182			
100221182	PORT SAINT LUCIE	FL		07/21/2025		625							625	625			
100221183	VACAVILLE	CA		07/21/2025		461							461	461			
100221184	WESTMONT	IL		07/21/2025		170							170	170			
100221185	PHILADELPHIA	PA		07/21/2025		296							296	296			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221186	PHOENIX	AZ		07/21/2025		325							325	325			
100221187	LAS VEGAS	NV		07/21/2025		243							243	243			
100221188	CREEDMOOR	NC		07/21/2025		433							433	433			
100221189	LOS ANGELES	CA		07/21/2025		934							934	934			
100221190	ARGYLE	TX		07/21/2025		265							265	265			
100221191	LEVITTOWN	PA		07/21/2025		7,370							7,370	7,370			
100221192	MELBOURNE	FL		07/21/2025		528							528	528			
100221193	BOSTON	MA		07/21/2025		531							531	531			
100221194	DANBURY	CT		07/21/2025		275							275	275			
100221195	ARGYLE	TX		07/21/2025		244							244	244			
100221196	ABILENE	TX		07/21/2025		1,036							1,036	1,036			
100221197	CHICAGO	IL		07/21/2025		955							955	955			
100221198	WOODBURY	MN		07/21/2025		172							172	172			
100221199	CLEARWATER BEACH	FL		07/21/2025		284							284	284			
100221200	MYRTLE BEACH	SC		07/21/2025		206							206	206			
100221201	LAKEWOOD RANCH	FL		07/21/2025		1,351							1,351	1,351			
100221202	KINGSTON	OK		07/21/2025		623							623	623			
100221203	CLAYTON	NC		07/21/2025		1,170							1,170	1,170			
100221204	LA CROSSE	WI		07/21/2025		529							529	529			
100221205	LEXINGTON	KY		07/21/2025		382							382	382			
100221206	BALD HEAD ISLAND	NC		07/21/2025		670							670	670			
100221208	CRYSTAL BEACH	TX		07/21/2025		616							616	616			
100221209	HEALDSBURG	CA		07/21/2025		725							725	725			
100221210	METUCHEN	NJ		07/21/2025		382							382	382			
100221211	PETALUMA	CA		07/21/2025		455							455	455			
100221212	HURRICANE	UT		07/21/2025		729							729	729			
100221213	CARROLLTON	TX		07/21/2025		233							233	233			
100221214	BONNEY LAKE	WA		07/21/2025		475							475	475			
100221215	SAVANNAH	GA		07/21/2025		664							664	664			
100221216	ALBUQUERQUE	NM		07/21/2025		20,605							20,605	20,605			
100221217	MCKINNEY	TX		07/21/2025		257							257	257			
100221218	OLD HICKORY	TN		07/21/2025		370							370	370			
100221219	GARDENA	CA		07/21/2025		1,890							1,890	1,890			
100221220	LANCASTER	CA		07/21/2025		684							684	684			
100221221	MARIPOSA	CA		07/21/2025		462							462	462			
100221222	WINSTON SALEM	NC		07/21/2025		235							235	235			
100221223	MODESTO	CA		07/21/2025		187							187	187			
100221224	GRETNA	NE		07/21/2025		237							237	237			
100221225	LOS ANGELES	CA		07/21/2025		669							669	669			
100221226	FORT WORTH	TX		07/21/2025		444							444	444			
100221227	DALLAS	GA		07/21/2025		513							513	513			
100221228	FRESNO	CA		07/21/2025		319							319	319			
100221229	WEST GROVE	PA		07/21/2025		2,090							2,090	2,090			
100221230	SCOTTSDALE	AZ		07/21/2025		1,482							1,482	1,482			
100221231	SACRAMENTO	CA		07/21/2025		354							354	354			
100221232	POOLER	GA		07/21/2025		461							461	461			
100221233	LIBERTY	MO		07/21/2025		424							424	424			
100221234	GREENWOOD	IN		07/21/2025		449							449	449			
100221235	LIBERTY	MO		07/21/2025		436							436	436			
100221236	FORT COLLINS	CO		07/21/2025		360							360	360			
100221237	ST SIMONS ISLAND	GA		07/21/2025		987							987	987			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221238	PHOENIXVILLE	PA		07/21/2025		5,339							5,339	5,339			
100221239	MECHANICSVILLE	VA		07/21/2025		173							173	173			
100221240	ANNA	TX		07/21/2025		436							436	436			
100221241	STOCKTON	CA		07/21/2025		409							409	409			
100221242	ELK GROVE	CA		07/21/2025		709							709	709			
100221243	MIAMISBURG	OH		07/21/2025		445							445	445			
100221244	ATLANTA	GA		07/21/2025		186							186	186			
100221245	CORONA	CA		07/21/2025		913							913	913			
100221246	JACKSON	NJ		07/21/2025		587							587	587			
100221247	REXBURG	ID		07/21/2025		616							616	616			
100221248	CHAMBLEE	GA		07/21/2025		341							341	341			
100221249	AURORA	IL		07/21/2025		215							215	215			
100221250	FRESNO	CA		07/21/2025		608							608	608			
100221251	COLORADO SPRINGS	CO		07/21/2025		546							546	546			
100221252	ARGYLE	TX		07/21/2025		537							537	537			
100221253	MCMINNVILLE	OR		07/21/2025		863							863	863			
100221254	FAYETTEVILLE	AR		07/21/2025		391							391	391			
100221255	POOLER	GA		07/21/2025		493							493	493			
100221256	CHAMPAIGN	IL		07/21/2025		348							348	348			
100221257	MANALAPAN	NJ		07/21/2025		476							476	476			
100221258	BUCKEYE	AZ		07/21/2025		226							226	226			
100221259	BIRMINGHAM	MI		07/21/2025		543							543	543			
100221260	HOUSTON	TX		07/21/2025		356							356	356			
100221261	DENTON	TX		07/21/2025		475							475	475			
100221262	LA PLATA	MD		07/21/2025		470							470	470			
100221263	SEATTLE	WA		07/21/2025		545							545	545			
100221264	HUMBLE	TX		07/21/2025		353							353	353			
100221265	FRESNO	CA		07/21/2025		609							609	609			
100221266	CONWAY	NH		07/21/2025		407							407	407			
100221267	BUCKLEY	MI		07/21/2025		537							537	537			
100221268	SPRING	TX		07/21/2025		199							199	199			
100221269	CHICAGO	IL		07/22/2025		327							327	327			
100221270	STAR	ID		07/22/2025		366							366	366			
100221271	PALM SPRINGS	CA		07/22/2025		407							407	407			
100221272	SEVIERVILLE	TN		07/22/2025		1,618							1,618	1,618			
100221273	HEMET	CA		07/22/2025		689							689	689			
100221274	MORENO VALLEY	CA		07/22/2025		859							859	859			
100221275	EL CAJON	CA		07/22/2025		2,836							2,836	2,836			
100221276	DEBARY	FL		07/22/2025		335							335	335			
100221277	GUN BARREL CITY	TX		07/22/2025		187							187	187			
100221278	GAINESVILLE	VA		07/22/2025		438							438	438			
100221279	EMERALD HILLS	CA		07/22/2025		1,041							1,041	1,041			
100221280	JACKSONVILLE	FL		07/22/2025		358							358	358			
100221281	SCOTTSDALE	AZ		07/22/2025		1,113							1,113	1,113			
100221282	CYPRESS	TX		07/22/2025		237							237	237			
100221285	DAYTON	OH		07/22/2025		283							283	283			
100221286	PHILADELPHIA	PA		07/22/2025		154							154	154			
100221287	LOS BANOS	CA		07/22/2025		587							587	587			
100221288	DELRAY BEACH	FL		07/22/2025		430							430	430			
100221290	SURPRISE	AZ		07/22/2025		276							276	276			
100221291	WATERLOO	SC		07/22/2025		317							317	317			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221292	RACINE	WI		07/22/2025		193							193	193			
100221293	DALLAS	TX		07/22/2025		1,207							1,207	1,207			
100221294	SANFORD	NC		07/22/2025		285							285	285			
100221295	MIAMI	FL		07/22/2025		342							342	342			
100221296	ANNA	TX		07/22/2025		214							214	214			
100221297	INWOOD	WV		07/22/2025		597							597	597			
100221298	EDMONDS	WA		07/22/2025		869							869	869			
100221299	WINNETKA	CA		07/22/2025		450							450	450			
100221300	POTTSTOWN	PA		07/22/2025		137							137	137			
100221301	MASCOTTE	FL		07/22/2025		445							445	445			
100221302	GOLDSBORO	NC		07/22/2025		97							97	97			
100221303	PINEHURST	NC		07/22/2025		405							405	405			
100221304	FAYETTEVILLE	GA		07/22/2025		448							448	448			
100221305	BURBANK	CA		07/22/2025		766							766	766			
100221306	LOMBARD	IL		07/22/2025		224							224	224			
100221307	BRENTWOOD	NY		07/22/2025		283							283	283			
100221308	PARRISH	FL		07/22/2025		251							251	251			
100221309	NEODESHA	KS		07/22/2025		111							111	111			
100221310	LAS VEGAS	NV		07/22/2025		482							482	482			
100221311	AVE MARIA	FL		07/22/2025		320							320	320			
100221312	PHOENIX	AZ		07/22/2025		199							199	199			
100221313	HUNTSVILLE	AL		07/22/2025		123							123	123			
100221314	VIOLET	LA		07/22/2025		219							219	219			
100221315	CLEVELAND	UT		07/22/2025		224							224	224			
100221316	WASHINGTON	DC		07/22/2025		66							66	66			
100221317	WILLIAMS	AZ		07/22/2025		735							735	735			
100221318	TAMPA	FL		07/22/2025		310							310	310			
100221319	WICHITA	KS		07/22/2025		273							273	273			
100221320	CANTON	GA		07/22/2025		128							128	128			
100221321	LONG BEACH	CA		07/22/2025		273							273	273			
100221322	RENO	NV		07/22/2025		275							275	275			
100221323	HANOVER	PA		07/22/2025		92							92	92			
100221324	MARTINEZ	GA		07/22/2025		400							400	400			
100221326	ROSEVILLE	CA		07/22/2025		256							256	256			
100221327	MARTINSBURG	WV		07/22/2025		149							149	149			
100221328	MIAMI	FL		07/22/2025		827							827	827			
100221329	MADILL	OK		07/22/2025		89							89	89			
100221330	WASHINGTON	DC		07/22/2025		605							605	605			
100221331	MARTINSBURG	WV		07/22/2025		138							138	138			
100221332	HOUSTON	TX		07/22/2025		238							238	238			
100221333	TULSA	OK		07/22/2025		118							118	118			
100221334	FLORENCE	KY		07/22/2025		100							100	100			
100221335	CONVERSE	TX		07/22/2025		117							117	117			
100221336	LOCKPORT	IL		07/22/2025		177							177	177			
100221337	PERRIS	CA		07/22/2025		427							427	427			
100221338	TORRINGTON	CT		07/22/2025		150							150	150			
100221339	CARROLLTON	TX		07/22/2025		565							565	565			
100221340	LAVEEN	AZ		07/22/2025		270							270	270			
100221341	PUNTA GORDA	FL		07/22/2025		94							94	94			
100221342	TORRANCE	CA		07/22/2025		466							466	466			
100221343	RENO	NV		07/22/2025		481							481	481			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221344	PORTLAND	OR		07/22/2025		489							489	489			
100221345	SHOW LOW	AZ		07/22/2025		1,797							1,797	1,797			
100221346	HOMESTEAD	FL		07/22/2025		111							111	111			
100221347	INDIANAPOLIS	IN		07/22/2025		129							129	129			
100221348	PALM HARBOR	FL		07/22/2025		56							56	56			
100221349	MARYSVILLE	OH		07/22/2025		167							167	167			
100221350	KISSIMMEE	FL		07/22/2025		321							321	321			
100221351	SAN DIEGO	CA		07/22/2025		264							264	264			
100221352	SPOTSYLVANIA	VA		07/22/2025		244							244	244			
100221353	CHARLOTTE	NC		07/22/2025		71							71	71			
100221355	TOLEDO	OH		07/22/2025		321							321	321			
100221356	BLOOMINGTON	MN		07/22/2025		668							668	668			
100221357	ALPHARETTA	GA		07/22/2025		178,532							178,532	178,532			
100221358	PAYSON	AZ		07/22/2025		126							126	126			
100221359	ROCKY POINT	NC		07/22/2025		740							740	740			
100221360	LAWRENCEVILLE	GA		07/22/2025		140							140	140			
100221361	SUMMERVILLE	SC		07/22/2025		181							181	181			
100221362	LYNWOOD	CA		07/22/2025		207							207	207			
100221363	DEL RIO	TN		07/22/2025		209							209	209			
100221364	POULSBO	WA		07/22/2025		99							99	99			
100221365	NORTH CHARLESTON	SC		07/22/2025		161							161	161			
100221366	VENICE	FL		07/22/2025		135							135	135			
100221367	NORWICH	CT		07/22/2025		93							93	93			
100221368	SULPHUR	LA		07/22/2025		189							189	189			
100221369	THE VILLAGES	FL		07/22/2025		339							339	339			
100221370	RICHMOND	VA		07/22/2025		116							116	116			
100221371	RICHMOND	TX		07/22/2025		178							178	178			
100221372	SAN FRANCISCO	CA		07/22/2025		678							678	678			
100221373	SPARKS	NV		07/22/2025		376							376	376			
100221375	LOS ANGELES	CA		07/22/2025		442							442	442			
100221376	NORWALK	CT		07/22/2025		747							747	747			
100221377	SAINT AUGUSTINE	FL		07/22/2025		379							379	379			
100221378	SIMI VALLEY	CA		07/22/2025		578							578	578			
100221379	COCOA BEACH	FL		07/22/2025		384							384	384			
100221380	WAUKESHA	WI		07/22/2025		148							148	148			
100221381	ORLANDO	FL		07/22/2025		862							862	862			
100221382	VAN NUYS	CA		07/22/2025		1,455							1,455	1,455			
100221384	FORT LAUDERDALE	FL		07/22/2025		259							259	259			
100221385	LOS ANGELES	CA		07/22/2025		632							632	632			
100221386	GLEN HEAD	NY		07/22/2025		1							1	1			
100221387	GADSDEN	AL		07/22/2025		91							91	91			
100221388	GADSDEN	AL		07/22/2025		93							93	93			
100221389	CORONA	CA		07/22/2025		424							424	424			
100221390	DENVER	CO		07/22/2025		256							256	256			
100221391	SPICEWOOD	TX		07/22/2025		877							877	877			
100221393	WINTER PARK	FL		07/22/2025		3,130							3,130	3,130			
100221395	LOS ANGELES	CA		07/22/2025		351							351	351			
100221397	MADISON	TN		07/22/2025		229							229	229			
100221398	WATERBURY	CT		07/22/2025		189							189	189			
100221401	MADISON	TN		07/22/2025		278							278	278			
100221402	OLD HICKORY	TN		07/22/2025		211							211	211			

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100221403	DETROIT	MI		07/22/2025		134							134	134			
100221404	HAYWARD	CA		07/22/2025		616							616	616			
100221407	ATLANTA	GA		07/22/2025		173							173	173			
100221408	MEMPHIS	TN		07/22/2025		93							93	93			
100221413	PALATINE	IL		07/22/2025		219							219	219			
100221414	VAN NUYS	CA		07/22/2025		1,247							1,247	1,247			
100221417	GREAT NECK	NY		07/22/2025		166							166	166			
100221418	NORTH MIAMI	FL		07/22/2025		236							236	236			
100221419	FOUNTAIN VALLEY	CA		07/22/2025		412							412	412			
100221421	MINOCQUA	WI		07/22/2025		144							144	144			
100221425	SAN ANTONIO	TX		07/22/2025		117							117	117			
100221426	ANGLETON	TX		07/22/2025		140							140	140			
100221427	GONZALES	LA		07/22/2025		289							289	289			
100221428	SPANAWAY	WA		07/22/2025		331							331	331			
100221429	CAPE CORAL	FL		07/22/2025		54							54	54			
100221430	SANTA MARIA	CA		07/22/2025		239							239	239			
100221431	HICKSVILLE	NY		07/22/2025		406							406	406			
100221432	MISSION VIEJO	CA		07/22/2025		308							308	308			
100221433	SCURRY	TX		07/22/2025		450							450	450			
100221435	ANTIOCH	TN		07/22/2025		203							203	203			
100221436	TEHACHAPI	CA		07/22/2025		176							176	176			
100221437	KATY	TX		07/22/2025		291							291	291			
100221438	SUMMERVILLE	SC		07/22/2025		248							248	248			
100221439	CHATTANOOGA	TN		07/22/2025		449							449	449			
100221440	EL PASO	TX		07/22/2025		128							128	128			
100221441	HACIENDA HEIGHTS	CA		07/22/2025		816							816	816			
100221442	NANTUCKET	MA		07/22/2025		987							987	987			
100221443	NOKOMIS	FL		07/22/2025		2,307							2,307	2,307			
100221444	SANTA ANA	CA		07/22/2025		374							374	374			
100221446	NAPLES	FL		07/22/2025		854							854	854			
100221448	LAKELAND	FL		07/22/2025		160							160	160			
100221450	SCHAUMBURG	IL		07/22/2025		279							279	279			
100221451	LANCASTER	CA		07/22/2025		170							170	170			
100221452	LOS ANGELES	CA		07/22/2025		633							633	633			
100221455	EMPORIA	VA		07/22/2025		151							151	151			
100221458	PORTLAND	OR		07/22/2025		198							198	198			
100221461	HIGHTSTOWN	NJ		07/22/2025		78							78	78			
100221462	SEABROOK ISLAND	SC		07/22/2025		152							152	152			
100221464	MCKINNEY	TX		07/22/2025		148							148	148			
100221466	CYPRESS	TX		07/22/2025		160							160	160			
100221467	DALY CITY	CA		07/22/2025		603							603	603			
100221468	MYRTLE BEACH	SC		07/22/2025		242							242	242			
100221469	LAKEWOOD	CO		07/22/2025		369							369	369			
100221470	LONGBOAT KEY	FL		07/22/2025		644							644	644			
100221471	NORTH HIGHLANDS	CA		07/22/2025		10,516							10,516	10,516			
100221474	TARPON SPRINGS	FL		07/22/2025		479							479	479			
100221476	RICHMOND	VA		07/22/2025		433							433	433			
100221479	DAVIE	FL		07/22/2025		94							94	94			
100221480	ANTELOPE	CA		07/22/2025		288							288	288			
100221482	MOUNTAIN HOUSE	CA		07/22/2025		823							823	823			
100221483	HOLLYWOOD	FL		07/22/2025		258							258	258			

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100221484	MURRELLS INLET	SC		07/22/2025		255							255	255			
100221485	CHARLESTON	SC		07/22/2025		275							275	275			
100221487	COCONUT CREEK	FL		07/22/2025		380							380	380			
100221489	HACIENDA HEIGHTS	CA		07/22/2025		1,123							1,123	1,123			
100221490	LOS ANGELES	CA		07/22/2025		367							367	367			
100221491	MODESTO	CA		07/22/2025		468							468	468			
100221492	PORTER	TX		07/22/2025		124							124	124			
100221493	LEWISVILLE	TX		07/22/2025		204							204	204			
100221494	GRANDVIEW	MO		07/22/2025		106							106	106			
100221495	MIAMI GARDENS	FL		07/22/2025		409							409	409			
100221497	HOUSTON	TX		07/22/2025		122							122	122			
100221498	FROSTPROOF	FL		07/22/2025		176							176	176			
100221499	KATY	TX		07/22/2025		190							190	190			
100221501	BLACK JACK	MO		07/22/2025		144							144	144			
100221502	CAPE CORAL	FL		07/22/2025		184							184	184			
100221503	ATLANTA	GA		07/22/2025		623							623	623			
100221504	LITITZ	PA		07/22/2025		193							193	193			
100221505	PRINCETON	TX		07/22/2025		154							154	154			
100221506	REDLANDS	CA		07/22/2025		365							365	365			
100221507	PALM SPRINGS	CA		07/22/2025		1,131							1,131	1,131			
100221509	MARGATE	FL		07/22/2025		273							273	273			
100221510	LAVON	TX		07/22/2025		283							283	283			
100221511	OXFORD	NJ		07/22/2025		976							976	976			
100221512	RALEIGH	NC		07/22/2025		4,117							4,117	4,117			
100221513	TEMPE	AZ		07/22/2025		296							296	296			
100221514	FRIPP ISLAND	SC		07/22/2025		906							906	906			
100221515	SPOONER	WI		07/22/2025		16,414							16,414	16,414			
100221516	DAHLONEGA	GA		07/22/2025		257							257	257			
100221517	CICERO	IL		07/22/2025		713							713	713			
100221518	PORT ST. LUCIE	FL		07/22/2025		224							224	224			
100221519	DEWEY BEACH	DE		07/22/2025		655							655	655			
100221520	WEST ORANGE	NJ		07/22/2025		705							705	705			
100221521	HOLLY RIDGE	NC		07/22/2025		401							401	401			
100221522	BIG BEAR LAKE	CA		07/22/2025		304							304	304			
100221523	FORNEY	TX		07/22/2025		282							282	282			
100221524	RANCHO MIRAGE	CA		07/22/2025		436							436	436			
100221525	KAILUA KONA	HI		07/22/2025		543							543	543			
100221526	FAIRFAX	VA		07/22/2025		2,345							2,345	2,345			
100221527	NEPTUNE BEACH	FL		07/22/2025		7,937							7,937	7,937			
100221528	CHICAGO	IL		07/22/2025		473							473	473			
100221530	HAYESVILLE	NC		07/22/2025		702							702	702			
100221531	BRONSTON	KY		07/22/2025		972							972	972			
100221532	SAN JOSE	CA		07/22/2025		382							382	382			
100221533	CHICAGO	IL		07/22/2025		23,889							23,889	23,889			
100221535	MODESTO	CA		07/22/2025		913							913	913			
100221536	WINDERMERE	FL		07/22/2025		264							264	264			
100221537	PITTSBURGH	PA		07/22/2025		4,083							4,083	4,083			
100221538	BURTON	OH		07/22/2025		195							195	195			
100221539	LOS ANGELES	CA		07/22/2025		674							674	674			
100221540	PAWTUCKET	RI		07/22/2025		327							327	327			
100221541	SAN JOSE	CA		07/22/2025		271							271	271			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221542	OSCODA	MI		07/22/2025		236							236	236			
100221543	WARSAW	IN		07/22/2025		533							533	533			
100221544	KIRKLAND	WA		07/22/2025		872							872	872			
100221545	GILROY	CA		07/22/2025		631							631	631			
100221546	PALM BAY	FL		07/22/2025		1,077							1,077	1,077			
100221547	TRACY	CA		07/22/2025		60,000							60,000	60,000			
100221548	HUNTSVILLE	OH		07/22/2025		480							480	480			
100221549	ASHVILLE	NY		07/22/2025		455							455	455			
100221550	NEW BUFFALO	MI		07/22/2025		312							312	312			
100221551	BLUE RIDGE	GA		07/22/2025		293							293	293			
100221552	PLAINWELL	MI		07/22/2025		327							327	327			
100221553	WALDORF	MD		07/22/2025		458							458	458			
100221554	WESLEY CHAPEL	FL		07/22/2025		1,683							1,683	1,683			
100221555	PARKER	CO		07/22/2025		21,632							21,632	21,632			
100221556	HARPERS FERRY	WV		07/22/2025		221							221	221			
100221557	WEST PARK	NY		07/22/2025		525							525	525			
100221558	ALEXANDER CITY	AL		07/22/2025		15,000							15,000	15,000			
100221559	ORLANDO	FL		07/22/2025		4,199							4,199	4,199			
100221560	COLUMBUS	OH		07/22/2025		661							661	661			
100221561	CONNEAUT LAKE	PA		07/22/2025		2,556							2,556	2,556			
100221562	FENTON	MI		07/22/2025		798							798	798			
100221563	CINCINNATI	OH		07/22/2025		310							310	310			
100221564	DUBLIN	OH		07/22/2025		741							741	741			
100221565	FLEMING ISLAND	FL		07/22/2025		533							533	533			
100221566	ELYRIA	OH		07/22/2025		119							119	119			
100221567	HOUSTON	TX		07/22/2025		678							678	678			
100221568	WAYNE	NJ		07/22/2025		5,283							5,283	5,283			
100221569	SAN DIEGO	CA		07/22/2025		1,867							1,867	1,867			
100221570	HAUULA	HI		07/22/2025		160							160	160			
100221571	RANCHO CUCAMONGA	CA		07/22/2025		1,005							1,005	1,005			
100221572	WICKENBURG	AZ		07/22/2025		581							581	581			
100221573	REDONDO BEACH	CA		07/22/2025		2,244							2,244	2,244			
100221574	AUSTIN	TX		07/22/2025		284							284	284			
100221576	LA MESA	CA		07/22/2025		267							267	267			
100221579	CYPRESS	TX		07/22/2025		748							748	748			
100221580	SAUSALITO	CA		07/22/2025		465							465	465			
100221582	STOCKTON	CA		07/22/2025		435							435	435			
100221583	AUSTIN	TX		07/22/2025		596							596	596			
100221584	ALAMO	CA		07/22/2025		2,084							2,084	2,084			
100221585	LOS ANGELES	CA		07/22/2025		1,041							1,041	1,041			
100221586	NAPLES	FL		07/22/2025		1,131							1,131	1,131			
100221587	SUPERIOR	CO		07/22/2025		720							720	720			
100221589	KATY	TX		07/22/2025		721							721	721			
100221590	BLAINE	MN		07/22/2025		493							493	493			
100221591	PASADENA	CA		07/22/2025		832							832	832			
100221592	ORLANDO	FL		07/22/2025		385							385	385			
100221593	SAN JACINTO	CA		07/22/2025		704							704	704			
100221594	SAN MARCOS	CA		07/22/2025		1,111							1,111	1,111			
100221595	REDWOOD CITY	CA		07/22/2025		882							882	882			
100221596	CASCO	ME		07/22/2025		247							247	247			
100221597	DALLAS	TX		07/22/2025		1,951							1,951	1,951			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221598	GEORGETOWN	TX		07/22/2025		452							452	452			
100221599	THOUSAND OAKS	CA		07/22/2025		840							840	840			
100221600	ORLANDO	FL		07/22/2025		689							689	689			
100221601	COSTA MESA	CA		07/22/2025		8,610							8,610	8,610			
100221602	VENTURA	CA		07/22/2025		1,404							1,404	1,404			
100221603	TAMPA	FL		07/22/2025		672							672	672			
100221604	SAN ANTONIO	TX		07/22/2025		176							176	176			
100221605	ROWLAND HEIGHTS	CA		07/22/2025		1,819							1,819	1,819			
100221606	BRANSON	MO		07/22/2025		743							743	743			
100221607	MARTINSBURG	WV		07/22/2025		130							130	130			
100221608	LONG POND	PA		07/22/2025		1,379							1,379	1,379			
100221609	THOUSAND OAKS	CA		07/22/2025		346							346	346			
100221610	BELLAIRE	TX		07/22/2025		224							224	224			
100221611	VASHON	WA		07/22/2025		1,122							1,122	1,122			
100221612	VENICE	FL		07/22/2025		149							149	149			
100221613	WYLIE	TX		07/22/2025		355							355	355			
100221615	PHOENIX	AZ		07/22/2025		164							164	164			
100221616	GRESHAM	OR		07/22/2025		343							343	343			
100221618	EDGEWATER	MD		07/22/2025		371							371	371			
100221620	SEBASTIAN	FL		07/22/2025		253							253	253			
100221621	APEX	NC		07/22/2025		996							996	996			
100221623	CONYERS	GA		07/23/2025		1,409							1,409	1,409			
100221624	NAVARRE	FL		07/23/2025		805							805	805			
100221625	LONG BEACH	CA		07/23/2025		1,805							1,805	1,805			
100221626	PALM COAST	FL		07/23/2025		1,457							1,457	1,457			
100221627	PRINCETON	TX		07/23/2025		435							435	435			
100221628	LAKE HAVASU CITY	AZ		07/23/2025		612							612	612			
100221629	PHILADELPHIA	PA		07/23/2025		724							724	724			
100221630	CUMMING	GA		07/23/2025		1,011							1,011	1,011			
100221631	LANCASTER	CA		07/23/2025		669							669	669			
100221632	PRINCETON JUNCTION	NJ		07/23/2025		4,915							4,915	4,915			
100221633	GRAY	ME		07/23/2025		1,342							1,342	1,342			
100221634	PALM HARBOR	FL		07/23/2025		663							663	663			
100221635	HEPHZIBAH	GA		07/23/2025		393							393	393			
100221636	CHINO	CA		07/23/2025		1,749							1,749	1,749			
100221637	TRENTON	GA		07/23/2025		479							479	479			
100221638	OCEAN CITY	MD		07/23/2025		528							528	528			
100221639	WEST PALM BEACH	FL		07/23/2025		2,168							2,168	2,168			
100221640	FRESNO	CA		07/23/2025		1,025							1,025	1,025			
100221641	BLACKSBURG	VA		07/23/2025		656							656	656			
100221642	GLENDALE	AZ		07/23/2025		702							702	702			
100221643	WESTFIELD	IN		07/23/2025		483							483	483			
100221644	LAKELAND	FL		07/23/2025		613							613	613			
100221645	LINCOLN	NH		07/23/2025		839							839	839			
100221646	MIAMI	FL		07/23/2025		755							755	755			
100221647	SEA ISLE CITY	NJ		07/23/2025		1,133							1,133	1,133			
100221648	DENVER	CO		07/23/2025		435							435	435			
100221649	KISSIMMEE	FL		07/23/2025		905							905	905			
100221650	LONE TREE	CO		07/23/2025		753							753	753			
100221651	DENVER	CO		07/23/2025		435							435	435			
100221652	LAS VEGAS	NV		07/23/2025		408							408	408			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100221653	NAPLES	FL		07/23/2025		832							832	832			
100221654	NORTH BRUNSWICK	NJ		07/23/2025		506							506	506			
100221655	HOMESTEAD	FL		07/23/2025		605							605	605			
100221656	PIGEON FORGE	TN		07/23/2025		559							559	559			
100221657	REYNOLDSBURG	OH		07/23/2025		55,132							55,132	55,132			
100221658	FERNLEY	NV		07/23/2025		691							691	691			
100221659	CARLSBAD	CA		07/23/2025		1,594							1,594	1,594			
100221660	SHERRILLS FORD	NC		07/23/2025		413							413	413			
100221661	WOODSTOCK	GA		07/23/2025		462							462	462			
100221662	WHEAT RIDGE	CO		07/23/2025		1,970							1,970	1,970			
100221663	SANDY	OR		07/23/2025		528							528	528			
100221664	INDIAN ROCKS BEACH	FL		07/23/2025		820							820	820			
100221665	SAN DIEGO	CA		07/23/2025		875							875	875			
100221666	TUSTIN	CA		07/23/2025		1,024							1,024	1,024			
100221667	LILBURN	GA		07/23/2025		478							478	478			
100221668	WAXAHACHIE	TX		07/23/2025		783							783	783			
100221669	TRUCKEE	CA		07/23/2025		844							844	844			
100221670	EAGLE MOUNTAIN	UT		07/23/2025		1,031							1,031	1,031			
100221671	DEER PARK	WA		07/23/2025		1,212							1,212	1,212			
100221672	LOMA	CO		07/23/2025		841							841	841			
100221673	FLAGSTAFF	AZ		07/23/2025		1,099							1,099	1,099			
100221674	SUNRISE	FL		07/23/2025		994							994	994			
100221675	GLENDALE	AZ		07/23/2025		1,217							1,217	1,217			
100221676	SAN FRANCISCO	CA		07/23/2025		1,342							1,342	1,342			
100221677	GROVELAND	CA		07/23/2025		836							836	836			
100221678	GILCHRIST	TX		07/23/2025		385							385	385			
100221679	DORCHESTER CENTER	MA		07/23/2025		1,305							1,305	1,305			
100221680	MOHAVE VALLEY	AZ		07/23/2025		437							437	437			
100221681	NORTH CHARLESTON	SC		07/23/2025		536							536	536			
100221682	DAVENPORT	FL		07/23/2025		682							682	682			
100221683	MARTINEZ	CA		07/23/2025		1,930							1,930	1,930			
100221684	FALL RIVER	MA		07/23/2025		1,326							1,326	1,326			
100221685	WAIKOLOA	HI		07/23/2025		2,476							2,476	2,476			
100221686	PORT CHARLOTTE	FL		07/23/2025		660							660	660			
100221687	MILTON	FL		07/23/2025		454							454	454			
100221688	WOODLAND	CA		07/23/2025		520							520	520			
100221689	BOYNTON BEACH	FL		07/23/2025		549							549	549			
100221690	WEST RICHLAND	WA		07/23/2025		1,255							1,255	1,255			
100221691	RICHMOND	CA		07/25/2025		382							382	382			
100221692	MCKINNEY	TX		07/25/2025		177							177	177			
100221694	YONKERS	NY		07/25/2025		687							687	687			
100221695	HOUSTON	TX		07/25/2025		8,144							8,144	8,144			
100221697	SANTA CRUZ	CA		07/25/2025		311							311	311			
100221699	PICO RIVERA	CA		07/25/2025		596							596	596			
100221702	VAN NUYS	CA		07/25/2025		808							808	808			
100221705	LITHONIA	GA		07/25/2025		84							84	84			
100221706	POTEET	TX		07/25/2025		407							407	407			
100221708	RANCHO CUCAMONGA	CA		07/25/2025		1,251							1,251	1,251			
100221710	LOS ANGELES	CA		07/25/2025		551							551	551			
100221720	LOS ANGELES	CA		07/25/2025		330							330	330			
100221725	GREEN VALLEY LAKE	CA		07/25/2025		98							98	98			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221727	BATON ROUGE	LA		07/25/2025		320							320	320			
100221728	MIAMI	FL		07/25/2025		1,050							1,050	1,050			
100221732	NORCO	CA		07/25/2025		695							695	695			
100221734	FORT PIERCE	FL		07/25/2025		125							125	125			
100221743	HENRICO	VA		07/25/2025		344							344	344			
100221744	LAWNDALE	CA		07/25/2025		426							426	426			
100221745	LAKE FOREST PARK	WA		07/25/2025		794							794	794			
100221746	IMPERIAL BEACH	CA		07/25/2025		129							129	129			
100221752	BOSSIER CITY	LA		07/25/2025		228							228	228			
100221757	DESERT HOT SPRINGS	CA		07/25/2025		258							258	258			
100221760	BROCKTON	MA		07/25/2025		302							302	302			
100221761	OCALA	FL		07/25/2025		89							89	89			
100221765	ATLANTA	GA		07/25/2025		179							179	179			
100221768	OCEANSIDE	CA		07/25/2025		164							164	164			
100221770	NEW BEDFORD	MA		07/25/2025		247							247	247			
100221771	GILFORD	NH		07/25/2025		336							336	336			
100221773	HUTTO	TX		07/25/2025		246							246	246			
100221774	HUNTINGTON PARK	CA		07/25/2025		138							138	138			
100221776	LUBBOCK	TX		07/25/2025		178							178	178			
100221777	LOS ANGELES	CA		07/25/2025		512							512	512			
100221782	MIAMI	FL		07/25/2025		978							978	978			
100221785	ENGLEWOOD	CO		07/25/2025		261							261	261			
100221789	WHITTIER	CA		07/25/2025		515							515	515			
100221794	KINGMAN	AZ		07/25/2025		193							193	193			
100221797	PERRIS	CA		07/25/2025		92							92	92			
100221798	WALESKA	GA		07/25/2025		115							115	115			
100221801	LAS VEGAS	NV		07/25/2025		196							196	196			
100221802	SAN ANTONIO	TX		07/25/2025		295							295	295			
100221805	KENNER	LA		07/25/2025		238							238	238			
100221810	SAINT PETERSBURG	FL		07/25/2025		260							260	260			
100221814	LOS ANGELES	CA		07/29/2025		1,484							1,484	1,484			
100221815	GRANITE BAY	CA		07/29/2025		787							787	787			
100221816	LAKE WORTH	FL		07/29/2025		125							125	125			
100221817	MAITLAND	FL		07/29/2025		284							284	284			
100221819	EUGENE	OR		07/29/2025		208							208	208			
100221824	LOS ANGELES	CA		07/29/2025		1,067							1,067	1,067			
100221825	TOMBALL	TX		07/29/2025		276							276	276			
100221826	INDIAN WELLS	CA		07/29/2025		1,267							1,267	1,267			
100221827	FORT LAUDERDALE	FL		07/29/2025		282							282	282			
100221830	MANTECA	CA		07/29/2025		290							290	290			
100221832	DALLAS	TX		07/29/2025		73							73	73			
100221833	LONG BEACH	CA		07/29/2025		644							644	644			
100221834	CLEARWATER	FL		07/29/2025		164							164	164			
100221835	GENEVA	IL		07/29/2025		697							697	697			
100221836	LAWRENCEVILLE	GA		07/29/2025		117							117	117			
100221837	TIGARD	OR		07/29/2025		795							795	795			
100221838	MIRAMAR	FL		07/29/2025		244							244	244			
100221839	TEMPE	AZ		07/29/2025		346							346	346			
100221840	WINTER GARDEN	FL		07/29/2025		174							174	174			
100221841	RIVERSIDE	CA		07/29/2025		774							774	774			
100221842	SAINT PETERSBURG	FL		07/29/2025		130							130	130			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100221843	HEMET	CA		07/29/2025		732							732	732			
100221848	LAKE ARROWHEAD	CA		07/29/2025		1,450							1,450	1,450			
100221849	BRIELLE BOROUGH	NJ		07/29/2025		282							282	282			
100221850	OLD BRIDGE	NJ		07/29/2025		261							261	261			
100221852	EGG HARBOR	NJ		07/29/2025		241							241	241			
100221857	SOLSBERRY	IN		07/30/2025		97							97	97			
100221860	SEATTLE	WA		07/30/2025		235							235	235			
100221862	PHILLIPSBURG	NJ		07/30/2025		231							231	231			
100221869	GONZALES	LA		07/30/2025		83							83	83			
100221880	DECATUR	GA		07/30/2025		318							318	318			
100221882	CHICAGO	IL		07/30/2025		36							36	36			
100221884	APEX	NC		07/30/2025		101							101	101			
100221891	GLENDIVE	MT		07/30/2025		726							726	726			
100221892	ALBUQUERQUE	NM		07/30/2025		68							68	68			
100221896	CASTLE ROCK	CO		07/30/2025		47							47	47			
100221897	LOS ANGELES	CA		07/30/2025		112							112	112			
100221899	HAYMARKET	VA		07/30/2025		43							43	43			
100221904	SANTEE	CA		07/30/2025		600							600	600			
100221908	COLUMBIA CITY	IN		07/30/2025		74							74	74			
100221916	WEYMOUTH	MA		07/30/2025		77							77	77			
100221917	INDIANAPOLIS	IN		07/30/2025		69							69	69			
100221919	BISBEE	AZ		07/30/2025		92							92	92			
100221924	WAVERLY	TN		07/30/2025		153							153	153			
100221928	WINTER HAVEN	FL		07/30/2025		602							602	602			
100221929	BLANCHARD	OK		07/30/2025		71							71	71			
100221932	THE DALLES	OR		07/30/2025		48							48	48			
100221935	SAN GABRIEL	CA		07/30/2025		492							492	492			
100221941	NORTH HAVEN	CT		07/30/2025		172							172	172			
100221947	LITHIA	FL		07/30/2025		92							92	92			
100221951	KANNAPOLIS	NC		07/30/2025		253							253	253			
100221953	SCOTTSDALE	AZ		07/30/2025		939							939	939			
100221955	ABERDEEN	WA		07/30/2025		266							266	266			
100221956	WEST HOLLYWOOD	CA		07/30/2025		68							68	68			
100221957	SAINT MICHAEL	MN		07/30/2025		1,080							1,080	1,080			
100221960	PARKER	CO		07/30/2025		772							772	772			
100221962	MIAMI	FL		07/30/2025		947							947	947			
100221966	CONROE	TX		07/30/2025		113							113	113			
100221968	NEW BRAUNFELS	TX		07/30/2025		185							185	185			
100221973	PONTE VEDRA BEACH	FL		07/30/2025		783							783	783			
100221976	NASHVILLE	TN		07/30/2025		112							112	112			
100221986	FAIRBORN	OH		07/30/2025		388							388	388			
100221990	MONROVIA	CA		07/30/2025		152							152	152			
100221995	NORTH BRUNSWICK	NJ		07/30/2025		354							354	354			
100222002	STOUGHTON	MA		07/30/2025		222							222	222			
100222008	SILVER SPRING	MD		07/30/2025		229							229	229			
100222009	SEMINOLE	FL		07/30/2025		167							167	167			
100222011	GREENFIELD	CA		07/30/2025		101							101	101			
100222014	BIG BEAR CITY	CA		07/30/2025		52							52	52			
100222022	SHELTON	WA		07/30/2025		4,387							4,387	4,387			
100222032	EAST ORANGE	NJ		07/30/2025		36							36	36			
100222035	ALPHARETTA	GA		07/30/2025		294							294	294			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100222037	OCALA	FL		07/30/2025		42							42	42			
100222038	DURHAM	NC		07/30/2025		48							48	48			
100222040	MINNEAPOLIS	MN		07/30/2025		277							277	277			
100222045	BREA	CA		07/30/2025		2,897							2,897	2,897			
100222047	PENSACOLA	FL		07/30/2025		19							19	19			
100222052	MANALAPAN	NJ		07/30/2025		131							131	131			
100222053	CLEVELAND	GA		07/30/2025		128							128	128			
100222067	BEMIDJI	MN		07/30/2025		93							93	93			
100222068	HUNTSVILLE	AL		07/30/2025		127							127	127			
100222070	SAN JACINTO	CA		07/30/2025		69							69	69			
100222082	APPLE VALLEY	CA		07/30/2025		24							24	24			
100222083	HAMILTON	VA		07/30/2025		367							367	367			
100222095	PARKER	CO		07/30/2025		396							396	396			
100222097	GREELEY	CO		07/30/2025		96							96	96			
100222099	POLK CITY	IA		07/30/2025		1,255							1,255	1,255			
100222107	MIAMI	FL		07/30/2025		148							148	148			
100222110	PEORIA	AZ		07/30/2025		220							220	220			
100222111	COLTON	CA		07/30/2025		84							84	84			
100222112	OVERLAND PARK	KS		07/30/2025		321							321	321			
100222117	ROSWELL	NM		07/30/2025		187							187	187			
100222121	COTTAGE GROVE	MN		07/30/2025		65							65	65			
100222123	CROSBY	MN		07/30/2025		78							78	78			
100222126	JACKSBORO	TN		07/30/2025		73							73	73			
100222129	WASHINGTON	NJ		07/30/2025		107							107	107			
100222130	MODESTO	CA		07/30/2025		87							87	87			
100222140	ANAHEIM	CA		07/30/2025		333							333	333			
100222146	HOWARD LAKE	MN		07/30/2025		137							137	137			
100222149	NEW LENOX	IL		07/30/2025		592							592	592			
100222150	TUCSON	AZ		07/30/2025		146							146	146			
100222154	LAKE TAPPS	WA		07/30/2025		1,534							1,534	1,534			
100222155	WINSTON SALEM	NC		07/30/2025		141							141	141			
100222158	BELT	MT		07/30/2025		301							301	301			
100222162	WEST MELBOURNE	FL		07/30/2025		283							283	283			
100222166	SAN DIEGO	CA		07/30/2025		600							600	600			
100222170	SEBRING	FL		07/30/2025		145							145	145			
100222176	ELLERSLIE	GA		07/30/2025		533							533	533			
100222181	CHULA VISTA	CA		07/30/2025		35							35	35			
100222184	TYNER	NC		07/30/2025		183							183	183			
100222187	CANTON	TX		07/30/2025		187							187	187			
100222196	WOODBURN	OR		07/30/2025		78							78	78			
100222201	DECATUR	TX		07/30/2025		720							720	720			
100222203	ANTELOPE	CA		07/30/2025		37,844							37,844	37,844			
100222211	OXNARD	CA		07/30/2025		115							115	115			
100222212	ELLSWORTH	ME		07/30/2025		42							42	42			
100222219	ABBOTTSTOWN	PA		07/30/2025		314							314	314			
100222221	PHOENIX	AZ		07/30/2025		409							409	409			
100222222	LA GRANGE	KY		07/30/2025		219							219	219			
100222225	COSTA MESA	CA		07/30/2025		392							392	392			
100222226	STOCKTON	CA		07/30/2025		213							213	213			
100222230	SAINT LOUIS	MO		07/30/2025		1,529							1,529	1,529			
100222236	GLENDALE	AZ		07/30/2025		221							221	221			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100222243	DEWEY	AZ		07/30/2025		102							102	102			
100222244	BELTON	SC		07/30/2025		51							51	51			
100222251	BROOKSHIRE	TX		07/30/2025		9,869							9,869	9,869			
100222253	LOS LUNAS	NM		07/30/2025		48							48	48			
100222256	ROSWELL	GA		07/30/2025		296							296	296			
100222260	TINLEY PARK	IL		07/30/2025		22							22	22			
100222262	HEBRON	MD		07/30/2025		1,163							1,163	1,163			
100222264	DELTONA	FL		07/30/2025		77							77	77			
100222268	OVERLAND PARK	KS		07/30/2025		119							119	119			
100222271	GRASS VALLEY	CA		07/30/2025		75							75	75			
100222275	DENVER	CO		07/30/2025		292							292	292			
100222281	MOORPARK	CA		07/30/2025		153							153	153			
100222282	SCOTTS VALLEY	CA		07/30/2025		231							231	231			
100222287	LAKESIDE	MT		07/30/2025		90							90	90			
100222289	RANCHO CORDOVA	CA		07/30/2025		86							86	86			
100222291	ATLANTA	GA		07/30/2025		513							513	513			
100222293	MENIFEE	CA		07/30/2025		70							70	70			
100222297	MINNEAPOLIS	MN		07/30/2025		225							225	225			
100222304	MURFREESBORO	TN		07/30/2025		797							797	797			
100222305	ATLANTA	GA		07/30/2025		361							361	361			
100222309	CALIFORNIA	MD		07/30/2025		221							221	221			
100222315	MAPLEWOOD	NJ		07/30/2025		60							60	60			
100222321	FRANKLIN	TN		07/30/2025		313							313	313			
100222323	CLAYTON	NC		07/30/2025		170							170	170			
100222326	CASSELBERRY	FL		07/30/2025		701							701	701			
100222344	EULESS	TX		07/30/2025		87							87	87			
100222347	HILMAR	CA		07/30/2025		214							214	214			
100222354	ATHENS	AL		07/30/2025		65							65	65			
100222357	WINTER GARDEN	FL		07/30/2025		363							363	363			
100222360	MILTON	FL		07/30/2025		1,118							1,118	1,118			
100222364	PUEBLO	CO		07/30/2025		82							82	82			
100222366	RIVERSIDE	CA		07/30/2025		213							213	213			
100222369	KANSAS CITY	MO		07/30/2025		44							44	44			
100222374	GLEN BURNIE	MD		07/30/2025		57							57	57			
100222377	AURORA	CO		07/30/2025		231							231	231			
100222378	PORT CLINTON	OH		07/30/2025		21							21	21			
100222379	SANTA FE	NM		07/30/2025		109							109	109			
100222387	KELSEYVILLE	CA		07/30/2025		24							24	24			
100222395	MESA	AZ		07/30/2025		50							50	50			
100222403	NORWALK	CT		07/30/2025		190							190	190			
100222405	CUMMING	GA		07/30/2025		119							119	119			
100222407	NEW ALBANY	IN		07/30/2025		786							786	786			
100222412	CARY	NC		07/30/2025		284							284	284			
100222414	APPLING	GA		07/30/2025		365							365	365			
100222420	CAMARILLO	CA		07/30/2025		1,000							1,000	1,000			
100222425	ROCKLIN	CA		07/30/2025		435							435	435			
100222433	GARNER	NC		07/30/2025		140							140	140			
100222434	CHULA VISTA	CA		07/30/2025		35							35	35			
100222445	FOLSOM	CA		07/30/2025		343							343	343			
100222451	AZUSA	CA		07/30/2025		404							404	404			
100222463	ATWATER	CA		07/30/2025		108							108	108			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100222473	MOUNT AIRY	MD		07/30/2025		147							147	147			
100222475	ELK GROVE	CA		07/30/2025		258							258	258			
100222483	WINTER GARDEN	FL		07/30/2025		236							236	236			
100222487	CENTRAL POINT	OR		07/30/2025		575							575	575			
100222488	ALBUQUERQUE	NM		07/30/2025		690							690	690			
100222498	SAGINAW	MI		07/30/2025		80							80	80			
100222502	CONCORD	NH		07/30/2025		581							581	581			
100222511	WAUKESHA	WI		07/30/2025		230							230	230			
100222514	LACEY	WA		07/30/2025		152							152	152			
100222515	CHAPEL HILL	NC		07/30/2025		65							65	65			
100222522	HAMPTON	GA		07/30/2025		118							118	118			
100222532	MIDWAY CITY	CA		07/30/2025		460							460	460			
100222537	PERRIS	CA		07/30/2025		51							51	51			
100222550	CLERMONT	FL		07/30/2025		249							249	249			
100222560	ORANGEVALE	CA		07/30/2025		207							207	207			
100222562	SHASTA LAKE	CA		07/30/2025		458							458	458			
100222571	PERRIS	CA		07/30/2025		200							200	200			
100222587	PEORIA	AZ		07/30/2025		1,623							1,623	1,623			
100222591	HAYWARD	CA		07/30/2025		211							211	211			
100222600	VISTA	CA		07/30/2025		1,010							1,010	1,010			
100222604	TIFTON	GA		07/30/2025		22							22	22			
100222610	BALTIMORE	MD		07/30/2025		81							81	81			
100222613	SAN FRANCISCO	CA		07/30/2025		378							378	378			
100222614	MONTCLAIR	CA		07/30/2025		139							139	139			
100222616	SACRAMENTO	CA		07/30/2025		116							116	116			
100222618	SPRING VALLEY	CA		07/30/2025		56							56	56			
100222620	CLARKSVILLE	TN		07/30/2025		121							121	121			
100222624	GREER	SC		07/30/2025		147							147	147			
100222625	QUINCY	WA		07/30/2025		37							37	37			
100222628	NOVI	MI		07/30/2025		2,500							2,500	2,500			
100222630	AVE MARIA	FL		07/30/2025		150							150	150			
100222640	SACRAMENTO	CA		07/30/2025		97							97	97			
100222663	MESA	AZ		07/30/2025		135							135	135			
100222665	SAN ANTONIO	TX		07/30/2025		80							80	80			
100222667	ROSEVILLE	CA		07/30/2025		222							222	222			
100222673	ONTARIO	CA		07/30/2025		107							107	107			
100222675	GARDENA	CA		07/30/2025		478							478	478			
100222684	WENATCHEE	WA		07/30/2025		130							130	130			
100222698	SCOTTSDALE	AZ		07/30/2025		89							89	89			
100222704	DOVER	DE		07/30/2025		131							131	131			
100222708	BROCKTON	MA		07/30/2025		156							156	156			
100222714	MORRO BAY	CA		07/30/2025		1,140							1,140	1,140			
100222723	MAPLE VALLEY	WA		07/30/2025		327							327	327			
100222726	SALEM	OR		07/30/2025		230							230	230			
100222731	WOODSTOCK	GA		07/30/2025		351							351	351			
100222733	BRANDENBURG	KY		07/30/2025		70							70	70			
100224554	EINDHOVEN	NLD		07/28/2025		(29)							(29)		29		29
100224555	EINDHOVEN	NLD		07/28/2025		119							119	124	4		4
100224556	ROTTERDAM	NLD		07/28/2025		(13)							(13)		13		13
100224557	WIJCHEN	NLD		07/28/2025		(25)							(25)		25		25
100224558	WIJCHEN	NLD		07/28/2025		1,764							1,764	1,824	60		60

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100224559	AMERSFOORT	NLD		07/28/2025		(21)							(21)		21		21
100224560	TILBURG	NLD		07/28/2025		(41)							(41)		41		41
100224561	UTRECHT	NLD		07/28/2025		(66)							(66)		66		66
100224562	UTRECHT	NLD		07/28/2025		191							191	198	7		7
100224563	NIJMGEN	NLD		07/28/2025		(48)							(48)		48		48
100224564	NIJMGEN	NLD		07/28/2025		319							319	326	7		7
100224565	BUITENPOST	NLD		07/28/2025		(109)							(109)		109		109
100224566	S-GRAVENHAGE	NLD		07/28/2025		(51)							(51)		51		51
100224567	S-GRAVENHAGE	NLD		07/28/2025		(18)							(18)		18		18
100224568	VALKENBURG	NLD		07/28/2025		(42)							(42)		42		42
100224569	UTRECHT	NLD		07/28/2025		(31)							(31)		31		31
100224570	UTRECHT	NLD		07/28/2025		67							67	69	2		2
100224571	S-GRAVENHAGE	NLD		07/28/2025		(80)							(80)		80		80
100224572	UTRECHT	NLD		07/28/2025		182							182	188	7		7
100224573	UTRECHT	NLD		07/28/2025		(50)							(50)		50		50
100224574	AMSTELVEEN	NLD		07/28/2025		(88)							(88)		88		88
100224575	RHENEN	NLD		07/28/2025		(47)							(47)		47		47
100224576	LELYSTAD	NLD		07/28/2025		(40)							(40)		40		40
100224577	LELYSTAD	NLD		07/28/2025		228							228	233	5		5
100224578	S-GRAVENHAGE	NLD		07/28/2025		(213)							(213)		213		213
100224579	S-HERTOGENBOSCH	NLD		07/28/2025		(57)							(57)		57		57
100224580	S-HERTOGENBOSCH	NLD		07/28/2025		(45)							(45)		45		45
100224581	AMSTERDAM	NLD		07/28/2025		(38)							(38)		38		38
100224582	AMSTERDAM	NLD		07/28/2025		71							71	74	3		3
100224583	S-GRAVENHAGE	NLD		07/28/2025		(10)							(10)		10		10
100224584	ALMELO	NLD		07/28/2025		(13)							(13)		13		13
100224585	ENSCHEDE	NLD		07/28/2025		(26)							(26)		26		26
100224586	ENSCHEDE	NLD		07/28/2025		191							191	195	4		4
100224587	ROOSENDAAL	NLD		07/28/2025		(27)							(27)		27		27
100224588	ROOSENDAAL	NLD		07/28/2025		157							157	162	5		5
100224589	EINDHOVEN	NLD		07/28/2025		(34)							(34)		34		34
100224590	EINDHOVEN	NLD		07/28/2025		130							130	135	5		5
100224591	LEERSUM	NLD		07/28/2025		(60)							(60)		60		60
100224592	LEERSUM	NLD		07/28/2025		1,184							1,184	1,217	34		34
100224593	S-GRAVENHAGE	NLD		07/28/2025		(49)							(49)		49		49
100224594	HEERLEN	NLD		07/28/2025		(45)							(45)		45		45
100224595	HEERLEN	NLD		07/28/2025		358							358	365	7		7
100224596	OUDDORP	NLD		07/28/2025		(112)							(112)		112		112
100224597	OUDDORP	NLD		07/28/2025		203							203	210	8		8
100224598	S-GRAVENHAGE	NLD		07/28/2025		964							964	994	30		30
100224599	S-GRAVENHAGE	NLD		07/28/2025		(49)							(49)		49		49
100224600	SNEEK	NLD		07/28/2025		(33)							(33)		33		33
100224601	DEN HAAG	NLD		07/28/2025		(50)							(50)		50		50
100224602	UTRECHT	NLD		07/28/2025		(68)							(68)		68		68
100224603	DEN HAAG	NLD		07/28/2025		(39)							(39)		39		39
100224604	DEN HAAG	NLD		07/28/2025		143							143	148	5		5
100224605	RIJSWIJK	NLD		07/28/2025		(61)							(61)		61		61
100224606	S-GRAVENHAGE	NLD		07/28/2025		(17)							(17)		17		17
100224607	S-GRAVENHAGE	NLD		07/28/2025		(138)							(138)		138		138
100224608	MONSTER	NLD		07/28/2025		(29)							(29)		29		29
100224609	AMSTERDAM	NLD		07/28/2025		(144)							(144)		144		144

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100224610	S-GRAVENHAGE	NLD		07/28/2025		(210)							(210)		210		210
100224611	S-GRAVENHAGE	NLD		07/28/2025		(54)							(54)		54		54
100224612	GELEEN	NLD		07/28/2025		(60)							(60)		60		60
100224613	VELDHOVEN	NLD		07/28/2025		(20)							(20)		20		20
100224614	HOOGEVEEN	NLD		07/28/2025		(17)							(17)		17		17
100224615	HOOGEVEEN	NLD		07/28/2025		71							71	73	2		2
100224616	SCHAGEN	NLD		07/28/2025		(53)							(53)		53		53
100224617	S-GRAVENHAGE	NLD		07/28/2025		(148)							(148)		148		148
100224618	S-GRAVENHAGE	NLD		07/28/2025		(19)							(19)		19		19
100224619	S-GRAVENHAGE	NLD		07/28/2025		1,161							1,161	1,220	59		59
100224620	S-GRAVENHAGE	NLD		07/28/2025		(22,132)						21,975	(157)		157		157
100224621	VOORBURG	NLD		07/28/2025		(171)							(171)		171		171
100224622	GRONINGEN	NLD		07/28/2025		(38)							(38)		38		38
100224623	SITTARD	NLD		07/28/2025		(68)							(68)		68		68
100224624	SITTARD	NLD		07/28/2025		260							260	269	9		9
100224625	LEEUWARDEN	NLD		07/28/2025		(18)							(18)		18		18
100224626	LEEUWARDEN	NLD		07/28/2025		66							66	68	2		2
100224627	OSS	NLD		07/28/2025		(35)							(35)		35		35
100224628	OSS	NLD		07/28/2025		277							277	287	10		10
100224629	AMSTERDAM	NLD		07/28/2025		(123)							(123)		123		123
100224630	AMSTERDAM	NLD		07/28/2025		208,504							208,504	212,387	3,883		3,883
100224631	ROTTERDAM	NLD		07/28/2025		(20)							(20)		20		20
100224632	ROTTERDAM	NLD		07/28/2025		69							69	72	3		3
100224633	ALMELO	NLD		07/28/2025		(20)							(20)		20		20
100224634	ALMELO	NLD		07/28/2025		76							76	78	3		3
100224635	S-GRAVENHAGE	NLD		07/28/2025		(25,727)						25,550	(177)		177		177
100224636	S-GRAVENHAGE	NLD		07/28/2025		(101)							(101)		101		101
100224637	S-GRAVENHAGE	NLD		07/28/2025		166							166	171	5		5
100224638	EMMEN	NLD		07/28/2025		(199)							(199)		199		199
100224639	EMMEN	NLD		07/28/2025		(35,496)						35,260	(236)		236		236
100224640	EMMEN	NLD		07/28/2025		(201)							(201)		201		201
100224641	UTRECHT	NLD		07/28/2025		(102)							(102)		102		102
100224642	GIESBEEK	NLD		07/28/2025		(23)							(23)		23		23
100224643	FRANEKER	NLD		07/28/2025		(69)							(69)		69		69
100224644	WORMERVEER	NLD		07/28/2025		(73)							(73)		73		73
100224645	OUDESCHOOT	NLD		07/28/2025		(18)							(18)		18		18
100224646	OUDESCHOOT	NLD		07/28/2025		71							71	74	3		3
100224647	GELDROP	NLD		07/28/2025		(43)							(43)		43		43
100224648	GELDROP	NLD		07/28/2025		293							293	300	6		6
100224649	S-GRAVENHAGE	NLD		07/28/2025		(10)							(10)		10		10
100224650	HARDENBERG	NLD		07/28/2025		(231)							(231)		231		231
100224651	HARDENBERG	NLD		07/28/2025		(231)							(231)		231		231
100224652	HARDENBERG	NLD		07/28/2025		(233)							(233)		233		233
100224653	DORDRECHT	NLD		07/28/2025		(17)							(17)		17		17
100224654	WOLVEGA	NLD		07/28/2025		(65)							(65)		65		65
100224655	GELEEN	NLD		07/28/2025		(30)							(30)		30		30
100224656	AMSTERDAM	NLD		07/28/2025		(159)							(159)		159		159
100224657	AMSTERDAM	NLD		07/28/2025		(63)							(63)		63		63
100224658	BRUNSSUM	NLD		07/28/2025		(15)							(15)		15		15
100224659	BRUNSSUM	NLD		07/28/2025		52							52	54	2		2
100224660	AMSTERDAM	NLD		07/28/2025		(224)							(224)		224		224

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100224661	S-GRAVENHAGE	NLD		07/28/2025		(38)							(38)		38		38
100224662	S-GRAVENHAGE	NLD		07/28/2025		(43)							(43)		43		43
100224663	LELYSTAD	NLD		07/28/2025		125							125	129	4		4
100224664	LELYSTAD	NLD		07/28/2025		(31)							(31)		31		31
100224665	LEEUWARDEN	NLD		07/28/2025		(31)							(31)		31		31
100224666	LEEUWARDEN	NLD		07/28/2025		175							175	180	6		6
100224667	LEEUWARDEN	NLD		07/28/2025		(17)							(17)		17		17
100224668	LEEUWARDEN	NLD		07/28/2025		(71)						152	80	83	3		3
100224669	S-GRAVENHAGE	NLD		07/28/2025		739							739	762	23		23
100224670	S-GRAVENHAGE	NLD		07/28/2025		(140)							(140)		140		140
100224671	S-GRAVENHAGE	NLD		07/28/2025		(116)							(116)		116		116
100224672	S-GRAVENHAGE	NLD		07/28/2025		608							608	627	19		19
100224673	TILBURG	NLD		07/28/2025		(30)							(30)		30		30
100224674	TILBURG	NLD		07/28/2025		207							207	211	4		4
100224675	EINDHOVEN	NLD		07/28/2025		(27)							(27)		27		27
100224676	EINDHOVEN	NLD		07/28/2025		94							94	97	4		4
100224677	HENGELO	NLD		07/28/2025		(22)							(22)		22		22
100224678	ROTTERDAM	NLD		07/28/2025		(11)							(11)		11		11
100224679	ROTTERDAM	NLD		07/28/2025		(19)							(19)		19		19
100224680	ROTTERDAM	NLD		07/28/2025		(17)							(17)		17		17
100224681	ROTTERDAM	NLD		07/28/2025		49							49	51	2		2
100224682	AMSTERDAM	NLD		07/28/2025		(15,966)						15,852	(114)		114		114
100224683	AMSTERDAM	NLD		07/28/2025		(45)							(45)		45		45
100224684	AMSTERDAM	NLD		07/28/2025		181							181	187	6		6
100224685	AMSTERDAM	NLD		07/28/2025		(138)							(138)		138		138
100224686	AMSTERDAM	NLD		07/28/2025		(57)							(57)		57		57
100224687	TILBURG	NLD		07/28/2025		(138)							(138)		138		138
100224688	ROTTERDAM	NLD		07/28/2025		(68)							(68)		68		68
100224689	AMSTERDAM	NLD		07/28/2025		(208)							(208)		208		208
100224690	AMSTERDAM	NLD		07/28/2025		851							851	870	20		20
100224691	SINT WILLEBRORD	NLD		07/28/2025		(22)							(22)		22		22
100224692	SINT WILLEBRORD	NLD		07/28/2025		88							88	91	3		3
100224693	S-GRAVENHAGE	NLD		07/28/2025		(15)							(15)		15		15
100224694	DORDRECHT	NLD		07/28/2025		(20)							(20)		20		20
100224695	GRONINGEN	NLD		07/28/2025		(44)							(44)		44		44
100224696	S-GRAVENHAGE	NLD		07/28/2025		256							256	264	8		8
100224697	S-GRAVENHAGE	NLD		07/28/2025		(49)							(49)		49		49
100226474	UNITED KINGDOM	GBR		07/29/2025		(25)							(25)		25		25
100226475	UNITED KINGDOM	GBR		07/29/2025		(19)							(19)		19		19
100226476	UNITED KINGDOM	GBR		07/29/2025		99							99	112	13		13
100226477	UNITED KINGDOM	GBR		07/29/2025		(27)							(27)		27		27
100226478	UNITED KINGDOM	GBR		07/29/2025		(15)							(15)		15		15
100226479	UNITED KINGDOM	GBR		07/29/2025		(21)							(21)		21		21
100226480	UNITED KINGDOM	GBR		07/29/2025		(11)							(11)		11		11
100226481	UNITED KINGDOM	GBR		07/29/2025		193							193	218	25		25
100226482	UNITED KINGDOM	GBR		07/29/2025		(44)							(44)		44		44
100226483	UNITED KINGDOM	GBR		07/29/2025		(10)							(10)		10		10
100226484	UNITED KINGDOM	GBR		07/29/2025		(50)							(50)		50		50
100226485	UNITED KINGDOM	GBR		07/29/2025		(48)							(48)		48		48
100226486	UNITED KINGDOM	GBR		07/29/2025		(23)							(23)		23		23
100226487	UNITED KINGDOM	GBR		07/29/2025		(12)							(12)		12		12

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226488	UNITED KINGDOM	GBR		07/29/2025		101							101	147	46		46
100226489	UNITED KINGDOM	GBR		07/29/2025		(37)							(37)		37		37
100226490	UNITED KINGDOM	GBR		07/29/2025		(7)							(7)		7		7
100226491	UNITED KINGDOM	GBR		07/29/2025		(19)							(19)		19		19
100226492	UNITED KINGDOM	GBR		07/29/2025		(22)							(22)		22		22
100226493	UNITED KINGDOM	GBR		07/29/2025		(21)							(21)		21		21
100226494	UNITED KINGDOM	GBR		07/29/2025		(11)							(11)		11		11
100226495	UNITED KINGDOM	GBR		07/29/2025		(9)							(9)		9		9
100226496	UNITED KINGDOM	GBR		07/29/2025		(19)							(19)		19		19
100226497	UNITED KINGDOM	GBR		07/29/2025		(37)							(37)		37		37
100226498	UNITED KINGDOM	GBR		07/29/2025		(9)							(9)		9		9
100226499	UNITED KINGDOM	GBR		07/29/2025		(23)							(23)		23		23
100226500	UNITED KINGDOM	GBR		07/29/2025		253							253	270	17		17
100226501	UNITED KINGDOM	GBR		07/29/2025		64							64	72	8		8
100226502	UNITED KINGDOM	GBR		07/29/2025		376							376	403	27		27
100226503	UNITED KINGDOM	GBR		07/29/2025		(10)							(10)		10		10
100226504	UNITED KINGDOM	GBR		07/29/2025		(9)							(9)		9		9
100226505	UNITED KINGDOM	GBR		07/29/2025		(14)							(14)		14		14
100226506	UNITED KINGDOM	GBR		07/29/2025		(18)							(18)		18		18
100226507	UNITED KINGDOM	GBR		07/29/2025		(16)							(16)		16		16
100226508	UNITED KINGDOM	GBR		07/29/2025		(14)							(14)		14		14
100226509	UNITED KINGDOM	GBR		07/29/2025		(13)							(13)		13		13
100226510	UNITED KINGDOM	GBR		07/29/2025		(19)							(19)		19		19
100226511	UNITED KINGDOM	GBR		07/29/2025		199							199	219	20		20
100226512	UNITED KINGDOM	GBR		07/29/2025		(28)							(28)		28		28
100226513	UNITED KINGDOM	GBR		07/29/2025		(21)							(21)		21		21
100226514	UNITED KINGDOM	GBR		07/29/2025		390							390	408	17		17
100226515	UNITED KINGDOM	GBR		07/29/2025		823							823		23	(845)	(823)
100226516	UNITED KINGDOM	GBR		07/29/2025		(50)							(50)		50		50
100226517	UNITED KINGDOM	GBR		07/29/2025		(950)						933	(17)		17		17
100226518	UNITED KINGDOM	GBR		07/29/2025		(11)							(11)		11		11
100226519	UNITED KINGDOM	GBR		07/29/2025		(20)							(20)		20		20
100226520	UNITED KINGDOM	GBR		07/29/2025		(21)							(21)		21		21
100226521	UNITED KINGDOM	GBR		07/29/2025		(11)							(11)		11		11
100226522	UNITED KINGDOM	GBR		07/29/2025		773							773	798	25		25
100226523	UNITED KINGDOM	GBR		07/29/2025		(10)							(10)		10		10
100226565	SANTA BARBARA	CA		07/30/2025		589							589	589			
100226566	LEESBURG	VA		07/30/2025		1,621							1,621	1,621			
100226567	PRESCOTT	AZ		07/30/2025		3,259							3,259	3,259			
100226568	MORENO VALLEY	CA		07/30/2025		511							511	511			
100226569	ORLANDO	FL		07/30/2025		188							188	188			
100226570	MESA	AZ		07/30/2025		193							193	193			
100226571	LA MIRADA	CA		07/30/2025		304							304	304			
100226573	MISSION VIEJO	CA		07/30/2025		2,335							2,335	2,335			
100226574	LEHIGH ACRES	FL		07/30/2025		224							224	224			
100226575	ALLENTOWN	PA		07/30/2025		253							253	253			
100226576	LONG BEACH	CA		07/30/2025		224							224	224			
100226577	NOVATO	CA		07/30/2025		1,013							1,013	1,013			
100226578	ELK GROVE	CA		07/30/2025		511							511	511			
100226579	ESTELL MANOR	NJ		07/30/2025		460							460	460			
100226580	EMERYVILLE	CA		07/30/2025		306							306	306			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226581	DELTONA	FL		07/30/2025		132							132	132			
100226582	DALLAS	TX		07/30/2025		246							246	246			
100226583	RICHFIELD	MN		07/30/2025		186							186	186			
100226584	TORRANCE	CA		07/30/2025		1,080							1,080	1,080			
100226585	SALT LAKE CITY	UT		07/30/2025		268							268	268			
100226586	CINCINNATI	OH		07/30/2025		196							196	196			
100226587	LEHIGH ACRES	FL		07/30/2025		300							300	300			
100226588	ROSSVILLE	GA		07/30/2025		209							209	209			
100226589	TALLAHASSEE	FL		07/30/2025		177							177	177			
100226591	MILFORD	DE		07/30/2025		248							248	248			
100226592	PEMBROKE PINES	FL		07/30/2025		398							398	398			
100226593	NORTH FORT MYERS	FL		07/30/2025		172							172	172			
100226594	WOBURN	MA		07/30/2025		321							321	321			
100226596	WALNUT	CA		07/30/2025		574							574	574			
100226597	PHOENIX	AZ		07/30/2025		253							253	253			
100226598	FONTANA	CA		07/30/2025		286							286	286			
100226599	PINE CITY	MN		07/30/2025		105							105	105			
100226600	SAN DIEGO	CA		07/30/2025		585							585	585			
100226601	LA MIRADA	CA		07/30/2025		987							987	987			
100226603	RANCHO CUCAMONGA	CA		07/30/2025		449							449	449			
100226604	RANCHO CUCAMONGA	CA		07/30/2025		428							428	428			
100226605	LOS ALAMITOS	CA		07/30/2025		1,195							1,195	1,195			
100226606	LOS ANGELES (PORTER RANCH AREA	CA		07/30/2025		952							952	952			
100226607	ROSENBERG	TX		07/30/2025		364							364	364			
100226608	GAINESVILLE	TX		07/30/2025		144							144	144			
100226609	BROKEN ARROW	OK		07/30/2025		343							343	343			
100226610	FORT WORTH	TX		07/30/2025		202							202	202			
100226611	HOUSTON	TX		07/30/2025		84							84	84			
100226612	WOODBURY	MN		07/30/2025		338							338	338			
100226613	GARDEN GROVE	CA		07/30/2025		295							295	295			
100226614	HOUSTON	TX		07/30/2025		244							244	244			
100226615	KNOXVILLE	TN		07/30/2025		352							352	352			
100226618	GAINESVILLE	FL		07/30/2025		78							78	78			
100226620	MIDDLETOWN	DE		07/30/2025		23,540							23,540	23,540			
100226621	OCALA	FL		07/30/2025		159							159	159			
100226623	PLAYA DEL REY	CA		07/30/2025		349							349	349			
100226625	DUNEDIN	FL		07/30/2025		217							217	217			
100226626	SAINT LOUIS	MO		07/30/2025		345							345	345			
100226628	HOUSTON	TX		07/30/2025		1,071							1,071	1,071			
100226630	SAINT JOHNS	FL		07/30/2025		205							205	205			
100226632	FREMONT	CA		07/30/2025		1,609							1,609	1,609			
100226633	LOS ANGELES	CA		07/30/2025		780							780	780			
100226634	PACE	FL		07/30/2025		624							624	624			
100226635	LOS ANGELES	CA		07/30/2025		780							780	780			
100226636	COLUMBIA	SC		07/30/2025		113							113	113			
100226637	LOS ANGELES	CA		07/30/2025		780							780	780			
100226638	CONCORD	CA		07/30/2025		472							472	472			
100226639	LEMON GROVE	CA		07/30/2025		448							448	448			
100226640	MIAMI	FL		07/30/2025		390							390	390			
100226643	LEHIGH ACRES	FL		07/30/2025		172							172	172			
100226644	HIALEAH	FL		07/30/2025		341							341	341			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226645	PITTSBURG	CA		07/30/2025		421							421	421			
100226646	BISHOP	CA		07/30/2025		260							260	260			
100226647	PASADENA	CA		07/30/2025		1,842							1,842	1,842			
100226648	STANTON	TN		07/30/2025		724							724	724			
100226650	SAN ANTONIO	TX		07/30/2025		139							139	139			
100226652	BURLINGTON	WI		07/30/2025		704							704	704			
100226653	COLLEGEVILLE	PA		07/30/2025		635							635	635			
100226654	EDMOND	OK		07/30/2025		581							581	581			
100226655	MALDEN	MA		07/30/2025		772							772	772			
100226656	MCKINNEY	TX		07/30/2025		484							484	484			
100226657	VOLCANO	HI		07/30/2025		1,068							1,068	1,068			
100226658	POOLER	GA		07/30/2025		623							623	623			
100226659	SOUTH CHESTERFIELD	VA		07/30/2025		293							293	293			
100226660	PFLUGERVILLE	TX		07/30/2025		229							229	229			
100226661	VISALIA	CA		07/30/2025		259							259	259			
100226662	BLOWING ROCK	NC		07/30/2025		199							199	199			
100226663	THE VILLAGES	FL		07/30/2025		517							517	517			
100226664	ZEPHYRHILLS	FL		07/30/2025		438							438	438			
100226665	LAS VEGAS	NV		07/30/2025		855							855	855			
100226666	CAROLINA SHORES	NC		07/30/2025		161							161	161			
100226667	KATY	TX		07/30/2025		387							387	387			
100226668	REDMOND	OR		07/30/2025		476							476	476			
100226669	MONTGOMERY	IL		07/30/2025		355							355	355			
100226670	REDDING	CA		07/30/2025		566							566	566			
100226671	LYNN	MA		07/30/2025		1,482							1,482	1,482			
100226672	MIDDLEBURG	VA		07/30/2025		360							360	360			
100226673	ROSELLE	IL		07/30/2025		460							460	460			
100226674	SAINT TERESA	FL		07/30/2025		1,029							1,029	1,029			
100226675	SPRINGFIELD	OR		07/30/2025		372							372	372			
100226676	CREEDMOOR	NC		07/30/2025		726							726	726			
100226677	SAN BERNARDINO	CA		07/30/2025		775							775	775			
100226678	THE VILLAGES	FL		07/30/2025		265							265	265			
100226679	INNSBROOK	MO		07/30/2025		570							570	570			
100226680	PORT ST LUCIE	FL		07/30/2025		5,414							5,414	5,414			
100226681	SEATAC	WA		07/30/2025		406							406	406			
100226682	FRASER	CO		07/30/2025		1,383							1,383	1,383			
100226683	AMARILLO	TX		07/30/2025		376							376	376			
100226684	TOMS RIVER	NJ		07/30/2025		787							787	787			
100226685	OCALA	FL		07/30/2025		730							730	730			
100226686	LITTLETON	CO		07/30/2025		511							511	511			
100226687	YUKON	OK		07/30/2025		379							379	379			
100226688	PETALUMA	CA		07/30/2025		906							906	906			
100226689	COLLEGE STATION	TX		07/30/2025		173							173	173			
100226690	TAMPA	FL		07/30/2025		201							201	201			
100226691	LYNCHBURG	VA		07/30/2025		192							192	192			
100226692	CHULA VISTA	CA		07/30/2025		2,767							2,767	2,767			
100226693	SCHAUMBURG	IL		07/30/2025		448							448	448			
100226694	BOSTON	MA		07/30/2025		1,023							1,023	1,023			
100226695	LOS ANGELES	CA		07/30/2025		445							445	445			
100226696	CHANDLER	AZ		07/30/2025		664							664	664			
100226697	MANCHESTER	NH		07/30/2025		641							641	641			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100226698	LAGUNA NIGUEL	CA		07/30/2025		575							575	575			
100226699	SALT LAKE CITY	UT		07/30/2025		269							269	269			
100226700	JEFFERSON	GA		07/30/2025		805							805	805			
100226701	HUNTLEY	IL		07/30/2025		510							510	510			
100226702	VILLAS	NJ		07/30/2025		527							527	527			
100226703	OCALA	FL		07/30/2025		444							444	444			
100226704	GIG HARBOR	WA		07/30/2025		779							779	779			
100226705	DULUTH	GA		07/30/2025		436							436	436			
100226706	AVON	IN		07/30/2025		251							251	251			
100226707	PONTE VEDRA	FL		07/30/2025		379							379	379			
100226708	CLARKSVILLE	VA		07/30/2025		342							342	342			
100226709	ARLINGTON	VA		07/30/2025		279							279	279			
100226710	SPRINGFIELD	MA		07/30/2025		173							173	173			
100226711	ROGERS	AR		07/30/2025		430							430	430			
100226712	MAPLE VALLEY	WA		07/30/2025		433							433	433			
100226713	KIRKLAND	WA		07/30/2025		573							573	573			
100226714	COSTA MESA	CA		07/30/2025		942							942	942			
100226715	REDWOOD CITY	CA		07/30/2025		1,668							1,668	1,668			
100226716	SAN TAN VALLEY	AZ		07/30/2025		732							732	732			
100226717	RENTON	WA		07/30/2025		1,604							1,604	1,604			
100226718	MCALLEN	TX		07/30/2025		376							376	376			
100226719	LYNNWOOD	WA		07/30/2025		808							808	808			
100226720	NORWALK	CT		07/30/2025		453							453	453			
100226721	EDMOND	OK		07/30/2025		384							384	384			
100226722	BENTONVILLE	AR		07/30/2025		747							747	747			
100226723	CHARLOTTE	NC		07/30/2025		425							425	425			
100226724	MENIFEE	CA		07/30/2025		399							399	399			
100226725	BREMERTON	WA		07/30/2025		710							710	710			
100226726	REXBURG	ID		07/30/2025		1,062							1,062	1,062			
100226727	GREEN VALLEY	AZ		07/30/2025		385							385	385			
100226728	OCALA	FL		07/30/2025		345							345	345			
100226729	LINDENHURST	IL		07/30/2025		344							344	344			
100226730	LAWRENCEVILLE	GA		07/30/2025		583							583	583			
100226731	MANTECA	CA		07/30/2025		905							905	905			
100226732	ELKHORN	NE		07/30/2025		2,418							2,418	2,418			
100226733	HESPERIA	CA		07/30/2025		460							460	460			
100226734	GARDNER	MA		07/30/2025		508							508	508			
100226735	MILFORD	CT		07/30/2025		518							518	518			
100226736	JACKSONVILLE	FL		07/30/2025		783							783	783			
100226737	MOUNT PLEASANT	SC		07/30/2025		914							914	914			
100226738	ROSSVILLE	GA		07/30/2025		274							274	274			
100226739	KINGSTON	PA		07/30/2025		311							311	311			
100226740	PHILADELPHIA	PA		07/30/2025		513							513	513			
100226741	TEMPE	AZ		07/30/2025		506							506	506			
100226742	BRADENTON BEACH	FL		07/30/2025		1,186							1,186	1,186			
100226743	ROSEVILLA	GA		07/30/2025		361							361	361			
100226744	WHITE MARSH	MD		07/30/2025		631							631	631			
100226745	MONTEBELLO	CA		07/30/2025		560							560	560			
100226746	STERLING	VA		07/30/2025		416							416	416			
100226747	RICHMOND HEIGHTS	OH		07/30/2025		193							193	193			
100226748	GASTONIA	NC		07/30/2025		185							185	185			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226749	MESA	AZ		07/30/2025		1,720							1,720	1,720			
100226750	THORNTON	CO		07/30/2025		309							309	309			
100226751	LARGO	FL		07/30/2025		297							297	297			
100226752	BLACKSBURG	VA		07/30/2025		552							552	552			
100226753	HOWELL	NJ		07/30/2025		877							877	877			
100226754	EDWARDSVILLE	IL		07/30/2025		387							387	387			
100226755	LONG BEACH	CA		07/30/2025		800							800	800			
100226756	PACIFIC	MO		07/30/2025		315							315	315			
100226757	SANTA MARIA	CA		07/30/2025		703							703	703			
100226758	RENO	NV		07/30/2025		491							491	491			
100226759	ROYAL OAK	MI		07/30/2025		464							464	464			
100226760	UNIVERSITY PLACE	WA		07/30/2025		1,081							1,081	1,081			
100226761	ROSELLE	IL		07/30/2025		594							594	594			
100226762	REDMOND	OR		07/30/2025		597							597	597			
100226763	GARNER	NC		07/30/2025		483							483	483			
100226764	KATHLEEN	GA		07/30/2025		419							419	419			
100226765	SAN DIEGO	CA		07/30/2025		630							630	630			
100226766	MILTON	MA		07/30/2025		654							654	654			
100226767	WESTERLY	RI		07/30/2025		337							337	337			
100226768	RIVERSIDE	CA		07/30/2025		386							386	386			
100226769	WASHINGTON	DC		07/30/2025		517							517	517			
100226770	PORTLAND	OR		07/30/2025		1,186							1,186	1,186			
100226771	TOMBALL	TX		07/30/2025		185							185	185			
100226772	PALM SPRINGS	CA		07/30/2025		491							491	491			
100226773	VACAVILLE	CA		07/30/2025		605							605	605			
100226774	BLUFFTON	SC		07/30/2025		182							182	182			
100226775	LAKEVILLE	MA		07/30/2025		578							578	578			
100226776	HICKMAN	CA		07/30/2025		427							427	427			
100226777	FORT WORTH	TX		07/30/2025		2,837							2,837	2,837			
100226778	COLUMBIA	SC		07/30/2025		857							857	857			
100226779	RALEIGH	NC		07/30/2025		485							485	485			
100226780	ROCHESTER HILLS	MI		07/30/2025		307							307	307			
100226781	TOMS RIVER	NJ		07/30/2025		741							741	741			
100226782	ROYAL OAK	MI		07/30/2025		162							162	162			
100226783	LOUDON	TN		07/30/2025		515							515	515			
100226784	SILT	CO		07/30/2025		789							789	789			
100226785	CHICAGO	IL		07/30/2025		174							174	174			
100226786	BEAUFORT	NC		07/30/2025		404							404	404			
100226787	MORENO VALLEY	CA		07/30/2025		422							422	422			
100226788	SAINT GEORGE	UT		07/30/2025		1,011							1,011	1,011			
100226789	WILMINGTON	NC		07/30/2025		401							401	401			
100226790	HOUSTON	TX		07/30/2025		342							342	342			
100226791	SUN VALLEY	CA		07/30/2025		906							906	906			
100226792	WESLEY CHAPEL	FL		07/30/2025		20,392							20,392	20,392			
100226793	LITTLETON	CO		07/30/2025		686							686	686			
100226794	CASTLE ROCK	CO		07/30/2025		667							667	667			
100226795	CHICAGO	IL		07/30/2025		348							348	348			
100226796	KINGSTON	NH		07/30/2025		792							792	792			
100226797	POWAY	CA		07/30/2025		396							396	396			
100226798	BRAINERD	MN		07/30/2025		527							527	527			
100226799	AMERY	WI		07/30/2025		1,252							1,252	1,252			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226800	FORT COLLINS	CO		07/30/2025		781							781	781			
100226801	WILLOUGHBY	OH		07/30/2025		602							602	602			
100226802	AUSTIN	TX		07/30/2025		287							287	287			
100226803	SELBYVILLE	DE		07/30/2025		17,591							17,591	17,591			
100226804	HUNTSVILLE	AL		07/30/2025		169							169	169			
100226805	SOUTH BEND	IN		07/30/2025		390							390	390			
100226806	WICHITA	KS		07/30/2025		264							264	264			
100226807	ATLANTA	GA		07/30/2025		1,390							1,390	1,390			
100226808	BROOMFIELD	CO		07/30/2025		341							341	341			
100226809	CHARLOTTE	NC		07/30/2025		457							457	457			
100226810	ARLINGTON	TX		07/30/2025		306							306	306			
100226811	ELMHURST	IL		07/30/2025		625							625	625			
100226812	TOBYHANNA	PA		07/30/2025		2,523							2,523	2,523			
100226813	SAN DIEGO	CA		07/30/2025		1,209							1,209	1,209			
100226814	PLANO	TX		07/30/2025		280							280	280			
100226815	AUBREY	TX		07/30/2025		434							434	434			
100226816	SHOHOLA	PA		07/30/2025		187							187	187			
100226817	OVERLAND PARK	KS		07/30/2025		188							188	188			
100226818	LAKEWOOD	NJ		07/30/2025		525							525	525			
100226819	LACONIA	NH		07/30/2025		537							537	537			
100226820	COLUMBUS	OH		07/30/2025		254							254	254			
100226821	PHOENIX	AZ		07/30/2025		254							254	254			
100226822	BUFORD	GA		07/30/2025		314							314	314			
100226823	BALTIMORE	MD		07/30/2025		718							718	718			
100226824	FULLERTON	CA		07/30/2025		708							708	708			
100226825	GAORGETOWN	TX		07/30/2025		333							333	333			
100226826	PLANO	TX		07/30/2025		488							488	488			
100226827	SCOTTSDALE	AZ		07/30/2025		329							329	329			
100226828	HEMET	CA		07/30/2025		469							469	469			
100226829	MODESTO	CA		07/30/2025		656							656	656			
100226830	CAPE CORAL	FL		07/30/2025		229							229	229			
100226831	PRINCETON	TX		07/30/2025		521							521	521			
100226832	WORCESTER	MA		07/30/2025		511							511	511			
100226833	SMITHFIELD	NC		07/30/2025		279							279	279			
100226834	MARICOPA	AZ		07/30/2025		527							527	527			
100226836	SAN FRANCISCO	CA		07/30/2025		453							453	453			
100226838	HARWOOD HEIGHTS	IL		07/30/2025		253							253	253			
100226839	MOUNT DESERT	ME		07/30/2025		475							475	475			
100226840	CAMPBELL	CA		07/30/2025		14,929							14,929	14,929			
100226846	LEXINGTON	KY		07/30/2025		1,444							1,444	1,444			
100226848	HEBER CITY	UT		07/30/2025		935							935	935			
100226849	COMMERCE	CA		07/30/2025		452							452	452			
100226850	PHOENIX	AZ		07/30/2025		1,156							1,156	1,156			
100226851	NAPA	CA		07/30/2025		1,248							1,248	1,248			
100226853	GARDENA	CA		07/30/2025		330							330	330			
100226854	WINCHESTER	CA		07/30/2025		534							534	534			
100226856	FAYETTEVILLE	GA		07/30/2025		1,120							1,120	1,120			
100226857	CARMICHAEL	CA		07/30/2025		432							432	432			
100226858	UNION	KY		07/30/2025		205							205	205			
100226859	RIMROCK	AZ		07/30/2025		238							238	238			
100226860	DICKINSON	TX		07/30/2025		5,000							5,000	5,000			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100226862	HYDE PARK	MA		07/30/2025		499							499	499			
100226863	CHARLESTON	SC		07/30/2025		1,494							1,494	1,494			
100226865	EL CAJON	CA		07/30/2025		1,060							1,060	1,060			
100226873	WOLCOTT	CT		07/30/2025		849							849	849			
100226875	THE VILLAGES	FL		07/30/2025		213							213	213			
100226876	FOUNTAIN HILLS	AZ		07/30/2025		517							517	517			
100226877	DOWNINGTOWN	PA		07/30/2025		898							898	898			
100226878	PENSACOLA	FL		07/30/2025		688							688	688			
100226879	ESCONDIDO	CA		07/30/2025		2,417							2,417	2,417			
100226880	KATHLEEN	GA		07/30/2025		192							192	192			
100226881	FORT PIERCE	FL		07/30/2025		646							646	646			
100226882	LOS ANGELES	CA		07/30/2025		979							979	979			
100226883	WILMINGTON	NC		07/30/2025		292							292	292			
100226884	NORTHBROOK	IL		07/30/2025		274							274	274			
100226886	SANTA ROSA	CA		07/30/2025		711							711	711			
100226888	LINCOLN CITY	OR		07/30/2025		477							477	477			
100226889	EL CAJON	CA		07/30/2025		485							485	485			
100226891	DURHAM	NC		07/30/2025		1,269							1,269	1,269			
100226893	PHILADELPHIA	PA		07/30/2025		565							565	565			
100226894	CHARLOTTE	NC		07/30/2025		205							205	205			
100226897	MERIDIAN	ID		07/30/2025		481							481	481			
100226899	SANTA ROSA	CA		07/30/2025		409							409	409			
100226900	CHARLESTON	SC		07/30/2025		219							219	219			
100226902	HINESVILLE	GA		07/30/2025		282							282	282			
100226903	TWENTYNINE PALMS	CA		07/30/2025		274							274	274			
100226904	RANCHO CORDOVA	CA		07/30/2025		9,726							9,726	9,726			
100226905	METHUEN	MA		07/30/2025		440							440	440			
100226907	MONTEREY PARK	CA		07/30/2025		1,251							1,251	1,251			
100226908	ATLANTA	GA		07/30/2025		744							744	744			
100226909	PROVO	UT		07/30/2025		200							200	200			
100226910	MONROE	NC		07/30/2025		263							263	263			
100226911	GAINESVILLE	GA		07/30/2025		196							196	196			
100226912	MC LEAN	VA		07/30/2025		380							380	380			
100226913	CAPE CORAL	FL		07/30/2025		211							211	211			
100226914	PERTH AMBOY	NJ		07/30/2025		254							254	254			
100226916	ANTELOPE	CA		07/30/2025		546							546	546			
100226917	LAKE HAVASU CITY	AZ		07/30/2025		362							362	362			
100226918	SAN DIEGO	CA		07/30/2025		506							506	506			
100226920	MABLETON	GA		07/30/2025		262							262	262			
100226921	BUCKEYE	AZ		07/30/2025		584							584	584			
100226923	SAN BERNARDINO	CA		07/30/2025		588							588	588			
100226925	LYNNWOOD	WA		07/30/2025		499							499	499			
100226928	FLAGSTAFF	AZ		07/30/2025		178							178	178			
100226929	HOUSTON	TX		07/30/2025		192							192	192			
100226930	NAPLES	FL		07/30/2025		142							142	142			
100226931	SANTA FE	NM		07/30/2025		398							398	398			
100226932	SIGNAL MOUNTAIN	TN		07/30/2025		415							415	415			
100226933	SAINT GEORGE	UT		07/30/2025		217							217	217			
100226937	WESTMINSTER	CA		07/30/2025		711							711	711			
100226939	LONG BOAT KEY	FL		07/30/2025		385							385	385			
100226942	HOLLYWOOD	FL		07/30/2025		413							413	413			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226943	HARPERS FERRY	WV		07/30/2025		306							306	306			
100226944	WAREHAM	MA		07/30/2025		397							397	397			
100226947	COLORADO SPRINGS	CO		07/30/2025		314							314	314			
100226948	FERNANDINA BEACH	FL		07/30/2025		230							230	230			
100226949	OCEANSIDE	CA		07/30/2025		616							616	616			
100226951	DURANGO	CO		07/30/2025		394							394	394			
100226952	ROSMAN	NC		07/30/2025		506							506	506			
100226953	ELLIJAY	GA		07/30/2025		387							387	387			
100226954	OXON HILL	MD		07/30/2025		194							194	194			
100226955	PORT SAINT LUCIE	FL		07/30/2025		665							665	665			
100226956	INLET BEACH	FL		07/30/2025		560							560	560			
100226957	FARGO	ND		07/30/2025		177							177	177			
100226958	BENTONVILLE	AR		07/30/2025		120							120	120			
100226959	PAGE	AZ		07/30/2025		191							191	191			
100226960	MONTGOMERY	AL		07/30/2025		246							246	246			
100226961	COLUMBIA	SC		07/30/2025		281							281	281			
100226962	PORT CLINTON	OH		07/30/2025		118							118	118			
100226963	BOISE	ID		07/30/2025		353							353	353			
100226964	ROSEVILLE	CA		07/30/2025		397							397	397			
100226965	SAN BERNARDINO	CA		07/30/2025		314							314	314			
100226966	GREENSBORO	NC		07/30/2025		389							389	389			
100226967	OXNARD	CA		07/30/2025		770							770	770			
100226968	NAPA	CA		07/30/2025		252							252	252			
100226969	NYE	MT		07/30/2025		410							410	410			
100226970	VAN ALSTYNE	TX		07/30/2025		205							205	205			
100226971	LOS ANGELES	CA		07/30/2025		560							560	560			
100226972	DURHAM	NC		07/30/2025		209							209	209			
100226973	BURBANK	CA		07/30/2025		678							678	678			
100226974	ALPHARETTA	GA		07/30/2025		284							284	284			
100226975	FEASTERVILLE TREVOSE	PA		07/30/2025		278							278	278			
100226976	STANLEY	ID		07/30/2025		462							462	462			
100226977	LOGAN	UT		07/30/2025		217							217	217			
100226978	CHESAPEAKE	VA		07/30/2025		129							129	129			
100226979	LITTLE ELM	TX		07/30/2025		344							344	344			
100226980	JUDSONIA	AR		07/30/2025		505							505	505			
100226981	GRASONVILLE	MD		07/30/2025		1,220							1,220	1,220			
100226982	ROSEVILLE	CA		07/30/2025		341							341	341			
100226983	SALVO	NC		07/30/2025		494							494	494			
100226984	CONWAY	AR		07/30/2025		177							177	177			
100226985	FRONT ROYAL	VA		07/30/2025		489							489	489			
100226986	LARGO	FL		07/30/2025		2,559							2,559	2,559			
100226987	SAN LUIS OBISPO	CA		07/30/2025		995							995	995			
100226988	PENSACOLA	FL		07/30/2025		269							269	269			
100226989	FORT WORTH	TX		07/30/2025		838							838	838			
100226990	MILLCREEK	UT		07/30/2025		166							166	166			
100226991	MARIETTA	GA		07/30/2025		541							541	541			
100226992	NAPERVILLE	IL		07/30/2025		34,418							34,418	34,418			
100226993	MABANK	TX		07/30/2025		280							280	280			
100226994	LINCOLN	NE		07/30/2025		212							212	212			
100226995	GLEN ALLEN	VA		07/30/2025		243							243	243			
100226996	KNOXVILLE	TN		07/30/2025		167							167	167			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100226997	MONSEY	NY		07/30/2025		223							223	223			
100226998	CHARLOTTE	NC		07/30/2025		202							202	202			
100226999	LAKEVILLE	PA		07/30/2025		212							212	212			
100227000	AZUSA	CA		07/30/2025		542							542	542			
100227001	SANIBEL	FL		07/30/2025		388							388	388			
100227002	RUIDOSO	NM		07/30/2025		231							231	231			
100227003	HONOLULU	HI		07/30/2025		247							247	247			
100227004	SEVIERVILLE	TN		07/30/2025		565							565	565			
100227005	STRASBURG	CO		07/30/2025		296							296	296			
100227006	DAUPHIN ISLAND	AL		07/30/2025		319							319	319			
100227007	THE VILLAGES	FL		07/30/2025		365							365	365			
100227008	LONG BEACH TOWNSHIP	NJ		07/30/2025		1,235							1,235	1,235			
100227009	KIHEI	HI		07/30/2025		880							880	880			
100227010	ST GEORGE	UT		07/30/2025		408							408	408			
100227011	LOS ANGELES	CA		07/30/2025		930							930	930			
100227012	LITTLE ELM	TX		07/30/2025		531							531	531			
100227013	NOKOMIS	FL		07/30/2025		243							243	243			
100227014	NEWNAN	GA		07/30/2025		198							198	198			
100227015	LANCASTER	TN		07/30/2025		194							194	194			
100227016	NEWNAN	GA		07/30/2025		199							199	199			
100227017	SEVIERVILLE	TN		07/30/2025		318							318	318			
100227018	CARTERSVILLE	GA		07/30/2025		196							196	196			
100227019	FRESNO	CA		07/30/2025		229							229	229			
100227020	DAYTONA BEACH	FL		07/30/2025		221							221	221			
100227021	LAKE ST LOUIS	MO		07/30/2025		165							165	165			
100227022	ELKHORN	NE		07/30/2025		254							254	254			
100227023	SANTA ROSA BEACH	FL		07/30/2025		506							506	506			
100227024	BEAUFORT	SC		07/30/2025		176							176	176			
100227025	SPOKANE VALLEY	WA		07/30/2025		426							426	426			
100227026	FLOWERY BRANCH	GA		07/30/2025		195							195	195			
100227027	SANFORD	NC		07/30/2025		266							266	266			
100227028	ACWORTH	GA		07/30/2025		223							223	223			
100227029	DURHAM	NC		07/30/2025		229							229	229			
100227030	RALEIGH	NC		07/30/2025		32,764							32,764	32,764			
100227031	EUREKA	CA		07/30/2025		209							209	209			
100227032	CHULA VISTA	CA		07/30/2025		271							271	271			
100227033	WADESBORO	NC		07/30/2025		155							155	155			
100227034	WATSONVILLE	CA		07/30/2025		518							518	518			
100227035	CHARLOTTE	NC		07/30/2025		927							927	927			
100227036	SAINT AUGUSTINE	FL		07/30/2025		216							216	216			
100227037	GROVER BEACH	CA		07/30/2025		417							417	417			
100227038	CHAPEL HILL	NC		07/30/2025		759							759	759			
100227039	BOYNTON BEACH	FL		07/30/2025		4,038							4,038	4,038			
100227040	ONTARIO	CA		07/30/2025		431							431	431			
100227041	SAN DIEGO	CA		07/30/2025		885							885	885			
100227042	PARADISE	CA		07/30/2025		206							206	206			
100227043	HYRUM	UT		07/30/2025		431							431	431			
100227044	LAWRENCEVILLE	GA		07/30/2025		586							586	586			
100227045	RALEIGH	NC		07/30/2025		259							259	259			
100227046	RALEIGH	NC		07/30/2025		192							192	192			
100227047	HEMET	CA		07/30/2025		285							285	285			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227048	MOORESVILLE	NC		07/30/2025		160							160	160			
100227049	TACOMA	WA		07/30/2025		387							387	387			
100227050	RALEIGH	NC		07/30/2025		484							484	484			
100227051	DALLAS	GA		07/30/2025		569							569	569			
100227052	ATLANTA	GA		07/30/2025		236							236	236			
100227053	FUQUAY VARINA	NC		07/30/2025		192							192	192			
100227054	DALLAS	GA		07/30/2025		259							259	259			
100227055	RICHMOND	CA		07/30/2025		356							356	356			
100227056	MONROE	NC		07/30/2025		256							256	256			
100227057	RALEIGH	NC		07/30/2025		336							336	336			
100227058	BAKERSFIELD	CA		07/30/2025		374							374	374			
100227059	DAYTON	MN		07/30/2025		226							226	226			
100227060	ROSEVILLE	CA		07/30/2025		344							344	344			
100227061	WENDELL	NC		07/30/2025		235							235	235			
100227062	TUCKER	GA		07/30/2025		319							319	319			
100227063	TUCKER	GA		07/30/2025		312							312	312			
100227064	LIBERTY HILL	TX		07/30/2025		211							211	211			
100227065	NORTHBOROUGH	MA		07/30/2025		197							197	197			
100227066	LAWRENCEVILLE	GA		07/30/2025		286							286	286			
100227067	FULSHEAR	TX		07/30/2025		357							357	357			
100227068	RALEIGH	NC		07/30/2025		258							258	258			
100227069	SAN JOSE	CA		07/30/2025		1,174							1,174	1,174			
100227070	BUFORD	GA		07/30/2025		292							292	292			
100227071	SAINT CLOUD	FL		07/30/2025		702							702	702			
100227072	ALTAMONTE SPRINGS	FL		07/30/2025		246							246	246			
100227073	MERRITT ISLAND	FL		07/30/2025		611							611	611			
100227074	NEW SMYRNA BEACH	FL		07/30/2025		226							226	226			
100227075	DRAPER	VA		07/30/2025		220							220	220			
100227076	FUQUAY VARINA	NC		07/30/2025		675							675	675			
100227077	VANDALIA	MI		07/30/2025		414							414	414			
100227078	BAKERSFIELD	CA		07/30/2025		516							516	516			
100227079	DURHAM	NC		07/30/2025		229							229	229			
100227080	PERRYVILLE	MD		07/30/2025		202							202	202			
100227081	THEODORE	AL		07/30/2025		166							166	166			
100227082	COROLLA	NC		07/30/2025		1,032							1,032	1,032			
100227083	WILMINGTON	NC		07/30/2025		244							244	244			
100227084	SHAKER HEIGHTS	OH		07/30/2025		463							463	463			
100227085	STUART	FL		07/30/2025		177							177	177			
100227086	BATON ROUGE	LA		07/30/2025		250							250	250			
100227087	WATERFORD	WI		07/30/2025		1,254							1,254	1,254			
100227088	NAPLES	FL		07/30/2025		445							445	445			
100227089	HOUSTON	TX		07/30/2025		196							196	196			
100227090	LUBBOCK	TX		07/30/2025		442							442	442			
100227091	PENSACOLA	FL		07/30/2025		491							491	491			
100227092	DURHAM	NC		07/30/2025		212							212	212			
100227093	GRAND JUNCTION	CO		07/30/2025		231							231	231			
100227094	PRESCOTT	AZ		07/30/2025		837							837	837			
100227096	GALVESTON	TX		07/30/2025		209							209	209			
100227097	ROSHARON	TX		07/30/2025		202							202	202			
100227098	NEWTON	NJ		07/30/2025		250							250	250			
100227099	WINCHESTER	TN		07/30/2025		911							911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227100	MOUNT DORA	FL		07/30/2025		283							283	283			
100227101	HENDERSONVILLE	TN		07/30/2025		208							208	208			
100227102	HILTON HEAD ISLAND	SC		07/30/2025		41,215							41,215	41,215			
100227103	FUQUAY VARINA	NC		07/30/2025		2,217							2,217	2,217			
100227104	POST FALLS	ID		07/30/2025		394							394	394			
100227105	PINCKNEY	MI		07/30/2025		215							215	215			
100227106	ST PETERSBURG	FL		07/30/2025		449							449	449			
100227107	PLYMOUTH	NH		07/30/2025		223							223	223			
100227108	RAPID CITY	MI		07/30/2025		259							259	259			
100227109	BRUSH PRAIRIE	WA		07/30/2025		489							489	489			
100227110	SEMINOLE	FL		07/30/2025		395							395	395			
100227111	MANASQUAN	NJ		07/30/2025		514							514	514			
100227112	FREDERICKSBURG	VA		07/30/2025		248							248	248			
100227113	GULF SHORES	AL		07/30/2025		940							940	940			
100227114	WARETOWN	NJ		07/30/2025		630							630	630			
100227115	FALLING WATERS	WV		07/30/2025		349							349	349			
100227116	MANSFIELD	TX		07/30/2025		257							257	257			
100227117	LA FOLLETTE	TN		07/30/2025		577							577	577			
100227118	PALMETTO BAY	FL		07/30/2025		1,023							1,023	1,023			
100227119	MOUNT GRETNA	PA		07/30/2025		213							213	213			
100227120	MILFORD	DE		07/30/2025		359							359	359			
100227121	KINTNERSVILLE	PA		07/30/2025		600							600	600			
100227122	INDIANAPOLIS	IN		07/30/2025		265							265	265			
100227123	VIRGINIA BEACH	VA		07/30/2025		218							218	218			
100227124	ALLENTOWN	PA		07/30/2025		2,908							2,908	2,908			
100227125	KEYSTONE HEIGHTS	FL		07/30/2025		916							916	916			
100227126	EAST HAMPTON	NY		07/30/2025		963							963	963			
100227127	LAKE	MI		07/30/2025		212							212	212			
100227128	HILLSBOROUGH	NC		07/30/2025		195							195	195			
100227129	PLAIN CITY	OH		07/30/2025		312							312	312			
100227130	RALEIGH	NC		07/30/2025		291							291	291			
100227131	PARIS	ID		07/30/2025		1,247							1,247	1,247			
100227132	AUSTIN	TX		07/30/2025		274							274	274			
100227133	MADISON	AL		07/30/2025		784							784	784			
100227134	VIRGINIA BEACH	VA		07/30/2025		197							197	197			
100227135	CAMP CONNELL	CA		07/30/2025		183							183	183			
100227136	LAKE ELSINORE	CA		07/30/2025		308							308	308			
100227137	BRIDGEPORT	PA		07/30/2025		395							395	395			
100227138	BRADENTON	FL		07/30/2025		1,110							1,110	1,110			
100227139	SAN TAN VALLEY	AZ		07/30/2025		229							229	229			
100227140	WEST MELBOURNE	FL		07/30/2025		243							243	243			
100227141	PONCE INLET	FL		07/30/2025		360							360	360			
100227142	BURLINGTON	VT		07/30/2025		556							556	556			
100227143	FT LAUDERDALE	FL		07/30/2025		343							343	343			
100227144	GLOUCESTER CITY	NJ		07/30/2025		220							220	220			
100227145	SAN DIEGO	CA		07/30/2025		1,470							1,470	1,470			
100227146	ORLANDO	FL		07/30/2025		666							666	666			
100227147	CLEARWATER	FL		07/30/2025		192							192	192			
100227148	AMMON	ID		07/30/2025		284							284	284			
100227149	THE COLONY	TX		07/30/2025		216							216	216			
100227150	EUREKA SPRINGS	AR		07/30/2025		236							236	236			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227151	WEXFORD	PA		07/30/2025		252							252	252			
100227152	CHANDLER	AZ		07/30/2025		58,239							58,239	58,239			
100227153	YULEE	FL		07/30/2025		191							191	191			
100227154	SAN ANTONIO	TX		07/30/2025		279							279	279			
100227155	OCEAN SHORES	WA		07/30/2025		719							719	719			
100227156	HOUSTON	TX		07/30/2025		230							230	230			
100227157	PRESCOTT	AZ		07/30/2025		257							257	257			
100227158	SURFSIDE BEACH	SC		07/30/2025		1,077							1,077	1,077			
100227159	NAPLES	FL		07/30/2025		854							854	854			
100227160	WEST JORDAN	UT		07/30/2025		323							323	323			
100227161	SAN ANTONIO	TX		07/30/2025		174							174	174			
100227162	RICHARDSON	TX		07/30/2025		204							204	204			
100227163	LAKE HAVASU CITY	AZ		07/30/2025		399							399	399			
100227164	BRYAN	TX		07/30/2025		595							595	595			
100227165	FALMOUTH	MA		07/30/2025		727							727	727			
100227166	BATON ROUGE	LA		07/30/2025		216							216	216			
100227167	LACLEDE	ID		07/30/2025		517							517	517			
100227168	PUNTA GORDA	FL		07/30/2025		474							474	474			
100227169	HURRICANE	UT		07/30/2025		961							961	961			
100227170	TOMS RIVER	NJ		07/30/2025		377							377	377			
100227171	FREEPORT	TX		07/30/2025		487							487	487			
100227172	DORRINGTON	CA		07/30/2025		315							315	315			
100227173	LAS VEGAS	NV		07/30/2025		538							538	538			
100227174	BLUE ASH	OH		07/30/2025		943							943	943			
100227175	OXFORD	OH		07/30/2025		467							467	467			
100227176	QUINCY	MA		07/30/2025		680							680	680			
100227177	HUBBARD LAKE	MI		07/30/2025		822							822	822			
100227178	DUBLIN	VA		07/30/2025		826							826	826			
100227179	VOLCANO	HI		07/30/2025		360							360	360			
100227180	CHANDLER	AZ		07/30/2025		474							474	474			
100227181	GRANGER	IN		07/30/2025		186							186	186			
100227182	DACULA	GA		07/30/2025		249							249	249			
100227183	BAKERSFIELD	CA		07/30/2025		189							189	189			
100227184	HOUSTON	TX		07/30/2025		182							182	182			
100227185	GOODYEAR	AZ		07/30/2025		1,234							1,234	1,234			
100227186	LAWRENCEVILLE	GA		07/30/2025		214							214	214			
100227187	TEMPE	AZ		07/30/2025		351							351	351			
100227188	STOUGHTON	WI		07/30/2025		423							423	423			
100227189	SOUTH BEND	IN		07/30/2025		497							497	497			
100227190	FENWICK ISLAND	DE		07/30/2025		532							532	532			
100227191	HOT SPRINGS	AR		07/30/2025		362							362	362			
100227192	PHOENIX	AZ		07/30/2025		206							206	206			
100227193	SEVIERVILLE	TN		07/30/2025		541							541	541			
100227195	PRINCETON	TX		07/30/2025		202							202	202			
100227196	ARGYLE	TX		07/30/2025		214							214	214			
100227197	MCKINNEY	TX		07/30/2025		176							176	176			
100227200	SPIRIT LAKE	IA		07/30/2025		413							413	413			
100227201	SAINT HELENA ISLAND	SC		07/30/2025		257							257	257			
100227202	PROVO	UT		07/30/2025		428							428	428			
100227210	RALEIGH	NC		07/30/2025		299							299	299			
100227213	MAZATLAN	MEX		07/31/2025		865							865	865			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227216	LA PAZ	MEX		07/31/2025		7,443							7,443	7,443			
100227217	LOS CABOS	MEX		07/31/2025		283							283	283			
100227218	PLAYA DEL CARMEN	MEX		07/31/2025		131							131	131			
100227219	LORETO	MEX		07/31/2025		17,625							17,625	17,625			
100227220	LOS CABOS	MEX		07/31/2025		173							173	173			
100227222	PUERTO VALLARTA	MEX		07/31/2025		177							177	177			
100227224	TULUM	MEX		07/31/2025		109							109	109			
100227227	LOS CABOS	MEX		07/31/2025		214							214	214			
100227229	CLERMONT	FL		07/31/2025		286							286	286			
100227230	SAVANNAH	GA		07/31/2025		228							228	228			
100227231	ANGIER	NC		07/31/2025		293,852							293,852	293,852			
100227232	CARY	NC		07/31/2025		258							258	258			
100227233	MONTEBELLO	VA		07/31/2025		758							758	758			
100227234	PHOENIX	AZ		07/31/2025		560							560	560			
100227235	FLORENCE	OR		07/31/2025		229							229	229			
100227236	VERNON	CT		07/31/2025		134							134	134			
100227237	STAFFORD	TX		07/31/2025		216							216	216			
100227238	PHOENIX	AZ		07/31/2025		256							256	256			
100227239	WASHINGTON	NC		07/31/2025		379							379	379			
100227240	TAMPA	FL		07/31/2025		131							131	131			
100227241	BROCKTON	MA		07/31/2025		563							563	563			
100227242	PEARLAND	TX		07/31/2025		323							323	323			
100227243	WEST NEW YORK	NJ		07/31/2025		500							500	500			
100227244	WEST NEW YORK	NJ		07/31/2025		482							482	482			
100227245	JEFFERSON CITY	MO		07/31/2025		156							156	156			
100227246	BRADENTON	FL		07/31/2025		256							256	256			
100227247	GULF SHORES	AL		07/31/2025		51,285							51,285	51,285			
100227248	PHOENIX	AZ		07/31/2025		195							195	195			
100227249	CHARLOTTE	NC		07/31/2025		263							263	263			
100227250	VIRGINIA BEACH	VA		07/31/2025		164							164	164			
100227251	FRIDLEY	MN		07/31/2025		281							281	281			
100227252	SEVIERVILLE	TN		07/31/2025		710							710	710			
100227253	GARNER	NC		07/31/2025		251							251	251			
100227254	BEAUFORT	SC		07/31/2025		661							661	661			
100227255	OCEAN GATE	NJ		07/31/2025		318							318	318			
100227256	LEXINGTON	SC		07/31/2025		178							178	178			
100227257	CLEARWATER	FL		07/31/2025		134							134	134			
100227258	FAIR HAVEN	NJ		07/31/2025		552							552	552			
100227259	LACEY	WA		07/31/2025		225							225	225			
100227260	BAKERSFIELD	CA		07/31/2025		170							170	170			
100227261	HOT SPRINGS VILLAGE	AR		07/31/2025		421							421	421			
100227262	WASHINGTON	DC		07/31/2025		395							395	395			
100227263	DALTON	GA		07/31/2025		170							170	170			
100227264	GEORGETOWN	TX		07/31/2025		294							294	294			
100227265	PALM COAST	FL		07/31/2025		381							381	381			
100227266	BENTONVILLE	AR		07/31/2025		671							671	671			
100227267	FREDERICKSBURG	TX		07/31/2025		271							271	271			
100227268	VIRGINIA BEACH	VA		07/31/2025		537							537	537			
100227269	HOLLYWOOD	FL		07/31/2025		317							317	317			
100227270	CARY	NC		07/31/2025		237							237	237			
100227271	CINCINNATI	OH		07/31/2025		349							349	349			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100227272	MCMILLAN	MI		07/31/2025		259							259	259			
100227273	MINNEAPOLIS	MN		07/31/2025		159							159	159			
100227274	LANCASTER	OH		07/31/2025		181							181	181			
100227275	ALACHUA	FL		07/31/2025		178							178	178			
100227276	COLORADO SPRINGS	CO		07/31/2025		292							292	292			
100227277	CINCINNATI	OH		07/31/2025		116							116	116			
100227278	DURHAM	NC		07/31/2025		255							255	255			
100227279	MORRISVILLE	NC		07/31/2025		316							316	316			
100227281	ALBUQUERQUE	NM		07/31/2025		180							180	180			
100227282	DETROIT	MI		07/31/2025		220							220	220			
100227283	MYRTLE BEACH	SC		07/31/2025		380							380	380			
100227284	OAK ISLAND	NC		07/31/2025		932							932	932			
100227285	DUNCANVILLE	TX		07/31/2025		492							492	492			
100227286	TUCSON	AZ		07/31/2025		194							194	194			
100227287	MIDVALE	UT		07/31/2025		382							382	382			
100227288	SALT LAKE CITY	UT		07/31/2025		303							303	303			
100227289	GODDARD	KS		07/31/2025		118							118	118			
100227290	ROSCOMMON	MI		07/31/2025		114							114	114			
100227930	MISSION VIEJO	CA		08/04/2025		326,204							326,204	326,204			
100227933	MODESTO	CA		08/04/2025		139							139	139			
100227935	LARUE	TX		08/04/2025		437							437	437			
100227944	DESERT HOT SPRINGS	CA		08/04/2025		217							217	217			
100227948	FLINT	TX		08/04/2025		254							254	254			
100227953	BOCA RATON	FL		08/04/2025		329							329	329			
100227959	PHOENIX	AZ		08/04/2025		113							113	113			
100227965	CANYON LAKE	CA		08/04/2025		792							792	792			
100227966	COMPTON	CA		08/04/2025		421							421	421			
100227967	TWENTYNINE PALMS	CA		08/04/2025		151							151	151			
100227970	ORLANDO	FL		08/04/2025		699							699	699			
100227972	SOUTH MILWAUKEE	WI		08/04/2025		166							166	166			
100227973	WINCHESTER	CA		08/04/2025		439							439	439			
100227975	FLOWERY BRANCH	GA		08/04/2025		177							177	177			
100227976	PALMDALE	CA		08/04/2025		300							300	300			
100227978	LA HABRA	CA		08/04/2025		3,334							3,334	3,334			
100227984	KISSIMMEE	FL		08/04/2025		239							239	239			
100227987	SOUTH YARMOUTH	MA		08/04/2025		312							312	312			
100227988	PASADENA	CA		08/04/2025		463							463	463			
100227989	KISSIMMEE	FL		08/04/2025		135							135	135			
100227990	VICTORVILLE	CA		08/04/2025		293							293	293			
100227993	FAIRFAX	VA		08/04/2025		487							487	487			
100227994	LAMONT	CA		08/04/2025		154							154	154			
100227996	SCOTTSDALE	AZ		08/04/2025		1,122							1,122	1,122			
100228001	DERWOOD	MD		08/04/2025		393							393	393			
100228002	MERCED	CA		08/04/2025		317							317	317			
100228005	KANSAS CITY	MO		08/04/2025		265							265	265			
100228007	AUGUSTA	GA		08/04/2025		112							112	112			
100228008	PASADENA	CA		08/06/2025		1,321							1,321	1,321			
100228009	FORT LAUDERDALE	FL		08/06/2025		653							653	653			
100228010	SHERMAN OAKS AREA LOS ANGELES	CA		08/06/2025		1,174							1,174	1,174			
100228012	CHARLESTON	SC		08/06/2025		257							257	257			
100228013	ANKENY	IA		08/06/2025		196							196	196			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
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100228015	MCKINNEY	TX		08/06/2025		1,511							1,511	1,511			
100228016	TEMPE	AZ		08/06/2025		454							454	454			
100228017	WALNUT CREEK	CA		08/06/2025		889							889	889			
100228018	WALNUT CREEK	CA		08/06/2025		258							258	258			
100228026	HENDERSON	NV		08/06/2025		7,611							7,611	7,611			
100228027	RANCHO PALOS VERDES	CA		08/06/2025		5							5	5			
100228028	MONTEBELLO	CA		08/06/2025		5							5	5			
100228036	GULF SHORES	AL		08/07/2025		133							133	133			
100228037	TUCSON	AZ		08/07/2025		229							229	229			
100228038	LONG BEACH	CA		08/07/2025		202							202	202			
100228039	TALLAHASSEE	FL		08/07/2025		226							226	226			
100228040	LOVELAND	CO		08/07/2025		267							267	267			
100228041	YULEE	FL		08/07/2025		12,338							12,338	12,338			
100228042	ACWORTH	GA		08/07/2025		225							225	225			
100228043	LAREDO	TX		08/07/2025		599							599	599			
100228044	REDONDO BEACH	CA		08/07/2025		807							807	807			
100228045	PALM SPRINGS	CA		08/07/2025		2,137							2,137	2,137			
100228046	CHULA VISTA	CA		08/07/2025		2,638							2,638	2,638			
100228048	DAVENPORT	FL		08/07/2025		76							76	76			
100228049	WICHITA	KS		08/07/2025		105							105	105			
100228050	MARIETTA	GA		08/07/2025		1,123							1,123	1,123			
100228051	GRANITE BAY	CA		08/07/2025		1,211							1,211	1,211			
100228052	SAN ANTONIO	TX		08/07/2025		126							126	126			
100228053	CULPEPPER	VA		08/07/2025		133							133	133			
100228054	BAILEY	CO		08/07/2025		277							277	277			
100228055	THOUSAND OAKS	CA		08/07/2025		382							382	382			
100228056	FLEMING ISLAND	FL		08/07/2025		239							239	239			
100228057	TAMPA	FL		08/07/2025		5,114							5,114	5,114			
100228058	BOCA RATON	FL		08/07/2025		1,622							1,622	1,622			
100228060	CHULA VISTA	CA		08/07/2025		353							353	353			
100228063	LUBBOCK	TX		08/07/2025		1,204							1,204	1,204			
100228065	SUWANEE	GA		08/07/2025		616							616	616			
100228066	VICTORVILLE	CA		08/07/2025		232							232	232			
100228069	FORT LUPTON	CO		08/07/2025		724							724	724			
100228070	WICHITA	KS		08/07/2025		171							171	171			
100228072	MORENO VALLEY	CA		08/07/2025		583							583	583			
100228076	YAKIMA	WA		08/07/2025		475							475	475			
100228077	LA PALMA	CA		08/07/2025		625							625	625			
100228078	MOKENA	IL		08/07/2025		485							485	485			
100228080	MIAMI	FL		08/07/2025		107							107	107			
100228083	COATESVILLE	PA		08/07/2025		101							101	101			
100228084	SAINT LOUIS	MO		08/07/2025		156							156	156			
100228085	CLEARWATER	FL		08/07/2025		332							332	332			
100228086	FRESNO	CA		08/07/2025		1,126							1,126	1,126			
100228087	LADSON	SC		08/07/2025		162							162	162			
100228088	LOUISVILLE	KY		08/07/2025		4,230							4,230	4,230			
100228089	EDGEWATER	MD		08/07/2025		655							655	655			
100228090	LAKELAND	FL		08/07/2025		153							153	153			
100228091	TUCSON	AZ		08/07/2025		375							375	375			
100228092	PROSPER	TX		08/07/2025		797							797	797			
100228093	LAWRENCEVILLE	GA		08/07/2025		226							226	226			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228094	WAKE FOREST	NC		08/07/2025		233							233	233			
100228095	APPLE VALLEY	MN		08/07/2025		166							166	166			
100228096	HILLSBORO	OR		08/07/2025		45,000							45,000	45,000			
100228098	NIBLEY	UT		08/07/2025		205							205	205			
100228100	OWENS CROSS ROADS	AL		08/07/2025		197							197	197			
100228101	VANCOUVER	WA		08/07/2025		304							304	304			
100228103	MADISON	AL		08/07/2025		312							312	312			
100228104	MADISON	AL		08/07/2025		318							318	318			
100228105	GRAND RAPIDS	MI		08/07/2025		196							196	196			
100228106	RICHMOND	VA		08/07/2025		191							191	191			
100228107	WILMINGTON	NC		08/07/2025		5,473							5,473	5,473			
100228108	SAVANNAH	GA		08/07/2025		237							237	237			
100228110	PEARLAND	TX		08/07/2025		127							127	127			
100228111	COROLLA	NC		08/07/2025		816							816	816			
100228112	WENDELL	NC		08/07/2025		1,427							1,427	1,427			
100228113	ARNOLD	MO		08/07/2025		30,162							30,162	30,162			
100228114	CHARLOTTE	NC		08/07/2025		199							199	199			
100228115	HOLLY SPRINGS	GA		08/07/2025		304							304	304			
100228116	CODY	WY		08/07/2025		227							227	227			
100228117	PEARLAND	TX		08/07/2025		324							324	324			
100228118	LAS VEGAS	NV		08/07/2025		884							884	884			
100228119	ARLINGTON	VA		08/07/2025		491							491	491			
100228120	GRAIN VALLEY	MO		08/07/2025		50,144							50,144	50,144			
100228121	SARALAND	AL		08/07/2025		116							116	116			
100228122	SAN ANTONIO	TX		08/07/2025		240							240	240			
100228123	PORTLAND	OR		08/07/2025		156							156	156			
100228124	JEFFERSON	NC		08/07/2025		321							321	321			
100228125	SEATTLE	WA		08/07/2025		671							671	671			
100228126	CHARLOTTE	NC		08/07/2025		158							158	158			
100228127	MERRITT ISLAND	FL		08/07/2025		164							164	164			
100228129	LACEY	WA		08/07/2025		388							388	388			
100228130	PASCO	WA		08/07/2025		781							781	781			
100228132	HOLLAND	MI		08/07/2025		111							111	111			
100228133	ROUND ROCK	TX		08/07/2025		180							180	180			
100228134	KODIAK	AK		08/07/2025		338							338	338			
100228135	NAPLES	FL		08/08/2025		322							322	322			
100228136	MILFORD	CT		08/08/2025		276							276	276			
100228137	FORT COLLINS	CO		08/08/2025		50,965							50,965	50,965			
100228138	LOS ANGELES	CA		08/08/2025		561							561	561			
100228139	TUCSON	AZ		08/08/2025		201							201	201			
100228140	EASTVALE	CA		08/08/2025		418							418	418			
100228141	BOCA RATON	FL		08/08/2025		749							749	749			
100228142	SALISBURY	NC		08/08/2025		268							268	268			
100228143	ALLEN	TX		08/08/2025		361							361	361			
100228144	WASHINGTON	DC		08/08/2025		418							418	418			
100228145	LONG BEACH	CA		08/08/2025		547							547	547			
100228146	NEW PORT RICHEY	FL		08/08/2025		165							165	165			
100228148	ORLANDO	FL		08/08/2025		169							169	169			
100228149	CAPE CORAL	FL		08/08/2025		182							182	182			
100228150	PROVIDENCE	RI		08/11/2025		158							158	158			
100228153	PEMBROKE	MA		08/11/2025		359							359	359			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228154	PEMBROKE	MA		08/11/2025		720							720	720			
100228155	BORING	OR		08/11/2025		918							918	918			
100228156	SARASOTA	FL		08/11/2025		2,221							2,221	2,221			
100228157	HOBOKEN	NJ		08/11/2025		772							772	772			
100228158	HUNTINGTON BEACH	CA		08/11/2025		1,184							1,184	1,184			
100228160	SEATTLE	WA		08/11/2025		2,430							2,430	2,430			
100228161	SEATTLE	WA		08/11/2025		442							442	442			
100228162	NEWPORT	RI		08/11/2025		583							583	583			
100228163	SEABROOK ISLAND	SC		08/11/2025		1,070							1,070	1,070			
100228164	PEMBROKE	MA		08/11/2025		392							392	392			
100228165	BLACK CANYON CITY	AZ		08/11/2025		585							585	585			
100228166	CLE ELUM	WA		08/11/2025		783							783	783			
100228167	PEMBROKE	MA		08/11/2025		720							720	720			
100228168	KAMUELA	HI		08/11/2025		846							846	846			
100228169	EL CAJON	CA		08/11/2025		1,770							1,770	1,770			
100228171	LONG BEACH TOWNSHIP	NJ		08/11/2025		2,089							2,089	2,089			
100228172	FRANKLIN	WI		08/11/2025		380							380	380			
100228173	PARAMUS	NJ		08/11/2025		993							993	993			
100228174	JENKINTOWN	PA		08/11/2025		692							692	692			
100228175	SIERRA VISTA	AZ		08/11/2025		282							282	282			
100228176	BERWYN	IL		08/11/2025		244							244	244			
100228177	VANDALIA	OH		08/11/2025		299							299	299			
100228178	WESTFIELD	NJ		08/11/2025		1,016							1,016	1,016			
100228179	LAWRENCEVILLE	GA		08/11/2025		313							313	313			
100228231	DAVIDSON	NC		08/11/2025		280							280	280			
100228232	EDEN	UT		08/11/2025		355							355	355			
100228233	SOUDERTON	PA		08/11/2025		157							157	157			
100228234	PLANTATION	FL		08/11/2025		419							419	419			
100228235	NAPLES	FL		08/11/2025		377							377	377			
100228236	WASILLA	AK		08/11/2025		573							573	573			
100228237	SUTTON	MA		08/11/2025		1,442							1,442	1,442			
100228238	INDEPENDENCE	OH		08/11/2025		176							176	176			
100228239	HOBOKEN	NJ		08/11/2025		377							377	377			
100228240	MARYSVILLE	WA		08/11/2025		382							382	382			
100228241	WEST BLOOMFIELD	MI		08/11/2025		128							128	128			
100228242	DANDRIDGE	TN		08/11/2025		188							188	188			
100228243	YONKERS	NY		08/11/2025		519							519	519			
100228244	PORTSMOUTH	NH		08/11/2025		439							439	439			
100228245	TRENTON	NJ		08/11/2025		136							136	136			
100228246	PARAMUS	NJ		08/11/2025		457							457	457			
100228247	KANAB	UT		08/11/2025		225							225	225			
100228248	WINCHESTER	VA		08/11/2025		334							334	334			
100228249	JERSEY CITY	NJ		08/11/2025		368							368	368			
100228250	WOODBRIDGE	NJ		08/11/2025		229							229	229			
100228251	NEWTOWN SQUARE	PA		08/11/2025		1,275							1,275	1,275			
100228252	BERKELEY	CA		08/11/2025		420							420	420			
100228253	HOLLIS	ME		08/11/2025		169							169	169			
100228254	BRIAN HEAD	UT		08/11/2025		260							260	260			
100228255	KENOSHA	WI		08/11/2025		120							120	120			
100228256	CASTLETON	VT		08/11/2025		119							119	119			
100228257	EDINBURG	TX		08/11/2025		198							198	198			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228258	LEHIGHTON	PA		08/11/2025		186							186	186			
100228259	NORRIDGE	IL		08/11/2025		170							170	170			
100228261	MALDEN	MA		08/11/2025		505							505	505			
100228262	PORT JERVIS	NY		08/11/2025		168							168	168			
100228263	REDDING	CA		08/11/2025		212							212	212			
100228264	DEVON	PA		08/11/2025		234							234	234			
100228265	BUCKHEAD	GA		08/11/2025		1,444							1,444	1,444			
100228266	KEANSBURG	NJ		08/11/2025		309							309	309			
100228267	MENTONE	AL		08/11/2025		212							212	212			
100228268	CYPRESS	CA		08/11/2025		464							464	464			
100228269	SMITHFIELD	RI		08/11/2025		213							213	213			
100228271	PORTLAND	OR		08/11/2025		207							207	207			
100228273	WEST HAVEN	CT		08/11/2025		630							630	630			
100228274	EUTAWVILLE	SC		08/11/2025		372							372	372			
100228275	MEMPHIS	TN		08/11/2025		174							174	174			
100228276	LITITZ	PA		08/11/2025		347							347	347			
100228277	TAMPA	FL		08/11/2025		146							146	146			
100228278	VICTORVILLE	CA		08/11/2025		369							369	369			
100228279	SARASOTA	FL		08/11/2025		174							174	174			
100228280	ORANGEBURG	NY		08/11/2025		222							222	222			
100228281	KILL DEVIL HILLS	NC		08/11/2025		238							238	238			
100228283	LOWELL	MA		08/11/2025		396							396	396			
100228285	CANTON	OH		08/11/2025		120							120	120			
100228286	NEWBURY	MA		08/11/2025		392							392	392			
100228287	CHEEKTOWAGA	NY		08/11/2025		121							121	121			
100228288	HAMILTON	NJ		08/11/2025		177							177	177			
100228290	AUSTIN	TX		08/11/2025		209							209	209			
100228291	HILLSBOROUGH	NC		08/11/2025		249							249	249			
100228292	PORT ARANSAS	TX		08/11/2025		943							943	943			
100228295	PARRISH	FL		08/11/2025		239							239	239			
100228296	SAN DIEGO	CA		08/11/2025		317							317	317			
100228299	PALM SPRINGS	CA		08/11/2025		159							159	159			
100228300	PRUDENCE ISLAND	RI		08/11/2025		238							238	238			
100228301	YUMA	AZ		08/11/2025		139							139	139			
100228302	TACOMA	WA		08/11/2025		218							218	218			
100228303	FREEHOLD	NY		08/11/2025		136							136	136			
100228304	DELLROSE	TN		08/11/2025		623							623	623			
100228305	NORTH LAS VEGAS	NV		08/11/2025		169							169	169			
100228306	LOS ANGELES	CA		08/11/2025		687							687	687			
100228307	CORPUS CHRISTI	TX		08/11/2025		135							135	135			
100228308	SLIDELL	LA		08/11/2025		116							116	116			
100228310	BOYNTON BEACH	FL		08/11/2025		178							178	178			
100228312	LANSDALE	PA		08/11/2025		438							438	438			
100228313	NORTH LAS VEGAS	NV		08/11/2025		142							142	142			
100228317	WORCESTER	MA		08/11/2025		535							535	535			
100228318	LOUISVILLE	KY		08/11/2025		179							179	179			
100228319	ELIZABETHTOWN	KY		08/11/2025		195							195	195			
100228320	GARNERVILLE	NY		08/11/2025		231							231	231			
100228321	MANCHESTER	MA		08/11/2025		358							358	358			
100228322	MERRITT ISLAND	FL		08/11/2025		323							323	323			
100228323	CINCINNATI	OH		08/11/2025		216							216	216			

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100228330	TEWKSBURY	MA		08/11/2025		305							305	305			
100228331	LAFAYETTE	CO		08/11/2025		154							154	154			
100228332	SEMINOLE	TX		08/11/2025		129							129	129			
100228333	CAPE CORAL	FL		08/11/2025		19,578							19,578	19,578			
100228334	FREDERICKSBURG	TX		08/11/2025		365							365	365			
100228335	PLYMOUTH	MA		08/11/2025		260							260	260			
100228336	CARY	NC		08/11/2025		291							291	291			
100228337	BUFFALO	NY		08/11/2025		191							191	191			
100228338	WHEAT RIDGE	CO		08/11/2025		216							216	216			
100228339	WAUWATOSA	WI		08/11/2025		399							399	399			
100228340	MONTGOMERY	AL		08/11/2025		125							125	125			
100228341	KENNESAW	GA		08/11/2025		8,610							8,610	8,610			
100228342	MEMPHIS	TN		08/11/2025		161							161	161			
100228343	HILLSBORO	OR		08/11/2025		152							152	152			
100228345	ATLANTA	GA		08/11/2025		220							220	220			
100228346	CHICAGO	IL		08/11/2025		195							195	195			
100228347	POST FALLS	ID		08/11/2025		653							653	653			
100228348	CRYSTAL	MI		08/11/2025		38,511							38,511	38,511			
100228349	DUPONT	WA		08/11/2025		357							357	357			
100228350	FORT LAUDERDALE	FL		08/11/2025		2,251							2,251	2,251			
100228351	WICKENBURG	AZ		08/11/2025		147							147	147			
100228352	FRISCO	TX		08/11/2025		164							164	164			
100228353	PARKVILLE	MO		08/11/2025		129							129	129			
100228354	LAKE WORTH	FL		08/11/2025		195							195	195			
100228355	LACKAWAXEN	PA		08/11/2025		158							158	158			
100228356	HARWICH	MA		08/11/2025		1,576							1,576	1,576			
100228357	PENNSVILLE	NJ		08/11/2025		351							351	351			
100228360	BATON ROUGE	LA		08/11/2025		115							115	115			
100228361	SAN DIEGO	CA		08/11/2025		326							326	326			
100228363	BUCKEYE	AZ		08/11/2025		168							168	168			
100228364	KINGSTON	MA		08/11/2025		210							210	210			
100228366	KENNETT SQUARE	PA		08/11/2025		253							253	253			
100228367	FLORENCE	MT		08/11/2025		126							126	126			
100228368	FITCHBURG	MA		08/11/2025		404							404	404			
100228370	SEASIDE HEIGHTS	NJ		08/11/2025		363							363	363			
100228371	BRAZIL	IN		08/11/2025		258							258	258			
100228373	GOODYEAR	AZ		08/11/2025		448							448	448			
100228374	BAKERSFIELD	CA		08/11/2025		136							136	136			
100228375	MENOMONIE	WI		08/11/2025		123							123	123			
100228377	NORTHVILLE	MI		08/11/2025		634							634	634			
100228378	SHARPSBURG	GA		08/11/2025		175							175	175			
100228382	PHILADELPHIA	PA		08/11/2025		7,160							7,160	7,160			
100228385	MOUNT JULIET	TN		08/11/2025		537							537	537			
100228386	WILLIAMS	AZ		08/11/2025		356							356	356			
100228391	NAPLES	FL		08/11/2025		209							209	209			
100228392	SEDONA	AZ		08/11/2025		354							354	354			
100228393	PEWEE VALLEY	KY		08/11/2025		199							199	199			
100228396	FAIR LAWN	NJ		08/11/2025		160							160	160			
100228397	BOULDER CREEK	CA		08/11/2025		310							310	310			
100228399	SALEM	OR		08/11/2025		168							168	168			
100228401	CAMBRIDGE	MN		08/11/2025		158							158	158			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228402	NEWBURGH	NY		08/11/2025		334							334	334			
100228404	READING	PA		08/11/2025		172							172	172			
100228405	EAGLE LAKE	FL		08/11/2025		174							174	174			
100228406	BAKERSFIELD	CA		08/11/2025		120							120	120			
100228409	KISSIMMEE	FL		08/11/2025		771							771	771			
100228413	MIAMI	FL		08/11/2025		172							172	172			
100228414	JASPER	GA		08/11/2025		172							172	172			
100228418	MIDLAND	TX		08/11/2025		263							263	263			
100228420	MIDLAND	TX		08/11/2025		237							237	237			
100228422	TUCSON	AZ		08/11/2025		123							123	123			
100228429	DELAND	FL		08/11/2025		100							100	100			
100228434	GREENFIELD	IN		08/11/2025		208							208	208			
100228437	CIBOLO	TX		08/11/2025		571							571	571			
100228446	FREMONT	IN		08/11/2025		406							406	406			
100228452	WEST DES MOINES	IA		08/11/2025		1,270							1,270	1,270			
100228453	PARRISH	FL		08/11/2025		500							500	500			
100228455	GILBERT	AZ		08/11/2025		599							599	599			
100228456	REDMOND	OR		08/11/2025		578							578	578			
100228463	BRIGANTINE	NJ		08/11/2025		389							389	389			
100228470	STAR	ID		08/11/2025		325							325	325			
100228475	LELAND	NC		08/11/2025		709							709	709			
100228478	WAKE FOREST	NC		08/11/2025		248							248	248			
100228484	OCONOMOWOC	WI		08/11/2025		259							259	259			
100228485	BAKERSFIELD	CA		08/11/2025		2,450							2,450	2,450			
100228486	SAINT LEONARD	MD		08/11/2025		191							191	191			
100228487	BATON ROUGE	LA		08/11/2025		229							229	229			
100228489	OAK ISLAND	NC		08/11/2025		314							314	314			
100228491	CLIFTON	CO		08/11/2025		186							186	186			
100228493	LOUISVILLE	KY		08/11/2025		187							187	187			
100228495	LELAND	NC		08/11/2025		176							176	176			
100228496	THOMASVILLE	GA		08/11/2025		12							12	12			
100228500	TOMS RIVER	NJ		08/11/2025		400							400	400			
100228501	ELLENSBURG	WA		08/11/2025		5,353							5,353	5,353			
100228502	WEST DENNIS	MA		08/11/2025		542							542	542			
100228508	RICHARDSON	TX		08/11/2025		256							256	256			
100228510	EDGARTOWN	MA		08/11/2025		713							713	713			
100228512	PLACERVILLE	CA		08/11/2025		295							295	295			
100228514	PORT CLINTON	OH		08/11/2025		779							779	779			
100228515	STURTEVANT	WI		08/11/2025		5,216							5,216	5,216			
100228527	OXNARD	CA		08/11/2025		617							617	617			
100228531	KERNERSVILLE	NC		08/11/2025		2,500							2,500	2,500			
100228535	SALEM	MA		08/11/2025		7,444							7,444	7,444			
100228544	NAMPA	ID		08/11/2025		502							502	502			
100228550	PALMER	AK		08/11/2025		30							30	30			
100228554	SIERRA VISTA	AZ		08/11/2025		187							187	187			
100228557	CEDAR CITY	UT		08/11/2025		188							188	188			
100228559	HAMPSTEAD	NC		08/11/2025		197							197	197			
100228560	LAS VEGAS	NV		08/11/2025		545							545	545			
100228565	AUBREY	TX		08/11/2025		311							311	311			
100228572	KITTY HAWK	NC		08/11/2025		459							459	459			
100228580	BIXBY	OK		08/11/2025		722							722	722			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228582	TAVARES	FL		08/11/2025		214							214	214			
100228597	HILTON HEAD ISLAND	SC		08/11/2025		571							571	571			
100228598	KAPOLEI	HI		08/11/2025		610							610	610			
100228600	PHILADELPHIA	PA		08/11/2025		500							500	500			
100228604	GLENDALE	AZ		08/11/2025		394							394	394			
100228607	AUBURN	WA		08/11/2025		510							510	510			
100228608	HURRICANE	UT		08/11/2025		323							323	323			
100228609	BOWIE	MD		08/11/2025		2,861							2,861	2,861			
100228613	MERIDIAN	ID		08/11/2025		260							260	260			
100228616	RALEIGH	NC		08/11/2025		218							218	218			
100228618	SOUTHPORT	NC		08/11/2025		292							292	292			
100228631	MYRTLE BEACH	SC		08/11/2025		25,773							25,773	25,773			
100228632	LIBBY	MT		08/11/2025		254							254	254			
100228637	WESTERN SPRINGS	IL		08/11/2025		412							412	412			
100228638	SUNLAND	CA		08/11/2025		416							416	416			
100228643	WENDELL	NC		08/11/2025		237							237	237			
100228649	MILLVILLE	DE		08/11/2025		371							371	371			
100228654	SAINT GEORGE	UT		08/11/2025		777							777	777			
100228655	FREEDOM	NH		08/11/2025		796							796	796			
100228657	MILLVILLE	DE		08/11/2025		330							330	330			
100228658	ARGYLE	TX		08/11/2025		258							258	258			
100228660	WINDHAM	VT		08/11/2025		244							244	244			
100228662	YANTIS	TX		08/11/2025		8,570							8,570	8,570			
100228663	BOISE	ID		08/11/2025		250							250	250			
100228677	LAS VEGAS	NV		08/11/2025		371							371	371			
100228680	OCEAN CITY	MD		08/11/2025		225							225	225			
100228698	HILLTOP LAKES	TX		08/11/2025		286							286	286			
100228699	FORT LAUDERDALE	FL		08/11/2025		1,017							1,017	1,017			
100228702	NAMPA	ID		08/11/2025		270							270	270			
100228713	DACULA	GA		08/11/2025		214							214	214			
100228715	MANTECA	CA		08/11/2025		412							412	412			
100228716	DALLAS	TX		08/11/2025		403							403	403			
100228717	CLOVIS	CA		08/11/2025		257							257	257			
100228719	GRETNA	NE		08/11/2025		207							207	207			
100228720	PRESCOTT VALLEY	AZ		08/11/2025		358							358	358			
100228721	OCEAN CITY	MD		08/11/2025		1,000							1,000	1,000			
100228727	EDISON	NJ		08/11/2025		200							200	200			
100228729	CHARLOTTE	NC		08/11/2025		197							197	197			
100228731	PRICE	UT		08/11/2025		201							201	201			
100228733	NORTH MYRTLE BEACH	SC		08/11/2025		7,285							7,285	7,285			
100228742	SANTA ROSA	CA		08/12/2025		401							401	401			
100228746	NORTH HOLLYWOOD	CA		08/12/2025		423							423	423			
100228748	WOODMERE	NY		08/12/2025		593							593	593			
100228749	SPRING VALLEY	NY		08/12/2025		488							488	488			
100228750	SAN JOSE	CA		08/12/2025		1,445							1,445	1,445			
100228754	HONOLULU	HI		08/12/2025		1,142							1,142	1,142			
100228758	NAPLES	FL		08/12/2025		128							128	128			
100228767	WHITTIER	CA		08/12/2025		721							721	721			
100228780	SANTA MARIA	CA		08/12/2025		575							575	575			
100228788	SAN LORENZO	CA		08/12/2025		1,521							1,521	1,521			
100228792	PASADENA	CA		08/12/2025		2,221							2,221	2,221			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228797	GREENACRES	FL		08/12/2025		71							71	71			
100228800	KISSIMMEE	FL		08/12/2025		166							166	166			
100228801	MISSION VIEJO	CA		08/12/2025		772							772	772			
100228807	GLENVILLE	NC		08/12/2025		493							493	493			
100228808	NOKOMIS	FL		08/12/2025		237							237	237			
100228809	CHICAGO	IL		08/12/2025		1,393							1,393	1,393			
100228810	STEVENSVILLE	MI		08/12/2025		140							140	140			
100228811	AUBURN	AL		08/12/2025		181							181	181			
100228812	NEWNAN	GA		08/12/2025		929							929	929			
100228813	RATHDRUM	ID		08/12/2025		369							369	369			
100228814	BELMONT	NC		08/12/2025		212							212	212			
100228815	SEASIDE HEIGHTS	NJ		08/12/2025		263							263	263			
100228816	NEWNAN	GA		08/12/2025		124							124	124			
100228817	ROSEVILLE	MN		08/12/2025		240							240	240			
100228818	TUCSON	AZ		08/12/2025		308							308	308			
100228819	CHICO	CA		08/12/2025		182							182	182			
100228820	PLANO	TX		08/12/2025		411							411	411			
100228821	NIPOMO	CA		08/12/2025		305							305	305			
100228822	COVINGTON	LA		08/12/2025		337							337	337			
100228823	TACOMA	WA		08/12/2025		415							415	415			
100228824	DEPOE BAY	OR		08/12/2025		232							232	232			
100228825	JERSEY CITY	NJ		08/12/2025		264							264	264			
100228826	SAINT AUGUSTINE	FL		08/12/2025		174							174	174			
100228827	NORTH BEND	WA		08/12/2025		309							309	309			
100228828	GROVER BEACH	CA		08/12/2025		430							430	430			
100228829	ELK RIVER	MN		08/12/2025		206							206	206			
100228831	MERIDIAN	ID		08/12/2025		371							371	371			
100228832	SANTA ROSA	CA		08/12/2025		609							609	609			
100228833	KANNAPOLIS	NC		08/12/2025		171							171	171			
100228834	MAYS LANDING	NJ		08/12/2025		224							224	224			
100228835	DOVER	NH		08/12/2025		284							284	284			
100228836	ELLENVILLE	NY		08/12/2025		272							272	272			
100228837	POINCIANA	FL		08/12/2025		552							552	552			
100228838	CAPE CORAL	FL		08/12/2025		186							186	186			
100228839	MILFORD	CT		08/12/2025		681							681	681			
100228840	MURPHY	NC		08/12/2025		157							157	157			
100228841	OSTERVILLE	MA		08/12/2025		312							312	312			
100228842	WOONSOCKET	RI		08/12/2025		369							369	369			
100228843	AURORA	IL		08/12/2025		2,713							2,713	2,713			
100228844	SAN ANTONIO	TX		08/12/2025		382							382	382			
100228845	HARRISBURG	PA		08/12/2025		123							123	123			
100228846	HOBOKEN	NJ		08/12/2025		1,616							1,616	1,616			
100228847	BERKLEY	MA		08/12/2025		328							328	328			
100228849	GLENVILLE	NC		08/12/2025		361							361	361			
100228850	PELHAM	NY		08/12/2025		1,236							1,236	1,236			
100228851	SAN JOSE	CA		08/12/2025		2,083							2,083	2,083			
100228852	SOUTHAMPTON	NY		08/12/2025		967							967	967			
100228853	HAMDEN	CT		08/12/2025		273							273	273			
100228854	HOUSTON	TX		08/12/2025		1,161							1,161	1,161			
100228855	ANCHORAGE	AK		08/12/2025		192							192	192			
100228856	TUCSON	AZ		08/12/2025		125							125	125			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100228857	NARRAGANSETT	RI		08/12/2025		304							304	304			
100228858	RICHLAND	WA		08/12/2025		235							235	235			
100228859	HARRISBURG	PA		08/12/2025		2,761							2,761	2,761			
100228860	ESTERO	FL		08/12/2025		364							364	364			
100228861	BRICK	NJ		08/12/2025		352							352	352			
100228862	TOMS RIVER	NJ		08/12/2025		269							269	269			
100228863	BARNEGAT	NJ		08/12/2025		532							532	532			
100228864	HOBOKEN	NJ		08/12/2025		399							399	399			
100228865	TAUNTON	MA		08/12/2025		961							961	961			
100228866	FRANCESTOWN	NH		08/12/2025		310							310	310			
100228867	HOBOKEN	NJ		08/12/2025		360							360	360			
100228868	WAILUKU	HI		08/12/2025		671							671	671			
100228869	HEREFORD	AZ		08/12/2025		148							148	148			
100228870	HIGHLAND PARK	IL		08/12/2025		220							220	220			
100228871	NORTH CAPE MAY	NJ		08/12/2025		243							243	243			
100228872	NEW BRUNSWICK	NJ		08/12/2025		218							218	218			
100228873	FRISCO	CO		08/12/2025		235							235	235			
100228874	MINNEAPOLIS	MN		08/12/2025		149							149	149			
100228875	STATE COLLEGE	PA		08/12/2025		217							217	217			
100228876	LA QUINTA	CA		08/12/2025		218							218	218			
100228877	CHANDLER	AZ		08/12/2025		160							160	160			
100228878	OCEAN CITY	NJ		08/12/2025		767							767	767			
100228879	MILFORD	CT		08/12/2025		1,331							1,331	1,331			
100228880	TALLAHASSEE	FL		08/12/2025		169							169	169			
100228881	LA QUINTA	CA		08/12/2025		792							792	792			
100228882	TALLAHASSEE	FL		08/12/2025		148							148	148			
100228883	ROCKVILLE	MD		08/12/2025		313							313	313			
100228885	JERSEY CITY	NJ		08/12/2025		475							475	475			
100228886	MYRTLE BEACH	SC		08/12/2025		933							933	933			
100228887	FORKED RIVER	NJ		08/12/2025		403							403	403			
100228888	RANCHO MIRAGE	CA		08/12/2025		614							614	614			
100228889	OCEAN	NJ		08/12/2025		147							147	147			
100228890	TAUNTON	MA		08/12/2025		365							365	365			
100228891	MIDDLETOWN	NY		08/12/2025		471							471	471			
100228892	FULSHEAR	TX		08/12/2025		649							649	649			
100228893	NEWNAN	GA		08/12/2025		576							576	576			
100228895	HESPERIA	CA		08/12/2025		2,982							2,982	2,982			
100228896	SANTA ROSA	CA		08/12/2025		541							541	541			
100228897	PORT WENTWORTH	GA		08/12/2025		604							604	604			
100228898	DEERING	NH		08/12/2025		352							352	352			
100228899	ALLENTOWN	PA		08/12/2025		279							279	279			
100228900	SANTA MARIA	CA		08/12/2025		306							306	306			
100229007	AUSTIN	TX		08/14/2025		306							306	306			
100229010	CAPE CORAL	FL		08/14/2025		2,243							2,243	2,243			
100229013	OAKLAND PARK	FL		08/14/2025		100,893							100,893	100,893			
100229016	NORTH LAUDERDALE	FL		08/14/2025		220							220	220			
100229018	KISSIMMEE	FL		08/14/2025		280							280	280			
100229019	PINEHURST	NC		08/14/2025		259							259	259			
100229021	SAINT AUGUSTINE	FL		08/14/2025		322							322	322			
100229023	HILLSBORO BEACH	FL		08/14/2025		432							432	432			
100229026	CHINO	CA		08/14/2025		513							513	513			

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100229030	VENICE	FL		08/14/2025		249							249	249			
100229031	WATERLOO	SC		08/14/2025		306							306	306			
100229033	BRADENTON	FL		08/14/2025		503							503	503			
100229036	ROGERS	MN		08/14/2025		256							256	256			
100229038	VERO BEACH	FL		08/14/2025		387							387	387			
100229039	HILLSBORO	VA		08/14/2025		281							281	281			
100229040	SPRINGFIELD	OR		08/14/2025		531							531	531			
100229046	ODESSA	FL		08/14/2025		22,286							22,286	22,286			
100229047	LA PORTE	IN		08/14/2025		207							207	207			
100229048	LEESBURG	AL		08/14/2025		294							294	294			
100229049	LYNN	MA		08/14/2025		268							268	268			
100229051	ALDIE	VA		08/14/2025		366							366	366			
100229053	WALDEN	CO		08/14/2025		597							597	597			
100229055	DES MOINES	WA		08/14/2025		231							231	231			
100229060	AVON LAKE	OH		08/14/2025		543							543	543			
100229067	AUSTIN	TX		08/14/2025		205							205	205			
100229068	VENTNOR CITY	NJ		08/14/2025		2,500							2,500	2,500			
100229076	SEBRING	FL		08/14/2025		299							299	299			
100229078	CAMBRIA	CA		08/14/2025		427							427	427			
100229081	MAPLETON	OR		08/14/2025		498							498	498			
100229083	MCKINNEY	TX		08/14/2025		478							478	478			
100229085	CAMDEN	SC		08/14/2025		263							263	263			
100229088	SACRAMENTO	CA		08/14/2025		245							245	245			
100229089	MESA	AZ		08/14/2025		423							423	423			
100229090	WINTER GARDEN	FL		08/14/2025		576							576	576			
100229093	ALBUQUERQUE	NM		08/14/2025		260							260	260			
100229095	CLARKSVILLE	TN		08/14/2025		269							269	269			
100229096	NEWPORT	WA		08/14/2025		390							390	390			
100229101	HANFORD	CA		08/14/2025		218							218	218			
100229103	INDIO	CA		08/14/2025		231							231	231			
100229106	BEAUFORT	SC		08/14/2025		249							249	249			
100229111	CHERRY LOG	GA		08/14/2025		487							487	487			
100229117	ORLANDO	FL		08/14/2025		268							268	268			
100229124	SCOTTSDALE	AZ		08/14/2025		369							369	369			
100229127	BROOKINGS	OR		08/14/2025		223							223	223			
100229128	DESTIN	FL		08/14/2025		425							425	425			
100229131	FARMINGTON HILLS	MI		08/14/2025		333							333	333			
100229137	POMPANO BEACH	FL		08/14/2025		297							297	297			
100229139	MC GAHEYSVILLE	VA		08/14/2025		482							482	482			
100229147	HOUSTON	TX		08/14/2025		182							182	182			
100229156	VENTURA	CA		08/14/2025		258							258	258			
100229163	LAS VEGAS	NV		08/14/2025		235							235	235			
100229179	FORT WORTH	TX		08/14/2025		214							214	214			
100229181	AURORA	IL		08/14/2025		208							208	208			
100229184	SAINT HELENA ISLAND	SC		08/13/2025		338							338	338			
100229186	WESLEY CHAPEL	FL		08/13/2025		874							874	874			
100229187	CAPE CORAL	FL		08/13/2025		702							702	702			
100229190	ATLANTA	GA		08/13/2025		272							272	272			
100229193	DECATUR	GA		08/13/2025		132							132	132			
100229194	WINSTON SALEM	NC		08/13/2025		63							63	63			
100229195	CASTRO VALLEY	CA		08/13/2025		367							367	367			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229196	THE VILLAGES	FL		08/13/2025		192							192	192			
100229197	MORRISVILLE	NC		08/13/2025		165							165	165			
100229199	NASHVILLE	TN		08/13/2025		143							143	143			
100229200	ATHENS	GA		08/13/2025		560							560	560			
100229201	ELLIJAY	GA		08/13/2025		590							590	590			
100229202	MINERAL	VA		08/13/2025		243							243	243			
100229203	DUNWOODY	GA		08/13/2025		147							147	147			
100229204	ST. GEORGE ISLAND	FL		08/13/2025		488							488	488			
100229206	JACKSONVILLE	NC		08/13/2025		168							168	168			
100229208	SAINT AUGUSTINE	FL		08/13/2025		137							137	137			
100229209	EAST PALATKA	FL		08/13/2025		49							49	49			
100229211	MARTINSBURG	WV		08/13/2025		163							163	163			
100229212	CLEARWATER	FL		08/13/2025		309							309	309			
100229213	BLUE RIDGE	GA		08/13/2025		190							190	190			
100229214	SAINT GEORGE ISLAND	FL		08/13/2025		510							510	510			
100229215	ATLANTA	GA		08/13/2025		250							250	250			
100229217	SANDY SPRINGS	GA		08/13/2025		394							394	394			
100229219	KNOXVILLE	TN		08/13/2025		274							274	274			
100229222	ATLANTA	GA		08/13/2025		134							134	134			
100229224	ALEXANDRIA	VA		08/13/2025		149							149	149			
100229225	CRAMERTON	NC		08/13/2025		146							146	146			
100229226	NASHVILLE	TN		08/13/2025		290							290	290			
100229229	RISING FAWN	GA		08/13/2025		500							500	500			
100229230	CARTERSVILLE	GA		08/13/2025		206							206	206			
100229231	DESTIN	FL		08/13/2025		261							261	261			
100229232	TUCKER	GA		08/13/2025		116							116	116			
100229234	LAWRENCEVILLE	GA		08/13/2025		201							201	201			
100229238	SUMMERFIELD	FL		08/13/2025		216							216	216			
100229239	GAINESVILLE	FL		08/13/2025		127							127	127			
100229241	CULLEOKA	TN		08/13/2025		164							164	164			
100229242	ATLANTA	GA		08/13/2025		321							321	321			
100229243	SAINT AUGUSTINE	FL		08/13/2025		193							193	193			
100229244	GAINESVILLE	FL		08/13/2025		96							96	96			
100229246	MARIETTA	GA		08/13/2025		290							290	290			
100229247	EWA BEACH	HI		08/13/2025		808							808	808			
100229250	JASPER	GA		08/13/2025		203							203	203			
100229255	NORTH CHARLESTON	SC		08/13/2025		224							224	224			
100229261	HUDSON	FL		08/14/2025		490							490	490			
100229264	WRIGHTSTOWN	WI		08/14/2025		174							174	174			
100229266	FREDERICK	MD		08/14/2025		146							146	146			
100229271	BIG BEAR LAKE	CA		08/14/2025		558							558	558			
100229273	FRONT ROYAL	VA		08/14/2025		176							176	176			
100229276	WOODBURY	MN		08/14/2025		181							181	181			
100229279	READING	OH		08/14/2025		121							121	121			
100229281	SPRINGFIELD	OH		08/14/2025		76							76	76			
100229285	WINNETKA	CA		08/14/2025		408							408	408			
100229288	EL PASO	TX		08/14/2025		186							186	186			
100229292	SEMINOLE	FL		08/14/2025		177							177	177			
100229294	DERBY	CT		08/14/2025		1,216							1,216	1,216			
100229296	ROOSEVELT	NJ		08/14/2025		261							261	261			
100229298	WINCHESTER	CA		08/14/2025		393							393	393			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229305	ALBERTVILLE	AL		08/14/2025		272							272	272			
100229306	HOUSTON	TX		08/14/2025		202							202	202			
100229307	PHOENIX	MD		08/14/2025		853							853	853			
100229308	HOPEWELL	VA		08/14/2025		128							128	128			
100229310	WAYZATA	MN		08/14/2025		1,754							1,754	1,754			
100229314	KINGMAN	AZ		08/14/2025		151							151	151			
100229324	LOS ANGELES	CA		08/14/2025		485							485	485			
100229326	MIAMI	FL		08/14/2025		254							254	254			
100229330	LOS ANGELES	CA		08/14/2025		1,421							1,421	1,421			
100229334	SARATOGA	CA		08/14/2025		2,171							2,171	2,171			
100229338	MARINA DEL REY	CA		08/14/2025		220							220	220			
100229340	DACULA	GA		08/14/2025		690							690	690			
100229345	INDIAN HARBOUR BEACH	FL		08/14/2025		293							293	293			
100229347	CLARKSVILLE	TN		08/14/2025		134							134	134			
100229348	SYLVANIA	OH		08/14/2025		5,191							5,191	5,191			
100229349	O FALLON	MO		08/14/2025		182							182	182			
100229353	WINNETKA	CA		08/14/2025		769							769	769			
100229354	KISSIMMEE	FL		08/14/2025		197							197	197			
100229359	LOS ANGELES	CA		08/14/2025		268							268	268			
100229363	FONTANA	CA		08/15/2025		175							175	175			
100229364	SOUTH ROCKWOOD	MI		08/15/2025		285							285	285			
100229371	ANAHEIM	CA		08/15/2025		6,214							6,214	6,214			
100229372	RANCHO CUCAMONGA	CA		08/15/2025		284							284	284			
100229373	CORTE MADERA	CA		08/15/2025		139							139	139			
100229379	SAN DIEGO	CA		08/15/2025		823							823	823			
100229383	BERKELEY	CA		08/15/2025		123							123	123			
100229389	EDGEWATER	NJ		08/15/2025		73							73	73			
100229397	COSTA MESA	CA		08/15/2025		156							156	156			
100229403	ROSHARON	TX		08/15/2025		203							203	203			
100229404	CONCORD	CA		08/15/2025		80							80	80			
100229407	CAMARILLO	CA		08/15/2025		190							190	190			
100229408	DYER	IN		08/15/2025		151							151	151			
100229412	CONCORD	NC		08/15/2025		78							78	78			
100229418	CORAL GABLES	FL		08/15/2025		118							118	118			
100229420	BELGRADE	MT		08/15/2025		393							393	393			
100229424	PALM SPRINGS	CA		08/15/2025		80							80	80			
100229425	SANTA ROSA	CA		08/15/2025		256							256	256			
100229428	VICTORVILLE	CA		08/15/2025		52							52	52			
100229430	MAITLAND	FL		08/15/2025		104							104	104			
100229436	LAKE STEVENS	WA		08/15/2025		305							305	305			
100229438	INDIO	CA		08/15/2025		88							88	88			
100229439	MORGAN HILL	CA		08/15/2025		184							184	184			
100229440	LEXINGTON	SC		08/15/2025		156							156	156			
100229442	OCEANSIDE	CA		08/15/2025		155							155	155			
100229444	RENO	NV		08/15/2025		426							426	426			
100229445	BILLINGS	MT		08/15/2025		204							204	204			
100229446	WEST WINDSOR	NJ		08/15/2025		513							513	513			
100229447	LAS VEGAS	NV		08/15/2025		309							309	309			
100229448	SOUTH ORANGE	NJ		08/15/2025		422							422	422			
100229449	COLUMBUS	OH		08/15/2025		209							209	209			
100229450	DURHAM	NC		08/15/2025		399							399	399			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229451	CAPE CHARLES	VA		08/15/2025		408							408	408			
100229452	OKLAHOMA CITY	OK		08/15/2025		199							199	199			
100229453	TULSA	OK		08/15/2025		197							197	197			
100229454	KULA	HI		08/15/2025		999							999	999			
100229455	EVERETT	MA		08/15/2025		563							563	563			
100229456	HENDERSONVILLE	NC		08/15/2025		401							401	401			
100229457	HARRISON	AR		08/15/2025		167							167	167			
100229458	RICHARDSON	TX		08/15/2025		165							165	165			
100229459	TYBEE ISLAND	GA		08/15/2025		649							649	649			
100229460	SAINT REGIS	MT		08/15/2025		300							300	300			
100229461	OVERLAND PARK	KS		08/15/2025		210							210	210			
100229462	MINNEAPOLIS	MN		08/15/2025		176							176	176			
100229463	OKLAHOMA CITY	OK		08/15/2025		140							140	140			
100229464	NASHVILLE	TN		08/15/2025		346							346	346			
100229465	SACRAMENTO	CA		08/15/2025		216							216	216			
100229466	DULUTH	GA		08/15/2025		649							649	649			
100229467	GALVESTON	TX		08/15/2025		145							145	145			
100229468	BRYAN	TX		08/15/2025		211							211	211			
100229469	LEOMINSTER	MA		08/15/2025		434							434	434			
100229470	MELISSA	TX		08/15/2025		256							256	256			
100229471	AVON	IN		08/15/2025		237							237	237			
100229472	GREENWOOD	IN		08/15/2025		218							218	218			
100229473	PRINCETON	TX		08/15/2025		180							180	180			
100229474	CYPRESS	TX		08/15/2025		265							265	265			
100229475	IDAHO FALLS	ID		08/15/2025		241							241	241			
100229476	CARTERSVILLE	GA		08/15/2025		231							231	231			
100229477	HARDEEVILLE	SC		08/15/2025		181							181	181			
100229478	RALEIGH	NC		08/15/2025		256							256	256			
100229479	BAKERSFIELD	CA		08/15/2025		293							293	293			
100229480	INDEPENDENCE	MO		08/15/2025		167							167	167			
100229481	HEALDSBURG	CA		08/15/2025		607							607	607			
100229482	ALBUQUERQUE	NM		08/15/2025		186							186	186			
100229483	MADISON	AL		08/15/2025		220							220	220			
100229484	DULUTH	GA		08/15/2025		167							167	167			
100229485	NORCROSS	GA		08/15/2025		286							286	286			
100229486	REDMOND	OR		08/15/2025		221							221	221			
100229487	EAGLE MOUNTAIN	UT		08/15/2025		228							228	228			
100229488	WEST VALLEY CITY	UT		08/15/2025		377							377	377			
100229489	TOWNVILLE	SC		08/15/2025		265							265	265			
100229490	MONTGOMERY	TX		08/15/2025		234							234	234			
100229491	BRUNSWICK	ME		08/15/2025		520							520	520			
100229492	GULF SHORES	AL		08/15/2025		229							229	229			
100229493	MAMMOTH LAKES	CA		08/15/2025		304							304	304			
100229494	SPARKS	NV		08/15/2025		411							411	411			
100229495	FRIDLEY	MN		08/15/2025		302							302	302			
100229496	CARTERSVILLE	GA		08/15/2025		183							183	183			
100229497	HICKMAN	CA		08/15/2025		260							260	260			
100229498	NORTHRIDGE	CA		08/15/2025		524							524	524			
100229499	CARTERSVILLE	GA		08/15/2025		179							179	179			
100229500	MANAHAWKIN	NJ		08/15/2025		1,046							1,046	1,046			
100229501	PORTERVILLE	CA		08/15/2025		261							261	261			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229502	SARATOGA SPRINGS	UT		08/15/2025		211							211	211			
100229503	HIGHLANDS RANCH	CO		08/15/2025		359							359	359			
100229504	SPOKANE	WA		08/15/2025		169							169	169			
100229505	AMARILLO	TX		08/15/2025		195							195	195			
100229506	MIDDLETON	ID		08/15/2025		319							319	319			
100229507	CHARLOTTE	NC		08/15/2025		394							394	394			
100229508	PALMDALE	CA		08/15/2025		451							451	451			
100229509	CORINTH	TX		08/15/2025		273							273	273			
100229510	KATY	TX		08/15/2025		248							248	248			
100229511	WENDELL	NC		08/15/2025		172							172	172			
100229512	SPRING	TX		08/15/2025		175							175	175			
100229513	CLINTON	NC		08/15/2025		324							324	324			
100229514	NASHVILLE	TN		08/15/2025		263							263	263			
100229515	LAS VEGAS	NV		08/15/2025		361							361	361			
100229516	LAS VEGAS	NV		08/15/2025		347							347	347			
100229517	CEDAR CITY	UT		08/15/2025		209							209	209			
100229518	ALLEN	TX		08/15/2025		432							432	432			
100229519	KELSEYVILLE	CA		08/15/2025		234							234	234			
100229520	ATLANTIC CITY	NJ		08/15/2025		422							422	422			
100229521	MADISON	TN		08/15/2025		225							225	225			
100229522	CHICAGO	IL		08/15/2025		315							315	315			
100229523	MANVEL	TX		08/15/2025		276							276	276			
100229524	POTTSTOWN	PA		08/15/2025		174							174	174			
100229525	CHICAGO	IL		08/15/2025		323							323	323			
100229526	MODESTO	CA		08/15/2025		264							264	264			
100229527	RANCHO SANTA MARGARITA	CA		08/15/2025		702							702	702			
100229528	TRUCKEE	CA		08/15/2025		347							347	347			
100229529	RIVERBANK	CA		08/15/2025		450							450	450			
100229530	CITRUS HEIGHTS	CA		08/15/2025		363							363	363			
100229531	PHOENIX	AZ		08/15/2025		213							213	213			
100229532	MAMMOTH LAKES	CA		08/15/2025		473							473	473			
100229533	HEPPNER	OR		08/15/2025		243							243	243			
100229534	PRESCOTT VALLEY	AZ		08/15/2025		334							334	334			
100229535	ROCKLEDGE	FL		08/15/2025		255							255	255			
100229536	BARSTOW	CA		08/15/2025		158							158	158			
100229537	WAKE FOREST	NC		08/15/2025		163							163	163			
100229538	ANAHEIM	CA		08/15/2025		497							497	497			
100229539	SACRAMENTO	CA		08/15/2025		413							413	413			
100229540	ABILENE	TX		08/15/2025		176							176	176			
100229541	INDIAN BEACH	NC		08/15/2025		294							294	294			
100229542	SUNNYSIDE	WA		08/15/2025		245							245	245			
100229543	SURPRISE	AZ		08/15/2025		257							257	257			
100229544	OKLAHOMA CITY	OK		08/15/2025		3,264							3,264	3,264			
100229545	BOERNE	TX		08/15/2025		417							417	417			
100229546	LAKEWOOD	NJ		08/15/2025		545							545	545			
100229547	ORANGE BEACH	AL		08/15/2025		338							338	338			
100229548	CRESSKILL	NJ		08/15/2025		526							526	526			
100229549	INDIO	CA		08/15/2025		239							239	239			
100229550	LEHIGH ACRES	FL		08/15/2025		338							338	338			
100229551	MERCED	CA		08/15/2025		254							254	254			
100229552	PORT SAINT LUCIE	FL		08/15/2025		230							230	230			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229553	GULF SHORES	AL		08/15/2025		503							503	503			
100229554	MCKINNEY	TX		08/15/2025		345							345	345			
100229555	NEW ORLEANS	LA		08/15/2025		542							542	542			
100229556	HOUSTON	TX		08/15/2025		356							356	356			
100229557	LAS VEGAS	NV		08/15/2025		352							352	352			
100229558	OCEAN CITY	MD		08/15/2025		374							374	374			
100229559	TUCKER	GA		08/15/2025		979							979	979			
100229560	PEMBROKE PINES	FL		08/15/2025		403							403	403			
100229561	CHELSEA	MA		08/15/2025		386							386	386			
100229562	HENDERSON	NV		08/15/2025		385							385	385			
100229563	SUPPLY	NC		08/15/2025		515							515	515			
100229564	INDIAN WELLS	CA		08/15/2025		305							305	305			
100229565	GRANBURY	TX		08/15/2025		157							157	157			
100229566	WEST SACRAMENTO	CA		08/15/2025		320							320	320			
100229567	INDIANAPOLIS	IN		08/15/2025		205							205	205			
100229568	RALEIGH	NC		08/15/2025		200							200	200			
100229569	RICHMOND	VA		08/15/2025		397							397	397			
100229570	WHITTIER	CA		08/15/2025		495							495	495			
100229571	LEHI	UT		08/15/2025		182							182	182			
100229572	SAINT JOHNS	FL		08/15/2025		265							265	265			
100229573	NORFOLK	VA		08/15/2025		168							168	168			
100229574	FREDERICKSBURG	VA		08/15/2025		296							296	296			
100229575	AUSTIN	TX		08/15/2025		540							540	540			
100229576	HEMPSTEAD	TX		08/15/2025		166							166	166			
100229577	FREDERICKSBURG	VA		08/15/2025		300							300	300			
100229578	PORT ANGELES	WA		08/15/2025		470							470	470			
100229724	ROCKLAND	MA		08/18/2025		373							373	373			
100229725	BLUFFTON	SC		08/18/2025		290							290	290			
100229726	QUEEN CREEK	AZ		08/18/2025		2,459							2,459	2,459			
100229735	DAVENPORT	FL		08/18/2025		136							136	136			
100229745	PARRISH	FL		08/18/2025		300							300	300			
100229748	SUNLAND	CA		08/18/2025		322							322	322			
100229752	SHERRILLS FORD	NC		08/18/2025		178							178	178			
100229758	EL PASO	TX		08/18/2025		119							119	119			
100229759	YUKON	OK		08/18/2025		378							378	378			
100229763	LAS VEGAS	NV		08/18/2025		282							282	282			
100229765	RANCHOS DE TAOS	NM		08/18/2025		9,260							9,260	9,260			
100229766	SARASOTA	FL		08/18/2025		424							424	424			
100229770	HIGHLANDS	NC		08/18/2025		200							200	200			
100229771	WALKERSVILLE	MD		08/18/2025		243							243	243			
100229774	WEST BRANCH	MI		08/18/2025		239							239	239			
100229784	NEW ALBANY	OH		08/18/2025		263							263	263			
100229786	CORONA	CA		08/18/2025		2,766							2,766	2,766			
100229787	KIRKLAND	WA		08/18/2025		120,693							120,693	120,693			
100229788	FOLSOM	CA		08/18/2025		2,836							2,836	2,836			
100229796	LAS VEGAS	NV		08/18/2025		251							251	251			
100229802	SANFORD	FL		08/18/2025		232							232	232			
100229805	POCATELLO	ID		08/18/2025		193							193	193			
100229810	AUBURN	AL		08/18/2025		214							214	214			
100229818	LORIS	SC		08/18/2025		260							260	260			
100229819	HUNTSVILLE	TX		08/18/2025		137							137	137			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100229821	WELD	ME		08/18/2025		512							512	512			
100229823	FORT WORTH	TX		08/18/2025		468							468	468			
100229824	NEW ORLEANS	LA		08/18/2025		5,526							5,526	5,526			
100229827	TUCKER	GA		08/18/2025		222							222	222			
100229832	TEMPLETON	CA		08/18/2025		293							293	293			
100229836	LAS VEGAS	NV		08/18/2025		294							294	294			
100229842	AUBURN	PA		08/18/2025		553							553	553			
100229847	ATHENS	GA		08/18/2025		246							246	246			
100229849	BURIEN	WA		08/18/2025		406							406	406			
100229855	FAIRHOPE	AL		08/18/2025		522							522	522			
100229860	TUCSON	AZ		08/18/2025		198							198	198			
100229862	LAS VEGAS	NV		08/18/2025		307							307	307			
100229870	CARY	NC		08/18/2025		99,999							99,999	99,999			
100229875	RANCHO CUCAMONGA	CA		08/18/2025		255							255	255			
100229876	SUNRISE BEACH	MO		08/18/2025		237							237	237			
100229880	GRAND JUNCTION	CO		08/18/2025		260							260	260			
100229882	TEMPE	AZ		08/18/2025		634							634	634			
100229895	HAPPY JACK	AZ		08/18/2025		280							280	280			
100229899	LEWES	DE		08/18/2025		30,200							30,200	30,200			
100229903	HEATHSVILLE	VA		08/18/2025		275							275	275			
100229905	RED OAK	TX		08/18/2025		351							351	351			
100229908	VICTORVILLE	CA		08/18/2025		232							232	232			
100229909	MONTROSE	CO		08/18/2025		385							385	385			
100229913	KENT CITY	MI		08/18/2025		210							210	210			
100229914	LA PUENTE	CA		08/18/2025		412							412	412			
100229920	CHANTILLY	VA		08/20/2025		557							557	557			
100229922	KATY	TX		08/20/2025		400							400	400			
100229923	HENRICO	VA		08/20/2025		238							238	238			
100229924	WHITTIER	CA		08/20/2025		519							519	519			
100229926	PORTSMOUTH	VA		08/20/2025		645							645	645			
100229928	GRANADA HILLS	CA		08/20/2025		547							547	547			
100229934	ROCKLIN	CA		08/20/2025		432							432	432			
100229936	ORLANDO	FL		08/20/2025		413							413	413			
100229937	PHOENIX	AZ		08/20/2025		189							189	189			
100229938	LAGUNA NIGUEL	CA		08/20/2025		1,171							1,171	1,171			
100229942	CHULA VISTA	CA		08/20/2025		515							515	515			
100229951	LOS ANGELES	CA		08/22/2025		362							362	362			
100229957	SUNBURY	OH		08/22/2025		886							886	886			
100229958	SEATTLE	WA		08/22/2025		401							401	401			
100229962	LOS ALAMITOS	CA		08/22/2025		770							770	770			
100229964	NEW BRAUNFELS	TX		08/22/2025		156							156	156			
100229968	RANCHO PALOS VERDES	CA		08/22/2025		558							558	558			
100229969	DENVER	CO		08/22/2025		369							369	369			
100229975	MAYFIELD HEIGHTS	OH		08/22/2025		529							529	529			
100230011	FRESNO	CA		08/22/2025		93							93	93			
100230014	ARABI	LA		08/22/2025		114							114	114			
100230018	NORTH MYRTLE BEACH	SC		08/25/2025		290							290	290			
100230022	ARKANSAS CITY	KS		08/25/2025		153							153	153			
100230025	MILFORD	DE		08/25/2025		124							124	124			
100230028	VANDALIA	OH		08/25/2025		127							127	127			
100230035	VERSAILLES	KY		08/25/2025		313							313	313			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100230041	HOLMES BEACH	FL		08/25/2025		687							687	687			
100230042	WESTLAKE	FL		08/25/2025		312							312	312			
100230043	CHICAGO HEIGHTS	IL		08/25/2025		140							140	140			
100230044	MANASSAS	VA		08/25/2025		107							107	107			
100230060	PLAINFIELD	IL		08/26/2025		240							240	240			
100230066	GRAND RAPIDS	MI		08/26/2025		123							123	123			
100230067	RICHMOND	TX		08/26/2025		339							339	339			
100230069	TALLAHASSEE	FL		08/26/2025		173							173	173			
100230071	RICHMOND	VA		08/26/2025		552							552	552			
100230073	FORNEY	TX		08/26/2025		159							159	159			
100230075	INDIAN WELLS	CA		08/26/2025		153							153	153			
100230077	OSCEOLA	IN		08/26/2025		234							234	234			
100230079	KENNER	LA		08/26/2025		83							83	83			
100230087	OWENSBORO	KY		08/26/2025		109							109	109			
100230099	FLOWER MOUND	TX		08/26/2025		211							211	211			
100230103	TAVARES	FL		08/26/2025		198							198	198			
100230108	WASHINGTON	DC		08/26/2025		739							739	739			
100230109	CLEVELAND	TN		08/26/2025		200							200	200			
100230122	ALEXANDRIA	VA		08/25/2025		402							402	402			
100230124	FORT COLLINS	CO		08/25/2025		732							732	732			
100230125	OCEANSIDE	CA		08/25/2025		370							370	370			
100230129	SOUTH LYON	MI		08/25/2025		865							865	865			
100230131	LA MIRADA	CA		08/25/2025		551							551	551			
100230133	SACRAMENTO	CA		08/25/2025		286							286	286			
100230135	LOS ANGELES	CA		08/25/2025		331							331	331			
100230137	CAMPO	CA		08/25/2025		1,345							1,345	1,345			
100230139	WILLIAMSTOWN	NJ		08/25/2025		328							328	328			
100230142	GIG HARBOR	WA		08/25/2025		861							861	861			
100230150	ISANTI	MN		08/25/2025		172							172	172			
100230172	INDIANAPOLIS	IN		08/29/2025		67							67	67			
100230194	RIVERVIEW	FL		08/29/2025		312							312	312			
100230195	INDIANAPOLIS	IN		08/29/2025		68							68	68			
100230197	LAKE SHORE	MD		08/29/2025		83							83	83			
100230230	CENTER POINT	TX		08/29/2025		106							106	106			
100230238	WILMINGTON	NC		08/29/2025		271							271	271			
100230256	OLATHE	KS		08/29/2025		183							183	183			
100230262	WEST CHESTER	PA		08/29/2025		415							415	415			
100230273	RIDGEWOOD	NJ		08/29/2025		364							364	364			
100230314	MIAMI	FL		08/29/2025		206							206	206			
100230328	GEORGETOWN	DE		08/29/2025		36							36	36			
100230335	SAN DIEGO	CA		08/29/2025		134							134	134			
100230337	CARSON CITY	NV		08/29/2025		33							33	33			
100230342	MANCELONA	MI		08/29/2025		293							293	293			
100230345	COLORADO SPRINGS	CO		08/29/2025		64							64	64			
100230358	SILVER SPRINGS	FL		08/29/2025		40							40	40			
100230361	MOREHEAD	KY		08/29/2025		212							212	212			
100230380	RED ROCK	AZ		08/29/2025		124							124	124			
100230385	BURLINGTON	WA		08/29/2025		85							85	85			
100230398	NEWARK	DE		08/29/2025		91							91	91			
100230423	SURPRISE	AZ		08/29/2025		82							82	82			
100230452	RIO RANCHO	NM		08/29/2025		648							648	648			

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100230462	LOS GATOS	CA		08/29/2025		98							98	98			
100230472	LAKE FOREST	CA		08/29/2025		350							350	350			
100230481	HENDERSON	NV		08/29/2025		434							434	434			
100230493	POULSBO	WA		08/29/2025		209							209	209			
100230505	SANDY	UT		08/29/2025		94							94	94			
100230508	BURLINGAME	CA		08/29/2025		361							361	361			
100230511	SEMINOLE	TX		08/29/2025		293							293	293			
100230539	BRYANT	AR		08/29/2025		142							142	142			
100230573	MANTECA	CA		08/29/2025		62							62	62			
100230586	CHERRY HILL	NJ		08/29/2025		275							275	275			
100230591	HUNTERSVILLE	NC		08/29/2025		105							105	105			
100230598	ORLANDO	FL		08/29/2025		122							122	122			
100230628	FONTANA	CA		08/29/2025		96							96	96			
100230635	DORAL	FL		08/29/2025		151							151	151			
100230647	LAKE OSWEGO	OR		08/29/2025		355							355	355			
100230673	COVINA	CA		08/29/2025		148							148	148			
100230674	SANTA CLARITA	CA		08/29/2025		36							36	36			
100230708	MECHANICSVILLE	VA		08/29/2025		413							413	413			
100230746	ELK GROVE	CA		08/29/2025		117							117	117			
100230753	COVINGTON	GA		08/29/2025		170							170	170			
100230772	CAPE CORAL	FL		08/29/2025		282							282	282			
100230778	PHOENIX	AZ		08/29/2025		199							199	199			
100230804	NEW BRITAIN	CT		08/29/2025		435							435	435			
100230812	TRABUCO CANYON	CA		08/29/2025		1,542							1,542	1,542			
100230830	ALEXANDRIA	VA		08/29/2025		500							500	500			
100230847	BONITA	CA		08/29/2025		14							14	14			
100230857	PHOENIX	AZ		08/29/2025		58							58	58			
100230878	RANCHO CUCAMONGA	CA		08/29/2025		659							659	659			
100230906	SUMMERVILLE	SC		08/29/2025		2,747							2,747	2,747			
100230917	TORRANCE	CA		08/29/2025		1,203							1,203	1,203			
100230945	SAN JOSE	CA		08/29/2025		1,392							1,392	1,392			
100230946	FRUIT HEIGHTS	UT		08/29/2025		503							503	503			
100230953	MOUNT VERNON	WA		08/29/2025		137							137	137			
100230961	MEMPHIS	TN		08/29/2025		143							143	143			
100230978	LAKEWOOD	CO		08/29/2025		2,300							2,300	2,300			
100231019	KEYPORT	NJ		08/29/2025		1							1	1			
100234698	RICHMOND	TX		08/28/2025		37,540							37,540	37,540			
100234699	SAN MATEO	CA		08/28/2025		962							962	962			
100234700	LAKE ELSINORE	CA		08/28/2025		230							230	230			
100234701	GRAND RAPIDS	MI		08/28/2025		127							127	127			
100234702	ROCHESTER	MN		08/28/2025		268							268	268			
100234703	KALISPELL	MT		08/28/2025		446							446	446			
100234704	PACOIMA	CA		08/28/2025		322							322	322			
100234705	AZUSA	CA		08/28/2025		321							321	321			
100234707	PHOENIX	AZ		08/28/2025		167							167	167			
100234712	BONNEY LAKE	WA		08/28/2025		376							376	376			
100234733	LOS ANGELES	CA		08/28/2025		242							242	242			
100234772	BRADENTON	FL		08/28/2025		235							235	235			
100234773	WILDWOOD	NJ		08/28/2025		337							337	337			
100234776	HAMPTON	VA		08/28/2025		1,664							1,664	1,664			
100234781	LEBANON	PA		08/28/2025		192							192	192			

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100234782	KISSIMMEE	FL		08/28/2025		307							307	307			
100234786	NORTHRIDGE	CA		08/28/2025		508							508	508			
100234793	GRANDVIEW	WA		08/28/2025		290							290	290			
100234794	PORT CHARLOTTE	FL		08/28/2025		210							210	210			
100234800	ADA	MI		08/28/2025		377							377	377			
100234802	NEWARK	OH		08/28/2025		153							153	153			
100234804	DELTONA	FL		08/28/2025		211							211	211			
100234808	CAMDENTON	MO		08/28/2025		773							773	773			
100234811	CRYSTAL BEACH	TX		08/28/2025		451							451	451			
100234815	PORT SAINT JOE	FL		08/28/2025		255							255	255			
100234816	BREMERTON	WA		08/28/2025		416							416	416			
100234818	JACKSONVILLE	OR		08/28/2025		3,314							3,314	3,314			
100234819	OCEAN CITY	MD		08/28/2025		246							246	246			
100234823	DAVENPORT	FL		08/28/2025		277							277	277			
100234824	SAN DIEGO	CA		08/28/2025		639							639	639			
100234830	PANAMA CITY	FL		08/28/2025		220							220	220			
100234833	FORT MOHAVE	AZ		08/28/2025		192							192	192			
100234837	SAINT AUGUSTINE	FL		08/28/2025		353							353	353			
100234839	PRUDENVILLE	MI		08/28/2025		427							427	427			
100234844	MILFORD	CT		08/28/2025		286							286	286			
100234846	BETTENDORF	IA		08/28/2025		210							210	210			
100234850	MEXICO BEACH	FL		08/28/2025		299							299	299			
100234852	OXNARD	CA		08/28/2025		285							285	285			
100234858	CHANDLER	AZ		08/28/2025		157							157	157			
100234863	HAMMONTON	NJ		08/28/2025		241							241	241			
100234874	ASHEVILLE	NC		08/28/2025		178							178	178			
100234875	PULLMAN	WA		08/28/2025		203							203	203			
100234877	PULLMAN	WA		08/28/2025		23,330							23,330	23,330			
100234878	INDIAN SHORES	FL		08/28/2025		544							544	544			
100234880	UNION	NJ		08/28/2025		247							247	247			
100234881	MIAMI	FL		08/28/2025		301							301	301			
100234882	WASILLA	AK		08/28/2025		524							524	524			
100234883	MCFARLAND	WI		08/28/2025		244							244	244			
100234884	LONG BEACH	CA		08/28/2025		679							679	679			
100234885	PHILADELPHIA	PA		08/28/2025		160							160	160			
100234886	SPARKS	NV		08/28/2025		462							462	462			
100234887	UNCASVILLE	CT		08/28/2025		193							193	193			
100234888	LAS VEGAS	NV		08/28/2025		503							503	503			
100234889	LAWRENCEVILLE	NJ		08/28/2025		195							195	195			
100234890	HOWELL	NJ		08/28/2025		567							567	567			
100234891	RICHMOND HILL	GA		08/28/2025		181							181	181			
100234892	BEVERLY	MA		08/28/2025		298							298	298			
100234893	KAILUA KONA	HI		08/28/2025		1,080							1,080	1,080			
100234894	MIDDLE RIVER	MD		08/28/2025		164							164	164			
100234895	DOWNEY	CA		08/28/2025		389							389	389			
100234896	BRADENTON	FL		08/28/2025		568							568	568			
100234897	TUSCALOOSA	AL		08/28/2025		437							437	437			
100234898	VERDI	CA		08/28/2025		251							251	251			
100234899	GREENWOOD	SC		08/28/2025		290							290	290			
100234900	VERNON	CT		08/28/2025		200							200	200			
100234901	CABOT	AR		08/28/2025		143							143	143			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234902	GRAFORD	TX		08/28/2025		261							261	261			
100234903	RANGELEY	ME		08/28/2025		205							205	205			
100234904	DULUTH	GA		08/28/2025		412							412	412			
100234905	OREM	UT		08/28/2025		545							545	545			
100234906	SAINT AUGUSTINE	FL		08/28/2025		502							502	502			
100234907	RUSSELLVILLE	MO		08/28/2025		184							184	184			
100234908	PLANO	TX		08/28/2025		311							311	311			
100234909	CHESTERFIELD	VA		08/28/2025		223							223	223			
100234910	MADISON HEIGHTS	VA		08/28/2025		169							169	169			
100234911	NEW ORLEANS	LA		08/28/2025		253							253	253			
100234912	GULF SHORES	AL		08/28/2025		342							342	342			
100234913	DALLAS	TX		08/28/2025		308							308	308			
100234914	COEUR D'ALENE	ID		08/28/2025		12,620							12,620	12,620			
100234915	FORT WORTH	TX		08/28/2025		213							213	213			
100234916	LOS ANGELES	CA		08/28/2025		587							587	587			
100234917	BOTHELL	WA		08/28/2025		412							412	412			
100234918	SAINT MARKS	FL		08/28/2025		166							166	166			
100234919	KISSIMMEE	FL		08/28/2025		235							235	235			
100234920	LAKE LURE	NC		08/28/2025		421							421	421			
100234921	MESQUITE	TX		08/28/2025		184							184	184			
100234922	LUBBOCK	TX		08/28/2025		652							652	652			
100234923	PAWTUCKET	RI		08/28/2025		266							266	266			
100234924	AUSTIN	TX		08/28/2025		250							250	250			
100234925	VANCOUVER	WA		08/28/2025		287							287	287			
100234926	AUSTIN	MN		08/28/2025		382							382	382			
100234927	AUGUSTA	ME		08/28/2025		327							327	327			
100234928	VISTA	CA		08/28/2025		173							173	173			
100234929	CHAPEL HILL	NC		08/28/2025		285							285	285			
100234930	ORLANDO	FL		08/28/2025		293							293	293			
100234931	SCHAUMBURG	IL		08/28/2025		174							174	174			
100234932	LANSDALE	PA		08/28/2025		285							285	285			
100234933	FORT LAUDERDALE	FL		08/28/2025		296							296	296			
100234934	OAK ISLAND	NC		08/28/2025		562							562	562			
100234935	MARIETTA	GA		08/28/2025		293							293	293			
100234936	DURHAM	NC		08/28/2025		212							212	212			
100234937	UNIVERSITY PARK	FL		08/28/2025		239							239	239			
100234938	LAS VEGAS	NV		08/28/2025		269							269	269			
100234939	SANTA FE	NM		08/28/2025		449							449	449			
100234940	GEORGETOWN	DE		08/28/2025		178							178	178			
100234941	LAKE ELSINORE	CA		08/28/2025		347							347	347			
100234942	LOVELAND	CO		08/28/2025		342							342	342			
100234943	CORPUS CHRISTI	TX		08/28/2025		330							330	330			
100234944	LAKE HAVASU CITY	AZ		08/28/2025		535							535	535			
100234945	KEKAHA	HI		08/28/2025		351							351	351			
100234946	COLORADO SPGS	CO		08/28/2025		361							361	361			
100234947	NORWALK	CT		08/28/2025		333							333	333			
100234948	LAKEMOOR	IL		08/28/2025		185							185	185			
100234949	TILGHMAN	MD		08/28/2025		328							328	328			
100234950	AMERICAN FORK	UT		08/28/2025		359							359	359			
100234951	ALBUQUERQUE	NM		08/28/2025		161							161	161			
100234952	HUGHSON	CA		08/28/2025		176							176	176			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100234953	SPRING	TX		08/28/2025		149							149	149			
100234954	TEMECULA	CA		08/28/2025		398							398	398			
100234955	LAS VEGAS	NV		08/28/2025		3,457							3,457	3,457			
100234956	CASA GRANDE	AZ		08/28/2025		186							186	186			
100234957	TUSCALOOSA	AL		08/28/2025		211							211	211			
100234958	BRICK	NJ		08/28/2025		431							431	431			
100234959	DELRAN	NJ		08/28/2025		179							179	179			
100234960	BELLINGHAM	WA		08/28/2025		471							471	471			
100234961	KILLEEN	TX		08/28/2025		203							203	203			
100234962	WATKINSVILLE	GA		08/28/2025		507							507	507			
100234963	DENNIS PORT	MA		08/28/2025		363							363	363			
100234964	NAGS HEAD	NC		08/28/2025		533							533	533			
100234965	TUCSON	AZ		08/28/2025		162							162	162			
100234966	LONGS	SC		08/28/2025		176							176	176			
100234967	WYLIE	TX		08/28/2025		174							174	174			
100234968	RANCHO CORDOVA	CA		08/28/2025		435							435	435			
100234969	CAPE CHARLES	VA		08/28/2025		544							544	544			
100234970	HOUSTON	TX		08/28/2025		223							223	223			
100234971	CHARLESTON	SC		08/28/2025		177							177	177			
100234972	REIDVILLE	SC		08/28/2025		228							228	228			
100234973	BOSTON	MA		08/28/2025		823							823	823			
100234974	DALTON	GA		08/28/2025		200							200	200			
100234975	DALTON	GA		08/28/2025		200							200	200			
100234976	CHICAGO	IL		08/28/2025		288							288	288			
100234977	SAN ANTONIO	TX		08/28/2025		177							177	177			
100234978	KENNETT SQUARE	PA		08/28/2025		236							236	236			
100234979	MOSELEY	VA		08/28/2025		242							242	242			
100234980	STAFFORD	VA		08/28/2025		346							346	346			
100234981	FREDERICKSBURG	VA		08/28/2025		467							467	467			
100234982	RANCHO CUCAMONGA	CA		08/28/2025		1,262							1,262	1,262			
100234983	HOUSTON	TX		08/28/2025		279							279	279			
100234984	LAKEWOOD	OH		08/28/2025		159							159	159			
100234985	HOBOKEN	NJ		08/28/2025		297							297	297			
100234986	LAKELAND	FL		08/28/2025		171							171	171			
100234987	GEORGETOWN	TX		08/28/2025		191							191	191			
100234988	PRESCOTT	AZ		08/28/2025		302							302	302			
100234989	CLIFTON	NJ		08/28/2025		643							643	643			
100234990	EVANSTON	IL		08/28/2025		418							418	418			
100234991	COLTON	CA		08/28/2025		267							267	267			
100234992	POMONA	CA		08/28/2025		495							495	495			
100234993	PALM BEACH GARDENS	FL		08/28/2025		647							647	647			
100234994	OROVILLE	CA		08/28/2025		150							150	150			
100234995	DAYTON	OH		08/28/2025		163							163	163			
100234996	HOMEWOOD	AL		08/28/2025		453							453	453			
100234997	INVERNESS	IL		08/28/2025		503							503	503			
100234998	VALLEJO	CA		08/28/2025		524							524	524			
100234999	CHESAPEAKE	VA		08/28/2025		521							521	521			
100235000	CHESAPEAKE	VA		08/28/2025		521							521	521			
100235001	BOSTON	MA		08/28/2025		629							629	629			
100235002	NEW ORLEANS	LA		08/28/2025		255							255	255			
100235003	FT MYERS	FL		08/28/2025		150							150	150			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235004	NEWTON CENTER	MA		08/28/2025		826							826	826			
100235005	ESCONDIDO	CA		08/28/2025		480							480	480			
100235006	NEW ORLEANS	LA		08/28/2025		352							352	352			
100235007	FRESNO	CA		08/28/2025		176							176	176			
100235008	MANDEVILLE	LA		08/28/2025		172							172	172			
100235009	WOLFEBORO	NH		08/28/2025		452							452	452			
100235010	DAWSONVILLE	GA		08/28/2025		241							241	241			
100235011	MOUNT DORA	FL		08/28/2025		331							331	331			
100235012	BROOMFIELD	CO		08/28/2025		199							199	199			
100235013	SALT LAKE CITY	UT		08/28/2025		524							524	524			
100235014	PHOENIX	AZ		08/28/2025		270							270	270			
100235015	INDIANAPOLIS	IN		08/28/2025		293							293	293			
100235016	TACOMA	WA		08/28/2025		287							287	287			
100235017	ONTARIO	CA		08/28/2025		393							393	393			
100235018	LYNN	MA		08/28/2025		471							471	471			
100235019	DOWNINGTOWN	PA		08/28/2025		436							436	436			
100235020	SAINT LOUIS	MO		08/28/2025		223							223	223			
100235021	CLIFTON	NJ		08/28/2025		377							377	377			
100235022	ROUGEMONT	NC		08/28/2025		359							359	359			
100235023	CYPRESS	TX		08/28/2025		226							226	226			
100235024	NOKOMIS	FL		08/28/2025		198							198	198			
100235025	CLEVELAND HEIGHTS	OH		08/28/2025		232							232	232			
100235026	VENTURA	CA		08/28/2025		300							300	300			
100235027	FRESNO	CA		08/28/2025		253							253	253			
100235028	SAVANNAH	GA		08/28/2025		244							244	244			
100235029	CORONA	CA		08/28/2025		225							225	225			
100235030	DOYLESTOWN	PA		08/28/2025		199							199	199			
100235031	GULF SHORES	AL		08/28/2025		399							399	399			
100235032	COLUMBUS	OH		08/28/2025		216							216	216			
100235033	YOUNGSTOWN	OH		08/28/2025		186							186	186			
100235034	MARINA	CA		08/28/2025		572							572	572			
100235035	RICHMOND	VA		08/28/2025		155							155	155			
100235036	AMOLD	MD		08/28/2025		293							293	293			
100235037	SEBAGO	ME		08/28/2025		284							284	284			
100235038	ORLANDO	FL		08/28/2025		280							280	280			
100235039	ORLANDO	FL		08/28/2025		174							174	174			
100235040	CHICAGO	IL		08/28/2025		214							214	214			
100235041	KISSIMMEE	FL		08/28/2025		225							225	225			
100235042	ROCKLIN	CA		08/28/2025		362							362	362			
100235043	SACRAMENTO	CA		08/28/2025		343							343	343			
100235044	LONG BEACH	CA		08/28/2025		1,159							1,159	1,159			
100235045	IRVING	TX		08/28/2025		204							204	204			
100235046	HOFFMAN ESTATES	IL		08/28/2025		212							212	212			
100235047	HANSVILLE	WA		08/28/2025		300							300	300			
100235048	SAN ANTONIO	TX		08/28/2025		150							150	150			
100235049	AUSTIN	TX		08/28/2025		473							473	473			
100235050	FLOWER MOUND	TX		08/28/2025		280							280	280			
100235051	PALMER	AK		08/28/2025		336							336	336			
100235052	COLORADO SPRINGS	CO		08/28/2025		460							460	460			
100235053	GAINESVILLE	GA		08/28/2025		201							201	201			
100235054	GONZALES	LA		08/28/2025		286							286	286			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235055	DARTMOUTH	MA		08/28/2025		405							405	405			
100235056	STILLWATER	OK		08/28/2025		208							208	208			
100235057	JACKSON	NJ		08/28/2025		306							306	306			
100235058	SAN ANTONIO	TX		08/28/2025		178							178	178			
100235059	TONEY	AL		08/28/2025		175							175	175			
100235060	ELK GROVE	CA		08/28/2025		359							359	359			
100235061	COSBY	TN		08/28/2025		225							225	225			
100235062	CHARLOTTE	NC		08/28/2025		254							254	254			
100235063	DAYTONA BEACH	FL		08/28/2025		156							156	156			
100235064	LAS VEGAS	NV		08/28/2025		247							247	247			
100235065	CLEVELAND	TN		08/28/2025		233							233	233			
100235066	HOWELL	NJ		08/28/2025		402							402	402			
100235067	SALINAS	CA		08/28/2025		334							334	334			
100235068	VACAVILLE	CA		08/28/2025		366							366	366			
100235069	LYNNWOOD	WA		08/28/2025		416							416	416			
100235070	JOHNS CREEK	GA		08/28/2025		530							530	530			
100235071	COLUMBUS	OH		08/28/2025		213							213	213			
100235072	ROCHESTER	MN		08/28/2025		171							171	171			
100235073	BLUFFDALE	UT		08/28/2025		483							483	483			
100235074	SCHAUMBURG	IL		08/28/2025		186							186	186			
100235075	MURRIETA	CA		08/28/2025		315							315	315			
100235076	LYNN	MA		08/28/2025		556							556	556			
100235077	JURUPA VALLEY	CA		08/28/2025		422							422	422			
100235078	WESLACO	TX		08/28/2025		174							174	174			
100235079	CHICAGO	IL		08/28/2025		253							253	253			
100235080	MINNEAPOLIS	MN		08/28/2025		342							342	342			
100235081	HAYWARD	CA		08/28/2025		431							431	431			
100235082	GREENSBORO	NC		08/28/2025		294							294	294			
100235083	MESA	AZ		08/28/2025		331							331	331			
100235084	KAPOLEI	HI		08/28/2025		289							289	289			
100235085	HOUSTON	TX		08/28/2025		276							276	276			
100235086	COLLEGE STATION	TX		08/28/2025		252							252	252			
100235087	SACRAMENTO	CA		08/28/2025		308							308	308			
100235088	CORPUS CHRISTI	TX		08/28/2025		206							206	206			
100235089	CYPRESS	TX		08/28/2025		711							711	711			
100235090	BAINBRIDGE ISLAND	WA		08/28/2025		382							382	382			
100235091	WALTHAM	MA		08/28/2025		462							462	462			
100235092	BUTTE	MT		08/28/2025		278							278	278			
100235093	PUNTA GORDA	FL		08/28/2025		241							241	241			
100235094	LAS VEGAS	NV		08/28/2025		198							198	198			
100235095	CHICAGO	IL		08/28/2025		2,167							2,167	2,167			
100235096	VANCOUVER	WA		08/28/2025		381							381	381			
100235097	RICHLAND	WA		08/28/2025		275							275	275			
100235098	HUDSON	NH		08/28/2025		209							209	209			
100235099	LEAVENWORTH	WA		08/28/2025		353							353	353			
100235100	CENTRAL POINT	OR		08/28/2025		458							458	458			
100235101	DIVIDE	CO		08/28/2025		178							178	178			
100235102	SUNRIVER	OR		08/28/2025		296							296	296			
100235103	ARLINGTON	TX		08/28/2025		206							206	206			
100235104	ROSELLE	IL		08/28/2025		174							174	174			
100235105	ARLINGTON	TX		08/28/2025		216							216	216			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100235106	LAS VEGAS	NV		08/28/2025		341							341	341			
100235107	ROSEBURG	OR		08/28/2025		251							251	251			
100235108	LOGAN	UT		08/28/2025		270							270	270			
100235109	GREENVILLE	SC		08/28/2025		432							432	432			
100235110	MARYSVILLE	WA		08/28/2025		286							286	286			
100235111	CUMMING	GA		08/28/2025		358							358	358			
100235112	MIDDLETON	WI		08/28/2025		235							235	235			
100235113	SCOTTSDALE	AZ		08/28/2025		679							679	679			
100235114	PERRIS	CA		08/28/2025		301							301	301			
100235115	HIGHLANDS RANCH	CO		08/28/2025		240							240	240			
100235116	STREAMWOOD	IL		08/28/2025		195							195	195			
100235117	GREENVILLE	NC		08/28/2025		213							213	213			
100235118	MYRTLE BEACH	SC		08/28/2025		252							252	252			
100235119	TEMECULA	CA		08/28/2025		391							391	391			
100235120	MANTECA	CA		08/28/2025		245							245	245			
100235121	FREMONT	CA		08/28/2025		356							356	356			
100235122	PACIFIC CITY	OR		08/28/2025		280							280	280			
100235123	ORANGE	CA		08/28/2025		482							482	482			
100235124	LAVEEN	AZ		08/28/2025		284							284	284			
100235125	HERMITAGE	TN		08/28/2025		189							189	189			
100235126	COCKEYSVILLE	MD		08/28/2025		491							491	491			
100235127	EDINBURG	TX		08/28/2025		321							321	321			
100235128	PANAMA CITY BEACH	FL		08/28/2025		356							356	356			
100235132	RANCHO CORDOVA	CA		08/28/2025		271							271	271			
100235133	CORAL SPRINGS	FL		08/28/2025		802							802	802			
100235142	SUSSEX	NJ		08/28/2025		863							863	863			
100235147	PHOENIX	AZ		08/28/2025		160							160	160			
100235153	HIALEAH	FL		08/28/2025		234							234	234			
100235155	NOLENSVILLE	TN		08/28/2025		10,000							10,000	10,000			
100235167	ELK GROVE	CA		08/28/2025		1,781							1,781	1,781			
100235174	NORTHPORT	AL		08/28/2025		208							208	208			
100235182	WOODLAND	CA		08/28/2025		500							500	500			
100235183	AGOURA HILLS	CA		08/28/2025		224							224	224			
100235184	STERLING	VA		08/28/2025		413							413	413			
100235192	NORRISTOWN	PA		08/28/2025		293							293	293			
100235194	WOODBRIDGE	VA		08/28/2025		3,000							3,000	3,000			
100235196	HENRICO	VA		08/28/2025		254							254	254			
100235213	ESTERO	FL		08/28/2025		228							228	228			
100235216	CLARKSTON	MI		08/28/2025		91							91	91			
100235253	MOORE	SC		08/29/2025		116							116	116			
100235257	MERCED	CA		08/29/2025		224							224	224			
100235265	ALLENTOWN	PA		08/29/2025		142							142	142			
100235268	NEW PORT RICHEY	FL		08/29/2025		1,885							1,885	1,885			
100235271	LAS VEGAS	NV		08/29/2025		765							765	765			
100235286	OAKLAND	CA		08/29/2025		456							456	456			
100235293	PHOENIX	AZ		08/29/2025		127							127	127			
100235295	RALEIGH	NC		08/29/2025		396							396	396			
100235298	CASA GRANDE	AZ		08/29/2025		162							162	162			
100235299	SUN VALLEY	CA		08/29/2025		1,042							1,042	1,042			
100235302	HIGHTSTOWN	NJ		08/29/2025		156							156	156			
100235315	HUNTINGTON BEACH	CA		08/29/2025		500							500	500			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100235323	WHITE HOUSE	TN		08/29/2025		18,180							18,180	18,180			
100235324	LITCHFIELD PARK	AZ		08/29/2025		426							426	426			
100235346	ROY	UT		08/29/2025		200							200	200			
100235390	LA MIRADA	CA		08/29/2025		503							503	503			
100235408	POWAY	CA		08/29/2025		1,240							1,240	1,240			
100235419	CARLSBAD	CA		08/29/2025		210							210	210			
100235436	APEX	NC		08/29/2025		349							349	349			
100235444	UNITED KINGDOM	GBR		08/28/2025		(1)							(1)		1		1
100235456	UNITED KINGDOM	GBR		08/28/2025													
100235475	UNITED KINGDOM	GBR		08/28/2025													
100235476	UNITED KINGDOM	GBR		08/28/2025													
100235478	UNITED KINGDOM	GBR		08/28/2025													
100235496	VEENOORD	NLD		08/28/2025		(2)							(2)		2		2
100235497	VEENOORD	NLD		08/28/2025													
100235498	ZOETERMEER	NLD		08/28/2025		(5)							(5)		5		5
100235499	ZOETERMEER	NLD		08/28/2025		(3)							(3)		3		3
100235500	S-GRAVENHAGE	NLD		08/28/2025		(5)							(5)		5		5
100235501	S-GRAVENHAGE	NLD		08/28/2025		(8)							(8)		8		8
100235502	S-GRAVENHAGE	NLD		08/28/2025		(1)							(1)		1		1
100235503	S-GRAVENHAGE	NLD		08/28/2025		(10)							(10)		10		10
100235504	S-GRAVENHAGE	NLD		08/28/2025		(4)							(4)		4		4
100235505	S-GRAVENHAGE	NLD		08/28/2025		(4)							(4)		4		4
100235506	S-GRAVENHAGE	NLD		08/28/2025		(4)							(4)		4		4
100235507	S-GRAVENHAGE	NLD		08/28/2025		(10)							(10)		10		10
100235508	S-GRAVENHAGE	NLD		08/28/2025		(7)							(7)		7		7
100235509	AMSTELVEEN	NLD		08/28/2025		(5)							(5)		5		5
100235510	EINDHOVEN	NLD		08/28/2025		(12)							(12)		12		12
100235511	GOUDA	NLD		08/28/2025		(14)							(14)		14		14
100235512	GOUDA	NLD		08/28/2025		152							152	154	2		2
100235513	VENRAY	NLD		08/28/2025		(11)							(11)		11		11
100235514	VENRAY	NLD		08/28/2025		(11)							(11)		11		11
100235515	S-GRAVENHAGE	NLD		08/28/2025		(8)							(8)		8		8
100235516	DELFT	NLD		08/28/2025		(96)							(96)		96		96
100235517	ENSCHEDE	NLD		08/28/2025		(62)							(62)		62		62
100235518	ENSCHEDE	NLD		08/28/2025		424							424	432	8		8
100235519	STADSKANAAL	NLD		08/28/2025		(6)							(6)		6		6
100235520	BUSSUM	NLD		08/28/2025		(17)							(17)		17		17
100235521	AMSTERDAM	NLD		08/28/2025		(6)							(6)		6		6
100235522	AMSTERDAM	NLD		08/28/2025		(18)							(18)		18		18
100235523	VENLO	NLD		08/28/2025		(5)							(5)		5		5
100235524	VENLO	NLD		08/28/2025		(6)							(6)		6		6
100235525	ROTTERDAM	NLD		08/28/2025		(7)							(7)		7		7
100235526	ROTTERDAM	NLD		08/28/2025													
100235527	SCHIEDAM	NLD		08/28/2025		(13)							(13)		13		13
100235528	SCHIEDAM	NLD		08/28/2025		2							106	108	2		2
100235529	ROTTERDAM	NLD		08/28/2025		(13)							(13)		13		13
100235530	S-GRAVENHAGE	NLD		08/28/2025		(75)							(75)		75		75
100235531	S-GRAVENHAGE	NLD		08/28/2025		(64)							(64)		64		64
100235532	LEEUWARDEN	NLD		08/28/2025		(17)							(17)		17		17
100235533	LEEUWARDEN	NLD		08/28/2025		100							100	102	2		2
100235534	LEEUWARDEN	NLD		08/28/2025		(18)							(18)		18		18

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235535	LEEUWARDEN	NLD		08/28/2025		157							157	161	4		4
100235536	LEEUWARDEN	NLD		08/28/2025		(31)							(31)		31		31
100235537	LEEUWARDEN	NLD		08/28/2025		267							267	274	7		7
100235538	S-GRAVENHAGE	NLD		08/28/2025		(5,829)						5,787	(42)		42		42
100235539	ROTTERDAM	NLD		08/28/2025		(20)							(20)		20		20
100235540	BREDA	NLD		08/28/2025		(7)							(7)		7		7
100235541	BREDA	NLD		08/28/2025													
100235542	TILBURG	NLD		08/28/2025		(8)							(8)		8		8
100235543	TILBURG	NLD		08/28/2025		(1)							(1)		1		1
100235544	DORDRECHT	NLD		08/28/2025		(3)							(3)		3		3
100235545	LEEUWARDEN	NLD		08/28/2025		(49)							(49)		49		49
100235546	LEEUWARDEN	NLD		08/28/2025		272							272	278	6		6
100235547	AMSTERDAM	NLD		08/28/2025		(7)							(7)		7		7
100235548	VLAARDINGEN	NLD		08/28/2025		(20)							(20)		20		20
100235549	VLAARDINGEN	NLD		08/28/2025		(10)							(10)		10		10
100235550	VLAARDINGEN	NLD		08/28/2025		341							341	347	6		6
100235551	ALMERE	NLD		08/28/2025		(21)							(21)		21		21
100235552	ALMERE	NLD		08/28/2025		142							142	145	3		3
100235553	S-GRAVENHAGE	NLD		08/28/2025		(5)							(5)		5		5
100235554	HOOGEVEEN	NLD		08/28/2025		(11)							(11)		11		11
100235555	TIEL	NLD		08/28/2025		(16)							(16)		16		16
100235556	AMSTERDAM	NLD		08/28/2025		(114)							(114)		114		114
100235557	AMSTERDAM	NLD		08/28/2025		838							838	855	16		16
100235558	AMSTERDAM	NLD		08/28/2025		(79)							(79)		79		79
100235559	AMSTERDAM	NLD		08/28/2025		185							185	188	4		4
100235560	FARMSUM	NLD		08/28/2025		(4)							(4)		4		4
100235561	DEN HAAG	NLD		08/28/2025		(60)							(60)		60		60
100235562	ENSCHEDE	NLD		08/28/2025		(8)							(8)		8		8
100235563	ENSCHEDE	NLD		08/28/2025		(1)							(1)		1		1
100235564	S-GRAVENHAGE	NLD		08/28/2025		(4)							(4)		4		4
100235565	SCHIEDAM	NLD		08/28/2025		(7)							(7)		7		7
100235566	SCHIEDAM	NLD		08/28/2025		49							49	50	1		1
100235567	ALMERE	NLD		08/28/2025		(7)							(7)		7		7
100235568	GEMERT	NLD		08/28/2025		(27)							(27)		27		27
100235569	MAASTRICHT	NLD		08/28/2025		(29)							(29)		29		29
100235570	ROTTERDAM	NLD		08/28/2025		(14)							(14)		14		14
100235571	ROTTERDAM	NLD		08/28/2025		(1)							(1)		1		1
100235572	TERNEUZEN	NLD		08/28/2025		(3)							(3)		3		3
100235573	TERNEUZEN	NLD		08/28/2025		(1)							(1)		1		1
100235574	ROTTERDAM	NLD		08/28/2025		(9)							(9)		9		9
100235575	ROTTERDAM	NLD		08/28/2025		(1)							(1)		1		1
100235576	S-GRAVENHAGE	NLD		08/28/2025		(59)							(59)		59		59
100235577	S-GRAVENHAGE	NLD		08/28/2025		(28)							(28)		28		28
100235578	ROTTERDAM	NLD		08/28/2025		(9)							(9)		9		9
100235579	LEEUWARDEN	NLD		08/28/2025		(15)							(15)		15		15
100235580	HILVERSUM	NLD		08/28/2025		(3)							(3)		3		3
100235581	S-GRAVENHAGE	NLD		08/28/2025		(12)							(12)		12		12
100235582	S-GRAVENHAGE	NLD		08/28/2025		(1)							(1)		1		1
100235583	ROTTERDAM	NLD		08/28/2025		(32)							(32)		32		32
100235584	AMSTERDAM	NLD		08/28/2025		(38)							(38)		38		38
100235585	ROTTERDAM	NLD		08/28/2025		(26)							(26)		26		26

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100235586	HOOGEZAND	NLD		08/28/2025		(12)							(12)		12		12
100235587	DELFT	NLD		08/28/2025		(10)							(10)		10		10
100235588	DELFT	NLD		08/28/2025													
100235589	ROTTERDAM	NLD		08/28/2025		(42)							(42)		42		42
100235590	WAGENINGEN	NLD		08/28/2025		(13)							(13)		13		13
100235591	ROTTERDAM	NLD		08/28/2025		(2)							(2)		2		2
100235592	S-GRAVENHAGE	NLD		08/28/2025		(11)							(11)		11		11
100235593	AMSTERDAM	NLD		08/28/2025		(46)							(46)		46		46
100235594	AMTERDAM	NLD		08/28/2025		(5)							(5)		5		5
100235595	AMTERDAM	NLD		08/28/2025		(4)							(4)		4		4
100235596	LELYSTAD	NLD		08/28/2025		(4)							(4)		4		4
100235597	GRONINGEN	NLD		08/28/2025		(11)							(11)		11		11
100235598	GRONINGEN	NLD		08/28/2025		(1)							(1)		1		1
100235599	UTRECHT	NLD		08/28/2025		(16)							(16)		16		16
100235600	S-GRAVENHAGE	NLD		08/28/2025		(7)							(7)		7		7
100235638	YUMA	AZ		08/29/2025		132							132	132			
100235642	PALMETTO	FL		08/29/2025		283							283	283			
100235643	PORT ST JOE	FL		08/29/2025		418							418	418			
100235657	SANFORD	FL		08/29/2025		240							240	240			
100235658	PHILADELPHIA	PA		08/29/2025		138							138	138			
100235671	MYRTLE BEACH	SC		08/29/2025		374							374	374			
100235678	QUEEN CREEK	AZ		08/29/2025		589							589	589			
403056532	ELGIN	IL		08/18/2025		669							669	669			
403057422	CINCINNATI	KY		08/18/2025		4,866							4,866	4,866			
403057897	UNIVERSITY HEIGHTS	OH		08/18/2025		1,649							1,649	1,649			
3350105339	MELBOURNE BEACH	FL		07/29/2025		2,071							2,071	2,071			
3510118753	OCALA	FL		07/15/2025		429,229							429,229	429,229			
3510118755	OCALA	FL		07/15/2025		182,850							182,850	182,850			
3510125336	JACKSONVILLE	FL		08/01/2025		154,375							154,375	154,375			
500005083003	MADE	NLD		07/31/2025		(4)							(4)		4		4
500005965001	ETTEN-LEUR	NLD		07/31/2025		(81)							(81)		81		81
500006101001	HAARLEM	NLD		07/31/2025		(48)							(48)		48		48
500006227001	STEENWIJK	NLD		07/31/2025		(180)							(180)		180		180
500006300001	GORINCHEM	NLD		07/31/2025		105							105	110	5		5
500006300002	GORINCHEM	NLD		07/31/2025		(19)							(19)		19		19
500006316001	VUGHT	NLD		07/31/2025		(20)							(20)		20		20
500006440001	AMSTERDAM	NLD		07/31/2025		(13)							(13)		13		13
500006455001	DRACHTEN	NLD		07/31/2025		(20)							(20)		20		20
500006467001	DEN HAAG	NLD		07/31/2025		(19)							(19)		19		19
500006467002	DEN HAAG	NLD		07/31/2025		99							99	104	5		5
500006575001	VELDHOVEN	NLD		07/31/2025		(25)							(25)		25		25
500006575002	VELDHOVEN	NLD		07/31/2025		146							146	153	7		7
500006583001	AMSTERDAM	NLD		07/31/2025		(59)							(59)		59		59
500006583002	AMSTERDAM	NLD		07/31/2025		173							173	182	10		10
500006587001	AMSTERDAM	NLD		07/31/2025		(31)							(31)		31		31
500006587002	AMSTERDAM	NLD		07/31/2025		268							268	280	12		12
500006593001	S-GRAVENHAGE	NLD		07/31/2025		(27)							(27)		27		27
500006595001	GRONINGEN	NLD		07/31/2025		(21)							(21)		21		21
500006595002	GRONINGEN	NLD		07/31/2025		118							118	124	6		6
500006605002	ENSCHEDE	NLD		08/29/2025		(6,513)						6,438	(74)		74		74
500006625001	AMSTERDAM	NLD		07/31/2025		(3,693)						3,661	(32)		32		32

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
500006625002	AMSTERDAM	NLD		07/31/2025		(219)						330	111	117	6		6
500006643001	AMSTERDAM	NLD		07/31/2025		(80)							(80)		80		80
500006643002	AMSTERDAM	NLD		07/31/2025		244							244	256	12		12
500006699001	S-GRAVENHAGE	NLD		07/31/2025		(14)							(14)		14		14
500006712001	EMMEN	NLD		07/31/2025		(6,229)						6,213	(16)		16		16
500006718001	S-GRAVENHAGE	NLD		07/31/2025		(26)							(26)		26		26
500006718002	S-GRAVENHAGE	NLD		07/31/2025		155							155	162	8		8
500006733001	LOCHEM	NLD		07/31/2025		(16)							(16)		16		16
500006733002	LOCHEM	NLD		07/31/2025		92							92	97	5		5
500006735001	VORDEN	NLD		07/31/2025		(44)							(44)		44		44
500006745001	RIDDERKERK	NLD		07/31/2025		(9)							(9)		9		9
500006756001	ROOSENDAAL	NLD		07/31/2025		(47)							(47)		47		47
500006791001	S-GRAVENHAGE	NLD		07/31/2025		(11)							(11)		11		11
500006791002	S-GRAVENHAGE	NLD		07/31/2025		64							64	67	3		3
500006792001	S-GRAVENHAGE	NLD		07/31/2025		(8)							(8)		8		8
500006792002	S-GRAVENHAGE	NLD		07/31/2025		48							48	50	2		2
500006855001	ZAANDAM	NLD		08/29/2025		147							147	150	3		3
500006855002	ZAANDAM	NLD		08/29/2025		(7)							(7)		7		7
0299999. Mortgages with partial repayments						472,499,486		17,348,443	20,768		17,327,675	(273,416)	489,553,745	495,832,996	7,020,050	(740,799)	6,279,251
100169288	DAVENPORT	FL		09/27/2024	07/31/2025	844,315		(270)			(270)		844,044	843,257		(787)	(787)
100180669	LAKE ARROWHEAD	CA		11/26/2024	07/31/2025	697,514		(149)			(149)		697,364	708,479		11,114	11,114
100175002	FLAGLER BEACH	FL		10/31/2024	07/31/2025	628,381		(180)			(180)		628,201	627,696		(505)	(505)
100133853	ST PETERSBURG	FL		10/20/2023	07/31/2025	541,316							541,316	520,759		(20,557)	(20,557)
100185405	BELL	CA		12/20/2024	08/31/2025	483,528		7			7		483,535	483,528		(7)	(7)
100132430	TAMPA	FL		11/03/2023	08/31/2025	466,581							466,581	459,211		(7,369)	(7,369)
100143092	JACKSON	NJ		02/16/2024	07/31/2025	460,793		(92)			(92)		460,701	460,972		271	271
100142514	BOUND BROOK	NJ		02/08/2024	07/31/2025	450,429		(105)			(105)		450,325	450,429		104	104
100151752	DAYTON	TX		05/10/2024	08/31/2025	393,733		(111)			(111)		393,621	403,242		9,621	9,621
100148496	DALLAS	TX		04/12/2024	08/31/2025	371,937		(102)			(102)		371,835	372,183		348	348
100174918	LAFAYETTE	IN		10/31/2024	07/31/2025	340,830		(97)			(97)		340,732	340,467		(265)	(265)
100070659	WEST ORANGE	NJ		10/01/2021	09/30/2025	337,022		73			73		337,095	339,588		2,494	2,494
100171944	AUSTIN	TX		10/17/2024	08/31/2025	332,907		(101)			(101)		332,806	332,875		69	69
100070730	DES MOINES	WA		10/01/2021	09/30/2025	329,778		94			94		329,872	331,030		1,158	1,158
100062329	GRANTSVILLE	UT		07/01/2021	09/30/2025	291,822		106			106		291,927	295,425		3,497	3,497
100182653	PANAMA CITY BEACH	FL		12/12/2024	07/31/2025	287,539		(45)			(45)		287,494	287,745		251	251
100148170	NEW BRITAIN	CT		05/15/2024	08/31/2025	283,625		(104)			(104)		283,520	283,227		(293)	(293)
100066929	SAND SPRINGS	OK		08/02/2021	09/30/2025	283,490		(23)			(23)		283,467	283,160		(307)	(307)
100174938	MACON	GA		10/31/2024	07/31/2025	245,448		(69)			(69)		245,379	245,322		(57)	(57)
100174571	HOUSTON	TX		10/31/2024	07/31/2025	243,497		(62)			(62)		243,435	243,454		19	19
100066801	FORT MYERS	FL		08/02/2021	09/30/2025	217,695		3			3		217,698	211,188		(6,510)	(6,510)
100070619	UTICA	NY		10/01/2021	08/31/2025	216,234		12			12		216,246	216,487		241	241
100077103	RIO LINDA	CA		01/03/2022	07/31/2025	197,401		29			29		197,431	200,402		2,971	2,971
100067307	CANTONMENT	FL		08/02/2021	09/30/2025	190,488		(218)			(218)		190,270	185,780		(4,490)	(4,490)
100174625	PARMA	OH		10/31/2024	07/31/2025	186,759		(46)			(46)		186,713	186,606		(108)	(108)
100064555	VICTORVILLE	CA		07/01/2021	09/30/2025	158,103		3			3		158,106	156,031		(2,075)	(2,075)
100073422	MEMPHIS	TN		11/01/2021	08/31/2025	154,839		40			40		154,879	156,714		1,835	1,835
100147609	COLORADO SPRINGS	CO		04/04/2024	08/31/2025	153,486		(84)			(84)		153,402	164,840		11,438	11,438
100063273	MARTHASVILLE	MO		07/01/2021	09/30/2025	151,480		105			105		151,584	153,497		1,912	1,912
100064408	REYNOLDSBURG	OH		07/01/2021	09/30/2025	137,907		(471)			(471)		137,436	132,365		(5,071)	(5,071)
100061051	BETHLEHEM	GA		06/01/2021	07/31/2025	135,550							135,550	131,404		(4,146)	(4,146)
100073387	GOOSE CREEK	SC		11/01/2021	09/30/2025	134,677		44			44		134,721	135,510		789	789

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100060451	EL PASO	TX		06/01/2021	09/30/2025	130,675		(16)			(16)		130,659	130,087		(572)	(572)
100066185	THEODORE	AL		08/02/2021	09/30/2025	130,346		(2)			(2)		130,344	130,807		464	464
100149145	WILLIAMSBURG	VA		04/22/2024	08/31/2025	131,062		(62)			(62)		131,000	137,731		6,732	6,732
100174893	COLUMBIA	SC		10/31/2024	07/31/2025	128,380							128,380	128,392		11	11
100062567	BARTLESVILLE	OK		07/01/2021	09/30/2025	122,287		(7)			(7)		122,280	118,592		(3,688)	(3,688)
100064503	WICHITA	KS		07/01/2021	07/31/2025	123,965		(64)			(64)		123,902	121,701		(2,201)	(2,201)
100061783	NEW CASTLE	DE		07/01/2021	07/31/2025	122,827		(21)			(21)		122,807	119,514		(3,292)	(3,292)
100066472	SAINT CHARLES	MO		08/02/2021	09/30/2025	110,625		182			182		110,807	112,133		1,326	1,326
100064376	BRIDGETON	NJ		07/01/2021	08/31/2025	104,785							104,785	87,029		(17,756)	(17,756)
100061848	ROCK ISLAND	IL		07/01/2021	07/31/2025	104,363							104,363	102,084		(2,279)	(2,279)
100075025	SHARPSVILLE	IN		12/01/2021	09/30/2025	103,201		(8)			(8)		103,193	101,331		(1,862)	(1,862)
100174509	WORTH	IL		10/31/2024	07/31/2025	99,473		(32)			(32)		99,441	99,354		(86)	(86)
100071075	MAPLE HEIGHTS	OH		10/01/2021	07/31/2025	99,589							99,589	90,020		(9,569)	(9,569)
100066922	FLORISSANT	MO		08/02/2021	07/31/2025	98,529							98,529	94,862		(3,667)	(3,667)
100061357	LOUISVILLE	KY		06/01/2021	07/31/2025	95,812							95,812	95,489		(323)	(323)
100066587	WARREN	MI		08/02/2021	09/30/2025	79,331							79,331	80,653		1,322	1,322
100066486	BRISTOL	PA		08/02/2021	08/31/2025	112,659		(15)			(15)		112,643	113,585		942	942
100063708	DETROIT	MI		07/01/2021	08/31/2025	64,802		9			9		64,811	62,853		(1,958)	(1,958)
100066685	YOUNGSTOWN	OH		08/02/2021	07/31/2025	61,919		(3)			(3)		61,917	62,155		238	238
100076951	WYANDOTTE	MI		01/03/2022	09/30/2025	58,352		33			33		58,386	59,014		628	628
100067192	SAVANNAH	TN		08/02/2021	07/31/2025	48,908		(221)			(221)		48,688	47,514		(1,174)	(1,174)
100070756	MESQUITE	TX		10/01/2021	09/30/2025	38,642		14			14		38,656	38,726		70	70
100076963	ADKINS	TX		01/03/2022	08/31/2025	31,079		(81)			(81)		30,998	32,574		1,576	1,576
100192825	CORAL SPRINGS	FL		02/10/2025	07/31/2025	623,922		(160)			(160)		623,762	623,959		197	197
100192934	GARLAND	TX		02/10/2025	07/31/2025	423,454		(106)			(106)		423,348	423,491		143	143
100177144	LAKE WORTH	FL		01/16/2025	08/31/2025	422,936		(181)			(181)		422,755	422,438		(317)	(317)
100192810	ROSEVILLE	CA		02/10/2025	07/31/2025	366,918		(75)			(75)		366,843	367,063		220	220
100177402	SHEBOYGAN	WI		01/16/2025	08/31/2025	341,548		(141)			(141)		341,407	341,156		(251)	(251)
100177403	ATLANTA	GA		01/16/2025	08/31/2025	318,389		(138)			(138)		318,251	318,000		(251)	(251)
100201953	MIAMI	FL		03/18/2025	08/31/2025	307,069		(93)			(93)		306,976	306,840		(136)	(136)
100177482	ANGOLA	NY		01/16/2025	08/31/2025	277,669		(110)			(110)		277,560	277,364		(195)	(195)
100177503	BROOMFIELD	CO		01/16/2025	08/31/2025	227,191		(86)			(86)		227,105	226,930		(175)	(175)
100177634	SUMMERVILLE	SC		01/16/2025	08/31/2025	175,977		(75)			(75)		175,902	175,768		(133)	(133)
100190818	INDIO	CA		01/27/2025	08/31/2025	166,232		(71)			(71)		166,161	166,165		4	4
100177547	OKLAHOMA CITY	OK		01/16/2025	08/31/2025	127,445		(51)			(51)		127,394	127,293		(101)	(101)
100199152	SANTA ROSA	CA		04/04/2025	08/31/2025	761,216		(191)			(191)		761,025	760,785		(241)	(241)
100199187	CYPRESS	TX		04/04/2025	08/31/2025	321,172		(98)			(98)		321,074	320,947		(126)	(126)
100206342	ELMHURST	IL		04/17/2025	08/31/2025	304,428		(89)			(89)		304,338	304,788		449	449
100209341	LOMBARD	IL		04/29/2025	07/31/2025	250,374		(57)			(57)		250,317	250,840		524	524
100209719	SAVANNAH	GA		05/05/2025	08/31/2025	248,800		260			260		249,060	249,802		742	742
0399999. Mortgages disposed						18,215,453		(3,568)			(3,568)		18,211,886	18,172,704		(39,182)	(39,182)
323050936	PHOENIX	AZ		07/26/2023		3,374,000			371,140		(371,140)		3,002,860	3,002,860			
100083675	ENCINO	CA		06/21/2022		2,426,981		117,501			117,501		2,544,482	1,558,000		(986,482)	(986,482)
100133344	SHERMAN OAKS	CA		11/21/2023		2,319,373		322,127			322,127		2,641,500	2,296,000		(345,500)	(345,500)
3500104531	DALLAS	TX		08/12/2024		2,126,063			406,078		(406,078)		1,719,985	1,719,985			
100120568	SCOTTSDALE	AZ		08/18/2023		2,007,806		(80,927)			(80,927)		1,926,879	1,599,000		(327,879)	(327,879)
100089426	LOS ANGELES	CA		11/18/2022		1,605,099		(21,525)			(21,525)		1,583,573	820,000		(763,573)	(763,573)
3320043625	NEWARK	NJ		01/30/2023		1,584,595			372,380		(372,380)		1,212,215	1,212,215			
100134448	LITTLETON	CO		10/30/2023		1,385,528		32,251			32,251		1,417,779	1,295,600		(122,179)	(122,179)
100132440	PROSPER	TX		11/03/2023		1,207,767		54,135			54,135		1,261,902	1,148,000		(113,902)	(113,902)
4010044975	ORCHARD LAKE	MI		03/22/2023		1,015,419		(39)	302,795		(302,834)		712,585	712,585			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010052507	INKSTER	MI		07/27/2023		1,156,529		(41)	319,565		(319,606)		836,923	836,923			
3320047297	DETROIT	MI		02/27/2023		735,693			663,043		(663,043)		72,650	72,650			
3320051492	MIAMI	FL		04/27/2023		678,647			111,977		(111,977)		566,670	566,670			
3320050395	FORT MYERS	FL		04/04/2023		399,168			24,449		(24,449)		374,719	374,719			
3340071167	CAPE CORAL	FL		03/21/2024		380,160			66,528		(66,528)		313,632	313,632			
100119164	SANTA ROSA BEACH	FL		07/31/2023		64,139		91			91		64,229	64,229			
3310052127	SAN ANTONIO	TX		05/25/2023		314,312			217,347		(217,347)		96,965	96,965			
100054855	RAMSEY	MN		03/23/2021		333,244		(22,376)			(22,376)		310,868	310,868			
100099665	PHOENIX	AZ		04/06/2023		246,571		(695)			(695)		245,876	135,300		(110,576)	(110,576)
100117522	GALVESTON	TX		07/20/2023		236,150		11,078			11,078		247,228	247,228			
100054302	MYRTLE BEACH	SC		03/23/2021		222,718		(3,132)			(3,132)		219,586	219,586			
100129900	BALTIMORE	MD		09/27/2023		171,460		(4,569)			(4,569)		166,891	114,800		(52,091)	(52,091)
3320046469	ATLANTA	GA		02/13/2023		168,239			14,300		(14,300)		153,938	153,938			
100139394	BALTIMORE	MD		12/28/2023		167,696		(4,427)			(4,427)		163,269	90,200		(73,069)	(73,069)
100103157	BALTIMORE	MD		04/21/2023		166,930		(4,580)			(4,580)		162,350	41,000		(121,350)	(121,350)
100139398	BALTIMORE	MD		12/28/2023		165,760		(4,510)			(4,510)		161,250	53,300		(107,950)	(107,950)
100119713	BALTIMORE	MD		08/08/2023		164,794		(6,019)			(6,019)		158,775	65,600		(93,175)	(93,175)
100088243	BALTIMORE	MD		10/17/2022		164,634		(3,461)			(3,461)		161,172	61,500		(99,672)	(99,672)
100119718	BALTIMORE	MD		08/08/2023		164,004		(5,525)			(5,525)		158,479	158,479			
100103143	BALTIMORE	MD		04/21/2023		155,412		(4,970)			(4,970)		150,441	57,400		(93,041)	(93,041)
100139399	BALTIMORE	MD		12/28/2023		150,510		(4,205)			(4,205)		146,305	82,000		(64,305)	(64,305)
100136745	BALTIMORE	MD		11/27/2023		149,441		(4,562)			(4,562)		144,880	81,590		(63,290)	(63,290)
100136749	BALTIMORE	MD		11/27/2023		149,409		(4,533)			(4,533)		144,877	61,500		(83,377)	(83,377)
100136739	BALTIMORE	MD		11/27/2023		148,666		(3,823)			(3,823)		144,844	41,000		(103,844)	(103,844)
100136743	BALTIMORE	MD		11/27/2023		148,666		(3,823)			(3,823)		144,844	53,300		(91,544)	(91,544)
100136740	BALTIMORE	MD		11/27/2023		148,474		(3,579)			(3,579)		144,895	55,760		(89,135)	(89,135)
100136754	BALTIMORE	MD		11/27/2023		143,117		(3,795)			(3,795)		139,321	73,800		(65,521)	(65,521)
3340075524	DETROIT	MI		05/10/2024		131,488			22,517		(22,517)		108,971	108,971			
100031471	EL CENTRO	CA		03/29/2019		128,264		5,889			5,889		134,153	134,153			
100139395	BALTIMORE	MD		12/28/2023		126,901		(3,377)			(3,377)		123,524	45,100		(78,424)	(78,424)
100139401	BALTIMORE	MD		12/28/2023		126,878		(3,350)			(3,350)		123,528	50,840		(72,688)	(72,688)
100064840	BALTIMORE	MD		07/14/2021		122,141		(5,541)			(5,541)		116,599	116,599			
100139400	BALTIMORE	MD		12/28/2023		121,170		(3,225)			(3,225)		117,946	36,900		(81,046)	(81,046)
3310089992	TRUSSVILLE	AL		12/19/2024		117,686			10,592		(10,592)		107,094	107,094			
100028023	EATON RAPIDS	MI		10/26/2018		105,865		21,117			21,117		126,982	126,982			
100054387	NEWTON FALLS	OH		03/23/2021		102,453		(6,039)			(6,039)		96,415	96,415			
3310026975	PHILADELPHIA	PA		10/22/2021		93,972			20,815		(20,815)		73,157	73,157			
100055551	DECATUR	GA		03/23/2021		89,463							89,463	89,463			
100000386	ALSIP	IL		09/27/2016		86,928		100,491			100,491		187,419	187,419			
100126772	FRANKLIN	OH		08/30/2023		64,220		10,441			10,441		74,661	74,661			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		64,172		(3,651)			(3,651)		60,521	60,521			
3310035783	CHICAGO	IL		06/29/2022		63,113			8,189		(8,189)		54,924	54,924			
3310053099	HOLLYWOOD	FL		05/25/2023		58,509			6,436		(6,436)		52,073	52,073			
40022447	CINCINNATI	OH		06/24/2021		53,646			7,510		(7,510)		46,135	46,135			
100111804	LITHONIA	GA		06/29/2023		46,499		28,736			28,736		75,235	75,235			
3310055337	CHICAGO	IL		08/31/2023		41,902			2,870		(2,870)		39,032	39,032			
3310051247	BELLEVILLE	IL		04/27/2023		35,789			4,107		(4,107)		31,682	31,682			
3310051055	BELLEVILLE	IL		04/27/2023		28,845			1,565		(1,565)		27,280	27,280			
3310054450	DETROIT	MI		06/21/2023		25,364			2,834		(2,834)		22,529	22,529			
3310068637	DETROIT	MI		02/15/2024		20,434			2,713		(2,713)		17,721	17,721			
3310053985	DETROIT	MI		08/31/2023		18,763			6,591		(6,591)		12,172	12,172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
3310058153	HOOKS	TX		08/31/2023		9,363			859		(859)		8,504	8,504			
0499999. Mortgages transferred						28,231,000		483,558	2,967,200		(2,483,642)		25,747,359	21,543,745		(4,203,614)	(4,203,614)
0599999 - Totals						3,117,907,652		(133,679)	2,987,968		(3,121,647)	(345,331)	3,114,440,674	3,138,393,808	9,427,644	14,525,489	23,953,133

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
G2973#-AB-4	AP CHIA ISSUER LLC	London	GBR	Contribution	Z*	08/12/2025			65,304			
0499999. Debt Securities That Do Not Reflect a Creditor Relationship in Substance - Bonds - NAIC Designation Not Assigned by the SVO - Affiliated									65,304			XXX
	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Contribution		12/27/2022			286,237		216,964	5.870
	Spiritus Aggregator, LP 50456228	WILMINGTON	DE	Purchase		09/17/2025		5,087,830			24,912,170	
	Spiritus Aggregator, LP 50459021	WILMINGTON	DE	Purchase		09/17/2025		678,377			3,321,623	
	Spiritus Aggregator, LP 50459022	WILMINGTON	DE	Purchase		09/17/2025		2,374,321			11,625,679	
	Spiritus Aggregator, LP 50459023	WILMINGTON	DE	Purchase		09/17/2025		339,189			1,660,811	
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Contribution		06/27/2023			8,334		1,886,875	1.620
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								8,479,717	294,571		43,624,122	XXX
	AltsCo - Core (A-A Offshore AAA) 50158285	CAYMAN ISLANDS	CYM	Contribution		04/03/2023			269,801,388			
	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLANDS	CYM	Contribution		03/31/2022			247,987,520			
	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLANDS	CYM	Trade Adjustment					(11,282,316)			
	AltsCo - Core (A-A Offshore AAA) 50158284	CAYMAN ISLANDS	CYM	Contribution		04/03/2023			9,999,889			
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution					219,396			
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated									516,725,877			XXX
	Silver Mass JV LLC	WILMINGTON	DE	Contribution		01/30/2025			58,265			
	Silver Mass JV LLC	WILMINGTON	DE	Contribution		01/30/2025			81,571			
	Silver Mass JV LLC	WILMINGTON	DE	Contribution		01/30/2025			332,109			
999999-99-6	AAIA RML, LLC	West Des Moines	IA	Contribution		09/30/2025			21,543,745			
	5 TIMES SQUARE EQUITY 50244540	NEW YORK	NY	Contribution		12/20/2024			16,596,108			
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated									38,611,797			XXX
	Italian AIF 50194248	LUXEMBOURG	LUX	Contribution		12/11/2023			2,468,921			36.640
	Italian AIF 50195469	LUXEMBOURG	LUX	Contribution		12/18/2023			1,447,029			0.580
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated									3,915,950			XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Contribution		02/02/2022			449,910			0.960
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated									449,910			XXX
575767-AT-5	Massachusetts Mutual Life Insu	Springfield	MA	Purchase	1.D FE	09/09/2025		18,103,289				
64952G-AF-5	New York Life Insurance Co	New York	NY	Purchase	1.D FE	09/09/2025		22,497,943				
30958Q-AA-9	Farmers Exchange Capital III	Los Angeles	CA	Contribution	2.A FE	10/16/2017			2,655,150			
256141-AB-8	Doctors Co An Interinsurance E	Napa	CA	Contribution	2.B FE	01/12/2022			262,866			
166498-AA-9	Chesterfield Reinsurance Co	Chesterfield	MO	Contribution	1.F FE	03/23/2023			7,105,263			
2799999. Surplus Notes - Unaffiliated								40,601,232	10,023,279			XXX
92264H-AA-8	VENERABLE INSURANCE AND ANNUIT				2.A Z*	08/28/2025		42,068,265				
2899999. Surplus Notes - Affiliated								42,068,265				XXX
06368L-Q5-8	BANK OF MONTREAL	Montreal	CAN	Contribution	2.C F	09/09/2025			24,021,059			
05602X-JC-3	BNP PARIBAS SA	Paris	FRA	Contribution	2.C F	09/22/2025			2,640,922			
	CAIXABANK SA BQXJCH6	Barcelona	ESP	Contribution	3.A Z*	09/11/2025			33,080,813			
	DANSKE BANK A/S BTZKJM2	Copenhagen	DNK	Purchase	2.C Z*	09/05/2025			40,309,052			
456837-AR-4	ING GROEP NV	Amsterdam	NLD	Purchase	3.A F	09/09/2025		29,975,142				
	ING GROEP NV BPLP622	Amsterdam	NLD	Contribution	3.A Z*	09/12/2025		22,729,008				
780082-AV-5	ROYAL BANK OF CANADA	Montreal	CAN	Contribution	2.B F	09/09/2025			87,709,663			
	SKANDINAVISKA ENSKILDA BANKEN BMCCWT0	Stockholm	SWE	Contribution	2.C Z*	09/09/2025			7,575,454			
89116C-KP-1	TORONTO-DOMINION BANK/THE	Ontario	CAN	Purchase	2.B F	09/09/2025			30,060,335			
018820-AE-0	ALLIANZ SE	Munich	DEU	Purchase	1.G F	08/19/2025		45,019,800				
06368L-8V-1	BANK OF MONTREAL	Montreal	CAN	Purchase	2.C F	07/25/2025		117,110,000				
780082-AY-9	ROYAL BANK OF CANADA	Montreal	CAN	Purchase	2.B F	09/19/2025		19,997,151				
89116C-4H-7	TORONTO-DOMINION BANK/THE	Ontario	CAN	Purchase	2.B F	09/12/2025		35,026,569				

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	CAIXABANK SA BMH5TG0	Barcelona	ESP	Purchase	3.A Z*	09/12/2025		42,667,648				
	AIB GROUP PLC BNTD561	Dublin	IRL	Purchase	3.C Z*	09/12/2025		31,540,465				
	ABN AMRO BANK NV BTJWWY7	Amsterdam	NLD	Purchase	2.C Z*	07/29/2025		17,433,118				
	NORDEA BANK ABP US65558RA	Helsinki	FIN	Purchase	2.B F	09/03/2025		33,312,500				
456837-BT-9	ING GROEP NV	Amsterdam	NLD	Purchase	3.A F	09/02/2025		92,057,000				
2999999. Capital Notes - Unaffiliated								486,868,401	225,397,299			XXX
	ACCESS POINT FINANCIAL LLC 50443395	Atlanta	GA	Purchase		07/24/2025		141,290,000				
3199999. Collateral Loans - Unaffiliated								141,290,000				XXX
	USB LIHTC Fund 2023-5, LLC	WILMINGTON	DE	Contribution		10/05/2023			6,000,000			95.000
4199999. All Other Tax Credit Investments - Unaffiliated									6,000,000			XXX
	Apollo Asset-Backed Finance Lending Company, L.P. 50227923	WILMINGTON	DE	Contribution	Z*	06/28/2024			527,778			
	Apollo Asset-Backed Finance Lending Company, L.P. 50227922	WILMINGTON	DE	Contribution	Z*	06/28/2024			791,666			
	AQUA BORROWER TRUST L 50280633	Wausau	WI	Contribution	Z*	01/12/2025			38,937,045			
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated									40,256,489			XXX
	TURBIN FINANCE TRUST 2025-1 Q0286*AH0	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			7,462,709			
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated									7,462,709			XXX
	TURBIN FINANCE TRUST 2024-1 Q7457#AG6	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			1,621,125			
	TURBIN FINANCE TRUST 2024-1 Q7457#AH4	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			289,886			
	TURBIN FINANCE TRUST 2024-1 Q7457#AJ0	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			29,526			
	TURBIN FINANCE TRUST 2024-1 Q7457#AK7	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			13,026			
	TURBIN FINANCE TRUST 2024-1 Q7457#AL5	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			9,553			
	TURBIN FINANCE TRUST 2024-1 Q7457#AM3	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			8,684			
	TURBIN FINANCE TRUST 2024-1 Q7457#AN1	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			4,342			
	TURBIN FINANCE TRUST 2024-1 Q7457#AP6	Sydney	AUS	Tax Free Exchange	Z*	07/31/2025			4,343			
5399999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated									1,980,485			XXX
6899999. Total - Unaffiliated								677,239,350	249,177,858		43,624,122	XXX
6999999. Total - Affiliated								42,068,265	602,005,813			XXX
7099999 - Totals								719,307,615	851,183,670		43,624,122	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value							15	16	17	18	19	20
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	09/23/2025	42,772							42,772	42,772				
	Riverside Micro-Cap Fund IV, L.P. 50139896	WILMINGTON	DE	Distribution	12/27/2022	07/23/2025	154,352							154,352	154,352				
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	09/23/2025	113,418							113,418	113,418				15,522
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							363,773							363,773	363,773				15,522
	A-A Funding Holdco Offshore II, LLC 50118735	CAYMAN ISLANDS	CYM	Final Distribution	02/04/2022	07/23/2025	1,528,308	(247,212)				(247,212)		1,281,096	1,528,308		247,212	247,212	
	AltsCo - Core (A-A Offshore AAA) 50158285	CAYMAN ISLANDS	CYM	Trade Adjustment	04/03/2023	07/31/2025									(53,724,910)		(53,724,910)	(53,724,910)	
	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891	WILMINGTON	DE	Trade Adjustment	04/01/2022	06/16/2025		10,857,665				10,857,665					(10,857,665)	(10,857,665)	
2099999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Affiliated							1,528,308	10,610,453				10,610,453		1,281,096	(52,196,602)		(64,335,363)	(64,335,363)	
	2180 Shattuck Owner, LLC 50250229	WILMINGTON	DE	Final Distribution	12/06/2024	09/12/2025	2,140,562	21,306				21,306		2,161,868	4,331,000		2,169,133	2,169,133	
2199999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Unaffiliated							2,140,562	21,306				21,306		2,161,868	4,331,000		2,169,133	2,169,133	
999999-99-6	AAIA RML LLC	West Des Moines	IA	Sale	01/01/2025	09/30/2025	7,005,946							7,005,946	3,872,576		(3,133,370)	(3,133,370)	
	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	09/30/2025	156,477							156,477	156,477				
2299999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Real Estate - Affiliated							7,162,423							7,162,423	4,029,053		(3,133,370)	(3,133,370)	
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	09/30/2025	2,830,304							2,830,304	2,830,304	272,254		272,254	
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	09/17/2025	243,665							243,665	243,665	29,507		29,507	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	09/17/2025	1,415,360							1,415,360	1,415,360	169,223		169,223	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	09/17/2025	118,222							118,222	118,222	13,162		13,162	
	Italian AIF 50194248	LUXEMBOURG	LUX	Distribution	12/11/2023	09/30/2025	4,404,049							4,404,049	4,404,049	345,237		345,237	
	Italian AIF 50195469	LUXEMBOURG	LUX	Distribution	12/18/2023	08/20/2025	69,738							69,738	69,738	2,384		2,384	
2499999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Mortgage Loans - Affiliated							9,081,336							9,081,338	9,081,338	831,768		831,768	
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLANDS	CYM	Distribution	02/02/2022	09/11/2025	208,411							208,411	208,411				
2699999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Affiliated							208,411							208,411	208,411				
256141-AB-8	Doctors Co An Interinsurance E	Napa	CA	Sale	01/12/2022	07/21/2025													457,500
309580-AA-9	Farmers Exchange Capital III	Los Angeles	CA	Sale	02/01/2018	07/14/2025			(1,976)			(1,976)		(1,976)	(1,976)				14,696
309601-AE-2	Farmers Insurance Exchange	Los Angeles	CA	Sale	10/10/2017	09/30/2025													78,589
401378-AC-8	Guardian Life Insurance Co of	New York	NY	Sale	01/17/2017	09/30/2025			(145)			(145)		(145)	(145)				132,567
575767-AT-5	Massachusetts Mutual Life Insu	Springfield	MA	Sale	01/19/2023	09/19/2025	7,489,490		(5,966)			(5,966)		7,483,524	7,483,524				126,832
636792-AB-9	National Life Insurance Co	Springfield	MA	Sale	04/23/2019	07/14/2025			47			47		47	47				25,521
668138-AA-8	Northwestern Mutual Life Insur	Milwaukee	WI	Sale	09/21/2017	07/10/2025			331			331		331	331				133,681
668138-AC-4	Northwestern Mutual Life Insur	Milwaukee	WI	Sale	09/12/2019	07/14/2025			115			115		115	115				31,417
69448F-AA-9	Pacific Life Insurance Co	Newport Beach	CA	Sale	10/17/2017	08/04/2025			230			230		230	230				217,867
7620ET-AA-7	RGA Reinsurance Co	Springfield	MA	Sale	11/29/2021	07/14/2025													64,444
2799999. Surplus Notes - Unaffiliated							7,489,490		(7,365)			(7,365)		7,482,126	7,482,126				1,283,113
064159-8V-1	BANK OF NOVA SCOTIA/THE	Ontario	CPV	Sale	04/07/2025	07/15/2025			(217)			(217)		17,537,182	18,609,463		1,072,281	1,072,281	
05602X-DJ-4	BNP PARIBAS SA	Paris	FRA	Sale	01/01/2025	07/08/2025			(4,818)			(4,818)		38,355,088	38,553,125		198,037	198,037	
539439-AU-3	LLOYDS BANKING GROUP PLC	London	GBR	Sale	01/01/2025	07/14/2025			1,098,259			1,098,259		34,000,000	34,000,000				
902613-BK-3	UBS GROUP AG	Zurich	CHE	Sale	01/01/2025	07/08/2025								4,999,000	5,281,250		282,250	282,250	
018820-AE-0	ALLIANZ SE	Munich	DEU	Sale	05/22/2025	08/18/2025								24,596,000	26,598,000		2,002,000	2,002,000	
064159-8S-8	BANK OF NOVA SCOTIA/THE	Ontario	CAN	Sale	06/24/2025	09/29/2025			(151,459)			(151,459)		9,465,519	9,581,330		115,810	115,810	
064159-8X-7	BANK OF NOVA SCOTIA/THE	Ontario	CAN	Sale	04/04/2025	07/22/2025			(24)			(24)		24,625,771	25,431,209		805,437	805,437	
	CNP ASSURANCES SACA BMTR0H2	Issy-Les-moulineaux	FRA	Sale	04/09/2025	07/08/2025								2,210,000	2,343,250		133,250	133,250	
	DANSKE BANK A/S BMBVPS8	Copenhagen	DNK	Sale	05/19/2025	09/09/2025								6,136,960	6,327,744		190,784	190,784	
	DANSKE BANK A/S BTZKJM2	Copenhagen	DNK	Sale	04/07/2025	07/08/2025			(17,260)			(17,260)		4,204,078	4,409,813		205,734	205,734	
53944Y-BB-8	LLOYDS BANKING GROUP PLC	London	GBR	Sale	04/07/2025	07/08/2025								13,753,125	14,850,000		1,096,875	1,096,875	
639057-AQ-1	NATWEST GROUP PLC	Edinburgh	GBR	Sale	04/08/2025	07/07/2025			(4,156)			(4,156)		46,506,453	49,419,000		2,912,547	2,912,547	
65559C-AD-3	NORDEA BANK ABP	Helsinki	FIN	Sale	03/21/2025	09/09/2025								6,498,330	6,619,248		120,918	120,918	
	SKANDINAVISKA ENSKILDA BANKEN BMCCWT0	Stockholm	SWE	Sale	04/07/2025	07/08/2025			(1,012)			(1,012)		7,465,000	7,819,500		354,500	354,500	
	SWEDBANK AB BMH86R9	Sundbyberg	SWE	Sale	03/21/2025	09/09/2025								6,391,080	6,646,392		255,312	255,312	
89116C-KP-1	TORONTO-DOMINION BANK/THE	Ontario	CAN	Sale	03/27/2025	09/29/2025			(41,865)			(41,865)		12,392,062	13,156,250		764,188	764,188	
2999999. Capital Notes - Unaffiliated									877,448			877,448		259,135,648	269,645,574		10,509,924	10,509,924	
	BUILDERS CAPITAL 50138689	Puyallup	WA	Sale	05/17/2023	09/25/2025	68,667,137							68,667,137	68,667,137				
	ACCESS POINT FINANCIAL LLC 50443395	Atlanta	GA	Sale	07/24/2025	08/18/2025			38,461			38,461		2,048,538	2,048,538				
3199999. Collateral Loans - Unaffiliated							68,667,137		38,461			38,461		70,715,675	70,715,675				
	Serrano Solar Partners, LLC 50253857	WILMINGTON	DE	Distribution	12/18/2024	07/08/2025	81,023,567		(80,891,905)			(80,891,905)		131,662	131,662				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value							15	16	17	18	19	20
							8												
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	09/23/2025	42,772							42,772	42,772				
4199999. All Other Tax Credit Investments - Unaffiliated							81,023,567		(80,891,905)			(80,891,905)		131,662	131,662				
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Sale	06/13/2023	09/17/2025	211,464							211,464	211,464				
4499999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Unaffiliated							211,464							211,464	211,464				
	AQUA BORROWER TRUST L 50280633	Wausau	WI	Sale	06/05/2025	08/14/2025		816,553				816,553		51,547	51,547				
4599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Bonds - Affiliated								816,553				816,553		51,547	51,547				
	TURBIN FINANCE TRUST 2025-1 50436324	Sydney	AUS	Tax Free Exchange	06/02/2025	07/31/2025			(290,960)			(290,960)		7,546,898	7,546,898				
Q0286*-AH-0	TURBIN FINANCE TRUST 2025-1	Sydney	KHM	Tax Free Exchange	07/31/2025	09/12/2025			(322,229)			(322,229)		64,087	64,087				
5299999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Unaffiliated									(613,189)			(613,189)		7,610,985	7,610,985				
	TURBIN FINANCE TRUST 2024-1 50250106	Sydney	AUS	Redemption	01/01/2025	07/31/2025		(2,977)				(2,977)		1,621,125	1,621,125	4,328		4,328	
	TURBIN FINANCE TRUST 2024-1 50250107	Sydney	AUS	Redemption	01/01/2025	07/31/2025		(25,866)				(25,866)		289,886	289,886	183		183	
	TURBIN FINANCE TRUST 2024-1 50250108	Sydney	AUS	Redemption	01/01/2025	07/31/2025		436				436		29,526	29,526				
	TURBIN FINANCE TRUST 2024-1 50250109	Sydney	AUS	Redemption	01/01/2025	07/31/2025		192				192		13,026	13,026				
	TURBIN FINANCE TRUST 2024-1 50250110	Sydney	AUS	Redemption	01/01/2025	07/31/2025		141				141		9,553	9,553				
	TURBIN FINANCE TRUST 2024-1 50250111	Sydney	AUS	Redemption	01/01/2025	07/31/2025		128				128		8,684	8,684				
	TURBIN FINANCE TRUST 2024-1 50250112	Sydney	AUS	Redemption	01/01/2025	07/31/2025		64				64		4,342	4,342				
	TURBIN FINANCE TRUST 2024-1 50250113	Sydney	AUS	Redemption	01/01/2025	07/31/2025		64				64		4,343	4,343				
5399999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated								(27,818)				(27,818)		1,980,485	1,980,485	4,510		4,510	
	Aven Gas & Oil, Inc. Royalties 1BA08AC01	HEMPHILL	TX	Depletion	05/01/2015	09/30/2025	29,291							29,291	29,291				196
	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	09/30/2025	12,691							12,691	12,691				266
	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	09/30/2025	89,578							89,578	89,578				13,998
5699999. Any Other Class of Assets - Unaffiliated							131,559							131,560	131,560				14,460
6899999. Total - Unaffiliated							160,027,552	21,306	(80,596,551)			(80,575,245)		347,944,761	360,623,819		12,679,057	12,679,057	1,313,095
6999999. Total - Affiliated							17,980,478	11,399,188				11,399,188		19,765,300	(36,845,768)	836,278	(67,468,733)	(66,632,455)	
7099999 - Totals							178,008,030	11,420,494	(80,596,551)			(69,176,056)		367,710,061	323,778,051	836,278	(54,789,676)	(53,953,398)	1,313,095

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-QC-5	United States Treasury Note/Bo TREASURY BOND 4.500% 08/15/39	08/21/2025	Deutsche Bank Securities Inc		39,425,000	40,000,000	34,239	1.A
912810-QD-3	United States Treasury Note/Bo BDS 4.375% 11/15/39	08/26/2025	Deutsche Bank Securities Inc		63,114,844	65,000,000	779,891	1.A
912810-QE-1	United States Treasury Note/Bo TREASURY BOND 4.625% 02/15/40	09/02/2025	Credit Agricole CIB		49,847,656	50,000,000	119,395	1.A
912810-QH-4	United States Treasury Note/Bo TREASURY BOND 4.375% 05/15/40	09/02/2025	Various		125,858,594	130,000,000	1,345,788	1.A
912810-QL-5	United States Treasury Note/Bo TREASURY BOND 4.250% 11/15/40	08/21/2025	Various		229,753,906	245,000,000	1,894,599	1.A
912810-RE-0	United States Treasury Note/Bo TREASURY BOND 3.625% 02/15/44	09/09/2025	Citigroup		66,452,944	76,330,000	195,492	1.A
912810-RG-5	United States Treasury Note/Bo TREASURY BOND 3.375% 05/15/44	09/09/2025	Citigroup		66,441,734	79,350,000	858,727	1.A
912810-RH-3	United States Treasury Note/Bo TREASURY BOND 3.125% 08/15/44	09/09/2025	Citigroup		106,542,153	132,610,000	292,787	1.A
912810-RJ-9	United States Treasury Note/Bo TREASURY BOND 3.000% 11/15/44	09/12/2025	Deutsche Bank AG		55,973,516	71,000,000	711,929	1.A
912810-RK-6	United States Treasury Note/Bo TREASURY BOND 2.500% 02/15/45	09/12/2025	Various		212,258,258	295,292,000	559,015	1.A
912810-RM-2	United States Treasury Note/Bo TREASURY BOND 3.000% 05/15/45	09/12/2025	Various		185,212,314	237,039,000	2,321,168	1.A
912810-RN-0	United States Treasury Note/Bo TREASURY BOND 2.875% 08/15/45	09/12/2025	Various		201,595,306	264,336,000	585,654	1.A
912810-RP-5	United States Treasury Note/Bo TREASURY BOND 3.000% 11/15/45	09/12/2025	Various		211,802,655	272,624,000	2,663,690	1.A
912810-UL-0	United States Treasury Note/Bo US TREASURY N/B 5.000% 05/15/45	09/12/2025	Various		1,276,295,859	1,253,661,000	16,055,686	1.A
912810-UN-6	United States Treasury Note/Bo US TREASURY N/B 4.875% 08/15/45	09/12/2025	Various		1,778,111,540	1,753,516,000	5,371,704	1.A
91282C-NC-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 05/15/35	08/06/2025	Various		766,433,594	775,000,000	6,447,181	1.A
91282C-NT-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 08/15/35	08/18/2025	BNP Paribas		49,625,000	50,000,000	23,098	1.A
912834-JP-4	United States Treasury Strip C STRIPS 0.000% 02/15/41	09/12/2025	Various		42,456,667	87,453,000		1.A
912834-KH-0	United States Treasury Inflati TREASURY STRIP INT 0.000% 05/15/41	09/12/2025	Various		42,504,110			1.A
912834-KP-2	United States Treasury Strip C STRIPS 0.000% 08/15/41	09/12/2025	Various		42,555,290	90,375,000		1.A
912834-KV-9	United States Treasury Strip C STRIPS 0.000% 11/15/41	09/12/2025	Various		42,565,114	91,770,000		1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					5,654,826,054	6,060,356,000	40,260,043	XXX
13063A-5E-0	State of California CA TXB-VAR PURP 7.500% 04/01/34	09/05/2025	AAIA Modco AAM		4,930,142	4,220,000	135,392	1.C FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					4,930,142	4,220,000	135,392	XXX
010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/31	09/05/2025	ALRE - DFL Trust AAM		1,519,290	2,022,000		2.A FE
010869-EJ-0	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B 0.000% 10/01/32	09/05/2025	ALRE - DFL Trust AAM		1,744,367	2,522,000		2.A FE
02765U-CY-8	American Municipal Power Inc AMERN MUN PWR-B-BABS 6.449% 02/15/44	09/05/2025	ALRE - DFL Trust AAM		1,811,401	1,700,000	6,091	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					5,075,058	6,244,000	6,091	XXX
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/22/2025	Direct		278,330,593	278,330,593		2.B FE
05647@-AA-4	BX Frontier Member I LLC Senior Secured Notes 5.860% 12/31/60	09/30/2025	Interest Capitalization		263,384	263,384		2.B FE
86214@-AA-7	Stonepeak Wallaby I Holdings L Stonepeak Wallaby I Holdings L 6.399% 12/31/49	09/26/2025	Direct		1,660,000,000	1,660,000,000		2.A Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					1,938,593,977	1,938,593,977		XXX
03744@-AA-1	AP Moon Holdings LLC A 6.000% 09/30/49	09/20/2025	Interest Capitalization		585,883	585,883		1.G PL
G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	07/21/2025	STANDARD CHARTERED BANK		37,593,330	37,499,850	445,571	1.G PL
0079999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)					38,179,213	38,085,733	445,571	XXX
000000-00-0	Telstra Group Ltd Senior Unsecured 3.250% 11/15/27	07/29/2025	Tax Free Exchange		6,296,206	6,510,000	43,490	1.G Z
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.780% 07/22/30	08/15/2025	Tax Free Exchange		491,583	493,911		4.A FE
000000-00-0	Shift4 Payments LLC / Shift4 P Senior Unsecured 5.500% 05/15/33	07/01/2025	Goldman Sachs		91,913	317,014		3.C Z
64944#-AB-7	New York Clean Power Holdings New York Clean Power Holdings 6.287% 10/31/36	07/01/2025	Cantor Fitzgerald		65,000,000	65,000,000		2.C FE
001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40	09/05/2025	ALRE - DFL Trust AAM		1,100,344	1,000,000	3,583	1.G FE
00206R-KB-7	AT&T Inc Senior Unsecured 3.850% 06/01/60	09/09/2025	Morgan Stanley		15,046,904	21,080,000	223,185	2.B FE
00206R-LV-2	AT&T Inc Senior Unsecured 3.650% 09/15/59	09/09/2025	Morgan Stanley		67,955,376	99,030,000	1,757,095	2.B FE
00206R-MZ-2	AT&T Inc Senior Unsecured 6.050% 08/15/56	09/09/2025	Morgan Stanley		15,023,940	14,460,000	235,718	2.B FE
00206R-ND-0	AT&T Inc Senior Unsecured 5.550% 11/01/45	09/18/2025	Citigroup		82,972,778	83,250,000		2.B FE
00287Y-DB-2	AbbVie Inc Senior Unsecured 4.750% 03/15/45	08/20/2025	Deutsche Bank AG		4,532,100	5,000,000	102,917	1.G FE
00287Y-DX-4	AbbVie Inc Senior Unsecured 5.500% 03/15/64	07/30/2025	Goldman Sachs		9,640,200	10,000,000	207,778	1.G FE
020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57	09/12/2025	Morgan Stanley		7,536,172	7,150,000	154,917	2.C FE
02209S-BT-9	Altria Group Inc Senior Unsecured 5.625% 02/06/35	08/01/2025	Citadel		10,254,200	10,000,000	278,125	2.A FE
02209S-BV-4	Altria Group Inc Senior Unsecured 5.250% 08/06/35	08/05/2025	Various		11,933,258	12,000,000		2.A FE
023135-BM-7	Amazon.com Inc Senior Unsecured 4.250% 08/22/57	09/05/2025	ALRE - DFL Trust AAM		824,738	1,000,000	1,535	1.E FE
023135-CK-0	Amazon.com Inc Senior Unsecured 4.100% 04/13/62	09/05/2025	ALRE - DFL Trust AAM		2,769,542	3,500,000	56,603	1.E FE
024747-AF-4	American Builders & Contractor LN1 4.000% 01/15/28	07/31/2025	ALRe Corporate AAM		4,873,822	5,000,000	8,889	3.B FE
02507*-AD-6	American Century Companies Inc SR NTS SER D 3.970% 10/26/27	08/14/2025	AEL Modco AAM		4,898,311	5,000,000	59,550	2.B
025676-AM-9	American National Group Inc Senior Unsecured 5.000% 06/15/27	08/28/2025	Midland AAM		6,287,271	6,240,000	63,267	2.B FE
03040W-AD-7	American Water Capital Corp Senior Unsecured 6.593% 10/15/37	09/09/2025	Morgan Stanley		2,911,514	2,550,000	67,716	2.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
031162-CU-2	Amgen Inc Senior Unsecured 2.450% 02/21/30	09/15/2025	Morgan Stanley		4,662,400	5,000,000	8,507	2.A FE
031162-CY-4	Amgen Inc Senior Unsecured 2.770% 09/01/53	09/09/2025	Morgan Stanley		36,105,056	59,540,000	41,231	2.A FE
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63	09/09/2025	Morgan Stanley		27,044,689	27,240,000	34,807	2.A FE
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.700% 02/01/36	09/22/2025	AARE II Surplus ISG		19,918,115	20,050,000	133,500	2.C FE
03523T-BW-7	Anheuser-Busch InBev Worldwide Senior Unsecured 5.800% 01/23/59	09/05/2025	ALRE - DFL Trust AAM		8,181,554	8,000,000	54,133	1.G FE
036752-BK-8	Elevance Health Inc Senior Unsecured 5.000% 01/15/36	09/08/2025	Deutsche Bank AG		24,910,000	25,000,000		2.B FE
036752-BL-6	Elevance Health Inc Senior Unsecured 5.700% 09/15/55	09/08/2025	Bank of America		54,189,895	54,500,000		2.B FE
03770D-AG-8	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	07/14/2025	BNP Paribas		33,978,240	34,000,000		2.C FE
03770D-AG-8	Apollo Debt Solutions Bdc Senior Unsecured 5.875% 08/30/30	07/29/2025	AARE - DFL Trust		2,004,170	2,000,000	3,917	2.C FE
037833-ER-7	Apple Inc Senior Unsecured 4.100% 08/08/62	07/30/2025	Goldman Sachs		10,267,660	13,000,000	256,136	1.B FE
04020E-AB-3	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29	07/14/2025	JPM SECURITIES LLC		10,235,900	10,000,000	264,583	2.C FE
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34	09/12/2025	ORIX Life - Custody		4,183,705	4,000,000	34,517	2.B FE
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28	07/31/2025	ALRe Corporate AAM		944,768	961,000	18,019	3.B FE
053332-BK-7	AutoZone Inc Senior Unsecured 5.400% 07/15/34	08/28/2025	Barclays		10,322,000	10,000,000	66,000	2.B FE
06051G-JL-4	Bank of America Corp Senior Unsecured 1.922% 10/24/31	09/15/2025	Goldman Sachs		5,802,485	6,500,000	49,278	1.G FE
06654D-AD-9	Banner Health BDS SER 2020C 1.897% 01/01/31	09/05/2025	ALRE - DFL Trust AAM		710,334	800,000	2,698	1.D FE
09659T-2B-6	BNP Paribas SA Subordinated 2.588% 08/12/35	07/18/2025	Gen East Trust AAM		2,635,776	3,000,000	33,644	2.A FE
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31	07/30/2025	ALRE - MSPL Trust AAM - AFS		5,228,919	5,999,000	20,597	1.E FE
110122-DK-1	Bristol-Myers Squibb Co Senior Unsecured 4.350% 11/15/47	09/24/2025	Goldman Sachs		8,083,645	9,500,000	149,229	1.F FE
11135F-BG-5	Broadcom Inc Senior Unsecured 3.750% 02/15/51	07/30/2025	Goldman Sachs		9,750,260	13,000,000	224,792	1.G FE
11135F-BH-3	Broadcom Inc Senior Unsecured 2.450% 02/15/31	09/15/2025	Bank of America		4,580,100	5,000,000	10,549	1.G FE
11135F-BJ-9	Broadcom Inc Senior Unsecured 3.500% 02/15/41	08/20/2025	JPM SECURITIES LLC		3,184,440	4,000,000	2,333	1.G FE
11135F-BL-4	Broadcom Inc Senior Unsecured 3.469% 04/15/34	09/12/2025	ORIX Life - Custody		3,682,129	4,000,000	56,660	1.G FE
11135F-CL-3	Broadcom Inc Senior Unsecured 4.900% 07/15/32	08/14/2025	Deutsche Bank AG		10,098,400	10,000,000	46,278	1.G FE
125523-CZ-1	Cigna Group/The Senior Unsecured 5.250% 01/15/36	09/02/2025	Morgan Stanley		49,904,500	50,000,000		2.A FE
125523-DA-5	Cigna Group/The Senior Unsecured 6.000% 01/15/56	09/09/2025	Morgan Stanley		15,094,426	14,640,000	14,640	2.A FE
126117-AY-6	CNA Financial Corp Senior Unsecured 5.125% 02/15/34	07/02/2025	ALRE - MSPL Trust AAM - AFS		10,024,687	10,000,000	190,764	2.A FE
14456#-AB-2	Carrix Inc GTD SR NTS SER B 5.060% 07/31/29	07/22/2025	AEL Modco AAM		7,813,729	8,000,000	193,404	1.G PL
15189T-BH-9	CenterPoint Energy Inc Junior Subordinated 7.000% 02/15/55	07/17/2025	Various		6,267,027	6,000,000	177,333	2.C FE
15189X-BH-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	08/14/2025	Goldman Sachs		14,911,950	15,000,000	16,500	1.F FE
161175-BY-9	Charter Communications Operati Senior Secured 3.850% 04/01/61	09/12/2025	Morgan Stanley		22,237,638	35,125,000	616,053	2.C FE
161175-CS-1	Charter Communications Operati Senior Secured 5.850% 12/01/35	08/18/2025	Various		25,009,581	25,000,000		2.C FE
172967-CC-3	Citigroup Inc Subordinated 6.000% 10/31/33	09/05/2025	ALRE - DFL Trust AAM		3,217,809	3,000,000	62,500	2.B FE
172967-QF-1	Citigroup Inc Senior Unsecured 4.503% 09/11/31	09/04/2025	Citigroup		24,000,000	24,000,000		1.G FE
172967-QH-7	Citigroup Inc Senior Unsecured 5.174% 09/11/36	09/04/2025	Citigroup		24,000,000	24,000,000		1.G FE
191216-CW-8	Coca-Cola Co/The Senior Unsecured 2.500% 06/01/40	09/09/2025	Morgan Stanley		7,473,754	10,030,000	68,956	1.E FE
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS 3.250% 05/15/30	09/24/2025	ALRE - TDF Trust AAM		933,651	1,000,000	11,646	2.C FE
195869-AJ-1	Colonial Pipeline Co SR NTS 6.580% 08/28/32	09/22/2025	AARE II Surplus ISG		2,157,597	2,000,000	8,773	2.C FE
20030N-DQ-1	Comcast Corp Senior Unsecured 2.650% 08/15/62	09/09/2025	Morgan Stanley		28,031,598	52,830,000	97,222	1.G FE
20557#-AG-6	Computershare Us GTD SR NTS SER B 4.360% 11/20/28	09/18/2025	Various		9,884,974	10,000,000	122,322	2.B
209111-ES-8	Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37	09/09/2025	Morgan Stanley		3,596,993	3,230,000	14,131	1.G FE
21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	07/22/2025	Jackson Ntl FWH - AAM		9,683,761	10,333,000	119,777	2.A FE
224044-BV-8	Cox Communications Inc Senior Unsecured 8.375% 03/01/39	09/22/2025	AARE II Surplus ISG		5,907,895	4,885,000	23,865	2.B FE
225313-AT-2	Credit Agricole SA Junior Subordinated 7.125% Perpet.	09/02/2025	Credit Agricole CIB		80,000,000	80,000,000		2.C FE
22535W-AN-7	Credit Agricole SA Senior Non Preferred 5.862% 01/09/36	09/24/2025	Gen East Trust AAM		3,173,960	3,000,000	36,638	1.G FE
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured 3.250% 02/15/32	09/24/2025	ORIX Life - Custody		5,462,648	6,000,000	21,125	2.B FE
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30	07/31/2025	ORIX Life - Custody		3,053,041	3,000,000		2.B FE
25278X-BA-6	Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54	07/11/2025	ALRe Corporate AAM		11,679,390	12,600,000	167,038	2.B FE
254687-FM-3	Walt Disney Co/The Senior Unsecured 2.750% 09/01/49	09/09/2025	Morgan Stanley		10,528,927	16,280,000	11,193	1.G FE
25746U-DQ-9	Dominion Energy Inc Senior Unsecured 4.850% 08/15/52	09/12/2025	Morgan Stanley		15,197,488	17,310,000	69,961	2.B FE
25746U-DV-8	Dominion Energy Inc Junior Subordinated 6.625% 05/15/55	09/12/2025	Morgan Stanley		30,319,207	29,150,000	643,729	2.C FE
25746U-DZ-9	Dominion Energy Inc Junior Subordinated 6.000% 02/15/56	08/04/2025	Various		26,121,600	26,100,000		2.C FE
26441C-CA-1	Duke Energy Corp Senior Unsecured 6.100% 09/15/53	09/09/2025	Morgan Stanley		3,938,562	3,760,000	111,494	2.B FE
26441C-CK-9	Duke Energy Corp Senior Unsecured 5.700% 09/15/55	09/08/2025	Goldman Sachs		9,975,700	10,000,000		2.B FE
26442C-AH-7	Duke Energy Carolinas LLC 1ST MORTGAGE 5.300% 02/15/40	09/09/2025	Morgan Stanley		7,463,919	7,330,000	26,978	1.F FE
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	09/22/2025	AARE II Surplus ISG		6,600,437	6,300,000	51,319	2.C FE
26884L-AV-1	EQT Corp Senior Unsecured 5.500% 07/15/28	09/10/2025	Tax Free Exchange		499,261	500,000	4,201	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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27409L-AE-3	East Ohio Gas Co/The SENIOR 3.000% 06/15/50	09/09/2025	Morgan Stanley		18,007,367	27,990,000	198,263	1.G FE
27636A-AA-0	Eastern Energy Gas Holdings LL Senior Unsecured 5.650% 10/15/54	09/09/2025	Morgan Stanley		30,104,586	30,600,000	696,363	2.A FE
28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33	07/31/2025	ORIX Life - Custody		3,940,948	4,000,000	87,611	2.A FE
29273R-AR-0	Energy Transfer LP Senior Unsecured 6.500% 02/01/42	09/22/2025	AARE II Surplus ISG		4,484,805	4,201,000	38,684	2.B FE
29273V-AT-7	Energy Transfer LP Senior Unsecured 6.400% 12/01/30	08/01/2025	Direct		16,202,850	15,000,000	168,000	2.B FE
29273V-AY-6	Energy Transfer LP Senior Unsecured 5.550% 05/15/34	09/24/2025	ORIX Life - Custody		9,895,444	9,600,000	190,920	2.B FE
29278N-AD-5	Energy Transfer LP Senior Unsecured 5.800% 06/15/38	09/22/2025	AARE II Surplus ISG		1,535,813	1,500,000	23,442	2.B FE
29280H-AB-8	Enel Finance America LLC Senior Unsecured 2.875% 07/12/41	09/09/2025	Various		24,680,989	34,740,000	237,580	2.B FE
29379V-AG-8	Enterprise Products Operating Senior Unsecured 6.125% 10/15/39	09/09/2025	Morgan Stanley		13,521,782	12,440,000	306,897	1.G FE
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77	09/09/2025	Morgan Stanley		7,507,569	7,550,000	26,425	2.B FE
30037D-AE-5	Evergy Metro Inc Secured 5.125% 08/15/35	08/28/2025	Barclays		10,041,300	10,000,000	19,931	1.F FE
30161N-BL-4	Exelon Corp Senior Unsecured 5.600% 03/15/53	09/09/2025	Morgan Stanley		15,065,278	15,410,000	419,494	2.B FE
30161N-BS-9	Exelon Corp Senior Unsecured 5.875% 03/15/55	09/09/2025	Morgan Stanley		7,527,576	7,400,000	240,320	2.B FE
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63	07/30/2025	Goldman Sachs		10,057,400	10,000,000	121,389	1.D FE
30303M-8W-5	Meta Platforms Inc Senior Unsecured 5.550% 08/15/64	08/20/2025	Morgan Stanley		2,923,440	3,000,000	2,775	1.D FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/22/2025	AARE II Surplus ISG		3,782,395	3,910,500	77,069	2.B FE
341081-FC-6	Florida Power & Light Co Secured 5.690% 03/01/40	09/09/2025	Morgan Stanley		14,957,537	14,190,000	20,185	1.E FE
341099-CH-0	Duke Energy Florida LLC Secured 6.350% 09/15/37	09/09/2025	Morgan Stanley		14,981,334	13,470,000	415,793	1.F FE
341099-CN-7	Duke Energy Florida LLC Secured 5.650% 04/01/40	08/20/2025	Bank of America		4,132,640	4,000,000	87,889	1.F FE
36143L-2S-3	GA Global Funding Trust Secured 5.900% 01/13/35	07/14/2025	JPM SECURITIES LLC		20,145,800	20,000,000	6,556	1.F FE
37045V-AH-3	General Motors Co Senior Unsecured 5.000% 04/01/35	09/22/2025	AARE II Surplus ISG		980,019	1,000,000	23,750	2.B FE
372460-AA-3	Genuine Parts Co NTS 1.875% 11/01/30	09/05/2025	ALRE - DFL Trust AAM		2,816,922	3,200,000	20,667	2.B FE
372460-AD-7	Genuine Parts Co Senior Unsecured 6.875% 11/01/33	09/05/2025	ALRE - TDF Trust AAM		9,035,747	8,000,000	189,444	2.B FE
373334-JS-1	Georgia Power Co Senior Unsecured 4.750% 09/01/40	09/09/2025	Morgan Stanley		14,937,122	15,630,000	18,561	1.G FE
373334-KA-8	Georgia Power Co Senior Unsecured 4.300% 03/15/43	09/22/2025	AARE II Surplus ISG		1,699,874	1,936,000	1,619	1.G FE
373334-LD-1	Georgia Power Co Senior Unsecured 5.500% 10/01/55	09/24/2025	Barclays		48,764,310	49,000,000		1.F FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	07/17/2025	Various		11,221,000	10,000,000	70,667	2.B FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	09/05/2025	Various		21,996,133	19,330,000	254,577	2.B FE
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured 5.218% 04/23/31	09/15/2025	Various		31,442,745	30,500,000	514,480	1.F FE
38141G-YJ-7	Goldman Sachs Group Inc/The Senior Unsecured 2.383% 07/21/32	08/01/2025	Morgan Stanley		36,977,220	42,000,000	36,142	2.A FE
404119-BV-0	HCA Inc Senior Unsecured 5.500% 06/15/47	09/24/2025	JPM SECURITIES LLC		15,229,760	16,000,000	244,444	2.C FE
40440V-AC-9	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29	07/18/2025	Various		10,180,400	10,000,000	187,500	2.C FE
40440V-AK-1	HPS Corporate Lending Fund Senior Unsecured 5.950% 04/14/32	09/18/2025	Susquehanna Financial		5,636,290	5,500,000	140,899	2.C FE
437076-AU-6	Home Depot Inc/The Senior Unsecured 5.400% 09/15/40	08/20/2025	Jefferies & Co (PFI)		4,046,160	4,000,000	93,600	1.F FE
437076-CC-4	Home Depot Inc/The Senior Unsecured 3.300% 04/15/40	09/09/2025	Morgan Stanley		22,451,069	27,360,000	363,660	1.F FE
437076-DG-4	Home Depot Inc/The Senior Unsecured 5.400% 06/25/64	08/20/2025	Deutsche Bank AG		2,872,290	3,000,000	25,200	1.F FE
46625H-JB-7	JPMorgan Chase & Co Senior Unsecured 5.600% 07/15/41	09/22/2025	AARE II Surplus ISG		8,796,510	8,380,000	87,338	1.F FE
46647P-CC-8	JPMorgan Chase & Co Senior Unsecured 2.580% 04/22/32	08/28/2025	Barclays		16,304,580	18,000,000	163,830	1.F FE
48251W-AB-0	KKR & Co Inc Senior Unsecured 5.100% 08/07/35	08/28/2025	Various		50,800,240	51,000,000	36,550	1.F FE
48251W-AB-0	KKR & Co Inc Senior Unsecured 5.100% 08/07/35	09/24/2025	Gen East Trust AAM		3,021,302	3,000,000	19,975	1.F FE
494550-AQ-9	Kinder Morgan Energy Partners Senior Unsecured 7.300% 08/15/33	09/22/2025	AARE II Surplus ISG		966,929	840,000	6,302	2.B FE
494550-AT-3	Kinder Morgan Energy Partners Senior Unsecured 5.800% 03/15/35	09/22/2025	AARE II Surplus ISG		603,830	575,000	648	2.B FE
49456B-AG-6	Kinder Morgan Inc Senior Unsecured 5.300% 12/01/34	09/22/2025	AARE II Surplus ISG		1,034,904	1,010,000	16,505	2.B FE
50012L-AE-4	Kodiak Gas Services LLC Senior Unsecured 6.750% 10/01/35	09/02/2025	Various		15,067,200	15,000,000		4.A FE
501044-DV-0	Kroger Co/The Senior Unsecured 5.000% 09/15/34	08/28/2025	Barclays		9,990,400	10,000,000	227,778	2.B FE
501044-DX-6	Kroger Co/The Senior Unsecured 5.650% 09/15/64	09/12/2025	Morgan Stanley		22,887,032	23,200,000		2.A FE
532457-CZ-9	Eli Lilly & Co Senior Unsecured 5.600% 02/12/65	07/30/2025	Goldman Sachs		10,012,400	10,000,000	262,889	1.E FE
532457-DF-2	Eli Lilly & Co Senior Unsecured 5.550% 10/15/55	08/20/2025	JPM SECURITIES LLC		15,005,290	15,000,000	1,696	1.E FE
539830-BT-5	Lockheed Martin Corp Senior Unsecured 4.300% 06/15/62	09/05/2025	ALRE - DFL Trust AAM		792,348	1,000,000	9,556	1.F FE
548661-DY-0	Lowe's Cos Inc Senior Unsecured 1.700% 10/15/30	09/15/2025	Morgan Stanley		4,432,950	5,000,000	35,653	2.A FE
548661-EF-0	Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62	09/12/2025	Morgan Stanley		22,896,311	28,350,000	574,718	2.A FE
548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63	08/20/2025	Jefferies & Co (PFI)		2,927,640	3,000,000	68,250	2.A FE
54866N-BK-4	Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27	08/19/2025	STAR Modco AAM		1,043,202	1,000,000	35,513	2.A FE
55336V-AP-5	MPLX LP Senior Unsecured 4.900% 04/15/58	09/05/2025	ALRE - DFL Trust AAM		8,079,627	9,950,000	189,603	2.B FE
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33	09/24/2025	ORIX Life - Custody		2,008,953	2,000,000	6,389	2.B FE
55336V-BY-5	MPLX LP Senior Unsecured 5.400% 04/01/35	07/11/2025	AAIA Modco AAM		18,952,846	19,200,000	348,480	2.B FE
55336V-CA-6	MPLX LP Senior Unsecured 4.800% 02/15/31	08/14/2025	JPM SECURITIES LLC		15,004,800	15,000,000	8,000	2.B FE

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571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	07/11/2025	AAIA Modco AAM		4,060,521	4,000,000	76,500	2.B FE
571903-BW-2	Marriott International Inc/MD Senior Unsecured 4.500% 10/15/31	08/28/2025	Barclays		9,935,500	10,000,000	11,250	2.B FE
585055-CA-2	Medtronic Inc Senior Unsecured 4.200% 10/15/45	09/15/2025	Deutsche Bank AG London		29,379,743	29,410,035		1.G FE
58506D-AA-6	Medline Borrower LP/Medline Co MEDLINE BORROWER/MEDL CO 6.250% 04/01/29	07/31/2025	ALRe Corporate AAM		10,203,736	10,000,000	208,333	3.C FE
58933Y-BA-2	Merck & Co Inc Senior Unsecured 2.350% 06/24/40	09/09/2025	Morgan Stanley		7,480,096	10,400,000	51,596	1.E FE
58933Y-BS-3	Merck & Co Inc Senior Unsecured 4.950% 09/15/35	09/02/2025	JPM SECURITIES LLC		24,997,750	25,000,000		1.E FE
59156R-BL-1	MetLife Inc Senior Unsecured 4.721% 12/15/44	09/05/2025	ALRE - DFL Trust AAM		900,878	1,000,000	10,491	1.G FE
617446-8P-7	Morgan Stanley Senior Unsecured 3.622% 04/01/31	09/15/2025	Goldman Sachs		6,335,290	6,500,000	107,905	1.E FE
61747Y-ES-0	Morgan Stanley Subordinated 5.297% 04/20/37	07/16/2025	ALRE - MSPL Trust AAM - AFS		3,954,822	4,000,000	50,616	2.A FE
61776N-VG-5	Morgan Stanley Private Bank NA Senior Unsecured 4.734% 07/18/31	07/17/2025	Morgan Stanley		30,000,000	30,000,000		1.D FE
637432-PB-5	National Rural Utilities Coope Subordinated 7.125% 09/15/53	07/15/2025	ALRE SML Trust AAM		10,479,423	10,000,000	237,500	2.A FE
64944#-AB-7	New York Clean Power Holdings New York Clean Power Holdings 6.287% 10/31/36	08/15/2025	Tax Free Exchange		65,000,000	65,000,000	170,273	2.C FE
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.650% 05/01/79	09/09/2025	Morgan Stanley		15,010,565	14,960,000	302,878	2.B FE
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	09/09/2025	Morgan Stanley		30,112,240	28,250,000	450,234	2.B FE
65339K-DE-7	NextEra Energy Capital Holding Junior Subordinated 6.375% 08/15/55	09/09/2025	Morgan Stanley		15,073,367	14,490,000	64,148	2.B FE
65473P-AP-0	NiSource Inc Senior Unsecured 5.400% 06/30/33	07/31/2025	ORIX Life - Custody		1,020,377	1,000,000	4,500	2.B FE
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54	07/11/2025	AAIA Modco AAM		15,334,151	14,710,000	116,434	2.C FE
65473P-AU-9	NiSource Inc Senior Unsecured 5.850% 04/01/55	09/12/2025	Morgan Stanley		15,252,298	14,880,000	406,224	2.B FE
65473P-AX-3	NiSource Inc Senior Unsecured 5.350% 07/15/35	08/28/2025	Various		25,298,600	25,000,000	199,139	2.B FE
65960N-AC-4	North Haven Private Income Fun Senior Unsecured 5.125% 09/25/28	09/18/2025	Wells Fargo		744,705	750,000		2.B FE
682680-CU-5	ONEOK Inc Senior Unsecured 5.650% 09/01/34	09/12/2025	ORIX Life - Custody		2,072,180	2,000,000	3,453	2.B FE
68389X-BF-1	Oracle Corp Senior Unsecured 4.125% 05/15/45	07/15/2025	Royal Bank of Canada		15,515,000	20,000,000	139,792	2.B FE
68389X-BW-4	Oracle Corp Senior Unsecured 3.600% 04/01/40	09/09/2025	Morgan Stanley		16,734,915	20,700,000	329,130	2.B FE
68389X-BX-2	Oracle Corp Senior Unsecured 3.600% 04/01/50	09/09/2025	Morgan Stanley		48,030,586	67,930,000	1,080,087	2.B FE
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64	07/11/2025	AAIA Modco FHLB - AAM		14,400,487	15,990,000	254,063	2.B FE
68389X-DP-7	Oracle Corp Senior Unsecured 5.875% 09/26/45	09/25/2025	Various		81,033,578	80,915,000		2.B FE
68389X-DR-3	Oracle Corp Senior Unsecured 5.950% 09/26/55	09/24/2025	Deutsche Bank AG		22,774,600	23,000,000		2.B FE
686514-AM-2	Orlando Health Obligated Group REV BDS SER 2020B 2.891% 10/01/35	09/05/2025	ALRE - DFL Trust AAM		2,287,960	2,667,000	32,983	1.E FE
68902V-AL-1	Otis Worldwide Corp Senior Unsecured 3.112% 02/15/40	07/11/2025	ALRe Corporate AAM		4,575,771	6,000,000	75,725	2.B FE
69448F-AB-7	Pacific Life Insurance Co Unsecured 5.950% 09/15/55	09/09/2025	Morgan Stanley		37,048,501	35,930,000	5,938	1.F FE
717081-EZ-2	Pfizer Inc Senior Unsecured 2.550% 05/28/40	09/09/2025	Morgan Stanley		22,440,135	30,520,000	220,507	1.F FE
718172-BL-2	Philip Morris International In Senior Unsecured 4.250% 11/10/44	08/20/2025	Deutsche Bank AG		4,236,400	5,000,000	59,618	1.G FE
718172-DH-9	Philip Morris International In Senior Unsecured 5.125% 02/13/31	09/15/2025	JANE STREET EXECUTION SERVICES		7,815,900	7,500,000	35,234	1.F FE
718547-AZ-5	Phillips 66 Co Junior Subordinated 5.875% 03/15/56	09/16/2025	Various		8,675,000	8,675,000		2.C FE
718547-BA-9	Phillips 66 Co Junior Subordinated 6.200% 03/15/56	09/16/2025	Various		15,167,000	15,167,000		2.B FE
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	09/22/2025	AARE II Surplus ISG		1,934,403	1,886,115	26,327	2.B FE
744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52	09/05/2025	ALRE - DFL Trust AAM		804,135	818,000	815	2.B FE
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	07/14/2025	Various		10,320,000	10,000,000	216,667	2.B FE
744320-AQ-8	Prudential Financial Inc Senior Unsecured 5.700% 12/14/36	07/17/2025	STAR Modco AAM		4,144,606	4,000,000	20,900	1.G FE
744320-BD-6	Prudential Financial Inc Senior Unsecured 6.625% 12/01/37	09/22/2025	AARE II Surplus ISG		6,473,053	5,650,000	115,413	1.G FE
74448B-DB-4	Public Service Co of Colorado Secured 5.850% 05/15/55	09/12/2025	Morgan Stanley		6,441,961	6,280,000	178,588	1.E FE
749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	08/14/2025	Various		31,054,900	30,000,000	468,368	2.B FE
749983-AB-8	RWE Finance US LLC Senior Unsecured 6.250% 04/16/54	09/09/2025	Various		59,232,202	58,030,000	1,146,931	2.B FE
749983-AC-6	RWE Finance US LLC Senior Unsecured 5.125% 09/18/35	09/15/2025	Barclays		14,918,850	15,000,000		2.B FE
759351-AR-0	Reinsurance Group of America I Senior Unsecured 6.000% 09/15/33	09/12/2025	ORIX Life - Custody		1,613,122	1,500,000	44,250	2.A FE
76026A-AB-3	Repsol E&P Capital Markets US Senior Unsecured 5.204% 09/16/30	09/09/2025	Goldman Sachs		27,500,000	27,500,000		2.A FE
76026A-AC-1	Repsol E&P Capital Markets US Senior Unsecured 5.976% 09/16/35	09/09/2025	Goldman Sachs		18,834,000	18,834,000		2.A FE
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	07/16/2025	ALRE - MSPL Trust AAM - AFS		6,160,766	6,000,000	4,583	1.E FE
78351G-AA-3	Ryan Specialty LLC RYAN SPECIALTY 5.875% 08/01/32	07/31/2025	ALRe Corporate AAM		10,037,500	10,000,000	293,750	3.C FE
816851-BR-9	Sempra Senior Unsecured 5.500% 08/01/33	09/24/2025	ORIX Life - Custody		3,337,248	3,200,000	25,911	2.B FE
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54	09/22/2025	AARE II Surplus ISG		10,188,500	10,000,000	304,000	2.C FE
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	08/26/2025	Various		15,700,000	15,700,000		2.C FE
816851-BW-8	Sempra Junior Subordinated 6.375% 04/01/56	09/24/2025	AAIA NonModco AAM		1,241,332	1,200,000	5,313	2.C FE
817565-CE-2	Service Corp International/US Senior Unsecured 5.125% 06/01/29	07/31/2025	ALRe Corporate AAM		7,031,780	7,091,000	60,569	3.C FE
817565-CH-5	Service Corp International/US SERVICE CORP INTL 5.750% 10/15/32	07/31/2025	ALRe Corporate AAM		10,028,281	10,000,000	169,306	3.C FE
829932-AE-2	Sixth Street Lending Partners Senior Unsecured 6.125% 07/15/30	09/24/2025	ORIX Life - Custody		5,441,233	5,250,000	61,633	2.C FE
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	07/11/2025	AAIA Modco AAM		12,690,436	12,850,000	155,271	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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842587-EB-9	Southern Co/The Junior Subordinated 6.375% 03/15/55	09/12/2025	Morgan Stanley		30,293,731	28,420,000		2.B FE
8426EP-AK-4	Southern Co Gas Capital Corp Senior Unsecured 5.100% 09/15/35	09/03/2025	Various		24,929,325	25,000,000		2.A Z
843646-AY-6	Southern Power Co Senior Unsecured 4.900% 10/01/35	09/17/2025	Various		35,906,100	36,000,000		2.A FE
845437-BT-8	Southwestern Electric Power Co Senior Unsecured 3.250% 11/01/51	09/09/2025	Morgan Stanley		12,000,960	18,020,000	209,858	2.A FE
863338-AA-3	Stripe Inc SR NTS 5.040% 09/26/30	09/17/2025	Direct		64,000,000	64,000,000		2.B Z
863338-AB-1	Stripe Inc SR NTS 5.320% 09/26/32	09/17/2025	Direct		62,000,000	62,000,000		2.B Z
863338-AC-9	Stripe Inc SR NTS 5.680% 09/26/35	09/17/2025	Direct		27,720,000	27,720,000		2.B Z
86765B-AV-1	Energy Transfer LP Senior Unsecured 5.400% 10/01/47	09/23/2025	Morgan Stanley		11,468,875	12,500,000	324,375	2.B FE
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	09/09/2025	Morgan Stanley		14,957,090	16,490,000	290,579	2.B FE
87264A-BY-0	T-Mobile USA Inc Senior Unsecured 3.600% 11/15/60	09/09/2025	Morgan Stanley		30,022,262	44,140,000	507,610	2.B FE
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62	09/09/2025	Morgan Stanley		24,011,072	23,870,000	673,001	2.B FE
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34	09/12/2025	ORIX Life - Custody		6,192,247	6,000,000	126,175	2.B FE
872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	08/28/2025	Various		24,888,050	25,000,000	24,635	2.A FE
87305Q-CR-0	TTX Co Senior Unsecured 5.750% 11/22/33	07/17/2025	ALRE - TDF Trust AAM		3,932,081	3,750,000	32,943	1.F FE
87612B-BS-0	Targa Resources Partners LP / Senior Unsecured 4.875% 02/01/31	09/12/2025	ORIX Life - Custody		2,005,108	2,000,000	11,104	2.B FE
87612G-AP-6	Targa Resources Corp Senior Unsecured 4.900% 09/15/30	08/28/2025	Barclays		10,161,300	10,000,000	96,639	2.B FE
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	09/18/2025	Midland AAM		944,020	949,679	1,828	1.D PL
902494-AZ-6	Tyson Foods Inc Senior Unsecured 4.875% 08/15/34	07/11/2025	ALRe Corporate AAM		7,784,151	8,000,000	158,167	2.B FE
907818-FD-5	Union Pacific Corp Senior Unsecured 3.550% 08/15/39	09/09/2025	Morgan Stanley		7,480,307	8,810,000	21,719	1.G FE
91159H-JB-7	US Bancorp Subordinated 2.491% 11/03/36	09/05/2025	ALRE - DFL Trust AAM		2,593,615	3,000,000	25,325	1.G FE
913017-CA-5	RTX Corp Senior Unsecured 4.150% 05/15/45	08/20/2025	Barclays		4,123,650	5,000,000	55,333	2.A FE
91324P-DT-6	UnitedHealth Group Inc Senior Unsecured 3.500% 08/15/39	09/09/2025	Morgan Stanley		14,967,900	18,000,000	43,750	1.F FE
91324P-EF-5	UnitedHealth Group Inc Senior Unsecured 3.250% 05/15/51	07/17/2025	Wells Fargo		32,279,750	50,000,000	279,861	1.F FE
91324P-EK-4	UnitedHealth Group Inc Senior Unsecured 4.750% 05/15/52	07/14/2025	Morgan Stanley		33,378,400	40,000,000	316,667	1.F FE
91324P-EL-2	UnitedHealth Group Inc Senior Unsecured 4.950% 05/15/62	09/12/2025	Morgan Stanley		7,266,888	8,160,000	134,640	1.F FE
91324P-FD-9	UnitedHealth Group Inc Senior Unsecured 5.500% 04/15/64	09/12/2025	Morgan Stanley		6,637,367	6,810,000	156,063	1.F FE
91324P-FM-9	UnitedHealth Group Inc Senior Unsecured 5.750% 07/15/64	08/20/2025	JPM SECURITIES LLC		2,904,420	3,000,000	17,250	1.F FE
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34	09/12/2025	ORIX Life - Custody		2,434,890	2,500,000	40,028	2.A FE
92343V-FT-6	Verizon Communications Inc Senior Unsecured 2.650% 11/20/40	08/20/2025	Morgan Stanley		2,845,000	4,000,000	26,794	2.A FE
92343V-FW-9	Verizon Communications Inc Senior Unsecured 2.987% 10/30/56	07/30/2025	Goldman Sachs		9,014,250	15,000,000	112,013	2.A FE
92976G-AJ-0	Wells Fargo Bank NA Subordinated 6.600% 01/15/38	09/05/2025	ALRE - DFL Trust AAM		1,129,173	1,000,000	9,167	2.A FE
94973V-AY-3	Elevance Health Inc Senior Unsecured 4.625% 05/15/42	09/22/2025	AARE II Surplus ISG		3,622,626	4,000,000	65,264	2.A FE
95000U-4A-8	Wells Fargo & Co Senior Unsecured 4.078% 09/15/29	09/08/2025	Wells Fargo		6,500,000	6,500,000		1.E FE
969457-BV-1	Williams Cos Inc/The Senior Unsecured 5.750% 06/24/44	09/22/2025	AARE II Surplus ISG		1,013,615	1,000,000	14,056	2.B FE
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR 2.950% 01/25/30	07/31/2025	ORIX Life - Custody		2,798,008	3,000,000	1,475	2.A FE
06418G-AW-7	Bank of Nova Scotia/The Senior Unsecured 4.338% 09/15/31	09/08/2025	Scotia Capital		7,000,000	7,000,000		1.F FE
112586-AB-8	Brookfield Asset Management Lt Senior Unsecured 6.077% 09/15/55	09/09/2025	Various		55,772,795	54,570,000	5,498	1.G FE
11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	09/22/2025	AARE II Surplus ISG		12,265,562	11,700,000	123,573	1.G FE
13645R-AV-6	Canadian Pacific Railway Co Senior Unsecured 4.800% 09/15/35	08/19/2025	STAR Modco AAM		974,708	1,000,000	20,533	2.A FE
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	07/11/2025	Various		31,460,933	36,000,000	95,550	2.A FE
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	07/11/2025	ALRe Corporate AAM		6,432,125	7,450,000	96,519	2.B FE
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	07/11/2025	AAIA Modco FHLB - AAM		42,248,112	40,870,000	1,473,591	2.C FE
29250N-BP-9	Enbridge Inc Subordinated 7.625% 01/15/83	07/16/2025	AAIA Modco FHLB - AAM		4,663,925	4,400,000	932	2.C FE
29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	07/31/2025	ORIX Life - Custody		2,070,651	2,000,000	45,283	2.A FE
29250N-BZ-7	Enbridge Inc Senior Unsecured 6.700% 11/15/53	07/16/2025	Royal Bank of Canada		26,367,200	25,000,000	287,542	2.A FE
29250N-CG-8	Enbridge Inc Junior Subordinated 7.375% 03/15/55	09/09/2025	Morgan Stanley		16,847,887	15,930,000	571,102	2.C FE
29250N-CK-9	Enbridge Inc Senior Unsecured 5.550% 06/20/35	07/15/2025	Various		14,999,250	15,000,000	60,125	2.A FE
67077M-AR-9	Nutrien Ltd Senior Unsecured 4.900% 06/01/43	09/22/2025	AARE II Surplus ISG		924,352	1,000,000	15,108	2.B FE
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 6.000% 07/21/31	07/21/2025	Taxable Exchange		1,895,201	23,371,455		6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 3.000% 07/21/32	07/21/2025	Taxable Exchange		235,230	4,276,908		6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 07/21/33	07/21/2025	Taxable Exchange		224,538	6,415,364		6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 01/21/34	07/21/2025	Taxable Exchange		160,384	6,415,364		6. *
000000-00-0	Prosus NV Senior Unsecured 4.343% 07/15/35	09/24/2025	Various		59,627,938	59,080,006	513,169	2.B FE
000000-00-0	Commerzbank AG COMMERZBANK AG 3.875% 09/02/36	09/05/2025	BNP Paribas		3,175,417	3,163,334	2,351	2.B FE
000000-00-0	Achmea Bank NV Subordinated 5.875% 11/06/36	09/24/2025	Various		82,712,009	82,712,009	4,313,488	2.B FE
000000-00-0	Electricite de France SA Senior Unsecured 6.875% 06/26/37	07/01/2025	PRIVATE		(2,180,970)			2.A Z
000000-00-0	AXA SA Subordinated 5.125% 01/17/47	09/09/2025	Morgan Stanley		2,256,957	2,240,000	17,220	1.G Z

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000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	09/24/2025	ALRE SML Trust AAM		4,907,563	7,215,000	35,328	2.B FE
000000-00-0	Merck KGaA Junior Subordinated 3.875% 08/27/54	09/09/2025	JPM SECURITIES LLC		21,335,729	21,070,868	644,249	2.B FE
000000-00-0	Engie SA Junior Subordinated 1.875% Perpet.	09/09/2025	JPM SECURITIES LLC		21,883,256	24,582,680	89,659	2.C FE
000000-00-0	TotalEnergies SE Junior Subordinated 4.120% Perpet.	09/09/2025	JPM SECURITIES LLC		21,503,875	21,070,868	485,196	1.G FE
000000-00-0	Enel SpA Unsecured 4.250% Perpet.	09/09/2025	JPM SECURITIES LLC		21,542,334	21,169,746	369,746	2.C FE
000000-00-0	OMV AG Unsecured 4.370% Perpet.	09/09/2025	JPM SECURITIES LLC		21,520,099	21,070,868	184,168	2.B FE
000000-00-0	BP Capital Markets PLC Junior Subordinated 4.375% Perpet.	09/09/2025	JPM SECURITIES LLC		21,491,232	21,070,868	747,583	1.G FE
001201-A#-9	AGL Energy Ltd GTD SR NTS SER C 3.760% 12/08/28	09/30/2025	ALRe Modco - VIAC GA - AAM		5,788,022	6,000,000	70,187	2.B
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	09/09/2025	Morgan Stanley		14,960,182	14,600,000	15,898	1.E FE
018820-AD-2	Allianz SE Subordinated 5.600% 09/03/54	09/22/2025	AARE II Surplus ISG		12,528,958	12,200,000	36,058	1.E FE
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	07/22/2025	AEL Modco AAM		5,652,382	5,660,000	84,875	2.B FE
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	07/22/2025	AEL FWH AAM		7,759,313	7,674,133	197,460	2.A PL
12803R-AC-8	CaixaBank SA Senior Non Preferred 6.840% 09/13/34	07/02/2025	ALRE - MSPL Trust AAM - AFS		11,002,875	10,000,000	207,100	2.A FE
12803R-AL-8	CaixaBank SA CAIXABANK SA 4.885% 07/03/31	08/28/2025	Various		25,289,000	25,000,000	161,476	2.A FE
12803R-AM-6	CaixaBank SA CAIXABANK SA 5.581% 07/03/36	09/05/2025	Barclays		2,773,305	2,700,000	27,207	2.A FE
23879A-AA-5	DaVinciRe Holdings Ltd Senior Unsecured 5.950% 04/15/35	09/24/2025	Gen East Trust AAM		2,594,879	2,500,000	82,226	2.A FE
251526-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	09/09/2025	Morgan Stanley		14,986,168	14,970,000	200,692	2.C FE
251526-CT-4	Deutsche Bank AG/New York NY Unsecured 7.079% 02/10/34	09/05/2025	ALRE - DFL Trust AAM		13,046,258	11,920,000	58,598	2.C FE
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	09/05/2025	Various		45,735,450	45,000,000	1,143,635	2.A FE
251526-DB-2	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 4.950% 08/04/31	08/28/2025	Barclays		10,095,000	10,000,000	34,375	2.A FE
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	09/12/2025	Morgan Stanley		24,308,889	24,420,000	582,010	2.A FE
268789-AB-0	E.ON International Finance BV Senior Unsecured 6.650% 04/30/38	08/28/2025	Various		18,945,720	17,000,000	355,590	2.A FE
28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	09/09/2025	Morgan Stanley		24,002,222	21,640,000	443,800	2.A FE
28504D-AF-0	Electricite de France SA Senior Unsecured 5.750% 01/13/35	09/24/2025	Gen East Trust AAM		3,130,662	3,000,000	34,021	2.A FE
29278G-AY-4	Enel Finance International NV Senior Unsecured 5.500% 06/15/52	07/09/2025	HSBC SECURITIES (USA) INC		22,965,500	25,000,000	95,486	2.A FE
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR 4.875% 06/30/30	09/22/2025	AARE II Surplus ISG		5,042,917	5,000,000	55,521	2.C FE
344045-AB-5	Flutter Treasury DAC Senior Secured 5.875% 06/04/31	07/24/2025	Various		25,000,000	25,000,000	257,031	2.C FE
45262B-AH-6	Imperial Brands Finance PLC Senior Unsecured 5.875% 07/01/34	09/22/2025	AARE II Surplus ISG		6,458,607	6,160,000	81,428	2.B FE
45262B-AK-9	Imperial Brands Finance PLC Senior Unsecured 5.625% 07/01/35	09/09/2025	Morgan Stanley		14,965,301	14,640,000	157,838	2.B FE
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	09/22/2025	AARE II Surplus ISG		9,164,684	8,000,000	182,400	2.A FE
471105-AC-0	Japan Tobacco Inc Senior Unsecured 4.850% 05/15/28	07/11/2025	AAIA Modco FHLB - AAM		20,238,386	20,000,000	231,722	1.F FE
63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	08/14/2025	Various		45,265,433	45,000,000	47,680	1.G FE
75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	07/31/2025	Gen East Trust AAM		1,026,696	1,000,000	24,972	1.G FE
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	07/11/2025	AAIA Modco AAM		24,451,195	24,000,000	346,267	2.A FE
83449D-AA-4	Somers Group Holdings Ltd Subordinated 6.500% 06/15/32	07/31/2025	AHL Aegon IMR		24,952,500	25,000,000	197,708	2.B FE
89157X-AB-7	TotalEnergies Capital SA Senior Unsecured 5.488% 04/05/54	07/09/2025	Goldman Sachs		14,295,450	15,000,000	217,233	1.E FE
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	07/16/2025	AAIA Modco FHLB - AAM		7,311,200	7,800,000	123,378	1.E FE
89680Y-AC-9	Triton Container International GTD SR SECD NTS 3.150% 06/15/31	09/22/2025	Various		7,941,378	9,000,000	60,463	2.C FE
90261A-AD-4	UBS AG/Stamford CT Senior Unsecured 4.864% 01/10/28	09/22/2025	AARE II Surplus ISG		18,885,778	18,690,000	181,816	1.E FE
92857W-BY-5	Vodafone Group PLC Senior Unsecured 5.625% 02/10/53	07/09/2025	Goldman Sachs		23,658,500	25,000,000	585,938	2.B FE
92857W-CA-6	Vodafone Group PLC Senior Unsecured 5.750% 06/28/54	07/09/2025	JPM SECURITIES LLC		23,855,750	25,000,000	47,917	2.B FE
94244E-AA-6	Somers Group Holdings Ltd SENIOR 6.500% 07/02/29	09/22/2025	AARE II Surplus ISG		1,909,667	2,000,000	28,889	2.A FE
A3158#-AD-1	Hofer Financial Services Gmbh SR NTS SER D 3.660% 07/25/27	08/14/2025	AEL FWH AAM		9,836,860	10,000,000	19,317	1.G PL
G4989#-AC-0	Jackson Square Aviation Irelan GTD SR NTS SER C 3.840% 09/28/27	08/14/2025	AEL FWH AAM		4,885,866	5,000,000	28,800	2.A Z
N8505*-AB-4	TenneT Netherlands B.V. SR NTS SER B 1.830% 01/24/31	09/19/2025	Tax Free Exchange		17,104,500	17,674,506	49,415	2.A
P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	07/17/2025	Tax Free Exchange		53,180,001	53,437,500	1,009,375	3.B FE
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					4,361,754,090	4,644,340,731	45,070,587	XXX
126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	07/17/2025	Lincoln Fin Mod - AAM		2,579,272	2,547,862	2,990	2.B FE
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55	09/15/2025	Interest Capitalization		50,422	50,422		2.B
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 7.623% 06/05/29	08/18/2025	PRIVATE		1,933,333	1,933,333		1.G PL
L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/28	07/01/2025	PRIVATE		3,979,173	3,979,173		1.G Z
G77418-AD-2	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.626% 04/25/29	09/09/2025	PRIVATE		716,250,195	716,250,195		1.F Z
G77418-AC-4	SVF II Finco Cayman LP SVF II Finco (Cayman) LP 7.626% 04/25/29	09/09/2025	Direct		1,337,724,145	1,337,724,145		1.F Z
L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	07/01/2025	PRIVATE		(876,818)	(876,818)		1.G Z
G8868K-AD-4	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	07/23/2025	Tax Free Exchange		148,747,531	148,757,652	737,280	2.B Z
L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	09/25/2025	Interest Capitalization		1,058,692	1,058,692		1.G Z

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L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	08/29/2025	Tax Free Exchange		172,972,087	173,463,070	1,720,392	1.G Z
L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/28	09/25/2025	Interest Capitalization		3,999,502	3,999,502		1.G Z
L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/28	08/29/2025	Tax Free Exchange		653,450,107	655,304,933	6,499,260	1.G Z
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					3,041,867,641	3,044,192,161	8,959,922	XXX
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	07/01/2025	CROSSTRADE		26,187	25,501	647	2.B PL
00273*-AA-8	AP Middlebury Holdings, LLC Senior Secured 6.000% 05/31/45	07/01/2025	Apollo Internal				(300,667)	2.C PL
28655*-AA-7	Eliant Invest Holding LP. B 6.095% 12/15/41	09/23/2025	Direct		36,875,454	36,875,454		1.G PL
28655*-AB-5	Eliant Invest Holding LP. C 6.545% 12/15/41	09/23/2025	Direct		27,019,188	27,019,188		2.C Z
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	09/22/2025	Interest Capitalization		35,637,375	35,637,375		2.A PL
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					99,558,204	99,557,518	(300,020)	XXX
03666N-A*-9	Antares Strategic Credit Fund SR NTS 5.760% 09/30/30	09/16/2025	Direct		169,109,000	169,109,000		2.C Z
04020E-AK-3	Ares Strategic Income Fund Senior Unsecured 5.800% 09/09/30	07/14/2025	Morgan Stanley		14,966,250	15,000,000	87,000	2.C FE
04020E-AP-2	Ares Strategic Income Fund Senior Unsecured 4.850% 01/15/29	09/08/2025	Wells Fargo		39,740,800	40,000,000		2.C FE
09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	09/24/2025	Various		8,389,390	8,000,000	13,200	2.C FE
30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34	07/31/2025	ORIX Life - Custody		10,130,465	10,000,000	270,000	2.B FE
38147U-AF-4	Goldman Sachs BDC Inc Senior Unsecured 5.650% 09/09/30	09/04/2025	Bank of America		24,993,500	25,000,000		2.C Z
38179R-AE-5	Golub Capital Private Credit F Senior Unsecured 5.450% 08/15/28	07/16/2025	Wells Fargo		31,787,200	32,000,000		2.C FE
40440V-AN-5	HPS Corporate Lending Fund Senior Unsecured 5.850% 06/05/30	07/16/2025	Morgan Stanley		15,007,050	15,000,000	102,375	2.C FE
40440V-AS-4	HPS Corporate Lending Fund Senior Unsecured 5.450% 11/15/30	09/09/2025	Various		58,901,494	58,930,000	5,439	2.C FE
442931-A*-2	HPS Corporate Capital Solution HPS Corporate Capital Solution 5.860% 08/13/28	07/25/2025	Direct		2,000,000	2,000,000		2.B FE
442931-A@-0	HPS Corporate Capital Solution SR NTS 6.200% 08/13/30	07/25/2025	Direct		22,960,000	22,960,000		2.B FE
53621@-AH-9	Lion Industrial Properties LP SR GTD NTS SER A 4.100% 02/15/27	09/30/2025	Various		1,387,179	1,400,000	7,175	2.A
53621@-AJ-5	Lion Industrial Properties LP SR GTD NTS SER B 4.100% 04/17/27	09/30/2025	Various		8,213,126	8,300,000	154,080	2.A
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					407,585,454	407,699,000	639,269	XXX
03272L-B*-8	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.704% 06/21/29	07/21/2025	Apollo Internal		47,348,143	47,348,143		4.B FE
289706-AA-1	One Call Corporation One Call Corporation TL 9.942% 09/10/30	09/09/2025	Direct		46,009,868	46,710,526		4.C FE
000000-00-0	Jensen Hughes Inc Jensen Hughes - DDTL1 9.129% 07/31/31	08/27/2025	Direct		140,508	141,570		4.C Z
000000-00-0	Datavant Inc Datavant TL 8.788% 08/13/31	08/04/2025	Direct		64,978,571	65,634,921		4.B FE
000000-00-0	Leaf Home Solutions Inc Leaf Home Solutions TL 9.416% 08/28/31	09/03/2025	Direct		23,708,821	24,069,869		4.C FE
000000-00-0	Leaf Home Solutions Inc Leaf Home Solutions RCF 9.610% 08/28/31	09/03/2025	Direct		115,808	115,808		4.C FE
000000-00-0	Couchbase Inc Couchbase Inc TL 9.753% 09/24/31	09/24/2025	Direct		22,101,624	22,438,197		4.C FE
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	07/01/2025	Interest Capitalization		726,044	726,044		4.B FE
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/27/31	08/04/2025	PRIVATE		288,477	289,926		4.B FE
000000-00-0	Cascade Intermediate II, Inc. Couchbase Inc Holdco 13.000% 09/24/33	09/24/2025	Direct		4,040,395	4,122,852		5.A Z
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 4.095% 06/07/31	08/13/2025	Tax Free Exchange		31,917,973	32,303,066	100,246	3.A PL
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.990% 09/29/31	09/09/2025	Interest Capitalization		511,057	511,057		4.B FE
92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.990% 09/29/31	08/12/2025	Tax Free Exchange		22,612,074	22,612,074	64,270	4.B FE
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/29/31	09/22/2025	PRIVATE		348,372	350,123		4.B FE
92276A-AV-3	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/29/31	08/12/2025	Tax Free Exchange		3,522,389	3,539,312	10,072	4.B FE
000000-00-0	Sigma Irish AcquiCo Limited Project Waystone EUR DDTL 7.230% 03/19/32	09/24/2025	Direct		1,214,421	1,226,688		4.C FE
000000-00-0	Karo Healthcare AB KARINT TL 1L EUR 6.721% 04/23/32	08/20/2025	Direct		15,320,126	15,397,112		4.B FE
000000-00-0	Karo Healthcare AB KARINT TL 1L GBP 8.778% 04/23/32	08/20/2025	Direct		11,630,843	11,689,290		4.B FE
000000-00-0	Karo Healthcare AB KARINT TL 1L NOK 9.090% 04/23/32	08/20/2025	Direct		11,795,431	11,854,704		4.B FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					308,330,945	311,081,282	174,588	XXX
000000-00-0	Curia Global Inc Curia Global Inc 1L TL 10.421% 12/31/29	08/29/2025	Interest Capitalization		662,206	662,206		5.A Z
000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 6.831% 07/22/30	08/15/2025	Tax Free Exchange		150,709	151,422		4.A Z
000000-00-0	Somnigroup International Inc SGI TL B 1L USD 6.407% 10/24/31	07/01/2025	Tax Free Exchange		19,857,219	19,950,000		2.C FE
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited 9.217% 10/27/31	07/01/2025	Direct		(439)	(443)		4.C Z
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					20,669,695	20,763,185		XXX
000000-00-0	EnBW Energie Baden-Wuerttember Unsecured 4.500% 07/28/55	09/24/2025	Various		47,660,394	47,264,005	349,624	2.C FE
000000-00-0	EnBW Energie Baden-Wuerttember Junior Subordinated 5.250% 01/23/84	09/09/2025	JPM SECURITIES LLC		22,508,309	21,169,746	703,387	2.C FE
04365X-AB-4	Ascot Group Ltd Senior Unsecured 6.349% 06/15/35	09/24/2025	Various		11,562,842	11,100,000	250,574	2.A FE
0269999999. Subtotal - Issuer Credit Obligations - Other Issuer Credit Obligations (Unaffiliated)					81,731,545	79,533,751	1,303,585	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					15,825,364,601	16,517,024,087	96,549,477	XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0499999999. Total - Issuer Credit Obligations (Affiliated)					137,737,417	137,643,251	145,551	XXX
0509999997. Total - Issuer Credit Obligations - Part 3					15,963,102,018	16,654,667,338	96,695,028	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					15,963,102,018	16,654,667,338	96,695,028	XXX
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.547% 07/20/64	07/01/2025	Interest Capitalization					1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)								XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.642% 04/16/53	09/01/2025	Interest Capitalization		13,038	13,038		1.A
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.470% 07/16/53	09/01/2025	Interest Capitalization		9,116	9,116		1.A
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.457% 09/16/53	09/01/2025	Interest Capitalization		4,834	4,834		1.A
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.570% 11/16/55	09/01/2025	Interest Capitalization		12,450	12,450		1.A
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55	09/01/2025	Interest Capitalization		18,035	18,035		1.A
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 3.001% 12/16/57	09/01/2025	Interest Capitalization		46,277	46,277		1.A
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57	09/01/2025	Interest Capitalization		25,912	25,912		1.A
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.911% 07/16/57	09/01/2025	Interest Capitalization		33,886	33,886		1.A
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56	09/01/2025	Interest Capitalization		17,904	17,904		1.A
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57	09/01/2025	Interest Capitalization		40,572	40,572		1.A
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.054% 11/16/54	09/01/2025	Interest Capitalization		61,707	61,707		1.A
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59	09/01/2025	Interest Capitalization		30,798	30,798		1.A
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57	09/01/2025	Interest Capitalization		14,814	14,814		1.A
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59	09/01/2025	Interest Capitalization		30,529	30,529		1.A
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59	09/01/2025	Interest Capitalization		34,259	34,259		1.A
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59	09/01/2025	Interest Capitalization		23,758	23,758		1.A
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57	09/01/2025	Interest Capitalization		20,489	20,489		1.A
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.715% 08/16/55	09/01/2025	Interest Capitalization		18,522	18,522		1.A
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.006% 03/16/58	09/01/2025	Interest Capitalization		11,304	11,304		1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					468,204	468,204		XXX
3133KQ-VN-3	Freddie Mac Pool FR RA8721 4.500% 04/01/53	07/29/2025	Citigroup		32,926,758	34,602,833	125,435	1.A Z
3140MH-SH-3	Fannie Mae Pool FN BV4119 2.500% 03/01/52	07/30/2025	Morgan Stanley		17,490,414	21,252,829	44,277	1.A Z
3140MK-FU-1	Fannie Mae Pool FN BV5578 3.000% 05/01/52	07/31/2025	Direct		25,393,628	29,548,949		1.A Z
3140MN-MH-6	Fannie Mae Pool FN BV8459 3.000% 04/01/52	07/29/2025	JPM SECURITIES LLC		24,321,198	28,270,190	68,320	1.A Z
3140QM-KH-6	Fannie Mae Pool FN CB2095 3.000% 11/01/51	07/29/2025	WELLS FARGO SECURITIES		30,168,482	35,137,085	84,915	1.A Z
3140W1-RC-9	Fannie Mae Pool FN FA1382 4.000% 02/01/53	07/30/2025	Morgan Stanley		27,031,309	29,198,376	97,328	1.A Z
3140W1-RF-2	Fannie Mae Pool FN FA1385 4.000% 05/01/53	07/29/2025	Morgan Stanley		32,018,170	34,573,357	111,403	1.A Z
31427M-PD-7	Freddie Mac Pool FR SL0419 3.000% 10/01/53	07/31/2025	Direct		10,249,992	11,933,772		1.A Z
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	07/17/2025	Various		24,449,265	24,643,652	60,240	1.A
3140N2-6Z-9	Fannie Mae Pool FN BW9887 5.000% 10/01/52	07/17/2025	Various		25,123,999	25,854,575	57,455	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					249,173,215	275,015,618	649,373	XXX
00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	08/07/2025	Various		6,441,954	6,442,000	45,906	1.G FE
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.634% 05/30/50	09/25/2025	Interest Capitalization		100	100		1.A FM
00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	09/25/2025	Morgan Stanley		799,240	790,746	4,031	1.E
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 4.872% 04/25/36	08/25/2025	Interest Capitalization		779	779		1.A FM
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.722% 01/25/37	07/25/2025	Interest Capitalization		1	1		1.A FM
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	08/01/2025	Interest Capitalization		48	48		1.A FM
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.872% 02/25/36	08/25/2025	Interest Capitalization		1,288	1,288		6. *
026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 4.462% 05/25/47	09/11/2025	Citigroup		325,577	529,932	1,226	1.A FM
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/11/2025	Goldman Sachs		21,021,830	21,022,000	144,631	1.E FE
034951-AD-5	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 M1 5.862% 07/25/62	09/11/2025	Goldman Sachs		5,308,859	5,309,000	38,902	2.B FE
040104-PD-7	Argent Securities Inc Asset-Ba ARSI 2005-W3 M2 4.962% 11/25/35	07/08/2025	Citigroup		14,663,000	17,200,000	34,272	1.A FM
05532L-AG-4	BCAP LLC 2009-RR14 Trust BCAP 2009-RR14 3A3 4.615% 08/26/35	09/05/2025	ALRE - DFL Trust AAM		4,345,454	4,390,081	2,251	1.A FM
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 4.164% 05/26/36	09/22/2025	AARE II Surplus ISG		4,201,480	5,590,574	13,599	1.A FM
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.512% 03/25/37	09/25/2025	Interest Capitalization					1.A FM
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 5.000% 10/25/51	09/05/2025	ALRE - DFL Trust AAM		496,878	539,794	750	1.A
07389K-AA-9	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1A1 4.215% 09/25/47	09/05/2025	ALRE - DFL Trust AAM		2,041,475	4,289,960	2,022	1.A FM
07389P-AY-6	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 2A3 4.892% 10/25/36	07/09/2025	Citigroup		1,328,548	1,479,246	3,115	1.A FM
10569P-AF-3	BRAVO Residential Funding Trus BRAVO 2025-CES1 M1 6.570% 02/25/55	09/05/2025	ALRE - TDF Trust AAM		2,013,770	2,000,000	3,650	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
105700-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1 6.650% 02/25/65	07/30/2025	Deutsche Bank Securities Inc		3,504,445	3,450,000	19,119	2.C FE
105700-AL-5	BRAVO Residential Funding Trus BRAVO 2025-NQM4 M1 6.650% 02/25/65	09/24/2025	ALRE SML Trust AAM		2,368,716	2,300,000	9,772	2.C FE
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	09/01/2025	Interest Capitalization					6. FE
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52	09/25/2025	Interest Capitalization		10,711	10,711		1.A FE
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36	07/01/2025	Interest Capitalization		327	327		2.A FM
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.638% 07/27/36	09/01/2025	Interest Capitalization		57,338	57,338		1.A FM
12596S-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES1 M1 6.565% 05/25/60	09/24/2025	ORIX Life - Custody		2,054,942	2,000,000	8,389	2.B FE
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37	08/01/2025	Interest Capitalization		394	394		1.A FM
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 7.559% 12/27/60	09/01/2025	Interest Capitalization		1,196	1,196		6. *
12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	07/21/2025	Performance Trust Capital		6,645,046	6,824,181	21,894	1.A FM
12668A-BE-4	Alternative Loan Trust 2005-46 CWALT 2005-46CB A21 5.500% 10/25/35	09/24/2025	ALRE - TDF Trust AAM		498,408	689,517	2,423	1.A FM
12668A-KP-9	Alternative Loan Trust 2005-53 CWALT 2005-53T2 2A1 6.000% 11/25/35	09/05/2025	ALRE - TDF Trust AAM		1,631,035	2,607,265	1,738	1.A FM
12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 4.772% 12/25/35	07/25/2025	Interest Capitalization		70	70		1.A FM
12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 5.622% 12/25/35	07/25/2025	Interest Capitalization		55	55		1.A FM
12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36	09/22/2025	AARE II Surplus ISG		1,357,278	2,784,393	9,339	1.A FM
12668B-ZB-2	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1 6.000% 05/25/36	07/30/2025	Goldman Sachs		2,202,640	4,637,137	23,186	1.A Z
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.936% 03/20/36	09/05/2025	ALRE - DFL Trust AAM		2,417,097	2,495,960	1,369	1.A FM
12674U-AF-0	COOPR Residential Mortgage Tru COOPR 2025-CES2 M1 6.130% 06/25/60	07/22/2025	BMO CAPITAL MARKETS (NY)		527,970	525,000	1,967	2.B FE
17311Y-AE-3	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3 A5 3.267% 03/25/37	09/05/2025	ALRE - TDF Trust AAM		2,424,576	6,784,358	2,462	1.A FM
17315X-AV-3	Citigroup Mortgage Loan Trust CMLTI 2009-9 8A2 6.000% 11/25/36	09/22/2025	AARE II Surplus ISG		3,825,068	6,757,079	23,650	1.A FM
23332U-GM-0	DSLA Mortgage Loan Trust 2006- DSLA 2006-AR1 2A1A 5.090% 04/19/46	09/05/2025	ALRE - TDF Trust AAM		4,914,254	5,550,517	3,150	1.A FM
25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-0A5 A1A 4.672% 08/25/47	09/05/2025	ALRE - DFL Trust AAM		2,839,206	3,234,524	4,781	1.A FM
281914-AD-3	EFMT 2025-INV2 EFMT 2025-INV2 M1 6.430% 05/26/70	09/05/2025	ALRE - TDF Trust AAM		1,562,633	1,527,000	1,091	2.C FE
31684L-AD-3	FIGRE Trust 2025-HE3 FIGRE 2025-HE3 D 6.769% 05/25/55	09/24/2025	Various		2,528,393	2,450,000	8,384	2.C FE
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	09/25/2025	ALRE - PACS Trust AAM		17,668,826	17,764,368		1.A FE
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.647% 08/25/36	09/25/2025	Interest Capitalization					1.A FM
32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.552% 03/25/37	07/01/2025	Bank of America				(550)	1.A FM
35563P-AE-9	Freddie Mac Seasoned Credit Ri SCRT 2016-1 M2 3.750% 09/25/55	07/31/2025	ALRe Corporate AAM		6,046,696	6,516,228	20,363	2.B FE
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.322% 01/25/35	09/25/2025	Interest Capitalization					5.A FM
3622E8-AC-9	GSAA Home Equity Trust 2006-15 GSAA 2006-15 AF3A 5.882% 09/25/36	09/24/2025	ALRE - TDF Trust AAM		1,500,230	4,665,299	17,533	1.A FM
362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 4.932% 01/25/36	09/25/2025	Interest Capitalization					1.A Z
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.494% 08/27/37	09/22/2025	AARE II Surplus ISG		3,681,982	5,131,298	10,457	1.A FM
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2 6.706% 08/25/54	09/03/2025	Morgan Stanley		2,011,250	2,000,000	3,721	1.F FE
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2 6.706% 08/25/54	09/05/2025	ALRE - DFL Trust AAM		1,664,678	1,660,000	3,398	1.F FE
36271A-AC-7	GS Mortgage-Backed Securities GSMBS 2024-HE2 M2 6.606% 12/27/33	07/18/2025	Morgan Stanley		1,054,594	1,050,000	4,971	1.F FE
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3 6.956% 01/25/55	09/24/2025	ALRE SML Trust AAM		2,584,976	2,596,000	15,032	2.B FE
36272N-AD-6	GS Mortgage-Backed Securities GSMBS 2025-HE1 M3 6.806% 10/25/55	08/28/2025	AARE - DFL Trust		1,833,419	1,818,000	1,030	2.B FE
36273B-AC-3	GS Mortgage Backed Securities GSMBS 2025-CES2 A3 0.000% 09/25/55	09/29/2025	Goldman Sachs		7,710,922	7,711,000	34,642	1.F Z
36273B-AD-1	GS Mortgage Backed Securities GSMBS 2025-CES2 M1 5.926% 09/25/55	09/29/2025	Goldman Sachs		7,299,891	7,300,000	34,848	2.B Z
36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/09/2025	Goldman Sachs		3,499,963	3,500,000	5,645	1.F FE
36275E-AF-8	GS Mortgage-Backed Securities GSMBS 2025-DSC1 M1 5.696% 06/25/65	09/09/2025	Goldman Sachs		3,499,892	3,500,000	22,705	2.B FE
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.608% 07/19/46	09/05/2025	ALRE - TDF Trust AAM		3,174,258	5,992,632	13,662	1.A FM
41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.448% 08/19/37	07/16/2025	BROWNSTONE INVESTMENT GROUP LL		12,065,497	14,580,661	50,654	1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.952% 10/25/35	09/25/2025	Interest Capitalization		6,393	6,393		1.A FM
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 5.952% 10/25/35	09/25/2025	Interest Capitalization		1,995	1,995		4.B FM
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2 5.092% 05/25/36	09/24/2025	ALRE - TDF Trust AAM		321,676	332,231	1,455	1.A FM
452763-AC-9	Imperial Fund Mortgage Trust 2 IMPRL 2022-NQM7 A3 7.500% 11/25/67	07/25/2025	Various		404,884	404,884	2,277	1.E
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	07/01/2025	Interest Capitalization		267	267		4.A FM
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35	07/01/2025	Interest Capitalization		8	8		1.G FM
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35	07/01/2025	Interest Capitalization		59	59		4.B FM
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35	07/01/2025	Interest Capitalization		49	49		5.B FM
45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.892% 10/25/36	09/19/2025	Various		18,157,104	42,227,117	137,552	1.A FM
45669Y-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 2A1 3.777% 04/25/37	09/05/2025	ALRE - TDF Trust AAM		2,254,025	3,498,340	1,468	1.A FM
46629E-AG-8	JP Morgan Alternative Loan Tru JPALT 2006-A4 A7 4.116% 09/25/36	09/05/2025	ALRE - TDF Trust AAM		985,947	1,115,540	510	1.A FM
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.512% 08/25/36	09/15/2025	Goldman Sachs		3,737,668	8,399,254	24,007	1.A Z
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.441% 11/25/36	08/01/2025	Interest Capitalization		432	432		1.A FM
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.441% 11/25/36	08/01/2025	Interest Capitalization		135	135		6. FM

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46630P-BB-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A2 4.746% 04/25/37	09/24/2025	ALRE - TDF Trust AAM		360,497	429,506	1,303	1.A FM
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	09/01/2025	Interest Capitalization					1.A FM
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	08/01/2025	Interest Capitalization		50	50		1.A FM
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.622% 09/25/36	08/25/2025	Interest Capitalization		11	11		1.A FM
525221-AV-9	Lehman XS Trust Series 2005-3 LXS 2005-3 3A3B 4.769% 09/25/35	09/24/2025	ALRE - TDF Trust AAM		4,211,706	4,680,781	14,270	1.A FM
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.732% 01/25/37	09/05/2025	ALRE - DFL Trust AAM		2,044,608	6,471,761	9,684	1.A FM
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	09/05/2025	AARE - PACS Trust AAM		2,141,609	2,246,489	749	2.C FE
59992D-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	09/05/2025	AARE - PACS Trust AAM		1,175,283	1,230,454	410	2.C FE
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 4.857% 01/25/36	07/25/2025	Interest Capitalization		967	967		6. FM
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.936% 11/20/36	09/05/2025	ALRE - DFL Trust AAM		660,037	693,660	380	1.A FM
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	09/22/2025	AARE II Surplus ISG		1,988,420	2,197,010	8,330	1.A FM
65539C-AK-2	Nomura Resecuritization Trust NMRR 2011-4RA 1A10 2.768% 12/26/36	09/05/2025	ALRE - DFL Trust AAM		2,833,808	3,122,959	960	1.A FM
669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.572% 03/25/37	09/22/2025	AARE II Surplus ISG		782,715	2,512,480	9,257	1.A FM
670855-AC-9	OBX 2023-NQM1 Trust OBX 2023-NQM1 A3 6.500% 11/25/62	08/15/2025	Goldman Sachs		2,797,826	2,801,766	8,600	1.C
67120T-AA-8	NYMT Loan Trust Series 2024-BP NYMT 2024-BPL2 A1 6.509% 05/25/39	09/24/2025	Bank of America		1,149,081	1,137,000		1.G FE
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	09/05/2025	ALRE - DFL Trust AAM		1,011,092	1,144,177	746	1.A FM
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.647% 10/25/37	07/25/2025	Interest Capitalization		390	390		1.A FM
69382W-AD-4	PRPM 2025-RCF4 LLC PRPM 2025-RCF4 M1A 4.500% 08/25/55	08/19/2025	Goldman Sachs		1,715,760	1,800,000	11,025	2.C FE
69392U-AB-0	PMT Loan Trust 2025-INV9 PMTLT 2025-INV9 A2 6.000% 09/01/56	09/09/2025	Nomura Sec International		21,472,500	21,000,000	52,500	1.A FE
693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	08/26/2025	BNP Paribas		646,942	641,330	3,283	1.A
73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	07/11/2025	Goldman Sachs		25,300,143	25,000,000	70,833	1.A FE
748949-AD-6	ROCT Mortgage Trust 2025-CES6 ROCT 2025-CES6 A3 5.809% 06/25/55	09/05/2025	ALRE SML Trust AAM		3,052,120	3,000,000	1,936	1.F FE
748949-AE-4	ROCT Mortgage Trust 2025-CES6 ROCT 2025-CES6 M1 6.158% 06/25/55	09/05/2025	ALRE SML Trust AAM		2,644,919	2,600,000	1,779	2.B FE
748956-AC-3	ROCT Mortgage Trust 2023-CES2 ROCT 2023-CES2 A2 7.195% 09/25/43	09/22/2025	AARE II Surplus ISG		4,490,282	4,427,000	18,580	1.A
74937Y-AJ-7	ROCT Mortgage Trust 2025-CES4 ROCT 2025-CES4 M1 6.728% 04/25/55	09/24/2025	Various		5,294,503	5,176,000	8,045	2.B FE
74939W-AD-2	ROCT Mortgage Trust 2025-CES8 ROCT 2025-CES8 A3 5.649% 08/25/55	08/14/2025	WELLS FARGO SECURITIES		4,500,000	4,500,000	14,124	1.F FE
74939W-AE-0	ROCT Mortgage Trust 2025-CES8 ROCT 2025-CES8 M1 5.899% 08/25/55	08/14/2025	WELLS FARGO SECURITIES		3,609,999	3,610,000	11,830	2.B FE
749421-AA-1	ROCT Mortgage Trust 2024-CES8 ROCT 2024-CES8 A1A 5.490% 11/25/44	09/05/2025	AARE - PACS Trust AAM		1,654,866	1,647,294	1,005	1.A
749427-AD-2	ROCT Mortgage Trust 2025-CES1 ROCT 2025-CES1 A3 6.163% 01/25/45	09/22/2025	AARE II Surplus ISG		2,351,787	2,323,000	8,351	1.F FE
74942C-AE-9	ROCT Mortgage Trust 2025-CES5 ROCT 2025-CES5 M1 6.419% 05/25/55	09/05/2025	ALRE - TDF Trust AAM		2,041,993	2,006,000	1,431	2.B FE
74943A-AD-4	ROCT Mortgage Trust 2025-CES7 ROCT 2025-CES7 A3 5.875% 07/25/55	07/17/2025	Citigroup		9,199,839	9,200,000	42,039	1.F FE
74943A-AD-4	ROCT Mortgage Trust 2025-CES7 ROCT 2025-CES7 A3 5.875% 07/25/55	07/29/2025	AARE - DFL Trust		1,724,971	1,725,000	7,882	1.F FE
74943A-AH-5	ROCT Mortgage Trust 2025-CES7 ROCT 2025-CES7 M1 6.174% 07/25/55	07/17/2025	Citigroup		314,995	315,000	1,513	2.B FE
74943A-AH-5	ROCT Mortgage Trust 2025-CES7 ROCT 2025-CES7 M1 6.174% 07/25/55	09/05/2025	ALRE SML Trust AAM		3,942,001	3,885,000	2,665	2.B FE
74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	07/25/2025	Goldman Sachs		419,903	564,102	2,538	1.A Z
753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.443% 07/25/54	07/17/2025	ALRE - TDF Trust AAM		2,015,714	1,970,008	5,645	1.A
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.443% 07/25/54	07/17/2025	ALRE - TDF Trust AAM		2,283,284	2,265,509	6,492	1.A
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	08/01/2025	Interest Capitalization		1,701	1,701		2.A FM
759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 5.232% 07/25/34	09/24/2025	ALRE - TDF Trust AAM		443,530	497,006	2,235	1.A FM
76114A-AB-6	Residential Asset Securitizati RAST 2006-R2 A2 6.000% 04/25/36	09/01/2025	Interest Capitalization		642	642		1.A FM
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2 6.061% 10/25/39	08/19/2025	Cross Point Capital		1,706,375	1,700,000	7,155	2.C FE
78438C-AB-7	SAIF Securitization Trust 2025 SAIF 2025-CES1 A2 5.642% 06/25/65	08/22/2025	JPM SECURITIES LLC		1,999,999	2,000,000	8,463	1.C FE
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.617% 01/25/37	08/25/2025	Interest Capitalization					6. FM
83612P-AF-7	Soundview Home Loan Trust 2007 SVHE 2007-1 M1 4.752% 03/25/37	07/02/2025	Bank of America		1,981,340	2,512,000	2,743	1.A Z
83613G-AB-5	Soundview Home Loan Trust 2008 SVHE 2008-1 A2 6.000% 02/25/38	09/30/2025	Morgan Stanley		455,762	555,808		1.E Z
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.522% 07/25/35	09/22/2025	AARE II Surplus ISG		2,727,961	3,106,033	10,919	1.A FM
86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.692% 08/25/36	09/05/2025	ALRE - TDF Trust AAM		1,674,484	2,035,606	3,021	1.A FM
86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1 4.826% 04/25/47	09/05/2025	ALRE - TDF Trust AAM		2,589,249	5,473,438	2,936	1.A FM
878048-AL-1	TBW Mortgage-Backed Trust Seri TBW 2006-2 7A1 7.000% 07/25/36	09/24/2025	ALRE - TDF Trust AAM		653,002	6,081,617	27,198	1.A FM
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.506% 12/25/45	08/01/2025	Interest Capitalization		738	738		6. FM
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2 3.500% 03/25/58	09/05/2025	ALRE - DFL Trust AAM		1,832,956	2,000,000	778	1.C
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1 3.711% 03/25/58	09/05/2025	ALRE - DFL Trust AAM		873,503	1,000,000	414	1.E
89177E-AE-9	Towd Point Mortgage Trust 2019 TPMT 2019-HY1 B1 6.422% 10/25/48	09/05/2025	ALRE - TDF Trust AAM		2,256,081	2,200,000	4,428	1.A
89183K-AC-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M1 5.676% 07/25/65	07/01/2025	JPM SECURITIES LLC				52,183	1.G FE
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2 6.025% 07/25/65	07/01/2025	JPM SECURITIES LLC				53,529	2.C FE
89183K-AD-9	Towd Point Mortgage Trust 2025 TPMT 2025-CES2 M2 6.025% 07/25/65	07/17/2025	Various		6,153,846	6,154,000	16,479	2.C FE
89183L-AF-2	Towd Point Mortgage Trust 2025 TPMT 2025-HE1 M2 6.606% 07/25/65	08/04/2025	Goldman Sachs		5,580,000	5,580,000		2.C FE

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891949-AC-3	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M1 5.667% 08/25/65	08/08/2025	JPM SECURITIES LLC		4,844,957	4,845,000	13,728	1.G FE
891949-AD-1	Towd Point Mortgage Trust 2025 TPMT 2025-CES3 M2 5.916% 08/25/65	08/08/2025	JPM SECURITIES LLC		9,499,813	9,500,000	28,101	2.C FE
92539F-AD-5	Verus Securitization Trust 202 VERUS 2023-INV1 M1 7.479% 02/25/68	07/25/2025	Morgan Stanley		200,750	200,000	1,123	2.B
92540B-AC-3	Verus Securitization Trust 202 VERUS 2023-INV2 A3 7.079% 08/25/68	09/25/2025	Morgan Stanley		745,200	738,051	3,628	1.B
92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	08/15/2025	Citigroup		646,904	639,708	2,105	1.A
92540R-AF-1	Verus Securitization Trust 202 VERUS 2024-9 M1 6.198% 11/25/69	09/26/2025	Deutsche Bank Securities Inc		2,018,906	2,000,000	9,641	1.B
92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	07/17/2025	Various		7,499,843	7,500,000	28,870	1.F FE
92541A-AD-2	Verus Securitization Trust 202 VERUS 2025-R1 M1 6.131% 05/25/65	09/22/2025	Various		4,807,912	4,793,000	19,065	2.B FE
92839H-AA-4	Vista Point Securitization Tru VSTA 2024-CES1 A1 6.676% 05/25/54	09/25/2025	JPM SECURITIES LLC		2,729,275	2,702,252	12,528	1.A FE
93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4 4.667% 10/25/36	08/14/2025	BTIG		2,874,707	3,095,243	5,676	1.E FM
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.093% 04/25/46	09/05/2025	ALRE - DFL Trust AAM		730,296	809,424	464	1.A FM
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	08/26/2025	Interest Capitalization		32,673	32,673		6. FM
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	09/25/2025	Interest Capitalization		404,561	404,561		1.A FM
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C 10.354% 04/10/47	07/10/2025	Interest Capitalization		200,702	200,702		6. FE
Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.466% 02/12/67	07/31/2025	Tax Free Exchange		9,708,674	9,662,096	20,747	1.A PL
Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.736% 02/12/67	07/31/2025	Tax Free Exchange		122,815,352	122,226,138	278,034	1.A PL
Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.286% 02/12/67	07/31/2025	Tax Free Exchange		10,259,870	10,210,648	25,879	1.C PL
Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.436% 02/12/67	07/31/2025	Tax Free Exchange		12,200,798	12,142,264	31,634	1.F PL
Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.536% 02/12/67	07/31/2025	Tax Free Exchange		6,377,648	6,347,051	16,836	2.B PL
Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.536% 02/12/67	07/31/2025	Tax Free Exchange		4,991,219	4,967,273	17,867	3.B PL
Q0286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.536% 02/12/67	07/31/2025	Tax Free Exchange		2,495,426	2,483,454	10,106	4.B PL
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					562,381,071	638,767,592	1,889,147	XXX
Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.753% 10/23/66	07/31/2025	Tax Free Exchange		236,377,729	234,524,268	746,569	1.A FE
Q7457#-AB-7	Turbin Finance Trust 2024-1 B1 5.303% 10/23/66	07/31/2025	Tax Free Exchange		11,164,271	11,074,529	39,315	1.C FE
Q7457#-AC-5	Turbin Finance Trust 2024-1 C1 5.453% 10/23/66	07/31/2025	Tax Free Exchange		4,922,425	4,885,824	17,833	1.F FE
Q7457#-AD-3	Turbin Finance Trust 2024-1 D1 5.553% 10/23/66	07/31/2025	Tax Free Exchange		3,610,568	3,582,899	13,316	2.B FE
Q7457#-AE-1	Turbin Finance Trust 2024-1 E1 7.553% 10/23/66	07/31/2025	Tax Free Exchange		3,283,081	3,257,246	16,449	3.B FE
Q7457#-AF-8	Turbin Finance Trust 2024-1 F1 8.553% 10/23/66	07/31/2025	Tax Free Exchange		1,641,251	1,628,578	9,310	4.B FE
1069999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)					260,999,325	258,953,344	842,792	XXX
00112H-AC-1	Acrec 2025 FI 3 LLC ACREC 2025-FL3 AS 5.776% 08/18/42	09/05/2025	AARE - PACS Trust AAM		2,286,051	2,300,000	6,900	1.A FE
00112H-AE-7	Acrec 2025 FI 3 LLC ACREC 2025-FL3 B 6.077% 08/18/42	09/22/2025	AARE II Surplus ISG		3,904,747	3,938,000	2,659	1.D FE
05492T-AH-3	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 B 3.043% 02/15/53	09/05/2025	ALRE - TDF Trust AAM		1,527,226	1,679,551	568	1.C
05494N-AH-4	BBCMS Mortgage Trust 2025-5C37 BBCMS 2025-5C37 C 6.002% 09/15/58	09/05/2025	BARCLAYS CAPITAL INC.		2,549,995	2,500,000	10,003	1.G FE
05553W-AK-5	BBCMS Mortgage Trust 2023-C21 BBCMS 2023-C21 C 6.506% 09/15/56	09/05/2025	ALRE - DFL Trust AAM		2,639,701	2,500,000	1,807	1.A
055985-AL-9	BMO 2023-C6 MORTGAGE TRUST BMO 2023-C6 C 6.974% 09/15/56	09/05/2025	ALRE - TDF Trust AAM		1,582,142	1,500,000	1,162	1.C
055988-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B 6.695% 06/15/56	07/31/2025	Gen East Trust AAM		1,641,185	1,516,000	8,179	1.B
05615D-AJ-6	BMO 2025-C12 Mortgage Trust BMO 2025-C12 C 6.611% 06/15/58	08/01/2025	AARE - DFL Trust		1,061,476	1,012,000	5,392	1.G FE
06540K-BB-4	BANK 2022-BNK44 BANK 2022-BNK44 C 5.935% 11/15/55	09/05/2025	ALRE - DFL Trust AAM		1,215,314	1,200,000	791	1.B
06540Y-AV-1	BANK 2020-BNK28 BANK 2020-BN28 B 2.344% 03/15/63	07/29/2025	BARCLAYS CAPITAL SEC LIMITED		3,460,248	4,075,000	7,695	1.A
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.489% 02/15/56	09/05/2025	Various		5,692,979	5,433,000	3,917	1.A
06541L-BZ-8	BANK 2022-BNK40 BANK 2022-BNK40 C 3.504% 03/15/64	09/05/2025	ALRE - DFL Trust AAM		3,426,798	3,930,000	1,530	1.A
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.677% 12/25/36	09/05/2025	ALRE SML Trust AAM		3,157,775	3,290,404	4,868	4.A FE
08163Q-BP-2	Benchmark 2022-B36 Mortgage Tr BMARK 2022-B36 C 5.289% 07/15/55	09/05/2025	ALRE - DFL Trust AAM		7,557,502	7,835,000	4,605	1.B
081935-BC-1	Benchmark 2025-B41 Mortgage Tr BMARK 2025-B41 C 6.136% 07/15/68	08/15/2025	Goldman Sachs		2,700,738	2,674,000	15,041	1.G Z
088928-AA-4	BHMS Commercial Mortgage Trust BHMS 2025-ATLS A 6.000% 08/15/42	08/01/2025	Citigroup		100,000,000	100,000,000		1.A FE
088928-AC-0	BHMS Commercial Mortgage Trust BHMS 2025-ATLS B 6.700% 08/15/42	08/01/2025	Citigroup		29,300,000	29,300,000		1.D FE
088928-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C 7.450% 08/15/42	08/01/2025	Citigroup		1,200,000	1,200,000		1.G FE
088928-AE-6	BHMS Commercial Mortgage Trust BHMS 2025-ATLS C 7.450% 08/15/42	09/24/2025	Gen East Trust AAM		1,001,338	1,000,000	1,863	1.G FE
096933-AJ-5	BMO 2025-5C9 Mortgage Trust BMO 2025-5C9 C 6.256% 04/15/58	09/05/2025	ALRE SML Trust AAM		4,895,891	4,813,000	3,346	1.G FE
12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.519% 07/10/50	08/06/2025	Goldman Sachs		2,649,489	2,724,411	2,062	1.C
12593Q-BJ-8	COMM 2015-CCRE26 Mortgage Trus COMM 2015-CR26 C 4.647% 10/10/48	08/05/2025	Goldman Sachs		2,966,423	3,078,000	1,936	1.E
12597N-AY-9	CSAIL 2020-C19 Commercial Mort CSAIL 2020-C19 C 3.733% 03/15/53	09/22/2025	AARE II Surplus ISG		1,267,847	1,500,000	3,266	2.C
12631D-BE-2	COMM 2014-CCRE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	07/29/2025	Goldman Sachs		901,423	924,536	3,260	1.A
12634N-AY-4	Csail 2015-C2 Commercial Mortg CSAIL 2015-C2 B 4.208% 06/15/57	08/05/2025	Goldman Sachs		2,908,125	3,000,000	1,753	1.A
30340K-AJ-0	FS Rialto 2025-FL10 Issuer LLC FSRIA 2025-FL10 D 6.829% 08/19/42	09/24/2025	ALRE - TDF Trust AAM		4,141,323	4,200,000	3,984	2.B FE
34706C-AG-4	Fortress CBO Investments I Ltd FORT 2022-FL3 C 7.639% 02/23/39	07/17/2025	Lincoln Fin Mod - AAM		6,393,096	6,500,000	32,726	1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
36251P-AL-8	GS Mortgage Securities Trust 2 GSMS 2016-GS3 C 4.090% 10/10/49	09/30/2025	Performance Trust Capital		4,992,250	5,255,000		2.A
36253G-AK-8	GS Mortgage Securities Trust 2 GSMS 2014-GC24 B 4.527% 09/10/47	07/29/2025	Goldman Sachs		2,795,119	2,923,000	10,405	1.A
36258R-BG-7	GS Mortgage Securities Trust 2 GSMS 2020-GC47 C 3.567% 05/12/53	09/05/2025	ALRE - TDF Trust AAM		2,436,727	2,750,000	1,090	1.E
46590K-AH-7	JP Morgan Chase Commercial Mor JPMCC 2015-JP1 B 4.622% 01/15/49	09/24/2025	Goldman Sachs		2,887,500	3,000,000	9,243	1.A
46642N-BJ-4	JPMBB Commercial Mortgage Secu JPMBB 2014-C22 B 4.660% 09/15/47	09/16/2025	Various		4,874,270	4,976,000	6,628	1.A
46644R-BE-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C29 B 4.118% 05/15/48	09/30/2025	BARCLAYS CAPITAL INC.		427,976	432,640		1.F Z
46645L-BE-6	JPMBB Commercial Mortgage Secu JPMBB 2016-C1 B 4.849% 03/17/49	09/11/2025	BARCLAYS CAPITAL SEC LIMITED		4,429,688	4,500,000	6,666	1.A
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 6.163% 11/17/37	09/25/2025	Various		28,898,701	29,000,000	58,379	1.A FE
59319C-AG-0	MF1 2025-FL20 LLC MF1 2025-FL20 C 6.286% 02/18/43	08/15/2025	JPM SECURITIES LLC		19,950,000	19,950,000		1.G FE
59319C-AJ-4	MF1 2025-FL20 LLC MF1 2025-FL20 D 6.736% 02/18/43	08/15/2025	JPM SECURITIES LLC		13,500,000	13,500,000		2.B FE
59319C-AL-9	MF1 2025-FL20 LLC MF1 2025-FL20 E 7.486% 02/18/43	08/15/2025	JPM SECURITIES LLC		378,000	378,000		2.C FE
61690Q-AS-8	Morgan Stanley Bank of America MSBAM 2015-C23 D 4.297% 07/15/50	07/29/2025	Goldman Sachs		2,940,000	3,000,000	10,028	1.F
61690V-BC-1	Morgan Stanley Bank of America MSBAM 2015-C26 B 4.090% 10/15/48	07/31/2025	BARCLAYS CAPITAL SEC LIMITED		956,056	970,000		1.A
61765T-AM-5	Morgan Stanley Bank of America MSBAM 2015-C25 C 4.581% 10/15/48	09/18/2025	Goldman Sachs		973,456	982,978	2,251	1.F
61766L-BV-0	Morgan Stanley Bank of America MSBAM 2016-C28 AS 3.951% 01/15/49	09/03/2025	BMO CAPITAL MARKETS (NY)		7,745,000	8,000,000	2,634	1.A
75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.493% 05/25/38	07/09/2025	ACRA RE 1B Surplus AAM		2,000,631	2,000,004	5,176	1.A FE
92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	08/14/2025	Goldman Sachs		3,530,056	3,696,394	5,849	1.A
92939F-AX-7	WFRBS Commercial Mortgage Trus WFRBS 2014-C21 B 4.213% 08/15/47	09/10/2025	Goldman Sachs		1,976,011	2,021,495	2,366	1.A
94989A-BA-2	Wells Fargo Commercial Mortgag WFCM 2014-LC18 C 4.193% 12/15/47	09/04/2025	Goldman Sachs		1,001,888	1,020,545	475	1.A
949931-AH-2	Wells Fargo Commercial Mortgag WFCM 2025-5C4 C 6.284% 05/15/58	08/06/2025	Goldman Sachs		1,692,926	1,650,000	1,728	1.G FE
95000G-BA-1	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 AS 2.814% 08/15/49	09/25/2025	Goldman Sachs		3,607,341	3,765,000	7,357	1.A
95000J-BB-3	Wells Fargo Commercial Mortgag WFCM 2016-LC25 C 4.471% 12/15/59	09/24/2025	Goldman Sachs		3,640,150	3,760,000	11,207	1.F
00501D-AB-1	ACRES 2025-FL3 LLC ACRES 2025-FL3 AS 6.178% 08/18/40	07/02/2025	Various		64,638,000	64,800,000		1.A FE
00501D-AC-9	ACRES 2025-FL3 LLC ACRES 2025-FL3 B 6.628% 08/18/40	08/04/2025	Various		62,964,125	63,100,000	51,090	1.D FE
00501D-AD-7	ACRES 2025-FL3 LLC ACRES 2025-FL3 C 7.177% 08/18/40	07/02/2025	Piper Jaffray		26,473,650	26,540,000		1.G FE
00501D-AE-5	ACRES 2025-FL3 LLC ACRES 2025-FL3 D 7.826% 08/18/40	07/02/2025	Piper Jaffray		14,857,763	14,895,000		2.B FE
00501D-AF-2	ACRES 2025-FL3 LLC ACRES 2025-FL3 E 8.575% 08/18/40	07/02/2025	Piper Jaffray		5,087,250	5,100,000		2.C FE
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D 7.100% 12/15/36	07/17/2025	Lincoln Fin Mod - AAM		4,354,066	4,893,000	26,723	2.B FE
69382J-AD-3	PFP 2025-12 Ltd PFP 2025-12 C 6.677% 12/18/42	08/07/2025	Goldman Sachs		7,051,406	7,000,000	28,139	1.G FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					503,088,838	507,481,958	376,747	XXX
05556E-AG-1	BDS 2025-FL15 LLC BDS 2025-FL15 C 6.284% 03/19/43	08/14/2025	Wells Fargo		3,000,000	3,000,000		1.G FE
05556E-AJ-5	BDS 2025-FL15 LLC BDS 2025-FL15 D 6.534% 03/19/43	08/14/2025	Wells Fargo		10,500,000	10,500,000		2.B FE
1089999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)					13,500,000	13,500,000		XXX
03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B 6.175% 10/20/36	07/31/2025	ALRe Corporate AAM		23,659,611	23,648,000	40,566	1.C FE
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B 6.275% 07/20/36	07/30/2025	ORIX Life - Custody		28,797,748	28,650,000	44,948	1.C FE
15674V-AD-6	Cerberus Loan Funding XLI LLC CERB 2023-2A B 7.918% 07/15/35	07/15/2025	ACRA RE 1B Surplus AAM		14,322,420	14,320,000	284,373	1.B FE
15675F-AE-8	Cerberus Loan Funding XLV LLC CERB 2024-1A C 7.468% 04/15/36	07/30/2025	ALRE - MSPL Trust AAM - AFS		4,778,334	4,750,000	14,780	1.G FE
381936-AG-8	Golub Capital Partners CLO 59M GOCAP 2021-59A CR 6.325% 04/20/37	09/18/2025	ACRA RE 2A Surplus AAM		41,247,608	41,250,000	427,629	1.F FE
671026-AS-1	OCP CLO Ltd OCP 2021-23A D1R 7.072% 01/17/37	09/18/2025	ACRA RE 2A Surplus AAM		1,994,374	2,000,000	24,753	2.C FE
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	07/01/2025	Capital Call Revolver		98,678	98,678		2.C PL
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28	07/01/2025	Interest Capitalization		1,699	1,699		2.C PL
L6491#-AA-4	Monroe Capital Private Credit A 7.132% 04/22/32	09/16/2025	PRIVATE		2,664,000	2,664,000		1.F FE
000000-00-0	Madison Park Euro Funding XV D MDPKE 15A DRR 5.276% 07/15/36	08/01/2025	Morgan Stanley		5,415,644	5,415,644		2.C FE
000000-00-0	Antares Juno Funding Ltd. Antares Juno Warehouse A 6.964% 07/23/36	07/16/2025	PRIVATE		47,837,000	47,837,000		1.F Z
000000-00-0	Antares Juno Funding Ltd. Antares Juno Warehouse BBB 8.264% 07/23/36	07/16/2025	PRIVATE		47,837,000	47,837,000		2.C Z
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CRR 4.426% 01/15/38	07/18/2025	Barclays		10,458,914	10,458,914		1.F FE
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DRR 5.326% 01/15/38	07/18/2025	Barclays		7,948,774	7,948,774		2.C FE
000000-00-0	Blackrock European CLO XII DAC BECLO 12A BR 3.939% 01/25/38	07/18/2025	Deutsche Bank Securities Inc		2,899,257	2,899,257		1.C FE
000000-00-0	Blackrock European CLO XII DAC BECLO 12A CR 4.339% 01/25/38	07/18/2025	Deutsche Bank Securities Inc		13,342,380	13,342,380		1.F FE
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B1 3.826% 07/15/38	07/01/2025	Goldman Sachs		12,842,514	12,842,514		1.C Z
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A C 4.226% 07/15/38	07/01/2025	Goldman Sachs		26,366,932	26,366,932		1.F Z
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A C 4.326% 07/15/38	07/01/2025	Bank of America		32,595,270	32,595,270		1.F Z
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A B2 4.600% 07/15/38	07/01/2025	Goldman Sachs		8,523,793	8,523,793		1.C Z
000000-00-0	Palmer Square European CLO 202 PLMER 2025-2A D 5.126% 07/15/38	07/01/2025	Goldman Sachs		27,276,137	27,276,137		2.C Z
000000-00-0	Harvest CLO XXXVI DAC HARVT 36A D 5.326% 07/15/38	07/01/2025	Bank of America		28,020,496	28,020,496		2.C Z
000000-00-0	CVC Cordatus Loan Fund XXVIII CORDA 28A CR 4.336% 08/15/38	09/30/2025	Citigroup		5,660,085	5,634,729	33,255	1.F Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B1R3 4.026% 10/15/38	07/29/2025	Bank of America		15,487,134	15,487,134		1.C FE
000000-00-0	Harvest Clo XX DAC HARVT 20A B1RR 4.026% 10/15/38	08/06/2025	Bank of America		14,357,803	14,357,803		1.C FE
000000-00-0	Legato Euro Clo I DAC LEGA 1A B 4.126% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		20,210,652	20,210,652		1.C FE
000000-00-0	Avoca CLO XVII DAC AVOCA 17A CR3 4.426% 10/15/38	07/29/2025	Bank of America		26,285,397	26,285,397		1.F FE
000000-00-0	Harvest Clo XX DAC HARVT 20A CRR 4.426% 10/15/38	08/06/2025	Bank of America		27,119,000	27,119,000		1.F FE
000000-00-0	Legato Euro Clo I DAC LEGA 1A C 4.526% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		14,551,669	14,551,669		1.F FE
000000-00-0	Avoca CLO XVII DAC AVOCA 17A B2R3 5.000% 10/15/38	07/29/2025	Bank of America		13,512,264	13,512,264		1.C FE
000000-00-0	Avoca CLO XVII DAC AVOCA 17A DR3 5.326% 10/15/38	07/29/2025	Bank of America		18,559,153	18,559,153		2.C FE
000000-00-0	Harvest Clo XX DAC HARVT 20A DRR 5.426% 10/15/38	08/06/2025	Bank of America		10,884,893	10,884,893		2.C FE
000000-00-0	Legato Euro Clo I DAC LEGA 1A D 5.526% 10/15/38	07/29/2025	Deutsche Bank Securities Inc		8,910,010	8,910,010		2.C FE
000000-00-0	Orion CLO 2025-6 Ltd ANTOR 2025-6A D1 7.275% 10/20/38	07/29/2025	Deutsche Bank Securities Inc		12,000,000	12,000,000		2.C FE
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A B 3.848% 10/26/38	08/06/2025	Morgan Stanley		12,820,513	12,820,513		1.C FE
000000-00-0	OCP Euro Clo 2025-14 DAC OCPE 2025-14A C 4.148% 10/26/38	08/06/2025	Morgan Stanley		6,993,007	6,993,007		1.F FE
000000-00-0	Avoca CLO XIV DAC AVOCA 14A CRR 4.326% 07/15/39	07/01/2025	Citigroup		3,961,293	3,961,293		1.F Z
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2RR 4.700% 07/15/39	07/01/2025	Citigroup		6,817,175	6,817,175		1.C Z
000000-00-0	Avoca CLO XIV DAC AVOCA 14A DRR 5.326% 07/15/39	07/01/2025	Citigroup		6,771,547	6,771,547		2.C Z
000370-AU-3	AB BSL CLO 3 Ltd ABBSL 2021-3A D1R 6.975% 04/20/38	09/05/2025	ALRE SML Trust AAM		5,203,182	5,200,000	46,348	2.B FE
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 7.225% 10/20/34	09/22/2025	AARE II Surplus ISG		26,614,357	26,550,000	335,714	2.C FE
00120D-AN-6	AGL CLO 17 Ltd AGL 2022-17A CR 6.025% 01/21/35	07/18/2025	Gen East Trust AAM		2,002,988	2,000,000	29,184	1.F FE
00120D-AQ-9	AGL CLO 17 Ltd AGL 2022-17A DR 6.775% 01/21/35	09/18/2025	ACRA RE 2A Surplus AAM		4,352,184	4,375,000	48,581	2.C FE
00121D-AD-7	AGL CLO 33 Ltd AGL 2024-33A D1 7.125% 07/21/37	09/05/2025	Various		6,026,730	6,000,000	54,629	2.B FE
01448T-AB-0	ALESCO Preferred Funding V Ltd ALESC 5A A2 4.924% 12/23/34	09/22/2025	AARE II Surplus ISG		1,138,772	1,173,642	15,532	1.A FE
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.674% 09/23/37	07/31/2025	ALRe Corporate AAM		13,827,854	17,469,000	91,926	1.C FE
01449C-AG-5	ALESCO Preferred Funding VIII ALESC 8A A2 4.744% 12/23/35	09/05/2025	ALRE - DFL Trust AAM		905,756	1,000,000	10,391	1.A FE
01449T-AC-7	ALESCO Preferred Funding IX Lt ALESC 9A A2B 4.724% 06/23/36	07/01/2025	AEL FWH AAM		420,833	500,000	559	1.B FE
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.724% 12/23/36	07/31/2025	ALRe Corporate AAM		4,354,312	5,164,883	27,452	1.A FE
01450G-AB-3	Alesco Preferred Funding XVI L ALESC 16A B 5.054% 03/23/38	07/01/2025	AEL FWH AAM		4,704,250	6,200,000	7,392	1.F FE
03329K-BE-2	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2 6.975% 10/27/34	07/30/2025	Jackson Ntl FWH - AAM		5,034,880	5,000,000	1,938	1.F FE
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C 5.702% 10/22/42	09/18/2025	ACRA RE 2A Surplus AAM		5,706,661	5,703,000	50,584	1.G FE
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B 6.175% 01/20/37	07/31/2025	ALRe Corporate AAM		28,351,332	28,321,000	48,582	1.C FE
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C 6.625% 01/20/37	09/22/2025	AARE II Surplus ISG		7,521,015	7,500,000	86,960	1.F FE
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D 8.125% 01/20/37	09/22/2025	AARE II Surplus ISG		7,586,003	7,500,000	106,647	2.C FE
03665J-AU-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CRR 6.575% 01/20/37	09/05/2025	ALRE - DFL Trust AAM		8,299,436	8,300,000	69,737	1.F FE
03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 6.325% 04/20/38	09/18/2025	ACRA RE 2A Surplus AAM		11,444,336	11,445,000	118,648	1.F FE
03990F-AJ-1	Ares LXXIV CLO Ltd ARES 2024-74A D 7.268% 10/15/36	09/24/2025	ALRE - TDF Trust AAM		4,007,636	4,000,000	57,333	2.C FE
03990K-AJ-0	Ares LXXVII CLO Ltd ARES 2025-77A D1 7.168% 07/15/38	07/01/2025	Scotia Capital		22,000,000	22,000,000		2.C FE
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 7.418% 07/25/36	09/18/2025	ACRA RE 2A Surplus AAM		7,699,307	7,700,000	87,270	2.C FE
05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 6.432% 04/22/37	09/18/2025	ACRA RE 2A Surplus AAM		6,635,110	6,675,000	208,682	1.F FE
05766G-AJ-6	Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D 7.837% 01/20/35	09/18/2025	ACRA RE 2A Surplus AAM		1,303,962	1,300,000	16,697	2.C FE
06764L-AE-6	Barings CLO Ltd 2025-II BABSN 2025-2A D1 7.375% 07/20/38	07/01/2025	Bank of America		19,000,000	19,000,000		2.C FE
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR 7.337% 04/20/31	09/22/2025	AARE II Surplus ISG		1,254,266	1,250,000	16,050	1.C FE
08180X-AS-1	Benefit Street Partners CLO VI BSP 2015-8A A2R 6.037% 01/20/31	07/30/2025	Lincoln Fin Mod - AAM		2,505,753	2,500,000	3,773	1.A FE
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.494% 11/22/34	07/16/2025	ALRE - MSPL Trust AAM - AFS		2,008,378	2,000,000	30,383	1.C FE
09204W-AD-6	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A B 7.244% 11/22/34	07/16/2025	ALRE - MSPL Trust AAM - AFS		3,018,333	3,000,000	50,887	1.F FE
09609Q-AG-3	Blueberry Park CLO Ltd BERRY 2024-1A D1 7.225% 10/20/37	09/05/2025	ALRE - TDF Trust AAM		1,494,750	1,488,000	13,738	2.C FE
107921-AJ-7	Bridge Street CLO V Ltd BRDGS 2025-1A D1A 7.175% 04/20/38	09/24/2025	ALRE SML Trust AAM		999,933	1,000,000	12,956	2.C FE
10806J-AG-8	Bridge Street CLO II Ltd BRDGS 2021-1A B 6.937% 07/20/34	07/30/2025	Lincoln Fin Mod - AAM		6,626,935	6,600,000	11,446	1.F FE
12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR 6.368% 07/15/38	09/22/2025	AARE II Surplus ISG		5,028,770	5,000,000	61,022	1.F FE
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.581% 01/23/35	07/09/2025	AAIA ACRA Retail		5,015,445	5,000,000	80,646	2.C FE
13877L-AY-2	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A CR 6.068% 04/15/38	07/31/2025	Gen East Trust AAM		1,003,423	1,000,000	2,697	1.E FE
13877L-BA-3	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D1R 6.918% 04/15/38	09/24/2025	ORIX Life - Custody		2,049,887	2,050,000	27,968	2.A FE
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C 6.268% 01/25/37	09/22/2025	AARE II Surplus ISG		3,140,194	3,130,000	32,155	1.F FE
14316B-BQ-7	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR2 6.925% 04/20/31	09/24/2025	AARE - DFL Trust		1,755,684	1,750,000	11,110	2.A FE
14316K-BC-8	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D1R 7.175% 04/20/38	09/24/2025	ALRE SML Trust AAM		3,499,766	3,500,000	45,345	2.C FE
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 6.318% 10/25/37	09/18/2025	ACRA RE 2A Surplus AAM		1,007,115	1,000,000	9,653	1.F FE
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1 7.318% 10/25/37	09/22/2025	AARE II Surplus ISG		25,145,250	25,000,000	299,854	2.C FE
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1 7.318% 01/15/37	09/22/2025	AARE II Surplus ISG		10,032,540	10,000,000	140,253	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 6.268% 04/25/38	09/18/2025	ACRA RE 2A Surplus AAM		6,648,345	6,600,000	152,321	1.F FE
14319V-AJ-7	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A D1 7.368% 04/25/38	09/24/2025	ALRE - TDF Trust AAM		3,620,310	3,575,000	101,426	2.C FE
14320E-AE-3	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A C 6.318% 07/25/38	07/01/2025	Nomura Sec International		30,500,000	30,500,000		1.F FE
14320E-AG-8	Carlyle US CLO 2025-3 Ltd CGMS 2025-3A D 7.368% 07/25/38	07/01/2025	Nomura Sec International		35,000,000	35,000,000		2.C FE
17181D-AG-1	CIFC Funding 2025-II Ltd CIFC 2025-2A D1 6.818% 04/15/38	07/30/2025	ORIX Life - Custody		6,018,960	6,000,000	148,987	2.C FE
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 6.072% 01/17/38	09/18/2025	ACRA RE 2A Surplus AAM		1,502,985	1,500,000	15,940	1.F FE
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 6.219% 04/24/38	09/18/2025	ACRA RE 2A Surplus AAM		9,029,223	9,000,000	193,584	1.F FE
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38	09/22/2025	AARE II Surplus ISG		8,499,909	8,900,000	63,976	1.G PL
26244R-AC-5	Dryden 54 Senior Loan Fund DRSLF 2017-54A C 6.737% 10/19/29	09/18/2025	ACRA RE 2A Surplus AAM		4,021,024	4,000,000	44,165	1.B FE
26248K-AS-1	Dryden 109 CLO Ltd DRSLF 2022-109A DR 7.018% 04/15/38	09/24/2025	ALRE SML Trust AAM		4,675,361	4,650,000	64,357	2.C FE
29003H-AJ-7	Elmwood CLO 31 Ltd ELM31 2024-7A D1 7.122% 07/17/37	09/05/2025	ALRE - DFL Trust AAM		1,504,740	1,500,000	14,838	2.C FE
29003W-AU-9	Elmwood CLO 14 Ltd ELM14 2022-1A DR 7.225% 10/20/38	08/01/2025	Citigroup		8,575,000	8,575,000		2.C FE
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 6.172% 03/22/38	09/18/2025	ACRA RE 2A Surplus AAM		16,521,054	16,500,000	419,844	1.F FE
29247B-AS-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A CR 6.268% 10/15/38	08/08/2025	Citigroup		5,500,000	5,500,000		1.F FE
30191E-AJ-4	FDF V Ltd FDF 2019-5A BR 3.500% 01/25/38	07/16/2025	ALRE - MSPL Trust AAM - AFS		2,864,919	3,000,000	49,875	1.A FE
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 6.351% 07/23/31	07/30/2025	Lincoln Fin Mod - AAM		3,471,437	3,462,148	4,275	1.A FE
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR 6.529% 10/15/33	07/07/2025	AAIA ACRA Retail		30,099,930	30,000,000	447,350	1.C FE
34962H-AE-7	Fortress Credit Bsl X Ltd FCBSL 2021-1A C 7.087% 04/20/33	07/30/2025	Jackson Ntl FWH - AAM		7,164,857	7,125,000	12,624	1.F FE
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 8.330% 04/25/33	07/11/2025	ALRe Corporate AAM		2,002,720	2,000,000	35,477	2.C FE
34990B-AE-6	Fortress Credit BSL XXIV Ltd FCBSL 2025-1A C 6.425% 04/20/38	09/18/2025	ACRA RE 2A Surplus AAM		7,639,672	7,600,000	275,280	1.F FE
38136R-AY-3	Goldentree Loan Management US GLM 2022-14A DR 7.325% 07/20/37	09/18/2025	ACRA RE 2A Surplus AAM		1,570,973	1,560,000	18,729	2.C FE
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 6.264% 07/28/36	07/31/2025	ALRe Corporate AAM		10,051,680	10,000,000	5,220	1.C FE
38178D-AY-3	Golub Capital Partners CLO 50B GOBSL 2020-50A DR2 7.075% 04/20/35	08/14/2025	JPM SECURITIES LLC		400,000	400,000		2.A FE
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R 6.075% 10/21/38	09/22/2025	AARE II Surplus ISG		4,087,889	4,100,000	43,592	1.A FE
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR 6.625% 10/21/38	09/22/2025	AARE II Surplus ISG		23,615,620	23,500,000	272,473	1.F FE
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR 8.175% 10/21/38	09/22/2025	AARE II Surplus ISG		26,960,859	26,700,000	382,000	2.C FE
39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR 7.580% 01/27/31	09/22/2025	AARE II Surplus ISG		3,261,001	3,250,000	40,374	2.A FE
39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B 6.885% 10/20/31	07/30/2025	Lincoln Fin Mod - AAM		2,260,503	2,250,000	3,873	1.F FE
48251B-BA-7	KKR Clo 16 Ltd KKR 16 BR2 6.837% 10/20/34	07/30/2025	Various		26,626,564	26,500,000	45,296	1.F FE
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B 5.979% 04/15/31	09/18/2025	ACRA RE 2A Surplus AAM		570,807	570,000	6,154	1.A FE
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 6.379% 04/15/31	09/18/2025	ACRA RE 2A Surplus AAM		300,867	300,000	3,455	1.B FE
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 7.837% 04/20/32	09/22/2025	Various		5,377,681	5,349,600	70,104	2.B FE
48252W-AG-8	KKR CLO 22 Ltd KKR 22A D 7.687% 07/20/31	07/09/2025	AAIA ACRA Retail		2,311,491	2,300,000	38,516	2.A FE
48256V-AG-6	KKR CLO 54 LTD KKR 2024-54A D1 7.168% 01/15/38	09/05/2025	ALRE - TDF Trust AAM		1,504,919	1,500,000	15,530	2.C FE
50204A-AG-1	LCM 32 Ltd LCM 32A C 6.787% 07/20/34	07/16/2025	ALRE - MSPL Trust AAM - AFS		2,311,919	2,300,000	36,984	1.F FE
509827-AG-6	Lake George Park CLO Ltd LAKEG 2025-1A D 6.818% 04/15/38	07/30/2025	ORIX Life - Custody		9,863,825	9,900,000	217,770	2.C FE
51218Y-AG-1	Lakeside Park CLO Ltd LAKES 2025-1A C 6.068% 04/15/38	09/18/2025	ACRA RE 2A Surplus AAM		11,021,912	11,000,000	287,511	1.F FE
55820Y-AW-7	Madison Park Funding XXVII Ltd MDPK 2018-27A D1R 7.175% 04/20/38	09/24/2025	ALRE SML Trust AAM		2,006,668	2,000,000	25,911	2.C FE
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C 6.275% 10/21/37	09/22/2025	AARE II Surplus ISG		42,137,046	42,000,000	461,249	1.F FE
55823D-AG-5	Madison Park Funding LXXII Ltd MDPK 2025-72A C 6.116% 07/23/38	07/01/2025	Nomura Sec International		33,500,000	33,500,000		1.F FE
55823D-AJ-9	Madison Park Funding LXXII Ltd MDPK 2025-72A D1 7.166% 07/23/38	07/01/2025	Nomura Sec International		31,500,000	31,500,000		2.C FE
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR 6.418% 04/15/35	09/22/2025	AARE II Surplus ISG		1,004,517	1,000,000	12,300	1.F FE
55955U-AJ-1	Magnetite XLIV Ltd MAGNE 2024-44A D1 7.168% 10/15/37	09/05/2025	Various		5,381,276	5,350,000	55,389	2.C FE
55956M-AG-4	Magnetite 50 Ltd MAGNE 2025-50A C 6.118% 07/25/38	07/01/2025	Nomura Sec International		10,300,000	10,300,000		1.F FE
55956M-AJ-8	Magnetite 50 Ltd MAGNE 2025-50A D1 7.018% 07/25/38	07/01/2025	Nomura Sec International		38,400,000	38,400,000		2.C FE
58286Q-AJ-4	Meacham Park Clo Ltd MCHPK 2024-1A D 7.225% 10/20/37	09/05/2025	ALRE - TDF Trust AAM		6,055,188	6,000,000	55,395	2.C FE
59966P-AS-1	Milford Park CLO Ltd MLFPK 2022-1A CR 6.075% 01/20/38	09/18/2025	ACRA RE 2A Surplus AAM		748,943	750,000	7,468	1.F FE
670891-AN-0	OCP CLO 2023-28 Ltd OCP 2023-28A CR 6.168% 07/16/38	07/01/2025	Bank of America		12,000,000	12,000,000		1.F FE
670891-AQ-3	OCP CLO 2023-28 Ltd OCP 2023-28A D1R 7.168% 07/16/38	07/01/2025	Bank of America		8,875,000	8,875,000		2.C FE
67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR 6.229% 10/18/37	09/18/2025	ACRA RE 2A Surplus AAM		4,007,660	4,000,000	42,911	1.F FE
67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 6.218% 01/15/38	09/18/2025	ACRA RE 2A Surplus AAM		5,406,982	5,400,000	60,621	1.F FE
674436-AE-0	Obra CLO 2 Ltd OBRAC 2025-2A B 6.175% 07/20/38	07/01/2025	Morgan Stanley		47,125,000	47,125,000		1.C FE
674436-AG-5	Obra CLO 2 Ltd OBRAC 2025-2A C 6.475% 07/20/38	07/01/2025	Various		19,000,000	19,000,000		1.F FE
674436-AJ-9	Obra CLO 2 Ltd OBRAC 2025-2A D1 7.675% 07/20/38	07/01/2025	Morgan Stanley		15,625,000	15,625,000		2.C FE
67579E-AJ-8	Octagon 75 Ltd OCT75 2025-1A D1 6.932% 01/22/38	07/29/2025	AARE - DFL Trust		1,397,116	1,400,000	1,887	2.B FE
67591T-AE-0	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018-1A A2 5.987% 01/20/31	07/17/2025	Lincoln Fin Mod - AAM		1,704,697	1,700,000	24,367	1.B FE
675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 6.218% 04/15/38	09/18/2025	ACRA RE 2A Surplus AAM		3,254,254	3,250,000	36,485	1.F FE

SCHEDULE D - PART 3

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67690A-AS-0	OHA Credit Funding 9 Ltd OAKC 2021-9A B1R 6.025% 10/19/37	09/18/2025	ACRA RE 2A Surplus AAM		3,811,647	3,800,000	37,525	1.C FE
67690A-AW-1	OHA Credit Funding 9 Ltd OAKC 2021-9A CR 6.275% 10/19/37	09/18/2025	ACRA RE 2A Surplus AAM		5,886,233	5,875,000	60,423	1.F FE
67690A-AY-7	OHA Credit Funding 9 Ltd OAKC 2021-9A D1R 7.325% 10/19/37	09/18/2025	ACRA RE 2A Surplus AAM		8,963,820	9,000,000	108,051	2.C FE
67706Q-AJ-7	OHA Credit Funding 14-R Ltd OAKC 2023-14RA C 6.225% 04/20/38	09/18/2025	ACRA RE 2A Surplus AAM		4,488,417	4,455,000	45,454	1.F FE
68627C-AC-7	Orion CLO 2025-5 Ltd ANTOR 2025-5A B 6.125% 07/20/38	07/01/2025	Morgan Stanley		35,000,000	35,000,000		1.C FE
68627C-AE-3	Orion CLO 2025-5 Ltd ANTOR 2025-5A C 6.325% 07/20/38	07/01/2025	Various		21,000,000	21,000,000		1.F FE
68627C-AG-8	Orion CLO 2025-5 Ltd ANTOR 2025-5A D1 7.375% 07/20/38	07/01/2025	Morgan Stanley		20,000,000	20,000,000		2.C FE
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 7.125% 07/20/37	09/18/2025	ACRA RE 2A Surplus AAM		16,541,597	16,500,000	192,685	2.C FE
72134A-AW-5	Pikes Peak CLO 9 PIPK 2021-9A D1R 7.464% 10/27/38	07/23/2025	JPM SECURITIES LLC		15,400,000	15,400,000		2.C FE
73052V-AG-0	Point Au Roche Park CLO Ltd PARPK 2021-1A C 6.487% 07/20/34	09/22/2025	AARE II Surplus ISG		1,078,032	1,075,000	12,204	1.F FE
74042F-AA-9	Preferred Term Securities XXV A1 4.550% 06/22/37	09/05/2025	ALRE - DFL Trust AAM		1,134,990	1,250,334	12,306	1.A FE
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2 4.649% 06/22/37	07/31/2025	ALRe Corporate AAM		869,272	1,011,310	5,267	1.C FE
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 4.729% 12/22/35	07/31/2025	ALRe Corporate AAM		6,167,115	7,107,845	37,619	1.A FE
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.635% 09/22/37	09/05/2025	AAIA Modco AAM		3,708,146	4,316,464	43,967	1.C FE
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.762% 09/23/35	09/05/2025	ALRE - DFL Trust AAM		590,266	643,886	6,703	1.A FE
758968-AU-5	Regatta XXII Funding Ltd REG22 2022-2A DR 7.425% 07/20/35	09/18/2025	ACRA RE 2A Surplus AAM		1,549,876	1,550,000	18,863	2.A FE
75903U-AJ-2	Regatta 30 Funding Ltd REG30 2024-4A D1 7.118% 01/25/38	09/05/2025	ALRE - TDF Trust AAM		1,505,939	1,500,000	12,457	2.C FE
77341L-AE-9	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A C 6.687% 07/20/34	07/30/2025	Lincoln Fin Mod - AAM		5,024,050	5,000,000	8,359	1.F FE
77342M-AU-0	Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR 6.537% 04/20/34	07/16/2025	ALRE - MSPL Trust AAM - AFS		2,008,744	2,000,000	30,965	1.F FE
77587B-AE-4	Romark Credit Funding III Ltd RCF 2024-3A C 6.139% 09/15/42	09/22/2025	AARE II Surplus ISG		4,999,330	5,000,000	5,968	1.G FE
77587B-AG-9	Romark Credit Funding III Ltd RCF 2024-3A D 7.889% 09/15/42	09/22/2025	AARE II Surplus ISG		3,016,968	3,000,000	4,602	2.C FE
83012K-AU-1	Sixth Street CLO XIX Ltd SIXST 2021-19A D1R 7.122% 07/17/38	07/30/2025	Bank of America		9,030,000	9,030,000		2.C FE
83012K-AU-1	Sixth Street CLO XIX Ltd SIXST 2021-19A D1R 7.122% 07/17/38	09/24/2025	ALRE SML Trust AAM		3,882,570	3,870,000	32,923	2.C FE
83013B-AG-1	Sixth Street CLO 29 Ltd SIXST 2025-29A D 7.172% 07/17/38	07/01/2025	Bank of America		8,000,000	8,000,000		2.C FE
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.807% 10/07/37	09/22/2025	AARE II Surplus ISG		695,130	752,313	7,736	1.C FE
83438J-AC-0	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LB 4.867% 10/07/37	09/22/2025	AARE II Surplus ISG		2,940,223	3,700,000	38,520	1.F FE
83609T-AE-7	Sound Point CLO XVIII Ltd SNDPT 2017-4A B 6.387% 01/21/31	07/30/2025	Lincoln Fin Mod - AAM		3,007,296	3,000,000	4,790	1.B FE
83616K-AE-7	Sound Point CLO XXXIII Ltd SNDPT 2022-1A C 6.568% 04/25/35	09/22/2025	AARE II Surplus ISG		8,516,992	8,500,000	91,502	1.F FE
87268J-AJ-1	TPG CLO 2025-1 Ltd TPGCLO 2025-1A D1 7.668% 07/15/38	07/15/2025	Goldman Sachs		453,704	454,000		2.C FE
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2 7.317% 02/28/39	09/22/2025	AARE II Surplus ISG		3,958,369	4,000,000	20,324	1.F FE
87271L-AQ-5	TIAA CLO I Ltd TIA 2016-1A DR 8.087% 07/20/31	09/22/2025	AARE II Surplus ISG		1,199,948	1,200,000	16,983	2.C FE
881936-AG-3	Texas Debt Capital CLO 2025-I TCIFC 2025-1A D1 6.819% 04/24/38	09/12/2025	ORIX Life - Custody		3,912,734	3,900,000	130,233	2.C FE
92919A-AW-4	Voya CLO 2021-2 Ltd VOYA 2021-2A D1R 6.925% 04/20/38	09/24/2025	ORIX Life - Custody		6,220,944	6,200,000	77,527	2.C FE
92920K-AJ-8	Voya CLO 2024-4 Ltd VOYA 2024-4A D1 7.225% 07/20/37	09/24/2025	ALRE - TDF Trust AAM		16,509,521	16,500,000	215,259	2.C FE
92945V-AG-1	Voya CLO 2025-3 Ltd VOYA 2025-3A C 6.225% 07/20/38	07/01/2025	Bank of America		10,000,000	10,000,000		1.F FE
92945V-AJ-5	Voya CLO 2025-3 Ltd VOYA 2025-3A D1 7.225% 07/20/38	07/01/2025	Bank of America		10,000,000	10,000,000		2.C FE
97816W-AE-9	Wonder Lake Park CLO Ltd WONPK 2025-1A C 6.119% 07/24/38	07/01/2025	Various		28,500,000	28,500,000		1.E FE
97816W-AG-4	Wonder Lake Park CLO Ltd WONPK 2025-1A D1 7.069% 07/24/38	07/01/2025	Nomura Sec International		26,000,000	26,000,000		2.C FE
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.699% 09/22/36	09/05/2025	AAIA Modco AAM		2,075,481	2,287,516	23,436	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,817,593,153	1,824,987,668	8,859,560	XXX
000249-AB-8	AA MMF 1 LTD AA 8.576% 10/08/51	08/12/2025	Tax Free Exchange		33,515,611	33,600,000	136,071	2.C FE
000249-AC-6	AA MMF 1 LTD AA 12.326% 10/08/51	08/12/2025	Tax Free Exchange		17,798,830	17,675,000	102,878	3.C FE
000249-AD-4	AA MMF 1 LTD AA 13.576% 10/08/51	08/12/2025	Tax Free Exchange		16,492,447	16,625,000	106,580	4.C FE
00024D-AL-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 6.168% 07/15/38	08/12/2025	Tax Free Exchange		355,949,331	354,250,000		1.A PL
00024D-AN-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.468% 07/15/38	08/12/2025	Tax Free Exchange		68,593,319	68,250,000		1.C PL
00024D-AQ-6	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 7.168% 07/15/38	08/12/2025	Tax Free Exchange		39,000,000	39,000,000	217,416	1.F PL
00024D-AS-2	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 9.168% 07/15/38	08/12/2025	Tax Free Exchange		23,508,333	23,508,333	167,622	2.B PL
00196#-AA-8	AOP Finance Partners LP AOP 6.594% 03/31/41	07/30/2025	PRIVATE		51,425,240	51,425,240		1.G PL
00196#-AB-6	AOP Finance Partners LP AOP 7.594% 03/31/41	07/30/2025	PRIVATE		5,713,916	5,713,916		2.C PL
59565H-AX-3	Midcap Funding Franchise Finan A 5.350% 04/14/33	09/10/2025	Interest Capitalization					1.F PL
74980Q-AS-0	RR 17 Ltd RRAM 2021-17A BR 6.168% 07/15/34	08/28/2025	Scotia Capital		44,160,000	44,160,000		1.F FE
74980Q-AU-5	RR 17 Ltd RRAM 2021-17A CR 7.268% 07/15/34	08/28/2025	Scotia Capital		20,000,000	20,000,000		2.C FE
97988M-AY-9	Woodmont 2021-8 Trust WDMNT 2021-8A CR 6.829% 10/18/37	08/27/2025	Citigroup		15,000,000	15,000,000		1.F FE
000000-00-0	RRE 26 Loan Management DAC RRME 26A B 4.176% 07/15/38	07/01/2025	Citigroup		1,641,074	1,641,074		1.F FE
000000-00-0	RRE 26 Loan Management DAC RRME 26A C1 4.726% 07/15/38	07/01/2025	Citigroup		1,172,196	1,172,196		2.B FE
000000-00-0	RRE 26 Loan Management DAC RRME 26A C2 5.776% 07/15/38	07/01/2025	Citigroup		293,049	293,049		2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
000000-00-0	RRE 27 Loan Management DAC RRME 27A B 4.176% 07/15/40	07/01/2025	Morgan Stanley		11,168,635	11,168,635		1.F FE
000000-00-0	RRE 27 Loan Management DAC RRME 27A C 5.026% 07/15/40	07/01/2025	Morgan Stanley		6,282,357	6,282,357		2.C FE
749979-AQ-3	Rad CLO 20 Ltd RAD 2023-20A BR 6.225% 07/20/40	07/01/2025	Scotia Capital		19,500,000	19,500,000		1.F Z
40257D-AE-7	RRX 7 Ltd RRAMX 2022-7A B 6.518% 07/15/35	07/30/2025	Lincoln Fin Mod - AAM		6,033,582	6,000,000	16,294	1.F FE
74938R-AG-7	RAD CLO 30 Ltd RAD 2025-30A B 6.168% 10/15/38	08/14/2025	JPM SECURITIES LLC		23,100,000	23,100,000		1.F FE
74938R-AJ-1	RAD CLO 30 Ltd RAD 2025-30A C1 7.018% 10/15/38	08/14/2025	JPM SECURITIES LLC		34,500,000	34,500,000		2.C FE
749752-AS-0	RR 18 Ltd RRAM 2021-18A BR 6.168% 07/15/40	08/07/2025	Citigroup		27,000,000	27,000,000		1.F FE
749752-AU-5	RR 18 Ltd RRAM 2021-18A C1R 7.018% 07/15/40	08/07/2025	Citigroup		41,150,000	41,150,000		2.C FE
749764-AJ-5	RR 41 LTD RRAM 2025-41A C1A 6.718% 10/15/40	08/29/2025	BNP Paribas		22,500,000	22,500,000		2.C FE
749764-AN-6	RR 41 LTD RRAM 2025-41A C1B 7.518% 10/15/40	08/29/2025	BNP Paribas		250,000	250,000		2.C FE
749979-AS-9	Rad CLO 20 Ltd RAD 2023-20A C1R 7.175% 07/20/40	07/01/2025	Scotia Capital		18,500,000	18,500,000		2.C FE
75000G-BM-7	RR 23 Ltd RRAM 2022-23A BR2 6.118% 07/15/37	07/01/2025	RBC CM, LLC		51,000,000	51,000,000		1.F FE
75000G-BP-0	RR 23 Ltd RRAM 2022-23A C1A2 6.968% 07/15/37	07/01/2025	Various		40,375,000	40,375,000		2.B FE
75000G-BT-2	RR 23 Ltd RRAM 2022-23A C1B2 7.688% 07/15/37	07/01/2025	RBC CM, LLC		4,625,000	4,625,000		2.C FE
75009P-AQ-0	Rad CLO 12 Ltd RAD 2021-12A BR 6.310% 07/30/40	07/10/2025	Various		17,000,000	17,000,000		1.F FE
75009P-AS-6	Rad CLO 12 Ltd RAD 2021-12A C1R 7.360% 07/30/40	07/10/2025	Various		19,500,000	19,500,000		2.B FE
750103-AQ-6	Rad CLO 15 Ltd RAD 2021-15A BR 6.225% 07/20/40	07/01/2025	Various		23,000,000	23,000,000		1.F FE
750103-AS-2	Rad CLO 15 Ltd RAD 2021-15A C1R 7.175% 07/20/40	07/01/2025	Bank of America		16,400,000	16,400,000		2.B FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,076,147,920	1,074,164,800	746,861	XXX
88642N-AC-2	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.568% 10/15/25	09/10/2025	Interest Capitalization		12	12		5.B FE
88642N-AE-8	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.757% 10/15/25	09/10/2025	Interest Capitalization		7	7		6. FE
05494L-AD-7	BHG Securitization Trust 2025- BHG 2025-2CON D 5.950% 09/17/36	07/31/2025	TRUIST BANK		7,036,136	7,037,000		2.C Z
05494L-AD-7	BHG Securitization Trust 2025- BHG 2025-2CON D 5.950% 09/17/36	08/28/2025	AARE - DFL Trust		2,027,222	2,000,000	4,628	2.C Z
07337G-AD-5	Bayview Opportunity Master Fun BVOLN 2025-EDU1 D 6.606% 07/27/48	09/26/2025	Morgan Stanley		6,670,000	6,670,000		2.C Z
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CON D 6.340% 04/17/36	09/16/2025	Goldman Sachs		6,678,450	6,480,000		2.C FE
08860A-AD-1	BHG Securitization Trust 2025- BHG 2025-1CON D 6.340% 04/17/36	09/05/2025	Various		3,693,666	3,620,000	10,334	2.C FE
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	07/11/2025	Goldman Sachs		1,241,778	1,322,799	2,639	2.B FE
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	09/05/2025	ALRE SML Trust AAM		647,109	690,101	725	2.B FE
209031-AA-1	Consolidated Communications LL CNSL 2025-1 A-2 6.000% 05/20/55	09/24/2025	Various		4,108,390	4,000,000	6,333	1.G FE
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	09/05/2025	ALRE - DFL Trust AAM		1,654,235	1,778,400	3,912	1.A FE
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	09/05/2025	ALRE - DFL Trust AAM		546,001	617,779	1,304	1.A FE
46683*-AA-5	JG Wentworth LXI, LLC JGW 2025-B A 6.200% 12/15/80	09/17/2025	JG WENTWORTH		11,867,550	11,867,550		1.A PL
46683*-AB-3	JG Wentworth LXI, LLC JGW 2025-B B 6.850% 12/15/80	09/17/2025	JG WENTWORTH		2,094,274	2,094,274		2.B PL
570920-AD-0	Marlette Funding Trust 2025-1 MFT 2025-1A D 6.020% 07/16/35	07/02/2025	Various		10,026,042	10,028,000		2.C FE
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	09/10/2025	Various		22,691	22,691		5.C FE
60510M-BX-5	Mission Lane Credit Card Maste MLANE 2025-B D 5.800% 09/15/31	09/05/2025	Various		6,471,176	6,426,000	59,012	2.B FE
60510M-CD-8	Mission Lane Credit Card Maste MLANE 2025-C D Mtge 5.710% 12/16/30	09/29/2025	Goldman Sachs		11,179,512	11,181,000		2.B Z
69354W-AK-2	PNMAC GMSR ISSUER TRUST 2025-G PNMSR 2025-GT1 A 6.608% 08/26/30	08/07/2025	Academy Securities, Inc		68,400,000	68,400,000		2.B FE
69544M-AD-1	PAID 2024-10 PAID 2024-10 D 6.429% 06/15/32	09/11/2025	Goldman Sachs		3,446,410	3,415,457	16,468	2.C FE
70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	07/01/2025	CROSSTRADE		(1,551,207)	(1,565,611)	(2,009)	3.C FE
70337Y-10-2	Patrons' Legacy PATRNL I 5.859% 07/10/58	07/01/2025	CROSSTRADE		(426,751)	(427,692)	(1,462)	1.F FE
70338A-10-3	Patrons' Legacy PATRNL III 5.646% 12/17/53	07/01/2025	CROSSTRADE		(15,689)	(15,804)	(35)	1.F FE
70338C-10-9	Patrons' Legacy PATRNL I 6.673% 05/04/54	07/01/2025	CROSSTRADE		(159,186)	(155,607)	(779)	1.G FE
91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	09/11/2025	JEFFERIES LLC		2,961,961	2,925,394	13,406	2.C FE
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.465% 02/18/31	08/11/2025	Direct		1,481,071	1,481,071		1.G PL
94108F-AB-6	WAT 2021-A WAT 2021-A B 7.315% 02/18/31	08/11/2025	Direct		196,685	196,685		2.B PL
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.015% 02/18/31	08/11/2025	Direct		392,826	392,826		3.C PL
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 7.195% 11/15/34	07/16/2025	Tax Free Exchange		120,000,000	120,000,000	1,513,716	2.C FE
05554T-LG-8	Bbva Global Securities BV Senior Unsecured 6.620% 06/17/39	07/01/2025	AEL FWH AAM		997,500	1,000,000	2,574	1.F FE
173074-LG-8	Republic of Indonesia Senior Unsecured 7.200% 12/20/32	09/05/2025	ALRE - TDF Trust AAM		7,505,400	7,000,000	105,000	2.B Z
BCC37M-GH-4	SC Germany SA Compartment Cons SCGC 2022-1 C 5.627% 10/14/36	09/24/2025	Various		23,816,317	22,788,847	39,182	1.F FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					303,009,588	301,271,179	1,774,948	XXX
000000-00-0	Aqua AssetCo Alternate Trust I A-1 5.460% 11/12/55	07/01/2025	Wilmington Trust National Asso		(7,287,031)	(7,287,031)		1.A Z
03841S-AC-9	Aqua AssetCo Alternate Trust I A-2 5.800% 11/12/55	07/01/2025	Wilmington Trust National Asso		(3,159,213)	(3,159,213)		1.C Z
03841S-AD-7	Aqua AssetCo Alternate Trust I B 6.140% 11/12/55	07/01/2025	Wilmington Trust National Asso		(4,231,706)	(4,231,706)	(49)	1.F Z
03844A-AB-7	Aqua Borrower Trust L A-1 5.300% 01/12/56	09/25/2025	Wilmington Trust National Asso		168,220,845	168,220,845		1.A Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03844A-AC-5	Aqua Borrower Trust L A2 5.700% 01/12/56	09/25/2025	Wilmington Trust National Asso		36,060,432	36,060,432		1.C Z
03844A-AD-3	Aqua Borrower Trust L B 6.060% 01/12/56	09/25/2025	Wilmington Trust National Asso		33,445,362	33,445,362		1.F Z
03844A-AE-1	Aqua Borrower Trust L C 6.750% 01/12/56	09/25/2025	Wilmington Trust National Asso		22,234,213	22,234,213		2.B Z
03770*-AA-0	Apollo Asset-Backed Finance Le A 5.876% 06/30/44	07/01/2025	Various		3,298,613	3,298,613		2.A PL
03770*-AB-8	Apollo Asset-Backed Finance Le C 7.076% 06/30/44	07/01/2025	PRIVATE		1,319,444	1,319,444		2.C PL
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.426% 06/30/44	07/01/2025	PRIVATE		5,277,777	5,277,777		2.B PL
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46	07/01/2025	Apollo Internal		29,734		(15,469)	1.C PL
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46	07/01/2025	Apollo Internal		1,813		(17,182)	2.C PL
037983-AA-1	Aqua AssetCo Borrower Trust C A1 5.390% 04/08/55	08/25/2025	Direct		63,205,809	63,205,809		1.A PL
037983-AB-9	Aqua AssetCo Borrower Trust C A2 5.600% 04/08/55	08/25/2025	Direct		39,596,332	39,596,332		1.A PL
037983-AC-7	Aqua AssetCo Borrower Trust C B 6.070% 04/08/55	08/25/2025	Direct		14,947,471	14,947,471		1.C PL
037983-AD-5	Aqua AssetCo Borrower Trust C C 6.760% 04/08/55	08/25/2025	Direct		13,502,165	13,502,165		1.G PL
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.629% 05/25/63	07/30/2025	Direct		10,334,821	10,334,821		1.C PL
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.629% 05/25/63	07/30/2025	Direct		10,334,821	10,334,821		1.F PL
64034Y-AD-3	Nelnet Student Loan Trust 2021 NSLT 2021-DA C 3.500% 04/20/62	07/31/2025	ALRe Corporate AAM		3,338,828	4,000,000	4,278	1.F FE
716808-CE-4	Petros PACE Finance LLC A 6.100% 01/31/57	09/30/2025	Interest Capitalization					1.C PL
716808-CF-1	Petros PACE Finance LLC B 6.892% 01/31/57	09/30/2025	Interest Capitalization					2.B PL
716808-EN-2	Petros PACE Finance LLC CPACE Flow - Class A Sub-Cert 6.673% 01/31/57	07/24/2025	Tax Free Exchange		5,500,355	5,292,000	23,542	1.C Z
716808-EP-7	Petros PACE Finance LLC CPACE Flow - Class B Sub-Cert 7.706% 01/31/57	07/24/2025	Tax Free Exchange		112,262	108,000	555	2.B Z
716808-EQ-5	Petros PACE Finance LLC A 7.001% 01/31/57	07/18/2025	Tax Free Exchange		7,258,765	6,972,405	24,407	1.C FE
716808-ER-3	Petros PACE Finance LLC B 8.033% 01/31/57	07/18/2025	Tax Free Exchange		148,186	142,294	572	2.B FE
716808-FC-5	Petros PACE Finance LLC A 6.128% 01/31/57	07/01/2025	Petros				(34,211)	1.C Z
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					423,490,098	423,614,854	(13,557)	XXX
00262#-AA-7	Ardian A 6.726% 06/17/30	08/13/2025	Tax Free Exchange		35,698,686	35,698,686	303,061	1.G PL
00262#-AB-5	Ardian A 4.782% 06/17/30	08/13/2025	Tax Free Exchange		34,334,590	35,861,328	202,922	1.G PL
92748#-AA-8	VINTAGE IX B AB LLC B 6.905% 10/18/30	08/14/2025	Tax Free Exchange		45,757,108	45,926,405	371,241	1.G PL
92748#-AC-4	VINTAGE IX B AB LLC B 6.905% 10/18/30	09/03/2025	PRIVATE		8,969,341	8,969,341		1.G PL
92748#-AC-4	VINTAGE IX B AB LLC B 6.905% 10/18/30	08/12/2025	Tax Free Exchange		9,335,464	9,320,850		1.G PL
92748@-AA-0	VINTAGE IX A AB LLC A 6.829% 10/18/30	08/14/2025	Tax Free Exchange		4,970,637	4,987,554	39,734	1.F PL
92748@-AC-6	VINTAGE IX A AB LLC A 6.829% 10/18/30	08/14/2025	Tax Free Exchange		1,536,656	1,536,813		1.F PL
G82928-AA-9	Southern Palm Company Collateralized Facility Insure 7.273% 09/15/34	09/04/2025	Bank of Nova Scotia		4,278,000	4,278,000		1.G Z
000000-00-0	BC Partners Fund XI BC Partners Fund XI 4.370% 02/25/26	08/14/2025	PRIVATE		18,167,285	18,167,285		1.C Z
92749*-AA-1	VINTAGE IX B2 AB LP B2 6.929% 10/18/30	08/12/2025	Tax Free Exchange		3,034,064	3,044,366	23,437	1.G PL
92749*-AC-7	VINTAGE IX B2 AB LP B2 6.929% 10/18/30	09/03/2025	PRIVATE		742,538	742,538		1.G PL
92749*-AC-7	VINTAGE IX B2 AB LP B2 6.929% 10/18/30	08/12/2025	Tax Free Exchange		1,005,924	1,006,254		1.G PL
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					167,830,293	169,539,420	940,395	XXX
02300A-AA-8	AMAPS 1 LLC AMAPS 1 LLC - Tranche A Note 6.314% 07/31/70	07/31/2025	Various		2,185,500,000	2,185,500,000		1.F PL
02300A-AC-4	AMAPS 1 LLC AMAPS 1 LLC - Tranche B Note 7.314% 07/31/75	07/31/2025	Various		309,000,000	309,000,000		2.B PL
1329999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Affiliated)					2,494,500,000	2,494,500,000		XXX
000000-00-0	Greenstone Ltd Greenstone Ltd 6.490% 09/24/45	08/08/2025	PRIVATE		108,148,967	108,148,967		1.E Z
29478D-AA-1	Equity Trustees Limited Greenstone Ltd 6.490% 09/24/45	09/24/2025	Tax Free Exchange		108,148,967	109,526,857	19,745	1.E Z
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					216,297,934	217,675,824	19,745	XXX
12510H-AH-3	CARS-DB4 LP CAUTO 2020-1A B2 4.520% 02/15/50	07/03/2025	Various		11,183,947	11,500,000	30,322	2.B FE
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	09/05/2025	AARE - PACS Trust AAM		2,362,180	2,471,354	6,247	1.E FE
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	09/22/2025	AARE II Surplus ISG		3,680,551	3,763,333	991	1.C FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					17,226,678	17,734,687	37,560	XXX
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.788% 04/19/40	09/24/2025	Capital Call Revolver		2,565,162	2,565,162		2.A FE
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.788% 04/19/40	08/11/2025	Interest Capitalization					2.A FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.788% 04/19/40	09/24/2025	Capital Call Revolver		855,054	855,054		2.B FE
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.788% 04/19/40	08/11/2025	Interest Capitalization					2.B FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					3,420,216	3,420,216		XXX
20633K-AN-8	Concord Music Royalties LLC TUNES 2025-3A A 6.311% 07/20/75	07/01/2025	Various		434,993,805	435,000,000		1.E FE
29759B-AA-5	eStruxture Issuer LP ESTRX 2025-1 5.894% 07/20/55	07/11/2025	Guggenheim Capital		34,147,580	34,147,580		2.B Z
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					469,141,385	469,147,580		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	09/30/2025	Interest Capitalization		4,765,985	4,765,985		1.G FE
10807G-AD-0	Bridge 2025-SFR1 Trust BRDGE 2025-SFR1 D 4.200% 09/17/42	08/11/2025	Royal Bank of Canada		5,080,547	5,510,000		2.C FE
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					9,846,532	10,275,985		XXX
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2 5.200% 10/26/54	09/05/2025	ALRE - TDF Trust AAM		4,963,371	5,000,000	7,222	1.G FE
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64	09/05/2025	ALRE SML Trust AAM		10,173,413	9,985,668	119,828	1.F FE
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	07/03/2025	AARE II Surplus ISG		10,754,416	11,340,000	38,889	2.B FE
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B 5.775% 09/15/49	09/05/2025	ALRE - TDF Trust AAM		2,927,047	2,910,000	9,336	2.C FE
86613X-AA-3	Summit Issuer LLC FIBER 2020-1A A2 2.290% 12/20/50	07/11/2025	Various		9,836,572	10,000,000	13,358	1.G FE
89616Q-AF-8	Tricon Residential 2022-SFR1 T TCN 2022-SFR1 E2 5.739% 04/17/39	09/19/2025	STONEX GROUP INC		999,063	1,000,000	3,348	2.C FE
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	07/02/2025	AARE II Surplus ISG		13,701,769	14,158,700	25,674	2.B FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					53,355,651	54,394,368	217,655	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					4,359,566,010	4,476,484,098	14,765,130	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					4,281,904,091	4,278,429,199	1,576,096	XXX
1909999997. Total - Asset-Backed Securities - Part 3					8,641,470,101	8,754,913,297	16,341,226	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					8,641,470,101	8,754,913,297	16,341,226	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					24,604,572,119	25,409,580,635	113,036,254	XXX
190750-AE-2	CoBank ACB Junior Subordinated 6.450% Perpet.	07/17/2025	Lincoln Fin Mod - AAM	6,000,000.000	6,063,269		17,200	2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					6,063,269	XXX	17,200	XXX
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 8.976% Perpet.	07/01/2025	PRIVATE	1,979.170	1,979,166			
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred					1,979,166	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3					8,042,435	XXX	17,200	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					8,042,435	XXX	17,200	XXX
000000-00-0	BD Capital BD Capital Warrant	07/01/2025	NON-BROKER TRADE	0.730				
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						XXX		XXX
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)	09/30/2025	Capital Contribution	0.000	4,783			
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)	09/30/2025	Capital Contribution	0.000	4,768			
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)	09/30/2025	Capital Contribution	0.000	18,900			
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other					28,451	XXX		XXX
5989999997. Total - Common Stocks - Part 3					28,451	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					28,451	XXX		XXX
5999999999. Total - Preferred and Common Stocks					8,070,886	XXX	17,200	XXX
6009999999 - Totals					24,612,643,005	XXX	113,053,454	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912810-QL-5	United States Treasury Note/Bo TREASURY BOND 4.250% 11/15/40	. 09/18/2025 .	ACRA RE 2A Surplus AAM		122,742,019	 125,250,000	 117,447,266			 77,027		 77,027		117,524,292		5,217,727	5,217,727	1,802,994	. 11/15/2040 .	1.A
..912810-TT-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53	. 09/18/2025 .	ACRA RE 2A Surplus AAM		90,165,682	98,750,000	89,482,329	89,708,245		 75,261		 75,261		89,783,507		 382,176	 382,176	4,447,753	. 08/15/2053 .	1.A
..912810-TV-0	United States Treasury Note/Bo US TREASURY N/B 4.750% 11/15/53	. 09/18/2025 .	ACRA RE 2A Surplus AAM		9,868,294	9,750,000	10,521,016	10,507,829		..... (8,374)		..... (8,374)		10,499,454		.....(631,160)	.....(631,160)	388,427	. 11/15/2053 .	1.A
..912810-TW-8	United States Treasury Note/Bo US TREASURY N/B 4.750% 11/15/43	. 09/18/2025 .	ACRA RE 2A Surplus AAM		182,213,263	 178,750,000	 189,180,656	 188,857,004		.....(228,641)		.....(228,641)		188,628,363		... (6,415,099)	... (6,415,099)	7,121,169	. 11/15/2043 .	1.A
..912828-4N-7	United States Treasury Note/Bo US TREASURY N/B 2.875% 05/15/28	. 09/04/2025 .	Citigroup		 1,178,531	1,200,000	1,137,094	1,159,882		7,739		7,739		1,167,622		 10,910	 10,910	27,844	. 05/15/2028 .	1.A
..912828-5M-8	United States Treasury Note/Bo TREASURY NOTE 3.125% 11/15/28	. 09/04/2025 .	Citigroup		 1,972,656	2,000,000	1,914,219	 1,942,341		9,593		9,593		1,951,934		20,722	20,722	50,442	. 11/15/2028 .	1.A
..912828-6X-3	United States Treasury Note/Bo US TREASURY N/B 2.125% 05/31/26	. 09/05/2025 .	Citigroup		 1,625,815	1,646,200	1,540,869	1,602,538		20,962		20,962		1,623,500		2,315	2,315	27,049	. 05/31/2026 .	1.A
..912828-P4-6	United States Treasury Note/Bo US TREASURY N/B 1.625% 02/15/26	. 09/05/2025 .	Citigroup		 1,781,930	1,800,000	1,664,156	1,751,146		29,214		29,214		1,780,361		1,569	1,569	31,158	. 02/15/2026 .	1.A
..91282C-AE-1	United States Treasury Note/Bo TREASURY NOTE 0.625% 08/15/30	. 09/05/2025 .	Citigroup		 21,193,025	24,430,000	20,410,502			 329,965		 329,965		20,740,467		 452,558	 452,558	86,302	. 08/15/2030 .	1.A
..91282C-BH-3	United States Treasury Note/Bo US TREASURY N/B 0.375% 01/31/26	. 09/04/2025 .	Various		4,157,524	 4,220,000	4,157,091	4,204,848		9,436		9,436		 4,214,284		..... (56,759)	..... (56,759)	20,014	. 01/31/2026 .	1.A
..91282C-BW-0	United States Treasury Note/Bo US TREASURY N/B 0.750% 04/30/26	. 09/04/2025 .	Citigroup		 12,704,520	12,970,000	12,503,891			 196,877		 196,877		12,700,768		3,752	3,752	82,472	. 04/30/2026 .	1.A
..91282C-BZ-3	United States Treasury Note/Bo US TREASURY N/B 1.250% 04/30/28	. 09/30/2025 .	Various															346,375	. 04/30/2028 .	1.A
..91282C-CF-6	United States Treasury Note/Bo US TREASURY N/B 0.750% 05/31/26	. 09/04/2025 .	Citigroup		 38,136,579	39,030,000	37,523,686			 593,927		 593,927		38,117,613		 18,966	 18,966	223,943	. 05/31/2026 .	1.A
..91282C-CR-0	United States Treasury Note/Bo US TREASURY N/B 1.000% 07/31/28	. 09/04/2025 .	Citigroup		2,045,570	2,200,000	1,873,781	1,987,235		 37,811		 37,811		 2,025,047		20,523	20,523	24,152	. 07/31/2028 .	1.A
..91282C-EV-9	United States Treasury Note/Bo US TREASURY N/B 3.250% 06/30/29	. 09/04/2025 .	Citigroup		 137,477,744	 139,240,000	 135,258,606			 420,302		 420,302		 135,678,909		1,798,835	1,798,835	3,086,550	. 06/30/2029 .	1.A
..91282C-FT-3	United States Treasury Note/Bo US TREASURY N/B 4.000% 10/31/29	. 09/05/2025 .	Citigroup		 35,642,578	35,000,000	34,870,234			15,052		15,052		34,885,286		 757,292	 757,292	1,198,370	. 10/31/2029 .	1.A
..91282C-FY-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 11/30/29	. 09/05/2025 .	Citigroup		 50,664,063	50,000,000	49,482,589			50,440		50,440		49,533,029		1,131,033	1,131,033	1,498,122	. 11/30/2029 .	1.A
..91282C-GB-1	United States Treasury Note/Bo US TREASURY N/B 3.875% 12/31/29	. 09/05/2025 .	Citigroup		 167,255,859	 165,000,000	 163,123,404			 179,061		 179,061		 163,302,465		3,953,394	3,953,394	4,413,077	. 12/31/2029 .	1.A
..91282C-JA-0	United States Treasury Note/Bo US TREASURY N/B 4.625% 09/30/28	. 09/30/2025 .	Citigroup															693,750	. 09/30/2028 .	1.A
..91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/15/27	. 09/05/2025 .	Citigroup		 3,768,311	3,750,000	3,672,317	3,691,979		 18,451		 18,451		3,710,429		 57,881	 57,881	172,418	. 01/15/2027 .	1.A
..91282C-JV-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/26	. 09/05/2025 .	Citigroup		 10,008,984	 10,000,000	9,955,112	9,975,906		14,356		14,356		9,990,262		 18,722	 18,722	470,041	. 01/31/2026 .	1.A
..91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/29	. 09/30/2025 .	Citigroup		 10,672,266	10,500,000	10,219,781	10,259,369		35,657		35,657		10,295,026		 377,239	 377,239	1,600,511	. 01/31/2029 .	1.A
..91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/27	. 09/05/2025 .	Citigroup		 26,739,791	26,550,000	26,308,756	26,382,356		44,934		44,934		26,427,290		 312,501	 312,501	1,166,613	. 02/15/2027 .	1.A
..91282C-KV-2	United States Treasury Note/Bo US TREASURY N/B 4.625% 06/15/27	. 09/05/2025 .	Citigroup		 30,557,813	30,000,000	30,239,554			..... (59,418)		..... (59,418)		30,180,136		 377,676	 377,676	1,015,984	. 06/15/2027 .	1.A
..91282C-LG-4	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/15/27	. 09/04/2025 .	Citigroup		 11,187,464	 11,160,000	11,246,571	11,241,287		..... (23,012)		..... (23,012)		11,218,275		..... (30,811)	..... (30,811)	442,382	. 08/15/2027 .	1.A
..91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/29	. 09/04/2025 .	Citigroup		 85,604,389	85,557,600	86,065,107	86,036,012		..... (72,589)		..... (72,589)		 85,963,423		..... (359,034)	..... (359,034)	3,144,301	. 08/31/2029 .	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27	09/04/2025	Citigroup		17,337,232	17,410,000	17,282,558	17,292,138		27,717		27,717		17,319,855		17,376	17,376	571,620	09/15/2027	1.A
..91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/29	09/04/2025	Citigroup		108,322,678	108,781,600	107,115,979	107,182,087		214,832		214,832		107,396,920		925,758	925,758	3,547,291	09/30/2029	1.A
..91282C-LQ-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 10/15/27	09/04/2025	Citigroup		3,142,334	3,125,000	3,125,743	3,125,623		(129)		(129)		3,125,495		16,839	16,839	107,859	10/15/2027	1.A
..91282C-MA-6	United States Treasury Note/Bo US TREASURY N/B 4.125% 11/30/29	09/04/2025	Citigroup		158,039,453	155,000,000	155,939,453			(97,699)		(97,699)		155,841,754		2,197,699	2,197,699	4,891,393	11/30/2029	1.A
..91282C-MD-0	United States Treasury Note/Bo US TREASURY N/B 4.375% 12/31/29	09/05/2025	Citigroup		58,152,832	56,250,000	55,913,519			34,281		34,281		55,947,800		2,205,032	2,205,032	1,698,582	12/31/2029	1.A
..91282C-MF-5	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/15/28	09/05/2025	Citigroup		35,598,828	35,000,000	34,954,219			4,707		4,707		34,958,926		639,902	639,902	966,067	01/15/2028	1.A
..91282C-MG-3	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/30	09/05/2025	Citigroup		179,059,922	174,000,000	173,148,044			61,866		61,866		173,209,910		5,850,012	5,850,012	4,481,209	01/31/2030	1.A
..91282C-MH-1	United States Treasury Note/Bo US TREASURY N/B 4.125% 01/31/27	09/05/2025	Citigroup		5,033,789	5,000,000	4,992,204			1,834		1,834		4,994,038		39,751	39,751	124,983	01/31/2027	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					1,624,051,738	1,623,320,400	1,602,270,306	576,907,825		2,021,440		2,021,440		1,604,736,440		19,315,297	19,315,297	49,971,217	XXX	XXX
..455780-BJ-4	Indonesia Government Internati Senior Unsecured 5.250% 01/17/42	09/16/2025	MORGAN STANLEY & CO. INTERNATI		1,912,521	1,900,000	1,744,254			2,540		2,540		1,746,794		165,727	165,727	66,777	01/17/2042	2.B FE
..76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	09/22/2025	Various		428,584	428,584	441,611	371,974		(3,647)		(3,647)	69,210	428,584	(8,953)		(8,953)	50,904	09/20/2032	1.C FE
..X93622-GG-1	Hungary Government Internation Senior Unsecured 5.500% 06/16/34	09/16/2025	MORGAN STANLEY & CO. INTERNATI		254,350	250,000	252,750	252,340		(139)		(139)		252,201		2,149	2,149	10,389	06/16/2034	2.C FE
0039999999. Subtotal - Issuer Credit Obligations - Non-U.S. Sovereign Jurisdiction Securities					2,595,455	2,578,584	2,438,615	624,314		(1,246)		(1,246)	69,210	2,427,579	(8,953)	167,876	158,923	128,070	XXX	XXX
..592112-DR-4	Metropolitan Government of Nas NASHVILLE GOVT-BABS 5.707% 07/01/34	09/09/2025	JPM SECURITIES LLC		9,477,000	9,000,000	9,000,000	9,000,000						9,000,000		477,000	477,000	612,076	07/01/2034	1.B FE
..718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/01/2025	Call 100.0000		380,000	380,000	430,605	406,098		(1,164)		(1,164)		404,934		(24,934)	(24,934)	10,011	07/01/2034	1.B FE
..718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34	07/18/2025	Redemption 100.0000		1,855,000	1,855,000	1,884,179	1,865,872		(10,872)		(10,872)		1,855,000				85,684	07/01/2034	1.B FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					11,712,000	11,235,000	11,314,784	11,271,970		(12,036)		(12,036)		11,259,934		452,066	452,066	707,771	XXX	XXX
..598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51	07/01/2025	Redemption 100.0000		773	773	571	608		166		166		773				43	01/01/2051	1.E FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					773	773	571	608		166		166		773				43	XXX	XXX
..50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49	09/30/2025	Redemption 100.0000		62,692	62,692	62,692	62,692						62,692				1,754	05/30/2049	1.G
..785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured 5.900% 09/15/37	09/15/2025	Redemption 100.0000		441,760	441,760	433,255	434,515		7,245		7,245		441,760				13,032	09/15/2037	2.A FE
..785592-B*-6	Sabine Pass Liquefaction LLC SR SECD NTS 3.080% 09/15/37	09/15/2025	Redemption 100.0000		1,975,133	1,975,133	1,975,133	1,975,133						1,975,133				60,834	09/15/2037	2.A FE
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					2,479,585	2,479,585	2,471,080	2,472,340		7,245		7,245		2,479,585				75,620	XXX	XXX
..G2973#-AA-6	AP Chia Issuer LLC AP Chia Issuer LLC 7.250% 05/23/50	08/08/2025	Various		847,150	847,150	848,391			(1,241)		(1,241)		847,150				976,433	05/23/2050	1.G PL
0079999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Affiliated)					847,150	847,150	848,391			(1,241)		(1,241)		847,150				976,433	XXX	XXX
.000000-00-0	Steward foreclosures & propert Steward foreclosures & propert 5.420% 10/01/29	07/18/2025	Direct		42,745,226	44,067,243	44,067,243	44,067,243						44,067,243		(1,322,017)	(1,322,017)	1,888,675	10/01/2029	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
.000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.780% 07/22/30	09/04/2025	Barclays		493,911	493,911	491,583			320		320		491,903		2,008	2,008		07/22/2030	4.A FE
.000000-00-0	New York Clean Power Holdings New York Clean Power Holdings 6.287% 10/31/36	08/15/2025	Tax Free Exchange		65,000,000	65,000,000	65,000,000							65,000,000				170,273	10/31/2036	2.C FE
.00206R-GQ-9	AT&T Inc Senior Unsecured 4.300% 02/15/30	08/01/2025	Goldman Sachs		18,657,563	18,750,000	18,514,688			12,721		12,721		18,527,408		130,154	130,154	378,490	02/15/2030	2.B FE
.00206R-LV-2	AT&T Inc Senior Unsecured 3.650% 09/15/59	09/11/2025	AARE II Surplus ISG		68,633,148	99,030,000	67,955,376			970		970		67,956,346		676,802	676,802	1,767,135	09/15/2059	2.B FE
.00790R-AA-2	Advanced Drainage Systems Inc SENIOR 5.000% 09/30/27	09/03/2025	Morgan Stanley		2,983,680	3,000,000	2,899,957	2,921,189		18,172		18,172		2,939,361		44,319	44,319	139,167	09/30/2027	3.C FE
.010392-FU-7	Alabama Power Co Senior Unsecured 1.450% 09/15/30	09/09/2025	Morgan Stanley		1,317,990	1,500,000	1,493,160	1,495,994		467		467		1,496,462		(178,472)	(178,472)	21,448	09/15/2030	1.E FE
.01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	09/30/2025	Redemption 100.0000		345,202	345,202	345,202	345,202						345,202				12,091	06/30/2033	2.C PL
.01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33	09/30/2025	Redemption 100.0000		50,894	50,894	50,894	50,894						50,894				1,783	06/30/2033	2.C PL
.012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31	09/09/2025	Morgan Stanley		1,111,130	1,000,000	1,099,042	1,094,275		(7,984)		(7,984)		1,086,291		24,839	24,839	63,302	11/01/2031	2.C FE
.020002-AT-8	Allstate Corp/The Senior Unsecured 5.950% 04/01/36	07/02/2025	ACRA RE 2A Surplus AAM		4,800,018	4,500,000	4,576,500	4,544,844		(1,457)		(1,457)		4,543,387		256,630	256,630	201,556	04/01/2036	2.A FE
.02079K-AF-4	Alphabet Inc Senior Unsecured 2.050% 08/15/50	09/09/2025	Barclays		2,565,900	4,500,000	2,840,850	2,875,837		24,142		24,142		2,899,979		(334,079)	(334,079)	98,656	08/15/2050	1.C FE
.02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37	09/30/2025	Redemption 100.0000		83,047	83,047	83,047	83,047						83,047				3,706	09/30/2037	2.C PL
.02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38	09/30/2025	Redemption 100.0000		121,335	121,335	121,335	121,335						121,335				6,643	09/30/2038	2.C PL
.023135-BU-9	Amazon.com Inc Senior Unsecured 2.700% 06/03/60	08/28/2025	Various		3,448,102	6,000,000	3,390,030			5,785		5,785		3,395,815		52,287	52,287	38,250	06/03/2060	1.D FE
.023608-AJ-1	Ameren Corp Senior Unsecured 3.500% 01/15/31	09/09/2025	Various		7,671,360	8,000,000	7,981,040	7,988,331		1,216		1,216		7,989,547		(318,187)	(318,187)	322,778	01/15/2031	2.A FE
.024747-AF-4	American Builders & Contractor LN1 4.000% 01/15/28	09/03/2025	Various		14,679,150	15,000,000	14,452,122			63,309		63,309		14,515,431		163,719	163,719	281,667	01/15/2028	3.B FE
.025537-AJ-0	American Electric Power Co Inc Senior Unsecured 3.200% 11/13/27	09/09/2025	Morgan Stanley		1,472,760	1,500,000	1,497,450	1,499,240		135		135		1,499,374		(26,614)	(26,614)	39,600	11/13/2027	2.B FE
.025816-CY-3	American Express Co Senior Unsecured 3.950% 08/01/25	07/01/2025	Call 100.0000		10,000,000	10,000,000	9,802,800	9,927,692		61,944		61,944		9,989,636		10,364	10,364	362,083	08/01/2025	1.F FE
.025816-DU-0	American Express Co Senior Unsecured 5.532% 04/25/30	09/09/2025	Morgan Stanley		12,283,421	11,730,000	11,990,993			(30,432)		(30,432)		11,960,561		322,861	322,861	567,791	04/25/2030	1.F FE
.03027X-BG-4	American Tower Corp Senior Unsecured 1.875% 10/15/30	09/12/2025	Various		34,485,360	39,000,000	38,826,060	38,896,783		11,136		11,136		38,907,919		(4,422,559)	(4,422,559)	670,313	10/15/2030	2.A FE
.031162-CY-4	Amgen Inc Senior Unsecured 2.770% 09/01/53	09/11/2025	AARE II Surplus ISG		36,426,876	59,540,000	36,105,056			997		997		36,106,053		320,822	320,822	45,813	09/01/2053	2.A FE
.031162-DN-7	Amgen Inc Senior Unsecured 5.507% 03/02/26	09/30/2025	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				59,353	03/02/2026	2.A FE
.037735-DB-0	Appalachian Power Co Senior Unsecured 5.650% 04/01/34	09/09/2025	Various		17,354,138	16,600,000	16,603,624	12,564,149		824		824		16,607,027		747,111	747,111	770,189	04/01/2034	2.A FE
.038522-AQ-1	Aramark Services Inc Senior Unsecured 5.000% 02/01/28	09/03/2025	Morgan Stanley		4,962,900	5,000,000	4,860,950			19,054		19,054		4,880,004		82,896	82,896	147,917	02/01/2028	4.A FE
.043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28	09/03/2025	Various		5,890,362	5,961,000	5,698,218			32,707		32,707		5,730,925		159,437	159,437	136,358	03/01/2028	3.B FE
.045054-AL-7	Ashtead Capital Inc Senior Unsecured 4.250% 11/01/29	09/03/2025	Various		4,428,585	4,500,000	4,361,308	4,378,064		10,383		10,383		4,388,447		40,138	40,138	160,969	11/01/2029	2.C FE
.04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30	09/20/2025	Redemption 100.0000		82,579	82,579	82,579	82,579						82,579				3,146	06/20/2030	1.D

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..04774#-AA-0	Atlanta Falcons Stadium Co LLC SR SECD NTS SER A 3.590% 09/01/42	09/01/2025	Redemption 100.0000		237,016	237,016	237,016	237,016						237,016				8,509	09/01/2042	1.G PL
..04774#-AB-8	Atlanta Falcons Stadium Co LLC SR SECD NTS SER B 3.590% 09/01/42	09/01/2025	Redemption 100.0000		171,632	171,632	171,632	171,632						171,632				6,162	09/01/2042	1.G PL
..053332-BH-4	AutoZone Inc Senior Unsecured 6.550% 11/01/33	08/05/2025	Morgan Stanley		6,221,656	5,600,000	6,269,648	6,253,470		(37,232)		(37,232)		6,216,238		5,418	5,418	280,194	11/01/2033	2.B FE
..053332-BK-7	AutoZone Inc Senior Unsecured 5.400% 07/15/34	09/19/2025	Barclays		10,415,600	10,000,000	10,322,000			(1,851)		(1,851)		10,320,149		95,451	95,451	100,500	07/15/2034	2.B FE
..058498-AX-4	Ball Corp Senior Unsecured 3.125% 09/15/31	09/03/2025	Various		4,721,115	5,250,000	4,540,463			37,738		37,738		4,578,201		142,914	142,914	77,018	09/15/2031	3.A FE
..06051G-FS-3	Bank of America Corp Senior Unsecured 3.875% 08/01/25	08/01/2025	Maturity		1,800,000	1,800,000	1,772,511	1,785,023		14,977		14,977		1,800,000				69,750	08/01/2025	1.G FE
..06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30	09/05/2025	Bank of America		9,661,800	10,000,000	9,383,100			47,660		47,660		9,430,760		231,040	231,040	199,625	07/23/2030	1.G FE
..06051G-JL-4	Bank of America Corp Senior Unsecured 1.922% 10/24/31	09/09/2025	Various		7,343,677	8,270,000	8,183,926	8,203,214		5,967		5,967		8,209,181		(865,503)	(865,503)	139,522	10/24/2031	1.G FE
..06051G-KQ-1	Bank of America Corp Senior Unsecured 4.571% 04/27/33	09/09/2025	Morgan Stanley		3,096,156	3,100,000	3,141,503	3,133,037		(2,690)		(2,690)		3,130,347		(34,191)	(34,191)	123,201	04/27/2033	1.G FE
..06051G-LA-5	Bank of America Corp Senior Unsecured 4.827% 07/22/26	07/24/2025	Call 100.0000		5,000,000	5,000,000	4,976,377	4,981,079		6,683		6,683		4,987,762		12,238	12,238	241,350	07/22/2026	1.G FE
..06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34	09/09/2025	Morgan Stanley		5,362,700	5,000,000	5,212,000			(7,046)		(7,046)		5,204,954		157,746	157,746	142,722	09/15/2034	1.E FE
..06406R-BH-9	Bank of New York Mellon Corp/T Senior Unsecured 4.289% 06/13/33	09/09/2025	Various		5,920,740	6,000,000	5,940,426	5,951,682		3,325		3,325		5,955,007		(34,267)	(34,267)	190,861	06/13/2033	1.F FE
..06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	07/30/2025	Morgan Stanley		4,160,346	4,700,000	3,984,284	3,984,489		43,440		43,440		4,027,929		132,417	132,417	93,323	11/24/2032	2.A FE
..06738E-CA-1	Barclays PLC Senior Unsecured 5.746% 08/09/33	09/12/2025	Various		35,576,416	33,700,000	34,400,897	12,460,919		(38,422)		(38,422)		34,348,052		1,228,364	1,228,364	1,509,474	08/09/2033	2.A FE
..06738E-CE-3	Barclays PLC Senior Unsecured 7.437% 11/02/33	09/09/2025	Morgan Stanley		25,549,980	22,200,000	24,950,690	24,829,459		(189,488)		(189,488)		24,639,971		910,009	910,009	1,412,534	11/02/2033	2.A FE
..06738E-CX-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	09/09/2025	Morgan Stanley		12,429,378	11,700,000	12,478,518	12,429,938		(126,963)		(126,963)		12,302,975		126,403	126,403	753,002	09/13/2029	2.A FE
..06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	09/12/2025	Various		38,092,043	36,570,000	37,593,728	12,481,829		(130,693)		(130,693)		37,435,578		656,466	656,466	2,098,173	03/12/2030	2.A FE
..06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	09/09/2025	Various		27,178,464	26,700,000	26,622,300	16,700,000		6,094		6,094		26,628,394		550,070	550,070	1,072,414	09/10/2030	2.A FE
..06738E-CY-9	Barclays PLC Senior Unsecured 5.367% 02/25/31	09/09/2025	Morgan Stanley		23,265,000	22,500,000	22,528,275			(2,692)		(2,692)		22,525,583		739,417	739,417	654,103	02/25/2031	2.A FE
..071813-CB-3	Baxter International Inc Senior Unsecured 1.730% 04/01/31	07/22/2025	Various		9,372,440	11,000,000	8,510,847	9,051,718		149,386		149,386		9,201,103		171,337	171,337	154,354	04/01/2031	2.B FE
..07274N-AY-9	Bayer US Finance II LLC Senior Unsecured 5.500% 08/15/25	08/15/2025	Maturity		5,000,000	5,000,000	4,988,694	4,998,855		1,145		1,145		5,000,000				275,000	08/15/2025	2.B FE
..09143#-AA-3	Bishop Hill Energy LLC SR SECD NTS 3.280% 06/30/37	09/30/2025	Various		288,951	288,951	288,951	288,951						288,951				7,187	06/30/2037	2.B PL
..09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured 1.600% 03/30/31	09/12/2025	Various		37,880,988	43,600,000	43,529,516	43,556,902		4,380		4,380		43,561,281		(5,680,293)	(5,680,293)	668,533	03/30/2031	1.E FE
..09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured 2.000% 01/30/32	09/09/2025	Morgan Stanley		6,456,600	7,500,000	6,161,850	6,222,005		106,588		106,588		6,328,593		128,007	128,007	166,667	01/30/2032	1.E FE
..09261B-AK-6	Blackstone Holdings Finance Co Senior Unsecured 6.200% 04/22/33	09/09/2025	Morgan Stanley		10,907,400	10,000,000	10,859,400	10,826,935		(59,046)		(59,046)		10,767,890		139,510	139,510	547,667	04/22/2033	1.E FE
..09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31	09/09/2025	Morgan Stanley		4,333,045	4,750,000	4,031,699	4,047,603		63,513		63,513		4,111,116		221,929	221,929	111,328	06/10/2031	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09659W-2F-0	BNP Paribas SA Senior Unsecured 4.400% 08/14/28	09/09/2025	Morgan Stanley		4,018,120	4,000,000	3,855,436	3,880,288		21,150		21,150		3,901,437		116,683	116,683	188,711	08/14/2028	1.G FE
09659W-2W-3	BNP Paribas SA Senior Non Preferred 5.497% 05/20/30	09/09/2025	Morgan Stanley		12,448,920	12,000,000	12,345,336	12,325,143		(47,982)		(47,982)		12,277,161		171,759	171,759	531,377	05/20/2030	1.G FE
103730-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26	07/08/2025	Royal Bank of Canada		1,088,516	1,100,000	1,100,000	1,100,000						1,100,000		(11,484)	(11,484)	6,195	05/04/2026	1.E FE
103730-BM-1	BP Capital Markets America Inc Senior Unsecured 1.749% 08/10/30	07/09/2025	Various		12,618,607	14,450,000	14,487,417	14,472,150		(2,080)		(2,080)		14,470,071		(1,851,464)	(1,851,464)	231,670	08/10/2030	1.E FE
10567B-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41	09/30/2025	Various		343,886	343,886	343,886	343,886						343,886				12,964	09/30/2041	2.A PL
109696-AA-2	Brink's Co/The Senior Unsecured 4.625% 10/15/27	09/03/2025	Various		18,852,560	19,000,000	18,166,406	18,277,201		160,821		160,821		18,438,022		414,538	414,538	778,670	10/15/2027	3.B FE
109696-AC-8	Brink's Co/The Senior Unsecured 6.500% 06/15/29	09/03/2025	Morgan Stanley		10,298,300	10,000,000	10,055,150			(3,686)		(3,686)		10,051,464		246,836	246,836	467,639	06/15/2029	3.B FE
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/34	09/24/2025	Goldman Sachs		8,295,280	8,000,000	7,998,160	7,998,284		110		110		7,998,394		296,886	296,886	454,133	02/22/2034	1.F FE
11135F-CL-3	Broadcom Inc Senior Unsecured 4.900% 07/15/32	08/28/2025	AARE Surplus AAM		10,119,391	10,000,000	10,098,400			(421)		(421)		10,097,979		21,412	21,412	63,972	07/15/2032	1.G FE
1248EP-CQ-4	CCO Holdings LLC / CCO Holding Senior Unsecured 4.750% 02/01/32	09/03/2025	Various		14,101,523	15,250,000	13,542,208	8,872,374		77,154		77,154		13,625,735		475,787	475,787	428,589	02/01/2032	3.C FE
12505#-AA-9	Cchm Property Holdings LP SR SECD NTS 6.340% 12/31/31	09/30/2025	Redemption 100.0000		223,522	223,522	223,522	223,522						223,522				10,628	12/31/2031	1.G PL
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30	09/30/2025	Various		391,158	391,158	391,158	391,158						391,158				18,776	09/30/2030	3.B PL
125896-BU-3	CMS Energy Corp Junior Subordinated 4.750% 06/01/50	08/05/2025	Barclays		10,615,000	11,000,000	10,379,930			5,278		5,278		10,385,208		229,792	229,792	355,590	06/01/2050	2.C FE
126117-AW-0	CNA Financial Corp Senior Unsecured 2.050% 08/15/30	09/09/2025	Morgan Stanley		446,875	500,000	433,995	437,678		6,835		6,835		444,513		2,362	2,362	10,962	08/15/2030	2.B FE
126307-AS-6	CSC Holdings LLC Senior Unsecured 5.375% 02/01/28	09/17/2025	Various		9,866,340	11,000,000	10,340,139	10,281,401		136,064		136,064		10,417,464		(551,124)	(551,124)	668,441	02/01/2028	5.A FE
126650-CD-0	CVS Health Corp Senior Unsecured 5.300% 12/05/43	09/24/2025	Citadel		937,010	1,000,000	961,005	961,447		862		862		962,308		(25,298)	(25,298)	42,694	12/05/2043	2.B FE
126650-CL-2	CVS Health Corp Senior Unsecured 3.875% 07/20/25	07/20/2025	Maturity		10,000,000	10,000,000	9,785,900	9,924,067		75,933		75,933		10,000,000				290,625	07/20/2025	2.B FE
126650-CM-0	CVS Health Corp Senior Unsecured 4.875% 07/20/35	09/24/2025	Various		5,760,204	5,915,000	6,002,831	5,944,647		(2,541)		(2,541)		5,942,106		(181,901)	(181,901)	340,421	07/20/2035	2.B FE
126650-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38	09/24/2025	Various		8,429,040	9,000,000	8,600,031	8,634,724		14,022		14,022		8,648,745		(219,705)	(219,705)	430,200	03/25/2038	2.B FE
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43	09/10/2025	Redemption 100.0000		161,162	161,162	161,162	161,162						161,162				6,067	06/30/2043	1.E PL
15135B-AR-2	Centene Corp Senior Unsecured 4.250% 12/15/27	09/03/2025	Various		7,330,800	7,500,000	7,318,854	7,342,930		33,898		33,898		7,376,828		(46,028)	(46,028)	229,323	12/15/2027	2.C FE
15189T-BG-1	CenterPoint Energy Inc Senior Unsecured 5.400% 06/01/29	09/09/2025	Morgan Stanley		13,248,963	12,760,000	12,999,122			(23,175)		(23,175)		12,975,947		273,016	273,016	534,006	06/01/2029	2.B FE
15189T-BJ-5	CenterPoint Energy Inc Junior Subordinated 6.850% 02/15/55	07/08/2025	ALRe Modco - VIAC GA - AAM		3,116,635	3,000,000	2,992,500			251		251		2,992,751		123,884	123,884	79,917	02/15/2055	2.C FE
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55	07/24/2025	ORIX Life - Custody		5,069,668	5,000,000	4,962,500			715		715		4,963,215		106,453	106,453	245,667	05/15/2055	2.C FE
15189W-AP-5	CenterPoint Energy Resources C Senior Unsecured 4.400% 07/01/32	09/09/2025	Morgan Stanley		9,913,000	10,000,000	9,930,798	9,945,746		4,289		4,289		9,950,036		(37,036)	(37,036)	524,333	07/01/2032	2.A FE
15189X-AZ-1	CenterPoint Energy Houston Ele Secured 4.450% 10/01/32	09/09/2025	Morgan Stanley		29,891,400	30,000,000	29,893,500	29,914,401		6,492		6,492		29,920,893		(29,493)	(29,493)	1,257,125	10/01/2032	1.F FE
15189X-BH-0	CenterPoint Energy Houston Ele Secured 4.950% 08/15/35	08/28/2025	AARE Surplus AAM		14,909,336	15,000,000	14,911,950			277		277		14,912,227		(2,891)	(2,891)	43,313	08/15/2035	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..15189Y-AF-3	CenterPoint Energy Resources C Senior Unsecured 1.750% 10/01/30	09/09/2025	Various		25,486,848	28,800,000	28,811,572	28,806,564		(756)		(756)		28,805,808		(3,318,960)	(3,318,960)	474,600	10/01/2030	1.G FE
..161175-BJ-2	Charter Communications Operati Senior Secured 3.750% 02/15/28	07/16/2025	JPM SECURITIES LLC		11,734,200	12,000,000	11,617,800			39,324		39,324		11,657,124		77,076	77,076	190,000	02/15/2028	2.C FE
..161175-CD-4	Charter Communications Operati Senior Secured 2.250% 01/15/29	09/05/2025	JPM SECURITIES LLC		16,804,800	18,000,000	16,293,600			175,402		175,402		16,469,002		335,798	335,798	262,125	01/15/2029	2.C FE
..161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29	09/09/2025	Morgan Stanley		21,058,200	20,000,000	20,615,000			(50,079)		(50,079)		20,564,921		493,279	493,279	945,500	06/01/2029	2.C FE
..161175-CS-1	Charter Communications Operati Senior Secured 5.850% 12/01/35	08/28/2025	AARE Surplus AAM		25,107,273	25,000,000	25,009,581							25,009,581		97,692	97,692		12/01/2035	2.C FE
..16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured 5.950% 06/30/33	09/12/2025	Morgan Stanley		12,949,681	12,190,000	12,479,634			(12,943)		(12,943)		12,466,691		482,990	482,990	513,758	06/30/2033	2.B FE
..166756-AE-6	Chevron USA Inc Senior Unsecured 0.687% 08/12/25	08/12/2025	Maturity		6,500,000	6,500,000	6,188,130	6,340,965		159,035		159,035		6,500,000				44,655	08/12/2025	1.D FE
..167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33	09/30/2025	Redemption 100.0000		92,019	92,019	92,019	92,019						92,019				3,499	12/30/2033	2.B PL
..167885-A@-1	Chicago Parking Meters LLC SR SECD NTS 4.930% 12/30/25	09/30/2025	Call 100.1187		10,011,868	10,000,000	10,000,000	10,000,000						10,000,000				381,618	12/30/2025	2.B PL
..169905-AG-1	Choice Hotels International In Senior Unsecured 3.700% 01/15/31	09/17/2025	Various		7,535,813	8,000,000	8,534,877	8,321,596		(30,696)		(30,696)		8,290,899		(755,086)	(755,086)	259,925	01/15/2031	2.C FE
..171232-AQ-4	Chubb Corp/The Senior Unsecured 6.000% 05/11/37	08/28/2025	AARE Surplus AAM		406,646	375,000	402,814	400,690		(994)		(994)		399,696		6,950	6,950	17,938	05/11/2037	1.F FE
..172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26	07/07/2025	MMTL Modco AAM		3,991,704	4,000,000	3,953,967	3,955,424		22,117		22,117		3,977,541		14,163	14,163	145,533	01/12/2026	1.G FE
..172967-PA-3	Citigroup Inc Senior Unsecured 6.270% 11/17/33	09/12/2025	Morgan Stanley		25,800,665	23,570,000	25,007,770	24,982,448		(33,002)		(33,002)		24,949,446		851,219	851,219	484,403	11/17/2033	1.G FE
..17327C-AT-0	Citigroup Inc Senior Unsecured 4.542% 09/19/30	08/28/2025	AARE Surplus AAM		47,974,590	47,710,000	47,061,449			41,483		41,483		47,102,932		871,658	871,658	957,086	09/19/2030	1.G FE
..184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29	09/03/2025	Morgan Stanley		2,972,070	3,000,000	2,953,466			3,101		3,101		2,956,567		15,503	15,503	97,802	07/15/2029	3.A FE
..184496-AQ-0	Clean Harbors Inc CLEAN HARBORS INC 6.375% 02/01/31	09/03/2025	Morgan Stanley		10,236,000	10,000,000	10,083,200			(10,267)		(10,267)		10,072,933		163,067	163,067	377,187	02/01/2031	3.B FE
..191216-DE-7	Coca-Cola Co/The Senior Unsecured 1.375% 03/15/31	09/09/2025	Various		7,211,688	8,270,000	8,256,630	8,261,698		884		884		8,262,582		(1,050,894)	(1,050,894)	112,133	03/15/2031	1.E FE
..20030N-DQ-1	Comcast Corp Senior Unsecured 2.650% 08/15/62	09/11/2025	AARE II Surplus ISG		28,348,752	52,830,000	28,031,598			568		568		28,032,166		316,586	316,586	101,111	08/15/2062	1.G FE
..202795-HK-9	Commonwealth Edison Co Secured 5.900% 03/15/36	07/02/2025	ACRA RE 2A Surplus AAM		2,130,270	2,000,000	1,774,420	1,858,653		4,036		4,036		1,862,689		267,581	267,581	93,417	03/15/2036	1.F FE
..210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33	09/09/2025	Morgan Stanley		6,473,491	6,040,000	6,260,098			(8,136)		(8,136)		6,251,961		221,530	221,530	183,918	03/01/2033	2.A FE
..210385-AF-7	Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54	09/15/2025	Susquehanna Financial		3,847,838	3,750,000	3,736,297	3,736,440		129		129		3,736,569		111,269	111,269	216,224	03/15/2054	2.A FE
..210518-DY-9	Consumers Energy Co Secured 4.500% 01/15/31	09/09/2025	Morgan Stanley		3,037,320	3,000,000	2,999,130			143		143		2,999,273		38,047	38,047	48,000	01/15/2031	1.E FE
..212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33	08/31/2025	Various		232,489	232,489	250,209	244,062		(11,572)		(11,572)		232,489				13,949	02/28/2033	2.B FE
..21871X-AH-2	Corebridge Financial Inc Senior Unsecured 3.900% 04/05/32	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		9,698,868	10,333,000	9,683,761			15,107		15,107		9,698,868				191,419	04/05/2032	2.A FE
..21871X-AM-1	Corebridge Financial Inc Senior Unsecured 4.400% 04/05/52	07/08/2025	ALRe Modco - VIAC GA - AAM		1,969,273	2,500,000	1,928,077			1,169		1,169		1,929,247		40,026	40,026	27,806	04/05/2052	2.A FE
..22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30	09/12/2025	Various		38,153,440	41,500,000	40,579,056	34,069,086		127,413		127,413		40,439,316		(2,285,876)	(2,285,876)	886,667	07/15/2030	2.C FE
..223611-A#-1	Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34	09/30/2025	Redemption 100.0000		1,112,457	1,112,457	1,179,828	1,164,900		(52,442)		(52,442)		1,112,457				43,942	03/31/2034	2.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..223611-A@-3	Cowboys Stadium LP SECURED 3.460% 03/31/34	09/30/2025	Redemption 100.0000		1,111,601	1,111,601	1,147,006	1,139,180		(27,579)		(27,579)		1,111,601				38,461	03/31/2034	2.A Z
..224044-CL-9	Cox Communications Inc Senior Unsecured 1.800% 10/01/30	09/12/2025	Morgan Stanley		10,383,239	11,880,000	11,779,758	11,820,130		6,511		6,511		11,826,641		(1,443,402)	(1,443,402)	204,336	10/01/2030	2.B FE
..225313-AT-2	Credit Agricole SA Junior Subordinated 7.125% Perpet.	09/04/2025	Deutsche Bank AG London		80,200,000	80,000,000	80,000,000							80,000,000		200,000	200,000		01/01/9999	2.C FE
..22822V-AK-7	Crown Castle Inc Senior Unsecured 3.800% 02/15/28	09/09/2025	Morgan Stanley		6,920,480	7,000,000	6,754,577	6,819,314		28,327		28,327		6,847,641		72,839	72,839	151,472	02/15/2028	2.B FE
..233331-BF-3	DTE Energy Co Senior Unsecured 2.950% 03/01/30	09/09/2025	Various		1,889,500	2,000,000	1,996,825	1,998,211		208		208		1,998,419		(108,919)	(108,919)	60,475	03/01/2030	2.B FE
..23338V-AM-8	DTE Electric Co Secured 2.625% 03/01/31	09/09/2025	Morgan Stanley		1,844,280	2,000,000	1,996,640	1,997,967		212		212		1,998,178		(153,898)	(153,898)	53,813	03/01/2031	1.E FE
..233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43	09/30/2025	Redemption 100.0000		191,667	191,667	191,667	191,667						191,667				4,916	03/30/2043	1.G
..24703T-AN-6	Dell International LLC / EMC C Senior Unsecured 5.300% 04/01/32	09/09/2025	Morgan Stanley		12,892,692	12,440,000	12,493,990			(2,023)		(2,023)		12,491,967		400,725	400,725	291,200	04/01/2032	2.B FE
..25179M-BG-7	Devon Energy Corp Senior Unsecured 5.200% 09/15/34	09/09/2025	Morgan Stanley		13,033,691	13,170,000	12,697,734			10,580		10,580		12,708,315		325,376	325,376	332,908	09/15/2034	2.B FE
..25179S-AD-2	Devon Energy Corp Senior Unsecured 7.875% 09/30/31	07/30/2025	OTHER		11,450,300	10,000,000	11,564,013	11,191,310		(15,563)		(15,563)		11,175,747		274,553	274,553	262,500	09/30/2031	2.B FE
..25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64	09/09/2025	Susquehanna Financial		3,355,310	3,500,000	3,498,390	3,498,397		7		7		3,498,405		(143,095)	(143,095)	184,703	04/18/2064	2.B FE
..254687-DV-5	Walt Disney Co/The Senior Unsecured 6.550% 03/15/33	07/14/2025	JANE STREET EXECUTION SERVICES		3,062,895	2,750,000	3,022,124	2,939,638		(9,359)		(9,359)		2,930,279		132,616	132,616	150,104	03/15/2033	1.F FE
..254687-FX-9	Walt Disney Co/The Senior Unsecured 2.650% 01/13/31	09/09/2025	Various		4,667,550	5,000,000	4,996,600	4,998,075		206		206		4,998,281		(330,731)	(330,731)	153,479	01/13/2031	1.G FE
..25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55	07/16/2025	Various		26,208,750	25,000,000	25,286,625	25,257,547		(25,528)		(25,528)		25,232,019		976,731	976,731	1,647,135	02/01/2055	2.C FE
..264410-BH-7	Duke Energy Corp Senior Unsecured 2.450% 06/01/30	09/09/2025	Morgan Stanley		4,886,282	5,300,000	5,621,074	5,474,932		(16,559)		(16,559)		5,458,373		(572,091)	(572,091)	100,634	06/01/2030	2.B FE
..26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34	07/30/2025	Citadel		16,113,381	15,700,000	15,678,111	15,680,113		989		989		15,681,102		432,279	432,279	902,750	02/01/2034	2.C FE
..26884L-AU-3	EQT Corp Senior Unsecured 5.500% 07/15/28	09/10/2025	Tax Free Exchange		499,261	500,000	499,111			150		150		499,261				17,951	07/15/2028	2.C FE
..28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33	08/28/2025	AARE Surplus AAM		3,984,635	4,000,000	3,940,948			572		572		3,941,521		43,114	43,114	101,861	02/15/2033	2.A FE
..28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	08/11/2025	Redemption 100.0000		64,635	64,635	64,287			348		348		64,635				3,367	02/11/2030	1.F FE
..28932M-AA-3	Elm Road Generating Station Su SR SECD NTS SER A 5.209% 02/11/30	09/23/2025	ACRA RE II Surplus AAM		657,525	663,012	659,438			268		268		659,705		(2,181)	(2,181)	38,566	02/11/2030	1.F FE
..28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31	07/19/2025	Redemption 100.0000		60,478	60,478	62,769	61,507		(1,029)		(1,029)		60,478				2,826	01/19/2031	1.F FE
..292505-AE-4	Ovintiv Inc Senior Unsecured 6.625% 08/15/37	08/28/2025	AARE Surplus AAM		1,179,837	1,136,000	871,880	926,733		6,070		6,070		932,803		247,034	247,034	77,978	08/15/2037	2.C FE
..29273V-AQ-3	Energy Transfer LP Senior Unsecured 5.750% 02/15/33	09/09/2025	Morgan Stanley		2,911,383	2,780,000	2,829,234			(2,185)		(2,185)		2,827,048		84,334	84,334	91,026	02/15/2033	2.B FE
..29273V-BE-9	Energy Transfer LP Senior Unsecured 5.700% 04/01/35	09/23/2025	Morgan Stanley		12,923,285	12,470,000	12,516,388			(1,200)		(1,200)		12,515,188		408,096	408,096	394,883	04/01/2035	2.B FE
..29273V-BF-6	Energy Transfer LP Senior Unsecured 6.200% 04/01/55	07/08/2025	ALRe Modco - VIAC GA - AAM		15,252,149	15,662,000	15,080,627			2,565		2,565		15,083,192		168,957	168,957	334,471	04/01/2055	2.B FE
..29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42	09/30/2025	Various		18,380,917	18,500,000	17,939,050	10,814,048		13,560		13,560		17,964,158		416,759	416,759	1,229,479	01/15/2042	2.C FE
..29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54	07/24/2025	ORIX Life - Custody		15,440,125	14,900,000	14,962,130			(3,211)		(3,211)		14,958,919		481,206	481,206	687,107	12/01/2054	2.C FE
..294429-AS-4	Equifax Inc Senior Unsecured 3.100% 05/15/30	09/09/2025	Various		6,633,060	7,000,000	6,998,900	6,999,291		50		50		6,999,341		(366,281)	(366,281)	177,819	05/15/2030	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
294429-AX-3	Equifax Inc Senior Unsecured 4.800% 09/15/29	09/09/2025	Morgan Stanley		6,426,546	6,310,000	6,245,954			7,148		7,148		6,253,102		173,444	173,444	323,913	09/15/2029	2.B FE
29444U-BF-2	Equinix Inc Senior Unsecured 1.250% 07/15/25	07/15/2025	Maturity		6,500,000	6,500,000	6,190,990	6,343,275		156,725		156,725		6,500,000				81,250	07/15/2025	2.B FE
30034W-AE-6	EVERGY INC Unsecured 6.650% 06/01/55	07/21/2025	Various		26,690,080	26,480,000	26,181,217			3,148		3,148		26,184,365		505,715	505,715	1,096,504	06/01/2055	2.C FE
30037D-AB-1	Evergy Metro Inc Secured 4.950% 04/15/33	09/09/2025	Morgan Stanley		1,019,310	1,000,000	979,148	980,193		1,346		1,346		981,540		37,770	37,770	44,688	04/15/2033	1.F FE
30040W-AK-4	Eversource Energy Senior Unsecured 1.650% 08/15/30	09/09/2025	Morgan Stanley		7,046,640	8,000,000	7,997,760	7,998,697		154		154		7,998,851		(952,211)	(952,211)	141,167	08/15/2030	2.B FE
30040W-AP-3	Eversource Energy Senior Unsecured 3.375% 03/01/32	09/09/2025	Various		12,267,122	13,245,000	11,858,775			70,778		70,778		11,929,553		337,568	337,568	234,685	03/01/2032	2.B FE
30040W-BA-5	Eversource Energy Senior Unsecured 5.850% 04/15/31	07/30/2025	BNP Paribas		2,516,136	2,400,000	2,399,616	2,399,633		29		29		2,399,662		116,474	116,474	111,540	04/15/2031	2.B FE
30161N-BM-2	Exelon Corp Senior Unsecured 5.150% 03/15/29	08/01/2025	Goldman Sachs		15,375,750	15,000,000	15,294,600			(18,585)		(18,585)		15,276,015		99,735	99,735	298,271	03/15/2029	2.B FE
30161N-BR-1	Exelon Corp Senior Unsecured 5.125% 03/15/31	09/09/2025	Morgan Stanley		5,178,150	5,000,000	5,049,700			(2,274)		(2,274)		5,047,426		130,724	130,724	141,649	03/15/2031	2.B FE
31428X-BV-7	FedEx Corp Senior Unsecured 3.100% 08/05/29	07/23/2025	Seaport Global Securities LLC		6,326,947	6,720,000	6,230,582			41,608		41,608		6,272,190		54,757	54,757	97,795	08/05/2029	2.B FE
31428X-CP-9	FedEx Corp Senior Unsecured 3.875% 08/01/42	07/30/2025	Citadel		6,198,683	8,190,000	6,415,976			25,947		25,947		6,441,924		(243,240)	(243,240)	158,681	08/01/2042	2.B FE
316773-DG-2	Fifth Third Bancorp Senior Unsecured 4.772% 07/28/30	09/09/2025	Morgan Stanley		19,205,621	18,930,000	18,799,335			12,076		12,076		18,811,411		394,210	394,210	557,059	07/28/2030	2.A FE
316773-DL-1	Fifth Third Bancorp Senior Unsecured 5.631% 01/29/32	09/09/2025	Morgan Stanley		12,849,452	12,220,000	12,486,152			(13,522)		(13,522)		12,472,630		376,823	376,823	422,422	01/29/2032	2.A FE
316773-DM-9	Fifth Third Bancorp Senior Unsecured 4.895% 09/06/30	09/09/2025	Various		19,447,774	19,110,000	19,000,018			8,092		8,092		19,008,110		439,664	439,664	601,661	09/06/2030	2.A FE
337738-BC-1	Fiserv Inc Senior Unsecured 2.650% 06/01/30	09/09/2025	Morgan Stanley		1,853,360	2,000,000	1,996,480	1,997,998		240		240		1,998,238		(144,878)	(144,878)	41,075	06/01/2030	2.B FE
337738-BE-7	Fiserv Inc Senior Unsecured 5.600% 03/02/33	08/01/2025	Wells Fargo		6,316,574	6,120,000	6,239,891			(3,020)		(3,020)		6,236,871		79,704	79,704	144,704	03/02/2033	2.B FE
33834D-AA-2	Five Corners Funding Trust II SENIOR 2.850% 05/15/30	09/09/2025	Various		4,692,950	5,000,000	5,290,727	5,163,998		(20,163)		(20,163)		5,143,835		(450,885)	(450,885)	116,771	05/15/2030	1.G FE
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38	09/30/2025	Various		344,799	344,799	340,972	228,000		3,826		3,826		344,799				11,814	03/31/2038	2.B FE
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38	08/15/2025	Various		1,031,802	1,031,802	1,031,802	1,031,802						1,031,802				30,129	08/15/2038	2.B PL
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured 6.050% 03/05/31	07/24/2025	ORIX Life - Custody		997,247	1,000,000	997,290	997,510		191		191		997,701		(455)	(455)	53,610	03/05/2031	2.C FE
34959E-AB-5	Fortinet Inc Senior Unsecured 2.200% 03/15/31	09/09/2025	Morgan Stanley		895,000	1,000,000	991,319	994,381		586		586		994,967		(99,967)	(99,967)	21,694	03/15/2031	2.A FE
36143L-2A-2	GA Global Funding Trust Secured 1.625% 01/15/26	07/07/2025	MMTL Modco AAM		13,303,676	13,500,000	12,535,695	12,902,395		292,578		292,578		13,194,973		108,703	108,703	214,500	01/15/2026	1.F FE
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27	09/29/2025	Lincoln Fin Mod - AAM		9,529,982	9,780,000	9,382,932			85,313		85,313		9,468,245		61,737	61,737	160,759	01/06/2027	1.F FE
36143L-2Q-7	GA Global Funding Trust Secured 5.200% 12/09/31	09/09/2025	Morgan Stanley		13,001,875	12,720,000	12,496,637			16,090		16,090		12,512,726		489,149	489,149	497,917	12/09/2031	1.F FE
36143L-2R-5	GA Global Funding Trust Secured 5.400% 01/13/30	09/09/2025	Morgan Stanley		6,378,326	6,130,000	6,274,484			(12,994)		(12,994)		6,261,490		116,837	116,837	217,922	01/13/2030	1.F FE
361841-AP-4	GLP Capital LP / GLP Financing Senior Unsecured 4.000% 01/15/30	09/09/2025	Various		1,938,620	2,000,000	2,007,600	2,004,068		(532)		(532)		2,003,536		(64,916)	(64,916)	92,222	01/15/2030	2.C FE
36268N-AA-8	Boost Newco Borrower LLC Secured 7.500% 01/15/31	09/03/2025	Morgan Stanley		5,304,000	5,000,000	5,182,400			(17,129)		(17,129)		5,165,271		138,729	138,729	238,542	01/15/2031	3.B FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
370334-CH-5	General Mills Inc Senior Unsecured 4.550% 04/17/38	09/29/2025	Market Axess		4,628,650	5,000,000	4,992,200	4,994,081		247		247		4,994,328		(365,678)	(365,678)	216,757	04/17/2038	2.B FE
37045X-DE-3	General Motors Financial Co In Senior Unsecured 2.350% 01/08/31	09/09/2025	Morgan Stanley		2,145,136	2,420,000	2,420,000	2,420,000						2,420,000		(274,864)	(274,864)	38,229	01/08/2031	2.B FE
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51	09/30/2025	Redemption 100.0000		17,066	17,066	17,066	17,066						17,066				458	06/30/2051	1.G PL
37940X-AB-8	Global Payments Inc Senior Unsecured 3.200% 08/15/29	09/09/2025	Various		25,138,525	26,491,000	26,799,626	17,044,531		(13,754)		(13,754)		26,316,777		(1,178,252)	(1,178,252)	554,581	08/15/2029	2.C FE
37940X-AD-4	Global Payments Inc Senior Unsecured 2.900% 05/15/30	09/09/2025	Morgan Stanley		927,910	1,000,000	996,730	998,126		225		225		998,351		(70,441)	(70,441)	23,764	05/15/2030	2.C FE
37940X-AG-7	Global Payments Inc Senior Unsecured 2.150% 01/15/27	09/29/2025	ACRA RE II Surplus AAM		12,691,604	13,030,000	12,497,203			112,754		112,754		12,609,958		81,647	81,647	197,658	01/15/2027	2.C FE
37940X-AN-2	Global Payments Inc Senior Unsecured 5.300% 08/15/29	08/05/2025	HSBC SECURITIES (USA) INC		6,320,849	6,210,000	6,249,930			(3,659)		(3,659)		6,246,271		74,577	74,577	156,337	08/15/2029	2.C FE
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29	09/12/2025	Various		49,519,562	50,120,000	48,279,659	35,847,081		219,399		219,399		48,576,462		943,100	943,100	2,021,507	10/15/2029	2.B FE
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31	07/07/2025	ALRe Corporate AAM		9,038,671	10,200,000	8,977,530	9,022,577		80,278		80,278		9,102,855		(64,184)	(64,184)	177,969	06/15/2031	2.B FE
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33	09/23/2025	AARE II Surplus ISG		15,204,181	13,100,000	14,978,278	14,933,281		(130,266)		(130,266)		14,803,015		401,166	401,166	804,231	06/15/2033	2.B FE
38141G-A8-7	Goldman Sachs Group Inc/The Senior Unsecured 5.727% 04/25/30	09/12/2025	Morgan Stanley		12,805,604	12,210,000	12,506,703			(35,441)		(35,441)		12,471,262		334,342	334,342	621,570	04/25/2030	2.A FE
38141G-B2-9	Goldman Sachs Group Inc/The Senior Unsecured 5.049% 07/23/30	09/09/2025	Morgan Stanley		89,277,110	86,930,000	87,478,641			(40,653)		(40,653)		87,437,988		1,839,122	1,839,122	2,767,569	07/23/2030	1.F FE
38141G-B6-0	Goldman Sachs Group Inc/The Senior Unsecured 4.692% 10/23/30	09/09/2025	Morgan Stanley		12,893,278	12,710,000	12,511,851			17,507		17,507		12,529,358		363,920	363,920	525,122	10/23/2030	1.F FE
38141G-C9-3	Goldman Sachs Group Inc/The Senior Unsecured 5.218% 04/23/31	09/09/2025	Morgan Stanley		5,179,800	5,000,000	5,139,650			(2,511)		(2,511)		5,137,139		42,661	42,661	99,287	04/23/2031	1.F FE
38869A-AD-9	Graphic Packaging Internationa GRAPHIC PACKAGING INTERN 3.750% 02/01/30	09/03/2025	Morgan Stanley		4,700,650	5,000,000	4,582,300			31,517		31,517		4,613,817		86,833	86,833	110,938	02/01/2030	3.B FE
39121J-AE-0	Great River Energy Secured 6.254% 07/01/38	07/02/2025	Various		3,379,184	3,379,184	3,707,940	3,643,645		(264,461)		(264,461)		3,379,184				199,556	07/01/2038	1.G FE
39121J-AG-5	Great River Energy 1ST MTG SER 2008A 7.233% 07/01/38	07/01/2025	Various		329,560	329,560	329,560	329,560						329,560				17,878	07/01/2038	1.G FE
39121J-AH-3	Great River Energy 1ST MTG 4.478% 07/01/30	07/01/2025	Call 100.0000		2,094,000	2,094,000	2,073,963			3,946		3,946		2,077,909		16,091	16,091	46,885	07/01/2030	1.G FE
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51	09/15/2025	Redemption 100.0000		50,966	50,966	50,966	50,966						50,966				1,557	02/15/2051	3.B PL
402740-AD-6	Gulfstream Natural Gas System SR NTS 4.600% 09/15/25	08/18/2025	Call 100.0000		13,000,000	13,000,000	12,995,060	12,999,559		394		394		12,999,953		47	47	546,507	09/15/2025	2.B FE
402740-AD-6	Gulfstream Natural Gas System SR NTS 4.600% 09/15/25	08/14/2025	Redemption 100.0000		5,000,000	5,000,000	4,998,100	4,999,830		170		170		5,000,000				210,195	09/15/2025	2.B FE
404119-CJ-1	HCA Inc Senior Unsecured 5.600% 04/01/34	09/24/2025	Various		15,594,750	15,000,000	15,075,138	8,489,670		(878)		(878)		15,075,796		518,954	518,954	644,000	04/01/2034	2.C FE
404121-AJ-4	HCA Inc Senior Unsecured 5.625% 09/01/28	09/16/2025	Lincoln Fin Mod - AAM		4,194,887	4,051,000	4,100,582			(9,915)		(9,915)		4,090,666		104,221	104,221	237,363	09/01/2028	2.C FE
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34	09/01/2025	Various		402,812	402,812	402,812	402,812						402,812				10,745	04/01/2034	1.C
427866-BB-3	Hershey Co/The Senior Unsecured 3.125% 11/15/49	07/22/2025	Market Axess		986,630	1,500,000	1,091,235	1,099,620		4,603		4,603		1,104,223		(117,593)	(117,593)	32,031	11/15/2049	1.F FE
431571-AB-4	Hillenbrand Inc Senior Unsecured 5.000% 09/15/26	07/21/2025	Call 100.4716		6,152,879	6,124,000	6,054,668	6,081,368		13,469		13,469		6,094,837		29,163	29,163	289,149	09/15/2026	3.A FE
437076-CF-7	Home Depot Inc/The Senior Unsecured 1.375% 03/15/31	07/14/2025	Various		4,212,050	5,000,000	4,901,848	4,936,782		5,211		5,211		4,941,993		(729,943)	(729,943)	57,292	03/15/2031	1.F FE

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437076-CR-1	Home Depot Inc/The Senior Unsecured 4.000% 09/15/25	09/15/2025	Maturity		3,000,000	3,000,000	2,998,920	2,999,731		269		269		3,000,000				120,000	09/15/2025	1.F FE
438516-AT-3	Honeywell International Inc Senior Unsecured 5.700% 03/15/37	08/28/2025	AARE Surplus AAM		2,632,909	2,500,000	2,551,353	2,548,525		(1,881)		(1,881)		2,546,645		86,264	86,264	135,771	03/15/2037	1.F FE
438516-CF-1	Honeywell International Inc Senior Unsecured 1.750% 09/01/31	09/09/2025	Morgan Stanley		1,733,180	2,000,000	1,649,717	1,667,378		29,897		29,897		1,697,275		35,905	35,905	35,875	09/01/2031	1.F FE
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26	09/09/2025	Various		4,951,450	5,000,000	4,811,379	4,902,789		65,546		65,546		4,968,336		(16,886)	(16,886)	76,194	01/08/2026	1.G FE
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26	07/07/2025	MMTL Modco AAM		6,482,647	6,600,000	6,191,988	6,329,308		135,298		135,298		6,464,606		18,040	18,040	85,562	01/08/2026	1.G FE
449538-AB-9	Ifm US Colonial Pipeline 2 LLC SR SECD NTS 3.640% 01/15/30	07/31/2025	Various		44,000,000	44,000,000	44,000,000	44,000,000						44,000,000				1,436,182	01/15/2030	2.C Z
449934-AD-0	IQVIA Inc Senior Unsecured 5.000% 10/15/26	09/03/2025	Various		12,499,375	12,500,000	12,810,368	7,500,000		5,125		5,125		12,480,055		19,320	19,320	428,819	10/15/2026	3.B FE
45866F-AN-4	Intercontinental Exchange Inc Senior Unsecured 1.850% 09/15/32	09/09/2025	Morgan Stanley		5,931,590	7,000,000	5,642,700	5,932,594		82,389		82,389		6,014,983		(83,393)	(83,393)	127,701	09/15/2032	1.G FE
46266T-AA-6	IQVIA Inc SENIOR 5.000% 05/15/27	09/03/2025	Various		13,057,294	13,100,000	13,320,725	8,094,232		12,839		12,839		13,047,671		9,623	9,623	525,819	05/15/2027	3.B FE
46433B-AA-6	Iskandar Ventures LLC SECD REV NTS SER 20-1 3.410% 06/15/39	09/15/2025	Various		329,567	329,567	329,567	329,567						329,567				7,232	06/15/2039	1.E PL
46647P-DF-0	JPMorgan Chase & Co Senior Unsecured 4.565% 06/14/30	09/09/2025	Various		60,615,254	60,420,000	60,253,978			12,919		12,919		60,266,896		348,358	348,358	1,738,489	06/14/2030	1.F FE
46647P-DX-1	JPMorgan Chase & Co Senior Unsecured 6.087% 10/23/29	09/09/2025	Morgan Stanley		20,229,832	19,140,000	20,009,339			(101,365)		(101,365)		19,907,973		321,858	321,858	1,025,893	10/23/2029	1.E FE
46647P-EG-7	JPMorgan Chase & Co Senior Unsecured 5.581% 04/22/30	09/09/2025	Morgan Stanley		30,588,903	29,230,000	30,001,087			(82,072)		(82,072)		29,919,015		669,888	669,888	1,441,005	04/22/2030	1.F FE
46647P-EJ-1	JPMorgan Chase & Co Senior Unsecured 4.995% 07/22/30	09/12/2025	Morgan Stanley		38,512,727	37,490,000	37,520,742			(2,308)		(2,308)		37,518,433		994,294	994,294	1,212,005	07/22/2030	1.E FE
46647P-EQ-5	JPMorgan Chase & Co Senior Unsecured 4.603% 10/22/30	09/12/2025	Morgan Stanley		32,265,643	31,850,000	31,563,669			22,062		22,062		31,585,730		679,912	679,912	1,315,378	10/22/2030	1.E FE
47233J-BH-0	Jefferies Financial Group Inc Senior Unsecured 4.150% 01/23/30	09/09/2025	Morgan Stanley		3,958,600	4,000,000	3,958,640	3,979,986		2,492		2,492		3,982,478		(23,878)	(23,878)	187,672	01/23/2030	2.B FE
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42	07/15/2025	Redemption 100.0000		79,395	79,395	79,395	79,395						79,395				3,647	01/15/2042	1.C FE
478165-AF-0	SC Johnson & Son Inc SR NTS 5.750% 02/15/33	09/23/2025	Various		10,603,150	10,000,000	12,276,500	11,127,082		(86,517)		(86,517)		11,040,565		(437,415)	(437,415)	635,694	02/15/2033	2.A FE
48244B-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25	09/30/2025	Redemption 100.0000		152,372	152,372	152,372	152,372						152,372				7,844	09/30/2025	2.A
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32	09/12/2025	Various		12,592,572	12,400,000	12,404,952	12,405,845		(298)		(298)		12,405,547		187,025	187,025	497,825	05/17/2032	1.F FE
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	08/15/2025	Redemption 100.0000		5,792	5,792	5,792	5,792						5,792				113	12/31/2035	2.A PL
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35	09/15/2025	Redemption 100.0000		2,907	2,907	2,907	2,907						2,907				68	12/31/2035	2.A Z
483007-AJ-9	Kaiser Aluminum Corp SENIOR 4.625% 03/01/28	09/03/2025	Morgan Stanley		983,300	1,000,000	1,000,000	1,000,000						1,000,000		(16,700)	(16,700)	46,635	03/01/2028	3.C FE
49456B-AR-2	Kinder Morgan Inc Senior Unsecured 2.000% 02/15/31	09/09/2025	Various		3,234,119	3,650,000	3,617,127	3,629,914		2,143		2,143		3,632,056		(397,937)	(397,937)	78,069	02/15/2031	2.B FE
501044-BZ-3	Kroger Co/The Senior Unsecured 7.500% 04/01/31	09/09/2025	Morgan Stanley		1,812,447	1,575,000	1,959,694	1,791,960		(20,880)		(20,880)		1,771,080		41,367	41,367	111,234	04/01/2031	2.A FE
501797-AW-4	Bath & Body Works Inc Senior Unsecured 6.625% 10/01/30	09/03/2025	Morgan Stanley		5,120,100	5,000,000	4,997,300	4,997,371		176		176		4,997,547		122,553	122,553	140,781	10/01/2030	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
50249A-AG-8	LYB International Finance III Senior Unsecured 2.250% 10/01/30	09/09/2025	Various		12,884,976	14,400,000	12,836,328	12,955,553		151,741		151,741		13,107,294		(222,318)	(222,318)	305,100	10/01/2030	2.B FE
50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34	07/22/2025	Morgan Stanley		2,197,115	2,211,000	2,194,064	2,195,171		756		756		2,195,926		1,189	1,189	108,769	03/01/2034	2.B FE
51223*-AA-2	Lakeview Loan Servicing LLC LAKEVIEW 4.250725 4.250% 07/13/25	07/13/2025	Maturity		80,000,000	80,000,000	80,000,000	80,000,000						80,000,000				3,400,000	07/13/2025	1.E PL
513075-BZ-3	Lamar Media Corp Senior Unsecured 3.625% 01/15/31	09/23/2025	ALRe Modco - VIAC GA - AAM		4,679,892	5,000,000	4,474,650			35,823		35,823		4,510,473		169,419	169,419	170,174	01/15/2031	3.C FE
52678@-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36	09/30/2025	Redemption 100.0000		29,286	29,286	29,286	29,286						29,286				848	03/31/2036	2.B PL
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29	09/09/2025	Morgan Stanley		6,422,773	6,360,000	6,250,290			14,124		14,124		6,264,414		158,359	158,359	176,775	02/01/2029	2.B FE
53190F-AE-5	Life Time Inc LIFE TIME INC 6.000% 11/15/31	09/23/2025	ALRe Modco - VIAC GA - AAM		10,189,892	10,000,000	9,817,600			11,239		11,239		9,828,839		361,053	361,053	530,000	11/15/2031	3.A FE
54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A 5.150% 06/30/34	07/15/2025	Various		393,586	393,586	388,000	388,056		5,530		5,530		393,586				10,135	06/30/2034	3.C PL
548661-DY-0	Lowe's Cos Inc Senior Unsecured 1.700% 10/15/30	09/09/2025	Various		18,534,810	21,000,000	21,011,585	21,006,516		(365)		(365)		21,006,152		(2,471,342)	(2,471,342)	322,292	10/15/2030	2.A FE
54866N-BK-4	Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27	09/09/2025	Morgan Stanley		4,218,760	4,000,000	4,287,213	3,219,747		(60,501)		(60,501)		4,202,448		16,312	16,312	273,960	06/17/2027	2.A FE
54866N-BM-0	Lowe's Cos Inc Senior Unsecured 7.580% 06/18/27	09/09/2025	Morgan Stanley		1,254,144	1,200,000	1,267,029	1,263,952		(16,439)		(16,439)		1,247,513		6,631	6,631	93,234	06/18/2027	2.A FE
55336V-BQ-2	MPLX LP Senior Unsecured 2.650% 08/15/30	09/09/2025	Morgan Stanley		458,950	500,000	498,659	499,147		98		98		499,246		(40,296)	(40,296)	14,170	08/15/2030	2.B FE
55336V-BU-3	MPLX LP Senior Unsecured 4.950% 09/01/32	09/09/2025	Morgan Stanley		15,033,750	15,000,000	14,914,950	14,931,952		5,126		5,126		14,937,078		96,672	96,672	761,063	09/01/2032	2.B FE
56540#-AA-3	Mapleleaf Midstream Investment GTD SR NTS SER A 4.560% 09/30/25	08/01/2025	Call 100.0000		5,500,022	5,500,022	5,500,022	5,500,022						5,500,022				268,966	09/30/2025	4.A PL
56540#-AB-1	Mapleleaf Midstream Investment GTD SR NTS SER B 4.980% 09/30/28	08/01/2025	Various		16,872,500	17,000,000	16,306,481	16,387,788		85,225		85,225		16,473,013		474,487	474,487	832,743	09/30/2028	4.C PL
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44	09/09/2025	Morgan Stanley		3,565,622	4,133,000	4,526,503	4,479,630		(8,336)		(8,336)		4,471,294		(905,672)	(905,672)	193,591	09/15/2044	2.B FE
571903-BQ-5	Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34	07/30/2025	BOFA SECURITIES, INC.		16,818,069	16,700,000	16,691,475	16,698,129		(372)		(372)		16,697,757		120,312	120,312	629,404	05/15/2034	2.B FE
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30	07/30/2025	Bank of America		5,944,368	5,900,000	5,883,185	5,883,995		1,984		1,984		5,885,979		58,389	58,389	274,547	03/15/2030	2.B FE
571903-BT-9	Marriott International Inc/MD Senior Unsecured 5.100% 04/15/32	09/09/2025	Morgan Stanley		4,113,720	4,000,000	4,060,521			(903)		(903)		4,059,618		54,102	54,102	109,933	04/15/2032	2.B FE
57629W-3S-7	MassMutual Global Funding II Senior Secured 4.350% 09/17/31	09/09/2025	Morgan Stanley		21,631,242	21,620,000	21,626,024	21,625,818		(506)		(506)		21,625,312		5,930	5,930	922,183	09/17/2031	1.B FE
57629W-DK-3	MassMutual Global Funding II Secured 4.150% 08/26/25	08/26/2025	Maturity		6,300,000	6,300,000	6,226,416	6,259,440		40,560		40,560		6,300,000				261,450	08/26/2025	1.B FE
59151L-AA-4	Methanex US Operations Inc Senior Unsecured 6.250% 03/15/32	09/03/2025	Morgan Stanley		251,693	250,000	239,818			487		487		240,305		11,388	11,388	7,335	03/15/2032	3.B FE
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42	08/09/2025	Redemption 100.0000		597,768	597,768	597,768	597,768						597,768				22,999	11/09/2042	1.F
617446-8G-7	Morgan Stanley Senior Unsecured 4.431% 01/23/30	09/09/2025	Morgan Stanley		2,014,220	2,000,000	1,948,546	1,952,148		5,865		5,865		1,958,013		56,207	56,207	100,190	01/23/2030	1.G FE
617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31	09/09/2025	Various		4,675,500	5,000,000	5,044,977	4,940,986		1,532		1,532		4,942,518		(267,018)	(267,018)	152,943	01/22/2031	1.E FE
61747Y-EY-7	Morgan Stanley Senior Unsecured 6.342% 10/18/33	09/12/2025	Morgan Stanley		38,633,886	35,030,000	37,527,639			(103,586)		(103,586)		37,424,053		1,209,834	1,209,834	907,154	10/18/2033	1.E FE
61747Y-FB-6	Morgan Stanley Subordinated 5.948% 01/19/38	07/02/2025	ACRA RE 2A Surplus AAM		10,297,871	10,000,000	10,125,298			(502)		(502)		10,124,796		173,075	173,075	266,008	01/19/2038	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61747Y-FQ-3	Morgan Stanley Senior Unsecured 5.656% 04/18/30	09/09/2025	Morgan Stanley		63,310,084	60,460,000	62,125,911			(186,922)		(186,922)		61,938,988		1,371,096	1,371,096	3,058,658	04/18/2030	1.E FE
..61747Y-FS-9	Morgan Stanley Senior Unsecured 5.042% 07/19/30	09/12/2025	Morgan Stanley		33,231,861	32,350,000	32,486,809			(11,833)		(11,833)		32,474,976		756,885	756,885	1,069,268	07/19/2030	1.E FE
..61747Y-FU-4	Morgan Stanley Senior Unsecured 4.654% 10/18/30	09/12/2025	Morgan Stanley		107,010,680	105,700,000	104,705,209			78,101		78,101		104,783,310		2,227,370	2,227,370	3,591,298	10/18/2030	1.E FE
..61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51	09/30/2025	Redemption 100.0000		63,192	63,192	63,192	63,192						63,192				1,573	07/12/2051	1.G PL
..61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51	09/30/2025	Redemption 100.0000		54,739	54,739	54,739	54,739						54,739				1,412	07/12/2051	1.G PL
..61776N-VG-5	Morgan Stanley Private Bank NA Senior Unsecured 4.734% 07/18/31	09/09/2025	Morgan Stanley		30,534,900	30,000,000	30,000,000							30,000,000		534,900	534,900	193,305	07/18/2031	1.D FE
..62915W-2A-0	NLG Global Funding Secured 5.400% 01/23/30	09/09/2025	Morgan Stanley		6,374,837	6,120,000	6,238,560			(5,271)		(5,271)		6,233,288		141,548	141,548	208,386	01/23/2030	1.E FE
..62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35	07/02/2025	Redemption 100.0000		264,063	264,063	264,063	264,063						264,063				15,131	07/02/2035	1.E PL
..631005-BJ-3	Narragansett Electric Co/The SENIOR 3.395% 04/09/30	09/09/2025	Various		2,507,541	2,599,000	2,643,096	2,623,098		(3,143)		(3,143)		2,619,955		(112,413)	(112,413)	81,128	04/09/2030	1.G FE
..637432-NY-7	National Rural Utilities Coope Secured 2.750% 04/15/32	09/09/2025	Morgan Stanley		6,504,146	7,190,000	6,242,789			41,710		41,710		6,284,499		219,647	219,647	79,639	04/15/2032	1.E FE
..64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29	09/09/2025	Morgan Stanley		6,370,549	6,230,000	6,249,126			(1,752)		(1,752)		6,247,374		123,175	123,175	179,753	01/29/2029	1.B FE
..65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54	08/28/2025	AARE Surplus AAM		33,730,666	32,000,000	32,793,750	32,788,899		(11,710)		(11,710)		32,777,189		953,476	953,476	438,000	06/15/2054	2.B FE
..65343H-AA-9	Nexstar Media Inc SENIOR 5.625% 07/15/27	07/02/2025	Sumitomo Mitsui Banking Corpor		998,750	1,000,000	990,625	990,911		1,724		1,724		992,635		6,115	6,115	54,375	07/15/2027	4.B FE
..65473P-AK-1	NiSource Inc Senior Unsecured 0.950% 08/15/25	08/15/2025	Maturity		13,200,000	13,200,000	12,539,340	12,860,420		339,580		339,580		13,200,000				125,400	08/15/2025	2.B FE
..65473P-AP-0	NiSource Inc Senior Unsecured 5.400% 06/30/33	08/28/2025	AARE Surplus AAM		1,031,273	1,000,000	1,020,377			(162)		(162)		1,020,215		11,059	11,059	8,700	06/30/2033	2.B FE
..65473P-AT-2	NiSource Inc Junior Subordinated 6.375% 03/31/55	09/29/2025	Various		1,439,955	1,386,000	1,362,785			90		90		1,362,875		77,080	77,080	43,302	03/31/2055	2.C FE
..65473P-AX-3	NiSource Inc Senior Unsecured 5.350% 07/15/35	09/29/2025	Various		25,540,097	25,000,000	25,298,600			(1,809)		(1,809)		25,296,791		243,306	243,306	338,090	07/15/2035	2.B FE
..655844-BM-9	Norfolk Southern Corp Senior Unsecured 3.950% 10/01/42	07/02/2025	ACRA RE 2A Surplus AAM		2,785,110	3,400,000	2,681,206	2,697,067		11,615		11,615		2,708,682		76,428	76,428	101,098	10/01/2042	2.A FE
..665772-CT-4	Northern States Power Co/MN Secured 2.250% 04/01/31	09/09/2025	Various		8,472,393	9,300,000	9,261,126	9,274,685		2,626		2,626		9,277,311		(804,918)	(804,918)	197,044	04/01/2031	1.E FE
..666807-CE-0	Northrop Grumman Corp Senior Unsecured 7.750% 02/15/31	09/09/2025	Morgan Stanley		3,476,580	3,000,000	3,422,685	3,319,249		(30,828)		(30,828)		3,288,421		188,159	188,159	248,646	02/15/2031	2.A FE
..670346-AH-8	Nucor Corp Senior Unsecured 6.400% 12/01/37	07/02/2025	ACRA RE 2A Surplus AAM		3,419,681	3,100,000	3,541,130	3,505,853		(11,419)		(11,419)		3,494,434		(74,753)	(74,753)	115,733	12/01/2037	1.G FE
..670346-AS-4	Nucor Corp Senior Unsecured 2.700% 06/01/30	09/09/2025	Various		11,805,948	12,600,000	13,495,579	13,105,283		(63,959)		(63,959)		13,041,324		(1,235,376)	(1,235,376)	263,655	06/01/2030	1.G FE
..67103H-AL-1	O'Reilly Automotive Inc Senior Unsecured 4.700% 06/15/32	08/01/2025	BNP Paribas		1,996,760	2,000,000	1,935,180	1,941,987		3,610		3,610		1,945,596		51,164	51,164	59,794	06/15/2032	2.B FE
..67403A-AB-5	Oaktree Strategic Credit Fund Senior Unsecured 8.400% 11/14/28	09/15/2025	Goldman Sachs		3,808,280	3,500,000	3,485,215	3,485,938		2,249		2,249		3,488,187		320,093	320,093	246,633	11/14/2028	2.C FE
..674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27	09/09/2025	Morgan Stanley		2,633,775	2,500,000	2,600,031	2,595,962		(21,517)		(21,517)		2,574,445		59,330	59,330	160,807	10/15/2027	2.C FE
..674599-DR-3	Occidental Petroleum Corp Senior Unsecured 7.150% 05/15/28	09/09/2025	Morgan Stanley		9,376,654	8,870,000	9,341,906	9,246,561		(71,544)		(71,544)		9,175,017		201,638	201,638	519,696	05/15/2028	2.C FE
..674599-DT-9	Occidental Petroleum Corp Senior Unsecured 7.200% 03/15/29	09/09/2025	Morgan Stanley		1,084,610	1,000,000	1,111,000	1,071,943		(10,760)		(10,760)		1,061,183		23,427	23,427	71,000	03/15/2029	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
674599-EF-8	Occidental Petroleum Corp Senior Unsecured 6.125% 01/01/31	09/09/2025	Morgan Stanley		2,200,779	2,100,000	2,085,090	2,087,437		1,227		1,227		2,088,664		112,115	112,115	153,278	01/01/2031	2.C FE
67740Q-AG-1	Constellation Insurance Inc SENIOR 6.625% 05/01/31	08/27/2025	Various		4,287,540	4,500,000	4,362,615	4,407,783		7,444		7,444		4,415,226		(127,686)	(127,686)	306,660	05/01/2031	2.B FE
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30	08/27/2025	Various		18,475,000	19,400,000	19,344,188	14,871,468		4,964		4,964		19,359,659		(884,659)	(884,659)	2,162,127	01/24/2030	2.B FE
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26	08/08/2025	Redemption 100.0000		32	32	32	32						32				7,357	02/15/2026	2.C
67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C 5.900% 02/15/26	07/08/2025	Redemption 100.0000		(13)	(13)	(13)	(13)						(13)				633	02/15/2026	2.C
68233D-AT-4	Oncor Electric Delivery Co LLC Senior Secured 7.000% 05/01/32	07/14/2025	Morgan Stanley		11,130,000	10,000,000	11,957,100	10,908,944		(55,258)		(55,258)		10,853,687		276,313	276,313	493,889	05/01/2032	1.F FE
68233J-CX-8	Oncor Electric Delivery Co LLC Secured 4.550% 09/15/32	09/09/2025	Morgan Stanley		20,019,000	20,000,000	19,981,294	19,985,452		1,108		1,108		19,986,559		32,441	32,441	897,361	09/15/2032	1.F FE
68233J-CS-1	Oncor Electric Delivery Co LLC Secured 5.650% 11/15/33	09/09/2025	Morgan Stanley		5,772,762	5,400,000	5,743,764	5,731,823		(21,899)		(21,899)		5,709,923		62,839	62,839	250,013	11/15/2033	1.F FE
68389X-BX-2	Oracle Corp Senior Unsecured 3.600% 04/01/50	09/11/2025	AARE II Surplus ISG		48,756,554	67,930,000	48,030,586			1,108		1,108		48,031,693		724,860	724,860	1,086,880	04/01/2050	2.B FE
68389X-CB-9	Oracle Corp Senior Unsecured 4.100% 03/25/61	09/23/2025	Lincoln Fin Mod - AAM		1,458,373	2,000,000	1,553,765	1,561,068		2,870		2,870		1,563,938		(105,565)	(105,565)	81,544	03/25/2061	2.B FE
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33	07/30/2025	Barclays		6,201,420	6,000,000	6,137,760	6,122,002		(1,236)		(1,236)		6,120,766		80,654	80,654	204,167	07/15/2033	2.C FE
69347S-BX-2	PNC Financial Services Group I Senior Unsecured 5.492% 05/14/30	09/09/2025	Morgan Stanley		12,807,671	12,270,000	12,501,412			(26,374)		(26,374)		12,475,039		332,633	332,633	554,070	05/14/2030	1.G FE
71427Q-AB-4	Pernod Ricard International Fi Senior Unsecured 1.625% 04/01/31	07/09/2025	Various		4,432,465	5,250,000	5,205,795	5,222,742		2,177		2,177		5,224,919		(792,454)	(792,454)	66,061	04/01/2031	2.A FE
718172-CS-6	Philip Morris International In Senior Unsecured 1.750% 11/01/30	09/12/2025	Various		14,453,047	16,300,000	16,072,387	16,158,987		15,469		15,469		16,174,457		(1,721,410)	(1,721,410)	248,801	11/01/2030	1.F FE
718172-DT-3	Philip Morris International In Senior Unsecured 4.375% 04/30/30	09/12/2025	Morgan Stanley		19,751,508	19,600,000	19,441,240			10,736		10,736		19,451,976		299,532	299,532	321,563	04/30/2030	1.F FE
718546-AW-4	Phillips 66 Senior Unsecured 2.150% 12/15/30	09/09/2025	Various		10,229,393	11,430,000	11,331,525	11,371,481		5,022		5,022		11,376,504		(1,147,111)	(1,147,111)	180,896	12/15/2030	2.A FE
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30	07/15/2025	Redemption 100.0000		270,300	270,300	270,300	270,300						270,300				19,839	01/15/2030	2.B FE
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27	09/13/2025	Redemption 100.0000		100,484	100,484	100,484	100,484						100,484				3,015	09/13/2027	1.D
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27	09/13/2025	Redemption 100.0000		104,266	104,266	104,266	104,266						104,266				4,155	09/13/2027	1.D
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27	09/13/2025	Redemption 100.0000		95,244	95,244	95,244	95,244						95,244				2,857	09/13/2027	1.D
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30	09/09/2025	Various		4,544,160	4,800,000	4,786,042	4,758,918		4,602		4,602		4,763,520		(219,360)	(219,360)	104,233	06/15/2030	1.G FE
73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33	09/15/2025	Redemption 100.0000		150,435	150,435	150,435	150,435						150,435				6,020	06/15/2033	1.F
74256L-EK-1	Principal Life Global Funding Senior Secured 0.875% 01/12/26	07/07/2025	MMTL Modco AAM		4,913,720	5,000,000	4,673,200	4,782,516		107,594		107,594		4,890,110		23,609	23,609	43,021	01/12/2026	1.E FE
74256L-EY-1	Principal Life Global Funding Senior Secured 5.100% 01/25/29	09/09/2025	Various		18,568,556	18,030,000	18,292,399	18,278,921		(33,923)		(33,923)		18,244,999		323,558	323,558	730,256	01/25/2029	1.E FE
743263-AE-5	Progress Energy Inc Senior Unsecured 7.750% 03/01/31	09/09/2025	Various		6,220,031	5,359,000	7,464,453	6,616,267		(128,471)		(128,471)		6,487,795		(267,765)	(267,765)	425,706	03/01/2031	2.B FE
74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43	08/27/2025	Various		126,361	126,361	126,361	126,361						126,361				3,040	05/27/2043	2.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..744320-AW-2	Prudential Financial Inc Junior Subordinated 4.500% 09/15/47	. 09/09/2025 .	Various		23,411,306	23,730,000	23,402,176	23,301,453		(23,206)		(23,206)		23,278,248		133,058	133,058	1,053,019	. 09/15/2047 .	2.B FE
..744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54	. 07/24/2025 .	ACRA RE 2B Surplus AAM		35,206,150	34,000,000	34,958,800			(6,961)		(6,961)		34,951,839		254,311	254,311	791,917	. 03/15/2054 .	2.B FE
..744573-AQ-9	Public Service Enterprise Grou Senior Unsecured 1.600% 08/15/30	. 09/09/2025 .	Morgan Stanley		3,510,000	4,000,000	3,992,640	3,995,718		506		506		3,996,224		(486,224)	(486,224)	68,444	. 08/15/2030 .	2.B FE
..745867-AM-3	PulteGroup Inc Senior Unsecured 7.875% 06/15/32	. 09/03/2025 .	Morgan Stanley		1,354,188	1,152,000	1,287,745	1,267,008		(8,415)		(8,415)		1,258,592		95,595	95,595	65,268	. 06/15/2032 .	2.A FE
..74834L-BB-5	Quest Diagnostics Inc Senior Unsecured 2.950% 06/30/30	. 09/09/2025 .	Various		10,388,510	11,000,000	12,106,820	11,647,730		(79,219)		(79,219)		11,568,512		(1,180,002)	(1,180,002)	225,347	. 06/30/2030 .	2.A FE
..749983-AA-0	RWE Finance US LLC Senior Unsecured 5.875% 04/16/34	. 08/28/2025 .	AARE Surplus AAM		10,435,759	10,000,000	10,434,500			(1,314)		(1,314)		10,433,186		2,573	2,573	215,417	. 04/16/2034 .	2.B FE
..749983-AB-8	RWE Finance US LLC Senior Unsecured 6.250% 04/16/54	. 08/28/2025 .	AARE Surplus AAM		10,223,779	10,000,000	10,230,900							10,230,900		(7,121)	(7,121)	229,167	. 04/16/2054 .	2.B FE
..759351-AP-4	Reinsurance Group of America I Senior Unsecured 3.150% 06/15/30	. 09/09/2025 .	Various		26,562,480	28,000,000	27,852,160	27,913,916		9,961		9,961		27,923,877		(1,361,397)	(1,361,397)	649,250	. 06/15/2030 .	2.A FE
..76026A-AB-3	Repsol E&P Capital Markets US Senior Unsecured 5.204% 09/16/30	. 09/16/2025 .	JPM SECURITIES LLC		2,024,680	2,000,000	2,000,000							2,000,000		24,680	24,680	289	. 09/16/2030 .	2.A FE
..76026A-AC-1	Repsol E&P Capital Markets US Senior Unsecured 5.976% 09/16/35	. 09/16/2025 .	Royal Bank of Canada		2,209,466	2,164,000	2,164,000							2,164,000		45,466	45,466	359	. 09/16/2035 .	2.A FE
..76171J-AE-1	REYNOLDS CONSUMER PRODUCTS LLC REYN TL B 1L USD 6.005% 03/04/32	. 09/29/2025 .	Redemption 100.0000		2,706	2,706	2,705			1		1		2,706				84	. 03/04/2032 .	2.C FE
..76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31	. 09/09/2025 .	Various		16,771,360	16,000,000	16,465,566	10,288,847		(32,882)		(32,882)		16,416,731		354,629	354,629	694,222	. 01/11/2031 .	1.E FE
..76209P-AE-3	RGA Global Funding Secured 5.448% 05/24/29	. 09/09/2025 .	Morgan Stanley		7,918,896	7,600,000	7,930,980	7,912,750		(45,347)		(45,347)		7,867,402		51,494	51,494	328,938	. 05/24/2029 .	1.E FE
..76209P-AF-0	RGA Global Funding Secured 5.050% 12/06/31	. 09/09/2025 .	Morgan Stanley		12,970,372	12,680,000	12,493,984			13,610		13,610		12,507,595		462,777	462,777	487,370	. 12/06/2031 .	1.E FE
..769138-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51	. 07/01/2025 .	Redemption 100.0000		351,913	351,913	351,913	351,913						351,913				11,648	. 07/01/2051 .	1.G FE
..778296-AD-5	Ross Stores Inc Senior Unsecured 4.800% 04/15/30	. 09/09/2025 .	Various		5,590,200	5,500,000	6,561,711	6,093,354		(73,745)		(73,745)		6,019,609		(429,409)	(429,409)	238,333	. 04/15/2030 .	2.A FE
..778296-AG-8	Ross Stores Inc Senior Unsecured 1.875% 04/15/31	. 09/09/2025 .	Morgan Stanley		6,295,392	7,200,000	6,178,752	6,218,394		95,298		95,298		6,313,692		(18,300)	(18,300)	121,875	. 04/15/2031 .	2.A FE
..78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29	. 09/30/2025 .	Redemption 100.0000		285,425	285,425	285,425	285,425						285,425				7,609	. 05/31/2029 .	1.D PL
..79588T-AD-2	Sammons Financial Group Inc Senior Unsecured 3.350% 04/16/31	. 07/30/2025 .	Morgan Stanley		3,020,589	3,300,000	2,837,868	2,848,138		35,254		35,254		2,883,392		137,197	137,197	87,519	. 04/16/2031 .	2.A FE
..79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34	. 09/15/2025 .	Wells Fargo		4,974,345	4,500,000	4,490,055	4,490,843		513		513		4,491,356		482,989	482,989	284,453	. 04/15/2034 .	2.A FE
..797440-BZ-6	San Diego Gas & Electric Co Senior Secured 1.700% 10/01/30	. 09/12/2025 .	Morgan Stanley		37,504,035	42,399,000	42,247,029	42,308,824		9,839		9,839		42,318,663		(4,814,628)	(4,814,628)	688,748	. 10/01/2030 .	1.F FE
..808625-AA-5	Science Applications Internati SENIOR 4.875% 04/01/28	. 09/03/2025 .	Morgan Stanley		9,902,000	10,000,000	9,485,300	9,500,630		49,084		49,084		9,549,714		352,286	352,286	207,188	. 04/01/2028 .	4.A FE
..82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32	. 07/31/2025 .	Redemption 100.0000		190,049	190,049	190,049	190,049						190,049				9,906	. 04/30/2032 .	2.B FE
..82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32	. 07/31/2025 .	Redemption 100.0000		760,196	760,196	760,196	760,196						760,196				25,543	. 04/30/2032 .	1.B FE
..82983M-AB-6	Sitio Royalties Operating Part Senior Unsecured 7.875% 11/01/28	. 08/19/2025 .	Call 104.5965		5,229,825	5,000,000	5,120,550			(15,640)		(15,640)		5,104,911		(104,911)	(104,911)	544,825	. 11/01/2028 .	4.B FE
..832248-BB-3	Smithfield Foods Inc Senior Unsecured 5.200% 04/01/29	. 07/16/2025 .	JPM SECURITIES LLC		601,932	600,000	662,028	631,835		(4,056)		(4,056)		627,779		(25,847)	(25,847)	24,787	. 04/01/2029 .	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48	08/15/2025	Various		200,000	200,000	200,000	200,000						200,000				8,320	08/15/2048	1.F
..842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	09/15/2025	Seaport Global Securities LLC		1,978,000	2,000,000	2,000,000	2,000,000						2,000,000		(22,000)	(22,000)	75,208	09/15/2051	2.B FE
..842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51	08/28/2025	Various		15,441,173	15,600,000	14,512,500	14,559,469		13,711		13,711		14,573,181		867,993	867,993	557,375	09/15/2051	2.B FE
..842587-DT-1	Southern Co/The Senior Unsecured 5.700% 03/15/34	08/05/2025	Barclays		13,643,890	13,000,000	13,674,830	13,651,746		(36,326)		(36,326)		13,615,420		28,470	28,470	306,356	03/15/2034	2.A FE
..842587-EB-9	Southern Co/The Junior Subordinated 6.375% 03/15/55	07/02/2025	ACRA RE 2A Surplus AAM		9,782,746	9,450,000	9,520,875			(652)		(652)		9,520,223		262,523	262,523	204,159	03/15/2055	2.B FE
..8426EP-AK-4	Southern Co Gas Capital Corp Senior Unsecured 5.100% 09/15/35	09/25/2025	Various		24,965,350	25,000,000	24,929,325			193		193		24,929,518		35,832	35,832	63,750	09/15/2035	2.A Z
..853496-AC-1	Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27	08/21/2025	Various		10,000,000	10,000,000	9,955,550	9,962,217		10,871		10,871		9,973,088		26,912	26,912	508,333	02/15/2027	3.B FE
..853496-AG-2	Standard Industries Inc/NY Senior Unsecured 4.375% 07/15/30	09/03/2025	Morgan Stanley		9,563,900	10,000,000	9,055,450			63,156		63,156		9,118,606		445,294	445,294	278,299	07/15/2030	3.B FE
..85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 6.471% 09/22/28	09/04/2025	Barclays		239,732	238,837	238,520			46		46		238,566		1,166	1,166	7,342	09/22/2028	2.C Z
..858119-BM-1	Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31	09/09/2025	Various		23,927,138	25,400,000	25,625,496	25,259,469		(12,644)		(12,644)		25,246,825		(1,319,687)	(1,319,687)	824,922	01/15/2031	2.B FE
..86157#-AA-4	Stolthaven New Orleans LLC GTD SR SECD NTS 5.150% 07/17/29	07/17/2025	Various		375,000	375,000	375,000	375,000						375,000				19,313	07/17/2029	2.B PL
..86765B-AS-8	Energy Transfer LP Senior Unsecured 5.950% 12/01/25	09/22/2025	Various		17,162,000	17,162,000	17,358,480	17,221,996		(59,996)		(59,996)		17,162,000				825,421	12/01/2025	2.B FE
..87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40	09/22/2025	JPM SECURITIES LLC		14,947,361	16,490,000	14,957,090			2,808		2,808		14,959,897		(12,537)	(12,537)	316,631	04/15/2040	2.B FE
..87264A-BY-0	T-Mobile USA Inc Senior Unsecured 3.600% 11/15/60	09/11/2025	AARE II Surplus ISG		30,211,866	44,140,000	30,022,262			394		394		30,022,656		189,209	189,209	512,024	11/15/2060	2.B FE
..872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	09/19/2025	Stifel Nicolaus		10,034,300	10,000,000	9,997,100							9,997,100		37,200	37,200	56,736	01/15/2036	2.A FE
..872652-AB-8	TPG Operating Group II LP Senior Unsecured 5.375% 01/15/36	08/28/2025	AARE Surplus AAM		14,948,505	15,000,000	14,890,950			227		227		14,891,177		57,328	57,328	31,354	01/15/2036	2.A FE
..87612G-AA-9	Targa Resources Corp Senior Unsecured 4.200% 02/01/33	09/09/2025	Morgan Stanley		6,491,027	6,830,000	6,259,763			22,085		22,085		6,281,848		209,179	209,179	174,507	02/01/2033	2.B FE
..88104L-AG-8	TerraForm Power Operating LLC SENIOR 4.750% 01/15/30	09/03/2025	Various		14,152,131	14,700,000	14,226,571	6,165,016		48,699		48,699		14,185,785		(33,654)	(33,654)	541,540	01/15/2030	3.C FE
..88105#-AA-3	Terraform Phoenix I LLC GTD SR SECD NTS 3.380% 12/31/43	09/30/2025	Various		465,305	465,305	440,509	440,805		24,500		24,500		465,305				11,795	12/31/2043	2.C PL
..882508-BL-7	Texas Instruments Inc Senior Unsecured 1.900% 09/15/31	09/09/2025	Morgan Stanley		885,120	1,000,000	997,550	998,319		152		152		998,471		(113,351)	(113,351)	18,736	09/15/2031	1.E FE
..89114T-ZJ-4	Toronto-Dominion Bank/The Senior Unsecured 2.000% 09/10/31	09/09/2025	Morgan Stanley		4,441,050	5,000,000	4,979,750	4,986,108		1,251		1,251		4,987,359		(546,309)	(546,309)	100,000	09/10/2031	1.F FE
..89114T-ZQ-8	Toronto-Dominion Bank/The Senior Unsecured 2.450% 01/12/32	09/15/2025	Various		7,824,613	8,750,000	7,793,479	7,996,432		65,320		65,320		8,061,752		(237,140)	(237,140)	252,146	01/12/2032	1.F FE
..89115A-2E-1	Toronto-Dominion Bank/The Senior Unsecured 4.456% 06/08/32	09/09/2025	Morgan Stanley		6,597,690	6,600,000	6,600,000	6,600,000						6,600,000		(2,310)	(2,310)	222,206	06/08/2032	1.F FE
..89236T-KF-1	Toyota Motor Credit Corp Senior Unsecured 3.650% 08/18/25	08/18/2025	Maturity		6,300,000	6,300,000	6,191,703	6,285,652		14,348		14,348		6,300,000				114,975	08/18/2025	1.E FE
..89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26	07/07/2025	MMTL Modco AAM		3,407,700	3,400,000	3,397,382	3,398,645		695		695		3,399,340		8,360	8,360	245,707	01/05/2026	1.E FE
..893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40	07/25/2025	Various		242,138	242,138	230,197	229,718		12,420		12,420		242,138				7,875	01/25/2040	1.E PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50	09/15/2025	Redemption 100.0000		104,541	104,541	104,541	104,541						104,541				2,875	03/31/2050	1.F
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	08/31/2025	Redemption 100.0000		326,455	326,455	326,455	326,455						326,455				7,856	05/31/2029	1.D Z
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29	09/30/2025	Various		183,695	183,695	183,578	164,013		117		117		183,695				4,799	05/31/2029	1.D PL
902494-BK-8	Tyson Foods Inc Senior Unsecured 4.350% 03/01/29	09/09/2025	Morgan Stanley		6,375,836	6,360,000	6,246,283			12,174		12,174		6,258,457		117,379	117,379	145,247	03/01/2029	2.B FE
90274@-AA-6	UFI-Jci Samford Cppc Tr P/T CERTS 3.660% 03/01/38	09/01/2025	Redemption 100.0000		312,888	312,888	312,888	312,888						312,888				8,589	03/01/2038	2.B
90279@-AA-1	UFI-Jci Bcps Cppc Receivables P/T CERTS SER 17 4.150% 03/01/38	09/01/2025	Redemption 100.0000		323,926	323,926	323,926	323,926						323,926				10,082	03/01/2038	1.D
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27	09/01/2025	Redemption 100.0000		100,339	100,339	100,339	100,338		1		1		100,339				3,279	11/01/2027	1.G
913017-DD-8	RTX Corp Senior Unsecured 3.950% 08/16/25	08/16/2025	Maturity		10,000,000	10,000,000	9,793,600	9,920,984		79,016		79,016		10,000,000				263,333	08/16/2025	2.A FE
91324P-ED-0	UnitedHealth Group Inc Senior Unsecured 2.300% 05/15/31	09/09/2025	Morgan Stanley		4,494,950	5,000,000	4,999,550	4,999,699		28		28		4,999,727		(504,777)	(504,777)	94,236	05/15/2031	1.F FE
91324P-FQ-0	UnitedHealth Group Inc Senior Unsecured 5.300% 06/15/35	08/28/2025	AARE Surplus AAM		2,660,926	2,600,000	2,596,646			40		40		2,596,686		64,240	64,240	26,029	06/15/2035	1.F FE
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50	09/30/2025	Various		249,983	249,983	249,983	249,983						249,983				6,787	06/30/2050	1.G PL
91412N-AZ-3	University of Chicago/The BDS SER 2015B 3.922% 10/01/29	09/23/2025	Call 100.0000		743,000	743,000	715,870	720,023		3,199		3,199		723,221		19,779	19,779	28,493	10/01/2029	1.C FE
91913Y-AE-0	Valero Energy Corp Senior Unsecured 7.500% 04/15/32	09/12/2025	Various		19,467,855	16,750,000	18,167,670	17,545,512		(67,721)		(67,721)		17,477,791		1,990,064	1,990,064	1,151,563	04/15/2032	2.B FE
92343V-FE-9	Verizon Communications Inc Senior Unsecured 3.150% 03/22/30	07/24/2025	Taxable Exchange		149,297					23		23		23		149,274	149,274	3,906	03/22/2030	2.A FE
92343V-HA-5	Verizon Communications Inc Senior Unsecured 5.401% 07/02/37	07/02/2025	ACRA RE 2A Surplus AAM		63,613,920	63,180,000	62,319,157			72		72		62,319,229		1,294,691	1,294,691	575,009	07/02/2037	2.A Z
92556V-AD-8	Viatris Inc Senior Unsecured 2.700% 06/22/30	09/24/2025	JPM SECURITIES LLC		602,314	667,000	704,307	690,941		(3,214)		(3,214)		687,727		(85,413)	(85,413)	13,657	06/22/2030	2.C FE
92763M-AB-1	Vnom Sub Inc VIPER ENERGY INC 7.375% 11/01/31	07/23/2025	Call 106.8720		5,343,601	5,000,000	5,164,750			(12,031)		(12,031)		5,152,719		(152,719)	(152,719)	611,969	11/01/2031	2.C FE
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49	09/30/2025	Redemption 100.0000		235,842	235,842	235,842	235,842						235,842				4,546	10/14/2049	1.F PL
92939U-AE-6	WEC Energy Group Inc Senior Unsecured 1.800% 10/15/30	09/09/2025	Various		25,632,807	28,870,000	28,886,139	28,879,815		(1,096)		(1,096)		28,878,719		(3,245,912)	(3,245,912)	469,138	10/15/2030	2.A FE
92939U-AH-9	WEC Energy Group Inc Senior Unsecured 5.000% 09/27/25	09/27/2025	Various		7,000,000	7,000,000	6,982,059	6,992,488		7,512		7,512		7,000,000				350,000	09/27/2025	2.A FE
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28	07/31/2025	Redemption 100.0000		202,732	202,732	202,732	202,732						202,732				9,336	01/31/2028	1.F
931142-EW-9	Walmart Inc Senior Unsecured 3.900% 09/09/25	09/09/2025	Maturity		3,000,000	3,000,000	2,959,440	2,983,689		16,311		16,311		3,000,000				117,000	09/09/2025	1.C FE
94973V-AL-1	Elevance Health Inc Senior Unsecured 5.850% 01/15/36	07/02/2025	ACRA RE 2A Surplus AAM		5,263,479	5,000,000	5,003,470	5,001,994		(67)		(67)		5,001,927		261,552	261,552	281,938	01/15/2036	2.A FE
94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C 5.670% 01/03/29	07/24/2025	Redemption 100.0000		(125,341)	(125,341)	(125,341)	(125,341)						(125,341)				4,043	01/03/2029	2.A
95000U-3F-8	Wells Fargo & Co Senior Unsecured 5.557% 07/25/34	09/12/2025	Morgan Stanley		38,849,429	36,940,000	37,211,797			(5,428)		(5,428)		37,206,369		1,643,059	1,643,059	1,311,483	07/25/2034	1.E FE
95000U-3G-6	Wells Fargo & Co Senior Unsecured 6.303% 10/23/29	09/09/2025	Morgan Stanley		18,915,217	17,820,000	18,716,881			(104,515)		(104,515)		18,612,366		302,851	302,851	989,035	10/23/2029	1.E FE
95000U-3T-8	Wells Fargo & Co Senior Unsecured 4.970% 04/23/29	08/28/2025	AARE Surplus AAM		20,384,868	20,000,000	20,018,399			(2,003)		(2,003)		20,016,395		368,473	368,473	345,139	04/23/2029	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..958102-AM-7	Western Digital Corp Senior Unsecured 4.750% 02/15/26	09/03/2025	Morgan Stanley		1,084,762	1,086,000	1,192,564	1,110,340		(18,850)		(18,850)		1,091,490		(6,728)	(6,728)	54,308	02/15/2026	3.B FE
..958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30	09/09/2025	Various		13,271,832	13,600,000	13,397,560	13,300,650		36,349		36,349		13,337,000		(65,168)	(65,168)	610,470	02/01/2030	2.C FE
..960413-AY-8	Westlake Corp Senior Unsecured 2.875% 08/15/41	09/09/2025	Goldman Sachs		1,797,328	2,600,000	2,093,041	2,124,671		12,079		12,079		2,136,749		(339,421)	(339,421)	79,941	08/15/2041	2.B FE
..969457-BB-5	Williams Cos Inc/The Senior Unsecured 7.500% 01/15/31	09/09/2025	Morgan Stanley		9,210,077	8,093,000	8,995,404	8,934,458		(83,222)		(83,222)		8,851,237		358,840	358,840	699,707	01/15/2031	2.B FE
..969457-BZ-2	Williams Cos Inc/The Senior Unsecured 4.650% 08/15/32	09/09/2025	Morgan Stanley		9,961,600	10,000,000	9,963,500	9,970,844		2,240		2,240		9,973,084		(11,484)	(11,484)	497,292	08/15/2032	2.B FE
..969457-CA-6	Williams Cos Inc/The Senior Unsecured 5.300% 08/15/52	09/09/2025	Goldman Sachs		3,260,565	3,500,000	3,405,658	3,407,453		953		953		3,408,407		(147,842)	(147,842)	198,382	08/15/2052	2.B FE
..969457-CN-8	Williams Cos Inc/The Senior Unsecured 5.800% 11/15/54	09/09/2025	Susquehanna Financial		3,489,885	3,500,000	3,492,440	3,492,440						3,492,440		(2,555)	(2,555)	166,347	11/15/2054	2.B FE
..98389B-AW-0	Xcel Energy Inc Senior Unsecured 2.600% 12/01/29	09/09/2025	Morgan Stanley		13,005,485	13,890,000	12,496,201			133,253		133,253		12,629,454		376,031	376,031	279,884	12/01/2029	2.B FE
..98389B-AY-6	Xcel Energy Inc Senior Unsecured 3.400% 06/01/30	09/09/2025	Morgan Stanley		2,402,225	2,500,000	2,491,750	2,495,342		548		548		2,495,891		(93,666)	(93,666)	65,875	06/01/2030	2.A FE
..AP8115-77-0	Telstra Group Ltd Senior Unsecured 3.250% 11/15/27	07/29/2025	Tax Free Exchange		6,296,206	6,510,000	6,258,389			37,817		37,817		6,296,206				149,278	11/15/2027	1.G Z
..G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31	09/30/2025	Redemption 100.0000		59,030	59,030	59,030	59,030						59,030				2,470	06/30/2031	2.C PL
..G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31	09/30/2025	Redemption 100.0000		59,030	59,030	59,030	59,030						59,030				2,470	06/30/2031	2.C PL
..G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33	09/30/2025	Redemption 100.0000		83,752	83,752	83,752	83,752						83,752				3,361	09/30/2033	2.C PL
..R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27	09/30/2025	Various		1,083,672	1,083,672	984,930	957,159					27,771	1,083,672	98,742		98,742	21,766	08/05/2027	2.B PL
..013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured 6.125% 12/15/33	07/09/2025	Various		14,926,105	13,897,000	15,389,671	14,800,534		(43,233)		(43,233)		14,757,301		168,803	168,803	484,706	12/15/2033	1.F FE
..01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	09/24/2025	Morgan Stanley		2,979,990	3,000,000	3,000,000	3,000,000						3,000,000		(20,010)	(20,010)	188,638	02/12/2054	2.A FE
..06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	07/30/2025	Goldman Sachs		4,860,400	5,000,000	4,787,000			12,165		12,165		4,799,165		61,235	61,235	119,372	12/15/2032	2.A FE
..136385-BB-6	Canadian Natural Resources Ltd Senior Unsecured 5.000% 12/15/29	09/09/2025	Morgan Stanley		6,420,295	6,280,000	6,258,083			1,931		1,931		6,260,014		160,282	160,282	238,989	12/15/2029	2.A FE
..13645R-AD-6	Canadian Pacific Railway Co Senior Unsecured 7.125% 10/15/31	09/09/2025	Morgan Stanley		5,712,850	5,000,000	5,876,000	5,402,322		(25,073)		(25,073)		5,377,250		335,600	335,600	321,615	10/15/2031	2.A FE
..13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	07/30/2025	Societe General		2,898,582	3,311,000	2,869,454	2,887,484		6,211		6,211		2,893,695		4,887	4,887	13,295	12/02/2031	2.A FE
..13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured 2.450% 12/02/31	09/29/2025	Various		34,764,049	39,645,000	34,265,772	3,134,628		162,927		162,927		34,562,475		201,574	201,574	600,425	12/02/2031	2.A FE
..15135U-AS-8	Cenovus Energy Inc Senior Unsecured 5.375% 07/15/25	07/15/2025	Maturity		15,000,000	15,000,000	15,019,350	15,003,802		(3,802)		(3,802)		15,000,000				806,250	07/15/2025	2.B FE
..15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	09/12/2025	Various		27,402,574	30,840,000	26,176,094	996,897		259,590		259,590		26,436,961		965,613	965,613	544,840	01/15/2032	2.B FE
..29250N-AS-4	Enbridge Inc Subordinated 5.500% 07/15/77	09/09/2025	Morgan Stanley		5,329,840	5,357,000	5,199,178			588		588		5,199,766		130,074	130,074	192,331	07/15/2077	2.C FE
..29250N-AW-5	Enbridge Inc Subordinated 6.250% 03/01/78	07/24/2025	ORIX Life - Custody		1,004,069	1,000,000	1,000,000	1,000,000						1,000,000		4,069	4,069	56,076	03/01/2078	2.C FE
..29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	09/09/2025	Morgan Stanley		631,962	600,000	622,473	622,324		(1,567)		(1,567)		620,757		11,205	11,205	34,390	03/08/2033	2.A FE
..29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	08/28/2025	AARE Surplus AAM		2,085,886	2,000,000	2,070,651			(299)		(299)		2,070,352		15,534	15,534	53,833	03/08/2033	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	07/16/2025	Various		17,893,500	17,500,000	17,112,318	17,112,365		3,789		3,789		17,116,154		777,346	777,346	699,000	06/27/2054	2.C FE
29250N-CX-9	Enbridge Inc Senior Unsecured 5.550% 06/20/35	08/28/2025	AARE Surplus AAM		10,189,370	10,000,000	9,999,500			128		128		9,999,628		189,742	189,742	104,833	06/20/2035	2.A FE
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	09/03/2025	Various		22,837,160	23,000,000	22,568,750	17,684,566		92,233		92,233		22,620,549		216,611	216,611	773,017	02/15/2027	4.A FE
66980C-AC-2	Nouvelle Autoroute 30 Financem SR SECD BDS SER C 3.750% 03/31/33	09/29/2025	Various		189,199	189,199	202,557	202,557						189,199	(13,358)		(13,358)	6,993	03/31/2033	2.A FE
67077M-AW-8	Nutrien Ltd Senior Unsecured 2.950% 05/13/30	09/09/2025	Various		14,006,125	14,900,000	14,668,406	14,615,869		19,842		19,842		14,635,711		(629,586)	(629,586)	346,699	05/13/2030	2.B FE
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured 4.250% 05/15/28	09/16/2025	Lincoln Fin Mod - AAM		1,003,474	1,000,000	976,278			4,596		4,596		980,875		22,600	22,600	35,535	05/15/2028	2.B FE
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30	08/13/2025	Redemption 100.0000		1,187,500	1,187,500	1,187,500	1,187,500						1,187,500				53,200	08/13/2030	3.B
C5847*-AB-9	Mosaic Forest Management L.P. SR SECD BDS SER 2 6.160% 08/30/25	08/29/2025	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				215,001	08/30/2025	2.A PL
C6802@-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51	09/30/2025	Redemption 100.0000		87,688	87,688	96,442	84,924					11,518	87,688	(8,754)		(8,754)	2,987	06/30/2051	2.B PL
000000-00-0	Viettel Peru SAC Senior Secured 5.000% 09/03/27	07/17/2025	Various		53,180,001	53,437,500	52,625,250	53,125,259		54,742		54,742		53,180,001				2,352,734	09/03/2027	3.B Z
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 6.000% 07/21/31	07/29/2025	Barclays		1,656,552	23,371,455	1,895,201							1,895,201		(238,649)	(238,649)		07/21/2031	6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 3.000% 07/21/32	07/29/2025	Barclays		188,939	4,276,908	235,230							235,230		(46,291)	(46,291)		07/21/2032	6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 07/21/33	07/29/2025	Barclays		251,328	6,415,364	224,538							224,538		26,791	26,791		07/21/2033	6. *
000000-00-0	Shimao Group Holdings Ltd Senior Unsecured 2.000% 01/21/34	07/29/2025	Barclays		187,175	6,415,364	160,384							160,384		26,791	26,791		01/21/2034	6. *
000000-00-0	AXA SA Subordinated 5.125% 01/17/47	09/29/2025	ACRA RE II Surplus AAM		25,071,128	24,910,000	25,002,167			(18,257)		(18,257)		24,983,910		87,218	87,218	900,739	01/17/2047	1.G Z
000000-00-0	Allianz SE Subordinated 5.100% 01/30/49	09/09/2025	Morgan Stanley		3,857,950	3,800,000	3,812,312			(1,262)		(1,262)		3,811,050		46,900	46,900	118,972	01/30/2049	1.E FE
00084D-AV-2	ABN AMRO Bank NV Unsecured 3.324% 03/13/37	07/02/2025	ACRA RE 2A Surplus AAM		8,243,670	9,400,000	8,158,166			13,918		13,918		8,172,084		71,586	71,586	94,605	03/13/2037	2.B FE
001201-A@-1	AGL Energy Ltd GTD SR NTS SER B 5.280% 09/08/25	09/08/2025	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,584,000	09/08/2025	2.B
00205G-AD-9	APA Infrastructure Ltd Senior Unsecured 4.250% 07/15/27	09/18/2025	Various		10,715,210	11,000,000	10,891,318	10,931,439		18,517		18,517		10,949,956		(234,746)	(234,746)	879,313	07/15/2027	2.B FE
00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	09/30/2025	Various		1,018,500	1,018,500	1,006,226	1,011,367		7,133		7,133		1,018,500				26,775	02/16/2031	2.C FE
00774M-BL-8	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 09/10/29	08/05/2025	Various		10,031,100	10,000,000	9,912,243	9,915,707		9,773		9,773		9,925,480		105,620	105,620	418,819	09/10/2029	2.A FE
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	09/27/2025	Various		24,192	24,192	23,604	21,623		587		587		24,192				1,101	09/27/2051	2.C FE
02007V-AA-8	Allwyn Entertainment Financing Senior Secured 7.875% 04/30/29	08/05/2025	Various		1,968,330	1,911,000	1,974,602			(7,356)		(7,356)		1,967,246		(56,246)	(56,246)	140,936	04/30/2029	3.C FE
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI SR NTS SER B 4.750% 07/11/25	07/11/2025	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				47,500	07/11/2025	2.B
052528-AR-7	Australia & New Zealand Bankin Subordinated 5.731% 09/18/34	09/09/2025	Various		51,454,384	49,750,000	49,862,987	49,862,117		(11,024)		(11,024)		49,851,093		1,603,291	1,603,291	2,008,238	09/18/2034	1.G FE
05253J-AX-9	Australia & New Zealand Bankin Senior Unsecured 5.375% 07/03/25	07/03/2025	Maturity		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				134,375	07/03/2025	1.D FE
05256L-AB-9	Australia Pacific Lng Processi SR SECD NTS 4.820% 09/30/30	09/30/2025	Various		1,200,000	1,200,000	1,199,798	1,050,000		202		202		1,200,000				54,225	09/30/2030	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05523R-AD-9	BAE Systems PLC Senior Unsecured 3.400% 04/15/30	09/29/2025	ACRA RE II Surplus AAM		963,344	1,000,000	1,101,813	1,057,410		(3,202)		(3,202)		1,054,208		(90,864)	(90,864)	15,489	04/15/2030	1.G FE
05523R-AF-4	BAE Systems PLC Senior Unsecured 1.900% 02/15/31	09/09/2025	Various		16,510,985	18,707,000	18,500,210	18,576,770		12,907		12,907		18,589,678		(2,078,692)	(2,078,692)	380,116	02/15/2031	1.G FE
05523R-AJ-6	BAE Systems PLC Senior Unsecured 5.125% 03/26/29	09/09/2025	Morgan Stanley		4,693,964	4,543,000	4,528,780	4,530,728		1,824		1,824		4,532,552		161,412	161,412	222,481	03/26/2029	1.G FE
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	07/05/2025	Various		770,065	770,065	770,065	770,065						770,065				18,471	01/07/2030	1.G FE
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	09/09/2025	Morgan Stanley		25,960,651	25,970,000	25,017,388							25,017,388		943,263	943,263	907,327	01/01/9999	1.G FE
05571A-AZ-8	BPCE SA Senior Non Preferred 5.876% 01/14/31	07/30/2025	TD SECURITIES (USA) LLC		5,187,400	5,000,000	5,046,450			(4,091)		(4,091)		5,042,359		145,041	145,041	159,958	01/14/2031	2.A FE
05946K-AQ-4	Banco Bilbao Vizcaya Argentari Senior Preferred 5.381% 03/13/29	09/09/2025	Morgan Stanley		12,851,732	12,400,000	12,572,360			(20,862)		(20,862)		12,551,498		300,234	300,234	661,684	03/13/2029	1.G FE
05964H-BB-0	Banco Santander SA Senior Non Preferred 5.538% 03/14/30	09/12/2025	Various		75,446,646	72,600,000	73,943,308	54,035,458		(128,174)		(128,174)		73,796,940		1,649,706	1,649,706	2,132,222	03/14/2030	1.G FE
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	09/09/2025	Morgan Stanley		12,737,678	12,240,000	12,492,878			(26,037)		(26,037)		12,466,841		270,837	270,837	323,738	03/20/2030	1.G FE
06279J-AD-1	BANK OF IRELAND GROUP PLC Senior Unsecured 5.601% 03/20/30	08/28/2025	AARE Surplus AAM		25,498,679	24,520,000	24,995,798			(42,342)		(42,342)		24,953,455		545,224	545,224	947,496	03/20/2030	1.G FE
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	07/02/2025	ACRA RE 2A Surplus AAM		10,773,143	10,000,000	10,614,100	10,567,205		(5,271)		(5,271)		10,561,934		211,209	211,209	135,819	10/15/2036	1.G FE
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	08/15/2025	Various		295,853	295,853	296,784	211,923		(932)		(932)		295,853				14,979	02/15/2042	2.A PL
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured 3.250% 06/03/31	09/29/2025	ACRA RE II Surplus AAM		4,801,946	5,111,000	5,092,250	5,099,102		487		487		5,099,589		(297,644)	(297,644)	53,524	06/03/2031	2.C FE
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	07/07/2025	Redemption 100.0000		490,739	490,739	490,739	490,739						490,739				15,385	04/07/2028	1.G FE
12803R-AG-9	CaixaBank SA Senior Non Preferred 5.673% 03/15/30	09/09/2025	Morgan Stanley		7,290,640	7,000,000	7,011,410	7,010,092		(1,520)		(1,520)		7,008,572		282,068	282,068	391,595	03/15/2030	2.A FE
12803R-AG-9	CaixaBank SA Senior Non Preferred 5.673% 03/15/30	08/28/2025	AARE Surplus AAM		17,673,319	17,000,000	16,966,870	16,970,833		2,953		2,953		16,973,786		699,533	699,533	918,868	03/15/2030	2.A FE
15239X-AA-6	Central American Bottling Corp Senior Unsecured 5.250% 04/27/29	08/12/2025	Goldman Sachs International		3,890,000	4,000,000	3,970,640	3,980,944		2,460		2,460		3,983,404		(93,404)	(93,404)	166,833	04/27/2029	3.B FE
202712-BK-0	Commonwealth Bank of Australia SUB 3.610% 09/12/34	09/09/2025	Various		14,380,646	14,940,000	15,420,374	15,197,638		(34,081)		(34,081)		15,163,556		(782,910)	(782,910)	536,338	09/12/2034	1.G FE
20271R-AS-9	Commonwealth Bank of Australia Senior Unsecured 5.499% 09/12/25	09/12/2025	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				329,940	09/12/2025	1.D FE
2027A0-JN-0	Commonwealth Bank of Australia Senior Unsecured 3.900% 07/12/47	09/09/2025	Jane Street Financial Ltd		2,484,660	3,000,000	3,080,620	3,069,908		(1,392)		(1,392)		3,068,515		(583,855)	(583,855)	135,850	07/12/2047	1.D FE
2027A0-KF-5	Commonwealth Bank of Australia Senior Unsecured 1.875% 09/15/31	09/09/2025	Morgan Stanley		2,669,490	3,000,000	2,971,290	2,980,132		1,929		1,929		2,982,061		(312,571)	(312,571)	55,469	09/15/2031	1.D FE
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	07/08/2025	Wells Fargo		5,943,180	6,000,000	5,948,780	5,987,663		4,038		4,038		5,991,701		(48,521)	(48,521)	217,500	07/21/2026	2.A FE
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	07/30/2025	HSBC SECURITIES (USA) INC		12,853,898	13,160,000	12,467,521	12,467,793		56,581		56,581		12,524,374		329,525	329,525	458,409	04/01/2031	1.G FE
23341C-AE-3	DNB Bank ASA Senior Preferred 4.853% 11/05/30	09/09/2025	Morgan Stanley		12,862,924	12,580,000	12,490,556			8,345		8,345		12,498,902		364,023	364,023	517,235	11/05/2030	1.D FE
23636A-BH-3	Danske Bank A/S Senior Non Preferred 5.705% 03/01/30	09/09/2025	Various		43,129,590	41,300,000	42,021,561	15,955,865		(86,317)		(86,317)		41,927,631		1,201,959	1,201,959	2,039,110	03/01/2030	1.G FE
23636A-BJ-9	Danske Bank A/S Senior Non Preferred 4.613% 10/02/30	09/12/2025	Morgan Stanley		44,818,109	44,530,000	43,757,304			59,763		59,763		43,817,068		1,001,041	1,001,041	1,957,166	10/02/2030	1.G FE
251526-CW-7	Deutsche Bank AG/New York NY Senior Preferred 5.414% 05/10/29	09/09/2025	Morgan Stanley		12,856,441	12,310,000	12,495,266			(21,004)		(21,004)		12,474,261		382,180	382,180	555,386	05/10/2029	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	09/09/2025	Morgan Stanley		65,843,925	64,660,000	64,434,168	29,478,793		15,396		15,396		64,445,701		1,398,223	1,398,223	2,658,738	09/11/2030	2.A FE
..251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	08/28/2025	AARE Surplus AAM		15,109,728	15,000,000	15,113,850			(29)		(29)		15,113,821		(4,093)	(4,093)	375,959	09/11/2035	2.A FE
..25156P-AD-5	Deutsche Telekom International Senior Unsecured 9.250% 06/01/32	09/09/2025	Morgan Stanley		6,354,180	5,040,000	6,240,679			(51,044)		(51,044)		6,189,635		164,545	164,545	361,305	06/01/2032	2.A FE
..29278G-BD-9	Enel Finance International NV Senior Unsecured 5.125% 06/26/29	09/09/2025	Morgan Stanley		25,560,846	24,900,000	24,987,742			(8,072)		(8,072)		24,979,670		581,176	581,176	900,377	06/26/2029	2.A FE
..29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	09/09/2025	Morgan Stanley		15,663,448	15,200,000	15,418,432			(23,880)		(23,880)		15,394,552		268,896	268,896	731,500	04/10/2029	2.A FE
..31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured 6.375% 03/30/38	09/30/2025	Redemption 100.0000		395,458	395,458	411,511	407,113		(11,655)		(11,655)		395,458				25,210	03/30/2038	2.B FE
..31575F-AC-0	Fidelis Insurance Holdings Ltd Unsecured 7.750% 06/15/55	07/30/2025	ORIX Life - Custody		32,276,506	30,877,000	30,886,385	30,886,349		(64)		(64)		30,886,285		1,390,221	1,390,221	312,415	06/15/2055	2.C FE
..35177P-AL-1	Orange SA Senior Unsecured 9.000% 03/01/31	09/09/2025	Morgan Stanley		14,637,480	12,000,000	16,376,550	13,849,653		(175,673)		(175,673)		13,673,980		963,500	963,500	1,107,000	03/01/2031	2.A FE
..37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured 4.875% 01/22/30	09/24/2025	Various		22,080,000	23,000,000	21,765,863	5,033,272		125,386		125,386		21,865,021		214,979	214,979	829,969	01/22/2030	3.B FE
..40049J-AT-4	Grupo Televisa SAB Senior Unsecured 8.500% 03/11/32	09/25/2025	Various		8,126,631	7,389,000	10,614,003	8,551,638		(133,792)		(133,792)		8,830,336		(703,705)	(703,705)	630,751	03/11/2032	2.C FE
..404280-CF-4	HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30	09/09/2025	Morgan Stanley		1,028,820	1,000,000	998,750	999,442		(88)		(88)		999,354		29,466	29,466	22,000	03/31/2030	1.G FE
..45262B-AG-8	Imperial Brands Finance PLC Senior Unsecured 5.500% 02/01/30	09/12/2025	Morgan Stanley		51,057,924	49,080,000	50,075,195			(84,298)		(84,298)		49,990,897		1,067,027	1,067,027	1,679,627	02/01/2030	2.B FE
..453140-AF-2	Imperial Brands Finance PLC Senior Unsecured 4.250% 07/21/25	07/21/2025	Various		13,000,000	13,000,000	12,904,553	12,989,899		10,101		10,101		13,000,000				552,500	07/21/2025	2.B FE
..456837-AQ-6	ING Groep NV Senior Unsecured 4.050% 04/09/29	09/09/2025	Morgan Stanley		5,941,105	5,970,000	5,764,572			25,069		25,069		5,789,642		151,464	151,464	222,308	04/09/2029	1.G FE
..456837-BL-6	ING Groep NV Senior Unsecured 5.335% 03/19/30	09/09/2025	Morgan Stanley		25,531,188	24,690,000	25,007,059			(34,604)		(34,604)		24,972,455		558,733	558,733	955,912	03/19/2030	1.G FE
..48241F-AD-6	KBC Group NV Senior Unsecured 4.932% 10/16/30	09/09/2025	Morgan Stanley		25,713,672	25,170,000	25,037,241			12,476		12,476		25,049,717		663,955	663,955	1,117,246	10/16/2030	1.G FE
..532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	07/07/2025	Various		457,866	457,866	514,790	497,282		(39,415)		(39,415)		457,866				14,032	07/05/2034	2.C FE
..53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	07/10/2025	Various		94,608	94,608	88,345	89,041		5,567		5,567		94,608				3,361	01/10/2033	2.C FE
..53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	07/10/2025	Redemption 100.0000		20,196	20,196	20,196	20,196						20,196				718	04/10/2033	2.C FE
..53944Y-BA-0	Lloyds Banking Group PLC Senior Unsecured 5.721% 06/05/30	09/12/2025	Morgan Stanley		38,310,979	36,550,000	37,494,995			(97,756)		(97,756)		37,397,239		913,740	913,740	1,626,353	06/05/2030	1.G FE
..59284B-AE-8	Orbia Advance Corp SAB de CV Senior Unsecured 5.875% 09/17/44	07/14/2025	HSBC HOLDINGS PLC		3,444,000	4,100,000	3,322,128			4,248		4,248		3,326,375		117,625	117,625	78,953	09/17/2044	2.C FE
..602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	09/16/2025	MORGAN STANLEY & CO. INTERNATI		3,198,210	3,236,400	3,095,951	3,115,998		8,165		8,165		3,124,163		74,048	74,048	165,483	08/10/2030	2.C FE
..602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	08/10/2025	Various		1,888,380	1,888,380	1,874,802	1,806,252		13,740		13,740		1,888,380				71,591	08/10/2030	2.C FE
..632525-AS-0	National Australia Bank Ltd SUB 3.933% 08/02/34	09/09/2025	Various		11,201,345	11,500,000	11,693,112	11,537,744		(17,818)		(17,818)		11,519,926		(318,581)	(318,581)	500,037	08/02/2034	1.G FE
..632525-AU-5	National Australia Bank Ltd Subordinated 2.332% 08/21/30	09/09/2025	Morgan Stanley		4,514,600	5,000,000	5,000,000	5,000,000						5,000,000		(485,400)	(485,400)	122,754	08/21/2030	1.G FE
..63861V-AK-3	Nationwide Building Society Senior Preferred 5.127% 07/29/29	09/09/2025	Various		25,651,222	24,820,000	24,984,733			(15,113)		(15,113)		24,969,620		681,602	681,602	781,187	07/29/2029	1.E FE
..63861V-AN-7	Nationwide Building Society NATIONWIDE BLDG SOCIETY 5.537% 07/14/36	08/28/2025	AARE Surplus AAM		10,191,299	10,000,000	10,189,300			(489)		(489)		10,188,811		2,488	2,488	67,674	07/14/2036	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	09/09/2025	Morgan Stanley		12,709,265	12,150,000	12,514,257			(43,780)		(43,780)		12,470,477		238,787	238,787	346,955	09/13/2029	1.G FE
..639057-AK-4	NatWest Group PLC Senior Unsecured 5.808% 09/13/29	08/28/2025	AARE Surplus AAM		20,910,306	20,000,000	20,644,200			(57,290)		(57,290)		20,586,910		323,396	323,396	532,400	09/13/2029	1.G FE
..639057-AS-7	NatWest Group PLC Senior Unsecured 4.964% 08/15/30	09/09/2025	Morgan Stanley		61,256,074	59,931,000	60,176,669			(8,793)		(8,793)		60,167,876		1,088,198	1,088,198	1,694,083	08/15/2030	1.G FE
..63906Y-AJ-7	NatWest Markets PLC Senior Unsecured 5.410% 05/17/29	09/09/2025	Morgan Stanley		12,725,927	12,230,000	12,490,499			(25,287)		(25,287)		12,465,212		260,714	260,714	538,504	05/17/2029	1.E FE
..654579-AK-7	Nippon Life Insurance Co Subordinated 2.900% 09/16/51	09/15/2025	Wells Fargo		8,087,625	9,100,000	8,928,680	8,937,430		2,506		2,506		8,939,936		(852,311)	(852,311)	263,900	09/16/2051	1.G FE
..68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured 2.875% 05/11/31	07/11/2025	Various		13,107,560	15,600,000	14,609,615	10,490,736		39,123		39,123		14,706,733		(1,599,173)	(1,599,173)	299,751	05/11/2031	2.C FE
..74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	09/09/2025	Various		45,507,604	43,826,000	44,010,896	31,516,000		(22,663)		(22,663)		43,988,233		1,519,371	1,519,371	2,420,358	03/05/2030	1.G FE
..75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured 3.600% 04/15/29	09/09/2025	Morgan Stanley		292,758	300,000	338,373	319,197		(3,180)		(3,180)		316,016		(23,258)	(23,258)	9,750	04/15/2029	1.G FE
..75968N-AG-6	RenaissanceRe Holdings Ltd Senior Unsecured 5.800% 04/01/35	08/28/2025	AARE Surplus AAM		1,035,512	1,000,000	1,026,696			(107)		(107)		1,026,589		8,923	8,923	29,483	04/01/2035	1.G FE
..780097-BL-4	NatWest Group PLC Senior Unsecured 4.445% 05/08/30	09/09/2025	Morgan Stanley		12,890,044	12,830,000	12,498,601			31,651		31,651		12,530,253		359,792	359,792	478,413	05/08/2030	1.G FE
..78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	09/09/2025	Various		65,000,250	63,000,000	63,441,055	38,991,210		(16,405)		(16,405)		63,426,000		1,574,250	1,574,250	2,489,675	04/03/2029	2.A FE
..78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	07/30/2025	BARCLAYS CAPITAL INC.		11,087,349	11,050,000	11,018,176	11,019,993		1,473		1,473		11,021,466		65,883	65,883	505,952	04/03/2034	2.A FE
..80281L-AV-7	Santander UK Group Holdings PL Senior Unsecured 5.694% 04/15/31	09/09/2025	Morgan Stanley		12,855,195	12,280,000	12,497,356			(17,213)		(17,213)		12,480,143		375,052	375,052	456,437	04/15/2031	2.A FE
..83192P-AA-6	Smith & Nephew PLC Senior Unsecured 2.032% 10/14/30	09/09/2025	Various		20,523,900	22,922,000	22,250,543	22,423,555		52,584		52,584		22,476,139		(1,952,238)	(1,952,238)	421,785	10/14/2030	2.B FE
..83368R-BD-3	Societe Generale SA Senior Non Preferred 2.889% 06/09/32	09/09/2025	Morgan Stanley		7,892,544	8,800,000	7,605,488	7,645,581		90,409		90,409		7,735,990		156,554	156,554	191,380	06/09/2032	2.B FE
..83368R-BS-0	Societe Generale SA Senior Non Preferred 6.691% 01/10/34	07/08/2025	ALRe Modco - VIAC GA - AAM		12,787,151	12,000,000	12,570,512			(6,680)		(6,680)		12,563,832		223,319	223,319	396,999	01/10/2034	2.B FE
..83368R-BX-9	Societe Generale SA Senior Non Preferred 6.066% 01/19/35	09/05/2025	BNP Paribas		16,194,710	15,500,000	15,889,669	15,881,309		(23,139)		(23,139)		15,858,170		336,540	336,540	1,068,206	01/19/2035	2.B FE
..86564C-AC-4	Sumitomo Life Insurance Co Subordinated 3.375% 04/15/81	09/15/2025	HSBC SECURITIES (USA) INC		6,448,750	7,000,000	7,000,000	7,000,000						7,000,000		(551,250)	(551,250)	217,219	04/15/2081	1.G FE
..87020P-AY-3	Swedbank AB Senior Non Preferred 5.407% 03/14/29	09/09/2025	Morgan Stanley		6,401,375	6,170,000	6,242,929			(8,770)		(8,770)		6,234,159		167,216	167,216	329,905	03/14/2029	1.G FE
..902133-AG-2	Tyco Electronics Group SA Senior Unsecured 7.125% 10/01/37	09/25/2025	Various		10,017,675	8,500,000	9,468,530	9,145,169		(25,101)		(25,101)		9,120,068		897,607	897,607	597,214	10/01/2037	1.G FE
..902133-AG-2	Tyco Electronics Group SA Senior Unsecured 7.125% 10/01/37	07/02/2025	ACRA RE 2A Surplus AAM		2,295,189	2,000,000	2,164,960	2,110,957		(2,882)		(2,882)		2,108,075		187,114	187,114	107,271	10/01/2037	1.G FE
..902613-AA-6	UBS Group AG SENIOR 3.126% 08/13/30	07/08/2025	Goldman Sachs		938,590	1,000,000	938,450	941,282		4,892		4,892		946,174		(7,584)	(7,584)	28,308	08/13/2030	1.G FE
..902613-AE-8	UBS Group AG Senior Unsecured 2.095% 02/11/32	07/09/2025	Various		2,586,090	3,000,000	2,928,763	2,950,647		3,356		3,356		2,954,002		(367,912)	(367,912)	57,438	02/11/2032	1.G FE
..902613-BJ-6	UBS Group AG Senior Unsecured 5.428% 02/08/30	09/09/2025	Morgan Stanley		4,762,794	4,600,000	4,649,729	4,645,656		(7,045)		(7,045)		4,638,611		124,183	124,183	271,882	02/08/2030	1.F FE
..90351D-AF-4	UBS Group AG Senior Unsecured 4.125% 04/15/26	07/08/2025	Bank of America		996,770	1,000,000	997,790	999,754		45		45		999,799		(3,029)	(3,029)	9,625	04/15/2026	1.G FE
..BT4309-49-3	Prosus NV Senior Unsecured 4.193% 01/19/32	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		809,319	1,000,000	747,500	796,482		12,838		12,838		809,319				28,769	01/19/2032	2.B FE
..D2736#-AS-8	Fritz Draexlmaier GmbH & Co KG SR NTS SER T 4.530% 07/25/25	07/25/2025	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				138,900	07/25/2025	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G3768B-AK-0	Gazprom PJSC via Gaz Finance P Senior Unsecured 2.950% 01/27/29	09/25/2025	Oppenheimer Europe Ltd		1,250,172	1,722,000	547,406	547,406						547,406		702,766	702,766	59,077	01/27/2029	6. *
..G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	09/30/2025	Redemption 100.0000		4,085,148	4,085,148	4,085,148	4,085,148						4,085,148				154,827	03/30/2028	1.G PL
..G54404-AL-5	Legal & General Group PLC Subordinated 5.500% 06/27/64	09/09/2025	Tender Offer		14,599,527	14,599,527	15,498,404	14,608,640		(24,615)		(24,615)	669,573	15,751,832	498,234	(1,152,305)	(654,071)	570,222	06/27/2064	2.A FE
..G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	09/23/2025	ACRA RE II Surplus AAM		20,149,779	20,050,000	20,033,960			1,639		1,639		20,035,599		114,180	114,180	538,008	03/21/2047	2.A FE
..G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	07/07/2025	Various		342,327	342,327	371,487	365,161		(22,834)		(22,834)		342,327				9,695	04/05/2036	2.C FE
..G81043-AP-9	Shimao Group Holdings Ltd Senior Secured 6.125% 02/21/24	07/21/2025	Various		495,708	6,167,000	269,806	269,806						269,806		225,902	225,902		02/21/2024	6. *
..G81269-AA-3	Shimao Group Holdings Ltd Senior Unsecured 4.600% 07/13/30	07/21/2025	Various		1,613,460	22,765,000	929,950	929,950						929,950		683,509	683,509		07/13/2030	6. *
..G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A 2.470% 07/15/36	07/15/2025	Redemption 100.0000		1,957,810	1,957,810	2,061,074	1,825,404					235,670	1,957,810	(103,264)		(103,264)	46,157	07/15/2036	2.A PL
..G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	09/30/2025	Various		117,460	117,460	116,119	108,298					7,821	117,460	1,342		1,342	809,110	03/31/2043	2.B FE
..G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	09/30/2025	Redemption 100.0000		83,752	83,752	83,752	83,752						83,752				3,361	09/30/2033	2.C PL
..K26095-AB-3	Danica Pension Livsforsikrings Subordinated 4.375% 09/29/45	09/29/2025	Various		19,430,203	19,430,203	20,193,793	17,515,998		(215,155)		(215,155)	904,531	19,430,203	1,224,830		1,224,830	850,071	09/29/2045	2.A FE
. K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	09/30/2025	Redemption 100.0000		396,354	396,354	396,354	396,354						396,354				12,218	08/01/2030	2.A FE
..L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A 2.220% 07/30/49	07/30/2025	Various		165,547	165,547	161,835	153,811					8,024	165,547	3,712		3,712	3,675	07/30/2049	1.G PL
..L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B 2.370% 07/30/49	07/30/2025	Various		1,072,973	1,072,973	1,048,916	1,012,142					36,774	1,072,973	24,058		24,058	25,429	07/30/2049	1.G PL
..L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C 2.500% 07/30/49	07/30/2025	Various		544,079	544,079	531,880	513,782					18,099	544,079	12,199		12,199	13,602	07/30/2049	1.G PL
..L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS 1.520% 07/30/49	07/30/2025	Redemption 100.0000		445,277	445,277	433,614	399,321					34,293	445,277	11,663		11,663	6,768	07/30/2049	1.G PL
..N0709G-AG-8	ASR Nederland NV Subordinated 5.125% 09/29/45	09/29/2025	Redemption 100.0000		16,855,116	16,855,116	18,350,993	15,091,257		(198,738)		(198,738)	1,526,291	16,855,116	436,306		436,306	863,825	09/29/2045	2.C FE
..N8505#-AB-0	Tennet Holding Bv SR NTS SER B 1.830% 01/24/31	09/19/2025	Various		17,104,500	17,104,500	17,104,500	16,163,105					941,395	17,104,500				384,121	01/24/2031	2.A
..P0359#-AA-4	Anpac SpA Senior Secured 7.729% 07/31/39	07/31/2025	Redemption 100.0000		22,507	22,507	22,507	22,507						22,507				1,740	07/31/2039	2.C PL
..P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	09/30/2025	Redemption 100.0000		1,551,131	1,551,131	1,548,132	1,291,067	116,090	98,998		215,088		1,551,131				88,355	11/30/2027	5.A PL
..P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB 7.820% 07/15/33	07/29/2025	PRIVATE		26,094,962	23,555,556	24,545,556	8,888,889		(104,948)		(104,948)		24,440,607		1,654,355	1,654,355	1,319,821	07/15/2033	2.B PL
..P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 7.324% 12/20/27	09/22/2025	Various		2,520,000	2,520,000	2,511,520	2,420,992		99,008		99,008		2,520,000				156,301	12/20/2027	2.B FE
..P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	07/31/2025	Various		560,186	560,186	560,186	560,186						560,186				32,873	01/31/2037	2.C FE
..P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	09/30/2025	Various		232,649	232,649	228,287	227,672		4,977		4,977		232,649				11,814	09/30/2037	3.B PL
..P9790#-AA-2	Viettel Peru SAC Senior Secured 5.000% 09/03/27	09/03/2025	Redemption 100.0000		15,437,500	15,437,500	15,363,111			74,389		74,389		15,437,500				394,514	09/03/2027	3.B FE
..Q0458*-AF-6	Aquasure Finance Pty Ltd GTD SR SECD NTS SER 18A 4.320% 01/12/34	07/12/2025	Various		335,282	335,282	335,282	335,282						335,282				9,656	01/12/2034	1.G FE
..R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	09/30/2025	Redemption 100.0000		726,702	726,702	726,702	726,702						726,702				33,864	03/30/2032	2.C PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	08/31/2025	Redemption 100.0000		84,426	84,426	84,426	84,426						84,426				4,112	07/27/2029	2.C PL
..R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	09/30/2025	Redemption 100.0000		124,596	124,596	123,350	123,953		643		643		124,596				4,398	04/30/2031	1.G PL
..R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	09/30/2025	Redemption 100.0000		124,596	124,596	123,350	123,943		653		653		124,596				4,799	04/30/2031	1.G PL
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					5,732,252,421	5,911,893,435	5,723,793,368	2,714,783,835	116,090	1,427,049		1,543,139	4,421,760	5,713,545,040	2,185,710	18,110,875	20,296,585	189,811,439	XXX	XXX
..049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30	07/24/2025	ORIX Life - Custody		25,201,250	25,000,000	24,935,848	2,496,725		6,090		6,090		24,941,938		259,312	259,312	972,222	01/15/2030	2.C FE
0099999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Affiliated)					25,201,250	25,000,000	24,935,848	2,496,725		6,090		6,090		24,941,938		259,312	259,312	972,222	XXX	XXX
..00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43	09/20/2025	Redemption 100.0000		18,541	18,541	18,727	18,677		(135)		(135)		18,541				553	08/20/2043	1.E
..00230@-AA-8	AT&T REIGN (MULT-PRPTY) CTL P/ P/T CERTS 4.003% 05/15/46	09/15/2025	Various		137,427	137,427	138,801	138,635		(1,208)		(1,208)		137,427				3,531	05/15/2046	2.B
..05601*-AA-0	Bcbs Ne Il (Omaha Ne) CTL Pt T P/T CERTS 3.630% 12/31/45	09/15/2025	Various		275,390	275,390	275,390	275,390						275,390				6,566	12/31/2045	1.F
..09751*-AA-0	Boldt Slhn Forks 2018 Pt Tr P/T CERTS 4.390% 10/15/43	09/15/2025	Various		56,701	56,701	56,701	56,701						56,701				1,453	10/15/2043	1.G
..09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40	09/15/2025	Redemption 100.0000		66,438	66,438	55,086	55,396		11,042		11,042		66,438				1,506	12/15/2040	1.G
..11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35	09/15/2025	Various		104,448	104,448	104,448	104,448						104,448				2,272	03/15/2035	1.C FE
..11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28	08/15/2025	Various		99,919	99,919	101,751	101,623		(1,704)		(1,704)		99,919				6,276	11/15/2028	1.G FE
..11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32	08/15/2025	Various		183,612	183,612	181,886	122,972		1,241		1,241		183,612				5,597	11/15/2032	1.F FE
..12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34	09/10/2025	Redemption 100.0000		202,027	202,027	251,903	220,686		(18,659)		(18,659)		202,027				8,772	01/10/2034	1.F
..126650-AQ-3	CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26	09/10/2025	Redemption 100.0000		468,269	468,269	466,811	467,700		569		569		468,269				18,079	01/10/2026	2.B FE
..126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27	09/10/2025	Redemption 100.0000		96,137	96,137	102,610	97,162		(1,024)		(1,024)		96,137				3,397	01/11/2027	2.B
..126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28	09/10/2025	Redemption 100.0000		13,763	13,763	14,790	14,000		(237)		(237)		13,763				540	01/10/2028	2.B
..126650-BP-4	CVS Pass-Through Trust Secured 6.036% 12/10/28	09/10/2025	Various		285,864	285,864	287,353			(1,489)		(1,489)		285,864				7,693	12/10/2028	2.B FE
..126650-BQ-2	CVS Pass-Through Trust P/T CERTS 6.943% 01/10/30	09/10/2025	Redemption 100.0000		3,352	3,352	3,451			(99)		(99)		3,352				155	01/10/2030	2.B FE
..126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34	09/10/2025	Redemption 100.0000		24,661	24,661	28,709	26,671		(2,010)		(2,010)		24,661				975	01/10/2034	2.C FE
..12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41	09/15/2025	Various		217,506	217,506	224,031	221,828		(4,322)		(4,322)		217,506				5,896	12/15/2041	2.A
..12702*-AA-4	Cvs Lse-Bckd Pt Pp Tr Ser 2017 P/T CERTS 3.901% 10/10/39	09/10/2025	Various		57,066	57,066	57,066	57,066						57,066				1,485	10/10/2039	2.B
..12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44	09/15/2025	Various		113,057	113,057	113,057	113,057						113,057				3,552	01/15/2044	2.B
..12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26	09/06/2025	Redemption 100.0000		271,001	271,001	271,001	271,001						271,001				8,146	12/28/2026	1.F
..12722@-AA-8	Cga Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52	09/10/2025	Various		11,193	11,193	11,193	11,193						11,193				265	12/31/2052	2.B
..12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41	09/15/2025	Redemption 100.0000		73,487	73,487	73,487	73,487						73,487				1,944	09/30/2041	2.C
..12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46	09/10/2025	Redemption 100.0000		53,232	53,232	53,232	53,232						53,232				1,106	04/10/2046	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47	09/15/2025	Redemption 100.0000		17,586	17,586	17,586	17,586						17,586				701	10/15/2047	2.C
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	07/08/2025	Various		1	1	1	1						1				777	03/15/2044	1.D Z
..14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44	09/15/2025	Various		210,950	210,950	210,950	175,851		35,100		35,100		210,950				6,305	03/15/2044	1.D PL
..15725#-AA-6	Cga Capital Credit Pt Tr (Bp C P/T CERTS 16-CTL-18 3.440% 12/10/31	09/10/2025	Redemption 100.0000		10,085	10,085	10,085	10,085						10,085				231	12/10/2031	1.G
..16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44	09/10/2025	Redemption 100.0000		58,558	58,558	58,558	58,558						58,558				1,792	06/10/2044	2.A
..22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30	09/15/2025	Redemption 100.0000		63,070	63,070	63,070	63,070						63,070				2,322	09/15/2030	4.A
..22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34	09/15/2025	Various		188,635	188,635	188,647	188,639		(4)		(4)		188,635				6,403	08/15/2034	1.G
..22975#-AA-9	CTL Pt Tr 2016A (Hospital Sist P/T CERTS 4.270% 09/25/42	09/25/2025	Various		167,447	167,447	167,447	167,447						167,447				4,686	09/25/2042	1.E
..22976#-AA-8	CTL 2016 - 05 Tr (Dow Chemical P/T CERTS 4.010% 10/15/36	09/15/2025	Various		456,695	456,695	456,695	456,695						456,695				12,212	10/15/2036	2.A
..22979@-AA-7	CTL 2016-29 Tr (Spirit Aerosys P/T CERTS 4.694% 12/15/37	09/15/2025	Redemption 100.0000		96,648	96,648	96,648	96,648						96,648				3,025	12/15/2037	4.B
..22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45	09/15/2025	Redemption 100.0000		19,513	19,513	19,513	19,513						19,513				558	04/15/2045	1.G
..22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49	09/15/2025	Redemption 100.0000		87,586	87,586	87,586	87,586						87,586				2,605	06/15/2049	1.G
..25240@-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31	09/15/2025	Redemption 100.0000		33,963	33,963	33,963	33,963						33,963				1,339	01/15/2031	4.A
..30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44	09/05/2025	Various		93,550	93,550	91,894	74,840		1,656		1,656		93,550				2,934	01/05/2044	3.C
..31435J-AA-1	Federal Express Corp 2020-1 Pa Secured 1.875% 08/20/35	08/20/2025	Various		80,209	80,209	79,999	80,046		163		163		80,209				1,504	08/20/2035	1.D FE
..34524#-AA-0	Ford (Corktown MI) CTL PT TR P/T CERTS 4.720% 06/15/42	09/15/2025	Redemption 100.0000		112,915	112,915	114,002	113,851		(936)		(936)		112,915				3,554	06/15/2042	2.C
..34742@-AA-8	Walgreen Co. SECURED 5.850% 04/05/31	09/05/2025	Redemption 100.0000		40,930	40,930	40,930	40,930						40,930				1,597	04/05/2031	4.A
..35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39	09/15/2025	Various		189,129	189,129	189,129	189,129						189,129				5,109	03/15/2039	1.D
..36249@-AA-1	Gth I US Govt Lse-Bckd Pt Tr P/T CERTS 4.560% 05/15/38	09/15/2025	Various		196,597	196,597	196,597	196,597						196,597				5,696	05/15/2038	1.A
..36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34	09/15/2025	Redemption 100.0000		203,605	203,605	203,605	203,605						203,605				5,495	07/15/2034	1.C
..36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37	09/15/2025	Redemption 100.0000		187,269	187,269	187,269	187,269						187,269				5,696	12/15/2037	1.C
..40867#-AD-6	Hampac LLC SECD NTS 4.250% 08/10/42	09/10/2025	Redemption 100.0000		50,689	50,689	50,689	50,689						50,689				1,441	08/10/2042	1.D
..45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42	09/15/2025	Redemption 100.0000		105,495	105,495	105,864	105,831		(337)		(337)		105,495				3,200	09/15/2042	1.E
..46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45	09/15/2025	Redemption 100.0000		189,023	189,023	193,985	192,895		(3,872)		(3,872)		189,023				5,587	12/15/2045	1.E
..46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43	09/15/2025	Various		411,587	411,587	422,071	420,475		(8,887)		(8,887)		411,587				9,021	04/15/2043	1.F
..46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53	09/15/2025	Various		167,006	167,006	172,017	171,482		(4,475)		(4,475)		167,006				4,022	02/15/2053	1.E
..46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46	09/15/2025	Redemption 100.0000		81,179	81,179	83,614	83,321		(2,142)		(2,142)		81,179				1,654	12/15/2046	1.E
..46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41	09/15/2025	Redemption 100.0000		95,652	95,652	87,864	88,094		7,558		7,558		95,652				2,050	12/15/2041	2.B

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50	09/15/2025	Various		248,643	248,643	243,137	243,026		5,617		5,617		248,643				5,730	01/15/2050	2.A
..47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45	09/15/2025	Various		65,713	65,713	66,340	66,207		(494)		(494)		65,713				1,891	10/15/2045	1.E
..47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42	09/15/2025	Redemption 100.0000		77,444	77,444	78,222	77,961		(517)		(517)		77,444				2,278	09/15/2042	1.E
..48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32	09/15/2025	Redemption 100.0000		36,293	36,293	36,293	36,293						36,293				1,525	06/15/2032	4.A
..48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32	09/15/2025	Redemption 100.0000		175,332	175,332	175,332	175,332						175,332				7,391	10/15/2032	1.F
..48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34	09/15/2025	Redemption 100.0000		204,802	204,802	204,802	204,802						204,802				9,521	06/15/2034	1.F
..48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34	09/10/2025	Redemption 100.0000		127,058	127,058	127,058	127,058						127,058				6,992	03/10/2034	1.F
..48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33	09/15/2025	Redemption 100.0000		35,428	35,428	35,428	35,428						35,428				1,564	08/15/2033	4.A
..48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34	09/15/2025	Redemption 100.0000		34,307	34,307	34,307	34,307						34,307				1,716	06/15/2034	1.F
..48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32	09/10/2025	Redemption 100.0000		275,895	275,895	275,895	275,895						275,895				9,645	12/10/2032	1.A
..50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54	09/15/2025	Redemption 100.0000		45,604	45,604	45,604	45,604						45,604				1,247	06/15/2054	2.C
..50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54	09/15/2025	Redemption 100.0000		1,833	1,833	1,833	1,833						1,833				60	06/15/2054	2.C
..55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31	09/15/2025	Redemption 100.0000		56,097	56,097	56,097	56,097						56,097				2,155	03/15/2031	4.A
..58943@-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36	09/15/2025	Redemption 100.0000		54,632	54,632	55,172	54,986		(354)		(354)		54,632				1,502	10/15/2036	1.E
..59705*-AA-2	Middletown Nj CTL Pt Trust P/T CERTS 4.100% 08/15/51	09/15/2025	Various		266,117	266,117	268,776	268,319		(2,202)		(2,202)		266,117				6,851	08/15/2051	1.B
..59919@-AA-1	Mileage Plus Holdings LLC / Mi LN1 6.500% 06/20/27	07/07/2025	Call 100.0000		48,996,022	48,996,022	49,124,883	49,029,146		(1,664)		(1,664)		49,027,482		(31,460)	(31,460)	1,742,761	06/20/2027	2.C FE
..62928#-AA-3	Nmc Omaha 2017-A Lse-Bckd Pt T P/T CERTS 3.670% 09/15/37	09/15/2025	Various		90,135	90,135	90,135	90,135						90,135				2,208	09/15/2037	1.D
..62929*-AA-6	Nmc Elkhorn 2017-A Lse-Bckd Pt P/T CERTS 3.810% 03/15/38	09/15/2025	Redemption 100.0000		44,538	44,538	44,538	44,538						44,538				1,132	03/15/2038	1.E
..62929@-AA-4	Nmc Fontenelle 2018 Lse-Bckd P P/T CERTS 4.190% 11/15/38	09/15/2025	Redemption 100.0000		26,652	26,652	26,652	26,652						26,652				652	11/15/2038	1.E
..67112@-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33	09/15/2025	Redemption 100.0000		87,301	87,301	87,301	87,301						87,301				3,319	09/15/2033	1.C
..68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29	07/15/2025	Redemption 100.0000		2,542,828	2,542,828	2,552,531	2,549,313		(6,485)		(6,485)		2,542,828				98,746	07/15/2029	1.F FE
..694308-JM-0	Pacific Gas and Electric Co Secured 4.550% 07/01/30	09/09/2025	Morgan Stanley		358,564	360,000	429,192	398,285		(5,045)		(5,045)		393,240		(34,676)	(34,676)	19,520	07/01/2030	2.B FE
..694308-KQ-9	Pacific Gas and Electric Co Secured 5.550% 05/15/29	09/09/2025	Various		8,250,640	8,000,000	7,994,640	7,996,951		435		435		7,997,387		253,253	253,253	363,833	05/15/2029	2.B FE
..70213@-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51	09/15/2025	Various		25,566	25,566	25,566	25,566						25,566				522	03/15/2051	1.D
..70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29	09/15/2025	Redemption 100.0000		223,464	223,464	223,464	223,464						223,464				5,493	03/15/2029	1.A
..73020@-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34	09/15/2025	Redemption 100.0000		110,978	110,978	110,978	110,974		5		5		110,978				4,811	11/15/2034	1.D FE
..74842#-AA-1	Quiktrip Corp P/T CERTS 11-A 5.050% 10/05/31	09/05/2025	Redemption 100.0000		558,913	558,913	558,913	558,913						558,913				18,823	10/05/2031	2.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..750731-AA-9	Raiders Football Club Lsb Pt T P/T CERTS 3.744% 02/10/49	09/10/2025	Various		55,871	55,871	55,871	55,871						55,871				1,337	02/10/2049	2.A
..75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A 4.820% 06/15/36	09/15/2025	Redemption 100.0000		59,695	59,695	59,695	59,695						59,695				2,063	06/15/2036	1.F
..757028-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38	09/10/2025	Redemption 100.0000		93,513	93,513	93,513	93,513						93,513				3,112	06/10/2038	1.C
..78444#-AA-4	SLHN Bethlehem 2018 CTL Pt Tr P/T CERTS 4.340% 03/15/38	09/15/2025	Various		147,837	147,837	147,837	147,837						147,837				4,279	03/15/2038	1.G
..82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37	09/15/2025	Redemption 100.0000		61,779	61,779	62,397	62,199		(420)		(420)		61,779				1,802	03/15/2037	2.B
..830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25	07/20/2025	Various		239,750	239,750	239,251	239,438		312		312		239,750				8,092	10/20/2025	2.A FE
..85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42	09/15/2025	Redemption 100.0000		75,162	75,162	75,162	75,162						75,162				1,839	09/15/2042	1.C
..866060-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42	09/15/2025	Redemption 100.0000		385,000	385,000	385,000	385,000						385,000				24,448	09/15/2042	1.D
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	07/26/2025	Redemption 0.0000															(1)	12/23/2036	1.G YE
..86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36	09/23/2025	Redemption 100.0000		160,813	160,813	160,813	160,813						160,813				6,717	12/23/2036	1.G
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	09/01/2025	Paydown		74,686	74,686	74,686	74,686						74,686				2,366	07/01/2048	1.F PL
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48	07/11/2025	Various		6,212	6,212	6,212	6,212						6,212				167	07/01/2048	1.F PL
..90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29	09/15/2025	Redemption 100.0000		266,591	266,591	266,591	266,591						266,591				15,942	09/15/2029	2.B FE
..90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43	09/15/2025	Redemption 100.0000		73,745	73,745	73,745	73,745						73,745				2,617	05/15/2043	1.A
..909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31	09/01/2025	Various		653,260	653,260	617,220	620,142		33,117		33,117		653,260				15,070	09/01/2031	1.E FE
..90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33	08/25/2025	Various		248,591	248,591	245,964	246,049		2,542		2,542		248,591				10,317	02/25/2033	1.E FE
..90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36	07/15/2025	Redemption 100.0000		100,543	100,543	100,496	100,506		38		38		100,543				2,916	01/15/2036	1.F FE
..91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33	09/10/2025	Redemption 100.0000		199,753	199,753	199,753	199,753						199,753				8,353	11/10/2033	2.A
..91927#-AA-3	Valley 2016 Lease-Backed Pt Tr P/T CERTS 4.000% 01/15/43	09/15/2025	Various		48,357	48,357	48,357	48,357						48,357				1,290	01/15/2043	1.E
..92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49	09/15/2025	Various		30,310	30,310	30,310	30,310						30,310				597	09/15/2049	1.A
..92841E-AA-7	VistaJet Pass Through Trust 20 Secured 3.875% 02/15/30	08/15/2025	Redemption 100.0000		678,374	678,374	603,610	615,594		62,780		62,780		678,374				26,287	02/15/2030	1.G PL
..92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus Global Growth 9 8.054% 12/01/28	09/30/2025	Paydown		111,968,035	111,968,035	111,968,035	111,968,035						111,968,035				7,091,487	12/01/2028	1.G PL
..946848-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27	09/30/2025	Redemption 100.0000		263,044	263,044	263,044	263,044						263,044				11,263	01/18/2027	4.A
..94978#-CQ-8	Cvs Priv Sale-Leaseback Tr 200 P/T CERTS 5.610% 08/10/27	09/10/2025	Redemption 100.0000		175,631	175,631	175,631	175,631						175,631				6,571	08/10/2027	2.B
..94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26	09/10/2025	Redemption 100.0000		218,997	218,997	218,997	218,997						218,997				9,315	07/10/2026	3.C
..96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43	09/15/2025	Redemption 100.0000		135,588	135,588	136,939	136,465		(876)		(876)		135,588				4,367	09/15/2043	1.C
..G4800#-AA-1	Insight Partners XI NAV A 7.573% 08/28/25	08/27/2025	Paydown		31,749,808	31,749,808	31,749,808	31,755,808		(6,000)		(6,000)		31,749,808				1,633,676	08/28/2025	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..G7741@-AA-8	SoftBank Vision Fund II A1 6.000% 12/23/25	09/30/2025	Paydown		24,802,920	24,802,920	25,071,243	24,893,302		(90,382)		(90,382)		24,802,920				1,156,070	12/23/2025	1.F PL
..G7741@-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25	09/30/2025	Paydown		346,821,807	346,821,807	346,821,807	346,821,807						346,821,807				16,157,445	12/18/2025	1.F PL
. 000000-00-0	Tiger Global PIP 14 Holdings, Tiger Global 7.93 14 Mar 28 7.930% 03/14/28	07/23/2025	Tax Free Exchange		148,747,531	148,757,652	148,763,413			(15,882)		(15,882)		148,747,531				4,366,203	03/14/2028	2.B Z
. 000000-00-0	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/28	08/29/2025	Tax Free Exchange		653,450,107	653,450,107	653,450,107							653,450,107				6,499,260	06/25/2028	1.G Z
. 000000-00-0	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	08/29/2025	Tax Free Exchange		172,972,087	172,972,087	172,972,087							172,972,087				1,720,392	06/25/2030	1.G Z
..56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	09/15/2025	Redemption 100.0000		66,472	66,472	66,472	66,472						66,472				2,042	03/15/2053	2.B
..G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	09/30/2025	Paydown		5,162,205	5,162,205	5,002,643	5,037,886		124,319		124,319		5,162,205				147,123	09/30/2045	1.D PL
..L13048-AB-2	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/28	09/25/2025	Paydown		(4,156)	2	2							(4,151)	(4,151)		(4,151)		06/25/2028	1.G Z
..Q8438@-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	07/07/2025	Various		11,602	11,602	12,635	11,065					1,570	11,602	(1,033)		(1,033)	276	01/05/2051	1.C
..L13048-AA-4	BRIDGEPOINT EUROPE VI FINANCE Bridgepoint NAV Euro 5.480% 06/25/30	09/25/2025	Paydown		(1,099)									(1,099)	(1,099)		(1,099)		06/25/2030	1.G Z
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					1,569,669,883	1,569,436,057	1,569,714,197	593,829,992		104,633		104,633	1,570	1,569,482,771	(6,283)	187,117	180,834	41,458,263	XXX	XXX
..00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42	08/15/2025	Paydown		20,095,485	20,095,485	20,027,022	20,075,832		19,653		19,653		20,095,485				954,661	02/15/2042	1.G PL
..00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47	07/28/2025	Paydown		124,864,382	124,864,382	110,865,187	106,135,838		(408,679)		(408,679)	(1,496,929)	124,864,382	15,378,837		15,378,837	8,137,709	07/28/2047	2.B PL
..00238#-AA-8	AP Hermes Holdings I LLC 1 6.250% 07/25/48	07/25/2025	Paydown		1,353,609	1,353,609	1,283,176	1,194,055					89,122	1,353,609	70,432		70,432	84,601	07/25/2048	2.B PL
..28655*-AA-7	Eliant Invest Holding LP. B 6.095% 12/15/41	09/29/2025	Various		84,409,632	84,409,632	84,409,632	29,562,332		(3)		(3)		84,409,632				2,221,768	12/15/2041	1.G PL
..28655*-AB-5	Eliant Invest Holding LP. C 6.545% 12/15/41	09/29/2025	Various		62,705,607	62,705,607	62,705,607	20,732,169		(2)		(2)		62,705,607				1,641,344	12/15/2041	2.C Z
..03744A-AA-0	AP Oryx Holdings Limited AP Oryx Holdings Limited 6.100% 09/08/43	09/08/2025	Various		10,623,913	10,623,913	10,623,913	10,623,913						10,623,913				596,795	09/08/2043	2.B PL
0139999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Affiliated)					304,052,628	304,052,628	289,914,537	188,324,139		(389,031)		(389,031)	(1,407,807)	304,052,628	15,449,269		15,449,269	13,636,878	XXX	XXX
..03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29	09/17/2025	Various		56,737,729	55,784,000	55,874,581	55,895,230		(4,993)		(4,993)		55,890,237		847,492	847,492	2,687,190	02/08/2029	2.B FE
..09261H-BS-5	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30	09/05/2025	MIZUHO SECURITIES USA L		5,044,850	5,000,000	4,950,630			2,959		2,959		4,953,589		91,261	91,261	114,479	04/01/2030	2.C FE
..09581C-AB-7	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29	09/12/2025	Morgan Stanley		33,262,719	31,870,000	32,321,569			(31,630)		(31,630)		32,289,939		972,780	972,780	1,051,710	09/15/2029	2.C FE
..09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	09/12/2025	Morgan Stanley		67,652,946	66,600,000	65,242,709			94,290		94,290		65,336,999		2,315,947	2,315,947	1,931,400	03/15/2030	2.C FE
..09581C-AD-3	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30	08/28/2025	AARE Surplus AAM		36,175,287	35,722,000	35,290,009			27,313		27,313		35,317,322		857,966	857,966	938,099	03/15/2030	2.C FE
..151895-C#-4	CenterPoint Properties Trust SR NTS SER D 3.790% 07/30/25	07/30/2025	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				341,100	07/30/2025	1.G FE
..30225V-AP-2	Extra Space Storage LP Senior Unsecured 2.200% 10/15/30	09/09/2025	Morgan Stanley		13,932,640	15,500,000	15,502,100	15,501,725		(264)		(264)		15,501,461		(1,568,821)	(1,568,821)	307,847	10/15/2030	2.B FE
..30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34	08/28/2025	AARE Surplus AAM		10,210,353	10,000,000	10,130,465			(744)		(744)		10,129,721		80,632	80,632	310,500	02/01/2034	2.B FE
..38147U-AF-4	Goldman Sachs BDC Inc Senior Unsecured 5.650% 09/09/30	09/16/2025	Various		25,151,100	25,000,000	24,993,500			24		24		24,993,524		157,577	157,577	29,035	09/09/2030	2.C Z
..38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29	07/30/2025	BARCLAYS CAPITAL INC.		17,770,549	17,510,000	17,299,146	17,329,170		20,502		20,502		17,349,672		420,877	420,877	1,097,293	07/15/2029	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B 8.800% 09/14/28	09/09/2025	Apollo Global Securities, LLC		535,199	500,000	500,000	500,000						500,000		35,199	35,199	44,978	09/14/2028	2.B FE
..40440V-B8-3	HPS Corporate Lending Fund SR NTS SER A-A 8.670% 09/14/27	08/19/2025	Apollo Global Securities, LLC		522,840	500,000	500,000	500,000						500,000		22,840	22,840	41,905	09/14/2027	2.B FE
..65539*-AE-3	North Haven Private Income Fun SR NTS 8.920% 03/01/27	08/19/2025	Apollo Global Securities, LLC		2,066,040	2,000,000	2,000,000	2,000,000						2,000,000		66,040	66,040	169,480	03/01/2027	2.B FE
..69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31	09/12/2025	Morgan Stanley		15,660,108	14,940,000	14,598,021	14,626,791		29,114		29,114		14,655,905		1,004,203	1,004,203	993,510	03/15/2031	2.C FE
..69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29	09/18/2025	Various		65,627,430	65,000,000	64,231,700	64,364,210		83,409		83,409		64,447,619		1,179,811	1,179,811	3,528,086	03/15/2029	2.C FE
..69122J-AC-0	Blue Owl Capital Corp Senior Unsecured 3.125% 04/13/27	09/15/2025	TRUIST SECURITIES, INC.		2,921,160	3,000,000	2,999,246	2,999,621		115		115		2,999,736		(78,576)	(78,576)	86,719	04/13/2027	2.B FE
..74340X-BR-1	Prologis LP Senior Unsecured 1.250% 10/15/30	09/09/2025	Morgan Stanley		2,173,225	2,500,000	2,325,194	2,390,655		12,392		12,392		2,403,046		(229,821)	(229,821)	28,212	10/15/2030	1.F FE
..74340X-BS-9	Prologis LP Senior Unsecured 1.625% 03/15/31	09/09/2025	Various		13,525,880	15,498,000	15,070,703	15,220,278		28,870		28,870		15,249,148		(1,723,269)	(1,723,269)	248,345	03/15/2031	1.F FE
..74340X-CE-9	Prologis LP Senior Unsecured 4.750% 06/15/33	08/05/2025	JANE STREET EXECUTION SERVICES		16,004,320	16,000,000	15,982,880	15,984,612		899		899		15,985,511		18,809	18,809	487,667	06/15/2033	1.F FE
..756109-AX-2	Realty Income Corp Senior Unsecured 3.250% 01/15/31	09/09/2025	Morgan Stanley		949,450	1,000,000	1,116,070	1,068,594		(7,791)		(7,791)		1,060,804		(111,354)	(111,354)	37,465	01/15/2031	1.G FE
..828807-CV-7	Simon Property Group LP Senior Unsecured 3.500% 09/01/25	09/01/2025	Maturity		10,000,000	10,000,000	9,726,020	9,890,492		109,508		109,508		10,000,000				350,000	09/01/2025	1.G FE
..Q3972#-AA-6	Gta Finance Company Pty Limite GTD SR NTS SER A 4.220% 12/14/25	08/19/2025	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				422,000	12/14/2025	2.B FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					419,923,825	417,924,000	414,654,543	242,271,378		363,973		363,973		415,564,233		4,359,593	4,359,593	15,247,020	XXX	XXX
. 000000-00-0	Anaplan Inc Anaplan Inc 4th Amendment Incr 8.704% 06/21/29	07/30/2025	Redemption 100.0000		118,370	118,370	118,370							118,370				115,449	06/21/2029	4.B FE
. 000000-00-0	Gannett Co Inc Gannett TL 9.163% 06/30/29	09/30/2025	Redemption 100.0000		866,026	866,026	853,035	853,500		12,526		12,526		866,026				97,477	06/30/2029	4.C Z
..BL4729-73-9	RR Donnelley & Sons Co RRD TL B 1L USD 8.908% 08/08/29	09/30/2025	Redemption 100.0000		7,080,225	7,080,225	6,752,941	5,478,372		305,592		305,592		7,080,225				418,289	08/08/2029	4.B Z
. 000000-00-0	SG Acquisition, Inc. Safe Guard New TL 9.002% 03/27/30	08/28/2025	Redemption 100.0000		663,240	663,240	656,608	656,984		6,256		6,256		663,240				46,065	03/27/2030	4.B Z
. 000000-00-0	OMH-Healthedge Holdings Inc OMH HealthEdge Holdings Inc-TL 8.637% 03/31/30	09/30/2025	Redemption 100.0000		338,012	338,012	336,283			1,729		1,729		338,012				7,447	03/31/2030	4.A Z
. 000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 9.316% 06/06/31	08/12/2025	Redemption 100.0000		37,500,000	37,500,000	36,881,250	36,927,164		572,836		572,836		37,500,000				2,450,066	06/06/2031	4.A Z
. 000000-00-0	BGIF IV Fearless Utility Servi GridTek New Term Loan 9.310% 06/07/31	08/13/2025	Tax Free Exchange		31,917,973	32,303,066	31,865,336	31,893,102		24,871		24,871		31,917,973				2,200,087	06/07/2031	4.B Z
. 000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 8.961% 08/15/31	09/30/2025	Redemption 100.0000		101,881	101,881	100,603	100,671		1,210		1,210		101,881				3,173	08/15/2031	4.B Z
. 000000-00-0	Leaf Home Solutions Inc Leaf Home Solutions RCF 9.610% 08/28/31	09/12/2025	Redemption 100.0000		115,808	115,808	115,808							115,808				245	08/28/2031	4.C FE
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.696% 09/13/31	07/01/2025	Redemption 0.0000															564	09/13/2031	4.C FE
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 8.696% 09/13/31	09/30/2025	Redemption 100.0000		92,038	92,038	91,577	91,589		448		448		92,038				6,043	09/13/2031	4.C Z
. 000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 8.696% 09/13/31	09/28/2025	Redemption 100.0000		37,019	37,019	36,833	36,841		177		177		37,019				2,206	09/13/2031	4.C FE
. 000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	07/08/2025	Redemption 100.0000		8,135	8,135	8,135	(48,679)						8,135				4,008	09/27/2031	4.B FE
. 000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.302% 09/27/31	08/12/2025	Tax Free Exchange		22,612,074	22,612,074	22,612,074							22,612,074				1,608,287	09/27/2031	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 9.314% 09/27/31	. 08/12/2025 .	Tax Free Exchange		.3,522,389	. 3,539,312	. 3,521,615			773		773		.3,522,389				.67,137	. 09/27/2031 .	4.B FE
. 000000-00-0	Creek Parent, Inc Creek Parent, Inc TL 9.413% 12/18/31	. 09/30/2025 .	Redemption 100.0000		76,500	.76,500	.75,161	.75,167		1,333		1,333		.76,500				6,845	. 12/18/2031 .	4.A FE
..05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 4.095% 06/07/31	. 09/30/2025 .	Redemption 100.0000		81,368	.81,368	.80,398			970		970		.81,368				.826	. 06/07/2031 .	3.A PL
..31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 9.301% 07/10/31	. 09/30/2025 .	Redemption 100.0000		125,000	.125,000	.123,795			1,205		1,205		.125,000				5,831	. 07/10/2031 .	4.A PL
..69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 9.226% 06/18/30	. 09/28/2025 .	Redemption 100.0000		117,701	. 117,701	.116,532	.116,343		1,358		1,358		. 117,701				8,659	. 06/18/2030 .	4.B PL
..92276A-AU-5	Vensure Employer Services Inc Vensure Employer Services, Inc 8.990% 09/29/31	. 09/30/2025 .	Redemption 100.0000		19,462	.19,462	.19,462							.19,462				.439	. 09/29/2031 .	4.B FE
0189999999. Subtotal - Issuer Credit Obligations - Bank Loans - Issued (Unaffiliated)					105,393,221	105,795,237	104,365,816	76,181,054		931,284		931,284		105,393,221				7,049,143	XXX	XXX
. 000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 6.792% 07/21/28	. 08/15/2025 .	Tax Free Exchange		491,583	.493,911	.491,114	.491,152		431		431		.491,583				.23,084	. 07/21/2028 .	4.A FE
. 000000-00-0	Gannett Co Inc Gannett DDTL 9.255% 10/04/29	. 09/30/2025 .	Redemption 100.0000		16,441	.16,441	.16,276			164		164		.16,441				.555	. 10/04/2029 .	3.B FE
. 000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 6.831% 07/22/30	. 09/04/2025 .	Barclays		151,422	.151,422	.150,709			16		.16		.150,725		698	698		. 07/22/2030 .	4.A Z
. 000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 8.961% 08/15/31	. 09/30/2025 .	Redemption 100.0000		.5,267	.5,267	.5,250	.1,875		17		.17		.5,267				.304	. 08/15/2031 .	4.B Z
. 000000-00-0	Somnigroup International Inc SGI TL B 1L USD 6.407% 10/24/31	. 08/27/2025 .	Redemption 100.0000		.2,546,750	.2,546,750	.2,534,906			11,844		11,844		.2,546,750				.22,459	. 10/24/2031 .	2.C FE
. 000000-00-0	Somnigroup International Inc SGI TL B 1L USD 6.407% 10/24/31	. 09/30/2025 .	Redemption 100.0000		46,750	.46,750	.46,533			217		217		.46,750				.813	. 10/24/2031 .	2.C FE
. 000000-00-0	Somnigroup International Inc TPX TL B 1L USD 6.840% 10/24/31	. 09/01/2025 .	Redemption 100.0000		(1,296,750)	.(1,296,750)	.(1,290,266)	.(1,290,365)		(6,385)		(6,385)		.(1,296,750)				.(94,165)	. 10/24/2031 .	2.C FE
. 000000-00-0	Somnigroup International Inc TPX TL B 1L USD 6.840% 10/24/31	. 07/01/2025 .	Tax Free Exchange		19,857,219	.19,950,000	.19,850,250	.19,851,770		.5,449		.5,449		.19,857,219				.677,710	. 10/24/2031 .	2.C FE
. 000000-00-0	AVSC Holding Corp Project Encore TL 9.163% 12/05/31	. 09/30/2025 .	Redemption 100.0000		79,043	.79,043	.77,462	.77,473		.1,569		.1,569		.79,043				.6,374	. 12/05/2031 .	4.C FE
. 000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 9.002% 12/17/31	. 09/29/2025 .	Redemption 100.0000		63,744	.63,744	.63,107	.63,113		632		632		.63,744				.3,142	. 12/17/2031 .	4.C FE
..00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD 6.484% 07/31/26	. 09/04/2025 .	Barclays		293,410	.292,679	.291,947	.292,467		105		105		.292,572		838	838	.14,916	. 07/31/2026 .	2.C FE
..01608U-AE-7	Ali Group North America Corp ALIGRP TL B 1L USD 7.027% 07/23/29	. 07/31/2025 .	Redemption 100.0000		448,133	.448,133	.448,391	.448,336		(203)		(203)		.448,133				.17,001	. 07/23/2029 .	2.B FE
..02474R-AJ-2	American Builders & Contractor TERM B 6.339% 01/31/31	. 09/04/2025 .	Barclays		.1,893,426	.1,891,063	.1,886,593	.1,887,055		415		415		.1,887,470		.5,957	.5,957	.82,235	. 01/31/2031 .	3.B FE
..042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34	. 07/15/2025 .	Redemption 100.0000		189,853	.189,853	.189,853	.189,853						.189,853				.4,964	. 07/15/2034 .	2.B PL
..05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD 6.451% 11/08/27	. 09/04/2025 .	Barclays		27,482	.27,379	.27,379	.27,379						.27,379				.1,167	. 11/08/2027 .	2.C FE
..12505M-AF-3	OUTFRONT MEDIA CAPITAL LLC TERM B 22.625% 11/18/26	. 09/04/2025 .	Barclays		.1,044,115	.1,045,422	.1,042,808	.1,044,382		322		322		.1,044,704		(589)	(589)	.47,139	. 11/18/2026 .	3.B FE
..28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.953% 08/02/27	. 09/04/2025 .	Barclays		905,066	.905,066	.900,160	.903,023		560		560		.903,583		.1,484	.1,484	.47,150	. 08/02/2027 .	3.B FE
..28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.953% 08/02/27	. 07/01/2025 .	Redemption 100.0000		(20)	.(20)	.(20)	.(20)						.(20)				.153	. 08/02/2027 .	3.B FE
..30034U-AC-4	EVERI HOLDINGS INC EVRI TL 1L USD 6.820% 08/03/28	. 07/01/2025 .	Redemption 100.0000		323,881	.323,881	.323,071	.323,417		464		464		.323,881				.10,412	. 08/03/2028 .	3.A FE
..33718F-AM-2	First Student Bidco Inc FRSTST TL C 1L USD 6.792% 07/21/28	. 08/15/2025 .	Tax Free Exchange		150,709	.151,422	.150,565	.150,576		133		133		.150,709				.6,420	. 07/21/2028 .	4.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..35905C-AK-1	frontdoor Inc FTDR TL B 1L USD 6.610% 12/19/31	09/04/2025	J.P. Morgan Sec		829,265	825,139	822,803	822,814		195		195		823,009		6,256	6,256	39,845	12/19/2031	3.C FE
..36877#-AA-8	Gemini Renewables Investments TL B 4.827% 10/31/39	07/31/2025	Redemption 100.0000		528,702	528,702	527,675	528,173		528		528		528,702				19,140	10/31/2039	2.C PL
..41165Q-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 6.446% 04/22/30	09/04/2025	J.P. Morgan Sec		340,645	340,645	341,283	340,747		(102)		(102)		340,645				16,568	04/22/2030	3.A PL
..43289D-AK-9	Hilton Domestic Operating Co I HLT TL B3 1L USD 6.116% 11/08/30	09/04/2025	Barclays		500,625	500,000	501,180	501,088		(1,239)		(1,239)		499,849		776	776	22,198	11/08/2030	2.C FE
..44931Y-AD-9	ICU Medical Inc ICUI TL B 1L USD 6.767% 01/08/29	09/04/2025	Barclays		929,985	928,824	924,179	925,396		951		951		926,348		3,637	3,637	47,629	01/08/2029	3.C FE
..513076-BB-4	Lamar Media Corp LAMR TL B 1L USD 6.688% 02/08/27	09/23/2025	Redemption 100.0000		1,687,496	1,687,496	1,642,448	1,671,221		16,275		16,275		1,687,496				87,231	02/08/2027	2.C FE
..57163K-AJ-7	Marriott Ownership Resorts Inc TL B 6.704% 04/01/31	09/04/2025	Bank of America		2,243,358	2,236,370	2,233,015	2,233,373		232		232		2,233,605		9,753	9,753	118,323	04/01/2031	3.A FE
..72584D-AF-1	KFC Holding Co YUM TL B 1L USD 6.073% 03/15/28	09/04/2025	J.P. Morgan Sec		961,091	957,500	955,106	956,341		200		200		956,541		4,550	4,550	44,673	03/15/2028	2.C FE
..72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 7.104% 03/13/28	09/04/2025	Barclays		365,716	370,815	368,961	369,794		226		226		370,019		(4,303)	(4,303)	20,218	03/13/2028	3.B FE
..72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 7.104% 03/13/28	07/01/2025	Various		(370,815)	(370,815)	(368,961)	(369,794)		(1,021)		(1,021)		(370,815)				(1,525)	03/13/2028	3.B FE
..74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 6.386% 03/19/29	09/28/2025	Redemption 100.0000		4,900	4,900	4,910	4,900						4,900				244	03/19/2029	3.B FE
..84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37	07/25/2025	Redemption 100.0000		1,481,070	1,481,070	1,477,027	1,479,197		1,873		1,873		1,481,070				34,805	12/31/2037	2.C PL
. 88687@-AA-1	Tillman Networks LLC Tillman Networks 4.000% 08/31/30	09/01/2025	Various		671,615	671,615	669,460	670,021		1,594		1,594		671,615				21,134	08/31/2030	2.A PL
..89364M-CB-8	TransDigm Inc TDG TL K 1L USD 6.954% 03/22/30	09/04/2025	Barclays		2,326,439	2,320,638	2,327,890	2,326,991		(7,153)		(7,153)		2,319,838		6,602	6,602	123,656	03/22/2030	3.C FE
..G4768P-AN-1	INEOS US FINANCE LLC INEGRP TL B 1L USD 7.573% 02/19/30	09/04/2025	Barclays		1,748,003	1,900,004	1,898,596			123		123		1,898,719		(150,716)	(150,716)	73,195	02/19/2030	3.C FE
..G9368P-BC-7	Virgin Media Bristol LLC VMED TL N 1L USD 14.496% 01/31/28	09/30/2025	Redemption 100.0000		1,731,320	1,731,320	1,727,987	1,729,959		1,360		1,360		1,731,320				82,647	01/31/2028	4.A FE
..C6901L-AM-9	1011778 BC ULC BCULC TL B5 1L USD 5.893% 09/23/30	09/30/2025	Redemption 100.0000		4,813	4,813	4,814	4,814		(1)		(1)		4,813				197	09/23/2030	3.A Z
. 000000-00-0	MRO Holdings Inc MRO Holdings, Inc. TL 8.832% 12/17/30	07/28/2025	Redemption 100.0000		161,250	161,250	161,089			161		161		161,250				3,580	12/17/2030	4.C Z
..24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD 7.957% 10/20/27	09/30/2025	Various		5,120,643	5,120,643	5,322,938	5,196,524		(75,882)		(75,882)		5,120,643				352,964	10/20/2027	2.A FE
..N2014A-AH-5	Cimpress PLC CMPR TL 1L USD 6.773% 05/17/28	09/30/2025	Redemption 100.0000		1,332	1,332	1,325	1,325		8		8		1,332				68	05/17/2028	3.B Z
..N9833R-AJ-8	Ziggo Financing Partnership ZIGGO TL I 1L USD 22.703% 04/28/28	09/25/2025	Redemption 100.0000		308,489	308,489	308,489	308,489						308,489				16,665	04/28/2028	4.A FE
0209999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Unaffiliated)					48,813,466	49,042,206	49,058,302	44,162,859		(45,922)		(45,922)		48,928,424		(114,954)	(114,954)	1,995,288	XXX	XXX
..03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.620% 07/29/29	09/30/2025	Redemption 100.0000		562,500	562,500	552,838	555,064		7,436		7,436		562,500				29,510	07/29/2029	3.C Z
..35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.677% 12/31/33	09/30/2025	Various		1,461,870	1,461,870	1,463,655	1,302,579		(1,999)		(1,999)		1,461,870				83,978	12/31/2033	2.C Z
0219999999. Subtotal - Issuer Credit Obligations - Bank Loans - Acquired (Affiliated)					2,024,370	2,024,370	2,016,493	1,857,643		5,437		5,437		2,024,370				113,488	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					9,516,892,367	9,693,705,277	9,480,081,582	4,262,506,175	116,090	4,796,586		4,912,676	4,492,540	9,473,818,000	2,170,474	42,477,870	44,648,344	306,443,874	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)					332,125,398	331,924,148	317,715,269	192,678,507		(378,745)		(378,745)	(1,407,807)	331,866,086	15,449,269	259,312	15,708,581	15,699,021	XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					9,849,017,765	10,025,629,425	9,797,796,851	4,455,184,682	116,090	4,417,841		4,533,931	3,084,733	9,805,684,086	17,619,743	42,737,182	60,356,925	322,142,895	XXX	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
0509999999. Total - Issuer Credit Obligations					9,849,017,765	10,025,629,425	9,797,796,851	4,455,184,682	116,090	4,417,841		4,533,931	3,084,733	9,805,684,086	17,619,743	42,737,182	60,356,925	322,142,895	XXX	XXX
	Government National Mortgage A GNR 2013-H14																			
38375B-3G-5	SI 0.000% 05/20/63	09/01/2025	Paydown				17,916	17,396		(17,396)		(17,396)						4,369	05/20/2063	1.A
	Government National Mortgage A GNR 2013-H19																			
38375B-5S-7	ID 0.000% 05/20/63	09/01/2025	Paydown				5,053	5,523		(5,523)		(5,523)						2,046	05/20/2063	1.A
	Government National Mortgage A GNR 2013-H22																			
38375B-7Z-9	BI 1.519% 08/20/63	09/01/2025	Paydown				2,730	2,626		(2,626)		(2,626)						1,224	08/20/2063	1.A
	Government National Mortgage A GNR 2010-H02																			
38375B-AE-2	DI 2.159% 02/20/60	08/01/2025	Paydown				1,563	1,762		(1,762)		(1,762)						779	02/20/2060	1.A
	Government National Mortgage A GNR 2010-H02																			
38375B-AH-5	GI 2.445% 02/20/60	09/01/2025	Paydown				2,224	2,420		(2,420)		(2,420)						534	02/20/2060	1.A
	Government National Mortgage A GNR 2013-H02																			
38375B-G9-7	DI 1.912% 12/20/62	09/01/2025	Paydown				4,346	6,127		(6,127)		(6,127)						1,616	12/20/2062	1.A
	Government National Mortgage A GNR 2010-H24																			
38375B-GQ-9	FI 1.574% 10/20/60	09/01/2025	Paydown				9,033	9,033		(9,033)		(9,033)						3,974	10/20/2060	1.A
	Government National Mortgage A GNR 2011-H01																			
38375B-JP-8	IF 1.284% 11/20/60	09/01/2025	Paydown				5,670	8,227		(8,227)		(8,227)						3,152	11/20/2060	1.A
	Government National Mortgage A GNR 2011-H05																			
38375B-KB-7	AI 1.677% 12/20/60	09/01/2025	Paydown				17,590	18,281		(18,281)		(18,281)						7,950	12/20/2060	1.A
	Government National Mortgage A GNR 2011-H06																			
38375B-KM-3	FI 1.284% 02/20/61	09/01/2025	Paydown				41,173	41,155		(41,155)		(41,155)						13,901	02/20/2061	1.A
	Government National Mortgage A GNR 2011-H08																			
38375B-KT-8	CI 0.000% 02/20/61	09/01/2025	Paydown				8,139	8,517		(8,517)		(8,517)						1,759	02/20/2061	1.A
	Government National Mortgage A GNR 2011-H08																			
38375B-KW-1	DI 0.000% 02/20/61	09/01/2025	Paydown				8,731	11,169		(11,169)		(11,169)						3,170	02/20/2061	1.A
	Government National Mortgage A GNR 2011-H11																			
38375B-LM-2	AI 1.520% 03/20/61	09/01/2025	Paydown				6,212	6,212		(6,212)		(6,212)						2,834	03/20/2061	1.A
	Government National Mortgage A GNR 2011-H11																			
38375B-LP-5	BI 1.391% 04/20/61	07/01/2025	Paydown				12,386	6,057		(6,057)		(6,057)						2,355	04/20/2061	1.A
	Government National Mortgage A GNR 2011-H14																			
38375B-MA-7	CI 1.251% 05/20/61	09/01/2025	Paydown				2,636	4,511		(4,511)		(4,511)						1,396	05/20/2061	1.A
	Government National Mortgage A GNR 2011-H19																			
38375B-MU-3	IA 1.054% 08/20/61	09/01/2025	Paydown				19,585	19,482		(18,364)	1,119	(19,483)						7,005	08/20/2061	1.A
	Government National Mortgage A GNR 2012-H03																			
38375B-PK-2	IA 0.975% 01/20/62	09/01/2025	Paydown				10,394	11,179		(11,179)		(11,179)						2,300	01/20/2062	1.A
	Government National Mortgage A GNR 2012-H08																			
38375B-QQ-8	SI 1.149% 04/20/62	08/01/2025	Paydown				10,001	10,834		(10,834)		(10,834)						3,150	04/20/2062	1.A
	Government National Mortgage A GNR 2012-H08																			
38375B-QY-1	FI 1.297% 04/20/62	09/01/2025	Paydown				10,585	14,136		(14,136)		(14,136)						3,484	04/20/2062	1.A
	Government National Mortgage A GNR 2012-H12																			
38375B-SB-9	FI 1.045% 05/20/62	09/01/2025	Paydown				8,409	8,409		(8,409)		(8,409)						3,238	05/20/2062	1.A
	Government National Mortgage A GNR 2012-H14																			
38375B-TS-1	KI 0.969% 07/20/62	09/01/2025	Paydown				2,138	1,741		(1,741)		(1,741)						385	07/20/2062	1.A
	Government National Mortgage A GNR 2012-H15																			
38375B-TZ-5	CI 1.282% 06/20/62	09/01/2025	Paydown				11,366	10,745		(10,745)		(10,745)						3,180	06/20/2062	1.A
	Government National Mortgage A GNR 2012-H18																			
38375B-UM-2	NI 1.380% 08/20/62	09/01/2025	Paydown				3,375	4,299		(4,299)		(4,299)						954	08/20/2062	1.A
	Government National Mortgage A GNR 2013-H11																			
38375B-Y3-0	FI 0.000% 04/20/63	09/01/2025	Paydown				7,274	2,219		(2,219)		(2,219)						1,550	04/20/2063	1.A
	Government National Mortgage A GNR 2012-H27																			
38375B-ZF-2	SI 1.747% 10/20/62	08/01/2025	Paydown				23,403	16,927		(16,927)		(16,927)						4,109	10/20/2062	1.A
	Government National Mortgage A GNR 2012-H29																			
38375B-ZT-2	SI 1.731% 10/20/62	09/01/2025	Paydown				29,889	29,357		(29,357)		(29,357)						7,266	10/20/2062	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.575% 10/20/63	09/01/2025	Paydown				42,742	38,371		(38,371)		(38,371)						12,659	10/20/2063	1.A
..38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 0.000% 01/20/64	09/01/2025	Paydown				26,173	24,130		(23,844)	285	(24,129)						4,609	01/20/2064	1.A
..38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 0.000% 01/20/64	09/01/2025	Paydown				5,363	6,673		(6,673)		(6,673)						1,808	01/20/2064	1.A
..38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.683% 04/20/64	07/01/2025	Paydown				8,450	9,122		(8,887)	235	(9,122)						1,296	04/20/2064	1.A
..38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.399% 04/20/64	09/01/2025	Paydown				36,576	36,830		(36,830)		(36,830)						14,043	04/20/2064	1.A
..38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.694% 04/20/64	09/01/2025	Paydown				13,914	14,093		(14,093)		(14,093)						3,306	04/20/2064	1.A
..38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.494% 06/20/64	09/01/2025	Paydown				3,574	4,326		(4,326)		(4,326)						1,640	06/20/2064	1.A
..38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.440% 06/20/64	09/01/2025	Paydown				9,134	9,134		(9,134)		(9,134)						3,835	06/20/2064	1.A
..38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.546% 06/20/64	09/01/2025	Paydown				72,403	66,590		(62,645)	3,945	(66,590)						25,626	06/20/2064	1.A
..38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.547% 07/20/64	09/01/2025	Paydown				19,462	19,203		(19,203)		(19,203)						5,900	07/20/2064	1.A
..38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 1.683% 08/20/64	09/01/2025	Paydown				38,156	36,395		(36,395)		(36,395)						14,968	08/20/2064	1.A
..38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.531% 09/20/64	09/01/2025	Paydown				12,743	12,405		(12,405)		(12,405)						3,699	09/20/2064	1.A
..38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 1.867% 09/20/64	09/01/2025	Paydown				34,720	34,382		(33,123)	1,259	(34,382)						15,104	09/20/2064	1.A
..38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.751% 09/20/64	09/01/2025	Paydown				90,937	93,530		(93,530)		(93,530)						32,518	09/20/2064	1.A
..38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.480% 10/20/64	09/01/2025	Paydown				59,469	59,434		(56,754)	2,680	(59,434)						17,434	10/20/2064	1.A
..38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.649% 09/20/64	09/01/2025	Paydown				20,922	21,935		(21,935)		(21,935)						6,760	09/20/2064	1.A
..38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.501% 09/20/64	09/01/2025	Paydown				7,231	7,231		(7,231)		(7,231)						2,839	09/20/2064	1.A
..38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.618% 10/20/64	09/01/2025	Paydown				28,562	27,433		(27,433)		(27,433)						13,288	10/20/2064	1.A
..38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.424% 12/20/64	09/01/2025	Paydown				3,460	3,376		(3,376)		(3,376)						1,579	12/20/2064	1.A
..38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.596% 01/20/65	09/01/2025	Paydown				57,872	56,809		(56,809)		(56,809)						20,527	01/20/2065	1.A
..38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.698% 01/20/65	09/01/2025	Paydown				27,896	28,003		(27,250)	753	(28,003)						11,577	01/20/2065	1.A
..38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 1.934% 12/20/64	09/01/2025	Paydown				56,958	55,372		(55,372)		(55,372)						11,478	12/20/2064	1.A
..38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.668% 12/20/64	09/01/2025	Paydown				14,482	11,797		(11,797)		(11,797)						7,454	12/20/2064	1.A
..38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.710% 02/20/65	09/01/2025	Paydown				116,382	123,370		(110,443)	12,927	(123,370)						52,489	02/20/2065	1.A
..38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.490% 03/20/65	09/01/2025	Paydown				35,280	32,740		(32,740)		(32,740)						14,105	03/20/2065	1.A
..38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.821% 02/20/65	09/01/2025	Paydown				53,910	52,879		(52,879)		(52,879)						23,701	02/20/2065	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.618% 02/20/65	09/01/2025	Paydown				7,406	7,612		(7,612)		(7,612)						3,369	02/20/2065	1.A
..38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.687% 03/20/65	09/01/2025	Paydown				9,346	7,537		(7,537)		(7,537)						2,210	03/20/2065	1.A
..38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.754% 05/20/66	09/01/2025	Paydown				89,549	91,881		(91,881)		(91,881)						31,909	05/20/2066	1.A
..38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 2.133% 05/20/66	09/01/2025	Paydown				126,320	120,423		(120,423)		(120,423)						40,789	05/20/2066	1.A
..38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.365% 01/20/66	09/01/2025	Paydown				27,872	28,029		(28,029)		(28,029)						9,039	01/20/2066	1.A
..38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.810% 05/20/66	09/01/2025	Paydown				19,874	18,121		(17,857)	264	(18,121)						5,461	05/20/2066	1.A
..38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.616% 03/20/67	09/01/2025	Paydown				32,815	32,887		(32,887)		(32,887)						11,094	03/20/2067	1.A
..38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.581% 03/20/67	09/01/2025	Paydown				16,652	16,490		(16,490)		(16,490)						5,406	03/20/2067	1.A
..38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 1.878% 11/20/59	07/01/2025	Paydown				4,851	5,428		(5,428)		(5,428)						3,200	11/20/2059	1.A
..38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.864% 05/20/67	09/01/2025	Paydown				154,849	169,427		(160,417)	9,009	(169,426)						44,422	05/20/2067	1.A
..38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.498% 05/20/67	09/01/2025	Paydown				43,147	42,507		(42,507)		(42,507)						12,591	05/20/2067	1.A
..38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.706% 06/20/67	09/01/2025	Paydown				40,291	40,100		(38,731)	1,369	(40,100)						9,876	06/20/2067	1.A
..38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.556% 07/20/67	09/01/2025	Paydown				27,213	28,429		(28,429)		(28,429)						8,334	07/20/2067	1.A
..38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 2.129% 04/20/65	09/01/2025	Paydown				176,792	178,487		(178,487)		(178,487)						52,362	04/20/2065	1.A
..38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.745% 03/20/65	09/01/2025	Paydown				7,374	9,556		(9,556)		(9,556)						1,780	03/20/2065	1.A
..38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 2.029% 04/20/65	09/01/2025	Paydown				14,431	12,537		(12,392)	144	(12,536)						3,684	04/20/2065	1.A
..38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 0.000% 04/20/65	09/01/2025	Paydown				13,332	11,679		(11,679)		(11,679)						5,722	04/20/2065	1.A
..38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.508% 04/20/65	09/01/2025	Paydown				12,871	13,140		(12,741)	399	(13,140)						4,655	04/20/2065	1.A
..38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 1.977% 05/20/65	09/01/2025	Paydown				39,492	36,532		(36,532)		(36,532)						14,903	05/20/2065	1.A
..38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.520% 03/20/65	09/01/2025	Paydown				9,415	9,415		(9,415)		(9,415)						4,156	03/20/2065	1.A
..38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 1.825% 06/20/65	09/01/2025	Paydown				99,786	98,961		(98,961)		(98,961)						30,874	06/20/2065	1.A
..38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 2.004% 06/20/65	09/01/2025	Paydown				28,767	25,359		(25,359)		(25,359)						12,928	06/20/2065	1.A
..38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 1.810% 07/20/65	09/01/2025	Paydown				89,493	87,100		(87,100)		(87,100)						38,594	07/20/2065	1.A
..38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 2.013% 07/20/65	09/01/2025	Paydown				122,662	131,123		(131,123)		(131,123)						58,652	07/20/2065	1.A
..38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 0.000% 07/20/65	09/01/2025	Paydown				44,220	45,735		(45,735)		(45,735)						17,889	07/20/2065	1.A
..38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.010% 08/20/65	09/01/2025	Paydown				100,690	107,436		(107,436)		(107,436)						34,719	08/20/2065	1.A

SCHEDULE D - PART 4

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 1.867% 08/20/65	09/01/2025	Paydown				63,761	69,329		(69,329)		(69,329)						22,501	08/20/2065	1.A
..38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.810% 09/20/65	09/01/2025	Paydown				22,534	22,256		(22,256)		(22,256)						4,798	09/20/2065	1.A
..38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.579% 09/20/65	09/01/2025	Paydown				45,540	41,994		(39,547)	2,447	(41,994)						23,674	09/20/2065	1.A
..38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.568% 08/20/65	09/01/2025	Paydown				3,134	2,288		(2,288)		(2,288)						495	08/20/2065	1.A
..38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.625% 09/20/65	09/01/2025	Paydown				11,626	11,626		(11,626)		(11,626)						7,168	09/20/2065	1.A
..38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.822% 10/20/65	09/01/2025	Paydown				119,499	114,837		(114,837)		(114,837)						48,473	10/20/2065	1.A
..38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.648% 12/20/66	09/01/2025	Paydown				35,018	37,201		(37,201)		(37,201)						11,670	12/20/2066	1.A
..38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.251% 10/20/65	09/01/2025	Paydown				5,098	2,363		(2,363)		(2,363)						742	10/20/2065	1.A
..38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.260% 10/20/65	09/01/2025	Paydown				29,993	30,582		(30,582)		(30,582)						8,778	10/20/2065	1.A
..38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.631% 11/20/65	09/01/2025	Paydown				103,124	106,371		(106,371)		(106,371)						47,780	11/20/2065	1.A
..38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 1.925% 11/20/65	09/01/2025	Paydown				26,357	26,161		(26,161)		(26,161)						11,190	11/20/2065	1.A
..38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.406% 10/20/66	09/01/2025	Paydown				21,273	20,741		(20,741)		(20,741)						6,746	10/20/2066	1.A
..38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.794% 11/20/65	09/01/2025	Paydown				54,229	52,487		(52,487)		(52,487)						26,155	11/20/2065	1.A
..38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.826% 12/20/66	09/01/2025	Paydown				28,503	28,261		(28,261)		(28,261)						8,521	12/20/2066	1.A
..38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.614% 12/20/65	09/01/2025	Paydown				32,424	31,342		(31,342)		(31,342)						13,785	12/20/2065	1.A
..38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.716% 01/20/66	09/01/2025	Paydown				41,921	43,537		(43,537)		(43,537)						15,465	01/20/2066	1.A
..38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.146% 11/20/65	09/01/2025	Paydown				5,343	5,669		(5,669)		(5,669)						1,714	11/20/2065	1.A
..38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.564% 12/20/65	09/01/2025	Paydown				7,269	5,825		(5,825)		(5,825)						1,387	12/20/2065	1.A
..38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.404% 11/20/65	09/01/2025	Paydown				99,033	105,446		(105,446)		(105,446)						34,408	11/20/2065	1.A
..38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.522% 02/20/66	09/01/2025	Paydown				157,292	164,685		(164,685)		(164,685)						71,858	02/20/2066	1.A
..38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.618% 02/20/66	09/01/2025	Paydown				102,858	104,256		(100,267)	3,989	(104,256)						36,546	02/20/2066	1.A
..38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.608% 03/20/66	09/01/2025	Paydown				127,409	132,732		(132,732)		(132,732)						46,158	03/20/2066	1.A
..38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.493% 01/20/66	09/01/2025	Paydown				115,753	118,560		(118,560)		(118,560)						45,187	01/20/2066	1.A
..38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 0.972% 02/20/66	09/01/2025	Paydown				89,406	90,410		(90,410)		(90,410)						28,803	02/20/2066	1.A
..38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.288% 03/20/66	09/01/2025	Paydown				9,220	6,357		(6,357)		(6,357)						1,559	03/20/2066	1.A
..38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.694% 04/20/66	09/01/2025	Paydown				75,088	76,075		(72,013)	4,062	(76,075)						23,453	04/20/2066	1.A

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..38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.583% 01/20/67	09/01/2025	Paydown				27,003	27,462		(27,462)		(27,462)						8,373	01/20/2067	1.A
..38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.517% 03/20/66	09/01/2025	Paydown				29,820	31,483		(31,483)		(31,483)						10,456	03/20/2066	1.A
..38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.663% 05/20/66	09/01/2025	Paydown				114,593	111,113		(111,113)		(111,113)						37,956	05/20/2066	1.A
..38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.473% 03/20/66	09/01/2025	Paydown				31,389	32,449		(32,449)		(32,449)						9,291	03/20/2066	1.A
..38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.461% 02/20/67	09/01/2025	Paydown				6,878	6,878		(6,878)		(6,878)						2,912	02/20/2067	1.A
..38376R-WJ-6	Government National Mortgage A GNR 2016-H16 IO 1.986% 06/20/66	09/01/2025	Paydown				127,289	116,539		(107,371)	9,168	(116,539)						32,127	06/20/2066	1.A
..38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.723% 07/20/66	09/01/2025	Paydown				109,907	117,382		(115,542)	1,840	(117,382)						36,541	07/20/2066	1.A
..38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.789% 09/20/66	09/01/2025	Paydown				47,671	48,861		(48,861)		(48,861)						29,601	09/20/2066	1.A
..38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.661% 03/20/67	09/01/2025	Paydown				47,348	47,367		(47,367)		(47,367)						13,551	03/20/2067	1.A
..38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 1.861% 03/20/60	09/01/2025	Paydown				34,115	28,335		(28,335)		(28,335)						7,951	03/20/2060	1.A
..38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.116% 03/20/60	09/01/2025	Paydown				2,557	3,087		(3,087)		(3,087)						819	03/20/2060	1.A
..38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI 2.024% 04/20/60	09/01/2025	Paydown				4,592	5,219		(5,219)		(5,219)						6,571	04/20/2060	1.A
..38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.854% 01/20/59	09/01/2025	Paydown				4,592	4,592		(4,592)		(4,592)						1,806	01/20/2059	1.A
..38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.659% 02/20/65	09/01/2025	Paydown				54,219	47,584		(45,519)	2,066	(47,585)						20,109	02/20/2065	1.A
..38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.772% 08/20/69	09/01/2025	Paydown				20,994	21,415		(21,280)	135	(21,415)						5,228	08/20/2069	1.A
..38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.274% 06/20/69	09/01/2025	Paydown				16,184	16,685		(16,685)		(16,685)						1,205	06/20/2069	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)							4,649,958	4,657,680		(4,599,584)	58,095	(4,657,679)						1,654,051	XXX	XXX
..38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51	09/01/2025	Paydown		128,014	128,014	127,972	127,915		100		100		128,014				1,847	11/16/2051	1.A
..38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.764% 04/16/53	09/01/2025	Paydown		3,871	3,871	4,071	4,065		(194)		(194)		3,871				97	04/16/2053	1.A
..38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.489% 12/16/51	09/01/2025	Paydown		146,796	146,796	153,164	152,751		(5,956)		(5,956)		146,796				2,940	12/16/2051	1.A
..38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52	09/01/2025	Paydown		4,672	4,672	4,866	4,890		(219)		(219)		4,672				109	08/16/2052	1.A
..38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52	09/01/2025	Paydown		212,790	212,790	217,016	219,148		(6,358)		(6,358)		212,790				5,176	01/16/2052	1.A
..38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.062% 12/16/53	09/01/2025	Paydown		9,115	9,115	9,284	9,371		(256)		(256)		9,115				186	12/16/2053	1.A
..38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.714% 09/16/52	09/01/2025	Paydown		92,975	92,975	93,401	93,150		(175)		(175)		92,975				1,513	09/16/2052	1.A
..38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.572% 12/16/53	09/01/2025	Paydown		1,597	1,597	1,586	1,590		7		7		1,597				27	12/16/2053	1.A
..38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.426% 11/16/55	09/01/2025	Paydown		66,535	66,535	68,316	68,957		(2,423)		(2,423)		66,535				1,520	11/16/2055	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54	09/01/2025	Paydown		10,887	10,887	11,315	11,138		(251)		(251)		10,887				254	05/16/2054	1.A
..38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57	09/01/2025	Paydown		21,057	21,057	21,119	21,103		(46)		(46)		21,057				416	07/16/2057	1.A
..38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57	09/01/2025	Paydown		22,840	22,840	22,931	22,883		(42)		(42)		22,840				457	06/16/2057	1.A
..38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.382% 01/16/55	09/01/2025	Paydown		259,250	259,250	261,940	264,445		(5,195)		(5,195)		259,250				6,500	01/16/2055	1.A
..38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57	09/01/2025	Paydown		60,806	60,806	53,753	55,888		4,918		4,918		60,806				1,104	09/16/2057	1.A
..38379K-VE-5	Government National Mortgage A GNR 2015-109 C 3.000% 01/16/52	09/01/2025	Paydown		162,542	162,542	163,313	162,852		(310)		(310)		162,542				3,314	01/16/2052	1.A
..38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59	09/01/2025	Paydown		388,543	388,543	352,075	363,464		25,079		25,079		388,543				7,709	11/16/2059	1.A
..38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57	09/01/2025	Paydown		29,401	29,401	28,976	29,114		286		286		29,401				526	09/16/2057	1.A
..38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.656% 08/16/57	09/01/2025	Paydown				1,846	1,543		(1,543)		(1,543)						301	08/16/2057	1.A
..38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56	09/01/2025	Paydown		112,981	112,981	109,061	109,879		3,102		3,102		112,981				1,833	12/16/2056	1.A
..38379R-YR-8	Government National Mortgage A GNR 2017-70 C 3.000% 02/16/59	09/01/2025	Paydown		175,312	175,312	158,455	166,468		8,844		8,844		175,312				3,119	02/16/2059	1.A
..38379R-ZG-1	Government National Mortgage A GNR 2017-89 B 3.000% 07/16/59	09/01/2025	Paydown		119,229	119,229	110,753	112,628		6,600		6,600		119,229				2,373	07/16/2059	1.A
..38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58	09/01/2025	Paydown		44,272	44,272	36,777	39,374		4,898		4,898		44,272				856	02/16/2058	1.A
..38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.628% 09/16/57	09/01/2025	Paydown				2,850	1,157		(1,157)		(1,157)						212	09/16/2057	1.A
..38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58	09/01/2025	Paydown		20,154	20,154	18,661	18,827		1,327		1,327		20,154				403	02/16/2058	1.A
..38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58	09/01/2025	Paydown		46,998	46,998	39,962	43,033		3,966		3,966		46,998				881	01/16/2058	1.A
..38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59	09/01/2025	Paydown		19,727	19,727	18,716	19,058		669		669		19,727				346	12/16/2059	1.A
..38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59	09/01/2025	Paydown		263,605	263,605	235,162	249,787		13,818		13,818		263,605				4,612	11/16/2059	1.A
1029999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					2,423,969	2,423,969	2,327,341	2,374,478		49,489		49,489		2,423,969				48,631	XXX	XXX
..3133KQ-VN-3	Freddie Mac Pool FR RA8721 4.500% 04/01/53	09/01/2025	Paydown		127,087	127,087	120,931			6,156		6,156		127,087				735	04/01/2053	1.A Z
..3140MH-SH-3	Fannie Mae Pool FN BV4119 2.500% 03/01/52	09/01/2025	Paydown		272,452	272,452	224,220			48,233		48,233		272,452				733	03/01/2052	1.A Z
..3140MK-FU-1	Fannie Mae Pool FN BV5578 3.000% 05/01/52	09/01/2025	Paydown		294,969	294,969	253,489			41,480		41,480		294,969				737	05/01/2052	1.A Z
..3140MN-MH-6	Fannie Mae Pool FN BV8459 3.000% 04/01/52	09/01/2025	Paydown		450,290	450,290	387,390			62,900		62,900		450,290				1,538	04/01/2052	1.A Z
..31400M-KH-6	Fannie Mae Pool FN CB2095 3.000% 11/01/51	09/01/2025	Paydown		392,924	392,924	337,362			55,562		55,562		392,924				1,631	11/01/2051	1.A Z
..3140W1-RC-9	Fannie Mae Pool FN FA1382 4.000% 02/01/53	09/01/2025	Paydown		854,709	854,709	791,274			63,435		63,435		854,709				4,425	02/01/2053	1.A Z
..3140W1-RF-2	Fannie Mae Pool FN FA1385 4.000% 05/01/53	09/01/2025	Paydown		354,495	354,495	328,296			26,199		26,199		354,495				1,767	05/01/2053	1.A Z
..31427M-PD-7	Freddie Mac Pool FR SL0419 3.000% 10/01/53	09/01/2025	Paydown		73,708	73,708	63,308			10,400		10,400		73,708				184	10/01/2053	1.A Z
..3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31	09/01/2025	Paydown		60,638	60,638	57,412	57,733		2,905		2,905		60,638				1,191	02/01/2031	1.A
..31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31	09/01/2025	Paydown		31	31	35	34		(3)		(3)		31				1	02/01/2031	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31320P-UJ-5	Freddie Mac Pool FR SD2385 3.500% 07/01/52	09/01/2025	Paydown		331,662	331,662	306,088	307,189		24,473		24,473		331,662				7,077	07/01/2052	1.A
31320P-UN-6	Freddie Mac Pool FR SD2389 3.500% 05/01/52	09/01/2025	Paydown		566,744	566,744	523,264	524,398		42,345		42,345		566,744				12,461	05/01/2052	1.A
31320Q-KZ-8	Freddie Mac Pool FR SD3012 3.000% 05/01/52	09/01/2025	Paydown		607,808	607,808	532,687	535,156		72,652		72,652		607,808				12,130	05/01/2052	1.A
31320Q-NN-2	Freddie Mac Pool FR SD3097 3.500% 06/01/52	09/01/2025	Paydown		2,236,941	2,236,941	1,910,897	1,922,584		314,357		314,357		2,236,941				52,728	06/01/2052	1.A
3132DW-ES-8	Freddie Mac Pool FR SD8245 4.500% 09/01/52	09/01/2025	Paydown		758,827	758,827	707,008	496,972		50,901		50,901		758,827				17,550	09/01/2052	1.A
3132DW-HG-1	Freddie Mac Pool FR SD8331 5.500% 06/01/53	09/01/2025	Paydown		774,111	774,111	767,171	248,309		6,854		6,854		774,111				12,773	06/01/2053	1.A
3133BB-B7-3	Freddie Mac Pool FR QE1862 3.500% 05/01/52	09/01/2025	Paydown		1,115,872	1,115,872	947,358	953,008		162,864		162,864		1,115,872				26,532	05/01/2052	1.A
31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.023% 10/25/40	09/01/2025	Paydown		6,873	6,873	6,904	6,873						6,873				232	10/25/2040	1.A
31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28	09/01/2025	Paydown		482	482	563	502		(20)		(20)		482				22	12/01/2028	1.A
31376Z-UY-7	Fannie Mae Pool FN 370599 6.800% 04/01/27	09/01/2025	Paydown		104	104	104	104						104				5	04/01/2027	1.A
31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28	09/01/2025	Paydown		184	184	211	191		(7)		(7)		184				8	04/01/2028	1.A
31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO 0.458% 06/25/32	09/01/2025	Paydown															57	06/25/2032	1.A
31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3 5.005% 05/25/35	09/25/2025	Paydown															733	05/25/2035	1.B FE
31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35	09/01/2025	Paydown		20,610	20,610	20,211	20,416		194		194		20,610				777	05/25/2035	1.A
31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3 0.010% 06/25/37	09/25/2025	Paydown															2	06/25/2037	6. *
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40	09/01/2025	Paydown		12,385	12,385	12,113	12,117		269		269		12,385				329	10/25/2040	1.A
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52	09/01/2025	Paydown		206,293	206,293	190,886	191,275		15,018		15,018		206,293				5,239	02/01/2052	1.A
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52	09/01/2025	Paydown		338,397	338,397	282,720	284,609		53,788		53,788		338,397				7,686	06/01/2052	1.A
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52	09/01/2025	Paydown		328,739	328,739	298,099	180,105		29,921		29,921		328,739				5,686	06/01/2052	1.A
3140N2-6Z-9	Fannie Mae Pool FN BW9887 5.000% 10/01/52	09/01/2025	Paydown		410,159	410,159	398,569			11,590		11,590		410,159				2,800	10/01/2052	1.A
31400K-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51	09/01/2025	Paydown		1,339,230	1,339,230	1,191,129	1,048,568		146,350		146,350		1,339,230				24,551	04/01/2051	1.A
31400P-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52	09/01/2025	Paydown		2,953,541	2,953,541	2,652,188	2,662,966		290,575		290,575		2,953,541				67,019	05/01/2052	1.A
31400P-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52	09/01/2025	Paydown		3,521,347	3,521,347	3,058,620	3,072,071		449,277		449,277		3,521,347				98,727	06/01/2052	1.A
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51	09/01/2025	Paydown		148,503	148,503	129,871	130,354		18,149		18,149		148,503				2,969	11/01/2051	1.A
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52	09/01/2025	Paydown		1,184,248	1,184,248	1,049,355	1,054,810		129,438		129,438		1,184,248				25,241	02/01/2052	1.A
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51	09/01/2025	Paydown		214,547	214,547	186,455	186,993		27,554		27,554		214,547				4,321	11/01/2051	1.A
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51	09/01/2025	Paydown		422,881	422,881	366,089	367,589		55,292		55,292		422,881				8,636	12/01/2051	1.A
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52	09/01/2025	Paydown		1,762,418	1,762,418	1,501,910	1,507,894		254,524		254,524		1,762,418				40,899	06/01/2052	1.A
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53	09/01/2025	Paydown		1,867,880	1,867,880	1,812,501	1,813,795		54,085		54,085		1,867,880				59,888	09/01/2053	1.A
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52	09/01/2025	Paydown		1,082,597	1,082,597	964,357	968,506		114,091		114,091		1,082,597				25,237	05/01/2052	1.A
3132D5-7J-5	Freddie Mac Pool FR SB8097 1.500% 04/01/36	09/01/2025	Paydown		1,011,712	1,011,712	893,627			118,086		118,086		1,011,712				5,099	04/01/2036	1.A Z
3132D6-AB-6	Freddie Mac Pool FR SB8102 1.500% 05/01/36	09/01/2025	Paydown		1,754,513	1,754,513	1,548,632			205,881		205,881		1,754,513				8,728	05/01/2036	1.A Z
3133GF-BY-0	Freddie Mac Pool FR QN8155 1.500% 10/01/36	09/01/2025	Paydown		341,400	341,400	301,125			40,274		40,274		341,400				1,811	10/01/2036	1.A Z
3133L8-SH-9	Freddie Mac Pool FR RC2320 1.500% 10/01/36	09/01/2025	Paydown		648,275	648,275	569,849			78,426		78,426		648,275				3,821	10/01/2036	1.A Z
31418D-X8-0	Fannie Mae Pool FN MA4302 1.500% 04/01/36	09/01/2025	Paydown		751,069	751,069	660,823			90,246		90,246		751,069				4,667	04/01/2036	1.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..31418D-ZZ-8	Fannie Mae Pool FN MA4359 1.500% 06/01/36	09/01/2025	Paydown		2,242,616	2,242,616	1,970,699			271,917		271,917		2,242,616				13,876	06/01/2036	1.A Z
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					31,844,271	31,844,271	28,325,800	18,555,121		3,446,631		3,446,631		31,844,271				573,259	XXX	XXX
..3137HK-Q2-3	Freddie Mac Multifamily Struct FHMS Q032 A 4.950% 11/25/54	09/01/2025	Paydown		7,363,058	7,363,058	7,360,835	7,361,475		1,584		1,584		7,363,058				143,038	11/25/2054	1.A FE
1049999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Commercial Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					7,363,058	7,363,058	7,360,835	7,361,475		1,584		1,584		7,363,058				143,038	XXX	XXX
..G7305P-10-4	PYX 2007-1 A 0.000% 03/06/47	09/02/2025	Redemption 0.0100		2	24,300				2		2		2					03/06/2047	6. *
..00002N-AC-1	A&D Mortgage Trust 2024-NQM2 ADMT 2024-NQM2 A3 6.802% 04/25/69	09/01/2025	Paydown		156,085	156,085	157,256			(1,171)		(1,171)		156,085				4,739	04/25/2069	1.E
..00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39	09/25/2025	Paydown		1,403,495	1,403,495	1,369,171	1,368,995		34,500		34,500		1,403,495				51,460	10/25/2039	1.G FE
..00112X-AC-6	ACHM Trust 2025-HE2 ACHM 2025-HE2 C 5.966% 08/25/55	09/01/2025	Paydown		199,368	199,368	199,367			1		1		199,368				1,982	08/25/2055	1.G FE
..00191X-AC-0	APS Resecuritization Trust 201 APS 2015-3 2A 5.069% 06/27/49	09/01/2025	Paydown		30,655	30,655	29,986	30,176		479		479		30,655				853	06/27/2049	1.A FM
..00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25 3.096% 05/24/36	09/01/2025	Paydown		85,871	85,618	63,450	78,757		7,114		7,114		85,871				1,832	05/24/2036	1.A FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.825% 03/26/37	09/01/2025	Paydown		73,100	89,781	69,910	70,362		2,738		2,738		73,100				2,284	03/26/2037	1.A FM
..00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.825% 03/26/37	09/01/2025	Paydown		69,845	85,784	73,060	73,548		(3,376)	327	(3,703)		69,845				2,183	03/26/2037	2.C FM
..00213G-BL-0	ASG Resecuritization Trust 201 ASG 2012-1 M36 4.838% 04/28/36	09/01/2025	Paydown		51,311	51,311	51,690	52,216		(905)		(905)		51,311				1,796	04/28/2036	4.C FM
..00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 6.522% 11/27/66	09/29/2025	Paydown		134,329	134,329	197,894	309,048		(174,719)		(174,719)		134,329				12,485	11/27/2066	1.A FE
..00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.522% 11/27/46	09/29/2025	Paydown		92,261	92,261	135,995	158,963		(66,702)		(66,702)		92,261				5,655	11/27/2046	1.C FE
..00249F-AC-1	A&D Mortgage Trust 2023-NQM3 ADMT 2023-NQM3 A3 7.341% 07/25/68	09/01/2025	Paydown		151,659	151,659	153,286			(1,627)		(1,627)		151,659				3,446	07/25/2068	1.E
..00250E-AD-8	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A2 5.942% 06/25/70	09/01/2025	Paydown		177,389	177,389	177,388			1		1		177,389				2,520	06/25/2070	1.D FE
..00250E-AE-6	A&D Mortgage Trust 2025-NQM2 ADMT 2025-NQM2 A3 6.094% 06/25/70	09/01/2025	Paydown		160,304	160,304	160,302			2		2		160,304				2,336	06/25/2070	1.G FE
..00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33	08/01/2025	Paydown		7,913	7,913	5,414	5,929		1,984		1,984		7,913				341	03/25/2033	1.A FM
..00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.707% 06/25/36	09/25/2025	Paydown			(10,120)	(693)			1,332									06/25/2036	1.A FM
..00441V-AE-8	ACE Securities Corp Home Equit ACE 2006-FM1 A2D 4.772% 07/25/36	09/25/2025	Paydown		14,233	14,233	3,447			10,786		10,786		14,233				22	07/25/2036	1.A Z
..004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.522% 11/25/50	09/25/2025	Paydown		84,615	84,615	98,608	114,962		(30,347)		(30,347)		84,615				2,497	11/25/2050	1.A FM
..004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.772% 08/25/45	09/25/2025	Paydown			(23,086)	(4)	(4)		4		4							08/25/2045	1.A FM
..004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.612% 01/25/36	07/25/2025	Paydown		2,088	2,088	38	55		2,033		2,033		2,088				2	01/25/2036	2.A FM
..004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.612% 01/25/36	09/25/2025	Paydown		4,938	4,938	90	129		4,809		4,809		4,938				4	01/25/2036	3.A FM
..00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.592% 10/25/36	09/25/2025	Paydown		36,084	36,084	13,798	13,798		22,285		22,285		36,084				235	10/25/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.772% 10/25/36	09/25/2025	Paydown		74,325	74,325	28,245	28,245		46,081		46,081		74,325				477	10/25/2036	1.A FM
..00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.772% 10/25/36	08/08/2025	ACRA RE II Surplus AAM		532,656	1,416,402	537,416	537,416		(7,706)		(7,706)		529,710		2,947	2,947	11,029	10/25/2036	1.A FM
..00442K-AA-9	ACE Securities Corp Home Equit ACE 2007-WM2 A1 4.692% 02/25/37	09/25/2025	Paydown		42,132	42,132	17,972			24,160		24,160		42,132				219	02/25/2037	1.A FM
..00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.752% 06/25/36	09/25/2025	Paydown		212,246	212,246	196,710	197,889		14,358		14,358		212,246				2,888	06/25/2036	1.A FM
..00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.512% 12/25/36	09/25/2025	Paydown		50,496	50,496	15,768	15,768		34,728		34,728		50,496				168	12/25/2036	1.A FM
..00443K-AE-0	ACE Securities Corp Home Equit ACE 2006-ASP6 A2C 4.592% 12/25/36	09/25/2025	Paydown		1,224	1,224	389			835		835		1,224				2	12/25/2036	1.A FM
..00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.572% 01/25/37	09/25/2025	Paydown		172,726	172,726	92,563	14,529		80,163		80,163		172,726				1,005	01/25/2037	1.A FM
..00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.452% 01/25/37	09/25/2025	Paydown		47,389	47,389	29,139	29,108		18,282		18,282		47,389				496	01/25/2037	1.A FM
..00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.512% 01/25/37	09/25/2025	Paydown		40,977	40,977	25,135	25,071		15,906		15,906		40,977				429	01/25/2037	1.A FM
..00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.612% 01/25/37	09/25/2025	Paydown		44,330	44,330	27,170	27,103		17,227		17,227		44,330				464	01/25/2037	1.A FM
..00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.772% 01/25/37	09/25/2025	Paydown		270	270	189	179		91		91		270				3	01/25/2037	1.A FM
..00449S-AB-3	ACHM Trust 2025-HE1 ACHM 2025-HE1 B 6.470% 03/25/55	09/01/2025	Paydown		1,017,632	1,017,632	1,017,601			31		31		1,017,632				32,769	03/25/2055	1.F FE
..007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X 0.000% 01/25/35	09/01/2025	Paydown				1	1		(1)		(1)							01/25/2035	6. *
..007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.395% 04/25/35	09/01/2025	Paydown		4,773	6,283	4,595	4,874		(100)		(100)		4,773				228	04/25/2035	1.A FM
..007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.759% 07/25/35	09/01/2025	Paydown		212,622	212,622	180,213	185,505		27,116		27,116		212,622				6,434	07/25/2035	1.A FM
..007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.531% 08/25/35	09/01/2025	Paydown		1,067	1,067	899	1,032		35		35		1,067				47	08/25/2035	1.A FM
..007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.772% 11/25/35	09/25/2025	Paydown		10,278	10,278	9,849	9,954		324		324		10,278				380	11/25/2035	1.A FM
..007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 4.932% 11/25/35	09/25/2025	Paydown		84,154	84,154	81,857	82,823		1,331		1,331		84,154				2,848	11/25/2035	1.A FM
..007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 5.022% 03/25/37	09/01/2025	Paydown		5,437	5,437	5,273	5,310		127		127		5,437				183	03/25/2037	4.C FM
..007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.469% 03/25/37	09/01/2025	Paydown		6,858	6,858	5,717	5,272		1,587		1,587		6,858				220	03/25/2037	5.A FM
..00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 5.078% 11/25/37	09/01/2025	Paydown		12,834	12,557	12,699	13,770		(936)		(936)		12,834				337	11/25/2037	4.B FM
..00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 5.172% 09/25/34	09/25/2025	Paydown		160,401	160,401	157,568	166,795		(6,394)		(6,394)		160,401				4,378	09/25/2034	1.A FM
..00764M-FT-9	Aegis Asset Backed Securities AABST 2005-3 M3 5.007% 08/25/35	08/08/2025	ACRA RE II Surplus AAM		1,362,350	1,636,191	1,405,590			16,136		16,136		1,421,726		(59,376)	(59,376)	15,884	08/25/2035	3.A FM
..01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.752% 07/25/37	09/25/2025	Paydown		12,423	12,423	9,074	9,180		3,243		3,243		12,423				287	07/25/2037	1.A FM
..021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36	08/01/2025	Paydown			(136)	(108)	(74)		74		74						4	06/25/2036	1.A FM
..021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36	09/01/2025	Paydown		7,437	7,895	4,637	4,176		3,261		3,261		7,437				304	06/25/2036	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..021469-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1 4.672% 05/25/36	07/25/2025	Paydown			(1)													05/25/2036	1.A FM
..02146Q-AA-1	Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1 5.113% 08/25/46	09/01/2025	Paydown		60,431	59,140	56,113	66,654		(6,223)		(6,223)		60,431				1,572	08/25/2046	4.C FM
..02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1 4.652% 08/25/46	09/25/2025	Paydown		9,456	8,646	8,392	9,679		(223)		(223)		9,456				259	08/25/2046	5.A FM
..02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1 4.652% 08/25/46	07/25/2025	Paydown		15,211	15,380	14,928	17,216		(2,005)		(2,005)		15,211				363	08/25/2046	5.A FM
..02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36	09/01/2025	Paydown		8,776	8,493	6,198	4,727		4,049		4,049		8,776				370	08/25/2036	1.A FM
..02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.622% 08/25/36	09/25/2025	Paydown		2,339	2,263	905	835		1,503		1,503		2,339				79	08/25/2036	1.A FM
..02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36	09/01/2025	Paydown		3,340	3,233	2,340	1,658		1,682		1,682		3,340				141	08/25/2036	1.A FM
..02147B-AH-8	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8 6.000% 04/25/37	09/01/2025	Paydown			5,823	2,972	2,577		(2,577)		(2,577)						243	04/25/2037	1.A FM
..02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.772% 07/25/36	09/25/2025	Paydown		1,489	1,427	499	449		1,040		1,040		1,489				52	07/25/2036	1.A FM
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	09/25/2025	Paydown				2,192	1,944	179	(2,122)		(1,943)						186	07/25/2036	5.B FE
..02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36	07/10/2025	Paydown															(31)	07/25/2036	6. FE
..02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36	09/01/2025	Paydown		11,692	11,526	7,799	5,852		5,840		5,840		11,692				465	05/25/2036	1.A FM
..02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 4.982% 07/25/36	09/25/2025	Paydown		7,725	7,727	2,589	2,293		5,432		5,432		7,725				347	07/25/2036	1.A FM
..02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36	09/01/2025	Paydown		1,728	1,686	1,292	989		740		740		1,728				71	08/25/2036	1.A FM
..02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 4.972% 08/25/36	09/25/2025	Paydown		1,718	1,676	683	639		1,078		1,078		1,718				61	08/25/2036	1.A FM
..02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36	09/01/2025	Paydown		772	754	575	440		333		333		772				32	08/25/2036	1.A FM
..02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.672% 08/25/36	09/25/2025	Paydown		1,716	1,674	674	630		1,087		1,087		1,716				57	08/25/2036	1.A FM
..02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36	09/01/2025	Paydown		9,713	9,757	8,287	8,946		767		767		9,713				421	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2025	Paydown		35,053	35,211	26,472	29,120		5,933		5,933		35,053				1,521	08/25/2036	1.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2025	Paydown		31,548	31,690	30,998	32,173		(625)		(625)		31,548				1,369	08/25/2036	4.A FM
..02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36	09/01/2025	Paydown		3,856	3,873	3,854	4,024		(168)		(168)		3,856				167	08/25/2036	4.B FM
..02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36	09/01/2025	Paydown		71,658	71,981	64,715	67,477		4,182		4,182		71,658				3,109	08/25/2036	1.A FM
..02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 4.872% 04/25/36	09/25/2025	Paydown		5	178	68	67		(62)		(62)		5				6	04/25/2036	1.A FM
..02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36	09/01/2025	Paydown		17,064	16,956	11,160	7,647		9,417		9,417		17,064				680	10/25/2036	1.A FM
..02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36	09/01/2025	Paydown		21,429	21,293	15,530	11,484		9,945		9,945		21,429				854	10/25/2036	1.A FM
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	09/25/2025	Paydown		4,876	4,844	4,263	3,821		1,054		1,054		4,876				398	10/25/2036	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36	09/25/2025	Paydown		1,520	1,511	1,414	1,372		148		148		1,520				124	10/25/2036	3.B FM
..02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36	09/01/2025	Paydown		21,926	21,992	11,366	10,557		11,369		11,369		21,926				857	09/25/2036	1.A FM
..02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36	09/01/2025	Paydown		632	625	378	344		288		288		632				27	11/25/2036	1.A FM
..02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36	09/01/2025	Paydown		2,547	2,521	1,811	1,307		1,239		1,239		2,547				109	11/25/2036	1.A FM
..02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36	09/01/2025	Paydown		4,049	4,009	2,855	2,014		2,035		2,035		4,049				159	11/25/2036	1.A FM
..02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36	09/01/2025	Paydown			185	152	122		(122)		(122)						16	11/25/2036	4.C FM
..02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 6.172% 03/25/47	09/01/2025	Paydown		5,713	5,705	4,382	4,836		877		877		5,713				97	03/25/2047	1.A FM
..02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37	09/01/2025	Paydown		10,091	8,256	7,266	6,986		3,104		3,104		10,091				459	04/25/2037	1.A FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	09/01/2025	Paydown		19,905	15,874	14,695	14,098		5,807		5,807		19,905				934	04/25/2037	2.C FM
..02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37	07/01/2025	Paydown		2,413	2,387	2,210	2,120		293		293		2,413				81	04/25/2037	3.A FM
..02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.772% 11/25/36	09/25/2025	Paydown		17,335	17,015	8,100	5,142		12,193		12,193		17,335				590	11/25/2036	1.A FM
..02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 4.872% 11/25/36	09/25/2025	Paydown		19,139	18,785	9,255	5,885		13,254		13,254		19,139				664	11/25/2036	1.A FM
..02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.722% 01/25/37	09/25/2025	Paydown			(176)	(19)	(19)		19		19						5	01/25/2037	1.A FM
..02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.976% 03/25/47	09/01/2025	Paydown		37,997	37,216	31,728	32,019		5,978		5,978		37,997				1,326	03/25/2047	1.A FM
..02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 5.048% 03/25/47	09/01/2025	Paydown		59,417	59,440	54,100	57,659		1,759		1,759		59,417				2,002	03/25/2047	1.A FM
..02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 4.922% 01/25/37	09/25/2025	Paydown		10,636	10,239	3,887	3,632		7,004		7,004		10,636				331	01/25/2037	1.A FM
..02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37	09/01/2025	Paydown		3,875	3,729	2,707	1,860		2,016		2,016		3,875				136	01/25/2037	1.A FM
..02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37	08/01/2025	Paydown		19,900	18,380	12,940	9,638		10,262		10,262		19,900				723	02/25/2037	1.A FM
..02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37	09/01/2025	Paydown		12,706	9,013	6,244	4,854		7,852		7,852		12,706				550	03/25/2037	1.A FM
..02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37	09/01/2025	Paydown		2,315	1,643	1,181	892		1,423		1,423		2,315				101	03/25/2037	1.A FM
..02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 4.993% 03/25/47	09/01/2025	Paydown		34,735	32,863	20,941	27,595		7,140		7,140		34,735				840	03/25/2047	1.A FM
..02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.532% 03/25/47	08/25/2025	Paydown		4,102	4,102	2,364	2,277		1,825		1,825		4,102				93	03/25/2047	1.A FM
..02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 4.241% 11/25/36	09/01/2025	Paydown		435	11,199	8,035	11,042		(10,607)		(10,607)		435				535	11/25/2036	5.A FM
..02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.241% 11/25/36	09/01/2025	Paydown		1,869	2,058	2,819	3,450	2	(1,583)		(1,581)		1,869				343	11/25/2036	6. FM
..02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37	09/01/2025	Paydown			(1,641)	(1,070)	(805)		805		805						65	04/25/2037	1.A FM
..02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37	09/01/2025	Paydown		23,510	18,496	11,005	9,901		13,609		13,609		23,510				1,096	04/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.722% 04/25/37	09/25/2025	Paydown		24,502	19,276	7,364	6,925		17,578		17,578		24,502				931	04/25/2037	1.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	09/01/2025	Paydown		2,202	1,532	1,251	842		1,360		1,360		2,202				116	04/25/2037	1.D FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	08/01/2025	Paydown		14,852	13,791	11,257	7,576		7,276		7,276		14,852				584	04/25/2037	2.A FM
..02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37	07/01/2025	Paydown		5,877	2,717	2,218	1,492		4,384		4,384		5,877				279	04/25/2037	2.C FM
..02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.792% 04/25/37	07/25/2025	Paydown			(309)	(92)	(85)		85		85						9	04/25/2037	1.A FM
..02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 4.872% 05/25/37	09/25/2025	Paydown			(35)	(12)	(12)		12		12						2	05/25/2037	1.A FM
..02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47	07/01/2025	Paydown			(46)	(28)	(20)		20		20						1	06/25/2047	1.A FM
..02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.182% 06/25/37	09/01/2025	Paydown		1,440	1,390	1,161	1,167		274		274		1,440				31	06/25/2037	1.A FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.732% 08/25/37	08/25/2025	Paydown		56,821	54,506	49,234	53,595		3,226		3,226		56,821				1,665	08/25/2037	1.B FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.732% 08/25/37	09/25/2025	Paydown		31,065	31,065	28,060	30,546		519		519		31,065				1,012	08/25/2037	1.C FM
..02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.732% 08/25/37	07/25/2025	Paydown		18,507	16,068	14,514	15,800		2,707		2,707		18,507				429	08/25/2037	1.D FM
..02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37	07/01/2025	Paydown			41	25	22		(22)		(22)						2	08/25/2037	1.A FM
..02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37	09/01/2025	Paydown		16,834	17,049	11,537	8,735		8,099		8,099		16,834				693	07/25/2037	1.A FM
..02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37	09/01/2025	Paydown		27,171	27,518	21,074	16,668		10,503		10,503		27,171				1,119	07/25/2037	1.A FM
..02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.672% 09/25/37	09/25/2025	Paydown		3,586	3,204	947	920		2,666		2,666		3,586				142	09/25/2037	1.A FM
..02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37	09/01/2025	Paydown		13,062	11,584	7,056	6,431		6,631		6,631		13,062				511	08/25/2037	1.A FM
..02151N-AC-6	Alternative Loan Trust 2007-18 CWALT 2007-18CB 1A3 0.030% 08/25/37	08/25/2025	Paydown					2		(2)		(2)						8	08/25/2037	6. *
..02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A 4.652% 08/25/47	09/25/2025	Paydown		417,562	417,562	372,393	373,140		44,423		44,423		417,562				11,837	08/25/2047	1.A FM
..02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.672% 08/25/37	09/25/2025	Paydown		2,976	2,961	1,924	1,908		1,067		1,067		2,976				96	08/25/2037	1.A FM
..02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37	09/01/2025	Paydown		13,961	13,980	8,200	7,134		6,827		6,827		13,961				670	08/25/2037	1.A FM
..02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37	09/01/2025	Paydown		3,701	3,706	3,075	1,894		1,807		1,807		3,701				178	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	09/01/2025	Paydown		13,033	12,252	10,681	9,601		3,432		3,432		13,033				551	08/25/2037	1.A FM
..02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37	09/01/2025	Paydown		1,450	1,363	1,302	1,178		272		272		1,450				61	08/25/2037	4.A FM
..02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1 4.742% 08/25/37	08/25/2025	Paydown		20,630	7,067	2,217	2,026		18,604		18,604		20,630				1,055	08/25/2037	1.A FM
..02660B-AA-0	American Home Mortgage Assets AHMA 2007-1 A1 4.853% 02/25/47	09/01/2025	Paydown		22,149	22,149	7,891			14,259		14,259		22,149				263	02/25/2047	1.A FM
..02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 5.824% 04/25/44	09/01/2025	Paydown		8,858	8,858	8,415	9,196		(338)		(338)		8,858				272	04/25/2044	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.025% 10/25/34	09/01/2025	Paydown		156,096	156,096	134,536	154,980		1,116		1,116		156,096				3,874	10/25/2034	1.A FM
02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34	09/01/2025	Paydown		29,087	29,087	28,723	28,287		800		800		29,087				827	10/25/2034	1.A FM
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35	09/01/2025	Paydown		33,761	33,761	26,904	21,467		12,294		12,294		33,761				588	09/25/2035	1.A FM
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.462% 10/25/46	09/25/2025	Paydown		8,597	8,597	7,888	8,064		534		534		8,597				269	10/25/2046	1.A FM
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 4.872% 02/25/36	09/25/2025	Paydown			(458)	(135)	(4)		9		9						7	02/25/2036	6. *
026932-AC-7	American Home Mortgage Investm AHM 2007-1 GA1C 4.462% 05/25/47	09/25/2025	Paydown		1,283	1,283	788			495		495		1,283				5	05/25/2047	1.A FM
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 7.947% 07/25/34	09/25/2025	Paydown			(623)	(623)		(623)	623								6	07/25/2034	1.A FM
03464B-AC-2	Angel Oak Mortgage Trust 2022- AOMT 2022-1 A3 3.290% 12/25/66	09/01/2025	Paydown		54,554	54,554	49,030			5,524		5,524		54,554				490	12/25/2066	1.A
03466E-AC-4	Angel Oak Mortgage Trust 2025- AOMT 2025-5 A3 6.030% 04/25/70	09/01/2025	Paydown		157,042	157,042	157,042							157,042				3,130	04/25/2070	1.F FE
03466P-AC-9	Angel Oak Mortgage Trust 2024- AOMT 2024-13 A3 5.870% 12/26/69	09/01/2025	Paydown		41,157	41,157	41,131			26		26		41,157				660	12/26/2069	1.F FE
034951-AC-7	Angel Oak Mortgage Trust 2025- AOMT 2025-R1 A3 5.504% 07/25/62	09/25/2025	Paydown		194,453	194,453	194,452			2		2		194,453				892	07/25/2062	1.E FE
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 6.972% 09/25/33	09/25/2025	Paydown		177,804	177,804	170,866	175,454		2,349		2,349		177,804				4,012	09/25/2033	1.A FM
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.615% 04/15/33	09/15/2025	Paydown		44,551	44,551	44,319	44,269		282		282		44,551				2,098	04/15/2033	1.A FM
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 5.247% 10/25/34	09/25/2025	Paydown		122,929	122,929	114,193	118,850		4,079		4,079		122,929				2,429	10/25/2034	1.A FM
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.247% 12/25/34	09/25/2025	Paydown		24,278	24,278	21,662	23,090		1,188		1,188		24,278				228	12/25/2034	1.A FM
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2 6.447% 01/25/34	08/25/2025	Paydown			(301)	(58)	(58)		58		58						2	01/25/2034	6. FM
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 4.972% 06/25/34	09/25/2025	Paydown		48,660	48,660	44,825	47,313		1,347		1,347		48,660				1,887	06/25/2034	1.A FM
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.572% 03/25/37	09/25/2025	Paydown		113,133	113,133	42,422	41,379		71,755		71,755		113,133				1,282	03/25/2037	1.A FM
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.692% 04/25/37	09/25/2025	Paydown		12,018	12,018	10,866	11,346		673		673		12,018				391	04/25/2037	1.A FM
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.552% 04/25/37	09/25/2025	Paydown		13,298	13,298	11,988	12,514		784		784		13,298				422	04/25/2037	1.A FM
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.150% 01/21/38	09/01/2025	Paydown		23,061	23,061	19,857	19,679		3,382		3,382		23,061				637	01/21/2038	1.A FM
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37	08/01/2025	Paydown			18	12	10		(10)		(10)						1	07/26/2037	1.A FM
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37	09/01/2025	Paydown		14,541	34,356	35,595	35,422		(20,882)		(20,882)		14,541				1,342	07/26/2037	5.B FM
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 5.762% 01/26/36	09/01/2025	Paydown		4,657	4,657	4,402	4,726		(69)		(69)		4,657				190	01/26/2036	2.C FM
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37	08/01/2025	Paydown			(53,155)	(27,118)	(26,456)		26,456		26,456						1,275	07/26/2037	1.A FM
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.332% 12/26/35	09/01/2025	Paydown		24,298	25,999	23,190	23,170		1,128		1,128		24,298				922	12/26/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37	09/01/2025	Paydown		10,191	10,031	9,088	9,551		640		640		10,191				398	07/26/2037	1.A FM
..05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 4.838% 12/26/35	09/01/2025	Paydown		7,036	7,036	6,318	6,386		650		650		7,036				231	12/26/2035	1.A FM
..05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.244% 02/26/36	09/01/2025	Paydown		38,119	38,119	32,204	27,295		10,824		10,824		38,119				1,367	02/26/2036	1.A FM
..05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.357% 12/26/36	09/01/2025	Paydown		105,345	94,449	79,359	81,944		23,401		23,401		105,345				3,036	12/26/2036	1.A FM
..05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 5.585% 05/20/35	09/01/2025	Paydown		15,924	17,269	13,621	14,637		1,287		1,287		15,924				665	05/20/2035	1.A FM
..05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36	09/01/2025	Paydown		2,865	2,865	2,527	2,361		504		504		2,865				105	02/26/2036	3.A FM
..05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 4.872% 08/26/37	07/25/2025	Paydown		16,862	16,862	8,333	5,558	3,283	8,189	168	11,304		16,862				498	08/26/2037	1.A FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.220% 10/26/35	09/01/2025	Paydown		13,768	13,768	13,200	13,835		(67)		(67)		13,768				477	10/26/2035	1.E FM
..05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.220% 10/26/35	09/01/2025	Paydown		310	310	310	314		(4)		(4)		310				11	10/26/2035	2.B FM
..05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.590% 02/28/36	09/04/2025	Paydown		37,734	42,031	30,229	28,644		9,090		9,090		37,734				1,635	02/28/2036	1.A FM
..05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.066% 07/26/35	09/01/2025	Paydown		11,856	11,856	11,631	11,696		160		160		11,856				419	07/26/2035	1.A FM
..05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 6.834% 09/27/36	09/01/2025	Paydown		6,443	10,985	10,525	10,439		(3,996)		(3,996)		6,443				605	09/27/2036	1.A FM
..05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.823% 12/27/34	09/01/2025	Paydown		17,200	17,200	15,707	15,720		1,480		1,480		17,200				564	12/27/2034	1.A FM
..05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.175% 11/27/36	08/01/2025	Paydown		280,615	278,846	256,539	300,695		(20,081)		(20,081)		280,615				4,823	11/27/2036	4.B FM
..05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.175% 11/27/36	09/08/2025	Paydown		23,129	23,347	21,480	25,177		(2,048)		(2,048)		23,129				490	11/27/2036	4.B FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.904% 09/28/36	08/01/2025	Paydown		8,336	8,336	8,034	8,149		187		187		8,336				231	09/28/2036	1.A FM
..05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 3.904% 09/28/36	07/15/2025	Paydown		8,170	8,170	7,874	7,987		183		183		8,170				199	09/28/2036	1.A FM
..05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.272% 11/27/37	09/01/2025	Paydown		117,070	117,070	87,352	87,907		29,180	16	29,164		117,070				2,696	11/27/2037	1.A FM
..05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1 5.250% 02/26/36	09/01/2025	Paydown		13,167	13,167	9,941	6,216		6,951		6,951		13,167				539	02/26/2036	3.A FM
..05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1 5.250% 02/26/36	09/01/2025	Paydown		22,282	22,282	18,621	10,665		11,617		11,617		22,282				912	02/26/2036	3.B FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	09/01/2025	Paydown		25,665	25,392	22,693	18,751		6,914		6,914		25,665				973	10/26/2035	4.A FM
..05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35	09/01/2025	Paydown		34,219	33,856	30,192	25,846		8,373		8,373		34,219				1,297	10/26/2035	4.B FM
..05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC 2.227% 03/25/37	07/01/2025	Paydown		3,917	3,917	1,253	1,291		2,626		2,626		3,917				63	03/25/2037	1.A FM
..05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35	09/01/2025	Paydown			454	1	1		(1)		(1)						3	12/25/2035	1.A FM
..05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 5.686% 07/26/35	09/01/2025	Paydown		545,156	545,156	495,134	493,602		51,554		51,554		545,156				23,964	07/26/2035	1.A FM
..05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.160% 12/26/36	09/01/2025	Paydown		90,508	80,048	75,631	78,668		11,840		11,840		90,508				2,985	12/26/2036	2.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 0.000% 12/26/37	09/01/2025	Paydown			2,771	2,100	2,098		(2,098)		(2,098)						162	12/26/2037	2.C FM
..05539B-C8-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 5.097% 11/26/34	09/01/2025	Paydown		18,261	18,261	16,778	17,789		473		473		18,261				629	11/26/2034	1.A FM
..05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.664% 04/26/35	09/01/2025	Paydown		17,594	17,594	16,909	16,899		696		696		17,594				684	04/26/2035	1.A FM
..05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.207% 11/26/36	09/01/2025	Paydown		161,241	161,358	136,662	137,653		23,588		23,588		161,241				4,551	11/26/2036	1.A FM
..05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 4.981% 10/26/35	09/01/2025	Paydown		17,471	18,042	16,776	16,699		772		772		17,471				565	10/26/2035	1.A FM
..05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 7.340% 10/26/36	09/01/2025	Paydown		2,633	2,589	2,329	2,723		(90)		(90)		2,633				132	10/26/2036	4.A FM
..05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 4.865% 07/26/36	09/20/2025	Paydown		28,764	28,764	25,027	25,943		2,821		2,821		28,764				849	07/26/2036	1.A FM
..05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.161% 12/26/36	09/01/2025	Paydown		338,037	298,970	268,690	270,732		67,305		67,305		338,037				10,609	12/26/2036	1.A FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.621% 02/26/36	07/01/2025	Paydown		52,014	49,650	46,459	48,909		3,105		3,105		52,014				1,472	02/26/2036	2.B FM
..05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.621% 02/26/36	09/01/2025	Paydown		169,271	169,271	158,394	166,747		2,524		2,524		169,271				5,395	02/26/2036	2.C FM
..05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.710% 04/26/37	09/01/2025	Paydown		363,678	213,046	178,550	183,484		180,194		180,194		363,678				11,420	04/26/2037	1.A FM
..05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 3.893% 07/26/37	09/01/2025	Paydown		251,053	207,878	171,647	172,903		78,150		78,150		251,053				8,806	07/26/2037	3.C FM
..05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.543% 11/21/35	09/01/2025	Paydown		53,013	54,019	41,183	52,984		28		28		53,013				2,006	11/21/2035	4.B FM
..05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.142% 10/26/35	09/01/2025	Paydown		171,657	171,657	158,786	157,887		13,770		13,770		171,657				7,123	10/26/2035	1.A FM
..05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 7.443% 09/26/36	09/01/2025	Paydown		23,774	34,506	31,608	33,399		(9,625)		(9,625)		23,774				1,679	09/26/2036	1.A FM
..05542M-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.668% 01/26/36	09/01/2025	Paydown		68,223	66,098	62,342	62,982		5,241		5,241		68,223				2,056	01/26/2036	1.A FM
..05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 4.936% 01/26/36	09/01/2025	Paydown		83,791	83,791	82,639	83,989		(198)		(198)		83,791				2,856	01/26/2036	4.B FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	09/01/2025	Paydown		18,064	18,066	14,720	13,715		4,350		4,350		18,064				679	02/26/2036	2.C FM
..05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36	07/01/2025	Paydown		3,817	3,662	2,984	2,780		1,036		1,036		3,817				126	02/26/2036	3.A FM
..05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 0.987% 07/26/36	09/01/2025	Paydown		92,572	92,572	21,638	22,106		70,696	230	70,466		92,572				568	07/26/2036	1.A FM
..05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.512% 03/25/37	09/25/2025	Paydown			18,158	14,843		14,817	(14,817)									03/25/2037	1.A FM
..058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 4.906% 05/20/36	09/01/2025	Paydown		6,880	6,920	6,252	6,258		621		621		6,880				233	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.021% 05/20/36	09/01/2025	Paydown		11,874	11,030	7,504	8,806		3,068		3,068		11,874				339	05/20/2036	1.A FM
..058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 4.021% 05/20/36	09/01/2025	Paydown		29,711	27,601	26,144	27,366		2,345		2,345		29,711				744	05/20/2036	4.B FM
..059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36	09/01/2025	Paydown		2,057	2,057	880	584		1,473		1,473		2,057				19	10/25/2036	1.A FM
..05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35	09/01/2025	Paydown		4,493	4,493	4,351	4,408		85		85		4,493				165	09/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 6.058% 11/20/34	09/01/2025	Paydown		15,063	15,063	14,630	15,199		(136)		(136)		15,063				612	11/20/2034	1.A FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.652% 11/25/35	08/25/2025	Paydown		2,044	4,119	2,230	4,100		(2,056)		(2,056)		2,044				161	11/25/2035	1.E FM
..05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.652% 11/25/35	09/25/2025	Paydown		1,038	2,070	1,121	2,061		(1,022)		(1,022)		1,038				94	11/25/2035	1.F FM
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.951% 03/20/35	09/01/2025	Paydown		5,530	5,716	5,466	5,629		(100)		(100)		5,530				234	03/20/2035	4.A FM
..05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.951% 03/20/35	07/01/2025	Paydown		68,141	68,283	65,287	67,244		897		897		68,141				2,284	03/20/2035	4.B FM
..05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 4.830% 05/20/35	09/22/2025	Paydown		22,643	24,272	21,961	22,039		604		604		22,643				705	05/20/2035	1.A FM
..05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 5.583% 06/20/35	09/01/2025	Paydown		11,390	20,949	12,176	18,076		(6,686)		(6,686)		11,390				426	06/20/2035	5.B FM
..05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35	09/01/2025	Paydown				134	134		(134)		(134)						156	09/20/2035	6. *
..05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.454% 09/20/35	09/01/2025	Paydown		1,118	1,118	1,040	1,056		62		62		1,118				33	09/20/2035	1.A FM
..05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35	09/01/2025	Paydown		16,165	17,958	14,726	14,936		1,229		1,229		16,165				682	12/25/2035	3.A FM
..05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35	09/01/2025	Paydown		75,466	79,099	64,902	64,856		10,609		10,609		75,466				3,337	12/25/2035	1.A FM
..05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.622% 09/25/33	09/01/2025	Paydown		391	391	385	392		(1)		(1)		391				7	09/25/2033	1.A FM
..059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.672% 01/25/37	09/25/2025	Paydown		3,688	5,428	4,030	4,088		(400)		(400)		3,688				174	01/25/2037	1.A FM
..05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.391% 05/25/35	09/01/2025	Paydown		4,394	4,771	4,606	4,561		(167)		(167)		4,394				173	05/25/2035	1.A FM
..05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.333% 06/25/35	09/01/2025	Paydown		68,642	69,768	62,511	61,493		7,149		7,149		68,642				2,269	06/25/2035	1.A FM
..05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 6.012% 01/25/35	09/01/2025	Paydown		7,129	7,129	6,936	7,046		82		82		7,129				305	01/25/2035	1.A FM
..05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 5.487% 07/25/35	09/01/2025	Paydown		26,740	26,984	25,045	26,044		696		696		26,740				1,143	07/25/2035	1.A FM
..05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 5.487% 07/25/35	09/01/2025	Paydown		51,181	51,648	49,966	50,338		844		844		51,181				2,187	07/25/2035	1.A FM
..05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.119% 09/25/35	09/01/2025	Paydown		16,303	17,004	15,512	15,374		929		929		16,303				622	09/25/2035	1.A FM
..05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.119% 09/25/35	09/01/2025	Paydown		3,847	4,012	3,892	3,880		(33)		(33)		3,847				133	09/25/2035	1.A FM
..05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.533% 11/25/35	09/01/2025	Paydown		2,635	2,849	2,644	2,755		(120)		(120)		2,635				66	11/25/2035	1.A FM
..05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.669% 01/25/36	09/01/2025	Paydown		1,170	1,430	1,259	1,247		(77)		(77)		1,170				34	01/25/2036	1.A FM
..05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 5.046% 02/25/36	09/01/2025	Paydown		4,623	5,049	4,582	4,605		18		18		4,623				157	02/25/2036	1.A FM
..05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 5.552% 06/20/36	09/01/2025	Paydown		11,611	12,080	10,851	11,103		508		508		11,611				471	06/20/2036	1.A FM
..05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36	09/25/2025	Paydown															108	10/25/2036	6. *
..05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.060% 07/20/36	09/01/2025	Paydown		206,762	206,762	184,988	203,576		3,186		3,186		206,762				7,566	07/20/2036	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 4.699% 09/20/46	09/01/2025	Paydown		1,036	1,135	972	1,092		(57)		(57)		1,036				26	09/20/2046	3.B FM
..05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 4.699% 09/20/46	07/01/2025	Paydown		372	501	429	482		(110)		(110)		372				8	09/20/2046	3.C FM
..05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37	09/01/2025	Paydown		10,214	10,214	8,441	8,506		1,708		1,708		10,214				309	01/25/2037	1.A FM
..05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37	09/01/2025	Paydown		37,493	37,493	32,721	32,798		4,695		4,695		37,493				1,133	01/25/2037	1.A FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	07/01/2025	Paydown		430	965	803	810		(380)		(380)		430				34	01/25/2037	1.C FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	08/01/2025	Paydown		353	986	820	828		(474)		(474)		353				39	01/25/2037	1.D FM
..05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37	09/01/2025	Paydown		495	1,020	849	857		(362)		(362)		495				46	01/25/2037	1.F FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	07/01/2025	Paydown		562	1,258	1,047	1,057		(495)		(495)		562				44	01/25/2037	1.C FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	08/01/2025	Paydown		461	1,286	1,070	1,080		(619)		(619)		461				51	01/25/2037	1.D FM
..05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37	09/01/2025	Paydown		646	1,331	1,107	1,117		(472)		(472)		646				60	01/25/2037	1.F FM
..05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 4.402% 03/25/37	09/25/2025	Paydown		47,806	47,431	41,646	42,865		4,941		4,941		47,806				1,625	03/25/2037	1.A FM
..05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37	09/01/2025	Paydown		728	7,065	6,734	6,755		(6,027)		(6,027)		728				282	03/25/2037	5.B FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	09/01/2025	Paydown		19,981	14,138	13,219	13,602		6,379		6,379		19,981				922	10/25/2036	3.A FM
..05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36	07/15/2025	Paydown		10,208	10,041	9,388	9,660		549		549		10,208				314	10/25/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.602% 05/20/36	09/01/2025	Paydown		6,643	7,095	6,988	7,356		(713)		(713)		6,643				196	05/20/2036	3.A FM
..059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.602% 05/20/36	09/01/2025	Paydown		10,447	11,158	11,060	11,731		(1,283)		(1,283)		10,447				308	05/20/2036	3.B FM
..05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.570% 02/20/47	09/22/2025	Paydown		23,705	23,705	21,079	21,665		2,040		2,040		23,705				526	02/20/2047	1.A FM
..05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.685% 02/20/47	09/22/2025	Paydown			(101)												2	02/20/2047	6. *
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	08/01/2025	Paydown		25,493	30,015	24,316	24,598		1,553	658	895		25,493				1,101	05/25/2037	1.B FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	07/01/2025	Paydown		24,351	74,449	60,313	61,013		(35,029)	1,633	(36,662)		24,351				2,389	05/25/2037	1.C FM
..05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37	09/01/2025	Paydown		829	5,500	4,456	4,508		(3,558)	121	(3,679)		829				227	05/25/2037	1.G FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	08/01/2025	Paydown		22,555	47,271	39,567	39,045		(16,031)	459	(16,490)		22,555				1,766	05/25/2037	2.C FM
..05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37	09/01/2025	Paydown		375	2,489	2,083	2,056		(1,657)	24	(1,681)		375				115	05/25/2037	3.A FM
..05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37	09/01/2025	Paydown		6,061	14,077	11,886	11,932		(5,871)		(5,871)		6,061				565	03/25/2037	1.G FM
..05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37	09/01/2025	Paydown		29,697	32,721	29,745	30,829		(1,132)		(1,132)		29,697				1,309	09/25/2037	3.C FM
..05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.264% 05/20/36	09/01/2025	Paydown		3,293	3,303	2,857	3,062		231		231		3,293				111	05/20/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 5.264% 05/20/36	09/01/2025	Paydown		218	219	191	207		11		11		218				8	05/20/2036	1.A FM
05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.425% 11/26/35	09/01/2025	Paydown		34,578	34,578	30,489	30,647		3,930		3,930		34,578				1,255	11/26/2035	2.C FM
05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.198% 05/26/35	09/01/2025	Paydown		37,241	37,241	34,494	35,598		1,643		1,643		37,241				973	05/26/2035	1.A FM
05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 4.993% 08/26/36	09/01/2025	Paydown		27,213	25,732	23,474	24,291		2,923		2,923		27,213				915	08/26/2036	1.A FM
05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35	09/01/2025	Paydown		65,747	65,747	58,515	62,741		3,006		3,006		65,747				2,195	02/26/2035	1.A FM
05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.439% 08/26/35	09/01/2025	Paydown		26,525	26,525	22,685	22,881		3,644		3,644		26,525				793	08/26/2035	1.A FM
05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.535% 08/26/46	09/01/2025	Paydown		19,390	20,318	16,207	19,700		(310)		(310)		19,390				639	08/26/2046	1.A FM
05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.666% 10/26/36	09/26/2025	Paydown		346,429	315,923	274,537	325,449		20,980		20,980		346,429				7,554	10/26/2036	4.B FM
05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.207% 11/26/36	09/01/2025	Paydown		81,029	80,615	62,981	81,189		(160)		(160)		81,029				2,277	11/26/2036	3.B FM
05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 0.510% 09/26/36	09/29/2025	Paydown		60,745	132,856	101,249	119,121		(58,375)		(58,375)		60,745				2,009	09/26/2036	3.A FM
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.220% 08/27/36	09/29/2025	Paydown		661,787	661,787	592,060	623,776		38,011		38,011		661,787				15,190	08/27/2036	1.A FM
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 4.336% 03/27/36	09/29/2025	Paydown		5,780	5,985	4,902	4,873		907		907		5,780				178	03/27/2036	1.A FM
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.334% 05/25/35	09/01/2025	Paydown		22,620	22,620	18,775	18,527		4,093		4,093		22,620				899	05/25/2035	1.A FM
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.334% 05/25/35	09/01/2025	Paydown		4,845	4,845	4,630	4,606		239		239		4,845				202	05/25/2035	1.G FM
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.334% 05/25/35	08/01/2025	Paydown		2,211	2,211	2,113	2,102		109		109		2,211				78	05/25/2035	2.A FM
06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10 0.150% 04/10/28	09/10/2025	Paydown															542	04/10/2028	6. FE
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37	09/01/2025	Paydown		1,217	1,217	1,242	1,234		(17)		(17)		1,217				60	05/28/2037	1.A FM
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 5.000% 10/25/51	09/25/2025	Paydown		3,082	3,082	2,837			245		245		3,082				13	10/25/2051	1.A
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37	09/25/2025	Paydown		5,988	5,453	5,848	6,188		(200)		(200)		5,988				216	02/25/2037	5.A FM
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 5.053% 01/25/35	09/01/2025	Paydown		14,512	14,512	13,169	13,304		1,208		1,208		14,512				457	01/25/2035	1.A FM
07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 5.278% 04/25/34	09/01/2025	Paydown		8,969	8,969	7,619	7,580		1,390		1,390		8,969				319	04/25/2034	1.A FM
07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 6.896% 05/25/34	09/01/2025	Paydown		3,982	3,982	3,857	4,005		(23)		(23)		3,982				183	05/25/2034	1.A FM
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 4.927% 04/25/33	09/01/2025	Paydown		4,147	4,147	4,043	4,070		77		77		4,147				137	04/25/2033	1.A FM
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.752% 02/25/36	09/25/2025	Paydown		126,779	126,779	105,676	108,086		18,694		18,694		126,779				3,169	02/25/2036	1.A FM
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.752% 02/25/36	09/25/2025	Paydown		411	411	334	418		(7)		(7)		411				10	02/25/2036	2.B FM
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.752% 02/25/36	09/25/2025	Paydown		40,089	40,089	33,812	43,085		(2,995)		(2,995)		40,089				1,002	02/25/2036	4.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.752% 02/25/36	09/25/2025	Paydown		38,697	38,697	36,617	45,360		(6,663)		(6,663)		38,697				967	02/25/2036	4.C FM
..07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.216% 02/25/36	09/01/2025	Paydown		7,735	7,726	5,292	4,420		3,315		3,315		7,735				279	02/25/2036	1.A FM
..07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 4.058% 03/25/36	09/01/2025	Paydown		13,521	13,521	10,759	10,772		2,750		2,750		13,521				366	03/25/2036	1.A FM
..07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 5.181% 02/25/34	09/01/2025	Paydown		17,626	17,626	16,436	17,069		556		556		17,626				605	02/25/2034	1.A FM
..07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.202% 03/25/34	09/01/2025	Paydown		66,909	66,909	59,884	63,279		3,630		3,630		66,909				2,294	03/25/2034	1.A FM
..07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.712% 04/25/36	09/25/2025	Paydown		8,650	10,389	6,646	6,831		1,819		1,819		8,650				308	04/25/2036	1.A FM
..07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.314% 09/25/34	09/01/2025	Paydown		5,718	5,718	5,020	5,076		642		642		5,718				205	09/25/2034	1.A FM
..07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 5.131% 04/25/35	09/01/2025	Paydown		278,162	278,162	246,283	242,929		35,234		35,234		278,162				10,724	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.754% 04/25/35	07/01/2025	Paydown			13,857	555	727		(727)		(727)						158	04/25/2035	1.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.754% 04/25/35	08/01/2025	Paydown			2,415	97	127		(127)		(127)						35	04/25/2035	2.B FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.754% 04/25/35	09/01/2025	Paydown			(2,445)	(98)	(128)		128		128						36	04/25/2035	3.A FM
..07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 1.754% 04/25/35	09/01/2025	Paydown			4,315	922	989	18	(1,007)		(989)						71	04/25/2035	6. FM
..07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.265% 04/25/35	09/01/2025	Paydown		20,984	20,984	18,757	18,822		2,162		2,162		20,984				628	04/25/2035	1.A FM
..07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 5.062% 03/25/35	09/01/2025	Paydown		58,480	58,480	56,345	56,976		1,504		1,504		58,480				2,086	03/25/2035	1.A FM
..07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.528% 04/25/35	09/01/2025	Paydown			58,154	12,990	13,678		(13,678)		(13,678)						1,690	04/25/2035	1.A FM
..07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 5.619% 09/25/35	09/01/2025	Paydown		128,021	128,027	106,851	106,716		21,305		21,305		128,021				5,036	09/25/2035	1.A FM
..07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.109% 09/25/35	07/01/2025	Paydown		198	198	80	63		135		135		198				7	09/25/2035	1.A FM
..07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.812% 10/25/35	09/25/2025	Paydown		9,866	9,866	9,088	9,499		367		367		9,866				267	10/25/2035	1.A FM
..07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.812% 10/25/35	09/25/2025	Paydown		3,898	3,898	3,851	3,868		31		31		3,898				131	10/25/2035	1.A FM
..07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.812% 10/25/35	07/25/2025	Paydown		3,796	3,796	3,750	3,766		30		30		3,796				103	10/25/2035	1.A FM
..07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 4.792% 11/25/35	09/25/2025	Paydown		69,147	69,147	87,222	59,445		9,703		9,703		69,147				2,243	11/25/2035	1.A FM
..07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1 4.772% 01/25/36	09/25/2025	Paydown		24,351	24,310	21,144	19,093		5,258		5,258		24,351				716	01/25/2036	1.A FM
..07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1 5.161% 01/25/36	09/01/2025	Paydown		30,230	30,230	28,565	28,416		1,813		1,813		30,230				1,048	01/25/2036	1.A FM
..07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 4.857% 01/25/36	09/01/2025	Paydown		210,383	210,383	192,366	191,913		18,470		18,470		210,383				7,179	01/25/2036	1.A FM
..07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.492% 05/25/37	09/25/2025	Paydown		12,736	12,736	10,826	11,113		1,623		1,623		12,736				326	05/25/2037	1.A FM
..073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 3.970% 04/25/37	09/01/2025	Paydown		15,027	15,027	11,131	10,956		4,071		4,071		15,027				435	04/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.477% 07/25/36	09/01/2025	Paydown		66,616	66,616	56,957	47,301		19,315		19,315		66,616				2,333	07/25/2036	4.B FM
..073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.477% 07/25/36	08/01/2025	Paydown		46,979	46,979	40,167	33,358		13,621		13,621		46,979				1,371	07/25/2036	4.C FM
..073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.155% 07/25/36	08/01/2025	Paydown		8,446	8,446	5,805	4,310		4,136		4,136		8,446				234	07/25/2036	1.A FM
..073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1 4.612% 12/25/46	09/25/2025	Paydown		1,950	1,925	1,499	1,548		402		402		1,950				49	12/25/2046	1.A FM
..073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35	09/01/2025	Paydown		52,969	52,969	52,695	52,673		296		296		52,969				2,277	09/25/2035	1.D FM
..073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4 9.031% 12/25/35	09/25/2025	Paydown		6,933	6,933	3,999	3,385		3,548		3,548		6,933				148	12/25/2035	1.A FM
..073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.292% 12/25/35	09/25/2025	Paydown		57,835	57,835	54,442	38,985		18,851		18,851		57,835				1,970	12/25/2035	1.A FM
..073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2 6.072% 09/25/34	09/25/2025	Paydown		4,761	4,761	4,761	4,775		(14)		(14)		4,761				184	09/25/2034	1.A FM
..073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.517% 01/25/35	09/25/2025	Paydown		126,266	126,266	114,527	124,011		2,255		2,255		126,266				4,600	01/25/2035	1.A FM
..073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.517% 01/25/35	07/25/2025	Paydown		5,919	5,919	6,098	6,072		(153)		(153)		5,919				188	01/25/2035	1.A FM
..073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4 6.147% 04/25/35	07/25/2025	Paydown			(41)	(6)	(7)		7		7						1	04/25/2035	1.A FM
..073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4 6.147% 04/25/35	07/25/2025	Paydown			(13)	(11)	(11)		11		11							04/25/2035	5.A FM
..073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 4.947% 07/25/35	09/25/2025	Paydown		14,246	14,246	2,444	2,541		11,705		11,705		14,246					07/25/2035	1.A FM
..073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35	09/01/2025	Paydown		9,035	9,035	6,599	6,642		2,394		2,394		9,035				267	07/25/2035	1.A FM
..07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.762% 03/25/35	09/01/2025	Paydown		928,489	928,489	857,642	798,926		55,390		55,390		928,489				21,825	03/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 4.867% 06/25/35	09/01/2025	Paydown		23,095	23,095	20,019	21,421		1,674		1,674		23,095				783	06/25/2035	1.A FM
..07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 4.867% 06/25/35	09/01/2025	Paydown		4,470	4,470	4,490	4,816		(346)		(346)		4,470				152	06/25/2035	3.C FM
..07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 5.057% 08/25/35	09/01/2025	Paydown		148,244	110,034	101,735	97,616		50,628		50,628		148,244				6,738	08/25/2035	1.A FM
..07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 6.081% 08/25/35	09/01/2025	Paydown		65,462	61,494	59,797	61,206		4,256		4,256		65,462				3,078	08/25/2035	1.A FM
..07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 4.928% 08/25/35	09/01/2025	Paydown		14,238	11,582	10,590	10,501		3,737		3,737		14,238				609	08/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.150% 10/25/35	09/01/2025	Paydown		53,277	53,277	52,499	52,503		773		773		53,277				1,958	10/25/2035	1.A FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.150% 10/25/35	09/01/2025	Paydown		3,745	3,745	3,765	3,766		(21)		(21)		3,745				138	10/25/2035	1.E FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.150% 10/25/35	09/01/2025	Paydown		27,833	27,833	28,029	28,025		(192)		(192)		27,833				1,023	10/25/2035	1.F FM
..07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 6.150% 10/25/35	09/01/2025	Paydown		38,425	38,425	38,906	39,141		(716)		(716)		38,425				1,404	10/25/2035	2.C FM
..07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 5.648% 02/25/36	09/01/2025	Paydown			21,887	12,476	13,048		(13,048)		(13,048)						581	02/25/2036	1.A FM
..07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.100% 02/25/36	09/01/2025	Paydown		20,939	20,939	20,292	20,457		481		481		20,939				873	02/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.100% 02/25/36	09/01/2025	Paydown		2,813	2,813	2,825	2,834		(21)		(21)		2,813				117	02/25/2036	1.F FM
07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4 6.100% 02/25/36	09/01/2025	Paydown		11,519	35,647	8,778	8,563		2,955		2,955		11,519				1,463	02/25/2036	1.A FM
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.217% 12/25/35	09/25/2025	Paydown		391,497	391,497	277,355	235,142		156,355		156,355		391,497				13,284	12/25/2035	1.A FM
07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36	09/01/2025	Paydown		16,207	16,207	8,548	7,876		8,330		8,330		16,207				270	02/25/2036	1.A FM
07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 4.947% 02/25/36	09/25/2025	Paydown		400	400				400		400		400					02/25/2036	6. *
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.208% 05/25/47	09/01/2025	Paydown		29,684	28,036	26,654	27,028		2,656		2,656		29,684				887	05/25/2047	1.A FM
073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 4.198% 05/25/47	09/01/2025	Paydown		31,062	30,869	28,291	28,201		2,861		2,861		31,062				878	05/25/2047	1.A FM
073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 6.167% 10/25/36	09/01/2025	Paydown		519	410	346	321		198		198		519				26	10/25/2036	1.A FM
073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.250% 10/25/36	09/01/2025	Paydown		24,343	27,260	22,917	23,341		1,002		1,002		24,343				782	10/25/2036	1.A FM
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.203% 07/25/36	09/01/2025	Paydown		33,118	33,118	23,362	26,034		7,084		7,084		33,118				756	07/25/2036	1.A FM
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.203% 07/25/36	09/01/2025	Paydown		33,118	33,118	29,282	29,241		3,877		3,877		33,118				756	07/25/2036	2.C FM
073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1 0.000% 07/25/36	09/01/2025	Paydown															30	07/25/2036	5.B FE
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36	09/01/2025	Paydown		10,653	10,653	10,632	10,452		201		201		10,653				426	08/25/2036	1.A FM
07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 5.028% 07/25/36	09/01/2025	Paydown		2,032	2,335	1,862	1,902		130		130		2,032				49	07/25/2036	1.A FM
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.397% 07/25/36	09/01/2025	Paydown		61,871	70,506	59,138	47,182		2,623		2,623		61,871				1,864	07/25/2036	1.A FM
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.225% 07/25/36	09/01/2025	Paydown		19,866	22,294	20,357	20,355		(490)		(490)		19,866				657	07/25/2036	1.A FM
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.792% 10/25/36	09/25/2025	Paydown		12,005	12,005	11,611	11,649		357		357		12,005				404	10/25/2036	1.A FM
07389K-AF-8	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 2X1 0.321% 09/25/47	09/01/2025	Paydown					1	11	(12)		(1)							09/25/2047	6. *
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 6.147% 10/25/36	08/01/2025	Paydown		25,258	25,258	25,103	25,400		(142)		(142)		25,258				985	10/25/2036	1.A FM
07389P-AY-6	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 2A3 4.892% 10/25/36	09/25/2025	Paydown			(1)	(1)			1		1							10/25/2036	1.A FM
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.752% 11/25/36	09/25/2025	Paydown		22,909	(8,413)	(4,732)	(5,307)		28,216		28,216		22,909				1,345	11/25/2036	1.A FM
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.752% 11/25/36	09/25/2025	Paydown		7,145	(2,624)	(2,628)	(2,700)		9,845		9,845		7,145				419	11/25/2036	4.C FM
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.592% 06/25/47	09/25/2025	Paydown		2,561	2,561	2,185	2,187		374		374		2,561				69	06/25/2047	1.A FM
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.712% 06/25/47	09/25/2025	Paydown		18,667	18,667	15,135	15,665		3,002		3,002		18,667				501	06/25/2047	1.A FM
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 4.842% 06/25/47	09/25/2025	Paydown			(31,304)	(5,676)	(1,097)	(4,580)	5,676		1,096							06/25/2047	1.A FM
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.672% 09/25/46	09/25/2025	Paydown		55,555	55,555	43,321	47,042		8,512		8,512		55,555				1,135	09/25/2046	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..07401A-AE-7	Bear Stearns Mortgage Funding BSMF 2006-AR2 1B1 4.827% 09/25/46	09/25/2025	Paydown			276,982	1			(1)		(1)						3,091	09/25/2046	6. *
..07401A-AZ-0	Bear Stearns Mortgage Funding BSMF 2006-AR2 2B1 4.827% 09/25/46	09/25/2025	Paydown			34,573	3,842	1	3,841	(3,842)		(1)						446	09/25/2046	6. *
..07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.519% 12/25/46	09/01/2025	Paydown		53,262	53,262	45,472	45,081		8,181		8,181		53,262				1,791	12/25/2046	1.A FM
..07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.692% 12/25/36	09/25/2025	Paydown		13,490	13,490	10,714	11,317		2,173		2,173		13,490				350	12/25/2036	1.A FM
..07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.772% 07/25/36	09/25/2025	Paydown		6,695	(9,773)	(4,338)	(4,431)		11,126		11,126		6,695				521	07/25/2036	1.A FM
..07401L-AS-2	Bear Stearns Mortgage Funding BSMF 2006-AR1 2B1 4.872% 08/25/36	09/25/2025	Paydown			116,031												1,897	08/25/2036	6. *
..07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 4.672% 02/25/37	09/25/2025	Paydown		144,936	144,936	126,236	136,317		8,619		8,619		144,936				3,352	02/25/2037	1.A FM
..07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.632% 03/25/37	09/25/2025	Paydown		28,603	28,603	10,950	11,688		16,915		16,915		28,603				635	03/25/2037	1.A FM
..07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.572% 04/25/37	09/25/2025	Paydown		54,061	54,061	50,136	49,955		4,107		4,107		54,061				1,389	04/25/2037	1.A FM
..07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A 4.712% 08/25/37	09/25/2025	Paydown		9,268	9,268	7,484	7,569		1,699		1,699		9,268				298	08/25/2037	1.A FM
..07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A 4.712% 08/25/37	09/25/2025	Paydown		4,646	4,646	4,457	4,455		191		191		4,646				157	08/25/2037	1.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.965% 12/26/46	09/01/2025	Paydown		3,709	3,707	3,217	3,152		558		558		3,709				114	12/26/2046	2.C FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.965% 12/26/46	08/01/2025	Paydown		2,441	2,440	2,117	2,074		367		367		2,441				62	12/26/2046	3.A FM
..07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 3.965% 12/26/46	09/01/2025	Paydown		4,226	4,224	3,730	3,653		573		573		4,226				121	12/26/2046	3.B FM
..07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 6.369% 02/22/35	09/01/2025	Paydown		2,642	2,642	2,443	2,567		75		75		2,642				112	02/22/2035	1.A FM
..07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.748% 05/20/45	09/22/2025	Paydown		11,958	11,959	8,980	7,193		4,765		4,765		11,958				427	05/20/2045	1.A FM
..07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.748% 05/20/45	07/21/2025	Paydown		5,617	5,617	4,218	3,378		2,238		2,238		5,617				165	05/20/2045	1.A FM
..10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60	09/01/2025	Paydown		6,457	6,457	5,489	6,232		225		225		6,457				42	03/25/2060	1.A
..10569K-AC-1	BRAVO Residential Funding Trus BRAVO 2024-NQM2 A3 6.589% 02/25/64	09/01/2025	Paydown		226,803	226,803	228,642			(1,839)		(1,839)		226,803				4,646	02/25/2064	1.A
..12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 4.392% 04/25/37	09/25/2025	Paydown		42,424	42,424	26,500	26,500		15,924		15,924		42,424				443	04/25/2037	1.A FM
..12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.612% 04/25/37	09/25/2025	Paydown		34,543	34,543	21,339	21,339		13,204		13,204		34,543				361	04/25/2037	1.A FM
..12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 4.392% 11/25/36	09/25/2025	Paydown		18,483	18,483	8,405	8,405		10,078		10,078		18,483				194	11/25/2036	1.A FM
..12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.492% 10/25/36	09/25/2025	Paydown		19,728	19,728	13,264	13,149		6,579		6,579		19,728				205	10/25/2036	1.A FM
..12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.647% 01/25/33	09/25/2025	Paydown		9,317	9,317	8,247	8,566		1,147	396	751		9,317				140	01/25/2033	1.A FM
..12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 4.962% 08/25/35	09/25/2025	Paydown			(101)	(73)	(78)		78		78						1	08/25/2035	1.A FM
..1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 3.279% 02/25/37	09/25/2025	Paydown		303,430	303,430	111,898	104,609		198,822		198,822		303,430				2,322	02/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36	09/01/2025	Paydown			(3,213)												22	12/25/2036	6. FE
1248P1-AA-2	Credit-Based Asset Servicing a CBASS 2006-CB8 A1 4.552% 10/25/36	09/25/2025	Paydown		221,936	221,936	198,355			23,581		23,581		221,936				2,497	10/25/2036	1.A FM
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.692% 07/25/36	09/25/2025	Paydown		45,307	45,307	41,184	41,806		3,502		3,502		45,307				2,552	07/25/2036	1.A FM
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.692% 07/25/36	07/25/2025	Paydown		11,469	11,469	10,425	10,582		886		886		11,469				318	07/25/2036	1.A FM
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 1.516% 07/25/36	09/01/2025	Paydown				8,218	1,965	2,110	(4,075)		(1,965)						742	07/25/2036	6. FE
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37	08/01/2025	Paydown		338	314	199	164		174		174		338				15	02/25/2037	4.A FM
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.672% 04/25/37	09/25/2025	Paydown		642	567	198	176		466		466		642				37	04/25/2037	1.A FM
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36	08/01/2025	Paydown			89	52	48		(48)		(48)						4	12/25/2036	1.A FM
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36	08/01/2025	Paydown			93	54	50		(50)		(50)						4	12/25/2036	1.A FM
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37	09/01/2025	Paydown		8,058	29,320	17,656	14,881		(6,823)		(6,823)		8,058				1,175	02/25/2037	1.A FM
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.076% 02/25/37	09/01/2025	Paydown															72	02/25/2037	5.A FE
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37	07/01/2025	Paydown			(51)	(28)	(23)		23		23						2	03/25/2037	1.A FM
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37	07/01/2025	Paydown			(21)	(10)	(9)		9		9						1	03/25/2037	1.A FM
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4 5.750% 06/25/37	08/01/2025	Paydown			1,215	879	630		(630)		(630)						49	06/25/2037	1.A FM
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12 5.500% 06/25/37	08/01/2025	Paydown			242	172	121		(121)		(121)						9	06/25/2037	1.A FM
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37	09/01/2025	Paydown		6,511	5,617	4,138	2,979		3,532		3,532		6,511				296	05/25/2037	1.A FM
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37	08/01/2025	Paydown			24	15	13		(13)		(13)						1	07/25/2037	1.A FM
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4 6.000% 01/25/38	07/01/2025	Paydown			167	93	79		(79)		(79)						5	01/25/2038	1.A FM
12545A-AV-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A20 2.000% 01/25/38	07/01/2025	Paydown						1	(1)									01/25/2038	6. *
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19 6.000% 07/25/37	09/01/2025	Paydown		8,021	9,538	5,006	4,327		3,694		3,694		8,021				410	07/25/2037	1.A FM
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37	09/01/2025	Paydown		3,901	5,711	4,938	4,971		(1,070)		(1,070)		3,901				224	01/25/2037	1.A FM
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37	09/01/2025	Paydown		3,662	5,360	4,635	4,666		(1,004)		(1,004)		3,662				210	01/25/2037	1.A FM
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36	09/01/2025	Paydown		20,203	23,690	21,209	21,343		(1,140)		(1,140)		20,203				994	11/25/2036	1.A FM
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37	09/01/2025	Paydown		3,061	7,241	4,003	4,001		(940)		(940)		3,061					05/25/2037	1.A FM
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37	09/01/2025	Paydown		6,097	9,980	9,069	9,317		(3,220)		(3,220)		6,097				374	03/25/2037	3.C FM
12571D-AC-9	CIM Trust 2025-I1 CIM 2025-I1 A3 6.060% 10/25/69	09/01/2025	Paydown		1,105,305	1,105,305	1,105,283	932,138		(486)		(486)		1,105,305				24,272	10/25/2069	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45	09/01/2025	Paydown				154	154		(154)		(154)						1,546	05/25/2045	1.F FE
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.638% 07/27/36	08/01/2025	Paydown			(191)	(60)	(47)		48		48						1	07/27/2036	1.A FM
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58	09/01/2025	Paydown			13,852	13,852	13,118	734	(13,852)		(13,118)						1,440	07/25/2058	6. *
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49	09/02/2025	Paydown															86	07/25/2049	6. *
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50	09/01/2025	Paydown		91,061	91,061	85,233	86,117		4,944		4,944		91,061				1,207	02/25/2050	1.A
126379-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 4.672% 06/25/37	09/25/2025	Paydown		7,729	7,729				7,729		7,729		7,729				249	06/25/2037	6. *
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38	09/01/2025	Paydown		3,381	(20,704)	(8)	(8)		3,390		3,390		3,381				680	03/25/2038	6. *
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.522% 04/25/37	08/25/2025	Paydown		424	424	241	231		193		193		424				12	04/25/2037	1.A FM
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37	08/25/2025	Paydown				39	39		(39)		(39)						17	04/25/2037	6. *
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.142% 10/26/35	09/01/2025	Paydown		354,434	354,434	335,415	334,518		19,917		19,917		354,434				14,707	10/26/2035	1.A FM
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1 0.010% 05/26/36	09/01/2025	Paydown			1,084													05/26/2036	6. *
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 2.783% 10/26/37	09/01/2025	Paydown		173,717	173,717	113,378	112,577		61,140		61,140		173,717				3,312	10/26/2037	1.A FM
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37	09/01/2025	Paydown		870	264				870		870		870				22	10/25/2037	1.A FM
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65	09/01/2025	Paydown		370,362	370,362	341,844	346,113		24,248		24,248		370,362				5,203	05/25/2065	1.A FE
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60	09/01/2025	Paydown				51,251	50,462		(50,462)		(50,462)						11,645	01/25/2060	6. *
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.505% 01/25/60	09/01/2025	Paydown				65,334	58,129		(58,129)		(58,129)						18,045	01/25/2060	6. *
126405-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60	09/01/2025	Paydown				4,173	4,011	162	(4,173)		(4,011)						139	01/25/2060	6. *
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35	09/01/2025	Paydown		83,909	82,860	55,115	52,902		31,008		31,008		83,909				3,392	10/26/2035	1.A FM
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 5.993% 06/26/36	09/01/2025	Paydown		125,434	125,434	120,881	120,327		5,107		5,107		125,434				4,824	06/26/2036	1.A FM
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37	07/01/2025	Paydown		8,406	8,406	8,298	8,362		44		44		8,406				172	03/27/2037	1.A FM
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.410% 11/27/35	09/01/2025	Paydown		281,457	270,144	253,651	247,148		34,310		34,310		281,457				8,825	11/27/2035	1.A FM
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.294% 02/27/47	09/01/2025	Paydown		28,724	28,729	25,048	25,235		3,489		3,489		28,724				775	02/27/2047	4.A FM
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.182% 07/28/36	08/01/2025	Paydown		69,543	69,543	40,463	22,647		32,706		32,706		69,543				1,735	07/28/2036	1.A FM
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 2.841% 10/27/37	09/01/2025	Paydown		239,737	239,737	175,573	177,628		62,109		62,109		239,737				4,570	10/27/2037	1.A FM
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.402% 02/27/37	09/01/2025	Paydown		51,254	45,483	38,893	39,637		11,616		11,616		51,254				2,028	02/27/2037	1.A FM
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35	09/01/2025	Paydown		107,973	107,973	96,701	95,540		12,432		12,432		107,973				3,090	09/27/2035	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.399% 07/27/36	09/01/2025	Paydown		85,226	97,120	80,489	80,419		4,806		4,806		85,226				3,037	07/27/2036	1.A FM
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC 0.000% 03/27/47	09/01/2025	Paydown						9	(9)									03/27/2047	6. *
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.694% 06/26/36	09/01/2025	Paydown		11,825	9,833	8,649	8,161		3,665		3,665		11,825				434	06/26/2036	1.A FM
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 2.841% 10/26/37	09/01/2025	Paydown		50,774	50,774	36,546	36,925		13,850		13,850		50,774				968	10/26/2037	1.A FM
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43	09/01/2025	Paydown				13	13		(13)		(13)						124	03/25/2043	1.A FE
12646J-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.474% 03/25/43	09/01/2025	Paydown				102	102		(102)		(102)						885	03/25/2043	1.A FE
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43	09/01/2025	Paydown				37	37		(37)		(37)						506	04/25/2043	1.F FE
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS 0.232% 04/25/43	09/01/2025	Paydown															2	04/25/2043	1.F FE
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.227% 07/25/28	09/01/2025	Paydown				1	1		(1)		(1)						1,384	07/25/2028	1.A FE
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28	09/01/2025	Paydown				3,823	3,823		(3,823)		(3,823)						2,080	07/25/2028	1.F FE
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.054% 08/25/43	09/01/2025	Paydown				1	1		(1)		(1)						373	08/25/2043	1.A FE
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44	09/01/2025	Paydown				20	20		(20)		(20)						266	04/25/2044	1.F FE
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 4.449% 02/27/36	09/29/2025	Paydown		30,755	30,749	30,391	13,204		17,552		17,552		30,755				995	02/27/2036	1.A FM
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35	09/01/2025	Paydown		28,375	28,375	27,601	27,825		550		550		28,375				525	12/27/2035	1.A FM
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44	09/01/2025	Paydown				9	9		(9)		(9)						127	07/25/2044	1.F FE
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44	09/01/2025	Paydown				16	16		(16)		(16)						160	12/25/2044	1.A FE
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44	09/01/2025	Paydown				1	1		(1)		(1)						46	12/25/2044	1.A FE
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44	09/01/2025	Paydown				128	128		(128)		(128)						1,823	12/25/2044	1.F FE
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.391% 01/25/45	09/01/2025	Paydown				25	25		(25)		(25)						523	01/25/2045	1.A FE
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45	09/01/2025	Paydown				53	53		(53)		(53)						643	01/25/2045	1.F FE
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30	09/01/2025	Paydown				44,819	44,819		(44,819)		(44,819)							04/27/2030	6. *
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45	09/01/2025	Paydown				3	3		(3)		(3)						48	02/25/2045	1.A FE
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45	09/01/2025	Paydown				17	17		(17)		(17)						225	02/25/2045	1.F FE
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.294% 03/25/45	09/01/2025	Paydown				4	4		(4)		(4)						181	03/25/2045	1.A FE
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45	09/01/2025	Paydown				13	13		(13)		(13)						174	03/25/2045	1.F FE
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.391% 11/25/45	09/01/2025	Paydown				7	7		(7)		(7)						169	11/25/2045	1.A FE

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30	09/01/2025	Paydown				13	13		(13)		(13)							10/25/2030	1.A FE
..12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57	09/01/2025	Paydown		1,663	1,663	1,447	1,438		225		225		1,663				45	08/01/2057	1.A FE
..12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57	09/01/2025	Paydown															172	08/01/2057	6. *
..12653T-CB-5	CSMC 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48	08/01/2025	Paydown			6,492,665												354	02/25/2048	6. *
..12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57	09/01/2025	Paydown			3,026	2,879	2,882		(2,882)		(2,882)						212	09/25/2057	1.A Z
..12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61	09/03/2025	Paydown			10,510	8,159	7,921	239	(8,159)		(7,920)						764	10/27/2061	6. *
..12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61	09/01/2025	Paydown				1	1		(1)		(1)						8,085	10/25/2061	6. *
..12660L-AA-7	CSMC 2021-NQM3 CSMC 2021-NQM3 A1 1.015% 04/25/66	09/01/2025	Paydown		120,721	120,721	102,952			17,769		17,769		120,721				254	04/25/2066	1.A FE
..12660L-AC-3	CSMC 2021-NQM3 CSMC 2021-NQM3 A3 1.632% 04/25/66	09/01/2025	Paydown		251,270	251,270	218,134			33,136		33,136		251,270				829	04/25/2066	1.C FE
..12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67	09/01/2025	Paydown				239	220		(220)		(220)						63	03/25/2067	6. *
..12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67	09/02/2025	Paydown				20,870	20,870		(20,870)		(20,870)						2,551	03/25/2067	6. *
..12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56	09/01/2025	Paydown				1,779	1,758		(1,758)		(1,758)						378	07/25/2056	6. *
..12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.647% 05/25/37	09/25/2025	Paydown			(25,702)	(19,399)	(19,625)	(697)	20,322		19,625						499	05/25/2037	6. FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.267% 10/25/46	07/01/2025	Paydown		260,657	259,111	250,197	270,984		(10,327)		(10,327)		260,657				6,305	10/25/2046	4.A FM
..12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.267% 10/25/46	09/01/2025	Paydown		388,699	377,860	364,861	395,174		(6,475)		(6,475)		388,699				11,424	10/25/2046	4.B FM
..126670-AF-5	CWABS Asset-Backed Certificate CWL 2005-10 AF6 4.132% 02/25/36	09/01/2025	Paydown		106	106	104	106						106				4	02/25/2036	1.A FM
..126670-CK-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36	09/01/2025	Paydown		47,781	47,781	36,096	43,516		4,265		4,265		47,781				1,217	02/25/2036	1.A FM
..126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.224% 02/20/36	09/01/2025	Paydown		61,533	61,867	56,139	61,723		(191)		(191)		61,533				2,018	02/20/2036	5.A FM
..126670-TG-3	CWABS Asset-Backed Certificate CWL 2006-1 AF5 4.425% 07/25/36	09/01/2025	Paydown		154,465	154,465	143,968			10,497		10,497		154,465				1,053	07/25/2036	1.A FM
..126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 4.827% 08/25/36	08/25/2025	Paydown			(16,601)	(13,783)	(13,894)		13,894		13,894						347	08/25/2036	1.A FM
..126671-6K-7	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1 5.127% 08/25/34	08/25/2025	Paydown		10,904	10,904	10,407	11,075		(170)		(170)		10,904				367	08/25/2034	1.A FM
..126671-Z3-3	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2 5.097% 03/25/34	09/25/2025	Paydown		35,333	35,333	32,925	37,143		(1,810)		(1,810)		35,333				1,068	03/25/2034	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.022% 11/25/35	08/25/2025	Paydown			(826)	(502)	(519)		519		519						20	11/25/2035	1.A FM
..126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.022% 11/25/35	08/25/2025	Paydown			(258)	(218)	(220)		220		220						6	11/25/2035	4.B FM
..126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 5.649% 10/25/34	09/01/2025	Paydown		70,701	70,701	70,321	70,083		617		617		70,701				1,915	10/25/2034	1.A FM
..126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-0 2A 4.545% 02/15/34	09/15/2025	Paydown		2,660	2,660	1,889	2,018		643		643		2,660				81	02/15/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.172% 08/25/35	09/25/2025	Paydown			(56,446)	(27,658)	(34,355)		34,355		34,355						617	08/25/2035	1.A FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.172% 08/25/35	08/25/2025	Paydown			(17,649)	(12,445)	(12,868)		12,868		12,868						192	08/25/2035	4.C FM
..126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.172% 08/25/35	09/25/2025	Paydown			38	27	28		(28)		(28)						1	08/25/2035	5.A FM
..12667F-2J-3	Alternative Loan Trust 2005-1C CWALT 2005-1CB 1A3 5.500% 03/25/35	09/01/2025	Paydown		226,763	226,806	220,852			5,911		5,911		226,763				1,256	03/25/2035	1.A FM
..12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35	09/01/2025	Paydown		89,063	89,063	83,453	83,509		5,554		5,554		89,063				3,249	02/25/2035	1.A FM
..12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.722% 03/01/38	09/25/2025	Paydown		30,580	30,368	20,685	20,684		9,896		9,896		30,580				1,004	03/01/2038	1.A FM
..12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.722% 03/01/38	09/25/2025	Paydown		24,785	24,614	16,859	16,816		7,969		7,969		24,785				814	03/01/2038	1.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	09/01/2025	Paydown		53,430	53,367	50,333	48,134		5,296		5,296		53,430				1,332	04/25/2035	2.A FM
..12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35	07/01/2025	Paydown		19,302	19,185	18,094	17,304		1,998		1,998		19,302				355	04/25/2035	2.B FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	09/01/2025	Paydown		194	194	187	172		22		22		194				7	04/25/2035	1.A FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	09/01/2025	Paydown		3,557	3,557	3,487	3,196		361		361		3,557				147	04/25/2035	1.C FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	08/01/2025	Paydown		4,587	4,577	4,487	4,113		474		474		4,587				168	04/25/2035	1.D FM
..12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35	07/01/2025	Paydown		2,942	2,924	2,867	2,628		314		314		2,942				95	04/25/2035	1.E FM
..12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35	09/01/2025	Paydown		30,511	30,434	27,029	25,313		5,198		5,198		30,511				1,129	04/25/2035	1.A FM
..12667F-5W-1	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1 4.672% 04/25/35	09/25/2025	Paydown		42,031	42,031	32,645	32,943		9,290	202	9,088		42,031				1,351	04/25/2035	1.A FM
..12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.772% 04/25/35	09/25/2025	Paydown		9,447	8,946	5,012	3,821		5,626		5,626		9,447				339	04/25/2035	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.750% 04/25/34	09/01/2025	Paydown			(19,339)	(6,189)	(7,111)		7,111		7,111						2,344	04/25/2034	1.A FM
..12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.750% 04/25/34	09/01/2025	Paydown			(6,030)	(5,125)	(5,152)		5,152		5,152						731	04/25/2034	5.B FM
..12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.159% 09/25/34	09/01/2025	Paydown		122,186	122,186	119,069	119,065		3,120		3,120		122,186				4,535	09/25/2034	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	09/01/2025	Paydown		27,666	21,777	21,259			6,407		6,407		27,666				827	02/25/2035	1.A FM
..12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35	09/01/2025	Paydown		37,386	29,428	29,127	29,900		7,486		7,486		37,386				1,734	02/25/2035	2.C FM
..12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 5.997% 10/25/34	07/25/2025	Paydown			(492)	(418)	(422)		422		422						11	10/25/2034	1.A FM
..12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34	09/01/2025	Paydown		33,945	33,526	29,024	28,846		5,100		5,100		33,945				1,213	12/25/2034	1.A FM
..12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35	09/01/2025	Paydown		121,067	107,216	96,976	95,586		25,481		25,481		121,067				2,864	03/25/2035	1.A FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	09/01/2025	Paydown		8,876	8,876	7,112	6,659		2,217		2,217		8,876				365	09/25/2035	1.B FM
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	08/01/2025	Paydown		8,625	9,964	7,984	7,476		1,149		1,149		8,625				365	09/25/2035	1.D FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35	07/01/2025	Paydown		13,493	12,304	9,858	9,231		4,262		4,262		13,493				464	09/25/2035	1.F FM
..12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 4.932% 10/25/35	09/25/2025	Paydown		32,776	32,776	24,043	21,829		10,947		10,947		32,776				1,048	10/25/2035	1.A FM
..12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35	08/01/2025	Paydown		31,408	28,805	19,569	18,286		13,122		13,122		31,408				1,140	10/25/2035	1.A FM
..12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35	08/08/2025	ACRA RE II Surplus AAM		4,512,871	6,904,796	4,690,961	4,383,347		(141,724)		(141,724)		4,241,623		271,248	271,248	260,401	10/25/2035	1.A FM
..12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 3.927% 10/25/35	09/01/2025	Paydown		8,037	9,408	8,311	8,692		(656)		(656)		8,037				252	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	09/01/2025	Paydown		11,086	10,818	9,050	7,845		3,241		3,241		11,086				439	10/25/2035	1.A FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	09/01/2025	Paydown		1,759	1,719	1,626	1,380		380		380		1,759				77	10/25/2035	2.B FM
..12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35	08/01/2025	Paydown		4,762	4,645	4,395	3,728		1,034		1,034		4,762				181	10/25/2035	2.C FM
..12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2 5.500% 10/25/35	09/01/2025	Paydown		1,357	1,324	1,225	1,156		201		201		1,357				51	10/25/2035	4.C FM
..12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35	09/25/2025	Paydown				87	87		(87)		(87)						32	10/25/2035	5.A FE
..12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35	09/01/2025	Paydown		19,521	19,050	16,369	14,380		5,142		5,142		19,521				740	10/25/2035	1.A FM
..12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35	09/01/2025	Paydown		8,495	8,476	7,766	7,491		1,004		1,004		8,495				308	05/25/2035	1.A FM
..12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 4.822% 05/25/35	09/25/2025	Paydown		33,865	33,478	24,568	24,744		9,246	125	9,121		33,865				1,123	05/25/2035	1.A FM
..12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.772% 05/25/35	09/25/2025	Paydown		28,471	27,974	22,822	23,137		5,334		5,334		28,471				945	05/25/2035	1.A FM
..12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 4.972% 07/25/35	09/25/2025	Paydown		3,719	3,726	2,623	2,297		1,422		1,422		3,719				80	07/25/2035	1.A FM
..12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35	09/01/2025	Paydown		937	939	734	644		293		293		937				35	07/25/2035	1.A FM
..12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.772% 06/25/35	09/25/2025	Paydown		1,990	1,998	1,453	1,438		551		551		1,990				64	06/25/2035	1.A FM
..12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 5.553% 08/25/35	09/01/2025	Paydown		17,648	17,648	16,285	16,053		1,595		1,595		17,648				567	08/25/2035	1.A FM
..12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35	09/01/2025	Paydown			170	104	99		(99)		(99)						12	06/25/2035	1.A FM
..12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.752% 06/25/35	09/25/2025	Paydown		89,160	89,160	82,130	81,677		7,483		7,483		89,160				3,009	06/25/2035	1.A FM
..12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.792% 07/25/35	09/25/2025	Paydown		44,846	44,846	40,163	40,085		4,761		4,761		44,846				1,314	07/25/2035	1.A FM
..12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35	09/01/2025	Paydown		2,041	2,041	1,238	1,181		860		860		2,041				75	08/25/2035	1.A FM
..12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35	09/01/2025	Paydown		9,040	9,251	8,148	6,977		2,063		2,063		9,040				331	07/25/2035	1.A FM
..12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 5.463% 07/20/35	09/01/2025	Paydown		17,210	16,164	10,881	11,490		5,721		5,721		17,210				610	07/20/2035	1.A FM
..12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.772% 07/25/35	09/25/2025	Paydown		4,568	4,568	3,472	3,467		1,101		1,101		4,568				145	07/25/2035	1.A FM
..12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 4.892% 08/25/35	09/25/2025	Paydown		272,992	272,147	233,539	244,859		28,134		28,134		272,992				6,990	08/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35	09/01/2025	Paydown		30,045	30,927	29,535	28,505		1,540		1,540		30,045				1,027	08/25/2035	3.A FM
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.772% 09/25/35	09/25/2025	Paydown		35,593	35,371	23,409	18,276		17,317		17,317		35,593				1,198	09/25/2035	1.A FM
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.672% 09/25/35	09/25/2025	Paydown		30,345	30,345	20,736	15,908		14,436		14,436		30,345				997	09/25/2035	1.A FM
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.672% 08/25/35	09/25/2025	Paydown		24,336	583	302	293		24,043		24,043		24,336				1,536	08/25/2035	1.A FM
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.022% 08/25/35	09/25/2025	Paydown		32,187	31,733	20,174	19,576		12,611		12,611		32,187				1,133	08/25/2035	1.A FM
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.832% 08/25/35	09/25/2025	Paydown		18,089	18,089	16,551	16,549		1,541		1,541		18,089				594	08/25/2035	1.A FM
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 4.832% 08/25/35	07/25/2025	Paydown		43,062	43,062	39,399	39,394		3,668		3,668		43,062				1,176	08/25/2035	1.A FM
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.617% 05/25/37	08/25/2025	Paydown			(102,253)	(34,766)	(43,525)		43,525		43,525						1,886	05/25/2037	1.A FM
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 4.872% 01/25/36	09/25/2025	Paydown		159,830	159,830	141,413	137,934		21,896		21,896		159,830				3,493	01/25/2036	1.A FM
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.812% 02/25/36	09/25/2025	Paydown		80,252	79,541	64,185	64,690		15,562		15,562		80,252				2,165	02/25/2036	1.A FM
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35	09/01/2025	Paydown		40,239	39,779	31,402	32,497		7,741		7,741		40,239				1,437	12/25/2035	1.A FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	09/01/2025	Paydown		41,808	40,799	32,067	27,934		13,874		13,874		41,808				1,584	10/25/2035	1.A FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	09/01/2025	Paydown		2,608	2,548	2,357	2,026		582		582		2,608				109	10/25/2035	2.A FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	08/01/2025	Paydown		3,754	3,898	3,605	3,099		656		656		3,754				143	10/25/2035	2.B FM
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35	07/01/2025	Paydown		3,304	2,988	2,764	2,375		929		929		3,304				114	10/25/2035	2.C FM
12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 4.972% 11/25/35	09/25/2025	Paydown		2,926	2,926	1,770	1,694		1,232		1,232		2,926				100	11/25/2035	1.A FM
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 4.890% 11/20/35	09/22/2025	Paydown		382,825	294,153	266,910	272,995		109,829		109,829		382,825				15,960	11/20/2035	1.A FM
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 4.850% 11/20/35	09/22/2025	Paydown		19,238	19,238	14,460	15,556		3,681		3,681		19,238				501	11/20/2035	1.A FM
12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35	09/01/2025	Paydown		975	86,119	64,541	51,351		(50,376)		(50,376)		975				2,964	11/25/2035	1.A FM
12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.672% 11/25/35	09/25/2025	Paydown		20,681	20,511	14,379	11,851		8,830		8,830		20,681				695	11/25/2035	1.A FM
12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.732% 11/25/35	09/25/2025	Paydown		12,862	12,862	11,415	11,436		1,426		1,426		12,862				380	11/25/2035	1.A FM
12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 6.193% 11/25/35	09/01/2025	Paydown		12,232	13,240	10,855	14,020		(1,789)		(1,789)		12,232				239	11/25/2035	5.A FM
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.052% 11/25/35	09/25/2025	Paydown		391	49	11	24	28	339		367		391				16	11/25/2035	6. FM
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35	09/01/2025	Paydown		2,444	2,451	1,956	1,367		1,077		1,077		2,444				79	11/25/2035	1.A FM
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.772% 11/25/35	09/25/2025	Paydown		45,058	44,689	34,252	28,919		16,139		16,139		45,058				1,858	11/25/2035	1.A FM
12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 5.653% 11/25/35	09/01/2025	Paydown		81,749	88,489	73,205	74,396		7,354		7,354		81,749				2,298	11/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35	09/01/2025	Paydown		11,086	10,775	9,190	8,246		2,840		2,840		11,086				413	11/25/2035	1.A FM
..12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35	09/01/2025	Paydown		126,599	141,833	82,937	8,530		43,450	763	42,687		126,599				3,695	12/25/2035	1.A FM
..12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 4.890% 11/20/35	09/22/2025	Paydown		43,185	43,185	39,709	39,701		3,483		3,483		43,185				1,271	11/20/2035	1.A FM
..12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.291% 11/20/35	09/22/2025	Paydown		314	276	72	72		242		242		314				10	11/20/2035	1.A FM
..12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 5.153% 12/25/35	09/01/2025	Paydown		23,811	23,811	22,206	22,377		1,435		1,435		23,811				303	12/25/2035	1.A FM
..12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 4.893% 12/25/35	09/01/2025	Paydown		12,846	12,720	10,496	11,616		1,230		1,230		12,846				255	12/25/2035	1.A FM
..12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35	09/01/2025	Paydown		106,418	105,203	91,079	91,057		15,361		15,361		106,418				3,799	12/25/2035	1.A FM
..12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.072% 12/25/35	09/25/2025	Paydown		43,755	43,255	35,308	35,312		8,443		8,443		43,755				1,488	12/25/2035	1.A FM
..12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 4.832% 02/25/37	09/25/2025	Paydown		223,275	223,275	191,512			31,763		31,763		223,275				2,361	02/25/2037	1.A FM
..12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.672% 02/25/36	09/25/2025	Paydown		52,244	51,280	18,783	18,456		33,788		33,788		52,244				3,018	02/25/2036	1.A FM
..12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	09/01/2025	Paydown			31	18	17		(17)		(17)						1	02/25/2036	1.E FM
..12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	08/01/2025	Paydown		34,315	32,152	18,721	17,730		16,586		16,586		34,315				1,440	02/25/2036	2.A FM
..12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36	07/01/2025	Paydown		24,375	12,080	7,034	6,661		17,714		17,714		24,375				1,186	02/25/2036	2.C FM
..12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	09/01/2025	Paydown		1,741	1,718	1,602	1,444		297		297		1,741				69	02/25/2036	1.A FM
..12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36	07/01/2025	Paydown		438	428	399	360		78		78		438				14	02/25/2036	1.B FM
..12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.372% 02/25/36	09/25/2025	Paydown		56,165	55,304	40,980	40,239		15,925		15,925		56,165				2,166	02/25/2036	1.A FM
..12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36	09/01/2025	Paydown		7,620	4,174	3,159	2,468		5,151		5,151		7,620				368	02/25/2036	1.A FM
..12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36	09/01/2025	Paydown		2,020	1,107	650	606		1,414		1,414		2,020				98	02/25/2036	1.A FM
..12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36	09/01/2025	Paydown		34,869	34,035	32,170	32,772		2,097		2,097		34,869				1,434	02/25/2036	4.A FM
..12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	09/01/2025	Paydown		4,181	4,182	3,640	3,193		988		988		4,181				100	02/25/2036	3.A FM
..12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36	07/01/2025	Paydown		883	848	738	647		236		236		883				17	02/25/2036	3.B FM
..12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36	09/01/2025	Paydown		23,104	22,944	17,927	16,950		6,154		6,154		23,104				852	02/25/2036	1.A FM
..12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.672% 03/25/36	09/25/2025	Paydown			(34)	(12)	(12)		12		12						1	03/25/2036	1.A FM
..12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36	09/01/2025	Paydown			(94)	(47)	(48)		48		48						2	04/25/2036	1.A FM
..12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	07/01/2025	Paydown			4	3	3		(3)		(3)							04/25/2036	5.B FM
..12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36	09/01/2025	Paydown			(35)	(21)	(24)		24		24						2	04/25/2036	5.C FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 4.972% 04/25/36	09/25/2025	Paydown		1	(115)	(46)	(45)		45		45		1				6	04/25/2036	1.A FM
..12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36	09/01/2025	Paydown		1	(55)	(33)	(28)		28		28		1				3	04/25/2036	1.A FM
..12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36	09/01/2025	Paydown		4	(539)	(327)	(272)		277		277		4				31	04/25/2036	1.A FM
..12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36	09/01/2025	Paydown		3,859	3,859	3,399	3,229		630		630		3,859				158	04/25/2036	2.C FM
..12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36	08/01/2025	Paydown		10,681	10,681	9,409	8,939		1,742		1,742		10,681				366	04/25/2036	3.A FM
..12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36	09/01/2025	Paydown		1,249	1,249	1,213	1,094		155		155		1,249				28	04/25/2036	4.A FM
..12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.672% 05/25/36	09/25/2025	Paydown		30,468	31,178	21,163	21,720		8,748		8,748		30,468				993	05/25/2036	1.A FM
..12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 4.972% 04/25/36	09/25/2025	Paydown		2,175	(1,055)	(420)	(444)		2,608	(11)	2,619		2,175				27	04/25/2036	1.A FM
..12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 4.972% 04/25/36	07/25/2025	Paydown		1,230	1,200	478	506		737	12	725		1,230				36	04/25/2036	1.A FM
..12668B-TK-9	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7 6.000% 04/25/36	09/01/2025	Paydown		5,680	243	193	126		5,553		5,553		5,680				451	04/25/2036	1.A FM
..12668B-UA-9	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10 5.500% 05/25/36	09/01/2025	Paydown		20,417	20,893	20,816	19,998		419		419		20,417				469	05/25/2036	4.B FM
..12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36	09/01/2025	Paydown		12,779	12,201	6,420	4,772		8,007		8,007		12,779				530	05/25/2036	1.A FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	09/01/2025	Paydown			(48)	(38)	(27)		27		27						2	05/25/2036	1.A FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	08/01/2025	Paydown		60	58	46	33		27		27		60				2	05/25/2036	1.C FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	08/01/2025	Paydown		4,264	4,147	3,307	2,335		1,930		1,930		4,264				174	05/25/2036	1.D FM
..12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36	07/01/2025	Paydown			(28)	(23)	(16)		16		16						1	05/25/2036	1.G FM
..12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.622% 05/25/36	09/25/2025	Paydown		4,015	3,833	1,620	1,579		2,435		2,435		4,015				133	05/25/2036	1.A FM
..12668B-ZB-2	Alternative Loan Trust 2006-13 CWALT 2006-13T1 A1 6.000% 05/25/36	08/01/2025	Paydown		29,062	27,577	13,099			15,963		15,963		29,062				167	05/25/2036	1.A Z
..126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.772% 05/25/36	09/25/2025	Paydown		9,049	9,529	3,061	2,737		6,312		6,312		9,049				340	05/25/2036	1.A FM
..126694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6 6.000% 05/25/36	09/01/2025	Paydown		376	397	287	268		108		108		376				10	05/25/2036	1.A FM
..126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 4.572% 05/25/36	09/25/2025	Paydown		1,948	2,051	713	649		1,299		1,299		1,948				70	05/25/2036	1.A FM
..126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.485% 05/20/36	09/01/2025	Paydown		7,973	15,503	14,199	14,219		(6,246)		(6,246)		7,973				434	05/20/2036	1.A FM
..126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 4.595% 10/20/35	09/01/2025	Paydown		1,672	1,672	1,491	1,704		(32)		(32)		1,672				54	10/20/2035	1.A FM
..126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.563% 04/20/36	09/01/2025	Paydown		16,863	16,863	13,934	14,222		2,640		2,640		16,863				510	04/20/2036	1.A FM
..126694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7 19.525% 10/25/35	07/25/2025	Paydown		315	315	220	223		92		92		315				13	10/25/2035	1.A FM
..126694-FD-5	CHL Mortgage Pass-Through Trus CWHL 2005-20 A6 5.500% 10/25/35	09/01/2025	Paydown		27,662	27,005	17,543			10,119		10,119		27,662				157	10/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36	09/01/2025	Paydown		882	756	413	441		460	20	440		882				38	04/25/2036	1.A FM
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.672% 09/25/35	09/25/2025	Paydown		111,433	111,433	94,294	94,294		17,139		17,139		111,433				3,903	09/25/2035	1.A FM
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.672% 09/25/35	07/25/2025	Paydown		56,678	56,678	47,961	47,961		8,717		8,717		56,678				1,626	09/25/2035	1.A FM
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 1.510% 09/25/35	09/01/2025	Paydown				29,506	17,524	13,321	(29,978)	867	(17,524)						2,226	09/25/2035	6. FE
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36	08/01/2025	Paydown			49	30	27		(27)		(27)						2	04/25/2036	2.C FM
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36	07/01/2025	Paydown			(10)	(6)	(5)		5		5							04/25/2036	3.A FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	09/01/2025	Paydown		93	93	78	54		38		38		93				4	11/25/2035	2.B FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	08/01/2025	Paydown		136	136	115	80		56		56		136				5	11/25/2035	2.C FM
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35	07/01/2025	Paydown		2,828	2,828	2,393	1,660		1,168		1,168		2,828				82	11/25/2035	3.A FM
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 5.147% 11/25/35	09/01/2025	Paydown		25,243	25,243	20,697	21,127		4,116		4,116		25,243				808	11/25/2035	1.A FM
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-OA5 1A2 4.872% 04/25/46	09/25/2025	Paydown		3,644	3,196	421	236		3,408		3,408		3,644				126	04/25/2046	5.C FM
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.527% 11/20/35	09/01/2025	Paydown		152,805	142,196	122,322	73,862		28,438		28,438		152,805				4,228	11/20/2035	1.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	09/01/2025	Paydown		4,254	3,947	3,586	2,859		1,396		1,396		4,254				171	11/25/2035	4.A FM
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35	08/01/2025	Paydown		424	413	375	299		125		125		424				15	11/25/2035	4.B FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	09/01/2025	Paydown		48,065	44,735	32,705	32,138		15,927		15,927		48,065				1,968	11/25/2035	4.A FM
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35	07/01/2025	Paydown		2,604	2,478	1,811	1,780		824		824		2,604				81	11/25/2035	4.B FM
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-OA5 3A2 4.872% 04/25/46	09/25/2025	Paydown		2,816	(2,459)	(639)	(553)		3,369		3,369		2,816				232	04/25/2046	1.A FM
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 4.922% 01/25/36	09/25/2025	Paydown		14,945	14,992	7,658	7,172		7,773		7,773		14,945				514	01/25/2036	1.A FM
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36	09/01/2025	Paydown		6,299	6,319	5,897	4,044		2,255		2,255		6,299				146	01/25/2036	1.A FM
126694-V9-6	Alternative Loan Trust 2006-OA CWALT 2006-OA2 X2 0.000% 05/20/46	09/01/2025	Paydown															12	05/20/2046	6. FE
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.629% 02/20/36	09/01/2025	Paydown		6,890	6,779	5,455	6,156		733		733		6,890				220	02/20/2036	1.A FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.629% 02/20/36	07/01/2025	Paydown		738	697	604	692		46		46		738				21	02/20/2036	1.E FM
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.629% 02/20/36	09/01/2025	Paydown		1,801	1,801	1,560	1,787		14		14		1,801				60	02/20/2036	1.F FM
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.629% 02/20/36	09/01/2025	Paydown		41,788	41,119	36,432	36,916		4,871		4,871		41,788				1,335	02/20/2036	1.A FM
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.936% 03/20/36	09/01/2025	Paydown		32,565	32,480	27,509	28,186		4,379		4,379		32,565				1,082	03/20/2036	1.A FM
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.546% 03/20/36	09/01/2025	Paydown		2,009	2,004	1,884	1,890		119		119		2,009				62	03/20/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.982% 03/20/36	09/01/2025	Paydown		9,419	9,419	8,465	8,452		967		967		9,419				312	03/20/2036	1.A FM
126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36	09/01/2025	Paydown		27,362	27,362	19,887	13,316		14,047		14,047		27,362				918	02/25/2036	1.A FM
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.871% 07/19/33	09/01/2025	Paydown		634	634	634	635		(1)		(1)		634				16	07/19/2033	1.A FM
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33	09/01/2025	Paydown		1,863	1,863	1,844	1,850		13		13		1,863				50	05/25/2033	1.A FM
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32	09/01/2025	Paydown			5,134	250											31	11/25/2032	1.A FM
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.858% 05/19/33	09/01/2025	Paydown		824	824	577	583		241		241		824				28	05/19/2033	3.B FM
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 5.072% 10/25/34	09/25/2025	Paydown		72,301	83,654	73,853	75,892		(3,591)		(3,591)		72,301				3,026	10/25/2034	1.A FM
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.213% 04/20/35	09/01/2025	Paydown		6,159	6,159	5,516	5,889		270		270		6,159				235	04/20/2035	1.A FM
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34	09/01/2025	Paydown		8,982	10,373	3,630	3,929		5,053		5,053		8,982				346	07/25/2034	1.A FM
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.362% 08/25/34	09/01/2025	Paydown		169,481	169,481	168,084	168,859		622		622		169,481				6,742	08/25/2034	1.A FM
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 5.347% 08/25/34	09/01/2025	Paydown		72,813	72,813	71,034	71,484		1,330		1,330		72,813				2,798	08/25/2034	1.A FM
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.072% 08/25/34	09/01/2025	Paydown		105,118	105,118	96,154	96,159		8,959		8,959		105,118				4,672	08/25/2034	1.A FM
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 5.378% 08/25/34	09/01/2025	Paydown		169,659	169,659	157,513	157,644		12,015		12,015		169,659				6,631	08/25/2034	1.A FM
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 12.766% 08/25/34	09/01/2025	Paydown			(1,451)	(18)	(18)		18		18						143	08/25/2034	6. FM
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34	09/01/2025	Paydown		6,749	6,749	3,982	4,423		2,326		2,326		6,749				262	04/25/2034	1.A FM
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34	09/01/2025	Paydown		1,277	1,277	1,243	1,250		27		27		1,277				47	03/25/2034	1.A FM
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	08/25/2025	Call 100.0000		3,000	3,000	3,025	3,021		(2)		(2)		3,019		(19)	(19)	138	06/25/2034	1.A FM
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34	09/25/2025	Call 100.0000		2,000	2,000	2,017	2,014		(1)		(1)		2,013		(13)	(13)	92	06/25/2034	1.A FM
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 5.072% 09/25/34	09/25/2025	Paydown		146,496	146,496	134,955	135,023		11,474		11,474		146,496				4,669	09/25/2034	1.A FM
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 5.072% 09/25/34	09/25/2025	Paydown		23,822	23,822	22,171	22,022		1,800		1,800		23,822				838	09/25/2034	1.A FM
12669F-X7-3	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A2 5.364% 09/25/34	09/01/2025	Paydown		187,996	187,996	176,236			11,760		11,760		187,996				4,468	09/25/2034	1.A FM
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 5.032% 09/25/34	09/25/2025	Paydown		10,803	10,803	10,492	10,533		270		270		10,803				381	09/25/2034	1.A FM
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 5.032% 09/25/34	07/25/2025	Paydown		28,996	28,996	28,163	28,271		725		725		28,996				878	09/25/2034	1.A FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.512% 11/25/34	09/01/2025	Paydown		4,645	4,613	3,614	4,585		60		60		4,645				136	11/25/2034	3.B FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.512% 11/25/34	09/01/2025	Paydown		719	714	565	715		3		3		719				21	11/25/2034	3.C FM
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.512% 11/25/34	09/01/2025	Paydown		3,620	3,595	2,898	3,658		(38)		(38)		3,620				106	11/25/2034	4.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.512% 11/25/34	09/01/2025	Paydown		1,916	1,903	1,575	1,979		(62)		(62)		1,916				56	11/25/2034	4.B FM
..12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 5.452% 11/20/34	09/01/2025	Paydown		14,727	14,727	12,923	13,290		1,438		1,438		14,727				584	11/20/2034	1.A FM
..12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34	09/01/2025	Paydown			10,309	48	88		(88)		(88)						132	12/25/2034	1.A FM
..12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34	09/01/2025	Paydown		31,265	25,881	6,470	8,883		22,382		22,382		31,265				1,341	12/25/2034	1.A FM
..12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 4.932% 02/25/35	09/25/2025	Paydown		17,292	17,292	16,136	16,265		1,027		1,027		17,292				560	02/25/2035	3.A FM
..12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 4.972% 02/25/35	09/25/2025	Paydown		59,073	59,073	55,301	55,311		3,761		3,761		59,073				1,807	02/25/2035	1.A FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 4.952% 03/25/35	07/25/2025	Paydown		77,079	75,692	57,014	75,768		1,312		1,312		77,079				2,590	03/25/2035	3.A FM
..12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 4.952% 03/25/35	09/25/2025	Paydown		5,220	5,220	3,932	5,225		(5)		(5)		5,220				208	03/25/2035	3.B FM
..12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 4.972% 02/25/35	09/25/2025	Paydown		12,773	12,773	9,692	9,212		3,561		3,561		12,773				387	02/25/2035	1.A FM
..12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.612% 06/25/35	09/25/2025	Paydown		152,391	152,391	143,382	143,574		8,817		8,817		152,391				5,163	06/25/2035	1.A FM
..12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 4.892% 03/25/35	09/25/2025	Paydown		49,935	49,935	46,517	46,886		3,049		3,049		49,935				1,589	03/25/2035	1.A FM
..12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 4.952% 03/25/35	09/25/2025	Paydown		9,498	12,576	11,965	12,390		(2,892)		(2,892)		9,498				407	03/25/2035	1.A FM
..12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 4.852% 03/25/35	09/25/2025	Paydown		30,178	30,178	26,390	26,077		4,101		4,101		30,178				977	03/25/2035	1.A FM
..12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 4.852% 04/25/35	09/25/2025	Paydown		73,519	73,519	67,851	68,038		5,481		5,481		73,519				2,228	04/25/2035	1.A FM
..12669G-WU-1	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A 5.063% 05/20/35	09/01/2025	Paydown		30,408	30,408	29,773	30,164		244		244		30,408				1,090	05/20/2035	1.A FM
..12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	08/01/2025	Paydown		5,978	5,978	5,111	5,061		917		917		5,978				123	05/25/2035	1.A FM
..12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35	08/08/2025	ACRA RE II Surplus AAM		816,901	947,302	809,874	801,923		(1,575)		(1,575)		800,348		16,553	16,553	22,722	05/25/2035	1.A FM
..12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1 4.902% 09/25/37	09/25/2025	Paydown			(3,820)													09/25/2037	1.A FM
..12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 4.815% 11/25/34	09/01/2025	Paydown		13,051	17,734	15,515	16,709		(3,658)		(3,658)		13,051				639	11/25/2034	1.A FM
..12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.532% 06/25/47	09/25/2025	Paydown			(38,793)	(11,910)	(13,206)		13,206		13,206						274	06/25/2047	1.A FM
..144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 5.172% 05/25/34	09/25/2025	Paydown		26,098	26,098	24,362	25,879		219		219		26,098				903	05/25/2034	1.A FM
..144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 5.307% 08/25/34	09/25/2025	Paydown		51,962	51,962	51,600	53,041		(1,078)		(1,078)		51,962				1,529	08/25/2034	1.A FM
..144539-AC-7	Carrington Mortgage Loan Trust CARR 2006-NC5 A3 4.422% 01/25/37	09/25/2025	Paydown		404,415	404,415	359,677			44,738		44,738		404,415				8,041	01/25/2037	1.A FM
..161546-DC-7	Chase Funding Trust Series 200 CFAB 2002-3 2M1 5.127% 08/25/32	09/25/2025	Paydown		164,680	164,680	160,373	159,300		5,381		5,381		164,680				6,365	08/25/2032	1.A FM
..161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1 5.101% 02/25/32	09/01/2025	Paydown		22,668	22,668	22,064	23,968		(1,300)		(1,300)		22,668				2,112	02/25/2032	1.A FM
..161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 4.918% 01/25/33	09/01/2025	Paydown		2,967	2,967	3,046	3,015		(49)		(49)		2,967				97	01/25/2033	1.A FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35	09/01/2025	Paydown		49,481	49,481	49,245	49,237		244		244		49,481				1,707	02/26/2035	1.A FM
..16162M-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.848% 01/25/36	09/01/2025	Paydown		55,493	53,864	50,868	52,817		2,676		2,676		55,493				1,753	01/25/2036	3.A FM
..16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36	09/01/2025	Paydown		10	2	2	2		(2)		(2)							11/25/2036	1.A FM
..161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.619% 03/25/37	09/01/2025	Paydown		34,618	34,632	33,605	33,574		1,044		1,044		34,618				1,215	03/25/2037	1.D FM
..161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.619% 03/25/37	08/01/2025	Paydown		23,955	24,001	23,290	23,268		687		687		23,955				703	03/25/2037	1.E FM
..161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.222% 03/25/37	09/01/2025	Paydown		1,087	1,087	1,081	1,086						1,087				34	03/25/2037	1.A FM
..161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.222% 03/25/37	09/01/2025	Paydown		47,944	47,944	45,119	45,079		2,864		2,864		47,944				1,482	03/25/2037	1.A FM
..16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.469% 09/25/36	09/01/2025	Paydown		4,111	4,102	3,475	3,601		509		509		4,111				133	09/25/2036	1.A FM
..16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37	09/01/2025	Paydown		3,333	2,879	1,508	1,277		2,056		2,056		3,333				144	05/25/2037	1.A FM
..16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	09/01/2025	Paydown		46,134	46,134	46,247	46,330		(196)		(196)		46,134				1,366	06/25/2036	3.B FM
..16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36	08/01/2025	Paydown		344,338	262,088	262,729	263,203		81,135		81,135		344,338				9,687	06/25/2036	3.C FM
..16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2 5.500% 02/25/35	09/01/2025	Paydown		9,334	9,334	8,282	9,456		(122)		(122)		9,334				331	02/25/2035	4.C FM
..16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3 6.000% 02/25/35	07/01/2025	Paydown		77,124	85,964	74,097	75,852		1,272		1,272		77,124				2,979	02/25/2035	1.A FM
..16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35	09/01/2025	Paydown		20,565	20,059	18,650	14,989		5,576		5,576		20,565				914	06/25/2035	4.A FM
..16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35	09/01/2025	Paydown		9,278	9,063	6,166	5,659		3,619		3,619		9,278				369	06/25/2035	3.C FM
..16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 4.952% 08/25/37	09/25/2025	Paydown		13,619	34,315	28,690	29,047		(15,428)		(15,428)		13,619				880	08/25/2037	1.A FM
..16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.262% 08/25/37	09/01/2025	Paydown		14,684	13,126	12,221	11,720		2,964		2,964		14,684				379	08/25/2037	1.A FM
..16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 4.502% 10/25/35	09/25/2025	Paydown		84	84	63	63		21		21		84				1	10/25/2035	1.A FM
..16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 4.912% 10/25/35	09/25/2025	Paydown		10,918	10,918	9,801	10,187		731		731		10,918				331	10/25/2035	1.A FM
..16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.642% 01/25/36	09/25/2025	Paydown		7,875	6,337	2,250	2,516		5,359		5,359		7,875				120	01/25/2036	1.A FM
..16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.642% 05/25/36	09/25/2025	Paydown		6,365	6,365	1,973	2,183		4,182		4,182		6,365				88	05/25/2036	1.A FM
..16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.652% 07/25/36	09/25/2025	Paydown		7,332	(7,038)	(1,610)	(1,950)		9,282		9,282		7,332				384	07/25/2036	1.A FM
..16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.672% 06/25/36	09/25/2025	Paydown		8,967	8,967	6,581	6,386		2,581		2,581		8,967				199	06/25/2036	1.A FM
..16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 4.472% 12/25/46	09/25/2025	Paydown		54,168	45,662	39,681	39,681		14,486		14,486		54,168				1,245	12/25/2046	1.A FM
..16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 4.452% 04/25/47	09/25/2025	Paydown		21,781	21,919	19,370	20,166		1,615		1,615		21,781				291	04/25/2047	1.A FM
..16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 4.402% 08/25/47	09/25/2025	Paydown		87,661	92,153	77,634	114,949		(27,288)		(27,288)		87,661				1,724	08/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3 6.500% 11/25/36	07/01/2025	Paydown			(5)	(4)	(1)	(2)	4		2							11/25/2036	1.A FM
..170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36	09/01/2025	Paydown			(82)	(25)	(23)		23		23						1	11/25/2036	1.A FM
..17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.593% 09/25/47	09/01/2025	Paydown		25,153	25,137	23,275	23,420		1,732		1,732		25,153				652	09/25/2047	1.A FM
..17292B-AK-2	Citigroup Mortgage Loan Trust CMLTI 2025-2 A10 6.000% 02/25/55	09/01/2025	Paydown		1,551,837	1,551,837	1,564,317			(12,480)		(12,480)		1,551,837				41,159	02/25/2055	1.A FE
..172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 5.062% 11/25/35	09/01/2025	Paydown			9,714	704											31	11/25/2035	1.A FM
..17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.728% 06/25/36	09/01/2025	Paydown		26,515	26,515	24,687	25,094		1,421		1,421		26,515				849	06/25/2036	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.250% 10/25/35	09/01/2025	Paydown		35,122	35,122	32,696	33,198		1,924		1,924		35,122				1,390	10/25/2035	1.A FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.250% 10/25/35	09/01/2025	Paydown		984	984	966	985		(1)		(1)		984				40	10/25/2035	1.B FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.250% 10/25/35	07/01/2025	Paydown		1,445	1,445	1,418	1,447		(2)		(2)		1,445				53	10/25/2035	1.C FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.250% 10/25/35	09/01/2025	Paydown		2,490	2,490	2,497	2,506		(16)		(16)		2,490				109	10/25/2035	1.F FM
..17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.250% 10/25/35	07/01/2025	Paydown		3,656	3,656	3,667	3,680		(24)		(24)		3,656				134	10/25/2035	1.G FM
..17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 6.250% 03/25/36	09/01/2025	Paydown		2,925	2,925	2,743	2,761		164		164		2,925				103	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.411% 03/25/36	09/01/2025	Paydown		2,716	2,716	2,316	2,655		62		62		2,716				97	03/25/2036	1.A FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.411% 03/25/36	08/01/2025	Paydown		946	946	909	997		(51)		(51)		946				32	03/25/2036	3.C FM
..17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.411% 03/25/36	09/01/2025	Paydown		483	483	464	509		(26)		(26)		483				20	03/25/2036	4.A FM
..17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 7.797% 12/25/33	09/25/2025	Paydown		395,996	395,996	368,285	438,384		(42,388)		(42,388)		395,996				18,410	12/25/2033	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	09/01/2025	Paydown		10,256	11,121	9,590	10,157		99		99		10,256				425	11/25/2035	1.A FM
..17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35	08/01/2025	Paydown		3,602	4,041	3,600	3,828		(225)		(225)		3,602				136	11/25/2035	1.B FM
..17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 5.178% 12/25/35	09/01/2025	Paydown		20,412	21,198	12,578	9,116		11,296		11,296		20,412				788	12/25/2035	1.A FM
..17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 5.482% 08/25/35	09/01/2025	Paydown		6,918	6,951	6,462	6,617		301		301		6,918				281	08/25/2035	1.A FM
..17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35	09/01/2025	Paydown		252,849	252,849	245,152	44,266		10,830		10,830		252,849				3,343	08/25/2035	1.A FM
..17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 6.250% 05/25/35	09/01/2025	Paydown		566	566	560	565		1		1		566				26	05/25/2035	1.A FM
..17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35	09/01/2025	Paydown			(10,595)	(8,684)	(8,824)		8,824		8,824						1,299	08/25/2035	1.A FM
..17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35	09/01/2025	Paydown		30,874	28,909	23,688	26,434		4,441		4,441		30,874				1,269	08/25/2035	1.A FM
..173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35	09/01/2025	Paydown		1,032	2,080	1,664	1,617		(585)		(585)		1,032				83	11/25/2035	1.A FM
..173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2 3.973% 07/25/37	09/01/2025	Paydown		1,107	1,316	688	592		515		515		1,107				55	07/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	CitiMortgage Alternative Loan CMALT 2006-A1																			
17309A-AC-3	1A3 5.750% 04/25/36	09/01/2025	Paydown		4,052	4,573	3,722	3,929		122		122		4,052				180	04/25/2036	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-WF2																			
17309B-AB-3	A2C 6.352% 05/25/36	09/01/2025	Paydown		32,621	32,621	13,073	11,720		20,902		20,902		32,621				358	05/25/2036	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR5																			
17309F-AH-1	1A5A 4.955% 07/25/36	09/01/2025	Paydown		3,878	3,878	3,727	3,790		88		88		3,878				131	07/25/2036	1.A FM
	CitiMortgage Alternative Loan CMALT 2006-A3																			
17309K-AK-3	1A10 6.000% 07/25/36	09/01/2025	Paydown		88,590	83,928	72,132	72,792		15,798		15,798		88,590				4,644	07/25/2036	1.G FM
	CitiMortgage Alternative Loan CMALT 2006-A3																			
17309K-AK-3	1A10 6.000% 07/25/36	09/01/2025	Paydown		18,453	17,482	15,348	15,458		2,995		2,995		18,453				967	07/25/2036	3.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR6																			
17309R-AG-7	2A1 4.412% 09/25/36	09/25/2025	Paydown		3,954	3,954	3,613	3,792		162		162		3,954				66	09/25/2036	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR6																			
17309R-AG-7	2A1 4.412% 09/25/36	07/25/2025	Paydown		752	752	701	727		25		25		752				11	09/25/2036	1.A FM
	CitiMortgage Alternative Loan CMALT 2006-A4																			
17309V-AA-1	1A1 6.000% 09/25/36	09/01/2025	Paydown		18,430	22,405	19,996	19,971		(1,541)		(1,541)		18,430				886	09/25/2036	1.B FM
	Citigroup Mortgage Loan Trust CMLTI 2006-FX1																			
17309Y-AE-7	A5 7.755% 10/25/36	09/01/2025	Paydown		34,510	34,510	22,148	21,264		13,247		13,247		34,510				479	10/25/2036	1.A FM
	Citicorp Mortgage Securities T CMSI 2007-1																			
173105-AH-0	1A8 6.000% 01/25/37	09/01/2025	Paydown		6,707	8,674	7,847	7,876		(1,169)		(1,169)		6,707				349	01/25/2037	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR9																			
17310R-AM-1	2A 5.524% 11/25/36	09/01/2025	Paydown		34,523	25,428	17,840	17,959		16,564		16,564		34,523				1,687	11/25/2036	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR9																			
17310R-AM-1	2A 5.524% 11/25/36	08/01/2025	Paydown		294	294	259	258		35		35		294				12	11/25/2036	1.G FM
	Citigroup Mortgage Loan Trust CMLTI 2006-AR9																			
17310R-AM-1	2A 5.524% 11/25/36	09/01/2025	Paydown		7,351	7,351	6,485	6,462		889		889		7,351				322	11/25/2036	2.B FM
	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1																			
17311C-AE-1	M2 4.692% 01/25/37	09/25/2025	Paydown		111,693	111,693	107,353	108,567		3,125		3,125		111,693				3,666	01/25/2037	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2007-AR5																			
17311L-AB-7	1A2A 5.017% 04/25/37	09/01/2025	Paydown		46,723	46,723	42,001	44,627		2,096		2,096		46,723				1,568	04/25/2037	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2007-AR4																			
17311W-AA-5	1A1A 4.629% 03/25/37	09/01/2025	Paydown		420	3,176	3,084	3,167		(2,747)		(2,747)		420				88	03/25/2037	4.A FM
	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3																			
17311Y-AA-1	A1 3.267% 03/25/37	09/01/2025	Paydown		2,522	2,522	887			1,634		1,634		2,522				7	03/25/2037	1.A FM
	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB3																			
17311Y-AE-3	A5 3.267% 03/25/37	09/01/2025	Paydown		3,326	3,326	1,160			2,165		2,165		3,326				9	03/25/2037	1.A FM
	Citicorp Mortgage Securities T CMSI 2007-5																			
17312K-AJ-1	1A9 6.000% 06/25/37	09/01/2025	Paydown		14,236	18,630	17,300	16,475		(2,239)		(2,239)		14,236				746	06/25/2037	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2007-6																			
17312V-AE-8	1A3A 4.112% 10/25/46	08/01/2025	Paydown		8,950	9,032	8,509	9,106		(157)		(157)		8,950				208	10/25/2046	2.C FM
	Citigroup Mortgage Loan Trust CMLTI 2007-6																			
17312V-AE-8	1A3A 4.112% 10/25/46	09/01/2025	Paydown		17,739	17,785	16,760	17,936		(198)		(198)		17,739				504	10/25/2046	3.A FM
	Citigroup Mortgage Loan Trust CMLTI 2007-6																			
17312V-AW-8	2A5 2.378% 05/25/37	09/25/2025	Paydown				13,713	13,033	463	(13,496)		(13,033)						1,676	05/25/2037	6. *
	Citigroup Mortgage Loan Trust CMLTI 2007-AR8																			
17313F-AR-3	2A1A 5.059% 07/25/37	09/01/2025	Paydown		9,189	9,301	8,478	8,704		485		485		9,189				323	07/25/2037	3.A FM
	Citigroup Mortgage Loan Trust CMLTI 2007-11																			
17313R-AA-4	1A1 6.000% 05/25/36	09/01/2025	Paydown		5,254	6,307	5,162	5,237		17		17		5,254				252	05/25/2036	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2009-1																			
17314U-AJ-7	2A2 5.162% 06/25/37	09/01/2025	Paydown		7,825					7,825		7,825		7,825				451	06/25/2037	1.A FM
	Citigroup Mortgage Loan Trust CMLTI 2009-5																			
17315G-AK-4	5A2 6.376% 01/25/37	09/01/2025	Paydown		6,605	6,605	5,103	4,617		1,989		1,989		6,605				298	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36	09/01/2025	Paydown		5,237	6,659	5,489	5,536		(299)		(299)		5,237				271	03/25/2036	1.A FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	09/01/2025	Paydown		3,790	5,816	5,004	5,037		(1,247)		(1,247)		3,790				220	12/25/2036	3.B FM
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36	09/01/2025	Paydown		2,552	3,916	3,674	3,691		(1,139)		(1,139)		2,552				148	12/25/2036	4.C FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.462% 10/25/35	09/01/2025	Paydown		8,251	8,251	7,911	8,276		(25)		(25)		8,251				363	10/25/2035	1.C FM
17318D-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-2 1A2 5.462% 10/25/35	07/01/2025	Paydown		12,116	12,116	11,616	12,153		(37)		(37)		12,116				444	10/25/2035	1.D FM
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 5.017% 04/25/37	09/01/2025	Paydown		16,141	16,141	14,462	15,117		1,024		1,024		16,141				542	04/25/2037	1.A FM
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 5.017% 04/25/37	09/01/2025	Paydown		26,250	26,250	20,836	24,895		1,355		1,355		26,250				881	04/25/2037	1.A FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.977% 11/25/35	09/01/2025	Paydown		1,074	1,074	1,006	1,045		29		29		1,074				40	11/25/2035	1.B FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.977% 11/25/35	08/01/2025	Paydown		1,077	1,077	1,008	1,048		29		29		1,077				36	11/25/2035	1.C FM
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 4.977% 11/25/35	07/01/2025	Paydown		1,081	1,081	1,012	1,052		29		29		1,081				32	11/25/2035	1.D FM
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 5.392% 03/25/36	09/01/2025	Paydown		33,541	33,541	30,154	30,135		3,406		3,406		33,541				1,183	03/25/2036	1.A FM
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.287% 10/25/36	09/01/2025	Paydown		4,268	4,269	3,746	3,748		520		520		4,268				127	10/25/2036	1.A FM
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 6.142% 10/25/35	09/01/2025	Paydown		41,134	41,134	41,614	42,007		(873)		(873)		41,134				351	10/25/2035	2.C FM
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.522% 11/25/35	09/25/2025	Paydown		27,780	27,780	25,991	27,289		491		491		27,780				1,101	11/25/2035	1.A FM
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 4.770% 03/25/35	09/01/2025	Paydown		464,553	464,553	444,943	440,133		24,420		24,420		464,553				14,955	03/25/2035	1.A FM
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36	09/01/2025	Paydown		278,881	280,398	245,975	251,014		27,867		27,867		278,881				9,146	02/20/2036	4.B FM
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 AIO 0.138% 06/25/44	09/01/2025	Paydown				7	7		(7)		(7)						435	06/25/2044	1.A FE
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.542% 03/25/36	09/25/2025	Paydown		276,193	276,193	276,505	278,145		(1,952)		(1,952)		276,193				9,046	03/25/2036	1.A FM
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.196% 04/20/35	09/01/2025	Paydown		138,062	138,062	134,998	137,534		528		528		138,062				5,326	04/20/2035	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.522% 01/25/36	09/25/2025	Paydown		43,425	65,381	59,546	59,783		(16,357)		(16,357)		43,425				1,833	01/25/2036	1.A FM
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.522% 01/25/36	07/25/2025	Paydown		13,304	35,297	32,213	32,227		(18,923)		(18,923)		13,304				890	01/25/2036	1.A FM
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3II 4.059% 08/25/50	09/01/2025	Paydown		20,492	20,492	21,005	20,882		(390)		(390)		20,492				561	08/25/2050	1.G
19688K-AA-2	COLT 2021-HX1 Mortgage Loan Tr COLT 2021-HX1 A1 1.110% 10/25/66	09/01/2025	Paydown		385,634	385,634	326,463			59,171		59,171		385,634				1,033	10/25/2066	1.A FE
19688M-AC-4	COLT 2022-8 Mortgage Loan Trus COLT 2022-8 A3 6.500% 08/25/67	09/01/2025	Paydown		210,807	210,807	210,741			66		66		210,807				2,704	08/25/2067	1.F FE
19688R-AC-3	COLT 2023-3 Mortgage Loan Trus COLT 2023-3 A3 7.584% 09/25/68	09/01/2025	Paydown		93,323	93,323	94,690			(1,367)		(1,367)		93,323				1,697	09/25/2068	1.F FE
19688T-AC-9	COLT 2024-1 Mortgage Loan Trus COLT 2024-1 A3 6.139% 02/25/69	09/01/2025	Paydown		74,096	74,096	74,132			(36)		(36)		74,096				1,180	02/25/2069	1.F FE

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19688V-AC-4	COLT 2024-3 Mortgage Loan Trus COLT 2024-3 A3 6.798% 06/25/69	09/01/2025	Paydown		427,480	427,480	433,224	433,086		(5,606)		(5,606)		427,480				4,581	06/25/2069	1.F FE
196920-AE-2	Colt 2025-1 Mortgage Loan Trus COLT 2025-1 A3 6.084% 01/25/70	09/01/2025	Paydown		354,182	354,182	355,538			(1,356)		(1,356)		354,182				7,141	01/25/2070	1.F FE
20754K-AB-7	Connecticut Avenue Securities CAS 2021-R02 2M2 6.356% 11/25/41	09/25/2025	Paydown		9,954	9,954	8,660	9,235		719		719		9,954				426	11/25/2041	1.A
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.592% 10/25/32	09/25/2025	Paydown		111,099	111,099	108,881	114,132		(3,033)		(3,033)		111,099				3,429	10/25/2032	1.A FM
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 AIO 12.043% 04/25/32	09/25/2025	Paydown															22	04/25/2032	1.D FE
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 AIO 12.043% 02/25/32	09/25/2025	Paydown															223	02/25/2032	1.D FE
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 4.992% 04/25/33	09/25/2025	Paydown		9,695	9,695	8,698	9,299		396		396		9,695				341	04/25/2033	1.A FM
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 5.921% 11/25/32	09/01/2025	Paydown		2,604	2,604	2,572	2,659		(55)		(55)		2,604				108	11/25/2032	1.A FM
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32	09/01/2025	Paydown					32		(32)		(32)						161	10/25/2032	1.B FE
22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X 7.000% 11/25/32	09/01/2025	Paydown															1	11/25/2032	6. *
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.560% 01/25/34	09/01/2025	Paydown		80,666	80,666	72,600	78,758		1,908		1,908		80,666				3,050	01/25/2034	1.A FM
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 5.856% 03/25/34	09/01/2025	Paydown		51,697	51,697	46,202	46,392		5,305		5,305		51,697				2,052	03/25/2034	1.A FM
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4 6.010% 05/25/35	09/01/2025	Paydown		170,205	170,205	160,857	170,941		(736)		(736)		170,205				4,119	05/25/2035	1.A FM
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34	09/01/2025	Paydown															3	05/25/2034	6. *
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 4.878% 05/25/34	09/01/2025	Paydown		1,841	1,841	1,841	1,841						1,841				62	05/25/2034	1.A FM
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 5.322% 02/25/35	09/25/2025	Paydown		6,791	6,791	6,334	6,466		325		325		6,791				238	02/25/2035	1.A FM
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X 0.197% 06/25/34	09/01/2025	Paydown															1	06/25/2034	6. *
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 5.372% 06/25/34	09/25/2025	Paydown		9,715	9,715	9,601	9,710		5		5		9,715				362	06/25/2034	1.A FM
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34	09/01/2025	Paydown		87	87	65	65		22		22		87				2	08/25/2034	1.A FM
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34	09/01/2025	Paydown		4,022	4,022	4,089	4,047		(25)		(25)		4,022				154	12/25/2034	1.A FM
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 5.422% 09/25/34	09/25/2025	Paydown		193,269	193,269	187,562	189,087		4,182		4,182		193,269				7,213	09/25/2034	1.A FM
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35	09/25/2025	Paydown															17	10/25/2035	6. *
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.506% 07/25/35	09/01/2025	Paydown			39,101	4,106	5,256		(5,256)		(5,256)						5,930	07/25/2035	6. FM
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.672% 06/25/35	09/25/2025	Paydown		71,975	72,336	52,357	43,969		28,007		28,007		71,975				2,300	06/25/2035	1.A FM
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35	09/25/2025	Paydown															52	06/25/2035	5.A FE
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	09/25/2025	Paydown															62	06/25/2035	5.A FE

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CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35	07/25/2025	Paydown															16	06/25/2035	5.B FE
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 4.972% 11/25/35	09/25/2025	Paydown		13,895	13,895	10,305	9,098		4,797		4,797		13,895				504	11/25/2035	1.A FM
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36	09/01/2025	Paydown				104	105		(105)		(105)						50	01/25/2036	6. *
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33	09/01/2025	Paydown															69	01/25/2033	6. *
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33	09/01/2025	Paydown															440	02/25/2033	1.B FE
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.873% 03/25/36	08/01/2025	Paydown		922	922	790	745		177		177		922				30	03/25/2036	3.A FM
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 4.873% 03/25/36	07/01/2025	Paydown		2,172	2,172	1,861	1,755		417		417		2,172				63	03/25/2036	3.B FM
22757B-AC-8	Cross 2024-H2 Mortgage Trust CROSS 2024-H2 A3 6.518% 04/25/69	09/01/2025	Paydown		88,274	88,274	88,784			(510)		(510)		88,274				2,042	04/25/2069	1.A
22758N-AE-7	Cross 2025-H1 Mortgage Trust CROSS 2025-H1 A3 5.988% 02/25/70	09/01/2025	Paydown		52,930	52,930	53,004			(74)		(74)		52,930				1,167	02/25/2070	1.F FE
22790A-AE-5	Cross 2025-H4 Mortgage Trust CROSS 2025-H4 A3 5.880% 06/25/70	09/01/2025	Paydown		255,617	255,617	255,617							255,617				3,937	06/25/2070	1.F FE
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36	09/01/2025	Paydown				5,782	5,226		(5,226)		(5,226)						1,636	07/25/2036	5.B GI
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.972% 08/25/36	09/25/2025	Paydown		3,638	3,638	2,889	2,795		843		843		3,638				140	08/25/2036	2.B FM
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 4.972% 08/25/36	08/25/2025	Paydown		2,648	2,648	2,103	2,034		614		614		2,648				85	08/25/2036	2.C FM
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37	09/01/2025	Paydown							(1)		(1)							08/25/2037	6. *
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43	09/01/2025	Paydown				46	46		(46)		(46)						98	02/25/2043	6. *
23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2 4.652% 10/25/46	09/25/2025	Paydown		27,944	27,944	26,097	26,236		1,708		1,708		27,944				775	10/25/2046	1.A FM
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.054% 11/20/46	09/01/2025	Paydown				75	75		(75)		(75)						94	11/20/2046	6. FE
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46	09/01/2025	Paydown				29	58		(58)		(58)						8	11/20/2046	6. Z
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 4.440% 03/20/47	09/22/2025	Paydown		15,154	14,600	12,531	13,055		2,099		2,099		15,154				450	03/20/2047	1.A FM
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30	09/01/2025	Paydown															16	09/25/2030	6. *
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 5.028% 11/19/44	09/19/2025	Paydown		3,931	3,931	3,713	3,763		168		168		3,931				124	11/19/2044	1.A FM
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 4.988% 07/19/44	09/19/2025	Paydown		1,300	1,300	1,231	1,234		66		66		1,300				46	07/19/2044	1.A FM
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.748% 02/19/45	09/19/2025	Paydown		47,246	47,246	46,167	46,403		843		843		47,246				1,356	02/19/2045	1.A FM
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.748% 02/19/45	07/21/2025	Paydown		1,117	1,117	1,091	1,097		20		20		1,117				28	02/19/2045	1.A FM
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.668% 03/19/45	09/19/2025	Paydown		1,358	1,358	1,237	1,324		33		33		1,358				38	03/19/2045	1.A FM
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.728% 07/19/45	09/19/2025	Paydown		129,095	129,095	124,294	125,639		3,456		3,456		129,095				3,514	07/19/2045	1.A FM

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..23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 4.768% 08/19/45	09/19/2025	Paydown		124,557	124,557	111,653	111,747		12,809		12,809		124,557				3,283	08/19/2045	4.C FM
..23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 4.988% 10/19/45	09/19/2025	Paydown		15,070	15,070	14,701	16,372		(1,302)		(1,302)		15,070				349	10/19/2045	1.A FM
..25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.792% 02/25/37	09/25/2025	Paydown		7,187	5,832	39	39		7,148		7,148		7,187				222	02/25/2037	6. *
..25150X-AA-0	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A1A 4.672% 08/25/47	09/25/2025	Paydown		5,987	5,987	5,255			732		732		5,987				21	08/25/2047	1.A FM
..251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.582% 08/25/35	09/25/2025	Paydown		72,332	72,333	62,702	46,263		8,948		8,948		72,332				1,696	08/25/2035	1.A FM
..251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 3.780% 10/25/35	09/01/2025	Paydown		9,064	31,690	21,226	20,752		(11,688)		(11,688)		9,064				761	10/25/2035	1.A FM
..251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35	09/01/2025	Paydown			3,948	1,916	1,956		(1,947)	9	(1,956)						170	11/25/2035	1.A FM
..251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 3.934% 02/25/36	09/01/2025	Paydown		475	475	318	307		168		168		475				12	02/25/2036	1.A FM
..25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 4.832% 08/25/36	09/25/2025	Paydown		220,116	220,110	197,539	199,669		20,447		20,447		220,116				5,297	08/25/2036	1.A FM
..25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.772% 01/25/47	09/25/2025	Paydown		1,718	(3,245)				1,718		1,718		1,718				154	01/25/2047	6. *
..25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.612% 03/25/37	09/25/2025	Paydown		8,305	7,221				8,305		8,305		8,305				228	03/25/2037	6. *
..25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.572% 03/25/37	09/25/2025	Paydown		1,772	1,591				1,772		1,772		1,772				47	03/25/2037	6. *
..25151V-AA-3	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A1 4.422% 02/25/47	09/25/2025	Paydown		64,543	64,543	37,596			26,947		26,947		64,543				914	02/25/2047	1.A FM
..251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 5.922% 06/25/34	09/01/2025	Paydown		12,196	12,196	10,342	10,517		1,679		1,679		12,196				503	06/25/2034	1.A FM
..251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.722% 06/25/34	09/25/2025	Paydown		1,895	1,895	1,717	1,799		96		96		1,895				62	06/25/2034	1.A FM
..26845D-AD-7	EFMT 2024-NQM1 EFMT 2024-NQM1 A3 6.217% 11/25/69	09/01/2025	Paydown		332,489	332,489	334,359	334,409		(1,920)		(1,920)		332,489				3,576	11/25/2069	1.A
..26846C-AC-0	EFMT 2025-NQM1 EFMT 2025-NQM1 A3 6.023% 01/25/70	09/01/2025	Paydown		519,729	519,729	520,557			(829)		(829)		519,729				14,017	01/25/2070	1.E FE
..281907-AC-9	EFMT 2024-CES1 EFMT 2024-CES1 A3 5.896% 01/26/60	07/10/2025	Lincoln Fin Mod - AAM		4,078,818	4,037,000	4,036,948	4,036,241		3,886		3,886		4,040,127		38,690	38,690	85,291	01/26/2060	1.F FE
..281914-AC-5	EFMT 2025-INV2 EFMT 2025-INV2 A3 5.792% 05/26/70	09/01/2025	Paydown		112,621	112,621	112,620			1		1		112,621				2,346	05/26/2070	1.G FE
..294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33	09/01/2025	Paydown		7,982	7,982	7,743	7,938		44		44		7,982				250	08/25/2033	1.A FM
..31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.331% 12/25/42	09/01/2025	Paydown		20,538	20,538	10,733	423		20,115		20,115		20,538				324	12/25/2042	1.A FM
..31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.442% 03/25/35	09/25/2025	Paydown		26,208	26,208	18,155	19,577		6,630		6,630		26,208				108	03/25/2035	1.A FM
..31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.712% 01/25/37	09/25/2025	Paydown		48,434	48,434	469	334		48,099		48,099		48,434				9	01/25/2037	1.A FM
..31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.530% 04/25/47	09/25/2025	Paydown		232,198	232,198	201,734	210,811		21,387		21,387		232,198				1,463	04/25/2047	1.A FM
..31684K-AB-9	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 B 5.925% 03/25/55	09/25/2025	Paydown		1,060,628	1,060,628	1,060,621			6		6		1,060,628				26,060	03/25/2055	1.D FE
..31684K-AC-7	FIGRE Trust 2025-HE2 FIGRE 2025-HE2 C 6.025% 03/25/55	09/25/2025	Paydown		505,547	505,547	505,544			3		3		505,547				12,631	03/25/2055	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..316922-AA-1	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 A 5.758% 06/25/55	09/01/2025	Paydown		1,620,836	1,620,836	1,620,786			50		50		1,620,836				31,292	06/25/2055	1.A FE
..316922-AB-9	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 B 5.909% 06/25/55	09/01/2025	Paydown		132,250	132,250	132,250			1		1		132,250				2,617	06/25/2055	1.D FE
..316922-AC-7	FIGRE Trust 2025-PF1 FIGRE 2025-PF1 C 6.109% 06/25/55	09/01/2025	Paydown		165,313	165,313	165,312			1		1		165,313				3,382	06/25/2055	1.G FE
..317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62	09/25/2025	Paydown		1,639,783	1,639,783	1,533,026	1,591,659		48,125		48,125		1,639,783				34,360	05/25/2062	1.A FE
..31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73	09/25/2025	Paydown		4,538,945	4,538,945	4,292,825	4,367,498		171,446		171,446		4,538,945				140,863	08/25/2073	1.A FE
..32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 4.992% 08/25/34	09/25/2025	Paydown		146,231	146,231	134,755	141,748		4,483		4,483		146,231				3,882	08/25/2034	1.A FM
..32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.147% 01/25/35	09/25/2025	Paydown			(4,017)	(1,511)	(1,711)		1,711		1,711						109	01/25/2035	1.A FM
..32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.697% 10/25/34	09/25/2025	Paydown		49,130	49,130	48,401	48,681		450		450		49,130				1,747	10/25/2034	1.A FM
..32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.442% 09/25/35	09/25/2025	Paydown			(835)	(605)	(612)		612		612						16	09/25/2035	1.A FM
..32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.647% 08/25/36	09/25/2025	Paydown			(4,595)	(2,769)	(2,891)		2,891		2,891						109	08/25/2036	1.A FM
..32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.692% 12/25/37	09/25/2025	Paydown		4,935	4,935	4,514	4,513		422		422		4,935				118	12/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.552% 03/25/37	07/26/2025	Paydown															2	03/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.552% 03/25/37	09/25/2025	Paydown		141,244	141,244	73,094			68,150		68,150		141,244				836	03/25/2037	1.A FM
..32029G-AA-2	First Franklin Mortgage Loan T FFML 2007-FF2 A1 4.552% 03/25/37	07/26/2025	Paydown		2,226	2,226	1,152			1,074		1,074		2,226				13	03/25/2037	1.A FM
..32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4 5.500% 05/25/36	08/25/2025	Paydown				76	88		(88)		(88)						186	05/25/2036	6. *
..32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.361% 12/25/35	09/01/2025	Paydown		71	71	55	55		16		16		71				1	12/25/2035	1.A FM
..32051G-BU-8	First Horizon Alternative Mort FHAMS 2004-AA5 2A2 0.125% 12/25/34	09/01/2025	Paydown															3	12/25/2034	6. *
..32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 4.916% 08/25/35	09/01/2025	Paydown		4,415	4,416	4,240	4,091		323		323		4,415				149	08/25/2035	1.A FM
..32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36	09/01/2025	Paydown		1,949	884	773			(773)		(773)						83	04/25/2036	1.A FM
..32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 4.922% 11/25/35	09/25/2025	Paydown		7,081	7,249	3,046	3,046		4,035		4,035		7,081				272	11/25/2035	1.A FM
..32052D-AD-1	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4 5.750% 05/25/37	08/01/2025	Paydown			93	73	26		(26)		(26)						3	05/25/2037	1.A FM
..32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.772% 02/25/37	09/25/2025	Paydown			282	68	59		(59)		(59)						70	02/25/2037	1.A FM
..32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 3.812% 11/25/36	09/01/2025	Paydown		36,813	38,595	29,346	22,219		14,594		14,594		36,813				961	11/25/2036	1.A FM
..32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1 4.672% 07/25/36	09/01/2025	Paydown			54	27	20		(20)		(20)						2	07/25/2036	1.A FM
..32052Q-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 5.017% 09/25/36	09/01/2025	Paydown		642	642	360	324		317		317		642				22	09/25/2036	1.A FM
..32052W-AJ-8	First Horizon Alternative Mort FHAMS 2007-FA4 1A9 0.000% 08/25/37	09/01/2025	Paydown						4	(4)									08/25/2037	6. *

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 5.186% 05/25/37	08/01/2025	Paydown			6	3	2		(2)		(2)							05/25/2037	1.A FM
..35563P-AE-9	Freddie Mac Seasoned Credit Ri SCRT 2016-1 M2 3.750% 09/25/55	09/01/2025	Paydown		140,713	140,713	130,574			10,139		10,139		140,713				730	09/25/2055	2.B FE
..35564K-B3-2	Freddie Mac STACR REMIC Trust STACR 2022-HQA2 M1B 8.356% 07/25/42	08/08/2025	ACRA RE II Surplus AAM		633,039	600,000	601,688	601,236		(72)		(72)		601,164		31,875	31,875	31,391	07/25/2042	1.B
..35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 6.006% 01/25/34	09/25/2025	Paydown		1,683,808	1,683,808	1,659,041	1,673,842		9,966		9,966		1,683,808				67,909	01/25/2034	1.A
..35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2 5.856% 10/25/41	09/25/2025	Paydown		363,363	363,363	341,420	355,457		7,905		7,905		363,363				7,186	10/25/2041	1.A
..35729P-EE-6	Fremont Home Loan Trust 2004-2 FHLT 2004-2 M2 5.202% 07/25/34	09/25/2025	Paydown		26,267	26,267	24,428	24,666		1,600		1,600		26,267				456	07/25/2034	1.A FM
..35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 6.372% 11/25/34	09/25/2025	Paydown			600	4	4		(4)		(4)							11/25/2034	6. FM
..35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.322% 01/25/35	09/25/2025	Paydown			(409)	(148)	(184)		184		184						7	01/25/2035	5.A FM
..35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.552% 11/25/36	09/25/2025	Paydown		6,701	6,701	3,784	3,777		2,924		2,924		6,701				86	11/25/2036	1.A FM
..35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1 4.617% 11/25/36	09/25/2025	Paydown			(18,018)													11/25/2036	1.A FM
..36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68	09/01/2025	Paydown		2,106	2,106	1,748	1,843		264		264		2,106				39	10/25/2068	1.A
..36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67	09/01/2025	Paydown		4,502,659	4,502,659	4,360,277	4,425,419		77,240		77,240		4,502,659				143,230	08/25/2067	1.A
..36173Q-AA-5	GCAT 2025-INV2 Trust GCAT 2025-INV2 A1 6.000% 05/25/55	09/01/2025	Paydown		1,700,049	1,700,049	1,700,846			(797)		(797)		1,700,049				26,642	05/25/2055	1.A FE
..36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.837% 11/19/35	09/01/2025	Paydown		2,626	14,571	11,576	11,592		(8,938)	27	(8,965)		2,626				403	11/19/2035	1.A FM
..36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 0.000% 05/19/36	09/01/2025	Paydown		25,790	39,386	33,549	33,151		(7,361)		(7,361)		25,790				882	05/19/2036	1.A FM
..36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33	09/01/2025	Paydown		9,342	16,555	5,189	4,993		4,493	144	4,349		9,342				1,121	10/25/2033	1.A FM
..36190B-AB-5	GSMSC Pass-Through Trust 2009- GSMSC 2009-5R 1A2 4.036% 11/26/35	09/01/2025	Paydown		27,738	27,738	19,855	15,947		11,791		11,791		27,738				707	11/26/2035	1.A FM
..36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.601% 02/26/36	09/01/2025	Paydown		44,461	44,461	39,348	43,275		1,186		1,186		44,461				1,605	02/26/2036	1.A FM
..36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 5.803% 07/25/35	09/01/2025	Paydown		148,958	148,958	110,835	105,903		43,054		43,054		148,958				5,856	07/25/2035	1.A FM
..36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 4.554% 08/26/36	09/01/2025	Paydown		39,182	42,142	38,693	38,737		446		446		39,182				1,278	08/26/2036	1.A FM
..36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36	09/01/2025	Paydown		11,040	11,040	10,602	10,742		297		297		11,040				460	02/26/2036	1.A FM
..36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.099% 05/25/34	09/01/2025	Paydown		2,104	3,010	1,640	1,719		385		385		2,104				123	05/25/2034	1.A FM
..36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.222% 05/25/34	09/25/2025	Paydown		29,088	29,088	26,156	35,952		(6,865)		(6,865)		29,088				792	05/25/2034	1.A FM
..36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 5.589% 10/25/33	09/01/2025	Paydown		23,515	23,515	23,501	23,336		178		178		23,515				896	10/25/2033	1.A FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.245% 03/25/47	09/01/2025	Paydown		13,397	(51)	(44)	(35)		13,433		13,433		13,397				139	03/25/2047	1.A FM
..362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.245% 03/25/47	08/01/2025	Paydown		15,606	13,193	11,417	9,213		6,393		6,393		15,606				400	03/25/2047	1.E FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.245% 03/25/47	07/01/2025	Paydown		8,465	7,281	6,301	5,084		3,381		3,381		8,465				247	03/25/2047	2.B FM
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 4.330% 03/25/47	09/25/2025	Paydown		149,109	149,109	58,620	57,278		91,831		91,831		149,109				3,180	03/25/2047	1.A FM
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.512% 04/25/47	09/25/2025	Paydown		109,642	109,642	99,265	101,577		8,066		8,066		109,642				1,253	04/25/2047	1.A FM
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 4.342% 11/25/36	09/25/2025	Paydown		7,894	7,894	2,628	1,986		5,909		5,909		7,894				57	11/25/2036	1.A FM
3622EL-AF-3	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AF5A 6.502% 11/25/36	09/01/2025	Paydown		21,161	21,161	7,869			13,292		13,292		21,161				39	11/25/2036	1.A FM
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.432% 02/25/37	09/25/2025	Paydown		24,451	24,451	12,922	6,666		17,785		17,785		24,451				203	02/25/2037	1.A FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	09/01/2025	Paydown		691	1,099	834	846		(152)	4	(156)		691				49	05/25/2037	1.A FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	08/01/2025	Paydown		9,598	9,996	7,592	7,700		1,933	35	1,898		9,598				400	05/25/2037	1.C FM
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37	07/01/2025	Paydown		696	1,095	832	843		(144)	4	(148)		696				38	05/25/2037	1.D FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.361% 05/25/37	09/01/2025	Paydown		3,950	(41)	(26)	(27)		3,977		3,977		3,950				43	05/25/2037	2.B FM
3622N6-AA-7	GSR Mortgage Loan Trust 2007-A GSR 2007-AR2 1A1 4.361% 05/25/37	08/01/2025	Paydown		26,321	18,890	11,988	12,468		13,891	38	13,853		26,321				662	05/25/2037	2.C FM
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36	09/01/2025	Paydown		4,914	6,469	5,848	5,866		(952)		(952)		4,914				248	02/25/2036	3.A FM
362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36	09/01/2025	Paydown		7,264	9,562	9,152	9,330		(2,066)		(2,066)		7,264				367	02/25/2036	4.B FM
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	09/01/2025	Paydown			778	708	632		(632)		(632)						58	03/25/2036	1.G FM
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	08/01/2025	Paydown		101,775	102,555	93,348	83,215		18,560		18,560		101,775				7,660	03/25/2036	2.B FM
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36	07/01/2025	Paydown			781	711	634		(634)		(634)						28	03/25/2036	3.A FM
362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36	09/01/2025	Paydown		3,738	6,074	4,829	7,221	2,759	(6,242)		(3,483)		3,738				214	03/25/2036	5.C FM
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36	09/01/2025	Paydown		115,974	115,974	33,506	31,824		84,150		84,150		115,974				1,010	03/25/2036	1.A FM
362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36	09/01/2025	Paydown		9,686	9,686	5,055	2,762		6,924		6,924		9,686				84	03/25/2036	1.A FM
362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36	09/01/2025	Paydown		195,579	195,579	72,960	73,833		121,760	14	121,746		195,579				1,703	03/25/2036	1.A FM
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46	09/01/2025	Paydown		22,419	22,419	13,404	8,777		13,642		13,642		22,419				335	03/25/2046	1.A FM
362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46	09/01/2025	Paydown		10,260	10,260	6,570	4,309		5,951		5,951		10,260				153	03/25/2046	1.A FM
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46	09/01/2025	Paydown		34,201	34,201	22,984	16,644		17,557		17,557		34,201				512	03/25/2046	1.A FM
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.622% 01/25/36	09/25/2025	Paydown		83,255	86,080	71,163	70,265		12,990		12,990		83,255				2,566	01/25/2036	1.A FM
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.668% 01/25/36	07/01/2025	Paydown		20,572	20,070	18,614	19,880		692		692		20,572				579	01/25/2036	2.A FM
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.668% 01/25/36	09/01/2025	Paydown		29,977	28,904	26,808	28,631		1,346		1,346		29,977				1,003	01/25/2036	2.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.668% 01/25/36	09/01/2025	Paydown		2,996	2,903	2,870	3,046		(50)		(50)		2,996				94	01/25/2036	4.A FM
..362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.668% 01/25/36	09/01/2025	Paydown		13,695	13,335	12,072	13,297		398		398		13,695				427	01/25/2036	2.C FM
..362341-4V-8	GSAMP Trust 2006-HE1 GSAMP 2006-HE1 M3 4.932% 01/25/36	09/25/2025	Paydown			(1,249)	(1,004)			1,004		1,004						4	01/25/2036	1.A Z
..362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.222% 02/25/36	09/25/2025	Paydown		4,458	5,170	11,098	15,177		(10,718)		(10,718)		4,458				115	02/25/2036	6. FM
..362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36	09/01/2025	Paydown			580	145	120		(120)		(120)						11	02/25/2036	1.A FM
..362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.572% 07/25/35	09/25/2025	Paydown		3,027	3,027	2,657	2,671		356		356		3,027				96	07/25/2035	1.A FM
..362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.602% 07/25/35	09/25/2025	Paydown		4,862	4,862	4,224	4,298		564		564		4,862				99	07/25/2035	1.A FM
..362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35	09/01/2025	Paydown		22,243	22,243	19,348	19,453		2,790		2,790		22,243				829	07/25/2035	1.A FM
..362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.214% 07/25/35	09/01/2025	Paydown		2,050	2,050	1,417	1,374		676		676		2,050				72	07/25/2035	1.A FM
..362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.214% 07/25/35	09/01/2025	Paydown		8,517	8,517	5,326	5,629		3,081	194	2,887		8,517				299	07/25/2035	1.A FM
..362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.622% 09/25/35	09/25/2025	Paydown		60,754	60,748	53,066	53,183		7,571		7,571		60,754				1,841	09/25/2035	1.A FM
..362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 4.722% 10/25/35	09/01/2025	Paydown		5,764	3,892	2,144	2,044		3,720		3,720		5,764				271	10/25/2035	1.A FM
..362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.772% 12/25/35	09/25/2025	Paydown		8,369	9,053	7,377	7,210		1,159		1,159		8,369				187	12/25/2035	1.A FM
..362341-RZ-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR6 3A1 4.632% 09/25/35	09/01/2025	Paydown		41,102	41,102	38,081	38,910		2,192		2,192		41,102				1,176	09/25/2035	1.A FM
..362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35	09/01/2025	Paydown			(14,867)	(12,372)	(6,376)		6,376		6,376						520	11/25/2035	1.A FM
..362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 4.977% 11/25/35	09/01/2025	Paydown		1,597	1,597	1,433	1,494		145	42	103		1,597				54	11/25/2035	1.A FM
..362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.772% 12/25/35	09/25/2025	Paydown		40,207	40,207	23,868	21,536		18,671		18,671		40,207				814	12/25/2035	1.A FM
..362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 4.412% 12/25/46	09/25/2025	Paydown		12,904	12,904	4,246	3,647		9,257		9,257		12,904				125	12/25/2046	1.A FM
..362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 4.372% 12/25/46	09/25/2025	Paydown		34,445	34,445	23,711	18,075		16,370		16,370		34,445				249	12/25/2046	1.A FM
..362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 4.972% 05/25/46	09/25/2025	Paydown		90,494	90,494	44,099	69,611		20,883		20,883		90,494				1,511	05/25/2046	1.A FM
..36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.474% 05/25/35	09/01/2025	Paydown		6,343	6,343	5,115	4,071		2,273		2,273		6,343				279	05/25/2035	1.A FM
..36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2 5.754% 06/25/35	08/01/2025	Paydown			31,426													06/25/2035	6. *
..36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.672% 06/25/34	07/25/2025	Paydown		175,997	175,997	147,033	157,233		18,764		18,764		175,997				3,241	06/25/2034	1.A FM
..36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 4.672% 09/25/34	09/25/2025	Paydown		10,794	10,794	9,932	9,722		1,072		1,072		10,794				382	09/25/2034	1.A FM
..36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.029% 09/25/34	09/01/2025	Paydown			37,749	330	330		(330)		(330)						836	09/25/2034	6. FM
..36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.772% 09/25/34	09/25/2025	Paydown			2,624	387	539		(539)		(539)						1	09/25/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.612% 12/25/34	09/25/2025	Paydown		5,849	5,849	5,391	5,537		312		312		5,849				262	12/25/2034	1.A FM
..36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.755% 11/25/34	09/01/2025	Paydown			27,209	8,163	8,941		(8,941)		(8,941)						10	11/25/2034	1.A FM
..36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.602% 12/25/34	09/25/2025	Paydown		2,087	2,087	1,863	1,946		141		141		2,087				66	12/25/2034	1.A FM
..36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.622% 03/25/35	09/25/2025	Paydown		110,522	110,522	100,008	101,960		8,562		8,562		110,522				3,637	03/25/2035	1.A FM
..36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.839% 01/25/35	09/01/2025	Paydown		28,920	28,920	24,916	27,962		958		958		28,920				1,310	01/25/2035	1.A FM
..36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.622% 01/25/35	09/25/2025	Paydown		507,990	532,688	460,308	457,471		50,519		50,519		507,990				15,942	01/25/2035	1.A FM
..36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35	09/01/2025	Paydown		192	192	191	192						192				8	02/25/2035	1.A FM
..36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36	09/01/2025	Paydown		8,567	8,567	5,528	2,413		6,154		6,154		8,567				84	07/25/2036	1.A FM
..36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.512% 05/25/47	09/25/2025	Paydown		23,421	23,421	14,590	14,627		8,793		8,793		23,421				241	05/25/2047	1.A FM
..36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.712% 05/25/47	09/25/2025	Paydown		19,544	19,544	12,169	12,160		7,383		7,383		19,544				201	05/25/2047	1.A FM
..36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.310% 07/25/37	09/25/2025	Paydown		30,932	30,932	30,440	30,526		406		406		30,932				682	07/25/2037	1.A FM
..36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 6.133% 07/25/44	09/01/2025	Paydown		1,839	1,839	1,852	1,852		(13)		(13)		1,839				75	07/25/2044	1.A
..36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 4.857% 01/26/36	09/01/2025	Paydown		155,381	155,381	141,206	140,733		14,648		14,648		155,381				5,302	01/26/2036	1.A FM
..362525-AB-3	GSMSC Pass-Through Trust 2009- GSMSC 2009-1R 1A2 5.669% 11/25/35	09/01/2025	Paydown		5,619	5,619	5,260			360		360		5,619				206	11/25/2035	1.A FM
..362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36	09/01/2025	Paydown		12,262	13,199	12,130	14,308		(2,046)		(2,046)		12,262				602	09/25/2036	5.A FM
..362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36	09/01/2025	Paydown			1,641	1,246	774		(774)		(774)						88	09/25/2036	1.A FM
..362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36	09/01/2025	Paydown			7,146	3,367	3,283		(3,283)		(3,283)						355	09/25/2036	1.A FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	09/01/2025	Paydown			838	605	505		(505)		(505)						31	03/25/2037	3.C FM
..362636-AW-2	GSR Mortgage Loan Trust 2007-2 GSR 2007-2F 3A6 6.000% 03/25/37	08/01/2025	Paydown			1,684	1,216	1,013		(1,013)		(1,013)						51	03/25/2037	4.A FM
..36275E-AE-1	GS Mortgage-Backed Securities GSMBS 2025-DSC1 A3 5.278% 06/25/65	09/19/2025	Paydown		87,071	87,071	87,070			1		1		87,071					06/25/2065	1.F FE
..362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54	09/01/2025	Paydown		115,552	115,552	115,011	115,552						115,552				4,576	11/25/2054	1.A
..362957-AG-7	GS Mortgage-Backed Securities GS Mortgage-Backed Securities 6.000% 07/25/55	09/01/2025	Paydown		4,766,582	4,766,582	4,773,171			(6,589)		(6,589)		4,766,582				144,770	07/25/2055	1.A FE
..36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36	09/01/2025	Paydown		15,890	15,890	442	264		15,625		15,625		15,890				17	05/25/2036	1.A FM
..36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 5.850% 04/25/36	09/01/2025	Paydown		39,906	364	272	222		39,684		39,684		39,906				633	04/25/2036	1.A FM
..36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36	09/01/2025	Paydown		2,322	2,412	1,989	1,484		838		838		2,322				80	08/25/2036	1.A FM
..36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36	09/25/2025	Paydown				383	258	6	(264)		(258)						69	08/25/2036	5.C FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2																			
..367910-AW-6	M1 4.932% 12/25/35	09/25/2025	Paydown			(45,237)	(33,707)	(34,186)										2,459	12/25/2035	1.A FM
	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2																			
..38011A-AD-6	A4 6.471% 05/25/36	09/01/2025	Paydown		58,832	58,832	50,655	51,053		7,779		7,779		58,832				2,367	05/25/2036	1.A FM
	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3																			
..38012T-AB-8	A2 5.750% 10/25/36	09/01/2025	Paydown		14,352	12,210	11,904	11,677		2,675		2,675		14,352				597	10/25/2036	4.B FM
	GreenPoint Mortgage Funding Tr GPMF 2006-AR6																			
..39538B-AE-4	A3A 4.712% 10/25/46	09/25/2025	Paydown		6,918	6,909	6,563			354		354		6,918				129	10/25/2046	1.A FM
	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1																			
..39538R-AB-5	A2 4.712% 06/25/45	09/25/2025	Paydown		23,844	23,844	21,059	16,630		7,214		7,214		23,844				859	06/25/2045	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2005-HY1																			
..39538W-BE-7	M1 5.097% 07/25/35	09/25/2025	Paydown		35,923	35,923	35,530			393		393		35,923				214	07/25/2035	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2005-AR4																			
..39538W-BY-3	4A1A 4.892% 10/25/45	09/25/2025	Paydown		28,771	28,771	21,610	17,162		11,609		11,609		28,771				1,075	10/25/2045	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2005-AR5																			
..39538W-EE-4	2A1 4.832% 11/25/45	09/25/2025	Paydown		19,110	18,899	10,812	10,296		8,814		8,814		19,110				535	11/25/2045	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2005-AR5																			
..39538W-EL-8	3A2 4.812% 11/25/46	09/25/2025	Paydown		20,098	20,098	10,149	6,861		13,237		13,237		20,098				616	11/25/2046	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2006-AR1																			
..39538W-FH-6	A1A 4.852% 02/25/36	09/25/2025	Paydown		11,771	11,771	8,603	10,578		1,193		1,193		11,771				332	02/25/2036	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2006-AR2																			
..39538W-GC-6	2A1 4.692% 03/25/36	09/25/2025	Paydown		4,726	4,726	4,559	4,561		165		165		4,726				115	03/25/2036	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2006-AR2																			
..39538W-GF-9	G3A1 4.412% 03/25/36	09/25/2025	Paydown		51,007	51,007	49,263	48,689		2,318		2,318		51,007				1,560	03/25/2036	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2006-AR2																			
..39538W-GG-7	3A2 4.912% 03/25/36	09/25/2025	Paydown		504	504	184	185		320		320		504				14	03/25/2036	1.A FM
	GreenPoint Mortgage Funding Tr GPMF 2007-AR3																			
..39539M-AA-7	A1 4.712% 06/25/37	09/25/2025	Paydown		14,625	14,625	11,769	12,567		2,058		2,058		14,625				422	06/25/2037	1.A FM
	HOMES 2025-AFC1 Trust HOMES 2025-AFC1 A3																			
..403969-AE-8	6.031% 01/25/60	09/01/2025	Paydown		294,878	294,878	295,224			(346)		(346)		294,878				7,304	01/25/2060	1.F FE
	HSI Asset Securitization Corp HASC 2005-OPT1																			
..40430H-CA-4	M1 4.902% 11/25/35	09/25/2025	Paydown		133,041	133,041	131,598	132,114		927		927		133,041				3,467	11/25/2035	1.A FM
	HSI Asset Securitization Corp HASC 2005-OPT1																			
..40430H-CA-4	M1 4.902% 11/25/35	07/25/2025	Paydown		136,123	136,123	134,646	135,175		948		948		136,123				2,853	11/25/2035	1.A FM
	HSI Asset Securitization Corp HASC 2007-OPT1																			
..40431J-AA-1	1A 4.412% 12/25/36	08/25/2025	Paydown		37,531	37,531	32,547			4,985		4,985		37,531				133	12/25/2036	1.A Z
	HSI Asset Loan Obligation Trus HALO 2007-WF1																			
..40431K-AF-7	A6 6.350% 12/25/36	09/01/2025	Paydown		23,198	23,198	13,657	10,983		12,215		12,215		23,198				611	12/25/2036	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2006-5																			
..41161M-AA-8	1A1A 5.063% 07/19/47	09/01/2025	Paydown		28,331	25,541	8,812	8,753		19,578		19,578		28,331				577	07/19/2047	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2006-5																			
..41161M-AC-4	2A1A 4.608% 07/19/46	09/19/2025	Paydown		7,104	6,984	4,146	3,572		3,532		3,532		7,104				252	07/19/2046	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2006-5																			
..41161M-AC-4	2A1A 4.608% 07/19/46	09/19/2025	Paydown			(133)	(71)			71		71							07/19/2046	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2003-2																			
..41161P-BV-4	1A 4.988% 10/19/33	09/19/2025	Paydown		8,890	8,890	8,575	8,759		131		131		8,890				286	10/19/2033	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2004-8																			
..41161P-GZ-0	2A1 4.852% 11/19/34	09/01/2025	Paydown		24,762	24,695	23,152	23,411		1,351		1,351		24,762				849	11/19/2034	3.B FM
	HarborView Mortgage Loan Trust HVMLT 2004-8																			
..41161P-HB-2	2A3 5.068% 11/19/34	09/19/2025	Paydown		42,134	42,020	32,137	35,715		6,419		6,419		42,134				1,419	11/19/2034	1.A FM
	HarborView Mortgage Loan Trust HVMLT 2004-9																			
..41161P-HJ-0	4A1A 5.008% 12/19/34	09/19/2025	Paydown		1,137	1,137	976	949		188		188		1,137				37	12/19/2034	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.195% 02/25/36	08/01/2025	Paydown		7,979	7,979	7,235	7,214		765		765		7,979				262	02/25/2036	3.B FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.195% 02/25/36	09/01/2025	Paydown		17,143	17,143	16,228	16,172		971		971		17,143				606	02/25/2036	4.A FM
..41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.195% 02/25/36	08/08/2025	ACRA RE II Surplus AAM		1,510,987	1,788,203	1,621,339	1,616,806		(20,053)		(20,053)		1,596,754		(85,766)	(85,766)	65,220	02/25/2036	3.B FM
..41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.663% 02/25/36	09/01/2025	Paydown		2,578	2,578	2,613	7,273		(4,695)		(4,695)		2,578				121	02/25/2036	1.A FM
..41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 4.888% 01/19/35	09/19/2025	Paydown		11,307	11,307	9,313	8,272		3,035		3,035		11,307				335	01/19/2035	1.A FM
..41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 4.948% 01/19/35	09/19/2025	Paydown		6,819	6,819	6,121	7,075		(257)		(257)		6,819				212	01/19/2035	4.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.008% 01/19/35	09/19/2025	Paydown		2,530	2,530	1,666	2,395		135		135		2,530				79	01/19/2035	1.A FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.008% 01/19/35	09/19/2025	Paydown		316	316	265	337		(21)		(21)		316				10	01/19/2035	4.B FM
..41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.008% 01/19/35	09/19/2025	Paydown		823	823	735	899		(75)		(75)		823				26	01/19/2035	4.C FM
..41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.648% 05/19/46	09/19/2025	Paydown		25,666	25,694	15,942	12,083		13,583		13,583		25,666				677	05/19/2046	1.A FM
..41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 4.788% 03/19/35	09/19/2025	Paydown		6,042	6,042	5,650	5,759		283		283		6,042				182	03/19/2035	1.A FM
..41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 4.768% 05/19/35	08/19/2025	Paydown		17,958	17,958	7,791	5,477		12,481		12,481		17,958				585	05/19/2035	1.A FM
..41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 4.908% 09/19/35	09/19/2025	Paydown		46,815	46,815	35,646	31,253		15,562		15,562		46,815				1,359	09/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.868% 11/19/35	09/19/2025	Paydown		13,691	13,691	9,892	9,892		3,799		3,799		13,691				407	11/19/2035	1.A FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.868% 11/19/35	08/19/2025	Paydown		1,098	1,098	814	814		284		284		1,098				34	11/19/2035	1.B FM
..41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 4.868% 11/19/35	07/21/2025	Paydown		4,652	4,652	3,450	3,450		1,202		1,202		4,652				127	11/19/2035	1.E FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.222% 10/19/35	09/01/2025	Paydown		10,797	10,797	6,999	2,717		3,776		3,776		10,797				173	10/19/2035	1.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.222% 10/19/35	09/01/2025	Paydown		3,352	3,352	2,478	2,538		847	33	814		3,352				107	10/19/2035	2.A FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.222% 10/19/35	09/01/2025	Paydown		11,274	11,274	8,349	8,552		2,834	112	2,722		11,274				324	10/19/2035	2.B FM
..41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.222% 10/19/35	08/01/2025	Paydown		9,227	9,227	6,850	7,016		2,303	92	2,211		9,227				245	10/19/2035	2.C FM
..41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.748% 10/19/35	09/19/2025	Paydown		24,159	24,159	17,947	17,067		7,091		7,091		24,159				691	10/19/2035	1.A FM
..41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 4.808% 02/19/36	09/19/2025	Paydown		18,378	18,378	9,517	8,149		10,228		10,228		18,378				492	02/19/2036	1.A FM
..41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 5.788% 02/19/36	09/19/2025	Paydown		20,257	20,257	10,334	9,463		10,794		10,794		20,257				542	02/19/2036	1.A FM
..41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 4.908% 01/19/36	09/19/2025	Paydown		661	661	659	570		91		91		661				15	01/19/2036	1.A Z
..41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.452% 08/19/36	09/01/2025	Paydown		8,698	8,698	5,315	4,665		4,033		4,033		8,698				300	08/19/2036	1.A FM
..41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.003% 12/19/36	09/01/2025	Paydown		300,208	300,208	240,009	244,715		55,492		55,492		300,208				6,374	12/19/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..41162B-AB-9	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1B 5.103% 12/19/36	09/01/2025	Paydown		28	28	9		9	18		27		28					12/19/2036	6. FE
..41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.728% 12/19/36	07/21/2025	Paydown		844	772	662	841		3		3		844				18	12/19/2036	4.C FM
..41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.728% 12/19/36	09/19/2025	Paydown		8,998	8,138	6,979	8,863		135		135		8,998				224	12/19/2036	5.A FM
..41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.628% 01/19/38	09/19/2025	Paydown		203,669	203,669	182,024	190,754		12,915		12,915		203,669				4,648	01/19/2038	1.A FM
..41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.592% 05/25/38	09/25/2025	Paydown		22,870	22,870	18,462	18,453		4,516	99	4,417		22,870				437	05/25/2038	1.A FM
..41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.668% 03/19/37	09/19/2025	Paydown		8,585	(14,796)	(12,725)	(3,262)	(8,870)	20,718		11,848		8,585				562	03/19/2037	1.A FM
..41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.648% 05/19/37	09/19/2025	Paydown		674,925	674,925	630,308	77,734		43,575		43,575		674,925				10,768	05/19/2037	1.A FM
..41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 4.828% 05/19/37	09/19/2025	Paydown		3,764	3,126				3,764		3,764		3,764				91	05/19/2037	6. *
..41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.808% 09/19/37	09/19/2025	Paydown		381	290	58	35		345		345		381				10	09/19/2037	1.A FM
..41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 4.808% 09/19/37	07/21/2025	Paydown		413	319	63	39		374		374		413				10	09/19/2037	1.A FM
..41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.448% 08/19/37	07/21/2025	Paydown		36,194	36,194	29,950			6,243		6,243		36,194				84	08/19/2037	1.A FM
..41165B-AA-8	HarborView Mortgage Loan Trust HVMLT 2007-6 1A1A 4.448% 08/19/37	09/19/2025	Paydown		162,255	162,255	134,266			27,989		27,989		162,255				1,033	08/19/2037	1.A FM
..437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 5.217% 06/25/34	09/25/2025	Paydown		24,951	24,951	22,660	24,314		637		637		24,951				939	06/25/2034	1.A FM
..437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 5.127% 08/25/34	09/25/2025	Paydown		23,168	23,168	16,221	22,155		1,013		1,013		23,168				789	08/25/2034	1.A FM
..437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.572% 10/25/36	09/25/2025	Paydown		15,406	15,406	14,959	15,477		(71)		(71)		15,406				727	10/25/2036	1.A FM
..43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.572% 01/25/37	09/25/2025	Paydown		115,002	115,002	96,050	67,147		18,360		18,360		115,002				2,316	01/25/2037	1.A FM
..43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.512% 04/25/37	09/25/2025	Paydown		21,816	21,816	14,580	14,645		7,170		7,170		21,816				321	04/25/2037	1.A FM
..43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.612% 04/25/37	09/25/2025	Paydown		110,473	110,473	72,839	72,839		37,634		37,634		110,473				1,623	04/25/2037	1.A FM
..43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.132% 08/25/29	09/25/2025	Paydown		68,151	68,151	60,545	63,517		4,634		4,634		68,151				2,631	08/25/2029	1.A FM
..43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.132% 08/25/29	07/25/2025	Paydown		5,766	5,766	4,776	5,193		573		573		5,766				178	08/25/2029	1.A FM
..44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.532% 12/25/36	09/25/2025	Paydown		2,574	2,574	952	909		1,665		1,665		2,574				28	12/25/2036	1.A FM
..45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 5.032% 01/25/35	09/25/2025	Paydown		38,525	38,525	34,192	35,070		3,455		3,455		38,525				1,328	01/25/2035	1.A FM
..45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2 5.152% 01/25/35	09/25/2025	Paydown		8,968	8,968	7,402	7,569		1,399		1,399		8,968				316	01/25/2035	1.A FM
..45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2 5.072% 04/25/35	09/25/2025	Paydown		26,504	26,504	23,059	23,899		2,605		2,605		26,504				829	04/25/2035	1.A FM
..45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.752% 08/25/35	09/25/2025	Paydown		98,940	98,940	74,349	78,238		20,702		20,702		98,940				3,165	08/25/2035	1.A FM
..45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 4.952% 05/25/35	09/25/2025	Paydown		5,729	5,598		152		5,577		5,577		5,729				225	05/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.572% 05/25/35	09/25/2025	Paydown		6,127	5,987		184		5,943		5,943		6,127				262	05/25/2035	1.A FM
45254N-PU-5	Impac CMB Trust Series 2005-5 IMM 2005-5 A1 4.592% 08/25/35	09/25/2025	Paydown		131,571	131,571	123,019			8,552		8,552		131,571				1,662	08/25/2035	1.A FM
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 4.492% 08/25/35	09/25/2025	Paydown		20,394	20,394	17,270	18,041		2,354		2,354		20,394				668	08/25/2035	1.A FM
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 4.852% 08/25/35	09/25/2025	Paydown		2,288	2,123				2,288		2,288		2,288				85	08/25/2035	6. *
45254N-RG-4	Impac CMB Trust Series 2005-8 IMM 2005-8 1A 4.792% 02/25/36	09/25/2025	Paydown		41,002	41,002	38,337			2,665		2,665		41,002				558	02/25/2036	1.A FM
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 5.397% 02/25/36	09/25/2025	Paydown		3,903	3,903	3,469	3,696		207		207		3,903				146	02/25/2036	1.A FM
45254T-QW-7	Impac Secured Assets Corp Seri IMSA 2004-4 M5 5.922% 02/25/35	09/25/2025	Paydown		165,374	165,355	159,228	161,515		3,859		3,859		165,374				6,375	02/25/2035	1.A FM
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 5.132% 03/25/36	09/25/2025	Paydown		55,603	69,004	50,042	46,237		9,366		9,366		55,603				1,871	03/25/2036	1.A FM
45254T-TP-9	Impac Secured Assets Trust 200 IMSA 2006-1 2A2 5.092% 05/25/36	09/25/2025	Paydown		1,819	1,819	1,761			58		58		1,819				8	05/25/2036	1.A FM
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 5.202% 05/25/36	09/25/2025	Paydown		2,253	2,253	1,914	2,132		121		121		2,253				83	05/25/2036	1.A FM
452559-AC-1	Impac Secured Assets Trust 200 IMSA 2007-1 A3 4.752% 03/25/37	09/25/2025	Paydown		56,654	84,293	73,279			(16,625)		(16,625)		56,654				1,267	03/25/2037	1.A FM
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3 4.572% 11/25/36	09/25/2025	Paydown		14	(51)	(46)	(90)		104		104		14					11/25/2036	1.A FM
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.812% 11/25/36	09/25/2025	Paydown		218,571	219,984	175,196	183,063		35,509		35,509		218,571				6,733	11/25/2036	1.A FM
452763-AC-9	Imperial Fund Mortgage Trust 2 IMPRL 2022-NQM7 A3 7.500% 11/25/67	09/01/2025	Paydown		13,006	13,006	13,006							13,006				115	11/25/2067	1.E
452763-AC-9	Imperial Fund Mortgage Trust 2 IMPRL 2022-NQM7 A3 7.500% 11/25/67	09/03/2025	Lincoln Fin Mod - AAM		393,076	391,878	391,878							391,878		1,198	1,198	5,062	11/25/2067	1.E
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	08/01/2025	Paydown		3,343	2,746	2,438	2,860		483		483		3,343				144	02/25/2036	3.B FM
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36	09/01/2025	Paydown		4,238	4,238	3,762	4,413		(175)		(175)		4,238				182	02/25/2036	3.C FM
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36	09/01/2025	Paydown		21,043	20,862	18,022	18,134		2,909		2,909		21,043				866	02/25/2036	5.A FM
45660L-4G-1	Residential Asset Securitizati RAST 2005-A15 5A1 5.750% 02/25/36	08/01/2025	Paydown		1,078	1,066	363	330		749		749		1,078				21	02/25/2036	1.A FM
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.727% 01/25/36	09/01/2025	Paydown		72,091	72,091	54,034	54,450		17,858	217	17,641		72,091				1,671	01/25/2036	1.A FM
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36	08/01/2025	Paydown			(3,165)	(1,832)	(1,585)		1,586		1,586						70	04/25/2036	4.A FM
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35	09/01/2025	Paydown		197,071	197,071	177,360	180,388		16,683		16,683		197,071				6,500	02/25/2035	1.A FM
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 4.952% 02/25/35	08/25/2025	Paydown		33,182	33,182	29,205	26,847		6,335		6,335		33,182				1,244	02/25/2035	1.A FM
45660L-EJ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2 4.952% 03/25/35	08/25/2025	Paydown		5,252	5,251	4,477	4,477		775		775		5,252				82	03/25/2035	6. FM
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.468% 11/25/35	09/01/2025	Paydown		42,370	41,615	34,480	30,448		11,921		11,921		42,370				1,334	11/25/2035	4.A FM
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.752% 04/25/35	09/25/2025	Paydown		6,991	6,991	5,419	5,386		1,606		1,606		6,991				217	04/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 4.932% 04/25/35	09/25/2025	Paydown		133,183	117,412	95,040	106,131		27,052		27,052		133,183				3,782	04/25/2035	4.B FM
..45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.711% 05/25/35	07/01/2025	Paydown		1,772	1,703	1,391	1,725		47		47		1,772				40	05/25/2035	3.C FM
..45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.732% 04/25/35	09/25/2025	Paydown		71,142	71,142	67,766	69,371		1,771		1,771		71,142				2,024	04/25/2035	2.C FM
..45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.381% 06/25/35	09/01/2025	Paydown		9,008	9,008	5,321	4,898		4,110		4,110		9,008				110	06/25/2035	1.A FM
..45660L-MG-1	IndyMac INDX Mortgage Loan Tru INDX 2005-AR12 2A1A 4.752% 07/25/35	09/25/2025	Paydown		29,882	29,882	27,192			2,689		2,689		29,882				322	07/25/2035	1.A FM
..45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 4.959% 07/25/35	09/01/2025	Paydown		560,342	206,836	167,061	165,350		394,992		394,992		560,342				32,510	07/25/2035	1.A FM
..45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 4.832% 07/25/35	09/25/2025	Paydown		42,951	42,951	33,239	29,969		12,982		12,982		42,951				1,419	07/25/2035	1.A FM
..45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 5.052% 07/25/35	09/25/2025	Paydown		33,977	22,522				33,977		33,977		33,977				842	07/25/2035	6. *
..45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35	09/01/2025	Paydown			(6,417)	(4,123)	(3,560)		3,560		3,560						189	12/25/2035	4.B FM
..45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 4.741% 09/25/35	09/01/2025	Paydown		103,539	101,813	75,295	72,007		31,531		31,531		103,539				3,867	09/25/2035	1.A FM
..45660L-VZ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1A1 4.892% 10/25/36	09/25/2025	Paydown		140,885	140,885	60,579			80,306		80,306		140,885				518	10/25/2036	1.A FM
..45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 4.892% 10/25/36	09/25/2025	Paydown		216,496	216,496	125,515	108,307		108,188		108,188		216,496				6,185	10/25/2036	1.A FM
..45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 5.832% 10/25/36	09/25/2025	Paydown		168,122	168,122	86,402	81,581		86,541		86,541		168,122				4,983	10/25/2036	1.A FM
..45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.492% 10/25/36	09/25/2025	Paydown		1,319	679	309	287		1,032		1,032		1,319				54	10/25/2036	1.A FM
..45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36	09/01/2025	Paydown				1	9	12	(21)		(9)							10/25/2036	5.C FE
..45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.616% 01/25/36	09/01/2025	Paydown		28,191	(10,874)				28,191		28,191		28,191				1,326	01/25/2036	6. *
..45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 4.241% 10/25/35	08/01/2025	Paydown		2,189	2,189	1,751	1,606	1,199	(616)		583		2,189				60	10/25/2035	6. FM
..45660L-YH-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 4.872% 11/25/35	09/25/2025	Paydown		39,987	39,803	25,675	25,093		14,895		14,895		39,987				884	11/25/2035	4.C FM
..45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 4.992% 11/25/35	09/25/2025	Paydown		302	107	107	65		238		238		302				9	11/25/2035	1.A Z
..45660L-ZH-5	IndyMac INDA Mortgage Loan Tru INDA 2005-AR1 1A1 3.842% 11/25/35	09/01/2025	Paydown		3,141	3,141	2,675	2,056		1,086		1,086		3,141				88	11/25/2035	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.072% 11/25/34	09/25/2025	Paydown		379	379	303	326		53		53		379				11	11/25/2034	1.A FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.072% 11/25/34	09/25/2025	Paydown		3,437	3,437	2,825	3,012		425		425		3,437				95	11/25/2034	2.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.072% 11/25/34	09/25/2025	Paydown		4,946	4,946	4,450	4,445		501		501		4,946				137	11/25/2034	3.B FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.072% 11/25/34	09/25/2025	Paydown		14,527	14,527	12,909	13,376		1,151		1,151		14,527				403	11/25/2034	3.C FM
..45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.072% 11/25/34	09/25/2025	Paydown		33,293	33,293	30,208	31,058		2,234		2,234		33,293				924	11/25/2034	4.A FM
..45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.052% 12/25/34	09/25/2025	Paydown		153	153	111	110		43		43		153				5	12/25/2034	1.C FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.052% 12/25/34	08/25/2025	Paydown		146	146	105	105		41		41		146				4	12/25/2034	1.D FM
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.052% 12/25/34	07/25/2025	Paydown		2,638	2,587	1,862	1,854		784		784		2,638				62	12/25/2034	1.E FM
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.052% 12/25/34	09/25/2025	Paydown		19,982	19,632	16,027	16,797		3,185		3,185		19,982				479	12/25/2034	5.A FM
45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.580% 12/25/34	09/01/2025	Paydown		12,694	12,694	11,581	12,087		608		608		12,694				393	12/25/2034	1.A FM
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.037% 08/25/34	09/01/2025	Paydown		25,542	25,542	25,436	25,394		147		147		25,542				889	08/25/2034	1.A FM
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.092% 08/25/34	09/25/2025	Paydown		35	31	22	19		16		16		35				1	08/25/2034	4.A FM
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.092% 08/25/34	08/25/2025	Paydown		1,432	1,359	960	827		605		605		1,432				43	08/25/2034	4.B FM
45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 5.072% 08/25/34	09/25/2025	Paydown		310	310	235	235		75		75		310				8	08/25/2034	1.A FM
45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 5.152% 09/25/34	09/25/2025	Paydown		22,704	22,325	19,028	19,171		3,534		3,534		22,704				664	09/25/2034	5.A FM
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.132% 09/25/34	09/25/2025	Paydown		68,450	68,450	61,574	60,845		7,605		7,605		68,450				1,429	09/25/2034	5.A FM
456612-AC-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR6 2A1A 4.672% 06/25/46	09/25/2025	Paydown		77,375	76,990	66,260			11,116		11,116		77,375				604	06/25/2046	1.A FM
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.712% 04/25/46	09/25/2025	Paydown		186,213	186,213	153,288	153,964		32,249		32,249		186,213				4,035	04/25/2046	1.A FM
45661E-AB-0	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1B 4.692% 04/25/46	09/25/2025	Paydown		77,374	77,374	65,526			11,848		11,848		77,374				674	04/25/2046	1.A FM
45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 4.952% 05/25/46	09/25/2025	Paydown		3,287	2,068	45	45		3,243		3,243		3,287				119	05/25/2046	1.A FM
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.719% 05/25/36	09/01/2025	Paydown		196,380	182,633	169,945	88,176		22,930		22,930		196,380				4,487	05/25/2036	1.A FM
45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 3.761% 05/25/36	09/01/2025	Paydown		6,438	6,184				6,438		6,438		6,438				175	05/25/2036	6. *
45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.239% 06/25/36	09/01/2025	Paydown		82	82	54	52		30		30		82				2	06/25/2036	5.A FM
45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.622% 06/25/36	09/25/2025	Paydown		15,226	15,226	14,340	14,381		888	42	846		15,226				475	06/25/2036	1.G FM
45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.612% 11/25/36	09/25/2025	Paydown		11,945	11,910	11,320	11,812		133		133		11,945				300	11/25/2036	1.A FM
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 4.029% 12/25/36	09/01/2025	Paydown		1,536	1,542				1,536		1,536		1,536				44	12/25/2036	6. *
45662J-AC-6	IndyMac INDX Mortgage Loan Tru INDX 2006-R1 A3 3.818% 12/25/35	09/01/2025	Paydown		103,585	100,659	90,027			13,558		13,558		103,585				684	12/25/2035	1.A FM
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37	07/01/2025	Paydown			(114)												2	10/25/2037	6. *
456654-AD-4	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2 6.500% 10/25/37	07/01/2025	Paydown			(294)												6	10/25/2037	1.A FM
456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 3.839% 06/25/37	09/01/2025	Paydown		94	(61)				94		94		94				5	06/25/2037	6. *
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 4.947% 07/25/37	09/01/2025	Paydown		10,391	10,391	8,889	8,660		1,732		1,732		10,391				375	07/25/2037	1.A FM
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 4.967% 08/25/37	09/01/2025	Paydown		40,149	40,149	34,835	34,164		5,985		5,985		40,149				1,421	08/25/2037	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4																			
456674-AD-2	2A2 5.148% 08/25/37	09/01/2025	Paydown		153	(311)	(16)	(16)		169		169		153				17	08/25/2037	1.A FM
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31																			
45667Q-AB-7	A2 4.138% 11/25/36	09/01/2025	Paydown		648	269	13	13		635		635		648				14	11/25/2036	1.A FM
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35																			
45667S-AM-9	2A1B 4.732% 01/25/37	09/25/2025	Paydown		1,834	81				1,834		1,834		1,834				27	01/25/2037	6. *
	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1																			
45667W-AA-6	A1 4.692% 11/25/36	09/25/2025	Paydown		9,513	9,513	8,100	8,705		808		808		9,513				196	11/25/2036	1.A FM
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13																			
456681-AE-5	4A1 3.329% 07/25/37	09/01/2025	Paydown		89,863	85,873	58,912	58,265		31,598		31,598		89,863				2,046	07/25/2037	1.A FM
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14																			
45668G-AE-2	1A3B 4.872% 11/25/46	08/25/2025	Paydown		23	(344)	(344)	(344)		367		367		23				2	11/25/2046	2.C FM
	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37																			
45668L-AA-9	1A1 4.323% 02/25/37	09/01/2025	Paydown		695,184	695,184	660,290	641,241		53,943		53,943		695,184				12,778	02/25/2037	3.B FM
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19																			
45669N-AT-3	3A1 3.834% 09/25/37	09/01/2025	Paydown		4,609	4,609	3,149	3,005		1,604		1,604		4,609				139	09/25/2037	1.A FM
	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5																			
45669W-AE-6	2A3 4.852% 08/25/37	08/25/2025	Paydown		5	5	5	5						5					08/25/2037	6. *
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9																			
45669Y-AT-9	3A2 3.384% 04/25/37	09/01/2025	Paydown		2,142	900				2,142		2,142		2,142				66	04/25/2037	6. *
	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7																			
45670C-AC-1	2A1 3.197% 06/25/37	09/01/2025	Paydown		1,092	554	433	436		656		656		1,092				35	06/25/2037	1.A FM
	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2																			
45670E-AA-1	A1 4.422% 03/25/47	09/25/2025	Paydown		13,961	12,914	8,490	8,529		5,432		5,432		13,961				547	03/25/2047	1.A FM
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7																			
45670N-AA-1	1A1 3.431% 11/25/37	09/01/2025	Paydown		3,972	3,972	3,174	3,153		819		819		3,972				93	11/25/2037	1.A FM
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6																			
45670R-AC-8	2A1 3.968% 10/25/37	08/01/2025	Paydown		47,788	47,788	45,218	45,270		2,517		2,517		47,788				1,298	10/25/2037	2.C FM
	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6																			
45670R-AC-8	2A1 3.968% 10/25/37	09/01/2025	Paydown		23,226	23,226	21,977	22,003		1,224		1,224		23,226				747	10/25/2037	3.A FM
	JP Morgan Mortgage Trust Serie JPMMT 2025-2																			
46593N-BK-0	B1 6.656% 07/25/55	09/01/2025	Paydown		32,446	32,446	33,399	7,595		(941)		(941)		32,446				918	07/25/2055	1.D FE
	JP Morgan Mortgage Trust Serie JPMMT 2025-2																			
46593N-BN-4	B2 6.656% 07/25/55	09/01/2025	Paydown		13,463	13,463	13,812			(349)		(349)		13,463				449	07/25/2055	1.G FE
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1																			
466247-F5-7	3A2 5.466% 02/25/36	09/01/2025	Paydown		13,023	13,025	11,240	8,583		4,440		4,440		13,023				492	02/25/2036	1.A FM
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2																			
466247-J4-6	2A1 5.234% 04/25/36	09/01/2025	Paydown		20,344	20,344	18,030	17,807		2,537		2,537		20,344				779	04/25/2036	3.B FM
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2																			
466247-J4-6	2A1 5.234% 04/25/36	07/01/2025	Paydown		3,336	3,336	2,957	2,920		415		415		3,336				101	04/25/2036	3.C FM
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2																			
466247-J5-3	2A2 5.234% 04/25/36	09/01/2025	Paydown		45,903	45,903	42,829	41,838		4,065		4,065		45,903				1,774	04/25/2036	3.A FM
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2																			
466247-J5-3	2A2 5.234% 04/25/36	07/01/2025	Paydown		7,526	7,526	7,022	6,860		666		666		7,526				230	04/25/2036	3.B FM
	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2																			
466247-JH-4	4A6 6.500% 11/25/34	09/01/2025	Paydown		50,961	50,961	45,634	45,490		5,708	237	5,471		50,961				2,310	11/25/2034	2.C FM
	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2																			
466247-K2-8	3A2 5.729% 04/25/36	09/01/2025	Paydown		8,037	8,037	7,412	7,534		503		503		8,037				331	04/25/2036	4.B FM
	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3																			
466247-QP-1	7CA1 6.069% 06/25/35	09/01/2025	Paydown		86,660	86,654	78,287	77,853		8,807		8,807		86,660				3,305	06/25/2035	1.A FM
	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3																			
466247-RD-7	1B2 5.681% 06/25/35	09/01/2025	Paydown			36	1	1		(1)		(1)							06/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 6.037% 08/25/35	09/01/2025	Paydown		29,846	29,846	29,681	29,860		(15)		(15)		29,846				1,352	08/25/2035	1.A FM
..466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 6.037% 08/25/35	09/01/2025	Paydown		91,500	91,500	77,578	94,114		(2,614)		(2,614)		91,500				4,003	08/25/2035	1.A FM
..466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.203% 09/25/35	09/01/2025	Paydown		1,859	1,859	1,649	1,560		299		299		1,859				66	09/25/2035	1.A FM
..466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.106% 08/25/35	09/01/2025	Paydown		3,836	3,836	3,674	4,068		979	1,211	(232)		3,836				139	08/25/2035	3.C FM
..466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 5.424% 10/25/35	09/01/2025	Paydown		6,638	6,638	5,600	5,742		896		896		6,638				239	10/25/2035	1.A FM
..466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 5.424% 10/25/35	09/01/2025	Paydown		10,684	10,684	10,704	10,783		(99)		(99)		10,684				385	10/25/2035	3.A FM
..466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.439% 10/25/35	09/01/2025	Paydown		2,906	2,906	2,635	2,626		281		281		2,906				110	10/25/2035	1.A FM
..466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 5.669% 10/25/35	09/01/2025	Paydown		1,234	1,234	1,231	1,243		(9)		(9)		1,234				52	10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.032% 10/25/35	09/01/2025	Paydown			562,610	54,951	74,542		(74,542)		(74,542)							10/25/2035	1.A FM
..466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.032% 10/25/35	09/01/2025	Paydown			175,520	110,795	112,171		(112,171)		(112,171)							10/25/2035	5.C FM
..466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.125% 10/25/35	09/01/2025	Paydown		13,931	13,931	10,026	9,638		4,293		4,293		13,931				479	10/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.983% 11/25/35	09/01/2025	Paydown		8,800	8,800	6,949	6,652		2,148		2,148		8,800				293	11/25/2035	1.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.983% 11/25/35	09/01/2025	Paydown		3,527	3,527	3,340	3,188		339		339		3,527				131	11/25/2035	3.A FM
..466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 4.983% 11/25/35	07/01/2025	Paydown		5,168	5,168	4,894	4,671		497		497		5,168				158	11/25/2035	3.B FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.425% 11/25/35	09/01/2025	Paydown		702	702	653	621		81		81		702				30	11/25/2035	2.B FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.425% 11/25/35	08/01/2025	Paydown		2,392	2,392	2,225	2,117		275		275		2,392				82	11/25/2035	2.C FM
..466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.425% 11/25/35	09/01/2025	Paydown		43,465	43,465	41,798	39,335		4,130		4,130		43,465				1,578	11/25/2035	3.B FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.947% 10/25/35	09/25/2025	Paydown			(39,055)	(4,979)	(6,485)		6,485		6,485						183	10/25/2035	1.A FM
..46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 4.947% 10/25/35	09/25/2025	Paydown			(12,176)	(7,737)	(7,941)		7,941		7,941						68	10/25/2035	5.A FM
..46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.812% 04/25/36	09/25/2025	Paydown			(14,466)												247	04/25/2036	6. *
..466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 4.932% 06/25/37	09/25/2025	Paydown			(1,849)	(1,823)		(1)	1								36	06/25/2037	1.A FM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	09/01/2025	Paydown		3,333	3,621	3,391	2,860		473		473		3,333				100	12/25/2035	2.C FM
..46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35	08/01/2025	Paydown		7,803	7,803	7,306	6,163		1,641		1,641		7,803				166	12/25/2035	3.A FM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	09/01/2025	Paydown		8,594	9,337	8,742	7,438		1,157		1,157		8,594				385	12/25/2035	2.C FM
..46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35	08/01/2025	Paydown		20,119	20,119	18,837	16,027		4,093		4,093		20,119				705	12/25/2035	3.A FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2025	Paydown		22,896	27,110	21,907	18,652		4,245		4,245		22,896				1,102	12/25/2035	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2025	Paydown		1,121	1,639	1,443	1,211		(90)		(90)		1,121				74	12/25/2035	3.B FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	08/01/2025	Paydown		1,697	1,697	1,494	1,254		443		443		1,697				62	12/25/2035	3.C FM
..46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35	09/01/2025	Paydown		23,102	27,354	24,950	20,806		2,296		2,296		23,102				1,111	12/25/2035	4.A FM
..46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.732% 03/25/36	09/25/2025	Paydown		28,988	28,988	26,998	26,055		2,933		2,933		28,988				829	03/25/2036	1.A FM
..46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 5.036% 03/25/36	09/01/2025	Paydown		23,410	22,973	18,596	16,904		6,506		6,506		23,410				783	03/25/2036	1.A FM
..46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.456% 03/25/36	09/01/2025	Paydown		9,065	9,065	2,720	1,817		7,249		7,249		9,065				319	03/25/2036	1.A FM
..46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36	08/01/2025	Paydown		6,525	6,525	4,671	3,870		2,654		2,654		6,525				225	03/25/2036	4.B FM
..46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36	08/01/2025	Paydown		24,590	24,582	13,510	13,143		11,447		11,447		24,590				893	03/25/2036	1.A FM
..46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36	09/01/2025	Paydown		32,390	32,368	23,340	16,809		15,582		15,582		32,390				1,211	03/25/2036	1.A FM
..46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36	09/01/2025	Paydown		2,940	2,923	2,372	1,577		1,364		1,364		2,940				120	03/25/2036	1.A FM
..46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36	09/01/2025	Paydown		12,345	12,387	11,225	13,367		(1,022)		(1,022)		12,345				616	03/25/2036	4.C FM
..46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36	09/01/2025	Paydown			2,586	2,202	2,250		(2,250)		(2,250)						71	03/25/2036	1.A FM
..466284-AM-8	JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2 4.435% 10/25/36	08/01/2025	Paydown		1	1				1		1		1				8	10/25/2036	6. *
..466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.157% 03/25/37	09/01/2025	Paydown		26,884	26,884	23,885	32,935		(6,052)		(6,052)		26,884				809	03/25/2037	5.A FM
..466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 4.392% 03/25/37	09/25/2025	Paydown		3,052	3,052				3,052		3,052		3,052				(212)	03/25/2037	6. *
..46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.274% 10/25/36	09/01/2025	Paydown		8,869	8,869	8,201	7,479		1,390		1,390		8,869				246	10/25/2036	4.B FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.341% 10/25/36	09/01/2025	Paydown		9,425	9,425	5,844	5,893		3,532		3,532		9,425				300	10/25/2036	5.A FM
..46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 4.341% 10/25/36	09/01/2025	Paydown		2,940	2,940	2,190	2,177	47	715		762		2,940				94	10/25/2036	5.C FM
..46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.361% 10/25/36	09/01/2025	Paydown		8,199	8,199	6,930	6,651		1,548		1,548		8,199				373	10/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.244% 05/25/36	09/01/2025	Paydown		46,309	46,309	36,504	28,774		17,535		17,535		46,309				1,324	05/25/2036	1.A FM
..46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.244% 05/25/36	07/01/2025	Paydown		4,616	4,616	3,624	2,896		1,719		1,719		4,616				115	05/25/2036	1.E FM
..46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.171% 05/25/36	09/01/2025	Paydown		115,653	115,653	99,334			16,319		16,319		115,653				2,390	05/25/2036	1.A FM
..46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 5.190% 05/25/36	09/01/2025	Paydown		5,633	5,633	4,888	4,773		860		860		5,633				116	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.526% 05/25/36	09/01/2025	Paydown		51,958	54,277	48,611	47,715		4,244		4,244		51,958				976	05/25/2036	1.A FM
..46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.526% 05/25/36	09/01/2025	Paydown		10,329	10,790	10,174	9,984		345		345		10,329				194	05/25/2036	2.C FM
..46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.526% 05/25/36	09/01/2025	Paydown		54,708	57,149	45,915	45,042		9,666		9,666		54,708				1,677	05/25/2036	1.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46628T-AD-3	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A4 4.572% 07/25/36	09/25/2025	Paydown		179,366	179,366	85,871			93,494		93,494		179,366				735	07/25/2036	1.A FM
46628T-AE-1	JP Morgan Mortgage Acquisition JPMAC 2006-WMC2 A5 4.772% 07/25/36	09/25/2025	Paydown		189,776	189,776	90,855			98,921		98,921		189,776				778	07/25/2036	1.D Z
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36	08/01/2025	Paydown			(888)	(343)	(306)		306		306						11	07/25/2036	1.A FM
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 6.921% 08/25/36	09/01/2025	Paydown		3,289	3,281	1,995	1,801		1,489		1,489		3,289				147	08/25/2036	1.A FM
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.587% 08/25/36	09/01/2025	Paydown		18,560	18,560	17,248	16,759		1,801		1,801		18,560				735	08/25/2036	4.C FM
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.587% 08/25/36	07/01/2025	Paydown		43,800	43,756	40,661	39,510		4,290		4,290		43,800				1,470	08/25/2036	5.A FM
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.587% 08/25/36	09/01/2025	Paydown		6,651	6,646	4,875	4,041		2,610		2,610		6,651				235	08/25/2036	1.A FM
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.587% 08/25/36	09/01/2025	Paydown		22,540	22,524	17,861	17,260		5,280		5,280		22,540				797	08/25/2036	1.A FM
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 4.863% 08/25/36	09/01/2025	Paydown		5,026	5,022	4,646	4,542		483		483		5,026				154	08/25/2036	3.B FM
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 4.863% 08/25/36	09/01/2025	Paydown		24,162	24,146	20,203	19,963		4,199		4,199		24,162				742	08/25/2036	1.A FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.251% 08/25/36	08/01/2025	Paydown		17,186	17,186	15,347	14,938		2,248		2,248		17,186				622	08/25/2036	2.B FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.251% 08/25/36	07/01/2025	Paydown		58,507	58,450	52,196	50,804		7,703		7,703		58,507				1,863	08/25/2036	2.C FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.251% 08/25/36	09/01/2025	Paydown		114,692	114,614	104,997	101,280		13,411		13,411		114,692				3,847	08/25/2036	3.A FM
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.251% 08/25/36	08/08/2025	ACRA RE II Surplus AAM		2,266,637	2,667,718	2,382,274	2,318,715		(44,016)		(44,016)		2,274,699		(8,062)	(8,062)	99,300	08/25/2036	2.B FM
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.471% 01/25/37	09/01/2025	Paydown		14,167	14,167	13,809	13,848		319		319		14,167				436	01/25/2037	4.B FM
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.471% 01/25/37	09/01/2025	Paydown		20,662	20,662	17,843	17,932		2,730		2,730		20,662				635	01/25/2037	1.A FM
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.471% 01/25/37	09/01/2025	Paydown		13,288	13,288	12,953	12,990		298		298		13,288				408	01/25/2037	4.B FM
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.485% 01/25/37	09/01/2025	Paydown		7,535	7,535	6,441	6,363		1,173		1,173		7,535				284	01/25/2037	1.A FM
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.186% 01/25/37	09/01/2025	Paydown		12,011	12,011	9,617	9,445		2,566		2,566		12,011				414	01/25/2037	1.A FM
46629N-AD-5	JP Morgan Mortgage Acquisition JPMAC 2006-RM1 A3 4.512% 08/25/36	09/25/2025	Paydown		7,043	7,043	3,134			3,909		3,909		7,043				10	08/25/2036	6. FE
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4 5.763% 10/25/36	09/01/2025	Paydown		117,046	117,046	72,300	67,276		49,770		49,770		117,046				2,155	10/25/2036	1.A FM
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37	09/01/2025	Paydown			(9)	(7)	(4)		4		4							01/25/2037	1.A FM
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.194% 11/25/36	09/01/2025	Paydown			14	11	9		(9)		(9)						1	11/25/2036	3.C FM
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.194% 11/25/36	09/01/2025	Paydown			620	527	388		(388)		(388)						27	11/25/2036	4.A FM
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.194% 11/25/36	08/01/2025	Paydown			(221)	(188)	(138)		138		138						8	11/25/2036	4.B FM
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.772% 06/27/37	09/25/2025	Paydown		33,116	33,116	21,271	21,271		11,845		11,845		33,116				1,141	06/27/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 5.204% 07/25/35	09/01/2025	Paydown		5,710	5,710	4,716	5,130		580		580		5,710				198	07/25/2035	1.A FM
..46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 6.262% 07/25/35	09/01/2025	Paydown		11,349	11,349	10,598	11,275		74		74		11,349				497	07/25/2035	1.A FM
..46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 6.262% 07/25/35	09/01/2025	Paydown		8,187	8,187	7,620	7,667		520		520		8,187				358	07/25/2035	1.A FM
..46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.792% 07/25/35	09/01/2025	Paydown		41,867	41,867	37,122	37,469		4,397		4,397		41,867				1,790	07/25/2035	1.A FM
..46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.258% 05/25/35	08/01/2025	Paydown		10,239	10,239	6,880	6,940		3,342	43	3,299		10,239				194	05/25/2035	1.A FM
..46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3 4.258% 05/25/35	08/08/2025	Lincoln Fin Mod - AAM		1,783,094	2,687,188	1,805,630	1,821,397		(10,733)	11,340	(22,073)		1,799,324		(16,230)	(16,230)	56,588	05/25/2035	1.A FM
..46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6 4.258% 03/25/47	09/01/2025	Paydown		3,055	3,055	2,299	1,917		1,138		1,138		3,055				60	03/25/2047	1.A FM
..46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.441% 11/25/36	09/01/2025	Paydown		1,040	1,040	1,024	1,025		15		15		1,040				31	11/25/2036	1.A FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.441% 11/25/36	09/01/2025	Paydown			(118)	(64)	(85)		85		85						2	11/25/2036	1.A FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.441% 11/25/36	07/01/2025	Paydown			(5)	(6)	(6)		6		6							11/25/2036	5.C FM
..46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.441% 11/25/36	09/01/2025	Paydown			(31)	(37)	(37)		37		37						1	11/25/2036	6. FM
..46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6 4.187% 01/25/37	09/01/2025	Paydown		2,666	2,666	1,290	1,212		1,455		1,455		2,666				42	01/25/2037	1.A FM
..46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.464% 04/25/37	09/01/2025	Paydown		93,379	93,379	71,948	69,599		23,780		23,780		93,379				3,520	04/25/2037	1.A FM
..46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37	09/01/2025	Paydown			(6)	(2)			2		2							03/25/2037	1.A FM
..46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.229% 05/25/37	09/01/2025	Paydown		11,885	11,885	9,931	9,903		1,982		1,982		11,885				303	05/25/2037	1.A FM
..46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 5.020% 05/25/37	09/01/2025	Paydown		4,992	4,992	4,749	4,472		520		520		4,992				184	05/25/2037	1.A FM
..46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37	09/01/2025	Paydown			(3,956)	(1,789)	(1,597)		1,597		1,597						121	06/25/2037	1.A FM
..46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 4.872% 06/25/37	09/25/2025	Paydown			(2,372)	(540)	(402)		402		402						61	06/25/2037	1.A FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.677% 06/25/37	09/01/2025	Paydown		14,346	14,346	13,212	13,212		1,135		1,135		14,346				452	06/25/2037	3.C FM
..46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.677% 06/25/37	09/01/2025	Paydown		17,836	17,836	17,384	17,384		452		452		17,836				561	06/25/2037	4.B FM
..46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37	09/01/2025	Paydown		338	(34)	(16)	(15)		354		354		338				24	08/25/2037	1.A FM
..46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.772% 08/25/37	08/25/2025	Paydown		9,364	9,319	3,126	3,093		6,271		6,271		9,364				315	08/25/2037	1.A FM
..46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 4.922% 08/25/37	09/25/2025	Paydown		4,588	4,564	1,708	854		3,734		3,734		4,588				159	08/25/2037	1.A FM
..46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37	08/01/2025	Paydown		920	915	513	453		467		467		920				44	08/25/2037	1.A FM
..46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37	09/01/2025	Paydown		6,548	6,442	3,521	3,107		3,441		3,441		6,548				270	08/25/2037	1.A FM
..46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 2.783% 10/25/37	09/01/2025	Paydown		59,934	59,934	45,604	46,765		13,169		13,169		59,934				1,143	10/25/2037	2.C FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	09/01/2025	Paydown			16	7	5		(5)		(5)						1	03/26/2038	1.A FM
..46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38	07/01/2025	Paydown			37,585	16,776	12,442		(12,442)		(12,442)						1,207	03/26/2038	1.B FM
..46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 6.460% 09/26/35	09/01/2025	Paydown		43,465	43,466	40,380	40,427		3,038		3,038		43,465				1,373	09/26/2035	1.A FM
..46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 6.019% 10/26/36	09/01/2025	Paydown		72,119	72,160	66,271	64,987		7,133		7,133		72,119				2,826	10/26/2036	5.B FM
..46635B-AN-1	JP Morgan Resecuritization Tru JPMRR 2010-7 2A4 4.500% 06/26/40	09/01/2025	Paydown		20,357	20,358	13,718			6,639		6,639		20,357				417	06/26/2040	1.A FM
..46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 4.699% 06/26/45	09/01/2025	Paydown		410,407	410,407	405,467	407,075		3,333		3,333		410,407				13,101	06/26/2045	1.A FM
..46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.650% 03/26/36	09/01/2025	Paydown		55,562	60,579	50,030	51,601		3,961		3,961		55,562				2,447	03/26/2036	1.A FM
..46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.469% 06/26/35	09/01/2025	Paydown		20,965	20,965	19,120	19,668		1,297		1,297		20,965				642	06/26/2035	1.A FM
..46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.208% 05/26/47	09/01/2025	Paydown		111,675	105,475	91,428	91,241		20,434		20,434		111,675				3,339	05/26/2047	1.A FM
..46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.666% 10/26/36	09/01/2025	Paydown		120,835	110,195	107,172	108,574		12,261		12,261		120,835				2,635	10/26/2036	3.C FM
..46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 4.928% 03/26/35	09/01/2025	Paydown		54,090	54,090	48,719	48,705		5,385		5,385		54,090				1,713	03/26/2035	1.A FM
..46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.543% 11/21/35	09/01/2025	Paydown		27,114	27,629	21,339	26,667		448		448		27,114				1,026	11/21/2035	4.A FM
..46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7 5.170% 06/21/36	09/20/2025	Paydown		284,746	284,746	264,710	269,355		15,391		15,391		284,746				8,877	06/21/2036	1.A FM
..46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.042% 01/25/44	09/01/2025	Paydown															32	01/25/2044	1.A FE
..46643N-AR-6	JP Morgan Resecuritization Tru JPMRR 2014-6 7A1 2.875% 11/27/36	09/01/2025	Paydown		93,625	93,625	88,008			5,618		5,618		93,625				1,375	11/27/2036	1.A FM
..46659B-AE-2	JP Morgan Mortgage Trust 2025- JPMMT 2025-VIS1 A3 5.947% 08/25/55	09/01/2025	Paydown		91,158	91,158	91,172			(14)		(14)		91,158				1,826	08/25/2055	1.E FE
..47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 4.588% 11/26/35	09/01/2025	Paydown		36,170	36,196	22,191	22,165		14,005		14,005		36,170				1,166	11/26/2035	1.A FM
..519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37	07/01/2025	Paydown		3	(14)	(11)	(6)		9		9		3				1	08/26/2037	1.A FM
..52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.022% 12/25/35	09/25/2025	Paydown		1,758	1,758	795	751		1,008		1,008		1,758				60	12/25/2035	1.A FM
..52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35	09/01/2025	Paydown		3,786	3,786	3,125	1,991		1,796		1,796		3,786				138	12/25/2035	1.A FM
..52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.033% 01/25/36	09/01/2025	Paydown		3,088	3,088	2,193	2,251		837		837		3,088				96	01/25/2036	1.A FM
..52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.162% 02/25/36	09/01/2025	Paydown		30,344	31,234	26,650	26,713		3,630		3,630		30,344				1,076	02/25/2036	1.A FM
..52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 4.922% 11/25/36	09/25/2025	Paydown		848	2,364	1,078	1,033		(185)		(185)		848				194	11/25/2036	1.A FM
..52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.622% 12/25/36	07/25/2025	Paydown			(139)	(7)	(8)		8		8						3	12/25/2036	1.A FM
..52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36	09/01/2025	Paydown		3,008	3,014	1,560	1,425		1,583		1,583		3,008				144	09/25/2036	1.A FM
..52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.622% 09/25/36	09/25/2025	Paydown			31	2	2		(2)		(2)							09/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.522% 02/25/37	09/25/2025	Paydown			21,822	873	944		(944)		(944)						319	02/25/2037	1.A FM
..52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37	08/25/2025	Paydown				3	2		(3)		(3)							01/25/2037	6. FE
..525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 6.260% 11/25/35	09/01/2025	Paydown		133,538	133,538	80,855	61,304		72,235		72,235		133,538				1,739	11/25/2035	1.A FM
..525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35	09/01/2025	Paydown		4,889	4,795	3,563	4,257		632		632		4,889				171	12/25/2035	1.A FM
..525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 4.872% 12/25/35	09/25/2025	Paydown		135,166	192,765	126,261	180,899		(45,732)		(45,732)		135,166				5,460	12/25/2035	4.C FM
..525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.987% 01/25/36	09/01/2025	Paydown		9,645	9,951	7,924	7,341		2,304		2,304		9,645				340	01/25/2036	1.A FM
..525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.542% 02/25/36	09/25/2025	Paydown		134,724	134,724	130,096	130,310		4,414		4,414		134,724				4,165	02/25/2036	1.A FM
..525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.792% 02/25/46	09/25/2025	Paydown		79,488	79,482	77,177	78,950		538		538		79,488				2,184	02/25/2046	3.C FM
..525227-AK-0	Lehman XS Trust Series 2006-GP LXS 2006-GP2 2A1 4.662% 06/25/46	09/25/2025	Paydown		8,938	8,915	7,873			1,064		1,064		8,938				64	06/25/2046	1.A FM
..52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.692% 09/25/46	09/25/2025	Paydown		54,220	53,947	53,821	57,467		(3,247)		(3,247)		54,220				1,269	09/25/2046	1.A FM
..52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.512% 08/25/36	09/25/2025	Paydown		41,026	41,026	33,539	43,236		(2,210)		(2,210)		41,026				1,137	08/25/2036	4.A FM
..52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 4.452% 06/25/36	09/25/2025	Paydown		7,513	7,513	7,575	9,413		(1,900)		(1,900)		7,513				234	06/25/2036	5.C FM
..52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37	09/01/2025	Paydown				167	141	7	(148)		(141)						21	12/25/2037	6. *
..525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.592% 07/25/37	09/25/2025	Paydown		38,157	38,146	27,504	28,937		9,220		9,220		38,157				1,128	07/25/2037	1.A FM
..525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37	09/01/2025	Paydown		9,373	9,371	7,450	8,183		1,190		1,190		9,373				373	07/25/2037	1.A FM
..52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36	09/01/2025	Paydown		11,620	7,489	5,205	6,245		5,375		5,375		11,620				444	11/25/2036	1.A FM
..52523L-AD-4	Lehman XS Trust 2006-13 LXS 2006-13 1A4 4.652% 09/25/36	09/25/2025	Paydown		84,706	84,706	82,959			1,747		1,747		84,706				1,257	09/25/2036	1.A FM
..525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.592% 03/25/37	09/25/2025	Paydown		6,060	6,060	5,709	5,848		212		212		6,060				180	03/25/2037	1.A FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	07/01/2025	Paydown			7,657	6,431	7,521		(7,521)		(7,521)						318	04/25/2037	2.C FM
..52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37	09/01/2025	Paydown		2,436	3,988	3,350	3,917		(1,481)		(1,481)		2,436				185	04/25/2037	3.A FM
..52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.772% 05/25/37	09/25/2025	Paydown		3,118	3,118	1,918	2,183		935		935		3,118				87	05/25/2037	1.A FM
..52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 5.972% 09/25/47	09/25/2025	Paydown		228,115	228,115	196,610	196,276		31,838		31,838		228,115				6,776	09/25/2047	1.A FM
..52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.272% 10/25/37	09/25/2025	Paydown		18,679	18,266	17,353	18,587		92		92		18,679				575	10/25/2037	3.C FM
..52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.272% 10/25/37	07/25/2025	Paydown		950	907	1,168	1,192		(243)		(243)		950				25	10/25/2037	5.B FM
..52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.272% 10/25/37	09/25/2025	Paydown		4,877	4,790	6,168	6,294		(1,417)		(1,417)		4,877				154	10/25/2037	5.C FM
..52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 4.892% 07/25/47	09/25/2025	Paydown		12,155	12,141	8,438	10,791		1,364		1,364		12,155				337	07/25/2047	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Lehman XS Trust 2007-14H LXS 2007-14H A22																			
52525L-AS-9	5.072% 07/25/47	09/25/2025	Paydown		59,730	59,730	52,025	53,557		6,172		6,172		59,730				1,737	07/25/2047	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2002-1																			
542514-BZ-6	M2 6.335% 05/25/32	09/25/2025	Paydown		728,804	728,804	626,252	714,178		14,626		14,626		728,804				34,379	05/25/2032	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2003-1																			
542514-DK-7	M2 7.347% 03/25/33	07/25/2025	Paydown		179,772	179,772	174,610	182,408		(2,636)		(2,636)		179,772				5,744	03/25/2033	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2003-2																			
542514-DU-5	M1 5.502% 06/25/33	09/25/2025	Paydown		74,505	74,505	66,443	73,179		1,326		1,326		74,505				2,512	06/25/2033	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2003-3																			
542514-EA-8	M1 5.397% 07/25/33	09/25/2025	Paydown		24,168	24,168	23,843	23,939		229		229		24,168				815	07/25/2033	1.A FM
	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4																			
542514-HU-1	M2 5.247% 10/25/34	07/25/2025	Paydown		6,517	6,517	6,262	6,763		(246)		(246)		6,517				169	10/25/2034	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2006-1																			
542514-RM-8	2A4 4.872% 02/25/36	09/25/2025	Paydown		3,209	3,209	2,549	2,586		623		623		3,209				73	02/25/2036	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2006-WL2																			
542514-SE-5	M1 4.857% 01/25/36	09/25/2025	Paydown			(1,981)	(508)	(587)		587		587						51	01/25/2036	1.A FM
	Long Beach Mortgage Loan Trust LBMLT 2006-WL3																			
542514-SX-3	M1 4.857% 01/25/36	09/25/2025	Paydown			(304)	(359)	(349)		349		349						(8)	01/25/2036	4.C FM
	Long Beach Mortgage Loan Trust LBMLT 2006-7																			
54251T-AA-7	1A 4.582% 08/25/36	09/25/2025	Paydown		145	145	77	74		71		71		145				2	08/25/2036	1.A FM
	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1																			
550279-AA-1	4.792% 11/25/35	09/25/2025	Paydown		26,631	26,631	25,890	25,914		716		716		26,631				903	11/25/2035	1.A FM
	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1																			
550279-AA-1	4.792% 11/25/35	07/25/2025	Paydown		963	963	942	946		17		17		963				28	11/25/2035	1.A FM
	Luminent Mortgage Trust 2006-3 LUM 2006-3																			
55027A-AV-2	12A2 4.792% 05/25/36	09/25/2025	Paydown		87,641	16,668	2,978	2,977		84,664		84,664		87,641				2,224	05/25/2036	1.A FM
	Luminent Mortgage Trust 2006-3 LUM 2006-3																			
55027A-AV-2	12A2 4.792% 05/25/36	07/25/2025	Paydown		23,584	1,504	1,439	1,463		22,121		22,121		23,584				634	05/25/2036	3.C FM
	Luminent Mortgage Trust 2006-3 LUM 2006-3																			
55027A-AV-2	12A2 4.792% 05/25/36	09/25/2025	Paydown		3,750	3,695	3,534	3,595		156		156		3,750				59	05/25/2036	4.A FM
	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A																			
55027B-AA-6	4.652% 05/25/46	09/25/2025	Paydown		622,943	622,943	512,231	509,878		113,065		113,065		622,943				16,848	05/25/2046	1.A FM
	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A																			
55027X-AA-8	4.652% 07/25/36	09/25/2025	Paydown		3,605	6,209	3,441	3,232		373		373		3,605				177	07/25/2036	1.A FM
	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A																			
55027Y-AB-4	4.612% 10/25/46	09/25/2025	Paydown		5,776	5,558	5,287	5,537		240		240		5,776				183	10/25/2046	4.C FM
	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A																			
55027Y-AB-4	4.612% 10/25/46	09/25/2025	Paydown		374	359	359	365		9		9		374				14	10/25/2046	5.A FM
	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1																			
55027Y-AD-0	4.672% 10/25/46	09/25/2025	Paydown		5,036	5,036	4,445	4,606		430		430		5,036				83	10/25/2046	1.A FM
	MASTR Asset Securitization Tru MASTR 2003-12																			
55265K-3T-4	3A7 5.250% 12/25/33	09/01/2025	Paydown		27,480	27,480	26,810	26,402		1,079		1,079		27,480				957	12/25/2033	1.A FM
	MASTR Asset Securitization Tru MASTR 2004-1																			
55265K-6X-2	30PO 0.000% 02/25/34	09/01/2025	Paydown		113	113	68	68		44		44		113					02/25/2034	1.A FM
	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1																			
552754-AA-1	2.479% 03/25/65	09/01/2025	Paydown		4,613	4,613	4,106	4,388		225		225		4,613				80	03/25/2065	1.A
	Mastr Asset Backed Securities MABS 2006-NC2																			
55275B-AA-5	A1 4.532% 08/25/36	09/25/2025	Paydown		24,611	24,611	12,047	12,158		12,471	19	12,452		24,611				291	08/25/2036	1.A FM
	MASTR Adjustable Rate Mortgage MARM 2005-6																			
576433-A7-1	5A1 3.417% 07/25/35	09/01/2025	Paydown		6,887	6,887	6,333	6,602		285		285		6,887				160	07/25/2035	5.A FM
	MASTR Adjustable Rate Mortgage MARM 2005-6																			
576433-C5-3	5A2 3.188% 07/25/35	09/01/2025	Paydown		6,122	6,122	5,035	5,103		1,018		1,018		6,122				133	07/25/2035	3.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.480% 09/25/35	09/01/2025	Paydown		56,301	56,302	52,394			3,907		3,907		56,301				1,552	09/25/2035	1.A FM
..576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.480% 09/25/35	09/01/2025	Paydown		74,080	74,082	71,942	72,929		1,152		1,152		74,080				2,142	09/25/2035	3.B FM
..576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.459% 12/21/34	09/01/2025	Paydown		19,703	19,703	19,288	19,644		59		59		19,703				904	12/21/2034	1.A FM
..576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.672% 03/25/36	09/25/2025	Paydown		26					26		26		26				1	03/25/2036	1.A FM
..576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32	09/01/2025	Paydown		6,840	8,303	7,755	7,770		(930)		(930)		6,840				286	12/25/2032	3.A FM
..576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35	09/01/2025	Paydown		2,414	2,414	2,527	2,459		(45)		(45)		2,414				100	02/25/2035	1.A FM
..576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34	09/01/2025	Paydown		100,051	100,051	101,427	101,015		(964)		(964)		100,051				3,652	07/25/2034	1.A FM
..576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 4.972% 02/25/36	08/25/2025	Paydown		22,488	22,517	7,670	6,889		15,599		15,599		22,488				874	02/25/2036	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	09/01/2025	Paydown		11,703	11,697	10,935	8,613		3,090		3,090		11,703				542	08/25/2034	1.A FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	08/01/2025	Paydown		3,870	3,870	3,805	2,892		978		978		3,870				168	08/25/2034	1.B FM
..576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34	07/01/2025	Paydown		4,331	4,317	4,245	3,226		1,105		1,105		4,331				165	08/25/2034	1.F FM
..576436-CW-7	Mastr Specialized Loan Trust MASD 2006-1 M1 5.247% 01/25/36	09/25/2025	Paydown		14,353	14,353	13,456			897		897		14,353				147	01/25/2036	1.A FM
..576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 5.762% 01/25/36	09/01/2025	Paydown		10,161	10,161	9,861	9,959		203		203		10,161				415	01/25/2036	1.A FM
..57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35	09/01/2025	Paydown		11,464	11,464	4,763	4,694		6,770		6,770		11,464				161	11/25/2035	1.A FM
..57643L-MP-8	Mastr Asset Backed Securities MABS 2005-NC2 A4 4.972% 11/25/35	09/25/2025	Paydown		65,231	65,231	37,508			27,723		27,723		65,231				352	11/25/2035	1.A FM
..57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 4.842% 01/25/36	09/25/2025	Paydown		246,169	246,169	244,094	244,356		1,813		1,813		246,169				7,432	01/25/2036	1.A FM
..57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.328% 07/25/34	09/01/2025	Paydown			6,857	1,809	2,222		(2,222)		(2,222)						(1)	07/25/2034	1.A FM
..57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35	09/01/2025	Paydown		1,312	1,312	1,249	1,265		48		48		1,312				46	11/25/2035	1.A FM
..57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3 5.132% 05/25/47	09/25/2025	Paydown			3,153,502													05/25/2047	1.A FM
..585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.569% 11/15/31	09/01/2025	Paydown				2	2		(2)		(2)						731	11/15/2031	6. *
..589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 4.992% 07/25/34	09/25/2025	Paydown		3,984	3,984	3,925	4,100		(116)		(116)		3,984				90	07/25/2034	1.A FM
..589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 4.992% 07/25/34	07/25/2025	Paydown		1,679	1,679	1,654	1,728		(49)		(49)		1,679				32	07/25/2034	1.A FM
..589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 4.912% 01/25/29	09/25/2025	Paydown		18,351	18,351	18,104	18,057		294		294		18,351				575	01/25/2029	3.B FM
..589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 5.335% 01/25/29	09/25/2025	Paydown		8,249	8,249	7,972	7,975		274		274		8,249				286	01/25/2029	3.A FM
..589929-7K-8	Merrill Lynch Mortgage Investo MLMI 2004-WMC1 M2 5.922% 10/25/34	09/25/2025	Paydown		63,950	63,950	61,508			2,442		2,442		63,950				1,778	10/25/2034	1.A FM
..589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 5.012% 03/25/28	09/25/2025	Paydown		20,083	20,083	19,979	20,002		82		82		20,083				752	03/25/2028	3.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.052% 03/25/28	09/25/2025	Paydown		3,319	3,319	3,307	3,311		9		9		3,319				103	03/25/2028	3.B FM
..589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.052% 03/25/28	07/25/2025	Paydown		1,641	1,641	1,635	1,637		4		4		1,641				42	03/25/2028	3.B FM
..589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 4.932% 06/25/28	09/25/2025	Paydown		13,220	13,220	12,545	12,557		663		663		13,220				483	06/25/2028	1.A FM
..589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 5.217% 08/25/28	09/25/2025	Paydown		4,022	4,022	3,660	3,737		285		285		4,022				154	08/25/2028	1.A FM
..59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 5.889% 12/25/35	09/01/2025	Paydown		90,220	90,220	82,985	84,155		6,065		6,065		90,220				3,394	12/25/2035	1.A FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.601% 02/25/36	09/01/2025	Paydown		3,060	3,060	3,062	3,100		(40)		(40)		3,060				118	02/25/2036	2.A FM
..59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.601% 02/25/36	07/01/2025	Paydown		2,985	2,985	2,987	3,024		(39)		(39)		2,985				100	02/25/2036	2.B FM
..59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.582% 03/25/36	09/01/2025	Paydown		12,023	11,932	9,723	7,423		4,600		4,600		12,023				261	03/25/2036	1.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 4.774% 04/25/29	09/25/2025	Paydown		35,474	35,474	33,942	34,223		1,250		1,250		35,474				1,168	04/25/2029	3.A FM
..59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 4.774% 04/25/29	09/25/2025	Paydown		10,021	10,021	9,727	9,824		197		197		10,021				330	04/25/2029	3.B FM
..59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.932% 09/25/29	09/25/2025	Paydown		1,547	1,547	1,485	1,501		46		46		1,547				64	09/25/2029	1.A FM
..59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 4.932% 09/25/29	07/25/2025	Paydown		767	767	736	744		23		23		767				26	09/25/2029	1.A FM
..59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 5.943% 11/25/35	09/25/2025	Paydown		2,042	2,042	2,032	2,058		(16)		(16)		2,042				81	11/25/2035	1.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.341% 12/25/34	09/01/2025	Paydown		3,999	3,999	3,812	3,801		198		198		3,999				139	12/25/2034	1.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.341% 12/25/34	09/01/2025	Paydown		94	94	92	95		(1)		(1)		94				3	12/25/2034	3.A FM
..59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.341% 12/25/34	09/01/2025	Paydown		2,581	2,581	2,559	2,643		(61)		(61)		2,581				89	12/25/2034	3.B FM
..59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 4.774% 03/25/30	09/25/2025	Paydown		2,386	2,386	2,307	2,331		55		55		2,386				44	03/25/2030	1.A FM
..59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.375% 04/25/35	09/01/2025	Paydown		1,107	1,107	1,051	1,060		47		47		1,107				47	04/25/2035	1.A FM
..59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 5.945% 12/25/35	09/01/2025	Paydown		150,733	150,689	99,070	69,837		80,896		80,896		150,733				6,945	12/25/2035	1.A FM
..59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.692% 07/25/30	09/25/2025	Paydown		2,270	2,270	2,159	2,190		80		80		2,270				66	07/25/2030	1.A FM
..59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.202% 07/25/30	09/25/2025	Paydown			5,465	3,656	3,577		(3,577)		(3,577)						168	07/25/2030	2.C FM
..59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.202% 07/25/30	07/25/2025	Paydown			5,578	3,731	3,651		(3,651)		(3,651)						129	07/25/2030	2.C FM
..59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 4.681% 06/25/35	09/01/2025	Paydown		2,295	2,295	2,310	2,314		(19)		(19)		2,295				76	06/25/2035	1.A FM
..59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 5.889% 12/25/35	09/01/2025	Paydown		39,105	39,105	37,254	37,506		1,599		1,599		39,105				1,471	12/25/2035	1.A FM
..590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.772% 05/25/37	09/25/2025	Paydown		8,577	8,577	731	731		7,846		7,846		8,577				33	05/25/2037	1.A FM
..59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 7.000% 05/25/36	09/01/2025	Paydown		2,971	2,971	2,767	2,890		81		81		2,971				137	05/25/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.732% 01/25/37	09/25/2025	Paydown		25,868	25,868	8,173			17,696		17,696		25,868				22	01/25/2037	1.A FM
59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.000% 03/25/37	08/01/2025	Paydown			663	528	247		(247)		(247)						25	03/25/2037	1.A FM
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37	09/01/2025	Paydown		1	193	60	52		(50)		(50)		1				11	03/25/2037	1.A FM
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.692% 04/25/37	09/25/2025	Paydown		70,486	70,486	59,205	59,163		11,322		11,322		70,486				813	04/25/2037	1.A FM
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.492% 03/25/37	08/25/2025	Paydown		11,623	11,623	3,114	3,007		8,616		8,616		11,623				61	03/25/2037	3.A FM
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.672% 03/25/37	08/25/2025	Paydown		18,098	18,098	4,770	4,770		13,328		13,328		18,098				98	03/25/2037	3.B FM
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37	09/01/2025	Paydown		164	164	150	164						164				7	05/25/2037	6. FM
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37	09/01/2025	Paydown		106	61,491	58,915	54,692		(54,586)		(54,586)		106				1,474	05/25/2037	5.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.752% 05/25/37	09/25/2025	Paydown		43,895	43,895	25,898	13,849		30,046		30,046		43,895				933	05/25/2037	1.A FM
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.752% 05/25/37	09/25/2025	Paydown		13,690	13,690	10,133	7,851		5,839		5,839		13,690				291	05/25/2037	4.B FM
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.772% 06/25/37	09/25/2025	Paydown		37,526	37,526	26,268	26,090		11,436		11,436		37,526				1,538	06/25/2037	1.A FM
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.230% 08/25/36	09/01/2025	Paydown		6,213	6,213	5,465	5,483		743	12	731		6,213				195	08/25/2036	1.A FM
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.219% 06/25/37	09/01/2025	Paydown		205,894	205,934	133,132	119,876		86,018		86,018		205,894				6,267	06/25/2037	1.A FM
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69	09/01/2025	Paydown		14,152,578	14,152,578	12,844,833	12,880,007		1,272,571		1,272,571		14,152,578				322,305	08/01/2069	2.C FE
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69	09/01/2025	Paydown		34,604,620	34,604,620	32,009,756	32,169,188		2,435,432		2,435,432		34,604,620				750,837	11/01/2069	2.C FE
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.580% 12/20/46	09/22/2025	Paydown		49,216	49,216	37,468	32,846		16,370		16,370		49,216				1,429	12/20/2046	1.A FM
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47	09/01/2025	Paydown		32,255	32,255	36,263	33,838		(1,583)		(1,583)		32,255				1,618	04/26/2047	1.A FM
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47	09/01/2025	Paydown		30,799	30,799	31,605	31,658		(859)		(859)		30,799				1,635	04/26/2047	1.A FM
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47	09/01/2025	Paydown			371	312	322		(322)		(322)						22	04/26/2047	1.A FM
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47	09/01/2025	Paydown		6,981	6,981	7,989	7,303		(322)		(322)		6,981				396	04/26/2047	1.A FM
61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B 8.500% 04/26/47	09/01/2025	Paydown			42	38	38		(38)		(38)						3	04/26/2047	1.A FM
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.440% 07/26/45	09/29/2025	Paydown		64,234	64,234	57,650	63,967		267		267		64,234				1,380	07/26/2045	1.A FM
61744C-CV-6	Morgan Stanley ABS Capital I I MSAC 2004-HE2 M1 5.127% 03/25/34	09/25/2025	Paydown		50,943	50,943	39,226	47,303		3,639		3,639		50,943				1,785	03/25/2034	1.A FM
61744C-HB-5	Morgan Stanley ABS Capital I I MSAC 2004-HE8 M2 5.292% 09/25/34	09/25/2025	Paydown		10,241	10,241	9,971	10,520		(278)		(278)		10,241				296	09/25/2034	1.A FM
61744C-JJ-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 5.202% 11/25/34	08/25/2025	Paydown		11,365	11,365	9,118	7,424		3,941		3,941		11,365				321	11/25/2034	1.A FM
61744C-MK-9	Morgan Stanley ABS Capital I I MSAC 2005-NC1 M1 4.932% 01/25/35	09/25/2025	Paydown		66,447	66,447	56,488	65,658		788		788		66,447				2,051	01/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 4.857% 01/25/36	09/25/2025	Paydown			(28,663)	(12,842)	(6,547)	(3,413)	10,004		6,591						213	01/25/2036	6. FM
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 4.852% 02/25/36	09/25/2025	Paydown		99,185	99,185	98,139	98,430		755		755		99,185				3,037	02/25/2036	1.A FM
..617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 4.852% 02/25/36	07/25/2025	Paydown		41,276	41,276	40,841	40,962		314		314		41,276				1,068	02/25/2036	1.A FM
..61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.571% 07/25/35	08/01/2025	Paydown		93	94	50	44		49		49		93				3	07/25/2035	1.A FM
..61746R-EV-9	Morgan Stanley ABS Capital I I MSAC 2004-HE1 A4 5.012% 01/25/34	09/25/2025	Paydown		59,617	59,617	59,189			429		429		59,617				773	01/25/2034	1.A FM
..61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.747% 01/25/32	09/25/2025	Paydown		27,684	27,684	42,605	62,835		(35,150)		(35,150)		27,684				1,306	01/25/2032	1.A FM
..617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.432% 11/25/36	09/25/2025	Paydown		5,612	5,612	1,600	1,512		4,100		4,100		5,612				23	11/25/2036	1.A FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 6.262% 02/25/34	09/01/2025	Paydown		4,397	10,938	10,135	10,353		(5,955)		(5,955)		4,397				470	02/25/2034	1.A FM
..61748H-AE-1	Morgan Stanley Mortgage Loan T MSM 2004-2AR B1 6.262% 02/25/34	08/01/2025	Paydown		135	280	261	266		(131)		(131)		135				11	02/25/2034	1.B FM
..61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35	09/01/2025	Paydown		558	558	555	561		(3)		(3)		558				19	08/25/2035	1.A FM
..61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.439% 08/25/35	09/01/2025	Paydown		6,424	6,424	5,766	5,768		656		656		6,424				192	08/25/2035	1.A FM
..61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35	09/01/2025	Paydown		2,371	2,371	2,291	2,307		64		64		2,371				54	08/25/2035	2.A FM
..61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35	09/25/2025	Paydown				536	484		(484)		(484)						76	08/25/2035	6. *
..61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.174% 09/25/35	09/01/2025	Paydown		252,781	252,865	212,599	218,538		34,243		34,243		252,781				9,685	09/25/2035	1.A FM
..61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.563% 11/25/35	09/01/2025	Paydown		251,619	251,619	151,286	138,531		113,087		113,087		251,619				7,779	11/25/2035	1.A FM
..61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35	09/01/2025	Paydown		5,726	4,586	3,674	2,917		2,809		2,809		5,726				149	11/25/2035	1.A FM
..61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.562% 12/25/35	09/25/2025	Paydown		213,154	213,166	167,268	167,753		45,401		45,401		213,154				6,654	12/25/2035	1.A FM
..61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35	09/01/2025	Paydown				2,358	2	2,356	(2,358)		(2)							12/25/2035	6. FE
..61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.552% 02/25/36	09/25/2025	Paydown		282,910	282,775	169,322	163,996		118,915		118,915		282,910				8,757	02/25/2036	2.C FM
..61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.172% 02/25/36	09/25/2025	Paydown		14,897	14,897	14,472	14,742		400	245	155		14,897				503	02/25/2036	1.A FM
..61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36	09/01/2025	Paydown		3,421	3,430	2,001	1,958		1,463		1,463		3,421				130	02/25/2036	1.A FM
..61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36	09/01/2025	Paydown		22,861	22,919	15,157	12,064		10,797		10,797		22,861				870	02/25/2036	1.A FM
..61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.532% 03/25/36	09/25/2025	Paydown		94,191	94,199	68,280	61,648		32,543		32,543		94,191				3,292	03/25/2036	1.A FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.650% 03/25/36	09/01/2025	Paydown		8,903	8,903	5,894	5,807		3,096		3,096		8,903				327	03/25/2036	1.A FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.650% 03/25/36	08/01/2025	Paydown		4,923	4,923	3,259	3,211		1,712		1,712		4,923				162	03/25/2036	1.D FM
..61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.650% 03/25/36	07/01/2025	Paydown		5,396	5,296	3,506	3,454		1,942		1,942		5,396				159	03/25/2036	2.A FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.125% 03/25/36	07/01/2025	Paydown		1,440	1,440	995	1,212		228		228		1,440				35	03/25/2036	1.A FM
..61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.522% 04/25/36	09/25/2025	Paydown		51,299	50,966	37,366	36,824		14,474		14,474		51,299				1,710	04/25/2036	1.A FM
..61748J-AE-7	Morgan Stanley Mortgage Loan T MSM 2006-9AR A5 4.792% 08/25/36	09/25/2025	Paydown		36,299	36,299	8,289			27,865	257	27,608		36,299				79	08/25/2036	1.A FM
..61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.692% 06/25/36	09/25/2025	Paydown			(869)	(281)		(189)	189								9	06/25/2036	1.A FM
..61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.837% 06/25/36	09/01/2025	Paydown		16,953	16,953	11,461	10,898		6,055		6,055		16,953				551	06/25/2036	1.A FM
..61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36	09/01/2025	Paydown		8,049	8,049	1,889	1,731		6,318		6,318		8,049				63	11/25/2036	1.A FM
..61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36	09/01/2025	Paydown		1,514	1,514	333	301		1,214		1,214		1,514				12	11/25/2036	1.A FM
..61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47	09/01/2025	Paydown		23,773	23,773	9,574	8,807		14,965		14,965		23,773				251	01/25/2047	1.A FM
..61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47	09/01/2025	Paydown		69,362	69,362	28,246	25,335		44,027		44,027		69,362				731	01/25/2047	1.A FM
..61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.402% 01/25/37	09/25/2025	Paydown		15,433	15,433	6,143	5,892		9,542		9,542		15,433				155	01/25/2037	1.A FM
..61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.552% 06/25/37	09/25/2025	Paydown			(2,289)	(1,055)	(1,230)		1,230		1,230						16	06/25/2037	1.A FM
..61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37	07/01/2025	Paydown			2	1	1		(1)		(1)							08/25/2037	3.B FM
..61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.423% 10/25/37	09/01/2025	Paydown		45,900	45,610	33,358	32,320		13,579		13,579		45,900				1,000	10/25/2037	2.C FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.424% 11/25/37	09/01/2025	Paydown		56,562	56,562	42,226	40,146		16,416		16,416		56,562				1,456	11/25/2037	2.C FM
..61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.424% 11/25/37	08/01/2025	Paydown		66,724	33,385	24,923	23,696		43,028		43,028		66,724				1,929	11/25/2037	3.A FM
..61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.272% 11/25/37	09/01/2025	Paydown		160,574	160,574	128,788	126,075		34,499		34,499		160,574				3,697	11/25/2037	1.A FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 3.777% 12/25/37	07/01/2025	Paydown		242	242	189	195		47		47		242				5	12/25/2037	4.A FM
..61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 3.777% 12/25/37	09/01/2025	Paydown		626	626	490	505		121		121		626				15	12/25/2037	4.B FM
..61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.513% 05/26/36	09/26/2025	Paydown		122,801	241,291	184,511	147,330		(24,529)		(24,529)		122,801				7,353	05/26/2036	1.A FM
..61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.204% 07/26/35	09/01/2025	Paydown		51,754	51,754	47,889	48,913		2,842		2,842		51,754				1,794	07/26/2035	1.A FM
..61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.603% 01/26/36	09/26/2025	Paydown		160,436	195,967	142,102	142,563		17,874		17,874		160,436				5,073	01/26/2036	1.A FM
..61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 4.523% 07/26/36	09/26/2025	Paydown			41,178	24,945	24,965		(24,965)		(24,965)						4,409	07/26/2036	5.B FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	09/01/2025	Paydown		31,307	15,956	8,845	(204)		22,422		22,422		31,307				1,626	08/26/2047	1.A FM
..61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47	09/01/2025	Paydown		37,715	20,028	13,375	11,190		26,526		26,526		37,715				1,008	08/26/2047	1.A FM
..61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 2.861% 06/26/36	09/29/2025	Paydown		20,632	20,632	17,938	18,340		2,292		2,292		20,632				740	06/26/2036	1.A FM
..61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 5.993% 06/21/36	09/01/2025	Paydown		135,073	135,073	128,151	133,346		1,727		1,727		135,073				5,195	06/21/2036	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37	09/01/2025	Paydown		1,798	1,954	1,485	1,763		35		35		1,798				69	01/26/2037	1.A FM
..61760C-AN-5	Morgan Stanley Re-REMIC Trust MSRR 2010-R9 2C 4.650% 12/26/46	08/08/2025	ACRA RE II Surplus AAM		912,234	1,727,552	916,079			(42,484)		(42,484)		873,595		38,638	38,638	56,588	12/26/2046	1.A FM
..61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.062% 07/26/37	09/01/2025	Paydown		23,905	24,198	23,644	23,607		298		298		23,905				840	07/26/2037	4.A FM
..61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.364% 12/26/36	09/01/2025	Paydown		207,013	185,603	156,856	161,898		45,115		45,115		207,013				6,419	12/26/2036	1.A FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.175% 11/26/36	07/01/2025	Paydown		9,580	8,983	8,999	9,486		95		95		9,580				212	11/26/2036	4.A FM
..61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.175% 11/26/36	09/01/2025	Paydown		95,996	96,054	96,222	101,429		(5,433)		(5,433)		95,996				2,381	11/26/2036	4.B FM
..61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.142% 10/26/35	09/01/2025	Paydown		48,391	48,391	46,515	48,440		(49)		(49)		48,391				1,991	10/26/2035	1.A FM
..61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.218% 04/26/53	09/01/2025	Paydown		267,387	200,124	183,219	184,416		82,972		82,972		267,387				9,999	04/26/2053	1.A FM
..61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.552% 04/26/53	09/26/2025	Paydown		831,152	831,152	611,504	711,332		119,821		119,821		831,152				15,835	04/26/2053	1.A FM
..61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.142% 09/26/36	09/01/2025	Paydown		106,220	106,220	99,421	98,889		7,332		7,332		106,220				4,408	09/26/2036	1.A FM
..61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 4.747% 09/26/36	09/01/2025	Paydown		23,769	23,614	16,819	20,408		3,362		3,362		23,769				798	09/26/2036	1.A FM
..61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.612% 09/26/36	09/01/2025	Paydown		16,358	16,358	13,287	12,386		3,972		3,972		16,358				733	09/26/2036	1.A FM
..61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.640% 09/26/36	09/29/2025	Paydown		283,361	278,289	227,678	227,678		55,684		55,684		283,361				10,830	09/26/2036	1.A FM
..61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 7.443% 09/26/36	09/01/2025	Paydown		15,115	21,938	20,202	21,167		(6,052)		(6,052)		15,115				1,067	09/26/2036	1.A FM
..61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.281% 06/26/46	09/01/2025	Paydown		6,710					6,710		6,710		6,710				398	06/26/2046	1.A FM
..61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 4.616% 06/26/46	09/01/2025	Paydown		36,774	32,293	23,779	37,071		(297)		(297)		36,774				1,618	06/26/2046	1.A FM
..61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.033% 06/26/46	09/20/2025	Paydown		112,032	112,032	97,667	96,250		15,782		15,782		112,032				3,545	06/26/2046	1.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.119% 01/26/51	09/01/2025	Paydown		275,292	272,624	224,158	223,310		51,982		51,982		275,292				9,007	01/26/2051	1.G FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.119% 01/26/51	08/01/2025	Paydown		26,095	26,095	21,456	21,375		4,720		4,720		26,095				757	01/26/2051	2.A FM
..61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.119% 01/26/51	07/01/2025	Paydown		30,519	30,292	24,907	24,812		5,706		5,706		30,519				784	01/26/2051	2.B FM
..61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.156% 08/26/34	09/01/2025	Paydown		463,499	463,499	422,507	433,575		29,923		29,923		463,499				17,554	08/26/2034	1.A FM
..61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 4.899% 08/26/34	09/01/2025	Paydown		107,086	107,086	102,726	105,543		1,543		1,543		107,086				3,772	08/26/2034	1.A FM
..61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.936% 11/20/36	09/01/2025	Paydown		35,428	35,428	33,419	33,433		1,995		1,995		35,428				1,175	11/20/2036	1.A FM
..61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53	09/01/2025	Paydown		281,105	281,105	284,794	284,794		(3,690)		(3,690)		281,105				11,952	08/25/2053	1.A
..61776H-AB-2	Morgan Stanley Residential Mor MSRM 2024-NQM2 A2 6.740% 05/25/69	09/01/2025	Paydown		480,877	480,877	486,512			(5,635)		(5,635)		480,877				13,155	05/25/2069	1.C FE
..61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	09/01/2025	Paydown		113,400	113,400	112,266			1,134		1,134		113,400				1,344	09/25/2054	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61776X-AX-9	Morgan Stanley Residential Mor MSRM 2024-INV4 A11 5.500% 09/25/54	07/01/2025	Paydown		28,708	28,708	28,421			287		287		28,708				132	09/25/2054	1.B Z
..61777Q-AD-7	Morgan Stanley Residential Mor MSRM 2024-NQM5 A2 5.902% 10/25/69	09/01/2025	Paydown		253,686	253,686	254,142			(457)		(457)		253,686				5,244	10/25/2069	1.D FE
..61778L-AE-5	Morgan Stanley Residential Mor MSRM 2025-NQM3 A3 5.864% 05/25/70	09/01/2025	Paydown		967,030	967,030	967,017	967,280		(250)		(250)		967,030				10,142	05/25/2070	1.G FE
..617932-AD-0	Morgan Stanley Residential Mor MSRM 2025-NQM1 A2 5.941% 11/25/69	09/01/2025	Paydown		244,760	244,760	244,454			306		306		244,760				4,724	11/25/2069	1.C FE
..617942-AA-5	Morgan Stanley Residential Mor MSRM 2025-HX1 A1 5.960% 03/25/70	09/01/2025	Paydown		3,872,787	3,872,787	3,872,725			62		62		3,872,787				76,632	03/25/2070	1.A FE
..617942-AD-9	Morgan Stanley Residential Mor MSRM 2025-HX1 A2 6.163% 03/25/70	09/01/2025	Paydown		789,468	789,468	789,461			7		7		789,468				16,154	03/25/2070	1.D FE
..617942-AE-7	Morgan Stanley Residential Mor MSRM 2025-HX1 A3 6.467% 03/25/70	09/01/2025	Paydown		853,724	853,724	853,721			2		2		853,724				18,330	03/25/2070	1.G FE
..617944-AA-1	Morgan Stanley Residential Mor MSRM 2025-1 6.000% 03/25/55	09/01/2025	Paydown		4,564,417	4,564,417	4,562,991			1,426		1,426		4,564,417				115,599	03/25/2055	1.A FE
..617944-AY-9	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.665% 03/25/55	09/01/2025	Paydown		25,186	25,186	25,879			(693)		(693)		25,186				700	03/25/2055	1.D FE
..617944-BB-8	Morgan Stanley Residential Mor Morgan Stanley Residential Mor 6.665% 03/25/55	09/01/2025	Paydown		13,548	13,548	13,842			(295)		(295)		13,548				377	03/25/2055	1.G FE
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.052% 02/25/35	09/25/2025	Paydown		9,151	9,151	9,053	9,063		88		88		9,151				349	02/25/2035	1.A FM
..61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.052% 02/25/35	07/25/2025	Paydown		4,101	4,101	4,057	4,061		40		40		4,101				125	02/25/2035	1.A FM
..61915C-AA-7	MortgageIT Securities Corp Mor MHL 2007-2 A1 4.772% 09/25/37	09/25/2025	Paydown		34,371	27,962	21,060			13,311		13,311		34,371				595	09/25/2037	1.A FM
..61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.572% 06/25/47	09/25/2025	Paydown		8,331	8,317	6,623	6,882		1,449		1,449		8,331				232	06/25/2047	1.A FM
..61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 4.832% 06/25/47	09/25/2025	Paydown		43,012	41,430	32,815	32,253		11,451	692	10,759		43,012				1,183	06/25/2047	1.A FM
..62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56	09/01/2025	Paydown				22,912	22,695	217	(22,912)		(22,695)						4,463	05/25/2056	6. *
..62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34	09/01/2025	Paydown		45,437	45,469	43,577	40,195		5,242		5,242		45,437				1,394	10/25/2034	1.A FM
..62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35	09/01/2025	Paydown		82,758	83,381	81,276	80,831		3,046	1,118	1,928		82,758				2,116	02/25/2035	1.A FM
..62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.722% 02/25/35	09/25/2025	Paydown		29,031	29,250	25,546	25,312		4,061	341	3,720		29,031				558	02/25/2035	1.A FM
..62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61	07/01/2025	Paydown		304,132	304,132	223,492	222,593		81,539		81,539		304,132				2,992	08/25/2061	6. *
..643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36	09/01/2025	Paydown		13,607	13,607	9,185	2,853		10,754		10,754		13,607				117	07/25/2036	1.A FM
..64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 5.157% 08/25/34	09/25/2025	Paydown		5,100	5,100	5,259	5,288		(188)		(188)		5,100				151	08/25/2034	1.A FM
..64352V-GK-1	New Century Home Equity Loan T NCHET 2004-A M11 3.979% 08/25/34	09/01/2025	Paydown		270,479	270,479	254,758			15,722		15,722		270,479				4,357	08/25/2034	1.A FM
..64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57	09/01/2025	Paydown		33,032	33,032	35,672	34,265		(1,233)		(1,233)		33,032				973	05/25/2057	1.A
..64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57	09/01/2025	Paydown		23,276	23,276	25,116	23,978		(702)		(702)		23,276				724	05/25/2057	1.A
..64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 6.316% 10/25/46	09/01/2025	Paydown		28,223	28,223	28,140	28,021		202		202		28,223				1,241	10/25/2046	1.G FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..64831H-AB-9	New Residential Mortgage Loan NRZT 2023-NQM1 A2 7.319% 10/25/63	09/01/2025	Paydown		339,554	339,554	344,647			(5,093)		(5,093)		339,554				12,754	10/25/2063	1.A
..64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.296% 11/25/52	09/01/2025	Paydown		98,148	98,148	97,224	98,148						98,148				4,348	11/25/2052	1.A
..649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.805% 05/25/36	09/01/2025	Paydown		27,777	27,777	24,480	25,818		2,806	848	1,958		27,777				819	05/25/2036	1.A FM
..65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.382% 10/25/34	09/25/2025	Paydown		65,063	65,063	62,004	64,592		471		471		65,063				2,460	10/25/2034	1.A FM
..65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.382% 10/25/34	07/25/2025	Paydown		4,941	4,941	4,916	4,923		18		18		4,941				161	10/25/2034	1.A FM
..65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 5.412% 11/25/34	09/25/2025	Paydown		42,742	42,742	35,102	40,583		2,159		2,159		42,742				1,620	11/25/2034	1.A FM
..65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.652% 08/25/36	09/25/2025	Paydown		1,745	1,745	287	294		1,455	4	1,451		1,745				11	08/25/2036	1.A FM
..65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36	09/01/2025	Paydown		10,117	10,117	2,938	2,860		7,257		7,257		10,117				89	06/25/2036	1.A FM
..65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.612% 08/25/36	09/25/2025	Paydown		1,547	1,525	1,136	1,104		442		442		1,547				5	08/25/2036	1.A FM
..65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.752% 10/25/36	09/25/2025	Paydown		302	171	2	2		300		300		302				9	10/25/2036	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.592% 02/25/37	09/25/2025	Paydown		23,273	22,926	15,004	21,483		1,790		1,790		23,273				770	02/25/2037	1.A FM
..65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.592% 02/25/37	09/25/2025	Paydown		4,514	4,446	4,386	4,565		(52)		(52)		4,514				149	02/25/2037	3.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.432% 02/25/37	09/25/2025	Paydown		82,517	80,810	51,801	76,152		6,365		6,365		82,517				2,722	02/25/2037	1.A FM
..65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.432% 02/25/37	09/25/2025	Paydown		23,770	23,278	23,042	24,192		(422)		(422)		23,770				784	02/25/2037	3.B FM
..65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 5.072% 02/25/37	09/25/2025	Paydown		1,434	1,434	430	431		1,002		1,002		1,434				9	02/25/2037	1.A FM
..65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.737% 01/25/37	09/25/2025	Paydown			(1,673)	(1,673)		(1,673)	1,673									01/25/2037	1.A FM
..65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.612% 12/25/36	09/25/2025	Paydown		33,252	23,188	18,449	18,579		14,673		14,673		33,252				991	12/25/2036	1.A FM
..65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.621% 12/26/35	09/01/2025	Paydown		60,584	60,584	48,213	57,392		3,192		3,192		60,584				1,952	12/26/2035	1.A FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.250% 03/26/36	07/01/2025	Paydown		11,343	11,343	10,958	11,056		288		288		11,343				361	03/26/2036	1.E FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.250% 03/26/36	08/01/2025	Paydown		3,528	3,528	3,408	3,438		90		90		3,528				128	03/26/2036	1.F FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.250% 03/26/36	09/01/2025	Paydown		66,088	66,088	63,907	64,563		1,525		1,525		66,088				2,223	03/26/2036	1.G FM
..65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.250% 03/26/36	09/01/2025	Paydown		25,797	25,797	24,949	25,208		589		589		25,797				1,052	03/26/2036	2.A FM
..65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 6.250% 03/26/36	07/01/2025	Paydown		31,330	31,330	30,630	30,884		446		446		31,330				996	03/26/2036	2.B FM
..65539L-AF-3	Nomura Resecuritization Trust NMRR 2011-1RA 1A6 6.250% 03/26/36	09/01/2025	Paydown		27,504	27,504	26,889	27,112		392		392		27,504				1,078	03/26/2036	2.C FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.001% 07/26/35	09/01/2025	Paydown		7,034	7,034	6,681	6,487		548		548		7,034				253	07/26/2035	1.A FM
..65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.001% 07/26/35	07/15/2025	Paydown		3,646	3,646	3,463	3,362		284		284		3,646				109	07/26/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.245% 03/26/37	09/01/2025	Paydown		325,466	325,466	322,721	323,086		2,379		2,379		325,466				25,206	03/26/2037	1.A FM
..65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.733% 01/26/37	09/26/2025	Paydown		99,317	99,317	89,977	90,055		9,262		9,262		99,317				2,423	01/26/2037	1.A FM
..65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.733% 01/26/37	07/28/2025	Paydown		123,150	123,150	111,568	111,666		11,484		11,484		123,150				2,677	01/26/2037	1.A FM
..65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.706% 01/26/36	09/01/2025	Paydown		79,065	76,985	61,783	74,458		4,607		4,607		79,065				2,464	01/26/2036	1.A FM
..65540R-AL-4	Nomura Resecuritization Trust NMRR 2014-7R 3A4 4.668% 01/26/36	09/01/2025	Paydown		52,088	50,718	41,993	49,907		2,181		2,181		52,088				1,623	01/26/2036	1.A FM
..65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 3.866% 03/28/36	07/01/2025	Paydown		25,621	19,971	6,901	6,592		19,029		19,029		25,621				494	03/28/2036	1.A Z
..66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5 5.232% 01/25/36	09/25/2025	Paydown			(29,739)													01/25/2036	6. *
..669971-AC-7	NovaStar Mortgage Funding Trus NHEL 2007-1 A2B 4.572% 03/25/37	09/25/2025	Paydown		6,673	6,673	2,079			4,594		4,594		6,673				8	03/25/2037	1.A FM
..670855-AC-9	OBX 2023-NQM1 Trust OBX 2023-NQM1 A3 6.500% 11/25/62	09/01/2025	Paydown		29,827	29,827	29,785			42		42		29,827				162	11/25/2062	1.C
..670857-AA-9	OBX 2021-NQM2 Trust OBX 2021-NQM2 A1 1.101% 05/25/61	09/01/2025	Paydown		114,573	114,573	92,554			22,020		22,020		114,573				313	05/25/2061	1.A
..67114J-AB-6	OBX 2021-NQM3 Trust OBX 2021-NQM3 A2 1.260% 07/25/61	09/01/2025	Paydown		150,004	150,004	121,995			28,009		28,009		150,004				440	07/25/2061	1.A
..67117X-AC-0	OBX 2023-NQM7 Trust OBX 2023-NQM7 A3 7.299% 04/25/63	08/01/2025	Paydown		143,304	143,304	145,521			(2,217)		(2,217)		143,304				3,950	04/25/2063	1.A
..67118H-AC-4	OBX 2024-NQM2 Trust OBX 2024-NQM2 A2 6.030% 12/25/63	09/01/2025	Paydown		93,288	93,288	93,505			(217)		(217)		93,288				1,427	12/25/2063	1.A
..67118K-AC-7	OBX 2024-NQM3 Trust OBX 2024-NQM3 A3 6.433% 12/25/63	09/01/2025	Paydown		88,179	88,179	88,774			(596)		(596)		88,179				2,767	12/25/2063	1.A
..67119E-AB-2	OBX 2024-NQM11 Trust OBX 2024-NQM11 A2 6.128% 06/25/64	09/01/2025	Paydown		63,555	63,555	63,908			(353)		(353)		63,555				1,020	06/25/2064	1.A
..67120V-AC-9	OBX 2025-NQM2 Trust OBX 2025-NQM2 A3 5.952% 11/25/64	09/01/2025	Paydown		788,600	788,600	788,970	326,273		(296)		(296)		788,600				13,069	11/25/2064	1.E FE
..67449A-AC-9	OBX 2025-NQM8 Trust OBX 2025-NQM8 A3 5.826% 03/25/65	09/01/2025	Paydown		1,008,252	1,008,252	1,008,235			17		17		1,008,252				15,717	03/25/2065	1.F FE
..67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	07/01/2025	Paydown		140,776	140,776	140,774			2		2		140,776				677	05/25/2065	1.F Z
..67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	09/01/2025	Paydown		179,458	179,458	179,456			2		2		179,458				2,147	05/25/2065	1.F FE
..67449B-AC-7	OBX 2025-NQM11 Trust OBX 2025-NQM11 A3 5.772% 05/25/65	08/08/2025	ACRA RE II Surplus AAM		554,053	551,355	551,347			(46)		(46)		551,301		2,752	2,752	5,923	05/25/2065	1.F FE
..68383N-CH-4	Opteum Mortgage Acceptance Cor OPMAC 2005-4 M2 5.022% 11/25/35	09/25/2025	Paydown		76,265	76,265	73,786			2,479		2,479		76,265				1,254	11/25/2035	1.D Z
..68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1 5.866% 01/25/37	09/01/2025	Paydown		34,737	34,737	32,463	32,217		2,520		2,520		34,737				883	01/25/2037	1.A FM
..68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4 4.522% 07/25/37	09/25/2025	Paydown		4,225	4,225	2,666	2,642		1,597	14	1,583		4,225				34	07/25/2037	1.A FM
..69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1 4.707% 07/25/37	09/25/2025	Paydown			(1,177)													07/25/2037	1.A FM
..69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.136% 10/25/35	09/01/2025	Paydown		129,895	129,895	71,301	53,117		59,077		59,077		129,895				1,657	10/25/2035	1.A FM
..69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.647% 10/25/37	09/25/2025	Paydown			(1,957)	(367)	(439)		439		439							10/25/2037	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69380W-AB-0	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 A2 6.636% 03/25/59	09/01/2025	Paydown		282,729	282,729	285,357			(2,628)		(2,628)		282,729				6,505	03/25/2059	1.A
..69382C-AB-2	PMT Loan Trust 2025-INV3 PMTLT 2025-INV3 A2 6.000% 03/25/56	09/25/2025	Paydown		654,932	654,932	658,514			(3,582)		(3,582)		654,932				16,386	03/25/2056	1.A FE
..69382F-AE-9	PRKCM 2025-HOME1 PRKCM Trust 2025-HOME1 6.002% 02/25/60	09/25/2025	Paydown		944,815	944,815	944,806			9		9		944,815				24,151	02/25/2060	1.F FE
..69382M-AB-0	PMT Loan Trust 2025-INV6 PMTLT 2025-INV6 A2 6.000% 06/25/56	09/01/2025	Paydown		701,730	701,730	702,388			(658)		(658)		701,730				6,715	06/25/2056	1.A FE
..693977-AB-6	PRPM 2024-NQM1 Trust PRPM 2024-NQM1 A2 6.569% 12/25/68	09/01/2025	Paydown		1,116,488	1,116,488	1,126,781			(10,293)		(10,293)		1,116,488				35,733	12/25/2068	1.A
..693984-AC-0	PRKCM 2023-AFC3 Trust PRKCM 2023-AFC3 A3 7.088% 09/25/58	09/01/2025	Paydown		16,579	16,579	16,724			(145)		(145)		16,579				98	09/25/2058	1.A
..73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59	09/01/2025	Paydown		672,228	672,228	681,261	680,523		(8,294)		(8,294)		672,228				29,112	10/25/2059	1.A
..73015D-AB-7	PMT Loan Trust 2025-INV4 PMTLT 2025-INV4 A2 6.000% 03/25/56	09/01/2025	Paydown		626,789	626,789	631,196			(4,407)		(4,407)		626,789				12,793	03/25/2056	1.A FE
..73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	08/01/2025	Paydown		346,849	346,849	351,013			(4,164)		(4,164)		346,849				1,734	06/25/2056	1.A Z
..73015F-AG-1	PMT Loan Trust 2025-INV7 PMTLT 2025-INV7 A7 6.000% 06/25/56	09/01/2025	Paydown		403,354	403,354	408,196			(4,843)		(4,843)		403,354				4,034	06/25/2056	1.A FE
..74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.622% 06/25/36	09/25/2025	Paydown			14,221	7,075	9,254		(9,254)		(9,254)						438	06/25/2036	4.B FM
..74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.772% 02/25/35	09/25/2025	Paydown		39,619	39,619	38,239	39,373		246		246		39,619				1,100	02/25/2035	1.A FM
..749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36	09/01/2025	Paydown		22,759	31,376	26,408	26,740		(3,981)		(3,981)		22,759				1,503	04/25/2036	4.B FM
..749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36	09/01/2025	Paydown		20,230	27,890	23,722	23,997		(3,767)		(3,767)		20,230				1,336	04/25/2036	4.B FM
..74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.652% 07/25/37	09/25/2025	Paydown		144,016	144,016	116,114	131,327		12,689		12,689		144,016				2,551	07/25/2037	1.A FM
..74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.552% 03/25/37	09/25/2025	Paydown		25,256	25,256	22,294	23,047		2,210		2,210		25,256				615	03/25/2037	1.A FM
..74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37	09/25/2025	Paydown				95	95		(95)		(95)						20	01/25/2037	5.C FE
..74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.572% 02/25/37	09/25/2025	Paydown		26,788	26,746	25,794	26,776		12		12		26,788				631	02/25/2037	4.C FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.632% 09/25/36	08/25/2025	Paydown		244,653	237,054	203,012	228,152		16,501		16,501		244,653				3,592	09/25/2036	3.A FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.632% 09/25/36	08/25/2025	Paydown		13,262	12,850	11,222	12,561		701		701		13,262				195	09/25/2036	3.B FM
..74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.632% 09/25/36	09/25/2025	Paydown		203,970	191,137	163,855	184,107		19,863		19,863		203,970				3,985	09/25/2036	3.B FM
..74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.592% 04/25/37	09/25/2025	Paydown		33,090	33,090	26,766	30,190		2,900		2,900		33,090				966	04/25/2037	1.A FM
..74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.602% 03/25/37	09/25/2025	Paydown			157	23	23		(23)		(23)						4	03/25/2037	1.A FM
..74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.792% 03/25/37	09/25/2025	Paydown		41,951	53,928	35,873	36,715		5,235		5,235		41,951				1,690	03/25/2037	1.A FM
..74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.572% 03/25/37	09/25/2025	Paydown		20,184	25,947	19,544	19,838		347		347		20,184				777	03/25/2037	1.A FM
..74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37	09/25/2025	Paydown				6,837	5,745	679	(6,424)		(5,745)						966	03/25/2037	5.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 4.822% 03/25/37	09/25/2025	Paydown		33,201	42,680	32,644	33,115		86		86		33,201				1,346	03/25/2037	1.A FM
..74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.592% 03/25/47	09/25/2025	Paydown		43,143	43,143	36,599	38,593		4,550		4,550		43,143				1,448	03/25/2047	1.A FM
..74923X-AA-4	RALI Series 2007-QA3 Trust RALI 2007-QA3 A1 4.472% 05/25/37	09/25/2025	Paydown		313,577	243,090	222,580			90,997		90,997		313,577				5,800	05/25/2037	1.A FM
..749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 4.168% 11/25/37	09/01/2025	Paydown		2,464	2,032	1,871	1,866		598		598		2,464				107	11/25/2037	3.C FM
..74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.677% 01/25/37	09/25/2025	Paydown			(1,206)	(1,142)	(479)	(526)	1,005		479						30	01/25/2037	6. FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	09/01/2025	Paydown		144	162	157	153		(9)		(9)		144				8	01/25/2037	3.A FM
..74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37	09/01/2025	Paydown		6,863	7,332	7,165	6,936		(73)		(73)		6,863				301	01/25/2037	3.B FM
..74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37	09/01/2025	Paydown		18,508	18,510	9,657	9,516		8,992		8,992		18,508				743	01/25/2037	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	09/01/2025	Paydown		3,096	3,025	2,812	2,352		744		744		3,096				87	10/26/2035	1.A FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	08/01/2025	Paydown		4,457	4,627	4,301	3,597		860		860		4,457				106	10/26/2035	1.D FM
..74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35	07/01/2025	Paydown		3,923	3,547	3,297	2,758		1,165		1,165		3,923				77	10/26/2035	1.G FM
..74928J-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 5.883% 10/26/35	09/29/2025	Paydown		344,328	344,328	330,604	329,435		14,893		14,893		344,328				15,134	10/26/2035	1.A FM
..74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 4.699% 09/21/46	09/01/2025	Paydown		2,526	2,933	2,479	2,493		33		33		2,526				98	09/21/2046	1.A FM
..74928X-BB-6	RBSSP Resecuritization Trust 2 RBSSP 2009-6 3A2 4.808% 01/26/36	09/26/2025	Paydown		63,796	64,137	60,599			3,197		3,197		63,796				1,681	01/26/2036	1.A FM
..74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.335% 08/26/35	09/01/2025	Paydown		159,436	151,462	126,473	147,204		12,233		12,233		159,436				5,073	08/26/2035	5.A FM
..74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 4.867% 06/26/35	09/01/2025	Paydown		31,811	31,811	29,134	29,154		2,657		2,657		31,811				1,079	06/26/2035	1.A FM
..74937Y-AB-4	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 A1B 5.962% 04/25/55	09/01/2025	Paydown		576,239	576,239	576,229	372,862		10		10		576,239				8,052	04/25/2055	1.A FE
..74937Y-AJ-7	RCKT Mortgage Trust 2025-CES4 RCKT 2025-CES4 M1 6.728% 04/25/55	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		936,909	941,000	940,988			(4,078)		(4,078)		936,909				30,776	04/25/2055	2.B FE
..74938P-AE-6	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M2 6.765% 04/25/44	08/04/2025	Apollo Global Securities, LLC		2,007,958	2,000,000	1,999,974	1,999,010		(1,026)		(1,026)		1,997,984		9,974	9,974	69,153	04/25/2044	1.D
..74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54	09/01/2025	Paydown		1,100,848	1,100,848	1,122,176	1,121,740		(20,892)		(20,892)		1,100,848				46,775	06/25/2054	1.A
..749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44	09/01/2025	Paydown		4,796,272	4,796,272	4,796,271	4,796,271						4,796,272				114,654	11/25/2044	1.A
..749427-AE-0	RCKT Mortgage Trust 2025-CES1 RCKT 2025-CES1 M1 6.312% 01/25/45	08/04/2025	Apollo Global Securities, LLC		2,000,571	2,000,000	2,011,875			(1,872)		(1,872)		2,010,003		(9,432)	(9,432)	54,003	01/25/2045	2.B FE
..74942A-AE-3	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M2 7.009% 05/25/44	08/04/2025	Apollo Internal		1,108,588	1,100,000	1,099,927	1,094,771		23		23		1,094,794		13,794	13,794	52,256	05/25/2044	1.E
..74942C-AB-5	RCKT Mortgage Trust 2025-CES5 RCKT 2025-CES5 A1B 5.838% 05/25/55	09/25/2025	Paydown		283,801	283,801	283,795			6		6		283,801				4,220	05/25/2055	1.A FE
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	09/01/2025	Paydown		1,394	4,319	3,261	3,296		(1,902)		(1,902)		1,394				197	02/25/2037	1.A FM
..749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37	09/01/2025	Paydown		4,182	12,958	11,578	11,246		(7,064)		(7,064)		4,182				592	02/25/2037	4.B FM

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74958B-AG-7	RFMSI Series 2007-S3 Trust RFMSI 2007-S3 1A1 6.000% 03/25/37	09/01/2025	Paydown		1,117	3,046	2,267			(1,150)		(1,150)		1,117				23	03/25/2037	1.A Z
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.109% 07/27/37	07/01/2025	Paydown		713	1,803	1,414	1,312		(598)		(598)		713				54	07/27/2037	1.G FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.109% 07/27/37	09/01/2025	Paydown		1,767	3,914	3,069	2,848		(1,081)		(1,081)		1,767				143	07/27/2037	2.A FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.109% 07/27/37	07/01/2025	Paydown		796	2,013	1,595	1,478		(682)		(682)		796				60	07/27/2037	2.B FM
..74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.109% 07/27/37	09/01/2025	Paydown		1,973	4,369	3,463	3,209		(1,236)		(1,236)		1,973				160	07/27/2037	2.C FM
..74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.696% 04/25/37	09/01/2025	Paydown		31,152	32,916	28,968	29,469		1,683		1,683		31,152				1,243	04/25/2037	1.A FM
..749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.608% 10/25/54	07/25/2025	Paydown			42,259	14,802	14,287	828	(15,115)		(14,287)						1,308	10/25/2054	6.
..749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.114% 10/25/54	09/25/2025	Paydown		192,708	169,910	95,377	105,795		86,913		86,913		192,708				6,097	10/25/2054	3.C
..749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.108% 10/25/54	07/25/2025	Paydown			42,259	15,880	15,347	802	(16,150)		(15,348)						1,482	10/25/2054	6.
..74978F-AH-2	RAAC Series 2007-SP3 Trust RAAC 2007-SP3 A2 5.772% 09/25/47	08/25/2025	Paydown		61,298	61,298	61,605			(306)		(306)		61,298				1,102	09/25/2047	1.A FM
..75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1 4.652% 05/25/46	09/25/2025	Paydown		233,130	233,130	216,168	214,313		28,713	9,897	18,816		233,130				7,124	05/25/2046	2.C FM
..75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B 4.872% 12/25/46	09/25/2025	Paydown		848	1,368	1,368	340	1,028	(520)		508		848				9	12/25/2046	1.A FM
..75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36	09/01/2025	Paydown		11,239	26,012	21,262	21,412		(10,173)		(10,173)		11,239				1,083	05/25/2036	2.C FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 4.953% 09/25/46	09/01/2025	Paydown		71,603	60,432	51,849	51,707		19,896		19,896		71,603				2,309	09/25/2046	1.D FM
..751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1 4.953% 09/25/46	09/01/2025	Paydown		53,928	45,514	39,538	39,429		14,499		14,499		53,928				1,739	09/25/2046	2.B FM
..751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4 6.000% 09/25/36	09/01/2025	Paydown			648	279	245		(245)		(245)						14	09/25/2036	1.A FM
..751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6 0.450% 09/25/36	09/25/2025	Paydown															96	09/25/2036	6. *
..751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8 0.300% 09/25/36	09/25/2025	Paydown															125	09/25/2036	6. *
..751153-AA-5	RALI Series 2006-Q010 Trust RALI 2006-Q010 A1 4.592% 01/25/37	09/25/2025	Paydown		33,882	33,882	30,629			3,253		3,253		33,882				795	01/25/2037	1.A FM
..751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8 6.000% 08/25/36	09/01/2025	Paydown		7,048	9,536	6,719	7,167		(120)		(120)		7,048				377	08/25/2036	1.A FM
..75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 4.672% 10/25/46	09/25/2025	Paydown		126,107	154,141	124,564	156,835		(30,729)		(30,729)		126,107				5,465	10/25/2046	3.C FM
..75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A 4.672% 10/25/46	09/25/2025	Paydown		15,133	18,497	15,344	19,080		(3,948)		(3,948)		15,133				656	10/25/2046	4.A FM
..75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.772% 08/25/37	09/25/2025	Paydown		5,882	5,882	4,962	5,306		577		577		5,882				172	08/25/2037	1.A FM
..75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.672% 04/25/37	09/25/2025	Paydown		51,914	58,920	38,082	39,123		12,791		12,791		51,914				1,904	04/25/2037	1.A FM
..753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54	09/01/2025	Paydown		437,615	437,615	434,880	430,738		6,877		6,877		437,615				15,604	07/25/2054	1.A
..753917-CD-3	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B1 6.443% 07/25/54	09/01/2025	Paydown		5,523	5,523	5,651			(128)		(128)		5,523				45	07/25/2054	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.443% 07/25/54	09/01/2025	Paydown		20,467	20,467	20,641	14,238		(173)		(173)		20,467				660	07/25/2054	1.A
..75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.572% 07/25/36	09/25/2025	Paydown			(911)	(673)	(704)		704		704						29	07/25/2036	1.A FM
..75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36	09/01/2025	Paydown		18,827	33,885	21,486	21,997		(3,170)		(3,170)		18,827				1,097	09/26/2036	1.A FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	07/01/2025	Paydown		1,880	1,719	1,448	993		888		888		1,880				71	02/26/2037	3.A FM
..75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37	07/15/2025	Paydown		1,880	1,719	1,448	993		888		888		1,880				70	02/26/2037	2.A FM
..759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.032% 05/25/34	09/25/2025	Paydown		15,097	15,097	13,697	14,634		463		463		15,097				298	05/25/2034	1.A FM
..759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 5.212% 05/25/34	09/25/2025	Paydown		22,337	22,337	20,753	21,630		708		708		22,337				441	05/25/2034	1.A FM
..759950-CP-1	Renaissance Home Equity Loan T RAMC 2004-2 AV3 5.232% 07/25/34	09/25/2025	Paydown		3,192	3,192	2,848			343		343		3,192				8	07/25/2034	1.A FM
..760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 4.922% 11/25/33	09/25/2025	Paydown		36,673	36,673	36,470	36,805		(132)		(132)		36,673				1,197	11/25/2033	1.A FM
..760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 4.872% 10/25/31	09/25/2025	Paydown		73,713	73,713	69,233	72,909		804		804		73,713				2,492	10/25/2031	1.A FM
..760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 4.952% 01/25/34	09/25/2025	Paydown		35,215	35,215	25,531	34,685		530		530		35,215				1,276	01/25/2034	1.A FM
..76110G-P4-7	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8 8.100% 02/28/23	08/25/2025	Paydown				1			(1)		(1)						438	02/28/2023	6. *
..76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 4.646% 07/25/35	09/01/2025	Paydown		7,808	12,942	10,285	10,432		(2,624)		(2,624)		7,808				408	07/25/2035	1.A FM
..76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.549% 02/25/35	09/01/2025	Paydown		15,842	19,179	16,094	18,353		(2,511)		(2,511)		15,842				138	02/25/2035	3.A FM
..76110H-TG-4	RALI Series 2004-QS6 Trust RALI 2004-QS6 A1 5.000% 05/25/19	08/14/2025	Paydown			7	7	7		(7)		(7)							05/25/2019	5.B FM
..76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2 5.352% 09/25/34	09/25/2025	Paydown			4	1	2		(2)		(2)							09/25/2034	1.A FM
..761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.022% 06/25/35	09/25/2025	Paydown		10,230	11,043	8,611	8,634		1,596		1,596		10,230				360	06/25/2035	1.A FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.772% 08/25/35	07/25/2025	Paydown		16,889	16,659	14,083	14,083		2,806		2,806		16,889				492	08/25/2035	2.A FM
..761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.772% 08/25/35	09/25/2025	Paydown		14,901	19,350	16,358	16,358		(1,457)		(1,457)		14,901				675	08/25/2035	2.B FM
..761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.622% 08/25/35	09/25/2025	Paydown		16,048	18,178	12,565	13,528		2,520		2,520		16,048				571	08/25/2035	1.A FM
..761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.622% 08/25/35	09/25/2025	Paydown		18,265	20,689	17,080	17,175		1,090		1,090		18,265				786	08/25/2035	1.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.572% 08/25/35	09/25/2025	Paydown		32	32	24	24		8		8		32				1	08/25/2035	1.A FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.572% 08/25/35	08/25/2025	Paydown		1,154	1,154	848	871		283		283		1,154				39	08/25/2035	1.B FM
..761118-EN-4	RALI Series 2005-Q01 Trust RALI 2005-Q01 A1 4.572% 08/25/35	07/25/2025	Paydown		1,764	1,764	1,296	1,332		432	1	431		1,764				52	08/25/2035	1.A FM
. 761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 4.782% 08/25/35	09/01/2025	Paydown		53,428	57,676	57,676	59,060		(5,632)		(5,632)		53,428				1,848	08/25/2035	4.B FM
..761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.130% 09/25/35	09/01/2025	Paydown		43,366	58,420	41,157	39,014		4,352		4,352		43,366				2,062	09/25/2035	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35	09/01/2025	Paydown		9,987	12,416	11,462	11,595		(1,608)		(1,608)		9,987				495	09/25/2035	4.B FM
..761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35	09/01/2025	Paydown		18,748	21,123	18,346	18,532		215		215		18,748				761	11/25/2035	2.A FM
..761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 5.153% 01/25/46	09/01/2025	Paydown		139,569	139,612	107,814	111,649		31,904	3,985	27,919		139,569				5,369	01/25/2046	1.A FM
..761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 5.080% 01/25/36	09/01/2025	Paydown		12,648	15,345	11,144	10,889		1,759		1,759		12,648				536	01/25/2036	1.A FM
..761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.522% 02/25/36	09/25/2025	Paydown		23,240	25,887	16,899	14,347		8,893		8,893		23,240				820	02/25/2036	1.A FM
..761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18 0.020% 02/25/36	09/25/2025	Paydown															25	02/25/2036	6. FE
..761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 4.972% 03/25/36	09/25/2025	Paydown		5,151	6,550	5,384	5,394		(243)		(243)		5,151				229	03/25/2036	1.A FM
. 761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.672% 03/25/36	09/25/2025	Paydown		4,794	6,095	4,949	4,959		(165)		(165)		4,794				200	03/25/2036	1.A FM
..761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36	07/01/2025	Paydown			(28)	(9)	(8)		8		8						1	08/25/2036	1.A FM
..761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36	09/01/2025	Paydown			(4,410)	(2,200)	(1,914)		1,914		1,914						154	08/25/2036	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.905% 06/25/35	09/01/2025	Paydown		35,668	37,181	33,602	34,330		1,337		1,337		35,668				2,090	06/25/2035	1.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.905% 06/25/35	09/01/2025	Paydown		1,769	1,844	1,816			(47)		(47)		1,769				66	06/25/2035	2.A FM
..76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 5.905% 06/25/35	07/11/2025	Paydown															23	06/25/2035	2.B FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.426% 08/25/35	09/01/2025	Paydown		7,312	7,872	6,980	7,296		16		16		7,312				304	08/25/2035	1.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.426% 08/25/35	09/01/2025	Paydown		3,068	3,303	3,023	3,151		(83)		(83)		3,068				128	08/25/2035	3.A FM
. 76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.426% 08/25/35	09/01/2025	Paydown		3,250	3,499	3,374	3,498		(249)		(249)		3,250				135	08/25/2035	4.A FM
..76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.231% 09/25/35	09/01/2025	Paydown		3,092	3,994	3,464	2,207		885		885		3,092				185	09/25/2035	1.A FM
..761128-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4 6.000% 08/25/37	08/01/2025	Paydown			(354)												14	08/25/2037	1.A FM
..761128-BM-8	Residential Asset Securitizati RAST 2007-A8 2A6 6.250% 08/25/37	07/01/2025	Paydown			(1,433)	(1,152)		(478)	478								2	08/25/2037	1.A FM
..76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.097% 09/25/45	09/25/2025	Paydown			(19,085)	(10,908)	(11,433)		11,433		11,433						2,555	09/25/2045	1.A FM
..76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.639% 09/19/35	09/01/2025	Paydown		4,411	4,441	3,247	3,261		1,150		1,150		4,411				143	09/19/2035	1.A FM
..76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.642% 09/25/36	07/25/2025	Paydown			(3,904)	(623)	(334)		334		334						64	09/25/2036	1.A FM
..76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.772% 07/25/36	07/25/2025	Paydown			(62)	(41)	(40)		40		40						2	07/25/2036	1.A FM
..76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36	08/01/2025	Paydown			(114)												2	07/25/2036	6. *
..76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36	08/01/2025	Paydown		15,951	15,923	13,667	12,929		3,022		3,022		15,951				670	12/25/2036	4.C FM
..76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36	07/01/2025	Paydown			(286)	(16)	(13)	(3)	16		13						5	12/25/2036	1.A FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37	07/01/2025	Paydown			(17)	(4)	(4)		4		4							04/25/2037	1.A FM
..76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37	07/01/2025	Paydown			(21)	(5)	(5)		5		5							04/25/2037	1.A FM
..76119N-AD-9	Residential Mortgage Loan Trus RMLT 2019-3 M1 3.257% 09/25/59	09/01/2025	Paydown		124,694	124,694	122,278			2,416		2,416		124,694				(4,341)	09/25/2059	1.A
..762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37	09/01/2025	Paydown		3,347	5,401	4,636	4,593		(1,246)		(1,246)		3,347				226	06/25/2037	4.B FM
..76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37	09/01/2025	Paydown			3,063	2,307	2,105		(2,105)		(2,105)						121	09/25/2037	1.A FM
..78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62	09/01/2025	Paydown		1,326,137	1,326,137	1,325,308	1,326,137						1,326,137				33,475	08/25/2062	1.A
..78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62	09/01/2025	Paydown		105,126	105,126	103,200	104,785		341		341		105,126				5,334	08/25/2062	1.B
..78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54	09/01/2025	Paydown		446,027	446,027	446,019	454,618		(8,591)		(8,591)		446,027				17,893	07/25/2054	1.A FE
..78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.958% 02/25/37	09/01/2025	Paydown		22,654	16,905	14,119	13,514		9,140		9,140		22,654				1,090	02/25/2037	1.A FM
..78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 4.721% 10/25/37	07/01/2025	Paydown		1,982	1,982	1,763	1,621		361		361		1,982				62	10/25/2037	1.A FM
..785778-EH-0	SACO I Inc SACO 2005-2 M4 5.292% 04/25/35	09/25/2025	Paydown		469	469	357	378		92		92		469					04/25/2035	1.A FM
..802638-AD-8	Santander Mortgage Asset Recei SAN 2025-NQM2 A2 5.935% 02/25/65	09/01/2025	Paydown		176,318	176,318	176,317			1		1		176,318				3,249	02/25/2065	1.C FE
..802638-AE-6	Santander Mortgage Asset Recei SAN 2025-NQM2 A3 6.036% 02/25/65	09/01/2025	Paydown		176,318	176,318	176,316			2		2		176,318				3,304	02/25/2065	1.G FE
..805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 3.258% 08/25/35	09/01/2025	Paydown		55,906	55,906	43,020	52,639		3,267		3,267		55,906				1,039	08/25/2035	1.A FM
..81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1 4.722% 03/25/36	07/25/2025	Paydown			(13,142)												88	03/25/2036	6. *
..81375W-BV-7	Securitized Asset Backed Recei SABR 2004-D02 M1 5.262% 09/25/34	09/25/2025	Paydown		6,643	6,643	6,639	7,410		(767)		(767)		6,643				241	09/25/2034	1.A FM
..81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 4.392% 12/25/36	09/25/2025	Paydown		2,258	2,258	502	475		1,783		1,783		2,258				7	12/25/2036	1.A FM
..81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.617% 01/25/37	09/25/2025	Paydown			(84)	(18)	(7)	(6)	12		6							01/25/2037	6. FM
..81379E-AA-0	Securitized Asset Backed Recei SABR 2007-BR5 A2A 4.532% 05/25/37	09/25/2025	Paydown		41,351	41,351	31,065			10,286		10,286		41,351				434	05/25/2037	1.A FM
..81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 5.010% 04/20/33	09/20/2025	Paydown		12,609	12,609	12,105	12,219		390		390		12,609				439	04/20/2033	1.A FM
..81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.570% 04/20/33	09/20/2025	Paydown			747	516	301	246	(547)		(301)						2	04/20/2033	6. FM
..81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 4.910% 06/20/33	09/20/2025	Paydown		6,532	6,532	6,149	6,409		123		123		6,532				213	06/20/2033	1.A FM
..81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 4.919% 07/20/33	09/20/2025	Paydown		2,012	2,012	1,932	1,904	56	53		109		2,012				54	07/20/2033	5.C FM
..81743P-BJ-4	Sequoia Mortgage Trust 2003-4 SEMT 2003-4 1A2 4.919% 07/20/33	07/20/2025	Paydown		995	995	956	941	27	26		53		995				23	07/20/2033	5.C FM
..81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 4.870% 09/20/33	09/20/2025	Paydown		3,665	3,665	3,207	3,184		482		482		3,665				124	09/20/2033	1.A FM
..81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.252% 09/20/46	09/01/2025	Paydown		2,918	2,918	2,147	1,687		1,231		1,231		2,918				88	09/20/2046	1.A FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.620% 09/20/46	09/01/2025	Paydown		3,629	3,629	2,782	2,283		1,346		1,346		3,629				110	09/20/2046	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.620% 09/20/46	09/01/2025	Paydown		3,531	3,531	2,716	2,224		1,307		1,307		3,531				88	09/20/2046	1.E FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.620% 09/20/46	09/01/2025	Paydown		498	498	399	319		179		179		498				16	09/20/2046	1.G FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.620% 09/20/46	08/01/2025	Paydown		625	625	502	400		225		225		625				18	09/20/2046	2.B FM
..81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.620% 09/20/46	07/01/2025	Paydown		1,241	1,241	995	794		446		446		1,241				30	09/20/2046	2.C FM
..81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 4.950% 09/20/32	09/20/2025	Paydown		7,562	7,562	7,177	7,257		305		305		7,562				237	09/20/2032	1.A FM
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 5.150% 12/20/32	09/20/2025	Paydown		7,266	7,266	7,228	7,231		34		34		7,266				256	12/20/2032	2.C FM
..81744A-AA-6	Sequoia Mortgage Trust 11 SEMT 11 A 5.150% 12/20/32	07/20/2025	Paydown		2,902	2,902	2,887	2,888		14		14		2,902				85	12/20/2032	2.C FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 5.239% 02/20/34	09/20/2025	Paydown		114,976	114,976	111,183	110,898		4,078		4,078		114,976				4,597	02/20/2034	1.F FM
..81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 5.239% 02/20/34	07/20/2025	Paydown		12,039	12,039	11,641	11,612		427		427		12,039				383	02/20/2034	1.F FM
..81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 4.896% 07/20/34	09/01/2025	Paydown		5,248	5,248	4,747	4,650		598		598		5,248				177	07/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 5.128% 08/20/34	09/20/2025	Paydown		16,161	16,161	15,435	15,506		655		655		16,161				613	08/20/2034	1.A FM
..81744F-CX-3	Sequoia Mortgage Trust 2004-7 SEMT 2004-7 A3A 5.128% 08/20/34	07/20/2025	Paydown		732	732	699	702		30		30		732				22	08/20/2034	1.A FM
..81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4 5.236% 11/20/34	07/20/2025	Paydown		1,667	1,667	1,614	1,629		38		38		1,667				44	11/20/2034	3.C FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.790% 01/20/35	09/20/2025	Paydown		98,412	98,412	97,314	97,492		920		920		98,412				3,525	01/20/2035	2.B FM
..81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 4.790% 01/20/35	07/20/2025	Paydown		5,610	5,610	5,548	5,558		52		52		5,610				159	01/20/2035	2.B FM
..81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.068% 02/20/35	09/01/2025	Paydown															40	02/20/2035	2.B FE
..81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.476% 06/20/37	09/01/2025	Paydown		11,111	11,111	9,824	9,798		1,313		1,313		11,111				337	06/20/2037	1.A FM
..81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.247% 04/25/44	09/01/2025	Paydown				9	9		(9)		(9)						244	04/25/2044	1.A FE
..81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.773% 06/25/46	09/01/2025	Paydown		31,962	31,962	30,195	30,372		1,591		1,591		31,962				803	06/25/2046	1.A
..81746P-CD-3	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B3 3.773% 06/25/46	09/01/2025	Paydown		34,985	34,985	27,145	27,028		7,957		7,957		34,985				439	06/25/2046	1.A
..81746R-CD-9	Sequoia Mortgage Trust 2016-2 SEMT 2016-2 B3 3.766% 08/25/46	09/01/2025	Paydown		81,906	81,906	67,794	67,672		14,234		14,234		81,906				1,151	08/25/2046	1.A
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.367% 04/25/35	09/25/2025	Paydown		89,376	89,376	88,818	89,149		227		227		89,376				2,474	04/25/2035	1.A FM
..83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.367% 04/25/35	07/25/2025	Paydown		13,308	13,308	13,224	13,274		34		34		13,308				311	04/25/2035	1.A FM
..83612T-AD-4	Soundview Home Loan Trust 2007 SVHE 2007-OPT1 2A3 4.482% 06/25/37	09/25/2025	Paydown		33,705	33,705	22,288			11,418		11,418		33,705				213	06/25/2037	1.A FM
..83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 5.222% 09/25/37	09/25/2025	Paydown		19,192	19,192	14,686	16,402		2,790		2,790		19,192				303	09/25/2037	1.A FM
..83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.772% 02/25/38	09/25/2025	Paydown		12,332	12,332	9,437	9,655		2,678		2,678		12,332				212	02/25/2038	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 5.037% 02/25/35	09/25/2025	Paydown		3,625	3,625	3,609	3,629		(4)		(4)		3,625				106	02/25/2035	1.A FM
..855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.711% 01/25/37	07/01/2025	Paydown		32,257	32,257	29,812	23,769		8,488		8,488		32,257				1,295	01/25/2037	1.A FM
..85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50	09/01/2025	Paydown		61,550	61,550	57,672	58,623		2,927		2,927		61,550				781	02/25/2050	1.A
..85573Q-AA-8	Starwood Mortgage Residential STAR 2021-5 A1 1.920% 09/25/66	09/01/2025	Paydown		986,073	986,073	826,043			160,030		160,030		986,073				5,459	09/25/2066	1.A FE
..863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35	09/01/2025	Paydown		21,775	21,781	20,447	20,393		1,382		1,382		21,775				937	04/25/2035	1.A FM
..863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.461% 11/25/35	09/01/2025	Paydown		29,860	29,901	28,122	28,105		1,754		1,754		29,860				817	11/25/2035	1.A FM
..863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 5.288% 09/25/34	09/01/2025	Paydown		13,211	13,211	13,228	13,157		54		54		13,211				484	09/25/2034	1.A FM
..863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 5.012% 01/25/35	09/01/2025	Paydown		29,013	29,013	25,855	24,996		4,017		4,017		29,013				1,010	01/25/2035	1.A FM
..863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.522% 02/25/35	09/25/2025	Paydown		5,248	5,248	4,520	4,961		287		287		5,248				164	02/25/2035	1.A FM
..863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.661% 02/25/35	09/01/2025	Paydown		32,466	32,466	31,588	31,896		570		570		32,466				1,050	02/25/2035	1.A FM
..863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 5.566% 05/25/35	09/01/2025	Paydown		21,943	21,955	19,864	19,910		2,080	47	2,033		21,943				851	05/25/2035	5.B FM
..863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 4.585% 08/25/35	09/01/2025	Paydown		193,456	192,931	161,339	161,073		32,383		32,383		193,456				6,428	08/25/2035	1.A FM
..863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 4.754% 09/25/35	09/01/2025	Paydown		28,725	28,755	19,474	18,122		10,603		10,603		28,725				972	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.944% 09/25/35	09/01/2025	Paydown		22,601	22,601	19,203	20,586		2,015		2,015		22,601				684	09/25/2035	1.A FM
..863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 4.944% 09/25/35	09/01/2025	Paydown		8,170	8,170	7,658	7,855		315		315		8,170				247	09/25/2035	2.C FM
..863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 4.059% 04/25/36	09/01/2025	Paydown		5,437	5,441	3,493	3,159		2,277		2,277		5,437				150	04/25/2036	1.A FM
..86358H-RG-6	Structured Asset Mortgage Inve SAMI 2002-AR5 X 0.111% 05/19/33	09/01/2025	Paydown															3	05/19/2033	6. *
..86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.492% 02/25/36	09/25/2025	Paydown		5,864	5,864	66	125		5,740		5,740		5,864				7	02/25/2036	1.A FM
..86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 5.550% 09/25/33	09/01/2025	Paydown		32,958	32,958	30,721	30,782		2,176		2,176		32,958				1,263	09/25/2033	1.A FM
..86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35	09/01/2025	Paydown		35,234	35,234	32,859	37,238		(2,004)		(2,004)		35,234				1,068	03/25/2035	1.A FM
..86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 6.250% 02/25/34	09/01/2025	Paydown			39													02/25/2034	1.A FM
..86359B-V8-1	Structured Asset Securities Co SASC 2005-WF1 M2 4.977% 02/25/35	09/25/2025	Paydown		231,084	231,084	203,213	229,077		2,007		2,007		231,084				11,904	02/25/2035	1.A FM
..86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.622% 03/25/35	09/25/2025	Paydown		66,906	66,906	58,494	58,682		8,224		8,224		66,906				2,101	03/25/2035	1.A FM
..86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.622% 04/25/35	09/25/2025	Paydown		7,439	7,439	5,504	5,500		1,938		1,938		7,439				246	04/25/2035	1.A FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	09/01/2025	Paydown		3,880	3,948	3,464	3,517		363		363		3,880				102	07/25/2035	2.C FM
..86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35	09/01/2025	Paydown		1,170	1,190	984	1,089		81		81		1,170				31	07/25/2035	3.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35	09/01/2025	Paydown		20,347	20,702	15,954	16,463		3,884		3,884		20,347				534	07/25/2035	1.A FM
..86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.622% 06/25/35	09/25/2025	Paydown		111,767	111,767	97,079	97,071		14,697		14,697		111,767				3,463	06/25/2035	1.A FM
..86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.425% 06/25/35	09/01/2025	Paydown		8,641	8,641	7,864	7,352		1,288		1,288		8,641				216	06/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.522% 07/25/35	09/25/2025	Paydown		233,046	233,046	203,921	204,908		28,822	684	28,138		233,046				6,916	07/25/2035	1.A FM
..86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.522% 07/25/35	09/25/2025	Paydown		15,869	15,869	13,937			1,932		1,932		15,869				62	07/25/2035	1.A FM
..86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.812% 05/25/31	09/25/2025	Paydown		8,747	10,034	5,418	5,329		3,418		3,418		8,747				357	05/25/2031	1.A FM
..86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 4.948% 01/19/34	09/19/2025	Paydown		19,494	19,494	19,252	19,165		329		329		19,494				690	01/19/2034	1.A FM
..86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 5.373% 01/19/34	09/19/2025	Paydown			3,509	1,772	1,296		(1,296)		(1,296)						135	01/19/2034	6. FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 4.828% 05/19/34	09/19/2025	Paydown		37,210	37,210	35,919	36,061		1,149		1,149		37,210				1,276	05/19/2034	1.A FM
..86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 4.828% 05/19/34	07/19/2025	Paydown		2,891	2,891	2,791	2,802		89		89		2,891				86	05/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 4.848% 07/19/34	09/19/2025	Paydown		14,999	14,999	14,691	14,760		239		239		14,999				510	07/19/2034	1.A FM
..86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 4.848% 07/19/34	07/19/2025	Paydown		29,577	29,577	28,968	29,106		472		472		29,577				865	07/19/2034	1.A FM
..86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 4.908% 10/19/34	09/19/2025	Paydown		11,390	11,390	11,110	11,103		287		287		11,390				393	10/19/2034	1.A FM
..86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 4.908% 10/19/34	07/19/2025	Paydown		5,510	5,510	5,374	5,371		139		139		5,510				164	10/19/2034	1.A FM
..86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 4.862% 10/19/34	09/01/2025	Paydown		14,225	15,211	12,854	12,188		2,037		2,037		14,225				508	10/19/2034	1.A FM
..86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.732% 05/25/45	09/25/2025	Paydown		13,055	17,366	13,954	13,952		(897)		(897)		13,055				600	05/25/2045	1.A FM
..86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.732% 05/25/45	07/25/2025	Paydown		43,462	47,021	37,781	37,777		5,686		5,686		43,462				1,338	05/25/2045	1.A FM
..86359L-JG-5	Structured Asset Mortgage Inve SAMI 2005-AR2 MX 4.341% 05/25/45	07/01/2025	Paydown															13,871	05/25/2045	6. *
..86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.812% 08/25/35	09/25/2025	Paydown		4,883	4,883	4,084	4,149		735		735		4,883				150	08/25/2035	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.892% 09/25/45	09/25/2025	Paydown		12,096	12,096	10,096	10,250		1,846		1,846		12,096				423	09/25/2045	1.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.892% 09/25/45	09/25/2025	Paydown		10,630	10,630	9,666	9,866		764		764		10,630				385	09/25/2045	1.G FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.892% 09/25/45	09/25/2025	Paydown		16,275	16,275	14,806	15,113		1,163		1,163		16,275				557	09/25/2045	2.A FM
..86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 4.892% 09/25/45	09/25/2025	Paydown		37,140	37,140	34,673	35,429		1,712		1,712		37,140				1,300	09/25/2045	3.B FM
..86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 5.613% 03/25/46	09/01/2025	Paydown		71,774	71,774	70,624	69,773		2,002		2,002		71,774				2,009	03/25/2046	1.A FM
..86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 5.753% 03/25/46	09/01/2025	Paydown		3,163	3,163	2,402	2,960		202		202		3,163				114	03/25/2046	1.A FM
..86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 5.247% 03/25/46	09/25/2025	Paydown		22,776	58,740				22,776		22,776		22,776				1,820	03/25/2046	6. *

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 4.892% 02/25/36	09/25/2025	Paydown		27,345	20,697	11,384	11,723		15,622		15,622		27,345				1,022	02/25/2036	1.A FM
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 4.892% 02/25/36	07/25/2025	Paydown		610	604	617	627		(16)		(16)		610				15	02/25/2036	3.B FM
..86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 4.892% 02/25/36	09/25/2025	Paydown		7,918	5,851	5,974	6,067		1,851		1,851		7,918				303	02/25/2036	3.C FM
..86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 4.892% 02/25/36	09/25/2025	Paydown		14,234	29,560	7,993	7,998		6,236		6,236		14,234				445	02/25/2036	1.A FM
..86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4 4.612% 12/25/36	09/25/2025	Paydown		4,341	4,341	3,907	4,161		180		180		4,341				110	12/25/2036	1.A FM
..86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1 4.712% 05/25/46	08/25/2025	Paydown		15,326	15,326	5,522	4,059		11,267		11,267		15,326				551	05/25/2046	1.A FM
..86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 4.812% 05/25/46	09/25/2025	Paydown		5,527	5,527	777	718		4,809		4,809		5,527				199	05/25/2046	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.652% 06/25/36	09/25/2025	Paydown		9,829	9,829	8,919	9,530		298		298		9,829				259	06/25/2036	1.A FM
..86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.652% 06/25/36	07/25/2025	Paydown		907	907	823	879		28		28		907				21	06/25/2036	1.A FM
..86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.422% 09/25/36	09/25/2025	Paydown		57,868	57,868	54,222	55,160		2,708		2,708		57,868				925	09/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.692% 08/25/36	09/25/2025	Paydown		48,685	48,685	38,827			9,859		9,859		48,685				621	08/25/2036	1.A FM
..86361H-AA-2	Structured Asset Mortgage Inve SAMI 2006-AR7 A1A 4.692% 08/25/36	09/25/2025	Paydown		18,330	18,330	15,079			3,252		3,252		18,330				42	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.732% 08/25/36	09/25/2025	Paydown		44,493	37,087	22,252	28,161		16,332		16,332		44,493				1,173	08/25/2036	1.A FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.732% 08/25/36	07/25/2025	Paydown		4,140	2,399	1,990	2,100		2,040		2,040		4,140				105	08/25/2036	2.C FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.732% 08/25/36	08/25/2025	Paydown			229	190	200		(200)		(200)						5	08/25/2036	3.B FM
..86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.732% 08/25/36	09/25/2025	Paydown		9,740	8,941	7,415	7,825		1,915		1,915		9,740				256	08/25/2036	3.C FM
..86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.287% 10/25/36	09/01/2025	Paydown		39,485	39,500	34,130	34,586		4,899		4,899		39,485				733	10/25/2036	1.A FM
..86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.672% 11/25/36	09/25/2025	Paydown		52,709	52,709	45,252	45,009		7,700		7,700		52,709				1,700	11/25/2036	1.A FM
..86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.672% 10/25/36	09/25/2025	Paydown		46,050	46,050	40,093	40,387		5,662		5,662		46,050				1,195	10/25/2036	1.A FM
..86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.772% 10/25/36	09/25/2025	Paydown		14,953	10,001	5,800	5,640		9,313		9,313		14,953				490	10/25/2036	1.A FM
..86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.392% 10/25/36	09/25/2025	Paydown		238,532	238,532	214,702	219,167		34,877	15,512	19,365		238,532				7,646	10/25/2036	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.895% 09/25/37	09/01/2025	Paydown		164,006	164,006	110,116	121,005		43,001		43,001		164,006				5,272	09/25/2037	1.A FM
..86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 5.895% 09/25/37	09/01/2025	Paydown		4,200	4,200	4,050	4,079		121		121		4,200				135	09/25/2037	3.C FM
..86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.446% 01/25/37	09/01/2025	Paydown		64,741	64,741	42,041	42,763		21,978		21,978		64,741				1,931	01/25/2037	1.A FM
..86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.612% 01/25/37	09/25/2025	Paydown		44,077	44,077	43,249	43,559		518		518		44,077				1,064	01/25/2037	1.A FM
..86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.612% 01/25/37	07/25/2025	Paydown		23,781	23,781	23,334	23,501		279		279		23,781				470	01/25/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.572% 02/25/37	09/25/2025	Paydown		47,280	47,280	41,993	42,004		5,275		5,275		47,280				1,173	02/25/2037	1.A FM
..86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 4.872% 08/25/37	09/25/2025	Paydown		21,432	21,432	18,431	18,762		2,670		2,670		21,432				518	08/25/2037	1.A FM
..863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36	09/01/2025	Paydown		28,694	28,694	19,250	15,571		13,123		13,123		28,694				999	10/25/2036	1.A FM
..86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 4.922% 12/25/35	09/25/2025	Paydown		21,404	22,495	18,666	18,703		2,701		2,701		21,404				769	12/25/2035	1.A FM
..86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35	09/01/2025	Paydown		21,058	22,131	19,434	19,442		1,616		1,616		21,058				854	12/25/2035	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.572% 07/25/37	09/25/2025	Paydown		34,182	34,182	9,983	10,061		24,135	13	24,122		34,182				271	07/25/2037	1.A FM
..872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.572% 07/25/37	07/25/2025	Paydown		12,240	12,240	3,554	3,608		8,641	9	8,632		12,240				78	07/25/2037	1.A FM
..87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.632% 01/25/37	09/25/2025	Paydown		19,944	19,944	4,815	4,687		15,257		15,257		19,944				129	01/25/2037	1.A FM
..878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36	08/01/2025	Paydown			(33,364)	(11,589)	(10,530)		10,530		10,530						738	07/25/2036	1.A FM
..881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.642% 01/25/37	09/25/2025	Paydown		110,091	110,625	47,776	47,360		62,731		62,731		110,091				2,725	01/25/2037	1.A FM
..881561-F3-3	Terwin Mortgage Trust Series T TMTS 2005-18AL A3 4.642% 01/25/37	09/24/2025	Lincoln Fin Mod - AAM		1,394,826	3,555,024	1,535,326	1,521,962		(29,465)		(29,465)		1,492,497		(97,671)	(97,671)	111,313	01/25/2037	1.A FM
..881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 4.977% 01/25/37	09/25/2025	Paydown		886,820	886,820	638,510	861,156		25,664		25,664		886,820				30,476	01/25/2037	1.A FM
..881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 4.892% 06/25/37	09/25/2025	Paydown		43,778	43,778	25,203	22,216		21,562		21,562		43,778				824	06/25/2037	1.A FM
..88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.311% 08/25/37	09/01/2025	Paydown		142,095	142,095	10,743	8,781		133,314		133,314		142,095				254	08/25/2037	1.A FM
..885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.179% 06/25/43	09/01/2025	Paydown		13,914	13,914	12,609			1,305		1,305		13,914				284	06/25/2043	1.A FM
..885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.506% 12/25/45	08/22/2025	Paydown			738	695	6		(6)		(6)							12/25/2045	6. FM
..88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 5.208% 07/25/36	09/25/2025	Paydown		973	973				973		973		973				39	07/25/2036	6. *
..924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1 6.127% 09/25/67	09/01/2025	Paydown		2,522,999	2,522,999	2,487,785	2,522,999						2,522,999				102,503	09/25/2067	1.A
..924929-AE-2	Verus Securitization Trust 202 VERUS 2025-INV1 A3 5.953% 02/25/70	09/25/2025	Paydown		348,196	348,196	348,194	279,040		(483)		(483)		348,196				8,529	02/25/2070	1.F FE
..92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63	09/01/2025	Paydown		1,304	1,304	1,082	1,087		217		217		1,304				4	10/25/2063	1.A
..92539U-AC-4	Verus Securitization Trust 202 VERUS 2024-2 A3 6.501% 02/25/69	09/01/2025	Paydown		104,772	104,772	105,418			(647)		(647)		104,772				1,635	02/25/2069	1.A
..92540D-AC-9	Verus Securitization Trust 202 VERUS 2023-8 A3 6.968% 12/25/68	09/01/2025	Paydown		25,859	25,859	26,149			(291)		(291)		25,859				150	12/25/2068	1.A
..92540E-AB-9	Verus Securitization Trust 202 VERUS 2024-1 A2 5.915% 01/25/69	09/01/2025	Paydown		1,224,499	1,224,499	1,226,207			(1,708)		(1,708)		1,224,499				21,376	01/25/2069	1.A
..92540E-AC-7	Verus Securitization Trust 202 VERUS 2024-1 A3 6.118% 01/25/69	09/01/2025	Paydown		154,635	154,635	154,840			(205)		(205)		154,635				2,410	01/25/2069	1.A
..92540F-AD-2	Verus Securitization Trust 202 VERUS 2024-INV1 M1 6.797% 03/25/69	08/04/2025	Apollo Global Securities, LLC		4,046,074	4,000,000	3,999,908	4,002,061		(131)		(131)		4,001,930		44,143	44,143	138,054	03/25/2069	1.C
..92540G-AC-2	Verus Securitization Trust 202 VERUS 2024-4 A3 6.674% 06/25/69	09/01/2025	Paydown		257,004	257,004	259,654			(2,650)		(2,650)		257,004				7,063	06/25/2069	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92540J-AC-6	Verus Securitization Trust 202 VERUS 2024-6 A3 6.154% 07/25/69	09/01/2025	Paydown		65,157	65,157	65,096			61		61		65,157				1,358	07/25/2069	1.A
..92540M-AC-9	Verus Securitization Trust 202 VERUS 2024-3 A3 6.845% 04/25/69	09/01/2025	Paydown		182,686	182,686	184,745			(2,059)		(2,059)		182,686				3,050	04/25/2069	1.A
..92540U-AD-9	Verus Securitization Trust 202 VERUS 2025-4 A2 5.651% 05/25/70	09/01/2025	Paydown		173,104	173,104	173,102			2		2		173,104				2,308	05/25/2070	1.C FE
..92540U-AE-7	Verus Securitization Trust 202 VERUS 2025-4 A3 5.753% 05/25/70	09/01/2025	Paydown		495,707	495,707	495,707							495,707				6,729	05/25/2070	1.F FE
..92541A-AC-4	Verus Securitization Trust 202 VERUS 2025-R1 A3 5.774% 05/25/65	09/01/2025	Paydown		276,606	276,606	276,600			6		6		276,606				2,022	05/25/2065	1.F FE
..929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 5.165% 08/20/45	09/19/2025	Paydown				9,528	9,530		(9,530)		(9,530)						1,017	08/20/2045	6. FM
..92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 16.411% 02/25/38	09/29/2025	Paydown			7,537	5,578	5,633		(5,633)		(5,633)						325	02/25/2038	1.A Z
..929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 5.771% 06/25/33	09/01/2025	Paydown		838	838	335	41		796		796		838				40	06/25/2033	1.A FM
..929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33	09/01/2025	Paydown		594	594	583	594						594				22	05/25/2033	1.A FM
..92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 4.546% 10/25/35	09/01/2025	Paydown		21,563	21,563	20,981	20,994		569		569		21,563				672	10/25/2035	1.A FM
..92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 5.055% 12/25/35	09/01/2025	Paydown		15,229	15,229	14,019	14,063		1,167		1,167		15,229				504	12/25/2035	1.A FM
..92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.812% 12/25/45	09/25/2025	Paydown		47,674	47,674	44,509	45,549		2,125		2,125		47,674				1,618	12/25/2045	1.A FM
..92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.812% 12/25/45	07/25/2025	Paydown		918	918	889	890		28		28		918				25	12/25/2045	1.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.936% 01/25/36	09/01/2025	Paydown		27,131	27,131	23,955	25,246		1,885		1,885		27,131				925	01/25/2036	2.C FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.936% 01/25/36	09/01/2025	Paydown		182	182	175	179		3		3		182				6	01/25/2036	4.A FM
..92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 4.936% 01/25/36	09/01/2025	Paydown		1,211	1,211	1,213	1,223		(12)		(12)		1,211				41	01/25/2036	4.B FM
..92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33	09/01/2025	Paydown		2,467	2,467	2,415	2,429		38		38		2,467				91	10/25/2033	1.A FM
..92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.812% 04/25/45	09/25/2025	Paydown		92,410	92,410	82,977	89,240		3,170		3,170		92,410				2,883	04/25/2045	1.A FM
..92922F-MG-0	WaMu Mortgage Pass-Through Cer WAMU 2004-S1 B1 5.896% 03/25/34	09/01/2025	Paydown		14,498	14,498	13,528			970		970		14,498				490	03/25/2034	3.C FM
..92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 5.375% 06/25/34	09/01/2025	Paydown		4,264	4,264	4,123	4,129		135		135		4,264				157	06/25/2034	1.A FM
..92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.459% 06/25/34	09/01/2025	Paydown			4,607	52	52		(52)		(52)						93	06/25/2034	1.A FM
..92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.052% 07/25/45	09/25/2025	Paydown		46,733	46,733	44,888	44,899		1,834		1,834		46,733				1,586	07/25/2045	1.A FM
..92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.052% 07/25/45	07/25/2025	Paydown		43,694	43,694	41,969	41,980		1,715		1,715		43,694				1,221	07/25/2045	1.A FM
..92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 5.112% 06/25/44	09/25/2025	Paydown		27,106	27,106	25,578	25,512		1,594		1,594		27,106				885	06/25/2044	1.A FM
..92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35	09/01/2025	Paydown		4,273	5,640	4,614	4,640		(367)		(367)		4,273				244	08/25/2035	2.B FM
..92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 4.642% 05/25/34	09/25/2025	Paydown		14,009	14,009	11,732	11,843		2,166		2,166		14,009				401	05/25/2034	1.A FM

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A 5.052% 10/25/44	09/25/2025	Paydown		27,263	27,263	26,411	26,460		803		803		27,263				926	10/25/2044	1.A FM
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 4.470% 12/25/36	09/01/2025	Paydown		55,472	55,630	48,124	48,904		6,567		6,567		55,472				1,551	12/25/2036	1.A FM
92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 4.470% 11/25/36	08/01/2025	Paydown		133,106	126,274	118,523	126,440		6,666		6,666		133,106				4,418	11/25/2036	4.B FM
92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 4.470% 11/25/36	09/01/2025	Paydown		6,369	6,369	5,978	6,378		(8)		(8)		6,369				227	11/25/2036	4.C FM
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1 4.037% 06/25/37	09/01/2025	Paydown		10,070	10,797	10,515	9,445	2,544	(1,919)		625		10,070				312	06/25/2037	5.A FM
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4 4.697% 05/25/37	09/01/2025	Paydown		31,034	31,267	28,828	34,276		(3,243)		(3,243)		31,034				986	05/25/2037	5.A FM
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3 4.538% 08/25/46	09/01/2025	Paydown		20,127	21,090	20,273	21,324		(1,198)		(1,198)		20,127				663	08/25/2046	2.C FM
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.538% 08/25/46	09/01/2025	Paydown		71,756	75,190	71,994	79,310		(7,554)		(7,554)		71,756				1,456	08/25/2046	3.C FM
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.538% 08/25/46	09/01/2025	Paydown		1,043	1,093	1,069	1,175		(131)		(131)		1,043				21	08/25/2046	4.A FM
933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 4.993% 03/25/37	09/01/2025	Paydown		141,770	134,056	123,762	123,555		18,214		18,214		141,770				4,769	03/25/2037	1.A FM
933636-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.712% 04/25/37	09/01/2025	Paydown		384,152	225,040	196,075	221,981		162,171		162,171		384,152				12,063	04/25/2037	4.B FM
933636-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 3.981% 04/25/37	09/01/2025	Paydown		34,355	38,139	34,608	39,473		(5,117)		(5,117)		34,355				931	04/25/2037	4.C FM
933636-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 4.873% 09/25/36	09/01/2025	Paydown		380	370	316	349		31		31		380				13	09/25/2036	3.A FM
933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.714% 01/25/37	08/01/2025	Paydown		52,056	52,056	42,948	48,480		3,576		3,576		52,056				1,167	01/25/2037	3.A FM
933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.714% 01/25/37	09/01/2025	Paydown		2,742	3,096	2,554	2,883		(141)		(141)		2,742				88	01/25/2037	3.B FM
933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.509% 01/25/37	09/01/2025	Paydown		56,941	56,941	55,716	59,185		(2,245)		(2,245)		56,941				1,157	01/25/2037	4.B FM
933638-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 4.893% 01/25/47	09/01/2025	Paydown		108,121	104,352	101,741	106,656		1,465		1,465		108,121				3,088	01/25/2047	3.B FM
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 5.133% 07/25/46	09/01/2025	Paydown		10,434	10,434	10,434	10,434						10,434				301	07/25/2046	4.A FM
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.133% 07/25/46	09/01/2025	Paydown		16,210	15,588	14,542	14,617		1,594		1,594		16,210				441	07/25/2046	1.A FM
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 5.201% 07/25/46	09/01/2025	Paydown		23,327	23,327	20,624	21,089		2,238		2,238		23,327				768	07/25/2046	1.A FM
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 5.153% 08/25/46	09/01/2025	Paydown		13,278	13,278	12,413	13,765		(488)		(488)		13,278				339	08/25/2046	4.A FM
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1 4.667% 10/25/36	09/01/2025	Paydown		8,611	7,852	7,715	8,422		189		189		8,611				253	10/25/2036	4.C FM
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.667% 10/25/36	07/01/2025	Paydown		5,074	5,198	4,526	5,058		15		15		5,074				82	10/25/2036	3.B FM
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.667% 10/25/36	09/01/2025	Paydown		5,282	4,246	3,697	4,132		1,150		1,150		5,282				144	10/25/2036	3.C FM
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.667% 10/25/36	09/01/2025	Paydown		1,381	1,259	1,203	1,362		19		19		1,381				41	10/25/2036	5.A FM
93363N-AD-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A4 4.667% 10/25/36	09/01/2025	Paydown		36,700	27,224	25,284			11,417		11,417		36,700				142	10/25/2036	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 3.877% 10/25/36	07/01/2025	Paydown		41,242	94,471	90,970	98,459		(57,217)		(57,217)		41,242				2,339	10/25/2036	3.B FM
..93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 3.877% 10/25/36	09/01/2025	Paydown		7,877	7,877	7,585	8,209		(333)		(333)		7,877				234	10/25/2036	3.C FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.208% 11/25/36	07/01/2025	Paydown		6,806	6,382	6,034	6,519		287		287		6,806				100	11/25/2036	3.B FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.208% 11/25/36	09/01/2025	Paydown		68,198	68,240	64,519	69,704		(1,506)		(1,506)		68,198				1,212	11/25/2036	3.C FM
..93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.208% 11/25/36	09/01/2025	Paydown		50,321	50,064	48,124	54,915		(4,594)		(4,594)		50,321				1,227	11/25/2036	4.C FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.208% 11/25/36	09/01/2025	Paydown		58,832	58,532	50,852	57,316		1,515		1,515		58,832				1,653	11/25/2036	2.B FM
..93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.208% 11/25/36	09/01/2025	Paydown		49,289	49,037	44,928	48,512		777		777		49,289				1,385	11/25/2036	2.C FM
..93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.099% 11/25/36	09/01/2025	Paydown		195,581	185,479	167,122	170,730		24,851		24,851		195,581				5,167	11/25/2036	1.A FM
..93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 4.993% 11/25/46	09/01/2025	Paydown		45,402	46,419	42,726	46,591		(1,189)		(1,189)		45,402				1,173	11/25/2046	3.A FM
..93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 5.653% 10/25/46	09/01/2025	Paydown		107,029	107,029	96,520	101,746		5,283		5,283		107,029				3,213	10/25/2046	1.A FM
..93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A 5.653% 09/25/46	09/01/2025	Paydown		150,868	150,868	137,925	138,375		12,493		12,493		150,868				4,163	09/25/2046	1.A FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 4.923% 04/25/47	09/01/2025	Paydown		7,396	6,949	6,393	7,060		336		336		7,396				204	04/25/2047	4.A FM
..93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 4.923% 04/25/47	09/01/2025	Paydown		61,632	57,908	52,274	60,077		1,556		1,556		61,632				1,695	04/25/2047	4.B FM
..93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-0A5 2XPP 0.000% 06/25/47	09/01/2025	Paydown															68	06/25/2047	6. *
..93364C-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 1A 4.923% 05/25/47	09/01/2025	Paydown		75,372	75,372	62,959			12,413		12,413		75,372				648	05/25/2047	1.A FM
..93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 2XPP 0.000% 05/25/47	09/01/2025	Paydown															2	05/25/2047	6. *
..93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.562% 05/25/37	09/25/2025	Paydown		3,524	3,524	2,906	2,961		563		563		3,524				88	05/25/2037	1.A FM
..939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.772% 06/25/35	09/25/2025	Paydown		33,103	29,761	23,063	23,229		9,874		9,874		33,103				1,184	06/25/2035	1.A FM
..939336-6S-7	Washington Mutual Mortgage Pas WMALT 2005-4 5A2 4.822% 06/25/35	09/25/2025	Paydown		24,119	27,108	22,194			1,925		1,925		24,119				585	06/25/2035	1.A FM
..939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35	09/01/2025	Paydown		28,954	32,543	26,471	27,488		1,466		1,466		28,954				1,073	06/25/2035	1.A FM
..939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.295% 08/25/33	09/01/2025	Paydown		73,074	73,074	67,909	72,070		1,004		1,004		73,074				2,655	08/25/2033	1.B FM
..939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.781% 03/25/33	09/01/2025	Paydown		3,280	3,280	2,931	2,957		323		323		3,280				148	03/25/2033	1.A FM
..939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.697% 01/25/45	09/25/2025	Paydown		2,308	7,563	161	161		2,148		2,148		2,308				303	01/25/2045	1.A FM
..93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.792% 12/25/35	09/25/2025	Paydown		3,087	3,087	2,676	2,676		411		411		3,087				71	12/25/2035	1.A FM
..93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.772% 02/25/36	09/25/2025	Paydown		9,382	13,245	11,382	13,176		(3,794)		(3,794)		9,382				447	02/25/2036	5.C FM
..93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36	09/01/2025	Paydown		3,195	3,470	3,405	4,337		(1,142)		(1,142)		3,195				135	02/25/2036	5.B FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36	09/01/2025	Paydown		14,866	18,202	18,264	18,797		(3,931)		(3,931)		14,866				710	03/25/2036	3.C FM
..93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.093% 04/25/46	09/01/2025	Paydown		114,559	92,545	78,206	88,138		26,421		26,421		114,559				2,962	04/25/2046	3.B FM
..939355-AB-9	Washington Mutual Mortgage Pas WMALT 2007-0A3 2A 4.903% 02/25/47	09/01/2025	Paydown		13,587	10,928	9,869			3,718		3,718		13,587				91	02/25/2047	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.212% 06/25/46	09/01/2025	Paydown		16,830	19,458	15,352	16,769		61		61		16,830				460	06/25/2046	1.A FM
..93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.212% 06/25/46	09/01/2025	Paydown		9,212	10,651	9,792	10,412		(1,200)		(1,200)		9,212				252	06/25/2046	4.B FM
..93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 5.143% 06/25/46	09/01/2025	Paydown		12,359	12,298	10,785	11,059		1,300		1,300		12,359				304	06/25/2046	1.A FM
..93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A 4.873% 12/25/46	09/01/2025	Paydown		4,845	4,511	3,885	4,763		82		82		4,845				118	12/25/2046	4.B FM
..93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1 0.000% 01/25/47	09/01/2025	Paydown				1	4	126	(129)		(3)							01/25/2047	6. *
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 4.913% 04/25/47	07/01/2025	Paydown		7,363	8,176	7,359	8,086		(724)		(724)		7,363				177	04/25/2047	1.F FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 4.913% 04/25/47	09/01/2025	Paydown		62,312	63,431	57,115	62,728		(415)		(415)		62,312				1,589	04/25/2047	1.G FM
..93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A 4.913% 04/25/47	09/01/2025	Paydown		24,003	24,668	23,734	24,929		(926)		(926)		24,003				531	04/25/2047	3.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.814% 12/25/36	08/01/2025	Paydown		981	6,413	6,004	5,955		(4,932)	42	(4,974)		981				296	12/25/2036	2.A FM
..949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.814% 12/25/36	09/01/2025	Paydown		67,361	68,630	64,257	63,725		4,082	446	3,636		67,361				3,092	12/25/2036	2.B FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.692% 03/25/37	09/25/2025	Paydown		110,606	110,606	108,990	109,170		1,436		1,436		110,606				3,619	03/25/2037	1.A FM
..9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.692% 03/25/37	07/25/2025	Paydown		11,482	11,482	11,314	11,333		149		149		11,482				326	03/25/2037	1.A FM
..94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 6.327% 03/25/36	09/01/2025	Paydown		15,788	19,296	18,160	18,029		(2,241)		(2,241)		15,788				815	03/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.678% 04/25/36	09/01/2025	Paydown		7,944	8,415	7,508	7,637		307		307		7,944				377	04/25/2036	1.A FM
..94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.678% 04/25/36	09/01/2025	Paydown		16,962	17,968	17,361	18,065		(1,103)		(1,103)		16,962				805	04/25/2036	2.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.470% 09/25/36	09/01/2025	Paydown		325	472	440	459		(134)		(134)		325				23	09/25/2036	1.A FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.470% 09/25/36	09/01/2025	Paydown		3,354	3,674	3,530	3,711		(357)		(357)		3,354				196	09/25/2036	2.B FM
..94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 6.470% 09/25/36	08/01/2025	Paydown		2,830	5,301	5,093	5,354		(2,525)		(2,525)		2,830				238	09/25/2036	2.C FM
..94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 6.766% 09/25/36	09/01/2025	Paydown		3,556	6,064	5,087	5,375		(1,819)		(1,819)		3,556				299	09/25/2036	1.A FM
..94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 6.502% 10/25/36	09/01/2025	Paydown		11,305	12,998	11,357	11,629		(324)		(324)		11,305				636	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	09/01/2025	Paydown		10,288	10,117	9,268	9,202		1,085		1,085		10,288				537	10/25/2036	1.A FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	09/01/2025	Paydown		4,722	4,609	4,597	4,564		158		158		4,722				251	10/25/2036	1.F FM
..94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 6.729% 10/25/36	07/01/2025	Paydown		2,123	2,123	2,117	2,102		21		21		2,123				96	10/25/2036	1.G FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.792% 10/25/36	09/01/2025	Paydown			3,275	3,148			(3,148)		(3,148)						136	10/25/2036	1.E FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.792% 10/25/36	08/01/2025	Paydown			3,378	3,247			(3,247)		(3,247)						121	10/25/2036	1.F FM
..94985A-AA-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A1 6.792% 10/25/36	07/01/2025	Paydown		2,643	3,355	3,225			(582)		(582)		2,643				104	10/25/2036	1.G FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.792% 10/25/36	09/01/2025	Paydown			2,768	2,660			(2,660)		(2,660)						115	10/25/2036	1.E FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.792% 10/25/36	08/01/2025	Paydown			2,855	2,745			(2,745)		(2,745)						102	10/25/2036	1.F FM
..94985A-AB-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR15 A2 6.792% 10/25/36	07/01/2025	Paydown		2,234	2,835	2,725			(492)		(492)		2,234				88	10/25/2036	1.G FM
..94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37	09/01/2025	Paydown					65	130	(195)		(65)						12	07/25/2037	6. *
..94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.772% 06/25/37	09/25/2025	Paydown		806	930	825			(18)		(18)		806				11	06/25/2037	1.A FM
..94985J-BU-3	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A43 4.772% 06/25/37	07/11/2025	Paydown															2	06/25/2037	1.A FM
..94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37	09/01/2025	Paydown		6,195	7,147	6,101	6,205		(10)		(10)		6,195				284	06/25/2037	1.A FM
..94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.369% 03/25/38	09/01/2025	Paydown		17,102	24,604	20,879	21,137	823	(4,858)		(4,035)		17,102				884	03/25/2038	5.B FM
..94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.481% 12/28/37	09/01/2025	Paydown		7,864	16,376	15,221	15,044		(7,011)	169	(7,180)		7,864				692	12/28/2037	1.A FM
..94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.081% 08/27/35	09/01/2025	Paydown		55,906	55,906	51,133	50,503		5,403		5,403		55,906				2,532	08/27/2035	1.A FM
..94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 6.080% 02/27/36	09/01/2025	Paydown		38,121	38,121	35,395	35,427		2,694		2,694		38,121				1,590	02/27/2036	1.A FM
..94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.316% 03/27/37	09/01/2025	Paydown		71,054	38,728	27,836	25,153		45,901		45,901		71,054				3,350	03/27/2037	1.A FM
. 000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 2.648% 04/28/59	07/28/2025	Paydown		2,492,949	2,492,949	2,013,991	2,159,871		36,796		36,796	(133,936)	2,492,949	430,219		430,219	59,734	04/28/2059	1.A FE
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.466% 02/12/67	07/14/2025	Paydown		593,480	593,480	585,864							593,480	7,616		7,616	2,666	02/12/2067	1.A Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.466% 02/12/67	07/31/2025	Tax Free Exchange		9,708,674	9,708,674	9,708,674							9,708,674				64,927	02/12/2067	1.A Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.736% 02/12/67	07/14/2025	Paydown		7,507,562	7,507,562	7,411,213							7,507,562	96,348		96,348	35,669	02/12/2067	1.A Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.736% 02/12/67	07/31/2025	Tax Free Exchange		122,815,352	122,815,352	122,815,352							122,815,352				869,125	02/12/2067	1.A Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.286% 02/12/67	07/14/2025	Paydown		627,174	627,174	619,125							627,174	8,049		8,049	3,311	02/12/2067	1.C Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.286% 02/12/67	07/31/2025	Tax Free Exchange		10,259,870	10,259,870	10,259,870							10,259,870				80,739	02/12/2067	1.C Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.436% 02/12/67	07/14/2025	Paydown		745,821	745,821	736,249							745,821	9,571		9,571	4,044	02/12/2067	1.F Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.436% 02/12/67	07/31/2025	Tax Free Exchange		12,200,798	12,200,798	12,200,798							12,200,798				98,651	02/12/2067	1.F Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.536% 02/12/67	07/14/2025	Paydown		389,858	389,858	384,855							389,858	5,003		5,003	2,151	02/12/2067	2.B Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.536% 02/12/67	07/31/2025	Tax Free Exchange		6,377,648	6,377,648	6,377,648							6,377,648				52,486	02/12/2067	2.B Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.536% 02/12/67	. 07/14/2025 .	Paydown		305,107	305,107	301,192							305,107	3,916		3,916	2,269	. 02/12/2067 .	3.B Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.536% 02/12/67	. 07/31/2025 .	Tax Free Exchange		4,991,219	4,991,219	4,991,219							4,991,219				55,464	. 02/12/2067 .	3.B Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.536% 02/12/67	. 07/14/2025 .	Paydown		152,543	152,543	150,585							152,543	1,958		1,958	1,281	. 02/12/2067 .	4.B Z
. 000000-00-0	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.536% 02/12/67	. 07/31/2025 .	Tax Free Exchange		2,495,426	2,495,426	2,495,426							2,495,426				31,327	. 02/12/2067 .	4.B Z
. 12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 4.006% 12/26/36	. 09/01/2025 .	Paydown		512,958	512,958	492,420	493,517		19,441		19,441		512,958				13,081	. 12/26/2036 .	1.A FM
. 507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C 10.354% 04/10/47	. 07/10/2025 .	Paydown			(277,160)													. 04/10/2047 .	6. FE
. 74732X-AF-4	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1A D1 12.210% 03/06/47	. 08/25/2025 .	Paydown			11,799,319	1	1		(1)		(1)							. 03/06/2047 .	6. *
. 80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A 7.750% 04/27/33	. 09/27/2025 .	Paydown		328	328	351	351		(23)		(23)		328				55	. 04/27/2033 .	1.A FM
. BCCOVX-AB-8	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X E 6.000% 03/06/47	. 07/01/2025 .	NON-BROKER TRADE		7	6,678,000	1		1			1		1		6	6		. 03/06/2047 .	6. *
. BCCOVX-AC-6	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X F 6.000% 03/06/47	. 07/01/2025 .	NON-BROKER TRADE		7	6,866,812										7	7		. 03/06/2047 .	6. *
. BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A 2.916% 11/15/52	. 08/18/2025 .	Paydown		293,484	293,484	239,037	257,003		2,618		2,618	(16,079)	293,484	49,942		49,942	7,347	. 11/15/2052 .	1.A FE
. BCC31K-RV-1	Polaris 2021-1 PLC PLRS 2021-1 B 5.118% 12/23/58	. 07/23/2025 .	Paydown		21,345,259	21,345,259	16,998,116	19,149,161		537,784		537,784	(1,883,994)	21,345,259	3,542,307		3,542,307	669,704	. 12/23/2058 .	1.C FE
. N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 2.644% 06/15/53	. 09/15/2025 .	Paydown		397,196	397,196	319,223	342,993		7,088		7,088	(21,459)	397,196	68,574		68,574	8,985	. 06/15/2053 .	1.A FE
. N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A 2.598% 07/28/58	. 07/28/2025 .	Paydown		201,764	201,764	167,571	177,622		2,546		2,546	(8,687)	201,764	30,283		30,283	4,805	. 07/28/2058 .	1.A FE
. Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.466% 02/12/67	. 08/12/2025 .	Paydown		1,257,779	1,257,779	1,245,059							1,257,779	12,720		12,720	4,535	. 02/12/2067 .	1.A Z
. Q0286*-AA-5	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.466% 02/12/67	. 09/12/2025 .	Paydown		400,036	400,036	388,786							400,036	11,250		11,250	2,948	. 02/12/2067 .	1.A PL
. Q0286*-AB-3	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 4.736% 02/12/67	. 09/12/2025 .	Paydown		5,804,920	5,804,920	5,641,671							5,804,920	163,249		163,249	45,296	. 02/12/2067 .	1.A PL
. Q0286*-AC-1	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.286% 02/12/67	. 09/12/2025 .	Paydown		484,937	484,937	471,299							484,937	13,638		13,638	4,211	. 02/12/2067 .	1.C PL
. Q0286*-AD-9	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.436% 02/12/67	. 09/12/2025 .	Paydown		576,676	576,676	560,458							576,676	16,218		16,218	5,147	. 02/12/2067 .	1.F PL
. Q0286*-AE-7	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 5.536% 02/12/67	. 09/12/2025 .	Paydown		301,442	301,442	292,965							301,442	8,477		8,477	2,739	. 02/12/2067 .	2.B PL
. Q0286*-AF-4	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 7.536% 02/12/67	. 09/12/2025 .	Paydown		235,912	235,912	229,278							235,912	6,634		6,634	2,899	. 02/12/2067 .	3.B PL
. Q0286*-AG-2	Turbin Finance Trust 2025-1 Turbin Finance Trust 2025-1 8.536% 02/12/67	. 09/12/2025 .	Paydown		117,947	117,947	114,630							117,947	3,317		3,317	1,639	. 02/12/2067 .	4.B PL
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					433,654,532	476,792,732	412,811,457	175,892,447	30,731	14,441,516	54,302	14,417,945	(2,064,155)	433,459,275	4,489,289	195,256	4,684,545	8,343,262	XXX	XXX
. 000000-00-0	Turbin Finance Trust 2024-1 A 4.753% 10/23/66	. 07/07/2025 .	Paydown		9,694,609	9,694,609	9,673,864	9,413,769		(185,139)		(185,139)	255,550	9,694,609	210,428		210,428	291,087	. 10/23/2066 .	1.A FE
. 000000-00-0	Turbin Finance Trust 2024-1 A 4.753% 10/23/66	. 07/31/2025 .	Tax Free Exchange		236,377,729	231,788,954	236,424,733	230,068,145		64,061		64,061	6,245,523	236,377,729				7,860,594	. 10/23/2066 .	1.A FE
. 000000-00-0	Turbin Finance Trust 2024-1 B1 5.303% 10/23/66	. 07/31/2025 .	Tax Free Exchange		11,164,271	10,945,364	11,164,271	10,869,211					295,060	11,164,271				411,050	. 10/23/2066 .	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Turbin Finance Trust 2024-1 C1 5.453% 10/23/66	. 07/31/2025 .	Tax Free Exchange		4,922,425	4,828,840	4,925,416	4,795,678		.....(3,439)		.....(3,439)	 130,185	 4,922,425				186,059	. 10/23/2066 .	1.F FE ....
. 000000-00-0	Turbin Finance Trust 2024-1 D1 5.553% 10/23/66	. 07/31/2025 .	Tax Free Exchange		 3,610,568	3,541,110	3,611,933	3,516,927		..... (1,831)		..... (1,831)	95,472	3,610,568				138,744	. 10/23/2066 .	2.B FE ....
. 000000-00-0	Turbin Finance Trust 2024-1 E1 7.553% 10/23/66	. 07/31/2025 .	Tax Free Exchange		 3,283,081	3,219,256	3,283,641	3,197,524		.....(1,245)		.....(1,245)	 86,801	 3,283,081				 168,002	. 10/23/2066 .	3.B FE ....
. 000000-00-0	Turbin Finance Trust 2024-1 F1 8.553% 10/23/66	. 07/31/2025 .	Tax Free Exchange		 1,641,251	1,609,584	1,641,775	1,598,669		..... (817)		..... (817)	43,398	 1,641,251				94,466	. 10/23/2066 .	4.B FE ....
..Q7457#-AA-9	Turbin Finance Trust 2024-1 A 4.753% 10/23/66	. 09/04/2025 .	Paydown		 22,471,768	22,471,768	22,447,570			.....(435,772)		.....(435,772)		22,471,768	 459,970		 459,970	133,242	. 10/23/2066 .	1.A FE ....
1069999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Affiliated)					293,165,702	288,099,485	293,173,203	263,459,923		(564,182)		(564,182)	7,151,989	293,165,702	670,398		670,398	9,283,244	XXX	XXX
..00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A 6.364% 02/19/38	. 09/19/2025 .	Paydown		1,879,454	 1,879,454	1,885,684	1,881,342		..... (1,887)		..... (1,887)		 1,879,454				52,106	. 02/19/2038 .	1.A FE ....
..05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.625% 11/15/56	. 09/01/2025 .	Paydown				741	712		..... (712)		..... (712)						69	. 11/15/2056 .	1.A FE ....
..05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.431% 03/15/57	. 09/01/2025 .	Paydown				 39	 33		..... (33)		..... (33)						 7	. 03/15/2057 .	1.A FE ....
..055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 6.446% 07/15/39	. 09/15/2025 .	Paydown		 235,093	235,093	233,055	234,364		 729		 729		235,093				 9,209	. 07/15/2039 .	1.A FE ....
..05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A 6.409% 09/15/35	. 09/15/2025 .	Paydown		 16,801,272	16,801,272	16,717,266	16,783,883		 17,389		 17,389		16,801,272				750,277	. 09/15/2035 .	1.A FE ....
..060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.905% 07/15/60	. 09/01/2025 .	Paydown				12,510	 6,531		..... (6,531)		..... (6,531)						 1,902	. 07/15/2060 .	1.A FE ....
..06211F-BL-1	BANK5 2023-5YR4 BANK5 2023-5YR4 C 7.858% 12/15/56	. 09/24/2025 .	ACRA RE II Surplus AAM		 1,060,695	1,000,000	1,063,516			.....(9,732)		.....(9,732)		 1,053,784		6,911	6,911	50,226	. 12/15/2056 .	1.A .....
..065402-BD-0	BANK 2019-BNK18 BANK 2019-BN18 XA IO 1.026% 05/15/62	. 09/01/2025 .	Paydown				3,567			..... (3,567)		..... (3,567)						562	. 05/15/2062 .	1.A FE ....
..06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.694% 11/15/62	. 09/01/2025 .	Paydown				 2,322	 1,439		.....(1,439)		.....(1,439)						226	. 11/15/2062 .	1.A FE ....
..06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.248% 08/15/57	. 09/01/2025 .	Paydown				 8,831	 8,342		.....(8,342)		.....(8,342)						 1,481	. 08/15/2057 .	1.A FE ....
..06650C-AM-5	BANK5 Trust 2025-5YR13 BANK5 2025-5YR13 XA 1.062% 01/15/58	. 09/01/2025 .	Paydown				290			..... (290)		..... (290)						37	. 01/15/2058 .	1.A FE ....
..07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.722% 10/25/36	. 09/25/2025 .	Paydown		 138,498	138,498	111,326	 121,807		 16,691		 16,691		138,498				4,676	. 10/25/2036 .	3.A FE ....
..07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.797% 08/25/35	. 09/25/2025 .	Paydown		 13,546	13,546	10,007	10,989		2,557		2,557		 13,546				291	. 08/25/2035 .	2.A FE ....
..07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 4.872% 11/25/35	. 09/25/2025 .	Paydown		 121,743	121,743	 116,790	 117,151		4,592		4,592		121,743				6,708	. 11/25/2035 .	2.C FE ....
..07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 4.857% 01/25/36	. 09/25/2025 .	Paydown		 80,118	80,118	76,556	76,682		3,435		3,435		80,118				 2,722	. 01/25/2036 .	2.C FE ....
..07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.812% 04/25/36	. 09/25/2025 .	Paydown		22,259	22,259	21,325	21,307		 952		 952		22,259				754	. 04/25/2036 .	3.B FE ....
..07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.692% 07/25/36	. 09/25/2025 .	Paydown		 29,384	29,384	21,156	22,588		6,796		6,796		29,384				 1,004	. 07/25/2036 .	2.A FE ....
..07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.677% 12/25/36	. 09/25/2025 .	Paydown		 24,103	24,103	23,131			 972		 972		24,103				101	. 12/25/2036 .	4.A FE ....
..08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.573% 02/15/51	. 09/01/2025 .	Paydown				 4,842	 4,346		.....(4,346)		.....(4,346)						 1,344	. 02/15/2051 .	1.D FE ....
..08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 1.115% 05/15/52	. 09/01/2025 .	Paydown				 5,027	 3,044		.....(3,044)		.....(3,044)						534	. 05/15/2052 .	1.D FE ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.956% 06/15/54	09/01/2025	Paydown				380,805	230,273		(230,273)		(230,273)						30,608	06/15/2054	1.A FE
..08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56	09/01/2025	Paydown		101,430	101,430	104,473	104,473		(3,043)		(3,043)		101,430				4,629	12/15/2056	1.A
..081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 1.068% 12/15/57	09/01/2025	Paydown				50	50		(50)		(50)						8	12/15/2057	1.A FE
..081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.577% 03/15/57	09/01/2025	Paydown				316	274		(274)		(274)						53	03/15/2057	1.A FE
..09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.240% 12/15/57	09/01/2025	Paydown				321	319		(319)		(319)						52	12/15/2057	1.A FE
..12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 5.841% 08/15/39	07/15/2025	Paydown		5,178,646	5,178,646	5,165,700	5,165,700		12,947		12,947		5,178,646				183,580	08/15/2039	1.A
..12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.524% 08/15/57	09/01/2025	Paydown				5,244	3,053		(3,053)		(3,053)						536	08/15/2057	1.A FE
..12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 1.077% 02/10/50	08/01/2025	Paydown				2,099	836		(836)		(836)						319	02/10/2050	1.B FE
..12593G-AK-8	COMM 2015-PC1 Mortgage Trust COMM 2015-PC1 C 4.519% 07/10/50	09/01/2025	Paydown		9,923	9,923	9,650			273		273		9,923				37	07/10/2050	1.C
..12631D-BE-2	COMM 2014-CCRE17 Mortgage Trus COMM 2014-CR17 B 4.377% 05/10/47	09/01/2025	Paydown			4,589	4,474			(4,474)		(4,474)						17	05/10/2047	1.A
..12634N-AY-4	Csail 2015-C2 Commercial Mortg CSAIL 2015-C2 B 4.208% 06/15/57	09/01/2025	Paydown		569,918	569,918	552,465			17,454		17,454		569,918				1,991	06/15/2057	1.A
..12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 2.008% 01/15/49	09/01/2025	Paydown				94,193	25,181		(25,181)		(25,181)						17,986	01/15/2049	1.A FE
..149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.772% 06/25/38	09/25/2025	Paydown		27,478	30,635	17,326	13,874		13,603		13,603		27,478				899	06/25/2038	5.A FE
..17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.717% 11/10/52	09/01/2025	Paydown				9,045	5,679		(5,679)		(5,679)						869	11/10/2052	1.A FE
..22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 1.155% 03/15/52	09/01/2025	Paydown				6,795	1,678		(5,464)		(5,464)						1,090	03/15/2052	1.A FE
..26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 6.900% 09/15/41	09/15/2025	Paydown		7,513,417	7,513,417	7,513,417	7,513,417						7,513,417				405,123	09/15/2041	1.A FE
..36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.169% 02/10/52	09/01/2025	Paydown				7,774	5,017		(5,017)		(5,017)						922	02/10/2052	1.A FE
..36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 1.140% 05/10/50	09/01/2025	Paydown				11,747	4,953		(4,953)		(4,953)						1,601	05/10/2050	1.A FE
..40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 7.242% 09/19/38	07/21/2025	Paydown		21,316,004	21,316,004	21,231,875	21,264,353		51,651		51,651		21,316,004				695,476	09/19/2038	1.A FE
..40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 7.242% 09/19/38	09/19/2025	Various		10,249,096	10,249,096	10,208,646	10,224,262		24,834		24,834		10,249,096				466,084	09/19/2038	1.A FE
..46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 0.990% 03/15/50	09/01/2025	Paydown				107,150	42,229		(42,229)		(42,229)						14,317	03/15/2050	1.B FE
..46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.239% 12/15/47	08/01/2025	Paydown		4,218	4,218	4,238	4,218						4,218				105	12/15/2047	1.A
..46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 0.857% 02/15/48	09/01/2025	Paydown				4,158	12		(12)		(12)						713	02/15/2048	2.A FE
..47232X-AA-6	Jefferies Military Housing Tru JMHT 2010-SILL A 6.730% 06/10/55	09/10/2025	Redemption 100.0000		36,116	36,116	36,547	36,464		(348)		(348)		36,116				1,621	06/10/2055	1.G FE
..55283J-AA-8	MAD Commercial Mortgage Trust MAD 2019-650M A 3.575% 12/12/34	07/30/2025	Various		17,955,000	27,000,000	23,916,195	25,172,845		180,274		180,274		25,353,119		(7,398,119)	(7,398,119)	619,340	12/12/2034	4.B FE
..55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A 6.778% 09/17/37	09/17/2025	Paydown		14,878,685	14,878,685	14,804,291	14,878,685						14,878,685				648,296	09/17/2037	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C 7.076% 08/18/41	08/04/2025	Apollo Global Securities, LLC		1,999,591	2,000,000	1,995,000	1,992,923		576		576		1,993,499		6,092	6,092	56,499	08/18/2041	1.G FE
..592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.756% 05/18/40	09/08/2025	Apollo Global Securities, LLC		1,014,141	1,000,000	1,000,000							1,000,000		14,141	14,141	27,227	05/18/2040	1.G FE
..592918-AG-1	MF1 2025-B2 LLC MF1 2025-B2 C 6.756% 05/18/40	09/03/2025	Lincoln Fin Mod - AAM		4,615,403	4,551,000	4,551,000							4,551,000		64,403	64,403	118,616	05/18/2040	1.G FE
..61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.256% 06/15/54	09/01/2025	Paydown				229,279	139,882		(139,882)		(139,882)						20,742	06/15/2054	1.A FE
..61765L-AY-6	Morgan Stanley Bank of America MSBAM 2015-C24 C 4.175% 05/15/48	09/01/2025	Paydown		500,727	500,727	486,957			13,770		13,770		500,727				10,836	05/15/2048	1.A
..61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.157% 03/15/52	09/01/2025	Paydown				17,102	11,007		(11,007)		(11,007)						2,058	03/15/2052	1.A FE
..75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.493% 05/25/38	09/25/2025	Paydown		4,500,010	4,500,010	4,488,136	2,487,505		11,873		11,873		4,500,010				164,201	05/25/2038	1.A FE
..91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 6.901% 01/19/40	07/21/2025	Paydown		178,724,547	178,724,547	178,291,591	178,471,611		252,936		252,936		178,724,547				5,236,008	01/19/2040	1.A FE
..91836A-AC-0	VMC Finance 2023-PV1 LLC VMC 2023-PV1 AS 7.311% 01/19/40	07/21/2025	Paydown		49,308,000	49,308,000	49,184,730	49,203,663		104,337		104,337		49,308,000				2,204,864	01/19/2040	1.A FE
..91836A-AE-6	VMC Finance 2023-PV1 LLC VMC 2023-PV1 B 7.713% 01/19/40	07/21/2025	Paydown		37,532,000	37,532,000	37,438,170	37,447,140		84,860		84,860		37,532,000				1,767,909	01/19/2040	1.D FE
..91836A-AG-1	VMC Finance 2023-PV1 LLC VMC 2023-PV1 C 8.762% 01/19/40	07/21/2025	Paydown		31,764,000	31,764,000	31,684,590	31,685,132		78,868		78,868		31,764,000				1,694,321	01/19/2040	1.G FE
..91836A-AJ-5	VMC Finance 2023-PV1 LLC VMC 2023-PV1 D 10.910% 01/19/40	07/21/2025	Paydown		15,553,000	15,553,000	15,528,487	15,532,163		20,837		20,837		15,553,000				1,028,190	01/19/2040	2.B FE
..92890K-BC-8	WFRBS Commercial Mortgage Trus WFRBS 2014-C22 AS 4.069% 09/15/57	09/01/2025	Paydown		7,388	7,388	7,056			332		332		7,388				25	09/15/2057	1.A
..94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 1.262% 01/15/59	09/01/2025	Paydown				650,059	152,788		(152,788)		(152,788)						138,807	01/15/2059	1.A FE
..95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.347% 03/15/50	09/01/2025	Paydown				2,100	902		(902)		(902)						310	03/15/2050	1.A FE
..95004J-AD-6	Wells Fargo Commercial Mortgag WFCM 2025-5C3 XA 1.049% 01/15/58	09/01/2025	Paydown				962			(962)		(962)						144	01/15/2058	1.A FE
. 000000-00-0	Sage AR Funding SGSHR 2025-1A C 6.368% 05/17/37	08/18/2025	Paydown		538,356	538,356	535,056							538,356	3,300		3,300	8,795	05/17/2037	1.G Z
. 000000-00-0	Sage AR Funding SGSHR 2025-1A D 7.868% 05/17/37	08/18/2025	Paydown		25,505	25,505	25,349							25,505	156		156	511	05/17/2037	2.C Z
..00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 5.829% 05/17/41	09/17/2025	Paydown		18,591,722	18,591,722	18,545,243	18,545,243		46,479		46,479		18,591,722				882,776	05/17/2041	1.A FE
..04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 6.255% 08/17/41	09/17/2025	Paydown		1,732,578	1,732,578	1,723,915	1,729,059		3,519		3,519		1,732,578				75,252	08/17/2041	1.A FE
..055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 5.872% 02/15/37	09/15/2025	Paydown		372,147	372,147	358,050	364,159		7,988		7,988		372,147				8,895	02/15/2037	1.A FE
..05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 5.585% 12/15/38	09/15/2025	Paydown		567,494	567,494	555,257	561,588		5,905		5,905		567,494				22,600	12/15/2038	1.A FE
..40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 5.311% 06/16/36	07/16/2025	Paydown		1,406,498	1,406,498	1,346,722	1,398,728		7,770		7,770		1,406,498				45,494	06/16/2036	1.A FE
..40441L-AC-0	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 AS 5.661% 06/16/36	08/18/2025	Paydown		1,143,000	1,143,000	1,141,571	1,141,706		1,294		1,294		1,143,000				42,423	06/16/2036	1.A FE
..48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.593% 02/17/39	09/17/2025	Paydown		6,341,136	6,341,136	6,121,178	6,279,988		61,148		61,148		6,341,136				277,459	02/17/2039	1.A FE
..53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.565% 11/15/38	09/15/2025	Paydown		1,497,552	1,497,552	1,465,261	1,478,755		18,797		18,797		1,497,552				62,026	11/15/2038	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 5.341% 10/16/36	09/16/2025	Paydown		1,392,120	1,392,120	1,343,630	1,385,926		6,194		6,194		1,392,120				55,843	10/16/2036	1.A FE
..69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.424% 08/19/35	08/14/2025	Paydown		5,592,514	5,592,514	5,603,000	5,603,000		(10,486)		(10,486)		5,592,514				248,157	08/19/2035	1.A FE
..69291Q-AE-5	PFP 2022-9 Ltd PFP 2022-9 B 7.384% 08/19/35	08/14/2025	Paydown		12,000,000	12,000,000	12,031,875	12,011,468		(11,468)		(11,468)		12,000,000				610,139	08/19/2035	1.D FE
..69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 5.975% 09/17/39	09/17/2025	Paydown		21,358,532	21,358,532	21,305,136	21,305,136		53,396		53,396		21,358,532				819,974	09/17/2039	1.A FE
..69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 7.133% 09/17/39	08/04/2025	Apollo Global Securities, LLC		984,720	975,625	973,186	972,307		304		304		972,610		12,109	12,109	39,596	09/17/2039	1.G FE
..69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A 6.508% 09/16/38	08/18/2025	Paydown		19,747,207	19,747,207	19,774,009	19,741,493		5,714		5,714		19,747,207				895,803	09/16/2038	1.A FE
..69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS 7.167% 09/16/38	08/18/2025	Paydown		39,266,000	39,266,000	39,501,272	23,994,405		(184,424)		(184,424)		39,266,000				1,758,427	09/16/2038	1.A FE
..69380C-AE-8	PFP 2023-10 Ltd PFP 2023-10 B 7.568% 09/16/38	08/18/2025	Paydown		13,996,500	13,996,500	14,171,456	14,110,152		(113,652)		(113,652)		13,996,500				735,579	09/16/2038	1.D FE
..76243N-AE-6	RIAL 2022-FL8 Issuer Ltd RIAL 2022-FL8 B 7.397% 01/19/37	07/16/2025	Paydown		5,250,000	5,250,000	5,263,125			(13,125)		(13,125)		5,250,000				134,686	01/19/2037	1.D FE
..78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 5.722% 11/15/38	09/15/2025	Paydown		4,449,878	4,449,878	4,330,760	4,427,884		21,995		21,995		4,449,878				189,134	11/15/2038	1.A FE
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					580,018,362	588,923,183	586,187,245	556,168,118		154,217		154,217		587,312,824	3,456	(7,294,463)	(7,291,007)	23,364,834	XXX	XXX
..408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52	09/18/2025	Paydown		10,137,852	10,137,852	10,137,852	10,137,852						10,137,852				155,686	10/18/2052	1.A FE
1089999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Affiliated)					10,137,852	10,137,852	10,137,852	10,137,852						10,137,852				155,686	XXX	XXX
..03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B 6.275% 07/20/36	07/24/2025	ORIX Life - Custody		28,798,865	28,650,000	28,650,000	28,650,000						28,650,000		148,865	148,865	1,393,412	07/20/2036	1.C FE
..05071G-AE-7	AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 7.444% 07/22/33	08/05/2025	Paydown		8,000,000	8,000,000	8,058,776	8,055,599		(55,599)		(55,599)		8,000,000				478,819	07/22/2033	1.F FE
..055401-AC-7	BCC Middle Market CLO 2023-1 L BCMM 2023-1A B1 8.125% 07/20/35	08/13/2025	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,077,331	07/20/2035	1.C FE
..055401-AE-3	BCC Middle Market CLO 2023-1 L BCMM 2023-1A C 8.875% 07/20/35	08/13/2025	Paydown		19,800,000	19,800,000	19,800,000	19,791,902		8,098		8,098		19,800,000				1,455,297	07/20/2035	1.F FE
..05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 7.032% 04/11/30	09/19/2025	Various		13,735,470	13,735,470	13,735,470	13,735,470						13,735,470				425,636	04/11/2030	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 7.019% 03/20/29	07/25/2025	Paydown		8,761,062	8,761,062	8,761,062	8,761,062						8,761,062				362,319	03/20/2029	1.C PL
..05644#-AA-5	BTC Offshore Holdings Fund II- LN 7.019% 03/20/29	09/19/2025	Paydown		3,252,212	3,252,212	3,252,212	3,252,212						3,252,212				186,476	03/20/2029	1.C Z
..38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29	07/20/2025	Paydown		122,034	122,034	103,559	113,449		8,585		8,585		122,034				2,694	10/19/2029	1.F FE
..38179P-AC-3	Golub Capital Partners CLO 67M GCCAP 2023-67A A2 7.326% 05/09/36	08/12/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				451,633	05/09/2036	1.A FE
..43732V-AA-4	Home Partners of America 2021- HPA 2021-2 B 2.302% 12/17/26	08/01/2025	Paydown		3,318	3,318	3,166			152		152		3,318				14	12/17/2026	1.B FE
..69120F-AE-6	Owl Rock CLO XII LLC OR 2023-12A A2 7.425% 07/20/34	08/08/2025	Paydown		5,000,000	5,000,000	5,016,335	5,011,206		(11,206)		(11,206)		5,000,000				302,731	07/20/2034	1.A FE
..91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33	09/23/2025	Paydown															446,457	01/20/2033	1.F FE
..92243R-AA-2	VCP RRL ABS I Ltd VCRRL 2021-1A A 2.152% 10/20/31	07/20/2025	Paydown		99,916	99,916	92,557	95,246		4,671		4,671		99,916				1,613	10/20/2031	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..L6491#-AA-4	Monroe Capital Private Credit A 7.132% 04/22/32	09/03/2025	Paydown		5,683,200	5,683,200	5,684,470			(1,269)		(1,269)		5,683,200				186,661	04/22/2032	1.F FE
000000-00-0	Harvest CLO XV DAC HARVT 15A CR 3.834% 11/22/30	08/22/2025	Paydown		2,030,704	2,030,704	1,707,996	1,748,627		67,227		67,227	92,521	2,030,704	122,329		122,329	63,719	11/22/2030	1.A FE
000000-00-0	Harvest CLO XV DAC HARVT 15X CR 3.834% 11/22/30	08/22/2025	Paydown		1,740,604	1,740,604	1,641,979	1,545,158		9,029		9,029	117,038	1,740,604	69,379		69,379	54,616	11/22/2030	1.A FE
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2R 3.301% 01/12/31	07/03/2025	Paydown		1,880,163	1,880,163	1,876,317	1,657,121					235,759	1,880,163	(12,717)		(12,717)	52,223	01/12/2031	1.A FE
000000-00-0	Blackrock European CLO V DAC BECLO 5A B 3.141% 07/16/31	07/16/2025	Paydown		5,509,993	5,509,993	5,367,252	4,919,578					599,447	5,509,993	(9,032)		(9,032)	151,902	07/16/2031	1.A FE
000000-00-0	Arbour CLO V DAC ARBR 5A B2N 3.414% 09/15/31	07/02/2025	Paydown		1,180,094	1,180,094	1,159,555	1,035,701					126,401	1,180,094	17,993		17,993	24,948	09/15/2031	1.A FE
000000-00-0	Arbour CLO V DAC ARBR 5A C 3.864% 09/15/31	07/02/2025	Paydown		7,080,565	7,080,565	6,935,284	6,168,596		51,807		51,807	845,707	7,080,565	14,455		14,455	166,413	09/15/2031	1.E FE
000000-00-0	Arbour CLO V DAC ARBR 5A CN 3.864% 09/15/31	07/02/2025	Paydown		2,950,235	2,950,235	2,858,134	2,560,149		33,060		33,060	348,166	2,950,235	8,860		8,860	69,339	09/15/2031	1.E FE
000000-00-0	Tikehau CLO IV DAC TIKEH 4A B1 3.676% 10/15/31	09/22/2025	Paydown		2,102,543	2,102,543	1,944,463	1,845,562		8,790		8,790	98,902	2,102,543	149,290		149,290	80,857	10/15/2031	1.B FE
000000-00-0	Phoenix Park CLO DAC PHNXP 1X CR 5.421% 10/29/31	07/14/2025	Paydown		11,666,978	11,666,978	10,986,525	10,646,296		117,782		117,782	594,672	11,666,978	308,228		308,228	411,264	10/29/2031	1.G FE
000000-00-0	Phoenix Park CLO DAC PHNXP 1A CRN 5.421% 10/29/31	07/14/2025	Paydown		452,679	452,679	377,615	377,647		24,655		24,655	7,036	452,679	43,340		43,340	18,655	10/29/2031	2.A FE
000000-00-0	Sculptor European CLO V DAC OZLME 5X B1 3.751% 01/14/32	09/30/2025	Paydown		2,347,804	2,347,804	2,228,300	2,071,401					156,899	2,347,804	119,504		119,504	93,886	01/14/2032	1.B FE
000000-00-0	Sculptor European CLO V DAC OZLME 5A B1 3.751% 01/14/32	09/30/2025	Paydown		2,876,059	2,876,059	2,830,818	2,530,211		8,154		8,154	313,557	2,876,059	24,137		24,137	115,015	01/14/2032	1.B FE
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B2R 3.771% 01/18/32	07/30/2025	Paydown		5,711,022	5,711,022	5,459,317	5,160,378		19,175		19,175	298,939	5,711,022	232,531		232,531	196,016	01/18/2032	1.C FE
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B1 3.771% 01/18/32	07/30/2025	Paydown		5,745,288	5,745,288	5,785,913	5,209,574					634,783	5,745,288	(99,069)		(99,069)	197,752	01/18/2032	1.C FE
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A C 4.471% 01/18/32	07/18/2025	Paydown		2,899,257	2,899,257	2,778,287	2,586,891		2,539		2,539	195,820	2,899,257	114,007		114,007	113,820	01/18/2032	1.F FE
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B1RR 3.276% 07/15/32	08/18/2025	Paydown		2,450,065	2,450,065	2,280,197	2,174,971					200,234	2,450,065	74,860		74,860	77,246	07/15/2032	1.A FE
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A CRR 3.726% 07/15/32	08/18/2025	Paydown		8,073,549	8,073,549	7,515,427	7,158,652		8,841		8,841	379,032	8,073,549	527,023		527,023	286,560	07/15/2032	1.B FE
000000-00-0	Avoca CLO XX DAC AVOCA 20A B1 3.826% 07/15/32	07/15/2025	Paydown		16,012,927	16,012,927	14,369,193	14,059,188		160,108		160,108	468,595	16,012,927	1,325,036		1,325,036	415,991	07/15/2032	1.B FE
000000-00-0	Blackrock European CLO IX DAC BECLO 9A B 3.564% 12/15/32	07/15/2025	Paydown		1,391,998	1,391,998	1,375,209	1,242,841					154,019	1,391,998	(4,862)		(4,862)	32,792	12/15/2032	1.C FE
000000-00-0	Blackrock European CLO IX DAC BECLO 9A C 4.414% 12/15/32	07/15/2025	Paydown		13,276,184	13,276,184	12,951,919	11,704,933		158,210		158,210	1,319,351	13,276,184	93,691		93,691	376,958	12/15/2032	1.F FE
000000-00-0	Blackrock European Clo XIII DA BECLO 13A B 4.274% 10/20/34	07/21/2025	Paydown		2,324,203	2,324,203	2,178,795	2,071,401					102,394	2,324,203	150,408		150,408	84,243	10/20/2034	1.C FE
000000-00-0	Blackrock European Clo XIII DA BECLO 13A D 6.124% 10/20/34	07/21/2025	Paydown		1,278,312	1,278,312	1,132,515	1,102,739		37,668		37,668	34,280	1,278,312	103,625		103,625	63,584	10/20/2034	2.C FE
000000-00-0	Harvest Clo XXXI DAC HARVT 31A B 4.876% 10/15/36	07/15/2025	Paydown		16,217,099	16,217,099	15,070,365	14,396,238					674,126	16,217,099	1,146,734		1,146,734	653,278	10/15/2036	1.C FE
000000-00-0	Harvest Clo XXXI DAC HARVT 31A C 5.526% 10/15/36	07/15/2025	Paydown		3,500,093	3,500,093	3,252,597	3,107,102					145,495	3,500,093	247,497		247,497	157,408	10/15/2036	1.F FE
000000-00-0	CVC Cordatus Loan Fund XXIX DA CORDA 29A D 7.436% 02/15/37	07/17/2025	Paydown		17,105,614	17,105,614	16,413,744	15,489,018		(224,597)		(224,597)	886,865	17,105,614	954,329		954,329	882,474	02/15/2037	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Avoca CLO XXIX DAC AVOCA 29A B 4.176% 04/15/37	. 09/16/2025 .	Paydown		11,858,036	11,858,036	10,868,975	10,357,006					511,969	11,858,036	989,061		989,061	497,580	. 04/15/2037 .	1.C FE
. 000000-00-0	Avoca CLO XXIX DAC AVOCA 29A C 4.526% 04/15/37	. 09/16/2025 .	Paydown		9,012,107	9,012,107	8,260,421	7,871,325					389,096	9,012,107	751,686		751,686	406,075	. 04/15/2037 .	1.F FE
. 000000-00-0	Avoca CLO XXIX DAC AVOCA 29A D 5.926% 04/15/37	. 09/16/2025 .	Paydown		2,371,607	2,371,607	2,173,795	2,071,401					102,394	2,371,607	197,812		197,812	136,245	. 04/15/2037 .	2.C FE
. 000000-00-0	Nassau Euro CLO III DAC NGCE 3A B 5.276% 07/15/37	. 09/15/2025 .	Paydown		12,069,634	12,069,634	11,543,428	10,647,002					896,426	12,069,634	526,205		526,205	630,972	. 07/15/2037 .	1.C FE
. 000000-00-0	Nassau Euro CLO III DAC NGCE 3A C 6.276% 07/15/37	. 09/17/2025 .	Paydown		11,715,739	11,715,739	11,094,268	10,232,722					861,546	11,715,739	621,471		621,471	711,512	. 07/15/2037 .	1.F FE
. 000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CR 5.026% 01/15/38	. 08/01/2025 .	Paydown		10,411,244	10,411,244	9,804,562	9,321,305					483,257	10,411,244	606,682		606,682	458,977	. 01/15/2038 .	1.F FE
. 000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DR 6.026% 01/15/38	. 08/01/2025 .	Paydown		12,724,854	12,724,854	11,983,354	11,392,707					590,647	12,724,854	741,500		741,500	659,571	. 01/15/2038 .	2.C FE
. 000000-00-0	Bain Capital Euro CLO 2022-2 D BCCE 2022-2A DR 6.295% 01/22/38	. 08/27/2025 .	Paydown		20,941,190	20,941,190	19,535,490	18,642,611					892,879	20,941,190	1,405,700		1,405,700	1,201,776	. 01/22/2038 .	2.C FE
. 000000-00-0	BBAM European CLO IV DAC BBAME 4A B1 4.226% 02/26/38	. 09/16/2025 .	Paydown		41,588,502	41,588,502	38,119,669	36,324,091					1,795,578	41,588,502	3,468,833		3,468,833	1,503,113	. 02/26/2038 .	1.C FE
. 000000-00-0	BBAM European CLO IV DAC BBAME 4A C 4.676% 02/26/38	. 09/16/2025 .	Paydown		17,615,112	17,615,112	16,145,862	15,385,332					760,530	17,615,112	1,469,250		1,469,250	697,920	. 02/26/2038 .	1.F FE
. 000000-00-0	BBAM European CLO IV DAC BBAME 4A D 6.076% 02/26/38	. 09/16/2025 .	Paydown		20,858,285	20,858,285	19,118,527	18,217,974					900,553	20,858,285	1,739,758		1,739,758	1,051,896	. 02/26/2038 .	2.C FE
..00120J-AG-8	AGL CLO 13 Ltd AGL 2021-13A C 6.637% 10/20/34	. 08/08/2025 .	Call 100.0000		10,500,000	10,500,000	10,499,685	10,486,042		5,155		5,155		10,491,198		8,802	8,802	533,977	. 10/20/2034 .	1.F FE
..00120J-AJ-2	AGL CLO 13 Ltd AGL 2021-13A D 7.737% 10/20/34	. 08/08/2025 .	Paydown		465,880	465,880	462,386	462,718		3,162		3,162		465,880				29,381	. 10/20/2034 .	2.C FE
..00121Q-AG-8	AGL CLO 19 Ltd AGL 2022-19A C 7.825% 07/21/35	. 07/11/2025 .	Paydown		900,000	900,000	904,975	904,444		(4,444)		(4,444)		900,000				51,938	. 07/21/2035 .	1.E FE
..00122J-AG-6	AGL Clo 40 Ltd AGL 2025-40A C 6.182% 07/22/38	. 07/02/2025 .	ACRA RE 2A Surplus AAM		7,958,292	7,950,000	7,950,000							7,950,000		8,292	8,292	73,009	. 07/22/2038 .	1.E FE
..008511-AQ-0	AGL CLO 7 Ltd AGL 2020-7A CR 6.629% 07/15/34	. 09/26/2025 .	Paydown		15,000,000	15,000,000	14,764,683	14,812,383		187,617		187,617		15,000,000				965,760	. 07/15/2034 .	1.F FE
..008511-AS-6	AGL CLO 7 Ltd AGL 2020-7A DR 7.679% 07/15/34	. 09/26/2025 .	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				297,903	. 07/15/2034 .	2.C FE
..00851T-AJ-5	AGL CLO 11 Ltd AGL 2021-11A C 6.629% 04/15/34	. 09/26/2025 .	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				297,987	. 04/15/2034 .	1.F FE
..00851T-AL-0	AGL CLO 11 Ltd AGL 2021-11A D 7.729% 04/15/34	. 09/26/2025 .	Paydown		8,750,000	8,750,000	8,752,188	8,756,250		(6,250)		(6,250)		8,750,000				655,867	. 04/15/2034 .	2.C FE
..01448M-AB-5	ALESCO Preferred Funding III L ALESC 3A A2 5.329% 05/01/34	. 07/15/2025 .	Paydown		33,600	33,600	30,324	31,643		1,957		1,957		33,600				1,380	. 05/01/2034 .	1.A FE
..01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 5.272% 07/30/34	. 07/30/2025 .	Paydown		272,253	272,253	242,356	243,259		28,994		28,994		272,253				11,041	. 07/30/2034 .	1.A FE
..01448T-AB-0	ALESCO Preferred Funding V Ltd ALESC 5A A2 4.924% 12/23/34	. 09/23/2025 .	Paydown		9,267	9,267	8,991			275		275		9,267				124	. 12/23/2034 .	1.A FE
..01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 4.744% 03/23/35	. 09/23/2025 .	Paydown		14,499	14,499	13,986	3,333		2,111		2,111		14,499				123	. 03/23/2035 .	1.A FE
..014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.674% 09/23/37	. 09/26/2025 .	AAIA PRT Ded LMT ACRA Mod AAM		5,559,880	6,960,000	5,507,100			52,780		52,780		5,559,880				266,672	. 09/23/2037 .	1.C FE
..01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A 4.644% 12/23/35	. 09/23/2025 .	Paydown		28,558	28,558	26,702	27,503		1,056		1,056		28,558				1,077	. 12/23/2035 .	1.A FE
..01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B 4.654% 12/23/35	. 09/23/2025 .	Paydown		29,488	29,488	27,571	28,398		1,090		1,090		29,488				1,114	. 12/23/2035 .	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 4.724% 12/23/36	09/23/2025	Paydown		946,421	946,421	803,310	342,189		133,892		133,892		946,421				22,062	12/23/2036	1.A FE
..01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 4.899% 07/15/37	07/15/2025	Paydown		505,613	505,613	467,569	473,475		32,138		32,138		505,613				19,123	07/15/2037	1.A FE
..01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.594% 03/23/38	09/23/2025	Paydown		128,227	128,227	109,394	110,812		17,416		17,416		128,227				4,785	03/23/2038	1.C FE
..01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 5.024% 09/23/38	09/23/2025	Paydown		128,136	128,136	118,910	119,953		8,183		8,183		128,136				5,201	09/23/2038	1.B FE
..01750W-AG-4	Allegro CLO XIII Ltd ALLEG 2021-1A C 6.687% 07/20/34	07/30/2025	Paydown		13,500,000	13,500,000	13,500,000	13,500,000						13,500,000				714,229	07/20/2034	1.G FE
..01750W-AJ-8	Allegro CLO XIII Ltd ALLEG 2021-1A D 7.787% 07/20/34	07/30/2025	Paydown		16,750,000	16,750,000	16,750,000	16,750,000						16,750,000				865,332	07/20/2034	2.C FE
..01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C 6.729% 10/15/34	08/14/2025	Paydown		1,850,000	1,850,000	1,841,340	1,842,584		7,416		7,416		1,850,000				106,019	10/15/2034	1.F FE
..01751A-AJ-5	Allegro CLO XIV Ltd ALLEG 2021-2A D 7.729% 10/15/34	08/14/2025	Paydown		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				210,317	10/15/2034	2.C FE
..03328J-AE-7	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A C 6.979% 10/15/34	08/28/2025	Paydown		21,000,000	21,000,000	20,239,027	20,386,508		613,492		613,492		21,000,000				1,304,642	10/15/2034	1.E FE
..03328J-AG-2	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A D 8.129% 10/15/34	08/28/2025	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				289,009	10/15/2034	2.A FE
..03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C 5.702% 10/22/42	07/02/2025	ACRA RE 2A Surplus AAM		5,700,702	5,703,000	5,703,000	5,703,000						5,703,000		(2,298)	(2,298)	63,230	10/22/2042	1.G FE
..03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A 4.430% 07/25/37	07/25/2025	Paydown		273,605	273,605	273,372	273,491		114		114		273,605				6,060	07/25/2037	1.A FE
..03665G-AH-7	Antares CLO 2023-1 Ltd ANTR 2023-1A C 8.418% 04/25/35	07/10/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				610,126	04/25/2035	1.F FE
..03665G-AK-0	Antares CLO 2023-1 Ltd ANTR 2023-1A D 10.418% 04/25/35	07/10/2025	Paydown		7,000,000	7,000,000	7,000,000	6,986,379		13,621		13,621		7,000,000				527,421	04/25/2035	2.C FE
..03665M-AQ-4	Antares CLO 2018-1 Ltd ANTR 2018-1A CR 6.325% 04/20/38	07/02/2025	ACRA RE 2A Surplus AAM		11,443,947	11,445,000	11,445,000	11,445,000						11,445,000		(1,053)	(1,053)	221,536	04/20/2038	1.F FE
..03990H-AG-3	Ares Loan Funding IX Ltd Ares Loan Funding IX - Tranche 6.118% 03/31/38	07/02/2025	ACRA RE 2A Surplus AAM		8,728,371	8,700,000	8,700,000							8,700,000		28,371	28,371	115,632	03/31/2038	1.F FE
..04016N-AX-1	ARES XLIV CLO Ltd ARES 2017-44A CR 7.979% 04/15/34	08/13/2025	Paydown		3,760,000	3,760,000	3,514,961	3,557,504		202,496		202,496		3,760,000				254,201	04/15/2034	2.C FE
..04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C 6.391% 07/20/30	07/08/2025	Paydown		4,000,000	4,000,000	3,877,360	3,921,309		78,691		78,691		4,000,000				186,697	07/20/2030	1.F FE
..04018L-AN-5	ARES L CLO Ltd ARES 2018-50A CR 6.479% 01/15/32	07/15/2025	Paydown		3,000,000	3,000,000	3,010,500	3,004,941		(4,941)		(4,941)		3,000,000				149,412	01/15/2032	1.B FE
..05071U-AJ-5	Audax Senior Debt CLO 12 LLC AUDAX 2025-12A C 6.432% 04/22/37	07/02/2025	ACRA RE 2A Surplus AAM		6,633,495	6,675,000	6,675,000							6,675,000		(41,505)	(41,505)	115,880	04/22/2037	1.F FE
..05550G-AN-7	BCC Middle Market CLO 2019-1 L BCMM 2019-1A A2R 6.579% 10/15/33	07/02/2025	Paydown		13,000,000	13,000,000	12,185,485	12,449,028		550,972		550,972		13,000,000				626,714	10/15/2033	1.C FE
..05682G-AG-3	Bain Capital Credit CLO 2022-2 BCC 2022-2A B 6.282% 04/22/35	07/02/2025	Paydown		36,900,000	36,900,000	35,447,063	35,447,063		1,452,938		1,452,938		36,900,000				1,734,827	04/22/2035	1.C FE
..05682G-AL-2	Bain Capital Credit CLO 2022-2 BCC 2022-2A D1 7.982% 04/22/35	07/02/2025	Paydown		1,230,000	1,230,000	1,225,818	1,221,715		8,285		8,285		1,230,000				69,666	04/22/2035	2.B FE
..05874W-AC-5	Ballyrock CLO 19 Ltd BALLY 2022-19A A2 6.275% 04/20/35	08/28/2025	Paydown		21,150,000	21,150,000	20,824,290	20,824,290		325,710		325,710		21,150,000				1,157,684	04/20/2035	1.C FE
..06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B 6.329% 04/15/31	08/15/2025	Call 100.0000		2,500,000	2,500,000	2,441,003	2,454,728		6,724		6,724		2,461,452		38,548	38,548	135,292	04/15/2031	1.B FE
..06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B 6.329% 04/15/31	08/15/2025	Paydown		2,850,000	2,850,000	2,850,000	2,850,000						2,850,000				60,686	04/15/2031	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C 7.179% 04/15/31	08/15/2025	Call 100.0000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				159,366	04/15/2031	2.B FE
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C 7.179% 04/15/31	08/15/2025	Paydown		4,900,000	4,900,000	4,814,100	4,834,217		65,783		65,783		4,900,000				254,235	04/15/2031	2.B FE
070252-AE-1	Basswood Park CLO Ltd BARK 2021-1A C 6.237% 04/20/34	09/19/2025	Paydown		1,000,000	1,000,000	992,000	996,908		3,092		3,092		1,000,000				58,217	04/20/2034	1.F FE
07378W-AU-2	Bean Creek CLO Ltd BCRK 2015-1A CR 6.487% 04/20/31	09/25/2025	Paydown		4,500,000	4,500,000	4,404,489	4,435,234		64,766		64,766		4,500,000				277,247	04/20/2031	1.A FE
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR 7.337% 04/20/31	09/25/2025	Paydown		3,350,000	3,350,000	3,309,641	2,073,313		22,420		22,420		3,350,000				122,063	04/20/2031	1.C FE
08180X-AS-1	Benefit Street Partners CLO VI BSP 2015-8A A2R 6.037% 01/20/31	08/08/2025	Paydown		2,500,000	2,500,000	2,505,753			(5,753)		(5,753)		2,500,000				7,546	01/20/2031	1.A FE
08180X-AU-6	Benefit Street Partners CLO VI BSP 2015-8A BR 6.437% 01/20/31	08/12/2025	Paydown		9,000,000	9,000,000	8,935,625	8,951,536		48,464		48,464		9,000,000				489,104	01/20/2031	1.C FE
08180X-AW-2	Benefit Street Partners CLO VI BSP 2015-8A CR 7.337% 01/20/31	08/07/2025	Paydown		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				196,851	01/20/2031	2.B FE
08186U-AN-2	Benefit Street Partners Clo XX BSP 2020-22A BR 6.225% 04/20/35	07/21/2025	Paydown		15,300,000	15,300,000	15,038,520	15,038,520		261,480		261,480		15,300,000				730,254	04/20/2035	1.C FE
08186V-AJ-9	Benefit Street Partners CLO XX BSP 2021-23A C 6.780% 04/25/34	07/16/2025	Paydown		500,000	500,000	500,165			(165)		(165)		500,000				15,944	04/25/2034	1.F FE
08186V-AL-4	Benefit Street Partners CLO XX BSP 2021-23A D 8.230% 04/25/34	07/16/2025	Paydown		4,000,000	4,000,000	4,009,760	4,003,115		(3,115)		(3,115)		4,000,000				244,112	04/25/2034	2.C FE
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.494% 11/22/34	07/29/2025	Paydown		24,807,331	24,807,331	24,551,032	22,535,015		263,938		263,938		24,807,331				1,146,512	11/22/2034	1.C FE
09204W-AD-6	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A B 7.244% 11/22/34	07/29/2025	Paydown		15,000,000	15,000,000	15,017,925	11,999,551		(17,884)		(17,884)		15,000,000				644,511	11/22/2034	1.F FE
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C 8.494% 11/22/34	07/29/2025	Paydown		7,000,000	7,000,000	6,987,500	6,995,881		4,119		4,119		7,000,000				466,002	11/22/2034	2.C FE
12482N-AU-5	CBAM 2019-10 Ltd CBAM 2019-10A CR 6.887% 04/20/32	09/10/2025	Paydown		14,500,000	14,500,000	14,093,522	14,189,462		310,538		310,538		14,500,000				906,359	04/20/2032	1.B FE
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR 6.979% 07/16/30	07/28/2025	Call 100.0000		7,650,000	7,650,000	7,557,320	7,579,943		8,210		8,210		7,588,153		61,847	61,847	423,380	07/16/2030	1.C FE
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR 6.979% 07/16/30	07/25/2025	Paydown		15,450,000	15,450,000	15,232,154	15,291,024		158,976		158,976		15,450,000				855,062	07/16/2030	1.C FE
12549A-AS-9	CIFC Funding 2013-I Ltd CIFC 2013-1A CR 8.129% 07/16/30	07/25/2025	Paydown		2,500,000	2,500,000	2,483,548	2,491,404		8,596		8,596		2,500,000				160,880	07/16/2030	2.A FE
12551Y-AE-3	CIFC Funding 2018-III Ltd CIFC 2018-3A C 6.491% 07/18/31	09/05/2025	Paydown		1,500,000	1,500,000	1,444,676	1,461,288		38,712		38,712		1,500,000				87,927	07/18/2031	1.C FE
12551Y-AG-8	CIFC Funding 2018-III Ltd CIFC 2018-3A D 7.441% 07/18/31	09/05/2025	Paydown		2,500,000	2,500,000	2,359,530	2,399,874		100,126		100,126		2,500,000				167,789	07/18/2031	2.A FE
12554A-AY-8	CIFC Funding 2019-II Ltd CIFC 2019-2A DR 7.584% 04/17/34	09/17/2025	Paydown		5,010,000	5,010,000	4,860,202	4,890,940		119,060		119,060		5,010,000				356,950	04/17/2034	2.C FE
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.581% 01/23/35	09/04/2025	Paydown		10,200,000	10,200,000	10,079,849	5,087,247		97,308		97,308		10,200,000				489,784	01/23/2035	2.C FE
13875M-AG-1	Canyon CLO 2021-3 Ltd CANYC 2021-3A D 7.629% 07/15/34	08/21/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				530,928	07/15/2034	2.C FE
13877P-AC-1	Canyon CLO 2021-4 Ltd CANYC 2021-4A B 6.279% 10/15/34	09/26/2025	Paydown		1,000,000	1,000,000	1,004,267			(4,267)		(4,267)		1,000,000				28,450	10/15/2034	1.C FE
13877P-AG-2	Canyon CLO 2021-4 Ltd CANYC 2021-4A D 7.629% 10/15/34	09/15/2025	Paydown		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				118,392	10/15/2034	2.C FE
143120-AG-8	CARLYLE US CLO 2021-8 LTD CGMS 2021-8A D 7.779% 10/15/34	09/11/2025	Paydown		2,550,000	2,550,000	2,346,000	2,379,695		170,305		170,305		2,550,000				184,098	10/15/2034	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R 6.187% 04/20/31	08/26/2025	Paydown		1,250,000	1,250,000	1,251,500	1,250,000						1,250,000				66,178	04/20/2031	1.A FE
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R 6.187% 04/20/31	08/22/2025	Maturity		350,000	350,000	350,420	350,000						350,000				18,530	04/20/2031	1.A FE
14317K-AE-4	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A C 6.587% 10/20/34	07/21/2025	Paydown		1,400,000	1,400,000	1,394,750	1,395,283		4,717		4,717		1,400,000				70,666	10/20/2034	1.F FE
14317K-AG-9	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A D 7.787% 10/20/34	07/25/2025	Paydown		4,470,000	4,470,000	4,469,106	4,462,609		7,391		7,391		4,470,000				270,171	10/20/2034	2.C FE
14317Y-AG-9	CARLYLE US CLO 2021-5 LTD CGMS 2021-5A C 6.487% 07/20/34	08/06/2025	Paydown		1,830,000	1,830,000	1,820,850	1,819,471		10,529		10,529		1,830,000				96,259	07/20/2034	1.F FE
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 7.768% 07/25/36	09/08/2025	Apollo Global Securities, LLC		1,005,043	1,000,000	1,000,000	1,000,000						1,000,000		5,043	5,043	102,572	07/25/2036	2.C FE
14319V-AG-3	Carlyle US CLO 2025-1 Ltd CGMS 2025-1A C 6.268% 04/25/38	07/02/2025	ACRA RE 2A Surplus AAM		6,606,494	6,600,000	6,600,000							6,600,000		6,494	6,494	62,837	04/25/2038	1.F FE
14900C-AG-0	Catamaran CLO 2018-1 Ltd CRMN 2018-1A C 7.080% 10/25/31	09/12/2025	Paydown		9,650,000	9,650,000	9,544,732	9,580,209		69,791		69,791		9,650,000				617,524	10/25/2031	1.F FE
15032T-BL-9	Cedar Funding II CLO Ltd CEDF 2013-1A D1RR 7.737% 04/20/34	09/03/2025	Paydown		7,350,000	7,350,000	7,258,125	7,230,684		119,316		119,316		7,350,000				504,600	04/20/2034	2.C FE
15674P-AA-5	Cerberus Loan Funding XXXIII L CERB 2021-3A A 6.139% 07/23/33	07/15/2025	Paydown		18,000,000	18,000,000	17,355,000	17,618,057		381,943		381,943		18,000,000				850,063	07/23/2033	1.A FE
15674P-AE-7	Cerberus Loan Funding XXXIII L CERB 2021-3A C 7.379% 07/23/33	07/15/2025	Paydown		500,000	500,000	500,875	500,474		(474)		(474)		500,000				28,315	07/23/2033	1.F FE
15674R-AG-8	Cerberus Loan Funding XXXV LP CERB 2021-5A C 7.179% 09/22/33	08/15/2025	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				487,165	09/22/2033	1.E FE
15674R-AJ-2	Cerberus Loan Funding XXXV LP CERB 2021-5A D 8.379% 09/22/33	08/13/2025	Paydown		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				248,368	09/22/2033	2.A FE
17181T-AN-1	CIFC Funding 2018-IV Ltd CIFC 2018-4A CR 6.072% 01/17/38	07/02/2025	ACRA RE 2A Surplus AAM		1,500,939	1,500,000	1,499,250			(119)		(119)		1,499,131		1,808	1,808	36,749	01/17/2038	1.F FE
17182X-AU-5	CIFC Funding 2019-IV Ltd CIFC 2019-4A CR 7.679% 10/15/34	07/07/2025	Paydown		4,000,000	4,000,000	4,006,000			(6,000)		(6,000)		4,000,000				146,888	10/15/2034	2.C FE
185833-AJ-9	Clermont Park CLO Ltd CLRMPK 2025-1A C 6.219% 04/24/38	07/02/2025	ACRA RE 2A Surplus AAM		9,027,567	9,000,000	9,000,000							9,000,000		27,567	27,567	72,558	04/24/2038	1.F FE
227800-AG-4	Croton Park CLO Ltd CRTPK 2024-1A C 6.268% 10/15/36	07/02/2025	ACRA RE 2A Surplus AAM		6,408,282	6,400,000	6,400,000	6,400,000						6,400,000		8,282	8,282	86,058	10/15/2036	1.F FE
25253Y-AA-4	Diameter Credit Funding II Ltd DCF 2019-2A A 3.940% 01/25/38	07/25/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,400	01/25/2038	1.A FE
25253Y-AC-0	Diameter Credit Funding II Ltd DCF 2019-2A B 3.350% 01/25/38	07/25/2025	Paydown		9,900,000	9,900,000	9,935,000	9,917,101		(17,101)		(17,101)		9,900,000				314,900	01/25/2038	1.D PL
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C 3.700% 01/25/38	07/25/2025	Paydown		8,150,000	8,150,000	8,105,964	7,160,702		53,334		53,334		8,150,000				224,775	01/25/2038	1.G PL
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D 5.450% 01/25/38	07/25/2025	Paydown		7,150,000	7,150,000	6,604,102	6,664,414		485,586		485,586		7,150,000				307,925	01/25/2038	1.C FE
25255A-AA-4	Diameter Credit Funding I Ltd DCF 2019-1A A 4.600% 07/25/37	07/08/2025	Paydown		22,482,472	22,482,472	21,885,172	22,158,072		324,400		324,400		22,482,472				985,357	07/25/2037	1.A FE
25255A-AB-2	Diameter Credit Funding I Ltd DCF 2019-1A B 2.850% 07/25/37	07/08/2025	Paydown		18,622,000	18,622,000	18,670,176	18,644,545		(22,545)		(22,545)		18,622,000				477,165	07/25/2037	1.A FE
25255A-AC-0	Diameter Credit Funding I Ltd DCF 2019-1A C 3.353% 07/25/37	07/08/2025	Paydown		3,000,000	3,000,000	3,010,000	3,005,230		(5,230)		(5,230)		3,000,000				95,754	07/25/2037	1.A FE
25290B-AE-1	Diameter Capital CLO 10 Ltd DCLO 2025-10A C 6.475% 04/20/38	09/23/2025	MMTL Modco AAM		15,449,573	15,400,000	15,400,000	15,400,000						15,400,000		49,573	49,573	402,465	04/20/2038	1.F FE
26243E-AC-5	Dryden 53 CLO Ltd DRSLF 2017-53A C 6.279% 01/15/31	07/09/2025	Paydown		8,250,000	8,250,000	7,813,859	7,964,335		285,665		285,665		8,250,000				388,397	01/15/2031	1.D FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26246G-AG-8	Dryden 87 CLO Ltd DRSLF 2021-87A C 6.365% 05/20/34	08/08/2025	Paydown		1,880,000	1,880,000	1,868,250	1,867,355		12,645		12,645		1,880,000				89,327	05/20/2034	1.F FE
26252E-AJ-8	Dryden 70 CLO Ltd DRSLF 2018-70A D 8.329% 01/16/32	09/19/2025	Paydown		4,550,000	4,550,000	4,502,000	4,517,707		32,293		32,293		4,550,000				358,884	01/16/2032	2.C FE
27830B-BS-2	Eaton Vance CLO 2013-1 Ltd EATON 2013-1A B3R 6.729% 01/15/34	08/08/2025	Call 100.0000		1,000,000	1,000,000	890,000	915,237		27,302		27,302		942,539		57,461	57,461	51,700	01/15/2034	1.F FE
29003J-AG-9	Elmwood CLO 15 Ltd ELM15 2022-2A B 6.182% 04/22/35	07/11/2025	Paydown		21,600,000	21,600,000	21,310,016	21,310,016		289,984		289,984		21,600,000				979,552	04/22/2035	1.C FE
29003W-AE-5	Elmwood CLO 14 Ltd ELM14 2022-1A C 6.475% 04/20/35	08/15/2025	Paydown		8,750,000	8,750,000	8,703,259	8,709,637		40,363		40,363		8,750,000				473,605	04/20/2035	1.E FE
29004F-AE-1	Elmwood CLO 40 Ltd ELM40 2025-3A C 6.172% 03/22/38	07/02/2025	ACRA RE 2A Surplus AAM		16,517,556	16,500,000	16,500,000							16,500,000		17,556	17,556	199,474	03/22/2038	1.F FE
29247B-AJ-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A C 7.718% 07/15/36	08/22/2025	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				279,794	07/15/2036	1.F FE
29247B-AL-1	Empower CLO 2023-2 Ltd EMPWR 2023-2A D 9.718% 07/15/36	08/22/2025	Paydown		8,500,000	8,500,000	8,566,000	4,500,000		(66,000)		(66,000)		8,500,000				523,956	07/15/2036	2.C FE
30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	07/25/2025	Paydown		292,303	292,303	284,459	284,518		7,785		7,785		292,303				11,604	01/25/2038	1.A FE
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 6.351% 07/23/31	07/23/2025	Paydown		1,540,069	1,540,069	1,521,908	1,532,971		7,098		7,098		1,540,069				66,378	07/23/2031	1.A FE
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 8.169% 07/24/36	09/05/2025	Paydown		3,000,000	3,000,000	3,032,112			(32,112)		(32,112)		3,000,000				151,987	07/24/2036	1.E FE
38178A-AC-7	Golub Capital Partners CLO 41B GCBSL 2019-41A B1R 6.337% 01/20/34	07/28/2025	Paydown		13,350,000	13,350,000	13,301,526	13,318,833		31,167		31,167		13,350,000				664,992	01/20/2034	1.C FE
38178A-AE-3	Golub Capital Partners CLO 41B GCBSL 2019-41A CR 6.987% 01/20/34	07/30/2025	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				36,266	01/20/2034	1.F FE
38178A-AG-8	Golub Capital Partners CLO 41B GCBSL 2019-41A DR 8.087% 01/20/34	07/28/2025	Paydown		500,000	500,000	499,250	499,480		520		520		500,000				31,712	01/20/2034	2.C FE
38178D-AE-7	Golub Capital Partners CLO 50B GCBSL 2020-50A BR 6.275% 04/20/35	08/29/2025	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				109,822	04/20/2035	1.C FE
38178D-AG-2	Golub Capital Partners CLO 50B GCBSL 2020-50A CR 6.675% 04/20/35	08/29/2025	Paydown		4,000,000	4,000,000	3,970,493	3,974,197		25,803		25,803		4,000,000				233,511	04/20/2035	1.F FE
38178D-AJ-6	Golub Capital Partners CLO 50B GCBSL 2020-50A DR 7.775% 04/20/35	08/29/2025	Paydown		9,900,000	9,900,000	9,916,784	4,016,672		(16,177)		(16,177)		9,900,000				436,470	04/20/2035	2.B FE
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	07/20/2025	Paydown		559,692	559,692	542,453	550,308		9,384		9,384		559,692				11,640	04/20/2029	1.F FE
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	07/20/2025	Paydown		10,442,381	10,442,381	10,427,132	10,249,361		15,249		15,249		10,442,381				238,298	07/20/2030	1.F FE
38178T-AG-7	Golub Capital Partners CLO 58B GCBSL 2021-58A C 6.880% 01/25/35	09/03/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				604,834	01/25/2035	1.F FE
38178T-AJ-1	Golub Capital Partners CLO 58B GCBSL 2021-58A D 8.080% 01/25/35	09/03/2025	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				749,205	01/25/2035	2.C FE
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.579% 10/15/29	07/15/2025	Paydown		882,818	882,818	882,911	882,670		149		149		882,818				58,027	10/15/2029	1.A FE
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR 7.079% 01/16/30	07/16/2025	Paydown		1,578,910	1,578,910	1,554,543	1,575,013		3,897		3,897		1,578,910				85,825	01/16/2030	1.A FE
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C 6.279% 04/15/31	08/15/2025	Call 100.0000		4,200,000	4,200,000	4,108,432	4,128,177		10,636		10,636		4,138,813		61,187	61,187	225,517	04/15/2031	1.B FE
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C 6.279% 04/15/31	08/15/2025	Paydown		11,550,000	11,550,000	11,235,483	11,338,987		211,013		211,013		11,550,000				620,171	04/15/2031	1.B FE
39729R-AE-8	Greenwood Park CLO Ltd GRNPK 2018-1A D 7.079% 04/15/31	08/15/2025	Paydown		20,700,000	20,700,000	20,442,255	20,557,490		142,510		142,510		20,700,000				978,350	04/15/2031	2.B FE
40436X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR 6.991% 07/18/29	07/18/2025	Paydown		433,853	433,853	429,512	431,258		2,594		2,594		433,853				16,633	07/18/2029	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Harriman Park CLO LTD HRPK 2020-1A DR																			
413717-AY-5	7.687% 04/20/34	07/09/2025	Paydown		750,000	750,000	743,438	744,092		5,908		5,908		750,000				42,205	04/20/2034	2.C FE
	Hildene TruPS Securitization 2 HITR 2019-2A																			
43133J-AA-6	A1 6.225% 05/22/39	08/22/2025	Paydown		1,083,050	1,083,050	1,076,417	971,560		1,115		1,115		1,083,050				49,059	05/22/2039	1.B FE
	Hildene TruPS Securitization 2 HITR 2019-2A																			
43133J-AA-6	A1 6.225% 05/22/39	09/29/2025	ACRA RE II Surplus AAM		6,628,815	6,613,517	6,601,282	6,613,517						6,613,517		15,298	15,298	365,097	05/22/2039	1.B FE
	Ivy Hill Middle Market Credit IVYH 20A C																			
46604C-AE-6	8.525% 04/20/35	07/12/2025	Paydown															239,154	04/20/2035	1.F FE
	Ivy Hill Middle Market Credit IVYH 9A BRR																			
46604E-AJ-1	6.369% 04/23/34	08/21/2025	Paydown		2,000,000	2,000,000	2,004,000	2,000,000						2,000,000				108,084	04/23/2034	1.C FE
48251J-AJ-2	KKR CLO 18 Ltd KKR 18 D 8.191% 07/18/30	09/15/2025	Paydown		13,300,000	13,300,000	12,975,630	13,078,793		221,207		221,207		13,300,000				984,099	07/18/2030	1.G FE
48253J-AC-0	KKR Clo 34 Ltd KKR 34A B 6.379% 07/15/34	09/18/2025	Paydown		10,125,000	10,125,000	10,163,818	10,133,479		(8,479)		(8,479)		10,125,000				613,207	07/15/2034	1.C FE
48253J-AE-6	KKR Clo 34 Ltd KKR 34A C 6.779% 07/15/34	09/18/2025	Paydown		13,000,000	13,000,000	12,906,917	12,921,869		78,131		78,131		13,000,000				695,757	07/15/2034	1.F FE
48253J-AG-1	KKR Clo 34 Ltd KKR 34A D 7.879% 07/15/34	09/18/2025	Paydown		19,750,000	19,750,000	19,750,000	19,750,000						19,750,000				1,172,846	07/15/2034	2.C FE
48255A-AC-2	KKR CLO 36 Ltd KKR 36A B 6.279% 10/15/34	09/03/2025	Paydown		9,600,000	9,600,000	9,588,000	9,588,000		12,000		12,000		9,600,000				547,281	10/15/2034	1.C FE
48255A-AE-8	KKR CLO 36 Ltd KKR 36A C 6.729% 10/15/34	09/03/2025	Paydown		4,750,000	4,750,000	4,729,000	4,726,039		23,961		23,961		4,750,000				289,968	10/15/2034	1.F FE
	Lakeside Park CLO Ltd LAKES 2025-1A C																			
51218Y-AG-1	6.068% 04/15/38	07/02/2025	ACRA RE 2A Surplus AAM		11,019,932	11,000,000	11,000,000							11,000,000		19,932	19,932	143,145	04/15/2038	1.F FE
	Long Point Park CLO Ltd LNGPT 2017-1A C																			
542798-AJ-2	6.984% 01/17/30	08/08/2025	Call 100.0000		2,000,000	2,000,000	1,926,866	1,956,141		5,675		5,675		1,961,816		38,184	38,184	78,451	01/17/2030	1.G FE
	Long Point Park CLO Ltd LNGPT 2017-1A C																			
542798-AJ-2	6.984% 01/17/30	08/08/2025	Paydown		2,000,000	2,000,000	2,002,456	2,002,527		(2,527)		(2,527)		2,000,000				115,809	01/17/2030	1.G FE
	MP CLO III LTD MP3 2013-1A CR 6.587%																			
553205-AG-0	10/20/30	08/18/2025	Paydown		2,300,000	2,300,000	2,279,555	2,285,350		14,650		14,650		2,300,000				127,878	10/20/2030	1.A FE
	Madison Park Funding XXI Ltd MDPK 2016-21A																			
55820J-BJ-8	BRR 6.779% 10/15/32	09/05/2025	Paydown		1,350,000	1,350,000	1,276,425	1,294,260		55,740		55,740		1,350,000				83,272	10/15/2032	1.F FE
	Magnetite XII Ltd MAGNE 2015-12A DR 7.579%																			
55953H-AY-9	10/15/31	07/08/2025	Paydown		14,500,000	14,500,000	14,432,975	14,446,021		53,979		53,979		14,500,000				821,917	10/15/2031	1.E FE
	Magnetite XXXII Ltd MAGNE 2022-32A C 6.618%																			
55953W-AE-0	04/15/35	09/10/2025	Paydown		2,000,000	2,000,000	2,006,200	2,001,420		(1,420)		(1,420)		2,000,000				122,663	04/15/2035	1.F FE
	Magnetite XX Ltd MAGNE 2018-20A D 7.087%																			
55955A-AG-1	04/20/31	08/29/2025	Paydown		12,287,500	12,287,500	11,627,593	11,808,719		478,781		478,781		12,287,500				758,732	04/20/2031	1.E FE
	Milford Park CLO Ltd MLFPK 2022-1A CR																			
59966P-AS-1	6.075% 01/20/38	07/02/2025	ACRA RE 2A Surplus AAM		748,943	750,000	749,625			(60)		(60)		749,565		(623)	(623)	9,029	01/20/2038	1.F FE
	MJX Venture Management II LLC VENTR 2017-28RR																			
60689W-AM-3	BF 3.779% 07/22/30	09/04/2025	Various		1,387,500	1,387,500	1,341,577	1,361,998		7,603		7,603		1,369,601		17,900	17,900	72,818	07/22/2030	1.A FE
	MJX Venture Management II LLC VENTR 2014-18RR																			
60689W-BV-2	C 7.329% 10/16/29	09/04/2025	Various		366,526	366,526	366,890	366,616		(107)		(107)		366,510		16	16	24,796	10/16/2029	1.A FE
	MJX Venture Management II LLC VENTR 2014-18RR																			
60689W-BV-2	C 7.329% 10/16/29	07/15/2025	Paydown		822,877	822,877	823,694	823,081		(204)		(204)		822,877				46,286	10/16/2029	1.A FE
	MJX Venture Management II LLC VENTR 2014-18RR																			
60689W-BX-8	D 8.329% 10/16/29	09/04/2025	Janney Montgomery		1,650,000	1,650,000	1,601,785	1,618,052		10,813		10,813		1,628,865		21,135	21,135	126,703	10/16/2029	1.E FE
	MJX Venture Management II LLC VENTR 2015-22RR																			
60689W-CX-7	B 6.429% 01/16/31	09/04/2025	Janney Montgomery		2,100,000	2,100,000	2,020,303	2,057,262		5,357		5,357		2,062,619		37,381	37,381	54,430	01/16/2031	1.A FE
	MJX Venture Management II LLC VENTR 2015-22RR																			
60689W-CZ-2	C 6.929% 01/16/31	09/04/2025	Janney Montgomery		1,875,000	1,875,000	1,877,520	1,877,711		(653)		(653)		1,877,058		(2,058)	(2,058)	119,590	01/16/2031	1.C FE
	MJX Venture Management II LLC VENTR 2015-22RR																			
60689W-DB-4	D 7.979% 01/16/31	09/04/2025	Janney Montgomery		1,641,500	1,675,000	1,675,000	1,675,000						1,675,000		(33,500)	(33,500)	122,893	01/16/2031	1.F FE
	Neuberger Berman Loan Advisers NEUB 2022-48A																			
64135G-AG-3	C 6.518% 04/25/36	09/05/2025	Paydown		4,000,000	4,000,000	4,006,000	3,997,146		2,854		2,854		4,000,000				230,806	04/25/2036	1.F FE
	OHA Credit Funding 7 Ltd OAKC 2020-7A CR																			
67098W-AS-0	6.375% 02/24/37	07/02/2025	Paydown		1,500,000	1,500,000	1,432,050	1,441,716		58,284		58,284		1,500,000				68,305	02/24/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67098W-AU-5	OHA Credit Funding 7 Ltd OAKC 2020-7A DR 7.425% 02/24/37	07/02/2025	Paydown		2,750,000	2,750,000	2,750,250	2,750,205		(205)		(205)		2,750,000				145,598	02/24/2037	2.C FE
..671020-BR-8	OHA Credit Partners VII Ltd OAKC 2012-7A CR4 5.904% 02/20/38	07/02/2025	ACRA RE 2A Surplus AAM		966,917	975,000	974,513			(304)		(304)		974,208		(7,291)	(7,291)	7,013	02/20/2038	1.F FE
..67109B-DG-6	OHA Loan Funding 2015-1 Ltd OHALF 2015-1A CR3 6.637% 01/19/37	09/10/2025	Paydown		1,500,000	1,500,000	1,320,000	1,355,020		144,980		144,980		1,500,000				90,386	01/19/2037	1.F FE
..67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR 6.229% 10/18/37	07/02/2025	ACRA RE 2A Surplus AAM		4,007,852	4,000,000	4,000,000	4,000,000						4,000,000		7,852	7,852	49,356	10/18/2037	1.F FE
..67403H-AE-4	Oaktree CLO 2024-28 Ltd OAKCL 2024-28A C 6.218% 01/15/38	07/02/2025	ACRA RE 2A Surplus AAM		5,406,809	5,400,000	5,406,750			(944)		(944)		5,405,806		1,004	1,004	181,321	01/15/2038	1.F FE
..67577A-AJ-8	Octagon 55 Ltd OCT55 2021-1A D 7.687% 07/20/34	09/30/2025	Paydown		3,425,000	3,425,000	3,377,906	3,377,800		47,200		47,200		3,425,000				253,375	07/20/2034	2.C FE
..67591T-AE-0	OCTAGON INVESTMENT PARTNERS 35 OCT35 2018-1A A2 5.987% 01/20/31	08/20/2025	Paydown		1,700,000	1,700,000	1,704,697			(4,697)		(4,697)		1,700,000				33,969	01/20/2031	1.B FE
..675932-AU-1	Octagon 58 Ltd OCT58 2022-1A CR 6.218% 04/15/38	07/02/2025	ACRA RE 2A Surplus AAM		3,254,371	3,250,000	3,250,000							3,250,000		4,371	4,371	43,349	04/15/2038	1.F FE
..69356A-AQ-5	PPM CLO 4 Ltd PPMC 2020-4A CR 6.691% 10/18/34	09/25/2025	Paydown		11,200,000	11,200,000	11,199,984	11,199,239		761		761		11,200,000				718,191	10/18/2034	1.F FE
..69688F-AG-5	Palmer Square CLO 2021-3 Ltd PLMRS 2021-3A D 7.529% 01/15/35	08/14/2025	Paydown		4,360,000	4,360,000	4,364,360			(4,360)		(4,360)		4,360,000				183,350	01/15/2035	2.C FE
..69689Q-AE-5	Palmer Square CLO 2022-1 Ltd PLMRS 2022-1A C 6.375% 04/20/35	09/18/2025	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				222,449	04/20/2035	1.F FE
..69701C-AE-0	Palmer Square Loan Funding 202 PSTAT 2022-1A B 6.318% 04/15/30	08/20/2025	Paydown		10,000,000	10,000,000	10,020,000	10,001,479		(1,479)		(1,479)		10,000,000				548,961	04/15/2030	1.A FE
..69702E-AE-5	Palmer Square CLO 2021-4 Ltd PLMRS 2021-4A C 6.529% 10/15/34	07/02/2025	Paydown		2,055,000	2,055,000	1,873,668	1,911,798		143,202		143,202		2,055,000				98,327	10/15/2034	1.F FE
..69702H-AG-3	Palmer Square Loan Funding 202 PSTAT 2021-4A C 7.180% 10/15/29	08/21/2025	Paydown		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				152,587	10/15/2029	1.D FE
..72134A-AC-9	Pikes Peak CLO 9 PIPK 2021-9A B 6.325% 10/27/34	07/28/2025	Paydown		14,800,000	14,800,000	14,792,600	14,764,684		35,316		35,316		14,800,000				719,593	10/27/2034	1.C FE
..72134A-AE-5	Pikes Peak CLO 9 PIPK 2021-9A C1 6.675% 10/27/34	07/30/2025	Paydown		9,800,000	9,800,000	9,800,000	9,800,000						9,800,000				479,035	10/27/2034	1.F FE
..72134A-AG-0	Pikes Peak CLO 9 PIPK 2021-9A D 7.825% 10/27/34	07/28/2025	Paydown		15,400,000	15,400,000	15,400,000	15,400,000						15,400,000				658,358	10/27/2034	2.C FE
..74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2 4.699% 03/22/38	09/22/2025	Paydown		4,100	4,100	3,126	3,989		111		111		4,100				155	03/22/2038	1.A FE
..74042E-AA-2	Preferred Term Securities XVII A1 4.662% 06/23/35	09/23/2025	Paydown		205,830	205,830	186,042	186,726		19,104		19,104		205,830				7,803	06/23/2035	1.A FE
..74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2 4.649% 06/22/37	08/08/2025	Lincoln Fin Mod - AAM		2,644,348	3,077,901	2,500,794	2,608,439		14,915		14,915		2,623,354		20,993	20,993	96,282	06/22/2037	1.C FE
..74042H-AA-5	Preferred Term Securities XIX A1 4.615% 12/22/35	09/22/2025	Paydown		45,035	45,035	40,658	41,469		3,566		3,566		45,035				1,686	12/22/2035	1.A FE
..74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 4.729% 12/22/35	09/22/2025	Paydown		35,514	35,514	29,817	13,731		5,474		5,474		35,514				874	12/22/2035	1.A FE
..74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 4.895% 09/22/36	09/22/2025	Paydown		8,152	8,152	6,132	5,480		1,904		1,904		8,152				322	09/22/2036	1.C FE
..74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 4.895% 09/22/36	09/22/2025	Paydown		5,385	5,385	3,974	4,055		1,331		1,331		5,385				214	09/22/2036	1.C FE
..74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 4.895% 09/22/36	09/22/2025	Paydown		2,166	2,166	1,747	1,774		392		392		2,166				86	09/22/2036	1.C FE
..74042Q-AA-5	Preferred Term Securities XXVI A1 4.560% 09/22/37	09/24/2025	Paydown		61,027	61,027	56,032	58,428		2,599		2,599		61,027				2,295	09/22/2037	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.635% 09/22/37	09/22/2025	Paydown		11,023	11,023	9,104	2,159		1,780		1,780		11,023				208	09/22/2037	1.C FE
..74042Q-AC-1	Preferred Term Securities XXVI B1 4.820% 09/22/37	09/24/2025	Paydown		576	576	426			150		150		576				23	09/22/2037	2.A FE
..74042Q-AE-7	Preferred Term Securities XXVI MMCAP 17A B2 4.825% 09/22/37	09/24/2025	Paydown		174	174	128			45		45		174				13	09/22/2037	2.A FE
..74042W-AA-2	Preferred Term Securities XVII A1 4.642% 09/23/35	07/01/2025	Paydown		143,988	143,988	139,418	143,988						143,988				3,613	09/23/2035	1.A FE
..74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.762% 09/23/35	09/23/2025	Paydown		53,717	53,717	47,386	46,601		5,244		5,244		53,717				2,019	09/23/2035	1.A FE
..74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 4.762% 09/23/35	09/24/2025	Jackson Ntl FWH - AAM		7,525,139	8,045,396	7,110,118	7,321,931		43,474		43,474		7,365,405		159,734	159,734	311,340	09/23/2035	1.A FE
..74042W-AC-8	Preferred Term Securities XVII B 5.012% 09/23/35	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		1,695,536	1,925,127	1,643,577	1,687,157		8,379		8,379		1,695,536				79,004	09/23/2035	1.D FE
..74043C-AB-3	Preferred Term Securities XXIV A2 4.645% 03/22/37	08/08/2025	Various		7,937,645	9,202,335	7,263,121	7,526,516		48,606		48,606		7,575,122		362,523	362,523	289,549	03/22/2037	1.B FE
..74981H-CG-3	Race Point IX CLO Ltd RACEP 2015-9A BR 6.729% 10/15/30	09/10/2025	Paydown		5,250,000	5,250,000	5,005,413	5,104,230		145,770		145,770		5,250,000				222,824	10/15/2030	1.F FE
..75888F-AQ-8	Regatta XIII Funding Ltd REG13 2018-2A BR 6.118% 07/15/31	09/04/2025	Redemption 100.0000		10,350,000	10,350,000	10,350,000	10,350,000						10,350,000				576,789	07/15/2031	1.B FE
..77340J-AG-0	Rockford Tower CLO 2022-1 Ltd ROCKT 2022-1A D 8.275% 07/20/35	08/29/2025	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,083,667	07/20/2035	2.C FE
..77341L-AE-9	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A C 6.687% 07/20/34	09/11/2025	Paydown		11,000,000	11,000,000	11,024,050	6,000,000		(24,050)		(24,050)		11,000,000				413,655	07/20/2034	1.F FE
..77341L-AG-4	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A D 7.837% 07/20/34	09/11/2025	Paydown		5,250,000	5,250,000	5,252,037	5,252,177		(2,177)		(2,177)		5,250,000				353,421	07/20/2034	2.C FE
..773663-AG-4	Rockland Park CLO Ltd ROCKP 2021-1A D 7.537% 04/20/34	08/14/2025	Paydown		3,000,000	3,000,000	3,005,000	3,004,789		(4,789)		(4,789)		3,000,000				188,114	04/20/2034	2.C FE
..81124E-AG-5	Sculptor CLO XXIX Ltd SCUL 29A C 6.894% 10/22/34	09/03/2025	Paydown		1,420,000	1,420,000	1,412,900	1,413,399		6,601		6,601		1,420,000				86,650	10/22/2034	1.F FE
..81880X-AU-6	Shackleton 2019-XIV Clo Ltd SHACK 2019-14A DR 8.287% 07/20/34	07/11/2025	Paydown		614,000	614,000	614,503	614,353		(353)		(353)		614,000				37,504	07/20/2034	2.C FE
..81881C-AC-1	Shackleton 2018-XII Clo Ltd SHACK 2018-12A B 6.237% 07/20/31	07/02/2025	Paydown		2,800,000	2,800,000	2,783,514	2,800,000						2,800,000				34,614	07/20/2031	1.A FE
..81881C-AG-2	Shackleton 2018-XII Clo Ltd SHACK 2018-12A D 7.737% 07/20/31	07/02/2025	Paydown		4,500,000	4,500,000	4,500,020	4,499,967		33		33		4,500,000				108,910	07/20/2031	2.A FE
..81881Q-AU-0	Shackleton 2013-III CLO Ltd SHACK 2013-3A BR 6.129% 07/15/30	07/15/2025	Paydown		503,248	503,248	504,019			(771)		(771)		503,248				15,410	07/15/2030	1.A FE
..81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.563% 08/15/30	08/15/2025	Paydown		52,072	52,072	52,105	52,091		(19)		(19)		52,072				2,269	08/15/2030	1.A FE
..83012H-AG-9	Sixth Street CLO XVIII Ltd SIXST 2021-18A D 7.487% 04/20/34	09/08/2025	Paydown		1,755,000	1,755,000	1,759,388	1,754,866		134		134		1,755,000				118,448	04/20/2034	2.C FE
..83012K-AC-1	Sixth Street CLO XIX Ltd SIXST 2021-19A B 6.287% 07/20/34	08/12/2025	Paydown		7,785,500	7,785,500	7,817,272			(31,772)		(31,772)		7,785,500				152,541	07/20/2034	1.C FE
..83012K-AG-2	Sixth Street CLO XIX Ltd SIXST 2021-19A D 7.587% 07/20/34	08/12/2025	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				708,532	07/20/2034	2.C FE
..83012Q-AE-4	Sixth Street CLO XX Ltd SIXST 2021-20A C 6.587% 10/20/34	07/08/2025	Paydown		6,400,000	6,400,000	6,400,000	6,400,000						6,400,000				307,951	10/20/2034	1.F FE
..83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 4.807% 10/07/37	07/07/2025	Paydown		310,905	310,905	280,513	277,612		33,293		33,293		310,905				7,886	10/07/2037	1.C FE
..860444-AQ-1	Stewart Park CLO Ltd STWRT 2015-1A BR 5.949% 01/15/30	08/27/2025	Paydown		5,250,000	5,250,000	5,153,379	5,250,000						5,250,000				115,441	01/15/2030	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 6.379% 01/15/30	08/27/2025	Paydown		1,000,000	1,000,000	1,002,485	1,002,365		(2,365)		(2,365)		1,000,000				56,665	01/15/2030	1.A FE
..860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 6.379% 01/15/30	08/28/2025	Redemption 100.0000		1,250,000	1,250,000	1,174,375	1,221,143		28,857		28,857		1,250,000				70,832	01/15/2030	1.A FE
..87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 6.767% 02/28/39	08/28/2025	Paydown		537,823	537,823	531,401	531,491		6,331		6,331		537,823				20,439	02/28/2039	1.B FE
..874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C 6.537% 04/20/34	07/21/2025	Paydown		2,000,000	2,000,000	2,002,773	2,004,061		(4,061)		(4,061)		2,000,000				99,473	04/20/2034	1.F FE
..88677F-AG-8	Tikehau US CLO VII Ltd TKO 2025-1A D1 7.418% 02/25/38	09/03/2025	Lincoln Fin Mod - AAM		3,610,944	3,600,000	3,600,000							3,600,000		10,944	10,944	123,488	02/25/2038	2.C FE
..894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 4.768% 11/09/42	08/11/2025	Paydown		13,867	13,867	12,154	12,644		1,223		1,223		13,867				515	11/09/2042	1.A FE
..89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 4.887% 07/06/41	07/07/2025	Paydown		10,662	10,662	9,672	9,725		937		937		10,662				404	07/06/2041	1.A FE
..89413G-AG-3	Trapeza Cdo Xii Ltd TRAP 2007-12A B 5.107% 04/06/42	09/26/2025	AAIA PRT Ded LMT ACRA Mod AAM		1,615,145	2,000,000	1,547,500	1,600,866		14,279		14,279		1,615,145				102,028	04/06/2042	1.E FE
..89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C 6.887% 10/20/34	09/12/2025	Paydown		5,500,000	5,500,000	5,454,088	5,460,380		39,620		39,620		5,500,000				345,896	10/20/2034	1.F FE
..89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D 8.087% 10/20/34	09/12/2025	Paydown		2,000,000	2,000,000	1,995,990	1,996,101		3,899		3,899		2,000,000				147,514	10/20/2034	2.C FE
..89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 4.899% 07/15/36	08/15/2025	Paydown			680	614	583		(583)		(583)						29	07/15/2036	1.B FE
..89708B-AC-7	Tropic CDO V Ltd TROPC 2006-5A A1LB 4.979% 07/15/36	09/23/2025	AARE II Surplus ISG		30,516,494	37,000,000	25,345,000	27,183,124		381,781		381,781		27,564,905		2,951,589	2,951,589	1,780,098	07/15/2036	1.E FE
..89820X-AA-6	TruPS Financials Note Securiti TFINS 2020-2A A1 3.000% 07/15/41	07/15/2025	Paydown		3,765,205	3,765,205	3,751,085	3,778,982		(13,777)		(13,777)		3,765,205				84,717	07/15/2041	1.C FE
..89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	08/04/2025	Paydown		24,004	24,004	24,004	24,004						24,004				1,217	02/02/2039	1.C FE
..89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.602% 02/02/39	09/18/2025	Redemption 100.0000		1,409,674	1,409,674	1,409,674	1,409,674						1,409,674				83,096	02/02/2039	1.C FE
..89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 7.493% 10/15/39	07/15/2025	Paydown		679,149	679,149	679,149	510,638						679,149				32,521	10/15/2039	1.C FE
..89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 7.318% 04/15/40	07/15/2025	Paydown		73,217	73,217	72,765	65,455		325		325		73,217				1,824	04/15/2040	1.C FE
..903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 4.870% 07/10/43	07/10/2025	Paydown		11,171	11,171	9,761	9,903		1,259		1,259		11,171				427	07/10/2043	1.E FE
..92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C 7.187% 01/20/29	09/04/2025	Various		1,808,730	1,807,374	1,771,377	1,791,083		4,532		4,532		1,795,615		13,114	13,114	117,493	01/20/2029	1.A FE
..92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C 7.187% 01/20/29	07/21/2025	Paydown		1,192,626	1,192,626	1,168,873	1,181,876		10,750		10,750		1,192,626				65,625	01/20/2029	1.A FE
..92558F-AL-3	Vibrant CIO VIII Ltd VIBR 2018-8A B2 4.383% 01/20/31	07/16/2025	Call 100.0000		(7,125,000)	(7,125,000)	(6,779,039)			(65,088)		(65,088)		(6,850,867)		(274,133)	(274,133)	(78,072)	01/20/2031	1.C FE
..92558F-AL-3	Vibrant CIO VIII Ltd VIBR 2018-8A B2 4.383% 01/20/31	07/01/2025	Paydown		7,125,000	7,125,000	6,779,039	6,785,779		339,221		339,221		7,125,000				140,529	01/20/2031	1.C FE
..92558W-AY-8	Vibrant CLO XII Ltd VIBR 2021-12A C1R 8.075% 04/20/34	09/26/2025	Paydown		1,500,000	1,500,000	1,504,680	1,501,621		(1,621)		(1,621)		1,500,000				115,188	04/20/2034	2.B FE
..94950N-AS-1	Wellfleet Clo 2019-1 Ltd WELF 2019-1A BR 6.937% 07/20/32	09/18/2025	Paydown		1,000,000	1,000,000	932,500	951,463		48,537		48,537		1,000,000				64,499	07/20/2032	1.F FE
..98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR 6.487% 04/20/33	07/08/2025	Paydown		30,000,000	30,000,000	29,677,838	29,756,410		243,590		243,590		30,000,000				1,416,494	04/20/2033	1.C FE
..BCC2CR-LU-4	Carlyle Euro CLO 2013-1 DAC CGMSE 2013-1A A2R 3.576% 04/15/30	09/19/2025	Paydown		3,230,164	3,230,164	2,542,813	2,713,067		129,885		129,885	(104,917)	3,230,164	492,129		492,129	120,339	04/15/2030	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..BCC2E9-8S-2	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1NE 3.542% 10/17/30	07/17/2025	Paydown		2,908,499	2,908,499	2,277,241	2,477,360		106,474		106,474	(119,954)	2,908,499	444,619		444,619	88,914	10/17/2030	1.A FE
..BCC2E9-91-0	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1 3.542% 10/17/30	07/17/2025	Paydown		5,526,147	5,526,147	4,392,131	4,718,004		193,779		193,779	(182,450)	5,526,147	796,815		796,815	168,937	10/17/2030	1.A FE
..BCC2E0-E9-9	Avoca CLO XIV DAC AVOCA 14A DR 4.601% 01/12/31	07/03/2025	Paydown		2,330,227	2,330,227	1,656,335	1,870,009		172,287		172,287	(116,997)	2,330,227	404,928		404,928	85,519	01/12/2031	1.F FE
..BCC2F5-NC-7	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B2RE 2.050% 07/15/32	08/18/2025	Paydown		3,916,664	3,916,664	2,720,478	3,180,379		272,728		272,728	(181,335)	3,916,664	644,892		644,892	63,861	07/15/2032	1.A FE
..BCC2F5-PH-4	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A DRR 4.626% 07/15/32	08/15/2025	Paydown		12,004,212	12,004,212	11,770,957	10,583,163		48,193		48,193	1,243,507	12,004,212	129,350		129,350	512,942	07/15/2032	1.E FE
..BCC2FL-6C-1	Newhaven II CLO DAC NEWH 2A B1RE 3.084% 02/16/32	08/18/2025	Paydown		7,020,007	7,020,007	5,475,074	5,810,881		333,061		333,061	(170,048)	7,020,007	1,046,113		1,046,113	165,867	02/16/2032	1.A FE
..BCC2GQ-WR-7	Contego Clo V DAC CONTE 5A B2 3.376% 01/15/31	07/15/2025	Paydown															19,699	01/15/2031	1.B FE
..BCC2H3-9D-4	Arbour CLO V DAC ARBR 5A DN 4.764% 09/15/31	07/02/2025	Paydown		590,047	590,047	606,597	517,850					88,747	590,047	(16,550)		(16,550)	16,655	09/15/2031	2.A FE
..BCC2I0-DM-4	Phoenix Park CLO DAC PHNXP 1A CR 5.421% 10/29/31	07/14/2025	Paydown		3,383,424	3,383,424	3,333,573	3,072,893		(839)		(839)	261,225	3,383,424	50,144		50,144	130,741	10/29/2031	1.G FE
..BCC2LL-UT-0	Blackrock European CLO IX DAC BECLO 9A D 5.614% 12/15/32	07/15/2025	Paydown		2,609,997	2,609,997	2,667,607	2,336,780		(7,351)		(7,351)	324,906	2,609,997	(44,338)		(44,338)	91,939	12/15/2032	2.B FE
..BCC20S-DP-7	Palmer Square European CLO 202 PLMER 2021-1A B 3.376% 04/15/34	07/15/2025	Paydown		10,033,601	10,033,601	7,206,727	8,049,569		796,525		796,525	(572,009)	10,033,601	1,759,517		1,759,517	295,583	04/15/2034	1.C FE
..BCC2R3-HU-6	Harvest Clo XX DAC HARVT 20A B1R 3.424% 10/20/31	09/04/2025	Paydown		4,659,995	4,659,995	3,654,032	3,907,284		226,411		226,411	(151,099)	4,659,995	677,399		677,399	159,597	10/20/2031	1.B FE
..BCC2R3-HX-0	Harvest Clo XX DAC HARVT 20A B2R 1.600% 10/20/31	09/04/2025	Paydown		23,299,976	23,299,976	23,454,908	20,714,012					2,740,896	23,299,976	(154,932)		(154,932)	312,820	10/20/2031	1.B FE
..BCC2R3-I0-1	Harvest Clo XX DAC HARVT 20A CR 4.124% 10/20/31	09/04/2025	Paydown		17,474,982	17,474,982	17,591,181	15,535,509					2,055,672	17,474,982	(116,199)		(116,199)	702,835	10/20/2031	1.E FE
..BCC2R3-I3-5	Harvest Clo XX DAC HARVT 20A DR 5.124% 10/20/31	09/04/2025	Paydown		8,329,741	8,329,741	8,500,975	7,405,259					1,095,715	8,329,741	(171,233)		(171,233)	406,039	10/20/2031	2.A FE
..BCC2R9-9E-8	Anchorage Capital Europe CLO 2 ANCHE 2A CR 4.426% 04/15/34	08/20/2025	Paydown		10,481,448	10,481,448	10,738,832	9,321,305					1,417,526	10,481,448	(257,384)		(257,384)	428,838	04/15/2034	1.G FE
..BCC2R9-9F-5	Anchorage Capital Europe CLO 2 ANCHE 2A DR 5.576% 04/15/34	08/15/2025	Paydown		6,990,757	6,990,757	7,129,391	6,188,311					941,080	6,990,757	(138,634)		(138,634)	349,595	04/15/2034	2.C FE
..BCC33B-8Z-1	Sculptor European CLO V DAC OZLME 5A CR 4.301% 01/14/32	09/30/2025	Paydown		18,371,563	18,371,563	17,760,478	16,208,714					1,551,763	18,371,563	611,086		611,086	828,636	01/14/2032	1.E FE
..BCC33B-92-3	Sculptor European CLO V DAC OZLME 5A DR 5.301% 01/14/32	09/30/2025	Paydown		6,456,460	6,456,460	5,947,559	5,532,936		173,656		173,656	466,588	6,456,460	283,280		283,280	351,256	01/14/2032	2.C FE
..BCC33L-ZC-0	Blackrock European CLO XII DAC BECLO 12A C1 4.142% 01/17/35	08/01/2025	Paydown		17,328,937	17,328,937	17,193,549	15,449,829		66,808		66,808	1,764,141	17,328,937	48,160		48,160	638,349	01/17/2035	1.F FE
..BCC33L-ZF-3	Blackrock European CLO XII DAC BECLO 12A D 5.142% 01/17/35	08/01/2025	Paydown		15,292,961	15,292,961	15,314,751	13,691,962					1,622,789	15,292,961	(21,790)		(21,790)	681,018	01/17/2035	2.C FE
..BCC33X-0Z-1	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A DR 5.371% 01/18/32	07/30/2025	Paydown		10,508,281	10,508,281	9,456,402	9,049,241		506,585		506,585	559,105	10,508,281	393,350		393,350	492,062	01/18/2032	2.C FE
..BCC34Q-D8-1	Avoca CLO XVII DAC AVOCA 17A B2RR 2.000% 10/15/32	08/19/2025	Paydown		16,886,777	16,886,777	16,379,924	15,017,659					1,362,265	16,886,777	506,854		506,854	265,746	10/15/2032	1.C FE
..BCC34Q-D9-9	Avoca CLO XVII DAC AVOCA 17A CRR 4.176% 10/15/32	08/19/2025	Paydown		26,040,575	26,040,575	24,682,510	22,998,628		150,506		150,506	1,762,443	26,040,575	1,128,999		1,128,999	1,024,546	10/15/2032	1.F FE
..BCC34Q-DB-4	Avoca CLO XVII DAC AVOCA 17A DRR 5.276% 10/15/32	08/19/2025	Paydown		17,969,860	17,969,860	17,617,172	15,968,493		13,633		13,633	1,635,045	17,969,860	352,688		352,688	869,122	10/15/2032	2.B FE
..BCC36B-YF-3	Madison Park Euro Funding XV D MDPKE 15A DR 6.526% 07/15/36	08/14/2025	Paydown		7,892,652	7,892,652	7,213,683	5,830,994					89,775	7,892,652	678,969		678,969	503,533	07/15/2036	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..G2612P-BU-6	CVC Cordatus Loan Fund V DAC CORDA 5A B1R 3.524% 07/21/30	08/14/2025	Paydown		3,610,865	3,610,865	2,897,309	3,077,709		127,821		127,821	(119,018)	3,610,865	524,353		524,353	119,351	07/21/2030	1.B FE
..G2612P-CF-8	CVC Cordatus Loan Fund V DAC CORDA 5A CR 4.074% 07/21/30	08/14/2025	Paydown		582,398	582,398	578,560	515,767		2,361		2,361	68,647	582,398	(4,377)		(4,377)	21,795	07/21/2030	1.E FE
..G2612P-CM-3	CVC Cordatus Loan Fund V DAC CORDA 5A DR 4.974% 07/21/30	08/14/2025	Paydown		1,339,515	1,339,515	1,029,314	1,113,542		74,838		74,838	(38,438)	1,339,515	189,572		189,572	59,707	07/21/2030	2.A FE
..G72219-AB-7	Preferred Term Securities XXVI A2 4.630% 09/22/37	09/24/2025	Paydown		5,593	5,593	4,716	4,848		745		745		5,593				211	09/22/2037	1.C FE
..G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 4.699% 09/22/36	09/22/2025	Paydown		29,320	29,320	24,277	23,646		4,329		4,329		29,320				1,071	09/22/2036	1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					1,922,430,964	1,932,868,168	1,867,540,531	1,697,936,272		14,409,678		14,409,678	36,510,483	1,918,581,758	28,477,314	3,849,205	32,326,519	89,661,633	XXX	XXX
. 000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 6.168% 07/15/38	08/12/2025	Various		354,250,000	354,250,000	354,250,000	18,687,500						354,250,000				12,369,538	07/15/2038	1.A FE
. 000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.468% 07/15/38	08/12/2025	Various		68,250,000	68,250,000	68,250,000	3,412,500						68,250,000				2,494,627	07/15/2038	1.C FE
. 000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 7.168% 07/15/38	08/12/2025	Various		39,000,000	39,000,000	39,000,000	1,950,000						39,000,000				1,565,112	07/15/2038	1.F FE
. 000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 9.168% 07/15/38	08/12/2025	Various		23,508,333	23,508,333	23,508,333	1,462,500						23,508,333				1,183,432	07/15/2038	2.B FE
. 000000-00-0	AA MMF 1 LTD AA 8.576% 10/08/51	08/12/2025	Various		33,515,611	33,600,000	33,528,000	33,491,661		23,950		23,950		33,515,611				2,344,650	10/08/2051	2.C FE
. 000000-00-0	AA MMF 1 LTD AA 12.326% 10/08/51	08/12/2025	Various		17,798,830	17,675,000	17,699,493	17,875,643		(76,813)		(76,813)		17,798,830				1,767,316	10/08/2051	3.C FE
. 000000-00-0	AA MMF 1 LTD AA 13.576% 10/08/51	08/12/2025	Various		16,492,447	16,625,000	16,619,538	16,471,240		21,208		21,208		16,492,447				1,829,732	10/08/2051	4.C FE
..000249-AA-0	AA MMF 1 LTD AA 6.276% 10/08/51	09/30/2025	Paydown		222,810,000	222,810,000	223,026,444	222,815,985		(5,985)		(5,985)		222,810,000				13,356,581	10/08/2051	1.G FE
..000249-AB-8	AA MMF 1 LTD AA 8.576% 10/08/51	09/30/2025	Paydown		33,600,000	33,600,000	33,515,611			84,389		84,389		33,600,000				520,271	10/08/2051	2.C FE
..000249-AC-6	AA MMF 1 LTD AA 12.326% 10/08/51	09/30/2025	Paydown		17,675,000	17,675,000	17,798,830			(123,830)		(123,830)		17,675,000				393,359	10/08/2051	3.C FE
..000249-AD-4	AA MMF 1 LTD AA 13.576% 10/08/51	09/30/2025	Paydown		16,625,000	16,625,000	16,492,447			132,553		132,553		16,625,000				407,512	10/08/2051	4.C FE
..00043*-AA-7	AA Warehouse 21-A 6.038% 08/08/36	08/08/2025	Various		11,040,000	11,040,000	11,022,426	10,397,192		10,862		10,862		11,040,000				522,182	08/08/2036	1.G PL
..00043*-AB-5	AA Warehouse 21A 6.188% 08/08/36	08/08/2025	Various		1,620,000	1,620,000	1,620,000	1,529,592		(1,153)		(1,153)		1,620,000				78,605	08/08/2036	2.C PL
..59565H-AX-3	Midcap Funding Franchise Finan A 5.350% 04/14/33	09/10/2025	Paydown		27,213,881	27,213,881	27,213,881	27,213,881						27,213,881				1,007,720	04/14/2033	1.F PL
..59565H-BE-4	Midcap Funding Franchise Finan A 6.943% 04/14/33	09/15/2025	Paydown		12,499,536	12,499,536	12,499,536	12,499,536						12,499,536				613,374	04/14/2033	1.F PL
..69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 5.850% 09/15/39	09/15/2025	Paydown		1,152,882	1,152,882	1,152,882	1,152,882						1,152,882				46,601	09/15/2039	1.A FE
..69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39	09/15/2025	Paydown		2,100,144	2,100,144	2,100,120	2,100,069		75		75		2,100,144				53,786	09/15/2039	1.A FE
..69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39	09/15/2025	Paydown		1,624,971	1,624,971	1,624,935	1,624,674		297		297		1,624,971				67,272	09/15/2039	1.C FE
..69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39	09/15/2025	Paydown		3,810,276	3,810,276	3,810,262	3,809,368		908		908		3,810,276				155,392	09/15/2039	1.F FE
..69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39	09/15/2025	Paydown		1,751,713	1,751,713	1,751,683	1,751,364		348		348		1,751,713				87,250	09/15/2039	2.C FE
..69291Y-AB-4	Pk Alift Loan Funding 6 LP PKAIR 2025-1 B 5.811% 11/15/42	09/15/2025	Paydown		1,198,999	1,198,999	1,198,961			38		38		1,198,999				15,904	11/15/2042	1.C FE
..69291Y-AC-2	Pk Alift Loan Funding 6 LP PKAIR 2025-1 C 6.237% 11/15/42	09/15/2025	Paydown		2,477,931	2,477,931	2,477,920			11		11		2,477,931				35,277	11/15/2042	1.F FE
..69291Y-AD-0	Pk Alift Loan Funding 6 LP PKAIR 2025-1 D 7.334% 11/15/42	09/15/2025	Paydown		595,170	595,170	595,169							595,170				9,963	11/15/2042	2.C FE
..69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F 3.460% 01/20/35	07/21/2025	Paydown		123,637,582	123,637,582	121,149,429	123,463,090		174,492		174,492		123,637,582				3,025,280	01/20/2035	1.C FE
..69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	09/15/2025	Paydown		4,004,316	4,004,316	4,004,310	4,004,870		(554)		(554)		4,004,316				175,307	10/15/2039	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	09/15/2025	Paydown		728,786	728,786	728,764	734,766		(5,980)		(5,980)		728,786				32,474	10/15/2039	1.C FE
..69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	09/15/2025	Paydown		3,203,453	3,203,453	3,203,388	3,203,870		(417)		(417)		3,203,453				150,795	10/15/2039	1.F FE
..69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	09/15/2025	Paydown		1,425,537	1,425,537	1,425,525	1,425,778		(242)		(242)		1,425,537				79,148	10/15/2039	2.C FE
..74980Q-AG-6	RR 17 Ltd RRAM 2021-17A B 6.479% 07/15/34	09/09/2025	Paydown		47,000,000	47,000,000	46,974,204	46,977,454		22,546		22,546		47,000,000				2,129,545	07/15/2034	1.F FE
..74980Q-AJ-0	RR 17 Ltd RRAM 2021-17A C 7.529% 07/15/34	09/09/2025	Paydown		38,000,000	38,000,000	37,960,385	37,964,776		35,224		35,224		38,000,000				2,640,186	07/15/2034	2.C FE
..97988M-AE-3	Woodmont 2021-8 Trust WDMNT 2021-8A C 7.391% 01/18/34	09/23/2025	Paydown		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				1,196,182	01/18/2034	1.F FE
..G2950*-AA-7	AA INFRASTRUCTURE DEBT AID 6.218% 11/01/34	09/26/2025	Paydown		10,591,618	10,591,618	10,528,208	10,580,087		11,531		11,531		10,591,618				542,169	11/01/2034	1.E PL
..74923E-AE-8	Rad CLO 5 Ltd RAD 2019-5A CR 6.730% 07/24/32	08/13/2025	Paydown		19,350,000	19,350,000	19,349,865	19,358,180		(8,180)		(8,180)		19,350,000				1,068,755	07/24/2032	1.D FE
..74923E-AG-3	Rad CLO 5 Ltd RAD 2019-5A DR 7.730% 07/24/32	08/12/2025	Various		1,409,974	1,409,974	1,362,080	1,376,232		3,888		3,888		1,380,119		29,855	29,855	89,313	07/24/2032	2.B FE
..749752-AJ-0	RR 18 Ltd RRAM 2021-18A C 7.479% 10/15/34	09/04/2025	Paydown		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				408,041	10/15/2034	2.C FE
..74980X-AE-6	RR15 Ltd RRAM 2021-15A B 6.479% 04/15/36	09/23/2025	MMTL Modco AAM		18,064,296	18,000,000	18,000,000	18,000,000						18,000,000		64,296	64,296	809,638	04/15/2036	1.F FE
..749979-AE-0	Rad CLO 20 Ltd RAD 2023-20A C 7.325% 07/20/36	07/21/2025	Paydown		1,600,000	1,600,000	1,599,200	1,584,172		15,828		15,828		1,600,000				89,720	07/20/2036	1.F FE
..75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R 7.218% 10/15/35	07/15/2025	Paydown		22,340,000	22,340,000	22,347,960	17,340,000		(7,960)		(7,960)		22,340,000				1,051,142	10/15/2035	1.E FE
..75000G-AZ-9	RR 23 Ltd RRAM 2022-23A B2R 7.918% 10/15/35	07/15/2025	Paydown		2,900,000	2,900,000	2,900,000	2,900,000						2,900,000				176,064	10/15/2035	1.F FE
..75009G-AJ-6	Rad Clo 25 Ltd RAD 2024-25A D1 7.475% 07/20/37	08/04/2025	Apollo Global Securities, LLC		2,012,798	2,000,000	2,003,000			(1,921)		(1,921)		2,001,079		11,719	11,719	81,370	07/20/2037	2.C FE
..75009P-AE-7	Rad CLO 12 Ltd RAD 2021-12A C 6.622% 10/30/34	07/30/2025	Paydown		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				457,135	10/30/2034	1.F FE
..75009P-AG-2	Rad CLO 12 Ltd RAD 2021-12A D 7.622% 10/30/34	07/30/2025	Paydown		12,600,000	12,600,000	12,600,000	12,600,000						12,600,000				735,540	10/30/2034	2.C FE
..75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1 7.275% 10/20/37	08/04/2025	Apollo Global Securities, LLC		4,007,748	4,000,000	4,000,000	4,000,000						4,000,000		7,748	7,748	264,081	10/20/2037	2.C FE
..750103-AE-3	Rad CLO 15 Ltd RAD 2021-15A C 6.637% 01/20/34	07/08/2025	Paydown		8,000,000	8,000,000	7,875,296	7,900,459		99,541		99,541		8,000,000				387,827	01/20/2034	1.F FE
..750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D 7.637% 01/20/34	07/09/2025	Paydown		5,000,000	5,000,000	5,020,940	5,019,467		(19,467)		(19,467)		5,000,000				279,556	01/20/2034	2.C FE
1109999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Affiliated)					1,270,986,832	1,270,995,102	1,268,289,025	731,178,788		385,187		385,187		1,270,873,214		113,618	113,618	56,794,724	XXX	XXX
..BANOVU-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.817% 10/15/25	09/11/2025	Various		2,858,493	2,858,493	2,858,493	2,858,493						2,858,493				398,039	10/15/2025	4.A FE
..BANOVU-VR-8	Tidewater Auto Receivables Tru TMCAT 2019-A B 9.568% 10/15/25	09/10/2025	Various		349,351		349,351	349,351						349,351					10/15/2025	5.B FE
..BANOVU-VS-6	Tidewater Auto Receivables Tru TMCAT 2019-A C 10.757% 10/15/25	09/10/2025	Various		166,643		166,643	166,643						166,643					10/15/2025	6. FE
..193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C 6.060% 05/25/55	09/25/2025	Paydown		51,039	51,039	51,015	51,027		13		13		51,039				2,039	05/25/2055	1.F FE
..193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D 6.890% 05/25/55	09/25/2025	Paydown		189,929	189,929	189,819	189,870		59		59		189,929				8,519	05/25/2055	1.G FE
..19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51	09/25/2025	Paydown		90,899	90,899	82,311	82,969		7,931		7,931		90,899				821	07/25/2051	1.F FE
..19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52	09/25/2025	Paydown		70,843	70,843	66,493			4,350		4,350		70,843				414	06/25/2052	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38	09/20/2025	Paydown		76,287	76,287	67,657	67,926		8,360		8,360		76,287				2,173	12/20/2038	1.F FE
..255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	07/23/2025	Goldman Sachs		13,370,103	14,532,720	13,043,116			16,770		16,770		13,059,886		310,216	310,216	228,156	08/22/2039	1.G FE
..255388-AA-8	Dividend Solar Loans 2019-1 LL DIV 2019-1 A 3.670% 08/22/39	07/20/2025	Paydown		216,716	216,716	194,502			22,213		22,213		216,716				3,314	08/22/2039	1.G FE
..255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38	09/20/2025	Paydown		84,522	84,522	74,142	74,437		10,085		10,085		84,522				2,363	07/20/2038	1.F FE
..29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55	09/20/2025	Paydown		1,481,777	1,481,777	1,468,001	1,468,195		13,582		13,582		1,481,777				59,199	09/20/2055	1.G FE
..29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55	09/20/2025	Paydown		613,637	613,637	609,327	609,468		4,169		4,169		613,637				27,388	02/20/2055	1.G FE
..37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26	09/17/2025	Paydown		1,103,199	1,103,199	1,103,199	1,103,199						1,103,199				68,580	01/17/2026	1.C PL
..37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26	09/17/2025	Paydown		233,250	233,250	232,389	233,064		186		186		233,250				16,374	01/17/2026	1.F PL
..37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26	09/17/2025	Paydown		380,380	380,380	380,380	380,380						380,380				31,149	01/17/2026	4.B PL
..37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26	09/17/2025	Paydown		150,885	150,885	150,885	150,885						150,885				12,961	01/17/2026	4.C PL
..37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31	09/15/2025	Paydown		5,395,598	5,395,598	5,391,379	5,395,422		176		176		5,395,598				359,222	01/15/2031	1.B PL
..37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31	09/15/2025	Paydown		661,494	661,494	661,494	661,511		(17)		(17)		661,494				55,596	01/15/2031	1.E PL
..37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31	09/15/2025	Paydown		946,008	946,008	946,008	946,005		2		2		946,008				77,493	01/15/2031	2.B PL
..37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31	09/15/2025	Paydown		1,656,276	1,656,276	1,655,049	1,656,226		50		50		1,656,276				165,545	01/15/2031	3.C PL
..37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31	09/15/2025	Paydown		528,382	528,382	528,382	528,382						528,382				63,114	01/15/2031	4.C PL
..38411L-AA-4	Gracie Point Funding III, LLC A 6.571% 05/01/29	08/01/2025	Paydown		3,441,961	3,441,961	3,441,961	3,441,961						3,441,961				173,058	05/01/2029	1.C Z
..46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75	09/15/2025	Paydown		123,365	123,365	122,275	108,740		1,085		1,085		123,365				2,934	10/15/2075	1.A FE
..46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58	09/15/2025	Paydown		97,824	97,824	97,821	98,199		(375)		(375)		97,824				5,481	09/15/2058	2.B FE
..46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61	09/15/2025	Paydown		48,095	48,095	52,563	52,319		(4,223)		(4,223)		48,095				2,132	10/17/2061	2.A FE
..46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67	09/15/2025	Paydown		41,660	41,660	41,660	41,938		(277)		(277)		41,660				1,730	09/15/2067	1.G FE
..46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60	09/15/2025	Paydown		66,280	66,280	66,229	66,240		40		40		66,280				1,784	08/16/2060	1.A FE
..46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72	09/15/2025	Paydown		204,047	204,047	203,955	203,955		92		92		204,047				4,846	09/15/2072	1.A FE
..46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67	09/15/2025	Paydown		446,252	446,252	443,123	425,772		3,020		3,020		446,252				10,693	02/15/2067	1.A FE
..46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69	09/15/2025	Paydown		45,786	45,786	45,752	45,752		35		35		45,786				1,538	02/15/2069	1.F FE
..46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72	09/15/2025	Paydown		391,578	391,578	391,264	391,328		250		250		391,578				8,843	10/17/2072	1.A FE
..46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74	09/15/2025	Paydown		37,110	37,110	37,110	37,110						37,110				1,092	10/15/2074	2.A FE
..46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73	09/15/2025	Paydown		130,671	130,671	130,671	130,671						130,671				2,796	12/15/2073	1.F FE
..50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62	09/15/2025	Paydown		176,137	176,137	175,001	155,986		1,234		1,234		176,137				5,752	12/15/2062	1.A FE
..53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48	07/25/2025	Paydown		357,906	357,906	357,906	357,906						357,906				15,988	07/25/2048	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..570920-AD-0	Marlette Funding Trust 2025-1 MFT 2025-1A D 6.020% 07/16/35	09/16/2025	Lincoln Fin Mod - AAM		1,166,475	1,156,000	1,155,774			9		9		1,155,783		10,692	10,692	12,952	07/16/2035	2.C FE
..57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32	09/15/2025	Paydown		532,177	532,177	539,102	534,858		(2,681)		(2,681)		532,177				24,128	11/15/2032	1.C FE
..57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65	07/10/2025	Paydown		123	123	113	120		2		2		123				2	12/10/2065	5.C FE
..618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	07/23/2025	Various		3,643,657	3,855,721	3,779,399	3,780,864		154		154		3,781,018		(137,362)	(137,362)	95,724	09/20/2049	1.G FE
..618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49	07/20/2025	Paydown		38,260	38,260	37,502	37,517		743		743		38,260				917	09/20/2049	1.G FE
..61945H-AA-0	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A A 6.120% 08/22/50	09/20/2025	Paydown		833,195	833,195	833,063	752,955		138		138		833,195				22,148	08/22/2050	1.D FE
..61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	07/23/2025	Various		8,851,734	8,901,807	8,898,181	4,982,929		862		862		8,898,990		(47,256)	(47,256)	259,580	08/22/2050	1.F FE
..61945H-AB-8	Mosaic Solar Loan Trust 2025-1 MSAIC 2025-1A B 7.120% 08/22/50	07/20/2025	Paydown		100,203	100,203	100,163	56,090		41		41		100,203				2,823	08/22/2050	1.F FE
..61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52	09/20/2025	Paydown		159,156	159,156	155,990	155,989		3,167		3,167		159,156				6,594	04/22/2052	1.G FE
..68269B-AD-0	OneMain Financial Issuance Tru OMFIT 2019-2A D 4.050% 10/14/36	09/03/2025	Lincoln Fin Mod - AAM		1,045,927	1,090,000	1,026,303			6,580		6,580		1,032,883		13,044	13,044	20,724	10/14/2036	2.B FE
..69346M-AD-1	PMT Issuer Trust - FMSR PMMSR 2021-FT1 A 7.272% 03/25/26	08/20/2025	Paydown		23,500,000	23,500,000	23,500,000	23,500,000						23,500,000				1,151,138	03/25/2026	2.C FE
..69544M-AD-1	PAID 2024-10 PAID 2024-10 D 6.429% 06/15/32	09/15/2025	Paydown		317,826	317,826	320,707			(2,880)		(2,880)		317,826				1,703	06/15/2032	2.C FE
..70337U-10-0	Patrons' Legacy PATRNL IV 5.775% 12/23/63	08/15/2025	Paydown				2,646	5,369		(5,369)		(5,369)						91,985	12/23/2063	3.C FE
..70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34	09/15/2025	Paydown		2,197,106	2,197,106	2,121,526	2,165,205		31,902		31,902		2,197,106				100,706	10/15/2034	1.F FE
..75908A-AD-4	Regional Management Issuance T RMIT 2025-1 D 6.580% 04/17/34	09/03/2025	Lincoln Fin Mod - AAM		1,976,480	1,950,000	1,949,611			179		179		1,949,790		26,690	26,690	54,532	04/17/2034	2.C FE
..78443J-AG-4	SLM Private Credit Student Loa SLMA 2006-C C 4.689% 12/15/39	09/15/2025	Paydown		410,011	410,011	338,259	386,212		23,799		23,799		410,011				15,475	12/15/2039	1.C FE
..86805V-AA-5	SunStrong Issuer 2025-A LLC STRONG 2025-A A 6.190% 06/21/55	09/20/2025	Paydown		599,101	599,101	599,083			18		18		599,101				8,299	06/21/2055	1.D FE
..869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71	09/15/2025	Paydown		83,760	83,760	83,718	83,729		31		31		83,760				2,231	01/15/2071	1.A FE
..88576N-AB-4	321 Henderson Receivables I LL HENDR 2006-1A A2 5.560% 03/15/47	09/15/2025	Paydown		75,672	75,672	76,282			(609)		(609)		75,672				2,691	03/15/2047	1.A FE
..88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55	09/15/2025	Paydown		65,744	65,744	57,361	62,726		3,018		3,018		65,744				2,326	10/15/2055	1.C FE
..88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45	09/15/2025	Paydown		4,507	4,507	4,972			(466)		(466)		4,507				283	06/15/2045	1.A FE
..88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61	09/15/2025	Paydown		176,279	176,279	201,467	181,145		(4,867)		(4,867)		176,279				10,997	07/15/2061	1.A FE
..91534J-AB-8	Upgrade Master Pass-Thru Trust UMPT 2025-ST2 A 6.110% 06/15/32	09/15/2025	Paydown		102,304	102,304	103,583			(1,279)		(1,279)		102,304				521	06/15/2032	2.C FE
..91684P-AA-4	Upstart Securitization Trust 2 UPST 2025-1 A 5.450% 04/20/35	09/20/2025	Paydown		1,292,076	1,292,076	1,285,856			6,220		6,220		1,292,076				20,898	04/20/2035	1.G FE
..94108F-AA-8	WAT 2021-A WAT 2021-A A 6.465% 02/18/31	09/17/2025	Various		18,597,522	18,597,522	18,587,673	15,826,821		8,329		8,329		18,597,522				825,872	02/18/2031	1.G PL
..94108F-AB-6	WAT 2021-A WAT 2021-A B 7.315% 02/18/31	07/15/2025	Various		560,373	560,373	559,920	481,397		381		381		560,373				23,784	02/18/2031	2.B PL
..94108F-AC-4	WAT 2021-A WAT 2021-A C 9.015% 02/18/31	07/15/2025	Various		1,082,565	1,082,565	1,080,000	928,546		2,184		2,184		1,082,565				55,902	02/18/2031	3.C PL
.000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 7.195% 11/15/34	07/16/2025	Tax Free Exchange		120,000,000	120,000,000	120,000,000							120,000,000				5,995,399	11/15/2034	2.C Z

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Guayaquil Merchant Voucher Rec Senior																			
401539-AA-9	Unsecured 6.750% 10/07/26	07/07/2025	Various		3,756,229	3,756,229	3,713,482	3,731,208		25,022		25,022		3,756,229				188,348	10/07/2026	3.C FE
	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250%																			
47015P-AD-0	09/15/30	07/01/2025	Paydown		1,161,870	1,161,870	1,161,870	1,161,870						1,161,870				30,499	09/15/2030	2.C FE
	Ncbj Dpr 20-1 NCBJ DPR 2020-1 5.250%																			
47015P-AD-0	09/15/30	09/15/2025	Various		15,256	15,256	15,256	15,256						15,256				46,344	09/15/2030	2.C FE
	Jamaica Merchant Voucher Recei JAMREC-PP																			
470170-AD-3	5.625% 01/08/27	07/05/2025	Paydown		405,998	405,998	396,084	400,235		5,762		5,762		405,998				17,128	01/08/2027	2.C FE
	DFS Funding Corp DFS Funding Corp 4.368																			
BAN119-JN-9	12/15/2 8.535% 12/15/27	09/15/2025	Various		2,380,952	2,380,952	2,366,071	2,403,357		(22,405)		(22,405)		2,380,952				398,706	12/15/2027	3.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial	Asset-Backed Securities - Self-Liquidating (Unaffiliated)				231,416,921	232,332,799	230,928,343	84,165,728		166,795		166,795		231,240,895		176,024	176,024	11,312,485	XXX	XXX
	Aqua AssetCo Borrower Trust D A2 6.710%																			
000000-00-0	12/17/44	09/17/2025	Paydown		2,741,149	2,741,149	2,741,149	2,741,149						2,741,149				120,725	12/17/2044	1.D Z
000000-00-0	Aqua Borrower Trust J A-2 6.310% 12/16/49	07/17/2025	Paydown		873,421	873,421	873,421	873,421						873,421				27,863	12/16/2049	1.C FE
000000-00-0	Aqua Borrower Trust J B 6.710% 12/16/49	07/17/2025	Paydown		129,973	129,973	129,973	129,973						129,973				5,136	12/16/2049	1.F FE
000000-00-0	Aqua Borrower Trust J C 7.840% 12/16/49	07/17/2025	Paydown		47,830	47,830	47,830	47,830						47,830				2,208	12/16/2049	2.B FE
	Aqua AssetCo Alternate Trust I A-1 5.460%																			
000000-00-0	11/12/55	07/23/2025	Various		179,038,811	179,038,810	179,030,184			(32,000)		(32,000)		178,998,184		40,627	40,627	1,417,085	11/12/2055	1.A Z
	Aqua AssetCo Alternate Trust I A-1 5.460%																			
000000-00-0	11/12/55	07/12/2025	Paydown		4,497,330	4,497,330	4,497,113			217		217		4,497,330				39,401	11/12/2055	1.A Z
	Aqua AssetCo Alternate Trust I A-2 5.800%																			
000000-00-0	11/12/55	08/12/2025	Paydown		2,134,099	2,134,099	2,133,585			514		514		2,134,099				23,118	11/12/2055	1.C Z
	Aqua AssetCo Alternate Trust I B 6.140%																			
000000-00-0	11/12/55	08/12/2025	Paydown		1,979,336	1,979,336	1,977,985			1,351		1,351		1,979,336				22,693	11/12/2055	1.F Z
	Aqua AssetCo Alternate Trust I C 7.080%																			
000000-00-0	11/12/55	08/12/2025	Paydown		1,225,885	1,225,885	1,224,254			1,631		1,631		1,225,885				16,213	11/12/2055	2.B Z
000000-00-0	Aqua Borrower Trust L A-1 5.300% 01/12/56	09/12/2025	Paydown		21,721,860	21,721,860	21,721,860							21,721,860				241,117	01/12/2056	1.A Z
000000-00-0	Aqua Borrower Trust L A2 5.700% 01/12/56	09/12/2025	Paydown		4,656,377	4,656,377	4,656,377							4,656,377				55,236	01/12/2056	1.C Z
000000-00-0	Aqua Borrower Trust L B 6.060% 01/12/56	09/12/2025	Paydown		4,318,701	4,318,701	4,318,701							4,318,701				54,375	01/12/2056	1.F Z
000000-00-0	Aqua Borrower Trust L C 6.750% 01/12/56	09/12/2025	Paydown		2,871,032	2,871,032	2,871,032							2,871,032				40,876	01/12/2056	2.B Z
000000-00-0	Petros PACE Finance LLC A 6.673% 01/31/57	07/24/2025	Tax Free Exchange		5,500,355	5,292,000	5,516,910	5,514,732		(14,377)		(14,377)		5,500,355				275,642	01/31/2057	1.C Z
000000-00-0	Petros PACE Finance LLC A 7.001% 01/31/57	07/18/2025	Tax Free Exchange		7,258,765	6,972,405	7,268,732	7,278,987		(20,222)		(20,222)		7,258,765				352,544	01/31/2057	1.C Z
000000-00-0	Petros PACE Finance LLC B 7.706% 01/31/57	07/24/2025	Tax Free Exchange		112,262	108,000	112,590	112,551		(289)		(289)		112,262				6,496	01/31/2057	2.B Z
000000-00-0	Petros PACE Finance LLC B 8.033% 01/31/57	07/18/2025	Tax Free Exchange		148,186	142,294	148,341	148,595		(409)		(409)		148,186				6,512	01/31/2057	2.B Z
	Aqua Assetco Finance Trust 202 AAFT 2022-A A																			
037980-AA-7	5.772% 07/21/46	09/01/2025	Paydown		1,402,119	1,402,119	1,383,932	1,378,544		15,687		15,687		1,402,119				53,936	07/21/2046	1.A PL
	Aqua Assetco Finance Trust 202 AAFT 2022-A B																			
037980-AB-5	6.438% 07/21/46	09/17/2025	Paydown		320,223	320,223	318,165	186,806		1,308		1,308		320,223				14,695	07/21/2046	1.C PL
	Aqua Assetco Finance Trust 202 AAFT 2022-A B																			
037980-AB-5	6.438% 07/21/46	09/09/2025	Paydown		656,446	656,446	653,367	129,378		1,542		1,542		656,446				29,681	07/21/2046	1.D PL
	Aqua Assetco Finance Trust 202 AAFT 2022-A C																			
037980-AC-3	7.819% 07/21/46	09/09/2025	Paydown		893,066	893,066	887,328	284,712		4,213		4,213		893,066				22,533	07/21/2046	2.C PL
	Aqua AssetCo Borrower Trust C A1 5.390%																			
037983-AA-1	04/08/55	09/12/2025	Paydown		6,158,749	6,158,749	6,158,749							6,158,749				150,237	04/08/2055	1.A PL
	Aqua AssetCo Borrower Trust C A2 5.600%																			
037983-AB-9	04/08/55	09/12/2025	Paydown		3,858,188	3,858,188	3,858,188							3,858,188				97,692	04/08/2055	1.A PL
	Aqua AssetCo Borrower Trust C B 6.070%																			
037983-AC-7	04/08/55	09/12/2025	Paydown		1,456,476	1,456,476	1,456,476							1,456,476				39,857	04/08/2055	1.C PL
	Aqua AssetCo Borrower Trust C C 6.760%																			
037983-AD-5	04/08/55	09/12/2025	Paydown		1,315,646	1,315,646	1,315,646							1,315,646				40,050	04/08/2055	1.G PL
	Aqua AssetCo Borrower Trust E A2 6.356%																			
03837F-AB-5	06/01/46	09/17/2025	Paydown		187,908	187,908	186,530	186,748		1,160		1,160		187,908				8,341	06/01/2046	1.G PL

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	Aqua AssetCo Borrower Trust E B 7.355%																			
03837F-AC-3	06/01/46	09/17/2025	Paydown		105,796	105,796	104,800	104,949		846		846		105,796				5,434	06/01/2046	2.B PL
	Aqua AssetCo Borrower Trust E C 8.605%																			
03837F-AD-1	06/01/46	09/17/2025	Paydown		102,623	102,623	101,389	101,566		1,056		1,056		102,623				6,167	06/01/2046	3.A PL
	Aqua AssetCo Borrower Trust F A2 6.280%																			
03843F-AB-7	03/13/49	08/12/2025	Paydown		5,910,143	5,910,143	5,910,143	5,910,143						5,910,143				232,735	03/13/2049	1.A PL
	Aqua AssetCo Borrower Trust F A2 6.280%																			
03843F-AB-7	03/13/49	09/12/2025	Paydown		2,493,883	2,493,883	2,493,883	2,493,883						2,493,883				117,462	03/13/2049	1.C Z
	Aqua AssetCo Borrower Trust F B 6.880%																			
03843F-AC-5	03/13/49	08/12/2025	Paydown		1,187,080	1,187,080	1,187,080	1,187,080						1,187,080				51,212	03/13/2049	1.E PL
	Aqua AssetCo Borrower Trust F B 6.880%																			
03843F-AC-5	03/13/49	09/12/2025	Paydown		500,908	500,908	500,908	500,908						500,908				25,847	03/13/2049	1.F Z
	Aqua AssetCo Borrower Trust F C 8.890%																			
03843F-AD-3	03/13/49	08/12/2025	Paydown		1,171,926	1,171,926	1,171,926	1,171,926						1,171,926				65,329	03/13/2049	2.A PL
	Aqua AssetCo Borrower Trust F C 8.890%																			
03843F-AD-3	03/13/49	09/12/2025	Paydown		494,513	494,513	494,513	494,513						494,513				32,972	03/13/2049	2.B Z
	Nelnet Student Loan Trust 2021 NSLT 2021-CA																			
640335-AB-5	AFX 1.320% 04/20/62	09/20/2025	Paydown		361,985	361,985	325,560	336,349		25,636		25,636		361,985				3,175	04/20/2062	1.A FE
716808-BC-9	Petros PACE Finance LLC A 3.638% 01/31/57	09/30/2025	Paydown		436,576	436,576	444,695	439,393		(2,817)		(2,817)		436,576				14,858	01/31/2057	1.C PL
716808-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57	09/30/2025	Paydown		7,890	7,890	8,225	8,164		(274)		(274)		7,890				197	01/31/2057	2.B PL
716808-BS-4	Petros PACE Finance LLC A 5.092% 01/31/57	09/02/2025	Paydown		25,648	25,648	26,738	26,468		(820)		(820)		25,648				658	01/31/2057	1.C PL
716808-BT-2	Petros PACE Finance LLC B 5.890% 01/31/57	09/30/2025	Paydown		523	523	546	559		(35)		(35)		523				16	01/31/2057	2.B PL
716808-CG-9	Petros PACE Finance LLC A 6.195% 01/31/57	09/30/2025	Paydown		11,529	11,529	12,019	11,957		(428)		(428)		11,529				707	01/31/2057	1.C PL
716808-CH-7	Petros PACE Finance LLC B 6.987% 01/31/57	09/30/2025	Paydown		214	214	223	221		(8)		(8)		214				15	01/31/2057	2.B PL
716808-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57	07/31/2025	Paydown		2,801,558	2,801,558	2,920,624	2,912,720		(111,162)		(111,162)		2,801,558				176,421	01/31/2057	1.C PL
716808-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57	07/31/2025	Paydown		57,175	57,175	59,605	59,450		(2,275)		(2,275)		57,175				4,152	01/31/2057	2.B PL
1129999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Affiliated)					271,174,163	270,669,293	271,251,295	34,773,675		(129,955)		(129,955)		271,133,536		40,627	40,627	3,901,619	XXX	XXX
	Broad Street Senior Credit Par Broad Street																			
000000-00-0	Senior Credit Par 3.832% 05/08/30	09/30/2025	Paydown		25,995,203	25,995,203	24,400,253							25,995,203	1,594,950		1,594,950	156,570	05/08/2030	1.C Z
	Broad Street Senior Credit Par Broad Street																			
000000-00-0	Senior Credit Par 5.817% 05/08/30	08/26/2025	Paydown		24,258,760	24,258,760	23,716,665							24,258,760	542,095		542,095	311,596	05/08/2030	1.C Z
	Broad Street Senior Credit Par Broad Street																			
000000-00-0	Senior Credit Par 5.876% 05/08/30	08/26/2025	Paydown		19,500,000	19,500,000	19,500,000							19,500,000				186,180	05/08/2030	1.C Z
000000-00-0	Ardian A 4.782% 06/17/30	07/01/2025	Paydown		(1,018)	(1,018)								(1,018)	(1,018)		(1,018)	1,005	06/17/2030	1.G Z
000000-00-0	Ardian A 4.782% 06/17/30	08/13/2025	Tax Free Exchange		34,334,590	34,334,590	34,334,590	31,815,494					2,519,096	34,334,590				1,620,022	06/17/2030	1.G Z
000000-00-0	Ardian A 6.726% 06/17/30	07/01/2025	Paydown		774,516	774,516	774,516	774,516						774,516				29,165	06/17/2030	1.G Z
000000-00-0	Ardian A 6.726% 06/17/30	08/13/2025	Tax Free Exchange		35,698,686	35,698,686	35,698,686	35,698,686						35,698,686				2,284,427	06/17/2030	1.G Z
000000-00-0	VINTAGE IX A AB LLC A 6.829% 10/18/30	08/14/2025	Tax Free Exchange		1,536,656	1,536,813	1,532,202			4,453		4,453		1,536,656				30,347	10/18/2030	1.F Z
000000-00-0	VINTAGE IX A AB LLC A 6.829% 10/18/30	08/14/2025	Tax Free Exchange		4,970,637	4,987,554	4,972,591			(1,954)		(1,954)		4,970,637				185,274	10/18/2030	1.F Z
000000-00-0	VINTAGE IX B AB LLC B 6.905% 10/18/30	08/12/2025	Tax Free Exchange		9,335,464	9,320,850	9,262,864			72,600		72,600		9,335,464				278,324	10/18/2030	2.B Z
000000-00-0	VINTAGE IX B AB LLC B 6.929% 10/18/30	08/14/2025	Tax Free Exchange		45,757,108	45,926,405	45,788,626			(31,518)		(31,518)		45,757,108				1,693,233	10/18/2030	2.B Z
00262#-AB-5	Ardian A 4.782% 06/17/30	09/30/2025	Paydown		12,181	12,181	11,598							12,181	583		583	147	06/17/2030	1.G PL
	Southern Palm Company Collateralized Facility																			
G82928-AA-9	Insure 7.273% 09/15/34	09/16/2025	Paydown		952,300	952,300	952,300							952,300				22,296	09/15/2034	1.G Z
	Southern Palm Company Collateralized Facility																			
G82928-AA-9	Insure 7.273% 09/15/34	08/28/2025	Redemption 100.0000		1,976,543	1,976,543	1,976,543							1,976,543				69,000	09/15/2034	1.G Z
000000-00-0	VINTAGE IX B2 AB LP B2 6.929% 10/18/30	08/12/2025	Tax Free Exchange		1,005,924	1,006,254	999,725			6,199		6,199		1,005,924				30,075	10/18/2030	2.B Z
000000-00-0	VINTAGE IX B2 AB LP B2 6.929% 10/18/30	08/12/2025	Tax Free Exchange		3,034,064	3,044,366	3,035,233			(1,169)		(1,169)		3,034,064				112,011	10/18/2030	2.B Z
1319999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Equity Backed Securities (Unaffiliated)					209,141,614	209,324,003	206,956,392	68,288,696		48,611		48,611	2,519,096	209,141,614	2,136,610		2,136,610	7,009,672	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
. 000000-00-0	Greenstone Ltd Greenstone Ltd 6.490% 09/24/45	. 09/24/2025 .	Tax Free Exchange		108,148,967	 108,148,967	 108,148,967							 108,148,967				 19,745	. 09/24/2045 .	1.E Z ....
1339999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Not Self-Liquidating - Other Financial Asset-Backed Securities - Not Self-Liquidating (Unaffiliated)					108,148,967	108,148,967	108,148,967							108,148,967				19,745	XXX	XXX
..00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41	. 09/16/2025 .	Paydown		 38,967	38,967	38,566	38,724		 243		 243		38,967				797	. 11/16/2041 .	1.F FE ....
..00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49	. 09/20/2025 .	Paydown		 26,666	26,666	25,753	26,143		 524		 524		26,666				672	. 05/20/2049 .	1.A FE ....
..00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49	. 09/20/2025 .	Paydown		7,575	7,575	7,571	7,570		5		5		7,575				244	. 05/20/2049 .	1.F FE ....
..00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40	. 09/15/2025 .	Paydown		 117,996	117,996	117,994	118,204		..... (209)		..... (209)		117,996				 2,637	. 01/16/2040 .	2.A FE ....
..12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50	. 09/15/2025 .	Paydown		 23,750	23,750	23,635	21,268		88		88		23,750				435	. 02/15/2050 .	1.E FE ....
..12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53	. 09/15/2025 .	Paydown		 52,500	52,500	50,763	51,104		1,396		1,396		52,500				 2,266	. 09/15/2053 .	1.E FE ....
..12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54	. 09/15/2025 .	Paydown		 151,041	151,041	145,755	143,492		5,061		5,061		151,041				 3,923	. 10/15/2054 .	1.E FE ....
..14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43	. 09/15/2025 .	Paydown		35,529	35,529	35,609	35,570		..... (40)		..... (40)		35,529				 1,051	. 06/15/2043 .	2.A FE ....
..14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41	. 09/15/2025 .	Paydown		 332,014	332,014	332,011	332,102		..... (87)		..... (87)		332,014				 5,626	. 08/15/2041 .	2.C FE ....
..30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53	. 09/15/2025 .	Paydown		 24,375	24,375	22,735	23,070		1,305		1,305		24,375				 1,132	. 10/15/2053 .	1.C FE ....
..30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53	. 09/15/2025 .	Paydown		7,125	 7,125	 6,726	 6,795		 330		 330		 7,125				392	. 10/15/2053 .	1.F FE ....
..30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54	. 09/15/2025 .	Paydown		5,556	 5,556	 5,555	 5,556						 5,556				238	. 10/15/2054 .	1.C FE ....
..30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42	. 09/15/2025 .	Paydown		 207,457	207,457	207,435	207,410		47		47		207,457				 7,345	. 02/15/2042 .	1.F FE ....
..31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53	. 09/15/2025 .	Paydown		 50,978	50,978	50,816	50,876		 102		 102		50,978				 2,168	. 03/15/2053 .	1.A FE ....
..31809K-AB-9	FIP Master Funding I LLC FI 2023-1 A2 6.970% 03/15/53	. 09/15/2025 .	Paydown		 26,472	26,472	25,455	25,824		 648		 648		26,472				769	. 03/15/2053 .	1.F FE ....
..55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45	. 09/15/2025 .	Paydown		 40,869	40,869	40,868	40,937		..... (68)		..... (68)		40,869				830	. 02/15/2045 .	1.F FE ....
..55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.335% 02/15/45	. 09/15/2025 .	Paydown		 27,956	27,956	27,955	27,942		14		14		27,956				792	. 02/15/2045 .	2.B FE ....
..78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33	. 09/15/2025 .	Paydown		 167,917	 167,917	 167,917	167,929		..... (12)		..... (12)		 167,917				552	. 02/28/2033 .	1.F FE ....
..78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33	. 09/15/2025 .	Paydown		 287,073	287,073	284,037	284,455		2,618		2,618		287,073				 1,838	. 02/28/2033 .	2.B FE ....
..78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46	. 09/15/2025 .	Paydown		 70,975	70,975	70,973	71,655		.....(680)		.....(680)		70,975				 1,626	. 06/15/2046 .	2.B FE ....
..86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51	. 09/20/2025 .	Paydown		8,750	 8,750	 8,747	 8,748		3		3		 8,750				135	. 06/20/2051 .	1.C FE ....
..86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46	. 09/20/2025 .	Paydown		8,276	 8,276	 8,100	 8,209		67		67		 8,276				 55	. 10/20/2046 .	1.C FE ....
..86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48	. 09/20/2025 .	Paydown		 45,000	45,000	45,175	45,168		.....(168)		.....(168)		45,000				 1,336	. 10/20/2048 .	1.A FE ....
..86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48	. 09/20/2025 .	Paydown		 105,750	105,750	 105,878	 106,206		.....(456)		.....(456)		105,750				 2,465	. 10/20/2048 .	1.C FE ....

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49	09/20/2025	Paydown		30,000	30,000	30,061	30,040		(40)		(40)		30,000				667	11/20/2049	1.A FE
..86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 05/20/53	09/20/2025	Paydown		51,250	51,250	51,243	51,240		11		11		51,250				2,364	05/20/2053	1.C FE
..86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54	09/20/2025	Paydown		9,063	9,063	9,060	9,060		2		2		9,063				252	05/20/2054	1.C FE
..88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54	09/20/2025	Paydown		9,464	9,464	9,458	9,458		6		6		9,464				347	10/20/2054	1.C FE
..97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46	09/15/2025	Paydown		89,881	89,881	84,685	86,073		3,808		3,808		89,881				1,862	05/15/2046	1.F FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Various		(202,754)	(215,696)	(214,328)	(215,696)						(215,696)		12,942	12,942	(8,478)	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/15/2025	Paydown		215,696	215,696	214,329	215,696						215,696				30,951	11/15/2037	2.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/25/2025	Paydown															2,625	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/25/2025	Paydown															1,316	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Paydown															11,156	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Paydown															11,174	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Paydown															3,183	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Paydown															1,973	11/15/2037	3.B Z
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/30/2025	Paydown		(27,576)	(27,576)	(27,405)	(27,576)						(27,576)				(1,465)	11/15/2037	3.B FE
..G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37	07/01/2025	Paydown		27,576	27,576	27,404	27,576						27,576				5,363	11/15/2037	3.B Z
..63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46	09/15/2025	Paydown		971,627	971,627	971,585	971,283		345		345		971,627				17,949	11/15/2046	1.F FE
..827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	09/15/2025	Paydown		385,347	385,347	381,201	321,123		4,145		4,145		385,347				10,089	07/15/2044	2.A FE
..83438L-AB-7	Lunar 2021-1 Structured Aircra SOLRR 2021-1 B 3.432% 10/15/46	09/15/2025	Paydown		72,887	72,887	72,886	72,896		(9)		(9)		72,887				1,399	10/15/2046	2.B FE
..85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	09/15/2025	Paydown		476,252	476,252	467,752	474,204		2,049		2,049		476,252				12,232	05/15/2043	1.F FE
..85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	09/15/2025	Paydown		677,584	677,584	661,614	670,026		7,557		7,557		677,584				19,961	03/15/2044	1.F FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					4,656,864	4,643,922	4,595,574	4,550,360		28,605		28,605		4,643,922		12,942	12,942	164,244	XXX	XXX
..55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46	09/15/2025	Paydown		30,014	30,014	30,013	30,014		1		1		30,014				504	06/15/2046	1.E FE
..55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46	09/15/2025	Paydown		74,841	74,841	74,840	74,844		(3)		(3)		74,841				1,707	06/15/2046	1.G FE
..92890C-AD-5	WDL Fleet LLC D 7.139% 12/31/38	09/26/2025	Redemption 100.0000		5,642,696	5,642,696	5,638,211	5,342,256		(2,480)		(2,480)		5,642,696				275,449	12/31/2038	1.E FE
..92890C-AE-3	WDL Fleet LLC E 8.139% 12/01/38	09/26/2025	Redemption 100.0000		1,740,094	1,740,094	1,738,710	1,647,652		(972)		(972)		1,740,094				98,053	12/01/2038	2.A FE
..96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.788% 04/19/40	07/11/2025	Paydown		(349,362)	(349,362)	(349,347)	(101,188)		3		3		(349,362)				3,913	04/19/2040	2.A FE
..96328G-AP-2	Wheels Fleet Lease Funding 1 L D 6.788% 04/19/40	07/30/2025	Redemption 100.0000		4,459,435	4,459,435	4,459,296	879,264		(32)		(32)		4,459,435				90,691	04/19/2040	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.788% 04/19/40	07/11/2025	Paydown		(116,454)	(116,454)	(116,449)	(33,729)		1		1		(116,454)				1,304	04/19/2040	2.B FE
..96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 7.788% 04/19/40	07/30/2025	Redemption 100.0000		1,486,478	1,486,478	1,486,429	293,083		(6)		(6)		1,486,478				45,256	04/19/2040	2.B FE
..55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	07/28/2025	Paydown		4,683,859	4,683,859	4,662,781	4,662,760		21,099		21,099		4,683,859				126,939	03/15/2044	2.C
..55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B 5.560% 03/15/44	07/28/2025	Paydown		8,191,473	8,191,473	8,178,421	8,189,176		2,297		2,297		8,191,473				276,756	03/15/2044	3.C FE
..56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	07/28/2025	Paydown		6,581,411	6,581,411	6,582,924	6,581,674		(263)		(263)		6,581,411				198,295	05/15/2043	1.F FE
1529999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Affiliated)					32,424,485	32,424,485	32,385,829	27,565,806		19,645		19,645		32,424,485				1,118,867	XXX	XXX
..20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2 6.500% 01/20/73	07/21/2025	Various		550,000,000	550,000,000	535,081,564	540,248,573		1,665,766		1,665,766		541,914,339		8,085,661	8,085,661	23,725,000	01/20/2073	1.F FE
..86771P-AC-4	Sunrun Bacchus 2025-1 LLC SUNRN 2025-1A A2B 6.410% 04/30/60	09/15/2025	Various		48,979,592	48,908,908	48,223,489			37,966		37,966		48,261,454		718,137	718,137	1,676,895	04/30/2060	1.F FE
..86771P-AC-4	Sunrun Bacchus 2025-1 LLC SUNRN 2025-1A A2B 6.410% 04/30/60	07/30/2025	Paydown		160,768	160,768	158,515			2,253		2,253		160,768				5,009	04/30/2060	1.F FE
..88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265% 08/01/34	08/01/2025	Paydown		374,630	374,630	374,624	374,587		43		43		374,630				7,989	08/01/2034	1.A FE
..88240T-AC-5	Texas Electric Market Stabiliz A-3 5.057% 08/01/46	09/15/2025	Seaport Global Securities LLC		4,806,000	5,000,000	4,999,506	5,000,203		(1,105)		(1,105)		4,999,098		(193,098)	(193,098)	284,456	08/01/2046	1.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					604,320,990	604,444,306	588,837,698	545,623,363		1,704,923		1,704,923		595,710,289		8,610,700	8,610,700	25,699,349	XXX	XXX
..00264#-AB-3	AP Aristotle Holdings LLC Aristotle Sen 5.25% 28 Feb 42 5.250% 02/28/42	09/17/2025	Paydown		30,510,670	30,510,670	30,510,670							30,510,670				129,286	02/28/2042	1.G FE
..31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29	09/08/2025	Paydown		3,392,794	3,392,794	3,392,794	3,392,794						3,392,794				322,097	10/22/2029	1.E PL
1549999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Affiliated)					33,903,464	33,903,464	33,903,464	3,392,794						33,903,464				451,383	XXX	XXX
..00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39	09/15/2025	Paydown		114,337	114,337	114,337	114,337						114,337				2,810	08/15/2039	1.B PL
..00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33	09/02/2025	Paydown		33,049	33,049	31,841	32,232		817		817		33,049				990	12/02/2033	2.B FE
..01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B 2.482% 08/15/46	09/03/2025	Lincoln Fin Mod - AAM		4,902,680	5,000,000	4,325,288	4,748,280		60,521		60,521		4,808,801		93,878	93,878	26,888	08/15/2046	2.B FE
..233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47	08/20/2025	Paydown		81,803	81,803	81,510	81,658		145		145		81,803				2,473	11/20/2047	2.B FE
..233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49	08/20/2025	Paydown		92,500	92,500	92,609	87,467		101		101		92,500				2,203	05/20/2049	2.B FE
..233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51	08/20/2025	Paydown		156,250	156,250	156,250	156,250						156,250				2,040	11/20/2051	2.B FE
..26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49	07/20/2025	Paydown		30,000	30,000	30,000	30,000						30,000				1,044	04/20/2049	2.C FE
..26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49	07/20/2025	Paydown		32,500	32,500	32,456	29,980		89		89		32,500				970	10/20/2049	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51	07/20/2025	Paydown		60,000	60,000	60,000	60,000						60,000				1,457	01/20/2051	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51	07/20/2025	Paydown		12,500	12,500	12,500	12,500						12,500				262	10/20/2051	2.C FE
..34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47	07/30/2025	Paydown		110,000	110,000	110,000	110,000						110,000				4,202	04/30/2047	2.B FE
..361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52	09/20/2025	Paydown		49,995	49,995	49,970	49,976		18		18		49,995				1,195	02/20/2052	1.C FE
..411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48	07/01/2025	Various		45,692,500	46,625,000	46,655,363	46,698,874		(9,396)		(9,396)		46,689,478		(996,978)	(996,978)	1,419,887	06/20/2048	2.B FE
..466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49	08/25/2025	Paydown		15,000	15,000	14,655	14,730		270		270		15,000				559	08/25/2049	2.B FE
..466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52	08/25/2025	Paydown		200,000	200,000	200,000	200,000						200,000				6,204	02/26/2052	2.B FE
..47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47	07/30/2025	Paydown		100,000	100,000	99,946	100,028		(28)		(28)		100,000				3,635	07/30/2047	2.B FE
..72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49	09/05/2025	Paydown		90,000	90,000	88,350	59,947		1,602		1,602		90,000				1,905	12/05/2049	2.B FE
..78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49	07/31/2025	Paydown		18,378,750	18,378,750	18,255,469	18,301,111		77,639		77,639		18,378,750				734,911	07/25/2049	2.C FE
..81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II 3.337% 01/30/51	07/30/2025	Paydown		37,500	37,500	37,500	37,500						37,500				939	01/30/2051	2.C FE
. 81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II 3.113% 07/30/51	07/18/2025	Paydown		116,000	116,000	116,066	116,071		(71)		(71)		116,000				2,708	07/30/2051	2.C FE
..85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29	09/20/2025	Paydown		3,480,000	3,480,000	3,480,716	3,479,951		49		49		3,480,000				124,352	09/20/2029	1.F FE
..87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23 4.970% 05/25/46	09/24/2025	Paydown		22,893,750	22,893,750	22,879,380	22,982,010		(88,260)		(88,260)		22,893,750				606,752	05/25/2046	2.B FE
..88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49	09/20/2025	Paydown		140,625	140,625	140,575	140,577		48		48		140,625				5,878	07/20/2049	2.B FE
..92535V-AF-9	Vertical Bridge Holdings LLC VBTOW 2020-2A A 2.636% 09/15/50	08/28/2025	Paydown		24,460,000	24,460,000	24,472,063	24,461,738		(1,738)		(1,738)		24,460,000				404,229	09/15/2050	1.D FE
..95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48	09/15/2025	Paydown		86,199	86,199	85,646	85,968		231		231		86,199				2,462	03/15/2048	2.B FE
..95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49	09/15/2025	Paydown		61,534	61,534	60,073	21,190		1,455		1,455		61,534				774	06/15/2049	2.B FE
..98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51	07/30/2025	Paydown		37,500	37,500	37,500	37,500						37,500				911	07/30/2051	2.B FE
..98979Q-AA-1	Ziply Fiber Issuer LLC ZIPLY 2024-1A A2 6.640% 04/20/54	08/28/2025	Paydown		115,000,000	115,000,000	114,967,938	115,129,228		(129,228)		(129,228)		115,000,000				9,303,935	04/20/2054	1.G FE
..98979Q-AC-7	Ziply Fiber Issuer LLC ZIPLY 2024-1A B 7.810% 04/20/54	08/28/2025	Paydown		7,960,000	7,960,000	7,959,594	7,979,959		(19,959)		(19,959)		7,960,000				848,520	04/20/2054	2.C FE
..88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45	09/20/2025	Paydown		123,579	123,579	117,335	118,981		4,598		4,598		123,579				1,072	08/21/2045	2.B FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					244,548,551	245,578,371	244,764,930	245,478,043		(101,097)		(101,097)		245,451,650		(903,100)	(903,100)	13,516,167	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					4,379,969,063	4,444,687,749	4,293,435,071	3,411,051,781	30,731	29,751,368	112,397	29,669,702	36,965,424	4,375,322,492	35,106,669	4,646,564	39,753,233	181,510,370	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)					1,911,792,498	1,906,229,681	1,909,140,668	1,070,508,838		(289,305)		(289,305)	7,151,989	1,911,638,253	670,398	154,245	824,643	71,705,523	XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					6,291,761,561	6,350,917,430	6,202,575,739	4,481,560,619	30,731	29,462,063	112,397	29,380,397	44,117,413	6,286,960,745	35,777,067	4,800,809	40,577,876	253,215,893	XXX	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					6,291,761,561	6,350,917,430	6,202,575,739	4,481,560,619	30,731	29,462,063	112,397	29,380,397	44,117,413	6,286,960,745	35,777,067	4,800,809	40,577,876	253,215,893	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					16,140,779,326	16,376,546,855	16,000,372,590	8,936,745,301	146,821	33,879,904	112,397	33,914,328	47,202,146	16,092,644,831	53,396,810	47,537,991	100,934,801	575,358,788	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
06055H-AH-6	Bank of America Corp Junior Subordinated 6.625% Perpet.	07/15/2025	Various	85,000,000.000	87,673,028		85,048,850							85,048,850		2,624,178	2,624,178	1,197,464		2.B FE
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated 9.005% Perpet.	09/15/2025	Call 100.0000	2,000,000.000	2,000,000		2,000,000	1,974,000	26,000			26,000		2,000,000				85,500		2.B FE
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated 9.005% Perpet.	09/15/2025	Redemption 100.0000	4,000,000.000	4,000,000		4,000,000	3,948,000	52,000			52,000		4,000,000				171,000		2.B FE
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated 3.650% Perpet.	09/26/2025	Various	12,000,000.000	11,827,500		11,827,500	7,643,691	356,309			356,309		11,827,500				493,967		3.A FE
59156R-CA-4	MetLife Inc Junior Subordinated 7.166% Perpet.	09/15/2025	Call 100.0000	15,000,000.000	15,000,000		15,000,000	14,775,000	225,000			225,000		15,000,000				577,500		2.B FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred					120,500,528	XXX	117,876,350	28,340,691	659,309			659,309		117,876,350		2,624,178	2,624,178	2,525,431	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4					120,500,528	XXX	117,876,350	28,340,691	659,309			659,309		117,876,350		2,624,178	2,624,178	2,525,431	XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					120,500,528	XXX	117,876,350	28,340,691	659,309			659,309		117,876,350		2,624,178	2,624,178	2,525,431	XXX	XXX
000000-00-0	SOUND CAPITAL LOANS LLC Sound Capital Warrant	07/01/2025	NON-BROKER TRADE	100.000																
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						XXX													XXX	XXX
5989999997. Total - Common Stocks - Part 4						XXX													XXX	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						XXX													XXX	XXX
5999999999. Total - Preferred and Common Stocks					120,500,528	XXX	117,876,350	28,340,691	659,309			659,309		117,876,350		2,624,178	2,624,178	2,525,431	XXX	XXX
6009999999 - Totals					16,261,279,854	XXX	16,118,248,940	8,965,085,992	806,130	33,879,904	112,397	34,573,637	47,202,146	16,210,521,181	53,396,810	50,162,169	103,558,979	577,884,219	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,498,479	.6067	18,451			3,690		23,197			(13,838)		3,351		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	518,542	.5815	8,293			321		12,988			(6,220)		526		0001
Purchased Call/S&P 500 INDEX/SPXI00JJ5P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	11/28/2025	1	243,332	.6032	6,160			995		5,947			(4,658)		489		0001
Purchased Call/S&P 500 INDEX/SPX815WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	1,226,960	.5828	28,928			2,164		48,967			(21,756)		1,699		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	656,639	.6051	14,152			2,932		16,111			(10,614)		1,498		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	215,545	.5815	6,637			257		9,689			(4,978)		218		0001
Purchased Call/S&P 500 INDEX/SPXA218S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,082,000	5859.85	25,102			899		39,503			(18,775)		1,060		0001
Purchased Call/S&P 500 INDEX/SPXA21GSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,786,000	5970.84	22,682			5,419		34,376			(17,012)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXD1795K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,285,000	6352.37	16,962			2,944		5			(12,687)		2,690		0001
Purchased Call/S&P 500 INDEX/SPX815VS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	1,362,000	5709.54	31,735			87		54,442			(23,736)		504		0001
Purchased Call/S&P 500 INDEX/SPXA217ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2024	10/03/2025	1	1,489,000	5984.94	23,377			130		9,945			(17,485)		675		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/25/2025	1	1,440,723	.6003	33,240			5,107		42,145			(24,999)		2,822		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,579,000	5969.34	20,053			2,841		30,655			(15,040)		2,980		0001
Purchased Call/S&P 500 INDEX/SPXA217SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,055,000	5708.75	24,687					42,186			(18,465)		276		0001
Purchased Call/S&P 500 INDEX/SPXA21BSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	2,672,000	5870.62	33,934			4,148		53,030			(25,451)		4,691		0001
Purchased Call/S&P 500 INDEX/SPXM139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	1,174,000	5751.07	15,027			207		23,459			(11,178)		753		0001
Purchased Call/S&P 500 INDEX/SPXC053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	1,219,000	6286.74	16,457			2,493		16			(12,309)		2,387		0001
Purchased Call/S&P 500 INDEX/SPXA218SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/10/2025	1	2,853,000	5815.03	36,233			908		56,956			(27,175)		2,361		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2024	12/17/2025	1	1,165,000	6050.61	27,378			5,807		30,408			(20,477)		2,693		0001
Purchased Call/S&P 500 INDEX/SPXA21BSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/19/2025	1	1,606,790	.5907	19,513			2,641		31,719			(14,635)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXM13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,249,000	5930.85	15,987			3,508		24,195			(11,990)		2,924		0001
Purchased Call/S&P 500 INDEX/SPXD1755E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	1,216,000	6098.53	17,632			1,126		4,655			(13,224)		1,559		0001
Purchased Call/S&P 500 INDEX/SPXA218SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,252,000	5751.13	16,026			309		25,011			(11,986)		927		0001
Purchased Call/S&P 500 INDEX/SPXM13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,022,000	6295.32	13,490			1,491		1			(10,035)		1,713		0001
Purchased Call/S&P 500 INDEX/SPXI00JJ4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	1,280,000	6032.38	16,256			2,732		22,647			(12,092)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXM13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/17/2025	1	1,150,378	.6357	10,944			2,347		34			(8,231)		2,659		0001
Purchased Call/S&P 500 INDEX/SPXM13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	2,068,000	5728.8	26,057			2,171		41,191			(19,543)		3,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,049,000	5969.34	13,322			1,887		20,179			(9,992)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,180,955	5916.98	27,162			3,666		43,003			(20,316)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXA219ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	2,718,000	5808.12	34,790			2,223		54,172			(26,093)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXM13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,035,588	5785	12,641			317		19,301			(9,481)		857		0001
Purchased Call/S&P 500 INDEX/SPXM13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/02/2025	1	1,415,247	6048	18,041			3,099		24,489			(13,568)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,150,110	5990	14,592			1,693		21,379			(10,944)		1,974		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/24/2025	1	999,000	5969.34	11,588			1,724		17,641			(8,620)		1,939		0001
Purchased Call/S&P 500 INDEX/SPXA219SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/17/2025	1	2,372,000	5864.67	30,124			1,339		47,271			(22,593)		2,560		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	1,429,000	6069.05	21,864			547		1			(16,353)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXM13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,359,000	6164.15	19,977			2,587		2,005			(14,860)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXA21ASO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/03/2025	1	1,224,338	5721	30,277			2,768		48,782			(22,770)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXA21BSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,134,819	5941	14,934			2,116		21,955			(11,201)		2,142		0001
Purchased Call/S&P 500 INDEX/SPXM13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,787,000	5995.54	35,116			3,619		51,646			(26,337)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXI100DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/23/2024	10/21/2025	1	1,353,317	5859	28,693			1,590		44,455			(21,579)		1,623		0001
Purchased Call/S&P 500 INDEX/SPXA217SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,090,000	5751.07	25,724			354		43,541			(19,135)		699		0001
Purchased Call/S&P 500 INDEX/SPXM13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,265,000	6051.09	16,066			3,319		22,671			(11,951)		2,886		0001
Purchased Call/S&P 500 INDEX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,024,595	5992	23,737			2,754		22,485			(17,802)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXM13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,669,000	6051.09	21,196			4,239		29,477			(15,897)		3,732		0001
Purchased Call/S&P 500 INDEX/SPXA21BSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/17/2025	1	1,205,657	5881	28,967			3,771		47,058			(21,785)		2,186		0001
Purchased Call/S&P 500 INDEX/SPXM13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/18/2025	1	1,256,235	5870	17,437			3,788		24,544			(13,114)		2,922		0001
Purchased Call/S&P 500 INDEX/SPXI100KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/06/2024	12/05/2025	1	2,309,000	6090.27	29,555			5,336		19,710			(22,166)		4,909		0001
Purchased Call/S&P 500 INDEX/SPXM13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025	1	1,024,174	5852	11,631			675		19,533			(8,723)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXD1745K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	1,716,000	6133.54	24,882			1,103		3			(18,610)		1,852		0001
Purchased Call/S&P 500 INDEX/SPXM13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,346,746	5830	16,526			1,278		25,775			(12,394)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXM13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,357,000	6015.24	21,034			1,912		21,318			(15,646)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXM130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,076,000	6074.08	11,298			2,365		15,130			(8,450)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXM13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	1,208,019	6040	15,470			2,991		18,923			(11,603)		2,664		0001
Purchased Call/S&P 500 INDEX/SPXM139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,259,687	5700	17,791			99		26,940			(13,343)		571		0001
Purchased Call/S&P 500 INDEX/SPXI100JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/03/2024	12/01/2025	1	1,253,465	6039	29,524			4,989		27,596			(22,204)		2,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,434,000	5930.85	18,355			4,028		27,557			(13,766)		3,357		0001
Purchased Call/S&P 500 INDEX/SPXM139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,010,000	5751.07	25,728			143		40,167			(19,296)		911		0001
Purchased Call/S&P 500 INDEX/SPXM139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/01/2025	1	1,427,260	5709	15,960					25,491			(12,003)		373		0001
Purchased Call/S&P 500 INDEX/SPXM13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,110,000	5728.8	13,986			1,271		22,102			(10,404)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXM13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,782,000	6032.38	22,810			3,675		32,788			(17,107)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXA21GSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	1,904,000	5970.84	24,181			5,929		36,598			(17,987)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,613,000	5859.85	20,324			728		32,181			(15,201)		1,580		0001
Purchased Call/S&P 500 INDEX/SPXM13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,000,000	6118.39	15,300			4,250		20,988			(11,055)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXA21JS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,837,000	5827.04	35,463			9,851		55,451			(25,623)		7,462		0001
Purchased Call/S&P 500 INDEX/SPXN134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	1,002,000	5895.29	18,637			8,215		46,164			(10,416)		3,327		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	1,055,065	6067.7	24,161			7,921		33,726			(16,218)		3,025		0001
Purchased Call/S&P 500 INDEX/SPXN133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	2,110,000	5770.2	25,953			11,246		40,412			(14,759)		6,919		0001
Purchased Call/S&P 500 INDEX/SPX9154S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/18/2026	1	1,147,095	6134	13,980			5,452		18,369			(8,550)		3,565		0001
Purchased Call/S&P 500 INDEX/SPX9153S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/11/2026	1	1,116,463	6068	13,669			5,022		19,107			(8,637)		3,382		0001
Purchased Call/S&P 500 INDEX/SPXI100XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/10/2026	1	1,069,272	5598	24,635			10,919		41,252			(13,709)		3,551		0001
Purchased Call/S&P 500 INDEX/SPXN132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	1,291,883	5899	15,553			6,437		24,791			(9,144)		4,141		0001
Purchased Call/S&P 500 INDEX/SPXN134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	1,615,000	5638.94	19,380			8,775		31,306			(10,648)		5,413		0001
Purchased Call/S&P 500 INDEX/SPXM13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,876,000	6040.53	23,638			7,945		34,332			(15,715)		5,423		0001
Purchased Call/S&P 500 INDEX/SPX9155S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	1,079,744	5965	24,893			10,108		39,395			(14,772)		3,438		0001
Purchased Call/S&P 500 INDEX/SPX815ZS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/15/2025	01/13/2026	1	1,471,535	5839	38,581			11,115		56,897			(27,421)		3,946		0001
Purchased Call/S&P 500 INDEX/SPXC059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/23/2026	1	2,272,000	6406.3	29,536			9,353		1,915			(20,205)		6,376		0001
Purchased Call/S&P 500 INDEX/SPX815ZS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	1,090,850	6049.24	24,980			7,707		31,889			(17,247)		3,035		0001
Purchased Call/S&P 500 INDEX/SPX9155SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	1,071,000	5778.15	13,495			5,725		20,622			(7,764)		3,490		0001
Purchased Call/S&P 500 INDEX/SPXA21KSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,931,000	5996.66	24,524			7,309		36,294			(17,247)		5,252		0001
Purchased Call/S&P 500 INDEX/SPX9151SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/05/2025	02/04/2026	1	1,318,226	6019	31,987			11,134		43,043			(20,827)		3,888		0001
Purchased Call/S&P 500 INDEX/SPXN134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,130,000	5638.94	14,464			6,614		23,523			(7,882)		3,822		0001
Purchased Call/S&P 500 INDEX/SPX9151SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,481,753	6073	18,256			6,491		24,670			(11,786)		4,404		0001
Purchased Call/S&P 500 INDEX/SPXN136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,843,000	5667.56	22,116			10,444		35,501			(11,726)		6,307		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9153S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	1,360,000	6114.63		18,224		6,978		24,315			(11,291)		4,211		0001
Purchased Call/S&P 500 INDEX/SPXN133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2025	03/05/2026	1	1,091,000	5842.63		13,638		5,823		20,704			(7,809)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,160,000	5942.47		14,732		3,896		22,036			(10,838)		2,990		0001
Purchased Call/S&P 500 INDEX/SPX9157S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/18/2026	1	1,292,304	.5643		29,777		13,935		49,939			(15,914)		4,397		0001
Purchased Call/S&P 500 INDEX/SPX9153S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	1,037,947	.6063		24,942		9,266		31,971			(15,735)		3,144		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,997,000	6025.99		37,463		13,320		52,635			(24,186)		8,909		0001
Purchased Call/S&P 500 INDEX/SPX9153S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	1,551,000	6114.63		19,388		7,291		26,070			(12,144)		4,734		0001
Purchased Call/S&P 500 INDEX/SPX9154SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,457,000	6013.13		32,432		12,793		46,838			(19,691)		7,689		0001
Purchased Call/S&P 500 INDEX/SPXA21KSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	1,277,000	5996.66		16,218		4,834		23,953			(11,406)		3,473		0001
Purchased Call/S&P 500 INDEX/SPX9154S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	975,287	.6137		21,336		8,357		26,949			(13,012)		3,042		0001
Purchased Call/S&P 500 INDEX/SPXM13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	1,550,000	6296.49		20,615		6,144		7,216			(14,498)		4,216		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,155,000	6420.36		15,362		5,882		3,196			(9,517)		3,577		0001
Purchased Call/S&P 500 INDEX/SPX815ZS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,772,000	6101.24		34,927		11,258		47,626			(23,697)		7,881		0001
Purchased Call/S&P 500 INDEX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,218,000	6294.3		17,296		5,956		9,834			(11,325)		3,578		0001
Purchased Call/S&P 500 INDEX/SPXM133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,320,000	5942.47		29,464		7,612		44,466			(21,855)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXN138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,569,000	5580.94		30,828		15,157		49,778			(15,753)		8,970		0001
Purchased Call/S&P 500 INDEX/SPXN133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2025	03/03/2026	1	1,006,341	.6143		16,457		6,956		36,580			(9,494)		3,268		0001
Purchased Call/S&P 500 INDEX/SPXN132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,127,000	5954.5		27,226		11,268		40,886			(16,006)		6,818		0001
Purchased Call/S&P 500 INDEX/SPXN136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	1,029,213	.5655		12,733		5,977		20,222			(6,786)		3,512		0001
Purchased Call/S&P 500 INDEX/SPX9158S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2025	03/31/2026	1	409,102	.5612		11,694		5,847		21,220			(5,847)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXA21WSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,358,000	5967.84		16,839		12,247		24,063			(4,680)		5,786		0001
Purchased Call/S&P 500 INDEX/SPX915AS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	1,246,000	6000.36		15,575		10,727		22,527			(4,923)		5,166		0001
Purchased Call/S&P 500 INDEX/SPXA21WSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	2,082,000	5967.84		26,441		19,150		37,803			(7,430)		8,803		0001
Purchased Call/S&P 500 INDEX/SPXD170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	1,219,003	.6035		14,390		10,153		21,462			(4,309)		5,094		0001
Purchased Call/S&P 500 INDEX/SPX915BS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,214,105	.5951		16,153		11,083		22,380			(5,148)		5,004		0001
Purchased Call/S&P 500 INDEX/SPXD17PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	1,383,000	6268.89		22,405		15,122		54,431			(7,305)		5,677		0001
Purchased Call/S&P 500 INDEX/SPXJ008SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,425,000	5802.82		17,670		11,468		26,622			(6,311)		5,705		0001
Purchased Call/S&P 500 INDEX/SPXJ008S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,126,004	.5958		12,688		8,083		20,655			(4,614)		4,479		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,677,000	5976.97		21,130		14,909		30,483			(6,327)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/22/2026	1	1,066,000	6092.96		18,868		12,246		46,254			(6,739)		4,268		0001
Purchased Call/S&P 500 INDEX/SPXJ000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	1,007,000	5074.08		11,782		6,069		19,706			(5,746)		3,614		0001
Purchased Call/S&P 500 INDEX/SPXJ004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/30/2026	1	369,389	.5569		11,860		6,951		19,677			(4,952)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXA21U$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/21/2026	1	1,425,834	.5844		16,646		10,787		25,600			(5,961)		5,696		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	1,282,000	6256.3		20,384		12,797		50,656			(7,672)		5,055		0001
Purchased Call/S&P 500 INDEX/SPX915AS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/29/2025	05/28/2026	1	1,179,663	.5898		27,464		18,233		43,253			(9,356)		4,783		0001
Purchased Call/S&P 500 INDEX/SPXJ003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2025	04/24/2026	1	1,490,000	5525.21		17,582		10,012		28,611			(7,632)		5,597		0001
Purchased Call/S&P 500 INDEX/SPXN13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,947,000	5980.87		24,727		17,858		35,289			(7,045)		8,232		0001
Purchased Call/S&P 500 INDEX/SPXJ002S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/16/2026	1	1,066,000	5275.7		12,472		6,769		20,739			(5,706)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXJ006S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2025	05/11/2026	1	1,227,000	5659.91		14,847		9,080		23,277			(5,825)		4,795		0001
Purchased Call/S&P 500 INDEX/SPX915ASN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/06/2025	06/05/2026	1	1,696,000	6000.36		21,200		14,546		30,707			(6,756)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXJ001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/11/2025	04/13/2026	1	2,446,000	5363.36		29,352		15,687		47,486			(13,756)		8,939		0001
Purchased Call/S&P 500 INDEX/SPXJ008SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,307,000	5802.82		15,815		10,264		23,809			(5,648)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXD17TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,164,000	6396.77		17,809		13,099		41,987			(4,733)		4,987		0001
Purchased Call/S&P 500 INDEX/SPX915BS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	06/11/2025	06/10/2026	1	1,005,825	.6023		12,239		8,520		17,726			(3,732)		4,187		0001
Purchased Call/S&P 500 INDEX/SPXJ000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	1,947,000	5074.08		22,780		11,612		38,119			(11,233)		6,912		0001
Purchased Call/S&P 500 INDEX/SPXJ004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	05/01/2026	1	1,039,000	5604.14		12,884		7,566		20,317			(5,365)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,488,137	.5400		30,977		16,772		60,732			(14,212)		5,466		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,101,000	5659.91		25,842		15,721		41,082			(10,223)		8,156		0001
Purchased Call/S&P 500 INDEX/SPX915BS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/17/2025	04/17/2026	1	1,225,000	5546.84		23,888		13,102		58,977			(10,864)		4,523		0001
Purchased Call/S&P 500 INDEX/SPXJ005SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/07/2025	05/05/2026	1	1,182,218	.5630		26,529		15,873		44,787			(10,670)		4,558		0001
Purchased Call/S&P 500 INDEX/SPXJ005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/01/2026	1	1,615,000	5686.67		19,703		11,603		30,630			(8,173)		6,169		0001
Purchased Call/S&P 500 INDEX/SPXJ005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2025	05/04/2026	1	1,106,000	5686.67		13,493		7,992		20,986			(5,552)		4,254		0001
Purchased Call/S&P 500 INDEX/SPXJ007SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,179,012	.5866		27,509		17,022		43,497			(10,505)		4,628		0001
Purchased Call/S&P 500 INDEX/SPX915BSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	04/25/2025	04/24/2026	1	1,181,000	5801.47		21,730		12,374		55,300			(9,432)		4,436		0001
Purchased Call/S&P 500 INDEX/SPXJ007SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/13/2026	1	1,003,133	.5866		13,128		8,123		19,434			(5,013)		3,938		0001
Purchased Call/S&P 500 INDEX/SPXJ008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/19/2026	1	1,667,085	.5954		34,471		21,962		60,599			(12,535)		6,631		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9159SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	1,302,500	.5911		29,371		18,439		44,954			(11,055)		5,136		0001
Purchased Call/S&P 500 INDEX/SPX915BS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/12/2025	06/11/2026	1	1,042,836	.6028		24,403		17,150		36,811			(7,375)		4,350		0001
Purchased Call/S&P 500 INDEX/SPXJ002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	1,101,683	.5400		12,254		6,635		22,334			(5,622)		4,047		0001
Purchased Call/S&P 500 INDEX/SPXJ007SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2025	05/14/2026	1	1,173,939	.5899		15,102		9,465		21,599			(5,700)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXJ008SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2025	05/22/2026	1	1,440,000	5802.82		17,856		11,589		26,888			(6,377)		5,765		0001
Purchased Call/S&P 500 INDEX/SPXJ009SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/04/2025	06/02/2026	1	1,398,440	.5951		17,940		12,126		25,568			(5,832)		5,729		0001
Purchased Call/S&P 500 INDEX/SPXJ006S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2025	05/08/2026	1	1,568,000	5942.91		28,694		17,456		71,389			(11,352)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXJ003S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/20/2026	1	1,526,700	.5283		14,693		8,158		29,469			(6,539)		5,679		0001
Purchased Call/S&P 500 INDEX/SPXN13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,006,642	.5624		11,712		7,021		18,676			(4,698)		3,890		0001
Purchased Call/S&P 500 INDEX/SPXA21PSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/01/2026	1	1,214,323	.5648		20,748		10,518		46,878			(10,288)		4,299		0001
Purchased Call/S&P 500 INDEX/SPXJ007SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2025	05/15/2026	1	2,987,000	5958.38		37,039		23,252		54,891			(13,940)		11,778		0001
Purchased Call/S&P 500 INDEX/SPXJ004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2025	04/28/2026	1	1,224,492	.5541		29,915		17,464		46,706			(12,561)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXN13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,102,198	.5567		13,452		7,884		20,379			(5,617)		4,200		0001
Purchased Call/S&P 500 INDEX/SPXN130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,111,000	6173.07		13,999		10,451		19,196			(3,624)		4,795		0001
Purchased Call/S&P 500 INDEX/SPXJ002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2025	04/17/2026	1	2,316,000	5282.7		27,329		14,989		45,011			(12,429)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXN13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	1,867,000	5911.69		22,777		15,185		33,605			(7,697)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXN130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2025	06/25/2026	1	1,382,922	.6092		18,301		13,573		24,461			(4,827)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXN13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	1,256,000	5525.21		14,821		8,492		24,231			(6,381)		4,752		0001
Purchased Call/S&P 500 INDEX/SPXN130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,234,000	6173.07		15,548		11,575		21,352			(4,058)		5,297		0001
Purchased Call/S&P 500 INDEX/SPXN13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	1,555,000	6449.8		19,749		17,390		23,557			(2,496)		7,257		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/03/2025	07/01/2026	1	1,062,307	.6212		26,401		20,132		35,048			(6,473)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX915CSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2025	08/06/2026	1	1,391,885	.6327		31,869		27,354		41,852			(4,728)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/01/2025	07/31/2026	1	1,711,635	.6339		24,060		20,250		35,449			(3,966)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXB211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	09/16/2026	1	1,004,000	6606.76		12,751		12,294		13,140			(489)		4,923		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/03/2025	07/02/2026	1	1,553,211	.6213		19,925		15,207		25,150			(4,872)		6,741		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/02/2025	08/31/2026	1	1,137,006	.6460		35,174		32,543		50,335			(2,713)		5,446		0001
Purchased Call/S&P 500 INDEX/SPXN13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/14/2026	1	1,282,540	.6256		16,306		12,918		21,287			(3,414)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXE170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	1,436,899	.6622		34,164		33,405		35,277			(1,032)		7,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915ES0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/02/2025	08/31/2026	1	1,285,592	.6460		24,839		22,981		31,406			(1,916)		6,158		0001
Purchased Call/S&P 500 INDEX/SPX0134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,645,000	6664.36		21,056		20,588		21,128			(636)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXB212S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/22/2026	1	1,295,591	.6678		15,974		15,753		16,367			(264)		6,407		0001
Purchased Call/S&P 500 INDEX/SPXN13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,808,000	6296.79		22,962		18,470		29,691			(4,630)		8,099		0001
Purchased Call/S&P 500 INDEX/SPX0137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,505,000	6643.7		31,814		31,726		32,828			(347)		12,491		0001
Purchased Call/S&P 500 INDEX/SPX915C85	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2026	1	1,809,000	6259.75		22,793		17,896		29,699			(5,031)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXD052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	1,202,000	6761.29		16,347		14,771		27,928			(1,612)		5,706		0001
Purchased Call/S&P 500 INDEX/SPX915ESE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2025	08/25/2026	1	1,064,440	.6451		25,321		23,006		29,386			(2,372)		5,053		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	698,561	.6205		10,168		7,640		13,924			(2,542)		3,021		0001
Purchased Call/S&P 500 INDEX/SPXN13Y5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,558,000	6772.29		21,345		18,816		34,438			(2,675)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXA21Y5J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2026	1	1,255,378	.6277		16,106		12,921		20,493			(3,283)		5,585		0001
Purchased Call/S&P 500 INDEX/SPXA21Y5D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/09/2026	1	1,047,222	.6271		13,497		10,564		17,699			(3,012)		4,602		0001
Purchased Call/S&P 500 INDEX/SPX915EST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/05/2025	09/04/2026	1	1,402,000	6481.5		17,946		16,849		19,803			(1,233)		6,756		0001
Purchased Call/S&P 500 INDEX/SPX0132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/10/2026	1	1,735,047	.6523		23,065		22,101		24,516			(1,144)		8,434		0001
Purchased Call/S&P 500 INDEX/SPX915GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/24/2026	1	1,198,468	.6621		28,075		27,997		28,389			(309)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXE17D5H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2026	1	1,029,834	.6932		15,942		15,586		17,031			(483)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXN13II5I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,250,000	6708.92		17,250		14,874		30,930			(2,491)		5,797		0001
Purchased Call/S&P 500 INDEX/SPX915CSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/21/2026	1	1,002,875	.6307		24,516		19,898		30,891			(4,660)		4,500		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/22/2025	08/24/2026	1	1,798,000	6466.91		23,014		20,732		25,859			(2,446)		8,522		0001
Purchased Call/S&P 500 INDEX/SPX915CSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2025	07/31/2026	1	1,218,000	6238.01		15,590		13,122		19,876			(2,570)		5,558		0001
Purchased Call/S&P 500 INDEX/SPXB210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2026	1	1,068,510	.6476		13,340		12,297		15,663			(1,176)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXN13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,104,000	6238.01		14,131		11,912		18,385			(2,310)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS8	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/01/2025	07/31/2026	1	1,185,466	.6339		31,001		26,092		52,173			(5,110)		5,409		0001
Purchased Call/S&P 500 INDEX/SPX915ESJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,119,000	6495.15		14,323		13,495		15,633			(863)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX0134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,102,000	6664.36		14,106		13,795		14,156			(423)		5,442		0001
Purchased Call/S&P 500 INDEX/SPX0137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	1,268,000	6661.21		16,104		16,104		17,195			(44)		6,331		0001
Purchased Call/S&P 500 INDEX/SPX0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,290,000	6460.26		16,383		15,105		19,360			(1,440)		6,152		0001
Purchased Call/S&P 500 INDEX/SPXN132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	1,195,320	.6426		14,562		12,953		18,010			(1,640)		5,622		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	1,547,000	6229.98		19,338		14,863		25,853			(4,503)		6,775		0001
Purchased Call/S&P 500 INDEX/SPX915ES4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2025	08/19/2026	1	1,085,209	.6421		24,551		21,838		30,826			(2,765)		5,104		0001
Purchased Call/S&P 500 INDEX/SPX915FSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,415,670	.6615		21,772		20,990		21,801			(837)		6,931		0001
Purchased Call/S&P 500 INDEX/SPXN13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,421,000	6389.45		18,047		15,561		22,231			(2,606)		6,590		0001
Purchased Call/S&P 500 INDEX/SPX915CS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/16/2025	07/15/2026	1	1,537,162	.6249		32,278		25,590		42,801			(6,739)		6,827		0001
Purchased Call/S&P 500 INDEX/SPXO130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,270,000	6460.26		16,129		14,881		19,057			(1,406)		6,083		0001
Purchased Call/S&P 500 INDEXE17488	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	1,654,000	6549.91		25,637		21,611		51,076			(4,191)		7,585		0001
Purchased Call/S&P 500 INDEX/SPX915BSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	283,500	.6205		7,380		5,545		10,852			(1,845)		1,226		0001
Purchased Call/S&P 500 INDEX/SPXB210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,027,243	.6380		14,050		12,645		15,497			(1,505)		4,847		0001
Purchased Call/S&P 500 INDEX/SPXN13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,733,000	6388.64		22,182		18,271		27,238			(4,050)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXO136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,591,000	6934.96		23,388		23,258		27,591			(320)		7,900		0001
Purchased Call/S&P 500 INDEX/SPXN13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2026	1	1,056,000	6449.8		13,411		11,823		15,981			(1,681)		4,952		0001
Purchased Call/S&P 500 INDEX/SPXN13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	1,517,000	6279.35		19,266		14,755		25,154			(4,659)		6,631		0001
Purchased Call/S&P 500 INDEX/SPXN13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,176,850	.6361		15,553		12,788		18,880			(2,863)		5,308		0001
Purchased Call/S&P 500 INDEX/SPXO132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,033,000	6584.29		25,819		24,752		27,991			(1,266)		9,940		0001
Purchased Call/S&P 500 INDEX/SPXB056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2023	10/21/2025	1	1,039,143	.4224	39,525			1,087		67,435			(14,801)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXB057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	1	1,349,637	.4285	49,581			1,100		89,209			(18,721)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXB059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	1,553,000	4415.24	67,090			3,691		113,309			(25,055)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXB05A5I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	1,782,000	4514.02	79,121			5,115		133,315			(29,549)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXB05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2023	11/14/2025	1	1,075,909	.4502	51,655			3,152		85,754			(19,478)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXB05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,736,000	4559.34	75,169			5,679		125,277			(28,034)		3,400		0001
Purchased Call/S&P 500 INDEX/SPXB05BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2023	11/21/2025	1	2,082,073	.4546	103,215			7,281		173,540			(38,866)		3,929		0001
Purchased Call/S&P 500 INDEX/SPXB05CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,753,000	4604.37	74,152			7,120		123,378			(27,617)		3,866		0001
Purchased Call/S&P 500 INDEX/SPXB05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	1,259,296	.4613	66,470			6,574		108,418			(24,858)		2,816		0001
Purchased Call/S&P 500 INDEX/SPXB05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	1,734,000	4754.63	73,175			8,443		121,347			(27,253)		4,184		0001
Purchased Call/S&P 500 INDEX/SPXB05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2024	12/26/2025	1	1,771,956	.4776	80,978			9,646		138,854			(30,535)		4,325		0001
Purchased Call/S&P 500 INDEX/SPXB05GSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	1,998,769	.4770	92,038			12,712		153,334			(34,467)		5,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	1,036,000	4868.55	38,746			6,067		62,636			(14,490)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXB05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,600,000	4958.61	110,500			19,099		180,905			(41,155)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/12/2026	1	1,149,867	5021	53,847			9,911		92,744			(20,137)		3,497		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	16,659	5234.18	1,151			270		1,955			(432)		57		0001
Purchased Call/S&P 500 INDEX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/24/2025	1	1,162,000	4186.77	53,336			1,685		93,169			(19,946)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXC17QS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2024	01/30/2026	1	1,761,988	4922	89,024			14,797		153,918			(33,292)		5,093		0001
Purchased Call/S&P 500 INDEX/SPXC17TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/13/2026	1	1,575,499	5166	77,232			17,436		124,582			(29,122)		5,280		0001
Purchased Call/S&P 500 INDEX/SPXG00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/05/2023	10/03/2025	1	1,548,151	4265	55,060			152		95,392			(20,619)		702		0001
Purchased Call/S&P 500 INDEX/SPXG00ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	10/10/2025	1	1,453,780	4353	64,816			801		112,366			(24,239)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXG00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/13/2023	10/14/2025	1	1,175,000	4327.78	39,128			699		66,254			(14,593)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXG00GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	1	1,211,172	4372	45,691			570		77,130			(17,229)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXG00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/03/2023	11/03/2025	1	1,792,000	4358.34	77,773			3,530		135,447			(29,045)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXG00JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,151,015	4201	56,058			2,326		90,232			(21,109)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXG00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,622,223	4373	73,465			3,760		121,989			(27,664)		2,617		0001
Purchased Call/S&P 500 INDEX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	1	1,042,637	4553	47,412			3,793		80,108			(17,755)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXG00RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/05/2025	1	1,510,578	4564	74,306			6,662		124,643			(27,827)		3,212		0001
Purchased Call/S&P 500 INDEX/SPXH002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,923,000	5026.61	78,266			14,191		126,592			(29,189)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXH002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/06/2026	1	1,887,596	4980	84,070			14,863		134,858			(31,526)		5,611		0001
Purchased Call/S&P 500 INDEX/SPXH007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,003,071	5092	46,478			10,001		72,598			(17,405)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	1	1,926,000	4229.45	80,122			220		138,559			(29,922)		873		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2023	10/02/2025	1	2,656,156	4291	92,794			127		164,539			(34,703)		983		0001
Purchased Call/S&P 500 INDEX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	1	2,055,000	4308.5	64,322			531		108,799			(23,989)		1,423		0001
Purchased Call/S&P 500 INDEX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2023	10/17/2025	1	2,479,000	4373.2	113,290			2,486		192,805			(42,310)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	10/28/2025	1	1,244,667	4121	48,308			1,794		82,104			(18,091)		1,724		0001
Purchased Call/S&P 500 INDEX/SPXK131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,645,000	4594.63	112,148			9,692		187,935			(41,769)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXK135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	1	1,299,000	4719.19	54,038			5,708		89,181			(20,126)		3,002		0001
Purchased Call/S&P 500 INDEX/SPXK136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/12/2025	1	1,179,701	4719	58,258			5,810		95,467			(21,967)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXK138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	1	1,100,616	4765	53,264			6,292		89,301			(19,919)		2,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	1	1,390,468	.4729	55,772			7,154		93,525			(20,886)		3,528		0001
Purchased Call/S&P 500 INDEX/SPXX13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/12/2026	1	1,007,000	4783.83	36,353			5,157		59,700			(13,576)		2,688		0001
Purchased Call/S&P 500 INDEX/SPXX13D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/14/2026	1	1,341,000	4783.83	51,763			7,466		85,263			(19,279)		3,613		0001
Purchased Call/S&P 500 INDEX/SPXX13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/16/2026	1	1,655,132	.4756	80,346			11,858		133,884			(30,089)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXX13F$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/22/2026	1	1,545,321	.4844	66,250			10,283		107,822			(24,776)		4,318		0001
Purchased Call/S&P 500 INDEX/SPXX13H$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	1	2,138,000	4890.97	79,534			12,983		127,660			(29,622)		6,129		0001
Purchased Call/S&P 500 INDEX/SPXX13H$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,089,537	.4864	59,188			9,332		97,055			(22,287)		3,058		0001
Purchased Call/S&P 500 INDEX/SPXX13H$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,066,854	.4894	55,989			8,828		92,899			(21,083)		2,994		0001
Purchased Call/S&P 500 INDEX/SPXX13K$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2026	1	1,923,420	.4932	109,235			19,056		181,974			(40,851)		5,695		0001
Purchased Call/S&P 500 INDEX/SPXX13M$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	2,259,000	5005.57	94,878			18,351		152,415			(35,288)		7,045		0001
Purchased Call/S&P 500 INDEX/SPXX13O$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	1,351,000	5088.8	49,312			9,835		77,870			(18,416)		4,272		0001
Purchased Call/S&P 500 INDEX/SPXX13O$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/25/2026	1	1,306,000	5088.8	60,990			12,298		98,304			(22,715)		4,158		0001
Purchased Call/S&P 500 INDEX/SPXX13O$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/13/2026	1	1,482,914	.5010	69,755			13,134		109,358			(26,412)		4,526		0001
Purchased Call/S&P 500 INDEX/SPXX13O$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/20/2026	1	1,065,061	.4977	57,857			11,348		90,434			(21,696)		3,333		0001
Purchased Call/S&P 500 INDEX/SPXX13P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	2,655,000	5078.18	99,563			20,350		157,666			(37,183)		8,510		0001
Purchased Call/S&P 500 INDEX/SPXX13P$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/20/2026	1	1,361,692	.5081	72,837			14,325		120,341			(27,465)		4,262		0001
Purchased Call/S&P 500 INDEX/SPXX13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2026	1	2,456,000	5137.08	94,310			19,821		149,877			(35,173)		7,976		0001
Purchased Call/S&P 500 INDEX/SPXX13Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,160,936	.5092	53,977			11,108		85,681			(20,241)		3,721		0001
Purchased Call/S&P 500 INDEX/SPXX13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	1	1,232,000	5123.69	52,730			11,532		84,653			(19,692)		4,078		0001
Purchased Call/S&P 500 INDEX/SPXX13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/04/2026	1	1,407,950	.5139	63,779			13,642		101,718			(24,116)		4,588		0001
Purchased Call/S&P 500 INDEX/SPXX13T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	1	1,516,000	5117.09	64,278			14,745		102,546			(23,973)		5,143		0001
Purchased Call/S&P 500 INDEX/SPXX13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	1,250,000	5234.18	45,625			10,857		71,599			(17,039)		4,315		0001
Purchased Call/S&P 500 INDEX/SPXX13W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	1	1,041,000	5218.19	45,596			10,961		72,881			(17,052)		3,614		0001
Purchased Call/S&P 500 INDEX/SPXX13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	1,513,000	5254.35	55,678			13,593		86,993			(20,851)		5,283		0001
Purchased Call/S&P 500 INDEX/SPXX13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/20/2026	1	1,380,698	.5230	66,417			15,726		105,269			(25,113)		4,725		0001
Purchased Call/S&P 500 INDEX/SPXH00N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	1,560,226	.5289	76,511			25,257		117,583			(28,692)		6,326		0001
Purchased Call/S&P 500 INDEX/SPXL13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2026	1	1,135,956	.5211	63,876			19,348		101,794			(24,053)		4,410		0001
Purchased Call/S&P 500 INDEX/SPXL132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	1	1,597,000	5022.21	75,538			20,545		121,141			(28,249)		5,896		0001
Purchased Call/S&P 500 INDEX/SPX921US1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	1,571,000	5127.79	73,052			21,391		116,897			(27,394)		6,001		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921PSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,005,743	.5211	49,333			12,469		79,267			(18,500)		3,570		0001
Purchased Call/S&P 500 INDEX/SPXL130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	1	1,454,000	5160.64	67,175			17,624		105,535			(25,122)		5,273		0001
Purchased Call/S&P 500 INDEX/SPXL130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	1	1,600,000	5277.51	60,640			20,269		90,131			(22,647)		6,541		0001
Purchased Call/S&P 500 INDEX/SPXL137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,301,000	5222.68	58,805			17,788		91,672			(22,052)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXL137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	1	1,584,000	5222.68	56,232			17,225		86,090			(20,972)		6,204		0001
Purchased Call/S&P 500 INDEX/SPXL133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	1,635,000	5048.42	77,663			21,960		124,159			(29,083)		6,142		0001
Purchased Call/S&P 500 INDEX/SPXL13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	1	1,777,000	5460.48	76,589			28,616		110,631			(28,564)		7,684		0001
Purchased Call/S&P 500 INDEX/SPXL135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	1,029,000	5127.79	37,559			11,107		58,866			(14,027)		3,958		0001
Purchased Call/S&P 500 INDEX/SPXH00LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	1	1,313,268	.5317	71,684			23,002		112,970			(26,882)		5,246		0001
Purchased Call/S&P 500 INDEX/SPXL13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/05/2026	1	1,080,986	.5351	53,300			18,209		79,812			(20,070)		4,455		0001
Purchased Call/S&P 500 INDEX/SPXL13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	1	1,243,824	.5432	58,523			20,589		84,569			(22,037)		5,198		0001
Purchased Call/S&P 500 INDEX/SPXL131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,909,000	5123.41	71,206			19,001		110,280			(26,593)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXL13A5T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2026	1	1,093,283	.5307	63,730			20,250		99,447			(23,866)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXL13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/11/2026	1	1,485,954	.5384	72,108			25,198		105,568			(27,040)		6,198		0001
Purchased Call/S&P 500 INDEX/SPXL13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	1	1,232,000	5360.79	53,222			18,423		79,158			(19,904)		5,129		0001
Purchased Call/S&P 500 INDEX/SPXL13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	1	1,147,000	5283.4	51,730			17,409		78,000			(19,345)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXL13A5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	1	1,196,354	.5294	53,004			16,568		80,730			(19,959)		4,717		0001
Purchased Call/S&P 500 INDEX/SPXL137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/07/2026	1	1,042,371	.5186	52,947			15,943		83,094			(19,855)		4,037		0001
Purchased Call/S&P 500 INDEX/SPXL13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	1	1,984,000	5346.99	78,963			27,154		116,726			(29,490)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXL13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,491,000	5464.62	62,324			22,632		90,576			(23,276)		6,352		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,420,000	5204.34	90,750			22,970		141,523			(34,078)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXL133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/17/2026	1	1,008,669	.5018	47,257			12,960		74,057			(17,819)		3,724		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2026	1	1,242,990	.5267	61,768			20,901		91,188			(23,131)		5,113		0001
Purchased Call/S&P 500 INDEX/SPXL13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,772,000	5304.72	77,436			24,955		116,148			(29,039)		7,094		0001
Purchased Call/S&P 500 INDEX/SPXL13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	1	1,655,000	5473.23	74,310			26,473		108,867			(27,790)		6,984		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2026	1	1,224,998	.5235	54,632			13,696		86,853			(20,487)		4,337		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	1,639,651	.5207	70,802			18,504		113,148			(26,514)		5,930		0001
Purchased Call/S&P 500 INDEX/SPXH00TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,058,000	5469.3	53,217			19,518		77,676			(19,902)		4,533		0001
Purchased Call/S&P 500 INDEX/SPXL13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,358,948	.5480	72,662			26,130		108,494			(27,286)		5,746		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/02/2024	04/24/2026	1	1,353,161	.5087	66,920			19,107		109,274			(25,304)		5,083		0001
Purchased Call/S&P 500 INDEX/SPXL133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/23/2024	04/10/2026	1	1,098,134	.5131	54,377			14,526		90,260			(20,704)		3,982		0001
Purchased Call/S&P 500 INDEX/SPXL132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/19/2024	04/17/2026	1	1,464,000	4967.23	56,657			15,495		89,917			(21,246)		5,405		0001
Purchased Call/S&P 500 INDEX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/26/2024	04/27/2026	1	1,911,000	5099.96	73,000			20,886		113,629			(27,263)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXL139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/17/2024	05/15/2026	1	2,062,000	5303.27	91,965			28,707		141,061			(34,487)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXL13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/28/2024	06/26/2026	1	1,269,280	.5471	70,646			26,151		104,154			(26,492)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXB05V88	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17	54,145			26,998		73,502			(20,193)		5,517		0001
Purchased Call/S&P 500 INDEX/SPXI00667	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93	85,833			39,733		121,487			(32,099)		8,694		0001
Purchased Call/S&P 500 INDEX/SPXM134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52	75,005			35,442		107,959			(28,050)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXM132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	.5615	63,298			28,891		90,927			(23,737)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXI00554	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61	64,291			28,966		90,087			(23,977)		6,874		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	.5559	69,705			30,818		96,642			(26,393)		6,512		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58	57,968			27,949		80,134			(21,679)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35	78,093			30,418		110,798			(29,285)		8,510		0001
Purchased Call/S&P 500 INDEX/SPXL13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	.5505	44,930			17,935		64,394			(16,849)		5,161		0001
Purchased Call/S&P 500 INDEX/SPXL13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	.5607	62,725			25,107		94,172			(23,652)		4,748		0001
Purchased Call/S&P 500 INDEX/SPXI00593	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	.5616	80,547			36,451		112,015			(30,164)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXM137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	.5725	57,518			28,324		78,344			(21,540)		6,785		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91	47,275			18,313		67,637			(17,680)		4,438		0001
Purchased Call/S&P 500 INDEX/SPXL13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44	45,458			18,858		65,911			(17,000)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16	119,881			51,613		179,156			(44,771)		12,693		0001
Purchased Call/S&P 500 INDEX/SPXM136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55	103,316			50,522		140,984			(38,532)		12,614		0001
Purchased Call/S&P 500 INDEX/SPXL13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1	51,241			20,949		74,950			(19,215)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXL13Z51	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25	103,679			45,716		147,762			(38,667)		10,562		0001
Purchased Call/S&P 500 INDEX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	.5575	63,638			24,597		91,148			(23,832)		4,876		0001
Purchased Call/S&P 500 INDEX/SPXM134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	.5531	48,238			22,551		71,864			(18,164)		5,170		0001
Purchased Call/S&P 500 INDEX/SPXL13Y86	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	.5331	60,191			26,116		85,587			(22,572)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXM133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4	48,048			21,997		66,679			(18,018)		5,508		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	.5209	65,318			28,006		93,806			(24,595)		5,986		0001
Purchased Call/S&P 500 INDEX/SPXM135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02	69,217			33,182		96,650			(25,814)		7,937		0001
Purchased Call/S&P 500 INDEX/SPXL13M$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02	47,584			18,008		68,593			(17,819)		4,366		0001
Purchased Call/S&P 500 INDEX/SPXL130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27	68,206			27,076		98,979			(25,507)		6,320		0001
Purchased Call/S&P 500 INDEX/SPXL13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56	107,723			45,427		161,966			(40,175)		12,038		0001
Purchased Call/S&P 500 INDEX/SPXM135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	.5576	61,326			29,264		85,244			(23,093)		6,161		0001
Purchased Call/S&P 500 INDEX/SPXL130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	.5605	65,899			25,739		92,967			(24,848)		6,120		0001
Purchased Call/S&P 500 INDEX/SPXL13S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22	50,086			20,449		73,603			(18,757)		5,042		0001
Purchased Call/S&P 500 INDEX/SPXL13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41	40,209			16,238		56,734			(15,037)		4,846		0001
Purchased Call/S&P 500 INDEX/SPXL130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	.5560	54,277			20,655		77,209			(20,523)		4,561		0001
Purchased Call/S&P 500 INDEX/SPXM134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42	56,501			26,543		81,308			(21,072)		6,829		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	.5440	56,457			24,540		83,777			(21,142)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXL13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	.5457	81,277			33,651		120,763			(30,437)		7,719		0001
Purchased Call/S&P 500 INDEX/SPXM138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	.5732	74,417			36,900		100,314			(27,906)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37	73,639			42,484		92,431			(27,539)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXM13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34	46,775			26,921		58,289			(17,445)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXC055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16	41,784			25,426		52,410			(15,626)		4,554		0001
Purchased Call/S&P 500 INDEX/SPXA21D$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	.6008	56,819			33,164		69,635			(21,395)		5,397		0001
Purchased Call/S&P 500 INDEX/SPXI00C$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47	66,599			34,907		87,092			(24,941)		7,223		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11	66,721			38,035		87,361			(24,952)		6,006		0001
Purchased Call/S&P 500 INDEX/SPXB05X$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03	42,630			22,107		55,930			(15,899)		5,343		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42	57,455			30,543		75,945			(21,487)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXB05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/09/2026	1	2,010,102	.5776	97,391			50,314		128,382			(36,724)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXC054$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	702,498	.5965	40,923			23,555		50,661			(15,431)		3,750		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54	80,611			44,907		100,490			(30,064)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXA21D$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11	54,567			32,289		65,867			(20,435)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38	27,786			16,259		34,977			(10,363)		2,586		0001
Purchased Call/S&P 500 INDEX/SPXA21A$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	.5721	71,772			39,112		97,417			(27,026)		5,761		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	617,241	5926	30,677			17,132		38,059			(11,488)		3,259		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	6088	83,685			49,656		104,308			(31,512)		7,658		0001
Purchased Call/S&P 500 INDEX/SPXM13OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09	73,907			44,507		89,981			(27,715)		9,360		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	5985	59,034			33,222		75,222			(22,107)		6,366		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07	121,540			61,689		162,203			(45,390)		13,874		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12	89,582			47,884		116,781			(33,593)		9,483		0001
Purchased Call/S&P 500 INDEX/SPXA218S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	5704	91,519			46,265		121,817			(34,320)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04	58,250			35,976		70,721			(21,784)		6,481		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8	48,355			26,436		63,156			(18,034)		6,106		0001
Purchased Call/S&P 500 INDEX/SPXI100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2	46,048			24,416		58,910			(17,221)		6,774		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	5831	57,524			31,261		77,177			(21,542)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXI100EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	5985	67,467			37,419		87,720			(25,405)		5,610		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	1,018,234	5848	46,962			24,649		60,596			(17,611)		5,202		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	5994	72,100			44,900		92,966			(27,187)		6,005		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88	108,265			63,650		132,284			(40,488)		13,338		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04	55,534			30,589		71,099			(20,768)		5,250		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62	101,125			57,230		130,371			(37,715)		10,671		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19	40,819			24,447		49,771			(15,265)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61	77,190			46,866		94,390			(28,867)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91	110,151			65,818		135,013			(41,193)		12,862		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59	63,421			39,332		76,557			(23,783)		7,671		0001
Purchased Call/S&P 500 INDEX/SPXB05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/07/2026	1	1,048,053	5696	38,484			19,830		49,272			(14,551)		5,290		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/28/2024	10/23/2026	1	1,359,703	5813	67,029			35,878		86,641			(25,240)		7,009		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67	52,078			27,436		67,554			(19,449)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27	76,077			45,206		91,492			(28,412)		11,671		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	5915	45,752			25,991		58,759			(17,134)		5,209		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38	43,850			25,559		53,242			(16,444)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85	56,647			34,782		70,107			(21,127)		8,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	1,217,430	5827.04		72,194		46,268		93,470			(26,081)		6,871		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	807,387	.5956		47,838		33,691		60,014			(14,174)		4,786		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	779,264	.6064		52,107		35,891		63,360			(16,391)		4,556		0001
Purchased Call/S&P 500 INDEX/SPXC05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	836,826	.6133		32,963		23,006		39,033			(10,038)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXA21NSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	917,884	.6125		60,901		42,622		78,131			(18,312)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	1,025,371	.5672		43,628		32,147		59,706			(11,598)		6,195		0001
Purchased Call/S&P 500 INDEX/SPXC056S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	617,731	.5961		38,689		24,547		50,061			(14,156)		3,471		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	822,455	.6015		54,215		36,743		65,945			(17,599)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXA21NSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	1,284,000	6013.13		83,332		58,240		102,966			(25,297)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXC059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	1,036,542	6101.24		71,521		47,320		87,573			(24,362)		5,956		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	1,626,309	6114.63		95,627		66,203		115,762			(29,745)		9,565		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	818,126	.6042		53,316		35,666		64,768			(17,772)		4,720		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	232,706	.6103		15,595		10,318		19,116			(5,312)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	921,449	.5705		57,803		43,173		85,641			(14,789)		5,609		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	803,386	5580.94		31,252		23,385		42,529			(7,952)		4,908		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	765,245	.6070		54,036		36,771		67,263			(17,292)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	901,345	5675.29		54,171		39,735		75,112			(14,470)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	1,222,125	5836.22		39,963		25,746		50,099			(14,234)		6,934		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	1,273,414	.5912		58,973		38,164		73,575			(20,992)		7,187		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	2,107,360	5996.66		79,026		51,671		97,008			(27,600)		12,045		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	978,049	.6085		35,267		23,284		41,743			(12,062)		5,602		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	1,218,889	.5959		44,739		31,508		55,063			(13,256)		7,225		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	1,068,710	6025.99		41,252		28,106		49,431			(13,244)		6,235		0001
Purchased Call/S&P 500 INDEX/SPXM13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	972,905	5942.47		34,538		21,871		42,549			(12,739)		5,473		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	870,740	.5981		61,293		39,985		75,387			(21,334)		4,951		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,014,779	5994.57		38,968		26,228		47,270			(12,758)		5,885		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,240,775	6114.63		49,879		34,426		59,283			(15,621)		7,261		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,564,820	5770.2		57,742		41,539		75,144			(16,351)		9,375		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,116,223	5572.07		47,105		34,034		64,504			(13,099)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXM13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/08/2027	1	1,241,000	5827.04		42,939		27,519		53,954			(15,512)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	1,390,309	6013.13		49,217		34,479		59,801			(14,859)		8,225		0001
Purchased Call/S&P 500 INDEX/SPXC05A5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	1,100,000	6040.53		35,200		23,580		42,141			(11,701)		6,346		0001
Purchased Call/S&P 500 INDEX/SPXC05A5F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	950,615	6040.53		55,516		37,265		68,479			(18,379)		5,502		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/10/2027	1	1,159,485	.6071		47,072		32,180		56,250			(14,916)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	980,172	.5672		61,152		45,060		86,607			(16,257)		5,922		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	1,038,179	.5762		64,140		46,131		97,312			(18,048)		6,202		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	834,869	6101.24		32,142		21,266		38,114			(10,949)		4,797		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	959,137	5614.56		51,602		37,213		71,720			(14,420)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXI00YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	608,380	.5601		38,907		28,399		54,836			(10,533)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	904,001	.6048		32,587		21,695		39,061			(10,907)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,344,561	5638.94		47,597		34,717		64,365			(13,005)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXC05BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	1,825,000	6114.63		59,313		40,936		69,979			(18,576)		10,680		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	1,318,660	5776.65		58,680		43,527		76,761			(15,193)		8,027		0001
Purchased Call/S&P 500 INDEX/SPXM133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/28/2026	1	1,003,101	.5971		35,100		22,053		45,007			(13,120)		5,594		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	1,563,914	.6050		62,209		42,217		74,895			(20,139)		9,088		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	1,787,632	5954.5		60,422		42,885		75,082			(17,689)		10,638		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	1,837,008	5667.56		61,356		45,343		82,500			(16,177)		11,162		0001
Purchased Call/S&P 500 INDEX/SPXN133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2027	1	1,160,000	5954.5		69,716		49,510		88,174			(20,381)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXN135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2027	1	1,023,000	5638.94		71,201		51,827		101,203			(19,561)		6,152		0001
Purchased Call/S&P 500 INDEX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	913,023	6141.02		41,634		36,293		48,627			(5,483)		6,012		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	2,207,635	5802.82		89,409		73,892		114,094			(15,900)		14,164		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	595,221	5268.05		22,142		16,950		32,181			(5,255)		3,673		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,215,217	.5363		80,319		61,656		115,620			(18,723)		7,499		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	1,023,054	.5772		51,976		39,145		85,836			(12,976)		6,228		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	1,746,766	5659.91		113,365		91,378		159,325			(22,332)		11,076		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	990,481	.5268		60,539		46,408		87,030			(14,303)		6,112		0001
Purchased Call/S&P 500 INDEX/SPXC05I3U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	823,680	5074.08		27,429		20,788		41,188			(6,716)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXC05U3F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	1,766,222	.6024		115,106		98,118		143,256			(17,369)		11,500		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	823,713	.5598		48,636		36,696		75,266			(12,075)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXC05V3H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	1,048,071	.5978		70,753		60,940		88,936			(10,135)		6,841		0001
Purchased Call/S&P 500 INDEX/SPXC05V3S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	1,113,935	.5973		76,361		65,996		94,641			(10,442)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXJ00C3T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	1,055,853	6092.16		48,358		41,981		57,827			(6,426)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	1,354,425	.6141		91,192		79,604		109,938			(11,900)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXC05OS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	1,459,554	5958.38		59,550		48,574		74,113			(11,160)		9,310		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	2,631,843	5659.91		108,432		87,402		146,268			(21,360)		16,688		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	1,561,519	5363.36		55,122		42,255		77,945			(13,023)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	2,722,968	5967.84		110,553		95,498		135,243			(15,426)		17,873		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	860,309	.5955		50,526		41,384		66,649			(9,187)		5,487		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	1,679,341	5844.61		114,027		93,509		148,328			(20,619)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	1,194,576	.5990		80,618		68,130		101,334			(12,565)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	1,604,812	.5282		63,905		49,675		101,813			(14,280)		9,966		0001
Purchased Call/S&P 500 INDEX/SPXC05RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	2,110,000	5970.37		93,051		77,969		115,345			(15,169)		13,650		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	1,368,001	5686.67		55,267		44,016		73,529			(11,416)		8,622		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	1,854,648	6038.81		76,597		64,918		92,976			(11,752)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	02/20/2026	1	2,950,000	.6100		154,045		81,927		383,628			(72,155)		9,232		0001
Purchased Call/S&P 500 INDEX/SPXA21QS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	1,108,582	.5397		46,533		35,221		77,854			(11,441)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	1,237,664	5911.69		47,031		39,236		58,806			(7,946)		7,967		0001
Purchased Call/S&P 500 INDEX/SPXJ00QS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2027	1	1,323,000	5396.52		73,691		55,700		108,220			(18,195)		8,113		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	1,357,904	.5843		56,896		47,111		69,170			(9,837)		8,690		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	213,123	5916.93		5,882		4,787		7,315			(1,114)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	1,208,169	5525.21		44,219		34,804		60,964			(9,545)		7,575		0001
Purchased Call/S&P 500 INDEX/SPXJ003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/16/2027	1	1,655,506	.5281		91,490		71,116		152,081			(20,443)		10,280		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	28,237	4982.77		2,016		1,534		3,309			(483)		174		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	799,560	.5890		28,421		23,129		35,173			(5,380)		5,087		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	1,307,231	.5617		52,809		42,452		68,951			(10,518)		8,261		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	2,583,571	6173.07		102,051		89,155		118,528			(13,244)		17,065		0001
Purchased Call/S&P 500 INDEX/SPXN13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	975,000	5525.21		58,793		46,206		84,191			(12,760)		6,092		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	1,164,677	.5911		76,274		63,720		96,875			(12,625)		7,497		0001
Purchased Call/S&P 500 INDEX/SPXN13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	1	1,970,000	6000.36		80,967		68,330		97,525			(12,901)		12,755		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,603,858	5976.97		63,834		54,526		78,385			(9,518)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXC050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	1,636,799	.5907		62,985		52,473		79,004			(10,713)		10,537		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	1,142,999	.5582		46,860		37,384		63,484			(9,514)		7,186		0001
Purchased Call/S&P 500 INDEX/SPXN13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	1,327,000	5525.21		52,417		41,195		72,606			(11,376)		8,291		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,674,695	5982.72		70,840		60,803		87,063			(10,189)		10,957		0001
Purchased Call/S&P 500 INDEX/SPXC050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	739,617	.5877		47,163		38,434		59,851			(8,875)		4,706		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	906,056	.5687		51,411		41,001		71,156			(10,452)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	1	1,578,340	5282.7		50,823		39,396		73,974			(11,573)		9,801		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	1,059,954	.6667		34,980		34,740		35,124			(288)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXD055$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	2,092,000	6600.35		90,793		89,296		93,349			(1,617)		14,660		0001
Purchased Call/S&P 500 INDEX/SPXD052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	2,026,000	6449.8		86,915		81,753		94,158			(5,492)		13,847		0001
Purchased Call/S&P 500 INDEX/SPXO133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2027	1	1,585,000	6606.76		49,928		49,036		50,415			(958)		11,100		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	1,584,185	6238.01		76,833		70,817		88,814			(6,298)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	1,109,826	.6461		75,228		70,760		82,560			(4,753)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXD055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/09/2027	1	1,329,699	.6518		42,738		41,851		43,322			(1,058)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXD053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	1,052,078	.6464		70,067		66,768		77,076			(3,387)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,712,609	6449.8		69,018		64,942		73,921			(4,337)		11,739		0001
Purchased Call/S&P 500 INDEX/SPXB211ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,456,000	6664.36		52,853		52,271		53,010			(795)		10,225		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	1,530,037	6466.91		56,764		53,953		60,954			(3,028)		10,534		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	1,356,253	.6432		85,476		80,773		95,375			(4,807)		9,310		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2027	1	1,571,949	.6605		107,148		105,232		110,034			(2,058)		11,001		0001
Purchased Call/S&P 500 INDEX/SPXD054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	1,342,000	6532.04		72,468		70,577		76,463			(1,985)		9,358		0001
Purchased Call/S&P 500 INDEX/SPXN13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/19/2027	1	1,132,000	6296.79		35,771		32,278		40,271			(3,621)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	1,227,736	6238.01		43,953		40,507		50,163			(3,608)		8,323		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	1,157,602	.6253		80,955		72,904		92,149			(8,340)		7,742		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	1,121,270	.6375		75,212		69,186		84,272			(6,302)		7,579		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,175,424	.6361		46,238		42,657		51,959			(3,635)		7,951		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	1,586,778	.6194		65,265		57,592		73,461			(7,979)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	1,175,184	6259.75		45,597		40,685		52,076			(5,073)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	1,022,460	6370.86		41,001		37,509		44,874			(3,538)		6,911		0001
Purchased Call/S&P 500 INDEX/SPXO134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/17/2027	1	1,132,000	6631.96		37,582		37,116		37,738			(619)		7,933		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	992,409	6296.79		42,872		38,668		48,573			(4,358)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXO131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	1,292,162	.6438		48,528		46,988		50,786			(1,731)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	1,254,522	6445.76		46,292		43,240		49,671			(3,107)		8,568		0001
Purchased Call/S&P 500 INDEX/SPXN13W$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	1,104,175	.6309		46,196		42,942		51,553			(3,427)		7,502		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	1,187,856	.6464		47,900		45,180		52,339			(2,779)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	1,131,804	6388.64		43,574		39,738		47,360			(3,994)		7,633		0001
Purchased Call/S&P 500 INDEX/SPXD057$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/24/2027	1	2,296,771	.6637		151,027		151,027		153,071			(208)		15,751		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,491,104	.6250		99,631		89,020		115,182			(10,719)		9,926		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES$	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	07/09/2027	1	1,593,000	6280.46		72,322		64,442		83,183			(8,135)		10,605		0001
Purchased Call/S&P 500 INDEX/SPXD054$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,428,563	.6464		98,374		95,649		104,943			(2,853)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	1,471,819	6389.45		59,756		55,652		65,584			(4,327)		10,037		0001
Purchased Call/S&P 500 INDEX/SPXN13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	1,257,760	6309.62		50,813		45,997		56,504			(4,873)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXD057$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	2,540,000	6643.7		86,106		85,988		87,085			(471)		17,936		0001
Purchased Call/S&P 500 INDEX/SPXN13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,141,000	6388.64		55,681		50,759		61,013			(5,124)		7,677		0001
Purchased Call/S&P 500 INDEX/SPXO131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	1,481,270	6460.26		53,918		51,839		57,386			(2,360)		10,249		0001
Purchased Call/S&P 500 INDEX/SPXD056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/21/2027	1	1,294,509	.6673		85,942		85,349		87,623			(709)		9,097		0001
Purchased Call/S&P 500 INDEX/SPXD053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	1,043,700	.6455		43,926		42,162		46,125			(1,994)		7,196		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,331,234	.6362		55,262		50,377		60,294			(5,086)		8,957		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	1,153,954	6411.37		39,234		37,025		42,454			(2,257)		7,921		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	1,345,629	.6487		46,977		45,676		49,055			(1,363)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXD053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	1,164,000	6465.94		36,899		35,176		39,488			(1,769)		8,031		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	2,146,816	.6257		88,676		79,870		98,778			(9,123)		14,368		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2025	07/19/2027	1	941,212	.6302		62,578		56,700		70,506			(5,947)		6,314		0001
Purchased Call/S&P 500 INDEX/SPXC05XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/16/2027	1	1,064,505	.6299		48,420		43,793		54,426			(4,682)		7,125		0001
Purchased Call/S&P 500 INDEX/SPXN13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	2,237,227	6279.35		100,004		88,263		113,655			(12,209)		14,812		0001
Purchased Call/S&P 500 INDEX/SPXO137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	1	1,117,829	.6614		46,796		46,796		47,366			(65)		7,872		0001
Purchased Call/S&P 500 INDEX/SPXO137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2027	1	1,856,000	6688.46		57,350		57,350		56,714					13,124		0001
Purchased Call/S&P 500 INDEX/SPXN13IIS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	1,141,556	.6238		79,729		73,554		90,289			(6,268)		7,722		0001
Purchased Call/S&P 500 INDEX/SPXO133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	2,017,000	6584.29		73,217		71,706		74,728			(1,803)		14,095		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	1,573,530	.6249		64,373		57,517		72,896			(6,926)		10,475		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	4,912,000	5705.45	243,635			20,247		405,942			(182,226)		7,158		0001
Purchased Call/S&P 500 INDEX/SPXB05XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,117,365	.5780	113,963			2,857		194,013			(85,472)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXA21936	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,901,057	.5815	70,491			2,726		111,446			(52,868)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	971,414	5983.99	8,160			944		11,601			(6,103)		1,667		0001
Purchased Call/S&P 500 INDEX/SPXB05XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,537,315	.5860	98,811			3,548		169,230			(74,108)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXD174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	6,325,265	5864.67	161,927			7,197		250,158			(121,445)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	5,177,108	5859.85	68,856			2,466		102,848			(51,500)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	615,160	5870.62	5,352			654		7,699			(4,014)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	704,115	5712.69	6,619			620		9,675			(4,950)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	7,393,896	5930.85	190,763			41,862		269,804			(143,072)		17,308		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	770,371	5782.76	14,637			1,411		21,785			(10,948)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,987,453	5728.8	82,293			6,858		122,526			(61,720)		7,267		0001
Purchased Call/S&P 500 INDEX/SPXB05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,244,004	.5792	120,045			2,683		207,313			(90,282)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	2,165,945	5797.42	49,384			2,993		74,786			(36,936)		2,719		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	3,733,000	5809.86	229,206			14,603		411,267			(171,434)		4,786		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,945,603	6001.35	25,682			2,901		37,039			(19,209)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2025	1	1,920,360	6034.91	31,686			6,110		43,777			(23,699)		4,235		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,528,000	5797.42	108,662			6,586		168,508			(81,274)		4,428		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	2,399,353	5893.62	45,828			6,060		67,415			(34,277)		4,396		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2025	1	3,188,569	5712.69	42,408			3,972		62,646			(31,719)		4,937		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	2,566,272	5906.94	34,388			8,550		47,105			(25,720)		6,407		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	2,375,996	5824	118,234			8,819		193,594			(88,676)		3,290		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,541,000	5864.67	104,105			4,627		162,678			(78,079)		3,821		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	1,276,060	5996	69,495			7,162		116,372			(52,554)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	557,712	5917.11	4,685			645		6,641			(3,504)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	8,221,739	5881.63	210,477			52,910		299,137			(157,425)		20,639		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,476,641	5824	128,319			9,571		199,491			(96,239)		4,815		0001
Purchased Call/S&P 500 INDEX/SPXB05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,575,000	5864.67	69,783			3,101		108,175			(52,337)		2,779		0001
Purchased Call/S&P 500 INDEX/SPXB05I$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	4,308,000	5751.13	98,222			1,894		150,321			(73,465)		3,189		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,860,596	5867.08	37,956			8,306		54,190			(28,389)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXM13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	464,591	5853.98	4,088			225		5,970			(3,058)		557		0001
Purchased Call/S&P 500 INDEX/SPXB05W$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,834,000	5751.07	120,728			1,663		199,279			(89,806)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	4,475,608	5797	237,907			14,539		401,466			(178,430)		5,617		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	437,356	6086.49	3,718			655		5,015			(2,781)		923		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,089,864	5871	43,649			5,350		67,324			(33,009)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,513,863	5713	81,994			7,701		131,691			(61,495)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	2,118,158	5916.98	45,540			6,147		67,293			(34,062)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,294,000	5728.8	565,075			51,370		1,000,516			(420,342)		14,183		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,629,082	5809.86	72,563			4,623		111,215			(54,273)		3,371		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,019,406	5929.04	34,532			3,425		50,601			(25,828)		3,215		0001
Purchased Call/S&P 500 INDEX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,752,000	5842.47	53,086			2,194		83,247			(39,705)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	934,796	5949.17	8,787			1,071		12,505			(6,572)		1,641		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,893,810	6090.27	65,400			11,808		91,307			(49,050)		6,153		0001
Purchased Call/S&P 500 INDEX/SPXA217SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	3,520,000	5751.07	78,144			434		121,247			(58,608)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,769,196	5998.74	34,338			5,517		47,873			(25,613)		5,567		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	3,594,809	.6001	152,056			17,222		240,968			(114,042)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXC052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,697,000	5870.62	119,477			14,603		190,027			(89,608)		4,735		0001
Purchased Call/S&P 500 INDEX/SPXA21BSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	1,919,000	5949.17	69,852			8,514		106,907			(52,245)		3,369		0001
Purchased Call/S&P 500 INDEX/SPXA217SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	4,112,000	5751.07	64,147			356		98,538			(48,110)		1,864		0001
Purchased Call/S&P 500 INDEX/SPXC052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,517,000	5949.17	220,516			26,877		378,661			(164,934)		6,174		0001
Purchased Call/S&P 500 INDEX/SPXA21ASE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,361,000	5712.69	56,900			5,329		86,682			(42,558)		3,656		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	1,810,887	5983.99	23,904			2,766		34,491			(17,879)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXA219SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	1	1,628,955	.5839	71,840			2,993		118,300			(53,880)		1,705		0001
Purchased Call/S&P 500 INDEX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	1,900,000	5983.99	117,230			13,564		199,403			(87,682)		3,261		0001
Purchased Call/S&P 500 INDEX/SPXA219SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,958,000	5809.86	99,389			6,332		155,381			(74,337)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXA21BSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,540,000	5917.11	64,516			8,887		95,920			(48,254)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXA21CSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,608,605	6032.38	59,215			9,540		84,107			(44,411)		5,244		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	5,631,514	5916.98	143,040			19,308		213,060			(106,986)		10,422		0001
Purchased Call/S&P 500 INDEX/SPXA21DS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	3,813,000	6032.38	114,390			19,223		165,153			(85,091)		7,858		0001
Purchased Call/S&P 500 INDEX/SPXB05WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	1,024,002	.5696	52,678			876		84,051			(39,618)		709		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	2,936,467	5815.26	75,174			2,899		116,583			(56,226)		2,976		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	3,984,616	5859.85	90,052			3,225		138,493			(67,354)		3,902		0001
Purchased Call/S&P 500 INDEX/SPXM13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	2,665,143	6049.88	35,446			6,152		49,099			(26,512)		5,580		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	2,402,000	5948.71	151,326			21,378		255,630			(113,184)		4,533		0001
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/10/2025	1	2,708,936	.5813	120,037			3,009		192,116			(90,776)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXA219SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	4,850,000	5808.12	182,845			11,682		290,034			(137,134)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXA21ASG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,037,000	5712.69	58,258			5,457		89,627			(43,574)		3,154		0001
Purchased Call/S&P 500 INDEX/SPXI100AS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	6,968,000	5751.07	189,530			1,053		295,713			(142,147)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	2,585,628	5870.62	59,211			7,666		87,666			(44,045)		4,688		0001
Purchased Call/S&P 500 INDEX/SPXC055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	4,506,967	.6074	242,241			50,857		373,038			(181,681)		10,350		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	12,890,339	5969.34	171,442			24,288		243,525			(128,581)		24,327		0001
Purchased Call/S&P 500 INDEX/SPXC054$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	8,051,000	6086.49	388,863			68,560		582,792			(290,848)		16,988		0001
Purchased Call/S&P 500 INDEX/SPXI00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	1	2,830,882	.5696	120,363			1,995		189,957			(90,273)		1,960		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	4,863,000	5842.47	124,979			5,164		192,706			(93,478)		5,091		0001
Purchased Call/S&P 500 INDEX/SPXC052$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,256,000	5870.62	272,384			33,291		475,973			(204,288)		7,472		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	4,187,989	5969.34	69,102			9,789		98,642			(51,826)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXC051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,866,420	.6001	102,515			11,611		171,423			(76,886)		3,166		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	274,917	5916.98	2,392			323		3,413			(1,789)		509		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	119,844	5851.2	1,055			61		1,539			(789)		147		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,939,108	6086.49	25,790			4,547		35,414			(19,290)		4,091		0001
Purchased Call/S&P 500 INDEX/SPXI00A$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,556,000	5751.07	79,236			440		125,056			(59,427)		1,159		0001
Purchased Call/S&P 500 INDEX/SPXI00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,441,000	5792.04	124,908			2,753		200,275			(93,425)		2,702		0001
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	3,135,000	5916.98	114,428			15,446		175,891			(85,586)		5,802		0001
Purchased Call/S&P 500 INDEX/SPXM13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	2,993,191	5859.85	52,082			1,865		78,762			(38,954)		2,931		0001
Purchased Call/S&P 500 INDEX/SPXA218$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	1,332,500	5815.26	37,843			1,460		59,496			(28,304)		1,351		0001
Purchased Call/S&P 500 INDEX/SPXA21C$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,765,000	6032.38	112,574			18,137		163,357			(84,430)		7,569		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	192,119	5815.26	1,614			62		2,385			(1,207)		195		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,921,038	6084.19	53,163			10,398		73,705			(39,763)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,520,690	6032.38	26,156			4,395		36,534			(19,457)		3,134		0001
Purchased Call/S&P 500 INDEX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	5,324,080	6090.27	136,296			24,609		191,217			(102,222)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	410,575	5867.08	3,859			845		5,354			(2,887)		961		0001
Purchased Call/S&P 500 INDEX/SPXM13OS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	5,499,891	6051.09	73,149			15,113		100,010			(54,413)		12,548		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,124,313	5853.98	35,688			1,966		53,486			(26,693)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXM13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,139,788	6074.08	28,459			5,958		38,679			(21,286)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXM13OS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	6,606,756	6051.09	168,472			33,694		237,518			(126,354)		14,773		0001
Purchased Call/S&P 500 INDEX/SPXM13OSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,184,076	6050.61	38,877			8,247		53,236			(29,078)		5,048		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,517,038	6051.25	41,531			8,283		56,915			(31,063)		5,628		0001
Purchased Call/S&P 500 INDEX/SPXA219$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,034,810	5853.98	43,748			2,410		66,311			(32,721)		2,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21A$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,969,089	5782.76	71,852			6,928		108,397			(53,741)		4,662		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,141,103	6040.04	11,639			2,701		15,486			(8,706)		2,753		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,066,579	5842.47	68,691			2,838		104,857			(51,377)		3,210		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,692,261	5970.84	63,507			15,171		87,163			(47,630)		9,013		0001
Purchased Call/S&P 500 INDEX/SPXA21E$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,354,000	5867.08	56,496			12,363		81,413			(42,256)		5,510		0001
Purchased Call/S&P 500 INDEX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	3,751,000	5808.12	97,901			6,255		149,521			(73,426)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXI100A$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	5,745,000	5751.07	147,647			820		229,473			(110,735)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXI100E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	1,494,661	5727	55,369			4,627		88,011			(41,871)		2,178		0001
Purchased Call/S&P 500 INDEX/SPXA21A$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,664,000	5728.8	166,038			13,837		262,051			(124,529)		6,796		0001
Purchased Call/S&P 500 INDEX/SPXC055$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	8,372,000	5930.85	416,088			91,308		628,692			(312,066)		19,597		0001
Purchased Call/S&P 500 INDEX/SPXA21C$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,845,000	6032.38	141,449			22,789		201,600			(106,087)		11,750		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	10,457,682	6032.38	140,133			22,577		194,303			(105,100)		21,022		0001
Purchased Call/S&P 500 INDEX/SPXI100A$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,638,574	5709	76,517			213		133,076			(57,388)		606		0001
Purchased Call/S&P 500 INDEX/SPXA21D$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	4,269,000	6047.15	110,994			18,958		157,643			(83,017)		8,868		0001
Purchased Call/S&P 500 INDEX/SPXA21D$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,542,000	6090.27	219,833			39,692		328,216			(164,875)		9,657		0001
Purchased Call/S&P 500 INDEX/SPXA21D$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,055,000	6090.27	107,842			19,471		155,119			(80,881)		6,495		0001
Purchased Call/S&P 500 INDEX/SPXA21H$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	2,828,000	5906.94	136,310			33,889		206,557			(101,952)		7,060		0001
Purchased Call/S&P 500 INDEX/SPXC054$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/26/2025	1	1,703,642	5999	96,872			15,153		148,535			(73,056)		3,366		0001
Purchased Call/S&P 500 INDEX/SPXC055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	4,219,000	5867.08	266,641			58,351		432,113			(199,433)		9,876		0001
Purchased Call/S&P 500 INDEX/SPXD176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	1,553,084	5728.8	46,593			4,236		72,192			(34,659)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXA21A$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	7,820,468	5782.76	200,204			19,303		304,373			(149,742)		12,280		0001
Purchased Call/S&P 500 INDEX/SPXI100E$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	1,821,758	5729	81,952			6,848		134,653			(61,975)		2,655		0001
Purchased Call/S&P 500 INDEX/SPXA21F$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,364,000	5930.85	150,122			32,943		217,121			(112,591)		10,215		0001
Purchased Call/S&P 500 INDEX/SPXI100H$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	1,928,953	5893.62	43,209			5,714		64,178			(32,318)		3,534		0001
Purchased Call/S&P 500 INDEX/SPXA21F$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,309,000	5930.85	204,247			44,821		306,355			(153,185)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXB15I$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,606,000	5808.12	289,270			18,481		491,046			(216,952)		7,188		0001
Purchased Call/S&P 500 INDEX/SPXA21F$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	2,716,329	5931	121,141			26,732		176,440			(91,611)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXA21D$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,432,437	6075	185,021			33,406		278,834			(138,765)		7,298		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,592,000	5970.84	216,742			53,141		321,142			(161,228)		11,401		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	2,497,901	6047.15	42,215			7,210		58,640			(31,574)		5,189		0001
Purchased Call/S&P 500 INDEX/SPXA21FSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,003,000	5930.85	94,742			21,402		141,383			(70,476)		4,776		0001
Purchased Call/S&P 500 INDEX/SPXA21HSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,031,000	5970.84	113,330			27,786		173,776			(84,303)		5,043		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,732,390	5916.98	28,238			3,812		41,203			(21,120)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,356,000	6037.59	165,092			39,329		234,120			(123,480)		10,633		0001
Purchased Call/S&P 500 INDEX/SPX815WSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,128,000	5808.12	95,334			6,828		155,667			(70,916)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXA21GSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,886,000	6037.59	309,772			73,796		478,210			(231,693)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXA21ESW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,499,000	5867.08	114,725			25,106		165,789			(85,808)		10,531		0001
Purchased Call/S&P 500 INDEX/SPX815VSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	2,749,040	.5751	151,101			2,922		258,062			(113,325)		2,035		0001
Purchased Call/S&P 500 INDEX/SPX815VSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	5,553,000	5841.47	302,639			13,413		529,010			(226,357)		5,992		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	114,492	5995.54	9,331			962		13,851			(6,998)		185		0001
Purchased Call/S&P 500 INDEX/SPX815WSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,178,000	5808.12	315,340			20,147		564,874			(236,505)		6,639		0001
Purchased Call/S&P 500 INDEX/SPXA21HSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,641,000	5970.84	99,566			24,411		143,058			(74,064)		6,557		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,386,506	6051.09	12,617			2,523		17,095			(9,463)		3,100		0001
Purchased Call/S&P 500 INDEX/SPXA21CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,661,000	5969.34	60,139			8,520		87,349			(45,104)		5,022		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,107,690	5969.34	43,208			6,121		62,371			(32,406)		3,978		0001
Purchased Call/S&P 500 INDEX/SPXI00FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	2,723,000	5985.38	100,479			11,902		154,330			(75,153)		4,727		0001
Purchased Call/S&P 500 INDEX/SPX815VSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	1,329,162	.5862	61,137			2,732		103,486			(46,362)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	9,598,895	6051.09	127,665			25,533		174,697			(95,749)		21,464		0001
Purchased Call/S&P 500 INDEX/SPXA21FSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,322,000	5930.85	80,392			18,160		113,639			(59,801)		7,921		0001
Purchased Call/S&P 500 INDEX/SPXI00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	2,707,000	5985.38	154,299			18,278		256,504			(115,407)		4,699		0001
Purchased Call/S&P 500 INDEX/SPXA21ASL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,099,000	5782.76	80,392			7,751		126,864			(60,129)		3,296		0001
Purchased Call/S&P 500 INDEX/SPXI00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	2,738,000	5917.11	42,987			5,921		62,348			(32,152)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXI00LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	7,751,000	6050.61	379,799			80,563		562,641			(284,069)		17,915		0001
Purchased Call/S&P 500 INDEX/SPXA21DS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,383,741	6032.38	50,774			8,532		71,354			(37,769)		4,912		0001
Purchased Call/S&P 500 INDEX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,191,000	5930.85	233,595			51,261		347,383			(175,196)		12,151		0001
Purchased Call/S&P 500 INDEX/SPXA21HSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,853,000	5970.84	172,614			42,321		253,759			(128,403)		9,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,218,035	.6038	132,147			31,568		201,353			(99,110)		7,856		0001
Purchased Call/S&P 500 INDEX/SPX815W5H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,276,000	5808.12	179,197			11,449		309,571			(134,398)		4,200		0001
Purchased Call/S&P 500 INDEX/SPXA21GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,676,000	5970.84	88,959			21,251		124,391			(66,719)		8,973		0001
Purchased Call/S&P 500 INDEX/SPXI00ISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	1,409,061	.6022	81,076			12,647		132,562			(60,807)		2,784		0001
Purchased Call/S&P 500 INDEX/SPXA21ESG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	4,198,000	6050.61	92,776			19,680		128,143			(69,391)		9,703		0001
Purchased Call/S&P 500 INDEX/SPX815W5L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	4,693,000	5808.12	229,018			16,404		380,814			(170,360)		6,382		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	5,262,541	5983.99	133,142			15,405		198,874			(99,583)		9,031		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,577,416	5867.08	34,022			7,445		47,877			(25,447)		6,033		0001
Purchased Call/S&P 500 INDEX/SPX815W5N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,852,000	5808.12	167,412			11,991		293,395			(124,533)		3,878		0001
Purchased Call/S&P 500 INDEX/SPX815VSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/21/2025	1	1,959,000	5853.98	79,731			4,393		129,869			(59,635)		2,349		0001
Purchased Call/S&P 500 INDEX/SPX815YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,094,000	6051.09	121,033			24,207		183,893			(90,775)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXA21FSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,391,000	5930.85	116,203			25,500		174,936			(87,152)		5,597		0001
Purchased Call/S&P 500 INDEX/SPX815VSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	6,713,000	5709.54	408,150			1,124		771,461			(305,274)		2,484		0001
Purchased Call/S&P 500 INDEX/SPXA21FSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,156,639	.5974	114,311			26,282		165,627			(85,733)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXI00KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	2,382,895	6034.91	48,849			9,420		68,174			(36,537)		5,255		0001
Purchased Call/S&P 500 INDEX/SPX815VS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,542,000	5709.54	118,711			327		203,219			(88,790)		941		0001
Purchased Call/S&P 500 INDEX/SPXA21FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,043,000	5930.85	178,928			40,419		278,961			(133,099)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX815W5S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	4,753,000	5797.42	259,514			15,728		450,515			(194,102)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXA21ESD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	2,638,285	.6051	96,060			19,265		134,346			(72,643)		5,899		0001
Purchased Call/S&P 500 INDEX/SPXA21CSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	3,005,000	6021.63	76,928			11,900		110,807			(57,538)		5,938		0001
Purchased Call/S&P 500 INDEX/SPXD177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,883,000	5995.54	181,724			18,729		293,683			(136,293)		6,264		0001
Purchased Call/S&P 500 INDEX/SPX815VSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,773,756	.5854	77,992			4,309		128,551			(58,494)		2,127		0001
Purchased Call/S&P 500 INDEX/SPXD173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/10/2025	1	6,908,000	5780.05	333,656			8,341		565,896			(249,557)		5,717		0001
Purchased Call/S&P 500 INDEX/SPX815W5F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	7,987,000	5808.12	384,973			24,596		643,469			(288,730)		10,240		0001
Purchased Call/S&P 500 INDEX/SPXA21CSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,981,000	5998.74	121,421			19,508		177,490			(90,568)		8,003		0001
Purchased Call/S&P 500 INDEX/SPX815VSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,173,000	5709.54	128,424			354		238,865			(96,054)		804		0001
Purchased Call/S&P 500 INDEX/SPX815YS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2025	1	5,341,000	6051.09	260,641			53,851		386,232			(193,883)		12,186		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,333,430	5970.84	68,669			16,404		95,065			(51,501)		8,137		0001
Purchased Call/S&P 500 INDEX/SPX815XSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,470,000	5969.34	108,680			15,396		168,424			(81,510)		4,661		0001
Purchased Call/S&P 500 INDEX/SPX815VSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	2,269,373	5864	101,146			4,508		171,035			(76,490)		2,449		0001
Purchased Call/S&P 500 INDEX/SPX815XSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,781,000	5969.34	78,424			11,110		115,545			(58,818)		5,248		0001
Purchased Call/S&P 500 INDEX/SPXD178S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,120,000	5917.11	248,436			34,220		418,534			(185,817)		7,700		0001
Purchased Call/S&P 500 INDEX/SPX815VSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	1,718,334	5709	80,707					137,810			(60,530)		450		0001
Purchased Call/S&P 500 INDEX/SPXA21FSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,613,447	5867	64,523			14,159		90,497			(48,392)		3,777		0001
Purchased Call/S&P 500 INDEX/SPXI001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/27/2024	11/26/2025	1	3,229,000	5998.74	195,032			30,423		317,604			(146,274)		6,380		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,157,523	5728.8	34,089			3,099		50,861			(25,358)		3,292		0001
Purchased Call/S&P 500 INDEX/SPX815VSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/09/2025	1	13,209,000	5792.04	636,674			14,031		1,086,481			(476,197)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXA219SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	3,441,661	5841.47	78,470			3,478		119,258			(58,691)		3,714		0001
Purchased Call/S&P 500 INDEX/SPXD178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,401,000	5917.11	151,023			20,802		257,759			(112,957)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXI100MSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/31/2024	12/31/2025	1	2,076,000	5881.63	127,051			31,938		205,986			(95,027)		5,211		0001
Purchased Call/S&P 500 INDEX/SPXD175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,214,000	5809.86	99,409			6,334		162,308			(74,352)		2,839		0001
Purchased Call/S&P 500 INDEX/SPXA21HS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,374,000	5970.84	271,188			64,784		429,170			(203,391)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXA218SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	3,297,000	5780.05	97,262			2,432		152,568			(72,746)		2,729		0001
Purchased Call/S&P 500 INDEX/SPXD173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	3,368,000	5780.05	204,438			5,111		375,977			(152,908)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXA218S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	1	6,713,000	5695.94	173,195			2,863		267,801			(129,541)		4,648		0001
Purchased Call/S&P 500 INDEX/SPX815YS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	1,295,194	6084	64,517			12,760		97,779			(48,521)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXA21FS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,536,773	5872	107,983			23,396		159,233			(80,987)		5,901		0001
Purchased Call/S&P 500 INDEX/SPXI100KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/04/2024	12/04/2025	1	2,476,000	6086.49	108,944			19,208		160,829			(81,484)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXA21HS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,074,000	5970.84	57,242			14,035		80,142			(42,581)		5,149		0001
Purchased Call/S&P 500 INDEX/SPX815WSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,366,000	5808.12	150,797			9,634		247,234			(113,098)		4,316		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	6,671,000	5995.54	104,735			10,794		152,775			(78,551)		10,762		0001
Purchased Call/S&P 500 INDEX/SPXA21FSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,336,000	5930.85	138,525			30,399		217,059			(103,894)		5,468		0001
Purchased Call/S&P 500 INDEX/SPXA21FSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	4,603,419	5931	256,047			56,502		386,122			(193,631)		10,776		0001
Purchased Call/S&P 500 INDEX/SPXD177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,529,000	5995.54	255,889			26,373		430,785			(191,916)		7,307		0001
Purchased Call/S&P 500 INDEX/SPX815XSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,698,687	6002	68,531			10,720		99,367			(51,682)		3,356		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	8,209,000	5893.62	208,509			27,571		311,555			(155,953)		15,039		0001
Purchased Call/S&P 500 INDEX/SPX815W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,970,000	5808.12	185,031			13,253		332,054			(137,639)		4,039		0001
Purchased Call/S&P 500 INDEX/SPXD179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	3,610,384	5987	149,653			22,800		221,416			(112,239)		7,071		0001
Purchased Call/S&P 500 INDEX/SPXD174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,139,000	5842.47	170,448			7,043		299,106			(127,486)		3,286		0001
Purchased Call/S&P 500 INDEX/SPXI00B$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	3,343,000	5792.04	197,237			4,347		357,698			(147,522)		2,625		0001
Purchased Call/S&P 500 INDEX/SPXA21HSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,356,114	5974	54,391			12,646		79,534			(41,133)		3,253		0001
Purchased Call/S&P 500 INDEX/SPXD176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	3,521,000	5929.04	128,869			12,780		200,355			(96,387)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXD179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	2,370,999	5987	104,829			15,971		156,537			(78,622)		4,644		0001
Purchased Call/S&P 500 INDEX/SPX815X$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2025	1	3,451,040	6086	143,797			25,564		208,272			(107,848)		7,282		0001
Purchased Call/S&P 500 INDEX/SPXD175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	6,791,203	5851.2	174,534			10,097		267,777			(130,542)		8,336		0001
Purchased Call/S&P 500 INDEX/SPXA21B$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	3,065,320	5751	134,828			751		235,645			(101,961)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXD175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	3,718,000	5813.67	227,542			18,178		404,124			(170,189)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXA21FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,271,000	5930.85	113,323			25,599		170,590			(84,297)		5,415		0001
Purchased Call/S&P 500 INDEX/SPXD177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	8,878,000	5995.54	206,857			21,320		307,232			(155,143)		14,323		0001
Purchased Call/S&P 500 INDEX/SPXD177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,884,000	5995.54	233,944			24,111		379,555			(175,458)		7,879		0001
Purchased Call/S&P 500 INDEX/SPXM13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,420,000	5751.13	40,898			789		61,536			(30,589)		1,791		0001
Purchased Call/S&P 500 INDEX/SPXM13D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,741,000	5808.12	45,501			2,907		67,539			(34,125)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXD175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	3,269,000	5813.67	84,340			6,738		127,877			(63,082)		4,686		0001
Purchased Call/S&P 500 INDEX/SPX815Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	1,380,962	5931	79,777			17,604		121,443			(60,330)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXA21DSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,137,000	6090.27	60,263			10,881		85,056			(45,198)		4,544		0001
Purchased Call/S&P 500 INDEX/SPXI00DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	4,670,000	5808.12	141,034			9,011		218,347			(105,776)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4,231,000	6032.38	162,047			26,108		240,335			(121,535)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXI00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	4,716,000	6032.38	255,136			41,105		400,022			(191,352)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXA21B$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,077,000	5917.11	110,157			15,173		168,416			(82,391)		5,751		0001
Purchased Call/S&P 500 INDEX/SPX815XSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,731,506	5969.34	127,834			18,110		199,744			(95,876)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXD175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	2,628,000	5851.2	85,673			4,956		134,422			(64,079)		3,226		0001
Purchased Call/S&P 500 INDEX/SPX815VS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,070,000	5709.54	180,301			497		305,039			(134,855)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXI00I$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	4,075,000	5998.74	244,908			39,348		397,792			(182,677)		8,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	4,985,000	5859.85	127,616			4,570		197,953			(95,450)		4,881		0001
Purchased Call/S&P 500 INDEX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	3,785,408	5832.92	50,724			3,913		74,258			(37,939)		5,335		0001
Purchased Call/S&P 500 INDEX/SPXA21GSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,822,000	5970.84	42,330			10,112		57,752			(31,748)		6,889		0001
Purchased Call/S&P 500 INDEX/SPX815WSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	3,082,000	5808.12	171,359			12,274		295,288			(127,469)		4,191		0001
Purchased Call/S&P 500 INDEX/SPXA21HSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,107,119	.6038	73,339			17,520		109,107			(55,004)		5,144		0001
Purchased Call/S&P 500 INDEX/SPXD17B8K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,663,000	6051.25	165,201			32,949		245,461			(123,562)		8,191		0001
Purchased Call/S&P 500 INDEX/SPXD17B8S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,940,857	.6084	75,262			14,843		111,269			(56,446)		4,310		0001
Purchased Call/S&P 500 INDEX/SPXA21FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	8,148,631	.5974	465,806			107,097		683,703			(349,355)		19,546		0001
Purchased Call/S&P 500 INDEX/SPXM13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,589,950	.5807	94,793			6,056		151,535			(71,095)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXD175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2025	1	1,982,718	.5797	91,321			5,581		148,075			(68,491)		2,489		0001
Purchased Call/S&P 500 INDEX/SPXA21HSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,738,000	5970.84	169,208			41,486		266,712			(125,869)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX815W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,828,000	5797.42	170,729			10,347		281,762			(127,696)		4,805		0001
Purchased Call/S&P 500 INDEX/SPX815XS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	1,878,000	5983.99	54,086			6,258		81,287			(40,454)		3,223		0001
Purchased Call/S&P 500 INDEX/SPXM13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,496,000	5780.05	41,184			1,030		62,129			(30,803)		2,066		0001
Purchased Call/S&P 500 INDEX/SPXD174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,581,000	5841.47	156,151			6,921		283,995			(116,792)		2,785		0001
Purchased Call/S&P 500 INDEX/SPXD17A9C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,412,000	6090.27	90,932			16,418		131,034			(68,199)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,768,648	5813.67	37,142			2,967		55,440			(27,780)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXB05X9F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,443,334	5815.26	32,496			1,253		48,518			(24,305)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXD176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,233,000	5728.8	131,747			11,977		230,298			(98,003)		3,408		0001
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,653,876	5842.47	42,993			1,777		64,486			(32,156)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXA217SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	2,217,000	5751.07	39,463			219		60,874			(29,597)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	5,118,000	5998.74	84,447			13,568		119,201			(62,989)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXA21A9Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,033,718	.5713	86,629			8,136		133,353			(64,972)		3,149		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,446,249	.6051	61,939			12,388		90,564			(46,454)		3,234		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	6,142,573	.5907	326,110			81,302		516,712			(244,582)		15,335		0001
Purchased Call/S&P 500 INDEX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,529,000	5970.84	83,457			19,937		118,710			(62,593)		6,174		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,358,242	5995.54	25,233			2,788		36,204			(18,770)		3,952		0001
Purchased Call/S&P 500 INDEX/SPXA21FSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,350,000	5930.85	191,955			42,123		298,561			(143,966)		7,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,369,000	5864.67	81,193			3,609		124,946			(60,895)		3,635		0001
Purchased Call/S&P 500 INDEX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	4,043,000	5998.74	253,496			39,543		416,316			(190,122)		7,988		0001
Purchased Call/S&P 500 INDEX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	2,600,208	5907	143,024			35,657		226,977			(107,268)		6,492		0001
Purchased Call/S&P 500 INDEX/SPX815WSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	2,951,562	5808	163,933			10,503		275,524			(123,972)		3,784		0001
Purchased Call/S&P 500 INDEX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	3,738,330	5917	193,608			26,207		328,303			(145,206)		6,918		0001
Purchased Call/S&P 500 INDEX/SPXI00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2025	1	3,341,000	5695.94	44,101			729		66,686			(32,985)		2,313		0001
Purchased Call/S&P 500 INDEX/SPXI00A$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2025	1	3,700,000	5709.54	48,840			135		73,947			(36,530)		1,369		0001
Purchased Call/S&P 500 INDEX/SPXD173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	4,351,000	5780.05	229,298			5,732		399,239			(171,502)		3,601		0001
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	1,192,763	5872	65,533			14,238		95,488			(49,285)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXD17A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,227,000	6090.27	97,988			18,356		143,731			(72,890)		4,841		0001
Purchased Call/S&P 500 INDEX/SPXD179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	1,590,400	6047	64,517			11,050		95,268			(48,387)		3,304		0001
Purchased Call/S&P 500 INDEX/SPXI00FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,572,000	5985.38	139,660			16,544		229,480			(104,458)		4,465		0001
Purchased Call/S&P 500 INDEX/SPXA21HS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,725,000	5970.84	175,763			41,988		280,828			(131,822)		6,652		0001
Purchased Call/S&P 500 INDEX/SPXD17A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,062,000	6090.27	95,883			17,962		141,715			(71,324)		4,483		0001
Purchased Call/S&P 500 INDEX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,224,000	5995.54	251,750			27,818		427,663			(187,269)		7,078		0001
Purchased Call/S&P 500 INDEX/SPX815WS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,189,000	5797.42	102,883			6,235		171,573			(76,951)		2,747		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,235,000	6090.27	130,971			24,535		199,554			(97,425)		4,859		0001
Purchased Call/S&P 500 INDEX/SPXI00JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	2,849,000	6032.38	179,202			28,871		288,837			(134,402)		5,727		0001
Purchased Call/S&P 500 INDEX/SPX815WS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,872,384	5851	64,627			3,749		107,042			(48,470)		2,298		0001
Purchased Call/S&P 500 INDEX/SPX815WSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	3,642,215	5852	180,473			10,469		325,126			(135,354)		4,471		0001
Purchased Call/S&P 500 INDEX/SPXD173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2025	1	2,553,000	5792.04	159,307			3,511		296,176			(119,153)		2,004		0001
Purchased Call/S&P 500 INDEX/SPXD178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,010,000	5948.71	74,772			10,563		113,380			(55,925)		3,793		0001
Purchased Call/S&P 500 INDEX/SPXD175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	2,536,291	5808.12	58,081			4,160		87,375			(43,205)		3,449		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	1,484,489	5797.42	19,892			1,206		29,339			(14,878)		1,863		0001
Purchased Call/S&P 500 INDEX/SPXA21A$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	2,563,464	5995.54	48,193			4,967		70,789			(36,145)		4,136		0001
Purchased Call/S&P 500 INDEX/SPXD17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,014,000	6075.11	99,894			17,987		149,362			(74,716)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXA21GSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,351,000	6037.59	143,411			34,164		219,466			(107,264)		5,739		0001
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	3,563,054	5998.74	47,389			7,392		66,656			(35,541)		7,040		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	5,916,000	6032.38	152,041			25,550		216,923			(113,099)		12,191		0001
Purchased Call/S&P 500 INDEX/SPX815V5C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,191,000	5709.54	135,185			372		257,264			(101,111)		811		0001
Purchased Call/S&P 500 INDEX/SPXA21GS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,880,000	6037.59	226,592			53,980		343,398			(169,478)		9,471		0001
Purchased Call/S&P 500 INDEX/SPX815X5G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,885,124	5949	104,280			14,773		156,253			(78,210)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	4,266,082	6032.38	57,166			9,606		79,132			(42,524)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXA21GSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,233,000	5970.84	162,547			38,831		234,878			(121,910)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXA21AS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	3,170,000	5728.8	87,809			7,317		135,114			(65,857)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXI00JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	2,457,000	6032.38	152,580			24,582		245,848			(114,435)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXD179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/26/2025	1	1,520,239	.6009	61,191			9,625		88,786			(46,662)		3,004		0001
Purchased Call/S&P 500 INDEX/SPXD17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2025	1	1,688,594	.6074	71,971			15,110		106,094			(53,979)		3,878		0001
Purchased Call/S&P 500 INDEX/SPXA21ASF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	5,494,000	5712.69	140,646			13,173		215,064			(105,196)		8,506		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	10,186,737	5728.8	135,484			11,290		200,111			(101,613)		14,844		0001
Purchased Call/S&P 500 INDEX/SPXA21ASD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,925,000	5728.8	220,148			18,346		359,354			(165,111)		7,176		0001
Purchased Call/S&P 500 INDEX/SPX815V5N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	2,188,000	5841.47	112,463			4,985		193,202			(84,116)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXD174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2025	1	2,253,863	.5839	123,566			5,149		213,658			(92,675)		2,359		0001
Purchased Call/S&P 500 INDEX/SPXD17AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	3,883,000	6075.11	180,560			32,511		267,601			(135,049)		8,256		0001
Purchased Call/S&P 500 INDEX/SPXD17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,381,000	6090.27	131,907			23,817		200,278			(98,931)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXD17ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,725,034	.6090	91,822			16,625		143,489			(69,439)		3,668		0001
Purchased Call/S&P 500 INDEX/SPX815W53	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	7,803,000	5797.42	375,324			22,747		630,128			(280,722)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXI00BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,555,000	5792.04	238,682			5,260		413,943			(178,521)		3,576		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,476,797	5705.45	31,751			2,639		47,836			(23,748)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXA21GSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,819,000	5970.84	170,709			40,781		251,723			(128,032)		9,323		0001
Purchased Call/S&P 500 INDEX/SPX815X5C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,907,000	5969.34	102,617			14,537		154,577			(76,963)		5,486		0001
Purchased Call/S&P 500 INDEX/SPXI00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,937,000	5792.04	225,127			4,961		375,493			(168,383)		3,876		0001
Purchased Call/S&P 500 INDEX/SPX815V5I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/03/2025	1	1,529,785	.5751	78,792			440		136,614			(59,750)		693		0001
Purchased Call/S&P 500 INDEX/SPXM139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	2,892,000	5695.94	79,530			1,315		124,064			(59,484)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXI001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	2,645,088	.5987	148,879			22,682		232,807			(111,659)		5,180		0001
Purchased Call/S&P 500 INDEX/SPXD173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	2,326,000	5780.05	103,972			2,599		173,310			(77,766)		1,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/31/2025	1	4,104,000	5705.45	122,710			10,197		189,227			(91,780)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXA21HSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,218,000	5970.84	269,952			66,187		430,563			(200,809)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXA21FS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,538,000	5930.85	134,444			29,503		196,022			(100,833)		8,282		0001
Purchased Call/S&P 500 INDEX/SPXD176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	5,042,000	5929.04	233,445			23,152		377,641			(174,604)		8,026		0001
Purchased Call/S&P 500 INDEX/SPX815XS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	6,182,000	5917.11	286,227			39,425		454,582			(214,082)		11,554		0001
Purchased Call/S&P 500 INDEX/SPX815XSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2024	11/20/2025	1	1,757,382	5917	67,253			9,341		100,117			(50,440)		3,285		0001
Purchased Call/S&P 500 INDEX/SPXA21FS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,960,000	5930.85	95,832			21,030		135,644			(71,874)		9,270		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	3,550,734	5872	197,698			42,835		301,516			(148,273)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXD179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	2,334,200	6047	78,069			13,371		112,811			(58,551)		4,849		0001
Purchased Call/S&P 500 INDEX/SPXD176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	6,735,000	5929.04	296,340			29,389		474,622			(221,646)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXD178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,848,000	5917.11	164,614			22,674		274,151			(123,123)		5,323		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,715,582	5929.04	37,747			3,743		55,040			(28,232)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXA21FS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,719,000	5930.85	82,562			18,118		115,701			(61,921)		8,706		0001
Purchased Call/S&P 500 INDEX/SPXD17A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,805,000	6090.27	91,701			16,557		127,924			(68,775)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXD17A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,966,000	6090.27	96,098			17,351		136,537			(72,074)		6,306		0001
Purchased Call/S&P 500 INDEX/SPX815WS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,875,000	5797.42	171,063			10,367		304,842			(127,945)		3,608		0001
Purchased Call/S&P 500 INDEX/SPXA21ESM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	2,018,650	6062	57,626			12,257		87,919			(43,219)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,271,039	5872.16	71,636			15,393		101,108			(53,580)		7,609		0001
Purchased Call/S&P 500 INDEX/SPXI00C$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	1	2,297,000	5842.47	141,495			5,847		260,596			(105,831)		2,405		0001
Purchased Call/S&P 500 INDEX/SPXD176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	3,536,000	5728.8	194,126			17,648		332,306			(144,405)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXA21DST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,029,087	6075	87,989			15,887		128,403			(65,992)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXA21CSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,600,000	5998.74	92,160			14,807		133,080			(68,742)		7,237		0001
Purchased Call/S&P 500 INDEX/SPX815VSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,925,959	5854	79,365			4,385		129,211			(59,524)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXD178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	3,514,000	5870.62	145,480			18,836		227,957			(108,218)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	2,100,021	6074.08	42,630			8,925		58,164			(31,885)		4,823		0001
Purchased Call/S&P 500 INDEX/SPXA219$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,412,000	5842.47	151,493			6,260		252,209			(113,308)		3,572		0001
Purchased Call/S&P 500 INDEX/SPXD175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,620,000	5813.67	51,192			4,090		79,022			(38,289)		2,322		0001
Purchased Call/S&P 500 INDEX/SPXD17B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,733,994	6084	92,292			18,202		142,859			(69,219)		3,851		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,095,000	5973.1	246,929			25,379		422,154			(184,689)		6,606		0001
Purchased Call/S&P 500 INDEX/SPXD17A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,072,000	6090.27	116,239			21,775		176,520			(86,467)		4,504		0001
Purchased Call/S&P 500 INDEX/SPXD17B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,137,000	6051.09	101,639			20,328		144,682			(76,229)		7,015		0001
Purchased Call/S&P 500 INDEX/SPXD178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,847,000	5870.62	109,894			13,432		170,817			(82,421)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXA219$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	4,522,000	5841.47	116,215			5,151		178,993			(86,923)		4,880		0001
Purchased Call/S&P 500 INDEX/SPX815X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/05/2025	1	2,012,000	6075.11	74,444			13,404		107,059			(55,680)		4,278		0001
Purchased Call/S&P 500 INDEX/SPXD174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	3,225,000	5842.47	165,120			6,823		284,571			(123,501)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	2,546,068	5815	139,663			3,501		235,510			(105,618)		2,107		0001
Purchased Call/S&P 500 INDEX/SPXD17B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	4,077,000	6084.19	188,357			36,841		277,990			(140,881)		9,054		0001
Purchased Call/S&P 500 INDEX/SPX815W$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,404,000	5797.42	194,709			11,801		342,751			(145,632)		4,272		0001
Purchased Call/S&P 500 INDEX/SPX815V$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	3,540,000	5709.54	129,918			358		212,253			(97,172)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,034,920	6037.59	28,692			6,835		38,457			(21,460)		4,967		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,387,288	5832.92	54,430			4,198		81,750			(40,711)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXI100$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/26/2025	1	5,429,000	6021.63	257,878			39,893		396,925			(192,878)		10,727		0001
Purchased Call/S&P 500 INDEX/SPXD179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,688,000	5948.71	123,110			17,392		192,571			(92,080)		5,073		0001
Purchased Call/S&P 500 INDEX/SPXD179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/26/2025	1	3,160,000	6021.63	115,972			17,940		171,613			(86,741)		6,244		0001
Purchased Call/S&P 500 INDEX/SPX815X$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	1,534,767	5949	65,135			9,227		99,573			(48,851)		2,896		0001
Purchased Call/S&P 500 INDEX/SPXM13G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	1	2,229,319	5929	88,838			8,909		134,831			(66,628)		3,549		0001
Purchased Call/S&P 500 INDEX/SPXD177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,144,000	5995.54	86,618			9,571		136,095			(64,432)		3,593		0001
Purchased Call/S&P 500 INDEX/SPXD178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/12/2025	1	1,574,097	5985	87,174			10,114		141,407			(65,380)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXM13R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/26/2025	1	4,824,439	5971	176,621			42,428		262,226			(133,566)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXD176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,054,119	5728.8	41,699			3,791		62,488			(31,018)		3,135		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,071,000	5867.08	32,101			7,025		45,143			(24,009)		4,848		0001
Purchased Call/S&P 500 INDEX/SPXD17A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,774,000	6090.27	231,346			43,338		353,752			(172,091)		8,204		0001
Purchased Call/S&P 500 INDEX/SPXD17B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	6,096,358	6084	317,844			62,686		490,358			(238,383)		13,538		0001
Purchased Call/S&P 500 INDEX/SPX815W$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,789,000	5797.42	143,355			8,688		244,941			(107,221)		3,501		0001
Purchased Call/S&P 500 INDEX/SPX815V$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	2,189,389	5854	117,780			6,507		203,805			(88,335)		2,626		0001
Purchased Call/S&P 500 INDEX/SPXA21FSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,240,000	5930.85	83,776			18,925		121,034			(62,318)		5,341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,853,000	5985.38	45,077			5,340		65,003			(33,715)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXD176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,570,000	5929.04	223,125			22,128		392,854			(166,885)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXD179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	2,147,154	6049.88	49,170			8,534		69,325			(36,776)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXD178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,801,000	5917.11	178,424			24,576		305,525			(133,451)		5,235		0001
Purchased Call/S&P 500 INDEX/SPXD175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,301,000	5813.67	193,109			15,427		337,326			(144,435)		4,732		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/16/2025	1	2,587,558	.6074	92,693			19,460		134,558			(69,520)		5,942		0001
Purchased Call/S&P 500 INDEX/SPX815V$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/07/2025	1	2,415,079	.5696	140,022			2,321		237,127			(105,016)		1,672		0001
Purchased Call/S&P 500 INDEX/SPXD17A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,110,000	6090.27	190,704			34,433		283,060			(143,028)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXM13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,902,000	5985.38	73,711			8,732		109,387			(55,132)		5,038		0001
Purchased Call/S&P 500 INDEX/SPXD177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	3,769,069	5995.54	50,129			5,539		71,891			(37,289)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXD17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	6,584,354	.6053	350,144			66,740		535,762			(262,608)		14,417		0001
Purchased Call/S&P 500 INDEX/SPXD17C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	4,392,000	5867.08	165,139			36,139		243,734			(123,515)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	2,445,200	6090.27	40,346			7,558		55,406			(30,012)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXM13A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	9,601,000	5815.03	127,693			3,201		191,156			(95,770)		7,946		0001
Purchased Call/S&P 500 INDEX/SPXA21GS$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	8,217,675	5970.84	212,016			50,648		296,188			(159,012)		20,060		0001
Purchased Call/S&P 500 INDEX/SPX815X$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	4,907,000	5983.99	219,343			25,379		345,353			(164,056)		8,421		0001
Purchased Call/S&P 500 INDEX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,658,000	6051.09	156,025			31,205		237,502			(117,018)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXD179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,256,000	5998.74	122,100			19,046		182,030			(91,575)		6,433		0001
Purchased Call/S&P 500 INDEX/SPXD17A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,333,000	6075.11	133,448			24,028		203,893			(99,811)		4,960		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	836,758	.6049	43,223			7,522		64,378			(32,417)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXA21ES7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,589,340	.6053	150,444			28,676		222,660			(112,833)		7,859		0001
Purchased Call/S&P 500 INDEX/SPX815W$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,442,213	.5809	128,020			8,179		217,872			(96,015)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXD176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,971,874	5782.76	44,564			4,297		67,306			(33,332)		3,096		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	2,151,215	5998.74	50,769			7,919		72,601			(38,077)		4,251		0001
Purchased Call/S&P 500 INDEX/SPXA219S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,701,000	5842.47	126,407			5,223		212,699			(94,545)		2,828		0001
Purchased Call/S&P 500 INDEX/SPXI00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	4,544,274	5870.62	115,879			14,163		173,541			(86,909)		7,978		0001
Purchased Call/S&P 500 INDEX/SPXD174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,374,000	5864.67	131,249			5,833		212,653			(98,436)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXD176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	5,227,000	5728.8	317,802			26,483		563,873			(238,351)		7,617		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	4,918,000	5970.84	126,884			31,109		177,174			(94,385)		12,210		0001
Purchased Call/S&P 500 INDEX/SPXD178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,564,092	5949	90,144			11,018		148,006			(67,608)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXI100GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	753,727	5893.62	7,010			927		10,102			(5,243)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXD179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	8,214,484	6047	437,950			75,008		676,542			(328,463)		17,064		0001
Purchased Call/S&P 500 INDEX/SPXA21GS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	7,137,000	6037.59	336,153			80,081		489,422			(251,424)		17,422		0001
Purchased Call/S&P 500 INDEX/SPX815XSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/24/2025	1	2,689,000	5969.34	63,192			9,400		91,824			(47,006)		5,219		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,607,000	5917.11	98,805			13,610		152,101			(73,901)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXM13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	656,074	5969.34	5,577			830		7,753			(4,148)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXD17ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,168,000	6090.27	95,392			17,224		140,220			(71,544)		4,609		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	3,232,000	5969.34	82,739			12,308		120,728			(61,547)		6,273		0001
Purchased Call/S&P 500 INDEX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	1,418,861	5917	81,471			11,315		129,560			(61,103)		2,652		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/01/2025	1	2,100,820	5709	66,023					105,199			(49,517)		550		0001
Purchased Call/S&P 500 INDEX/SPXD178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,705,000	5870.62	135,233			16,528		208,703			(101,424)		6,505		0001
Purchased Call/S&P 500 INDEX/SPXD178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,441,000	5948.71	80,309			11,346		120,241			(60,067)		4,607		0001
Purchased Call/S&P 500 INDEX/SPXD177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,102,000	5973.1	233,814			24,031		394,194			(174,880)		6,618		0001
Purchased Call/S&P 500 INDEX/SPXA21ESE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	3,745,638	6051	159,553			32,000		226,437			(120,660)		8,376		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	1,735,218	5862	61,956			2,761		100,157			(46,853)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXA21ASC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,902,000	5728.8	110,276			9,190		175,633			(82,707)		4,229		0001
Purchased Call/S&P 500 INDEX/SPX815VSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	4,515,351	5861	232,475			10,361		406,620			(175,806)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXA21BS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	4,991,000	5949.17	127,271			15,512		188,849			(95,191)		8,762		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	542,494	5973.1	4,937			507		7,039			(3,692)		875		0001
Purchased Call/S&P 500 INDEX/SPXM130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/19/2025	1	2,129,175	5931	81,920			18,077		117,537			(61,951)		4,984		0001
Purchased Call/S&P 500 INDEX/SPXD17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,715,000	5872.16	161,271			34,653		260,963			(120,622)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXA21DSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	5,240,623	6086	280,798			49,920		423,573			(210,598)		11,058		0001
Purchased Call/S&P 500 INDEX/SPXA21ES6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,026,425	6053	106,720			20,342		155,188			(80,040)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXD17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,527,000	5867.08	119,780			26,212		181,775			(89,589)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,777,066	5881.63	30,743			7,728		43,205			(22,994)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXD175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	5,206,000	5808.12	119,217			7,617		179,649			(89,413)		6,675		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,593,159	.5815	66,869			2,586		107,937			(50,151)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXA21FSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	4,452,000	5930.85	114,862			25,947		162,238			(85,442)		10,615		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,754,043	.5872	102,462			22,200		149,011			(76,847)		6,406		0001
Purchased Call/S&P 500 INDEX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	3,910,578	.6002	215,499			33,709		325,343			(162,517)		7,727		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,848,989	.5751	92,677			516		168,086			(70,085)		838		0001
Purchased Call/S&P 500 INDEX/SPXM139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,406,000	5699.94	70,736			392		111,713			(52,907)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXD176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,751,000	5728.8	227,573			18,964		376,208			(170,680)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXA21FSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,294,000	5930.85	346,228			75,978		558,100			(259,671)		12,392		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	4,000,618	5893.62	52,808			6,983		76,454			(39,498)		7,329		0001
Purchased Call/S&P 500 INDEX/SPXA21CSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,589,000	6021.63	60,842			9,412		87,303			(45,506)		5,116		0001
Purchased Call/S&P 500 INDEX/SPXA21HS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	10,864,000	5970.84	535,595			127,948		803,970			(401,696)		26,520		0001
Purchased Call/S&P 500 INDEX/SPXA21BSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,253,000	5949.17	65,112			7,936		97,757			(48,700)		3,955		0001
Purchased Call/S&P 500 INDEX/SPXA21ASA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,547,000	5728.8	82,523			6,877		128,333			(61,892)		3,711		0001
Purchased Call/S&P 500 INDEX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,360,996	6090.27	70,245			12,683		96,834			(52,684)		7,146		0001
Purchased Call/S&P 500 INDEX/SPXA21FSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	6,625,244	.5974	296,624			68,199		420,034			(222,468)		15,891		0001
Purchased Call/S&P 500 INDEX/SPX815VSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	4,781,000	5808.12	272,995			17,441		477,643			(204,746)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXD178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,214,000	5870.62	150,094			18,345		240,706			(112,570)		5,643		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,040,000	5973.1	74,052			7,611		114,007			(55,387)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXD179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	3,561,771	.6047	131,023			22,440		191,202			(98,267)		7,399		0001
Purchased Call/S&P 500 INDEX/SPXD17CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	4,432,000	5872.16	208,747			44,855		318,811			(156,131)		10,309		0001
Purchased Call/S&P 500 INDEX/SPXD17ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,047,000	6090.27	92,629			17,352		130,975			(68,904)		6,624		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	4,849,000	5974.07	125,104			28,684		175,296			(93,571)		11,631		0001
Purchased Call/S&P 500 INDEX/SPX815YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	2,012,537	.6038	105,767			25,267		167,931			(79,325)		4,913		0001
Purchased Call/S&P 500 INDEX/SPXI00CS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	6,948,000	5815.03	332,809			11,032		567,719			(247,567)		6,556		0001
Purchased Call/S&P 500 INDEX/SPXD177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,906,000	5995.54	57,371			6,339		86,877			(42,676)		3,194		0001
Purchased Call/S&P 500 INDEX/SPXD17BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,208,000	6084.19	77,722			15,202		111,166			(58,131)		4,903		0001
Purchased Call/S&P 500 INDEX/SPXD17AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,275,883	6090.27	47,566			8,910		65,434			(35,383)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	2,781,399	.5728	153,855			12,857		266,263			(116,350)		4,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815XSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,242,000	6051.09	231,172			46,234		340,277			(173,379)		11,721		0001
Purchased Call/S&P 500 INDEX/SPX815XS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/19/2025	1	4,253,849	.5916	152,680			20,667		241,501			(114,510)		7,872		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,939,137	6049.88	31,996			5,553		44,527			(23,931)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025	1	1,710,304	.6086	60,676			10,787		87,307			(45,507)		3,609		0001
Purchased Call/S&P 500 INDEX/SPXD179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,672,000	6049.88	58,186			10,098		84,523			(43,520)		3,501		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,511,984	5970.84	58,780			14,412		81,639			(43,725)		6,237		0001
Purchased Call/S&P 500 INDEX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	3,168,299	6049.88	65,901			11,437		92,429			(49,290)		6,633		0001
Purchased Call/S&P 500 INDEX/SPXD17C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	6,161,000	6074.08	158,338			33,151		218,697			(118,428)		14,149		0001
Purchased Call/S&P 500 INDEX/SPXD178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	3,103,000	5983.99	70,748			8,186		104,096			(52,916)		5,325		0001
Purchased Call/S&P 500 INDEX/SPXM13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,086,000	5930.85	34,002			7,462		47,026			(25,501)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXD17B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,591,000	6051.09	57,097			11,419		78,007			(42,823)		8,030		0001
Purchased Call/S&P 500 INDEX/SPXI00K$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2025	1	4,093,000	6084.19	246,399			48,194		377,325			(184,293)		9,089		0001
Purchased Call/S&P 500 INDEX/SPXI00LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2025	1	2,135,000	6074.08	103,121			21,590		151,358			(77,128)		4,903		0001
Purchased Call/S&P 500 INDEX/SPX815X$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	3,869,000	6051.09	136,576			27,315		196,953			(102,432)		8,651		0001
Purchased Call/S&P 500 INDEX/SPXD17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,357,000	6051.09	142,363			28,473		219,972			(106,772)		5,270		0001
Purchased Call/S&P 500 INDEX/SPXD17B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,266,000	6051.25	159,381			31,788		240,234			(119,208)		7,303		0001
Purchased Call/S&P 500 INDEX/SPX815W$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	2,200,051	.5851	91,236			5,293		156,810			(68,427)		2,701		0001
Purchased Call/S&P 500 INDEX/SPXI00FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	3,239,000	5870.62	73,201			8,947		108,415			(54,901)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXD17C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	2,126,000	6051.09	120,969			24,994		184,747			(89,985)		4,851		0001
Purchased Call/S&P 500 INDEX/SPXD17C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,279,000	5872.16	101,649			21,842		147,152			(76,028)		7,627		0001
Purchased Call/S&P 500 INDEX/SPXD175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,541,780	5813.67	25,594			2,045		37,804			(19,143)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXA21BSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	3,864,433	5815.26	86,950			3,353		134,286			(65,034)		3,917		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,949,708	5949.17	66,368			8,089		97,875			(49,640)		5,179		0001
Purchased Call/S&P 500 INDEX/SPXD17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,073,000	5872.16	116,467			25,026		171,916			(87,111)		7,148		0001
Purchased Call/S&P 500 INDEX/SPXI00LSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,626,000	6050.61	122,897			26,069		180,598			(91,920)		6,070		0001
Purchased Call/S&P 500 INDEX/SPXD17C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,151,000	5872.16	96,150			20,660		145,545			(71,915)		5,004		0001
Purchased Call/S&P 500 INDEX/SPX815YS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	7,007,000	6051.09	341,241			68,248		507,739			(255,931)		15,668		0001
Purchased Call/S&P 500 INDEX/SPXI00H$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	2,468,226	5917.11	50,105			6,902		73,565			(37,476)		4,613		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	793,106	6051	41,459			8,315		60,244			(31,353)		1,773		0001
Purchased Call/S&P 500 INDEX/SPXD17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,742,000	6051.09	153,278			30,656		234,126			(114,958)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXI00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	5,055,000	5751.13	130,419			2,515		201,560			(97,546)		3,742		0001
Purchased Call/S&P 500 INDEX/SPXB05XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,872,685	5780	112,546			2,821		178,861			(84,409)		2,377		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	1,217,920	5860	56,435			2,027		101,045			(42,326)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXD17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	4,073,568	6053	223,342			42,571		343,596			(167,506)		8,920		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	2,589,014	5782.76	40,906			3,944		60,736			(30,596)		4,065		0001
Purchased Call/S&P 500 INDEX/SPXD176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/30/2025	1	1,837,120	5814	63,819			5,141		106,066			(47,865)		2,633		0001
Purchased Call/S&P 500 INDEX/SPXI00D5C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/27/2025	1	5,194,000	5808.12	134,525			9,635		204,375			(100,069)		7,063		0001
Purchased Call/S&P 500 INDEX/SPXB05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,426,865	5792	105,994			2,369		173,751			(79,715)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXD17C5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,594,000	5867.08	159,531			34,911		255,538			(119,320)		6,072		0001
Purchased Call/S&P 500 INDEX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	4,083,000	5998.74	189,451			29,552		292,385			(142,088)		8,068		0001
Purchased Call/S&P 500 INDEX/SPXD17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,484,542	6084	49,264			9,716		71,546			(36,948)		3,297		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	2,704,354	6040	135,991			31,909		216,890			(102,557)		6,525		0001
Purchased Call/S&P 500 INDEX/SPXI00GSL	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	10/28/2025	1	2,940,000	6250	133,125			10,510		237,647			(105,649)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXI001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	3,684,000	5998.74	177,937			28,588		275,341			(132,724)		7,406		0001
Purchased Call/S&P 500 INDEX/SPXI00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/10/2025	1	3,429,000	5815.03	151,905			3,808		255,326			(113,929)		2,838		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,512,000	5864.67	142,933			7,481		254,430			(106,323)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,464,000	5815.03	211,304			5,297		395,201			(158,478)		2,867		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	5,025,000	5983.99	241,703			27,966		389,312			(180,780)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXB05IWS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,170,000	5815.03	76,397			1,915		118,245			(57,298)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXB05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	1,943,634	5748	110,737			2,171		186,377			(83,512)		1,439		0001
Purchased Call/S&P 500 INDEX/SPXI00JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	4,729,000	6032.38	227,465			38,224		346,792			(169,204)		9,745		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	2,043,888	5881.63	72,558			18,240		106,140			(54,269)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXB05XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,420,118	5860	99,421			3,570		172,319			(74,566)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXB05IWS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,210,000	5751.07	222,709			3,068		388,155			(165,666)		2,699		0001
Purchased Call/S&P 500 INDEX/SPXI00A5B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/02/2024	10/02/2025	1	2,384,000	5709.54	71,043			196		113,133			(53,136)		882		0001
Purchased Call/S&P 500 INDEX/SPXD17A5T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	1,987,781	6052.85	32,202			6,121		44,262			(24,085)		4,353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	2,434,000	5808.12	63,771			4,568		96,963			(47,437)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXC050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,227,503	5705	239,426			19,952		400,254			(179,569)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXA21A$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,894,494	5728.8	106,700			8,892		160,914			(80,025)		7,132		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	5,654,000	5797.42	145,873			8,841		222,984			(109,105)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXA21HS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,337,000	5970.84	197,217			47,113		307,677			(147,913)		8,146		0001
Purchased Call/S&P 500 INDEX/SPXB05II$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,067,000	5815.03	89,474			2,966		137,429			(66,557)		3,838		0001
Purchased Call/S&P 500 INDEX/SPXM13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,128,467	6032.38	9,931			1,600		13,674			(7,448)		2,268		0001
Purchased Call/S&P 500 INDEX/SPXB05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	6,209,000	5815.03	158,950			5,269		246,775			(118,238)		5,859		0001
Purchased Call/S&P 500 INDEX/SPXB05V$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	2,449,054	5709	97,906					161,226			(73,430)		641		0001
Purchased Call/S&P 500 INDEX/SPXB05V$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,075,000	5699.94	291,600			1,616		500,241			(218,101)		2,754		0001
Purchased Call/S&P 500 INDEX/SPXB05X$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	3,318,000	5815.03	96,554			3,201		151,612			(71,823)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXB05V$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	2,134,000	5699.94	95,176			527		159,764			(71,187)		967		0001
Purchased Call/S&P 500 INDEX/SPXB05II$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,175,000	5751.07	202,070			2,783		343,435			(150,314)		2,676		0001
Purchased Call/S&P 500 INDEX/SPXB05X$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	3,651,000	5842.47	205,186			8,479		364,869			(153,468)		3,822		0001
Purchased Call/S&P 500 INDEX/SPXI00I$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	5,249,000	5998.74	255,101			39,793		397,199			(191,326)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXB05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	1,898,000	5815.03	74,781			2,479		122,400			(55,627)		1,791		0001
Purchased Call/S&P 500 INDEX/SPXD176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,306,000	5728.8	103,775			8,648		158,504			(77,831)		6,274		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	574,887	5782.76	5,231			504		7,587			(3,913)		903		0001
Purchased Call/S&P 500 INDEX/SPXM13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,075,377	6047.15	9,893			1,690		13,447			(7,400)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,792,458	5881.63	20,434			5,137		28,062			(15,284)		4,500		0001
Purchased Call/S&P 500 INDEX/SPXC050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	594,972	5705	19,583			1,632		29,944			(14,687)		867		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,571,303	5842	241,443			10,731		409,940			(181,082)		4,933		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	3,752,783	5728.8	49,912			4,537		73,633			(37,128)		5,727		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	7,396,730	6040.04	190,836			44,282		263,447			(142,735)		17,847		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	37,890	5974.07	349			80		468			(261)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	708,709	6084.19	5,953			1,164		8,064			(4,453)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXM13D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	10,672,831	5808.12	143,016			9,137		210,493			(107,262)		13,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,198,968	.6081	64,693			11,533		98,118			(48,654)		2,530		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,555,003	.5705	69,461			5,788		110,351			(52,096)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,086,000	6051.09	9,557			1,975		12,887			(7,109)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXM13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,469,035	5728.8	27,159			2,469		40,061			(20,203)		3,768		0001
Purchased Call/S&P 500 INDEX/SPXA21B$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,327,225	5949.17	30,952			3,773		44,384			(23,150)		4,086		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	5,454,360	.5973	299,304			30,848		482,919			(224,478)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	6,535,844	.6036	365,219			70,622		537,876			(273,914)		14,413		0001
Purchased Call/S&P 500 INDEX/SPXI00A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	2,649,844	.5701	140,513			781		239,498			(105,385)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXI00ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	471,251	.5722	24,458			2,044		41,278			(18,496)		687		0001
Purchased Call/S&P 500 INDEX/SPXB05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	1,663,766	.5815	76,776			1,930		131,165			(58,222)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXA21B$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	2,189,094	5983.99	38,528			4,458		56,142			(28,817)		3,757		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,213,827	5728.8	75,846			6,895		114,943			(56,420)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	8,839,410	5870.62	225,405			29,185		337,107			(167,672)		16,028		0001
Purchased Call/S&P 500 INDEX/SPXM131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,102,278	5948.71	11,133			1,573		15,688			(8,327)		2,080		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	1,326,799	5705.45	32,507			2,701		49,537			(24,313)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXA21ESN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	7,110,438	.6054	349,222			74,282		573,186			(261,916)		16,435		0001
Purchased Call/S&P 500 INDEX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	5,375,971	.5985	280,085			33,455		463,875			(210,064)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	5,114,126	5995.54	129,387			13,335		193,894			(97,041)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,578,000	5728.8	170,671			15,516		281,047			(126,957)		5,460		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,949,375	5870.62	31,970			4,139		46,668			(23,781)		3,535		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,327,000	5864.67	138,224			6,143		252,212			(103,668)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,321,000	5728.8	164,390			14,945		273,376			(122,284)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXB05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	3,750,304	.5860	129,504			4,651		216,823			(97,128)		3,672		0001
Purchased Call/S&P 500 INDEX/SPXB05YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	1,964,000	5864.67	106,056			4,714		186,401			(79,542)		2,119		0001
Purchased Call/S&P 500 INDEX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	1,648,885	.5709	84,715			235		152,056			(63,537)		610		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	4,926,698	.5824	272,581			20,331		461,428			(204,436)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXI00A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,690,013	.5710	61,130			170		100,871			(45,847)		625		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,004,000	5751.07	121,962			678		199,429			(91,472)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXI00A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,774,000	5751.07	99,309			552		159,252			(74,482)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXI00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/14/2025	1	2,940,000	.6200	139,690			5,536		251,012			(115,562)		2,879		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,181,398	5864.67	93,663			4,163		142,711			(70,247)		4,512		0001
Purchased Call/S&P 500 INDEX/SPXI00A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,330,000	5751.07	149,517			831		249,300			(112,138)		1,509		0001
Purchased Call/S&P 500 INDEX/SPXC051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,155,000	5983.99	78,442			9,076		120,477			(58,670)		3,698		0001
Purchased Call/S&P 500 INDEX/SPXB05W$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,776,408	.5696	144,912			2,402		225,489			(108,684)		2,615		0001
Purchased Call/S&P 500 INDEX/SPXB05X$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	5,021,891	.5860	250,972			9,013		460,944			(188,229)		4,918		0001
Purchased Call/S&P 500 INDEX/SPXB05WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,039,000	5815.03	106,323			2,665		162,930			(79,742)		4,170		0001
Purchased Call/S&P 500 INDEX/SPXD176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	9,284,000	5929.04	450,274			44,655		735,933			(336,780)		14,779		0001
Purchased Call/S&P 500 INDEX/SPXI00GSK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	10/24/2025	1	2,940,000	.6225	138,185			9,403		246,634			(110,954)		3,769		0001
Purchased Call/S&P 500 INDEX/SPXI00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	3,216,000	5985.38	200,357			23,734		339,349			(149,856)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXD175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,709,000	5813.67	206,591			16,505		354,332			(154,519)		5,317		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	3,408,883	.5797	126,932			7,757		198,842			(95,199)		4,279		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,145,000	5864.67	62,420			3,267		97,296			(46,432)		2,511		0001
Purchased Call/S&P 500 INDEX/SPXI009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	10/01/2025	1	3,020,000	5708.75	77,010					120,745			(57,599)		790		0001
Purchased Call/S&P 500 INDEX/SPXA21A$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	9,451,995	5995.54	124,766			12,859		180,672			(93,575)		15,249		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	8,021,797	.5894	432,067			57,291		706,352			(324,050)		14,696		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	4,175,454	.6051	236,233			48,943		347,025			(177,175)		9,527		0001
Purchased Call/S&P 500 INDEX/SPXB15X$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	9,303,235	6034.91	238,163			45,927		337,157			(178,133)		20,516		0001
Purchased Call/S&P 500 INDEX/SPXD177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	2,939,759	.5929	161,663			16,211		258,834			(121,247)		4,680		0001
Purchased Call/S&P 500 INDEX/SPXA21C$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	2,417,774	5998.74	39,893			6,223		56,406			(29,920)		4,777		0001
Purchased Call/S&P 500 INDEX/SPXB05VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,970,000	5751.07	244,155			1,356		455,021			(183,116)		1,800		0001
Purchased Call/S&P 500 INDEX/SPXI00D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/27/2025	1	3,100,000	5808.12	119,660			8,571		189,713			(89,011)		4,216		0001
Purchased Call/S&P 500 INDEX/SPXD179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,087,000	5998.74	136,137			21,236		207,993			(102,103)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXD176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,179,416	5929.04	69,947			6,937		103,795			(52,317)		5,061		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	2,192,843	.5833	113,019			4,709		192,443			(84,764)		2,296		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	572,926	6032	32,173			5,212		49,817			(24,398)		1,152		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,951,105	5949.17	50,169			6,115		73,006			(37,524)		5,181		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	5,893,000	5728.8	378,331			31,528		688,195			(283,748)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	2,835,739	6001.35	54,163			6,118		79,280			(40,511)		4,810		0001
Purchased Call/S&P 500 INDEX/SPXC053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	2,197,646	5961	122,968			17,469		195,880			(92,992)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXC055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,082,004	5867	240,645			52,808		354,114			(180,484)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	8,506,431	5970.84	113,986			27,947		154,778			(84,791)		21,120		0001
Purchased Call/S&P 500 INDEX/SPXI100HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/14/2025	1	639,120	5871	18,052			2,213		26,879			(13,652)		1,122		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,286,583	5917.11	43,383			5,976		62,533			(32,448)		6,143		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	948,252	6051.25	9,293			1,853		12,515			(6,951)		2,120		0001
Purchased Call/S&P 500 INDEX/SPXI100FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	1,857,497	5870.62	36,221			4,427		53,379			(27,166)		3,261		0001
Purchased Call/S&P 500 INDEX/SPXI100HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	61,955	5969.34	5,204			737		7,994			(3,903)		117		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,366,863	5970.84	39,290			9,633		53,737			(29,227)		5,876		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,886,004	5809.86	38,672			2,464		56,915			(28,925)		3,700		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,434,276	6075.11	32,619			5,873		44,492			(24,397)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,298,799	5823.52	54,760			4,073		81,026			(40,958)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,208,591	5823.52	73,477			5,465		110,168			(54,957)		4,443		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	715,539	6021.63	6,297			974		8,699			(4,710)		1,414		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	785,452	5823.52	8,012			596		11,590			(5,992)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8,183,938	5930.85	109,665			24,065		150,902			(82,249)		19,157		0001
Purchased Call/S&P 500 INDEX/SPXM13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,853,648	6074.08	29,473			6,171		40,104			(22,044)		4,257		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	1,866,434	6021.63	27,810			4,302		39,093			(20,800)		3,688		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	2,032,479	5712.69	42,276			3,960		63,690			(31,620)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	798,209	5808.12	7,344			469		10,633			(5,508)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,026,114	5872.16	8,722			1,874		11,958			(6,524)		2,387		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,500,252	6034.91	33,253			6,412		45,806			(24,872)		5,514		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,595,931	6086.49	26,812			4,727		37,028			(20,054)		3,367		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	2,717,582	6052.85	31,796			6,044		43,550			(23,781)		5,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	897,861	5705.45	8,799			731		12,805			(6,581)		1,308		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	246,958	5808.12	2,198			157		3,164			(1,635)		336		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,132,811	5970.84	22,395			5,350		30,203			(16,796)		5,206		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,339,794	5705	51,545			4,295		80,169			(38,658)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXA21HSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	6,834,000	5970.84	337,600			82,772		505,367			(251,130)		16,968		0001
Purchased Call/S&P 500 INDEX/SPXD177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,052,000	5995.54	192,470			21,267		310,809			(143,173)		6,790		0001
Purchased Call/S&P 500 INDEX/SPXD178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	5,613,000	5870.62	271,108			35,102		436,781			(201,669)		10,177		0001
Purchased Call/S&P 500 INDEX/SPXD17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,435,000	5872.16	122,630			26,350		180,076			(91,720)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,841,000	5948.71	170,460			24,082		283,557			(127,495)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,791,844	5872.16	41,040			8,819		56,951			(30,696)		6,494		0001
Purchased Call/S&P 500 INDEX/SPXI100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	2,328,000	5712.69	112,908			10,575		187,337			(84,449)		3,604		0001
Purchased Call/S&P 500 INDEX/SPXB05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	6,957,000	5864.67	331,849			14,749		562,446			(248,887)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	2,986,000	5809.86	160,348			10,216		273,632			(119,932)		3,828		0001
Purchased Call/S&P 500 INDEX/SPXD177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,833,000	5995.54	156,665			17,311		261,721			(116,538)		4,747		0001
Purchased Call/S&P 500 INDEX/SPXB05YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,321,000	5864.67	114,425			5,989		194,645			(85,117)		2,717		0001
Purchased Call/S&P 500 INDEX/SPXB05WST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,044,000	5815.03	201,256			5,045		330,707			(150,942)		4,174		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	3,423,000	5705.45	199,219			16,556		346,919			(149,005)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXI100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,486,000	5792.04	152,889			3,369		282,725			(114,353)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXB05WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,804,888	5696	170,888			2,832		272,427			(128,166)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXB05YSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,935,000	5797.42	243,183			14,738		440,633			(181,888)		4,939		0001
Purchased Call/S&P 500 INDEX/SPXB05VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	4,298,000	5699.94	223,496			1,238		392,458			(167,163)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXB05YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,520,000	5864.67	230,520			10,245		397,452			(172,890)		4,877		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	3,720,251	5841.47	47,247			2,094		70,008			(35,338)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	27,716	5995.54	188			21		266			(140)		46		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,384,681	5853.98	31,716			1,747		47,117			(23,722)		2,860		0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,876,769	5948.71	38,261			5,405		54,489			(28,617)		5,429		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	4,365,523	5808.12	58,498			4,190		85,987			(43,515)		5,937		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,902,854	5864.67	17,316			770		25,439			(12,987)		2,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	11,960	6090.27	83			15		110			(62)		25		0001
Purchased Call/S&P 500 INDEX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	3,098,804	6037.59	64,145			15,281		87,364			(47,977)		7,564		0001
Purchased Call/S&P 500 INDEX/SPXM130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	299,775	6074.08	2,848			596		3,807			(2,130)		688		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,239,422	6075.11	23,549			4,240		32,656			(17,613)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	4,053,801	5705.45	53,916			4,481		79,702			(40,326)		5,907		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	799,538	5809.86	7,596			484		11,044			(5,681)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	955,426	5870.62	8,026			1,039		11,483			(5,970)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,875,732	6047.15	42,767			7,305		60,054			(31,987)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXM13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,019,128	5985.38	18,650			2,209		27,044			(13,949)		1,769		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,676,384	5851.2	35,596			2,059		52,827			(26,624)		3,285		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	2,273,958	5782.76	30,244			2,916		44,415			(22,621)		3,571		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	296,287	6037.59	2,459			586		3,219			(1,839)		723		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	2,554,812	6051.09	43,687			9,026		60,174			(32,498)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,432,165	5906.94	23,774			5,911		32,791			(17,782)		3,576		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,762,700	6001.35	27,674			3,126		40,196			(20,699)		2,990		0001
Purchased Call/S&P 500 INDEX/SPXM13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2025	1	1,413,369	.6040	55,039			12,914		82,995			(41,507)		3,410		0001
Purchased Call/S&P 500 INDEX/SPXB05X9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,950,899	5815.26	49,575			1,912		74,690			(37,079)		2,991		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	2,183,000	6040.04	70,293			16,311		98,281			(52,575)		5,267		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2025	1	1,775,720	.6019	108,876			25,475		163,951			(81,882)		4,285		0001
Purchased Call/S&P 500 INDEX/SPX815V8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,386,000	5709.54	224,125			617		394,467			(167,633)		1,623		0001
Purchased Call/S&P 500 INDEX/SPX815W9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,889,938	.5851	71,829			4,167		121,123			(53,872)		2,320		0001
Purchased Call/S&P 500 INDEX/SPX815V9F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	2,774,453	.5709	146,325					258,948			(109,744)		726		0001
Purchased Call/S&P 500 INDEX/SPX815XSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,221,000	6051.09	242,777			48,555		358,885			(182,082)		11,675		0001
Purchased Call/S&P 500 INDEX/SPX815X98	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	5,627,000	5917.11	273,472			37,668		437,355			(204,542)		10,517		0001
Purchased Call/S&P 500 INDEX/SPX815YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,995,369	.6051	105,489			21,098		151,280			(79,117)		6,698		0001
Purchased Call/S&P 500 INDEX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,931,594	.5999	86,666			13,557		127,042			(65,359)		3,817		0001
Purchased Call/S&P 500 INDEX/SPX815W8D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,765,000	5808.12	113,642			7,260		183,232			(85,231)		3,545		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815V$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,417,000	5709.54	132,693			366		239,118			(99,247)		895		0001
Purchased Call/S&P 500 INDEX/SPX815V$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	13,530,000	5709.54	645,381			1,778		1,115,453			(482,710)		5,007		0001
Purchased Call/S&P 500 INDEX/SPX815X$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	4,318,000	6051.09	161,493			32,299		233,968			(121,120)		9,655		0001
Purchased Call/S&P 500 INDEX/SPXD17A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,295,562	6090.27	54,175			10,149		75,021			(40,299)		4,990		0001
Purchased Call/S&P 500 INDEX/SPX815W$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,347,000	5797.42	87,543			5,306		139,889			(65,477)		2,946		0001
Purchased Call/S&P 500 INDEX/SPX815W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/31/2025	1	2,755,000	5705.45	127,281			10,577		208,786			(95,199)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXD177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,362,283	5995.54	40,159			4,437		58,419			(29,873)		3,959		0001
Purchased Call/S&P 500 INDEX/SPXM13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	280,765	6034.91	2,387			460		3,228			(1,785)		619		0001
Purchased Call/S&P 500 INDEX/SPXM13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	741,157	5813.67	6,300			503		9,088			(4,712)		1,062		0001
Purchased Call/S&P 500 INDEX/SPXM13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	697,733	5906.94	6,628			1,648		8,987			(4,958)		1,742		0001
Purchased Call/S&P 500 INDEX/SPXM13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3,936,459	5851.2	89,358			5,169		135,729			(66,835)		4,832		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	2,117,010	5989	112,818			13,089		183,307			(84,614)		3,633		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,338,676	5969.34	42,330			6,297		60,430			(31,488)		4,539		0001
Purchased Call/S&P 500 INDEX/SPXA21D$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	270,488	6090.27	22,342			4,185		30,040			(16,620)		588		0001
Purchased Call/S&P 500 INDEX/SPXM131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,298,482	5969.34	30,570			4,548		43,333			(22,740)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,175,935	6051.09	94,376			19,499		131,613			(70,203)		9,528		0001
Purchased Call/S&P 500 INDEX/SPXM13R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,573,630	5970.84	53,017			12,999		73,371			(39,438)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXM13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	3,793,666	5808.12	72,459			4,629		108,383			(54,344)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXA21H$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,985,307	5974	107,569			25,009		165,820			(81,347)		4,762		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	7,001,970	5854	362,946			20,052		623,055			(272,209)		8,398		0001
Purchased Call/S&P 500 INDEX/SPXM13L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,036,725	6090.27	11,197			2,022		15,152			(8,397)		2,204		0001
Purchased Call/S&P 500 INDEX/SPXB052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	6,467,538	5816	325,992			26,261		596,136			(244,494)		9,271		0001
Purchased Call/S&P 500 INDEX/SPXM13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,493,153	5930.85	51,608			11,658		71,925			(38,390)		5,944		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	1,441,210	5929	82,546			8,278		133,514			(61,910)		2,294		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	591,638	5969	33,557			5,034		52,114			(25,237)		1,148		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	2,536,456	5945	141,528			20,050		228,855			(106,146)		4,787		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	5,816,655	6015	305,311			47,625		485,877			(228,983)		11,493		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	8,435,047	.6074	441,050			92,596		676,623			(330,787)		19,371		0001
Purchased Call/S&P 500 INDEX/SPXD17C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	5,979,000	5872.16	154,258			33,146		220,015			(115,377)		13,908		0001
Purchased Call/S&P 500 INDEX/SPXB05II$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	5,528,000	5815.03	288,562			7,234		506,481			(216,421)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXD174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	2,705,000	5864.67	96,028			4,268		153,390			(72,021)		2,919		0001
Purchased Call/S&P 500 INDEX/SPXD176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	2,722,000	5705.45	103,436			8,596		163,818			(77,364)		3,966		0001
Purchased Call/S&P 500 INDEX/SPXI00B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,238,000	5792.04	73,826			1,627		112,847			(55,218)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/18/2024	10/17/2025	1	2,792,000	5864.67	156,073			6,937		277,753			(117,055)		3,013		0001
Purchased Call/S&P 500 INDEX/SPXB05II$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2024	10/10/2025	1	5,876,000	5815.03	150,426			3,771		233,778			(112,819)		4,863		0001
Purchased Call/S&P 500 INDEX/SPXI00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,539,000	5792.04	34,023			750		50,585			(25,447)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXC050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	2,900,000	5728.8	162,110			13,509		279,742			(121,583)		4,226		0001
Purchased Call/S&P 500 INDEX/SPXD17B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	4,427,060	6051.25	99,609			19,867		139,222			(74,502)		9,899		0001
Purchased Call/S&P 500 INDEX/SPXD17B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	1,835,034	.6036	108,239			20,930		160,767			(81,179)		4,047		0001
Purchased Call/S&P 500 INDEX/SPXC053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	2,551,000	5969.34	139,795			19,804		226,382			(104,846)		4,814		0001
Purchased Call/S&P 500 INDEX/SPXI00GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	3,139,000	5893.62	49,282			6,517		71,889			(36,860)		5,751		0001
Purchased Call/S&P 500 INDEX/SPXI00A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	1,806,881	.5700	80,439			447		131,405			(60,329)		819		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/26/2025	1	2,673,000	6021.63	155,836			24,107		249,324			(116,557)		5,282		0001
Purchased Call/S&P 500 INDEX/SPXD179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	2,933,811	.5987	106,075			16,161		154,400			(79,556)		5,746		0001
Purchased Call/S&P 500 INDEX/SPXD17A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,577,000	6090.27	173,485			32,498		257,741			(129,050)		7,776		0001
Purchased Call/S&P 500 INDEX/SPXD17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,862,339	.6086	79,422			14,380		119,586			(60,062)		3,960		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/13/2024	12/12/2025	1	3,667,780	.6051	198,625			39,725		300,633			(148,969)		8,201		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/09/2024	12/05/2025	1	8,536,559	.6089	439,136			79,509		684,878			(332,089)		18,150		0001
Purchased Call/S&P 500 INDEX/SPXI00F$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,655,000	5870.62	87,720			10,721		130,968			(65,790)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXD17A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	2,308,000	6052.85	109,399			20,795		164,260			(81,825)		5,054		0001
Purchased Call/S&P 500 INDEX/SPXI00J$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,278,000	6032.38	255,824			41,216		409,644			(191,868)		8,600		0001
Purchased Call/S&P 500 INDEX/SPXD17B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,044,000	6051.25	121,005			24,134		188,285			(90,505)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXC051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	7,380,000	5995.54	432,468			44,572		734,965			(324,351)		11,906		0001
Purchased Call/S&P 500 INDEX/SPXA218$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	6,757,000	5780.05	272,983			6,825		446,794			(204,176)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXA219$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,602,000	5853.98	70,514			3,885		109,065			(52,741)		3,121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21D$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,105,000	6090.27	257,384			46,472		395,019			(193,038)		8,728		0001
Purchased Call/S&P 500 INDEX/SPXI00F$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	5,098,000	5985.38	232,979			27,598		368,545			(174,255)		8,850		0001
Purchased Call/S&P 500 INDEX/SPXD176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,808,000	5728.8	283,191			23,599		496,897			(212,393)		7,006		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,695,000	5705.45	173,019			14,378		312,322			(129,409)		3,927		0001
Purchased Call/S&P 500 INDEX/SPXB05V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,318,000	5699.94	161,741			896		252,348			(120,973)		2,864		0001
Purchased Call/S&P 500 INDEX/SPXD177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,649,000	5995.54	136,216			14,039		205,960			(102,162)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXD177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	3,691,000	5973.1	200,790			20,637		333,725			(150,180)		5,955		0001
Purchased Call/S&P 500 INDEX/SPXA21A$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,662,114	5713	101,211			9,506		153,554			(75,908)		4,122		0001
Purchased Call/S&P 500 INDEX/SPXD17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	1	4,584,000	6051.09	171,900			35,517		247,472			(127,871)		10,459		0001
Purchased Call/S&P 500 INDEX/SPXD177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	1,594,818	5973	59,707			6,154		90,238			(44,780)		2,573		0001
Purchased Call/S&P 500 INDEX/SPXC050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,810,923	5713	84,170			7,905		131,198			(63,127)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXD179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2025	1	3,558,083	6020	128,602			20,060		193,192			(96,451)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXC051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,570,478	6001.35	79,979			9,033		118,106			(59,820)		6,056		0001
Purchased Call/S&P 500 INDEX/SPXC053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2024	11/19/2025	1	1,420,075	5917	77,818			10,533		134,267			(58,363)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXC052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,146,919	5985	61,523			7,349		102,647			(46,142)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXI00B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,673,000	5792.04	44,372			978		66,560			(33,188)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXD17B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	3,996,000	6084.19	149,051			29,153		214,293			(111,482)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXC051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,884,424	6001	89,986			10,192		145,812			(67,490)		3,196		0001
Purchased Call/S&P 500 INDEX/SPXB05X$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	1,728,235	5780	79,080			1,982		129,209			(59,310)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXC050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,653,000	5728.8	299,188			27,199		542,227			(222,557)		7,101		0001
Purchased Call/S&P 500 INDEX/SPXD17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/05/2025	1	1,343,366	6090	67,384			12,234		105,025			(51,099)		2,856		0001
Purchased Call/S&P 500 INDEX/SPXC051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	9,385,000	5995.54	237,441			26,237		354,861			(176,625)		15,727		0001
Purchased Call/S&P 500 INDEX/SPXB05W$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,329,000	5815.03	135,082			3,386		247,074			(101,312)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXC054$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	4,696,000	6032.38	218,364			35,181		331,838			(163,773)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXI001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,105,000	5998.74	62,308			9,719		91,025			(46,731)		4,159		0001
Purchased Call/S&P 500 INDEX/SPXD179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2025	1	3,471,064	6047	154,343			26,434		230,837			(115,757)		7,210		0001
Purchased Call/S&P 500 INDEX/SPXI00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	3,002,000	6086.49	180,420			31,810		277,741			(134,944)		6,334		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,292,000	5728.8	237,875			21,625		363,992			(176,948)		14,180		0001
Purchased Call/S&P 500 INDEX/SPXD17BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,190,000	6051.25	115,478			23,032		167,233			(86,371)		7,133		0001
Purchased Call/S&P 500 INDEX/SPXI00FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	4,635,000	5870.62	120,047			14,672		179,187			(90,035)		8,137		0001
Purchased Call/S&P 500 INDEX/SPXA219SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,633,000	5841.47	68,458			3,034		105,518			(51,203)		2,841		0001
Purchased Call/S&P 500 INDEX/SPXA218SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,755,000	5859.85	48,087			1,722		74,902			(35,966)		1,719		0001
Purchased Call/S&P 500 INDEX/SPXA21DS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,262,000	6032.38	54,967			9,237		77,885			(40,888)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	4,030,634	6086.49	88,674			15,634		123,954			(66,323)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXI00LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	8,598,545	6050.61	220,123			46,693		307,197			(164,640)		19,874		0001
Purchased Call/S&P 500 INDEX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,316,721	6051.25	30,812			6,145		42,037			(23,046)		5,180		0001
Purchased Call/S&P 500 INDEX/SPXA219SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	5,287,000	5808.12	129,003			8,242		195,226			(96,752)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXD17CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	3,274,000	5872.16	185,963			39,959		296,510			(139,090)		7,616		0001
Purchased Call/S&P 500 INDEX/SPXD174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,092,000	5842.47	187,684			7,756		343,799			(140,378)		3,237		0001
Purchased Call/S&P 500 INDEX/SPXI00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	3,239,000	6032.38	183,327			29,536		290,456			(137,496)		6,511		0001
Purchased Call/S&P 500 INDEX/SPXC054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	2,946,000	6086.49	136,400			24,048		202,290			(102,020)		6,216		0001
Purchased Call/S&P 500 INDEX/SPXD17ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,673,000	6090.27	134,432			25,183		193,112			(100,000)		7,985		0001
Purchased Call/S&P 500 INDEX/SPXI00LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	3,135,000	6050.61	75,867			16,093		105,196			(56,744)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXI00LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,399,000	6050.61	87,324			18,523		124,430			(65,313)		5,545		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,571,000	5815.03	43,193			1,432		65,177			(32,130)		2,426		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	8,909,000	5815.03	424,068			10,631		724,689			(318,051)		7,373		0001
Purchased Call/S&P 500 INDEX/SPXD17BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,184,000	6051.25	178,941			35,689		276,097			(133,838)		7,120		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,786,094	.5995	198,427			20,451		329,135			(150,057)		6,108		0001
Purchased Call/S&P 500 INDEX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/20/2025	1	2,935,976	5864.67	46,388			2,428		69,636			(34,507)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXC052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,963,124	.5985	68,955			8,236		106,237			(51,717)		3,408		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,525,103	.5832	91,541			7,080		144,624			(68,655)		3,559		0001
Purchased Call/S&P 500 INDEX/SPXI00JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,535,000	6032.38	217,049			36,474		348,184			(161,456)		7,285		0001
Purchased Call/S&P 500 INDEX/SPXC053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,797,000	5969.34	239,591			33,942		403,150			(179,693)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,180,235	.5969	226,682			32,203		360,739			(171,424)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,398,221	.5751	83,817			1,621		130,898			(62,863)		1,775		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,256,000	5985.38	133,555			15,821		223,908			(99,892)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXI00KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,897,000	6086.49	179,614			31,667		276,492			(134,341)		6,113		0001
Purchased Call/S&P 500 INDEX/SPXC052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,636,314	5871	198,322			24,307		324,465			(149,978)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXA21FSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,662,000	5930.85	348,779			76,538		553,262			(261,584)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,092,787	5859.85	10,272			368		15,200			(7,683)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXB05YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,184,099	5797.42	52,856			3,203		78,609			(39,533)		3,996		0001
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	11/08/2024	11/10/2025	1	2,234,447	5995.54	50,052			5,531		74,059			(37,232)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXA21DS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	8,118,000	6032.38	394,535			63,564		606,572			(295,901)		16,319		0001
Purchased Call/S&P 500 INDEX/SPXD174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	10/18/2024	10/17/2025	1	4,733,000	5864.67	209,672			9,319		348,510			(157,254)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXD176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	11/06/2024	11/06/2025	1	3,474,000	5929.04	208,787			20,706		362,693			(156,162)		5,530		0001
Purchased Call/S&P 500 INDEX/SPXI00FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	2,748,000	5870.62	45,067			5,508		65,912			(33,800)		4,824		0001
Purchased Call/S&P 500 INDEX/SPXC052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,357,000	5949.17	201,084			24,509		340,851			(150,400)		5,894		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	5,186,945	6086.49	132,267			23,320		186,779			(98,929)		10,944		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	665,669	5842.47	5,658			234		8,251			(4,232)		697		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	6,123,310	5728.8	156,757			13,063		240,196			(117,568)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	560,344	6032.38	4,819			810		6,517			(3,585)		1,155		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	2,261,210	5797.42	21,481			1,302		31,272			(16,067)		2,838		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	403,092	5832.92	3,547			274		5,145			(2,653)		568		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	3,491,260	5864.67	46,434			2,430		69,031			(34,541)		4,086		0001
Purchased Call/S&P 500 INDEX/SPXD17BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	12/11/2024	12/11/2025	1	2,750,000	6084.19	120,725			23,613		177,001			(90,296)		6,107		0001
Purchased Call/S&P 500 INDEX/SPXI00KS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,248,000	6086.49	140,950			24,851		217,077			(105,423)		4,743		0001
Purchased Call/S&P 500 INDEX/SPXB05XS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	1,494,346	5792	55,413			1,238		88,309			(41,674)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXC055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	3,091,707	6074	120,114			25,217		175,700			(90,085)		7,100		0001
Purchased Call/S&P 500 INDEX/SPXA21AS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	6,470,000	6001.35	163,044			18,415		244,106			(121,948)		10,974		0001
Purchased Call/S&P 500 INDEX/SPXM13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	3,885,401	5831	209,205			16,182		358,967			(156,904)		5,476		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	496,071	5930.85	4,217			925		5,734			(3,162)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	394,346	5998.74	3,194			498		4,442			(2,396)		779		0001
Purchased Call/S&P 500 INDEX/SPXB05VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,697,000	5699.94	143,074			793		234,369			(107,011)		1,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,355,000	5872.16	116,808			25,099		180,351			(87,366)		5,478		0001
Purchased Call/S&P 500 INDEX/SPXD175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,008,000	5809.86	115,058			7,331		200,609			(86,057)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXD175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,498,000	5813.67	201,061			16,063		326,366			(150,382)		6,448		0001
Purchased Call/S&P 500 INDEX/SPXC053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	1	5,764,847	5917	320,437			44,505		507,115			(240,328)		10,774		0001
Purchased Call/S&P 500 INDEX/SPXM13F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,142,553	5783	113,757			10,999		171,545			(85,318)		3,364		0001
Purchased Call/S&P 500 INDEX/SPXI100LS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/13/2024	12/15/2025	1	2,046,000	6051.09	129,307			26,716		201,068			(96,188)		4,668		0001
Purchased Call/S&P 500 INDEX/SPXC050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	3,239,095	5713	186,628			17,529		304,481			(139,971)		5,015		0001
Purchased Call/S&P 500 INDEX/SPXC053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	4,107,853	5894	227,654			30,186		375,032			(170,741)		7,526		0001
Purchased Call/S&P 500 INDEX/SPXC050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,709,000	5929.04	147,370			14,615		248,262			(110,224)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXC054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	2,755,000	6075.11	82,650			14,882		116,864			(61,818)		5,858		0001
Purchased Call/S&P 500 INDEX/SPXB05XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,356,000	5815.03	264,409			8,765		491,317			(196,686)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXD178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,777,000	5917.11	262,735			36,189		431,454			(196,511)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXA21C$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,039,751	5998.74	71,434			11,477		102,744			(53,283)		6,111		0001
Purchased Call/S&P 500 INDEX/SPXA217$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	2,262,000	5709.54	57,681			159		90,403			(43,142)		837		0001
Purchased Call/S&P 500 INDEX/SPXA21GV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,673,000	5970.84	131,493			31,412		188,183			(98,620)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXC051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,349,000	5983.99	136,947			15,845		229,770			(102,429)		4,031		0001
Purchased Call/S&P 500 INDEX/SPXB05YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,627,000	5809.86	187,394			11,939		301,397			(140,160)		5,932		0001
Purchased Call/S&P 500 INDEX/SPXD17C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	4,172,000	5872.16	267,842			57,553		445,399			(200,331)		9,705		0001
Purchased Call/S&P 500 INDEX/SPXA21G$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,629,000	6037.59	206,916			49,293		299,306			(154,762)		11,300		0001
Purchased Call/S&P 500 INDEX/SPXA211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2024	12/26/2025	1	1,835,427	6038	67,543			16,271		109,721			(51,220)		4,480		0001
Purchased Call/S&P 500 INDEX/SPXB05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	3,219,000	5864.67	195,393			10,227		356,834			(145,347)		3,768		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	2,754,000	5930.85	176,531			39,878		281,128			(131,316)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,284,000	5867.08	147,452			32,268		222,195			(110,286)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXA21HS$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/26/2025	1	3,027,216	5971	158,372			38,045		251,073			(119,766)		7,390		0001
Purchased Call/S&P 500 INDEX/SPXC055$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,398,000	5930.85	283,671			62,250		455,987			(212,753)		10,295		0001
Purchased Call/S&P 500 INDEX/SPXC054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	1,603,000	6032.38	58,189			9,778		85,165			(43,285)		3,303		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,993,746	5832.92	36,286			2,799		53,715			(27,140)		2,810		0001
Purchased Call/S&P 500 INDEX/SPXM13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,176,871	5851.2	35,265			2,040		52,609			(26,377)		2,672		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	876,317	5864.67	8,237			431		12,135			(6,128)		1,026		0001
Purchased Call/S&P 500 INDEX/SPXC053$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,302,000	5969.34	192,507			27,272		317,569			(144,380)		6,232		0001
Purchased Call/S&P 500 INDEX/SPXD177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,138,000	5995.54	112,027			11,546		173,177			(84,020)		5,063		0001
Purchased Call/S&P 500 INDEX/SPXC050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,953,000	5929.04	174,227			17,279		300,981			(130,312)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXA21XS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2024	10/31/2025	1	2,761,000	5705.45	134,185			11,151		221,555			(100,363)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXD17B$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,463,000	6051.25	163,800			32,669		245,502			(122,513)		7,744		0001
Purchased Call/S&P 500 INDEX/SPXC053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,836,483	5945	261,687			37,072		419,943			(196,265)		9,128		0001
Purchased Call/S&P 500 INDEX/SPXA21G$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,849,631	5974	165,986			38,163		244,476			(124,490)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXC053$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	1,927,214	5894	65,982			8,749		99,876			(49,487)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXA21C$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,303,000	6021.63	67,478			10,439		98,294			(50,470)		4,550		0001
Purchased Call/S&P 500 INDEX/SPXM13O$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,898,260	6050.61	38,837			8,238		52,556			(29,048)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXC050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	1,430,346	5814	68,389			5,524		122,279			(51,433)		2,050		0001
Purchased Call/S&P 500 INDEX/SPXA21D$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	714,021	6075	39,774			7,181		60,110			(29,831)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,261,000	6037.59	273,556			65,169		423,109			(204,605)		10,401		0001
Purchased Call/S&P 500 INDEX/SPXC052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	1,991,435	5949	100,108			12,235		178,373			(75,081)		3,496		0001
Purchased Call/S&P 500 INDEX/SPXD17C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	3,237,076	6051	117,170			24,923		182,094			(87,878)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXB05W$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,019,000	5751.07	95,499			1,315		161,064			(71,039)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	5,432,000	5809.86	140,146			8,929		213,855			(104,821)		6,964		0001
Purchased Call/S&P 500 INDEX/SPXC052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,087,000	5870.62	40,748			5,276		59,272			(30,311)		5,597		0001
Purchased Call/S&P 500 INDEX/SPXC054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/02/2025	1	2,618,416	6047	145,739			24,961		226,389			(109,304)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXB05W$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,431,000	5751.07	270,734			3,729		500,632			(201,391)		2,841		0001
Purchased Call/S&P 500 INDEX/SPXC052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	2,172,693	5985	89,189			10,653		140,591			(66,892)		3,772		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,317,000	5970.84	111,911			27,438		166,708			(83,247)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXC052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,029,000	5870.62	223,610			27,330		373,482			(167,707)		7,073		0001
Purchased Call/S&P 500 INDEX/SPXB05X$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,786,000	5815.03	158,245			5,246		285,479			(117,713)		2,629		0001
Purchased Call/S&P 500 INDEX/SPXC052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	3,727,000	5870.62	216,911			26,511		367,138			(162,684)		6,543		0001
Purchased Call/S&P 500 INDEX/SPXC054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	5,033,500	6050	277,747			48,337		419,933			(208,310)		10,539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05W/SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,254,443	.5751	105,828			2,046		173,320			(79,371)		1,669		0001
Purchased Call/S&P 500 INDEX/SPXC054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	3,248,725	.6032	176,832			28,649		272,127			(134,098)		6,531		0001
Purchased Call/S&P 500 INDEX/SPXC051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	2,934,660	.6001	154,456			17,494		255,715			(115,842)		4,977		0001
Purchased Call/S&P 500 INDEX/SPXC052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,217,012	.5955	163,220			20,005		282,382			(123,433)		5,648		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	135,611	6049.88	1,193			207		1,630			(893)		284		0001
Purchased Call/S&P 500 INDEX/SPXA21GS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,467,000	6037.59	136,244			32,457		189,525			(101,903)		10,904		0001
Purchased Call/S&P 500 INDEX/SPXD17C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	6,759,000	5867.08	328,487			71,885		500,538			(245,691)		15,822		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	2,645,000	5728.8	118,496			10,772		192,733			(88,146)		4,036		0001
Purchased Call/S&P 500 INDEX/SPXC052$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,566,000	5870.62	220,735			28,580		380,231			(164,198)		6,466		0001
Purchased Call/S&P 500 INDEX/SPXA21HSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,737,950	.6038	342,467			81,812		545,323			(256,850)		16,448		0001
Purchased Call/S&P 500 INDEX/SPXC051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,531,000	5983.99	132,371			15,316		216,535			(99,006)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXB05X$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	8,861,000	5842.47	423,556			17,502		718,549			(316,797)		9,276		0001
Purchased Call/S&P 500 INDEX/SPXD17B$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	4,068,000	6051.25	123,260			24,584		175,485			(92,192)		9,096		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,398,000	5864.67	91,364			4,782		147,304			(67,963)		2,807		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,740,963	6037.59	29,074			6,926		39,116			(21,746)		4,250		0001
Purchased Call/S&P 500 INDEX/SPXC054$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/02/2025	1	3,338,027	.6047	184,727			31,726		279,859			(138,927)		6,934		0001
Purchased Call/S&P 500 INDEX/SPXC052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,605,000	5949.17	202,241			24,650		336,519			(151,265)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXC052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,031,000	5870.62	30,262			3,699		43,911			(22,696)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXC053$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	1,581,875	.5969	69,941			9,936		106,918			(52,892)		2,985		0001
Purchased Call/S&P 500 INDEX/SPXC052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,531,000	5870.62	274,579			33,560		471,886			(205,934)		7,955		0001
Purchased Call/S&P 500 INDEX/SPXD17C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,335,000	5867.08	167,751			36,710		256,815			(125,468)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,084,000	6037.59	190,591			45,404		292,662			(142,552)		7,528		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	784,744	5930.85	6,984			1,578		9,419			(5,195)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	6,585,287	5832.92	169,900			13,105		257,754			(127,076)		9,281		0001
Purchased Call/S&P 500 INDEX/SPXC054$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,607,000	6086.49	207,403			36,567		317,464			(155,126)		7,611		0001
Purchased Call/S&P 500 INDEX/SPXM13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	899,131	5970.84	8,272			2,028		11,084			(6,153)		2,232		0001
Purchased Call/S&P 500 INDEX/SPXD17C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	6,002,000	6051.09	277,893			57,416		410,831			(206,716)		13,694		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	3,012,000	6075.11	77,408			13,938		108,262			(57,897)		6,404		0001
Purchased Call/S&P 500 INDEX/SPXC053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,365,000	5969.34	163,203			23,120		258,373			(122,402)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXD17C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	2,291,268	6051	115,878			24,648		191,659			(86,908)		5,296		0001
Purchased Call/S&P 500 INDEX/SPXB05W$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,784,221	5696	206,075			3,416		342,978			(154,556)		2,620		0001
Purchased Call/S&P 500 INDEX/SPXA21HS$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,250,000	5970.84	72,450			17,763		102,604			(53,893)		5,586		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	1,309,972	5872	76,002			16,467		116,865			(57,001)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXB05W$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,015,000	5751.07	125,535			697		235,929			(94,151)		913		0001
Purchased Call/S&P 500 INDEX/SPXC052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	2,375,000	5949.17	107,350			13,084		169,884			(80,292)		4,170		0001
Purchased Call/S&P 500 INDEX/SPXD17C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	3,140,000	6051.09	189,656			39,185		292,570			(141,079)		7,164		0001
Purchased Call/S&P 500 INDEX/SPXC054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,466,844	6086	54,061			9,638		78,065			(40,658)		3,095		0001
Purchased Call/S&P 500 INDEX/SPXC054$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	3,345,470	6050	131,758			22,930		189,695			(98,818)		7,004		0001
Purchased Call/S&P 500 INDEX/SPXC052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	1,951,000	5870.62	58,920			7,629		88,998			(43,829)		3,538		0001
Purchased Call/S&P 500 INDEX/SPXI100I$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	7,822,060	5987	429,814			65,484		668,603			(322,361)		15,319		0001
Purchased Call/S&P 500 INDEX/SPXD17C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/17/2025	1	1,978,987	6051	92,185			19,772		155,190			(69,329)		4,574		0001
Purchased Call/S&P 500 INDEX/SPXC054$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,384,000	6086.49	184,428			32,516		280,106			(137,942)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXB05V$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,802,000	5751.07	165,318			918		301,726			(123,989)		1,270		0001
Purchased Call/S&P 500 INDEX/SPXM13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	2,528,000	5815.03	27,050			678		40,270			(20,287)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXC055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	4,933,000	6051.09	310,779			62,156		484,233			(233,084)		11,031		0001
Purchased Call/S&P 500 INDEX/SPXC053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,145,278	5894	79,126			10,492		120,819			(59,345)		3,930		0001
Purchased Call/S&P 500 INDEX/SPXB05V$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,258,000	5751.07	121,706			676		213,984			(91,280)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXC053$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	6,410,000	5948.71	307,680			43,467		486,988			(230,128)		12,097		0001
Purchased Call/S&P 500 INDEX/SPXB05V$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	5,873,000	5751.07	304,221			1,690		527,351			(228,166)		2,662		0001
Purchased Call/S&P 500 INDEX/SPXM13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,028,000	5948.71	32,042			4,527		46,023			(23,966)		3,827		0001
Purchased Call/S&P 500 INDEX/SPXM13A$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	2,944,000	5815.03	39,155			1,298		58,564			(29,126)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXM13J$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	955,494	5987.37	10,224			1,549		14,374			(7,647)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXM13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,659,000	5948.71	73,123			10,330		108,409			(54,692)		5,018		0001
Purchased Call/S&P 500 INDEX/SPXM13K$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,041,000	6032.38	31,227			5,031		43,538			(23,420)		4,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	560,385	5929.04	4,707			467		6,776			(3,521)		892		0001
Purchased Call/S&P 500 INDEX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	762,356	6001.35	6,861			775		9,822			(5,132)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	856,183	5999	52,799			8,507		82,432			(39,599)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,856,018	6051.09	51,408			10,282		71,150			(38,556)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,805,368	6021.63	37,010			5,725		52,693			(27,681)		3,567		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	276,074	5728.8	1,850			168		2,716			(1,376)		421		0001
Purchased Call/S&P 500 INDEX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	3,366,000	6051.09	76,072			15,214		106,268			(57,054)		7,527		0001
Purchased Call/S&P 500 INDEX/SPXM13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	4,885,000	6051.25	124,079			24,747		175,614			(92,804)		10,923		0001
Purchased Call/S&P 500 INDEX/SPXM13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,980,000	6047.15	48,114			8,218		67,805			(35,987)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXM13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/05/2025	1	1,827,081	6090	68,946			12,483		102,784			(52,139)		3,885		0001
Purchased Call/S&P 500 INDEX/SPXI100FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	9,469,826	5870.62	125,949			15,394		181,988			(94,462)		16,625		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,682,115	5916.98	48,604			6,561		70,180			(36,353)		6,814		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	3,065,519	5712.69	48,435			4,537		72,122			(36,227)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	3,391,515	5930.85	45,446			10,266		62,446			(33,806)		8,086		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,585,593	5864.67	70,278			3,123		106,392			(52,708)		3,869		0001
Purchased Call/S&P 500 INDEX/SPXM13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	11,210,704	5864.67	149,102			6,627		221,939			(111,827)		12,097		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	2,846,559	6051.09	58,354			11,671		81,076			(43,766)		6,365		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,140,291	6084.19	41,452			8,108		56,906			(31,004)		6,974		0001
Purchased Call/S&P 500 INDEX/SPXM13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,269,000	6034.91	53,322			10,282		75,106			(39,882)		5,004		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,053,000	5751.07	91,895			1,266		144,700			(68,358)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXB05Y98	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	4,049,732	5864.67	91,929			4,812		139,977			(68,383)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,844,065	5985.38	24,526			2,905		35,069			(18,344)		3,201		0001
Purchased Call/S&P 500 INDEX/SPXM139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	3,821,000	5699.94	82,916			459		127,826			(62,016)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,012,668	5985.38	7,595			900		10,627			(5,681)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXM13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/07/2025	1	1,993,579	5696	78,421			1,303		119,385			(58,978)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,720,789	5985.38	38,718			4,586		56,897			(28,959)		2,987		0001
Purchased Call/S&P 500 INDEX/SPXM139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	3,039,000	5751.07	59,868			333		91,035			(44,901)		1,378		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	482,913	6090.27	4,153			778		5,515			(3,089)		1,050		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,502,950	5809.86	54,064			3,445		81,326			(40,437)		3,209		0001
Purchased Call/S&P 500 INDEX/SPXM139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,067,000	5751.07	41,098			566		61,226			(30,571)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXM13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,442,000	6032.38	42,002			6,767		58,791			(31,502)		4,909		0001
Purchased Call/S&P 500 INDEX/SPXM13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,410,277	.6036	145,069			28,052		206,408			(108,802)		7,520		0001
Purchased Call/S&P 500 INDEX/SPXI100D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	6,218,954	5808.12	160,449			10,251		245,127			(120,337)		7,973		0001
Purchased Call/S&P 500 INDEX/SPXM13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	3,467,374	.5907	123,147			30,701		182,815			(92,360)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,416,000	6040.04	51,542			11,960		72,647			(38,551)		3,417		0001
Purchased Call/S&P 500 INDEX/SPXM13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/24/2025	1	2,770,473	.5808	98,720			6,325		151,643			(74,655)		3,552		0001
Purchased Call/S&P 500 INDEX/SPXM139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	2,033,000	5751.07	22,363			308		33,502			(16,635)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,612,000	6074.08	60,076			12,578		82,906			(44,934)		5,998		0001
Purchased Call/S&P 500 INDEX/SPXM13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,789,000	6084.19	70,841			13,856		99,606			(52,985)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,213,120	5930.85	36,074			8,149		49,819			(26,834)		5,277		0001
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,629,053	6032.38	144,104			23,217		206,757			(108,078)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXM130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	2,042,000	6051.09	56,359			11,272		79,622			(42,269)		4,566		0001
Purchased Call/S&P 500 INDEX/SPXM13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	1,530,000	6052.85	41,616			7,910		59,239			(31,126)		3,350		0001
Purchased Call/S&P 500 INDEX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	2,017,662	5974.07	45,397			10,409		63,114			(33,955)		4,840		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,976,000	6051.09	57,304			11,840		81,173			(42,627)		4,508		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	239,177	6050.61	2,105			446		2,830			(1,574)		553		0001
Purchased Call/S&P 500 INDEX/SPXM13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	1,932,435	.6001	77,241			8,748		120,785			(57,931)		3,278		0001
Purchased Call/S&P 500 INDEX/SPXM139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	12,015,000	5751.07	161,001			894		239,962			(120,751)		5,446		0001
Purchased Call/S&P 500 INDEX/SPXM13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	2,151,029	5842.47	28,609			1,182		42,642			(21,398)		2,252		0001
Purchased Call/S&P 500 INDEX/SPXM13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	2,822,000	6090.27	48,538			8,764		66,585			(36,404)		6,000		0001
Purchased Call/S&P 500 INDEX/SPXM13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,626,694	5808.12	43,603			3,123		64,634			(32,435)		3,572		0001
Purchased Call/S&P 500 INDEX/SPXM13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,028,478	5930.85	37,527			8,235		52,180			(28,145)		4,748		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,692,734	5832.92	65,433			5,047		98,750			(48,941)		3,795		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,991,236	5974.07	27,877			6,392		38,183			(20,851)		4,776		0001
Purchased Call/S&P 500 INDEX/SPXM13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,835,000	5906.94	98,176			24,408		139,514			(73,430)		9,574		0001
Purchased Call/S&P 500 INDEX/SPXM130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/23/2025	1	4,378,993	.5974	164,544			37,831		230,248			(123,408)		10,504		0001
Purchased Call/S&P 500 INDEX/SPXD174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	2,914,000	5842.47	171,343			7,080		309,747			(128,155)		3,050		0001

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Purchased Call/S&P 500 INDEX/SPXD175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,395,000	5813.67	163,055			13,026		256,505			(121,956)		6,300		0001
Purchased Call/S&P 500 INDEX/SPXD175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/28/2025	1	1,450,056	5824	82,441			6,149		139,249			(61,831)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXD175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	10/28/2025	1	7,407,000	5823.52	191,841			14,269		290,673			(143,487)		10,258		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,064,377	6040.04	19,372			4,495		26,287			(14,489)		2,568		0001
Purchased Call/S&P 500 INDEX/SPXD174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,073,000	5841.47	117,746			5,219		208,560			(88,068)		2,237		0001
Purchased Call/S&P 500 INDEX/SPXM138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,057,000	5708.75	33,735					51,402			(25,232)		538		0001
Purchased Call/S&P 500 INDEX/SPXD174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	3,152,000	5841.47	150,666			6,678		253,657			(112,690)		3,401		0001
Purchased Call/S&P 500 INDEX/SPXM131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	328,307	5969.34	2,758			391		3,888			(2,068)		620		0001
Purchased Call/S&P 500 INDEX/SPXI100I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	3,007,202	5987.37	57,738			8,748		82,778			(43,185)		5,890		0001
Purchased Call/S&P 500 INDEX/SPXM13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	4,154,000	5841.47	122,543			5,431		190,868			(91,655)		4,482		0001
Purchased Call/S&P 500 INDEX/SPXM13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	2,941,000	5841.47	48,527			2,151		72,791			(36,295)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXM131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,205,115	5948.71	22,415			3,167		32,417			(16,765)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXM13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	1,962,000	5809.86	32,569			2,075		48,340			(24,360)		2,516		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	771,190	6075.11	6,786			1,222		9,199			(5,076)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXM139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	2,919,000	5751.07	46,412			639		69,924			(34,525)		1,871		0001
Purchased Call/S&P 500 INDEX/SPXM13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	1,760,003	5828	70,155			2,923		113,260			(52,616)		1,842		0001
Purchased Call/S&P 500 INDEX/SPXM13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,161,000	5808.12	32,415			2,071		47,936			(24,311)		2,771		0001
Purchased Call/S&P 500 INDEX/SPXM13A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,977,000	5780.05	66,685			1,667		102,235			(49,877)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXM13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	2,346,563	5823.52	31,444			2,339		46,139			(23,518)		3,250		0001
Purchased Call/S&P 500 INDEX/SPXM13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	5,526,000	5780.05	142,018			3,550		219,990			(106,222)		4,573		0001
Purchased Call/S&P 500 INDEX/SPXM139$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	3,296,000	5695.94	72,842			1,204		111,815			(54,482)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXM139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,866,000	5751.07	86,598			1,193		133,108			(64,418)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXM13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3,579,527	5853.98	86,625			4,773		132,346			(64,790)		4,293		0001
Purchased Call/S&P 500 INDEX/SPXM139$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,859,224	5703	70,739			393		113,632			(53,054)		843		0001
Purchased Call/S&P 500 INDEX/SPXM139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,432,000	5699.94	40,858			226		61,933			(30,559)		1,102		0001
Purchased Call/S&P 500 INDEX/SPXM13F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,706,581	5973.1	35,727			3,672		51,919			(26,722)		4,367		0001
Purchased Call/S&P 500 INDEX/SPXM13E$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	2,209,625	5830	94,542			7,313		154,041			(70,906)		3,114		0001
Purchased Call/S&P 500 INDEX/SPXM13F$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	2,844,784	5713	156,270			14,718		227,309			(117,525)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXM13M$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,707,106	6075	62,792			11,337		90,268			(47,094)		3,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	9,589,734	6049.88	245,497			42,607		348,866			(183,618)		20,078		0001
Purchased Call/S&P 500 INDEX/SPXD177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,027,000	5995.54	186,766			19,249		319,748			(140,074)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXM13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,482,000	5751.13	33,259			641		49,504			(24,876)		1,837		0001
Purchased Call/S&P 500 INDEX/SPXD177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,997,000	5995.54	173,870			17,920		276,856			(130,402)		6,448		0001
Purchased Call/S&P 500 INDEX/SPXM13M96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	4,082,000	6090.27	104,499			19,576		146,303			(77,734)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXM13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	6,235,000	6052.85	158,993			30,222		225,083			(118,918)		13,652		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	886,459	5712.69	16,222			1,519		24,319			(12,133)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXM13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,399,845	.5783	108,195			10,461		159,507			(81,146)		3,768		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,431,000	5995.54	180,814			18,635		299,646			(135,610)		5,535		0001
Purchased Call/S&P 500 INDEX/SPXD177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,043,000	5995.54	184,765			19,043		297,286			(138,574)		6,523		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,841,399	6032.38	37,380			6,022		52,705			(28,035)		3,702		0001
Purchased Call/S&P 500 INDEX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	6,809,000	5948.71	173,630			24,529		255,721			(129,865)		12,850		0001
Purchased Call/S&P 500 INDEX/SPXM13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,414,000	6075.11	38,383			6,911		52,813			(28,708)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,691,682	5906.94	85,647			21,293		121,108			(64,059)		9,217		0001
Purchased Call/S&P 500 INDEX/SPXD178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	4,683,000	5870.62	229,467			28,046		371,437			(172,100)		8,222		0001
Purchased Call/S&P 500 INDEX/SPXD179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	3,760,000	5948.71	213,568			30,172		350,274			(159,737)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXD176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,586,000	5728.8	59,158			5,378		93,631			(44,006)		2,420		0001
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	699,991	.5971	38,486			9,488		61,668			(28,864)		1,738		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	3,586,000	5973.1	91,443			9,398		136,482			(68,394)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	1,128,647	.5783	57,686			5,640		83,273			(43,384)		1,772		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,958,605	6047.15	26,245			4,483		96,159			(19,630)		4,069		0001
Purchased Call/S&P 500 INDEX/SPXD175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	6,100,000	5813.67	300,730			24,025		499,401			(224,930)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXD178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	3,960,000	5917.11	174,636			24,055		274,190			(130,618)		7,401		0001
Purchased Call/S&P 500 INDEX/SPXM13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,179,570	.6038	84,987			20,302		127,656			(63,740)		5,321		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	2,379,116	5705.45	39,969			3,322		59,603			(29,895)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	6,160,000	5973.1	284,592			29,250		455,686			(212,859)		9,938		0001
Purchased Call/S&P 500 INDEX/SPXD175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,337,000	5813.67	157,173			12,557		257,720			(117,557)		4,783		0001
Purchased Call/S&P 500 INDEX/SPXM13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,223,000	5916.98	77,030			10,398		114,431			(57,614)		5,964		0001
Purchased Call/S&P 500 INDEX/SPXM13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	2,062,003	.5728	90,961			1,784		142,857			(68,598)		1,526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/28/2025	1	2,527,567	.6032	102,504			16,607		150,632			(77,732)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXM13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,452,000	5930.85	36,780			8,071		50,809			(27,585)		5,740		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	2,428,195	6047.15	51,721			8,834		72,306			(38,684)		5,044		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	4,084,000	6051.09	98,424			19,685		137,900			(73,818)		9,132		0001
Purchased Call/S&P 500 INDEX/SPXD178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,005,000	5870.62	98,264			12,010		149,838			(73,698)		5,276		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	4,318,000	6034.91	205,105			39,552		308,797			(153,407)		9,522		0001
Purchased Call/S&P 500 INDEX/SPXM139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	4,519,000	5699.94	60,103			333		90,263			(44,954)		2,048		0001
Purchased Call/S&P 500 INDEX/SPXM13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,082,000	6075.11	46,012			8,285		64,086			(34,415)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXM13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/12/2025	1	1,813,827	.5986	71,217			8,263		109,276			(53,413)		3,113		0001
Purchased Call/S&P 500 INDEX/SPXI00K$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	2,697,000	6084.19	168,563			32,970		258,729			(126,076)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXM13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	7,712,000	5853.98	198,198			10,920		304,037			(148,242)		9,249		0001
Purchased Call/S&P 500 INDEX/SPXM138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,094,000	5708.75	26,384					39,769			(19,734)		548		0001
Purchased Call/S&P 500 INDEX/SPXM13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,870,000	5930.85	79,212			17,894		112,365			(58,923)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXD179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/04/2025	1	2,947,000	6086.49	86,347			15,224		122,247			(64,583)		6,218		0001
Purchased Call/S&P 500 INDEX/SPXD179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	1,663,573	.6049	73,420			12,777		106,773			(55,065)		3,483		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,257,000	6074.08	54,619			11,435		75,557			(40,852)		5,183		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,861,000	6051.09	123,956			25,611		174,457			(92,207)		11,091		0001
Purchased Call/S&P 500 INDEX/SPXM13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,918,000	5864.67	61,904			2,751		93,050			(46,428)		4,228		0001
Purchased Call/S&P 500 INDEX/SPXI00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,959,000	5792.04	76,342			1,682		117,836			(57,100)		2,323		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	3,134,000	6090.27	47,950			8,658		65,548			(35,963)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,038,183	5973.1	45,859			4,713		68,028			(34,300)		3,288		0001
Purchased Call/S&P 500 INDEX/SPXM13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	3,903,000	5780.05	51,910			1,298		77,730			(38,826)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXD17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,195,000	6090.27	241,632			43,628		369,248			(181,224)		8,919		0001
Purchased Call/S&P 500 INDEX/SPXD175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,346,000	5813.67	278,579			22,256		505,214			(208,362)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	2,815,000	6037.59	67,842			16,162		92,870			(50,742)		6,872		0001
Purchased Call/S&P 500 INDEX/SPXM13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	1,506,270	.5907	60,381			15,054		90,835			(45,286)		3,761		0001
Purchased Call/S&P 500 INDEX/SPXM13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,486,000	5985.38	73,834			8,746		110,819			(55,224)		4,316		0001
Purchased Call/S&P 500 INDEX/SPXM13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,076,000	5973.1	63,526			6,529		96,357			(47,514)		3,349		0001
Purchased Call/S&P 500 INDEX/SPXD177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,439,000	5995.54	91,950			9,477		143,316			(68,963)		3,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	5,499,000	5751.07	141,324			1,947		219,501			(105,127)		3,525		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,797,872	6090.27	24,091			4,513		32,699			(17,921)		3,908		0001
Purchased Call/S&P 500 INDEX/SPXM13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,679,000	5930.85	61,081			13,798		85,730			(45,436)		6,388		0001
Purchased Call/S&P 500 INDEX/SPXI00JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,319,000	6032.38	151,346			25,433		228,879			(112,582)		6,840		0001
Purchased Call/S&P 500 INDEX/SPXI00ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	2,586,422	5710	96,937			269		161,163			(72,703)		957		0001
Purchased Call/S&P 500 INDEX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	3,246,000	5998.74	191,839			29,925		311,853			(143,879)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXI00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,546,000	5870.62	104,252			12,742		157,051			(78,189)		6,225		0001
Purchased Call/S&P 500 INDEX/SPXI00LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,746,000	6050.61	121,922			25,862		178,118			(91,191)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXI001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	3,195,000	5998.74	145,053			23,305		221,828			(108,195)		6,423		0001
Purchased Call/S&P 500 INDEX/SPXM13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,313,104	5783	139,588			13,496		215,635			(104,691)		3,632		0001
Purchased Call/S&P 500 INDEX/SPXM13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	3,474,782	6001	122,395			13,862		188,532			(91,796)		5,894		0001
Purchased Call/S&P 500 INDEX/SPXI00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/10/2025	1	4,941,000	5815.03	164,041			4,112		262,769			(123,031)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXI00GSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/03/2025	1	2,940,000	6275	129,545			12,284		230,958			(101,045)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXD17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,174,000	6084.19	71,959			14,075		102,239			(53,822)		4,828		0001
Purchased Call/S&P 500 INDEX/SPXD17CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,171,000	5872.16	196,285			42,177		321,939			(146,810)		7,376		0001
Purchased Call/S&P 500 INDEX/SPXD17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	3,307,886	5907	146,126			36,430		220,728			(109,595)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXM13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,382,000	5808.12	68,602			4,914		105,204			(51,031)		3,239		0001
Purchased Call/S&P 500 INDEX/SPXD17CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,142,000	5867.08	183,807			40,224		290,946			(137,478)		7,355		0001
Purchased Call/S&P 500 INDEX/SPXD17ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,846,000	6090.27	171,045			30,883		262,171			(128,283)		6,051		0001
Purchased Call/S&P 500 INDEX/SPXI001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	8,597,000	5987.37	219,224			33,216		319,080			(163,967)		16,837		0001
Purchased Call/S&P 500 INDEX/SPXD17CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,684,000	6051.09	225,461			45,092		349,203			(169,096)		8,238		0001
Purchased Call/S&P 500 INDEX/SPXM13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	3,845,000	6052.85	85,359			16,225		120,194			(63,844)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXM13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,382,000	6075.11	57,644			10,379		80,655			(43,115)		5,064		0001
Purchased Call/S&P 500 INDEX/SPXM13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	1,555,562	5783	60,347			5,835		87,565			(45,261)		2,443		0001
Purchased Call/S&P 500 INDEX/SPXD17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,435,000	6051.25	216,062			43,093		339,670			(161,602)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXI00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,761,000	5792.04	80,069			1,765		125,046			(59,887)		2,168		0001
Purchased Call/S&P 500 INDEX/SPXI00DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/31/2025	1	7,098,000	5705.45	183,128			15,218		278,830			(136,970)		10,343		0001
Purchased Call/S&P 500 INDEX/SPXM13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/21/2025	1	2,505,503	5854	91,652			5,064		146,300			(68,739)		3,005		0001
Purchased Call/S&P 500 INDEX/SPXM131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2025	1	2,319,495	5917	108,478			15,066		168,239			(81,359)		4,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	1,228,661	.6053	50,679			10,780		80,451			(38,009)		2,840		0001
Purchased Call/S&P 500 INDEX/SPXD17B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	9,531,000	6084.19	461,300			90,227		685,317			(345,027)		21,165		0001
Purchased Call/S&P 500 INDEX/SPXI00I$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	2,233,000	5998.74	121,252			18,914		193,270			(90,939)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXI00I$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	2,618,000	5998.74	150,273			23,441		242,613			(112,705)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXD17B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,263,000	6084.19	123,786			24,212		187,019			(92,585)		5,025		0001
Purchased Call/S&P 500 INDEX/SPXI00K$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	2,940,000	6086.49	111,426			19,645		161,596			(83,341)		6,203		0001
Purchased Call/S&P 500 INDEX/SPXI00C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	2,066,000	5815.03	91,524			3,034		153,613			(68,082)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXI00C$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	3,540,000	5815.03	186,558			6,184		327,212			(138,775)		3,340		0001
Purchased Call/S&P 500 INDEX/SPXI00M$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	2,764,000	5881.63	62,466			15,703		88,195			(46,721)		6,938		0001
Purchased Call/S&P 500 INDEX/SPXM13N$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,006,475	.6037	112,633			21,780		158,720			(84,474)		6,630		0001
Purchased Call/S&P 500 INDEX/SPXM13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	5,973,000	5864.67	152,909			8,003		235,672			(113,744)		6,991		0001
Purchased Call/S&P 500 INDEX/SPXM13N$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,534,000	6084.19	76,334			14,930		106,254			(57,094)		7,848		0001
Purchased Call/S&P 500 INDEX/SPXD17B$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,480,000	6051.25	212,628			42,408		332,806			(159,034)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXA217$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	1,854,000	5709.54	39,490			109		61,131			(29,537)		686		0001
Purchased Call/S&P 500 INDEX/SPXA21B$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,476,284	.5700	71,917			401		122,276			(54,386)		669		0001
Purchased Call/S&P 500 INDEX/SPXA21F$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,507,840	.5867	73,674			16,167		105,363			(55,256)		3,530		0001
Purchased Call/S&P 500 INDEX/SPXA21F$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,477,000	5930.85	96,661			21,212		137,723			(72,495)		8,139		0001
Purchased Call/S&P 500 INDEX/SPXA21G$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,674,000	6037.59	95,157			22,669		130,668			(71,172)		8,969		0001
Purchased Call/S&P 500 INDEX/SPXA21G$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,453,000	6037.59	87,817			20,920		123,707			(65,683)		5,988		0001
Purchased Call/S&P 500 INDEX/SPXA21G$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,136,388	5970.84	149,228			35,649		202,828			(111,921)		27,185		0001
Purchased Call/S&P 500 INDEX/SPXA219$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,174,000	5841.47	96,308			4,269		159,366			(72,033)		2,346		0001
Purchased Call/S&P 500 INDEX/SPXA21B$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,662,059	.5751	58,861			328		98,373			(44,512)		753		0001
Purchased Call/S&P 500 INDEX/SPXA21H$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,659,000	5970.84	296,778			70,897		472,616			(222,584)		11,373		0001
Purchased Call/S&P 500 INDEX/SPXA21D$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	9,165,398	6090.27	122,816			22,175		166,998			(92,112)		19,487		0001
Purchased Call/S&P 500 INDEX/SPXA21G$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,454,000	5970.84	256,883			61,367		381,721			(192,663)		13,314		0001
Purchased Call/S&P 500 INDEX/SPXA21C$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,002,055	5969.34	128,053			18,141		187,185			(96,039)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,517,000	6032.38	92,626			14,923		136,544			(69,469)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXA21H$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,516,000	5970.84	148,947			36,519		231,880			(110,797)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXA21G$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,564,000	5970.84	80,903			19,327		112,719			(60,677)		8,700		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	4,430,000	5998.74	150,620			23,495		223,366			(112,965)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXA21HS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,772,000	5970.84	169,646			40,527		267,254			(127,235)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXA21CSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,240,000	5998.74	82,880			13,316		123,496			(61,820)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,058,000	5970.84	291,996			69,755		436,202			(218,997)		14,788		0001
Purchased Call/S&P 500 INDEX/SPXA21CS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,206,000	5969.34	125,465			17,774		182,873			(94,098)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXA21CSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,069,000	6032.38	106,187			17,108		155,934			(79,641)		6,169		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,713,000	5917.11	81,390			11,211		122,499			(60,875)		5,071		0001
Purchased Call/S&P 500 INDEX/SPXA21BSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	3,697,000	5948.71	86,510			12,222		126,852			(64,705)		6,977		0001
Purchased Call/S&P 500 INDEX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	9,603,000	6037.59	473,428			112,783		695,385			(354,098)		23,442		0001
Purchased Call/S&P 500 INDEX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,247,000	5970.84	183,780			43,903		284,023			(137,835)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXA21GST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,153,000	5970.84	97,112			23,199		137,081			(72,834)		7,697		0001
Purchased Call/S&P 500 INDEX/SPXA21DSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	3,666,000	6086.49	131,976			23,269		191,222			(98,711)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXA21ESY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,738,000	5867.08	308,444			67,499		505,228			(230,699)		11,091		0001
Purchased Call/S&P 500 INDEX/SPXA21ESX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,255,000	5867.08	68,327			14,952		99,351			(51,104)		5,279		0001
Purchased Call/S&P 500 INDEX/SPXA21GSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,703,000	5970.84	100,281			23,956		144,249			(75,211)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXI00ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,747,119	.5710	72,002			200		121,707			(54,001)		647		0001
Purchased Call/S&P 500 INDEX/SPXI00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	4,091,000	5985.38	197,595			23,407		316,254			(147,790)		7,102		0001
Purchased Call/S&P 500 INDEX/SPXI009SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	10/01/2025	1	3,578,000	5708.75	80,863					125,174			(60,481)		936		0001
Purchased Call/S&P 500 INDEX/SPXI00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/07/2025	1	2,697,000	5695.94	46,928			776		71,323			(35,099)		1,867		0001
Purchased Call/S&P 500 INDEX/SPXB05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	2,164,000	5709.54	34,191			94		51,886			(25,573)		801		0001
Purchased Call/S&P 500 INDEX/SPXI00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/17/2025	1	3,816,000	5841.47	148,824			6,596		240,977			(111,312)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXI00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/16/2024	10/16/2025	1	2,590,000	5842.47	94,017			3,885		151,002			(70,320)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXC050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	8,191,000	5728.8	407,912			33,993		679,344			(305,934)		11,935		0001
Purchased Call/S&P 500 INDEX/SPXB05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	1,501,401	.5709	64,285					107,250			(48,214)		393		0001
Purchased Call/S&P 500 INDEX/SPXB05VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,321,000	5751.07	80,700			448		124,343			(60,525)		1,505		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,954,170	.5824	171,040			12,757		272,968			(128,280)		5,476		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,023,000	6001.35	79,807			9,014		119,536			(59,691)		5,127		0001
Purchased Call/S&P 500 INDEX/SPXB05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	10,826,000	5751.07	523,978			2,911		891,226			(392,984)		4,907		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05IV\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,310,000	5815.03	87,615			2,196		132,102			(65,711)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXB05V\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,158,000	5699.94	192,322			1,066		359,054			(143,846)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXC053\$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,400,000	5969.34	208,420			29,526		348,046			(156,315)		6,417		0001
Purchased Call/S&P 500 INDEX/SPXB05IW\$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,855,000	5815.03	160,427			4,022		250,392			(120,320)		4,846		0001
Purchased Call/S&P 500 INDEX/SPXB05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,821,000	5809.86	232,854			14,836		387,631			(174,162)		6,181		0001
Purchased Call/S&P 500 INDEX/SPXC050\$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,427,000	5929.04	196,367			19,474		336,077			(146,872)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXC053\$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,094,018	5968	153,465			21,801		229,117			(116,055)		7,726		0001
Purchased Call/S&P 500 INDEX/SPXC051\$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,111,356	5995	110,656			11,405		171,094			(83,682)		5,020		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	2,765,000	5813.67	37,051			2,960		54,258			(27,712)		3,963		0001
Purchased Call/S&P 500 INDEX/SPXB05Y\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,231,000	5864.67	103,965			4,621		175,050			(77,973)		2,407		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/15/2025	1	3,390,297	5815	183,033			7,079		311,433			(137,275)		3,436		0001
Purchased Call/S&P 500 INDEX/SPXI100HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	2,873,000	5893.62	68,665			9,080		102,321			(51,357)		5,263		0001
Purchased Call/S&P 500 INDEX/SPXB05YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,190,551	5841	89,820			3,992		143,800			(67,365)		2,364		0001
Purchased Call/S&P 500 INDEX/SPXC050\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,432,000	5929.04	102,617			10,177		155,771			(76,752)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXC052\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,335,000	5949.17	161,414			19,674		258,508			(120,729)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXC054\$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	2,434,000	6032.38	115,615			18,627		176,822			(86,711)		4,893		0001
Purchased Call/S&P 500 INDEX/SPXB05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,503,000	5864.67	112,635			5,896		187,422			(83,786)		2,930		0001
Purchased Call/S&P 500 INDEX/SPXC053\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,958,597	5894	124,350			16,488		193,363			(93,263)		5,420		0001
Purchased Call/S&P 500 INDEX/SPXC052\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,019,000	5870.62	171,177			22,163		286,757			(127,334)		5,474		0001
Purchased Call/S&P 500 INDEX/SPXB05YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,846,000	5864.67	173,891			7,728		320,691			(130,418)		3,071		0001
Purchased Call/S&P 500 INDEX/SPXC050\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	4,331,000	5929.04	110,874			10,996		166,071			(82,927)		6,895		0001
Purchased Call/S&P 500 INDEX/SPXB05Z\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,764,071	5831	153,173			11,848		264,538			(114,880)		3,896		0001
Purchased Call/S&P 500 INDEX/SPXB05XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,664,338	5792	128,027			2,861		214,420			(96,285)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXC054\$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	3,468,000	6032.38	152,939			24,640		231,088			(114,704)		6,972		0001
Purchased Call/S&P 500 INDEX/SPXC050\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	2,993,450	5713	175,713			16,503		288,176			(131,785)		4,635		0001
Purchased Call/S&P 500 INDEX/SPXC052\$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,088,000	5870.62	100,015			12,224		161,075			(75,011)		3,666		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,976,000	5705.45	183,619			15,259		326,123			(137,337)		4,336		0001
Purchased Call/S&P 500 INDEX/SPXC053$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	2,642,000	5969.34	159,313			23,699		262,801			(118,508)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXC054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	1,952,000	6075.11	120,243			21,650		185,493			(89,935)		4,150		0001
Purchased Call/S&P 500 INDEX/SPXI00J$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,147,000	6032.38	180,638			30,355		285,783			(134,371)		6,485		0001
Purchased Call/S&P 500 INDEX/SPXI00I$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	5,532,000	5998.74	347,410			55,817		569,208			(259,133)		11,121		0001
Purchased Call/S&P 500 INDEX/SPXI00I$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	2,499,000	5998.74	139,444			22,404		222,412			(104,012)		5,024		0001
Purchased Call/S&P 500 INDEX/SPXI00L$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,778,000	6050.61	173,069			36,712		266,623			(129,446)		6,421		0001
Purchased Call/S&P 500 INDEX/SPXI00K$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/11/2025	1	3,236,000	6084.19	186,717			36,520		284,750			(139,654)		7,186		0001
Purchased Call/S&P 500 INDEX/SPXM13N$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,510,000	6084.19	78,061			15,268		111,054			(58,385)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXM13F$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,040,000	5973.1	32,844			3,376		47,860			(24,566)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXM13J$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/24/2025	1	1,605,752	5969	62,723			9,408		92,131			(47,172)		3,117		0001
Purchased Call/S&P 500 INDEX/SPX815Z$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	1,314,482	6049	69,296			21,440		97,121			(47,784)		3,657		0001
Purchased Call/S&P 500 INDEX/SPX9150$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	2,398,721	6042	130,909			43,636		184,997			(87,392)		6,906		0001
Purchased Call/S&P 500 INDEX/SPX815Z$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,652,000	6118.71	80,886			25,543		108,332			(55,401)		7,443		0001
Purchased Call/S&P 500 INDEX/SPX815Y$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/02/2026	1	11,345,000	5942.47	555,905			143,609		841,086			(412,347)		28,787		0001
Purchased Call/S&P 500 INDEX/SPX815Z$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,424,000	6101.24	254,380			80,554		367,551			(174,013)		12,416		0001
Purchased Call/S&P 500 INDEX/SPX815Z$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	3,725,000	5918.25	186,250			50,795		280,938			(135,223)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	8,405,997	6067.7	213,512			69,994		290,319			(143,316)		24,099		0001
Purchased Call/S&P 500 INDEX/SPXN132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	1,111,951	5861.57	10,008			4,131		13,361			(5,895)		3,564		0001
Purchased Call/S&P 500 INDEX/SPXA21LSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	4,588,000	6040.53	283,997			95,455		439,612			(188,811)		13,263		0001
Purchased Call/S&P 500 INDEX/SPX9155$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	3,132,603	5955	170,563			69,262		253,613			(101,213)		9,974		0001
Purchased Call/S&P 500 INDEX/SPX815Z$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,708,000	6118.71	125,922			39,765		174,613			(86,248)		7,600		0001
Purchased Call/S&P 500 INDEX/SPX9157$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,717,969	5639	117,054			53,147		175,254			(63,877)		9,109		0001
Purchased Call/S&P 500 INDEX/SPX9156$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,538,000	5770.2	143,905			62,359		226,416			(81,836)		8,323		0001
Purchased Call/S&P 500 INDEX/SPX9156$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/04/2026	1	1,687,220	5778	66,611			28,574		102,073			(38,168)		5,497		0001
Purchased Call/S&P 500 INDEX/SPXI00W$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2026	1	3,149,941	5770.2	40,004			17,523		56,190			(22,564)		10,428		0001
Purchased Call/S&P 500 INDEX/SPX9150$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	3,075,769	6103	99,963			31,743		147,432			(68,119)		8,632		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,431,000	5580.94		114,500		56,777		181,478			(58,030)		8,559		0001
Purchased Call/S&P 500 INDEX/SPX9155$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,447,000	5861.57		130,915		54,034		197,265			(77,114)		7,843		0001
Purchased Call/S&P 500 INDEX/SPX9154$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,447,725	.6143		187,415		73,404		256,802			(114,302)		13,871		0001
Purchased Call/S&P 500 INDEX/SPX9157$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/25/2026	1	5,818,000	5776.65		236,793		114,156		352,482			(122,613)		20,200		0001
Purchased Call/S&P 500 INDEX/SPXN1315L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	432,042	6013.13		3,500		1,398		4,530			(2,107)		1,366		0001
Purchased Call/S&P 500 INDEX/SPX9150$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	11,320,000	6040.53		521,852		175,400		751,284			(346,946)		32,723		0001
Purchased Call/S&P 500 INDEX/SPX9156$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,506,000	5770.2		131,816		57,120		204,471			(74,961)		8,218		0001
Purchased Call/S&P 500 INDEX/SPX9155$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	3,446,000	5861.57		192,287		79,365		292,476			(113,265)		11,045		0001
Purchased Call/S&P 500 INDEX/SPX815Z$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,840,975	.5997		79,350		23,716		110,443			(55,545)		5,007		0001
Purchased Call/S&P 500 INDEX/SPXA21LSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,234,000	6040.53		274,296		93,699		393,043			(180,871)		18,241		0001
Purchased Call/S&P 500 INDEX/SPX9150$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/30/2026	1	4,478,000	6071.17		217,183		72,795		309,706			(144,590)		12,945		0001
Purchased Call/S&P 500 INDEX/SPX9155$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	3,813,000	5738.52		166,247		71,841		251,136			(94,738)		12,504		0001
Purchased Call/S&P 500 INDEX/SPX9150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,181,000	6101.24		287,417		92,638		401,245			(195,005)		17,572		0001
Purchased Call/S&P 500 INDEX/SPX815Z$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,618,000	6086.37		96,081		29,909		132,055			(66,072)		7,316		0001
Purchased Call/S&P 500 INDEX/SPX8152$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	801,234	.5985		42,491		12,700		60,414			(29,744)		2,179		0001
Purchased Call/S&P 500 INDEX/SPXA21LSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,694,015	.6068		87,555		28,782		130,859			(58,691)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX9155$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,264,000	5861.57		116,370		48,031		173,629			(68,546)		7,257		0001
Purchased Call/S&P 500 INDEX/SPX9155$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,262,995	.5955		138,050		56,059		211,568			(81,920)		7,205		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,198,612	.5693		153,247		75,347		265,775			(78,308)		11,169		0001
Purchased Call/S&P 500 INDEX/SPX9157$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,101,000	5580.94		274,434		134,930		448,351			(140,233)		17,811		0001
Purchased Call/S&P 500 INDEX/SPX9150$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/23/2026	1	2,416,735	.6103		93,036		29,544		140,293			(63,399)		6,783		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	1,462,342	.5668		77,909		36,996		114,298			(40,902)		5,005		0001
Purchased Call/S&P 500 INDEX/SPX9157$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,698,000	5693.31		153,786		75,402		249,191			(78,789)		9,421		0001
Purchased Call/S&P 500 INDEX/SPX815Z$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/06/2025	01/06/2026	1	1,751,000	5975.38		90,001		24,050		134,695			(65,837)		4,537		0001
Purchased Call/S&P 500 INDEX/SPX815YSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	6,915,000	5868.55		342,984		88,359		529,116			(254,654)		17,546		0001
Purchased Call/S&P 500 INDEX/SPX9153$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,270,000	6114.63		178,542		67,140		252,435			(111,834)		9,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	4,142,373	.6144		222,006		86,952		314,643			(135,399)		12,919		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	53,043	.5639		2,424		1,101		3,655			(1,323)		178		0001
Purchased Call/S&P 500 INDEX/SPXA21K$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,170,000	6101.24		159,294		50,443		220,752			(108,968)		11,703		0001
Purchased Call/S&P 500 INDEX/SPX9157$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	3,178,860	.5675		168,379		79,044		273,534			(89,740)		10,847		0001
Purchased Call/S&P 500 INDEX/SPX9157$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	5,559,000	5580.94		313,528		154,151		518,799			(160,209)		19,410		0001
Purchased Call/S&P 500 INDEX/SPX9157$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/30/2026	1	2,938,000	5580.94		155,714		77,214		252,940			(78,918)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXA21N$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	6,472,980	5955.25		164,414		66,581		224,559			(97,747)		20,609		0001
Purchased Call/S&P 500 INDEX/SPX9151$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	5,682,000	6040.53		275,577		92,624		398,117			(183,213)		16,425		0001
Purchased Call/S&P 500 INDEX/SPX9156$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,830,913	.5843		143,018		61,577		240,856			(81,725)		9,254		0001
Purchased Call/S&P 500 INDEX/SPX815Y$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,223,778	.5883		91,860		23,285		139,381			(68,579)		5,582		0001
Purchased Call/S&P 500 INDEX/SPX815Z$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,527,000	6101.24		118,155		37,416		160,352			(80,825)		9,899		0001
Purchased Call/S&P 500 INDEX/SPX9155$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	4,432,000	5861.57		209,634		86,525		308,052			(123,483)		14,206		0001
Purchased Call/S&P 500 INDEX/SPX9151$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,417,000	6025.99		58,491		20,797		78,386			(37,762)		7,184		0001
Purchased Call/S&P 500 INDEX/SPX9153$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,204,000	6114.63		153,866		57,861		206,986			(96,378)		12,831		0001
Purchased Call/S&P 500 INDEX/SPXD17F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,778,000	6115.07		153,068		57,400		217,501			(96,034)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXA21L$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,285,000	6071.17		57,159		19,159		75,649			(38,054)		9,496		0001
Purchased Call/S&P 500 INDEX/SPX9157$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/24/2026	1	2,318,563	.5768		90,321		43,534		142,901			(46,778)		8,027		0001
Purchased Call/S&P 500 INDEX/SPX9153$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,375,828	.6066		349,542		127,457		505,245			(221,824)		19,244		0001
Purchased Call/S&P 500 INDEX/SPXA21N$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,327,000	5956.06		265,101		108,085		375,967			(156,882)		20,212		0001
Purchased Call/S&P 500 INDEX/SPXA21L$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	3,235,000	6040.53		122,607		41,882		172,013			(80,847)		9,466		0001
Purchased Call/S&P 500 INDEX/SPX9152$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,935,000	6025.99		174,926		63,128		261,275			(112,010)		8,825		0001
Purchased Call/S&P 500 INDEX/SPX9152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,059	.6080		16,658		5,923		24,672			(10,755)		1,026		0001
Purchased Call/S&P 500 INDEX/SPX815Z$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,715,000	6086.37		113,487		35,328		157,768			(78,042)		7,587		0001
Purchased Call/S&P 500 INDEX/SPXA21L$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	941,552	.6084		67,265		21,232		115,480			(45,964)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXD17H$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	4,699,770	.5598		242,647		109,191		415,714			(133,989)		15,703		0001
Purchased Call/S&P 500 INDEX/SPXD17H$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	2,420,029	5675.29		37,752		17,576		54,124			(20,169)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXN133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,877,133	5738.52		30,785		13,303		43,746			(17,543)		6,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,339,950	.5693		118,039		58,036		207,496			(60,317)		8,170		0001
Purchased Call/S&P 500 INDEX/SPXD17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	3,521,035	5675.29		44,365		20,655		63,107			(23,702)		12,015		0001
Purchased Call/S&P 500 INDEX/SPXD17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/12/2026	1	1,875,238	5599.3		31,316		13,976		45,833			(17,331)		6,266		0001
Purchased Call/S&P 500 INDEX/SPX9153S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	1,928,877	.6063		97,213		34,855		140,410			(62,281)		5,734		0001
Purchased Call/S&P 500 INDEX/SPXD17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/03/2026	1	1,942,107	.5850		79,780		33,812		116,988			(45,934)		6,307		0001
Purchased Call/S&P 500 INDEX/SPX9152SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,179,000	6025.99		183,428		66,196		272,652			(117,454)		9,559		0001
Purchased Call/S&P 500 INDEX/SPXN1356 6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	1,545,268	5638.94		12,671		5,795		18,218			(6,905)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXN1315G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	8,987,282	6013.13		118,632		46,794		156,562			(72,027)		28,127		0001
Purchased Call/S&P 500 INDEX/SPX9157SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	1,453,831	.5768		73,551		35,353		113,860			(38,190)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/14/2025	01/14/2026	1	2,006,000	5842.91		65,396		18,916		95,870			(46,404)		5,405		0001
Purchased Call/S&P 500 INDEX/SPXD17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,254,000	6115.07		77,988		29,246		104,601			(48,930)		6,879		0001
Purchased Call/S&P 500 INDEX/SPXD17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/26/2026	1	1,625,960	.5956		60,459		24,924		90,482			(35,642)		5,194		0001
Purchased Call/S&P 500 INDEX/SPX9153SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,838,000	6114.63		392,501		147,598		559,212			(245,852)		20,870		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	1,304,186	.5938		76,891		22,917		112,482			(54,077)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2026	1	3,464,861	.5995		128,039		44,212		175,130			(83,718)		10,179		0001
Purchased Call/S&P 500 INDEX/SPX9153SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	6,076,000	6114.63		307,446		115,613		429,714			(192,576)		18,544		0001
Purchased Call/S&P 500 INDEX/SPXM13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	3,003,344	5975.38		65,473		17,496		90,425			(47,894)		7,781		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	127,180	6049.24		1,132		349		1,467			(781)		354		0001
Purchased Call/S&P 500 INDEX/SPXM13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,350,645	6061.48		31,264		10,938		40,938			(20,300)		6,960		0001
Purchased Call/S&P 500 INDEX/SPXM13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	1,809,860	5942.47		31,311		8,280		43,549			(23,035)		4,665		0001
Purchased Call/S&P 500 INDEX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/03/2026	1	2,283,931	.5995		95,166		32,861		131,596			(62,224)		6,710		0001
Purchased Call/S&P 500 INDEX/SPX9157SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,014,000	5580.94		99,693		49,016		160,006			(50,942)		7,032		0001
Purchased Call/S&P 500 INDEX/SPX9151SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,745,912	.6067		199,883		67,183		288,877			(132,889)		10,828		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,460,995	6115.07		54,880		20,580		71,694			(34,432)		7,511		0001
Purchased Call/S&P 500 INDEX/SPXI00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	1,790,208	.6069		62,393		22,923		86,374			(39,424)		5,423		0001
Purchased Call/S&P 500 INDEX/SPXI000$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2026	1	5,569,000	6040.53		142,010		48,510		192,576			(93,641)		16,295		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	2,246,777	.6115		125,002		47,138		179,593			(77,779)		6,857		0001
Purchased Call/S&P 500 INDEX/SPXD17FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,855,000	6115.07		133,900		50,212		185,264			(84,008)		8,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	2,674,000	5693.31		144,663		70,929		230,744			(74,115)		9,337		0001
Purchased Call/S&P 500 INDEX/SPX9151SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,713,000	6040.53		229,463		78,384		347,312			(151,308)		10,864		0001
Purchased Call/S&P 500 INDEX/SPXD17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,935,000	5954.5		200,292		82,898		292,064			(117,754)		12,613		0001
Purchased Call/S&P 500 INDEX/SPXD17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2026	1	3,166,000	5842.63		138,354		59,077		204,296			(79,222)		10,349		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,955,599	5917		301,692		83,803		497,159			(217,981)		15,664		0001
Purchased Call/S&P 500 INDEX/SPXA21JSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	3,093,253	5842.91		52,276		15,121		73,429			(37,094)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXA21KSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,388,692	6101.24		99,623		31,547		132,449			(68,149)		12,317		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	2,478,236	5956		91,833		37,291		128,551			(54,494)		7,890		0001
Purchased Call/S&P 500 INDEX/SPXA21ISB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,974,000	5942.47		155,838		40,258		238,619			(115,594)		7,546		0001
Purchased Call/S&P 500 INDEX/SPXA21MSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	9,592,000	6144.15		446,987		173,623		613,321			(273,091)		29,914		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,419,000	6061.48		82,246		28,775		112,607			(53,404)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXD17GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,714,896	6115		152,336		58,494		219,026			(93,745)		8,407		0001
Purchased Call/S&P 500 INDEX/SPXD17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,548,000	6115.07		116,429		43,661		152,931			(73,047)		13,881		0001
Purchased Call/S&P 500 INDEX/SPXA21KSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	5,875,000	5996.66		226,188		67,415		324,058			(159,077)		15,979		0001
Purchased Call/S&P 500 INDEX/SPXD17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,183,000	6115.07		63,307		23,740		83,989			(39,719)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	3,157,135	5996.66		40,096		12,261		53,632			(27,893)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXN137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,854,238	5776.65		36,249		17,475		50,535			(18,770)		9,910		0001
Purchased Call/S&P 500 INDEX/SPXD17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	2,754,275	6026		155,832		55,561		221,334			(100,147)		8,187		0001
Purchased Call/S&P 500 INDEX/SPXD17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	4,766,974	5778		212,289		90,311		303,046			(121,891)		15,532		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	4,357,107	5827		239,441		66,697		379,253			(172,451)		11,460		0001
Purchased Call/S&P 500 INDEX/SPXD17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	4,897,850	5572		209,325		93,098		317,919			(116,164)		16,315		0001
Purchased Call/S&P 500 INDEX/SPXI00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,038,000	5521.52		161,116		72,748		254,714			(88,724)		13,534		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	930,730	5954.5		7,446		3,082		9,813			(4,377)		2,983		0001
Purchased Call/S&P 500 INDEX/SPXD17FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,060,000	6051.97		177,786		65,629		266,933			(112,030)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXD17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,933,820	5572.07		24,366		10,807		35,217			(13,552)		6,442		0001
Purchased Call/S&P 500 INDEX/SPXD17FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,177,000	6051.97		195,703		72,243		299,194			(123,320)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXA211SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	3,763,000	5918.25		96,333		26,273		135,615			(69,940)		9,848		0001
Purchased Call/S&P 500 INDEX/SPX9155S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	3,156,000	5956.06		195,356		79,649		297,793			(115,608)		10,082		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,360,816	5994.57		23,270		8,013		31,166			(15,237)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXC05CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,965,000	5778.15		104,961		44,529		152,459			(60,389)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,778,650	6114.63		48,071		18,407		62,634			(29,783)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,820,870	5956.06		25,128		10,245		33,467			(14,870)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	562,413	5937.34		4,781		1,421		6,374			(3,366)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXD17184	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,116,000	5667.56		97,336		46,389		152,557			(51,188)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,959,869	5675		218,783		101,210		343,766			(117,528)		13,433		0001
Purchased Call/S&P 500 INDEX/SPXA21NSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,796,408	5954.5		97,847		40,498		133,452			(57,525)		15,374		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,496,499	5983.25		79,021		31,783		105,981			(47,196)		11,095		0001
Purchased Call/S&P 500 INDEX/SPXA21KS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	4,400,510	5836		155,980		44,812		233,218			(110,986)		11,801		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,833,612	5842.91		57,522		16,639		81,317			(40,817)		7,635		0001
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	4,971,013	6013.13		109,362		43,685		145,744			(65,856)		15,720		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	2,919,316	5581		167,016		83,047		270,273			(83,967)		10,279		0001
Purchased Call/S&P 500 INDEX/SPXA21NS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	2,242,592	6127		82,291		31,825		108,984			(50,415)		6,969		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	2,179,480	6118.71		36,833		11,632		48,062			(25,228)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,105,813	5827		51,104		14,235		78,129			(36,806)		2,908		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,542,079	5580.94		40,165		19,916		58,339			(20,356)		8,951		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	8,878,342	6040.53		117,194		39,390		155,878			(77,915)		25,665		0001
Purchased Call/S&P 500 INDEX/SPXI100QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,355,866	5995		136,984		47,301		199,468			(89,567)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXD17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	3,531,230	6026		155,091		55,297		211,644			(99,671)		10,496		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	5,382,271	5975.38		71,584		19,129		97,445			(52,364)		13,944		0001
Purchased Call/S&P 500 INDEX/SPXI100GS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/16/2025	01/16/2026	1	2,552,000	5937.34		157,969		46,952		253,711			(111,227)		6,941		0001
Purchased Call/S&P 500 INDEX/SPXD17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,485,000	6115.07		144,876		54,328		207,898			(90,894)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,035,236	5956.06		8,696		3,545		11,375			(5,146)		3,307		0001
Purchased Call/S&P 500 INDEX/SPXA21JSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,019,000	5827.04		60,368		17,129		87,146			(43,261)		5,389		0001
Purchased Call/S&P 500 INDEX/SPXA211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	2,233,000	5918.25		65,650		18,036		93,125			(47,534)		5,873		0001
Purchased Call/S&P 500 INDEX/SPXI100ZS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/21/2025	03/20/2026	1	1,800,799	5663		99,817		47,136		165,029			(52,925)		6,163		0001
Purchased Call/S&P 500 INDEX/SPXC059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	3,615,304	6086		194,820		61,152		280,797			(133,805)		10,102		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	17,230	5836.22		155		44		214			(110)		46		0001
Purchased Call/S&P 500 INDEX/SPXN137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	7,902,974	5667.56		98,787		46,650		142,071			(52,379)		27,047		0001
Purchased Call/S&P 500 INDEX/SPX9155$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,632,000	5778.15		256,150		108,670		398,258			(147,374)		15,092		0001
Purchased Call/S&P 500 INDEX/SPXA21K$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/13/2026	1	1,762,538	5836		51,274		14,731		75,305			(36,483)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXC05C$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,225,363	5983		114,377		46,130		168,706			(68,186)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXC05C$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	5,241,138	5842.63		129,980		55,501		183,820			(74,427)		17,132		0001
Purchased Call/S&P 500 INDEX/SPXA21M$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,571,000	6144.15		192,120		74,625		269,089			(117,377)		11,137		0001
Purchased Call/S&P 500 INDEX/SPXN130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,749,381	6144.15		23,267		9,038		29,633			(14,215)		5,456		0001
Purchased Call/S&P 500 INDEX/SPXM13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,268,638	5918.25		10,657		2,928		14,498			(7,716)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXN133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	1,613,832	5738.52		20,496		8,857		28,991			(11,680)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXN132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	2,596,842	5956		84,327		34,668		122,630			(49,808)		8,296		0001
Purchased Call/S&P 500 INDEX/SPXA21I$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	1,701,880	5869		76,073		19,652		108,251			(56,428)		4,318		0001
Purchased Call/S&P 500 INDEX/SPXN138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	1,869,948	5712.2		16,643		8,069		23,382			(8,572)		6,511		0001
Purchased Call/S&P 500 INDEX/SPXC059$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,001,000	6039.31		186,662		61,707		287,657			(124,782)		8,639		0001
Purchased Call/S&P 500 INDEX/SPXC05C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	3,968,953	5778.15		84,936		36,033		119,901			(48,867)		12,932		0001
Purchased Call/S&P 500 INDEX/SPXC05D$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,229,000	5770.2		121,313		52,569		173,882			(68,988)		17,147		0001
Purchased Call/S&P 500 INDEX/SPXC057$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,218,000	5918.25		168,301		46,237		255,661			(121,858)		8,464		0001
Purchased Call/S&P 500 INDEX/SPXC05D$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	5,109,000	5770.2		191,077		82,800		282,193			(108,662)		16,754		0001
Purchased Call/S&P 500 INDEX/SPXA21N$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,331,083	6013		184,278		72,890		270,892			(111,281)		10,425		0001
Purchased Call/S&P 500 INDEX/SPXC05A$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,962,000	6040.53		84,121		28,735		114,742			(55,469)		8,667		0001
Purchased Call/S&P 500 INDEX/SPXC05F$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	2,122,495	5675		77,463		35,835		114,793			(41,612)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXA21M$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,014,000	6144.15		166,982		64,861		226,438			(102,019)		12,518		0001
Purchased Call/S&P 500 INDEX/SPXA21J$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	1,864,653	5827		70,106		19,528		104,346			(50,492)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXA21N$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,089,308	6130		126,222		48,815		169,418			(77,328)		9,601		0001
Purchased Call/S&P 500 INDEX/SPX9151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	4,281,000	6040.53		256,860		87,743		386,213			(169,374)		12,526		0001
Purchased Call/S&P 500 INDEX/SPXI00N$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/08/2025	01/09/2026	1	2,441,023	5918.25		45,403		12,473		62,896			(32,874)		6,420		0001
Purchased Call/S&P 500 INDEX/SPXN132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	2,597,898	5956.06		52,997		21,608		71,214			(31,363)		8,299		0001

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Purchased Call/S&P 500 INDEX/SPXD17FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	9,820,096	.6115		421,880		161,993		579,786			(259,619)		30,409		0001
Purchased Call/S&P 500 INDEX/SPXC056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,441,819	.5975		180,023		48,238		293,642			(131,555)		8,917		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	2,439,677	.5909		131,603		35,627		203,363			(95,810)		6,353		0001
Purchased Call/S&P 500 INDEX/SPXA21ISL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,812,453	.5942		71,919		18,631		102,953			(53,192)		4,599		0001
Purchased Call/S&P 500 INDEX/SPXA21JSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,553,000	5827.04		122,579		34,050		180,243			(88,566)		9,345		0001
Purchased Call/S&P 500 INDEX/SPXC056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	1,702,983	.5975		70,347		18,850		108,301			(51,407)		4,412		0001
Purchased Call/S&P 500 INDEX/SPXA21LSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	2,009,000	6040.53		73,730		25,186		102,776			(48,618)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXC057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,814,000	5937.34		183,413		54,515		264,735			(129,143)		13,093		0001
Purchased Call/S&P 500 INDEX/SPXI00IISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,384,000	5599.3		74,142		33,088		112,431			(41,032)		7,966		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	5,717,268	5909.03		146,362		39,514		206,957			(106,664)		14,888		0001
Purchased Call/S&P 500 INDEX/SPXI00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/19/2025	02/19/2026	1	3,116,000	6144.15		89,118		34,616		117,461			(54,447)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXC05CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	3,649,000	5842.63		123,336		52,664		177,745			(70,623)		11,928		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,989,979	5770.2		81,337		35,246		115,586			(46,255)		16,363		0001
Purchased Call/S&P 500 INDEX/SPXC058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	25,560,000	5996.66		1,538,712		458,613		2,410,889			(1,082,171)		69,518		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	1,758,148	5918.25		23,383		6,424		32,013			(16,931)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXI00VSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,871,000	5738.52		70,914		30,644		102,146			(40,411)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXC05BST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,328,000	6117.52		52,846		20,787		68,551			(32,142)		7,286		0001
Purchased Call/S&P 500 INDEX/SPXC05DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2026	1	1,953,015	.5778		68,665		29,211		95,790			(39,426)		6,363		0001
Purchased Call/S&P 500 INDEX/SPXC05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	3,029,000	5675.29		107,227		49,921		161,856			(57,285)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	2,039,510	5842.63		33,448		14,282		46,792			(19,152)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXC05HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,387,000	5580.94		70,894		34,856		106,656			(36,226)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXC059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	.6012		223,890		72,981		303,960			(150,695)		16,976		0001
Purchased Call/S&P 500 INDEX/SPXI00U8K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/25/2026	1	1,703,202	.5955		69,844		28,599		104,666			(41,368)		5,423		0001
Purchased Call/S&P 500 INDEX/SPXI00U8F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,086,000	5861.57		88,877		36,683		124,214			(52,352)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXC059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,389,000	6101.24		198,257		62,781		293,018			(135,621)		9,511		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	8,094,280	6114.63		206,404		77,617		272,555			(129,286)		24,704		0001
Purchased Call/S&P 500 INDEX/SPXC057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,575,000	5918.25		228,085		62,661		367,976			(165,144)		9,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	374,039	.6054		18,474		6,227		27,825			(12,231)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXC05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,487,000	5712.2		74,610		36,175		109,292			(38,429)		8,659		0001
Purchased Call/S&P 500 INDEX/SPXI00V5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	1,952,000	5738.52		43,139		18,642		61,747			(24,583)		6,401		0001
Purchased Call/S&P 500 INDEX/SPXI00V8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	8,936,000	5849.72		224,294		94,537		313,561			(129,660)		29,022		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	3,541,994	5954.5		76,861		32,184		104,518			(44,818)		11,466		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	6,793,000	6040.53		386,522		132,035		582,347			(254,873)		19,876		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,866,524	6144.15		64,783		25,164		83,861			(39,580)		8,940		0001
Purchased Call/S&P 500 INDEX/SPXC05BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,168,000	5996.66		333,312		99,344		490,544			(234,417)		19,495		0001
Purchased Call/S&P 500 INDEX/SPXI00SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	2,892,842	.6052		129,213		48,230		174,712			(81,291)		8,797		0001
Purchased Call/S&P 500 INDEX/SPXC05FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,113,000	5675.29		271,500		126,401		435,034			(145,048)		17,447		0001
Purchased Call/S&P 500 INDEX/SPXA210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	5,067,280	.5955		199,653		82,864		310,522			(116,695)		16,242		0001
Purchased Call/S&P 500 INDEX/SPX9155S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,323,000	5956.06		132,411		53,986		197,476			(78,358)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,473,353	5954.5		137,381		56,861		189,494			(80,768)		17,544		0001
Purchased Call/S&P 500 INDEX/SPX9155SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	3,087,860	.5862		171,257		70,881		260,799			(100,684)		9,898		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,765,981	5638.94		46,745		21,377		68,604			(25,474)		9,355		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	3,499,484	5767.57		75,589		36,233		108,008			(39,348)		12,116		0001
Purchased Call/S&P 500 INDEX/SPXA21J3C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,142,000	5827.04		152,011		42,225		224,697			(109,832)		10,894		0001
Purchased Call/S&P 500 INDEX/SPXC05ASG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,197,764	.6071		77,580		26,076		107,284			(51,578)		6,353		0001
Purchased Call/S&P 500 INDEX/SPXC05FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	4,126,775	.5615		167,257		77,622		243,154			(89,602)		14,040		0001
Purchased Call/S&P 500 INDEX/SPXI00W3P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,872,000	5572.07		166,109		73,674		259,891			(92,384)		12,898		0001
Purchased Call/S&P 500 INDEX/SPXI00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,972,000	5599.3		134,037		59,818		211,382			(74,179)		9,930		0001
Purchased Call/S&P 500 INDEX/SPXA211SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,477,000	5942.47		328,620		84,894		522,380			(243,757)		13,897		0001
Purchased Call/S&P 500 INDEX/SPXC05AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,325,000	6040.53		92,435		31,068		126,194			(61,454)		9,612		0001
Purchased Call/S&P 500 INDEX/SPXI00W5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,241,602	5572.07		45,280		20,083		67,147			(25,183)		7,467		0001
Purchased Call/S&P 500 INDEX/SPXC05FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	4,838,000	5675.29		218,194		101,583		338,962			(116,569)		16,509		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	6,557,000	5778.15		163,269		69,266		232,977			(93,936)		21,365		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	5,966,155	.6115		326,111		122,975		466,833			(202,914)		18,209		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	4,482,857	6068.5		102,657		37,613		136,368			(64,969)		13,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	533,231	5954.5		4,426		1,853		5,849			(2,581)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,986,082	5611.85		33,962		16,934		49,883			(17,028)		7,012		0001
Purchased Call/S&P 500 INDEX/SPXI00V5A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	3,351,000	5849.72		172,241		72,598		258,594			(99,570)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXI00W5M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,733,000	5572.07		94,015		41,698		143,937			(52,288)		9,104		0001
Purchased Call/S&P 500 INDEX/SPXM13Z5M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,945,813	6068.5		34,441		12,619		45,299			(21,797)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXN135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,870,793	5638.94		141,486		64,702		210,972			(77,104)		19,855		0001
Purchased Call/S&P 500 INDEX/SPXA21J56	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	1,215,449	5827.04		22,486		6,246		31,750			(16,247)		3,197		0001
Purchased Call/S&P 500 INDEX/SPXA21M5Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	5,342,092	6114.63		120,197		45,199		158,187			(75,288)		16,304		0001
Purchased Call/S&P 500 INDEX/SPXC05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	3,372,086	5639		131,339		59,633		194,085			(71,672)		11,302		0001
Purchased Call/S&P 500 INDEX/SPXI00T56	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,546,000	6013.13		93,438		36,856		129,333			(56,730)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXA21ISE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,949,000	5942.47		186,377		48,147		301,982			(138,247)		7,483		0001
Purchased Call/S&P 500 INDEX/SPXM13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	1,760,144	5842.91		20,418		5,906		28,274			(14,488)		4,743		0001
Purchased Call/S&P 500 INDEX/SPXI00XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,693,000	5521.52		71,903		32,466		110,086			(39,596)		9,026		0001
Purchased Call/S&P 500 INDEX/SPXI00W5R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	4,373,000	5572.07		239,203		106,093		389,336			(133,036)		14,567		0001
Purchased Call/S&P 500 INDEX/SPXM13W5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	3,154,175	6118.71		71,600		22,610		94,725			(49,041)		8,852		0001
Purchased Call/S&P 500 INDEX/SPXA21MSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,149,000	6144.15		226,556		88,001		309,139			(138,416)		16,058		0001
Purchased Call/S&P 500 INDEX/SPXI00V5P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2025	03/06/2026	1	2,874,000	5738.52		78,173		33,781		113,548			(44,548)		9,425		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	2,289,919	5954.5		29,998		12,561		40,039			(17,492)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	932,886	5767.57		8,303		3,980		11,610			(4,322)		3,230		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,483,335	5955.25		44,452		18,001		59,649			(26,427)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,752,992	5739		161,584		70,020		238,631			(91,890)		12,307		0001
Purchased Call/S&P 500 INDEX/SPXC05CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	2,995,057	5850		100,961		42,671		144,876			(58,247)		9,727		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	3,468,535	5842.91		79,776		23,076		113,791			(56,608)		9,346		0001
Purchased Call/S&P 500 INDEX/SPXC058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,699,000	5996.66		106,197		31,652		145,514			(74,688)		12,780		0001
Purchased Call/S&P 500 INDEX/SPXC058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	7,882,000	5996.66		491,049		146,357		779,892			(345,353)		21,437		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	2,464,574	6061.48		44,362		15,521		58,722			(28,805)		7,297		0001
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,223,559	6101		60,863		19,671		98,950			(41,132)		3,478		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	799,631	6040.53		6,717		2,294		8,821			(4,429)		2,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05CSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,459,116	.5983		92,915		37,474		130,762			(55,391)		7,803		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	2,567,154	.6042		97,106		32,729		138,564			(64,289)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXC05DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,337,000	5770.2		60,996		26,431		87,890			(34,687)		7,664		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	3,223,787	5693.31		55,127		27,029		78,874			(28,243)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXA21IS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2025	01/02/2026	1	2,778,000	5868.55		102,230		26,336		150,512			(75,903)		7,049		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	5,323,331	.6049		297,625		92,083		426,385			(205,230)		14,810		0001
Purchased Call/S&P 500 INDEX/SPXC057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,699,000	5937.34		142,777		42,437		217,773			(100,531)		7,341		0001
Purchased Call/S&P 500 INDEX/SPXC05BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	8,707,000	6114.63		247,279		92,988		328,434			(154,889)		26,574		0001
Purchased Call/S&P 500 INDEX/SPXM13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	2,107,581	.5891		118,169		30,037		177,645			(88,137)		5,291		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,111,781	5667.56		78,124		36,892		113,902			(41,423)		14,072		0001
Purchased Call/S&P 500 INDEX/SPXC05CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,023,000	5778.15		47,743		20,255		67,306			(27,468)		6,592		0001
Purchased Call/S&P 500 INDEX/SPXI00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,545,000	5521.52		79,913		36,083		123,360			(44,007)		8,530		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	2,083,845	5836.22		27,298		7,821		38,284			(19,445)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXA21PSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,791,744	.5693		115,138		56,610		184,126			(58,834)		13,240		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	867,901	5842.63		7,030		3,002		9,627			(4,025)		2,837		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,730,000	6066.44		77,532		28,193		104,637			(49,281)		8,240		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	3,276,000	5983.25		95,987		38,606		130,939			(57,329)		10,395		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,760,823	6013.13		47,210		18,858		62,213			(28,429)		8,730		0001
Purchased Call/S&P 500 INDEX/SPXC05BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,431,000	6114.63		54,210		20,385		70,177			(33,956)		10,472		0001
Purchased Call/S&P 500 INDEX/SPXN134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,218,000	5770.2		65,209		28,563		95,100			(36,780)		7,343		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,271,884	5675.12		23,628		10,870		33,771			(12,752)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,800,130	6066.44		59,643		21,688		79,445			(37,910)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,299,000	6115.07		140,699		52,762		204,921			(88,274)		7,017		0001
Purchased Call/S&P 500 INDEX/SPXC056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	2,264,000	5909.03		109,125		29,461		163,982			(79,527)		5,895		0001
Purchased Call/S&P 500 INDEX/SPX815ZS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	1,517,155	.5997		56,305		16,829		77,085			(39,414)		4,126		0001
Purchased Call/S&P 500 INDEX/SPXC05ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	4,352,000	6040.53		146,662		50,100		202,707			(96,709)		12,734		0001
Purchased Call/S&P 500 INDEX/SPX815YSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,976,000	5868.55		362,743		93,449		584,493			(269,324)		15,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,947,842	5942.47		101,065		26,108		142,556			(74,966)		10,017		0001
Purchased Call/S&P 500 INDEX/SPXN134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	730,587	5614.56		6,064		2,673		8,647			(3,389)		2,426		0001
Purchased Call/S&P 500 INDEX/SPX815Z$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	10,031,000	6086.37		465,438		144,889		656,761			(320,069)		28,030		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,492,268	6037.88		50,095		17,388		67,196			(32,664)		7,351		0001
Purchased Call/S&P 500 INDEX/SPX9156$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/17/2026	1	2,783,000	5675.12		133,306		61,328		209,992			(71,949)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXN138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,903,793	5611.85		63,012		31,419		93,541			(31,592)		10,252		0001
Purchased Call/S&P 500 INDEX/SPX9156$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,632,000	5770.2		211,019		91,442		334,041			(120,003)		11,910		0001
Purchased Call/S&P 500 INDEX/SPX9150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,790,000	6039.31		105,741		34,956		147,739			(70,687)		8,032		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,479,270	6129.58		16,716		6,447		21,447			(10,258)		4,597		0001
Purchased Call/S&P 500 INDEX/SPX9150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	1,345,058	.6114		56,052		17,750		78,576			(38,343)		3,775		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	3,364,493	6066.44		57,196		20,799		75,586			(36,355)		10,155		0001
Purchased Call/S&P 500 INDEX/SPXC05H$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,005,000	5693.31		177,422		86,991		271,854			(90,898)		13,984		0001
Purchased Call/S&P 500 INDEX/SPXC05H$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	1,996,584	5580.94		37,935		18,811		55,609			(19,226)		7,030		0001
Purchased Call/S&P 500 INDEX/SPXC05B$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,698,183	6114.63		56,122		21,104		73,149			(35,153)		8,235		0001
Purchased Call/S&P 500 INDEX/SPXN131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,939,157	6117.52		20,749		8,162		26,508			(12,620)		6,069		0001
Purchased Call/S&P 500 INDEX/SPX815Y$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	4,761,000	5868.55		211,865		54,580		320,465			(157,302)		12,081		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,604,817	6115.07		30,216		11,331		39,078			(18,957)		7,950		0001
Purchased Call/S&P 500 INDEX/SPX815Z$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/20/2026	1	1,894,945	.5997		105,493		32,437		145,446			(72,944)		5,248		0001
Purchased Call/S&P 500 INDEX/SPXC056$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,709,000	5868.55		141,684		36,500		208,610			(105,195)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXM13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,367,411	5949.91		21,605		6,309		29,559			(15,272)		3,702		0001
Purchased Call/S&P 500 INDEX/SPX9151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	2,248,000	6040.53		132,182		45,153		197,901			(87,161)		6,578		0001
Purchased Call/S&P 500 INDEX/SPXC058$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,972,000	5996.66		219,265		65,352		320,466			(154,208)		13,523		0001
Purchased Call/S&P 500 INDEX/SPXM13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	690,024	5996.66		6,072		1,810		8,058			(4,271)		1,877		0001
Purchased Call/S&P 500 INDEX/SPX9157$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	2,733,084	.5639		154,526		70,161		241,650			(84,326)		9,160		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	2,559,085	6115.07		42,737		16,026		55,608			(26,813)		7,810		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	1,823,668	6061.48		17,325		6,061		22,317			(11,249)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXC059$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	2,775,000	6101.24		143,468		46,242		206,222			(97,339)		7,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	5,996,000	5937.34		266,222		79,127		392,203			(187,450)		16,308		0001
Purchased Call/S&P 500 INDEX/SPXC057$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	2,388,000	5918.25		139,937		38,165		219,576			(101,598)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXA21I$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,567,000	5942.47		136,259		35,200		198,211			(101,072)		9,051		0001
Purchased Call/S&P 500 INDEX/SPX815Z$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	2,769,000	6086.37		122,390		38,099		171,240			(84,164)		7,737		0001
Purchased Call/S&P 500 INDEX/SPXC057$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	850,311	5950		36,545		10,791		53,304			(25,803)		2,302		0001
Purchased Call/S&P 500 INDEX/SPX9156$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,277,000	5770.2		235,235		101,935		367,931			(133,774)		14,025		0001
Purchased Call/S&P 500 INDEX/SPXC057$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	5,499,000	5827.04		257,903		73,179		392,479			(184,819)		14,677		0001
Purchased Call/S&P 500 INDEX/SPXC055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	983,577	5868.55		8,557		2,204		11,776			(6,353)		2,496		0001
Purchased Call/S&P 500 INDEX/SPX9151$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,803,000	6083.57		272,810		96,731		393,123			(176,392)		14,277		0001
Purchased Call/S&P 500 INDEX/SPX9151$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,915,716	6061		169,588		59,827		236,645			(109,953)		11,594		0001
Purchased Call/S&P 500 INDEX/SPXM13V$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,687,000	5996.66		74,430		22,184		103,123			(52,346)		7,308		0001
Purchased Call/S&P 500 INDEX/SPX9150$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	6,967,000	6101.24		339,293		109,359		476,614			(230,201)		19,807		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,188,766	5949.91		13,909		4,061		18,796			(9,831)		3,218		0001
Purchased Call/S&P 500 INDEX/SPXN131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,846,708	6117.52		31,025		12,204		39,947			(18,870)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	586,911	5994.57		5,106		1,758		6,769			(3,343)		1,724		0001
Purchased Call/S&P 500 INDEX/SPX9153$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/17/2026	1	2,051,000	6114.63		103,986		39,818		144,879			(64,426)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXC055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,028,041	5868.55		77,215		19,892		110,271			(57,330)		7,683		0001
Purchased Call/S&P 500 INDEX/SPX9151$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	4,503,000	6040.53		244,063		82,032		359,842			(162,261)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXN130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	194,755	6115		3,922		1,479		5,108			(2,440)		594		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,201,247	5937.34		32,799		9,748		44,705			(23,094)		5,987		0001
Purchased Call/S&P 500 INDEX/SPX9153$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,123,000	6114.63		174,182		65,500		232,573			(109,103)		15,636		0001
Purchased Call/S&P 500 INDEX/SPXM13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	3,495,000	6101.24		46,833		15,095		60,863			(31,775)		9,936		0001
Purchased Call/S&P 500 INDEX/SPXC059$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	846,111	6086		47,309		14,850		68,726			(32,492)		2,364		0001
Purchased Call/S&P 500 INDEX/SPX9151$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	4,586,000	6083.57		234,345		83,092		331,635			(151,521)		13,632		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,064,566	6086.37		14,372		4,474		18,644			(9,883)		2,975		0001
Purchased Call/S&P 500 INDEX/SPX815Z$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,550,000	6118.71		138,465		43,726		195,755			(94,839)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,960,290	6041		81,371		27,426		117,669			(53,872)		5,667		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	520,776	6068.5		4,375		1,603		5,667			(2,769)		1,578		0001
Purchased Call/S&P 500 INDEX/SPX9151$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	3,976,000	6040.53		201,583		68,860		292,404			(132,924)		11,634		0001
Purchased Call/S&P 500 INDEX/SPXC0569$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	4,319,000	5942.47		110,566		29,241		155,185			(81,343)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXM13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	6,475,000	5836.22		163,818		46,934		236,043			(116,692)		17,364		0001
Purchased Call/S&P 500 INDEX/SPX9152$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,504,000	6025.99		208,602		74,169		291,096			(134,674)		16,360		0001
Purchased Call/S&P 500 INDEX/SPX9152$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,541,000	6025.99		274,276		97,521		411,879			(177,074)		13,498		0001
Purchased Call/S&P 500 INDEX/SPX9153$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	1,275,849	6054		72,049		27,044		98,835			(44,955)		3,880		0001
Purchased Call/S&P 500 INDEX/SPX9156$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,845,000	5738.52		245,157		105,940		379,850			(139,706)		15,888		0001
Purchased Call/S&P 500 INDEX/SPXM13U$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/14/2026	1	2,786,807	5842		124,220		36,031		172,356			(88,046)		7,509		0001
Purchased Call/S&P 500 INDEX/SPX9152$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/11/2026	1	2,090,000	6068.5		76,285		27,950		103,825			(48,279)		6,332		0001
Purchased Call/S&P 500 INDEX/SPXM13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	4,039,315	6086.37		87,653		27,286		117,327			(60,277)		11,287		0001
Purchased Call/S&P 500 INDEX/SPX9151$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,240,000	6083.57		83,776		29,705		114,542			(54,167)		6,658		0001
Purchased Call/S&P 500 INDEX/SPXM13U$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,491,566	5918		83,598		23,222		127,961			(60,402)		6,553		0001
Purchased Call/S&P 500 INDEX/SPX9155$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	4,263,000	5956.06		248,533		101,330		372,915			(147,077)		13,619		0001
Purchased Call/S&P 500 INDEX/SPX9153$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,545,000	6114.63		219,436		82,518		316,929			(137,449)		10,820		0001
Purchased Call/S&P 500 INDEX/SPXD17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/19/2026	1	1,850,000	5675.29		55,130		25,667		81,990			(29,453)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	3,627,848	5942.47		81,989		21,683		114,800			(60,319)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX9151$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	8,387,000	6040.53		479,736		161,245		717,849			(318,946)		24,244		0001
Purchased Call/S&P 500 INDEX/SPX9153$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,568,329	6115		104,483		39,290		140,998			(65,446)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXC05G$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,400,000	5712.2		51,840		25,135		74,273			(26,701)		8,356		0001
Purchased Call/S&P 500 INDEX/SPX9154$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,265,000	6013.13		180,555		71,219		263,517			(109,622)		10,218		0001
Purchased Call/S&P 500 INDEX/SPXC05D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,628,242	5739		89,021		38,576		128,748			(50,625)		8,619		0001
Purchased Call/S&P 500 INDEX/SPXD17G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,137,547	5615		167,675		74,316		271,398			(93,307)		10,419		0001
Purchased Call/S&P 500 INDEX/SPX9152$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	8,062,299	6066		345,806		126,095		481,816			(219,454)		24,334		0001
Purchased Call/S&P 500 INDEX/SPX9151$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,217,000	6025.99		120,185		42,732		163,159			(77,592)		12,535		0001
Purchased Call/S&P 500 INDEX/SPX9152$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	345,371	6025.99		28,424		10,106		46,507			(18,351)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXD17H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	1,544,220	5572		78,532		35,219		131,761			(43,485)		5,144		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9155\$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,867,000	5778.15		213,661		90,644		318,768			(122,928)		15,858		0001
Purchased Call/S&P 500 INDEX/SPX9152\$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,985,000	6025.99		308,039		109,525		437,432			(198,871)		20,763		0001
Purchased Call/S&P 500 INDEX/SPXC056\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	6,044,000	5868.55		387,420		99,806		638,082			(287,646)		15,336		0001
Purchased Call/S&P 500 INDEX/SPXD17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	3,482,000	5662.89		161,217		75,919		251,428			(85,688)		11,917		0001
Purchased Call/S&P 500 INDEX/SPXC059\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	4,382,000	6118.71		272,999		86,210		404,138			(186,985)		12,298		0001
Purchased Call/S&P 500 INDEX/SPX9154\$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,627,000	6013.13		156,686		62,588		219,020			(94,353)		11,470		0001
Purchased Call/S&P 500 INDEX/SPX815Y\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	01/05/2026	1	3,772,000	5942.47		174,266		46,087		259,439			(128,207)		9,723		0001
Purchased Call/S&P 500 INDEX/SPX8152\$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	5,796,000	6118.71		290,380		91,699		407,474			(198,890)		16,267		0001
Purchased Call/S&P 500 INDEX/SPXC05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,364,486	.5712		141,060		68,962		212,713			(72,467)		11,715		0001
Purchased Call/S&P 500 INDEX/SPXC05CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	3,542,084	.5983		194,241		78,340		290,945			(115,798)		11,239		0001
Purchased Call/S&P 500 INDEX/SPXI00YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/19/2025	03/19/2026	1	3,391,000	5675.29		191,252		89,040		310,885			(102,176)		11,571		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	1,280,178	.5615		74,978		34,796		114,436			(40,167)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXC05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	2,087,000	5770.2		77,428		33,915		114,263			(43,672)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXC05GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	4,224,000	5693.31		144,883		71,037		215,086			(74,228)		14,749		0001
Purchased Call/S&P 500 INDEX/SPXD17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,114,000	5614.66		54,541		25,242		81,482			(29,288)		7,192		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	8,089,000	5580.94		171,487		84,314		254,531			(87,628)		28,244		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,898,689	5868.55		35,316		9,098		49,520			(26,221)		4,818		0001
Purchased Call/S&P 500 INDEX/SPX9150\$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	803,170	.6086		41,741		13,139		59,406			(28,632)		2,244		0001
Purchased Call/S&P 500 INDEX/SPX9151\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,979,000	6040.53		201,337		67,672		293,051			(133,856)		11,502		0001
Purchased Call/S&P 500 INDEX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	3,978,259	.5675		168,801		78,088		254,226			(90,678)		13,495		0001
Purchased Call/S&P 500 INDEX/SPX9152\$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,423,000	6025.99		255,207		90,740		379,795			(164,763)		13,147		0001
Purchased Call/S&P 500 INDEX/SPX9154\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,014,560	.6127		113,642		44,826		164,346			(68,997)		9,434		0001
Purchased Call/S&P 500 INDEX/SPX9151\$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2026	1	5,977,000	6040.53		277,333		94,736		396,067			(182,873)		17,489		0001
Purchased Call/S&P 500 INDEX/SPXM13V\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	4,456,000	5996.66		73,524		21,914		99,425			(51,709)		12,119		0001
Purchased Call/S&P 500 INDEX/SPX9156\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	1,600,150	.5615		89,849		39,712		147,399			(50,108)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXC05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	2,802,159	5778.15		46,796		19,853		64,941			(26,924)		9,130		0001
Purchased Call/S&P 500 INDEX/SPXD17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,000	5614.66		130,841		60,555		216,014			(70,260)		7,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,790,000	6101.24		167,518		53,993		232,483			(113,657)		10,775		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	404,112	5572.07		3,597		1,595		5,167			(2,000)		1,346		0001
Purchased Call/S&P 500 INDEX/SPXC05G$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,514,749	5693.31		31,686		15,536		44,804			(16,234)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXC05H$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	3,481,000	5580.94		79,019		38,851		117,140			(40,378)		12,155		0001
Purchased Call/S&P 500 INDEX/SPXN135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,252,000	5638.94		84,552		38,283		127,038			(46,457)		10,899		0001
Purchased Call/S&P 500 INDEX/SPXN137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,174,000	5776.65		75,655		36,473		110,731			(39,175)		7,548		0001
Purchased Call/S&P 500 INDEX/SPX9155$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,950,000	5842.63		135,995		58,069		202,742			(77,871)		9,643		0001
Purchased Call/S&P 500 INDEX/SPXC05H$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	1,832,187	5580.94		33,712		16,575		49,441			(17,227)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXC05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,441,000	5667.56		95,037		44,879		138,699			(50,391)		15,199		0001
Purchased Call/S&P 500 INDEX/SPX815Z$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	3,173,000	6118.71		118,353		37,375		160,499			(81,064)		8,905		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,204,382	.5942		66,489		17,224		100,345			(49,176)		3,056		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,419,000	5776.65		233,559		112,597		350,837			(120,939)		18,815		0001
Purchased Call/S&P 500 INDEX/SPX815Z$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	1,810,233	.6049		92,193		28,762		127,565			(63,494)		5,036		0001
Purchased Call/S&P 500 INDEX/SPXA210$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,018,932	.5955		112,128		46,538		172,789			(65,537)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXC057$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	7,554,000	5937.34		370,146		110,016		555,559			(260,623)		20,545		0001
Purchased Call/S&P 500 INDEX/SPX815Z$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,147,000	6101.24		238,821		75,627		334,635			(163,369)		14,445		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	437,434	6025.99		3,674		1,306		4,813			(2,372)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX9152$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,166,000	6025.99		118,913		42,914		174,778			(76,143)		6,513		0001
Purchased Call/S&P 500 INDEX/SPXM13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	1,423,134	6086.37		13,093		4,076		16,897			(9,004)		3,977		0001
Purchased Call/S&P 500 INDEX/SPX9152$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,374,000	6025.99		164,900		59,509		229,232			(105,590)		13,152		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	548,838	5955.25		4,665		1,889		6,039			(2,774)		1,747		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	3,568,216	.6059		194,583		68,645		281,455			(126,158)		10,565		0001
Purchased Call/S&P 500 INDEX/SPX9155$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	4,561,000	5778.15		265,906		112,809		419,202			(152,987)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	2,070,237	5994.57		27,534		9,481		36,595			(18,029)		6,082		0001
Purchased Call/S&P 500 INDEX/SPX9157$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	9,513,000	5580.94		427,134		210,007		674,430			(218,261)		33,216		0001
Purchased Call/S&P 500 INDEX/SPX815Z$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,999,000	6101.24		102,374		32,997		136,547			(69,458)		11,369		0001
Purchased Call/S&P 500 INDEX/SPX815Z$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/23/2026	1	2,897,000	6118.71		126,599		39,979		174,508			(86,712)		8,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	4,043,000	5638.94		97,436		44,117		145,398			(53,536)		13,550		0001
Purchased Call/S&P 500 INDEX/SPX9150$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/27/2025	01/27/2026	1	1,989,000	6012.28		101,837		33,104		148,528			(68,635)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXM13W$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,766,801	.6049		180,350		55,799		245,834			(124,362)		13,261		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	8,698,875	6101.24		116,565		36,912		151,654			(79,738)		24,414		0001
Purchased Call/S&P 500 INDEX/SPXI00YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,027,000	5638.94		171,631		77,711		282,694			(94,303)		10,145		0001
Purchased Call/S&P 500 INDEX/SPX9150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,496,000	6039.31		91,354		30,200		127,223			(61,069)		7,186		0001
Purchased Call/S&P 500 INDEX/SPXN137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	3,895,000	5667.56		142,168		67,135		217,243			(75,380)		13,330		0001
Purchased Call/S&P 500 INDEX/SPXI00YS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	3,399,000	5638.94		205,300		92,955		343,936			(112,802)		11,392		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	1,769,365	.6069		97,307		32,706		141,408			(64,693)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	8,117,287	5580.94		100,654		49,488		146,477			(51,433)		28,343		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	5,759,708	5994.57		128,441		44,229		174,138			(84,103)		16,920		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2025	01/02/2026	1	2,810,874	5868.55		42,444		10,934		59,303			(31,513)		7,132		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/09/2026	1	2,068,670	5770.2		32,685		14,317		46,046			(18,435)		6,848		0001
Purchased Call/S&P 500 INDEX/SPX9151$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,212,000	6040.53		192,399		64,667		290,100			(127,913)		9,285		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	12,186,767	6114.63		160,865		60,493		208,583			(100,762)		37,195		0001
Purchased Call/S&P 500 INDEX/SPX9156$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,523,000	5738.52		263,691		113,950		420,756			(150,268)		14,832		0001
Purchased Call/S&P 500 INDEX/SPXM13X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,787,643	.6101		61,975		19,626		85,553			(42,395)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXN130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	2,014,000	6114.63		57,198		21,902		75,882			(35,438)		6,237		0001
Purchased Call/S&P 500 INDEX/SPXN132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,430,999	5861.57		45,289		18,693		60,914			(26,677)		10,997		0001
Purchased Call/S&P 500 INDEX/SPXI00XS$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,616,000	5638.94		238,680		108,069		372,958			(131,143)		18,822		0001
Purchased Call/S&P 500 INDEX/SPXI00YS$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	4,347,000	5662.89		180,401		84,953		277,328			(95,884)		14,877		0001
Purchased Call/S&P 500 INDEX/SPX9156$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,448,062	.5843		76,212		32,813		117,672			(43,550)		8,002		0001
Purchased Call/S&P 500 INDEX/SPXM13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,187,970	6086.37		36,320		11,306		47,731			(24,976)		6,114		0001
Purchased Call/S&P 500 INDEX/SPX815Z$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	4,160,000	6101.24		150,592		47,687		205,396			(103,015)		11,675		0001
Purchased Call/S&P 500 INDEX/SPXN137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,171,000	5776.65		238,164		114,817		379,276			(123,323)		14,482		0001
Purchased Call/S&P 500 INDEX/SPXM13W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	4,488,536	.6049		195,680		60,542		269,937			(134,933)		12,487		0001
Purchased Call/S&P 500 INDEX/SPXD17F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	7,427,296	.6115		313,880		118,362		430,883			(195,303)		22,669		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	1,966,408	5836.22		35,002		10,028		49,425			(24,933)		5,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	2,567,948	6012.28		56,752		18,448		77,649			(38,249)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXN136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/17/2026	1	4,716,025	.5675		147,311		67,959		231,253			(79,322)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXC05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/10/2026	1	3,486,642	.5615		126,932		56,103		194,516			(70,789)		11,578		0001
Purchased Call/S&P 500 INDEX/SPX9157SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	5,811,310	.5777		228,644		110,532		364,304			(118,091)		20,177		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	802,821	5942.47		6,744		1,783		9,185			(4,961)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXI00YS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,947,887	.5522		150,679		68,224		221,569			(82,791)		13,232		0001
Purchased Call/S&P 500 INDEX/SPXA21ISK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/06/2026	1	6,111,000	5975.38		157,053		41,967		218,583			(114,885)		15,832		0001
Purchased Call/S&P 500 INDEX/SPX9150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,733,000	6039.31		164,800		54,479		246,992			(110,168)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXC057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	4,339,000	5918.25		204,367		56,145		304,206			(147,971)		11,412		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	2,115,099	6066.44		24,535		8,922		32,165			(15,595)		6,384		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	7,850,103	5827.04		103,621		28,784		144,361			(74,869)		20,647		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,246,453	6051.97		83,109		30,679		110,905			(52,370)		9,872		0001
Purchased Call/S&P 500 INDEX/SPXA21ISA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	8,961,000	5942.47		420,271		108,570		628,973			(311,739)		22,738		0001
Purchased Call/S&P 500 INDEX/SPX9150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,079,000	6101.24		86,902		28,010		119,866			(58,961)		5,910		0001
Purchased Call/S&P 500 INDEX/SPXA21JSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,353,000	5827.04		135,814		37,726		197,715			(98,129)		11,449		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	1,372,139	.6042		65,809		22,243		95,359			(43,507)		3,966		0001
Purchased Call/S&P 500 INDEX/SPXC05ASV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/11/2025	02/11/2026	1	5,652,602	6068.5		144,707		53,019		192,781			(91,581)		17,125		0001
Purchased Call/S&P 500 INDEX/SPXD17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	733,689	.5918		35,892		9,998		60,050			(25,850)		1,930		0001
Purchased Call/S&P 500 INDEX/SPXC05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	3,772,000	5770.2		104,862		45,440		151,675			(59,633)		12,369		0001
Purchased Call/S&P 500 INDEX/SPX9154SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	2,007,000	6013.13		111,188		44,414		161,772			(66,955)		6,347		0001
Purchased Call/S&P 500 INDEX/SPXC056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,206,000	5942.47		61,106		16,160		86,029			(44,956)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXC057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/16/2026	1	8,756,000	5937.34		408,905		121,536		608,567			(287,914)		23,814		0001
Purchased Call/S&P 500 INDEX/SPXM13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/21/2026	1	1,717,984	.6049		68,058		21,233		92,492			(46,872)		4,779		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	5,843,000	5983.25		149,581		60,162		201,765			(89,339)		18,540		0001
Purchased Call/S&P 500 INDEX/SPX9152S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,497,000	6025.99		191,636		68,137		282,538			(123,721)		10,395		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	13,712,557	5996.66		182,377		54,357		245,453			(128,265)		37,295		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,593,992	6025.99		103,824		37,468		139,075			(66,481)		13,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	4,640,724	6013.13		118,803		46,861		159,631			(72,130)		14,524		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,843,982	5638.94		55,458		25,110		82,030			(30,471)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXC05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,296,000	5667.56		115,562		54,571		171,877			(61,273)		14,702		0001
Purchased Call/S&P 500 INDEX/SPXM13S8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	3,153,345	5942.47		71,266		18,410		99,901			(52,862)		8,001		0001
Purchased Call/S&P 500 INDEX/SPXA21LS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,727,000	6012.28		77,174		25,087		106,996			(52,013)		7,785		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,287,130	5667.56		50,951		24,060		73,540			(27,015)		11,250		0001
Purchased Call/S&P 500 INDEX/SPX9155S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	1,131,852	5983		59,906		24,228		90,576			(35,647)		3,591		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	6,010,751	5675.29		146,061		68,001		214,060			(78,033)		20,511		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	6,441,334	6115		229,611		86,585		309,277			(142,869)		19,659		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,220,280	5954.5		57,321		23,725		77,000			(33,700)		10,322		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/20/2025	03/20/2026	1	2,162,000	5662.89		69,184		32,580		103,525			(36,772)		7,399		0001
Purchased Call/S&P 500 INDEX/SPX9150SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,675,000	6039.31		157,825		52,174		235,923			(105,505)		7,701		0001
Purchased Call/S&P 500 INDEX/SPX9152SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,143,000	6025.99		158,093		57,053		228,196			(101,231)		9,450		0001
Purchased Call/S&P 500 INDEX/SPXA21ISN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/07/2025	01/07/2026	1	4,494,000	5909.03		162,233		43,799		235,149			(118,230)		11,702		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	2,921,045	5767.57		37,097		17,782		51,635			(19,311)		10,113		0001
Purchased Call/S&P 500 INDEX/SPX9150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,896,000	6039.31		73,848		24,413		100,245			(49,367)		8,337		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	977,106	6067.7		9,185		3,011		11,977			(6,165)		2,801		0001
Purchased Call/S&P 500 INDEX/SPX9157SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	1,362,011	5775		64,046		30,962		105,543			(33,079)		4,729		0001
Purchased Call/S&P 500 INDEX/SPX9157S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/20/2026	1	8,447,000	5662.89		421,505		198,493		669,386			(224,033)		28,908		0001
Purchased Call/S&P 500 INDEX/SPXC058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	4,035,000	6086.37		241,697		75,239		362,783			(166,208)		11,275		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	10,025,000	5614.56		244,610		107,817		361,716			(136,714)		33,291		0001
Purchased Call/S&P 500 INDEX/SPXN137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	2,358,000	5776.65		87,010		41,947		128,062			(45,055)		8,187		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,602,147	5909.03		28,518		7,699		39,251			(20,783)		4,172		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	590,613	6083.57		5,197		1,843		6,681			(3,361)		1,756		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	906,270	5776.65		8,156		3,932		11,257			(4,223)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXN139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	3,638,893	5581		198,436		97,836		319,690			(100,592)		12,706		0001
Purchased Call/S&P 500 INDEX/SPXN135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	486,739	5594		25,546		11,528		40,660			(14,075)		1,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9152S\G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,792,000	6025.99		116,426		42,016		163,841			(74,551)		8,395		0001
Purchased Call/S&P 500 INDEX/SPXN138\V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	360,344	5611.85		3,063		1,527		4,382			(1,536)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXN134\S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/12/2026	1	2,211,724	.5599		69,789		31,405		111,151			(38,537)		7,390		0001
Purchased Call/S&P 500 INDEX/SPX9153\N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	3,218,000	6114.63		169,589		63,773		238,195			(106,226)		9,822		0001
Purchased Call/S&P 500 INDEX/SPXN130\P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,921,246	6129.58		126,968		48,968		166,686			(77,920)		15,294		0001
Purchased Call/S&P 500 INDEX/SPXN134\O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	5,356,242	5770.2		116,230		50,367		166,808			(66,098)		17,564		0001
Purchased Call/S&P 500 INDEX/SPXD170\S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	4,809,000	5827.04		294,792		81,887		481,280			(212,995)		12,648		0001
Purchased Call/S&P 500 INDEX/SPX9152\H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	3,040,000	6025.99		134,672		48,601		190,094			(86,234)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXA21LS\G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	3,894,000	6071.17		114,873		38,503		156,653			(76,477)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXN138\1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	2,658,850	.5768		98,078		47,142		144,541			(50,925)		9,205		0001
Purchased Call/S&P 500 INDEX/SPXN132\J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	2,851,829	5861.57		47,340		19,539		64,402			(27,885)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXC057\X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	3,509,730	.5950		188,832		55,755		288,787			(133,324)		9,501		0001
Purchased Call/S&P 500 INDEX/SPXC05F\V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,086,000	5667.56		99,986		47,216		150,325			(53,015)		10,561		0001
Purchased Call/S&P 500 INDEX/SPXA210\T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	6,487,339	.5850		260,426		110,070		379,836			(150,246)		21,069		0001
Purchased Call/S&P 500 INDEX/SPXM13I\S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,193,000	6086.37		77,632		24,167		107,029			(53,385)		6,128		0001
Purchased Call/S&P 500 INDEX/SPXC05F\X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	7,696,000	5667.56		308,610		145,732		474,194			(163,631)		26,338		0001
Purchased Call/S&P 500 INDEX/SPXC058\R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	1,846,971	.5997		105,416		31,507		154,459			(73,791)		5,023		0001
Purchased Call/S&P 500 INDEX/SPXA21K\O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	9,902,000	6086.37		481,237		149,807		692,907			(330,933)		27,669		0001
Purchased Call/S&P 500 INDEX/SPXN136\I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	3,779,743	.5675		145,508		68,308		224,165			(77,551)		12,898		0001
Purchased Call/S&P 500 INDEX/SPXC056\N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	3,017,567	.5975		107,227		28,732		161,288			(78,358)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXN137\7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,505,092	5667.56		56,314		26,838		80,916			(29,615)		15,553		0001
Purchased Call/S&P 500 INDEX/SPXC059\2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/21/2026	1	4,766,801	.6049		271,939		84,136		391,222			(187,518)		13,261		0001
Purchased Call/S&P 500 INDEX/SPXC056\D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,698,000	5942.47		222,620		58,875		352,151			(163,780)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXC059\0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	3,541,000	6086.37		220,604		68,673		334,546			(151,703)		9,895		0001
Purchased Call/S&P 500 INDEX/SPXM13Z\SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,607,093	6068.5		21,374		7,831		27,847			(13,527)		4,869		0001
Purchased Call/S&P 500 INDEX/SPXN137\N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	4,330,544	5776.65		93,973		45,304		133,381			(48,660)		15,036		0001
Purchased Call/S&P 500 INDEX/SPXN134\E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	2,563,097	5614.56		32,295		14,235		46,582			(18,050)		8,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,482,183	5522		89,178		40,490		131,215			(48,665)		4,968		0001
Purchased Call/S&P 500 INDEX/SPX9153SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	9,128,000	6114.63		379,725		142,793		517,805			(237,850)		27,859		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,918,964	5955		97,381		40,417		147,927			(56,918)		9,356		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	1,378,196	6129		77,996		30,164		109,161			(47,783)		4,283		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	9,143,394	5767.57		224,013		107,378		321,845			(116,610)		31,656		0001
Purchased Call/S&P 500 INDEX/SPXN136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,448,000	5662.89		138,067		65,018		225,297			(73,384)		8,378		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,530,888	5667.56		133,848		63,790		196,881			(70,388)		19,094		0001
Purchased Call/S&P 500 INDEX/SPXM13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	2,938,000	6037.88		68,749		23,863		92,913			(44,828)		8,665		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,601,605	5869		148,665		38,405		219,693			(110,274)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXN134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	2,090,000	5770.2		69,597		30,485		102,223			(39,255)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXM13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,729,000	5996.66		57,855		17,244		78,809			(40,689)		7,422		0001
Purchased Call/S&P 500 INDEX/SPX9157SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	3,327,888	5768		184,340		88,605		291,526			(95,715)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXN138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	5,496,494	5768		216,874		104,243		322,054			(112,608)		19,030		0001
Purchased Call/S&P 500 INDEX/SPXA21KSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	7,081,758	6101.24		181,293		57,409		243,276			(124,016)		19,875		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,987,262	5827.04		86,922		24,145		123,990			(62,804)		10,487		0001
Purchased Call/S&P 500 INDEX/SPX9157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	1,028,782	5675		55,600		26,101		90,763			(29,633)		3,511		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	1	2,799,000	5827.04		181,375		50,382		302,740			(131,049)		7,362		0001
Purchased Call/S&P 500 INDEX/SPXA21MS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	3,323,000	6061.48		137,905		48,248		193,384			(89,543)		9,839		0001
Purchased Call/S&P 500 INDEX/SPXC05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	1,771,451	5770		51,186		22,242		86,176			(28,925)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXC05ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,984,907	5639		66,922		30,385		97,701			(36,520)		6,653		0001
Purchased Call/S&P 500 INDEX/SPX9156SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	4,828,317	5615		259,399		114,652		421,666			(144,665)		16,034		0001
Purchased Call/S&P 500 INDEX/SPXD170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	1	3,457,000	5827.04		219,520		60,978		363,393			(158,609)		9,093		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	3,761,479	6067.7		81,248		26,635		109,315			(54,536)		10,784		0001
Purchased Call/S&P 500 INDEX/SPX9154SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,707,000	6013.13		155,323		61,266		216,993			(94,303)		11,601		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	3,941,038	5955		197,916		82,143		325,213			(115,679)		12,632		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,734,762	5983.25		22,899		9,210		30,312			(13,677)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,401,267	5638.94		72,447		32,802		107,201			(39,806)		11,400		0001
Purchased Call/S&P 500 INDEX/SPX9151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,539,492	6071		148,787		50,009		207,563			(98,919)		10,232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	2,570,000	6101.24		71,189		22,543		95,728			(48,698)		7,213		0001
Purchased Call/S&P 500 INDEX/SPXN1373S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,496,838	5667.56		12,274		5,796		17,528			(6,508)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,510,664	5521.52		43,686		19,725		65,227			(24,057)		8,415		0001
Purchased Call/S&P 500 INDEX/SPXD17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,975,000	5614.66		67,830		31,392		100,189			(36,424)		10,122		0001
Purchased Call/S&P 500 INDEX/SPX9154S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	6,464,000	6013.13		373,619		147,372		550,545			(226,840)		20,230		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,850,000	5954.5		352,755		146,001		534,001			(207,389)		18,751		0001
Purchased Call/S&P 500 INDEX/SPX9157SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	3,991,665	5777		144,454		69,833		227,191			(74,608)		13,859		0001
Purchased Call/S&P 500 INDEX/SPX9151S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	3,406,000	6083.57		138,965		49,273		191,093			(89,851)		10,124		0001
Purchased Call/S&P 500 INDEX/SPXC057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/09/2026	1	5,691,000	5918.25		254,388		69,887		375,441			(184,188)		14,968		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	3,123,000	5942.47		193,626		50,020		311,181			(143,624)		7,924		0001
Purchased Call/S&P 500 INDEX/SPX815ZST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,437,000	6101.24		150,197		47,562		208,668			(102,745)		9,646		0001
Purchased Call/S&P 500 INDEX/SPX815Z5V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,990,000	6101.24		193,914		61,406		273,360			(132,650)		11,198		0001
Purchased Call/S&P 500 INDEX/SPXC056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		134,472		35,563		215,995			(98,930)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXA21MST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,674,000	6144.15		132,631		51,518		177,054			(81,032)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXA21NSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	3,830,364	6013		165,244		65,361		232,707			(99,787)		11,988		0001
Purchased Call/S&P 500 INDEX/SPX9153SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,131,000	6114.63		200,354		75,342		278,149			(125,496)		12,608		0001
Purchased Call/S&P 500 INDEX/SPX9154SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	7,205,000	6013.13		336,474		132,720		477,010			(204,287)		22,549		0001
Purchased Call/S&P 500 INDEX/SPX815Z5O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2026	1	2,696,262	6086		114,046		35,798		157,020			(78,328)		7,534		0001
Purchased Call/S&P 500 INDEX/SPXN1369H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	4,080,534	5675		142,146		66,730		216,606			(75,759)		13,924		0001
Purchased Call/S&P 500 INDEX/SPXA21MSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,005,000	6144.15		151,790		58,960		203,618			(92,737)		12,490		0001
Purchased Call/S&P 500 INDEX/SPXN1318M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	2,450,113	6013.13		32,587		13,017		42,624			(19,623)		7,748		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	2,673,743	5827.04		41,978		11,660		58,917			(30,330)		7,032		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	2,381,963	6067.7		39,779		13,040		52,979			(26,701)		6,829		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6,456,000	5954.5		375,739		155,514		563,903			(220,902)		20,693		0001
Purchased Call/S&P 500 INDEX/SPX9152S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	5,516,000	6025.99		268,078		95,316		386,913			(173,072)		16,396		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,455,872	6025.99		88,470		31,456		119,323			(57,117)		10,272		0001
Purchased Call/S&P 500 INDEX/SPXA21LSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	5,487,000	6071.17		206,311		69,151		287,312			(137,352)		15,861		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,426,789	.5862		196,667		81,398		289,098			(115,623)		14,189		0001
Purchased Call/S&P 500 INDEX/SPXN132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,049,503	.5956		112,635		46,305		166,211			(66,529)		9,742		0001
Purchased Call/S&P 500 INDEX/SPXM13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,518,000	6083.57		40,792		14,464		53,264			(26,375)		7,485		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,019,851	5770.2		8,159		3,535		11,437			(4,640)		3,344		0001
Purchased Call/S&P 500 INDEX/SPX9152SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	4,741,000	6025.99		121,370		43,800		163,420			(77,716)		14,255		0001
Purchased Call/S&P 500 INDEX/SPXA21LSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	5,687,000	6040.53		215,537		72,444		302,625			(143,297)		16,439		0001
Purchased Call/S&P 500 INDEX/SPX9155SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	2,092,000	5842.63		126,357		53,954		197,659			(72,352)		6,838		0001
Purchased Call/S&P 500 INDEX/SPX9155SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,107,249	.5954		53,801		22,392		87,650			(31,384)		3,549		0001
Purchased Call/S&P 500 INDEX/SPXC05ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/10/2026	1	3,160,997	.5615		103,232		45,627		156,601			(57,572)		10,497		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,728,368	5614.66		77,550		35,891		113,972			(41,643)		12,685		0001
Purchased Call/S&P 500 INDEX/SPX9150SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,796,000	6039.31		136,445		45,106		197,065			(91,212)		8,049		0001
Purchased Call/S&P 500 INDEX/SPX9153SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	7,263,000	6114.63		319,572		120,173		438,277			(200,171)		22,167		0001
Purchased Call/S&P 500 INDEX/SPX9150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	1,735,362	.6068		58,579		19,256		82,069			(39,267)		4,975		0001
Purchased Call/S&P 500 INDEX/SPX9152SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,738,000	6025.99		170,030		60,455		256,815			(109,772)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX9152SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,039,113	.6081		159,965		56,877		241,619			(103,274)		9,034		0001
Purchased Call/S&P 500 INDEX/SPXC05FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/19/2026	1	3,472,000	5675.29		113,187		52,696		169,036			(60,470)		11,848		0001
Purchased Call/S&P 500 INDEX/SPXC058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,591,000	5996.66		120,658		35,962		169,457			(84,858)		9,767		0001
Purchased Call/S&P 500 INDEX/SPX9155SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,488,000	5861.57		153,758		63,463		241,068			(90,570)		7,975		0001
Purchased Call/S&P 500 INDEX/SPX9151ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,913,971	.6057		110,117		38,847		160,249			(71,394)		5,667		0001
Purchased Call/S&P 500 INDEX/SPXC057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	5,160,000	5918.25		328,692		89,643		531,197			(238,639)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,087,946	6071.17		45,935		15,396		61,372			(30,581)		6,036		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	233,250	5693.31		1,633		801		2,297			(837)		814		0001
Purchased Call/S&P 500 INDEX/SPX9152S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,706,000	6025.99		340,665		121,125		494,781			(219,935)		19,933		0001
Purchased Call/S&P 500 INDEX/SPXC059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/24/2025	01/26/2026	1	3,439,000	6101.24		210,123		67,726		313,134			(142,563)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXC05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	2,263,000	6040.53		82,373		27,687		114,752			(54,765)		6,542		0001
Purchased Call/S&P 500 INDEX/SPX9156S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,474,000	5738.52		130,875		56,555		204,138			(74,581)		8,113		0001
Purchased Call/S&P 500 INDEX/SPX9152S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,830,000	6025.99		159,711		56,786		225,098			(103,110)		11,385		0001

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Purchased Call/S&P 500 INDEX/SPX815Z$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	3,224,000	6101.24		163,779		51,863		231,927			(112,036)		9,048		0001
Purchased Call/S&P 500 INDEX/SPXA210$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	69,788	5955		1,604		666		2,335			(937)		224		0001
Purchased Call/S&P 500 INDEX/SPXA210$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	5,573,000	5954.5		210,102		86,959		297,111			(123,522)		17,863		0001
Purchased Call/S&P 500 INDEX/SPXC05DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,180,638	5739		88,114		38,183		129,298			(50,109)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXC05ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/10/2026	1	3,166,612	5615		123,680		54,665		190,927			(68,975)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	2,121,354	6037.88		34,790		12,076		46,203			(22,685)		6,257		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2026	1	3,114,366	5849.72		35,815		15,096		48,298			(20,704)		10,115		0001
Purchased Call/S&P 500 INDEX/SPXC05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,192,243	5983		122,878		49,559		185,133			(73,254)		6,956		0001
Purchased Call/S&P 500 INDEX/SPXM13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	497,605	6101.24		4,230		1,339		5,452			(2,893)		1,397		0001
Purchased Call/S&P 500 INDEX/SPXC05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,683,192	6129.58		76,610		29,547		99,258			(47,016)		11,446		0001
Purchased Call/S&P 500 INDEX/SPXC05G$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	4,792,312	5712.2		116,932		56,695		169,164			(60,228)		16,686		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	1	4,439,744	5885		236,700		59,999		375,311			(176,710)		11,145		0001
Purchased Call/S&P 500 INDEX/SPXC059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	1,964,000	6101.24		115,287		37,159		170,241			(78,219)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXN138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	2,006,094	5725		103,868		50,780		167,053			(53,361)		6,985		0001
Purchased Call/S&P 500 INDEX/SPXC05AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,711,000	6040.53		84,583		28,429		116,405			(56,234)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	2,095,974	5572		115,270		51,266		183,423			(63,968)		6,982		0001
Purchased Call/S&P 500 INDEX/SPXC057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	6,148,000	5918.25		303,711		83,437		456,197			(219,900)		16,170		0001
Purchased Call/S&P 500 INDEX/SPXA210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/03/2026	1	9,008,569	5850		383,629		162,142		563,237			(221,325)		29,258		0001
Purchased Call/S&P 500 INDEX/SPX915A$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,005,821	6118		203,607		80,312		307,765			(123,619)		12,537		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,224,449	5868.55		72,550		18,690		102,984			(53,866)		8,182		0001
Purchased Call/S&P 500 INDEX/SPXM13S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	1,954,853	5942.47		39,879		10,302		55,838			(29,581)		4,960		0001
Purchased Call/S&P 500 INDEX/SPXN137S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	5,253,000	5776.65		284,713		137,258		446,631			(147,427)		18,238		0001
Purchased Call/S&P 500 INDEX/SPX9152$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,771,000	6025.99		101,696		36,158		141,043			(65,655)		8,237		0001
Purchased Call/S&P 500 INDEX/SPXI100N$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,393,569	5918.25		71,265		19,436		99,568			(51,740)		8,881		0001
Purchased Call/S&P 500 INDEX/SPXC05A$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2025	02/04/2026	1	5,059,150	6030		287,987		100,238		416,420			(187,508)		14,921		0001
Purchased Call/S&P 500 INDEX/SPXC05C$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	2,020,000	5955.25		62,014		25,113		85,173			(36,869)		6,431		0001
Purchased Call/S&P 500 INDEX/SPXC05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	3,115,908	5770		103,378		44,922		177,376			(58,418)		10,218		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	916,443	5667.56		7,515		3,581		10,722			(3,952)		3,164		0001
Purchased Call/S&P 500 INDEX/SPX9154$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,136,000	6013.13		139,238		54,922		195,682			(84,538)		9,814		0001
Purchased Call/S&P 500 INDEX/SPXC057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	1	3,249,619	.5843		189,716		55,028		273,125			(134,469)		8,756		0001
Purchased Call/S&P 500 INDEX/SPX9156$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	1,453,940	.5843		67,956		29,259		112,216			(38,832)		4,753		0001
Purchased Call/S&P 500 INDEX/SPXC05C$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	2,290,295	5842.63		48,783		20,830		68,467			(27,933)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXD171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,421,000	5667.56		132,429		63,113		214,757			(69,642)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXC05D$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,228,000	5770.2		139,947		60,644		204,643			(79,585)		13,865		0001
Purchased Call/S&P 500 INDEX/SPXC057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	3,821,567	.5836		203,008		58,323		323,940			(144,448)		10,248		0001
Purchased Call/S&P 500 INDEX/SPXC059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	1,761,598	.6012		103,001		33,575		148,554			(69,328)		5,029		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	1,080,843	5827.04		9,728		2,702		13,472			(7,028)		2,843		0001
Purchased Call/S&P 500 INDEX/SPXC05D$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,169,161	.5739		81,773		35,435		119,256			(46,503)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX9157$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,009,738	.5693		68,235		33,549		110,459			(34,867)		7,017		0001
Purchased Call/S&P 500 INDEX/SPX9153$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	1,218,987	.6115		61,455		23,174		85,484			(38,239)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXC05D$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,232,622	5770.2		44,128		19,122		64,934			(25,095)		4,042		0001
Purchased Call/S&P 500 INDEX/SPXC05A$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,118,000	6040.53		70,155		23,580		94,723			(46,642)		9,013		0001
Purchased Call/S&P 500 INDEX/SPXC05D$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	6,831,000	5770.2		280,071		121,364		417,789			(159,271)		22,400		0001
Purchased Call/S&P 500 INDEX/SPX9153$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,687,000	6114.63		150,203		56,483		213,259			(94,083)		8,201		0001
Purchased Call/S&P 500 INDEX/SPXC05B$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	4,365,404	6114.63		94,729		36,274		123,574			(58,691)		13,518		0001
Purchased Call/S&P 500 INDEX/SPX9153$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,458,258	.6115		91,017		34,226		121,659			(57,011)		7,503		0001
Purchased Call/S&P 500 INDEX/SPXC05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	3,672,000	6040.53		48,470		16,557		64,262			(31,961)		10,744		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	1,894,821	6037.88		25,201		8,747		33,114			(16,433)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXC05B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2026	1	2,499,890	.6053		90,216		33,674		119,514			(56,757)		7,602		0001
Purchased Call/S&P 500 INDEX/SPXC058$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,589,000	5996.66		132,075		39,365		187,353			(92,888)		9,761		0001
Purchased Call/S&P 500 INDEX/SPXC05F$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	5,498,000	5667.56		246,310		116,313		385,459			(130,599)		18,816		0001
Purchased Call/S&P 500 INDEX/SPXA211$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,343,000	5942.47		149,952		38,738		243,883			(111,228)		5,945		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,280,474	5827.04		78,731		21,870		112,353			(56,886)		8,628		0001
Purchased Call/S&P 500 INDEX/SPXA21MS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/06/2026	1	2,951,000	6083.57		75,546		26,786		100,783			(48,846)		8,772		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	9,299,306	5996.66		237,132		70,677		328,471			(166,774)		25,292		0001
Purchased Call/S&P 500 INDEX/SPX9155SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	4,525,291	5850		246,087		104,009		377,337			(141,973)		14,697		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,306,892	5954.5		95,720		39,618		127,870			(56,275)		23,421		0001
Purchased Call/S&P 500 INDEX/SPX9155SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,061,000	5842.63		235,944		100,747		365,339			(135,102)		13,275		0001
Purchased Call/S&P 500 INDEX/SPX9154SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,248,759	6144		89,344		34,993		121,693			(54,490)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXC05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,848,000	5667.56		117,322		55,402		172,729			(62,206)		16,591		0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	3,279,161	6071.17		38,366		12,860		50,155			(25,542)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXI00SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/13/2025	02/12/2026	1	1,927,640	6053		109,847		41,001		154,175			(69,107)		5,862		0001
Purchased Call/S&P 500 INDEX/SPX9154SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,464,000	6013.13		173,546		68,454		248,729			(105,367)		10,841		0001
Purchased Call/S&P 500 INDEX/SPX9154S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,079,000	6117.52		259,537		102,089		357,851			(157,855)		15,895		0001
Purchased Call/S&P 500 INDEX/SPX91578E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,830,000	5712.2		171,967		83,378		263,265			(88,575)		13,335		0001
Purchased Call/S&P 500 INDEX/SPX9156S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,237,727	5843		77,561		33,394		121,415			(44,321)		7,315		0001
Purchased Call/S&P 500 INDEX/SPXC057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,060,186	5836		112,964		32,454		181,830			(80,378)		5,525		0001
Purchased Call/S&P 500 INDEX/SPXC058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	9,055,000	5996.66		520,663		155,184		807,063			(366,180)		24,628		0001
Purchased Call/S&P 500 INDEX/SPXM13IWA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/21/2026	1	2,589,075	6049		90,034		27,856		122,020			(62,084)		7,203		0001
Purchased Call/S&P 500 INDEX/SPX9154S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,114,000	6117.52		222,970		87,706		301,856			(135,615)		16,005		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,712,964	5909.03		20,213		5,457		27,318			(14,731)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXC055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	3,048,000	5868.55		101,498		26,148		147,471			(75,359)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	96	5918.25		8		2		14			(6)				0001
Purchased Call/S&P 500 INDEX/SPXC05HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	7,883,000	5580.94		316,108		155,420		489,601			(161,528)		27,525		0001
Purchased Call/S&P 500 INDEX/SPX9152SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	6,042,174	6066		229,468		83,674		314,654			(145,624)		18,237		0001
Purchased Call/S&P 500 INDEX/SPXM13IWV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	251,415	6101.24		1,710		551		2,208			(1,160)		715		0001
Purchased Call/S&P 500 INDEX/SPXC05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,556,489	5675.29		53,175		24,756		77,558			(28,409)		8,724		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	935,456	5869		55,523		14,343		82,728			(41,184)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	3,623,795	6049.24		82,260		25,381		110,712			(56,793)		10,082		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	1	2,881,928	5767.57		49,569		23,760		69,841			(25,803)		9,978		0001
Purchased Call/S&P 500 INDEX/SPXC05FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,123,000	5667.56		108,993		51,469		165,621			(57,790)		10,688		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	2,030,000	6039.31		65,163		21,541		89,584			(43,561)		5,844		0001
Purchased Call/S&P 500 INDEX/SPX9153SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	2,421,568	.6115		104,342		39,237		141,669			(65,357)		7,391		0001
Purchased Call/S&P 500 INDEX/SPX9153SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	5,359,000	6114.63		312,430		117,487		446,159			(195,698)		16,356		0001
Purchased Call/S&P 500 INDEX/SPXC05HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,371,900	.5581		85,264		42,038		128,635			(43,222)		8,282		0001
Purchased Call/S&P 500 INDEX/SPXC059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	3,529,816	.6119		186,099		58,931		274,806			(127,304)		9,907		0001
Purchased Call/S&P 500 INDEX/SPXC058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	6,824,000	6086.37		385,556		120,022		571,153			(265,136)		19,068		0001
Purchased Call/S&P 500 INDEX/SPXC05CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	3,086,315	.6141		152,523		59,905		235,968			(92,859)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXC05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	4,693,571	.5581		184,927		91,176		281,565			(93,744)		16,388		0001
Purchased Call/S&P 500 INDEX/SPXA21JSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,760,000	5827.04		62,832		17,828		87,464			(45,027)		12,704		0001
Purchased Call/S&P 500 INDEX/SPX9151SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	7,103,573	6025.99		160,541		57,081		215,415			(103,646)		21,115		0001
Purchased Call/S&P 500 INDEX/SPXC05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	5,561,000	5675.29		227,445		105,890		349,544			(121,512)		18,976		0001
Purchased Call/S&P 500 INDEX/SPXC05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	2,576,202	.5712		88,518		43,275		130,767			(45,475)		8,970		0001
Purchased Call/S&P 500 INDEX/SPXC059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,111,925	.6110		56,610		18,027		85,238			(38,526)		3,121		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	3,423,637	5614.56		73,608		32,444		108,267			(41,140)		11,369		0001
Purchased Call/S&P 500 INDEX/SPXC057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/07/2026	1	2,848,152	.5909		117,300		31,755		170,233			(85,397)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXC05HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	4,607,000	5580.94		166,773		81,997		256,181			(85,219)		16,086		0001
Purchased Call/S&P 500 INDEX/SPXI00PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	2,219,142	6012.28		37,504		12,191		50,824			(25,276)		6,336		0001
Purchased Call/S&P 500 INDEX/SPX9150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	4,281,000	6039.31		178,518		59,014		251,790			(119,338)		12,324		0001
Purchased Call/S&P 500 INDEX/SPX91568	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	3,306,929	.5843		122,256		52,638		193,120			(69,861)		10,810		0001
Purchased Call/S&P 500 INDEX/SPX9156SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,154,000	5770.2		114,808		50,288		178,124			(64,756)		7,131		0001
Purchased Call/S&P 500 INDEX/SPXC057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	3,565,000	5918.25		218,891		60,135		347,680			(158,487)		9,377		0001
Purchased Call/S&P 500 INDEX/SPXA21JSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,723,000	5827.04		117,906		33,455		177,200			(84,494)		7,268		0001
Purchased Call/S&P 500 INDEX/SPXI000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	5,759,782	6049.24		147,450		45,494		200,574			(101,801)		16,024		0001
Purchased Call/S&P 500 INDEX/SPXC05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2026	1	1,865,858	.5777		68,366		33,326		105,610			(35,219)		6,478		0001
Purchased Call/S&P 500 INDEX/SPXC05CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,894,000	5842.63		56,820		24,262		81,016			(32,535)		6,191		0001
Purchased Call/S&P 500 INDEX/SPX9157SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,422,000	5712.2		195,738		94,903		315,036			(100,819)		11,915		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9157SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,787,000	5580.94		160,948		79,133		252,191			(82,242)		13,223		0001
Purchased Call/S&P 500 INDEX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	1,857,000	5667.56		62,581		29,825		94,385			(32,910)		6,411		0001
Purchased Call/S&P 500 INDEX/SPXI100QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/31/2025	02/02/2026	1	3,585,974	6040.53		80,326		27,439		108,873			(52,967)		10,493		0001
Purchased Call/S&P 500 INDEX/SPX9152S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	6,890,000	6025.99		319,696		113,670		457,608			(206,397)		20,480		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	2,640,000	5614.56		132,528		58,415		210,308			(74,070)		8,767		0001
Purchased Call/S&P 500 INDEX/SPXC05HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	11,156,299	5581		467,986		230,734		717,616			(237,234)		38,954		0001
Purchased Call/S&P 500 INDEX/SPXC05HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,779,000	5580.94		74,199		36,481		110,716			(37,915)		9,703		0001
Purchased Call/S&P 500 INDEX/SPXC05GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2026	1	2,455,076	5777		77,261		37,350		118,933			(39,904)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXC05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/26/2026	1	3,535,852	5712		139,275		68,090		208,412			(71,551)		12,311		0001
Purchased Call/S&P 500 INDEX/SPX9154SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,184,306	6119		72,817		28,722		102,916			(44,210)		6,836		0001
Purchased Call/S&P 500 INDEX/SPX9156SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,310,029	5739		128,034		55,482		198,420			(72,811)		7,575		0001
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,871,000	5667.56		214,841		101,452		350,000			(113,913)		13,248		0001
Purchased Call/S&P 500 INDEX/SPX9152SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	2,284,000	6025.99		142,522		51,433		215,404			(91,260)		6,868		0001
Purchased Call/S&P 500 INDEX/SPXC05GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,022,000	5693.31		57,829		28,354		84,682			(29,628)		7,060		0001
Purchased Call/S&P 500 INDEX/SPX9154SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	2,952,447	6013		120,216		47,551		167,114			(72,596)		9,240		0001
Purchased Call/S&P 500 INDEX/SPXC05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,948,742	5580.94		49,359		24,476		71,197			(25,016)		13,903		0001
Purchased Call/S&P 500 INDEX/SPXC05HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,314,000	5580.94		46,049		22,641		67,593			(23,530)		8,080		0001
Purchased Call/S&P 500 INDEX/SPX9152S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	3,487,759	6025.99		118,933		42,287		163,526			(76,783)		10,367		0001
Purchased Call/S&P 500 INDEX/SPX9157SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/27/2025	03/27/2026	1	3,914,000	5693.31		199,223		97,680		314,009			(102,067)		13,666		0001
Purchased Call/S&P 500 INDEX/SPXC05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	2,366,000	5693.31		74,056		36,310		109,301			(37,941)		8,261		0001
Purchased Call/S&P 500 INDEX/SPX9153SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	8,184,000	6114.63		311,810		117,255		421,553			(195,310)		24,978		0001
Purchased Call/S&P 500 INDEX/SPXD171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	2,144,000	5667.56		110,630		52,725		176,938			(58,179)		7,402		0001
Purchased Call/S&P 500 INDEX/SPXC05HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,529,000	5580.94		70,306		34,863		105,123			(35,632)		8,905		0001
Purchased Call/S&P 500 INDEX/SPXC05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	3,411,000	5580.94		110,516		54,802		167,214			(56,011)		12,010		0001
Purchased Call/S&P 500 INDEX/SPXD17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,530,000	5614.66		109,626		50,736		162,591			(58,868)		15,412		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	11,035,902	5942.47		145,674		37,632		201,246			(108,055)		28,002		0001
Purchased Call/S&P 500 INDEX/SPXD17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/13/2026	1	3,065,000	5836.22		157,541		45,136		243,646			(112,221)		8,220		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	8,850,000	5614.66		398,250		184,314		625,801			(213,855)		30,110		0001
Purchased Call/S&P 500 INDEX/SPXD17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2026	1	1,163,541	5918		60,797		16,766		101,302			(44,049)		3,045		0001
Purchased Call/S&P 500 INDEX/SPXD17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,905,000	5614.66		209,308		96,870		338,884			(112,396)		13,286		0001
Purchased Call/S&P 500 INDEX/SPX9152SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,147,726	6082		167,110		59,417		241,296			(107,887)		12,329		0001
Purchased Call/S&P 500 INDEX/SPX9153SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/12/2026	1	1,822,189	6054		105,859		39,623		145,224			(66,490)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXD17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,487,000	5827.04		158,671		45,022		262,087			(113,707)		6,638		0001
Purchased Call/S&P 500 INDEX/SPXD17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/26/2026	1	4,346,000	5956.06		192,962		78,673		275,050			(114,191)		13,884		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	2,828,863	5778.15		36,492		15,482		50,526			(20,996)		9,217		0001
Purchased Call/S&P 500 INDEX/SPXD17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,948,000	5614.66		168,185		77,838		262,262			(90,313)		13,432		0001
Purchased Call/S&P 500 INDEX/SPXA21MS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/04/2026	1	6,215,476	6034		268,562		93,477		374,489			(174,861)		18,332		0001
Purchased Call/S&P 500 INDEX/SPX9153SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,567,000	6114.63		274,020		103,044		393,343			(171,639)		13,939		0001
Purchased Call/S&P 500 INDEX/SPXD171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,930,000	5667.56		211,041		99,658		340,825			(111,898)		13,450		0001
Purchased Call/S&P 500 INDEX/SPXC05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	2,377,000	5580.94		50,630		25,106		74,651			(25,660)		8,369		0001
Purchased Call/S&P 500 INDEX/SPX9154SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	5,389,000	6013.13		252,205		100,743		356,269			(151,873)		17,042		0001
Purchased Call/S&P 500 INDEX/SPX9154SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	11,510,000	5956.06		537,517		219,153		772,129			(318,092)		36,770		0001
Purchased Call/S&P 500 INDEX/SPXD17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	5,828,348	5675		232,143		107,094		373,947			(125,000)		19,771		0001
Purchased Call/S&P 500 INDEX/SPX9152SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,311,314	6066		79,419		28,960		107,823			(50,401)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXD17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	7,182,000	5614.66		287,998		133,288		446,175			(154,651)		24,435		0001
Purchased Call/S&P 500 INDEX/SPXD17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	875,126	6026		51,063		18,206		73,005			(32,816)		2,601		0001
Purchased Call/S&P 500 INDEX/SPXD17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,974,510	6115		215,014		82,560		306,816			(132,316)		12,308		0001
Purchased Call/S&P 500 INDEX/SPXD17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	7,756,000	6051.97		341,264		125,976		482,284			(215,043)		23,585		0001
Purchased Call/S&P 500 INDEX/SPXD17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	1,950,225	5572		65,471		29,118		97,093			(36,333)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXD17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,563,000	6083.57		153,524		54,435		227,412			(99,265)		7,618		0001
Purchased Call/S&P 500 INDEX/SPXC05HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,492,000	5580.94		82,734		40,678		125,537			(42,276)		8,701		0001
Purchased Call/S&P 500 INDEX/SPXA21KS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	2,595,000	5949.91		95,237		27,810		137,089			(67,318)		7,025		0001
Purchased Call/S&P 500 INDEX/SPX9154SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,703,000	5956.06		150,017		61,164		222,038			(88,777)		8,635		0001
Purchased Call/S&P 500 INDEX/SPXA21MS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	8,443,000	6061.48		392,600		137,356		559,139			(254,921)		24,999		0001
Purchased Call/S&P 500 INDEX/SPXI00W8X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,601,321	5599.3		32,517		14,512		47,233			(17,995)		8,692		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	2,487,000	5521.52		105,200		47,500		167,793			(57,932)		8,335		0001
Purchased Call/S&P 500 INDEX/SPXI00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,328,000	5638.94		157,972		71,526		242,615			(86,798)		14,506		0001
Purchased Call/S&P 500 INDEX/SPXI00QSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	3,197,000	6061.48		193,099		67,558		290,105			(125,382)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXA210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	10,127,000	5954.5		471,918		195,322		681,733			(277,446)		32,460		0001
Purchased Call/S&P 500 INDEX/SPXD17I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2026	1	5,586,000	5667.56		275,948		131,513		437,797			(145,117)		19,284		0001
Purchased Call/S&P 500 INDEX/SPXC05GSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	3,620,000	5693.31		88,328		43,308		128,044			(45,253)		12,640		0001
Purchased Call/S&P 500 INDEX/SPXD17FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,589,000	6051.97		131,357		48,490		181,051			(82,773)		10,913		0001
Purchased Call/S&P 500 INDEX/SPXD17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	3,045,086	.6115		104,002		39,935		139,421			(64,001)		9,429		0001
Purchased Call/S&P 500 INDEX/SPXD17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/04/2026	1	6,951,114	.5778		286,735		121,981		406,405			(164,636)		22,649		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	1,882,163	.6052		79,044		29,504		106,165			(49,728)		5,723		0001
Purchased Call/S&P 500 INDEX/SPXA21LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	4,327,000	6012.28		109,473		35,586		151,412			(73,782)		12,353		0001
Purchased Call/S&P 500 INDEX/SPXA21MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,615,000	6144.15		143,183		55,616		187,108			(87,479)		17,511		0001
Purchased Call/S&P 500 INDEX/SPXD17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	4,670,624	.5675		163,110		75,247		258,108			(87,829)		15,844		0001
Purchased Call/S&P 500 INDEX/SPXD17IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,286,000	5667.56		186,316		87,983		305,154			(98,789)		11,246		0001
Purchased Call/S&P 500 INDEX/SPXD17DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	5,093,000	6071.17		220,527		73,916		311,763			(146,817)		14,722		0001
Purchased Call/S&P 500 INDEX/SPXC05HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/27/2026	1	2,433,290	.5581		79,779		39,334		119,406			(40,442)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,325,886	.5918		132,913		36,920		208,208			(96,033)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXA21PSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	3,748,000	5580.94		63,341		31,143		92,875			(32,367)		13,087		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	3,873,000	6144.15		230,056		89,361		328,291			(140,555)		12,079		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	6,895,271	.5675		257,143		118,627		410,246			(138,461)		23,390		0001
Purchased Call/S&P 500 INDEX/SPXI00YS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	2,352,000	5638.94		80,909		37,000		123,564			(44,092)		7,955		0001
Purchased Call/S&P 500 INDEX/SPXI00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,976,000	5599.3		168,739		75,305		277,369			(93,384)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXI00RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/10/2026	1	2,893,692	.6066		118,825		43,449		167,350			(75,289)		8,734		0001
Purchased Call/S&P 500 INDEX/SPX9154$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/24/2025	02/20/2026	1	1,767,860	.6013		60,917		24,095		83,234			(36,786)		5,533		0001
Purchased Call/S&P 500 INDEX/SPX9156SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,939,620	.5739		110,273		47,785		171,804			(62,710)		6,360		0001
Purchased Call/S&P 500 INDEX/SPXC05HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	2,296,000	5580.94		69,316		34,080		104,813			(35,420)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXI00QSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/03/2026	1	1,674,963	.6003		90,209		31,236		127,534			(58,897)		4,921		0001
Purchased Call/S&P 500 INDEX/SPXN133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	8,255,240	5770.2		104,842		45,431		147,740			(59,621)		27,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	2,321,421	5521.52		28,786		12,997		42,422			(15,852)		7,780		0001
Purchased Call/S&P 500 INDEX/SPXI00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	7,326,000	5638.94		362,637		164,194		580,083			(199,251)		24,553		0001
Purchased Call/S&P 500 INDEX/SPXI00QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,466,000	6061.48		145,494		50,903		216,812			(94,471)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXA21NSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/26/2026	1	6,659,000	5956.06		169,139		68,960		230,716			(100,093)		21,273		0001
Purchased Call/S&P 500 INDEX/SPXA21PS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,165,879	5599		164,112		73,850		269,855			(90,622)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXC057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	3,518,000	5937.34		129,462		38,479		186,033			(91,156)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXC057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	4,182,000	5937.34		104,550		31,075		145,546			(73,615)		11,374		0001
Purchased Call/S&P 500 INDEX/SPXM13W5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/22/2026	1	2,714,521	.6086		96,238		30,208		131,438			(66,097)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	5,704,741	5827.04		144,900		40,250		208,192			(104,695)		15,004		0001
Purchased Call/S&P 500 INDEX/SPXD17FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	2,179,000	6115.07		58,833		22,062		77,688			(36,912)		6,650		0001
Purchased Call/S&P 500 INDEX/SPXD17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,194,685	.5615		121,612		53,900		187,062			(67,674)		10,609		0001
Purchased Call/S&P 500 INDEX/SPXC057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	3,307,000	5827.04		124,343		35,282		183,318			(89,107)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXN135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	3,428,000	5638.94		77,816		35,233		115,670			(42,756)		11,489		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	3,674,481	5712.2		46,298		22,448		65,453			(23,847)		12,794		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	6,879,000	6066.44		175,415		63,787		235,310			(111,496)		20,762		0001
Purchased Call/S&P 500 INDEX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	4,234,000	6071.17		215,511		72,235		312,681			(143,477)		12,239		0001
Purchased Call/S&P 500 INDEX/SPXD17FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	11,997,000	6051.97		555,461		205,046		791,586			(350,017)		36,481		0001
Purchased Call/S&P 500 INDEX/SPXC057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	2,328,652	.5836		99,080		28,465		151,198			(70,499)		6,245		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,577,372	6025.99		46,650		16,587		61,630			(30,118)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	523,125	6025.99		4,394		1,586		5,750			(2,814)		1,573		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,077,532	6039.31		45,706		15,109		61,350			(30,554)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	4,561,363	5638.94		57,017		26,074		82,464			(31,072)		15,427		0001
Purchased Call/S&P 500 INDEX/SPXD17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/23/2026	1	1,849,933	6101.24		36,444		11,541		47,882			(24,930)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXC05984	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,837,000	6118.71		163,128		51,514		237,758			(111,731)		7,962		0001
Purchased Call/S&P 500 INDEX/SPXI00WSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	7,113,000	5572.07		322,219		142,913		508,287			(179,207)		23,694		0001
Purchased Call/S&P 500 INDEX/SPX9154SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,582,000	5956.06		126,518		51,583		183,149			(74,871)		8,248		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	2,726,279	5937.34		53,435		15,882		73,552			(37,624)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXD17FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,945,000	6051.97		167,636		61,882		229,626			(105,633)		15,037		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	3,010,000	5827.04		148,393		42,106		227,375			(106,342)		8,034		0001
Purchased Call/S&P 500 INDEX/SPXD17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,331,000	6083.57		67,832		24,051		90,853			(43,859)		6,929		0001
Purchased Call/S&P 500 INDEX/SPXC05A$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	4,198,000	6040.53		68,847		23,140		91,673			(45,772)		12,135		0001
Purchased Call/S&P 500 INDEX/SPXD17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,345,770	6051.97		73,607		27,172		97,559			(46,382)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXD17FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,034,000	6051.97		106,175		39,194		155,125			(66,905)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXC05CSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	2,590,747	5983		88,263		35,598		122,951			(52,618)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXN13A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	4,015,000	5770.2		174,653		75,683		263,037			(99,322)		13,166		0001
Purchased Call/S&P 500 INDEX/SPXI00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2025	01/30/2026	1	3,249,000	6071.17		200,463		67,191		304,792			(133,459)		9,392		0001
Purchased Call/S&P 500 INDEX/SPXC05A$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	549,065	6037.88		4,996		1,734		6,501			(3,258)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXC058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,713,000	5996.66		159,524		47,546		247,518			(112,193)		7,379		0001
Purchased Call/S&P 500 INDEX/SPXD17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	3,782,000	6061.48		167,164		58,485		235,607			(108,542)		11,198		0001
Purchased Call/S&P 500 INDEX/SPXC059$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,463,000	6101.24		151,967		48,123		227,175			(103,956)		6,913		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	3,066,293	5996.66		58,260		17,364		79,180			(40,974)		8,340		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,291,958	6025.99		48,590		17,276		64,569			(31,370)		6,813		0001
Purchased Call/S&P 500 INDEX/SPXD17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	4,117,519	6025.99		54,763		19,763		71,851			(35,066)		12,381		0001
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,081,900	5712.2		32,478		15,747		46,196			(16,728)		7,249		0001
Purchased Call/S&P 500 INDEX/SPXC05BSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,824,000	6114.63		68,058		25,593		89,330			(42,630)		8,619		0001
Purchased Call/S&P 500 INDEX/SPXA210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	7,222,000	5954.5		300,435		124,347		428,839			(176,629)		23,149		0001
Purchased Call/S&P 500 INDEX/SPXI00QSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	3,844,000	6061.48		240,250		84,054		363,858			(155,998)		11,382		0001
Purchased Call/S&P 500 INDEX/SPXI00RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/12/2025	02/11/2026	1	4,193,334	6069		174,097		63,964		245,753			(110,007)		12,704		0001
Purchased Call/S&P 500 INDEX/SPXC059$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,946,145	6012		331,869		108,178		474,179			(223,373)		16,976		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	2,534,844	5675.12		45,374		20,874		65,820			(24,489)		8,599		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	2,060,515	5950		78,993		23,324		113,620			(55,773)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXC05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	3,537,484	6040.53		60,137		20,543		80,190			(39,655)		10,351		0001
Purchased Call/S&P 500 INDEX/SPXD17D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	4,145,000	5918.25		194,815		53,131		290,511			(141,441)		10,848		0001
Purchased Call/S&P 500 INDEX/SPXD17FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	8,010,165	6115		323,688		124,289		441,481			(199,193)		24,804		0001
Purchased Call/S&P 500 INDEX/SPXC05ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	6,357,966	5769		231,409		100,557		402,980			(130,769)		20,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	484,933	5827.04		4,219		1,197		5,816			(3,023)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXD17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	2,596,476	5954.5		43,102		18,048		57,564			(25,133)		8,405		0001
Purchased Call/S&P 500 INDEX/SPXM13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	6,209,000	5996.66		149,637		44,599		206,242			(105,239)		16,887		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,935,143	5954.5		110,054		45,550		149,934			(64,702)		15,819		0001
Purchased Call/S&P 500 INDEX/SPXC05GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,485,129	5663		184,370		87,063		286,397			(97,756)		15,350		0001
Purchased Call/S&P 500 INDEX/SPXD17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/11/2026	1	3,482,544	5572		136,144		60,550		204,745			(75,552)		11,601		0001
Purchased Call/S&P 500 INDEX/SPXN135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	10,878,411	5638.94		134,892		61,076		196,813			(74,117)		36,460		0001
Purchased Call/S&P 500 INDEX/SPXC05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/06/2026	1	3,296,217	6026		124,087		44,243		167,145			(79,746)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXC05FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,077,000	5675.29		124,412		57,922		205,475			(66,467)		7,087		0001
Purchased Call/S&P 500 INDEX/SPXC05CST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/03/2026	1	3,790,619	5850		141,659		59,873		205,164			(81,727)		12,311		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	5,537,310	6012		247,924		80,815		342,640			(166,872)		15,809		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	1,005,636	5675.29		8,548		3,980		12,224			(4,567)		3,432		0001
Purchased Call/S&P 500 INDEX/SPXM13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,105,000	5942.47		50,731		13,105		71,358			(37,630)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXC05FS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,670,000	5667.56		60,876		28,747		89,265			(32,278)		9,138		0001
Purchased Call/S&P 500 INDEX/SPXC05D$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	4,720,891	5770.2		116,606		51,075		167,103			(65,770)		15,628		0001
Purchased Call/S&P 500 INDEX/SPXA21N$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	3,608,334	6128		195,966		75,788		273,107			(120,056)		11,213		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	856,405	5778.15		7,879		3,343		10,731			(4,533)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXC05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,965,000	5770.2		122,636		53,142		175,930			(69,741)		16,281		0001
Purchased Call/S&P 500 INDEX/SPXM13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,743,051	5937		113,139		33,721		156,608			(79,570)		7,461		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,407,988	5522		59,186		26,873		83,715			(32,298)		4,719		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	1,760,366	6083.57		38,376		13,607		50,450			(24,813)		5,233		0001
Purchased Call/S&P 500 INDEX/SPXD17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,328,000	5827.04		123,151		34,944		191,399			(88,253)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXI100TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/26/2026	1	5,322,000	5956.06		202,236		82,454		283,438			(119,679)		17,002		0001
Purchased Call/S&P 500 INDEX/SPXM13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,435,000	5996.66		56,736		17,349		77,599			(39,468)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXC05GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,891,405	5663		61,212		28,906		92,636			(32,456)		6,473		0001
Purchased Call/S&P 500 INDEX/SPXA21KS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	2,772,000	5937.34		81,220		24,140		114,654			(57,187)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	4,263,797	6101.24		96,788		31,196		128,589			(65,668)		12,122		0001
Purchased Call/S&P 500 INDEX/SPXD17ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2026	1	1,047,998	6044		60,092		20,031		86,512			(40,116)		3,017		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00T$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	2,038,000	6013.13		122,688		49,007		184,166			(73,880)		6,445		0001
Purchased Call/S&P 500 INDEX/SPXI00T$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	3,308,000	5956.06		114,126		46,531		158,547			(67,538)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXD17E$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2026	1	2,047,326	6039		75,282		25,094		101,524			(50,257)		5,894		0001
Purchased Call/S&P 500 INDEX/SPXI00T$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	3,812,000	6013.13		108,642		43,397		146,629			(65,422)		12,055		0001
Purchased Call/S&P 500 INDEX/SPXA21J$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,392,000	5827.04		195,005		54,168		295,480			(140,896)		11,552		0001
Purchased Call/S&P 500 INDEX/SPXN136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,032,000	5662.89		109,728		51,672		176,990			(58,321)		6,954		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	3,524,000	5667.56		202,982		95,853		334,823			(107,625)		12,060		0001
Purchased Call/S&P 500 INDEX/SPXA21J$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	6,765,000	5827.04		332,838		92,455		512,754			(240,485)		17,793		0001
Purchased Call/S&P 500 INDEX/SPXD17E$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/06/2026	1	1,963,000	6083.57		123,276		43,710		184,553			(79,707)		5,835		0001
Purchased Call/S&P 500 INDEX/SPXD17D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/09/2026	1	5,389,000	5827.04		316,873		88,020		509,449			(228,950)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	5,052,191	5522		221,101		100,109		329,519			(121,484)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXD17E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2026	1	5,439,000	6061.48		206,682		72,310		285,836			(134,202)		16,104		0001
Purchased Call/S&P 500 INDEX/SPXD17F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	3,771,000	6115.07		196,469		73,676		276,433			(123,264)		11,509		0001
Purchased Call/S&P 500 INDEX/SPXI00U$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	2,589,000	5954.5		90,097		37,727		130,934			(52,536)		8,381		0001
Purchased Call/S&P 500 INDEX/SPXI00W$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,740,000	5572.07		158,098		70,121		260,157			(87,928)		9,127		0001
Purchased Call/S&P 500 INDEX/SPXA21K$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	4,392,000	6101.24		263,081		83,309		391,614			(179,965)		12,326		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	2,798,000	5638.94		137,382		62,825		218,988			(74,867)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXI00U$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	4,088,000	5954.5		114,873		47,545		158,574			(67,535)		13,103		0001
Purchased Call/S&P 500 INDEX/SPXA21J$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,689,000	5827.04		119,101		33,794		170,985			(85,350)		12,515		0001
Purchased Call/S&P 500 INDEX/SPXA21L$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	2,278,495	6104		108,738		34,529		174,536			(74,098)		6,395		0001
Purchased Call/S&P 500 INDEX/SPXN132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	2,241,000	5955.25		35,856		14,520		48,035			(21,317)		7,135		0001
Purchased Call/S&P 500 INDEX/SPXN136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	2,279,603	5662.89		40,349		19,001		58,271			(21,446)		7,802		0001
Purchased Call/S&P 500 INDEX/SPXN137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,119,000	5776.65		277,803		133,927		421,378			(143,848)		21,245		0001
Purchased Call/S&P 500 INDEX/SPXA21O$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2026	1	4,199,475	5599		152,303		68,536		247,841			(84,101)		14,032		0001
Purchased Call/S&P 500 INDEX/SPXD17E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/30/2026	1	4,609,000	6071.17		261,791		87,747		389,484			(174,288)		13,323		0001
Purchased Call/S&P 500 INDEX/SPXI00U$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,655,560	5955		59,289		24,277		87,116			(35,116)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXI00W$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	2,589,000	5572.07		151,974		67,405		251,259			(84,523)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXA21L$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	2,666,000	6071.17		67,983		22,787		91,784			(45,260)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXN131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	280,093	5983.25		2,353		946		3,071			(1,405)		889		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	02/03/2026	1	5,485,032	5995		313,424		108,227		454,366			(204,931)		16,113		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	3,465,391	5861.57		77,971		32,182		106,948			(45,928)		11,108		0001
Purchased Call/S&P 500 INDEX/SPXD17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	4,433,000	5827.04		260,217		73,836		416,826			(186,477)		11,831		0001
Purchased Call/S&P 500 INDEX/SPXD17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	3,902,000	6071.17		232,559		77,949		349,623			(154,827)		11,280		0001
Purchased Call/S&P 500 INDEX/SPXI00USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	4,613,975	5956		238,366		97,995		376,147			(140,793)		14,740		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	7,867,040	6025.99		104,632		37,202		137,429			(67,551)		23,385		0001
Purchased Call/S&P 500 INDEX/SPXN131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,013,000	6013.13		49,715		19,610		65,413			(30,184)		9,430		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	5,495,000	5693.31		221,998		108,847		335,954			(113,736)		19,187		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	2,556,404	5996.66		45,504		13,914		61,436			(31,655)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXD17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/13/2026	1	5,322,000	5638.94		87,281		39,519		127,047			(47,956)		17,837		0001
Purchased Call/S&P 500 INDEX/SPXA21IS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	2,881,458	5869		108,408		28,005		151,763			(80,412)		7,311		0001
Purchased Call/S&P 500 INDEX/SPXN137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	2,408,000	5667.56		66,220		31,559		98,614			(34,824)		8,313		0001
Purchased Call/S&P 500 INDEX/SPXC056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	3,172,000	5942.47		99,601		25,730		141,817			(73,880)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXC056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	1,834,000	5909.03		116,092		31,342		188,351			(84,604)		4,776		0001
Purchased Call/S&P 500 INDEX/SPXC059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	1,781,562	6101		94,246		30,011		142,187			(64,140)		5,000		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,225,294	5770.2		43,616		18,900		62,311			(24,803)		7,297		0001
Purchased Call/S&P 500 INDEX/SPXA21MSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	4,178,000	6144.15		139,545		54,204		185,313			(85,256)		13,030		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,980,000	5954.5		276,888		114,601		411,286			(162,786)		15,962		0001
Purchased Call/S&P 500 INDEX/SPXC05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,037,859	5663		154,058		72,750		237,101			(81,685)		13,819		0001
Purchased Call/S&P 500 INDEX/SPXD17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2025	02/03/2026	1	2,323,000	5994.57		127,533		43,916		190,507			(83,508)		6,824		0001
Purchased Call/S&P 500 INDEX/SPXA210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,149,575	5955		110,517		45,869		182,168			(64,596)		6,890		0001
Purchased Call/S&P 500 INDEX/SPXI00US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	3,337,000	5861.57		145,827		60,189		211,434			(85,898)		10,696		0001
Purchased Call/S&P 500 INDEX/SPXI00VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,673,054	5849.72		45,175		19,041		61,359			(26,115)		8,681		0001
Purchased Call/S&P 500 INDEX/SPXI00YSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,010,643	5522		229,946		104,114		355,447			(126,344)		13,442		0001
Purchased Call/S&P 500 INDEX/SPXI00VS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	1,959,000	5842.63		123,221		52,615		195,835			(70,557)		6,404		0001
Purchased Call/S&P 500 INDEX/SPXC05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	2,066,000	5675.29		78,095		36,358		118,385			(41,722)		7,050		0001
Purchased Call/S&P 500 INDEX/SPXA21IS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,626,119	5886		56,152		14,234		83,308			(41,921)		4,082		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,760,102	5668		95,720		45,327		134,585			(50,379)		9,446		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	4,775,000	5827.04		223,948		62,208		341,673			(161,808)		12,559		0001
Purchased Call/S&P 500 INDEX/SPXC056SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	3,467,000	5942.47		173,003		45,753		260,820			(127,278)		8,936		0001
Purchased Call/S&P 500 INDEX/SPXA21PSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/27/2026	1	5,963,000	5580.94		143,708		70,657		214,103			(73,433)		20,821		0001
Purchased Call/S&P 500 INDEX/SPX9155SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	782,117	5964		32,979		13,579		52,086			(19,383)		2,490		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,508,161	6118.71		42,449		13,405		54,734			(29,074)		9,846		0001
Purchased Call/S&P 500 INDEX/SPXA21KS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/16/2026	1	1,879,000	5937.34		64,074		19,044		91,464			(45,115)		5,110		0001
Purchased Call/S&P 500 INDEX/SPXC056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	4,236,000	5942.47		152,920		39,504		220,400			(113,429)		10,748		0001
Purchased Call/S&P 500 INDEX/SPX9155ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	2,807,866	5850		159,653		67,478		247,429			(92,107)		9,119		0001
Purchased Call/S&P 500 INDEX/SPXD17DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	3,104,000	5827.04		169,168		46,991		265,740			(122,229)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2026	1	5,454,196	5961		218,173		88,595		312,951			(129,465)		17,365		0001
Purchased Call/S&P 500 INDEX/SPXN138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	2,429,996	5611.85		30,132		15,024		43,697			(15,107)		8,580		0001
Purchased Call/S&P 500 INDEX/SPX9156S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	2,413,006	5843		94,606		40,733		150,823			(54,061)		7,888		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/30/2026	1	6,758,000	6071.17		312,895		104,876		447,015			(208,311)		19,535		0001
Purchased Call/S&P 500 INDEX/SPXI100VS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,139,900	5849.72		46,436		19,572		64,003			(26,844)		6,950		0001
Purchased Call/S&P 500 INDEX/SPXA21JSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	2,664,888	5827.04		46,103		13,081		64,725			(33,038)		7,112		0001
Purchased Call/S&P 500 INDEX/SPX9155S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	2,268,950	5955		97,707		39,677		139,135			(57,980)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXN131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	2,152,822	5983.25		37,459		15,066		49,658			(22,373)		6,831		0001
Purchased Call/S&P 500 INDEX/SPX9155SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	3,713,000	5778.15		219,810		93,253		348,518			(126,466)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	7,093,000	5778.15		292,941		124,278		435,002			(168,541)		23,111		0001
Purchased Call/S&P 500 INDEX/SPX9155SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/27/2026	1	2,528,000	5861.57		147,130		60,727		226,125			(86,665)		8,103		0001
Purchased Call/S&P 500 INDEX/SPX9155SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	2,192,084	5778		127,637		54,299		188,839			(73,286)		7,142		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	3,575,558	5862		129,924		53,774		186,367			(76,384)		11,461		0001
Purchased Call/S&P 500 INDEX/SPXI100ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,786,468	5668		278,697		131,974		417,123			(146,683)		16,381		0001
Purchased Call/S&P 500 INDEX/SPXN136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	1	2,656,036	5675		109,273		51,298		169,938			(58,239)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	5,586,579	5580.94		134,637		66,762		200,473			(68,235)		19,670		0001
Purchased Call/S&P 500 INDEX/SPXN138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	3,973,856	5768		131,702		63,304		192,083			(68,384)		13,758		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2025	03/24/2026	1	6,151,000	5767.57		306,320		146,831		474,674			(159,454)		21,296		0001
Purchased Call/S&P 500 INDEX/SPXC056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	1,194,743	5942		63,942		16,611		102,070			(47,246)		3,032		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2025	01/08/2026	1	2,382,000	5918.25		81,464		22,218		116,809			(59,145)		6,234		0001
Purchased Call/S&P 500 INDEX/SPXD17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,107,000	6051.97		170,851		63,069		239,528			(107,660)		12,489		0001
Purchased Call/S&P 500 INDEX/SPXN137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	1,923,000	5776.65		99,419		47,929		154,291			(51,480)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXN137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	6,066,000	5776.65		351,828		169,614		563,419			(182,179)		21,061		0001
Purchased Call/S&P 500 INDEX/SPXN139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	1,933,000	5611.85		64,756		32,289		98,745			(32,466)		6,825		0001
Purchased Call/S&P 500 INDEX/SPXD17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	2,377,000	5918.25		106,014		28,913		156,770			(76,969)		6,221		0001
Purchased Call/S&P 500 INDEX/SPXD17DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/24/2025	01/26/2026	1	2,020,000	6101.24		61,206		19,728		82,361			(41,527)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXN139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	1,646,377	.5581		83,830		41,331		132,185			(42,496)		5,749		0001
Purchased Call/S&P 500 INDEX/SPXC056SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/03/2025	01/05/2026	1	2,769,000	5942.47		102,176		27,022		147,434			(75,170)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXI100QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	3,969,472	6040.53		101,222		34,022		137,444			(67,296)		11,475		0001
Purchased Call/S&P 500 INDEX/SPXD17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	3,211,528	.5615		133,499		59,169		207,423			(74,289)		10,665		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	2,594,063	6039.31		29,572		9,776		38,709			(19,769)		7,468		0001
Purchased Call/S&P 500 INDEX/SPXD17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	2,715,000	5667.56		134,121		63,335		212,959			(71,114)		9,292		0001
Purchased Call/S&P 500 INDEX/SPXD17FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,314,000	6051.97		236,839		87,428		350,206			(149,241)		13,118		0001
Purchased Call/S&P 500 INDEX/SPX9155SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	1,447,674	.5956		61,933		25,532		95,707			(36,512)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXD17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	3,466,000	5614.66		121,310		56,143		185,275			(65,142)		11,792		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	3,092,224	5954.5		49,476		20,477		65,976			(29,087)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXA21ISZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	4,417,000	5918.25		162,987		44,777		235,833			(118,010)		11,617		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	4,209,520	5827.04		94,293		26,755		134,588			(67,573)		11,235		0001
Purchased Call/S&P 500 INDEX/SPXA21JSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	3,107,000	5827.04		119,620		33,228		178,071			(86,428)		8,172		0001
Purchased Call/S&P 500 INDEX/SPXI100ZSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	2,583,710	.5666		169,723		80,370		260,929			(89,328)		8,842		0001
Purchased Call/S&P 500 INDEX/SPXD17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	3,904,483	.5675		200,256		92,383		339,285			(107,830)		13,245		0001
Purchased Call/S&P 500 INDEX/SPXD17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,159,000	5667.56		134,258		63,399		207,919			(71,186)		10,811		0001
Purchased Call/S&P 500 INDEX/SPXI100QSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	2,666,463	5836.22		61,862		17,724		88,610			(44,066)		7,151		0001
Purchased Call/S&P 500 INDEX/SPX9157SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,613,229	.5693		94,761		46,591		154,991			(48,422)		9,125		0001
Purchased Call/S&P 500 INDEX/SPXA21ISX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/09/2026	1	5,243,000	5918.25		134,221		36,874		188,734			(97,182)		13,790		0001
Purchased Call/S&P 500 INDEX/SPXI100QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	5,889,631	6037.88		149,597		51,926		203,402			(97,545)		17,371		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	2,771,649	6012.28		32,705		10,632		44,211			(22,043)		7,913		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	4,743,138	.5775		240,542		116,284		405,362			(124,236)		16,468		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,401,402	5949.91		75,511		22,050		104,900			(53,375)		9,208		0001
Purchased Call/S&P 500 INDEX/SPXD17I1S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,131,000	5667.56		161,560		76,292		258,602			(85,662)		10,715		0001
Purchased Call/S&P 500 INDEX/SPX9152S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	7,083,000	6025.99		329,360		118,860		469,741			(210,898)		21,297		0001
Purchased Call/S&P 500 INDEX/SPX9151S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/04/2026	1	1,920,046	.6038		75,678		26,561		103,479			(49,201)		5,663		0001
Purchased Call/S&P 500 INDEX/SPX815Y5T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	01/02/2026	1	5,945,000	5868.55		278,821		71,829		425,275			(207,015)		15,085		0001
Purchased Call/S&P 500 INDEX/SPXD17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,793,183	.5639		72,860		33,174		115,206			(39,668)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXI000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/16/2025	01/16/2026	1	3,435,000	5937.34		207,818		61,768		330,315			(146,326)		9,342		0001
Purchased Call/S&P 500 INDEX/SPX815ZSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/23/2026	1	5,404,000	6101.24		294,518		93,264		422,399			(201,470)		15,167		0001
Purchased Call/S&P 500 INDEX/SPX9156SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,931,000	5770.2		272,233		117,968		413,286			(154,814)		19,449		0001
Purchased Call/S&P 500 INDEX/SPX9155SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/04/2026	1	9,713,000	5778.15		448,741		190,375		676,668			(258,180)		31,648		0001
Purchased Call/S&P 500 INDEX/SPX9150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	3,510,000	6101.24		132,678		42,764		181,122			(90,019)		9,979		0001
Purchased Call/S&P 500 INDEX/SPX9151S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,182,000	6040.53		126,992		42,684		190,249			(84,429)		6,308		0001
Purchased Call/S&P 500 INDEX/SPX9152SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	4,628,694	.6066		187,423		68,342		258,680			(118,942)		13,970		0001
Purchased Call/S&P 500 INDEX/SPX9154SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,047,000	5956.06		109,310		44,567		160,622			(64,687)		6,539		0001
Purchased Call/S&P 500 INDEX/SPX9158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	6,404,974	.5693		246,499		121,195		407,557			(125,958)		22,364		0001
Purchased Call/S&P 500 INDEX/SPXI00V8S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/06/2025	03/06/2026	1	4,031,000	5738.52		165,271		71,419		247,752			(94,182)		13,219		0001
Purchased Call/S&P 500 INDEX/SPX9151SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	2,732,000	6083.57		120,754		42,816		167,574			(78,077)		8,121		0001
Purchased Call/S&P 500 INDEX/SPX9157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	4,194,002	.5664		220,817		104,275		362,194			(117,082)		14,353		0001
Purchased Call/S&P 500 INDEX/SPXD17GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	2,678,737	.5862		108,931		45,085		156,096			(64,042)		8,586		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,003,831	6051.97		22,042		8,137		28,675			(13,890)		6,093		0001
Purchased Call/S&P 500 INDEX/SPX9153S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,561,055	.6066		132,328		48,252		188,922			(83,978)		7,730		0001
Purchased Call/S&P 500 INDEX/SPX9154SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,315,000	6013.13		122,232		48,214		177,097			(74,212)		7,245		0001
Purchased Call/S&P 500 INDEX/SPX9157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/18/2025	03/17/2026	1	4,767,101	.5675		249,035		114,886		425,322			(134,096)		16,171		0001
Purchased Call/S&P 500 INDEX/SPX9151SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/06/2026	1	6,788,000	6083.57		318,357		112,880		445,849			(205,842)		20,177		0001
Purchased Call/S&P 500 INDEX/SPX9151SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,576,129	.6061		92,548		32,649		126,511			(60,004)		7,628		0001
Purchased Call/S&P 500 INDEX/SPX9154S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	2,426,725	.6144		86,477		33,870		116,466			(52,742)		7,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	4,395,000	5770.2		222,387		96,368		342,500			(126,467)		14,412		0001
Purchased Call/S&P 500 INDEX/SPX100U$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	2,688,000	5861.57		100,800		41,604		143,499			(59,375)		8,616		0001
Purchased Call/S&P 500 INDEX/SPX9152$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	2,669,000	6025.99		156,670		55,705		233,578			(101,147)		7,934		0001
Purchased Call/S&P 500 INDEX/SPX9157$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	2,314,000	5580.94		119,634		58,820		193,645			(61,132)		8,080		0001
Purchased Call/S&P 500 INDEX/SPX100T$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,015,000	6013.13		118,885		46,894		178,238			(72,180)		6,306		0001
Purchased Call/S&P 500 INDEX/SPX9150$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	3,063,138	.6042		133,660		44,553		183,540			(89,229)		8,818		0001
Purchased Call/S&P 500 INDEX/SPX9150$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	3,477,000	6040.53		152,988		51,421		217,663			(101,712)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXD17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2025	03/20/2026	1	1,909,000	5662.89		69,679		32,813		105,337			(37,035)		6,533		0001
Purchased Call/S&P 500 INDEX/SPX9153$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	5,083,000	6117.52		191,121		75,178		254,955			(116,243)		15,908		0001
Purchased Call/S&P 500 INDEX/SPX9153$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	4,232,061	.6115		231,373		87,007		324,244			(144,926)		12,916		0001
Purchased Call/S&P 500 INDEX/SPX9154$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	4,865,000	6117.52		230,601		90,707		314,551			(140,256)		15,226		0001
Purchased Call/S&P 500 INDEX/SPX9154$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/23/2026	1	3,417,000	6013.13		174,950		69,884		251,271			(105,352)		10,806		0001
Purchased Call/S&P 500 INDEX/SPX9157$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	3,310,000	5712.2		133,724		64,836		202,498			(68,877)		11,525		0001
Purchased Call/S&P 500 INDEX/SPXI00W$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	11,314,000	5572.07		455,954		202,228		710,095			(253,585)		37,687		0001
Purchased Call/S&P 500 INDEX/SPXI000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	2,542,000	5937.34		147,690		43,897		231,396			(103,990)		6,914		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	2,520,136	5667.56		42,842		20,418		61,952			(22,530)		8,700		0001
Purchased Call/S&P 500 INDEX/SPXI00S$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	2,087,760	.6054		122,771		45,825		173,514			(77,238)		6,348		0001
Purchased Call/S&P 500 INDEX/SPX9150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	5,527,000	6039.31		315,592		104,328		467,947			(210,971)		15,911		0001
Purchased Call/S&P 500 INDEX/SPX9156$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	2,464,000	5738.52		135,520		58,563		213,356			(77,228)		8,080		0001
Purchased Call/S&P 500 INDEX/SPX9157$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	4,066,000	5712.2		219,971		106,652		349,798			(113,300)		14,157		0001
Purchased Call/S&P 500 INDEX/SPXC058$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	6,737,000	5996.66		328,092		97,788		487,481			(230,746)		18,323		0001
Purchased Call/S&P 500 INDEX/SPXI00X$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	3,041,000	5638.94		104,610		47,365		159,896			(57,478)		10,192		0001
Purchased Call/S&P 500 INDEX/SPX9150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2026	1	2,113,000	6101.24		72,265		23,292		97,555			(49,030)		6,007		0001
Purchased Call/S&P 500 INDEX/SPX9156$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,792,000	5770.2		226,762		98,263		362,095			(128,955)		12,435		0001
Purchased Call/S&P 500 INDEX/SPX9155$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/05/2026	1	4,255,000	5842.63		233,600		99,746		358,298			(133,760)		13,909		0001
Purchased Call/S&P 500 INDEX/SPX9155$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2025	02/25/2026	1	2,775,147	.5955		107,255		43,918		159,049			(63,525)		8,836		0001
Purchased Call/S&P 500 INDEX/SPX9156$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/06/2026	1	4,059,000	5738.52		186,714		80,685		284,415			(106,401)		13,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX8152S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,781,000	6086.37		143,678		44,726		198,059			(98,803)		10,565		0001
Purchased Call/S&P 500 INDEX/SPXC05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/31/2026	1	2,023,000	5611.85		54,823		27,336		81,940			(27,487)		7,143		0001
Purchased Call/S&P 500 INDEX/SPXA21MSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/19/2026	1	5,776,000	6144.15		330,965		128,557		469,299			(202,206)		18,013		0001
Purchased Call/S&P 500 INDEX/SPXI00X$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	3,489,000	5599.3		124,906		55,743		192,133			(69,126)		11,658		0001
Purchased Call/S&P 500 INDEX/SPXI00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	1,941,000	5521.52		114,325		51,620		193,626			(62,957)		6,505		0001
Purchased Call/S&P 500 INDEX/SPX9150$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	3,427,000	6039.31		151,131		49,961		214,697			(101,030)		9,866		0001
Purchased Call/S&P 500 INDEX/SPX9150$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/29/2026	1	7,746,000	6039.31		359,414		118,815		514,469			(240,266)		22,299		0001
Purchased Call/S&P 500 INDEX/SPX9150$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2025	01/28/2026	1	2,069,086	.6068		79,255		26,054		112,560			(53,127)		5,932		0001
Purchased Call/S&P 500 INDEX/SPX9155$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	2,426,690	.5862		137,469		56,897		210,353			(80,820)		7,778		0001
Purchased Call/S&P 500 INDEX/SPX9150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	2,753,000	6040.53		114,525		38,493		161,792			(76,140)		7,958		0001
Purchased Call/S&P 500 INDEX/SPX9154$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,593,000	6117.52		149,616		58,852		210,584			(90,999)		8,115		0001
Purchased Call/S&P 500 INDEX/SPX9155$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/26/2026	1	2,832,000	5956.06		167,938		68,470		252,669			(99,382)		9,047		0001
Purchased Call/S&P 500 INDEX/SPX9151$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	2,691,297	.6061		109,339		38,573		151,507			(70,890)		7,969		0001
Purchased Call/S&P 500 INDEX/SPX154$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	2,619,107	.6119		105,566		41,640		153,339			(64,094)		8,197		0001
Purchased Call/S&P 500 INDEX/SPXA21K$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	3,833,000	5949.91		97,742		28,542		136,650			(69,089)		10,377		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	5,037,656	.6042		271,038		91,353		412,598			(179,440)		14,562		0001
Purchased Call/S&P 500 INDEX/SPX9153$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	17,964,000	6114.63		831,733		312,769		1,147,392			(520,976)		54,827		0001
Purchased Call/S&P 500 INDEX/SPX9153$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	2,217,237	.6066		124,012		45,220		179,558			(78,700)		6,692		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	5,723,876	6013.13		127,642		50,348		170,345			(77,497)		17,914		0001
Purchased Call/S&P 500 INDEX/SPXA21NSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	9,158,000	6013.13		234,445		93,649		314,653			(141,178)		28,960		0001
Purchased Call/S&P 500 INDEX/SPXI00X$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,297,000	5521.52		118,692		53,592		186,157			(65,362)		11,050		0001
Purchased Call/S&P 500 INDEX/SPX9155$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	2,000,712	.5955		77,388		32,209		120,152			(45,143)		6,413		0001
Purchased Call/S&P 500 INDEX/SPX9157$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	3,333,000	5580.94		194,647		95,702		324,893			(99,463)		11,638		0001
Purchased Call/S&P 500 INDEX/SPXA210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	4,549,000	5954.5		107,811		44,622		147,863			(63,384)		14,581		0001
Purchased Call/S&P 500 INDEX/SPXA210$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	4,101,000	5778.15		153,788		65,243		225,398			(88,480)		13,362		0001
Purchased Call/S&P 500 INDEX/SPXA21PSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2025	03/24/2026	1	4,377,586	.5768		237,438		114,128		372,575			(123,285)		15,156		0001
Purchased Call/S&P 500 INDEX/SPXI00U8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/27/2026	1	4,497,000	5861.57		114,224		47,145		157,852			(67,283)		14,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00N8H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	2,711,239	5918.25		37,686		10,278		51,674			(27,361)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXA21N83	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	4,873,016	.6130		210,977		81,593		285,491			(129,252)		15,144		0001
Purchased Call/S&P 500 INDEX/SPXA21JSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	5,653,857	5842.91		143,043		41,376		205,298			(101,501)		15,234		0001
Purchased Call/S&P 500 INDEX/SPXI00YS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	2,159,000	5638.94		125,006		56,600		206,972			(68,685)		7,236		0001
Purchased Call/S&P 500 INDEX/SPXI00Z80	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/18/2026	1	1,864,067	.5615		85,968		40,343		132,722			(45,834)		6,342		0001
Purchased Call/S&P 500 INDEX/SPXC05CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	8,526,131	.5983		364,458		146,991		520,707			(217,273)		27,054		0001
Purchased Call/S&P 500 INDEX/SPXA211SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,469,000	5918.25		91,106		24,847		131,981			(66,146)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXD17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	4,222,000	5614.66		238,543		110,400		391,008			(128,094)		14,364		0001
Purchased Call/S&P 500 INDEX/SPXC058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,455,000	5996.66		135,516		40,391		206,430			(95,308)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXC058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	5,293,000	5996.66		271,002		80,772		405,441			(190,595)		14,396		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	2,252,478	5614.66		24,777		11,467		35,627			(13,305)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	986,555	.5950		27,185		8,027		38,199			(19,194)		2,671		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,522,000	6051.97		201,811		74,498		301,423			(127,168)		10,710		0001
Purchased Call/S&P 500 INDEX/SPXA21PS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2025	03/25/2026	1	3,583,000	5776.65		199,573		96,213		315,883			(103,341)		12,440		0001
Purchased Call/S&P 500 INDEX/SPX9154S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/20/2026	1	2,977,000	6117.52		161,353		63,469		224,308			(98,138)		9,317		0001
Purchased Call/S&P 500 INDEX/SPX9156SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2026	1	2,328,000	5770.2		143,405		62,814		230,094			(80,885)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXI00TS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,082,000	6013.13		56,422		22,255		75,867			(34,256)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	5,101,000	5942.47		226,995		58,640		337,034			(168,375)		12,943		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	3,421,716	.5992		192,227		57,453		280,897			(134,559)		9,306		0001
Purchased Call/S&P 500 INDEX/SPXI00TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,204,000	6013.13		135,105		53,292		204,570			(82,028)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXD17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,665,000	6051.97		158,568		58,535		239,368			(99,919)		8,104		0001
Purchased Call/S&P 500 INDEX/SPXI00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,529,000	5599.3		154,016		68,734		258,815			(85,236)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXI00W8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	03/10/2026	1	2,750,299	5614.56		45,105		19,881		66,004			(25,209)		9,133		0001
Purchased Call/S&P 500 INDEX/SPX9157SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/26/2026	1	7,155,000	5712.2		358,466		173,801		560,052			(184,634)		24,913		0001
Purchased Call/S&P 500 INDEX/SPXD17FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	3,305,000	6115.07		125,590		47,096		170,059			(78,795)		10,087		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	1,992,421	5614.66		32,676		15,123		47,587			(17,546)		6,779		0001
Purchased Call/S&P 500 INDEX/SPXI00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,525,000	5521.52		200,573		90,563		336,701			(110,452)		11,814		0001
Purchased Call/S&P 500 INDEX/SPXC05A84	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,229,639	6040.53		46,154		15,513		62,052			(30,684)		6,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC059S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	2,561,000	6118.71		152,380		48,120		223,661			(104,370)		7,188		0001
Purchased Call/S&P 500 INDEX/SPXC059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,631,000	6101.24		263,967		85,080		387,126			(179,095)		13,166		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	3,847,650	5615		218,983		101,628		332,488			(117,312)		13,091		0001
Purchased Call/S&P 500 INDEX/SPXC05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2026	1	1,755,000	5767.57		48,789		23,386		70,632			(25,397)		6,076		0001
Purchased Call/S&P 500 INDEX/SPXC059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/27/2026	1	2,092,273	6012		88,041		28,698		120,828			(59,258)		5,973		0001
Purchased Call/S&P 500 INDEX/SPXC05CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	3,485,000	5955.25		127,203		51,512		177,219			(75,625)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXI00QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	02/04/2026	1	2,558,000	6037.88		90,042		31,254		125,313			(58,712)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	5,094,971	5763		232,576		101,064		425,263			(131,428)		16,708		0001
Purchased Call/S&P 500 INDEX/SPXI00TS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,886,000	6013.13		98,413		38,818		134,903			(59,751)		9,032		0001
Purchased Call/S&P 500 INDEX/SPXC05ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,013,800	5770		95,200		41,368		177,511			(53,797)		6,604		0001
Purchased Call/S&P 500 INDEX/SPXI00TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2026	1	3,420,000	6013.13		198,702		79,371		295,057			(119,654)		10,815		0001
Purchased Call/S&P 500 INDEX/SPXI00US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/27/2026	1	2,755,000	5954.5		73,559		30,445		101,003			(43,246)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXC05BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,431,000	6117.52		88,177		34,684		114,996			(53,631)		10,738		0001
Purchased Call/S&P 500 INDEX/SPXI00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	2,574,000	6061.48		94,466		33,050		130,351			(61,338)		7,621		0001
Purchased Call/S&P 500 INDEX/SPXC05GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,237,000	5712.2		117,827		57,128		175,491			(60,689)		11,271		0001
Purchased Call/S&P 500 INDEX/SPXI00XS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,561,000	5599.3		351,014		156,651		570,136			(194,260)		21,922		0001
Purchased Call/S&P 500 INDEX/SPXI00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	2,769,000	5521.52		148,972		67,264		246,774			(82,037)		9,280		0001
Purchased Call/S&P 500 INDEX/SPXC05GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,466,000	5712.2		82,118		39,815		121,066			(42,296)		8,586		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,103,787	6129.58		35,975		13,875		46,279			(22,078)		6,538		0001
Purchased Call/S&P 500 INDEX/SPXC05BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	3,599,000	6117.52		219,179		86,214		316,537			(133,309)		11,263		0001
Purchased Call/S&P 500 INDEX/SPXC05FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	5,704,495	5615		249,804		115,931		365,968			(133,824)		19,408		0001
Purchased Call/S&P 500 INDEX/SPXI00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2026	1	1,914,000	6144.15		118,094		45,871		169,548			(72,150)		5,969		0001
Purchased Call/S&P 500 INDEX/SPXI00XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	5,414,000	5521.52		129,936		58,669		197,037			(71,554)		18,145		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	4,667,841	5955.25		105,026		42,531		142,101			(62,440)		14,862		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,017,081	5939		168,393		50,189		244,798			(118,430)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXD17FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/13/2025	02/13/2026	1	4,223,000	6115.07		182,856		68,571		250,842			(114,723)		12,889		0001
Purchased Call/S&P 500 INDEX/SPXC056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	2,155,000	5942.47		137,705		36,418		222,688			(101,308)		5,555		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,717,000	6013.13		257,261		101,475		357,524			(156,194)		21,022		0001
Purchased Call/S&P 500 INDEX/SPXD17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	4,894,000	6051.97		237,359		87,620		341,205			(149,569)		14,882		0001
Purchased Call/S&P 500 INDEX/SPXD17FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	6,516,000	6051.97		248,260		91,644		344,234			(156,438)		19,814		0001
Purchased Call/S&P 500 INDEX/SPXD17I1C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	1,845,566	5776.65		30,267		14,592		42,227			(15,673)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXI00Q5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/04/2025	02/03/2026	1	2,493,741	5995		111,255		38,417		155,043			(72,744)		7,326		0001
Purchased Call/S&P 500 INDEX/SPXC05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/14/2025	02/13/2026	1	3,588,000	6114.63		64,584		24,286		83,876			(40,454)		10,951		0001
Purchased Call/S&P 500 INDEX/SPXD17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2026	1	2,001,000	5827.04		122,061		34,634		198,463			(87,472)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXD17DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/15/2025	01/15/2026	1	2,921,000	5949.91		180,518		52,713		288,373			(127,599)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXD17FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	3,361,000	6051.97		93,772		34,616		125,930			(59,089)		10,220		0001
Purchased Call/S&P 500 INDEX/SPXD17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	2,967,000	6061.48		158,438		55,431		230,669			(102,876)		8,785		0001
Purchased Call/S&P 500 INDEX/SPXC05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	3,849,000	5842.63		158,579		67,713		232,551			(90,803)		12,582		0001
Purchased Call/S&P 500 INDEX/SPXC05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/31/2025	01/30/2026	1	2,859,000	6040.53		97,206		32,672		134,506			(64,626)		8,265		0001
Purchased Call/S&P 500 INDEX/SPXA21NSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	1,978,320	6013		75,456		29,846		104,558			(45,566)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXC05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/12/2025	02/11/2026	1	3,645,624	6068		195,602		71,865		289,362			(123,595)		11,045		0001
Purchased Call/S&P 500 INDEX/SPXC05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/10/2025	03/06/2026	1	1,451,846	5739		49,780		21,632		83,929			(28,131)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXD17DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	5,661,000	5918.25		346,453		94,487		551,676			(251,535)		14,815		0001
Purchased Call/S&P 500 INDEX/SPXC05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/19/2025	03/18/2026	1	2,229,020	5615		76,867		35,673		110,248			(41,179)		7,584		0001
Purchased Call/S&P 500 INDEX/SPXI00U5V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,498,000	5954.5		133,393		55,210		196,962			(78,423)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXI00U5G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/27/2026	1	2,787,000	5861.57		94,479		38,996		133,521			(55,652)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXD17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	3,301,000	6083.57		111,574		39,561		151,341			(72,141)		9,812		0001
Purchased Call/S&P 500 INDEX/SPXC05CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/25/2025	02/24/2026	1	5,253,294	5983		211,501		85,302		299,840			(126,087)		16,669		0001
Purchased Call/S&P 500 INDEX/SPXD17DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	3,768,000	6118.71		96,838		30,580		128,459			(66,327)		10,575		0001
Purchased Call/S&P 500 INDEX/SPXD17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	1,975,012	5572.07		31,995		14,191		46,675			(17,795)		6,579		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/07/2025	01/06/2026	1	1,193,578	5975		57,835		15,497		92,212			(42,264)		3,092		0001
Purchased Call/S&P 500 INDEX/SPXI00U5T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	2,599,000	5954.5		93,304		38,618		126,004			(54,855)		8,331		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,813,307	6041		56,418		19,015		79,163			(37,351)		5,242		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	8,104,000	6114.63		206,652		79,131		272,650			(128,034)		25,095		0001
Purchased Call/S&P 500 INDEX/SPXI00V5S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	2,597,000	5849.72		72,976		30,758		102,277			(42,186)		8,434		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	2,362,000	6083.57		146,208		51,841		218,013			(94,534)		7,021		0001
Purchased Call/S&P 500 INDEX/SPXD17FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/17/2026	1	2,017,828	6115		76,550		29,394		103,661			(47,108)		6,248		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2025	03/27/2026	1	3,594,914	5580.94		53,564		26,336		77,748			(27,371)		12,552		0001
Purchased Call/S&P 500 INDEX/SPXD17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	2,466,123	5579		95,715		42,925		154,334			(52,999)		8,215		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	2,287,073	5956		121,414		49,915		193,263			(71,714)		7,306		0001
Purchased Call/S&P 500 INDEX/SPXC05GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/20/2026	1	1,874,417	5663		76,706		36,527		114,323			(40,169)		6,415		0001
Purchased Call/S&P 500 INDEX/SPXI00WSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	2,534,000	5572.07		57,775		25,625		86,134			(32,133)		8,441		0001
Purchased Call/S&P 500 INDEX/SPXD17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/09/2026	1	2,788,000	5827.04		143,582		39,884		222,527			(103,742)		7,333		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	3,078,253	6039.31		50,483		16,689		67,226			(33,748)		8,862		0001
Purchased Call/S&P 500 INDEX/SPXI00VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	4,218,000	5842.63		156,066		66,640		226,747			(89,364)		13,788		0001
Purchased Call/S&P 500 INDEX/SPXI00WSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	2,995,000	5614.56		82,363		36,303		122,665			(46,033)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXD17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	3,532,000	5918.25		134,922		36,797		195,796			(97,957)		9,244		0001
Purchased Call/S&P 500 INDEX/SPXD17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	2,485,000	6051.97		39,263		14,494		51,484			(24,741)		7,556		0001
Purchased Call/S&P 500 INDEX/SPXD17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/13/2026	1	1,922,879	5639		69,451		31,622		108,231			(37,812)		6,445		0001
Purchased Call/S&P 500 INDEX/SPXC05ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2025	03/10/2026	1	6,838,534	5615		284,817		125,886		442,984			(158,840)		22,709		0001
Purchased Call/S&P 500 INDEX/SPXD17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/17/2026	1	1,759,287	5675		84,339		38,908		140,552			(45,413)		5,968		0001
Purchased Call/S&P 500 INDEX/SPXD17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	4,615,000	6061.48		225,212		78,793		322,205			(146,234)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	3,680,474	6025.99		63,304		22,845		83,193			(40,535)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	4,567,589	5942.47		60,292		15,945		83,199			(44,357)		11,773		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	2,814,215	5942.47		46,153		11,923		64,001			(34,234)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/17/2025	03/17/2026	1	1,931,450	5675.12		42,106		19,371		61,252			(22,725)		6,552		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	2,494,684	6083.57		33,179		11,764		43,214			(21,453)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,456,000	6025.99		40,524		14,409		53,647			(26,162)		7,300		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	4,249,000	6129.58		98,152		37,855		128,450			(60,236)		13,204		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/16/2025	01/15/2026	1	3,135,707	5950		174,654		51,569		269,670			(123,313)		8,489		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	2,444,976	6049.24		37,408		11,542		49,603			(25,827)		6,802		0001
Purchased Call/S&P 500 INDEX/SPXI00WSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	3,336,000	5572.07		121,764		54,006		187,447			(67,721)		11,112		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	3,882,170	5667		157,153		74,418		224,169			(82,712)		13,286		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	3,134,050	.5836		125,121		35,946		189,178			(89,028)		8,405		0001
Purchased Call/S&P 500 INDEX/SPXN131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	3,267,000	6013.13		78,735		31,056		105,535			(47,803)		10,224		0001
Purchased Call/S&P 500 INDEX/SPXI00QSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	2,902,000	6061.48		89,672		31,373		122,340			(58,225)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2025	03/20/2026	1	4,856,672	.5667		215,810		102,194		310,488			(113,584)		16,621		0001
Purchased Call/S&P 500 INDEX/SPXC057$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	2,026,000	5918.25		119,737		32,895		187,777			(86,695)		5,329		0001
Purchased Call/S&P 500 INDEX/SPXI00YSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	5,204,000	5638.94		280,496		127,002		455,753			(154,118)		17,441		0001
Purchased Call/S&P 500 INDEX/SPXM13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	2,375,000	5868.55		67,450		17,376		97,394			(50,079)		6,026		0001
Purchased Call/S&P 500 INDEX/SPXI00YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/20/2026	1	3,395,000	5662.89		92,005		43,326		135,940			(48,901)		11,619		0001
Purchased Call/S&P 500 INDEX/SPXI00X$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	4,029,000	5521.52		198,630		89,686		324,413			(109,382)		13,503		0001
Purchased Call/S&P 500 INDEX/SPXI00YS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/16/2026	1	1,951,000	5638.94		106,330		48,625		173,144			(57,945)		6,598		0001
Purchased Call/S&P 500 INDEX/SPXC056$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	5,407,719	.5975		277,138		74,261		449,097			(202,524)		14,010		0001
Purchased Call/S&P 500 INDEX/SPXN130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,011,786	6114.63		8,094		3,099		10,457			(5,015)		3,133		0001
Purchased Call/S&P 500 INDEX/SPXN134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	391,583	5521.52		3,054		1,379		4,485			(1,682)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXN135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	2,261,000	5638.94		68,734		31,121		104,284			(37,766)		7,578		0001
Purchased Call/S&P 500 INDEX/SPXI00X$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/13/2025	03/13/2026	1	3,251,000	5521.52		145,645		65,762		233,546			(80,204)		10,896		0001
Purchased Call/S&P 500 INDEX/SPXN135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	9,760,009	5675.12		237,168		109,110		349,033			(128,006)		33,108		0001
Purchased Call/S&P 500 INDEX/SPXN134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,053,000	5770.2		153,871		67,398		236,518			(86,788)		10,107		0001
Purchased Call/S&P 500 INDEX/SPXI00T$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/23/2026	1	1,829,000	6013.13		68,770		27,470		94,988			(41,412)		5,784		0001
Purchased Call/S&P 500 INDEX/SPXI00X$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	4,727,000	5638.94		244,386		110,653		394,195			(134,278)		15,843		0001
Purchased Call/S&P 500 INDEX/SPXN135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	2,916,000	5675.12		79,024		36,355		117,107			(42,651)		9,892		0001
Purchased Call/S&P 500 INDEX/SPXI00QSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	4,810,748	6061.48		122,674		42,919		165,099			(79,654)		14,244		0001
Purchased Call/S&P 500 INDEX/SPXN130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	1,299,133	6114.63		17,149		6,567		22,211			(10,625)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXI00U$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,373,000	5954.5		111,984		46,349		156,034			(65,837)		10,811		0001
Purchased Call/S&P 500 INDEX/SPXI00U$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2025	02/27/2026	1	3,762,000	5954.5		166,280		68,822		238,157			(97,758)		12,058		0001
Purchased Call/S&P 500 INDEX/SPXI00X$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	2,711,000	5599.3		111,151		49,605		172,912			(61,514)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXI00QS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	5,370,000	6040.53		128,343		43,138		174,617			(85,327)		15,523		0001
Purchased Call/S&P 500 INDEX/SPXN131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	2,107,638	6013.13		39,413		15,546		52,050			(23,929)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXM13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	44,221	5975.38		402		108		542			(294)		115		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00X$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	6,122,000	5638.94		274,878		124,459		432,755			(151,032)		20,518		0001
Purchased Call/S&P 500 INDEX/SPXN131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	616,764	6013.13		5,181		2,044		6,744			(3,145)		1,930		0001
Purchased Call/S&P 500 INDEX/SPXI00$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2025	01/16/2026	1	4,133,000	5937.34		262,446		78,005		425,310			(184,790)		11,241		0001
Purchased Call/S&P 500 INDEX/SPXI00U$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	4,612,000	5954.5		240,746		100,808		352,665			(140,381)		14,930		0001
Purchased Call/S&P 500 INDEX/SPXI00V$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2026	1	2,208,394	5842.63		28,488		12,164		39,064			(16,312)		7,219		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2026	1	3,446,000	5638.94		92,697		42,391		138,799			(50,516)		11,655		0001
Purchased Call/S&P 500 INDEX/SPXI00X$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/13/2026	1	2,987,000	5638.94		96,480		43,684		146,632			(53,011)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXI00X$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	2,228,000	5599.3		129,892		57,969		215,092			(71,886)		7,444		0001
Purchased Call/S&P 500 INDEX/SPXI00V$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	2,772,000	5738.52		103,118		44,561		152,634			(58,763)		9,090		0001
Purchased Call/S&P 500 INDEX/SPXI00X$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2025	03/13/2026	1	3,876,000	5521.52		200,389		90,480		328,802			(110,351)		12,991		0001
Purchased Call/S&P 500 INDEX/SPXI00S$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,465,000	6117.52		72,471		28,507		95,557			(44,078)		7,715		0001
Purchased Call/S&P 500 INDEX/SPXI00V$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/06/2026	1	3,616,000	5738.52		115,712		50,003		169,545			(65,940)		11,858		0001
Purchased Call/S&P 500 INDEX/SPXI00U$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	1,032,898	.5955		52,366		21,442		82,257			(31,016)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXN136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	6,097,904	5662.89		72,565		34,172		104,224			(38,569)		20,869		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	2,127,000	6068.5		59,343		21,743		79,659			(37,557)		6,444		0001
Purchased Call/S&P 500 INDEX/SPXM13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	3,948,000	5909.03		89,225		24,088		125,360			(65,024)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXI00U$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,207,000	5954.5		90,117		37,735		124,143			(52,548)		10,382		0001
Purchased Call/S&P 500 INDEX/SPXI00W$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2026	1	7,030,000	5572.07		170,126		75,455		254,689			(94,618)		23,417		0001
Purchased Call/S&P 500 INDEX/SPXI00T$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	2,294,000	6013.13		66,755		26,331		90,263			(40,530)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXN139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	3,309,000	5611.85		159,494		79,527		254,217			(79,965)		11,683		0001
Purchased Call/S&P 500 INDEX/SPXN132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/26/2026	1	3,115,019	.5956		127,837		52,555		191,655			(75,508)		9,951		0001
Purchased Call/S&P 500 INDEX/SPXM13V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,306,000	5996.66		81,863		24,399		115,792			(57,574)		6,272		0001
Purchased Call/S&P 500 INDEX/SPXN138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	2,564,431	5580.94		22,567		11,095		32,484			(11,531)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXI00R$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2025	02/11/2026	1	1,711,271	.6068		95,023		34,912		141,419			(60,042)		5,184		0001
Purchased Call/S&P 500 INDEX/SPXN135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	6,854,000	5638.94		274,160		124,134		426,743			(150,637)		22,972		0001
Purchased Call/S&P 500 INDEX/SPXI00W$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	6,763,539	5599.3		163,678		73,046		244,043			(90,583)		22,599		0001
Purchased Call/S&P 500 INDEX/SPXN134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	3,322,103	5770.2		71,093		31,140		101,918			(40,099)		10,998		0001
Purchased Call/S&P 500 INDEX/SPXN137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	3,056,000	5776.65		94,736		45,672		137,492			(49,055)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXI00Q$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/05/2026	1	4,797,000	6061.48		275,828		96,502		409,356			(179,099)		14,204		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00S$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/20/2026	1	2,202,000	6117.52		78,171		30,749		104,467			(47,545)		6,891		0001
Purchased Call/S&P 500 INDEX/SPXI00U$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,687,724	5954.5		92,931		38,913		127,374			(54,188)		11,938		0001
Purchased Call/S&P 500 INDEX/SPXM13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	3,149,000	6067.7		87,542		28,698		119,134			(58,761)		9,028		0001
Purchased Call/S&P 500 INDEX/SPXN138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	722,698	5580.94		6,143		3,046		8,821			(3,113)		2,545		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/20/2026	1	2,329,000	5662.89		56,595		26,651		83,046			(30,080)		7,971		0001
Purchased Call/S&P 500 INDEX/SPXN137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	8,498,000	5776.65		209,051		100,782		298,493			(108,248)		29,505		0001
Purchased Call/S&P 500 INDEX/SPXI00R$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2026	1	2,408,000	6025.99		69,350		25,027		94,210			(44,407)		7,240		0001
Purchased Call/S&P 500 INDEX/SPXN137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	4,429,000	5667.56		94,338		44,960		138,540			(49,611)		15,290		0001
Purchased Call/S&P 500 INDEX/SPXN135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	3,745,493	5638.94		79,779		36,483		117,961			(43,476)		12,667		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	961,185	.5665		50,741		24,028		74,538			(26,706)		3,289		0001
Purchased Call/S&P 500 INDEX/SPXM13V$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	5,255,000	5996.66		137,156		41,940		190,107			(95,413)		14,555		0001
Purchased Call/S&P 500 INDEX/SPXI00V$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	3,990,000	5954.5		237,405		99,409		358,069			(138,432)		12,916		0001
Purchased Call/S&P 500 INDEX/SPXI00T$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2025	02/26/2026	1	1,999,000	5956.06		59,970		24,451		82,536			(35,489)		6,386		0001
Purchased Call/S&P 500 INDEX/SPXN139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	2,618,923	.5693		93,380		46,040		151,757			(47,337)		9,144		0001
Purchased Call/S&P 500 INDEX/SPXM13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,580,000	6101.24		75,896		24,034		100,496			(51,918)		10,047		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,847,001	.6076		64,138		22,805		91,109			(41,408)		5,490		0001
Purchased Call/S&P 500 INDEX/SPXN130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	1,717,254	6144.15		30,395		11,806		39,045			(18,570)		5,356		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,967,000	5994.57		57,240		19,711		78,693			(37,480)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXN134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	822,431	5599.3		6,744		3,010		9,734			(3,732)		2,748		0001
Purchased Call/S&P 500 INDEX/SPXM13W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	3,547,000	6086.37		111,376		34,671		151,626			(76,590)		9,911		0001
Purchased Call/S&P 500 INDEX/SPXM13W$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6,910,000	6086.37		176,896		55,067		238,397			(121,646)		19,309		0001
Purchased Call/S&P 500 INDEX/SPXN132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,294,654	5955.25		17,089		6,921		22,706			(10,160)		4,122		0001
Purchased Call/S&P 500 INDEX/SPXN136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	1,906,000	5662.89		43,076		20,285		63,076			(22,895)		6,523		0001
Purchased Call/S&P 500 INDEX/SPXN134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,684,916	5770.2		13,985		6,126		19,633			(7,888)		5,578		0001
Purchased Call/S&P 500 INDEX/SPXN138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/24/2026	1	6,828,803	.5768		286,504		137,712		428,818			(148,762)		23,642		0001
Purchased Call/S&P 500 INDEX/SPXN130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	2,971,924	.6115		101,229		38,067		135,538			(63,407)		9,070		0001
Purchased Call/S&P 500 INDEX/SPXM13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,027,031	6101.24		51,157		16,200		67,034			(34,995)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXM13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	3,574,868	6101.24		86,512		27,395		115,314			(59,180)		10,033		0001
Purchased Call/S&P 500 INDEX/SPXN130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	1,524,000	6129.58		53,797		20,748		72,044			(33,015)		4,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/04/2026	1	1,955,170	.6034		72,022		25,068		98,277			(46,893)		5,766		0001
Purchased Call/S&P 500 INDEX/SPXM13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	8,510,000	5994.57		217,856		75,019		297,255			(142,651)		25,000		0001
Purchased Call/S&P 500 INDEX/SPXN138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4,796,000	5611.85		115,104		57,393		171,444			(57,710)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,856,190	5606.91		49,698		29,709		71,679			(20,015)		11,037		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	4,279,830	.5397		150,919		81,713		257,801			(69,240)		15,721		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	12,802	5287.76		775		433		1,373			(342)		48		0001
Purchased Call/S&P 500 INDEX/SPXD17TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,504,000	6141.02		83,884		62,274		106,357			(22,063)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXD17TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	5,017,682	6092.16		125,944		92,636		158,599			(33,470)		21,498		0001
Purchased Call/S&P 500 INDEX/SPX9158S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,532,000	5363.36		245,634		130,323		406,346			(116,069)		16,435		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,230,565	5396.63		10,706		5,781		15,712			(4,928)		4,520		0001
Purchased Call/S&P 500 INDEX/SPXN13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	3,246,991	6025.17		42,211		30,815		52,974			(11,449)		13,859		0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	1,875,508	5967.84		17,255		12,549		21,724			(4,796)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,311,739	5525.21		40,403		23,151		59,277			(17,394)		12,530		0001
Purchased Call/S&P 500 INDEX/SPXA21SSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,030,603	5275.7		116,710		63,338		184,314			(53,399)		18,526		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,228,653	5670.97		66,187		33,367		95,866			(32,822)		11,462		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	3,007,455	6022.24		67,668		47,162		87,643			(20,578)		12,544		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,386,772	.5660		136,478		83,256		188,930			(53,306)		9,265		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,176,265	5802.82		60,031		38,962		81,072			(21,440)		12,716		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,717,996	.5288		63,421		35,565		97,242			(27,877)		6,422		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	6,366,266	5268.05		145,151		76,797		228,033			(68,798)		23,087		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,934,126	5958.38		89,491		56,180		120,691			(33,682)		11,570		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,539,231	6092.16		23,615		17,370		28,559			(6,276)		10,879		0001
Purchased Call/S&P 500 INDEX/SPX9159SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,902,000	5842.01		130,327		84,350		179,576			(46,775)		15,621		0001
Purchased Call/S&P 500 INDEX/SPX9158SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,381,506	.5376		91,355		51,768		138,156			(39,905)		8,924		0001
Purchased Call/S&P 500 INDEX/SPX9159SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	11,687,778	.5529		490,871		283,403		745,990			(207,676)		44,327		0001
Purchased Call/S&P 500 INDEX/SPX9158SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	1,629,991	.5158		88,420		49,339		143,796			(39,109)		6,078		0001
Purchased Call/S&P 500 INDEX/SPX9158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	3,257,771	.5376		108,929		61,726		162,673			(47,581)		12,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9159$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	1,596,863	5561		80,856		46,906		131,613			(33,986)		6,071		0001
Purchased Call/S&P 500 INDEX/SPX9159$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	6,123,830	5660		287,100		175,139		388,802			(112,136)		23,772		0001
Purchased Call/S&P 500 INDEX/SPX9159$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	3,279,702	5529		165,031		95,280		257,729			(69,821)		12,438		0001
Purchased Call/S&P 500 INDEX/SPX915A$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,205,000	5939.3		174,352		119,293		249,240			(55,888)		13,209		0001
Purchased Call/S&P 500 INDEX/SPXD170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	1,505,701	5802.82		27,253		17,793		36,462			(9,627)		6,079		0001
Purchased Call/S&P 500 INDEX/SPX915A$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	8,221,805	5971		345,902		236,367		477,262			(111,183)		33,817		0001
Purchased Call/S&P 500 INDEX/SPX9158$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,694,000	5363.36		177,312		94,762		287,270			(83,100)		13,500		0001
Purchased Call/S&P 500 INDEX/SPX915A$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	7,707,000	6000.36		356,063		244,299		486,643			(113,471)		31,764		0001
Purchased Call/S&P 500 INDEX/SPXD17M$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	7,599,126	5686.67		95,749		56,386		133,167			(39,720)		29,025		0001
Purchased Call/S&P 500 INDEX/SPX9159$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	6,167,000	5842.01		292,316		189,193		418,645			(104,913)		24,689		0001
Purchased Call/S&P 500 INDEX/SPX915A$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,971,848	5939		76,765		52,669		99,565			(24,464)		8,127		0001
Purchased Call/S&P 500 INDEX/SPX915A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	3,601,000	5939.3		178,610		122,207		251,145			(57,253)		14,841		0001
Purchased Call/S&P 500 INDEX/SPXD17T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	4,204,916	6092.16		92,929		68,352		116,686			(24,696)		18,016		0001
Purchased Call/S&P 500 INDEX/SPXD17N$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	2,304,262	5659.91		42,168		25,652		60,358			(16,682)		8,945		0001
Purchased Call/S&P 500 INDEX/SPXA21W$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	10,090,000	5976.97		466,158		328,900		640,666			(139,591)		42,168		0001
Purchased Call/S&P 500 INDEX/SPX9159$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	2,497,798	5664		139,422		85,051		192,802			(54,456)		9,696		0001
Purchased Call/S&P 500 INDEX/SPXJ008$X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	02/20/2026	1	2,950,000	6100		154,045		81,927		383,628			(72,155)		9,232		0001
Purchased Call/S&P 500 INDEX/SPX9159$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	10,076,000	5842.01		437,298		283,029		620,926			(156,948)		40,338		0001
Purchased Call/S&P 500 INDEX/SPX9158$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	6,979,045	5158		274,848		153,368		431,096			(121,568)		26,024		0001
Purchased Call/S&P 500 INDEX/SPX9159$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/29/2026	1	3,835,000	5560.83		217,445		125,794		354,285			(91,744)		14,579		0001
Purchased Call/S&P 500 INDEX/SPX915A$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	1,713,622	5971		62,222		42,518		84,370			(20,000)		7,048		0001
Purchased Call/S&P 500 INDEX/SPX9158$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	659,982	5376		36,061		20,434		56,845			(15,752)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXA21V$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	3,748,335	5922		190,786		125,434		274,287			(65,517)		15,166		0001
Purchased Call/S&P 500 INDEX/SPX9158$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/13/2026	1	3,296,000	5363.36		177,654		94,945		292,291			(83,260)		12,046		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,803,916	5842.01		99,937		64,681		146,741			(35,868)		7,222		0001
Purchased Call/S&P 500 INDEX/SPX9158$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	2,320,000	5363.36		116,464		61,791		189,781			(55,032)		8,413		0001
Purchased Call/S&P 500 INDEX/SPX9158$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	1,279,995	5288		72,005		40,716		109,115			(31,540)		4,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,093,087	5525.21		35,373		20,269		52,325			(15,229)		7,919		0001
Purchased Call/S&P 500 INDEX/SPX915ASZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	4,798,954	5939		200,457		137,536		262,322			(63,882)		19,779		0001
Purchased Call/S&P 500 INDEX/SPX915ASL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	6,561,920	5971		259,562		177,367		355,925			(83,431)		26,990		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	06/17/2025	06/17/2026	1	2,998,000	5982.72		182,878		130,844		262,465			(52,609)		12,651		0001
Purchased Call/S&P 500 INDEX/SPX915AS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	456,988	5803		22,949		14,936		30,793			(8,032)		1,830		0001
Purchased Call/S&P 500 INDEX/SPXA21WSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	2,961,000	6173.07		95,048		70,758		119,384			(24,807)		12,710		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	6,716,000	5287.76		290,803		162,625		486,170			(128,272)		25,104		0001
Purchased Call/S&P 500 INDEX/SPX915AS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	2,062,230	5842		92,094		59,938		123,954			(32,233)		8,256		0001
Purchased Call/S&P 500 INDEX/SPX9159B5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,087,176	5522		56,259		32,125		91,747			(24,155)		4,084		0001
Purchased Call/S&P 500 INDEX/SPX9158SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	1,509,823	5288		74,732		41,908		118,415			(32,849)		5,644		0001
Purchased Call/S&P 500 INDEX/SPXA21USM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,397,068	5842.01		30,735		19,893		41,321			(11,031)		5,593		0001
Purchased Call/S&P 500 INDEX/SPX9159B7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	6,557,098	5529		213,290		123,143		316,056			(90,238)		24,868		0001
Purchased Call/S&P 500 INDEX/SPX9158SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	8,970,110	5158		376,824		210,272		594,907			(166,672)		33,448		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,227,100	5569.06		10,308		5,991		14,755			(4,321)		4,676		0001
Purchased Call/S&P 500 INDEX/SPX9158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,700,000	5484.77		179,450		101,904		293,293			(78,171)		13,898		0001
Purchased Call/S&P 500 INDEX/SPXD17TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,206,568	6141.02		37,732		28,012		46,128			(9,924)		9,471		0001
Purchased Call/S&P 500 INDEX/SPX915AST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,906,000	6000.36		112,753		77,653		150,884			(35,638)		12,049		0001
Purchased Call/S&P 500 INDEX/SPXA21VSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	5,193,191	5922		206,156		135,539		286,030			(70,795)		21,011		0001
Purchased Call/S&P 500 INDEX/SPX9159BB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	1,412,777	5529		66,610		38,457		103,027			(28,181)		5,358		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/03/2025	04/02/2026	1	3,185,000	5396.52		170,079		86,457		285,434			(84,105)		11,307		0001
Purchased Call/S&P 500 INDEX/SPX9159B1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	6,779,176	5485		337,477		192,175		536,697			(146,487)		25,464		0001
Purchased Call/S&P 500 INDEX/SPX9159SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	6,310,000	5958.38		209,492		131,514		284,425			(78,847)		24,881		0001
Purchased Call/S&P 500 INDEX/SPX9158S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2025	04/10/2026	1	4,439,000	5363.36		257,906		136,833		430,704			(121,868)		16,098		0001
Purchased Call/S&P 500 INDEX/SPX9159SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,967,000	5842.01		114,230		73,932		159,262			(40,997)		11,878		0001
Purchased Call/S&P 500 INDEX/SPX915BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,026,464	5939		169,614		116,374		229,110			(54,053)		12,473		0001
Purchased Call/S&P 500 INDEX/SPX9159SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	3,798,997	5845		129,474		83,671		176,086			(46,596)		15,176		0001
Purchased Call/S&P 500 INDEX/SPX9159S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,248,760	5525		85,124		48,608		132,365			(36,549)		8,447		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915A$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,362,288	6000.36		113,626		78,255		155,935			(35,915)		9,795		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	612,461	5484.77		4,716		2,678		6,898			(2,054)		2,301		0001
Purchased Call/S&P 500 INDEX/SPX9159$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	3,080,000	5842.01		153,384		99,274		220,994			(55,050)		12,331		0001
Purchased Call/S&P 500 INDEX/SPX915B$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/16/2025	06/16/2026	1	2,346,000	6033.11		116,362		82,703		158,824			(33,793)		9,881		0001
Purchased Call/S&P 500 INDEX/SPXJ003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	5,663,054	5283		183,355		101,126		338,081			(82,281)		20,907		0001
Purchased Call/S&P 500 INDEX/SPXJ000$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	5,358,000	5074.08		115,733		58,995		188,163			(57,069)		19,021		0001
Purchased Call/S&P 500 INDEX/SPXD17S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,538,461	6025.17		44,169		32,245		55,420			(11,980)		10,835		0001
Purchased Call/S&P 500 INDEX/SPXJ000$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	3,933,000	5074.08		98,718		50,322		161,898			(48,679)		13,962		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	3,653,000	5982.72		227,582		162,828		328,468			(65,469)		15,416		0001
Purchased Call/S&P 500 INDEX/SPX915B$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	1,929,510	5939		88,729		60,878		116,894			(28,276)		7,952		0001
Purchased Call/S&P 500 INDEX/SPX9159$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	656,103	5842.01		33,921		21,954		49,090			(12,174)		2,627		0001
Purchased Call/S&P 500 INDEX/SPX915A$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	2,106,000	6000.36		70,762		48,734		93,247			(22,366)		8,732		0001
Purchased Call/S&P 500 INDEX/SPX915B$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	310,235	5981		17,546		12,743		23,923			(4,825)		1,312		0001
Purchased Call/S&P 500 INDEX/SPXA21RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,516,648	4983		97,045		50,667		137,780			(46,390)		5,471		0001
Purchased Call/S&P 500 INDEX/SPXA21VS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	3,661,268	6000.36		200,271		137,928		282,043			(63,301)		15,181		0001
Purchased Call/S&P 500 INDEX/SPX915A$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	9,558,000	5939.3		452,093		309,327		631,096			(144,918)		39,393		0001
Purchased Call/S&P 500 INDEX/SPXJ005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/08/2026	1	1,970,814	5663.94		24,241		14,706		34,535			(9,630)		7,650		0001
Purchased Call/S&P 500 INDEX/SPX915A$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	1,642,198	5803		90,218		58,882		122,833			(31,413)		6,574		0001
Purchased Call/S&P 500 INDEX/SPX9159$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,156,661	5845		87,726		56,692		121,304			(31,572)		8,616		0001
Purchased Call/S&P 500 INDEX/SPX915A$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,120,330	5939		74,095		50,838		95,331			(23,613)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2026	1	2,838,336	5074.08		65,282		33,630		106,205			(31,840)		10,185		0001
Purchased Call/S&P 500 INDEX/SPXJ003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/17/2026	1	11,357,203	5282		317,813		175,284		575,731			(142,620)		41,930		0001
Purchased Call/S&P 500 INDEX/SPXA21US$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,670,898	5842.01		31,246		20,223		41,760			(11,214)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,135,470	5375.86		33,527		18,842		51,356			(14,697)		8,002		0001
Purchased Call/S&P 500 INDEX/SPXJ007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/15/2026	1	3,147,000	5916.93		112,977		70,728		155,777			(42,715)		12,409		0001
Purchased Call/S&P 500 INDEX/SPX9159$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,418,103	5529		129,474		74,752		204,372			(54,778)		9,171		0001
Purchased Call/S&P 500 INDEX/SPX9158$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,921,000	5484.77		128,232		72,819		206,553			(55,860)		10,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,527,000	5484.77		185,168		105,151		306,485			(80,662)		13,248		0001
Purchased Call/S&P 500 INDEX/SPXJ007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	1,992,869	.5844		108,373		66,760		155,392			(41,682)		7,806		0001
Purchased Call/S&P 500 INDEX/SPX9159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	5,747,000	5525.21		348,843		198,647		587,131			(151,421)		21,587		0001
Purchased Call/S&P 500 INDEX/SPX915A$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	2,232,000	6000.36		115,171		79,020		159,478			(36,703)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/26/2026	1	2,170,000	6141.02		129,332		96,014		178,779			(34,016)		9,314		0001
Purchased Call/S&P 500 INDEX/SPXJ008$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2026	1	1,497,000	5963.6		61,527		38,984		84,950			(22,588)		5,955		0001
Purchased Call/S&P 500 INDEX/SPX9158$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,725,209	.5158		136,609		76,229		219,673			(60,423)		10,162		0001
Purchased Call/S&P 500 INDEX/SPX915ASJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2026	1	3,003,317	.5971		99,418		67,936		133,827			(31,956)		12,353		0001
Purchased Call/S&P 500 INDEX/SPXA21W$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,801,000	6173.07		170,705		127,080		211,203			(44,552)		29,193		0001
Purchased Call/S&P 500 INDEX/SPX9158$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	5,270,000	5484.77		207,111		117,612		329,424			(90,221)		19,796		0001
Purchased Call/S&P 500 INDEX/SPXJ008$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	02/10/2026	1	2,950,000	.6200		122,550		62,944		335,066			(59,619)		8,904		0001
Purchased Call/S&P 500 INDEX/SPX9159$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	2,285,527	.5845		114,843		74,216		162,850			(41,331)		9,130		0001
Purchased Call/S&P 500 INDEX/SPX915A$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,941	.5843		42,398		27,517		63,359			(15,142)		3,138		0001
Purchased Call/S&P 500 INDEX/SPX9158$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	3,725,383	.5968		209,196		151,930		282,810			(57,529)		15,751		0001
Purchased Call/S&P 500 INDEX/SPX915A$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,645,414	.5842		143,695		93,261		204,749			(51,320)		14,594		0001
Purchased Call/S&P 500 INDEX/SPX9158$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	8,209,000	5484.77		369,405		209,773		598,107			(160,919)		30,835		0001
Purchased Call/S&P 500 INDEX/SPXC05J$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	3,468,736	.5062		162,848		84,573		288,725			(78,293)		12,480		0001
Purchased Call/S&P 500 INDEX/SPXJ000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	5,926,000	5074.08		226,966		115,696		386,389			(111,920)		21,037		0001
Purchased Call/S&P 500 INDEX/SPX9159$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	7,126,000	5958.38		176,725		110,944		235,909			(66,515)		28,098		0001
Purchased Call/S&P 500 INDEX/SPXA21W$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,557,000	5982.72		87,961		62,933		116,217			(25,304)		10,790		0001
Purchased Call/S&P 500 INDEX/SPX9159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/21/2025	05/21/2026	1	11,388,000	5844.61		496,517		317,333		705,878			(179,562)		45,493		0001
Purchased Call/S&P 500 INDEX/SPXJ008$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	12/09/2025	1	2,950,000	.6100		117,000		41,613		335,283			(75,214)		6,459		0001
Purchased Call/S&P 500 INDEX/SPXA21S$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,527,069	.5268		86,701		46,000		138,858			(40,969)		5,538		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	2,729,863	6022.24		43,678		30,442		55,609			(13,283)		11,386		0001
Purchased Call/S&P 500 INDEX/SPX9159$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/28/2026	1	4,079,000	5528.75		188,042		108,267		298,505			(79,853)		15,470		0001
Purchased Call/S&P 500 INDEX/SPX915A$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	7,220,724	.5842		301,806		195,880		434,016			(107,788)		28,908		0001
Purchased Call/S&P 500 INDEX/SPX9159$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	2,919,180	.5529		99,723		57,575		148,494			(42,191)		11,071		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21W5A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	2,327,000	5982.72		54,917		39,292		71,034			(15,798)		9,820		0001
Purchased Call/S&P 500 INDEX/SPXJ007S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	6,510,428	5844		230,877		142,225		314,094			(88,799)		25,501		0001
Purchased Call/S&P 500 INDEX/SPXA21R96	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,015,470	4983		60,287		31,476		84,982			(28,819)		3,663		0001
Purchased Call/S&P 500 INDEX/SPXA21W55	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,304,000	5976.97		132,490		93,479		178,650			(39,674)		13,808		0001
Purchased Call/S&P 500 INDEX/SPXA21U58	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,890,000	5844.61		144,708		92,486		201,098			(52,333)		15,540		0001
Purchased Call/S&P 500 INDEX/SPXD17KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,632,755	5525.21		29,390		16,736		43,735			(12,757)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXJ008S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2026	1	1,977,000	5963.6		58,322		36,953		78,030			(21,411)		7,864		0001
Purchased Call/S&P 500 INDEX/SPXD17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,622,000	5525.21		76,562		43,870		116,241			(32,961)		9,920		0001
Purchased Call/S&P 500 INDEX/SPX915A5D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	6,505,000	5939.3		284,269		194,500		392,771			(91,122)		26,810		0001
Purchased Call/S&P 500 INDEX/SPXJ006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	5,650,000	5886.55		143,510		88,557		196,795			(55,045)		22,180		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	4,237,000	5982.72		159,311		113,982		211,836			(45,829)		17,880		0001
Purchased Call/S&P 500 INDEX/SPX9158V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	4,515,722	5376		191,528		108,533		293,066			(83,662)		16,921		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2026	1	5,402,000	5963.6		135,050		85,569		178,499			(49,580)		21,487		0001
Purchased Call/S&P 500 INDEX/SPXD17LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,779,000	5525.21		120,172		68,431		184,105			(52,163)		14,195		0001
Purchased Call/S&P 500 INDEX/SPXD17LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,414,000	5525.21		50,211		28,771		75,273			(21,617)		9,133		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	3,183,609	5916.93		41,069		25,711		53,843			(15,527)		12,553		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,846,607	5892.58		61,202		37,935		82,838			(23,307)		11,200		0001
Purchased Call/S&P 500 INDEX/SPXN13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,351,080	4982.77		38,558		20,076		60,648			(18,487)		8,481		0001
Purchased Call/S&P 500 INDEX/SPXD17KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,471,000	5525.21		72,197		41,112		108,302			(31,338)		13,038		0001
Purchased Call/S&P 500 INDEX/SPXC05KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/15/2025	04/15/2026	1	2,711,000	5396.63		145,852		78,752		241,486			(67,132)		9,958		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/15/2025	05/14/2026	1	2,964,549	5893		151,533		94,708		217,158			(57,449)		11,664		0001
Purchased Call/S&P 500 INDEX/SPXC05US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/11/2026	1	2,078,109	6022		106,945		75,368		153,831			(32,113)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	3,637,651	5844.19		69,115		42,459		94,654			(26,699)		14,248		0001
Purchased Call/S&P 500 INDEX/SPXC05JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/11/2025	04/10/2026	1	4,326,000	5363.36		199,429		105,808		321,525			(94,235)		15,688		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	4,737,000	5396.52		192,796		98,005		310,496			(95,339)		16,817		0001
Purchased Call/S&P 500 INDEX/SPXJ006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2026	1	8,251,000	5844.19		202,150		124,186		279,321			(78,091)		32,319		0001
Purchased Call/S&P 500 INDEX/SPXJ006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2026	1	3,881,000	5844.19		132,342		81,301		187,254			(51,124)		15,202		0001
Purchased Call/S&P 500 INDEX/SPXJ002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2026	1	2,333,000	5158.2		77,222		42,972		128,982			(34,274)		8,699		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,768,000	5606.91		166,080		99,282		268,570			(66,887)		10,696		0001
Purchased Call/S&P 500 INDEX/SPXA21W5K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	4,246,000	5967.84		265,800		192,501		383,172			(74,687)		17,952		0001
Purchased Call/S&P 500 INDEX/SPXA21VS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	4,819,000	6000.36		278,056		190,778		396,523			(88,611)		19,861		0001
Purchased Call/S&P 500 INDEX/SPXC05JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,433,000	4982.77		180,576		94,019		322,136			(86,577)		12,384		0001
Purchased Call/S&P 500 INDEX/SPX915964	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	2,327,452	.5516		110,562		63,134		176,811			(47,471)		8,743		0001
Purchased Call/S&P 500 INDEX/SPXA21W5W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	6,125,000	6173.07		144,550		107,609		178,690			(37,726)		26,291		0001
Purchased Call/S&P 500 INDEX/SPXJ007S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	3,503,000	5886.55		208,779		128,833		319,851			(80,080)		13,752		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	659,039	5686.67		5,272		3,123		7,258			(2,169)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXC05TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	1,774,083	.6000		95,759		65,885		133,551			(29,975)		7,312		0001
Purchased Call/S&P 500 INDEX/SPXC05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	5,092,994	.6025		285,217		208,791		373,452			(76,789)		21,739		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	7,717,000	5982.72		193,697		138,584		250,435			(55,721)		32,566		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,024,800	5282.7		9,326		5,115		14,138			(4,241)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXA21WSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	6,232,203	.6033		204,761		146,339		274,157			(59,066)		26,249		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,900,343	5670.97		93,998		47,388		137,949			(46,613)		13,846		0001
Purchased Call/S&P 500 INDEX/SPXJ007S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	8,631,869	.5844		293,982		181,099		398,369			(113,070)		33,811		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,445,000	5569.06		153,992		89,510		240,063			(64,550)		13,127		0001
Purchased Call/S&P 500 INDEX/SPXC05LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,989,000	5606.91		92,360		55,213		137,106			(37,197)		11,550		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,497,512	5525.21		103,670		59,034		152,190			(44,999)		31,919		0001
Purchased Call/S&P 500 INDEX/SPXI00Z5X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,969,000	5396.52		271,590		138,058		443,842			(134,303)		21,190		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,698,264	.5912		192,389		120,777		272,537			(72,410)		14,583		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	11,977,000	5982.72		556,931		398,467		757,339			(160,213)		50,543		0001
Purchased Call/S&P 500 INDEX/SPXA21WSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	5,008,000	6173.07		135,717		101,034		168,633			(35,421)		21,496		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	2,407,000	5670.97		78,228		39,437		116,378			(38,792)		8,545		0001
Purchased Call/S&P 500 INDEX/SPXN1396B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	1,950,642	5633.07		24,188		12,127		34,972			(12,061)		6,906		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		69,236		369,938			(73,327)		8,422		0001
Purchased Call/S&P 500 INDEX/SPXC05JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	3,682,000	5268.05		211,347		111,821		360,832			(100,173)		13,352		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,829,774	4982.77		78,893		41,077		125,894			(37,826)		13,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	3,466,000	5886.55		210,733		130,039		325,010			(80,829)		13,606		0001
Purchased Call/S&P 500 INDEX/SPXC05KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	3,386,000	5686.67		184,537		108,672		286,906			(76,552)		12,933		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	470,684	5405.97		3,813		2,048		5,587			(1,765)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXC05V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,391,787	.6045		121,293		85,579		175,804			(36,321)		9,996		0001
Purchased Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	3,269,890	.5631		179,559		90,275		286,441			(89,286)		11,577		0001
Purchased Call/S&P 500 INDEX/SPXJ000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2026	1	3,120,000	5074.08		65,208		33,592		105,134			(31,804)		11,196		0001
Purchased Call/S&P 500 INDEX/SPXN13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	1,970,734	5940.46		25,422		16,178		33,124			(9,264)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	2,462,000	5982.72		77,307		55,311		101,191			(22,239)		10,390		0001
Purchased Call/S&P 500 INDEX/SPXC05KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	4,337,604	.5604		148,608		87,514		208,603			(61,648)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXD17L$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	716,095	5525.21		5,586		3,201		8,028			(2,405)		2,709		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,147,171	5062.25		32,208		16,681		51,274			(15,530)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXC05JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	1,979,340	.5062		68,566		35,609		115,383			(32,964)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,454,790	5911.69		40,504		27,114		53,475			(13,575)		10,035		0001
Purchased Call/S&P 500 INDEX/SPXJ007S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	7,860,436	.5844		318,523		196,217		439,120			(122,509)		30,789		0001
Purchased Call/S&P 500 INDEX/SPXI00ZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2026	1	2,057,000	5396.52		65,618		33,356		102,843			(32,449)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	3,379,078	5886.55		73,326		45,248		99,920			(28,125)		13,265		0001
Purchased Call/S&P 500 INDEX/SPXJ008S5	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	11/26/2025	1	2,950,000	.6200		85,190		26,357		281,517			(58,655)		5,829		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,599,082	5911.69		22,872		15,248		29,599			(7,729)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXJ008SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/27/2025	12/16/2025	1	2,950,000	.6200		95,195		35,994		294,849			(59,087)		6,775		0001
Purchased Call/S&P 500 INDEX/SPXJ006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2026	1	10,293,000	5886.55		443,628		273,754		635,981			(170,159)		40,407		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	350,692	5916.93		2,735		1,712		3,573			(1,034)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	1	1,305,584	5525.21		10,967		6,245		15,813			(4,760)		4,904		0001
Purchased Call/S&P 500 INDEX/SPXC05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	8,115,000	5970.37		374,102		252,493		517,706			(121,967)		33,310		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	1,826,724	.5457		79,394		41,902		144,964			(37,734)		6,607		0001
Purchased Call/S&P 500 INDEX/SPXN1395A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	395,121	5633.07		3,359		1,684		4,791			(1,675)		1,399		0001
Purchased Call/S&P 500 INDEX/SPXN1396R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	3,181,414	.5671		108,744		55,278		202,242			(53,775)		11,294		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2026	1	1,503,117	.5561		74,304		43,465		110,823			(31,114)		5,714		0001
Purchased Call/S&P 500 INDEX/SPXJ007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/15/2026	1	2,804,000	5916.93		104,309		65,301		144,366			(39,437)		11,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2026	1	1,838,485	.5893		73,766		46,232		99,729			(27,840)		7,233		0001
Purchased Call/S&P 500 INDEX/SPXN13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,666,428	.5397		78,338		42,415		131,834			(35,941)		9,795		0001
Purchased Call/S&P 500 INDEX/SPXD171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	7,872,085	5074.08		94,465		48,153		147,539			(46,582)		27,946		0001
Purchased Call/S&P 500 INDEX/SPXN13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	995,282	5287.76		33,840		18,924		55,182			(14,927)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXC05PS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	3,374,000	5888.55		197,379		129,955		290,807			(67,596)		13,680		0001
Purchased Call/S&P 500 INDEX/SPXC05LST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	3,329,000	5631.28		201,072		120,754		325,362			(80,429)		12,893		0001
Purchased Call/S&P 500 INDEX/SPXN131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	878,477	5921.54		8,609		5,645		11,105			(2,972)		3,554		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,250,581	5363.36		66,637		35,355		102,345			(31,488)		11,788		0001
Purchased Call/S&P 500 INDEX/SPXC051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	03/31/2026	1	1,734,062	.5612		68,907		34,549		103,668			(34,359)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXN13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,105,477	5970.81		18,528		12,556		23,679			(5,990)		8,660		0001
Purchased Call/S&P 500 INDEX/SPXC05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	8,221,000	5958.38		356,791		223,986		498,873			(134,287)		32,416		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,452,000	5982.72		67,920		48,595		88,288			(19,539)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXJ007$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	3,076,949	.5844		160,287		98,740		228,121			(61,649)		12,052		0001
Purchased Call/S&P 500 INDEX/SPXN139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,642,672	.5671		83,461		42,426		152,941			(41,272)		9,382		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	2,095,817	.5626		105,416		63,835		157,100			(41,993)		8,117		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,832,826	5663.94		111,069		67,380		178,744			(44,123)		7,115		0001
Purchased Call/S&P 500 INDEX/SPXC05LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,300,000	5631.28		67,850		40,747		100,167			(27,140)		8,908		0001
Purchased Call/S&P 500 INDEX/SPXC05MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	7,206,000	5659.91		306,255		186,305		463,890			(121,156)		27,972		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,135,695	.5917		263,401		165,358		363,050			(99,137)		24,194		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	3,298,123	.5904		166,446		111,273		233,532			(55,328)		13,400		0001
Purchased Call/S&P 500 INDEX/SPXD171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	2,560,973	5396.52		51,476		26,167		78,274			(25,455)		9,092		0001
Purchased Call/S&P 500 INDEX/SPXC05PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,771,000	5842.01		162,104		104,917		241,057			(58,180)		11,093		0001
Purchased Call/S&P 500 INDEX/SPXC05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,342,000	5958.38		192,165		120,637		283,072			(72,326)		13,178		0001
Purchased Call/S&P 500 INDEX/SPXN13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,568,457	5686.67		13,489		7,943		18,664			(5,596)		5,991		0001
Purchased Call/S&P 500 INDEX/SPXC050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	4,270,000	5911.69		93,513		62,600		124,175			(31,341)		17,456		0001
Purchased Call/S&P 500 INDEX/SPXC05LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,823,000	5663.94		138,775		84,188		206,071			(55,130)		14,840		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,659,017	5663.94		95,559		57,971		151,944			(37,962)		6,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,030,000	5282.7		136,653		75,459		226,468			(61,642)		11,270		0001
Purchased Call/S&P 500 INDEX/SPXJ007S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	6,937,054	5844		301,652		185,824		418,934			(116,020)		27,172		0001
Purchased Call/S&P 500 INDEX/SPXD17JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	5,252,000	5268.05		237,390		125,600		391,510			(112,517)		19,046		0001
Purchased Call/S&P 500 INDEX/SPXC05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,743,000	5958.38		98,474		61,820		134,538			(37,063)		10,816		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,783,123	5074		141,090		72,122		256,068			(68,977)		9,880		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	2,470,609	5842.01		153,919		99,620		233,186			(55,242)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXC05LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,384,000	5606.91		135,650		81,091		216,880			(54,631)		9,212		0001
Purchased Call/S&P 500 INDEX/SPXJ00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2025	06/17/2026	1	2,704,000	5982.72		157,643		112,789		223,590			(45,349)		11,411		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	8,858,000	5633.07		396,838		198,966		620,064			(197,876)		31,361		0001
Purchased Call/S&P 500 INDEX/SPXC05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,394,000	5569.06		143,227		83,253		222,164			(60,038)		12,933		0001
Purchased Call/S&P 500 INDEX/SPXN13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	3,346,000	5396.63		191,057		103,160		320,411			(87,938)		12,291		0001
Purchased Call/S&P 500 INDEX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/07/2025	04/02/2026	1	1,570,387	5397		47,049		24,050		99,945			(23,002)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXA21WS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	8,430,000	5976.97		369,234		260,515		503,715			(110,567)		35,231		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	420,110	5650.38		3,739		2,225		5,197			(1,516)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	480,921	6033		23,077		16,493		32,317			(6,657)		2,026		0001
Purchased Call/S&P 500 INDEX/SPXD17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,076,000	5268.05		88,589		46,871		140,908			(41,989)		11,155		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,843,805	5607		89,420		53,602		138,449			(35,866)		7,125		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	2,201,908	5405.97		27,083		14,549		40,148			(12,540)		8,068		0001
Purchased Call/S&P 500 INDEX/SPXC05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	2,742,135	5633.07		60,327		30,247		89,061			(30,081)		9,708		0001
Purchased Call/S&P 500 INDEX/SPXN13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	3,540,641	5457		140,772		74,503		237,173			(66,702)		12,806		0001
Purchased Call/S&P 500 INDEX/SPXD171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	2,159,430	5074.08		33,255		17,131		52,535			(16,220)		7,749		0001
Purchased Call/S&P 500 INDEX/SPXN13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,695,883	5276		85,041		46,536		135,327			(38,782)		9,928		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,849,795	5631.28		92,010		55,257		135,012			(36,804)		14,910		0001
Purchased Call/S&P 500 INDEX/SPXN13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	796,317	5525		39,258		22,620		61,198			(16,655)		3,013		0001
Purchased Call/S&P 500 INDEX/SPXC05KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	3,421,979	5406		179,285		96,576		295,629			(82,747)		12,538		0001
Purchased Call/S&P 500 INDEX/SPXA21RSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,068,000	5363.36		174,339		92,497		275,751			(82,380)		18,379		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	1,373,994	5456.9		11,816		6,185		16,888			(5,633)		4,970		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,620,000	5456.9		116,926		61,201		182,456			(55,740)		13,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	7,075,000	5663.94		300,688		182,412		455,188			(119,451)		27,464		0001
Purchased Call/S&P 500 INDEX/SPXN13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,848,000	5631.28		125,445		75,336		187,844			(50,178)		14,903		0001
Purchased Call/S&P 500 INDEX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	5,708,128	5958		241,780		152,207		335,477			(89,747)		22,508		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	308,671	5912		14,042		9,361		20,079			(4,745)		1,254		0001
Purchased Call/S&P 500 INDEX/SPXC05NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	3,453,052	5893		138,607		86,629		191,490			(52,549)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	1	4,144,373	6092		223,281		165,600		292,101			(58,887)		17,756		0001
Purchased Call/S&P 500 INDEX/SPXD17LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	4,063,000	5525.21		141,799		81,251		218,943			(61,047)		15,372		0001
Purchased Call/S&P 500 INDEX/SPXD17LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	2,967,000	5560.83		102,955		59,561		156,423			(43,439)		11,279		0001
Purchased Call/S&P 500 INDEX/SPXA21SSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	3,947,097	5397		148,657		80,488		255,820			(68,203)		14,499		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	9,108,033	5612		376,601		188,300		583,484			(188,300)		32,158		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	5,224,114	5964		167,631		106,506		232,238			(61,250)		20,780		0001
Purchased Call/S&P 500 INDEX/SPXA21PSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	10,262,000	5633.07		246,288		123,483		365,487			(122,807)		36,331		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	4,083,270	5363.36		44,916		24,005		67,298			(21,051)		14,923		0001
Purchased Call/S&P 500 INDEX/SPXJ003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	2,157,046	5283		98,716		54,445		193,129			(44,299)		7,964		0001
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,093,850	5397		64,800		33,032		127,843			(31,954)		7,433		0001
Purchased Call/S&P 500 INDEX/SPXN13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,067,000	5282.7		41,098		22,541		63,378			(18,691)		11,323		0001
Purchased Call/S&P 500 INDEX/SPXC05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,822,000	5916.93		156,339		97,874		230,438			(59,109)		11,127		0001
Purchased Call/S&P 500 INDEX/SPXN13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,279,000	5631.28		130,131		78,150		208,782			(52,052)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXN13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,637,180	5287.76		73,835		41,291		116,352			(32,568)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXA210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	5,033,487	5074		196,287		100,337		343,801			(95,963)		17,869		0001
Purchased Call/S&P 500 INDEX/SPXC05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,849,849	5912		145,930		97,287		213,109			(49,312)		11,579		0001
Purchased Call/S&P 500 INDEX/SPXN13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	389,335	5397		18,988		10,281		34,474			(8,712)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXN13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,973,632	5607		63,620		38,137		94,308			(25,518)		7,626		0001
Purchased Call/S&P 500 INDEX/SPXC05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	4,524,000	5802.82		105,409		68,413		143,864			(37,646)		18,111		0001
Purchased Call/S&P 500 INDEX/SPXC05NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,563,000	5958.38		132,544		83,208		181,741			(49,886)		14,049		0001
Purchased Call/S&P 500 INDEX/SPXC05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,363,000	5916.93		145,088		90,831		219,330			(54,855)		9,318		0001
Purchased Call/S&P 500 INDEX/SPXC050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,725,000	5940.46		215,678		137,249		316,463			(78,589)		14,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	2,423,815	.5803		135,592		88,249		184,177			(47,457)		9,704		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	710,142	6025.17		6,533		4,769		8,138			(1,772)		3,031		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	6,596,325	.5633		275,208		138,364		420,376			(136,848)		23,353		0001
Purchased Call/S&P 500 INDEX/SPXN13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,534,323	.5607		98,920		59,297		148,883			(39,677)		9,793		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,982	5663.94		394		239		649			(156)		23		0001
Purchased Call/S&P 500 INDEX/SPXC05JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	4,563,000	5268.05		244,577		129,402		413,137			(115,923)		16,547		0001
Purchased Call/S&P 500 INDEX/SPXN13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	10,427,000	5282.7		457,745		251,063		756,762			(208,180)		38,495		0001
Purchased Call/S&P 500 INDEX/SPXA21T$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2026	1	2,326,348	.5158		98,643		55,196		146,501			(43,479)		8,675		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,486,989	5158.2		29,595		16,469		46,078			(13,135)		9,274		0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	473,172	6005.88		4,022		2,781		5,085			(1,245)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXC05LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	6,696,947	.5604		293,791		173,010		421,685			(121,875)		25,579		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,239,000	5456.9		101,427		53,088		160,037			(48,351)		8,098		0001
Purchased Call/S&P 500 INDEX/SPXN139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,457,000	5670.97		199,123		100,384		323,780			(98,743)		12,272		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,430,636	5456.9		42,540		22,266		62,358			(20,279)		12,408		0001
Purchased Call/S&P 500 INDEX/SPXC051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	6,251,601	.5612		242,462		121,231		372,785			(121,231)		22,072		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,530,912	5363.36		12,400		6,579		18,252			(5,860)		5,552		0001
Purchased Call/S&P 500 INDEX/SPXC05K5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	1,469,252	.5569		72,792		42,664		109,372			(30,397)		5,599		0001
Purchased Call/S&P 500 INDEX/SPXN13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,376,680	5282.7		46,598		25,731		71,269			(21,020)		12,560		0001
Purchased Call/S&P 500 INDEX/SPXN139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	10,775	5396.52		78		39		114			(38)		38		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,984,000	5912.17		260,902		173,453		364,638			(88,635)		24,312		0001
Purchased Call/S&P 500 INDEX/SPXC051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,491,084	.5612		123,568		61,784		196,856			(61,784)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,634,393	.5958		138,065		86,915		198,403			(51,248)		10,388		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,515,031	5396.52		30,683		15,597		46,084			(15,173)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXC05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,951,000	5911.69		214,539		143,617		309,295			(71,903)		16,152		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	436,572	.6173		21,224		15,844		27,425			(5,409)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXN13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	4,974,686	.5485		193,073		109,944		297,618			(83,806)		18,686		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	4,435,018	.5958		220,479		138,797		313,641			(81,840)		17,488		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	3,176,237	.5970		119,599		80,944		160,627			(38,771)		13,038		0001
Purchased Call/S&P 500 INDEX/SPXC05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,724,000	5911.69		138,905		92,603		190,610			(46,938)		15,130		0001
Purchased Call/S&P 500 INDEX/SPXN13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	4,502,000	5282.7		151,717		83,778		243,977			(68,438)		16,746		0001
Purchased Call/S&P 500 INDEX/SPXC05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,588,000	5802.82		97,235		63,108		133,472			(34,727)		14,364		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	8,480,334	5802.82		209,464		135,948		287,318			(74,809)		33,950		0001
Purchased Call/S&P 500 INDEX/SPXC050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	4,555,000	5940.46		276,944		176,237		411,155			(100,914)		18,157		0001
Purchased Call/S&P 500 INDEX/SPXA21RSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,040,000	5363.36		118,440		62,839		183,741			(55,966)		18,277		0001
Purchased Call/S&P 500 INDEX/SPXA21QSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	4,881,421	5062.25		111,296		57,641		182,429			(53,666)		17,563		0001
Purchased Call/S&P 500 INDEX/SPXN13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2026	1	3,116,815	.5892		105,451		65,907		143,805			(39,979)		12,263		0001
Purchased Call/S&P 500 INDEX/SPXA21XS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	3,827,000	6173.07		194,794		145,014		258,001			(50,839)		16,427		0001
Purchased Call/S&P 500 INDEX/SPXN13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,812,000	5282.7		214,234		117,503		369,158			(97,433)		14,074		0001
Purchased Call/S&P 500 INDEX/SPXC05T5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,301,000	6038.81		137,830		95,684		197,611			(42,293)		9,579		0001
Purchased Call/S&P 500 INDEX/SPXN13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,814,000	5958.38		75,697		47,521		101,398			(28,490)		11,096		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	3,026,000	5670.97		121,645		61,325		185,058			(60,323)		10,742		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	2,254,578	.5604		117,614		69,262		172,282			(48,790)		8,611		0001
Purchased Call/S&P 500 INDEX/SPXC05JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,885,071	.5062		179,355		93,146		306,950			(86,228)		17,576		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	289,468	4982.77		2,403		1,251		3,672			(1,152)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXC05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	2,316,972	.5363		93,256		49,615		141,881			(43,657)		8,402		0001
Purchased Call/S&P 500 INDEX/SPXA21TSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	3,374,000	5604.14		189,956		111,553		303,980			(79,105)		12,887		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	4,967,000	5970.37		299,013		201,813		435,274			(97,487)		20,388		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	397,472	5842.01		23,650		15,307		35,317			(8,488)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXA21SS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,713,901	.5406		118,487		63,826		183,689			(54,686)		13,608		0001
Purchased Call/S&P 500 INDEX/SPXC05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,597,000	5911.69		152,513		102,095		212,040			(51,115)		14,705		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2026	1	656,953	5560.83		5,781		3,344		8,205			(2,439)		2,497		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2026	1	3,431,524	6022.24		85,445		59,553		110,677			(25,985)		14,313		0001
Purchased Call/S&P 500 INDEX/SPXC05IISF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	2,299,063	.6173		122,140		91,180		160,194			(31,127)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,259,105	5967.84		29,984		21,715		37,781			(8,425)		13,780		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,237,209	.5612		76,132		38,066		115,509			(38,066)		7,899		0001
Purchased Call/S&P 500 INDEX/SPXD170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	2,437,000	6000.36		70,917		48,841		92,550			(22,415)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	1,781,993	5939.3		29,046		19,874		37,805			(9,311)		7,344		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,608,159	.6024		241,962		170,045		332,736			(73,120)		19,221		0001
Purchased Call/S&P 500 INDEX/SPXD17PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	1	2,875,000	6000.36		98,038		67,265		129,430			(31,243)		11,849		0001
Purchased Call/S&P 500 INDEX/SPXC050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	3,752,711	.5891		127,394		84,575		173,542			(43,398)		15,215		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,475,072	.5912		260,462		174,125		353,092			(86,580)		26,307		0001
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,716,000	5912.17		67,628		44,961		90,108			(22,975)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXC05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	3,283,000	6038.81		188,116		130,593		266,568			(57,723)		13,666		0001
Purchased Call/S&P 500 INDEX/SPXA21XS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,650,000	6173.07		278,070		207,008		381,685			(72,573)		19,960		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	2,396,796	5963.6		30,919		19,590		40,149			(11,351)		9,534		0001
Purchased Call/S&P 500 INDEX/SPXA210$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,605,922	5062.25		15,417		7,984		24,097			(7,434)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	2,918,822	5396.63		35,610		19,227		53,163			(16,390)		10,722		0001
Purchased Call/S&P 500 INDEX/SPXC05SSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,688,614	.5970		144,811		98,008		204,515			(46,944)		11,036		0001
Purchased Call/S&P 500 INDEX/SPXA21US5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	4,084,246	5844.61		86,178		55,078		115,735			(31,166)		16,316		0001
Purchased Call/S&P 500 INDEX/SPXN139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,621,897	.5671		44,170		22,453		79,148			(21,842)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXD17JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	5,827,969	.5457		195,967		103,427		344,517			(93,138)		21,079		0001
Purchased Call/S&P 500 INDEX/SPXC05MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	7,021,000	5663.94		323,668		196,353		495,213			(128,580)		27,254		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	4,252,128	5888.55		106,303		69,990		141,541			(36,405)		17,240		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/29/2026	1	3,859,661	5911.69		75,649		50,433		99,591			(25,563)		15,681		0001
Purchased Call/S&P 500 INDEX/SPXN13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	6,163,000	5659.91		199,065		121,098		294,316			(78,751)		23,924		0001
Purchased Call/S&P 500 INDEX/SPXC050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	2,314,054	.5899		113,281		75,206		161,869			(38,590)		9,382		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,233,000	5976.97		161,003		113,597		223,052			(48,213)		13,511		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	7,920,480	6000.36		102,966		70,646		130,746			(32,813)		32,644		0001
Purchased Call/S&P 500 INDEX/SPXD17MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2026	1	3,692,391	.5561		115,954		67,266		178,276			(48,739)		14,037		0001
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	11,613,000	5911.69		548,134		365,422		774,610			(185,221)		47,182		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/15/2026	1	4,384,445	.5917		177,351		111,337		243,042			(66,750)		17,288		0001
Purchased Call/S&P 500 INDEX/SPXA21TSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	9,158,000	5686.67		391,962		230,822		589,899			(162,600)		34,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05QSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	3,281,000	5911.69		130,912		87,275		180,816			(44,237)		13,330		0001
Purchased Call/S&P 500 INDEX/SPXN13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	2,186,912	5607		74,696		44,777		111,186			(29,961)		8,451		0001
Purchased Call/S&P 500 INDEX/SPXN13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	2,697,414	5958.38		45,586		28,758		59,761			(17,017)		10,706		0001
Purchased Call/S&P 500 INDEX/SPXD17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,275,000	5686.67		59,150		34,833		84,974			(24,538)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	3,491,319	5282		145,806		80,417		279,540			(65,431)		12,890		0001
Purchased Call/S&P 500 INDEX/SPXA21US9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,155,000	5844.61		145,761		93,159		208,274			(52,714)		12,604		0001
Purchased Call/S&P 500 INDEX/SPXN13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	2,458,808	5288		84,193		47,213		128,582			(37,008)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXC05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/16/2025	06/12/2026	1	2,577,234	5977		143,036		101,201		194,436			(41,999)		10,771		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	702,539	5976.97		6,182		4,377		7,858			(1,836)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXN13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	5,113,502	5607		211,912		127,030		322,023			(84,998)		19,759		0001
Purchased Call/S&P 500 INDEX/SPXA21TS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	2,585,000	5560.83		153,808		88,980		253,909			(64,894)		9,827		0001
Purchased Call/S&P 500 INDEX/SPXC05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,296,000	5976.97		131,331		92,661		187,330			(39,327)		9,595		0001
Purchased Call/S&P 500 INDEX/SPXC05USX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/13/2025	06/12/2026	1	2,158,158	6045		77,191		54,462		106,147			(23,115)		9,019		0001
Purchased Call/S&P 500 INDEX/SPXC05WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	2,431,844	6141		99,689		74,420		124,219			(25,406)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXA21VSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	4,701,764	6036		184,966		128,761		250,824			(56,404)		19,572		0001
Purchased Call/S&P 500 INDEX/SPXA21USI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	5,882,117	5940		238,999		152,511		350,286			(86,670)		23,448		0001
Purchased Call/S&P 500 INDEX/SPXC05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/04/2026	1	1,659,854	5971		71,326		49,012		94,730			(22,389)		6,827		0001
Purchased Call/S&P 500 INDEX/SPXN13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	4,240,476	6033.11		55,126		39,181		69,250			(16,009)		17,860		0001
Purchased Call/S&P 500 INDEX/SPXA210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,098,000	5456.9		62,730		32,834		95,509			(29,904)		7,588		0001
Purchased Call/S&P 500 INDEX/SPXN13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	2,566,978	5976.97		51,340		36,348		66,335			(15,248)		10,791		0001
Purchased Call/S&P 500 INDEX/SPXA21TS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	8,591,702	5525		349,035		199,310		549,859			(149,863)		32,273		0001
Purchased Call/S&P 500 INDEX/SPXC05SSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/05/2025	06/03/2026	1	1,426,918	5970		55,611		37,951		77,869			(17,924)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	2,595,530	6000.36		23,879		16,384		30,092			(7,610)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXA21USQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	6,334,000	5802.82		210,922		136,894		293,426			(75,329)		25,358		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,950,592	5916.93		37,061		23,202		49,231			(14,012)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXN13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	4,594,000	5916.93		111,634		69,887		149,996			(42,207)		18,115		0001
Purchased Call/S&P 500 INDEX/SPXN13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	4,347,177	5276		162,295		88,811		261,973			(74,014)		16,009		0001
Purchased Call/S&P 500 INDEX/SPXA21RSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,289,000	5363.36		127,383		67,584		198,820			(60,192)		15,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,549,259	5967.84		77,019		56,014		98,290			(21,406)		15,121		0001
Purchased Call/S&P 500 INDEX/SPXC05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	3,438,000	6038.81		128,237		89,024		170,293			(39,350)		14,312		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,904,477	5074.08		79,261		40,403		128,025			(39,085)		13,861		0001
Purchased Call/S&P 500 INDEX/SPXA21US7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,799,854	5844.61		125,015		79,900		171,823			(45,211)		15,180		0001
Purchased Call/S&P 500 INDEX/SPXC051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,149,339	.5612		77,910		38,955		118,925			(38,955)		7,589		0001
Purchased Call/S&P 500 INDEX/SPXC05HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	2,364,000	5633.07		69,974		35,084		104,665			(34,891)		8,369		0001
Purchased Call/S&P 500 INDEX/SPXD17LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	12,589,000	5560.83		532,515		308,066		825,020			(224,677)		47,858		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,350,793	5650.38		51,012		30,354		72,955			(20,684)		9,063		0001
Purchased Call/S&P 500 INDEX/SPXC05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	3,004,414	.5363		156,591		83,312		244,674			(73,307)		10,895		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,298,887	5940.46		40,231		25,601		52,734			(14,659)		9,164		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,479,000	5911.69		130,643		87,096		187,800			(44,146)		10,072		0001
Purchased Call/S&P 500 INDEX/SPXN13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,092,511	.5664		101,774		61,913		151,069			(40,262)		12,005		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,695,268	5844.61		15,088		9,643		19,566			(5,456)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXA21VSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,573,929	.5912		224,183		149,872		299,581			(74,521)		26,709		0001
Purchased Call/S&P 500 INDEX/SPXN13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,544,000	5970.81		59,784		40,515		78,418			(19,327)		10,464		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,951,799	5604.14		36,897		21,668		52,244			(15,366)		11,275		0001
Purchased Call/S&P 500 INDEX/SPXA21VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,640,630	.6032		57,977		40,360		77,591			(17,680)		6,830		0001
Purchased Call/S&P 500 INDEX/SPXD17USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,316,000	6173.07		103,757		77,241		134,472			(27,079)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	726,837	.5964		32,549		20,680		47,011			(11,893)		2,891		0001
Purchased Call/S&P 500 INDEX/SPXN13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/14/2026	1	3,200,334	.5406		114,854		61,869		179,504			(53,010)		11,726		0001
Purchased Call/S&P 500 INDEX/SPXD17TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	4,075,957	6141.02		53,395		39,640		64,588			(14,044)		17,496		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,415,433	5560.83		17,410		10,072		25,207			(7,346)		5,381		0001
Purchased Call/S&P 500 INDEX/SPXD17RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,527,000	5967.84		243,457		176,320		321,918			(68,409)		27,597		0001
Purchased Call/S&P 500 INDEX/SPXC05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,060,000	6022.24		173,196		120,712		246,445			(52,671)		12,763		0001
Purchased Call/S&P 500 INDEX/SPXD17NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,395,000	5686.67		68,258		40,428		98,569			(28,084)		9,212		0001
Purchased Call/S&P 500 INDEX/SPXA21RSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/08/2026	1	1,534,693	.4983		67,532		35,553		99,255			(32,185)		5,536		0001
Purchased Call/S&P 500 INDEX/SPXC05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2026	1	1,766,565	.5889		71,106		47,338		98,892			(24,094)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,052,596	5375.86		8,316		4,673		12,468			(3,645)		3,944		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	3,130,715	6173.07		62,927		46,846		77,101			(16,423)		13,438		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	1,732,965	6092.18		17,156		12,572		20,977			(4,606)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXN130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	2,893,996	6204.95		37,622		28,191		45,245			(9,483)		12,514		0001
Purchased Call/S&P 500 INDEX/SPXC05WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	748,578	.5968		41,574		30,278		52,916			(11,349)		3,165		0001
Purchased Call/S&P 500 INDEX/SPXC05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	743,519	.5982		36,909		26,731		50,626			(10,371)		3,144		0001
Purchased Call/S&P 500 INDEX/SPXC05RSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	3,570,000	5970.37		203,490		137,342		292,874			(66,343)		14,654		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,085,000	5396.52		55,253		28,087		85,550			(27,323)		7,402		0001
Purchased Call/S&P 500 INDEX/SPXA21PSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,401,000	5074.08		75,151		38,308		125,323			(37,058)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXD17VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	6,908,648	.6141		294,885		219,526		381,477			(76,962)		29,655		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	4,239,000	6000.36		180,581		123,899		244,238			(57,548)		17,471		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,997,755	6038.81		38,671		26,846		49,027			(11,866)		12,479		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	2,812,854	5892.58		36,005		22,317		47,798			(13,711)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,574,402	5158.2		40,676		22,635		64,309			(18,053)		9,599		0001
Purchased Call/S&P 500 INDEX/SPXC05US2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,195,000	6045.26		92,849		65,328		124,836			(27,982)		9,173		0001
Purchased Call/S&P 500 INDEX/SPXN13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	2,910,576	.5397		130,486		70,650		232,896			(59,866)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXD17USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	5,817,000	6173.07		128,556		95,703		158,472			(33,552)		24,969		0001
Purchased Call/S&P 500 INDEX/SPXC05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,733,000	5976.97		159,399		112,465		215,786			(47,732)		15,601		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	2,043,617	5970.81		42,507		28,807		55,582			(13,742)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXD17MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	2,895,911	.5569		97,828		57,338		141,153			(40,851)		11,035		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	2,237,959	5663.94		40,955		24,845		58,629			(16,270)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,259,445	6092.16		42,699		31,407		52,180			(11,347)		13,965		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	2,182,251	.5936		108,963		73,445		149,888			(35,622)		8,939		0001
Purchased Call/S&P 500 INDEX/SPXC05TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,189,000	6022.24		114,923		80,098		161,030			(34,949)		9,130		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	5,046,792	.5268		213,165		113,096		333,759			(100,726)		18,302		0001
Purchased Call/S&P 500 INDEX/SPXA21SSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,609,377	5275.7		39,923		21,666		61,138			(18,266)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXD17LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	5,915,000	5560.83		141,369		81,783		209,338			(59,646)		22,486		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	3,547,985	5686.67		44,705		26,478		62,136			(18,393)		13,647		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	5,056,000	5396.52		224,486		114,114		364,846			(111,010)		17,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	3,446,767	5650.38		63,765		37,943		90,895			(25,855)		13,288		0001
Purchased Call/S&P 500 INDEX/SPXC05TSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,527,000	6022.24		192,574		134,218		271,843			(58,564)		14,711		0001
Purchased Call/S&P 500 INDEX/SPXN13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	4,840,307	5980.87		76,961		55,583		97,424			(21,929)		20,465		0001
Purchased Call/S&P 500 INDEX/SPXC05TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,443,000	6022.24		193,271		134,704		262,434			(58,775)		18,532		0001
Purchased Call/S&P 500 INDEX/SPXA21RSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,842,997	5363.36		46,909		24,888		71,468			(22,166)		10,310		0001
Purchased Call/S&P 500 INDEX/SPXD17VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,102,000	6204.95		145,794		109,245		188,450			(36,748)		13,414		0001
Purchased Call/S&P 500 INDEX/SPXC05PSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,331,000	5802.82		67,952		44,103		92,007			(24,269)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXC05USR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	4,207,000	5976.97		181,742		128,672		246,147			(53,978)		17,685		0001
Purchased Call/S&P 500 INDEX/SPXA21TSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	8,149,000	5686.67		378,929		223,147		575,402			(157,193)		31,126		0001
Purchased Call/S&P 500 INDEX/SPXA21QSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,129,000	5062.25		92,824		48,074		159,961			(44,759)		7,660		0001
Purchased Call/S&P 500 INDEX/SPXC05SS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,057,000	5970.81		97,090		65,797		134,952			(31,388)		8,461		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,254,192	5844.61		42,305		27,038		55,389			(15,299)		13,000		0001
Purchased Call/S&P 500 INDEX/SPXD17LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/23/2026	1	1,779,410	.5376		74,667		42,429		110,472			(32,500)		6,668		0001
Purchased Call/S&P 500 INDEX/SPXD17RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,623,000	5967.84		198,789		143,970		266,853			(55,858)		19,546		0001
Purchased Call/S&P 500 INDEX/SPXA21WS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	3,203,000	5976.97		113,386		80,000		151,026			(33,954)		13,386		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,504,346	5287.76		147,756		82,630		260,369			(65,175)		9,361		0001
Purchased Call/S&P 500 INDEX/SPXN13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,308,000	5569.06		129,248		75,128		209,543			(54,178)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXC05QSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,078,000	5911.69		236,524		157,683		346,431			(79,924)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	9,487,694	5363.36		114,801		60,908		173,754			(54,247)		34,406		0001
Purchased Call/S&P 500 INDEX/SPXC05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	4,291,685	.5936		175,270		118,138		235,141			(57,300)		17,581		0001
Purchased Call/S&P 500 INDEX/SPXA21VS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	4,334,707	.5803		185,390		120,659		245,067			(64,887)		17,354		0001
Purchased Call/S&P 500 INDEX/SPXD17USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	2,016,505	.6092		78,076		57,907		98,017			(20,592)		8,640		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	939,289	6045.26		7,984		5,618		10,002			(2,406)		3,925		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,123,698	5888.55		10,226		6,733		13,322			(3,502)		4,556		0001
Purchased Call/S&P 500 INDEX/SPXD17LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,824,000	5525.21		173,992		99,698		276,544			(74,907)		14,468		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	1,877,200	5963.6		33,414		21,172		43,829			(12,267)		7,467		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	919,659	.6173		50,569		37,751		66,764			(12,888)		3,948		0001
Purchased Call/S&P 500 INDEX/SPXC05VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	.6033		94,427		67,485		127,431			(27,238)		10,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,579,000	5375.86		185,034		103,986		310,371			(81,111)		13,411		0001
Purchased Call/S&P 500 INDEX/SPXJ000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	5,776,000	5074.08		169,814		86,563		280,634			(83,738)		20,505		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	664,204	5935.94		6,244		4,197		8,078			(2,053)		2,721		0001
Purchased Call/S&P 500 INDEX/SPXN13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	3,081,920	5842.01		34,826		22,540		46,028			(12,499)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXD17MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	6,086,000	5686.67		147,890		87,091		211,708			(61,350)		23,246		0001
Purchased Call/S&P 500 INDEX/SPXD17U$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,623,000	6173.07		159,216		118,528		219,230			(41,554)		11,259		0001
Purchased Call/S&P 500 INDEX/SPXA21S$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	5,145,000	5275.7		274,743		149,103		464,361			(125,704)		18,947		0001
Purchased Call/S&P 500 INDEX/SPXD17MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	2,011,000	5686.67		98,338		57,910		149,892			(40,794)		7,681		0001
Purchased Call/S&P 500 INDEX/SPXD17M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,234,000	5686.67		74,059		43,612		105,571			(30,722)		12,352		0001
Purchased Call/S&P 500 INDEX/SPXD17U$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,146,000	6173.07		175,547		130,685		236,378			(45,816)		13,504		0001
Purchased Call/S&P 500 INDEX/SPXA21USA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,391,000	5844.61		126,962		81,144		185,630			(45,915)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXN13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	4,144,120	6005.88		53,459		36,965		68,245			(16,550)		17,217		0001
Purchased Call/S&P 500 INDEX/SPXD17K$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,522,000	5525.21		36,065		20,537		53,020			(15,654)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXD17T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,787,000	6092.16		199,575		146,795		271,460			(53,038)		16,225		0001
Purchased Call/S&P 500 INDEX/SPXD17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,626,000	6173.07		104,777		78,222		134,110			(27,122)		11,335		0001
Purchased Call/S&P 500 INDEX/SPXA21Q$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,671,895	5062.25		51,835		26,846		83,716			(24,994)		9,613		0001
Purchased Call/S&P 500 INDEX/SPXD170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2025	10/03/2025	1	5,900,000	.6100		191,450		2,836		591,730			(187,258)		2,674		0001
Purchased Call/S&P 500 INDEX/SPXA210$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,333,000	5456.9		96,586		50,555		150,461			(46,044)		8,438		0001
Purchased Call/S&P 500 INDEX/SPXD17JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2026	1	1,093,014	.5406		49,479		26,727		87,722			(22,763)		4,005		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	4,020,434	5976.97		81,615		57,584		105,584			(24,440)		16,802		0001
Purchased Call/S&P 500 INDEX/SPXN130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	965,877	6204.95		8,596		6,441		10,245			(2,167)		4,177		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	1,196,446	5970.37		10,888		7,348		13,963			(3,550)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXD17MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	4,008,000	5686.67		139,078		81,901		204,059			(57,694)		15,309		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	2,823,347	6022.24		36,421		25,384		46,142			(11,076)		11,776		0001
Purchased Call/S&P 500 INDEX/SPXD17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,928,209	5396.63		47,730		25,771		71,876			(21,969)		10,756		0001
Purchased Call/S&P 500 INDEX/SPXA210$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,627,938	5456.9		39,945		20,908		59,634			(19,042)		9,505		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,385,244	5604.14		39,834		23,393		56,862			(16,588)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXD17RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,166,000	5980.87		182,362		131,706		257,228			(51,961)		13,386		0001
Purchased Call/S&P 500 INDEX/SPXD17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,603,000	5604.14		83,556		49,069		124,046			(34,796)		9,942		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,485,000	5525.21		124,996		71,623		201,767			(53,813)		9,402		0001
Purchased Call/S&P 500 INDEX/SPXD17SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	2,631,817	.5968		102,158		74,193		131,830			(28,093)		11,128		0001
Purchased Call/S&P 500 INDEX/SPXA21SSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	2,828,000	5158.2		56,843		31,632		91,439			(25,229)		10,545		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,125,090	5886.55		23,801		14,687		31,691			(9,129)		8,342		0001
Purchased Call/S&P 500 INDEX/SPXC05QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,900,000	5912.17		158,340		105,268		229,351			(53,792)		11,782		0001
Purchased Call/S&P 500 INDEX/SPXN13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	3,650,642	.5660		132,393		80,763		176,364			(51,710)		14,171		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,504,155	5967.84		63,105		45,894		81,315			(17,539)		10,669		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,167,807	5631.28		43,790		26,298		63,811			(17,516)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXD17MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	4,148,000	5686.67		86,693		51,053		122,934			(35,963)		15,844		0001
Purchased Call/S&P 500 INDEX/SPXA21TS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	6,699,000	5604.14		285,377		167,590		436,692			(118,842)		25,587		0001
Purchased Call/S&P 500 INDEX/SPXD17TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,562,000	6092.18		49,190		36,046		61,183			(13,207)		10,956		0001
Purchased Call/S&P 500 INDEX/SPXA21SSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,691,756	5275.7		53,297		28,924		82,713			(24,385)		9,913		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	4,429,655	5911.69		56,700		37,956		74,449			(19,003)		18,109		0001
Purchased Call/S&P 500 INDEX/SPXD17RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	5,997,000	5967.84		151,124		109,449		194,873			(42,465)		25,356		0001
Purchased Call/S&P 500 INDEX/SPXJ00A5Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	3,740,805	5982.72		80,801		57,811		103,549			(23,244)		15,786		0001
Purchased Call/S&P 500 INDEX/SPXD17TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,831,725	6141.02		39,565		29,373		48,874			(10,406)		7,862		0001
Purchased Call/S&P 500 INDEX/SPXN13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	6,300,000	5976.97		148,050		104,458		193,257			(44,334)		26,329		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,316,034	5659.91		68,310		41,777		98,224			(26,803)		12,960		0001
Purchased Call/S&P 500 INDEX/SPXA21TSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	3,538,000	5892.58		207,327		128,508		312,014			(78,955)		13,920		0001
Purchased Call/S&P 500 INDEX/SPXD17NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,668,000	5650.38		124,062		73,822		188,769			(50,305)		10,286		0001
Purchased Call/S&P 500 INDEX/SPXD17RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,194,855	5967.84		84,736		61,369		107,854			(23,810)		17,736		0001
Purchased Call/S&P 500 INDEX/SPXN13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	2,081,869	6173.07		41,846		31,240		51,236			(10,832)		8,986		0001
Purchased Call/S&P 500 INDEX/SPXN13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	1,068,197	.5622		54,064		27,182		84,667			(26,884)		3,782		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	534,393	.5968		27,365		19,874		36,421			(7,525)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXC05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	5,988,000	5970.81		276,047		187,073		381,658			(89,243)		24,629		0001
Purchased Call/S&P 500 INDEX/SPXC05TSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	2,562,154	.6000		104,683		72,226		137,750			(32,568)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	2,435,824	5970.37		45,550		30,743		59,396			(14,851)		9,999		0001
Purchased Call/S&P 500 INDEX/SPXC05USW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,442,285	.6045		78,639		55,484		106,936			(23,548)		10,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2,487,838	5935.94		47,269		31,773		62,100			(15,540)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,872,897	5569.06		35,337		20,540		51,207			(14,812)		10,947		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	56,623	5282.7		345		189		521			(157)		209		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	690,496	5958.38		6,145		3,877		7,848			(2,294)		2,741		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	4,260,105	5888.55		92,870		61,146		122,653			(31,805)		17,272		0001
Purchased Call/S&P 500 INDEX/SPXA21SS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/14/2026	1	7,439,000	5405.97		176,304		94,709		269,838			(81,631)		27,256		0001
Purchased Call/S&P 500 INDEX/SPXA21WS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,342,505	6031		70,349		48,972		99,402			(21,453)		5,589		0001
Purchased Call/S&P 500 INDEX/SPXD17JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,779,000	6173.07		132,643		99,025		167,315			(34,335)		16,311		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	695,011	5963.6		6,116		3,875		7,886			(2,245)		2,765		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	2,366,277	5980.87		21,060		15,210		26,399			(6,001)		10,005		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	2,115,246	6000.36		35,959		24,765		46,059			(11,366)		8,770		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	3,901,036	5935.94		50,323		33,826		65,257			(16,545)		15,980		0001
Purchased Call/S&P 500 INDEX/SPXC05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	1,715,487	5936		91,292		61,534		126,880			(29,846)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,893,410	6000.36		77,868		53,426		100,545			(24,815)		16,046		0001
Purchased Call/S&P 500 INDEX/SPXC05VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/12/2026	1	2,647,798	5977		108,079		76,896		143,857			(31,523)		11,066		0001
Purchased Call/S&P 500 INDEX/SPXD17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,603,000	6204.95		173,304		129,859		224,831			(43,682)		15,580		0001
Purchased Call/S&P 500 INDEX/SPXD17LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	3,316,000	5528.75		94,506		54,413		142,522			(40,133)		12,576		0001
Purchased Call/S&P 500 INDEX/SPXA21VS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,129,285	5842		171,113		111,057		238,686			(61,112)		20,535		0001
Purchased Call/S&P 500 INDEX/SPXJ003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/21/2026	1	4,395,000	5158.2		196,457		109,323		338,382			(87,194)		16,388		0001
Purchased Call/S&P 500 INDEX/SPXD170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	3,623,000	5976.97		98,183		69,274		127,888			(29,401)		15,141		0001
Purchased Call/S&P 500 INDEX/SPXJ006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/12/2025	05/08/2026	1	1,585,903	5664		71,557		43,652		96,498			(27,949)		6,156		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,112,060	5983		55,145		39,784		75,082			(15,756)		4,693		0001
Purchased Call/S&P 500 INDEX/SPXD17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,072,000	5604.14		93,447		54,878		143,492			(38,915)		7,914		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	2,227,521	5074		68,111		34,816		115,804			(33,299)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXC05TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,858,000	6022.24		104,317		72,706		138,744			(31,724)		11,921		0001
Purchased Call/S&P 500 INDEX/SPXD17JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,217,000	5275.7		138,009		74,898		226,136			(63,144)		11,847		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	2,052,000	6000.36		127,019		87,149		184,083			(40,479)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	2,391,000	5958.38		35,387		22,215		45,883			(13,319)		9,428		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	3,261,929	6033.11		60,346		42,890		76,816			(17,525)		13,739		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	1,499,091	5282.7		26,684		14,635		41,245			(12,136)		5,534		0001
Purchased Call/S&P 500 INDEX/SPXD17NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,690,000	5650.38		93,074		55,383		137,486			(37,740)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXC05NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	5,168,000	5958.38		242,896		152,485		343,061			(91,420)		20,378		0001
Purchased Call/S&P 500 INDEX/SPXD17JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,628,702	.5457		125,936		66,466		234,627			(59,854)		9,508		0001
Purchased Call/S&P 500 INDEX/SPXN13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,914,030	5405.97		32,539		17,479		48,770			(15,066)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXC05JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,997,000	4982.77		60,110		31,297		98,216			(28,820)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXN13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	3,283,498	.5981		110,552		80,066		145,635			(31,064)		13,883		0001
Purchased Call/S&P 500 INDEX/SPXC05US7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,078,000	6045.26		113,459		79,830		159,054			(34,193)		8,684		0001
Purchased Call/S&P 500 INDEX/SPXD17TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,587,000	6141.02		148,143		109,979		191,374			(38,964)		15,397		0001
Purchased Call/S&P 500 INDEX/SPXN13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,558,000	6045.26		32,998		23,218		41,732			(9,945)		10,690		0001
Purchased Call/S&P 500 INDEX/SPXC05WS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	9,989,732	.6025		447,743		327,768		569,139			(120,546)		42,640		0001
Purchased Call/S&P 500 INDEX/SPXN13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,269,000	5282.7		67,341		36,935		104,825			(30,626)		12,069		0001
Purchased Call/S&P 500 INDEX/SPXN13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	5,609,000	6000.36		132,372		90,822		171,800			(42,185)		23,117		0001
Purchased Call/S&P 500 INDEX/SPXD17LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,558,000	5525.21		128,800		73,344		199,550			(55,908)		13,365		0001
Purchased Call/S&P 500 INDEX/SPXD17PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	2,987,000	5911.69		74,376		49,584		98,983			(25,133)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXN13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	5,167,000	6033.11		129,175		91,810		166,631			(37,514)		21,763		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,954,000	5963.6		138,543		87,782		194,444			(50,862)		11,750		0001
Purchased Call/S&P 500 INDEX/SPXD17RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	2,638,380	.5983		88,985		64,198		116,166			(25,424)		11,134		0001
Purchased Call/S&P 500 INDEX/SPXA21RSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	3,655,000	5363.36		95,396		50,613		148,076			(45,077)		13,254		0001
Purchased Call/S&P 500 INDEX/SPXN13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,619,000	5282.7		94,094		51,608		148,903			(42,793)		13,361		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,337,857	5670.97		41,723		21,034		59,576			(20,690)		11,849		0001
Purchased Call/S&P 500 INDEX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	5,558,000	5935.94		138,394		93,025		183,954			(45,499)		22,768		0001
Purchased Call/S&P 500 INDEX/SPXN13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,440,000	5282.7		225,216		123,526		370,585			(102,427)		20,084		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,923,916	6173.07		32,129		23,986		39,255			(8,317)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	2,652,655	5982.72		45,095		32,264		57,681			(12,973)		11,194		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	9,710,981	5976.97		126,243		89,071		160,466			(37,803)		40,584		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	1,718,441	6033.11		16,325		11,603		20,411			(4,741)		7,238		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/04/2025	06/04/2026	1	1,890,803	5970.81		30,820		20,886		39,908			(9,964)		7,777		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/13/2025	06/15/2026	1	2,424,243	5976.97		60,606		42,908		79,150			(18,000)		10,191		0001
Purchased Call/S&P 500 INDEX/SPXN13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/17/2025	04/17/2026	1	2,367,000	5282.7		129,475		71,014		221,973			(58,884)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/03/2025	06/03/2026	1	1,925,654	5970.37		24,841		16,766		32,002			(8,099)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXN13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/27/2025	06/29/2026	1	1,556,037	6173.07		13,849		10,339		16,641			(3,585)		6,716		0001
Purchased Call/S&P 500 INDEX/SPXN13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/17/2025	04/17/2026	1	4,118,000	5282.7		144,954		79,504		234,442			(65,924)		15,203		0001
Purchased Call/S&P 500 INDEX/SPXN13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/17/2025	04/17/2026	1	2,138,000	5282.7		52,809		28,964		83,123			(24,017)		7,893		0001
Purchased Call/S&P 500 INDEX/SPXN13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/07/2025	05/06/2026	1	890,317	5607		47,773		28,638		75,124			(19,162)		3,440		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/04/2025	06/04/2026	1	4,332,054	5970.81		55,883		37,871		71,930			(18,066)		17,818		0001
Purchased Call/S&P 500 INDEX/SPXN13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/28/2025	04/28/2026	1	5,270,079	5528.75		61,133		35,198		89,748			(25,961)		19,987		0001
Purchased Call/S&P 500 INDEX/SPXN13OSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/27/2025	06/26/2026	1	4,364,489	6173.07		75,506		56,210		92,465			(19,706)		18,734		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/10/2025	06/10/2026	1	680,384	6038.81		6,192		4,298		7,817			(1,900)		2,832		0001
Purchased Call/S&P 500 INDEX/SPXC05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	7,837,000	5606.91		352,665		210,822		541,888			(142,032)		30,283		0001
Purchased Call/S&P 500 INDEX/SPXN13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/17/2025	04/17/2026	1	4,247,000	5282.7		69,226		37,969		107,161			(31,484)		15,679		0001
Purchased Call/S&P 500 INDEX/SPXD170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,705,000	5802.82		34,895		22,782		46,139			(12,327)		10,921		0001
Purchased Call/S&P 500 INDEX/SPXD17RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	5,652,000	5967.84		93,258		67,541		118,019			(26,205)		23,897		0001
Purchased Call/S&P 500 INDEX/SPXA21VS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,293,000	5802.82		143,313		93,013		218,620			(51,183)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/09/2025	05/11/2026	1	5,648,743	5659.91		70,044		42,837		99,253			(27,483)		22,076		0001
Purchased Call/S&P 500 INDEX/SPXC05VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	4,880,687	5981		197,309		142,898		262,846			(55,442)		20,636		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/30/2025	06/01/2026	1	2,307,000	5911.69		61,366		41,080		82,368			(20,567)		9,431		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	1	2,444,000	5892.58		138,330		85,742		205,301			(52,679)		9,616		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	04/22/2025	04/22/2026	1	2,307,658	5287.76		24,230		13,550		37,038			(10,688)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXN13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/09/2025	05/08/2026	1	2,502,000	5659.91		90,572		55,098		135,370			(35,831)		9,712		0001
Purchased Call/S&P 500 INDEX/SPXN13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/27/2025	05/27/2026	1	3,111,397	5921.54		40,137		26,316		52,316			(13,856)		12,589		0001
Purchased Call/S&P 500 INDEX/SPXN13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/03/2025	06/03/2026	1	4,118,000	5970.37		96,773		65,315		127,050			(31,551)		16,904		0001
Purchased Call/S&P 500 INDEX/SPXN13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/09/2025	05/11/2026	1	2,392,000	5659.91		110,271		67,439		169,225			(43,267)		9,348		0001
Purchased Call/S&P 500 INDEX/SPXN13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/07/2025	05/07/2026	1	4,019,000	5631.28		170,004		102,096		260,777			(68,001)		15,566		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	05/14/2025	05/14/2026	1	2,593,211	5892.58		39,417		24,432		52,776			(15,011)		10,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	3,891,063	5844.19		49,417		30,358		66,708			(19,090)		15,241		0001
Purchased Call/S&P 500 INDEX/SPXN13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,404,000	5659.91		146,884		89,355		238,068			(58,108)		9,332		0001
Purchased Call/S&P 500 INDEX/SPXN13ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,339,000	5921.54		52,861		34,658		70,202			(18,248)		9,464		0001
Purchased Call/S&P 500 INDEX/SPXN13C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	1,869,109	.5276		89,769		49,124		149,303			(40,939)		6,883		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	2,199,495	5631.28		33,652		20,210		48,450			(13,461)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXN13C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	2,068,000	5282.7		114,981		63,492		197,399			(51,866)		7,692		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	1,371,422	5892.58		12,343		7,650		16,359			(4,700)		5,396		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	1,496,965	5659.91		13,173		8,014		18,404			(5,211)		5,811		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	2,974,884	5958.38		52,060		32,682		68,092			(19,594)		11,730		0001
Purchased Call/S&P 500 INDEX/SPXA21R$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,834,000	5363.36		43,077		23,022		64,770			(20,189)		10,357		0001
Purchased Call/S&P 500 INDEX/SPXD170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	4,153,000	5980.87		142,448		102,879		186,665			(40,588)		17,559		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	1,467,970	6005.88		24,809		17,154		31,910			(7,681)		6,099		0001
Purchased Call/S&P 500 INDEX/SPXJ006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	2,569,000	5886.55		146,176		90,202		221,550			(56,068)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXN13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,804,533	.5604		64,477		37,970		90,909			(26,747)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	982,730	5275.7		8,255		4,480		12,215			(3,777)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXN13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,918,551	5282.7		56,036		30,735		86,945			(25,485)		10,775		0001
Purchased Call/S&P 500 INDEX/SPXN13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	2,970,219	.5276		97,540		53,376		155,700			(44,482)		10,938		0001
Purchased Call/S&P 500 INDEX/SPXD17MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,960,000	5569.06		95,016		55,230		143,039			(39,829)		11,279		0001
Purchased Call/S&P 500 INDEX/SPXJ000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,770,841	5074.08		69,006		35,176		111,337			(34,028)		13,387		0001
Purchased Call/S&P 500 INDEX/SPXC05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	6,892,000	6045.26		396,979		279,315		562,722			(119,638)		28,803		0001
Purchased Call/S&P 500 INDEX/SPXN13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	5,349,560	.5276		215,992		118,196		351,454			(98,502)		19,700		0001
Purchased Call/S&P 500 INDEX/SPXN13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	3,293,005	5802.82		74,093		48,375		100,853			(26,174)		13,295		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,659,304	5912.17		40,687		27,050		53,371			(13,823)		10,804		0001
Purchased Call/S&P 500 INDEX/SPXD17NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,996,000	5686.67		103,362		61,220		151,166			(42,528)		11,524		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	4,939,768	5569.06		118,060		68,625		174,512			(49,488)		18,823		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,304,728	5375.86		99,870		56,125		155,732			(43,778)		16,130		0001
Purchased Call/S&P 500 INDEX/SPXD170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,082,000	5980.87		73,043		52,754		93,798			(20,812)		13,031		0001
Purchased Call/S&P 500 INDEX/SPXA21TSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,544,000	5686.67		133,051		78,352		205,589			(55,194)		9,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21US J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	1,398,370	.5944		68,744		43,867		104,119			(24,929)		5,574		0001
Purchased Call/S&P 500 INDEX/SPXD17RS O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,364,000	5967.84		113,703		82,348		148,985			(31,950)		14,223		0001
Purchased Call/S&P 500 INDEX/SPXA21RS E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,730,000	5363.36		37,674		19,988		56,214			(17,802)		9,900		0001
Purchased Call/S&P 500 INDEX/SPXC05D0S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	8,601,000	5940.46		395,646		251,775		555,810			(144,167)		34,286		0001
Purchased Call/S&P 500 INDEX/SPXN13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	5,189,722	5958.38		66,947		42,234		87,084			(24,991)		20,598		0001
Purchased Call/S&P 500 INDEX/SPXA21VS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/27/2025	05/22/2026	1	6,911,159	.5803		314,150		204,461		417,562			(109,953)		27,668		0001
Purchased Call/S&P 500 INDEX/SPXC05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	434,731	.5977		21,971		15,545		29,405			(6,451)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	1,940,719	5976.97		32,410		22,946		41,524			(9,626)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXC05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	7,798,189	.5893		334,328		208,955		465,824			(126,751)		30,681		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	350,585	5268.05		2,594		1,373		3,886			(1,230)		1,271		0001
Purchased Call/S&P 500 INDEX/SPXD17MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,131,000	5604.14		51,570		30,285		74,928			(21,476)		8,139		0001
Purchased Call/S&P 500 INDEX/SPXN13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,029,000	5287.76		165,081		92,318		285,939			(72,816)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXN13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4,506,263	5911.69		71,650		47,766		94,506			(24,211)		18,308		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,166,592	5686.67		37,049		21,943		52,029			(15,243)		8,333		0001
Purchased Call/S&P 500 INDEX/SPXD17NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,058,651	5659.91		30,468		18,535		43,234			(12,053)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXD17TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,302,934	6092.16		37,998		27,949		46,846			(10,098)		9,867		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	6,756,112	5282.7		148,634		82,076		231,647			(67,047)		25,130		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	588,384	.6006		29,138		20,203		39,322			(8,965)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXC05IWS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	1,361,947	.6025		66,658		48,796		85,583			(17,946)		5,813		0001
Purchased Call/S&P 500 INDEX/SPXN13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	2,661,321	4982.77		32,468		16,905		49,977			(15,567)		9,601		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,340,957	5569.06		39,796		23,132		58,283			(16,682)		8,920		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	2,997,760	.5887		150,348		93,033		217,181			(57,413)		11,768		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	6,841,556	5980.87		172,407		124,516		221,776			(49,124)		28,927		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	3,423,039	6173.07		85,918		64,143		106,213			(22,240)		14,775		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,520,554	4982.77		195,288		101,679		337,265			(93,631)		16,308		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,525,403	5663.94		134,857		81,810		211,052			(53,573)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXD17US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,092,000	6141.02		127,612		94,737		177,284			(33,564)		8,980		0001
Purchased Call/S&P 500 INDEX/SPXD17RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,456,000	5980.87		202,522		146,266		286,827			(57,705)		14,612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,686,000	5525.21		94,730		53,944		142,563			(41,119)		13,846		0001
Purchased Call/S&P 500 INDEX/SPXA21QS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	7,269,112	5397		238,621		121,637		476,078			(117,667)		25,806		0001
Purchased Call/S&P 500 INDEX/SPXN13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,039,000	5282.7		469,521		257,521		766,335			(213,536)		44,447		0001
Purchased Call/S&P 500 INDEX/SPXA21T$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/14/2026	1	6,319,000	5892.58		274,245		169,986		389,960			(104,438)		24,861		0001
Purchased Call/S&P 500 INDEX/SPXN139$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,739,615	5671		75,653		38,457		150,191			(37,411)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXA21QS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,802,000	5074.08		197,704		100,779		351,444			(97,490)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXD17S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,287,000	6025.17		74,286		54,231		93,887			(20,149)		14,030		0001
Purchased Call/S&P 500 INDEX/SPXC050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,305,893	5958		76,425		48,111		103,186			(28,368)		9,092		0001
Purchased Call/S&P 500 INDEX/SPXD17R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,621,000	5980.87		160,929		116,227		231,062			(45,854)		11,082		0001
Purchased Call/S&P 500 INDEX/SPXC050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	2,637,944	5958.38		68,059		42,935		90,442			(25,406)		10,470		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,411,905	5396.63		46,067		24,874		70,078			(21,204)		8,860		0001
Purchased Call/S&P 500 INDEX/SPXN13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	5,306,000	5976.97		132,650		93,592		173,352			(39,722)		22,175		0001
Purchased Call/S&P 500 INDEX/SPXD17KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	7,141,000	5525.21		169,242		96,374		254,248			(73,462)		26,824		0001
Purchased Call/S&P 500 INDEX/SPXD171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	2,257,835	5268.05		34,319		18,158		53,032			(16,266)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	1,425,792	5670.97		12,119		6,110		17,212			(6,010)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXN13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	1,696,000	5659.91		54,272		33,191		80,212			(21,295)		6,628		0001
Purchased Call/S&P 500 INDEX/SPXA21T$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	6,462,000	5686.67		292,729		172,385		442,974			(121,434)		24,682		0001
Purchased Call/S&P 500 INDEX/SPXN13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	3,201,968	5970.81		79,729		54,031		105,121			(25,775)		13,170		0001
Purchased Call/S&P 500 INDEX/SPXD17J$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	2,846,000	5396.63		63,466		34,268		96,767			(29,212)		10,454		0001
Purchased Call/S&P 500 INDEX/SPXD17S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,831,353	5968		132,933		96,543		170,061			(36,556)		16,199		0001
Purchased Call/S&P 500 INDEX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	6,257,107	6022		269,745		189,571		359,829			(81,516)		26,098		0001
Purchased Call/S&P 500 INDEX/SPXN13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,900,000	5659.91		134,160		81,614		199,474			(53,074)		15,139		0001
Purchased Call/S&P 500 INDEX/SPXA21RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,035,000	5363.36		43,753		23,383		66,800			(20,505)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXC05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	2,747,684	5964		136,361		86,638		200,738			(49,824)		10,929		0001
Purchased Call/S&P 500 INDEX/SPXA21QS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	2,525,571	5397		68,117		34,723		131,685			(33,590)		8,966		0001
Purchased Call/S&P 500 INDEX/SPXJ000$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2026	1	2,151,450	5074.08		38,941		20,061		62,475			(18,993)		7,720		0001
Purchased Call/S&P 500 INDEX/SPXC050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	819,605	5917		42,642		26,844		59,652			(15,828)		3,232		0001
Purchased Call/S&P 500 INDEX/SPXD17K$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,832,000	5375.86		227,238		127,704		391,274			(99,611)		14,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	3,184,155	.5062		160,351		83,276		287,871			(77,092)		11,456		0001
Purchased Call/S&P 500 INDEX/SPXC05LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	2,788,000	5606.91		171,183		102,333		278,327			(68,942)		10,773		0001
Purchased Call/S&P 500 INDEX/SPXC05VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	4,542,497	.5977		187,682		132,789		245,058			(55,109)		18,984		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	3,458,000	6025.17		113,768		83,054		147,169			(30,858)		14,760		0001
Purchased Call/S&P 500 INDEX/SPXA21RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	2,102,729	.4983		79,800		41,664		109,819			(38,146)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXC05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,576,138	.6033		137,648		98,374		197,236			(39,706)		10,850		0001
Purchased Call/S&P 500 INDEX/SPXC05MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,116,000	5659.91		102,626		62,431		158,026			(40,599)		8,214		0001
Purchased Call/S&P 500 INDEX/SPXN13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	555,724	.5569		14,319		8,392		20,413			(5,979)		2,118		0001
Purchased Call/S&P 500 INDEX/SPXD17NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,823,000	5650.38		80,456		47,874		116,692			(32,623)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	728,935	5939.3		5,977		4,090		7,630			(1,916)		3,004		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,652	4982.77		15,327		7,980		26,698			(7,349)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,887,627	5976.97		16,611		11,720		21,127			(4,974)		7,889		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,944,008	4982.77		100,391		52,270		168,008			(48,133)		10,620		0001
Purchased Call/S&P 500 INDEX/SPXA21RS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,873,149	.4983		216,813		113,198		305,228			(103,641)		17,580		0001
Purchased Call/S&P 500 INDEX/SPXN13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,820,000	5921.54		70,500		46,223		93,835			(24,337)		11,410		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	3,061,000	5976.97		92,442		65,448		121,219			(27,456)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXD17TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,334,000	6141.02		85,658		63,591		109,395			(22,529)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXA21USR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,025,000	5802.82		183,915		119,365		257,410			(65,684)		20,117		0001
Purchased Call/S&P 500 INDEX/SPXA21WSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	3,853,000	6092.16		218,850		160,973		302,042			(58,160)		16,508		0001
Purchased Call/S&P 500 INDEX/SPXD17TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	1,675,350	.6092		67,529		49,621		87,557			(17,995)		7,164		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	5,586,495	5363.36		131,283		70,162		203,560			(61,528)		20,416		0001
Purchased Call/S&P 500 INDEX/SPXC05WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	136,060	.6141		7,138		5,328		9,174			(1,819)		584		0001
Purchased Call/S&P 500 INDEX/SPXA21TS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/24/2026	1	4,668,802	.5525		148,509		84,803		227,857			(63,764)		17,537		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,667,387	5663.94		74,866		45,417		114,172			(29,741)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	628,996	5287.76		30,129		16,849		51,097			(13,290)		2,351		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	4,528,000	5958.38		150,330		94,836		204,062			(56,118)		17,972		0001
Purchased Call/S&P 500 INDEX/SPXD17PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,948,000	6000.36		99,095		67,990		128,239			(31,580)		16,271		0001
Purchased Call/S&P 500 INDEX/SPXD17SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,225,000	5967.84		138,675		100,855		186,028			(38,542)		13,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,101,334	5363.36		39,295		21,001		59,468			(18,416)		7,680		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	3,619,762	5631.28		44,885		26,956		63,887			(17,954)		14,019		0001
Purchased Call/S&P 500 INDEX/SPXD17S3C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,049,760	5967.84		114,172		83,034		159,750			(31,732)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXN13C3R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	645,782	5158.2		5,231		2,911		8,076			(2,322)		2,408		0001
Purchased Call/S&P 500 INDEX/SPXN13L36	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	893,081	6000.36		8,216		5,659		10,346			(2,597)		3,703		0001
Purchased Call/S&P 500 INDEX/SPXN13C3D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,048,257	5282.7		8,281		4,573		12,529			(3,736)		3,899		0001
Purchased Call/S&P 500 INDEX/SPXD17JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	3,683,000	5396.63		127,064		68,607		199,143			(58,484)		13,529		0001
Purchased Call/S&P 500 INDEX/SPXC05K36	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	11,736,361	.5406		480,529		258,849		764,417			(221,783)		43,002		0001
Purchased Call/S&P 500 INDEX/SPXD17N3F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	561,755	5606.91		4,943		2,955		6,958			(1,991)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXN13G3Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	5,945,165	5892.58		146,846		91,020		200,007			(55,922)		23,391		0001
Purchased Call/S&P 500 INDEX/SPXC05OS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,411,837	.5917		82,636		51,877		111,175			(31,102)		9,510		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2026	1	2,870,167	5963.6		63,431		40,190		83,071			(23,287)		11,417		0001
Purchased Call/S&P 500 INDEX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	2,165,893	5912.17		27,940		18,575		36,251			(9,492)		8,800		0001
Purchased Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	1,926,525	5670.97		30,824		15,540		44,516			(15,286)		6,839		0001
Purchased Call/S&P 500 INDEX/SPXC05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	4,866,158	.6006		265,537		184,116		364,344			(81,704)		20,217		0001
Purchased Call/S&P 500 INDEX/SPXD17LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,179,928	5525.21		75,364		43,184		113,145			(32,446)		12,031		0001
Purchased Call/S&P 500 INDEX/SPXD17T30	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,560,919	.6092		133,112		97,811		179,168			(35,472)		10,952		0001
Purchased Call/S&P 500 INDEX/SPXD17JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	2,222,000	5275.7		126,876		68,856		216,809			(58,050)		8,183		0001
Purchased Call/S&P 500 INDEX/SPXA21RS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	4,384,838	.4983		213,646		111,545		298,203			(102,128)		15,818		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,568,062	.5958		97,333		61,274		133,225			(36,129)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	4,058,000	5074.08		48,696		25,086		76,014			(23,751)		14,562		0001
Purchased Call/S&P 500 INDEX/SPXA21SS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,964,913	.5268		101,288		53,739		160,537			(47,861)		7,126		0001
Purchased Call/S&P 500 INDEX/SPXD17MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	3,348,000	5686.67		101,779		59,937		147,838			(42,222)		12,788		0001
Purchased Call/S&P 500 INDEX/SPXD17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	6,183,000	5967.84		310,387		224,793		426,126			(87,216)		26,142		0001
Purchased Call/S&P 500 INDEX/SPXC05LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,301,000	5606.91		70,972		42,426		103,018			(28,583)		12,755		0001
Purchased Call/S&P 500 INDEX/SPXD17JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,471,000	6173.07		129,728		96,849		172,273			(33,581)		10,665		0001
Purchased Call/S&P 500 INDEX/SPXD17LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	2,877,000	5525.21		156,797		89,845		256,476			(67,504)		10,885		0001
Purchased Call/S&P 500 INDEX/SPXD17N3T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,879,000	5659.91		75,718		46,062		110,024			(29,954)		11,176		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2026	1	3,225,798	6038.81		70,000		48,595		89,809			(21,479)		13,428		0001
Purchased Call/S&P 500 INDEX/SPXD17SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	1	2,637,785	5968		109,607		79,603		142,289			(30,142)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXD17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	3,996,781	5686.67		65,947		38,835		92,585			(27,357)		15,266		0001
Purchased Call/S&P 500 INDEX/SPXN130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	4,281,939	5664		176,314		107,258		267,044			(69,751)		16,622		0001
Purchased Call/S&P 500 INDEX/SPXN13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,520,000	5287.76		109,120		61,023		176,200			(48,132)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXN13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	2,303,000	5569.06		131,501		76,437		213,823			(55,122)		8,776		0001
Purchased Call/S&P 500 INDEX/SPXA21WSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/16/2026	1	13,658,961	6033		568,309		406,160		779,872			(163,935)		57,530		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,093,000	5958.38		168,878		106,537		245,155			(63,042)		12,276		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	3,501,000	6173.07		51,115		38,052		62,027			(13,340)		15,028		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,771,000	5976.97		229,277		161,768		332,563			(68,657)		15,760		0001
Purchased Call/S&P 500 INDEX/SPXD17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	2,417,407	5457		88,215		46,558		156,865			(41,926)		8,744		0001
Purchased Call/S&P 500 INDEX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2026	1	2,589,000	5892.58		136,181		84,410		199,125			(51,861)		10,186		0001
Purchased Call/S&P 500 INDEX/SPXC05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,221,059	5802.82		49,282		31,985		65,947			(17,601)		12,895		0001
Purchased Call/S&P 500 INDEX/SPXC05NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	6,553,000	5916.93		307,991		192,814		439,204			(116,446)		25,839		0001
Purchased Call/S&P 500 INDEX/SPXA21US2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	05/20/2026	1	6,371,000	5940.46		158,638		100,951		211,603			(57,805)		25,397		0001
Purchased Call/S&P 500 INDEX/SPXA21USB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,758,000	5844.61		152,242		97,300		224,615			(55,057)		11,018		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	1	2,094,739	6204.95		35,820		26,840		43,110			(9,029)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXN13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	5,101,888	6000.36		66,325		45,678		84,158			(20,964)		21,154		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	2,762,000	5842.01		75,126		48,623		101,968			(26,963)		11,057		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	3,848,603	5406		186,465		100,444		303,529			(86,061)		14,101		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2026	1	2,444,000	5528.75		40,815		23,499		59,956			(17,332)		9,269		0001
Purchased Call/S&P 500 INDEX/SPXC051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	2,629,000	5074.08		131,187		66,873		231,113			(64,690)		9,333		0001
Purchased Call/S&P 500 INDEX/SPXD17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/21/2026	1	1,726,570	5158		93,194		52,147		141,740			(41,077)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXD17NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/08/2026	1	2,021,000	5659.91		59,822		36,391		87,562			(23,666)		7,845		0001
Purchased Call/S&P 500 INDEX/SPXC05JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/06/2026	1	1,557,743	5074		60,310		31,241		105,000			(29,075)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXD17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,170,464	5686.67		40,371		23,774		56,844			(16,747)		8,290		0001
Purchased Call/S&P 500 INDEX/SPXD17JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	1	3,308,000	5268.05		133,974		70,884		218,553			(63,500)		11,996		0001
Purchased Call/S&P 500 INDEX/SPXD17LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/24/2026	1	4,326,000	5525.21		218,463		124,403		353,313			(94,827)		16,250		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	2,512,000	5802.82		145,696		95,124		217,175			(51,469)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	2,666,543	5282.7		39,732		21,792		61,155			(18,070)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	10,842,362	5967.84		142,035		102,867		178,075			(39,911)		45,842		0001
Purchased Call/S&P 500 INDEX/SPXD17TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,432,000	6092.16		88,282		64,934		113,638			(23,461)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXD17KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,628,000	5375.86		158,544		89,099		259,569			(69,499)		13,595		0001
Purchased Call/S&P 500 INDEX/SPXA21PSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2025	04/01/2026	1	6,201,000	5633.07		355,317		178,148		582,251			(177,172)		21,954		0001
Purchased Call/S&P 500 INDEX/SPXD170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/13/2026	1	2,907,956	5887		114,070		70,584		159,646			(43,560)		11,416		0001
Purchased Call/S&P 500 INDEX/SPXD17PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2026	1	5,470,000	5935.94		216,065		145,234		294,959			(71,035)		22,408		0001
Purchased Call/S&P 500 INDEX/SPXC05KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	2,673,149	5569		114,725		67,241		169,409			(47,907)		10,186		0001
Purchased Call/S&P 500 INDEX/SPXN13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	2,620,000	5287.76		107,158		59,926		178,021			(47,267)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	1,991,102	5397		81,950		41,774		172,190			(40,410)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	910,311	5569		33,262		19,495		48,337			(13,890)		3,469		0001
Purchased Call/S&P 500 INDEX/SPXA21SS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	2,917,668	5363		97,006		51,610		145,722			(45,413)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXA21RSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,813,139	5268		104,349		55,363		161,094			(49,308)		10,202		0001
Purchased Call/S&P 500 INDEX/SPXN13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2026	1	2,007,274	5607		82,208		49,691		117,920			(32,838)		7,756		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	2,608,316	6038.81		44,081		30,601		56,296			(13,526)		10,858		0001
Purchased Call/S&P 500 INDEX/SPXD17MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	4,134,000	5604.14		147,170		86,427		219,962			(61,287)		15,790		0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,842,656	5911.69		27,574		18,458		35,918			(9,241)		11,621		0001
Purchased Call/S&P 500 INDEX/SPXD17US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,792,000	6141.02		216,523		160,743		295,666			(56,949)		16,277		0001
Purchased Call/S&P 500 INDEX/SPXD17KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,162,000	5375.86		168,145		94,495		272,290			(73,707)		15,596		0001
Purchased Call/S&P 500 INDEX/SPXD17USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	5,464,670	6092		225,918		167,556		285,396			(59,583)		23,413		0001
Purchased Call/S&P 500 INDEX/SPXD17NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,380,000	5659.91		40,222		24,468		57,199			(15,912)		9,239		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	1	2,736,000	5802.82		116,280		75,918		165,167			(41,077)		11,047		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	10,094,884	5911.69		129,215		86,143		169,789			(43,663)		41,014		0001
Purchased Call/S&P 500 INDEX/SPXD17USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,477,000	6173.07		74,805		55,846		93,378			(19,364)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXA21XS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,362,000	6173.07		205,014		152,622		268,002			(53,506)		18,723		0001
Purchased Call/S&P 500 INDEX/SPXC05JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	2,506,000	5363.36		141,088		74,855		234,322			(66,668)		9,088		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,085,000	5456.9		174,920		91,556		290,893			(83,386)		11,158		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,801,000	5282.7		360,453		197,700		613,903			(163,932)		25,109		0001
Purchased Call/S&P 500 INDEX/SPXA21US9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,890,000	5802.82		181,412		117,741		251,079			(64,790)		23,580		0001
Purchased Call/S&P 500 INDEX/SPXA21RSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	2,713,046	5268		89,002		47,221		136,304			(42,056)		9,839		0001
Purchased Call/S&P 500 INDEX/SPXN13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	3,578,000	5659.91		125,946		77,025		187,405			(49,417)		13,984		0001
Purchased Call/S&P 500 INDEX/SPXC05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,591,000	5976.97		222,283		156,833		324,033			(66,563)		15,008		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,144,000	5525.21		35,590		20,267		52,682			(15,449)		8,053		0001
Purchased Call/S&P 500 INDEX/SPXA21USG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,825,656	5940		124,260		79,293		176,906			(45,061)		15,250		0001
Purchased Call/S&P 500 INDEX/SPXN13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	8,786,000	5970.37		219,650		148,249		288,702			(71,612)		36,065		0001
Purchased Call/S&P 500 INDEX/SPXA21TSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,025,000	5604.14		109,755		64,454		174,153			(45,706)		7,735		0001
Purchased Call/S&P 500 INDEX/SPXD17MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,105,000	5604.14		106,303		62,427		165,916			(44,268)		8,040		0001
Purchased Call/S&P 500 INDEX/SPXD170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,973,664	5980.87		85,344		61,637		110,463			(24,317)		12,573		0001
Purchased Call/S&P 500 INDEX/SPXD17SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,096,000	5967.84		84,678		61,584		112,943			(23,535)		8,930		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,228,000	5980.87		193,436		139,704		255,147			(55,116)		22,104		0001
Purchased Call/S&P 500 INDEX/SPXD17MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	5,039,000	5686.67		164,271		96,738		239,559			(68,146)		19,247		0001
Purchased Call/S&P 500 INDEX/SPXD17SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,403,000	6025.17		103,089		75,258		136,738			(27,961)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXA21SS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	6,308,000	5158.2		143,822		80,033		232,875			(63,834)		23,521		0001
Purchased Call/S&P 500 INDEX/SPXD17SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,600,000	5967.84		117,520		85,469		158,790			(32,662)		11,077		0001
Purchased Call/S&P 500 INDEX/SPXC05KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	3,709,000	5569.06		222,911		129,571		366,006			(93,439)		14,133		0001
Purchased Call/S&P 500 INDEX/SPXD17TS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,606,763	6092.18		57,870		42,406		72,392			(15,538)		11,148		0001
Purchased Call/S&P 500 INDEX/SPXA21SSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,107,000	5275.7		107,502		58,341		172,769			(49,186)		11,442		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	3,589,611	4982.77		138,200		71,955		234,729			(66,260)		12,949		0001
Purchased Call/S&P 500 INDEX/SPXC05JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	8,909,560	5062		349,589		181,554		603,423			(168,072)		32,056		0001
Purchased Call/S&P 500 INDEX/SPXA21RSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,061,000	5363.36		129,546		68,731		202,809			(61,214)		14,727		0001
Purchased Call/S&P 500 INDEX/SPXD17TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,749,000	6092.16		51,071		37,564		64,641			(13,572)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXN13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		113,207		69,234		175,882			(44,419)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	2,594,030	5659.91		51,362		31,245		73,543			(20,319)		10,070		0001
Purchased Call/S&P 500 INDEX/SPXD17TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,223,000	6092.16		176,943		130,148		241,893			(47,023)		13,809		0001
Purchased Call/S&P 500 INDEX/SPXA21XS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	7,551,000	6173.07		300,530		223,728		385,808			(78,435)		32,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	20,342,000	5967.84		901,151		652,644		1,212,607			(253,216)		86,008		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,992,000	5980.87		128,942		93,124		168,582			(36,740)		16,879		0001
Purchased Call/S&P 500 INDEX/SPXN13D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/22/2026	1	3,119,778	.5288		102,271		57,351		155,724			(44,954)		11,662		0001
Purchased Call/S&P 500 INDEX/SPXD17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,298,000	5569.06		124,092		72,131		198,361			(52,017)		8,757		0001
Purchased Call/S&P 500 INDEX/SPXD17S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,794,872	.5981		257,466		186,466		359,423			(72,346)		20,273		0001
Purchased Call/S&P 500 INDEX/SPXD17S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,068,470	5967.84		53,103		38,620		72,802			(14,759)		4,552		0001
Purchased Call/S&P 500 INDEX/SPXN13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/08/2026	1	1,845,131	.5660		80,088		48,856		107,852			(31,281)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXN13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	3,065,000	5892.58		99,919		61,933		138,109			(38,051)		12,059		0001
Purchased Call/S&P 500 INDEX/SPXD17TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	2,849,000	6092.18		67,521		49,478		84,630			(18,129)		12,183		0001
Purchased Call/S&P 500 INDEX/SPXD17P$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	483,793	.5922		22,457		14,765		31,675			(7,712)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXC05TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/11/2025	06/11/2026	1	4,439,000	6022.24		147,819		103,025		195,110			(44,953)		18,515		0001
Purchased Call/S&P 500 INDEX/SPXD17RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,261,000	5967.84		95,020		68,817		121,494			(26,700)		18,016		0001
Purchased Call/S&P 500 INDEX/SPXA21WS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2025	06/12/2026	1	4,811,461	.5977		211,176		149,411		278,225			(62,007)		20,108		0001
Purchased Call/S&P 500 INDEX/SPXD17TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,424,688	.6092		103,878		76,330		135,690			(27,682)		10,369		0001
Purchased Call/S&P 500 INDEX/SPXA21SSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	2,903,000	5275.7		113,798		61,758		184,840			(52,066)		10,691		0001
Purchased Call/S&P 500 INDEX/SPXA21USS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,920,000	5802.82		196,800		127,728		277,954			(70,286)		19,697		0001
Purchased Call/S&P 500 INDEX/SPXD17USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,431,844	.6141		81,861		60,941		103,363			(21,365)		10,438		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	5,043,000	5911.69		165,410		110,274		224,138			(55,894)		20,489		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	4,427,000	5074.08		243,928		124,342		439,224			(120,284)		15,716		0001
Purchased Call/S&P 500 INDEX/SPXA21XS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	9,679,000	6173.07		443,298		330,011		578,303			(115,696)		41,546		0001
Purchased Call/S&P 500 INDEX/SPXA21WS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	4,038,703	6045.26		86,428		60,811		110,861			(26,047)		16,879		0001
Purchased Call/S&P 500 INDEX/SPXD17MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/28/2026	1	1,951,649	.5529		70,949		41,076		108,936			(29,904)		7,402		0001
Purchased Call/S&P 500 INDEX/SPXD17MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	3,023,000	5569.06		106,410		61,852		161,667			(44,605)		11,519		0001
Purchased Call/S&P 500 INDEX/SPXC050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	2,516,000	5911.69		156,998		104,666		234,411			(53,052)		10,222		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	383,332	.5843		17,461		11,333		25,357			(6,236)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXA21VS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,614,000	5802.82		270,380		175,484		405,326			(96,564)		18,472		0001
Purchased Call/S&P 500 INDEX/SPXD170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,862,000	5958.38		84,964		53,339		112,044			(31,978)		15,228		0001
Purchased Call/S&P 500 INDEX/SPXC050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	4,458,000	5911.69		245,636		163,757		355,901			(83,003)		18,112		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21TSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	4,839,000	5686.67		278,726		164,139		439,596			(115,626)		18,483		0001
Purchased Call/S&P 500 INDEX/SPXD17LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/28/2025	04/28/2026	1	3,875,285	5528.75		77,118		44,401		113,891			(32,749)		14,697		0001
Purchased Call/S&P 500 INDEX/SPXC05PSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/26/2026	1	2,714,000	5802.82		100,689		65,739		140,883			(35,570)		10,958		0001
Purchased Call/S&P 500 INDEX/SPXC05PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,826,000	5888.55		172,951		113,871		257,907			(59,230)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXA21VSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	4,514,000	6000.36		195,908		134,923		265,552			(61,922)		18,716		0001
Purchased Call/S&P 500 INDEX/SPXA21WS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/15/2026	1	3,204,000	5976.97		112,460		79,621		149,757			(33,401)		13,469		0001
Purchased Call/S&P 500 INDEX/SPXC05JSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/14/2026	1	2,816,000	5405.97		135,168		72,611		217,845			(62,585)		10,318		0001
Purchased Call/S&P 500 INDEX/SPXC05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	4,035,000	5912.17		88,367		58,748		117,445			(30,020)		16,394		0001
Purchased Call/S&P 500 INDEX/SPXD17TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/26/2025	06/26/2026	1	5,853,000	6141.02		255,776		189,884		332,989			(67,273)		25,123		0001
Purchased Call/S&P 500 INDEX/SPXA21QSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	3,092,000	5456.9		111,312		58,262		170,874			(53,064)		11,184		0001
Purchased Call/S&P 500 INDEX/SPXD17ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/04/2025	04/02/2026	1	2,731,000	5074.08		38,234		19,490		60,109			(18,854)		9,695		0001
Purchased Call/S&P 500 INDEX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/06/2025	06/05/2026	1	3,505,000	6000.36		140,551		96,433		188,702			(44,791)		14,446		0001
Purchased Call/S&P 500 INDEX/SPXD17PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/04/2025	06/04/2026	1	2,846,000	5970.81		104,733		70,976		141,144			(33,859)		11,706		0001
Purchased Call/S&P 500 INDEX/SPXD17USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/26/2025	06/25/2026	1	1,730,174	.6092		60,438		44,825		75,230			(15,940)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	2,780,957	.5917		119,789		75,410		163,084			(44,465)		10,966		0001
Purchased Call/S&P 500 INDEX/SPXA21SS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2025	04/10/2026	1	5,974,783	.5363		256,710		136,578		393,643			(120,177)		21,667		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	4,228,164	.5650		158,332		94,474		241,933			(63,942)		16,301		0001
Purchased Call/S&P 500 INDEX/SPXD17RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/18/2025	06/17/2026	1	4,887,882	.5983		194,822		140,554		257,906			(55,663)		20,627		0001
Purchased Call/S&P 500 INDEX/SPXC05LSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	6,418,832	.5650		204,423		121,976		307,766			(82,556)		24,746		0001
Purchased Call/S&P 500 INDEX/SPXN13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	3,443,788	5982.72		44,769		32,031		56,721			(12,879)		14,533		0001
Purchased Call/S&P 500 INDEX/SPXC05JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	4,748,391	.5062		147,379		76,539		247,407			(70,855)		17,084		0001
Purchased Call/S&P 500 INDEX/SPXD17PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/03/2025	06/03/2026	1	2,032,000	5970.37		57,709		38,949		76,178			(18,815)		8,341		0001
Purchased Call/S&P 500 INDEX/SPXA21TSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2025	05/01/2026	1	2,835,000	5604.14		172,368		101,224		280,687			(71,781)		10,828		0001
Purchased Call/S&P 500 INDEX/SPXC051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	5,350,000	5670.97		190,460		96,017		286,197			(94,447)		18,993		0001
Purchased Call/S&P 500 INDEX/SPXC05JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	2,536,000	5363.36		131,872		69,965		216,221			(62,313)		9,197		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	4,576,000	5633.07		194,480		97,508		300,933			(96,974)		16,201		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,903,000	5911.69		123,087		82,058		171,294			(41,593)		11,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05TS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,401,000	6038.81		81,394		56,505		107,061			(24,976)		9,995		0001
Purchased Call/S&P 500 INDEX/SPXD17RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	3,158,000	5967.84		194,533		140,887		279,470			(54,662)		13,352		0001
Purchased Call/S&P 500 INDEX/SPXA21XS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,353,000	6173.07		184,132		137,076		237,644			(48,056)		18,685		0001
Purchased Call/S&P 500 INDEX/SPXD17US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,440,000	6141.02		124,684		92,563		166,449			(32,794)		10,473		0001
Purchased Call/S&P 500 INDEX/SPXA21VSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	5,542,000	6000.36		262,691		180,235		361,104			(83,715)		22,841		0001
Purchased Call/S&P 500 INDEX/SPXC05SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	2,070,000	5970.81		61,065		41,383		80,884			(19,742)		8,514		0001
Purchased Call/S&P 500 INDEX/SPXD17USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,469,000	6173.07		188,714		140,487		253,018			(49,252)		14,890		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	6,012,686	5802.82		131,077		85,072		178,656			(46,813)		24,071		0001
Purchased Call/S&P 500 INDEX/SPXC05HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,722,000	5633.07		134,736		67,554		205,012			(67,184)		13,177		0001
Purchased Call/S&P 500 INDEX/SPXD17RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	5,123,000	5967.84		285,351		206,661		399,517			(80,181)		21,660		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	12,581,000	5911.69		549,790		366,526		766,716			(185,781)		51,115		0001
Purchased Call/S&P 500 INDEX/SPXA21XS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,652,000	6173.07		267,490		199,131		363,650			(69,812)		19,968		0001
Purchased Call/S&P 500 INDEX/SPXA21USC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,111,000	5844.61		178,260		113,929		265,080			(64,467)		12,428		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,212,003	5844.61		80,300		51,321		108,344			(29,040)		12,831		0001
Purchased Call/S&P 500 INDEX/SPXD17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	3,920,871	5968		173,349		125,896		226,481			(47,671)		16,578		0001
Purchased Call/S&P 500 INDEX/SPXC050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	8,873,000	5911.69		409,045		272,697		574,893			(138,221)		36,050		0001
Purchased Call/S&P 500 INDEX/SPXC05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	3,210,000	5939.3		80,250		54,908		105,611			(25,724)		13,230		0001
Purchased Call/S&P 500 INDEX/SPXC05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,870,000	5958.38		314,646		197,528		443,054			(118,424)		27,089		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,047,786	5664		98,901		60,165		152,657			(39,126)		7,949		0001
Purchased Call/S&P 500 INDEX/SPXD17TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	3,842,000	6141.02		116,413		86,423		146,092			(30,618)		16,491		0001
Purchased Call/S&P 500 INDEX/SPXC05JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	4,831,000	5363.36		216,429		114,828		348,433			(102,269)		17,519		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	3,931,573	5894		156,998		104,230		217,641			(53,483)		15,940		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	3,312,000	5686.67		201,038		118,389		320,509			(83,398)		12,650		0001
Purchased Call/S&P 500 INDEX/SPXC05TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,041,000	6038.81		47,964		33,297		61,709			(14,718)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXD17RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,744,000	5967.84		150,859		109,257		197,151			(42,390)		20,058		0001
Purchased Call/S&P 500 INDEX/SPXC05NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,446,000	5916.93		141,134		88,355		209,548			(53,360)		9,645		0001
Purchased Call/S&P 500 INDEX/SPXC055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,364,142	6000		80,104		55,113		105,321			(25,074)		9,744		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,409,000	5802.82		108,405		70,358		155,414			(38,716)		9,644		0001
Purchased Call/S&P 500 INDEX/SPXA21UST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	10,462,000	5802.82		457,189		296,727		654,076			(163,282)		41,884		0001
Purchased Call/S&P 500 INDEX/SPXA21USY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,068,000	5802.82		280,767		182,225		416,216			(100,274)		20,289		0001
Purchased Call/S&P 500 INDEX/SPXC050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	4,602,000	5911.69		277,501		185,000		410,815			(93,771)		18,697		0001
Purchased Call/S&P 500 INDEX/SPXC05RSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,467,413	.5936		323,860		218,292		437,323			(105,877)		30,590		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,143,000	5963.6		113,365		71,829		162,511			(41,619)		8,524		0001
Purchased Call/S&P 500 INDEX/SPXC055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	4,115,000	5970.81		222,622		150,867		316,731			(71,971)		16,926		0001
Purchased Call/S&P 500 INDEX/SPXD17US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	5,316,000	6141.02		250,915		186,275		330,177			(65,994)		22,818		0001
Purchased Call/S&P 500 INDEX/SPXA21VSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	6,834,208	.5912		294,191		196,674		401,544			(97,792)		27,766		0001
Purchased Call/S&P 500 INDEX/SPXD17USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	1	2,869,000	6173.07		161,812		120,802		218,190			(41,886)		12,383		0001
Purchased Call/S&P 500 INDEX/SPXA21W54	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2025	06/12/2026	1	5,343,000	5976.97		200,363		141,367		268,432			(59,999)		22,329		0001
Purchased Call/S&P 500 INDEX/SPXC05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2025	06/02/2026	1	2,918,000	5935.94		138,313		92,971		193,284			(45,473)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,885,000	5911.69		107,615		71,743		144,624			(36,364)		15,784		0001
Purchased Call/S&P 500 INDEX/SPXC05RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	10,505,000	5970.37		459,069		309,840		630,598			(149,669)		43,121		0001
Purchased Call/S&P 500 INDEX/SPXD17QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/05/2026	1	2,353,000	6000.36		141,415		97,027		203,172			(45,066)		9,698		0001
Purchased Call/S&P 500 INDEX/SPXC05SSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,054,000	5939.3		118,516		81,090		171,977			(37,990)		8,465		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,378,000	5911.69		167,549		111,699		238,150			(56,617)		13,724		0001
Purchased Call/S&P 500 INDEX/SPXA21WSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/18/2026	1	6,233,000	5967.84		367,747		266,335		521,735			(103,334)		26,354		0001
Purchased Call/S&P 500 INDEX/SPXD17RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	3,223,000	5967.84		185,000		133,983		260,515			(51,984)		13,627		0001
Purchased Call/S&P 500 INDEX/SPXD17RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	8,173,000	5980.87		357,160		257,949		479,641			(101,766)		34,556		0001
Purchased Call/S&P 500 INDEX/SPXC05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	5,001,696	.5912		209,064		139,376		295,350			(70,645)		20,321		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2026	1	2,194,494	5633.07		35,770		17,934		51,906			(17,836)		7,769		0001
Purchased Call/S&P 500 INDEX/SPXC05VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,015,000	6092.18		185,423		135,874		260,884			(49,785)		12,893		0001
Purchased Call/S&P 500 INDEX/SPXA21VS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,774,000	5802.82		226,765		148,053		326,816			(80,107)		19,275		0001
Purchased Call/S&P 500 INDEX/SPXD170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2026	1	3,660,000	6005.88		146,034		100,977		196,549			(45,211)		15,206		0001
Purchased Call/S&P 500 INDEX/SPXC050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	3,444,000	5940.46		212,495		135,224		316,875			(77,430)		13,729		0001
Purchased Call/S&P 500 INDEX/SPXC05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	6,680,000	5958.38		402,804		252,871		600,943			(151,605)		26,340		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,359,000	5940.46		86,575		55,093		118,663			(31,547)		9,404		0001
Purchased Call/S&P 500 INDEX/SPXA21W$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2025	06/17/2026	1	19,371,000	5982.72		852,324		609,812		1,153,598			(245,189)		81,745		0001
Purchased Call/S&P 500 INDEX/SPXC05T$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,107,000	6022.24		121,153		84,440		173,296			(36,844)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXA21X$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/30/2026	1	3,892,000	6204.95		129,993		97,405		162,387			(32,765)		16,830		0001
Purchased Call/S&P 500 INDEX/SPXD17R$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	6,405,000	5967.84		152,439		110,402		195,397			(42,834)		27,081		0001
Purchased Call/S&P 500 INDEX/SPXC05U$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,424,000	5976.97		97,202		68,818		130,792			(28,869)		10,190		0001
Purchased Call/S&P 500 INDEX/SPXC05K$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	8,644,146	.5406		332,480		179,098		525,019			(153,452)		31,672		0001
Purchased Call/S&P 500 INDEX/SPXA21X$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,091,000	6173.07		151,776		112,989		193,051			(39,612)		17,560		0001
Purchased Call/S&P 500 INDEX/SPXD17R$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	6,572,000	5967.84		314,799		227,988		428,645			(88,456)		27,787		0001
Purchased Call/S&P 500 INDEX/SPXD17R$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	2,456,000	5967.84		131,642		95,339		182,702			(36,990)		10,384		0001
Purchased Call/S&P 500 INDEX/SPXC05U$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	4,486,569	.6022		181,348		127,447		240,167			(54,803)		18,713		0001
Purchased Call/S&P 500 INDEX/SPXD17N$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	2,453,000	5686.67		52,740		31,237		74,758			(21,699)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXA21U$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	11,155,000	5802.82		530,978		344,618		768,320			(189,635)		44,658		0001
Purchased Call/S&P 500 INDEX/SPXC05S$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	1,946,128	.5971		99,624		68,076		145,750			(32,022)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXC05S$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	2,688,161	.6000		107,041		73,646		142,821			(33,506)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXC05K$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	3,351,450	.5561		157,121		91,148		254,387			(66,043)		12,741		0001
Purchased Call/S&P 500 INDEX/SPXC05R$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,601,355	.5912		85,941		57,294		118,326			(29,040)		10,569		0001
Purchased Call/S&P 500 INDEX/SPXD17P$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	11,991,000	5888.55		553,984		364,744		780,254			(189,721)		48,617		0001
Purchased Call/S&P 500 INDEX/SPXD17P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2026	1	2,503,000	5802.82		114,637		74,846		163,896			(40,497)		10,106		0001
Purchased Call/S&P 500 INDEX/SPXD17Q$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	2,481,777	6000.36		144,439		99,476		205,675			(45,654)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXD17M$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	2,974,000	5686.67		109,443		64,450		161,402			(45,401)		11,359		0001
Purchased Call/S&P 500 INDEX/SPXD17N$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2026	1	3,985,496	5686.67		96,848		57,361		138,544			(39,847)		15,330		0001
Purchased Call/S&P 500 INDEX/SPXA21V$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	2,224,000	6022.24		67,832		47,277		89,327			(20,628)		9,276		0001
Purchased Call/S&P 500 INDEX/SPXC05R$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,227,000	5970.37		71,487		48,249		94,999			(23,307)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXA21V$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,050,439	.6034		50,539		35,182		70,393			(15,411)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXC050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	559,056	.5889		30,577		20,300		44,258			(10,416)		2,267		0001
Purchased Call/S&P 500 INDEX/SPXA21V$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	5,216,000	5802.82		318,176		206,504		481,766			(113,634)		20,882		0001

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Purchased Call/S&P 500 INDEX/SPXC05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,562,000	5916.93		128,869		80,677		186,313			(48,723)		10,102		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	1,620,464	.6045		72,249		50,976		102,509			(21,635)		6,772		0001
Purchased Call/S&P 500 INDEX/SPXD17JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	8,813,000	5396.63		393,060		212,231		631,619			(180,915)		32,373		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	3,700,309	5802.82		33,673		21,855		44,379			(12,026)		14,814		0001
Purchased Call/S&P 500 INDEX/SPXD17QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,683,000	6005.88		75,392		52,131		98,560			(23,341)		11,147		0001
Purchased Call/S&P 500 INDEX/SPXD17RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/16/2026	1	2,660,602	.6033		103,044		74,261		139,471			(29,522)		11,206		0001
Purchased Call/S&P 500 INDEX/SPXA21USX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	2,345,000	5802.82		124,754		80,968		183,539			(44,555)		9,388		0001
Purchased Call/S&P 500 INDEX/SPXD17PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2025	06/05/2026	1	3,579,000	5939.3		79,812		54,608		104,632			(25,583)		14,751		0001
Purchased Call/S&P 500 INDEX/SPXD17MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	2,314,000	5560.83		140,923		81,525		233,362			(59,458)		8,797		0001
Purchased Call/S&P 500 INDEX/SPXD17KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,092,000	5375.86		107,911		60,644		172,351			(47,303)		11,586		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	2,691,328	5287.76		45,214		25,285		70,163			(19,944)		10,060		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	1,697,593	.5844		81,876		50,438		115,184			(31,491)		6,649		0001
Purchased Call/S&P 500 INDEX/SPXD17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,327,000	5888.55		108,460		71,410		147,063			(37,144)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	3,688,000	5911.69		129,818		86,545		177,107			(43,867)		14,984		0001
Purchased Call/S&P 500 INDEX/SPXC05PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	2,048,000	5802.82		35,635		23,128		47,972			(12,727)		8,199		0001
Purchased Call/S&P 500 INDEX/SPXC05LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,032,000	5631.28		109,728		65,897		173,278			(43,891)		7,870		0001
Purchased Call/S&P 500 INDEX/SPXD17JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,498,000	5268.05		114,734		60,704		183,956			(54,381)		12,685		0001
Purchased Call/S&P 500 INDEX/SPXA21VSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/05/2026	1	9,793,000	6000.36		427,954		293,624		583,621			(136,381)		40,361		0001
Purchased Call/S&P 500 INDEX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	3,420,000	5633.07		181,260		90,880		290,903			(90,382)		12,108		0001
Purchased Call/S&P 500 INDEX/SPXD17LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	5,983,000	5528.75		142,395		81,985		212,666			(60,469)		22,691		0001
Purchased Call/S&P 500 INDEX/SPXA21USD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	3,591,000	5844.61		221,206		141,377		335,216			(79,998)		14,346		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	1,687,938	5967.84		97,732		71,078		138,139			(27,162)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXD17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	3,056,000	5275.7		156,467		84,915		262,092			(71,589)		11,254		0001
Purchased Call/S&P 500 INDEX/SPXD17LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	2,080,000	5525.21		63,232		36,007		96,807			(27,447)		7,813		0001
Purchased Call/S&P 500 INDEX/SPXC05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,234,000	5606.91		116,101		69,404		174,559			(46,758)		12,497		0001
Purchased Call/S&P 500 INDEX/SPXD17USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	3,262,000	6173.07		75,352		56,255		92,520			(19,505)		14,080		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	4,333,076	5980.87		92,728		66,970		118,072			(26,421)		18,321		0001
Purchased Call/S&P 500 INDEX/SPXD17LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,545,000	5525.21		210,928		120,111		352,951			(91,556)		13,316		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	5,867,000	5525.21		231,747		131,967		361,906			(100,593)		22,038		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	2,276,021	5606.91		28,223		16,871		40,197			(11,366)		8,795		0001
Purchased Call/S&P 500 INDEX/SPXC05KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/23/2025	04/22/2026	1	5,319,487	5288		224,087		125,662		349,024			(98,500)		19,884		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,038,359	5560.83		84,806		49,061		125,262			(35,781)		15,352		0001
Purchased Call/S&P 500 INDEX/SPXD17VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,885,000	6204.95		72,414		54,260		88,668			(18,252)		12,475		0001
Purchased Call/S&P 500 INDEX/SPXC05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,503,000	5659.91		135,162		82,224		212,350			(53,471)		9,716		0001
Purchased Call/S&P 500 INDEX/SPXD17LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	8,310,000	5525.21		367,302		209,158		583,703			(159,433)		31,215		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	5,451,147	5485		228,093		129,886		353,723			(99,007)		20,476		0001
Purchased Call/S&P 500 INDEX/SPXD17PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	7,604,000	6000.36		244,088		167,472		321,664			(77,786)		31,339		0001
Purchased Call/S&P 500 INDEX/SPXC05LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,656,000	5631.28		118,989		71,459		182,840			(47,596)		10,287		0001
Purchased Call/S&P 500 INDEX/SPXC05VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	1	2,689,000	6033.11		127,190		90,399		172,880			(36,937)		11,326		0001
Purchased Call/S&P 500 INDEX/SPXN139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,423,413	5671		63,096		32,074		126,168			(31,202)		5,053		0001
Purchased Call/S&P 500 INDEX/SPXD17TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	2,948,615	6092		105,744		77,702		135,528			(28,179)		12,609		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	2,503,796	6141		128,953		95,998		171,645			(33,655)		10,747		0001
Purchased Call/S&P 500 INDEX/SPXC05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	1	3,109,000	6033.11		120,318		85,515		159,671			(34,942)		13,095		0001
Purchased Call/S&P 500 INDEX/SPXD17ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	940,425	5074.08		7,523		3,876		11,463			(3,669)		3,375		0001
Purchased Call/S&P 500 INDEX/SPXC05IST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	1,616,000	5074.08		88,557		45,620		158,764			(43,193)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXD17TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,382,000	6141.02		60,026		44,563		74,447			(15,788)		10,224		0001
Purchased Call/S&P 500 INDEX/SPXC05VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	5,333,269	6033		208,739		149,182		283,762			(60,213)		22,463		0001
Purchased Call/S&P 500 INDEX/SPXD17MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	2,962,000	5604.14		61,610		36,181		88,709			(25,657)		11,314		0001
Purchased Call/S&P 500 INDEX/SPXD17NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,289,000	5659.91		150,936		91,819		218,832			(59,711)		24,413		0001
Purchased Call/S&P 500 INDEX/SPXC05VST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	5,991,000	6092.18		150,973		110,631		189,657			(40,535)		25,620		0001
Purchased Call/S&P 500 INDEX/SPXC05LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	6,954,797	5687		286,317		169,078		432,657			(117,382)		26,564		0001
Purchased Call/S&P 500 INDEX/SPXD17TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,494,000	6092.16		207,893		152,913		289,656			(55,248)		14,970		0001
Purchased Call/S&P 500 INDEX/SPXN13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	2,786,000	5396.63		161,867		87,399		272,760			(74,503)		10,234		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	10,324,458	5659.91		128,023		77,881		181,542			(50,647)		40,078		0001
Purchased Call/S&P 500 INDEX/SPXN13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,692,000	5659.91		83,183		50,603		122,834			(32,907)		10,450		0001
Purchased Call/S&P 500 INDEX/SPXC05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	4,466,000	5663.94		216,154		131,130		333,312			(85,870)		17,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21VSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	2,425,000	5888.55		150,835		99,310		225,901			(51,656)		9,832		0001
Purchased Call/S&P 500 INDEX/SPXC05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/02/2026	1	1,781,553	5936		80,795		55,376		106,411			(25,502)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXN139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	2,757,782	5628		90,885		45,694		135,622			(45,193)		9,764		0001
Purchased Call/S&P 500 INDEX/SPXC05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,803,000	6045.26		100,908		70,999		133,202			(30,411)		11,714		0001
Purchased Call/S&P 500 INDEX/SPXN13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/13/2026	1	5,333,214	5887		179,297		110,946		248,187			(68,468)		20,936		0001
Purchased Call/S&P 500 INDEX/SPXD17NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	5,010,000	5650.38		121,242		72,144		174,894			(49,161)		19,315		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	4,589,000	5958.38		107,383		67,412		142,447			(40,416)		18,095		0001
Purchased Call/S&P 500 INDEX/SPXC05TSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	4,057,000	6022.24		186,216		129,787		254,592			(56,630)		16,922		0001
Purchased Call/S&P 500 INDEX/SPXD17RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	6,575,009	5983		282,894		204,093		377,726			(80,827)		27,746		0001
Purchased Call/S&P 500 INDEX/SPXD17NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	3,795,000	5663.94		86,147		52,261		123,846			(34,223)		14,731		0001
Purchased Call/S&P 500 INDEX/SPXD170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/15/2026	1	2,033,000	5976.97		47,979		33,968		62,031			(14,250)		8,546		0001
Purchased Call/S&P 500 INDEX/SPXD17NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,242,000	5686.67		107,168		63,474		162,410			(44,093)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXC05USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	4,358,632	6045		177,539		125,264		248,286			(53,164)		18,216		0001
Purchased Call/S&P 500 INDEX/SPXD17MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	04/30/2026	1	1,149,463	5569		63,914		37,461		96,849			(26,690)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	4,059,596	5484.77		95,806		54,405		145,179			(41,735)		15,249		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	3,432,830	6141		129,135		96,134		164,714			(33,703)		14,735		0001
Purchased Call/S&P 500 INDEX/SPXC05TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	818,815	6000		42,003		28,980		56,921			(13,068)		3,375		0001
Purchased Call/S&P 500 INDEX/SPXD17RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	2,605,000	5980.87		137,544		99,337		190,329			(39,191)		11,014		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	716,241	5631.28		5,587		3,355		7,919			(2,235)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXC05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,923,000	5659.91		175,965		107,045		282,966			(69,612)		11,347		0001
Purchased Call/S&P 500 INDEX/SPXC05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	4,159,000	6038.81		254,947		176,988		368,090			(78,230)		17,313		0001
Purchased Call/S&P 500 INDEX/SPXC05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,148,000	6092.18		182,269		133,564		252,250			(48,938)		13,462		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	8,526,649	5650		349,675		208,646		539,715			(141,215)		32,872		0001
Purchased Call/S&P 500 INDEX/SPXC05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	3,046,998	5650		148,015		88,318		233,915			(59,775)		11,747		0001
Purchased Call/S&P 500 INDEX/SPXD170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2025	06/12/2026	1	4,636,000	5976.97		148,816		104,998		196,437			(44,563)		19,375		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	4,773,000	5560.83		214,308		123,980		335,022			(90,420)		18,145		0001
Purchased Call/S&P 500 INDEX/SPXD17LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	2,092,000	5528.75		71,337		41,073		108,993			(30,294)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	1,597,983	5888.55		20,614		13,572		26,990			(7,060)		6,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/05/2025	05/01/2026	1	584,860	.5687		26,504		15,651		40,550			(10,866)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,795,063	5940.46		61,491		39,131		81,188			(22,406)		11,142		0001
Purchased Call/S&P 500 INDEX/SPXC05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/15/2025	05/15/2026	1	2,811,000	5916.93		169,503		106,116		255,942			(64,086)		11,084		0001
Purchased Call/S&P 500 INDEX/SPXD17PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2025	06/05/2026	1	3,667,000	5939.3		120,644		82,546		161,381			(38,672)		15,113		0001
Purchased Call/S&P 500 INDEX/SPXD17US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,816,000	6141.02		153,754		114,144		207,860			(40,439)		12,087		0001
Purchased Call/S&P 500 INDEX/SPXD17LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,321,999	5485		139,807		79,612		212,466			(60,685)		16,235		0001
Purchased Call/S&P 500 INDEX/SPXC05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	06/01/2026	1	2,707,000	5911.69		154,840		103,653		225,814			(51,895)		11,066		0001
Purchased Call/S&P 500 INDEX/SPXC05T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2026	1	2,546,000	6038.81		73,834		51,257		95,876			(22,656)		10,598		0001
Purchased Call/S&P 500 INDEX/SPXN13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	14,402,743	5282.7		172,833		94,795		264,681			(78,603)		53,173		0001
Purchased Call/S&P 500 INDEX/SPXD17NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	4,091,000	5659.91		86,729		52,760		124,792			(34,310)		15,880		0001
Purchased Call/S&P 500 INDEX/SPXC050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2025	05/20/2026	1	2,546,000	5940.46		83,254		52,980		112,976			(30,336)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXC05TSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/10/2025	06/10/2026	1	9,590,000	6038.81		441,140		306,246		599,656			(135,364)		39,921		0001
Purchased Call/S&P 500 INDEX/SPXD17RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	3,929,000	5980.87		218,452		157,771		305,354			(62,244)		16,612		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,863,000	5892.58		131,412		81,454		187,346			(50,044)		11,264		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,861,893	5074.08		14,895		7,593		22,706			(7,345)		6,610		0001
Purchased Call/S&P 500 INDEX/SPXN13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	35,395	5569		1,479		867		2,174			(617)		135		0001
Purchased Call/S&P 500 INDEX/SPXN13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,448,000	6000.36		120,541		82,704		157,427			(38,414)		18,332		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/01/2025	04/01/2026	1	7,131,000	5633.07		285,240		143,013		438,592			(142,229)		25,246		0001
Purchased Call/S&P 500 INDEX/SPXD170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	2,112,000	5940.46		49,632		31,584		65,639			(18,085)		8,419		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/14/2026	1	2,117,000	5892.58		116,012		71,908		170,761			(44,180)		8,329		0001
Purchased Call/S&P 500 INDEX/SPXC05LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/06/2025	05/06/2026	1	9,408,000	5606.91		399,840		239,023		611,122			(161,031)		36,354		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,781,000	6005.88		132,654		91,725		182,506			(41,068)		11,554		0001
Purchased Call/S&P 500 INDEX/SPXN13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/20/2026	1	2,102,515	5283		22,411		12,444		38,371			(9,974)		7,821		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,328,716	5921.54		40,753		26,719		53,633			(14,068)		9,422		0001
Purchased Call/S&P 500 INDEX/SPXC05NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/16/2025	05/15/2026	1	2,031,000	5958.38		99,925		62,731		142,439			(37,609)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXD17VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	3,172,000	6204.95		159,552		119,554		208,264			(40,216)		13,716		0001
Purchased Call/S&P 500 INDEX/SPXD17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,957,000	6204.95		81,909		61,375		100,721			(20,646)		12,787		0001
Purchased Call/S&P 500 INDEX/SPXN1396G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	4,206,000	5670.97		224,180		113,016		358,023			(111,169)		14,931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	3,527,000	5282.7		186,931		103,223		318,118			(84,322)		13,119		0001
Purchased Call/S&P 500 INDEX/SPXC05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	7,188,423	5936		245,845		165,708		324,637			(80,372)		29,447		0001
Purchased Call/S&P 500 INDEX/SPXN13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	5,795,000	5282.7		127,490		69,925		198,999			(57,982)		21,395		0001
Purchased Call/S&P 500 INDEX/SPXC05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,618,000	5659.91		150,273		91,416		238,900			(59,449)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXC05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,225,158	6006		131,474		91,160		173,164			(40,453)		13,399		0001
Purchased Call/S&P 500 INDEX/SPXC05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	3,405,000	6045.26		206,003		144,944		296,074			(62,083)		14,230		0001
Purchased Call/S&P 500 INDEX/SPXN13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,525,000	6000.36		62,040		42,566		79,662			(19,771)		14,528		0001
Purchased Call/S&P 500 INDEX/SPXC05RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,856,000	5970.37		100,246		67,659		134,125			(32,683)		11,723		0001
Purchased Call/S&P 500 INDEX/SPXC05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,339,000	5970.81		190,657		129,206		274,860			(61,637)		13,734		0001
Purchased Call/S&P 500 INDEX/SPXC05SSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	2,551,000	5939.3		156,376		106,994		230,708			(50,126)		10,514		0001
Purchased Call/S&P 500 INDEX/SPXD17TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	1,385,900	6141.02		12,889		9,568		15,432			(3,390)		5,949		0001
Purchased Call/S&P 500 INDEX/SPXC05TSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,709,000	6045.26		69,080		48,604		89,134			(20,818)		11,321		0001
Purchased Call/S&P 500 INDEX/SPXC05SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	194,346	5970		9,486		6,420		13,161			(3,075)		798		0001
Purchased Call/S&P 500 INDEX/SPXD17NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	2,742,830	5650.38		38,674		23,013		54,201			(15,681)		10,574		0001
Purchased Call/S&P 500 INDEX/SPXC05QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,328,000	5912.17		191,027		126,999		280,268			(64,897)		13,521		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	12,440,600	5282.7		289,866		158,985		455,457			(131,829)		45,929		0001
Purchased Call/S&P 500 INDEX/SPXD17PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	2,341,000	5888.55		87,085		57,337		119,346			(29,824)		9,491		0001
Purchased Call/S&P 500 INDEX/SPXC05PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	2,651,000	5888.55		149,782		98,616		218,753			(51,295)		10,748		0001
Purchased Call/S&P 500 INDEX/SPXN13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/14/2026	1	1,973,179	5406		71,226		38,474		123,280			(32,768)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXC05LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	3,246,000	5631.28		182,101		109,361		289,938			(72,840)		12,572		0001
Purchased Call/S&P 500 INDEX/SPXN13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/22/2026	1	6,214,820	5803		222,543		144,840		290,923			(77,890)		24,881		0001
Purchased Call/S&P 500 INDEX/SPXC05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	1,312,395	5912		56,446		37,841		75,433			(18,658)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXC05SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	5,818,000	6005.88		145,450		100,573		188,719			(45,030)		24,171		0001
Purchased Call/S&P 500 INDEX/SPXC05QSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	5,712,792	5889		243,334		161,547		338,755			(82,894)		23,162		0001
Purchased Call/S&P 500 INDEX/SPXC05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	4,591,000	5958.38		252,964		158,805		369,157			(95,209)		18,103		0001
Purchased Call/S&P 500 INDEX/SPXC05QS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,736,000	5958.38		178,207		112,423		252,009			(66,524)		14,828		0001
Purchased Call/S&P 500 INDEX/SPXN13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	4,091,784	5922		135,885		89,339		184,065			(46,664)		16,555		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13L$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	4,392,724	6000.36		67,648		46,414		86,815			(21,558)		18,104		0001
Purchased Call/S&P 500 INDEX/SPXD170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/15/2026	1	13,835,685	5958.38		178,480		112,046		231,236			(67,175)		54,555		0001
Purchased Call/S&P 500 INDEX/SPXC05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,609,000	5911.69		123,406		82,610		173,858			(41,359)		10,666		0001
Purchased Call/S&P 500 INDEX/SPXC050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	9,175,000	5940.46		400,030		254,565		557,800			(145,764)		36,574		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	14,552,577	5802.82		186,273		120,896		248,715			(66,526)		58,260		0001
Purchased Call/S&P 500 INDEX/SPXN139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	3,873,000	5670.97		216,888		109,340		350,208			(107,553)		13,749		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,741,000	5912.17		89,083		59,224		120,720			(30,264)		11,136		0001
Purchased Call/S&P 500 INDEX/SPXD17S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	2,429,000	5967.84		40,807		29,678		51,662			(11,342)		10,348		0001
Purchased Call/S&P 500 INDEX/SPXN13G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,052,454	5886.55		35,507		21,911		47,867			(13,619)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXC05US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	8,465,000	6045.26		398,702		280,527		543,286			(120,157)		35,377		0001
Purchased Call/S&P 500 INDEX/SPXN13H$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,531,000	5892.58		162,210		100,543		226,033			(61,773)		17,827		0001
Purchased Call/S&P 500 INDEX/SPXN13H$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	3,566,000	5958.38		78,452		49,492		103,839			(29,286)		14,154		0001
Purchased Call/S&P 500 INDEX/SPXJ000$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	3,340,000	5074.08		114,562		58,398		193,160			(56,492)		11,857		0001
Purchased Call/S&P 500 INDEX/SPXD17S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	1	1,572,969	.5981		64,048		46,516		83,437			(17,613)		6,651		0001
Purchased Call/S&P 500 INDEX/SPXD17V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/26/2026	1	3,956,938	.6173		135,860		101,422		168,282			(34,624)		16,985		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,351,000	5396.52		69,825		35,494		109,129			(34,529)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXD17V$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2026	1	3,737,000	6204.95		82,961		62,164		100,906			(20,911)		16,160		0001
Purchased Call/S&P 500 INDEX/SPXD17U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2026	1	3,935,000	6173.07		174,321		130,140		225,680			(45,124)		16,984		0001
Purchased Call/S&P 500 INDEX/SPXN13K$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	2,903,074	5939.3		37,450		25,623		48,441			(12,004)		11,965		0001
Purchased Call/S&P 500 INDEX/SPXN13G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	4,307,000	5659.91		193,384		117,642		296,030			(76,504)		16,719		0001
Purchased Call/S&P 500 INDEX/SPXD17T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2026	1	3,433,000	6092.18		107,796		78,991		137,378			(28,943)		14,681		0001
Purchased Call/S&P 500 INDEX/SPXD17S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	3,115,000	5967.84		149,209		108,515		203,033			(41,469)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXN13L$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	2,282,396	6022.24		20,770		14,476		26,284			(6,316)		9,520		0001
Purchased Call/S&P 500 INDEX/SPXD17T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	2,683,000	6092.16		90,149		66,308		115,361			(23,957)		11,495		0001
Purchased Call/S&P 500 INDEX/SPXD17V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	1	4,268,009	.6141		171,533		127,697		220,323			(44,768)		18,320		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,192,000	5396.52		75,405		38,331		119,370			(37,288)		7,782		0001
Purchased Call/S&P 500 INDEX/SPXN13L$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,480,000	6000.36		76,908		52,767		99,641			(24,509)		14,343		0001
Purchased Call/S&P 500 INDEX/SPXC05US$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,662,000	5976.97		154,928		109,311		221,862			(46,393)		11,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	5,520,343	.5981		236,519		171,295		318,950			(66,460)		23,340		0001
Purchased Call/S&P 500 INDEX/SPXN13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	2,689,223	6045.26		43,028		30,274		54,671			(12,967)		11,239		0001
Purchased Call/S&P 500 INDEX/SPXJ000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	2,633,000	5074.08		69,511		35,809		114,415			(33,903)		9,448		0001
Purchased Call/S&P 500 INDEX/SPXJ000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	2,180,000	5074.08		103,986		53,007		182,055			(51,277)		7,739		0001
Purchased Call/S&P 500 INDEX/SPXC05TS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	5,970,358	.6000		258,411		177,793		348,056			(80,888)		24,606		0001
Purchased Call/S&P 500 INDEX/SPXN13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,277,000	5976.97		50,466		35,606		64,838			(15,112)		13,695		0001
Purchased Call/S&P 500 INDEX/SPXD17VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	2,347,000	6204.95		104,911		78,611		134,730			(26,443)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXJ003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	5,034,413	.5283		177,973		98,158		332,045			(79,866)		18,587		0001
Purchased Call/S&P 500 INDEX/SPXN13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	3,642,000	6000.36		80,488		55,433		104,203			(25,440)		15,101		0001
Purchased Call/S&P 500 INDEX/SPXJ003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/16/2026	1	2,004,766	.5276		69,715		38,363		129,481			(31,372)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	3,993,000	5396.52		197,654		100,474		326,612			(97,741)		14,175		0001
Purchased Call/S&P 500 INDEX/SPXD17SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,902,000	6025.17		131,170		95,758		174,776			(35,578)		12,387		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	6,869,535	5980.87		89,991		64,993		113,150			(25,641)		29,045		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	5,040,834	5967.84		65,531		47,659		83,152			(18,213)		21,476		0001
Purchased Call/S&P 500 INDEX/SPXC05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/23/2026	1	1,740,000	6025.17		97,266		71,007		134,764			(26,382)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	2,584,477	5976.97		45,487		32,093		58,479			(13,621)		10,801		0001
Purchased Call/S&P 500 INDEX/SPXC05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	6,552,000	5976.97		359,050		253,329		506,675			(107,518)		27,382		0001
Purchased Call/S&P 500 INDEX/SPXC05USY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,343,029	.6045		128,130		90,403		177,702			(38,369)		13,971		0001
Purchased Call/S&P 500 INDEX/SPX915AS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	3,224,694	.5843		161,147		104,589		237,215			(57,553)		12,910		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	5,941,079	5976.97		77,234		54,681		98,106			(22,939)		24,975		0001
Purchased Call/S&P 500 INDEX/SPXC05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	5,425,000	6045.26		246,295		173,293		334,409			(74,226)		22,672		0001
Purchased Call/S&P 500 INDEX/SPXC05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	7,319,000	6092.18		321,304		235,446		422,784			(86,268)		31,299		0001
Purchased Call/S&P 500 INDEX/SPXC05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	8,957,000	6092.18		414,709		303,892		549,430			(111,347)		38,304		0001
Purchased Call/S&P 500 INDEX/SPXC05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	2,868,946	.5977		105,254		74,470		135,956			(30,906)		11,990		0001
Purchased Call/S&P 500 INDEX/SPXC05TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	7,103,000	6038.81		177,575		123,275		228,700			(54,489)		29,568		0001
Purchased Call/S&P 500 INDEX/SPXC05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	6,711,000	6045.26		267,098		187,930		356,757			(80,495)		28,047		0001
Purchased Call/S&P 500 INDEX/SPXD17KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	2,507,000	5484.77		53,650		30,466		80,786			(23,371)		9,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	9,727,149	6173.07		126,453		94,137		153,480			(33,003)		41,753		0001
Purchased Call/S&P 500 INDEX/SPXC05T5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	8,258,085	.6006		357,858		248,128		474,487			(110,110)		34,309		0001
Purchased Call/S&P 500 INDEX/SPXC05T5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	3,285,216	.6006		111,829		77,539		144,978			(34,409)		13,649		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	807,885	5982.72		7,109		5,087		9,013			(2,045)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXD17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/10/2026	1	1,791,362	.5363		76,710		40,926		119,668			(35,798)		6,496		0001
Purchased Call/S&P 500 INDEX/SPXD17KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	4,871,000	5375.86		150,027		84,313		237,008			(65,765)		18,252		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	4,209,130	6173.07		41,249		30,708		49,996			(10,766)		18,067		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	5,284,172	6173.07		68,694		51,284		83,320			(17,782)		22,808		0001
Purchased Call/S&P 500 INDEX/SPXD17JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/16/2026	1	2,217,000	5275.7		123,265		66,896		209,555			(56,398)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXD17JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	2,995,838	.5457		86,747		45,783		150,020			(41,229)		10,836		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	2,077,243	6092.18		27,004		19,788		33,417			(7,250)		8,883		0001
Purchased Call/S&P 500 INDEX/SPXC05W5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	2,697,632	.6173		101,262		75,594		126,827			(25,806)		11,579		0001
Purchased Call/S&P 500 INDEX/SPXC05V3S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/16/2026	1	2,512,000	6033.11		109,774		78,021		147,721			(31,880)		10,580		0001
Purchased Call/S&P 500 INDEX/SPXD17KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	2,678,000	5375.86		148,897		83,678		252,918			(65,270)		10,035		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	2,280,000	5396.52		129,048		65,599		219,090			(63,815)		8,094		0001
Purchased Call/S&P 500 INDEX/SPXD17LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,431,000	5525.21		158,169		90,069		252,669			(68,656)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXN13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	3,175,000	5976.97		70,168		49,507		91,039			(21,012)		13,269		0001
Purchased Call/S&P 500 INDEX/SPXD17JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	4,973,000	5396.63		196,931		106,332		312,802			(90,642)		18,267		0001
Purchased Call/S&P 500 INDEX/SPXA21RSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,707,000	5363.36		76,879		41,087		119,347			(36,030)		9,893		0001
Purchased Call/S&P 500 INDEX/SPXD17LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	10,178,000	5525.21		426,458		242,844		671,463			(185,111)		38,231		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	4,488,306	5456.9		107,271		56,147		162,314			(51,137)		16,234		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	2,154,036	5456.9		42,865		22,436		63,420			(20,434)		7,791		0001
Purchased Call/S&P 500 INDEX/SPXD17LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,651,000	5525.21		120,848		68,816		185,799			(52,456)		13,714		0001
Purchased Call/S&P 500 INDEX/SPXD17KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,169,000	5525.21		70,669		40,242		105,860			(30,675)		11,904		0001
Purchased Call/S&P 500 INDEX/SPXA21PSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	2,380,168	5396.52		36,417		18,512		54,453			(18,008)		8,450		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	2,472,340	5958.38		23,240		14,590		30,188			(8,747)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXD17JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	1,888,000	5396.63		50,976		27,524		78,569			(23,463)		6,935		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	2,115,531	5484.77		39,560		22,465		59,728			(17,233)		7,947		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,872,670	5363.36		33,895		17,983		51,325			(16,016)		6,791		0001
Purchased Call/S&P 500 INDEX/SPXD17LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,089,000	5525.21		140,253		79,866		216,950			(60,879)		15,359		0001
Purchased Call/S&P 500 INDEX/SPXC05VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/24/2025	06/24/2026	1	3,632,000	6092.18		218,283		159,954		305,090			(58,608)		15,532		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	4,873,355	5529		188,579		108,876		284,522			(79,783)		18,483		0001
Purchased Call/S&P 500 INDEX/SPXJ007SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/15/2025	05/15/2026	1	2,257,000	5916.93		74,932		46,911		102,711			(28,331)		8,900		0001
Purchased Call/S&P 500 INDEX/SPXA21SSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,917,000	5275.7		123,386		66,961		196,663			(56,453)		14,425		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	949,763	5844.19		8,548		5,251		11,428			(3,302)		3,720		0001
Purchased Call/S&P 500 INDEX/SPXA21RSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	4,062,000	5363.36		90,176		47,844		138,915			(42,611)		14,730		0001
Purchased Call/S&P 500 INDEX/SPXJ008SQ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	10/31/2025	1	5,900,000	5600		163,940		31,730		4,836			(131,570)		8,597		0001
Purchased Call/S&P 500 INDEX/SPXJ008SR	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	11/18/2025	1	5,900,000	6100		210,480		58,399		643,201			(151,546)		10,809		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	3,314,406	5958.38		65,957		41,406		86,711			(24,824)		13,069		0001
Purchased Call/S&P 500 INDEX/SPXJ000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	2,749,000	5074.08		111,609		56,893		191,868			(55,036)		9,759		0001
Purchased Call/S&P 500 INDEX/SPXD17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	3,617,995	5375.86		43,416		24,399		65,772			(19,032)		13,557		0001
Purchased Call/S&P 500 INDEX/SPX915AS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	2,090,977	5803		96,390		62,910		128,599			(33,562)		8,371		0001
Purchased Call/S&P 500 INDEX/SPXJ006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	9,856,000	5886.55		447,462		276,120		647,524			(171,629)		38,691		0001
Purchased Call/S&P 500 INDEX/SPXJ006SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	5,438,000	5886.55		183,261		113,086		255,864			(70,292)		21,348		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2025	04/02/2026	1	6,452,000	5396.52		152,912		77,730		235,661			(75,616)		22,905		0001
Purchased Call/S&P 500 INDEX/SPXJ000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	6,147,516	5074.08		141,393		72,075		230,195			(69,723)		21,824		0001
Purchased Call/S&P 500 INDEX/SPX9158SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	2,295,469	5376		114,708		65,001		178,824			(50,106)		8,601		0001
Purchased Call/S&P 500 INDEX/SPXN13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,356,000	5282.7		170,485		93,507		288,162			(77,536)		12,390		0001
Purchased Call/S&P 500 INDEX/SPXN13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,305,000	5282.7		248,829		136,477		431,932			(113,166)		15,894		0001
Purchased Call/S&P 500 INDEX/SPXN13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,321,000	5282.7		214,282		117,529		345,657			(97,454)		23,336		0001
Purchased Call/S&P 500 INDEX/SPXN13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	9,821,000	5282.7		307,397		168,600		492,833			(139,803)		36,258		0001
Purchased Call/S&P 500 INDEX/SPXD17RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	1,996,740	5983		108,299		78,132		149,814			(30,943)		8,426		0001
Purchased Call/S&P 500 INDEX/SPXC05LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/05/2025	05/01/2026	1	3,031,876	5687		150,638		88,956		233,760			(61,757)		11,580		0001
Purchased Call/S&P 500 INDEX/SPXC051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/01/2025	03/31/2026	1	5,992,841	5612		323,934		161,967		525,315			(161,967)		21,159		0001
Purchased Call/S&P 500 INDEX/SPXA21SSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	3,342,613	5275.7		40,780		22,131		61,495			(18,658)		12,310		0001
Purchased Call/S&P 500 INDEX/SPXN13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	2,096,000	5282.7		103,123		56,944		173,362			(46,518)		7,796		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	7,133,000	5287.76		164,772		92,145		260,509			(72,680)		26,663		0001
Purchased Call/S&P 500 INDEX/SPXN13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/27/2026	1	3,695,041	5922		128,519		84,496		174,654			(44,134)		14,950		0001
Purchased Call/S&P 500 INDEX/SPXN13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	6,970,000	5282.7		313,650		172,030		521,356			(142,646)		25,733		0001
Purchased Call/S&P 500 INDEX/SPXN13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	2,020,000	5921.54		60,398		39,600		81,099			(20,850)		8,173		0001
Purchased Call/S&P 500 INDEX/SPXN139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	2,829,814	5671		114,066		57,984		220,889			(56,406)		10,046		0001
Purchased Call/S&P 500 INDEX/SPXN13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	4,518,000	5282.7		219,123		120,184		367,986			(99,656)		16,680		0001
Purchased Call/S&P 500 INDEX/SPXN13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	2,877,282	5664		111,323		67,722		167,545			(44,040)		11,169		0001
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	547,789	5802.82		4,437		2,897		5,883			(1,567)		2,212		0001
Purchased Call/S&P 500 INDEX/SPXN13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	2,287,000	5659.91		124,870		76,367		197,218			(48,995)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	3,913,006	6000.36		98,216		67,642		127,016			(31,044)		16,224		0001
Purchased Call/S&P 500 INDEX/SPXC05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/08/2025	04/08/2026	1	5,823,069	4982.77		326,092		169,783		588,785			(156,345)		21,006		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	1,252,889	5912.17		11,025		7,330		14,267			(3,746)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,752,647	5287.76		144,477		80,796		238,264			(63,728)		14,027		0001
Purchased Call/S&P 500 INDEX/SPXN13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	3,498,000	5659.91		161,258		98,099		247,653			(63,794)		13,579		0001
Purchased Call/S&P 500 INDEX/SPXN13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/07/2026	1	1,880,848	5631		75,978		46,009		109,867			(30,266)		7,284		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	309,375	5604.14		2,444		1,435		3,431			(1,018)		1,182		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	695,255	5940.46		6,814		4,336		8,746			(2,483)		2,771		0001
Purchased Call/S&P 500 INDEX/SPX9158SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	5,271,680	5158		166,310		92,803		256,172			(73,560)		19,657		0001
Purchased Call/S&P 500 INDEX/SPX9158S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,375,000	5484.77		133,713		75,931		224,368			(58,247)		8,921		0001
Purchased Call/S&P 500 INDEX/SPX9158SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,354,000	5484.77		105,651		59,996		164,375			(46,023)		12,599		0001
Purchased Call/S&P 500 INDEX/SPX915ASE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,339,000	5939.3		107,828		73,777		150,059			(34,564)		9,640		0001
Purchased Call/S&P 500 INDEX/SPX9158SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2025	04/24/2026	1	4,592,000	5525.21		259,448		147,741		429,432			(112,618)		17,249		0001
Purchased Call/S&P 500 INDEX/SPX9158SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	2,459,000	5484.77		147,294		83,643		250,727			(64,164)		9,237		0001
Purchased Call/S&P 500 INDEX/SPX9158SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	2,612,153	5288		103,483		58,031		159,755			(45,487)		9,764		0001
Purchased Call/S&P 500 INDEX/SPX915ASC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/05/2026	1	2,811,000	5939.3		108,786		74,432		148,187			(34,871)		11,585		0001
Purchased Call/S&P 500 INDEX/SPX9158SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	2,496,569	5158		87,701		48,938		135,821			(38,791)		9,309		0001
Purchased Call/S&P 500 INDEX/SPX9159SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	2,315,583	5842.01		107,212		69,390		152,685			(38,479)		9,270		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/24/2026	1	3,269,000	5484.77		114,088		64,787		178,774			(49,699)		12,279		0001
Purchased Call/S&P 500 INDEX/SPX9159SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	4,494,505	.5845		193,104		124,791		269,266			(69,496)		17,955		0001
Purchased Call/S&P 500 INDEX/SPX915ASR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	3,620,000	6000.36		199,824		137,101		280,127			(63,680)		14,920		0001
Purchased Call/S&P 500 INDEX/SPXA21US0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/13/2026	1	1,648,234	.5887		69,933		43,635		96,753			(26,586)		6,470		0001
Purchased Call/S&P 500 INDEX/SPXA21SS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/15/2026	1	6,417,000	5396.63		151,441		81,770		232,817			(69,704)		23,572		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	3,722,070	5484.77		45,409		25,786		66,938			(19,781)		13,981		0001
Purchased Call/S&P 500 INDEX/SPXA21VSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/27/2026	1	11,446,337	.5922		483,385		317,806		675,584			(165,998)		46,312		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	3,618,000	5074.08		156,298		79,673		270,258			(77,072)		12,844		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/06/2026	1	2,939,000	5074.08		92,872		47,843		154,674			(45,297)		10,546		0001
Purchased Call/S&P 500 INDEX/SPXA21RS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	8,856,000	5363.36		351,583		186,534		560,669			(166,133)		32,115		0001
Purchased Call/S&P 500 INDEX/SPXC05IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,969,567	.5612		95,191		47,595		143,674			(47,595)		10,485		0001
Purchased Call/S&P 500 INDEX/SPXA21USZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	4,276,000	5802.82		246,298		159,853		367,519			(87,963)		17,119		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	5,425,000	5456.9		290,238		151,915		476,797			(138,360)		19,622		0001
Purchased Call/S&P 500 INDEX/SPXA21VSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2025	06/03/2026	1	11,391,466	.5970		486,368		329,172		663,639			(157,669)		46,760		0001
Purchased Call/S&P 500 INDEX/SPXA21VS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	4,144,722	5802.82		102,789		67,110		140,573			(36,311)		16,734		0001
Purchased Call/S&P 500 INDEX/SPXA21VS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	14,601,000	5888.55		639,524		421,064		896,168			(219,015)		59,199		0001
Purchased Call/S&P 500 INDEX/SPXA21XSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	06/26/2026	1	7,506,453	.6173		323,140		241,230		410,192			(82,351)		32,221		0001
Purchased Call/S&P 500 INDEX/SPXA21USH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	3,213,789	.5940		121,390		77,461		175,857			(44,020)		12,811		0001
Purchased Call/S&P 500 INDEX/SPXA21USV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/22/2026	1	9,781,000	5802.82		451,882		293,283		650,449			(161,387)		39,157		0001
Purchased Call/S&P 500 INDEX/SPXA21VSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/30/2025	05/29/2026	1	7,733,000	5911.69		176,312		117,542		234,994			(59,578)		31,418		0001
Purchased Call/S&P 500 INDEX/SPXA21XS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	4,260,000	6173.07		143,562		106,874		181,072			(37,468)		18,286		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	1,702,378	5484.77		25,536		14,501		38,217			(11,124)		6,395		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	3,318,448	.5074		118,485		60,566		205,651			(57,926)		11,781		0001
Purchased Call/S&P 500 INDEX/SPXA21SS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2025	04/14/2026	1	3,735,525	.5406		124,781		67,216		193,974			(57,591)		13,687		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,966,000	5062.25		51,706		26,779		85,321			(24,932)		7,074		0001
Purchased Call/S&P 500 INDEX/SPXA21TSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/01/2026	1	2,588,000	5686.67		159,938		94,186		256,529			(66,348)		9,885		0001
Purchased Call/S&P 500 INDEX/SPXA21RSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	2,524,000	5363.36		85,564		45,728		133,881			(40,101)		9,224		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	2,665,224	5844.61		42,910		27,425		56,581			(15,518)		10,647		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21XS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	12,508,000	6173.07		544,098		405,051		704,505			(142,004)		53,689		0001
Purchased Call/S&P 500 INDEX/SPXA21RS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/07/2026	1	1,675,605	5062		71,340		37,152		101,008			(34,196)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	2,530,000	5062.25		124,476		64,467		217,746			(60,021)		9,103		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	5,580,000	4982.77		130,014		67,693		209,477			(62,335)		20,130		0001
Purchased Call/S&P 500 INDEX/SPXC05JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,690,000	4982.77		191,821		99,874		328,321			(91,969)		16,919		0001
Purchased Call/S&P 500 INDEX/SPXC05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	2,552,006	6033		131,540		94,009		186,823			(37,944)		10,749		0001
Purchased Call/S&P 500 INDEX/SPXC05LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	2,576,062	5687		99,529		58,775		149,315			(40,804)		9,839		0001
Purchased Call/S&P 500 INDEX/SPXC05VMQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	1,942,000	5659.91		100,790		61,314		156,903			(39,873)		7,538		0001
Purchased Call/S&P 500 INDEX/SPXC05SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,340,385	5970		79,337		53,695		105,548			(25,719)		9,607		0001
Purchased Call/S&P 500 INDEX/SPXC05LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,304,000	5631.28		116,582		70,014		182,374			(46,633)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXC05NS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,944,000	5916.93		134,835		84,412		191,667			(50,979)		11,608		0001
Purchased Call/S&P 500 INDEX/SPXC051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	03/27/2026	1	1,752,415	5581		71,702		35,450		109,200			(36,249)		6,119		0001
Purchased Call/S&P 500 INDEX/SPXC05KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	3,269,038	5569		131,705		77,194		193,182			(54,998)		12,457		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	3,723,459	5633		141,956		71,370		214,701			(70,588)		13,182		0001
Purchased Call/S&P 500 INDEX/SPXC05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	2,123,409	5981		79,825		57,812		105,684			(22,430)		8,978		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	2,756,658	5911.69		68,365		45,765		91,377			(22,913)		11,269		0001
Purchased Call/S&P 500 INDEX/SPXC051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	3,115,000	5074.08		158,865		81,840		280,710			(77,485)		11,178		0001
Purchased Call/S&P 500 INDEX/SPXC05SS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,175,000	5970.81		193,358		131,036		283,454			(62,510)		13,059		0001
Purchased Call/S&P 500 INDEX/SPXC05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	3,335,000	5970.81		145,740		98,766		200,010			(47,116)		13,717		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	5,599,820	5964		216,101		137,302		305,479			(78,960)		22,274		0001
Purchased Call/S&P 500 INDEX/SPXC05LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	3,514,362	5687		114,126		67,395		168,393			(46,789)		13,423		0001
Purchased Call/S&P 500 INDEX/SPXC05LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	4,258,000	5606.91		102,192		61,090		149,491			(41,157)		16,453		0001
Purchased Call/S&P 500 INDEX/SPXC05NS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,775,000	5916.93		120,435		75,397		169,950			(45,534)		10,942		0001
Purchased Call/S&P 500 INDEX/SPXC05KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/15/2026	1	1,932,998	5399		71,407		38,985		122,671			(32,654)		7,100		0001
Purchased Call/S&P 500 INDEX/SPXC05KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	4,220,670	5561		169,189		98,148		267,735			(71,115)		16,045		0001
Purchased Call/S&P 500 INDEX/SPXC051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	4,709,000	5670.97		207,667		104,692		319,773			(102,980)		16,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	05/29/2026	1	2,376,499	.5912		125,758		84,307		172,603			(41,570)		9,655		0001
Purchased Call/S&P 500 INDEX/SPXC05LSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	2,831,000	5631.28		99,934		60,016		149,778			(39,974)		10,964		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	3,166,672	.5964		106,827		67,873		148,725			(39,033)		12,596		0001
Purchased Call/S&P 500 INDEX/SPXC05USB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,517,296	.6022		95,225		66,922		125,274			(28,777)		10,500		0001
Purchased Call/S&P 500 INDEX/SPXC05SST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	3,157,000	6005.88		136,382		94,303		185,115			(42,222)		13,116		0001
Purchased Call/S&P 500 INDEX/SPXC05UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,845,000	5976.97		210,706		149,178		297,082			(62,580)		16,163		0001
Purchased Call/S&P 500 INDEX/SPXN13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	06/13/2025	06/12/2026	1	2,815,000	5976.97		94,303		66,536		125,243			(28,239)		11,764		0001
Purchased Call/S&P 500 INDEX/SPXC05LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,433,000	5663.94		110,886		67,269		163,346			(44,051)		13,326		0001
Purchased Call/S&P 500 INDEX/SPXC05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,522,000	6045.26		127,109		89,434		175,402			(38,307)		10,540		0001
Purchased Call/S&P 500 INDEX/SPXC05KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	5,709,000	5604.14		263,756		154,893		407,673			(109,838)		21,806		0001
Purchased Call/S&P 500 INDEX/SPXC05MS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	3,356,243	.5631		144,059		87,236		209,928			(57,386)		12,999		0001
Purchased Call/S&P 500 INDEX/SPXC05IISD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	3,314,939	.6173		134,384		100,320		169,634			(34,248)		14,229		0001
Purchased Call/S&P 500 INDEX/SPXC05IIS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	4,175,443	.6025		148,898		109,000		185,646			(40,088)		17,822		0001
Purchased Call/S&P 500 INDEX/SPXC05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,267,000	6022.24		137,834		96,066		200,156			(41,917)		9,456		0001
Purchased Call/S&P 500 INDEX/SPXC05NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,263,000	5958.38		118,129		74,159		170,436			(44,460)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXC05QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	3,507,000	5911.69		121,693		81,464		165,475			(40,785)		14,337		0001
Purchased Call/S&P 500 INDEX/SPXC05TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	2,132,087	.6006		80,525		55,833		105,288			(24,777)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXC05JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	2,853,308	.5363		103,240		54,927		155,790			(48,331)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXC05MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	2,798,746	.5631		95,126		57,604		135,635			(37,894)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXC05IIS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	2,078,684	.6025		81,924		59,972		102,916			(22,056)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXC05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	10,034,000	6038.81		437,482		303,707		590,647			(134,241)		41,769		0001
Purchased Call/S&P 500 INDEX/SPXC05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	2,018,000	5659.91		113,008		68,747		178,502			(44,706)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXC05US3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	10,239,000	6045.26		445,397		313,381		601,178			(134,229)		42,791		0001
Purchased Call/S&P 500 INDEX/SPXC05SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/02/2026	1	1,478,049	.5936		77,454		52,351		106,732			(25,178)		6,055		0001
Purchased Call/S&P 500 INDEX/SPXC05USA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	2,432,985	.6022		82,267		57,815		107,186			(24,861)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXC05VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	3,136,000	6092.18		116,346		85,256		150,230			(31,238)		13,411		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,273,000	5970.37		140,471		94,809		206,211			(45,798)		9,330		0001
Purchased Call/S&P 500 INDEX/SPXC05WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	7,525,437	.6025		317,196		232,202		400,793			(85,399)		32,122		0001
Purchased Call/S&P 500 INDEX/SPXC05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	2,187,503	.5912		85,977		57,318		120,525			(29,053)		8,888		0001
Purchased Call/S&P 500 INDEX/SPXC05JST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	3,673,000	5363.36		155,735		82,626		248,714			(73,589)		13,320		0001
Purchased Call/S&P 500 INDEX/SPXC05USS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	3,859,000	5976.97		183,303		129,776		251,772			(54,441)		16,222		0001
Purchased Call/S&P 500 INDEX/SPXC05SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	5,104,666	.5970		205,055		138,780		277,258			(66,474)		20,954		0001
Purchased Call/S&P 500 INDEX/SPXC05QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	2,272,000	5912.17		138,365		91,988		206,029			(47,006)		9,231		0001
Purchased Call/S&P 500 INDEX/SPXC05QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	5,937,000	5912.17		279,039		185,511		393,707			(94,797)		24,121		0001
Purchased Call/S&P 500 INDEX/SPXC05QS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	3,463,000	5912.17		128,131		85,184		175,867			(43,529)		14,070		0001
Purchased Call/S&P 500 INDEX/SPXC05QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	12,511,633	.5964		513,968		326,554		732,619			(187,796)		49,767		0001
Purchased Call/S&P 500 INDEX/SPXD17NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	1,602,784	.5604		66,066		38,906		93,822			(27,407)		6,122		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/13/2026	1	4,909,383	.5887		207,199		128,212		292,600			(79,123)		19,273		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	1,892,586	5560.83		30,660		17,737		44,568			(12,936)		7,195		0001
Purchased Call/S&P 500 INDEX/SPXD17KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	1,949,000	5375.86		39,955		22,454		61,774			(17,514)		7,303		0001
Purchased Call/S&P 500 INDEX/SPXD17RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	12,447,000	5967.84		578,786		419,176		783,999			(162,634)		52,627		0001
Purchased Call/S&P 500 INDEX/SPXD17KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	3,794,000	5525.21		73,604		41,913		110,011			(31,949)		14,251		0001
Purchased Call/S&P 500 INDEX/SPXD17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/16/2026	1	163,553	.5277		8,331		4,610		13,362			(3,723)		602		0001
Purchased Call/S&P 500 INDEX/SPXD17LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	4,377,000	5525.21		235,483		134,094		384,992			(102,215)		16,441		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	5,646,000	5396.63		237,697		128,343		379,931			(109,406)		20,739		0001
Purchased Call/S&P 500 INDEX/SPXD17NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	2,226,000	5659.91		32,945		20,148		46,715			(12,927)		8,700		0001
Purchased Call/S&P 500 INDEX/SPXD17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	1,880,000	5888.55		100,956		66,470		145,929			(34,574)		7,622		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/09/2025	06/09/2026	1	2,648,000	6005.88		58,256		40,282		75,306			(18,035)		11,001		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	3,965,000	5074.08		64,233		32,743		102,059			(31,674)		14,076		0001
Purchased Call/S&P 500 INDEX/SPXD17US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	5,186,000	6141.02		239,075		177,485		313,146			(62,880)		22,260		0001
Purchased Call/S&P 500 INDEX/SPXD17SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,766,000	6025.17		111,746		81,578		147,085			(30,309)		11,806		0001
Purchased Call/S&P 500 INDEX/SPXD17NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	2,303,000	5686.67		126,665		75,022		196,655			(52,116)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXD17TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	6,199,000	6092.16		269,657		198,342		355,370			(71,662)		26,559		0001
Purchased Call/S&P 500 INDEX/SPXD17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/29/2026	1	3,486,640	.5561		124,522		72,237		193,694			(52,340)		13,255		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17N$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	6,720,000	5659.91		151,872		92,389		219,421			(60,081)		26,086		0001
Purchased Call/S&P 500 INDEX/SPXD17R$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	5,719,000	5980.87		269,365		194,541		365,518			(76,751)		24,180		0001
Purchased Call/S&P 500 INDEX/SPXD17U$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	7,426,343	.6092		326,594		242,224		415,313			(86,135)		31,817		0001
Purchased Call/S&P 500 INDEX/SPXD17P$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/02/2026	1	3,329,000	5935.94		144,146		96,891		198,785			(47,390)		13,637		0001
Purchased Call/S&P 500 INDEX/SPXD17S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	4,940,000	6025.17		124,488		90,880		158,549			(33,765)		21,086		0001
Purchased Call/S&P 500 INDEX/SPXD17J$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	3,474,000	5268.05		170,226		90,064		283,638			(80,682)		12,598		0001
Purchased Call/S&P 500 INDEX/SPXD170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/05/2026	1	3,876,000	6000.36		142,249		97,599		189,440			(45,332)		15,975		0001
Purchased Call/S&P 500 INDEX/SPXD17N$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	3,213,080	5659.91		77,114		47,161		111,719			(30,257)		12,557		0001
Purchased Call/S&P 500 INDEX/SPXD17P$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	3,124,000	5802.82		136,831		89,336		194,625			(48,337)		12,613		0001
Purchased Call/S&P 500 INDEX/SPXD17S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	3,028,000	5967.84		91,143		66,286		118,634			(25,331)		12,900		0001
Purchased Call/S&P 500 INDEX/SPXD17R$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,210,000	5967.84		114,933		83,238		148,478			(32,295)		17,800		0001
Purchased Call/S&P 500 INDEX/SPXD17M$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	2,075,000	5569.06		107,485		62,478		170,521			(45,055)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXD17T$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	2,928,000	6092.16		110,093		80,977		142,233			(29,258)		12,545		0001
Purchased Call/S&P 500 INDEX/SPXD17S$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	2,878,000	6025.17		139,007		101,479		186,987			(37,703)		12,284		0001
Purchased Call/S&P 500 INDEX/SPXD17P$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2025	06/04/2026	1	2,089,000	5970.81		70,190		47,567		93,855			(22,692)		8,592		0001
Purchased Call/S&P 500 INDEX/SPXD17S$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,061,000	5967.84		75,227		54,710		99,196			(20,908)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXD17T$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	3,303,000	6092.16		152,599		112,242		202,329			(40,554)		14,151		0001
Purchased Call/S&P 500 INDEX/SPXD17U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2026	1	2,211,000	6173.07		127,796		95,407		173,577			(33,081)		9,543		0001
Purchased Call/S&P 500 INDEX/SPXD17U$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	2,441,000	6141.02		109,601		81,366		143,150			(28,827)		10,478		0001
Purchased Call/S&P 500 INDEX/SPXD17R$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	4,677,000	5967.84		188,951		136,845		252,198			(53,094)		19,775		0001
Purchased Call/S&P 500 INDEX/SPXA21X$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	06/30/2026	1	4,901,980	.6205		180,525		135,643		227,421			(45,131)		21,197		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/02/2026	1	1,896,364	.6279		75,941		58,285		97,541			(17,769)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/07/2026	1	5,006,000	.6340		185,222		159,055		219,586			(27,403)		23,104		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/10/2026	1	2,522,679	.6260		103,623		81,625		128,198			(22,164)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	695,055	.6585		35,627		34,238		37,539			(1,480)		3,384		0001
Purchased Call/S&P 500 INDEX/SPXA21X$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	2,450,000	6279.35		147,735		112,756		194,191			(36,122)		10,633		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,165,867	.6280		59,628		46,838		75,950			(12,884)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXE17E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	9,090,003	6693.75		424,503		416,317		423,294			(9,304)		44,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I9X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	86,228	6225.52		5,881		4,536		8,191			(1,353)		378		0001
Purchased Call/S&P 500 INDEX/SPX915B9F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	12,528,384	.6205		524,844		394,358		668,136			(131,211)		54,175		0001
Purchased Call/S&P 500 INDEX/SPX915B9S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	2,651,000	6279.35		116,909		89,534		144,159			(28,274)		11,589		0001
Purchased Call/S&P 500 INDEX/SPX915GS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	11,070,000	6664.36		505,899		494,657		500,471			(15,288)		54,433		0001
Purchased Call/S&P 500 INDEX/SPX915FSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	11,802,000	6606.76		540,532		521,174		555,358			(20,733)		57,867		0001
Purchased Call/S&P 500 INDEX/SPXE171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	1,162,321	6309.62		69,856		56,577		89,193			(13,397)		5,225		0001
Purchased Call/S&P 500 INDEX/SPXE1758S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,213,551	6389.45		245,229		211,169		302,209			(35,706)		19,447		0001
Purchased Call/S&P 500 INDEX/SPXE17B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	868,953	6495.15		42,666		40,197		48,333			(2,572)		4,212		0001
Purchased Call/S&P 500 INDEX/SPX915FS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	9,442,000	6584.29		441,886		423,474		462,153			(21,851)		45,965		0001
Purchased Call/S&P 500 INDEX/SPXE17D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,754,991	6631.96		81,483		79,452		83,361			(2,679)		18,464		0001
Purchased Call/S&P 500 INDEX/SPX915FSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	5,023,000	6631.96		256,173		249,786		260,671			(8,422)		24,699		0001
Purchased Call/S&P 500 INDEX/SPX915FSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	10,954,904	.6615		466,528		449,775		474,441			(17,943)		53,637		0001
Purchased Call/S&P 500 INDEX/SPX915FSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,400,000	6615.28		208,120		200,093		213,069			(8,553)		21,543		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/30/2025	04/02/2026	1	6,650,000	.5000		14,880		14,880		13,633					23,608		0001
Purchased Call/S&P 500 INDEX/SPX915C$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,891,409	.6238		111,144		93,806		133,550			(17,549)		8,631		0001
Purchased Call/S&P 500 INDEX/SPX915C$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,459,000	6329.94		213,586		180,636		255,790			(33,355)		20,480		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	9,353,000	6481.5		406,856		381,992		460,584			(27,943)		45,069		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	5,632,537	6693.75		243,889		239,186		243,264			(5,346)		27,852		0001
Purchased Call/S&P 500 INDEX/SPX915GS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	2,993,000	6664.36		166,411		162,713		165,740			(5,029)		14,717		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	3,425,000	6363.35		187,690		153,895		230,708			(34,967)		15,448		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	8,780,000	6584.29		381,930		366,016		397,321			(18,887)		42,742		0001
Purchased Call/S&P 500 INDEX/SPXE17C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	2,810,000	6584.29		161,013		154,360		174,698			(7,897)		13,739		0001
Purchased Call/S&P 500 INDEX/SPX915C$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	2,214,494	.6238		93,649		79,041		108,826			(14,787)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	3,366,217	.6269		133,584		105,539		165,241			(28,258)		14,925		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/10/2026	1	5,097,000	6280.46		126,915		99,142		152,971			(28,512)		22,440		0001
Purchased Call/S&P 500 INDEX/SPX915E$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	10,937,000	6501.86		514,039		472,630		562,848			(46,475)		52,154		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$S	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2025	11/07/2025	1	6,400,000	.6200		32,450		12,128		8,832			(20,241)		10,325		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915BSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,151,000	6279.35		77,436		59,102		94,029			(18,934)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXC05XS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	5,936,501	6309		261,447		212,336		307,512			(49,560)		26,685		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	8,948,000	6481.5		223,700		210,029		247,960			(15,364)		43,117		0001
Purchased Call/S&P 500 INDEX/SPXE17B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	1,989,636	6502		82,106		77,088		93,974			(5,639)		9,587		0001
Purchased Call/S&P 500 INDEX/SPXE177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,995,483	6396		116,794		105,082		133,240			(12,548)		9,400		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	963,222	6363		48,351		39,866		58,024			(8,572)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXE17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	3,618,000	6532.04		47,396		44,915		50,341			(2,597)		17,587		0001
Purchased Call/S&P 500 INDEX/SPXE178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,182,000	6501.86		48,877		44,940		52,868			(4,419)		10,405		0001
Purchased Call/S&P 500 INDEX/SPX915ESY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	9,562,000	6587.47		447,502		427,668		467,023			(23,295)		46,549		0001
Purchased Call/S&P 500 INDEX/SPX915G$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	6,866,000	6664.36		350,166		342,385		347,456			(10,582)		33,761		0001
Purchased Call/S&P 500 INDEX/SPXC05XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	8,138,286	6363		354,513		291,489		412,482			(65,254)		36,706		0001
Purchased Call/S&P 500 INDEX/SPXE17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	6,296,000	6448.26		278,913		258,936		318,288			(20,632)		30,293		0001
Purchased Call/S&P 500 INDEX/SPX915FST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,230,000	6631.96		123,096		120,027		125,884			(4,047)		10,965		0001
Purchased Call/S&P 500 INDEX/SPXD17V$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,236,000	6198.01		36,223		27,242		43,497			(9,031)		9,687		0001
Purchased Call/S&P 500 INDEX/SPXE177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,442,000	6466.91		140,415		126,374		164,684			(15,044)		11,522		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	4,277,000	6481.4		195,887		178,079		221,890			(18,247)		20,365		0001
Purchased Call/S&P 500 INDEX/SPXC05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	2,114,640	6389		75,250		62,044		88,250			(13,341)		9,538		0001
Purchased Call/S&P 500 INDEX/SPX915GS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,081,000	6664.36		195,480		191,136		193,517			(5,907)		20,067		0001
Purchased Call/S&P 500 INDEX/SPX915GS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	4,239,000	6664.36		253,916		248,274		253,682			(7,673)		20,844		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	4,972,308	6466		212,667		193,280		238,830			(19,864)		23,640		0001
Purchased Call/S&P 500 INDEX/SPX915CST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,549,119	6339		80,281		67,758		98,662			(12,676)		7,069		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	253,087	6306		12,290		9,948		15,193			(2,364)		1,136		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	1,548,334	6269		84,593		66,833		109,417			(17,895)		6,865		0001
Purchased Call/S&P 500 INDEX/SPX915FS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,257,000	6584.29		108,336		103,822		113,176			(5,357)		10,987		0001
Purchased Call/S&P 500 INDEX/SPXD17YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	1,968,000	6259.75		70,848		55,624		87,360			(15,637)		8,710		0001
Purchased Call/S&P 500 INDEX/SPXD17X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	3,325,791	6263		112,328		87,678		135,783			(25,305)		14,616		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	7,600,000	6299.19		350,360		297,275		430,986			(53,754)		34,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17W8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	1,877,997	.6198		65,351		49,696		80,402			(16,158)		8,136		0001
Purchased Call/S&P 500 INDEX/SPX915G6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	5,847,000	6664.36		336,203		328,731		335,590			(10,160)		28,750		0001
Purchased Call/S&P 500 INDEX/SPXE17CS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	4,347,000	6606.76		163,882		158,013		171,589			(6,286)		21,314		0001
Purchased Call/S&P 500 INDEX/SPX915G5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,090,000	6604.72		109,307		108,701		113,296			(1,497)		10,378		0001
Purchased Call/S&P 500 INDEX/SPXE178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,381,000	6465.94		137,216		124,363		151,916			(13,158)		25,583		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2025	01/08/2026	1	6,400,000	.6500		228,390		140,439		376,362			(88,273)		16,750		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSP	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/22/2025	12/19/2025	1	3,150,000	.5000		20,170		10,766		5,480			(9,413)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXD17Y5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	5,636,934	.6263		241,173		188,249		297,747			(54,330)		24,774		0001
Purchased Call/S&P 500 INDEX/SPXJ00H9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	3,619,000	6238.01		133,541		112,572		164,643			(21,832)		16,595		0001
Purchased Call/S&P 500 INDEX/SPXC05YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	2,688,503	.6371		104,863		87,193		124,904			(17,861)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXD17YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,399,000	6259.75		261,741		205,030		346,522			(58,244)		19,367		0001
Purchased Call/S&P 500 INDEX/SPXE17BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,346,000	6587.47		44,167		42,210		45,583			(2,299)		16,289		0001
Purchased Call/S&P 500 INDEX/SPXE179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,549,000	6460.26		172,481		159,029		198,439			(15,163)		16,924		0001
Purchased Call/S&P 500 INDEX/SPX915GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	3,281,900	.6600		185,154		180,525		187,993			(6,104)		16,115		0001
Purchased Call/S&P 500 INDEX/SPXN13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,142,000	6370.86		65,759		54,528		75,791			(11,350)		9,742		0001
Purchased Call/S&P 500 INDEX/SPXE17FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/25/2026	1	6,867,000	6604.72		299,401		297,742		315,456			(4,101)		34,099		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	03/17/2026	1	1,665,000	.6700		80,630		78,286		81,921			(2,780)		5,648		0001
Purchased Call/S&P 500 INDEX/SPX915BSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	3,960,639	.6227		173,882		132,712		210,361			(42,515)		17,189		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/03/2026	1	5,525,000	6448.26		139,783		129,771		155,028			(10,340)		26,584		0001
Purchased Call/S&P 500 INDEX/SPX915DS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/07/2026	1	1,456,795	.6389		85,051		73,854		95,496			(11,372)		6,724		0001
Purchased Call/S&P 500 INDEX/SPX915DSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	9,781,000	6468.54		458,729		402,817		512,674			(59,069)		45,648		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	427,473	.6370		23,167		20,850		25,985			(2,482)		2,017		0001
Purchased Call/S&P 500 INDEX/SPXE177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,508,000	6439.32		213,679		193,077		248,521			(21,075)		21,400		0001
Purchased Call/S&P 500 INDEX/SPXD17XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,872,273	.6226		166,304		128,633		207,177			(37,921)		16,988		0001
Purchased Call/S&P 500 INDEX/SPX915DSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	6,267,000	6411.37		273,241		242,379		312,575			(31,441)		29,477		0001
Purchased Call/S&P 500 INDEX/SPX915FS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,452,000	6606.76		194,107		187,156		198,643			(7,445)		21,829		0001
Purchased Call/S&P 500 INDEX/SPXC05XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	3,290,150	.6389		130,733		107,791		154,699			(23,177)		14,839		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	632,427	.6297		31,414		25,288		38,588			(6,178)		2,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	1	2,672,000	6296.79		77,755		62,547		91,989			(15,678)		11,970		0001
Purchased Call/S&P 500 INDEX/SPX915FSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	4,545,000	6584.29		270,882		259,689		288,394			(13,286)		22,221		0001
Purchased Call/S&P 500 INDEX/SPXC05YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,290,000	6238.01		128,698		108,489		166,101			(21,041)		10,501		0001
Purchased Call/S&P 500 INDEX/SPX915FSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	3,437,854	.6611		192,509		187,683		195,622			(6,364)		16,856		0001
Purchased Call/S&P 500 INDEX/SPX915HS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	6,876,230	.6644		293,216		293,216		300,388			(812)		34,145		0001
Purchased Call/S&P 500 INDEX/SPX915CSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	4,801,000	6339.39		265,975		223,243		319,847			(44,451)		21,907		0001
Purchased Call/S&P 500 INDEX/SPX915BSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,595,000	6279.35		202,758		155,280		257,593			(49,037)		15,715		0001
Purchased Call/S&P 500 INDEX/SPXD057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	2,695,706	6643.7		58,497		58,336		59,432			(638)		13,442		0001
Purchased Call/S&P 500 INDEX/SPXD17YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	7,090,639	.6280		296,419		232,195		372,786			(65,961)		31,218		0001
Purchased Call/S&P 500 INDEX/SPXE171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2026	1	3,472,000	6305.6		97,563		78,749		115,496			(18,978)		15,580		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/15/2025	10/16/2025	1	3,150,000	.6100		17,460		2,878		822			(14,456)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX915CS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	7,390,795	.6279		298,146		228,190		384,029			(70,396)		32,076		0001
Purchased Call/S&P 500 INDEX/SPXD17WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	3,572,000	6229.98		166,098		127,662		212,470			(38,680)		15,643		0001
Purchased Call/S&P 500 INDEX/SPXJ00QS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/30/2025	08/14/2026	1	3,325,000	.6700		243,900		243,900		255,822					15,518		0001
Purchased Call/S&P 500 INDEX/SPXE178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2026	1	8,590,053	.6439		482,628		437,298		561,019			(46,407)		40,777		0001
Purchased Call/S&P 500 INDEX/SPXJ00GST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2025	11/10/2025	1	3,200,000	.6200		16,225		6,363		4,818			(9,829)		5,362		0001
Purchased Call/S&P 500 INDEX/SPX915FSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,831,000	6631.96		167,878		163,693		172,175			(5,519)		13,920		0001
Purchased Call/S&P 500 INDEX/SPX915BST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/06/2026	1	3,693,000	6279.35		174,679		133,776		216,829			(42,246)		16,144		0001
Purchased Call/S&P 500 INDEX/SPXN13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	4,412,994	6339.39		58,252		48,893		65,830			(9,735)		20,137		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	141,033	.6600		7,252		7,071		7,339			(239)		692		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	5,210,000	6225.52		315,205		243,133		424,520			(72,540)		22,857		0001
Purchased Call/S&P 500 INDEX/SPX915HS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	5,733,513	.6644		230,041		230,041		235,183			(637)		28,471		0001
Purchased Call/S&P 500 INDEX/SPXC05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,135,000	6238.01		176,565		148,608		219,362			(29,104)		18,868		0001
Purchased Call/S&P 500 INDEX/SPXE172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	3,920,000	6358.91		98,784		80,279		114,456			(18,674)		17,650		0001
Purchased Call/S&P 500 INDEX/SPXD057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	4,061,000	6643.7		172,186		171,712		176,777			(1,877)		20,249		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,962,542	.6330		217,867		184,765		278,759			(33,518)		18,200		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,232,000	6299.19		119,907		101,739		144,089			(18,397)		14,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	5,310,549	.6532		234,388		223,971		247,526			(12,235)		25,815		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	743,044	.6439		38,033		34,461		43,724			(3,657)		3,527		0001
Purchased Call/S&P 500 INDEX/SPX915G$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,526,000	6604.72		157,965		157,090		162,374			(2,164)		17,509		0001
Purchased Call/S&P 500 INDEX/SPXD17X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,699,567	.6226		64,433		49,838		79,277			(14,692)		7,456		0001
Purchased Call/S&P 500 INDEX/SPX915G$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	3,329,244	.6632		187,728		183,556		187,248			(5,673)		16,370		0001
Purchased Call/S&P 500 INDEX/SPX915C$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/02/2026	1	3,685,978	.6279		140,563		107,582		179,476			(33,188)		15,997		0001
Purchased Call/S&P 500 INDEX/SPXE17E$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	4,312,000	6637.97		216,031		213,056		224,082			(3,551)		21,382		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	4,589,000	6363.35		210,635		172,709		253,216			(39,242)		20,698		0001
Purchased Call/S&P 500 INDEX/SPXE17A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	2,213,361	.6416		130,234		121,890		146,209			(9,328)		10,634		0001
Purchased Call/S&P 500 INDEX/SPXE17C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,606,000	6615.28		148,803		143,064		157,608			(6,115)		12,759		0001
Purchased Call/S&P 500 INDEX/SPXE17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	1,508,893	.6448		55,191		51,665		60,313			(3,942)		7,260		0001
Purchased Call/S&P 500 INDEX/SPXE1798$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,481,000	6460.26		91,301		84,239		102,664			(7,961)		11,884		0001
Purchased Call/S&P 500 INDEX/SPX915B$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	1,577,451	.6227		86,882		66,311		107,671			(21,243)		6,846		0001
Purchased Call/S&P 500 INDEX/SPX915C$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	08/04/2026	1	4,828,000	6329.94		222,571		188,235		265,572			(34,758)		22,175		0001
Purchased Call/S&P 500 INDEX/SPXC05X$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	10,010,000	6370.86		461,461		382,644		551,425			(79,649)		45,526		0001
Purchased Call/S&P 500 INDEX/SPXE171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,166,292	.6297		113,988		91,507		143,359			(23,173)		9,655		0001
Purchased Call/S&P 500 INDEX/SPX915C$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	3,736,568	.6238		167,744		141,578		195,972			(26,486)		17,050		0001
Purchased Call/S&P 500 INDEX/SPX915E$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	9,682,000	6370.17		458,927		411,890		535,563			(50,293)		45,680		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	6,924,954	.6330		289,965		245,909		356,043			(44,610)		31,806		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	2,869,668	.6363		114,216		95,814		133,264			(19,141)		13,073		0001
Purchased Call/S&P 500 INDEX/SPX915G$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	4,374,000	6661.21		190,706		190,706		194,044			(522)		21,840		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	4,648,000	6299.19		264,471		224,400		336,001			(40,576)		21,383		0001
Purchased Call/S&P 500 INDEX/SPX915G$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	7,821,000	6661.21		366,805		366,805		374,626			(1,005)		39,051		0001
Purchased Call/S&P 500 INDEX/SPX915G$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	4,137,000	6604.72		251,116		249,725		262,105			(3,440)		20,543		0001
Purchased Call/S&P 500 INDEX/SPXD17W$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,935,000	6227.42		157,903		120,182		207,443			(38,935)		12,738		0001
Purchased Call/S&P 500 INDEX/SPXE172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,684,669	.6310		65,041		52,824		76,133			(12,329)		7,573		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	5,341,713	.6299		218,530		185,931		256,680			(33,020)		24,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	3,118,980	.6339		118,036		99,347		154,680			(19,456)		14,232		0001
Purchased Call/S&P 500 INDEX/SPXE179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,497,000	6460.26		63,174		58,288		69,769			(5,508)		11,961		0001
Purchased Call/S&P 500 INDEX/SPXE179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,621,000	6460.26		372,100		343,078		434,834			(32,712)		31,573		0001
Purchased Call/S&P 500 INDEX/SPXN13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	1,680,789	6339.39		28,573		23,983		32,402			(4,775)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXE177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,490,620	.6370		64,741		58,429		72,231			(6,456)		7,033		0001
Purchased Call/S&P 500 INDEX/SPXE17AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,369,068	6502.08		97,867		91,632		105,692			(6,971)		21,053		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,608,049	6198.01		54,247		40,798		65,582			(13,525)		11,298		0001
Purchased Call/S&P 500 INDEX/SPX0133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,539,000	6600.35		46,361		44,828		47,483			(1,651)		17,377		0001
Purchased Call/S&P 500 INDEX/SPX0133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,228,760	6606.76		41,009		39,541		41,985			(1,573)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/29/2025	07/28/2026	1	1,759,718	.6390		85,340		70,724		102,778			(14,770)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXC05YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	12,772,000	6238.01		591,344		497,714		741,416			(97,474)		58,280		0001
Purchased Call/S&P 500 INDEX/SPX915DSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	4,345,542	.6467		183,893		161,417		204,571			(23,744)		20,249		0001
Purchased Call/S&P 500 INDEX/SPX915ES3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	6,784,000	6501.86		295,782		271,955		322,210			(26,742)		32,350		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/24/2025	07/29/2026	1	3,330,000	.6900		180,260		177,315		182,930			(3,512)		15,145		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	1,353,812	.6615		68,066		65,622		69,718			(2,618)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXC05ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/06/2025	08/05/2026	1	3,955,891	.6299		137,149		116,690		159,082			(20,723)		18,199		0001
Purchased Call/S&P 500 INDEX/SPXC05WST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/15/2025	07/14/2026	1	6,726,165	.6269		224,633		177,472		273,752			(47,518)		29,822		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	636,186	.6481		32,613		29,979		35,615			(2,957)		3,029		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/05/2025	07/31/2026	1	2,170,827	.6238		90,960		76,986		107,772			(14,149)		9,906		0001
Purchased Call/S&P 500 INDEX/SPX915FSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,296,000	6615.28		195,898		188,342		199,907			(8,051)		21,034		0001
Purchased Call/S&P 500 INDEX/SPXD057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2026	1	2,725,000	6643.7		123,170		122,831		126,641			(1,342)		13,588		0001
Purchased Call/S&P 500 INDEX/SPXD17XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,194,566	6280.46		70,600		55,150		84,298			(15,861)		14,065		0001
Purchased Call/S&P 500 INDEX/SPX915GSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	10,992,000	6604.72		515,525		512,669		532,877			(7,062)		54,582		0001
Purchased Call/S&P 500 INDEX/SPX915ES1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	7,984,048	.6449		328,602		291,385		380,750			(37,916)		37,495		0001
Purchased Call/S&P 500 INDEX/SPXE17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,246,000	6664.36		97,701		95,548		99,049			(2,928)		11,091		0001
Purchased Call/S&P 500 INDEX/SPXJ001SQ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/13/2025	10/31/2025	1	6,475,000	.6000		27,520		10,722		6,154			(16,721)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXJ00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/28/2025	08/28/2026	1	3,723,000	6501.86		101,638		93,450		110,813			(9,189)		17,754		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	1,763,084	.6230		93,432		72,210		120,102			(21,363)		7,721		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	4,716,000	6466.91		194,299		174,869		219,326			(20,818)		22,250		0001
Purchased Call/S&P 500 INDEX/SPXE173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	1,845,372	.6363		70,963		58,347		81,855			(13,062)		8,323		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	967,488	.6330		47,999		40,706		60,294			(7,384)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXE174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,346,002	6345.06		38,240		32,551		43,476			(5,762)		10,810		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	319,382	.6373		17,311		15,058		19,197			(2,289)		1,484		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	1,832,632	6225.52		99,512		76,758		131,274			(22,901)		8,040		0001
Purchased Call/S&P 500 INDEX/SPXE173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,168,000	6388.64		129,863		106,776		159,914			(23,903)		9,778		0001
Purchased Call/S&P 500 INDEX/SPX915FSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/15/2026	1	4,123,000	6615.28		174,403		167,677		177,789			(7,167)		20,187		0001
Purchased Call/S&P 500 INDEX/SPX915BSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	11,284,000	6279.35		488,597		372,913		603,235			(119,465)		48,973		0001
Purchased Call/S&P 500 INDEX/SPXD17XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	3,759,000	6280.46		211,632		165,319		275,478			(47,545)		16,550		0001
Purchased Call/S&P 500 INDEX/SPXD17IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,872,021	.6230		107,312		82,707		133,755			(24,764)		12,577		0001
Purchased Call/S&P 500 INDEX/SPXC05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	6,331,142	.6389		266,708		219,904		317,331			(47,283)		28,555		0001
Purchased Call/S&P 500 INDEX/SPXE179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	3,378,716	.6460		130,243		120,420		153,176			(10,130)		16,112		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	2,465,000	6481.4		138,533		125,939		160,477			(12,904)		11,737		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	2,385,000	6238.01		69,881		58,908		85,061			(11,425)		10,937		0001
Purchased Call/S&P 500 INDEX/SPX915GSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,077,000	6604.72		233,034		231,743		240,003			(3,192)		25,211		0001
Purchased Call/S&P 500 INDEX/SPX915ESO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	6,179,445	.6481		347,223		319,174		382,981			(31,479)		29,423		0001
Purchased Call/S&P 500 INDEX/SPXC05XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	563,204	.6389		30,252		24,943		37,081			(5,363)		2,540		0001
Purchased Call/S&P 500 INDEX/SPX915DST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,081,000	6411.37		387,331		343,583		454,732			(44,570)		33,306		0001
Purchased Call/S&P 500 INDEX/SPXD17XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,077,000	6280.46		103,642		80,962		132,112			(23,284)		9,144		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	1,975,761	6466.91		49,987		45,029		55,196			(5,312)		9,365		0001
Purchased Call/S&P 500 INDEX/SPX915CS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2026	1	11,115,986	.6363		477,333		400,429		551,902			(79,993)		50,640		0001
Purchased Call/S&P 500 INDEX/SPXE178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,848,000	6465.94		318,716		288,864		371,096			(30,562)		27,803		0001
Purchased Call/S&P 500 INDEX/SPXC05Y3Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,266,000	6238.01		115,113		96,887		146,213			(18,975)		10,340		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/02/2026	1	2,935,000	6279.35		161,425		123,205		208,721			(39,469)		12,738		0001
Purchased Call/S&P 500 INDEX/SPX915FSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	7,733,262	.6615		426,007		410,708		438,440			(16,385)		37,863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,833,000	6465.94		267,735		242,658		305,801			(25,673)		27,731		0001
Purchased Call/S&P 500 INDEX/SPXC05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	3,000,675	6371		100,723		83,751		118,561			(17,156)		13,647		0001
Purchased Call/S&P 500 INDEX/SPXJ00E96	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	4,175,000	6280.46		180,360		140,891		226,351			(40,519)		18,381		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,926,000	6296.79		131,963		106,152		161,881			(26,608)		13,108		0001
Purchased Call/S&P 500 INDEX/SPXE176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,623,000	6370.17		215,569		193,474		264,486			(23,624)		17,094		0001
Purchased Call/S&P 500 INDEX/SPXE173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,535,000	6388.64		292,768		240,720		347,303			(53,889)		29,475		0001
Purchased Call/S&P 500 INDEX/SPXE17ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	1,879,000	6502.08		96,581		90,427		108,926			(6,880)		9,054		0001
Purchased Call/S&P 500 INDEX/SPX915DSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	3,752,000	6411.37		139,950		124,143		158,244			(16,104)		17,648		0001
Purchased Call/S&P 500 INDEX/SPXJ00E5X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/15/2025	10/24/2025	1	6,300,000	6100		122,460		28,450		8,233			(93,361)		8,077		0001
Purchased Call/S&P 500 INDEX/SPXE171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/17/2026	1	3,274,370	6297		134,774		108,798		162,970			(26,206)		14,593		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	2,872,431	6299		165,327		140,665		202,312			(24,981)		13,215		0001
Purchased Call/S&P 500 INDEX/SPXE17ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,114,000	6502.08		126,840		118,759		145,591			(9,035)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXE175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	3,781,000	6466.58		218,920		190,575		258,095			(28,789)		17,618		0001
Purchased Call/S&P 500 INDEX/SPXE172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,884,000	6363.35		324,236		265,856		390,894			(60,406)		31,049		0001
Purchased Call/S&P 500 INDEX/SPXN13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	2,534,000	6449.15		59,549		52,659		65,762			(7,015)		11,900		0001
Purchased Call/S&P 500 INDEX/SPXE179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	4,038,000	6460.26		238,242		219,814		280,346			(20,773)		19,342		0001
Purchased Call/S&P 500 INDEX/SPXN13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/12/2026	1	2,584,750	6446		108,543		95,239		122,007			(14,054)		12,025		0001
Purchased Call/S&P 500 INDEX/SPXE172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	3,599,143	6359		146,385		119,954		172,255			(27,347)		16,206		0001
Purchased Call/S&P 500 INDEX/SPXO134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	3,536,787	6600.35		77,809		75,237		80,118			(2,771)		17,366		0001
Purchased Call/S&P 500 INDEX/SPX915D$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	3,245,695	6453		123,974		109,776		143,169			(14,464)		15,148		0001
Purchased Call/S&P 500 INDEX/SPX915E9L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	5,269,378	6481		214,941		197,578		231,249			(19,486)		25,090		0001
Purchased Call/S&P 500 INDEX/SPXE171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	6,813,141	6297		293,503		236,274		354,710			(57,725)		30,365		0001
Purchased Call/S&P 500 INDEX/SPXC05XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	5,696,000	6389.77		286,509		236,784		343,845			(50,237)		25,863		0001
Purchased Call/S&P 500 INDEX/SPXO130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,201,934	6460.26		160,603		148,181		175,979			(14,004)		34,498		0001
Purchased Call/S&P 500 INDEX/SPXO131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	1,050,563	6502.08		9,455		8,853		9,993			(674)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXE171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/16/2026	1	2,881,302	6264		123,643		99,190		149,484			(25,206)		12,819		0001
Purchased Call/S&P 500 INDEX/SPX915ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,242,000	6370.17		164,369		147,523		193,106			(18,013)		15,296		0001
Purchased Call/S&P 500 INDEX/SPXD056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	5,485,302	6657		230,473		227,289		238,590			(3,799)		27,162		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/31/2026	1	2,047,902	.6460		77,006		71,246		90,340			(5,940)		9,810		0001
Purchased Call/S&P 500 INDEX/SPX0132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,657,000	6481.5		55,266		51,888		59,910			(3,796)		12,803		0001
Purchased Call/S&P 500 INDEX/SPX0135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,539,840	6664.36		139,299		136,203		139,796			(4,210)		32,157		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	9,583,660	6389.45		125,546		108,253		140,399			(18,131)		44,445		0001
Purchased Call/S&P 500 INDEX/SPXN13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,159,742	6363.35		45,571		37,365		52,148			(8,490)		9,741		0001
Purchased Call/S&P 500 INDEX/SPX915ES6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	6,916,000	6370.17		319,519		286,771		372,560			(35,016)		32,630		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	3,003,003	6449.8		59,760		52,622		65,824			(7,552)		14,015		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,568,000	6243.76		168,102		132,907		206,821			(35,463)		20,288		0001
Purchased Call/S&P 500 INDEX/SPX915HS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	8,736,466	.6644		483,381		483,381		498,634			(1,339)		43,382		0001
Purchased Call/S&P 500 INDEX/SPX0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	7,882,000	6460.26		198,626		183,135		218,780			(17,462)		37,586		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/03/2025	07/02/2026	1	2,830,000	6279.35		158,197		120,741		205,268			(38,680)		12,282		0001
Purchased Call/S&P 500 INDEX/SPX915D$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	85,258	.6456		4,304		3,778		4,841			(556)		397		0001
Purchased Call/S&P 500 INDEX/SPX0131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	3,954,768	6448.26		37,966		35,246		41,111			(2,808)		19,028		0001
Purchased Call/S&P 500 INDEX/SPXE173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,785,000	6388.64		252,805		207,861		298,749			(46,533)		26,092		0001
Purchased Call/S&P 500 INDEX/SPX0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	3,515,199	6460.26		32,691		30,142		35,227			(2,874)		16,763		0001
Purchased Call/S&P 500 INDEX/SPXN13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,100,819	6466.58		61,396		53,447		67,567			(8,074)		14,449		0001
Purchased Call/S&P 500 INDEX/SPXN139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	2,509,000	6296.79		63,478		51,062		74,616			(12,799)		11,240		0001
Purchased Call/S&P 500 INDEX/SPXN13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,133,338	6388.64		62,353		51,268		70,610			(11,477)		14,132		0001
Purchased Call/S&P 500 INDEX/SPX0133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,407,000	6584.29		186,656		178,879		194,576			(9,230)		36,058		0001
Purchased Call/S&P 500 INDEX/SPX0133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	4,114,043	6600.35		38,261		36,996		38,961			(1,363)		20,201		0001
Purchased Call/S&P 500 INDEX/SPXE170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	5,285,000	6296.79		299,660		240,560		379,796			(60,920)		23,554		0001
Purchased Call/S&P 500 INDEX/SPXE179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	9,941,000	6460.26		457,286		421,620		522,827			(40,201)		47,405		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,225,000	6449.15		42,570		37,645		46,180			(5,015)		15,145		0001
Purchased Call/S&P 500 INDEX/SPX0135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,778,991	6693.75		49,505		48,550		48,608			(1,085)		18,687		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,279,703	.6644		64,464		64,464		66,411			(179)		6,355		0001
Purchased Call/S&P 500 INDEX/SPXE178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	4,077,000	6465.94		152,888		138,567		172,078			(14,660)		19,383		0001
Purchased Call/S&P 500 INDEX/SPX0132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,732,502	6481.5		33,437		31,394		36,173			(2,297)		8,348		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/28/2026	1	1,255,668	.6390		61,943		51,476		76,440			(10,580)		5,701		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	3,041,000	6263.7		111,605		88,546		135,702			(23,238)		13,530		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,521,236	6449		144,652		128,624		170,535			(16,338)		16,537		0001
Purchased Call/S&P 500 INDEX/SPXE176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	4,428,669	6395.78		58,458		52,017		64,725			(6,567)		20,863		0001
Purchased Call/S&P 500 INDEX/SPXE17A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	3,419,000	6448.26		45,131		41,898		48,994			(3,338)		16,451		0001
Purchased Call/S&P 500 INDEX/SPXE175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	3,675,000	6449.8		129,360		114,036		146,203			(16,214)		17,232		0001
Purchased Call/S&P 500 INDEX/SPXE179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,351,000	6460.26		185,310		170,857		215,999			(16,291)		15,980		0001
Purchased Call/S&P 500 INDEX/SPXE170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,573,567	6244		137,277		108,836		173,284			(28,662)		11,430		0001
Purchased Call/S&P 500 INDEX/SPX915G$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	929,735	6664		47,990		47,185		48,069			(933)		4,572		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	3,100,000	6238.01		143,530		120,992		179,842			(23,465)		14,215		0001
Purchased Call/S&P 500 INDEX/SPXN13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,496,000	6388.64		44,429		36,530		50,096			(8,178)		11,258		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	7,174,274	6584.29		93,983		90,067		97,064			(4,648)		34,925		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	6,020,000	6238.01		264,278		222,434		329,471			(43,562)		27,470		0001
Purchased Call/S&P 500 INDEX/SPXE177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	3,139,000	6466.91		150,358		135,447		172,271			(15,978)		14,878		0001
Purchased Call/S&P 500 INDEX/SPXE175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	3,626,000	6466.58		165,708		144,253		190,137			(21,792)		16,896		0001
Purchased Call/S&P 500 INDEX/SPX0137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	9,630,537	6643.7		126,160		125,810		126,742			(1,386)		47,822		0001
Purchased Call/S&P 500 INDEX/SPXE174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	2,752,323	6339.39		61,927		51,978		70,991			(10,349)		12,559		0001
Purchased Call/S&P 500 INDEX/SPXE173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	2,253,000	6388.64		82,910		68,293		96,647			(15,136)		10,213		0001
Purchased Call/S&P 500 INDEX/SPXD17N$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,616,646	6225.52		79,205		61,094		95,573			(18,228)		15,867		0001
Purchased Call/S&P 500 INDEX/SPX915G$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,619,000	6661.21		156,092		156,092		159,848			(428)		13,077		0001
Purchased Call/S&P 500 INDEX/SPX915F$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,064,000	6584.29		156,570		150,047		164,331			(7,742)		14,916		0001
Purchased Call/S&P 500 INDEX/SPXE174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	4,958,000	6340		217,160		186,481		261,078			(32,128)		22,883		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	7,511,000	6299.19		328,982		279,136		401,887			(50,474)		34,554		0001
Purchased Call/S&P 500 INDEX/SPXE178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,502,000	6501.86		146,617		134,806		168,320			(13,256)		11,931		0001
Purchased Call/S&P 500 INDEX/SPXE174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,665,155	6340		43,442		37,305		49,457			(6,427)		12,301		0001
Purchased Call/S&P 500 INDEX/SPXE176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,782,000	6466.91		165,943		149,349		184,157			(17,780)		27,280		0001
Purchased Call/S&P 500 INDEX/SPX0132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	5,456,392	6532.04		113,493		107,553		120,445			(6,219)		26,524		0001
Purchased Call/S&P 500 INDEX/SPXE178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,514,000	6460.26		191,845		176,882		217,990			(16,865)		21,526		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	1,042,936	6260		51,579		40,516		64,685			(11,145)		4,592		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	3,861,000	6481.4		50,579		45,981		54,500			(4,711)		18,384		0001
Purchased Call/S&P 500 INDEX/SPX0133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,858,000	6584.29		46,300		44,370		47,995			(2,290)		13,913		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/31/2025	07/31/2026	1	2,571,000	6339.39		110,296		92,575		131,530			(18,433)		11,732		0001
Purchased Call/S&P 500 INDEX/SPXN13XS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	3,135,000	6466.58		111,293		96,883		124,977			(14,636)		14,608		0001
Purchased Call/S&P 500 INDEX/SPX0135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,493,000	6664.36		69,056		67,522		69,401			(2,087)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,679,953	6411		104,345		92,815		121,032			(11,753)		12,605		0001
Purchased Call/S&P 500 INDEX/SPX915G$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,803,089	6605		74,646		74,646		76,094			(207)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXD17V$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,488,000	6198.01		55,234		41,539		67,246			(13,771)		10,778		0001
Purchased Call/S&P 500 INDEX/SPX0133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,254,000	6606.76		54,321		52,376		55,778			(2,084)		11,052		0001
Purchased Call/S&P 500 INDEX/SPX0137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,029,004	6661.21		41,096		41,096		41,986			(113)		20,117		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	6,006,000	6411.37		153,153		135,855		172,228			(17,623)		28,249		0001
Purchased Call/S&P 500 INDEX/SPXD17X$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	3,604,576	6226		145,873		112,830		180,587			(33,262)		15,814		0001
Purchased Call/S&P 500 INDEX/SPX0131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,958,000	6415.54		68,626		63,521		76,421			(5,264)		14,211		0001
Purchased Call/S&P 500 INDEX/SPXE179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,242,000	6460.26		147,511		136,101		168,642			(12,862)		15,530		0001
Purchased Call/S&P 500 INDEX/SPX915E$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2025	09/11/2026	1	8,206,000	6587.47		375,014		358,393		390,854			(19,521)		39,948		0001
Purchased Call/S&P 500 INDEX/SPX915F$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	13,567,000	6584.29		618,655		592,878		647,577			(30,593)		66,046		0001
Purchased Call/S&P 500 INDEX/SPX0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,475,648	6481.4		40,106		36,460		43,419			(3,736)		11,788		0001
Purchased Call/S&P 500 INDEX/SPXN13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	1,595,447	6373.45		15,316		13,249		17,116			(2,098)		7,411		0001
Purchased Call/S&P 500 INDEX/SPXE179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	2,955,000	6415.54		134,748		124,725		156,113			(10,337)		14,197		0001
Purchased Call/S&P 500 INDEX/SPX915D$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/12/2026	1	4,582,935	6446		196,755		171,209		218,552			(25,946)		21,321		0001
Purchased Call/S&P 500 INDEX/SPX915D$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	2,945,000	6468.54		128,108		112,493		142,388			(16,496)		13,744		0001
Purchased Call/S&P 500 INDEX/SPX0137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	01/08/2026	1	6,650,000	6000		32,130		32,130		29,479					17,404		0001
Purchased Call/S&P 500 INDEX/SPXE17A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	5,498,118	6416		237,286		220,244		272,220			(17,601)		26,415		0001
Purchased Call/S&P 500 INDEX/SPXE170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	2,680,864	6264		98,975		79,180		117,268			(20,393)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXN13T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	4,671,000	6388.64		126,117		103,696		143,918			(23,214)		21,067		0001
Purchased Call/S&P 500 INDEX/SPXD050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/05/2026	1	1,280,029	6299		75,009		64,533		88,754			(10,982)		5,889		0001
Purchased Call/S&P 500 INDEX/SPX0135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	4,985,000	6693.75		125,124		122,711		123,772			(2,742)		24,650		0001
Purchased Call/S&P 500 INDEX/SPXJ000$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/22/2025	04/22/2026	1	3,320,000	6750		178,570		172,618		172,129			(6,738)		12,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,230,000	6664.36		74,613		72,969		74,824			(2,236)		15,950		0001
Purchased Call/S&P 500 INDEX/SPXD17YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,635,000	6259.75		154,809		121,267		189,660			(34,449)		20,406		0001
Purchased Call/S&P 500 INDEX/SPX0134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	5,276,000	6600.35		132,955		128,560		137,367			(4,735)		25,906		0001
Purchased Call/S&P 500 INDEX/SPXD056$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	2,332,000	6637.97		94,679		93,375		97,639			(1,556)		11,564		0001
Purchased Call/S&P 500 INDEX/SPX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	2,825,773	6481.4		26,280		23,891		28,117			(2,448)		13,455		0001
Purchased Call/S&P 500 INDEX/SPXE179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	1,249,276	6481		66,365		61,174		77,716			(5,850)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXE17CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	1,997,000	6606.76		111,433		107,442		118,436			(4,274)		9,792		0001
Purchased Call/S&P 500 INDEX/SPX915D$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/07/2026	1	1,546,247	6389		67,015		58,029		74,619			(9,121)		7,136		0001
Purchased Call/S&P 500 INDEX/SPXD17W$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	2,967,608	6198		157,291		119,611		203,291			(38,891)		12,856		0001
Purchased Call/S&P 500 INDEX/SPXE17BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	8,715,000	6512.61		401,762		379,626		447,803			(23,115)		42,303		0001
Purchased Call/S&P 500 INDEX/SPXE173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,764,000	6388.64		373,373		306,995		453,898			(68,725)		30,507		0001
Purchased Call/S&P 500 INDEX/SPXE17BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	4,307,000	6512.61		177,448		167,672		196,300			(10,209)		20,906		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,303,588	6260		87,253		68,538		106,194			(18,852)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXD17XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	8,360,000	6263.26		361,988		280,217		455,428			(82,315)		36,741		0001
Purchased Call/S&P 500 INDEX/SPXE17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	548,491	6416		27,974		25,965		32,656			(2,075)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXE17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	2,093,912	6585		71,728		68,931		74,577			(2,980)		10,193		0001
Purchased Call/S&P 500 INDEX/SPX0133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,206,000	6584.29		60,665		58,137		63,336			(3,000)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXE179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	685,537	6502		33,329		30,729		38,901			(2,930)		3,269		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,773,000	6238.01		271,584		228,583		352,092			(44,767)		21,780		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	5,975,000	6299.19		154,155		130,798		181,358			(23,651)		27,488		0001
Purchased Call/S&P 500 INDEX/SPX0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,704,000	6460.26		43,805		40,426		47,758			(3,809)		12,972		0001
Purchased Call/S&P 500 INDEX/SPXE170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	8,920,000	6297.36		423,700		339,195		521,766			(87,062)		39,755		0001
Purchased Call/S&P 500 INDEX/SPXE172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,206,000	6358.91		82,725		67,228		97,918			(15,638)		9,933		0001
Purchased Call/S&P 500 INDEX/SPX0131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	4,295,000	6502.08		108,664		101,740		117,054			(7,740)		20,696		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	2,195,000	6238.01		95,263		80,304		118,582			(15,574)		10,065		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	3,783,000	6395.78		176,288		156,862		206,364			(19,802)		17,821		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,181,000	6238.01		120,242		101,204		148,089			(19,820)		14,515		0001
Purchased Call/S&P 500 INDEX/SPX0135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,774,428	6664.36		15,970		15,618		15,782			(479)		8,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,472,000	6263.26		148,073		114,624		196,289			(33,671)		10,864		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	1,573,147	.6600		88,897		86,916		88,513			(2,694)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXE175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,468,000	6445.76		165,763		143,844		189,336			(22,253)		20,786		0001
Purchased Call/S&P 500 INDEX/SPXE176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/17/2026	1	4,603,000	6449.8		211,278		186,250		243,485			(26,482)		21,583		0001
Purchased Call/S&P 500 INDEX/SPXO130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	7,188,996	6460.26		94,176		86,892		102,196			(8,212)		34,436		0001
Purchased Call/S&P 500 INDEX/SPXN13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2026	1	2,353,835	.6467		81,572		71,602		91,235			(10,533)		10,968		0001
Purchased Call/S&P 500 INDEX/SPXO132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/10/2026	1	1,678,734	.6532		58,172		55,587		60,607			(3,036)		8,160		0001
Purchased Call/S&P 500 INDEX/SPXE17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	1,969,000	6495.15		72,262		68,082		80,117			(4,356)		9,544		0001
Purchased Call/S&P 500 INDEX/SPXO130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,557,000	6460.26		133,924		123,478		146,913			(11,774)		26,499		0001
Purchased Call/S&P 500 INDEX/SPX915FSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	9,851,000	6631.96		427,533		416,875		432,452			(14,056)		48,439		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	2,246,000	6370.17		55,476		49,790		62,998			(6,080)		10,597		0001
Purchased Call/S&P 500 INDEX/SPXE17FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,090,961	.6638		68,711		68,329		72,106			(944)		10,369		0001
Purchased Call/S&P 500 INDEX/SPXN13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/31/2026	1	2,183,304	.6238		77,322		65,261		89,465			(12,209)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXC05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	4,649,000	6389.77		218,503		180,581		260,710			(38,313)		21,109		0001
Purchased Call/S&P 500 INDEX/SPXN13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	4,725,000	6363.35		119,070		97,631		137,185			(22,183)		21,311		0001
Purchased Call/S&P 500 INDEX/SPXE175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	3,295,000	6468.54		43,165		37,903		47,181			(5,558)		15,378		0001
Purchased Call/S&P 500 INDEX/SPXD17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	783,316	.6263		38,001		29,662		47,624			(8,561)		3,443		0001
Purchased Call/S&P 500 INDEX/SPXN13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,923,000	6389.45		134,890		116,155		154,490			(19,641)		22,721		0001
Purchased Call/S&P 500 INDEX/SPXN13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,491,000	6468.54		62,773		55,122		69,129			(8,083)		11,625		0001
Purchased Call/S&P 500 INDEX/SPXN13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	1,168,217	6363.35		10,047		8,238		11,347			(1,872)		5,269		0001
Purchased Call/S&P 500 INDEX/SPXO135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	3,055,000	6664.36		51,324		50,193		51,317			(1,538)		15,085		0001
Purchased Call/S&P 500 INDEX/SPX915DSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	1,982,143	.6373		117,552		102,247		131,452			(15,544)		9,207		0001
Purchased Call/S&P 500 INDEX/SPXC05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	1,935,177	.6363		99,574		83,531		119,292			(16,687)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXC05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,423,853	.6306		132,605		107,330		166,949			(25,501)		10,877		0001
Purchased Call/S&P 500 INDEX/SPXE17ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,578,525	.6694		176,787		173,856		181,427			(3,400)		22,640		0001
Purchased Call/S&P 500 INDEX/SPXN13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	2,826,000	6388.64		67,259		55,302		76,450			(12,380)		12,746		0001
Purchased Call/S&P 500 INDEX/SPXC05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	1,918,000	6389.77		69,432		57,381		80,997			(12,174)		8,709		0001
Purchased Call/S&P 500 INDEX/SPXC05YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,875,000	6339.39		223,975		187,990		277,811			(37,431)		17,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17X9K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,864,044	.6226		100,854		78,008		129,656			(22,997)		8,178		0001
Purchased Call/S&P 500 INDEX/SPXD17Y9O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,085,000	6259.75		82,678		64,912		99,821			(18,248)		13,654		0001
Purchased Call/S&P 500 INDEX/SPXD17W9V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	2,878,251	.6230		150,663		116,119		196,068			(34,768)		12,605		0001
Purchased Call/S&P 500 INDEX/SPXD17X95	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,166,000	6263.26		96,880		74,995		118,256			(22,030)		13,914		0001
Purchased Call/S&P 500 INDEX/SPXE17C9J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,840,000	6584.29		283,808		271,983		300,476			(14,034)		38,166		0001
Purchased Call/S&P 500 INDEX/SPXE174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,630,680	.6345		55,440		47,586		66,192			(8,225)		7,514		0001
Purchased Call/S&P 500 INDEX/SPXD17Z9I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,499,000	6243.76		113,375		89,638		136,252			(23,917)		19,982		0001
Purchased Call/S&P 500 INDEX/SPXE173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,343,000	6370.86		126,031		104,505		147,593			(21,753)		15,204		0001
Purchased Call/S&P 500 INDEX/SPXE17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,761,000	6693.75		110,573		108,441		110,242			(2,424)		18,598		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	1,065,964	.6694		51,520		50,666		53,059			(991)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXE17C9U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	8,645,501	.6585		373,811		359,234		391,301			(15,532)		42,087		0001
Purchased Call/S&P 500 INDEX/SPXE17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	3,105,900	.6694		108,771		106,968		111,457			(2,092)		15,358		0001
Purchased Call/S&P 500 INDEX/SPXE173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,968,000	6362.9		219,586		182,686		260,815			(37,299)		22,632		0001
Purchased Call/S&P 500 INDEX/SPXD0579S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	9,820,000	6643.7		464,486		463,206		477,297			(5,063)		48,965		0001
Purchased Call/S&P 500 INDEX/SPXE179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	10,129,898	.6502		391,650		361,104		447,418			(34,431)		48,306		0001
Purchased Call/S&P 500 INDEX/SPX0135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	11,016,020	6664.36		144,310		141,103		143,750			(4,361)		54,167		0001
Purchased Call/S&P 500 INDEX/SPXE17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	2,541,609	.6584		96,959		93,178		101,093			(4,029)		12,373		0001
Purchased Call/S&P 500 INDEX/SPX0133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,517,528	6584.29		50,099		48,011		51,967			(2,477)		12,256		0001
Purchased Call/S&P 500 INDEX/SPX0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	1,366,417	6501.86		12,708		11,684		13,497			(1,149)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXE17A9O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,885,297	.6460		240,577		222,433		284,585			(18,712)		28,065		0001
Purchased Call/S&P 500 INDEX/SPX915BSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	530,815	.6198		27,768		21,175		33,815			(6,808)		2,300		0001
Purchased Call/S&P 500 INDEX/SPXC05Z94	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,500,967	.6339		175,491		147,705		230,927			(28,927)		20,538		0001
Purchased Call/S&P 500 INDEX/SPXE172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/21/2026	1	2,238,488	.6306		91,182		74,006		107,078			(17,332)		10,045		0001
Purchased Call/S&P 500 INDEX/SPX0137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,623,000	6661.21		60,561		60,561		61,491			(166)		23,083		0001
Purchased Call/S&P 500 INDEX/SPXD17Y9S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,320,000	6259.75		155,376		121,989		197,268			(34,293)		14,694		0001
Purchased Call/S&P 500 INDEX/SPXD17XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,041,823	.6263		82,370		64,295		101,085			(18,556)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	8,231,000	6389.45		386,034		332,418		461,447			(56,208)		37,989		0001
Purchased Call/S&P 500 INDEX/SPXD17VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,789,000	6198.01		81,997		61,667		101,252			(20,443)		12,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,850,917	6637.97		96,658		95,327		99,150			(1,589)		19,096		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$B	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	02/06/2026	1	6,640,000	6400		55,170		52,309		52,894			(3,222)		19,737		0001
Purchased Call/S&P 500 INDEX/SPXE17A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	4,171,106	6448		239,208		223,925		270,390			(17,086)		20,069		0001
Purchased Call/S&P 500 INDEX/SPXE178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	5,364,316	6465.94		119,624		108,420		131,796			(11,471)		25,503		0001
Purchased Call/S&P 500 INDEX/SPXE17F$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	6,180,000	6643.7		146,466		146,059		149,494			(1,610)		30,688		0001
Purchased Call/S&P 500 INDEX/SPXE17A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	4,353,000	6502.08		200,238		187,480		223,853			(14,264)		20,975		0001
Purchased Call/S&P 500 INDEX/SPXE179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	6,769,000	6460.26		163,133		150,550		180,042			(14,185)		32,473		0001
Purchased Call/S&P 500 INDEX/SPXE17E$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	9,505,125	6694		389,250		382,799		399,815			(7,486)		47,002		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,287,000	6225.52		130,816		100,905		173,976			(30,106)		10,033		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	3,761,000	6263.7		213,249		169,189		273,899			(44,402)		16,733		0001
Purchased Call/S&P 500 INDEX/SPXD052$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,450,643	6450		115,437		101,932		129,892			(13,750)		16,104		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	9,584,000	6481.5		438,947		412,123		498,780			(30,147)		46,182		0001
Purchased Call/S&P 500 INDEX/SPXE176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,576,000	6466.91		286,714		258,042		326,143			(30,719)		31,026		0001
Purchased Call/S&P 500 INDEX/SPXE178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	5,634,405	6439		192,570		174,483		214,614			(18,516)		26,747		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/05/2025	11/14/2025	1	6,350,000	6200		66,400		29,511		16,525			(36,816)		11,148		0001
Purchased Call/S&P 500 INDEX/SPXE170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,659,941	6600		91,598		89,308		93,925			(3,020)		13,061		0001
Purchased Call/S&P 500 INDEX/SPXE173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,787,000	6362.9		157,539		131,066		185,828			(26,760)		17,252		0001
Purchased Call/S&P 500 INDEX/SPXD053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	2,343,000	6439.32		62,324		56,315		69,919			(6,147)		11,122		0001
Purchased Call/S&P 500 INDEX/SPXE17A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,475,703	6448.26		51,742		48,036		56,874			(3,828)		11,912		0001
Purchased Call/S&P 500 INDEX/SPXD17W$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,069,000	6227.42		125,175		95,272		168,516			(30,865)		8,979		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	422,395	6359		20,884		17,113		25,018			(3,901)		1,902		0001
Purchased Call/S&P 500 INDEX/SPXE17B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,371,919	6587.47		40,797		38,989		42,422			(2,124)		11,547		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,720,000	6259.75		178,188		139,900		226,968			(39,328)		16,465		0001
Purchased Call/S&P 500 INDEX/SPXE17E$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	9,342,000	6656.92		426,929		419,873		436,570			(8,188)		46,260		0001
Purchased Call/S&P 500 INDEX/SPXD050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,447,780	6340		283,458		244,089		329,610			(41,273)		29,759		0001
Purchased Call/S&P 500 INDEX/SPXE17C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,921,000	6584.29		98,809		94,726		103,793			(4,846)		19,170		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,473,000	6339.39		153,159		128,552		183,166			(25,596)		15,848		0001
Purchased Call/S&P 500 INDEX/SPXC05X$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,389,000	6389.77		107,027		88,452		126,914			(18,766)		10,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	3,371,000	6259.75		172,258		135,244		221,478			(38,019)		14,920		0001
Purchased Call/S&P 500 INDEX/SPXD051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,598,000	6373.45		110,155		95,286		130,801			(15,090)		12,068		0001
Purchased Call/S&P 500 INDEX/SPXE171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	6,286,683	6306		252,440		204,323		305,335			(48,546)		28,211		0001
Purchased Call/S&P 500 INDEX/SPXE17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	09/25/2026	1	5,230,000	6643.7		171,021		170,546		175,147			(1,879)		25,970		0001
Purchased Call/S&P 500 INDEX/SPXE170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,836,679	6607		62,767		61,193		64,401			(2,075)		9,006		0001
Purchased Call/S&P 500 INDEX/SPXE171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	2,304,634	6297		78,459		63,161		92,963			(15,431)		10,271		0001
Purchased Call/S&P 500 INDEX/SPX915C$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	11,073,000	6225.52		480,568		370,686		605,257			(110,597)		48,578		0001
Purchased Call/S&P 500 INDEX/SPXD17W$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,698,000	6229.98		132,472		101,817		170,980			(30,850)		11,815		0001
Purchased Call/S&P 500 INDEX/SPXE170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	5,480,738	6264		226,065		180,852		270,252			(46,579)		24,384		0001
Purchased Call/S&P 500 INDEX/SPXD051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	3,830,443	6373		150,364		130,426		168,839			(20,241)		17,792		0001
Purchased Call/S&P 500 INDEX/SPXE175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	4,927,000	6373.45		124,160		107,400		142,568			(17,008)		22,886		0001
Purchased Call/S&P 500 INDEX/SPX0135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,474,000	6664.36		79,190		77,430		79,309			(2,393)		21,999		0001
Purchased Call/S&P 500 INDEX/SPX0137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,556,998	6688.46		46,597		46,597		46,099					17,785		0001
Purchased Call/S&P 500 INDEX/SPXE17D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,136,000	6664.36		141,120		138,010		143,488			(4,230)		15,485		0001
Purchased Call/S&P 500 INDEX/SPXE176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,137,000	6466.91		227,069		204,362		255,361			(24,329)		28,955		0001
Purchased Call/S&P 500 INDEX/SPXE17B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,619,000	6512.61		34,309		32,419		36,713			(1,974)		12,713		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	218,637	6389		10,872		9,388		13,164			(1,506)		1,009		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	4,463,000	6263.7		261,532		207,496		337,727			(54,456)		19,856		0001
Purchased Call/S&P 500 INDEX/SPXE177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,883,000	6466.91		195,703		176,133		225,587			(20,968)		18,320		0001
Purchased Call/S&P 500 INDEX/SPXE178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	4,017,580	6467		217,929		196,682		256,817			(21,733)		18,955		0001
Purchased Call/S&P 500 INDEX/SPXE178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	3,318,000	6501.86		185,808		170,840		212,150			(16,799)		15,822		0001
Purchased Call/S&P 500 INDEX/SPXD17V$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	321,936	6205		15,535		11,672		20,313			(3,884)		1,392		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	3,592,000	6481.4		156,252		142,047		176,291			(14,555)		17,103		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	3,341,000	6481.5		192,776		180,995		224,507			(13,240)		16,099		0001
Purchased Call/S&P 500 INDEX/SPXE178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,354,000	6460.26		124,960		115,214		138,866			(10,985)		20,763		0001
Purchased Call/S&P 500 INDEX/SPXD17W$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	3,321,000	6229.98		83,357		64,068		101,207			(19,412)		14,544		0001
Purchased Call/S&P 500 INDEX/SPXD17V$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,273,000	6198.01		55,976		42,098		66,740			(13,956)		18,511		0001
Purchased Call/S&P 500 INDEX/SPXD052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	6,288,555	6450		247,514		218,556		281,491			(29,482)		29,349		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,202,179	.6416		235,826		218,888		278,599			(17,493)		20,189		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	1,659,147	.6280		86,708		67,921		112,661			(19,295)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXE17C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,868,000	6587.47		127,913		122,244		136,652			(6,658)		13,962		0001
Purchased Call/S&P 500 INDEX/SPXE173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	3,148,000	6370.86		188,250		156,097		233,355			(32,493)		14,317		0001
Purchased Call/S&P 500 INDEX/SPXD053$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,734,093	.6495		67,391		62,308		80,332			(5,242)		8,269		0001
Purchased Call/S&P 500 INDEX/SPXD17V$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,584,000	6198.01		61,241		46,057		74,680			(15,268)		11,194		0001
Purchased Call/S&P 500 INDEX/SPXE17B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	6,241,405	.6488		265,223		249,709		296,924			(16,163)		30,075		0001
Purchased Call/S&P 500 INDEX/SPXD17V$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,219,000	6227.42		80,106		60,969		99,720			(19,752)		9,630		0001
Purchased Call/S&P 500 INDEX/SPXD054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,185,228	6495.15		72,299		68,116		84,245			(4,358)		5,745		0001
Purchased Call/S&P 500 INDEX/SPXE170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,269,699	6664.36		44,486		43,506		44,724			(1,333)		11,208		0001
Purchased Call/S&P 500 INDEX/SPXE177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	24,656	6466.91		1,605		1,445		1,923			(172)		116		0001
Purchased Call/S&P 500 INDEX/SPXE170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,834,000	6297.36		158,555		126,932		188,453			(32,580)		21,544		0001
Purchased Call/S&P 500 INDEX/SPXE177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,445,362	6466.91		44,506		40,092		48,487			(4,729)		11,591		0001
Purchased Call/S&P 500 INDEX/SPXE171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	6,433,000	6296.79		312,001		250,976		386,263			(62,910)		28,818		0001
Purchased Call/S&P 500 INDEX/SPXE170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,058,000	6297.36		125,126		100,170		160,088			(25,711)		9,172		0001
Purchased Call/S&P 500 INDEX/SPXE17E$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	2,155,000	6656.92		112,060		110,208		114,980			(2,149)		10,671		0001
Purchased Call/S&P 500 INDEX/SPXE173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	4,608,000	6370.86		255,283		211,681		312,344			(44,063)		20,957		0001
Purchased Call/S&P 500 INDEX/SPXE170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,747,000	6296.79		214,090		171,866		262,727			(43,524)		21,156		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	2,444,000	6481.5		54,257		50,941		59,684			(3,726)		11,777		0001
Purchased Call/S&P 500 INDEX/SPXE17E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	168,914	.6664		8,632		8,464		8,634			(191)		831		0001
Purchased Call/S&P 500 INDEX/SPXE170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	2,300,000	6631.96		70,840		69,074		72,940			(2,329)		11,309		0001
Purchased Call/S&P 500 INDEX/SPXE17E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	2,539,121	.6664		86,559		84,872		86,351			(1,918)		12,485		0001
Purchased Call/S&P 500 INDEX/SPXE179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	3,932,215	.6500		129,355		119,266		146,081			(11,372)		18,751		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/04/2025	07/31/2026	1	2,283,112	.6238		90,563		76,436		105,606			(14,299)		10,418		0001
Purchased Call/S&P 500 INDEX/SPXD053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,106,000	6439.32		50,317		45,466		55,635			(4,963)		14,744		0001
Purchased Call/S&P 500 INDEX/SPXE179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,682,000	6460.26		173,422		160,008		198,754			(15,121)		17,637		0001
Purchased Call/S&P 500 INDEX/SPXE170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/15/2026	1	2,578,673	.6244		107,789		86,171		128,161			(22,270)		11,453		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,171,000	6481.5		186,673		175,265		208,789			(12,821)		24,917		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	1	5,666,335	.6463		312,265		274,100		363,814			(40,320)		26,403		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	5,039,610	6495.15		234,342		220,785		264,191			(14,125)		24,427		0001
Purchased Call/S&P 500 INDEX/SPXE177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,262,000	6439.32		126,672		114,458		150,342			(12,494)		10,738		0001
Purchased Call/S&P 500 INDEX/SPXD051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,366,000	6373.45		111,202		96,191		133,512			(15,233)		10,990		0001
Purchased Call/S&P 500 INDEX/SPXD050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	4,635,000	6389.45		175,667		151,268		205,861			(25,578)		21,392		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	5,640,000	6238.01		141,000		118,860		170,558			(23,052)		25,863		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/25/2026	1	1,564,755	.6439		63,931		58,087		71,200			(5,988)		7,428		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2026	1	3,518,000	6279.35		186,102		142,525		238,817			(45,008)		15,379		0001
Purchased Call/S&P 500 INDEX/SPXE17E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	4,223,140	6637.97		91,220		89,963		93,395			(1,500)		20,941		0001
Purchased Call/S&P 500 INDEX/SPXD054$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	1	2,586,119	.6482		109,095		103,000		120,021			(6,364)		12,462		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	507,021	.6373		26,843		23,284		30,900			(3,614)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	4,940,000	6243.76		110,162		87,098		131,463			(23,240)		21,941		0001
Purchased Call/S&P 500 INDEX/SPXE171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/21/2026	1	13,569,651	.6306		578,673		468,373		704,073			(111,283)		60,893		0001
Purchased Call/S&P 500 INDEX/SPXE17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,482,000	6587.47		64,780		61,909		67,910			(3,372)		12,083		0001
Purchased Call/S&P 500 INDEX/SPXE170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	5,750,077	.6264		252,230		201,784		303,204			(51,970)		25,583		0001
Purchased Call/S&P 500 INDEX/SPXD17W$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	5,307,943	.6230		176,023		135,664		217,174			(40,621)		23,245		0001
Purchased Call/S&P 500 INDEX/SPXE170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	11,318,000	6296.79		496,860		398,868		608,241			(101,010)		50,442		0001
Purchased Call/S&P 500 INDEX/SPXE17E$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,215,000	6693.75		187,756		184,135		187,386			(4,115)		15,898		0001
Purchased Call/S&P 500 INDEX/SPXD17V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,515,000	6198.01		209,143		157,289		283,137			(52,142)		15,227		0001
Purchased Call/S&P 500 INDEX/SPXD053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	1,991,892	6439.32		42,626		38,517		47,362			(4,204)		9,456		0001
Purchased Call/S&P 500 INDEX/SPXD051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	3,395,000	6373.45		188,762		163,282		232,625			(25,858)		15,770		0001
Purchased Call/S&P 500 INDEX/SPXE17A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	3,472,111	.6502		114,020		107,052		128,376			(7,831)		16,731		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	2,750,142	6225.52		163,908		126,431		220,237			(37,721)		12,065		0001
Purchased Call/S&P 500 INDEX/SPXD050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,478,000	6389.45		256,142		220,860		314,458			(36,990)		20,767		0001
Purchased Call/S&P 500 INDEX/SPXE170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,958,352	.6632		345,492		337,814		350,851			(10,441)		39,132		0001
Purchased Call/S&P 500 INDEX/SPXE177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	72,228	6466.91		4,543		4,089		5,411			(487)		341		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/29/2025	11/21/2025	1	9,600,000	.6200		50,955		22,997		18,384			(27,914)		18,117		0001
Purchased Call/S&P 500 INDEX/SPXE17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	4,667,282	.6482		176,155		165,851		195,298			(10,735)		22,490		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,799,000	6656.92		141,703		139,361		144,560			(2,718)		18,812		0001
Purchased Call/S&P 500 INDEX/SPXD050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,523,000	6389.45		207,153		178,620		246,725			(29,916)		20,976		0001
Purchased Call/S&P 500 INDEX/SPXD051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	6,542,449	6449.8		86,360		76,130		94,157			(10,824)		30,677		0001
Purchased Call/S&P 500 INDEX/SPXD051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,616,429	6389		152,656		131,820		181,314			(21,143)		16,691		0001
Purchased Call/S&P 500 INDEX/SPXD050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	3,440,000	6389.45		164,432		141,783		196,738			(23,746)		15,953		0001
Purchased Call/S&P 500 INDEX/SPXD17W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,732,000	6227.42		216,252		164,592		277,253			(53,323)		20,537		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/15/2025	10/09/2025	1	3,150,000	6100		17,150		1,633		418			(15,355)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/29/2025	10/31/2025	1	6,400,000	6200		42,630		13,901		9,119			(28,571)		9,326		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,573,000	6259.75		219,047		171,587		279,067			(48,744)		20,133		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	871,748	6280		41,573		32,565		53,211			(9,251)		3,838		0001
Purchased Call/S&P 500 INDEX/SPXA21X$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	7,393,000	6279.35		419,922		320,498		545,938			(102,673)		32,086		0001
Purchased Call/S&P 500 INDEX/SPXJ00O$H	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	05/08/2026	1	4,980,000	6800		259,860		251,811		250,561			(9,118)		19,331		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/24/2025	03/25/2026	1	1,665,000	6750		75,638		73,536		76,785			(2,494)		5,781		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,089,000	6238.01		90,367		76,059		108,674			(14,896)		18,659		0001
Purchased Call/S&P 500 INDEX/SPXD053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	2,402,445	6439.32		24,024		21,708		26,088			(2,370)		11,404		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	03/06/2026	1	6,650,000	6000		46,080		46,080		42,267					21,807		0001
Purchased Call/S&P 500 INDEX/SPXE176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	2,663,499	6449		141,250		125,599		172,649			(15,954)		12,508		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,269,000	6259.75		213,877		167,537		273,925			(47,593)		18,795		0001
Purchased Call/S&P 500 INDEX/SPXE171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	4,515,000	6305.6		217,623		175,657		270,029			(42,332)		20,261		0001
Purchased Call/S&P 500 INDEX/SPXE17D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	3,400,000	6664.36		131,580		128,656		133,130			(3,976)		16,718		0001
Purchased Call/S&P 500 INDEX/SPXD051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	4,970,992	6389		166,749		143,989		194,249			(23,095)		22,943		0001
Purchased Call/S&P 500 INDEX/SPXE179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	3,830,000	6460.26		162,775		150,185		184,912			(14,193)		18,346		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	293,249	6341		15,493		13,341		18,374			(2,256)		1,353		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,711,752	6280		146,160		114,492		182,603			(32,525)		16,342		0001
Purchased Call/S&P 500 INDEX/SPXE171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,752,000	6296.79		145,306		116,885		181,893			(29,299)		12,328		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	1,995,105	6497		98,661		91,220		121,510			(7,674)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXE170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,498,000	6296.79		308,005		247,260		380,185			(62,616)		28,960		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,033,000	6481.5		160,049		150,269		178,151			(10,992)		24,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	05/01/2026	1	1,665,000	.6800		80,225		78,377		81,316			(2,198)		6,360		0001
Purchased Call/S&P 500 INDEX/SPXE17ES$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	3,091,000	6637.97		40,492		39,934		41,120			(666)		15,327		0001
Purchased Call/S&P 500 INDEX/SPXD17VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2026	1	2,950,000	6259.75		97,055		76,200		118,599			(21,421)		13,057		0001
Purchased Call/S&P 500 INDEX/SPXE171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	1	4,445,448	.6306		150,835		122,084		179,854			(29,007)		19,949		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,006,572	6445.76		50,811		44,092		55,975			(6,821)		13,987		0001
Purchased Call/S&P 500 INDEX/SPXD17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	2,337,000	6259.75		126,432		99,038		164,146			(28,135)		10,289		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	3,653,424	6243.76		47,860		37,840		56,219			(10,096)		16,226		0001
Purchased Call/S&P 500 INDEX/SPXD057$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	1	1,476,313	.6650		52,345		52,200		53,529			(577)		7,321		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	3,861,000	6296.79		232,432		186,591		298,285			(47,253)		17,208		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2026	1	409,000	.6230		19,974		15,394		25,704			(4,609)		1,791		0001
Purchased Call/S&P 500 INDEX/SPXD17W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	1	285,528	.6279		13,148		10,063		17,396			(3,104)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXN13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,601,000	6279.35		110,551		84,376		133,732			(27,030)		15,628		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	2,304,000	6243.76		67,968		53,738		82,308			(14,338)		10,233		0001
Purchased Call/S&P 500 INDEX/SPXE170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	2,674,000	6297.36		124,074		99,328		152,209			(25,495)		11,917		0001
Purchased Call/S&P 500 INDEX/SPXD17W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2026	1	3,171,072	.6279		102,162		78,191		129,410			(24,121)		13,762		0001
Purchased Call/S&P 500 INDEX/SPXE170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2026	1	3,254,000	6296.79		74,842		60,203		87,617			(15,091)		14,577		0001
Purchased Call/S&P 500 INDEX/SPXA21XSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2026	1	3,102,000	6279.35		184,569		140,869		241,772			(45,128)		13,463		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/15/2025	10/10/2025	1	4,725,000	.6100		25,718		2,723		609			(22,761)		3,910		0001
Purchased Call/S&P 500 INDEX/SPXD17XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	3,572,000	6263.26		123,591		95,673		152,249			(28,104)		15,699		0001
Purchased Call/S&P 500 INDEX/SPXJ001$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/07/2026	1	2,106,000	.6340		118,778		101,998		147,708			(17,573)		9,720		0001
Purchased Call/S&P 500 INDEX/SPXJ001$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/13/2025	12/19/2025	1	12,950,000	.6300		102,640		64,354		58,330			(38,490)		30,314		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	305,677	.6605		15,838		15,794		16,297			(174)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	3,855,000	6466.91		163,452		147,107		184,886			(17,513)		18,188		0001
Purchased Call/S&P 500 INDEX/SPXN13US$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,066,000	6389.77		46,072		38,076		52,259			(8,078)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	17,976,000	6481.5		843,074		791,553		960,192			(57,903)		86,620		0001
Purchased Call/S&P 500 INDEX/SPXE170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	4,842,000	6296.79		246,458		197,851		307,113			(50,104)		21,580		0001
Purchased Call/S&P 500 INDEX/SPXN13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	1,048,188	6370.86		9,748		8,083		10,914			(1,683)		4,767		0001
Purchased Call/S&P 500 INDEX/SPXD057$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	5,364,000	6643.7		320,231		319,349		331,418			(3,490)		26,746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00ES9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	3,587,000	6280.46		171,459		133,937		217,292			(38,519)		15,792		0001
Purchased Call/S&P 500 INDEX/SPXD050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,086,000	6389.45		253,178		218,014		298,993			(36,864)		28,089		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,398,000	6370.86		57,312		47,523		65,216			(9,892)		10,906		0001
Purchased Call/S&P 500 INDEX/SPXD055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,239,000	6584.29		134,340		128,743		146,446			(6,643)		10,900		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	2,133,190	.6330		74,598		63,264		90,019			(11,477)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXE174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,556,000	6345.06		197,358		167,999		246,281			(29,739)		16,386		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	4,253,000	6296.79		234,340		188,123		295,667			(47,641)		18,955		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	1,155,071	.6244		56,329		44,659		70,184			(11,761)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXE171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	2,989,240	.6297		161,795		130,247		201,174			(31,821)		13,322		0001
Purchased Call/S&P 500 INDEX/SPXE172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,279,000	6358.91		78,170		63,526		92,170			(14,777)		10,262		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	9,878	6309.62		678		549		892			(130)		44		0001
Purchased Call/S&P 500 INDEX/SPXD055$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	4,855,969	.6607		185,764		179,606		195,075			(6,634)		23,810		0001
Purchased Call/S&P 500 INDEX/SPXE176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	252,021	.6449		12,236		10,880		14,754			(1,382)		1,184		0001
Purchased Call/S&P 500 INDEX/SPXD057$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,471,395	.6605		196,608		196,061		201,581			(2,161)		22,203		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	4,558,021	.6339		160,661		135,223		209,252			(26,483)		20,799		0001
Purchased Call/S&P 500 INDEX/SPXD057$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,135,000	6688.46		240,318		240,318		239,419					25,675		0001
Purchased Call/S&P 500 INDEX/SPXD054$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	3,855,465	.6513		165,482		156,796		182,023			(9,092)		18,715		0001
Purchased Call/S&P 500 INDEX/SPXD056$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	10,802,000	6643.7		507,694		506,284		522,352			(5,579)		53,639		0001
Purchased Call/S&P 500 INDEX/SPXE173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	2,989,000	6362.9		109,995		91,511		128,428			(18,684)		13,617		0001
Purchased Call/S&P 500 INDEX/SPXE179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,839,000	6460.26		104,475		96,417		117,430			(9,085)		13,619		0001
Purchased Call/S&P 500 INDEX/SPXE176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	2,676,789	6395.78		43,899		39,062		48,669			(4,931)		12,610		0001
Purchased Call/S&P 500 INDEX/SPXE175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,157,000	6445.76		170,853		148,261		196,323			(22,936)		19,340		0001
Purchased Call/S&P 500 INDEX/SPXD054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,890,595	.6495		158,160		149,836		172,747			(8,714)		18,858		0001
Purchased Call/S&P 500 INDEX/SPXD056$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	3,714,000	6656.92		189,414		186,283		194,102			(3,633)		18,391		0001
Purchased Call/S&P 500 INDEX/SPXD057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	5,479,000	6688.46		195,052		195,052		194,263					27,395		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	4,751,000	6363.35		165,810		135,955		195,470			(30,891)		21,428		0001
Purchased Call/S&P 500 INDEX/SPXD055$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,712,265	.6615		101,988		98,325		105,901			(3,923)		13,280		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	4,160,000	6449.8		105,248		92,781		116,981			(13,192)		19,506		0001
Purchased Call/S&P 500 INDEX/SPXE178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/21/2026	1	2,198,749	.6467		91,079		82,429		103,730			(8,855)		10,374		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	2,081,000	6345.06		95,518		81,309		115,798			(14,393)		9,589		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	2,760,000	6481.4		109,572		99,611		122,687			(10,207)		13,142		0001
Purchased Call/S&P 500 INDEX/SPXD056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	2,889,103	.6657		113,391		111,825		117,231			(1,869)		14,306		0001
Purchased Call/S&P 500 INDEX/SPXE176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	10,917,906	6466.91		144,116		129,705		156,115			(15,441)		51,512		0001
Purchased Call/S&P 500 INDEX/SPXN13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	6,306,000	6279.35		148,822		113,585		178,010			(36,388)		27,368		0001
Purchased Call/S&P 500 INDEX/SPXD056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,917,000	6643.7		151,588		151,167		155,447			(1,666)		19,450		0001
Purchased Call/S&P 500 INDEX/SPXE179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,092,000	6460.26		135,120		124,698		153,719			(11,750)		14,833		0001
Purchased Call/S&P 500 INDEX/SPXE175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	317,646	.6446		16,138		14,042		18,613			(2,128)		1,478		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2026	1	3,056,000	6466.91		70,288		63,317		77,227			(7,469)		14,485		0001
Purchased Call/S&P 500 INDEX/SPXD052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,059,000	6466.91		178,952		161,056		210,490			(19,173)		14,433		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	07/31/2026	1	1,615,645	.6238		97,239		82,531		116,700			(14,897)		7,372		0001
Purchased Call/S&P 500 INDEX/SPXE178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	1,622,951	.6466		70,059		64,384		77,158			(6,369)		7,716		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	8,778,927	6466.91		190,503		171,452		210,157			(20,411)		41,420		0001
Purchased Call/S&P 500 INDEX/SPXD056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,705,000	6643.7		242,308		241,634		249,711			(2,663)		23,363		0001
Purchased Call/S&P 500 INDEX/SPXD051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	2,279,000	6449.8		72,472		63,816		81,315			(9,159)		10,636		0001
Purchased Call/S&P 500 INDEX/SPXE175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	4,265,000	6389.45		234,575		201,995		286,399			(34,155)		19,684		0001
Purchased Call/S&P 500 INDEX/SPXE177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,549,000	6439.32		111,136		100,421		128,097			(10,961)		12,100		0001
Purchased Call/S&P 500 INDEX/SPXD055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	1,043,765	.6615		51,470		49,759		54,759			(1,843)		5,110		0001
Purchased Call/S&P 500 INDEX/SPXE176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	3,565,000	6370.17		208,909		187,497		255,707			(22,894)		16,820		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	229,780	.6299		12,532		10,663		15,206			(1,894)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXE177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,653,224	6466.91		271,920		244,728		311,866			(29,134)		26,672		0001
Purchased Call/S&P 500 INDEX/SPXE178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,639,000	6495.15		78,642		74,093		86,198			(4,740)		12,791		0001
Purchased Call/S&P 500 INDEX/SPXD17YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,514,000	6259.75		196,784		154,147		257,091			(43,790)		15,471		0001
Purchased Call/S&P 500 INDEX/SPXE171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	3,425,528	.6297		137,262		110,498		164,725			(26,996)		15,267		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	4,823,414	.6330		159,578		135,333		191,725			(24,550)		22,154		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD056$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,867,000	6643.7		173,242		172,760		177,808			(1,904)		19,202		0001
Purchased Call/S&P 500 INDEX/SPXE174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,730,000	6345.06		217,086		184,792		273,208			(32,712)		17,188		0001
Purchased Call/S&P 500 INDEX/SPXD050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	6,504,000	6389.45		282,924		243,629		335,487			(41,195)		30,018		0001
Purchased Call/S&P 500 INDEX/SPXE174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/05/2026	1	1,738,576	6299		71,023		60,933		84,642			(10,565)		7,998		0001
Purchased Call/S&P 500 INDEX/SPXE174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	5,499,000	6340		231,508		198,802		277,370			(34,250)		25,380		0001
Purchased Call/S&P 500 INDEX/SPXE174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,476,000	6362.9		260,056		216,355		319,891			(44,174)		20,391		0001
Purchased Call/S&P 500 INDEX/SPXE174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	5,754,000	6362.9		325,676		270,948		399,282			(55,320)		26,213		0001
Purchased Call/S&P 500 INDEX/SPXD055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	2,447,654	6615		133,100		128,676		142,432			(4,767)		11,984		0001
Purchased Call/S&P 500 INDEX/SPXD050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,256,000	6389.45		126,336		108,789		154,483			(18,395)		10,412		0001
Purchased Call/S&P 500 INDEX/SPXN13V$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,302,000	6362.9		30,386		25,280		34,099			(5,162)		10,487		0001
Purchased Call/S&P 500 INDEX/SPXE175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,706,821	6345		92,837		79,685		117,523			(13,773)		7,865		0001
Purchased Call/S&P 500 INDEX/SPXE177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	3,175,253	6467		118,017		106,511		133,996			(11,769)		14,981		0001
Purchased Call/S&P 500 INDEX/SPXD050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,716,000	6389.45		77,678		66,978		89,293			(11,218)		12,596		0001
Purchased Call/S&P 500 INDEX/SPXE174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	2,392,000	6339.39		64,345		54,007		74,351			(10,754)		10,915		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	2,841,000	6481.5		160,801		150,974		186,983			(11,044)		13,690		0001
Purchased Call/S&P 500 INDEX/SPXD050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,045,000	6389.45		104,909		90,338		126,904			(15,275)		9,438		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78		124,881		111,120		140,605			(14,028)		23,253		0001
Purchased Call/S&P 500 INDEX/SPXE176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	7,854,018	6396		330,921		296,910		390,989			(36,365)		36,999		0001
Purchased Call/S&P 500 INDEX/SPXD051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	2,618,458	6389		142,179		122,773		174,455			(19,692)		12,085		0001
Purchased Call/S&P 500 INDEX/SPXE176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	4,563,000	6395.78		252,790		224,935		303,727			(28,396)		21,495		0001
Purchased Call/S&P 500 INDEX/SPXE17A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	5,020,000	6448.26		207,828		192,942		236,055			(15,374)		24,154		0001
Purchased Call/S&P 500 INDEX/SPXN13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	2,521,748	6299.19		40,096		34,021		46,368			(6,152)		11,601		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	2,596,000	6225.52		64,900		50,061		79,312			(14,936)		11,389		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,120,340	6449.15		31,203		27,593		33,699			(3,676)		14,654		0001
Purchased Call/S&P 500 INDEX/SPX0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	2,269,978	6502.08		29,737		27,842		31,743			(2,118)		10,938		0001
Purchased Call/S&P 500 INDEX/SPXE179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,187,000	6460.26		100,602		92,842		114,960			(8,748)		10,492		0001
Purchased Call/S&P 500 INDEX/SPX0131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	3,814,000	6481.5		59,498		55,862		64,174			(4,086)		18,378		0001
Purchased Call/S&P 500 INDEX/SPXN130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	5,722,000	6229.98		74,386		57,173		88,716			(17,323)		25,058		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00M$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	830,189	6495.15		49,147		46,304		57,175			(2,962)		4,024		0001
Purchased Call/S&P 500 INDEX/SPX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	3,563,000	6501.86		47,032		43,243		49,917			(4,252)		16,991		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$S	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/15/2025	10/03/2025	1	3,150,000	.6100		16,840		432		107			(16,209)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXE174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,703,601	6345.06		57,857		49,250		66,606			(8,718)		12,458		0001
Purchased Call/S&P 500 INDEX/SPXE175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,499,000	6466.58		32,737		28,498		35,813			(4,305)		11,644		0001
Purchased Call/S&P 500 INDEX/SPXD055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	2,738,726	.6615		109,797		105,854		114,233			(4,223)		13,409		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,387,174	.6370		202,683		182,414		229,617			(21,716)		15,981		0001
Purchased Call/S&P 500 INDEX/SPXE178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	12,221,829	.6439		528,859		479,187		598,687			(50,852)		58,017		0001
Purchased Call/S&P 500 INDEX/SPXD055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	3,461,942	.6607		147,076		142,201		155,093			(5,253)		16,974		0001
Purchased Call/S&P 500 INDEX/SPXN13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	2,134,000	6259.75		33,077		25,970		39,183			(7,300)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX0131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	6,324,948	6481.5		62,617		58,790		67,216			(4,301)		30,478		0001
Purchased Call/S&P 500 INDEX/SPXE172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,412,000	6358.91		164,117		133,373		199,104			(31,025)		15,363		0001
Purchased Call/S&P 500 INDEX/SPXD050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,206,581	6389.45		153,916		132,539		184,440			(22,411)		14,799		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	14,271,000	6309.62		657,893		532,839		808,440			(126,171)		64,149		0001
Purchased Call/S&P 500 INDEX/SPXE178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	7,299,000	6532.04		183,935		174,307		197,759			(10,079)		35,481		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	3,962,246	.6370		147,881		133,092		161,409			(15,844)		18,694		0001
Purchased Call/S&P 500 INDEX/SPX0132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	1,620,252	6587.47		14,096		13,471		14,366			(734)		7,888		0001
Purchased Call/S&P 500 INDEX/SPX0136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,172,000	6604.72		79,617		79,176		82,402			(1,091)		15,751		0001
Purchased Call/S&P 500 INDEX/SPXE173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,042,000	6388.64		125,635		103,300		147,789			(23,125)		13,720		0001
Purchased Call/S&P 500 INDEX/SPX0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	2,179,374	6460.26		21,794		20,108		23,365			(1,900)		10,439		0001
Purchased Call/S&P 500 INDEX/SPX0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,155,983	6460.26		41,343		38,154		44,851			(3,595)		15,140		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2026	1	3,434,000	6411.37		78,639		69,757		88,007			(9,049)		16,152		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	2,024,000	6238.01		55,255		46,506		67,146			(9,108)		9,236		0001
Purchased Call/S&P 500 INDEX/SPXE172$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,321,002	.6359		79,023		64,755		91,613			(14,762)		10,451		0001
Purchased Call/S&P 500 INDEX/SPXN13R$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	3,475,246	6259.75		73,675		57,844		88,290			(16,261)		15,381		0001
Purchased Call/S&P 500 INDEX/SPXD054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	3,191,000	6512.61		177,101		167,343		200,599			(10,189)		15,489		0001
Purchased Call/S&P 500 INDEX/SPXE17A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	6,079,105	.6460		253,195		234,909		294,430			(18,885)		29,120		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2026	1	2,527,718	.6448		140,822		132,192		164,066			(9,698)		12,162		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	6,926,000	6466.91		113,586		102,228		123,103			(12,170)		32,677		0001
Purchased Call/S&P 500 INDEX/SPXE17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	568,392	6460		28,060		26,034		33,218			(2,093)		2,723		0001
Purchased Call/S&P 500 INDEX/SPXN13XY$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	1,316,124	6468.54		11,450		10,055		12,275			(1,474)		6,142		0001
Purchased Call/S&P 500 INDEX/SPXD051$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,026,000	6373.45		97,451		84,296		117,319			(13,349)		9,411		0001
Purchased Call/S&P 500 INDEX/SPXD051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	6,490,505	6373		377,111		327,107		438,964			(50,765)		30,148		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,247,000	6370.86		60,894		50,493		69,619			(10,510)		10,220		0001
Purchased Call/S&P 500 INDEX/SPXN13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,076,437	6329.94		19,311		16,332		21,845			(3,016)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/14/2025	07/14/2026	1	4,540,000	6268.56		214,288		168,833		269,169			(45,793)		20,129		0001
Purchased Call/S&P 500 INDEX/SPXN13IISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	9,605,301	6389.45		125,829		108,353		140,781			(18,321)		44,332		0001
Purchased Call/S&P 500 INDEX/SPXO133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,888,000	6606.76		47,074		45,389		47,973			(1,806)		14,160		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2025	11/11/2025	1	3,200,000	6200		8,980		3,575		2,853			(5,388)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXO137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,821,286	6688.46		37,831		37,831		37,437					19,106		0001
Purchased Call/S&P 500 INDEX/SPXD050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,373,071	6340		135,974		117,089		156,993			(19,798)		15,568		0001
Purchased Call/S&P 500 INDEX/SPXD054$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/04/2026	1	1,963,895	6482		110,789		104,600		124,902			(6,463)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	11,411,000	6481.5		677,813		636,391		792,238			(46,553)		54,985		0001
Purchased Call/S&P 500 INDEX/SPXJ00GSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/29/2025	11/13/2025	1	6,400,000	6200		32,700		13,391		10,311			(19,253)		11,110		0001
Purchased Call/S&P 500 INDEX/SPXN13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/15/2026	1	1,585,915	6244		30,897		24,495		36,272			(6,451)		7,044		0001
Purchased Call/S&P 500 INDEX/SPXO137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	8,429,000	6643.7		136,550		136,171		137,613			(1,501)		41,855		0001
Purchased Call/S&P 500 INDEX/SPXN13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,835,698	6445.76		25,521		22,147		27,694			(3,426)		13,192		0001
Purchased Call/S&P 500 INDEX/SPXD056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,095,992	6643.7		82,739		82,509		84,034			(909)		20,339		0001
Purchased Call/S&P 500 INDEX/SPXN13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	12,538,000	6388.64		165,502		136,079		184,528			(30,463)		56,550		0001
Purchased Call/S&P 500 INDEX/SPXO135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	6,481,840	6664.36		64,170		62,744		63,929			(1,939)		31,872		0001
Purchased Call/S&P 500 INDEX/SPXN13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	2,374,000	6305.6		38,459		31,043		44,652			(7,481)		10,653		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	3,871,180	6389.45		85,940		74,103		97,631			(12,411)		17,953		0001
Purchased Call/S&P 500 INDEX/SPXE172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	2,045,000	6363.35		98,569		80,821		119,146			(18,364)		9,223		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/18/2026	1	3,888,837	6449		147,874		131,489		173,279			(16,702)		18,263		0001
Purchased Call/S&P 500 INDEX/SPXN13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,016,000	6227.42		75,400		57,388		92,039			(18,592)		13,089		0001
Purchased Call/S&P 500 INDEX/SPXE175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	5,620,000	6445.76		256,834		222,872		298,040			(34,479)		26,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	7,573,345	.6495		327,623		310,379		359,127			(18,051)		36,708		0001
Purchased Call/S&P 500 INDEX/SPXN13W$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/06/2025	08/06/2026	1	2,987,290	6345.06		28,678		24,412		32,359			(4,321)		13,765		0001
Purchased Call/S&P 500 INDEX/SPXJ0QJ$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,334,000	6466.91		150,749		135,674		166,506			(16,152)		29,884		0001
Purchased Call/S&P 500 INDEX/SPXJ0QH$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2026	1	3,568,378	6238.01		77,077		64,974		92,124			(12,601)		16,363		0001
Purchased Call/S&P 500 INDEX/SPXD055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	11,508,310	.6587		495,047		474,420		521,677			(24,480)		56,024		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,996,000	6299.19		92,707		78,661		108,427			(14,224)		18,384		0001
Purchased Call/S&P 500 INDEX/SPXD051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	6,605,860	6449.8		66,719		58,750		71,736			(8,432)		30,829		0001
Purchased Call/S&P 500 INDEX/SPXN13R$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/14/2025	07/10/2026	1	2,666,654	.6260		91,697		72,029		110,536			(19,813)		11,740		0001
Purchased Call/S&P 500 INDEX/SPXJ00O$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	06/10/2026	1	4,980,000	.6850		264,405		257,259		255,306			(8,104)		20,731		0001
Purchased Call/S&P 500 INDEX/SPXD055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,962,208	.6607		66,264		64,067		69,282			(2,367)		9,621		0001
Purchased Call/S&P 500 INDEX/SPXE17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	4,499,810	6495.15		100,346		94,541		109,093			(6,048)		21,810		0001
Purchased Call/S&P 500 INDEX/SPXE174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,821,000	.6340		89,708		77,034		105,031			(13,272)		13,020		0001
Purchased Call/S&P 500 INDEX/SPXE176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	5,037,173	6466.91		48,861		43,975		52,528			(5,235)		23,766		0001
Purchased Call/S&P 500 INDEX/SPXJ00Q$E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	04/02/2026	1	3,320,000	.6700		182,560		175,834		175,665			(7,607)		11,786		0001
Purchased Call/S&P 500 INDEX/SPXD051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,057,000	6373.45		119,512		103,379		148,385			(16,371)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXN13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/08/2025	08/07/2026	1	4,229,000	6389.45		106,148		91,405		121,230			(15,456)		19,518		0001
Purchased Call/S&P 500 INDEX/SPXE179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/31/2026	1	2,620,000	6460.26		78,076		72,037		86,926			(6,808)		12,550		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/29/2025	11/28/2025	1	6,400,000	.6200		34,610		16,728		13,681			(17,872)		12,866		0001
Purchased Call/S&P 500 INDEX/SPXE173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,468,980	.6363		85,131		69,997		97,524			(15,670)		11,136		0001
Purchased Call/S&P 500 INDEX/SPXO134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/18/2025	09/18/2026	1	4,271,000	6631.96		55,950		54,555		56,555			(1,839)		21,001		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	4,133,000	6309.62		155,401		125,862		187,375			(29,803)		18,578		0001
Purchased Call/S&P 500 INDEX/SPXE17C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	4,207,361	.6584		171,278		164,598		178,944			(7,117)		20,482		0001
Purchased Call/S&P 500 INDEX/SPXO131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/02/2025	09/02/2026	1	2,544,242	6415.54		45,288		41,919		50,031			(3,474)		12,224		0001
Purchased Call/S&P 500 INDEX/SPXN13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/11/2025	07/10/2026	1	10,990,066	6259.75		142,871		111,916		168,831			(31,793)		48,386		0001
Purchased Call/S&P 500 INDEX/SPXE17D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,943,000	6664.36		74,164		72,529		74,740			(2,223)		14,532		0001
Purchased Call/S&P 500 INDEX/SPXJ001$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/13/2025	10/10/2025	1	12,950,000	.6000		40,900		6,573		2,326			(33,848)		10,717		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/20/2025	08/20/2026	1	4,936,000	6395.78		212,742		189,299		247,145			(23,897)		23,253		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/29/2025	12/05/2025	1	9,600,000	.6200		52,860		27,054		22,532			(25,815)		20,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/07/2026	1	2,169,513	.6344		94,963		82,231		106,125			(12,926)		10,013		0001
Purchased Call/S&P 500 INDEX/SPXE177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,858,000	6439.32		131,182		118,534		151,894			(12,939)		13,567		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	4,083,000	6238.01		133,514		112,374		162,925			(22,008)		18,631		0001
Purchased Call/S&P 500 INDEX/SPXN13P$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	1,442,761	6227.42		12,408		9,444		14,649			(3,059)		6,262		0001
Purchased Call/S&P 500 INDEX/SPX0133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,964,000	6584.29		43,571		41,755		44,957			(2,155)		14,429		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	7,179,182	.6370		306,860		276,174		336,563			(32,878)		33,872		0001
Purchased Call/S&P 500 INDEX/SPXE17C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	4,037,000	6584.29		158,250		151,711		168,177			(7,762)		19,738		0001
Purchased Call/S&P 500 INDEX/SPXD055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	6,280,235	.6607		343,776		332,380		367,337			(12,278)		30,793		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	855,774	6280.46		6,761		5,281		7,898			(1,519)		3,768		0001
Purchased Call/S&P 500 INDEX/SPXN13R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	2,754,000	6259.75		60,863		47,676		73,025			(13,544)		12,125		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/24/2025	07/24/2026	1	3,393,000	6363.35		196,455		161,082		243,570			(36,600)		15,303		0001
Purchased Call/S&P 500 INDEX/SPXD055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	3,355,000	6600.35		142,588		137,874		149,875			(5,078)		16,474		0001
Purchased Call/S&P 500 INDEX/SPXD057$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2026	1	3,066,742	.6638		127,406		127,051		130,754			(1,404)		15,207		0001
Purchased Call/S&P 500 INDEX/SPXD056$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/22/2026	1	1,445,850	.6694		48,017		47,352		49,620			(794)		7,150		0001
Purchased Call/S&P 500 INDEX/SPXD056$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	3,874,189	.6668		208,004		205,131		216,460			(3,429)		19,184		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/22/2025	01/30/2026	1	6,640,000	.6400		53,840		50,896		51,621			(3,313)		19,194		0001
Purchased Call/S&P 500 INDEX/SPXE17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	3,653,574	.6513		162,875		155,616		171,595			(8,525)		17,735		0001
Purchased Call/S&P 500 INDEX/SPXD054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	3,540,000	6532.04		151,158		143,246		165,500			(8,283)		17,208		0001
Purchased Call/S&P 500 INDEX/SPXN13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	3,038,947	6358.91		29,174		23,709		32,921			(5,515)		13,683		0001
Purchased Call/S&P 500 INDEX/SPXD053$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,914,000	6439.32		51,273		46,330		56,384			(5,057)		18,580		0001
Purchased Call/S&P 500 INDEX/SPX0133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	2,232,000	6606.76		47,765		46,054		49,043			(1,832)		10,944		0001
Purchased Call/S&P 500 INDEX/SPXN130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	1,117,120	6229.98		9,942		7,642		11,753			(2,315)		4,892		0001
Purchased Call/S&P 500 INDEX/SPXE172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	4,286,000	6358.91		196,727		159,875		237,320			(37,190)		19,298		0001
Purchased Call/S&P 500 INDEX/SPXD055$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,351,727	.6587		88,961		85,254		93,317			(4,399)		11,448		0001
Purchased Call/S&P 500 INDEX/SPXD053$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	2,992,000	6448.26		50,565		46,943		55,356			(3,740)		14,396		0001
Purchased Call/S&P 500 INDEX/SPXD054$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	1,493,885	.6495		70,355		66,468		78,257			(4,059)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXD054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,615,000	6532.04		137,288		130,102		152,538			(7,523)		12,712		0001
Purchased Call/S&P 500 INDEX/SPXN13U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	3,026,000	6388.64		82,610		68,045		94,221			(15,081)		13,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	1,948,794	6389.45		18,708		16,132		20,815			(2,702)		9,038		0001
Purchased Call/S&P 500 INDEX/SPXD053$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	3,694,000	6448.26		138,156		128,260		155,709			(10,220)		17,774		0001
Purchased Call/S&P 500 INDEX/SPXD057$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	3,242,000	6688.46		138,109		138,109		137,642					16,210		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	1,758,840	.6396		75,221		67,678		82,989			(8,082)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXE17C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	5,177,000	6587.47		307,514		293,884		334,056			(16,008)		25,202		0001
Purchased Call/S&P 500 INDEX/SPXD057$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	1,730,000	6643.7		62,626		62,453		64,063			(683)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXN13S$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	6,553,000	6296.79		85,844		69,054		99,374			(17,309)		29,356		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	2,043,000	6395.78		76,817		68,352		88,362			(8,629)		9,624		0001
Purchased Call/S&P 500 INDEX/SPXN13T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	2,839,735	6358.91		63,326		51,463		72,669			(11,971)		12,786		0001
Purchased Call/S&P 500 INDEX/SPXD056$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	3,721,000	6643.7		82,978		82,748		84,320			(912)		18,477		0001
Purchased Call/S&P 500 INDEX/SPXN13P$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,090,000	6279.35		84,666		64,841		101,587			(20,476)		13,508		0001
Purchased Call/S&P 500 INDEX/SPXE17F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/25/2026	1	4,063,000	6604.72		167,396		166,468		176,070			(2,293)		20,175		0001
Purchased Call/S&P 500 INDEX/SPXD055$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,358,314	.6587		80,002		76,669		83,641			(3,956)		11,481		0001
Purchased Call/S&P 500 INDEX/SPXE173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,235,000	6362.9		105,138		87,470		121,846			(17,859)		14,737		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	481,369	.6607		24,047		23,250		25,558			(859)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXD057$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	1	2,664,124	.6644		112,529		112,529		112,823					13,229		0001
Purchased Call/S&P 500 INDEX/SPXE17D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,460,000	6664.36		269,306		263,321		272,730			(8,138)		36,682		0001
Purchased Call/S&P 500 INDEX/SPXN13S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	3,806,573	6305.6		81,461		65,752		95,137			(15,846)		17,082		0001
Purchased Call/S&P 500 INDEX/SPXN13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	3,251,994	6358.91		42,601		34,621		48,325			(8,053)		14,643		0001
Purchased Call/S&P 500 INDEX/SPXE17D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	9,588,000	6631.96		437,213		426,313		455,756			(14,374)		47,145		0001
Purchased Call/S&P 500 INDEX/SPXD054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	2,159,000	6495.15		124,358		117,164		143,700			(7,496)		10,465		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,863,197	.6455		211,663		186,900		249,171			(25,212)		18,030		0001
Purchased Call/S&P 500 INDEX/SPXN13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	1,761,860	6339.39		16,561		13,901		18,503			(2,768)		8,040		0001
Purchased Call/S&P 500 INDEX/SPXE17D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	4,826,000	6664.36		283,769		277,515		289,434			(8,505)		23,831		0001
Purchased Call/S&P 500 INDEX/SPXN13S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	870,700	6296.79		7,836		6,304		8,965			(1,580)		3,901		0001
Purchased Call/S&P 500 INDEX/SPXN13S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,952,000	6305.6		124,790		100,726		146,782			(24,274)		22,222		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	3,417,000	6466.91		147,614		132,975		166,843			(15,687)		16,196		0001
Purchased Call/S&P 500 INDEX/SPXN13R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	2,098,000	6268.56		58,954		46,448		70,569			(12,598)		9,302		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	2,765,000	6296.79		77,697		62,373		92,060			(15,795)		12,323		0001
Purchased Call/S&P 500 INDEX/SPXN13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,257,415	6268.56		72,640		57,232		86,079			(15,523)		14,442		0001
Purchased Call/S&P 500 INDEX/SPXN13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/12/2026	1	2,114,209	.6446		71,766		62,449		79,908			(9,464)		9,836		0001
Purchased Call/S&P 500 INDEX/SPXE17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	3,090,493	.6632		106,141		103,782		107,329			(3,208)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXE17B8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	1	6,558,401	.6487		361,746		340,585		415,163			(22,045)		31,602		0001
Purchased Call/S&P 500 INDEX/SPXN13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,182,000	6370.86		104,954		87,028		125,364			(18,115)		9,924		0001
Purchased Call/S&P 500 INDEX/SPXN13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	2,087,759	6363.35		34,030		27,903		38,522			(6,340)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXN13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,561,515	6296.79		14,522		11,658		16,675			(2,952)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXE17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	7,292,000	6664.36		299,701		293,041		303,880			(9,057)		35,856		0001
Purchased Call/S&P 500 INDEX/SPXN13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	1,991,879	6296.79		33,065		26,598		38,315			(6,667)		8,923		0001
Purchased Call/S&P 500 INDEX/SPXN13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	3,819,000	6268.56		50,029		39,417		58,477			(10,691)		16,932		0001
Purchased Call/S&P 500 INDEX/SPXN13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	7,412,000	6388.64		97,838		80,589		109,034			(17,862)		33,598		0001
Purchased Call/S&P 500 INDEX/SPXJ000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	1,800,056	6693.75		108,003		105,921		107,876			(2,367)		8,901		0001
Purchased Call/S&P 500 INDEX/SPXN13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,489,219	6362.9		40,823		33,963		45,853			(6,934)		11,340		0001
Purchased Call/S&P 500 INDEX/SPXD051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	2,095,740	.6389		78,244		67,565		91,896			(10,837)		9,673		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2026	1	4,131,000	6279.35		137,975		105,667		168,353			(33,369)		18,058		0001
Purchased Call/S&P 500 INDEX/SPX0135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,270,372	6656.92		22,477		22,105		22,450			(431)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXN13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,155,000	6296.79		84,239		67,625		99,478			(17,125)		14,061		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/26/2026	1	754,665	.6464		38,305		34,813		43,636			(3,578)		3,588		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	6,820,000	6280.46		317,812		248,263		402,538			(71,399)		30,026		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/30/2025	11/18/2025	1	6,650,000	.6000		15,170		15,170		12,529					12,183		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	6,854,303	.6370		313,213		281,892		344,867			(33,559)		32,339		0001
Purchased Call/S&P 500 INDEX/SPXD053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	3,427,000	6439.32		124,057		112,096		141,023			(12,236)		16,268		0001
Purchased Call/S&P 500 INDEX/SPX0133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,062,212	6606.76		30,622		29,525		30,959			(1,175)		15,015		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	2,018,227	6481.4		43,190		39,264		47,306			(4,023)		9,610		0001
Purchased Call/S&P 500 INDEX/SPX0133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	3,463,000	6584.29		61,641		59,073		63,741			(3,048)		16,858		0001
Purchased Call/S&P 500 INDEX/SPXN13U8S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,636,000	6370.86		109,130		90,491		128,289			(18,836)		11,989		0001
Purchased Call/S&P 500 INDEX/SPXN13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	9,345,773	6279.35		122,430		93,442		143,110			(29,935)		40,561		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00PS\X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	03/13/2026	1	6,650,000	.6000		47,410		47,410		43,571					22,288		0001
Purchased Call/S&P 500 INDEX/SPX915G\G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	2,003,000	6604.72		96,344		95,811		99,486			(1,320)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXN13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2,720,785	6227.42		43,805		33,340		52,601			(10,801)		11,808		0001
Purchased Call/S&P 500 INDEX/SPXN13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	3,833,000	6345.06		50,212		42,743		56,969			(7,566)		17,662		0001
Purchased Call/S&P 500 INDEX/SPXE172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	4,496,000	6358.91		196,026		159,305		235,213			(37,057)		20,244		0001
Purchased Call/S&P 500 INDEX/SPXD057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	4,263,000	6643.7		254,927		254,219		263,955			(2,801)		21,168		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESR	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/15/2025	10/02/2025	1	3,150,000	.6100		17,155		223		18			(16,721)		1,166		0001
Purchased Call/S&P 500 INDEX/SPXD051S\J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	3,036,000	6468.54		166,980		146,628		194,506			(21,502)		14,169		0001
Purchased Call/S&P 500 INDEX/SPXE17FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	1	2,907,431	.6638		109,715		109,105		115,672			(1,507)		14,417		0001
Purchased Call/S&P 500 INDEX/SPXO133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,941,000	6584.29		119,078		114,117		123,695			(5,888)		24,053		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2025	09/03/2026	1	1,995,000	6448.26		55,062		51,118		61,246			(4,073)		9,599		0001
Purchased Call/S&P 500 INDEX/SPXN13Z\X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,615,465	6465.94		26,155		23,705		28,015			(2,508)		12,435		0001
Purchased Call/S&P 500 INDEX/SPXE172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	5,665,789	.6359		243,582		199,602		287,592			(45,504)		25,511		0001
Purchased Call/S&P 500 INDEX/SPXE173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,221,000	6388.64		105,971		87,287		122,433			(19,346)		14,601		0001
Purchased Call/S&P 500 INDEX/SPXD054S\R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	4,481,654	.6495		252,726		239,425		282,883			(13,924)		21,722		0001
Purchased Call/S&P 500 INDEX/SPXD054S\K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	3,247,828	6532.04		51,965		49,245		55,014			(2,847)		15,788		0001
Purchased Call/S&P 500 INDEX/SPXE17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	1,976,858	.6482		67,115		63,189		73,958			(4,090)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXD057S\E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	6,452,811	.6605		264,542		263,807		270,874			(2,907)		32,042		0001
Purchased Call/S&P 500 INDEX/SPXO132S\C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	3,584,000	6495.15		90,317		85,092		97,911			(5,444)		17,372		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	07/10/2026	1	3,891,000	6280.46		177,041		138,298		223,498			(39,773)		17,131		0001
Purchased Call/S&P 500 INDEX/SPXN13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,992,000	6389.45		91,854		79,097		105,899			(13,374)		13,809		0001
Purchased Call/S&P 500 INDEX/SPXN13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,076,000	6389.77		58,336		48,211		66,695			(10,229)		9,426		0001
Purchased Call/S&P 500 INDEX/SPXD054S\E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,637,790	.6495		241,981		228,612		267,343			(13,960)		27,326		0001
Purchased Call/S&P 500 INDEX/SPXD051S\X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	3,309,395	6449.8		48,979		43,177		53,435			(6,139)		15,518		0001
Purchased Call/S&P 500 INDEX/SPXD052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	3,798,932	.6450		160,950		142,120		184,107			(19,171)		17,730		0001
Purchased Call/S&P 500 INDEX/SPXO131S\X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	16,901,000	6481.5		221,403		207,873		238,104			(15,206)		81,440		0001
Purchased Call/S&P 500 INDEX/SPXO135S\K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/17/2025	1	3,320,000	.6400		23,195		21,262		20,997			(2,158)		7,674		0001
Purchased Call/S&P 500 INDEX/SPXE17BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	09/10/2026	1	2,405,000	6532.04		110,390		104,612		121,554			(6,049)		11,691		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD056S$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	8,259,000	6643.7		340,271		339,326		349,053			(3,739)		41,011		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2026	1	4,059,000	6225.52		146,936		113,339		183,796			(33,815)		17,807		0001
Purchased Call/S&P 500 INDEX/SPXN13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,445,000	6279.35		43,277		33,030		51,119			(10,581)		10,611		0001
Purchased Call/S&P 500 INDEX/SPX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	11,017,000	6460.26		144,323		133,066		156,677			(12,688)		52,536		0001
Purchased Call/S&P 500 INDEX/SPXN13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,454,895	6370.86		40,015		33,180		45,130			(6,907)		11,165		0001
Purchased Call/S&P 500 INDEX/SPX0135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,744,000	6664.36		88,082		86,125		88,741			(2,662)		13,493		0001
Purchased Call/S&P 500 INDEX/SPXN13IWW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,245,826	6389.45		39,486		34,002		43,829			(5,749)		19,596		0001
Purchased Call/S&P 500 INDEX/SPXE17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	3,461,085	6637.97		55,723		54,956		57,111			(916)		17,163		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	5,600,000	6481.4		141,120		128,291		155,393			(13,145)		26,664		0001
Purchased Call/S&P 500 INDEX/SPX915G$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,537,000	6604.72		331,113		329,278		345,626			(4,536)		27,495		0001
Purchased Call/S&P 500 INDEX/SPXN13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	3,159,000	6279.35		83,714		63,893		100,539			(20,468)		13,710		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	2,596,605	.6411		87,484		77,817		100,670			(9,854)		12,213		0001
Purchased Call/S&P 500 INDEX/SPXN13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	2,356,000	6468.54		50,418		44,273		55,233			(6,492)		10,995		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	6,843,000	6466.91		172,444		155,199		191,270			(18,476)		32,286		0001
Purchased Call/S&P 500 INDEX/SPXN13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,136,072	6388.64		10,225		8,422		11,358			(1,867)		5,150		0001
Purchased Call/S&P 500 INDEX/SPXN13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/28/2026	1	3,859,421	.6390		129,981		107,719		150,567			(22,497)		17,524		0001
Purchased Call/S&P 500 INDEX/SPX0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	4,026,840	6460.26		74,094		68,315		80,795			(6,514)		19,202		0001
Purchased Call/S&P 500 INDEX/SPX915G$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	6,087,018	.6638		326,314		324,502		340,578			(4,482)		30,184		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	07/17/2025	10/03/2025	1	3,125,000	.5900		18,280		494		87			(17,577)		1,417		0001
Purchased Call/S&P 500 INDEX/SPXD057$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	1,519,086	.6605		58,323		58,161		59,651			(641)		7,543		0001
Purchased Call/S&P 500 INDEX/SPXD057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/30/2025	09/29/2026	1	718,187	.6661		36,666		36,666		36,904					3,586		0001
Purchased Call/S&P 500 INDEX/SPXN13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,254,781	6279.35		45,321		34,590		53,790			(11,081)		9,786		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/18/2025	08/14/2026	1	1,275,542	.6453		66,971		59,136		78,335			(7,977)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXJ00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	2,986,000	6309.62		90,774		73,520		107,481			(17,409)		13,422		0001
Purchased Call/S&P 500 INDEX/SPXN13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,334,287	6227.42		74,688		56,846		90,685			(18,416)		14,471		0001
Purchased Call/S&P 500 INDEX/SPXD056$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	2,575,000	6643.7		70,813		70,616		72,181			(778)		12,787		0001
Purchased Call/S&P 500 INDEX/SPXN13V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,671,901	6329.94		60,919		51,521		70,736			(9,513)		12,272		0001
Purchased Call/S&P 500 INDEX/SPXN13S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,258,850	6309.62		54,097		43,814		62,387			(10,375)		14,649		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	2,558,895	6445.76		51,690		44,855		57,101			(6,939)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXE17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	7,162,313	.6694		378,973		372,691		391,062			(7,288)		35,417		0001
Purchased Call/S&P 500 INDEX/SPXN13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,915,876	6466.58		27,118		23,607		29,288			(3,566)		13,587		0001
Purchased Call/S&P 500 INDEX/SPXN13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	2,172,112	6389.77		35,188		29,081		39,695			(6,170)		9,863		0001
Purchased Call/S&P 500 INDEX/SPXN13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	4,342,000	6445.76		99,432		86,284		110,108			(13,348)		20,200		0001
Purchased Call/S&P 500 INDEX/SPXN13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,615,516	.6227		93,933		71,693		112,430			(22,967)		11,351		0001
Purchased Call/S&P 500 INDEX/SPXN13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,235,661	6238.01		10,997		9,271		12,858			(1,798)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXN13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	4,377,385	6309.62		97,616		79,061		113,931			(18,721)		19,677		0001
Purchased Call/S&P 500 INDEX/SPXN13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	2,195,000	6466.58		50,046		43,566		55,184			(6,581)		10,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	2,623,000	6309.62		150,036		121,516		189,667			(28,774)		11,791		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/22/2025	07/02/2026	1	4,980,000	.6900		260,925		254,425		251,937			(7,376)		21,613		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	9,425,000	6481.5		387,368		363,695		437,054			(26,605)		45,416		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2026	1	4,482,000	6481.4		242,028		220,025		279,001			(22,545)		21,341		0001
Purchased Call/S&P 500 INDEX/SPXN13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	7,746,000	6370.86		339,275		281,327		400,922			(58,560)		35,229		0001
Purchased Call/S&P 500 INDEX/SPXN13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,115,000	6279.35		53,087		40,656		63,480			(12,839)		9,246		0001
Purchased Call/S&P 500 INDEX/SPX915GSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	755,478	.6641		36,868		36,663		38,208			(506)		3,746		0001
Purchased Call/S&P 500 INDEX/SPXO133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,292,000	6584.29		86,408		82,808		91,142			(4,273)		11,158		0001
Purchased Call/S&P 500 INDEX/SPXN13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	9,013,490	6238.01		117,175		98,776		138,239			(19,157)		41,332		0001
Purchased Call/S&P 500 INDEX/SPXN13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,488,000	6370.86		55,731		46,212		63,334			(9,619)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXD054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	2,519,051	6532.04		25,191		23,872		26,429			(1,380)		12,245		0001
Purchased Call/S&P 500 INDEX/SPXN13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,383,000	6388.64		75,441		62,029		85,671			(13,886)		15,258		0001
Purchased Call/S&P 500 INDEX/SPXN13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,841,000	6259.75		59,536		46,636		70,557			(13,248)		16,911		0001
Purchased Call/S&P 500 INDEX/SPXE17DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	1,969,393	.6609		84,805		82,679		87,523			(2,803)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXN13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,569,994	6309.62		46,767		37,877		53,885			(8,969)		16,047		0001
Purchased Call/S&P 500 INDEX/SPXN13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	5,170,000	6279.35		171,127		130,609		208,210			(41,841)		22,438		0001
Purchased Call/S&P 500 INDEX/SPXE17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	2,083,000	6631.96		77,904		75,962		80,498			(2,561)		10,242		0001
Purchased Call/S&P 500 INDEX/SPXN13QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	2,856,000	6280.46		37,128		29,003		43,621			(8,341)		12,574		0001
Purchased Call/S&P 500 INDEX/SPXN13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,423,000	6388.64		52,714		43,343		58,970			(9,703)		15,439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,774,981	6656.92		56,610		55,674		56,990			(1,086)		13,741		0001
Purchased Call/S&P 500 INDEX/SPX915GS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	763,173	6632		38,909		38,045		38,685			(1,176)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXD17WSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	12,095,000	6225.52		553,951		427,290		708,453			(127,485)		53,062		0001
Purchased Call/S&P 500 INDEX/SPXD17WSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	736,442	6227		36,711		28,097		47,744			(8,668)		3,196		0001
Purchased Call/S&P 500 INDEX/SPX915GSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,657,000	6661.21		131,522		131,522		134,428			(360)		13,267		0001
Purchased Call/S&P 500 INDEX/SPXN13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,259,867	6259.75		11,591		9,100		13,611			(2,558)		5,576		0001
Purchased Call/S&P 500 INDEX/SPXD051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	5,293,000	6449.8		260,416		229,310		302,144			(32,910)		24,702		0001
Purchased Call/S&P 500 INDEX/SPXD056ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,108,000	6643.7		309,909		309,048		318,168			(3,406)		35,296		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/15/2025	09/15/2026	1	2,330,000	6615.28		139,101		133,736		147,289			(5,716)		11,408		0001
Purchased Call/S&P 500 INDEX/SPXD056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	1,704,172	6657		62,746		61,879		64,793			(1,034)		8,439		0001
Purchased Call/S&P 500 INDEX/SPXD054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	588,392	6495		30,353		28,755		33,693			(1,672)		2,852		0001
Purchased Call/S&P 500 INDEX/SPXJ001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/11/2025	08/07/2026	1	1,527,940	6340		62,783		54,214		73,152			(8,696)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXJ001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	08/07/2026	1	2,524,000	6340		146,897		126,144		183,777			(21,733)		11,649		0001
Purchased Call/S&P 500 INDEX/SPXN13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	2,467,000	6388.64		62,415		51,411		70,941			(11,395)		11,183		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,287,521	6268.56		11,588		9,130		13,383			(2,476)		5,708		0001
Purchased Call/S&P 500 INDEX/SPXJ009SF	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/22/2025	04/10/2026	1	3,320,000	.5500		34,600		33,377		32,827			(1,384)		12,040		0001
Purchased Call/S&P 500 INDEX/SPX0135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,861,012	6693.75		38,224		37,487		37,550			(838)		19,092		0001
Purchased Call/S&P 500 INDEX/SPXN133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	9,169,000	6296.79		120,114		96,425		139,121			(24,419)		40,864		0001
Purchased Call/S&P 500 INDEX/SPX0133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	5,184,000	6606.76		130,637		125,958		134,595			(5,011)		25,418		0001
Purchased Call/S&P 500 INDEX/SPX0133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	2,622,049	6584.29		25,172		24,132		25,905			(1,235)		12,820		0001
Purchased Call/S&P 500 INDEX/SPX0131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	3,258,677	6415.54		32,261		29,861		35,419			(2,475)		15,656		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	4,086,000	6296.79		97,247		78,068		114,274			(19,770)		18,210		0001
Purchased Call/S&P 500 INDEX/SPX0131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	3,646,033	6502.08		57,243		53,596		60,884			(4,078)		17,569		0001
Purchased Call/S&P 500 INDEX/SPXN133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,523,586	6296.79		70,119		56,290		82,001			(14,255)		15,704		0001
Purchased Call/S&P 500 INDEX/SPX915GSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	3,976,144	6638		165,552		164,632		170,332			(2,274)		19,717		0001
Purchased Call/S&P 500 INDEX/SPXN13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,657,971	6329.94		47,919		40,527		54,668			(7,483)		16,801		0001
Purchased Call/S&P 500 INDEX/SPXN13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,814,000	6259.75		90,010		70,508		108,095			(20,030)		16,792		0001
Purchased Call/S&P 500 INDEX/SPX0135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	01/23/2026	1	6,640,000	.6400		54,400		51,253		50,262			(3,538)		18,635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ001$S	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	08/13/2025	01/02/2026	1	6,475,000	.6300		51,970		34,523		31,503			(17,567)		16,430		0001
Purchased Call/S&P 500 INDEX/SPXD17X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	5,700,000	6263.26		142,500		110,310		171,963			(32,404)		25,051		0001
Purchased Call/S&P 500 INDEX/SPXE17E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	4,491,000	6656.92		191,766		188,596		195,924			(3,678)		22,239		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	5,318,280	.6465		295,553		268,610		340,275			(27,607)		25,284		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	3,669,000	6449.15		179,781		158,980		207,711			(21,180)		17,231		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	5,399,000	6481.5		272,650		255,988		312,798			(18,726)		26,016		0001
Purchased Call/S&P 500 INDEX/SPXN13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,413,000	6259.75		60,069		47,054		71,610			(13,367)		15,026		0001
Purchased Call/S&P 500 INDEX/SPXE17E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	3,609,000	6656.92		146,165		143,749		149,387			(2,803)		17,871		0001
Purchased Call/S&P 500 INDEX/SPXN13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	4,022,000	6468.54		158,467		139,152		178,341			(20,405)		18,771		0001
Purchased Call/S&P 500 INDEX/SPXO133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	5,507,568	6615.28		72,149		69,367		73,470			(2,965)		26,966		0001
Purchased Call/S&P 500 INDEX/SPXN13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	2,856,000	6296.79		50,837		40,811		59,163			(10,335)		12,729		0001
Purchased Call/S&P 500 INDEX/SPXD054$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,543,489	.6513		54,301		51,451		59,090			(2,984)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXE17D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	3,973,411	.6600		173,274		168,942		178,707			(5,712)		19,510		0001
Purchased Call/S&P 500 INDEX/SPXN13S$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,213,554	6305.6		41,714		33,670		47,998			(8,114)		18,908		0001
Purchased Call/S&P 500 INDEX/SPXO134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,179,031	6631.96		19,611		19,122		19,661			(645)		10,715		0001
Purchased Call/S&P 500 INDEX/SPX915G$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	2,014,000	6661.21		115,402		115,402		118,208			(316)		10,056		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	1,991,500	6263.26		32,063		24,820		38,044			(7,291)		8,752		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	1,860,905	6358.91		31,821		25,860		36,394			(6,016)		8,379		0001
Purchased Call/S&P 500 INDEX/SPXC05W$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	1,804,000	6243.76		100,122		79,160		129,798			(21,122)		8,012		0001
Purchased Call/S&P 500 INDEX/SPXN13S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	3,411,777	6309.62		33,777		27,356		38,802			(6,478)		15,336		0001
Purchased Call/S&P 500 INDEX/SPXN13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	3,246,527	6279.35		52,594		40,278		61,813			(12,720)		14,192		0001
Purchased Call/S&P 500 INDEX/SPXN13R$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	5,841,000	6259.75		75,933		59,617		89,688			(16,759)		25,852		0001
Purchased Call/S&P 500 INDEX/SPXN13U$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	3,629,000	6389.77		47,540		39,289		53,345			(8,336)		16,478		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	4,347,000	6481.5		239,085		224,474		276,839			(16,421)		20,947		0001
Purchased Call/S&P 500 INDEX/SPXN13P$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	5,811,887	6279.35		76,136		58,308		88,938			(18,413)		25,406		0001
Purchased Call/S&P 500 INDEX/SPXC05W$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2025	07/14/2026	1	3,961,730	.6269		143,597		113,449		176,161			(30,376)		17,565		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	9,044	6495.15		576		543		678			(35)		44		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	6,934,000	6466.91		382,063		343,857		443,583			(40,935)		32,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915F$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	118,764	.6607		6,076		5,923		6,152			(201)		582		0001
Purchased Call/S&P 500 INDEX/SPX915GSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/23/2026	1	2,862,476	.6657		111,955		111,331		115,067			(1,542)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXJ000$D	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	02/25/2026	1	6,640,000	.6400		59,180		56,490		56,897			(3,035)		21,141		0001
Purchased Call/S&P 500 INDEX/SPXN13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	2,724,991	6297.36		44,417		35,558		51,432			(9,127)		12,145		0001
Purchased Call/S&P 500 INDEX/SPXN13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	10/20/2025	1	6,400,000	.6200		41,020		9,622		4,377			(31,136)		7,491		0001
Purchased Call/S&P 500 INDEX/SPXJ000$C	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	02/13/2026	1	6,640,000	.6400		56,510		53,724		54,273			(3,139)		20,266		0001
Purchased Call/S&P 500 INDEX/SPXN13R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,820,108	6263.7		16,381		12,996		18,922			(3,411)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX915HS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,258,814	.6605		128,999		128,999		132,945			(357)		11,216		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	07/31/2026	1	5,073,000	6238.01		119,723		100,767		144,202			(19,735)		23,149		0001
Purchased Call/S&P 500 INDEX/SPXO137S$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	6,350,988	6643.7		83,198		82,969		83,559			(907)		31,668		0001
Purchased Call/S&P 500 INDEX/SPXC05XSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	2,800,000	6389.77		134,680		111,306		161,076			(23,615)		12,713		0001
Purchased Call/S&P 500 INDEX/SPXC05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	2,385,286	.6306		124,481		100,754		155,506			(23,939)		10,704		0001
Purchased Call/S&P 500 INDEX/SPXC05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/22/2026	1	3,941,344	.6308		216,033		175,452		261,662			(40,951)		17,717		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	232,420	.6238		12,396		10,463		14,721			(1,957)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	6,595,252	.6299		289,642		246,436		342,419			(43,765)		30,341		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	3,807,000	6339.39		137,433		115,352		161,262			(22,968)		17,372		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	1	3,975,202	.6330		170,728		145,190		203,981			(25,868)		18,258		0001
Purchased Call/S&P 500 INDEX/SPX915D$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	5,385,040	.6449		176,444		156,460		200,838			(20,359)		25,290		0001
Purchased Call/S&P 500 INDEX/SPXO137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	3,099,000	6688.46		50,204		50,204		49,770					15,495		0001
Purchased Call/S&P 500 INDEX/SPXC05W$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/07/2025	07/02/2026	1	1,968,417	.6210		79,053		60,505		99,092			(18,665)		8,543		0001
Purchased Call/S&P 500 INDEX/SPXD17W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	7,255,000	6227.42		314,867		239,649		400,904			(77,638)		31,487		0001
Purchased Call/S&P 500 INDEX/SPXC05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	2,862,617	.6390		155,250		128,660		190,918			(26,870)		12,998		0001
Purchased Call/S&P 500 INDEX/SPX915CSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	7,388,000	6339.39		351,669		295,168		415,500			(58,772)		33,712		0001
Purchased Call/S&P 500 INDEX/SPXD17V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01		249,238		187,444		334,001			(62,139)		19,009		0001
Purchased Call/S&P 500 INDEX/SPX915C$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	8,057,000	6339.39		374,651		314,457		441,300			(62,613)		36,765		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	3,722,005	.6330		146,600		124,327		178,839			(22,554)		17,095		0001
Purchased Call/S&P 500 INDEX/SPX915F$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	3,199,000	6584.29		177,545		170,147		187,460			(8,780)		15,573		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	5,519,183	6263.7		121,974		96,773		144,001			(25,397)		24,555		0001
Purchased Call/S&P 500 INDEX/SPXD053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	660,027	6495.15		35,641		33,580		40,856			(2,148)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXC05XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	374,589	6389		18,200		15,006		21,998			(3,227)		1,689		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,675,634	6449		180,888		160,400		208,450			(20,872)		21,958		0001
Purchased Call/S&P 500 INDEX/SPXE173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,507,350	6362.9		76,811		63,903		87,343			(13,047)		15,978		0001
Purchased Call/S&P 500 INDEX/SPXD17V$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,706,361	6205		92,524		69,521		123,571			(23,131)		7,379		0001
Purchased Call/S&P 500 INDEX/SPX0136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	3,696,000	6604.72		48,048		47,782		49,460			(658)		18,353		0001
Purchased Call/S&P 500 INDEX/SPX915D$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	5,004,000	6411.37		206,165		182,879		235,020			(23,723)		23,537		0001
Purchased Call/S&P 500 INDEX/SPXC05YS$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,784,000	6238.01		267,904		225,486		345,738			(44,160)		21,830		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	254,339	6345		12,588		10,805		15,674			(1,867)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXC05YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	1,124,830	6371		56,497		46,977		69,212			(9,623)		5,116		0001
Purchased Call/S&P 500 INDEX/SPXC05YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	2,112,483	6363		72,572		60,880		83,770			(12,162)		9,624		0001
Purchased Call/S&P 500 INDEX/SPX915D$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2026	1	7,820,000	6411.37		358,156		317,703		412,323			(41,212)		36,782		0001
Purchased Call/S&P 500 INDEX/SPX915ESJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,998,000	6501.86		192,304		176,813		210,849			(17,386)		19,065		0001
Purchased Call/S&P 500 INDEX/SPX915ES5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	5,032,000	6370.17		220,905		198,264		256,299			(24,209)		23,741		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,298,815	6260		122,878		96,522		155,958			(26,550)		10,121		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,382,000	6259.75		195,437		153,092		246,233			(43,490)		19,293		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,440,771	6243.76		23,431		18,526		27,339			(4,943)		10,840		0001
Purchased Call/S&P 500 INDEX/SPXE170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,532,000	6297.36		115,113		92,154		135,126			(23,653)		20,198		0001
Purchased Call/S&P 500 INDEX/SPX915C$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/31/2026	1	2,562,000	6339.39		127,588		107,089		151,491			(21,323)		11,691		0001
Purchased Call/S&P 500 INDEX/SPXE170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,714,000	6297.36		151,170		121,020		190,390			(31,062)		12,096		0001
Purchased Call/S&P 500 INDEX/SPXC05XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	965,985	6362		48,849		40,165		57,687			(8,992)		4,357		0001
Purchased Call/S&P 500 INDEX/SPX915FS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	8,311,000	6584.29		388,124		372,086		405,001			(19,036)		40,634		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	235,627	6502		11,507		10,804		13,394			(790)		1,135		0001
Purchased Call/S&P 500 INDEX/SPXE170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,975,000	6296.79		171,360		137,564		217,919			(34,837)		13,259		0001
Purchased Call/S&P 500 INDEX/SPX915FS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/14/2026	1	3,055,000	6584.29		149,695		143,509		156,894			(7,342)		14,936		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,795,000	6259.75		145,455		113,939		174,974			(32,368)		25,514		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915DSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	821,671	.6468		41,134		36,221		46,262			(5,198)		3,835		0001
Purchased Call/S&P 500 INDEX/SPXD17VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	7,040,000	6198.01		324,544		244,079		419,063			(80,914)		30,498		0001
Purchased Call/S&P 500 INDEX/SPX915DSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	6,977,440	.6467		277,443		243,534		307,772			(35,824)		32,512		0001
Purchased Call/S&P 500 INDEX/SPXD17X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	4,497,000	6263.26		247,785		191,811		323,163			(56,346)		19,764		0001
Purchased Call/S&P 500 INDEX/SPXE172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,715,000	6388.64		139,684		114,851		162,970			(25,711)		16,756		0001
Purchased Call/S&P 500 INDEX/SPXD17YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,757,138	6259.75		55,418		43,411		66,047			(12,332)		12,139		0001
Purchased Call/S&P 500 INDEX/SPXD17YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	13,507,000	6259.75		586,204		459,193		736,807			(130,446)		59,467		0001
Purchased Call/S&P 500 INDEX/SPXE172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	5,684,968	.6310		234,575		190,511		276,047			(44,466)		25,554		0001
Purchased Call/S&P 500 INDEX/SPXA21X$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,133,000	6229.98		58,871		45,248		72,089			(13,710)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	3,216,000	6243.76		196,176		155,103		259,724			(41,385)		14,284		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	1,763,354	6468.54		30,330		26,633		33,124			(3,905)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXD17YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	2,932,000	6259.75		164,192		128,911		214,499			(36,239)		12,977		0001
Purchased Call/S&P 500 INDEX/SPX915BSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/02/2026	1	5,178,000	6227.42		171,392		130,448		211,167			(42,261)		22,473		0001
Purchased Call/S&P 500 INDEX/SPX915ESB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	5,676,598	.6400		312,490		280,373		372,059			(34,340)		26,741		0001
Purchased Call/S&P 500 INDEX/SPXE173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,318,000	6388.64		148,646		122,439		176,312			(27,137)		15,040		0001
Purchased Call/S&P 500 INDEX/SPX915B$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,385,000	6279.35		274,722		209,676		335,176			(67,171)		32,051		0001
Purchased Call/S&P 500 INDEX/SPXE173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	6,215,000	6388.64		354,255		291,276		432,850			(65,206)		28,031		0001
Purchased Call/S&P 500 INDEX/SPXE172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,660,000	6388.64		190,742		156,832		220,797			(35,109)		25,528		0001
Purchased Call/S&P 500 INDEX/SPX915ESA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	612,974	.6400		30,636		27,488		36,018			(3,367)		2,888		0001
Purchased Call/S&P 500 INDEX/SPX915FS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	4,561,000	6584.29		267,275		256,138		283,844			(13,217)		22,204		0001
Purchased Call/S&P 500 INDEX/SPX915FSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	5,263,000	6606.76		271,571		261,845		280,308			(10,416)		25,805		0001
Purchased Call/S&P 500 INDEX/SPXE174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,060,025	.6340		64,873		55,708		74,408			(9,598)		14,123		0001
Purchased Call/S&P 500 INDEX/SPXE174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	3,132,000	.6340		84,564		72,617		98,257			(12,511)		14,455		0001
Purchased Call/S&P 500 INDEX/SPX915FS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,317,000	6584.29		121,643		116,574		127,858			(6,015)		11,279		0001
Purchased Call/S&P 500 INDEX/SPXD17YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,087,000	6259.75		58,853		46,102		71,315			(13,096)		9,188		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	24,250,000	6243.76		1,117,925		883,869		1,409,240			(235,836)		107,704		0001
Purchased Call/S&P 500 INDEX/SPXE173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,551,000	6388.64		192,464		158,248		233,663			(35,426)		16,016		0001
Purchased Call/S&P 500 INDEX/SPX915FSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	12,551,000	6631.96		587,387		572,743		595,630			(19,311)		61,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	6,050,000	6263.7		153,065		121,440		182,135			(31,871)		26,917		0001
Purchased Call/S&P 500 INDEX/SPXE173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,598,000	6388.64		145,748		119,837		177,669			(26,827)		11,718		0001
Purchased Call/S&P 500 INDEX/SPXD054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	752,717	6513		37,972		35,979		42,263			(2,086)		3,654		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	1,785,306	6339		82,597		69,519		111,886			(13,615)		8,147		0001
Purchased Call/S&P 500 INDEX/SPXE173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	2,327,578	6363		125,718		103,368		149,890			(23,140)		10,498		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	499,224	6297		24,884		19,976		31,041			(5,059)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	5,932,000	6445.76		149,486		129,720		166,992			(20,068)		27,597		0001
Purchased Call/S&P 500 INDEX/SPXE171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	4,200,339	6297		179,056		143,742		219,095			(36,402)		18,720		0001
Purchased Call/S&P 500 INDEX/SPXE177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,059,512	6370		59,749		53,924		68,178			(5,958)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXE170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	4,427,000	6297.36		215,595		172,595		265,841			(44,300)		19,730		0001
Purchased Call/S&P 500 INDEX/SPX915GSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2025	09/25/2026	1	5,937,643	6605		338,105		337,166		340,868			(3,715)		29,484		0001
Purchased Call/S&P 500 INDEX/SPXE177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	5,793,641	6467		229,429		207,061		261,717			(22,879)		27,335		0001
Purchased Call/S&P 500 INDEX/SPXD056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	129,575	6668		6,330		6,243		6,577			(104)		642		0001
Purchased Call/S&P 500 INDEX/SPXE172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	1,075,519	6310		57,937		47,447		68,783			(10,853)		4,835		0001
Purchased Call/S&P 500 INDEX/SPXD17XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	2,197,609	6226		74,487		57,614		90,803			(16,985)		9,641		0001
Purchased Call/S&P 500 INDEX/SPXE175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	4,183,000	6466.58		227,555		198,092		266,076			(29,925)		19,491		0001
Purchased Call/S&P 500 INDEX/SPX915GSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2026	1	2,027,374	6647		111,743		111,743		115,329			(310)		10,053		0001
Purchased Call/S&P 500 INDEX/SPXE175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	5,589,998	6345		233,932		200,792		284,872			(34,704)		25,758		0001
Purchased Call/S&P 500 INDEX/SPX915BSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,991,000	6279.35		349,550		266,787		437,767			(85,467)		30,341		0001
Purchased Call/S&P 500 INDEX/SPXE175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/14/2026	1	4,369,000	6468.54		134,565		118,164		150,503			(17,328)		20,390		0001
Purchased Call/S&P 500 INDEX/SPXD17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	174,440	6226		8,598		6,650		10,893			(1,960)		765		0001
Purchased Call/S&P 500 INDEX/SPXE174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,700,476	6345		67,078		57,575		81,179			(9,951)		7,836		0001
Purchased Call/S&P 500 INDEX/SPX915BSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	7,973,000	6279.35		354,001		270,185		438,741			(86,555)		34,603		0001
Purchased Call/S&P 500 INDEX/SPXE177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	342,178	6467		17,590		15,875		20,583			(1,754)		1,614		0001
Purchased Call/S&P 500 INDEX/SPX915DS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	3,130,300	6468		172,085		151,531		195,342			(21,747)		14,609		0001
Purchased Call/S&P 500 INDEX/SPXE176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/20/2026	1	4,182,840	6396		162,643		145,927		190,794			(17,873)		19,705		0001
Purchased Call/S&P 500 INDEX/SPXE177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	14,106,000	6466.91		647,465		582,719		739,437			(69,371)		66,553		0001
Purchased Call/S&P 500 INDEX/SPXE176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	1,930,161	6449.15		34,550		30,552		37,895			(4,070)		9,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	4,294,000	6259.75		191,512		150,361		241,233			(42,268)		19,005		0001
Purchased Call/S&P 500 INDEX/SPX915F$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/11/2026	1	2,927,000	6584.29		130,544		125,105		136,107			(6,455)		14,249		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	8,166,000	6279.35		381,352		291,060		474,629			(93,243)		35,440		0001
Purchased Call/S&P 500 INDEX/SPXB210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	4,159,000	6370.17		232,072		208,286		281,473			(25,433)		19,622		0001
Purchased Call/S&P 500 INDEX/SPX915FSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	5,341,931	.6585		299,302		287,630		309,208			(12,436)		26,005		0001
Purchased Call/S&P 500 INDEX/SPXB210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,450,356	.6469		176,039		155,012		199,208			(22,247)		20,770		0001
Purchased Call/S&P 500 INDEX/SPXE176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,840,237	.6411		111,592		100,091		131,845			(12,297)		13,359		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	502,967	.6264		25,237		20,190		30,791			(5,200)		2,238		0001
Purchased Call/S&P 500 INDEX/SPXB210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,314,000	6449.8		318,890		280,801		365,304			(40,299)		34,134		0001
Purchased Call/S&P 500 INDEX/SPXD050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	3,838,000	6389.45		96,718		83,396		110,486			(13,967)		17,799		0001
Purchased Call/S&P 500 INDEX/SPXE174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,169,000	.6340		128,188		110,078		161,107			(18,965)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXE176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	2,463,436	6395.78		23,895		21,262		26,236			(2,684)		11,605		0001
Purchased Call/S&P 500 INDEX/SPXE17AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	434,849	.6460		20,826		19,255		25,095			(1,620)		2,074		0001
Purchased Call/S&P 500 INDEX/SPXD17XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,181,000	6263.26		104,688		81,039		133,580			(23,806)		9,585		0001
Purchased Call/S&P 500 INDEX/SPXB210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,533,748	6370.17		45,101		40,478		50,889			(4,943)		11,954		0001
Purchased Call/S&P 500 INDEX/SPXD17YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,221,000	6259.75		177,155		138,771		230,975			(39,422)		14,181		0001
Purchased Call/S&P 500 INDEX/SPXB210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,977,000	6449.8		329,333		289,996		387,079			(41,619)		27,895		0001
Purchased Call/S&P 500 INDEX/SPXB212$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	4,642,863	.6661		175,435		175,435		176,426					23,182		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	775,622	.6449		37,610		33,350		44,369			(4,340)		3,643		0001
Purchased Call/S&P 500 INDEX/SPXD051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	7,898,000	6449.8		116,890		102,928		127,629			(14,772)		36,860		0001
Purchased Call/S&P 500 INDEX/SPXB211$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	6,347,000	6615.28		165,657		159,268		170,504			(6,808)		31,076		0001
Purchased Call/S&P 500 INDEX/SPXE176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	2,162,000	6449.15		79,562		70,356		90,058			(9,373)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXE175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	3,520,000	6449.8		96,096		84,618		107,268			(12,144)		16,428		0001
Purchased Call/S&P 500 INDEX/SPX915FSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	4,000,000	6631.96		228,800		223,096		234,411			(7,522)		19,668		0001
Purchased Call/S&P 500 INDEX/SPX915GSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	3,120,000	6604.72		158,496		157,618		164,298			(2,171)		15,493		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	2,343,017	6449.8		44,049		38,831		48,406			(5,521)		10,986		0001
Purchased Call/S&P 500 INDEX/SPX915BSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	9,655,000	6279.35		461,509		352,238		575,893			(112,841)		41,903		0001
Purchased Call/S&P 500 INDEX/SPXB210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	2,209,076	6411.37		41,310		36,644		46,157			(4,753)		10,390		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210\$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	4,637,943	.6469		195,010		171,717		222,754			(24,644)		21,645		0001
Purchased Call/S&P 500 INDEX/SPXD053\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	5,347,000	6439.32		134,744		121,753		150,638			(13,290)		25,382		0001
Purchased Call/S&P 500 INDEX/SPXB211\$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	4,402,136	6615.28		98,168		94,382		100,827			(4,034)		21,554		0001
Purchased Call/S&P 500 INDEX/SPX915G\$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	7,088,000	6664.36		331,718		324,347		328,336			(10,024)		34,853		0001
Purchased Call/S&P 500 INDEX/SPXB210\$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	1,919,347	6411.37		31,285		27,752		34,723			(3,600)		9,028		0001
Purchased Call/S&P 500 INDEX/SPX915F\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	3,652,000	6631.96		219,485		214,013		225,369			(7,216)		17,957		0001
Purchased Call/S&P 500 INDEX/SPXD051\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	3,411,966	.6389		135,850		117,307		160,447			(18,816)		15,747		0001
Purchased Call/S&P 500 INDEX/SPX915E\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	11,234,000	6501.86		515,641		474,103		563,617			(46,620)		53,571		0001
Purchased Call/S&P 500 INDEX/SPXD050\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	11,878,000	6389.45		544,012		468,455		648,381			(79,211)		54,821		0001
Purchased Call/S&P 500 INDEX/SPX915D\$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	7,832,970	.6373		328,364		284,824		363,855			(44,203)		36,384		0001
Purchased Call/S&P 500 INDEX/SPXD054\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	4,874,000	6512.61		79,446		75,069		84,848			(4,571)		23,659		0001
Purchased Call/S&P 500 INDEX/SPXB212\$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	5,535,466	.6661		187,690		187,690		188,450					27,639		0001
Purchased Call/S&P 500 INDEX/SPXD050\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	5,709,000	6389.45		206,095		177,471		240,734			(30,008)		26,349		0001
Purchased Call/S&P 500 INDEX/SPXB210\$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,807,293	6411.37		38,073		33,773		41,755			(4,381)		17,908		0001
Purchased Call/S&P 500 INDEX/SPX915D\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	3,792,100	.6449		137,815		122,207		158,054			(15,902)		17,809		0001
Purchased Call/S&P 500 INDEX/SPXE17B\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	3,418,123	6512.61		74,173		70,087		80,046			(4,268)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXD052\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	2,604,000	6449.8		72,652		64,045		80,993			(9,106)		12,210		0001
Purchased Call/S&P 500 INDEX/SPXD053\$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	3,572,959	.6460		192,307		178,418		231,184			(14,343)		17,115		0001
Purchased Call/S&P 500 INDEX/SPXD17VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,665,000	6227.42		99,405		75,658		124,431			(24,511)		11,566		0001
Purchased Call/S&P 500 INDEX/SPXD17YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	4,951,000	6259.75		182,197		142,721		224,973			(40,544)		21,798		0001
Purchased Call/S&P 500 INDEX/SPXE170\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	7,323,930	.6244		315,877		250,433		387,838			(65,952)		32,528		0001
Purchased Call/S&P 500 INDEX/SPXE17E\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	477,426	6693.75		23,298		22,849		23,256			(511)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXD057\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	1,798,527	.6661		84,696		84,696		85,140					8,980		0001
Purchased Call/S&P 500 INDEX/SPXB210\$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,822,000	6449.8		285,842		251,700		326,739			(36,123)		31,838		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	4,607,176	.6260		186,164		146,235		227,947			(40,224)		20,284		0001
Purchased Call/S&P 500 INDEX/SPX915B\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	14,513,000	6279.35		660,342		503,993		821,188			(161,457)		62,986		0001
Purchased Call/S&P 500 INDEX/SPXB210\$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,811,000	6468.54		157,135		137,983		183,277			(20,234)		13,119		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	2,905,000	6468.54		141,183		123,975		162,265			(18,180)		13,558		0001
Purchased Call/S&P 500 INDEX/SPXE17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	5,197,000	6587.47		213,597		204,130		227,317			(11,119)		25,300		0001
Purchased Call/S&P 500 INDEX/SPXE17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	3,772,000	6587.47		191,240		182,764		205,367			(9,955)		18,363		0001
Purchased Call/S&P 500 INDEX/SPXB210$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	7,377,000	6449.8		272,949		240,347		308,789			(34,494)		34,428		0001
Purchased Call/S&P 500 INDEX/SPXE17C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	2,526,893	6513		105,377		100,680		110,730			(5,516)		12,266		0001
Purchased Call/S&P 500 INDEX/SPXD057$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	3,422,000	6688.46		175,549		175,549		175,005					17,110		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	2,725,720	6280		110,631		86,902		136,701			(23,904)		12,000		0001
Purchased Call/S&P 500 INDEX/SPXD17V$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	4,388,000	6198.01		110,139		82,832		134,997			(27,459)		19,009		0001
Purchased Call/S&P 500 INDEX/SPXD057$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	12,163,369	6661		680,715		680,715		686,160					60,733		0001
Purchased Call/S&P 500 INDEX/SPXE171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,653,000	6309.62		161,568		130,856		207,000			(30,986)		11,925		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,880,000	6263.7		214,232		169,969		265,477			(44,607)		21,712		0001
Purchased Call/S&P 500 INDEX/SPXD050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,530,327	6342		145,184		125,020		174,177			(21,139)		11,678		0001
Purchased Call/S&P 500 INDEX/SPXE17B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	2,876,000	6512.61		109,288		103,267		120,283			(6,288)		13,960		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,383,906	6244		130,963		103,830		166,121			(27,344)		10,588		0001
Purchased Call/S&P 500 INDEX/SPXE177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	10,851,475	6467		456,013		411,555		522,688			(45,475)		51,198		0001
Purchased Call/S&P 500 INDEX/SPXD17W$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,691,923	6229.98		58,146		44,690		70,084			(13,541)		11,789		0001
Purchased Call/S&P 500 INDEX/SPXD054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	2,396,000	6512.61		124,832		117,954		140,340			(7,182)		11,630		0001
Purchased Call/S&P 500 INDEX/SPXD056$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	7,003,000	6656.92		250,007		245,875		255,205			(4,795)		34,678		0001
Purchased Call/S&P 500 INDEX/SPXE170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	2,583,000	6297.36		147,748		118,280		187,007			(30,359)		11,512		0001
Purchased Call/S&P 500 INDEX/SPXE17E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,725,377	6664		147,447		144,572		147,278			(3,268)		18,318		0001
Purchased Call/S&P 500 INDEX/SPXE17E$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	3,372,166	6664		188,667		184,988		188,742			(4,181)		16,581		0001
Purchased Call/S&P 500 INDEX/SPXE170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,107,000	6296.79		144,156		115,960		172,798			(29,067)		18,398		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	2,400,000	6268.56		108,000		85,091		134,357			(23,079)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXE171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	3,295,000	6305.6		121,915		98,405		147,099			(23,715)		14,786		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	2,066,685	6244		70,467		55,867		84,779			(14,713)		9,179		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,127,000	6259.75		95,999		75,199		116,909			(21,362)		13,767		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	4,253,000	6263.7		139,924		111,014		169,057			(29,135)		18,922		0001
Purchased Call/S&P 500 INDEX/SPXD054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,787,179	6495		197,374		186,470		215,249			(11,387)		28,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	3,924,000	6263.7		181,681		144,144		226,270			(37,830)		17,458		0001
Purchased Call/S&P 500 INDEX/SPXD055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	3,671,480	6615		155,350		150,186		164,048			(5,564)		17,976		0001
Purchased Call/S&P 500 INDEX/SPXE17BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	5,712,000	6512.61		206,774		195,382		227,063			(11,897)		27,726		0001
Purchased Call/S&P 500 INDEX/SPXD050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,593,000	6389.45		94,904		81,832		110,927			(13,705)		12,025		0001
Purchased Call/S&P 500 INDEX/SPXE17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	5,304,831	6664		228,858		224,396		228,731			(5,072)		26,084		0001
Purchased Call/S&P 500 INDEX/SPXD054$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	4,565,340	6513		183,634		173,996		201,211			(10,090)		22,160		0001
Purchased Call/S&P 500 INDEX/SPXD17XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	1,954,137	6263		73,907		57,688		90,164			(16,649)		8,588		0001
Purchased Call/S&P 500 INDEX/SPXD051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,905,000	6373.45		67,396		58,298		76,971			(9,232)		13,494		0001
Purchased Call/S&P 500 INDEX/SPXD17XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	2,434,073	6263.26		53,793		41,641		64,544			(12,232)		10,697		0001
Purchased Call/S&P 500 INDEX/SPXD054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	2,195,361	6495		83,256		78,656		91,289			(4,803)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXD050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,699,120	6340		59,075		50,870		67,526			(8,602)		7,842		0001
Purchased Call/S&P 500 INDEX/SPXE17D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	4,227,000	6631.96		173,307		168,986		179,965			(5,698)		20,785		0001
Purchased Call/S&P 500 INDEX/SPXD057$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/25/2026	1	2,703,986	6644		152,747		152,747		153,784			(1,427)		13,427		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,506,000	6243.76		144,596		114,323		188,987			(30,504)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	2,848,000	6243.76		171,450		135,554		226,080			(36,169)		12,649		0001
Purchased Call/S&P 500 INDEX/SPXD055$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	4,091,000	6600.35		209,459		202,535		222,538			(7,460)		20,087		0001
Purchased Call/S&P 500 INDEX/SPXE171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,673,000	6296.79		151,559		121,915		192,047			(30,560)		11,974		0001
Purchased Call/S&P 500 INDEX/SPXE176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	2,810,000	6449.15		132,351		117,038		152,628			(15,592)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXE17D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	7,255,000	6664.36		314,867		307,870		319,996			(9,515)		35,674		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	1,779,033	6264		98,306		78,645		121,515			(20,255)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXE177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	5,710,463	6466.91		75,378		67,903		81,608			(8,010)		27,066		0001
Purchased Call/S&P 500 INDEX/SPXE178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	2,292,398	6439		87,405		79,196		98,057			(8,404)		10,882		0001
Purchased Call/S&P 500 INDEX/SPXE179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	1,834,236	6481		73,252		67,523		83,379			(6,457)		8,734		0001
Purchased Call/S&P 500 INDEX/SPXE172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	2,111,158	6359		78,226		64,102		91,229			(14,614)		9,506		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	135,917	6310		6,775		5,502		8,121			(1,284)		611		0001
Purchased Call/S&P 500 INDEX/SPXD17W$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	06/30/2026	1	3,263,804	6205		137,339		104,347		172,690			(34,051)		14,113		0001
Purchased Call/S&P 500 INDEX/SPXD17YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,904,000	6259.75		182,707		143,121		232,015			(40,657)		17,188		0001
Purchased Call/S&P 500 INDEX/SPXE172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,012,000	6363.35		259,718		212,955		310,327			(48,386)		27,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/09/2026	1	2,487,817	.6513		145,221		138,749		155,154			(7,601)		12,076		0001
Purchased Call/S&P 500 INDEX/SPXE173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,168,000	6388.64		259,950		213,737		312,028			(47,848)		23,309		0001
Purchased Call/S&P 500 INDEX/SPXE17E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	3,131,000	6693.75		114,282		112,078		113,887			(2,505)		15,482		0001
Purchased Call/S&P 500 INDEX/SPXD050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	08/08/2025	08/10/2026	1	2,688,000	6389.45		115,584		99,663		136,915			(16,692)		12,466		0001
Purchased Call/S&P 500 INDEX/SPXE172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	2,106,879	6363.35		65,103		53,381		75,911			(12,129)		9,503		0001
Purchased Call/S&P 500 INDEX/SPXD055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/12/2025	09/11/2026	1	4,483,126	.6587		248,239		237,895		264,944			(12,276)		21,824		0001
Purchased Call/S&P 500 INDEX/SPXE179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	2,921,000	6460.26		120,637		111,332		136,682			(10,490)		14,013		0001
Purchased Call/S&P 500 INDEX/SPXE17D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	2,016,000	6664.36		82,858		81,032		83,997			(2,483)		9,955		0001
Purchased Call/S&P 500 INDEX/SPXE174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	2,942,000	.6340		162,693		139,708		201,974			(24,070)		13,578		0001
Purchased Call/S&P 500 INDEX/SPXD056$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/26/2025	09/25/2026	1	8,119,000	6643.7		372,662		371,627		383,048			(4,095)		40,316		0001
Purchased Call/S&P 500 INDEX/SPXE17C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	6,631,451	.6532		381,296		364,349		408,364			(19,903)		32,236		0001
Purchased Call/S&P 500 INDEX/SPXE17C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/14/2026	1	3,827,000	6584.29		168,388		161,430		179,769			(8,259)		18,711		0001
Purchased Call/S&P 500 INDEX/SPXE17A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	2,282,230	.6502		88,312		82,915		100,541			(6,065)		10,997		0001
Purchased Call/S&P 500 INDEX/SPXD172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	5,502,320	.6260		236,258		185,584		291,112			(51,047)		24,225		0001
Purchased Call/S&P 500 INDEX/SPXD17X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,894,000	6280.46		90,872		70,986		110,571			(20,415)		12,741		0001
Purchased Call/S&P 500 INDEX/SPXE171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,778,416	.6297		144,432		115,947		174,863			(29,363)		16,840		0001
Purchased Call/S&P 500 INDEX/SPXD055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	09/12/2025	09/14/2026	1	2,058,000	6584.29		60,711		58,202		63,861			(2,978)		10,062		0001
Purchased Call/S&P 500 INDEX/SPXE175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	3,563,988	.6446		197,696		172,029		230,410			(26,070)		16,581		0001
Purchased Call/S&P 500 INDEX/SPXE177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	8,777,000	6466.91		412,519		371,267		472,229			(44,198)		41,411		0001
Purchased Call/S&P 500 INDEX/SPXE176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	5,186,000	6449.15		222,998		197,197		255,032			(26,271)		24,355		0001
Purchased Call/S&P 500 INDEX/SPXE177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	2,024,000	6466.91		118,606		106,844		139,245			(12,604)		9,593		0001
Purchased Call/S&P 500 INDEX/SPXE17D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/17/2026	1	2,673,142	.6600		106,880		104,208		109,935			(3,524)		13,126		0001
Purchased Call/S&P 500 INDEX/SPXE172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	5,019,000	6388.64		180,684		148,562		210,502			(33,258)		22,637		0001
Purchased Call/S&P 500 INDEX/SPXE178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,720,000	6460.26		194,936		179,732		221,005			(17,137)		22,508		0001
Purchased Call/S&P 500 INDEX/SPXE17D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	5,769,000	6664.36		256,721		251,016		261,295			(7,758)		28,367		0001
Purchased Call/S&P 500 INDEX/SPXE176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,865,709	.6411		102,688		91,341		123,810			(11,567)		8,775		0001
Purchased Call/S&P 500 INDEX/SPXE179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/02/2026	1	4,181,000	6415.54		157,624		145,900		180,113			(12,092)		20,087		0001
Purchased Call/S&P 500 INDEX/SPXE17A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	5,117,738	.6460		269,280		248,972		329,083			(20,944)		24,405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	1,952,190	6501.86		33,578		30,873		36,205			(3,036)		9,309		0001
Purchased Call/S&P 500 INDEX/SPXD17WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	2,813,149	6279		100,943		77,258		129,289			(23,834)		12,209		0001
Purchased Call/S&P 500 INDEX/SPXB211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,049,507	6448		177,617		166,269		196,152			(12,687)		19,484		0001
Purchased Call/S&P 500 INDEX/SPXE178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,232,000	6460.26		298,822		275,515		335,676			(26,270)		39,255		0001
Purchased Call/S&P 500 INDEX/SPXB212SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	4,202,000	6688.46		162,617		162,617		162,078					21,010		0001
Purchased Call/S&P 500 INDEX/SPXN13X5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/13/2025	08/13/2026	1	4,010,000	6466.58		101,854		88,666		112,733			(13,394)		18,685		0001
Purchased Call/S&P 500 INDEX/SPXE179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	2,777,912	6460		93,276		86,241		108,583			(7,255)		13,247		0001
Purchased Call/S&P 500 INDEX/SPXD17X5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,284,000	6280.46		123,108		96,167		158,905			(27,657)		10,056		0001
Purchased Call/S&P 500 INDEX/SPXD056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	2,287,000	6643.7		127,157		126,804		131,310			(1,397)		11,356		0001
Purchased Call/S&P 500 INDEX/SPXE17A5T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/02/2026	1	5,510,949	6416		247,169		231,333		271,299			(17,704)		26,477		0001
Purchased Call/S&P 500 INDEX/SPXE17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/16/2026	1	2,880,818	6607		115,876		112,971		119,282			(3,831)		14,125		0001
Purchased Call/S&P 500 INDEX/SPXE174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,410,000	6345.06		93,267		79,393		111,217			(14,054)		11,105		0001
Purchased Call/S&P 500 INDEX/SPXE173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,899,000	6388.64		187,932		154,798		224,337			(34,309)		17,674		0001
Purchased Call/S&P 500 INDEX/SPXE175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	2,080,000	6445.76		55,328		48,012		62,134			(7,428)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXE174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	9,297,000	6340		438,818		376,825		532,765			(64,921)		42,909		0001
Purchased Call/S&P 500 INDEX/SPXE175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,654,128	6466.58		42,997		37,430		47,273			(5,654)		12,367		0001
Purchased Call/S&P 500 INDEX/SPXE173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	3,697,106	6363		151,780		124,797		175,943			(27,938)		16,675		0001
Purchased Call/S&P 500 INDEX/SPXE175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	2,780,000	6466.58		154,846		134,797		181,473			(20,363)		12,954		0001
Purchased Call/S&P 500 INDEX/SPXE177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	4,779,000	6439.32		279,094		252,184		333,689			(27,527)		22,686		0001
Purchased Call/S&P 500 INDEX/SPXE173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,190,000	6388.64		150,249		123,759		178,927			(27,430)		14,460		0001
Purchased Call/S&P 500 INDEX/SPXA21Z5D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	10,979,000	6296.79		507,230		407,193		623,953			(103,118)		48,931		0001
Purchased Call/S&P 500 INDEX/SPXN13X5X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/13/2025	08/11/2026	1	1,969,396	6373		83,266		72,425		92,229			(11,010)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXE179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	6,421,000	6460.26		302,429		278,841		346,670			(26,587)		30,619		0001
Purchased Call/S&P 500 INDEX/SPXE179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	5,548,000	6460.26		323,448		298,221		380,077			(28,435)		26,456		0001
Purchased Call/S&P 500 INDEX/SPXE178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	6,181,747	6439		251,347		227,740		283,252			(24,168)		29,345		0001
Purchased Call/S&P 500 INDEX/SPXE17A5D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	3,419,483	6416		129,556		120,251		147,291			(9,610)		16,429		0001
Purchased Call/S&P 500 INDEX/SPXO132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2025	09/09/2026	1	2,329,225	6512.61		23,292		22,009		24,461			(1,340)		11,306		0001
Purchased Call/S&P 500 INDEX/SPXA21Z5H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	7,699,673	6390		306,215		253,769		360,850			(52,999)		34,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,402,000	6502.08		99,443		93,107		110,110			(7,084)		11,574		0001
Purchased Call/S&P 500 INDEX/SPXB212$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,801,000	6688.46		204,114		204,114		203,781					19,005		0001
Purchased Call/S&P 500 INDEX/SPXB212$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	3,528,000	6604.72		105,840		105,254		109,947			(1,450)		17,519		0001
Purchased Call/S&P 500 INDEX/SPX0133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/12/2025	09/11/2026	1	6,440,083	6584.29		63,757		61,100		65,793			(3,153)		31,351		0001
Purchased Call/S&P 500 INDEX/SPXE171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	5,132,000	6305.6		258,140		208,361		322,536			(50,213)		23,029		0001
Purchased Call/S&P 500 INDEX/SPXD056$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	7,476,000	6643.7		188,395		187,872		191,915			(2,070)		37,123		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	2,354,396	6263.7		38,377		30,448		44,865			(7,991)		10,475		0001
Purchased Call/S&P 500 INDEX/SPXB210$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,824,000	6449.8		225,234		198,331		267,535			(28,464)		17,847		0001
Purchased Call/S&P 500 INDEX/SPXE179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	09/01/2026	1	3,052,000	6460.26		182,204		168,150		214,626			(15,844)		14,641		0001
Purchased Call/S&P 500 INDEX/SPXB212$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2026	1	3,895,000	6688.46		160,474		160,474		159,924					19,475		0001
Purchased Call/S&P 500 INDEX/SPXB210$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	6,636,000	6449.8		311,892		274,638		359,828			(39,415)		30,970		0001
Purchased Call/S&P 500 INDEX/SPXE174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	3,929,000	6345.06		170,912		145,487		206,410			(25,754)		18,104		0001
Purchased Call/S&P 500 INDEX/SPXE17A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	4,484,462	.6416		181,467		168,434		207,103			(13,460)		21,545		0001
Purchased Call/S&P 500 INDEX/SPXB210$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	2,858,000	6449.8		160,048		140,931		188,577			(20,226)		13,338		0001
Purchased Call/S&P 500 INDEX/SPXB212$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/25/2026	1	5,813,238	.6644		197,418		197,418		200,110			(547)		28,866		0001
Purchased Call/S&P 500 INDEX/SPXB212$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	2,890,118	6604.72		59,825		59,494		61,946			(820)		14,351		0001
Purchased Call/S&P 500 INDEX/SPX0132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2025	09/08/2026	1	2,401,000	6495.15		37,456		35,289		40,177			(2,258)		11,638		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	1,633,222	6243.76		27,601		21,823		32,575			(5,823)		7,254		0001
Purchased Call/S&P 500 INDEX/SPXB212$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	1,917,000	6604.72		69,395		69,011		72,407			(951)		9,519		0001
Purchased Call/S&P 500 INDEX/SPXE178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	2,306,000	6465.94		129,597		117,459		151,345			(12,427)		10,963		0001
Purchased Call/S&P 500 INDEX/SPXB210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	5,051,930	.6469		168,204		148,113		188,991			(21,257)		23,577		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/28/2026	1	9,539,927	.6390		402,065		333,203		476,659			(69,588)		43,316		0001
Purchased Call/S&P 500 INDEX/SPXE17A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,231,000	6502.08		183,521		171,828		209,020			(13,073)		15,569		0001
Purchased Call/S&P 500 INDEX/SPXE176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	5,173,967	6370.17		68,296		61,296		76,156			(7,485)		24,411		0001
Purchased Call/S&P 500 INDEX/SPXE17A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	2,489,000	6448.26		118,725		110,222		136,464			(8,782)		11,976		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,595,000	6238.01		166,339		140,002		204,334			(27,419)		20,967		0001
Purchased Call/S&P 500 INDEX/SPXB211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	4,334,834	.6460		143,165		132,825		163,497			(10,678)		20,764		0001
Purchased Call/S&P 500 INDEX/SPXB210$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	2,471,000	6370.17		89,944		80,726		104,352			(9,857)		11,658		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB212$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/25/2026	1	2,040,858	.6605		70,022		69,828		71,253			(769)		10,134		0001
Purchased Call/S&P 500 INDEX/SPXB212$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	8,932,683	.6661		360,018		360,018		362,403					44,602		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	8,491,463	.6230		360,336		277,718		454,287			(83,155)		37,186		0001
Purchased Call/S&P 500 INDEX/SPXE177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,653,000	6466.91		148,568		133,834		173,326			(15,788)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXE177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,796,000	6466.91		128,336		115,609		146,524			(13,638)		13,252		0001
Purchased Call/S&P 500 INDEX/SPXB212$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	4,115,614	6661.21		93,013		93,013		93,368			(255)		20,550		0001
Purchased Call/S&P 500 INDEX/SPXC05X$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	1	2,127,000	6388.64		121,239		99,864		148,232			(22,134)		9,642		0001
Purchased Call/S&P 500 INDEX/SPXE177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/21/2026	1	3,906,014	.6467		130,645		117,908		147,317			(13,028)		18,429		0001
Purchased Call/S&P 500 INDEX/SPXE176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2026	1	2,558,312	.6396		85,572		76,777		99,258			(9,404)		12,052		0001
Purchased Call/S&P 500 INDEX/SPXE177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	2,281,000	6466.91		131,614		118,561		154,342			(13,986)		10,811		0001
Purchased Call/S&P 500 INDEX/SPXB212$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,539,000	6661.21		129,881		129,881		131,465			(356)		17,671		0001
Purchased Call/S&P 500 INDEX/SPXE176$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	3,929,000	6370.17		166,197		149,163		195,204			(18,213)		18,537		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2026	1	1,802,953	.6371		72,256		60,582		84,664			(12,142)		8,200		0001
Purchased Call/S&P 500 INDEX/SPXC05X$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	4,684,404	.6390		242,351		200,844		294,456			(41,945)		21,270		0001
Purchased Call/S&P 500 INDEX/SPXO130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	1,903,093	6460.26		30,830		28,445		33,621			(2,688)		9,116		0001
Purchased Call/S&P 500 INDEX/SPXC05X$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	2,069,919	.6389		107,493		88,630		131,096			(19,057)		9,336		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	3,260	6389.45		210		181		264			(31)		15		0001
Purchased Call/S&P 500 INDEX/SPXO135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	4,981,000	6656.92		80,194		78,869		80,837			(1,538)		24,665		0001
Purchased Call/S&P 500 INDEX/SPXO133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	4,128,000	6584.29		92,054		88,219		95,627			(4,552)		20,096		0001
Purchased Call/S&P 500 INDEX/SPXO135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	2,293,024	6656.92		29,809		29,317		30,005			(572)		11,355		0001
Purchased Call/S&P 500 INDEX/SPXN13R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,466,709	6259.75		33,280		26,070		38,793			(7,406)		15,263		0001
Purchased Call/S&P 500 INDEX/SPXD050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	2,023,720	6373.45		36,022		31,160		40,769			(4,935)		9,400		0001
Purchased Call/S&P 500 INDEX/SPXJ000$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	13,809	6693.75		743		729		742			(16)		68		0001
Purchased Call/S&P 500 INDEX/SPXC05X$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2026	1	3,580,000	6389.77		90,574		74,855		103,372			(15,881)		16,255		0001
Purchased Call/S&P 500 INDEX/SPXN13S$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,642,000	6296.79		56,815		45,610		66,065			(11,550)		16,232		0001
Purchased Call/S&P 500 INDEX/SPXN130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	3,511,000	6225.52		45,643		35,207		54,478			(10,504)		15,403		0001
Purchased Call/S&P 500 INDEX/SPXN130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,632,905	6280.46		26,290		20,537		31,032			(5,906)		7,189		0001
Purchased Call/S&P 500 INDEX/SPXN13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	3,153,000	6296.79		70,312		56,445		82,513			(14,294)		14,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/22/2025	09/22/2026	1	3,519,000	6693.75		57,008		55,908		56,106			(1,249)		17,401		0001
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/09/2025	07/09/2026	1	1,850,816	6263.26		16,287		12,608		19,286			(3,704)		8,134		0001
Purchased Call/S&P 500 INDEX/SPXN13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/14/2025	07/14/2026	1	2,108,000	6268.56		34,150		26,906		40,166			(7,298)		9,346		0001
Purchased Call/S&P 500 INDEX/SPXN130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/08/2025	07/08/2026	1	1,870,606	6225.52		17,771		13,707		21,137			(4,090)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXN13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/18/2025	07/17/2026	1	4,071,000	6296.79		102,996		82,683		121,129			(20,939)		18,144		0001
Purchased Call/S&P 500 INDEX/SPXN13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/03/2025	07/06/2026	1	3,220,917	6279.35		66,673		51,061		79,147			(16,125)		14,080		0001
Purchased Call/S&P 500 INDEX/SPXN13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/01/2025	07/31/2026	1	4,248,000	6238.01		64,570		54,346		76,374			(10,643)		19,384		0001
Purchased Call/S&P 500 INDEX/SPXN13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/15/2025	08/17/2026	1	4,525,000	6449.8		104,980		92,544		115,940			(13,158)		21,218		0001
Purchased Call/S&P 500 INDEX/SPX0131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/02/2025	09/02/2026	1	6,715,000	6415.54		169,890		157,253		189,337			(13,033)		32,261		0001
Purchased Call/S&P 500 INDEX/SPXN13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/03/2025	07/06/2026	1	2,659,000	6279.35		63,018		48,262		75,013			(15,241)		11,624		0001
Purchased Call/S&P 500 INDEX/SPXN13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/15/2025	08/14/2026	1	8,725,000	6449.8		202,420		178,242		223,628			(25,581)		40,719		0001
Purchased Call/S&P 500 INDEX/SPX0132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/08/2025	09/08/2026	1	1,799,543	6495.15		16,736		15,768		17,775			(1,009)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXN13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/08/2025	08/10/2026	1	1,960,343	6389.45		31,758		27,383		35,709			(4,586)		9,091		0001
Purchased Call/S&P 500 INDEX/SPXN13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/25/2025	07/24/2026	1	2,347,000	6388.64		67,359		55,384		77,065			(12,398)		10,586		0001
Purchased Call/S&P 500 INDEX/SPXN130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/08/2025	07/08/2026	1	2,537,000	6225.52		40,085		30,919		48,041			(9,225)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXN13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/08/2025	08/07/2026	1	6,062,000	6389.45		143,669		123,715		163,396			(20,919)		27,978		0001
Purchased Call/S&P 500 INDEX/SPX0135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/19/2025	09/21/2026	1	6,775,968	6664.36		88,765		86,809		88,400			(2,661)		33,460		0001
Purchased Call/S&P 500 INDEX/SPX0137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/30/2025	09/30/2026	1	3,513,414	6688.46		75,890		75,890		75,517					17,567		0001
Purchased Call/S&P 500 INDEX/SPX0130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/29/2025	08/28/2026	1	6,241,000	6460.26		133,557		123,141		146,288			(11,741)		29,761		0001
Purchased Call/S&P 500 INDEX/SPXN13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/28/2025	07/28/2026	1	1,394,684	6389.77		12,552		10,374		13,933			(2,201)		6,333		0001
Purchased Call/S&P 500 INDEX/SPXN13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/11/2025	08/11/2026	1	3,823,000	6373.45		50,081		43,321		56,260			(6,860)		17,758		0001
Purchased Call/S&P 500 INDEX/SPXD051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	1,992,862	6449.8		18,733		16,514		20,203			(2,348)		9,344		0001
Purchased Call/S&P 500 INDEX/SPXN13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/01/2025	07/31/2026	1	2,818,000	6238.01		116,665		98,193		144,271			(19,231)		12,859		0001
Purchased Call/S&P 500 INDEX/SPXN13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/29/2025	10/03/2025	1	3,200,000	.6200		18,720		585		229			(17,869)		1,451		0001
Purchased Call/S&P 500 INDEX/SPXE170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	2,745,023	6297.36		60,940		48,785		70,956			(12,522)		12,234		0001
Purchased Call/S&P 500 INDEX/SPXN13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	08/01/2025	07/31/2026	1	10,729,209	6238.01		139,480		117,395		164,643			(22,991)		48,958		0001
Purchased Call/S&P 500 INDEX/SPX0132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	09/08/2025	09/08/2026	1	6,807,000	6495.15		89,172		84,013		95,380			(5,375)		32,993		0001
Purchased Call/S&P 500 INDEX/SPXN13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	07/25/2025	07/24/2026	1	3,603,351	6388.64		33,511		27,554		37,357			(6,168)		16,252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,950,000	6370.86		38,940		32,289		43,614			(6,721)		13,417		0001
Purchased Call/S&P 500 INDEX/SPXN13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	2,541,870	6389.45		51,092		43,996		57,949			(7,439)		11,732		0001
Purchased Call/S&P 500 INDEX/SPXN13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	1,884,854	6238.01		30,346		25,581		35,986			(4,961)		8,643		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	2,767,000	6465.94		36,248		32,853		39,292			(3,476)		13,155		0001
Purchased Call/S&P 500 INDEX/SPX0135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/18/2025	1	3,320,000	.6400		23,405		21,478		21,214			(2,152)		7,723		0001
Purchased Call/S&P 500 INDEX/SPX0135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	4,251,000	6664.36		100,749		98,510		101,007			(3,045)		20,903		0001
Purchased Call/S&P 500 INDEX/SPXN13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,914,012	6279.35		27,100		20,684		31,404			(6,626)		12,647		0001
Purchased Call/S&P 500 INDEX/SPXN13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	3,621,998	6227.42		47,086		35,838		56,257			(11,610)		15,719		0001
Purchased Call/S&P 500 INDEX/SPX0137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,014,000	6643.7		31,418		31,332		31,606			(342)		10,042		0001
Purchased Call/S&P 500 INDEX/SPX0133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	2,325,000	6584.29		73,005		69,963		76,470			(3,610)		11,318		0001
Purchased Call/S&P 500 INDEX/SPXN13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	6,643,000	6279.35		166,739		127,261		199,508			(40,769)		28,831		0001
Purchased Call/S&P 500 INDEX/SPXN13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,743,000	6279.35		78,176		59,666		94,133			(19,114)		11,905		0001
Purchased Call/S&P 500 INDEX/SPXN13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	2,206,303	6279.35		21,181		16,221		24,599			(5,122)		9,645		0001
Purchased Call/S&P 500 INDEX/SPX0135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/15/2025	1	3,320,000	.6400		22,705		20,767		20,501			(2,162)		7,575		0001
Purchased Call/S&P 500 INDEX/SPX0133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	2,573,331	6600.35		40,144		38,817		41,196			(1,430)		12,635		0001
Purchased Call/S&P 500 INDEX/SPX0135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/08/2025	1	3,320,000	.6400		21,465		19,462		19,217			(2,230)		7,217		0001
Purchased Call/S&P 500 INDEX/SPX0135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/04/2025	1	3,320,000	.6400		20,930		18,866		18,648			(2,294)		7,005		0001
Purchased Call/S&P 500 INDEX/SPX0136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	2,034,572	6604.72		32,757		32,575		33,793			(449)		10,103		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	07/30/2026	1	1,424,134	.6363		55,668		46,829		74,567			(9,201)		6,488		0001
Purchased Call/S&P 500 INDEX/SPXE178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2026	1	1,015,263	.6466		55,892		51,364		62,782			(5,081)		4,827		0001
Purchased Call/S&P 500 INDEX/SPX0135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	11/12/2025	1	6,640,000	.6400		34,300		29,400		27,892			(5,380)		11,395		0001
Purchased Call/S&P 500 INDEX/SPXN13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	1,916,000	6449.15		56,522		49,982		62,952			(6,659)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXA21YSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	2,891,327	.6269		147,298		116,373		187,950			(31,159)		12,819		0001
Purchased Call/S&P 500 INDEX/SPXE176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	1,778,225	6370.17		16,182		14,523		17,766			(1,773)		8,390		0001
Purchased Call/S&P 500 INDEX/SPX915ESS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	782,641	.6435		41,368		38,725		45,145			(2,955)		3,766		0001
Purchased Call/S&P 500 INDEX/SPX0135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	12/11/2025	1	3,320,000	.6400		22,235		20,240		20,010			(2,224)		7,373		0001
Purchased Call/S&P 500 INDEX/SPXE177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	1,045,585	6466.91		9,515		8,571		10,157			(1,011)		4,956		0001
Purchased Call/S&P 500 INDEX/SPXB210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	94,753	6466.91		7,770		6,993		9,968			(832)		447		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	2,004,056	6615.28		18,638		17,919		18,874			(766)		9,812		0001
Purchased Call/S&P 500 INDEX/SPX0137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	2,552,189	6643.7		24,501		24,434		24,541			(267)		12,726		0001
Purchased Call/S&P 500 INDEX/SPX0133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	3,212,383	6584.29		52,041		49,890		53,935			(2,552)		15,706		0001
Purchased Call/S&P 500 INDEX/SPXB210$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	10,290,414	6449.8		135,833		119,609		147,987			(17,166)		48,025		0001
Purchased Call/S&P 500 INDEX/SPXN13II$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	2,197,679	6299.19		21,757		18,461		24,953			(3,338)		10,110		0001
Purchased Call/S&P 500 INDEX/SPXN130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	2,091,166	6198.01		19,239		14,469		23,016			(4,797)		9,059		0001
Purchased Call/S&P 500 INDEX/SPXN13U$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	2,464,299	6362.9		23,164		19,272		25,705			(3,935)		11,226		0001
Purchased Call/S&P 500 INDEX/SPXN13II$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	1,698,377	6340		15,285		13,126		17,167			(2,261)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXN13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	4,902,212	6238.01		48,532		40,848		56,646			(8,000)		22,369		0001
Purchased Call/S&P 500 INDEX/SPX0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	2,896,492	6460.26		27,806		25,661		30,024			(2,418)		13,895		0001
Purchased Call/S&P 500 INDEX/SPXD055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	53,123	6587		2,693		2,581		2,859			(133)		259		0001
Purchased Call/S&P 500 INDEX/SPXE17C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2026	1	287,423	6532		15,068		14,398		16,047			(786)		1,397		0001
Purchased Call/S&P 500 INDEX/SPX0133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	4,852,549	6584.29		105,300		100,949		109,348			(5,165)		23,725		0001
Purchased Call/S&P 500 INDEX/SPXE17B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/04/2026	1	993,935	6486		49,724		46,815		56,427			(3,030)		4,789		0001
Purchased Call/S&P 500 INDEX/SPX0136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	2,109,589	6637.97		18,775		18,517		18,963			(309)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2026	1	1,228,736	6263		66,431		51,853		84,602			(14,965)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXE172$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2026	1	2,134,655	6359		114,432		93,770		138,548			(21,377)		9,612		0001
Purchased Call/S&P 500 INDEX/SPX0134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	2,145,022	6631.96		36,680		35,765		37,266			(1,206)		10,547		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	3,478,396	6309.62		191,312		154,947		239,830			(36,690)		15,636		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	1,599,659	6388.64		26,074		21,477		29,256			(4,760)		7,251		0001
Purchased Call/S&P 500 INDEX/SPXE173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	3,582,836	6388.64		78,106		64,335		88,614			(14,259)		16,241		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	2,350,891	6299.19		45,372		38,498		52,734			(6,961)		10,815		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	3,004,877	6465.94		50,782		46,026		55,081			(4,870)		14,286		0001
Purchased Call/S&P 500 INDEX/SPX0135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	3,670,331	6693.75		80,380		78,830		79,411			(1,762)		18,149		0001
Purchased Call/S&P 500 INDEX/SPX0131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,794,956	6460.26		80,074		73,897		87,626			(6,963)		18,205		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	4,229,719	6395.78		94,323		83,929		106,039			(10,595)		19,925		0001
Purchased Call/S&P 500 INDEX/SPXN13V$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,096,247	6238.01		42,135		35,463		50,173			(6,945)		9,565		0001
Purchased Call/S&P 500 INDEX/SPX0131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	2,851,760	6415.54		37,358		34,579		41,115			(2,866)		13,701		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB212SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	3,104,000	6661.21		90,637		90,637		91,330			(248)		15,499		0001
Purchased Call/S&P 500 INDEX/SPXB210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	3,537,000	6411.37		46,335		41,101		51,460			(5,332)		16,636		0001
Purchased Call/S&P 500 INDEX/SPXN13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	1,945,029	6297.36		25,674		20,554		29,507			(5,276)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	1,971,039	6615.28		32,128		30,889		32,762			(1,320)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXB211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	5,151,679	6416		175,191		162,608		197,911			(12,995)		24,751		0001
Purchased Call/S&P 500 INDEX/SPXB210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	5,132,000	6468.54		298,169		261,827		349,953			(38,394)		23,951		0001
Purchased Call/S&P 500 INDEX/SPXB211S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2026	1	4,468,644	6448		184,712		172,911		203,219			(13,194)		21,501		0001
Purchased Call/S&P 500 INDEX/SPXN13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	2,120,913	6370.86		43,691		36,228		49,529			(7,541)		9,646		0001
Purchased Call/S&P 500 INDEX/SPXN13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	4,250,970	6305.6		55,688		44,949		64,269			(10,832)		19,076		0001
Purchased Call/S&P 500 INDEX/SPX0136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	1,078,082	6604.72		9,272		9,220		9,467			(127)		5,353		0001
Purchased Call/S&P 500 INDEX/SPX0137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	5,068,574	6643.7		48,658		48,523		48,752			(535)		25,169		0001
Purchased Call/S&P 500 INDEX/SPXN13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/11/2026	1	5,366,445	6373		188,591		163,585		209,553			(25,387)		24,927		0001
Purchased Call/S&P 500 INDEX/SPXN13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	3,346,000	6449.15		84,654		74,859		93,513			(9,973)		15,714		0001
Purchased Call/S&P 500 INDEX/SPXN13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,987,000	6279.35		29,209		22,293		34,151			(7,142)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXN13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,063,000	6279.35		33,421		25,508		39,305			(8,172)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXN13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	3,870,000	6299.19		50,697		43,016		58,328			(7,778)		17,804		0001
Purchased Call/S&P 500 INDEX/SPXN13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,382,000	6279.35		52,880		40,360		62,918			(12,930)		10,338		0001
Purchased Call/S&P 500 INDEX/SPXN13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	3,031,000	6388.64		96,992		79,749		111,628			(17,853)		13,671		0001
Purchased Call/S&P 500 INDEX/SPXN13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	4,056,000	6389.45		62,057		53,438		69,593			(9,036)		18,720		0001
Purchased Call/S&P 500 INDEX/SPXN13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	8,483,000	6388.64		213,772		175,768		244,041			(39,348)		38,261		0001
Purchased Call/S&P 500 INDEX/SPXN13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	2,224,000	6238.01		39,365		33,132		46,632			(6,489)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXN13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	2,746,000	6329.94		44,485		37,622		51,051			(6,947)		12,612		0001
Purchased Call/S&P 500 INDEX/SPXN13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	3,518,000	6363.35		46,086		37,788		52,201			(8,586)		15,867		0001
Purchased Call/S&P 500 INDEX/SPXN13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	5,816,000	6370.86		147,145		122,013		168,226			(25,398)		26,452		0001
Purchased Call/S&P 500 INDEX/SPXN13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	3,589,000	6340		47,016		40,374		53,415			(6,956)		16,564		0001
Purchased Call/S&P 500 INDEX/SPXN13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/24/2026	1	3,002,661	6389		121,744		100,660		143,260			(21,305)		13,543		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	07/01/2026	1	6,072,000	6198.01		367,963		276,733		501,736			(91,739)		26,305		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2026	1	4,302,029	6411		181,338		161,300		211,505			(20,425)		20,235		0001
Purchased Call/S&P 500 INDEX/SPXN13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,788,000	6389.45		67,048		57,735		75,728			(9,762)		17,483		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	2,128,000	6395.78		64,691		57,563		73,448			(7,267)		10,025		0001
Purchased Call/S&P 500 INDEX/SPX0135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	2,380,000	6664.36		65,926		64,473		66,249			(1,976)		11,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	4,770,000	6481.5		287,154		269,606		336,320			(19,722)		22,985		0001
Purchased Call/S&P 500 INDEX/SPX0133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	3,660,000	6606.76		47,946		46,229		48,992			(1,839)		17,946		0001
Purchased Call/S&P 500 INDEX/SPXN13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	3,368,000	6329.94		85,884		72,635		99,827			(13,412)		15,469		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	13,366,000	6309.62		585,431		474,151		715,327			(112,274)		60,081		0001
Purchased Call/S&P 500 INDEX/SPX915F$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/16/2026	1	4,442,000	6606.76		183,010		176,456		187,080			(7,020)		21,780		0001
Purchased Call/S&P 500 INDEX/SPXN13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	5,473,000	6389.45		121,501		104,626		138,086			(17,691)		25,260		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/03/2026	1	1,957,934	.6441		80,645		75,703		91,154			(5,554)		9,421		0001
Purchased Call/S&P 500 INDEX/SPX0131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	5,259,000	6481.5		93,610		87,890		100,964			(6,429)		25,341		0001
Purchased Call/S&P 500 INDEX/SPX0131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	3,538,000	6460.26		92,342		85,219		101,631			(8,030)		16,973		0001
Purchased Call/S&P 500 INDEX/SPX0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	5,657,000	6460.26		88,249		81,366		96,094			(7,758)		26,976		0001
Purchased Call/S&P 500 INDEX/SPXD056$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	2,343,000	6637.97		107,309		105,831		110,862			(1,764)		11,618		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	7,080,204	.6466		285,094		259,105		318,990			(26,630)		33,661		0001
Purchased Call/S&P 500 INDEX/SPXD056$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	9,434,000	6643.7		341,511		340,562		349,333			(3,753)		46,846		0001
Purchased Call/S&P 500 INDEX/SPX915B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/02/2025	07/01/2026	1	5,919,100	.6198		239,925		182,450		297,140			(59,322)		25,642		0001
Purchased Call/S&P 500 INDEX/SPX0135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	3,809,000	6664.36		59,420		58,100		59,266			(1,796)		18,729		0001
Purchased Call/S&P 500 INDEX/SPXD055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	2,650,000	6600.35		122,695		118,639		129,761			(4,370)		13,012		0001
Purchased Call/S&P 500 INDEX/SPXD055$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	09/15/2026	1	6,046,366	.6615		203,127		195,833		210,271			(7,813)		29,604		0001
Purchased Call/S&P 500 INDEX/SPXD055$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/11/2026	1	1,935,781	.6584		77,695		75,084		81,506			(2,813)		9,424		0001
Purchased Call/S&P 500 INDEX/SPXC05X$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	4,121,402	.6390		153,955		127,587		180,499			(26,646)		18,713		0001
Purchased Call/S&P 500 INDEX/SPX0133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	5,416,000	6584.29		70,950		68,018		73,257			(3,480)		26,480		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	3,666,188	.6466		128,635		116,909		143,247			(12,015)		17,430		0001
Purchased Call/S&P 500 INDEX/SPXD055$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/11/2026	1	1,711,915	.6584		95,451		92,243		101,765			(3,456)		8,334		0001
Purchased Call/S&P 500 INDEX/SPX915E$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2025	08/26/2026	1	5,912,000	6465.94		257,763		233,620		286,411			(24,717)		28,107		0001
Purchased Call/S&P 500 INDEX/SPX915D$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	10,110,000	6449.8		463,038		407,731		521,966			(58,516)		47,183		0001
Purchased Call/S&P 500 INDEX/SPX915D$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	3,568,000	6468.54		150,926		132,531		167,560			(19,434)		16,652		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2026	1	4,198,592	.6513		232,841		220,620		261,468			(12,793)		20,380		0001
Purchased Call/S&P 500 INDEX/SPXD057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2026	1	6,556,000	6643.7		171,112		170,640		174,109			(1,865)		32,690		0001
Purchased Call/S&P 500 INDEX/SPX915ES3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	4,940,049	.6449		261,635		232,002		312,270			(30,189)		23,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/22/2025	08/24/2026	1	2,627,000	6466.91		77,759		70,048		86,224			(8,263)		12,451		0001
Purchased Call/S&P 500 INDEX/SPX915CSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2025	07/30/2026	1	2,012,000	6362.9		99,795		83,025		117,454			(16,952)		9,166		0001
Purchased Call/S&P 500 INDEX/SPX0137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	2,733,000	6661.21		44,275		44,275		44,966			(121)		13,646		0001
Purchased Call/S&P 500 INDEX/SPX0137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	4,610,000	6661.21		116,172		116,172		117,744			(318)		23,018		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/15/2025	10/17/2025	1	9,450,000	.6100		52,380		9,110		2,641			(42,907)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXD056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2025	09/25/2026	1	2,946,000	6643.7		170,868		170,393		176,511			(1,878)		14,629		0001
Purchased Call/S&P 500 INDEX/SPX915BSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	6,551,246	.6227		270,364		206,350		326,139			(66,105)		28,432		0001
Purchased Call/S&P 500 INDEX/SPXD056SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	1	3,734,532	.6657		123,493		121,787		127,282			(2,036)		18,493		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/10/2025	07/10/2026	1	3,695,000	6280.46		219,114		171,163		287,763			(49,225)		16,268		0001
Purchased Call/S&P 500 INDEX/SPX915DSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,143,021	.6455		112,741		99,829		135,107			(13,153)		10,001		0001
Purchased Call/S&P 500 INDEX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	3,732,000	6263.26		48,516		37,556		57,291			(11,032)		16,402		0001
Purchased Call/S&P 500 INDEX/SPX915BSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	07/01/2026	1	14,952,000	6198.01		648,917		488,028		827,023			(161,785)		64,774		0001
Purchased Call/S&P 500 INDEX/SPX0133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	5,658,000	6664.36		142,016		138,860		142,759			(4,292)		27,821		0001
Purchased Call/S&P 500 INDEX/SPX915ESM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	8,186,008	.6481		353,526		324,968		381,943			(32,050)		38,977		0001
Purchased Call/S&P 500 INDEX/SPX915HS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	4,996,062	.6644		188,211		188,211		191,924			(521)		24,809		0001
Purchased Call/S&P 500 INDEX/SPXD056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/23/2025	09/23/2026	1	2,452,000	6656.92		56,396		55,464		57,390			(1,082)		12,142		0001
Purchased Call/S&P 500 INDEX/SPX915BSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	2,258,000	6279.35		122,158		93,235		154,332			(29,868)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	8,267,000	6238.01		391,856		329,812		493,463			(64,592)		37,723		0001
Purchased Call/S&P 500 INDEX/SPX915DS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	5,513,034	.6373		248,921		216,513		273,356			(32,915)		25,608		0001
Purchased Call/S&P 500 INDEX/SPX915DS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2026	1	5,792,000	6466.58		247,318		215,296		275,366			(32,524)		26,989		0001
Purchased Call/S&P 500 INDEX/SPXC05YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2026	1	3,251,000	6238.01		193,109		162,786		252,091			(31,571)		14,908		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/28/2025	08/28/2026	1	3,853,000	6501.86		151,038		138,871		167,462			(13,655)		18,373		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/05/2025	08/05/2026	1	3,358,000	6299.19		184,690		156,707		233,192			(28,336)		15,448		0001
Purchased Call/S&P 500 INDEX/SPXD17W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	3,030,779	.6279		150,990		115,562		202,588			(35,650)		13,154		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915DSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/14/2026	1	2,831,462	.6450		115,633		102,390		134,201			(13,490)		13,214		0001
Purchased Call/S&P 500 INDEX/SPX915ESF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/28/2026	1	3,677,000	6501.86		155,905		143,346		169,636			(14,096)		17,534		0001
Purchased Call/S&P 500 INDEX/SPXD055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	2,304,000	6600.35		83,405		80,648		87,418			(2,971)		11,313		0001
Purchased Call/S&P 500 INDEX/SPX915DSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/14/2026	1	8,303,000	6468.54		380,277		333,928		424,085			(48,967)		38,750		0001
Purchased Call/S&P 500 INDEX/SPXC05YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	4,166,542	.6371		175,730		146,118		210,867			(29,932)		18,950		0001
Purchased Call/S&P 500 INDEX/SPXC05YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,089,000	6238.01		114,477		96,352		147,167			(18,870)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXC052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	2,139,520	.6330		79,102		67,084		95,918			(12,170)		9,827		0001
Purchased Call/S&P 500 INDEX/SPX915ESR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2025	09/03/2026	1	9,374,000	6448.26		432,141		401,189		484,700			(31,967)		45,103		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	2,235,000	6263.7		124,713		98,946		159,549			(25,968)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2025	07/16/2026	1	2,580,000	6263.7		140,352		111,354		178,952			(29,224)		11,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	3,565,000	6481.5		84,134		78,992		92,950			(5,778)		17,178		0001
Purchased Call/S&P 500 INDEX/SPX915FSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/18/2026	1	2,782,000	6631.96		132,980		129,664		135,208			(4,372)		13,679		0001
Purchased Call/S&P 500 INDEX/SPXC052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/04/2026	1	2,493,996	.6330		100,699		85,636		119,578			(15,257)		11,455		0001
Purchased Call/S&P 500 INDEX/SPX915ES9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/21/2026	1	3,815,000	6370.17		216,311		194,140		257,977			(23,705)		17,999		0001
Purchased Call/S&P 500 INDEX/SPXJ00LS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	4,045,000	6481.5		112,856		105,959		125,182			(7,751)		19,491		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2025	09/04/2026	1	6,211,000	6481.5		277,011		260,082		314,604			(19,025)		29,928		0001
Purchased Call/S&P 500 INDEX/SPXC05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	4,436,000	6238.01		260,837		219,538		340,285			(42,995)		20,242		0001
Purchased Call/S&P 500 INDEX/SPX915GSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/25/2026	1	5,939,000	6604.72		342,680		340,782		356,797			(4,694)		29,491		0001
Purchased Call/S&P 500 INDEX/SPXN13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	6,234,000	6268.56		157,097		123,773		187,344			(33,571)		27,640		0001
Purchased Call/S&P 500 INDEX/SPXE179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	4,244,499	.6502		225,410		207,829		266,023			(19,816)		20,240		0001
Purchased Call/S&P 500 INDEX/SPXD052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	3,447,000	6449.8		195,100		171,989		230,034			(24,454)		16,163		0001
Purchased Call/S&P 500 INDEX/SPXE17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	4,250,821	.6502		226,797		212,937		266,987			(15,577)		20,483		0001
Purchased Call/S&P 500 INDEX/SPXD054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	3,357,993	.6495		187,485		177,127		211,957			(10,816)		16,276		0001
Purchased Call/S&P 500 INDEX/SPXC05YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,446,000	6238.01		118,876		100,054		149,980			(19,595)		11,161		0001
Purchased Call/S&P 500 INDEX/SPXC05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	4,619,000	6362.9		117,323		97,607		134,460			(19,929)		21,042		0001
Purchased Call/S&P 500 INDEX/SPX915GSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/29/2026	1	3,044,000	6661.21		184,162		184,162		188,381			(505)		15,199		0001
Purchased Call/S&P 500 INDEX/SPXD051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	3,016,000	6449.8		174,325		153,503		206,321			(22,030)		14,076		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05Y$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	4,191,689	.6390		167,923		139,548		202,179			(28,681)		19,032		0001
Purchased Call/S&P 500 INDEX/SPXD051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	3,251,000	6373.45		149,221		129,078		178,593			(20,441)		15,101		0001
Purchased Call/S&P 500 INDEX/SPXD051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	4,722,000	6449.8		81,691		71,933		89,474			(10,324)		22,038		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	5,051,000	6238.01		242,953		204,803		306,243			(39,720)		23,162		0001
Purchased Call/S&P 500 INDEX/SPXN13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	4,371,000	6263.7		57,260		45,430		66,946			(11,923)		19,447		0001
Purchased Call/S&P 500 INDEX/SPXD053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	08/31/2026	1	4,308,993	.6460		165,009		153,092		190,791			(12,307)		20,641		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	3,604,000	6299.19		148,124		125,681		179,903			(22,726)		16,580		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/04/2026	1	3,394,000	6481.5		128,633		120,772		144,296			(8,835)		16,354		0001
Purchased Call/S&P 500 INDEX/SPXD055$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,154,103	.6587		86,930		83,308		91,388			(4,299)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXD052$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	2,548,332	.6468		103,862		91,711		119,059			(12,371)		11,893		0001
Purchased Call/S&P 500 INDEX/SPXD054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/08/2026	1	5,806,664	.6495		235,185		222,191		258,866			(13,568)		28,145		0001
Purchased Call/S&P 500 INDEX/SPXD057$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	11,850,293	.6661		507,531		507,531		509,871					59,170		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/18/2026	1	4,362,000	6449.15		251,687		222,567		296,587			(29,651)		20,485		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/24/2026	1	3,622,000	6363.35		203,194		166,608		250,688			(37,855)		16,336		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/29/2025	12/12/2025	1	12,800,000	.6200		71,740		38,547		32,581			(33,233)		28,622		0001
Purchased Call/S&P 500 INDEX/SPXD055$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	3,704,557	.6615		123,704		119,592		129,464			(4,430)		18,138		0001
Purchased Call/S&P 500 INDEX/SPXD055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	1,865,509	.6615		72,528		70,117		76,320			(2,597)		9,134		0001
Purchased Call/S&P 500 INDEX/SPX915C$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,527,793	.6339		63,062		53,225		75,512			(9,957)		6,971		0001
Purchased Call/S&P 500 INDEX/SPX915D$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/11/2026	1	5,181,615	.6373		231,738		201,010		257,890			(31,195)		24,068		0001
Purchased Call/S&P 500 INDEX/SPXD052$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	5,514,000	6449.8		261,915		230,889		302,507			(32,829)		25,855		0001
Purchased Call/S&P 500 INDEX/SPXD057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	4,586,000	6688.46		116,484		116,484		115,998					22,930		0001
Purchased Call/S&P 500 INDEX/SPXD17W$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	3,730,000	6227.42		208,507		158,697		275,986			(51,413)		16,188		0001
Purchased Call/S&P 500 INDEX/SPXD17V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	2,984,581	.6205		155,983		117,203		206,852			(38,996)		12,906		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	5,435,000	6238.01		135,875		114,361		164,477			(22,397)		24,800		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/31/2026	1	2,979,513	.6339		91,800		77,265		117,978			(15,132)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXJ001$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/13/2025	01/16/2026	1	6,475,000	.6300		53,270		37,012		33,501			(16,391)		17,611		0001
Purchased Call/S&P 500 INDEX/SPXD17W$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	3,650,628	.6198		157,157		119,509		197,320			(38,857)		15,815		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	4,995,000	6296.79		236,763		190,454		292,143			(47,740)		22,377		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	3,474,000	6296.79		111,515		89,522		133,047			(22,671)		15,483		0001
Purchased Call/S&P 500 INDEX/SPXJ00JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/18/2025	08/18/2026	1	4,484,000	6449.15		206,264		182,399		236,379			(24,300)		21,058		0001
Purchased Call/S&P 500 INDEX/SPXE170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,117,000	6297.36		259,944		208,099		322,929			(53,413)		22,805		0001
Purchased Call/S&P 500 INDEX/SPXE170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,415,000	6296.79		311,128		249,766		385,311			(63,251)		28,590		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	2,183,129	.6310		75,646		61,436		87,885			(14,339)		9,813		0001
Purchased Call/S&P 500 INDEX/SPXE170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	6,068,000	6296.79		225,730		181,211		271,937			(45,890)		27,044		0001
Purchased Call/S&P 500 INDEX/SPXE178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	4,571,000	6465.94		188,325		170,686		213,434			(18,059)		21,732		0001
Purchased Call/S&P 500 INDEX/SPXE176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/19/2026	1	2,218,334	.6411		92,718		83,162		110,166			(10,217)		10,434		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	7,716,597	.6269		327,175		258,486		407,488			(69,210)		34,213		0001
Purchased Call/S&P 500 INDEX/SPXE173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	5,114,000	6388.64		260,303		214,409		313,028			(47,521)		23,182		0001
Purchased Call/S&P 500 INDEX/SPXE172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	3,869,000	6358.91		225,950		183,623		281,841			(42,714)		17,421		0001
Purchased Call/S&P 500 INDEX/SPXE177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	7,138,000	6466.91		399,014		359,113		466,383			(42,752)		33,678		0001
Purchased Call/S&P 500 INDEX/SPXA21YS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	5,666,000	6296.79		190,944		153,286		228,489			(38,818)		25,252		0001
Purchased Call/S&P 500 INDEX/SPXE17CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	7,649,000	6587.47		332,732		317,984		354,646			(17,320)		37,236		0001
Purchased Call/S&P 500 INDEX/SPXE177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/25/2026	1	2,755,000	6439.32		66,396		59,994		73,950			(6,549)		13,078		0001
Purchased Call/S&P 500 INDEX/SPXE17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2026	1	6,924,000	6512.61		174,485		164,871		189,205			(10,039)		33,609		0001
Purchased Call/S&P 500 INDEX/SPXE17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,270,000	6587.47		125,077		119,533		135,129			(6,511)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/12/2026	1	1,701,681	.6446		66,441		57,815		74,934			(8,761)		7,917		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	3,082,000	6445.76		40,374		35,035		44,442			(5,420)		14,338		0001
Purchased Call/S&P 500 INDEX/SPXE17BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	5,862,000	6495.15		255,583		240,797		286,265			(15,405)		28,413		0001
Purchased Call/S&P 500 INDEX/SPXE17CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,311,000	6587.47		110,697		105,791		118,718			(5,762)		11,250		0001
Purchased Call/S&P 500 INDEX/SPXE17BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	8,789,835	.6492		351,390		330,835		392,064			(21,414)		42,355		0001
Purchased Call/S&P 500 INDEX/SPXA21YS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/07/2026	1	7,307,767	.6230		291,760		224,865		365,431			(67,329)		32,003		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/31/2026	1	3,537,000	6339.39		147,493		123,796		174,905			(24,649)		16,140		0001
Purchased Call/S&P 500 INDEX/SPXA21X$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/07/2026	1	2,407,000	6229.98		38,753		29,785		46,491			(9,025)		10,541		0001
Purchased Call/S&P 500 INDEX/SPXD17XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	3,660,000	6263.26		166,896		129,195		211,314			(37,952)		16,085		0001
Purchased Call/S&P 500 INDEX/SPXD17YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	3,313,000	6259.75		88,788		69,551		107,238			(19,758)		14,586		0001
Purchased Call/S&P 500 INDEX/SPXD17XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,400,000	6280.46		87,360		68,242		107,489			(19,626)		10,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	1	2,021,000	6296.79		116,410		93,641		148,010			(23,472)		9,054		0001
Purchased Call/S&P 500 INDEX/SPXD17YSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	5,290,000	6259.75		301,001		235,784		394,608			(66,981)		23,290		0001
Purchased Call/S&P 500 INDEX/SPXD17XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	2,832,000	6280.46		125,741		98,224		157,890			(28,249)		12,468		0001
Purchased Call/S&P 500 INDEX/SPXD17VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	2,723,973	.6205		108,108		81,230		137,744			(27,027)		11,779		0001
Purchased Call/S&P 500 INDEX/SPXE172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	5,241,000	6358.91		293,496		238,516		362,918			(55,483)		23,598		0001
Purchased Call/S&P 500 INDEX/SPXE173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/27/2026	1	3,858,000	6388.64		212,962		175,415		258,906			(38,879)		17,488		0001
Purchased Call/S&P 500 INDEX/SPXD17WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	2,794,000	6227.42		165,684		126,104		222,106			(40,854)		12,126		0001
Purchased Call/S&P 500 INDEX/SPXD17WS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	4,313,000	6227.42		245,841		187,112		326,753			(60,618)		18,718		0001
Purchased Call/S&P 500 INDEX/SPXD17WSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,669,635	.6230		89,866		69,261		117,531			(20,738)		7,312		0001
Purchased Call/S&P 500 INDEX/SPXD17YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	15,159,000	6259.75		692,766		542,667		876,478			(154,160)		66,740		0001
Purchased Call/S&P 500 INDEX/SPXD17VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	5,472,766	.6205		182,098		136,825		228,053			(45,524)		23,665		0001
Purchased Call/S&P 500 INDEX/SPXE179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	8,062,306	.6502		332,332		306,412		381,633			(29,216)		38,446		0001
Purchased Call/S&P 500 INDEX/SPXD17YSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/09/2026	1	1,722,397	.6263		69,726		54,577		86,753			(15,559)		7,570		0001
Purchased Call/S&P 500 INDEX/SPXD17WSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,040,000	6225.52		84,816		65,423		103,856			(19,519)		13,337		0001
Purchased Call/S&P 500 INDEX/SPXE172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	6,808,000	6363.35		342,442		280,784		416,404			(63,797)		30,706		0001
Purchased Call/S&P 500 INDEX/SPXD17VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	2,292,000	6198.01		79,303		59,641		99,001			(19,771)		9,929		0001
Purchased Call/S&P 500 INDEX/SPXE171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/21/2026	1	8,085,000	6305.6		377,570		304,760		465,995			(73,445)		36,281		0001
Purchased Call/S&P 500 INDEX/SPXD17YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	2,763,402	.6280		92,682		72,601		114,057			(20,624)		12,166		0001
Purchased Call/S&P 500 INDEX/SPXE175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/14/2026	1	4,858,000	6449.8		122,907		108,227		136,753			(15,532)		22,672		0001
Purchased Call/S&P 500 INDEX/SPXE170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	5,114,000	6297.36		225,016		180,137		274,770			(46,236)		22,792		0001
Purchased Call/S&P 500 INDEX/SPXD172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	13,795,000	6243.76		604,221		477,717		756,118			(127,466)		61,269		0001
Purchased Call/S&P 500 INDEX/SPXD17VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	3,548,000	6198.01		132,695		99,796		167,153			(33,083)		15,370		0001
Purchased Call/S&P 500 INDEX/SPXE175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	4,940,000	6445.76		268,242		232,772		317,143			(36,011)		22,982		0001
Purchased Call/S&P 500 INDEX/SPXE173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	8,407,000	6388.64		405,217		333,179		483,764			(74,587)		37,918		0001
Purchased Call/S&P 500 INDEX/SPXD172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	4,767,000	6268.56		233,583		184,035		294,281			(49,916)		21,135		0001
Purchased Call/S&P 500 INDEX/SPXE173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	3,327,000	6362.9		154,040		128,155		183,797			(26,166)		15,156		0001
Purchased Call/S&P 500 INDEX/SPXE174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	2,399,000	6345.06		73,889		62,897		86,709			(11,134)		11,054		0001
Purchased Call/S&P 500 INDEX/SPXE175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/11/2026	1	2,182,000	6373.45		73,097		63,230		85,321			(10,013)		10,135		0001
Purchased Call/S&P 500 INDEX/SPXE170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/17/2026	1	3,925,000	6297.36		177,410		142,026		217,182			(36,454)		17,493		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	5,143,000	6363.35		230,406		188,920		276,534			(42,925)		23,196		0001
Purchased Call/S&P 500 INDEX/SPXE171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2026	1	2,282,627	6306		86,015		69,620		103,399			(16,541)		10,243		0001
Purchased Call/S&P 500 INDEX/SPXE170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	2,513,000	6297.36		93,735		75,040		112,597			(19,261)		11,200		0001
Purchased Call/S&P 500 INDEX/SPXE174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	1	3,608,000	6340		178,235		153,055		217,631			(26,369)		16,652		0001
Purchased Call/S&P 500 INDEX/SPXE17B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	1	6,594,000	6512.61		287,498		271,658		319,037			(16,541)		32,007		0001
Purchased Call/S&P 500 INDEX/SPXE17BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2026	1	2,003,000	6532.04		73,510		69,662		80,020			(4,028)		9,737		0001
Purchased Call/S&P 500 INDEX/SPXE171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	4,118,000	6309.62		103,774		84,048		122,173			(19,902)		18,511		0001
Purchased Call/S&P 500 INDEX/SPXE175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2026	1	4,255,000	6449.8		184,667		162,792		211,678			(23,146)		19,952		0001
Purchased Call/S&P 500 INDEX/SPXE17A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/02/2026	1	3,753,091	6416		156,283		146,270		170,794			(11,194)		18,031		0001
Purchased Call/S&P 500 INDEX/SPXE178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	2,152,000	6501.86		124,170		114,168		142,428			(11,226)		10,262		0001
Purchased Call/S&P 500 INDEX/SPXE175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2026	1	3,072,000	6373.45		86,016		74,405		99,453			(11,783)		14,269		0001
Purchased Call/S&P 500 INDEX/SPXE175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2026	1	5,740,000	6445.76		249,116		216,175		287,953			(33,443)		26,704		0001
Purchased Call/S&P 500 INDEX/SPXE178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	2,979,000	6501.86		164,143		150,920		187,034			(14,840)		14,206		0001
Purchased Call/S&P 500 INDEX/SPXE173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	1	6,433,000	6388.64		295,918		243,310		351,435			(54,468)		29,015		0001
Purchased Call/S&P 500 INDEX/SPXE178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2026	1	3,687,917	6481		133,055		122,307		145,497			(12,063)		17,560		0001
Purchased Call/S&P 500 INDEX/SPXE17A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	3,366,000	6448.26		182,437		169,370		212,465			(13,495)		16,196		0001
Purchased Call/S&P 500 INDEX/SPXE178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	1	6,868,000	6460.26		300,132		276,723		341,642			(26,385)		32,751		0001
Purchased Call/S&P 500 INDEX/SPXE179$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	1	2,429,000	6460.26		109,062		100,650		124,241			(9,484)		11,653		0001
Purchased Call/S&P 500 INDEX/SPXE17BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/11/2026	1	2,028,000	6587.47		45,427		43,414		47,293			(2,365)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXE174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	1	6,782,000	6340		312,650		268,481		378,246			(46,255)		31,301		0001
Purchased Call/S&P 500 INDEX/SPXE17A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/04/2026	1	3,014,000	6502.08		107,298		100,462		117,751			(7,643)		14,523		0001
Purchased Call/S&P 500 INDEX/SPXE179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/28/2026	1	4,978,000	6460.26		257,860		237,749		298,217			(22,669)		23,738		0001
Purchased Call/S&P 500 INDEX/SPXE179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2026	1	3,499,000	6460.26		164,803		152,091		188,817			(14,331)		16,786		0001
Purchased Call/S&P 500 INDEX/SPXE17FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2026	1	2,035,000	6643.7		48,230		48,097		49,225			(526)		10,147		0001
Purchased Call/S&P 500 INDEX/SPXE176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	2,085,000	6370.17		62,342		55,952		71,622			(6,832)		9,837		0001
Purchased Call/S&P 500 INDEX/SPXD17X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	2,694,000	6263.26		152,750		118,244		200,549			(34,735)		11,840		0001
Purchased Call/S&P 500 INDEX/SPXE17A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2026	1	2,145,000	6448.26		121,193		112,512		141,842			(8,965)		10,321		0001
Purchased Call/S&P 500 INDEX/SPXE17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2026	1	1,825,000	6656.92		102,018		100,331		104,640			(1,957)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXE17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	2,655,000	6637.97		141,777		139,824		147,116			(2,331)		13,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	3,065,686	.6244		120,771		95,750		146,984			(25,216)		13,616		0001
Purchased Call/S&P 500 INDEX/SPXE176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	08/21/2026	1	2,350,000	6370.17		89,300		80,147		104,053			(9,786)		11,087		0001
Purchased Call/S&P 500 INDEX/SPXE178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	2,239,000	6501.86		115,085		105,814		130,303			(10,405)		10,677		0001
Purchased Call/S&P 500 INDEX/SPXE17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,936,000	6587.47		169,114		161,618		183,192			(8,803)		14,293		0001
Purchased Call/S&P 500 INDEX/SPXE174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	4,353,000	6362.9		238,980		198,821		291,612			(40,594)		19,830		0001
Purchased Call/S&P 500 INDEX/SPXE17A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,388,000	6502.08		159,914		149,725		178,795			(11,391)		16,326		0001
Purchased Call/S&P 500 INDEX/SPXE17C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,450,000	6587.47		91,140		87,101		96,479			(4,744)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXE17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/16/2025	09/16/2026	1	5,306,000	6606.76		192,077		185,198		200,689			(7,367)		26,016		0001
Purchased Call/S&P 500 INDEX/SPXE173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	11,846,000	6388.64		557,947		458,756		664,513			(102,699)		53,429		0001
Purchased Call/S&P 500 INDEX/SPXE17D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	4,231,000	6631.96		106,621		103,963		109,354			(3,505)		20,804		0001
Purchased Call/S&P 500 INDEX/SPXE17A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	2,960,000	6502.08		129,352		121,111		144,063			(9,214)		14,263		0001
Purchased Call/S&P 500 INDEX/SPXE17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	4,665,544	.6694		151,521		149,009		155,080			(2,914)		23,071		0001
Purchased Call/S&P 500 INDEX/SPXE17C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	1	7,105,000	6584.29		292,016		279,848		311,370			(14,440)		34,588		0001
Purchased Call/S&P 500 INDEX/SPXE17D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	3,467,000	6631.96		154,282		150,435		160,609			(5,072)		17,048		0001
Purchased Call/S&P 500 INDEX/SPXE17ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,195,000	6637.97		78,581		77,499		80,956			(1,292)		10,884		0001
Purchased Call/S&P 500 INDEX/SPXE17D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	1	4,224,559	.6632		167,850		164,120		170,187			(5,072)		20,773		0001
Purchased Call/S&P 500 INDEX/SPXE17C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	2,834,905	.6532		116,047		110,890		122,163			(6,057)		13,781		0001
Purchased Call/S&P 500 INDEX/SPXE17D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	3,142,000	6664.36		116,882		114,306		118,133			(3,503)		15,515		0001
Purchased Call/S&P 500 INDEX/SPXE172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	2,927,000	6358.91		153,082		124,406		187,600			(28,939)		13,179		0001
Purchased Call/S&P 500 INDEX/SPXE17D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	6,102,000	6664.36		286,794		280,473		291,810			(8,596)		30,131		0001
Purchased Call/S&P 500 INDEX/SPXE17A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	3,248,000	6502.08		123,099		115,256		135,640			(8,769)		15,651		0001
Purchased Call/S&P 500 INDEX/SPXE17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	2,506,000	6587.47		79,941		76,398		84,354			(4,161)		12,200		0001
Purchased Call/S&P 500 INDEX/SPXE174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	5,289,000	6345.06		133,283		113,456		154,582			(20,084)		24,371		0001
Purchased Call/S&P 500 INDEX/SPXE17CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/15/2026	1	2,226,000	6615.28		80,581		77,473		83,791			(3,312)		10,899		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/23/2026	1	6,542,000	6656.92		164,204		161,490		166,814			(3,149)		32,395		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	944,799	100	16,251			1,164		7,231			(12,088)		1,285		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	1,348,027	100	22,782			3,389		3,708			(16,947)		2,616		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	2,348,660	100	21,138			3,817					(15,853)		4,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,822,060	100	29,153			6,264					(21,805)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,609,039	100	36,364			7,814		23			(27,198)		3,743		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,424,901	100	35,961			1,598					(26,971)		3,696		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	3,084,504	100	31,153			4,034					(23,174)		5,593		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	3,735,313	100	40,715			7,627					(30,287)		8,120		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	1,830,029	100	18,300			2,168					(13,688)		3,177		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	3,536,729	100	37,489			2,066					(28,040)		4,242		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	1,363,504	100	32,860			4,436					(24,578)		2,523		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2025	1	1,467,054	100	18,925			2,242					(14,155)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	1,652,750	100	33,716			6,316					(25,080)		3,593		0001
Purchased Call/S&P 500 INDEX/SPXD179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	1	2,032,517	100	40,650			7,319					(30,404)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2025	1	1,832,371	100	22,905			820					(17,131)		1,794		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	1,588,620	100	14,933			3,465					(11,169)		3,833		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	3,710,949	100	40,449			7,303					(30,337)		7,890		0001
Purchased Call/S&P 500 INDEX/SPX140DS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	3,973,058	100	41,717			8,619					(31,032)		9,065		0001
Purchased Call/S&P 500 INDEX/SPX140DSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,381,685	100	45,570			10,000					(34,177)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	2,737,571	100	30,935			7,691		2,769			(23,137)		6,835		0001
Purchased Call/S&P 500 INDEX/SPXI00MSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,205,338	100	22,660			5,696		18,984			(16,949)		3,026		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	2,469,014	100	26,912			2,002					(20,129)		3,419		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,955,164	100	25,417			6,072		4,463			(19,063)		4,773		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	2,967,131	100	30,561			3,725					(22,858)		5,209		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	2,364,034	100	25,295			3,763					(18,816)		4,588		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	2,885,414	100	32,028			5,382					(23,825)		5,946		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	314,294	100	1,571			243					(1,175)		621		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	3,175,117	100	34,609			6,232					(25,885)		6,751		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,482,265	100	36,564			1,625					(27,423)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	1,782,742	100	35,120			5,658		2,923			(26,340)		3,584		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,877,982	100	29,068			4,004					(21,741)		5,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	5,250,427	100	54,604			12,335					(40,619)		12,519		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	63,922	100	243			52					(182)		148		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	3,627,110	100	33,369			4,078					(25,027)		6,368		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	2,807,941	100	31,168			5,323					(23,312)		5,833		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	1,859,961	100	32,177			4,166					(23,936)		3,372		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,116,000	100	22,853			504					(17,093)		1,661		0001
Purchased Call/S&P 500 INDEX/SPX140MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	2,454,000	100	41,227			1,031					(30,836)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	908,866	100	12,270			710					(9,177)		1,116		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	2,612,766	100	26,389			2,472					(19,737)		4,045		0001
Purchased Call/S&P 500 INDEX/SPX1400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,643,483	100	27,117			5,951					(20,338)		3,847		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,175,248	100	23,493			3,665					(17,620)		4,298		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	2,339,074	100	36,490			7,539					(27,143)		5,337		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	145,301	100	581			34					(435)		178		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,035,860	100	33,185			3,291					(24,820)		3,241		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,614,170	100	39,033			2,494					(29,275)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,410,385	100	26,755			4,311					(20,066)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	1,636,546	100	21,602			2,023					(16,157)		2,534		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	2,728,904	100	27,835			2,684					(20,819)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	1,989,171	100	37,198			6,456					(27,822)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	4,436,552	100	46,584			3,593					(34,842)		6,253		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	5,271,242	100	55,875			7,916					(41,906)		9,948		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,909,306	100	41,048			5,815					(30,786)		7,378		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,090,695	100	40,907			3,409					(30,680)		5,961		0001
Purchased Call/S&P 500 INDEX/SPX140MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,009,000	100	33,550			2,796		5,715			(25,163)		2,927		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	2,440,603	100	38,317			2,322					(28,659)		3,063		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,144,166	100	30,233			3,695					(22,675)		3,764		0001
Purchased Call/S&P 500 INDEX/SPX140LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	2,471,000	100	25,451			421					(19,036)		1,711		0001
Purchased Call/S&P 500 INDEX/SPX140LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	1,656,000	100	26,993			446					(20,189)		1,147		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	1,807,534	100	19,341			1,232		643			(14,466)		2,317		0001
Purchased Call/S&P 500 INDEX/SPX100MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	42,812	100	1,280			322		1,842			(957)		107		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	1,642,314	100	25,784			5,398					(19,285)		3,772		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	291,361	100	1,515			205					(1,133)		539		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	5,151,440	100	54,090			10,818					(40,568)		11,519		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	1,304,434	100	25,828			4,340		2,679			(19,212)		2,688		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,446,717	100	41,594			3,323		849			(31,110)		3,507		0001
Purchased Call/S&P 500 INDEX/SPX100MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	3,691,818	100	40,610			10,209		7,825			(30,374)		9,267		0001
Purchased Call/S&P 500 INDEX/SPX100LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	1,824,165	100	29,734			6,307					(22,239)		4,216		0001
Purchased Call/S&P 500 INDEX/SPX140MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,857,000	100	31,940			2,041		8,306			(23,955)		2,381		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	1,281,374	100	20,630			1,591		7,668			(15,430)		1,806		0001
Purchased Call/S&P 500 INDEX/SPX140LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	2,426,000	100	25,716			496					(19,234)		1,796		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	3,353,852	100	35,886			7,019					(26,841)		7,448		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	4,241,337	100	45,806			8,833					(34,261)		9,353		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	3,775,000	100	39,638			220					(29,728)		1,711		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	153,175	100	751			117					(563)		303		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	2,902,353	100	28,443			6,224					(21,274)		6,794		0001
Purchased Call/S&P 500 INDEX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	1,694,000	100	31,170			3,810					(23,377)		2,974		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,690,572	100	26,542			5,308					(19,906)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	2,058,000	100	34,780			1,546					(26,085)		2,221		0001
Purchased Call/S&P 500 INDEX/SPX1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	2,358,422	100	43,867			9,909					(32,631)		5,623		0001
Purchased Call/S&P 500 INDEX/SPX140LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	1,604,000	100	36,892			205					(27,669)		727		0001
Purchased Call/S&P 500 INDEX/SPX140LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	2,467,000	100	25,410								(19,005)		646		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,577,022	100	27,574			2,203					(20,624)		3,694		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	240,036	100	1,224			94					(916)		338		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	2,679,859	100	27,871			3,937					(20,846)		5,058		0001
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	1,704,153	100	26,244			3,199					(19,629)		2,992		0001
Purchased Call/S&P 500 INDEX/SPX140LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,388,000	100	24,358			67					(18,218)		884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	5,013,000	100	52,637			292					(39,477)		2,272		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,795,432	100	19,391			4,167					(14,503)		4,176		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,631,172	100	61,943			14,797					(46,457)		13,746		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,320,008	100	21,780			2,880					(16,290)		2,418		0001
Purchased Call/S&P 500 INDEX/SPX140LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,475,000	100	27,583			532					(20,630)		1,092		0001
Purchased Call/S&P 500 INDEX/SPX140NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	2,459,000	100	44,016			8,609					(32,922)		5,461		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,113,187	100	17,811			2,699		1,554			(13,322)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	3,185,708	100	35,043			2,510					(26,067)		4,332		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,807,807	100	28,359			3,466					(21,269)		4,929		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,117,816	100	33,885			5,286		6,188			(25,414)		4,185		0001
Purchased Call/S&P 500 INDEX/SPX140DSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	2,373,122	100	25,392			5,822					(18,992)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	9,340,777	100	102,749			25,192		17,058			(76,431)		23,191		0001
Purchased Call/S&P 500 INDEX/SPX261PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	1	3,704,000	100	38,892			972					(29,089)		3,065		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	1,268,065	100	12,047			2,870					(9,010)		3,095		0001
Purchased Call/S&P 500 INDEX/SPX140LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	2,014,000	100	31,217			173					(23,413)		913		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	3,533,275	100	31,799			7,597					(23,850)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXD177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,664,668	100	47,580			5,257					(35,393)		7,817		0001
Purchased Call/S&P 500 INDEX/SPX140LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	1,839,000	100	31,631								(23,658)		481		0001
Purchased Call/S&P 500 INDEX/SPX140LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,034,000	100	30,510			84					(22,820)		753		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,694,494	100	26,095			1,006					(19,518)		1,718		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	2,682,882	100	28,707			5,457					(21,471)		5,875		0001
Purchased Call/S&P 500 INDEX/SPXD177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,967,690	100	37,296			3,844					(27,972)		6,401		0001
Purchased Call/S&P 500 INDEX/SPXC053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	3,415,814	100	36,549			5,538					(27,337)		6,690		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,430,432	100	23,602			2,608					(17,557)		2,397		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	2,320,727	100	39,220			2,053					(29,175)		2,716		0001
Purchased Call/S&P 500 INDEX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	2,278,688	100	24,838			3,842					(18,577)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,263,501	100	33,288			2,774					(24,966)		4,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	2,053,905	100	39,846			7,194					(29,884)		4,367		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	2,988,974	100	46,628			9,120					(34,875)		6,638		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,038,501	100	16,512			2,339					(12,384)		1,960		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	2,194,445	100	23,042			4,608					(17,281)		4,907		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	1,762,809	100	30,849			5,269		2,832			(23,073)		3,662		0001
Purchased Call/S&P 500 INDEX/SPXC052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	1,635,250	100	25,019			3,377					(18,713)		3,026		0001
Purchased Call/S&P 500 INDEX/SPXD17BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,102,239	100	27,539			5,493					(20,598)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2025	1	2,642,812	100	50,213			9,683					(37,557)		5,828		0001
Purchased Call/S&P 500 INDEX/SPXD174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	1	1,445,825	100	24,001			1,064					(17,951)		1,560		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	1,029,468	100	16,163			891					(12,089)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,020,642	100	37,584			6,055		10,139			(28,188)		4,062		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	1,366,209	100	24,865			2,397					(18,598)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2025	1	1,665,222	100	31,306			3,622					(23,415)		2,858		0001
Purchased Call/S&P 500 INDEX/SPX261PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,393,000	100	46,185			6,362					(34,544)		4,473		0001
Purchased Call/S&P 500 INDEX/SPXD177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	2,399,000	100	41,503			4,277		10,153			(31,127)		3,870		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	2,042,000	100	33,489			186					(25,117)		926		0001
Purchased Call/S&P 500 INDEX/SPXD174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	1	1,423,000	100	25,756			646					(19,317)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,130,655	100	35,369			2,947		716			(26,527)		3,105		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	1,682,913	100	27,263			2,028		6,386			(20,391)		2,331		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	2,606,283	100	42,743			1,766					(31,969)		2,728		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	208,547	100	897			156					(671)		437		0001
Purchased Call/S&P 500 INDEX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	1,613,627	100	26,625			3,761					(19,914)		3,045		0001
Purchased Call/S&P 500 INDEX/SPX261QS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	3,263,558	100	54,501			12,984		8,325			(40,764)		7,967		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	3,734,681	100	38,841			1,721					(29,051)		4,030		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	1	2,049,464	100	21,724			1,317					(16,249)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	2,379,987	100	24,276			2,495					(18,157)		3,840		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	3,105,175	100	31,983			2,658					(23,922)		4,525		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E570DZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	2,505,174	100	26,555			5,560					(19,862)		5,753		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	4,551,923	100	46,885			6,200					(35,067)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXC054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,174,751	100	37,188			6,715					(27,891)		4,624		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,704,572	100	40,009			2,556					(30,007)		4,750		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	1,974,689	100	16,587			1,919					(12,406)		3,389		0001
Purchased Call/S&P 500 INDEX/SPXD178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	1,155,014	100	17,556			1,983					(13,131)		1,959		0001
Purchased Call/S&P 500 INDEX/SPXA21D$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	2,403,026	100	26,914			4,671					(20,130)		5,031		0001
Purchased Call/S&P 500 INDEX/SPXD174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	3,033,488	100	30,942			1,193					(23,143)		3,075		0001
Purchased Call/S&P 500 INDEX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	1,182,351	100	25,184			5,023					(18,836)		2,644		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	2,360,209	100	25,726			4,536					(19,242)		4,980		0001
Purchased Call/S&P 500 INDEX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	3,065,884	100	58,252			10,270					(43,569)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,895,699	100	48,957			4,451					(36,418)		7,471		0001
Purchased Call/S&P 500 INDEX/SPXI00BSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,290,000	100	35,724			896					(26,793)		1,895		0001
Purchased Call/S&P 500 INDEX/SPXD176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,058,000	100	35,398			3,638					(26,475)		3,320		0001
Purchased Call/S&P 500 INDEX/SPXD179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/26/2025	1	2,292,000	100	46,528			7,198		21,703			(34,800)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	976,276	100	11,032			2,560					(8,251)		2,356		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	270,585	100	1,028			40					(769)		274		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	6,494,023	100	71,434			11,509					(53,576)		13,055		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	2,714,660	100	27,961			1,001					(20,913)		2,658		0001
Purchased Call/S&P 500 INDEX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,009,000	100	28,327			6,767		4,972			(21,245)		4,904		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,653,527	100	37,631			5,080					(28,146)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	2,059,734	100	33,368			8,181		18,443			(24,821)		5,114		0001
Purchased Call/S&P 500 INDEX/SPXD177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,308,587	100	43,948			4,529					(32,961)		6,951		0001
Purchased Call/S&P 500 INDEX/SPXD174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	1,016,000	100	17,678			586					(13,150)		959		0001
Purchased Call/S&P 500 INDEX/SPXD173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/03/2024	10/03/2025	1	2,031,000	100	25,997			144					(19,444)		921		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	2,223,000	100	47,572			2,752					(35,581)		2,729		0001
Purchased Call/S&P 500 INDEX/SPXI00LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	3,616,545	100	35,804			7,595					(26,779)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXC051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,203,512	100	33,714			3,475					(25,285)		3,555		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	3,361,587	100	35,297			1,847					(26,256)		3,934		0001
Purchased Call/S&P 500 INDEX/SPX261PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	1	2,010,000	100	51,657			10,104					(38,637)		4,464		0001
Purchased Call/S&P 500 INDEX/SPXB05Z96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,265,000	100	51,261			3,275		9,454			(38,445)		4,186		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	1,998,213	100	29,574			1,314					(22,180)		2,156		0001
Purchased Call/S&P 500 INDEX/SPXI100CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	1,729,459	100	42,891			1,654		1,066			(32,080)		1,753		0001
Purchased Call/S&P 500 INDEX/SPX261PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	3,605,000	100	37,853			521					(28,157)		2,311		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	1,868,721	100	29,713			5,648					(22,223)		4,092		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,377,932	100	24,252			2,205					(18,040)		2,103		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,947,000	100	32,515			6,503					(24,386)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,315,823	100	44,885			9,850					(33,663)		10,103		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	4,110,874	100	40,698			4,597					(30,440)		6,972		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,770,465	100	19,121			3,072					(14,262)		3,559		0001
Purchased Call/S&P 500 INDEX/SPX261PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	2,006,000	100	35,105			484					(26,114)		1,286		0001
Purchased Call/S&P 500 INDEX/SPXI100MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	1,394,444	100	22,590			5,616		10,653			(16,896)		3,481		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	1,387,543	100	21,507			1,787					(16,086)		2,022		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,580,207	100	34,370			3,409					(25,707)		5,699		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	1,370,412	100	10,141			810					(7,585)		1,964		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	2,871,559	100	30,726			6,128					(22,981)		6,421		0001
Purchased Call/S&P 500 INDEX/SPX1400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,963,000	100	32,390			7,108					(24,292)		4,595		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,973,635	100	30,986			6,781					(23,176)		4,620		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	151,073	100	619			60					(463)		237		0001
Purchased Call/S&P 500 INDEX/SPXI100MS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2024	12/26/2025	1	2,034,000	100	39,256			9,378		23,041			(29,442)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXD173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,803,000	100	39,171			982					(29,378)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,484,685	100	44,476			2,834		19,202			(33,266)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	3,050,401	100	32,334			1,871					(24,184)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXD174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	3,226,000	100	33,228			1,101					(24,717)		3,044		0001
Purchased Call/S&P 500 INDEX/SPX140LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/03/2025	1	3,493,000	100	35,629			197					(26,648)		1,583		0001
Purchased Call/S&P 500 INDEX/SPXD174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,209,120	100	22,533			931					(16,853)		2,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	2,372,000	100	42,459			5,030					(31,757)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXD174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,285,000	100	33,836			848					(25,377)		2,719		0001
Purchased Call/S&P 500 INDEX/SPX140M$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,099,000	100	35,473			782					(26,532)		1,648		0001
Purchased Call/S&P 500 INDEX/SPX140N$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,864,000	100	36,162			5,810		13,112			(26,973)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX140O$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,954,464	100		60,567		16,518					(43,973)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX140Q$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	1,780,985	100	18,522			7,306					(11,246)		5,574		0001
Purchased Call/S&P 500 INDEX/SPX140O$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	4,076,223	100	43,208			11,546					(31,607)		10,561		0001
Purchased Call/S&P 500 INDEX/SPX140P$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,045,628	100	18,612			6,618					(12,016)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXC058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	4,139,932	100	43,469			12,956					(30,572)		11,260		0001
Purchased Call/S&P 500 INDEX/SPX140O$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	3,134,239	100	31,656			8,982					(22,685)		8,365		0001
Purchased Call/S&P 500 INDEX/SPX140P$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,559,530	100	40,441			12,589					(27,810)		7,152		0001
Purchased Call/S&P 500 INDEX/SPX140P$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	3,007,557	100	30,677			8,874					(21,768)		8,104		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	2,482,445	100	26,314			8,119					(18,167)		6,906		0001
Purchased Call/S&P 500 INDEX/SPXC05GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	2,851,963	100	52,476			25,298		81,050			(27,173)		9,902		0001
Purchased Call/S&P 500 INDEX/SPX140PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	1,305,385	100	23,497			7,876		10,098			(15,643)		3,773		0001
Purchased Call/S&P 500 INDEX/SPX140Q$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,250,425	100	38,257			15,834		36,644			(22,492)		7,213		0001
Purchased Call/S&P 500 INDEX/SPX140P$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	2,574,088	100	27,543			9,232		2,378			(18,337)		7,441		0001
Purchased Call/S&P 500 INDEX/SPX140S$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	1,301,945	100	23,435			11,490		57,641			(12,006)		4,546		0001
Purchased Call/S&P 500 INDEX/SPX140R$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	1,700,044	100	25,161			11,021		46,691			(14,191)		5,628		0001
Purchased Call/S&P 500 INDEX/SPX140Q$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	2,618,779	100	27,235			10,879					(16,401)		8,281		0001
Purchased Call/S&P 500 INDEX/SPX140S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	3,112,493	100	25,211			12,571		96,547			(12,640)		10,989		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,597,008	100	22,594			9,791					(12,849)		8,516		0001
Purchased Call/S&P 500 INDEX/SPXI00V$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,512,014	100	23,134			9,997		5,796			(13,183)		4,958		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,803,339	100	29,435			10,623		1,429			(18,848)		8,429		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	2,013,000	100	40,260			13,975					(26,252)		5,937		0001
Purchased Call/S&P 500 INDEX/SPX140R$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,839,311	100	28,877			13,206		42,035			(15,737)		6,221		0001
Purchased Call/S&P 500 INDEX/SPX140S$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,784,635	100	42,326			20,811		146,184			(21,628)		9,723		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	2,847,963	100	23,353			11,580		97,631			(11,836)		10,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	2,333,287	100		25,666		6,788					(18,882)		6,014		0001
Purchased Call/S&P 500 INDEX/SPX1400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	2,131,000	100		41,128		11,104					(29,973)		5,549		0001
Purchased Call/S&P 500 INDEX/SPX140S$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	2,386,171	100		33,645		16,776		116,079			(16,869)		8,425		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	2,719,207	100		29,367		10,413					(18,988)		8,083		0001
Purchased Call/S&P 500 INDEX/SPXC058$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	3,255,906	100		34,513		10,553					(24,009)		9,018		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	3,229,496	100		33,264		11,454					(21,781)		9,487		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	4,579,731	100		35,264		16,126		22,729			(19,217)		15,489		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	3,019,856	100		32,010		11,111					(20,873)		8,907		0001
Purchased Call/S&P 500 INDEX/SPX140RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	3,557,000	100		61,892		29,146		63,051			(32,896)		12,173		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	1,150,358	100		21,282		9,029		4,265			(12,244)		3,748		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/15/2026	1	1,944,000	100		41,018		11,978		6,881			(28,994)		5,263		0001
Purchased Call/S&P 500 INDEX/SPX2610$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	2,425,000	100		25,705		8,427					(17,254)		6,952		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	2,489,242	100		33,854		15,108		81,824			(18,735)		8,317		0001
Purchased Call/S&P 500 INDEX/SPXC059$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	2,061,000	100		36,686		11,617		3,217			(25,096)		5,784		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	3,772,903	100		32,824		15,915		57,018			(16,907)		13,137		0001
Purchased Call/S&P 500 INDEX/SPXC059$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	4,245,381	100		44,577		14,116					(30,493)		11,915		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	3,106,624	100		31,688		12,745		2,696			(18,926)		9,858		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	5,458,882	100		45,855		21,854		42,855			(24,114)		18,845		0001
Purchased Call/S&P 500 INDEX/SPXC058$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,770,632	100		29,092		8,671					(20,460)		7,536		0001
Purchased Call/S&P 500 INDEX/SPX2610$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	2,141,000	100		37,682		9,707		38,016			(27,977)		5,433		0001
Purchased Call/S&P 500 INDEX/SPXC05A$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,516,932	100		27,435		10,052					(17,363)		7,625		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	3,615,423	100		31,454		13,777		33,142			(17,741)		11,969		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	1,990,501	100		20,900		6,909		3,280			(13,972)		5,730		0001
Purchased Call/S&P 500 INDEX/SPX1400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	2,014,000	100		40,683		11,544		14,772			(29,154)		5,375		0001
Purchased Call/S&P 500 INDEX/SPXC059$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	2,916,000	100		60,944		19,979		24,127			(40,908)		8,360		0001
Purchased Call/S&P 500 INDEX/SPXC05BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	3,784,000	100		40,867		15,761					(25,080)		11,759		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,115,037	100		11,819		4,202					(7,631)		3,314		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	1,795,538	100		17,776		6,219					(11,542)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXC058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	2,352,000	100		49,627		14,791					(34,903)		6,397		0001
Purchased Call/S&P 500 INDEX/SPXC05BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	3,375,000	100		69,188		26,018		325			(43,337)		10,301		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/13/2026	1	1,512,000	100		30,694		11,542		4,829			(19,226)		4,615		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	4,331,635	100		45,482		14,660					(30,858)		12,314		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,390,140	100		36,877		17,414		3,227			(19,553)		15,024		0001
Purchased Call/S&P 500 INDEX/SPX140QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	3,307,403	100		33,405		13,528		12,836			(19,860)		10,530		0001
Purchased Call/S&P 500 INDEX/SPX140QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	2,299,157	100		22,762		9,280		9,410			(13,470)		7,345		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	1,110,678	100		11,662		3,004		6,614			(8,659)		2,818		0001
Purchased Call/S&P 500 INDEX/SPX140SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	2,760,616	100		22,637		11,130		87,315			(11,567)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXI00VSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	2,336,741	100		38,089		16,264		1,161			(21,810)		7,638		0001
Purchased Call/S&P 500 INDEX/SPXC05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	1,760,938	100		18,842		7,412					(11,460)		5,511		0001
Purchased Call/S&P 500 INDEX/SPXI00WSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	3,809,980	100		32,004		14,106		36,187			(17,887)		12,652		0001
Purchased Call/S&P 500 INDEX/SPXC05A9U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	2,313,301	100		48,811		17,884		5,425			(30,891)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXC05B9P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	2,053,148	100		38,599		14,993					(23,583)		6,403		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	3,520,017	100		30,624		13,270					(17,415)		11,543		0001
Purchased Call/S&P 500 INDEX/SPXC058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,277,000	100		64,557		19,241					(45,403)		8,913		0001
Purchased Call/S&P 500 INDEX/SPXC05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	2,503,346	100		21,028		9,732		11,261			(11,292)		8,517		0001
Purchased Call/S&P 500 INDEX/SPXC05F9O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,884,946	100		24,234		11,444		9,989			(12,849)		9,873		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	4,830,404	100		49,270		19,434					(29,914)		15,117		0001
Purchased Call/S&P 500 INDEX/SPX140SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	2,219,456	100		19,087		9,359		46,389			(9,779)		7,750		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	4,547,609	100		37,290		17,361		17,658			(19,922)		15,518		0001
Purchased Call/S&P 500 INDEX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,361,000	100		26,131		9,265					(16,896)		4,046		0001
Purchased Call/S&P 500 INDEX/SPXC05B55	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	3,348,585	100		36,165		13,848					(22,406)		10,369		0001
Purchased Call/S&P 500 INDEX/SPX140QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,842,000	100		34,998		14,485		37,989			(20,576)		5,904		0001
Purchased Call/S&P 500 INDEX/SPX140QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	2,212,297	100		23,672		8,877					(14,851)		6,752		0001
Purchased Call/S&P 500 INDEX/SPX140QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	2,079,174	100		19,336		8,097		20,321			(11,275)		6,731		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00U8C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	3,065,286	100		30,040		12,399		26,329			(17,695)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXI00SSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,892,000	100		35,191		13,881		1,433			(21,366)		5,921		0001
Purchased Call/S&P 500 INDEX/SPX140S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,211,586	100		9,935		4,885		41,684			(5,077)		4,230		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,837,986	100		38,764		10,768					(28,008)		10,095		0001
Purchased Call/S&P 500 INDEX/SPX1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	2,535,413	100		23,579		9,759		11,329			(13,863)		8,127		0001
Purchased Call/S&P 500 INDEX/SPX140S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	1,162,591	100		18,834		9,339		67,321			(9,545)		4,093		0001
Purchased Call/S&P 500 INDEX/SPX140RS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	1,749,852	100		25,023		11,298		76,449			(13,780)		5,865		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	2,281,550	100		24,184		8,928					(15,240)		6,938		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	1,052,384	100		19,153		5,910					(13,224)		2,928		0001
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,387,996	100		20,820		5,783					(15,043)		3,651		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	2,762,998	100		29,840		10,851					(18,967)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXC05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	4,839,912	100		36,783		16,655		63,353			(20,211)		16,221		0001
Purchased Call/S&P 500 INDEX/SPXC057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	1,895,302	100		20,280		5,922					(14,335)		5,131		0001
Purchased Call/S&P 500 INDEX/SPX140S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	2,522,213	100		22,448		10,822		36,029			(11,624)		8,757		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	1,821,940	100		16,944		7,013		11,963			(9,962)		5,840		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	3,735,437	100		39,596		13,309		4,702			(26,325)		10,798		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	6,477,270	100		65,420		18,172					(47,268)		17,036		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	2,074,810	100		19,296		8,239					(11,049)		6,782		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	2,267,240	100		18,818		8,862		10,717			(10,002)		7,759		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,925,443	100		29,840		8,198		2,736			(21,605)		7,694		0001
Purchased Call/S&P 500 INDEX/SPXI00VS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	1,483,213	100		23,880		10,065		13,222			(13,804)		4,817		0001
Purchased Call/S&P 500 INDEX/SPX1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	1,268,253	100		21,560		9,028		27,949			(12,572)		4,106		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	3,433,883	100		35,712		10,644					(25,116)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,195,538	100		46,655		21,124		98,139			(25,635)		10,710		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	2,518,282	100		27,701		7,156					(20,548)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXI00U8D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	1,798,000	100		31,465		12,987		43,097			(18,534)		5,763		0001
Purchased Call/S&P 500 INDEX/SPXI00SSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/23/2026	1	1,866,000	100		32,655		13,044		4,797			(19,664)		5,901		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	2,056,675	100		34,346		12,490					(21,831)		6,207		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,444,370	100		26,155		8,791		2,917			(17,389)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX140P$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	2,444,372	100		24,933		8,105		2,927			(16,804)		6,979		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	3,010,333	100		30,705		8,797					(21,872)		8,073		0001
Purchased Call/S&P 500 INDEX/SPX140Q$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2025	02/24/2026	1	2,026,000	100		42,141		16,949		28,673			(25,169)		6,429		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	1,192,810	100		20,516		5,878		1,216			(14,614)		3,199		0001
Purchased Call/S&P 500 INDEX/SPX140P$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	4,085,202	100		42,895		15,251					(27,693)		12,143		0001
Purchased Call/S&P 500 INDEX/SPX140S$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,659,000	100		26,876		13,214		96,273			(13,733)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXI00W$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	1,510,406	100		21,297		9,387		36,340			(11,903)		5,016		0001
Purchased Call/S&P 500 INDEX/SPX1400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	2,985,000	100		60,297		16,749		19,123			(43,566)		7,851		0001
Purchased Call/S&P 500 INDEX/SPXC05B$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/19/2025	02/19/2026	1	3,718,729	100		38,675		15,022					(23,629)		11,597		0001
Purchased Call/S&P 500 INDEX/SPXC05D$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	2,130,000	100		37,275		16,153		2,708			(21,198)		6,985		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	2,363,600	100		26,000		9,777					(16,285)		7,214		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,043,000	100		36,161		11,655		6,618			(24,534)		5,808		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	2,276,830	100		38,934		18,019		53,054			(20,907)		7,746		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,639,231	100		17,540		5,554					(11,998)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX140R$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	2,482,939	100		22,843		9,691					(13,143)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	03/26/2026	1	1,974,000	100		33,755		16,366		79,610			(17,386)		6,873		0001
Purchased Call/S&P 500 INDEX/SPXI00W$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	3,742,248	100		30,686		13,610		73,510			(17,067)		12,466		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	3,613,743	100		39,390		10,176					(29,218)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXI00M$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,817,000	100		31,071		8,027					(23,047)		4,610		0001
Purchased Call/S&P 500 INDEX/SPX140P$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	1,318,940	100		27,302		9,402		4,875			(17,877)		3,875		0001
Purchased Call/S&P 500 INDEX/SPX1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	3,445,613	100		36,868		9,953					(26,868)		8,972		0001
Purchased Call/S&P 500 INDEX/SPX140S$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	2,503,734	100		21,782		10,441		31,068			(11,339)		8,668		0001
Purchased Call/S&P 500 INDEX/SPXI00S$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	1,981,000	100		49,129		19,379		9,827			(29,828)		6,200		0001
Purchased Call/S&P 500 INDEX/SPX140S$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	1,239,982	100		22,568		10,818		40,827			(11,748)		4,293		0001
Purchased Call/S&P 500 INDEX/SPX140R$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/06/2026	1	2,073,000	100		30,473		13,205		4,675			(17,329)		6,798		0001
Purchased Call/S&P 500 INDEX/SPX140P$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	2,847,925	100		57,528		16,640		17,649			(40,821)		7,674		0001
Purchased Call/S&P 500 INDEX/SPXM13X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	1,829,000	100		36,580		12,496		31,407			(24,121)		5,352		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/13/2026	1	2,169,000	100		34,053		15,419		71,985			(18,711)		7,270		0001
Purchased Call/S&P 500 INDEX/SPX100TSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/26/2026	1	2,392,000	100		45,209		18,432		40,117			(26,754)		7,641		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	1,227,617	100		18,046		8,302		16,598			(9,740)		4,164		0001
Purchased Call/S&P 500 INDEX/SPX140PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	2,033,000	100		41,677		14,581					(27,061)		6,020		0001
Purchased Call/S&P 500 INDEX/SPX100SSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2025	02/20/2026	1	1,664,000	100		31,616		12,436					(19,229)		5,208		0001
Purchased Call/S&P 500 INDEX/SPXC05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	2,029,000	100		42,812		15,804		5,655			(26,977)		6,170		0001
Purchased Call/S&P 500 INDEX/SPXC059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	3,086,000	100		61,103		20,199		32,018			(40,847)		8,884		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	3,116,830	100		33,038		10,433					(22,629)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXC05ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	2,129,000	100		39,812		14,930		1,403			(24,978)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXC05C3N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	3,672,228	100		35,253		14,859		3,011			(20,379)		11,927		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	3,788,547	100		29,930		13,357		64,490			(16,564)		12,659		0001
Purchased Call/S&P 500 INDEX/SPX100QSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	1,599,000	100		30,701		9,150					(21,592)		4,349		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	2,629,853	100		28,928		10,878					(18,120)		8,026		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	2,871,714	100		21,825		9,855		54,814			(12,019)		9,625		0001
Purchased Call/S&P 500 INDEX/SPXC05BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	2,428,000	100		47,832		18,447					(29,354)		7,545		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	142,950	100		1,001		328					(672)		410		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	3,655,416	100		29,609		13,622		10,133			(15,981)		12,400		0001
Purchased Call/S&P 500 INDEX/SPX100SSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2025	02/20/2026	1	2,475,000	100		50,985		20,111					(30,955)		7,746		0001
Purchased Call/S&P 500 INDEX/SPX100MST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	1,426,000	100		30,231		7,810		5,589			(22,424)		3,618		0001
Purchased Call/S&P 500 INDEX/SPXC05BS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	1,624,000	100		29,394		11,256					(18,212)		5,029		0001
Purchased Call/S&P 500 INDEX/SPXM13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,348,000	100		42,499		11,239					(31,266)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXC057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	2,382,000	100		50,260		14,938		578			(35,389)		6,479		0001
Purchased Call/S&P 500 INDEX/SPXC05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	2,102,000	100		37,416		12,576		15,752			(24,875)		6,076		0001
Purchased Call/S&P 500 INDEX/SPXC058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	2,162,000	100		38,916		11,900					(27,072)		5,988		0001
Purchased Call/S&P 500 INDEX/SPX2610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	1,841,000	100		38,661		12,243		9,669			(26,447)		5,167		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	3,097,267	100		24,159		10,939		36,531			(13,274)		10,381		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	2,908,054	100		31,116		10,629		9,068			(20,518)		8,509		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/30/2026	1	1,282,000	100		27,050		9,092		17,748			(17,984)		3,706		0001
Purchased Call/S&P 500 INDEX/SPXI00VSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	2,804,688	100		23,840		10,302					(13,585)		9,197		0001
Purchased Call/S&P 500 INDEX/SPX2610QW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	1,793,903	100		19,733		7,420					(12,360)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXN130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,142,000	100		24,439		9,190		2,984			(15,308)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXI100WSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	2,901,723	100		47,588		21,107		132,060			(26,467)		9,666		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	1,542,427	100		26,838		8,724		13,669			(18,088)		4,404		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	2,638,251	100		27,965		8,312					(19,691)		7,175		0001
Purchased Call/S&P 500 INDEX/SPX140SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	2,182,014	100		22,257		6,070					(16,159)		5,711		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	4,314,789	100		46,168		14,372					(31,749)		12,057		0001
Purchased Call/S&P 500 INDEX/SPX140PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	1,633,000	100		32,660		11,612					(21,085)		4,854		0001
Purchased Call/S&P 500 INDEX/SPX140RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,966,000	100		40,696		19,218		29,450			(21,578)		6,728		0001
Purchased Call/S&P 500 INDEX/SPX140PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	2,369,000	100		50,223		15,634		31			(34,537)		6,620		0001
Purchased Call/S&P 500 INDEX/SPX140SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	2,022,000	100		32,352		13,101		22,014			(19,234)		6,438		0001
Purchased Call/S&P 500 INDEX/SPX140SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	2,074,000	100		33,599		9,230		19,543			(24,327)		5,455		0001
Purchased Call/S&P 500 INDEX/SPX140RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,885,000	100		31,480		14,865		36,898			(16,691)		6,451		0001
Purchased Call/S&P 500 INDEX/SPX140RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	2,116,000	100		31,105		14,824		51,608			(16,358)		7,305		0001
Purchased Call/S&P 500 INDEX/SPX140QS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,173,000	100		43,460		15,684		22,526			(27,829)		6,534		0001
Purchased Call/S&P 500 INDEX/SPX140RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,164,000	100		29,863		14,102		13,609			(15,834)		7,406		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	3,191,371	100		55,211		25,704		51,434			(29,496)		10,890		0001
Purchased Call/S&P 500 INDEX/SPXM13W1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	2,430,000	100		59,535		18,533		2,908			(40,941)		6,790		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	3,799,239	100		27,355		15,900		127,893			(11,466)		14,477		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	3,135,619	100		27,593		17,103		95,778			(10,508)		12,337		0001
Purchased Call/S&P 500 INDEX/SPX140SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	3,762,568	100		27,467		14,377		150,525			(13,094)		13,609		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	1,297,230	100		14,659		8,198		71,534			(6,466)		4,849		0001
Purchased Call/S&P 500 INDEX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	2,830,993	100		25,479		17,126		64,693			(8,377)		11,597		0001
Purchased Call/S&P 500 INDEX/SPX140USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,267,199	100		56,849		36,897		167,381			(20,303)		13,080		0001
Purchased Call/S&P 500 INDEX/SPX140VS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,746,476	100		58,445		42,328		126,000			(16,423)		15,840		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	2,825,133	100		25,144		17,204		65,545			(8,060)		11,644		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,504,503	100		20,762		10,554		77,351			(10,267)		5,341		0001
Purchased Call/S&P 500 INDEX/SPX261SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	2,255,956	100		44,894		33,328		94,514			(11,808)		9,683		0001
Purchased Call/S&P 500 INDEX/SPX140USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	3,091,614	100		27,825		19,699		72,956			(8,264)		12,996		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	3,597,134	100		23,741		13,021		123,619			(10,797)		13,280		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	3,348,849	100		55,591		38,142		144,362			(17,716)		13,802		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,166,065	100		19,495		13,755		52,882			(5,838)		9,052		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,125,192	100		15,089		8,005		82,002			(7,130)		7,707		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,868,370	100		25,410		18,916		58,184			(6,632)		8,020		0001
Purchased Call/S&P 500 INDEX/SPX140TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,178,965	100		42,280		25,042		151,580			(17,396)		12,227		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	3,174,728	100		28,890		20,923		67,548			(8,118)		13,423		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,753,786	100		16,310		9,288		78,069			(7,080)		6,588		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	2,718,927	100		24,198		16,799		65,834			(7,425)		11,318		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,298,451	100		8,700		5,728		26,691			(2,979)		5,264		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,503,329	100		16,021		8,167		99,523			(7,900)		8,887		0001
Purchased Call/S&P 500 INDEX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	1,203,691	100		10,954		7,182		33,966			(3,781)		4,870		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	1,744,353	100		26,514		16,946		71,897			(9,589)		6,968		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,528,134	100		16,809		8,918		85,170			(7,943)		5,542		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	1,396,545	100		27,512		18,341		68,040			(9,297)		5,674		0001
Purchased Call/S&P 500 INDEX/SPX140USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,432,527	100		35,272		22,892		102,821			(12,597)		9,738		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	1,348,096	100		24,266		17,782		53,481			(6,515)		5,765		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	1,036,201	100		18,962		12,485		52,926			(6,494)		4,201		0001
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	1,488,880	100		23,673		15,322		66,655			(8,496)		5,961		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,957,378	100		17,421		12,969		41,755			(4,547)		8,402		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	2,035,011	100		18,519		13,412		43,058			(5,204)		8,604		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	2,256,271	100		16,696		9,613		83,150			(7,090)		8,557		0001
Purchased Call/S&P 500 INDEX/SPX261RSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	2,604,125	100		46,093		31,745		117,651			(14,569)		10,797		0001
Purchased Call/S&P 500 INDEX/SPXC055SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/09/2025	06/09/2026	1	3,011,237	100		27,101		18,739		62,596			(8,390)		12,510		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ004$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	932,245	100		13,797		7,906		61,691			(5,940)		3,527		0001
Purchased Call/S&P 500 INDEX/SPX140$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	1,849,643	100		27,005		14,135		130,016			(12,874)		6,690		0001
Purchased Call/S&P 500 INDEX/SPX140T$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	3,357,557	100		22,160		12,453		117,995			(9,714)		12,581		0001
Purchased Call/S&P 500 INDEX/SPXC05T$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	2,571,812	100		40,892		28,500		91,808			(12,436)		10,727		0001
Purchased Call/S&P 500 INDEX/SPXJ000$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,473,041	100		33,139		16,892		174,172			(16,341)		8,779		0001
Purchased Call/S&P 500 INDEX/SPX261R$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	2,159,232	100		19,001		12,720		51,736			(6,368)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXJ002$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/20/2026	1	1,933,000	100		11,211		6,225		64,927			(4,990)		7,190		0001
Purchased Call/S&P 500 INDEX/SPX140T$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,436,390	100		37,520		21,706		149,179			(15,831)		9,262		0001
Purchased Call/S&P 500 INDEX/SPX140U$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,972,775	100		28,605		20,183		71,795			(8,566)		8,245		0001
Purchased Call/S&P 500 INDEX/SPXJ005$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	2,004,272	100		15,633		9,484		69,095			(6,211)		7,780		0001
Purchased Call/S&P 500 INDEX/SPXC050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	2,299,110	100		20,462		13,021		58,830			(7,456)		9,165		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	1,407,135	100		33,490		22,978		76,206			(10,673)		5,799		0001
Purchased Call/S&P 500 INDEX/SPXJ002$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,722,858	100		33,219		18,028		169,161			(15,199)		10,027		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	3,013,653	100		21,397		12,151		112,291			(9,321)		11,320		0001
Purchased Call/S&P 500 INDEX/SPXJ006$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	1,623,000	100		31,486		19,154		118,319			(12,456)		6,300		0001
Purchased Call/S&P 500 INDEX/SPXI00Z$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/02/2025	04/02/2026	1	1,764,000	100		27,695		13,962		92,750			(13,734)		6,262		0001
Purchased Call/S&P 500 INDEX/SPX261R$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	1,964,435	100		35,949		24,597		81,125			(11,523)		8,096		0001
Purchased Call/S&P 500 INDEX/SPXC055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	1,711,396	100		27,896		19,289		64,238			(8,636)		7,110		0001
Purchased Call/S&P 500 INDEX/SPXJ002$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,112,179	100		13,940		7,646		74,652			(6,340)		7,798		0001
Purchased Call/S&P 500 INDEX/SPXJ006$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,148,587	100		33,948		20,652		133,312			(13,430)		8,340		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	3,780,580	100		24,574		12,659		160,948			(11,986)		13,566		0001
Purchased Call/S&P 500 INDEX/SPXJ001$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	3,439,736	100		25,110		13,489		136,928			(11,626)		12,603		0001
Purchased Call/S&P 500 INDEX/SPXD17P$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	1	2,750,005	100		24,750		16,705		53,292			(8,069)		11,288		0001
Purchased Call/S&P 500 INDEX/SPXC05N$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	3,505,253	100		31,197		19,681		73,959			(11,646)		13,913		0001
Purchased Call/S&P 500 INDEX/SPXC05N$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	4,727,052	100		41,125		25,818		141,566			(15,478)		18,639		0001
Purchased Call/S&P 500 INDEX/SPXC05U$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	2,094,211	100		34,136		24,168		71,643			(10,138)		8,803		0001
Purchased Call/S&P 500 INDEX/SPX261S$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,347,091	100		37,084		27,072		82,023			(10,058)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	1,309,694	100		14,145		7,871		75,121			(6,278)		4,884		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ003SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,108,536	100		15,181		8,645		78,088			(6,590)		7,920		0001
Purchased Call/S&P 500 INDEX/SPXC05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	3,648,000	100		72,595		51,220		160,490			(21,739)		15,246		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,685,338	100		24,168		16,582		67,809			(7,702)		11,067		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	3,807,278	100		59,013		35,278		195,506			(23,767)		14,712		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	2,667,770	100		44,285		30,743		104,565			(13,589)		11,105		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	2,054,130	100		35,126		23,352		97,705			(11,933)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXC05NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,112,051	100		27,457		17,237		87,255			(10,334)		8,328		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	2,214,907	100		34,553		24,558		82,077			(10,034)		9,329		0001
Purchased Call/S&P 500 INDEX/SPXJ004SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	1,170,711	100		15,102		8,869		59,004			(6,289)		4,472		0001
Purchased Call/S&P 500 INDEX/SPXJ006S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,997,573	100		31,181		18,968		136,772			(12,335)		15,518		0001
Purchased Call/S&P 500 INDEX/SPX140US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	2,475,060	100		22,276		15,717		60,102			(6,670)		10,344		0001
Purchased Call/S&P 500 INDEX/SPXJ005S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	1,256,490	100		17,088		10,262		71,722			(6,835)		4,866		0001
Purchased Call/S&P 500 INDEX/SPX140USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	1,074,116	100		15,575		10,169		46,661			(5,502)		4,337		0001
Purchased Call/S&P 500 INDEX/SPX140USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	1,815,449	100		31,770		22,731		75,382			(9,139)		7,661		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	2,296,350	100		19,749		9,956		73,736			(9,793)		8,152		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	2,055,386	100		15,621		9,338		67,624			(6,291)		7,942		0001
Purchased Call/S&P 500 INDEX/SPXC05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	2,610,253	100		23,231		17,343		45,236			(6,014)		11,267		0001
Purchased Call/S&P 500 INDEX/SPX140USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	2,754,719	100		23,415		15,197		77,475			(8,363)		11,028		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	2,793,894	100		20,954		12,584		97,024			(8,382)		10,821		0001
Purchased Call/S&P 500 INDEX/SPX140SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	2,945,100	100		18,849		9,762		119,537			(9,089)		10,596		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,433,912	100		20,935		11,888		96,129			(9,120)		5,386		0001
Purchased Call/S&P 500 INDEX/SPX140USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,185,222	100		49,371		32,043		149,517			(17,632)		12,752		0001
Purchased Call/S&P 500 INDEX/SPX140TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	603,859	100		8,877		4,697		43,841			(4,207)		2,190		0001
Purchased Call/S&P 500 INDEX/SPX140SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	2,315,035	100		14,585		7,594		93,379			(6,993)		8,351		0001
Purchased Call/S&P 500 INDEX/SPX140TSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,959,000	100		47,344		27,880		152,291			(19,640)		11,302		0001
Purchased Call/S&P 500 INDEX/SPX140TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	1,113,950	100		16,041		9,545		52,418			(6,504)		4,295		0001
Purchased Call/S&P 500 INDEX/SPX140SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	1,935,863	100		23,811		12,398		130,984			(11,416)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX140US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	2,653,345	100		23,349		14,618		78,981			(8,828)		10,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,649,103	100		17,975		9,510		94,122			(8,520)		5,980		0001
Purchased Call/S&P 500 INDEX/SPX140S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	1,941,418	100		34,751		17,424		106,269			(17,328)		6,873		0001
Purchased Call/S&P 500 INDEX/SPX261S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	2,059,689	100		18,949		13,886		44,344			(5,088)		8,808		0001
Purchased Call/S&P 500 INDEX/SPX140S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	2,271,653	100		18,628		9,339		68,905			(9,288)		8,042		0001
Purchased Call/S&P 500 INDEX/SPX140T7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	1,003,189	100		14,145		7,560		67,737			(6,629)		3,666		0001
Purchased Call/S&P 500 INDEX/SPXJ000S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,546,000	100		47,516		24,221		237,304			(23,431)		12,588		0001
Purchased Call/S&P 500 INDEX/SPX140U1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	114,617	100		756		474		2,675			(286)		452		0001
Purchased Call/S&P 500 INDEX/SPX140TN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,838,381	100		24,267		14,105		100,778			(10,172)		7,005		0001
Purchased Call/S&P 500 INDEX/SPX140U5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	1,971,474	100		30,361		20,408		69,928			(9,982)		8,076		0001
Purchased Call/S&P 500 INDEX/SPX140S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	1,107,261	100		12,291		6,365		68,349			(5,926)		3,984		0001
Purchased Call/S&P 500 INDEX/SPX261S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,298,569	100		52,178		38,843		115,249			(13,618)		9,866		0001
Purchased Call/S&P 500 INDEX/SPXD17P5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	1	1,083,345	100		18,742		12,288		45,885			(6,470)		4,383		0001
Purchased Call/S&P 500 INDEX/SPXC05N4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	2,567,927	100		43,398		27,169		111,103			(16,408)		10,126		0001
Purchased Call/S&P 500 INDEX/SPX261RG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	3,905,033	100		34,364		22,910		100,220			(11,612)		15,866		0001
Purchased Call/S&P 500 INDEX/SPX140T5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,646,908	100		33,351		17,695		163,647			(15,759)		9,599		0001
Purchased Call/S&P 500 INDEX/SPXC05N0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	1,997,916	100		32,366		20,418		73,156			(12,082)		7,930		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	2,621,570	100		23,594		16,601		62,033			(7,111)		10,956		0001
Purchased Call/S&P 500 INDEX/SPX140U1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	1,638,473	100		27,526		18,427		68,808			(9,225)		6,698		0001
Purchased Call/S&P 500 INDEX/SPX261SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	1,681,005	100		15,129		11,263		36,008			(3,949)		7,216		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,128,741	100		12,347		6,871		78,089			(5,480)		7,938		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	2,111,225	100		16,045		9,423		70,231			(6,682)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	26,867	100		129		72		840			(57)		100		0001
Purchased Call/S&P 500 INDEX/SPXC05MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	1,992,560	100		31,084		19,096		90,864			(12,008)		7,805		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	3,176,751	100		22,873		15,500		65,763			(7,394)		13,066		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	1,952,322	100		29,285		18,636		75,432			(10,671)		7,782		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	1,826,810	100		30,325		20,806		75,477			(9,664)		7,529		0001
Purchased Call/S&P 500 INDEX/SPXC05N5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	2,596,652	100		33,756		21,192		95,253			(12,705)		10,239		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	3,565,680	100		32,448		23,062		80,744			(9,423)		15,018		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,988,214	100		27,437		18,292		79,600			(9,271)		8,078		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	1,275,933	100		16,077		9,256		69,161			(6,827)		4,839		0001
Purchased Call/S&P 500 INDEX/SPX140T$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,306,554	100		23,146		12,280		127,395			(10,937)		11,991		0001
Purchased Call/S&P 500 INDEX/SPXJ002SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,977,155	100		20,958		11,495		100,633			(9,532)		7,299		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	3,113,865	100		24,288		14,854		102,306			(9,530)		12,170		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	970,368	100		17,855		13,379		38,438			(4,500)		4,196		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	3,913,423	100		34,438		21,619		105,987			(12,962)		15,431		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	4,010,117	100		36,492		26,540		81,460			(10,142)		17,085		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	2,308,468	100		15,005		7,649		88,806			(7,399)		8,195		0001
Purchased Call/S&P 500 INDEX/SPX140US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	3,860,863	100		32,817		21,299		108,476			(11,720)		15,457		0001
Purchased Call/S&P 500 INDEX/SPXC05T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	2,265,190	100		40,320		28,369		90,732			(12,151)		9,467		0001
Purchased Call/S&P 500 INDEX/SPX261SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	2,092,000	100		45,606		33,951		98,217			(11,903)		8,980		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	1,879,578	100		34,396		23,310		74,096			(11,120)		7,731		0001
Purchased Call/S&P 500 INDEX/SPXJ006SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	2,710,750	100		33,613		20,557		131,921			(13,189)		10,594		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	1,900,352	100		17,103		12,237		43,021			(4,920)		8,019		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	1,347,192	100		20,073		10,783		94,924			(9,294)		4,936		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	2,428,107	100		21,610		14,367		67,934			(7,342)		9,865		0001
Purchased Call/S&P 500 INDEX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	2,382,943	100		20,732		13,418		64,443			(7,441)		9,540		0001
Purchased Call/S&P 500 INDEX/SPX140T$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	3,567,523	100		27,827		16,481		114,158			(11,449)		13,722		0001
Purchased Call/S&P 500 INDEX/SPX140S$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	2,737,304	100		18,614		9,848		108,056			(8,822)		9,927		0001
Purchased Call/S&P 500 INDEX/SPXC05IW8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	2,958,345	100		42,600		31,713		84,348			(11,118)		12,698		0001
Purchased Call/S&P 500 INDEX/SPX261RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	4,296,195	100		38,666		26,629		106,902			(12,221)		17,813		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	4,160,080	100		36,609		23,397		116,952			(13,239)		16,619		0001
Purchased Call/S&P 500 INDEX/SPX140T$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	5,567,928	100		39,532		21,127		213,224			(18,527)		20,349		0001
Purchased Call/S&P 500 INDEX/SPX140TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	3,667,323	100		28,972		17,239		107,945			(11,747)		14,138		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	1,841,281	100		19,333		9,960		110,597			(9,430)		6,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140T$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	1,888,574	100		26,062		14,647		118,352			(11,425)		7,077		0001
Purchased Call/S&P 500 INDEX/SPXJ002$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	4,415,546	100		29,143		15,984		144,615			(13,254)		16,302		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	2,037,216	100		30,151		17,169		131,614			(13,087)		7,652		0001
Purchased Call/S&P 500 INDEX/SPXJ006$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,261,328	100		25,438		15,475		110,172			(10,064)		12,660		0001
Purchased Call/S&P 500 INDEX/SPX140T$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,323,119	100		32,291		17,436		138,683			(14,863)		8,534		0001
Purchased Call/S&P 500 INDEX/SPXJ003$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,785	100		23,348		13,295		119,498			(10,135)		12,181		0001
Purchased Call/S&P 500 INDEX/SPX140S$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	56,308	100		248		126		1,537			(122)		200		0001
Purchased Call/S&P 500 INDEX/SPXC05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	2,506,870	100		40,361		27,241		69,995			(13,159)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXD17T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,735,940	100		31,247		22,983		62,457			(8,304)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXJ002$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	4,330,346	100		29,013		15,746		168,329			(13,275)		15,947		0001
Purchased Call/S&P 500 INDEX/SPXJ002$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	2,103,714	100		28,821		15,808		126,707			(13,108)		7,767		0001
Purchased Call/S&P 500 INDEX/SPXJ002$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	2,194,778	100		14,486		7,999		73,720			(6,534)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	2,212,052	100		15,927		9,126		81,684			(6,857)		8,369		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	3,611,628	100		31,782		22,151		71,268			(9,665)		15,064		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	3,083,589	100		28,061		20,832		66,142			(7,380)		13,236		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,998,822	100		14,991		7,621		62,414			(7,413)		7,096		0001
Purchased Call/S&P 500 INDEX/SPX140T$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,517,373	100		19,636		11,563		73,193			(8,146)		9,615		0001
Purchased Call/S&P 500 INDEX/SPX140T$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	158,648	100		793		492		3,158			(302)		624		0001
Purchased Call/S&P 500 INDEX/SPX140V$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	3,277,985	100		30,813		22,664		72,895			(8,189)		14,044		0001
Purchased Call/S&P 500 INDEX/SPXJ006$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	2,198,000	100		29,233		17,784		116,052			(11,565)		8,532		0001
Purchased Call/S&P 500 INDEX/SPXJ006$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	3,483,900	100		40,413		24,585		166,478			(15,988)		13,524		0001
Purchased Call/S&P 500 INDEX/SPXJ003$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,792,000	100		31,181		17,756		128,216			(13,535)		6,731		0001
Purchased Call/S&P 500 INDEX/SPX140U$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	4,396,986	100		37,374		24,257		125,146			(13,348)		17,603		0001
Purchased Call/S&P 500 INDEX/SPX140V$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	3,097,023	100		51,720		37,458		115,587			(14,533)		13,094		0001
Purchased Call/S&P 500 INDEX/SPX140V$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,163,681	100		19,906		14,376		48,392			(5,672)		9,148		0001
Purchased Call/S&P 500 INDEX/SPX140V$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	2,509,210	100		41,904		30,476		90,317			(11,646)		10,690		0001
Purchased Call/S&P 500 INDEX/SPX140U$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,453,110	100		46,118		33,308		104,752			(13,141)		10,372		0001
Purchased Call/S&P 500 INDEX/SPX140S$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	533,936	100		2,616		1,369		14,246			(1,247)		1,931		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	2,546,297	100		22,917		15,723		63,847			(7,303)		10,494		0001
Purchased Call/S&P 500 INDEX/SPX140T5K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	2,882,680	100		21,332		12,341		99,771			(9,000)		10,959		0001
Purchased Call/S&P 500 INDEX/SPX140TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	1,663,944	100		28,786		15,273		133,421			(13,602)		6,034		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	2,114,736	100		35,316		25,506		79,176			(10,063)		8,941		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	2,825,304	100		25,993		18,975		59,937			(7,050)		12,060		0001
Purchased Call/S&P 500 INDEX/SPX261SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	1,447,000	100		26,914		20,093		58,228			(6,967)		6,246		0001
Purchased Call/S&P 500 INDEX/SPX140USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	2,310,316	100		19,638		12,821		65,368			(6,937)		9,328		0001
Purchased Call/S&P 500 INDEX/SPX140TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,838,616	100		20,438		11,035		105,432			(9,407)		10,427		0001
Purchased Call/S&P 500 INDEX/SPX140UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	1,953,584	100		26,569		18,746		66,712			(7,956)		8,164		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	2,788,606	100		24,540		15,549		55,397			(9,009)		11,092		0001
Purchased Call/S&P 500 INDEX/SPXJ005ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/08/2025	05/08/2026	1	2,136,000	100		33,962		20,603		133,486			(13,492)		8,292		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	3,434,780	100		25,761		18,605		63,339			(7,340)		14,523		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,416,272	100		38,660		23,857		109,150			(14,829)		9,486		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,441,095	100		12,682		8,454		37,057			(4,285)		5,855		0001
Purchased Call/S&P 500 INDEX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/17/2025	04/17/2026	1	2,059,317	100		24,918		13,667		108,434			(11,332)		7,603		0001
Purchased Call/S&P 500 INDEX/SPXC05USG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	2,347,000	100		50,226		35,437		109,006			(15,040)		9,809		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	2,711,664	100		16,270		9,099		91,974			(7,177)		10,136		0001
Purchased Call/S&P 500 INDEX/SPX140TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	2,550,000	100		38,505		22,675		111,264			(15,973)		9,740		0001
Purchased Call/S&P 500 INDEX/SPX140TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	1,817,834	100		14,179		8,350		44,796			(5,882)		6,943		0001
Purchased Call/S&P 500 INDEX/SPX261RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	1,469,000	100		32,024		21,349		86,699			(10,821)		5,968		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	3,124,329	100		55,301		34,277		155,286			(21,060)		12,292		0001
Purchased Call/S&P 500 INDEX/SPXC05NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,893,000	100		37,860		23,768		87,748			(14,250)		7,464		0001
Purchased Call/S&P 500 INDEX/SPXC05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,997,000	100		43,535		27,330		112,087			(16,385)		7,874		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	1,667,936	100		24,018		15,218		58,697			(8,818)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,822,657	100		25,122		15,502		87,285			(9,636)		11,081		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	3,280,969	100		28,216		17,334		102,356			(10,900)		12,851		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	1,278,965	100		11,255		8,433		25,878			(2,837)		5,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2026	1	2,064,000	100		28,070		20,956		62,880			(7,266)		8,909		0001
Purchased Call/S&P 500 INDEX/SPX140VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	1,813,310	100		24,661		20,924		42,714			(3,784)		8,342		0001
Purchased Call/S&P 500 INDEX/SPX140VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	2,507,093	100		22,564		19,145		41,172			(3,462)		11,534		0001
Purchased Call/S&P 500 INDEX/SPX140VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	1,785,465	100		25,889		19,705		47,531			(6,384)		7,749		0001
Purchased Call/S&P 500 INDEX/SPX140IIS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	4,019,946	100		36,582		32,954		56,066			(3,887)		19,054		0001
Purchased Call/S&P 500 INDEX/SPX140VSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,570,300	100		13,819		11,631		26,182			(2,278)		7,165		0001
Purchased Call/S&P 500 INDEX/SPX140VSII	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	2,192,042	100		19,509		16,983		33,231			(2,566)		10,214		0001
Purchased Call/S&P 500 INDEX/SPX261TS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,015,421	100		18,340		15,080		33,506			(3,376)		9,090		0001
Purchased Call/S&P 500 INDEX/SPX261USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	2,650,000	100		44,785		42,441		55,476			(2,454)		12,882		0001
Purchased Call/S&P 500 INDEX/SPX261TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	1,534,487	100		24,091		20,906		37,540			(3,234)		7,139		0001
Purchased Call/S&P 500 INDEX/SPX261USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,638,000	100		25,553		24,488		31,266			(1,264)		7,974		0001
Purchased Call/S&P 500 INDEX/SPX261TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,325,346	100		30,261		26,058		51,029			(4,406)		15,348		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,594,533	100		14,351		11,521		26,621			(2,917)		7,107		0001
Purchased Call/S&P 500 INDEX/SPX261VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,643,000	100		40,174		39,172		46,892			(1,321)		12,996		0001
Purchased Call/S&P 500 INDEX/SPX261US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	2,818,000	100		46,779		41,495		65,458			(5,383)		13,255		0001
Purchased Call/S&P 500 INDEX/SPX261TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	2,003,294	100		18,430		15,469		31,724			(3,080)		9,141		0001
Purchased Call/S&P 500 INDEX/SPX261VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,218,000	100		38,150		36,888		45,779			(1,359)		10,891		0001
Purchased Call/S&P 500 INDEX/SPX140IIS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,171,946	100		19,548		18,353		27,975			(1,343)		10,466		0001
Purchased Call/S&P 500 INDEX/SPX140IIS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,640,000	100		40,920		36,726		58,857			(4,484)		12,456		0001
Purchased Call/S&P 500 INDEX/SPX261VSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	1,562,000	100		27,960		27,883		29,358			(305)		7,789		0001
Purchased Call/S&P 500 INDEX/SPX261TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,113,000	100		39,091		33,568		65,597			(5,783)		9,752		0001
Purchased Call/S&P 500 INDEX/SPXD17IISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/07/2026	1	2,424,531	100		40,247		30,934		88,023			(9,373)		10,618		0001
Purchased Call/S&P 500 INDEX/SPX261USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,171,579	100		19,761		18,220		27,454			(1,737)		10,355		0001
Purchased Call/S&P 500 INDEX/SPX261VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	3,884,055	100		33,014		32,924		34,964			(360)		19,367		0001
Purchased Call/S&P 500 INDEX/SPX261TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,728,230	100		24,008		21,141		37,683			(3,034)		12,733		0001
Purchased Call/S&P 500 INDEX/SPX261USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,495,000	100		24,817		23,717		30,286			(1,292)		7,278		0001
Purchased Call/S&P 500 INDEX/SPX261TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,185,431	100		19,887		16,352		36,865			(3,661)		9,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140I$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	3,303,001	100		29,727		27,910		42,019			(2,042)		15,916		0001
Purchased Call/S&P 500 INDEX/SPX261T$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,683,913	100		23,618		20,797		36,947			(2,985)		12,526		0001
Purchased Call/S&P 500 INDEX/SPX261KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,192,791	100		19,297		14,512		41,176			(4,811)		9,499		0001
Purchased Call/S&P 500 INDEX/SPX261V$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	2,088,000	100		32,573		31,227		39,304			(1,598)		10,209		0001
Purchased Call/S&P 500 INDEX/SPX261T$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	2,675,673	100		24,081		20,830		38,613			(3,299)		12,428		0001
Purchased Call/S&P 500 INDEX/SPX261T$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	3,677,867	100		33,101		26,718		60,819			(6,439)		16,504		0001
Purchased Call/S&P 500 INDEX/SPX261V$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	1,511,000	100		24,025		23,958		25,398			(264)		7,503		0001
Purchased Call/S&P 500 INDEX/SPX261US$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	1,787,584	100		16,267		14,957		23,066			(1,471)		8,524		0001
Purchased Call/S&P 500 INDEX/SPX261US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	1	2,052,000	100		28,523		25,671		37,547			(3,056)		9,681		0001
Purchased Call/S&P 500 INDEX/SPX261US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	1,395,000	100		22,181		20,958		27,891			(1,276)		6,771		0001
Purchased Call/S&P 500 INDEX/SPX261US$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	2,197,586	100		19,998		18,511		26,651			(1,534)		10,558		0001
Purchased Call/S&P 500 INDEX/SPX261V$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	3,134,000	100		49,831		49,692		52,375			(548)		15,562		0001
Purchased Call/S&P 500 INDEX/SPX261SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	1,658,027	100		15,088		12,112		28,845			(3,067)		7,389		0001
Purchased Call/S&P 500 INDEX/SPX261USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,695,440	100		15,259		14,623		18,853			(755)		8,254		0001
Purchased Call/S&P 500 INDEX/SPXE170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2026	1	1,027,000	100		17,356		16,974		17,084			(520)		5,071		0001
Purchased Call/S&P 500 INDEX/SPX261V$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	3,314,684	100		27,180		26,731		32,412			(521)		16,414		0001
Purchased Call/S&P 500 INDEX/SPX261US$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	1,009,000	100		14,933		14,069		19,145			(900)		4,891		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	2,727,781	100		50,737		44,168		65,049			(6,672)		12,710		0001
Purchased Call/S&P 500 INDEX/SPX261U$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	2,748,198	100		24,734		22,821		33,407			(2,157)		13,164		0001
Purchased Call/S&P 500 INDEX/SPXE172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	1,937,041	100		33,898		27,922		57,602			(6,189)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXE172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	2,088,802	100		34,883		28,602		59,681			(6,499)		9,421		0001
Purchased Call/S&P 500 INDEX/SPXE178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2026	1	1,976,000	100		34,975		31,796		44,171			(3,258)		9,409		0001
Purchased Call/S&P 500 INDEX/SPXJO0K$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	09/01/2026	1	1,908,000	100		31,864		29,406		49,391			(2,771)		9,153		0001
Purchased Call/S&P 500 INDEX/SPXD050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	4,713,595	100		42,422		36,579		55,206			(6,126)		21,860		0001
Purchased Call/S&P 500 INDEX/SPX261SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,029,119	100		18,465		14,141		40,518			(4,466)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXE170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/17/2026	1	3,224,000	100		56,098		45,034		96,088			(11,404)		14,369		0001
Purchased Call/S&P 500 INDEX/SPXD17XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	1,800,000	100		42,840		33,465		79,335			(9,624)		7,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140V5G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2026	1	3,096,397	100		27,248		21,543		57,745			(5,748)		13,752		0001
Purchased Call/S&P 500 INDEX/SPXJ00NST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2025	10/10/2025	1	6,650,000	6500		18,940		10,654		7,277			(8,418)		5,504		0001
Purchased Call/S&P 500 INDEX/SPXE17D5E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	2,287,000	100		36,821		36,002		36,306			(1,113)		11,245		0001
Purchased Call/S&P 500 INDEX/SPXD17W5D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	3,244,891	100		27,906		21,448		66,906			(6,499)		14,210		0001
Purchased Call/S&P 500 INDEX/SPXE175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2026	1	2,568,360	100		42,892		36,984		63,549			(6,194)		11,911		0001
Purchased Call/S&P 500 INDEX/SPXJ00LSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2025	09/04/2026	1	2,152,000	100		43,470		40,701		64,459			(3,097)		10,370		0001
Purchased Call/S&P 500 INDEX/SPXC05W5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	2,310,512	100		30,961		24,253		52,782			(6,890)		10,172		0001
Purchased Call/S&P 500 INDEX/SPX140V5M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	1,827,416	100		16,629		13,789		29,604			(2,870)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXD056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	3,433,938	100		29,532		28,876		24,775			(892)		16,885		0001
Purchased Call/S&P 500 INDEX/SPXE175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/14/2026	1	3,503,000	100		61,303		53,831		86,640			(7,894)		16,348		0001
Purchased Call/S&P 500 INDEX/SPXJ00D5W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2026	1	1,568,000	100		32,614		25,157		73,463			(7,506)		6,879		0001
Purchased Call/S&P 500 INDEX/SPXJ00J5N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/21/2026	1	1,605,000	100		33,705		30,335		50,918			(3,611)		7,573		0001
Purchased Call/S&P 500 INDEX/SPX140V5L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	1,984,676	100		17,862		14,762		34,902			(3,132)		9,011		0001
Purchased Call/S&P 500 INDEX/SPX140V5O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	1,833,803	100		16,137		13,582		30,529			(2,660)		8,368		0001
Purchased Call/S&P 500 INDEX/SPXD17X5O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	2,467,062	100		35,526		27,751		73,336			(7,981)		10,862		0001
Purchased Call/S&P 500 INDEX/SPX140W59	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,286,000	100		21,605		20,285		28,492			(1,484)		6,197		0001
Purchased Call/S&P 500 INDEX/SPX140W53	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	3,267,945	100		29,738		26,764		44,974			(3,186)		15,418		0001
Purchased Call/S&P 500 INDEX/SPX261USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	1,586,540	100		14,279		13,177		19,315			(1,242)		7,611		0001
Purchased Call/S&P 500 INDEX/SPX261V51	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	1,985,000	100		33,150		31,768		40,169			(1,639)		9,663		0001
Purchased Call/S&P 500 INDEX/SPX261TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	1,735,000	100		35,915		31,625		53,706			(4,539)		8,097		0001
Purchased Call/S&P 500 INDEX/SPX261TSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	1,913,170	100		36,733		30,560		60,820			(6,240)		8,716		0001
Purchased Call/S&P 500 INDEX/SPX261T55	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	3,599,043	100		32,031		26,031		59,848			(6,055)		16,205		0001
Purchased Call/S&P 500 INDEX/SPX261SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,121,178	100		29,272		22,342		52,744			(7,157)		9,206		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	1,624,719	100		30,545		26,422		47,120			(4,184)		7,547		0001
Purchased Call/S&P 500 INDEX/SPX261USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,775,000	100		26,270		24,221		35,999			(2,309)		8,464		0001
Purchased Call/S&P 500 INDEX/SPX261TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	2,017,459	100		18,157		15,756		29,169			(2,438)		9,386		0001
Purchased Call/S&P 500 INDEX/SPX261TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	3,129,643	100		28,480		24,524		47,518			(4,147)		14,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261U$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	2,283,000	100		35,843		32,387		52,197			(3,535)		10,837		0001
Purchased Call/S&P 500 INDEX/SPX261U$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	5,961,019	100		53,649		50,546		70,249			(3,234)		28,893		0001
Purchased Call/S&P 500 INDEX/SPX261T$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	2,222,000	100		36,663		32,320		55,451			(4,595)		10,419		0001
Purchased Call/S&P 500 INDEX/SPX261S$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	2,266,000	100		31,271		23,948		63,868			(7,563)		9,906		0001
Purchased Call/S&P 500 INDEX/SPX261U$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	1,300,426	100		4,291		3,984		5,801			(317)		6,257		0001
Purchased Call/S&P 500 INDEX/SPX261U$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	2,985,475	100		27,168		25,671		34,734			(1,563)		14,492		0001
Purchased Call/S&P 500 INDEX/SPX261S$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,420,923	100		22,030		16,814		41,868			(5,387)		10,507		0001
Purchased Call/S&P 500 INDEX/SPX261V$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	2,903,639	100		26,133		25,044		32,161			(1,292)		14,135		0001
Purchased Call/S&P 500 INDEX/SPX261T$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/29/2026	1	1,090,000	100		20,819		17,263		35,207			(3,593)		4,957		0001
Purchased Call/S&P 500 INDEX/SPX261U$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	1,969,359	100		18,118		16,964		23,570			(1,291)		9,490		0001
Purchased Call/S&P 500 INDEX/SPX261V$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	3,671,266	100		30,839		30,839		40,523					18,356		0001
Purchased Call/S&P 500 INDEX/SPX261V$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	2,205,218	100		18,965		18,338		23,357			(675)		10,828		0001
Purchased Call/S&P 500 INDEX/SPX261T$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	1,946,192	100		32,891		27,043		54,573			(6,054)		8,778		0001
Purchased Call/S&P 500 INDEX/SPX261V$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	3,312,363	100		29,480		28,262		36,234			(1,446)		16,195		0001
Purchased Call/S&P 500 INDEX/SPX261V$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	4,100,836	100		34,447		34,256		42,264			(472)		20,363		0001
Purchased Call/S&P 500 INDEX/SPX261T$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	2,006,209	100		31,497		25,424		52,744			(6,127)		9,003		0001
Purchased Call/S&P 500 INDEX/SPX261V$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	2,575,847	100		21,895		21,895		22,624			(60)		12,862		0001
Purchased Call/S&P 500 INDEX/SPX261T$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	2,364,806	100		21,283		17,451		40,040			(3,965)		10,666		0001
Purchased Call/S&P 500 INDEX/SPX261T$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,196,000	100		40,846		35,967		61,101			(5,162)		10,249		0001
Purchased Call/S&P 500 INDEX/SPX261V$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	1,410,591	100		4,373		4,228		5,490			(156)		6,926		0001
Purchased Call/S&P 500 INDEX/SPX261S$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	2,391,000	100		21,758		16,606		32,950			(5,320)		10,377		0001
Purchased Call/S&P 500 INDEX/SPX261T$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,017,000	100		42,155		36,300		68,095			(6,138)		9,309		0001
Purchased Call/S&P 500 INDEX/SPX261S$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	3,378,169	100		53,037		42,459		100,631			(10,898)		15,056		0001
Purchased Call/S&P 500 INDEX/SPX261U$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	3,545,787	100		32,267		28,533		47,503			(3,801)		16,652		0001
Purchased Call/S&P 500 INDEX/SPX261T$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	2,597,741	100		23,380		19,902		40,463			(3,523)		11,970		0001
Purchased Call/S&P 500 INDEX/SPX261U$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	3,711,255	100		33,401		29,629		47,501			(3,843)		17,456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261TSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	2,051,260	100		34,666		28,503		59,758			(6,381)		9,252		0001
Purchased Call/S&P 500 INDEX/SPX140VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,874,852	100		16,499		12,924		36,483			(3,671)		8,254		0001
Purchased Call/S&P 500 INDEX/SPX140VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	1,125,982	100		16,552		13,998		28,154			(2,585)		5,172		0001
Purchased Call/S&P 500 INDEX/SPXD17WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	1,891,167	100		16,642		12,837		38,457			(3,830)		8,297		0001
Purchased Call/S&P 500 INDEX/SPX261VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	2,070,000	100		30,636		30,466		36,893			(420)		10,279		0001
Purchased Call/S&P 500 INDEX/SPXE171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	2,541,922	100		22,623		18,323		43,111			(4,339)		11,426		0001
Purchased Call/S&P 500 INDEX/SPXE17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	09/29/2026	1	1,452,000	100		23,232		23,232		23,711			(64)		7,250		0001
Purchased Call/S&P 500 INDEX/SPXE17DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	1,912,000	100		31,548		30,940		30,399			(691)		9,455		0001
Purchased Call/S&P 500 INDEX/SPX140VSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	4,844,463	100		42,631		33,588		93,068			(9,110)		21,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,082,000	100		48,094		37,674		91,874			(10,702)		9,166		0001
Purchased Call/S&P 500 INDEX/SPX140WS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	2,561,095	100		25,355		23,539		35,834			(1,876)		12,323		0001
Purchased Call/S&P 500 INDEX/SPX261SSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	2,055,244	100		33,500		25,195		64,958			(8,352)		8,904		0001
Purchased Call/S&P 500 INDEX/SPX261TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	2,857,358	100		21,716		18,067		37,377			(3,689)		13,017		0001
Purchased Call/S&P 500 INDEX/SPX140VSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	2,410,869	100		33,029		25,477		70,151			(7,601)		10,577		0001
Purchased Call/S&P 500 INDEX/SPX261TSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	4,171,624	100		37,962		31,269		70,270			(6,930)		18,910		0001
Purchased Call/S&P 500 INDEX/SPX261TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	4,954,143	100		43,596		38,432		68,415			(5,464)		23,230		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/22/2025	10/14/2025	1	3,325,000	.6600		16,955		11,021		9,882			(6,165)		3,256		0001
Purchased Call/S&P 500 INDEX/SPX261SSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	2,847,550	100		25,628		20,517		50,880			(5,266)		12,691		0001
Purchased Call/S&P 500 INDEX/SPX261TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	2,153,000	100		42,845		36,894		69,920			(6,238)		9,937		0001
Purchased Call/S&P 500 INDEX/SPX261USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	2,896,179	100		26,645		24,223		37,558			(2,482)		13,790		0001
Purchased Call/S&P 500 INDEX/SPXE17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	2,812,000	100		43,024		42,431		45,178			(707)		13,944		0001
Purchased Call/S&P 500 INDEX/SPX261VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,615,104	100		22,228		22,167		23,630			(244)		12,986		0001
Purchased Call/S&P 500 INDEX/SPX261US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	3,095,614	100		27,861		25,174		41,496			(2,748)		14,695		0001
Purchased Call/S&P 500 INDEX/SPX261USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	2,479,000	100		41,399		38,170		55,186			(3,639)		11,821		0001
Purchased Call/S&P 500 INDEX/SPX261VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	3,102,946	100		25,444		25,094		31,032			(418)		15,387		0001
Purchased Call/S&P 500 INDEX/SPX261TSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	1,734,124	100		15,434		13,553		24,675			(1,987)		8,093		0001
Purchased Call/S&P 500 INDEX/SPX140VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	2,302,970	100		20,266		18,189		31,526			(2,221)		10,866		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261V$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	3,162,821	100		27,517		26,531		33,365			(1,055)		15,508		0001
Purchased Call/S&P 500 INDEX/SPX261V$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	4,109,970	100		35,757		34,378		43,295			(1,469)		20,123		0001
Purchased Call/S&P 500 INDEX/SPX261U$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	3,420,901	100		31,130		29,501		39,163			(1,706)		16,629		0001
Purchased Call/S&P 500 INDEX/SPX261U$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	2,767,000	100		46,762		42,995		64,908			(4,228)		13,195		0001
Purchased Call/S&P 500 INDEX/SPX261V$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	2,204,000	100		33,721		32,421		40,032			(1,386)		10,791		0001
Purchased Call/S&P 500 INDEX/SPXE170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/18/2026	1	1,504,000	100		24,214		23,676		24,004			(732)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXE174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2026	1	2,760,335	100		48,582		41,355		74,979			(7,321)		12,719		0001
Purchased Call/S&P 500 INDEX/SPX261TS$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	2,082,000	100		28,315		24,933		42,869			(3,578)		9,717		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2026	1	1,988,312	100		32,211		25,378		61,514			(6,883)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	2,227,176	100		37,639		31,592		52,871			(6,290)		10,163		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	2,612,213	100		47,020		39,575		82,883			(7,751)		11,920		0001
Purchased Call/S&P 500 INDEX/SPXD055$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	3,363,646	100		28,927		28,285		24,427			(874)		16,539		0001
Purchased Call/S&P 500 INDEX/SPXD056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	4,895,681	100		41,613		40,696		35,508			(1,247)		24,175		0001
Purchased Call/S&P 500 INDEX/SPXD17X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	2,670,690	100		23,235		18,150		52,832			(5,220)		11,758		0001
Purchased Call/S&P 500 INDEX/SPXD053$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	2,854,000	100		46,806		43,945		49,766			(3,215)		13,752		0001
Purchased Call/S&P 500 INDEX/SPXD17X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	3,242,054	100		28,854		22,336		65,402			(6,561)		14,248		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2026	1	1,966,302	100		33,820		26,740		62,155			(7,135)		8,733		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2026	1	2,582,000	100		42,603		33,801		77,679			(8,871)		11,488		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/10/2026	1	2,795,000	100		47,515		37,220		94,356			(10,573)		12,305		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	1,949,000	100		44,632		34,065		85,673			(10,913)		8,459		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	1,972,635	100		32,746		26,341		65,776			(6,603)		8,837		0001
Purchased Call/S&P 500 INDEX/SPXD17X$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2026	1	2,685,255	100		43,770		33,882		90,625			(9,953)		11,801		0001
Purchased Call/S&P 500 INDEX/SPXE171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	2,957,506	100		48,207		39,044		79,968			(9,245)		13,294		0001
Purchased Call/S&P 500 INDEX/SPXE171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2026	1	2,200,396	100		36,307		29,505		61,858			(6,863)		9,908		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/05/2025	08/05/2026	1	1,712,000	100		33,726		28,616		63,576			(5,174)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX140V$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	2,299,015	100		20,461		17,305		37,660			(3,195)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXC05W$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	5,463,456	100		45,347		35,603		82,005			(10,008)		24,181		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17V5X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	3,233,679	100		28,456		21,658		41,559			(7,017)		14,034		0001
Purchased Call/S&P 500 INDEX/SPX261US|	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	1,515,696	100		13,641		13,037		16,810			(710)		7,379		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSR	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	10/24/2025	1	3,325,000	.6600		22,840		22,840		17,446					4,263		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2025	07/02/2026	1	1,512,000	100		35,834		27,274		68,755			(8,836)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/22/2025	10/03/2025	1	6,650,000	.6500		13,370		2,971		1,907			(9,724)		3,014		0001
Purchased Call/S&P 500 INDEX/SPX261US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	2,701,929	100		24,317		21,638		34,591			(2,732)		12,728		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,131,000	100		40,276		30,740		68,505			(9,848)		9,249		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	4,280,441	100		31,675		25,480		58,947			(6,387)		19,175		0001
Purchased Call/S&P 500 INDEX/SPXC05VYSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	4,784,758	100		40,192		33,881		59,409			(6,571)		21,941		0001
Purchased Call/S&P 500 INDEX/SPX261VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	2,413,774	100		21,000		20,476		24,820			(690)		11,869		0001
Purchased Call/S&P 500 INDEX/SPX140IIS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	1,557,001	100		14,013		13,157		19,917			(962)		7,503		0001
Purchased Call/S&P 500 INDEX/SPXC05IIISM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	2,291,814	100		19,939		15,619		34,628			(4,437)		10,090		0001
Purchased Call/S&P 500 INDEX/SPX140VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	3,514,082	100		25,653		20,353		55,479			(5,341)		15,635		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	1,691,349	100		32,305		27,190		63,514			(5,325)		7,718		0001
Purchased Call/S&P 500 INDEX/SPX261VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	3,674,563	100		30,499		29,911		34,119			(668)		18,170		0001
Purchased Call/S&P 500 INDEX/SPX261USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	1,742,809	100		15,860		14,623		21,238			(1,394)		8,311		0001
Purchased Call/S&P 500 INDEX/SPX261TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	1,714,839	100		23,665		20,378		38,629			(3,446)		7,915		0001
Purchased Call/S&P 500 INDEX/SPXD17Y5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	1,915,829	100		32,569		25,571		62,745			(7,188)		8,479		0001
Purchased Call/S&P 500 INDEX/SPX261VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	2,377,472	100		20,209		20,152		21,587			(222)		11,806		0001
Purchased Call/S&P 500 INDEX/SPX261TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	2,250,263	100		19,802		17,005		34,781			(2,930)		10,386		0001
Purchased Call/S&P 500 INDEX/SPX261US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	980,216	100		16,566		14,923		23,231			(1,760)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXD052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	4,012,792	100		36,516		32,865		37,262			(3,912)		18,933		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	1,952,203	100		28,112		22,021		63,775			(6,256)		8,595		0001
Purchased Call/S&P 500 INDEX/SPX140IIS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	2,246,000	100		37,508		35,216		50,081			(2,576)		10,823		0001
Purchased Call/S&P 500 INDEX/SPX261VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	1,379,000	100		20,961		20,210		25,105			(804)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX261US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	1,161,000	100		18,228		16,520		25,700			(1,748)		5,520		0001
Purchased Call/S&P 500 INDEX/SPX261VSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	1,661,000	100		24,085		23,686		28,156			(462)		8,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261T$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	3,353,000	100		52,642		42,260		97,384			(10,702)		14,944		0001
Purchased Call/S&P 500 INDEX/SPXE17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2026	1	1,983,164	100		21,418		21,123		25,446			(352)		9,834		0001
Purchased Call/S&P 500 INDEX/SPX261US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	2,357,107	100		21,450		19,441		30,545			(2,057)		11,206		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	1,807,707	100		31,093		26,210		61,167			(5,083)		8,289		0001
Purchased Call/S&P 500 INDEX/SPX261US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	2,049,000	100		30,120		26,635		43,829			(3,548)		9,623		0001
Purchased Call/S&P 500 INDEX/SPX261USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	1,724,000	100		27,067		24,973		35,978			(2,360)		8,258		0001
Purchased Call/S&P 500 INDEX/SPXD052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,462,000	100		58,162		52,345		65,105			(6,232)		16,334		0001
Purchased Call/S&P 500 INDEX/SPXE176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2026	1	1,349,000	100		23,742		21,126		30,141			(2,667)		6,355		0001
Purchased Call/S&P 500 INDEX/SPXJ00NSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/22/2025	10/17/2025	1	3,325,000	.6600		17,980		12,508		11,608			(5,754)		3,588		0001
Purchased Call/S&P 500 INDEX/SPXA219$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	1,276,000	100	32,666			1,800		50,707			(24,432)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXM13N$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,089,000	100	27,987			5,783		27,820			(20,819)		2,485		0001
Purchased Call/S&P 500 INDEX/SPXA219S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	1,472,000	5823.52	34,739			2,584		58,519			(25,983)		2,038		0001
Purchased Call/S&P 500 INDEX/SPXD178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2025	1	1,157,000	100	31,470			3,682		35,855			(23,668)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXA217$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,181,000	100	30,470			420		47,197			(22,666)		757		0001
Purchased Call/S&P 500 INDEX/SPXA21A$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	631,000	20351.1	14,134			1,051		25,150			(10,572)		874		0001
Purchased Call/S&P 500 INDEX/SPXA21ES1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	1,580,000	100	40,132			8,513		37,384			(30,017)		3,652		0001
Purchased Call/S&P 500 INDEX/SPXA219$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	1,372,000	100	35,260			2,253		54,700			(26,445)		1,759		0001
Purchased Call/S&P 500 INDEX/SPXA21C$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,233,000	100	30,948			4,689		46,456			(23,148)		2,415		0001
Purchased Call/S&P 500 INDEX/SPXM13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,019,000	100	26,698			956		40,663			(19,968)		998		0001
Purchased Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	1,104,000	100	28,814			7,243		42,554			(21,552)		2,771		0001
Purchased Call/S&P 500 INDEX/SPXA21BSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2024	11/18/2025	1	1,244,000	100	31,349			4,145		48,984			(23,447)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXM13C$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/16/2025	1	1,211,000	105	21,071			883		8,205			(15,979)		1,268		0001
Purchased Call/S&P 500 INDEX/SPXA21ES2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/09/2025	1	2,122,000	100	54,960			10,447		55,851			(41,107)		4,646		0001
Purchased Call/S&P 500 INDEX/SPXA21D$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,477,000	100	38,107			6,509		43,906			(28,502)		3,068		0001
Purchased Call/S&P 500 INDEX/SPXA21E$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2024	12/10/2025	1	1,354,000	100	35,204			6,789		33,479			(26,331)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXA21A$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2024	10/29/2025	1	1,140,000	100	26,448			2,063		45,400			(19,891)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXA219S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,012,000	100	25,907			1,071		40,381			(19,377)		1,059		0001
Purchased Call/S&P 500 INDEX/SPXD179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/19/2025	1	1,313,000	100	38,077			5,197		51,290			(28,636)		2,430		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	1	1,387,000	100	35,369			1,851		55,240			(26,310)		1,623		0001
Purchased Call/S&P 500 INDEX/SPXA21HSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	1,283,000	100	33,486			8,325		49,024			(25,046)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXM13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	1,439,000	100	44,897			880		57,502			(33,859)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXM139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	1,184,000	105	16,339			91		21,004			(12,221)		537		0001
Purchased Call/S&P 500 INDEX/SPXM13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2025	1	1,393,000	105	21,034			4,160		8			(15,819)		3,093		0001
Purchased Call/S&P 500 INDEX/SPXA21ASN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,169,000	100	29,926			2,885		46,532			(22,383)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXM13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/10/2025	1	1,476,000	100	43,394			4,808		34,351			(32,635)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXM13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,451,000	105	21,185			5,061		5,478			(15,888)		3,542		0001
Purchased Call/S&P 500 INDEX/SPXM13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,239,000	100	32,462			5,634		31,981			(24,280)		2,594		0001
Purchased Call/S&P 500 INDEX/SPXA21LSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	02/02/2026	1	1,683,000	100		43,421		14,833		57,643			(28,632)		4,925		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	1,820,000	100		46,774		18,813		66,177			(27,936)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXA21KSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/21/2026	1	1,656,000	100		40,903		12,620		51,586			(28,240)		4,607		0001
Purchased Call/S&P 500 INDEX/SPXA21KSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/22/2026	1	1,078,000	100		28,028		8,822		30,494			(19,226)		3,012		0001
Purchased Call/S&P 500 INDEX/SPXN136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2026	1	1,093,000	100		31,806		14,884		42,412			(16,998)		3,719		0001
Purchased Call/S&P 500 INDEX/SPXA21MS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/05/2025	02/05/2026	1	1,215,000	105		15,431		5,399		3,377			(10,019)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/10/2026	1	1,245,000	100		31,250		13,774		48,362			(17,465)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXA210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2025	03/04/2026	1	1,068,000	100		27,234		11,554		40,830			(15,669)		3,480		0001
Purchased Call/S&P 500 INDEX/SPXA21MSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/11/2026	1	1,027,000	100		28,551		10,607		31,696			(18,011)		3,111		0001
Purchased Call/S&P 500 INDEX/SPXA21JS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,001,000	100		25,125		6,852		36,769			(18,242)		2,620		0001
Purchased Call/S&P 500 INDEX/SPXA21LSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2026	1	1,399,000	100		36,094		12,429		48,962			(23,634)		4,110		0001
Purchased Call/S&P 500 INDEX/SPXD17ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/11/2025	02/09/2026	1	1,420,000	100		42,458		15,407		48,788			(27,019)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXA21LSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	1,481,000	100		38,062		12,512		49,362			(25,514)		4,246		0001
Purchased Call/S&P 500 INDEX/SPXA21PSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2026	1	1,270,000	100		30,353		14,796		48,462			(15,636)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXA21PS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2025	03/17/2026	1	1,153,000	100		29,632		13,632		44,570			(15,993)		3,911		0001
Purchased Call/S&P 500 INDEX/SPXA21PS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/11/2026	1	1,283,000	100		30,664		13,752		49,921			(16,979)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXN131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	1,616,000	100		41,046		16,146		47,280			(24,965)		5,057		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2026	1	1,644,000	100		42,086		17,739		62,524			(24,329)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXA21NSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/25/2026	1	1,151,000	100		28,315		11,594		42,502			(16,770)		3,665		0001
Purchased Call/S&P 500 INDEX/SPXN137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	1,568,000	100		39,984		19,166		60,004			(20,814)		5,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21K$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	2,192,000	100		55,019		15,915		84,872			(39,041)		5,906		0001
Purchased Call/S&P 500 INDEX/SPXN13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	1,782,000	100		44,550		24,055		69,276			(20,505)		6,546		0001
Purchased Call/S&P 500 INDEX/SPXN13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,498,000	100		39,098		25,527		56,089			(13,812)		6,048		0001
Purchased Call/S&P 500 INDEX/SPXA21RSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	1,615,000	100		41,990		22,441		62,849			(19,679)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXA21WSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2026	1	1,609,000	100		46,178		34,249		55,930			(12,179)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXA21VSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2025	05/28/2026	1	1,054,000	100		26,772		17,626		38,916			(9,168)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXD17RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	1,198,000	100		35,461		25,682		43,172			(9,964)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXN13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,002,000	100		25,150		15,300		38,243			(9,950)		3,890		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,554,000	100		39,316		20,362		60,802			(18,958)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXA21TSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2026	1	1,033,000	100		26,032		15,418		39,443			(10,711)		3,973		0001
Purchased Call/S&P 500 INDEX/SPXN13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,049,000	100		25,805		13,436		41,040			(12,372)		3,784		0001
Purchased Call/S&P 500 INDEX/SPXN13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	1,087,000	100		27,719		20,235		38,850			(7,518)		4,640		0001
Purchased Call/S&P 500 INDEX/SPXA21TS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2025	04/29/2026	1	1,326,000	100		33,017		19,101		51,128			(13,931)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXD170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2026	1	1,688,000	100		45,914		29,298		61,610			(16,650)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXN13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	2,020,000	100		50,096		30,913		75,051			(19,215)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXA21PSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2026	1	1,657,000	100		42,254		21,243		64,016			(21,011)		5,866		0001
Purchased Call/S&P 500 INDEX/SPXN13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/03/2026	1	1,742,000	100		43,027		29,364		63,118			(13,868)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXA21TSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/05/2026	1	1,289,000	100		35,834		21,621		49,279			(14,353)		4,969		0001
Purchased Call/S&P 500 INDEX/SPXN13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	1,113,000	100		27,714		15,040		43,361			(12,680)		4,099		0001
Purchased Call/S&P 500 INDEX/SPXN13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,149,000	100		28,725		17,983		42,398			(10,860)		4,531		0001
Purchased Call/S&P 500 INDEX/SPXN13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/10/2026	1	1,664,000	100		46,259		32,203		59,284			(14,107)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXN13IWS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2026	1	1,053,000	100		28,326		24,100		33,464			(4,280)		4,844		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	1,163,000	100		30,703		27,624		35,170			(3,299)		5,479		0001
Purchased Call/S&P 500 INDEX/SPXN13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,165,000	100		29,941		23,589		37,556			(6,398)		5,165		0001
Purchased Call/S&P 500 INDEX/SPXO134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/16/2026	1	1,457,000	100		39,776		38,779		37,642			(1,315)		7,144		0001
Purchased Call/S&P 500 INDEX/SPXO130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/26/2026	1	1,057,000	100		28,116		25,553		30,443			(2,626)		5,025		0001
Purchased Call/S&P 500 INDEX/SPXO136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	1	1,053,000	100		26,325		25,960		24,511			(435)		5,207		0001
Purchased Call/S&P 500 INDEX/SPXB210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/12/2026	1	1,170,000	100		31,356		27,513		34,052			(4,060)		5,443		0001
Purchased Call/S&P 500 INDEX/SPXN13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/21/2026	1	1,250,000	100		32,500		26,305		39,323			(6,250)		5,609		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ZSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2025	07/30/2026	1	1,379,000	100		36,406		30,540		42,074			(6,101)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXN13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	06/30/2026	1	1,481,000	100		38,802		29,481		49,144			(9,620)		6,404		0001
Purchased Call/S&P 500 INDEX/SPXO131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,048,000	105		14,358		13,480		16,574			(986)		5,050		0001
Purchased Call/S&P 500 INDEX/SPXA21YSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/16/2026	1	1,114,000	100		30,635		24,508		35,789			(6,312)		4,956		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2025	07/28/2026	1	1,076,000	100		28,084		23,210		32,308			(4,924)		4,886		0001
Purchased Call/S&P 500 INDEX/SPXB211SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2026	1	1,066,000	100		28,782		27,503		29,099			(1,502)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXO134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	1,151,000	100		28,890		28,170		28,544			(950)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXD17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/10/2026	1	1,821,986	5359		39,780		17,929		46,262			(21,840)		6,050		0001
Purchased Call/S&P 500 INDEX/SPXM13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	12/30/2025	1	2,180,911	4879		44,432		11,170		78,979			(33,262)		5,445		0001
Purchased Call/S&P 500 INDEX/SPXI00T5V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/26/2025	02/24/2026	1	2,041,325	5458		42,142		17,044		45,206			(25,076)		6,477		0001
Purchased Call/S&P 500 INDEX/SPXN138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/24/2026	1	2,223,466	5423		44,760		21,574		52,072			(23,181)		7,698		0001
Purchased Call/S&P 500 INDEX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,007,000	326.67		41,196		5,561		4,690			(30,812)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,482,904	321		18,377		51		13			(13,821)		549		0001
Purchased Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,923,000	309.85		151,704		27,391		103,802			(113,778)		6,215		0001
Purchased Call/S&P 500 INDEX/SPX140MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2025	1	1,724,797	328		19,585		1,894		734			(14,689)		2,708		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,607,000	301.21		183,236		15,270		216,623			(137,427)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXI00A5C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/02/2024	10/02/2025	1	1,405,000	300.24		67,440		186		84,462			(50,441)		520		0001
Purchased Call/S&P 500 INDEX/SPXI00BSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/13/2025	1	1,740,000	327.33		14,268		473		6			(10,614)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXA21GSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,671,000	307.6		191,626		45,777		170,201			(143,720)		8,961		0001
Purchased Call/S&P 500 INDEX/SPXI00K5U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	12/11/2025	1	1,643,000	309.88		85,600		16,743		61,172			(64,024)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXI00GS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	2,213,026	307		104,185		12,734		94,773			(78,138)		3,885		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2025	1	1,776,403	324		32,843		7,176		12,109			(24,906)		4,132		0001
Purchased Call/S&P 500 INDEX/SPX261PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	1	1,523,788	327		28,050		5,889		5,798			(21,037)		3,499		0001
Purchased Call/S&P 500 INDEX/SPXI00L52	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	3,172,000	309.21		165,261		33,052		125,322			(123,946)		7,093		0001
Purchased Call/S&P 500 INDEX/SPX140MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/17/2025	1	1,769,029	303		91,614		4,060		92,693			(68,522)		1,909		0001
Purchased Call/S&P 500 INDEX/SPX140NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2025	1	1,671,262	334		17,528		3,076		580			(13,183)		3,499		0001
Purchased Call/S&P 500 INDEX/SPXI00CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,406,926	328		10,685		268		2			(8,014)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXI00CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,471,888	301		79,967		2,005		86,134			(59,976)		1,218		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,673,321	324	20,917			1,336		1,246			(15,688)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXB05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	1,542,000	302.02	78,334			1,726		84,231			(58,589)		1,211		0001
Purchased Call/S&P 500 INDEX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,909,000	306.93	199,750			20,587		161,430			(149,812)		6,306		0001
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2025	1	1,609,308	326	17,898			748		170			(13,461)		1,685		0001
Purchased Call/S&P 500 INDEX/SPX261PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/12/2025	1	1,419,306	309	75,263			15,137		57,803			(57,074)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXA21HST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,403,623	309	67,644			16,160		59,080			(50,733)		3,426		0001
Purchased Call/S&P 500 INDEX/SPXI00ASM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	3,400,000	301.09	169,320			941		195,096			(126,990)		1,541		0001
Purchased Call/S&P 500 INDEX/SPXB05Z3T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	1,618,000	300.67	82,356			6,844		100,239			(61,598)		2,358		0001
Purchased Call/S&P 500 INDEX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	2,161,385	303	99,677			8,052		116,030			(74,964)		3,098		0001
Purchased Call/S&P 500 INDEX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/28/2025	1	2,759,000	308.44	145,123			23,381		110,902			(108,843)		5,546		0001
Purchased Call/S&P 500 INDEX/SPXI001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/28/2025	1	2,377,000	307.69	125,506			20,164		100,671			(93,615)		4,778		0001
Purchased Call/S&P 500 INDEX/SPX140MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/07/2025	1	2,026,000	328.26	25,528			2,631		946			(19,146)		3,269		0001
Purchased Call/S&P 500 INDEX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/06/2025	1	1,639,894	324	18,312			254		4			(13,810)		1,051		0001
Purchased Call/S&P 500 INDEX/SPX140MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	1,482,000	324.68	17,488			1,253		949			(13,008)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXI00ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2024	10/03/2025	1	1,485,000	300.09	72,023			399		90,442			(53,869)		673		0001
Purchased Call/S&P 500 INDEX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	1,529,271	307	78,417			9,098		63,758			(58,813)		2,624		0001
Purchased Call/S&P 500 INDEX/SPXC055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	1,604,000	305.25	85,012			18,267		82,994			(63,584)		3,731		0001
Purchased Call/S&P 500 INDEX/SPX261PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	1	1,528,000	325.55	31,324			6,644		8,127			(23,429)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXI00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/24/2025	1	1,621,000	326.47	25,612			3,810		2,721			(19,052)		3,146		0001
Purchased Call/S&P 500 INDEX/SPXI00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,664,062	328	26,284			4,772		2,797			(19,932)		3,538		0001
Purchased Call/S&P 500 INDEX/SPX140MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2025	1	1,873,585	321	27,430			456		285			(20,629)		1,297		0001
Purchased Call/S&P 500 INDEX/SPX140NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/12/2025	1	1,682,091	327	20,130			2,362		1,648			(15,181)		2,887		0001
Purchased Call/S&P 500 INDEX/SPX140NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2025	1	1,462,534	327	27,037			4,705		3,456			(20,278)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXI00ESS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/11/2024	11/11/2025	1	1,895,000	327.49	26,341			2,975		1,014			(19,701)		3,214		0001
Purchased Call/S&P 500 INDEX/SPXI00DSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/28/2025	1	1,939,352	324	23,665			1,770		1,577			(17,798)		2,686		0001
Purchased Call/S&P 500 INDEX/SPX140NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	1,374,000	327.54	24,732			4,837		3,663			(18,498)		3,051		0001
Purchased Call/S&P 500 INDEX/SPXB05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,223,000	303.67	162,117			7,205		160,695			(121,588)		3,478		0001
Purchased Call/S&P 500 INDEX/SPXI00E9E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2024	11/06/2025	1	1,983,694	304	115,155			11,548		102,117			(86,367)		3,158		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2025	1	2,169,712	303	108,569			6,653		114,923			(81,651)		2,723		0001
Purchased Call/S&P 500 INDEX/SPXB05Z\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	4,256,000	302.73	215,354			13,759		229,586			(161,515)		5,457		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	1,950,000	303.18	98,085			4,053		100,293			(73,362)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXI00M\$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2025	1	2,045,752	325	39,587			9,263		11,511			(29,772)		4,936		0001
Purchased Call/S&P 500 INDEX/SPXD17A\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2025	1	2,301,691	309	121,842			21,661		92,512			(91,381)		4,857		0001
Purchased Call/S&P 500 INDEX/SPXI00B\$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	3,762,000	302.52	188,852			4,734		200,410			(141,639)		3,113		0001
Purchased Call/S&P 500 INDEX/SPXI00FS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	3,264,000	304.85	171,686			20,984		162,625			(128,765)		5,730		0001
Purchased Call/S&P 500 INDEX/SPXI00D\$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/29/2025	1	1,501,321	328	10,259			802		198			(7,737)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXI00HSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2025	1	1,890,215	306	102,065			14,176		88,322			(76,549)		3,533		0001
Purchased Call/S&P 500 INDEX/SPXI00LSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	2,621,000	306.69	134,982			29,621		126,547			(101,236)		6,135		0001
Purchased Call/S&P 500 INDEX/SPXI00LSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2025	1	1,797,596	336	15,161			2,999		402			(11,402)		3,992		0001
Purchased Call/S&P 500 INDEX/SPXI00HSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,653,000	306.98	86,948			12,318		72,302			(65,211)		3,120		0001
Purchased Call/S&P 500 INDEX/SPXI00I\$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/18/2025	1	1,955,235	326	31,316			4,211		2,995			(23,682)		3,582		0001
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	11/26/2025	1	1,639,450	326	30,501			4,784		4,603			(23,194)		3,239		0001
Purchased Call/S&P 500 INDEX/SPXI00CSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/10/2025	1	1,476,586	323	19,337			487		105			(14,704)		1,222		0001
Purchased Call/S&P 500 INDEX/SPX261PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2025	1	1,496,188	330	21,084			3,553		1,516			(15,813)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXI00MSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,781,223	324	29,295			7,303		13,144			(21,971)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXI00D\$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2024	10/21/2025	1	1,573,435	328	12,232			678		51			(9,199)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXI00ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2024	11/04/2025	1	1,653,000	321.09	21,654			2,028		7,513			(16,196)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXI00CSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	1,871,000	328.87	15,155			674		22			(11,366)		2,019		0001
Purchased Call/S&P 500 INDEX/SPX2610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/23/2026	1	1,397,892	311	64,982			20,750		56,501			(44,166)		3,923		0001
Purchased Call/S&P 500 INDEX/SPXC05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	2,324,000	303.73	113,876			53,626		156,190			(60,526)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX140PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,547,272	323	39,774			12,485		18,899			(27,317)		4,324		0001
Purchased Call/S&P 500 INDEX/SPX140QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/10/2026	1	1,642,451	330	25,926			9,586		8,841			(16,401)		4,957		0001
Purchased Call/S&P 500 INDEX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2025	01/22/2026	1	1,875,715	327	36,317			11,400		12,619			(24,943)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX140SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	1,805,306	305	76,703			37,712		118,332			(39,194)		6,304		0001
Purchased Call/S&P 500 INDEX/SPXC05CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	2,643,000	308.63	131,886			53,772		130,309			(78,047)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXC05CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	2,922,000	308.7	145,223			60,106		143,799			(85,379)		9,366		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	1	1,802,000	310.21		91,542		30,683		78,386			(60,944)		5,209		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/18/2026	1	1,445,877	330		17,272		6,811		8,584			(10,450)		4,493		0001
Purchased Call/S&P 500 INDEX/SPX140PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	1,595,432	325		35,040		12,235		16,701			(22,844)		4,687		0001
Purchased Call/S&P 500 INDEX/SPX140SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/17/2026	1	1,562,564	323		20,216		9,457		29,032			(10,808)		5,300		0001
Purchased Call/S&P 500 INDEX/SPX140RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/18/2026	1	1,649,407	303		83,443		39,157		116,798			(44,487)		5,612		0001
Purchased Call/S&P 500 INDEX/SPX1400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	3,174,000	306.95		162,191		44,234		159,666			(117,755)		8,307		0001
Purchased Call/S&P 500 INDEX/SPXC05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	1,582,000	312.31		80,524		31,278		59,957			(49,197)		4,934		0001
Purchased Call/S&P 500 INDEX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	2,953,000	309.71		149,422		50,222		132,750			(99,341)		8,536		0001
Purchased Call/S&P 500 INDEX/SPXI00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	1,758,000	319.47		28,480		14,002		46,338			(14,553)		6,138		0001
Purchased Call/S&P 500 INDEX/SPXC057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	1,568,000	307.46		79,654		23,675		75,534			(56,085)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXI00SSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/17/2026	1	1,411,000	331.68		20,742		7,942		5,550			(12,851)		4,369		0001
Purchased Call/S&P 500 INDEX/SPX1400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/23/2026	1	1,541,078	326		26,371		10,622		16,901			(15,735)		4,873		0001
Purchased Call/S&P 500 INDEX/SPX140SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/13/2026	1	1,570,547	320		26,173		12,085		38,268			(14,149)		5,264		0001
Purchased Call/S&P 500 INDEX/SPX261RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	4,252,000	302.67		206,647		101,602		311,096			(105,594)		14,847		0001
Purchased Call/S&P 500 INDEX/SPXI00PS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/21/2025	01/21/2026	1	1,746,000	327.4		30,380		9,374		9,717			(20,975)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX140RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2026	1	1,466,000	303.82		71,834		34,235		100,800			(37,776)		5,061		0001
Purchased Call/S&P 500 INDEX/SPX140PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/07/2026	1	1,464,255	322		25,806		7,064		17,870			(18,748)		3,813		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	1,819,000	309.71		92,587		31,628		82,226			(61,052)		5,322		0001
Purchased Call/S&P 500 INDEX/SPXI00NS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	01/02/2026	1	1,394,735	306		73,673		19,139		72,717			(54,436)		3,539		0001
Purchased Call/S&P 500 INDEX/SPXC05BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	4,180,000	311.58		211,926		79,694		164,097			(132,745)		12,758		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2026	1	1,833,863	328		27,315		11,092		15,958			(16,209)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXI00XS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/12/2026	1	1,700,000	302.54		83,470		37,251		121,468			(46,194)		5,680		0001
Purchased Call/S&P 500 INDEX/SPX140PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,654,431	321		34,427		9,986		24,822			(24,401)		4,458		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	2,666,000	325.11		54,920		19,819		29,076			(35,167)		8,016		0001
Purchased Call/S&P 500 INDEX/SPX140RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/04/2026	1	1,640,372	322		31,007		13,191		30,900			(17,803)		5,345		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2026	1	2,363,970	310		128,558		47,985		106,728			(80,879)		7,188		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2026	1	1,441,956	310		76,088		23,883		62,026			(52,258)		4,029		0001
Purchased Call/S&P 500 INDEX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	3,949,000	310.59		200,214		63,401		164,173			(136,960)		11,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261RS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	1,507,000	306.43		74,747		31,917		88,424			(42,800)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXC05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/25/2026	1	1,530,080	309		75,366		30,604		73,616			(44,722)		4,872		0001
Purchased Call/S&P 500 INDEX/SPX140RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	1,532,000	303.23		75,374		34,469		107,128			(41,076)		5,181		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	1	1,497,494	325		32,982		12,118		17,835			(20,841)		4,537		0001
Purchased Call/S&P 500 INDEX/SPXC05C$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	1,626,000	306.74		81,788		33,757		89,821			(48,176)		5,212		0001
Purchased Call/S&P 500 INDEX/SPX140S$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2026	1	1,776,478	321		23,587		11,530		41,465			(12,119)		6,168		0001
Purchased Call/S&P 500 INDEX/SPX140RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	02/27/2026	1	1,593,038	326		21,250		8,869		18,542			(12,371)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2026	1	2,138,817	310		112,072		39,537		95,610			(72,662)		6,333		0001
Purchased Call/S&P 500 INDEX/SPX2610$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	1	1,873,934	310		92,671		30,291		81,926			(62,292)		5,350		0001
Purchased Call/S&P 500 INDEX/SPXI00X$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,971,000	303.23		194,976		88,281		275,444			(107,130)		13,309		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	1	1,440,020	307		79,349		23,494		73,874			(55,960)		3,898		0001
Purchased Call/S&P 500 INDEX/SPXN130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	1,631,000	327.16		33,272		12,512		12,926			(20,841)		4,978		0001
Purchased Call/S&P 500 INDEX/SPXI00P$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2026	1	1,987,966	326		37,003		12,095		15,282			(24,873)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXC05A$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	4,559,000	309.63		231,597		82,346		200,817			(149,520)		13,552		0001
Purchased Call/S&P 500 INDEX/SPX140RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	1,503,000	319.47		27,054		12,776		39,464			(14,345)		5,144		0001
Purchased Call/S&P 500 INDEX/SPX140Q$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,742,000	328.21		28,395		10,247		12,243			(18,182)		5,238		0001
Purchased Call/S&P 500 INDEX/SPXC05G$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	2,139,000	304.54		106,094		51,440		139,471			(54,646)		7,448		0001
Purchased Call/S&P 500 INDEX/SPXI00U$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2025	02/25/2026	1	1,365,387	324		27,682		11,241		18,644			(16,427)		4,347		0001
Purchased Call/S&P 500 INDEX/SPXI00X$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,638,255	319		27,488		12,225		41,784			(15,254)		5,457		0001
Purchased Call/S&P 500 INDEX/SPX2610$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	1,902,000	310.69		96,622		34,259		81,630			(62,473)		5,654		0001
Purchased Call/S&P 500 INDEX/SPXI00V$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	1,459,000	304.67		71,929		31,083		93,208			(40,990)		4,784		0001
Purchased Call/S&P 500 INDEX/SPX261RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/13/2026	1	1,937,000	301.48		94,913		42,855		146,412			(52,267)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXI00V$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/07/2025	03/06/2026	1	3,917,000	305.25		192,325		83,341		242,908			(109,371)		12,845		0001
Purchased Call/S&P 500 INDEX/SPXI00M$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	2,829,000	307.29		144,562		37,345		135,833			(107,230)		7,178		0001
Purchased Call/S&P 500 INDEX/SPXC05B$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	2,437,000	311.81		124,043		48,793		96,026			(75,446)		7,627		0001
Purchased Call/S&P 500 INDEX/SPX1400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,723,000	305.32		191,362		53,156		207,383			(138,264)		9,792		0001
Purchased Call/S&P 500 INDEX/SPX140RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/20/2026	1	2,747,000	303.82		133,779		63,173		188,184			(70,932)		9,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05C$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/20/2026	1	3,469,000	309.71		175,185		69,101		157,526			(106,362)		10,857		0001
Purchased Call/S&P 500 INDEX/SPX140R$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	1,486,000	303.86		73,260		34,107		101,325			(39,139)		5,071		0001
Purchased Call/S&P 500 INDEX/SPXC058$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	3,755,000	308.6		191,130		56,966		167,622			(134,421)		10,213		0001
Purchased Call/S&P 500 INDEX/SPX100P$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/26/2026	1	1,532,184	330		20,555		6,680		5,638			(13,854)		4,356		0001
Purchased Call/S&P 500 INDEX/SPX261S$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	1,636,494	327		15,791		11,468		35,077			(4,342)		6,919		0001
Purchased Call/S&P 500 INDEX/SPX261R$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	4,326,000	297.33		199,861		109,619		404,479			(90,896)		15,971		0001
Purchased Call/S&P 500 INDEX/SPX140U$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/12/2026	1	1,974,321	329		15,425		10,913		33,554			(4,529)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXD17U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	1	2,099,235	306		101,430		75,227		145,412			(26,751)		8,994		0001
Purchased Call/S&P 500 INDEX/SPXD17U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	1,454,000	306.7		67,756		50,301		97,790			(17,821)		6,241		0001
Purchased Call/S&P 500 INDEX/SPXD17R$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/16/2026	1	1,562,567	305		72,644		52,352		111,788			(20,813)		6,581		0001
Purchased Call/S&P 500 INDEX/SPX261R$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2026	1	1,535,829	303		71,830		45,764		118,991			(26,120)		6,109		0001
Purchased Call/S&P 500 INDEX/SPX140S$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/01/2026	1	1,770,790	321		17,604		8,924		42,921			(8,729)		6,269		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/27/2025	06/29/2026	1	2,024,000	307.1		94,116		70,263		135,519			(24,362)		8,736		0001
Purchased Call/S&P 500 INDEX/SPX140U$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/15/2026	1	1,507,073	321		20,912		13,128		43,913			(7,871)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXD170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2026	1	1,307,000	304.46		62,475		44,231		95,633			(18,555)		5,494		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/20/2025	06/22/2026	1	1,348,000	304.57		63,895		46,469		100,157			(17,758)		5,743		0001
Purchased Call/S&P 500 INDEX/SPX140V$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/23/2026	1	1,540,458	331		11,388		8,430		22,910			(3,020)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX261R$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	3,787,000	300.6		176,853		107,586		320,057			(69,964)		14,700		0001
Purchased Call/S&P 500 INDEX/SPXJ000$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	3,215,000	295.16		144,675		73,748		319,466			(71,341)		11,413		0001
Purchased Call/S&P 500 INDEX/SPXD170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	1	3,127,000	304.46		148,533		104,798		227,849			(44,478)		13,068		0001
Purchased Call/S&P 500 INDEX/SPX261R$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	1	1,631,780	323		21,458		15,139		46,043			(6,425)		6,820		0001
Purchased Call/S&P 500 INDEX/SPXJ007$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/18/2026	1	1,409,000	302.94		66,928		42,221		105,397			(24,984)		5,592		0001
Purchased Call/S&P 500 INDEX/SPXJ000$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	2,242,352	304		85,114		43,267		154,852			(42,090)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXJ003$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/23/2026	1	1,488,688	298		71,793		40,682		136,045			(31,360)		5,578		0001
Purchased Call/S&P 500 INDEX/SPX261R$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	2,613,897	300		124,434		73,278		224,434			(51,620)		9,984		0001
Purchased Call/S&P 500 INDEX/SPXJ007$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/18/2026	1	1,714,000	319.6		26,396		16,652		51,016			(9,853)		6,803		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/06/2025	06/05/2026	1	3,198,000	304.49		152,545		104,663		233,484			(48,613)		13,180		0001
Purchased Call/S&P 500 INDEX/SPXJ008$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/26/2026	1	1,558,317	325		15,084		9,875		32,967			(5,221)		6,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2025	04/15/2026	1	1,512,000	314.32		20,110		10,858		62,938			(9,256)		5,554		0001
Purchased Call/S&P 500 INDEX/SPXD17RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2026	1	2,395,000	304.65		114,002		82,335		174,406			(32,483)		10,126		0001
Purchased Call/S&P 500 INDEX/SPXJ007$M	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/15/2026	1	2,444,000	302.94		115,601		72,572		182,522			(43,509)		9,637		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/11/2025	06/09/2026	1	1,598,615	305		75,437		52,451		114,535			(23,068)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXJ004$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,242,000	299.2		148,159		84,369		283,353			(64,311)		12,178		0001
Purchased Call/S&P 500 INDEX/SPXJ001$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,022,000	297.6		139,314		73,914		276,516			(65,830)		10,959		0001
Purchased Call/S&P 500 INDEX/SPXJ001$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2026	1	2,041,497	298		91,101		48,215		183,796			(43,166)		7,384		0001
Purchased Call/S&P 500 INDEX/SPXJ008$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/22/2026	1	3,841,000	302.18		181,679		117,914		304,634			(64,885)		15,377		0001
Purchased Call/S&P 500 INDEX/SPXJ000$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2025	04/02/2026	1	1,849,000	300.16		88,567		45,022		151,309			(43,797)		6,564		0001
Purchased Call/S&P 500 INDEX/SPX261RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/01/2026	1	3,216,000	300.55		148,258		87,307		269,938			(61,502)		12,284		0001
Purchased Call/S&P 500 INDEX/SPXD17USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/26/2026	1	3,727,000	307.1		173,678		129,294		245,960			(45,328)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXJ004$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2025	04/28/2026	1	1,859,128	317		22,546		13,053		66,839			(9,503)		7,051		0001
Purchased Call/S&P 500 INDEX/SPXD170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/12/2026	1	2,668,183	305		122,997		86,781		189,924			(36,831)		11,151		0001
Purchased Call/S&P 500 INDEX/SPXD17PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2026	1	1,435,000	304.08		67,732		45,901		105,213			(21,897)		5,902		0001
Purchased Call/S&P 500 INDEX/SPXD17PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2026	1	1,518,888	304		71,878		48,582		111,650			(23,365)		6,222		0001
Purchased Call/S&P 500 INDEX/SPXJ003$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	1,403,000	298.91		64,398		36,569		124,029			(28,053)		5,270		0001
Purchased Call/S&P 500 INDEX/SPX140USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2026	1	1,572,183	326		14,841		10,044		33,062			(4,811)		6,453		0001
Purchased Call/S&P 500 INDEX/SPX140USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/02/2026	1	1,655,041	327		14,017		9,474		31,845			(4,556)		6,780		0001
Purchased Call/S&P 500 INDEX/SPX140TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/21/2026	1	2,052,519	313		33,306		18,637		95,958			(14,680)		7,653		0001
Purchased Call/S&P 500 INDEX/SPXD17PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	05/29/2026	1	1,703,376	303		82,948		55,453		129,990			(27,573)		6,921		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/20/2025	06/18/2026	1	3,658,000	304.57		172,292		124,780		271,313			(48,413)		15,466		0001
Purchased Call/S&P 500 INDEX/SPX140USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2025	06/04/2026	1	1,617,500	329		12,125		8,355		26,303			(3,783)		6,653		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/14/2026	1	1,518,934	315		18,411		10,028		61,541			(8,443)		5,565		0001
Purchased Call/S&P 500 INDEX/SPX261RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2026	1	1,772,990	300		85,726		51,912		152,941			(34,149)		6,867		0001
Purchased Call/S&P 500 INDEX/SPX140US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/18/2026	1	1,495,532	325		14,451		9,142		31,898			(5,320)		5,936		0001
Purchased Call/S&P 500 INDEX/SPX261RSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	1	1,396,389	322		20,797		14,349		41,389			(6,470)		5,755		0001
Purchased Call/S&P 500 INDEX/SPX261RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	1	2,922,886	303		142,575		89,505		226,027			(53,661)		11,525		0001
Purchased Call/S&P 500 INDEX/SPXJ008$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/22/2026	1	1,722,495	319		28,678		18,664		57,637			(10,037)		6,896		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	1,567,884	322		23,980		17,416		48,488			(6,595)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXJ009$E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/30/2025	06/01/2026	1	1,327,000	303.4		62,900		42,106		100,834			(21,081)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXJ00AS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/06/2025	06/08/2026	1	1,429,000	304.49		68,449		47,141		104,507			(21,635)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXJ002SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2026	1	1,568,259	298		70,038		38,327		142,358			(31,941)		5,775		0001
Purchased Call/S&P 500 INDEX/SPXJ009SZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/05/2025	06/05/2026	1	1,612,000	303.85		76,086		52,059		121,067			(24,389)		6,644		0001
Purchased Call/S&P 500 INDEX/SPXJ009SD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/30/2025	05/29/2026	1	3,621,000	303.4		171,273		114,182		274,708			(57,875)		14,712		0001
Purchased Call/S&P 500 INDEX/SPXJ008$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/22/2026	1	2,528,254	302		120,439		78,168		201,722			(43,014)		10,122		0001
Purchased Call/S&P 500 INDEX/SPXJ005$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/06/2026	1	1,771,405	316		27,322		16,378		69,542			(10,959)		6,845		0001
Purchased Call/S&P 500 INDEX/SPX140V$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	1,712,423	329		19,314		15,129		32,676			(4,298)		7,539		0001
Purchased Call/S&P 500 INDEX/SPXJ009S6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/23/2025	07/21/2026	1	1,650,555	309		83,621		67,870		104,395			(15,895)		7,407		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2025	07/28/2026	1	2,045,951	332		21,793		18,111		30,733			(3,722)		9,290		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2025	09/22/2026	1	1,510,092	336		19,967		19,690		20,569			(330)		7,467		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$C	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/02/2025	06/30/2026	1	2,117,382	308		97,285		73,915		136,305			(24,120)		9,156		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$K	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/19/2025	09/18/2026	1	3,602,000	317.41		163,171		159,545		165,969			(4,931)		17,711		0001
Purchased Call/S&P 500 INDEX/SPXJ001$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/15/2025	08/14/2026	1	3,702,000	312.36		173,254		152,559		207,676			(21,895)		17,277		0001
Purchased Call/S&P 500 INDEX/SPXJ005$J	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/25/2025	07/24/2026	1	4,886,000	310.74		233,551		192,031		286,715			(42,989)		22,037		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESG	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/11/2025	07/13/2026	1	1,520,000	308.55		72,352		56,805		97,138			(15,969)		6,727		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/01/2025	07/31/2026	1	2,666,284	310		115,820		97,482		163,886			(19,091)		12,167		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/03/2025	07/02/2026	1	3,902,000	308.54		184,955		141,163		245,844			(45,222)		16,935		0001
Purchased Call/S&P 500 INDEX/SPX261SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	1	1,512,400	326		21,649		16,731		37,104			(4,950)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/29/2025	08/28/2026	1	3,005,000	312.99		138,531		127,726		167,338			(12,179)		14,330		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/11/2025	07/09/2026	1	2,402,874	309		111,092		86,955		149,911			(24,789)		10,560		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESF	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/11/2025	07/10/2026	1	5,038,000	308.55		239,305		187,456		321,311			(53,252)		22,181		0001
Purchased Call/S&P 500 INDEX/SPXJ00FS6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/16/2025	07/14/2026	1	2,110,052	309		98,795		78,269		132,355			(20,684)		9,355		0001
Purchased Call/S&P 500 INDEX/SPX140V$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/15/2026	1	1,516,084	328		19,701		15,619		31,966			(4,113)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/29/2025	08/31/2026	1	2,138,000	312.99		98,776		91,136		119,341			(8,613)		10,241		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/11/2025	07/08/2026	1	1,420,102	308		68,920		53,904		92,407			(15,421)		6,230		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/26/2025	09/25/2026	1	1,771,178	317		82,302		82,074		84,661			(904)		8,795		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00D$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/03/2025	07/06/2026	1	1,992,000	308.54		94,819		72,616		125,964			(22,932)		8,708		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	07/21/2026	1	1,631,690	329		21,786		17,682		30,849			(4,141)		7,322		0001
Purchased Call/S&P 500 INDEX/SPXJ00H$6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/01/2025	07/31/2026	1	4,433,000	308.65		207,908		174,989		290,633			(34,271)		20,228		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	09/09/2026	1	1,678,086	332		24,889		23,583		30,281			(1,368)		8,145		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/25/2026	1	1,509,570	334		16,061		14,797		21,694			(1,424)		7,166		0001
Purchased Call/S&P 500 INDEX/SPX140V$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/01/2026	1	1,840,051	327		22,455		17,076		39,757			(5,552)		7,971		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/05/2025	09/04/2026	1	3,224,000	313.6		145,402		136,517		176,529			(9,986)		15,535		0001
Purchased Call/S&P 500 INDEX/SPXJ001$4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/07/2025	08/04/2026	1	1,887,818	310		89,708		76,928		116,510			(13,382)		8,671		0001
Purchased Call/S&P 500 INDEX/SPXE17A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	08/28/2026	1	1,762,773	313		84,082		78,619		96,970			(6,107)		8,406		0001
Purchased Call/S&P 500 INDEX/SPXE173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/24/2026	1	1,958,645	310		97,079		79,820		117,824			(17,869)		8,834		0001
Purchased Call/S&P 500 INDEX/SPXE174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/07/2026	1	1,485,000	310.4		69,647		59,807		89,548			(10,304)		6,854		0001
Purchased Call/S&P 500 INDEX/SPXJ001$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/15/2025	08/17/2026	1	2,479,000	312.36		116,265		102,493		139,396			(14,573)		11,624		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/19/2025	09/17/2026	1	1,454,547	334		23,189		22,672		23,017			(703)		7,142		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/26/2025	09/25/2026	1	3,718,000	316.34		170,656		170,182		175,894			(1,875)		18,462		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	08/19/2026	1	1,475,629	331		18,546		16,496		26,652			(2,089)		6,941		0001
Purchased Call/S&P 500 INDEX/SPXJ001$7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/08/2025	08/07/2026	1	4,255,000	311.2		199,134		171,477		249,830			(28,995)		19,638		0001
Purchased Call/S&P 500 INDEX/SPXJ001$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	08/12/2026	1	1,515,739	332		17,997		15,660		24,448			(2,373)		7,052		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2025	09/04/2026	1	1,680,513	334		18,717		17,573		25,469			(1,285)		8,098		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$K	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/18/2025	07/17/2026	1	2,398,606	309		116,818		93,779		151,393			(23,749)		10,690		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/10/2025	09/08/2026	1	1,709,335	314		80,081		75,866		92,004			(4,412)		8,285		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/12/2025	09/11/2026	1	1,315,713	315		61,829		59,253		67,796			(3,057)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2025	09/30/2026	1	1,722,000	336.34		24,969		24,969		31,488					8,610		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2025	09/24/2026	1	1,579,577	338		18,299		18,248		18,359			(202)		7,833		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/19/2025	09/18/2026	1	1,597,029	317		73,945		72,302		75,305			(2,235)		7,853		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/28/2026	1	1,607,000	333.33		18,481		17,039		24,923			(1,625)		7,663		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	08/14/2026	1	1,530,952	333		15,641		13,888		22,923			(1,786)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2025	09/22/2026	1	1,549,203	341		13,290		13,106		13,498			(220)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXJ00L$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2025	08/27/2026	1	1,950,016	340		11,767		10,847		16,243			(1,037)		9,285		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	3,884,000	315.67		175,557		168,242		195,133			(8,681)		18,908		0001
Purchased Call/S&P 500 INDEX/SPXE178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	08/25/2026	1	1,845,916	313		86,287		78,399		101,234			(8,082)		8,763		0001
Purchased Call/S&P 500 INDEX/SPXJ0OHS1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/30/2025	07/28/2026	1	2,008,290	311		93,196		77,449		116,906			(15,918)		9,119		0001
Purchased Call/S&P 500 INDEX/SPXJ0O1$V	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/13/2025	08/11/2026	1	1,515,898	312		72,148		62,755		86,010			(9,540)		7,041		0001
Purchased Call/S&P 500 INDEX/SPXJ0OJS6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/15/2025	08/14/2026	1	2,305,936	313		104,237		91,786		125,423			(13,173)		10,762		0001
Purchased Call/S&P 500 INDEX/SPX140V$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/04/2026	1	1,568,733	329		20,517		17,448		33,067			(3,109)		7,205		0001
Purchased Call/S&P 500 INDEX/SPX261V$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/15/2026	1	1,435,358	316		66,663		64,447		73,864			(2,387)		7,028		0001
Purchased Call/S&P 500 INDEX/SPXJ0ONS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	09/16/2026	1	1,554,725	337		17,072		16,506		18,981			(610)		7,623		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/18/2025	07/17/2026	1	5,211,000	309.25		249,607		200,379		325,016			(50,744)		23,224		0001
Purchased Call/S&P 500 INDEX/SPXJ00KSA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/22/2025	08/20/2026	1	3,073,581	312		149,136		134,181		177,409			(16,023)		14,479		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2025	09/11/2026	1	2,002,546	336		23,207		22,240		26,214			(1,148)		9,749		0001
Purchased Call/S&P 500 INDEX/SPXJ00J$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/22/2025	08/21/2026	1	3,314,000	312.91		153,770		138,393		183,060			(16,475)		15,636		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS$	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2025	08/20/2026	1	1,829,168	333		21,627		19,622		28,098			(2,054)		8,617		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	07/17/2026	1	1,961,355	325		35,965		29,114		50,199			(6,912)		8,741		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/24/2025	09/22/2026	1	1,455,020	318		63,007		62,134		65,317			(1,041)		7,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/01/2025	1	935,240	595.14	123,265					250,140			(45,909)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2023	10/01/2025	1	157,027	600.24	19,817					40,664			(7,381)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2023	10/02/2025	1	1,647,444	599.46	208,402			286		429,548			(77,830)		610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/02/2023	10/02/2025	1	915,552	594.36	120,944			166		246,498			(45,168)		339		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	1	1,364,623	592.83	172,761			474		375,230			(64,520)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	739,064	597.66	92,826			255		195,602			(34,715)		335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	532,887	589.39	69,488			192		149,203			(26,022)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	494,251	594.45	61,682			170		134,187			(23,099)		224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	691,520	598.17	87,062			600		182,554			(32,514)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	1,066,616	593.08	140,260			966		290,635			(52,382)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	927,816	598.17	116,998			966		245,055			(43,634)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	746,544	593.08	98,395			946		203,616			(36,646)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,258,896	593.08	165,797			1,368		343,193			(61,834)		872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	71,077	591.11	9,524			92		19,619			(3,547)		53		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	1,125,898	594.75	146,029			1,603		303,237			(54,536)		884		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	665,347	599.85	82,636			907		173,547			(30,861)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	1	1,055,791	603.52	130,918			1,616		267,430			(48,893)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	1,090,864	604.26	135,703			1,678		274,653			(50,749)		903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	689,250	594.39	90,154			1,119		186,249			(33,761)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	639,326	599.49	80,044			994		167,332			(29,975)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	37,146	590.49	5,022			62		10,278			(1,881)		31		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,849,860	593.92	241,962			3,994		502,449			(90,363)		1,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,178,851	599.01	147,592			2,436		310,189			(55,120)		1,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	9,843	591.94	1,310			23		2,707			(489)		10		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	10,681	590.03	1,446			28		2,973			(539)		11		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	110,566	590.03	14,937			247		30,749			(5,579)		104		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	491,587	599.01	61,596			1,100		129,414			(22,972)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,180,591	599.01	148,046			2,843		310,956			(55,139)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	1,040,252	593.92	136,169			2,432		282,684			(50,784)		1,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	285,615	591.94	38,044			731		78,593			(14,169)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	653,481	593.92	85,606			1,644		177,665			(31,883)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	1,608,364	604.14	202,011			4,157		406,605			(75,443)		1,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	19,412	597.01	2,588			53		5,136			(966)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	706,754	599.01	92,655			1,906		184,669			(34,603)		740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	1	861,495	606.9	109,324			2,399		213,013			(40,828)		930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	481,980	599.87	61,260			1,346		126,204			(22,909)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	954,178	590.77	125,952			2,780		266,076			(47,167)		1,030		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	273,130	595.84	34,524			762		73,847			(12,929)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	38,321	586.9	5,227			115		10,936			(1,957)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	148,628	588.81	19,946			440		41,934			(7,469)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	3,182,939	586.58	416,965			10,897		917,705			(155,720)		3,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	32,599	582.73	4,420			127		9,618			(1,646)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	657,462	591.61	82,446			2,155		183,985			(30,790)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	49,883	584.63	6,649			183		14,553			(2,480)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	222,924	584.63	29,693			776		65,007			(11,089)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	582,445	586.58	76,359			2,098		168,006			(28,478)		699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	153,996	584.63	20,543			592		44,947			(7,651)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	186,209	591.61	23,388			674		52,158			(8,711)		229		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	194,913	582.73	26,372			689		57,461			(9,849)		228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	769,558	591.61	96,580			2,653		215,454			(36,019)		923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	240,933	586.58	31,610			911		69,529			(11,773)		296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	2	1,540,828	590.24	193,566			5,842		436,336			(72,294)		1,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	140,352	581.39	18,990			573		41,846			(7,092)		176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	643,899	585.23	84,286			2,544		187,799			(31,478)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	814,571	594.34	102,147			3,223		223,601			(38,148)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	796,598	588.43	100,132			3,164		228,830			(37,447)		1,021		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	157,820	579.07	20,927			664		48,041			(7,837)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	2,049,736	581	267,286			8,479		617,198			(100,095)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	990,973	585.98	123,773			3,927		289,994			(46,351)		1,271		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	113,809	575.4	15,125			581		35,654			(5,633)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	176,166	573.54	23,765			881		55,727			(8,863)		244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,288,592	577.32	298,432			10,673		708,823			(111,453)		3,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	284,498	575.4	37,724			1,349		89,051			(14,089)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	47,701	573.54	6,430			230		15,083			(2,401)		65		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	316,790	577.32	41,341			1,533		98,158			(15,418)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	825,503	582.27	103,105			3,687		248,680			(38,506)		1,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	236,427	575.4	31,374			1,164		74,034			(11,701)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	374,528	577.32	48,951			1,880		116,097			(18,231)		528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	678,839	582.27	84,923			3,262		204,678			(31,629)		957		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	831,335	582.27	103,917			3,854		250,547			(38,756)		1,151		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	860,095	583.94	112,242			4,465		254,072			(41,918)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	130,384	582	17,302			688		38,943			(6,462)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	2,157,913	588.95	269,523			10,722		619,165			(100,656)		3,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	123,346	580.11	16,627			661		37,236			(6,210)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	1,322,760	591.47	165,874			6,826		372,453			(61,947)		1,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	1	673,663	593.65	83,399			3,437		186,531			(31,189)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	55,994	593.87	7,358			304		15,288			(2,755)		82		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	764,917	595.67	104,623			4,468		206,548			(40,449)		1,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	462,871	601.26	57,072			2,362		120,698			(21,373)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	513,845	606.79	62,586			2,923		128,363			(23,342)		796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	244,334	606.79	29,784			1,430		61,068			(11,093)		384		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	12,900	597.69	1,698			79		3,415			(633)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	83,914	597.69	11,035			501		22,206			(4,121)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	631,511	601.15	80,770			3,878		163,685			(30,082)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	181,292	597.69	23,876			1,146		48,019			(8,892)		285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	526,569	606.79	64,083			2,909		131,476			(23,933)		804		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	156,865	599.33	20,345			924		41,089			(7,598)		239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,255,199	601.15	160,414			7,492		325,186			(59,827)		1,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	55,388	599.33	7,189			336		14,515			(2,681)		86		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,293,956	601.15	292,938			13,297		594,016			(109,401)		3,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	297,693	596.9	39,444			1,948		79,378			(14,731)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	19,666	598.54	2,570			127		5,190			(960)		31		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,063,383	600.35	136,857			6,758		277,509			(51,111)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,298,222	605.99	159,162			7,860		326,771			(59,441)		2,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	1	497,780	605.61	60,779			3,085		125,750			(22,699)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	638,902	605.33	78,010			3,965		161,766			(29,174)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	763,465	596.7	98,334			5,018		205,173			(36,825)		1,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	3,533	593.26	468			24		970			(175)		6		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	926,504	602.3	113,682			5,802		240,408			(42,572)		1,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	190,607	594.89	24,931			1,272		51,793			(9,336)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	211,101	600.18	27,865			1,605		55,155			(10,378)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	307,710	607.65	38,094			2,145		76,593			(14,207)		522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	9,537	598.54	1,274			70		2,516			(476)		16		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	583,480	602	75,794			4,269		150,637			(28,267)		990		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,408,265	602	182,793			10,057		363,397			(68,266)		2,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,481,711	600.18	195,290			10,745		386,773			(72,933)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	5,554	598.54	743			42		1,465			(277)		9		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	277,163	602	36,031			2,076		71,589			(13,420)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	797,187	607.65	98,612			5,426		198,331			(36,828)		1,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	429,168	607.65	53,174			3,064		106,879			(19,804)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	332,408	602.02	43,080			2,541		85,890			(16,089)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	2	2,028,982	607.67	251,587			14,841		505,489			(93,967)		3,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	242,424	600.19	31,903			1,882		63,363			(11,915)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	1	1,126,719	617.19	136,220			8,222		259,224			(50,873)		1,978		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	275,841	618.78	33,625			2,032		62,593			(12,575)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	946,775	613.15	120,146			7,292		223,366			(44,993)		1,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	115,072	611.29	14,833			900		27,492			(5,555)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	328,989	618.9	39,742			2,412		74,572			(14,883)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	13,449	609.62	1,758			107		3,249			(658)		24		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	2	549,846	620.12	73,299			5,306		123,593			(30,022)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	2	1,363,330	620.12	151,852	23,068		14,316		306,279			(75,222)		2,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	11/19/2025	2	1,530,457	614.35	198,878			13,474		358,357			(74,673)		2,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	700,253	614.35	89,492			5,901		163,878			(33,376)		1,283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	140,842	610.81	18,535			1,222		33,759			(6,913)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	167,895	620.12	20,466			1,376		37,760			(7,623)		311		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	121,120	612.49	15,721			1,037		28,707			(5,863)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	80,412	610.81	10,574			684		19,264			(3,949)		146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	441,900	612.49	57,314			3,705		104,681			(21,405)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	988,373	614.35	126,215			8,160		231,184			(47,136)		1,792		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,309,278	616.37	167,195			11,467		301,505			(62,441)		2,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	33,965	614.5	4,405			302		7,922			(1,645)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,412,928	622.15	171,953			11,794		312,309			(64,218)		2,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	1	1,640,129	621.91	198,784			13,926		363,511			(74,238)		3,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	920,615	617.71	117,747			8,283		209,681			(44,034)		1,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	660,528	623.51	80,452			5,659		144,336			(30,087)		1,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	1,167,544	618.25	149,796			11,317		265,248			(55,866)		2,287		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	3,208,248	618.25	411,297			30,550		728,470			(153,604)		6,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	1	529,761	624.06	64,843			4,981		115,524			(24,150)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	265,150	616.38	34,522			2,564		60,996			(12,893)		515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	161,035	614.7	21,257			1,579		37,476			(7,939)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	556,986	624.06	68,119			5,146		121,391			(25,405)		1,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	618,797	617.44	79,020			6,078		141,644			(29,551)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	1,621,057	623.24	197,121			15,163		356,084			(73,718)		3,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	1	768,658	624.25	92,470			7,357		167,530			(34,534)		1,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	1	101,271	624.5	11,818			942		22,022			(4,420)		204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	724,306	625.91	86,192			6,895		155,532			(32,278)		1,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	433,414	622.98	54,307			4,557		94,650			(20,281)		893		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	439,453	629.84	52,031			4,431		91,266			(19,405)		913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	51,793	619.52	6,692			578		11,606			(2,492)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	252,565	629.84	29,878			2,507		52,422			(11,158)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	3,685,900	625.06	454,103			38,102		792,853			(169,590)		7,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,059,145	625.06	130,593			11,122		227,957			(48,705)		2,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	97,220	622.98	12,191			1,038		21,244			(4,547)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	26,206	619.52	3,381			284		5,866			(1,262)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	171,606	629.84	20,335			1,757		35,661			(7,574)		359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	1,151,327	625.06	142,074			12,278		247,938			(52,914)		2,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	836,012	622.65	103,247			9,064		184,019			(38,559)		1,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C5N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	1,727,188	627.42	204,844			17,984		367,151			(76,501)		3,644		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	1	674,134	625.44	79,346			7,075		145,951			(29,632)		1,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	181,997	624.35	21,457			1,916		39,789			(8,025)		387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	1,512,544	623.78	185,287			16,612		329,814			(69,387)		3,216		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	42,065	621.71	5,246			470		9,310			(1,964)		89		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	323,730	628.56	38,071			3,413		68,149			(14,257)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	31,789	623.13	4,025			381		6,964			(1,501)		70		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,105,486	625.21	262,133			24,845		454,351			(97,763)		4,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	90,495	623.13	11,466			1,101		19,835			(4,270)		200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	53,600	619.67	6,979			653		12,028			(2,606)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	1,378,088	625.21	171,434			16,035		297,214			(64,024)		2,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	504,063	630	60,286			5,714		104,973			(22,484)		1,104		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	1,804,706	625.21	224,866			21,592		389,666			(83,750)		3,980		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	651,461	630	77,850			7,282		135,589			(29,074)		1,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	381,448	623.13	48,253			4,513		83,516			(18,021)		829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	308,273	630	36,900			3,543		64,237			(13,743)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	2,115,256	625.65	262,926			25,607		455,207			(98,193)		4,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/11/2025	2	1,719,415	630.44	206,149			20,084		357,060			(77,006)		3,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	170,049	623.57	21,511			2,095		37,151			(8,034)		378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	28,622	620.1	3,724			363		6,409			(1,391)		64		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	1	854,159	640.8	99,851			9,875		160,912			(37,342)		1,910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	793,955	642.31	95,275			9,462		146,258			(35,679)		1,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	270,345	647.22	31,144			3,093		47,766			(11,663)		605		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	308,007	640.17	37,638			3,738		57,747			(14,095)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	15,863	636.61	1,996			198		3,061			(747)		35		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	2,573,451	640.14	310,358			32,018		485,152			(115,907)		5,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	1,548,187	645.04	179,280			18,495		280,212			(66,954)		3,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,615,509	645.04	187,238			19,547		292,589			(69,830)		3,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,481,010	640.14	178,758			18,662		279,378			(66,668)		3,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	2	133,287	638.01	16,977			2,131		25,594			(7,531)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	208,391	634.46	26,341			2,717		41,104			(9,837)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	41,640	634.46	5,267			550		8,218			(1,965)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	361,037	645.04	41,880			4,424		65,431			(15,598)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	621,399	640.14	75,065			7,929		117,294			(27,957)		1,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	191,892	638.01	23,584			2,462		36,826			(8,796)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	37,284	638.01	4,579			472		7,151			(1,710)		85		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	806,940	647.45	93,766			10,033		142,829			(35,018)		1,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	333,627	640.39	41,103			4,398		62,653			(15,350)		776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	18,721	636.83	2,374			254		3,618			(887)		44		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	835,191	642.53	101,058			10,813		154,114			(37,741)		1,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	1	851,068	651.21	98,809			10,708		145,001			(36,901)		1,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	552,710	644.6	63,727			6,915		100,745			(23,832)		1,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	992,425	649.75	113,533			12,388		171,680			(42,517)		2,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	8,160	639.09	1,020			111		1,544			(382)		19		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,244,719	644.81	148,371			16,190		224,684			(55,563)		2,914		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	560,121	649.55	64,078			7,316		97,360			(23,898)		1,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,214,765	642.47	147,351			16,643		224,096			(55,030)		2,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	3,177,894	644.62	378,805			42,785		575,875			(141,469)		7,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	3,325	638.9	416			47		632			(155)		8		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	1,324,065	644.62	157,961			18,034		240,094			(58,912)		3,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	1	1,180,218	644.62	140,918			16,260		214,151			(52,484)		2,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	170,001	642.47	20,638			2,356		31,381			(7,697)		408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	65,457	638.9	8,176			923		12,431			(3,053)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	802,714	649.55	91,750			10,363		139,429			(34,265)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	1	778,507	651.94	89,295			10,534		132,288			(33,348)		1,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	2,259,609	653.37	257,369			30,404		378,248			(96,249)		5,516		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	332,533	654.18	37,909			4,503		55,191			(14,196)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	71,432	643.56	8,643			1,070		13,106			(3,224)		178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	2,880,409	645.71	342,193			41,949		518,712			(127,796)		7,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	15,590	639.98	1,943			240		2,945			(724)		39		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,146,957	645.71	136,373			16,883		206,684			(50,861)		2,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	412,657	650.65	47,084			5,829		71,267			(17,560)		1,030		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	201,959	639.98	25,144			3,082		38,125			(9,390)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	229,214	643.56	27,712			3,397		42,024			(10,349)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	103,786	643.56	12,568			1,571		19,053			(4,681)		261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	194,596	650.65	22,223			2,778		33,631			(8,277)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E9J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	378,769	650.65	43,180			5,293		65,369			(16,126)		940		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	851,260	645.71	101,300			12,663		153,500			(37,728)		2,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	2	1,778,291	650.48	206,841			26,646		308,330			(78,001)		4,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	1	785,323	643.37	90,940			11,617		146,221			(34,009)		1,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	227,165	634.68	28,327			3,634		45,384			(10,608)		576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	111,062	642.59	12,972			1,664		20,839			(4,858)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	415,463	636.42	51,060			6,550		81,894			(19,121)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	173,604	632.05	22,117			2,837		35,386			(8,283)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	66,389	637.7	8,073			1,036		12,956			(3,023)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	1,719,631	637.45	211,687			27,953		336,305			(79,057)		4,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	679,068	638.74	82,710			10,922		131,463			(30,889)		1,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	66,678	635.71	8,328			1,110		13,226			(3,106)		173		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	151,170	643.63	17,702			2,380		28,168			(6,593)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	358,412	643.63	41,898			5,533		66,697			(15,647)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	74,878	633.07	9,562			1,285		15,165			(3,561)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	107,192	633.07	13,667			1,805		21,683			(5,104)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,580,859	637.45	194,920			26,203		309,541			(72,596)		4,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	105,200	635.71	13,150			1,768		20,879			(4,898)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	1,207,828	643.63	141,316			18,829		224,913			(52,704)		3,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	275,130	637.45	33,896			4,516		53,840			(12,642)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	343,393	635.71	42,855			5,659		68,073			(16,005)		885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	480,286	638.74	58,595			7,877		93,095			(21,823)		1,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	197,539	640.98	24,594			3,340		37,325			(9,185)		517		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	1,262,208	648.96	147,173			19,987		223,195			(54,964)		3,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	559,264	642.73	68,622			9,319		104,184			(25,628)		1,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	138,760	644.03	16,845			2,288		25,576			(6,291)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	1	1,675,779	645.46	195,563			26,826		307,073			(73,035)		4,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,495,744	646.85	174,254			23,936		270,333			(65,166)		3,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,035,230	638.22	126,298			17,444		201,490			(47,297)		2,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	468,714	644.4	54,324			7,503		86,789			(20,344)		1,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	53,702	639.5	6,482			895		10,347			(2,427)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	1,841,644	639.59	221,734			31,458		354,467			(82,809)		4,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	481,439	645.79	55,125			7,951		88,228			(20,531)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	311,449	639.59	37,592			5,466		60,057			(13,982)		843		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	586,781	640.88	70,062			10,187		111,993			(26,058)		1,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	261,705	639.59	31,562			4,552		50,434			(11,755)		705		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	534,241	640.88	63,628			9,027		101,774			(23,763)		1,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	329,099	645.79	37,715			5,484		60,350			(14,027)		891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	696,739	645.79	79,637			11,298		127,514			(29,741)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	274,162	637.85	33,585			4,883		53,596			(12,491)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	179,333	637.85	21,915			3,109		34,995			(8,184)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	301,210	639.59	36,296			5,192		58,010			(13,537)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	182,684	637.85	22,342			3,196		35,669			(8,333)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	322,444	635.2	40,273			5,714		64,224			(15,040)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	122,140	638.75	14,840			2,140		23,694			(5,527)		329		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	441,714	645.79	50,532			7,229		80,894			(18,846)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	88,458	640.88	10,544			1,508		16,862			(3,932)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	2	2,714,208	641.79	312,223			45,828		517,820			(116,606)		7,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	1	708,700	637.49	82,705			12,156		140,817			(30,930)		1,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	496,044	639.02	57,591			8,500		97,163			(21,567)		1,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	01/20/2026	2	232,762	634.44	31,437			6,396		46,906			(15,670)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	286,384	645.02	33,507			4,952		52,951			(12,565)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	574,160	637.08	71,942			10,969		113,387			(26,831)		1,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	2,033,638	638.82	251,358			38,617		396,446			(93,616)		5,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	2,013,547	638.82	248,673			37,916		392,289			(92,743)		5,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	73,511	634.44	9,380			1,386		14,780			(3,517)		200		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	279,933	637.08	34,964			5,167		55,149			(13,111)		761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	2,138,622	638.82	263,264			38,908		415,637			(98,724)		5,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	255,860	640.11	31,266			4,767		49,344			(11,661)		709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	299,952	640.11	36,684			5,636		57,883			(13,663)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	630,146	645.02	74,042			11,375		116,895			(27,576)		1,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	1,014,860	647.17	118,637			18,390		184,447			(44,306)		2,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	105,385	640.95	12,973			2,011		20,147			(4,845)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	396,202	639.21	49,446			7,664		76,797			(18,466)		1,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	628,700	642.25	76,576			11,870		118,956			(28,598)		1,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	1	1,288,540	648.48	151,017			23,616		231,302			(56,399)		3,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	10/06/2025	1	265,747	591.11	47,790			386		73,286			(21,009)		170		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	11/25/2025	1	73,233	616.38	10,763			885		16,856			(4,379)		143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	427,206	646.04	49,983			7,827		78,562			(18,692)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	25,352	641.84	3,217			506		4,776			(1,205)		71		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	306,231	652.54	35,615			5,600		52,763			(13,337)		859		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	489,293	646.28	59,938			9,425		88,907			(22,446)		1,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	348,056	646.92	42,915			7,005		63,056			(15,983)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	54,267	642.48	6,930			1,123		10,187			(2,585)		155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	578,417	645.16	72,244			11,627		106,183			(26,980)		1,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	262,333	646.92	32,319			5,239		47,495			(12,054)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	699,579	653.19	81,781			13,161		119,999			(30,542)		1,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	451,701	648.23	55,017			8,854		80,839			(20,547)		1,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	52,750	642.48	6,731			1,083		9,896			(2,514)		150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	141,319	646.07	17,509			2,818		25,748			(6,539)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	2	1,893,906	646.92	236,707			38,369		342,657			(89,068)		5,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	929,190	645.16	116,149			18,826		170,687			(43,318)		2,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	63,353	645.16	7,925			1,294		11,645			(2,952)		182		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	275,504	653.19	32,262			5,266		47,325			(12,016)		790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	929,955	653.19	108,805			17,636		159,631			(40,579)		2,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,910,371	650.26	234,212			38,553		335,046			(87,469)		5,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	249,434	645.79	31,678			5,215		45,407			(11,831)		718		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	19,690	648.49	2,448			403		3,505			(914)		57		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	1,914,423	656.56	222,839			36,681		317,823			(83,222)		5,511		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	1	343,824	656.68	40,227			6,677		57,054			(15,023)		994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	626,155	647.85	72,133			11,989		113,652			(26,976)		1,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	14,254	643.73	1,785			298		2,649			(668)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	92,733	646.42	11,360			1,896		16,859			(4,254)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	365,851	654.47	41,963			7,003		62,117			(15,715)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	638,692	648.38	77,026			12,855		114,244			(28,845)		1,846		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	35,488	648.83	4,539			785		6,295			(1,690)		105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	1,187,470	653.51	146,059			24,912		202,138			(54,547)		3,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	115,798	648.83	14,787			2,522		20,514			(5,522)		339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	445,575	653.51	54,895			9,488		75,957			(20,445)		1,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,248,894	653.51	153,739			26,397		212,745			(57,337)		3,669		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	642,520	659.65	75,303			12,930		103,645			(28,084)		1,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	7,123	651.53	892			154		1,235			(332)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	894,339	659.65	104,727			17,863		144,154			(39,111)		2,617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	437,074	659.65	51,269			8,861		70,559			(19,095)		1,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	14,602	648.83	1,866			320		2,589			(696)		43		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	409,233	651.53	51,154			8,725		70,859			(19,104)		1,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	152,634	643.91	19,247			3,353		28,542			(7,188)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	1,996,222	651.92	235,953			41,106		349,303			(88,119)		5,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	556,576	645.86	69,127			12,043		102,444			(25,816)		1,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	1,604,422	653.77	188,038			33,016		275,739			(70,225)		4,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	1,120,945	656.71	131,487			23,119		186,902			(49,172)		3,332		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	595,344	657.26	70,132			12,382		98,703			(26,263)		1,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	118,448	646.48	15,221			2,687		21,529			(5,700)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	313,663	649.17	39,427			6,961		55,757			(14,765)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	1,411,335	651.15	174,723			30,848		246,751			(65,431)		4,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	578,532	657.54	68,614			12,441		95,925			(25,590)		1,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	152,936	657.54	18,153			3,312		25,377			(6,761)		463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	714,913	657.54	84,717			15,265		118,449			(31,639)		2,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,537,552	649.45	194,808			35,541		273,496			(72,555)		4,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	2	2,240,466	651.42	285,578			51,922		391,445			(107,646)		6,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	77,266	646.75	9,983			1,799		14,035			(3,728)		232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	220,187	649.45	27,854			5,050		39,140			(10,388)		665		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,453,525	651.42	181,109			32,838		254,128			(67,545)		4,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	471,547	651.42	58,802			10,728		82,500			(21,900)		1,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	173,418	649.45	21,920			3,950		30,806			(8,186)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	773,563	653.24	96,077			17,660		132,975			(35,881)		2,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	237,207	651.27	29,936			5,503		41,467			(11,180)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	3,183,863	659.38	376,333			69,175		518,626			(140,546)		9,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	1	2,279,665	651.85	274,244			50,786		401,405			(102,419)		6,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	10/02/2025	1	150,062	590.47	29,324			49		41,376			(13,432)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	12/12/2025	3	604,912	632.18	88,125			9,588		123,692			(36,191)		1,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	1	438,998	656.25	52,504			9,736		73,925			(19,635)		1,340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	1	197,907	591.94	40,294			805		54,407			(18,152)		187		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	1	1,365,754	661.85	163,481			30,483		216,879			(61,221)		4,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	19,289	647.98	2,540			486		3,480			(947)		60		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	93,560	650.68	12,022			2,245		16,463			(4,508)		286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	478,401	652.66	60,853			11,770		83,131			(22,633)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	690,310	650.68	89,050			17,026		121,796			(33,211)		2,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	694,778	658.78	83,721			15,633		113,965			(31,395)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	282,181	658.78	34,144			6,566		46,463			(12,717)		877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	1,111,999	652.66	141,335			27,180		193,096			(52,639)		3,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	333,824	658.78	40,359			7,717		54,924			(15,052)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	24,024	647.98	3,169			613		4,341			(1,179)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	335,570	650.68	43,356			8,386		59,288			(16,125)		1,047		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	4,971	647.98	655			126		898			(244)		15		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	71,893	647.98	9,440			1,763		12,937			(3,540)		219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	700,024	652.66	88,903			16,998		121,472			(33,156)		2,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,767,744	658.78	214,251			41,439		291,287			(79,687)		5,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	2,992,888	652.66	378,600			70,693		517,892			(141,975)		9,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	10/10/2025	1	222,655	592.41	43,715			660		60,901			(19,957)		184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	853,073	658.39	102,113			19,890		141,247			(38,135)		2,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/03/2025	1	293,503	587.43	60,908			207		83,148			(28,183)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/08/2025	1	212,815	598.17	40,861			482		56,235			(18,748)		158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	466,131	660.08	56,169			10,956		75,835			(21,006)		1,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	1,572,309	666.46	190,564			37,324		238,933			(71,363)		4,921		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	551,609	660.26	70,102			13,736		88,738			(26,264)		1,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,086,698	666.61	131,599			26,392		165,429			(49,080)		3,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	02/25/2026	1	36,932	655.68	5,151			1,063		6,207			(1,969)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	2,216,560	660.41	281,503			56,146		356,860			(105,130)		7,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	138,735	658.41	17,911			3,592		22,753			(6,680)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	1,366,200	660.41	173,781			35,042		220,295			(64,723)		4,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	179,232	658.41	23,157			4,669		29,417			(8,625)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	183,876	666.61	22,286			4,494		28,015			(8,300)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	90,638	655.68	11,937			2,381		15,212			(4,458)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	466,017	658.41	60,116			11,990		76,372			(22,451)		1,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	547,457	666.61	66,242			13,212		83,269			(24,739)		1,731		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	789,983	660.41	100,407			20,137		127,284			(37,447)		2,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	10/09/2025	2	243,173	592.77	50,252			684		66,295			(23,252)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	331,532	655.84	42,933			8,716		55,903			(16,034)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	36,189	653.12	4,788			972		6,245			(1,788)		116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	2,853,338	664.01	346,681			70,382		447,459			(129,472)		9,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	440,612	657.83	56,178			11,405		73,024			(20,980)		1,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	10/06/2025	1	113,508	589.19	24,202			207		31,667			(11,256)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	1	1,642,955	665.88	199,455			40,766		252,722			(74,489)		5,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	1	1,701,438	666.17	205,704			42,101		260,895			(76,928)		5,454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,177,935	663.86	148,655			31,242		184,246			(55,441)		3,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	02/27/2026	2	1,083,090	663.12	137,416			28,373		170,000			(51,715)		3,472		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	297,032	661.11	38,287			8,047		47,622			(14,279)		965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,778,015	669.35	214,784			44,907		264,044			(80,214)		5,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	2,494,792	663.86	313,845			64,590		388,958			(117,692)		7,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	709,121	669.35	85,449			17,586		105,030			(32,043)		2,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	253,303	661.11	32,549			6,699		40,485			(12,206)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	170,865	669.35	20,658			4,342		25,396			(7,704)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,124,718	663.86	141,827			29,653		175,780			(52,967)		3,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	68,978	659.31	8,988			1,850		11,203			(3,370)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	2	1,654,786	661.61	208,042			44,519		265,248			(78,701)		5,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	299,850	667.08	36,402			7,700		45,724			(13,613)		977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,305,170	664.45	278,003			59,190		361,852			(103,966)		7,535		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	1	1,086,104	666.92	130,876			28,045		166,189			(48,944)		3,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	257,798	662.05	33,050			7,111		41,028			(12,377)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	962,024	664.8	120,734			25,979		149,348			(45,213)		3,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	531,471	670.29	63,883			13,746		78,385			(23,923)		1,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	337,878	670.81	40,410			8,707		49,547			(15,154)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	822,838	665.31	103,184			22,678		127,460			(38,483)		2,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	57,442	660.75	7,433			1,602		9,241			(2,787)		188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	803,330	670.81	96,400			21,187		118,224			(35,952)		2,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	3,845,410	665.31	480,292			103,488		593,700			(180,109)		12,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	69,822	662.56	8,930			1,953		11,079			(3,335)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	62,802	660.75	8,145			1,781		10,126			(3,042)		208		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,566,957	670.81	307,778			67,313		377,436			(114,943)		8,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	294,628	662.56	37,595			8,100		46,637			(14,098)		966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,888,097	665.31	361,590			79,082		447,005			(135,040)		9,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	493,004	665.41	61,773			13,661		76,354			(23,102)		1,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	160,143	670.91	19,217			4,250		23,565			(7,187)		533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	36,896	660.84	4,789			1,059		5,952			(1,791)		123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	1	3,656,860	673.29	442,480			98,464		524,580			(165,475)		12,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/13/2026	2	1,940,414	674.28	235,115			52,688		275,530			(88,002)		6,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	1,331,604	663.7	169,780			38,171		210,327			(63,580)		4,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	55,480	660.95	7,223			1,624		8,980			(2,705)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	483,344	669.18	59,016			13,268		72,601			(22,101)		1,620		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	1,211,749	661.82	154,740			34,838		195,173			(58,028)		4,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	773,340	659.09	100,921			22,721		127,581			(37,845)		2,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	35,974	657.28	4,759			1,072		6,028			(1,785)		121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/16/2026	2	2,428,741	667.29	298,978			68,285		373,270			(111,685)		8,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	866,398	661.82	111,072			25,479		139,986			(41,424)		2,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,461,881	661.82	187,267			42,760		236,015			(69,937)		4,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	918,834	667.29	112,465			25,320		140,856			(42,174)		3,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	73,082	659.09	9,566			2,195		12,093			(3,568)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	29,036	657.28	3,850			879		4,876			(1,438)		98		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	501,446	667.29	61,578			14,126		77,131			(22,965)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	184,807	663.84	24,228			5,591		29,143			(9,061)		629		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	770,004	666.6	98,869			22,816		118,442			(36,974)		2,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,820	662.03	774			179		933			(289)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	324,903	672.11	39,963			9,222		47,479			(14,945)		1,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	1	2,362,172	673.49	289,366			67,174		340,272			(108,215)		8,060		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	1	583,448	678.48	71,239			16,635		79,540			(26,641)		1,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,580	670.7	470			110		524			(176)		12		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	210,316	672.54	27,236			6,386		30,267			(10,199)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	429,070	680.91	52,132			12,224		56,882			(19,523)		1,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	1,475,271	675.33	187,064			43,863		206,701			(70,053)		5,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	905,071	671.21	114,401			27,223		133,064			(42,724)		3,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	133,088	668.43	17,142			4,025		20,026			(6,428)		455		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	61,991	666.6	8,096			1,901		9,485			(3,036)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	351,629	668.43	45,395			10,802		53,044			(16,953)		1,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,019,770	676.75	123,494			29,387		142,179			(46,120)		3,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	436,330	676.75	52,883			12,640		60,892			(19,723)		1,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	1,034,997	676.75	125,028			29,357		143,891			(46,885)		3,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	2,802,570	671.21	353,404			82,982		410,957			(132,527)		9,591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,187,190	671.21	150,180			35,895		174,694			(56,010)		4,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	1	455,671	674.56	55,364			13,309		65,227			(20,705)		1,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	1	2,641,526	674.14	321,474			77,719		380,224			(120,222)		9,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	2	862,927	682	104,752			25,481		113,781			(39,181)		3,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	2	1,197,988	683.88	145,986			36,101		155,039			(54,461)		4,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,666,843	678.27	212,022			52,423		228,122			(79,074)		5,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	292,962	673.62	38,495			9,398		41,812			(14,416)		1,023		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	50,245	675.47	6,527			1,614		7,065			(2,434)		177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	428,486	675.47	55,532			13,557		60,086			(20,796)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	53,858	683.88	6,571			1,631		6,977			(2,447)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	4,045,471	678.27	511,690			124,956		552,057			(191,677)		14,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	1,214,508	683.88	147,684			36,055		156,682			(55,306)		4,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	530,522	678.27	67,536			16,768		72,677			(25,153)		1,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS870SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	149,738	661.65	19,870			6,496		25,521			(7,400)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS870SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	1,826,131	662.12	241,597			78,984		310,054			(89,981)		7,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	833,333	674.22	109,167			39,888		128,264			(40,825)		3,564		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	2,328,464	662.75	302,235			106,033		397,552			(113,338)		9,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	163,427	670.33	21,229			7,624		26,057			(7,961)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	221,919	663.02	28,738			10,082		37,809			(10,777)		927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	96,932	672.07	13,047			4,823		15,188			(4,886)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	98,424	670.57	12,933			4,651		15,619			(4,857)		416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	411,918	663.02	53,549			18,978		70,383			(19,971)		1,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	169,417	665.01	22,668			8,107		28,275			(8,477)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	161,808	681.03	20,129			7,355		23,480			(7,528)		692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	110,080	665.94	14,773			5,305		18,197			(5,540)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	361,988	661.14	47,565			16,687		62,601			(17,837)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	131,539	675.48	17,258			6,379		20,026			(6,463)		565		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	1,383,668	681.13	172,959			63,672		200,927			(64,682)		5,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	200,637	678.41	25,060			9,363		30,056			(9,346)		868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	184,806	654.31	24,247			7,194		33,265			(9,043)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	402,090	674.59	53,116			19,635		61,676			(19,891)		1,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	621,899	671.63	81,780			30,555		98,665			(30,500)		2,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	63,983	647.8	8,683			2,539		12,138			(3,251)		244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/08/2026	2	427,585	669.15	53,622			16,256		67,332			(20,167)		1,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,408,826	668.51	183,993			57,956		223,083			(68,714)		5,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	185,827	662.3	24,622			7,448		30,984			(9,233)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	458,637	666.89	60,632			19,099		73,631			(22,644)		1,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,012,702	663.91	264,469			81,012		332,110			(98,634)		7,884		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	75,228	659.82	10,193			3,122		12,839			(3,802)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	406,314	665.29	50,667			15,103		66,420			(18,948)		1,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,053,544	673.06	130,745			40,756		160,295			(48,962)		4,154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	230,818	668.04	30,283			9,568		36,726			(11,294)		918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	769,824	663.91	101,078			30,866		126,930			(37,749)		3,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	2,944,985	668.51	383,732			119,784		465,217			(143,899)		11,612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	81,786	664.4	10,992			3,431		13,378			(4,122)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	317,710	671.15	39,682			12,591		49,503			(14,840)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	603,992	665.18	78,942			25,049		99,021			(29,522)		2,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	264,669	653.19	35,016			10,355		48,033			(13,077)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	1,932,683	673.79	252,795			65,629		280,500			(94,538)		6,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	2	1,287,558	670.99	159,361			51,097		201,274			(59,683)		5,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	04/23/2026	2	2,739,576	658.64	349,965			98,114		473,658			(130,929)		10,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	1,067,752	660.65	132,935			38,926		182,063			(49,851)		4,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	811,136	665.24	108,936			37,164		134,193			(40,851)		3,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	2	3,916,952	670.22	489,528			151,315		613,118			(183,084)		15,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,544,007	649.35	206,588			58,415		289,721			(77,364)		5,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	103,715	666.6	13,524			4,216		16,688			(5,065)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,289,523	669.62	167,767			43,153		195,335			(62,654)		4,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	246,114	659.53	33,521			11,281		42,808			(12,536)		1,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	65,469	661.41	8,583			3,011		11,297			(3,219)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	584,972	669.53	73,239			24,278		93,325			(27,464)		2,377		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,703,911	661.58	344,749			91,996		450,727			(128,750)		9,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	860,474	669.24	110,399			29,084		132,286			(41,343)		3,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	207,755	653.1	26,676			7,438		37,863			(9,976)		777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,504,540	653.64	334,607			94,744		451,389			(125,477)		9,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	809,336	674.51	100,681			31,428		121,304			(37,756)		3,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,106,579	667.07	143,745			44,809		177,344			(53,830)		4,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	1	2,145,370	652.73	277,182			80,337		394,448			(103,658)		8,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	348,185	666.85	46,309			15,925		56,972			(17,294)		1,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	1,842,469	664.75	238,600			60,309		292,718			(89,475)		6,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	972,604	648.33	129,551			36,125		184,000			(48,448)		3,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	153,579	648.04	20,749			5,867		29,111			(7,770)		577		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	56,823	660.01	7,597			2,662		9,900			(2,845)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/01/2026	2	3,556,454	654.77	464,425			136,003		636,103			(174,201)		13,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	83,227	655.54	11,061			3,646		15,050			(4,136)		338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	310,049	660.98	39,934			11,520		52,622			(14,934)		1,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,247,323	668.06	282,713			91,110		361,807			(106,017)		8,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	101,291	645.42	13,958			3,758		19,456			(5,220)		372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	513,101	662.12	67,781			22,096		87,054			(25,279)		2,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	1,019,986	663.21	135,148			45,483		172,249			(50,542)		4,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,074,119	644.89	143,395			39,646		209,447			(53,552)		3,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	132,231	664.71	17,349			5,505		21,763			(6,488)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	108,958	659.49	14,731			4,883		18,882			(5,524)		443		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	252,286	662.83	33,377			11,187		42,679			(12,448)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/13/2026	2	3,307,880	662.77	412,401	22,087		140,674		552,387			(162,623)		12,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	1,482,129	668.36	194,159			66,148		238,393			(72,710)		6,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	2,451,745	673.51	305,487			97,353		373,221			(114,244)		9,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	206,449	668.72	25,827			7,947		32,783			(9,659)		810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	296,701	669.87	37,236			11,406		46,531			(13,887)		1,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	182,463	661.49	24,523			7,781		30,840			(9,171)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	570,182	661.58	72,812			19,503		95,117			(27,155)		2,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	92,729	663.01	12,472			3,286		15,060			(4,671)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	488,218	673.18	64,005			23,475		75,986			(23,936)		2,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	288,193	667.62	37,955			12,931		46,643			(14,214)		1,188		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,899,206	656.75	251,455			67,101		329,655			(93,909)		6,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,564,004	672.18	193,311			60,011		240,140			(72,293)		6,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	196,672	655.91	26,629			8,742		35,245			(9,959)		797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	180,101	652.06	24,638			6,500		32,410			(9,239)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	222,678	669.26	29,037			10,345		35,850			(10,859)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	1,559,445	677.96	193,683			69,651		232,334			(72,731)		6,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	25,672	672.43	3,391			880		3,773			(1,268)		93		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	1,486,257	650.07	197,672			53,219		275,400			(73,924)		5,459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	233,611	668.28	30,743			7,939		35,851			(11,466)		841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	359,227	662.01	47,059			16,677		61,872			(17,551)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	258,255	676.5	33,625			12,430		38,973			(12,592)		1,109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	156,031	678.74	19,660			5,104		21,604			(7,352)		563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	1,752,403	664.35	233,245			61,448		281,327			(87,347)		6,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	250,499	658.45	32,390			9,299		43,548			(12,080)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	2	899,256	649.81	117,494			32,228		168,486			(44,207)		3,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	1	1,209,601	676.67	150,837			37,969		170,401			(56,486)		4,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	202,359	668.28	26,610			6,845		31,029			(9,938)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	9,603	666.35	1,285			461		1,582			(482)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	105,534	670.57	13,920			5,067		16,812			(5,191)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	494,065	668.25	64,920			23,128		80,211			(24,278)		2,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	173,475	663.34	23,679			8,197		29,246			(8,855)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	65,308	647.02	8,790			2,451		12,480			(3,287)		244		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	148,425	672.48	19,919			7,363		23,175			(7,459)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	1	1,996,202	649.54	255,514			69,494		374,939			(95,555)		7,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	437,806	668.99	57,177			20,370		70,643			(21,383)		1,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	426,693	673.33	56,281			20,564		66,168			(21,047)		1,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,589,313	676.08	197,552			70,944		241,335			(74,082)		6,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	1,790,991	668.7	221,904			77,850		291,283			(83,214)		7,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	135,818	672.19	17,697			6,442		21,345			(6,600)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	1,964,213	677.96	244,741			88,874		293,630			(91,401)		8,368		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	144,091	670.29	18,962			6,819		22,918			(7,121)		609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	3,639,176	644.89	484,738			132,567		708,318			(181,777)		13,435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	47,012	664.88	6,333			2,256		7,846			(2,368)		198		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	252,400	643.6	34,049			9,414		49,701			(12,716)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	696,663	650.24	92,796			27,135		129,712			(34,751)		2,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	51,550	648.76	6,923			1,864		9,650			(2,589)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	2,469,615	675.58	321,050			80,262		349,219			(120,064)		8,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	156,004	668.19	20,951			7,627		25,343			(7,814)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	135,951	662.75	17,687			6,253		23,263			(6,605)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	217,781	674.55	27,310			7,053		31,549			(10,185)		784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	1,170,886	660.65	146,127			43,215		200,084			(54,573)		4,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	710,532	653.64	95,211			27,241		128,318			(35,558)		2,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	576,971	669.62	75,122			19,400		87,472			(28,017)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	56,144	675.24	7,299			2,667		8,567			(2,730)		240		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,188,565	663.57	156,415			52,425		199,871			(58,335)		4,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	164,638	662.75	22,523			7,684		27,795			(8,446)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,426,947	643.77	192,352			52,532		280,038			(72,033)		5,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,455,456	674.55	307,669			79,139		355,389			(114,902)		8,811		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	402,855	658.04	54,708			17,631		70,429			(20,515)		1,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	291,865	672.65	38,030			14,176		45,879			(14,203)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	226,134	656.93	29,872			9,889		40,364			(11,187)		919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	497,878	662.47	66,367			22,335		84,581			(24,819)		2,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	52,319	668.97	7,094			1,842		7,936			(2,653)		189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	362,712	674.22	47,624			11,906		51,958			(17,810)		1,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,904	674.36	22,381			7,625		27,340			(8,381)		737		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	29,351	661.08	3,957			1,255		4,977			(1,480)		117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	1	1,645,637	676.06	205,705			51,709		233,407			(76,928)		5,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	53,096	661.14	6,993			2,472		9,202			(2,612)		223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	1	1,775,696	660.37	227,644			64,103		302,064			(85,133)		6,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	2	1,713,088	668.7	213,316			75,415		279,264			(79,676)		7,201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	5,168	664.4	696			219		847			(260)		21		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817QSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,271,525	662.12	299,160			96,410		384,273			(112,185)		9,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	264,225	669.16	33,451			11,257		42,476			(12,510)		1,085		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	61,100	667.64	8,065			2,873		9,969			(3,016)		258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,208,435	645.07	161,326			44,059		234,840			(60,414)		4,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	63,377	651.46	8,771			2,530		11,614			(3,280)		241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	36,676	650.74	4,948			1,468		6,788			(1,845)		141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	624,224	678.41	77,653			28,745		93,197			(29,120)		2,679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	370,297	666.11	49,583			17,095		61,007			(18,492)		1,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	17,685	664.65	2,382			812		2,934			(892)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	379,752	654.83	51,267			14,788		67,766			(19,172)		1,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	83,412	650.74	11,211			3,283		15,400			(4,204)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	2	3,581,207	670.39	451,346			152,555		569,173			(168,817)		14,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	71,503	652.32	9,682			2,770		13,048			(3,616)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	55,349	664.25	7,478			2,548		9,211			(2,800)		228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	673,524	660.51	89,781			28,933		115,434			(33,668)		2,696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	199,506	673.03	25,317			8,764		31,032			(9,468)		830		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	1,021,346	669.87	127,668			38,618		159,654			(47,876)		3,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	95,288	667.37	12,597			4,488		15,582			(4,711)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	278,999	644.7	38,669			10,934		54,240			(14,481)		1,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	132,203	657.47	17,464			5,620		23,365			(6,540)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	656,575	666.85	87,456			30,153		107,515			(32,617)		2,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	75,943	658.9	9,949			2,965		13,092			(3,720)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	327,265	672.65	42,708			15,957		51,484			(15,928)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	205,586	661.59	27,137			8,197		34,518			(10,163)		798		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/01/2026	3	1,622,689	669.53	203,405			68,208		259,499			(76,216)		6,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	92,845	661.14	12,237			4,337		16,101			(4,564)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	374,454	654.77	48,941			14,474		67,110			(18,278)		1,440		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	156,693	669.53	19,696			6,602		25,078			(7,346)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	325,613	670.75	43,046			16,046		51,996			(16,076)		1,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	105,217	661.13	14,099			4,919		18,142			(5,273)		440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	580,153	663.3	72,983			24,160		98,407			(27,331)		2,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	71,949	660.51	9,620			3,136		12,367			(3,588)		290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	2,816,085	663.57	370,034			123,684		473,208			(138,193)		11,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	20,720	670.29	2,737			994		3,305			(1,022)		88		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	17,358	674.32	2,284			841		2,673			(854)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	335,572	661.6	45,000			15,144		57,409			(16,829)		1,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	5,140	650.74	692			205		951			(259)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	255,012	674.51	31,851			10,063		38,353			(11,879)		1,014		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	2,577,480	672.38	335,846			124,319		405,122			(125,942)		11,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	371,055	665.24	50,018			17,245		61,572			(18,654)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	112,875	663.69	14,956			5,054		18,967			(5,593)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	59,834	662.75	8,215			2,832		10,131			(3,064)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	522,014	668.44	68,749			24,689		84,545			(25,781)		2,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	43,200	654.28	5,849			1,882		7,829			(2,190)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	231,050	666.21	30,545			10,363		37,915			(11,423)		952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	2,803,672	649.64	360,833			99,763		527,169			(134,757)		10,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	313,002	662.36	41,128			14,409		53,532			(15,402)		1,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	180,326	665.46	23,713			7,392		29,298			(8,880)		711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	2,533,134	657.94	333,614			107,365		446,043			(124,934)		10,141		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	303,555	652.32	40,980			11,603		55,284			(15,367)		1,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	640,897	670.06	83,381			29,943		102,413			(31,268)		2,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	2,788,212	661.89	352,988			116,370		479,382			(132,008)		11,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	398,210	666.3	53,201			18,416		65,536			(19,896)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	424,606	670.75	56,005			20,731		67,649			(21,002)		1,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	3,105,635	666.85	412,118			140,598		506,994			(154,544)		12,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	821,524	668.06	103,758			33,825		132,678			(38,697)		3,317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	98,814	653.74	13,369			4,426		18,079			(5,007)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	174,138	661.96	23,160			7,741		29,646			(8,649)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	897,654	663.84	112,925			36,342		150,666			(42,289)		3,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	535,187	669.66	66,470			23,288		86,228			(24,892)		2,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	116,864	663.96	15,169			5,314		19,730			(5,681)		488		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	2,329,725	658.45	301,000			86,118		404,721			(112,412)		8,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	666,469	653.64	89,373			25,658		120,442			(33,332)		2,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	99,984	665.49	12,578			4,129		16,588			(4,704)		405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/11/2026	1	80,096	662.3	10,675			3,273		13,384			(4,014)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	2,428,983	679.98	302,408			110,911		356,604			(113,092)		10,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	224,294	653.19	29,697			8,811		40,732			(11,075)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	57,584	668.24	7,762			2,900		9,394			(2,895)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	4,134	667.12	549			189		675			(205)		17		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	625,257	668.51	81,784			25,838		99,087			(30,501)		2,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	93,061	664.55	12,219			3,911		15,363			(4,570)		373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	112,524	663.44	14,831			4,543		18,640			(5,531)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	63,743	671.32	8,580			3,159		10,066			(3,209)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S5E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	164,830	665.24	22,203			7,635		27,331			(8,292)		683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	1,272,770	659.37	166,096			49,510		218,587			(62,116)		4,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U5O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	209,303	671.22	28,047			10,248		33,036			(10,489)		895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	577,424	659.11	76,335			25,061		100,903			(28,547)		2,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	157,348	656.34	20,975			6,750		28,059			(7,855)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	145,313	658.67	19,457			6,826		25,625			(7,297)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	373,528	662.96	48,857			17,117		63,576			(18,296)		1,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	189,362	672.19	24,579			8,839		29,642			(9,230)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	770,051	674.97	100,338			36,662		117,772			(37,524)		3,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	1,041,347	672.94	130,793			44,376		161,458			(48,913)		4,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	1,389,422	665.75	173,539			52,205		226,424			(64,899)		5,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	2,161,832	670.79	268,932			93,831		344,436			(100,573)		9,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	304,093	672.38	39,715			14,804		47,909			(14,832)		1,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	315,265	671.02	41,646			15,560		50,270			(15,532)		1,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	3,091,419	671.92	401,884			144,523		485,030			(150,914)		13,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	115,520	662.93	15,815			5,474		19,539			(5,914)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	115,474	659.49	15,647			5,230		20,053			(5,843)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	1,081,279	672.84	137,106			46,775		167,816			(51,415)		4,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	16,059	659.89	2,173			728		2,782			(810)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	71,594	662.09	9,422			3,301		12,271			(3,528)		299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	97,265	670.19	13,034			4,780		15,520			(4,874)		417		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	769,352	668.7	95,707			33,918		125,516			(35,694)		3,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	215,228	672.19	28,023			10,176		33,798			(10,465)		917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	2,898,584	671.34	366,671			127,428		458,932			(137,125)		12,090		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,103,707	678.41	262,543			97,867		314,881			(98,049)		9,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	538,446	669.32	70,483			25,311		86,575			(26,431)		2,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	192,351	672.38	25,140			9,393		30,328			(9,376)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	122,711	668.64	16,492			6,162		19,951			(6,151)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	303,191	671.92	39,566			14,368		47,718			(14,777)		1,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	101,893	665.69	13,674			4,733		16,852			(5,114)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	102,870	665.28	13,815			4,922		17,111			(5,167)		434		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	367,885	668.24	49,444			18,302		59,834			(18,541)		1,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	105,239	659.07	14,092			4,994		18,551			(5,255)		443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	4,425,912	674.72	550,141			196,749		681,322			(205,738)		18,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	245,290	675	30,612			10,906		37,624			(11,448)		1,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	3,094,291	669.62	401,330			101,581		467,136			(150,706)		10,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	838,708	661.58	106,684			28,144		139,492			(40,006)		3,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	171,070	640.28	23,659			6,541		34,522			(8,836)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	1	1,046,533	667.41	134,479			35,282		163,991			(50,292)		3,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	253,877	654.85	32,522			8,756		45,282			(12,162)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	260,511	664.84	35,013			8,862		41,057			(13,148)		925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	250,580	655.43	33,402			8,812		43,877			(12,526)		909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	444,888	668.28	58,280			14,751		67,992			(21,885)		1,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,218,449	654.12	157,058			44,410		220,199			(58,816)		4,577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	88,354	660.65	11,035			3,274		15,109			(4,116)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	2,020,215	644.89	270,103			74,946		394,172			(100,735)		7,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	1	2,881,063	650.82	370,505			100,260		534,338			(138,559)		10,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	1,051,615	649.64	134,922			36,899		197,349			(50,596)		3,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	1	4,251,750	680.77	533,170			139,151		575,998			(199,391)		15,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	2,257,366	656.15	301,584			86,995		398,574			(112,784)		8,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,822,386	674.51	227,434			71,640		273,847			(84,938)		7,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	1,055,302	674.55	131,807			33,362		152,185			(49,496)		3,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	742,796	654.77	97,158			28,827		133,215			(36,235)		2,864		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	28,827	640.45	3,987			1,089		5,798			(1,493)		106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	53,908	655.43	7,208			1,923		9,459			(2,692)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	406,530	660.51	54,434			17,796		69,924			(20,274)		1,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	760,883	669.64	94,882			23,983		115,692			(35,581)		2,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	1	1,894,500	653.25	241,359			70,286		346,856			(90,262)		7,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	211,658	663.41	27,685			6,998		34,025			(10,382)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	1	1,343,132	666.3	167,354			50,114		217,523			(62,586)		5,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	80,317	664.4	10,827			3,421		13,177			(4,038)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	171,466	648.96	23,731			6,719		32,058			(8,899)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	419,723	657.77	55,445			16,527		73,026			(20,735)		1,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	160,232	663.57	21,199			6,727		26,623			(7,928)		639		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,429	666.74	23,660			8,061		29,089			(8,860)		735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	20,645	660	2,773			701		3,418			(1,040)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	232,369	666.89	30,766			9,720		37,334			(11,474)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	316,457	649.64	40,760			11,310		59,541			(15,201)		1,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	2,995,307	656.75	395,380			104,306		518,806			(148,268)		10,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	70,221	640.28	9,691			2,650		14,146			(3,634)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	228,986	653.19	30,203			8,844		41,475			(11,326)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	37,429	655.43	5,008			1,341		6,572			(1,868)		137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	1,443,665	663.2	188,254			56,866		239,176			(70,498)		5,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	2,882,680	651.81	379,361			110,930		530,178			(142,065)		11,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	1,105,914	663.57	145,526			48,283		185,424			(54,620)		4,493		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	49,843	659.6	6,873			1,811		8,335			(2,574)		181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	1,538,016	658.45	198,096			56,091		266,610			(74,286)		5,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	362,740	643.6	48,970			13,588		71,469			(18,263)		1,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	106,077	663.81	14,225			4,533		17,541			(5,320)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,388,925	663.91	443,610			134,186		557,513			(166,354)		13,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	123,952	662.3	16,287			5,011		20,780			(6,091)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	252,781	643.6	33,999			9,298		49,685			(12,750)		933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,571,894	669.87	197,116			60,192		246,317			(73,615)		6,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	297,556	680.55	37,254			9,314		40,092			(13,932)		1,053		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	31,543	661.96	4,186			1,388		5,358			(1,570)		128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	54,653	659.82	7,400			2,260		9,321			(2,764)		214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	135,567	668.06	17,136			5,602		21,912			(6,382)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	736,152	657.67	92,534			27,058		129,220			(34,653)		2,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	180,367	653.89	24,494			7,883		32,786			(9,173)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	6,224	664.84	840			216		984			(314)		22		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	471,742	666.89	62,223			19,423		75,558			(23,334)		1,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	950,600	656.75	125,954			33,738		165,117			(46,975)		3,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	87,829	658.04	11,980			3,917		15,408			(4,462)		355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	245,202	652.36	33,396			11,010		45,439			(12,489)		996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	207,280	672.84	26,387			9,098		32,277			(9,841)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,622,398	672.84	206,369			70,966		252,423			(77,071)		6,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	8,772	658.67	1,178			417		1,551			(439)		37		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	157,119	671.92	20,520			7,469		24,748			(7,653)		671		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	403,795	662.75	52,574			18,632		69,142			(19,608)		1,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	491,675	682.3	61,263			22,646		70,541			(22,942)		2,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	713,747	671.18	93,715			34,113		113,125			(34,951)		3,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	807,598	667.04	107,249			37,125		132,102			(40,108)		3,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	64,597	670.57	8,514			3,092		10,282			(3,180)		275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	298,420	677.96	37,243			13,557		44,649			(13,890)		1,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	195,941	664.62	26,099			9,070		32,799			(9,760)		817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	77,406	665.42	10,403			3,601		12,831			(3,891)		322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	509,387	676.23	66,475			24,573		77,053			(24,894)		2,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	314,124	663.02	40,805			14,425		53,634			(15,239)		1,320		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	807,707	664.08	105,810			36,917		136,012			(39,570)		3,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	607,282	672.65	78,947			29,223		95,234			(29,605)		2,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	593,432	667.98	77,621			27,760		96,674			(29,028)		2,509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,353,632	663.7	175,972			61,651		229,033			(65,899)		5,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	354,943	673.61	46,710			17,067		54,916			(17,468)		1,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	3,742,639	706.14	409,445			201,348		457,120			(153,121)		18,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	388,731	694.23	46,298			22,509		52,491			(17,362)		1,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82	7,685			3,827		8,627			(2,870)		332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13	12,344			6,036		13,971			(4,604)		518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89	16,175			7,777		18,222			(6,049)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51	14,076			7,009		15,859			(5,257)		588		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	932,270	695.39	107,304			51,133		124,450			(40,239)		4,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	203,707	698.53	23,528			11,651		26,691			(8,811)		1,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95	19,469			9,640		22,161			(7,291)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,333,288	696.57	155,995			74,997		176,115			(58,338)		6,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71	17,909			8,585		20,807			(6,679)		749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	97,772	690.6	11,518			5,481		13,658			(4,313)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2	9,424			4,531		10,636			(3,524)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	326,220	692.72	38,461			18,438		44,716			(14,344)		1,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,715,517	699.66	202,774			101,387		222,533			(75,832)		8,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	33,377	694.56	3,999			1,966		4,510			(1,495)		166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	89,108	686.76	10,818			5,148		12,853			(4,051)		434		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31	14,506			6,974		16,417			(5,425)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	2	965,233	695.26	113,299			54,717		129,300			(42,441)		4,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,249,329	698.21	138,551			65,931		163,459			(51,885)		6,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53	14,481			7,040		16,356			(5,430)		618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	192,043	680.13	23,314			10,884		29,361			(8,743)		925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	142,224	691.58	17,437			8,035		19,473			(6,503)		682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	402,093	706.78	44,150			21,650		48,733			(16,511)		1,991		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	4,012,465	687.17	505,972			190,696		550,184			(189,220)		17,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	1,077,714	700.47	134,175			51,975		129,048			(50,178)		4,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	379,592	687.02	49,461			19,023		51,957			(18,497)		1,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,658,153	696.08	206,440			78,941		207,481			(77,097)		7,249		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	729,643	693.38	93,394			36,613		93,877			(34,879)		3,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46	9,791			3,908		10,268			(3,671)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	502,265	686.39	62,130			25,966		70,660			(23,267)		2,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	6,091,972	693.06	738,347			306,292		806,638			(276,122)		27,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	75,815	681.23	9,773			4,019		11,168			(3,650)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	985,827	673.84	120,468			50,417		156,431			(45,176)		4,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	402,934	660.68	48,231			20,405		72,786			(18,037)		1,854		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42	50,682			19,869		51,110			(18,928)		1,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89	20,431			8,341		25,080			(7,651)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,537,712	676.43	184,218			77,097		238,895			(69,082)		7,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,830,999	682.23	209,283			87,587		271,006			(78,481)		8,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	415,477	687.78	53,596			22,307		57,432			(20,044)		1,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	587,226	689.39	74,813			31,138		80,038			(27,978)		2,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	291,981	692.16	37,607			15,239		38,374			(14,064)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	86,843	687.11	11,524			4,448		11,846			(4,310)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	356,168	686.36	45,269			18,717		50,033			(16,929)		1,620		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72	14,488			5,692		14,639			(5,403)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8	22,156			9,325		28,754			(8,274)		835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	143,224	688.18	18,619			7,478		19,540			(6,954)		642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52	17,301			7,296		22,461			(6,452)		636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	3,876	655.89	482			204		726			(180)		18		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	552,227	693.38	70,519			27,467		70,836			(26,445)		2,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	226,750	690.13	29,092			11,709		30,429			(10,850)		1,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,997,087	696.08	247,639			93,849		248,844			(92,992)		8,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	381,122	688.83	50,308			19,595		50,968			(18,866)		1,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	350,348	688.55	45,195			17,579		47,231			(16,925)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17	4,884			1,994		5,996			(1,829)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	238,235	672.58	30,947			12,635		38,058			(11,589)		1,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	55,216	671.15	7,250			2,960		8,924			(2,715)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59	42,470			16,073		46,198			(15,904)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	358,734	687.52	47,568			18,190		48,589			(17,765)		1,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	663,804	680.71	87,689			33,186		96,340			(32,838)		2,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52	9,831			3,768		10,036			(3,667)		324		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	474,464	680.3	62,961			23,730		69,151			(23,546)		2,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	56,650	667.4	7,716			2,893		9,328			(2,885)		245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	939,338	671.39	124,180			46,568		149,710			(46,440)		4,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	727,264	693.47	95,272			36,905		93,062			(35,629)		3,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	282,881	696.08	35,247			13,508		35,433			(13,145)		1,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72	6,610			2,578		6,579			(2,489)		220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99	5,068			1,901		6,129			(1,895)		161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	591,786	689.12	77,642			29,756		79,075			(28,957)		2,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	425,943	690.17	55,202			20,920		56,101			(20,729)		1,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,676,143	689.89	218,569			83,579		222,194			(81,627)		7,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	826,710	670.38	110,200			41,325		132,868			(41,212)		3,581		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	311,514	685.64	41,899			16,022		42,911			(15,647)		1,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38	23,384			9,187		23,510			(8,721)		809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	610,363	689.59	78,126			30,388		81,510			(29,257)		2,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,507,541	689.09	194,925			78,452		204,204			(72,697)		6,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	101,679	693.1	13,056			5,129		13,129			(4,869)		451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	63,112	686.02	8,343			3,358		8,784			(3,112)		283		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	681,823	696.07	86,728			34,572		85,577			(32,478)		3,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	188,557	669.5	25,286			9,482		30,524			(9,456)		817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,285,844	690.17	167,288			63,970		170,021			(62,476)		5,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,286,988	696.05	157,399			62,829		162,953			(59,024)		5,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38	7,475			2,895		7,343			(2,795)		246		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	256,433	690.13	32,875			13,204		34,379			(12,277)		1,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	280,996	690.17	36,586			14,021		37,191			(13,645)		1,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,245,851	671.12	165,075			61,903		199,007			(61,734)		5,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	734,859	695.78	93,695			37,349		92,476			(35,087)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	07/17/2026	2	544,405	695.01	67,741			27,271		69,003			(25,632)		2,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15	20,649			8,169		18,590			(7,722)		708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1	1,824			752		2,089			(680)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	3,091,964	693.1	395,462			154,034		397,649			(148,298)		13,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	965,738	671.02	119,751			51,651		158,683			(44,661)		4,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	296,245	686.95	38,660			15,037		40,516			(14,478)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	242,857	694.41	31,231			12,613		31,173			(11,680)		1,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	127,554	694.1	16,467			6,564		16,304			(6,167)		568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	820,167	680.96	99,978			40,819		122,221			(37,440)		3,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,558,239	689.02	189,326			77,866		214,553			(70,706)		7,063		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26	29,407			12,006		36,206			(11,013)		1,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19	22,216			8,545		23,086			(8,308)		783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53	54,108			22,091		66,489			(20,263)		1,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	94,450	699.63	12,260			4,867		11,361			(4,585)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	103,800	669.19	13,017			5,573		17,254			(4,881)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55	28,648			12,435		37,386			(10,713)		1,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,094,533	689.89	142,180			53,883		144,533			(53,391)		4,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	24,714	691.5	3,252			1,296		3,235			(1,218)		110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	245,830	693.08	31,933			12,589		31,671			(11,942)		1,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	220,383	687.64	28,628			11,135		29,954			(10,721)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61	11,847			4,729		12,472			(4,443)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,775,916	708.34	216,129			85,798		196,202			(80,826)		7,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58	12,525			5,333		18,017			(4,684)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	578,540	692.56	68,210			28,507		77,077			(25,544)		2,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/03/2026	2	2,049,238	682.23	234,563			98,736		304,072			(87,612)		9,397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71	9,977			3,933		9,720			(3,731)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	259,258	685.63	32,252			13,479		36,715			(12,078)		1,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	160,961	691.61	21,150			8,338		21,019			(7,910)		715		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	10,761	682.17	1,415			587		1,568			(529)		49		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,567,481	683.16	198,757			81,260		226,538			(74,534)		7,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	2,027,342	673.32	234,158			99,389		328,827			(87,569)		9,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	262,640	681.13	32,095			14,033		39,401			(12,019)		1,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	256,897	687.48	33,602			13,524		35,297			(12,532)		1,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83	12,859			5,041		13,036			(4,802)		430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	2,786,569	699.15	340,797			138,098		343,318			(127,449)		12,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	60,601	681.51	7,775			3,179		8,883			(2,916)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	887,221	684.01	114,806			47,468		127,200			(42,934)		4,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	446,928	702.03	54,391			21,681		53,006			(20,369)		1,992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	107,670	681.65	14,180			5,863		15,749			(5,303)		490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48	15,094			6,600		18,542			(5,653)		569		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	07/24/2026	2	589,548	682.88	78,375			32,916		85,406			(30,178)		2,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	55,689	677.72	7,373			3,032		8,449			(2,754)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	169,889	691.42	22,001			8,569		22,190			(8,250)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54	37,227			15,311		42,561			(13,903)		1,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	414,003	688.22	54,441			20,632		55,512			(20,444)		1,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,033,740	690.13	132,112			52,735		138,195			(49,542)		4,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	376,574	680.54	48,691			19,907		55,655			(18,259)		1,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	75,520	674.8	9,161			3,834		11,890			(3,435)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	07/23/2026	2	214,083	690.55	24,498			10,268		28,547			(9,475)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	54,155	691.7	7,002			2,727		7,055			(2,626)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	423,676	662.04	52,451			22,335		75,412			(19,615)		1,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	389,565	700.64	47,839			19,319		47,172			(17,890)		1,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	155,336	699.32	19,044			7,482		18,919			(7,103)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	414,449	682.38	50,480			22,102		61,421			(18,930)		1,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	184,517	682.23	21,183			8,933		27,402			(7,900)		847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	401,793	682.66	48,979			21,559		59,556			(18,292)		1,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	331,248	693.4	42,996			17,139		42,616			(16,101)		1,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	487,674	695.47	62,276			24,551		61,455			(23,290)		2,166		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	166,947	676.05	20,201			8,796		26,275			(7,554)		779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	594,778	660.42	71,373			30,196		107,654			(26,692)		2,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	800,821	669.09	99,062			42,863		134,081			(37,046)		3,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	2,916,169	673.61	353,148			151,210		468,033			(132,431)		13,459		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	266,547	697.05	30,440			13,756		34,751			(11,384)		1,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	631,123	680.54	81,857			33,732		93,590			(30,528)		2,866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	264,518	671.7	32,642			14,079		43,231			(12,174)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	344,703	680.04	42,881			18,875		52,213			(16,014)		1,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,811,739	682.96	334,035			155,944		420,099			(125,263)		13,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	114,073	692.72	13,438			6,432		15,623			(5,019)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16	15,816			6,505		18,031			(5,907)		564		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	986,058	682.66	119,905			52,500		145,797			(44,964)		4,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	415,391	681.62	51,924			23,205		61,992			(19,445)		1,960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	983,962	688.71	120,240			53,809		137,295			(45,090)		4,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	338,372	689.85	43,447			17,451		45,478			(16,226)		1,516		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	228,723	682.13	29,322			12,083		33,464			(10,936)		1,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	21,201	672	2,629			1,100		3,415			(986)		97		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	119,083	681.18	15,040			6,652		17,806			(5,625)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19	4,709			2,027		6,240			(1,759)		174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	63,828	685.29	7,691			3,624		9,337			(2,876)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	898,274	688.71	110,128			49,618		125,782			(41,072)		4,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	44,195	673.33	5,379			2,316		7,124			(2,009)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24	15,034			6,917		16,734			(5,615)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	834,569	691.36	99,898			44,706		113,817			(37,462)		3,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83	13,188			5,996		15,461			(4,932)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	746,243	685.6	95,445			39,463		105,526			(35,694)		3,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	284,428	673.61	34,558			14,905		45,787			(12,888)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	113,446	689.25	14,986			5,887		15,171			(5,589)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	118,646	691.58	14,558			6,719		16,259			(5,422)		570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	664,304	691.93	81,311			37,528		90,764			(30,284)		3,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46	11,181			4,997		13,325			(4,187)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	413,564	674.48	50,662			22,060		65,918			(18,946)		1,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71	1,090			502		1,221			(407)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	237,050	694.24	28,493			13,130		31,718			(10,627)		1,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,980,967	700.19	227,019			104,441		251,226			(84,783)		9,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	374,917	684.53	48,439			20,094		53,516			(18,115)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	543,097	681.41	66,203			28,947		81,291			(24,792)		2,535		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	274,755	694.24	33,053			15,255		36,797			(12,310)		1,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	850,152	680.04	105,419			46,157		128,465			(39,532)		3,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	869,144	680.04	108,208			47,713		131,758			(40,356)		4,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22	3,056			1,345		3,728			(1,141)		113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	42,088	685.84	5,093			2,276		6,064			(1,907)		199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	870,207	683.49	107,297			47,950		127,870			(40,181)		4,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	85,939	683.21	11,516			4,429		12,169			(4,307)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	402,763	689.85	48,573			23,286		56,564			(18,115)		1,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	484,683	687.3	63,057			24,253		66,176			(23,582)		2,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	2,095,990	706.11	230,349			114,699		257,130			(86,026)		10,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,229,883	698.44	144,265			70,745		160,455			(53,951)		6,090		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	299,033	704.88	32,744			15,742		36,703			(12,245)		1,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	459,679	693.32	55,115			26,498		62,431			(20,612)		2,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	134,489	693.24	16,206			7,925		18,378			(6,044)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08	7,835			3,465		9,273			(2,930)		294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	764,052	703.79	98,028			38,780		87,878			(36,660)		3,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	360,572	676.43	43,305			18,227		56,149			(16,173)		1,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	505,526	682.88	64,404			26,488		73,424			(24,052)		2,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,907,973	701.35	210,068			100,555		242,432			(78,452)		9,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	965,679	702.58	106,997			51,735		121,642			(40,014)		4,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	805,150	687.25	93,800			41,013		114,713			(35,127)		3,758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	290,659	690.83	34,792			16,679		40,485			(12,976)		1,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	322,263	702	37,415			18,707		40,964			(13,992)		1,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	110,070	691.92	14,441			5,757		14,354			(5,408)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,478,846	693.42	169,328			75,360		199,181			(63,324)		6,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71	5,932			2,840		6,891			(2,215)		248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	134,623	689.85	16,182			7,711		18,841			(6,068)		655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	127,006	681.14	15,939			7,123		19,030			(5,969)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	104,754	682.66	12,780			5,635		15,541			(4,766)		492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	251,279	693.78	32,490			12,809		32,164			(12,151)		1,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,347,306	682.88	269,001			117,134		349,261			(100,599)		10,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93	23,878			11,148		30,021			(8,954)		976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18	20,848			8,322		21,869			(7,818)		716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	720,117	693.07	84,686			40,598		98,416			(31,584)		3,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,402,906	706.11	263,358			130,588		293,887			(98,759)		11,932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58	6,877			2,940		9,256			(2,575)		257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	69,282	682.17	8,847			3,698		10,107			(3,313)		316		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	806,148	689.97	95,448			45,420		113,211			(35,744)		3,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	141,973	689.02	17,278			7,120		19,566			(6,444)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,436,503	695.76	163,618			74,392		190,159			(61,189)		6,850		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	908,919	694.92	100,617			47,683		122,959			(37,628)		4,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	134,941	701.26	17,313			6,873		15,980			(6,475)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83	10,459			4,109		10,597			(3,901)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,334,500	694.69	299,750			118,171		296,307			(112,098)		10,368		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	114,022	689.69	13,831			6,190		15,777			(5,187)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	70,209	695.19	8,439			4,138		9,419			(3,156)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	376,026	666.58	45,838			19,456		64,313			(17,142)		1,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,380,598	671.02	170,642			73,065		226,189			(63,991)		6,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,097,081	692.72	128,907			61,427		149,842			(48,340)		5,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	688,651	665.03	84,980			36,070		119,196			(31,780)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,006,213	694.69	129,198			52,176		128,824			(48,316)		4,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	331,565	695.51	39,489			19,581		44,482			(14,809)		1,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	130,639	670.46	16,016			6,848		21,567			(5,998)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	138,566	689.69	17,238			7,943		19,281			(6,429)		665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	375,822	688.73	45,099			20,939		53,102			(16,866)		1,811		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	2	485,567	684.89	62,039			28,433		70,373			(23,890)		2,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	624,138	697.77	73,274			36,536		82,433			(27,328)		3,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817II$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,128,602	689.31	144,800			56,322		151,100			(54,225)		4,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	228,655	673.84	28,056			11,831		36,393			(10,464)		1,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9	1					1							0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	248,968	696.13	29,304			14,309		33,165			(10,944)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	456,173	692.02	59,713			24,115		59,841			(22,331)		2,051		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,292,635	697.29	262,736			118,177		297,594			(98,122)		10,867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	1,048,519	659.68	126,556			53,543		190,824			(47,329)		4,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	477,587	688.51	55,639			24,533		67,426			(20,751)		2,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	842,195	692	97,189			43,434		115,088			(36,396)		3,974		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	315,142	697.29	36,147			16,286		40,946			(13,481)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	882,102	671.66	106,911			46,259		144,737			(39,982)		4,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85	21,814			9,858		25,044			(8,158)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	409,376	673.33	49,698			21,280		65,846			(18,637)		1,889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	633,468	696.13	74,369			36,157		84,154			(27,888)		3,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	152,793	700.77	17,602			8,632		19,533			(6,583)		757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	784,191	696.26	89,555			40,943		103,269			(33,537)		3,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45	637			302		720			(249)		25		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	606,315	676.16	73,000			30,784		94,702			(27,226)		2,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	84,175	674.52	10,261			4,319		13,313			(3,832)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	471,915	687.48	61,679			24,774		64,780			(23,035)		2,114		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,196,811	678.8	148,883			65,098		183,041			(55,755)		5,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	55,212	686.83	6,841			3,061		7,828			(2,565)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22	26,905			10,288		27,434			(10,048)		891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	128,768	686.38	15,993			7,250		18,421			(5,981)		613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	80,726	695.39	9,324			4,470		10,816			(3,477)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	426,076	673.61	51,726			22,270		68,538			(19,318)		1,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6	6,830			2,920		9,194			(2,558)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	136,273	683.08	17,797			7,383		19,696			(6,656)		621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52	8,019			3,356		10,406			(3,007)		301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83	14,537			6,550		16,627			(5,422)		555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13	9,876			4,640		12,437			(3,683)		393		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	372,297	691.36	44,676			20,095		50,912			(16,685)		1,765		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	945,694	679.38	109,417			46,850		144,795			(41,031)		4,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	946,975	671.02	117,330			50,515		155,487			(43,818)		4,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	599,040	684.04	75,419			31,520		86,006			(28,243)		2,733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19	8,399			3,877		9,289			(3,128)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,436,331	691.47	270,433			126,252		339,011			(101,412)		11,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	159,479	695.87	18,803			9,129		21,243			(7,041)		784		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08	14,234			6,022		21,451			(5,323)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35	175,503			73,046		185,836			(65,633)		6,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66	25,817			11,419		30,564			(9,655)		965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	710,040	689.02	86,057			35,183		97,492			(32,271)		3,202		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,575,491	687.7	192,210			87,875		223,423			(71,980)		7,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	114,312	693.1	14,666			5,749		14,745			(5,477)		506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	210,043	688.5	27,558			10,444		28,092			(10,348)		912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	139,191	700.1	15,993			7,930		17,950			(5,997)		691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65	4,153			1,603		4,280			(1,553)		136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42	20,652			10,284		23,224			(7,713)		875		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6	13,702			5,910		18,156			(5,110)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	1,939,608	683.53	240,511			106,380		284,418			(89,945)		9,123		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73	12,808			5,353		14,588			(4,796)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72	32,823			13,255		32,860			(12,275)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681	24,247			10,616		29,527			(9,093)		919		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	214,640	672.59	26,293			11,341		34,834			(9,806)		997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,903,724	701.35	209,029			99,606		241,172			(78,386)		9,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	236,887	686.11	29,445			13,307		33,950			(11,012)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,533,645	688.51	296,254			130,638		357,389			(110,878)		11,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	321,729	691.13	38,479			17,389		44,181			(14,390)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	506,626	686.64	64,291			26,582		70,998			(24,043)		2,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	115,329	678.68	15,120			6,182		17,314			(5,670)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,006,902	697.29	115,089			51,504		130,318			(43,158)		4,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	515,276	695.5	63,070			24,532		65,154			(23,619)		2,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	478,146	695.72	53,026			24,984		64,040			(19,830)		2,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	106,600	692.56	12,931			5,920		14,419			(4,849)		508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	34,708	672	4,318			1,821		5,606			(1,610)		159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71	11,923			5,290		14,235			(4,459)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12	13,339			5,900		15,755			(4,988)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	191,358	693.96	22,963			10,513		25,571			(8,611)		913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	10,245	675.98	1,302			569		1,603			(488)		48		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62	14,510			6,398		17,650			(5,411)		554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	2,831,239	682.37	324,743			140,960		423,053			(121,445)		13,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	386,488	687.2	47,074			21,403		55,080			(17,604)		1,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31	4,044			1,750		5,473			(1,512)		149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,716,813	697.33	309,988			140,517		353,519			(115,927)		12,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	521,115	693.96	62,742			28,911		69,897			(23,400)		2,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	399,096	685.32	46,535			21,725		58,485			(17,450)		1,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	459,973	696.22	54,047			26,241		61,085			(20,240)		2,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	432,132	695.75	55,054			21,704		54,313			(20,589)		1,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	44,932	684.31	5,455			2,570		6,626			(2,040)		218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	274,504	697.81	32,062			15,767		36,076			(11,990)		1,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12	22,425			10,022		26,683			(8,398)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,583,451	679.38	183,680			79,081		243,028			(68,597)		7,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,473,789	704.8	162,117			79,277		182,149			(60,462)		7,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	66,497	671.66	8,299			3,602		10,840			(3,104)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	215,501	688.71	28,252			10,905		28,974			(10,566)		947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,241,998	704.8	246,396			120,317		276,816			(92,019)		11,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12	13,519			6,573		15,286			(5,070)		571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	158,498	656.75	19,590			8,288		29,478			(7,326)		729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,178,476	704.53	129,750			62,996		145,473			(48,590)		5,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	52,686	693.24	6,322			3,074		7,174			(2,371)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	1,839,264	688.48	224,574			101,490		258,371			(83,985)		8,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	135,444	679.38	15,725			6,783		20,804			(5,865)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	297,828	676.16	35,829			15,081		46,482			(13,381)		1,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	76,082	668.24	9,609			4,114		12,741			(3,603)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	243,129	691.08	29,248			13,156		33,329			(10,923)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52	10,157			5,058		11,454			(3,793)		421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	276,016	708.02	30,583			15,291		33,264			(11,437)		1,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,063,884	695.67	132,454			51,126		134,141			(49,534)		4,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	742,851	704.52	81,788			40,499		92,357			(30,628)		3,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	527,188	696.05	64,686			26,034		67,024			(24,125)		2,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,904,376	691.58	232,715			106,540		259,800			(87,268)		9,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48	8,719			3,480		9,153			(3,269)		298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,489,402	689.85	190,792			76,159		199,610			(71,547)		6,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,213,163	688.45	146,914			68,008		171,755			(54,942)		5,837		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	875,757	686.16	106,404			47,063		125,606			(39,792)		4,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	196,662	697.4	23,658			11,829		26,011			(8,848)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	489,766	681.1	59,017			27,552		74,297			(22,131)		2,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	39,212	685.61	5,200			2,093		5,478			(1,939)		176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	313,401	690.83	37,483			17,942		43,614			(13,998)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	1,018,566	704.8	111,635			54,275		125,381			(41,863)		5,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62	7,257			3,280		8,368			(2,714)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	627,150	658.15	76,638			32,424		115,443			(28,660)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11	19,369			9,272		22,465			(7,234)		819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	82,614	668.71	10,434			4,500		13,822			(3,891)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	762,227	673.98	93,449			40,563		121,987			(34,947)		3,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	884,857	696.49	103,971			50,843		117,625			(38,776)		4,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49	47,430			21,109		56,096			(17,737)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64	3,554			1,347		3,640			(1,335)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76	7,659			3,398		9,170			(2,864)		288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	430,331	683.11	53,060			23,542		63,415			(19,843)		2,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	871,322	694.29	102,990			49,797		117,971			(38,516)		4,284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	533,516	691.47	59,434			27,921		74,504			(22,166)		2,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	217,892	695.85	25,689			12,721		29,213			(9,620)		1,082		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	231,316	668.9	28,729			12,284		38,658			(10,759)		1,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	505,963	676.43	60,817			25,647		78,852			(22,682)		2,324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	136,457	690.83	16,279			7,757		18,939			(6,105)		664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	92,372	694.52	11,085			5,496		12,497			(4,157)		459		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	34,274	672.16	4,274			1,861		5,565			(1,598)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,111,664	677.23	129,175			55,234		173,797			(48,374)		5,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	341,393	691.58	41,821			19,240		46,700			(15,618)		1,635		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	916,932	689.89	119,660			45,859		121,668			(44,627)		4,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	1,072,604	704.04	117,557			57,971		134,020			(43,963)		5,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	447,142	700.19	51,332			23,654		56,763			(19,144)		2,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56	15,234			7,009		16,994			(5,689)		600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	242,560	690.35	29,010			13,263		33,631			(10,864)		1,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26	7,248			3,519		8,174			(2,714)		308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	553,036	694.24	66,254			30,332		73,723			(24,845)		2,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	167,338	693.96	20,014			9,717		22,656			(7,495)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	178,957	692.98	21,564			10,470		24,433			(8,076)		880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46	23,537			9,454		24,677			(8,790)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	80,247	674.91	10,400			4,229		12,535			(3,889)		362		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4	9,817			4,488		11,400			(3,676)		386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11	30,271			14,425		35,101			(11,352)		1,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	394,957	678.68	51,897			21,344		59,442			(19,382)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42	33,826			14,636		45,803			(12,650)		1,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	275,310	698.09	32,376			15,877		36,028			(12,108)		1,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56	7,525			3,111		8,352			(2,814)		262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	339,536	699.32	41,457			16,148		41,176			(15,547)		1,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17	13,719			6,464		16,647			(5,130)		561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	188,654	697.42	22,223			11,081		24,992			(8,288)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	886,810	706.11	97,549			48,641		108,901			(36,381)		4,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03	12,841			6,191		14,685			(4,802)		524		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	441,837	697.42	51,872			25,721		58,318			(19,452)		2,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	260,492	696.4	31,572			15,786		34,746			(11,807)		1,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	370,748	696.21	43,600			21,590		49,557			(16,328)		1,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	253,093	674.15	32,497			13,268		39,919			(12,170)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	389,664	688.76	47,539			21,549		54,635			(17,778)		1,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	88,234	691.36	10,597			4,774		12,077			(3,952)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,702,036	696.05	208,670			83,812		216,168			(77,930)		7,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,384,586	699.32	169,473			66,437		168,456			(63,292)		6,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32	8,304			3,901		10,435			(3,097)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	493,465	691.08	59,216			26,500		67,461			(22,206)		2,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	537,882	685.89	65,514			28,977		77,328			(24,500)		2,530		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	333,444	688.11	39,246			18,545		47,652			(14,677)		1,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	536,124	692.33	69,214			27,191		69,717			(25,813)		2,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	417,909	690.07	50,065			22,889		58,083			(18,749)		1,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	121,901	686.34	15,213			6,854		17,416			(5,674)		579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,601,623	688.51	185,948			81,417		225,318			(69,731)		7,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	155,280	673.84	19,022			8,006		24,696			(7,104)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	55,636	667.26	6,977			3,019		9,448			(2,609)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	299,028	692.05	34,717			15,356		40,770			(12,983)		1,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14	21,325			8,817		23,679			(7,975)		739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6	17,959			8,116		20,688			(6,716)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	265,170	659.76	33,411			14,227		48,011			(12,495)		1,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	567,669	686.13	72,491			30,072		79,921			(27,110)		2,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	451,641	698.54	52,119			25,305		58,782			(19,518)		2,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,542,578	696.96	398,540			185,036		466,329			(149,043)		17,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	329,561	701.35	36,318			17,410		41,916			(13,545)		1,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53	7,066			2,921		7,748			(2,642)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,346,363	676.16	401,564			168,058		521,049			(150,586)		15,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	750,994	686.26	98,455			37,867		103,498			(36,820)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92	11,477			4,464		12,006			(4,298)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	1,776,636	670.28	205,734			87,607		296,759			(76,939)		8,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,068,254	693.64	138,232			55,824		138,092			(51,695)		4,802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,206,219	671.47	146,797			62,768		197,540			(54,973)		5,567		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	545,297	677.15	69,035			25,888		82,802			(25,817)		2,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	217,733	685.82	26,955			12,324		31,370			(10,094)		1,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67	12,257			5,122		13,940			(4,590)		453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35	19,404			8,209		29,189			(7,257)		720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,461,510	691.62	284,058			126,031		337,368			(106,230)		11,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	2,070,832	710.89	252,020			99,700		221,905			(94,249)		9,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	1,854,538	683.32	225,326			91,616		269,894			(84,266)		8,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	184,527	681.23	23,730			9,702		27,112			(8,899)		832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	125,761	690.55	16,638			6,719		16,718			(6,222)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35	7,600			3,215		11,504			(2,842)		306		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	263,916	688.71	32,330			14,542		36,923			(12,074)		1,251		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	164,220	670.64	20,068			8,683		27,162			(7,505)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	605,876	683.16	77,067			31,759		87,867			(28,742)		2,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	479,217	687.95	57,219			26,676		68,237			(21,428)		2,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,435,268	685.59	166,922			77,928		209,850			(62,596)		6,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49	13,820			5,619		16,634			(5,168)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71	9,617			4,403		10,765			(3,606)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	210,470	671.2	25,656			10,970		34,542			(9,608)		971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	107,773	695.51	12,879			6,422		14,511			(4,803)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41	7,148			3,564		8,031			(2,666)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	435,828	689.69	54,261			25,043		60,697			(20,209)		2,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	151,158	696.21	17,731			8,524		20,027			(6,631)		741		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98	46,657			19,978		61,830			(17,497)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	234,682	692	27,340			13,010		32,398			(10,239)		1,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	68,519	694.52	8,250			4,114		9,303			(3,077)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39	1,469			703		1,704			(549)		62		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	531,701	698.81	61,146			29,728		69,015			(22,930)		2,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	224,915	695.73	26,315			12,977		30,208			(9,841)		1,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	663,149	683.31	78,782			37,010		99,123			(29,382)		3,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,761,381	703.57	303,752			146,452		343,960			(113,595)		13,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96	42,907			20,157		53,956			(16,002)		1,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	2,959,311	696.32	326,116			154,099		394,320			(121,958)		14,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	372,447	685.24	46,258			21,413		54,161			(17,299)		1,792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	593,250	689.62	70,419			33,510		83,558			(26,371)		2,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31	37,977			18,988		41,699			(14,202)		1,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69	26,770			12,316		29,942			(9,998)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	501,861	696.17	56,158			26,181		66,599			(21,030)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	216,282	696.67	24,570			11,374		28,528			(9,188)		1,041		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68	8,693			3,974		10,096			(3,255)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	450,638	689.69	55,879			25,582		62,483			(20,955)		2,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,172,786	700.19	134,049			61,370		148,287			(50,269)		5,593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	474,871	686.72	56,082			26,577		68,850			(20,973)		2,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,252,798	687.51	148,331			69,887		179,926			(55,472)		6,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	386,894	699.37	49,058			25,944		51,080			(18,346)		1,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,414,981	688.72	174,326			88,839		205,615			(65,193)		7,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	576,088	692.05	71,089			36,625		81,206			(26,622)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64	26,714			14,021		25,905			(10,018)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	67,123	731.13	8,894			5,400		6,829			(3,326)		370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,325,131	708.66	158,486			86,645		164,165			(59,107)		6,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	151,926	689.81	19,067			9,823		21,812			(7,140)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	399,034	697.04	52,034			28,447		54,514			(19,406)		2,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74	11,834			6,129		12,871			(4,420)		497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	75,975	688.24	9,284			4,687		10,994			(3,477)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06	21,973			11,380		23,972			(8,206)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,757,723	711.66	205,126			110,040		209,547			(76,607)		9,096		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	132,948	746.55	17,270			10,219		11,302			(6,467)		722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	231,595	728.99	29,945			16,947		23,309			(11,168)		1,232		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,350,019	741.3	162,812			91,624		119,665			(60,971)		7,145		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77	17,582			10,144		11,538			(6,575)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61	17,284			10,494		13,234			(6,464)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	465,175	707.64	58,240			30,682		56,508			(21,750)		2,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	862,214	716.51	101,138			54,737		98,181			(37,823)		4,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	576,370	732.24	75,793			46,017		58,052			(28,344)		3,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,263,032	745.46	153,206			87,697		107,888			(57,373)		6,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	326,237	691.1	39,018			19,697		46,112			(14,612)		1,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	714,459	714.02	94,880			58,257		86,924			(35,386)		3,958		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	1,119,077	714.97	129,142			67,688		127,556			(48,362)		5,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,430,108	716.08	291,856			160,360		279,721			(109,146)		12,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	2,434,032	756.87	295,005			170,664		183,868			(110,475)		13,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	477,731	749.89	58,331			33,572		39,036			(21,755)		2,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	2	3,619,841	701.28	419,688			214,501		471,037			(156,985)		18,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63	31,883			17,825		23,354			(11,923)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,771,433	722.91	345,043			211,677		312,289			(128,860)		15,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	958,472	693	117,892			60,242		133,751			(44,088)		4,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	874,676	722.91	109,072			66,971		98,662			(40,679)		4,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709	19,823			12,112		19,062			(7,423)		826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,743,937	723.74	340,248			211,302		307,601			(127,769)		15,234		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,083,307	752.09	131,947			78,661		88,224			(49,344)		5,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	23,901	743.07	3,179			1,881		2,102			(1,190)		130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	457,697	748.76	59,546			35,008		37,911			(22,269)		2,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,168,220	744.56	144,041			87,256		104,361			(53,868)		6,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	44,281	700.98	5,602			3,009		5,794			(2,089)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2	35,963			19,946		26,681			(13,486)		1,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	155,794	742.3	20,253			12,102		13,986			(7,574)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94	36,341			19,568		35,670			(13,591)		1,535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,703,583	757	207,667			122,375		130,260			(77,662)		9,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,521,155	759.5	302,791			176,489		185,286			(113,547)		13,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	2,031,228	711.66	236,232			126,273		241,405			(88,587)		10,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	136,004	704.34	17,789			9,774		17,335			(6,653)		713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22	11,517			5,814		13,630			(4,313)		476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	12/17/2026	2	2,082,138	741.36	230,081	17,663		155,527		192,804			(87,963)		11,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	125,839	740.67	16,384			9,430		11,258			(6,111)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16	17,368			8,780		18,985			(6,513)		726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24	11,527			6,042		11,551			(4,317)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	2,030,025	749.89	247,054			141,612		164,920			(92,645)		10,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	1,833,659	702.64	226,824			119,955		235,476			(84,826)		9,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	979,247	746.37	118,685			66,190		81,754			(44,385)		5,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31	8,613			4,521		8,298			(3,230)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	338,044	708.05	42,255			22,869		41,475			(15,802)		1,758		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	277,185	736.07	36,117			20,142		25,611			(13,507)		1,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	234,640	700.36	29,518			15,610		30,720			(11,039)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	848,819	703.26	105,593			56,713		108,942			(39,381)		4,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	347,145	699.99	44,226			23,753		45,803			(16,494)		1,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	713,889	709.94	87,951			46,392		85,070			(32,801)		3,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,685,767	746.63	208,024			125,615		146,846			(77,689)		9,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,179,321	743.21	152,840			91,116		104,696			(57,158)		6,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	486,721	741.93	63,420			37,895		43,851			(23,717)		2,660		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	359,110	702	44,601			23,649		46,453			(16,680)		1,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	784,904	708.45	96,229			50,230		94,585			(35,987)		4,010		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17	15,943			8,356		15,927			(5,970)		660		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	29,290	739.75	3,887			2,317		2,687			(1,454)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	197,398	706.64	24,833			13,034		24,120			(9,312)		1,008		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	5,275,604	751.17	644,679			385,213		434,705			(241,092)		28,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	118,870	711.06	16,119			9,897		14,822			(6,012)		658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,631,712	727.85	577,111			357,905		498,061			(216,417)		25,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,118,759	727.94	142,866			79,129		112,449			(53,501)		5,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	563,167	755.49	68,594			40,798		44,073			(25,582)		3,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	679,691	732.55	87,204			49,075		65,551			(32,657)		3,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,377,803	732.69	287,239			158,218		229,727			(107,419)		12,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	2,860,890	723.08	352,748			214,653		320,834			(131,918)		15,777		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	1,039,743	718.9	138,078			85,631		120,821			(51,779)		5,772		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1	7,793			4,635		5,189			(2,906)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	817,457	735.78	107,169			64,919		79,281			(40,078)		4,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75	12,686			7,912		11,626			(4,731)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	2,131,288	755.49	258,738			153,313		165,810			(97,027)		11,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,103,523	751.77	134,740			80,696		90,441			(50,389)		6,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	460,046	718.18	56,954			35,645		54,836			(21,299)		2,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,466,249	705.15	282,421			142,830		306,774			(105,946)		12,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	245,266	706.64	30,953			16,327		30,087			(11,544)		1,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	747,541	708.64	99,274			60,660		95,457			(37,176)		4,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	3,257,558	706.37	361,589			181,291		399,739			(135,224)		16,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,286,217	699.71	143,799			72,594		169,069			(53,851)		6,449		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,175,760	696.83	144,031			73,202		157,755			(53,716)		5,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	651,467	706.02	80,652			43,051		81,027			(30,203)		3,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	191,906	703.74	24,161			12,897		24,343			(9,048)		989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	5,423,396	743.19	655,146			372,569		474,558			(245,007)		28,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	306,028	696.22	36,326			18,263		41,162			(13,585)		1,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36	8,147			4,197		9,289			(3,051)		340		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46	8,427			4,348		9,171			(3,160)		353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,162,128	695.84	143,755			73,655		157,881			(53,761)		5,882		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22	13,934			7,503		13,724			(5,211)		577		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	991,513	716.91	114,024			59,518		110,724			(42,642)		5,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731	12,914			7,344		9,649			(4,830)		523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	125,842	685.51	15,881			8,093		18,764			(5,939)		635		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	558,312	696.48	68,337			34,546		74,864			(25,627)		2,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	752,620	709.34	87,229			45,292		90,761			(32,621)		3,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	144,096	730.59	19,122			10,690		14,112			(7,151)		762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	147,998	748.2	19,551			11,467		12,294			(7,311)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	870,202	742.37	105,468			59,833		76,739			(39,442)		4,634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	134,413	699.99	17,070			9,125		17,670			(6,401)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,738,916	700.97	214,756			111,508		225,565			(80,313)		8,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	190,577	741.71	24,966			14,883		17,163			(9,336)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	1,200,027	714.45	139,443			74,434		138,559			(52,219)		6,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,436,902	705.15	279,756			141,995		304,026			(104,478)		12,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	143,906	696.48	17,657			8,962		19,349			(6,594)		724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	1,014,055	705.51	126,351			68,209		127,507			(47,252)		5,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	99,143	697.71	12,542			6,512		13,221			(4,690)		505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	4,560,085	712.35	525,778			273,722		533,594			(196,627)		23,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	682,722	733.98	88,071			50,205		65,396			(32,936)		3,644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	1,996,200	746.63	245,533			147,862		173,193			(92,075)		10,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	445,243	748.07	57,748			34,030		37,217			(21,596)		2,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	394,370	724.04	50,677			27,914		41,323			(18,952)		2,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	2,049,372	704.15	237,932			121,908		259,321			(88,980)		10,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	987,369	749.89	120,459			69,260		80,562			(44,987)		5,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	120,817	693.58	15,163			7,706		16,658			(5,655)		609		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	805,273	759.5	97,116			56,829		59,551			(36,219)		4,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	115,061	745.27	15,326			9,010		9,861			(5,732)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,534,041	735.41	201,726			122,200		149,289			(75,440)		8,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	2,475,391	738.06	299,027			168,513		227,455			(112,135)		13,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	208,122	736.33	27,618			16,692		20,003			(10,300)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,762,959	708.66	329,068			179,079		340,953			(123,401)		14,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,258,172	736.63	150,981			83,623		116,389			(56,540)		6,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,612,649	738.06	195,292			110,406		148,759			(72,934)		8,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06	16,436			8,523		17,933			(6,130)		678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	905,311	707.61	105,559			56,115		112,132			(39,476)		4,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,174,623	705.29	149,295			80,389		147,406			(55,832)		6,094		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	683,169	732.75	87,582			48,791		65,501			(32,664)		3,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	2	644,381	716.03	80,300			43,575		73,585			(30,238)		3,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	3,132,725	713.94	366,529			197,865		365,961			(137,072)		16,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,478,750	755.46	180,555			106,839		115,079			(67,615)		8,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	1,997,189	723.74	249,049			155,314		225,060			(92,883)		11,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	221,155	745.3	29,038			16,902		18,795			(10,859)		1,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	833,217	741.5	100,403			55,933		73,392			(37,445)		4,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	97,979	732.18	12,600			7,091		9,482			(4,719)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	107,282	697.46	13,035			6,589		14,265			(4,888)		538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8	14,065			8,404		9,754			(5,260)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	2	977,415	738.06	118,736			67,208		90,279			(44,298)		5,198		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	671,831	705.15	77,193			39,233		83,900			(28,789)		3,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	870,110	741.04	113,027			65,053		77,562			(42,154)		4,667		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	200,498	737.59	26,666			15,348		18,474			(9,945)		1,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	229,660	730.19	30,315			17,198		22,751			(11,337)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	63,499	734.39	8,534			5,158		6,213			(3,183)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	252,645	736.66	32,616			18,670		23,506			(12,214)		1,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,939,802	708.66	470,806			257,098		487,608			(175,828)		20,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	931,060	746.15	119,827			69,131		78,527			(44,812)		5,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	232,850	708.26	30,969			19,382		30,120			(11,582)		1,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,723,095	751.14	210,735			126,731		142,216			(78,917)		9,427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,691,522	699.67	214,823			117,740		226,538			(80,338)		8,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98	14,507			7,782		15,003			(5,418)		594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	374,092	747.94	48,258			27,918		30,925			(18,072)		2,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	157,654	729.14	20,716			11,658		15,700			(7,758)		834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,267,355	719.85	404,825			253,921		383,474			(151,394)		18,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	3,002,383	722.91	372,596			227,983		337,252			(139,723)		16,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	77,636	705.7	10,520			6,428		10,154			(3,939)		428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89	4,076			2,284		2,960			(1,524)		164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	201,184	694.79	24,424			12,245		27,292			(9,134)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	248,086	741.9	32,350			19,455		22,386			(12,115)		1,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	912,916	746.19	118,588			70,534		78,296			(44,227)		4,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,338,621	737.56	301,682			168,246		212,983			(112,821)		12,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78	9,141			4,671		10,396			(3,419)		367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,317,653	742.75	280,900			160,128		204,068			(105,049)		12,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78	28,909			16,827		18,516			(10,811)		1,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	914,117	758.67	112,436			65,948		68,356			(42,048)		4,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	73,781	730.57	9,746			5,556		7,297			(3,645)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34	9,551			5,321		7,203			(3,562)		384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	346,752	714.84	46,049			28,717		42,135			(17,174)		1,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64	6,422			3,387		6,232			(2,395)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	5,002,319	710.38	583,270			309,262		601,727			(218,127)		25,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	49,256	717.45	6,610			4,082		5,798			(2,472)		273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	272,658	733.24	35,227			19,985		26,250			(13,174)		1,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	751,629	691.45	89,669			45,268		105,931			(33,580)		3,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	558,431	742.28	72,652			43,691		50,210			(27,207)		3,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	469,129	723.49	58,500			36,050		52,665			(21,878)		2,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16	14,409			7,314		15,754			(5,381)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	64,000	745.03	8,403			4,972		5,522			(3,147)		347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	2	938,811	736.31	121,926			68,667		86,904			(45,802)		4,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	132,877	745.06	17,394			10,345		11,521			(6,487)		724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,167,440	709.34	286,102			179,060		277,931			(106,994)		12,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	343,194	732.35	46,091			27,920		34,342			(17,237)		1,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	294,809	704.29	37,736			20,319		37,315			(14,112)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	281,333	742.68	37,080			21,392		24,548			(13,867)		1,511		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,280,783	704.53	142,423			71,603		160,330			(53,262)		6,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	53,207	694.17	6,709			3,479		7,338			(2,502)		271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	188,192	702.9	23,392			12,504		24,136			(8,772)		970		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,164,360	708.02	138,908			76,132		145,316			(51,948)		6,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	150,025	694.79	19,218			10,444		20,872			(7,197)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	233,574	711.66	27,281			14,653		27,874			(10,175)		1,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,783,606	741.5	335,146			186,500		244,854			(125,164)		14,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	294,159	694.57	36,535			18,469		40,083			(13,700)		1,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74	6,201			3,310		6,251			(2,322)		252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	290,459	700.98	36,627			19,578		37,864			(13,735)		1,497		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	312,715	734.13	41,278			23,021		29,436			(15,437)		1,651		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76	12,076			6,536		11,908			(4,516)		491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	513,350	718.42	59,343			31,302		56,672			(22,132)		2,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	254,809	688.37	31,469			16,037		37,132			(11,769)		1,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57	6,516			3,312		7,151			(2,430)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	42,643	705.16	5,356			2,796		5,289			(2,003)		218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,389,598	741.5	286,752			159,042		209,338			(107,532)		12,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	567,011	698.04	70,933			38,548		76,808			(26,563)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,643,783	706.37	192,980			104,875		207,560			(72,268)		8,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,253,302	718.42	260,256			137,109		248,480			(97,196)		11,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,325,520	707.58	290,690			156,525		286,130			(108,710)		12,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	604,138	711.03	70,140			37,093		72,118			(26,231)		3,106		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	36,611	724.55	4,789			2,652		3,798			(1,793)		192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	352,466	708.89	42,613			22,335		42,425			(15,958)		1,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	219,359	697.06	26,981			13,920		29,428			(10,118)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77	12,817			6,638		13,968			(4,787)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,128,835	699.26	140,201			74,530		150,162			(52,431)		5,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	117,957	737.19	15,252			8,506		10,781			(5,704)		623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	491,869	696.94	56,860			28,977		66,769			(21,264)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,709,449	718.42	312,129			163,824		297,777			(117,048)		13,841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	248,375	700.62	30,749			15,966		32,316			(11,499)		1,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,596,114	700.3	330,485			180,677		345,251			(123,255)		13,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	664,404	705.74	76,739			39,794		83,042			(28,620)		3,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,209,150	759.5	266,203			155,620		163,117			(99,416)		11,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	138,154	703.24	17,421			9,131		17,469			(6,524)		706		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02	10,173			5,184		11,990			(3,804)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03	12,544			6,826		13,131			(4,704)		506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,629,475	742.77	320,270			179,052		228,962			(119,772)		13,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,541,758	733.61	198,733			112,743		147,916			(74,321)		8,210		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	892,162	734.04	115,000			65,398		85,253			(43,007)		4,757		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	444,235	733.61	57,440			32,744		42,702			(21,481)		2,371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	78,280	747.69	10,176			5,997		6,568			(3,806)		425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	3,274,241	757.73	394,546			229,653		245,641			(147,549)		17,624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	489,257	734.42	62,869			35,753		46,588			(23,511)		2,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	689,158	696.41	89,659			49,140		94,801			(33,530)		3,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,284,199	755.49	277,987			165,186		178,497			(103,817)		12,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48	10,324			5,247		11,313			(3,850)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	327,995	714.54	43,000			26,166		39,570			(16,081)		1,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	208,811	755.06	25,266			14,577		16,107			(9,449)		1,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	141,093	741.02	18,808			10,851		12,511			(7,034)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,376,234	700.32	159,368			82,105		180,989			(59,681)		6,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	156,862	742.9	20,376			12,203		14,009			(7,620)		858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	884,561	706.53	108,801			57,027		108,704			(40,744)		4,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	302,942	691.7	37,504			19,322		42,826			(14,045)		1,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	227,911	746.17	29,697			17,572		19,447			(11,121)		1,237		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	200,193	688.83	25,324			13,047		28,972			(9,484)		1,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	818,937	707.63	104,660			57,506		101,494			(39,140)		4,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	78,120	707.57	10,452			6,387		10,063			(3,914)		431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56	31,203			18,051		20,024			(11,685)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	403,665	748.38	52,678			30,970		33,561			(19,700)		2,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	619,184	698.04	73,311			36,756		81,714			(27,416)		3,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	2,894,749	705.74	334,054			173,009		361,451			(124,756)		14,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	74,422	747.24	9,786			5,754		6,257			(3,660)		403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92	10,753			6,745		10,297			(4,021)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	2,055,846	705.74	236,628			122,078		255,943			(88,735)		10,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,228,050	749.34	160,997			94,431		100,870			(60,209)		6,649		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	37,852	732.93	4,917			2,796		3,655			(1,839)		202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	860,735	741.4	112,928			67,633		77,974			(42,232)		4,709		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,034,960	746.63	127,818			77,252		90,275			(47,670)		5,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	614,400	703.95	75,510			39,311		77,428			(28,239)		3,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,513,439	745.11	303,875			170,303		213,461			(113,641)		13,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,190,823	714.59	158,141			97,452		144,213			(59,141)		6,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	645,836	737.45	85,057			51,408		61,432			(31,722)		3,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	102,595	700.67	12,917			6,725		13,298			(4,830)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	724,637	697.42	89,203			46,258		97,275			(33,268)		3,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	289,589	746.23	38,776			22,744		24,524			(14,501)		1,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	2,372,576	757.7	290,166			170,592		179,690			(108,514)		12,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	22,328	725.96	2,950			1,669		2,311			(1,100)		119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5	12,030			6,858		8,968			(4,499)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	50,375	712.94	6,740			4,139		6,184			(2,514)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,136,342	749.72	148,633			87,179		92,987			(55,585)		6,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	12/18/2026	2	1,444,361	717.47	167,348	14,246		111,890		171,323			(67,317)		7,965		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179B5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76	16,204			8,180		19,131			(6,068)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	292,491	736.29	37,848			21,665		27,311			(14,174)		1,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	823,152	718.54	109,562			67,666		95,991			(40,973)		4,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4	24,540			14,284		15,728			(9,177)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,083,392	742.83	140,841			83,963		96,526			(52,671)		5,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42	24,416			14,125		15,724			(9,143)		1,006		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16	8,995			4,640		9,825			(3,373)		365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38	9,492			5,828		8,690			(3,540)		397		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	868,636	734.01	112,575			62,937		82,360			(42,100)		4,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	442,827	714.96	58,675			36,157		53,466			(21,943)		2,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	328,889	742.53	42,821			25,646		29,477			(16,014)		1,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	91,311	699.74	11,003			5,677		11,974			(4,126)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	130,139	734.29	17,243			10,446		12,795			(6,449)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	262,741	714.18	34,524			21,009		31,795			(12,911)		1,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	317,720	729.35	40,986			23,195		31,868			(15,286)		1,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,359,099	711	179,537			112,612		171,702			(67,142)		7,604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	3,235,442	723.74	402,813			250,996		364,219			(150,435)		18,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	171,532	713.51	22,968			14,154		20,962			(8,589)		951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	761,229	746.57	98,655			58,678		65,048			(36,794)		4,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	100,791	717.8	13,486			8,363		11,821			(5,057)		560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	479,574	737.82	62,968			38,058		45,459			(23,484)		2,636		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	88,297	743.13	11,487			7,969		8,533			(3,525)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	637,408	751.63	76,808			53,175		57,227			(23,891)		3,749		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	366,246	715.95	47,539			31,148		44,900			(16,411)		2,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	802,023	736.56	101,937			69,177		81,816			(33,000)		4,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	165,486	732.78	21,281			14,383		17,483			(6,909)		962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,116,579	736.18	142,922			97,572		114,968			(45,422)		6,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	229,981	742.84	29,093			20,661		22,594			(8,505)		1,370		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	2	102,398	738.46		10,298		7,604		10,301			(2,701)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	291,770	719.15		36,646		27,132		36,702			(9,538)		1,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	185,318	737.64		24,128		16,505		18,775			(7,635)		1,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	1,179,960	744.97		141,949		96,908		112,503			(45,113)		6,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	391,157	744.8		48,816		34,668		37,783			(14,271)		2,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	328,796	720.41		40,869		30,357		40,993			(10,540)		2,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	59,631	719.58		7,466		5,528		7,476			(1,943)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	380,016	741.42		46,932		33,394		38,007			(13,565)		2,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	1,756,450	722.83		205,153		150,483		215,878			(54,801)		10,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	1,235,476	721.68		142,450		105,272		154,018			(37,559)		7,507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	555,352	728.67		68,919		49,432		62,907			(19,664)		3,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	304,817	731.19		37,889		27,272		33,841			(10,714)		1,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	994,147	717.52		119,099		75,012		119,379			(44,335)		5,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	159,398	708.9		20,674		13,120		20,612			(7,562)		898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,297,272	720.87		161,121		120,173		161,052			(41,387)		7,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	2,134,898	720.4		256,401		162,235		250,211			(94,704)		11,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	2,695,227	712.21		327,470		211,416		345,170			(116,185)		15,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	2,896,285	724.56		349,002		229,153		331,804			(119,999)		16,589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,885,917	723.82		217,069		162,429		231,789			(55,232)		11,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	2,384,329	708.04		305,671		194,403		311,909			(111,381)		13,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	506,504	719.21		60,679		39,475		60,708			(21,392)		2,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	981,489	739.44		125,434		88,045		99,189			(37,458)		5,812		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	65,632	721.19		8,499		5,627		7,688			(2,891)		377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	127,147	710.58		15,766		11,543		17,248			(4,233)		769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	2,602,267	717.88		320,339		240,254		333,732			(80,304)		15,928		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	113,924	713.21		14,286		10,479		15,083			(3,816)		690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	2,459,887	717.84		315,112		206,467		296,946			(108,778)		14,075		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	2,608,781	730.07		299,488		215,977		297,004			(83,693)		15,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	2,152,663	722.34		246,910		178,400		263,837			(68,661)		12,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	1,242,064	714.19		153,768		115,114		164,520			(39,072)		7,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	342,937	739.11		43,142		30,401		34,901			(12,765)		2,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	363,843	719.25		43,734		27,754		43,209			(15,996)		2,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	2,398,122	737.69		286,336		190,366		242,567			(96,099)		13,822		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	1,375,785	735.73		164,269		109,437		142,100			(54,906)		7,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	661,421	744.13		84,530		58,996		63,517			(25,742)		3,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	764,303	711.61		98,060		64,116		97,800			(34,247)		4,369		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	1	1,982,571	720.4		237,115		149,550		231,429			(88,062)		11,092		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	59,504	714.12		7,730		5,075		7,429			(2,658)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	370,137	719.11		46,045		33,206		45,997			(12,867)		2,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	74,236	700.55		9,294		6,756		10,915			(2,563)		446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	384,231	713.69		48,336		35,323		50,481			(13,044)		2,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	102,044	702.83		12,562		9,131		14,756			(3,463)		614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	75,542	719.55		9,367		6,755		9,355			(2,618)		453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	2,419,223	704.39		313,047		201,675		329,152			(111,496)		13,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	27,046	706.18		3,513		2,234		3,591			(1,280)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	265,048	730.14		34,324		23,103		28,680			(11,237)		1,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2027	1	198,111	714.3		24,645		18,078		26,013			(6,583)		1,199		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	563,217	723.09		71,979		47,656		64,940			(24,485)		3,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,107,564	748.07		133,018		93,186		103,893			(40,160)		6,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	878,581	728.99		111,668		74,241		95,813			(37,478)		5,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	598,935	716.64		74,388		55,791		77,539			(18,648)		3,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	277,657	710.83		34,374		25,072		37,519			(9,392)		1,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	819,908	701.76		101,751		73,962		119,490			(28,055)		4,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	126,004	709.52		15,801		11,438		17,116			(4,372)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	254,015	739.47		31,828		22,647		25,832			(9,200)		1,514		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	101,358	729.93		12,710		9,149		11,370			(3,594)		608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	243,523	700.98		30,392		22,092		35,694			(8,380)		1,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	72,498	730.38		9,062		6,523		8,102			(2,563)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	2,378,513	719.32		275,907		201,143		300,861			(75,488)		14,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	493,474	730.75		63,510		42,486		52,804			(21,170)		2,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	732,033	716.01		90,553		66,173		94,483			(24,437)		4,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	2	1,931,843	739.71		230,480		154,418		191,653			(76,578)		11,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	2,367,437	752.81		279,121		196,305		212,070			(82,972)		14,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	42,553	734.62		5,485		3,722		4,414			(1,776)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	38,745	738.17		4,994		3,506		3,958			(1,491)		229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	374,604	739.02		47,088		33,505		38,241			(13,610)		2,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	2	2,467,410	753.7		287,546		203,767		219,278			(84,490)		14,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	49,219	741.97		6,266		4,407		4,851			(1,863)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	61,831	706.7		8,026		5,115		8,176			(2,913)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	654,922	739.71		78,394		52,658		65,271			(25,917)		3,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	972,315	732.07		124,165		83,572		103,501			(40,651)		5,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	1,466,240	747.93		173,310		122,126		138,221			(51,281)		8,700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	64,261	734.59		8,206		5,807		6,815			(2,420)		381		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	1	1,384,113	742.2		166,509		113,152		134,962			(53,749)		8,043		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	1	2,804,319	723.82		321,655		240,241		343,407			(82,294)		17,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,252,948	711.9		160,252		101,478		157,732			(59,109)		7,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	600,373	712.96		74,987		56,137		80,263			(19,054)		3,671		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	1	1,740,056	721.68		199,932		147,464		216,136			(53,004)		10,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	159,668	701.95		20,917		13,504		22,178			(7,421)		907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	349,916	709.75		43,635		31,827		47,669			(11,922)		2,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	11,184	708.96		1,404		1,024		1,533			(384)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	167,320	743.5		21,701		14,957		16,016			(6,817)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	90,604	711.5		11,262		8,137		12,079			(3,132)		544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	1	2,035,699	719.32		235,530		171,443		256,807			(64,706)		12,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	91,559	721.48		11,308		8,372		11,311			(2,943)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	250,383	708.85		32,375		21,061		32,649			(11,413)		1,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	531,023	723.82		61,174		45,796		65,325			(15,544)		3,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	414,646	711.89		51,416		37,871		55,554			(13,683)		2,510		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	408,627	731.73		49,076		32,493		43,793			(16,694)		2,350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	1	5,167,210	720.11		620,065		403,943		613,950			(218,045)		29,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917J$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	781,988	736.84		101,346		69,466		80,163			(31,931)		4,576		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	74,588	709.74		9,704		6,345		9,688			(3,389)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/25/2027	2	1,628,269	731.73		195,821		129,579		174,315			(66,665)		9,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H8S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	301,694	698.7		39,643		25,485		43,099			(14,243)		1,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	1,506,663	719.32		175,074		127,698		190,750			(47,834)		9,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	1	2,562,438	731.73		306,468		202,336		273,437			(104,822)		14,677		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	1	1,115,557	741.05		128,624		92,382		113,568			(36,573)		6,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	760,992	720.36		93,830		67,666		93,651			(26,221)		4,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,018,915	751.63		122,677		84,879		91,366			(38,211)		5,987		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,325,002	741.42		158,073		105,745		129,170			(52,691)		7,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	924,408	742.2		111,669		76,082		90,555			(35,850)		5,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	213,002	719.16		26,711		19,840		26,813			(6,888)		1,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	220,396	743.66		28,497		19,807		21,233			(8,705)		1,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	2	1,071,149	742.23		127,483		84,683		103,312			(42,899)		6,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	1,886,623	733.48		239,412		158,841		196,549			(80,679)		10,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	1	293,415	737.98		37,205		26,217		30,148			(11,009)		1,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2027	1	284,157	727.05		36,116		24,061		31,617			(12,072)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	322,827	742.79		40,870		28,744		31,588			(12,149)		1,914		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,919,397	749.89		221,498		158,213		178,856			(63,415)		11,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,243,728	750.27		144,148		102,567		115,172			(41,665)		7,415		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	880,028	712.08		109,035		80,578		118,091			(28,748)		5,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	2,580,277	708.91		314,020		201,716		339,992			(112,978)		14,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,234	713.81		24,469		17,679		26,228			(6,804)		1,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	2,938,422	748.42		354,668		242,616		270,725			(112,230)		17,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	1,147,752	720.4		137,960		87,362		134,651			(50,887)		6,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,345,460	744.63		173,161		119,347		127,510			(54,395)		7,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	1,428,042	753.99		172,365		119,566		125,269			(52,890)		8,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	3,055,021	740.93		365,992		246,843		301,401			(119,323)		17,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	90,393	729.99		11,263		8,030		10,084			(3,240)		539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	1,826,047	720.32		211,274		152,941		228,235			(58,462)		10,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	1	792,946	743.92		99,594		70,044		76,831			(29,605)		4,700		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	259,637	718.31		33,623		22,168		31,148			(11,531)		1,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	2	2,009,386	743.49		231,164		157,092		193,359			(74,187)		11,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	1,027,579	733.44		132,044		89,964		108,602			(42,391)		5,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	1	1,407,171	711.22		162,528		118,141		191,103			(44,812)		8,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	59,151	743		7,619		5,317		5,737			(2,320)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,684,910	724.56		195,618		142,952		203,411			(52,790)		10,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	395,062	753.01		47,447		33,115		35,052			(14,449)		2,328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	53,589	737.3		6,945		4,865		5,520			(2,097)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	822,796	745.09		105,647		73,285		78,156			(32,418)		4,844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	549,487	720.5		68,356		50,704		68,452			(17,698)		3,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	1,232,756	709.5		154,095		112,819		168,590			(41,373)		7,455		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/11/2027	1	565,738	739.59		72,641		49,691		56,358			(22,986)		3,307		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	414,122	732.31		51,061		36,753		45,557			(14,439)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	598,104	738.12		77,036		53,967		61,174			(23,258)		3,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	895,497	730.1		103,788		76,843		103,326			(27,013)		5,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	8,288	742.17		1,074		750		810			(327)		49		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	1	1,486,567	740.29		185,078		131,690		150,117			(53,495)		8,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	622,805	741.04		76,605		54,718		62,661			(21,932)		3,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	1,671,609	708.56		214,133		136,480		217,791			(77,733)		9,434		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	210,130	741.63		27,170		18,810		20,614			(8,451)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	2,379,908	730.21		275,593		204,424		274,585			(71,352)		14,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	1,474,655	739.92		182,857		130,612		149,795			(52,352)		8,809		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	278,812	744.79		35,772		24,863		26,595			(10,927)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,543,190	740.56		195,677		137,350		154,456			(58,435)		9,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	166,886	736.85		21,695		15,199		17,255			(6,550)		987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	84,678	710.66		10,593		7,802		11,451			(2,819)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	187,561	710.86		23,445		17,326		25,402			(6,182)		1,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	1	2,951,155	730.12		341,449		253,621		340,790			(88,055)		17,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	227,074	729.78		27,953		20,049		25,489			(7,976)		1,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	606,754	740.81		78,878		54,608		59,953			(24,535)		3,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	1,561,890	714.92		194,768		142,330		203,280			(52,561)		9,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	23,338	742.39		2,962		2,103		2,301			(866)		139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	2,345,650	741.1		269,515		192,141		238,408			(77,532)		13,999		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	1	671,589	710.72		85,628		55,705		86,272			(30,187)		3,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	404,309	712.97		49,730		36,629		53,726			(13,234)		2,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2027	1	200,287	712.73		24,675		17,829		26,454			(6,862)		1,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917M$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	1	1,209,712	721.49		139,601		102,823		150,536			(37,150)		7,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	802,262	715.16		96,673		62,545		99,981			(34,166)		4,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	760,921	720.11		91,767		60,002		90,852			(32,050)		4,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/07/2027	1	3,965,988	716.5		477,902		303,940		484,279			(174,139)		22,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2027	1	3,372,456	708.91		409,416		262,388		443,194			(147,907)		19,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	506,767	706.72		64,968		42,033		67,586			(22,961)		2,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	286,618	716.01		36,744		24,126		35,244			(12,634)		1,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	1	183,554	738.64		22,963		16,402		18,848			(6,574)		1,096		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	1,709,492	741.05		197,617		142,165		174,605			(55,960)		10,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	157,796	707.19		20,387		12,841		20,627			(7,589)		883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	1	642,559	720.11		77,428		50,589		76,646			(27,079)		3,669		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	1,067,603	728.8		128,219		84,536		117,292			(43,971)		6,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	863,150	700.54		111,864		71,913		121,568			(40,192)		4,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	1	1,418,678	732.67		180,172		120,529		149,312			(60,057)		8,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,943,460	739.71		351,744		236,108		293,016			(116,446)		17,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/12/2027	1	1,452,088	753.52		175,557		120,999		127,036			(55,148)		8,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/05/2027	1	506,556	734.72		64,282		43,443		52,634			(20,870)		2,944		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	1	87,770	727.07		11,305		7,516		9,729			(3,794)		506		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	1	1,261,985	727.56		144,497		108,373		150,115			(36,223)		7,725		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	187,182	734.9		24,577		16,846		19,510			(7,743)		1,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917K$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	1	3,839,726	751.63		460,383		317,747		342,599			(144,186)		22,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	1	697,625	740.81		83,715		56,347		68,831			(27,408)		4,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2027	1	1,184,125	703.8		153,107		98,847		162,122			(54,322)		6,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	2,523,095	753.7		295,454		209,704		225,060			(86,494)		15,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	346,999	732.36		42,507		30,304		37,961			(12,228)		2,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	2	827,411	730.98		100,454		68,259		88,936			(32,434)		4,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	924,060	741.05		106,914		76,954		94,485			(30,234)		5,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	1,165,100	749.41		138,763		97,401		107,937			(41,439)		6,900		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2027	1	1,655,485	720.39		206,108		152,599		206,251			(53,645)		10,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	8,430	711.29		1,050		776		1,138			(277)		51		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/17/2027	1	1,841,150	742.76		236,219		163,537		178,850			(73,476)		10,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	03/05/2027	1	1,908,325	738.5		220,412		158,088		199,222			(62,888)		11,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	176,539	739.24		22,562		15,806		17,883			(6,812)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	1	1,199,294	748.07		143,556		100,330		111,964			(43,579)		7,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	1	397,126	738.62		51,031		35,820		40,418			(15,239)		2,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2027	1	944,589	753.68		113,917		79,179		83,226			(34,799)		5,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	1	239,993	710.74		29,807		21,577		32,298			(8,248)		1,443		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/10/2027	1	517,921	721.45		63,342		45,679		63,189			(17,701)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	1	191,764	743.96		24,814		17,213		18,397			(7,614)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	1	2,765,344	719.07		321,886		235,667		351,545			(86,424)		16,724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	1	1,077,785	730.59		124,700		93,008		123,907			(32,031)		6,561		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	1	202,098	731.25		24,959		17,794		22,313			(7,180)		1,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	2,894,501	721.68		333,447		246,301		360,509			(88,037)		17,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	1	256,368	714.12		32,149		23,493		33,571			(8,676)		1,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/25/2027	1	113,044	721.59		13,950		10,347		13,963			(3,612)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	635,337	732.19		81,006		54,634		67,622			(26,410)		3,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	263,279	731.51		34,279		23,355		28,285			(11,005)		1,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/04/2027	1	382,646	730.26		49,438		33,343		41,400			(16,118)		2,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	899,853	743.67		113,201		80,392		87,773			(33,094)		5,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	1	1,509,538	745.35		180,239		122,314		142,510			(58,349)		8,772		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	1	628,988	734.24		81,643		55,737		65,848			(25,947)		3,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	819,044	745.78		96,565		68,328		78,912			(28,479)		4,860		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	708,270	753.7		83,009		58,950		63,256			(24,268)		4,219		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	1,614,599	742.2		194,721		132,581		157,984			(62,598)		9,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	3,444,668	717.02		414,738		264,339		418,873			(150,556)		19,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	1	197,804	726.41		23,816		15,604		22,229			(8,221)		1,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	01/06/2027	1	1,204,369	710.77		154,039		97,755		153,401			(56,340)		6,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	659,525	708.91		80,396		51,683		86,980			(28,885)		3,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	187,199	702.54		24,560		15,823		25,841			(8,748)		1,062		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	1	170,368	731.55		21,909		14,536		18,047			(7,383)		981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	1	272,174	709.05		34,675		21,839		35,047			(12,908)		1,523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/13/2027	1	724,313	712.8		88,149		56,788		92,154			(31,396)		4,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	1	525,886	720.2		67,208		44,311		62,113			(23,048)		3,012		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	123,659	729.06		15,964		10,723		13,510			(5,278)		716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917I$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/15/2027	1	262,333	704.86		34,077		22,047		35,503			(12,044)		1,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	465,124	736.98		58,420		41,337		48,342			(17,229)		2,760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917L$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	1	563,744	735.86		71,370		50,500		59,149			(21,049)		3,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2027	1	730,335	745.64		88,955		60,973		69,323			(28,027)		4,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	1,999,532	748.07		239,944		167,994		187,341			(72,541)		11,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	1	2,264,146	699.35		245,886		186,113		346,901			(60,458)		13,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,608,529	706.58		178,225		138,320		234,582			(40,417)		10,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	65,762	701.63		7,832		6,175		9,920			(1,663)		413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	284,014	699.67		33,940		26,527		43,477			(7,439)		1,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/16/2027	2	2,903,610	706.58		321,348		249,236		422,480			(73,012)		18,031		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	797,961	702.33		95,037		74,803		119,786			(20,513)		5,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,045,959	695.79		126,770		97,341		164,247			(29,788)		6,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	59,540	695.98		7,169		5,566		9,364			(1,623)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,251,740	710.78		138,693		108,850		176,574			(30,250)		7,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	479,892	692.56		57,251		44,590		77,707			(12,705)		2,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	613,339	699.35		66,854		50,691		94,248			(16,348)		3,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	990,730	709.61		108,683		82,856		139,636			(25,905)		6,114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	04/12/2027	2	2,324,254	705.17		263,226		203,092		341,268			(60,890)		14,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	965,858	705.95		116,965		94,056		141,642			(23,265)		6,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	1,002,952	721.5		114,036		92,106		130,828			(22,026)		6,370		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	323,720	715.82		39,720		33,610		44,746			(6,149)		2,104		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	523,787	714.01		64,792		52,955		72,243			(11,893)		3,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,021,292	714.22		112,036		89,010		140,605			(23,360)		6,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	650,688	703.5		77,562		61,622		96,755			(16,172)		4,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	178,891	712.59		21,843		18,748		25,568			(3,142)		1,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	1,111,870	697.18		132,201		102,479		172,938			(30,103)		6,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	325,791	705.78		39,486		31,838		47,992			(7,768)		2,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	2,745,407	724.26		311,878		255,329		351,864			(56,822)		17,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	101,487	709.65		12,584		10,182		14,462			(2,413)		645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	749,132	721.2		91,319		77,396		99,125			(14,011)		4,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	693,318	714.95		84,099		70,468		96,247			(13,709)		4,485		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	1	3,651,748	730.18		416,299		352,825		452,382			(63,871)		23,758		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	1	3,149,728	735.94		347,730		303,543		375,823			(45,377)		20,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	2,119,172	731.59		234,804		204,685		262,704			(30,921)		13,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,241,435	718.14		141,648		117,132		168,695			(25,122)		7,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,170,060	713.48		140,992		118,822		164,591			(22,628)		7,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,344,191	715.29		151,490		122,149		184,971			(29,801)		8,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	3,509,321	722.56		397,606		341,274		467,302			(57,190)		22,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	983,199	695.18		108,054		82,079		156,624			(26,051)		6,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	37,991	700.12		4,570		3,587		5,783			(997)		237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,251,312	694.83		149,282		115,242		198,501			(34,151)		7,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	523,520	693.63		62,351		47,731		83,481			(14,797)		3,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	79,955	698.46		9,643		7,537		12,343			(2,113)		500		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,181,986	706.58		131,082		101,773		172,509			(29,686)		7,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	1,189,285	689.96		130,940		99,644		198,026			(31,390)		7,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,446,650	697.18		172,585		133,996		225,646			(39,085)		9,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	224,699	696.98		27,211		20,932		34,898			(6,300)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	954,026	709.62		117,536		95,256		136,332			(22,380)		6,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	1	1,140,577	714.63		139,264		114,013		156,870			(25,373)		7,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	2,228,885	724.18		254,316		207,441		285,147			(47,662)		14,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	497,863	723.09		56,557		46,846		64,853			(9,762)		3,202		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	90,379	679.61		10,809		8,226		16,129			(2,591)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	1	1,867,986	718.1		206,786		156,302		242,718			(51,058)		11,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	1	1,474,728	701.33		175,788		137,963		222,602			(38,341)		9,215		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	1	3,134,127	711.79		345,694		271,685		438,240			(75,027)		19,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,810,236	705.06		216,685		173,229		267,291			(43,634)		11,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	709,500	709.95		86,985		71,332		101,647			(15,729)		4,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	1,399,967	713.92		152,176		120,403		193,232			(31,895)		8,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,369,416	709.44		167,616		138,214		197,027			(30,120)		8,764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	788,464	724.88		89,964		73,528		100,415			(16,514)		5,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	462,059	710.67		57,018		46,053		65,223			(11,013)		2,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/21/2027	1	513,573	719.52		58,599		48,054		68,677			(10,596)		3,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	92,153	688.86		10,911		8,273		15,232			(2,668)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/25/2027	2	1,616,576	718.14		184,597		152,661		219,494			(32,716)		10,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	128,271	717.96		15,662		11,768		16,424			(3,905)		786		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	203,381	684.75		24,284		18,446		34,794			(5,855)		1,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	1,412,521	702.98		156,366		119,701		210,878			(37,107)		8,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	1	2,206,463	685.93		261,025		198,278		374,495			(62,932)		13,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	272,841	700.17		32,223		24,565		41,167			(7,680)		1,684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	2	1,044,508	737.11		114,983		100,838		123,905			(14,279)		6,905		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	1,850,989	690.04		217,121		164,630		303,483			(53,094)		11,392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	1,107,080	719.2		133,957		100,651		140,410			(33,397)		6,783		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	66,498	712.82		8,119		6,781		9,371			(1,364)		429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	2,011,138	705.17		225,896		173,188		294,617			(53,328)		12,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/23/2027	1	1,835,075	709.1		203,877		159,349		262,674			(44,685)		11,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	784,891	680.78		93,010		70,779		138,999			(22,297)		4,839		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,183,143	724.77		135,588		114,542		153,425			(21,487)		7,685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	59,252	721.5		7,081		6,172		7,904			(932)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	2,190,366	713.48		267,444		221,523		305,926			(46,162)		14,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,098,116	705.17		123,758		95,028		161,358			(29,080)		6,801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	1	551,689	728.9		62,065		46,634		64,871			(15,474)		3,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	1	5,899,799	722.8		665,497		555,194		771,165			(112,440)		37,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	1	464,532	695.98		55,744		43,211		72,859			(12,693)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	97,295	694.59		11,899		9,137		15,405			(2,796)		603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	06/11/2027	2	2,273,744	727.46		259,372		221,428		288,726			(38,197)		14,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	1,634,725	704.2		181,291		139,953		242,785			(41,473)		10,151		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917N$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	821,448	731.33		92,824		69,873		94,515			(23,015)		5,037		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	896,708	712.32		98,369		77,560		125,311			(20,887)		5,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	1,873,446	711.55		228,935		186,306		263,326			(43,338)		11,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/02/2027	1	394,856	721.6		47,936		36,083		49,043			(11,885)		2,421		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	64,657	704.63		7,823		6,265		9,572			(1,565)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	1,756,388	699.35		191,271		144,966		269,696			(46,836)		10,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	448,726	726.89		53,219		46,493		57,428			(6,907)		2,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	730,460	716.65		81,738		65,121		98,774			(16,861)		4,608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	623,091	707.59		69,475		53,442		89,729			(16,084)		3,862		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	715,589	704.29		83,939		66,298		105,803			(17,708)		4,495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	1,416,286	707.46		156,641		122,215		205,448			(34,547)		8,842		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	1	1,677,285	716.65		187,520		149,346		226,618			(38,735)		10,572		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	292,425	712.78		35,559		30,647		41,729			(5,073)		1,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	1	30,616	693.63		3,686		2,846		4,897			(843)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	979,337	703.11		107,531		83,750		147,353			(23,863)		6,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	39,715	707.37		4,913		4,062		5,827			(871)		255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	1,009,482	727.39		112,355		97,539		129,797			(14,929)		6,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	1	1,920,091	693.76		226,955		176,763		308,379			(50,365)		11,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	53,309	708.22		6,584		5,429		7,736			(1,183)		341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	17,710	711.33		2,191		1,818		2,516			(375)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	36,964	712.85		4,532		3,872		5,264			(675)		241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/17/2027	1	741,789	713.68		89,905		77,167		105,220			(12,932)		4,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	1,165,595	724.48		131,013		109,957		151,024			(21,177)		7,547		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	53,393	696.85		6,413		5,003		8,348			(1,414)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	307,352	717.07		37,343		31,832		42,103			(5,635)		2,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	2,126,006	711.79		235,136		185,004		297,986			(50,823)		13,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,199,495	715.29		247,663		199,629		302,424			(48,787)		13,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	164,895	703.22		19,491		15,421		24,579			(4,085)		1,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	2	238,576	723.5		26,999		22,593		31,124			(4,431)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2027	1	131,063	712.25		16,147		13,374		18,466			(2,787)		843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,309,157	708.59		160,503		132,723		190,443			(28,466)		8,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,583,367	715.36		176,545		141,382		217,047			(35,309)		10,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	1,261,608	724.18		144,076		117,556		161,539			(26,965)		8,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	64,407	705.9		7,825		6,235		9,412			(1,614)		406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	505,163	726.94		60,215		52,688		64,578			(7,589)		3,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	894,601	697.75		107,173		82,588		138,385			(24,665)		5,550		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	2,238,136	720.46		255,819		206,974		294,876			(49,061)		14,228		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	1	1,853,668	716.65		206,684		164,434		249,832			(42,870)		11,653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2025	05/07/2027	1	1,381,191	705.85		165,605		132,620		202,734			(33,121)		8,735		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	512,168	713.51		62,382		52,185		71,809			(10,255)		3,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	1	1,282,012	704.72		151,406		120,289		189,002			(31,569)		8,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	892,461	721.15		101,473		82,578		116,973			(19,209)		5,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	639,690	713.91		77,466		64,697		89,454			(13,017)		4,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	129,751	713.86		15,869		13,296		18,151			(2,587)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	2,477,011	718.14		282,132		233,167		336,049			(50,174)		15,892		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	1,460,176	714.56		162,518		129,925		201,393			(32,726)		9,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	774,078	707.11		93,122		74,190		112,150			(19,210)		4,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,872,171	719.01		213,053		175,681		251,469			(38,285)		11,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	91,572	711.81		11,254		9,376		12,961			(1,914)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	1	2,239,048	711.9		273,836		221,175		313,290			(52,892)		14,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2027	1	704,413	704.43		82,487		65,264		104,104			(17,288)		4,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	917,934	718.51		111,345		94,521		124,390			(16,931)		5,977		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	2	187,237	708.4		23,390		18,999		26,990			(4,440)		1,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	403,998	715.47		45,531		36,613		55,327			(9,056)		2,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	127,406	713.32		15,773		12,870		17,664			(2,952)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	1	189,974	710.33		23,443		19,078		26,937			(4,438)		1,209		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	957,916	714.55		117,536		95,902		131,634			(21,998)		6,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/04/2027	1	253,781	715.56		30,504		25,602		35,073			(4,931)		1,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	2,233,186	706.77		268,876		214,583		324,748			(54,512)		14,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	551,795	713.04		67,209		55,992		77,417			(11,432)		3,552		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	915,389	715.85		112,135		94,730		126,595			(17,770)		5,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	1,015,053	712.56		124,446		103,249		142,998			(21,309)		6,534		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	21,002	704.56		2,569		2,071		3,120			(505)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	1	1,240,415	715.24		152,075		124,292		169,570			(27,915)		7,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	3,156,831	718.3		382,292		327,154		430,260			(55,511)		20,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/14/2027	1	1,573,526	719.18		180,326		146,143		209,818			(34,336)		10,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,932,978	727.1		217,847		185,695		246,229			(32,871)		12,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Q$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2027	1	221,771	703.85		26,790		21,417		33,027			(5,395)		1,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	687,249	718.16		82,882		70,650		93,414			(12,506)		4,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	503,496	718.45		59,916		52,015		69,028			(7,961)		3,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	55,747	714.76		6,879		5,811		7,770			(1,090)		362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	661,652	722.82		75,230		64,276		87,765			(11,202)		4,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	52,108	713.18		6,342		5,296		7,324			(1,066)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,132,115	721.41		127,816		110,434		152,867			(17,810)		7,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917R$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2027	1	2,767,185	722.16		315,736		261,957		363,715			(54,064)		17,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,273,613	716.91		155,126		131,261		174,687			(24,013)		8,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	1	2,375,250	721.41		266,741		230,216		319,432			(37,424)		15,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	292,961	723.29		35,243		30,547		38,454			(4,731)		1,927		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	1,888,059	713.86		227,700		196,250		267,390			(32,484)		12,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	1	2,769,555	728.04		327,638		286,684		351,225			(41,291)		18,308		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	1	233,921	724.39		27,907		24,188		30,462			(3,746)		1,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	96,233	711.46		11,712		10,119		13,938			(1,632)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	3,173,135	735.94		351,266		306,814		379,638			(45,650)		20,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	2	614,807	735.94		70,269		62,824		73,622			(7,698)		4,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	2,218,705	720.24		264,913		229,252		299,114			(35,927)		14,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	4,241,328	721.41		478,422		413,272		572,236			(66,757)		27,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	872,271	729.21		97,345		84,241		110,214			(13,202)		5,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	2,275,842	722.82		258,536		220,840		301,631			(38,550)		14,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,487,504	712.54		179,542		155,126		213,823			(25,018)		9,771		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	1	991,293	722.59		117,468		102,400		131,194			(15,469)		6,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	167,236	725.78		19,985		17,459		21,574			(2,594)		1,105		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/24/2027	2	1,279,489	733.41		142,800		123,845		155,974			(19,128)		8,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	75,168	701.12		9,035		7,112		11,380			(1,950)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/29/2027	1	19,117	703.08		2,263		1,788		2,851			(477)		120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	147,181	705.55		17,883		14,272		21,589			(3,625)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	509,942	698.06		60,683		47,346		79,070			(13,384)		3,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	1	1,068,808	716.3		119,600		95,450		145,087			(24,248)		6,748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	2,406,905	707.15		268,129		206,622		348,208			(61,706)		14,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917P$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	1	1,854,614	702.85		218,844		172,550		277,388			(46,467)		11,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/14/2027	1	2,094,343	698.18		251,321		193,324		322,553			(58,183)		12,982		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/09/2027	1	37,404	698.97		4,459		3,399		5,692			(1,063)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2027	1	52,591	692.43		6,321		4,839		8,456			(1,500)		325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	04/29/2027	2	3,247,256	713.78		354,780		281,060		448,403			(74,005)		20,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	265,758	722.65		30,110		25,085		34,783			(5,122)		1,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	1	1,127,384	725.84		128,409		108,654		144,953			(19,877)		7,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	1	189,707	717.42		23,201		19,696		25,909			(3,528)		1,235		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	968,290	711.79		107,190		84,368		135,825			(23,137)		6,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	1,959,393	713.93		238,262		203,570		276,909			(35,479)		12,799		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	1	2,783,957	722.82		315,422		269,242		368,065			(47,227)		18,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	1,587,887	722.8		179,749		150,120		208,248			(30,204)		10,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	1,631,507	727.25		184,850		158,189		208,447			(26,841)		10,666		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	1	1,312,936	722.37		147,968		124,701		173,262			(23,748)		8,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2027	1	161,658	696.54		19,545		15,061		25,217			(4,498)		1,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/07/2027	2	2,643,709	715.29		298,091		240,196		362,625			(58,770)		16,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2025	06/02/2027	1	2,445,362	714.6		295,644		247,318		340,221			(48,599)		15,806		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	1	3,462,572	724.77		395,079		333,417		447,502			(62,952)		22,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	1	2,445,688	724.18		278,075		226,608		312,076			(52,330)		15,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	31,135	704.74		3,808		3,062		4,606			(757)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,441,047	724.77		394,000		332,759		445,846			(62,523)		22,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2027	1	4,764,854	723.85		540,811		453,152		620,215			(88,160)		30,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	1	1,653,983	710.88		203,274		164,462		233,651			(38,984)		10,514		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	1	2,208,454	718.14		250,880		207,159		298,886			(44,800)		14,134		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	1	438,782	719.15		52,829		45,718		59,616			(7,165)		2,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	1	3,323,433	722.75		374,883		323,104		441,826			(53,481)		21,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/16/2027	1	651,746	717.21		79,578		68,101		89,521			(11,555)		4,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	1	290,559	717.36		34,867		30,269		40,143			(4,633)		1,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	668,149	755.25		73,630		69,969		70,818			(3,944)		4,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	868,782	755.25		96,000		91,247		92,351			(5,122)		5,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	1,735,353	749.67		190,889		183,243		194,449			(8,641)		11,982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	1,130,078	745.59		134,140		127,507		129,148			(7,147)		7,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	56,435	738.06		6,682		6,443		6,930			(247)		392		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	103,860	740.23		12,100		11,668		12,559			(448)		721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	175,298	729.91		21,229		19,391		22,361			(1,861)		1,184		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	1,481,662	742.13		165,650		151,542		172,651			(14,296)		10,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	143,539	726.97		17,282		16,095		18,967			(1,251)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	1,746,220	737.14		194,180		180,770		213,957			(14,137)		11,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	725,589	739.53		87,361		79,681		85,271			(7,996)		4,897		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	2,781,999	748.11		311,862		283,902		305,812			(29,090)		18,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	2	278,106	734.79		30,884		28,325		34,561			(2,613)		1,881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	164,289	719.88		19,945		18,349		22,832			(1,669)		1,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	1,023,784	748.74		115,073		104,943		112,235			(10,547)		6,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	1,739,000	729.95		195,811		180,147		225,224			(16,385)		11,763		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	1	558,750	720.97		67,273		61,892		77,067			(5,629)		3,779		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	1,049,683	739.4		125,017		113,168		122,946			(11,988)		7,058		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	124,453	738.4		15,096		13,769		14,747			(1,382)		840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	720,918	726.36		80,022		73,756		96,551			(6,559)		4,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	3,487,665	738.67		390,270		352,155		415,097			(39,507)		23,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	5,118,369	734.74		566,603		523,019		639,088			(44,242)		34,751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2027	2	2,485,664	748.61		276,799		250,573		271,772			(26,533)		16,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	161,927	738.28		19,431		17,589		19,123			(1,863)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	478,960	738.83		56,805		53,137		57,451			(3,735)		3,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	2,589,280	744.18		287,669		270,211		300,423			(18,547)		17,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	1,082,810	738.96		121,491		109,426		128,214			(12,499)		7,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	2,558,393	745.81		285,773		271,188		294,530			(15,680)		17,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	67,533	737.57		8,084		7,639		8,229			(454)		464		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	126,394	740.43		15,142		14,560		15,168			(661)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	387,124	746.48		45,719		45,217		44,965			(687)		2,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	205,107	724.6		24,510		22,625		27,514			(1,914)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	589,860	740.07		69,603		66,816		70,859			(3,151)		4,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	212,584	716.34		25,446		23,454		30,508			(2,086)		1,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	2	2,730,337	726.36		302,846		279,019		364,495			(24,911)		18,468		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,465,248	749.36		169,676		167,569		165,971			(2,793)		10,268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	398,577	747.27		46,315		45,933		46,201			(444)		2,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	1,709,737	743.52		200,210		192,510		200,702			(8,740)		11,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	1	2,821,409	756.9		304,430		295,179		298,764			(10,454)		19,578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	83,558	745.17		9,902		9,902		9,890					591		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	808,074	756.9		87,514		84,870		85,899			(2,989)		5,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	693,339	743.2		81,398		81,286		83,531			(445)		4,896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	354,051	742.09		41,884		40,273		41,989			(1,829)		2,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	2,293,991	746.04		266,562		263,999		268,473			(2,921)		16,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	1,974,329	748.29		217,769		207,598		223,678			(10,441)		13,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	290,968	753.28		33,432		32,694		31,661			(871)		2,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	1,113,205	751.39		123,009		122,840		126,424			(673)		7,855		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	1	1,142,445	751.39		125,783		125,609		129,394			(691)		8,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	304,551	724.71		36,485		33,729		40,847			(2,799)		2,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	980,291	742.32		113,028		110,078		117,160			(3,097)		6,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	1,303,283	726.98		155,742		145,260		172,511			(10,667)		8,894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	2,204,772	742.6		244,950		228,800		259,096			(16,442)		15,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,858,243	732.68		222,246		209,424		235,843			(13,091)		12,747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	728,470	736.33		87,271		82,116		89,569			(5,484)		4,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	571,560	755.25		63,214		60,089		60,815			(3,368)		3,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	1	912,434	759.79		98,999		96,948		94,835			(2,448)		6,363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	712,765	742.12		82,966		82,396		86,362			(682)		5,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/17/2027	1	1,229,297	756.92		133,870		132,391		131,895			(2,023)		8,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	119,832	747.21		14,140		13,868		13,743			(291)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	318,640	725.45		37,982		35,112		42,518			(2,914)		2,165		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	1,774,811	745.16		207,475		207,475		210,519			(284)		12,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	50,493	743.18		5,928		5,765		5,968			(171)		352		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	242,538	736.26		29,056		27,573		29,913			(1,594)		1,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	665,698	758.58		72,295		70,905		70,264			(1,486)		4,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	604,436	734.65		72,109		67,733		75,128			(4,649)		4,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	651,652	727.3		77,612		72,152		85,685			(5,749)		4,431		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	1,502,243	744.49		165,697		165,240		180,398			(1,136)		10,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	284,727	748.12		33,398		32,756		32,442			(686)		1,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	1	604,929	738.71		71,624		68,279		73,449			(3,434)		4,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	2,042,796	761.58		220,826		215,953		209,001			(5,755)		14,245		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	73,554	742.28		8,687		8,448		8,751			(250)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	377,325	755.5		40,827		39,649		40,639			(1,230)		2,628		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	253,978	737.16		30,325		28,617		31,059			(1,745)		1,743		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	60,026	751.07		7,011		6,856		6,638			(183)		419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	2,704,871	742.48		302,405		269,453		308,505			(34,015)		18,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	127,234	738.08		15,179		14,199		15,345			(998)		870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	1	1,412,216	748.74		158,309		144,315		154,375			(14,570)		9,502		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	628,835	759.79		68,480		67,069		65,613			(1,684)		4,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	257,110	726.25		30,879		28,801		34,208			(2,115)		1,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,790,013	726.36		198,512		182,948		239,539			(16,294)		12,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,502,858	741.6		280,570		250,895		289,029			(29,979)		16,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,135,790	741.94		126,641		114,464		131,602			(12,317)		7,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	2	2,588,775	731.92		309,406		274,220		319,367			(35,514)		17,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	375,856	734.87		41,720		38,625		46,956			(3,143)		2,556		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	1	974,895	729.87		116,987		105,369		123,355			(12,036)		6,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	1,732,501	733.19		195,253		174,869		215,500			(20,595)		11,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	282,403	735.58		34,030		32,020		34,908			(2,138)		1,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	306,115	741.34		36,397		34,995		36,469			(1,591)		2,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	567,859	740.94		67,007		63,970		67,716			(3,121)		3,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	1,058,798	757.19		114,668		112,620		113,233			(2,199)		7,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2025	08/11/2027	1	799,352	736.41		89,048		83,054		98,983			(6,099)		5,455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	200,466	740.9		23,354		22,745		24,203			(640)		1,398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	521,119	756.92		57,010		56,384		56,125			(857)		3,662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	1,510,882	755.51		165,139		163,778		165,033			(1,584)		10,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	493,644	758.98		53,659		52,775		52,026			(956)		3,459		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	133,798	745.08		15,628		15,177		15,548			(471)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	234,976	724.73		28,127		26,040		31,535			(2,119)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	191,197	748.93		22,007		21,614		21,716			(422)		1,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	420,451	731.36		50,496		44,739		52,166			(5,811)		2,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,265,836	745.37		146,204		142,187		147,297			(4,206)		8,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	191,773	740.02		22,936		21,833		22,984			(1,131)		1,322		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	950,670	751.71		104,859		100,826		105,136			(4,578)		6,587		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	460,186	750.37		51,035		48,581		51,153			(2,517)		3,173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	274,164	750.5		29,747		28,970		30,894			(815)		1,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	82,831	739.24		9,766		9,511		10,118			(268)		578		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	819,655	751.71		90,162		86,685		90,478			(3,947)		5,671		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	747,993	741.04		83,626		73,977		86,252			(9,737)		4,972		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	508,065	742.46		59,901		57,594		60,041			(2,619)		3,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	195,607	744.83		23,336		22,182		22,477			(1,243)		1,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	1	146,182	740.45		17,206		16,516		17,514			(779)		1,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	1	377,717	751.71		41,587		39,985		41,734			(1,818)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	1,081,797	745.88		120,729		113,588		124,018			(7,597)		7,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	242,508	731.93		29,149		27,468		30,939			(1,717)		1,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	1	891,887	751.71		97,840		94,051		98,176			(4,301)		6,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	405,712	743.94		47,184		45,687		47,535			(1,683)		2,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	223,279	738.81		26,302		25,363		27,272			(973)		1,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	194,751	751.51		22,552		22,088		21,597			(555)		1,362		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	100,043	742.98		11,875		11,875		12,050			(16)		707		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	1,448,494	750.32		167,156		163,942		162,439			(3,435)		10,137		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	437,360	743.85		51,608		51,112		51,986			(566)		3,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	1	60,725	745.08		7,166		7,106		7,150			(69)		427		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	66,071	749.31		7,770		7,610		7,445			(191)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/15/2027	1	276,310	748.87		32,218		31,598		31,310			(662)		1,934		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	1	353,141	750.29		38,704		38,438		40,373			(318)		2,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	1	1,147,169	759.79		124,812		122,237		119,581			(3,073)		8,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	296,948	747.23		34,862		34,479		34,306			(524)		2,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	167,629	731.36		20,266		18,123		20,872			(2,165)		1,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	106,431	723.07		12,931		11,581		14,234			(1,364)		712		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U8K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,489,231	729.59		178,410		161,010		189,513			(18,036)		9,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U85	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	319,750	729.68		38,722		34,573		40,361			(4,285)		2,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T8Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	272,526	731.83		32,594		28,923		33,706			(3,706)		1,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U86	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	1,086,257	730.79		130,459		116,482		136,019			(14,436)		7,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T8M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	587,777	735		69,769		61,493		70,285			(8,602)		3,892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T8S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	1,661,859	745.32		186,294		164,543		184,279			(22,620)		11,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U82	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	922,115	733.35		110,285		98,268		112,553			(12,405)		6,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T8K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	2,446,096	741.14		271,272		237,736		280,229			(33,816)		16,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	569,034	740.12		63,903		58,373		67,415			(5,602)		3,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U8U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	333,797	741.17		39,889		36,163		38,532			(3,770)		2,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	1,741,244	717.06		207,382		191,145		248,661			(16,999)		11,813		0001

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	58,487	730.71		7,054		6,259		7,293			(802)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	458,208	727.07		54,985		49,320		59,380			(5,724)		3,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	1	1,327,176	732.03		157,403		137,944		162,731			(19,621)		8,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/30/2027	1	396,259	725.75		47,551		43,567		52,516			(4,039)		2,680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	1,076,103	733		128,702		117,741		134,014			(11,107)		7,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/09/2027	1	52,448	732.23		6,325		5,636		6,454			(711)		349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	697,543	738.67		78,125		70,506		83,095			(7,898)		4,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	07/16/2027	1	929,716	736.12		104,314		93,567		112,842			(10,860)		6,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	2	1,250,589	744.15		138,957		122,872		139,603			(16,731)		8,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/21/2027	2	287,159	731.71		34,425		31,179		35,863			(3,284)		1,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	895,921	739.89		100,612		89,832		104,936			(11,133)		5,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	1	1,644,162	740.94		183,817		163,113		190,100			(20,900)		10,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	164,992	735.03		19,948		17,618		19,763			(2,422)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	1	2,771,208	732.48		332,268		297,124		342,281			(35,503)		18,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	280,655	748.74		31,574		28,798		30,797			(2,890)		1,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	722,418	750.4		80,694		73,157		77,807			(7,627)		4,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	711,557	737.14		79,410		73,956		87,485			(5,750)		4,853		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	1	2,541,115	734.86		282,064		260,754		317,241			(21,638)		17,265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/23/2027	1	77,470	740.04		9,335		8,463		9,017			(882)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	1	1,719,720	725.33		204,303		188,587		229,512			(15,952)		11,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	1	1,963,161	732.82		234,205		211,685		243,212			(22,779)		13,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	1	194,479	752.14		21,276		20,601		21,467			(759)		1,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	1,224,240	753.58		133,075		129,419		134,205			(3,828)		8,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	283,292	741.34		33,712		32,415		33,778			(1,472)		1,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	624,798	727.71		74,788		69,652		82,137			(5,415)		4,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	1	1,458,159	737.14		162,585		151,403		179,125			(11,788)		9,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	761,859	733.1		90,814		84,826		95,872			(6,096)		5,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	1	160,412	735.52		19,330		18,343		19,889			(1,061)		1,102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	1	101,597	733.91		12,181		11,442		12,695			(785)		694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	1	747,164	748.41		82,562		77,231		83,555			(5,429)		5,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	1	1,042,736	750.54		114,597		109,402		115,954			(5,337)		7,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,650,786	747.36		192,482		192,482		192,386					11,673		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	1	1,537,769	740.77		182,994		174,197		183,315			(9,024)		10,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	1	180,678	740.15		21,175		20,623		21,929			(580)		1,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	1	4,147,736	756.92		453,348		448,359		446,292			(6,822)		29,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/17/2027	1	595,839	745.88		66,555		62,624		68,370			(4,182)		4,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	1,876,284	747.27		215,773		209,548		214,622			(6,503)		13,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	2,393,606	751.39		264,733		264,369		272,081			(1,447)		16,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	1	981,883	748.39		107,713		103,866		111,957			(3,984)		6,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917X$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	1	450,708	738.46		52,823		50,864		55,273			(2,026)		3,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	1,151,100	755.6		126,276		126,276		126,458					8,140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	1	1,079,835	742.18		120,402		113,455		128,047			(7,092)		7,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	1,891,541	746.72		210,529		198,672		215,850			(12,113)		12,985		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	1,881,451	740.47		211,287		187,198		218,243			(24,312)		12,515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	218,829	738.32		26,041		24,610		26,522			(1,463)		1,503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/19/2027	1	51,826	736.42		6,224		5,874		6,372			(358)		356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	1	1,741,046	745.88		193,778		182,270		199,050			(12,244)		11,899		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	07/02/2027	1	140,381	733.88		16,790		14,798		16,926			(2,070)		929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2027	1	386,871	730.81		46,657		41,273		48,115			(5,433)		2,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	1	3,377,063	745.32		377,218		332,931		373,044			(46,053)		22,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	1,740,567	736.73		194,763		181,587		214,020			(13,907)		11,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	1	647,733	725.47		77,145		71,423		86,486			(5,812)		4,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	576,539	738.91		69,185		62,982		67,878			(6,453)		3,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	918,014	736.15		110,162		97,299		109,056			(13,376)		6,097		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	1	1,982,158	738.67		221,209		199,516		235,282			(22,486)		13,266		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/28/2027	1	2,326,343	731.02		279,394		255,215		294,404			(24,495)		15,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	1	358,503	731.89		43,235		39,553		45,004			(3,731)		2,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	1	876,799	724.17		105,742		94,703		116,353			(11,154)		5,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/09/2027	1	2,198,970	739.89		246,065		219,555		256,621			(27,378)		14,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	2,116,314	739.89		237,450		211,974		247,650			(26,311)		14,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	1	52,037	737.79		6,291		5,727		6,177			(587)		350		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	1	932,687	750.71		107,725		105,950		104,435			(1,918)		6,536		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	548,245	750.07		64,145		62,823		61,440			(1,577)		3,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	153,631	745.83		17,852		17,337		17,756			(538)		1,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	1	43,072	726.56		5,156		4,793		5,692			(382)		293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	1	248,607	743.94		29,012		28,215		29,227			(835)		1,732		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	1,047,258	736.37		122,634		122,296		133,098			(841)		7,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	1	1,813,763	757.62		197,700		195,246		193,437			(3,254)		12,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	1	328,508	748.67		38,173		37,753		37,563			(574)		2,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	1	355,020	734.21		42,247		42,131		45,795			(290)		2,500		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	1	109,584	732.35		13,128		12,263		13,863			(881)		748		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	1	98,225	750.16		11,541		11,287		10,935			(301)		685		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	627,918	754.26		68,631		67,972		69,266			(752)		4,416		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	1	790,575	753.37		86,963		86,963		88,439			(119)		5,586		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917Y$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	1	177,442	746.74		20,761		20,390		20,474			(398)		1,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	1	882,171	747.89		97,833		92,457		99,739			(5,495)		6,060		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	11/01/2024	10/31/2025	1	1,516,280	4971	97,261			8,105		120,999			(72,946)		2,209		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/11/2024	10/10/2025	1	2,988,000	5047.68	189,439			4,749		181,048			(142,079)		2,473		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	2,860,000	5022.62	180,752			1,004		185,486			(135,564)		1,296		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/28/2025	1	2,669,000	5160.16	176,688			28,466		125,870			(132,516)		5,365		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,227,264	5039	140,901			9,002		143,275			(105,676)		2,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	1,658,000	5043.84	109,428			13,375		110,998			(82,071)		2,911		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,875,000	5026.93	187,450			11,976		192,162			(140,588)		3,686		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2025	1	1,813,296	5166	84,946			17,883		87,424			(63,885)		4,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,672,000	5119.3	175,016			18,038		137,718			(131,262)		4,311		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/26/2025	1	1,654,455	5138	114,065			17,843		83,995			(86,022)		3,269		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/22/2025	1	1,511,000	5074.11	97,762			22,084		101,121			(72,722)		3,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	11/21/2025	1	1,633,370	5088	120,555			17,222		97,023			(91,421)		3,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/15/2025	1	1,694,736	5059	113,063			4,421		99,238			(85,265)		1,718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,516,000	5029.3	98,995			21,664		113,237			(74,043)		3,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,648,353	5183	103,092			18,718		73,429			(78,178)		3,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,347,000	5100.32	88,633			12,556		76,843			(66,474)		2,542		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,568,142	5026	98,058			273		100,029			(73,746)		580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,793,064	5094	112,119			26,784		115,487			(84,089)		4,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/02/2025	1	1,493,509	5168	103,540			17,783		69,132			(77,869)		3,102		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	2,213,000	5075.44	141,632			6,295		123,763			(106,224)		2,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	3,318,000	5076.38	215,670			51,521		223,423			(161,753)		8,100		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	1,944,000	5199.24	127,526			23,026		79,676			(95,645)		4,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,581,172	5068	97,512			24,311		109,417			(73,134)		3,948		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,200,669	5024	147,159			3,689		144,262			(110,369)		1,821		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/13/2025	1	1,587,076	5103	99,626			11,900		87,279			(74,719)		2,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,186,509	5169	139,916			27,983		105,548			(104,937)		4,889		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,538,000	5156.62	167,000			33,400		127,989			(125,250)		5,675		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	2,345,000	4967.25	151,722			12,643		189,017			(113,791)		3,417		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	1,533,000	5074.11	98,725			21,665		102,241			(74,044)		3,588		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/19/2025	1	1,850,939	5071	121,972			16,510		115,078			(91,479)		3,425		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/13/2026	1	4,324,000	5174.08	282,790			106,341		249,527			(177,132)		13,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2026	1	2,202,676	5075	134,861			57,157		163,565			(77,647)		7,154		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2025	03/31/2026	1	1,573,000	4992.29	95,481			47,609		152,158			(47,871)		5,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/27/2026	1	4,593,000	4977.91	279,714			137,526		455,760			(142,931)		16,037		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2026	1	1,826,262	5003	135,700			39,360		152,618			(96,183)		4,921		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	1,975,000	5128.79	128,573			46,399		124,437			(82,328)		5,939		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/02/2026	1	3,574,000	5076.26	228,736			59,090		244,087			(169,667)		9,069		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2026	1	1,582,207	5071	87,039			23,649		109,329			(63,410)		4,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	3,156,000	5123.17	203,246			68,313		198,547			(135,125)		9,123		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	1,733,643	5054	99,635			27,676		126,559			(71,989)		4,560		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2026	1	1,653,000	5123.17		106,784		36,477		104,344			(70,413)		4,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/03/2026	1	2,108,861	5131		145,050		50,646		130,309			(94,563)		6,195		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	3,614,000	5137.25		226,598		89,380		223,708			(137,577)		11,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	1,416,000	5138.97		88,358		36,999		89,076			(51,522)		4,584		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/16/2026	1	5,458,000	5097.87		348,220		103,787		365,255			(244,902)		14,845		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	1,408,000	4983.18		86,592		40,076		136,454			(46,499)		4,790		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	2,443,000	5128.79		158,551		56,374		153,512			(102,361)		7,262		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/26/2026	1	1,559,039	5013		87,018		42,661		143,600			(44,588)		5,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	1,578,000	5166.15		103,675		38,878		90,236			(65,045)		4,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	3,723,000	5138.97		231,198		95,690		232,912			(135,924)		11,933		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	3,134,000	4999.1		202,143		56,151		262,944			(146,054)		8,243		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/23/2026	1	1,505,000	5132.2		97,524		30,797		92,769			(66,797)		4,224		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	3,193,000	5011.98		194,454		91,825		292,760			(103,103)		10,927		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2026	1	1,671,388	5127		105,790		42,785		107,261			(62,950)		5,303		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/23/2026	1	2,052,000	5011.98		125,582		59,851		188,556			(66,042)		7,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/14/2025	02/17/2026	1	1,466,000	5174.08		96,170		36,825		85,168			(59,583)		4,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/20/2026	1	1,593,722	5012		97,124		45,864		146,128			(51,497)		5,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/23/2026	1	2,165,000	5129.83		139,643		44,220		131,388			(95,525)		6,076		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/24/2026	1	1,451,986	5042		75,070		36,589		125,320			(38,679)		5,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	4,868,000	5037.27		302,790		131,209		398,660			(172,191)		15,963		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2026	1	1,519,000	5129.83		98,431		31,726		92,565			(66,783)		4,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/27/2026	1	1,841,066	5128		117,307		38,344		113,034			(78,851)		5,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/12/2025	02/10/2026	1	1,719,008	5147		106,863		39,075		106,501			(67,710)		5,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	1,853,418	5177		106,580		42,040		102,648			(64,709)		5,800		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	1,486,882	4956		97,956		44,352		151,444			(53,822)		4,983		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2025	03/11/2026	1	1,503,089	4977		91,002		40,473		146,126			(50,501)		5,007		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2025	03/13/2026	1	3,607,000	4987.16		220,748		99,950		344,918			(121,290)		12,089		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/30/2026	1	1,916,391	5138		118,237		39,741		115,497			(78,608)		5,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/21/2026	1	1,592,950	4798		98,089		54,887		223,188			(43,235)		5,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	3,067,000	4885.74		173,286		98,676		362,268			(75,217)		11,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	3,880,000	4907.34		234,352		138,007		443,616			(97,217)		14,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/18/2026	1	2,080,370	4989		124,983		90,517		213,369			(35,119)		8,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	06/23/2026	1	1,580,229	5033		97,604		71,648		149,975			(26,081)		6,745		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/29/2026	1	3,831,000	4959.72		228,711		152,474		406,868			(77,284)		15,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2025	04/15/2026	1	1,735,940	4835		103,564		56,074		225,689			(47,514)		6,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2025	06/12/2026	1	4,213,000	4977.96		253,201		178,648		438,489			(75,821)		17,607		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	3,805,000	4959.88		229,442		157,422		417,357			(73,119)		15,682		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/10/2026	1	3,352,000	4785.65		190,058		100,837		475,057			(89,808)		12,156		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$J	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/13/2026	1	1,535,009	4920		98,495		61,628		175,255			(37,276)		6,026		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/17/2025	04/17/2026	1	4,402,000	4821.37		252,235		138,345		578,467			(114,715)		16,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/21/2025	05/19/2026	1	1,755,963	4946		93,748		59,729		190,062			(34,090)		6,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$H	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/15/2026	1	3,303,000	4953.49		196,198		123,169		355,762			(73,844)		13,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/08/2025	05/05/2026	1	1,475,253	4901		84,506		50,987		171,289			(33,849)		5,687		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/20/2025	06/18/2026	1	2,831,000	4989.64		169,860		123,018		290,005			(47,729)		11,970		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/04/2025	04/02/2026	1	4,632,000	4801.22		261,708		133,405		636,182			(129,052)		16,444		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/30/2025	04/29/2026	1	1,846,250	4910		106,570		61,822		209,771			(44,794)		7,019		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/27/2025	06/26/2026	1	3,698,000	5077.32		219,661		163,526		322,547			(57,329)		15,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/30/2025	05/27/2026	1	1,628,902	4951		98,970		65,796		175,444			(33,628)		6,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT11339K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,692,299	4977		97,927		67,189		180,162			(31,207)		6,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/30/2025	06/01/2026	1	1,501,000	4959.72		90,060		60,288		159,929			(30,184)		6,136		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/11/2025	06/09/2026	1	2,124,309	4975		132,148		91,881		221,759			(40,409)		8,826		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000H$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/11/2025	04/10/2026	1	1,553,494	4795		85,290		45,251		216,915			(40,302)		5,634		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	05/09/2025	05/08/2026	1	3,160,000	4895.07		184,544		112,264		371,439			(73,006)		12,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT11339F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,632,193	4916		96,639		56,909		183,687			(40,089)		6,234		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/13/2025	06/12/2026	1	1,621,882	5006		91,031		64,227		160,138			(27,259)		6,778		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$R	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/22/2026	1	1,462,414	4907		87,257		56,632		172,915			(31,163)		5,855		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/23/2025	05/22/2026	1	3,893,000	4909.64		230,855		149,831		458,186			(82,448)		15,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,546,163	5224		95,436		89,604		113,810			(6,555)		7,450		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/26/2026	1	1,724,212	5209		106,635		96,914		126,013			(9,960)		8,197		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/25/2025	07/24/2026	1	1,869,661	5122		117,811		96,867		158,024			(21,685)		8,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/17/2026	1	3,501,000	5096.4		211,460		169,756		301,622			(42,989)		15,603		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/26/2025	09/23/2026	1	1,698,342	5324		98,300		98,025		102,937			(1,086)		8,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	06/30/2026	1	1,686,007	5094		101,233		77,130		142,876			(24,889)		7,291		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	3,847,000	5137.74		233,513		192,000		311,125			(42,982)		17,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$J	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/30/2025	07/29/2026	1	1,526,340	5139		90,903		75,585		125,264			(15,483)		6,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$L	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/19/2025	09/18/2026	1	2,645,000	5332.15		155,791		152,328		156,377			(4,708)		13,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	2,689,000	5165.72		160,802		138,469		209,404			(23,414)		12,411		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	2,312,000	5218.51		137,333		126,622		166,420			(12,073)		11,025		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	3,342,000	5079.32		200,186		156,812		303,945			(44,547)		14,714		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	2,630,000	5298.46		153,329		146,940		163,006			(7,582)		12,803		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2026	1	2,103,046	5180		132,575		119,281		163,207			(14,244)		9,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	2,500,000	5249.31		145,750		136,843		174,488			(10,010)		12,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/02/2026	1	2,596,000	5095.7		156,020		119,079		219,772			(38,148)		11,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/15/2026	1	2,026,618	5079		126,982		101,798		180,231			(25,958)		9,001		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,211,000	5212.45		131,776		118,598		159,476			(14,119)		10,432		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/12/2026	1	1,408,331	5178		89,703		78,056		107,672			(11,829)		6,552		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2025	07/06/2026	1	1,588,000	5095.7		95,915		73,456		135,156			(23,197)		6,942		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/04/2026	1	1,606,073	5148		96,361		82,634		127,802			(14,374)		7,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	2,682,000	5189.38		160,115		140,991		199,560			(20,234)		12,517		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/26/2025	09/25/2026	1	2,320,000	5295.16		137,576		137,194		144,006			(1,512)		11,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	3,476,000	5109.14		208,212		175,245		300,684			(34,321)		15,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	2,987,263	5089		176,564		138,308		258,891			(39,290)		13,152		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,615,134	5278		98,985		94,861		104,813			(4,895)		7,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	1	1,686,000	4601.97	93,573			644		303,086			(34,946)		1,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/09/2025	1	1,721,776	4735	82,893			912		254,002			(31,042)		1,352		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	1	1,454,000	4612.79	83,605			1,038		256,485			(31,309)		1,203		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	1	1,564,000	4620.15	88,679			1,464		273,964			(33,118)		1,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,501,595	4712	61,030			1,264		230,585			(22,886)		1,572		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,446,437	4920	36,922			765		149,998			(13,846)		1,514		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,531,000	4630.06	86,502			4,759		269,473			(32,305)		2,566		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,848,000	4751.8	82,236			4,525		271,944			(30,712)		3,097		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	1	1,678,176	4709	81,128			4,146		263,373			(30,423)		2,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/18/2025	1	1,442,207	4863	74,432			7,986		174,179			(27,874)		3,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/12/2025	1	1,722,166	4996	67,946			6,785		157,803			(25,656)		3,851		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	1,577,000	5124.64	81,216			16,198		117,518			(30,331)		4,987		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	2,162,000	5233.33	91,669			18,283		120,779			(34,235)		6,837		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/20/2026	1	1,721,279	5224	71,803			14,122		98,567			(27,075)		5,387		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/13/2026	1	1,550,246	4655	186,776			42,225		262,078			(70,526)		5,196		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/19/2026	1	1,760,231	5108	112,229			26,089		141,786			(42,028)		6,006		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/18/2026	1	1,436,687	5203	78,420			18,147		92,203			(29,407)		4,888		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/20/2026	1	2,370,000	5215.94	125,610			29,453		146,495			(47,039)		8,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/23/2026	1	1,444,631	4721	164,879			39,562		222,942			(62,085)		4,987		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75	149,548					469,857			(55,698)		718		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/05/2023	10/02/2025	1	1,655,690	4655	79,868			110		275,738			(29,950)		613		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/20/2025	1	2,714,000	4564.48	141,399			3,695		525,420			(52,807)		3,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/23/2025	1	1,519,815	4585	71,747			2,171		286,383			(26,868)		1,908		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2023	10/24/2025	1	1,493,618	4673	58,458			1,847		250,509			(21,862)		1,915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/27/2025	1	1,445,000	4501.67	76,296			2,729		306,943			(28,494)		1,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/17/2023	11/13/2025	1	1,686,721	4673	99,708			5,930		279,405			(37,442)		2,928		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,766,000	4713.41	97,483			7,365		275,538			(36,356)		3,459		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/21/2025	1	1,806,822	4761	90,654			6,386		260,653			(33,995)		3,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/21/2025	1	1,480,488	4847	65,719			4,649		184,474			(24,815)		2,794		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	1	1,547,485	4870	65,883			5,249		186,084			(24,638)		3,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	1	1,995,000	4758.31	110,124			9,240		287,981			(41,127)		4,111		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/01/2025	1	1,430,000	4825.51	69,498			5,831		184,632			(25,955)		2,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	12/11/2025	1	1,837,149	.4811	108,584			10,605		245,451			(40,663)		4,080		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/19/2025	1	1,548,000	4896.03	79,412			8,665		175,087			(29,739)		3,624		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/22/2025	1	3,212,000	4884.86	170,236			19,228		371,701			(63,577)		7,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/22/2025	1	1,424,000	5007.32	59,808			6,755		127,647			(22,336)		3,395		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/29/2025	1	2,547,000	4966.89	118,436			14,519		251,375			(44,231)		6,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/05/2026	1	2,092,000	4954.63	90,793			11,989		217,501			(33,908)		5,392		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/02/2026	1	1,736,472	.4962	73,802			9,480		176,903			(27,676)		4,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	1	2,105,000	4971.66	97,462			13,827		210,311			(36,398)		5,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	1	1,555,000	5070.19	59,401			8,427		124,138			(22,184)		4,150		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/14/2026	1	1,801,000	5070.19	68,438			9,871		144,382			(25,489)		4,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/09/2026	1	1,814,991	.4960	82,621			11,443		186,336			(31,154)		4,774		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	1	1,563,000	4975.22	75,962			11,226		156,216			(28,486)		4,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	2,099,000	5080.74	83,750			12,770		165,505			(31,235)		5,814		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2026	1	1,330,000	4519.91	143,108			23,361		263,042			(53,299)		3,813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/26/2026	1	2,866,000	5008.06	140,434			22,601		268,500			(52,447)		8,148		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/26/2026	1	2,333,000	5116.54	93,087			14,981		169,059			(34,764)		6,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/05/2026	1	1,597,171	.5127	73,129			12,775		114,403			(27,386)		4,729		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/09/2026	1	2,064,000	5093.84	104,232			18,782		160,762			(38,927)		6,206		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/09/2026	1	2,257,000	5199.58	93,891			16,919		133,209			(35,065)		6,786		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	1	2,001,000	5074.4	102,851			19,205		165,725			(38,569)		6,107		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	1	2,122,000	5179.69	89,761			16,760		135,059			(33,660)		6,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	1,832,000	5179.69	77,860			14,973		117,399			(28,998)		5,693		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2026	1	1,419,000	5436.04	36,326			7,026		38,574			(13,511)		4,425		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/12/2026	1	1,484,185	5149	66,302			12,305		101,466			(24,898)		4,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/26/2026	1	1,691,000	5122.85	86,410			17,543		126,904			(32,271)		5,402		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	1	1,794,000	5090.02	99,926			20,536		145,510			(37,421)		5,750		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	2,441,000	5097.51	140,846			28,986		193,508			(52,817)		7,824		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	2,026,000	5097.51	118,116			24,695		161,042			(44,112)		6,559		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	1,659,000	5200.11	79,964			16,457		101,897			(29,986)		5,318		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	1,462,000	5200.11	70,761			14,795		90,094			(26,426)		4,733		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/04/2026	1	1,821,000	5122.24	101,248			21,418		137,388			(37,864)		5,933		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	3,144,000	5105.36	180,151			38,817		247,601			(67,557)		10,310		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	3,205,000	5212.79	152,238			32,803		193,293			(57,089)		10,510		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	1	3,488,000	5073.96	207,536			46,724		300,080			(77,826)		11,690		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	2,109,000	5180.73	105,450			24,078		142,164			(39,381)		7,133		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/12/2026	1	1,750,676	5144	91,353			20,469		125,532			(34,305)		5,850		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/11/2026	1	1,680,223	5221	76,727			17,109		99,010			(28,852)		5,597		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	3,686,000	5161.07	214,894			50,458		259,528			(80,585)		12,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	1	2,805,000	5264.95	136,884			32,141		150,960			(51,332)		9,600		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	5,582,000	5177.62	329,338			80,404		382,914			(123,332)		19,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	3,197,000	5281.83	157,932			38,557		167,327			(59,143)		11,163		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	1	1,795,000	4615.16	76,288			3,035		329,918			(28,490)		2,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	1	1,737,000	4662.71	89,803			4,076		290,656			(33,538)		2,651		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	1,619,046	.4600	87,940			3,644		298,890			(32,977)		2,359		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	1	1,530,081	.4681	73,336			3,647		250,443			(27,501)		2,436		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	1	1,579,000	4742.29	80,529			5,206		233,674			(30,074)		2,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	1,556,000	4758.61	85,580			8,005		225,413			(31,961)		3,383		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	1	2,067,000	4870.87	109,344			11,280		243,307			(40,836)		4,716		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	1	1,650,000	5082.6	78,045			13,312		129,357			(29,147)		4,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	1	1,778,222	.5046	90,172			15,070		152,585			(33,815)		5,140		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,460,283	.5146	73,289			15,792		102,082			(27,483)		4,789		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/22/2026	1	1,632,795	.4719	177,263			57,524		264,389			(67,026)		6,537		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/01/2026	1	3,097,000	5264.93	158,257			52,897		200,644			(59,103)		12,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,953			27,005		65,795			(27,357)		6,928		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	05/29/2026	1	1,689,350	.4719	207,665			69,126		274,765			(78,413)		6,864		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	1	1,694,000	5319.44	80,634			25,399		91,833			(30,114)		6,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,505,000	5430.09	71,187			24,974		62,063			(26,695)		6,290		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			37,845		187,350			(47,792)		10,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,999			43,077		168,477			(51,750)		9,787		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			31,514		184,839			(42,265)		7,090		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			42,667		163,140			(49,648)		9,348		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			65,225		217,250			(68,372)		6,728		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			24,189		106,728			(29,988)		6,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			28,787		69,910			(30,102)		6,520		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			55,863		245,642			(67,294)		5,987		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			22,879		119,490			(33,943)		6,831		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,944,000	5292.79	93,312			30,072		107,860			(34,992)		7,783		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/22/2026	1	1,628,196	5266	77,393			25,115		102,561			(29,264)		6,518		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	1	1,463,020	5329	75,093			25,341		80,453			(28,160)		6,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2026	1	2,907,000	5049.03	181,397			52,326		284,784			(67,837)		11,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,609,000	5443.15	75,623			27,195		66,815			(28,398)		6,803		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	1	1,855,000	5428.36	92,750			34,286		82,014			(34,734)		7,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,075,000	5130.02	123,463			31,250		161,767			(46,362)		7,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	2,360,000	5001.95	136,172			37,240		251,923			(51,065)		8,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	1,524,000	5437.14	73,457			26,380		64,279			(27,546)		6,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,437,000	5152.99	76,161			20,092		109,374			(28,560)		5,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	1,624,270	5041	89,414			24,419		157,283			(33,484)		5,997		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	2,381,000	4988.35	141,670			39,169		260,961			(52,908)		8,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37	97,416			24,623		138,996			(36,531)		5,822		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	05/29/2026	1	1,478,653	5196	94,137			31,336		110,177			(35,546)		6,008		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/12/2026	1	1,574,374	5428	76,551			27,081		66,629			(28,945)		6,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/14/2026	1	1,596,268	5238	85,449			26,446		106,460			(31,999)		6,280		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/15/2026	1	1,534,936	5231	80,754			25,454		102,760			(30,534)		6,052		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,479,000	5062.67	89,923			23,723		136,312			(33,721)		5,363		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	1	2,754,000	5114.5	154,499			45,240		235,588			(57,937)		10,519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97	105,899			37,152		100,208			(39,712)		8,091		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,928,000	5165.54	107,775			32,601		148,410			(40,416)		7,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/30/2026	1	2,162,005	5091	114,448			33,217		195,039			(42,859)		8,238		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,799,000	5223.89	141,909			35,919		174,666			(53,289)		9,937		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	1,540,803	5185	84,035			21,270		106,603			(31,556)		5,470		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	1,571,000	5212.74	86,876			28,402		106,234			(32,356)		6,356		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/14/2024	06/12/2026	1	1,684,480	4799	202,274			70,964		243,488			(75,853)		7,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/10/2026	1	1,537,336	5274	93,879			32,721		98,331			(35,253)		6,400		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	2,602,000	5256.82	124,636			37,701		162,620			(46,738)		10,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	2,169,000	5372.66	115,608			43,094		112,335			(43,175)		9,362		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	1	1,593,000	5340.45	79,650			27,136		84,596			(29,828)		6,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,622,314	5144	86,393			22,791		124,824			(32,397)		5,883		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	1	1,767,000	5130.02	105,490			27,242		138,339			(39,343)		6,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01	83,840			24,516		140,524			(31,397)		6,111		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/22/2026	1	1,572,807	4854	178,686			65,427		212,446			(67,285)		6,701		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48	101,112			35,424		96,385			(37,865)		8,237		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	1,379,000	5040.54	84,946			24,053		135,971			(31,855)		5,180		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	2,066,000	5050.01	118,382			33,473		201,292			(44,332)		7,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	2,113,000	5099.72	123,188			32,873		181,156			(46,006)		7,722		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,706,000	5321.8	127,723			39,869		145,205			(47,896)		10,670		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/21/2026	1	1,446,134	5308	67,362			21,616		81,291			(25,261)		5,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/07/2026	1	1,528,000	5185.7	81,290			24,511		109,594			(30,526)		5,918		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	1	1,702,000	4734.7	194,709			61,515		268,065			(72,617)		6,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/25/2026	1	2,788,404	5404	145,084			53,505		130,806			(54,407)		11,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	3,190,000	5327.38	160,457			54,742		176,598			(60,171)		13,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	1	1,473,000	4765.1	170,426			58,143		224,819			(63,910)		6,071		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2026	1	1,800,000	5123.39	96,660			27,750		150,889			(36,049)		6,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,494,000	5360.6	81,124			29,173		77,017			(30,463)		6,317		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971	171,171			67,381		183,501			(64,366)		7,150		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936	181,647			70,039		196,136			(68,400)		7,164		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523	71,732			31,408		79,014			(26,900)		9,146		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/26/2026	1	1,936,423	4853	225,303			83,747		263,187			(84,956)		8,312		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,647,717	5525	57,960			24,257		62,658			(21,735)		7,519		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31	180,588			79,489		227,245			(67,443)		8,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52	80,587			36,894		69,803			(30,220)		12,437		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48	57,512			23,513		53,618			(21,567)		7,225		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	1	1,737,982	4952	168,757			78,676		214,811			(63,197)		8,375		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,508,448	5352	68,829			29,471		89,520			(25,811)		6,962		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2026	1	1,819,325	5448	82,067			34,233		83,651			(30,775)		8,288		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19	83,446			34,116		88,650			(31,292)		7,573		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,875,403	5403	87,300			37,878		99,588			(32,738)		8,725		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857	211,258			87,780		258,923			(79,440)		8,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71	86,909			32,936		67,666			(32,636)		7,144		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78	60,639			28,309		70,850			(22,740)		8,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	4869	206,164			90,268		260,900			(77,311)		8,817		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42	57,813			25,313		62,643			(21,680)		7,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59	55,204			23,637		67,565			(20,701)		7,117		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61	97,325			36,884		69,071			(36,547)		9,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85	55,000			23,018		58,480			(20,625)		7,233		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,565,357	5033	152,608			74,505		171,577			(57,624)		7,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12	61,056			30,275		45,364			(22,896)		11,441		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,775,246	5571	67,354			30,836		63,152			(25,258)		8,465		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55	74,460			31,119		75,853			(27,884)		7,534		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/11/2026	1	1,588,238	5575	63,876			30,735		57,828			(24,186)		7,732		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,625,446	5449	86,737			32,871		69,273			(32,571)		7,054		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98	65,042			29,107		59,764			(24,391)		7,653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,535,295	5763	47,754			23,314		35,789			(18,032)		7,549		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000EST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73	49,183			21,535		48,568			(18,444)		8,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,469,923	5671	49,643			24,136		42,369			(18,616)		7,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82	61,600			29,949		53,064			(23,100)		8,654		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12	91,701			41,037		75,383			(34,388)		14,617		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84	71,232			29,811		82,570			(26,712)		7,255		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72	68,242			26,903		45,625			(25,521)		6,618		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16	88,029			37,692		111,860			(33,011)		9,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09	71,084			32,543		68,505			(26,656)		8,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63	66,441			26,521		57,688			(24,915)		6,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83	64,953			30,952		61,553			(24,357)		9,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/04/2026	1	1,470,146	5464	65,822			30,857		72,395			(24,854)		7,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,775,333	5533	72,662			29,004		62,512			(27,248)		7,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2026	1	1,509,838	5568	54,705			24,406		53,207			(20,514)		7,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46	42,458			20,232		37,421			(15,922)		7,950		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39	62,837			23,814		40,867			(23,596)		6,432		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/14/2026	1	1,900,812	5002	193,139			93,221		216,088			(72,727)		9,293		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23	88,770			36,293		89,796			(33,289)		9,183		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47	79,512			31,739		75,371			(29,817)		6,935		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	5503	77,943			30,401		55,595			(29,349)		6,626		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98	108,484			42,255		75,894			(40,682)		10,227		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6	44,342			20,701		48,660			(16,628)		8,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	5527	77,071			29,913		57,168			(28,901)		7,258		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588	77,143			40,545		66,918			(29,048)		8,575		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195	156,314			92,750		136,610			(58,860)		8,204		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32	157,722			90,685		152,358			(58,903)		7,795		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49	74,545			38,808		64,072			(27,878)		8,948		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88	49,342			24,943		41,456			(18,503)		8,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16	156,708			91,611		138,061			(58,524)		7,838		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596	84,843			51,582		81,468			(31,772)		10,000		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572	92,087			51,767		76,518			(34,533)		9,190		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	5845	46,393			26,253		34,220			(17,518)		7,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	5615	85,659			43,185		78,308			(32,210)		10,955		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	11/06/2024	11/05/2026	1	2,052,683	5450	130,427			71,762		114,128			(48,843)		10,758		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	11/08/2024	11/04/2026	1	1,646,590	5715	73,469			40,657		49,512			(27,627)		8,619		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97	51,960			27,774		40,832			(19,485)		8,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2	50,720			28,131		30,033			(19,020)		8,317		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	5636	86,110			50,954		59,599			(32,247)		8,125		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63	76,679			46,918		69,418			(28,755)		9,524		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34	89,444			53,200		52,166			(33,358)		12,284		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67	94,842			57,951		90,050			(35,517)		11,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42	49,731			28,025		39,280			(18,649)		7,976		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3	176,351			98,135		161,958			(65,860)		8,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02	74,259			41,187		50,587			(27,847)		8,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	5021	181,144			91,954		195,863			(68,399)		8,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT04038E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	5164	128,686			78,169		142,085			(48,257)		8,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	10/25/2024	10/23/2026	1	1,516,245	5734	51,245			27,392		40,338			(19,217)		7,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI1SFPU8MPR08K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01	78,508			48,919		68,359			(29,320)		9,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33	56,588			32,392		42,114			(21,191)		8,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38	120,323			71,499		83,838			(44,936)		10,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071	197,516			103,812		207,137			(74,375)		9,999		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964	278,915			152,417		276,942			(105,316)		11,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83	46,334			23,904		35,553			(17,375)		7,977		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166	161,199			97,345		143,337			(60,784)		8,196		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861	43,262			22,381		29,857			(16,336)		7,851		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78	167,943			103,030		158,752			(62,720)		16,743		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3	80,733			48,551		58,527			(30,233)		8,661		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591	73,793			38,070		65,642			(27,672)		8,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827	68,726			40,779		43,544			(25,879)		9,288		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32	94,660			55,175		56,404			(35,498)		14,312		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680	65,133			35,445		66,181			(24,425)		10,163		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A5X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144	180,308			105,534		154,837			(68,083)		8,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654	61,030			30,852		54,705			(22,886)		8,356		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	5047	157,017			78,618		175,795			(59,453)		8,095		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47	67,866			38,901		47,859			(25,450)		10,147		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84	159,526			89,899		167,617			(59,822)		7,796		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88	83,286			50,156		56,717			(31,232)		10,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59	77,263			40,966		63,370			(28,894)		9,272		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592	87,758			52,800		67,037			(32,954)		8,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55	95,121			58,991		84,976			(35,670)		8,816		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84	48,474			25,442		34,966			(18,178)		7,836		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842	47,110			24,760		34,217			(17,739)		8,394		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537	70,988			38,632		76,889			(26,621)		8,507		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582	98,082			56,977		75,716			(36,781)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039	217,517			112,530		227,425			(82,133)		10,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43	118,502			63,571		105,584			(44,256)		13,750		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843	59,247			35,679		38,981			(22,218)		8,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13	62,940			31,817		58,987			(23,602)		7,495		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033	233,023			125,076		255,846			(87,988)		11,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5	72,336			39,365		73,346			(27,126)		11,402		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11	199,490			122,383		208,200			(74,502)		10,259		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54	64,277			36,222		53,972			(24,104)		8,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F\$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93	88,984			46,085		76,046			(33,232)		11,535		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133\$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38	203,438			126,764		209,358			(75,976)		10,456		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/05/2027	1	1,934,105	5458	88,745			64,005		129,898			(24,795)		11,554		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,664,007	5027	152,429			113,847		208,657			(38,998)		10,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	1,804,000	4987.16		180,580		131,647		238,376			(49,406)		10,879		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,672,585	5357		97,201		70,753		130,521			(26,704)		10,058		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/04/2027	1	1,737,199	5458		98,585		70,379		116,450			(28,264)		10,368		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,759,000	5415.44		95,690		70,578		134,249			(25,368)		10,648		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/06/2027	1	1,440,589	5072		140,344		89,805		159,602			(50,841)		8,112		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,837,000	5097.87		301,573		196,460		315,164			(106,048)		16,131		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2025	03/25/2027	1	1,627,840	5435		78,974		58,984		120,886			(20,205)		9,909		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,280,429	5411		140,689		90,166		153,389			(50,826)		12,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/27/2027	1	1,947,938	5126		208,263		138,555		209,197			(69,802)		11,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2025	02/24/2027	1	1,958,519	5127		199,862		140,675		213,629			(59,300)		11,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,419,000	5490.41		146,833		95,655		143,722			(51,634)		13,754		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	12/31/2026	1	1,460,000	5076.26		155,198		97,884		165,273			(57,639)		8,168		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2027	1	1,507,000	5434.16		76,706		56,160		111,914			(20,595)		9,114		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2027	1	1,427,000	5137.25		147,266		103,167		153,109			(44,462)		8,442		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	2,710,000	5549.35		162,329		110,312		145,782			(52,400)		15,748		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	1	2,247,000	5374.03		146,280		93,748		162,427			(52,846)		12,681		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2025	01/29/2027	1	2,596,951	5132		287,282		194,055		277,226			(93,904)		14,983		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,993,000	5588.01		120,776		83,357		102,863			(37,825)		11,663		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	2,741,000	5037.27		274,374		197,489		343,491			(77,589)		16,437		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	02/26/2027	1	1,673,579	5118		154,710		110,078		185,155			(44,723)		9,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2027	1	1,957,000	5417.58		112,528		80,995		141,571			(31,821)		11,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/04/2027	1	1,535,145	5543		97,399		66,054		84,468			(31,574)		8,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,490,000	5376.14		80,907		60,428		114,406			(20,700)		9,070		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	01/29/2027	1	2,297,000	5520.22		141,495		94,786		128,520			(47,035)		13,253		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/17/2025	01/15/2027	1	2,460,914	5415		169,530		110,440		168,849			(59,615)		13,992		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/12/2025	02/10/2027	1	1,811,534	5146		190,316		130,285		191,348			(60,127)		10,580		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2025	03/19/2027	1	1,682,972	5387		96,103		70,882		134,415			(25,478)		10,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/29/2025	01/28/2027	1	1,524,667	5496		97,900		65,177		90,957			(32,768)		8,788		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/05/2027	1	1,858,000	5128.79		199,549		135,605		194,275			(64,415)		10,797		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2025	02/12/2027	1	1,443,000	5174.08		154,545		106,664		146,416			(48,402)		8,445		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2025	01/22/2027	1	1,479,537	5471		100,448		66,226		91,719			(34,447)		8,475		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/26/2027	1	1,851,985	5502		119,903		79,605		106,272			(40,352)		10,652		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/18/2027	1	1,764,564	5581		95,490		66,698		91,819			(29,028)		10,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	1,463,000	5129.83		158,297		104,733		154,434			(53,920)		8,406		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	2,562,000	5537.96		148,852		104,032		145,112			(45,187)		15,098		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/03/2025	01/04/2027	1	1,905,000	5462.06		117,348		74,250		116,833			(43,343)		10,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/03/2027	1	1,939,699	5078		191,626		136,725		228,708			(55,014)		11,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	2,114,000	5488.92		139,524		92,312		124,055			(47,526)		12,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/14/2025	01/13/2027	1	1,874,851	5000		203,089		131,016		240,617			(72,154)		10,637		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	02/25/2027	1	1,531,390	5535		75,048		53,367		88,392			(21,724)		9,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	1,530,000	5524.39		88,128		62,444		89,681			(25,906)		9,078		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,866,000	5011.98		185,854		137,281		239,165			(49,069)		11,327		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	1,650,000	5386.13		90,750		66,057		122,240			(24,931)		9,923		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/12/2025	02/10/2027	1	1,760,051	5553		104,703		71,677		95,752			(33,079)		10,279		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,631,000	5168.5		82,366		63,139		181,992			(19,460)		10,065		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2025	04/15/2027	1	2,030,316	5223		99,491		77,520		208,203			(22,048)		12,597		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/07/2027	1	1,836,266	4897		187,489		151,603		284,179			(36,046)		11,614		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2025	06/10/2027	1	1,704,098	5566		65,572		56,036		106,233			(9,600)		11,087		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/07/2027	1	2,027,119	4792		191,369		146,575		355,926			(45,338)		12,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/09/2027	1	1,421,000	5221.14		64,798		49,672		147,478			(15,309)		8,769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,659,000	5301.03		78,139		61,410		151,228			(16,959)		10,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001S1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,564,000	4821.37		148,893		115,418		265,451			(33,904)		9,712		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/05/2027	1	1,951,650	4904		187,235		149,840		300,591			(37,550)		12,322		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2025	05/28/2027	1	1,505,904	5561		54,279		45,283		94,211			(9,171)		9,694		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/18/2027	1	1,748,208	4952		159,443		130,633		254,151			(28,950)		11,160		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3GBM4LN29	06/23/2025	06/17/2027	1	1,891,030	4990		191,808		165,773		270,586			(26,228)		12,373		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0001SE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/07/2027	1	1,522,124	5438		58,540		47,075		114,168			(11,644)		9,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/10/2025	06/04/2027	1	1,720,501	4973		171,574		145,197		249,589			(26,542)		11,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$K	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/12/2027	1	1,697,853	4921		174,722		142,294		259,539			(32,971)		10,784		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,428,000	4885.74		134,518		105,719		223,651			(29,195)		8,923		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,391,000	5202.26		70,385		54,560		147,013			(16,027)		8,638		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/23/2027	1	1,486,051	5255		76,959		60,483		146,043			(16,703)		9,285		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/24/2027	1	1,652,000	4909.64		162,887		134,618		258,319			(28,968)		10,599		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/28/2025	05/21/2027	1	1,736,451	4919		175,610		145,408		267,995			(30,361)		11,113		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	04/28/2027	1	1,510,453	5327		71,545		57,117		132,684			(14,488)		9,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2025	04/12/2027	1	1,533,000	4785.65		147,628		113,310		272,023			(34,736)		9,486		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Q	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/23/2025	05/24/2027	1	1,509,000	5380.97		69,112		57,118		128,051			(12,291)		9,682		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2025	05/12/2027	1	1,511,107	5482		62,920		51,242		105,799			(11,873)		9,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000HST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2027	1	2,060,000	5202.6		96,820		73,284		218,434			(23,806)		12,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	05/21/2027	1	1,767,116	5511		69,620		57,567		119,950			(12,116)		11,309		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/02/2025	05/28/2027	1	1,531,945	4958		149,405		124,814		225,760			(24,729)		9,862		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/16/2027	1	1,519,000	5279.4		66,380		51,456		143,912			(15,115)		9,433		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/03/2027	1	1,500,006	5610		47,248		39,863		86,392			(7,539)		9,704		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,517,000	4959.88		150,183		126,840		225,863			(23,832)		9,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	04/30/2027	1	2,185,000	5456.96		85,871		68,317		162,983			(17,811)		13,736		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000JS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	06/17/2027	1	1,551,547	5567		62,471		53,991		99,949			(8,542)		10,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2025	05/20/2027	1	1,537,897	5577		47,608		39,029		93,097			(8,620)		9,834		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/07/2027	1	1,546,000	5574.91		53,182		44,916		96,001			(8,439)		10,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$I	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/16/2025	05/14/2027	1	1,581,000	5488.47		64,505		52,566		111,002			(12,139)		10,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000I$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/10/2027	1	1,722,000	5504.51		58,031		46,776		117,094			(11,432)		10,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/28/2027	1	2,260,000	5515.21		88,818		74,097		156,045			(15,006)		14,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/04/2027	1	1,505,972	5441		68,060		57,998		116,635			(10,289)		9,750		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/14/2027	1	1,386,000	4977.96		135,551		115,787		201,107			(20,212)		9,047		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2025	06/25/2027	1	2,135,966	5062		213,034		187,517		273,744			(26,519)		14,064		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	1,441,000	5786.16		52,452		49,354		66,613			(3,296)		9,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	1,557,827	5825		69,784		69,013		69,527			(1,054)		10,917		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/30/2027	1	1,462,240	5741		48,470		44,654		72,437			(3,995)		9,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	1,361,000	5332.15		126,437		125,040		126,336			(1,910)		9,538		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	1	1,731,000	5640.94		71,144		62,792		93,817			(8,686)		11,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2025	07/09/2027	1	1,968,359	5086		188,368		168,774		245,671			(19,801)		13,103		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/27/2025	08/24/2027	1	1,615,132	5210		155,419		148,344		175,546			(7,269)		11,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/04/2027	1	1,498,845	5151		153,404		143,376		174,582			(10,213)		10,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/21/2027	1	1,772,303	5108		176,679		160,130		217,107			(16,746)		11,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	1,894,000	5095.7		183,718		162,149		232,555			(22,429)		12,540		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2027	1	1,746,000	5137.74		170,235		155,269		205,902			(15,582)		11,784		0001

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Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0404$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,522,980	5698		53,982		47,516		73,000			(6,720)		10,028		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/09/2027	1	1,531,000	5607.57		65,221		58,194		95,431			(7,257)		10,192		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2025	08/17/2027	1	1,488,892	5188		138,977		131,309		166,381			(7,838)		10,206		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2025	07/16/2027	1	1,658,058	5086		170,061		154,022		208,645			(16,230)		11,097		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005C$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/03/2027	1	1,459,414	5250		140,243		136,547		151,127			(3,879)		10,127		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,530,000	5897.36		60,129		59,468		61,517			(904)		10,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2027	1	2,274,291	5963		78,149		77,285		80,025			(1,181)		15,938		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/13/2027	1	1,612,000	5928.98		55,614		54,467		61,514			(1,369)		11,265		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	1	1,516,728	5840		51,930		49,919		65,969			(2,283)		10,472		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,453,806	5628		66,394		60,524		87,238			(6,110)		9,782		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,465,000	5818.64		52,447		50,430		66,514			(2,290)		10,151		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/16/2027	1	1,509,562	5667		59,367		53,545		82,706			(6,035)		10,103		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2027	1	1,812,000	5664.65		71,936		64,921		99,906			(7,272)		12,165		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2027	1	1,490,186	5969		49,450		49,109		51,931			(408)		10,479		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000J$K	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/04/2025	08/27/2027	1	1,471,353	5218		144,232		139,611		162,229			(5,194)		10,159		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/11/2027	1	1,745,815	5807		62,587		58,536		78,444			(4,127)		11,915		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	1,852,758	5733		69,164		63,050		92,588			(6,365)		12,466		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/25/2027	1	1,493,457	5803		56,057		53,509		68,953			(2,618)		10,297		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/20/2027	1	1,526,000	5814.49		53,715		51,044		68,144			(2,878)		10,483		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2027	1	1,722,000	6006.67		54,760		54,158		56,052			(823)		12,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/06/2027	1	1,595,885	5806		57,040		53,322		71,567			(3,787)		10,851		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/25/2027	1	1,533,701	5593		66,248		58,313		89,760			(8,247)		10,099		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	08/03/2027	1	1,440,000	5109.14		137,376		126,620		177,765			(11,260)		9,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	10/01/2025	4	2,289,209	267.63	64,484					155,621			(24,042)		599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/02/2023	10/02/2025	5	12,075,004	267.03	314,960			433		849,561			(117,896)		4,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/26/2023	10/03/2025	7	8,707,665	265.02	248,680			687		682,886			(93,461)		3,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	10/03/2025	4	12,554,658	264.03	381,010			1,052		1,035,534			(142,684)		5,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/03/2025	8	7,479,828	264.97	222,558			617		588,255			(83,657)		3,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/08/2025	2	4,470,703	265.71	131,628			1,266		337,614			(49,060)		3,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	2	6,624,447	265.71	192,624			1,592		505,290			(71,941)		4,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2023	10/06/2025	6	5,817,505	265.71	172,477			1,190		439,591			(64,678)		3,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2023	10/09/2025	6	12,132,691	266.08	379,076			4,169		897,750			(141,868)		9,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/10/2025	5	11,188,868	268.02	332,866			4,119		740,771			(124,575)		9,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	10/10/2025	5	9,035,467	268.58	270,889			3,394		578,299			(102,521)		7,478		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/10/2025	4	7,463,738	269.55	212,350			2,638		449,087			(79,582)		6,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2025	4	5,063,598	268.69	145,782			2,802		321,504			(54,363)		5,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	4,397,900	268.69	127,539			2,277		279,314			(47,566)		4,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/13/2025	6	10,850,686	268.69	308,915			5,106		689,328			(115,697)		10,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/16/2025	7	16,668,516	268.36	486,920			10,036		1,079,279			(182,146)		17,449		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	3	8,097,613	268.77	229,586			5,042		511,155			(85,790)		8,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2025	5	11,193,561	267.98	311,144			6,856		741,474			(116,503)		12,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2023	10/17/2025	5	4,421,965	266.6	125,800			2,778		321,042			(47,157)		4,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	2	6,023,387	265.59	175,873			4,845		456,151			(65,779)		7,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/20/2025	4	7,924,650	265.59	225,513			5,900		600,309			(84,455)		9,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/22/2025	2	3,970,238	265.59	115,075			3,316		300,579			(42,882)		4,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/23/2025	10	17,972,998	265.07	530,278			16,032		1,397,426			(198,387)		22,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/24/2025	6	12,281,443	265.53	350,430			11,077		932,040			(131,103)		15,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/24/2025	5	12,443,199	265.2	348,224			11,140		960,704			(131,620)		15,954		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/24/2025	4	9,005,252	263.76	264,289			8,397		748,289			(99,152)		11,546		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/27/2025	5	10,881,810	264.2	317,642			11,380		883,634			(118,988)		14,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	6,372,256	264.2	184,795			6,854		517,301			(68,920)		8,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/29/2025	2	3,562,209	264.2	103,535			3,977		289,100			(38,571)		5,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/30/2025	7	17,278,829	264.28	506,883	5,500		20,905		1,396,303			(194,409)		24,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/31/2025	4	8,682,187	264.4	258,192			10,634		697,219			(96,494)		12,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	10/31/2025	6	10,389,240	265.38	311,140			12,897		793,159			(116,885)		15,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	8	7,916,554	266.38	239,980			10,072		572,604			(91,169)		11,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/03/2025	5	9,508,965	266.64	281,840			12,810		677,592			(105,545)		14,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/05/2025	3	4,840,001	266.64	140,015			6,728		348,386			(52,235)		7,600		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	4,101,923	266.64	119,366			5,575		292,224			(44,518)		6,351		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	11/06/2025	8	17,329,867	267.39	484,852			24,093		1,182,234			(182,185)		27,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/07/2025	9	8,107,305	266.42	230,646	5,688		12,494		583,994			(91,619)		13,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/07/2025	5	11,604,089	265.95	342,609			17,448		857,901			(128,230)		18,721		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/07/2025	7	10,120,262	266.57	295,849			15,175		723,341			(111,380)		16,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/12/2025	7	8,191,164	266.25	249,619			14,413		595,005			(93,318)		14,057		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/10/2025	7	7,151,693	266.25	216,859			12,457		519,741			(84,624)		11,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	4,658,006	266.25	135,548			7,634		338,435			(50,553)		7,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/13/2025	5	14,813,057	266.43	451,223			26,651		1,065,500			(168,716)		25,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/14/2025	8	9,691,744	267.57	296,346			17,948		653,423			(110,978)		17,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/14/2025	5	10,462,374	268.72	306,589			18,567		658,853			(114,769)		18,368		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/14/2025	4	8,780,437	268.97	256,627			15,583		549,077			(96,162)		15,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/17/2025	8	11,274,914	269.2	363,672			24,587		689,263			(142,267)		20,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2023	11/18/2025	2	5,977,757	269.2	174,542			11,513		365,392			(65,124)		10,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2025	2	3,245,601	269.2	94,819			6,376		198,365			(35,325)		6,006		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/20/2025	6	16,138,320	269.17	474,304			32,656		987,848			(177,498)		30,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2025	8	9,061,591	269.29	269,694			19,007		550,558			(101,231)		17,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/21/2025	6	14,020,060	269.49	411,221			28,960		841,508			(154,092)		26,459		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/24/2025	5	3,205,387	269.78	93,888			6,987		197,346			(35,143)		6,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/26/2025	5	5,325,046	269.78	157,903			12,217		313,615			(59,341)		10,522		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/25/2025	2	1,652,996	269.78	44,720	4,605		4,368		97,359			(20,284)		3,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/28/2023	11/26/2025	5	14,865,353	269.54	442,360			34,098		888,854			(165,706)		29,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/30/2023	11/28/2025	5	7,008,211	269.95	205,178			16,351		408,338			(76,719)		14,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/28/2025	8	13,158,533	269.92	384,508			30,753		767,958			(144,195)		26,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/28/2025	7	14,777,367	270.4	413,119			33,145		836,723			(155,390)		29,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/01/2025	5	7,504,652	270.88	211,730			17,783		411,755			(79,262)		15,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/02/2025	3	4,807,576	270.88	140,656			11,990		263,777			(52,506)		9,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/03/2025	3	3,456,214	270.88	104,286			9,139		189,633			(39,399)		7,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/04/2025	8	13,227,157	269.8	377,501			33,221		777,526			(141,296)		27,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2023	12/05/2025	8	11,289,420	268.95	342,276			30,598		699,372			(128,111)		24,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2023	12/05/2025	6	9,336,027	270.32	266,212			23,821		531,327			(99,665)		19,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/05/2025	4	6,928,557	269.63	190,706			17,123		411,732			(71,569)		14,731		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/10/2025	4	5,958,603	267.75	177,786			17,094		395,989			(66,354)		13,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/08/2025	5	7,747,544	267.75	230,668			21,602		515,017			(86,375)		16,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/09/2025	3	6,190,056	267.75	182,576			17,322		411,427			(68,167)		13,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/11/2025	6	12,134,641	268.05	366,364			35,769		792,451			(137,116)		26,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/12/2025	10	9,843,375	268.42	306,976			30,496		628,760			(115,245)		22,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/12/2025	8	12,567,097	269.34	387,882			38,540		762,935			(145,523)		28,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	12/12/2025	7	7,607,228	270.47	228,877			22,793		428,590			(85,977)		17,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/15/2025	6	10,017,937	271.08	296,011			30,603		542,554			(110,933)		22,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/17/2025	7	6,204,234	271.08	188,077			19,931		336,034			(70,358)		14,340		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/16/2025	3	4,637,969	271.08	136,369			14,242		251,193			(50,881)		10,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/18/2025	8	12,727,607	270.34	397,547			42,682		723,235			(148,809)		29,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/19/2025	7	8,968,950	271.72	269,926			29,401		465,862			(101,182)		20,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2024	12/19/2025	10	9,602,977	272.55	282,490			30,790		471,462			(105,964)		22,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/19/2025	8	13,034,780	272.26	388,896			42,658		652,790			(146,503)		30,512		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/22/2025	5	9,150,641	272.21	271,135			30,681		459,877			(101,479)		21,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	2,675,050	272.21	78,914			9,009		134,454			(29,431)		6,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	12/24/2025	2	986,023	272.21	28,965			3,347		49,565			(10,809)		2,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	11	18,495,170	272.5	551,273			65,410		914,862			(206,577)		45,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	12/26/2025	7	13,350,172	273.85	377,039			44,709		598,939			(141,287)		32,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/26/2025	8	10,501,958	273.3	294,103			35,008		490,056			(110,570)		25,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	12/29/2025	7	9,903,121	272.24	281,277			34,556		497,188			(105,545)		24,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/30/2025	2	1,743,942	272.24	51,299			6,352		87,566			(19,137)		4,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	1,370,408	272.24	40,427			5,053		68,818			(15,057)		3,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	8	15,850,322	271.7	451,635			57,832		825,340			(169,134)		40,218		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/02/2026	7	12,068,666	271.22	351,080			45,097		648,190			(131,935)		30,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/02/2026	7	9,636,888	270.57	289,511			37,336		539,793			(109,218)		24,453		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/06/2026	1	3,496,020	270.54	103,133			13,742		196,203			(38,463)		9,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/05/2026	8	9,968,335	270.54	299,580			39,675		559,430			(112,401)		25,694		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/07/2026	3	3,965,874	270.54	119,646			16,121		222,576			(44,738)		10,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/08/2026	9	9,400,503	270.84	283,987			38,727		517,469			(106,460)		24,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2024	01/09/2026	9	12,124,528	270.79	372,622			51,319		669,564			(139,570)		31,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/09/2026	6	10,180,757	271.52	312,139			43,062		536,588			(116,988)		26,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/09/2026	6	9,228,831	271.93	285,515			39,502		473,666			(107,171)		24,273		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/12/2026	3	9,979,965	273.49	285,779			40,583		460,985			(107,101)		26,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/14/2026	2	3,406,817	273.49	100,421			14,485		157,433			(37,410)		9,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/13/2026	2	4,027,799	273.49	119,020			17,027		186,089			(44,393)		10,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/15/2026	2	2,451,084	273.49	72,234			10,504		113,292			(26,873)		6,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/16/2026	8	16,432,398	272.72	464,130			68,408		801,017			(173,957)		44,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/16/2026	6	16,610,805	271.5	501,239			73,986		877,566			(187,948)		45,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/16/2026	6	10,677,497	271.7	323,918			47,884		556,763			(121,531)		29,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	2,871,595	272.5	84,425			12,872		142,152			(31,486)		7,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/21/2026	1	2,128,902	272.5	62,590			9,616		105,402			(23,311)		5,923		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/16/2026	4	5,632,810	272.5	169,494			25,072		278,678			(63,702)		15,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2024	01/22/2026	7	18,565,054	273.48	539,305			83,779		859,765			(201,826)		51,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	6	10,209,325	273.4	292,736			45,884		475,702			(109,514)		28,653		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/23/2026	7	11,338,088	272.71	336,846			52,901		553,647			(126,180)		31,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/23/2026	4	9,366,853	273.02	273,398			43,035		447,781			(102,522)		26,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/26/2026	6	12,159,786	272.68	372,374			60,121		595,174			(139,771)		34,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2026	2	6,194,518	272.68	183,033			29,913		305,900			(68,265)		17,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2026	1	3,506,398	272.68	103,088			16,709		174,711			(38,447)		10,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2024	01/29/2026	7	11,492,980	273.64	340,441			56,215		527,322			(127,530)		33,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2024	01/30/2026	5	15,432,395	273.57	458,995			76,297		711,827			(171,624)		44,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/30/2026	7	10,315,128	273.8	306,472			51,120		468,406			(114,842)		29,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	01/30/2026	8	10,355,237	273.92	307,032			51,343		470,771			(115,250)		29,934		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2026	1	2,353,291	274.24	69,187			11,958		103,760			(25,768)		6,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/03/2026	2	4,075,323	274.24	119,298			20,490		179,638			(44,517)		11,972		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/02/2026	7	12,874,580	274.24	372,411			63,625		567,351			(139,498)		37,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/05/2026	6	17,499,338	273.57	515,464			89,957		807,990			(192,801)		51,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/06/2026	8	9,853,987	273.51	294,767			51,834		457,146			(110,225)		29,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/06/2026	8	12,252,872	273.92	369,911			65,344		554,991			(138,783)		36,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/06/2026	6	8,856,007	274.44	262,605			46,443		385,295			(98,528)		26,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/09/2026	6	7,768,153	274.62	227,019	1,891		41,621		333,952			(86,194)		23,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2026	2	4,630,676	274.62	136,152			24,840		199,191			(50,712)		14,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2026	1	4,104,055	274.62	120,659			21,878		176,486			(45,000)		12,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/12/2026	9	13,505,344	274.78	400,159			73,736		574,678			(149,801)		41,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/13/2026	4	7,778,829	274.88	228,027			42,266		328,712			(85,234)		23,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/13/2026	5	9,685,535	274.88	293,382			54,587		409,242			(109,853)		29,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/13/2026	3	8,646,130	276.13	254,887			47,577		333,756			(95,556)		26,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	2,542,952	276.37	74,508			14,329		96,616			(27,750)		7,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/17/2026	1	4,236,158	276.37	124,119			23,731		160,876			(46,290)		13,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/19/2026	6	12,230,070	276.37	353,868			68,538		464,871			(132,162)		38,141		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	2	15,177,797	276.37	438,410			81,922		575,384			(164,893)		46,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	02/20/2026	7	13,144,696	276	387,721			75,712		513,855			(145,108)		41,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/20/2026	8	9,775,133	275.57	311,203			60,950		394,168			(116,653)		30,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/20/2026	4	7,673,065	278.11	226,591			44,425		255,743			(84,973)		24,014		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/23/2026	5	9,736,435	278.59	283,005			56,488		314,709			(105,889)		30,789		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2026	1	2,971,959	278.59	86,781			17,404		95,556			(32,365)		9,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/25/2026	2	2,762,489	278.59	80,622			16,258		88,879			(30,032)		8,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/26/2026	7	16,121,220	278.36	475,111			96,646		528,635			(177,756)		51,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	6	8,880,126	278.49	263,630			54,125		288,327			(98,856)		28,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/27/2026	7	6,796,275	278.35	208,693			43,179		224,818			(78,709)		21,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	5	9,164,481	279	284,692			58,612		285,908			(106,828)		29,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2026	1	3,656,061	280.52	107,123			22,513		101,007			(39,951)		11,874		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	3	4,672,496	280.52	137,180			28,686		128,977			(51,246)		15,126		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	02/27/2026	6	11,576,975	280.52	341,685			70,437		318,730			(128,488)		37,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/04/2026	6	12,498,007	281.2	361,090			76,507		326,150			(135,243)		40,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/05/2026	6	7,409,542	280.8	221,298			47,213		200,154			(82,904)		24,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	5	8,356,043	281.48	245,032			52,642		213,208			(91,732)		27,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/06/2026	7	10,980,247	281.64	315,242	2,670		69,175		276,496			(119,876)		36,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	3	8,758,789	281.64	248,507			53,583		220,463			(93,355)		28,722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/09/2026	2	5,936,266	281.64	173,342			37,916		149,866			(64,751)		19,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2026	1	5,083,983	281.64	148,961			32,739		128,477			(55,555)		16,883		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2026	5	11,443,066	280.16	335,497			74,281		327,728			(125,605)		38,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	03/12/2026	10	8,973,091	280.21	263,090			58,825		256,201			(98,819)		29,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	3	8,514,553	280.36	243,602			54,662		240,316			(91,172)		28,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	5	10,438,718	279.73	302,751			68,121		310,257			(113,487)		34,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	5	10,845,496	278.91	330,947			74,741		343,891			(124,663)		36,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	5,656,198	278.91	165,161			37,712		183,937			(61,681)		19,130		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2026	2	4,040,951	278.91	118,296			27,138		128,467			(44,124)		13,708		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/18/2026	7	12,094,041	280.45	361,864			83,847		340,126			(135,872)		41,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/19/2026	5	9,500,446	281.17	283,026			65,792		252,077			(105,961)		32,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/20/2026	5	7,303,992	281.5	219,862			51,419		188,596			(82,290)		24,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/20/2026	7	11,089,792	283.82	317,767			74,702		233,553			(119,333)		37,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2024	03/20/2026	7	12,950,062	282.97	377,823			88,954		294,400			(142,220)		44,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	03/24/2026	2	4,713,527	282.97	136,055			32,874		107,639			(51,299)		16,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/23/2026	1	5,760,504	282.97	168,783			40,164		131,401			(63,034)		19,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2024	03/25/2026	5	16,186,549	282.93	474,437			114,191		371,585			(177,640)		56,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	03/26/2026	4	10,819,658	282.81	326,208			78,965		251,229			(122,122)		37,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2026	4	7,605,276	283.97	224,676			54,771		160,778			(84,150)		26,555		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/31/2026	1	3,528,714	284.42	103,391			25,671		71,383			(38,507)		12,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	03/27/2026	4	29,728,592	284.42	866,062			211,662		599,211			(324,966)		103,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/30/2026	1	5,194,118	284.42	151,668			37,500		104,936			(56,565)		18,288		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2026	4	10,973,809	284.46	324,728			81,712		221,814			(121,545)		38,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	4	11,107,045	284.95	324,823			82,259		214,547			(122,117)		39,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	3	8,370,943	285	244,110			61,738		160,951			(91,602)		29,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	04/02/2026	8	7,511,196	285.02	218,380			55,252		144,130			(82,089)		26,665		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	4	6,621,723	285.08	192,257			50,529		127,787			(71,949)		24,013		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/09/2026	5	9,115,018	286.07	259,634			67,816		160,151			(97,165)		32,968		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/16/2026	3	9,222,326	283.55	259,976			70,414		205,405			(97,293)		33,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	3	7,271,990	282.26	210,201			60,145		182,625			(78,516)		27,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	04/29/2026	4	11,704,380	282.56	306,709			88,587		287,279			(114,847)		44,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	4	15,017,381	285.27	442,492			138,014		298,068			(165,824)		59,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/15/2026	5	9,331,960	284.39	260,647			70,590		192,875			(98,050)		34,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	3	11,313,186	284.87	325,086			85,800		222,583			(122,064)		41,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/22/2026	6	11,255,470	280.62	333,841			93,306		328,229			(125,126)		42,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2024	04/17/2026	5	9,835,138	282.76	279,551			76,386		234,720			(104,751)		36,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/13/2026	5	13,333,933	283.08	399,196			122,960		317,824			(149,442)		52,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2024	05/01/2026	5	13,091,409	280.2	389,390			114,244		388,407			(146,435)		50,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2026	4	9,015,887	283.81	265,238			82,018		202,487			(99,223)		35,472		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	4	8,060,244	281.92	239,482			72,208		210,054			(89,643)		31,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/01/2026	5	10,558,430	279.61	309,980			90,689		327,426			(116,154)		40,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	3	14,901,334	286.13	436,822			136,390		274,149			(163,924)		58,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	06/30/2026	3	7,932,490	282.99	232,406			86,855		198,671			(86,700)		34,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/26/2026	2	8,234,342	283.54	238,815			77,884		191,410			(89,153)		33,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	3	12,314,297	282.47	358,303			123,346		315,447			(133,961)		51,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	3	11,210,429	283.13	316,422			106,587		271,466			(118,443)		46,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/12/2026	7	12,727,085	283.94	360,757			126,267		292,196			(135,198)		53,189		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/16/2026	2	6,769,473	282.6	198,419			70,337		172,841			(74,025)		28,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	4	8,418,279	283.18	240,460			79,380		202,011			(89,978)		34,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/11/2026	5	7,025,377	282.91	206,417			71,870		174,239			(77,309)		29,303		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2024	06/26/2026	5	14,501,855	283.25	422,156			155,768		357,972			(158,053)		62,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2024	06/10/2026	4	15,200,334	282.85	446,389			154,677		378,559			(167,105)		63,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2024	06/24/2026	8	12,605,949	283.04	366,035			134,347		313,107			(137,488)		53,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/25/2026	5	9,546,531	283.1	279,525			102,675		236,103			(104,650)		40,901		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/01/2026	4	9,425,960	282.16	274,473			91,822		247,328			(102,608)		38,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2024	05/28/2026	6	14,194,193	284.57	386,579			127,143		304,571			(144,776)		57,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2024	05/29/2026	5	16,995,639	282.16	496,158			164,527		442,328			(186,207)		69,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/22/2026	3	10,236,486	285.2	291,004			93,308		206,117			(108,879)		40,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/22/2026	5	11,652,481	283.93	336,091			108,275		261,314			(126,006)		46,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	3	21,070,742	282.6	613,460			215,316		536,212			(230,196)		88,059		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/24/2026	4	13,823,128	280.99	412,205			116,647		383,603			(154,516)		51,923		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2024	05/07/2026	6	8,410,715	282.49	242,947			72,824		209,225			(90,931)		32,575		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	05/01/2026	5	6,953,049	279.71	201,876			58,892		214,126			(75,552)		26,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2024	04/30/2026	7	7,853,835	280.08	227,990			66,228		235,000			(85,439)		29,928		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U8N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/17/2026	5	7,834,789	282.31	228,883			62,466		197,689			(85,798)		28,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/11/2026	1	8,978,480	283.9	261,274			79,784		199,482			(97,576)		35,090		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2024	04/24/2026	6	12,911,352	282.26	372,446			105,740		323,355			(140,117)		48,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2026	4	11,723,389	281.38	350,993			104,728		318,439			(131,385)		45,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/21/2026	5	10,417,038	286.62	294,884			94,038		184,914			(110,338)		41,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2024	05/20/2026	5	13,189,934	287.13	375,550			119,368		223,287			(140,681)		52,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2024	04/24/2026	5	8,693,781	282.16	248,156			69,985		219,602			(92,870)		32,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/08/2026	3	12,811,614	282.64	378,147			114,287		315,164			(141,720)		49,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/29/2026	3	9,726,730	282.15	284,005			94,076		254,880			(106,462)		39,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U8S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/17/2026	5	13,087,652	281.58	374,164			102,381		344,421			(140,500)		48,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/19/2026	2	6,988,247	286.13	202,220			64,239		129,247			(75,829)		27,797		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X88	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/04/2026	6	11,372,630	281.88	342,890			116,053		303,943			(128,409)		46,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/12/2026	1	6,032,743	283.9	175,553			53,775		134,176			(65,473)		23,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X8A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	06/05/2026	6	10,048,723	283.1	296,204			100,923		244,236			(111,136)		41,415		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2024	05/08/2026	3	14,139,009	283.9	407,685			123,344		313,135			(152,973)		54,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	06/02/2026	2	5,238,381	282.16	152,406			51,083		136,780			(56,844)		21,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	4	11,797,624	285.26	347,063			108,009		235,234			(129,933)		46,519		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/09/2026	1	6,733,889	282.47	195,956			67,562		172,640			(73,082)		27,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/05/2026	5	13,375,456	284.18	381,738			130,650		297,859			(143,631)		55,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/18/2026	6	16,474,861	283.5	474,781			170,653		392,628			(178,233)		69,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/05/2026	3	16,500,908	282.47	481,078			164,173		421,640			(180,492)		68,008		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/22/2026	1	10,842,151	282.66	316,591			114,966		276,828			(118,234)		46,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/24/2024	06/18/2026	5	13,618,444	283.09	399,257			142,992		335,050			(149,473)		57,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/18/2026	3	22,325,654	282.66	653,574			235,090		568,170			(245,589)		94,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2024	06/17/2026	5	15,298,911	282.05	459,575			163,948		409,185			(172,080)		64,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/26/2026	5	17,094,166	283.02	499,289			184,671		428,370			(187,109)		73,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/15/2026	2	9,811,567	282.6	287,619			101,749		250,307			(107,497)		41,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/01/2026	4	12,187,426	284.4	356,257			89,149		247,359			(133,355)		43,148		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/13/2026	1	6,324,547	284.87	184,044			49,112		124,923			(68,733)		23,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/23/2026	5	10,961,273	281.46	322,615			90,597		292,712			(120,869)		41,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2026	1	5,312,412	280.2	154,591			45,868		158,047			(57,655)		20,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/08/2026	8	12,680,220	285.48	369,309			96,709		235,309			(139,276)		45,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/20/2026	1	8,091,191	281.58	234,645			64,874		213,484			(87,631)		30,096		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/07/2026	2	4,312,961	284.95	126,063			32,605		83,877			(47,088)		15,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	3	8,736,228	285.26	250,711			66,097		165,826			(93,971)		31,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	4	14,251,530	282.57	416,133			145,841		363,499			(155,891)		59,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2026	1	4,942,983	282.26	143,347			41,153		128,029			(53,461)		18,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/04/2026	1	7,072,905	280.2	205,822			60,869		210,279			(76,866)		27,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2026	1	6,281,566	281.58	182,165			50,546		165,880			(67,939)		23,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	2	9,531,202	286.13	276,778			87,353		176,048			(103,569)		37,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	06/26/2026	4	17,337,286	282.99	506,828			187,689		432,777			(190,228)		74,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/22/2026	3	25,104,855	283.54	731,596			235,810		582,655			(274,524)		100,505		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/06/2026	1	6,028,305	284.95	176,027			45,278		117,995			(65,739)		21,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2026	1	3,774,567	284.87	109,840			29,421		74,653			(40,965)		13,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/27/2026	1	7,908,153	283.54	230,127			75,234		184,006			(85,709)		31,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2026	1	8,712,898	282.66	254,417			92,610		222,643			(94,885)		37,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/29/2026	1	10,904,627	282.99	318,415			118,694		272,883			(118,916)		47,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2025	08/18/2026	4	10,689,218	279.93	308,598	4,296		139,747		345,003			(116,054)		50,199		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/25/2026	5	9,023,960	281.07	263,389	1,993		120,528		270,382			(98,771)		42,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	08/13/2026	5	9,378,165	279.38	275,400	3,117		121,677		315,554			(104,368)		43,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	4	20,853,648	282.8	625,104			303,566		557,045			(234,153)		102,540		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/20/2026	3	10,594,786	280.81	316,112			140,332		326,214			(118,270)		49,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2024	08/12/2026	7	16,787,332	278.01	515,444			223,540		615,781			(193,195)		78,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/28/2026	5	16,111,762	280.38	476,179			217,786		506,944			(178,413)		76,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/15/2026	4	13,826,389	282.61	413,291			198,197		381,078			(154,207)		67,697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	3	11,917,525	279.8	356,586			165,748		390,567			(133,406)		57,426		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/03/2026	4	10,230,505	279.24	309,531			143,472		349,939			(115,877)		49,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	4	8,480,814	280.14	249,407			116,347		271,569			(93,471)		40,866		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	8,346,817	286.89	245,396			96,406		154,923			(91,521)		37,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	3	13,857,787	280.43	408,945			186,285		434,511			(153,058)		66,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/11/2026	6	14,879,590	280.91	444,734	4,450		213,900		452,977			(168,585)		72,436		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/21/2026	3	21,841,488	281.07	643,109	2,426		289,844		652,916			(241,723)		103,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/15/2026	5	20,783,269	287.04	624,027			246,240		381,562			(233,584)		92,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2026	4	12,042,375	286.89	341,697			135,834		224,342			(127,855)		53,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/01/2026	3	8,386,496	280.03	249,573			115,048		270,734			(93,148)		40,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/10/2026	4	8,768,638	280.37	264,237			124,915		276,733			(98,856)		42,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/24/2026	4	10,544,195	284.46	313,850			154,500		250,213			(117,475)		52,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/10/2026	4	19,392,249	287.99	560,888			218,263		326,068			(210,161)		85,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	2	9,939,544	279.86	292,357			120,242		318,478			(109,188)		45,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/18/2026	3	10,886,390	281.78	331,316			160,434		312,394			(123,967)		53,530		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	19,189,447	283.43	560,690			223,893		472,879			(210,430)		85,523		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	07/20/2026	2	9,701,895	283.43	284,303			114,335		238,805			(106,315)		43,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/04/2026	7	34,723,696	279.08	1,044,172			487,637		1,202,904			(391,810)		167,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2026	5	11,067,647	286.22	332,064			128,316		216,033			(124,291)		48,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	3	14,844,304	276.11	444,594			189,534		613,956			(166,331)		68,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/22/2026	4	16,419,631	283.23	479,671			193,893		411,089			(179,545)		73,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	07/31/2026	6	10,648,528	282.59	303,786			126,669		281,625			(113,708)		48,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	07/24/2026	3	18,506,845	279.86	547,131			223,775		592,035			(205,324)		83,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/01/2026	5	15,977,726	282.96	476,114			178,840		401,614			(178,208)		69,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2024	08/27/2026	5	6,608,602	280.81	180,303	10,779		88,637		201,715			(71,587)		31,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	4	15,890,191	285.24	458,672			182,979		340,124			(171,910)		70,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	4	23,227,567	277.51	692,481			296,596		874,861			(259,853)		107,203		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	4	8,441,046	284.28	252,737			124,788		204,718			(94,566)		41,915		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/08/2026	7	12,195,659	285.38	368,605			141,958		255,839			(138,025)		53,503		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2026	5	17,745,496	281.86	491,986			200,401		495,890			(184,131)		80,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/14/2026	3	11,675,868	282.61	349,014			167,081		318,078			(130,368)		57,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	07/31/2026	2	17,620,262	279.43	505,674			211,658		582,800			(189,705)		80,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/06/2026	4	5,751,013	276.37	170,911			72,622		240,283			(63,980)		26,500		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	07/31/2026	3	15,432,768	281.43	449,621			187,935		444,060			(168,403)		70,421		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/25/2026	3	21,195,178	284.42	631,631			312,868		505,554			(236,657)		105,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	14,429,245	279.43	428,549			180,379		477,968			(160,046)		66,166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	12,225,004	279.03	364,214			148,776		415,689			(136,463)		55,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	23,891,435	279.93	711,272			311,786		775,394			(267,221)		111,501		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/24/2026	4	10,398,746	281.07	303,123	2,791		138,647		314,507			(113,714)		49,288		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/19/2026	7	14,883,937	280.35	446,773			197,970		466,843			(167,361)		70,007		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	09/25/2026	4	19,555,980	284.34	581,947			288,626		470,458			(218,349)		97,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	5	16,702,639	280.03	496,413	1,939		223,507		535,943			(186,347)		78,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	4	22,610,926	280.03	667,565			305,701		737,300			(250,557)		107,823		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2026	2	8,705,968	279.08	261,150			122,700		301,316			(97,424)		42,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/09/2026	6	12,952,628	279.74	397,560			187,665		426,469			(148,956)		62,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/21/2026	2	16,135,377	283.13	483,148			235,940		421,403			(180,460)		79,676		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/17/2026	3	7,095,745	282.42	210,986			101,772		201,448			(78,930)		34,841		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z5N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/16/2026	4	13,452,952	288.04	382,220			151,407		228,213			(143,114)		59,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/02/2026	6	12,981,740	285.08	385,189			145,893		276,253			(144,436)		56,341		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	2	11,819,209	283.43	347,469			139,858		291,160			(129,610)		53,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2026	2	8,930,752	279.86	261,983			107,974		292,397			(97,722)		40,550		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	3	9,854,506	283.59	300,645			113,593		237,473			(112,537)		42,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z53	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/06/2026	4	17,307,382	286.02	504,103			193,537		343,290			(189,021)		75,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	5	12,141,213	287.28	355,775			138,366		217,081			(133,490)		53,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z5H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	13,139,275	286.89	386,295			151,436		243,587			(144,266)		58,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/05/2026	6	13,368,900	274.34	420,505			178,158		619,795			(157,479)		61,503		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/07/2026	2	9,153,089	286.02	268,198			102,787		181,245			(100,029)		40,084		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/21/2026	6	13,408,259	281.34	376,386	7,337		173,713		393,227			(142,208)		63,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/29/2026	4	18,369,780	280.8	543,381			224,865		552,019			(203,388)		83,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	3	13,150,744	281.67	397,147			189,050		379,679			(148,788)		64,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	07/02/2026	5	22,548,030	286.02	653,110			247,884		444,003			(245,778)		97,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	19,353,553	279.37	577,495			252,612		660,341			(216,385)		90,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/31/2026	2	15,034,559	280.03	446,364			205,368		487,225			(166,732)		72,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	3	11,918,168	277.51	354,671			152,791		449,403			(132,543)		55,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/16/2026	4	16,754,331	282.82	496,999			239,066		446,693			(185,958)		82,149		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2026	3	11,339,595	279.31	336,938			146,882		380,818			(126,054)		52,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/30/2026	4	17,149,555	283.64	518,964			259,685		432,451			(194,230)		85,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/22/2026	2	11,326,816	283.13	339,164			165,865		298,535			(126,507)		56,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/23/2026	5	11,561,240	283.45	327,366			132,756		285,032			(122,509)		52,056		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/30/2026	4	10,169,636	280.99	306,729			127,319		301,732			(114,771)		46,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	3	17,881,443	276.93	533,462			228,186		699,121			(199,869)		82,529		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/17/2026	4	13,713,604	279.93	404,222	912		178,677		442,392			(151,143)		64,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	3	22,491,299	286.89	660,379			257,278		415,482			(247,796)		99,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/11/2026	3	16,733,181	282.61	501,126			238,860		455,246			(188,069)		81,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2026	2	6,839,176	280.03	203,547			93,966		220,894			(75,853)		32,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2026	1	11,162,781	279.43	331,535			139,809		374,310			(123,646)		51,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/23/2026	2	16,154,969	283.4	496,530			243,665		413,983			(185,821)		79,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/28/2026	3	15,000,021	284.34	447,715			223,018		359,571			(167,289)		74,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/29/2026	2	12,509,742	284.34	373,843			186,440		300,103			(139,473)		62,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/18/2026	3	25,208,464	283.13	755,374			367,340		657,011			(283,459)		123,953		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2026	1	9,266,330	277.51	275,210			118,703		349,540			(102,640)		43,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2026	5	21,992,530	280.92	649,745			294,157		665,905			(243,377)		104,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/07/2026	5	15,946,118	280.76	469,730			239,877		493,988			(176,023)		80,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2026	4	14,399,822	281.57	426,221			235,029		434,280			(159,449)		75,560		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/11/2026	5	15,733,924	280.45	461,563			276,583		519,812			(172,653)		86,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/23/2026	2	19,683,844	282.36	583,727			312,072		554,189			(219,006)		101,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/27/2026	3	18,319,985	279.53	540,580			315,116		634,805			(202,754)		98,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	4	12,951,482	281.37	381,776	3,206		205,069		389,728			(144,166)		66,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	3	19,309,331	282.26	572,036			305,400		547,464			(214,266)		99,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	3	16,378,690	276.53	481,595	2,430		272,937		674,500			(181,698)		86,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	13,286,900	280.19	393,292			215,014		435,146			(146,679)		69,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	4	14,867,508	277.34	435,988			245,484		583,807			(163,374)		78,691		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	11/20/2026	6	25,289,204	278.58	750,882			430,173		924,914			(281,446)		134,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2026	4	21,187,494	282.63	629,273	1,259		330,629		582,085			(236,203)		108,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/02/2026	6	19,410,949	283.05	575,027			290,622		511,661			(215,605)		97,320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2026	3	15,214,676	279.41	453,751			266,329		532,686			(169,809)		82,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/01/2026	4	7,960,933	284.21	235,700			118,258		192,851			(88,197)		39,859		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/28/2026	6	15,389,536	282.72	456,225			245,874		424,617			(170,758)		79,845		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/11/2026	3	12,150,043	280.02	355,285			198,208		404,364			(132,913)		64,150		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/24/2026	5	25,612,744	277.03	741,501	3,264		462,232		1,044,005			(279,313)		142,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/06/2026	3	19,044,258	282.16	561,022			310,777		551,752			(210,130)		99,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	13,690,793	281.99	405,247			225,757		400,806			(151,137)		72,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2026	3	11,100,078	282.44	330,237			172,556		308,963			(123,571)		56,704		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	10/30/2026	5	21,786,646	280.19	645,695			351,653		713,641			(242,454)		113,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	2	21,359,535	281.99	623,747			345,951		623,356			(233,992)		112,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/23/2026	3	12,255,516	279.54	360,810			207,478		423,526			(134,772)		65,654		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2026	7	16,202,772	278.2	480,447			274,102		606,568			(179,761)		86,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/29/2026	4	9,650,434	282.9	285,911			154,455		263,236			(106,994)		50,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	2	19,380,441	279.3	573,568			339,899		684,102			(215,157)		105,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/14/2026	4	12,384,218	282	366,740			190,538		354,604			(137,230)		63,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	5	21,817,882	278.1	641,278	2,003		387,523		830,606			(241,358)		119,365		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/12/2026	4	13,431,412	279.4	390,182			218,224		464,921			(145,967)		71,003		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	5	18,686,034	283.3	552,295			289,959		489,909			(207,242)		95,456		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/16/2026	5	13,388,679	278.27	389,589			236,167		505,883			(145,793)		73,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2026	4	12,698,395	277.95	357,474	2,221		218,596		489,227			(134,543)		69,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/05/2026	6	8,381,825	281.32	246,703			135,795		255,446			(92,397)		43,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2026	3	28,073,223	279.33	822,515			494,729		993,183			(308,090)		153,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/09/2026	3	10,883,404	279.31	325,118			193,964		387,531			(121,675)		59,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,079,449	279.54	120,344			69,264		141,063			(44,882)		21,880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/15/2026	2	9,572,160	278.1	281,911			170,414		365,170			(105,158)		52,608		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/03/2026	4	6,940,059	279.81	205,692			121,018		237,206			(76,966)		37,620		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/05/2026	3	11,936,930	282.25	354,745			180,101		333,616			(132,526)		60,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/06/2026	2	6,564,742	282.25	194,735			98,985		183,626			(72,645)		33,092		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	5	13,706,124	283.68	404,729			203,853		345,388			(151,520)		68,718		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	3	14,686,132	280.58	447,858			230,149		460,864			(167,688)		74,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/09/2026	3	20,935,859	281.86	620,395			320,085		602,950			(232,828)		105,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/08/2026	3	7,188,343	280.58	213,952			109,393		225,491			(80,047)		36,333		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/04/2026	4	15,048,070	280.15	456,160			250,206		494,455			(170,724)		78,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	5	17,099,249	280.71	509,374			262,513		532,109			(190,821)		86,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2026	3	10,451,586	282.78	300,377			159,401		285,698			(112,408)		53,810		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	10/30/2026	5	19,666,315	280.26	578,820			314,705		639,547			(216,869)		102,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2026	3	9,338,393	282.83	276,502			146,296		254,092			(103,453)		48,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2026	5	8,571,689	278.48	252,860			146,472		316,206			(94,786)		46,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2026	3	15,886,921	277.11	475,248			269,772		633,859			(177,835)		84,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2026	3	9,929,070	277.76	294,951			167,829		383,202			(110,366)		52,937		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	14,283,021	279.53	421,326			246,307		495,822			(157,354)		77,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/04/2026	4	12,940,137	280.29	380,394			224,284		429,790			(142,289)		70,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	11/25/2026	4	10,364,783	278.51	303,150	2,194		176,887		381,767			(114,393)		55,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	6	16,818,129	276.05	458,335	29,733		297,865		722,495			(182,529)		92,745		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2026	3	8,745,328	276.03	260,813			160,991		376,801			(97,688)		48,498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/10/2026	3	10,623,631	279.64	315,470			188,572		368,593			(118,016)		58,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2026	2	13,040,906	279.53	385,980			225,865		452,978			(143,957)		70,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/18/2026	3	15,591,044	275.76	460,246			281,925		680,602			(172,819)		85,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	1,950,687	276.33	54,047	3,239		35,466		82,699			(21,392)		10,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2026	4	12,730,256	275.22	246,937	130,745		237,254		575,493			(140,994)		71,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/15/2026	4	12,297,873	281.84	367,879			191,617		356,401			(137,641)		62,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	2	16,283,311	282.36	483,747			259,515		459,583			(180,672)		84,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/02/2026	4	18,445,835	282.25	538,026			272,094		514,239			(201,954)		92,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/27/2026	2	11,482,053	282.36	341,108			183,211		324,338			(127,225)		59,496		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	16,722,142	280.19	494,975			270,296		547,289			(184,854)		87,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	3	20,101,319	279.54	584,753			335,286		693,391			(219,456)		107,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	11/27/2026	5	37,435,116	278.46	1,103,738	7,746		647,672		1,386,460			(415,643)		201,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/18/2026	3	22,025,337	274.41	653,153			399,181		1,039,327			(244,650)		121,461		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/21/2026	2	16,638,981	275.76	490,869			301,141		727,222			(183,323)		92,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	14,297,152	283.3	424,625			223,702		375,863			(158,581)		73,323		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	12/30/2026	4	12,990,435	275.09	376,711	7,799		240,828		591,273			(143,859)		72,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/07/2026	3	13,804,343	279.3	405,127	2,927		242,713		488,137			(152,275)		75,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/12/2026	3	13,660,764	281.86	405,735			210,134		394,371			(151,535)		69,418		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	11,613,114	276.34	342,587			213,646		493,094			(127,768)		64,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2026	4	15,335,589	283.01	443,872	2,576		242,040		415,412			(166,885)		79,767		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	8,909,259	283.3	264,605			139,572		235,708			(98,685)		45,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	13,663,543	281.86	405,807			210,439		394,765			(151,346)		69,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	3	18,926,202	279.24	558,617			330,620		670,301			(209,240)		102,712		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/09/2026	1	21,726,898	281.99	643,116			357,877		635,570			(240,179)		114,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2026	1	8,680,837	275.76	256,085			157,239		379,556			(95,507)		48,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2026	1	14,720,157	276.53	434,245			245,754		607,266			(161,952)		78,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	3	26,425,441	276.34	770,611			478,732		1,119,631			(289,523)		146,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/16/2026	1	17,924,881	276.53	528,784			298,941		739,149			(197,480)		95,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/14/2026	2	12,268,702	278.1	362,036			218,627		469,995			(135,227)		67,352		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/13/2026	4	19,877,166	278.25	583,001			326,956		739,042			(218,096)		105,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2026	2	10,160,173	279.3	300,740			178,875		359,487			(112,164)		55,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	12/28/2026	2	22,801,570	276.34	670,971	1,426		418,997		967,744			(251,100)		127,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/22/2027	4	16,329,977	277.46		479,673		315,662		658,263			(164,381)		93,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	12/31/2026	4	18,325,441	275.86		536,990		338,800		800,013			(199,199)		102,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/08/2027	2	14,914,321	274.9		437,077		280,151		687,954			(157,793)		84,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2027	5	32,926,879	275.72		965,398		616,033		1,452,909			(349,957)		185,823		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/15/2027	3	10,605,281	276.09		312,020		203,030		459,869			(109,937)		60,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/22/2027	4	16,531,334	277.52		487,958		322,599		664,374			(166,454)		94,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/03/2027	4	14,016,231	276.76		424,940		286,246		590,617			(138,915)		81,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2027	1	8,642,166	274.9		254,080		163,337		399,207			(91,288)		48,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	01/27/2027	5	16,242,932	275.48		486,357		323,642		731,520			(162,936)		93,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	3	17,539,312	277.86		515,121		344,682		693,872			(171,617)		101,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	4	9,257,153	275.38		275,932		178,883		417,082			(97,410)		52,635		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/01/2027	2	17,832,349	277.42		525,636		353,117		724,022			(173,733)		103,202		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/06/2027	3	9,081,250	275.43		269,936		171,432		406,760			(98,604)		51,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/07/2027	3	6,751,879	275.78		198,309		126,158		296,840			(72,225)		38,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2025	01/22/2027	6	16,825,268	277.69		484,264		319,844		669,743			(165,362)		96,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/26/2027	4	14,204,862	280.62		414,469		292,334		487,991			(122,510)		84,283		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/12/2027	5	11,779,803	278.91		354,274		256,890		452,766			(97,764)		70,840		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/17/2027	4	12,148,601	280.36		368,187		269,284		430,426			(99,136)		73,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/11/2027	3	12,958,303	278.36		388,327		280,763		508,932			(107,851)		77,853		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	5	14,061,742	280.35		417,014		298,230		492,595			(119,218)		84,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2025	03/12/2027	4	15,024,035	279.95		446,652		325,215		540,542			(122,468)		90,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	4	18,162,057	280.46		539,192		400,751		642,076			(138,945)		110,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/05/2027	4	16,211,400	278.35		486,633		329,500		626,158			(157,659)		94,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/15/2025	01/13/2027	3	10,401,301	274.3		300,830		193,928		496,227			(107,022)		59,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	3	18,957,053	278.32		567,578		402,253		741,206			(166,592)		112,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/05/2027	4	19,971,096	279.74		587,949		422,375		724,353			(166,974)		119,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	4	24,684,138	281.29		726,802		535,452		827,145			(193,262)		149,423		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/24/2027	5	14,196,166	281.19		407,215		286,091		471,308			(121,370)		84,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/17/2027	5	12,846,677	281.02		390,170		270,319		428,718			(120,739)		75,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/12/2027	3	19,867,006	282.02		579,695		399,625		622,602			(182,011)		116,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/11/2027	4	9,897,821	280.54		291,058		199,210		338,436			(92,013)		57,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/19/2027	3	15,635,581	281.89		460,114		337,743		517,418			(122,810)		94,649		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2027	4	19,305,107	279.34		574,259		417,521		718,681			(158,228)		116,095		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/12/2027	4	33,606,713	281.02		996,233		687,769		1,117,874			(311,494)		196,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2025	02/05/2027	3	19,995,477	278.65		594,784		404,279		759,409			(191,742)		116,193		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	3	16,796,679	280.95		494,614		367,015		577,465			(127,942)		102,246		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	02/26/2027	4	17,896,539	279.3		527,229		373,235		664,881			(155,281)		106,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2027	3	16,251,078	280.03		472,414		336,302		579,115			(136,386)		96,892		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2025	03/10/2027	4	12,303,551	278.72		363,464		262,309		473,574			(101,385)		73,849		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2025	02/25/2027	3	12,105,008	279.98		359,608		253,027		431,004			(106,809)		71,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/25/2027	5	17,401,573	280.81		517,280		386,061		603,540			(132,587)		105,928		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/29/2027	1	15,137,275	281.08		449,577		336,410		518,475			(114,393)		92,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	03/22/2027	2	14,815,361	280.61		439,025		324,319		516,946			(115,879)		89,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/05/2027	4	21,345,072	279.09		628,850		426,842		790,457			(203,461)		124,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/23/2027	1	9,716,919	280.61		288,592		213,273		347,026			(76,091)		59,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/25/2027	1	11,797,624	277.69		348,030		230,265		470,297			(118,549)		67,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/28/2027	5	11,702,139	276.07		347,525		231,925		510,772			(115,807)		67,447		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	02/04/2027	3	12,472,793	277.91		371,789		250,955		493,613			(121,074)		72,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	01/29/2027	2	18,689,571	277.42		548,080		367,231		757,757			(181,958)		107,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	1	9,751,663	277.69		287,674		190,466		388,925			(97,856)		56,089		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/15/2027	2	32,053,856	276.1		943,633		614,776		1,388,750			(331,652)		182,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/08/2027	1	14,040,979	278.65		414,209		282,027		534,110			(133,159)		81,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2025	02/18/2027	5	9,275,710	282.75		268,613		186,585		279,454			(82,188)		54,607		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/22/2027	1	13,577,049	281.54		400,523		280,421		440,917			(121,088)		80,244		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2027	1	12,098,416	278.65		356,903		243,165		460,459			(114,580)		70,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	5	9,364,944	282.12		275,569		191,733		293,254			(84,085)		55,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/19/2027	3	21,245,647	281.54		624,736		436,705		688,555			(189,426)		125,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/21/2027	4	9,358,396	276.62		285,139		187,068		395,203			(98,202)		53,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/08/2027	2	16,639,149	279.74		493,849		355,368		604,544			(139,747)		99,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/19/2027	3	19,161,880	282.33		561,485		391,963		592,705			(170,894)		112,919		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2027	1	13,790,918	277.42		406,832		273,270		560,196			(134,499)		79,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/12/2027	4	11,820,183	280.5		353,812		242,890		405,372			(111,342)		69,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	12/31/2026	3	12,779,674	275.52		378,408		238,429		568,325			(140,761)		71,499		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/14/2027	3	10,717,773	273.61		323,760		209,139		530,138			(114,775)		60,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2027	1	10,581,799	275.86		312,163		197,675		462,881			(115,142)		59,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2027	1	12,055,502	279.74		358,048		257,716		438,259			(101,251)		72,292		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	01/29/2027	6	12,401,334	276.3		377,587		252,166		534,564			(125,846)		71,550		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/04/2027	2	18,367,382	275.86		541,802		342,826		803,126			(200,104)		103,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/05/2027	4	21,934,949	280.39		637,534		459,827		766,943			(179,322)		131,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2027	1	8,042,961	281.54		237,267		166,218		261,373			(71,634)		47,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2027	1	13,138,861	279.95		390,224		284,628		473,819			(106,619)		79,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/15/2027	2	14,379,166	279.95		425,271		310,181		518,246			(116,206)		86,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/19/2027	3	24,422,016	280.61		720,149		531,324		852,545			(190,557)		147,837		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/11/2027	1	14,535,833	274.9		427,353		274,517		671,213			(153,754)		82,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	03/18/2027	3	10,886,539	281.24		325,636		238,533		367,297			(87,318)		65,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/24/2027	4	14,029,919	280.26		421,498		312,393		505,487			(109,395)		85,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/10/2027	4	13,402,008	280.24		397,802		271,935		465,972			(126,068)		78,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2027	3	10,003,697	278.93		302,455		215,728		379,480			(86,921)		59,702		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/19/2027	1	9,842,740	276.1		290,361		189,713		427,142			(101,547)		56,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	03/25/2027	4	24,726,711	281.08		732,479		547,235		841,616			(187,070)		150,518		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	03/01/2027	2	12,669,873	278.32		375,386		266,471		496,136			(109,860)		75,395		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2027	1	4,302,643	276.1		126,928		82,991		186,797			(44,330)		24,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	03/02/2027	2	12,490,287	278.32		369,360		262,524		489,352			(107,764)		74,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2027	3	16,387,627	281.3		490,375		368,041		554,693			(122,671)		100,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2027	1	8,617,044	281.08		255,926		191,593		309,603			(65,030)		52,696		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/16/2027	1	8,043,821	281.02		237,293		164,179		268,263			(73,911)		47,261		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2025	04/30/2027	3	15,988,532	274.91		480,049		381,542		767,087			(99,905)		100,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/09/2027	4	20,719,390	272.98		622,212		476,605		1,084,729			(147,335)		127,861		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/17/2027	2	13,189,549	274.38		391,948		319,720		653,129			(73,425)		84,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/06/2027	3	11,103,844	277.07		327,834		262,221		479,197			(65,891)		70,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/02/2027	4	14,741,713	281.81		425,580		320,579		483,735			(105,440)		90,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/08/2027	4	8,972,881	270.7		272,461		207,485		523,192			(65,188)		55,323		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	05/10/2027	4	14,275,942	275.98		424,880		342,670		651,883			(83,486)		90,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/07/2025	04/02/2027	4	27,493,341	279.1		794,357		600,509		1,049,160			(196,050)		168,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/28/2027	6	12,833,199	276.39		381,590		301,155		571,441			(80,751)		80,536		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/22/2027	3	10,775,621	276.59		309,445		241,573		473,776			(68,114)		67,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	05/05/2027	4	12,143,307	275.9		372,967		297,892		555,831			(75,388)		76,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/23/2027	2	18,955,952	275.57		568,118		446,579		877,881			(123,036)		118,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	04/30/2027	4	13,001,105	276		384,779		304,708		590,936			(80,530)		81,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/30/2027	5	22,292,052	275.22		668,672		532,218		1,053,389			(138,160)		140,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2025	05/21/2027	4	15,136,383	274.45		450,433		371,986		751,862			(80,336)		96,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/07/2027	5	11,272,556	276.6		330,649		265,108		498,329			(66,002)		71,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/07/2027	5	19,005,251	275.98		556,114		448,006		866,819			(109,522)		120,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	04/12/2027	2	13,656,705	273.56		407,796		313,137		695,782			(95,787)		84,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/14/2027	2	11,888,772	276.27		353,281		301,788		551,252			(52,655)		77,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/24/2027	4	9,562,609	274.51		285,199		247,585		483,898			(37,931)		62,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2025	05/28/2027	3	35,178,547	273.96		1,050,915		876,886		1,783,520			(177,106)		226,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/10/2027	3	10,623,963	274.99		316,783		268,603		517,970			(48,498)		69,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/16/2027	5	11,183,125	276.2		332,808		257,403		500,200			(75,854)		69,445		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2025	06/09/2027	4	13,075,363	275.27		386,166		326,956		628,494			(59,590)		85,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/04/2027	4	11,316,893	275.53		335,087		281,591		534,330			(54,013)		73,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	05/19/2027	5	13,029,666	274.31		394,737		322,973		647,674			(72,114)		83,249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/07/2027	5	15,545,485	275.59		463,188		372,600		723,081			(91,952)		98,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2027	3	10,886,554	274.93		323,162		270,502		527,853			(52,959)		70,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/29/2027	4	11,138,906	276.34		330,371		261,112		502,548			(69,549)		69,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2027	1	9,224,984	273.96		273,982		228,820		468,296			(46,038)		59,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2025	06/03/2027	5	10,368,315	274.9		311,468		261,169		506,924			(50,593)		67,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	05/27/2027	4	10,937,421	274.73		320,252		265,587		534,272			(55,007)		70,349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/11/2027	3	10,304,853	275.28		306,646		260,426		496,086			(46,587)		67,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/11/2027	4	17,083,230	276.27		509,597		435,162		785,328			(75,883)		111,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	06/30/2027	4	15,226,760	275.76		447,559		391,990		731,514			(56,094)		100,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	06/25/2027	3	9,473,549	274.52		285,732		248,445		479,638			(37,741)		62,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/16/2027	4	12,389,078	276.65		370,922		318,008		561,576			(53,546)		80,994		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	06/25/2027	4	17,166,439	276.06		509,266		444,704		809,743			(66,074)		113,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/04/2027	4	13,549,596	275.33		402,071		339,107		649,857			(64,215)		87,725		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	06/23/2027	3	8,879,028	275.49		257,627		223,104		428,771			(34,782)		58,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/17/2027	5	21,184,195	276.41		622,862		537,744		979,157			(86,956)		138,604		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/25/2027	3	13,160,688	275.55		394,780		344,263		638,808			(51,861)		86,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/15/2027	4	11,083,530	274.54		341,697		263,552		538,801			(78,403)		68,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2027	1	9,500,629	274.45		285,019		216,113		462,517			(69,697)		58,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/09/2027	2	20,287,384	273.56		606,191		464,828		1,032,660			(142,810)		125,195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2025	04/07/2027	4	15,116,079	270.46		454,496		345,531		891,191			(109,295)		93,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/14/2027	4	16,537,256	274.49		490,440		399,260		818,034			(92,684)		105,216		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/16/2027	7	35,843,595	276.03		1,074,969		834,024		1,621,477			(243,619)		222,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/13/2027	6	10,700,007	275		312,629		253,197		513,474			(59,722)		68,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/13/2027	1	9,518,397	273.56		283,648		217,801		485,091			(66,650)		58,950		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2027	1	8,191,553	275.98		244,108		196,829		374,198			(48,021)		51,985		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/23/2027	3	19,894,499	275.89		591,175		464,087		906,474			(128,817)		124,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2025	05/28/2027	2	10,746,126	274.2		317,866		264,930		538,777			(53,953)		69,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/20/2027	5	11,711,111	275.03		346,520		283,939		564,933			(62,919)		74,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/18/2027	1	8,496,570	274.38		252,348		205,899		420,879			(47,229)		54,241		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/25/2027	1	8,563,588	274.52		254,339		210,258		422,358			(45,169)		54,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/02/2027	3	19,538,768	274.45		560,632		424,443		949,925			(137,569)		119,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/21/2027	5	18,557,074	274.52		552,164		456,333		914,002			(97,744)		118,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/14/2027	3	9,943,749	274.18		296,537		240,629		496,629			(56,358)		63,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2027	1	6,576,658	276.06		195,984		171,217		310,697			(25,435)		43,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/12/2027	4	13,437,177	274.9		399,217		322,666		647,719			(76,889)		85,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/09/2027	3	10,664,125	271.51		326,535		249,288		604,555			(77,706)		65,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2025	04/14/2027	4	9,129,435	274.11		277,345		213,565		453,008			(63,986)		56,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2027	4	11,309,353	274.85		334,070		274,335		548,079			(60,295)		72,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	04/01/2027	3	10,594,933	281.6		312,492		234,948		351,669			(77,773)		64,910		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2025	04/21/2027	4	15,951,468	276.85		473,356		368,892		694,604			(104,839)		99,494		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/11/2027	4	18,625,672	275.6		557,079		475,062		883,909			(83,834)		121,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2027	1	10,491,540	276.03		313,697		243,556		474,258			(71,042)		65,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/14/2027	3	17,664,014	274.38		522,578		426,016		873,824			(97,886)		112,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/19/2027	1	14,514,092	276.03		432,520		335,678		655,834			(98,085)		90,369		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/27/2027	1	10,434,659	275.57		310,953		244,747		483,976			(67,118)		65,427		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2027	3	9,180,846	274.33		271,922		225,858		457,347			(46,467)		59,100		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/26/2027	2	15,609,790	275.57		465,313		366,114		723,733			(100,559)		97,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/23/2027	4	13,878,972	274.94		415,934		325,471		663,231			(90,906)		86,720		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/05/2027	1	11,456,700	274.45		342,555		259,626		557,557			(83,882)		70,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/17/2027	3	12,317,634	277.04		365,655		314,133		548,585			(52,485)		80,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/17/2027	4	18,270,285	277.07		538,600		464,326		813,096			(76,578)		119,539		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2027	1	10,126,000	275.19		300,742		254,061		487,377			(47,659)		65,774		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/22/2027	1	7,958,174	276.41		236,358		204,216		366,925			(32,935)		52,277		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/24/2027	1	12,487,108	274.52		370,867		306,502		615,659			(65,954)		80,117		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2027	1	8,493,276	274.52		252,250		208,592		419,032			(44,737)		54,583		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	06/07/2027	2	12,606,683	275.19		374,003		316,018		606,557			(59,194)		81,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/04/2027	3	19,027,824	275.19		563,676		475,926		923,785			(89,265)		123,194		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	2	10,097,677	275.22		301,058		239,774		487,928			(62,181)		63,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2027	1	6,892,544	275.22		205,398		163,641		326,174			(42,370)		43,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/21/2027	1	9,434,341	276.41		280,200		242,043		434,813			(39,098)		61,924		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2027	1	8,439,197	276.27		250,644		214,149		388,570			(37,323)		55,128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/28/2027	1	11,073,668	276.06		329,995		288,235		525,966			(42,886)		73,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/23/2027	3	9,939,930	285.86		294,206		291,872		296,834			(2,728)		69,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2027	4	12,142,040	285.41		365,374		362,179		373,246			(3,723)		85,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/24/2027	3	19,911,346	284.31		598,176		596,694		640,009			(3,915)		140,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/27/2027	2	12,146,387	284.77		363,253		362,756		384,817			(1,981)		85,711		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/24/2027	3	15,141,912	284.77		459,346		458,916		481,286			(1,886)		106,629		0001
Purchased Call/S&P 500 INDEX/SPXE17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	10/01/2025	1	20,000,000	6252.11		64,000				20			(61,091)		5,234		0001

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Purchased Call/S&P 500 INDEX/SPXE17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	10/01/2025	1	30,000,000	6773.11		18,000				210			(17,182)		7,850		0001
Purchased Call/Missing Reference/GLP0000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	10/01/2025	1	9,125,000	3504		39,350							(37,561)		2,388		0001
Purchased Call/Missing Reference/GLP0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2025	10/01/2025	1	9,125,000	3832		39,325				29,136			(37,538)		2,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/12/2027	2	11,892,557	274.72		354,274		316,268		602,034			(39,249)		79,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2027	2	11,400,371	273.52		342,360		307,413		612,356			(35,536)		76,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	3	18,088,779	274.34		538,500		485,087		940,167			(55,296)		121,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2027	3	11,138,994	276.56		344,663		321,687		520,950			(23,385)		76,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/16/2027	3	12,768,693	274.76		381,244		343,952		645,474			(38,495)		85,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/09/2027	5	15,658,515	274.72		461,767		412,409		792,266			(50,756)		104,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2027	5	8,472,516	279.54		246,448		230,856		346,586			(16,069)		57,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/06/2027	4	6,075,911	276.02		183,112		169,773		297,969			(13,676)		41,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/13/2027	3	15,047,318	278.02		448,719		421,654		657,576			(28,763)		102,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/27/2027	2	11,553,349	278.68		344,505		331,209		498,962			(14,962)		79,769		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	08/27/2027	3	16,836,294	278.94		502,639		482,604		706,419			(22,653)		116,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/23/2027	4	16,208,592	277.28		473,398		431,183		729,776			(43,880)		109,061		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/23/2027	2	11,554,451	277.84		345,371		328,275		510,237			(18,408)		79,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/22/2027	5	14,580,385	275.68		441,637		400,222		707,332			(41,934)		98,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2027	4	16,176,089	277.84		480,295		456,636		713,828			(25,266)		111,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2027	5	15,607,443	276.06		471,538		447,605		752,028			(25,699)		107,217		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/03/2027	5	10,011,851	280.08		306,701		297,254		398,604			(10,590)		69,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/02/2027	1	10,744,741	274.58		320,193		295,089		549,342			(26,281)		72,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/05/2027	5	7,995,541	275.28		241,590		223,458		396,162			(18,433)		54,325		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/20/2027	2	8,912,075	284.32		267,400		264,464		289,391			(4,013)		62,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	07/28/2027	5	11,466,640	275.4		343,101		313,697		566,810			(29,801)		77,446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/02/2025	09/02/2027	4	9,626,020	278.21		306,616		296,334		418,827			(11,199)		66,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/09/2027	3	12,713,835	275.27		377,364		335,307		627,014			(42,752)		84,635		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/03/2027	5	27,814,287	281.39		841,020		815,738		1,045,052			(28,318)		193,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/16/2027	3	9,802,380	284.87		291,134		286,095		309,035			(5,455)		68,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/24/2027	3	6,162,139	284.85		182,965		181,941		195,092			(1,417)		43,393		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2027	3	11,481,212	273.32		342,740		307,131		619,438			(35,996)		76,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2027	1	5,685,497	277.84		169,996		161,590		256,350			(9,057)		39,170		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/09/2027	2	9,981,329	277.87		297,007		276,588		441,926			(21,511)		68,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/13/2027	1	10,476,220	283.95		314,287		307,802		345,621			(7,739)		73,210		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/29/2027	4	12,425,256	275.82		366,495		335,445		602,850			(31,498)		83,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2025	09/10/2027	3	7,242,753	283.01		221,207		215,788		250,258			(5,936)		50,508		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/19/2027	1	12,879,187	274.76		383,800		346,317		651,396			(38,853)		86,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2025	07/08/2027	4	6,044,200	274.74		181,215		160,668		305,405			(20,747)		40,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2027	5	13,914,017	282.67		416,611		405,084		495,156			(12,104)		96,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	07/21/2027	6	14,162,559	275.31		427,141		386,538		698,946			(41,095)		95,150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2027	3	8,778,821	282.46		264,631		257,443		311,599			(7,557)		61,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/19/2027	4	8,997,629	277.48		266,379		251,552		403,796			(15,203)		61,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/07/2027	6	11,349,980	274.36		342,638		303,565		583,532			(39,449)		75,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/17/2027	4	16,022,894	284.32		485,291		480,132		523,508			(6,819)		112,286		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/28/2025	08/12/2027	6	13,039,094	278.1		398,053		372,112		567,337			(26,438)		89,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	4	15,159,269	283.97		454,651		444,801		503,068			(11,641)		105,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2025	08/20/2027	4	7,980,920	277.11		234,068		221,542		364,512			(13,020)		54,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/17/2027	4	6,891,006	284.24		206,615		203,556		224,364			(3,539)		48,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/17/2027	3	16,156,288	284.18		483,959		478,076		527,600			(7,829)		113,220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/26/2027	3	9,245,084	277.39		280,073		267,164		422,525			(13,272)		63,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/04/2027	5	11,330,190	275.37		338,721		312,972		576,898			(26,168)		76,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/06/2027	4	11,678,726	277.87		343,184		319,602		513,052			(24,685)		79,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/01/2027	5	12,039,626	275.21		363,645		319,455		594,088			(45,052)		79,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/23/2027	3	11,437,193	276.97		341,743		310,095		526,716			(32,210)		76,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2027	1	7,664,834	276.4		228,412		208,332		362,504			(20,907)		51,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/13/2027	4	12,815,015	277.96		381,297		358,763		561,408			(23,821)		87,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/02/2027	3	32,038,360	275.38		945,064		834,256		1,570,515			(114,806)		212,121		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2025	07/06/2027	2	8,656,863	275.38		257,913		227,804		424,680			(31,306)		57,495		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/25/2027	3	13,284,209	277.45		396,870		377,944		597,848			(19,418)		91,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/10/2027	2	9,983,990	283.95		301,152		295,006		329,007			(7,170)		69,624		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/14/2027	4	9,622,917	274.16		282,633		252,876		499,796			(30,073)		64,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/30/2027	2	10,400,502	275.13		305,724		280,471		518,344			(25,845)		70,350		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2027	1	7,793,056	284.32		233,792		231,223		255,313			(3,513)		54,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/30/2027	3	14,312,079	274.52		426,429		392,455		736,453			(35,532)		96,809		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/23/2027	3	15,085,135	276.4		441,633		402,741		707,932			(40,217)		101,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/06/2027	2	16,809,353	276.29		505,500		470,017		798,079			(37,369)		114,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/16/2027	1	10,892,923	277.96		325,698		306,434		484,206			(20,495)		74,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2025	08/18/2027	4	12,297,273	277.89		362,984		342,289		541,219			(21,136)		84,355		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2025	07/02/2027	3	8,373,237	276.06		247,145		217,902		397,462			(30,391)		55,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2027	1	8,022,258	284.77		239,866		239,536		255,390			(1,311)		56,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/14/2027	2	7,159,246	283.95		214,827		210,417		239,165			(5,257)		50,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/13/2027	1	9,196,181	274.72		274,046		244,684		465,617			(30,325)		61,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/30/2027	1	8,402,863	278.68		251,246		241,556		360,045			(10,998)		58,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/31/2027	2	8,511,094	278.68		256,843		247,182		361,959			(10,953)		58,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/03/2025	09/03/2027	3	7,576,366	278.96		230,668		222,682		318,154			(8,434)		52,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2027	1	5,835,532	286.01		174,482		174,482		174,535					41,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	07/30/2027	3	11,771,697	274.58		354,699		326,903		601,549			(28,855)		79,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/29/2027	2	15,057,877	285.7		452,893		452,893		457,263			(372)		106,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/07/2027	2	7,656,608	281.39		229,820		222,877		286,312			(7,841)		53,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2025	07/09/2027	3	14,422,832	275.08		428,407		381,807		717,824			(48,104)		96,012		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/26/2027	1	13,974,910	276.4		416,452		379,791		659,708			(38,170)		94,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2027	1	6,343,742	277.96		189,678		178,474		278,174			(11,920)		43,484		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2027	1	9,106,394	277.87		272,281		253,581		403,699			(19,714)		62,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2027	1	7,686,739	278.68		229,834		220,994		326,982			(10,034)		53,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2027	1	8,909,134	274.58		266,383		245,526		455,569			(21,835)		60,443		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2027	1	6,811,051	274.76		202,969		183,174		344,545			(20,519)		45,725		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/15/2027	3	16,935,796	284.73		506,534		497,186		537,347			(10,017)		118,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2027	3	7,742,509	278		236,823		226,706		341,979			(10,871)		53,458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2025	1	69,950	183.6	7,093					11,656			(2,642)		18		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2023	10/02/2025	1	97,651	182.38	9,902			14		17,031			(3,698)		36		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	10/03/2025	1	69,250	182	7,050			19		12,268			(2,633)		31		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/03/2025	1	174,262	181.57	16,930			47		31,346			(6,340)		79		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/07/2025	1	65,375	181.45	6,596			54		11,837			(2,460)		45		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2023	10/09/2025	1	141,337	182.5	14,218			156		24,659			(5,310)		111		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/10/2025	1	164,004	182.93	16,187			200		28,178			(6,045)		136		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2023	10/10/2025	1	101,576	182.45	10,087			125		17,765			(3,772)		84		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/12/2023	10/10/2025	1	92,714	181.77	9,281			115		16,622			(3,475)		77		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2025	1	110,353	182.42	11,057			212		19,376			(4,118)		112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/13/2025	1	100,222	182.42	10,022			165		17,577			(3,743)		95		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	66,112	182.42	6,618			118		11,601			(2,468)		65		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/16/2025	1	122,727	183.17	12,322			254		20,971			(4,602)		128		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	1	195,559	183.66	19,967			438		32,826			(7,457)		211		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2023	10/17/2025	1	200,461	183.22	20,487			450		34,210			(7,662)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	2	150,384	182.7	14,973			331		26,165			(5,611)		162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	1	93,360	182.15	9,392			271		16,620			(3,498)		115		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	1	28,793	182.15	2,894			80		5,123			(1,079)		35		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/20/2025	1	251,702	182.15	25,271			660		44,759			(9,438)		295		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2023	10/23/2025	1	147,167	181.29	14,761			445		27,025			(5,513)		185		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/24/2023	. 10/24/2025	1	 159,789	..... 182.15	 15,995	.....	.....	505	.....	 28,478	.....	.....	..... (5,973)	.....	 205	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/25/2023	. 10/24/2025	1	 164,557	..... 181.8	 16,554	.....	.....	523	.....	 29,701	.....	.....	..... (6,191)	.....	 211	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/26/2023	. 10/24/2025	1	31,429	..... 181.2	 3,130	.....	.....	 99	.....	 5,795	.....	.....	..... (1,172)	.....	 40	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/28/2025	1	 167,372	..... 179.57	 16,670	.....	.....	618	.....	 32,724	.....	.....	..... (6,217)	.....	 232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/27/2025	1	 76,536	..... 179.57	 7,615	.....	.....	272	.....	 14,956	.....	.....	..... (2,844)	.....	 104	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/27/2023	. 10/29/2025	1	 107,225	..... 179.57	 10,690	.....	.....	411	.....	 20,975	.....	.....	..... (3,982)	.....	 151	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/30/2023	. 10/30/2025	1	 141,921	..... 180.55	 14,135	.....	.....	562	.....	 26,858	.....	.....	..... (5,279)	.....	 203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/31/2023	. 10/31/2025	1	 220,279	..... 181.01	 22,138	.....	.....	911	.....	 41,045	.....	.....	..... (8,268)	.....	 321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/01/2023	. 10/31/2025	1	 125,696	..... 181.23	 12,444	.....	.....	513	.....	 23,241	.....	.....	..... (4,654)	.....	 183	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/02/2023	. 10/31/2025	1	 53,700	..... 182.56	 5,263	.....	.....	218	.....	 9,467	.....	.....	..... (1,971)	.....	 78	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/03/2023	. 11/05/2025	1	 91,026	..... 182.78	 8,775	.....	.....	421	.....	 15,964	.....	.....	..... (3,268)	.....	 143	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	91,260	182.78	8,816			412		15,996			(3,288)		141		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2025	1	217,549	182.48	21,059			1,040		38,595			(7,865)		346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/07/2025	1	69,133	182.18	6,720			341		12,405			(2,510)		112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/07/2025	1	136,896	181.18	13,306			679		25,453			(4,983)		221		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/10/2025	1	61,598	181.64	6,067			334		11,287			(2,266)		103		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	75,367	181.64	7,431			419		13,817			(2,771)		128		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/12/2025	1	100,611	181.64	9,930			572		18,456			(3,698)		173		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2023	11/13/2025	1	209,426	181.67	20,587			1,214		38,397			(7,688)		364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2023	11/14/2025	1	51,415	182.51	4,915			297		9,153			(1,836)		90		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/14/2025	1	113,875	182.52	10,852			659		20,265			(4,064)		200		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2025	1	50,997	182.93	4,911			330		8,967			(1,829)		94		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/18/2025	 1	 70,146	..... 182.93	 6,748	.....	.....	 445	.....	 12,327	.....	.....	..... (2,517)	.....	 129	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/20/2023	. 11/20/2025	 1	 208,695	..... 183.09	 20,035	.....	.....	 1,374	.....	 36,503	.....	.....	..... (7,482)	.....	 390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/21/2023	. 11/21/2025	 1	 61,475	..... 183.22	 5,877	.....	.....	 412	.....	 10,708	.....	.....	..... (2,195)	.....	 116	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/24/2023	. 11/21/2025	 1	 132,256	..... 183.43	 12,892	.....	.....	 908	.....	 22,859	.....	.....	..... (4,834)	.....	 250	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/24/2023	. 11/25/2025	 1	 165,531	..... 183.69	 16,007	.....	.....	 1,209	.....	 28,404	.....	.....	..... (5,970)	.....	 324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/30/2023	. 11/28/2025	 1	 140,862	..... 184.48	 13,086	.....	.....	 1,047	.....	 23,511	.....	.....	..... (4,901)	.....	 283	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/01/2025	 1	 106,448	..... 185.27	 9,687	.....	.....	 813	.....	 17,272	.....	.....	..... (3,618)	.....	 219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/03/2025	 1	 77,856	..... 185.27	 7,100	.....	.....	 614	.....	 12,649	.....	.....	..... (2,645)	.....	 163	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/02/2025	 1	 66,647	..... 185.27	 6,072	.....	.....	 517	.....	 10,821	.....	.....	..... (2,264)	.....	 138	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/04/2023	. 12/04/2025	 1	 138,634	..... 185.3	 12,782	.....	.....	 1,122	.....	 22,511	.....	.....	..... (4,774)	.....	 293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/06/2023	. 12/05/2025	 1	 57,860	..... 184.67	 5,288	.....	.....	 472	.....	 9,629	.....	.....	..... (1,978)	.....	 123	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/08/2023	. 12/10/2025	1	64,267	184.95	6,015			578		10,615			(2,240)		142		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/08/2023	. 12/08/2025	1	63,218	184.95	5,905			552		10,429			(2,205)		137		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/08/2023	. 12/09/2025	1	121,700	184.95	11,379			1,079		20,089			(4,244)		266		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/11/2023	. 12/11/2025	1	134,986	185.32	12,608			1,228		21,998			(4,708)		300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/12/2023	. 12/12/2025	1	79,568	185.15	7,384			729		13,059			(2,758)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/13/2023	. 12/12/2025	1	130,408	186.39	12,063			1,193		20,400			(4,511)		292		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/15/2023	. 12/17/2025	1	195,616	186.84	17,488			1,847		30,158			(6,513)		452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/15/2023	. 12/16/2025	1	118,908	186.84	10,618			1,109		18,320			(3,960)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/18/2023	. 12/12/2025	1	50,146	187.37	4,408			439		7,543			(1,660)		112		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/18/2023	. 12/18/2025	1	246,081	187.17	21,926			2,346		37,497			(8,188)		572		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/19/2023	. 12/19/2025	1	60,264	187.57	5,351			580		9,034			(1,999)		141		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/22/2023	. 12/23/2025	 1	 64,059	..... 187.23	 5,573	.....	.....	 636	.....	 9,762	.....	.....	..... (2,079)	.....	 154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/22/2023	. 12/24/2025	 1	 79,611	..... 187.23	 6,934	.....	.....	 800	.....	 12,140	.....	.....	..... (2,583)	.....	 192	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/26/2023	. 12/26/2025	 1	 113,594	..... 187.59	 9,951	.....	.....	 1,174	.....	 17,096	.....	.....	..... (3,716)	.....	 277	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/27/2023	. 12/26/2025	 1	 88,472	..... 187.56	 7,644	.....	.....	 903	.....	 13,331	.....	.....	..... (2,859)	.....	 216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/29/2023	. 12/31/2025	 1	 70,826	..... 187.48	 6,148	.....	.....	 768	.....	 10,738	.....	.....	..... (2,290)	.....	 178	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 12/29/2023	. 12/29/2025	 1	 96,717	..... 187.48	 8,376	.....	.....	 1,027	.....	 14,644	.....	.....	..... (3,128)	.....	 240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 01/02/2024	. 01/02/2026	 1	 211,965	..... 188.75	 18,483	.....	.....	 2,358	.....	 30,562	.....	.....	..... (6,903)	.....	 538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 01/04/2024	. 01/02/2026	 1	 81,227	..... 188.84	 7,221	.....	.....	 926	.....	 11,668	.....	.....	..... (2,704)	.....	 206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ASB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 01/05/2024	. 01/07/2026	 1	 83,974	..... 189.01	 7,482	.....	.....	 1,006	.....	 12,017	.....	.....	..... (2,787)	.....	 219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ASD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 01/08/2024	. 01/08/2026	 1	 68,774	..... 189.2	 6,073	.....	.....	 825	.....	 9,770	.....	.....	..... (2,268)	.....	 180	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ASF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	. 01/09/2024	. 01/09/2026	 1	 15,715	..... 188.73	 1,396	.....	.....	 191	.....	 2,278	.....	.....	..... (521)	.....	 41	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/10/2024	01/09/2026	1	57,923	188.53	5,103			701		8,467			(1,908)		152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/22/2024	01/22/2026	1	186,840	188.13	16,629			2,578		27,996			(6,210)		522		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/23/2024	01/23/2026	1	163,661	188.64	14,615			2,285		24,035			(5,458)		459		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/24/2024	01/23/2026	1	80,563	188.18	7,186			1,125		12,055			(2,687)		226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/25/2024	01/23/2026	1	75,791	189.39	6,654			1,046		10,790			(2,492)		213		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/26/2024	01/26/2026	1	116,064	189.48	10,260			1,651		16,494			(3,832)		330		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/29/2024	01/29/2026	1	37,960	189.67	3,356			552		5,362			(1,253)		109		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/30/2024	01/30/2026	1	45,230	190.02	4,030			669		6,299			(1,505)		131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	01/31/2024	01/30/2026	1	70,386	189.09	6,117			1,017		10,193			(2,287)		203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/02/2024	02/04/2026	1	113,696	189.66	10,324			1,784		16,132			(3,845)		335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	02/05/2024	02/05/2026	1	164,510	188.98	15,069			2,625		24,025			(5,628)		487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/06/2024	02/06/2026	1	49,991	189.46	4,509			792		7,162			(1,684)		149		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/08/2024	02/06/2026	1	94,081	189.31	8,571			1,513		13,568			(3,210)		280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/09/2024	02/09/2026	1	48,185	188.85	4,428			798		7,090			(1,654)		145		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/09/2024	02/10/2026	1	39,790	188.85	3,661			664		5,858			(1,365)		120		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/12/2024	02/12/2026	1	65,412	189.64	5,992			1,101		9,338			(2,238)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/13/2024	02/13/2026	1	98,764	188.75	9,284			1,719		14,633			(3,467)		301		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/15/2024	02/13/2026	1	58,428	190.24	5,451			1,016		8,138			(2,041)		178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	12,779	190.23	1,209			234		1,788			(450)		40		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/18/2026	1	6,467	190.23	611			118		904			(228)		20		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/16/2024	02/17/2026	1	20,709	190.23	1,955			374		2,893			(729)		64		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/20/2026	1	17,636	191.01	1,661			324		2,388			(621)		55		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/22/2024	.02/20/2026	1	 132,382	..... 191.27	12,576	.....	.....	 2,463	.....	 17,723	.....	.....	..... (4,710)	.....	 414	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/23/2024	.02/23/2026	1	 60,303	..... 191.44	 5,705	.....	.....	 1,138	.....	 8,027	.....	.....	..... (2,130)	.....	 191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/26/2024	.02/26/2026	1	 152,186	..... 190.93	14,488	.....	.....	 2,941	.....	 20,762	.....	.....	..... (5,411)	.....	 486	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/27/2024	.02/27/2026	1	 36,819	..... 191.07	 3,513	.....	.....	718	.....	 4,994	.....	.....	..... (1,312)	.....	 118	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/29/2024	.02/27/2026	1	 55,961	..... 191.16	 5,272	.....	.....	 1,083	.....	 7,564	.....	.....	..... (1,974)	.....	 179	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/01/2024	.02/27/2026	1	 51,014	..... 191.5	 4,770	.....	.....	982	.....	 6,794	.....	.....	..... (1,789)	.....	 164	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/01/2024	.03/02/2026	1	 112,464	..... 191.5	10,538	.....	.....	 2,203	.....	 15,009	.....	.....	..... (3,935)	.....	 364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/05/2024	.03/05/2026	1	 135,441	..... 191.63	12,691	.....	.....	 2,702	.....	 18,010	.....	.....	..... (4,746)	.....	 443	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/06/2024	.03/06/2026	1	30,594	..... 192.17	 2,861	.....	.....	613	.....	 3,975	.....	.....	..... (1,070)	.....	 100	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2024	.03/06/2026	1	7,420	..... 192.38	692	.....	.....	149	.....	965	.....	.....	.....(259)	.....	 24	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/08/2024	.03/09/2026	1	 81,992	..... 192.61	 7,592	.....	.....	 1,661	.....	 10,468	.....	.....	..... (2,835)	.....	 271	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/08/2024	03/06/2026	1	66,460	192.61	6,134			1,322		8,467			(2,300)		218		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/11/2024	03/11/2026	1	78,558	193.36	7,314			1,617		9,706			(2,735)		262		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/12/2024	03/12/2026	1	85,118	193.49	8,001			1,780		10,461			(2,992)		284		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/13/2024	03/13/2026	1	63,882	193.7	6,024			1,349		7,777			(2,253)		214		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/15/2024	03/13/2026	1	112,744	193.15	10,778			2,427		14,086			(4,042)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/15/2024	03/16/2026	1	6,904	193.15	662			151		864			(247)		23		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/18/2024	03/18/2026	1	80,853	193.63	7,794			1,799		9,917			(2,915)		275		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/19/2024	03/19/2026	1	383,795	194.03	36,729			8,526		46,237			(13,736)		1,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/20/2024	03/20/2026	1	54,224	194.23	5,168			1,207		6,476			(1,933)		186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/21/2024	03/20/2026	1	84,161	194.51	7,970			1,869		9,919			(2,985)		288		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	66,861	194.15	6,298			1,499		8,034			(2,352)		231		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/26/2024	.03/26/2026	1	 128,649	..... 194.21	12,196	.....	.....	 2,948	.....	 15,450	.....	.....	..... (4,561)	.....	448	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/27/2024	.03/27/2026	1	 88,837	..... 195.91	8,368	.....	.....	 2,035	.....	 9,833	.....	.....	..... (3,130)	.....	310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/27/2026	1	 192,101	..... 196.54	18,230	.....	.....	 4,451	.....	 20,597	.....	.....	..... (6,827)	.....	671	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/30/2026	1	 43,766	..... 196.54	4,167	.....	.....	 1,030	.....	 4,705	.....	.....	..... (1,554)	.....	154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/19/2024	.04/20/2026	1	 133,911	..... 194.78	13,485	.....	.....	 3,728	.....	 15,961	.....	.....	..... (5,036)	.....	498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/03/2024	.05/01/2026	1	 386,141	..... 195.12	37,726	.....	.....	 11,047	.....	 45,682	.....	.....	..... (14,147)	.....	 1,475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/18/2024	.04/17/2026	1	 79,015	.....193.5	7,957	.....	.....	 2,173	.....	 9,967	.....	.....	..... (2,980)	.....	292	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/24/2024	.05/22/2026	1	 584,716	..... 195.7	57,945	.....	.....	 18,674	.....	68,416	.....	.....	.....(21,730)	.....	 2,341	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/21/2024	.05/21/2026	1	 172,384	..... 197.85	16,842	.....	.....	 5,367	.....	 18,144	.....	.....	..... (6,298)	.....	689	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/10/2024	.04/10/2026	1	 134,294	.....195.2	13,510	.....	.....	 3,545	.....	 15,568	.....	.....	..... (5,052)	.....	487	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/10/2024	.05/11/2026	1	 171,337	..... 197.03	16,894	.....	.....	 5,159	.....	 18,631	.....	.....	..... (6,309)	.....	670	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/11/2024	.04/10/2026	1	 103,594	..... 194.89	10,390	.....	.....	2,737	.....	12,188	.....	.....	.....(3,891)	.....	376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/12/2024	.06/12/2026	1	 200,875	..... 195.51	19,405	.....	.....	6,770	.....	24,094	.....	.....	.....(7,257)	.....	839	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/24/2024	.05/26/2026	1	 67,702	..... 195.7	6,736	.....	.....	2,196	.....	7,946	.....	.....	.....(2,512)	.....	273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/29/2024	.05/29/2026	1	 228,449	..... 194.12	22,868	.....	.....	7,539	.....	28,883	.....	.....	.....(8,552)	.....	928	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/27/2024	.06/26/2026	1	 254,126	..... 196.58	24,549	.....	.....	9,075	.....	29,313	.....	.....	.....(9,193)	.....	1,091	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/26/2024	.04/27/2026	1	 149,965	..... 195.41	15,161	.....	.....	4,338	.....	17,445	.....	.....	.....(5,662)	.....	567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/21/2024	.06/23/2026	1	 67,203	..... 196.2	6,499	.....	.....	2,366	.....	7,873	.....	.....	.....(2,424)	.....	287	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/26/2024	.04/24/2026	1	 174,011	..... 195.41	17,540	.....	.....	4,967	.....	20,194	.....	.....	.....(6,578)	.....	654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/16/2024	.05/15/2026	1	 195,487	..... 197.95	18,982	.....	.....	5,917	.....	20,363	.....	.....	.....(7,108)	.....	771	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/20/2024	.06/18/2026	1	 272,004	..... 196.21	26,221	.....	.....	9,416	.....	31,728	.....	.....	.....(9,833)	.....	1,150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/31/2024	.06/02/2026	1	 124,028	..... 196.92	12,266	.....	.....	4,111	.....	13,810	.....	.....	.....(4,575)	.....	508	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/11/2024	.06/11/2026	1	276,255	..... 196.06	27,322	.....	.....	 9,495	.....	32,277	.....	.....	..... (10,218)	.....	 1,152	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/28/2024	.06/29/2026	1	441,160	..... 196.83	42,793	.....	.....	 15,952	.....	50,410	.....	.....	.....(15,981)	.....	 1,904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/18/2024	.06/18/2026	1	237,003	..... 195.47	22,823	.....	.....	 8,162	.....	28,607	.....	.....	..... (8,535)	.....	 1,002	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES$ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/30/2024	.04/30/2026	1	274,153	..... 194.8	27,799	.....	.....	 8,057	.....	32,898	.....	.....	.....(10,396)	.....	 1,045	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/17/2024	.05/15/2026	1	226,858	..... 198.33	22,119	.....	.....	 6,904	.....	23,172	.....	.....	..... (8,294)	.....	 895	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/23/2024	.05/22/2026	1	 95,082	..... 195.7	 9,432	.....	.....	 3,035	.....	11,125	.....	.....	..... (3,532)	.....	381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/17/2024	.06/17/2026	1	169,731	..... 195.13	16,430	.....	.....	 5,853	.....	20,790	.....	.....	..... (6,144)	.....	716	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/21/2024	.06/22/2026	1	201,966	..... 196.2	19,510	.....	.....	 7,085	.....	23,642	.....	.....	..... (7,286)	.....	860	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/24/2024	.06/24/2026	1	269,361	..... 197.56	25,966	.....	.....	 9,488	.....	29,603	.....	.....	..... (9,711)	.....	 1,152	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/13/2024	.06/12/2026	1	436,105	..... 195.21	41,953	.....	.....	 14,698	.....	53,031	.....	.....	..... (15,711)	.....	 1,823	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/05/2024	.05/29/2026	1	 82,864	..... 194.81	 8,592	.....	.....	 2,860	.....	10,157	.....	.....	..... (3,244)	.....	337	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/06/2024	.05/06/2026	1	 73,589	..... 195.49	7,204	.....	.....	2,147	.....	8,584	.....	.....	.....(2,694)	.....	284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/29/2024	.04/29/2026	1	 384,307	..... 196.02	38,738	.....	.....	11,174	.....	43,461	.....	.....	.....(14,487)	.....	 1,461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/14/2024	.06/16/2026	1	 227,243	..... 194.98	21,883	.....	.....	7,755	.....	28,004	.....	.....	.....(8,161)	.....	957	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/05/2024	.04/02/2026	1	 104,431	..... 195.65	10,057	.....	.....	2,545	.....	11,767	.....	.....	.....(3,776)	.....	371	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/05/2024	.04/06/2026	1	 106,534	..... 195.65	10,291	.....	.....	2,647	.....	12,044	.....	.....	.....(3,843)	.....	382	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/14/2024	.05/14/2026	1	 208,272	..... 197.37	20,411	.....	.....	6,308	.....	22,323	.....	.....	.....(7,633)	.....	819	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/08/2024	.05/08/2026	1	 87,684	..... 196.09	8,602	.....	.....	2,588	.....	9,960	.....	.....	.....(3,217)	.....	340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/14/2024	.06/12/2026	1	 435,902	..... 194.98	41,803	.....	.....	14,666	.....	53,562	.....	.....	..... (15,676)	.....	 1,822	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/08/2024	.04/08/2026	1	 20,496	..... 195.55	 1,998	.....	.....	519	.....	 2,332	.....	.....	..... (747)	.....	74	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/04/2024	.04/02/2026	1	 182,482	..... 195.26	17,537	.....	.....	4,433	.....	20,957	.....	.....	.....(6,576)	.....	648	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/31/2024	.06/01/2026	1	 324,460	..... 196.92	32,057	.....	.....	10,715	.....	38,437	.....	.....	.....(11,972)	.....	 1,326	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2024	.05/22/2026	1	 205,411	..... 197.31	20,151	.....	.....	 6,449	.....	 22,234	.....	.....	..... (7,536)	.....	 822	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/13/2026	1	 68,983	..... 197.16	6,781	.....	.....	 2,086	.....	 7,465	.....	.....	..... (2,536)	.....	 271	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/18/2026	1	 425,105	..... 196.2	40,895	.....	.....	 14,706	.....	 49,610	.....	.....	..... (15,357)	.....	 1,797	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2024	.06/10/2026	1	 169,397	..... 196.34	16,872	.....	.....	 5,840	.....	 19,518	.....	.....	..... (6,310)	.....	 705	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2024	.05/07/2026	1	 167,036	..... 195.89	16,336	.....	.....	 4,892	.....	 19,141	.....	.....	..... (6,109)	.....	 647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2024	.05/01/2026	1	 162,462	.....194.9	16,116	.....	.....	 4,713	.....	 19,419	.....	.....	..... (6,035)	.....	 621	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/04/2026	1	 214,639	..... 195.12	21,035	.....	.....	 6,221	.....	 25,452	.....	.....	..... (7,856)	.....	 826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2024	.06/05/2026	1	 259,522	..... 196.46	25,251	.....	.....	 8,603	.....	 29,615	.....	.....	..... (9,456)	.....	 1,070	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/21/2026	1	 52,636	..... 194.78	5,300	.....	.....	 1,471	.....	 6,279	.....	.....	..... (1,977)	.....	 196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2024	.04/09/2026	1	 246,675	..... 196.11	23,878	.....	.....	 6,232	.....	 27,330	.....	.....	..... (8,930)	.....	 892	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/24/2024	.04/24/2026	1	 114,438	..... 196.29	11,455	.....	.....	 3,226	.....	 12,725	.....	.....	..... (4,284)	.....	 430	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/25/2024	06/25/2026	1	369,214	197.08	35,592			13,054		41,559			(13,311)		1,582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/23/2024	04/23/2026	1	265,324	195.91	26,426			7,405		30,033			(9,883)		994		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/31/2024	05/29/2026	1	218,684	196.92	21,540			7,140		24,270			(8,078)		888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/17/2024	05/19/2026	1	59,922	198.33	5,866			1,853		6,143			(2,188)		238		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	04/16/2024	04/16/2026	1	218,717	192.68	22,003			5,954		28,592			(8,228)		805		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/15/2024	05/15/2026	1	63,798	198.01	6,157			1,911		6,625			(2,302)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/05/2024	06/05/2026	1	90,999	196.29	8,909			3,023		10,469			(3,332)		375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	415,049	196.83	40,135			14,857		47,315			(15,051)		1,782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/28/2024	06/30/2026	2	223,424	196.83	21,818			8,264		25,550			(8,263)		966		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/20/2024	05/20/2026	1	321,919	197.84	31,548			10,010		33,853			(11,798)		1,283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	05/01/2024	05/01/2026	1	140,775	194.69	14,218			4,140		16,992			(5,317)		538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/26/2026	1	125,146	196.72	12,152			4,473		14,341			(4,544)		537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	1	215,669	193.57	21,373			5,638		26,979			(8,015)		782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/17/2026	1	164,365	193.06	16,387			4,457		21,144			(6,128)		607		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	1	210,540	198.33	20,591			6,486		21,564			(7,690)		836		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/08/2026	1	68,182	196.31	6,791			2,335		7,855			(2,536)		283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/13/2026	1	168,474	193.57	16,746			4,469		21,121			(6,254)		616		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/08/2026	1	168,785	196.76	16,490			4,981		18,554			(6,175)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2026	1	87,804	196.5	8,464			2,128		9,482			(3,165)		312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/17/2026	1	108,977	194.78	10,941			2,992		12,959			(4,103)		402		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/08/2026	1	302,624	197.03	29,748			8,998		32,823			(11,155)		1,175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2024	04/24/2026	1	129,664	195.95	13,096			3,703		14,661			(4,904)		487		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/07/2024	.06/09/2026	1	 85,888	..... 196.31	8,572	.....	.....	2,955	.....	9,902	.....	.....	.....(3,197)	.....	357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/07/2024	.06/05/2026	1	 403,397	..... 196.31	40,057	.....	.....	13,666	.....	46,363	.....	.....	.....(15,021)	.....	1,663	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/04/2024	.06/04/2026	1	 87,588	..... 196.4	8,584	.....	.....	2,901	.....	10,016	.....	.....	.....(3,210)	.....	360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/24/2024	.05/27/2026	1	 199,239	..... 195.7	19,844	.....	.....	6,488	.....	23,402	.....	.....	.....(7,391)	.....	806	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/14/2024	.06/15/2026	1	 134,982	..... 194.98	12,985	.....	.....	4,590	.....	16,622	.....	.....	.....(4,849)	.....	567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/24/2024	.07/24/2026	1	 105,958	200	9,748	.....	.....	3,964	.....	10,581	.....	.....	.....(3,646)	.....	478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/10/2024	.09/10/2026	1	 297,648	..... 204.11	23,633	.....	.....	11,167	.....	25,032	.....	.....	.....(8,838)	.....	1,447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.08/30/2024	.08/31/2026	1	 181,844	..... 204.84	15,384	.....	.....	7,078	.....	14,519	.....	.....	.....(5,745)	.....	871	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/10/2024	.07/10/2026	1	 159,553	..... 196.86	15,189	.....	.....	5,884	.....	18,362	.....	.....	.....(5,680)	.....	702	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/06/2024	.09/08/2026	1	 97,951	..... 203.14	7,895	.....	.....	3,709	.....	8,667	.....	.....	.....(2,944)	.....	475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/25/2024	.07/22/2026	2	 164,927	..... 200.01	15,589	.....	.....	6,317	.....	16,431	.....	.....	.....(5,842)	.....	741	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/25/2024	.09/25/2026	1	 118,795	..... 204.67	 9,337	.....	.....	 4,605	.....	 9,841	.....	.....	..... (3,492)	.....	 590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/19/2024	.07/20/2026	1	 185,146	..... 200.44	 17,256	.....	.....	 6,931	.....	 18,008	.....	.....	..... (6,444)	.....	 829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/13/2024	.08/13/2026	1	 230,206	..... 201.88	 19,429	.....	.....	 8,434	.....	 21,237	.....	.....	..... (7,266)	.....	 1,073	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/05/2024	.09/04/2026	1	 75,979	..... 203.74	 6,185	.....	.....	 2,883	.....	 6,480	.....	.....	..... (2,316)	.....	 366	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/02/2024	.08/03/2026	1	 342,816	..... 202.15	 28,831	.....	.....	 12,135	.....	 30,863	.....	.....	..... (10,767)	.....	 1,572	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/26/2024	.07/28/2026	1	 88,910	..... 201.67	 8,180	.....	.....	 3,371	.....	 8,165	.....	.....	..... (3,051)	.....	 404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/30/2024	.09/01/2026	1	 108,022	..... 204.84	 9,149	.....	.....	 4,216	.....	 8,635	.....	.....	..... (3,412)	.....	 518	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/08/2024	.08/07/2026	1	 272,531	..... 201.36	 23,547	.....	.....	 10,068	.....	 25,693	.....	.....	..... (8,818)	.....	 1,258	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/15/2024	.08/14/2026	1	 149,520	..... 202.42	 13,008	.....	.....	 5,688	.....	 13,413	.....	.....	..... (4,871)	.....	 698	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/14/2024	.08/14/2026	1	 147,622	..... 202.09	 12,474	.....	.....	 5,432	.....	 13,473	.....	.....	..... (4,665)	.....	 689	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/05/2024	.08/05/2026	1	 385,810	..... 200.02	 32,485	.....	.....	 13,744	.....	 38,901	.....	.....	..... (12,149)	.....	 1,775	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/16/2024	.08/14/2026	1	511,439	..... 202.61	44,239	.....	.....	19,370	.....	45,410	.....	.....	.....(16,590)	.....	2,387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/27/2024	.08/27/2026	1	294,712	..... 204.19	24,815	.....	.....	11,248	.....	24,307	.....	.....	.....(9,280)	.....	1,403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/06/2024	.08/06/2026	1	 49,802	..... 200.34	4,248	.....	.....	1,803	.....	 4,945	.....	.....	.....(1,589)	.....	229	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/02/2024	.08/04/2026	1	109,294	..... 202.15	9,203	.....	.....	3,881	.....	9,849	.....	.....	.....(3,432)	.....	502	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2024	.07/13/2026	1	328,709	..... 198.33	30,603	.....	.....	11,997	.....	35,344	.....	.....	.....(11,429)	.....	1,455	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/26/2024	.07/27/2026	1	205,055	..... 201.67	18,845	.....	.....	7,750	.....	18,814	.....	.....	.....(7,038)	.....	930	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/01/2024	.07/01/2026	1	173,232	..... 196.6	16,977	.....	.....	6,366	.....	20,041	.....	.....	.....(6,349)	.....	750	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/06/2024	.09/04/2026	1	 1,177,983	..... 203.14	94,592	.....	.....	44,160	.....	103,812	.....	.....	.....(35,472)	.....	5,676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/02/2024	.07/02/2026	1	212,425	..... 196.45	20,669	.....	.....	7,790	.....	24,755	.....	.....	.....(7,730)	.....	922	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/20/2024	.08/20/2026	1	615,982	..... 202.64	52,666	.....	.....	23,367	.....	54,936	.....	.....	.....(19,696)	.....	2,902	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/23/2024	.08/21/2026	1	435,296	..... 203.76	36,565	.....	.....	16,363	.....	36,541	.....	.....	.....(13,712)	.....	2,054	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/21/2026	1	205,246	..... 204.98	16,276	.....	.....	7,948	.....	16,640	.....	.....	.....(6,078)	.....	1,013	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2024	.09/25/2026	1	176,647	..... 204.42	14,026	.....	.....	6,945	.....	14,836	.....	.....	.....(5,252)	.....	877	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/06/2024	.07/17/2026	2	338,257	..... 201.09	30,415	.....	.....	12,179	.....	31,702	.....	.....	.....(11,447)	.....	1,508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/19/2024	.09/18/2026	1	264,574	..... 204.96	20,981	.....	.....	10,187	.....	21,404	.....	.....	.....(7,857)	.....	1,301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/16/2024	.07/16/2026	1	375,561	..... 199.56	34,815	.....	.....	13,773	.....	38,079	.....	.....	.....(13,020)	.....	1,671	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.07/09/2026	1	131,610	..... 195.99	12,582	.....	.....	4,856	.....	15,755	.....	.....	.....(4,705)	.....	578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/24/2024	.09/24/2026	1	355,467	..... 205.45	27,869	.....	.....	13,705	.....	28,159	.....	.....	.....(10,422)	.....	1,763	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/25/2024	.07/24/2026	1	150,331	..... 200.92	13,861	.....	.....	5,659	.....	14,313	.....	.....	.....(5,191)	.....	678	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/31/2024	.07/31/2026	1	102,796	..... 202.43	9,385	.....	.....	3,906	.....	9,087	.....	.....	.....(3,510)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/21/2024	.08/21/2026	1	110,295	..... 202.98	9,309	.....	.....	4,143	.....	9,666	.....	.....	.....(3,481)	.....	520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/23/2024	.09/23/2026	1	221,517	..... 205.58	17,456	.....	.....	8,560	.....	17,399	.....	.....	.....(6,528)	.....	1,097	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/04/2024	.09/04/2026	1	 433,223	..... 204.43	35,568	.....	.....	16,514	.....	35,561	.....	.....	.....(13,301)	.....	2,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/19/2024	.08/19/2026	1	 215,894	..... 203.04	18,610	.....	.....	 8,231	.....	18,821	.....	.....	.....(6,960)	.....	1,015	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/18/2026	1	 108,685	..... 202.61	 9,401	.....	.....	 4,145	.....	 9,689	.....	.....	.....(3,506)	.....	510	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.08/28/2026	1	 292,948	..... 204.84	24,725	.....	.....	11,319	.....	23,311	.....	.....	.....(9,272)	.....	1,397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/30/2024	.07/30/2026	1	 345,423	..... 202.49	31,641	.....	.....	13,126	.....	30,401	.....	.....	.....(11,833)	.....	1,574	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/23/2024	.07/23/2026	1	 408,430	..... 199.29	37,902	.....	.....	15,359	.....	42,238	.....	.....	.....(14,174)	.....	1,839	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/25/2026	1	511,077	..... 205.28	40,171	.....	.....	19,919	.....	40,922	.....	.....	.....(15,064)	.....	2,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2024	.08/11/2026	1	 156,491	..... 201.44	 13,490	.....	.....	 5,818	.....	 14,747	.....	.....	.....(5,031)	.....	727	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2024	.09/09/2026	1	 42,862	..... 204.47	 3,438	.....	.....	 1,620	.....	 3,529	.....	.....	.....(1,286)	.....	208	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/05/2024	.07/06/2026	1	621,816	..... 196.35	59,446	.....	.....	22,732	.....	73,022	.....	.....	.....(22,201)	.....	2,718	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/08/2024	.07/08/2026	1	 78,534	..... 196.14	 7,492	.....	.....	 2,882	.....	 9,330	.....	.....	.....(2,802)	.....	345	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/20/2024	.09/18/2026	1	806,983	..... 204.98	63,832	.....	.....	31,035	.....	65,212	.....	.....	.....(23,937)	.....	3,968	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/11/2024	.09/11/2026	1	188,506	..... 203.38	15,024	.....	.....	7,120	.....	16,515	.....	.....	.....(5,619)	.....	918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/30/2024	.09/30/2026	1	494,693	..... 205.75	39,180	.....	.....	19,590	.....	38,786	.....	.....	.....(14,652)	.....	2,473	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/27/2024	.09/29/2026	1	126,242	..... 205.28	9,961	.....	.....	4,967	.....	10,152	.....	.....	.....(3,715)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/30/2024	.09/02/2026	1	139,106	..... 204.84	11,796	.....	.....	5,444	.....	11,132	.....	.....	.....(4,393)	.....	668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/26/2024	.07/24/2026	1	532,170	..... 201.67	48,800	.....	.....	19,951	.....	48,681	.....	.....	..... (18,300)	.....	2,400	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/03/2024	.09/03/2026	1	81,976	..... 204.74	6,820	.....	.....	3,157	.....	6,605	.....	.....	.....(2,551)	.....	394	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/23/2024	.08/25/2026	1	157,983	..... 203.76	13,318	.....	.....	6,000	.....	13,319	.....	.....	.....(4,967)	.....	750	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/02/2024	.07/31/2026	1	569,002	..... 202.15	47,739	.....	.....	19,979	.....	51,072	.....	.....	.....(17,902)	.....	2,596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/29/2024	.07/29/2026	1	185,913	..... 201.55	17,067	.....	.....	7,056	.....	17,201	.....	.....	.....(6,383)	.....	846	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/01/2024	.07/31/2026	1	385,055	..... 202.33	34,077	.....	.....	14,242	.....	34,224	.....	.....	..... (12,761)	.....	1,757	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/20/2024	.09/22/2026	1	 72,796	..... 204.98	5,780	.....	.....	2,826	.....	5,908	.....	.....	.....(2,156)	.....	360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/19/2024	.07/17/2026	1	 303,547	..... 200.44	28,230	.....	.....	11,269	.....	29,441	.....	.....	.....(10,586)	.....	1,353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/12/2024	.07/14/2026	1	 106,792	..... 198.33	9,953	.....	.....	3,910	.....	11,492	.....	.....	.....(3,712)	.....	473	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/09/2024	.08/10/2026	1	 276,785	..... 201.44	23,831	.....	.....	10,260	.....	26,059	.....	.....	.....(8,900)	.....	1,284	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/26/2024	.08/26/2026	1	 196,981	.....204.4	16,586	.....	.....	7,496	.....	16,037	.....	.....	.....(6,203)	.....	936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/09/2024	.08/07/2026	1	 578,040	..... 201.44	49,596	.....	.....	21,236	.....	54,266	.....	.....	.....(18,598)	.....	2,668	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/28/2024	.08/28/2026	1	 306,690	..... 204.09	25,701	.....	.....	11,685	.....	25,465	.....	.....	.....(9,611)	.....	1,462	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/12/2024	.09/11/2026	1	 274,067	..... 203.62	22,035	.....	.....	10,486	.....	23,701	.....	.....	.....(8,252)	.....	1,334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/22/2024	.08/21/2026	1	 692,920	..... 202.99	59,314	.....	.....	26,507	.....	60,696	.....	.....	.....(22,212)	.....	3,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/16/2024	.09/16/2026	1	 148,704	..... 205.05	11,703	.....	.....	5,626	.....	11,943	.....	.....	.....(4,377)	.....	729	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/03/2024	.07/02/2026	1	 156,140	..... 196.43	15,083	.....	.....	5,708	.....	18,221	.....	.....	.....(5,648)	.....	678	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2024	.07/10/2026	1	 493,135	..... 197.76	45,960	.....	.....	17,877	.....	 54,352	.....	.....	..... (17,211)	.....	 2,171	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/12/2024	.08/12/2026	1	 138,108	..... 201.42	11,822	.....	.....	 5,115	.....	 13,041	.....	.....	..... (4,421)	.....	 643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/15/2024	.07/15/2026	1	 188,096	..... 198.47	17,361	.....	.....	 6,844	.....	 20,120	.....	.....	..... (6,493)	.....	 835	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/05/2024	.07/02/2026	1	 468,883	..... 196.35	44,638	.....	.....	 16,917	.....	 54,896	.....	.....	..... (16,762)	.....	 2,035	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/13/2024	.09/14/2026	1	 296,654	..... 204.32	23,436	.....	.....	 11,218	.....	 24,765	.....	.....	..... (8,752)	.....	 1,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/12/2024	.07/10/2026	1	 385,402	..... 198.33	35,765	.....	.....	 13,931	.....	 41,337	.....	.....	..... (13,412)	.....	 1,697	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/19/2024	.07/21/2026	1	 70,004	..... 200.44	 6,531	.....	.....	 2,629	.....	 6,815	.....	.....	..... (2,436)	.....	 314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/17/2024	.07/17/2026	1	 91,664	..... 201.32	 8,488	.....	.....	 3,370	.....	 8,486	.....	.....	..... (3,174)	.....	 409	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/07/2024	.08/07/2026	1	 349,458	..... 200.55	29,879	.....	.....	 12,723	.....	 34,360	.....	.....	..... (11,174)	.....	 1,613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/13/2024	.09/11/2026	1	 1,274,686	..... 204.32	100,445	.....	.....	 47,864	.....	 106,073	.....	.....	..... (37,667)	.....	 6,205	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2024	.08/28/2026	1	 363,633	..... 204.35	30,581	.....	.....	 13,981	.....	 29,755	.....	.....	..... (11,452)	.....	 1,734	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/17/2026	1	127,074	202.61	10,979			4,833		11,317			(4,100)		596		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	1	223,414	205.28	17,605			8,766		17,948			(6,575)		1,114		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2026	1	313,111	204.86	24,830			11,971		25,446			(9,286)		1,537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/24/2026	1	108,099	203.76	9,102			4,094		9,104			(3,399)		512		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	1	249,535	207.48	21,161			11,148		18,131			(7,903)		1,280		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	1	420,730	206.82	35,678			18,406		31,367			(13,379)		2,129		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	1	211,374	207.3	17,946			9,406		15,461			(6,720)		1,080		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	1	330,071	205.42	28,584			15,431		27,252			(10,690)		1,715		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	1	88,818	207.3	7,665			4,075		6,554			(2,866)		458		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	1	347,148	205.75	31,417			18,971		29,601			(11,733)		1,906		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2026	1	73,551	208.33	6,597			3,675		5,235			(2,461)		388		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/13/2024	. 11/13/2026	1	316,607	206.86	28,558			16,005		24,573			(10,680)		1,676		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/06/2024	. 12/07/2026	1	460,564	207.54	40,806			24,248		35,397			(15,239)		2,508		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/01/2024	. 11/03/2026	1	105,738	205.58	9,347			5,110		8,703			(3,486)		553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/24/2024	. 10/23/2026	1	495,257	206.88	42,394			22,630		37,439			(15,876)		2,553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/09/2024	. 10/09/2026	1	408,085	206.25	34,810			17,835		31,437			(13,018)		2,065		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/29/2024	. 12/01/2026	1	69,365	209.81	6,215			3,637		4,650			(2,318)		375		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/26/2024	. 12/24/2026	1	636,956	203.67	58,473			36,263		60,894			(21,927)		3,536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/25/2024	. 10/23/2026	1	359,737	206.02	30,865			16,499		28,543			(11,575)		1,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/02/2024	. 10/02/2026	1	276,344	206.35	22,163			11,142		20,974			(8,288)		1,385		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/26/2024	. 11/25/2026	1	634,830	209.57	57,452			33,237		42,842			(21,515)		3,409		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/17/2024	. 12/17/2026	1	638,660	204.39	57,863			35,131		58,539			(21,639)		3,518		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	1	354,038	202.05	32,501			19,859		36,357			(12,171)		1,952		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2026	1	448,990	205.58	39,511			21,502		36,790			(14,817)		2,335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2026	1	75,994	206.74	6,505			3,440		5,777			(2,433)		391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/18/2026	1	126,553	207.38	11,453			6,497		9,599			(4,283)		674		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	61,187	203.49	5,629			3,511		5,928			(2,099)		342		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/12/2026	1	326,825	206.82	27,813			14,404		24,457			(10,387)		1,661		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	1	484,094	209.81	43,326			25,328		32,410			(16,181)		2,615		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2026	1	82,309	209.04	7,433			4,359		5,782			(2,780)		446		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/06/2026	1	119,084	207.56	10,610			5,877		8,811			(3,973)		625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	1	186,834	206.18	15,134			7,640		14,328			(5,667)		937		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2024	10/08/2026	1	279,446	205.59	23,669			12,095		22,317			(8,852)		1,412		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/08/2024	. 11/06/2026	1	462,351	208.33	41,334			22,925		32,740			(15,500)		2,426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/14/2024	. 10/14/2026	1	172,735	207.3	14,631			7,597		12,603			(5,471)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/27/2024	. 12/24/2026	1	338,300	203.49	30,954			19,223		32,626			(11,624)		1,878		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/18/2024	. 12/18/2026	1	187,874	202.38	16,984			10,335		19,004			(6,351)		1,036		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/12/2024	. 11/12/2026	1	566,133	206.57	51,631			28,865		44,598			(19,309)		2,993		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/13/2024	. 12/11/2026	1	643,598	205.75	58,053			34,960		54,706			(21,770)		3,521		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/12/2024	. 12/11/2026	1	140,510	205.94	12,562			7,554		11,819			(4,704)		769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/11/2024	. 12/11/2026	1	167,577	205.97	14,981			8,972		14,081			(5,603)		917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/19/2024	. 11/19/2026	1	199,574	206.75	17,962			10,214		15,685			(6,717)		1,064		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/20/2024	. 11/20/2026	1	185,728	207.4	16,808			9,582		14,105			(6,286)		991		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/03/2024	. 12/03/2026	1	274,903	208.82	24,576			14,449		19,581			(9,191)		1,490		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2024	. 11/20/2026	 1	 409,069	..... 209.4	 37,266	.....	.....	 21,361	.....	 27,697	.....	.....	..... (13,975)	.....	 2,184	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/05/2024	. 11/05/2026	 1	 592,647	..... 206.57	 52,864	.....	.....	 29,046	.....	 46,306	.....	.....	..... (19,770)	.....	 3,106	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/13/2026	 1	 197,201	..... 206.42	 17,768	.....	.....	 10,013	.....	 15,681	.....	.....	..... (6,663)	.....	 1,044	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2024	. 10/26/2026	 1	 191,216	..... 206.02	 16,464	.....	.....	 8,832	.....	 15,225	.....	.....	..... (6,149)	.....	 990	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/04/2024	. 11/04/2026	 1	 161,495	..... 205.77	 14,260	.....	.....	 7,816	.....	 13,171	.....	.....	..... (5,333)	.....	 845	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/04/2024	. 10/02/2026	 1	 473,952	..... 206.57	 39,812	.....	.....	 20,126	.....	 35,538	.....	.....	..... (14,929)	.....	 2,376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/11/2024	. 11/11/2026	 1	 121,671	..... 207.38	 10,938	.....	.....	 6,100	.....	 9,151	.....	.....	..... (4,091)	.....	 642	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/10/2024	. 12/10/2026	 1	 443,651	..... 206.65	 39,574	.....	.....	 23,646	.....	 35,923	.....	.....	..... (14,799)	.....	 2,424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/06/2024	. 11/06/2026	 1	 237,722	..... 206.57	 21,395	.....	.....	 11,785	.....	 17,129	.....	.....	..... (8,001)	.....	 1,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2024	. 10/09/2026	 1	 447,345	..... 206.13	 39,151	.....	.....	 20,198	.....	 34,697	.....	.....	..... (14,681)	.....	 2,264	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2026	 1	 141,826	..... 205.75	 12,849	.....	.....	 7,766	.....	 12,106	.....	.....	..... (4,792)	.....	 779	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313O$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/27/2026	1	406,208	209.69	36,437			21,209		27,294			(13,626)		2,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	1	115,199	208.22	10,287			6,087		8,500			(3,852)		625		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2026	1	323,605	206.18	28,154			15,160		25,612			(10,529)		1,679		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2026	1	509,724	203.34	46,487			29,158		49,830			(17,385)		2,852		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2026	1	380,672	206.71	32,243			16,786		28,774			(12,058)		1,942		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2026	1	50,520	206.82	4,304			2,232		3,785			(1,605)		257		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2026	1	58,249	202.83	5,306			3,321		5,829			(1,984)		326		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	530,004	203.49	48,707			30,350		51,301			(18,190)		2,955		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2026	1	106,220	207.54	9,422			5,604		8,173			(3,514)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/16/2026	1	417,429	207.48	35,315			18,535		30,214			(13,243)		2,132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	160,005	208.33	14,336			7,978		11,374			(5,354)		843		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/20/2024	12/18/2026	1	263,300	202.92	24,066			14,725		25,958			(9,025)		1,452		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/21/2024	11/20/2026	1	512,712	208.8	46,554			26,648		35,934			(17,434)		2,737		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/04/2024	12/04/2026	1	252,553	207.76	22,477			13,245		19,118			(8,406)		1,371		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/01/2024	10/01/2026	1	402,867	206.29	32,149			16,119		30,663			(12,023)		2,017		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/09/2024	12/09/2026	1	54,713	206.92	4,859			2,896		4,362			(1,817)		299		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	102,884	206.57	8,663			4,397		7,743			(3,235)		518		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/31/2024	10/30/2026	1	251,819	206.19	21,959			11,933		19,955			(8,223)		1,310		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/01/2024	11/02/2026	1	236,290	205.58	20,864			11,394		19,427			(7,792)		1,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	133,119	206.7	11,954			6,727		10,424			(4,477)		705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/25/2024	10/27/2026	1	58,898	206.02	5,077			2,727		4,695			(1,893)		305		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	12/06/2024	12/04/2026	1	203,929	207.54	18,007			10,670		15,618			(6,753)		1,107		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/30/2024	. 10/30/2026	1	55,018	205.74	4,781			2,588		4,469			(1,788)		286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2026	1	628,199	207.11	53,962			28,612		46,810			(20,180)		3,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/16/2024	. 10/16/2026	1	101,882	207.27	8,589			4,483		7,465			(3,212)		520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/29/2024	. 11/27/2026	1	577,323	209.81	51,497			30,016		38,494			(19,311)		3,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/16/2026	1	157,458	206.42	14,234			8,047		12,564			(5,316)		836		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/16/2024	. 12/16/2026	1	82,680	204.44	7,483			4,533		7,548			(2,798)		455		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/22/2026	1	151,487	202.92	13,922			8,548		14,988			(5,192)		839		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/21/2026	1	159,107	202.92	14,606			8,961		15,728			(5,455)		880		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/07/2024	. 10/07/2026	1	57,627	206.07	4,898			2,496		4,621			(1,832)		291		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 01/14/2025	. 01/14/2027	1	573,640	203.91		52,144		33,664		55,261			(18,500)		3,258		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 01/27/2025	. 01/27/2027	1	227,372	206.59		20,032		13,290		19,447			(6,750)		1,309		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/25/2025	.03/25/2027	1	271,553	..... 209.65	.....	23,408	.....	17,363	.....	21,098	.....	.....	.....(6,060)	.....	1,653	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/17/2025	.03/17/2027	1	 64,514	..... 210.33	.....	5,587	.....	 4,083	.....	4,796	.....	.....	.....(1,508)	.....	390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/26/2025	.03/25/2027	1	169,606	..... 210.33	.....	14,637	.....	10,872	.....	12,723	.....	.....	.....(3,775)	.....	1,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/29/2025	.01/29/2027	1	 135,357	..... 205.36	.....	11,979	.....	 7,981	.....	12,326	.....	.....	.....(4,004)	.....	781	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/30/2025	.01/29/2027	1	 111,371	..... 206.42	.....	 9,834	.....	 6,579	.....	 9,622	.....	.....	.....(3,278)	.....	643	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2025	.03/30/2027	1	 86,641	..... 210.39	.....	7,390	.....	 5,533	.....	 6,516	.....	.....	.....(1,878)	.....	530	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/02/2025	.12/31/2026	1	 115,260	..... 203.35	.....	10,201	.....	 6,425	.....	11,262	.....	.....	.....(3,797)	.....	645	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2025	.03/29/2027	2	 359,444	..... 210.39	.....	30,802	.....	23,054	.....	27,002	.....	.....	.....(7,822)	.....	2,196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/03/2025	.01/04/2027	1	 354,812	..... 203.77	.....	31,649	.....	20,026	.....	34,100	.....	.....	..... (11,690)	.....	1,994	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/31/2025	.01/29/2027	1	 224,470	..... 205.61	.....	19,776	.....	13,248	.....	20,191	.....	.....	.....(6,574)	.....	1,295	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/22/2025	.01/22/2027	1	 486,129	..... 205.01	.....	43,557	.....	28,599	.....	44,733	.....	.....	.....(14,977)	.....	2,784	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/11/2025	.02/11/2027	1	181,756	..... 207.54	.....	16,540	.....	11,314	.....	15,038	.....	.....	.....(5,234)	.....	1,063	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/27/2025	.03/25/2027	1	 204,223	..... 210.44	.....	17,563	.....	13,100	.....	15,233	.....	.....	.....(4,511)	.....	1,243	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/06/2025	.01/06/2027	1	71,722	..... 202.98	.....	6,412	.....	4,069	.....	7,167	.....	.....	.....(2,345)	.....	404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/10/2025	.03/10/2027	1	76,385	..... 210.52	.....	6,485	.....	4,677	.....	5,576	.....	.....	.....(1,812)	.....	458	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/03/2025	.02/03/2027	1	 213,688	..... 205.89	.....	19,339	.....	13,016	.....	19,050	.....	.....	.....(6,331)	.....	1,239	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/31/2025	.02/01/2027	1	 224,116	..... 205.61	.....	19,834	.....	13,314	.....	20,218	.....	.....	.....(6,566)	.....	1,297	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/12/2025	.03/12/2027	1	 137,317	..... 208.43	.....	11,809	.....	8,549	.....	11,195	.....	.....	.....(3,268)	.....	826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/07/2025	.01/07/2027	1	 215,684	..... 203.35	.....	19,304	.....	12,277	.....	21,207	.....	.....	.....(7,034)	.....	1,216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/07/2025	.02/05/2027	1	 270,233	..... 205.95	.....	24,510	.....	16,656	.....	24,067	.....	.....	.....(7,912)	.....	1,570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/07/2025	.03/05/2027	1	 266,339	..... 210.16	.....	22,905	.....	16,451	.....	19,693	.....	.....	.....(6,513)	.....	1,591	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/07/2025	.02/09/2027	1	93,543	..... 205.95	.....	8,522	.....	5,806	.....	8,363	.....	.....	.....(2,736)	.....	546	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/28/2025	.03/01/2027	1	136,768	..... 210.31	.....	11,858	.....	8,416	.....	9,986	.....	.....	.....(3,471)	.....	814	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/31/2025	.03/31/2027	1	241,313	..... 211.48	.....	20,487	.....	15,366	.....	17,160	.....	.....	.....(5,136)	.....	1,477	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/04/2025	.03/04/2027	1	165,218	..... 209.12	.....	14,060	.....	10,024	.....	12,892	.....	.....	.....(4,045)	.....	986	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/28/2025	.02/26/2027	1	262,389	..... 210.31	.....	22,644	.....	16,045	.....	19,090	.....	.....	.....(6,656)	.....	1,557	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/18/2025	.03/18/2027	1	356,796	..... 209.98	.....	30,970	.....	22,674	.....	27,029	.....	.....	.....(8,315)	.....	2,158	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/17/2025	.01/15/2027	1	482,706	..... 205.56	.....	43,106	.....	28,081	.....	42,936	.....	.....	.....(15,158)	.....	2,745	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/21/2025	.02/19/2027	1	541,444	..... 209.72	.....	48,568	.....	33,944	.....	40,365	.....	.....	.....(14,744)	.....	3,191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/28/2025	.01/28/2027	1	393,734	..... 205.21	.....	34,767	.....	23,114	.....	36,084	.....	.....	..... (11,668)	.....	2,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/14/2025	.02/12/2027	1	528,870	..... 207.3	.....	47,757	.....	32,961	.....	44,340	.....	.....	.....(14,957)	.....	3,095	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.02/14/2025	.02/16/2027	1	 66,783	..... 207.3	.....	6,057	.....	4,191	.....	5,622	.....	.....	.....(1,887)	.....	392	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/10/2025	.01/11/2027	1	198,527	..... 202.37	.....	18,046	.....	11,592	.....	20,509	.....	.....	.....(6,493)	.....	1,124	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/24/2027	2	194,557	210.05		17,262		12,122		14,327			(5,149)		1,152		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/04/2027	1	264,539	205.79		23,808		16,058		23,723			(7,762)		1,536		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/05/2027	1	337,985	209.01		28,999		20,799		26,552			(8,274)		2,019		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/08/2027	2	339,131	210.16		29,047		20,979		25,162			(8,133)		2,032		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2025	02/26/2027	1	190,574	209.31		16,732		11,840		14,626			(4,935)		1,131		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/12/2027	1	234,041	208.31		20,128		14,631		19,196			(5,550)		1,407		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/08/2027	1	368,419	203.31		32,973		21,016		36,308			(11,970)		2,079		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/08/2027	1	291,645	202.37		26,423		16,934		30,052			(9,546)		1,646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2027	2	274,247	205.35		24,899		16,495		24,902			(8,439)		1,577		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/22/2027	1	248,512	205.35		22,068		14,570		22,478			(7,548)		1,423		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2027	1	102,565	210.16		8,851		6,298		7,570			(2,558)		612		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/06/2025	.02/05/2027	1	111,888	..... 206.14	.....	10,025	.....	6,803	.....	9,872	.....	.....	.....(3,245)	.....	650	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/10/2025	.01/12/2027	1	77,630	..... 202.37	.....	7,064	.....	4,541	.....	8,026	.....	.....	.....(2,538)	.....	440	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/21/2025	.02/22/2027	1	223,724	..... 209.72	.....	20,135	.....	14,097	.....	16,736	.....	.....	.....(6,087)	.....	1,322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/05/2025	.03/05/2027	1	117,217	..... 208.91	.....	10,081	.....	7,200	.....	9,251	.....	.....	.....(2,886)	.....	700	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/26/2025	.02/26/2027	1	88,040	..... 209.22	.....	7,756	.....	5,466	.....	6,789	.....	.....	.....(2,295)	.....	522	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/07/2025	.02/08/2027	1	167,647	..... 205.95	.....	15,256	.....	10,387	.....	14,974	.....	.....	.....(4,904)	.....	977	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2025	.03/09/2027	1	75,955	..... 210.16	.....	6,563	.....	4,724	.....	5,642	.....	.....	.....(1,856)	.....	455	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/19/2025	.02/19/2027	1	181,622	..... 208.58	.....	16,528	.....	11,488	.....	14,368	.....	.....	.....(5,049)	.....	1,070	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/20/2025	.03/19/2027	1	178,555	..... 210.2	.....	15,320	.....	11,284	.....	13,394	.....	.....	.....(4,077)	.....	1,081	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/13/2025	.02/12/2027	1	400,318	..... 207.67	.....	36,589	.....	25,218	.....	32,937	.....	.....	.....(11,494)	.....	2,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/16/2025	.01/15/2027	1	101,076	..... 205.11	.....	8,976	.....	5,839	.....	9,189	.....	.....	.....(3,164)	.....	575	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/10/2025	.02/10/2027	1	 111,563	..... 206.71	.....	10,130	.....	6,916	.....	9,615	.....	.....	.....(3,219)	.....	652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS$ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/31/2025	.02/02/2027	1	 96,808	..... 205.61	.....	8,568	.....	5,755	.....	8,742	.....	.....	.....(2,832)	.....	561	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/23/2025	.01/22/2027	1	 274,660	..... 205.55	.....	24,527	.....	16,171	.....	24,611	.....	.....	.....(8,411)	.....	 1,573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/03/2025	.12/31/2026	1	 215,770	..... 203.77	.....	19,160	.....	12,085	.....	20,661	.....	.....	.....(7,116)	.....	 1,207	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/19/2025	.03/19/2027	1	 374,528	..... 210.29	.....	32,734	.....	24,011	.....	27,964	.....	.....	.....(8,744)	.....	 2,267	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/11/2025	.03/11/2027	1	 211,873	..... 209.23	.....	17,924	.....	12,951	.....	16,565	.....	.....	.....(4,984)	.....	 1,273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/14/2025	.03/16/2027	1	 183,442	..... 209.32	.....	15,904	.....	11,601	.....	14,347	.....	.....	.....(4,345)	.....	 1,107	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/18/2025	.02/18/2027	1	 183,559	..... 207.72	.....	16,722	.....	11,600	.....	15,159	.....	.....	.....(5,131)	.....	 1,081	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/14/2025	.03/25/2027	2	 456,606	..... 210.39	.....	37,137	.....	27,812	.....	34,146	.....	.....	.....(9,417)	.....	 2,779	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/13/2025	.01/13/2027	1	 84,075	..... 203.27	.....	7,659	.....	4,934	.....	8,342	.....	.....	.....(2,728)	.....	477	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/15/2025	.01/15/2027	1	 111,083	..... 204.52	.....	 9,964	.....	6,447	.....	10,395	.....	.....	.....(3,522)	.....	632	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/05/2025	.02/05/2027	1	 222,744	..... 206.16	.....	 19,869	.....	 13,428	.....	 19,623	.....	.....	..... (6,451)	.....	 1,294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/21/2025	.03/19/2027	1	 401,724	..... 209.75	.....	 34,227	.....	 25,245	.....	 30,832	.....	.....	..... (9,074)	.....	 2,432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/24/2025	.01/25/2027	1	 314,376	..... 205.35	.....	 28,011	.....	 18,533	.....	 28,518	.....	.....	..... (9,541)	.....	 1,806	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/25/2025	.02/25/2027	1	 202,198	..... 210.12	.....	 17,773	.....	 12,500	.....	 14,851	.....	.....	..... (5,283)	.....	 1,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/14/2025	.03/12/2027	1	 209,747	..... 209.32	.....	 18,101	.....	 13,176	.....	 16,333	.....	.....	..... (4,973)	.....	 1,261	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/12/2025	.02/12/2027	1	 193,443	..... 207.54	.....	 17,855	.....	 12,238	.....	 16,374	.....	.....	..... (5,625)	.....	 1,132	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/17/2025	.06/17/2027	1	 378,667	..... 208.07	.....	 31,732	.....	 27,237	.....	 34,669	.....	.....	..... (4,564)	.....	 2,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/20/2025	.05/20/2027	1	 320,471	..... 207.36	.....	 26,791	.....	 21,934	.....	 29,388	.....	.....	..... (4,881)	.....	 2,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/17/2025	.04/19/2027	1	 163,550	..... 205.55	.....	 13,297	.....	 10,320	.....	 15,868	.....	.....	..... (3,015)	.....	 1,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/24/2025	.04/23/2027	1	 120,552	..... 205.87	.....	 9,777	.....	 7,673	.....	 11,566	.....	.....	..... (2,132)	.....	 753	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/23/2025	.05/24/2027	1	 242,675	..... 206.78	.....	 20,385	.....	 16,847	.....	 22,943	.....	.....	..... (3,625)	.....	 1,557	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U5K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/04/2025	.04/02/2027	1	 435,675	..... 205.08	.....	 34,288	.....	 25,953	.....	 42,563	.....	.....	..... (8,431)	.....	 2,672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/23/2025	.05/26/2027	1	 56,546	..... 206.78	.....	 4,755	.....	 3,932	.....	 5,355	.....	.....	..... (843)	.....	 363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/20/2025	.05/10/2027	2	 233,821	..... 206.35	.....	 19,656	.....	 16,208	.....	 22,261	.....	.....	..... (3,511)	.....	 1,483	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/01/2025	.04/30/2027	1	 147,160	..... 206.15	.....	 11,626	.....	 9,236	.....	 14,024	.....	.....	..... (2,424)	.....	 925	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/26/2025	.06/25/2027	1	 395,403	..... 208.33	.....	 31,988	.....	 27,885	.....	 36,152	.....	.....	..... (4,212)	.....	 2,604	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/06/2025	.05/06/2027	1	 321,183	..... 206.26	.....	 25,984	.....	 20,773	.....	 30,612	.....	.....	..... (5,232)	.....	 2,030	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/15/2025	.05/14/2027	1	 271,448	..... 206.92	.....	 22,747	.....	 18,512	.....	 25,278	.....	.....	..... (4,306)	.....	 1,727	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/22/2025	.04/22/2027	1	 244,130	..... 205.74	.....	 19,726	.....	 15,390	.....	 23,541	.....	.....	..... (4,350)	.....	 1,524	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/13/2025	.05/13/2027	1	 142,499	..... 206.41	.....	 12,041	.....	 9,742	.....	 13,565	.....	.....	..... (2,309)	.....	 906	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U5S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/09/2025	.04/09/2027	1	 119,359	..... 205.33	.....	 9,931	.....	 7,571	.....	 11,597	.....	.....	..... (2,367)	.....	 737	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y56 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/20/2025	.06/17/2027	1	 334,297	..... 208.21	.....	 27,646	.....	 23,861	.....	 30,447	.....	.....	..... (3,879)	.....	 2,187	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/07/2025	.05/07/2027	1	 245,285	..... 206.55	.....	 19,917	.....	 15,950	.....	 23,091	.....	.....	..... (3,983)	.....	 1,551	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/06/2025	.06/07/2027	1	 135,161	..... 207.68	.....	 11,502	.....	 9,714	.....	 12,435	.....	.....	..... (1,825)	.....	 877	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/08/2025	.05/07/2027	1	 47,834	..... 206.36	.....	 3,951	.....	 3,177	.....	 4,542	.....	.....	..... (786)	.....	 303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/25/2025	.06/25/2027	1	 82,720	..... 208.03	.....	 6,733	.....	 5,846	.....	 7,663	.....	.....	..... (895)	.....	 545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/06/2025	.06/08/2027	1	 158,157	..... 207.68	.....	 13,475	.....	 11,383	.....	 14,563	.....	.....	..... (2,135)	.....	 1,027	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/13/2025	.06/14/2027	1	 221,645	..... 208.32	.....	 18,640	.....	 15,923	.....	 19,980	.....	.....	..... (2,779)	.....	 1,447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/01/2025	.04/01/2027	1	 330,575	..... 211.08	.....	 27,471	.....	 20,641	.....	 24,037	.....	.....	..... (6,849)	.....	 2,025	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/19/2025	.05/19/2027	1	 133,487	..... 207.44	.....	 11,213	.....	 9,164	.....	 12,191	.....	.....	..... (2,058)	.....	 853	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/09/2025	.06/09/2027	1	 100,220	..... 207.68	.....	 8,469	.....	 7,166	.....	 9,247	.....	.....	..... (1,311)	.....	 652	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/07/2025	.04/07/2027	1	 106,836	..... 204.31	.....	 8,611	.....	 6,541	.....	 10,853	.....	.....	..... (2,076)	.....	 658	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/08/2025	.04/08/2027	1	 326,171	..... 203.72	.....	 26,192	.....	 19,931	.....	 34,042	.....	.....	..... (6,279)	.....	 2,011	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/02/2025	.04/02/2027	1	 208,969	..... 210.91	.....	 17,532	.....	 13,198	.....	 15,348	.....	.....	..... (4,347)	.....	 1,281	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/22/2025	.05/21/2027	1	 112,058	..... 206.62	.....	 9,413	.....	 7,762	.....	 10,644	.....	.....	..... (1,691)	.....	 717	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/10/2025	.04/09/2027	1	 91,435	..... 204.48	.....	 7,415	.....	 5,677	.....	 9,233	.....	.....	..... (1,760)	.....	 564	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/29/2025	.04/29/2027	1	 86,780	..... 206.34	.....	 6,864	.....	 5,422	.....	 8,191	.....	.....	..... (1,448)	.....	 545	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/16/2025	.05/14/2027	1	 395,571	..... 207.25	.....	 33,149	.....	 27,014	.....	 36,265	.....	.....	..... (6,238)	.....	 2,517	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/13/2025	.06/11/2027	1	 356,965	..... 208.32	.....	 29,949	.....	 25,565	.....	 32,091	.....	.....	..... (4,484)	.....	 2,324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.04/06/2027	1	 170,319	..... 205.08	.....	 13,455	.....	 10,202	.....	 16,696	.....	.....	..... (3,290)	.....	 1,048	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/30/2025	.06/01/2027	1	 206,743	..... 207.4	.....	 17,139	.....	 14,314	.....	 19,135	.....	.....	..... (2,880)	.....	 1,335	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/02/2025	.04/30/2027	1	 298,032	..... 206.53	.....	 24,230	.....	 19,277	.....	 27,910	.....	.....	..... (5,026)	.....	 1,874	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/28/2025	.05/28/2027	1	 123,772	..... 206.91	.....	 10,409	.....	 8,636	.....	 11,673	.....	.....	..... (1,782)	.....	 797	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/02/2025	.06/02/2027	1	 73,635	..... 207.63	.....	 6,156	.....	 5,150	.....	 6,750	.....	.....	..... (1,012)	.....	 476	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/27/2025	.06/28/2027	1	 116,903	..... 208.41	.....	 9,434	.....	 8,240	.....	 10,682	.....	.....	..... (1,226)	.....	 772	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/11/2025	.06/11/2027	1	 343,458	..... 208.1	.....	 28,885	.....	 24,520	.....	 31,166	.....	.....	..... (4,392)	.....	 2,236	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/21/2025	.05/21/2027	1	 158,579	..... 206.84	.....	 13,352	.....	 10,950	.....	 14,913	.....	.....	..... (2,414)	.....	 1,015	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/16/2025	.06/16/2027	1	 74,076	..... 208.31	.....	 6,208	.....	 5,312	.....	 6,700	.....	.....	..... (901)	.....	 484	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/16/2025	.04/16/2027	1	 72,259	..... 205.16	.....	 5,875	.....	 4,535	.....	 7,118	.....	.....	..... (1,344)	.....	 449	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/04/2025	.06/04/2027	1	 64,705	..... 207.33	.....	 5,358	.....	 4,497	.....	 6,028	.....	.....	..... (866)	.....	 419	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/03/2025	.06/03/2027	1	 92,328	..... 207.69	.....	 7,746	.....	 6,491	.....	 8,451	.....	.....	..... (1,263)	.....	 597	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/20/2025	.06/21/2027	1	 133,751	..... 208.21	.....	 11,115	.....	 9,601	.....	 12,225	.....	.....	..... (1,551)	.....	 878	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/29/2025	.05/28/2027	1	 166,768	..... 207.14	.....	 13,875	.....	 11,559	.....	 15,557	.....	.....	..... (2,360)	.....	 1,074	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/25/2025	.04/26/2027	1	 369,352	..... 205.88	.....	 29,918	.....	 23,539	.....	 35,512	.....	.....	..... (6,466)	.....	 2,314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X\$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/06/2025	.06/04/2027	1	 457,041	..... 207.68	.....	 38,803	.....	 32,747	.....	 41,936	.....	.....	..... (6,183)	.....	 2,959	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/18/2025	.06/17/2027	1	 443,626	..... 207.98	.....	 36,910	.....	 31,812	.....	 40,798	.....	.....	..... (5,266)	.....	 2,903	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/23/2025	.05/21/2027	1	 589,329	..... 206.78	.....	 49,327	.....	 40,730	.....	 55,571	.....	.....	..... (8,808)	.....	 3,772	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/05/2025	.06/04/2027	1	 429,247	..... 207.26	.....	 35,670	.....	 30,062	.....	 40,131	.....	.....	..... (5,725)	.....	 2,779	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/28/2025	.04/28/2027	1	 115,484	..... 206.16	.....	 9,216	.....	 7,266	.....	 10,976	.....	.....	..... (1,957)	.....	 725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/17/2025	.04/16/2027	2	 834,175	..... 205.55	.....	 67,836	.....	 52,787	.....	 80,724	.....	.....	..... (15,236)	.....	 5,180	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/15/2025	.04/15/2027	1	 197,321	..... 205.38	.....	 16,161	.....	 12,453	.....	 19,227	.....	.....	..... (3,719)	.....	 1,224	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/23/2025	.04/23/2027	1	 239,283	..... 205.75	.....	 19,549	.....	 15,280	.....	 23,083	.....	.....	..... (4,285)	.....	 1,495	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/27/2025	.06/29/2027	1	 96,580	..... 208.41	.....	 7,804	.....	 6,817	.....	 8,833	.....	.....	..... (1,013)	.....	 638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.04/05/2027	1	 421,764	..... 205.08	.....	 33,277	.....	 25,221	.....	 41,310	.....	.....	..... (8,149)	.....	 2,593	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/04/2025	.03/22/2027	1	 84,609	..... 209.76	.....	 5,159	.....	 3,886	.....	 6,515	.....	.....	..... (1,288)	.....	 514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/25/2025	.04/23/2027	1	 312,063	..... 205.88	.....	 25,184	.....	 19,792	.....	 29,926	.....	.....	..... (5,466)	.....	 1,950	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I6Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/27/2025	.05/27/2027	1	 152,069	..... 207.24	.....	 12,713	.....	 10,530	.....	 14,109	.....	.....	..... (2,194)	.....	 978	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V8H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/25/2025	.04/27/2027	1	 95,671	..... 205.88	.....	 7,749	.....	 6,099	.....	 9,206	.....	.....	..... (1,673)	.....	 600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X8S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/12/2025	.06/11/2027	1	 306,752	..... 208.43	.....	 25,460	.....	 21,703	.....	 27,428	.....	.....	..... (3,842)	.....	 1,997	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X8O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/10/2025	.06/10/2027	1	 395,891	..... 207.95	.....	 33,492	.....	 28,386	.....	 36,109	.....	.....	..... (5,139)	.....	 2,576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I6K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/16/2025	.05/17/2027	1	 218,891	..... 207.25	.....	 18,387	.....	 14,998	.....	 20,121	.....	.....	..... (3,446)	.....	 1,396	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V8P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/30/2025	.04/30/2027	1	 183,030	..... 206.36	.....	 14,404	.....	 11,397	.....	 17,267	.....	.....	..... (3,019)	.....	 1,151	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y8A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/23/2025	.06/23/2027	1	 188,489	..... 208.26	.....	 15,381	.....	 13,310	.....	 17,200	.....	.....	..... (2,086)	.....	 1,239	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I6A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/12/2025	.05/12/2027	1	 331,453	..... 206.71	.....	 27,842	.....	 22,488	.....	 31,096	.....	.....	..... (5,378)	.....	 2,105	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V88 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/21/2025	.04/21/2027	1	 92,136	..... 205.03	.....	 7,362	.....	 5,734	.....	 9,163	.....	.....	..... (1,634)	.....	 575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X8X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/13/2025	.06/15/2027	1	 100,215	..... 208.32	.....	 8,438	.....	 7,209	.....	 9,042	.....	.....	..... (1,256)	.....	 655	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U8Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/11/2025	.04/12/2027	1	 114,506	..... 204.98	.....	 9,515	.....	 7,303	.....	 11,328	.....	.....	..... (2,239)	.....	 709	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/30/2025	.05/28/2027	1	 1,111,713	..... 207.4	.....	91,827	.....	76,607	.....	102,531	.....	.....	.....(15,515)	.....	7,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/11/2025	.04/09/2027	1	 469,422	..... 204.98	.....	38,868	.....	 29,795	.....	46,323	.....	.....	.....(9,183)	.....	2,897	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/30/2025	.06/30/2027	1	 179,574	..... 208.66	.....	14,438	.....	12,633	.....	16,271	.....	.....	.....(1,820)	.....	1,187	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.04/03/2025	.04/02/2027	1	 107,532	..... 209.83	.....	8,699	.....	 6,576	.....	 8,355	.....	.....	.....(2,148)	.....	659	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/20/2025	.06/22/2027	1	 128,448	..... 208.21	.....	10,674	.....	 9,222	.....	11,750	.....	.....	.....(1,487)	.....	844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/09/2025	.05/07/2027	1	 460,234	..... 206.35	.....	37,831	.....	30,464	.....	43,704	.....	.....	.....(7,483)	.....	2,911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/14/2025	.05/14/2027	1	95,042	..... 205.97	.....	8,060	.....	 6,532	.....	 9,241	.....	.....	.....(1,535)	.....	605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/09/2025	.05/11/2027	1	 149,860	..... 206.35	.....	12,348	.....	 9,957	.....	14,280	.....	.....	.....(2,429)	.....	951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/24/2025	.06/24/2027	1	 193,038	..... 208.33	.....	15,791	.....	13,687	.....	17,621	.....	.....	.....(2,120)	.....	1,270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.05/23/2025	.05/25/2027	1	 136,946	..... 206.78	.....	11,503	.....	 9,510	.....	12,958	.....	.....	.....(2,043)	.....	879	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.06/27/2025	.06/25/2027	1	770,808	..... 208.41	.....	62,050	.....	54,165	.....	70,248	.....	.....	.....(8,097)	.....	5,075	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/02/2025	.05/03/2027	1	219,151	206.53		17,861		14,225		20,577			(3,689)		1,381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/02/2025	.05/04/2027	1	156,592	206.53		12,778		10,180		14,716			(2,636)		988		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/17/2025	.04/20/2027	1	36,142	205.55		2,942		2,284		3,509			(666)		225		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.09/17/2025	.09/17/2027	1	144,863	213.83		11,314		11,127		11,108			(201)		1,015		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.09/08/2025	.09/08/2027	1	366,767	212.18		28,461		27,640		30,105			(858)		2,554		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.07/25/2025	.07/23/2027	1	234,178	210.44		19,273		17,569		19,975			(1,774)		1,576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.08/13/2025	.08/13/2027	1	234,675	212.15		18,797		17,584		18,838			(1,236)		1,604		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.09/26/2025	.09/28/2027	1	102,542	214.12		8,214		8,202		7,833			(45)		724		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.07/28/2025	.07/28/2027	1	135,624	209.88		11,230		10,258		11,918			(985)		916		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.08/01/2025	.08/03/2027	1	103,200	209.12		8,370		7,714		9,430			(686)		700		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.08/15/2025	.08/16/2027	1	198,756	211.85		16,139		15,184		16,229			(1,016)		1,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/31/2025	.07/30/2027	1	207,882	209		17,296		15,912		19,034			(1,447)		1,406		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/29/2025	.08/27/2027	1	152,683	214.01		12,108		11,639		11,381			(532)		1,054		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/15/2025	.07/15/2027	1	133,411	208.89		11,086		9,929		12,125			(1,169)		892		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/14/2025	.08/13/2027	1	332,174	211.64		26,873		25,242		27,302			(1,733)		2,270		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/15/2025	.07/02/2027	2	694,461	209.63		56,845		50,224		60,334			(6,870)		4,598		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/08/2025	.08/10/2027	1	106,579	210.82		8,665		8,070		9,076			(627)		727		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/29/2025	.08/31/2027	1	165,072	214.01		13,140		12,634		12,352			(574)		1,143		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/11/2025	.07/12/2027	1	487,686	210.08		40,234		35,917		41,886			(4,458)		3,254		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/03/2025	.09/03/2027	1	93,111	212.93		7,393		7,129		7,350			(273)		646		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/16/2025	.07/16/2027	1	158,937	209.63		13,112		11,761		13,983			(1,365)		1,064		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/22/2025	.07/22/2027	1	121,639	210.16		9,914		8,974		10,495			(951)		818		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/30/2025	.07/30/2027	1	57,070	524.74		4,708		4,314		4,997			(400)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/14/2027	1	89,850	213.45		7,044		6,899		6,990			(173)		628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/15/2025	.08/13/2027	1	212,333	211.85		17,199		16,177		17,291			(1,087)		1,451		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2025	.08/30/2027	2	154,781	214.01		12,327		11,858		11,571			(514)		1,071		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/05/2025	.08/05/2027	1	93,566	209.87		7,570		6,998		8,278			(581)		636		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/08/2025	.08/06/2027	1	82,126	210.82		6,652		6,193		6,969			(484)		558		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/29/2025	.09/29/2027	1	97,800	213.77		7,804		7,804		7,989			(11)		691		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/18/2025	.08/18/2027	1	203,407	211.44		16,557		15,602		16,947			(975)		1,395		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/24/2025	.07/23/2027	1	631,195	210.44		52,074		47,405		53,840			(4,857)		4,247		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/18/2025	.09/17/2027	1	204,651	213.51		16,065		15,866		15,921			(264)		1,434		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/07/2025	.08/06/2027	1	240,423	210.15		19,402		18,037		21,032			(1,437)		1,635		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/22/2025	.08/23/2027	1	210,173	..... 214.32	.....	16,835	.....	16,001	.....	15,376	.....	.....	.....(898)	.....	1,447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/23/2025	.09/23/2027	1	143,783	..... 213.55	.....	11,330	.....	11,237	.....	11,226	.....	.....	.....(109)	.....	1,012	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/25/2025	.09/24/2027	1	379,721	..... 213.28	.....	30,378	.....	30,294	.....	30,059	.....	.....	.....(208)	.....	2,674	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/10/2027	1	265,817	..... 213.45	.....	20,760	.....	20,330	.....	20,605	.....	.....	.....(513)	.....	1,854	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/05/2025	.09/07/2027	1	 89,680	..... 212.69	.....	6,950	.....	6,740	.....	7,185	.....	.....	.....(237)	.....	624	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/18/2025	.07/20/2027	1	360,873	..... 209.51	.....	29,664	.....	26,771	.....	32,030	.....	.....	.....(2,999)	.....	2,423	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/21/2025	.07/21/2027	1	263,993	..... 209.49	.....	21,595	.....	19,518	.....	23,472	.....	.....	.....(2,100)	.....	1,774	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/29/2025	.07/27/2027	2	146,925	..... 210.44	.....	12,183	.....	11,130	.....	12,576	.....	.....	.....(1,078)	.....	992	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/15/2025	.08/17/2027	1	 100,321	..... 211.85	.....	8,156	.....	7,674	.....	8,199	.....	.....	.....(513)	.....	688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/22/2025	.09/22/2027	1	 58,514	..... 212.71	.....	4,611	.....	4,567	.....	4,740	.....	.....	.....(51)	.....	411	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/01/2025	.07/01/2027	1	237,831	..... 209.26	.....	19,264	.....	16,883	.....	20,998	.....	.....	.....(2,401)	.....	1,573	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/11/2025	.09/10/2027	1	349,058	..... 214.26	.....	27,052	.....	26,455	.....	26,059	.....	.....	.....(705)	.....	2,434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/16/2025	.09/16/2027	1	118,158	..... 212.99	.....	9,193	.....	9,029	.....	9,412	.....	.....	.....(176)	.....	827	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/19/2025	.09/17/2027	1	133,248	..... 213.42	.....	10,460	.....	10,344	.....	10,409	.....	.....	.....(158)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/17/2025	.07/16/2027	1	329,147	210	.....	27,188	.....	24,488	.....	33,078	.....	.....	.....(2,797)	.....	2,203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/10/2025	.07/09/2027	1	557,794	..... 210.54	.....	45,795	.....	40,805	.....	46,754	.....	.....	.....(5,151)	.....	3,713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/14/2025	.07/14/2027	1	142,326	..... 209.99	.....	11,742	.....	10,500	.....	12,296	.....	.....	.....(1,255)	.....	951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2025	.07/09/2027	1	623,385	..... 210.08	.....	51,305	.....	45,777	.....	53,400	.....	.....	.....(5,708)	.....	4,150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2025	.07/13/2027	1	145,756	..... 210.08	.....	12,039	.....	10,750	.....	12,530	.....	.....	.....(1,332)	.....	973	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/25/2025	.07/26/2027	1	286,324	..... 210.44	.....	23,679	.....	21,594	.....	24,487	.....	.....	.....(2,170)	.....	1,931	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/08/2025	.08/09/2027	1	76,266	..... 210.82	.....	6,193	.....	5,767	.....	6,489	.....	.....	.....(449)	.....	520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/22/2025	.07/16/2027	2	326,938	..... 209.51	.....	26,885	.....	24,263	.....	28,920	.....	.....	.....(2,704)	.....	2,188	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/11/2025	.08/11/2027	1	110,673	..... 210.52	.....	8,987	.....	8,382	.....	9,562	.....	.....	.....(616)	.....	755	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/04/2025	.08/04/2027	1	160,217	..... 209.78	.....	12,914	.....	11,920	.....	14,227	.....	.....	.....(1,008)	.....	1,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/01/2025	.07/30/2027	1	252,569	..... 209.12	.....	20,382	.....	18,778	.....	23,003	.....	.....	.....(1,680)	.....	1,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/02/2025	.07/02/2027	1	 80,953	..... 209.47	.....	6,549	.....	5,772	.....	7,088	.....	.....	.....(807)	.....	536	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/23/2025	.07/23/2027	1	185,276	..... 210.59	.....	15,193	.....	13,774	.....	15,695	.....	.....	.....(1,436)	.....	1,247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/05/2025	.09/03/2027	1	683,829	..... 212.69	.....	52,792	.....	51,187	.....	54,587	.....	.....	.....(1,813)	.....	4,745	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/26/2025	.08/26/2027	1	137,648	..... 213.18	.....	10,998	.....	10,484	.....	10,661	.....	.....	.....(527)	.....	950	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/12/2025	.08/12/2027	1	157,421	..... 211.08	.....	12,720	.....	11,881	.....	13,270	.....	.....	.....(854)	.....	1,075	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/21/2025	.08/20/2027	1	344,317	..... 213.11	.....	28,096	.....	26,662	.....	26,594	.....	.....	.....(1,542)	.....	2,365	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/22/2025	.08/20/2027	1	167,331	..... 214.32	.....	13,370	.....	12,705	.....	12,206	.....	.....	.....(716)	.....	1,150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/28/2025	.08/27/2027	1	236,272	..... 213.36	.....	18,807	.....	18,054	.....	18,163	.....	.....	.....(851)	.....	1,631	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/13/2027	1	176,246	213.45		13,800		13,515		13,699			(340)		1,232		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/19/2025	.08/19/2027	2	144,940	212.26		11,951		11,301		11,644			(676)		995		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2025	.09/01/2027	1	81,280	214.01		6,478		6,229		6,088			(283)		563		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/27/2025	.08/27/2027	1	68,936	213.58		5,501		5,252		5,245			(256)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/10/2025	.09/10/2027	1	88,033	213.01		6,858		6,679		6,968			(188)		614		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/27/2025	.08/25/2027	1	63,878	213.29		5,151		4,917		4,917			(241)		440		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/26/2025	.09/24/2027	1	125,528	214.12		10,017		10,003		9,553			(55)		884		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/09/2025	.09/09/2027	1	260,083	212.64		20,338		19,780		20,921			(585)		1,812		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/04/2025	.09/03/2027	1	116,157	213.22		9,200		8,908		9,047			(328)		806		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/30/2025	.09/30/2027	1	100,491	214.38		7,969		7,969		7,996					711		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/07/2025	.07/07/2027	1	178,425	209.36		14,667		12,974		15,762			(1,708)		1,186		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/20/2025	.08/20/2027	1	 122,504	..... 213.09	.....	9,886	.....	 9,343	.....	 9,475	.....	.....	.....(555)	.....	842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2025	.09/27/2027	1	 130,063	..... 214.12	.....	10,405	.....	 10,391	.....	 9,926	.....	.....	.....(57)	.....	918	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/29/2025	.07/29/2027	1	 212,903	..... 210.68	.....	17,522	.....	 16,030	.....	 18,056	.....	.....	.....(1,512)	.....	 1,439	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2025	.07/09/2027	1	 80,803	..... 209.83	.....	6,634	.....	 5,887	.....	 7,002	.....	.....	.....(754)	.....	538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/22/2025	.08/24/2027	1	 175,634	..... 214.32	.....	14,086	.....	 13,389	.....	 12,862	.....	.....	.....(750)	.....	 1,210	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/01/2025	.08/02/2027	1	 229,343	..... 209.12	.....	18,577	.....	 17,120	.....	 20,939	.....	.....	.....(1,525)	.....	 1,555	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/03/2025	.07/06/2027	1	 156,210	..... 209.63	.....	12,872	.....	 11,369	.....	 13,619	.....	.....	.....(1,563)	.....	 1,037	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/19/2025	.09/20/2027	1	 252,213	..... 213.42	.....	19,849	.....	 19,631	.....	 19,757	.....	.....	.....(299)	.....	 1,771	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/15/2025	.09/15/2027	1	 114,353	..... 212.93	.....	8,931	.....	 8,759	.....	 9,126	.....	.....	.....(184)	.....	800	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/18/2025	.07/19/2027	1	 127,727	..... 209.51	.....	10,499	.....	 9,474	.....	 11,327	.....	.....	.....(1,063)	.....	857	.....	0001 .....
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.12/21/2023	.01/09/2026	1	 97,417,744	.....2.195	920,598	.....	.....	 1,428	.....	 1,428	.....(75,895)	.....	.....	.....	256,225	.....	0002 .....
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.12/21/2023	.12/23/2026	1	 48,708,872	.....2.215	440,815	.....	.....	77,458	.....	77,458	.....(34,056)	.....	.....	.....	270,119	.....	0002 .....
Purchased Call/S&P 500 INDEX/SPX7150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	.04/19/2022	.04/06/2026	1	 2,178,568	6629	68,017	.....	.....	 8,796	.....	184,337	.....	.....	.....(12,824)	.....	 7,818	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX7150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2022	04/14/2026	1	1,518,068	.6463	58,626			7,862		176,274			(10,992)		5,562		0001
Purchased Call/S&P 500 INDEX/SPX721C$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	.6520	40,156			3,089		133,089			(7,519)		4,704		0001
Purchased Call/S&P 500 INDEX/SPX821D$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	.6000	113,910			27,056		1,032,746			(23,434)		17,744		0001
Purchased Call/S&P 500 INDEX/SPX821D$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	.6200	99,240			25,901		910,565			(19,790)		18,890		0001
Purchased Call/S&P 500 INDEX/SPX821JSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	1	1,002,500	.5600	24,033			736		278,191			(6,681)		1,461		0001
Purchased Call/S&P 500 INDEX/SPX821KS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025	1	2,005,000	.6400	14,515			502		174,253			(4,019)		3,104		0001
Purchased Call/S&P 500 INDEX/SPX821K$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025	1	2,005,000	.5600	50,075			2,504		562,631			(13,643)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX821KS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025	1	2,005,000	.6600	12,335			925		130,267			(3,273)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXF008S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026	1	2,005,000	.3000	80,850			15,090		4,149			(18,865)		7,765		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	.5800	209,470			13,454		970,385			(42,644)		10,375		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	.5200	392,550			40,967		1,594,262			(76,493)		13,486		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	.5800	227,150			25,864		1,052,613			(43,794)		14,157		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	.5400	341,170			45,945		1,446,278			(64,234)		15,572		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			6,051		476,434			(14,597)		11,010		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			4,747		341,134			(9,113)		6,165		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			8,505		422,032			(11,093)		10,460		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			9,054		465,038			(11,754)		7,489		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			6,130		308,104			(7,737)		6,076		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			26,846		1,293,515			(32,298)		15,299		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			27,222		1,226,263			(29,374)		16,152		0001
Purchased Call/S&P 500 INDEX/SPXH00V$4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/02/2024	04/10/2026	1	5,475,000	.6000	373,490			110,771		908,980			(157,593)		19,854		0001
Purchased Call/S&P 500 INDEX/SPXI100S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	01/05/2029	1	5,825,000	.6400	957,230			786,367		1,393,124			(171,287)		52,655		0001
Purchased Call/S&P 500 INDEX/SPXI100S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/13/2025	11/10/2028	1	5,825,000	.6600	818,850			666,820		1,231,832			(152,399)		51,404		0001
Purchased Call/S&P 500 INDEX/SPXI100US8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	08/11/2028	1	6,000,000	.7250	496,890			413,087		780,771			(84,720)		50,786		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	09/15/2028	1	1,490,000	.8000	57,715			52,914		113,200			(4,842)		12,821		0001
Purchased Call/S&P 500 INDEX/SPXJ005SM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/07/2025	01/12/2029	1	4,218,750	.7600	236,745			211,203		541,498			(25,680)		38,247		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/23/2025	03/20/2028	1	1,490,000	.7200	95,433			86,071		175,577			(9,438)		11,712		0001
Purchased Call/S&P 500 INDEX/SPXJ005SK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/07/2025	04/07/2028	1	4,218,750	.6600	383,220			330,995		792,879			(52,486)		33,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17S8X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	03/03/2028	1	1,490,000	.7000		112,748		101,496		202,110			(11,343)		11,601		0001
Purchased Call/S&P 500 INDEX/SPXJ005SL	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	05/19/2028	1	4,218,750	.7000		285,608		248,163		648,232			(37,634)		34,245		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/09/2028	1	1,490,000	.7600		73,018		66,392		139,528			(6,681)		12,226		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/23/2029	1	1,490,000	.8200		64,858		60,111		120,654			(4,788)		13,743		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	01/26/2029	1	1,490,000	.7800		88,345		81,741		157,240			(6,661)		13,587		0001
Purchased Call/S&P 500 INDEX/SPXJ005SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	02/18/2028	1	4,218,750	.6800		300,645		257,696		678,767			(43,160)		32,585		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/09/2029	1	1,490,000	.8000		75,883		70,270		138,343			(5,661)		13,665		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/23/2029	1	1,490,000	.8200		69,013		64,065		125,414			(4,991)		13,897		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	02/16/2029	1	1,490,000	.7600		107,855		99,920		184,419			(8,004)		13,704		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSF	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	06/05/2026	1	2,980,000	.6600		90,645		64,897		249,832			(25,861)		12,282		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSE	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	05/22/2026	1	1,490,000	.6800		26,338		18,540		87,523			(7,830)		5,965		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	08/18/2028	1	1,490,000	.7600		81,848		74,873		151,774			(7,034)		12,654		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	04/13/2028	1	1,490,000	.7000		119,793		108,317		209,104			(11,570)		11,866		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	03/31/2028	1	1,490,000	.7200		97,418		87,965		178,081			(9,530)		11,783		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/29/2025	01/08/2026	1	6,400,000	.6500		228,390		140,439		376,362			(88,273)		16,750		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/25/2029	1	1,320,000	.7400		173,566		171,633		182,098			(2,313)		12,613		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/12/2025	04/20/2029	1	1,320,000	.4000		628,024		620,844		643,804			(8,590)		12,446		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/12/2025	04/13/2029	1	1,320,000	.4600		533,108		526,980		548,390			(7,331)		12,413		0001
Purchased Call/S&P 500 INDEX/SPXJ00MS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	04/20/2029	1	1,320,000	.7000		210,252		207,848		220,801			(2,876)		12,446		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/04/2029	1	1,320,000	.6800		235,438		232,775		246,581			(3,186)		12,513		0001
Purchased Call/S&P 500 INDEX/SPXJ00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	05/11/2026	1	3,325,000	.7000		104,205		104,205		113,921					12,995		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	05/22/2029	1	1,320,000	.7200		193,170		191,014		202,648			(2,579)		12,599		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			2,304		1,145,472			(69,785)		3,890		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			18,008		1,034,772			(59,873)		11,206		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			16,106		801,466			(45,270)		12,190		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			41,009		1,107,757			(57,342)		17,239		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			44,319		1,039,029			(51,865)		18,836		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			48,583		1,057,626			(52,155)		19,663		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			54,312		1,114,809			(54,648)		20,308		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			53,706		1,079,604			(52,489)		20,605		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			58,828		1,104,884			(52,942)		21,469		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2021	10/06/2025	1	3,790,000	.4750	261,350			760		1,940,392			(41,458)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2021	11/24/2025	1	3,790,000	.4850	242,660			7,412		1,866,171			(37,427)		7,356		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	.6000	245,175			8,379		1,116,143			(42,309)		12,810		0001
Purchased Call/S&P 500 INDEX/SPXK13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			210,271		940,660			(68,082)		18,693		0001
Purchased Call/S&P 500 INDEX/SPXK13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			315,529		1,324,912			(84,018)		30,918		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			127,803		366,624			(73,700)		33,689		0001
Purchased Call/S&P 500 INDEX/SPXI00HSH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/21/2024	11/16/2026	1	2,962,500	.6400	253,375			144,434		405,508			(95,409)		15,737		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/21/2024	10/06/2026	1	2,962,500	.6600	187,405			101,970		315,061			(74,798)		14,934		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/21/2024	01/22/2027	1	2,962,500	.6000	394,295			239,179		585,356			(135,912)		16,969		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/21/2024	12/08/2026	1	2,962,500	.6400	261,375			152,322		414,792			(95,523)		16,152		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	05/25/2029	1	5,825,000	.7000	756,050			632,972		1,130,187			(123,398)		55,659		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	05/07/2029	1	5,825,000	.6600	935,030			781,074		1,357,769			(154,354)		55,282		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS8	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	10/19/2029	1	1,488,750	.8000	113,540			106,484		188,543			(7,119)		14,989		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSB	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	12/07/2029	1	1,488,750	.8800	67,060			63,018		123,099			(4,078)		15,235		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	08/28/2029	1	1,488,750	.8200	90,838			85,000		158,327			(5,889)		14,723		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	11/09/2029	1	1,488,750	.7800	133,383			125,203		214,766			(8,253)		15,095		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	01/04/2030	1	1,488,750	.7800	140,895			132,547		224,847			(8,423)		15,374		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	11/30/2029	1	1,488,750	.8200	104,215			97,907		175,455			(6,365)		15,200		0001
Purchased Call/S&P 500 INDEX/SPXJ00CSC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	12/14/2029	1	1,488,750	.8200	106,168			99,796		177,779			(6,428)		15,270		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSP	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/22/2025	12/19/2025	1	3,150,000	.5000	20,170			10,766		5,480			(9,413)		7,374		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			10,255		183,250			(5,638)		2,299		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			7,461		140,476			(3,490)		2,492		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			27,297		391,843			(8,637)		9,088		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			20,117		269,891			(5,932)		6,276		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			65,291		380,043			(25,461)		8,517		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXX13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			84,740		395,823			(24,042)		9,984		0001
Purchased Call/S&P 500 INDEX/SPXX13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			94,515		414,091			(25,216)		10,296		0001
Purchased Call/S&P 500 INDEX/SPX815BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	1	2,697,000	4457.59	386,750			25,500		1,343,522			(144,239)		4,941		0001
Purchased Call/S&P 500 INDEX/SPX9219S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	1	1,529,000	5062.99	79,967			221		584,120			(29,946)		693		0001
Purchased Call/S&P 500 INDEX/SPX9219SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	1	1,878,000	.5321	71,176			587		597,348			(26,545)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX9219SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	1	1,585,575	.5051	96,556			267		609,605			(36,358)		719		0001
Purchased Call/S&P 500 INDEX/SPX921BSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	1	3,069,000	4326.94	461,885			26,611		1,655,127			(172,025)		5,267		0001
Purchased Call/S&P 500 INDEX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	1	1,503,598	.5585	37,992			2,157		386,020			(14,286)		2,550		0001
Purchased Call/S&P 500 INDEX/SPX921CS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	1	1,571,000	4477.81	226,381			15,527		771,273			(84,545)		2,936		0001
Purchased Call/S&P 500 INDEX/SPX921CSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,523,714	.5443	55,270			3,373		431,628			(20,841)		2,675		0001
Purchased Call/S&P 500 INDEX/SPX921CSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,601,596	.5699	34,673			2,116		364,201			(13,074)		2,812		0001
Purchased Call/S&P 500 INDEX/SPX921CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	1,648,000	4499.66	234,675			16,508		800,240			(87,762)		3,110		0001
Purchased Call/S&P 500 INDEX/SPX921CSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	2,012,000	5757.29	40,039			2,817		430,336			(14,973)		3,797		0001
Purchased Call/S&P 500 INDEX/SPX921CSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	1	1,612,000	4477.27	236,803			18,191		790,806			(88,195)		3,185		0001
Purchased Call/S&P 500 INDEX/SPX921CSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,776,743	.4533	245,510			17,318		853,848			(92,447)		3,353		0001
Purchased Call/S&P 500 INDEX/SPX921DS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,497,977	.5485	51,614			3,641		407,951			(19,435)		2,827		0001
Purchased Call/S&P 500 INDEX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	1	1,439,000	5789.31	28,636			2,567		300,495			(10,724)		3,060		0001
Purchased Call/S&P 500 INDEX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	1	1,510,387	.4566	213,208			19,168		708,530			(80,284)		3,211		0001
Purchased Call/S&P 500 INDEX/SPX921FS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	1	1,617,384	.4587	225,271			21,970		747,203			(84,245)		3,592		0001
Purchased Call/S&P 500 INDEX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	1	1,624,969	.4649	225,119			22,357		724,349			(84,304)		3,634		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	1	1,505,607	.5558	57,938			5,245		385,930			(21,907)		3,201		0001
Purchased Call/S&P 500 INDEX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	1	1,541,000	4674.19	212,658			22,754		667,240			(79,419)		3,585		0001
Purchased Call/S&P 500 INDEX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	1	2,189,028	.5972	40,297			4,013		369,078			(15,174)		4,895		0001
Purchased Call/S&P 500 INDEX/SPX921FSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	1	1,506,000	4699.23	209,334			22,685		641,147			(78,178)		3,525		0001
Purchased Call/S&P 500 INDEX/SPX921GSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	1	1,584,000	4642.9	230,630			26,611		695,500			(85,896)		3,822		0001
Purchased Call/S&P 500 INDEX/SPX921GSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	1	2,000,000	4781.58	258,000			30,478		816,850			(96,485)		4,882		0001
Purchased Call/S&P 500 INDEX/SPX921GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	2,349,000	4710.21	322,283			39,509		997,579			(120,360)		5,832		0001
Purchased Call/S&P 500 INDEX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	1	3,021,000	4686.36	425,961			53,245		1,297,803			(158,646)		7,583		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,516,000	5752.41	47,451			5,817		323,505			(17,721)		3,764		0001
Purchased Call/S&P 500 INDEX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,887,000	6057.68	32,456			3,979		290,971			(12,121)		4,685		0001
Purchased Call/S&P 500 INDEX/SPX921GSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	1	1,594,997	4775	204,525			24,328		654,428			(76,697)		3,894		0001
Purchased Call/S&P 500 INDEX/SPX921GSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2026	1	1,580,000	4669.52	213,932			27,329		694,431			(80,005)		4,009		0001
Purchased Call/S&P 500 INDEX/SPX921HS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2026	1	2,222,000	6003.07	35,774			4,724		375,723			(13,360)		5,727		0001
Purchased Call/S&P 500 INDEX/SPX921HSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/05/2024	01/02/2026	1	1,585,518	4733	198,206			25,460		671,899			(74,327)		4,023		0001
Purchased Call/S&P 500 INDEX/SPX921HSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	1	1,712,000	4735.62	230,093			31,606		718,834			(86,048)		4,503		0001
Purchased Call/S&P 500 INDEX/SPX921HSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2024	01/13/2026	1	2,637,000	4728.82	349,930			50,059		1,112,581			(130,507)		7,072		0001
Purchased Call/S&P 500 INDEX/SPX921HSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/12/2024	01/15/2026	1	2,306,000	4712.07	311,771			45,333		981,415			(115,958)		6,243		0001
Purchased Call/S&P 500 INDEX/SPX921IS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/16/2026	1	1,610,901	4749	201,255			29,580		677,456			(75,264)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX921IS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,519,729	5795	37,638			5,220		315,209			(14,212)		3,997		0001
Purchased Call/S&P 500 INDEX/SPX921IS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,819,724	6129	21,843			3,030		261,913			(8,248)		4,786		0001
Purchased Call/S&P 500 INDEX/SPX921IS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2024	01/16/2026	1	1,478,972	4685	205,518			30,332		644,817			(76,963)		4,022		0001
Purchased Call/S&P 500 INDEX/SPX921ISB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2024	01/20/2026	1	1,663,000	4769.63	227,000			34,611		681,769			(84,660)		4,606		0001
Purchased Call/S&P 500 INDEX/SPX921ISC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2026	1	2,096,000	4781.73	282,122			43,344		855,025			(105,074)		5,831		0001
Purchased Call/S&P 500 INDEX/SPX921ISD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	2,026,000	4758.27	281,614			43,652		834,423			(105,172)		5,661		0001
Purchased Call/S&P 500 INDEX/SPX921ISE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,782,000	4835.88	229,165			35,522		706,200			(85,584)		4,979		0001
Purchased Call/S&P 500 INDEX/SPX921ISH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/23/2026	1	1,899,829	4859	247,612			38,774		742,806			(92,600)		5,332		0001
Purchased Call/S&P 500 INDEX/SPX921ISI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,665,050	5785	58,241			8,643		353,412			(21,991)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX921ISJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,533,211	6113	27,546			4,088		228,864			(10,401)		4,170		0001
Purchased Call/S&P 500 INDEX/SPX921ISP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2026	1	1,543,000	4863.87	208,459			34,314		595,078			(77,851)		4,442		0001
Purchased Call/S&P 500 INDEX/SPX921ISR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/23/2026	1	1,484,908	4802	208,175			32,824		596,462			(78,389)		4,167		0001
Purchased Call/S&P 500 INDEX/SPX921ISS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2024	01/26/2026	1	1,594,925	4892	204,334			32,930		609,332			(76,625)		4,534		0001
Purchased Call/S&P 500 INDEX/SPX921ISW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2024	01/30/2026	1	1,522,000	6272.56	21,917			3,658		184,412			(8,208)		4,400		0001
Purchased Call/S&P 500 INDEX/SPX921JS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2024	02/03/2026	1	2,724,000	4886.71	373,733			64,171		1,033,382			(139,384)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX921JSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/12/2026	1	2,258,000	4974.13	302,346			55,575		810,927			(112,915)		6,866		0001
Purchased Call/S&P 500 INDEX/SPX921JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	01/30/2026	1	1,603,634	6214	37,513			6,339		211,976			(14,263)		4,636		0001
Purchased Call/S&P 500 INDEX/SPX921JST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	2,522,993	4986	339,541			60,112		904,819			(127,855)		7,500		0001
Purchased Call/S&P 500 INDEX/SPX921JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	1,491,440	6427	23,032			4,078		142,422			(8,673)		4,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921KS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2024	02/13/2026	1	1,511,933	.4973	198,729			36,852		546,630			(74,319)		4,615		0001
Purchased Call/S&P 500 INDEX/SPX921KSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/13/2026	1	1,895,000	4973.03	254,120			47,450		679,696			(95,295)		5,784		0001
Purchased Call/S&P 500 INDEX/SPX921KSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	1,500,000	4910.46	213,900			41,135		556,812			(79,665)		4,661		0001
Purchased Call/S&P 500 INDEX/SPX921KSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	2,268,000	4985.55	302,324			58,139		809,174			(112,598)		7,048		0001
Purchased Call/S&P 500 INDEX/SPX921KSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2026	1	1,622,000	.4943	224,647			43,450		591,916			(83,554)		5,058		0001
Purchased Call/S&P 500 INDEX/SPX921LSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2026	1	1,604,000	5053.18	216,540			43,427		546,596			(80,759)		5,090		0001
Purchased Call/S&P 500 INDEX/SPX921LSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,615,000	5004.83	228,200			46,016		565,290			(84,991)		5,142		0001
Purchased Call/S&P 500 INDEX/SPX921LSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,483,000	5060.81	199,019			40,131		503,503			(74,123)		4,722		0001
Purchased Call/S&P 500 INDEX/SPX921LSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2026	1	1,631,000	5003.63	227,851			46,258		573,607			(85,093)		5,210		0001
Purchased Call/S&P 500 INDEX/SPX921LSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2026	1	1,469,000	5017.24	203,310			41,554		512,064			(75,928)		4,709		0001
Purchased Call/S&P 500 INDEX/SPX921LSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/13/2026	1	1,673,126	.4991	237,000			44,748		596,791			(90,238)		5,106		0001
Purchased Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,464,649	.4965	214,476			42,182		533,633			(80,873)		4,584		0001
Purchased Call/S&P 500 INDEX/SPX921LSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,572,006	.5082	202,160			39,760		526,263			(76,229)		4,920		0001
Purchased Call/S&P 500 INDEX/SPX921LSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2026	1	1,621,000	5013.99	223,212			45,685		566,979			(83,475)		5,196		0001
Purchased Call/S&P 500 INDEX/SPX921LSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/29/2024	02/13/2026	1	1,535,636	.5797	85,492			16,233		314,162			(32,642)		4,687		0001
Purchased Call/S&P 500 INDEX/SPX921MS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,219,000	5085.71	302,006			62,153		736,435			(113,252)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,144,000	5111.39	284,938			58,640		701,345			(106,852)		6,872		0001
Purchased Call/S&P 500 INDEX/SPX921MS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/02/2026	1	1,529,000	5124.24	201,369			42,102		497,230			(75,204)		4,950		0001
Purchased Call/S&P 500 INDEX/SPX921MS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2026	1	1,650,000	5085.71	224,235			47,126		548,594			(83,629)		5,359		0001
Purchased Call/S&P 500 INDEX/SPX921MSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2026	1	2,065,000	5087.34	282,079			59,671		687,053			(105,490)		6,728		0001
Purchased Call/S&P 500 INDEX/SPX921MSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	02/27/2026	1	2,038,578	.5084	286,783			59,102		684,193			(107,989)		6,534		0001
Purchased Call/S&P 500 INDEX/SPX921MSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,836,000	5108.32	246,208			53,050		604,915			(92,328)		6,021		0001
Purchased Call/S&P 500 INDEX/SPX921MSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2026	1	2,730,000	5072.45	377,559			82,980		919,035			(140,811)		9,066		0001
Purchased Call/S&P 500 INDEX/SPX921MSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/11/2024	03/11/2026	1	2,244,000	5048.85	316,404			69,974		766,474			(118,326)		7,475		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2026	1	2,283,000	5175.27	300,215			66,806		718,521			(112,272)		7,628		0001
Purchased Call/S&P 500 INDEX/SPX921NS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,692,000	5110.31	234,342			52,687		555,395			(87,758)		5,671		0001
Purchased Call/S&P 500 INDEX/SPX921NS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,539,000	6420.07	39,552			8,892		158,002			(14,812)		5,158		0001
Purchased Call/S&P 500 INDEX/SPX921NS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,643,735	.5144	216,719			48,724		529,157			(81,158)		5,509		0001
Purchased Call/S&P 500 INDEX/SPX921NSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/13/2026	1	1,490,000	5048.01	214,113			48,205		509,460			(80,292)		4,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921NSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/16/2026	1	1,411,000	5096.62	194,577			44,429		470,141			(72,667)		4,772		0001
Purchased Call/S&P 500 INDEX/SPX921NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2026	1	1,833,000	5068.48	259,370			59,498		620,623			(96,732)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX921NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	1,663,000	5030.98	249,949			57,681		571,277			(93,474)		5,658		0001
Purchased Call/S&P 500 INDEX/SPX921NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	2,802,000	5100.5	396,483			91,496		926,752			(148,274)		9,533		0001
Purchased Call/S&P 500 INDEX/SPX921NSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	1	1,616,000	5124.14	228,502			53,045		524,649			(85,454)		5,514		0001
Purchased Call/S&P 500 INDEX/SPX921NSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/19/2024	03/13/2026	1	1,565,537	.6428	42,040			9,491		157,096			(15,852)		5,247		0001
Purchased Call/S&P 500 INDEX/SPX921NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	1	1,567,000	5180.21	218,440			51,009		488,997			(81,691)		5,363		0001
Purchased Call/S&P 500 INDEX/SPX921NSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	1	1,836,000	5207.46	252,083			59,109		562,134			(94,401)		6,283		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/20/2026	1	1,636,000	5213.24	222,005			52,128		499,908			(83,252)		5,599		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2026	1	1,926,000	5221.09	260,973			62,375		586,234			(97,330)		6,668		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2024	03/20/2026	1	1,575,126	.6528	40,737			9,592		137,423			(15,361)		5,391		0001
Purchased Call/S&P 500 INDEX/SPXB055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02	267,322					991,388			(99,562)		452		0001
Purchased Call/S&P 500 INDEX/SPXB055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	2,396,000	4226.64	378,328			3,638		1,370,434			(140,905)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXB056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	1	1,422,096	.4270	217,162			2,400		793,943			(81,436)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXB056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,540,317	.4364	213,526			2,651		822,160			(79,962)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXB056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,593,951	.5173	75,466			937		559,958			(28,261)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXB056SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	1	1,523,198	.5381	54,040			673		459,944			(20,349)		1,261		0001
Purchased Call/S&P 500 INDEX/SPXB057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	1	1,552,019	.4169	243,167			7,348		930,372			(90,938)		1,948		0001
Purchased Call/S&P 500 INDEX/SPXB057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	2,117,850	.4203	288,791			9,162		1,250,658			(108,148)		2,715		0001
Purchased Call/S&P 500 INDEX/SPXB057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	1,672,000	4045.32	263,507			10,121		1,078,205			(98,141)		2,356		0001
Purchased Call/S&P 500 INDEX/SPXB058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	1,450,000	4177.68	218,370			8,999		864,027			(81,664)		2,113		0001
Purchased Call/S&P 500 INDEX/SPXB059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	1	1,628,511	.4346	232,741			11,509		880,000			(87,039)		2,592		0001
Purchased Call/S&P 500 INDEX/SPXB059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	1	1,526,777	.5451	40,708			1,691		444,913			(15,350)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXB059SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	1,949,042	.4357	265,865			13,568		1,045,605			(99,563)		3,144		0001
Purchased Call/S&P 500 INDEX/SPXB059SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	1,514,000	4348.02	221,195			13,047		809,840			(82,608)		2,628		0001
Purchased Call/S&P 500 INDEX/SPXB059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	1	1,579,370	.5105	86,227			3,613		588,442			(32,785)		2,301		0001
Purchased Call/S&P 500 INDEX/SPXB059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,535,941	.5256	63,987			3,275		513,204			(24,094)		2,478		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05A$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,497,019	.5496	38,498			1,970		418,741			(14,497)		2,415		0001
Purchased Call/S&P 500 INDEX/SPXB05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,865,000	4521.49	270,612			25,985		890,668			(100,787)		4,113		0001
Purchased Call/S&P 500 INDEX/SPXB05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	2,005,000	4660.2	275,487			28,420		877,142			(102,884)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXB05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	2,091,000	4643.68	292,322			30,517		922,232			(109,022)		4,802		0001
Purchased Call/S&P 500 INDEX/SPXB05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	1,349,000	4636.6	190,074			20,076		597,186			(70,792)		3,118		0001
Purchased Call/S&P 500 INDEX/SPXB05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,502,000	6028.37	26,886			2,934		237,513			(10,068)		3,516		0001
Purchased Call/S&P 500 INDEX/SPXB05E$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	1	1,479,630	.4723	192,238			20,025		626,862			(72,388)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXB05E$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,423,600	.4657	199,659			21,786		627,740			(74,769)		3,332		0001
Purchased Call/S&P 500 INDEX/SPXB05E$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,534,279	.5688	51,094			5,575		348,467			(19,134)		3,591		0001
Purchased Call/S&P 500 INDEX/SPXB05F$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	1,572,000	4615.04	223,381			30,029		711,278			(83,197)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXB05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	1,549,000	4869.39	201,990			33,711		598,998			(75,642)		4,478		0001
Purchased Call/S&P 500 INDEX/SPXB05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,261,000	4889.19	308,400			53,304		857,473			(114,861)		6,668		0001
Purchased Call/S&P 500 INDEX/SPXB051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/30/2026	1	1,778,354	.4827	259,520			43,433		711,361			(97,723)		5,141		0001
Purchased Call/S&P 500 INDEX/SPXB051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2026	1	1,917,810	.4928	248,828			43,408		715,320			(93,055)		5,678		0001
Purchased Call/S&P 500 INDEX/SPXB05J$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/20/2026	1	2,070,506	.4971	301,527			59,303		751,009			(113,697)		6,480		0001
Purchased Call/S&P 500 INDEX/SPXB05L$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	1	2,699,000	5163.4	379,479			91,221		853,110			(141,915)		9,371		0001
Purchased Call/S&P 500 INDEX/SPXB05L$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	2,502,000	5228.08	343,775			83,928		758,072			(128,739)		8,736		0001
Purchased Call/S&P 500 INDEX/SPXB05L$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,960,000	6531.16	54,292			13,255		173,626			(20,332)		6,844		0001
Purchased Call/S&P 500 INDEX/SPXC17K$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	1	1,644,783	.4196	256,373			704		962,159			(95,877)		746		0001
Purchased Call/S&P 500 INDEX/SPXC17K$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	2,919,000	4265.42	448,067			3,698		1,642,670			(167,107)		2,021		0001
Purchased Call/S&P 500 INDEX/SPXC17K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,829,259	.4212	302,402			837		1,062,937			(113,870)		829		0001
Purchased Call/S&P 500 INDEX/SPXC17K$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,526,630	.4276	237,562			657		861,438			(89,454)		692		0001
Purchased Call/S&P 500 INDEX/SPXC17K$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2025	1	2,206,000	4288.83	334,871			6,431		1,225,806			(124,720)		2,236		0001
Purchased Call/S&P 500 INDEX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,543,937	.4245	223,358			5,845		887,201			(83,759)		1,807		0001
Purchased Call/S&P 500 INDEX/SPXC17M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/07/2025	1	1,448,240	.4357	226,252			11,595		777,698			(85,313)		2,336		0001
Purchased Call/S&P 500 INDEX/SPXC17N$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	1	1,757,038	.4548	237,363			18,309		836,171			(89,011)		3,472		0001
Purchased Call/S&P 500 INDEX/SPXC17N$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/05/2025	1	1,625,878	.4527	229,570			20,582		779,970			(85,971)		3,457		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,638,000	4574.44	226,535			21,471		763,242			(84,487)		3,587		0001
Purchased Call/S&P 500 INDEX/SPXC17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,900,363	4736	251,462			34,732		800,969			(94,169)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	1,735,000	4866.52	226,418			36,700		671,936			(84,443)		4,953		0001
Purchased Call/S&P 500 INDEX/SPXC17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	2,142,975	5050	316,390			68,078		733,568			(118,483)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXC17USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	2,478,000	5222.82	343,451			85,274		753,077			(127,916)		8,749		0001
Purchased Call/S&P 500 INDEX/SPXG00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,677,000	5254.61	63,055			174		565,281			(23,613)		760		0001
Purchased Call/S&P 500 INDEX/SPXG00DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	1	1,577,000	5105.57	82,635			569		580,664			(30,861)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXG00FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,606,000	5315.22	61,028			758		509,296			(22,854)		1,329		0001
Purchased Call/S&P 500 INDEX/SPXG00FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	1	1,675,000	5292.87	65,828			1,087		543,608			(24,584)		1,581		0001
Purchased Call/S&P 500 INDEX/SPXG00FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	1	1,636,515	5448	51,169			637		467,533			(19,268)		1,354		0001
Purchased Call/S&P 500 INDEX/SPXG00GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	2,024,991	4327	305,344			6,291		1,097,624			(114,190)		2,120		0001
Purchased Call/S&P 500 INDEX/SPXG00GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,512,000	5349.67	50,803			1,117		473,614			(18,999)		1,632		0001
Purchased Call/S&P 500 INDEX/SPXG00GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,605,000	5088.68	80,250			1,771		604,612			(30,052)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXG00GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,905,000	5289.75	65,723			1,450		628,395			(24,612)		2,056		0001
Purchased Call/S&P 500 INDEX/SPXG00GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,478,301	4319	212,515			4,690		811,332			(79,584)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	1	1,514,318	5057	82,472			1,034		571,402			(31,184)		1,253		0001
Purchased Call/S&P 500 INDEX/SPXG00GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	1	1,484,000	4179.81	228,091			5,961		885,360			(85,183)		1,737		0001
Purchased Call/S&P 500 INDEX/SPXG00HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	1	1,490,618	5253	50,507			1,391		506,463			(18,940)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXG00HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	1	1,505,891	5359	33,377			744		472,452			(12,620)		1,625		0001
Purchased Call/S&P 500 INDEX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	1	1,502,000	4116.82	230,557			9,172		933,140			(86,104)		2,153		0001
Purchased Call/S&P 500 INDEX/SPXG001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,500,962	4128	227,024			7,222		934,322			(85,486)		1,924		0001
Purchased Call/S&P 500 INDEX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,507,432	4913	81,747			2,601		652,142			(30,782)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXG001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	1	1,509,019	5002	67,473			1,783		607,025			(25,548)		1,766		0001
Purchased Call/S&P 500 INDEX/SPXG001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,607,087	5134	59,782			1,904		601,933			(22,542)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,569,740	5195	52,072			1,659		568,111			(19,635)		2,013		0001
Purchased Call/S&P 500 INDEX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,525,080	4167	253,164			10,476		925,100			(94,806)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,566,375	5265	57,489			2,385		538,189			(21,648)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	1	1,653,000	4371.09	237,040			13,042		876,004			(88,525)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,200,522	4463	308,299			18,711		1,104,244			(115,453)		3,863		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00N8A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	1,908,000	4435.02	279,140			18,763		962,985			(103,964)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXG00Q0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	1	2,063,000	4534.9	289,026			24,251		980,977			(107,940)		4,251		0001
Purchased Call/S&P 500 INDEX/SPXG00QM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	2,160,988	4547	293,250			23,525		1,029,155			(110,424)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXG00QN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	1,574,024	5574	46,599			3,738		400,342			(17,547)		3,164		0001
Purchased Call/S&P 500 INDEX/SPXG00SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,488,000	4662.92	339,861			33,752		1,087,776			(127,273)		5,563		0001
Purchased Call/S&P 500 INDEX/SPXG00U6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	1	1,678,000	4730.86	223,845			25,283		706,743			(83,597)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXG00U8H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	1,804,000	4688.07	251,297			28,690		776,052			(93,721)		4,327		0001
Purchased Call/S&P 500 INDEX/SPXG00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	1	1,787,000	4624.43	250,895			33,430		803,197			(93,571)		4,630		0001
Purchased Call/S&P 500 INDEX/SPXG00ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	1	1,950,000	6214.32	25,350			3,746		251,579			(9,506)		5,304		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	2,329,000	4829.83	314,881			51,400		919,925			(117,275)		6,677		0001
Purchased Call/S&P 500 INDEX/SPXH001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,547,912	5947	41,128			6,485		275,790			(15,487)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXH001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,500,593	6245	21,468			3,385		187,463			(8,084)		4,211		0001
Purchased Call/S&P 500 INDEX/SPXH001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,531,541	6284	20,073			3,165		180,216			(7,558)		4,298		0001
Purchased Call/S&P 500 INDEX/SPXH001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	12/16/2025	1	1,230,000	5600	60,018			6,669		286,931			(23,885)		2,825		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/02/2026	1	2,460,000	5600	125,685			16,674		583,568			(48,808)		6,242		0001
Purchased Call/S&P 500 INDEX/SPXH001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/23/2026	1	4,920,000	5600	262,340			41,422		1,190,638			(98,921)		13,808		0001
Purchased Call/S&P 500 INDEX/SPXH002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	1	1,503,117	5945	47,898			8,016		269,553			(18,036)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/09/2026	1	1,611,000	4981.37	213,780			38,522		574,839			(79,838)		4,844		0001
Purchased Call/S&P 500 INDEX/SPXH002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,674,000	4981.37	222,307			40,308		597,529			(82,910)		5,052		0001
Purchased Call/S&P 500 INDEX/SPXH002S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	2,787,000	4971.32	374,573			68,338		1,000,615			(139,507)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXH003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/02/2026	1	1,789,632	6338	32,541			5,612		197,042			(12,321)		5,237		0001
Purchased Call/S&P 500 INDEX/SPXH005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	1,719,000	5055.72	231,549			46,182		584,845			(86,475)		5,436		0001
Purchased Call/S&P 500 INDEX/SPXH005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	1,448,000	6494.36	23,747			4,860		130,252			(8,881)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXH005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/13/2026	1	1,710,733	6442	29,749			5,625		162,819			(11,343)		5,221		0001
Purchased Call/S&P 500 INDEX/SPXH006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/20/2026	1	1,576,681	6528	23,371			4,603		130,393			(8,825)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXH006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	1	1,630,173	6184	49,415			10,156		226,662			(18,505)		5,225		0001
Purchased Call/S&P 500 INDEX/SPXH007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	1	1,660,094	6339	48,414			10,417		189,930			(18,130)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXH00BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	1,736,000	5103.2	234,186			51,218		574,831			(87,459)		5,747		0001
Purchased Call/S&P 500 INDEX/SPXH009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/04/2026	1	1,487,254	6076	67,129			14,378		233,283			(25,418)		4,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	1	1,579,000	5151.54	221,376			53,519		504,715			(82,788)		5,498		0001
Purchased Call/S&P 500 INDEX/SPXH00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,810,755	5234	372,334			87,669		848,769			(140,397)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXH00BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,493,000	5130.87	223,054			54,456		478,336			(83,531)		5,213		0001
Purchased Call/S&P 500 INDEX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,755,359	5264	76,157			211		589,173			(28,717)		796		0001
Purchased Call/S&P 500 INDEX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,548,215	5345	57,496			159		488,469			(21,680)		702		0001
Purchased Call/S&P 500 INDEX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	1	2,024,000	4295.32	306,838			5,479		1,121,422			(114,436)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	1	2,624,000	4148.13	419,840			12,094		1,582,963			(156,366)		3,221		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	1	2,958,000	4076.2	455,532			16,895		1,884,740			(169,891)		4,096		0001
Purchased Call/S&P 500 INDEX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	1	2,037,000	4314.32	291,698			14,005		1,117,283			(108,641)		3,199		0001
Purchased Call/S&P 500 INDEX/SPXK130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,886,000	4504.63	270,830			20,461		913,507			(101,006)		3,694		0001
Purchased Call/S&P 500 INDEX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,715,000	4539.49	382,272			33,036		1,286,785			(142,374)		5,684		0001
Purchased Call/S&P 500 INDEX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	1	1,673,934	5796	32,922			2,952		348,457			(12,329)		3,559		0001
Purchased Call/S&P 500 INDEX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	1	1,527,000	4674.14	203,855			20,161		665,087			(76,236)		3,414		0001
Purchased Call/S&P 500 INDEX/SPXK138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/19/2025	1	1,494,401	5995	30,558			3,344		246,264			(11,523)		3,498		0001
Purchased Call/S&P 500 INDEX/SPXK13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	1	2,217,000	5121.26	302,399			65,068		720,862			(113,244)		7,270		0001
Purchased Call/S&P 500 INDEX/SPX921SSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,532,105	5939	81,223			22,274		297,478			(30,627)		5,656		0001
Purchased Call/S&P 500 INDEX/SPX921TS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,453,000	5048.42	203,275			57,478		512,263			(76,123)		5,458		0001
Purchased Call/S&P 500 INDEX/SPX921RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2026	1	1,697,000	5033.75	259,811			69,592		591,569			(96,897)		6,218		0001
Purchased Call/S&P 500 INDEX/SPX921RSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/13/2026	1	1,518,305	6386	41,993			11,237		174,554			(15,769)		5,549		0001
Purchased Call/S&P 500 INDEX/SPX921RSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			60,955		551,299			(84,239)		5,793		0001
Purchased Call/S&P 500 INDEX/SPX921TSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,551,626	6009	72,234			20,510		281,630			(27,237)		5,828		0001
Purchased Call/S&P 500 INDEX/SPX921TSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			88,862		740,322			(115,439)		7,926		0001
Purchased Call/S&P 500 INDEX/SPX921PS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876			88,719		773,836			(132,714)		8,755		0001
Purchased Call/S&P 500 INDEX/SPX921QSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			78,537		647,263			(111,639)		7,075		0001
Purchased Call/S&P 500 INDEX/SPX921YSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			72,795		394,948			(76,121)		6,422		0001
Purchased Call/S&P 500 INDEX/SPX921TS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			11,354		187,106			(15,037)		5,368		0001
Purchased Call/S&P 500 INDEX/SPX921USC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2026	1	2,168,000	5074.53	320,430			95,513		738,727			(119,832)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX921USF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	05/01/2026	1	1,661,087	4998	265,197			77,762		606,527			(99,860)		6,345		0001
Purchased Call/S&P 500 INDEX/SPX921US3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/04/2026	1	1,748,000	5120.1	238,252			70,460		586,705			(88,978)		6,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921V$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2024	05/08/2026	1	1,579,999	.6349	60,025			18,232		199,462			(22,665)		6,133		0001
Purchased Call/S&P 500 INDEX/SPX921WS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,608,687	.5309	214,930			69,361		472,381			(81,044)		6,440		0001
Purchased Call/S&P 500 INDEX/SPX921SS$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,539,401	.5002	229,624			62,972		558,054			(86,585)		5,683		0001
Purchased Call/S&P 500 INDEX/SPX921RSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/08/2026	1	1,547,590	.5193	192,565			50,548		486,487			(72,812)		5,583		0001
Purchased Call/S&P 500 INDEX/SPX921T$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/27/2026	1	2,100,000	5099.96	290,850			83,214		714,058			(108,621)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXH00FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	1,820,000	4925.42	276,094			76,988		688,784			(103,252)		6,803		0001
Purchased Call/S&P 500 INDEX/SPX921VS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,507,000	5190.09	208,870			64,268		480,034			(78,112)		5,916		0001
Purchased Call/S&P 500 INDEX/SPXC17YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/30/2026	1	2,560,000	5438.64	350,976			131,134		688,799			(130,897)		11,070		0001
Purchased Call/S&P 500 INDEX/SPX921QSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	04/09/2026	1	1,606,000	5194.28	223,073			58,220		503,056			(83,423)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXH00QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	1,930,000	5437.65	264,603			94,267		516,786			(98,954)		8,145		0001
Purchased Call/S&P 500 INDEX/SPX921TS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,521,000	4972.69	227,237			64,253		557,601			(85,097)		5,713		0001
Purchased Call/S&P 500 INDEX/SPX921VSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2024	05/15/2026	1	1,935,151	.6811	35,436			11,077		123,093			(13,344)		7,630		0001
Purchased Call/S&P 500 INDEX/SPXC17XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2024	05/29/2026	1	2,101,254	.5280	274,509			90,872		632,349			(102,800)		8,537		0001
Purchased Call/S&P 500 INDEX/SPX921XSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2026	1	2,056,000	5406.57	277,149			97,098		562,704			(103,788)		8,592		0001
Purchased Call/S&P 500 INDEX/SPXC17XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/04/2024	06/03/2026	1	1,574,853	.5267	214,117			72,158		478,940			(80,184)		6,464		0001
Purchased Call/S&P 500 INDEX/SPX921RSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2026	1	2,352,000	4978.3	359,150			96,694		854,335			(134,312)		8,640		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,680,000	5135.27	244,104			75,109		551,395			(91,288)		6,595		0001
Purchased Call/S&P 500 INDEX/SPX921Y$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2024	06/12/2026	1	1,589,000	5399.01	215,786			75,704		437,039			(80,920)		6,641		0001
Purchased Call/S&P 500 INDEX/SPX921PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	2,001,000	5121.47	277,139			70,050		658,801			(103,927)		7,104		0001
Purchased Call/S&P 500 INDEX/SPX815MSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	05/07/2024	05/06/2026	1	2,512,659	.5181	340,363			101,594		805,364			(127,461)		9,709		0001
Purchased Call/S&P 500 INDEX/SPX921YSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2026	1	1,516,000	5429.38	210,421			75,565		407,302			(78,908)		6,410		0001
Purchased Call/S&P 500 INDEX/SPX921VSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,903,000	5281.21	257,286			80,202		567,639			(96,350)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXC17YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	2,434,465	.5383	337,495			118,240		680,092			(126,387)		10,174		0001
Purchased Call/S&P 500 INDEX/SPXH00DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,736,000	5154.9	248,769			64,242		556,824			(92,779)		6,246		0001
Purchased Call/S&P 500 INDEX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2026	1	1,503,000	5134.84	216,131			56,705		491,514			(80,827)		5,450		0001
Purchased Call/S&P 500 INDEX/SPX921TSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,547,953	.6166	56,912			16,159		242,102			(21,460)		5,815		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,968,000	5142.56	284,770			73,931		635,372			(106,496)		7,099		0001
Purchased Call/S&P 500 INDEX/SPX921WS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,575,101	.6456	49,252			15,894		175,030			(18,571)		6,306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921YS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2024	06/15/2026	1	1,682,000	5431.6	222,360			78,606		454,135			(83,043)		7,071		0001
Purchased Call/S&P 500 INDEX/SPX921VSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2024	05/21/2026	1	1,514,000	5270.86	212,263			67,644		453,167			(79,380)		6,048		0001
Purchased Call/S&P 500 INDEX/SPX921WS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,566,076	.6739	30,211			9,749		115,847			(11,392)		6,270		0001
Purchased Call/S&P 500 INDEX/SPX921WSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/30/2024	05/22/2026	1	1,650,247	.6844	22,140			7,185		100,806			(8,372)		6,607		0001
Purchased Call/S&P 500 INDEX/SPX921XS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/05/2026	1	2,258,000	5320.26	310,475			105,922		658,256			(116,428)		9,306		0001
Purchased Call/S&P 500 INDEX/SPXH00SSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/23/2026	1	1,521,000	5456.42	205,943			74,966		403,404			(76,807)		6,492		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/10/2024	05/08/2026	1	1,718,000	5196.57	236,740			71,611		543,956			(88,778)		6,669		0001
Purchased Call/S&P 500 INDEX/SPX921SSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2026	1	1,550,000	5019.84	225,990			63,327		552,036			(84,514)		5,808		0001
Purchased Call/S&P 500 INDEX/SPXH00LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/23/2024	05/22/2026	1	1,467,000	6342.48	52,959			17,043		188,286			(19,832)		5,873		0001
Purchased Call/S&P 500 INDEX/SPX921SSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2026	1	1,519,000	4942.39	221,622			60,609		573,027			(83,108)		5,608		0001
Purchased Call/S&P 500 INDEX/SPX921VSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,624,294	.5270	224,717			70,050		486,627			(84,153)		6,405		0001
Purchased Call/S&P 500 INDEX/SPXH00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2024	05/08/2026	1	1,509,615	.5147	218,308			66,218		494,575			(82,318)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXH00LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/24/2024	05/22/2026	1	2,175,000	5286.15	297,105			95,748		647,849			(111,414)		8,707		0001
Purchased Call/S&P 500 INDEX/SPX921TST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,530,000	4990.77	223,533			65,364		555,651			(83,710)		5,844		0001
Purchased Call/S&P 500 INDEX/SPXH00TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,788,000	5469.3	239,771			87,938		472,164			(89,668)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXH00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	1	1,611,000	4979.52	238,589			64,891		590,688			(89,226)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXH00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	1,652,000	5276.75	226,820			71,660		495,018			(84,593)		6,571		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	2,281,000	5102.15	315,006			92,239		771,938			(118,127)		8,712		0001
Purchased Call/S&P 500 INDEX/SPX921SST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/22/2026	1	1,718,636	.5005	257,123			71,796		623,973			(96,289)		6,424		0001
Purchased Call/S&P 500 INDEX/SPX921WSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,657,000	5315.49	228,169			77,735		483,844			(85,446)		6,829		0001
Purchased Call/S&P 500 INDEX/SPX921TSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,850,000	5064.2	253,635			74,166		646,834			(94,983)		7,066		0001
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,596,000	5191.26	225,036			59,285		501,914			(84,273)		5,788		0001
Purchased Call/S&P 500 INDEX/SPX921PSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2026	1	1,594,000	5151.15	227,464			57,178		510,381			(85,065)		5,659		0001
Purchased Call/S&P 500 INDEX/SPXH00CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	1,407,000	5147.09	202,608			51,283		452,210			(76,083)		4,995		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2024	05/08/2026	1	1,524,067	.6685	29,860			9,057		119,950			(11,259)		5,916		0001
Purchased Call/S&P 500 INDEX/SPXH00USK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,841,000	5435.91	250,744			92,817		497,131			(94,029)		7,902		0001
Purchased Call/S&P 500 INDEX/SPXH00TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,029,000	5449.97	280,611			103,729		541,077			(105,085)		8,709		0001
Purchased Call/S&P 500 INDEX/SPX921PSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,688,138	.5180	235,409			59,502		531,314			(88,278)		5,993		0001
Purchased Call/S&P 500 INDEX/SPX921WSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2026	1	1,567,000	5222.64	222,044			74,726		488,402			(83,038)		6,432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921T$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/24/2026	1	2,001,000	5082.11	280,740			79,491		685,995			(105,278)		7,516		0001
Purchased Call/S&P 500 INDEX/SPX921V$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2024	05/20/2026	1	2,042,000	5273.63	282,613			89,675		611,832			(105,689)		8,140		0001
Purchased Call/S&P 500 INDEX/SPXH00LS$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/24/2024	05/27/2026	1	1,682,000	5256.98	236,489			77,314		509,967			(88,079)		6,805		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2024	04/15/2026	1	2,070,284	.5050	301,826			81,373		724,451			(113,029)		7,605		0001
Purchased Call/S&P 500 INDEX/SPX921US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2026	1	1,914,000	5073.95	271,597			80,584		658,746			(101,292)		7,379		0001
Purchased Call/S&P 500 INDEX/SPXL138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2026	1	1,510,003	.5226	217,623			67,145		471,037			(81,609)		5,928		0001
Purchased Call/S&P 500 INDEX/SPX9210$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2024	04/02/2026	1	1,481,238	.6451	41,530			10,556		151,954			(15,703)		5,258		0001
Purchased Call/S&P 500 INDEX/SPX921T$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	1,738,000	4959.71	271,649			77,987		635,984			(101,312)		6,591		0001
Purchased Call/S&P 500 INDEX/SPX921US$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,520,744	.6320	49,272			14,399		200,717			(18,579)		5,795		0001
Purchased Call/S&P 500 INDEX/SPX9210$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,686,000	5080.13	257,115			66,751		563,283			(96,154)		6,082		0001
Purchased Call/S&P 500 INDEX/SPX921T$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,550,246	.5025	224,457			63,731		551,334			(84,636)		5,823		0001
Purchased Call/S&P 500 INDEX/SPX921SSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,985,282	.6269	64,116			17,583		273,482			(24,176)		7,329		0001
Purchased Call/S&P 500 INDEX/SPX921T$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2026	1	1,759,962	.5088	239,954			69,313		601,024			(89,859)		6,691		0001
Purchased Call/S&P 500 INDEX/SPX921US$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2026	1	1,869,000	5222.68	252,876			77,461		583,803			(94,310)		7,321		0001
Purchased Call/S&P 500 INDEX/SPXC17X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/31/2024	06/02/2026	1	2,305,000	5264.32	316,246			105,995		700,612			(117,944)		9,442		0001
Purchased Call/S&P 500 INDEX/SPX921VS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2026	1	1,669,000	5246.68	224,981			69,534		512,578			(84,137)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXC17YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2026	1	1,927,000	5325.6	263,806			90,955		560,129			(98,387)		8,006		0001
Purchased Call/S&P 500 INDEX/SPX921US$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,500,636	.5025	233,537			68,250		538,339			(88,060)		5,718		0001
Purchased Call/S&P 500 INDEX/SPX921VSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2024	05/15/2026	1	1,463,747	.5303	198,182			62,035		430,613			(74,729)		5,772		0001
Purchased Call/S&P 500 INDEX/SPX921W$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,523,925	.5321	209,112			71,242		445,614			(78,309)		6,281		0001
Purchased Call/S&P 500 INDEX/SPX921PSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2024	03/27/2026	1	1,548,521	.5188	209,518			51,364		480,209			(79,003)		5,407		0001
Purchased Call/S&P 500 INDEX/SPXH00KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	2,005,000	5303.27	268,670			84,629		591,515			(100,338)		7,958		0001
Purchased Call/S&P 500 INDEX/SPXH00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	2,492,000	5204.34	341,653			87,881		776,791			(127,594)		8,942		0001
Purchased Call/S&P 500 INDEX/SPXH00S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	1,671,000	5387.94	236,112			86,272		464,827			(88,300)		7,146		0001
Purchased Call/S&P 500 INDEX/SPX921Z$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	06/18/2026	1	2,268,920	.6656	70,197			25,279		197,711			(26,469)		9,593		0001
Purchased Call/S&P 500 INDEX/SPXH00LS$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/23/2024	05/22/2026	1	1,533,000	5241.5	211,707			68,132		471,686			(79,281)		6,137		0001
Purchased Call/S&P 500 INDEX/SPXH00P$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	1	1,481,849	.6439	52,237			17,749		173,642			(19,589)		6,095		0001
Purchased Call/S&P 500 INDEX/SPXH00R$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	1,695,131	.6956	32,104			11,294		89,666			(12,089)		7,084		0001
Purchased Call/S&P 500 INDEX/SPXL131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,569,000	5123.41	222,798			59,454		520,911			(83,206)		5,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,518,000	5464.62	202,805			72,931		400,047			(76,156)		6,418		0001
Purchased Call/S&P 500 INDEX/SPXL131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	1,551,000	5108.04	223,189			59,783		519,591			(83,238)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXH00KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	2,305,000	5303.27	308,640			96,343		679,021			(115,740)		9,089		0001
Purchased Call/S&P 500 INDEX/SPXH00TSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/08/2026	1	1,630,000	5188.01	222,821			67,307		519,414			(83,443)		6,327		0001
Purchased Call/S&P 500 INDEX/SPXH00NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,452,000	5259.04	337,150			111,762		749,366			(126,431)		9,962		0001
Purchased Call/S&P 500 INDEX/SPXH00QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/05/2026	1	1,702,421	.6543	56,756			19,525		172,455			(21,460)		7,016		0001
Purchased Call/S&P 500 INDEX/SPXH00PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	1	1,669,000	5307.18	236,164			81,749		491,205			(88,319)		6,948		0001
Purchased Call/S&P 500 INDEX/SPXH00TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,035,000	5453.25	280,627			103,308		542,098			(104,947)		8,735		0001
Purchased Call/S&P 500 INDEX/SPXH00TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,681,483	.7034	27,320			9,838		77,187			(10,302)		7,109		0001
Purchased Call/S&P 500 INDEX/SPXH00QJ1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/10/2024	05/12/2026	1	1,447,000	5110.39	215,024			65,866		480,520			(80,193)		5,668		0001
Purchased Call/S&P 500 INDEX/SPXH00RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/05/2026	1	1,600,581	.6850	36,216			12,511		101,747			(13,770)		6,597		0001
Purchased Call/S&P 500 INDEX/SPXH00SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,721,979	.5484	225,521			81,213		447,391			(85,038)		7,281		0001
Purchased Call/S&P 500 INDEX/SPXH00MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	1	1,677,000	5218.49	245,010			80,436		521,180			(91,627)		6,799		0001
Purchased Call/S&P 500 INDEX/SPXL132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	1,788,000	4925.01	265,518			73,674		681,342			(99,025)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXL132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	3,201,000	4967.23	458,063			126,645		1,193,919			(171,069)		11,907		0001
Purchased Call/S&P 500 INDEX/SPXL131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,555,000	5095.23	225,942			59,606		523,906			(84,728)		5,639		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56	241,472			99,839		487,186			(90,304)		8,005		0001
Purchased Call/S&P 500 INDEX/SPXM131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623	186,977			83,790		360,058			(70,406)		7,057		0001
Purchased Call/S&P 500 INDEX/SPXH00WSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79	208,535			79,742		385,952			(77,880)		6,728		0001
Purchased Call/S&P 500 INDEX/SPXH00YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2	212,276			83,977		365,546			(79,386)		6,914		0001
Purchased Call/S&P 500 INDEX/SPXI0078D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585	46,720			21,872		164,763			(17,617)		7,132		0001
Purchased Call/S&P 500 INDEX/SPXH00USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	2,111,638	.7033	33,837			12,543		100,712			(12,741)		9,064		0001
Purchased Call/S&P 500 INDEX/SPXH00YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568	210,789			82,217		371,108			(79,373)		6,663		0001
Purchased Call/S&P 500 INDEX/SPXI002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17	217,969			91,222		485,532			(81,738)		7,406		0001
Purchased Call/S&P 500 INDEX/SPXH00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62	273,507			107,825		487,436			(102,284)		9,025		0001
Purchased Call/S&P 500 INDEX/SPXI007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735	38,959			18,238		148,634			(14,690)		7,725		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608	193,660			85,893		373,795			(72,623)		7,228		0001
Purchased Call/S&P 500 INDEX/SPXM133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178	18,095			8,296		68,684			(6,823)		7,314		0001
Purchased Call/S&P 500 INDEX/SPXM133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588	296,523			135,940		609,064			(111,810)		11,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXL13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26	274,185			112,098		555,503			(102,819)		9,160		0001
Purchased Call/S&P 500 INDEX/SPXI001SX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/01/2024	04/09/2026	1	5,550,000	6500	180,210			55,948		503,401			(79,866)		20,074		0001
Purchased Call/S&P 500 INDEX/SPXM137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57	327,484			160,593		599,358			(122,470)		13,078		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48	199,794			87,479		397,945			(74,923)		7,206		0001
Purchased Call/S&P 500 INDEX/SPXM136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	5633	196,400			94,553		381,658			(73,549)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXA217SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56	177,711			88,119		314,079			(66,642)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXA216SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04	212,973			104,146		391,207			(79,428)		8,273		0001
Purchased Call/S&P 500 INDEX/SPXA210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5	272,935			107,224		493,360			(101,791)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXA216S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64	215,435			104,597		396,216			(80,677)		8,571		0001
Purchased Call/S&P 500 INDEX/SPXA214SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	6837	33,895			15,802		130,415			(12,693)		7,926		0001
Purchased Call/S&P 500 INDEX/SPXA215SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08	276,705			132,651		531,594			(103,197)		10,502		0001
Purchased Call/S&P 500 INDEX/SPXH00WSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19	288,204			109,223		536,458			(108,225)		9,505		0001
Purchased Call/S&P 500 INDEX/SPXA212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52	275,338			116,111		615,956			(102,687)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXA212SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33	228,579			97,737		516,724			(85,599)		7,855		0001
Purchased Call/S&P 500 INDEX/SPXI000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23	209,468			85,521		435,810			(78,443)		6,734		0001
Purchased Call/S&P 500 INDEX/SPXH00VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75	272,495			102,701		523,679			(101,906)		8,806		0001
Purchased Call/S&P 500 INDEX/SPXI001S2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/01/2024	07/10/2026	1	11,100,000	6700	333,900			133,750		941,494			(128,750)		48,870		0001
Purchased Call/S&P 500 INDEX/SPXH00XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48	212,090			81,573		387,831			(79,316)		6,747		0001
Purchased Call/S&P 500 INDEX/SPXA212S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	5351	163,306			68,439		433,004			(61,493)		6,795		0001
Purchased Call/S&P 500 INDEX/SPXA214SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1	216,452			99,580		404,550			(80,836)		8,119		0001
Purchased Call/S&P 500 INDEX/SPXB050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41	228,724			91,174		430,001			(85,654)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXI008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66	195,738			94,105		374,539			(73,201)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXB050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42	211,421			91,190		471,281			(78,849)		7,237		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	7138	29,971			11,508		59,999			(11,270)		6,823		0001
Purchased Call/S&P 500 INDEX/SPXA213SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72	277,886			124,186		534,447			(104,064)		9,733		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	7168	22,350			8,835		56,865			(8,416)		6,593		0001
Purchased Call/S&P 500 INDEX/SPXH00VS4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	07/02/2024	04/10/2026	1	5,475,000	6000	373,490			110,771		908,980			(157,593)		19,854		0001
Purchased Call/S&P 500 INDEX/SPXI005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53	263,326			118,641		493,317			(98,207)		9,513		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75	213,481			91,408		478,416			(80,055)		7,288		0001
Purchased Call/S&P 500 INDEX/SPXI001$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	08/01/2024	03/20/2026	1	5,550,000	.6400	201,770			57,941		553,919			(92,421)		18,994		0001
Purchased Call/S&P 500 INDEX/SPXM131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29	243,883			110,216		462,489			(91,206)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXA212$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	.6535	41,725			17,758		176,422			(15,799)		7,034		0001
Purchased Call/S&P 500 INDEX/SPXL13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1	316,224			130,056		643,966			(118,097)		10,802		0001
Purchased Call/S&P 500 INDEX/SPX815U$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	.6840	50,614			25,063		123,888			(18,954)		7,616		0001
Purchased Call/S&P 500 INDEX/SPXL13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95	209,694			90,733		472,211			(78,420)		7,178		0001
Purchased Call/S&P 500 INDEX/SPXL13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96	206,893			83,837		391,605			(77,372)		7,047		0001
Purchased Call/S&P 500 INDEX/SPXM134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29	229,556			108,471		481,707			(85,848)		8,624		0001
Purchased Call/S&P 500 INDEX/SPXD171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/04/2026	1	2,132,138	.5524	264,669			123,390		558,516			(99,115)		10,274		0001
Purchased Call/S&P 500 INDEX/SPXD171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11	218,307			102,556		472,911			(81,418)		7,707		0001
Purchased Call/S&P 500 INDEX/SPXA212$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	.5440	156,745			65,690		429,478			(59,023)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXD173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17	198,165			98,810		351,409			(73,906)		7,834		0001
Purchased Call/S&P 500 INDEX/SPXA212$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54	225,854			95,553		540,756			(84,463)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	2,573,000	.5505	344,525			138,662		666,978			(128,491)		11,546		0001
Purchased Call/S&P 500 INDEX/SPXA211$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	.6976	36,069			14,767		113,699			(13,582)		8,802		0001
Purchased Call/S&P 500 INDEX/SPXA213$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48	221,875			96,613		477,449			(82,975)		7,990		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12	215,985			84,127		392,452			(80,994)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXA216$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	.6646	67,811			33,015		171,181			(25,534)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXA212$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	.5522	154,013			64,545		436,074			(57,994)		7,711		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19	215,536			86,747		410,637			(80,384)		6,821		0001
Purchased Call/S&P 500 INDEX/SPXA216$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74	228,760			111,220		422,852			(85,785)		8,934		0001
Purchased Call/S&P 500 INDEX/SPXH00U$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96	296,884			111,332		572,088			(111,027)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXI000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	.7149	26,075			10,452		81,954			(9,846)		8,944		0001
Purchased Call/S&P 500 INDEX/SPXI007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	.5426	208,263			97,362		447,967			(78,422)		7,646		0001
Purchased Call/S&P 500 INDEX/SPXA216$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	.5641	224,284			109,035		404,443			(84,571)		8,266		0001
Purchased Call/S&P 500 INDEX/SPXI000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	.5484	184,925			75,500		378,086			(69,252)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXH00W$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49	216,059			82,803		401,306			(80,579)		7,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1	273,861			119,743		544,979			(102,557)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	5733	191,350			94,618		336,662			(71,756)		7,420		0001
Purchased Call/S&P 500 INDEX/SPXI001S1Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/01/2024	05/14/2026	1	5,550,000	6600	168,050			58,441		474,766			(70,473)		21,836		0001
Purchased Call/S&P 500 INDEX/SPXC17YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,678,755	5615	203,413			81,085		397,531			(76,175)		7,482		0001
Purchased Call/S&P 500 INDEX/SPXH00U5W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/18/2026	1	1,716,907	5468	228,714			83,169		451,802			(87,084)		7,259		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77	310,858			125,539		574,250			(116,252)		10,060		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	5589	273,784			130,644		526,515			(103,094)		10,230		0001
Purchased Call/S&P 500 INDEX/SPXL13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	5438	220,473			91,282		457,723			(82,564)		7,591		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	7069	12,320			5,163		75,862			(4,639)		6,920		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02	200,924			94,666		426,735			(75,140)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	5435	219,558			96,094		412,954			(82,789)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	7150	23,140			10,370		73,466			(8,714)		7,549		0001
Purchased Call/S&P 500 INDEX/SPXI005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34	276,824			123,882		523,702			(103,809)		10,276		0001
Purchased Call/S&P 500 INDEX/SPXB05S52	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44	199,033			91,861		365,707			(74,128)		7,120		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54	197,622			83,181		442,185			(73,804)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03	206,689			91,136		411,148			(77,085)		7,519		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	6851	43,674			19,671		131,932			(16,378)		8,314		0001
Purchased Call/S&P 500 INDEX/SPXI005SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/26/2024	08/21/2026	1	1,519,980	5583	198,408			88,913		377,024			(74,711)		7,171		0001
Purchased Call/S&P 500 INDEX/SPXI007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42	268,370			125,289		596,414			(100,639)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	1	1,731,979	5233	251,772			107,952		556,754			(94,805)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXI005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	5564	241,072			110,214		470,244			(90,278)		8,884		0001
Purchased Call/S&P 500 INDEX/SPXI009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52	285,015			141,132		499,855			(106,734)		10,954		0001
Purchased Call/S&P 500 INDEX/SPXI007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39	204,979			97,677		398,500			(76,867)		7,945		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	6732	49,275			19,723		126,031			(18,580)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXL130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	5566	230,702			89,171		404,252			(86,395)		7,252		0001
Purchased Call/S&P 500 INDEX/SPXD17A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/03/2026	1	3,956,107	6049	531,571			315,114		712,717			(200,441)		21,445		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2	284,638			174,771		413,986			(106,156)		11,151		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27	359,374			213,548		469,703			(134,212)		14,693		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	.5871	300,126			169,366		449,039			(113,013)		11,466		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	.6834	43,426			21,923		117,207			(16,263)		7,054		0001
Purchased Call/S&P 500 INDEX/SPXI00GSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	09/03/2026	1	5,885,000	.5600	941,630			486,701		1,381,903			(393,066)		28,316		0001
Purchased Call/S&P 500 INDEX/SPXI00J$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8	248,316			145,647		335,042			(92,863)		9,757		0001
Purchased Call/S&P 500 INDEX/SPXI00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92	307,489			165,994		493,030			(114,993)		12,120		0001
Purchased Call/S&P 500 INDEX/SPXI00FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	.6001	231,423			129,240		323,386			(86,665)		9,189		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	.5839	216,876			115,150		361,795			(81,217)		8,918		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	.5764	245,260			135,690		341,932			(91,973)		8,031		0001
Purchased Call/S&P 500 INDEX/SPX815XSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38	215,384			125,542		295,203			(80,769)		8,763		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	.5907	217,964			120,723		309,333			(81,624)		8,182		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54	232,777			129,534		328,956			(86,933)		9,380		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	.5871	256,262			157,236		361,410			(96,496)		9,454		0001
Purchased Call/S&P 500 INDEX/SPX815XST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	.6077	209,128			125,765		278,333			(78,316)		8,654		0001
Purchased Call/S&P 500 INDEX/SPX815XSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	.7247	53,401			32,114		80,091			(19,998)		8,561		0001
Purchased Call/S&P 500 INDEX/SPX815YSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	.7041	66,753			40,958		112,816			(25,136)		8,749		0001
Purchased Call/S&P 500 INDEX/SPX815YSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282	36,265			22,469		75,601			(13,789)		8,255		0001
Purchased Call/S&P 500 INDEX/SPX815YSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15	58,221			36,278		104,507			(21,743)		9,223		0001
Purchased Call/S&P 500 INDEX/SPX815YSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24	50,160			31,108		78,753			(18,810)		8,439		0001
Purchased Call/S&P 500 INDEX/SPX815W$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54	229,458			127,265		324,764			(86,047)		9,241		0001
Purchased Call/S&P 500 INDEX/SPXA217SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94	233,516			117,885		418,698			(87,448)		9,055		0001
Purchased Call/S&P 500 INDEX/SPXA218SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03	219,930			113,463		356,738			(82,474)		8,523		0001
Purchased Call/S&P 500 INDEX/SPX815W$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23	293,862			162,761		421,188			(110,047)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXA218SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03	216,186			112,107		349,024			(80,627)		8,365		0001
Purchased Call/S&P 500 INDEX/SPXA218ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	.5766	221,770			114,413		339,466			(83,508)		7,791		0001
Purchased Call/S&P 500 INDEX/SPX815W$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45	205,774			111,828		356,086			(77,060)		7,917		0001
Purchased Call/S&P 500 INDEX/SPX815YSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1	229,408			143,893		356,483			(85,792)		9,321		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4	227,884			141,326		310,334			(85,457)		9,122		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	.5787	207,974			108,421		327,612			(77,883)		7,714		0001
Purchased Call/S&P 500 INDEX/SPX815Y5S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09	216,345			130,758		288,734			(80,686)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	.6072	190,421			112,989		255,539			(71,704)		7,859		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41	246,687			154,391		376,772			(92,254)		9,976		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	.6051	213,645			129,194		313,476			(80,671)		9,468		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/16/2026	1	1,618,664	.5836	213,913			112,430		338,226			(80,549)		8,269		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	.5840	237,249			123,526		377,107			(88,968)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84	254,528			158,068		368,799			(95,579)		10,459		0001
Purchased Call/S&P 500 INDEX/SPXA21C9O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74	255,626			148,792		360,680			(95,597)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67	214,281			113,027		335,945			(79,916)		8,432		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84	244,335			139,861		352,395			(91,500)		9,555		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84	317,575			197,884		459,604			(118,602)		13,060		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85	377,125			230,755		547,842			(141,422)		14,994		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71	219,015			132,673		285,658			(81,906)		8,638		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	.5824	185,517			101,098		331,748			(69,857)		8,088		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	.5977	278,668			161,882		392,552			(104,500)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXM13D3$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43	229,601			122,559		372,894			(85,982)		8,846		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67	233,610			122,613		367,037			(87,604)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78	218,780			115,701		342,692			(81,818)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35	208,616			127,472		313,274			(78,124)		8,079		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	.6051	274,119			166,658		401,688			(102,653)		12,165		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	.5968	284,868			160,755		432,041			(107,267)		11,972		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31	241,188			136,828		360,170			(90,198)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8	278,631			152,155		480,608			(104,058)		10,881		0001
Purchased Call/S&P 500 INDEX/SPXD179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49	406,883			234,181		578,274			(151,747)		15,860		0001
Purchased Call/S&P 500 INDEX/SPXD173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07	212,636			108,070		359,630			(79,303)		8,151		0001
Purchased Call/S&P 500 INDEX/SPX815XSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5	63,900			37,194		102,307			(23,897)		9,172		0001
Purchased Call/S&P 500 INDEX/SPX815WSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	.6982	49,655			26,171		110,361			(18,749)		8,238		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z9E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58	323,296			174,082		515,523			(120,904)		12,270		0001
Purchased Call/S&P 500 INDEX/SPXA218S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68	224,763			114,543		389,262			(84,055)		8,162		0001
Purchased Call/S&P 500 INDEX/SPX815WU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	7287	26,409			14,392		73,564			(9,944)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX815XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05	282,150			169,679		376,150			(105,661)		11,226		0001
Purchased Call/S&P 500 INDEX/SPX815YSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	5948	232,236			144,502		348,001			(87,691)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX815XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57	220,025			122,572		309,363			(82,059)		8,569		0001
Purchased Call/S&P 500 INDEX/SPX815YSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38	27,578			17,127		54,418			(10,356)		8,366		0001
Purchased Call/S&P 500 INDEX/SPX815YSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	6025	178,041			110,874		270,321			(67,134)		8,061		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91	232,788			145,172		335,857			(86,818)		9,451		0001
Purchased Call/S&P 500 INDEX/SPX815XSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	6025	261,840			157,177		346,986			(98,325)		10,336		0001
Purchased Call/S&P 500 INDEX/SPXI00GSS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	08/07/2026	1	5,885,000	6400	423,280			209,947		716,485			(184,299)		27,161		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	5808	269,691			145,418		425,128			(100,996)		10,245		0001
Purchased Call/S&P 500 INDEX/SPXI00DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21	210,683			115,181		360,456			(78,574)		8,092		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62	358,564			202,710		542,252			(133,910)		13,934		0001
Purchased Call/S&P 500 INDEX/SPXI00AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	5762	265,498			132,932		479,146			(99,425)		10,862		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31	192,017			102,639		313,342			(72,006)		7,459		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7	234,927			128,758		405,911			(87,856)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXI001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55	371,549			214,946		508,929			(139,140)		14,692		0001
Purchased Call/S&P 500 INDEX/SPXI001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/19/2026	1	1,838,229	5888	267,861			153,594		374,284			(101,003)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXI00JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38	375,010			219,443		515,092			(139,860)		15,283		0001
Purchased Call/S&P 500 INDEX/SPXI00ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02	240,919			134,690		338,309			(90,097)		9,399		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904	243,726			139,898		341,133			(91,776)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91	280,641			167,691		381,800			(104,952)		11,394		0001
Purchased Call/S&P 500 INDEX/SPXI00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12	241,265			129,427		394,529			(90,103)		9,444		0001
Purchased Call/S&P 500 INDEX/SPXI00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686	252,232			127,334		455,185			(94,457)		9,789		0001
Purchased Call/S&P 500 INDEX/SPXI00GSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	09/11/2026	1	5,885,000	5500	1,019,460			532,900		1,472,164			(420,412)		28,649		0001
Purchased Call/S&P 500 INDEX/SPXM13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	7029	70,464			40,446		112,126			(26,533)		8,626		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	11/18/2024	08/27/2026	1	5,885,000	6500	387,290			198,148		661,948			(163,416)		28,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13A$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	.5781	217,484			112,201		335,020			(81,894)		7,787		0001
Purchased Call/S&P 500 INDEX/SPX815Y$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09	294,352			177,262		393,250			(110,382)		11,938		0001
Purchased Call/S&P 500 INDEX/SPX815X$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34	237,785			132,611		327,679			(88,925)		9,013		0001
Purchased Call/S&P 500 INDEX/SPX815X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11	255,558			151,220		335,243			(95,703)		10,366		0001
Purchased Call/S&P 500 INDEX/SPX9150$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2027	1	1,679,838	.6065		230,791		152,373		307,488			(78,938)		9,622		0001
Purchased Call/S&P 500 INDEX/SPX9151$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2027	1	1,848,000	6059.24		249,295		169,177		343,185			(80,705)		10,739		0001
Purchased Call/S&P 500 INDEX/SPX9153$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/04/2027	1	1,456,835	.7194		53,488		36,425		92,443			(17,089)		8,457		0001
Purchased Call/S&P 500 INDEX/SPX9150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/21/2027	1	1,456,511	.6009		210,256		138,716		278,469			(72,013)		8,334		0001
Purchased Call/S&P 500 INDEX/SPX9150$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2027	1	1,907,000	6049.92		259,733		173,753		355,340			(86,578)		11,003		0001
Purchased Call/S&P 500 INDEX/SPXN138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/25/2027	1	2,355,256	.5773		287,673		214,562		567,494			(73,894)		14,337		0001
Purchased Call/S&P 500 INDEX/SPX9153$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2027	1	1,777,467	.6048		240,905		164,690		334,503			(76,336)		10,381		0001
Purchased Call/S&P 500 INDEX/SPXC05H$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	1,628,287	.5690		192,361		143,672		417,972			(49,215)		9,912		0001
Purchased Call/S&P 500 INDEX/SPXC05B$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	1,483,000	6105.28		200,205		139,729		269,782			(60,968)		8,739		0001
Purchased Call/S&P 500 INDEX/SPX9151$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	02/02/2027	1	1,693,000	6028.45		227,539		152,839		322,261			(75,225)		9,808		0001
Purchased Call/S&P 500 INDEX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2027	1	1,531,000	5629.72		213,268		155,850		405,084			(57,553)		9,250		0001
Purchased Call/S&P 500 INDEX/SPXC05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/04/2027	1	1,717,446	.6026		237,884		161,774		330,848			(76,228)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXA21KS$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/15/2027	1	3,924,000	5996.66		525,424		342,288		763,576			(184,764)		22,311		0001
Purchased Call/S&P 500 INDEX/SPXN136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/12/2027	1	1,733,767	.5580		239,022		174,466		476,073			(64,708)		10,426		0001
Purchased Call/S&P 500 INDEX/SPXC059$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	2,095,583	.6035		291,578		195,055		397,005			(97,193)		12,091		0001
Purchased Call/S&P 500 INDEX/SPXC05G$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/24/2025	03/24/2027	1	1,620,000	5730.08		217,890		161,322		400,857			(56,711)		9,852		0001
Purchased Call/S&P 500 INDEX/SPXA21JS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,678,000	5894.58		231,228		147,376		351,605			(83,939)		9,470		0001
Purchased Call/S&P 500 INDEX/SPXA21PSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/25/2027	1	1,548,006	.5700		205,239		153,079		392,907			(52,719)		9,423		0001
Purchased Call/S&P 500 INDEX/SPXD17D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/05/2027	1	2,711,000	5942.47		361,919		229,182		546,397			(133,495)		15,250		0001
Purchased Call/S&P 500 INDEX/SPXA21NS$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/24/2027	1	1,437,000	5917.43		202,904		142,423		302,401			(60,593)		8,510		0001
Purchased Call/S&P 500 INDEX/SPXA21LS$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	1,507,000	5976.59		207,665		139,774		301,351			(67,989)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXI1000$2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	01/13/2025	11/13/2026	1	23,300,000	.6200		2,057,560		1,258,597		3,832,169			(799,650)		123,322		0001
Purchased Call/S&P 500 INDEX/SPXD17D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	2,320,000	5809.56		320,856		206,265		520,657			(115,280)		13,149		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/26/2027	1	1,903,000	5954.5		256,334		181,629		393,704			(75,351)		11,291		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/25/2027	1	1,518,589	5955		183,858		130,381		313,877			(53,583)		9,002		0001
Purchased Call/S&P 500 INDEX/SPXC05CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/23/2027	1	1,817,000	5992.08		249,292		174,642		362,461			(75,265)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXI00Y5O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2025	03/19/2027	1	2,741,000	5662.89		365,375		269,118		712,766			(97,233)		16,592		0001
Purchased Call/S&P 500 INDEX/SPXC05ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/14/2025	03/15/2027	1	1,933,000	5638.94		262,308		191,229		511,194			(71,767)		11,657		0001
Purchased Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/26/2027	1	2,115,022	5881		275,267		195,314		462,665			(80,112)		12,549		0001
Purchased Call/S&P 500 INDEX/SPXC05ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/11/2025	03/05/2027	1	1,936,632	5747		231,364		166,633		472,162			(64,871)		11,569		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/14/2027	1	2,662,183	5806		400,468		260,332		598,774			(141,374)		15,121		0001
Purchased Call/S&P 500 INDEX/SPXI00M5Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/03/2025	12/31/2026	1	1,465,000	5942.47		195,871		123,537		294,378			(72,744)		8,196		0001
Purchased Call/S&P 500 INDEX/SPXN134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/04/2027	1	1,565,114	5818		174,487		125,601		360,391			(48,991)		9,341		0001
Purchased Call/S&P 500 INDEX/SPXC05ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/10/2025	01/29/2027	1	1,469,483	6047		198,461		134,432		277,095			(64,127)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXN135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	1,470,000	5613.56		203,889		148,716		393,911			(55,707)		8,874		0001
Purchased Call/S&P 500 INDEX/SPXI000S3	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	01/13/2025	12/04/2026	1	23,300,000	7000		734,600		458,057		1,734,406			(276,806)		126,449		0001
Purchased Call/S&P 500 INDEX/SPXN136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/18/2027	1	2,456,970	5648		328,703		241,987		645,521			(87,594)		14,859		0001
Purchased Call/S&P 500 INDEX/SPX815YSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2025	12/31/2026	1	1,522,000	7050.74		57,532		36,285		109,580			(21,367)		8,515		0001
Purchased Call/S&P 500 INDEX/SPX9152SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2027	1	1,539,000	6013.94		207,149		141,135		298,032			(66,503)		8,979		0001
Purchased Call/S&P 500 INDEX/SPX9150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/26/2027	1	3,343,000	6101.24		448,965		297,254		595,712			(152,722)		19,228		0001
Purchased Call/S&P 500 INDEX/SPX815ZSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/22/2027	1	2,333,000	6118.71		311,689		205,500		409,208			(106,889)		13,363		0001
Purchased Call/S&P 500 INDEX/SPX9152SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/05/2027	1	2,454,000	6025.99		326,873		222,129		470,441			(105,515)		14,260		0001
Purchased Call/S&P 500 INDEX/SPX9156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/09/2027	1	3,408,000	5770.2		464,851		334,591		813,063			(131,454)		20,436		0001
Purchased Call/S&P 500 INDEX/SPX9151SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/29/2027	1	2,917,000	6040.53		387,086		259,305		549,772			(128,674)		16,830		0001
Purchased Call/S&P 500 INDEX/SPX9153SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	1,595,918	6115		211,877		146,436		285,389			(65,553)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXA21MS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/12/2027	1	1,542,000	6115.07		206,782		142,520		277,474			(64,956)		9,024		0001
Purchased Call/S&P 500 INDEX/SPX9153SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2027	1	2,016,925	6044		286,060		197,707		381,710			(88,505)		11,803		0001
Purchased Call/S&P 500 INDEX/SPXA210SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/13/2025	03/12/2027	1	1,610,000	5504.96		222,824		161,970		465,820			(61,437)		9,682		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	03/03/2027	1	1,736,000	5820.47		239,394		170,338		397,637			(69,195)		10,350		0001
Purchased Call/S&P 500 INDEX/SPXC05CSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/28/2025	03/02/2027	1	1,947,000	5954.5		262,650		186,525		403,435			(76,786)		11,597		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21K$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/08/2027	1	1,621,003	.7023		55,422		35,617		124,564			(19,826)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXA21N$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/19/2027	1	2,359,000	6013.13		317,521		221,914		463,337			(96,390)		13,901		0001
Purchased Call/S&P 500 INDEX/SPX9150$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/15/2027	1	2,174,782	.5910		342,140		224,753		449,852			(118,159)		12,365		0001
Purchased Call/S&P 500 INDEX/SPXA21JS$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/06/2027	1	1,792,614	.5966		213,390		136,735		354,839			(76,738)		10,095		0001
Purchased Call/S&P 500 INDEX/SPXA21PSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/29/2027	1	3,174,000	5580.94		419,285		313,743		878,797			(106,685)		19,392		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	1	2,060,130	.5663		274,421		202,125		534,511			(73,028)		12,471		0001
Purchased Call/S&P 500 INDEX/SPXA21P$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2025	03/31/2027	1	2,094,000	5583.79		283,109		212,332		577,162			(70,971)		12,817		0001
Purchased Call/S&P 500 INDEX/SPXD17G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/24/2027	1	1,722,666	.6002		223,125		156,832		341,593			(66,417)		10,201		0001
Purchased Call/S&P 500 INDEX/SPXN137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	2,958,000	5667.56		390,456		288,551		767,806			(102,948)		17,973		0001
Purchased Call/S&P 500 INDEX/SPXC05ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	1,664,000	5558.14		230,963		166,877		464,384			(64,227)		9,997		0001
Purchased Call/S&P 500 INDEX/SPXC05A$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	2,098,403	.6047		285,519		194,295		397,955			(91,366)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXC05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,651,000	6047.26		224,371		153,484		313,016			(71,000)		9,652		0001
Purchased Call/S&P 500 INDEX/SPXC05B$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	3,119,000	6114.63		414,203		285,875		562,123			(129,723)		18,253		0001
Purchased Call/S&P 500 INDEX/SPXC05BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	2,987,000	6062.66		413,998		286,614		558,119			(128,774)		17,567		0001
Purchased Call/S&P 500 INDEX/SPXC059$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2025	01/27/2027	1	1,972,028	.5972		277,619		184,697		391,930			(93,048)		11,354		0001
Purchased Call/S&P 500 INDEX/SPXD17G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/19/2027	1	2,707,354	.6139		304,907		213,689		478,642			(91,388)		15,954		0001
Purchased Call/S&P 500 INDEX/SPXC05ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	1,474,000	5589.29		207,392		149,561		401,536			(57,956)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXD17D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	01/08/2027	1	2,163,879	.5907		273,128		175,285		449,653			(97,949)		12,212		0001
Purchased Call/S&P 500 INDEX/SPXJ004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,574,000	5525.21		358,558		282,217		750,911			(77,394)		16,139		0001
Purchased Call/S&P 500 INDEX/SPXJ004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	1,406,000	7000.44		37,118		29,215		143,022			(8,012)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$3	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	03/25/2027	1	1,487,500	.7200		40,995		34,698		106,105			(6,341)		9,055		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	03/12/2027	1	1,487,500	.7150		42,803		36,091		109,917			(6,758)		8,945		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	03/05/2027	1	1,487,500	.7200		38,445		32,349		101,939			(6,139)		8,886		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	02/12/2027	1	1,487,500	.7400		24,608		20,568		74,261			(4,067)		8,705		0001
Purchased Call/S&P 500 INDEX/SPXJ00C$4	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	04/02/2027	1	1,487,500	.7000		57,825		49,053		135,231			(8,834)		9,122		0001
Purchased Call/S&P 500 INDEX/SPXN13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/28/2027	1	2,407,234	.5867		337,975		281,568		557,395			(57,488)		15,496		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$W	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	01/29/2027	1	1,487,500	.7400		23,253		19,344		71,433			(3,935)		8,582		0001
Purchased Call/S&P 500 INDEX/SPXJ003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2025	04/23/2027	1	2,126,000	5484.77		298,703		234,430		636,605			(65,149)		13,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21USN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/21/2027	1	1,622,000	5842.01		223,836		184,572		383,496			(40,223)		10,381		0001
Purchased Call/S&P 500 INDEX/SPX9159SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/07/2027	1	1,597,021	5663		253,975		204,796		424,520			(49,394)		10,100		0001
Purchased Call/S&P 500 INDEX/SPX9159SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/17/2027	1	3,116,000	5958.38		422,841		344,903		670,224			(79,247)		19,875		0001
Purchased Call/S&P 500 INDEX/SPXA21WS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/11/2027	1	1,934,000	6045.26		258,189		220,084		397,726			(38,959)		12,593		0001
Purchased Call/S&P 500 INDEX/SPXC05VWH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/22/2027	1	1,560,077	7562		45,903		40,101		84,329			(5,849)		10,248		0001
Purchased Call/S&P 500 INDEX/SPXC05VS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,856,000	5663.94		262,067		210,738		496,210			(52,126)		11,738		0001
Purchased Call/S&P 500 INDEX/SPX915BSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/30/2025	06/30/2027	1	2,967,000	6161.52		402,325		352,035		557,170			(50,704)		19,613		0001
Purchased Call/S&P 500 INDEX/SPX915AS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/05/2025	06/04/2027	1	1,810,000	5906.63		251,228		211,725		407,189			(40,321)		11,719		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/10/2027	1	1,666,000	6014.65		228,242		193,441		348,107			(35,018)		10,839		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	06/23/2025	02/19/2027	1	2,975,000	7800		23,285		19,507		80,606			(3,804)		17,531		0001
Purchased Call/S&P 500 INDEX/SPXA21TS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2025	04/23/2027	1	1,449,000	5525.21		200,831		157,836		422,529			(43,587)		9,054		0001
Purchased Call/S&P 500 INDEX/SPXA21SSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/09/2027	1	1,716,098	5418		182,503		141,465		533,095			(41,177)		10,590		0001
Purchased Call/S&P 500 INDEX/SPXA21RSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2027	1	3,653,000	5363.36		542,836		416,820		1,180,104			(127,552)		22,624		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/14/2027	1	1,496,000	5916.93		203,755		165,815		333,739			(38,571)		9,518		0001
Purchased Call/S&P 500 INDEX/SPXA21SST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	2,633,362	5288		322,841		250,950		892,138			(72,138)		16,353		0001
Purchased Call/S&P 500 INDEX/SPXC05OS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	1,663,000	7570.12		34,923		28,495		83,349			(6,536)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXA21TSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,591,000	5686.67		223,536		178,091		416,951			(46,112)		10,036		0001
Purchased Call/S&P 500 INDEX/SPXA21XSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	2,765,000	6173.07		362,492		316,429		521,283			(47,303)		18,206		0001
Purchased Call/S&P 500 INDEX/SPXC05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	2,994,000	5976.97		410,178		350,372		649,158			(61,162)		19,542		0001
Purchased Call/S&P 500 INDEX/SPXD17SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2027	1	2,185,000	5967.84		294,975		254,862		478,076			(41,103)		14,353		0001
Purchased Call/S&P 500 INDEX/SPX915ASB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/28/2027	1	1,537,164	5904		213,863		178,663		346,687			(35,398)		9,895		0001
Purchased Call/S&P 500 INDEX/SPXN13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/20/2027	1	2,278,681	5950		287,878		236,005		496,188			(52,126)		14,571		0001
Purchased Call/S&P 500 INDEX/SPXA21TS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/21/2027	1	1,862,110	5149		326,564		255,044		692,454			(71,772)		11,615		0001
Purchased Call/S&P 500 INDEX/SPXA21TS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2025	04/28/2027	1	1,501,000	5501.11		211,791		166,989		443,705			(44,969)		9,420		0001
Purchased Call/S&P 500 INDEX/SPXN13CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/15/2027	1	2,074,222	5402		226,982		176,367		653,844			(50,789)		12,869		0001
Purchased Call/S&P 500 INDEX/SPXA21PSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/02/2025	04/01/2027	1	1,680,718	5621		226,540		170,451		453,551			(56,247)		10,297		0001
Purchased Call/S&P 500 INDEX/SPXA21TST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/07/2027	1	1,541,000	5659.91		215,586		173,600		412,427			(42,643)		9,746		0001
Purchased Call/S&P 500 INDEX/SPXC05PSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	1,999,000	5802.82		276,662		228,447		487,069			(49,404)		12,793		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/02/2025	06/02/2027	1	1,691,000	5882.52		240,460		201,154		387,490			(39,528)		10,930		0001
Purchased Call/S&P 500 INDEX/SPXC05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	05/28/2027	1	4,099,000	5911.69		560,743		467,802		926,566			(94,741)		26,386		0001
Purchased Call/S&P 500 INDEX/SPXC05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/23/2025	06/23/2027	1	1,547,000	6004.08		210,701		182,338		329,385			(28,575)		10,170		0001
Purchased Call/S&P 500 INDEX/SPX915ASV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/04/2027	1	1,838,000	6000.36		248,314		209,558		387,601			(39,566)		11,900		0001
Purchased Call/S&P 500 INDEX/SPXD17NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	07/02/2026	1	5,625,000	5400		325,360		212,765		88,684			(112,833)		24,413		0001
Purchased Call/S&P 500 INDEX/SPXN13I1SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/25/2027	1	1,537,000	5802.82		214,412		177,251		374,071			(38,079)		9,870		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	02/26/2027	1	1,487,500	7400		25,960		21,796		76,822			(4,193)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXJ005SH	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	01/15/2027	1	11,250,000	7400		123,280		94,261		548,547			(29,124)		63,966		0001
Purchased Call/S&P 500 INDEX/SPXJ008S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2025	05/14/2027	1	1,605,669	5917		209,274		171,251		357,233			(38,208)		10,216		0001
Purchased Call/S&P 500 INDEX/SPXJ001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/14/2025	04/08/2027	1	2,360,253	4999		497,171		381,486		956,752			(116,052)		14,552		0001
Purchased Call/S&P 500 INDEX/SPXC05RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	06/01/2027	1	1,512,000	5896.91		209,412		174,894		344,864			(35,188)		9,765		0001
Purchased Call/S&P 500 INDEX/SPXA21XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/28/2027	1	1,507,000	7852.15		27,126		23,693		55,186			(3,525)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXA21PSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2027	1	1,950,000	5396.52		260,130		196,622		614,291			(64,230)		11,958		0001
Purchased Call/S&P 500 INDEX/SPXA21TS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/29/2027	1	1,545,911	5550		240,081		191,200		443,610			(49,077)		9,710		0001
Purchased Call/S&P 500 INDEX/SPXA21WSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/17/2027	1	2,007,000	5968.91		257,699		222,105		437,475			(36,764)		13,131		0001
Purchased Call/S&P 500 INDEX/SPXA21VS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/25/2027	1	1,503,000	7369.58		33,216		27,459		101,407			(5,899)		9,651		0001
Purchased Call/S&P 500 INDEX/SPXC05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/23/2025	05/26/2027	1	1,853,000	5802.82		257,196		212,682		452,364			(45,615)		11,909		0001
Purchased Call/S&P 500 INDEX/SPXC05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	2,079,037	5619		315,629		253,809		572,767			(62,779)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXC05VSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2027	1	1,580,675	6005		209,883		180,106		334,543			(30,230)		10,334		0001
Purchased Call/S&P 500 INDEX/SPXA21TSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	04/30/2027	1	1,846,000	5686.67		257,517		204,875		483,120			(53,414)		11,605		0001
Purchased Call/S&P 500 INDEX/SPXJ005SI	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	05/07/2025	04/12/2027	1	11,250,000	6800		448,320		355,850		1,340,862			(92,844)		69,612		0001
Purchased Call/S&P 500 INDEX/SPXC05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/09/2025	06/09/2027	1	1,701,000	5945.82		240,692		203,662		373,004			(37,258)		11,058		0001
Purchased Call/S&P 500 INDEX/SPXJ00CS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	03/19/2027	1	1,487,500	7200		40,098		33,880		104,824			(6,261)		9,004		0001
Purchased Call/S&P 500 INDEX/SPXD17USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/29/2027	1	2,061,000	6173.07		271,846		237,492		387,602			(35,281)		13,614		0001
Purchased Call/S&P 500 INDEX/SPXN13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/19/2027	1	3,565,000	5282.7		517,995		402,015		1,217,487			(117,469)		22,197		0001
Purchased Call/S&P 500 INDEX/SPXD17VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/25/2027	1	1,510,858	6089		209,605		182,970		302,432			(27,352)		9,948		0001
Purchased Call/S&P 500 INDEX/SPXN13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/28/2027	1	1,411,892	5515		204,122		161,163		414,791			(43,120)		8,861		0001
Purchased Call/S&P 500 INDEX/SPX915BS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/09/2025	06/04/2027	1	2,533,124	5960		359,916		304,161		550,268			(56,097)		16,400		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2027	1	1,643,000	5074.08		230,677		174,909		637,728			(56,409)		10,112		0001
Purchased Call/S&P 500 INDEX/SPXC05R$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	1,531,000	5946.49		212,197		177,802		396,489			(34,591)		9,904		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	2,555,000	5074.08		358,467		271,325		991,186			(88,139)		15,668		0001
Purchased Call/S&P 500 INDEX/SPXC05K$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	1,469,786	5263		248,070		190,427		507,190			(57,826)		9,070		0001
Purchased Call/S&P 500 INDEX/SPXD17N$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	08/04/2026	1	2,812,500	5200		141,095		95,832		41,347			(45,374)		12,918		0001
Purchased Call/S&P 500 INDEX/SPX9159$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/13/2027	1	2,305,040	5865		335,807		273,569		530,883			(63,281)		14,653		0001
Purchased Call/S&P 500 INDEX/SPX915A$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2027	1	1,560,000	5985.36		213,876		180,678		332,384			(33,893)		10,133		0001
Purchased Call/S&P 500 INDEX/SPX915B$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/10/2025	06/09/2027	1	1,670,990	5989		234,762		198,918		355,541			(36,068)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXA21TSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2025	04/30/2027	1	1,874,018	5594		280,442		223,423		523,124			(57,249)		11,781		0001
Purchased Call/S&P 500 INDEX/SPXA21W$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	1,579,336	5982		210,809		181,943		341,584			(29,577)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXA21W$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/25/2027	1	1,857,000	6125.67		246,610		214,976		361,015			(32,475)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXA21TS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2025	05/05/2027	1	2,164,096	5625		301,547		240,989		590,123			(60,806)		13,663		0001
Purchased Call/S&P 500 INDEX/SPXA21TS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/22/2027	1	1,570,465	5273		246,522		192,606		539,248			(54,106)		9,804		0001
Purchased Call/S&P 500 INDEX/SPXA21TSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2025	05/11/2027	1	2,361,000	5659.91		332,901		268,424		632,652			(65,489)		14,983		0001
Purchased Call/S&P 500 INDEX/SPXA21W$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/17/2027	1	2,990,000	5967.84		403,351		348,120		653,567			(56,591)		19,563		0001
Purchased Call/S&P 500 INDEX/SPXA21TSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2025	05/04/2027	1	1,510,000	7193.64		40,317		32,121		122,631			(8,317)		9,526		0001
Purchased Call/S&P 500 INDEX/SPXJ00F$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/22/2025	12/19/2025	1	6,300,000	5000		40,340		21,533		10,960			(18,825)		14,747		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$J	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/19/2025	09/08/2027	1	13,280,000	7800		542,280		536,213		572,315			(8,296)		92,478		0001
Purchased Call/S&P 500 INDEX/SPXB212$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/17/2027	1	1,608,926	6648		211,796		210,036		216,972			(2,048)		11,275		0001
Purchased Call/S&P 500 INDEX/SPXD053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	2,319,125	6360		322,398		307,216		388,676			(15,586)		15,932		0001
Purchased Call/S&P 500 INDEX/SPXD053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/25/2027	1	2,208,687	6415		293,382		279,661		355,272			(14,086)		15,228		0001
Purchased Call/S&P 500 INDEX/SPXB212$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/30/2027	1	1,669,000	6644.99		228,319		228,319		226,981					11,802		0001
Purchased Call/S&P 500 INDEX/SPXE175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/09/2027	1	1,594,504	6310		218,760		203,995		273,800			(15,025)		10,866		0001
Purchased Call/S&P 500 INDEX/SPX915C$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	2,201,000	6297.36		292,293		263,265		377,650			(30,071)		14,731		0001
Purchased Call/S&P 500 INDEX/SPXA21YSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/19/2027	1	1,555,000	6296.79		206,504		186,336		269,045			(20,905)		10,431		0001
Purchased Call/S&P 500 INDEX/SPX915C$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2025	07/30/2027	1	2,137,000	6339.39		282,725		260,107		357,864			(23,657)		14,455		0001
Purchased Call/S&P 500 INDEX/SPX915E$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	1,730,534	6426		236,292		226,828		273,093			(10,696)		11,948		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/23/2027	1	1,610,005	6389		203,956		186,701		259,237			(17,490)		10,833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915C$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/23/2027	1	2,729,877	.6363		367,833		335,318		446,067			(33,853)		18,368		0001
Purchased Call/S&P 500 INDEX/SPX915C$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/07/2025	07/07/2027	1	1,447,000	6201.95		196,792		174,085		265,069			(22,914)		9,618		0001
Purchased Call/S&P 500 INDEX/SPX915D$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/19/2027	1	1,409,000	6379.31		188,102		177,508		230,344			(10,822)		9,672		0001
Purchased Call/S&P 500 INDEX/SPX915C$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/25/2025	07/27/2027	1	3,851,000	6388.64		505,636		461,185		616,436			(46,281)		25,990		0001
Purchased Call/S&P 500 INDEX/SPX915C$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/23/2027	1	1,615,000	6343.01		215,926		195,757		267,625			(20,409)		10,867		0001
Purchased Call/S&P 500 INDEX/SPX915D$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/12/2025	08/12/2027	1	1,465,000	6419.98		193,234		180,493		230,636			(12,970)		10,005		0001
Purchased Call/S&P 500 INDEX/SPX915F$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2025	09/13/2027	1	3,727,000	6584.29		482,274		472,323		524,837			(11,875)		26,045		0001
Purchased Call/S&P 500 INDEX/SPX915C$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2025	07/09/2027	1	1,829,612	.6266		243,116		217,224		320,454			(26,156)		12,180		0001
Purchased Call/S&P 500 INDEX/SPX915D$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	1,564,976	.6440		206,949		194,389		243,525			(13,342)		10,696		0001
Purchased Call/S&P 500 INDEX/SPX915D$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2027	1	2,390,000	6468.54		309,505		290,721		363,253			(19,954)		16,335		0001
Purchased Call/S&P 500 INDEX/SPXB210$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/20/2027	1	1,706,000	6347.87		228,433		216,775		288,835			(12,534)		11,720		0001
Purchased Call/S&P 500 INDEX/SPX915C$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/15/2027	1	1,660,840	.6244		231,593		208,562		297,083			(23,859)		11,107		0001
Purchased Call/S&P 500 INDEX/SPXD055$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2025	09/16/2027	1	1,480,000	6563.82		198,320		194,779		213,040			(3,803)		10,364		0001
Purchased Call/S&P 500 INDEX/SPXB211$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,914,000	6584.29		247,289		242,194		272,290			(6,081)		13,385		0001
Purchased Call/S&P 500 INDEX/SPXD055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/18/2025	09/17/2027	1	1,915,000	6605.43		253,738		250,588		267,253			(4,177)		13,420		0001
Purchased Call/S&P 500 INDEX/SPXB211$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/10/2027	1	1,588,653	.7764		64,356		63,110		73,431			(1,332)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXD053$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/26/2025	08/26/2027	1	2,196,000	6440.08		288,994		275,497		346,190			(13,856)		15,151		0001
Purchased Call/S&P 500 INDEX/SPX915C$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2025	07/16/2027	1	1,772,627	.6264		242,902		218,779		312,480			(24,990)		11,864		0001
Purchased Call/S&P 500 INDEX/SPXB211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2027	1	3,046,000	6582.2		404,204		396,431		432,039			(8,306)		21,316		0001
Purchased Call/S&P 500 INDEX/SPXB211$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	2,412,000	6651.03		316,454		312,977		324,978			(4,755)		16,950		0001
Purchased Call/S&P 500 INDEX/SPXB212$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2027	1	1,769,000	6641.23		237,754		237,754		242,098			(326)		12,500		0001
Purchased Call/S&P 500 INDEX/SPXJ00PS$	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/24/2025	06/11/2027	1	6,670,000	.7400		385,200		382,109		389,234			(3,698)		43,430		0001
Purchased Call/S&P 500 INDEX/SPXD054$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2027	1	2,729,617	.6499		359,440		350,046		414,826			(9,861)		19,022		0001
Purchased Call/S&P 500 INDEX/SPXB211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/03/2027	1	1,639,508	.6480		212,178		206,016		252,543			(6,439)		11,377		0001
Purchased Call/S&P 500 INDEX/SPXB211$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2027	1	1,460,126	.6424		188,185		181,455		235,163			(6,970)		10,125		0001
Purchased Call/S&P 500 INDEX/SPXD057$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/26/2025	09/28/2027	1	2,673,000	8238.19		65,489		65,399		66,962			(358)		18,875		0001
Purchased Call/S&P 500 INDEX/SPXD056$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/23/2025	09/23/2027	1	1,513,000	6610.32		206,827		205,122		210,507			(1,983)		10,647		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,502,264	.6351		292,856		269,800		418,595			(24,137)		16,926		0001
Purchased Call/S&P 500 INDEX/SPXD052$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	2,006,000	8212.98		32,297		30,700		48,459			(1,721)		13,820		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/08/2027	1	1,712,649	.6228		235,095		210,022		310,098			(25,328)		11,392		0001
Purchased Call/S&P 500 INDEX/SPXB210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/27/2027	1	1,750,000	6460.26		225,925		217,175		272,805			(9,931)		12,083		0001
Purchased Call/S&P 500 INDEX/SPXB211$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	2,683,000	6647.7		354,156		350,259		361,377			(5,329)		18,841		0001
Purchased Call/S&P 500 INDEX/SPXB212$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2027	1	1,400,000	6666.98		185,920		184,132		185,869			(2,037)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXB211$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/04/2025	09/03/2027	1	1,483,000	6414.3		204,506		198,018		237,882			(7,294)		10,291		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$H	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/19/2025	07/16/2027	1	9,960,000	.7600		466,995		461,343		491,465			(7,725)		66,661		0001
Purchased Call/S&P 500 INDEX/SPXD057$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	2,984,000	6603.84		408,808		408,246		418,869			(2,237)		21,057		0001
Purchased Call/S&P 500 INDEX/SPXD052$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	1,991,000	6436.9		260,622		245,207		312,944			(16,400)		13,638		0001
Purchased Call/S&P 500 INDEX/SPX915G$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/24/2025	09/24/2027	1	2,190,000	6558.31		307,038		304,929		315,032			(2,524)		15,422		0001
Purchased Call/S&P 500 INDEX/SPX915D$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/13/2027	1	1,797,000	6385.75		246,009		230,127		288,991			(16,176)		12,282		0001
Purchased Call/S&P 500 INDEX/SPX915D$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/13/2027	1	1,602,000	6433.68		209,862		197,398		250,101			(13,261)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$G	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/19/2025	05/28/2027	1	13,280,000	.7200		915,520		903,552		955,433			(16,349)		85,487		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$A	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	09/24/2025	05/14/2027	1	6,670,000	.7200		460,970		457,096		466,428			(4,633)		42,437		0001
Purchased Call/S&P 500 INDEX/SPX0132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/07/2027	1	1,446,000	7991.69		35,716		34,637		50,585			(1,220)		10,062		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/15/2027	1	1,454,245	.6610		191,706		189,319		203,401			(3,164)		10,177		0001
Purchased Call/S&P 500 INDEX/SPX0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2027	1	1,801,000	7965.5		44,485		42,774		64,449			(1,942)		12,479		0001
Purchased Call/S&P 500 INDEX/SPXB211$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/20/2027	1	1,647,000	7980.57		54,845		54,242		57,753			(825)		11,566		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/16/2027	1	1,667,000	6296.79		220,878		199,217		287,805			(22,452)		11,157		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2027	1	2,460,000	6296.79		326,934		295,049		425,947			(33,051)		16,515		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/30/2025	07/30/2027	1	1,965,000	6289.73		274,118		251,149		341,038			(23,281)		13,292		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	1,546,000	6297.47		208,246		192,799		269,410			(15,690)		10,512		0001
Purchased Call/S&P 500 INDEX/SPXB211$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	09/14/2027	1	1,753,000	8131.6		40,494		39,660		49,948			(996)		12,259		0001
Purchased Call/S&P 500 INDEX/SPXA21X$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/02/2027	1	3,558,000	6279.35		465,742		411,063		616,896			(56,860)		23,557		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	2,329,000	6238.01		309,058		284,726		426,392			(25,472)		15,754		0001
Purchased Call/S&P 500 INDEX/SPXD052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2025	08/18/2027	1	1,701,000	6404.01		228,444		215,265		273,831			(13,456)		11,668		0001
Purchased Call/S&P 500 INDEX/SPXB211$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/21/2027	1	1,809,000	8257.14		42,692		42,223		43,363			(642)		12,712		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21Z9R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	08/06/2027	1	2,039,000	.6340		267,925		249,077		345,678			(19,846)		13,864		0001
Purchased Call/S&P 500 INDEX/SPXD052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2027	1	4,428,000	6457.21		573,869		545,491		687,276			(30,575)		30,507		0001
Purchased Call/S&P 500 INDEX/SPXE1798N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	2,394,000	6460.26		310,262		298,329		373,519			(13,545)		16,588		0001
Purchased Call/S&P 500 INDEX/SPXD052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2027	1	1,517,000	6449.8		196,907		185,276		236,604			(12,374)		10,399		0001
Purchased Call/S&P 500 INDEX/SPXB212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2027	1	1,912,000	6597.19		261,944		261,584		270,358			(1,431)		13,501		0001
Purchased Call/S&P 500 INDEX/SPXA21Z89	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	2,221,000	6281.23		300,057		271,618		388,340			(28,773)		14,933		0001
Purchased Call/S&P 500 INDEX/SPXN13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/09/2027	1	2,681,000	6389.45		348,262		324,310		436,338			(25,250)		18,270		0001
Purchased Call/S&P 500 INDEX/SPX915CS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/11/2025	07/13/2027	1	4,138,000	6259.75		547,457		488,801		728,862			(60,579)		27,632		0001
Purchased Call/S&P 500 INDEX/SPX915HS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/24/2027	1	2,002,873	.6654		263,833		263,833		272,174			(364)		14,104		0001
Purchased Call/S&P 500 INDEX/SPX915ESK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2027	1	2,199,000	6485.61		286,090		274,631		332,218			(12,951)		15,183		0001
Purchased Call/S&P 500 INDEX/SPX915CSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/05/2025	08/04/2027	1	1,620,465	.6330		207,068		191,403		274,254			(15,906)		11,002		0001
Purchased Call/S&P 500 INDEX/SPXE1798M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	1,854,000	6331.05		264,010		253,855		314,603			(11,526)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXA21YSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	07/09/2027	1	2,284,000	6280.46		299,889		267,212		397,428			(33,732)		15,204		0001
Purchased Call/S&P 500 INDEX/SPXD050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2027	1	1,488,000	6389.45		193,291		180,016		242,913			(13,995)		10,148		0001
Purchased Call/S&P 500 INDEX/SPXB212SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/24/2027	1	2,934,000	6568.39		403,425		402,312		424,314			(2,767)		20,661		0001
Purchased Call/S&P 500 INDEX/SPXD051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	1,992,000	6319.28		270,314		252,120		341,476			(18,515)		13,595		0001
Purchased Call/S&P 500 INDEX/SPXJ00NS1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/19/2025	08/27/2027	1	13,280,000	.7600		678,740		671,016		713,466			(10,560)		91,691		0001
Purchased Call/S&P 500 INDEX/SPXN13W58	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/05/2027	1	2,362,790	.6318		314,508		291,147		406,251			(23,728)		16,054		0001
Purchased Call/S&P 500 INDEX/SPX915ESW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2025	09/10/2027	1	2,092,000	6483.05		279,491		272,197		318,525			(7,657)		14,589		0001
Purchased Call/S&P 500 INDEX/SPX915BSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/25/2027	1	1,751,221	.6166		235,922		206,513		329,119			(29,653)		11,531		0001
Purchased Call/S&P 500 INDEX/SPX915ESV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/09/2025	09/09/2027	1	1,713,000	6447.48		231,598		225,235		267,528			(6,662)		11,937		0001
Purchased Call/S&P 500 INDEX/SPX915BSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2027	1	1,917,879	.6207		268,997		237,416		350,523			(32,840)		12,698		0001
Purchased Call/S&P 500 INDEX/SPXD055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	1,635,000	6534.35		223,995		220,303		240,908			(3,989)		11,458		0001
Purchased Call/S&P 500 INDEX/SPXA21XSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2027	1	1,531,000	6279.35		201,173		177,685		266,070			(24,426)		10,168		0001
Purchased Call/S&P 500 INDEX/SPXC05X5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	2,129,000	6367.41		284,222		259,625		349,296			(24,918)		14,379		0001
Purchased Call/S&P 500 INDEX/SPX915FSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/10/2027	1	1,831,019	.6586		240,940		236,274		257,404			(4,985)		12,769		0001
Purchased Call/S&P 500 INDEX/SPX915CSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2025	07/22/2027	1	1,936,134	.6307		265,874		241,006		330,640			(25,165)		13,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2027	1	1,661,000	6238.01		219,584		202,391		303,885			(17,999)		11,269		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/14/2027	1	2,024,000	6268.56		268,990		240,539		357,010			(28,741)		13,526		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/29/2025	07/29/2027	1	1,971,000	6323.08		269,239		246,309		334,161			(23,236)		13,322		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/21/2027	1	1,665,000	6267.77		226,107		204,366		293,588			(21,991)		11,186		0001
Purchased Call/S&P 500 INDEX/SPXB211$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/07/2027	1	1,701,000	6481.5		218,749		212,138		262,467			(7,471)		11,837		0001
Purchased Call/S&P 500 INDEX/SPXB211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/03/2027	1	2,252,000	6419.24		299,516		288,819		363,066			(11,078)		15,627		0001
Purchased Call/S&P 500 INDEX/SPXB210$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/29/2025	08/30/2027	1	1,873,000	6460.26		242,366		233,019		292,633			(10,610)		12,960		0001
Purchased Call/S&P 500 INDEX/SPXB211$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2025	09/10/2027	1	1,764,000	6587.47		226,321		221,327		249,485			(5,899)		12,301		0001
Purchased Call/S&P 500 INDEX/SPXB211$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2025	09/03/2027	1	4,545,000	6462.06		592,214		574,218		708,495			(20,337)		31,538		0001
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	2.195	1,316,425			2,042		2,042	(108,528)				366,394		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			110,763		110,763	(48,699)				386,261		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	2.195	101,273			157		157	(8,349)				28,187		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			8,521		8,521	(3,746)				29,715		0002
Purchased Call/Merrill Lynch RPM Index/MLR161S$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	1	753,146	214.46	25,908					64,306			(9,649)		197		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	3	4,532,489	213.82	154,640			212		402,870			(57,765)		1,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	4	2,347,201	213.14	81,813			226		216,774			(30,777)		1,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2023	10/03/2025	3	2,628,201	213.43	90,648			250		238,827			(33,981)		1,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2023	10/03/2025	2	1,236,029	213.59	42,548			118		111,310			(15,935)		560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	1	914,196	213.83	31,448			302		80,952			(11,713)		677		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	1	3,197,679	213.83	110,000			908		283,164			(41,025)		2,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	2	2,439,586	213.83	84,467			582		216,036			(31,568)		1,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	2	3,660,590	214.46	126,027			1,383		313,879			(47,075)		2,874		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	2	3,581,351	214.55	123,453			1,525		305,456			(46,119)		2,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	2	1,667,210	214.65	57,170			707		141,356			(21,382)		1,380		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	3	1,624,758	214.12	55,943			695		142,112			(20,963)		1,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	1	1,061,289	214.48	36,508			652		90,490			(13,616)		1,039		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	2	1,499,541	214.48	51,530			851		132,535			(19,250)		1,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	1	1,006,512	214.48	34,624			665		85,816			(12,895)		1,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	2	3,175,473	214.3	108,668			2,236		274,390			(40,590)		3,324		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	1	2,215,857	213.75	76,004			1,668		197,646			(28,384)		2,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	3,128,578	213.69	107,455			2,362		280,012			(40,190)		3,376		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	1,538,212	213.95	52,971			1,169		135,640			(19,841)		1,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	1	1,803,966	214.38	62,056			1,705		154,709			(23,144)		2,164		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2023	10/20/2025	2	1,427,207	214.38	49,106			1,284		122,405			(18,344)		1,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	1	560,621	214.38	19,285			556		48,077			(7,183)		688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	1	3,420,161	214.47	117,654			3,551		292,520			(43,939)		4,293		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	2	1,524,955	214.24	52,360			1,652		132,195			(19,557)		1,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	2	3,167,994	214.04	109,049			3,447		277,834			(40,788)		4,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	2	1,672,622	214.44	57,575			1,827		143,306			(21,563)		2,144		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	2	1,028,402	214.66	35,297			1,263		86,730			(13,190)		1,399		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	1	2,260,800	214.66	77,772			2,884		190,657			(29,005)		3,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	2	868,961	214.66	29,981			1,152		73,270			(11,173)		1,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/30/2023	10/30/2025	3	4,643,078	214.46	159,530			6,349		397,112			(59,603)		6,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	3	2,324,159	214.22	80,648			3,321		201,618			(30,132)		3,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	2	1,540,907	214.74	52,993			2,186		129,632			(19,826)		2,245		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	3	1,044,232	214.72	33,466	3,668		1,777		87,953			(15,801)		1,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2025	2	1,562,681	215.53	53,523			2,571		124,980			(19,957)		2,454		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2023	11/03/2025	4	2,379,097	215.53	81,595			3,706		190,229			(30,506)		3,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	1	1,064,353	215.53	36,827			1,720		85,102			(13,735)		1,648		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2023	11/06/2025	3	4,190,671	214.8	144,566			7,141		351,238			(54,005)		6,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2023	11/07/2025	4	4,238,060	214.87	145,356			7,388		354,150			(54,356)		6,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	3	1,786,886	214.61	60,681			3,090		151,654			(22,710)		2,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2023	11/07/2025	2	1,684,544	214.25	57,573			2,939		146,024			(21,566)		2,718		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2023	11/10/2025	2	2,782,070	213.78	95,933			5,280		247,213			(35,855)		4,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2023	11/12/2025	2	1,276,714	213.78	44,975			2,593		113,319			(16,770)		2,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	1	2,226,430	213.78	76,812			4,326		197,615			(28,647)		3,776		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	2	4,151,390	213.98	143,226			8,449		365,068			(53,492)		7,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/14/2023	11/14/2025	2	1,491,639	215.38	51,201			3,091		120,685			(19,126)		2,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/16/2023	11/14/2025	2	2,419,977	214.75	84,107			5,087		203,419			(31,461)		4,249		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2023	11/14/2025	5	1,646,081	215.46	56,835			3,458		132,524			(21,354)		2,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	1	626,811	215.12	21,688			1,458		51,401			(8,077)		1,160		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	1	975,633	215.12	33,757			2,226		80,009			(12,590)		1,787		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2023	11/17/2025	2	2,152,281	215.12	74,439			4,813		176,509			(27,806)		3,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	3	2,379,598	215.03	82,524			5,662		196,674			(30,825)		4,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2023	11/21/2025	5	2,368,794	215.5	85,130			6,466		190,233			(34,461)		4,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	2	2,250,121	215.18	77,616			5,460		184,286			(29,029)		4,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2025	2	723,785	215.13	25,766			1,981		59,533			(9,610)		1,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/24/2023	11/24/2025	1	1,001,757	215.13	34,561			2,567		82,100			(12,907)		1,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	1	414,438	215.13	14,340			1,083		34,006			(5,348)		812		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2023	11/26/2025	3	4,648,492	215.74	163,007			12,547		368,264			(60,989)		9,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/28/2023	11/28/2025	1	1,026,398	216.95	35,513			2,825		75,110			(13,263)		2,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	3	2,856,006	217.36	97,701			7,799		203,295			(36,590)		5,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	3	1,804,151	216.83	63,460			5,079		133,082			(23,776)		3,627		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2025	1	2,136,198	218.41	74,340			6,331		140,880			(27,725)		4,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/01/2023	12/03/2025	2	754,924	218.41	25,444			2,200		49,792			(9,487)		1,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2023	12/01/2025	5	2,281,014	218.41	75,510			6,390		150,408			(28,471)		4,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	3	5,157,694	216.73	179,037			15,725		383,056			(66,882)		10,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2023	12/05/2025	3	1,818,041	216.61	63,125			5,631		136,097			(23,584)		3,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	4	4,676,879	216.63	161,493			14,436		349,650			(60,450)		9,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	2	1,527,172	216.91	53,406			4,791		112,088			(20,015)		3,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2025	1	1,836,138	215.54	63,714			6,039		146,777			(23,762)		4,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/08/2023	12/10/2025	2	1,388,251	215.54	48,186			4,628		110,981			(17,956)		3,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/12/2023	12/08/2025	5	3,562,290	215.54	118,501	10,131		13,548		284,757			(52,478)		7,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2025	3	6,458,073	215.49	225,144			21,932		519,003			(84,093)		14,341		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	3	3,036,509	215.61	108,626			10,738		242,244			(40,592)		6,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	2,913,915	218.52	101,113			10,000		191,405			(37,813)		6,516		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	4	2,057,620	219.04	70,044			6,975		130,098			(26,350)		4,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	3	2,482,950	218.08	86,708			8,947		167,904			(32,397)		5,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2025	1	1,419,911	218.08	49,555			5,173		96,034			(18,482)		3,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/15/2023	12/17/2025	3	968,081	218.08	34,214			3,618		65,490			(12,763)		2,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	2	4,562,076	218.3	159,382			17,054		308,083			(59,525)		10,612		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/19/2023	12/19/2025	1	1,910,906	218.91	66,691			7,227		120,941			(24,906)		4,473		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	3	2,382,188	217.93	83,396			9,072		163,332			(31,252)		5,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	3	1,348,788	218.95	47,564			5,193		85,963			(17,830)		3,157		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/22/2023	12/23/2025	2	981,089	219.19	33,763			3,867		61,332			(12,636)		2,353		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/22/2023	12/22/2025	2	1,826,665	219.19	64,137			7,245		114,078			(23,960)		4,355		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	4	1,225,754	219.75	43,739			5,175		73,605			(16,359)		2,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	4	7,174,187	220.41	250,449			29,598		409,108			(93,697)		17,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/28/2023	12/26/2025	3	1,898,895	220.31	65,963			7,841		109,150			(24,743)		4,635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	2	850,583	220.34	28,201			3,539		48,909			(10,553)		2,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	12/29/2025	3	1,369,678	220.34	47,483			5,824		78,349			(17,769)		3,401		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	12/30/2025	2	1,168,765	220.34	40,433			5,010		66,988			(15,097)		2,918		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/02/2026	6	4,557,554	220.06	155,692			19,912		267,567			(58,259)		11,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	3	3,698,067	219.52	128,691			16,448		226,285			(48,145)		9,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/02/2026	6	2,436,825	219	84,623			10,872		154,988			(31,757)		6,183		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/05/2026	2	689,427	218.71	23,947			3,166		44,674			(8,962)		1,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	1	322,643	218.71	11,260			1,514		20,914			(4,194)		840		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	1	1,627,734	218.71	56,808			7,569		105,496			(21,187)		4,217		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/08/2026	3	3,409,475	219.23	118,634			16,116		213,380			(44,315)		8,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	2	2,204,442	218.57	77,132			10,584		144,758			(28,811)		5,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3	3,246,567	218.46	114,012			15,685		214,864			(42,656)		8,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	2	1,492,644	218.6	53,073			7,334		97,807			(19,883)		3,926		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	1	349,695	219.61	12,274			1,785		21,327			(4,565)		947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/18/2024	01/12/2026	3	2,385,043	219.61	81,404			11,553		144,766			(30,427)		6,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	1	1,325,850	219.61	46,537			6,712		80,518			(17,332)		3,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	1	1,021,528	219.61	35,856			5,129		62,022			(13,372)		2,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	4	7,134,550	217.31	247,913			36,396		511,732			(92,602)		19,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	3	3,199,923	215.79	112,783			16,599		252,945			(42,200)		8,703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	2	2,232,345	216.2	78,400			11,575		172,019			(29,370)		6,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	2	1,390,351	216.65	48,373			7,468		103,803			(18,108)		3,868		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	2	1,482,498	216.65	51,591			7,718		111,018			(19,586)		4,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	2	375,593	216.65	13,616			2,093		28,034			(5,128)		1,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2024	01/22/2026	5	4,491,186	216.45	157,214			24,400		340,426			(58,767)		12,550		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	2	2,063,779	216.72	71,796			11,228		153,756			(26,815)		5,792		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2024	01/23/2026	3	1,553,914	216	54,859			8,598		121,160			(20,527)		4,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	2	1,698,024	216.95	59,151			9,303		123,616			(22,155)		4,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	2	2,468,794	216.79	86,386			13,904		182,716			(32,270)		7,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	1	1,111,001	216.79	38,774			6,329		82,237			(14,441)		3,185		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	1	944,629	216.79	32,968			5,344		69,918			(12,295)		2,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	2	2,048,160	217.52	71,605			11,789		144,868			(26,747)		5,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	3	1,336,918	217.72	47,218			7,846		93,317			(17,647)		3,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	1,943,106	217.59	68,782			11,437		136,817			(25,726)		5,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	2	1,139,436	219.33	38,110			6,363		71,032			(14,278)		3,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	1	1,116,333	217.53	38,960			6,690		78,762			(14,530)		3,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	02/02/2026	2	2,573,222	217.53	88,602			15,115		181,532			(33,108)		7,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	1	505,290	217.53	17,635			3,048		35,658			(6,568)		1,490		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/08/2024	02/05/2026	5	4,926,837	216.22	171,725			29,959		379,194			(64,211)		14,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161V\$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	2	1,352,455	217.13	47,176			8,286		98,252			(17,624)		4,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	3	1,967,437	217.12	67,808			11,934		143,022			(25,376)		5,848		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	2	1,792,348	216.69	62,196			10,985		133,952			(23,300)		5,328		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	2	2,016,447	216.56	69,660			12,554		151,626			(26,024)		6,063		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	1,162,685	216.56	40,461			7,336		87,435			(15,090)		3,509		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	2	515,084	216.56	17,978			3,287		38,741			(6,710)		1,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2026	4	4,551,991	216.81	152,325			28,029		338,126			(56,939)		13,842		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1	2,363,947	215.06	82,029			15,191		195,513			(30,635)		7,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3	2,767,870	215.63	97,394			18,091		221,268			(36,439)		8,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	3	1,769,334	216.42	61,312			11,436		134,731			(22,970)		5,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/18/2026	2	804,288	216.25	27,984			5,382		61,719			(10,429)		2,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	2	1,386,332	216.25	48,036			8,970		106,692			(18,021)		4,231		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	2	3,330,712	216.25	115,990			22,439		256,158			(43,180)		10,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	1	620,911	216.25	21,546			4,119		47,641			(8,035)		1,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	3	2,583,167	216.59	89,927			17,526		194,492			(33,599)		8,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	2	1,334,263	216.73	46,628			9,105		99,574			(17,444)		4,176		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	2	1,508,531	217.18	52,645			10,315		109,380			(19,722)		4,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	1	331,984	217.69	11,520			2,323		23,239			(4,290)		1,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	2	1,185,046	217.69	40,901			8,159		82,952			(15,282)		3,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161I/SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	1	1,177,131	217.69	40,846			8,192		82,409			(15,234)		3,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	02/26/2026	3	3,666,360	217.02	127,011			25,790		268,740			(47,440)		11,713		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2	3,839,979	217.03	132,874			27,159		284,931			(49,624)		12,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	2	2,167,074	217.08	74,998			15,352		158,243			(28,049)		6,946		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	3	811,314	217.16	31,234			6,444		58,939			(11,754)		2,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	2	1,468,129	218.27	50,945			10,487		99,095			(19,118)		4,706		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	1	780,013	218.27	27,066			5,688		52,557			(10,094)		2,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	1	2,661,780	218.27	92,364			19,311		179,309			(34,494)		8,617		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2024	03/04/2026	3	1,758,260	218.58	62,227			13,176		116,025			(23,293)		5,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	2	2,634,392	218.66	91,840			19,556		173,281			(34,349)		8,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	2	1,470,620	219.74	51,318			11,003		89,635			(19,195)		4,823		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	2	1,380,312	220.37	48,068			10,346		80,318			(18,006)		4,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	1	2,662,443	220.63	92,653			20,264		151,617			(34,602)		8,814		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	1	523,651	220.63	18,223			4,005		29,831			(6,796)		1,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	2	1,399,511	220.63	48,601			10,474		79,856			(18,236)		4,589		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	2	1,266,540	220.78	43,770			9,684		71,371			(16,375)		4,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	3	4,797,527	220.57	166,395			37,040		275,502			(62,245)		16,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	4	1,771,867	220.5	60,086			13,470		102,337			(22,489)		5,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	2	2,747,502	219.39	94,836			21,324		172,051			(35,519)		9,208		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161W$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	1	921,754	219.01	31,893			7,316		59,182			(11,894)		3,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	3	2,493,674	219.01	86,161			19,445		160,382			(32,402)		8,358		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	2	3,679,012	219.01	127,285			29,066		236,172			(47,549)		12,443		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	2	1,109,380	219.03	38,715			8,939		71,143			(14,485)		3,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2024	03/19/2026	4	2,910,346	219.43	102,069			23,764		181,890			(38,283)		9,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	2	1,537,875	220.44	53,211			12,428		89,374			(19,901)		5,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	1	1,722,483	220.44	59,598			13,975		100,103			(22,319)		5,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	2	1,415,330	220.01	48,721			11,443		84,890			(18,286)		4,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	1	2,619,588	220.01	90,900			21,631		156,810			(33,947)		9,043		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	1	1,327,372	220.01	46,060			11,009		79,486			(17,178)		4,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	3	1,030,591	219.68	36,176			8,705		63,216			(13,539)		3,578		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	2	4,347,052	219.79	151,451			36,617		265,277			(56,643)		15,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	1,440,945	221.14	50,180			12,205		79,626			(18,768)		5,031		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	3,064,008	221.79	105,824			25,838		161,032			(39,638)		10,699		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/30/2026	2	2,360,787	221.79	81,824			20,232		123,832			(30,520)		8,312		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	1	901,108	221.79	31,268			7,763		47,290			(11,646)		3,182		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2024	06/05/2026	2	890,250	222.03	30,375			10,351		47,256			(11,381)		3,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	3	3,375,640	221.18	117,556			41,271		191,058			(44,125)		14,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	1	824,217	220.74	28,600			10,686		48,253			(10,667)		3,564		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2026	2	1,154,629	218.68	39,212			10,562		76,236			(14,671)		4,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	2	2,176,077	220.07	73,837			19,457		130,614			(27,658)		7,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2026	2	3,508,042	222.27	120,696			31,502		178,388			(45,139)		12,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	3	1,135,507	221.13	39,482			9,879		62,966			(14,777)		4,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	1	2,850,385	218.9	98,053			27,110		185,596			(36,619)		10,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	3	686,300	221.47	23,432			6,091		37,019			(8,774)		2,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	1	3,060,690	221.35	105,900			27,240		166,441			(39,549)		10,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	2	1,985,651	220.78	68,741			17,377		113,068			(25,781)		7,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	2	1,224,872	219.23	42,099			11,907		78,254			(15,769)		4,601		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	2	1,566,610	218.98	53,809			14,197		101,478			(20,184)		5,681		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	2	854,032	219.27	29,370			8,273		54,413			(10,985)		3,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	2	1,416,284	218.78	48,790			13,606		93,014			(18,247)		5,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	2	1,521,490	219.63	52,466			15,343		94,714			(19,650)		5,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	2	3,430,059	218.28	118,150			34,246		233,708			(44,187)		13,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	2	2,790,784	221.98	95,845			28,997		147,027			(35,959)		10,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2024	05/13/2026	6	1,531,732	221.79	53,733			16,611		81,794			(20,185)		6,013		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	2	3,007,615	224.24	103,321			32,255		132,987			(38,754)		11,859		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2026	2	420,313	220.65	13,487			4,432		24,572			(5,049)		1,704		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	1	1,128,092	220.23	38,919			13,009		67,812			(14,535)		4,612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	04/29/2026	4	1,897,294	220.02	64,037			18,527		114,607			(23,998)		7,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2024	05/15/2026	2	4,154,653	223.46	143,771			44,639		195,736			(53,769)		16,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/08/2024	05/08/2026	2	1,796,889	220.62	62,534			18,824		104,606			(23,391)		6,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2024	05/21/2026	3	3,208,334	223.7	109,749			34,983		148,927			(41,050)		12,817		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2024	06/10/2026	2	902,226	220.26	31,284			10,838		54,272			(11,709)		3,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2024	06/11/2026	2	3,507,002	220.39	121,105			42,094		209,647			(45,294)		14,628		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2024	05/20/2026	2	1,300,338	223.89	44,579			14,155		59,141			(16,683)		5,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/30/2024	05/29/2026	2	2,370,086	219.28	81,824			26,987		152,231			(30,604)		9,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	06/02/2026	1	495,158	220.23	17,083			5,726		29,776			(6,371)		2,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/07/2024	06/05/2026	2	1,670,534	220.03	57,495			19,616		102,178			(21,564)		6,885		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,296,108	218.9	44,434			12,153		84,550			(16,667)		4,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2024	06/03/2026	4	744,716	220.96	28,165			9,740		42,568			(10,804)		3,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	2,043,327	222.25	69,996			25,146		107,364			(26,258)		8,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	2	1,530,359	222.82	51,805			16,593		76,203			(19,377)		6,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/24/2024	05/27/2026	1	779,406	221.2	26,889			8,791		43,673			(10,015)		3,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,221,500	220.94	76,846			26,817		127,880			(28,740)		9,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,433,920	220.62	49,730			18,314		84,761			(18,600)		6,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/17/2026	2	1,201,735	221.26	42,104			15,006		67,786			(15,752)		5,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2026	4	2,699,224	218.8	95,761			28,228		177,755			(36,239)		10,310		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/18/2026	2	5,878,200	221.95	203,508			72,792		315,712			(76,113)		24,854		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/21/2024	06/23/2026	1	669,567	221.7	23,234			8,457		36,529			(8,665)		2,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2024	06/25/2026	2	5,318,831	221.49	182,691			67,015		295,650			(68,333)		22,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,318,310	221.02	45,485			16,817		75,804			(17,037)		5,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,027,762	220.85	70,592			24,742		117,465			(26,446)		8,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/14/2024	06/15/2026	1	2,359,890	221.18	81,888			28,948		133,284			(30,582)		9,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2024	04/02/2026	3	3,889,238	221.32	134,601			33,848		212,660			(50,351)		13,807		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2024	04/02/2026	2	1,666,818	221.39	57,414			14,459		90,656			(21,504)		5,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2024	04/02/2026	2	1,330,810	221.35	45,939			11,630		72,602			(17,260)		4,724		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/23/2026	3	3,400,153	219.2	116,982			32,785		217,579			(43,752)		12,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/10/2024	05/08/2026	3	1,913,696	221.56	66,782			20,185		104,043			(25,027)		7,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	2,014,422	220.23	70,132			23,257		121,327			(26,329)		8,184		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/03/2024	05/04/2026	1	3,749,813	220.22	129,369			38,259		223,593			(48,314)		14,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2024	06/05/2026	2	2,044,573	221.67	70,947			24,084		111,431			(26,537)		8,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	2	1,373,481	220.97	47,533			15,306		78,450			(17,811)		5,499		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/10/2024	04/10/2026	2	2,656,093	219.74	91,449			23,997		163,209			(34,201)		9,632		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2024	04/16/2026	2	3,506,258	218.12	120,631			32,644		240,862			(45,114)		12,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2024	04/17/2026	2	1,536,057	218.23	52,924			14,408		104,778			(19,798)		5,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/12/2024	04/14/2026	1	978,733	218.98	33,766			9,045		63,292			(12,593)		3,586		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	1	1,930,167	218.36	66,398			18,133		130,539			(24,865)		7,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2024	05/06/2026	3	1,420,186	220.67	49,128			14,657		82,109			(18,389)		5,488		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	1	4,237,315	221.98	146,187			44,640		222,823			(54,595)		16,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	1	3,997,862	219.42	137,526			39,347		251,575			(51,361)		15,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	1	580,644	221.98	20,032			6,136		30,552			(7,471)		2,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	1	1,676,945	219.42	57,687			16,561		105,560			(21,514)		6,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2026	3	3,512,458	222.27	122,456			37,861		186,350			(45,807)		13,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	2	1,419,286	220.22	48,967			14,340		84,788			(18,371)		5,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	1	2,713,405	224.24	93,612			29,487		119,740			(34,961)		10,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	1	2,473,171	221.2	85,077			27,418		141,920			(31,904)		9,901		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2026	2	241,498	222.13	8,221			3,005		12,781			(3,076)		1,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2026	1	603,522	221.18	20,942			7,422		34,101			(7,810)		2,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/26/2026	2	2,506,413	220.74	85,993			31,839		146,941			(32,271)		10,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2024	04/24/2026	2	1,050,718	219.42	35,828			10,147		66,259			(13,441)		3,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	1	3,204,538	220.74	110,877			41,331		187,521			(41,408)		13,832		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	2	4,758,256	220.75	164,098			49,142		277,124			(61,372)		18,429		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	1	979,875	220.22	33,806			10,030		58,469			(12,608)		3,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	2	1,369,144	219.8	47,174			15,618		84,924			(17,667)		5,563		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	2	6,048,410	220.75	209,491			70,791		351,916			(78,346)		24,878		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161ZS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	1	584,217	220.03	20,156			6,949		35,677			(7,517)		2,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	1	2,815,283	220.03	97,127			33,400		171,893			(36,273)		11,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	1	2,222,032	223.57	76,660			23,897		103,767			(28,708)		8,762		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	1	769,568	224.24	26,550			8,388		33,985			(9,902)		3,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	1	1,037,314	218.9	35,684			9,901		67,559			(13,308)		3,868		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	2	1,543,637	221.7	53,574			19,272		84,420			(20,137)		6,527		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	1	2,760,973	218.98	95,254			25,418		178,500			(35,573)		10,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	1	688,383	221.35	23,818			6,151		37,451			(8,883)		2,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	1	776,417	221.2	26,786			8,732		43,486			(9,990)		3,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	1	1,774,303	221.7	61,568			22,358		96,740			(22,993)		7,559		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	3	1,059,265	224.27	38,347			15,134		48,229			(14,356)		4,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	2	1,334,515	222.45	47,739			19,501		70,162			(17,887)		6,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2026	2	3,189,762	222.03	110,767			42,756		171,613			(41,425)		14,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,460,958	227.99	51,371			22,993		51,014			(19,273)		6,893		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	2	3,488,665	223.62	121,157			49,098		168,218			(45,312)		15,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2024	07/31/2026	2	1,248,100	225.72	42,920			17,966		51,437			(16,105)		5,695		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	2	2,447,999	223.5	86,133			36,562		120,135			(32,214)		11,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,555,444	226.91	55,161			24,656		59,390			(20,661)		7,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	2	3,693,428	225.79	129,989			56,426		153,092			(48,614)		17,210		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2026	2	588,118	225.25	13,942	4,599		8,574		25,332			(7,288)		2,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	1,182,303	221.57	41,102			15,557		65,639			(15,395)		5,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	3	1,234,465	224.25	42,824			16,675		56,283			(16,055)		5,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	2	2,471,982	224.16	86,474			35,874		114,946			(32,340)		11,261		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	2	923,799	227.78	31,729			14,146		34,879			(11,873)		4,359		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	1	891,244	227.88	31,461			14,497		31,653			(11,733)		4,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2026	2	733,616	227.88	25,888			11,952		26,088			(9,649)		3,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	2	5,427,846	229.36	192,299			92,720		173,599			(71,918)		26,652		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2026	3	609,227	227.45	21,754			10,080		22,561			(8,142)		2,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2026	2	1,227,824	229.77	43,097			20,731		37,740			(16,126)		6,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	1	2,715,782	231.99	96,410			48,006		69,628			(36,005)		13,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	2	3,081,629	231.99	108,431			53,774		79,079			(40,680)		15,302		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	2	3,041,636	231.9	107,702			53,334		78,695			(40,335)		15,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	2,418,332	222.59	82,969			31,453		124,738			(31,184)		10,496		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	1	2,943,916	222.59	102,154			39,063		151,449			(38,150)		12,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2026	2	546,867	220.1	19,067			7,156		33,574			(7,133)		2,369		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	1	3,157,388	224.68	109,877			43,074		138,962			(41,035)		13,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	1	1,941,145	224.68	67,552			26,312		85,569			(25,332)		8,546		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2026	2	535,528	223.61	18,791			7,954		25,984			(7,031)		2,464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	1	1,906,184	227.88	67,288			30,956		67,632			(25,130)		9,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	3	1,049,397	223.74	37,529			15,540		50,187			(14,052)		4,773		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	2	1,372,841	223.42	48,784			20,787		67,849			(18,248)		6,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	1	512,831	223.71	17,898			7,375		24,565			(6,675)		2,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	07/24/2026	2	2,281,763	223.71	79,399			32,467		109,360			(29,790)		10,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	08/07/2026	3	1,308,186	224.84	46,163			19,772		58,137			(17,325)		6,038		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	1	2,020,509	223.71	70,516			29,002		96,697			(26,335)		9,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	1	2,202,243	227.99	77,739			35,239		77,340			(29,072)		10,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2026	2	709,404	227.33	24,909			11,020		26,026			(9,317)		3,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	2	1,285,175	223.49	44,852			17,907		62,369			(16,829)		5,728		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	2	2,001,113	224.79	69,221			27,595		87,878			(25,925)		8,919		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	1	1,361,131	223.49	47,367			19,025		65,952			(17,690)		6,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	1	765,642	227.76	27,104			12,844		29,594			(10,136)		3,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2026	3	677,264	230.21	24,913			12,230		20,220			(9,326)		3,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2024	09/04/2026	2	4,001,551	226.94	142,237			66,412		154,638			(53,360)		19,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	2	1,650,891	230.75	59,049			29,133		47,330			(22,086)		8,198		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	1	3,384,016	220.52	117,087			44,129		202,052			(43,787)		14,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	2	1,595,286	225.57	55,250			21,941		65,824			(20,665)		7,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	2	959,274	225.27	33,563			13,981		40,972			(12,555)		4,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Merrill Lynch RPM Index/MLR2610$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2026	3	1,887,637	223.9	65,394			26,480		88,794			(24,521)		8,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	2	3,902,034	227.36	137,873			61,184		145,348			(51,571)		18,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	1	875,793	222.94	30,565			12,428		44,439			(11,431)		3,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	1	839,209	229.31	29,792			14,282		26,788			(11,111)		4,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	3	5,280,350	227.85	186,325			86,547		189,577			(69,691)		25,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2024	08/28/2026	3	2,121,565	227.86	74,570			34,102		75,467			(27,939)		10,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	3	2,701,127	227.88	94,764			43,397		95,923			(35,569)		12,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2024	09/11/2026	2	3,382,734	229.31	120,119			57,248		107,946			(45,067)		16,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2026	2	1,549,215	231.16	55,423			27,719		42,981			(20,732)		7,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2026	3	1,197,950	227.72	42,994			20,289		43,411			(16,104)		5,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	2	3,478,268	227.94	123,428			58,326		124,329			(46,161)		16,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	2	1,285,844	227.88	45,445			20,551		45,381			(17,006)		6,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2024	08/14/2026	3	1,674,087	225.88	59,089			25,840		68,976			(22,134)		7,813		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	1	1,056,949	225.72	37,310			15,734		43,560			(13,915)		4,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	1	2,209,134	225.72	77,982			32,823		90,936			(29,123)		10,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	1	514,860	223.49	17,969			7,232		24,963			(6,701)		2,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	1	856,538	224.68	29,893			11,744		37,734			(11,149)		3,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	1	3,765,347	226.9	132,540			58,340		142,698			(49,499)		17,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	2	5,767,806	229.78	204,267			99,314		183,223			(76,605)		28,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	592,389	225.44	20,949			8,761		24,964			(7,850)		2,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2024	09/11/2026	2	1,236,782	228.53	43,950			20,921		42,154			(16,468)		6,021		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2024	09/24/2026	1	3,558,185	231.39	126,316			62,117		96,204			(47,239)		17,644		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	1,365,261	231.99	48,467			24,167		35,084			(18,076)		6,817		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	2,065,809	224.84	72,716			31,307		91,711			(27,157)		9,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	2	1,866,905	227.73	65,931			29,995		67,129			(24,663)		8,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,407,302	226.9	49,396			21,628		53,410			(18,524)		6,568		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/19/2024	09/18/2026	2	1,289,872	228.55	45,814			22,158		44,205			(17,135)		6,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2026	2	2,293,253	225.69	79,790			31,566		93,634			(29,840)		10,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,262,515	224.51	44,314			18,948		57,536			(16,595)		5,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	2	2,400,497	225.72	84,589			36,857		100,161			(31,641)		11,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2026	1	1,104,616	227.99	38,993			17,568		38,587			(14,542)		5,244		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2024	07/10/2026	2	1,974,308	222.74	69,387			26,893		100,918			(25,954)		8,692		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/08/2024	07/08/2026	1	189,292	222.05	6,568			2,526		10,138			(2,456)		830		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	1	2,619,258	229.78	92,984			45,405		80,855			(34,726)		12,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	1	2,478,726	229.31	87,995			42,121		79,006			(32,863)		12,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	1	1,293,746	229.78	45,928			22,459		40,023			(17,129)		6,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/24/2026	1	2,777,751	227.99	98,055			44,104		96,944			(36,620)		13,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2026	1	172,490	224.84	6,072			2,619		7,664			(2,264)		801		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	2	2,305,069	229.45	81,644			39,641		73,249			(30,576)		11,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	1	763,297	222.59	26,486			10,151		39,280			(9,878)		3,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	1	1,587,108	226.94	56,342			26,469		61,179			(21,013)		7,693		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	1	971,917	226.9	34,211			15,085		36,887			(12,759)		4,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	2	1,078,158	227.86	37,847			17,647		38,677			(14,175)		5,195		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/05/2026	2	3,428,156	228.74	120,588			66,298		121,614			(45,108)		17,966		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	3	3,175,434	231.86	110,841			55,836		85,828			(41,647)		15,899		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	1	3,833,290	229.22	134,932			72,384		129,029			(50,392)		19,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	3,008,032	231.5	105,883			55,781		83,009			(39,543)		15,427		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/30/2026	2	4,797,756	227.51	168,000			91,429		186,070			(63,007)		24,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	2	2,542,444	230.35	89,804			46,758		77,306			(33,588)		12,971		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	11/11/2026	3	1,819,421	228.02	61,428	1,364		35,130		68,415			(23,474)		9,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	2,567,412	229.44	90,840			46,574		83,771			(33,981)		12,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	2	1,379,612	228.54	48,379			28,521		51,086			(18,095)		7,487		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/20/2026	3	5,986,966	228.28	205,544	2,293		119,266		223,259			(77,936)		31,958		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1	2,709,060	230.95	95,630			48,538		77,014			(35,714)		13,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	2	2,230,347	230.43	78,503			41,519		67,649			(29,360)		11,468		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/11/2026	2	6,736,985	226	234,917			141,474		301,097			(88,103)		36,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	2	2,407,563	228.34	84,330			50,279		90,640			(31,541)		13,142		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	2	2,556,378	232.14	90,242			45,377		65,413			(33,751)		12,817		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	6,880,325	225.8	240,561			135,572		316,457			(90,223)		36,416		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	2	4,991,447	222.45	170,009	3,991		107,084		283,084			(64,700)		27,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	3,339,206	225.8	116,872			66,072		148,273			(43,647)		17,738		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,517,505	231.02	53,321			27,843		43,676			(19,943)		7,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	2	3,045,861	230.73	107,335			56,260		89,855			(40,197)		15,560		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	2	1,186,255	228.32	41,564			24,010		44,366			(15,554)		6,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	2	2,634,336	225.49	91,982			55,727		122,134			(34,403)		14,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	936,742	231.5	33,067			17,442		25,895			(12,332)		4,810		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	1	839,761	230.95	29,644			15,066		23,887			(11,056)		4,233		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	1	1,157,538	230.4	40,861			21,189		34,830			(15,239)		5,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	2	3,459,650	222.73	119,817			74,320		193,390			(44,939)		19,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	12/14/2026	3	2,980,183	226	69,068	26,418		64,140		133,179			(29,815)		16,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/13/2026	3	1,563,897	225.91	54,972			31,052		68,974			(20,665)		8,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/10/2026	2	2,448,940	227.97	85,819			51,286		95,112			(32,098)		13,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	1	897,873	227.11	31,426			17,914		36,516			(11,752)		4,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	2	4,166,390	226.78	146,128			82,917		172,888			(54,659)		22,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	1	3,956,828	226.83	138,093			77,203		163,192			(51,643)		20,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2026	3	2,414,192	229.22	84,415			45,473		81,505			(31,578)		12,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	2	3,064,229	228.94	107,360			62,494		109,397			(40,154)		16,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	2	6,917,082	231.5	242,445			127,254		191,017			(90,924)		35,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	2	3,751,803	227.66	131,009			74,993		146,540			(49,062)		20,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,313,240	229.13	45,664			24,727		44,926			(17,080)		6,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	2,173,281	226.47	75,780			42,488		92,084			(28,344)		11,503		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	1	6,361,808	228.89	222,663			123,497		223,324			(83,499)		33,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	1	2,688,246	229.92	94,357			50,367		85,565			(35,336)		13,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/19/2026	3	3,453,458	227.02	121,073			68,874		141,224			(45,290)		18,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/11/2026	2	3,214,690	226.84	112,168			67,460		135,484			(42,008)		17,587		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	3	3,680,292	222.17	127,818			79,402		212,949			(48,017)		20,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	4,666,562	228.43	163,285			96,624		174,222			(61,150)		25,325		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	7,859,036	222.17	275,066			171,396		453,877			(102,727)		43,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2026	2	2,824,356	228.32	99,184			58,315		106,212			(37,094)		15,310		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/07/2026	2	2,474,029	230.28	87,002			44,339		74,665			(32,537)		12,488		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2024	10/14/2026	2	2,092,724	230.34	73,659			38,250		63,399			(27,549)		10,662		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/21/2026	1	3,209,157	222.45	112,320			68,906		181,761			(41,947)		17,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2026	2	2,134,619	225.1	70,899			43,058		101,960			(26,522)		11,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2026	1	2,183,615	221.88	76,427			46,507		128,252			(28,581)		12,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2024	12/30/2026	2	3,324,728	221.8	116,327			72,824		197,236			(43,515)		18,581		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	1	406,026	229.72	14,252			7,576		13,137			(5,330)		2,093		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/10/2024	10/09/2026	2	3,251,225	229.41	114,382			58,936		106,345			(42,847)		16,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	2,261,918	228.89	79,393			44,229		79,545			(29,610)		11,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/08/2026	1	4,877,986	229.63	171,705			87,739		156,430			(64,213)		24,656		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	2	4,157,655	221.51	145,789			89,092		249,736			(54,602)		22,928		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2026	1	2,448,848	222.45	85,710			52,627		138,701			(31,965)		13,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/25/2026	3	3,844,533	228.41	135,029			78,174		142,820			(50,583)		20,645		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2026	2	2,524,774	228.66	88,175			51,726		92,200			(32,980)		13,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2026	1	2,020,536	222.17	70,719			44,102		116,779			(26,375)		11,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/27/2026	1	4,696,672	229.4	164,384			95,815		161,882			(61,644)		25,280		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2026	1	1,890,301	228.26	66,350			39,463		71,496			(24,745)		10,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2026	2	2,366,641	231.22	83,511			42,164		65,751			(31,282)		11,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2024	11/04/2026	2	3,207,359	227.83	112,840			61,849		121,558			(42,202)		16,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/07/2026	1	2,593,294	228.26	91,025			54,089		97,984			(33,994)		14,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2024	10/09/2026	2	3,360,804	230.4	118,219			60,990		101,204			(44,349)		17,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	2	6,615,497	229.22	232,192			124,116		222,877			(87,076)		34,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	11/03/2026	1	2,579,562	227.51	90,543			49,500		100,045			(33,768)		13,485		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	1,481,881	229.22	52,162			28,016		49,948			(19,454)		7,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/22/2026	2	3,117,429	230.46	108,477			57,531		94,733			(40,578)		16,050		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	3,743,894	228.89	131,036			72,918		131,498			(48,937)		19,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/06/2026	2	1,209,675	227.86	42,117			23,211		45,965			(15,757)		6,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	2	1,751,316	227.71	61,320			36,731		69,359			(22,933)		9,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	2	2,929,455	229.24	102,475			56,760		100,046			(38,377)		15,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,444,232	228.28	85,548			49,187		91,073			(31,949)		13,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	2	1,088,037	222.17	38,428			23,694		62,919			(14,379)		6,034		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	6,003,436	230.95	211,185			106,761		170,789			(79,199)		30,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	10/29/2026	2	3,031,979	229.21	100,194	4,993		57,370		102,888			(39,195)		15,751		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	2	3,467,626	230.4	113,941	6,137		62,962		104,177			(44,741)		17,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	2,301,434	229.4	80,550			47,089		79,240			(30,082)		12,432		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	3,579,027	228.03	125,624			68,270		133,415			(47,044)		18,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	5,736,025	221.81	200,761			125,924		340,378			(75,079)		32,092		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,811,505	225.8	98,403			55,689		124,973			(36,699)		14,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	541,207	228.28	18,942			10,902		20,217			(7,065)		2,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	7,800,328	228.26	272,873			161,699		294,916			(102,341)		42,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	2,835,155	229.4	99,514			58,232		97,728			(37,114)		15,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,371,476	227.51	118,339			64,622		130,597			(44,195)		17,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	1,258,653	226	44,053			26,625		56,291			(16,430)		6,917		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	2	2,632,227	223.94		91,644		60,821		138,314			(30,864)		15,155		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/12/2027	2	649,749	225.37		22,906		15,712		31,633			(7,214)		3,802		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/14/2027	2	2,477,813	220.45		86,844		56,072		160,199			(30,807)		14,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/19/2027	2	6,872,623	227.62		239,867		167,644		289,771			(72,809)		40,500		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	2	298,482	223.63		10,309		6,758		15,964			(3,555)		1,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/04/2027	1	4,300,570	224.57		150,520		101,518		218,718			(49,074)		24,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2027	2	1,266,341	222.52		44,275		28,813		72,476			(15,598)		7,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/22/2027	5	5,348,840	223.61		189,914		126,482		286,698			(63,854)		30,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	3,600,324	223.61		126,011		83,372		192,798			(42,923)		20,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	3,861,727	225.05		135,160		92,087		190,824			(43,392)		22,531		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2027	3	1,660,562	227.7		58,374		40,983		69,667			(17,423)		9,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	2,639,736	225.05		92,391		62,907		130,214			(29,702)		15,386		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	2	4,706,670	223.2		164,263		107,883		258,755			(56,470)		26,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2027	1	1,534,032	223.96		53,691		36,065		80,771			(17,750)		8,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2027	2	2,047,399	227.76		72,675		51,824		86,283			(20,893)		12,219		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/25/2027	2	3,695,866	228.31		129,723		91,238		149,341			(38,557)		21,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	1	1,491,209	222.03		52,192		33,050		87,211			(19,251)		8,388		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2027	2	3,075,616	221.34		107,213		68,046		187,503			(39,207)		17,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	2,604,123	221.84		90,183		56,844		154,251			(33,503)		14,569		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2027	3	3,915,390	224.07		137,942		92,870		204,863			(45,137)		22,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2616$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2027	2	1,405,681	228.56		49,391		35,285		56,233			(14,139)		8,397		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/17/2027	2	2,612,596	229.11		91,737		67,043		104,055			(24,752)		15,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	2	2,899,948	229.34		101,782		75,917		112,259			(26,142)		17,653		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2027	1	1,628,052	229.43		57,145		42,090		64,223			(15,207)		9,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/22/2027	1	4,501,708	223.19		157,110		103,584		247,639			(53,878)		25,785		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/19/2027	1	1,658,119	226.89		57,868		40,222		73,388			(17,678)		9,771		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/26/2027	3	2,254,114	228.34		78,629		55,432		90,967			(23,256)		13,375		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	7,102,487	223.96		248,587		166,864		373,665			(82,296)		41,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	02/26/2027	2	7,416,002	227.78		260,365		184,546		310,806			(76,469)		44,002		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	1	3,751,659	227		131,683		95,720		169,610			(36,308)		22,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/10/2027	3	2,939,191	225.88		102,611		70,074		137,776			(32,588)		17,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/17/2027	1	2,772,941	226.17		97,053		67,191		128,074			(30,188)		16,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	2	3,909,916	226.62		136,164		93,857		175,550			(42,763)		22,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/12/2027	2	643,231	226.48		22,971		16,640		29,674			(6,345)		3,868		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	1,624,557	229.26		57,482		42,110		62,722			(15,413)		9,825		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	2,220,075	227.92		78,147		56,971		93,214			(21,381)		13,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	3	2,086,718	225.38		72,478		49,345		100,858			(23,190)		12,126		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2027	2	3,246,818	219.64		113,803		73,330		219,085			(40,518)		18,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	4	4,229,281	221.42		146,288		93,285		251,706			(53,071)		23,868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/16/2025	01/15/2027	2	1,809,113	221.6		64,039		41,488		109,405			(22,619)		10,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/19/2027	1	2,462,542	222.64		86,189		56,313		139,593			(30,143)		14,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/19/2027	2	2,188,772	227.31		76,644		53,505		94,217			(23,328)		12,898		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/11/2027	1	1,844,665	219.78		64,379		41,355		123,359			(23,162)		10,444		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/19/2025	02/18/2027	2	1,914,959	226.61		66,886		46,400		86,240			(20,521)		11,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	02/23/2027	1	2,455,633	227.62		85,947		60,210		103,454			(25,949)		14,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/21/2025	03/23/2027	1	3,226,123	228.61		113,560		83,922		130,290			(29,941)		19,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/15/2027	2	11,894,360	222.64		415,422		270,633		675,809			(146,062)		67,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/29/2025	01/29/2027	2	1,487,489	223.25		52,325		34,868		81,846			(17,486)		8,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/07/2027	1	2,443,409	221.1		85,275		54,234		151,531			(31,073)		13,775		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/25/2025	03/25/2027	2	2,089,853	228.53		73,618		54,615		85,381			(19,052)		12,721		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2025	12/31/2026	2	2,269,693	222.03		79,056		49,864		132,910			(29,352)		12,698		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	3	3,309,451	227.03		117,038		84,602		147,204			(32,508)		19,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/21/2025	01/29/2027	3	7,689,632	223.96		270,798		181,590		394,617			(89,762)		44,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/01/2027	1	3,780,652	227.78		133,079		94,455		158,286			(38,959)		22,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/17/2025	03/12/2027	2	7,253,938	227.92		254,810		185,479		304,708			(69,994)		43,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2027	2	5,073,764	225.05		177,339		120,518		250,480			(57,230)		29,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/11/2027	1	2,742,258	225.8		95,705		65,468		129,728			(30,285)		16,032		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/12/2027	2	10,044,150	226.17		350,662		242,025		464,436			(109,803)		58,779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2615$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	2,845,963	219.78		99,324		63,851		190,390			(35,686)		16,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/05/2027	1	3,277,740	225.37		114,721		77,852		158,526			(37,139)		19,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2027	1	1,711,233	228.4		60,064		42,738		68,850			(17,361)		10,203		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	2	3,912,377	227.28		137,048		96,977		169,518			(40,415)		23,214		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/04/2027	1	6,604,452	222.03		231,156		146,261		390,844			(85,379)		37,112		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2027	1	5,393,346	224.62		188,767		126,279		272,405			(62,922)		31,117		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2027	1	2,850,733	222.64		99,776		65,238		161,592			(34,847)		16,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/08/2027	2	5,901,035	219.78		205,318		131,588		395,123			(74,165)		33,303		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	2	774,022	229.72		27,019		19,827		29,015			(7,213)		4,685		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	1	4,685,209	229.29		164,451		122,826		181,978			(42,074)		28,520		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2027	1	2,199,607	223.6		76,986		51,183		121,049			(25,838)		12,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/23/2025	02/22/2027	2	3,745,126	227.62		130,016		91,201		157,632			(39,131)		22,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	1	3,075,775	228.61		108,267		79,972		124,156			(28,585)		18,671		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	1,925,626	226.17		67,397		46,631		88,857			(20,992)		11,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2027	2	2,919,553	227.86		102,137		73,668		122,634			(28,531)		17,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	2	2,632,085	228.54		92,406		68,436		107,352			(24,031)		16,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/10/2025	03/05/2027	2	4,232,540	227.86		148,552		106,557		177,459			(42,367)		25,284		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2027	2	6,359,675	228.61		223,182		164,618		256,948			(59,149)		38,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2027	1	2,691,488	228.38		94,740		68,192		109,037			(26,791)		16,140		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/27/2025	03/25/2027	2	1,061,419	228.69		37,329		27,733		42,909			(9,625)		6,461		0001
Purchased Call/Merrill Lynch RPM Index/MLR2615$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/26/2027	1	1,538,828	223.61		53,859		35,659		82,466			(18,321)		8,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/14/2025	03/16/2027	1	2,194,338	227.92		77,241		56,339		92,224			(21,104)		13,246		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/30/2027	1	1,215,853	229.29		42,920		32,131		47,181			(10,906)		7,435		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/08/2027	1	4,310,300	228.38		151,723		109,148		174,390			(42,964)		25,822		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/07/2025	03/05/2027	2	5,513,635	228.38		193,237		138,797		223,261			(54,921)		32,937		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	03/28/2025	03/29/2027	1	4,671,367	229.29		164,432		123,041		180,986			(41,839)		28,541		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	03/31/2027	2	2,804,540	230.38		98,848		74,140		101,112			(24,775)		17,166		0001
Purchased Call/Merrill Lynch RPM Index/MLR2616$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/28/2025	03/02/2027	1	1,634,678	227.78		57,541		40,863		68,504			(16,822)		9,737		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/04/2025	06/04/2027	2	1,435,037	224.85		50,403		42,346		77,044			(8,133)		9,291		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2025	05/27/2027	2	1,186,469	224.18		41,631		34,487		65,963			(7,181)		7,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2027	1	544,778	223.63		19,231		15,031		30,663			(4,215)		3,404		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/06/2027	1	2,794,802	224.74		98,936		79,094		151,644			(19,923)		17,661		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/17/2027	1	2,439,737	223.85		85,879		70,050		136,898			(16,095)		15,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/25/2027	1	1,586,221	223.91		55,994		46,289		91,919			(9,944)		10,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/20/2027	2	3,417,861	224.24		120,125		98,348		188,396			(21,882)		21,856		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/22/2027	2	2,208,977	223.95		78,043		60,898		121,945			(17,206)		13,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/22/2027	1	1,508,378	224.32		53,246		46,005		84,096			(7,419)		9,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	05/05/2027	2	2,082,811	224.31		73,648		58,781		113,164			(14,926)		13,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/16/2027	3	8,000,307	223.83		282,135		218,952		443,136			(63,988)		49,680		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/09/2027	2	3,440,058	224.15		121,136		102,504		195,146			(18,747)		22,363		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2027	2	2,706,590	223.35		95,457		78,719		156,980			(17,147)		17,322		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2027	1	1,343,185	224.38		47,280		40,071		74,246			(7,254)		8,739		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	2	1,393,969	220.7		49,631		37,781		91,730			(11,892)		8,595		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/09/2027	2	4,044,723	222.83		142,467		109,214		236,561			(33,652)		24,960		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/01/2027	2	2,418,933	230.88		85,362		64,142		84,586			(21,278)		14,820		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/06/2027	1	2,488,645	224.96		88,347		66,988		127,832			(21,604)		15,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/20/2027	1	2,696,422	223.83		95,453		74,111		149,271			(21,617)		16,804		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/12/2027	3	2,021,092	223.48		70,809		57,208		115,599			(13,660)		12,837		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	6,137,832	223.99		216,766		170,363		338,353			(47,032)		38,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	2	2,068,293	223.69		72,839		59,280		117,207			(13,784)		13,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2027	1	1,353,211	222.66		47,633		38,604		81,233			(9,070)		8,610		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/11/2027	2	1,647,144	224.82		58,142		49,370		88,931			(8,837)		10,725		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	2	12,962,057	224.12		456,447		380,913		723,413			(77,000)		83,440		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/13/2027	1	1,609,013	222.83		56,798		43,613		94,037			(13,346)		9,965		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	2	6,128,634	224.07		216,384		172,155		337,704			(44,869)		38,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	2	2,484,215	224.07		88,039		70,122		136,617			(18,174)		15,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2027	1	2,225,281	223.99		78,775		62,003		122,623			(17,003)		13,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	1	5,490,808	223.88		192,727		162,647		311,413			(30,709)		35,550		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	2	2,487,125	224.2		87,259		73,182		138,496			(14,185)		16,089		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2027	1	2,005,575	223.2		70,596		57,117		116,790			(13,539)		12,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	1	3,126,525	223.91		110,054		88,498		174,496			(21,890)		19,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2027	2	2,143,973	224.38		75,405		63,085		117,753			(12,390)		13,858		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	2	2,981,714	223.83		105,541		81,971		165,018			(23,869)		18,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	2	2,790,040	224.57		98,058		82,643		152,198			(15,734)		18,064		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	2	2,153,388	222.33		76,172		58,317		129,568			(18,070)		13,289		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2027	1	1,137,567	223.88		40,042		33,827		64,446			(6,346)		7,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2027	1	2,602,867	224.07		92,142		73,409		143,295			(19,007)		16,420		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2027	1	1,543,965	224.01		54,348		44,419		86,007			(9,976)		9,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2027	2	1,950,106	226.28		69,065		60,436		97,675			(8,700)		12,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2027	1	1,720,134	225.52		60,721		52,714		89,877			(8,068)		11,326		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	1	8,028,133	224.76		281,787		240,531		434,922			(42,191)		52,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/29/2027	1	2,484,780	224.6		87,961		69,475		132,550			(18,556)		15,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/12/2027	1	2,749,114	222.83		97,044		74,485		160,503			(22,834)		17,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/02/2027	2	3,710,285	224.96		130,685		98,920		190,706			(32,124)		22,752		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/28/2025	04/28/2027	1	3,219,877	224.41		113,984		89,872		173,244			(24,202)		20,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	2	4,558,747	230.38		159,779		120,788		165,301			(39,430)		27,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2617$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/05/2027	1	1,647,430	224.96		58,484		44,325		84,560			(14,321)		10,130		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	2	1,306,417	221.36		46,502		35,361		82,682			(11,175)		8,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/15/2027	2	3,539,032	223.57		124,951		96,290		198,990			(28,754)		21,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	3,972,707	223.85		139,839		114,100		223,297			(26,172)		25,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	2	1,203,944	222.36		42,493		32,403		72,318			(10,126)		7,430		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	1	3,464,303	223.99		122,636		96,490		190,760			(26,507)		21,703		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/14/2027	2	4,521,862	223.85		158,809		129,429		253,930			(29,847)		28,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/23/2027	2	2,745,258	224.1		96,852		76,020		150,369			(21,116)		17,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2027	2	458,746	223.5		16,205		12,468		25,829			(3,749)		2,844		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/29/2027	1	1,879,160	225.54		66,522		58,116		98,080			(8,633)		12,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	2	3,995,137	225.54		141,227		123,287		208,508			(18,413)		26,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2027	2	2,326,508	225.25		82,319		71,244		123,140			(11,157)		15,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/21/2027	1	6,042,219	224.32		213,290		184,245		336,296			(29,761)		39,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	1	3,658,680	224.32		128,786		111,151		204,200			(18,069)		23,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/16/2027	2	1,735,821	224.63		61,030		52,242		95,146			(8,854)		11,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2027	2	2,593,307	225.82		91,500		79,311		133,280			(12,281)		17,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	1	915,776	224.24		32,235		26,855		50,765			(5,483)		5,895		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	2	3,123,359	224.47		110,029		94,451		172,866			(15,812)		20,436		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/25/2027	2	4,494,550	225.99		158,827		138,464		228,607			(20,905)		29,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2027	1	4,544,780	224.28		159,976		137,880		254,223			(22,822)		29,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2027	2	1,511,745	223.75		53,403		41,250		84,125			(12,209)		9,388		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	2	2,121,787	224.71		75,106		59,441		112,639			(15,736)		13,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	2,699,430	223.91		95,290		78,797		151,721			(16,900)		17,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/10/2027	1	2,807,442	224.04		99,103		79,882		155,177			(19,522)		17,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2027	1	1,724,812	223.47		60,713		49,788		99,368			(10,978)		11,039		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	3,171,015	225.54		112,254		98,048		165,540			(14,588)		20,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	1,817,894	224.12		64,172		53,594		101,154			(10,783)		11,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	3,163,823	224.76		111,367		95,129		171,293			(16,606)		20,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/30/2027	1	1,875,897	224.07		66,407		52,759		103,367			(13,846)		11,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	05/07/2027	3	4,067,209	224.04		143,329		115,662		225,310			(28,091)		25,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/11/2027	1	3,504,711	224.04		123,716		99,755		197,779			(24,338)		22,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/21/2027	2	4,027,981	223.64		143,026		111,421		225,704			(31,714)		25,124		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	2	2,497,482	223.64		88,056		73,071		143,189			(15,074)		16,077		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	2,580,873	223.88		90,847		76,726		146,176			(14,416)		16,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/11/2027	2	2,603,837	225.55		91,240		77,789		134,847			(13,737)		16,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	1	5,919,061	223.91		207,759		171,552		332,662			(37,100)		37,881		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/15/2027	1	1,808,885	224.76		63,854		54,556		98,008			(9,508)		11,816		0001
Purchased Call/Merrill Lynch RPM Index/MLR2617S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2027	2	1,021,302	230.81		35,877		27,015		35,954			(8,892)		6,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,764,198	223.91		167,700		138,595		267,459			(29,823)		30,567		0001
Purchased Call/Merrill Lynch RPM Index/MLR2618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2027	1	1,570,874	224.75		55,452		44,407		83,513			(11,090)		9,935		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	2,150,098	226.24		76,113		70,146		110,114			(6,247)		14,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2027	2	402,320	226.21		14,192		12,512		20,329			(1,746)		2,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2027	2	1,253,980	231.89		44,542		43,752		48,095			(849)		8,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/07/2027	2	2,264,648	225.28		79,964		70,742		120,622			(9,306)		15,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/13/2027	1	1,668,766	225.12		58,907		52,596		89,965			(6,518)		11,143		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/09/2027	3	1,641,669	225.48		57,936		51,460		86,704			(6,548)		10,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2027	2	2,107,477	224.52		74,748		66,954		117,750			(7,874)		14,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	2	2,667,023	226.43		93,860		85,451		134,680			(8,749)		17,945		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2027	2	1,459,676	224.99		51,740		45,849		79,248			(5,945)		9,709		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	1	7,846,404	226.02		276,978		244,460		409,485			(33,815)		51,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/30/2027	2	4,444,830	225.02		156,915		144,372		243,727			(13,111)		30,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	2,217,595	231.46		78,876		77,253		86,746			(1,915)		15,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2027	2	1,453,127	225.25		51,440		46,174		78,054			(5,328)		9,726		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2027	2	923,661	229.05		33,009		31,967		41,499			(1,173)		6,409		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2027	3	2,188,193	230.8		78,148		75,935		88,726			(2,326)		15,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/14/2027	2	2,455,240	225.21		86,337		77,214		131,726			(9,216)		16,407		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	2	2,854,636	226.24		100,999		93,054		146,308			(8,306)		19,309		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261A$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	1	2,557,050	227.5		90,520		84,152		122,643			(6,705)		17,387		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2027	2	1,545,684	226.22		54,199		49,590		79,317			(4,671)		10,447		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2027	2	1,450,434	226.85		51,103		46,343		71,521			(4,826)		9,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR261C$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	1	1,324,676	231.08		47,026		46,961		53,697			(257)		9,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2027	1	1,180,682	231.55		41,914		41,223		46,293			(746)		8,274		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	4,147,067	225.66		146,250		130,318		216,813			(16,446)		27,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2027	1	2,127,407	225.62		75,310		67,965		112,018			(7,613)		14,282		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2027	2	3,268,628	226.43		115,606		101,345		162,982			(14,403)		21,624		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	2	949,796	227.48		33,478		31,652		46,064			(1,876)		6,525		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	3	3,277,232	226.99		116,115		109,610		163,197			(6,660)		22,497		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2027	2	767,043	228.1		27,008		25,272		35,739			(1,773)		5,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	2	2,035,331	227.58		72,340		68,887		98,309			(3,542)		14,033		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	678,910	228.41		24,101		22,909		31,254			(1,284)		4,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	1	1,594,829	228.41		56,616		53,813		73,303			(3,021)		10,980		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	1,512,607	227.25		53,546		49,869		73,659			(3,877)		10,315		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	2	273,199	228.11		9,896		9,535		12,927			(374)		1,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR261B$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	1	4,504,457	226.88		159,007		150,892		225,922			(8,725)		30,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	2	2,190,847	225.34		77,421		69,739		117,093			(7,958)		14,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR261A$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	1	3,446,263	227.02		121,998		114,594		170,724			(7,865)		23,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/17/2027	2	1,533,887	230.97		54,495		53,896		59,983			(816)		10,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	2	2,124,041	227.25		74,810		69,651		103,329			(5,424)		14,442		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2027	2	836,930	231.36		29,554		29,365		33,402			(238)		5,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	1	3,077,575	226.84		108,946		102,502		154,167			(6,856)		21,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2027	2	3,243,877	232.03		114,983		112,451		125,583			(2,991)		22,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	2	3,855,705	226.84		136,070		127,993		192,944			(8,585)		26,352		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	1	1,377,463	228.89		48,900		47,154		62,453			(1,809)		9,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	1	1,830,960	232.77		64,999		64,999		64,955					12,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	1	2,107,719	231.08		74,824		74,721		85,525			(409)		14,873		0001
Purchased Call/Merrill Lynch RPM Index/MLR261CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2027	2	2,191,233	232.17		77,963		77,963		80,545			(100)		15,484		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2027	1	1,385,259	230.97		49,315		48,773		54,348			(741)		9,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2027	1	2,012,281	230.7		71,436		69,473		84,558			(2,055)		14,023		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	1	2,140,285	226.84		75,766		70,666		106,695			(5,189)		14,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/18/2027	2	1,646,382	226.7		58,410		55,048		83,171			(3,433)		11,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	1,867,215	230.22		66,473		64,464		78,203			(2,270)		12,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	2	5,122,835	231.07		181,839		179,586		206,607			(2,989)		35,900		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	2	1,051,016	227.97		37,337		35,661		49,753			(1,735)		7,257		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2027	1	908,580	227.82		32,164		30,662		43,358			(1,542)		6,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	1	1,414,686	228.21		50,080		48,140		66,064			(2,201)		9,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/20/2027	2	2,285,925	230.97		81,405		80,522		92,541			(1,199)		16,053		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/27/2027	2	3,548,787	228.13		125,702		120,685		166,477			(5,672)		24,502		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	1,700,861	226.38		60,040		54,762		86,229			(5,496)		11,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	2	2,274,234	225.62		80,362		72,490		119,663			(8,145)		15,221		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	2	1,360,384	227.07		48,132		44,437		66,680			(3,752)		9,236		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/09/2027	2	3,170,706	225.12		111,632		99,612		170,874			(12,402)		21,107		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2027	2	647,173	228.41		22,800		21,669		29,773			(1,214)		4,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2027	3	4,019,978	226.43		145,233		131,361		202,291			(14,033)		27,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	3,244,560	227.25		114,857		106,958		157,873			(8,328)		22,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	1	2,034,142	228.21		72,212		69,435		95,249			(3,153)		14,095		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/28/2027	2	1,974,502	225.43		70,061		64,008		105,580			(6,133)		13,336		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	2	3,532,905	228.21		126,235		121,451		165,011			(5,425)		24,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	2	2,055,317	228.21		73,150		70,346		96,201			(3,165)		14,232		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	1	2,549,737	226.38		89,751		81,817		129,121			(8,260)		17,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2027	2	2,038,523	231.8		72,582		71,189		78,320			(1,488)		14,266		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2027	1	1,860,527	231.41		66,049		65,414		73,652			(724)		13,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	1	1,846,998	231.46		65,753		64,398		72,416			(1,617)		12,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/03/2027	2	6,340,312	230.22		225,153		218,315		266,254			(7,723)		43,996		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	2	3,512,793	230.66		124,407		124,067		146,035			(850)		24,737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR261CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	1	2,022,454	231.08		71,595		71,496		82,048			(393)		14,242		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	1,412,849	225.62		49,874		45,003		74,319			(5,049)		9,478		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/22/2027	2	1,980,560	227.26		69,637		63,049		95,328			(6,665)		13,316		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	1	569,172	231.02		20,263		19,734		22,854			(555)		3,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR261AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	1	2,712,290	227.05		96,015		89,684		134,211			(6,445)		18,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	1	458,294	227.12		16,224		15,020		22,459			(1,222)		3,116		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	1,827,603	226.84		64,697		60,876		91,455			(4,066)		12,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	1	2,184,647	227.02		77,337		71,494		107,606			(5,933)		14,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	1,505,046	226.24		53,429		49,246		77,172			(4,379)		10,211		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2027	1	2,433,017	226.02		86,129		76,073		124,096			(10,458)		16,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2027	1	936,613	225.13		33,062		30,292		51,049			(2,808)		6,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	3,069,648	231.46		109,279		107,025		120,164			(2,691)		21,451		0001
Purchased Call/Merrill Lynch RPM Index/MLR261ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	1	2,179,765	226.38		76,946		70,172		110,363			(7,052)		14,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR2619SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	3,842,003	225.12		135,623		121,072		206,980			(15,028)		25,635		0001
Purchased Call/Merrill Lynch RPM Index/MLR261BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	1	1,979,030	231.91		70,256		69,677		76,331			(674)		13,927		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	2	18,733,527	282.36	414,078			29,659		359,735			(308,036)		25,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	5	23,337,606	281.57	516,088			51,281		507,864			(386,226)		37,152		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	10/31/2025	5	41,250,563	280.19	907,415			75,669		1,030,555			(681,473)		60,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	4	20,342,928	279.4	435,646			50,460		558,172			(326,107)		34,912		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2025	5	9,690,590	277.76	216,580			29,289		313,970			(162,247)		17,933		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/14/2025	6	22,900,276	277.34	499,464			60,945		762,769			(374,057)		40,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2025	4	13,951,547	278.27	301,757			63,278		438,462			(226,051)		32,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/23/2025	5	14,411,446	276.03	321,659	1,290		74,310		547,662			(242,325)		34,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/26/2025	7	12,030,221	278.51	263,020	1,974		41,186		364,066			(198,676)		23,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	4	22,240,259	278.58	494,584			69,921		665,658			(370,195)		41,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/07/2025	3	46,101,327	281.99	1,004,193			103,497		961,469			(753,508)		74,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/28/2025	4	34,362,015	279.53	756,087			121,840		947,291			(567,280)		69,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	11/04/2025	4	14,945,281	280.15	344,592			32,337		376,970			(258,188)		23,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/11/2025	4	11,878,281	280.02	253,719			28,706		306,285			(190,042)		20,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2025	3	14,656,257	282	321,983			11,549		291,866			(241,200)		14,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/21/2025	4	31,883,703	279.54	693,035			98,242		872,097			(520,460)		60,172		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/09/2025	4	15,092,031	279.31	335,835	1,269		64,217		431,571			(252,622)		33,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2025	4	26,336,237	278.2	582,183			80,277		815,942			(435,631)		49,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/04/2025	6	20,864,108	280.29	451,840	802		79,934		538,430			(338,814)		44,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	1	403,206	281.57	8,871			880		8,736			(6,635)		642		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/26/2025	3	28,225,738	278.46	627,876			97,998		857,990			(471,444)		55,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/17/2025	2	13,406,915	276.53	296,372			38,374		474,856			(220,475)		24,309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/14/2025	5	42,202,106	276.53	931,025	1,218		114,002		1,508,368			(699,905)		74,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	79,409	280.29	1,747			308		2,049			(1,307)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/26/2025	3	43,162,911	276.34	942,271	3,139		225,926		1,605,233			(709,284)		105,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/08/2025	4	7,260,996	280.58	161,478			3,122		168,184			(121,022)		5,375		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/02/2025	6	23,609,959	283.68	511,480			1,416		372,261			(384,217)		8,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/12/2025	4	24,005,045	279.33	520,433			103,851		686,195			(389,481)		53,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/03/2025	4	7,361,753	279.81	163,411			28,414		198,613			(122,397)		15,413		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/24/2025	1	103,197	282.26	2,281			145		2,026			(1,706)		132		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	10/15/2025	4	11,146,628	281.84	249,529			9,642		226,709			(186,915)		11,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/17/2025	3	13,848,310	277.95	286,023			60,744		447,919			(214,165)		32,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2024	12/05/2025	4	22,246,862	279.24	488,717			88,082		636,099			(365,977)		47,300		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/02/2025	5	18,318,325	279.41	411,078			70,358		512,839			(308,077)		38,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/12/2025	3	38,816,007	278.1	854,735			170,996		1,234,615			(641,571)		86,795		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2025	2	11,671,689	279.53	257,926			43,344		318,293			(191,872)		24,052		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/16/2025	4	22,494,603	282.44	498,195			20,602		427,065			(372,752)		23,548		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/01/2025	5	8,189,460	284.21	176,433					119,919			(132,247)		2,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/06/2025	3	13,103,296	282.25	288,630			3,983		244,582			(215,125)		8,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/05/2025	4	9,418,680	281.32	208,343			20,122		210,283			(156,038)		14,790		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/10/2025	5	10,378,639	279.64	230,769	968		44,756		286,741			(173,547)		22,887		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	3	33,293,796	281.86	732,979			18,376		669,202			(550,188)		27,554		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	183,628	282.63	4,058			180		3,398			(3,035)		198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	2	15,404,478	280.19	340,926			30,997		380,500			(253,660)		23,508		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	3	22,689,248	280.58	509,118			11,249		526,102			(381,198)		17,814		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2025	5	9,317,145	278.48	205,391			31,312		282,369			(154,133)		18,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/29/2025	7	11,204,263	282.9	242,648			18,761		206,827			(181,850)		15,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/07/2025	5	12,943,679	280.76	284,188			4,714		295,265			(213,248)		8,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/28/2025	6	17,616,568	282.72	387,620			28,945		332,466			(291,040)		24,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/30/2025	3	22,089,541	283.01	472,765			37,806		404,072			(353,726)		31,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/08/2025	2	12,082,477	279.3	266,900			50,003		339,274			(198,562)		26,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/19/2025	4	33,718,369	275.76	744,037			163,448		1,306,664			(558,772)		78,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/24/2025	2	2,847,286	276.33	62,642			14,572		105,734			(46,940)		6,870		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2025	4	22,561,404	276.05	464,232	18,484		104,181		854,291			(361,630)		52,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2025	3	21,208,939	278.25	459,080			54,482		650,004			(343,581)		36,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/11/2025	4	23,856,596	280.45	517,013			101,291		611,157			(386,926)		52,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/26/2025	5	32,098,152	277.03	691,882	2,277		165,528		1,129,802			(519,729)		78,354		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2025	1	11,203,570	275.76	247,599			55,931		430,382			(184,181)		26,713		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/17/2025	5	33,431,208	283.3	727,589	3,532		32,593		572,692			(549,494)		36,074		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/07/2025	5	20,549,523	282.16	443,661			45,705		419,935			(332,637)		33,152		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	18,196,163	278.46	400,316			64,317		547,068			(298,596)		36,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	222,370	279.3	4,892			883		6,307			(3,669)		473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	6	25,600,085	281.37	567,343	644		34,505		556,834			(425,398)		32,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/13/2025	3	15,313,629	281.86	337,286	701		11,214		303,701			(251,578)		14,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/30/2025	5	15,654,074	275.09	321,498	26,245		86,683		641,832			(260,509)		39,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/19/2025	4	22,959,173	274.41	513,107			112,357		989,306			(384,030)		53,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	3	7,971,373	275.22	82,752	94,809		44,838		323,708			(132,671)		20,010		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/03/2025	5	32,377,742	282.25	698,617	5,827		3,932		612,979			(530,243)		14,677		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	64,021	283.68	1,415			4		1,003			(1,058)		24		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	5	22,257,744	282.63	494,235	668		21,961		415,812			(370,527)		24,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/22/2025	4	10,398,252	282.78	217,679			12,619		191,933			(163,094)		12,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/31/2025	5	22,117,016	280.26	485,050			40,350		548,638			(363,191)		32,228		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	157,282	283.68	3,476			10		2,465			(2,600)		58		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/03/2025	4	23,635,811	283.05	517,738			2,870		405,294			(387,475)		10,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2025	5	14,130,738	282.83	309,338			17,073		258,595			(231,760)		16,947		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	1	51,473	278.58	1,132			160		1,539			(847)		97		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2024	10/10/2025	4	19,152,370	280.71	427,017			10,680		438,655			(319,570)		15,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2025	2	14,158,602	276.34	312,726			76,676		521,152			(232,638)		35,153		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	1	75,615	280.19	1,671			152		1,862			(1,243)		115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	10/24/2025	3	23,029,296	282.26	509,327			32,461		453,806			(381,090)		29,526		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	3	40,219,820	282.36	886,667			56,662		784,105			(665,489)		51,567		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2025	6	16,723,624	277.11	381,696			50,612		570,003			(286,249)		30,637		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2025	1	13,980,615	281.99	308,972			34,141		287,252			(229,834)		23,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	100,059	282.36	2,201			141		1,945			(1,651)		128		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	122,611	280.19	2,697			225		3,057			(2,023)		179		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/20/2025	4	13,711,728	283.3	301,411	664		15,830		231,264			(224,909)		16,048		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	93,435	278.46	2,056			330		2,803			(1,533)		188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	2	33,002,751	279.3	726,121			131,140		936,661			(545,016)		70,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2025	1	4,349,520	279.54	96,124			14,299		117,686			(71,504)		8,442		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2025	1	17,406,033	278.1	384,673			79,478		548,173			(286,147)		39,713		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	1	51,927	279.3	1,148			215		1,457			(854)		113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	65,841	281.86	1,455			48		1,301			(1,082)		62		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	1	123,353	281.37	2,714			164		2,673			(2,030)		155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/16/2026	3	23,011,439	276.09	506,701			150,656		880,336			(356,698)		62,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/13/2026	6	13,012,692	274.3	281,913			80,935		567,861			(200,656)		34,897		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2025	01/23/2026	3	18,489,860	277.52	406,543			128,465		634,842			(278,360)		51,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/06/2025	01/02/2026	3	22,648,789	275.52	500,376			128,973		899,677			(371,439)		57,469		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2025	01/14/2026	3	9,273,021	273.61	217,342			62,974		424,833			(154,130)		24,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/23/2026	4	33,460,791	277.69	724,344			229,459		1,133,243			(495,305)		93,909		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/08/2026	4	21,455,370	275.72	466,862			127,626		841,460			(338,783)		56,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/09/2026	5	31,098,304	274.9		683,567		190,494		1,297,450			(493,189)		81,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2025	01/15/2026	4	7,168,675	275.38		162,501		47,760		289,135			(114,776)		19,407		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	14,839,733	274.9		327,958		93,057		613,961			(235,022)		39,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2025	01/29/2026	6	22,592,578	276.3		514,256		170,525		855,252			(343,544)		65,040		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2025	02/17/2026	6	15,211,036	281.02		358,926		137,906		391,614			(221,238)		47,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	01/28/2026	5	8,170,952	276.07		182,248		59,852		314,794			(122,236)		23,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/20/2026	4	23,406,463	282.33		501,881		198,534		546,182			(304,114)		73,253		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2025	01/21/2026	3	13,502,283	276.62		313,238		96,924		497,119			(216,020)		37,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2025	01/30/2026	4	23,962,107	277.86		524,617		175,978		803,939			(349,112)		69,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/06/2026	7	35,878,277	278.65		800,184		285,521		1,137,546			(515,380)		106,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2025	02/05/2026	5	24,204,014	278.35		541,388		189,924		783,679			(351,317)		71,666		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2025	02/03/2026	6	13,816,631	276.76		321,535		111,051		506,364			(210,215)		40,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2025	02/09/2026	1	15,026,805	278.65		332,092		119,846		480,920			(212,648)		45,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/06/2026	5	19,377,415	279.09		425,970		151,195		590,768			(275,264)		57,599		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/10/2026	4	16,151,136	280.24		360,551		131,371		448,477			(228,912)		48,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	02/27/2026	3	41,282,160	278.32		924,013		382,620		1,358,512			(542,724)		132,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	4	21,579,977	282.12		475,093		184,873		512,444			(290,132)		67,301		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/13/2026	4	22,240,440	282.02		479,402		179,925		529,148			(300,609)		67,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2025	03/04/2026	3	18,007,526	278.93		409,625		173,960		566,883			(235,496)		58,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/18/2025	02/18/2026	6	9,586,538	282.75		204,993		79,314		214,632			(125,595)		29,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/20/2026	5	39,899,822	281.54		870,232		343,534		1,005,559			(527,854)		124,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/11/2026	6	8,815,627	280.54		194,319		71,412		238,804			(122,783)		26,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	234,743	275.86		5,188		1,372		9,012			(3,817)		605		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2026	5	24,154,796	280.5		542,847		200,942		658,535			(341,873)		73,450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2025	03/06/2026	5	23,345,912	280.39		508,189		219,792		653,714			(289,371)		76,557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2025	03/25/2026	4	22,907,795	280.95		501,602		242,025		621,954			(259,551)		79,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2025	01/20/2026	1	3,559,121	276.1		78,657		24,052		134,858			(54,718)		9,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/09/2026	5	25,137,809	275.72		550,554		151,601		976,513			(398,384)		66,117		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2025	01/30/2026	3	33,935,873	277.42		742,467		249,634		1,181,905			(493,389)		98,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2025	02/27/2026	4	21,549,760	279.3		471,335		194,696		658,038			(277,424)		69,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/06/2026	7	34,704,649	279.74		758,782		329,104		1,024,917			(430,961)		113,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	206,361	274.9		4,561		1,294		8,548			(3,268)		551		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2025	01/27/2026	5	15,261,376	275.48		347,172		113,131		614,105			(233,714)		43,570		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2025	03/03/2026	3	19,055,667	280.03		406,090		171,448		548,176			(234,469)		61,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/12/2026	6	19,532,807	278.91		439,561		196,835		621,034			(242,916)		65,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	6	37,289,892	279.95		825,446		374,204		1,089,589			(452,775)		124,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2025	03/19/2026	4	21,232,154	281.89		463,185		216,117		529,957			(247,285)		72,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/04/2025	02/04/2026	3	10,351,584	277.91		232,409		80,841		347,082			(151,418)		30,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/14/2025	01/07/2026	3	8,565,827	275.78		187,279		50,621		334,273			(136,423)		22,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/24/2026	5	16,596,106	280.26		374,964		180,135		476,281			(194,797)		57,458		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	02/26/2026	4	27,909,788	280.62		601,704		245,735		761,123			(355,925)		89,161		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2025	03/10/2026	6	17,269,201	278.72		377,904		167,030		554,744			(210,773)		57,347		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2025	03/05/2026	3	16,810,947	280.35		371,075		158,783		471,637			(212,349)		54,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/25/2025	02/25/2026	3	10,402,379	279.98		230,923		93,689		298,971			(137,170)		33,120		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/13/2026	1	105,313	279.95		2,317		1,049		3,072			(1,273)		353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2025	03/23/2026	2	11,452,623	280.61		253,053		120,603		315,043			(133,070)		39,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/24/2025	02/24/2026	5	15,925,678	281.19		331,911		133,793		412,903			(197,951)		50,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/30/2026	2	11,046,525	281.08		244,196		121,094		293,924			(123,751)		38,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/26/2026	3	19,961,256	280.46		443,226		215,251		564,879			(228,165)		69,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2025	03/20/2026	3	40,327,710	280.61		886,615		418,900		1,121,978			(469,535)		138,015		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2025	03/20/2026	6	19,783,557	281.29		427,690		201,999		520,237			(226,687)		67,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2025	03/02/2026	2	10,903,421	278.32		242,264		101,692		355,274			(141,004)		35,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2025	03/09/2026	2	10,874,240	279.74		240,237		105,232		319,342			(135,494)		35,998		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/17/2026	6	16,671,683	280.36		384,375		177,320		474,126			(206,981)		56,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	03/27/2026	3	43,149,427	281.08		955,848		470,190		1,163,013			(487,793)		150,664		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	15,352,154	275.86		339,283		89,728		589,076			(249,608)		39,571		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/02/2026	4	35,271,323	275.86		773,349		199,853		1,365,324			(573,456)		89,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/28/2025	01/22/2026	4	25,014,655	277.46		550,693		171,681		862,065			(378,602)		69,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/07/2025	01/06/2026	2	8,609,795	275.43		192,460		51,516		344,883			(140,699)		22,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2025	02/12/2026	1	255,149	280.5		5,613		2,072		6,931			(3,537)		776		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2025	01/16/2026	4	47,428,671	276.1		1,046,146		311,897		1,812,305			(735,512)		128,996		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2025	03/18/2026	3	19,858,866	281.24		443,721		205,591		523,171			(238,064)		67,565		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	17,519,007	277.69		387,170		124,790		587,648			(262,685)		49,805		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2025	03/11/2026	5	20,049,049	278.36		447,135		198,646		662,654			(248,392)		66,784		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2025	03/16/2026	3	11,230,566	279.95		247,541		113,307		324,115			(134,794)		37,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	03/31/2026	6	19,310,053	281.3		430,517		215,158		512,174			(215,370)		68,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2025	02/13/2026	2	48,386,555	281.02		1,076,902		405,081		1,259,250			(674,077)		147,679		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2025	03/13/2026	4	23,842,210	279.34		534,631		241,639		730,618			(294,125)		79,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2025	03/27/2026	5	25,657,564	280.81		570,497		280,004		705,995			(291,972)		89,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413B$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	14,069,993	281.54		310,947		124,207		349,419			(187,246)		44,493		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	53,067	281.54		1,173		468		1,311			(706)		168		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2025	03/25/2026	1	73,253	280.95		1,619		780		1,988			(838)		254		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2025	02/02/2026	1	17,114,180	277.42		378,223		129,200		589,031			(249,401)		50,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2025	01/26/2026	1	90,535	277.69		2,001		645		3,032			(1,358)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/10/2026	1	83,596	272.98		1,847		977		4,065			(876)		303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/16/2026	5	22,433,945	276.2		494,613		273,173		883,204			(222,121)		82,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/30/2025	04/21/2026	5	18,815,425	276.85		410,062		228,606		709,704			(181,599)		70,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2025	04/24/2026	4	21,982,398	275.89		483,437		274,711		890,894			(210,402)		82,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2025	04/09/2026	4	20,772,349	271.51		478,178		251,111		1,105,063			(227,642)		75,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/14/2026	7	15,547,748	274.11		355,762		191,817		703,584			(164,054)		56,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2025	04/29/2026	4	16,873,510	276.34		368,920		213,678		665,553			(155,431)		64,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/17/2026	3	56,509,858	276.03		1,260,956		692,291		2,252,857			(572,137)		208,629		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/05/2026	4	15,828,829	275.9		369,137		220,116		640,807			(149,220)		61,024		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	05/01/2026	5	41,533,293	275.22		923,902		544,430		1,756,835			(382,553)		158,639		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2025	04/30/2026	5	18,137,907	276		391,424		228,571		728,029			(163,406)		69,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/08/2026	5	22,649,123	275.59		500,856		304,089		936,864			(198,643)		87,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/02/2026	4	23,966,643	279.1		489,826		249,106		758,650			(242,100)		85,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/01/2026	3	23,616,544	274.91		526,223		309,318		1,019,372			(218,792)		90,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/12/2026	6	15,426,529	274.9		340,894		210,128		668,353			(130,984)		60,425		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/15/2026	6	24,079,655	274.49		530,130		332,314		1,071,929			(199,835)		94,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2025	05/13/2026	4	21,621,041	275		470,976		290,827		931,007			(180,462)		84,877		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/22/2026	5	22,040,495	274.45		487,347		315,741		988,319			(174,537)		88,237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2025	06/04/2026	4	16,498,391	275.53		362,959		246,523		691,015			(117,146)		67,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/19/2026	4	19,506,853	274.31		443,939		281,854		878,978			(162,413)		77,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	06/05/2026	6	18,027,211	275.33		396,966		272,059		764,728			(126,725)		74,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	3	42,791,818	273.96		953,201		635,710		1,975,803			(321,430)		173,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/27/2026	4	13,067,764	274.73		282,560		185,700		574,561			(97,155)		52,872		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	3	19,321,589	274.2		424,503		282,470		879,194			(143,957)		78,501		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2025	05/22/2026	1	69,889	274.45		1,545		1,000		3,126			(554)		280		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/03/2025	06/03/2026	4	20,641,598	274.9		463,787		313,433		899,487			(150,822)		84,729		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2025	05/08/2026	5	36,691,669	275.98		797,109		485,658		1,478,279			(314,151)		142,430		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/27/2025	05/22/2026	1	116,048	274.52		2,591		1,687		5,163			(907)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	06/01/2026	1	7,577,075	273.96		167,453		112,097		347,118			(56,122)		30,976		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/05/2026	4	36,608,234	275.19		805,707		553,032		1,569,995			(256,189)		150,879		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/29/2026	1	11,724,499	276.06		260,284		194,317		483,692			(67,376)		50,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/02/2026	4	35,049,762	274.45		734,890		374,947		1,552,022			(361,791)		124,428		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/16/2026	5	14,147,031	276.65		315,606		225,075		556,380			(91,246)		59,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	06/09/2026	5	15,458,910	275.27		337,571		233,961		659,254			(103,977)		64,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2026	1	10,453,603	276.27		231,025		163,563		420,865			(68,615)		43,944		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2025	04/10/2026	5	21,874,115	272.98		491,956		260,700		1,063,159			(232,710)		79,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2025	04/15/2026	5	18,194,244	274.54		419,137		226,761		801,129			(192,505)		66,833		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/07/2026	7	14,974,048	276.6		322,532		195,456		578,175			(127,539)		57,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/07/2026	3	13,043,591	270.46		291,686		151,311		738,341			(140,405)		46,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/28/2026	7	15,841,464	276.39		347,474		200,753		618,648			(146,892)		60,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2025	04/01/2026	5	17,777,825	281.6		390,761		196,269		460,337			(194,531)		62,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2025	05/14/2026	4	19,790,691	274.18		439,986		273,408		898,208			(167,304)		77,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/02/2026	4	19,403,913	281.81		406,597		205,348		494,047			(201,484)		68,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/20/2025	05/20/2026	4	18,673,762	275.03		410,479		261,497		804,005			(149,347)		74,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2025	05/15/2026	4	38,797,879	274.38		853,566		536,101		1,739,292			(320,574)		152,983		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/21/2026	4	18,762,085	274.85		411,489		263,695		817,267			(148,620)		74,952		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/22/2026	3	49,954,708	274.52		1,101,422		715,191		2,225,785			(392,063)		199,990		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2025	04/08/2026	3	17,495,838	270.7		395,180		206,027		976,441			(189,200)		63,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/23/2026	4	20,024,677	274.94		451,204		254,228		863,391			(197,525)		75,035		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/10/2026	3	40,833,507	273.56		908,204		482,084		1,913,076			(428,485)		148,078		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/27/2026	1	11,016,098	275.57		244,557		140,132		450,314			(105,286)		41,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/25/2026	2	15,484,118	274.52		349,067		257,334		694,915			(92,574)		66,340		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IGG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	06/23/2026	3	14,970,409	275.49		316,870		231,694		632,072			(85,578)		63,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I1I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/24/2026	4	17,337,338	274.51		383,601		281,275		778,418			(102,842)		74,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2025	05/18/2026	2	12,084,426	274.38		267,285		168,917		537,418			(99,466)		47,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I3C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/18/2026	1	240,344	276.41		5,288		3,829		9,557			(1,486)		1,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2026	1	92,198	275.19		2,038		1,403		3,927			(644)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/10/2026	1	52,920	273.56		1,170		621		2,481			(553)		192		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413I3O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/26/2026	4	24,022,476	275.55		535,789		398,119		1,013,415			(140,507)		103,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2025	05/06/2026	3	20,306,047	277.07		443,625		265,439		758,933			(178,447)		78,465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/12/2026	1	51,143	275.6		1,130		795		2,137			(341)		214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/28/2026	4	21,146,840	274.33		467,075		308,075		953,929			(159,675)		85,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2025	06/10/2026	2	17,363,036	274.99		385,304		267,637		753,725			(118,078)		72,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2025	04/22/2026	4	16,946,764	276.59		356,915		199,925		651,165			(157,172)		63,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2025	04/06/2026	1	9,117,968	274.45		202,419		104,276		399,342			(98,727)		32,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2025	06/12/2026	4	33,405,467	276.27		741,315		523,379		1,339,081			(221,156)		139,608		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2026	1	11,579,922	276.03		257,074		141,956		457,660			(115,963)		43,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/11/2026	1	10,264,478	275.98		226,845		138,732		409,990			(89,007)		40,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	06/02/2026	4	13,999,481	274.93		308,783		208,457		608,810			(100,624)		57,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2025	05/08/2026	1	103,308	275.98		2,283		1,389		4,163			(903)		401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2025	05/14/2026	1	140,193	274.18		3,098		1,920		6,359			(1,180)		552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/26/2026	1	139,349	274.52		3,080		2,011		6,163			(1,088)		563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/08/2026	1	11,711,503	275.19		258,824		178,254		498,928			(81,808)		48,559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/18/2026	3	26,804,147	277.07		582,144		420,768		1,019,755			(165,126)		113,330		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	06/30/2026	7	23,320,422	275.76		504,592		379,433		969,821			(126,206)		100,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2025	04/24/2026	2	36,233,065	275.57		807,239		459,867		1,498,040			(349,833)		136,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/12/2026	4	22,393,792	275.6		499,123		351,389		936,025			(150,191)		93,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2025	06/11/2026	3	17,738,640	275.28		394,907		275,953		756,281			(119,847)		73,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2025	04/13/2026	1	8,834,727	273.56		196,131		104,819		410,712			(91,920)		32,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2025	05/26/2026	1	10,628,293	274.52		234,885		153,355		469,420			(82,976)		42,912		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2025	06/26/2026	1	205,035	275.55		4,531		3,364		8,631			(1,192)		880		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2025	06/25/2026	1	248,444	274.52		5,491		4,039		11,162			(1,459)		1,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2025	06/17/2026	3	19,558,764	277.04		431,927		309,643		745,353			(124,036)		82,538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2025	06/18/2026	1	60,787	277.07		1,343		970		2,312			(383)		257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2025	06/18/2026	3	39,431,350	276.41		858,124		621,732		1,569,459			(240,459)		166,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/26/2026	5	40,404,839	276.06		889,080		662,344		1,652,362			(231,063)		173,434		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2025	06/26/2026	1	90,294	276.06		1,996		1,486		3,681			(521)		388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2026	1	8,516,230	275.22		189,060		111,978		357,240			(77,788)		32,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/12/2026	1	166,886	276.27		3,688		2,602		6,669			(1,104)		697		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	1	145,412	273.96		3,214		2,142		6,712			(1,086)		591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2025	06/22/2026	1	11,831,823	276.41		261,483		190,170		473,513			(72,674)		50,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/07/2026	4	20,707,485	276.29		466,857		401,220		855,985			(68,686)		95,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/28/2026	3	35,171,734	278.68		776,253		716,036		1,266,046			(67,451)		167,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/02/2026	4	9,585,868	278.21		230,328		214,687		354,934			(16,911)		46,054		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/21/2026	3	36,607,532	277.84		805,915		725,586		1,383,123			(85,618)		172,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	08/11/2026	3	18,318,590	276.56		434,888		376,912		745,959			(58,852)		85,088		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/07/2026	1	315,610	277.87		6,975		6,006		11,793			(1,016)		1,457		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2025	07/21/2026	5	18,572,293	275.31		421,003		340,639		809,836			(81,120)		83,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2025	08/27/2026	4	13,489,539	278		306,198		279,654		504,882			(28,134)		64,230		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	3	21,702,933	284.18		482,420		470,551		543,405			(15,693)		106,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/14/2026	1	136,283	278.02		3,012		2,645		5,065			(388)		636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/14/2026	4	12,781,179	283.95		283,854		272,212		326,265			(13,828)		62,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/25/2026	3	16,786,460	277.45		370,423		335,121		649,926			(36,125)		79,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/14/2026	3	38,324,116	277.96		845,081		744,484		1,440,010			(105,941)		178,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/21/2026	4	18,547,233	276.06		423,253		380,222		783,504			(45,945)		87,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2025	09/11/2026	1	98,814	283.95		2,194		2,102		304			(108)		481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2025	09/16/2026	4	18,912,313	284.87		415,090		400,627		454,251			(15,584)		92,730		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/25/2026	3	41,092,707	284.77		920,244		918,192		992,019			(8,548)		204,051		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2025	09/11/2026	3	37,653,515	283.95		841,314		806,577		956,617			(40,700)		183,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/29/2026	2	21,100,295	285.7		471,476		471,476		477,795			(867)		105,357		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2025	08/14/2026	3	20,790,465	278.02		459,059		403,322		773,527			(58,830)		97,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/13/2026	4	14,409,609	279.54		304,006		265,538		485,215			(39,629)		67,144		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/21/2026	1	111,309	277.84		2,460		2,214		4,193			(264)		525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	09/18/2026	3	38,283,904	284.32		855,274		836,579		958,346			(25,078)		188,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/23/2026	4	15,646,497	285.86		343,269		337,755		351,452			(6,438)		77,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	09/03/2026	3	13,582,692	278.96		306,208		284,803		488,885			(22,457)		65,353		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/20/2026	3	13,555,375	277.11		292,542		261,042		537,450			(32,604)		63,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/04/2026	4	12,882,814	280.08		293,493		275,086		423,312			(20,505)		62,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	9,361,757	284.32		207,831		203,251		232,690			(6,229)		46,228		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/04/2026	6	45,404,465	281.39		1,015,835		954,243		1,373,798			(68,851)		218,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/18/2026	1	218,045	284.32		4,841		4,733		5,395			(146)		1,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2026	1	13,787,101	277.96		306,074		269,817		518,176			(38,363)		64,647		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	07/31/2026	6	31,342,370	274.58		698,322		588,198		1,434,373			(114,288)		143,018		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	3	21,324,692	278.94		468,480		431,063		753,805			(41,894)		101,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/19/2026	4	17,232,693	277.48		377,706		335,461		664,459			(43,136)		81,055		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/25/2026	3	19,613,725	284.31		437,920		435,708		481,452			(5,746)		97,395		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/10/2026	3	10,009,126	283.01		225,686		214,330		270,655			(12,200)		48,655		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2025	09/28/2026	1	13,013,655	284.77		288,903		288,107		323,361			(3,149)		64,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	09/22/2026	4	19,725,481	285.41		441,455		433,555		455,778			(9,091)		97,541		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2025	09/21/2026	1	112,701	284.32		2,502		2,447		2,800			(75)		557		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2025	09/15/2026	3	19,704,308	284.73		437,144		420,911		473,207			(17,344)		96,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2025	08/24/2026	1	8,271,508	277.84		183,627		165,417		312,310			(19,514)		39,205		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2025	09/24/2026	4	10,837,153	284.85		238,540		235,829		254,474			(3,667)		53,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/08/2026	4	16,298,137	282.67		361,428		341,203		454,280			(21,133)		78,997		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/06/2026	4	12,260,373	276.02		275,160		235,131		515,343			(41,059)		56,495		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413K9G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2025	07/28/2026	7	14,869,077	275.4		333,291		277,328		646,073			(56,598)		67,514		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	83,622	283.95		1,856		1,780		2,122			(91)		409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/14/2026	3	17,625,934	274.16		377,015		297,461		816,746			(80,151)		78,148		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2025	08/25/2026	1	179,124	277.45		3,959		3,577		6,932			(390)		850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	332,972	275.37		7,359		6,223		14,538			(1,149)		1,529		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2025	07/13/2026	3	11,465,546	274.72		253,297		199,001		518,141			(55,758)		50,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/17/2026	4	9,686,634	284.24		214,987		208,399		243,110			(7,411)		47,563		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/18/2026	6	17,822,581	277.89		387,873		343,569		669,429			(45,133)		83,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	141,668	284.77		3,131		3,122		3,420			(34)		703		0001
Purchased Call/S&P 500 INDEX/SPXE17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	10/01/2025	1	12,500,000	6252.11		40,000				13			(38,182)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXE17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	10/01/2025	1	22,000,000	6773.11		13,200				154			(12,600)		5,757		0001
Purchased Call/Missing Reference/GLP0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	10/01/2025	1	5,475,000	3504		23,610							(22,537)		1,433		0001
Purchased Call/Missing Reference/GLP0400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2025	10/01/2025	1	5,475,000	3832		23,595		17,482					(22,523)		1,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/01/2026	4	18,888,915	275.21		424,384		320,212		813,503			(105,512)		81,829		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	4	48,084,275	275.38		1,053,071		804,091		2,051,217			(256,346)		208,686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	111,518	275.27		2,465		1,908		4,806			(560)		490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	3	19,602,620	275.27		432,102		334,913		845,774			(98,115)		86,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2025	07/15/2026	4	25,235,090	273.32		561,387		444,390		1,229,793			(117,966)		112,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2026	2	10,743,120	275.38		238,381		182,564		465,549			(57,641)		46,963		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/10/2026	5	41,402,287	274.72		908,327		711,832		1,850,789			(201,380)		182,281		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	4	24,660,847	274.34		548,278		439,167		1,135,803			(112,389)		109,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	1	57,334	276.97		1,267		1,030		2,249			(240)		258		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2025	07/07/2026	5	16,438,517	274.36		368,758		283,943		749,006			(85,369)		71,989		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/29/2026	4	17,282,280	275.82		378,740		314,247		732,499			(65,196)		78,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	3	18,024,599	274.52		399,606		335,672		827,221			(66,456)		82,248		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2025	08/04/2026	5	15,168,065	275.37		336,062		284,656		677,325			(52,065)		69,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2025	07/30/2026	3	17,278,718	275.13		377,504		314,679		764,288			(63,918)		78,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/18/2026	1	66,129	277.89		1,461		1,292		2,484			(172)		311		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2025	08/18/2026	1	77,186	277.89		1,706		1,508		2,900			(201)		362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/12/2025	08/12/2026	3	15,062,693	278.1		340,493		295,802		559,563			(45,450)		70,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2026	3	18,018,466	277.39		402,024		364,628		704,971			(38,346)		85,664		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2025	08/31/2026	2	13,524,753	278.68		306,176		283,343		485,575			(25,700)		64,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/07/2026	4	30,256,489	277.87		661,628		569,972		1,133,139			(95,731)		139,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/31/2026	1	175,120	278.68		3,888		3,587		6,275			(339)		839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2025	09/08/2026	1	482,640	282.67		10,715		10,095		13,324			(646)		2,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2025	09/09/2026	5	16,944,701	282.46		381,926		361,456		475,580			(21,564)		82,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2025	09/11/2026	3	21,931,019	283.97		486,939		465,708		560,225			(24,949)		106,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	3	37,621,415	274.76		834,671		670,257		1,695,153			(169,102)		167,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2025	07/08/2026	3	21,210,148	274.74		474,671		366,561		944,827			(108,819)		93,051		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2025	09/04/2026	1	166,307	281.39		3,692		3,466		4,996			(254)		801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2025	07/10/2026	3	21,880,763	275.08		480,334		375,460		956,413			(107,663)		96,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/16/2026	3	17,806,695	273.52		400,583		318,627		858,138			(83,130)		79,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2025	07/22/2026	4	20,127,330	275.68		453,955		368,025		855,440			(86,716)		90,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/20/2026	1	11,712,555	274.76		258,847		208,219		528,740			(52,193)		52,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2025	07/24/2026	3	22,584,560	277.28		489,985		402,047		874,057			(90,965)		101,862		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2025	07/23/2026	3	14,677,046	276.97		324,968		264,576		578,852			(61,256)		66,086		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/06/2026	1	106,429	275.38		2,363		1,809		4,608			(571)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	77,002	276.4		1,702		1,402		3,152			(311)		349		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	1	138,056	276.4		3,051		2,509		5,623			(562)		623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	09/01/2026	1	9,226,497	278.68		204,828		189,029		333,926			(17,811)		44,262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	11,841,666	276.4		261,701		215,561		484,630			(47,776)		53,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	07/24/2026	3	38,439,929	276.4		843,202		693,472		1,569,098			(154,702)		173,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2025	08/05/2026	2	13,484,973	275.28		301,790		256,233		592,572			(46,135)		62,037		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2025	08/28/2026	1	170,304	278.68		3,764		3,470		6,103			(331)		812		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2025	07/02/2026	2	16,174,492	276.06		354,051		269,602		660,211			(87,173)		70,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	08/03/2026	1	11,074,162	274.58		245,846		207,242		507,154			(40,193)		50,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/14/2026	1	77,397	277.96		1,710		1,506		2,884			(216)		361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2025	08/07/2026	1	69,823	276.29		1,543		1,325		2,886			(228)		322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2025	08/10/2026	1	10,070,135	277.87		223,557		192,764		379,566			(32,285)		46,701		0001

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2025	09/30/2026	1	12,314,828	286.01		273,389		273,389		272,995					61,574		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2025	09/25/2026	1	118,054	284.31		2,621		2,606		2,933			(36)		586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2025	09/18/2026	1	121,345	284.18		2,694		2,627		3,027			(89)		597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2025	07/02/2026	1	271,993	275.38		6,011		4,588		11,613			(1,470)		1,180		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2025	07/17/2026	1	69,050	274.76		1,526		1,225		3,093			(310)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB413KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	1	102,693	274.58		2,270		1,910		4,693			(374)		469		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/26/2025	1	666,807	203.67	35,074			8,356		40,528			(26,233)		1,628		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	1	40,581	207.54	2,110			395		1,624			(1,570)		88		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/11/2025	1	477,570	205.97	24,786			4,848		22,820			(18,538)		1,061		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/28/2025	1	418,284	209.81	21,876			3,525		12,036			(16,407)		841		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2025	1	66,354	209.04	3,503			598		2,165			(2,620)		138		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2025	1	413,837	207.4	21,768			2,998		15,922			(16,281)		773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/11/2024	. 10/10/2025	1	 467,129	..... 206.82	23,870	.....	.....	598	.....	17,089	.....	.....	.....(17,903)	.....	387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/16/2024	. 10/16/2025	1	 297,277	..... 207.27	15,131	.....	.....	625	.....	10,394	.....	.....	..... (11,317)	.....	311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/11/2024	. 11/11/2025	1	 140,267	..... 207.38	 7,364	.....	.....	832	.....	 5,254	.....	.....	..... (5,508)	.....	238	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/04/2024	. 11/04/2025	1	 65,045	..... 205.77	 3,369	.....	.....	316	.....	 2,895	.....	.....	..... (2,520)	.....	101	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/27/2024	. 11/26/2025	1	 397,103	..... 209.69	20,808	.....	.....	 3,246	.....	11,533	.....	.....	..... (15,606)	.....	785	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/31/2024	. 10/31/2025	1	 200,088	..... 206.19	10,285	.....	.....	855	.....	 8,398	.....	.....	..... (7,692)	.....	292	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/18/2024	. 11/18/2025	1	 96,591	..... 207.38	 5,081	.....	.....	672	.....	 3,701	.....	.....	..... (3,800)	.....	177	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/14/2024	. 11/14/2025	1	 146,674	..... 206.7	 7,671	.....	.....	935	.....	 6,025	.....	.....	..... (5,738)	.....	258	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/24/2024	. 12/24/2025	1	 81,858	..... 203.62	 4,314	.....	.....	 1,001	.....	 4,978	.....	.....	..... (3,227)	.....	198	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/01/2024	. 11/03/2025	1	 113,299	..... 205.58	 5,903	.....	.....	537	.....	 5,137	.....	.....	..... (4,391)	.....	173	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/20/2024	. 12/19/2025	1	 462,369	..... 202.92	24,228	.....	.....	 5,317	.....	29,501	.....	.....	..... (18,171)	.....	 1,082	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/03/2025	1	498,421	206.57	25,320			141		18,503			(18,990)		226		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	1	469,742	206.42	24,614			3,008		19,935			(18,461)		825		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/07/2025	1	120,903	206.07	6,178			102		4,851			(4,621)		84		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2025	1	670,306	206.75	35,191			4,750		27,742			(26,321)		1,240		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2025	1	118,813	204.44	6,202			1,299		6,627			(4,639)		273		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	319,184	209.69	16,789			2,697		9,358			(12,523)		642		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/17/2025	1	650,542	204.39	34,023			7,217		36,551			(25,448)		1,504		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/25/2025	1	140,686	209.21	7,428			1,125		4,354			(5,556)		276		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/23/2025	1	66,273	203.15	3,493			801		4,180			(2,612)		159		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2025	1	122,969	209.81	6,468			1,087		3,589			(4,811)		253		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/15/2025	1	533,767	206.71	27,222			1,050		20,096			(20,361)		541		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/25/2024	. 10/27/2025	1	55,441	..... 206.02	2,850	.....	.....	204	.....	2,350	.....	.....	.....(2,120)	.....	75	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/02/2024	. 10/02/2025	1	498,962	..... 206.35	24,399	.....	.....	67	.....	18,999	.....	.....	.....(18,249)	.....	185	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/23/2024	. 10/23/2025	1	289,171	..... 207.3	14,863	.....	.....	901	.....	10,292	.....	.....	..... (11,117)	.....	363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/01/2024	. 10/01/2025	1	294,684	..... 206.29	14,440	.....	.....	.....	.....	11,295	.....	.....	..... (10,800)	.....	77	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/04/2024	. 10/06/2025	1	100,003	..... 206.57	5,110	.....	.....	70	.....	3,743	.....	.....	.....(3,801)	.....	64	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/21/2024	. 10/21/2025	1	162,729	..... 206.74	8,348	.....	.....	460	.....	6,206	.....	.....	.....(6,244)	.....	195	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/04/2024	. 12/04/2025	1	382,358	..... 207.76	19,921	.....	.....	3,512	.....	14,744	.....	.....	.....(14,900)	.....	807	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/21/2024	. 11/21/2025	1	227,429	..... 208.8	11,986	.....	.....	1,693	.....	7,315	.....	.....	.....(8,964)	.....	429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/13/2024	. 11/13/2025	1	535,493	..... 206.86	28,006	.....	.....	3,318	.....	21,521	.....	.....	.....(20,947)	.....	930	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/30/2024	. 10/30/2025	1	271,567	..... 205.74	13,931	.....	.....	1,113	.....	11,978	.....	.....	.....(10,420)	.....	389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/29/2024	. 10/29/2025	1	457,923	..... 205.42	23,491	.....	.....	1,812	.....	20,885	.....	.....	..... (17,570)	.....	645	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/10/2024	. 12/10/2025	 1	 557,588	..... 206.65	 28,995	.....	.....	 5,591	.....	 24,777	.....	.....	..... (21,686)	.....	 1,230	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/27/2024	. 12/26/2025	 1	 544,578	..... 203.49	 28,481	.....	.....	 6,804	.....	 33,591	.....	.....	..... (21,361)	.....	 1,329	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/03/2024	. 12/03/2025	 1	 237,576	..... 208.82	 12,425	.....	.....	 2,156	.....	 8,008	.....	.....	..... (9,293)	.....	 497	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/01/2024	. 10/31/2025	 1	 507,512	..... 205.58	 26,289	.....	.....	 2,191	.....	 22,847	.....	.....	..... (19,717)	.....	 740	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 11/06/2024	. 11/06/2025	 1	 284,360	..... 206.57	 14,872	.....	.....	 1,475	.....	 9,615	.....	.....	..... (11,123)	.....	 453	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/12/2024	. 12/12/2025	 1	 166,939	..... 205.94	 8,664	.....	.....	 1,728	.....	 8,013	.....	.....	..... (6,480)	.....	 373	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/20/2024	. 12/22/2025	 1	 132,360	..... 202.92	 6,975	.....	.....	 1,576	.....	 8,488	.....	.....	..... (5,189)	.....	 316	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/19/2024	. 12/19/2025	 1	 288,097	..... 202.05	 15,154	.....	.....	 3,316	.....	 19,655	.....	.....	..... (11,334)	.....	 674	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 12/09/2024	. 12/09/2025	 1	 89,530	..... 206.92	 4,647	.....	.....	 883	.....	 3,854	.....	.....	..... (3,475)	.....	 196	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/03/2024	. 10/03/2025	 1	 124,693	..... 206.18	 6,147	.....	.....	 34	.....	 4,874	.....	.....	..... (4,598)	.....	 57	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	. 10/08/2024	. 10/08/2025	 1	 294,251	..... 205.59	 15,007	.....	.....	 289	.....	 12,527	.....	.....	..... (11,224)	.....	 218	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/28/2024	. 10/28/2025	1	 113,450	..... 206.18	 5,843	.....	.....	435	.....	 4,735	.....	.....	..... (4,370)	.....	157	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/18/2024	. 10/20/2025	1	 195,242	..... 207.48	 9,996	.....	.....	523	.....	 6,710	.....	.....	..... (7,436)	.....	229	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/24/2024	. 10/24/2025	1	 122,226	..... 206.88	 6,246	.....	.....	398	.....	 4,617	.....	.....	..... (4,672)	.....	157	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/22/2024	. 10/22/2025	1	 428,100	..... 207.11	 21,962	.....	.....	 1,271	.....	 15,589	.....	.....	..... (16,426)	.....	526	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/05/2024	. 11/05/2025	1	 702,328	..... 206.57	 36,591	.....	.....	 3,528	.....	 28,557	.....	.....	..... (27,368)	.....	 1,103	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/22/2024	. 11/21/2025	1	 121,472	.....209.4	 6,414	.....	.....	909	.....	 3,594	.....	.....	..... (4,810)	.....	229	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/05/2024	. 12/05/2025	1	 180,578	..... 208.22	 9,426	.....	.....	 1,697	.....	 6,612	.....	.....	..... (7,050)	.....	384	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/13/2024	. 12/15/2025	1	 165,808	..... 205.75	 8,688	.....	.....	 1,795	.....	 8,176	.....	.....	..... (6,463)	.....	378	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/27/2024	. 12/29/2025	1	 157,295	..... 203.49	 8,274	.....	.....	 2,029	.....	 9,755	.....	.....	..... (6,155)	.....	391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/06/2024	. 12/05/2025	1	 683,054	..... 207.54	 35,314	.....	.....	 6,376	.....	 27,079	.....	.....	..... (26,485)	.....	 1,452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/07/2024	. 11/07/2025	1	 166,660	..... 207.56	 8,683	.....	.....	892	.....	 6,018	.....	.....	..... (6,494)	.....	269	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2025	1	67,915	209.4	3,613			537		2,037			(2,688)		132		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/07/2025	1	415,532	208.33	21,691			2,236		13,521			(16,268)		670		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/12/2025	1	495,679	205.75	25,825			5,165		24,268			(19,369)		1,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/18/2025	1	501,239	202.38	26,165			5,622		33,314			(19,570)		1,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/26/2025	1	915,760	209.57	48,352			7,480		27,059			(36,165)		1,809		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	94,662	206.82	4,866			161		3,492			(3,619)		89		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	1	303,933	206.13	16,278			408		12,172			(12,209)		252		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2025	1	112,378	207.3	5,754			206		3,889			(4,304)		110		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	1	431,442	206.25	22,133			488		16,974			(16,554)		339		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	166,656	207.3	8,516			377		5,820			(6,370)		180		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/17/2025	1	452,042	207.48	23,009			1,023		15,385			(17,257)		488		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313O3C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2025	1	94,961	206.42	5,004			648		4,063			(3,723)		172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	456,254	206.02	23,315			1,490		19,189			(17,486)		585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2025	1	431,771	206.57	22,841			2,643		17,907			(17,084)		741		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	1	561,574	203.34	29,314			7,369		35,371			(21,925)		1,410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2025	01/05/2026	1	75,566	203.77	3,884			1,027		4,637			(2,857)		195		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/31/2025	03/31/2026	1	69,624	211.48	3,495			1,743		2,594			(1,752)		246		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2025	02/23/2026	1	100,911	209.72	5,257			2,100		4,040			(3,166)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/19/2025	02/19/2026	1	377,658	208.58	19,752			7,672		16,693			(12,067)		1,178		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2025	01/08/2026	1	329,572	203.31	16,940			4,620		21,071			(12,299)		863		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2025	01/12/2026	1	87,663	202.37	4,558			1,293		6,063			(3,267)		234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/13/2025	01/13/2026	1	56,842	203.27	2,944			844		3,678			(2,097)		152		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/08/2025	.01/09/2026	1	108,830	..... 203.31	.....	5,605	.....	 1,540	.....	6,970	.....	.....	.....(4,058)	.....	286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/30/2025	.01/30/2026	1	198,547	..... 206.42	.....	10,146	.....	 3,401	.....	10,211	.....	.....	.....(6,755)	.....	574	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/27/2025	.03/27/2026	1	160,733	..... 210.44	.....	8,165	.....	 4,003	.....	6,543	.....	.....	.....(4,183)	.....	561	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/24/2025	.01/23/2026	1	411,157	..... 205.35	.....	21,010	.....	 6,653	.....	22,857	.....	.....	.....(14,372)	.....	 1,154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/21/2025	.02/20/2026	1	409,489	..... 209.72	.....	21,212	.....	 8,367	.....	16,256	.....	.....	..... (12,878)	.....	 1,282	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/28/2025	.01/28/2026	1	313,591	..... 205.21	.....	15,993	.....	 5,243	.....	17,828	.....	.....	.....(10,735)	.....	899	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/27/2025	.02/27/2026	1	194,147	..... 209.31	.....	9,979	.....	 4,119	.....	8,172	.....	.....	.....(5,878)	.....	622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/24/2025	.01/26/2026	1	106,745	..... 205.35	.....	5,487	.....	 1,768	.....	5,969	.....	.....	.....(3,723)	.....	303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/04/2025	.03/04/2026	1	230,687	..... 209.12	.....	11,604	.....	 4,923	.....	10,016	.....	.....	.....(6,676)	.....	752	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/04/2025	.02/04/2026	1	348,222	..... 205.79	.....	18,073	.....	 6,273	.....	19,113	.....	.....	..... (11,784)	.....	 1,027	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/03/2025	.02/03/2026	1	 53,836	..... 205.89	.....	 2,799	.....	964	.....	 2,924	.....	.....	.....(1,833)	.....	158	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/07/2025	.02/06/2026	1	572,548	..... 205.95	.....	29,830	.....	10,606	.....	31,125	.....	.....	.....(19,258)	.....	1,702	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/14/2025	.03/16/2026	1	288,686	..... 209.32	.....	14,723	.....	 6,733	.....	12,668	.....	.....	..... (8,023)	.....	976	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/12/2025	.03/12/2026	1	392,717	..... 208.43	.....	19,832	.....	 8,851	.....	18,514	.....	.....	..... (10,976)	.....	 1,312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/11/2025	.03/11/2026	1	223,869	..... 209.23	.....	11,193	.....	 4,965	.....	 9,792	.....	.....	..... (6,225)	.....	746	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/25/2025	.03/25/2026	1	 392,435	..... 209.65	.....	19,936	.....	 9,611	.....	17,099	.....	.....	..... (10,323)	.....	 1,363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/15/2025	.01/15/2026	1	 364,942	..... 204.52	.....	18,795	.....	 5,488	.....	21,424	.....	.....	..... (13,285)	.....	988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/28/2025	.03/30/2026	1	 101,491	..... 210.39	.....	 5,135	.....	 2,547	.....	 4,183	.....	.....	..... (2,603)	.....	357	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/21/2025	.01/21/2026	1	 89,176	..... 205.78	.....	 4,584	.....	 1,414	.....	 4,761	.....	.....	..... (3,165)	.....	248	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/21/2025	.03/20/2026	1	447,783	..... 209.75	.....	22,568	.....	 10,657	.....	19,075	.....	.....	..... (11,966)	.....	 1,532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/10/2025	.01/09/2026	1	347,363	..... 202.37	.....	17,924	.....	 4,979	.....	23,915	.....	.....	.....(12,951)	.....	914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313S$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/25/2025	.02/25/2026	1	556,009	..... 210.12	.....	28,523	.....	11,551	.....	21,489	.....	.....	.....(16,958)	.....	1,770	.....	0001 .....

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/23/2025	.01/23/2026	1	117,889	..... 205.55	.....	6,048	.....	1,910	.....	6,448	.....	.....	.....(4,142)	.....	331	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/28/2025	.02/27/2026	1	620,289	..... 210.31	.....	31,511	.....	13,042	.....	23,632	.....	.....	.....(18,526)	.....	1,988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/13/2025	.03/13/2026	1	261,374	..... 208.31	.....	13,226	.....	5,972	.....	12,482	.....	.....	.....(7,283)	.....	876	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/13/2025	.02/13/2026	1	306,010	..... 207.67	.....	16,066	.....	6,025	.....	14,509	.....	.....	..... (10,079)	.....	934	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/22/2025	.01/22/2026	1	540,909	..... 205.01	.....	27,803	.....	8,655	.....	30,913	.....	.....	.....(19,119)	.....	1,511	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/20/2025	.03/20/2026	1	209,654	..... 210.2	.....	10,609	.....	4,996	.....	8,570	.....	.....	.....(5,638)	.....	718	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/07/2025	.02/09/2026	1	345,958	..... 205.95	.....	18,163	.....	6,555	.....	18,921	.....	.....	..... (11,630)	.....	1,040	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/20/2025	.02/20/2026	1	150,394	..... 209.41	.....	7,836	.....	3,082	.....	6,151	.....	.....	.....(4,766)	.....	471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.02/26/2025	.02/26/2026	1	295,080	..... 209.22	.....	15,197	.....	6,196	.....	12,495	.....	.....	.....(8,993)	.....	943	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.03/19/2025	.03/19/2026	1	302,332	..... 210.29	.....	15,479	.....	7,207	.....	12,221	.....	.....	.....(8,270)	.....	1,032	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/16/2025	.01/16/2026	1	266,000	..... 205.11	.....	13,619	.....	4,048	.....	14,887	.....	.....	.....(9,589)	.....	723	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/03/2025	.01/02/2026	1	208,633	..... 203.77	.....	10,661	.....	 2,754	.....	12,736	.....	.....	.....(7,908)	.....	529	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/07/2025	.01/07/2026	1	255,273	..... 203.35	.....	13,121	.....	 3,542	.....	16,255	.....	.....	.....(9,562)	.....	665	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/28/2025	.03/02/2026	1	299,629	..... 210.31	.....	15,311	.....	 6,411	.....	11,516	.....	.....	.....(8,928)	.....	970	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.01/31/2025	.01/30/2026	1	506,911	..... 205.61	.....	25,852	.....	 8,689	.....	27,972	.....	.....	..... (17,188)	.....	 1,465	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/06/2025	.03/06/2026	1	275,573	..... 209.01	.....	13,889	.....	 6,002	.....	12,149	.....	.....	.....(7,915)	.....	904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/14/2025	.02/13/2026	1	718,674	..... 207.3	.....	37,371	.....	 14,053	.....	35,239	.....	.....	.....(23,408)	.....	 2,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/12/2025	.02/12/2026	1	528,296	..... 207.54	.....	27,841	.....	 10,277	.....	26,290	.....	.....	.....(17,544)	.....	 1,606	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/05/2025	.02/05/2026	1	184,373	..... 206.16	.....	 9,532	.....	 3,335	.....	 9,816	.....	.....	.....(6,189)	.....	546	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/11/2025	.02/11/2026	1	478,538	..... 207.54	.....	25,028	.....	 9,170	.....	22,853	.....	.....	.....(15,839)	.....	 1,450	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/21/2025	.03/23/2026	1	225,870	..... 209.75	.....	11,452	.....	 5,458	.....	 9,695	.....	.....	.....(6,022)	.....	780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/18/2025	.02/18/2026	1	398,334	..... 207.72	.....	20,833	.....	 8,035	.....	19,022	.....	.....	.....(12,785)	.....	 1,238	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/29/2025	.01/29/2026	1	 313,886	..... 205.36	.....	16,008	.....	 5,292	.....	 17,655	.....	.....	..... (10,701)	.....	 904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/14/2025	.02/17/2026	1	 125,384	..... 207.3	.....	 6,583	.....	 2,521	.....	 6,204	.....	.....	..... (4,078)	.....	 388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/26/2025	.03/26/2026	1	 293,616	..... 210.33	.....	 14,916	.....	 7,232	.....	 12,045	.....	.....	..... (7,683)	.....	 1,022	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/02/2025	.01/02/2026	1	 280,964	..... 203.35	.....	 14,357	.....	 3,699	.....	 17,742	.....	.....	..... (10,660)	.....	 713	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/14/2025	.01/14/2026	1	 428,946	..... 203.91	.....	 22,219	.....	 6,427	.....	 26,439	.....	.....	..... (15,767)	.....	 1,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/28/2025	.03/27/2026	1	 620,877	..... 210.39	.....	 31,230	.....	 15,355	.....	 25,394	.....	.....	..... (15,958)	.....	 2,168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2025	.03/09/2026	1	 121,754	..... 210.16	.....	 6,197	.....	 2,715	.....	 4,845	.....	.....	..... (3,495)	.....	 403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.01/17/2025	.01/16/2026	1	 578,242	..... 205.56	.....	 29,664	.....	 8,841	.....	 31,151	.....	.....	..... (20,862)	.....	 1,573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/05/2025	.03/05/2026	1	 484,712	..... 208.91	.....	 24,526	.....	 10,473	.....	 21,496	.....	.....	..... (14,044)	.....	 1,584	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.02/06/2025	.02/06/2026	1	 148,286	..... 206.14	.....	 7,681	.....	 2,724	.....	 7,931	.....	.....	..... (4,966)	.....	 441	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.03/07/2025	.03/06/2026	1	 801,491	..... 210.16	.....	 40,555	.....	 17,574	.....	 31,627	.....	.....	..... (23,063)	.....	 2,628	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/14/2025	.03/13/2026	1	 437,917	..... 209.32	.....	22,202	.....	 10,053	.....	 19,073	.....	.....	.....(12,199)	.....	 1,468	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313RSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.01/31/2025	.02/02/2026	1	 194,812	..... 205.61	.....	 9,994	.....	 3,414	.....	 10,814	.....	.....	.....(6,590)	.....	570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313TSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/18/2025	.03/18/2026	1	 342,412	..... 209.98	.....	 17,463	.....	 8,082	.....	 14,203	.....	.....	.....(9,377)	.....	 1,165	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/23/2025	.05/08/2026	2	 1,074,775	..... 206.35	.....	53,248	.....	 32,462	.....	66,691	.....	.....	..... (21,001)	.....	 4,172	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/05/2025	.06/05/2026	1	 163,685	..... 207.26	.....	8,184	.....	 5,600	.....	 9,988	.....	.....	.....(2,623)	.....	675	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/07/2025	.04/07/2026	1	 90,095	..... 204.31	.....	4,370	.....	 2,263	.....	 6,155	.....	.....	.....(2,107)	.....	324	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/13/2025	.06/12/2026	1	 651,979	..... 208.32	.....	32,729	.....	 23,092	.....	 37,491	.....	.....	.....(9,801)	.....	 2,725	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/04/2025	.04/06/2026	1	 88,305	..... 205.08	.....	4,256	.....	 2,193	.....	 5,705	.....	.....	.....(2,076)	.....	317	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/18/2025	.06/18/2026	1	 1,113,601	..... 207.98	.....	55,903	.....	 40,374	.....	 66,463	.....	.....	.....(15,928)	.....	 4,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/30/2025	.06/01/2026	1	 147,943	..... 207.4	.....	7,427	.....	 4,972	.....	 8,864	.....	.....	.....(2,489)	.....	605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/16/2025	.05/18/2026	1	 202,138	..... 207.25	.....	10,208	.....	 6,440	.....	 11,950	.....	.....	.....(3,811)	.....	802	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2025	.06/10/2026	1	 502,933	..... 207.95	.....	25,398	.....	17,632	.....	29,526	.....	.....	.....(7,793)	.....	2,094	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/28/2025	.05/28/2026	1	 1,161,348	..... 206.91	.....	58,648	.....	38,614	.....	71,581	.....	.....	.....(20,085)	.....	4,709	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2025	.04/02/2026	1	 482,964	..... 205.08	.....	23,086	.....	11,768	.....	31,000	.....	.....	.....(11,384)	.....	1,715	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2025	.04/23/2026	1	 257,852	..... 205.75	.....	12,635	.....	7,101	.....	16,313	.....	.....	.....(5,539)	.....	966	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2025	.06/22/2026	1	 77,304	..... 208.21	.....	3,881	.....	2,822	.....	4,575	.....	.....	.....(1,079)	.....	329	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2025	.05/13/2026	1	 218,905	..... 206.41	.....	11,011	.....	6,795	.....	13,635	.....	.....	.....(4,223)	.....	859	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2025	.04/10/2026	1	 273,077	..... 204.48	.....	13,272	.....	7,022	.....	18,520	.....	.....	.....(6,290)	.....	990	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2025	.04/09/2026	1	 228,314	..... 205.33	.....	11,302	.....	5,915	.....	14,555	.....	.....	.....(5,388)	.....	826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/11/2025	.06/11/2026	1	 287,351	..... 208.1	.....	14,454	.....	10,074	.....	16,739	.....	.....	.....(4,396)	.....	1,199	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2025	.06/09/2026	1	59,937	..... 207.68	.....	3,027	.....	2,093	.....	3,582	.....	.....	..... (937)	.....	249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/27/2025	.06/29/2026	1	 290,011	..... 208.41	.....	14,269	.....	10,652	.....	17,189	.....	.....	.....(3,693)	.....	1,252	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/30/2025	.06/30/2026	1	108,367	.....208.66	.....	5,299	.....	3,971	.....	6,333	.....	.....	.....(1,336)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/01/2025	.04/01/2026	1	237,804	.....211.08	.....	11,771	.....	5,902	.....	9,235	.....	.....	.....(5,870)	.....	842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/08/2025	.04/08/2026	1	340,011	.....203.72	.....	16,423	.....	8,551	.....	24,221	.....	.....	.....(7,874)	.....	1,227	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/24/2025	.06/24/2026	1	410,564	.....208.33	.....	20,364	.....	14,922	.....	24,229	.....	.....	.....(5,468)	.....	1,756	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/05/2025	.05/05/2026	1	52,395	.....206.36	.....	2,583	.....	1,537	.....	3,235	.....	.....	.....(1,047)	.....	202	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/11/2025	.04/10/2026	1	571,320	.....204.98	.....	28,109	.....	14,913	.....	37,381	.....	.....	.....(13,282)	.....	2,072	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/09/2025	.05/11/2026	1	287,001	.....206.35	.....	14,293	.....	8,741	.....	17,895	.....	.....	.....(5,608)	.....	1,122	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/27/2025	.06/26/2026	1	1,112,143	.....208.41	.....	54,495	.....	40,568	.....	65,594	.....	.....	.....(14,223)	.....	4,774	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/16/2025	.06/16/2026	1	142,853	.....208.31	.....	7,186	.....	5,107	.....	8,291	.....	.....	.....(2,087)	.....	602	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/06/2025	.06/08/2026	1	218,861	.....207.68	.....	11,118	.....	7,657	.....	13,034	.....	.....	.....(3,514)	.....	907	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/03/2025	.04/02/2026	1	160,090	.....209.83	.....	7,828	.....	3,979	.....	7,005	.....	.....	.....(3,871)	.....	568	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2025	06/05/2026	1	692,379	207.68		34,965		23,990		41,029			(11,143)		2,854		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2025	05/07/2026	1	179,278	206.55		8,803		5,286		10,955			(3,521)		694		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2025	05/29/2026	1	880,285	207.4		43,926		29,284		52,482			(14,843)		3,576		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2025	06/02/2026	1	79,470	207.63		3,997		2,687		4,691			(1,314)		326		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2025	04/20/2026	1	171,453	205.55		8,435		4,658		10,951			(3,805)		638		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2025	06/15/2026	1	162,677	208.32		8,215		5,816		9,403			(2,440)		684		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2025	04/16/2026	1	421,659	205.16		20,619		11,190		27,515			(9,434)		1,553		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2025	05/15/2026	1	351,940	206.92		17,632		11,038		21,219			(6,666)		1,388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2025	05/12/2026	1	111,768	206.71		5,600		3,440		6,803			(2,163)		438		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2025	05/04/2026	1	161,755	206.53		7,975		4,723		9,850			(3,281)		622		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313V$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2025	04/24/2026	1	486,272	205.87		23,779		13,503		30,550			(10,358)		1,827		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/17/2025	.06/17/2026	1	543,612	.....208.07	.....	27,344	.....	19,564	.....	32,168	.....	.....	.....(7,866)	.....	 2,294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2025	.06/25/2026	1	 448,335	.....208.03	.....	22,103	.....	16,258	.....	27,077	.....	.....	.....(5,874)	.....	 1,921	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/21/2025	.05/21/2026	1	248,723	.....206.84	.....	12,511	.....	 7,996	.....	15,233	.....	.....	.....(4,524)	.....	994	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2025	.05/01/2026	1	413,103	.....206.15	.....	19,912	.....	11,693	.....	25,727	.....	.....	.....(8,292)	.....	 1,578	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/30/2025	.04/30/2026	1	368,644	.....206.36	.....	17,732	.....	10,307	.....	22,559	.....	.....	.....(7,433)	.....	 1,405	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.05/01/2026	1	800,891	.....206.53	.....	39,244	.....	23,110	.....	48,523	.....	.....	..... (16,280)	.....	 3,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/27/2025	.05/27/2026	1	261,965	.....207.24	.....	13,203	.....	 8,657	.....	15,735	.....	.....	.....(4,558)	.....	 1,060	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2025	.06/26/2026	1	425,334	.....208.33	.....	20,926	.....	15,535	.....	25,212	.....	.....	.....(5,504)	.....	 1,826	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313WSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2025	.05/20/2026	1	386,285	.....207.36	.....	19,353	.....	12,315	.....	22,732	.....	.....	.....(7,052)	.....	 1,540	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/06/2025	.05/06/2026	1	542,324	.....206.26	.....	26,574	.....	15,886	.....	33,783	.....	.....	..... (10,702)	.....	 2,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/28/2025	.04/28/2026	1	110,051	.....206.16	.....	 5,337	.....	 3,073	.....	 6,810	.....	.....	.....(2,267)	.....	417	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IISD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.05/14/2025	.05/14/2026	1	 235,971	..... 205.97	.....	11,917	.....	7,386	.....	15,196	.....	.....	.....(4,538)	.....	928	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IISR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.05/22/2025	.05/22/2026	1	 132,818	..... 206.62	.....	6,681	.....	4,324	.....	8,276	.....	.....	.....(2,398)	.....	532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.06/03/2025	.06/03/2026	1	 401,156	..... 207.69	.....	20,218	.....	13,646	.....	23,634	.....	.....	.....(6,592)	.....	 1,647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.06/23/2025	.06/23/2026	1	 79,589	..... 208.26	.....	3,940	.....	2,876	.....	4,693	.....	.....	.....(1,069)	.....	340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/17/2025	.04/17/2026	1	 626,892	..... 205.55	.....	30,655	.....	16,814	.....	39,848	.....	.....	.....(13,942)	.....	 2,314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/02/2025	.04/02/2026	1	 653,754	..... 210.91	.....	32,622	.....	16,446	.....	25,872	.....	.....	..... (16,177)	.....	 2,321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313USW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/11/2025	.04/13/2026	1	 177,221	..... 204.98	.....	8,772	.....	4,688	.....	11,650	.....	.....	.....(4,111)	.....	648	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/29/2025	.04/29/2026	1	 357,406	..... 206.34	.....	17,263	.....	9,987	.....	21,883	.....	.....	.....(7,283)	.....	 1,359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/22/2025	.04/22/2026	1	 347,756	..... 205.74	.....	16,971	.....	9,490	.....	21,982	.....	.....	.....(7,486)	.....	 1,300	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/25/2025	.04/27/2026	1	 30,030	..... 205.88	.....	1,471	.....	843	.....	1,894	.....	.....	..... (633)	.....	114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313VSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.04/25/2025	.04/24/2026	1	 492,861	..... 205.88	.....	24,002	.....	13,668	.....	30,942	.....	.....	.....(10,419)	.....	 1,851	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313U5Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.04/15/2025	.04/15/2026	1	 410,846	..... 205.38	.....	20,173	.....	10,892	.....	26,351	.....	.....	.....(9,285)	.....	1,509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/08/2025	.05/08/2026	1	 145,721	..... 206.36	.....	7,228	.....	4,385	.....	9,042	.....	.....	.....(2,871)	.....	566	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/04/2025	.06/04/2026	1	 503,690	..... 207.33	.....	25,134	.....	17,033	.....	30,515	.....	.....	.....(8,126)	.....	2,072	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/29/2025	.05/29/2026	1	 525,078	..... 207.14	.....	26,359	.....	17,524	.....	31,869	.....	.....	.....(8,955)	.....	2,133	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313XSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/12/2025	.06/12/2026	1	 447,048	..... 208.43	.....	22,352	.....	15,727	.....	25,488	.....	.....	.....(6,736)	.....	1,868	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.06/20/2025	.06/18/2026	1	 686,839	..... 208.21	.....	34,205	.....	24,772	.....	40,379	.....	.....	.....(9,611)	.....	2,904	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/23/2025	.05/22/2026	1	1,305,099	..... 206.78	.....	65,647	.....	42,606	.....	80,401	.....	.....	.....(23,445)	.....	5,225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/16/2025	.05/15/2026	1	 1,216,627	..... 207.25	.....	61,075	.....	38,341	.....	71,559	.....	.....	.....(22,987)	.....	4,797	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313W5L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.05/19/2025	.05/19/2026	1	9,274	..... 207.44	.....	466	.....	295	.....	542	.....	.....	.....(171)	.....	37	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313YST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/03/2025	.07/06/2026	1	 174,597	..... 209.63	.....	8,730	.....	6,686	.....	9,627	.....	.....	.....(2,111)	.....	763	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z52 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/14/2025	.07/10/2026	2	 640,414	..... 210.08	.....	31,722	.....	24,856	.....	34,452	.....	.....	.....(7,037)	.....	2,820	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/30/2025	.07/30/2026	1	 366,449	..... 524.74	.....	 18,249	.....	 15,182	.....	 20,522	.....	.....	..... (3,100)	.....	 1,669	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/03/2025	.07/02/2026	1	 740,904	..... 209.63	.....	 36,749	.....	 28,048	.....	 40,567	.....	.....	..... (8,985)	.....	 3,216	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/09/2025	.07/09/2026	1	 663,691	..... 209.83	.....	 32,919	.....	 25,483	.....	 36,289	.....	.....	..... (7,486)	.....	 2,917	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/12/2025	.08/12/2026	1	 208,043	..... 211.08	.....	 10,132	.....	 8,792	.....	 11,041	.....	.....	..... (1,360)	.....	 968	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/26/2025	.09/25/2026	1	 250,579	..... 214.12	.....	 11,978	.....	 11,944	.....	 11,574	.....	.....	..... (132)	.....	 1,244	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/21/2025	.08/21/2026	1	 410,382	..... 213.11	.....	 20,191	.....	 18,121	.....	 19,097	.....	.....	..... (2,213)	.....	 1,936	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/15/2025	.09/15/2026	1	 60,083	..... 212.93	.....	 2,848	.....	 2,738	.....	 2,969	.....	.....	..... (117)	.....	 294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/07/2025	.08/07/2026	1	 247,839	..... 210.15	.....	 12,119	.....	 10,407	.....	 13,919	.....	.....	..... (1,793)	.....	 1,144	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/19/2025	.09/21/2026	1	 150,741	..... 213.42	.....	 7,175	.....	 7,017	.....	 7,268	.....	.....	..... (215)	.....	 744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/17/2025	.07/17/2026	1	 358,043	 210	.....	 17,866	.....	 14,303	.....	 19,612	.....	.....	..... (3,671)	.....	 1,596	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/09/2025	.09/09/2026	1	 273,061	..... 212.64	.....	 12,998	.....	 12,282	.....	 13,629	.....	.....	..... (748)	.....	 1,325	.....	0001 .....

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.09/23/2025	.09/23/2026	1	234,639	213.55		11,145		10,961		11,249			(214)		1,162		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/25/2025	.08/25/2026	1	98,227	213.29		4,793		4,331		4,549			(473)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/18/2025	.07/17/2026	1	712,220	209.51		35,326		28,359		40,387			(7,182)		3,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/02/2025	.07/02/2026	1	478,115	209.47		23,380		17,795		26,501			(5,765)		2,075		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/15/2025	.07/10/2026	2	383,877	210.54		18,742		14,655		19,955			(4,187)		1,690		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/15/2025	.07/15/2026	1	288,784	208.89		14,439		11,416		17,041			(3,046)		1,283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/06/2025	.08/06/2026	1	217,822	209.69		10,652		9,067		12,606			(1,605)		1,004		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/15/2025	.08/14/2026	1	464,544	211.85		22,716		20,003		23,416			(2,871)		2,168		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/18/2025	.07/20/2026	1	188,487	209.51		9,405		7,566		10,742			(1,896)		844		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/08/2025	.08/10/2026	1	160,130	210.82		7,878		6,793		8,626			(1,138)		743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.08/14/2025	.08/14/2026	1	314,174	211.64		15,363		13,491		16,066			(1,978)		1,466		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2025	08/20/2026	2	305,407	213.09		14,929		13,308		14,216			(1,669)		1,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2025	07/31/2026	1	319,255	209.12		15,612		13,140		19,024			(2,573)		1,457		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2025	07/29/2026	1	289,137	210.68		14,370		11,916		15,406			(2,480)		1,315		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2025	07/31/2026	1	476,334	209		23,960		20,110		28,615			(4,004)		2,174		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2025	08/26/2026	1	115,574	213.18		5,617		5,091		5,406			(539)		549		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2025	08/05/2026	1	256,336	209.87		12,586		10,679		14,619			(1,931)		1,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/27/2026	1	226,303	210.44		11,315		9,320		12,224			(2,066)		1,026		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2025	08/17/2026	1	121,764	211.85		5,991		5,281		6,171			(751)		571		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2025	07/24/2026	1	330,187	210.44		16,443		13,483		17,742			(3,063)		1,489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2025	07/01/2026	1	472,498	209.26		23,200		17,448		26,525			(5,784)		2,047		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2025	07/24/2026	1	650,142	210.44		32,312		26,568		34,934			(5,948)		2,932		0001

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/16/2025	.07/16/2026	1	 266,421	..... 209.63	.....	 13,241	.....	 10,505	.....	 14,956	.....	.....	..... (2,757)	.....	 1,185	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/22/2025	.08/24/2026	1	 110,444	..... 214.32	.....	 5,390	.....	 4,855	.....	 4,723	.....	.....	..... (573)	.....	 523	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/01/2025	.08/03/2026	1	 176,916	..... 209.12	.....	 8,704	.....	 7,337	.....	 10,592	.....	.....	..... (1,423)	.....	 811	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/04/2025	.09/04/2026	1	 421,185	..... 213.22	.....	 20,301	.....	 19,008	.....	 19,981	.....	.....	..... (1,446)	.....	 2,030	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/13/2025	.08/13/2026	1	 391,068	..... 212.15	.....	 18,967	.....	 16,511	.....	 19,238	.....	.....	..... (2,494)	.....	 1,822	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2025	.08/31/2026	1	 136,450	..... 214.01	.....	 6,631	.....	 6,119	.....	 6,059	.....	.....	..... (578)	.....	 654	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/17/2025	.09/17/2026	1	 486,175	..... 213.83	.....	 23,045	.....	 22,283	.....	 22,608	.....	.....	..... (821)	.....	 2,387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/14/2026	1	 170,495	..... 213.45	.....	 8,116	.....	 7,780	.....	 8,098	.....	.....	..... (398)	.....	 834	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/28/2025	.07/28/2026	1	 79,146	..... 209.88	.....	 3,941	.....	 3,257	.....	 4,455	.....	.....	..... (691)	.....	 359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/08/2025	.07/08/2026	1	 239,033	..... 209.78	.....	 11,904	.....	 9,182	.....	 13,084	.....	.....	..... (2,740)	.....	 1,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/08/2025	.08/07/2026	1	 298,825	..... 210.82	.....	 14,613	.....	 12,583	.....	 16,014	.....	.....	..... (2,128)	.....	 1,379	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/28/2025	.08/28/2026	1	218,590	.....213.36	.....	10,602	.....	9,748	.....	10,129	.....	.....	.....(959)	.....	1,042	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2025	.09/01/2026	1	60,622	.....214.01	.....	2,952	.....	2,725	.....	2,697	.....	.....	.....(257)	.....	291	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/25/2025	.09/25/2026	1	329,574	.....213.28	.....	15,787	.....	15,699	.....	16,175	.....	.....	.....(216)	.....	1,637	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/26/2025	.09/28/2026	1	141,350	.....214.12	.....	6,785	.....	6,766	.....	6,565	.....	.....	.....(74)	.....	705	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/18/2025	.09/18/2026	1	210,602	.....213.51	.....	9,983	.....	9,734	.....	10,033	.....	.....	.....(328)	.....	1,036	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ZSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/23/2025	.07/23/2026	1	288,360	.....210.59	.....	14,331	.....	11,647	.....	15,301	.....	.....	.....(2,709)	.....	1,298	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2025	.08/28/2026	1	487,743	.....214.01	.....	23,558	.....	21,721	.....	21,529	.....	.....	.....(2,071)	.....	2,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/03/2025	.09/03/2026	1	263,721	.....212.93	.....	12,738	.....	11,825	.....	12,753	.....	.....	.....(942)	.....	1,269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/05/2025	.09/04/2026	1	495,753	.....212.69	.....	23,400	.....	21,970	.....	24,437	.....	.....	.....(1,607)	.....	2,389	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/10/2025	.09/10/2026	1	359,369	.....213.01	.....	17,034	.....	16,142	.....	17,502	.....	.....	.....(933)	.....	1,747	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/11/2025	.09/11/2026	1	310,832	.....214.26	.....	14,671	.....	14,021	.....	13,845	.....	.....	.....(764)	.....	1,513	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/30/2025	.09/30/2026	1	 119,870	..... 214.38	.....	 5,694	.....	 5,694	.....	 5,708	.....	.....	.....	.....	 599	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/27/2025	.08/27/2026	1	 290,427	..... 213.58	.....	 14,086	.....	 12,805	.....	 13,214	.....	.....	..... (1,312)	.....	 1,383	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/22/2025	.09/22/2026	1	 74,928	..... 212.71	.....	 3,559	.....	 3,490	.....	 3,799	.....	.....	..... (78)	.....	 371	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4131$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/22/2025	.08/21/2026	1	 370,595	..... 214.32	.....	 17,974	.....	 16,176	.....	 15,748	.....	.....	..... (1,926)	.....	 1,748	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/19/2025	.09/18/2026	1	 522,232	..... 213.42	.....	 24,702	.....	 24,153	.....	 25,041	.....	.....	..... (746)	.....	 2,568	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/11/2025	.07/13/2026	1	 123,887	..... 210.08	.....	 6,182	.....	 4,854	.....	 6,700	.....	.....	..... (1,364)	.....	 548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/22/2025	.07/22/2026	1	 176,040	..... 210.16	.....	 8,732	.....	 7,072	.....	 9,609	.....	.....	..... (1,675)	.....	 791	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4130$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/19/2025	.08/19/2026	1	 108,864	..... 212.26	.....	 5,334	.....	 4,732	.....	 5,376	.....	.....	..... (614)	.....	 512	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/24/2025	.09/24/2026	1	 474,428	..... 213.67	.....	 22,583	.....	 22,272	.....	 22,607	.....	.....	..... (371)	.....	 2,353	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/12/2025	.09/11/2026	1	 474,612	..... 213.45	.....	 22,449	.....	 21,514	.....	 22,418	.....	.....	..... (1,110)	.....	 2,310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/16/2025	.09/16/2026	1	 105,650	..... 212.99	.....	 4,997	.....	 4,818	.....	 5,209	.....	.....	..... (192)	.....	 518	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD4132$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/29/2025	09/29/2026	1	90,418	213.77		4,322		4,322		4,483			(12)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	314,372	191.87	11,758			1,433					(8,794)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	1,076,414	194.36	39,827			1,536					(29,789)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	135,832	196.45	5,039			264					(3,749)		159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	200,781	192.14	7,429			450					(5,556)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	29,354	174.77	1,113			230		49			(828)		67		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	154,415	188.22	5,713			425					(4,273)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	81,174	191.13	3,003			191					(2,246)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	869,654	192.16	32,090			178					(24,068)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	74,130	192.9	2,743			91					(2,040)		70		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	26,818	195.04	992			36					(742)		26		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	57,814	182.01	2,197			412					(1,634)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	722,775	170.26	27,393			5,811		3,693			(20,489)		1,671		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	764,103	164.21	28,960			6,899		11,447			(21,660)		1,865		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	542,925	162.09	20,577			4,421		10,651			(15,390)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	88,302	191.87	3,347			562					(2,489)		182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	712,399	182.01	27,071			4,888					(20,303)		1,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	89,654	191.87	3,344			442					(2,501)		164		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5057$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	85,436	183.05	3,187			290					(2,371)		130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	616,419	191.87	22,992			3,104					(17,197)		1,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	318,808	189.47	11,828			66					(8,847)		145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	549,570	186.48	20,884			3,624					(15,620)		1,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	504,535	191.87	18,870			2,183					(14,113)		866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	295,965	191.44	10,980								(8,213)		77		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	77,927	196.26	2,883			128					(2,157)		84		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	60,768	187.1	2,248			161					(1,673)		83		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	416,432	187.94	15,408			297					(11,524)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	375,791	196.87	13,904			575					(10,400)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	46,769	188.09	1,730			29					(1,294)		32		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	481,505	191.87	18,008			2,133					(13,469)		836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	362,374	191.87	13,553			1,498					(10,081)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	438,932	191.87	16,416			1,628					(12,278)		699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	157,411	163.06	5,934			1,341		2,742			(4,414)		375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	394,525	176.81	14,992			2,932		268			(11,213)		876		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	815,847	189.99	30,186			665					(22,578)		641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	571,892	196.45	21,160			940					(15,870)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	443,064	186.38	16,393			1,310					(12,261)		635		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	254,890	189.2	10,710			269					(8,033)		211		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	370,458	191.87	13,855			1,424					(10,363)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	525,296	191.87	19,594			2,395					(14,695)		922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	61,141	191.87	2,287			258					(1,710)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	854,949	191.87	31,975			4,946					(23,916)		1,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	807,702	185.2	29,885			2,305					(22,352)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	273,303	184.79	10,386			1,831					(7,768)		577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	484,362	174.77	18,357			3,671		748			(13,768)		1,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	352,652	163.06	13,295			2,918		6,099			(9,971)		825		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	546,341	162.9	20,652			5,191		9,894			(15,446)		1,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	84,386	163.6	3,190			782		1,388			(2,373)		210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	245,997	175.82	9,348			1,864		266			(6,992)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	318,079	191.87	11,896			1,911					(8,873)		639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	442,314	191.87	16,587			2,672					(12,440)		889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	141,868	160.01	5,334			1,167		3,617			(3,990)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	94,287	191.87	3,517			498					(2,638)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	586,467	163.6	22,168			5,296		9,572			(16,626)		1,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	744,155	187.08	27,757			2,676					(20,761)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	139,893	191.87	5,218			776					(3,882)		272		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	681,843	191.87	25,433			2,621					(19,075)		1,100		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	741,322	180.13	28,170			5,432		41			(21,070)		1,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	124,922	191.87	4,660			603					(3,466)		227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	100,670	183.96	3,825			689					(2,861)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	183,478	184.49	6,770			563					(5,064)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	71,141	192.16	2,632			36					(1,958)		46		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	947,906	192.08	35,073			2,029					(26,232)		1,164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,187,436	187.1	43,816			2,799					(32,862)		1,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	2	177,067	191.87	4,016	289		611					(3,235)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	683,946	191.08	25,374			70					(18,979)		253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	428,333	191.87	16,020			2,499					(12,015)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	195,990	191.87	7,310			1,033					(5,468)		370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	720,512	192.9	26,659			668					(19,994)		596		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	461,821	183.05	17,180			1,432					(12,885)		673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	75,750	163	2,803			741		1,445			(2,062)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	254,397	167.23	9,387			4,057		3,971			(5,349)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	284,435	163.84	10,553			3,663		5,625			(6,881)		839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	445,180	162.11	16,472			4,447		9,612			(12,004)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/20/2026	1	368,170	166.36	13,585			6,398		6,529			(7,221)		1,260		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505D$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	726,583	165.31		26,956		8,391		11,252			(18,537)		2,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	306,494	163		11,340		2,930		5,641			(8,412)		778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	139,905	166.42		5,190		1,601		1,875			(3,584)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	311,203	165.1		11,546		4,039		5,372			(7,497)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	476,161	169.12		17,666		7,202		5,518			(10,454)		1,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	429,406	166.25		15,931		5,223		5,966			(10,693)		1,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	689,958	167.2		25,459		11,853		11,224			(13,602)		2,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	500,218	166.32		18,458		7,831		8,481			(10,620)		1,630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	126,890	167.66		4,708		1,578		1,476			(3,134)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	64,374	165.78		2,388		754		944			(1,636)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	312,077	163		11,547		3,149		6,088			(8,383)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	422,426	156.8		15,588		4,330		16,191			(11,262)		1,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	261,998	166.81		9,668		4,661		4,461			(5,006)		910		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	163,276	163		6,058		1,664		3,205			(4,386)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	371,061	162.36		13,729		3,971		8,022			(9,742)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	250,020	156.8		9,251		2,625		9,631			(6,629)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	158,007	164.86		5,862		2,079		2,827			(3,790)		470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	449,541	164.38		16,588		7,403		9,599			(9,180)		1,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	338,149	162.29		12,512		3,223		6,813			(9,289)		858		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	193,835	165.12		7,191		2,377		3,111			(4,807)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	157,491	167.09		5,811		2,849		2,611			(2,977)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	304,354	163.78		11,261		4,004		6,151			(7,270)		905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	164,799	163.4		6,081		2,746		3,883			(3,349)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	414,382	165.66		15,374		5,167		6,229			(10,221)		1,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	127,739	165.89		4,739		1,527		1,856			(3,215)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	277,906	169.23		10,310		4,256		3,186			(6,073)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	448,487	164.31		16,549		8,137		9,772			(8,456)		1,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	403,931	164.65		14,905		7,039		8,488			(7,903)		1,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	437,093	165.33		16,172		4,820		6,636			(11,374)		1,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	117,876	166.55		4,361		1,636		1,798			(2,736)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	65,820	168.5		2,435		973		816			(1,467)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	120,764	165.66		4,529		1,547		1,895			(2,986)		353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	248,232	165.5		9,160		4,063		4,740			(5,094)		827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	325,437	167.42		12,041		4,677		4,548			(7,357)		1,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	303,962	168.5		11,247		4,436		3,752			(6,828)		951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	452,572	165.48		16,655		7,541		8,697			(9,151)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	394,577	168.22		14,560		6,217		5,489			(8,337)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	88,012	168.73		3,256		1,281		1,054			(1,981)		275		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG505I$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	413,368	167.26		15,253		7,396		6,722			(7,856)		1,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	344,733	165.86		12,755		4,919		5,757			(7,828)		1,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	68,505	172.28		2,569		1,076		565			(1,498)		222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	284,672	164.54		10,533		3,961		5,433			(6,598)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	381,743	171.8		14,163		5,735		3,155			(8,420)		1,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	280,113	165.04		10,392		3,089		4,413			(7,317)		762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	231,396	164.65		8,538		4,069		4,877			(4,490)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	156,383	164.31		5,771		2,861		3,417			(2,925)		551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	149,920	168.93		5,532		2,423		1,970			(3,120)		496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	282,103	163.8		10,438		3,853		5,821			(6,577)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	102,988	163.78		3,811		1,375		2,107			(2,440)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	528,853	168.93		19,515		8,456		6,825			(11,098)		1,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	62,834	160.53		2,325		666		1,664			(1,656)		169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	239,728	166.68		8,846		4,094		4,113			(4,750)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	370,867	165.89		13,722		4,345		5,343			(9,387)		1,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	468,455	172.28		17,380		7,193		3,644			(10,218)		1,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	295,543	165.91		10,935		4,007		4,810			(6,921)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	210,314	163.53		7,782		2,272		3,974			(5,500)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	129,654	165.48		4,784		2,188		2,499			(2,607)		438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG505P\$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	182,237	152.25		6,688		4,993		10,928			(1,731)		787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	321,255	158.77		11,726		5,961		11,594			(5,798)		1,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	614,091	167.71		22,476		11,331		9,813			(11,145)		2,180		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	510,953	151.8		18,599		12,365		31,472			(6,318)		2,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	389,557	146.6		14,258		8,119		33,376			(6,189)		1,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/04/2026	1	201,064	149.23		7,339		4,347		14,672			(3,020)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/24/2026	1	237,487	146.93		8,692		4,936		19,946			(3,786)		892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	145,554	145.56		5,342		2,752		13,399			(2,605)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	481,702	153.85		17,534		11,158		26,050			(6,389)		1,920		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	285,672	145.5		10,456		5,645		26,329			(4,812)		1,049		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L\$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/07/2026	2	426,339	148.56		16,091		9,691		32,543			(6,409)		1,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	129,201	151.67		4,703		3,083		8,033			(1,623)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	647,431	149.23		23,631		13,916		46,985			(9,803)		2,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	524,017	145.02		19,179		10,408		49,649			(8,775)		1,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K\$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/20/2026	1	191,462	145.32		7,027		3,880		17,773			(3,170)		712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	465,778	151.72		16,954		10,462		29,103			(6,503)		1,828		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	511,078	153.92		18,603		11,679		27,559			(7,002)		2,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	368,265	153.32		13,479		9,877		20,704			(3,619)		1,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	497,532	152.12		18,160		12,107		29,992			(6,136)		2,021		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505P$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	670,247	150.44		24,531		18,044		45,132			(6,519)		2,872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	647,659	152.25		23,704		17,647		38,923			(6,187)		2,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	590,228	151.69		21,602		14,640		37,043			(6,984)		2,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	152,627	147.9		5,571		3,330		12,126			(2,244)		590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	509,744	147.8		18,657		10,956		40,455			(7,769)		1,947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	414,484	154.82		15,170		10,531		21,256			(4,655)		1,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	364,130	150.06		13,254		8,578		25,188			(4,757)		1,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	463,389	142.55		16,960		8,830		50,744			(8,132)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/17/2026	2	752,660	145.32		28,132		15,497		70,025			(12,719)		2,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	235,798	145.56		8,630		4,399		21,626			(4,256)		837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2026	1	112,503	145.2		4,118		2,201		10,569			(1,930)		411		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2026	1	243,654	149.15		8,893		5,439		17,937			(3,489)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2026	1	205,045	150.29		7,525		5,473		13,957			(2,091)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	1,002,039	153.19		36,574		25,094		57,103			(11,656)		4,130		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	532,079	149.15		19,368		11,782		39,133			(7,662)		2,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	480,472	150.01		17,489		10,840		33,470			(6,660)		1,890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	35,897	152.12		1,325		887		2,180			(444)		147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	411,459	150.66		14,977		9,572		27,420			(5,416)		1,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/05/2026	1	239,645	151.18		8,771		6,001		15,535			(2,812)		988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	345,425	152.52		12,573		7,871		20,474			(4,754)		1,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	654,296	153.86		23,947		16,690		35,764			(7,283)		2,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	722,891	150.29		26,458		19,162		49,349			(7,434)		3,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	962,536	149.79		35,036		22,739		67,730			(12,513)		3,853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2026	1	409,316	145.94		14,981		8,419		36,517			(6,567)		1,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	290,736	151.77		10,670		7,921		18,026			(2,806)		1,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	379,143	145.2		13,839		7,342		35,669			(6,539)		1,375		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2026	1	239,459	146.6		8,764		5,022		20,467			(3,773)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	260,571	155.18		9,537		6,710		13,047			(2,874)		1,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	488,567	147.58		17,882		10,345		39,263			(7,545)		1,857		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	799,738	149.76		29,270		21,140		56,390			(8,340)		3,381		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	499,578	152.63		18,285		12,341		29,458			(5,961)		2,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	356,698	150.69		12,984		8,549		23,600			(4,447)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	146,010	153.19		5,344		3,680		8,340			(1,689)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	375,279	148		13,735		7,984		33,594			(5,758)		1,430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	248,853	153.92		9,058		5,714		13,403			(3,381)		988		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	33,004	152.28		1,208		855		1,996			(359)		139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	650,137	150.04		23,795		17,025		45,107			(6,845)		2,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	341,686	145.45		12,506		6,994		31,408			(5,516)		1,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG505L$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	257,453	149.2		9,397		5,701		18,877			(3,733)		999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	170,455	144.61		6,239		3,301		16,597			(2,957)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	353,949	166.35		12,955		6,495		6,405			(6,460)		1,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	365,321	146.11		13,371		6,998		32,555			(6,374)		1,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	773,702	152.28		28,318		19,980		46,846			(8,480)		3,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	259,300	157.24		9,490		7,414		11,428			(2,132)		1,142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	103,707	158.79		3,837		3,309		4,180			(554)		481		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	544,354	161.38		20,087		17,687		18,485			(2,538)		2,540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	317,786	161.76		11,726		10,660		10,471			(1,092)		1,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	329,669	154.87		12,066		9,659		16,966			(2,479)		1,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	229,564	158.03		8,471		7,274		9,704			(1,253)		1,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	82,577	160.21		3,055		3,055		3,052					413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	501,148	160.95		18,542		17,361		17,655			(1,321)		2,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	124,244	161.76		4,585		4,155		4,094			(440)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	384,698	160.72		14,234		13,364		13,739			(978)		1,854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	321,332	161.76		11,857		10,902		10,568			(1,072)		1,532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	285,353	161.76		10,530		9,450		9,420			(1,154)		1,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	559,327	160.58		20,695		19,833		22,812			(1,023)		2,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2026	1	242,393	160.58		8,993		8,621		8,831			(441)		1,185		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	820,598	157.03		30,362		29,944		37,259			(499)		4,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	104,574	159.25		3,880		3,666		4,144			(223)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	388,591	163.73		14,417		13,778		11,464			(750)		1,892		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	168,213	161.38		6,224		5,487		5,712			(780)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	209,725	156.92		7,781		7,502		9,636			(298)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	596,451	159.23		21,830		17,949		22,925			(4,018)		2,690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	192,498	154.89		7,103		5,988		9,893			(1,161)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	173,833	157.14		6,449		6,288		7,865			(212)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	78,694	156.76		2,920		2,855		3,639			(88)		389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2026	2	680,358	161.76		24,992		22,279		22,460			(2,794)		3,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	547,452	159.33		20,037		16,283		20,925			(3,788)		2,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	758,536	154.89		27,990		23,558		39,467			(4,614)		3,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	735,393	161.76		27,136		23,623		24,322			(3,569)		3,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	898,858	154.89		32,898		26,410		46,253			(6,688)		4,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/27/2026	1	167,889	159.23		6,162		5,075		6,442			(1,125)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/20/2026	1	167,648	154.89		6,153		4,949		8,605			(1,241)		751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	876,471	156.55		32,079		24,832		40,422			(7,295)		3,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/06/2026	1	226,466	158.2		8,311		6,365		9,319			(2,010)		990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	345,014	152.23		12,628		9,984		20,987			(2,664)		1,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505P$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	975,802	158.2		35,714		27,258		39,724			(8,732)		4,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	150,529	157.72		5,570		5,554		6,538			(61)		751		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	379,133	157.72		14,028		13,989		16,491			(154)		1,883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	188,133	155.78		6,961		6,922		9,214			(95)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	196,952	155.9		7,228		5,675		9,500			(1,595)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	157,536	155.54		5,766		4,839		7,698			(964)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	138,410	161.76		5,107		4,530		4,578			(588)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	326,083	158.46		11,935		9,666		13,232			(2,289)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	399,377	159.19		14,737		12,788		15,680			(1,978)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	520,103	161.76		19,192		17,273		17,170			(2,056)		2,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	416,560	157.19		15,288		11,497		18,099			(3,811)		1,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	572,750	157.33		20,963		17,440		24,937			(3,561)		2,609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/31/2026	1	168,489	161.76		6,234		5,752		5,541			(544)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2026	1	735,034	157.38		26,976		20,532		31,665			(6,652)		3,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2026	1	426,986	157.46		15,756		13,412		18,711			(2,374)		1,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	484,295	161.76		17,919		16,521		15,928			(1,575)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	758,520	156.76		28,065		27,442		35,178			(848)		3,730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	701,504	157.38		26,026		25,165		31,290			(927)		3,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	2	146,212	158.97		5,776		4,984		5,721			(840)		659		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505Q$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	894,809	155.9		32,750		25,654		43,105			(7,288)		3,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	595,058	157.75		22,077		20,921		25,952			(1,210)		2,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	532,478	154.16		19,489		15,462		28,703			(4,058)		2,369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	315,717	158.39		11,555		9,582		12,817			(1,994)		1,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	598,865	156.62		21,918		16,907		27,492			(5,044)		2,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/24/2026	1	162,194	161.76		6,001		5,406		5,354			(638)		769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	318,397	161.47		11,749		10,317		10,747			(1,513)		1,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	785,690	158.79		28,992		24,965		31,567			(4,221)		3,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	239,516	157.76		8,838		7,499		10,278			(1,356)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32	4,084								(1,521)		29		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	688,539	166.87	25,545			35		1			(9,540)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	339,159	166.62	12,396			34		20			(4,642)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	67,122	166.03	2,497			7		12			(935)		30		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	159,748	166.97	5,943			41					(2,219)		102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	208,474	169.1	7,755			85					(2,896)		164		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	232,685	170.54	8,679			107					(3,241)		193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	118,779	171.22	4,419			55					(1,652)		98		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	285,996	166.92	10,610			132					(3,973)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	201,271	168.13	7,487			124					(2,796)		190		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	139,987	168.13	5,208			100					(1,939)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	460,025	170.64	17,113			352					(6,391)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	54,938	171.59	2,038			45					(761)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	172,766	168.79	6,392			140					(2,391)		186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	1	230,951	166.53	8,568			189		97			(3,209)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	146,945	165.02	5,466			143		427			(2,041)		172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	50,587	165.02	1,882			52		150			(702)		61		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	852,928	163.66	31,729			958		5,211			(11,850)		1,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	74,362	164.68	2,766			87		284			(1,033)		95		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	64,308	164.1	2,386			75		333			(892)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	235,533	163.91	8,762			278		1,322			(3,281)		302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	140,640	161.28	5,232			187		1,849			(1,954)		191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	399,845	163.34	14,874			592		2,986			(5,555)		573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	88,237	165.48	3,282			135		208			(1,226)		129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	415,972	166.44	15,391			634		250			(5,756)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	1	318,051	170.91	11,800			488					(4,419)		463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	246,871	172.1	9,184			417		29			(3,430)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	430,235	172.1	15,962			788		125			(5,961)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	190,791	172.1	7,078			359		67			(2,643)		308		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	175,803	171.1	6,522			333		134			(2,442)		284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	1	47,698	172.1	1,743			89		17			(654)		77		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	542,569	172.1	20,129			1,108		252			(7,518)		909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	594,379	172.1	22,051			1,301		345			(8,235)		1,032		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	206,652	172.1	7,687			464		120			(2,871)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	222,371	172.1	8,250			499		129			(3,085)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	1	131,034	172.1	4,874			296		76			(1,825)		230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	170,716	172.1	6,351			411		109			(2,372)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	632,970	172.1	23,546			1,615		441			(8,794)		1,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	137,981	172.1	5,133			360		96			(1,917)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	110,257	172.1	4,091			288		77			(1,530)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	686,611	172.1	25,473			1,959		519			(9,526)		1,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	1	97,033	172.1	3,610			287		79			(1,348)		195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	1	81,158	172.1	3,019			241		66			(1,129)		163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	1	90,035	172.1	3,367			269		73			(1,261)		181		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	591,863	176.82	22,076			1,938		234			(8,245)		1,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	1	518,090	175.27	19,377			1,737		473			(7,256)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	75,810	175.47	2,828			268		82			(1,055)		166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405K$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	638,366	177.83	23,811			2,319		287			(8,892)		1,418		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	247,437	178.46	9,229			912		69			(3,447)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	64,015	178.98	2,388			236		14			(893)		143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	1	193,990	178.98	7,275			722		43			(2,724)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	351,975	178.98	13,199			1,362		79			(4,929)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	1	672,732	178.98	25,227			2,699		150			(9,421)		1,565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	124,714	178.98	4,677			507		28			(1,747)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	1	73,602	178.98	2,760			300		16			(1,032)		172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	288,005	178.98	10,829			1,223		80			(4,044)		687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	2,506,531	178.98	94,246			11,133		700			(35,245)		6,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	1	163,233	178.98	6,138			729		46			(2,298)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	188,602	178.98	7,091			869		53			(2,648)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	824,415	180.67	30,998			3,954		228			(11,577)		2,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	289,357	178.65	10,851			1,386		194			(4,058)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	1	289,240	178.38	10,846			1,391		211			(4,062)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	183,010	178.5	6,863			906		195			(2,563)		472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	287,437	178.5	10,779			1,449		338			(4,015)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,449,890	180.38	54,371			7,384		1,045			(20,305)		3,795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	578,003	178.84	21,675			2,973		679			(8,095)		1,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	103,917	178.73	3,886			534		128			(1,453)		273		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	233,927	177.48	8,772			1,212		395			(3,285)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	334,953	178.09	12,594			1,787		527			(4,703)		894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	147,798	178.09	5,557			802		249			(2,070)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	296,737	175.46	11,157			1,638		896			(4,167)		807		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	1	181,717	173.45	6,796			1,003		807			(2,545)		494		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	1	273,092	174.97	10,214			1,509		921			(3,830)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	2	1,095,517	173.73	43,374			6,784		4,856			(16,344)		3,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	242,042	175	9,077			1,419		858			(3,390)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	54,188	171.24	2,027			317		367			(758)		152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1	33,784	175.72	1,267			199		104			(474)		95		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/26/2026	2	158,019	176.65	2,146	1,900		970		411			(2,079)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	309,579	177.72	11,609			1,911		662			(4,336)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	209,793	179.19	7,867			1,306		316			(2,938)		606		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	207,274	176.99	7,793			1,295		515			(2,915)		599		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	273,688	180.12	10,291			1,717		334			(3,854)		791		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	479,159	178.75	17,921			3,057		965			(6,693)		1,402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1	587,685	176.41	21,979			3,829		2,065			(8,208)		1,740		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	115,731	178.27	4,340			762		299			(1,621)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	406,743	178.37	15,212			2,675		1,026			(5,689)		1,209		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405P$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	1	308,192	178.01	11,526			2,035		831			(4,316)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	218,421	178.48	8,169			1,472		575			(3,051)		657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	77,718	178.48	2,907			530		213			(1,083)		235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	606,046	180.63	22,666			4,166		1,107			(8,465)		1,843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	175,392	176.25	6,542			1,212		716			(2,443)		535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	132,916	178.13	4,944			917		395			(1,849)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	2	226,853	181.9	8,554			1,596		324			(3,205)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	380,048	181.79	14,138			2,734		606			(5,258)		1,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	151,729	181.79	5,644			1,054		225			(2,117)		463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	179,255	181.66	6,686			1,302		296			(2,497)		561		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	240,547	183.7	8,948			1,745		262			(3,346)		753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	230,978	184.07	8,592			1,683		226			(3,218)		723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	218,365	184.07	8,123			1,620		225			(3,034)		691		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	719,284	183.81	26,757			5,432		783			(9,993)		2,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	471,829	184.07	17,552			3,587		487			(6,555)		1,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	107,573	184.07	4,012			825		111			(1,503)		345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	372,369	184.14	13,889			2,904		465			(5,187)		1,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	335,607	184.14	12,518			2,576		346			(4,694)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	589,800	183.97	22,235			4,734		866			(8,315)		1,928		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	224,999	187.04	8,482			1,818		180			(3,172)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	1	459,385	188.94	17,273			3,717		243			(6,468)		1,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	276,874	190.18	10,438			2,283		131			(3,898)		917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	330,139	190.18	12,446			2,682		139			(4,667)		1,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	669,601	191.43	25,177			5,603		245			(9,416)		2,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	461,207	191.43	17,341			3,883		169			(6,485)		1,546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	1	194,952	190.25	7,311			1,644		92			(2,738)		653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	1	486,090	190.33	18,228			4,104		230			(6,836)		1,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	765,059	190.33	28,690			6,551		402			(10,714)		2,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	1,104,146	191.43	41,516			9,638		461			(15,526)		3,768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	451,539	191.43	16,978			3,965		189			(6,349)		1,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/20/2026	1	363,583	191.43	13,634			3,197		152			(5,106)		1,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	300,886	191.43	11,313			2,656		126			(4,242)		1,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	384,116	191.43	14,443			3,437		161			(5,394)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	1,140,699	191.43	42,890			10,369		477			(16,040)		3,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	182,699	191.43	6,869			1,670		76			(2,569)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,335,589	191.43	50,218			12,260		558			(18,806)		4,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	488,828	191.43	18,331			4,532		230			(6,837)		1,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	652,234	180.71	25,111			9,295		3,862			(9,417)		2,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	1	85,817	188.62	3,227			1,024		159			(1,207)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	1	531,489	188.62	19,984			6,229		958			(7,484)		2,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	1,170,185	180.71	44,935			16,750		6,994			(16,782)		5,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	1	426,417	181.66	15,991			4,676		1,596			(5,988)		1,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	1	506,530	182.91	19,046			5,632		1,717			(7,113)		1,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	102,699	183.41	3,851			1,259		381			(1,434)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	1	2,109,649	182.06	81,222			29,789		10,892			(30,375)		9,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	1	1,214,312	188.62	45,658			14,382		2,253			(17,052)		4,820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	1	477,795	188.62	17,965			5,750		887			(6,718)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	1	1,504,639	185.02	56,725			15,895		3,416			(21,214)		5,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	1	350,989	179.91	13,478			4,592		2,126			(5,047)		1,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	1	191,456	181.21	7,199			1,897		676			(2,696)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	1	1,094,464	188.62	41,152			12,846		1,973			(15,432)		4,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	1	634,933	181.59	23,873			6,601		2,273			(8,916)		2,362		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	2	1,446,739	185.91	47,553	2,064		15,201		3,502			(18,886)		5,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2026	1	61,666	183.85	2,319			647		164			(867)		231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/08/2026	1	958,228	188.62	36,029			10,883		1,626			(13,492)		3,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	1	782,704	184.94	29,586			7,722		1,608			(11,064)		2,831		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	2	362,094	181.67	14,040			3,868		1,216			(5,508)		1,313		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405U$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2026	1	826,709	178.01	31,084			8,489		4,598			(11,641)		3,052		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2026	1	535,234	181.59	20,125			5,504		1,886			(7,547)		1,976		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	1	1,071,250	179.94	41,136			13,957		6,489			(15,384)		4,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/29/2026	1	407,998	177.32	15,300			5,065		2,991			(5,730)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	06/01/2026	1	422,652	180.25	16,019			5,354		2,368			(5,982)		1,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	487,173	182.91	18,318			5,364		1,545			(6,869)		1,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/26/2026	1	432,149	180.5	16,595			6,134		2,610			(6,214)		1,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	1	383,525	176.18	14,766			5,220		3,527			(5,514)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	1	679,402	182.28	26,089			9,382		3,392			(9,797)		2,873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2026	1	1,848,468	179.82	69,687			23,548		11,205			(26,061)		7,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2026	1	474,802	177.81	18,232			6,388		3,685			(6,828)		1,984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	1	1,685,287	179.94	64,884			23,205		10,677			(24,265)		7,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2026	1	1,086,251	188.62	40,843			12,623		1,958			(15,274)		4,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	101,204	179.42	3,815			1,284		637			(1,427)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	591,341	179.53	22,648			7,727		3,722			(8,493)		2,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	1	484,257	180.41	18,595			6,846		2,953			(6,954)		2,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2026	1	1,189,027	178.74	45,540			15,826		8,382			(17,031)		4,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	984,891	188.62	37,130			11,833		1,827			(13,886)		3,934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	460,290	183.38	17,307			4,900		1,305			(6,490)		1,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	1,167,591	185.38	44,252			11,124		1,890			(16,549)		4,145		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	1	1,059,262	188.62	39,934			12,397		1,909			(14,934)		4,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	1	712,880	181.37	26,804			7,769		2,712			(10,024)		2,716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	1	395,502	183.38	14,871			4,255		1,143			(5,554)		1,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	1	506,485	185.34	19,095			5,744		1,339			(7,141)		1,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	1	493,714	185.39	18,613			5,241		1,065			(6,961)		1,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	282,462	179.43	10,649			2,809		1,275			(3,993)		1,024		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	1	709,761	180.28	26,616			7,751		3,150			(9,954)		2,711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2026	1	139,879	183.79	5,273			1,572		441			(1,972)		541		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	1	362,502	180.25	13,666			4,530		1,931			(5,125)		1,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	1	989,674	178.63	38,102			13,294		7,092			(14,249)		4,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	50,592	178.8	1,948			694		359			(728)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	1	1,077,731	175.81	40,523			10,966		7,785			(15,154)		3,969		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	1,104,122	188.62	41,515			12,677		1,932			(15,504)		4,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	627,345	179.43	23,651			6,311		2,902			(8,833)		2,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/02/2026	1	276,668	182.9	10,458			2,643		666			(3,922)		982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	05/22/2026	2	362,956	182.07	13,728			4,471		1,555			(5,204)		1,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	1	413,485	188.62	15,547			4,703		701			(5,830)		1,605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	1	486,959	181.55	18,699			6,715		2,629			(7,012)		2,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	1	590,653	182.28	22,681			8,236		2,949			(8,470)		2,516		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	1	593,849	176.18	22,863			8,021		5,427			(8,574)		2,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	908,550	179.53	34,797			11,966		5,870			(12,995)		3,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	1	342,704	184.63	12,954			3,261		631			(4,851)		1,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2026	1	180,000	184.04	6,804			1,766		421			(2,545)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	557,031	183.86	21,056			5,329		1,151			(7,907)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	300,323	183.86	11,352			2,920		686			(4,240)		1,078		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	1	358,492	176.51	13,515			3,676		2,397			(5,054)		1,324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/24/2026	1	505,615	184.49	19,011			5,376		1,233			(7,119)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2026	1	1,169,712	175.51	43,864			14,461		10,330			(16,404)		4,752		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	1,873,153	183.41	70,243			22,637		6,843			(26,341)		7,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	1	581,258	187.94	22,553			9,170		1,887			(8,434)		2,622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	1	555,854	187.94	21,456			8,618		1,804			(8,013)		2,490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	1	1,300,980	187.94	50,348			19,918		4,153			(18,829)		5,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	551,155	179	21,385			9,144		4,649			(8,008)		2,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/31/2026	1	859,900	191.75	33,536			15,428		2,242			(12,524)		4,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	1	955,267	189.77	37,638			18,299		3,473			(14,114)		4,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	1,938,442	190.46	76,568			37,653		6,717			(28,635)		9,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	1	311,419	184.51	12,239			5,824		1,806			(4,583)		1,516		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	52,706	189.37	2,066			956		184			(773)		254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	1	390,050	186.7	15,407			7,598		1,901			(5,762)		1,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	1	635,843	187.62	25,052			12,405		2,847			(9,382)		3,157		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	487,214	183.31	19,196			9,097		3,136			(7,179)		2,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2026	1	128,730	177.51	4,943			1,854		1,066			(1,849)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	1	458,016	187.94	17,771			7,396		1,511			(6,646)		2,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	2,060,033	184.11	81,165			38,353		12,308			(30,354)		10,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	756,798	186.26	29,818			14,273		3,779			(11,136)		3,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,551,268	187.94	60,034			24,327		5,035			(22,451)		6,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	723,700	179.96	28,224			12,290		5,751			(10,555)		3,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	379,756	176.45	14,773			6,290		4,003			(5,525)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	500,166	179.16	19,456			8,331		4,160			(7,296)		2,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	890,786	178.06	34,384			13,148		7,354			(12,841)		3,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	317,380	187.94	12,283			4,876		1,013			(4,593)		1,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/17/2026	2	594,577	187.94	22,203			8,884		1,898			(8,346)		2,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	600,687	190.58	23,667			11,491		2,017			(8,863)		2,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	694,959	184.35	27,103			11,408		3,430			(10,122)		3,187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	1,935,222	176.72	74,700			28,833		18,397			(27,936)		8,505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	617,496	187.94	23,897			9,526		1,971			(8,949)		2,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	742,543	184.35	28,959			12,120		3,545			(10,860)		3,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,833,759	178.73	70,600			26,608		13,646			(26,402)		7,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	693,798	187.94	26,850			10,977		2,252			(10,069)		3,129		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	347,550	179.16	13,520			5,821		2,929			(5,049)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,812,841	187.94	70,157			29,104		5,980			(26,237)		8,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	619,835	180.86	23,926			9,268		4,010			(8,948)		2,729		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	1,258,218	187.16	49,196			22,368		5,176			(18,398)		6,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	637,545	191.75	24,928			11,412		1,662			(9,348)		3,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	393,115	190.54	15,489			7,712		1,341			(5,784)		1,960		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	1,723,161	179.27	67,203			29,171		14,867			(25,132)		8,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,218,042	181.6	47,869			22,348		8,787			(17,951)		5,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	567,739	186.89	22,028			9,206		2,066			(8,249)		2,591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	1,034,251	177.12	40,232			17,077		10,219			(15,046)		4,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	372,105	187.39	14,661			7,089		1,688			(5,483)		1,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	556,240	186.35	21,693			9,758		2,477			(8,102)		2,636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	811,462	186.26	31,972			15,235		4,008			(11,989)		3,950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	589,998	183.05	23,010			10,241		3,578			(8,605)		2,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	141,882	185.98	5,562			2,593		694			(2,083)		684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	568,048	181.46	22,097			9,726		3,944			(8,252)		2,664		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	2,139,444	181.9	83,438			37,020		14,349			(31,204)		10,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,627,300	189.1	63,953			29,692		5,938			(23,917)		7,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	678,896	178.06	26,205			9,931		5,414			(9,841)		2,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	585,878	186.35	22,849			10,225		2,609			(8,568)		2,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,262,908	187.94	48,875			19,160		3,965			(18,253)		5,590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	721,349	190.54	28,421			14,093		2,461			(10,658)		3,582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	194,077	187.94	7,511			2,921		599			(2,813)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	886,939	181.46	34,502			15,107		6,159			(12,938)		4,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	286,337	187.94	11,053			4,513		929			(4,139)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	98,797	177.99	3,804			1,440		794			(1,424)		429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	418,366	181.03	16,274			7,116		3,004			(6,095)		1,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	276,223	187.94	10,690			4,164		852			(4,009)		1,216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	771,686	187.94	29,864			12,283		2,505			(11,153)		3,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	688,558	189.77	27,129			13,247		2,540			(10,132)		3,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	2,029,348	188.35	79,956			38,550		8,404			(29,901)		9,964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	960,857	187.26	37,570			17,030		3,951			(14,050)		4,575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	557,842	183.47	21,700			9,698		3,253			(8,126)		2,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	524,871	188.96	20,470			9,359		2,065			(7,666)		2,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	625,827	183.05	24,845			13,521		4,616			(9,317)		3,255		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	974,856	191.87	38,799			21,591		3,658			(14,490)		5,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	626,120	196.87	24,669			12,877		1,336			(9,226)		3,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,651,355	192.08	64,898			34,410		4,477			(24,270)		8,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,550,717	187.94	61,098			31,221		7,343			(22,849)		7,838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	692,221	191.87	27,550			15,280		2,561			(10,331)		3,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	708,323	191.87	28,120			15,825		2,695			(10,531)		3,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	602,993	174.77	24,421			14,747		9,212			(9,120)		3,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,741,982	180.13	70,724			42,260		18,085			(26,449)		9,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	518,807	184.49	20,337			11,052		3,403			(7,616)		2,699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	527,706	191.87	20,950			11,540		1,953			(7,835)		2,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	632,692	175.82	25,624			15,410		8,960			(9,596)		3,461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	1,171,671	189.47	46,281			23,364		4,576			(17,332)		5,874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26	13,609			7,133		794			(5,096)		1,769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	333,890	183.96	13,556			8,021		2,541			(5,077)		1,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	639,660	163.6	25,778			16,009		20,136			(9,680)		3,551		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,449,064	187.08	57,528			31,609		8,056			(21,514)		7,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	10/30/2026	2	665,866	186.38	18,786			10,454		3,716			(7,223)		3,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	526,305	191.87	20,842			11,745		2,002			(7,816)		2,786		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	760,631	191.87	30,121			17,029		2,934			(11,249)		4,041		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	367,621	191.87	14,558			8,333		1,418			(5,452)		1,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	466,244	163.06	18,790			11,497		15,183			(7,046)		2,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9	17,296			8,958		1,343			(6,459)		2,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	646,422	174.77	26,180			15,766		9,839			(9,818)		3,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	723,176	183.05	28,710			15,678		5,492			(10,722)		3,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	915,740	163.06	36,904			22,640		29,821			(13,782)		5,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	514,129	187.1	20,205			10,800		2,693			(7,577)		2,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	776,607	162.09	31,375			19,092		26,830			(11,733)		4,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	609,732	163.6	24,572			15,311		19,120			(9,177)		3,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	2,089,783	164.21	84,218			52,229		63,249			(31,582)		11,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,184,948	194.36	125,487			65,329		8,685			(46,929)		16,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	992,225	192.16	39,094			19,763		3,047			(14,660)		4,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	78,817	182.01	3,208			1,908		710			(1,196)		430		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	998,210	191.87	39,629			22,210		3,798			(14,820)		5,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	310,576	191.13	12,206			6,515		1,154			(4,571)		1,601		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	376,172	176.81	15,273			9,147		4,979			(5,712)		2,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	1,043,115	182.01	42,455			25,228		9,341			(15,855)		5,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	754,854	182.01	30,723			18,204		6,677			(11,521)		4,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,329,012	162.9	53,692			33,678		43,402			(20,079)		7,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,719,542	191.87	107,966			62,460		10,630			(40,432)		14,604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	991,090	191.44	39,346			19,727		3,210			(14,714)		4,962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	558,313	196.45	21,998			11,589		1,250			(8,215)		2,863		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	485,729	160.01	19,478			11,902		19,003			(7,294)		2,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,529,446	191.87	60,719			33,946		5,819			(22,707)		8,085		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,233,652	191.87	49,099			28,579		4,822			(18,362)		6,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	615,468	191.87	24,557			14,314		2,406			(9,209)		3,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	1,153,374	184.79	46,942			27,662		8,239			(17,555)		6,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	1,981,208	187.1	77,861			41,769		10,377			(29,078)		10,253		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	551,884	189.2	24,006			12,385		2,334			(9,002)		2,793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14	19,309			10,264		1,662			(7,221)		2,533		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,329,872	185.2	52,264			28,214		8,186			(19,545)		6,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87	14,637			8,107		1,364			(5,481)		1,935		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	723,362	196.45	28,500			14,959		1,620			(10,688)		3,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	417,044	192.9	16,432			8,477		1,254			(6,162)		2,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	989,857	191.08	39,198			19,707		3,315			(14,659)		4,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,201,408	189.99	47,215			24,191		4,743			(17,657)		6,081		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	930,517	192.16	36,662			18,609		2,954			(13,692)		4,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	764,952	191.87	30,445			17,798		2,990			(11,370)		4,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	720,440	191.87	28,601			16,304		2,779			(10,696)		3,846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	2,222,433	191.87	88,231			50,175		8,571			(32,996)		11,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,480,939	186.48	60,126			35,349		9,212			(22,486)		8,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	2,084,527	170.26	84,215			51,130		43,095			(31,494)		11,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	260,677	164.31		10,192		7,613		8,139			(2,608)		1,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	980,127	166.81		38,421		28,499		26,500			(9,947)		5,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	1,874,079	165.31		73,839		48,482		53,964			(25,388)		10,734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	361,255	165.89		14,233		9,397		10,039			(4,868)		2,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	445,461	165.5		17,462		12,617		13,081			(4,856)		2,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	326,009	165.48		12,747		9,279		9,575			(3,502)		1,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	897,991	165.86		35,201		24,418		25,392			(10,801)		5,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	895,595	166.25		35,376		23,519		24,241			(11,873)		5,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	245,285	168.5		9,615		6,732		5,925			(2,907)		1,450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	346,794	169.12		13,664		9,628		8,038			(4,043)		2,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	473,916	165.48		18,530		13,509		13,919			(5,070)		2,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	189,825	167.26		7,422		5,513		5,005			(1,914)		1,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	235,354	165.12		9,296		6,193		6,828			(3,107)		1,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	627,263	167.42		24,589		17,091		16,148			(7,511)		3,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/04/2027	1	289,481	163		11,406		7,217		9,519			(4,213)		1,627		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	454,424	165.78		17,904		11,804		12,719			(6,140)		2,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	217,367	165.1		8,543		5,773		6,425			(2,773)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	297,421	163.78		11,659		7,923		9,498			(3,764)		1,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	856,182	163.84		33,648		22,694		27,226			(10,970)		4,970		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	373,579	166.36		14,607		10,759		10,420			(3,887)		2,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	319,362	164.31		12,487		9,344		9,952			(3,177)		1,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	712,361	164.65		27,853		20,544		21,893			(7,384)		4,312		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	84,813	164.65		3,316		2,450		2,607			(876)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	1,026,546	165.33		40,343		26,282		29,556			(14,187)		5,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	312,755	167.66		12,323		8,243		7,760			(4,108)		1,804		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	150,620	164.38		5,889		4,263		4,719			(1,630)		906		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	112,128	165.48		4,384		3,198		3,293			(1,198)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	461,891	163		18,199		11,478		14,990			(6,759)		2,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	421,633	165.66		16,654		11,157		11,835			(5,536)		2,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	474,462	168.22		18,551		13,251		11,846			(5,311)		2,834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	904,443	165.89		35,635		23,577		25,079			(12,138)		5,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	390,083	169.23		15,330		10,847		8,989			(4,521)		2,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	562,939	164.54		22,067		15,230		17,243			(6,911)		3,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	88,926	167.09		3,477		2,593		2,368			(893)		541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	336,606	172.28		13,363		9,485		6,506			(3,912)		2,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	1,413,050	162.36		55,533		35,852		48,564			(19,703)		8,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	526,983	168.73		20,658		14,418		12,555			(6,291)		3,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	152,209	164.86		5,967		4,049		4,561			(1,932)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	950,238	162.11		37,439		23,811		33,120			(13,642)		5,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	498,278	156.8		19,582		12,579		23,579			(7,045)		2,821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	705,591	166.68		27,589		20,199		19,304			(7,407)		4,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	809,082	163		31,878		20,318		26,754			(11,572)		4,566		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	820,069	156.8		32,229		20,655		38,754			(11,643)		4,628		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	502,728	167.23		19,657		14,099		13,288			(5,608)		3,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	653,147	166.32		25,603		18,253		18,182			(7,365)		3,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	530,671	163.78		20,802		14,164		16,979			(6,687)		3,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	194,901	162.29		7,679		4,837		6,605			(2,859)		1,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	286,853	163.8		11,245		7,708		9,177			(3,543)		1,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	1,114,667	171.8		43,918		30,887		21,930			(13,055)		6,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	267,694	172.28		10,574		7,492		5,112			(3,108)		1,588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	109,444	163.4		4,279		3,111		3,624			(1,180)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	392,213	168.93		15,336		11,032		9,403			(4,343)		2,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	378,648	166.55		14,805		10,204		10,299			(4,651)		2,216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	426,527	163.53		16,805		10,873		13,693			(5,939)		2,425		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	322,489	168.93		12,609		9,056		7,712			(3,585)		1,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	510,501	167.2		19,961		14,641		13,556			(5,332)		3,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,080,087	165.91		42,339		28,963		30,532			(13,398)		6,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	240,052	165.66		9,554		6,413		6,811			(3,163)		1,389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	218,539	168.5		8,567		5,987		5,279			(2,601)		1,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	106,736	165.04		4,195		2,729		3,130			(1,479)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	361,646	155.18		14,104		12,023		18,667			(2,128)		2,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	359,765	146.6		13,995		11,011		28,222			(3,025)		2,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	523,040	158.77		20,346		15,379		22,236			(5,024)		3,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	397,476	150.06		15,382		12,684		26,355			(2,764)		2,544		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	273,939	149.79		10,629		8,777		18,398			(1,898)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	964,246	152.63		37,606		31,510		56,479			(6,130)		6,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	341,743	152.28		13,328		11,385		20,333			(1,987)		2,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	137,987	145.2		5,354		4,109		11,680			(1,260)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	598,968	166.35		23,240		17,462		16,671			(5,794)		3,670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	821,618	150.69		31,879		26,449		52,562			(5,459)		5,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	829,318	145.45		32,260		25,170		68,934			(7,115)		5,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	338,889	149.15		13,149		10,588		23,607			(2,601)		2,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	851,103	147.58		33,193		26,217		63,553			(7,002)		5,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	169,465	145.56		6,609		5,002		14,064			(1,625)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	559,951	145.32		21,782		16,885		47,010			(4,960)		3,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	332,252	152.28		12,958		11,061		19,812			(1,940)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	395,526	149.23		15,386		12,254		27,378			(3,178)		2,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	108,919	151.69		4,259		3,574		6,685			(688)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	522,917	150.44		20,498		17,795		33,716			(2,724)		3,443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/11/2027	1	55,394	149.15		2,149		1,733		3,859			(423)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	505,722	148		19,723		15,605		36,972			(4,134)		3,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	414,282	145.02		16,116		12,441		35,281			(3,687)		2,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	366,251	145.94		14,247		11,135		29,714			(3,123)		2,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	391,710	145.32		15,238		11,826		32,831			(3,456)		2,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	432,100	167.71		16,765		12,620		11,130			(4,157)		2,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505J$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	583,648	142.55		22,704		17,277		55,929			(5,443)		3,598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	184,597	146.6		7,181		5,644		14,519			(1,558)		1,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	310,012	149.2		12,028		9,673		21,547			(2,392)		1,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	331,454	150.66		12,860		10,546		21,341			(2,325)		2,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	721,505	149.79		27,994		23,136		48,361			(4,978)		4,629		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	668,208	154.82		26,060		22,087		35,132			(3,998)		4,347		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505N5J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	498,016	151.8		19,273		16,057		30,183			(3,278)		3,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N5P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	494,993	152.12		19,255		16,064		29,514			(3,253)		3,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	276,154	151.18		10,770		9,077		17,371			(1,729)		1,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P5N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	722,093	152.25		28,306		24,709		42,685			(3,694)		4,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M5P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2027	1	196,760	153.92		7,615		6,213		10,802			(1,425)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	556,430	146.11		21,701		16,544		45,167			(5,173)		3,434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K5U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	55,359	146.93		2,148		1,686		4,288			(468)		346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	243,140	147.8		9,482		7,534		17,947			(1,977)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K52 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/13/2027	1	91,925	145.2		3,567		2,739		7,774			(838)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M5E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	284,291	150.01		11,002		8,917		18,970			(2,095)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	655,189	149.76		25,618		22,080		43,923			(3,655)		4,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	548,932	153.19		21,353		18,034		31,318			(3,389)		3,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P54 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	436,416	150.29		17,064		14,727		28,515			(2,394)		2,855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	358,844	153.19		13,959		11,780		20,449			(2,224)		2,323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M5O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	549,432	153.92		21,263		17,328		30,234			(4,001)		3,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P5M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	436,932	152.25		17,128		14,960		25,771			(2,226)		2,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K51 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	119,830	145.2		4,649		3,564		10,151			(1,098)		739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	158,801	149.23		6,177		4,915		10,939			(1,281)		998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N5C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	762,285	151.67		29,577		24,498		46,541			(5,105)		4,903		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/27/2027	1	52,878	146.6		2,057		1,619		4,144			(444)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	312,246	148.56		12,146		9,727		22,363			(2,429)		1,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	2	316,608	149.15		12,642		10,403		22,055			(2,279)		2,008		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	609,455	153.85		23,647		19,359		33,553			(4,308)		3,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	278,505	145.56		10,862		8,232		23,170			(2,660)		1,712		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	772,948	145.5		30,068		23,170		64,386			(6,920)		4,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	280,208	151.77		10,956		9,551		16,949			(1,443)		1,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	275,230	153.86		10,734		9,112		15,169			(1,632)		1,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	278,823	152.52		10,790		8,781		16,453			(2,043)		1,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	546,472	150.29		21,367		18,457		35,597			(2,981)		3,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	981,906	150.04		38,294		32,869		64,918			(5,508)		6,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	1,014,917	151.72		39,277		31,778		62,344			(7,533)		6,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	642,190	144.61		24,981		19,124		55,911			(5,928)		3,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	518,563	153.92		20,068		16,369		28,502			(3,761)		3,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	2	776,860	153.32		31,024		27,143		43,625			(3,927)		5,111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	667,878	147.9		25,980		20,770		49,404			(5,232)		4,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	77,085	161.76		3,045		2,893		2,845			(163)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	54,800	161.76		2,131		2,022		2,023			(117)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	90,955	159.33		3,565		3,232		3,785			(337)		612		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	88,520	158.03		3,488		3,242		3,949			(258)		602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	828,086	156.55		32,461		28,805		39,830			(3,691)		5,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	581,671	156.62		22,801		20,202		27,854			(2,624)		3,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2027	1	56,234	157.72		2,227		2,224		2,517			(12)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	108,649	158.5		4,302		4,302		4,664			(6)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	124,728	158.79		4,927		4,587		5,357			(359)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	698,406	158.39		27,378		25,046		30,336			(2,363)		4,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	130,747	161.76		5,178		4,936		4,809			(248)		902		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	310,173	161.76		12,283		11,490		11,486			(808)		2,120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	188,941	161.76		7,444		7,064		6,973			(408)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	331,522	155.54		12,996		11,956		16,583			(1,087)		2,242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	98,853	159.25		3,924		3,817		4,147			(113)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	71,368	160.58		2,833		2,775		2,804			(70)		498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	104,150	157.38		4,135		4,067		4,778			(74)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	122,054	161.76		4,833		4,614		4,482			(225)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	51,825	157.03		2,052		2,038		2,406			(17)		365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	73,592	163.73		2,922		2,857		2,472			(76)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505US$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	164,451	161.76		6,512		6,260		6,039			(286)		1,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	118,831	155.9		4,646		4,146		5,900			(517)		791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505QN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	581,488	152.23		22,736		20,363		34,493			(2,398)		3,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	1,199,731	157.76		47,389		43,809		54,221			(3,635)		8,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	792,691	157.19		31,073		27,232		37,069			(3,874)		5,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	626,792	159.19		24,758		23,126		26,419			(1,662)		4,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	290,163	157.38		11,403		10,051		13,806			(1,406)		1,921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	399,410	159.23		15,617		14,242		16,681			(1,431)		2,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	63,863	161.47		2,516		2,364		2,401			(162)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	237,510	157.46		9,382		8,686		10,906			(707)		1,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	107,390	157.75		4,263		4,152		4,847			(117)		749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	232,903	159.23		9,107		8,302		9,742			(838)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	930,556	158.46		36,478		33,020		40,462			(3,498)		6,257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q8I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	350,855	155.9		13,718		12,247		17,419			(1,520)		2,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	493,394	161.38		19,489		18,336		18,620			(1,226)		3,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	773,540	158.97		30,245		27,534		32,796			(2,821)		5,205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T89 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	284,585	161.38		11,241		10,573		10,740			(710)		1,945		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	150,962	156.76		5,993		5,927		7,136			(91)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	322,571	154.87		12,613		11,360		16,829			(1,298)		2,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	102,476	159.5		4,058		3,913		4,228			(150)		711		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	244,674	158.79		9,665		9,000		10,524			(701)		1,667		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505U$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	117,366	160.72		4,659		4,518		4,557			(160)		814		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/07/2027	1	169,173	160.72		6,716		6,513		6,600			(229)		1,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	83,266	156.76		3,306		3,269		3,931			(50)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	306,241	160.58		12,158		11,907		12,034			(299)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	399,832	154.16		15,673		14,059		21,579			(1,632)		2,676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/14/2027	1	59,114	160.58		2,347		2,298		2,323			(58)		413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2027	1	187,713	156.76		7,452		7,370		8,849			(112)		1,319		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	166,506	157.33		6,527		5,980		7,620			(554)		1,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	245,919	157.14		9,738		9,618		11,409			(160)		1,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	778,806	158.2		30,451		26,876		34,264			(3,718)		5,156		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	105,913	159.73		4,215		4,094		4,343			(127)		738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	107,607	160.95		4,261		4,126		4,132			(152)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	147,479	161.76		5,825		5,497		5,443			(335)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	155,786	156.92		6,185		6,074		7,307			(119)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	606,776	154.89		23,786		21,453		31,615			(2,418)		4,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	520,021	155.78		20,541		20,484		25,637			(141)		3,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	180,833	154.89		7,143		6,581		9,329			(589)		1,223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	133,200	157.72		5,275		5,267		5,971			(29)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	276,954	154.89		10,940		10,082		14,359			(898)		1,878		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	400,228	154.89		15,689		14,157		20,827			(1,588)		2,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	446,694	157.24		17,466		15,563		20,766			(1,965)		2,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057SI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	120,381	212.76	4,442			284					(3,332)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057S7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	94,779	218.57	3,507			203					(2,623)		116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	557,929	228.24	20,867			3,162					(15,607)		1,093		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2025	1	412,804	219.41	15,274			842					(11,424)		495		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056S9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	178,253	213.02	6,595			127					(4,933)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	98,104	226.11	3,659			518					(2,744)		185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A5K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	166,941	212.52	6,344			1,241		228			(4,745)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	150,933	222	5,645			688					(4,222)		265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	80,788	218.59	2,989			75					(2,242)		67		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505AST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	338,617	210.05	12,834			2,652		903			(9,547)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ASY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/16/2025	1	304,989	206	11,620			2,433		1,895			(8,691)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059SK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	208,316	229.14	7,791			1,205					(5,827)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505AS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	209,133	210.05	7,926			1,585		548			(5,945)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	190,409	208.54	7,083			590		64			(5,312)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	150,146	223.18	5,615			650					(4,200)		258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057SV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	128,079	209.92	4,726			393		6			(3,535)		187		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056SC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	96,824	215.51	3,582			79					(2,680)		76		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	263,392	194.47	9,983			2,145		7,246			(7,466)		613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	172,302	204.5	6,530			1,385		1,407			(4,884)		398		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	129,300	212.92	4,823			465					(3,607)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	123,882	212.28	4,584			366					(3,428)		178		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	285,492	224.24	10,677			1,206					(7,986)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	166,791	212.76	6,171			442					(4,591)		227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	122,891	192.01	4,621			1,011		4,269			(3,456)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2024	12/24/2025	1	258,276	197.1	9,763			2,265		5,726			(7,302)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	92,667	217.54	3,429			47					(2,550)		59		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	74,505	214.47	3,109			78					(2,332)		62		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	115,099	195.79	4,339			952		2,804			(3,254)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	583,107	212.74	21,575			357					(16,137)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	192,100	196.38	7,261			1,735		4,607			(5,446)		469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2025	1	258,055	227.08	9,806			1,675					(7,334)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	113,649	223.58	4,239			437					(3,179)		183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	61,601	221.23	2,298			298					(1,709)		112		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	79,813	218.91	3,033			568					(2,256)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	202,571	222.22	7,576			751					(5,667)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	102,578	223.29	3,795			169					(2,847)		111		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	81,185	224.36	3,085			535					(2,307)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	141,901	211.01	5,250			405					(3,927)		200		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	235,040	224.37	8,767			1,239					(6,557)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	189,357	195.79	7,139			1,613		4,720			(5,310)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	461,038	197.14	17,473			4,163		10,266			(13,069)		1,125		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	212,380	221.24	7,858			281					(5,877)		208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	172,551	196.38	6,522			1,599		4,182			(4,852)		428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	85,285	223.78	3,190			378					(2,386)		148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	102,936	223.29	3,819			200					(2,841)		120		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	105,495	217.54	3,893			22					(2,920)		48		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	446,864	214.3	16,534			1,230					(12,366)		619		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	171,646	211.26	6,523			1,301		333			(4,879)		384		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	75,103	223.72	2,779			115					(2,078)		79		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	236,056	221.23	8,805			1,189					(6,586)		437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	222,791	216.52	8,266			23					(6,182)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2024	12/30/2025	1	159,178	194.88	6,017			1,496		4,452			(4,500)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	133,188	221.23	4,968			607					(3,726)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	65,015	218.73	2,406			146					(1,799)		82		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	69,171	230.88	2,587			435					(1,924)		143		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	117,365	230.72	4,389			685					(3,292)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	81,971	218.59	3,033			101					(2,256)		77		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	537,957	221.99	20,066			2,653					(15,008)		986		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2024	12/23/2025	1	320,144	196.11	12,069			2,767		7,787			(9,027)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	215,525	217.1	7,996								(5,981)		56		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	134,849	222.31	5,124			903					(3,833)		285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	164,798	221.28	6,262			1,128					(4,684)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	176,494	214.44	6,548			36					(4,897)		80		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	291,074	222.99	10,770			477					(8,055)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	177,845	221.9	6,634			914					(4,962)		332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	81,531	221.01	3,049			313					(2,281)		132		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	351,657	195.53	13,293			3,342		9,280			(9,942)		883		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	59,047	223.58	2,208			244					(1,643)		99		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	154,792	217.45	5,727			365					(4,284)		198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	301,031	220.93	11,138			430					(8,331)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	172,730	218.91	6,564			1,185					(4,923)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,516	209.05	9,232			865		36			(6,905)		383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	199,444	216.54	7,579			1,461		37			(5,669)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	1	263,338	218.75	10,007			1,902		1			(7,485)		577		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG5057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	111,739	208.54	4,168			379		38			(3,100)		171		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	278,159	226.11	10,375			1,543					(7,718)		540		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	597,288	197.39	22,159			8,333		14,978			(13,880)		1,823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	209,384	200.84	7,747			3,009		3,993			(4,733)		653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/12/2026	1	41,682	188.3	1,542			438		2,003			(1,105)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2026	1	92,047	202.89	3,415			1,392		1,543			(2,021)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2026	1	543,939	194.88	20,126			5,822		15,463			(14,281)		1,466		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	142,655	199.01	5,293			1,706		3,032			(3,591)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	292,227	198.75	10,783			5,302		7,528			(5,510)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	77,924	200.18	2,875			1,315		1,693			(1,567)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	104,059	197.67	3,840			1,734		2,753			(2,115)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	73,371	198.74	2,722			930		1,624			(1,795)		215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	342,312	199.01	12,666			4,641		7,465			(8,016)		1,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	171,731	198.34	6,354			1,943		3,775			(4,420)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/06/2026	1	350,346	196.47	12,963			4,609		9,433			(8,369)		1,041		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2025	01/27/2026	1	256,936	201.33	9,532			3,099		4,416			(6,425)		734		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/09/2026	1	490,284	195.66	18,190			4,997		12,955			(13,170)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	59,211	197.39	2,191			839		1,485			(1,357)		183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	268,139	202.12	9,921			3,913		4,603			(6,024)		839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505I$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	240,145	202.13		8,861		4,345		4,776			(4,540)		839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	61,727	199.17		2,278		1,086		1,522			(1,198)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	200,909	199.17		7,414		3,501		4,882			(3,931)		688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	166,241	203.55		6,134		2,619		2,687			(3,513)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	280,867	200.18		10,364		4,693		6,089			(5,695)		941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/09/2026	1	281,979	188.3		10,405		2,890		13,552			(7,518)		742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/27/2026	1	464,183	205.29		17,175		7,108		6,263			(10,097)		1,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	268,542	199.01		9,936		3,146		7,033			(6,797)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/06/2026	1	113,219	202.32		4,178		1,805		2,037			(2,381)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	95,569	198.88		3,546		1,120		2,033			(2,429)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	233,760	198.34		8,649		2,578		4,950			(6,083)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	317,967	204.41		11,733		5,084		4,776			(6,672)		1,043		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	123,335	197.4		4,563		1,659		3,080			(2,901)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2026	1	351,147	196.5		12,992		4,796		9,471			(8,187)		1,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	232,010	201.62		8,561		3,962		4,568			(4,597)		789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	65,468	202.24		2,416		1,125		1,237			(1,291)		223		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	90,223	194.8		3,338		860		2,552			(2,479)		229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	213,880	198.74		7,914		2,660		4,703			(5,261)		618		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/30/2026	1	183,344	201.15		6,802		2,280		3,236			(4,528)		530		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2026	1	162,219	192.72		6,002		1,720		5,539			(4,275)		435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	105,053	205.29		3,876		1,634		1,443			(2,241)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	269,867	203.72		10,012		4,027		4,146			(5,980)		856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	291,542	201.22		10,758		4,564		5,752			(6,189)		950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2026	1	171,775	198.85		6,339		2,829		4,146			(3,508)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	105,578	202.96		3,896		1,717		1,810			(2,177)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	181,353	204.41		6,692		2,931		2,733			(3,774)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	147,532	195.66		5,459		1,489		3,898			(3,963)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	514,168	198.31		19,076		5,938		11,460			(13,118)		1,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/05/2026	1	129,810	195.67		4,803		1,270		3,410			(3,534)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	313,143	194.47		11,586		3,128		9,178			(8,444)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2026	1	176,721	198.08		6,556		2,167		4,113			(4,383)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2026	1	264,923	200.22		9,776		4,336		5,729			(5,437)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	294,926	199.64		10,942		3,376		5,776			(7,554)		820		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/16/2026	1	201,699	197.99		7,483		2,224		4,411			(5,269)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/27/2026	1	216,030	203.02		8,015		3,308		3,597			(4,721)		692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/02/2026	1	61,358	205.29		2,276		953		840			(1,327)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	198,121	202.32		7,311		3,545		3,868			(3,765)		690		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2026	1	140,949	196.47		5,215		1,882		3,802			(3,339)		424		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505F9F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/13/2026	1	691,189	199.83		25,574		9,590		14,043			(16,045)		2,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E9L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	687,564	196.57		25,509		8,854		18,364			(16,633)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E90 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2026	1	400,777	199.45		14,869		4,874		8,239			(9,980)		1,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G92 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/23/2026	1	221,335	202.12		8,189		3,271		3,898			(4,931)		700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F90 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	535,124	198.98		19,800		7,636		11,860			(12,151)		1,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E9J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2025	02/03/2026	1	128,829	197.62		4,767		1,641		3,142			(3,121)		378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E9P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2026	1	221,252	198.07		8,208		2,872		5,205			(5,330)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C97 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	01/02/2026	1	221,959	195.67		8,212		2,122		5,808			(6,092)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I9K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	263,513	201.78		9,724		4,688		5,354			(5,035)		915		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C9C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2025	01/06/2026	1	292,807	194.53		10,863		2,903		8,534			(7,946)		759		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G99 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2026	1	253,846	205.29		9,418		3,814		3,388			(5,599)		808		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D93 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	198,669	196.26		7,351		2,147		5,041			(5,196)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505EST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/06/2026	1	169,282	197.78		6,280		2,227		4,091			(4,061)		503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	217,618	202.38		8,052		3,167		3,645			(4,897)		681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	118,098	202.87		4,322		2,179		2,241			(2,143)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P9C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2026	1	96,551	182.08		3,534		2,599		7,105			(939)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2026	1	167,283	176.1		6,123		3,121		16,709			(3,019)		594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	407,880	187.32		14,928		10,364		22,776			(4,581)		1,698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M91 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	302,446	180.42		11,009		6,697		24,156			(4,355)		1,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505JSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2026	1	108,518	176.76		3,972		2,079		10,437			(1,893)		393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/05/2026	1	317,781	185.45		11,599		7,958		19,654			(3,696)		1,310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/10/2026	1	62,986	174.95		2,305		1,220		6,596			(1,093)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	76,549	181.56		2,786		1,727		5,747			(1,061)		301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2026	1	139,040	185.58		5,089		3,729		8,594			(1,366)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/17/2026	1	331,663	175.81		12,139		6,658		33,334			(5,521)		1,224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2026	1	122,297	179.74		4,464		2,681		10,118			(1,786)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	69,135	183.72		2,537		1,884		4,693			(667)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2026	1	246,068	181.62		9,006		6,444		18,399			(2,591)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	266,321	177.35		9,747		5,551		24,942			(4,231)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2026	1	126,134	183.58		4,591		3,010		8,636			(1,585)		510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	291,873	184.27		10,683		7,537		19,087			(3,199)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2026	1	155,425	179.06		5,689		3,307		13,368			(2,385)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	219,287	181.91		8,026		5,813		16,189			(2,255)		927		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	451,794	183.26		16,445		10,148		31,087			(6,308)		1,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/18/2026	1	129,946	181.26		4,756		3,435		9,908			(1,355)		549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	170,765	201.23		6,250		3,134		3,675			(3,116)		605		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	05/01/2026	1	73,919	178.81		2,705		1,589		6,428			(1,127)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	77,917	187.8		2,852		2,007		4,232			(859)		326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505L$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	83,096	180.49		3,033		1,840		6,616			(1,205)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2026	1	82,538	192.08		3,013		1,531		3,390			(1,490)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	17,009	183.26		619		380		1,171			(239)		67		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	138,953	175.97		5,086		2,844		13,898			(2,243)		519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	357,882	178.92		13,063		7,809		30,823			(5,261)		1,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2026	1	318,646	182.37		11,599		7,637		23,186			(3,972)		1,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	107,964	183.63		3,951		2,678		7,343			(1,277)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	148,067	182.36		5,390		3,445		10,774			(1,949)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	283,823	186.61		10,331		6,486		16,366			(3,888)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	234,505	184.15		8,536		5,691		15,574			(2,884)		953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505OSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	162,258	186.15		5,939		4,139		9,632			(1,806)		677		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	89,811	184.15		3,278		2,194		5,960			(1,099)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	391,286	184.31		14,321		10,661		25,795			(3,738)		1,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/06/2026	1	74,944	176.1		2,750		1,417		7,460			(1,342)		269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2026	1	168,032	176.03		6,150		3,321		16,677			(2,831)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	233,636	172.46		8,551		4,452		27,447			(4,100)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	292,969	186.18		10,664		6,786		17,467			(3,886)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	191,949	184.78		7,025		4,742		12,309			(2,290)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	280,255	180.54		10,229		6,024		22,384			(4,243)		1,070		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505M$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	129,105	184.58		4,699		2,942		8,302			(1,777)		509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2026	1	263,980	178.55		9,662		5,589		23,286			(4,076)		1,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	373,728	181.3		13,604		8,829		28,715			(4,858)		1,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/10/2026	1	240,859	175.66		8,791		4,664		24,393			(4,154)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2026	1	227,599	175.45		8,330		4,521		23,247			(3,811)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2026	1	226,213	197.28		8,347		7,404		7,602			(961)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	276,515	188.46		10,120		7,928		14,628			(2,252)		1,217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	335,147	201.11		12,367		11,130		9,099			(1,325)		1,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2026	1	166,691	186.37		6,101		4,840		9,847			(1,270)		742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2026	1	340,902	192.09		12,613		12,405		14,854			(242)		1,688		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2026	1	187,003	192.34		6,900		5,988		8,118			(926)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2026	1	236,725	191.47		8,664		7,184		10,843			(1,495)		1,077		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2026	1	113,797	198.81		4,199		3,736		3,520			(472)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	236,628	194.98		8,732		7,689		8,883			(1,103)		1,104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/24/2026	1	54,671	192.13		2,001		1,641		2,416			(373)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2026	1	82,244	192.45		3,051		2,950		3,564			(109)		404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/04/2026	1	142,966	196.59		5,290		4,966		5,032			(363)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2026	1	102,296	192.02		3,785		3,733		4,454			(62)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2026	1	284,426	197.35		10,495		9,512		9,613			(1,006)		1,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505R$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	200,202	192.47		7,327		6,025		8,685			(1,349)		903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2026	1	98,776	190.17		3,615		3,008		4,841			(614)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2026	1	354,861	190.27		13,023		9,794		17,121			(3,247)		1,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	235,309	191.87		8,683		7,477		10,510			(1,264)		1,086		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	127,022	192.95		4,713		4,466		5,405			(258)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	223,204	191.68		8,259		8,075		9,933			(250)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	248,631	187.19		9,174		7,722		14,199			(1,512)		1,135		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/07/2026	1	167,293	190.92		6,173		5,301		7,851			(913)		772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/28/2026	1	185,060	196.84		6,829		6,279		6,431			(617)		882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2026	1	89,866	193.8		3,325		3,325		3,600			(9)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/25/2026	1	142,698	190.49		5,280		5,251		6,510			(72)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2026	1	90,796	195.28		3,359		3,110		3,431			(258)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2026	1	459,939	195.09		17,018		15,799		17,540			(1,259)		2,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/14/2026	1	263,013	195.08		9,705		8,522		9,828			(1,250)		1,227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2026	1	271,165	195.91		10,033		10,033		10,023					1,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/04/2026	1	72,615	196.87		2,687		2,516		2,515			(191)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2026	1	83,303	197.79		3,074		2,794		2,746			(286)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2026	1	199,027	184.01		7,284		5,759		13,195			(1,537)		884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/17/2026	1	56,411	187.23		2,065		1,653		3,197			(424)		251		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/11/2026	1	108,294	200.25		4,018		3,840		3,104			(209)		527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/28/2026	1	492,207	197.88		18,162		16,746		16,168			(1,597)		2,347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	60,703	191.39		2,246		2,203		2,728			(49)		300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2026	1	101,522	189.34		3,716		2,866		5,131			(855)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2026	1	172,258	191.33		6,305		4,812		7,842			(1,542)		748		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/10/2026	1	164,990	190.11		6,039		4,717		7,993			(1,357)		726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/17/2026	1	140,748	187.23		5,151		4,135		7,976			(1,047)		627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2026	1	417,473	194.78		15,488		14,635		16,139			(891)		2,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	405,717	196.4		15,012		14,386		14,378			(742)		1,975		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2026	1	53,668	186.5		1,964		1,585		3,174			(382)		241		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2026	1	49,392	189.27		1,808		1,399		2,505			(411)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/21/2026	1	143,852	197.8		5,308		4,764		4,720			(582)		679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	141,292	187.99		5,171		4,340		8,464			(864)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/18/2026	1	212,241	192.15		7,874		7,678		9,290			(259)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	89,860	196.78		3,316		2,887		3,055			(436)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	215,755	190.56		7,961		6,755		10,337			(1,221)		993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2026	1	267,542	191.52		9,792		7,931		12,195			(1,878)		1,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	74,975	197.45		2,767		2,500		2,518			(273)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2026	1	109,079	192.57		3,992		3,244		4,702			(755)		491		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505V\$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2026	1	249,822	191.89		9,268		8,936		11,092			(356)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W\$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	384,746	192.86		14,236		14,196		16,060			(156)		1,911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D\$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	420,700	180.32	15,650					36,372			(5,829)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	309,196	177.76	11,471			16		31,535			(4,284)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	1	587,703	176.64	21,804			60		63,948			(8,143)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	725,662	177.51	26,531			73		75,015			(9,936)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	305,593	177.89	11,368			78		30,665			(4,246)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	1	884,161	177.89	32,891			271		88,473			(12,267)		612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	347,360	177.89	12,922			124		34,661			(4,813)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	193,008	180.19	7,180			79		16,507			(2,681)		152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	318,123	181.71	11,866			146		24,265			(4,431)		263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E\$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	671,455	182.41	24,978			309		48,442			(9,341)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	1,077,117	179.03	40,069			770		98,126			(14,923)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	1	541,709	179.03	20,152			360		49,320			(7,516)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	53,588	179.03	1,993			33		4,894			(744)		51		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	355,410	181.71	13,292			274		26,816			(4,964)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	700,041	182.69	25,972			570		49,010			(9,699)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	400,034	179.78	14,801			325		34,690			(5,535)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F\$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	324,614	175.71	12,076			348		36,099			(4,497)		398		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405FSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	330,745	175.71	12,304			322		36,838			(4,595)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405FSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	1,257,040	175.71	46,762			1,285		139,863			(17,440)		1,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	324,678	174.28	12,078			364		38,992			(4,511)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	524,958	175.35	19,528			616		59,425			(7,293)		673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	431,626	174.74	16,013			506		50,513			(5,989)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	114,200	171.76	4,248			163		15,452			(1,582)		161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1	1,419,803	171.76	52,817			1,959		192,433			(19,698)		1,966		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	352,208	171.76	13,102			469		47,798			(4,893)		479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	387,681	173.94	14,422			574		46,961			(5,386)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	781,547	176.25	29,074			1,196		83,367			(10,858)		1,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405GSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	283,868	177.26	10,503			433		28,554			(3,928)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	1	641,661	185.08	23,870			1,115		37,235			(8,902)		993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	222,085	185.08	8,262			375		12,887			(3,085)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	1	276,051	185.08	10,269			493		16,019			(3,825)		433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	353,888	184.27	13,129			648		21,913			(4,903)		563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	11/07/2025	2	215,586	183.71	20,554			1,358		13,929			(9,949)		348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	1	240,542	183.62	8,924			454		15,655			(3,337)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	1	370,436	183.78	13,743			792		23,765			(5,119)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1	754,665	183.78	27,998			1,577		48,415			(10,442)		1,280		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405HSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	82,242	183.78	3,051			168		5,281			(1,140)		138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	324,612	183.46	12,043			710		21,321			(4,498)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	519,846	187.75	19,338			1,167		24,034			(7,222)		913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	238,362	188.07	8,843			534		10,710			(3,307)		418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	217,622	188.37	8,096			523		9,693			(3,023)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1	403,605	188.37	15,014			1,009		18,148			(5,592)		747		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	1	1,080,386	188.37	40,190			2,650		48,350			(14,989)		1,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	684,622	188.78	25,468			1,747		29,810			(9,511)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	515,432	188.87	19,174			1,343		22,323			(7,161)		973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	199,652	190.26	7,407			521		7,629			(2,770)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,211,714	191.06	44,955			3,396		43,507			(16,766)		2,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	2	539,095	191.06	21,166			1,669		19,413			(8,091)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	1	412,248	191.06	15,294			1,136		14,759			(5,712)		800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	805,493	190.02	29,884			2,299		31,877			(11,176)		1,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1	592,911	195.25	22,175			1,889		14,211			(8,270)		1,232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1	336,913	195.25	12,601			1,089		8,093			(4,693)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	285,974	195.25	10,667			936		6,884			(3,984)		603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	1	583,169	195.25	21,811			1,945		14,097			(8,145)		1,240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	1	170,448	195.25	6,358			568		4,120			(2,378)		362		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	296,537	195.25	11,061			1,035		7,214			(4,131)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	378,067	195.25	14,102			1,354		9,217			(5,252)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	1,180,297	195.25	44,025			4,173		28,774			(16,419)		2,584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	565,632	195.25	21,098			2,055		13,818			(7,879)		1,256		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	504,030	195.25	18,800			1,857		12,339			(7,021)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	129,893	195.25	4,845			479		3,180			(1,812)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	815,029	193.21	30,564			3,191		24,762			(11,399)		1,872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	279,440	193.21	10,479			1,107		8,576			(3,903)		646		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	167,511	195.52	6,282			681		4,198			(2,346)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	679,405	193.99	25,546			2,885		20,103			(9,540)		1,620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1	1,028,332	193.99	38,665			4,414		30,534			(14,420)		2,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	394,391	193.99	14,829			1,711		11,771			(5,523)		952		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	1	503,848	194.67	18,945			2,235		14,209			(7,075)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	229,002	194.96	8,610			1,017		6,296			(3,220)		559		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	1	482,199	195.16	18,131			2,266		13,169			(6,753)		1,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	560,754	195.16	21,084			2,585		15,257			(7,874)		1,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1	358,553	195.16	13,482			1,669		9,774			(5,028)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	477,847	196.97	17,967			2,292		11,062			(6,710)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M\$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	352,820	194.8	13,231			1,690		9,998			(4,948)		895		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	464,603	194.66	17,423			2,342		13,390			(6,489)		1,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	1	560,688	194.66	21,026			2,802		16,159			(7,842)		1,453		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	285,037	194.66	10,689			1,411		8,200			(3,992)		735		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	172,753	196.69	6,478			880		4,146			(2,419)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	437,313	194.95	16,399			2,250		12,315			(6,124)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	149,676	194.92	5,598			769		4,223			(2,093)		394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	632,393	194.22	23,778			3,430		19,048			(8,856)		1,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	1	779,410	194.22	29,306			4,192		23,477			(10,930)		2,090		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	1	485,632	194.22	18,260			2,655		14,753			(6,791)		1,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	191,714	194.22	7,208			1,023		5,765			(2,692)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	443,551	191.34	16,766			2,461		17,155			(6,262)		1,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1	606,445	190.88	22,681			3,458		24,749			(8,459)		1,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	1	934,531	190.88	34,951			5,370		38,237			(13,017)		2,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	1	285,544	190.05	10,708			1,660		15,544			(3,999)		798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	131,581	191.37	4,934			772		5,219			(1,843)		369		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	267,084	187.17	9,989			1,564		14,270			(3,736)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	1	475,414	193.3	17,828			2,890		16,380			(6,649)		1,357		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	1,070,742	193.3	40,153			6,462		36,836			(14,996)		3,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1	440,700	193.3	16,526			2,698		15,184			(6,155)		1,263		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	414,334	194.52	15,538			2,558		12,993			(5,803)		1,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	731,060	196.26	27,415			4,550		19,891			(10,238)		2,113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	277,205	193.9	10,395			1,728		9,135			(3,888)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	433,418	195.73	16,210			2,802		12,400			(6,037)		1,278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	653,756	195.73	24,450			4,170		18,671			(9,131)		1,913		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	1	654,087	195.73	24,463			4,200		18,680			(9,123)		1,922		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/05/2026	2	778,888	193.31	30,408			5,312		26,999			(11,388)		2,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	467,274	194.92	17,523			3,077		14,288			(6,544)		1,389		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	205,440	195.24	7,683			1,351		6,124			(2,873)		611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	1	668,364	195.36	24,997			4,532		19,740			(9,323)		2,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	287,939	195.36	10,769			1,965		8,504			(4,011)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	599,783	195.36	22,432			4,042		17,714			(8,377)		1,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	517,098	197.79	19,339			3,555		12,523			(7,223)		1,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	273,416	192.6	10,198			1,889		9,994			(3,809)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	76,461	194.85	2,860			530		2,354			(1,069)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	1	583,153	199.22	21,693			4,148		12,528			(8,091)		1,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	60,421	199.22	2,248			435		1,325			(836)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	1	370,877	199.22	13,797			2,653		8,042			(5,138)		1,153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	557,776	199.22	20,749			3,874		11,955			(7,781)		1,702		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405QG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	215,260	199.07	8,029			1,564		4,823			(2,999)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	79,517	200.83	2,958			577		1,532			(1,106)		249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	544,718	202.65	20,264			4,042		9,139			(7,568)		1,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	1	663,253	202.65	24,673			4,948		11,226			(9,202)		2,105		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	239,386	200.89	8,905			1,808		4,767			(3,326)		765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	283,398	201.35	10,542			2,155		5,447			(3,937)		908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	85,785	201.95	3,191			656		1,567			(1,195)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	1	201,750	202.1	7,525			1,582		3,684			(2,807)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	206,188	202.1	7,691			1,608		3,755			(2,872)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	300,869	202.1	11,222			2,310		5,419			(4,208)		964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	1	300,324	202.65	11,292			2,389		5,231			(4,223)		979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	191,245	202	7,210			1,535		3,541			(2,696)		625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	134,431	202.65	5,068			1,086		2,355			(1,895)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	575,213	202.65	21,686			4,743		10,133			(8,099)		1,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	1	276,658	202.65	10,430			2,292		4,874			(3,890)		919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	147,167	202.65	5,548			1,195		2,578			(2,081)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	1	434,906	202.65	16,396			3,626		7,683			(6,132)		1,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	246,458	202.65	9,267			2,062		4,354			(3,466)		823		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S8C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	69,145	202.65	2,600			582		1,222			(972)		232		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405SSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	235,211	202.65	8,820			2,014		4,167			(3,294)		795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1	122,531	203.56	4,595			1,060		2,053			(1,718)		417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	80,808	207.76	3,038			705		945			(1,136)		276		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	80,202	210.07	3,016			704		764			(1,128)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	85,341	209.38	3,209			753		868			(1,203)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	166,951	209.38	6,277			1,494		1,746			(2,344)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	67,288	206.86	2,530			612		901			(946)		234		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	149,281	210.75	5,613			1,365		1,410			(2,099)		521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	273,286	210.75	10,248			2,502		2,580			(3,838)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	187,176	210.75	7,019			1,735		1,794			(2,618)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/26/2026	1	107,383	204.87	4,027			1,313		2,023			(1,502)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	54,508	204.87	2,044			668		1,030			(761)		221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	73,928	204.87	2,772			893		1,378			(1,040)		296		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	53,246	199.68	2,050			730		1,448			(767)		225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405US3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	202,587	210.75	7,658			1,970		1,980			(2,860)		727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/21/2026	1	83,438	208.04	3,137			871		1,115			(1,170)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2026	1	92,024	199.55	3,460			1,136		2,495			(1,294)		373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2026	1	28,851	211.78	1,085			334		297			(406)		113		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	03/13/2026	1	122,476	202.65	7,005			1,717		2,164			(2,867)		410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	101,430	205.76	3,824			1,020		1,538			(1,428)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	56,939	205.76	2,147			566		861			(805)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	54,988	208.38	2,073			544		668			(775)		199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	1	242,722	193.59	19,722			2,652		7,259			(9,251)		565		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	152,993	210.75	5,798			1,458		1,481			(2,168)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	1	73,271	200.54	2,806			971		1,867			(1,049)		305		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	72,561	201.81	2,786			1,039		1,776			(1,041)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	79,297	200.48	3,037			1,036		2,029			(1,139)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/19/2025	1	107,470	190.6	9,693			1,318		4,212			(4,539)		252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	32,391	201.81	1,244			460		790			(466)		139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	120,010	214.44	4,524			1,442		1,063			(1,692)		479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	69,613	200.48	2,666			917		1,781			(996)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2026	1	89,908	210.75	3,408			852		866			(1,274)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	128,517	210.75	4,858			1,230		1,244			(1,824)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2026	1	80,334	204.62	3,093			1,130		1,625			(1,157)		344		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	66,689	209.65	2,508			734		808			(940)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	133,093	200.37	5,018			1,689		3,427			(1,876)		546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	77,849	210.22	2,927			829		881			(1,098)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	78,181	211.78	2,940			898		805			(1,098)		306		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55	2,328			1,164		617			(871)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215	1,549			758		477			(578)		194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43	2,523			1,016		940			(954)		297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31	6,165			2,964		2,046			(2,306)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85	319			121		243			(120)		36		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27	2,117			1,003		901			(792)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09	2,654			1,130		1,811			(992)		315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8	2,374			985		767			(888)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32	2,385			1,058		1,138			(892)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75	3,074			1,512		905			(1,149)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12	4,378			1,957		1,878			(1,640)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62	2,444			952		1,290			(917)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31	3,964			1,835		1,308			(1,482)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77	4,052			1,533		3,113			(1,517)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99	2,017			1,144		437			(754)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78	4,397			2,464		836			(1,644)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91	2,434			1,442		650			(913)		325		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	136,089	196.38	5,484			3,406		5,107			(2,059)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	123,871	194.47	5,004			3,045		5,070			(1,872)		683		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59	2,079			1,073		519			(780)		267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	108,293	204.5	4,375			2,656		2,674			(1,636)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	10,290	210.05	417			252		186			(156)		56		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	79,357	216.54	3,222			1,925		993			(1,205)		434		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45	2,387			1,274		676			(894)		313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53	9,754			6,118		9,434			(3,648)		1,351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	30,141	227.08	1,224			718		196			(458)		163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23	2,365			1,333		532			(887)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	248,248	210.05	10,054			6,055		4,491			(3,770)		1,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	248,987	195.79	10,034			6,140		9,563			(3,763)		1,373		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	332,250	197.14	13,390			8,304		12,033			(5,021)		1,845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	108,791	196.38	4,384			2,732		4,088			(1,637)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	219,231	195.79	8,835			5,420		8,454			(3,300)		1,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	85,387	211.26	3,458			2,080		1,447			(1,295)		467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2025	02/26/2027	1	320,018	202.89	12,609			8,885		8,959			(3,731)		1,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2025	01/13/2027	1	50,822	192.72	1,997			1,287		2,249			(711)		288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/22/2027	1	231,507	199.01	9,121			6,022		7,724			(3,120)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2025	02/12/2027	1	478,544	199.83	18,711			12,896		15,279			(5,878)		2,800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/05/2027	1	149,675	196.47	5,867			3,987		5,622			(1,894)		870		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505G$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2025	02/26/2027	1	74,389	203.02		2,924		2,069		2,070			(862)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	01/29/2027	1	138,789	198.74		5,468		3,663		4,700			(1,818)		801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	502,756	202.12		19,708		13,798		14,551			(5,958)		2,971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2025	03/12/2027	1	369,179	198.85		14,435		10,449		12,476			(3,994)		2,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2025	03/05/2027	1	222,453	202.32		8,698		6,238		6,399			(2,482)		1,329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2027	1	160,268	203.55		6,266		4,476		4,346			(1,794)		957		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	333,385	198.75		13,035		9,754		11,473			(3,317)		2,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/12/2027	1	442,332	200.18		17,339		12,621		14,053			(4,764)		2,660		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/25/2027	1	125,429	202.13		4,904		3,658		3,698			(1,260)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	242,117	198.74		9,539		6,403		8,187			(3,158)		1,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2027	1	717,171	196.57		28,185		19,009		26,853			(9,189)		4,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	509,188	199.01		20,062		13,273		17,015			(6,834)		2,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2025	02/05/2027	1	291,771	198.07		11,467		7,749		10,164			(3,723)		1,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2027	1	771,980	198.98		30,262		20,992		25,762			(9,286)		4,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	169,901	202.24		6,643		4,873		4,940			(1,775)		1,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2027	1	161,917	196.26		6,380		4,127		6,080			(2,255)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2027	1	319,848	194.47		12,602		8,015		13,092			(4,592)		1,803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/05/2027	1	88,867	204.41		3,475		2,496		2,313			(988)		531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2025	01/15/2027	1	341,012	198.34		13,402		8,731		11,589			(4,713)		1,939		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/09/2027	1	55,304	196.47		2,168		1,477		2,072			(696)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2025	02/05/2027	1	203,627	197.78		7,982		5,417		7,197			(2,584)		1,183		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2027	1	904,026	201.62		35,347		25,879		27,037			(9,491)		5,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2027	1	639,594	201.78		25,072		18,597		19,146			(6,491)		3,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2027	1	227,526	200.84		8,919		6,199		6,967			(2,725)		1,341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/11/2027	1	178,754	188.3		7,025		4,513		9,683			(2,527)		1,012		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2025	02/08/2027	1	495,283	196.47		19,415		13,219		18,579			(6,242)		2,887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/28/2025	01/28/2027	1	565,987	199.45		22,356		14,863		18,531			(7,503)		3,262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2025	12/31/2026	1	164,531	195.67		6,483		4,089		6,390			(2,408)		921		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505I$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2025	03/19/2027	1	222,418	201.23		8,697		6,405		6,786			(2,314)		1,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2027	1	81,109	205.29		3,171		2,257		2,023			(917)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	805,763	200.22		31,586		22,822		25,555			(8,783)		4,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2025	02/12/2027	1	450,944	196.5		17,677		12,117		16,845			(5,569)		2,639		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2025	01/08/2027	1	308,472	188.3		12,123		7,769		16,758			(4,380)		1,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2025	01/29/2027	1	90,526	201.15		3,567		2,386		2,727			(1,189)		522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2026	1	97,468	194.8		3,840		2,419		3,948			(1,430)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	03/01/2027	1	302,878	205.29		11,933		8,470		7,554			(3,493)		1,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2027	1	304,031	202.12		11,918		8,329		8,739			(3,618)		1,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2027	1	52,168	200.18		2,040		1,488		1,657			(557)		315		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG505HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2025	03/15/2027	1	505,118	200.18		19,750		14,398		15,998			(5,404)		3,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	258,175	202.38		10,120		7,063		7,335			(3,082)		1,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2027	1	63,566	198.88		2,505		1,651		2,135			(859)		364		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2027	1	634,965	198.31		25,018		16,426		21,900			(8,602)		3,637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ES6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2025	01/29/2027	1	287,942	198.08		11,374		7,577		10,059			(3,802)		1,661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2025	03/25/2027	1	359,568	202.32		14,059		10,443		10,503			(3,626)		2,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	705,149	197.39		27,712		19,126		25,257			(8,679)		4,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505FS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2027	1	1,198,027	199.01		46,963		32,126		39,792			(14,861)		7,004		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2027	1	97,239	197.99		3,822		2,486		3,359			(1,347)		553		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	131,630	195.66		5,186		3,306		5,093			(1,883)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505ISI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/19/2027	1	445,289	199.17		17,411		12,842		14,957			(4,616)		2,696		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2025	02/26/2027	1	508,625	205.29		20,040		14,199		12,686			(5,891)		3,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505DS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/14/2025	01/14/2027	1	583,461	194.88		22,930		14,804		23,323			(8,135)		3,314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2025	03/12/2027	1	89,607	197.67		3,504		2,547		3,196			(966)		539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/25/2025	02/25/2027	1	517,283	205.29		20,381		14,334		12,876			(6,058)		3,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505GSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2027	1	984,699	201.22		38,600		27,519		29,901			(11,104)		5,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505HSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	186,093	204.41		7,276		5,234		4,843			(2,060)		1,115		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	362,415	198.75		14,170		10,584		12,472			(3,625)		2,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	04/09/2027	1	144,359	174.95		5,616		4,299		13,343			(1,333)		891		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505JST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2025	04/09/2027	1	252,798	176.76		9,859		7,516		21,796			(2,350)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2025	04/02/2027	1	117,800	192.08		4,582		3,464		5,452			(1,131)		722		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2027	1	294,683	183.63		11,522		9,670		19,225			(1,862)		1,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	05/07/2027	1	440,046	179.74		17,118		13,708		33,591			(3,424)		2,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/30/2027	1	210,187	179.06		8,197		6,486		16,563			(1,718)		1,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/24/2027	1	568,650	185.58		22,234		19,272		34,350			(2,985)		3,741		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	753,872	175.97		29,326		22,880		67,046			(6,468)		4,706		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2027	1	191,819	178.81		7,481		5,943		15,255			(1,560)		1,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/12/2027	1	143,426	175.66		5,565		4,271		12,868			(1,309)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2027	1	234,001	184.58		9,056		7,370		14,667			(1,714)		1,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505OSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	259,164	187.8		10,107		8,616		14,241			(1,525)		1,687		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L5L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	04/30/2027	1	263,437	180.54		10,248		8,153		19,596			(2,126)		1,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505OSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	06/17/2027	1	197,376	181.26		7,717		6,651		14,069			(1,101)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2027	1	807,900	183.26		31,266		25,296		53,430			(5,996)		5,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2025	06/25/2027	1	194,868	183.72		7,619		6,642		12,665			(1,003)		1,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	90,819	186.61		3,515		2,864		5,247			(661)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2027	1	179,063	202.87		6,948		5,230		5,102			(1,723)		1,098		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/07/2027	1	427,513	180.42		16,588		13,357		31,775			(3,281)		2,704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L82 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/23/2027	1	196,601	177.35		7,648		6,010		16,583			(1,660)		1,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505N$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/25/2027	1	67,939	181.3		2,636		2,179		4,883			(468)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	04/09/2027	1	236,209	175.66		9,165		7,026		21,246			(2,165)		1,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2027	1	679,501	178.92		26,433		21,132		53,585			(5,323)		4,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2025	04/23/2027	1	348,034	177.75		13,504		10,598		28,919			(2,945)		2,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	157,970	180.42		6,129		4,940		11,715			(1,207)		1,002		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	560,263	184.15		21,738		18,135		35,962			(3,673)		3,607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	689,483	172.46		26,821		20,410		70,004			(6,430)		4,251		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/07/2027	1	250,129	185.45		9,730		8,218		15,146			(1,544)		1,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	87,908	180.49		3,411		2,743		6,517			(678)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2027	1	602,708	184.27		23,506		20,064		38,138			(3,519)		3,924		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	369,042	181.3		14,319		11,834		26,544			(2,546)		2,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505M$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2027	1	1,009,889	186.18		39,184		32,079		59,775			(7,139)		6,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2027	1	558,426	183.02		21,779		18,354		37,316			(3,495)		3,615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2027	1	312,528	186.15		12,189		10,347		18,350			(1,853)		2,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	199,250	183.72		7,711		6,424		13,014			(1,312)		1,283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505N$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/27/2025	05/27/2027	1	322,642	183.58		12,519		10,369		21,195			(2,161)		2,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/16/2027	1	267,682	175.81		10,413		8,072		23,889			(2,371)		1,662		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505L$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2025	04/29/2027	1	469,806	178.55		18,322		14,472		37,785			(3,865)		2,951		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	415,135	176.1		16,190		12,271		36,823			(3,965)		2,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/28/2027	1	490,118	184.31		19,213		16,781		31,087			(2,497)		3,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/14/2027	1	306,513	184.27		11,954		10,211		19,345			(1,782)		2,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2027	1	647,063	184.78		25,235		21,145		40,375			(4,114)		4,186		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	04/19/2027	1	65,259	175.81		2,539		1,970		5,835			(576)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2027	1	110,520	181.56		4,277		3,466		7,816			(814)		703		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2025	04/02/2027	1	91,976	176.1		3,587		2,715		8,179			(882)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/26/2027	1	127,700	177.35		4,968		3,908		10,764			(1,074)		800		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050SV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	1,261,294	181.62		49,190		42,221		88,684			(7,075)		8,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/17/2027	1	231,041	181.91		9,034		7,797		16,066			(1,267)		1,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505KSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2025	04/23/2027	1	111,012	176.56		4,318		3,375		9,651			(946)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2025	05/28/2027	1	591,281	182.37		22,942		19,034		40,722			(3,928)		3,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	264,105	186.61		10,221		8,337		15,328			(1,916)		1,685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	165,582	181.63		6,408		5,284		11,751			(1,152)		1,060		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2027	1	162,488	182.36		6,305		5,170		11,209			(1,140)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2025	05/21/2027	1	371,302	181.3		14,407		11,896		26,686			(2,573)		2,376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505LSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/03/2027	1	161,467	180.54		6,281		5,002		11,984			(1,297)		1,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/04/2027	1	373,065	185.45		14,512		12,247		22,651			(2,312)		2,415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2025	06/25/2027	1	401,475	182.08		15,738		13,662		27,781			(2,091)		2,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2027	1	483,445	201.23		18,758		14,094		14,871			(4,677)		2,962		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505C0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	667,842	187.32		26,046		22,075		37,436			(3,996)		4,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/25/2027	1	293,314	184.31		11,498		10,037		18,620			(1,500)		1,931		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2025	04/15/2027	1	573,339	176.03		22,303		17,187		50,680			(5,133)		3,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2025	04/21/2027	1	66,020	174.92		2,568		2,000		6,111			(570)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505K$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2025	04/16/2027	1	407,645	175.45		15,857		12,242		36,897			(3,628)		2,531		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	586,112	181.91		22,917		19,796		40,854			(3,198)		3,847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2025	09/17/2027	1	674,549	192.15		26,712		26,381		30,472			(440)		4,727		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2027	1	422,394	192.95		16,769		16,331		18,739			(459)		2,946		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	224,423	201.11		8,865		8,426		7,164			(473)		1,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	09/15/2027	1	166,854	193.32		6,641		6,513		7,284			(136)		1,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2025	09/24/2027	1	261,529	190.49		10,330		10,302		12,205			(71)		1,842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/23/2027	1	1,079,526	192.09		42,857		42,504		48,612			(411)		7,597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/30/2027	1	216,431	190.17		8,484		7,773		10,835			(721)		1,464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2025	07/15/2027	1	761,344	184.01		29,769		26,661		48,366			(3,140)		5,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	778,627	191.52		30,522		27,629		36,956			(2,927)		5,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	293,739	187.19		11,603		10,693		16,508			(952)		1,991		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2025	09/03/2027	1	1,103,577	195.09		43,702		42,141		45,084			(1,616)		7,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2025	07/30/2027	1	124,553	187.19		4,920		4,533		7,013			(405)		842		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/10/2027	1	263,432	196.4		10,458		10,242		10,167			(259)		1,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505W$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2025	09/30/2027	1	1,085,167	195.91		42,973		42,973		42,823					7,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2027	1	425,966	187.99		16,655		15,323		23,248			(1,394)		2,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/24/2027	1	321,490	192.86		12,731		12,713		14,003			(70)		2,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2025	09/13/2027	1	423,065	196.4		16,796		16,449		16,285			(414)		2,956		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2027	1	264,678	191.39		10,508		10,407		12,211			(115)		1,861		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2025	08/27/2027	1	328,980	197.79		13,028		12,437		12,075			(607)		2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2027	1	126,393	196.78		5,005		4,682		4,785			(329)		864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	669,584	201.11		26,449		25,133		21,309			(1,417)		4,600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/12/2027	1	826,323	192.34		32,640		30,488		37,549			(2,191)		5,643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/24/2027	1	449,918	192.02		17,817		17,694		20,244			(146)		3,168		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	08/20/2027	1	449,338	197.8		17,704		16,800		16,401			(971)		3,087		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2025	08/06/2027	1	341,520	190.92		13,456		12,509		16,511			(997)		2,322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/16/2027	1	567,042	194.98		22,398		21,073		23,091			(1,409)		3,884		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2025	08/20/2027	2	385,401	198.81		15,118		14,311		13,492			(841)		2,648		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2025	07/09/2027	1	555,359	190.11		21,715		19,348		27,752			(2,443)		3,697		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/12/2027	1	497,320	188.46		19,445		17,359		26,494			(2,155)		3,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/19/2027	1	339,444	187.23		13,306		12,007		19,090			(1,347)		2,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	07/09/2027	1	407,685	188.46		15,940		14,223		21,784			(1,774)		2,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2025	07/16/2027	1	404,848	187.23		15,870		14,314		22,704			(1,613)		2,710		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2025	07/21/2027	1	62,526	186.5		2,451		2,215		3,624			(238)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2025	09/10/2027	1	265,156	200.25		10,527		10,294		8,739			(274)		1,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505PST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2025	07/01/2027	1	855,073	190.27		33,519		29,375		42,692			(4,178)		5,657		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/06/2027	1	334,077	190.21		13,196		12,217		16,615			(994)		2,272		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2027	1	358,340	197.45		14,154		13,474		13,339			(698)		2,471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/17/2027	1	198,891	192.45		7,896		7,766		8,929			(141)		1,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/28/2027	1	133,355	190.39		5,214		4,763		6,619			(457)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505SSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2027	1	61,566	190.64		2,432		2,268		3,000			(167)		420		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505USB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/27/2027	1	475,853	197.88		18,844		18,114		17,386			(828)		3,285		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2025	07/23/2027	1	148,305	192.57		5,814		5,271		6,747			(549)		998		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/26/2027	1	474,757	192.47		18,563		16,929		21,682			(1,701)		3,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505P$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2025	07/02/2027	1	274,732	190.32		10,797		9,516		13,670			(1,331)		1,819		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2025	09/20/2027	1	288,626	191.68		11,458		11,332		13,236			(172)		2,027		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2025	07/16/2027	1	377,511	186.37		14,798		13,274		21,896			(1,541)		2,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505RSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2027	1	173,750	192.13		6,794		6,185		8,049			(634)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2025	07/02/2027	1	834,881	191.33		32,644		28,811		39,884			(3,985)		5,528		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2025	07/16/2027	1	317,645	187.23		12,420		11,187		17,813			(1,278)		2,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2025	08/19/2027	1	575,951	197.28		22,750		21,469		21,458			(1,309)		3,954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2027	1	365,141	195.08		14,423		13,548		14,843			(930)		2,496		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG505U$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2025	09/09/2027	1	745,383	194.78		29,592		28,779		30,730			(851)		5,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2025	09/03/2027	1	263,128	196.87		10,420		10,089		10,011			(372)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2025	09/03/2027	1	346,386	196.59		13,752		13,334		13,321			(472)		2,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2025	08/26/2027	1	746,092	197.35		29,545		28,165		27,862			(1,417)		5,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2025	08/27/2027	1	135,340	196.84		5,346		5,132		5,164			(242)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2027	1	779,039	190.56		30,772		28,447		38,225			(2,361)		5,293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/27/2027	1	416,594	192.86		16,497		16,474		18,145			(90)		2,940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505W$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2025	09/29/2027	1	162,349	193.8		6,429		6,429		6,827			(9)		1,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2025	07/09/2027	1	396,703	189.27		15,551		13,799		20,519			(1,768)		2,641		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2025	08/30/2027	1	642,295	197.88		25,435		24,454		23,468			(1,113)		4,444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505V$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	09/16/2027	1	1,309,751	191.89		51,997		51,069		59,928			(997)		9,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2027	1	186,806	195.35		7,435		7,220		7,535			(224)		1,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505T$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	538,884	194.98		21,286		20,022		21,972			(1,345)		3,683		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/23/2027	1	599,959	192.47		23,458		21,385		27,400			(2,159)		4,037		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505Q$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2025	07/08/2027	1	489,842	189.34		19,202		17,013		25,276			(2,210)		3,258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	232,512	191.87		9,184		8,550		10,822			(669)		1,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505U$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	09/02/2027	1	55,937	195.28		2,215		2,133		2,269			(85)		388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505R$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2025	07/29/2027	1	712,006	191.47		27,911		25,534		33,840			(2,409)		4,812		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505S$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2025	08/04/2027	1	63,583	190.77		2,512		2,318		3,096			(196)		432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/09/2027	1	317,413	191.87		12,538		11,676		14,740			(909)		2,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/17/2027	1	279,950	191.68		11,114		10,991		12,823			(168)		1,962		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,719,711	273.35	61,738					180,433			(22,994)		450		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	4	4,624,158	272.23	140,035			192		506,016			(52,377)		1,711		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/03/2025	5	3,402,644	269.43	108,199			298		411,578			(40,504)		1,542		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	4,448,975	266.49	162,447			449		593,167			(60,965)		2,017		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/03/2025	4	1,818,346	267.09	67,308			186		237,801			(25,266)		824		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	10/07/2025	3	3,877,301	267.94	139,107			1,150		492,875			(51,976)		2,685		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/06/2025	3	3,332,599	267.94	122,370			843		423,757			(45,877)		2,136		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/08/2025	2	2,114,435	267.94	76,015			731		268,783			(28,318)		1,565		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	4	2,882,932	268.45	110,876			1,220		360,299			(41,492)		2,263		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	7	4,490,710	270.19	157,002			1,943		528,534			(58,753)		3,717		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	4	2,470,608	269.63	88,124			1,093		296,512			(33,002)		2,045		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	1,952,046	269.53	69,142			860		235,089			(25,941)		1,616		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/14/2025	2	1,767,556	269.36	63,455			1,133		214,054			(23,675)		1,731		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	3	2,088,978	269.36	74,860			1,237		252,980			(28,018)		1,971		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	4,262,535	269.36	153,025			2,939		516,042			(56,993)		4,320		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	4	3,580,779	269.42	129,350			2,665		432,607			(48,376)		3,749		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	3	1,518,136	269.71	53,096			1,168		181,585			(19,861)		1,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	2	4,549,483	269.56	159,852			3,518		546,998			(59,806)		4,909		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/17/2025	3	1,420,687	268.65	49,804			1,100		176,203			(18,672)		1,533		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	1,285,614	267.94	44,526			1,165		163,184			(16,697)		1,505		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	3	2,856,807	267.94	102,365			2,818		362,619			(38,258)		3,426		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/22/2025	2	1,836,718	267.94	65,926			1,900		233,138			(24,572)		2,255		0001
Purchased Call/Shiller Barclays Global Index/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/23/2025	3	5,560,821	267.34	196,053			5,926		719,701			(73,336)		6,979		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	10/24/2025	4	3,604,390	267.05	131,129			4,151		470,911			(49,128)		4,621		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	2,992,232	266.96	105,248			3,335		391,962			(39,400)		3,836		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,069,211	266.52	76,211			2,420		274,920			(28,570)		2,653		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	3,449,695	267.21	123,844			4,593		448,107			(46,188)		4,777		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	3	2,010,213	267.21	69,449			2,486		261,123			(26,017)		2,734		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	10/29/2025	4	2,681,009	267.21	100,147			3,885		348,257			(37,696)		3,779		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	4	2,313,228	266.26	98,286			4,145		309,720			(38,864)		3,316		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	4	2,469,982	266.91	93,910			3,873		323,888			(35,121)		3,599		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	2	4,167,720	267.9	157,299			6,498		529,094			(58,874)		6,073		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	2	1,226,414	269.58	45,499			1,885		147,125			(17,057)		1,787		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	2,087,675	270.37	75,156			3,510		243,537			(28,030)		3,232		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/03/2025	5	3,385,055	270.37	116,835			5,316		394,888			(43,843)		5,166		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	2	922,546	270.37	32,033			1,540		107,586			(11,955)		1,449		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	3	4,583,187	270.34	149,827			7,410		535,042			(56,041)		7,296		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	5	2,901,264	268.7	105,583			5,395		358,362			(39,668)		4,681		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	4	6,174,126	267.72	231,404			11,810		787,801			(86,710)		9,961		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	2	1,716,205	268.25	62,504			3,191		215,222			(23,419)		2,769		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	4	2,993,358	269.01	112,332			6,191		365,753			(42,106)		5,016		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/12/2025	2	2,412,235	269.01	94,998			5,483		294,657			(35,504)		4,140		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	1,441,007	269.01	51,732			2,913		176,075			(19,294)		2,444		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	3	3,011,085	269.95	130,429			7,970		356,045			(50,454)		5,227		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	11/14/2025	4	2,417,360	271.95	90,956			5,590		266,050			(34,550)		4,244		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	2	3,142,564	272.33	109,493			6,629		340,993			(40,971)		5,517		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	2	1,931,147	270.92	75,072			4,572		220,682			(28,226)		3,390		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	3	3,279,084	272.4	117,545			7,613		354,752			(44,084)		5,946		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	908,623	272.4	32,801			2,205		98,301			(12,217)		1,681		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	1,252,904	272.4	45,105			2,974		135,547			(16,822)		2,295		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	4	4,032,120	272.4	143,943			9,912		436,078			(53,863)		7,536		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/21/2025	5	1,844,843	272.07	72,336			5,267		201,999			(28,030)		3,482		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	3	2,411,120	272.3	87,277			6,147		261,743			(32,691)		4,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	3	1,623,097	272.3	59,098			4,164		176,194			(22,168)		3,063		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	3	1,376,777	272.74	50,225			3,872		146,946			(18,797)		2,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	806,317	272.74	29,027			2,193		86,060			(10,826)		1,579		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	3	2,457,939	272.74	93,326			7,053		262,340			(35,467)		4,771		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/27/2025	4	4,135,695	272.26	154,018			12,076		449,333			(57,673)		8,243		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/28/2025	4	2,211,663	272.82	82,546			6,610		235,252			(31,013)		4,446		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	5	6,323,071	273.23	229,233			18,419		662,083			(86,315)		12,711		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/28/2025	3	3,687,082	273.22	142,218			11,609		386,228			(54,378)		7,412		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,451,600	273.66	88,748			7,670		252,362			(33,053)		5,133		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	4,820,074	273.66	174,487			14,860		496,343			(65,075)		10,013		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/01/2025	7	3,246,195	273.66	117,537			10,059		334,280			(44,875)		6,690		0001
Purchased Call/Shiller Barclays Global Index/SBG1174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/04/2025	4	2,933,937	273.18	103,706			9,130		307,700			(38,807)		6,191		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	2,951,468	272.53	106,693			9,525		317,207			(39,881)		6,275		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	1,961,687	272.38	71,527			6,407		212,028			(26,810)		4,171		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/05/2025	5	1,667,628	272.59	62,629			5,664		178,822			(23,673)		3,546		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	7	3,010,300	272.73	113,926			10,700		320,974			(42,800)		6,544		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/09/2025	2	2,161,344	272.73	78,990			7,504		230,455			(29,526)		4,733		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	4	1,660,077	272.73	60,928			5,870		177,007			(22,774)		3,661		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/11/2025	4	2,548,520	273.88	89,349			8,713		259,895			(33,412)		5,659		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	3	2,280,500	272.9	84,335			8,341		241,503			(31,535)		5,099		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	6	7,245,690	273.35	269,048			26,664		754,390			(100,742)		16,202		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG11759	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/12/2025	6	4,241,534	274.55	155,522			15,483		421,294			(58,448)		9,484		0001
Purchased Call/Shiller Barclays Global Index/SBG11759A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	2	4,673,793	274.64	170,079			17,756		462,376			(63,436)		10,733		0001
Purchased Call/Shiller Barclays Global Index/SBG11759B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/17/2025	4	2,157,142	274.64	79,908			8,462		213,326			(29,861)		4,986		0001
Purchased Call/Shiller Barclays Global Index/SBG11759C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/15/2025	5	2,270,581	274.64	83,884			8,676		224,627			(31,457)		5,180		0001
Purchased Call/Shiller Barclays Global Index/SBG11759D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	5	3,181,399	274.42	122,130			13,154		317,423			(45,908)		7,400		0001
Purchased Call/Shiller Barclays Global Index/SBG11759E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	4	2,479,557	275.49	88,829			9,662		236,894			(33,227)		5,804		0001
Purchased Call/Shiller Barclays Global Index/SBG11759F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	4	4,525,577	275.13	164,253			17,853		438,690			(61,458)		10,594		0001
Purchased Call/Shiller Barclays Global Index/SBG11759G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/19/2025	4	2,380,496	274.87	88,839			9,737		233,223			(33,475)		5,572		0001
Purchased Call/Shiller Barclays Global Index/SBG11759H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	4	2,841,328	275.37	105,504			11,941		272,713			(39,569)		6,775		0001
Purchased Call/Shiller Barclays Global Index/SBG11759I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/23/2025	2	2,200,598	275.37	80,375			9,177		211,212			(29,983)		5,278		0001
Purchased Call/Shiller Barclays Global Index/SBG11759J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	5,865,894	275.73	210,892			25,027		554,607			(78,986)		14,319		0001
Purchased Call/Shiller Barclays Global Index/SBG11759K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	4,255,115	276.14	149,373			17,730		395,402			(56,013)		10,387		0001
Purchased Call/Shiller Barclays Global Index/SBG11759L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	4	3,023,885	275.52	106,103			12,633		288,320			(39,943)		7,382		0001
Purchased Call/Shiller Barclays Global Index/SBG11759M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	2,134,448	274.81	77,817			9,634		209,476			(29,028)		5,329		0001
Purchased Call/Shiller Barclays Global Index/SBG11759N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	5	2,502,766	274.81	91,529			11,250		245,624			(34,382)		6,214		0001
Purchased Call/Shiller Barclays Global Index/SBG11759O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	2	347,851	274.81	13,062			1,644		34,126			(4,904)		873		0001
Purchased Call/Shiller Barclays Global Index/SBG11759P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	7	3,552,808	274.86	137,128			17,665		357,079			(51,612)		9,015		0001
Purchased Call/Shiller Barclays Global Index/SBG11759Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	6	4,447,844	274.15	167,122	6,562		23,186		447,947			(67,409)		11,286		0001
Purchased Call/Shiller Barclays Global Index/SBG11759R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/02/2026	6	3,787,780	275.47	148,409			19,143		361,772			(56,029)		9,611		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	2	2,664,670	276.12	97,194			12,952		247,630			(36,258)		6,904		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/05/2026	4	2,453,628	276.12	92,587			12,257		228,016			(34,734)		6,324		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	4	1,179,381	276.12	43,545			5,862		109,600			(16,243)		3,071		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	3	2,184,936	276.94	80,124			10,901		196,056			(29,975)		5,718		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	6	1,698,335	277.05	62,242			8,576		151,718			(23,314)		4,467		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	3	6,859,679	277.32	250,332			34,525		605,523			(93,748)		18,042		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	3	2,556,918	277.52	92,999			12,867		223,796			(34,891)		6,725		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	2	3,050,606	277.3	112,111			16,051		269,527			(41,853)		8,181		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/12/2026	6	3,059,081	277.3	111,507			15,853		270,273			(41,859)		8,165		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	2,688,905	277.3	98,414			14,194		237,570			(36,653)		7,245		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	2	730,154	277.3	26,404			3,840		64,510			(9,827)		1,977		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	3	6,216,711	277.38	215,331			31,655		547,303			(80,521)		16,908		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	01/16/2026	5	6,483,356	276.18	248,175			36,684		600,730			(93,180)		17,633		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	3	2,879,269	277.04	105,802			15,625		257,227			(39,649)		7,831		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	1,062,101	277.45	39,884			6,103		93,214			(14,940)		2,942		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	3,900,734	277.45	141,987			21,814		342,202			(52,882)		10,852		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/19/2026	2	1,976,858	277.45	76,460			11,580		173,496			(28,639)		5,451		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/22/2026	3	4,009,913	279.29	144,117			22,385		323,910			(53,924)		11,205		0001
Purchased Call/Shiller Barclays Global Index/SBG1176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	2	2,160,948	279.05	78,331			12,264		176,484			(29,289)		6,065		0001

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Purchased Call/Shiller Barclays Global Index/SBG1176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	3	4,323,532	278.97	159,755			25,062		354,442			(59,787)		12,134		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	5	2,765,295	279.71	100,861			15,952		219,082			(37,998)		7,761		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,262,588	279.01	82,358			13,349		185,136			(30,716)		6,460		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	2,216,832	279.01	80,693			13,172		181,392			(30,053)		6,355		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/26/2026	3	4,671,031	279.01	175,822			28,329		382,212			(65,887)		13,279		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	4	2,347,550	279.87	85,692			14,126		184,622			(32,044)		6,758		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	2	2,081,808	280.03	75,016			12,472		162,511			(28,057)		6,018		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	01/30/2026	6	6,186,163	279.9	221,745			36,988		485,787			(83,136)		17,882		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	01/30/2026	4	1,216,763	278.71	45,883			7,690		100,936			(17,270)		3,517		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/02/2026	4	1,813,026	278.93	68,509			11,704		148,914			(25,689)		5,305		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	2	858,362	278.93	33,796			5,903		70,502			(12,720)		2,532		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	2,042,529	278.93	74,348			12,766		167,764			(27,728)		6,000		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2026	4	3,680,945	279.73	137,747			24,034		291,471			(51,518)		10,899		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	2,397,711	280.24	89,432			15,717		185,406			(33,422)		7,127		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	4	3,293,473	281.4	123,391			21,817		240,748			(46,364)		9,790		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	4,373,655	282.49	159,061			28,109		302,684			(59,622)		13,001		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	3,327,550	282.59	120,790			21,901		229,263			(45,049)		10,043		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,813,306	282.59	65,823			12,009		124,934			(24,515)		5,493		0001
Purchased Call/Shiller Barclays Global Index/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/09/2026	5	2,869,916	282.59	105,665			19,096		197,732			(39,594)		8,629		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	4	2,637,376	283.33	91,251			16,801		175,002			(34,129)		8,020		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	4	3,422,038	282.44	127,137			23,701		237,716			(47,793)		10,444		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	2	4,020,765	281.78	155,205			28,954		288,664			(58,151)		12,272		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/13/2026	3	2,482,551	282.99	90,898			16,966		167,643			(34,077)		7,577		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/16/2026	3	2,312,488	283.42	82,232			15,660		152,823			(30,829)		7,135		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	2,470,005	283.42	89,414			17,096		163,232			(33,347)		7,649		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	2,445,393	283.42	88,523			17,024		161,692			(32,970)		7,599		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/19/2026	3	2,063,124	282.99	70,638			13,690		136,239			(26,424)		6,434		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	4	4,119,844	282.59	160,477			31,315		284,432			(60,019)		12,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	02/20/2026	4	4,166,219	284.22	162,180			31,947		264,144			(61,135)		13,039		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	3	2,677,713	286.08	98,639			19,407		153,222			(37,116)		8,380		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	2,344,252	285.95	84,627			16,972		135,351			(31,562)		7,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/23/2026	2	1,555,733	285.95	57,093			11,405		89,769			(21,414)		4,920		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,115,406	285.95	76,578			15,442		122,212			(28,521)		6,735		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/26/2026	5	4,190,098	286.38	159,701			32,531		236,297			(59,841)		13,386		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	4	3,279,055	287.35	114,693			23,504		174,936			(42,944)		10,510		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	2	2,873,006	285.6	103,861			21,289		169,403			(38,860)		9,209		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	2	2,479,833	287.84	89,930			18,805		128,713			(33,594)		8,028		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,050,148	287.84	38,015			7,989		54,543			(14,178)		3,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	3,479,832	287.84	124,017			25,544		180,254			(46,621)		11,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	4,706,570	285.69	186,242			38,377		276,115			(70,037)		15,086		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/04/2026	3	6,695,957	287.46	241,647			51,161		355,693			(90,446)		21,817		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	4	2,824,151	287.01	111,199			23,721		154,093			(41,659)		9,232		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	4	2,311,733	288.91	84,313			18,120		112,742			(31,570)		7,581		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	4	4,923,604	288.91	169,825			36,588		230,030			(63,703)		16,146		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	2,445,293	288.35	88,764			19,509		123,643			(33,105)		8,120		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	2	2,575,426	288.35	92,304			19,894		129,955			(34,642)		8,445		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	2	3,162,789	288.35	114,694			25,085		159,812			(42,837)		10,470		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	2	3,388,125	287.41	129,006			28,561		181,188			(48,296)		11,286		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	2	2,139,846	288.8	78,400			17,459		105,437			(29,341)		7,150		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	3	3,171,377	289.3	117,182			26,314		151,717			(43,872)		10,629		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	4	3,947,623	289.72	150,631			33,905		184,082			(56,488)		13,231		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/13/2026	5	2,975,961	291.22	114,566			25,839		126,101			(43,106)		9,974		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/16/2026	3	3,780,601	291.22	137,987			31,520		160,587			(51,559)		12,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	2,204,002	291.22	79,564			18,252		93,694			(29,674)		7,476		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	3	3,863,566	292.94	143,916			33,241		146,661			(53,868)		13,145		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	3	2,740,911	294.09	100,505			23,358		96,276			(37,626)		9,353		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	4	3,369,348	294.5	133,141			31,244		115,096			(49,925)		11,531		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	4	3,837,120	296.52	142,384			33,433		113,100			(53,424)		13,132		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	3	2,725,263	297.22	100,298			24,037		76,654			(37,510)		9,435		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	03/23/2026	3	1,873,479	297.22	66,457			16,098		52,633			(25,276)		6,468		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	2	2,614,221	297.22	97,443			22,923		73,003			(36,710)		8,947		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/25/2026	4	6,503,609	297.81	237,122			57,049		175,141			(88,750)		22,581		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	4	1,622,576	298.21	61,850			14,975		42,440			(23,162)		5,650		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	3	2,028,228	299.85	72,604			17,740		46,605			(27,220)		7,082		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	3,745,150	299.56	135,775			33,174		88,140			(50,924)		13,077		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	3	2,394,667	299.56	85,850			21,343		56,876			(32,037)		8,455		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	3	1,769,842	299.56	64,128			15,734		41,564			(24,148)		6,180		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/30/2026	3	3,005,809	299.56	108,169			26,775		71,216			(40,405)		10,583		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	4	3,873,205	293.25	141,078			41,293		150,966			(52,895)		14,794		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	4	1,851,020	302.38	63,034			16,578		35,627			(23,748)		6,695		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/01/2026	5	5,227,246	300.08	185,272			46,395		119,323			(69,395)		18,506		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/03/2026	3	4,674,245	301.39	165,873			42,320		96,156			(62,449)		16,639		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/01/2026	3	2,374,699	293.97	85,645			25,107		88,374			(32,196)		9,070		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	3	2,411,173	295.5	88,888			26,810		81,841			(33,276)		9,360		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	3	4,297,345	296.26	151,567			41,426		134,754			(56,807)		15,865		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/07/2026	4	3,026,965	295.66	108,940			32,691		101,561			(40,813)		11,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	3	7,956,649	296.99	287,276			81,384		239,243			(107,887)		29,887		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	2,890,830	298.34	93,571			30,772		83,233			(35,053)		11,721		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/15/2026	3	5,869,204	296.57	214,212			66,926		187,216			(80,528)		23,143		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	3	4,149,929	296.06	152,423			49,105		142,206			(57,154)		16,614		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	4	3,111,091	296.06	109,418			35,212		103,508			(41,061)		12,455		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/03/2026	5	5,302,746	297.53	179,494			60,505		162,541			(67,230)		21,767		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/13/2026	8	9,241,143	295.43	342,727			105,728		316,863			(128,490)		36,278		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/26/2026	3	2,602,649	296.15	93,684			30,561		86,565			(35,000)		10,508		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/12/2026	3	4,186,127	293.65	151,798			53,341		165,792			(57,052)		17,495		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	3	3,325,348	297.01	115,184			36,755		103,788			(43,123)		13,284		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/04/2026	3	3,774,281	295.97	133,817			45,347		128,288			(50,145)		15,524		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	2	2,227,063	296.77	78,506			24,420		70,090			(29,378)		8,781		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	4	2,887,889	293.65	104,314			36,913		114,670			(39,008)		12,140		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/19/2026	3	5,442,923	294.5	197,735			71,317		206,073			(74,248)		23,057		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	3,543,625	294.82	127,925			47,796		133,057			(47,710)		15,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	3	2,892,817	296.38	102,329			34,894		95,945			(38,365)		11,923		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	5	5,109,043	296.09	185,860			56,311		166,683			(69,859)		19,832		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	4	8,078,775	297.23	288,890			91,752		247,884			(108,128)		32,204		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/19/2026	3	3,766,015	294.64	136,606			49,279		141,368			(51,322)		15,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	1,698,484	294.82	61,315			22,856		63,718			(22,899)		7,331		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/15/2026	4	4,161,601	295.91	152,334			47,535		138,668			(57,148)		16,410		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/24/2026	4	7,429,476	295.17	265,317			97,085		271,333			(99,366)		31,771		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/22/2026	2	1,460,790	294.5	52,856			19,196		55,455			(19,746)		6,223		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	4	2,882,270	299.33	106,792			26,876		70,004			(39,970)		10,232		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	4	3,477,556	294.98	124,408			45,718		128,618			(46,611)		14,899		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	3	1,556,157	301.08	54,944			14,207		33,182			(20,522)		5,599		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/08/2026	5	6,550,652	302.02	237,387			61,736		129,551			(88,912)		23,631		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	4	2,759,366	300.96	96,937			25,584		59,870			(36,400)		10,007		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/03/2026	3	4,009,049	300.64	148,475			37,672		87,745			(55,607)		14,271		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	3	3,439,894	295.29	126,392			34,457		115,327			(47,306)		12,700		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/22/2026	3	5,410,092	297.26	198,857			55,510		159,066			(74,447)		20,223		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	2	3,330,335	297.77	119,231			34,139		95,178			(44,566)		12,600		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	04/24/2026	5	2,252,844	297.77	77,789			22,089		64,082			(29,295)		8,462		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/15/2026	6	5,247,803	300.3	157,135			42,444		121,279			(58,943)		19,277		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/17/2026	3	2,875,957	295.68	107,931			29,591		93,862			(40,621)		10,618		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	2	2,330,530	293.65	84,394			29,923		92,618			(31,490)		9,816		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	3	1,883,315	296.83	59,873			17,381		57,801			(22,421)		7,177		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/22/2026	4	2,217,236	296.15	84,321			27,225		73,371			(31,774)		8,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	4	7,964,077	293.99	300,396			89,625		297,716			(112,442)		30,774		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/25/2026	2	1,166,393	296.15	41,861			13,610		38,716			(15,640)		4,699		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/10/2026	5	4,379,103	296.13	153,810			53,669		148,468			(57,962)		18,229		0001
Purchased Call/Shiller Barclays Global Index/SBG1179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	4	4,565,717	296.36	165,809			54,890		150,208			(62,147)		18,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	2,729,616	295.62	98,266			32,125		90,920			(36,598)		11,044		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	5	6,721,350	296.14	247,422			76,660		220,381			(92,728)		26,444		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,982,130	296.57	107,357			33,817		95,426			(40,094)		11,836		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/05/2026	4	3,694,935	295.75	133,683			45,651		127,559			(50,246)		15,228		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	3	3,375,820	297.69	120,905			40,421		102,174			(45,177)		13,801		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/29/2026	3	6,404,706	297.37	224,079			64,685		188,886			(83,860)		24,348		0001
Purchased Call/Shiller Barclays Global Index/SBG1178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	3	1,610,747	297.81	59,669			16,741		45,595			(22,338)		6,036		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/03/2026	6	4,301,132	301.08	155,890			39,859		90,858			(58,964)		15,311		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/16/2026	4	2,819,898	296.94	96,008			26,023		84,045			(35,959)		10,385		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	04/20/2026	3	2,777,122	295.68	96,758			26,887		91,011			(36,349)		10,330		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	3	1,235,485	298.93	42,860			12,087		32,279			(16,040)		4,641		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,059,944	296.32	69,448			24,331		69,170			(26,007)		8,609		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/11/2026	3	2,977,366	295.16	111,732			38,915		107,430			(41,862)		12,419		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,098,096	297.77	39,422			11,317		31,419			(14,702)		4,165		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/14/2026	2	3,102,576	300.82	110,977			29,728		68,689			(41,395)		11,368		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	05/01/2026	3	2,923,940	296.83	105,985			31,353		108,077			(40,174)		11,168		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/10/2026	3	3,799,323	300.82	133,386			35,209		83,357			(50,097)		13,778		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	4,292,798	301.08	154,970			39,862		91,251			(57,875)		15,404		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2026	4	4,049,478	293.05	152,909			54,551		166,925			(57,260)		17,089		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,473,897	296.57	53,060			16,764		47,263			(19,789)		5,863		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	2	1,963,726	294.61	70,920			25,460		73,788			(26,589)		8,303		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	1,893,060	295.68	67,961			18,857		62,103			(25,346)		7,059		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	2	2,141,787	297.18	76,169			23,336		65,224			(28,423)		8,389		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,045,082	297.69	73,623			24,676		61,966			(27,458)		8,378		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	2	3,553,729	296.35	135,469			44,904		117,038			(50,798)		14,438		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,422,108	293.97	87,196			25,787		90,467			(32,564)		9,316		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	3	4,178,893	295.36	155,179			52,866		147,852			(58,129)		17,223		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	1	1,446,656	294.58	52,224			18,723		54,407			(19,504)		6,128		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	2	4,460,475	294.18	164,145			60,732		173,305			(61,525)		19,146		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	3,700,819	297.18	124,027			37,555		112,078			(46,654)		14,366		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	3	5,043,640	297.69	179,342			59,497		151,976			(67,400)		20,492		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	2	3,266,699	294.98	114,187			40,031		119,271			(42,789)		13,652		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	4	3,626,440	294.62	111,658	19,683		51,821		137,244			(50,893)		15,566		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	06/09/2026	3	1,513,846	295.75	54,198			18,745		52,517			(20,278)		6,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	4	4,098,545	294.82	153,154			56,780		153,336			(57,642)		17,593		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,408,724	294.5	50,855			18,512		53,575			(18,966)		6,013		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,421,814	295.75	51,185			17,602		49,277			(19,116)		5,895		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	2	3,305,801	301.6	117,156			30,789		68,067			(43,837)		11,988		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	3,162,559	300.82	113,536			30,297		69,807			(42,401)		11,558		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	2,497,008	293.97	89,892			26,671		93,350			(33,525)		9,627		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	3,952,388	297.18	142,286			43,449		120,294			(53,138)		15,447		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,376,231	287.08	50,508			23,236		81,208			(18,863)		6,592		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	4	2,072,774	287.15	75,278			34,204		121,704			(28,209)		9,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/07/2026	4	2,848,643	283.51	105,452			45,207		196,333			(39,647)		13,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/17/2026	4	3,565,832	296.26	130,288			52,081		124,936			(48,992)		15,892		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	4	2,851,290	282.88	106,151			45,414		202,097			(39,827)		13,160		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/24/2026	3	2,392,938	288.14	87,540			43,106		135,700			(32,769)		11,866		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	5	4,100,380	285.17	154,317			67,660		262,700			(57,992)		19,136		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	2	2,620,813	285.87	95,955			42,316		162,821			(35,795)		12,308		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	3	1,829,922	287.08	65,633			30,361		108,051			(24,523)		8,792		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2026	3	1,166,859	286.2	44,242			21,377		72,205			(16,566)		5,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/23/2026	4	7,370,123	287.31	278,289			136,606		434,284			(104,174)		36,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/03/2026	3	6,023,171	286.51	213,774			99,087		365,373			(80,035)		28,981		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	3	3,405,979	284.35	127,122			59,404		228,064			(47,804)		16,412		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	2	1,032,130	284.15	37,977			17,958		69,850			(14,213)		5,017		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	2	1,918,653	289.18	70,822			35,266		103,702			(26,452)		9,567		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/09/2026	4	5,155,244	284.8	186,285			87,885		338,860			(69,757)		25,024		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	2	2,750,109	286.55	106,580			51,716		167,474			(39,905)		13,523		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,198,929	284.35	44,240			20,751		80,364			(16,522)		5,803		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	2	3,078,508	296.79	110,921			42,076		96,234			(41,487)		13,385		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	07/31/2026	4	4,413,860	292.47	131,234			55,243		259,224			(49,549)		20,141		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/01/2026	4	8,449,649	295.77	317,210			119,238		299,681			(118,771)		36,605		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	4	3,495,604	294.79	99,750			41,668		120,371			(37,359)		15,951		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/10/2026	3	2,103,519	299.59	75,420			29,405		59,260			(28,348)		9,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	5	2,646,327	296.79	98,633			37,383		88,273			(37,053)		11,485		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	3	2,254,489	296.26	85,976			33,232		78,305			(32,193)		9,908		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	4	4,630,241	299.22	168,117			65,481		133,544			(63,048)		20,385		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	4	2,481,635	294.09	91,088			37,296		99,404			(34,270)		11,193		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	2	2,770,837	286.91	112,063			47,463		227,383			(41,954)		12,747		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/15/2026	3	6,044,088	299.29	220,985			87,232		174,685			(82,749)		26,844		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	2	1,174,826	294.79	46,686			19,393		45,432			(17,482)		5,352		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	3	1,460,506	284.53	55,033			24,039		96,347			(20,607)		6,816		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	3	3,386,885	292.47	104,830			43,847		149,385			(39,294)		15,455		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	3	3,373,122	295.56	117,684			47,972		124,056			(44,058)		15,214		0001
Purchased Call/Shiller Barclays Global Index/SBG117BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	2,977,391	283.51	109,270			47,045		205,417			(40,808)		13,808		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,609,577	285.87	96,039			42,501		162,032			(36,075)		12,236		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/12/2026	6	7,982,351	283.68	302,028			131,031		546,726			(113,218)		37,136		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	4	4,814,568	284.24	179,444			78,038		321,831			(67,198)		22,434		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	4	4,435,975	287.19	164,094			79,910		262,389			(61,721)		21,812		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	3	2,448,068	286.88	90,058			40,336		145,239			(33,853)		11,550		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	08/28/2026	5	5,125,324	287.08	184,896			85,334		302,078			(70,053)		24,441		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	4	4,141,816	286.07	152,015			68,049		255,252			(57,044)		19,541		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,882,076	285.23	69,637			33,384		121,609			(25,971)		9,215		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/04/2026	4	3,255,371	285.58	118,016			54,966		206,211			(44,203)		15,686		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	3	6,135,064	287.08	223,237			102,148		361,590			(83,764)		29,256		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/30/2026	3	4,152,609	287.61	152,885			76,512		241,989			(57,227)		20,763		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,288,487	287.19	84,445			41,235		135,465			(31,537)		11,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	2	1,195,717	284.04	45,541			21,648		81,330			(17,049)		5,821		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	08/26/2026	5	2,325,317	286.99	85,171			38,660		137,498			(31,991)		11,055		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,785,057	286.88	65,512			29,467		106,028			(24,466)		8,461		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/16/2026	3	8,071,143	285.57	304,330			146,451		513,540			(113,918)		39,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/16/2026	3	1,233,427	299.45	44,901			17,803		35,341			(16,824)		5,488		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	2,606,343	297.72	94,350			36,079		82,378			(35,236)		11,393		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	4	7,633,469	297.81	272,890			110,426		244,531			(102,257)		34,313		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	4	2,186,869	285.87	80,398			35,435		135,634			(30,421)		10,206		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	4,768,178	299.02	162,151			64,676		140,644			(60,760)		21,251		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,432,078	287.08	88,973			41,010		143,512			(33,198)		11,667		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,680,562	294.09	61,172			25,159		67,487			(22,846)		7,618		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	2,955,620	284.92	110,076			52,424		193,362			(41,265)		14,388		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,889,306	284.35	69,715			32,751		126,640			(26,000)		9,157		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	5,824,054	283.02	214,298			91,658		410,330			(80,275)		26,880		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	2	2,854,291	282.04	107,879			45,837		209,793			(40,386)		13,152		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	4,297,108	286.03	162,865			72,867		265,313			(61,062)		20,274		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	4	7,798,108	285.88	286,948			127,088		484,449			(107,450)		36,679		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	4,074,132	287.19	150,743			73,715		241,307			(56,220)		20,146		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	3,168,695	285.23	117,775			56,158		204,744			(44,251)		15,426		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	3,729,416	288.53	139,667			69,204		207,714			(52,337)		18,519		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	3	4,083,966	287.74	148,899			72,353		235,323			(55,830)		20,081		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	4	5,132,388	297.72	174,637			66,616		161,530			(65,861)		22,315		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	07/29/2026	5	7,080,370	294.37	261,129			108,112		280,211			(97,783)		32,202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/08/2026	3	4,555,224	297.06	162,683			62,722		150,429			(60,953)		19,984		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	3,320,954	297.72	120,219			46,073		105,076			(44,836)		14,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	3	2,582,641	299.71	92,025			36,593		72,901			(34,435)		11,510		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	946,072	285.6	32,884			15,371		59,892			(12,347)		4,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/13/2026	2	2,488,133	299.59	87,538			34,412		70,344			(32,794)		11,012		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,652,618	292.47	134,051			56,423		214,770			(50,063)		16,749		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	1,307,111	285.98	48,106			21,388		80,856			(18,019)		6,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,248,189	283.51	45,809			19,758		86,160			(17,084)		5,798		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	3,025,368	286.88	111,334			50,161		179,700			(41,522)		14,361		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,227,236	296.26	80,849			32,539		78,336			(30,153)		9,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,283,750	299.59	46,600			18,307		36,337			(17,380)		5,692		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/24/2026	4	4,692,842	293.97	171,464			70,088		189,329			(64,293)		21,166		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	3	2,880,035	297.69	98,269			39,855		93,070			(36,778)		12,968		0001
Purchased Call/Shiller Barclays Global Index/SBG117B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,815,161	296.26	102,190			41,045		98,919			(38,164)		12,611		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	1,938,547	286.94	71,400			32,607		114,985			(26,749)		9,244		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	2	1,663,116	287.56	63,771			31,553		96,932			(23,875)		8,258		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,080,359	285.23	76,973			36,846		134,348			(28,747)		10,171		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	5	5,309,302	289.18	185,516			92,286		286,596			(69,908)		26,364		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/10/2026	4	1,682,757	297.47	63,244			24,572		54,306			(23,689)		7,409		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,301,364	292.47	121,490			51,233		194,117			(45,310)		15,163		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	2,053,427	294.09	74,745			30,801		82,531			(27,876)		9,324		0001
Purchased Call/Shiller Barclays Global Index/SBG117D8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,622,828	289.18	60,045			29,940		87,769			(22,394)		8,103		0001
Purchased Call/Shiller Barclays Global Index/SBG117AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	2	1,158,886	297.84	41,057			15,601		36,225			(15,413)		5,039		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	3	3,878,090	287.54	141,474			71,008		226,852			(52,961)		19,417		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	4	2,104,023	287.95	77,552			40,059		121,148			(29,127)		10,649		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/07/2026	4	6,288,083	288.23	224,333			114,461		357,131			(83,995)		31,740		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	5	6,159,267	285.26	227,250			123,735		403,332			(85,319)		32,037		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,837,976	288.22	104,154			54,011		161,680			(38,844)		14,440		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	996,606	287.58	36,835			19,429		58,532			(13,897)		5,091		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	2,996,426	285.13	109,669			59,888		197,464			(40,957)		15,645		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	2,388,689	287.71	87,394			45,830		139,481			(32,745)		12,202		0001
Purchased Call/Shiller Barclays Global Index/SBG117EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	5	4,178,120	289.36	150,141			86,987		230,160			(56,310)		22,436		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/13/2026	3	3,838,689	286.78	139,468			78,555		236,387			(52,272)		20,317		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	3	4,053,435	286.48	153,626			84,599		252,140			(57,540)		21,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	3	7,652,080	286	280,423			151,103		484,808			(104,944)		39,701		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	3	1,813,517	287.29	67,362			34,502		107,628			(25,230)		9,166		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	4	1,134,525	291.48	8,245	33,984		26,607		57,684			(15,699)		6,347		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	4	1,619,748	286.11	58,328			31,550		102,130			(21,845)		8,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	3,821,876	287.64	141,766			71,631		222,556			(53,168)		19,162		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/06/2026	4	2,532,808	287.02	97,840			54,216		153,900			(36,709)		13,290		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/15/2026	5	1,850,095	287.74	66,842			34,999		107,827			(25,123)		9,439		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,197,100	287.88	80,853			41,038		126,691			(30,196)		11,060		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	2	813,557	286.74	30,248			17,283		50,304			(11,321)		4,343		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	2	3,220,750	288.22	117,849			60,799		183,153			(44,251)		16,301		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/11/2026	3	4,607,753	286.79	166,202			92,782		283,417			(62,217)		24,328		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/21/2026	3	5,341,113	286.95	194,403			102,940		324,172			(72,782)		27,463		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,523,935	285.94	92,360			49,392		160,030			(34,683)		13,011		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	4,265,525	286.85	155,212			86,086		261,121			(58,225)		22,383		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,798,808	290.59	65,836			39,158		94,215			(24,554)		9,807		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/02/2026	4	5,146,005	288.95	193,802			113,831		289,943			(72,578)		27,862		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	3	3,778,900	291.8	138,984			82,932		187,131			(52,024)		20,627		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	3,090,468	287.67	110,331			58,031		180,806			(41,500)		15,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,785,021	285.94	65,510			35,143		113,304			(24,466)		9,238		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	6,413,928	290.55	234,188			138,602		335,983			(87,717)		34,808		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	3	3,595,400	289.97	129,309			76,119		193,304			(48,416)		19,489		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	2	1,515,452	288.74	56,078			32,837		86,128			(20,943)		8,196		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,724,399	287.88	100,428			50,794		156,999			(37,715)		13,659		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	2	3,253,939	292.04	120,140			71,858		159,442			(44,974)		17,782		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	3	3,478,664	288.07	127,069			73,976		203,426			(47,536)		18,724		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,360,247	290.45	154,476			93,918		230,888			(57,849)		24,018		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS\	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/23/2026	4	2,086,838	286.34	75,605			40,336		130,019			(28,318)		10,758		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,968,747	289.05	68,248			39,685		110,068			(25,558)		10,584		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	2	6,184,202	292.72	225,932			135,922		293,450			(84,640)		33,834		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,706,621	286.37	62,292			35,253		107,152			(23,232)		9,077		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	11/18/2026	5	13,025,674	287.05	475,973			270,274		794,113			(178,166)		69,362		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	5	5,087,967	290.59	187,072	3,126		112,898		265,964			(71,476)		27,612		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	4	2,075,181	285.13	77,891			42,506		136,607			(29,331)		10,794		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	4	9,283,941	289.09	352,271			217,470		524,110			(131,960)		51,485		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	4	1,555,282	286.51	56,339			31,585		96,842			(21,106)		8,222		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	3	2,278,574	285.89	81,436			44,209		145,136			(30,493)		11,852		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/23/2026	2	2,116,659	289.09	77,179			44,400		117,954			(28,843)		11,339		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,566,128	288.74	57,109			33,353		88,845			(21,464)		8,430		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	4	5,404,332	289.09	193,551	5,383		114,392		300,791			(74,679)		28,848		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	3	5,356,896	286.89	202,948			118,570		329,009			(77,904)		28,560		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	4	6,916,616	287.5	260,531			149,348		413,551			(97,718)		36,920		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES\D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	2,392,857	286.85	87,339			48,655		146,733			(32,573)		12,618		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	12/11/2026	4	6,787,333	292.84	201,208	42,957		150,581		320,314			(89,487)		37,133		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	3,277,762	292.84	119,638			72,309		155,023			(44,619)		18,014		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	4	5,717,349	289.89	190,493	6,124		120,144		310,824			(73,545)		31,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/25/2026	3	5,610,944	290.81	204,884			127,431		293,464			(76,906)		31,185		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	4	3,540,037	291.06	115,915	14,978		82,054		183,413			(48,929)		19,784		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/18/2026	4	6,215,618	288.63	232,001			142,326		357,477			(87,307)		34,277		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	3	3,684,556	288.21	133,093			69,171		210,046			(49,820)		18,773		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/13/2026	3	3,199,807	286.37	118,226			66,679		200,567			(44,434)		16,936		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	2,561,199	292.84	93,484			56,450		121,046			(34,913)		14,060		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/28/2026	2	4,071,504	290.81	148,266			92,396		213,229			(55,380)		22,704		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	3,490,103	285.13	127,738			69,835		230,120			(47,640)		18,245		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	3,551,474	286.85	129,629			72,135		217,657			(48,411)		18,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	2	3,910,692	288.9	138,930			76,974		218,208			(52,044)		20,521		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	3,022,262	286.1	110,384			58,944		190,251			(41,352)		15,580		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	2	4,333,641	290.81	158,081			98,612		227,106			(58,979)		24,193		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	3	2,480,378	287.18	93,055			46,933		147,606			(34,841)		12,436		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,847,945	286.37	103,665			58,606		178,711			(38,715)		15,129		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,850,152	288.07	70,161			40,914		108,156			(26,335)		9,959		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	2	1,633,906	289.61	61,350			36,247		89,365			(22,963)		8,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/04/2026	3	5,894,606	285.45	223,068			122,387		383,476			(83,509)		30,854		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	408,400	289.09	14,866			8,556		22,773			(5,544)		2,190		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2026	3	3,435,266	286.08	128,381			72,200		218,065			(48,071)		18,182		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2026	2	3,725,145	292.84	129,078			78,252		181,794			(48,309)		20,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	2	1,871,087	290.59	68,667			40,809		97,935			(25,651)		10,190		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/23/2024	12/18/2026	4	9,431,208	288.07	347,622			212,585		555,914			(130,291)		52,009		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/12/2026	1	3,363,772	288.22	123,450			63,936		191,518			(46,104)		17,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/19/2026	1	2,369,961	287.67	86,978			45,822		138,818			(32,483)		12,154		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/25/2026	4	3,873,402	290.07	122,880	22,502		90,637		209,514			(54,371)		21,528		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/21/2026	1	3,224,858	288.63	117,385			72,013		185,695			(43,839)		17,844		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/29/2024	11/30/2026	1	1,768,808	288.74	64,562			37,742		100,466			(24,111)		9,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2026	3	2,408,154	292.35	89,067			53,524		116,310			(33,351)		13,175		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2026	1	1,662,906	285.94	61,029			32,778		105,611			(22,761)		8,617		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2026	2	2,553,676	287.5	95,235			48,968		150,113			(35,665)		12,925		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,352,192	287.67	49,625			26,176		79,251			(18,508)		6,944		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	1,549,564	288.63	56,404			34,633		89,281			(21,036)		8,584		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/22/2026	2	3,549,984	286.85	127,052			67,443		216,078			(47,568)		18,277		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,660,849	287.88	61,119			31,063		95,827			(22,794)		8,372		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/03/2025	01/04/2027	1	827,490	291.89		30,121		19,058		41,390			(11,125)		4,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	4	1,654,046	292.38		61,658		39,002		80,671			(22,747)		9,254		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	12/31/2026	3	3,765,062	291.89		137,614		86,835		187,937			(51,037)		21,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/08/2027	4	1,748,815	290.87		66,952		43,038		91,809			(23,983)		9,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	4	5,283,289	292.45		188,547		120,441		258,120			(68,286)		29,816		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/13/2027	3	4,197,398	291.78		152,816		98,538		211,899			(54,343)		23,815		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/21/2027	3	2,683,430	296.02		100,171		65,827		111,408			(34,393)		15,354		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2027	3	1,699,758	297.89		64,705		43,135		64,649			(21,641)		9,797		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	01/29/2027	3	3,551,427	299.11		116,117		77,911		127,164			(38,311)		20,490		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2025	02/03/2027	3	3,943,502	295.41		146,533		98,669		170,069			(47,933)		22,869		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/05/2027	4	3,467,549	298.37		126,362		86,036		129,580			(40,580)		20,150		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	3	2,985,569	297.01		109,808		72,465		118,112			(37,590)		17,101		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	2	1,440,138	297.19		53,775		36,342		56,987			(17,475)		8,360		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	3,051,352	299.11		111,374		74,760		109,563			(36,871)		17,659		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/05/2027	3	5,706,803	298.33		212,261		144,390		213,672			(68,141)		33,162		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	3	1,623,669	296.6		59,979		39,710		65,582			(20,391)		9,300		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2027	3	1,387,993	294.44		53,563		38,252		63,733			(15,342)		8,283		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	02/26/2027	7	3,536,786	298.61		127,558		90,998		132,654			(36,839)		20,985		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/19/2027	2	3,527,475	294.42		128,942		84,258		157,911			(45,068)		20,141		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	4	3,008,232	297.59		110,325		75,199		116,856			(35,337)		17,481		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/12/2027	3	3,915,456	295.82		149,064		108,701		169,420			(40,656)		23,546		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/12/2027	1	1,329,657	290.87		48,400		31,114		69,941			(17,389)		7,536		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/11/2027	2	2,304,923	299.94		83,634		57,239		79,997			(26,438)		13,475		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2025	02/22/2027	2	3,386,836	299.03		122,949		86,276		124,020			(36,978)		20,017		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/05/2027	4	3,422,517	298.1		117,698		84,638		132,263			(33,204)		20,445		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/03/2027	3	5,579,601	297.39		194,328		138,358		222,891			(56,084)		33,267		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/08/2027	3	1,816,208	292.45		64,468		41,266		88,683			(23,287)		10,250		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2027	2	2,543,372	302.07		89,696		62,481		79,651			(27,355)		14,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/09/2027	2	4,005,075	298.1		148,152		107,008		155,178			(41,528)		24,017		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2027	3	2,261,998	299.81		90,970		62,676		79,070			(28,571)		13,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/23/2027	1	2,210,657	299.03		80,689		56,527		81,025			(24,361)		13,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/05/2027	4	5,793,169	297.6		210,885		151,347		229,314			(60,045)		34,607		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/12/2027	3	6,075,286	302.54		217,862		150,267		184,343			(68,279)		35,553		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2027	1	4,073,063	298.33		148,259		101,012		152,912			(47,597)		23,764		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2025	01/15/2027	3	3,424,098	294.42		127,372		83,031		152,934			(44,636)		19,469		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2025	01/29/2027	3	6,784,112	299.79		242,021		162,016		234,667			(80,554)		39,141		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2027	4	4,041,294	294.89		148,298		107,739		182,407			(40,694)		24,280		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2025	03/25/2027	3	1,401,534	300.12		50,859		37,775		49,828			(13,124)		8,532		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/26/2027	3	4,106,642	299.95		147,857		110,050		147,317			(38,015)		25,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	03/19/2027	4	3,522,916	298.87		129,351		95,488		132,490			(34,085)		21,326		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2027	4	2,443,116	298.95		92,026		67,502		91,449			(24,613)		14,775		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/26/2027	4	4,294,088	299.32		148,360		111,389		158,813			(37,373)		26,163		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	3	1,845,548	299.88		66,950		49,167		66,097			(17,860)		11,172		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/24/2027	4	6,702,606	299.52		240,590		178,440		245,040			(62,322)		40,763		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/18/2027	2	948,094	302.71		33,814		23,477		28,689			(10,355)		5,581		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/17/2027	3	4,737,790	301.81		177,135		122,721		150,134			(54,762)		27,864		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/15/2027	2	3,607,446	301.81		130,956		90,566		114,029			(40,824)		21,174		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/14/2027	3	1,539,483	291.85		60,811		39,311		77,542			(21,531)		8,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	2	2,078,374	290.87		76,535		49,245		109,253			(27,455)		11,767		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/06/2027	4	2,631,167	291.84		107,734		69,091		131,991			(38,725)		14,817		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	1,224,530	298.44		46,538		31,103		45,340			(15,519)		7,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	731,957	291.89		26,716		16,918		36,612			(9,854)		4,117		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,704,135	297.42		134,831		89,207		143,971			(45,927)		21,283		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	1,355,055	294.42		49,460		32,339		60,706			(17,274)		7,745		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/27/2027	3	6,439,722	297.36		237,179		157,461		251,428			(79,824)		37,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/22/2027	2	3,889,653	297.42		141,246		93,326		150,790			(48,095)		22,279		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	2,737,619	293.35		102,051		66,434		128,692			(35,925)		15,566		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	1,787,463	294.23		62,841		40,881		80,555			(22,134)		10,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	2,139,146	297.58		78,293		55,601		84,608			(22,889)		12,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	6	5,870,348	297.58		212,689		151,360		231,595			(61,681)		34,831		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	3	4,174,974	300.89		146,239		102,127		138,893			(44,459)		24,603		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	5	2,330,638	299.03		82,604		57,982		85,189			(24,756)		13,734		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	2	2,246,794	295.82		82,486		60,137		97,370			(22,560)		13,550		0001
Purchased Call/Shiller Barclays Global Index/SBG117HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,197,899	295.82		80,663		58,835		95,325			(22,039)		13,267		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/19/2027	3	6,337,750	299.29		230,886		170,129		233,571			(61,368)		38,365		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2027	3	1,198,191	295.31		45,810		33,251		53,071			(12,588)		7,206		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2025	02/26/2027	3	3,313,415	298.53		120,347		85,048		124,753			(35,518)		19,660		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/17/2027	4	3,124,062	297.91		116,411		85,125		122,903			(31,365)		18,876		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	313,808	289.97		12,262		7,776		17,045			(4,490)		1,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/24/2027	3	3,127,404	298.66		113,211		79,511		116,862			(33,762)		18,520		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,086,573	297.42		39,660		26,258		42,269			(13,491)		6,250		0001
Purchased Call/Shiller Barclays Global Index/SBG117GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/18/2027	3	2,349,580	294.42		86,582		56,842		105,181			(29,998)		13,402		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,743,709	299.11		63,645		42,751		62,610			(21,041)		10,102		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/25/2025	02/25/2027	3	2,217,700	298.08		81,517		57,379		85,336			(24,199)		13,146		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,952,201	301.81		221,866		153,255		187,750			(68,977)		34,833		0001
Purchased Call/Shiller Barclays Global Index/SBG117GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/10/2027	4	3,455,483	298.95		128,649		87,915		125,874			(40,798)		20,181		0001
Purchased Call/Shiller Barclays Global Index/SBG117HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	1,537,070	301.81		56,103		38,817		48,637			(17,475)		9,031		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/05/2025	03/05/2027	3	1,862,510	296.34		70,586		50,541		78,312			(20,164)		11,126		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/23/2027	1	4,445,287	298.87		163,142		120,564		167,626			(43,014)		27,010		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/22/2027	2	5,017,490	298.87		167,235		123,707		189,035			(43,954)		30,458		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2025	01/07/2027	4	1,919,136	293.85		66,593		42,546		87,658			(24,105)		10,819		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/29/2027	1	3,102,578	297.62		113,865		85,203		124,678			(28,972)		18,956		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	3,436,230	298.1		126,110		90,723		133,138			(35,711)		20,586		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2025	03/10/2027	5	4,749,237	296.69		170,923		123,508		197,050			(47,542)		28,506		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/01/2027	1	903,966	297.58		33,085		23,483		35,724			(9,686)		5,379		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/02/2025	03/31/2027	4	7,345,048	296.22		268,768		201,903		315,652			(67,065)		44,959		0001
Purchased Call/Shiller Barclays Global Index/SBG117HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/17/2025	03/12/2027	3	6,583,546	294.42		242,869		176,570		303,887			(66,925)		39,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/30/2027	1	1,283,812	297.62		47,116		35,272		51,634			(11,972)		7,851		0001
Purchased Call/Shiller Barclays Global Index/SBG117IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2025	03/26/2027	2	3,783,405	297.62		135,668		101,417		151,784			(34,543)		23,052		0001
Purchased Call/Shiller Barclays Global Index/SBG117GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	1	2,957,385	298.33		107,649		73,296		111,027			(34,607)		17,237		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/03/2027	3	2,737,409	285.72		101,051		80,531		185,962			(20,807)		17,254		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/07/2027	3	5,167,731	286.35		191,947		154,427		342,892			(38,071)		32,684		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2025	05/06/2027	4	3,599,979	285.63		135,261		108,373		245,644			(27,018)		22,749		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/07/2025	04/02/2027	5	6,403,322	284.63		226,476		171,605		450,165			(55,403)		39,266		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2027	3	4,086,373	291.55		144,733		109,429		216,407			(35,702)		25,058		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/17/2027	1	3,472,462	288.46		127,439		103,950		212,710			(23,884)		22,149		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/04/2027	2	2,280,698	288.79		83,711		70,668		138,679			(13,271)		14,766		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/18/2027	3	6,265,026	289.15		229,641		198,268		377,223			(32,098)		41,024		0001
Purchased Call/Shiller Barclays Global Index/SBG117JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	2	3,354,721	287.51		123,822		102,573		213,992			(21,766)		21,559		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	5	4,801,028	284.9		179,584		141,363		335,684			(38,694)		29,998		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	5,006,592	288.4		184,243		153,873		308,832			(30,959)		32,335		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	2	1,073,323	288.46		39,334		32,788		65,971			(6,672)		6,909		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	3,372,780	283.55		122,825		95,300		247,816			(27,790)		20,944		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	3,288,611	288.79		120,692		101,932		200,193			(19,152)		21,344		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	4	3,642,383	287.51		135,921		112,358		231,964			(23,901)		23,311		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	2	2,172,506	285.23		80,208		63,066		149,972			(17,321)		13,574		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	04/30/2027	2	5,555,763	285.72		204,108		162,457		377,034			(42,119)		34,927		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/25/2027	2	2,174,571	287.51		80,190		66,346		138,638			(14,177)		13,964		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/16/2027	4	3,000,788	289.53		109,987		94,280		177,920			(15,880)		19,618		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	2	2,537,417	287.51		93,419		77,237		161,771			(16,538)		16,280		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/16/2027	3	1,766,579	283.11		66,279		51,347		132,036			(15,072)		10,970		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	2	3,984,479	282.14		147,360		113,194		308,432			(34,564)		24,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	3,193,189	282.14		117,509		90,230		247,293			(27,611)		19,776		0001
Purchased Call/Shiller Barclays Global Index/SBG117ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/09/2027	3	5,606,589	282.14		209,132		160,514		433,799			(49,018)		34,599		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	3	1,802,078	287.95		66,131		53,662		112,525			(12,553)		11,465		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/23/2027	5	2,474,703	284.49		93,223		73,164		175,800			(20,256)		15,463		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/22/2027	4	2,981,544	283.96		112,494		87,901		216,108			(24,685)		18,613		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/20/2027	4	2,535,870	288.6		91,799		75,244		154,648			(16,664)		16,216		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	3	2,982,251	288.4		109,127		91,074		183,754			(18,351)		19,198		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	3	3,006,727	285.14		111,600		88,464		208,680			(23,326)		18,902		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	4,016,161	285.21		148,803		118,253		277,967			(30,995)		25,248		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/14/2027	4	3,039,706	282.77		113,111		87,155		229,936			(26,040)		18,842		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2025	05/14/2027	4	4,824,807	288.05		177,336		144,399		300,158			(33,475)		30,697		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/11/2027	2	3,630,945	289.22		133,060		113,166		217,566			(20,162)		23,642		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2027	5	5,556,736	288.09		205,485		172,137		347,184			(33,549)		35,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	3	5,086,059	289.56		186,559		160,299		301,313			(26,748)		33,277		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	3,038,318	285.23		112,114		88,244		210,061			(24,199)		19,051		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	2	3,343,754	288.37		122,914		103,600		206,745			(19,714)		21,649		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/18/2027	3	4,467,617	289.62		161,772		139,795		264,090			(22,620)		29,254		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/13/2027	2	2,436,134	288.42		88,101		71,334		149,249			(16,842)		15,486		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/19/2027	3	2,902,593	288.52		106,580		87,191		177,464			(19,488)		18,545		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/02/2027	4	2,538,235	297.44		63,158		47,697		103,170			(15,578)		15,565		0001
Purchased Call/Shiller Barclays Global Index/SBG117KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/03/2027	2	1,459,119	288.32		53,570		44,916		90,385			(8,704)		9,439		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	2	2,465,956	285.23		92,614		73,135		170,403			(19,719)		15,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	3	5,339,841	283.55		198,589		154,587		392,463			(44,394)		33,159		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	3	4,634,528	288.1		171,751		142,857		288,916			(29,285)		29,834		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	2,436,964	288.95		90,213		77,047		147,592			(13,393)		15,868		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2025	04/07/2027	4	3,670,054	280.08		138,580		105,386		306,098			(33,310)		22,607		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,967,074	286.78		109,188		88,011		193,784			(21,509)		18,814		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	2	3,010,323	287.78		109,960		90,693		189,649			(19,739)		19,266		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	2,510,350	288.38		92,508		80,327		156,168			(12,286)		16,529		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/09/2027	4	7,427,394	289.07		271,872		230,139		447,334			(42,003)		48,284		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/14/2027	2	3,137,392	288.95		115,083		98,326		190,231			(17,134)		20,478		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/11/2027	3	4,260,847	289.16		156,445		133,396		255,951			(23,539)		27,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	2	1,897,833	288.37		68,780		57,038		117,014			(11,804)		12,207		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/04/2027	3	3,639,977	288.34		133,670		112,515		225,339			(21,439)		23,567		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/10/2027	2	2,397,686	289.04		88,036		74,619		144,671			(13,501)		15,599		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	4,385,208	289.3		161,814		141,337		263,446			(21,029)		28,943		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	05/31/2027	2	7,522,577	288.4		276,360		230,901		464,031			(46,345)		48,545		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2027	2	5,029,537	288.91		184,227		159,523		306,217			(24,888)		33,065		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/25/2027	4	5,317,424	289.3		196,585		171,736		319,083			(25,372)		35,013		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	3,535,538	282.07		130,174		99,724		274,250			(30,819)		21,818		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2025	04/01/2027	2	3,241,275	296.96		120,493		90,608		134,689			(29,968)		19,858		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG117I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	3,403,527	284.63		125,931		95,486		239,513			(30,794)		20,947		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/15/2027	3	1,662,023	283.06		61,639		47,592		124,419			(14,134)		10,312		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2025	05/12/2027	3	2,793,105	288.03		103,368		83,571		173,774			(19,884)		17,741		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	2,106,536	285.81		78,135		62,652		142,758			(15,598)		13,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	3	2,997,955	288.14		108,793		89,448		186,242			(19,607)		19,187		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,992,319	283.55		73,517		57,079		146,571			(16,649)		12,416		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	2	2,115,005	286.78		78,991		63,635		137,986			(15,541)		13,376		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/09/2027	3	2,265,730	281.46		85,173		65,107		179,756			(20,226)		13,982		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/21/2027	3	4,538,044	283.2		170,776		133,114		338,432			(37,793)		28,305		0001
Purchased Call/Shiller Barclays Global Index/SBG117I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	3,269,813	283.55		120,656		93,641		240,566			(27,362)		20,359		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/14/2027	2	3,623,047	288.46		132,753		108,262		221,683			(24,746)		23,051		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/28/2027	2	6,888,424	285.46		253,899		200,287		472,002			(53,814)		43,229		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,157,923	288.46		79,196		64,619		132,186			(14,822)		13,776		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	5,148,914	288.88		190,738		166,346		314,232			(25,043)		33,903		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	1,735,954	288.79		63,710		53,821		105,676			(10,096)		11,276		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/24/2027	3	2,921,121	288.7		106,840		92,683		179,396			(14,279)		19,219		0001
Purchased Call/Shiller Barclays Global Index/SBG117K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	3,080,370	288.95		113,050		96,589		186,773			(16,834)		20,122		0001
Purchased Call/Shiller Barclays Global Index/SBG117J$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/05/2027	2	3,609,868	285.67		132,740		105,989		245,779			(26,860)		22,792		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	2	2,210,043	285.72		82,694		66,133		150,213			(16,781)		13,942		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	5,378,505	289.15		197,929		170,976		324,217			(27,618)		35,303		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	1,853,751	289.15		68,218		58,941		111,809			(9,506)		12,177		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2025	06/30/2027	3	5,457,158	289.45		204,486		179,215		326,165			(25,601)		36,075		0001
Purchased Call/Shiller Barclays Global Index/SBG117JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2027	3	2,001,114	285.39		73,339		58,017		137,571			(15,407)		12,569		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,322,889	289.3		48,815		42,646		79,474			(6,335)		8,738		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/18/2027	1	2,130,430	289.62		78,187		67,402		124,641			(11,139)		13,950		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	3,109,460	284.63		115,050		87,197		218,710			(28,172)		19,120		0001
Purchased Call/Shiller Barclays Global Index/SBG117JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	2,100,834	286.78		77,311		62,337		137,282			(15,209)		13,332		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	3	978,116	281.02		38,949		30,104		78,835			(8,903)		6,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2027	2	2,425,952	300.69		90,227		86,344		93,147			(4,151)		16,750		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2027	3	3,100,438	301.99		115,234		112,112		113,344			(3,280)		21,606		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	5	7,282,968	303.23		268,223		262,830		251,950			(6,386)		50,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	4	6,082,187	302.19		228,986		228,468		222,398			(1,420)		42,830		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/10/2027	2	4,194,289	302.94		159,237		156,080		147,038			(3,515)		29,249		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/15/2027	2	7,075,260	303.86		260,810		255,884		238,900			(5,270)		49,513		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/08/2027	4	2,177,857	302.06		81,245		79,007		79,310			(2,370)		15,166		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/20/2027	3	5,182,332	303.13		190,277		180,867		177,628			(10,056)		35,601		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/26/2027	2	3,612,949	299.96		133,501		127,291		143,134			(6,391)		24,927		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	3	2,548,727	301.24		95,498		94,626		97,046			(1,001)		17,923		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/20/2027	2	3,976,694	301.5		147,561		145,979		149,439			(2,137)		27,926		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	2	3,248,556	304.01		117,134		117,017		109,528			(511)		22,876		0001
Purchased Call/Shiller Barclays Global Index/SBG117MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	3	5,789,675	302.94		214,439		210,074		203,348			(5,176)		40,460		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	3,671,755	301.07		134,933		129,551		138,642			(6,086)		25,351		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	2	2,208,016	300.38		81,286		78,190		86,128			(3,469)		15,289		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	3,730,128	291.98		137,269		122,541		202,361			(15,210)		24,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/25/2027	2	5,132,832	303.26		179,060		170,527		176,607			(8,756)		35,388		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/07/2027	3	5,815,753	290.12		220,892		195,596		339,176			(25,530)		38,655		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	5,375,155	301.01		199,796		193,826		204,285			(6,707)		37,299		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	2	2,032,970	290.98		75,093		66,230		114,370			(9,214)		13,460		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	2,940,104	300.68		109,751		106,356		113,426			(3,820)		20,402		0001
Purchased Call/Shiller Barclays Global Index/SBG117KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	07/01/2027	2	3,956,453	289.73		147,825		129,735		233,921			(18,381)		26,175		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/16/2027	3	2,617,497	289.89		99,094		89,092		154,580			(10,216)		17,519		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	4	5,709,936	291.76		211,041		188,200		312,152			(23,571)		38,011		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	3	4,600,296	291.7		167,152		149,531		252,488			(17,808)		30,742		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/05/2027	1	2,667,933	291.09		98,180		86,701		149,565			(11,937)		17,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,672,042	291.66		61,531		55,530		92,127			(6,220)		11,225		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/28/2027	3	3,286,822	294.61		120,051		109,751		161,099			(10,446)		22,199		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/06/2027	3	2,345,584	293.98		87,324		81,335		111,460			(6,256)		15,949		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/11/2027	2	2,984,970	295.85		112,798		105,259		139,841			(7,673)		20,371		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	3	2,495,060	295.03		91,694		83,162		119,920			(8,654)		16,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2025	09/03/2027	2	2,932,668	299.76		108,705		104,843		117,694			(4,014)		20,350		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/21/2027	3	3,988,882	291.65		148,121		133,924		220,062			(14,361)		26,799		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	3,326,011	294.26		119,180		109,382		165,589			(10,051)		22,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2025	08/24/2027	2	3,542,262	303.13		131,069		124,590		121,764			(6,974)		24,405		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2025	07/23/2027	4	2,853,728	294.82		104,404		95,090		138,321			(9,681)		19,202		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/17/2027	3	2,463,994	298.02		91,394		86,051		105,579			(5,671)		16,890		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/13/2027	2	3,885,653	291.98		142,914		127,608		210,798			(15,796)		25,946		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	2,189,906	291.82		82,574		76,291		120,605			(6,379)		14,868		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	4,631,200	302.76		165,105		163,195		164,438			(2,570)		32,455		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/13/2027	3	5,925,146	297.98		218,681		205,432		253,925			(14,070)		40,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	09/10/2027	3	1,984,848	302.36		73,657		71,764		71,422			(2,006)		13,841		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	3	4,344,208	297.33		161,993		151,437		191,271			(10,798)		29,669		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	2	3,502,357	301.5		129,510		128,086		131,382			(1,937)		24,544		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2025	09/23/2027	2	3,072,841	302.14		114,875		114,016		112,483			(1,015)		21,624		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/01/2027	2	3,601,542	301.07		133,717		128,644		139,524			(5,763)		24,956		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	2	3,912,530	302.36		143,486		143,486		142,404			(112)		27,647		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2025	07/22/2027	3	6,063,873	291.82		231,806		209,980		332,265			(22,125)		40,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	2,523,247	292.37		92,529		82,144		134,547			(10,508)		16,797		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	4,712,986	293.43		167,212		153,917		242,692			(13,891)		31,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	2	4,714,019	290.49		171,515		153,671		271,655			(18,031)		31,526		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	4,958,943	291.41		182,936		168,562		277,038			(14,998)		33,543		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	3	4,431,749	291.98		160,013		142,903		240,121			(17,469)		29,502		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2027	1	3,514,782	293.98		129,695		120,788		167,257			(9,391)		23,969		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	6,423,149	291.1		237,204		213,716		361,427			(24,336)		42,989		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	1	3,943,494	300.38		145,909		140,282		153,733			(6,387)		27,286		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/17/2027	2	2,082,042	302.36		77,254		76,030		75,195			(1,359)		14,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	2	1,801,269	302.58		66,177		65,817		64,710			(513)		12,684		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	2	5,703,897	299.8		215,213		204,281		226,786			(11,758)		39,184		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/20/2027	3	3,427,781	300.01		127,489		120,790		135,050			(7,047)		23,548		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	3,539,157	304.01		130,949		130,769		119,675			(716)		24,991		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2025	09/16/2027	3	4,093,088	303.53		149,917		147,315		140,244			(2,823)		28,664		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/16/2027	1	3,829,222	298.02		141,298		132,941		164,080			(8,892)		26,229		0001
Purchased Call/Shiller Barclays Global Index/SBG117LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	2	5,754,142	293.98		215,064		199,991		290,662			(15,876)		39,125		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/09/2027	2	4,104,900	293.98		152,048		141,609		195,339			(10,987)		27,973		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/19/2027	3	6,226,728	299.89		229,670		216,890		246,461			(13,123)		42,744		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	3,243,878	291.41		119,699		110,314		181,446			(9,825)		21,991		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	3,848,288	304.01		142,002		141,807		130,002			(777)		27,156		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,527,982	302.94		93,788		91,856		88,872			(2,306)		17,679		0001
Purchased Call/Shiller Barclays Global Index/SBG117NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	2	5,824,567	301.5		215,381		213,027		219,073			(3,197)		40,931		0001
Purchased Call/Shiller Barclays Global Index/SBG117NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2025	09/30/2027	1	2,510,884	302.03		92,903		92,903		92,782					17,755		0001
Purchased Call/Shiller Barclays Global Index/SBG117LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	2,603,138	291.66		95,795		86,440		143,429			(9,697)		17,462		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	07/29/2027	4	4,229,305	294.39		155,609		142,535		209,303			(13,270)		28,586		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	2	3,677,930	293.17		136,687		126,650		191,945			(10,265)		25,008		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2025	07/26/2027	2	4,131,925	294.61		151,964		138,604		202,382			(13,900)		27,865		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	4	4,165,200	294.61		154,314		141,156		203,729			(13,484)		28,026		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	2,801,749	292.53		103,995		96,166		149,986			(7,950)		19,036		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/16/2027	2	3,258,738	291.66		119,586		107,892		179,319			(12,056)		21,810		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/02/2027	4	5,250,302	291.09		191,981		169,634		293,997			(23,009)		34,761		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2025	08/13/2027	3	6,138,238	298.02		229,017		215,543		262,609			(14,174)		41,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2025	08/18/2027	3	3,487,110	298.41		129,742		122,287		147,124			(7,612)		23,920		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	4,264,066	300.38		157,159		151,096		165,940			(6,814)		29,441		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	2	1,738,371	300.22		63,547		61,228		68,384			(2,400)		12,054		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	3,769,394	301.01		139,845		135,618		143,636			(4,776)		26,230		0001
Purchased Call/Shiller Barclays Global Index/SBG117MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/06/2027	1	1,938,716	301.01		71,926		69,750		73,810			(2,460)		13,482		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2025	08/13/2027	2	3,099,050	298.6		111,891		104,969		129,319			(7,258)		21,181		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117M$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	3,328,564	303.13		122,824		116,742		114,309			(6,553)		22,916		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	1,096,137	294.61		40,338		36,792		53,689			(3,692)		7,398		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	4	2,348,153	291.07		88,226		78,256		131,901			(10,069)		15,619		0001
Purchased Call/Shiller Barclays Global Index/SBG117KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	3,052,844	291.09		112,345		99,228		171,258			(13,641)		20,275		0001
Purchased Call/Shiller Barclays Global Index/SBG117LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	788,604	291.41		29,099		26,821		44,138			(2,385)		5,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,503,956	292.55	55,045								(20,501)		394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2023	10/02/2025	4	4,997,585	290.97	175,034			241					(65,489)		1,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/03/2025	6	3,015,574	290.4	105,755			292					(39,698)		1,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/03/2025	4	4,200,032	289.65	145,098			401					(54,441)		1,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/03/2025	4	1,574,353	287.77	58,937			163					(22,138)		714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	10/07/2025	3	2,799,956	287.73	103,133			853					(38,564)		1,939		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	2	1,382,895	287.73	52,463			504					(19,571)		1,024		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/06/2025	2	2,940,440	287.73	116,447			802					(43,650)		1,885		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/09/2025	4	3,648,348	289.79	136,443			1,507					(51,253)		2,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2023	10/10/2025	7	3,538,418	290.91	124,305			1,539					(46,540)		2,928		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	4	3,078,415	289.82	109,975			1,364					(41,185)		2,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/10/2025	4	2,636,267	288.57	100,903			1,254		1			(37,850)		2,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	2	2,143,614	289.57	79,149			1,414		3			(29,530)		2,099		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	1	2,131,651	289.57	78,232			1,502		6			(29,137)		2,161		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	3	2,125,458	289.57	82,344			1,361		2			(30,856)		2,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	10/16/2025	4	3,822,600	291.14	147,289			3,035		4			(55,080)		4,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2025	3	1,631,324	292.5	59,217			1,302		1			(22,147)		1,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/17/2025	3	5,656,642	292.62	203,268			4,473		2			(76,052)		6,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/17/2025	4	2,659,104	291.59	91,844			2,032		3			(34,520)		2,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2023	10/20/2025	2	1,695,885	290.46	61,153			1,600		12			(22,894)		1,985		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	10/21/2025	3	3,227,354	290.46	113,366			3,128		30			(42,470)		3,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/22/2025	2	1,256,195	290.46	45,528			1,313		15			(16,972)		1,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/23/2025	4	3,468,588	289.87	125,540			3,796		77			(46,970)		4,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	5	3,144,264	289.85	104,214			3,323		87			(39,330)		4,031		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	2	3,925,154	287.86	138,329			4,379		344			(51,766)		5,033		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/24/2025	2	2,962,742	286.21	103,204			3,278		619			(38,691)		3,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/28/2025	2	4,845,214	284.89	179,832			6,674		2,748			(67,112)		6,710		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/29/2025	3	2,298,776	284.89	84,951			3,264		1,409			(31,665)		3,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/27/2025	4	2,504,788	284.89	95,382			3,416		1,309			(35,748)		3,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/30/2025	3	3,080,558	286.09	114,637			4,569		1,248			(42,885)		4,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	10/31/2025	4	3,101,972	286.35	117,206			4,836		1,225			(43,845)		4,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/31/2025	2	4,237,194	286.31	166,356			6,877		1,701			(62,278)		6,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	10/31/2025	3	1,785,981	288.61	64,673			2,678		261			(24,242)		2,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/04/2025	2	2,804,156	288.46	102,012			4,766		644			(38,059)		4,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2025	2	1,290,776	288.46	46,500			2,234		323			(17,337)		2,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/03/2025	5	3,727,595	288.46	128,396			5,840		784			(48,166)		5,688		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	11/06/2025	3	5,269,710	287.49	184,410			9,120		2,085			(68,974)		8,389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	11/07/2025	4	2,390,355	286.84	81,511			4,146		1,288			(30,486)		3,856		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/07/2025	4	8,282,790	285.13	303,021			15,441		8,098			(113,488)		13,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/09/2023	11/07/2025	3	1,821,009	284.7	67,796			3,464		2,052			(25,424)		2,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	4	3,722,883	285.35	138,057			7,605		3,922			(51,688)		6,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/12/2025	2	2,357,005	285.35	92,720			5,353		2,716			(34,678)		4,045		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	1	1,254,601	285.35	45,667			2,572		1,383			(17,032)		2,128		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/13/2025	3	3,563,677	285.35	137,152			8,100		3,273			(51,286)		6,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/14/2025	4	3,188,926	287.57	115,018			6,974		1,990			(43,151)		5,599		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/14/2025	3	5,738,841	288.09	201,287			12,182		3,010			(75,312)		10,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	4	2,326,475	287.57	88,695			5,404		2,897			(33,362)		4,084		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/17/2025	3	5,151,893	286.83	187,138			12,111		4,686			(70,098)		9,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/19/2025	1	1,210,390	286.83	44,300			2,978		1,197			(16,499)		2,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	2	1,832,392	286.83	67,098			4,426		1,739			(25,035)		3,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/20/2025	4	3,493,421	286.69	128,220			8,826		3,745			(47,974)		6,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/21/2025	5	2,452,499	286.67	90,281			6,369		2,747			(33,912)		4,628		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	5	6,536,336	287.12	239,002			16,842		6,432			(89,653)		12,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/26/2025	4	862,610	287.31	26,392	3,033		2,614		968			(12,341)		1,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/25/2025	1	1,643,498	287.31	59,988			4,532		1,781			(22,372)		3,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/24/2025	2	1,811,086	287.31	65,892			4,896		1,893			(24,618)		3,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/26/2025	4	4,844,237	286.88	178,588			13,780		6,109			(66,987)		9,572		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/28/2025	4	1,920,807	287.56	66,027			5,262		2,158			(24,692)		3,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	6	8,459,138	285.97	305,086			24,421		14,384			(114,448)		17,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	11/28/2025	3	4,385,491	286.39	158,883			12,726		7,705			(59,601)		8,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	12/01/2025	8	5,069,275	286.48	166,819			14,130		8,264			(63,045)		10,446		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	1	3,203,621	286.48	116,932			10,105		5,518			(43,550)		6,707		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/02/2025	1	2,041,190	286.48	74,299			6,328		3,422			(27,710)		4,240		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/04/2025	5	2,718,307	286.19	91,634			8,068		5,152			(34,301)		5,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	4	2,701,103	284.32	97,292			8,692		8,015			(36,380)		5,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	3	2,207,979	283.69	80,530			7,207		7,501			(30,158)		4,695		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/05/2025	5	2,035,221	284.13	74,534			6,696		6,293			(27,990)		4,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/10/2025	4	2,648,448	284.33	95,734			9,209		8,643			(35,727)		5,840		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/09/2025	2	2,076,872	284.33	76,183			7,238		6,652			(28,478)		4,548		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/08/2025	6	2,714,321	284.33	98,350			9,233		7,994			(36,944)		5,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/11/2025	3	2,622,047	284.03	93,058			9,077		9,263			(34,805)		5,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/12/2025	4	2,486,370	283.08	95,781			9,480		10,779			(35,832)		5,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/12/2025	6	6,210,224	284.54	237,805			23,591		20,125			(89,083)		13,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/12/2025	7	3,503,545	286.24	133,206			13,272		7,916			(50,105)		7,834		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/15/2025	6	2,775,666	285.84	107,844			11,170		7,268			(40,513)		6,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	1	4,206,674	285.84	153,544			16,029		11,230			(57,264)		9,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/17/2025	4	1,905,118	285.84	73,046			7,737		5,183			(27,309)		4,403		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/18/2025	4	1,339,907	287.54	47,437			5,114		2,594			(17,844)		3,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/19/2025	4	1,898,488	288.74	67,193			7,334		2,884			(25,177)		4,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	3	4,313,854	287.37	159,140			17,303		8,851			(59,551)		10,098		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/19/2025	4	3,305,965	288.13	120,967			13,254		5,751			(45,581)		7,739		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/22/2025	4	2,677,714	288.05	99,215			11,230		5,060			(37,218)		6,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	1	2,005,547	288.05	73,403			8,380		3,869			(27,376)		4,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	5	5,271,242	288.7	184,391			21,871		9,430			(69,049)		12,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	5	4,837,909	288.69	169,244			20,082		8,673			(63,460)		11,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/26/2025	5	3,658,419	287.42	136,497			16,250		8,526			(51,362)		8,931		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2024	12/29/2025	5	3,112,926	286.98	118,969			14,620		8,350			(44,686)		7,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	12/30/2025	3	1,724,914	286.98	62,610			7,756		4,705			(23,374)		4,306		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	1	76,432	286.98	2,805			351		212			(1,045)		192		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2024	01/02/2026	8	3,677,342	288.28	122,348			15,712		8,197			(45,921)		9,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/02/2026	5	4,638,069	288.55	162,764	1,688		21,291		9,800			(62,197)		11,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	01/02/2026	6	4,918,934	287.02	161,049			20,837		13,981			(60,952)		12,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	3	2,837,527	287.17	102,233			13,629		8,348			(38,155)		7,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/05/2026	3	1,966,112	287.17	60,840			8,065		5,697			(22,871)		5,068		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/07/2026	4	822,558	287.17	28,220			3,801		2,456			(10,535)		2,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2026	4	2,819,870	286.13	94,166			12,812		10,295			(35,224)		7,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/09/2026	6	3,287,678	284.22	108,681			14,993		16,805			(40,748)		8,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/09/2026	4	6,682,268	283.32	234,612			32,406		39,490			(87,921)		17,576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	01/09/2026	3	1,785,193	282.11	65,701			9,090		12,731			(24,648)		4,695		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/15/2026	2	599,353	282.26	21,729			3,160		4,410			(8,088)		1,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/13/2026	2	2,706,425	282.26	99,461			14,234		19,564			(37,110)		7,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/12/2026	7	4,384,165	282.26	148,741			21,139		31,411			(55,796)		11,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2026	1	1,289,871	282.26	47,596			6,865		9,406			(17,727)		3,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	3	7,331,322	280.31	254,475			37,409		71,677			(95,159)		19,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	5	6,327,920	279.05	220,985			32,641		73,215			(82,905)		17,211		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	3	3,247,026	277.79	115,335			17,040		44,117			(43,249)		8,831		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	2	739,578	276.86	26,989			3,990		11,259			(10,131)		2,011		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/20/2026	2	450,722	276.86	17,198			2,643		6,994			(6,477)		1,248		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/21/2026	2	2,672,822	276.86	98,161			15,092		41,664			(36,585)		7,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/22/2026	4	5,390,622	276.41	196,500			30,538		88,913			(73,542)		15,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	2	2,094,711	276.26	74,401			11,646		35,298			(27,812)		5,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	2	2,780,812	275.31	104,855			16,454		52,106			(39,240)		7,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	01/23/2026	4	2,284,633	276.47	86,492			13,626		38,572			(32,453)		6,412		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2026	1	1,401,429	277.31	51,573			8,419		21,394			(19,208)		4,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2026	1	2,386,126	277.31	87,809			14,233		36,271			(32,749)		6,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/26/2026	3	4,257,159	277.31	157,395			25,357		64,416			(58,959)		12,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/29/2026	3	2,392,485	277.52	91,041			15,012		35,810			(34,054)		6,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	1	1,542,271	278.28	55,310			9,193		21,212			(20,684)		4,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2026	6	6,338,001	277.71	236,878			39,482		93,220			(88,707)		18,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/30/2026	2	925,335	278.84	32,607			5,447		11,900			(12,221)		2,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/03/2026	1	773,309	277.16	28,690			4,926		12,331			(10,700)		2,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	1	505,641	277.16	18,759			3,242		8,097			(6,987)		1,491		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/02/2026	5	2,572,920	277.16	85,282			14,581		40,855			(31,990)		7,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	02/05/2026	4	4,067,003	274.25	159,564			27,840		88,968			(59,679)		12,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	02/06/2026	3	1,256,223	275.49	46,691			8,211		24,281			(17,457)		3,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/06/2026	5	3,617,581	275.53	135,324			23,911		69,630			(50,823)		10,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/06/2026	3	2,194,196	275.72	79,406			14,038		41,398			(29,774)		6,522		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	1,102,783	275.01	40,913			7,464		22,769			(15,238)		3,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/09/2026	3	2,098,053	275.01	79,438			14,325		43,045			(29,718)		6,309		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,291,436	275.01	47,912			8,687		26,580			(17,869)		3,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/12/2026	4	3,573,887	276.41	125,160			23,060		64,050			(46,833)		10,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/13/2026	3	2,622,600	275.03	102,584			19,372		54,364			(39,065)		8,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/13/2026	3	3,603,418	274.97	145,316			27,061		75,145			(54,407)		10,998		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/13/2026	3	1,775,719	277.64	66,226			12,362		27,981			(24,832)		5,420		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/17/2026	1	698,041	278.01	25,758			4,925		10,741			(9,606)		2,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2024	02/13/2026	3	2,943,815	278.01	108,002			20,192		44,529			(40,683)		8,985		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/18/2026	2	2,630,421	278.01	97,286			18,709		40,642			(36,238)		8,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2026	3	2,639,392	278.01	96,241			18,638		40,940			(35,974)		8,231		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/20/2026	4	3,315,739	277.66	129,472			25,259		53,624			(48,420)		10,377		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/20/2026	4	4,215,939	279.33	150,341			29,416		56,733			(56,295)		13,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/20/2026	2	2,572,856	278.31	94,857			18,602		38,782			(35,567)		8,052		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2026	1	1,948,877	278.34	71,914			14,422		29,772			(26,820)		6,184		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2026	1	1,168,250	278.34	43,225			8,716		17,919			(16,099)		3,720		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/23/2026	3	1,472,459	278.34	53,811			10,742		22,402			(20,141)		4,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/26/2026	6	4,226,904	277.89	162,529			33,090		68,271			(60,864)		13,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2026	4	2,779,086	278.59	105,101			21,544		41,823			(39,361)		8,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	02/27/2026	3	3,230,108	279.08	119,949			24,598		46,095			(44,912)		10,353		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	02/27/2026	2	3,460,120	279.38	126,325			26,022		47,775			(47,506)		11,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	3	2,742,579	279.16	101,417			20,902		38,796			(38,187)		8,791		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/02/2026	1	1,103,355	279.16	40,824			8,535		15,810			(15,246)		3,572		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2026	1	1,231,557	279.16	45,568			9,577		17,721			(16,994)		4,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/04/2026	3	5,569,210	279.22	208,812			44,219		79,949			(78,173)		18,146		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/05/2026	3	1,989,447	279.22	74,239			15,831		27,191			(27,802)		6,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/06/2026	4	1,790,334	279.9	68,078			14,649		26,066			(25,504)		5,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/06/2026	3	2,770,407	280.37	105,054			22,633		35,369			(39,402)		9,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/09/2026	2	1,967,466	280.94	72,954			15,956		23,907			(27,250)		6,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/06/2026	2	2,117,517	280.94	79,612			17,161		25,365			(29,893)		6,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	03/10/2026	2	1,381,752	280.94	51,281			11,591		16,868			(19,671)		4,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/11/2026	3	3,560,639	282.2	125,016			27,684		37,881			(46,814)		11,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/12/2026	4	2,086,007	280.73	81,614			18,411		26,295			(30,940)		6,970		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	03/13/2026	4	2,485,186	282.45	91,654			20,592		25,950			(34,333)		8,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/13/2026	4	3,066,970	282.3	114,241			25,865		32,580			(43,102)		10,279		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/16/2026	1	2,388,018	282.79	88,118			20,120		24,358			(32,909)		8,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/13/2026	6	1,877,981	282.79	69,617			15,911		18,855			(26,562)		6,294		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2026	1	989,252	282.79	36,503			8,374		10,142			(13,614)		3,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	03/18/2026	4	2,531,917	282.87	97,097			22,518		25,854			(36,485)		8,614		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2026	4	1,202,746	283.63	46,037			10,797		11,310			(17,387)		4,104		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	03/20/2026	3	2,757,704	283.76	102,397			23,955		25,680			(38,326)		9,438		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/20/2026	4	2,250,598	284.09	81,129			19,065		20,166			(30,479)		7,702		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2026	1	2,253,794	283.44	83,390			19,931		22,239			(31,101)		7,803		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	03/23/2026	2	1,411,160	283.44	51,881			12,454		13,853			(19,548)		4,872		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2024	03/20/2026	5	3,666,102	283.44	140,114			32,971		35,426			(52,787)		12,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/25/2026	3	3,792,479	284.37	137,593			33,103		33,812			(51,499)		13,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2026	3	1,267,832	283.7	49,867			12,071		12,268			(18,668)		4,414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2026	4	2,253,431	285.91	85,447			20,843		16,945			(32,013)		7,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	03/31/2026	2	1,661,107	286.71	61,297			15,232		11,628			(22,849)		5,865		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/27/2026	3	2,862,391	286.71	106,803			26,106		19,539			(40,086)		9,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/30/2026	1	1,454,397	286.71	53,667			13,269		10,118			(20,015)		5,121		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/15/2026	5	5,340,728	284.72	193,519			52,259		50,967			(72,580)		19,618		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	3	2,980,871	286.61	112,040			32,792		25,030			(42,011)		11,386		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	3	2,846,540	287.69	109,164			27,583		17,909			(40,938)		10,105		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	05/01/2026	4	3,413,345	285.88	129,950			38,248		31,007			(49,027)		13,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/06/2026	4	5,888,628	287.13	222,411			66,369		47,911			(83,265)		22,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	5	4,896,934	288.07	191,386			49,173		29,767			(73,133)		17,384		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	04/24/2026	5	1,731,346	286.66	67,473			19,159		13,954			(25,411)		6,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	1	2,812,734	288.07	108,009			27,782		17,553			(40,337)		10,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2024	04/24/2026	2	3,310,010	287.12	125,210			35,425		25,490			(46,917)		12,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	4	2,054,714	287.26	79,977			20,134		13,622			(29,945)		7,294		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	3	1,392,621	287.79	51,077			13,470		9,105			(19,147)		5,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2026	2	2,038,493	281.17	75,925			26,572		33,875			(28,423)		8,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/15/2026	3	2,650,837	288.26	96,779			30,235		19,957			(36,380)		10,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/08/2026	4	3,216,648	289.17	117,388			35,500		21,105			(44,026)		12,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/03/2026	5	5,287,546	284.85	199,450			67,220		62,770			(74,692)		21,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/05/2026	3	1,306,069	282.5	50,519			17,257		18,909			(18,989)		5,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	3,561,110	283.75	133,898			43,774		44,584			(49,869)		14,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	05/29/2026	4	2,958,352	286.94	106,027			35,195		27,290			(39,878)		12,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/20/2026	5	5,553,675	287.19	207,654			65,977		47,992			(77,754)		22,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/13/2026	7	7,186,929	287.82	268,992			82,944		56,187			(100,804)		28,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/05/2026	3	2,340,171	283.71	88,489			30,167		30,328			(33,167)		9,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	3	3,230,236	282.66	124,551			40,116		44,045			(46,696)		12,932		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/18/2026	2	3,820,734	280.51	150,478			54,116		68,226			(56,514)		16,154		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	2	3,440,886	287.63	132,722			33,563		21,808			(49,794)		12,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/18/2026	3	3,412,643	280.89	136,636			49,169		59,017			(51,402)		14,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/15/2026	4	3,064,979	287.05	115,798			36,125		26,259			(43,418)		12,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	1	4,786,430	279.37	185,235			65,482		93,298			(69,178)		20,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/21/2026	3	2,206,382	287.39	75,228			24,010		18,753			(28,168)		8,814		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/04/2026	1	2,274,873	286.42	85,763			25,363		19,788			(32,029)		8,750		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/09/2026	1	1,499,225	282.5	57,870			19,952		21,978			(21,583)		6,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	06/26/2026	4	2,357,592	282.41	78,915	14,384		36,910		36,597			(36,198)		10,120		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2026	2	5,465,154	278.52	217,029			77,716		114,904			(81,232)		23,107		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/24/2026	3	1,570,889	288.2	59,137			16,671		10,730			(22,127)		5,901		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/26/2026	4	3,565,644	283.06	133,844			49,526		52,318			(50,177)		15,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	05/22/2026	3	2,839,151	285.11	99,993			32,113		32,028			(37,440)		11,366		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	05/29/2026	3	2,646,698	282.69	104,513			34,536		37,773			(39,117)		10,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2024	04/30/2026	3	1,931,555	285.51	73,726			21,392		18,167			(27,600)		7,360		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/16/2026	3	3,450,366	283.05	136,167			36,878		39,522			(50,959)		12,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/22/2026	2	2,181,554	283.75	82,379			26,564		26,821			(30,967)		8,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/14/2026	2	2,396,590	286.16	91,627			24,544		19,386			(34,176)		8,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/26/2026	2	2,409,175	283.75	90,469			29,495		30,056			(33,746)		9,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	2,493,781	286.66	95,262			27,255		20,415			(35,577)		9,435		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/22/2026	3	4,323,857	286.58	168,022			46,890		34,804			(62,886)		16,163		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/29/2024	04/29/2026	4	4,079,746	288.16	144,478			41,759		28,548			(54,113)		15,510		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/17/2026	3	4,488,531	284.88	178,406			48,764		42,491			(66,868)		16,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/01/2026	3	1,985,449	286.42	76,281			22,362		17,018			(28,681)		7,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/08/2026	6	6,234,355	288.55	240,917			62,656		38,011			(90,237)		22,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2026	4	3,258,002	279.1	125,297			44,707		65,213			(46,928)		13,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/24/2026	3	3,275,418	283.05	124,683			45,604		47,830			(46,676)		14,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	2	3,206,373	287.95	122,111			32,087		20,567			(45,690)		11,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	3	2,393,362	286.45	91,609			25,103		19,034			(34,482)		8,836		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2026	3	1,354,100	289.04	49,834			13,027		7,559			(18,659)		4,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/28/2026	1	2,578,872	286.66	98,513			28,282		21,502			(36,740)		9,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/11/2026	4	1,735,423	282.67	61,620			21,471		25,204			(23,094)		7,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/10/2026	4	2,027,957	286.16	73,481			19,407		16,042			(27,637)		7,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/23/2026	3	1,983,837	287.23	77,757			21,813		14,921			(29,107)		7,434		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/05/2026	3	3,223,623	283.56	124,596			42,387		42,361			(46,650)		13,286		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/01/2026	3	3,550,749	286.94	132,305			44,288		33,181			(49,488)		14,516		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	1	1,924,677	288.26	72,560			22,924		14,784			(27,061)		7,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	1	1,720,147	286.42	64,850			19,241		15,034			(24,186)		6,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	3	2,656,852	284.54	102,822			28,048		26,096			(38,492)		9,809		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2024	04/01/2026	4	4,211,322	286.49	166,515			41,709		30,443			(62,384)		14,910		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	2	984,773	288.2	36,669			11,100		7,198			(13,780)		3,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/10/2026	3	2,774,835	283.46	103,429			35,844		37,414			(38,724)		11,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	1	2,979,510	288.2	112,030			34,210		22,598			(41,839)		11,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/07/2026	3	2,794,206	287.18	106,908			32,098		22,720			(40,063)		10,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2026	1	1,856,653	279.37	72,038			25,530		36,276			(26,867)		7,820		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	917,707	288.2	34,598			10,598		7,776			(12,903)		3,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2026	4	4,060,858	287.87	151,617			46,965		31,728			(56,794)		15,977		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/28/2026	3	1,782,076	284.14	64,132			21,086		21,570			(24,020)		7,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	2	1,737,023	287.65	64,359			20,030		13,964			(24,088)		6,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/30/2026	1	1,637,632	282.15	63,376			23,679		26,284			(23,636)		7,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/04/2026	2	3,390,966	284.4	126,086			42,719		41,055			(47,238)		13,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/07/2026	2	1,279,461	288.07	49,012			12,674		8,036			(18,303)		4,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/18/2026	1	2,298,335	288.26	86,647			27,293		17,567			(32,359)		9,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/12/2026	3	2,162,614	279.37	82,181			28,892		41,844			(30,909)		9,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,731,278	282.5	66,827			22,981		25,303			(24,957)		7,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	06/26/2026	2	2,742,189	282.15	107,193			39,807		43,527			(40,401)		11,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/22/2026	1	1,337,602	280.89	51,765			18,798		23,380			(19,332)		5,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2024	06/25/2026	5	2,910,304	282.56	112,132			41,200		44,470			(42,002)		12,469		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/13/2026	1	3,624,823	286.16	138,468			36,950		29,623			(51,712)		13,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2026	3	1,583,619	287.41	61,393			18,507		12,622			(22,977)		6,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	2	662,375	284.67	26,349			8,730		7,644			(9,875)		2,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	1	2,653,019	286.45	101,345			28,020		21,442			(37,849)		9,868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/21/2026	1	678,954	286.45	25,936			7,197		5,516			(9,673)		2,532		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/02/2026	1	2,621,364	286.94	98,825			33,123		24,599			(36,857)		10,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	928,731	280.89	35,942			13,083		19,762			(13,405)		3,964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/29/2026	1	2,150,054	282.15	83,207			31,017		34,415			(31,075)		9,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	2	2,087,776	280.1	80,276			28,131		38,008			(30,070)		8,725		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/24/2026	2	1,241,585	290.39	47,727			23,493		12,730			(17,866)		6,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	07/24/2026	4	1,365,154	283.21	55,912			22,920		21,363			(21,054)		6,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2026	2	1,000,373	284.03	40,098			15,875		14,298			(15,007)		4,451		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/02/2026	5	1,551,376	282.36	62,041			23,498		24,586			(23,289)		6,733		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	3	1,378,815	282.63	54,349			20,584		21,354			(20,386)		5,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/13/2026	2	2,293,682	283.74	92,521			36,417		33,328			(34,710)		10,152		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/10/2026	3	1,145,123	283.74	44,920			17,505		16,495			(16,868)		5,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/24/2026	4	2,800,178	282.05	114,665			46,855		48,175			(42,985)		12,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	2	1,625,171	282.38	63,169			25,628		27,155			(23,652)		7,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	1,202,380	290.23	47,855			23,829		12,642			(17,872)		5,995		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2026	3	2,702,929	286.83	104,617			43,718		31,716			(39,196)		12,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	07/31/2026	3	2,249,054	286.76	83,086			34,758		26,552			(31,148)		10,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/10/2026	3	859,738	282.62	33,248			15,736		15,769			(12,448)		4,179		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/29/2026	4	4,165,259	284.31	171,772			71,105		60,292			(64,311)		18,944		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/04/2026	4	848,132	284.82	31,641			14,785		12,955			(11,878)		4,087		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,820,023	283.64	111,955			49,279		45,283			(41,811)		13,223		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	08/21/2026	3	1,994,884	283.91	78,899			35,233		31,654			(29,542)		9,412		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	2	4,204,612	283.08	167,643			78,314		73,243			(62,985)		20,260		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/06/2026	2	2,022,619	282.55	80,579			34,223		34,491			(30,153)		9,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/30/2026	3	1,216,446	286.05	49,201			20,439		15,228			(18,422)		5,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	08/21/2026	4	3,433,909	283.62	141,275			63,252		55,755			(53,020)		16,201		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/17/2024	09/16/2026	2	3,561,469	285.85	145,893			70,205		51,671			(54,610)		17,462		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2024	09/03/2026	3	2,788,777	284.33	109,260			50,655		44,165			(40,917)		13,418		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,228,740	284.75	88,927			39,999		33,319			(33,211)		10,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,359,832	284.4	94,157			39,632		34,366			(35,164)		10,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2026	4	3,334,680	284.09	131,735			61,349		53,936			(49,336)		16,069		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/21/2026	2	2,351,244	284.75	95,821			42,916		34,877			(36,019)		11,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/09/2026	4	4,719,604	283.45	183,619			86,617		81,136			(68,751)		22,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C3D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/23/2026	4	5,167,139	290.54	204,287			100,299		52,146			(76,485)		25,587		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	07/31/2026	4	2,104,738	284.4	77,380			32,598		30,398			(29,247)		9,604		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	4	3,266,133	283.26	131,002			51,038		49,016			(49,143)		14,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/08/2026	4	2,998,597	281.77	118,547			45,664		50,736			(44,397)		13,155		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2026	4	6,077,580	282.91	250,529			99,103		95,244			(93,976)		26,993		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/27/2026	4	2,688,135	284.1	106,000			48,125		42,631			(39,692)		12,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2024	08/13/2026	3	3,435,482	283.28	133,503			58,004		56,212			(49,970)		16,008		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A3I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	3	2,176,176	284.4	86,800			34,520		30,245			(32,481)		9,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B3O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2026	2	1,810,700	283.48	74,432			33,946		30,219			(27,869)		8,635		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	2	2,731,611	286.83	111,522			54,175		37,649			(41,785)		13,432		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/26/2026	4	2,490,798	285.72	95,022			43,133		34,604			(35,692)		11,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	3	2,150,162	284.18	84,231			33,648		31,350			(31,654)		9,583		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/02/2026	3	2,245,656	282.69	86,297			32,734		34,611			(32,490)		9,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	3	2,560,376	285.16	98,969			45,351		37,409			(37,234)		12,209		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2024	08/14/2026	3	769,296	282.42	31,744			13,875		13,504			(11,889)		3,590		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	09/11/2026	2	1,678,112	281.4	68,996			32,774		33,761			(25,823)		8,169		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2024	08/05/2026	3	2,335,139	281.66	95,579			40,517		42,629			(35,810)		10,743		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2026	2	3,733,224	284.72	145,868			58,196		50,433			(54,672)		16,638		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	3	1,970,821	281.85	79,077			32,225		34,457			(29,598)		8,889		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/11/2026	4	2,585,359	282.85	108,224			51,566		46,707			(40,606)		12,586		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/12/2026	5	4,457,282	283.45	176,611			76,607		71,784			(66,200)		20,737		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2024	08/28/2026	3	4,147,310	284.51	166,407			76,141		63,825			(62,398)		19,777		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/18/2026	2	2,561,734	288.57	104,425			50,794		31,618			(39,213)		12,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/14/2026	3	2,613,712	283.41	104,982			45,945		42,428			(39,373)		12,198		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/11/2026	3	2,662,694	284.31	109,679			52,392		45,466			(41,293)		12,962		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	2	1,783,797	287.66	71,986			35,653		22,932			(26,964)		8,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	3,121,808	288.57	124,248			60,759		36,991			(46,338)		15,437		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/25/2026	6	2,610,012	290.23	104,470			53,118		27,193			(40,212)		12,960		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,128,622	284.18	44,806			17,996		16,110			(16,733)		5,056		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/19/2026	3	4,081,314	284.52	153,767			68,081		61,373			(57,563)		19,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	3	2,321,066	283.76	90,743			38,895		35,997			(34,100)		10,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/14/2026	3	1,822,781	283.64	73,940			32,412		29,050			(27,810)		8,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2026	2	4,401,104	283.87	168,472			68,084		64,848			(63,048)		19,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	825,911	283.74	32,789			12,881		12,034			(12,229)		3,662		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2024	07/09/2026	3	1,206,124	281.71	48,519			18,749		20,557			(18,162)		5,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	3,048,197	283.76	121,013			52,101		48,902			(45,194)		14,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	2	4,172,975	283.38	166,006			70,995		66,742			(62,178)		19,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,670,489	282.69	105,751			40,439		41,614			(39,494)		11,674		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	3	7,625,821	281.44	311,904			117,262		130,235			(116,790)		33,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2024	08/20/2026	2	2,079,727	282.9	84,962			37,727		35,650			(31,800)		9,797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	1,773,571	283.21	70,588			29,031		27,976			(26,362)		8,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,631,907	284.4	144,913			61,110		53,034			(54,045)		16,681		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2026	2	2,475,642	282.19	99,375			38,542		40,654			(37,179)		10,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	3,200,790	288.57	127,391			62,206		37,821			(47,576)		15,805		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	09/30/2026	3	3,645,960	290.34	158,875			79,524		38,212			(59,479)		18,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/02/2026	3	1,168,936	285.16	45,807			21,165		17,299			(17,092)		5,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/25/2026	2	1,888,032	289.35	70,523			34,887		21,160			(26,401)		9,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	3	2,235,300	282.65	90,799			38,778		37,906			(33,990)		10,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,412,923	283.64	56,234			24,796		22,744			(20,973)		6,635		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,137,428	284.18	84,856			34,152		30,596			(31,647)		9,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,085,179	282.69	42,973			16,469		16,956			(16,027)		4,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/18/2026	3	1,431,048	286.83	57,152			27,700		19,303			(21,392)		7,037		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,357,391	284.75	54,160			24,402		20,344			(20,199)		6,444		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	923,394	283.76	36,751			15,851		14,469			(13,706)		4,289		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,623,076	285.16	64,598			29,719		23,899			(24,125)		7,775		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,615,312	284.31	64,289			30,774		26,293			(24,010)		7,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/17/2026	3	1,048,696	286.94	41,465			20,036		13,988			(15,527)		5,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/01/2026	2	1,487,278	285.16	59,137			27,254		21,955			(22,064)		7,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,502,831	283.21	59,813			24,648		23,766			(22,307)		6,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,105,218	284.31	43,988			21,087		18,031			(16,405)		5,411		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,506,918	283.08	59,825			28,104		26,418			(22,312)		7,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,248,828	290.23	89,503			44,629		23,715			(33,380)		11,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2024	10/09/2026	3	701,794	289.85	27,861			14,365		7,856			(10,451)		3,552		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/01/2026	2	1,983,056	293.13	79,402			39,841		16,457			(29,717)		9,929		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,211,033	290.81	89,105			50,427		25,467			(33,232)		11,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/14/2026	3	3,218,172	290.09	127,058			66,023		35,835			(47,553)		16,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	3	3,126,027	293.11	124,848			63,070		26,074			(46,804)		15,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	3	1,437,390	286.64	59,505			32,285		21,754			(22,278)		7,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2026	5	2,833,143	294.1	111,604			64,622		25,740			(41,836)		15,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	3	1,032,083	292.49	43,214			24,705		10,509			(16,179)		5,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	4,337,655	290.25	174,808			97,382		51,248			(65,195)		22,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	3	3,899,790	293.91	157,424			90,172		35,460			(58,997)		20,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	10/30/2026	3	3,773,670	288.38	147,308			80,111		50,088			(55,211)		19,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/06/2026	3	1,300,485	289.19	52,176			28,872		16,503			(19,546)		6,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	2	1,706,173	289.87	67,596			36,087		19,811			(25,317)		8,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/23/2026	4	781,598	289.47	30,704			16,388		9,366			(11,506)		4,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/21/2026	2	2,436,821	289.79	94,841			50,198		27,712			(35,498)		12,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	10/30/2026	4	2,011,478	287.03	83,205			45,381		29,570			(31,315)		10,463		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/27/2026	3	5,116,599	294.09	206,474			120,220		46,796			(77,264)		27,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/13/2026	4	3,473,924	290.81	138,484	2,303		79,483		39,596			(52,920)		18,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,047,380	294.09	42,209			24,675		9,323			(15,764)		5,658		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	2	2,214,638	294.05	89,352			51,910		20,201			(33,513)		11,892		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	3	4,923,845	292.83	204,605			120,078		50,434			(76,560)		26,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/24/2026	3	4,019,479	280.46	168,026			104,408		99,851			(63,150)		22,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/11/2024	12/10/2026	2	830,694	288.13	34,948			20,887		12,320			(13,073)		4,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/24/2026	4	3,467,263	280.57	120,105	23,766		89,637		85,440			(53,869)		19,249		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	978,932	286.51	41,311			24,968		16,444			(15,407)		5,380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2026	3	2,928,265	284.36	106,816			64,930		57,163			(39,992)		16,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/11/2026	3	1,862,686	287.72	76,446			45,928		28,504			(28,623)		10,191		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	2	2,250,589	290.87	89,601			46,980		23,655			(33,566)		11,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/19/2026	3	2,466,970	291.8	101,468			57,766		26,444			(37,985)		13,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	2,907,398	290.81	117,168			66,239		33,402			(43,758)		15,445		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/28/2026	4	4,065,335	289.09	155,595			83,819		50,844			(58,212)		21,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2024	10/29/2026	4	1,533,133	285.93	62,936			34,033		24,402			(23,568)		7,964		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/05/2026	3	1,816,610	288.29	75,049			41,314		24,628			(28,100)		9,520		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2026	3	3,011,716	290.08	120,157			67,475		36,321			(44,967)		15,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	2,763,078	288.8	109,970			58,994		35,166			(41,070)		14,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/19/2026	2	1,708,773	290.89	68,015			35,834		18,088			(25,406)		8,763		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	1,824,667	289.33	77,183			45,864		24,647			(28,825)		9,937		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2026	3	1,138,932	291.07	45,328			23,688		11,777			(16,960)		5,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,789,887	289.04	113,658			62,971		35,812			(42,576)		14,639		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/24/2024	12/18/2026	3	3,162,805	280.69	132,665			81,246		78,514			(49,812)		17,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	3,285,620	280.46	138,325			86,263		82,244			(51,588)		18,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2026	3	1,990,320	289.92	78,851			40,332		22,092			(29,511)		10,060		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/15/2026	5	1,654,543	289.59	67,892			35,478		19,228			(25,479)		8,441		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	3,810,199	290.25	153,551			85,447		44,901			(57,345)		20,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,287,922	289.33	54,479			32,403		17,436			(20,318)		7,022		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	2,943,921	287.03	118,934			65,022		43,675			(44,357)		15,390		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	2	3,297,346	289.56	133,267			75,008		41,379			(49,914)		17,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,759,743	290.25	111,499			61,841		32,266			(41,829)		14,481		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,066,635	288.8	42,559			22,858		13,609			(15,872)		5,527		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,684,609	289.56	107,615			55,293		31,038			(40,290)		13,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/23/2026	3	2,435,285	288.8	95,835			51,270		30,756			(36,020)		12,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/07/2026	4	5,582,344	292.46	207,269			105,770		50,043			(77,617)		28,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/16/2026	3	1,774,189	290.89	69,178			36,330		18,617			(25,980)		9,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	3	4,377,593	294.37	170,543	2,347		99,274		38,354			(64,903)		23,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/18/2026	2	3,863,971	292.37	153,226			86,993		39,506			(57,346)		20,576		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	2,932,075	280.46	123,440			76,917		73,301			(46,100)		16,350		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2024	12/18/2026	3	4,463,862	280.77	183,855			112,182		110,255			(68,827)		24,616		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/30/2026	5	3,902,236	279.88	143,678	22,893		104,442		101,275			(62,240)		21,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2024	12/11/2026	2	4,491,411	287.01	188,349			113,308		72,275			(70,558)		24,572		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES\	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/23/2026	4	4,209,233	280.09	181,623			112,133		106,744			(68,039)		23,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/02/2026	2	2,447,562	287.03	99,111			54,129		36,230			(37,028)		12,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	2	1,997,125	293.37	78,395			39,651		17,075			(29,442)		10,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	3	4,624,590	286.51	192,311			115,834		77,075			(72,157)		25,301		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/23/2024	10/22/2026	2	1,175,322	288.98	47,501			25,211		14,594			(17,782)		6,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/02/2026	3	1,176,538	293.01	47,412			23,924		9,898			(17,757)		5,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,580,334	293.37	103,213			52,388		21,261			(38,546)		12,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,553,928	289.95	62,002			32,111		17,403			(23,155)		7,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/23/2026	2	1,071,024	294.37	42,880			24,675		9,469			(16,030)		5,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	928,287	294.09	37,410			21,891		8,287			(13,952)		5,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2026	3	3,610,303	287.65	148,184			81,289		51,253			(55,466)		18,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/12/2026	3	1,341,813	289.17	55,160			30,913		17,257			(20,659)		7,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	2	3,271,426	290.28	136,881			81,018		40,899			(51,274)		17,754		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2024	12/18/2026	4	7,417,535	280	316,163			193,365		192,287			(118,515)		40,905		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	11/11/2026	3	3,351,053	291.49	126,777			70,766		36,031			(47,454)		17,693		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/04/2026	3	3,502,809	289.33	146,671			86,948		46,988			(55,062)		19,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C\$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	1,920,603	289.95	76,619			39,528		21,326			(28,786)		9,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	1,939,914	289.95	77,403			40,139		21,786			(28,867)		9,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	11/27/2026	2	2,174,150	294.09	86,902			50,660		19,181			(32,596)		11,703		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,303,411	289.94	55,195			32,559		16,713			(20,648)		7,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/09/2026	2	1,897,716	289.02	78,589			46,881		26,338			(29,409)		10,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,891,602	280.69	121,736			74,683		72,097			(45,464)		16,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	2	4,630,101	284.66	193,869			117,507		88,443			(72,543)		25,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,863,911	280.69	78,471			48,182		46,538			(29,266)		10,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	3,360,387	286.51	141,808			85,631		56,340			(52,960)		18,448		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D\$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,718,951	290.89	68,586			36,177		18,247			(25,579)		8,827		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E\$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,083,807	294.37	43,569			25,076		9,609			(16,249)		5,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C\$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	737,871	293.37	29,515			15,001		6,100			(11,008)		3,720		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	3	2,770,603	292.04	108,120			63,650		30,240			(40,483)		15,018		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2025	12/31/2026	4	600,225	281.06	7,624	17,210		15,729		14,824			(9,153)		3,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/07/2025	01/07/2027	2	547,774	281.12		21,788		13,873		13,611			(7,930)		3,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2027	5	5,057,626	280.75		190,970		124,382		128,751			(66,836)		28,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/04/2027	2	1,484,646	281.7		58,953		37,304		35,434			(21,767)		8,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/05/2027	3	1,675,038	280.5		65,553		46,925		46,411			(18,731)		10,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2025	03/17/2027	3	4,438,494	282.86		175,725		128,486		109,160			(47,350)		26,818		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2025	03/04/2027	3	1,073,389	281.68		41,458		29,618		27,731			(11,864)		6,406		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2025	02/24/2027	3	2,130,626	285.42		83,839		58,881		43,390			(25,004)		12,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	5	3,933,775	284.41		158,288		112,795		85,538			(45,807)		23,341		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/15/2027	2	1,994,458	284.83		83,002		53,887		39,611			(29,288)		11,340		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2027	3	1,881,453	283.67		75,441		53,127		42,750			(22,385)		11,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2025	01/22/2027	2	1,244,986	284		49,913		32,877		26,379			(17,128)		7,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/03/2027	3	2,375,187	285.26		96,767		65,170		47,308			(31,643)		13,774		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/15/2027	3	2,077,223	286.57		83,577		54,438		36,781			(29,334)		11,811		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2025	03/05/2027	3	3,120,618	279.4		125,689		90,168		98,829			(35,839)		18,642		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/11/2027	2	784,116	285.27		31,123		21,300		15,800			(9,839)		4,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/24/2027	4	3,109,943	284.82		125,839		93,333		68,397			(32,590)		18,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/22/2027	3	2,661,866	284.29		106,454		70,215		55,358			(36,466)		15,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	02/26/2027	6	2,379,932	282.94		97,775		69,780		56,602			(28,224)		14,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/04/2025	01/29/2027	4	4,170,692	284.28		170,976		115,744		87,729			(55,407)		24,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/23/2027	1	2,162,094	283.79		86,484		63,912		50,518			(22,802)		13,137		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/22/2027	1	2,617,984	285.17		106,028		74,234		53,994			(32,055)		15,473		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/29/2027	2	843,981	284.25		34,804		23,253		17,787			(11,611)		4,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2025	02/05/2027	3	2,798,971	283.83		115,060		78,229		61,206			(37,033)		16,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/18/2027	3	1,719,347	282.29		71,597		52,516		43,604			(19,159)		10,398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/11/2025	02/10/2027	4	2,957,535	285.12		119,702		81,800		60,085			(37,963)		17,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	3	1,142,254	283.62		45,719		33,588		26,816			(12,191)		6,915		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/19/2027	2	1,061,564	286.1		43,270		30,155		20,548			(13,192)		6,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/21/2025	01/15/2027	3	6,462,810	287.01		256,008		166,821		111,109			(89,863)		36,746		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2025	02/19/2027	2	2,618,505	286.43		104,435		72,911		49,627			(31,781)		15,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2025	03/12/2027	4	4,564,654	280.01		184,682		134,283		131,121			(50,869)		27,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/05/2027	3	2,231,446	280.92		91,349		65,688		60,358			(25,776)		13,330		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	2,625,851	285.07		103,995		77,348		54,085			(26,782)		15,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/27/2027	3	2,937,097	285.54		107,985		71,718		56,813			(36,316)		16,911		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	03/03/2027	3	3,628,188	283.05		141,515		100,742		86,304			(40,855)		21,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	01/21/2027	3	1,669,672	287.24		57,158		37,689		28,575			(19,504)		9,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2027	1	1,914,804	284.41		77,933		55,345		41,893			(22,784)		11,405		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	3	1,570,101	285.26		62,237		46,444		32,744			(15,953)		9,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/02/2025	12/31/2026	3	1,486,259	281.01		59,344		37,462		36,823			(21,958)		8,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	12/31/2026	4	2,848,772	281.7		111,281		70,250		67,586			(41,198)		15,938		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2025	01/05/2027	1	976,296	281.7		38,857		24,606		23,334			(14,332)		5,492		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2027	2	3,641,810	282.19		148,496		95,751		85,377			(52,803)		20,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/11/2027	1	2,191,685	281.47		87,010		55,892		53,589			(31,305)		12,409		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/05/2027	3	2,259,306	283.94		91,648		62,237		49,065			(29,606)		13,129		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2025	02/04/2027	3	1,457,005	286.04		56,200		37,968		27,638			(18,270)		8,458		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2025	02/05/2027	4	2,688,631	285.04		101,959		69,443		54,469			(32,708)		15,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/01/2027	1	2,949,060	284.41		120,027		85,191		64,412			(35,138)		17,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/16/2027	1	2,456,119	285.13		99,473		68,824		50,327			(30,983)		14,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2025	01/06/2027	3	2,974,194	280.77		118,853		75,475		75,429			(43,422)		16,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2027	3	3,049,667	284.85		123,857		85,430		63,200			(38,827)		17,847		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2025	02/17/2027	3	2,343,739	285.13		95,295		65,993		48,097			(29,584)		13,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/10/2027	4	4,531,116	282.24		178,471		128,924		114,133			(49,673)		27,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2025	03/19/2027	4	1,887,227	283.79		75,764		56,026		43,858			(19,856)		11,424		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2025	03/19/2027	3	2,688,004	284.08		107,404		79,143		61,392			(28,539)		16,272		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/15/2025	01/14/2027	2	567,178	283.19		23,419		15,131		12,498			(8,297)		3,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	02/12/2027	2	6,714,353	285.13		271,779		187,605		136,708			(85,003)		39,293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	12/24/2026	1	202,207	281.34		8,222		5,214		4,859			(3,011)		1,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/19/2027	1	2,755,698	287.01		109,677		71,660		47,729			(38,357)		15,735		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/23/2027	1	1,249,617	285.17		50,609		35,454		25,811			(15,280)		7,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/28/2025	01/28/2027	3	1,131,421	283.23		47,466		31,641		25,390			(15,881)		6,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2025	01/22/2027	3	1,720,152	284.83		68,532		45,271		34,553			(23,383)		9,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/12/2027	1	1,522,472	281.47		60,442		38,856		37,278			(21,716)		8,629		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2025	01/20/2027	1	665,480	287.01		26,486		17,318		11,547			(9,250)		3,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2025	01/29/2027	2	3,813,983	285.46		150,319		100,577		74,386			(50,088)		22,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2027	2	1,026,012	284.2		42,425		29,219		22,147			(13,332)		6,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/26/2027	1	951,019	284.83		37,851		25,060		19,228			(12,875)		5,470		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/08/2027	1	3,454,276	283.83		139,553		95,019		75,880			(44,863)		20,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2025	02/19/2027	3	1,852,111	285.17		74,527		52,135		38,020			(22,523)		10,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	01/08/2027	3	1,371,210	281.47		56,299		36,151		33,383			(20,219)		7,738		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/08/2027	1	3,619,893	280.92		144,434		103,905		98,254			(40,900)		21,686		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2027	2	2,685,924	280.92		110,871		80,167		73,007			(30,992)		16,106		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/19/2025	02/18/2027	2	616,150	285.62		25,327		17,589		12,273			(7,751)		3,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	2	602,591	280.89		24,482		17,749		16,463			(6,747)		3,624		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/29/2027	1	1,893,146	285.11		75,726		56,664		41,207			(19,268)		11,567		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2025	03/11/2027	4	1,370,707	280.88		51,668		37,681		37,415			(14,052)		8,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/25/2027	2	1,893,748	285.11		76,593		57,230		40,982			(19,525)		11,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/15/2027	1	1,678,327	282.1		66,965		48,819		42,889			(18,322)		10,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	02/26/2027	3	1,758,001	283.2		71,679		50,621		41,159			(21,165)		10,431		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2025	03/30/2027	1	1,085,712	285.11		43,428		32,512		24,403			(11,035)		6,639		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2025	03/16/2027	1	2,211,186	282.1		88,226		64,352		56,575			(24,106)		13,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/01/2027	1	3,799,761	284.28		151,230		101,514		80,305			(50,065)		21,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2025	03/12/2027	2	1,848,591	282.1		73,989		53,869		47,057			(20,288)		11,117		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	03/31/2027	4	3,238,505	286.2		125,925		94,688		66,174			(31,343)		19,823		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2025	01/25/2027	1	3,456,613	284.83		137,228		90,793		69,777			(46,744)		19,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	03/25/2027	3	705,866	285.07		29,106		21,628		15,313			(7,507)		4,297		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2027	1	1,463,093	284.28		58,231		39,114		30,968			(19,251)		8,476		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100GS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/09/2027	1	2,713,058	283.83		109,879		74,863		59,687			(35,275)		15,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/22/2027	1	3,044,806	283.79		121,792		89,962		71,855			(32,156)		18,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/15/2027	1	1,562,624	274.04		61,255		52,336		66,680			(9,121)		10,208		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/16/2027	4	2,508,638	272.7		98,489		84,392		114,139			(14,235)		16,400		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/07/2027	2	958,041	276.99		36,089		29,068		34,245			(7,115)		6,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/07/2027	3	961,264	275.81		37,196		29,849		36,504			(7,417)		6,080		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2025	04/01/2027	2	735,225	286.81		29,830		22,435		14,491			(7,416)		4,504		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/11/2027	1	1,087,073	276.99		41,744		33,659		39,703			(8,212)		6,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2025	04/02/2027	3	1,075,384	287.56		34,743		26,223		21,041			(8,587)		6,594		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2025	04/07/2027	2	2,602,021	275.34		101,557		77,184		99,810			(24,445)		16,028		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2025	04/14/2027	3	1,540,706	275.5		59,880		46,286		58,349			(13,639)		9,550		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/09/2027	3	1,527,466	275.89		58,714		44,851		56,442			(13,956)		9,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2027	2	3,612,053	283.17		139,388		105,370		88,649			(34,405)		22,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/23/2027	3	604,769	277		24,173		18,978		21,346			(5,215)		3,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	04/30/2027	3	2,135,454	275.81		83,876		66,470		80,633			(17,536)		13,425		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	04/30/2027	2	4,348,489	275.44		168,003		133,526		167,326			(34,979)		27,337		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/29/2027	3	1,217,531	277.24		46,675		36,907		43,181			(9,816)		7,647		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	2	5,659,637	277.3		222,453		172,567		196,245			(50,401)		35,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	3	3,569,765	277.11		141,714		111,242		125,270			(30,883)		22,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2025	05/19/2027	1	1,230,275	274.42		47,120		38,511		50,559			(8,649)		7,860		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/22/2027	3	1,522,794	277.6		59,281		46,315		52,030			(13,012)		9,507		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/03/2027	2	1,848,946	275.8		71,082		56,619		70,034			(14,669)		11,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/06/2025	05/06/2027	4	1,373,260	276.39		51,830		41,534		52,574			(10,356)		8,678		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2025	05/14/2027	3	850,741	274.18		33,033		26,842		35,243			(6,253)		5,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2025	05/05/2027	2	2,255,343	275.05		88,569		70,722		88,877			(17,920)		14,240		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2025	05/21/2027	2	1,704,452	274.26		64,771		53,191		70,690			(11,693)		10,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2025	05/20/2027	4	1,635,146	274.52		62,064		50,889		67,597			(11,257)		10,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2025	06/04/2027	2	1,939,654	270.81		75,978		64,134		95,675			(12,064)		12,558		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/10/2027	2	1,854,946	271.87		72,772		61,680		87,426			(11,161)		12,068		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/16/2027	2	1,775,988	275.96		72,541		56,101		66,772			(16,562)		11,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2025	04/09/2027	3	3,021,553	275.05		120,316		92,367		116,616			(28,209)		18,646		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2025	04/21/2027	2	3,738,804	276.34		153,474		119,618		137,121			(33,973)		23,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	05/04/2027	1	940,654	275.8		36,215		28,853		35,659			(7,471)		5,934		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2025	06/14/2027	1	1,735,454	274.04		68,030		58,111		74,004			(10,144)		11,327		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/25/2027	1	2,000,282	275.1		76,611		63,333		81,258			(13,606)		12,844		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/15/2027	3	805,473	275.1		34,067		26,340		31,158			(7,794)		4,997		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2025	06/23/2027	2	2,392,537	272.51		92,284		79,881		110,347			(12,495)		15,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2027	3	1,764,175	273.09		69,094		59,339		78,854			(9,903)		11,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2027	1	2,880,074	277.13		115,203		87,352		99,446			(28,171)		17,725		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/20/2027	1	1,890,691	277.3		75,439		58,571		65,524			(17,084)		11,782		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/25/2027	2	1,069,320	268.57		42,139		36,620		60,021			(5,572)		7,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/04/2027	3	2,856,365	271.64		109,822		92,443		136,565			(17,611)		18,493		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2025	06/11/2027	3	3,320,302	272.27		131,121		111,807		157,532			(19,722)		21,620		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2025	04/08/2027	3	677,019	274.15		28,519		22,117		27,339			(6,449)		4,174		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2025	04/30/2027	2	3,879,989	275.8		147,961		117,743		146,583			(30,606)		24,392		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2025	04/09/2027	2	2,777,299	274.26		111,994		85,781		111,611			(26,530)		17,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	06/01/2027	1	2,699,743	272.8		103,670		86,582		122,460			(17,420)		17,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/10/2027	1	3,067,424	276.99		117,789		94,944		109,962			(23,203)		19,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2025	06/11/2027	2	1,053,290	274.04		40,823		34,852		44,813			(6,094)		6,858		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/27/2027	2	346,772	274.2		12,730		10,554		14,486			(2,188)		2,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/25/2027	3	4,985,731	268.75		195,443		170,654		273,057			(25,438)		32,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2025	04/28/2027	2	4,991,436	277.07		199,572		157,407		176,330			(42,322)		31,324		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2025	06/03/2027	3	2,312,320	273.45		86,746		72,787		100,664			(14,070)		14,959		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/07/2025	04/02/2027	2	3,162,135	277.13		123,435		93,459		108,767			(30,261)		19,391		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2025	05/12/2027	3	2,216,962	275.39		83,772		67,718		86,351			(16,125)		14,081		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2027	2	998,606	272.28		39,137		33,248		47,727			(5,943)		6,502		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2025	04/19/2027	1	1,445,335	277.3		57,669		44,757		50,660			(13,078)		8,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/27/2027	1	2,714,281	276.63		108,300		85,241		98,754			(23,376)		17,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/13/2027	2	1,880,400	275.05		70,946		57,424		75,195			(13,583)		11,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	05/28/2027	3	7,514,678	272.8		288,416		240,637		336,120			(48,672)		48,374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2025	06/30/2027	2	2,861,521	267.34		117,678		103,026		167,100			(14,773)		18,916		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2025	06/02/2027	2	3,547,069	273.13		139,780		116,991		156,724			(22,918)		22,928		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2025	06/25/2027	2	4,017,886	269.08		157,063		136,979		218,780			(20,620)		26,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2025	05/07/2027	3	4,622,054	276.08		177,565		142,824		173,124			(35,267)		29,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/26/2027	1	2,142,367	275.1		82,267		68,028		86,453			(14,590)		13,768		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	3	2,526,803	272.91		96,851		80,491		112,426			(16,534)		16,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2025	05/28/2027	2	1,061,701	273		40,609		33,838		47,700			(6,901)		6,834		0001

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/14/2027	2	2,314,287	275.01		87,137		71,056		91,978			(16,260)		14,724		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/26/2027	1	1,513,718	276.63		60,397		47,520		54,618			(13,054)		9,483		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	2	3,808,344	273.61		148,312		128,024		166,071			(20,747)		24,917		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/13/2027	1	2,857,307	275.05		113,721		87,321		110,653			(26,721)		17,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2025	06/04/2027	2	2,143,751	271		83,942		70,752		105,781			(13,463)		13,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2025	06/09/2027	2	2,851,003	271.09		112,466		95,187		139,273			(17,386)		18,534		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/21/2027	2	2,975,147	273.65		114,794		94,678		127,126			(20,609)		19,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ISR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/18/2027	1	2,099,683	275.01		80,418		65,616		84,420			(15,051)		13,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/29/2027	1	1,176,205	268.75		46,342		40,486		64,562			(6,014)		7,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/08/2027	1	2,447,701	270.81		95,950		81,057		122,251			(15,205)		15,899		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/21/2027	1	3,090,441	273.61		121,454		104,915		135,159			(16,947)		20,285		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2025	06/24/2027	2	1,696,492	270.52		64,889		56,264		85,781			(8,690)		11,162		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/05/2027	1	2,165,027	277.13		86,601		65,636		74,688			(21,206)		13,312		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2025	04/12/2027	1	1,981,537	275.05		78,865		60,532		77,298			(18,557)		12,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2025	04/23/2027	2	1,357,016	276.63		54,500		42,860		50,163			(11,747)		8,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/27/2025	05/21/2027	3	1,350,683	275.1		50,642		41,850		53,740			(8,960)		8,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2025	05/17/2027	1	2,492,117	275.01		95,448		77,855		100,021			(17,888)		15,896		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2025	06/28/2027	1	2,353,036	268.75		92,710		80,977		129,093			(12,048)		15,530		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/17/2027	2	4,547,759	272.82		179,405		154,663		205,885			(25,519)		29,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2027	1	1,064,100	273.61		41,819		36,132		47,741			(5,827)		6,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2025	06/07/2027	1	2,056,641	270.81		80,620		68,089		99,817			(12,793)		13,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2025	05/24/2027	1	2,458,146	275.1		94,147		77,807		98,041			(16,743)		15,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100I$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2025	05/14/2027	2	3,413,668	274.84		130,868		106,523		138,297			(24,750)		21,719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/20/2027	2	2,888,869	271.13		115,938		110,068		146,643			(6,315)		19,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/03/2027	1	579,957	269.69		22,676		20,901		31,084			(1,859)		3,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	09/02/2027	2	1,281,270	273.74		48,975		47,197		58,319			(1,840)		8,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/18/2027	3	2,588,275	269.61		101,586		95,746		140,273			(5,963)		17,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/20/2027	3	2,584,526	273.23		100,626		95,648		119,447			(5,333)		17,755		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/03/2027	2	5,039,726	272.66		199,771		193,710		240,888			(6,835)		34,971		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2025	08/05/2027	2	1,534,752	269.74		59,681		55,177		82,157			(4,573)		10,428		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2025	08/04/2027	3	1,903,328	269.93		73,825		68,189		99,150			(5,722)		12,922		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/13/2025	08/13/2027	2	818,859	270.78		31,864		29,825		42,059			(2,089)		5,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2025	08/09/2027	2	3,762,948	268.3		146,942		136,850		214,803			(10,625)		25,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/16/2027	1	2,008,814	270.43		78,344		73,710		104,949			(4,930)		13,760		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2025	08/11/2027	2	1,419,741	268.45		55,681		51,947		80,602			(3,800)		9,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2025	09/15/2027	3	2,735,188	275.87		109,020		106,974		113,895			(2,190)		19,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/24/2027	3	3,425,545	276.9		137,250		136,915		129,401			(868)		24,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2025	09/16/2027	3	1,512,961	276.07		60,267		59,222		62,452			(1,131)		10,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2025	09/23/2027	2	2,507,862	275.55		100,129		99,318		106,500			(946)		17,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2025	09/24/2027	2	897,928	277.38		35,307		35,106		35,064			(276)		6,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	3	1,671,020	273.35		65,661		63,598		77,443			(2,316)		11,595		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/23/2027	3	2,837,020	269.65		112,019		101,997		151,472			(10,424)		19,089		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/02/2027	2	838,823	270		32,993		29,093		43,611			(4,054)		5,554		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2025	07/15/2027	2	2,675,503	268.61		104,941		94,018		148,897			(11,036)		17,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/30/2027	3	1,742,507	269.33		69,547		63,830		94,679			(5,860)		11,787		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/09/2027	2	5,223,471	270.41		207,960		185,342		267,660			(23,350)		34,772		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/26/2027	1	2,852,875	268.85		113,259		103,289		158,970			(10,381)		19,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2025	07/29/2027	3	3,173,454	269.75		125,650		114,986		171,169			(10,814)		21,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/23/2027	3	2,367,113	268.85		93,959		85,800		132,083			(8,485)		15,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2025	07/02/2027	2	4,434,766	269.36		175,690		155,088		238,677			(21,352)		29,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/09/2025	07/09/2027	2	1,998,908	269.52		79,516		70,574		106,567			(9,036)		13,307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2025	07/28/2027	2	2,353,939	268.85		94,976		86,805		131,428			(8,279)		15,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/31/2027	2	1,638,480	273.36		63,734		61,307		75,779			(2,715)		11,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2025	07/30/2027	2	3,229,609	270.06		126,414		116,354		169,963			(10,525)		21,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2025	07/16/2027	3	1,866,114	267.81		74,277		66,747		107,561			(7,670)		12,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	09/01/2027	2	2,538,053	273.36		99,709		95,950		117,461			(4,271)		17,587		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/17/2027	1	1,127,696	270.43		43,980		41,382		58,946			(2,764)		7,730		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2025	08/19/2027	3	2,262,733	270.82		88,416		83,490		116,375			(5,053)		15,533		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/24/2027	1	1,152,577	273.23		45,066		42,837		52,343			(2,401)		7,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2025	08/26/2027	2	1,107,334	272.68		43,340		41,319		52,645			(2,075)		7,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2025	08/13/2027	2	3,426,909	270.17		133,695		125,587		184,112			(8,614)		23,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2025	09/03/2027	2	1,970,500	272.52		78,137		75,357		94,775			(2,886)		13,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/02/2025	08/27/2027	2	2,061,283	273.36		80,712		77,601		95,091			(3,487)		14,232		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/07/2027	2	3,281,850	269.04		130,797		115,722		178,558			(15,213)		21,813		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2025	09/22/2027	3	3,011,631	273.82		120,357		119,220		138,223			(1,299)		21,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/21/2027	1	1,975,460	274.52		78,426		77,564		87,810			(1,179)		13,882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2025	08/27/2027	2	3,563,225	272.99		139,543		133,972		167,160			(6,299)		24,602		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2025	07/23/2027	2	1,638,110	270.35		64,900		58,852		85,706			(6,130)		11,022		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2025	07/09/2027	2	1,941,868	270.8		77,001		68,744		101,058			(8,454)		12,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/06/2027	2	1,338,450	268.3		52,240		48,647		76,290			(3,758)		9,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/08/2027	3	1,631,067	271.76		65,355		63,504		81,370			(1,944)		11,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2025	09/10/2027	1	1,408,411	272.87		55,914		54,455		66,960			(1,532)		9,822		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2027	3	3,249,641	270.68		128,450		116,326		167,008			(12,287)		21,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/20/2027	1	1,095,772	268.65		43,612		39,358		61,053			(4,409)		7,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2025	08/06/2027	2	1,634,747	268.88		64,082		59,422		90,872			(4,797)		11,115		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2025	09/09/2027	2	1,571,186	272.38		62,578		60,873		79,186			(1,793)		10,949		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/17/2027	2	1,420,425	274.52		56,126		55,511		62,966			(834)		9,954		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2025	09/07/2027	1	2,580,814	272.66		102,716		99,612		127,348			(3,508)		17,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/21/2027	3	2,008,752	269.02		80,898		73,150		110,156			(7,838)		13,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2025	09/10/2027	3	2,852,660	274.24		115,272		112,922		127,544			(2,812)		19,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/10/2027	2	2,740,560	275.19		109,790		107,572		117,330			(2,547)		19,111		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2025	09/30/2027	1	1,483,689	276.69		58,754		58,754		58,766					10,491		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2025	09/17/2027	2	1,915,884	276.55		75,475		74,268		77,396			(1,332)		13,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2025	09/17/2027	3	2,064,542	275.28		80,842		79,872		88,423			(1,291)		14,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100M8C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2025	09/29/2027	2	2,381,200	278.33		93,129		93,129		87,283			(108)		16,826		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/27/2027	2	1,446,406	273.15		56,487		53,968		67,368			(2,621)		9,987		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100M89	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/27/2027	1	3,123,376	279.38		123,686		123,516		111,253			(677)		22,040		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100M8B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/24/2027	2	2,676,840	279.38		104,721		104,603		92,975			(497)		18,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	07/30/2027	3	4,160,388	269.69		161,723		149,050		222,499			(13,218)		28,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2025	08/02/2027	1	2,974,537	269.69		116,007		106,911		159,348			(9,522)		20,165		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2025	08/25/2027	2	2,772,992	273.34		107,462		102,324		130,840			(5,271)		19,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/13/2027	2	3,216,346	270.43		124,733		117,337		167,747			(7,847)		21,983		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/14/2027	1	1,430,162	275.19		56,777		55,608		61,395			(1,396)		10,001		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100M52	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2025	09/20/2027	1	2,031,547	274.52		80,652		79,765		90,248			(1,214)		14,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2025	07/08/2027	2	1,143,578	269.85		45,156		40,026		60,050			(5,178)		7,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/13/2027	1	1,979,970	270.8		78,605		70,183		99,929			(8,698)		13,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/06/2027	2	4,710,695	269.15		182,090		169,328		258,850			(13,442)		32,030		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2025	07/14/2027	2	2,603,810	270.89		102,120		91,331		130,956			(10,899)		17,400		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/23/2027	1	1,723,852	273.23		67,403		64,065		79,825			(3,596)		11,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2025	08/20/2027	3	1,607,175	270.95		64,002		60,590		82,231			(3,549)		11,041		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2025	07/19/2027	1	2,194,698	268.65		87,130		78,620		123,110			(8,820)		14,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	07/16/2027	2	3,072,210	268.65		122,225		110,260		171,971			(12,361)		20,562		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2025	07/06/2027	1	2,012,767	269.36		80,108		70,755		105,994			(9,727)		13,368		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2025	09/13/2027	1	4,489,442	275.19		178,231		174,553		195,598			(4,389)		31,373		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2025	08/30/2027	1	2,454,287	273.36		95,963		92,262		113,442			(4,201)		16,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2025	07/27/2027	1	1,874,225	268.85		74,407		67,865		103,846			(6,810)		12,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2025	07/01/2027	2	3,086,888	269.52		123,301		108,163		165,441			(15,344)		20,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	07/12/2027	1	2,116,500	270.8		84,025		75,010		107,722			(9,311)		14,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/10/2027	1	2,093,913	268.3		81,872		76,249		119,593			(5,928)		14,280		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100LS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2025	08/12/2027	2	1,895,096	269.04		74,094		69,212		104,935			(4,970)		12,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100KSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2025	07/16/2027	2	3,789,398	267.88		152,252		137,196		218,854			(15,600)		25,362		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100MSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	09/28/2027	1	1,539,020	279.38		60,945		60,861		54,860			(333)		10,868		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	1,371,490	5995.54	111,776			165,917		165,917	82,012				2,213		0001
Purchased Call/S&P 500 INDEX/SPX815XSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	172,494	5969.34	8,073			12,614		12,614	5,374				326		0001
Purchased Call/S&P 500 INDEX/SPXD178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,752,000	5995.54	135,123			220,653		220,653	101,329				4,440		0001
Purchased Call/S&P 500 INDEX/SPXI00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/08/2025	1	2,007,144	5751	155,204			313,827		313,827	155,639				1,486		0001
Purchased Call/S&P 500 INDEX/SPXC055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,469,000	6090.27	116,639			162,776		162,776	82,335				3,194		0001
Purchased Call/S&P 500 INDEX/SPXI00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,301,736	5851.2	105,310			189,999		189,999	91,620				1,598		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	2,012,086	5969.34	169,015			259,628		259,628	124,453				3,797		0001
Purchased Call/S&P 500 INDEX/SPXD173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,625,000	5751.13	86,613			150,386		150,386	57,920				1,203		0001
Purchased Call/S&P 500 INDEX/SPXC051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,889,000	5995.54	196,452			336,591		336,591	174,353				4,661		0001
Purchased Call/S&P 500 INDEX/SPXI00C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	4,842,760	5851.2	345,773			671,232		671,232	337,332				5,945		0001
Purchased Call/S&P 500 INDEX/SPXC054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	2,470,375	6090.27	134,635			203,477		203,477	98,479				5,370		0001
Purchased Call/S&P 500 INDEX/SPXI00C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	2,424,824	5851.2	150,824			276,519		276,519	128,035				2,977		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	4,455,752	5930.85	283,831			453,561		453,561	190,948				10,624		0001
Purchased Call/S&P 500 INDEX/SPXC054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,333,952	6090.27	91,242			138,628		138,628	71,684				2,900		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,021,553	6090.27	84,380			113,453		113,453	56,528				2,221		0001
Purchased Call/S&P 500 INDEX/SPXA218SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/09/2024	10/08/2025	1	1,495,294	5751	131,745			245,097		245,097	114,877				1,107		0001
Purchased Call/S&P 500 INDEX/SPXC053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	4,050,000	5969.34	228,825			371,694		371,694	167,487				7,643		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	5,400,000	5995.54	386,640			649,080		649,080	335,399				8,712		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	3,895,163	5969.34	282,010			477,728		477,728	238,440				7,351		0001
Purchased Call/S&P 500 INDEX/SPXA21A$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	1,743,932	5995.54	136,027			212,942		212,942	107,078				2,813		0001
Purchased Call/S&P 500 INDEX/SPXC053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	4,715,085	5969.34	291,864			485,750		485,750	228,819				8,898		0001
Purchased Call/S&P 500 INDEX/SPXC054$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	5,274,001	6090.27	390,803			575,078		575,078	296,901				11,465		0001
Purchased Call/S&P 500 INDEX/SPXI00C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	2,266,728	5851.2	171,818			328,800		328,800	165,004				2,782		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	4,239,251	5751.13	311,161			644,694		644,694	315,717				3,138		0001
Purchased Call/S&P 500 INDEX/SPXC055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	3,811,914	5930.85	213,086			328,438		328,438	129,209				9,089		0001
Purchased Call/S&P 500 INDEX/SPXI00C$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,944,162	5851.2	114,706			205,105		205,105	91,840				2,387		0001
Purchased Call/S&P 500 INDEX/SPXC051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	3,760,975	5995.54	215,128			364,431		364,431	178,583				6,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815VSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	2,434,000	5751.13	146,040			266,800		266,800	113,858				1,802		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	2,325,757	5751.13	179,781			377,931		377,931	189,105				1,722		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	1	1,722,000	5930.85	126,050			210,639		210,639	96,195				4,106		0001
Purchased Call/S&P 500 INDEX/SPXC054$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	6,085,786	6090.27	373,059			570,550		570,550	287,665				13,230		0001
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	2,492,205	5930.85	118,380			177,340		177,340	67,044				5,942		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	2,983,518	5751.13	252,704			488,967		488,967	229,192				2,208		0001
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,074,667	5751.13	89,842			176,123		176,123	83,369				795		0001
Purchased Call/S&P 500 INDEX/SPXC051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,277,755	5995.54	94,554			155,100		155,100	79,416				2,061		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	1,792,199	5969.34	137,641			228,211		228,211	113,603				3,382		0001
Purchased Call/S&P 500 INDEX/SPXC051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,817,263	5995.54	170,163			291,199		291,199	145,975				4,545		0001
Purchased Call/S&P 500 INDEX/SPX815VST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2025	1	2,400,000	5851.2	128,160			221,614		221,614	96,689				2,946		0001
Purchased Call/S&P 500 INDEX/SPXB05IWS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	7,056,494	5751.13	450,204			846,615		846,615	366,755				5,223		0001
Purchased Call/S&P 500 INDEX/SPXC054$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,465,000	6090.27	68,855			101,751		101,751	46,671				3,185		0001
Purchased Call/S&P 500 INDEX/SPXI00MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2025	1	3,414,000	5930.85	268,682			455,055		455,055	214,230				8,140		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	1,626,846	6025.99	130,798			217,482		217,482	86,684				4,836		0001
Purchased Call/S&P 500 INDEX/SPXC05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	3,454,928	5667.56	174,474			278,438		278,438	103,964				11,824		0001
Purchased Call/S&P 500 INDEX/SPX9156S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	5,368,332	5770.2	316,732			504,251		504,251	187,519				17,604		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	998,981	6084	71,368			122,523		122,523	51,155				2,791		0001
Purchased Call/S&P 500 INDEX/SPXC058$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,502,442	6086.37	107,274			166,904		166,904	59,630				4,198		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	4,508,589	6025.99	293,960			456,429		456,429	162,469				13,402		0001
Purchased Call/S&P 500 INDEX/SPX9156S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,726,292	5770.2	90,285			139,732		139,732	49,447				5,661		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	3,635,543	6086.37	233,765			357,390		357,390	123,624				10,159		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	988,492	6025.99	81,353			133,108		133,108	51,755				2,938		0001
Purchased Call/S&P 500 INDEX/SPXA21MSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	9,670,000	6025.99	737,821			1,217,819		1,217,819	479,998				28,744		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	909,965	6025.99	74,708			123,319		123,319	48,611				2,705		0001
Purchased Call/S&P 500 INDEX/SPXC05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,950,378	5770.2	69,824			102,745		102,745	32,921				6,396		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,267,078	5918.25	107,702			187,621		187,621	79,920				3,316		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00T$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	4,116,834	6013.13		294,765		470,594		470,594	175,829				12,884		0001
Purchased Call/S&P 500 INDEX/SPXA21P$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	3,745,952	5667.56		311,663		685,230		685,230	373,567				12,820		0001
Purchased Call/S&P 500 INDEX/SPXA21M$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,418,436	6025.99		257,066		421,498		421,498	164,431				10,161		0001
Purchased Call/S&P 500 INDEX/SPXA21K$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	2,978,823	6086.37		226,688		351,888		351,888	125,200				8,324		0001
Purchased Call/S&P 500 INDEX/SPX9152$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	61,241	6025.99		2,088		2,871		2,871	783				182		0001
Purchased Call/S&P 500 INDEX/SPXD171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	3,247,906	5667.56		145,831		227,513		227,513	81,682				11,115		0001
Purchased Call/S&P 500 INDEX/SPX9156$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,124,145	5770.2		215,878		363,453		363,453	147,574				10,245		0001
Purchased Call/S&P 500 INDEX/SPX9156$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,747,000	5770.2		169,490		273,765		273,765	104,275				9,008		0001
Purchased Call/S&P 500 INDEX/SPX815Z$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	3,190,489	6086.37		160,163		229,025		229,025	68,863				8,915		0001
Purchased Call/S&P 500 INDEX/SPX9156$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,335,448	5770.2		168,152		288,117		288,117	119,965				7,658		0001
Purchased Call/S&P 500 INDEX/SPXI00N$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	3,885,339	5918.25		231,566		364,871		364,871	133,305				10,168		0001
Purchased Call/S&P 500 INDEX/SPXI00R$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,454,608	6025.99		106,477		173,093		173,093	66,615				4,324		0001
Purchased Call/S&P 500 INDEX/SPXI00T$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/20/2026	1	2,221,396	6013.13		180,155		302,548		302,548	122,392				6,952		0001
Purchased Call/S&P 500 INDEX/SPXC05G$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	2,769,232	5667.56		96,923		146,860		146,860	49,937				9,477		0001
Purchased Call/S&P 500 INDEX/SPXD171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	5,708,214	5667.56		329,935		544,004		544,004	214,069				19,535		0001
Purchased Call/S&P 500 INDEX/SPXA21K$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,824,606	6086.37		135,021		210,188		210,188	75,167				5,099		0001
Purchased Call/S&P 500 INDEX/SPX815Z$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	4,618,000	6086.37		268,768		393,980		393,980	125,212				12,904		0001
Purchased Call/S&P 500 INDEX/SPXA21P$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,078,000	5667.56		127,381		214,433		214,433	87,052				7,112		0001
Purchased Call/S&P 500 INDEX/SPX9154$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	4,983,901	6013.13		192,379		266,321		266,321	73,942				15,598		0001
Purchased Call/S&P 500 INDEX/SPXI00N$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	1,599,000	5918.25		114,169		193,818		193,818	79,649				4,185		0001
Purchased Call/S&P 500 INDEX/SPX9152$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	4,678,132	6025.99		258,233		377,967		377,967	119,734				13,906		0001
Purchased Call/S&P 500 INDEX/SPX9156$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,184,000	5770.2		170,789		307,857		307,857	137,069				7,162		0001
Purchased Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	2,304,021	5918.25		117,275		177,938		177,938	60,663				6,030		0001
Purchased Call/S&P 500 INDEX/SPXI00N$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	2,110,000	5918.25		170,488		303,021		303,021	132,533				5,522		0001
Purchased Call/S&P 500 INDEX/SPXI00R$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,525,513	6025.99		106,786		170,601		170,601	63,815				4,535		0001
Purchased Call/S&P 500 INDEX/SPX9156$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	3,454,648	5770.2		158,914		240,728		240,728	81,814				11,329		0001
Purchased Call/S&P 500 INDEX/SPX9154$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,541,000	6013.13		181,299		260,751		260,751	79,452				11,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	2,257,000	6025.99		97,277		137,768		137,768	40,491				6,709		0001
Purchased Call/S&P 500 INDEX/SPX9154ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	3,901,205	6013.13		226,660		333,588		333,588	106,928				12,209		0001
Purchased Call/S&P 500 INDEX/SPXI00NSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	2,512,000	5918.25		166,043		271,411		271,411	105,368				6,574		0001
Purchased Call/S&P 500 INDEX/SPXI00NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	2,816,000	5918.25		214,298		375,286		375,286	160,988				7,370		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	2,007,975	5667.56		135,538		238,626		238,626	103,087				6,872		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2025	03/20/2026	1	3,886,127	5667.56		279,024		509,650		509,650	230,626				13,300		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	3,255,625	5287.76		196,965		349,094		349,094	152,129				12,170		0001
Purchased Call/S&P 500 INDEX/SPXC05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	4,129,365	4982.77		245,284		454,935		454,935	209,651				14,896		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	3,669,512	5842.01		203,291		298,500		298,500	95,209				14,691		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	903,685	5287.76		39,130		65,418		65,418	26,288				3,378		0001
Purchased Call/S&P 500 INDEX/SPXC05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	932,943	4982.77		66,052		128,702		128,702	62,650				3,366		0001
Purchased Call/S&P 500 INDEX/SPX915BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	74,531	5288		3,689		5,845		5,845	2,156				279		0001
Purchased Call/S&P 500 INDEX/SPX915ASU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/08/2026	1	3,045,712	6000.36		146,499		201,048		201,048	54,550				12,628		0001
Purchased Call/S&P 500 INDEX/SPX9159SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	1,442,290	5842.01		74,566		107,912		107,912	33,346				5,774		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	522,234	6000.36		28,566		40,230		40,230	11,664				2,165		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	436,933	5843		23,631		35,313		35,313	11,683				1,749		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	1,346,044	4983		79,913		112,647		112,647	32,734				4,856		0001
Purchased Call/S&P 500 INDEX/SPXN13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	1,507,718	5287.76		51,262		83,593		83,593	32,331				5,636		0001
Purchased Call/S&P 500 INDEX/SPXC05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	398,174	5663.94		24,129		38,831		38,831	14,702				1,546		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,908,158	5663.94		109,910		174,762		174,762	64,852				7,407		0001
Purchased Call/S&P 500 INDEX/SPXC05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,149,391	5842.01		71,607		108,484		108,484	36,877				4,601		0001
Purchased Call/S&P 500 INDEX/SPXC05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	3,963,954	6000.36		311,170		507,349		507,349	196,178				16,436		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,559,811	5663.94		102,636		169,116		169,116	66,481				6,055		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	1,987,266	5842.01		118,242		176,579		176,579	58,336				7,956		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	4,997,104	5967.84		397,270		645,616		645,616	248,346				21,289		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,373,960	6000.36		180,658		288,077		288,077	107,419				9,843		0001
Purchased Call/S&P 500 INDEX/SPXC05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	5,941,187	5842.01		431,924		695,744		695,744	263,820				23,785		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	1,289,629	5287.76		104,718		207,176		207,176	102,458				4,821		0001
Purchased Call/S&P 500 INDEX/SPXC05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	3,141,830	5287.76		207,675		377,164		377,164	169,489				11,744		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	8,784,808	6000.36		563,985		828,082		828,082	264,098				36,424		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,560,186	4982.77		144,941		329,566		329,566	184,625				5,628		0001
Purchased Call/S&P 500 INDEX/SPXJ008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	1,668,526	5842.01		145,829		275,929		275,929	130,099				6,680		0001
Purchased Call/S&P 500 INDEX/SPXN13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	154,654	5287.76		9,125		16,079		16,079	6,954				578		0001
Purchased Call/S&P 500 INDEX/SPXC05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,850,734	4982.77		147,504		301,754		301,754	154,250				6,676		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	12,221,484	5967.84		795,619		1,163,388		1,163,388	367,769				52,068		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	1,488,294	6000.36		106,115		162,696		162,696	56,580				6,171		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,947,500	4982.77		127,332		219,904		219,904	92,572				10,633		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	2,204,976	5967.84		187,423		327,549		327,549	140,126				9,394		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,511,756	5663.94		134,128		209,911		209,911	75,784				9,750		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,814,361	4982.77		87,271		152,017		152,017	64,746				6,545		0001
Purchased Call/S&P 500 INDEX/SPXC05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,991,992	4982.77		67,927		113,679		113,679	45,752				7,186		0001
Purchased Call/S&P 500 INDEX/SPXD17SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	2,519,000	5967.84		192,955		304,718		304,718	111,763				10,732		0001
Purchased Call/S&P 500 INDEX/SPXC05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,481,613	5663.94		111,424		169,925		169,925	58,500				9,633		0001
Purchased Call/S&P 500 INDEX/SPXN13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	3,716,004	5287.76		177,997		301,875		301,875	123,878				13,890		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	579,409	5967.84		32,273		45,157		45,157	12,884				2,468		0001
Purchased Call/S&P 500 INDEX/SPXC05JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	100,389	4982.77		3,865		6,565		6,565	2,700				362		0001
Purchased Call/S&P 500 INDEX/SPXD17SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	2,502,530	5967.84		124,376		170,515		170,515	46,139				10,662		0001
Purchased Call/S&P 500 INDEX/SPXD170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	302,223	6000.36		17,589		25,046		25,046	7,457				1,253		0001
Purchased Call/S&P 500 INDEX/SPXD17SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	41,062	5967.84		2,377		3,360		3,360	983				175		0001
Purchased Call/S&P 500 INDEX/SPXC05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	235,931	4982.77		13,212		23,856		23,856	10,643				851		0001
Purchased Call/S&P 500 INDEX/SPXN13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	744,353	5287.76		28,658		47,261		47,261	18,603				2,782		0001
Purchased Call/S&P 500 INDEX/SPXC05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	2,038,000	4982.77		131,247		248,389		248,389	117,141				7,352		0001
Purchased Call/S&P 500 INDEX/SPX91598S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XXCSX06	05/22/2025	05/22/2026	1	2,639,417	5842.01		122,205		174,037		174,037	51,832				10,567		0001
Purchased Call/S&P 500 INDEX/SPXC05MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	5,435,000	5663.94		413,604		726,557		726,557	312,953				21,098		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05UM$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	2,274,926	5663.94		204,288		420,036		420,036	215,748				8,831		0001
Purchased Call/S&P 500 INDEX/SPXD17S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	2,248,000	5967.84		162,530		248,154		248,154	85,624				9,577		0001
Purchased Call/S&P 500 INDEX/SPXC05UM$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	3,571,885	5663.94		258,247		441,169		441,169	182,921				13,865		0001
Purchased Call/S&P 500 INDEX/SPXD170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	1,900,000	5842.01		148,960		250,918		250,918	101,958				7,606		0001
Purchased Call/S&P 500 INDEX/SPXE17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	146,997	6693.75		6,865		6,845		6,845	(20)				727		0001
Purchased Call/S&P 500 INDEX/SPXD17W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,096,087	6225.52		211,153		294,103		294,103	82,950				13,583		0001
Purchased Call/S&P 500 INDEX/SPXD052S$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	3,669,931	6466.91		251,390		304,987		304,987	53,597				17,315		0001
Purchased Call/S&P 500 INDEX/SPXJ000$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	2,728,000	6693.75		160,952		160,875		160,875	(77)				13,490		0001
Purchased Call/S&P 500 INDEX/SPXE171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	3,170,461	6309.62		190,545		243,292		243,292	52,747				14,251		0001
Purchased Call/S&P 500 INDEX/SPXE175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	3,026,449	6389.45		176,139		217,066		217,066	40,927				13,968		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	2,277,417	6495.15		111,821		126,674		126,674	14,853				11,039		0001
Purchased Call/S&P 500 INDEX/SPXE178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2025	12/17/2025	1	550,000	22		68,750		56,204		56,204	(12,546)				1,271		0001
Purchased Call/S&P 500 INDEX/SPXE177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,125,860	6466.91		180,050		211,518		211,518	31,468				14,748		0001
Purchased Call/S&P 500 INDEX/SPXE17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	243,463	6693.75		10,542		10,515		10,515	(27)				1,204		0001
Purchased Call/S&P 500 INDEX/SPXJ000$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	4,028,000	6693.75		287,599		285,937		285,937	(1,663)				19,918		0001
Purchased Call/S&P 500 INDEX/SPXN13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	1,469,449	6309.62		122,699		174,140		174,140	51,441				6,605		0001
Purchased Call/S&P 500 INDEX/SPXJ00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	864,540	6225.52		46,945		61,928		61,928	14,984				3,793		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,568,027	6495.15		95,650		111,454		111,454	15,804				7,600		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	2,635,372	6466.91		171,563		205,498		205,498	33,936				12,434		0001
Purchased Call/S&P 500 INDEX/SPXE17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	179,390	6495.15		8,342		9,404		9,404	1,063				869		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,400,556	6225.52		262,273		352,405		352,405	90,132				19,306		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	3,803,303	6466.91		239,228		284,951		284,951	45,723				17,944		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	4,455,122	6309.62		305,621		402,460		402,460	96,839				20,026		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	4,768,858	6225.52		296,623		402,931		402,931	106,308				20,921		0001
Purchased Call/S&P 500 INDEX/SPXE177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	653,776	6466.91		31,447		36,066		36,066	4,620				3,085		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2025	09/08/2026	1	1,182,768	6495.15		70,020		81,457		81,457	11,437				5,733		0001
Purchased Call/S&P 500 INDEX/SPXD050S$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	1,549,419	6389.45		74,372		89,121		89,121	14,749				7,151		0001
Purchased Call/S&P 500 INDEX/SPXJ000$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	639,808	6693.75		38,389		38,343		38,343	(45)				3,164		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	3,314,342	6389.45		255,204		338,112		338,112	82,908				15,297		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,879,447	6495.15		119,721		140,894		140,894	21,173				9,110		0001
Purchased Call/S&P 500 INDEX/SPXD054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,795,404	6495.15		121,369		144,168		144,168	22,799				8,702		0001
Purchased Call/S&P 500 INDEX/SPXD053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	4,238,638	6495.15		228,886		262,374		262,374	33,487				20,545		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	5,254,547	6389.45		358,360		456,649		456,649	98,288				24,252		0001
Purchased Call/S&P 500 INDEX/SPXB212$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,704,474	6693.75		199,049		197,812		197,812	(1,237)				13,373		0001
Purchased Call/S&P 500 INDEX/SPXE17E$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	1,978,574	6693.75		96,554		96,378		96,378	(176)				9,784		0001
Purchased Call/S&P 500 INDEX/SPXB212$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	3,237,839	6693.75		259,351		256,741		256,741	(2,610)				16,011		0001
Purchased Call/S&P 500 INDEX/SPXE177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	1,746,747	6466.91		123,146		150,350		150,350	27,204				8,241		0001
Purchased Call/S&P 500 INDEX/SPXD17W$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	2,710,332	6225.52		195,415		277,774		277,774	82,359				11,890		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	3,786,923	6309.62		302,954		421,734		421,734	118,781				17,022		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	4,166,107	6389.45		268,297		337,028		337,028	68,730				19,228		0001
Purchased Call/S&P 500 INDEX/SPXD054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	5,009,330	6495.15		355,662		427,600		427,600	71,938				24,280		0001
Purchased Call/S&P 500 INDEX/SPXD17W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	1,907,000	6225.52		146,076		212,896		212,896	66,819				8,366		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	5,431,191	6693.75		292,198		291,751		291,751	(447)				26,857		0001
Purchased Call/S&P 500 INDEX/SPXB210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	1,267,932	6466.91		103,970		133,380		133,380	29,410				5,982		0001
Purchased Call/S&P 500 INDEX/SPXD052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,658,940	6466.91		203,143		254,306		254,306	51,163				12,545		0001
Purchased Call/S&P 500 INDEX/SPXE177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	3,943,396	6466.91		213,338		248,126		248,126	34,789				18,605		0001
Purchased Call/S&P 500 INDEX/SPXD052$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,676,000	6466.91		133,577		170,068		170,068	36,491				7,907		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	3,235,442	6309.62		233,922		313,066		313,066	79,143				14,543		0001
Purchased Call/S&P 500 INDEX/SPXD054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	1,002,258	6495.15		76,272		93,672		93,672	17,400				4,858		0001
Purchased Call/S&P 500 INDEX/SPXJ001$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	1,997,000	6389.45		148,377		193,846		193,846	45,469				9,217		0001
Purchased Call/S&P 500 INDEX/SPXJ001$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	3,423,000	6389.45		244,060		315,003		315,003	70,943				15,798		0001
Purchased Call/S&P 500 INDEX/SPXJ000$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,358,440	6693.75		294,195		293,008		293,008	(1,186)				21,552		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	3,122,000	6495.15		246,950		309,038		309,038	62,087				15,132		0001
Purchased Call/S&P 500 INDEX/SPXE171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	2,263,566	6309.62		141,473		182,296		182,296	40,823				10,175		0001
Purchased Call/S&P 500 INDEX/SPXD050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	3,357,073	6389.45		181,618		221,095		221,095	39,477				15,494		0001
Purchased Call/S&P 500 INDEX/SPXD052$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	2,869,000	6466.91		212,019		262,537		262,537	50,518				13,536		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00FSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	506,604	6309.62		27,863		34,930		34,930	7,066				2,277		0001
Purchased Call/S&P 500 INDEX/SPXJ000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/22/2025	09/22/2026	1	2,952,000	6693.75		186,862		186,515		186,515	(347)				14,597		0001
Purchased Call/S&P 500 INDEX/SPXD17XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	3,982,000	6225.52		318,958		475,964		475,964	157,006				17,469		0001
Purchased Call/S&P 500 INDEX/SPXD054S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	2,079,766	6495.15		153,695		186,856		186,856	33,161				10,081		0001
Purchased Call/S&P 500 INDEX/SPXB212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	2,074,000	6693.75		160,113		158,731		158,731	(1,382)				10,256		0001
Purchased Call/S&P 500 INDEX/SPX8151S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2026	1	1,689,000	5123.69	185,283			392,211		392,211	95,679				5,539		0001
Purchased Call/S&P 500 INDEX/SPX921IS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,195,277	4850.43	151,083			470,199		470,199	146,081				3,340		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	1,596,328	4224.16	159,314			317,269		317,269	32,291				1,960		0001
Purchased Call/S&P 500 INDEX/SPXB05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,457,000	4556.62	195,967			689,427		689,427	200,414				2,750		0001
Purchased Call/S&P 500 INDEX/SPXB05B84	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,496,000	4556.62	144,065			284,258		284,258	40,562				2,823		0001
Purchased Call/S&P 500 INDEX/SPXB05C9P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	1,493,000	4604.37	159,751			341,900		341,900	55,713				3,246		0001
Purchased Call/S&P 500 INDEX/SPXB05GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,162,000	4763.54	116,200			236,827		236,827	41,504				3,041		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,504,666	5087.03	153,175			301,055		301,055	66,625				4,709		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,261,000	5087.03	149,302			340,395		340,395	93,332				3,946		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	1,399,341	5234.18	96,694			164,244		164,244	32,746				4,789		0001
Purchased Call/S&P 500 INDEX/SPXB05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,540,000	5234.18	282,194			581,198		581,198	157,454				8,693		0001
Purchased Call/S&P 500 INDEX/SPXG00DSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	1	1,258,000	4308.5	123,410			250,042		250,042	27,203				931		0001
Purchased Call/S&P 500 INDEX/SPXH002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	1	1,666,000	4997.91	178,928			383,585		383,585	84,981				4,952		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	208,706	5207	9,012			14,402		14,402	2,518				755		0001
Purchased Call/S&P 500 INDEX/SPXL13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,076,591	5464.62	135,112			261,648		261,648	87,396				4,587		0001
Purchased Call/S&P 500 INDEX/SPX815JS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	3,076,000	5202.39	358,354			733,592		733,592	192,144				11,097		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,816,452	5307.01	224,877			462,923		462,923	139,826				7,272		0001
Purchased Call/S&P 500 INDEX/SPX921USL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	1,672,000	5187.67	183,418			357,417		357,417	83,581				6,490		0001
Purchased Call/S&P 500 INDEX/SPX921SSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,249,000	5010.6	92,301			157,082		157,082	26,185				4,669		0001
Purchased Call/S&P 500 INDEX/SPX815JSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	2,021,000	5202.39	186,740			332,463		332,463	69,194				7,291		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,135,505	5187.67	271,850			620,455		620,455	188,154				8,290		0001
Purchased Call/S&P 500 INDEX/SPX921XSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,132,000	5346.99	268,845			550,567		550,567	172,510				8,840		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,437,083	5346.99	273,684			503,487		503,487	131,237				10,105		0001
Purchased Call/S&P 500 INDEX/SPXH00DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2026	1	1,628,348	5202	211,723			497,917		497,917	166,301				5,874		0001
Purchased Call/S&P 500 INDEX/SPX921SSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,522,000	5010.6	181,270			376,110		376,110	82,935				5,689		0001
Purchased Call/S&P 500 INDEX/SPXL136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	1,088,000	5187.67	85,843			146,127		146,127	28,160				4,223		0001
Purchased Call/S&P 500 INDEX/SPX921VSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,296,000	5307.01	140,357			258,588		258,588	64,283				5,188		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,689,887	5464.62	145,837			233,343		233,343	54,574				7,200		0001
Purchased Call/S&P 500 INDEX/SPXA210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85	206,770			380,232		380,232	137,316				6,831		0001
Purchased Call/S&P 500 INDEX/SPXA211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41	183,218			334,870		334,870	111,749				6,707		0001
Purchased Call/S&P 500 INDEX/SPXA215S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42	331,264			733,737		733,737	243,568				12,408		0001
Purchased Call/S&P 500 INDEX/SPXB05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55	153,503			227,943		227,943	55,790				9,465		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41	200,204			374,868		374,868	134,371				6,797		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55	130,129			240,888		240,888	87,080				5,185		0001
Purchased Call/S&P 500 INDEX/SPXM136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55	183,496			330,794		330,794	113,678				7,729		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85	154,989			279,416		279,416	93,594				5,643		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64	480,997			941,015		941,015	332,020				17,688		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31	281,830			637,174		637,174	209,351				9,729		0001
Purchased Call/S&P 500 INDEX/SPXB055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42	219,256			444,859		444,859	131,427				8,711		0001
Purchased Call/S&P 500 INDEX/SPXB05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55	107,844			179,176		179,176	54,065				5,031		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64	153,691			257,037		257,037	69,684				6,959		0001
Purchased Call/S&P 500 INDEX/SPXB055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42	289,970			518,795		518,795	126,737				12,966		0001
Purchased Call/S&P 500 INDEX/SPXB050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31	238,595			467,212		467,212	122,736				9,254		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54	215,454			303,071		303,071	111,315				9,477		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54	710,239			999,866		999,866	392,714				28,449		0001
Purchased Call/S&P 500 INDEX/SPXA218SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13	262,682			442,867		442,867	160,677				10,028		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27	593,122			774,894		774,894	302,599				24,205		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34	541,855			767,358		767,358	292,677				21,425		0001
Purchased Call/S&P 500 INDEX/SPXC055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85	194,472			277,872		277,872	98,453				8,198		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54	166,279			234,805		234,805	90,728				6,743		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2	229,119			362,675		362,675	134,808				9,012		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54	97,478			131,675		131,675	41,400				5,441		0001
Purchased Call/S&P 500 INDEX/SPXI00H8X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34	142,440			200,125		200,125	70,488				6,405		0001
Purchased Call/S&P 500 INDEX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85	496,771			720,535		720,535	264,965				19,755		0001
Purchased Call/S&P 500 INDEX/SPXA21E$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27	248,235			327,187		327,187	125,007				10,724		0001
Purchased Call/S&P 500 INDEX/SPXC059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	552,305	6103	37,013			45,369		45,369	8,356				3,173		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,392,113	6013.13	190,891			241,855		241,855	50,964				14,138		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	2,370,995	6086.37	314,868			427,647		427,647	112,778				13,581		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	2,782,930	5667.56	218,182			316,392		316,392	98,211				16,893		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	2,775,914	6025.99	373,916			534,098		534,098	160,183				16,180		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,983,782	5770.2	261,463			451,022		451,022	189,559				11,885		0001
Purchased Call/S&P 500 INDEX/SPXA21ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,592,000	5918.25	210,303			316,189		316,189	105,886				8,984		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	1,148,667	6013.13	150,131			218,651		218,651	68,520				6,789		0001
Purchased Call/S&P 500 INDEX/SPXA211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,374,000	5918.25	322,864			489,996		489,996	167,132				13,398		0001
Purchased Call/S&P 500 INDEX/SPXA21NSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	1,034,000	6013.13	65,349			80,874		80,874	15,525				6,111		0001
Purchased Call/S&P 500 INDEX/SPXA21PS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/22/2027	1	1,261,000	5667.56	166,200			327,719		327,719	161,519				7,655		0001
Purchased Call/S&P 500 INDEX/SPXI00TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2025	02/22/2027	1	1,482,000	6013.13	200,070			290,606		290,606	90,536				8,759		0001
Purchased Call/S&P 500 INDEX/SPXC05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	4,322,000	5667.56	553,216			1,051,424		1,051,424	498,208				26,236		0001
Purchased Call/S&P 500 INDEX/SPXC05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	3,143,000	5667.56	339,130			545,648		545,648	206,518				19,079		0001
Purchased Call/S&P 500 INDEX/SPXC05DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,259,000	5770.2	140,756			214,621		214,621	73,865				7,542		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,088,080	5770.2	147,761			260,902		260,902	113,141				6,519		0001
Purchased Call/S&P 500 INDEX/SPXA21MSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,689,000	6025.99	321,873			445,695		445,695	123,821				15,673		0001
Purchased Call/S&P 500 INDEX/SPXA21MSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,139,000	6025.99	277,214			396,703		396,703	119,489				12,467		0001
Purchased Call/S&P 500 INDEX/SPXC05CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	2,465,000	6013.13	283,475			389,661		389,661	106,186				14,569		0001
Purchased Call/S&P 500 INDEX/SPXA211SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	1,856,000	5918.25	224,576			323,860		323,860	99,284				10,474		0001
Purchased Call/S&P 500 INDEX/SPXJ008S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	2,369,854	5842.01	327,514			559,495		559,495	231,981				15,167		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	947,217	5967.84	128,253			207,579		207,579	79,326				6,222		0001

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Purchased Call/S&P 500 INDEX/SPXC05KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,507,000	5287.76		166,524		292,350		292,350	125,826				9,408		0001
Purchased Call/S&P 500 INDEX/SPXC05MSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,488,000	5663.94		167,995		266,082		266,082	98,087				9,411		0001
Purchased Call/S&P 500 INDEX/SPXC05SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,006,220	6000.36		109,175		150,375		150,375	41,200				6,536		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,763,288	4982.77		125,899		206,651		206,651	80,752				10,872		0001
Purchased Call/S&P 500 INDEX/SPXN13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,276,405	5842.01		170,783		283,712		283,712	112,929				8,169		0001
Purchased Call/S&P 500 INDEX/SPXC05JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,376,000	4982.77		152,048		284,289		284,289	132,241				8,484		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	2,109,343	5967.84		229,707		317,179		317,179	87,471				13,856		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,566,441	4982.77		227,291		645,064		645,064	417,773				9,658		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,531,260	5287.76		203,045		412,273		412,273	209,228				9,559		0001
Purchased Call/S&P 500 INDEX/SPXC05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	1,857,746	5842.01		185,589		259,963		259,963	74,374				11,889		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,850,097	5663.94		386,473		711,378		711,378	324,905				18,026		0001
Purchased Call/S&P 500 INDEX/SPXC05JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	1,942,000	4982.77		266,248		624,996		624,996	358,748				11,973		0001
Purchased Call/S&P 500 INDEX/SPXC05SSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,442,000	6000.36		331,379		518,958		518,958	187,579				15,862		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	1,332,882	6000.36		180,072		281,266		281,266	101,194				8,658		0001
Purchased Call/S&P 500 INDEX/SPXC05MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	1,457,000	5663.94		133,898		198,067		198,067	64,169				9,215		0001
Purchased Call/S&P 500 INDEX/SPXC05KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	1,736,000	5287.76		158,150		259,565		259,565	101,416				10,838		0001
Purchased Call/S&P 500 INDEX/SPXD052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,057,000	6466.91		100,732		113,649		113,649	12,917				7,261		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2027	1	1,452,000	6309.62		192,245		249,266		249,266	57,021				9,763		0001
Purchased Call/S&P 500 INDEX/SPXC05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,216,202	6309.62		155,917		200,685		200,685	44,768				8,177		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,377,000	6495.15		430,568		515,816		515,816	85,249				23,516		0001
Purchased Call/S&P 500 INDEX/SPX915CSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	1,310,489	6309.62		140,353		168,789		168,789	28,436				8,811		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	3,950,082	6466.91		506,400		609,218		609,218	102,818				27,136		0001
Purchased Call/S&P 500 INDEX/SPXJ000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	6,438,000	6693.75		838,228		838,405		838,405	177				45,273		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,939,138	6389.45		772,088		968,143		968,143	196,055				40,383		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,339,607	6495.15		127,263		142,329		142,329	15,067				9,329		0001
Purchased Call/S&P 500 INDEX/SPXA21YS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	1,959,000	6225.52		259,959		356,016		356,016	96,057				13,031		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	1,376,000	6495.15		156,314		180,047		180,047	23,734				9,582		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX915D$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/06/2027	1	2,416,000	6389.45		230,728		264,901		264,901	34,173				16,428		0001
Purchased Call/S&P 500 INDEX/SPXJ000$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	1,419,000	6693.75		177,659		177,949		177,949	290				9,979		0001
Purchased Call/S&P 500 INDEX/SPX915C$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2027	1	2,235,000	6225.52		262,166		337,480		337,480	75,314				14,867		0001
Purchased Call/RTY Index/RTY0050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,162,000	2399.64	124,099			79,647		79,647	1,136				3,488		0001
Purchased Call/RTY Index/RTY0000$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	1,228,000	2406.67	80,188			48,862		48,862	777				2,318		0001
Purchased Call/RTY Index/RTY0150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	1,331,449	2238.96		99,726		135,074		135,074	35,349				3,485		0001
Purchased Call/RTY Index/RTY0150$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	1,081,000	2195.35		67,779		103,822		103,822	36,044				3,383		0001
Purchased Call/RTY Index/RTY0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,074,264	2075.48		81,966		156,545		156,545	74,579				3,523		0001
Purchased Call/RTY Index/RTY0000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	1,391,091	2279.71		120,747		139,193		139,193	18,447				4,135		0001
Purchased Call/RTY Index/RTY0050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	969,515	1760.71		73,974		169,092		169,092	95,118				3,497		0001
Purchased Call/RTY Index/RTY0150$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2025	08/07/2026	1	1,039,000	2218.42		64,938		94,469		94,469	29,531				4,795		0001
Purchased Call/RTY Index/RTY0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,357,000	2463.34		83,048		77,998		77,998	(5,050)				6,710		0001
Purchased Call/RTY Index/RTY0150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/20/2026	1	1,271,000	2013.84	194,717			298,910		298,910	53,652				3,978		0001
Purchased Call/RTY Index/RTY0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55	516,569			478,838		478,838	61,586				20,002		0001
Purchased Call/RTY Index/RTY0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64	166,317			130,081		130,081	19,689				5,830		0001
Purchased Call/S&P 500 INDEX/SPX050K$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			12,537,567		12,537,567	2,296,892				31,208		0001
Purchased Call/S&P 500 INDEX/SPX150K$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			13,494,245		13,494,245	2,909,153				162,358		0001
Purchased Call/S&P 500 INDEX/SPX615S$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			2,038,183		2,038,183	417,244				5,572		0001
Purchased Call/S&P 500 INDEX/SPX615X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			9,757,521		9,757,521	1,841,643				29,040		0001
Purchased Call/S&P 500 INDEX/SPX6216$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			1,552,080		1,552,080	308,920				2,147		0001
Purchased Call/S&P 500 INDEX/SPX621I$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			8,311,956		8,311,956	1,714,345				46,150		0001
Purchased Call/S&P 500 INDEX/SPX7151$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			2,174,625		2,174,625	443,613				10,248		0001
Purchased Call/S&P 500 INDEX/SPX7159$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			7,767,772		7,767,772	1,695,721				57,936		0001
Purchased Call/S&P 500 INDEX/SPX715A$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			7,881,800		7,881,800	1,801,719				70,341		0001
Purchased Call/S&P 500 INDEX/SPX715B$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			5,292,943		5,292,943	1,216,216				48,737		0001
Purchased Call/S&P 500 INDEX/SPX715H$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			797,241		797,241	185,714				9,351		0001
Purchased Call/S&P 500 INDEX/SPX715M$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			1,259,620		1,259,620	299,868				17,867		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX715S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	.3901	466,859			1,370,976		1,370,976	273,867				13,797		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	.4123	707,306			2,160,073		2,160,073	451,290				24,193		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	.3901	802,186			2,613,245		2,613,245	526,533				26,203		0001
Purchased Call/S&P 500 INDEX/SPX805U$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			1,584,861		1,584,861	317,623				3,046		0001
Purchased Call/S&P 500 INDEX/SPX8215SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	.3758	587,596			2,078,099		2,078,099	401,336				20,243		0001
Purchased Call/S&P 500 INDEX/SPX9055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			4,653,305		4,653,305	998,750				29,888		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			5,698,166		5,698,166	1,248,464				41,335		0001
Purchased Call/S&P 500 INDEX/SPX9057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			7,472,856		7,472,856	1,658,127				57,381		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			10,123,442		10,123,442	2,225,993				76,991		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			9,326,177		9,326,177	2,069,339				75,238		0001
Purchased Call/S&P 500 INDEX/SPX905CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			5,135,046		5,135,046	1,194,241				50,454		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			9,236,331		9,236,331	2,109,126				87,849		0001
Purchased Call/S&P 500 INDEX/SPX905ES$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			9,507,956		9,507,956	2,193,973				95,311		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			9,245,897		9,245,897	2,134,906				94,559		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			14,330,974		14,330,974	3,343,520				154,313		0001
Purchased Call/S&P 500 INDEX/SPX9051$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			8,185,615		8,185,615	1,920,019				91,217		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			12,015,339		12,015,339	2,842,458				140,255		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			12,759,601		12,759,601	3,011,135				150,683		0001
Purchased Call/S&P 500 INDEX/SPX905XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	.4442	722,925			2,103,333		2,103,333	496,397				24,842		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			16,241,404		16,241,404	3,767,666				190,426		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			21,876,495		21,876,495	5,043,313				257,868		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			13,153,706		13,153,706	3,111,800				169,935		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	.4702	596,066			1,550,385		1,550,385	376,464				22,039		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			14,015,184		14,015,184	3,377,515				198,527		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			14,248,993		14,248,993	3,431,206				205,345		0001
Purchased Call/S&P 500 INDEX/SPX905U$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			14,825,143		14,825,143	3,520,040				213,301		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	.4398	997,258			2,894,461		2,894,461	650,712				35,967		0001
Purchased Call/S&P 500 INDEX/SPX905W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			14,471,782		14,471,782	3,310,836				193,677		0001
Purchased Call/S&P 500 INDEX/SPX905X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			19,056,187		19,056,187	4,185,022				228,396		0001
Purchased Call/S&P 500 INDEX/SPX905Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			16,385,292		16,385,292	3,504,560				183,972		0001
Purchased Call/S&P 500 INDEX/SPX905Z$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			14,598,502		14,598,502	3,299,138				197,794		0001
Purchased Call/S&P 500 INDEX/SPX9210$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	.4536	836,887			1,855,584		1,855,584	378,970				28,982		0001
Purchased Call/S&P 500 INDEX/SPX921ES$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			14,622,127		14,622,127	2,949,667				241,767		0001
Purchased Call/S&P 500 INDEX/SPXA051$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			16,276,174		16,276,174	3,646,159				218,900		0001
Purchased Call/S&P 500 INDEX/SPXA052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			13,383,045		13,383,045	2,803,134				150,070		0001
Purchased Call/S&P 500 INDEX/SPXA053$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			13,735,442		13,735,442	2,770,594				137,900		0001
Purchased Call/S&P 500 INDEX/SPXA054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			1,101,154		1,101,154	229,042				12,455		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			15,546,488		15,546,488	3,053,135				146,741		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			16,594,191		16,594,191	3,318,336				169,338		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			16,880,033		16,880,033	3,398,808				178,812		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			17,696,368		17,696,368	3,649,328				206,938		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			14,897,745		14,897,745	3,063,924				174,958		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			1,268,451		1,268,451	260,875				14,897		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			19,718,495		19,718,495	3,963,271				217,518		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			16,182,299		16,182,299	3,130,423				157,755		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			2,007,753		2,007,753	388,395				19,573		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			18,504,626		18,504,626	3,509,959				170,418		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			2,167,427		2,167,427	411,137				19,963		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			16,997,753		16,997,753	3,270,834				166,780		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			2,406,916		2,406,916	463,173				23,618		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			15,617,085		15,617,085	3,094,757				176,263		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			23,315,164		23,315,164	4,588,278				259,073		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			23,848,034		23,848,034	4,590,611				247,550		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			13,459,720		13,459,720	2,612,188				145,766		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	3895	610,490			1,911,511		1,911,511	370,971				20,701		0001
Purchased Call/S&P 500 INDEX/SPXA052GF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			11,558,559		11,558,559	2,262,029				130,717		0001
Purchased Call/S&P 500 INDEX/SPXA051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			25,054,130		25,054,130	4,894,420				288,590		0001
Purchased Call/S&P 500 INDEX/SPXA05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			19,559,615		19,559,615	3,814,307				226,284		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			23,388,022		23,388,022	4,518,105				264,242		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			20,072,074		20,072,074	3,952,857				247,506		0001
Purchased Call/S&P 500 INDEX/SPXA05PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	4105	504,189			1,489,183		1,489,183	293,269				18,363		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	4134	4,160,127			12,256,422		12,256,422	2,417,218				153,815		0001
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	4134	643,536			2,003,120		2,003,120	395,056				25,139		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			18,720,405		18,720,405	3,684,261				236,425		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			17,115,347		17,115,347	3,386,789				222,980		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			3,784,672		3,784,672	776,063				9,293		0001
Purchased Call/S&P 500 INDEX/SPXA13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			1,958,303		1,958,303	406,117				5,686		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			3,511,035		3,511,035	728,536				10,791		0001
Purchased Call/S&P 500 INDEX/SPXA17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			3,024,929		3,024,929	601,531				4,945		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			3,632,107		3,632,107	737,598				7,997		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			3,314,852		3,314,852	636,203				8,595		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			5,835,304		5,835,304	987,789				10,428		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	2305	617,424			4,992,312		4,992,312	845,099				8,922		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			9,011,168		9,011,168	1,707,996				28,088		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			13,744,053		13,744,053	2,812,563				214,613		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			20,716,420		20,716,420	4,140,823				302,885		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			22,373,770		22,373,770	4,497,990				339,376		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			21,391,724		21,391,724	4,221,841				304,352		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	4224	1,224,249			3,057,007		3,057,007	593,847				41,764		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			13,361,872		13,361,872	2,684,216				215,435		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			14,435,853		14,435,853	2,957,204				256,904		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54	9,218,394			19,968,316		19,968,316	4,085,307				357,805		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43	7,307,858			15,149,939		15,149,939	3,123,675				283,323		0001
Purchased Call/S&P 500 INDEX/SPXB05ISZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91	14,326,161			27,571,616		27,571,616	5,766,873				553,451		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69	10,617,345			19,245,859		19,245,859	4,067,590				411,479		0001
Purchased Call/S&P 500 INDEX/SPXB135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			12,557,489		12,557,489	2,318,913				33,343		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			8,172,016		8,172,016	1,635,432				31,006		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			8,087,903		8,087,903	1,579,420				29,465		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			6,305,489		6,305,489	1,264,470				26,503		0001
Purchased Call/S&P 500 INDEX/SPXB1419R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			6,903,438		6,903,438	1,400,416				31,057		0001
Purchased Call/S&P 500 INDEX/SPXB170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			8,345,758		8,345,758	1,641,883				32,237		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			9,121,345		9,121,345	1,828,999				42,947		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			6,305,764		6,305,764	1,293,012				33,354		0001
Purchased Call/S&P 500 INDEX/SPXB1798P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	.3509	272,579			1,339,159		1,339,159	276,729				7,437		0001
Purchased Call/S&P 500 INDEX/SPXB17A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			5,684,680		5,684,680	1,182,979				32,988		0001
Purchased Call/S&P 500 INDEX/SPXB17D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			7,049,714		7,049,714	1,534,361				50,060		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			13,615,907		13,615,907	3,251,802				197,002		0001
Purchased Call/S&P 500 INDEX/SPXC134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			8,452,237		8,452,237	1,727,802				39,891		0001
Purchased Call/S&P 500 INDEX/SPXC139$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			9,659,221		9,659,221	1,942,132				45,054		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			11,175,685		11,175,685	2,289,215				57,918		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			4,050,275		4,050,275	858,555				26,189		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			15,910,555		15,910,555	3,764,999				197,822		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	.4545	317,494			855,849		855,849	201,427				11,057		0001
Purchased Call/S&P 500 INDEX/SPXF13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			25,056,851		25,056,851	6,059,448				356,012		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	.4677	451,265			1,110,560		1,110,560	262,693				15,965		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			15,901,223		15,901,223	3,561,130				197,423		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			24,005,805		24,005,805	4,969,656				271,440		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03	13,940,880			25,221,708		25,221,708	5,351,890				531,684		0001
Purchased Call/S&P 500 INDEX/SPXH00A5K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18	9,372,319			15,856,656		15,856,656	3,400,997				359,242		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			26,688,157		26,688,157	5,140,714				274,207		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			22,772,376		22,772,376	4,504,401				278,564		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			4,428,312		4,428,312	868,010				55,615		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			23,512,788		23,512,788	4,674,566				323,451		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			18,626,453		18,626,453	3,739,861				268,418		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			15,090,925		15,090,925	3,028,587				219,926		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			23,397,935		23,397,935	4,728,457				360,368		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			24,680,305		24,680,305	4,830,447				350,780		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			16,654,774		16,654,774	3,219,325				227,851		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			23,883,495		23,883,495	4,699,942				353,703		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01	8,444,135			13,681,813		13,681,813	2,880,922				320,140		0001
Purchased Call/S&P 500 INDEX/SPXC17XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76	876,387			1,593,581		1,593,581	409,961				54,373		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6	10,375,750			18,653,828		18,653,828	3,859,621				379,721		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39	9,257,794			15,506,392		15,506,392	3,254,503				344,704		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99	12,693,191			20,319,327		20,319,327	4,339,348				485,206		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62	11,024,655			16,912,346		16,912,346	3,598,629				426,459		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67	10,267,162			17,566,411		17,566,411	3,699,580				388,602		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41	6,957,890			10,327,024		10,327,024	2,244,430				273,207		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31	9,498,100			16,354,509		16,354,509	3,442,917				386,657		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85	7,832,459			11,467,780		11,467,780	2,502,136				304,575		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64	8,309,356			13,046,439		13,046,439	2,821,828				346,510		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42	8,514,231			14,672,274		14,672,274	3,105,010				361,860		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55	5,821,912			8,751,449		8,751,449	1,912,151				246,883		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	5703	771,832			1,143,078		1,143,078	244,897				32,181		0001
Purchased Call/S&P 500 INDEX/SPXB05IWS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13	9,970,885			13,958,858		13,958,858	3,057,563				402,711		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27	13,556,690			16,075,842		16,075,842	3,543,425				537,862		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85	13,589,503			16,778,240		16,778,240	3,704,113				524,345		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54	16,249,854			19,940,275		19,940,275	4,465,911				641,940		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34	11,662,433			14,385,564		14,385,564	3,205,276				457,803		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	.6090	714,048			856,096		856,096	188,695				28,641		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2	10,245,107			13,551,493		13,551,493	2,994,928				409,025		0001
Purchased Call/S&P 500 INDEX/SPXC05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	37,955,056	5770.2	10,965,216			15,238,599		15,238,599	4,273,383				442,450		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	4,975,261	.5668	1,471,433			2,097,061		2,097,061	625,628				58,202		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	25,668,357	6086.37	7,613,235			8,839,156		8,839,156	1,225,922				295,885		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	36,002,040	5918.25	10,642,203			13,310,513		13,310,513	2,668,310				413,503		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	40,807,679	5667.56	11,528,169			17,202,312		17,202,312	5,674,143				477,379		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	39,372,216	6025.99	11,480,938			14,046,747		14,046,747	2,565,809				455,720		0001
Purchased Call/S&P 500 INDEX/SPXA210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2025	03/07/2031	1	1,909,936	.5770	504,133			770,297		770,297	266,164				22,265		0001
Purchased Call/S&P 500 INDEX/SPXC05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2025	03/07/2031	1	1,846,464	.5770	491,648			741,377		741,377	249,729				21,525		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	33,656,874	6013.13	9,878,293			12,090,144		12,090,144	2,211,852				390,958		0001
Purchased Call/S&P 500 INDEX/SPXN131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/21/2031	1	2,892,316	.6013	843,482			1,039,284		1,039,284	195,803				33,597		0001
Purchased Call/S&P 500 INDEX/SPX261RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	8,052,675	6000.36	2,302,260			3,016,468		3,016,468	714,208				96,000		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	8,115,569	5842.01	2,304,010			3,218,724		3,218,724	914,714				96,400		0001
Purchased Call/S&P 500 INDEX/SPXC05K$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	22,890,400	5287.76	6,677,130			11,470,118		11,470,118	4,792,988				269,914		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	55,799,496	4982.77	15,763,358			31,813,967		31,813,967	16,050,609				655,691		0001
Purchased Call/S&P 500 INDEX/SPXC05V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	35,166,826	5967.84	10,142,113			13,343,727		13,343,727	3,201,615				420,655		0001
Purchased Call/S&P 500 INDEX/SPXC051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	2,512,000	4982.77	685,274			1,308,922		1,308,922	623,648				29,518		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	25,193,775	5663.94	7,283,520			10,774,487		10,774,487	3,490,967				298,243		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	19,579,817	5842.01	5,715,349			7,776,499		7,776,499	2,061,150				232,576		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	9,909,521	5663.94	2,795,476			4,193,996		4,193,996	1,398,521				117,308		0001
Purchased Call/S&P 500 INDEX/SPXC05K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	9,819,621	5287.76	2,758,331			4,732,655		4,732,655	1,974,323				115,789		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	15,833,830	6000.36	4,629,812			5,899,476		5,899,476	1,269,664				188,764		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	45,618,525	6466.91		13,024,089		14,239,188		14,239,188	1,215,100				553,842		0001
Purchased Call/S&P 500 INDEX/SPX140V$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	6389.45		61,985		58,084		58,084	(3,900)				16,131		0001
Purchased Call/S&P 500 INDEX/SPXD050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	45,656,000	6389.45		13,053,050		14,678,152		14,678,152	1,625,102				552,491		0001
Purchased Call/S&P 500 INDEX/SPXD056$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	6,031,069	.6694		1,716,621		1,723,376		1,723,376	6,754				73,747		0001
Purchased Call/S&P 500 INDEX/SPXD053$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	8,472,000	6495.15		2,325,564		2,664,402		2,664,402	338,838				103,262		0001
Purchased Call/S&P 500 INDEX/SPXD053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	1,568,000	6495.15		404,387		458,452		458,452	54,065				19,112		0001
Purchased Call/S&P 500 INDEX/SPX261V$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	8,062,000	6693.75		2,257,360		2,315,826		2,315,826	58,466				98,581		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	35,339,720	6225.52		10,227,315		12,176,660		12,176,660	1,949,345				424,540		0001
Purchased Call/S&P 500 INDEX/SPXC05I$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	36,195,000	6309.62		10,485,692		11,965,701		11,965,701	1,480,009				436,257		0001
Purchased Call/S&P 500 INDEX/SPX261S$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	2,616,000	6225.52		735,619		898,104		898,104	162,485				31,426		0001
Purchased Call/S&P 500 INDEX/SPX261V$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	39,915,000	6693.75		11,535,435		11,407,398		11,407,398	(128,037)				488,075		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	6309.62		40,409		35,186		35,186	(5,223)				9,859		0001
Purchased Call/S&P 500 INDEX/SPX261U$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/22/2031	1	1,775,000	6466.91		89,638		76,808		76,808	(12,829)				21,550		0001
Purchased Call/S&P 500 INDEX/SPXA21X$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	6225.52		52,959		45,512		45,512	(7,447)				13,010		0001
Purchased Call/S&P 500 INDEX/SPXC05I$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2031	1	3,243,000	6309.62		908,040		1,081,395		1,081,395	173,355				39,088		0001
Purchased Call/S&P 500 INDEX/SPXD053$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	2,046,000	6495.15		105,369		90,619		90,619	(14,750)				24,938		0001
Purchased Call/S&P 500 INDEX/SPXD052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	4,119,000	6466.91		1,138,904		1,300,409		1,300,409	161,506				50,008		0001
Purchased Call/S&P 500 INDEX/SPX0135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,434,000	6693.75		119,266		111,323		111,323	(7,943)				29,763		0001
Purchased Call/S&P 500 INDEX/SPXD053$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	43,565,000	6495.15		12,372,460		13,498,496		13,498,496	1,126,036				530,996		0001
Purchased Call/S&P 500 INDEX/SPXD050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	5,522,000	6389.45		1,532,907		1,791,547		1,791,547	258,639				66,823		0001
Purchased Call/S&P 500 INDEX/SRM0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			1,580,548		1,580,548	443,188				26,572		0001
Purchased Call/S&P 500 INDEX/SRM0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			605,599		605,599	156,747				10,508		0001
Purchased Call/S&P 500 INDEX/SRM0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			815,984		815,984	205,713				13,484		0001
Purchased Call/S&P 500 INDEX/SRM0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			1,185,979		1,185,979	275,499				15,139		0001
Purchased Call/S&P 500 INDEX/SRM0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,344,669		1,344,669	295,288				15,269		0001
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			2,473,763		2,473,763	568,363				38,462		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,703,902		1,703,902	348,415				23,345		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,417,971		1,417,971	290,254				20,941		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,625,153		1,625,153	351,078				27,369		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			2,447,492		2,447,492	521,230				41,942		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,290,817		1,290,817	264,243				22,543		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100	1,223,794			2,187,305		2,187,305	467,823				44,651		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100	1,295,178			2,169,726		2,169,726	457,551				46,782		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100	1,233,049			1,844,432		1,844,432	392,281				45,215		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			1,418,897		1,418,897	328,488				2,781		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			2,427,301		2,427,301	477,683				7,305		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			1,192,159		1,192,159	268,362				7,084		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			1,031,059		1,031,059	229,386				11,618		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			2,096,030		2,096,030	464,738				25,977		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			2,069,873		2,069,873	449,650				30,451		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,452,670		1,452,670	314,497				21,287		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			3,259,394		3,259,394	714,760				58,947		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			2,320,142		2,320,142	495,551				38,890		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,719,205		1,719,205	352,479				27,707		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,810,021		1,810,021	362,732				26,825		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			1,105,768		1,105,768	231,088				20,462		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100	624,204			1,078,568		1,078,568	229,464				22,356		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100	1,118,546			1,805,620		1,805,620	381,357				40,990		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100	1,084,629			1,681,351		1,681,351	357,716				40,472		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			682,455		682,455	187,400				7,486		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			851,457		851,457	240,430				11,449		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			822,240		822,240	235,326				12,215		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			847,979		847,979	236,155				12,111		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			951,154		951,154	273,457				14,843		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			750,265		750,265	210,673				11,585		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			767,725		767,725	216,693				12,042		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			850,667		850,667	241,464				14,437		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,425,234		1,425,234	403,466				25,618		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			1,148,991		1,148,991	317,963				19,412		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			1,259,811		1,259,811	358,862				23,305		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			1,146,131		1,146,131	342,787				23,921		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			1,117,032		1,117,032	312,977				21,551		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			755,373		755,373	204,448				14,624		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			1,244,671		1,244,671	303,670				19,312		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			836,294		836,294	204,226				11,615		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			1,055,422		1,055,422	270,752				18,307		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			756,272		756,272	192,085				13,456		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			857,778		857,778	200,520				11,568		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			1,288,410		1,288,410	300,984				18,128		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,369,436		1,369,436	332,412				19,545		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,746,802		1,746,802	417,189				22,410		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			1,953,959		1,953,959	423,173				21,151		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			1,134,396		1,134,396	247,890				15,432		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			843,088		843,088	178,919				11,393		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			978,501		978,501	210,725				14,133		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,764,799		1,764,799	363,962				26,999		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			1,214,908		1,214,908	245,696				18,455		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			1,740,199		1,740,199	359,074				27,210		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			2,076,787		2,076,787	447,829				34,232		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			2,893,574		2,893,574	615,318				48,646		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			801,804		801,804	176,570				14,868		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,466,170		1,466,170	300,379				22,915		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			2,052,857		2,052,857	412,544				32,534		0001
Purchased Call/S&P 500 INDEX/SRM0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			1,121,938		1,121,938	245,024				23,192		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			1,122,512		1,122,512	246,520				5,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			591,286		591,286	133,668				3,190		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			971,526		971,526	225,969				5,874		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			827,338		827,338	229,035				13,257		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			757,794		757,794	207,451				12,593		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			1,019,298		1,019,298	292,632				20,337		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			1,194,332		1,194,332	335,737				23,569		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			949,808		949,808	232,158				15,536		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			707,634		707,634	172,196				10,606		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			1,196,764		1,196,764	267,028				14,853		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,488,983		1,488,983	335,481				18,102		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,653,017		1,653,017	392,323				23,110		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			1,153,785		1,153,785	258,822				15,803		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			1,109,394		1,109,394	234,722				14,195		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100	1,299,257			1,970,069		1,970,069	416,590				47,259		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100	1,386,219			2,211,720		2,211,720	456,417				48,283		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,353,456		1,353,456	287,403				33,707		0001
Purchased Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100	1,287,563			1,894,165		1,894,165	393,650				47,058		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			910,005		910,005	192,371				22,916		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			1,202,049		1,202,049	255,129				29,190		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			813,905		813,905	178,738				20,067		0001
Purchased Call/S&P 500 INDEX/SRM0402$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			562,460		562,460	127,285				15,847		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			630,661		630,661	160,570				24,463		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100	1,169,280			1,675,495		1,675,495	366,438				46,667		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			586,027		586,027	123,543				14,964		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			1,431,045		1,431,045	307,277				37,351		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			994,570		994,570	206,242				26,952		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100	514,144			711,421		711,421	156,050				21,695		0001
Purchased Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100	602,149			866,665		866,665	183,844				22,572		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100	569,186			796,768		796,768	179,779				23,546		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100	916,389			1,226,249		1,226,249	274,039				35,887		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100	518,348			661,041		661,041	149,651				19,681		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100	586,149			678,811		678,811	167,215				21,177		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100	438,049			508,366		508,366	120,957				16,245		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100	921,215			1,081,056		1,081,056	253,105				36,460		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100	458,827			546,231		546,231	129,682				18,044		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100	622,757			745,428		745,428	182,142				24,006		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100	1,319,257			1,728,134		1,728,134	396,351				51,644		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100	741,868			948,966		948,966	222,546				27,324		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100	510,899			677,063		677,063	146,654				20,465		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100	1,161,522			1,364,719		1,364,719	330,167				44,971		0001
Purchased Call/S&P 500 INDEX/SRM0211$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100	289,947			367,095		367,095	80,873				11,623		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,120,389	100		596,677		724,984		724,984	128,307				24,630		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,418,618	100		735,985		889,386		889,386	153,401				27,880		0001
Purchased Call/S&P 500 INDEX/SRM0211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	2,271,000	100		688,794		855,776		855,776	166,982				26,380		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	1,251,693	100		349,222		457,409		457,409	108,186				14,591		0001
Purchased Call/S&P 500 INDEX/SRM0211$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,237,000	100		987,285		1,194,670		1,194,670	207,385				37,467		0001
Purchased Call/S&P 500 INDEX/SRM0131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	2,381,000	100		732,872		940,124		940,124	207,252				27,347		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	842,789	100		252,837		345,130		345,130	92,294				9,825		0001
Purchased Call/S&P 500 INDEX/SRM0211$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,261,000	100		353,584		423,815		423,815	70,230				14,536		0001
Purchased Call/S&P 500 INDEX/SRM0131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,431,000	100		1,012,145		1,451,505		1,451,505	439,360				40,137		0001
Purchased Call/S&P 500 INDEX/SRM0211$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/07/2031	1	3,421,000	100		965,748		1,152,070		1,152,070	186,321				39,597		0001
Purchased Call/S&P 500 INDEX/SRM0211$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,729,509	100		525,598		865,893		865,893	340,295				20,394		0001
Purchased Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	3,799,575	100		1,139,113		2,227,372		2,227,372	1,088,259				44,648		0001
Purchased Call/S&P 500 INDEX/SRM0211$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	1,651,060	100		497,795		713,750		713,750	215,955				19,545		0001
Purchased Call/S&P 500 INDEX/SRM0131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	1,232,000	100		371,941		484,882		484,882	112,941				14,737		0001
Purchased Call/S&P 500 INDEX/SRM0211$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	1,502,106	100		408,423		715,328		715,328	306,906				17,651		0001
Purchased Call/S&P 500 INDEX/SRM0131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	1,566,329	100		468,959		597,191		597,191	128,232				18,673		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	1,415,261	100		373,063		559,547		559,547	186,485				16,688		0001
Purchased Call/S&P 500 INDEX/SRM0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,414,000	100		428,442		582,987		582,987	154,545				16,796		0001
Purchased Call/S&P 500 INDEX/SRM0211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,320,135	100		392,344		465,493		465,493	73,149				15,859		0001
Purchased Call/S&P 500 INDEX/SRM0000S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,202,000	100		911,609		1,004,115		1,004,115	92,506				38,875		0001
Purchased Call/S&P 500 INDEX/SRM0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	1,923,000	100		559,978		665,520		665,520	105,542				23,271		0001
Purchased Call/S&P 500 INDEX/SRM0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	1,942,000	100		552,305		604,061		604,061	51,756				23,670		0001
Purchased Call/S&P 500 INDEX/SRM0211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,754,000	100		519,886		606,144		606,144	86,258				21,141		0001
Purchased Call/S&P 500 INDEX/SRM0131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,543,000	100		406,735		403,794		403,794	(2,941)				18,868		0001
Purchased Call/S&P 500 INDEX/SRM0131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	1,512,000	100		440,748		442,236		442,236	1,488				18,489		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	160,653	5995.54	13,093			19,435		19,435	9,607				259		0001
Purchased Call/S&P 500 INDEX/SPXI00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	753,264	5851.2	60,939			109,945		109,945	53,017				925		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	736,240	5851.2	52,568			102,047		102,047	51,284				904		0001
Purchased Call/S&P 500 INDEX/SPXC054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	612,625	6090.27	33,388			50,460		50,460	24,422				1,332		0001
Purchased Call/S&P 500 INDEX/SPXI00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	45,176	5851.2	2,810			5,152		5,152	2,385				55		0001
Purchased Call/S&P 500 INDEX/SPXC055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	366,248	5930.85	23,330			37,281		37,281	15,695				873		0001
Purchased Call/S&P 500 INDEX/SPXC054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	70,048	6090.27	4,791			7,280		7,280	3,764				152		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	94,245	6090.27	7,785			10,467		10,467	5,215				205		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	51,837	5969.34	3,753			6,358		6,358	3,173				98		0001
Purchased Call/S&P 500 INDEX/SPXA21ASX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	59,068	5995.54	4,607			7,212		7,212	3,627				95		0001
Purchased Call/S&P 500 INDEX/SPXC053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	127,915	5969.34	7,918			13,178		13,178	6,208				241		0001
Purchased Call/S&P 500 INDEX/SPXC054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	412,999	6090.27	30,603			45,033		45,033	23,250				898		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	69,272	5851.2	5,251			10,048		10,048	5,043				85		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	423,749	5751.13	31,103			64,443		64,443	31,559				314		0001
Purchased Call/S&P 500 INDEX/SPXC055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	239,086	5930.85	13,365			20,600		20,600	8,104				570		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	122,838	5851.2	7,247			12,959		12,959	5,803				151		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	87,025	5995.54	4,978			8,433		8,433	4,132				140		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	27,243	5751.13	2,106			4,427		4,427	2,215				20		0001
Purchased Call/S&P 500 INDEX/SPXC054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	104,214	6090.27	6,388			9,770		9,770	4,926				227		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	213,795	5930.85	10,155			15,213		15,213	5,751				510		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	102,482	5751.13	8,680			16,796		16,796	7,873				76		0001
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	128,333	5751.13	10,729			21,032		21,032	9,956				95		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	234,245	5995.54	17,334			28,434		28,434	14,559				378		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	59,801	5969.34	4,593			7,615		7,615	3,791				113		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	170,737	5995.54	10,313			17,648		17,648	8,847				275		0001
Purchased Call/S&P 500 INDEX/SPXB05IIS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	525,506	5751.13	33,527			63,049		63,049	27,313				389		0001
Purchased Call/S&P 500 INDEX/SPXI00RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	44,154	6025.99	3,550			5,903		5,903	2,353				131		0001
Purchased Call/S&P 500 INDEX/SPXC05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	6,072	5667.56	307			489		489	183				21		0001
Purchased Call/S&P 500 INDEX/SPX9156SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	142,668	5770.2	8,417			13,401		13,401	4,983				468		0001
Purchased Call/S&P 500 INDEX/SPXC058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	177,558	6086.37	12,678			19,725		19,725	7,047				496		0001
Purchased Call/S&P 500 INDEX/SPXI00RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	162,411	6025.99	10,589			16,442		16,442	5,853				483		0001
Purchased Call/S&P 500 INDEX/SPX9156SP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	50,708	5770.2	2,652			4,105		4,105	1,452				166		0001
Purchased Call/S&P 500 INDEX/SPXA21KSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	264,457	6086.37	17,005			25,997		25,997	8,993				739		0001
Purchased Call/S&P 500 INDEX/SPX9152ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	124,382	6025.99	10,237			16,749		16,749	6,512				370		0001
Purchased Call/S&P 500 INDEX/SPXI00RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	159,035	6025.99	13,057			21,553		21,553	8,496				473		0001
Purchased Call/S&P 500 INDEX/SPXI00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	88,166	6013.13	6,313			10,078		10,078	3,766				276		0001
Purchased Call/S&P 500 INDEX/SPXA21PS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	375,048	5667.56	31,204			68,606		68,606	37,402				1,284		0001
Purchased Call/S&P 500 INDEX/SPXA21MSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	69,564	6025.99	5,231			8,577		8,577	3,346				207		0001
Purchased Call/S&P 500 INDEX/SPXA21KSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	24,177	6086.37	1,840			2,856		2,856	1,016				68		0001
Purchased Call/S&P 500 INDEX/SPXD17IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	122,094	5667.56	5,482			8,553		8,553	3,071				418		0001
Purchased Call/S&P 500 INDEX/SPX9156SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	347,855	5770.2	24,037			40,468		40,468	16,432				1,141		0001
Purchased Call/S&P 500 INDEX/SPX815ZS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2026	1	44,511	6086.37	2,234			3,195		3,195	961				124		0001
Purchased Call/S&P 500 INDEX/SPX9156ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	143,552	5770.2	10,336			17,710		17,710	7,374				471		0001
Purchased Call/S&P 500 INDEX/SPXI00NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	116,662	5918.25	6,953			10,956		10,956	4,003				305		0001
Purchased Call/S&P 500 INDEX/SPXI00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	87,392	6025.99	6,397			10,399		10,399	4,002				260		0001
Purchased Call/S&P 500 INDEX/SPXI00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2025	02/20/2026	1	117,604	6013.13	9,538			16,017		16,017	6,480				368		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	198,768	5667.56		6,957		10,541		10,541	3,584				680		0001
Purchased Call/S&P 500 INDEX/SPXD17I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	167,786	5667.56		9,698		15,990		15,990	6,292				574		0001
Purchased Call/S&P 500 INDEX/SPXA21KSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	35,394	6086.37		2,619		4,077		4,077	1,458				99		0001
Purchased Call/S&P 500 INDEX/SPX9154$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	26,099	6013.13		1,007		1,395		1,395	387				82		0001
Purchased Call/S&P 500 INDEX/SPX9152$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	294,868	6025.99		16,277		23,824		23,824	7,547				876		0001
Purchased Call/S&P 500 INDEX/SPXA21I$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,979	5918.25		5,394		8,185		8,185	2,790				277		0001
Purchased Call/S&P 500 INDEX/SPXI00RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	02/07/2025	02/06/2026	1	341,487	6025.99		23,904		38,189		38,189	14,285				1,015		0001
Purchased Call/S&P 500 INDEX/SPX9156$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	221,352	5770.2		10,182		15,424		15,424	5,242				726		0001
Purchased Call/S&P 500 INDEX/SPX9154$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	220,795	6013.13		12,828		18,880		18,880	6,052				691		0001
Purchased Call/S&P 500 INDEX/SPXA21PS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	11,025	5667.56		744		1,310		1,310	566				38		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/21/2025	03/20/2026	1	418,873	5667.56		30,075		54,934		54,934	24,858				1,434		0001
Purchased Call/S&P 500 INDEX/SPXC05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	326,573	5287.76		19,758		35,018		35,018	15,260				1,221		0001
Purchased Call/S&P 500 INDEX/SPXC05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	122,635	4982.77		7,285		13,511		13,511	6,226				442		0001
Purchased Call/S&P 500 INDEX/SPXC05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	87,572	5842.01		4,851		7,124		7,124	2,272				351		0001
Purchased Call/S&P 500 INDEX/SPXN13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	203,315	5287.76		8,804		14,718		14,718	5,914				760		0001
Purchased Call/S&P 500 INDEX/SPXC05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,008,057	4982.77		71,370		139,064		139,064	67,694				3,637		0001
Purchased Call/S&P 500 INDEX/SPX9159$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/22/2026	1	92,607	5842.01		4,788		6,929		6,929	2,141				371		0001
Purchased Call/S&P 500 INDEX/SPXA21VSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	498,499	6000.36		27,268		38,401		38,401	11,134				2,067		0001
Purchased Call/S&P 500 INDEX/SPXC05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	79,825	5663.94		4,598		7,311		7,311	2,713				310		0001
Purchased Call/S&P 500 INDEX/SPXC05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	175,046	6000.36		13,741		22,404		22,404	8,663				726		0001
Purchased Call/S&P 500 INDEX/SPXC05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	217,207	5663.94		14,292		23,550		23,550	9,258				843		0001
Purchased Call/S&P 500 INDEX/SPXC05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	214,262	5842.01		12,749		19,038		19,038	6,290				858		0001
Purchased Call/S&P 500 INDEX/SPXD17SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	78,896	5967.84		6,272		10,193		10,193	3,921				336		0001
Purchased Call/S&P 500 INDEX/SPXC05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	150,040	6000.36		11,418		18,207		18,207	6,789				622		0001
Purchased Call/S&P 500 INDEX/SPXC05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2026	1	777,813	5842.01		56,547		91,086		91,086	34,539				3,114		0001
Purchased Call/S&P 500 INDEX/SPXC05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	4,371	5287.76		355		702		702	347				16		0001
Purchased Call/S&P 500 INDEX/SPXC05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	296,170	5287.76		19,577		35,554		35,554	15,977				1,107		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	747,192	6000.36		47,970		70,433		70,433	22,463				3,098		0001
Purchased Call/S&P 500 INDEX/SPXC05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	218,814	4982.77		20,328		46,221		46,221	25,893				789		0001
Purchased Call/S&P 500 INDEX/SPXJ008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/22/2026	1	68,474	5842.01		5,985		11,324		11,324	5,339				274		0001
Purchased Call/S&P 500 INDEX/SPXC05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	22,266	4982.77		1,775		3,630		3,630	1,856				80		0001
Purchased Call/S&P 500 INDEX/SPXD17SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	496,516	5967.84		32,323		47,264		47,264	14,941				2,115		0001
Purchased Call/S&P 500 INDEX/SPXD170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	359,706	6000.36		25,647		39,322		39,322	13,675				1,491		0001
Purchased Call/S&P 500 INDEX/SPXC05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	252,947	4982.77		10,927		18,872		18,872	7,944				912		0001
Purchased Call/S&P 500 INDEX/SPXD17SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	25,024	5967.84		2,127		3,717		3,717	1,590				107		0001
Purchased Call/S&P 500 INDEX/SPXC05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,841	5663.94		2,395		3,747		3,747	1,353				174		0001
Purchased Call/S&P 500 INDEX/SPXC05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	318,986	4982.77		15,343		26,726		26,726	11,383				1,151		0001
Purchased Call/S&P 500 INDEX/SPXD17SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	1,087,831	5967.84		60,592		84,781		84,781	24,189				4,635		0001
Purchased Call/S&P 500 INDEX/SPXC05MSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	30,074	5663.94		2,701		5,553		5,553	2,852				117		0001
Purchased Call/S&P 500 INDEX/SPXC05MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	300,115	5663.94		21,698		37,068		37,068	15,369				1,165		0001
Purchased Call/S&P 500 INDEX/SPXD17WSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	209,685	6225.52		14,301		19,918		19,918	5,618				920		0001
Purchased Call/S&P 500 INDEX/SPXD052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	832,069	6466.91		56,997		69,148		69,148	12,152				3,926		0001
Purchased Call/S&P 500 INDEX/SPXE171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	20,218	6309.62		1,215		1,551		1,551	336				91		0001
Purchased Call/S&P 500 INDEX/SPXE17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	335,630	6495.15		16,479		18,668		18,668	2,189				1,627		0001
Purchased Call/S&P 500 INDEX/SPXE177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	117,140	6466.91		6,747		7,927		7,927	1,179				553		0001
Purchased Call/S&P 500 INDEX/SPXN13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,551	6309.62		5,974		8,479		8,479	2,505				322		0001
Purchased Call/S&P 500 INDEX/SPXJ00DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	275,828	6225.52		14,977		19,758		19,758	4,781				1,210		0001
Purchased Call/S&P 500 INDEX/SPXD054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	27,745	6495.15		1,692		1,972		1,972	280				134		0001
Purchased Call/S&P 500 INDEX/SPXE177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	228,973	6466.91		14,906		17,855		17,855	2,948				1,080		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	124,302	6225.52		7,408		9,954		9,954	2,546				545		0001
Purchased Call/S&P 500 INDEX/SPXE177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	127,469	6466.91		8,018		9,550		9,550	1,532				601		0001
Purchased Call/S&P 500 INDEX/SPXJ00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/08/2025	07/08/2026	1	302,142	6225.52		18,793		25,529		25,529	6,735				1,326		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	62,043	6495.15		3,673		4,273		4,273	600				301		0001
Purchased Call/S&P 500 INDEX/SPXJ000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	46,135	6693.75		2,768		2,765		2,765	(3)				228		0001
Purchased Call/S&P 500 INDEX/SPXJ001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/08/2025	08/07/2026	1	143,658	6389.45		11,062		14,655		14,655	3,594				663		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ00M$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	333,510	6495.15		21,245		25,002		25,002	3,757				1,617		0001
Purchased Call/S&P 500 INDEX/SPXD054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	85,596	6495.15		5,786		6,873		6,873	1,087				415		0001
Purchased Call/S&P 500 INDEX/SPXD053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	742,335	6495.15		40,086		45,951		45,951	5,865				3,598		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	82,453	6389.45		5,623		7,166		7,166	1,542				381		0001
Purchased Call/S&P 500 INDEX/SPXB212$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	294,526	6693.75		21,677		21,542		21,542	(135)				1,456		0001
Purchased Call/S&P 500 INDEX/SPXB212$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	146,161	6693.75		11,707		11,590		11,590	(118)				723		0001
Purchased Call/S&P 500 INDEX/SPXE177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	153,253	6466.91		10,804		13,191		13,191	2,387				723		0001
Purchased Call/S&P 500 INDEX/SPXD17I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	357,668	6225.52		25,788		36,656		36,656	10,868				1,569		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	440,077	6309.62		35,206		49,010		49,010	13,803				1,978		0001
Purchased Call/S&P 500 INDEX/SPXJ00I$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2025	08/07/2026	1	501,633	6389.45		32,305		40,581		40,581	8,276				2,315		0001
Purchased Call/S&P 500 INDEX/SPXD054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	192,670	6495.15		13,680		16,446		16,446	2,767				934		0001
Purchased Call/S&P 500 INDEX/SPXD052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	96,060	6466.91		7,339		9,187		9,187	1,848				453		0001
Purchased Call/S&P 500 INDEX/SPXE177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	302,604	6466.91		16,371		19,040		19,040	2,670				1,428		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2025	07/22/2026	1	71,558	6309.62		5,174		6,924		6,924	1,750				322		0001
Purchased Call/S&P 500 INDEX/SPXD054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	53,742	6495.15		4,090		5,023		5,023	933				260		0001
Purchased Call/S&P 500 INDEX/SPXJ00D$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	4,560	6693.75		308		307		307	(1)				23		0001
Purchased Call/S&P 500 INDEX/SPXE171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	280,434	6309.62		17,527		22,585		22,585	5,058				1,261		0001
Purchased Call/S&P 500 INDEX/SPXD050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	69,927	6389.45		3,783		4,605		4,605	822				323		0001
Purchased Call/S&P 500 INDEX/SPXD054$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2026	1	29,234	6495.15		2,160		2,627		2,627	466				142		0001
Purchased Call/S&P 500 INDEX/SPX921$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	309,723	4850.43	39,149			121,839		121,839	37,853				865		0001
Purchased Call/S&P 500 INDEX/SPXB056$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	129,672	4224.16	12,941			25,772		25,772	2,623				159		0001
Purchased Call/S&P 500 INDEX/SPXB05J$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	30,334	5087.03	3,088			6,069		6,069	1,343				95		0001
Purchased Call/S&P 500 INDEX/SPXL13J$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	237,409	5464.62	29,795			57,698		57,698	19,273				1,011		0001
Purchased Call/S&P 500 INDEX/SPX921V$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	59,548	5307.01	7,372			15,176		15,176	4,584				238		0001
Purchased Call/S&P 500 INDEX/SPX921U$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	642,496	5187.67	81,790			186,672		186,672	56,609				2,494		0001
Purchased Call/S&P 500 INDEX/SPX921X$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,917	5346.99	13,804			25,394		25,394	6,619				510		0001
Purchased Call/S&P 500 INDEX/SPXL13J$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	58,113	5464.62	5,015			8,024		8,024	1,877				248		0001
Purchased Call/S&P 500 INDEX/SPXL13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41	37,056			69,386		69,386	24,871				1,258		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55	548			1,015		1,015	367				22		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85	1,661			2,995		2,995	1,003				60		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31	15,518			35,085		35,085	11,527				536		0001
Purchased Call/S&P 500 INDEX/SPXB05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42	16,448			33,373		33,373	9,859				653		0001
Purchased Call/S&P 500 INDEX/SPXB05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55	2,184			3,629		3,629	1,095				102		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64	2,714			4,538		4,538	1,230				123		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54	4,774			6,715		6,715	2,466				210		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54	5,283			7,437		7,437	2,921				212		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27	6,608			8,634		8,634	3,372				270		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34	55,925			79,199		79,199	30,207				2,211		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2	13,439			21,273		21,273	7,907				529		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85	1,226			1,779		1,779	654				49		0001
Purchased Call/S&P 500 INDEX/SPXA21NSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,887	6013.13		1,986		2,516		2,516	530				147		0001
Purchased Call/S&P 500 INDEX/SPX815ZS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/22/2027	1	11,005	6086.37	1,461			1,985		1,985	523				63		0001
Purchased Call/S&P 500 INDEX/SPXC05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,070	5667.56	476			690		690	214				37		0001
Purchased Call/S&P 500 INDEX/SPXI00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/08/2027	1	36,086	6025.99	4,861			6,943		6,943	2,082				210		0001
Purchased Call/S&P 500 INDEX/SPXC05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	200,218	5770.2	26,389			45,520		45,520	19,132				1,199		0001
Purchased Call/S&P 500 INDEX/SPXC05CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/22/2027	1	86,333	6013.13	11,284			16,434		16,434	5,150				510		0001
Purchased Call/S&P 500 INDEX/SPXC05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	138,920	5770.2	18,865			33,310		33,310	14,445				832		0001
Purchased Call/S&P 500 INDEX/SPXJ008SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2025	05/21/2027	1	71,146	5842.01	9,832			16,797		16,797	6,964				455		0001
Purchased Call/S&P 500 INDEX/SPXA21WSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	181,783	5967.84	24,613			39,837		39,837	15,224				1,194		0001
Purchased Call/S&P 500 INDEX/SPXC05SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	364,780	6000.36	39,579			54,515		54,515	14,936				2,369		0001
Purchased Call/S&P 500 INDEX/SPXC05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	181,475	4982.77	12,957			21,268		21,268	8,311				1,119		0001
Purchased Call/S&P 500 INDEX/SPXN13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	11,595	5842.01	1,551			2,577		2,577	1,026				74		0001
Purchased Call/S&P 500 INDEX/SPXC05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/22/2027	1	20,657	5967.84	2,250			3,106		3,106	857				136		0001
Purchased Call/S&P 500 INDEX/SPXC05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2027	1	38,559	4982.77	5,595			15,879		15,879	10,284				238		0001
Purchased Call/S&P 500 INDEX/SPXC05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2027	1	8,740	5287.76	1,159			2,353		2,353	1,194				55		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/21/2027	1	27,254	5842.01		2,723		3,814		3,814	1,091				174		0001
Purchased Call/S&P 500 INDEX/SPXC05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,903	5663.94		6,360		11,707		11,707	5,347				297		0001
Purchased Call/S&P 500 INDEX/SPXC05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	5,118	6000.36		691		1,080		1,080	389				33		0001
Purchased Call/S&P 500 INDEX/SPXC05X96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	96,798	6309.62		12,410		15,973		15,973	3,563				651		0001
Purchased Call/S&P 500 INDEX/SPX915C0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2027	1	12,511	6309.62		1,340		1,611		1,611	271				84		0001
Purchased Call/S&P 500 INDEX/SPXD052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	159,918	6466.91		20,502		24,664		24,664	4,163				1,099		0001
Purchased Call/S&P 500 INDEX/SPXD050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	177,862	6389.45		23,122		28,993		28,993	5,871				1,209		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	481,393	6495.15		45,732		51,147		51,147	5,414				3,352		0001
Purchased Call/RTY Index/RTY0150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,551	2238.96		2,738		3,708		3,708	970				96		0001
Purchased Call/RTY Index/RTY0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	163,736	2075.48		12,493		23,860		23,860	11,367				537		0001
Purchased Call/RTY Index/RTY0000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	126,909	2279.71		11,016		12,699		12,699	1,683				377		0001
Purchased Call/RTY Index/RTY0050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	146,485	1760.71		11,177		25,548		25,548	14,372				528		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			1,187,917		1,187,917	256,097				14,293		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			491,451		491,451	101,362				2,729		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	.3397	56,715			301,515		301,515	61,507				1,421		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			388,948		388,948	84,908				2,901		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			200,501		200,501	45,833				1,789		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			264,443		264,443	60,764				2,435		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	.3901	40,659			132,454		132,454	26,688				1,328		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			282,773		282,773	60,692				1,816		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			306,709		306,709	67,200				2,225		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			813,903		813,903	180,594				6,250		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			190,673		190,673	41,926				1,450		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			529,554		529,554	117,500				4,272		0001
Purchased Call/S&P 500 INDEX/SPX905C0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			174,097		174,097	40,489				1,711		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			388,560		388,560	88,728				3,696		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX905ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,359,852		1,359,852	313,788				13,632		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			1,024,540		1,024,540	236,569				10,478		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			1,033,726		1,033,726	241,176				11,131		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			699,374		699,374	164,045				7,794		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			370,888		370,888	87,741				4,329		0001
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			872,133		872,133	205,814				10,299		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	.4442	54,031			157,202		157,202	37,100				1,857		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			324,440		324,440	75,263				3,804		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			423,538		423,538	97,641				4,992		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			572,055		572,055	135,332				7,390		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	.4702	91,480			237,942		237,942	57,777				3,382		0001
Purchased Call/S&P 500 INDEX/SPX9050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			267,749		267,749	64,525				3,793		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			842,944		842,944	202,984				12,148		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			283,364		283,364	67,281				4,077		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	.4398	113,723			330,073		330,073	74,205				4,102		0001
Purchased Call/S&P 500 INDEX/SPX905WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			18,117		18,117	4,145				242		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			230,167		230,167	50,548				2,759		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			2,421,900		2,421,900	518,007				27,193		0001
Purchased Call/S&P 500 INDEX/SPX905ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			865,632		865,632	195,625				11,728		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			704,419		704,419	142,100				11,647		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,567,750		1,567,750	351,204				21,085		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			597,896		597,896	125,232				6,704		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			642,142		642,142	129,527				6,447		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			2,037,714		2,037,714	400,181				19,234		0001
Purchased Call/S&P 500 INDEX/SPXA054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			360,811		360,811	72,151				3,682		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			2,100,168		2,100,168	422,871				22,247		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,385,859		1,385,859	285,791				16,206		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			427,242		427,242	87,868				5,017		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	4138	42,322			119,640		119,640	24,606				1,405		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			756,346		756,346	152,020				8,343		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			1,013,532		1,013,532	196,065				9,881		0001
Purchased Call/S&P 500 INDEX/SPXA058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	3758	21,865			75,420		75,420	14,590				735		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,354,155		1,354,155	256,856				12,471		0001
Purchased Call/S&P 500 INDEX/SPXA05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	3640	309,593			1,046,088		1,046,088	198,432				9,635		0001
Purchased Call/S&P 500 INDEX/SPXA05ASQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,541,476		1,541,476	296,622				15,125		0001
Purchased Call/S&P 500 INDEX/SPXA05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	3753	31,364			90,817		90,817	17,476				891		0001
Purchased Call/S&P 500 INDEX/SPXA05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			2,165,401		2,165,401	429,106				24,440		0001
Purchased Call/S&P 500 INDEX/SPXA05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			571,203		571,203	112,409				6,347		0001
Purchased Call/S&P 500 INDEX/SPXA05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			631,547		631,547	121,569				6,556		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			346,613		346,613	67,269				3,754		0001
Purchased Call/S&P 500 INDEX/SPXA05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	3895	55,938			175,148		175,148	33,991				1,897		0001
Purchased Call/S&P 500 INDEX/SPXA05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,379,172		1,379,172	269,906				15,597		0001
Purchased Call/S&P 500 INDEX/SPXA051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			878,813		878,813	171,680				10,123		0001
Purchased Call/S&P 500 INDEX/SPXA05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			551,648		551,648	107,576				6,382		0001
Purchased Call/S&P 500 INDEX/SPXA05MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			292,045		292,045	56,417				3,300		0001
Purchased Call/S&P 500 INDEX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			506,911		506,911	99,828				6,251		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	4134	228,175			672,240		672,240	132,579				8,436		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			249,243		249,243	49,052				3,148		0001
Purchased Call/S&P 500 INDEX/SPXA05USP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			682,528		682,528	135,059				8,892		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			245,492		245,492	50,237				3,833		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			509,963		509,963	101,932				7,456		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			1,227,298		1,227,298	246,734				18,616		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			569,242		569,242	112,345				8,099		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			613,796		613,796	123,303				9,896		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			2,532,536		2,532,536	518,793				45,070		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54	40,338			87,378		87,378	17,877				1,566		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43	134,136			278,077		278,077	57,335				5,200		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91	553,314			1,064,888		1,064,888	222,732				21,376		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69	223,398			404,950		404,950	85,586				8,658		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			153,014		153,014	30,622				581		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,395,681		1,395,681	279,883				5,866		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			122,956		122,956	24,943				553		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			489,319		489,319	96,265				1,890		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			468,186		468,186	93,880				2,204		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			908,788		908,788	186,349				4,807		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			53,571		53,571	11,070				297		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,614,393		1,614,393	335,954				9,368		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			270,007		270,007	58,767				1,917		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			1,083,684		1,083,684	258,809				15,679		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			680,954		680,954	139,200				3,214		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			691,677		691,677	139,072				3,226		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			416,723		416,723	85,361				2,160		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,328,954		1,328,954	281,704				8,593		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			672,916		672,916	159,236				8,367		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			518,246		518,246	125,327				7,363		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			578,812		578,812	129,627				7,186		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,760,702		1,760,702	364,499				19,909		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03	371,220			671,607		671,607	142,511				14,158		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18	328,805			556,292		556,292	119,316				12,603		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			580,290		580,290	111,776				5,962		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			677,900		677,900	134,089				8,292		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			98,863		98,863	19,378				1,242		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			1,114,728		1,114,728	221,619				15,335		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			960,862		960,862	192,924				13,847		0001
Purchased Call/S&P 500 INDEX/SPXJ131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			621,867		621,867	124,802				9,063		0001
Purchased Call/S&P 500 INDEX/SPXJ138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			914,223		914,223	184,754				14,081		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			1,032,229		1,032,229	202,029				14,671		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,409,458		1,409,458	272,445				19,283		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			575,963		575,963	113,342				8,530		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01	207,481			336,177		336,177	70,787				7,866		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6	483,003			868,357		868,357	179,670				17,676		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39	97,605			163,485		163,485	34,312				3,634		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99	614,377			983,498		983,498	210,034				23,485		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62	270,702			415,269		415,269	88,362				10,471		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67	220,637			377,494		377,494	79,502				8,351		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41	997,691			1,480,791		1,480,791	321,829				39,175		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31	725,427			1,249,093		1,249,093	262,956				29,531		0001
Purchased Call/S&P 500 INDEX/SPXB05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85	145,662			213,270		213,270	46,533				5,664		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64	276,018			433,372		433,372	93,735				11,510		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42	297,041			511,880		511,880	108,326				12,624		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55	268,379			403,425		403,425	88,147				11,381		0001
Purchased Call/S&P 500 INDEX/SPXB05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13	477,545			668,545		668,545	146,439				19,287		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27	691,712			820,249		820,249	180,799				27,444		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85	719,919			888,847		888,847	196,230				27,778		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54	706,435			866,869		866,869	194,148				27,907		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34	1,061,081			1,308,839		1,308,839	291,625				41,652		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2	509,790			674,313		674,313	149,026				20,353		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,443,944	5770.2		706,055		981,221		981,221	275,165				28,490		0001
Purchased Call/S&P 500 INDEX/SPXC05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	1,094,695	5668		323,756		461,412		461,412	137,656				12,806		0001
Purchased Call/S&P 500 INDEX/SPXC058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,935,643	6086.37		574,112		666,558		666,558	92,446				22,313		0001
Purchased Call/S&P 500 INDEX/SPXC056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	588,960	5918.25		174,097		217,748		217,748	43,651				6,765		0001
Purchased Call/S&P 500 INDEX/SPXC05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	3,764,321	5667.56		1,063,421		1,586,834		1,586,834	523,414				44,036		0001
Purchased Call/S&P 500 INDEX/SPXD17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	1,748,784	6025.99		509,945		623,910		623,910	113,965				20,242		0001
Purchased Call/S&P 500 INDEX/SPXC05CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,229,126	6013.13		360,748		441,524		441,524	80,775				14,278		0001
Purchased Call/S&P 500 INDEX/SPX261RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	247,325	6000.36		70,710		92,646		92,646	21,936				2,948		0001
Purchased Call/S&P 500 INDEX/SPXC05PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,128,431	5842.01		320,362		447,548		447,548	127,187				13,404		0001
Purchased Call/S&P 500 INDEX/SPXC05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	731,601	5287.76		213,408		366,597		366,597	153,189				8,627		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,195,504	4982.77		337,730		681,614		681,614	343,884				14,048		0001
Purchased Call/S&P 500 INDEX/SPXC05VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	498,174	5967.84		143,673		189,028		189,028	45,354				5,959		0001
Purchased Call/S&P 500 INDEX/SPXC05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,649,225	5663.94		476,791		705,315		705,315	228,524				19,523		0001
Purchased Call/S&P 500 INDEX/SPXC05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	127,183	5842.01		37,125		50,513		50,513	13,388				1,511		0001
Purchased Call/S&P 500 INDEX/SPXC05LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,609,479	5663.94		454,034		681,178		681,178	227,144				19,053		0001
Purchased Call/S&P 500 INDEX/SPXC05KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	254,379	5287.76		71,455		122,600		122,600	51,145				3,000		0001
Purchased Call/S&P 500 INDEX/SPX261RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,693,170	6000.36		495,083		630,853		630,853	135,770				20,185		0001
Purchased Call/S&P 500 INDEX/SPXD052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	11,475	6466.91		3,276		3,582		3,582	306				139		0001
Purchased Call/S&P 500 INDEX/SPXJ00D5V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	33,280	6225.52		9,631		11,467		11,467	1,836				400		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			430,790		430,790	120,794				7,242		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			76,393		76,393	19,773				1,326		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			262,909		262,909	66,280				4,345		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			13,928		13,928	3,235				178		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			311,883		311,883	68,489				3,541		0001
Purchased Call/S&P 500 INDEX/SRM0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			123,539		123,539	28,384				1,921		0001
Purchased Call/S&P 500 INDEX/SRM0130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			10,217		10,217	2,089				140		0001
Purchased Call/S&P 500 INDEX/SRM0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			74,197		74,197	16,028				1,250		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			403,536		403,536	85,939				6,915		0001
Purchased Call/S&P 500 INDEX/SRM0130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			21,869		21,869	4,477				382		0001
Purchased Call/S&P 500 INDEX/SRM0130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			107,760		107,760	23,048				2,200		0001
Purchased Call/S&P 500 INDEX/SRM0130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			55,194		55,194	11,639				1,190		0001
Purchased Call/S&P 500 INDEX/SRM0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			22,853		22,853	5,144				136		0001
Purchased Call/S&P 500 INDEX/SRM0210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			291,068		291,068	64,755				3,280		0001
Purchased Call/S&P 500 INDEX/SRM0210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			154,188		154,188	34,187				1,911		0001
Purchased Call/S&P 500 INDEX/SRM0210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			205,041		205,041	44,542				3,016		0001
Purchased Call/S&P 500 INDEX/SRM0210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			168,546		168,546	36,961				3,048		0001
Purchased Call/S&P 500 INDEX/SRM0210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			93,238		93,238	19,914				1,563		0001
Purchased Call/S&P 500 INDEX/SRM0210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			313,533		313,533	64,282				5,053		0001
Purchased Call/S&P 500 INDEX/SRM0210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			452,482		452,482	90,678				6,706		0001
Purchased Call/S&P 500 INDEX/SRM0210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			178,375		178,375	37,278				3,301		0001
Purchased Call/S&P 500 INDEX/SRM0210SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			45,386		45,386	9,656				941		0001
Purchased Call/S&P 500 INDEX/SRM0210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			86,732		86,732	18,318				1,969		0001
Purchased Call/S&P 500 INDEX/SRM0210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			115,917		115,917	24,662				2,790		0001
Purchased Call/S&P 500 INDEX/SRM0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			414,062		414,062	113,700				4,542		0001
Purchased Call/S&P 500 INDEX/SRM0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			226,528		226,528	63,966				3,046		0001
Purchased Call/S&P 500 INDEX/SRM0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			46,644		46,644	13,350				693		0001
Purchased Call/S&P 500 INDEX/SRM0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			68,392		68,392	19,047				977		0001
Purchased Call/S&P 500 INDEX/SRM0400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			472,349		472,349	135,800				7,371		0001
Purchased Call/S&P 500 INDEX/SRM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			68,250		68,250	19,165				1,054		0001
Purchased Call/S&P 500 INDEX/SRM0400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			356,527		356,527	100,631				5,592		0001
Purchased Call/S&P 500 INDEX/SRM0400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			47,148		47,148	13,383				800		0001
Purchased Call/S&P 500 INDEX/SRM0400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			346,456		346,456	98,077				6,227		0001
Purchased Call/S&P 500 INDEX/SRM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			61,415		61,415	16,995				1,038		0001
Purchased Call/S&P 500 INDEX/SRM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			27,430		27,430	7,814				507		0001
Purchased Call/S&P 500 INDEX/SRM0400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			266,498		266,498	74,669				5,142		0001
Purchased Call/S&P 500 INDEX/SRM0400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			24,635		24,635	6,668				477		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			159,370		159,370	38,882				2,473		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			68,756		68,756	16,791				955		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			164,860		164,860	42,292				2,860		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			71,615		71,615	16,741				966		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			115,158		115,158	26,902				1,620		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			170,333		170,333	41,346				2,431		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			145,830		145,830	34,828				1,871		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			288,522		288,522	62,486				3,123		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			194,025		194,025	42,399				2,639		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			20,950		20,950	4,446				283		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			22,412		22,412	4,826				324		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			400,964		400,964	82,692				6,134		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			116,973		116,973	23,656				1,777		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			77,581		77,581	16,008				1,213		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			79,307		79,307	17,101				1,307		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			377,042		377,042	80,178				6,339		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			66,121		66,121	14,561				1,226		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			81,236		81,236	16,643				1,270		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			110,159		110,159	22,138				1,746		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			368,159		368,159	80,853				1,803		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			801,880		801,880	181,276				4,326		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			251,011		251,011	69,488				4,022		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			527,425		527,425	144,386				8,765		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			29,730		29,730	8,535				593		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			89,997		89,997	25,299				1,776		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			27,606		27,606	6,748				452		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			504,258		504,258	122,707				7,558		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			75,341		75,341	16,811				935		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			176,384		176,384	39,741				2,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			327,361		327,361	77,695				4,577		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			394,880		394,880	88,581				5,408		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			103,494		103,494	21,897				1,324		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100	107,893			163,599		163,599	34,595				3,924		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			97,708		97,708	20,163				2,133		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			26,207		26,207	5,565				653		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			80,640		80,640	16,759				2,003		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			249,977		249,977	52,844				6,295		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			448,015		448,015	101,386				12,623		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			7,078		7,078	1,548				197		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			6,100		6,100	1,286				156		0001
Purchased Call/S&P 500 INDEX/SRM0131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			59,043		59,043	12,244				1,600		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			118,380		118,380	25,967				3,610		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			54,355		54,355	11,530				1,416		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			2,179		2,179	492				64		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			14,201		14,201	3,174				416		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			306,288		306,288	69,340				9,119		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			3,012		3,012	742				94		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			87,770		87,770	20,838				2,899		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			70,658		70,658	16,206				2,112		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			105,261		105,261	24,685				3,031		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			7,808		7,808	1,691				236		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			11,261		11,261	2,724				371		0001
Purchased Call/S&P 500 INDEX/SRM0211$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	100	2,986			3,628		3,628	642				123		0001
Purchased Call/S&P 500 INDEX/SRM0211$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	14,382	100	4,376			5,289		5,289	912				166		0001
Purchased Call/S&P 500 INDEX/SRM0131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	194,307	100	54,212			71,006		71,006	16,794				2,265		0001
Purchased Call/S&P 500 INDEX/SRM0131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	397,211	100	119,163			162,662		162,662	43,499				4,630		0001
Purchased Call/S&P 500 INDEX/SRM0211$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	47,491	100	14,432			23,777		23,777	9,344				560		0001
Purchased Call/S&P 500 INDEX/SRM0211$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	22,425	100	6,723			13,146		13,146	6,423				264		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SRM0211SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	45,940	100		13,851		19,860		19,860	6,009				544		0001
Purchased Call/S&P 500 INDEX/SRM0211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2031	1	6,894	100		1,874		3,283		3,283	1,409				81		0001
Purchased Call/S&P 500 INDEX/SRM0131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	171,671	100		51,398		65,453		65,453	14,054				2,047		0001
Purchased Call/S&P 500 INDEX/SRM0211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	8,739	100		2,304		3,455		3,455	1,152				103		0001
Purchased Call/S&P 500 INDEX/SRM0211S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	87,865	100		26,113		30,982		30,982	4,869				1,056		0001
Purchased Call/AI Powered US Equity Index/AIP200CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	3	2,334,481	2397.07	61,067					30,341			(45,729)		611		0001
Purchased Call/AI Powered US Equity Index/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	14,913,574	2415.07	388,795			9,747		91,250			(291,839)		12,343		0001
Purchased Call/AI Powered US Equity Index/AIP200DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	4	15,487,283	2420.85	398,559			17,722		95,897			(299,269)		16,712		0001
Purchased Call/AI Powered US Equity Index/AIP200CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	4	7,943,401	2406.16	208,233			5,208		67,033			(155,846)		6,574		0001
Purchased Call/AI Powered US Equity Index/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	3	7,662,781	2408.23	198,981			12,683		77,894			(148,894)		9,825		0001
Purchased Call/AI Powered US Equity Index/AIP200CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	3	7,916,305	2395.43	208,124			1,154		108,556			(155,768)		3,588		0001
Purchased Call/AI Powered US Equity Index/AIP200FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	2,215,101	2440.29	57,593			8,568		15,957			(42,841)		4,299		0001
Purchased Call/AI Powered US Equity Index/AIP200ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	10/31/2025	5	20,226,885	2397.71	529,118			44,167		280,311			(397,765)		29,474		0001
Purchased Call/AI Powered US Equity Index/AIP200GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/23/2025	4	5,632,805	2407.07	152,771			35,157		90,712			(114,642)		13,511		0001
Purchased Call/AI Powered US Equity Index/AIP200ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	4	10,961,955	2436.84	279,793			34,132		75,992			(209,531)		19,245		0001
Purchased Call/AI Powered US Equity Index/AIP200EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	2	7,612,832	2425.17	198,794			25,741		69,544			(147,894)		13,803		0001
Purchased Call/AI Powered US Equity Index/AIP200FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2025	4	3,099,548	2442.98	83,631			12,765		21,455			(62,819)		6,070		0001
Purchased Call/AI Powered US Equity Index/AIP200CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/07/2025	4	5,829,700	2397.39	154,664			2,562		60,781			(115,900)		4,037		0001
Purchased Call/AI Powered US Equity Index/AIP200GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	3	8,360,061	2393.96	215,931			46,496		159,105			(161,623)		19,447		0001
Purchased Call/AI Powered US Equity Index/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	4	5,644,825	2429.05	148,958			19,739		48,281			(111,640)		10,341		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/26/2025	2	9,502,986	2446.31	247,731			38,652		62,320			(185,880)		18,777		0001
Purchased Call/AI Powered US Equity Index/AIP200FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	3	14,926,227	2454.25	384,616			69,468		92,171			(288,715)		31,735		0001
Purchased Call/AI Powered US Equity Index/AIP200HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	12/30/2025	4	5,452,338	2395	126,240	14,265		35,036		106,356			(105,248)		13,612		0001
Purchased Call/AI Powered US Equity Index/AIP200FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	3	3,386,107	2449.61	87,491			13,569		20,660			(65,522)		6,691		0001
Purchased Call/AI Powered US Equity Index/AIP200GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	4	2,857,164	2437.33	73,915			14,285		25,762			(55,385)		6,301		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2025	3	6,305,087	2444.54	160,154			30,480		48,920			(119,933)		13,806		0001
Purchased Call/AI Powered US Equity Index/AIP200CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	1	6,276,472	2403.62	163,816			2,256		50,409			(121,858)		4,024		0001
Purchased Call/AI Powered US Equity Index/AIP200FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/03/2025	4	2,727,480	2452.29	72,225			12,562		16,943			(54,111)		5,711		0001
Purchased Call/AI Powered US Equity Index/AIP200ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	5	7,476,237	2442.74	193,373			22,417		43,048			(144,844)		12,830		0001
Purchased Call/AI Powered US Equity Index/AIP200GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2025	3	9,331,846	2441.45	240,833			47,178		78,957			(180,226)		20,723		0001
Purchased Call/AI Powered US Equity Index/AIP200GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/26/2025	4	21,266,333	2407.76	545,246	2,756		131,067		343,688			(411,218)		51,913		0001
Purchased Call/AI Powered US Equity Index/AIP200ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	3	22,361,498	2425.17	582,111			71,157		200,932			(436,760)		39,258		0001
Purchased Call/AI Powered US Equity Index/AIP200DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2025	3	12,597,120	2405.33	325,387	2,579		19,932		135,114			(245,811)		15,811		0001
Purchased Call/AI Powered US Equity Index/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/03/2025	5	13,736,285	2403.62	356,687			1,987		105,742			(268,416)		6,227		0001
Purchased Call/AI Powered US Equity Index/AIP200CSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	2	11,488,723	2406.47	301,023			6,646		92,793			(225,303)		9,020		0001
Purchased Call/AI Powered US Equity Index/AIP200FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	4	10,907,546	2432.11	285,731			39,425		90,373			(213,979)		20,386		0001
Purchased Call/AI Powered US Equity Index/AIP200ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/06/2025	4	10,229,327	2434.18	268,001			26,633		66,512			(200,628)		16,284		0001
Purchased Call/AI Powered US Equity Index/AIP200CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	3	3,250,022	2400.94	86,596			1,674		30,833			(64,881)		2,406		0001
Purchased Call/AI Powered US Equity Index/AIP200DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	2	5,717,169	2420.85	149,072			7,803		36,771			(110,903)		6,691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	3	18,771,064	2406.88	489,476			31,281		197,262			(367,393)		24,067		0001
Purchased Call/AI Powered US Equity Index/AIP200DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	3	7,914,198	2420.79	205,531			8,499		47,218			(153,779)		8,285		0001
Purchased Call/AI Powered US Equity Index/AIP200DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2025	3	3,646,354	2411.58	92,976			7,184		36,171			(69,633)		5,139		0001
Purchased Call/AI Powered US Equity Index/AIP200ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	3	9,285,390	2440.13	242,221			24,902		52,866			(181,231)		14,980		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/04/2025	4	6,254,020	2396.02	169,505			15,898		91,646			(126,929)		9,683		0001
Purchased Call/AI Powered US Equity Index/AIP200ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/03/2025	2	6,515,576	2397.71	170,387			15,492		91,358			(126,780)		9,943		0001
Purchased Call/AI Powered US Equity Index/AIP200FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	1	9,819,656	2446.31	255,311			41,020		65,564			(190,437)		19,740		0001
Purchased Call/AI Powered US Equity Index/AIP200GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	9,321,863	2436.47	242,049			48,297		87,948			(181,131)		20,844		0001
Purchased Call/AI Powered US Equity Index/AIP200GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	1	150,359	2437.33	4,033			780		1,356			(3,025)		332		0001
Purchased Call/AI Powered US Equity Index/AIP200FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/21/2025	4	16,862,916	2440.29	435,445	1,215		61,937		119,228			(327,792)		31,824		0001
Purchased Call/AI Powered US Equity Index/AIP200GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	18,933,928	2435.42	492,165			98,466		181,659			(369,485)		42,338		0001
Purchased Call/AI Powered US Equity Index/AIP200ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2025	3	5,830,978	2445.57	150,410			17,004		30,451			(112,601)		9,890		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	3	7,822,389	2420.12	203,812			9,042		49,611			(152,584)		8,441		0001
Purchased Call/AI Powered US Equity Index/AIP200ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	3	3,375,937	2409.19	94,734			9,149		38,327			(70,949)		5,301		0001
Purchased Call/AI Powered US Equity Index/AIP200GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2025	4	5,901,794	2429.93	133,980	1,048		28,688		64,206			(101,121)		13,641		0001
Purchased Call/AI Powered US Equity Index/AIP200GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	4	15,029,566	2417.24	380,189			90,671		211,359			(284,715)		36,688		0001
Purchased Call/AI Powered US Equity Index/AIP200GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	7,130,165	2407.76	186,097			45,627		116,054			(138,432)		17,703		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2025	4	3,750,444	2432.47	95,944	1,401		13,206		30,328			(73,040)		6,941		0001
Purchased Call/AI Powered US Equity Index/AIP200DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2025	3	9,878,732	2408.17	254,160			20,322		107,928			(190,156)		14,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2025	3	7,888,461	2442.48	202,616			24,051		46,823			(151,651)		13,694		0001
Purchased Call/AI Powered US Equity Index/AIP200DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2025	4	4,580,521	2419.82	117,655			4,220		25,860			(88,129)		4,485		0001
Purchased Call/AI Powered US Equity Index/AIP200DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2025	3	4,379,881	2416.12	115,556			4,466		29,428			(86,557)		4,439		0001
Purchased Call/AI Powered US Equity Index/AIP200FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	2	8,737,895	2453.82	227,287			40,940		54,444			(170,065)		18,578		0001
Purchased Call/AI Powered US Equity Index/AIP200DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/21/2025	3	5,673,847	2412.7	146,746			8,095		47,998			(109,897)		6,805		0001
Purchased Call/AI Powered US Equity Index/AIP200CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2025	3	8,901,337	2398.24	232,005			640		111,356			(173,570)		3,294		0001
Purchased Call/AI Powered US Equity Index/AIP200DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	3	3,421,095	2411.43	87,074			5,047		30,718			(65,225)		4,199		0001
Purchased Call/AI Powered US Equity Index/AIP200DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/28/2025	3	5,964,887	2411.73	154,780			11,529		57,847			(115,928)		8,260		0001
Purchased Call/AI Powered US Equity Index/AIP200GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	2	14,835,899	2403.14	386,892			84,958		249,355			(290,459)		34,728		0001
Purchased Call/AI Powered US Equity Index/AIP200FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	11/21/2025	4	12,022,583	2437.14	313,150			44,267		90,998			(234,374)		22,689		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	3	10,164,112	2395.59	264,745			22,010		146,996			(198,107)		14,811		0001
Purchased Call/AI Powered US Equity Index/AIP200FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	2	6,040,046	2454.25	157,367			29,481		37,975			(117,075)		13,131		0001
Purchased Call/AI Powered US Equity Index/AIP200FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2025	4	9,095,463	2458.11	234,757			41,459		50,823			(175,724)		19,191		0001
Purchased Call/AI Powered US Equity Index/AIP200GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/16/2025	3	4,487,719	2436.01	113,055			23,696		43,484			(84,652)		10,306		0001
Purchased Call/AI Powered US Equity Index/AIP200FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	12/02/2025	5	7,573,641	2452.31	197,148			33,739		46,161			(147,715)		15,732		0001
Purchased Call/AI Powered US Equity Index/AIP200GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	3	8,773,018	2389.77	231,520			50,690		177,664			(173,256)		20,536		0001
Purchased Call/AI Powered US Equity Index/AIP200ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	2	21,907,355	2444.29	569,813			58,727		112,313			(427,677)		35,343		0001
Purchased Call/AI Powered US Equity Index/AIP200FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	1	5,843,695	2451.23	152,520			25,630		35,772			(113,455)		12,042		0001
Purchased Call/AI Powered US Equity Index/AIP200GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	2	1,020,350	2416.83	26,346			6,119		14,325			(19,719)		2,462		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	7,960,627	2444.29	207,772			22,958		41,817			(154,555)		13,340		0001
Purchased Call/AI Powered US Equity Index/AIP200GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	8,026,092	2435.42	209,481			43,281		77,677			(155,826)		18,312		0001
Purchased Call/AI Powered US Equity Index/AIP200DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	2	10,542,426	2406.88	275,154			19,711		112,845			(204,714)		14,337		0001
Purchased Call/AI Powered US Equity Index/AIP200DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	7,239,083	2415.07	188,940			6,263		46,460			(140,547)		6,831		0001
Purchased Call/AI Powered US Equity Index/AIP200GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	5,703,385	2403.14	148,858			33,626		96,535			(110,731)		13,599		0001
Purchased Call/AI Powered US Equity Index/AIP200FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/28/2025	2	16,869,194	2451.23	438,620			70,676		101,244			(329,054)		33,911		0001
Purchased Call/AI Powered US Equity Index/AIP200HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	3	3,014,249	2393.21	34,899	43,734		19,861		60,497			(58,750)		7,567		0001
Purchased Call/AI Powered US Equity Index/AIP200ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/06/2026	5	9,033,886	2441.4		233,902		83,028		111,502			(151,134)		26,853		0001
Purchased Call/AI Powered US Equity Index/AIP200JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	3	2,586,138	2429.82		68,791		25,262		37,959			(43,487)		7,835		0001
Purchased Call/AI Powered US Equity Index/AIP200JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	5,520,659	2420.11		145,193		57,997		94,915			(87,432)		17,458		0001
Purchased Call/AI Powered US Equity Index/AIP200KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	4	9,895,019	2339.78		261,905		113,276		391,510			(149,141)		32,448		0001
Purchased Call/AI Powered US Equity Index/AIP200KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/18/2026	4	7,853,891	2341.19		210,485		97,524		310,889			(112,938)		26,721		0001
Purchased Call/AI Powered US Equity Index/AIP200ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	5	15,531,152	2431.16		408,688		145,415		219,778			(263,633)		46,166		0001
Purchased Call/AI Powered US Equity Index/AIP200KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/13/2026	3	17,288,346	2342.31		455,235		206,215		674,771			(249,872)		57,943		0001
Purchased Call/AI Powered US Equity Index/AIP200JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	02/24/2026	5	7,436,092	2410.81		184,815		74,456		143,150			(110,266)		23,595		0001
Purchased Call/AI Powered US Equity Index/AIP200HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	3	7,858,327	2400.35		204,018		56,095		148,376			(147,692)		20,669		0001
Purchased Call/AI Powered US Equity Index/AIP200JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/18/2026	3	3,446,122	2460.48		90,031		34,786		34,523			(55,204)		10,709		0001
Purchased Call/AI Powered US Equity Index/AIP200ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/04/2026	4	2,902,326	2431.55		79,203		27,682		40,341			(51,483)		8,560		0001
Purchased Call/AI Powered US Equity Index/AIP200JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	3	11,522,413	2397.73		290,504		118,726		258,489			(171,817)		36,810		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/11/2026	4	6,382,524	2327.2		169,963		75,471		281,082			(94,463)		21,260		0001
Purchased Call/AI Powered US Equity Index/AIP200KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/17/2026	4	7,667,792	2348.37		196,325		90,607		285,316			(105,677)		26,010		0001
Purchased Call/AI Powered US Equity Index/AIP200JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	02/27/2026	4	9,076,847	2381.48		239,939		99,105		241,931			(141,249)		29,094		0001
Purchased Call/AI Powered US Equity Index/AIP200LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	03/20/2026	4	8,328,249	2350.17		216,568		102,868		306,681			(114,196)		28,502		0001
Purchased Call/AI Powered US Equity Index/AIP200KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/04/2026	3	5,813,056	2358.68		154,833		65,747		194,269			(89,022)		18,941		0001
Purchased Call/AI Powered US Equity Index/AIP200LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2026	3	7,883,686	2361.33		203,688		98,261		265,179			(105,414)		27,372		0001
Purchased Call/AI Powered US Equity Index/AIP200KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2026	4	8,952,099	2372.21		223,349		94,341		262,911			(128,913)		29,074		0001
Purchased Call/AI Powered US Equity Index/AIP200JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/25/2026	3	3,609,032	2398.74		91,855		37,296		79,797			(54,548)		11,491		0001
Purchased Call/AI Powered US Equity Index/AIP200LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/23/2026	2	4,604,779	2348.53		121,257		57,794		172,240			(63,759)		15,897		0001
Purchased Call/AI Powered US Equity Index/AIP200KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	02/27/2026	5	14,582,140	2393.02		371,543		153,875		345,117			(218,236)		46,740		0001
Purchased Call/AI Powered US Equity Index/AIP200JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2026	1	89,291	2397.73		2,037		838		2,003			(1,203)		285		0001
Purchased Call/AI Powered US Equity Index/AIP200KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2026	4	5,667,378	2334.86		147,923		66,146		237,604			(81,803)		18,936		0001
Purchased Call/AI Powered US Equity Index/AIP200LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/20/2026	4	17,437,461	2348.53		464,481		219,478		651,099			(245,899)		59,677		0001
Purchased Call/AI Powered US Equity Index/AIP200JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2026	3	9,416,477	2462.39		242,835		94,420		92,597			(148,329)		29,367		0001
Purchased Call/AI Powered US Equity Index/AIP200KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2026	2	3,967,126	2393.02		102,083		42,895		94,225			(59,368)		12,842		0001
Purchased Call/AI Powered US Equity Index/AIP200HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/16/2026	4	19,760,173	2423.21		518,920		154,793		283,166			(364,745)		53,743		0001
Purchased Call/AI Powered US Equity Index/AIP200HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2026	2	1,776,504	2399.21		46,736		12,635		35,504			(34,043)		4,626		0001
Purchased Call/AI Powered US Equity Index/AIP200IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/23/2026	5	7,913,552	2440.87		205,402		64,928		91,009			(140,615)		22,210		0001
Purchased Call/AI Powered US Equity Index/AIP200JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/10/2026	5	5,691,876	2434.46		144,637		52,773		78,172			(91,756)		17,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2026	4	2,585,174	2391.78		74,318		21,559		55,194			(52,681)		6,966		0001
Purchased Call/AI Powered US Equity Index/AIP200KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2026	4	7,745,335	2350.2		203,454		94,899		284,687			(108,622)		26,429		0001
Purchased Call/AI Powered US Equity Index/AIP200LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/24/2026	3	7,314,669	2360.06		192,301		92,310		248,289			(99,970)		25,324		0001
Purchased Call/AI Powered US Equity Index/AIP200ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2026	4	8,710,320	2427.72		229,582		75,985		124,040			(153,435)		25,076		0001
Purchased Call/AI Powered US Equity Index/AIP200KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2026	4	7,403,061	2323.64		198,140		87,521		334,912			(110,577)		24,584		0001
Purchased Call/AI Powered US Equity Index/AIP200IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	01/23/2026	4	12,433,612	2437.51		321,604		101,886		150,092			(219,901)		34,896		0001
Purchased Call/AI Powered US Equity Index/AIP200ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	3	6,633,611	2435.83		172,179		57,741		85,189			(114,594)		19,176		0001
Purchased Call/AI Powered US Equity Index/AIP200JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	4	5,478,490	2459.85		143,389		54,992		54,910			(88,549)		16,965		0001
Purchased Call/AI Powered US Equity Index/AIP200JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2026	5	10,165,089	2431.93		275,898		102,130		146,089			(173,749)		30,910		0001
Purchased Call/AI Powered US Equity Index/AIP200KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/13/2026	3	8,979,860	2327.46		246,445		111,419		395,507			(135,502)		30,096		0001
Purchased Call/AI Powered US Equity Index/AIP200LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/26/2026	3	6,741,774	2351.83		175,157		85,075		246,494			(90,163)		23,474		0001
Purchased Call/AI Powered US Equity Index/AIP200KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2026	4	7,481,580	2368.25		183,709		79,606		229,280			(104,151)		24,456		0001
Purchased Call/AI Powered US Equity Index/AIP200HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	4	16,084,068	.2407		422,205		109,112		269,764			(313,067)		40,812		0001
Purchased Call/AI Powered US Equity Index/AIP200HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	2	4,672,563	2386.75		125,054		35,884		106,971			(89,024)		12,531		0001
Purchased Call/AI Powered US Equity Index/AIP200IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	3	9,121,334	2435.62		240,601		75,015		112,260			(165,414)		25,488		0001
Purchased Call/AI Powered US Equity Index/AIP200HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/16/2026	3	8,550,196	2413.1		226,286		67,284		140,545			(159,300)		23,255		0001
Purchased Call/AI Powered US Equity Index/AIP200ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/27/2026	3	6,355,523	2421.19		171,696		55,903		97,452			(115,629)		18,145		0001
Purchased Call/AI Powered US Equity Index/AIP200ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	5,946,463	2429.91		156,392		53,423		83,344			(103,125)		17,400		0001
Purchased Call/AI Powered US Equity Index/AIP200ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2026	6	5,657,181	2423.11		152,275		52,664		87,255			(99,486)		16,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/05/2026	3	10,289,434	2438.49		270,357		94,788		131,199			(175,476)		30,466		0001
Purchased Call/AI Powered US Equity Index/AIP200JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/20/2026	2	13,748,491	2420.11		357,991		141,236		239,543			(217,265)		43,028		0001
Purchased Call/AI Powered US Equity Index/AIP200JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/13/2026	3	9,274,616	2452.83		245,353		92,066		101,629			(153,844)		28,307		0001
Purchased Call/AI Powered US Equity Index/AIP200JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	3	8,097,982	2449.93		202,707		79,771		95,083			(123,248)		25,344		0001
Purchased Call/AI Powered US Equity Index/AIP200LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	3	6,975,391	2346.67		179,131		87,916		266,679			(91,676)		24,356		0001
Purchased Call/AI Powered US Equity Index/AIP200LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/27/2026	2	16,169,913	2337.85		423,316		208,191		664,172			(216,130)		56,460		0001
Purchased Call/AI Powered US Equity Index/AIP200HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	3	5,019,970	2411.44		124,683		33,366		80,234			(91,158)		13,006		0001
Purchased Call/AI Powered US Equity Index/AIP200ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/30/2026	2	14,641,825	2429.91		381,104		128,131		203,790			(253,258)		42,325		0001
Purchased Call/AI Powered US Equity Index/AIP200HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	01/09/2026	3	14,023,708	2386.15		368,202		102,358		316,275			(265,929)		36,885		0001
Purchased Call/AI Powered US Equity Index/AIP200IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/21/2026	3	5,027,731	2431.98		134,855		41,716		64,675			(93,009)		13,987		0001
Purchased Call/AI Powered US Equity Index/AIP200HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2026	3	2,921,775	2409.77		77,956		22,932		49,908			(55,060)		7,910		0001
Purchased Call/AI Powered US Equity Index/AIP200KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2026	1	4,135,977	2342.31		108,776		49,743		161,693			(59,279)		13,988		0001
Purchased Call/AI Powered US Equity Index/AIP200HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	2	7,216,743	2400.35		184,902		50,525		135,558			(134,196)		18,887		0001
Purchased Call/AI Powered US Equity Index/AIP200HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	5,566,703	2386.15		146,404		41,542		126,102			(104,916)		14,857		0001
Purchased Call/AI Powered US Equity Index/AIP200KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2026	1	6,848,502	2344.78		180,116		78,894		260,151			(101,591)		22,671		0001
Purchased Call/AI Powered US Equity Index/AIP200ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	6,409,846	2431.16		168,579		60,837		92,819			(107,946)		19,273		0001
Purchased Call/AI Powered US Equity Index/AIP200KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	2	13,389,312	2344.78		342,804		148,594		507,733			(194,810)		43,907		0001
Purchased Call/AI Powered US Equity Index/AIP200ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/28/2026	3	2,894,408	2429.66		75,384		24,750		39,885			(50,567)		8,298		0001
Purchased Call/AI Powered US Equity Index/AIP200JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	2	18,936,325	2459.85		496,091		186,583		188,159			(310,616)		57,795		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/17/2025	.01/20/2026	1	1,713,658	2423.21		45,069		13,781		24,737			(31,352)		4,746		0001
Purchased Call/AI Powered US Equity Index/AIP200IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/24/2025	.01/26/2026	1	5,717,320	2437.51		150,366		48,465		69,585			(102,019)		16,254		0001
Purchased Call/AI Powered US Equity Index/AIP200HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/03/2025	.01/05/2026	1	5,388,898	2407		141,728		37,482		90,983			(104,269)		13,890		0001
Purchased Call/AI Powered US Equity Index/AIP200HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.01/03/2025	.01/02/2026	2	10,378,332	2392.27		275,332		70,954		211,886			(204,402)		26,334		0001
Purchased Call/AI Powered US Equity Index/AIP200LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.03/28/2025	.03/30/2026	2	5,698,538	2337.85		149,011		73,904		234,409			(75,504)		20,064		0001
Purchased Call/AI Powered US Equity Index/AIP200LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/01/2025	.03/31/2026	4	6,562,293	2337.24		174,102		87,001		271,641			(87,101)		23,169		0001
Purchased Call/AI Powered US Equity Index/AIP200NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/01/2025	.04/30/2026	2	7,325,036	2326.28		191,346		111,398		337,886			(80,150)		27,913		0001
Purchased Call/AI Powered US Equity Index/AIP200NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/02/2025	.05/01/2026	2	16,630,272	2331.69		431,397		254,139		738,068			(178,678)		63,520		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.06/25/2025	.04/29/2026	4	4,998,890	2326.83		130,065		75,529		229,448			(54,593)		19,004		0001
Purchased Call/AI Powered US Equity Index/AIP200LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/01/2025	.04/01/2026	3	5,609,736	2341.57		148,233		74,411		224,571			(73,828)		19,861		0001
Purchased Call/AI Powered US Equity Index/AIP200MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/20/2025	.04/24/2026	3	16,833,255	2324.29		438,437		249,949		784,416			(189,866)		63,230		0001
Purchased Call/AI Powered US Equity Index/AIP2000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/20/2025	.05/20/2026	4	6,751,608	2344.01		174,466		111,096		277,940			(63,517)		26,914		0001
Purchased Call/AI Powered US Equity Index/AIP200NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/06/2025	.05/05/2026	2	5,222,333	2330.18		134,845		80,328		234,930			(54,588)		20,133		0001
Purchased Call/AI Powered US Equity Index/AIP200MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/28/2025	.04/28/2026	4	6,595,765	2325.13		172,735		99,612		306,173			(73,201)		25,015		0001
Purchased Call/AI Powered US Equity Index/AIP200NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/13/2025	.05/08/2026	3	16,667,135	2330.29		437,849		266,481		751,607			(172,857)		64,699		0001
Purchased Call/AI Powered US Equity Index/AIP200NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/16/2025	.05/15/2026	3	14,173,696	2344.83		367,118		230,544		577,493			(137,960)		55,888		0001
Purchased Call/AI Powered US Equity Index/AIP200NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/09/2025	.05/07/2026	4	5,062,345	2329.35		132,081		79,511		229,610			(52,758)		19,606		0001
Purchased Call/AI Powered US Equity Index/AIP200NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.05/13/2025	.05/08/2026	4	9,073,552	2330.75		236,484		143,571		407,806			(93,802)		35,222		0001
Purchased Call/AI Powered US Equity Index/AIP200LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	.04/02/2025	.04/02/2026	3	7,761,506	2347.67		192,463		97,136		296,089			(95,404)		27,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Al Powered US Equity Index/AIP200LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/07/2026	4	6,101,655	2283.4		156,922		81,396		394,210			(75,548)		21,953		0001
Purchased Call/Al Powered US Equity Index/AIP200NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/15/2026	4	8,625,693	2342.5		224,796		140,844		357,642			(84,867)		34,012		0001
Purchased Call/Al Powered US Equity Index/AIP200NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	2	6,441,670	2340.91		167,822		104,193		269,943			(63,854)		25,344		0001
Purchased Call/Al Powered US Equity Index/AIP200SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2026	1	4,713,736	2342.13		122,557		82,042		198,472			(41,075)		19,270		0001
Purchased Call/Al Powered US Equity Index/AIP200NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2026	3	6,744,272	2328.19		175,823		105,205		308,185			(70,725)		26,061		0001
Purchased Call/Al Powered US Equity Index/AIP200SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/27/2026	3	4,770,919	2342.29		122,682		80,648		199,910			(42,182)		19,303		0001
Purchased Call/Al Powered US Equity Index/AIP200SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/02/2026	3	5,607,424	2344		147,559		99,321		233,199			(48,379)		22,970		0001
Purchased Call/Al Powered US Equity Index/AIP200MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2026	4	8,180,491	2300.89		219,819		122,505		473,675			(97,389)		30,504		0001
Purchased Call/Al Powered US Equity Index/AIP200SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/05/2026	3	7,043,125	2344.29		184,081		126,025		293,363			(58,925)		29,028		0001
Purchased Call/Al Powered US Equity Index/AIP200MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	4	11,311,041	2322.02		295,190		167,738		535,847			(128,458)		42,487		0001
Purchased Call/Al Powered US Equity Index/AIP200PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/16/2026	4	5,824,634	2349.35		149,226		106,317		240,832			(43,198)		24,533		0001
Purchased Call/Al Powered US Equity Index/AIP200PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/23/2026	2	6,242,740	2345.55		165,302		120,820		261,237			(44,692)		26,646		0001
Purchased Call/Al Powered US Equity Index/AIP200PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	2	5,784,409	2351.1		150,108		110,042		232,892			(40,258)		24,736		0001
Purchased Call/Al Powered US Equity Index/AIP200PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	2	4,365,129	2343.65		113,653		82,692		184,922			(31,553)		18,597		0001
Purchased Call/Al Powered US Equity Index/AIP200SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	2	6,970,706	2347.03		180,135		122,332		284,225			(58,151)		28,671		0001
Purchased Call/Al Powered US Equity Index/AIP200MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/17/2026	3	21,356,459	2307.69		549,395		301,620		1,114,982			(249,291)		78,846		0001
Purchased Call/Al Powered US Equity Index/AIP200PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	3	7,924,518	2345.21		205,545		148,526		331,550			(58,406)		33,506		0001
Purchased Call/Al Powered US Equity Index/AIP200SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/22/2026	3	8,309,218	2337.66		215,705		139,680		359,229			(77,343)		33,265		0001
Purchased Call/Al Powered US Equity Index/AIP200PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2026	2	5,674,422	2345.29		149,204		106,234		296,447			(43,691)		23,854		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2026	3	7,463,156	2318.25		189,011		99,120		359,442			(90,026)		26,994		0001
Purchased Call/AI Powered US Equity Index/AIP200MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/22/2026	3	6,578,535	2309.23		174,372		97,656		340,695			(76,800)		24,591		0001
Purchased Call/AI Powered US Equity Index/AIP200QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/21/2026	3	8,078,295	2338.13		209,821		134,402		347,667			(75,795)		32,272		0001
Purchased Call/AI Powered US Equity Index/AIP200PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/12/2026	4	12,725,552	2345.29		331,688		234,180		529,550			(99,015)		53,183		0001
Purchased Call/AI Powered US Equity Index/AIP2000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/03/2026	5	8,402,592	2347.4		218,015		147,376		341,273			(70,880)		34,491		0001
Purchased Call/AI Powered US Equity Index/AIP200MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2026	3	6,632,010	2306.82		172,527		93,823		368,057			(78,858)		24,423		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/12/2026	3	5,899,035	2339.23		154,697		95,228		249,704			(59,568)		23,106		0001
Purchased Call/AI Powered US Equity Index/AIP200MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	4	6,965,298	2314.87		182,749		102,849		346,981			(80,041)		26,100		0001
Purchased Call/AI Powered US Equity Index/AIP200PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2026	3	8,509,137	2345.94		221,234		153,134		351,130			(68,333)		35,352		0001
Purchased Call/AI Powered US Equity Index/AIP200MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2026	2	3,477,796	2324.29		91,062		52,428		162,247			(38,960)		13,158		0001
Purchased Call/AI Powered US Equity Index/AIP200LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2026	1	4,946,355	2283.6		129,100		66,506		319,070			(62,967)		17,750		0001
Purchased Call/AI Powered US Equity Index/AIP200LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2026	3	16,737,333	2283.6		433,521		221,127		1,078,453			(213,422)		59,418		0001
Purchased Call/AI Powered US Equity Index/AIP2000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	1	116,053	2335.54		3,160		2,057		5,095			(1,106)		465		0001
Purchased Call/AI Powered US Equity Index/AIP200PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	2	7,773,495	2353.81		201,719		149,847		307,651			(52,962)		33,367		0001
Purchased Call/AI Powered US Equity Index/AIP2000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/26/2026	2	14,128,708	2352.79		367,783		273,814		568,605			(95,930)		60,646		0001
Purchased Call/AI Powered US Equity Index/AIP2000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2025	06/30/2026	4	10,452,170	2359.46		271,654		204,230		398,083			(68,062)		45,197		0001
Purchased Call/AI Powered US Equity Index/AIP200PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2025	06/10/2026	4	5,252,639	2346.13		137,346		95,676		216,739			(41,824)		21,866		0001
Purchased Call/AI Powered US Equity Index/AIP200MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/14/2026	4	6,817,666	2309.17		178,336		96,048		371,910			(82,325)		24,980		0001
Purchased Call/AI Powered US Equity Index/AIP200MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/08/2026	3	5,580,302	2277.52		157,376		82,024		374,232			(75,380)		20,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/15/2026	3	6,145,387	2310.36		158,327		85,588		314,430			(72,792)		22,574		0001
Purchased Call/AI Powered US Equity Index/AIP200LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	4	10,679,499	2315.56		264,839		134,685		522,512			(130,895)		37,913		0001
Purchased Call/AI Powered US Equity Index/AIP200MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2026	1	3,521,345	2307.69		91,907		50,751		194,618			(41,458)		13,098		0001
Purchased Call/AI Powered US Equity Index/AIP200NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2026	1	3,477,233	2331.69		90,756		53,753		154,515			(37,341)		13,375		0001
Purchased Call/AI Powered US Equity Index/AIP200MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/10/2026	4	17,896,990	2308.16		465,526		247,124		981,328			(219,618)		64,901		0001
Purchased Call/AI Powered US Equity Index/AIP200MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	3	7,081,248	2303.25		186,360		98,690		401,677			(88,233)		25,679		0001
Purchased Call/AI Powered US Equity Index/AIP200NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/01/2026	3	9,061,361	2327.16		238,555		140,207		415,735			(99,219)		34,610		0001
Purchased Call/AI Powered US Equity Index/AIP200MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2026	1	4,649,346	2308.16		121,348		64,853		255,291			(56,872)		16,992		0001
Purchased Call/AI Powered US Equity Index/AIP2000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	05/29/2026	3	7,210,484	2341.66		187,631		124,866		304,236			(63,614)		29,295		0001
Purchased Call/AI Powered US Equity Index/AIP200NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2025	05/13/2026	3	6,809,618	2341.27		176,931		109,266		284,270			(67,779)		26,732		0001
Purchased Call/AI Powered US Equity Index/AIP200PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2026	3	5,137,675	2348.38		133,378		93,174		208,786			(40,487)		21,429		0001
Purchased Call/AI Powered US Equity Index/AIP200NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2026	1	5,669,754	2344.83		147,414		92,996		231,337			(55,029)		22,504		0001
Purchased Call/AI Powered US Equity Index/AIP2000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	05/29/2026	3	15,947,645	2342.13		413,624		275,827		670,580			(139,547)		64,793		0001
Purchased Call/AI Powered US Equity Index/AIP2000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/22/2026	3	18,445,482	2335.54		479,985		311,613		809,812			(171,081)		73,845		0001
Purchased Call/AI Powered US Equity Index/AIP200PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/17/2026	2	5,452,211	2344.62		141,817		101,603		228,814			(40,752)		23,008		0001
Purchased Call/AI Powered US Equity Index/AIP200PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	3	17,513,340	2343.65		455,057		329,728		740,954			(127,460)		74,048		0001
Purchased Call/AI Powered US Equity Index/AIP200PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/12/2026	3	7,653,113	2348.22		198,307		139,586		311,766			(59,703)		31,984		0001
Purchased Call/AI Powered US Equity Index/AIP2000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2026	3	6,780,733	2340.44		176,471		116,317		288,320			(60,388)		27,492		0001
Purchased Call/AI Powered US Equity Index/AIP2000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	4,869,735	2335.54		127,100		82,983		214,065			(44,899)		19,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2026	1	219,922	2330.18		5,621		3,354		9,893			(2,270)		848		0001
Purchased Call/AI Powered US Equity Index/AIP200PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2026	2	6,892,191	2349.6		180,291		132,818		280,844			(47,845)		29,529		0001
Purchased Call/AI Powered US Equity Index/AIP200QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2026	1	6,726,499	2352.79		175,562		131,067		268,570			(45,445)		29,033		0001
Purchased Call/AI Powered US Equity Index/AIP200QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2026	3	6,145,199	2345.29		158,600		100,632		250,220			(58,085)		24,444		0001
Purchased Call/AI Powered US Equity Index/AIP200PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/05/2026	3	12,569,592	2347.86		325,709		223,585		512,102			(103,501)		51,805		0001
Purchased Call/AI Powered US Equity Index/AIP200PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	2	4,951,107	2347.86		129,191		88,977		201,185			(40,826)		20,529		0001
Purchased Call/AI Powered US Equity Index/AIP200NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2026	1	4,138,935	2330.29		108,026		66,066		186,870			(42,386)		16,176		0001
Purchased Call/AI Powered US Equity Index/AIP200QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2026	1	5,567,299	2361.55		145,306		114,084		211,168			(32,070)		24,641		0001
Purchased Call/AI Powered US Equity Index/AIP200TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	2	17,194,232	2389.74		436,886		403,172		559,551			(36,989)		81,993		0001
Purchased Call/AI Powered US Equity Index/AIP200USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/25/2026	1	207,134	2418.94		5,782		5,782		5,788					1,029		0001
Purchased Call/AI Powered US Equity Index/AIP200SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/18/2026	4	7,686,081	2387.02		196,785		174,257		251,855			(22,944)		36,096		0001
Purchased Call/AI Powered US Equity Index/AIP200SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2026	3	3,990,408	2368.67		103,859		88,651		147,511			(15,567)		18,387		0001
Purchased Call/AI Powered US Equity Index/AIP200QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2026	3	5,540,415	2360.1		145,608		110,917		210,560			(35,801)		24,045		0001
Purchased Call/AI Powered US Equity Index/AIP200TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2026	3	3,047,522	2404.72		81,133		77,045		90,057			(4,389)		14,814		0001
Purchased Call/AI Powered US Equity Index/AIP200SSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	3,051,311	2393.82		79,944		72,016		95,730			(8,495)		14,463		0001
Purchased Call/AI Powered US Equity Index/AIP200SSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2026	4	4,360,548	2389.65		113,120		98,750		139,416			(14,743)		20,319		0001
Purchased Call/AI Powered US Equity Index/AIP200UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2026	2	8,222,963	2421.61		218,786		218,786		226,230			(403)		41,058		0001
Purchased Call/AI Powered US Equity Index/AIP200US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2026	3	3,853,875	2414.49		102,621		99,491		109,105			(3,561)		18,923		0001
Purchased Call/AI Powered US Equity Index/AIP200RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	3	11,838,354	2350.73		314,201		264,618		493,631			(51,365)		54,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	4,865,364	2418.94		127,473		127,121		132,272			(1,389)		24,260		0001
Purchased Call/AI Powered US Equity Index/AIP200SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2026	3	6,273,609	2360.82		164,902		131,127		240,217			(34,225)		27,912		0001
Purchased Call/AI Powered US Equity Index/AIP200RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	3	14,016,246	2376.46		364,077		299,455		486,497			(66,737)		63,217		0001
Purchased Call/AI Powered US Equity Index/AIP200RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/17/2026	3	14,527,525	2364.34		378,244		303,732		548,682			(76,658)		64,746		0001
Purchased Call/AI Powered US Equity Index/AIP200SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/14/2026	3	6,461,924	2387.82		168,698		148,257		209,775			(21,594)		30,158		0001
Purchased Call/AI Powered US Equity Index/AIP200TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	08/31/2026	2	3,931,415	2389.74		102,299		94,465		128,158			(8,726)		18,832		0001
Purchased Call/AI Powered US Equity Index/AIP200RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2026	3	5,723,298	2372.1		149,605		121,874		203,347			(28,175)		25,770		0001
Purchased Call/AI Powered US Equity Index/AIP200SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/19/2026	3	7,725,946	2382.1		199,215		176,961		262,850			(22,783)		36,339		0001
Purchased Call/AI Powered US Equity Index/AIP200SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/21/2026	3	7,888,007	2372.55		216,141		194,200		288,152			(23,428)		37,216		0001
Purchased Call/AI Powered US Equity Index/AIP200QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2026	3	17,692,073	2363.48		460,169		351,324		655,842			(112,109)		76,784		0001
Purchased Call/AI Powered US Equity Index/AIP200USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/22/2026	4	8,084,985	2432.67		206,310		202,560		198,811			(4,308)		39,979		0001
Purchased Call/AI Powered US Equity Index/AIP200QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2026	3	6,493,085	2362.13		169,551		131,473		244,534			(38,475)		28,536		0001
Purchased Call/AI Powered US Equity Index/AIP200US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	3	7,686,406	2420.97		202,677		197,702		203,373			(6,567)		37,795		0001
Purchased Call/AI Powered US Equity Index/AIP200USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/25/2026	3	10,111,056	2410.35		267,584		266,233		288,012			(3,513)		50,208		0001
Purchased Call/AI Powered US Equity Index/AIP200QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2026	3	7,007,305	2360.43		182,072		140,141		267,830			(42,201)		30,687		0001
Purchased Call/AI Powered US Equity Index/AIP200USW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	1	6,562,583	2428.23		171,940		171,940		171,710					32,813		0001
Purchased Call/AI Powered US Equity Index/AIP200RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/21/2026	5	7,605,029	2366.29		198,643		160,728		281,113			(38,273)		34,127		0001
Purchased Call/AI Powered US Equity Index/AIP200USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/18/2026	3	13,354,746	2427.62		349,405		341,869		338,258			(10,006)		65,667		0001
Purchased Call/AI Powered US Equity Index/AIP200US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2026	3	6,486,425	2417.59		169,336		163,370		175,405			(6,408)		31,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	4,520,662	2427.62		118,441		115,831		113,930			(3,550)		22,323		0001
Purchased Call/AI Powered US Equity Index/AIP200TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	3	4,814,379	2396.32		124,802		116,935		150,560			(8,773)		23,199		0001
Purchased Call/AI Powered US Equity Index/AIP200TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2026	3	4,013,906	2392		105,564		96,290		128,274			(9,749)		19,112		0001
Purchased Call/AI Powered US Equity Index/AIP200TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/08/2026	4	6,858,630	2394.14		184,304		173,962		218,313			(10,809)		33,244		0001
Purchased Call/AI Powered US Equity Index/AIP200TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/04/2026	3	15,609,015	2391.75		408,151		383,301		507,632			(27,794)		75,214		0001
Purchased Call/AI Powered US Equity Index/AIP200US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2026	2	5,306,892	2424.31		138,315		136,068		139,193			(2,614)		26,279		0001
Purchased Call/AI Powered US Equity Index/AIP200TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	3	8,660,625	2414.53		226,263		216,345		241,761			(11,639)		42,161		0001
Purchased Call/AI Powered US Equity Index/AIP200QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/10/2026	5	14,091,832	2361.55		366,399		287,159		533,705			(81,241)		62,042		0001
Purchased Call/AI Powered US Equity Index/AIP200QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2026	4	5,574,984	2362.49		143,630		113,303		210,328			(30,562)		24,718		0001
Purchased Call/AI Powered US Equity Index/AIP200SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	3,913,262	2372.64		102,527		88,405		142,844			(14,806)		18,148		0001
Purchased Call/AI Powered US Equity Index/AIP200SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/07/2026	3	11,444,088	2372.64		298,167		256,848		411,767			(43,159)		52,818		0001
Purchased Call/AI Powered US Equity Index/AIP200QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2025	07/01/2026	3	5,725,630	2357.37		150,689		113,874		221,691			(37,390)		24,804		0001
Purchased Call/AI Powered US Equity Index/AIP200RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2026	4	5,371,552	2372.68		138,605		115,617		191,494			(23,375)		24,471		0001
Purchased Call/AI Powered US Equity Index/AIP200RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/29/2026	3	5,397,264	2371.9		140,775		116,826		193,241			(24,226)		24,547		0001
Purchased Call/AI Powered US Equity Index/AIP200RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/17/2026	3	7,716,218	2364.77		201,274		161,182		287,523			(41,300)		34,390		0001
Purchased Call/AI Powered US Equity Index/AIP200SSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	15,105,565	2388.11		393,553		346,640		497,574			(49,483)		70,498		0001
Purchased Call/AI Powered US Equity Index/AIP200RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/04/2026	4	6,443,427	2367.97		165,611		140,274		238,725			(25,667)		29,595		0001
Purchased Call/AI Powered US Equity Index/AIP200QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	3	5,273,238	2359.4		138,221		106,758		202,327			(31,670)		23,134		0001
Purchased Call/AI Powered US Equity Index/AIP200RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/28/2026	4	7,316,333	2376.5		187,186		154,996		255,151			(32,527)		33,220		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2026	3	8,122,911	2417.65		212,112		204,230		219,119			(8,420)		39,771		0001
Purchased Call/AI Powered US Equity Index/AIP200RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	07/22/2026	5	5,684,421	2365.43		150,382		122,157		211,750			(28,528)		25,552		0001
Purchased Call/AI Powered US Equity Index/AIP200SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	2	5,245,594	2361.79		138,978		118,015		203,344			(21,229)		24,132		0001
Purchased Call/AI Powered US Equity Index/AIP200QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	2	8,415,100	2362.93		219,093		171,234		315,514			(49,136)		37,049		0001
Purchased Call/AI Powered US Equity Index/AIP200SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2026	3	5,114,577	2383.52		134,669		116,957		170,846			(18,005)		23,795		0001
Purchased Call/AI Powered US Equity Index/AIP200TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	3	12,821,391	2411.68		336,202		322,368		362,293			(16,253)		62,416		0001
Purchased Call/AI Powered US Equity Index/AIP200SSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	2	4,632,782	2376.97		119,535		106,636		163,771			(13,338)		21,824		0001
Purchased Call/AI Powered US Equity Index/AIP200RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	5,465,362	2376.46		142,646		117,496		188,635			(26,042)		24,774		0001
Purchased Call/AI Powered US Equity Index/AIP200TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	3,141,160	2389.74		82,298		75,950		104,406			(7,156)		15,069		0001
Purchased Call/AI Powered US Equity Index/AIP200TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/09/2026	3	4,989,734	2400.17		131,801		124,635		152,240			(7,508)		24,220		0001
Purchased Call/AI Powered US Equity Index/AIP200TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2026	3	5,524,730	2389.24		145,082		131,635		179,884			(13,813)		26,266		0001
Purchased Call/AI Powered US Equity Index/AIP200TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/25/2026	3	7,600,718	2385.56		200,617		181,477		253,773			(19,586)		36,081		0001
Purchased Call/AI Powered US Equity Index/AIP200TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/03/2026	4	4,619,296	2385.09		121,503		112,931		156,431			(8,911)		22,226		0001
Purchased Call/AI Powered US Equity Index/AIP200QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2026	1	5,604,351	2363.48		146,834		112,451		208,080			(35,511)		24,499		0001
Purchased Call/AI Powered US Equity Index/AIP200RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	1	50,000	2364.34		1,300		1,044		1,869			(264)		223		0001
Purchased Call/AI Powered US Equity Index/AIP200USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/25/2026	3	16,236,005	2418.94		424,854		423,817		453,699			(4,233)		80,622		0001
Purchased Call/AI Powered US Equity Index/AIP200SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	08/07/2026	3	7,862,680	2367.35		206,937		177,806		293,811			(30,500)		36,289		0001
Purchased Call/AI Powered US Equity Index/AIP200RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	2	6,781,038	2372.5		177,980		146,014		240,583			(33,079)		30,584		0001
Purchased Call/AI Powered US Equity Index/AIP200USK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2026	2	3,551,313	2418.39		91,309		90,254		96,565			(1,434)		17,610		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/11/2026	3	7,443,260	2369.98		204,015		176,747		273,790			(27,678)		34,573		0001
Purchased Call/AI Powered US Equity Index/AIP200S$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	4,320,129	2388.11		113,187		99,779		140,190			(14,187)		20,257		0001
Purchased Call/AI Powered US Equity Index/AIP200R$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/31/2026	5	6,341,658	2367.74		159,798		134,721		234,641			(26,095)		28,938		0001
Purchased Call/AI Powered US Equity Index/AIP200Q$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	1	53,659	2358.26		1,401		1,107		2,090			(295)		238		0001
Purchased Call/AI Powered US Equity Index/AIP200T$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	2	5,264,211	2411.68		137,983		132,345		149,663			(6,706)		25,738		0001
Purchased Call/AI Powered US Equity Index/AIP200S$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	3	12,716,157	2393.82		328,988		296,249		398,231			(34,865)		59,996		0001
Purchased Call/AI Powered US Equity Index/AIP200Q$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2026	3	9,184,255	2358.26		241,731		191,392		357,760			(50,753)		40,791		0001
Purchased Call/AI Powered US Equity Index/AIP200R$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2026	1	4,846,976	2364.34		126,506		101,762		181,448			(25,508)		21,713		0001
Purchased Call/AI Powered US Equity Index/AIP200T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2026	4	4,151,399	2380.6		111,846		103,825		144,963			(8,349)		19,945		0001
Purchased Call/AI Powered US Equity Index/AIP200T$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	1	471,716	2396.32		11,870		11,145		14,752			(815)		2,273		0001
Purchased Call/AI Powered US Equity Index/AIP200T$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/28/2026	3	8,790,989	2395.94		227,400		209,180		273,370			(20,454)		41,921		0001
Purchased Call/AI Powered US Equity Index/AIP200R$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2026	1	4,096,674	2350.73		106,923		90,134		171,039			(17,481)		18,786		0001
Purchased Call/AI Powered US Equity Index/AIP100T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/01/2025	3	711,650	2280.33	22,050					43,689			(8,234)		186		0001
Purchased Call/AI Powered US Equity Index/AIP100T$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/02/2025	3	1,728,184	2269.97	52,417			72		120,456			(19,618)		640		0001
Purchased Call/AI Powered US Equity Index/AIP100T$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/03/2025	4	2,155,508	2254.49	73,439			202		166,047			(27,479)		977		0001
Purchased Call/AI Powered US Equity Index/AIP100T$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	5	3,378,341	2261.4	118,753			333		249,132			(45,245)		1,531		0001
Purchased Call/AI Powered US Equity Index/AIP100T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/03/2025	6	2,765,573	2259.05	97,344			270		207,034			(36,656)		1,254		0001
Purchased Call/AI Powered US Equity Index/AIP100T$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2025	2	1,820,613	2272.65	61,800			595		124,506			(23,061)		1,348		0001
Purchased Call/AI Powered US Equity Index/AIP100T$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/06/2025	6	2,180,048	2272.65	77,756			551		149,124			(29,962)		1,398		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP100T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	1	1,221,017	2272.65	40,171			332		79,233			(14,982)		845		0001
Purchased Call/AI Powered US Equity Index/AIP100T$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2025	5	3,751,721	2276.01	132,325			1,456		250,622			(49,531)		2,946		0001
Purchased Call/AI Powered US Equity Index/AIP100T$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	4	2,973,126	2288.08	97,173			1,205		181,872			(36,454)		2,461		0001
Purchased Call/AI Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	2	2,292,437	2293.6	72,671			900		134,385			(27,190)		1,897		0001
Purchased Call/AI Powered US Equity Index/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/10/2025	3	1,649,093	2277.37	53,515			666		109,099			(20,079)		1,365		0001
Purchased Call/AI Powered US Equity Index/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2025	2	651,138	2271.68	21,986			423		42,474			(8,200)		660		0001
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	3	2,419,905	2271.68	83,177			1,374		166,487			(31,136)		2,283		0001
Purchased Call/AI Powered US Equity Index/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	1	1,334,355	2271.68	43,900			784		87,060			(16,373)		1,307		0001
Purchased Call/AI Powered US Equity Index/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	2,453,253	2289.62	76,698			1,684		148,186			(28,659)		2,647		0001
Purchased Call/AI Powered US Equity Index/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/16/2025	4	3,524,422	2285.81	111,199			2,294		219,138			(41,623)		3,690		0001
Purchased Call/AI Powered US Equity Index/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	3,401,861	2270.32	107,727			2,373		236,099			(40,316)		3,671		0001
Purchased Call/AI Powered US Equity Index/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	4	1,739,566	2259.78	55,037			1,216		129,392			(20,638)		1,877		0001
Purchased Call/AI Powered US Equity Index/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	4	2,014,855	2248.49	65,126			1,704		160,658			(24,388)		2,358		0001
Purchased Call/AI Powered US Equity Index/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/22/2025	2	757,223	2248.49	25,011			721		57,616			(9,323)		930		0001
Purchased Call/AI Powered US Equity Index/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	1	954,727	2248.49	31,411			863		72,658			(11,715)		1,145		0001
Purchased Call/AI Powered US Equity Index/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/23/2025	4	4,865,396	2242.5	167,738			5,070		401,809			(62,743)		6,107		0001
Purchased Call/AI Powered US Equity Index/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2025	4	2,341,276	2253.12	71,976			2,276		181,414			(26,926)		3,002		0001
Purchased Call/AI Powered US Equity Index/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	3	2,649,468	2239.36	86,764			2,748		222,791			(32,475)		3,397		0001
Purchased Call/AI Powered US Equity Index/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	4	1,706,432	2238.6	56,667			1,814		144,118			(21,418)		2,188		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	1	459,224	2229.56	15,154			582		39,073			(5,644)		647		0001
Purchased Call/AI Powered US Equity Index/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	1	1,356,876	2229.56	44,641			1,656		120,489			(16,649)		1,879		0001
Purchased Call/AI Powered US Equity Index/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	4	3,055,953	2229.56	101,742			3,643		271,399			(38,121)		4,156		0001
Purchased Call/AI Powered US Equity Index/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2025	3	5,633,847	2231.62	194,026			7,733		494,517			(72,596)		8,076		0001
Purchased Call/AI Powered US Equity Index/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2025	3	3,387,224	2237.56	113,326			4,667		287,531			(42,354)		4,936		0001
Purchased Call/AI Powered US Equity Index/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	3	3,617,637	2242.49	130,786			5,405		298,491			(48,967)		5,271		0001
Purchased Call/AI Powered US Equity Index/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	10/31/2025	4	1,964,243	2263.55	67,877			2,815		142,620			(25,475)		2,862		0001
Purchased Call/AI Powered US Equity Index/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	3	1,098,640	2280.08	35,982			1,730		67,077			(13,432)		1,725		0001
Purchased Call/AI Powered US Equity Index/AIP100VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/03/2025	3	2,856,220	2280.08	93,172			4,233		184,806			(34,884)		4,359		0001
Purchased Call/AI Powered US Equity Index/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	1	583,698	2280.08	19,320			902		35,642			(7,206)		904		0001
Purchased Call/AI Powered US Equity Index/AIP100VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2025	6	4,507,432	2276.51	152,300			7,584		299,046			(57,344)		7,175		0001
Purchased Call/AI Powered US Equity Index/AIP100VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2025	3	2,244,772	2276.96	73,404			3,729		148,445			(27,439)		3,621		0001
Purchased Call/AI Powered US Equity Index/AIP100VSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	2	3,459,667	2275.08	106,958			5,454		231,815			(40,044)		5,581		0001
Purchased Call/AI Powered US Equity Index/AIP100VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	3	4,616,032	2265.89	157,043			8,022		329,174			(58,870)		7,447		0001
Purchased Call/AI Powered US Equity Index/AIP100VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	1	1,003,525	2274.31	33,116			1,865		63,890			(12,351)		1,702		0001
Purchased Call/AI Powered US Equity Index/AIP100VSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	4	2,474,104	2274.31	88,039			5,112		166,589			(33,097)		4,246		0001
Purchased Call/AI Powered US Equity Index/AIP100VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	5	1,781,414	2274.31	62,724			3,490		119,969			(23,736)		2,985		0001
Purchased Call/AI Powered US Equity Index/AIP100VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2025	3	2,703,916	2273.95	98,501			5,818		182,501			(36,836)		4,694		0001
Purchased Call/AI Powered US Equity Index/AIP100VSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	4	2,772,336	2292.27	96,684			5,890		163,673			(36,432)		4,867		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100V$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	4	3,532,273	2297.42	116,055			7,028		200,262			(43,441)		6,201		0001
Purchased Call/AI Powered US Equity Index/AIP100V$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/14/2025	3	2,293,919	2294.25	77,347			4,726		133,357			(29,162)		4,027		0001
Purchased Call/AI Powered US Equity Index/AIP100V$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2025	2	725,664	2297.12	24,891			1,648		38,649			(9,325)		1,329		0001
Purchased Call/AI Powered US Equity Index/AIP100V$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/17/2025	4	2,456,801	2297.12	86,349			5,659		139,627			(32,707)		4,455		0001
Purchased Call/AI Powered US Equity Index/AIP100V$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	461,220	2297.12	15,266			1,026		24,569			(5,686)		854		0001
Purchased Call/AI Powered US Equity Index/AIP100V$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/20/2025	4	4,002,347	2299.8	134,328			9,279		222,659			(50,420)		7,480		0001
Purchased Call/AI Powered US Equity Index/AIP100V$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/21/2025	4	3,611,396	2299.36	120,646			8,490		201,635			(45,206)		6,816		0001
Purchased Call/AI Powered US Equity Index/AIP100V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	5	4,784,926	2301.06	159,177			11,212		263,506			(59,653)		9,030		0001
Purchased Call/AI Powered US Equity Index/AIP100V$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/24/2025	3	605,941	2302.51	20,291			1,511		30,847			(7,604)		1,176		0001
Purchased Call/AI Powered US Equity Index/AIP100V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	3	1,217,518	2302.51	40,241			3,097		61,995			(15,045)		2,406		0001
Purchased Call/AI Powered US Equity Index/AIP100V$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	5	2,528,860	2299.76	89,304			6,980		140,799			(33,907)		4,997		0001
Purchased Call/AI Powered US Equity Index/AIP100V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/28/2025	6	2,611,761	2301.41	92,000			7,430		143,527			(34,842)		5,250		0001
Purchased Call/AI Powered US Equity Index/AIP100V$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	11/28/2025	5	4,591,089	2305.13	159,899			12,819		244,728			(60,087)		9,229		0001
Purchased Call/AI Powered US Equity Index/AIP100V$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	5	9,127,488	2310.24	318,943			25,659		466,031			(120,354)		18,348		0001
Purchased Call/AI Powered US Equity Index/AIP100V$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	2	1,204,727	2323.31	39,999			3,412		50,841			(14,941)		2,503		0001
Purchased Call/AI Powered US Equity Index/AIP100V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	3	1,781,679	2323.31	60,095			5,086		81,038			(22,658)		3,672		0001
Purchased Call/AI Powered US Equity Index/AIP100V$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	1	573,441	2323.31	19,096			1,650		24,224			(7,112)		1,201		0001
Purchased Call/AI Powered US Equity Index/AIP100V$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/04/2025	8	4,042,572	2321.95	138,163			12,265		186,443			(52,140)		8,530		0001
Purchased Call/AI Powered US Equity Index/AIP100X$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	6	2,249,446	2314.96	77,067			6,936		110,475			(29,033)		4,783		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100X$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	5	2,435,329	2313.92	85,039			7,645		120,692			(31,966)		5,178		0001
Purchased Call/AI Powered US Equity Index/AIP100X$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/05/2025	3	3,163,235	2321.43	112,742			10,175		146,648			(42,575)		6,726		0001
Purchased Call/AI Powered US Equity Index/AIP100X$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	1	1,127,074	2328.27	37,419			3,547		45,546			(13,955)		2,468		0001
Purchased Call/AI Powered US Equity Index/AIP100X$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2025	4	1,871,596	2328.27	65,783			6,208		81,562			(24,820)		4,069		0001
Purchased Call/AI Powered US Equity Index/AIP100X$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	3	813,555	2328.27	28,269			2,759		32,916			(10,715)		1,794		0001
Purchased Call/AI Powered US Equity Index/AIP100X$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	4	2,699,673	2335.64	94,484			9,324		109,812			(35,723)		5,995		0001
Purchased Call/AI Powered US Equity Index/AIP100X$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	3	2,768,556	2335.09	104,873			10,426		113,309			(39,363)		6,191		0001
Purchased Call/AI Powered US Equity Index/AIP100X$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	6	4,126,507	2358.96	148,775			14,811		120,689			(55,890)		9,227		0001
Purchased Call/AI Powered US Equity Index/AIP100X$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	4	2,571,051	2379.75	84,705			8,430		58,124			(31,794)		5,749		0001
Purchased Call/AI Powered US Equity Index/AIP100X$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/15/2025	5	2,400,260	2375.84	80,558			8,343		57,331			(30,237)		5,476		0001
Purchased Call/AI Powered US Equity Index/AIP100X$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	1	1,310,952	2375.84	43,786			4,571		31,438			(16,330)		3,011		0001
Purchased Call/AI Powered US Equity Index/AIP100X$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2025	4	1,724,284	2375.84	57,809			6,131		41,514			(21,663)		3,985		0001
Purchased Call/AI Powered US Equity Index/AIP100X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/18/2025	7	2,726,558	2376.44	93,705			10,074		65,395			(35,135)		6,342		0001
Purchased Call/AI Powered US Equity Index/AIP100X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/19/2025	6	1,693,161	2386.48	54,847			5,983		35,825			(20,576)		3,963		0001
Purchased Call/AI Powered US Equity Index/AIP100X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	6	2,647,286	2365.41	91,790			9,996		72,834			(34,398)		6,197		0001
Purchased Call/AI Powered US Equity Index/AIP100X$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	5	5,026,537	2379.16	169,117			18,495		116,922			(63,516)		11,766		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	5	2,786,842	2378.89	93,595			10,612		65,340			(35,112)		6,645		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	2	414,946	2378.89	13,353			1,636		9,770			(5,351)		995		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	12/26/2025	10	5,915,115	2385.79	190,690			22,686		128,731			(71,602)		14,439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	5	4,012,449	2386.79	129,842			15,409		86,211			(48,669)		9,795		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	12/26/2025	5	4,351,449	2385.46	136,975			16,311		95,101			(51,526)		10,622		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	12/29/2025	6	4,010,661	2378.39	127,616			15,690		96,181			(47,930)		9,958		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	1	260,269	2378.39	8,719			1,079		6,267			(3,252)		650		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	1	237,107	2378.39	7,943			993		5,730			(2,958)		595		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/24/2025	1	96,749	2378.89	3,161			369		2,287			(1,195)		233		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2026	7	5,850,050	2375.76	184,019			23,581		146,432			(68,930)		14,844		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	01/02/2026	7	3,335,165	2364.15	113,903			14,709		95,389			(43,018)		8,463		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	4	4,006,105	2360.76	141,865			18,254		120,581			(53,421)		10,165		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/05/2026	6	2,389,091	2362.63	81,236			10,795		69,704			(30,545)		6,158		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2026	2	790,020	2362.63	26,975			3,754		23,118			(10,505)		2,047		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	4	727,422	2362.63	25,082			3,382		21,348			(9,388)		1,894		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/08/2026	9	2,327,292	2373.16	75,840			10,352		60,920			(28,446)		6,091		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	6	2,535,147	2368.31	84,793			11,690		70,295			(31,793)		6,668		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	6	3,933,039	2370.14	130,490			18,026		106,858			(48,932)		10,345		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/09/2026	5	2,963,040	2367.36	99,118			13,732		83,027			(37,271)		7,793		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	1	916,077	2366.29	30,963			4,429		26,134			(11,548)		2,457		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	1	151,400	2366.29	5,132			740		4,332			(1,912)		408		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2026	1	335,810	2366.29	11,384			1,655		9,635			(4,234)		909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP100ZS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/12/2026	4	3,084,558	2366.29	101,824			14,467		87,729			(38,181)		8,233		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	6	4,744,285	2362.26	155,984			22,958		142,418			(58,389)		12,903		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	5	3,409,932	2355.93	116,035			17,111		109,283			(43,456)		9,274		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/16/2026	6	3,652,374	2357.43	125,666			18,604		115,273			(47,225)		9,934		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/16/2026	4	2,384,659	2362.53	80,280			11,875		71,382			(30,162)		6,486		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	1	385,494	2362.53	12,991			1,996		11,604			(4,838)		1,072		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	1	594,953	2362.53	20,050			3,057		17,860			(7,478)		1,648		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	3,934,540	2363.74	133,661			20,757		117,247			(50,002)		10,994		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2026	4	4,298,125	2365.91	142,141			22,284		125,531			(53,172)		12,063		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	6	3,795,257	2364.04	126,311			19,856		113,027			(47,350)		10,652		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/23/2026	6	2,516,635	2359.73	86,597			13,705		78,344			(32,656)		7,063		0001
Purchased Call/AI Powered US Equity Index/AIP100ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	622,752	2361.72	20,987			3,426		19,147			(7,816)		1,785		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	01/26/2026	5	4,748,235	2361.72	165,905			26,748		145,228			(62,182)		13,499		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	1	240,174	2361.72	8,094			1,312		7,365			(3,019)		686		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/29/2026	5	3,477,126	2371.42	115,775			19,095		96,958			(43,319)		10,010		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	4	3,871,141	2371.27	121,594			20,228		108,414			(45,484)		11,190		0001
Purchased Call/AI Powered US Equity Index/AIP2000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	3	3,085,388	2355.35	108,694			18,114		101,519			(40,686)		8,919		0001
Purchased Call/AI Powered US Equity Index/AIP2000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	01/30/2026	5	2,377,629	2367.51	81,380			13,626		69,242			(30,580)		6,873		0001
Purchased Call/AI Powered US Equity Index/AIP2000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	3	3,094,893	2372.04	101,376			17,312		86,242			(37,978)		9,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	1	599,962	2372.04	20,219			3,472		16,769			(7,541)		1,763		0001
Purchased Call/AI Powered US Equity Index/AIP2000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	1	299,856	2372.04	10,105			1,747		8,406			(3,764)		884		0001
Purchased Call/AI Powered US Equity Index/AIP2000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/05/2026	6	4,598,258	2365.31	159,082			27,799		138,424			(59,586)		13,615		0001
Purchased Call/AI Powered US Equity Index/AIP2000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	5	3,122,998	2369.53	106,059			18,666		90,313			(39,688)		9,283		0001
Purchased Call/AI Powered US Equity Index/AIP2000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/06/2026	6	3,796,962	2371.97	129,714			22,917		107,096			(48,641)		11,286		0001
Purchased Call/AI Powered US Equity Index/AIP2000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/06/2026	4	2,713,470	2373.66	93,620			16,558		75,212			(35,152)		8,066		0001
Purchased Call/AI Powered US Equity Index/AIP2000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	1	630,865	2378.62	21,197			3,843		16,709			(7,905)		1,904		0001
Purchased Call/AI Powered US Equity Index/AIP2000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	3	1,938,455	2378.62	65,470			11,812		51,179			(24,537)		5,829		0001
Purchased Call/AI Powered US Equity Index/AIP2000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	1	1,020,870	2378.62	34,301			6,258		27,124			(12,775)		3,093		0001
Purchased Call/AI Powered US Equity Index/AIP2000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/12/2026	6	4,435,463	2380.95	140,342			25,906		115,344			(52,624)		13,487		0001
Purchased Call/AI Powered US Equity Index/AIP2000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	3	1,958,834	2367.88	67,100			12,438		58,346			(25,080)		5,978		0001
Purchased Call/AI Powered US Equity Index/AIP2000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	5	2,436,530	2374.85	83,628			15,559		67,670			(31,314)		7,436		0001
Purchased Call/AI Powered US Equity Index/AIP2000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	3	3,152,899	2384.12	104,299			19,477		79,531			(39,117)		9,623		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	3	3,094,431	2380.01	101,761			19,025		81,496			(38,323)		9,444		0001
Purchased Call/AI Powered US Equity Index/AIP2001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/19/2026	3	4,831,566	2380.01	158,523			30,709		128,429			(59,291)		15,068		0001
Purchased Call/AI Powered US Equity Index/AIP2001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	2	763,887	2380.01	25,404			4,887		20,246			(9,477)		2,374		0001
Purchased Call/AI Powered US Equity Index/AIP2001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	1	617,104	2380.01	20,673			3,953		16,305			(7,710)		1,911		0001
Purchased Call/AI Powered US Equity Index/AIP2001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/25/2025	1	61,201	2302.51	2,984			256		3,116			(1,265)		120		0001
Purchased Call/AI Powered US Equity Index/AIP2001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	6	3,793,556	2375.99	132,146			25,825		105,333			(49,482)		11,872		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	3	2,796,148	2380.49	99,409			19,463		74,171			(37,230)		8,751		0001
Purchased Call/AI Powered US Equity Index/AIP2001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	4	2,412,245	2393.18	80,474			15,788		56,002			(30,212)		7,549		0001
Purchased Call/AI Powered US Equity Index/AIP2001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	3	2,430,898	2395.99	79,231			15,818		54,956			(29,671)		7,687		0001
Purchased Call/AI Powered US Equity Index/AIP2001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	1	781,052	2395.99	26,165			5,247		17,724			(9,758)		2,478		0001
Purchased Call/AI Powered US Equity Index/AIP2001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	02/25/2026	2	808,191	2395.99	26,842			5,468		18,408			(10,102)		2,573		0001
Purchased Call/AI Powered US Equity Index/AIP2001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/26/2026	6	4,890,172	2389.77	166,109			33,802		119,363			(62,164)		15,622		0001
Purchased Call/AI Powered US Equity Index/AIP2001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	02/27/2026	4	2,173,660	2392.38	72,198			14,784		51,792			(27,005)		6,967		0001
Purchased Call/AI Powered US Equity Index/AIP2001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	4	1,712,708	2390.04	58,980			12,116		41,819			(22,089)		5,490		0001
Purchased Call/AI Powered US Equity Index/AIP2001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	3	2,966,567	2395.92	102,247			21,053		68,088			(38,372)		9,509		0001
Purchased Call/AI Powered US Equity Index/AIP2001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/02/2026	2	1,281,029	2401.18	42,994			8,994		27,896			(16,066)		4,147		0001
Purchased Call/AI Powered US Equity Index/AIP2001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	1	893,948	2401.18	29,947			6,294		19,541			(11,169)		2,903		0001
Purchased Call/AI Powered US Equity Index/AIP2001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	3	3,139,667	2401.18	103,720			21,366		68,100			(38,996)		10,064		0001
Purchased Call/AI Powered US Equity Index/AIP2001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2026	4	4,221,154	2400.07	133,832			28,350		93,730			(50,116)		13,754		0001
Purchased Call/AI Powered US Equity Index/AIP2001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/05/2026	6	1,857,625	2387.94	66,992			14,337		46,951			(25,173)		6,072		0001
Purchased Call/AI Powered US Equity Index/AIP2001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2026	4	2,559,169	2397.64	90,333			19,418		58,707			(33,824)		8,392		0001
Purchased Call/AI Powered US Equity Index/AIP2002$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	3	3,309,635	2411.14	109,760			23,633		65,673			(41,133)		10,853		0001
Purchased Call/AI Powered US Equity Index/AIP2002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	3	2,607,630	2407.45	87,572			19,161		54,094			(32,727)		8,632		0001
Purchased Call/AI Powered US Equity Index/AIP2002$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	3	2,426,180	2407.45	81,456			17,562		50,125			(30,598)		7,956		0001
Purchased Call/AI Powered US Equity Index/AIP2002$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	1	1,014,728	2407.45	34,095			7,493		21,133			(12,716)		3,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2026	4	4,025,561	2408.18	138,011			30,560		83,512			(51,675)		13,409		0001
Purchased Call/AI Powered US Equity Index/AIP2002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2026	7	2,401,695	2413.54	79,630			17,883		47,197			(30,036)		8,025		0001
Purchased Call/AI Powered US Equity Index/AIP2002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	3	2,974,427	2416.35	95,508			21,437		56,910			(35,749)		9,969		0001
Purchased Call/AI Powered US Equity Index/AIP2002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	5	4,769,965	2405.56	158,506			35,670		102,499			(59,434)		15,987		0001
Purchased Call/AI Powered US Equity Index/AIP2002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/13/2026	4	3,409,906	2400.68	116,016			26,147		77,114			(43,603)		11,428		0001
Purchased Call/AI Powered US Equity Index/AIP2002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	1	1,011,666	2400.68	33,790			7,751		23,042			(12,602)		3,432		0001
Purchased Call/AI Powered US Equity Index/AIP2002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	1	801,375	2400.68	26,766			6,112		18,188			(9,996)		2,710		0001
Purchased Call/AI Powered US Equity Index/AIP2002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	03/18/2026	5	4,309,053	2407.13	147,133			34,016		92,114			(55,121)		14,660		0001
Purchased Call/AI Powered US Equity Index/AIP2002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/19/2026	4	1,906,637	2412.42	67,156			15,628		38,684			(25,166)		6,506		0001
Purchased Call/AI Powered US Equity Index/AIP2002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2026	5	1,756,340	2423.94	58,767			13,770		31,584			(22,023)		6,011		0001
Purchased Call/AI Powered US Equity Index/AIP2002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	5	4,601,178	2426.51	130,392			30,960		80,426			(49,444)		15,747		0001
Purchased Call/AI Powered US Equity Index/AIP2002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	1	1,552,014	2419.7	51,992			12,427		29,482			(19,391)		5,373		0001
Purchased Call/AI Powered US Equity Index/AIP2002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	5	2,911,171	2419.7	95,139			22,463		54,835			(35,925)		9,963		0001
Purchased Call/AI Powered US Equity Index/AIP2002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	1	1,259,630	2419.7	42,198			10,042		23,828			(15,759)		4,349		0001
Purchased Call/AI Powered US Equity Index/AIP2002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	5	4,838,491	2419.36	162,837			39,237		92,630			(61,016)		16,799		0001
Purchased Call/AI Powered US Equity Index/AIP2002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/26/2026	4	2,067,667	2416.3	75,597			18,308		41,049			(28,317)		7,199		0001
Purchased Call/AI Powered US Equity Index/AIP2003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	3	2,016,708	2437.24	68,456			16,687		32,002			(25,628)		7,042		0001
Purchased Call/AI Powered US Equity Index/AIP2003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/30/2026	2	1,196,990	2442.02	40,021			9,898		19,248			(14,933)		4,215		0001
Purchased Call/AI Powered US Equity Index/AIP2003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	1	1,649,803	2442.02	55,268			13,722		25,054			(20,584)		5,825		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	4	7,190,586	2442.02	236,425			57,792		108,089			(88,733)		25,107		0001
Purchased Call/AI Powered US Equity Index/AIP2005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2026	3	3,292,120	2403.08	112,817			35,834		83,689			(42,233)		13,123		0001
Purchased Call/AI Powered US Equity Index/AIP2005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	4	3,086,205	2404.41	103,945			32,379		76,905			(38,924)		12,169		0001
Purchased Call/AI Powered US Equity Index/AIP2003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/02/2026	4	4,114,010	2417.64	140,300			35,553		82,057			(52,813)		14,605		0001
Purchased Call/AI Powered US Equity Index/AIP2006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	3	4,605,938	2388.26	155,686			50,195		133,739			(58,467)		18,440		0001
Purchased Call/AI Powered US Equity Index/AIP2004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/23/2026	4	2,186,411	2371.54	74,240			20,857		70,042			(27,817)		8,193		0001
Purchased Call/AI Powered US Equity Index/AIP2004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	5	3,092,290	2369.68	107,748			31,556		101,814			(40,422)		11,811		0001
Purchased Call/AI Powered US Equity Index/AIP2004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2026	3	2,360,601	2369.39	81,322			22,948		77,163			(30,437)		8,867		0001
Purchased Call/AI Powered US Equity Index/AIP2004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	3	4,488,649	2369.99	157,914			44,697		145,981			(59,234)		16,861		0001
Purchased Call/AI Powered US Equity Index/AIP2004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2026	4	3,327,516	2383.17	104,703			30,245		97,240			(39,211)		12,650		0001
Purchased Call/AI Powered US Equity Index/AIP2005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2026	3	1,955,382	2394.46	69,070			21,374		53,100			(25,855)		7,693		0001
Purchased Call/AI Powered US Equity Index/AIP2003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/02/2026	4	2,309,477	2423.4	73,375			18,525		43,364			(27,511)		8,199		0001
Purchased Call/AI Powered US Equity Index/AIP2003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	3	2,513,800	2402.89	88,560			22,396		58,232			(33,229)		8,924		0001
Purchased Call/AI Powered US Equity Index/AIP2003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	1	921,379	2388.55	31,603			8,465		24,981			(11,786)		3,376		0001
Purchased Call/AI Powered US Equity Index/AIP2004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	4	2,980,114	2355.02	111,279			31,087		123,531			(41,685)		11,140		0001
Purchased Call/AI Powered US Equity Index/AIP2005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	1	1,615,958	2391.29	55,427			16,978		44,907			(20,672)		6,330		0001
Purchased Call/AI Powered US Equity Index/AIP2003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	04/08/2026	5	3,747,215	2417.78	127,155			33,105		76,872			(47,682)		13,518		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/15/2026	3	4,504,784	2369.65	152,387			41,070		144,921			(57,048)		16,547		0001
Purchased Call/AI Powered US Equity Index/AIP2005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2026	3	2,972,269	2386.32	101,366			30,249		85,468			(37,951)		11,485		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2007$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2026	3	2,696,342	2404.56	91,829			32,913		71,025			(34,392)		11,400		0001
Purchased Call/AI Powered US Equity Index/AIP2004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	4	2,457,814	2357.72	84,671			23,124		87,758			(31,750)		9,074		0001
Purchased Call/AI Powered US Equity Index/AIP2005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	4	3,618,335	2400.16	124,337			38,800		93,659			(46,632)		14,267		0001
Purchased Call/AI Powered US Equity Index/AIP2006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2026	4	2,426,029	2388.35	83,220			28,309		71,750			(31,158)		9,999		0001
Purchased Call/AI Powered US Equity Index/AIP2006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	06/12/2026	4	2,380,171	2405.14	79,583			28,059		61,813			(30,042)		9,947		0001
Purchased Call/AI Powered US Equity Index/AIP2006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	3,156,438	2388.01	107,316			36,577		93,615			(40,208)		13,009		0001
Purchased Call/AI Powered US Equity Index/AIP2006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	3	1,745,411	2369.62	60,872			20,130		59,513			(22,793)		7,091		0001
Purchased Call/AI Powered US Equity Index/AIP2007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	4	4,026,135	2395.28	140,023			51,227		115,342			(52,425)		17,217		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	5	3,027,556	2397.17	104,107			36,501		84,106			(39,017)		12,653		0001
Purchased Call/AI Powered US Equity Index/AIP2006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	3	2,793,558	2373.38	101,244			34,246		93,108			(37,898)		11,490		0001
Purchased Call/AI Powered US Equity Index/AIP2007$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	4	3,377,965	2402.17	116,032			41,504		90,590			(43,557)		14,255		0001
Purchased Call/AI Powered US Equity Index/AIP2007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/18/2026	3	3,162,093	2401.7	107,288			38,602		85,321			(40,343)		13,370		0001
Purchased Call/AI Powered US Equity Index/AIP2007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	3	1,974,843	2394.47	68,850			24,178		56,110			(25,855)		8,253		0001
Purchased Call/AI Powered US Equity Index/AIP2004$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/16/2026	3	2,186,059	2367.62	72,822			19,724		71,698			(27,252)		8,050		0001
Purchased Call/AI Powered US Equity Index/AIP2003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	3	2,474,323	2410.62	80,417			21,197		53,960			(30,133)		8,973		0001
Purchased Call/AI Powered US Equity Index/AIP2004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	1	1,335,572	2343.2	45,677			12,629		53,686			(17,058)		4,968		0001
Purchased Call/AI Powered US Equity Index/AIP2004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	5	3,820,430	2343.2	134,658			36,872		153,340			(50,609)		14,105		0001
Purchased Call/AI Powered US Equity Index/AIP2004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/24/2026	3	3,599,726	2379.55	122,340			34,656		107,828			(45,930)		13,522		0001
Purchased Call/AI Powered US Equity Index/AIP2004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/01/2026	5	3,046,950	2376.51	106,704			31,284		94,705			(40,107)		11,638		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP2004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2026	3	1,988,009	2359.09	70,338			20,532		71,399			(26,327)		7,593		0001
Purchased Call/AI Powered US Equity Index/AIP2003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,447,727	2420.4	83,845			21,098		47,436			(31,380)		8,690		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	04/30/2026	4	2,233,431	2366.53	75,325			21,867		75,351			(28,213)		8,511		0001
Purchased Call/AI Powered US Equity Index/AIP2003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	3	1,647,525	2417.34	53,947			14,093		33,460			(20,192)		5,959		0001
Purchased Call/AI Powered US Equity Index/AIP2005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	3	3,694,869	2397.12	121,500			38,995		99,433			(45,471)		14,792		0001
Purchased Call/AI Powered US Equity Index/AIP2003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2026	2	3,738,124	2433.69	121,498			30,404		62,570			(45,481)		13,234		0001
Purchased Call/AI Powered US Equity Index/AIP2006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	5	4,747,679	2381.85	152,957			50,308		146,362			(57,289)		19,249		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	1	2,082,505	2376.51	71,430			21,193		65,006			(26,640)		8,029		0001
Purchased Call/AI Powered US Equity Index/AIP2005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/07/2026	4	1,963,281	2385.28	67,925			20,386		57,088			(25,443)		7,604		0001
Purchased Call/AI Powered US Equity Index/AIP2006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	3	4,994,017	2382.84	172,139			58,750		154,531			(64,626)		20,583		0001
Purchased Call/AI Powered US Equity Index/AIP2003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	1	1,246,412	2388.55	42,627			11,375		33,704			(15,920)		4,555		0001
Purchased Call/AI Powered US Equity Index/AIP2005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2026	3	2,075,163	2384.48	72,549			21,882		60,890			(27,170)		8,055		0001
Purchased Call/AI Powered US Equity Index/AIP2005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	1,750,594	2402.66	60,045			18,914		44,434			(22,425)		6,948		0001
Purchased Call/AI Powered US Equity Index/AIP2003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	4	3,382,143	2388.55	112,412			29,670		91,208			(42,196)		12,265		0001
Purchased Call/AI Powered US Equity Index/AIP2005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	1	1,654,133	2391.29	56,737			17,325		45,857			(21,189)		6,465		0001
Purchased Call/AI Powered US Equity Index/AIP2005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	3,116,924	2402.66	106,645			33,305		78,900			(40,047)		12,290		0001
Purchased Call/AI Powered US Equity Index/AIP2005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	2,038,241	2391.83	69,655			21,054		56,098			(26,103)		7,912		0001
Purchased Call/AI Powered US Equity Index/AIP2005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	4	3,929,123	2388.25	138,227			42,590		112,377			(51,764)		15,424		0001
Purchased Call/AI Powered US Equity Index/AIP2006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/11/2026	5	2,475,457	2386.66	90,519			31,580		74,848			(33,943)		10,325		0001

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Purchased Call/AI Powered US Equity Index/AIP2005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	4	2,016,732	2383.27	69,453			22,374		61,068			(26,042)		8,074		0001
Purchased Call/AI Powered US Equity Index/AIP2007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	4	2,800,624	2397.73	99,610			36,821		78,960			(37,339)		12,021		0001
Purchased Call/AI Powered US Equity Index/AIP2006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	4	2,870,241	2388.19	100,490			34,843		85,545			(37,641)		11,948		0001
Purchased Call/AI Powered US Equity Index/AIP2005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	4	2,701,683	2404.07	89,736			28,635		68,238			(33,593)		10,793		0001
Purchased Call/AI Powered US Equity Index/AIP2007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	2	2,829,516	2405.26	96,953			35,860		74,960			(36,329)		12,145		0001
Purchased Call/AI Powered US Equity Index/AIP2007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	4	1,894,368	2397.88	66,299			24,387		53,232			(24,861)		8,116		0001
Purchased Call/AI Powered US Equity Index/AIP2006$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	1	1,022,194	2388.26	35,061			11,462		29,815			(13,058)		4,136		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	4	2,924,324	2403.95	100,629			37,287		78,322			(37,809)		12,552		0001
Purchased Call/AI Powered US Equity Index/AIP2005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	3	4,345,394	2391.29	147,406			44,621		120,168			(55,393)		16,868		0001
Purchased Call/AI Powered US Equity Index/AIP2006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	3	2,644,121	2377.04	89,860			30,274		85,441			(33,641)		10,854		0001
Purchased Call/AI Powered US Equity Index/AIP2006$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	4	4,301,306	2382.19	146,179			48,475		132,487			(54,872)		17,476		0001
Purchased Call/AI Powered US Equity Index/AIP2006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	1	1,279,398	2382.84	43,883			15,130		39,750			(16,366)		5,315		0001
Purchased Call/AI Powered US Equity Index/AIP2007$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	1	1,919,281	2394.47	66,023			23,340		54,654			(24,657)		8,068		0001
Purchased Call/AI Powered US Equity Index/AIP2007$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/30/2026	2	4,345,084	2403.95	150,397			56,233		116,915			(56,136)		18,789		0001
Purchased Call/AI Powered US Equity Index/AIP2004$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	1	1,392,071	2379.55	47,609			13,668		41,889			(17,756)		5,280		0001
Purchased Call/AI Powered US Equity Index/AIP2004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	1	1,308,824	2379.55	44,762			12,807		39,296			(16,717)		4,952		0001
Purchased Call/AI Powered US Equity Index/AIP2003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	3	2,013,531	2404.55	68,492			18,035		46,622			(25,651)		7,302		0001
Purchased Call/AI Powered US Equity Index/AIP2004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	2,432,861	2354.66	79,402			21,704		89,078			(29,761)		8,982		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	1	1,022,246	2376.51	35,063			10,369		31,842			(13,095)		3,932		0001

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Purchased Call/AI Powered US Equity Index/AIP2007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	1	1,673,487	2401.7	57,568			20,955		45,367			(21,470)		7,143		0001
Purchased Call/AI Powered US Equity Index/AIP2007$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	4	3,572,855	2401.32	123,080			44,257		96,712			(46,218)		15,106		0001
Purchased Call/AI Powered US Equity Index/AIP2006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	1	1,248,791	2382.19	42,834			14,356		38,624			(15,975)		5,116		0001
Purchased Call/AI Powered US Equity Index/AIP2006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	3	2,596,344	2370.77	92,628			30,699		87,721			(34,739)		10,549		0001
Purchased Call/AI Powered US Equity Index/AIP2003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,224,120	2417.64	42,110			10,874		24,605			(15,705)		4,404		0001
Purchased Call/AI Powered US Equity Index/AIP2003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	1,050,032	2417.64	36,121			9,291		21,026			(13,490)		3,768		0001
Purchased Call/AI Powered US Equity Index/AIP2006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	2	2,325,021	2388.26	78,042			25,453		67,665			(29,138)		9,387		0001
Purchased Call/AI Powered US Equity Index/AIP2005$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	2	2,223,929	2402.66	76,296			24,107		56,597			(28,460)		8,846		0001
Purchased Call/AI Powered US Equity Index/AIP2007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	1	2,466,145	2403.95	84,835			31,624		66,206			(31,683)		10,645		0001
Purchased Call/AI Powered US Equity Index/AIP2007$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	1	1,936,225	2394.47	66,800			23,674		55,258			(24,913)		8,155		0001
Purchased Call/AI Powered US Equity Index/AIP2004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	1	1,448,042	2343.2	49,523			13,741		58,293			(18,470)		5,399		0001
Purchased Call/AI Powered US Equity Index/AIP2007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	1	2,307,113	2401.7	79,365			28,820		62,400			(29,640)		9,829		0001
Purchased Call/AI Powered US Equity Index/AIP2006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	1	1,165,387	2382.19	39,856			13,322		35,971			(14,885)		4,764		0001
Purchased Call/AI Powered US Equity Index/AIP2006$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	1	2,146,886	2382.84	73,638			25,323		66,568			(27,501)		8,902		0001
Purchased Call/AI Powered US Equity Index/AIP2007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2026	5	3,530,037	2420.76	123,256			46,690		82,794			(46,234)		15,320		0001
Purchased Call/AI Powered US Equity Index/AIP2007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	4	2,663,959	2401.71	95,293			35,809		73,161			(35,674)		11,541		0001
Purchased Call/AI Powered US Equity Index/AIP2008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/22/2026	4	3,747,353	2419.46	127,436			51,532		91,790			(47,718)		16,845		0001
Purchased Call/AI Powered US Equity Index/AIP2008$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	2,955,141	2424.66	102,543			39,299		67,382			(38,244)		12,941		0001
Purchased Call/AI Powered US Equity Index/AIP2008$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/23/2026	5	2,005,699	2417.7	60,577			24,593		49,959			(22,689)		9,031		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2026	3	3,785,653	2381.47	131,592			53,585		125,655			(49,242)		17,074		0001
Purchased Call/AI Powered US Equity Index/AIP200AQC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/19/2026	4	4,091,708	2390.28	142,520			63,112		131,116			(53,354)		19,246		0001
Purchased Call/AI Powered US Equity Index/AIP2009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	3	4,537,850	2346.94	162,768			69,394		195,307			(60,897)		20,944		0001
Purchased Call/AI Powered US Equity Index/AIP2009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/07/2026	4	2,934,883	2363.7	103,485			44,345		112,537			(38,864)		13,545		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,474,637	2365.32	86,860			36,560		93,299			(32,439)		11,348		0001
Purchased Call/AI Powered US Equity Index/AIP200ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/27/2026	4	1,618,678	2392.82	44,406	7,011		24,612		51,418			(19,301)		7,707		0001
Purchased Call/AI Powered US Equity Index/AIP200AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	2	2,509,005	2373.17	90,004			39,266		90,597			(33,691)		11,710		0001
Purchased Call/AI Powered US Equity Index/AIP2009SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2026	4	1,784,796	2380.27	64,680			26,878		60,173			(24,218)		8,131		0001
Purchased Call/AI Powered US Equity Index/AIP200ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	4	3,632,675	2392.6	126,411			57,217		115,402			(47,343)		17,271		0001
Purchased Call/AI Powered US Equity Index/AIP2009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	2,733,562	2386.49	94,833			38,782		87,355			(35,590)		12,329		0001
Purchased Call/AI Powered US Equity Index/AIP2008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	4	3,414,664	2433.05	120,865			47,050		72,965			(45,310)		15,034		0001
Purchased Call/AI Powered US Equity Index/AIP200AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	2,874,079	2386.58	102,503			46,695		95,699			(38,363)		13,705		0001
Purchased Call/AI Powered US Equity Index/AIP200AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/13/2026	4	1,619,153	2371.91	53,395	2,740		24,893		58,909			(21,049)		7,545		0001
Purchased Call/AI Powered US Equity Index/AIP2009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	2	966,951	2355.56	33,082			14,051		39,192			(12,380)		4,456		0001
Purchased Call/AI Powered US Equity Index/AIP2009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	2,443,508	2397.84	81,036			33,796		72,231			(30,327)		11,150		0001
Purchased Call/AI Powered US Equity Index/AIP2009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/05/2026	5	3,173,078	2349.05	114,637			48,619		134,338			(42,976)		14,598		0001
Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/09/2026	3	3,029,057	2365.66	109,065			51,557		117,957			(40,905)		14,703		0001
Purchased Call/AI Powered US Equity Index/AIP200ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,598,914	2389.03	127,807			58,468		117,726			(47,898)		17,162		0001
Purchased Call/AI Powered US Equity Index/AIP200BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	700,348	2364.25	25,595			12,118		27,566			(9,588)		3,404		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	4,918,460	2359.02	176,142			82,306		199,790			(66,170)		23,700		0001
Purchased Call/AI Powered US Equity Index/AIP200ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/28/2026	3	3,339,256	2395.52	113,821			52,135		104,162			(42,754)		15,924		0001
Purchased Call/AI Powered US Equity Index/AIP200CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	2	2,326,104	2397.46	83,974			41,500		73,844			(31,426)		11,551		0001
Purchased Call/AI Powered US Equity Index/AIP200BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	2	2,648,361	2398.37	93,602			45,459		82,841			(35,063)		13,022		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/15/2026	3	3,610,865	2380.89	128,516			61,661		127,299			(47,973)		17,679		0001
Purchased Call/AI Powered US Equity Index/AIP200CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	2	4,629,442	2397.37	163,810			79,681		145,858			(61,519)		22,764		0001
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	3	3,152,146	2379.79	109,407			50,721		110,841			(40,965)		15,167		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,756,502	2380.89	62,829			29,962		61,738			(23,615)		8,551		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2026	2	1,417,978	2395.52	48,758			22,517		44,465			(18,186)		6,813		0001
Purchased Call/AI Powered US Equity Index/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	2	2,118,759	2359.02	75,225			35,350		86,176			(28,072)		10,270		0001
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	2	2,430,527	2380.89	86,222			41,281		85,559			(32,213)		11,883		0001
Purchased Call/AI Powered US Equity Index/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	3	2,246,067	2386.13	81,993			39,732		76,661			(30,693)		11,044		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/16/2026	4	3,277,753	2455.53	100,391			39,767		57,990			(37,584)		14,583		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	5	4,584,595	2439.56	167,020			65,943		93,331			(62,553)		20,362		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,403,053	2408.13	82,840			33,039		64,145			(31,042)		10,710		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,177,961	2403.4	40,875			16,418		32,739			(15,265)		5,277		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/02/2026	5	4,465,309	2424.66	156,170			59,249		101,259			(58,771)		19,379		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2026	2	2,777,531	2441.08	94,690			36,731		55,287			(35,428)		12,229		0001
Purchased Call/AI Powered US Equity Index/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	3	3,219,795	2378.14	114,616			46,836		109,568			(42,970)		14,522		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	3	2,940,250	2403.4	105,603			42,182		81,540			(39,674)		13,104		0001
Purchased Call/AI Powered US Equity Index/AIP2009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,260,918	2386.49	78,680			32,423		72,513			(29,344)		10,266		0001
Purchased Call/AI Powered US Equity Index/AIP200BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/09/2026	4	3,431,800	2428.02	121,895			47,204		76,408			(45,702)		15,082		0001
Purchased Call/AI Powered US Equity Index/AIP2008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	1,830,930	2440.66	63,716			25,031		36,803			(23,763)		8,118		0001
Purchased Call/AI Powered US Equity Index/AIP2009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	1,922,630	2365.32	67,677			28,539		72,591			(25,240)		8,831		0001
Purchased Call/AI Powered US Equity Index/AIP2009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	3	3,511,249	2382.52	120,568			50,400		116,602			(45,163)		16,022		0001
Purchased Call/AI Powered US Equity Index/AIP2008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	3	3,429,488	2420.47	112,983			44,986		82,685			(42,298)		15,285		0001
Purchased Call/AI Powered US Equity Index/AIP200AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/14/2026	4	3,197,829	2385.01	112,587			49,317		109,313			(42,263)		14,924		0001
Purchased Call/AI Powered US Equity Index/AIP200ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2026	3	2,187,437	2387.47	78,147			34,709		71,669			(29,252)		10,305		0001
Purchased Call/AI Powered US Equity Index/AIP2009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,180,921	2363.7	41,450			17,878		45,410			(15,459)		5,485		0001
Purchased Call/AI Powered US Equity Index/AIP2009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	2	3,470,087	2365.32	118,699			49,693		130,637			(44,558)		15,834		0001
Purchased Call/AI Powered US Equity Index/AIP2009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	3	3,727,645	2361.31	130,940			56,023		145,353			(49,078)		17,204		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2026	3	961,238	2386.73	34,059			16,436		32,621			(12,747)		4,720		0001
Purchased Call/AI Powered US Equity Index/AIP200CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	3	3,026,666	2404.86	107,224			53,223		91,099			(40,274)		15,029		0001
Purchased Call/AI Powered US Equity Index/AIP200CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	3,285,064	2397.37	116,355			56,905		103,855			(43,404)		16,244		0001
Purchased Call/AI Powered US Equity Index/AIP200CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	2	3,722,292	2404.63	130,004			65,045		112,818			(48,650)		18,611		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	2,737,671	2371.92	89,933	8,318		47,438		102,403			(37,283)		13,327		0001
Purchased Call/AI Powered US Equity Index/AIP200ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	4	4,116,104	2394.94	140,861	1,985		64,689		127,835			(53,222)		19,420		0001
Purchased Call/AI Powered US Equity Index/AIP200ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	08/18/2026	3	2,870,552	2385.01	95,524	3,636		45,102		95,458			(36,330)		13,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	5	1,776,767	2372.6	60,704			28,400		65,791			(22,814)		8,562		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/06/2026	2	1,275,823	2424.66	44,176			16,894		29,013			(16,502)		5,577		0001
Purchased Call/AI Powered US Equity Index/AIP200AQG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	08/21/2026	5	2,806,999	2392.82	87,049	6,230		43,960		88,561			(33,776)		13,244		0001
Purchased Call/AI Powered US Equity Index/AIP200AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	2,133,938	2385.01	74,901			32,969		70,845			(27,973)		10,006		0001
Purchased Call/AI Powered US Equity Index/AIP200CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	4	1,768,272	2400.1	62,598			30,861		54,992			(23,465)		8,768		0001
Purchased Call/AI Powered US Equity Index/AIP200AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	4	3,361,135	2386.62	117,156	1,649		53,734		110,990			(44,202)		15,858		0001
Purchased Call/AI Powered US Equity Index/AIP200CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2026	3	3,816,696	2398.67	135,782			66,650		119,741			(50,828)		18,900		0001
Purchased Call/AI Powered US Equity Index/AIP200AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	2,979,802	2395.52	104,006			47,858		93,116			(38,862)		14,274		0001
Purchased Call/AI Powered US Equity Index/AIP200CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	2	3,286,095	2404.86	115,917			57,818		99,259			(43,259)		16,408		0001
Purchased Call/AI Powered US Equity Index/AIP2007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	2	1,335,084	2410.82	47,895			18,104		34,071			(17,929)		5,794		0001
Purchased Call/AI Powered US Equity Index/AIP200BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	3	2,264,662	2429.73	78,047			30,048		49,550			(29,217)		9,935		0001
Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	3	3,325,013	2440.66	114,635			44,688		66,433			(43,093)		14,639		0001
Purchased Call/AI Powered US Equity Index/AIP2009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,194,755	2363.7	112,136			48,279		122,676			(41,878)		14,816		0001
Purchased Call/AI Powered US Equity Index/AIP2009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	4	2,990,825	2387.09	100,863			41,760		95,658			(37,771)		13,602		0001
Purchased Call/AI Powered US Equity Index/AIP2009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	3	3,702,414	2361.58	135,268			58,595		144,690			(50,643)		17,225		0001
Purchased Call/AI Powered US Equity Index/AIP200AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	3	2,285,954	2383.22	80,360			35,154		76,763			(30,112)		10,669		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	1,957,758	2403.4	68,130			27,420		54,528			(25,409)		8,785		0001
Purchased Call/AI Powered US Equity Index/AIP200BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/21/2026	2	2,711,918	2397.37	96,069			46,918		85,591			(35,888)		13,391		0001
Purchased Call/AI Powered US Equity Index/AIP200ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/25/2026	3	1,615,052	2394.94	54,903	1,181		25,712		50,340			(20,690)		7,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/01/2026	2	1,871,123	2395.52	64,876			29,906		58,573			(24,218)		8,976		0001
Purchased Call/AI Powered US Equity Index/AIP200BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,696,701	2440.66	128,276			50,287		74,086			(47,906)		16,361		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	3	2,018,878	2377.24	70,130			32,613		72,379			(26,242)		9,728		0001
Purchased Call/AI Powered US Equity Index/AIP200BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	3	3,870,999	2385.11	137,654			66,238		132,692			(51,524)		18,980		0001
Purchased Call/AI Powered US Equity Index/AIP2009S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,371,526	2386.49	186,929			76,880		171,969			(69,811)		24,349		0001
Purchased Call/AI Powered US Equity Index/AIP200BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	2,654,991	2373.91	96,359			45,923		97,959			(36,146)		12,925		0001
Purchased Call/AI Powered US Equity Index/AIP200CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	3	4,524,775	2404.57	159,801			79,170		136,477			(59,891)		22,468		0001
Purchased Call/AI Powered US Equity Index/AIP200CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/28/2026	2	2,816,422	2404.86	99,405			49,511		84,923			(37,144)		14,043		0001
Purchased Call/AI Powered US Equity Index/AIP200ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	2	1,718,400	2394.94	57,083	2,094		27,400		53,466			(21,691)		8,145		0001
Purchased Call/AI Powered US Equity Index/AIP200FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/04/2026	3	4,462,797	2454.25	156,825			92,954		102,808			(58,860)		24,219		0001
Purchased Call/AI Powered US Equity Index/AIP200GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/16/2026	4	2,599,777	2436.01	88,106			53,441		69,275			(32,990)		14,304		0001
Purchased Call/AI Powered US Equity Index/AIP200HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	4	2,604,928	2393.21	71,277	21,583		58,321		93,721			(34,670)		14,574		0001
Purchased Call/AI Powered US Equity Index/AIP200CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	2,342,445	2403.62	83,749			42,573		71,994			(31,246)		11,808		0001
Purchased Call/AI Powered US Equity Index/AIP200DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	3	1,743,460	2411.43	60,793			32,294		51,712			(22,764)		8,976		0001
Purchased Call/AI Powered US Equity Index/AIP200CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/09/2026	3	3,898,416	2406.16	140,643			72,493		118,242			(52,696)		19,731		0001
Purchased Call/AI Powered US Equity Index/AIP200DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	2	3,862,905	2405.33	138,049			73,453		119,811			(51,642)		19,914		0001
Purchased Call/AI Powered US Equity Index/AIP200DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/28/2026	4	3,533,298	2411.73	125,440			67,600		105,298			(46,949)		18,332		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	3	5,084,255	2408.17	177,664	1,170		96,972		155,846			(66,844)		26,445		0001
Purchased Call/AI Powered US Equity Index/AIP200ESB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2026	4	1,375,180	2409.19	56,337			31,133		42,125			(21,160)		7,207		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	5,652,716	2440.13	202,228			112,055		139,003			(75,830)		29,662		0001
Purchased Call/AI Powered US Equity Index/AIP200FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	4,722,003	2437.14	167,517			96,064		121,004			(62,847)		25,206		0001
Purchased Call/AI Powered US Equity Index/AIP200GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,524,838	2435.42	89,632			54,124		67,314			(33,474)		13,861		0001
Purchased Call/AI Powered US Equity Index/AIP200ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	4,098,787	2425.17	145,507			82,347		113,784			(54,267)		21,800		0001
Purchased Call/AI Powered US Equity Index/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2026	4	2,873,013	2445.57	100,990			56,369		68,287			(37,797)		15,169		0001
Purchased Call/AI Powered US Equity Index/AIP200ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	3,498,694	2434.18	125,375			69,167		91,263			(46,906)		18,359		0001
Purchased Call/AI Powered US Equity Index/AIP200GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	5,971,881	2436.47	211,837			127,417		157,758			(79,347)		32,672		0001
Purchased Call/AI Powered US Equity Index/AIP200GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/23/2026	3	2,844,781	2407.07	104,676			64,627		92,937			(39,213)		15,776		0001
Purchased Call/AI Powered US Equity Index/AIP200ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/04/2026	3	2,963,608	2396.02	109,655			60,200		99,228			(41,076)		15,512		0001
Purchased Call/AI Powered US Equity Index/AIP200FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2026	4	1,792,905	2452.29	64,727			38,108		41,811			(24,232)		9,719		0001
Purchased Call/AI Powered US Equity Index/AIP200DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	2	3,579,590	2408.23	127,306			67,968		108,786			(47,683)		18,453		0001
Purchased Call/AI Powered US Equity Index/AIP200ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	3	3,921,940	2429.05	140,088			79,516		106,111			(52,417)		20,885		0001
Purchased Call/AI Powered US Equity Index/AIP200FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	4	5,095,829	2432.11	181,345			103,415		135,374			(67,837)		27,201		0001
Purchased Call/AI Powered US Equity Index/AIP200FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	3	3,400,559	2453.82	120,668			71,419		78,584			(45,201)		18,455		0001
Purchased Call/AI Powered US Equity Index/AIP200FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2026	3	4,734,844	2452.31	168,356			98,827		110,195			(63,011)		25,636		0001
Purchased Call/AI Powered US Equity Index/AIP200CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	5	4,298,526	2403.62	151,974			76,963		131,659			(57,175)		21,551		0001
Purchased Call/AI Powered US Equity Index/AIP200HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/30/2026	3	3,855,327	2395	129,165	6,844		85,208		136,956			(50,892)		21,546		0001
Purchased Call/AI Powered US Equity Index/AIP200DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	3	1,496,311	2411.58	52,600			28,419		44,708			(19,686)		7,773		0001
Purchased Call/AI Powered US Equity Index/AIP200GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	4,588,340	2389.77	164,302			100,420		166,892			(61,546)		25,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/05/2026	3	2,900,017	2403.62	103,560			52,574		88,979			(38,693)		14,599		0001
Purchased Call/AI Powered US Equity Index/AIP200FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	3,685,709	2458.11	130,497			76,970		82,536			(48,818)		20,002		0001
Purchased Call/AI Powered US Equity Index/AIP200C$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	3	1,416,877	2397.07	51,049			25,617		45,396			(19,104)		7,094		0001
Purchased Call/AI Powered US Equity Index/AIP200G$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	4	5,044,853	2435.42	176,844	1,589		107,527		134,253			(66,968)		27,600		0001
Purchased Call/AI Powered US Equity Index/AIP200E$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	2	3,986,998	2425.17	141,877			79,981		110,281			(53,259)		21,102		0001
Purchased Call/AI Powered US Equity Index/AIP200C$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	3	3,268,291	2398.24	117,894			59,548		104,018			(44,253)		16,386		0001
Purchased Call/AI Powered US Equity Index/AIP200D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/16/2026	3	4,318,586	2420.85	153,019			80,332		118,848			(57,416)		22,061		0001
Purchased Call/AI Powered US Equity Index/AIP200E$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	4,706,181	2442.48	165,455			92,830		114,887			(61,899)		24,909		0001
Purchased Call/AI Powered US Equity Index/AIP200H$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	3,882,332	2407.76	137,823			85,950		126,870			(51,401)		21,673		0001
Purchased Call/AI Powered US Equity Index/AIP200F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/25/2026	3	1,936,158	2449.61	68,456			39,667		45,580			(25,657)		10,397		0001
Purchased Call/AI Powered US Equity Index/AIP200G$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/18/2026	3	3,587,718	2403.14	127,683			78,194		119,709			(47,939)		19,785		0001
Purchased Call/AI Powered US Equity Index/AIP200D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	10/09/2026	4	5,265,569	2415.07	187,452	931		97,475		149,772			(70,597)		26,650		0001
Purchased Call/AI Powered US Equity Index/AIP200F$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	2,104,674	2451.23	74,926			43,802		49,168			(27,982)		11,369		0001
Purchased Call/AI Powered US Equity Index/AIP200E$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/30/2026	3	5,240,659	2397.71	186,240			101,416		172,675			(69,927)		27,259		0001
Purchased Call/AI Powered US Equity Index/AIP200D$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	3,157,115	2406.88	112,709			60,535		97,187			(42,035)		16,359		0001
Purchased Call/AI Powered US Equity Index/AIP200G$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	3	4,526,150	2444.54	158,670			94,651		112,524			(59,376)		24,706		0001
Purchased Call/AI Powered US Equity Index/AIP200C$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	2	2,834,014	2395.43	102,779			51,904		92,005			(38,503)		14,209		0001
Purchased Call/AI Powered US Equity Index/AIP200F$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	4,177,198	2454.25	148,708			88,449		96,631			(55,461)		22,775		0001
Purchased Call/AI Powered US Equity Index/AIP200G$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	4	1,299,606	2437.33	46,722			27,958		34,062			(17,493)		7,102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	2	2,879,970	2420.79	102,702			53,668		79,292			(38,422)		14,712		0001
Purchased Call/AI Powered US Equity Index/AIP200D$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	3,093,105	2420.85	110,424			58,174		85,286			(41,239)		15,863		0001
Purchased Call/AI Powered US Equity Index/AIP200G$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2026	4	3,128,361	2429.93	98,758	1,976		61,234		87,084			(37,698)		17,232		0001
Purchased Call/AI Powered US Equity Index/AIP200F$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	4,909,318	2451.23	174,281			101,584		114,447			(65,355)		26,425		0001
Purchased Call/AI Powered US Equity Index/AIP200D$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	2	2,444,580	2415.07	87,280			45,204		69,663			(32,600)		12,422		0001
Purchased Call/AI Powered US Equity Index/AIP200C$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	3	1,498,461	2400.94	54,861			28,082		47,090			(20,542)		7,574		0001
Purchased Call/AI Powered US Equity Index/AIP200D$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	2,968,993	2420.85	106,290			56,065		82,017			(39,641)		15,246		0001
Purchased Call/AI Powered US Equity Index/AIP200E$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,593,646	2442.74	91,763			51,319		63,067			(34,327)		13,711		0001
Purchased Call/AI Powered US Equity Index/AIP200E$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	6,904,959	2444.29	245,750			136,835		164,998			(91,839)		36,367		0001
Purchased Call/AI Powered US Equity Index/AIP200F$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	4	2,709,889	2442.98	98,816			57,250		66,951			(37,050)		14,552		0001
Purchased Call/AI Powered US Equity Index/AIP200D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,312,794	2415.07	154,419			80,083		123,125			(57,608)		21,945		0001
Purchased Call/AI Powered US Equity Index/AIP200F$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	2,151,823	2440.29	76,390			43,921		54,009			(28,529)		11,528		0001
Purchased Call/AI Powered US Equity Index/AIP200E$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	5,371,789	2444.29	190,830			105,841		128,089			(71,621)		28,187		0001
Purchased Call/AI Powered US Equity Index/AIP200D$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	3	2,931,660	2406.88	105,018			56,158		89,945			(39,426)		15,113		0001
Purchased Call/AI Powered US Equity Index/AIP200F$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	4,234,342	2454.25	150,743			89,575		97,751			(56,296)		23,060		0001
Purchased Call/AI Powered US Equity Index/AIP200G$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	2,956,180	2403.14	104,944			64,437		98,954			(39,139)		16,375		0001
Purchased Call/AI Powered US Equity Index/AIP200G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/24/2026	4	7,692,636	2417.24	264,722			164,313		235,352			(99,369)		42,708		0001
Purchased Call/AI Powered US Equity Index/AIP200G$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	4,185,757	2393.96	147,820			90,050		148,222			(55,302)		23,083		0001
Purchased Call/AI Powered US Equity Index/AIP200G$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	505,772	2416.83	17,904			11,058		15,516			(6,696)		2,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	4,508,950	2441.45	159,683			95,705		115,004			(59,736)		24,668		0001
Purchased Call/AI Powered US Equity Index/AIP200CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	3	3,548,565	2397.39	128,283			65,430		114,178			(48,015)		17,912		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	6,273,105	2406.88	224,027			120,185		192,789			(83,673)		32,463		0001
Purchased Call/AI Powered US Equity Index/AIP200DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	4,642,414	2420.12	165,836			86,943		128,442			(62,119)		23,715		0001
Purchased Call/AI Powered US Equity Index/AIP200CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	2	2,971,226	2406.47	108,456			55,755		89,920			(40,614)		15,038		0001
Purchased Call/AI Powered US Equity Index/AIP200DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	3	2,850,923	2419.82	100,843			52,412		78,769			(37,744)		14,525		0001
Purchased Call/AI Powered US Equity Index/AIP200GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,443,696	2403.14	122,251			74,999		115,091			(45,656)		19,055		0001
Purchased Call/AI Powered US Equity Index/AIP200FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	2	10,815,658	2446.31	384,234			223,659		261,361			(143,704)		58,217		0001
Purchased Call/AI Powered US Equity Index/AIP200FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	3	1,667,547	2432.47	59,367			33,818		44,104			(22,239)		8,890		0001
Purchased Call/AI Powered US Equity Index/AIP200GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	2	4,276,274	2407.76	149,873	1,767		94,513		139,518			(56,613)		23,846		0001
Purchased Call/AI Powered US Equity Index/AIP200ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	4,550,717	2436.84	159,998			90,064		115,760			(59,940)		24,086		0001
Purchased Call/AI Powered US Equity Index/AIP200ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,759,606	2425.17	133,466			75,453		104,182			(49,844)		19,972		0001
Purchased Call/AI Powered US Equity Index/AIP200HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/24/2026	3	4,950,184	2407.76	172,087			106,940		161,236			(64,684)		27,482		0001
Purchased Call/AI Powered US Equity Index/AIP200ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	4,346,464	2397.71	154,734			84,497		143,435			(57,787)		22,693		0001
Purchased Call/AI Powered US Equity Index/AIP200FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	4	4,521,271	2440.29	157,264	1,746		91,732		113,255			(59,272)		24,134		0001
Purchased Call/AI Powered US Equity Index/AIP200ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	5,222,863	2444.29	185,934			103,581		125,063			(69,344)		27,542		0001
Purchased Call/AI Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	3	3,481,942	2412.7	120,340	3,091		65,509		102,186			(46,291)		17,904		0001
Purchased Call/AI Powered US Equity Index/AIP200GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,852,407	2435.42	101,260			61,201		76,184			(37,765)		15,677		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2026	3	1,525,759	2416.12	55,048			28,686		43,378			(20,602)		7,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	3,922,039	2397.71	139,625			76,333		129,625			(52,073)		20,503		0001
Purchased Call/AI Powered US Equity Index/AIP200FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,185,716	2440.29	42,093			24,227		29,816			(15,699)		6,360		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	4,077,073	2395.59	145,298			78,973		136,292			(54,420)		21,207		0001
Purchased Call/AI Powered US Equity Index/AIP200FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	3,014,586	2451.23	107,319			62,799		70,570			(40,025)		16,303		0001
Purchased Call/AI Powered US Equity Index/AIP200HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2025	12/31/2026	2	3,480,774	2392.27	127,955			80,621		125,979			(47,602)		19,474		0001
Purchased Call/AI Powered US Equity Index/AIP200HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	2	3,191,927	2423.21	115,362			75,378		96,257			(40,336)		18,226		0001
Purchased Call/AI Powered US Equity Index/AIP200I$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	01/15/2027	3	5,964,297	2423.21	214,714			140,132		179,544			(75,199)		33,912		0001
Purchased Call/AI Powered US Equity Index/AIP200HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/13/2027	3	3,082,314	2386.75	113,110			72,948		116,738			(40,207)		17,488		0001
Purchased Call/AI Powered US Equity Index/AIP200HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/15/2025	01/14/2027	2	1,145,888	2391.78	44,084			28,489		42,114			(15,613)		6,508		0001
Purchased Call/AI Powered US Equity Index/AIP200HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	2,852,563	2413.1	104,308			67,886		91,717			(36,735)		16,219		0001
Purchased Call/AI Powered US Equity Index/AIP200IS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	5	5,259,988	2440.87	183,074			121,057		141,778			(62,420)		30,128		0001
Purchased Call/AI Powered US Equity Index/AIP200I$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/03/2025	01/29/2027	2	2,793,373	2429.91	99,605			66,746		81,698			(33,047)		16,116		0001
Purchased Call/AI Powered US Equity Index/AIP200LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2025	03/24/2027	4	3,567,189	2360.06	128,948			95,561		166,241			(33,476)		21,694		0001
Purchased Call/AI Powered US Equity Index/AIP200JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	2	4,169,618	2397.73	147,529			104,056		153,458			(43,620)		24,740		0001
Purchased Call/AI Powered US Equity Index/AIP200KS$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/12/2027	4	4,121,789	2342.31	150,007			109,237		210,111			(41,103)		24,787		0001
Purchased Call/AI Powered US Equity Index/AIP200KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/18/2027	3	2,155,408	2341.19	79,939			58,572		110,895			(21,422)		13,035		0001
Purchased Call/AI Powered US Equity Index/AIP200LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	2	3,772,910	2351.83	135,877			100,996		184,060			(35,018)		22,967		0001
Purchased Call/AI Powered US Equity Index/AIP200LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/31/2027	3	4,543,701	2337.24	166,082			124,686		240,218			(41,510)		27,812		0001
Purchased Call/AI Powered US Equity Index/AIP200LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	4	3,717,654	2361.33	130,994			97,307		172,203			(33,785)		22,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP200KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	3	4,927,734	2327.46		181,990		132,342		271,800			(50,115)		29,634		0001
Purchased Call/AI Powered US Equity Index/AIP200LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/23/2027	1	1,677,377	2348.53		60,889		44,997		83,179			(16,054)		10,192		0001
Purchased Call/AI Powered US Equity Index/AIP200LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	3,764,555	2337.85		136,653		102,255		198,068			(34,771)		23,000		0001
Purchased Call/AI Powered US Equity Index/AIP200HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/04/2027	2	3,472,138	2407		124,942		79,080		114,541			(46,108)		19,511		0001
Purchased Call/AI Powered US Equity Index/AIP200HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	3,181,460	2407		114,851		72,728		105,118			(42,363)		17,897		0001
Purchased Call/AI Powered US Equity Index/AIP200JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/11/2025	02/05/2027	3	5,496,443	2431.16		198,597		135,006		160,795			(63,968)		31,940		0001
Purchased Call/AI Powered US Equity Index/AIP200IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2027	4	3,187,589	2435.62		112,476		74,330		88,996			(38,241)		18,258		0001
Purchased Call/AI Powered US Equity Index/AIP200JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/17/2027	2	4,511,420	2459.85		162,886		112,836		110,512			(50,395)		26,533		0001
Purchased Call/AI Powered US Equity Index/AIP200HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/31/2026	4	3,897,024	2407		139,983		88,335		128,347			(51,906)		21,803		0001
Purchased Call/AI Powered US Equity Index/AIP200HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	2,258,325	2409.77		82,218		53,307		74,184			(29,014)		12,840		0001
Purchased Call/AI Powered US Equity Index/AIP200HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	2	3,427,076	2386.15		123,059		78,886		129,750			(44,399)		19,341		0001
Purchased Call/AI Powered US Equity Index/AIP200KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2025	03/03/2027	3	3,006,985	2372.21		104,422		74,359		129,014			(30,124)		17,928		0001
Purchased Call/AI Powered US Equity Index/AIP200JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/18/2027	3	1,532,184	2460.48		55,277		38,391		37,441			(16,923)		9,020		0001
Purchased Call/AI Powered US Equity Index/AIP200JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	2	2,281,455	2398.74		82,313		57,925		83,351			(24,434)		13,524		0001
Purchased Call/AI Powered US Equity Index/AIP200KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	3,136,467	2344.78		111,037		79,777		157,106			(31,505)		18,736		0001
Purchased Call/AI Powered US Equity Index/AIP200JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	4	4,332,857	2431.93		159,139		109,210		127,162			(50,086)		25,356		0001
Purchased Call/AI Powered US Equity Index/AIP200ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/05/2027	3	5,328,538	2441.4		190,612		129,383		145,745			(61,670)		30,964		0001
Purchased Call/AI Powered US Equity Index/AIP200JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	2	4,070,827	2452.83		147,609		101,763		104,123			(46,341)		23,823		0001
Purchased Call/AI Powered US Equity Index/AIP200JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/24/2027	4	4,488,844	2410.81		155,234		109,086		152,172			(46,258)		26,582		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	2,563,516	2459.85		92,543		64,029		62,671			(28,825)		15,062		0001
Purchased Call/AI Powered US Equity Index/AIP200KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	03/05/2027	3	4,029,877	2339.78		146,486		105,118		207,395			(41,733)		24,073		0001
Purchased Call/AI Powered US Equity Index/AIP200ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2027	5	3,892,221	2421.19		144,569		96,124		120,109			(48,510)		22,410		0001
Purchased Call/AI Powered US Equity Index/AIP200ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	3	2,338,082	2423.11		86,545		58,300		71,835			(28,286)		13,559		0001
Purchased Call/AI Powered US Equity Index/AIP200KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	02/26/2027	3	3,709,168	2393.02		130,915		92,786		140,416			(38,413)		22,008		0001
Purchased Call/AI Powered US Equity Index/AIP200KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2027	2	1,865,031	2358.68		69,246		49,396		86,455			(19,890)		11,130		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2027	2	3,912,844	2350.2		141,676		104,073		207,027			(37,795)		23,686		0001
Purchased Call/AI Powered US Equity Index/AIP200ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	2	3,305,944	2437.51		118,591		78,523		91,314			(40,322)		18,995		0001
Purchased Call/AI Powered US Equity Index/AIP200LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	3	4,773,979	2350.17		172,539		127,128		234,223			(45,868)		28,899		0001
Purchased Call/AI Powered US Equity Index/AIP200ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	5	2,516,744	2429.66		91,855		61,571		73,605			(30,400)		14,506		0001
Purchased Call/AI Powered US Equity Index/AIP200KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/12/2027	3	3,810,995	2334.86		136,523		98,944		206,634			(37,738)		22,918		0001
Purchased Call/AI Powered US Equity Index/AIP200HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/06/2027	3	3,344,327	2411.44		115,211		73,182		107,532			(42,071)		18,833		0001
Purchased Call/AI Powered US Equity Index/AIP200HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	2,822,138	2386.15		101,597		65,312		107,137			(36,503)		15,995		0001
Purchased Call/AI Powered US Equity Index/AIP200HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	5,755,428	2386.15		207,195		133,095		218,201			(74,545)		32,585		0001
Purchased Call/AI Powered US Equity Index/AIP200KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/10/2027	3	3,758,986	2323.64		138,706		100,126		211,241			(38,663)		22,562		0001
Purchased Call/AI Powered US Equity Index/AIP200KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2027	3	4,872,902	2348.37		173,605		127,013		241,040			(46,703)		29,443		0001
Purchased Call/AI Powered US Equity Index/AIP200HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	2	8,113,003	2400.35		287,432		183,383		280,969			(104,250)		45,786		0001
Purchased Call/AI Powered US Equity Index/AIP200HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/07/2027	2	571,249	2399.21		20,627		13,127		19,899			(7,508)		3,220		0001
Purchased Call/AI Powered US Equity Index/AIP200ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	3	3,975,550	2427.72		144,370		96,268		117,951			(48,212)		22,937		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200I$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/20/2027	1	1,838,426	2423.21		66,367		43,394		55,534			(23,179)		10,508		0001
Purchased Call/AI Powered US Equity Index/AIP200I$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	3	4,759,948	2438.49		172,499		116,703		132,721			(55,954)		27,660		0001
Purchased Call/AI Powered US Equity Index/AIP200I$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2025	02/04/2027	3	1,364,106	2431.55		50,243		33,918		39,739			(16,354)		7,919		0001
Purchased Call/AI Powered US Equity Index/AIP200I$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	01/22/2027	4	3,022,228	2437.51		106,993		70,695		83,320			(36,507)		17,311		0001
Purchased Call/AI Powered US Equity Index/AIP200J$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	3	1,534,260	2429.82		55,847		38,247		45,573			(17,628)		8,970		0001
Purchased Call/AI Powered US Equity Index/AIP200L$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	2	5,254,411	2348.53		193,492		142,769		260,094			(51,131)		31,807		0001
Purchased Call/AI Powered US Equity Index/AIP200I$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	5,345,255	2429.91		192,964		129,527		156,610			(63,881)		30,935		0001
Purchased Call/AI Powered US Equity Index/AIP200J$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	4,119,230	2431.16		148,292		100,969		120,716			(47,673)		24,009		0001
Purchased Call/AI Powered US Equity Index/AIP200K$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	5,286,133	2393.02		191,358		135,819		200,375			(56,020)		31,456		0001
Purchased Call/AI Powered US Equity Index/AIP200J$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	4,532,954	2449.93		158,489		110,639		119,080			(48,234)		26,712		0001
Purchased Call/AI Powered US Equity Index/AIP200I$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	3	4,583,684	2435.83		164,297		109,928		128,935			(54,742)		26,446		0001
Purchased Call/AI Powered US Equity Index/AIP200J$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	4	5,241,775	2381.48		190,229		134,658		212,427			(56,037)		31,102		0001
Purchased Call/AI Powered US Equity Index/AIP200J$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	5	2,435,772	2462.39		82,368		57,367		58,873			(25,091)		14,354		0001
Purchased Call/AI Powered US Equity Index/AIP200L$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	4,076,360	2348.53		147,972		109,300		201,964			(39,068)		24,745		0001
Purchased Call/AI Powered US Equity Index/AIP200J$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	2,315,201	2420.11		83,579		58,551		76,308			(25,233)		13,697		0001
Purchased Call/AI Powered US Equity Index/AIP200J$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	2,496,184	2420.11		90,112		63,091		79,622			(27,243)		14,753		0001
Purchased Call/AI Powered US Equity Index/AIP200J$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2027	3	4,736,827	2434.46		167,890		114,713		136,334			(53,261)		27,665		0001
Purchased Call/AI Powered US Equity Index/AIP200K$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/11/2027	3	2,731,518	2327.2		100,668		72,787		150,759			(27,950)		16,411		0001
Purchased Call/AI Powered US Equity Index/AIP200L$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	2	4,460,350	2337.85		161,200		120,461		234,480			(41,057)		27,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	2,711,072	2437.51		97,870		64,798		75,021			(33,292)		15,593		0001
Purchased Call/AI Powered US Equity Index/AIP200IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/21/2027	3	2,324,803	2431.98		84,880		55,677		66,384			(29,243)		13,302		0001
Purchased Call/AI Powered US Equity Index/AIP200JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/19/2027	3	5,937,770	2420.11		211,274		147,698		189,101			(64,043)		34,991		0001
Purchased Call/AI Powered US Equity Index/AIP200LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/25/2027	3	4,296,823	2346.67		153,653		114,641		215,527			(39,425)		26,156		0001
Purchased Call/AI Powered US Equity Index/AIP200KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	2	2,843,887	2342.31		101,296		74,028		145,096			(27,535)		17,151		0001
Purchased Call/AI Powered US Equity Index/AIP200KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/16/2027	1	1,955,508	2342.31		70,985		51,776		99,856			(19,395)		11,804		0001
Purchased Call/AI Powered US Equity Index/AIP200KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/05/2027	2	4,784,019	2368.25		166,477		119,021		210,346			(47,627)		28,578		0001
Purchased Call/AI Powered US Equity Index/AIP200ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	1	4,106,870	2429.91		148,258		99,585		120,534			(49,014)		23,792		0001
Purchased Call/AI Powered US Equity Index/AIP200KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/02/2027	1	3,468,186	2393.02		125,895		89,406		131,631			(36,805)		20,658		0001
Purchased Call/AI Powered US Equity Index/AIP200KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	2,685,495	2344.78		97,483		70,129		134,638			(27,605)		16,088		0001
Purchased Call/AI Powered US Equity Index/AIP200JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/12/2027	3	7,084,560	2459.85		253,087		174,742		172,841			(79,141)		41,459		0001
Purchased Call/AI Powered US Equity Index/AIP200LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/30/2027	1	2,539,336	2337.85		92,178		69,007		133,713			(23,422)		15,529		0001
Purchased Call/AI Powered US Equity Index/AIP200KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/09/2027	2	3,533,822	2344.78		127,898		92,182		177,326			(36,040)		21,191		0001
Purchased Call/AI Powered US Equity Index/AIP200JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	2,900,567	2431.16		104,710		71,341		92,463			(33,616)		16,923		0001
Purchased Call/AI Powered US Equity Index/AIP200MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/16/2027	5	6,907,490	2307.69		245,187		190,264		427,803			(55,492)		42,894		0001
Purchased Call/AI Powered US Equity Index/AIP200LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/07/2027	4	4,457,138	2283.4		156,827		119,257		309,356			(37,688)		27,456		0001
Purchased Call/AI Powered US Equity Index/AIP200MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/09/2027	3	5,633,745	2303.25		203,423		155,808		355,597			(48,184)		34,766		0001
Purchased Call/AI Powered US Equity Index/AIP200PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2027	1	1,667,725	2343.65		59,705		51,585		88,946			(8,319)		10,955		0001
Purchased Call/AI Powered US Equity Index/AIP200PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/17/2027	4	4,718,239	2345.21		168,249		145,081		249,307			(23,866)		30,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/13/2027	3	3,273,316	2341.27		116,744		94,544		173,439			(22,299)		20,808		0001
Purchased Call/AI Powered US Equity Index/AIP200MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2027	3	3,656,281	2308.16		131,213		100,689		225,259			(30,801)		22,563		0001
Purchased Call/AI Powered US Equity Index/AIP200QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	2	2,390,205	2344.83		85,296		69,549		124,452			(15,932)		15,207		0001
Purchased Call/AI Powered US Equity Index/AIP200MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	5,704,987	2314.87		206,098		161,198		342,030			(45,132)		35,646		0001
Purchased Call/AI Powered US Equity Index/AIP200QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	06/28/2027	2	3,121,449	2352.79		112,153		97,982		159,478			(14,549)		20,602		0001
Purchased Call/AI Powered US Equity Index/AIP200MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/23/2027	4	3,597,175	2322.02		129,619		101,915		208,100			(28,072)		22,476		0001
Purchased Call/AI Powered US Equity Index/AIP200PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2027	3	1,878,330	2351.1		67,131		58,220		96,636			(8,984)		12,358		0001
Purchased Call/AI Powered US Equity Index/AIP200PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/23/2027	3	2,574,370	2345.55		93,642		81,099		136,106			(12,637)		16,924		0001
Purchased Call/AI Powered US Equity Index/AIP200NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	5	3,686,459	2330.75		132,590		106,714		205,463			(26,247)		23,315		0001
Purchased Call/AI Powered US Equity Index/AIP200NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	5	4,323,829	2330.29		157,548		127,008		241,546			(30,884)		27,346		0001
Purchased Call/AI Powered US Equity Index/AIP200NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	05/05/2027	2	3,118,811	2330.18		110,948		88,611		174,110			(22,428)		19,691		0001
Purchased Call/AI Powered US Equity Index/AIP200NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	04/30/2027	3	4,581,615	2331.69		163,539		130,184		253,268			(33,712)		28,802		0001
Purchased Call/AI Powered US Equity Index/AIP200NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	4	4,557,734	2342.5		162,585		132,363		240,160			(30,711)		28,998		0001
Purchased Call/AI Powered US Equity Index/AIP200QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	06/01/2027	1	2,080,927	2342.13		74,497		62,217		110,738			(12,518)		13,440		0001
Purchased Call/AI Powered US Equity Index/AIP200MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/23/2027	3	3,477,138	2324.29		124,674		98,028		198,871			(26,928)		21,726		0001
Purchased Call/AI Powered US Equity Index/AIP200QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/19/2027	3	3,122,816	2345.29		110,683		90,555		162,601			(20,224)		19,952		0001
Purchased Call/AI Powered US Equity Index/AIP200QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2025	06/04/2027	4	2,855,200	2344.29		102,791		86,692		150,605			(16,425)		18,486		0001
Purchased Call/AI Powered US Equity Index/AIP200QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/25/2027	3	4,126,698	2352.79		149,298		130,404		210,668			(19,311)		27,172		0001
Purchased Call/AI Powered US Equity Index/AIP200QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/03/2027	3	2,630,530	2347.4		93,545		78,501		136,483			(15,169)		17,017		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/AI Powered US Equity Index/AIP200QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	3	3,177,654	2347.03		113,009		94,978		165,304			(18,220)		20,573		0001
Purchased Call/AI Powered US Equity Index/AIP200PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	3	2,031,909	2344.62		72,621		62,448		107,682			(10,401)		13,294		0001
Purchased Call/AI Powered US Equity Index/AIP200PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/17/2027	4	6,171,480	2343.65		221,193		191,004		328,651			(30,760)		40,379		0001
Purchased Call/AI Powered US Equity Index/AIP200NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/30/2027	3	3,596,326	2327.16		130,646		103,865		203,411			(27,157)		22,608		0001
Purchased Call/AI Powered US Equity Index/AIP200PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2027	2	2,102,900	2347.86		75,238		63,563		109,106			(11,913)		13,659		0001
Purchased Call/AI Powered US Equity Index/AIP200QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	4	2,272,253	2344.01		80,034		65,581		119,163			(14,541)		14,530		0001
Purchased Call/AI Powered US Equity Index/AIP200NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	3,164,537	2324.29		113,639		89,416		181,122			(24,552)		19,825		0001
Purchased Call/AI Powered US Equity Index/AIP200NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/13/2027	1	1,696,476	2308.16		60,903		46,765		104,650			(14,311)		10,507		0001
Purchased Call/AI Powered US Equity Index/AIP200QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2027	3	1,644,075	2340.44		58,874		48,941		88,171			(10,046)		10,583		0001
Purchased Call/AI Powered US Equity Index/AIP200QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/24/2027	2	3,415,149	2335.54		121,998		100,832		187,228			(21,679)		21,911		0001
Purchased Call/AI Powered US Equity Index/AIP200MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/21/2027	4	2,512,181	2300.89		93,391		72,827		161,138			(20,645)		15,669		0001
Purchased Call/AI Powered US Equity Index/AIP200QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	2	4,679,838	2353.81		167,243		145,867		237,679			(21,947)		30,815		0001
Purchased Call/AI Powered US Equity Index/AIP200PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	2	3,131,940	2347.86		111,055		93,779		162,241			(17,525)		20,277		0001
Purchased Call/AI Powered US Equity Index/AIP200MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/15/2027	2	3,278,406	2310.36		116,558		89,860		200,263			(26,784)		20,340		0001
Purchased Call/AI Powered US Equity Index/AIP200LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2027	4	5,907,305	2315.56		202,874		153,402		349,649			(50,024)		36,224		0001
Purchased Call/AI Powered US Equity Index/AIP200PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	3	2,861,894	2346.13		102,708		87,110		149,997			(15,701)		18,620		0001
Purchased Call/AI Powered US Equity Index/AIP200PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	4,267,253	2348.22		152,157		129,746		224,923			(22,885)		27,785		0001
Purchased Call/AI Powered US Equity Index/AIP200NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/12/2027	3	3,045,535	2339.23		109,744		88,767		162,962			(21,070)		19,344		0001
Purchased Call/AI Powered US Equity Index/AIP200QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	2,983,988	2344		108,156		90,567		157,420			(17,689)		19,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/02/2027	3	2,773,606	2283.6		99,072		75,023		192,028			(24,268)		17,008		0001
Purchased Call/AI Powered US Equity Index/AIP200MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/09/2027	2	3,826,068	2318.25		133,583		101,958		224,125			(31,801)		23,611		0001
Purchased Call/AI Powered US Equity Index/AIP200NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	2	2,626,215	2326.28		94,593		74,882		149,200			(19,813)		16,510		0001
Purchased Call/AI Powered US Equity Index/AIP200QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	1,896,301	2344.83		67,698		55,220		98,815			(12,688)		12,096		0001
Purchased Call/AI Powered US Equity Index/AIP200MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2025	04/08/2027	3	2,081,241	2277.52		83,266		63,430		148,567			(19,908)		12,832		0001
Purchased Call/AI Powered US Equity Index/AIP200PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/25/2027	2	2,981,627	2349.6		107,339		93,272		154,676			(14,234)		19,633		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/01/2027	2	2,492,844	2341.57		90,758		68,247		128,901			(22,574)		15,272		0001
Purchased Call/AI Powered US Equity Index/AIP200NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2025	05/07/2027	3	3,558,004	2329.35		128,097		102,706		199,707			(25,566)		22,503		0001
Purchased Call/AI Powered US Equity Index/AIP2000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/21/2027	4	3,558,280	2335.54		129,255		107,255		194,929			(22,408)		22,773		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/28/2027	4	4,034,392	2325.13		145,716		115,011		230,255			(30,820)		25,318		0001
Purchased Call/AI Powered US Equity Index/AIP200NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/29/2027	2	2,123,117	2326.83		76,169		60,185		120,204			(16,045)		13,335		0001
Purchased Call/AI Powered US Equity Index/AIP200PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/16/2027	4	4,028,885	2349.35		140,938		120,946		208,343			(20,283)		26,339		0001
Purchased Call/AI Powered US Equity Index/AIP200LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2025	04/02/2027	3	4,779,141	2347.67		164,623		123,995		239,432			(40,791)		29,306		0001
Purchased Call/AI Powered US Equity Index/AIP200MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/22/2027	2	2,290,161	2309.23		83,560		65,243		141,095			(18,382)		14,297		0001
Purchased Call/AI Powered US Equity Index/AIP200PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	2,218,114	2347.86		79,408		67,066		114,994			(12,601)		14,396		0001
Purchased Call/AI Powered US Equity Index/AIP200MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	3	2,903,734	2309.17		104,066		80,128		178,342			(24,015)		18,000		0001
Purchased Call/AI Powered US Equity Index/AIP200MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/20/2027	1	1,969,910	2307.69		70,720		54,907		122,155			(16,016)		12,276		0001
Purchased Call/AI Powered US Equity Index/AIP200NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2027	2	2,819,089	2340.91		100,841		81,820		149,757			(19,170)		17,936		0001
Purchased Call/AI Powered US Equity Index/AIP2000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/18/2027	1	1,265,717	2344.83		45,313		36,972		66,008			(8,481)		8,080		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/09/2027	3	3,181,331	2345.94		113,619		96,204		166,800			(17,524)		20,681		0001
Purchased Call/AI Powered US Equity Index/AIP200PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/11/2027	3	2,839,669	2348.38		101,291		86,109		147,259			(15,358)		18,490		0001
Purchased Call/AI Powered US Equity Index/AIP2000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	5,752,178	2342.13		205,655		171,606		305,866			(34,636)		37,028		0001
Purchased Call/AI Powered US Equity Index/AIP200NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	05/06/2027	3	2,657,267	2328.19		95,585		76,536		149,920			(19,133)		16,792		0001
Purchased Call/AI Powered US Equity Index/AIP2000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	3,212,036	2338.13		114,546		94,066		173,680			(20,678)		20,557		0001
Purchased Call/AI Powered US Equity Index/AIP200PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/15/2027	1	3,892,934	2345.29		139,367		119,075		205,366			(20,753)		25,430		0001
Purchased Call/AI Powered US Equity Index/AIP200NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/10/2027	2	2,623,501	2330.29		94,013		75,809		146,666			(18,485)		16,635		0001
Purchased Call/AI Powered US Equity Index/AIP2000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/29/2027	1	1,776,694	2352.79		63,783		55,723		90,844			(8,278)		11,736		0001
Purchased Call/AI Powered US Equity Index/AIP200LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	2,800,663	2283.6		100,544		76,203		194,003			(24,620)		17,221		0001
Purchased Call/AI Powered US Equity Index/AIP200MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/16/2027	2	3,829,608	2306.82		137,387		106,203		238,197			(31,383)		23,781		0001
Purchased Call/AI Powered US Equity Index/AIP200NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/11/2027	1	1,742,952	2330.29		62,398		50,312		97,509			(12,275)		11,061		0001
Purchased Call/AI Powered US Equity Index/AIP200LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/06/2027	1	1,784,292	2283.6		64,056		48,570		123,662			(15,664)		10,981		0001
Purchased Call/AI Powered US Equity Index/AIP200MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	3,946,177	2307.69		141,668		109,948		244,554			(32,127)		24,570		0001
Purchased Call/AI Powered US Equity Index/AIP2000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/28/2027	2	3,195,995	2341.66		114,253		95,255		170,348			(19,364)		20,573		0001
Purchased Call/AI Powered US Equity Index/AIP2000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	3,560,973	2337.66		128,105		106,259		195,706			(22,351)		22,790		0001
Purchased Call/AI Powered US Equity Index/AIP200PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	3,780,306	2345.29		136,025		116,197		199,119			(20,164)		24,615		0001
Purchased Call/AI Powered US Equity Index/AIP2000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2027	4	3,519,104	2342.29		124,877		103,575		186,840			(21,436)		22,635		0001
Purchased Call/AI Powered US Equity Index/AIP200PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	2,698,780	2343.65		96,616		83,459		143,829			(13,481)		17,714		0001
Purchased Call/AI Powered US Equity Index/AIP200PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	3,577,535	2345.29		128,076		109,402		188,585			(19,097)		23,351		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2027	4	5,811,971	2359.46		208,189		182,431		287,543			(26,016)		38,420		0001
Purchased Call/AI Powered US Equity Index/AIP200NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	4,247,573	2308.16		152,063		116,714		261,856			(35,780)		26,283		0001
Purchased Call/AI Powered US Equity Index/AIP200NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	2,636,667	2331.69		94,656		75,387		145,862			(19,553)		16,619		0001
Purchased Call/AI Powered US Equity Index/AIP200QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	1,387,025	2335.54		49,656		41,061		76,151			(8,807)		8,914		0001
Purchased Call/AI Powered US Equity Index/AIP200MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/27/2027	1	2,762,482	2324.29		99,173		78,058		158,221			(21,406)		17,321		0001
Purchased Call/AI Powered US Equity Index/AIP200NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/04/2027	1	1,382,129	2331.69		49,757		39,641		76,516			(10,264)		8,719		0001
Purchased Call/AI Powered US Equity Index/AIP200QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/25/2027	1	1,845,599	2335.54		65,888		54,469		101,255			(11,701)		11,851		0001
Purchased Call/AI Powered US Equity Index/AIP200QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/02/2027	3	3,516,089	2360.1		127,967		112,846		173,623			(15,708)		23,279		0001
Purchased Call/AI Powered US Equity Index/AIP200QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2027	4	3,667,441	2357.37		133,816		117,673		183,478			(16,516)		24,263		0001
Purchased Call/AI Powered US Equity Index/AIP200SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/19/2027	4	2,790,033	2382.1		99,808		94,322		126,553			(5,655)		19,153		0001
Purchased Call/AI Powered US Equity Index/AIP200QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/02/2027	3	8,498,698	2363.48		306,228		270,353		412,506			(37,092)		56,269		0001
Purchased Call/AI Powered US Equity Index/AIP200RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2027	5	3,929,417	2366.29		142,114		128,642		189,841			(13,639)		26,399		0001
Purchased Call/AI Powered US Equity Index/AIP200QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2027	3	1,962,452	2361.79		72,703		67,295		97,785			(5,510)		13,334		0001
Purchased Call/AI Powered US Equity Index/AIP200RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	2,809,802	2364.34		101,434		91,528		136,869			(10,268)		18,849		0001
Purchased Call/AI Powered US Equity Index/AIP200QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/18/2027	4	4,165,521	2387.02		147,826		139,448		184,145			(8,558)		28,574		0001
Purchased Call/AI Powered US Equity Index/AIP200SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2027	3	1,607,492	2368.67		58,219		54,037		77,455			(4,333)		10,930		0001
Purchased Call/AI Powered US Equity Index/AIP200QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/09/2027	4	4,122,443	2361.55		148,749		132,811		202,699			(16,360)		27,443		0001
Purchased Call/AI Powered US Equity Index/AIP200SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/11/2027	4	2,910,399	2369.98		109,417		102,142		139,661			(7,411)		19,862		0001
Purchased Call/AI Powered US Equity Index/AIP200RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2027	4	2,790,202	2365.43		102,678		93,223		135,477			(9,580)		18,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/06/2027	3	4,507,086	2372.64		162,527		151,371		212,876			(11,639)		30,646		0001
Purchased Call/AI Powered US Equity Index/AIP200TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/09/2027	3	2,205,274	2400.17		81,672		79,520		92,343			(2,283)		15,368		0001
Purchased Call/AI Powered US Equity Index/AIP200RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2027	4	3,863,264	2367.97		137,717		127,264		186,532			(10,623)		26,229		0001
Purchased Call/AI Powered US Equity Index/AIP200USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2027	3	1,239,232	2418.39		44,492		44,240		47,735			(346)		8,727		0001
Purchased Call/AI Powered US Equity Index/AIP200USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	4,510,553	2410.35		165,883		165,496		177,641			(1,058)		31,763		0001
Purchased Call/AI Powered US Equity Index/AIP200TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/25/2027	3	3,311,465	2385.56		121,524		115,778		148,112			(5,896)		22,831		0001
Purchased Call/AI Powered US Equity Index/AIP200SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2025	08/13/2027	3	4,808,510	2387.82		174,044		163,553		211,125			(11,131)		32,864		0001
Purchased Call/AI Powered US Equity Index/AIP200SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/17/2027	2	1,924,542	2388.11		69,690		65,587		84,529			(4,366)		13,192		0001
Purchased Call/AI Powered US Equity Index/AIP200TSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	3	2,418,346	2389.74		87,453		84,144		106,255			(3,699)		16,745		0001
Purchased Call/AI Powered US Equity Index/AIP200US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,560,475	2411.68		130,547		127,900		140,636			(3,057)		24,829		0001
Purchased Call/AI Powered US Equity Index/AIP200TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	2	3,116,138	2389.74		111,739		107,437		143,705			(4,811)		21,515		0001
Purchased Call/AI Powered US Equity Index/AIP200US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/24/2027	3	4,239,251	2418.94		154,399		154,269		161,393			(595)		29,853		0001
Purchased Call/AI Powered US Equity Index/AIP200USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	1	1,188,680	2428.23		43,149		43,149		43,140					8,405		0001
Purchased Call/AI Powered US Equity Index/AIP200USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2027	2	4,351,947	2421.61		161,167		161,167		163,755			(95)		30,752		0001
Purchased Call/AI Powered US Equity Index/AIP200QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	3	3,648,173	2360.43		131,295		116,255		180,142			(15,188)		24,248		0001
Purchased Call/AI Powered US Equity Index/AIP200TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	3	3,049,365	2385.09		113,332		109,505		137,488			(4,106)		21,160		0001
Purchased Call/AI Powered US Equity Index/AIP200USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	1	1,780,432	2427.62		64,808		64,095		65,093			(975)		12,503		0001
Purchased Call/AI Powered US Equity Index/AIP200TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	2	2,176,993	2389.74		78,969		75,928		95,565			(3,445)		15,063		0001
Purchased Call/AI Powered US Equity Index/AIP200QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2027	3	3,006,009	2358.26		109,558		98,228		150,737			(11,462)		20,103		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2027	3	3,872,601	2372.68		137,004		125,811		182,135			(11,537)		26,195		0001
Purchased Call/AI Powered US Equity Index/AIP200RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	07/30/2027	3	2,431,439	2350.73		90,167		83,125		127,587			(7,304)		16,447		0001
Purchased Call/AI Powered US Equity Index/AIP200TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	2,179,035	2392		79,866		76,485		94,473			(3,656)		15,045		0001
Purchased Call/AI Powered US Equity Index/AIP200SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/12/2027	3	2,342,122	2383.52		86,249		80,660		105,028			(5,717)		15,996		0001
Purchased Call/AI Powered US Equity Index/AIP200QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/16/2027	4	3,327,257	2360.82		121,681		109,428		164,841			(12,550)		22,269		0001
Purchased Call/AI Powered US Equity Index/AIP200RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2027	1	2,746,682	2376.46		99,155		90,438		126,417			(9,076)		18,537		0001
Purchased Call/AI Powered US Equity Index/AIP200TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/02/2027	4	4,127,025	2380.6		156,655		151,293		190,157			(5,730)		28,617		0001
Purchased Call/AI Powered US Equity Index/AIP200USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/17/2027	3	7,303,758	2427.62		266,023		263,165		266,736			(3,800)		51,183		0001
Purchased Call/AI Powered US Equity Index/AIP200RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2027	3	3,087,895	2371.9		111,508		102,063		145,684			(9,580)		20,871		0001
Purchased Call/AI Powered US Equity Index/AIP200US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/16/2027	3	2,298,936	2417.59		83,310		81,870		88,400			(1,559)		16,099		0001
Purchased Call/AI Powered US Equity Index/AIP200RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2027	2	3,386,532	2372.5		123,431		112,437		158,771			(11,442)		22,787		0001
Purchased Call/AI Powered US Equity Index/AIP200SST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2027	2	2,890,052	2376.97		103,454		97,944		134,638			(5,753)		19,854		0001
Purchased Call/AI Powered US Equity Index/AIP200TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/08/2027	4	3,528,217	2394.14		132,581		128,968		152,239			(3,801)		24,569		0001
Purchased Call/AI Powered US Equity Index/AIP200RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	4	4,708,770	2367.74		166,279		153,082		227,057			(13,787)		31,851		0001
Purchased Call/AI Powered US Equity Index/AIP200SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2025	08/13/2027	3	3,057,773	2388.11		110,082		103,602		134,057			(6,807)		20,899		0001
Purchased Call/AI Powered US Equity Index/AIP200QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	3	2,302,067	2362.13		83,210		73,933		112,860			(9,427)		15,325		0001
Purchased Call/AI Powered US Equity Index/AIP200SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/20/2027	4	4,780,722	2372.55		176,950		167,993		227,701			(9,606)		32,842		0001
Purchased Call/AI Powered US Equity Index/AIP200TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/20/2027	4	4,885,725	2393.82		174,448		165,885		208,929			(9,137)		33,563		0001
Purchased Call/AI Powered US Equity Index/AIP200RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2027	2	4,347,136	2364.77		156,843		141,295		211,116			(16,109)		29,095		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	3	3,596,636	2362.93		129,404		115,363		175,612			(14,490)		23,943		0001
Purchased Call/AI Powered US Equity Index/AIP200QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2025	07/14/2027	4	2,452,275	2362.49		87,354		78,257		120,301			(9,198)		16,388		0001
Purchased Call/AI Powered US Equity Index/AIP200QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/13/2027	1	1,904,749	2361.55		68,952		61,564		93,810			(7,630)		12,719		0001
Purchased Call/AI Powered US Equity Index/AIP200RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	2	1,464,777	2350.73		53,924		49,776		76,977			(4,330)		9,938		0001
Purchased Call/AI Powered US Equity Index/AIP200SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	2,130,421	2372.64		77,334		72,023		100,793			(5,599)		14,529		0001
Purchased Call/AI Powered US Equity Index/AIP200SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	3	1,947,116	2372.64		70,931		66,130		92,044			(5,039)		13,269		0001
Purchased Call/AI Powered US Equity Index/AIP200SS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	3,596,550	2367.35		131,064		121,883		174,444			(9,664)		24,455		0001
Purchased Call/AI Powered US Equity Index/AIP200TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	2	8,720,945	2391.75		316,896		307,302		380,196			(10,775)		60,515		0001
Purchased Call/AI Powered US Equity Index/AIP200SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/23/2027	2	2,296,807	2393.82		82,983		78,878		98,312			(4,414)		15,813		0001
Purchased Call/AI Powered US Equity Index/AIP200TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	1,926,788	2389.74		70,135		67,438		84,733			(3,062)		13,351		0001
Purchased Call/AI Powered US Equity Index/AIP200USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	3	3,746,491	2420.97		137,269		135,615		141,686			(2,197)		26,255		0001
Purchased Call/AI Powered US Equity Index/AIP200TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	3	4,250,926	2395.94		153,088		146,997		180,622			(6,880)		29,350		0001
Purchased Call/AI Powered US Equity Index/AIP200USS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,953,112	2418.94		70,898		70,801		75,173			(387)		13,792		0001
Purchased Call/AI Powered US Equity Index/AIP200US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2025	09/15/2027	3	6,010,316	2417.65		218,155		214,136		230,844			(4,307)		42,060		0001
Purchased Call/AI Powered US Equity Index/AIP200US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2025	09/17/2027	3	1,952,855	2414.49		72,669		71,675		76,388			(1,206)		13,685		0001
Purchased Call/AI Powered US Equity Index/AIP200RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	3,408,541	2364.34		123,041		111,012		165,895			(12,398)		22,813		0001
Purchased Call/AI Powered US Equity Index/AIP200TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	1,421,905	2404.72		53,453		52,218		58,221			(1,404)		9,916		0001
Purchased Call/AI Powered US Equity Index/AIP200RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	3,759,564	2376.46		135,720		123,772		172,884			(12,439)		25,354		0001
Purchased Call/AI Powered US Equity Index/AIP200RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	07/28/2027	4	3,670,823	2376.5		130,876		119,662		169,064			(11,362)		24,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP200TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	3	2,881,477	2414.53		104,249		101,992		112,141			(2,664)		20,094		0001
Purchased Call/AI Powered US Equity Index/AIP200TSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	4	2,436,964	2396.32		87,734		85,073		103,798			(2,969)		16,910		0001
Purchased Call/AI Powered US Equity Index/AIP200SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2027	5	3,717,426	2389.65		133,614		125,329		161,693			(8,634)		25,407		0001
Purchased Call/AI Powered US Equity Index/AIP200USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2027	4	3,971,164	2432.67		139,164		137,998		141,673			(1,383)		27,926		0001
Purchased Call/AI Powered US Equity Index/AIP200USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/23/2027	2	3,705,464	2424.31		133,354		132,301		138,262			(1,233)		26,076		0001
Purchased Call/AI Powered US Equity Index/AIP200US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/14/2027	2	1,957,911	2411.68		71,297		69,837		77,492			(1,738)		13,692		0001
Purchased Call/AI Powered US Equity Index/AIP200TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2027	2	2,799,970	2389.24		102,151		97,442		123,004			(4,836)		19,318		0001
Purchased Call/AI Powered US Equity Index/AIP200TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	1,303,781	2391.75		47,458		46,023		56,892			(1,621)		9,073		0001
Purchased Call/AI Powered US Equity Index/AIP200RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/20/2027	1	2,229,541	2364.34		80,486		72,637		108,692			(8,137)		14,968		0001
Purchased Call/AI Powered US Equity Index/AIP200SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	2	1,896,056	2359.4		68,869		61,052		94,174			(7,890)		12,612		0001
Purchased Call/AI Powered US Equity Index/AIP200RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	3,252,644	2372.1		117,510		106,696		152,805			(11,053)		21,886		0001
Purchased Call/AI Powered US Equity Index/AIP200RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/23/2027	2	3,825,393	2376.46		137,689		125,569		175,754			(12,519)		25,740		0001
Purchased Call/AI Powered US Equity Index/AIP200RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	2,121,163	2350.73		76,574		70,570		111,389			(6,285)		14,380		0001
Purchased Call/AI Powered US Equity Index/AIP200SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	2,471,980	2388.11		89,486		84,193		108,475			(5,631)		16,932		0001
Purchased Call/AI Powered US Equity Index/AIP200SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	2,726,300	2361.55		98,419		87,860		134,163			(10,906)		18,191		0001
Purchased Call/AI Powered US Equity Index/AIP200SSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	1	1,563,929	2393.82		56,614		53,815		71,690			(3,016)		10,775		0001
Purchased Call/AI Powered US Equity Index/AIP200US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	1	2,909,846	2411.68		105,918		103,733		115,054			(2,608)		20,335		0001
Purchased Call/AI Powered US Equity Index/AIP200USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/27/2027	1	2,223,368	2418.94		80,708		80,597		85,489			(442)		15,689		0001
Purchased Call/AI Powered US Equity Index/AIP200USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	2,534,822	2427.62		92,268		91,254		95,440			(1,387)		17,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/06/2027	1	3,430,217	2363.48		124,174		109,676		166,638			(15,077)		22,782		0001
Purchased Call/Nasdaq FC Index/NFC2619$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2025	4	5,171,953	267.06	198,620					119,466			(148,853)		1,353		0001
Purchased Call/Nasdaq FC Index/NFC2619$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	3	13,501,292	267.22	522,386			2,896		310,685			(391,007)		6,120		0001
Purchased Call/Nasdaq FC Index/NFC2619$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/03/2025	4	23,442,938	269.74	872,039			4,848		344,556			(655,219)		10,627		0001
Purchased Call/Nasdaq FC Index/NFC2619$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/07/2025	6	10,330,851	267.14	426,057			7,066		247,536			(319,665)		7,153		0001
Purchased Call/Nasdaq FC Index/NFC261B$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/04/2025	4	11,896,561	266.03	492,152			46,202		390,265			(368,886)		18,420		0001
Purchased Call/Nasdaq FC Index/NFC261B$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2025	4	11,218,271	275.83	410,534			46,448		134,399			(307,545)		19,027		0001
Purchased Call/Nasdaq FC Index/NFC261A$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/10/2025	4	21,023,634	272.06	798,500			20,022		258,635			(599,898)		17,399		0001
Purchased Call/Nasdaq FC Index/NFC261A$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	2	12,094,536	269.78	467,807			29,822		222,939			(350,090)		15,507		0001
Purchased Call/Nasdaq FC Index/NFC261B$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/14/2025	6	14,002,185	271.73	484,846			59,161		281,775			(363,171)		24,582		0001
Purchased Call/Nasdaq FC Index/NFC261C$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2025	5	14,863,784	264.61	572,653			79,087		562,996			(428,875)		27,780		0001
Purchased Call/Nasdaq FC Index/NFC261A$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	3	12,969,845	270.34	499,388			22,148		203,380			(373,789)		13,995		0001
Purchased Call/Nasdaq FC Index/NFC261B$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/07/2025	5	13,765,025	275.87	504,315			51,980		160,310			(378,374)		22,207		0001
Purchased Call/Nasdaq FC Index/NFC261C$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	11/26/2025	5	7,151,907	267.73	261,723			40,684		215,876			(196,300)		14,131		0001
Purchased Call/Nasdaq FC Index/NFC261B$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/12/2025	4	10,253,323	275.39	373,861			43,313		132,621			(279,889)		17,596		0001
Purchased Call/Nasdaq FC Index/NFC261A$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/24/2025	3	26,216,595	271.92	999,287			63,871		359,272			(750,369)		33,613		0001
Purchased Call/Nasdaq FC Index/NFC261A$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	8	11,065,940	271.78	433,835			32,386		161,164			(325,598)		15,325		0001
Purchased Call/Nasdaq FC Index/NFC261C$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/19/2025	3	5,140,907	264.71	196,138			26,523		192,983			(146,918)		9,514		0001
Purchased Call/Nasdaq FC Index/NFC261B$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/12/2024	11/06/2025	5	14,679,947	273.27	560,575			55,751		234,404			(419,663)		23,369		0001
Purchased Call/Nasdaq FC Index/NFC261C$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/02/2025	6	16,093,423	270.53	627,942			107,558		387,505			(470,960)		33,430		0001
Purchased Call/Nasdaq FC Index/NFC261D$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2025	1	8,473,005	271.84	321,127			72,541		196,376			(238,876)		20,202		0001
Purchased Call/Nasdaq FC Index/NFC2619$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	4	9,068,262	269.74	339,656			4,687		139,144			(253,171)		5,813		0001
Purchased Call/Nasdaq FC Index/NFC261C$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/21/2025	5	21,670,572	265.76	824,817	1,638		117,256		757,671			(620,786)		40,897		0001
Purchased Call/Nasdaq FC Index/NFC261D$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	4	9,618,191	278.64	343,017			71,958		112,113			(257,051)		22,088		0001
Purchased Call/Nasdaq FC Index/NFC261D$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2025	5	17,058,637	277.44	611,823			119,951		219,365			(458,024)		37,882		0001
Purchased Call/Nasdaq FC Index/NFC261B$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	4	28,172,688	266.73	1,081,397			90,173		778,158			(812,147)		41,052		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/29/2024	. 11/28/2025	4	 23,688,731	..... 267.48	916,215	.....	.....	 147,676	.....	733,059	.....	.....	..... (687,765)	.....	47,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/14/2024	. 10/14/2025	3	 10,059,522	..... 274.19	348,210	.....	.....	 12,489	.....	89,254	.....	.....	..... (260,830)	.....	 9,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/23/2024	. 12/19/2025	4	 24,908,959	..... 271.84	962,498	.....	.....	211,488	.....	577,863	.....	.....	..... (723,168)	.....	58,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/11/2024	. 12/08/2025	4	 9,323,963	..... 276.59	333,475	.....	.....	 62,479	.....	127,520	.....	.....	..... (248,136)	.....	20,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/26/2025	4	 31,294,822	..... 272.58	 1,185,084	 2,997	.....	283,974	.....	694,502	.....	.....	..... (891,643)	.....	76,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/14/2024	. 10/10/2025	3	 11,227,454	..... 271.71	422,464	.....	.....	 10,567	.....	146,846	.....	.....	..... (316,222)	.....	 9,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/23/2025	6	 12,774,089	..... 272.94	494,648	11,648	.....	 116,587	.....	270,775	.....	.....	..... (380,089)	.....	30,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/04/2024	. 10/31/2025	5	 15,468,845	..... 265.37	599,372	.....	.....	49,857	.....	488,290	.....	.....	..... (448,830)	.....	22,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/08/2025	4	 6,052,999	..... 270.34	236,608	.....	.....	 4,576	.....	 90,937	.....	.....	..... (177,378)	.....	 4,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/12/2025	5	 18,896,528	..... 276.56	 690,106	.....	.....	137,733	.....	270,911	.....	.....	..... (516,570)	.....	42,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/22/2024	. 10/22/2025	4	 6,378,445	..... 272.76	212,095	.....	.....	 12,309	.....	 91,087	.....	.....	..... (159,091)	.....	 7,830	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/07/2024	. 11/03/2025	5	 12,926,377	..... 266.73	502,908	.....	.....	 45,791	.....	397,988	.....	.....	..... (374,756)	.....	19,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/12/2024	. 11/07/2025	5	 32,423,013	..... 276.03	 1,198,284	.....	.....	123,518	.....	370,298	.....	.....	..... (899,776)	.....	52,308	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/25/2024	. 10/16/2025	5	 15,175,122	..... 270.35	577,824	.....	.....	 23,973	.....	277,098	.....	.....	..... (433,380)	.....	15,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/21/2024	. 10/29/2025	8	 6,225,951	..... 274.16	217,797	.....	.....	 16,862	.....	 81,517	.....	.....	..... (163,429)	.....	 8,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/05/2025	5	 12,869,004	..... 274.06	471,514	.....	.....	 84,993	.....	227,837	.....	.....	..... (353,108)	.....	27,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/23/2024	. 10/23/2025	4	 17,285,162	..... 267.42	674,748	.....	.....	 40,987	.....	419,857	.....	.....	..... (505,250)	.....	21,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/12/2024	. 12/10/2025	4	 6,910,949	..... 272.98	280,750	.....	.....	 54,232	.....	138,244	.....	.....	..... (210,315)	.....	 15,240	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/04/2025	3	 14,871,272	 275	532,893	.....	.....	 94,222	.....	237,168	.....	.....	..... (399,026)	.....	31,378	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/12/2025	4	 24,438,307	..... 277.38	904,645	.....	.....	181,035	.....	321,265	.....	.....	..... (679,586)	.....	54,646	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/15/2025	1	 10,847,579	..... 277.38	394,852	.....	.....	 81,581	.....	143,339	.....	.....	..... (293,718)	.....	24,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/11/2024	. 12/09/2025	5	 11,979,871	..... 274.15	433,061	.....	.....	 82,508	.....	212,977	.....	.....	..... (324,581)	.....	26,232	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/06/2024	. 11/05/2025	4	 6,558,198	..... 268.27	279,057	.....	.....	 26,967	.....	177,144	.....	.....	..... (209,135)	.....	10,298	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/27/2024	. 11/25/2025	4	 7,296,757	..... 266.09	294,153	.....	.....	 44,846	.....	249,461	.....	.....	..... (220,736)	.....	 14,290	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/04/2024	. 10/02/2025	6	 15,419,638	..... 267.38	590,891	.....	.....	 1,642	.....	337,366	.....	.....	..... (445,249)	.....	 5,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/18/2024	. 11/14/2025	3	 23,836,121	..... 261.76	928,344	.....	.....	113,510	.....	 1,100,364	.....	.....	..... (697,078)	.....	41,847	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/24/2025	3	1,550,148	..... 274.59	55,983	.....	.....	13,065	.....	28,599	.....	.....	.....(42,071)	.....	3,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/24/2024	. 10/21/2025	5	 11,057,699	..... 272.44	415,518	 1,575	.....	23,046	.....	161,549	.....	.....	..... (312,807)	.....	13,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/31/2024	. 10/30/2025	4	 15,086,753	..... 272.04	549,779	.....	.....	 43,973	.....	264,718	.....	.....	..... (411,423)	.....	21,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/17/2025	5	 25,652,560	..... 271.95	975,688	 1,302	.....	43,482	.....	386,247	.....	.....	..... (734,214)	.....	27,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/10/2025	1	8,385,079	..... 276.03	307,732	.....	.....	 34,004	.....	 96,690	.....	.....	..... (228,913)	.....	14,051	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/22/2024	. 11/21/2025	4	 15,299,729	..... 265.35	583,824	.....	.....	82,548	.....	551,850	.....	.....	..... (437,058)	.....	28,874	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/03/2025	3	4,689,594	..... 271.39	183,614	.....	.....	 31,926	.....	105,097	.....	.....	..... (137,543)	.....	 9,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/03/2024	. 11/26/2025	3	 15,522,645	..... 265.02	608,305	.....	.....	 94,965	.....	 580,111	.....	.....	..... (456,955)	.....	30,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/15/2024	. 11/13/2025	5	 13,671,837	.....274.5	492,550	.....	.....	 58,495	.....	198,980	.....	.....	..... (368,752)	.....	23,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/29/2024	. 12/01/2025	2	7,134,985	..... 267.48	270,703	.....	.....	 45,491	.....	220,884	.....	.....	..... (201,384)	.....	14,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/19/2024	. 11/18/2025	4	 11,936,732	..... 263.33	478,488	.....	.....	 63,452	.....	494,113	.....	.....	..... (358,872)	.....	21,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/05/2025	4	 24,840,258	..... 276.59	888,950	.....	.....	160,572	.....	337,342	.....	.....	..... (667,452)	.....	52,814	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/18/2024	. 12/17/2025	3	 10,598,450	..... 278.2	358,477	.....	.....	 76,138	.....	132,215	.....	.....	..... (268,425)	.....	24,497	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/18/2024	. 12/18/2025	4	 17,883,457	..... 270.81	679,109	.....	.....	146,323	.....	447,151	.....	.....	..... (508,460)	.....	41,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2025	. 12/31/2025	4	4,364,212	..... 268.82	80,620	 86,132	.....	 42,129	.....	133,136	.....	.....	..... (124,569)	.....	 10,955	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/26/2025	4	 23,208,595	..... 274.36	853,005	.....	.....	203,454	.....	441,199	.....	.....	..... (638,852)	.....	56,654	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/17/2024	. 10/09/2025	3	 14,040,047	..... 272.1	522,484	.....	.....	 11,555	.....	158,715	.....	.....	..... (391,347)	.....	11,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/21/2024	. 10/20/2025	2	8,262,754	..... 271.95	311,605	.....	.....	 16,310	.....	126,540	.....	.....	..... (231,816)	.....	 9,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/19/2024	. 12/19/2025	4	 18,320,887	..... 270.4	705,331	.....	.....	154,448	.....	479,222	.....	.....	..... (527,891)	.....	42,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/13/2025	2	 12,454,731	..... 272.06	465,528	.....	.....	 15,432	.....	158,192	.....	.....	..... (346,347)	.....	11,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/15/2024	. 10/15/2025	3	 7,888,515	..... 270.25	 301,018	.....	.....	 11,630	.....	142,594	.....	.....	..... (225,485)	.....	 7,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/25/2024	. 10/27/2025	2	 12,518,423	..... 271.92	471,957	.....	.....	 33,805	.....	 174,670	.....	.....	..... (351,095)	.....	17,024	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/15/2024	. 11/17/2025	1	 10,952,231	..... 261.76	418,375	.....	.....	 54,170	.....	504,752	.....	.....	..... (311,216)	.....	19,858	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2025	. 12/30/2025	5	 10,341,625	..... 270.23	351,166	 29,059	.....	 94,787	.....	 278,777	.....	.....	..... (284,908)	.....	25,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/27/2024	. 11/28/2025	1	 11,548,061	..... 265.02	437,671	.....	.....	 70,318	.....	431,105	.....	.....	..... (326,460)	.....	23,214	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/22/2024	. 11/24/2025	1	3,203,957	..... 265.76	 121,110	.....	.....	 18,016	.....	111,997	.....	.....	..... (90,090)	.....	 6,219	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261E$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/29/2025	1	 13,096,710	..... 272.58	496,365	.....	.....	121,698	.....	291,110	.....	.....	..... (369,231)	.....	32,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2025	. 01/02/2026	5	 16,796,335	..... 268.28	.....	655,228	.....	168,975	.....	535,428	.....	.....	..... (486,296)	.....	42,619	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/16/2025	. 01/13/2026	5	 11,307,833	..... 266.45	434,136	.....	.....	124,626	.....	413,492	.....	.....	..... (309,009)	.....	30,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/17/2025	. 01/16/2026	3	 16,206,190	..... 268.87	626,218	.....	.....	186,237	.....	 508,616	.....	.....	..... (440,816)	.....	44,077	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/22/2025	. 01/22/2026	4	 17,882,118	..... 274.59	 665,866	.....	.....	207,739	.....	368,830	.....	.....	..... (457,735)	.....	49,968	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/05/2025	. 02/05/2026	5	 21,855,591	..... 270.43	833,697	.....	.....	292,407	.....	639,403	.....	.....	..... (541,034)	.....	64,713	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/06/2025	. 01/05/2026	3	 8,347,706	..... 270.79	317,264	.....	.....	 84,000	.....	220,700	.....	.....	..... (233,306)	.....	21,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/03/2025	. 02/27/2026	4	 14,379,028	..... 256.31	568,724	.....	.....	234,990	.....	952,058	.....	.....	..... (334,718)	.....	46,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/15/2025	. 01/14/2026	4	 5,499,524	..... 266.24	234,503	.....	.....	 68,030	.....	204,145	.....	.....	..... (166,217)	.....	14,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/27/2025	. 02/26/2026	3	 19,622,956	..... 262.08	704,848	.....	.....	287,921	.....	967,949	.....	.....	..... (416,922)	.....	62,688	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/28/2025	. 03/26/2026	4	 11,516,746	..... 253.36	426,396	.....	.....	207,450	.....	865,471	.....	.....	..... (219,369)	.....	40,100	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/18/2025	. 03/18/2026	4	 15,125,769	..... 250.52	591,872	.....	.....	274,335	.....	 1,283,218	.....	.....	..... (317,494)	.....	51,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/25/2025	. 03/24/2026	4	 11,691,577	..... 255.56	445,510	.....	.....	213,984	.....	798,536	.....	.....	..... (231,483)	.....	40,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/14/2025	. 02/13/2026	4	 17,341,088	..... 274.36	656,619	.....	.....	246,520	.....	393,055	.....	.....	..... (411,638)	.....	52,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/19/2025	. 03/13/2026	6	 19,984,926	..... 249.46	 798,760	.....	.....	361,190	.....	 1,772,101	.....	.....	..... (439,265)	.....	66,980	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/27/2025	. 01/23/2026	5	 24,133,089	..... 273.87	879,634	.....	.....	278,675	.....	533,362	.....	.....	..... (601,446)	.....	67,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/07/2025	. 02/06/2026	4	 13,419,675	..... 271.28	497,099	.....	.....	176,451	.....	 371,771	.....	.....	..... (321,194)	.....	39,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/03/2025	. 01/30/2026	3	 27,054,590	..... 269.36	 1,028,826	.....	.....	345,950	.....	842,163	.....	.....	..... (683,557)	.....	78,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/13/2025	. 03/11/2026	3	 14,980,003	..... 250.19	581,102	.....	.....	257,987	.....	 1,285,608	.....	.....	..... (322,969)	.....	49,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/18/2025	. 03/17/2026	5	 16,192,962	..... 252.37	589,117	.....	.....	271,910	.....	 1,269,050	.....	.....	..... (317,091)	.....	54,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/10/2025	. 01/12/2026	2	 11,664,123	..... 266.98	445,206	.....	.....	126,358	.....	411,059	.....	.....	..... (319,004)	.....	31,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/13/2025	. 03/10/2026	6	 15,411,357	..... 250.48	594,461	.....	.....	262,835	.....	 1,307,136	.....	.....	..... (331,457)	.....	51,177	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/05/2025	. 03/04/2026	3	 15,510,248	..... 255.06	609,137	.....	.....	258,695	.....	 1,082,314	.....	.....	..... (350,201)	.....	50,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/31/2025	. 03/13/2026	6	 29,449,729	..... 251.78	 1,129,480	.....	.....	512,275	.....	 2,375,281	.....	.....	..... (619,161)	.....	98,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/24/2025	. 03/20/2026	6	 15,843,991	..... 251.6	 608,169	.....	.....	287,518	.....	 1,283,185	.....	.....	..... (322,072)	.....	54,223	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/30/2025	. 01/27/2026	6	 13,102,645	..... 267.25	530,257	.....	.....	172,774	.....	463,784	.....	.....	..... (356,985)	.....	37,407	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261H$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	4	13,120,852	256.77		480,508		205,684		845,692			(274,946)		42,889		0001
Purchased Call/Nasdaq FC Index/NFC261G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2026	5	17,259,832	276.13		608,271		236,905		345,908			(371,368)		53,828		0001
Purchased Call/Nasdaq FC Index/NFC261H$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	02/27/2026	4	31,795,979	258.89		1,189,918		492,784		1,854,490			(698,827)		101,916		0001
Purchased Call/Nasdaq FC Index/NFC261I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/23/2026	2	5,815,639	252.36		221,032		105,351		455,971			(116,216)		20,077		0001
Purchased Call/Nasdaq FC Index/NFC261G$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/17/2026	4	11,659,289	275.39		438,751		168,300		244,646			(270,753)		36,104		0001
Purchased Call/Nasdaq FC Index/NFC261G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	3	16,644,131	273.96		583,115		229,533		393,657			(354,467)		52,090		0001
Purchased Call/Nasdaq FC Index/NFC261F$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2026	5	13,042,451	268.21		525,670		181,496		439,322			(343,738)		38,315		0001
Purchased Call/Nasdaq FC Index/NFC261G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	4	39,777,812	275.39		1,484,990		558,690		835,625			(929,285)		121,404		0001
Purchased Call/Nasdaq FC Index/NFC261I$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/20/2026	4	27,957,271	252.36		1,108,274		523,826		2,194,033			(586,327)		95,679		0001
Purchased Call/Nasdaq FC Index/NFC261E$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/08/2026	4	12,882,121	269.68		476,024		130,266		373,826			(345,345)		33,714		0001
Purchased Call/Nasdaq FC Index/NFC261E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/02/2026	6	29,181,800	270.79		1,122,306		290,109		772,127			(832,105)		74,046		0001
Purchased Call/Nasdaq FC Index/NFC261F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/02/2026	1	11,865,073	269.36		449,686		153,612		369,494			(296,523)		34,718		0001
Purchased Call/Nasdaq FC Index/NFC261F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/28/2026	3	4,171,648	269.22		158,535		52,098		129,952			(106,314)		11,960		0001
Purchased Call/Nasdaq FC Index/NFC261F$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/21/2026	4	12,989,395	272.24		528,147		163,459		320,222			(364,205)		36,137		0001
Purchased Call/Nasdaq FC Index/NFC261F$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/23/2026	3	11,627,076	275.2		423,767		133,897		230,119			(290,164)		32,632		0001
Purchased Call/Nasdaq FC Index/NFC261G$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2026	4	14,190,670	271.17		529,334		192,947		397,263			(335,993)		42,830		0001
Purchased Call/Nasdaq FC Index/NFC261H$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/06/2026	5	14,453,620	253.53		559,218		242,025		1,079,695			(318,269)		47,397		0001
Purchased Call/Nasdaq FC Index/NFC261G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2025	02/24/2026	4	11,568,846	264.41		405,642		163,487		501,494			(241,946)		36,709		0001
Purchased Call/Nasdaq FC Index/NFC261E$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	4	27,477,967	266.98		1,056,211		293,524		969,693			(762,877)		72,272		0001
Purchased Call/Nasdaq FC Index/NFC261E$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/09/2026	5	14,924,896	269.68		556,801		153,362		436,118			(402,914)		39,255		0001
Purchased Call/Nasdaq FC Index/NFC261G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/06/2026	6	29,897,560	269.1		1,159,430		413,100		961,846			(747,212)		88,870		0001
Purchased Call/Nasdaq FC Index/NFC261F$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/04/2026	3	7,607,977	269.85		295,309		102,742		230,295			(192,340)		22,439		0001
Purchased Call/Nasdaq FC Index/NFC261G$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/25/2026	4	7,613,449	261.47		284,762		115,629		387,689			(169,062)		24,240		0001
Purchased Call/Nasdaq FC Index/NFC261H$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/09/2026	1	6,559,340	254.28		250,567		109,752		473,596			(141,328)		21,714		0001
Purchased Call/Nasdaq FC Index/NFC261E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2026	3	4,649,386	269.64		177,129		47,911		134,916			(128,994)		12,107		0001
Purchased Call/Nasdaq FC Index/NFC261E$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/06/2026	2	9,215,927	272.49		324,794		86,944		213,967			(237,436)		23,877		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261G$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	02/18/2026	4	8,651,251	276.04		318,098		123,017		173,611			(194,936)		26,885		0001
Purchased Call/Nasdaq FC Index/NFC261H$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	6	12,048,968	251.15		449,453		201,467		999,292			(248,331)		40,259		0001
Purchased Call/Nasdaq FC Index/NFC261G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	11,346,775	267.45		432,312		172,687		411,225			(260,330)		35,882		0001
Purchased Call/Nasdaq FC Index/NFC261I$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/31/2026	6	14,752,392	247.52		583,994		291,934		1,400,122			(292,082)		52,086		0001
Purchased Call/Nasdaq FC Index/NFC261I$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/19/2026	4	12,616,412	252.01		477,848		223,158		1,003,160			(255,037)		43,051		0001
Purchased Call/Nasdaq FC Index/NFC261I$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	4	19,361,829	252.35		659,744		324,150		1,520,227			(337,042)		67,605		0001
Purchased Call/Nasdaq FC Index/NFC261F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/30/2026	3	17,756,637	269.46		673,669		225,994		549,020			(448,283)		51,329		0001
Purchased Call/Nasdaq FC Index/NFC261I$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	5	18,863,294	256.33		673,101		325,055		1,244,505			(348,037)		65,493		0001
Purchased Call/Nasdaq FC Index/NFC261E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/16/2026	5	36,912,610	271.37		1,407,047		419,550		967,418			(989,105)		100,394		0001
Purchased Call/Nasdaq FC Index/NFC261E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/15/2026	3	5,858,798	269.95		217,336		63,900		168,927			(153,513)		15,861		0001
Purchased Call/Nasdaq FC Index/NFC261F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/29/2026	6	17,056,008	268.92		650,876		215,772		543,443			(434,785)		49,101		0001
Purchased Call/Nasdaq FC Index/NFC261H$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	3	27,760,099	254.28		1,032,150		447,528		2,006,839			(586,226)		91,032		0001
Purchased Call/Nasdaq FC Index/NFC261G$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/20/2026	4	25,145,449	267.45		951,595		375,482		912,191			(577,415)		78,696		0001
Purchased Call/Nasdaq FC Index/NFC261H$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	03/03/2026	4	14,879,005	255.59		569,346		240,590		1,013,131			(328,530)		48,323		0001
Purchased Call/Nasdaq FC Index/NFC261G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2026	3	6,492,267	270.48		250,502		92,020		190,882			(158,319)		19,669		0001
Purchased Call/Nasdaq FC Index/NFC261G$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	10,018,089	269.1		380,687		137,383		325,933			(243,764)		30,123		0001
Purchased Call/Nasdaq FC Index/NFC261G$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2026	4	19,871,415	270.76		772,434		285,817		574,415			(486,541)		60,425		0001
Purchased Call/Nasdaq FC Index/NFC261F$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	11,462,944	273.87		427,568		137,811		252,575			(290,094)		32,588		0001
Purchased Call/Nasdaq FC Index/NFC261F$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/20/2026	1	2,836,537	271.37		106,654		32,613		74,235			(74,194)		7,856		0001
Purchased Call/Nasdaq FC Index/NFC261H$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/17/2025	03/16/2026	2	5,779,436	251.78		219,716		100,479		464,381			(119,726)		19,546		0001
Purchased Call/Nasdaq FC Index/NFC261H$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2026	2	6,536,351	258.89		247,635		103,802		380,618			(144,282)		21,159		0001
Purchased Call/Nasdaq FC Index/NFC261I$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/27/2026	3	27,600,405	248.01		1,060,377		521,791		2,580,730			(540,626)		96,372		0001
Purchased Call/Nasdaq FC Index/NFC261I$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/30/2026	1	7,210,362	248.01		275,436		136,580		671,610			(139,594)		25,387		0001
Purchased Call/Nasdaq FC Index/NFC261J$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/10/2026	5	16,646,928	241.44		652,141		345,610		1,960,848			(308,481)		60,368		0001
Purchased Call/Nasdaq FC Index/NFC261J$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	3	25,636,111	242.17		985,871		523,472		2,946,064			(464,673)		92,966		0001
Purchased Call/Nasdaq FC Index/NFC261J$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/24/2026	4	16,802,655	245.28		633,834		360,280		1,729,953			(275,713)		63,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/17/2025	.04/20/2026	1	5,200,856	..... 240.94	.....	197,633	.....	109,132	.....	621,528	.....	.....	.....(89,149)	.....	 19,345	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611SO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/01/2025	.04/01/2026	4	 13,130,213	.....248.5	.....	507,504	.....	254,810	.....	 1,199,589	.....	.....	..... (252,722)	.....	46,486	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/05/2025	.05/01/2026	5	 28,863,461	..... 249.53	.....	1,047,970	.....	 617,769	.....	2,541,497	.....	.....	..... (433,156)	.....	110,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/25/2025	.04/21/2026	4	 15,093,792	..... 238.41	.....	631,211	.....	352,121	.....	 1,957,064	.....	.....	..... (279,356)	.....	56,282	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/08/2025	.04/07/2026	4	 13,845,739	..... 238.48	.....	530,414	.....	275,375	.....	 1,796,918	.....	.....	..... (255,106)	.....	49,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/10/2025	.04/08/2026	4	 13,162,847	..... 237.7	.....	558,632	.....	291,282	.....	 1,750,644	.....	.....	..... (267,438)	.....	47,484	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/23/2025	.04/23/2026	5	 14,434,131	..... 243.38	.....	558,163	.....	314,786	.....	 1,586,388	.....	.....	..... (244,071)	.....	54,087	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/22/2025	.04/22/2026	3	 13,567,364	..... 240.94	.....	540,965	.....	302,947	.....	 1,620,116	.....	.....	..... (238,238)	.....	50,715	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/28/2025	.04/28/2026	5	 14,085,622	..... 246.21	.....	534,091	.....	308,269	.....	 1,400,525	.....	.....	..... (226,071)	.....	53,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/16/2025	.04/16/2026	7	 12,898,108	..... 240.94	.....	530,465	.....	300,339	.....	 1,541,660	.....	.....	..... (231,379)	.....	47,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/11/2025	.04/09/2026	4	 14,378,537	.....242.9	.....	537,072	.....	282,224	.....	 1,609,774	.....	.....	..... (255,610)	.....	52,006	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/23/2025	.04/15/2026	6	 16,374,523	..... 242.45	.....	 611,918	.....	331,259	.....	 1,861,039	.....	.....	..... (280,925)	.....	60,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/28/2025	.04/24/2026	4	 28,054,968	..... 246.19	.....	1,047,712	.....	597,079	.....	 2,795,874	.....	.....	..... (453,698)	.....	105,382	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSH ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/07/2025	.05/07/2026	5	 12,665,278	..... 248.55	.....	487,063	.....	294,861	.....	 1,156,970	.....	.....	..... (192,982)	.....	49,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/30/2025	.04/29/2026	4	 15,230,422	..... 246.8	.....	565,853	.....	327,780	.....	 1,482,111	.....	.....	..... (238,364)	.....	57,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/13/2025	.06/15/2026	1	6,432,656	..... 253.65	.....	245,084	.....	173,517	.....	487,643	.....	.....	.....(72,791)	.....	27,041	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSD ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/05/2025	.05/05/2026	5	 13,672,040	..... 248.89	.....	492,686	.....	293,842	.....	 1,232,365	.....	.....	..... (199,129)	.....	52,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/13/2025	.05/08/2026	6	 24,539,620	..... 249.94	.....	951,529	.....	579,728	.....	 2,131,332	.....	.....	..... (374,723)	.....	95,258	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/12/2025	.06/12/2026	5	 17,273,725	..... 257.54	.....	622,814	.....	438,689	.....	 1,120,831	.....	.....	..... (187,101)	.....	72,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/02/2025	.05/29/2026	5	 27,613,947	..... 252.84	.....	1,063,647	.....	 709,680	.....	 2,155,468	.....	.....	..... (357,998)	.....	112,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSX ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/06/2025	.06/05/2026	5	 14,366,598	..... 254.15	.....	559,536	.....	383,239	.....	 1,067,280	.....	.....	..... (178,891)	.....	59,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/09/2025	.06/09/2026	5	 13,976,693	..... 256.55	.....	543,455	.....	376,697	.....	941,981	.....	.....	..... (167,351)	.....	58,067	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/04/2025	.06/03/2026	4	 16,992,201	..... 255.42	.....	640,859	.....	433,156	.....	 1,196,735	.....	.....	..... (208,371)	.....	69,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/06/2025	.06/05/2026	4	 21,208,042	..... 256.29	.....	804,545	.....	552,447	.....	 1,445,135	.....	.....	..... (255,318)	.....	87,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/14/2025	.05/12/2026	7	 11,590,736	..... 253.74	.....	424,515	.....	261,594	.....	867,035	.....	.....	..... (163,252)	.....	45,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/26/2025	.06/18/2026	5	 30,590,141	..... 254.03	.....	 1,208,047	.....	875,738	.....	 2,327,412	.....	.....	..... (337,360)	.....	129,338	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261N\$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	3	28,247,899	262.58		1,048,190		780,799		1,490,575			(272,213)		121,251		0001
Purchased Call/Nasdaq FC Index/NFC261M\$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	4	22,266,131	253.65		889,909		628,515		1,689,793			(264,859)		93,055		0001
Purchased Call/Nasdaq FC Index/NFC261M\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	6	12,302,581	257.36		444,035		316,802		804,055			(128,282)		51,817		0001
Purchased Call/Nasdaq FC Index/NFC261M\$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2026	4	12,265,184	259.23		461,199		338,279		748,078			(123,560)		52,451		0001
Purchased Call/Nasdaq FC Index/NFC261L\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/19/2026	5	14,526,176	254.94		518,890		329,545		1,036,751			(189,756)		57,780		0001
Purchased Call/Nasdaq FC Index/NFC261K\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	3	27,942,473	254.8		1,015,785		638,159		2,007,869			(380,992)		110,180		0001
Purchased Call/Nasdaq FC Index/NFC261K\$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/15/2026	6	15,844,793	254.59		570,647		357,680		1,148,380			(215,201)		62,477		0001
Purchased Call/Nasdaq FC Index/NFC261L\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/22/2026	5	16,581,171	252.02		607,112		393,443		1,334,135			(217,330)		66,381		0001
Purchased Call/Nasdaq FC Index/NFC261K\$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/08/2026	5	15,023,539	249.95		562,074		341,460		1,304,339			(222,630)		58,319		0001
Purchased Call/Nasdaq FC Index/NFC261K\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/04/2026	1	3,502,580	249.53		126,793		75,098		308,129			(52,168)		13,472		0001
Purchased Call/Nasdaq FC Index/NFC261J\$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/14/2026	4	12,428,720	242.38		473,881		255,166		1,416,119			(218,822)		45,538		0001
Purchased Call/Nasdaq FC Index/NFC261J\$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/17/2026	4	43,447,661	240.94		1,626,191		893,375		5,197,073			(736,850)		160,404		0001
Purchased Call/Nasdaq FC Index/NFC261J\$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/27/2026	1	4,131,205	246.19		152,441		87,349		411,122			(65,629)		15,631		0001
Purchased Call/Nasdaq FC Index/NFC261I\$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2026	5	11,646,623	249.31		394,781		199,665		1,033,172			(195,462)		41,346		0001
Purchased Call/Nasdaq FC Index/NFC261I\$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	5	25,432,734	238.4		991,584		505,896		3,329,817			(487,825)		90,287		0001
Purchased Call/Nasdaq FC Index/NFC261I\$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/02/2026	4	16,575,080	242.85		596,490		303,496		1,863,466			(294,650)		58,842		0001
Purchased Call/Nasdaq FC Index/NFC261M\$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/25/2026	3	11,092,593	259.65		425,275		313,687		661,858			(112,722)		47,525		0001
Purchased Call/Nasdaq FC Index/NFC261M\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	4	18,100,681	261.81		671,213		498,895		987,759			(175,862)		77,695		0001
Purchased Call/Nasdaq FC Index/NFC261L\$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	3	17,307,507	252.82		653,788		431,273		1,349,480			(223,622)		70,172		0001
Purchased Call/Nasdaq FC Index/NFC261L\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2026	4	15,058,150	254.47		534,252		340,676		1,095,921			(194,027)		60,026		0001
Purchased Call/Nasdaq FC Index/NFC261K\$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/13/2026	4	18,787,554	254.35		672,115		415,224		1,371,437			(257,402)		73,754		0001
Purchased Call/Nasdaq FC Index/NFC261M\$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/10/2026	3	14,513,219	257.91		536,635		372,813		925,366			(164,407)		60,415		0001
Purchased Call/Nasdaq FC Index/NFC261L\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	4	14,724,883	251.77		553,137		355,160		1,192,932			(199,594)		58,824		0001
Purchased Call/Nasdaq FC Index/NFC261L\$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/27/2026	6	10,713,915	253.55		395,471		260,495		814,956			(135,408)		43,348		0001
Purchased Call/Nasdaq FC Index/NFC261K\$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/14/2026	3	14,884,584	254.56		533,867		332,068		1,077,775			(202,904)		58,562		0001
Purchased Call/Nasdaq FC Index/NFC261L\$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	2	11,226,256	255.93		408,829		278,017		774,866			(131,854)		46,175		0001

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Purchased Call/Nasdaq FC Index/NFC261MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/18/2025	.06/17/2026	3	 17,186,466	..... 255.29	.....	651,802	.....	467,421	.....	 1,221,632	.....	.....	..... (187,114)	.....	72,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/20/2025	.06/18/2026	3	 14,690,577	..... 255.16	.....	553,997	.....	400,515	.....	 1,056,265	.....	.....	..... (156,995)	.....	62,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/23/2025	.05/26/2026	1	 6,409,816	..... 250.06	.....	242,932	.....	158,609	.....	555,039	.....	.....	..... (85,818)	.....	25,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/04/2025	.04/06/2026	1	4,769,262	.....238.4	.....	185,047	.....	 95,327	.....	620,750	.....	.....	..... (90,255)	.....	17,114	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/05/2025	.05/01/2026	4	 15,711,853	..... 248.18	.....	593,081	.....	348,868	.....	 1,455,350	.....	.....	..... (246,370)	.....	60,012	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/10/2025	.06/08/2026	2	6,488,969	..... 256.29	.....	243,052	.....	 167,411	.....	442,135	.....	.....	..... (76,784)	.....	26,905	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/30/2025	.05/29/2026	4	 14,874,841	..... 253.16	.....	559,355	.....	372,362	.....	 1,146,643	.....	.....	..... (189,488)	.....	60,434	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/02/2025	.06/02/2026	4	 10,715,950	..... 253.99	.....	419,786	.....	282,749	.....	805,275	.....	.....	..... (137,456)	.....	43,897	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSF ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/08/2025	.05/06/2026	4	 16,086,309	 248	.....	605,653	.....	362,909	.....	 1,499,428	.....	.....	..... (243,151)	.....	62,160	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/27/2025	.06/29/2026	1	7,321,075	..... 262.58	.....	267,219	.....	199,494	.....	386,446	.....	.....	..... (69,171)	.....	31,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/25/2025	.06/23/2026	3	 13,067,666	..... 256.18	.....	535,337	.....	391,528	.....	898,289	.....	.....	..... (144,488)	.....	55,778	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSM ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/09/2025	.05/11/2026	2	4,331,551	..... 249.94	.....	 160,786	.....	 98,685	.....	375,837	.....	.....	.....(62,719)	.....	 16,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/11/2025	.04/13/2026	1	5,333,522	..... 242.17	.....	204,807	.....	109,456	.....	619,449	.....	.....	.....(95,986)	.....	 19,492	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/12/2025	.06/11/2026	4	 10,301,728	..... 256.99	.....	389,230	.....	272,222	.....	682,235	.....	.....	..... (118,033)	.....	42,969	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/02/2025	.04/30/2026	4	 12,409,434	..... 246.96	.....	471,316	.....	275,410	.....	 1,200,006	.....	.....	..... (196,781)	.....	47,287	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/23/2025	.05/22/2026	3	 30,029,792	..... 250.06	1,182,566	768,033	.....	 2,612,462	.....	..... (420,411)	.....	.....	120,222	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/16/2025	.05/18/2026	1	6,129,027	.....254.8	.....	220,032	.....	 138,808	.....	440,170	.....	.....	.....(82,137)	.....	 24,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/30/2025	.06/01/2026	1	5,237,757	..... 252.84	.....	197,987	.....	132,537	.....	408,628	.....	.....	.....(66,355)	.....	 21,412	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/20/2025	.06/22/2026	1	5,078,345	..... 254.03	.....	193,485	.....	 140,716	.....	379,836	.....	.....	.....(53,775)	.....	 21,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/07/2025	.06/30/2026	6	 17,381,774	..... 264.08	.....	605,582	.....	455,184	.....	 860,173	.....	.....	..... (151,540)	.....	75,162	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610SJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/05/2025	.09/04/2026	7	 34,113,816	..... 262.65	1,307,168	1,228,162	.....	 1,912,027	.....	.....(87,999)	.....	.....	164,382	.....	.....	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261RS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/18/2025	.09/18/2026	3	 15,788,564	..... 272.59	.....	 571,671	.....	557,812	.....	589,047	.....	.....	.....(18,275)	.....	77,634	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/17/2025	.09/16/2026	3	 14,058,410	..... 270.13	.....	511,715	.....	493,987	.....	586,318	.....	.....	..... (19,171)	.....	68,931	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261RSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/23/2025	.09/22/2026	4	 15,353,292	.....273.9	.....	547,852	.....	538,200	.....	548,674	.....	.....	..... (11,166)	.....	75,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSU ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/22/2025	.08/24/2026	1	 6,372,080	..... 263.19	.....	242,776	.....	218,699	.....	343,325	.....	.....	.....(25,799)	.....	 30,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/21/2025	.08/20/2026	4	 12,033,934	..... 260.89	.....	457,161	.....	408,113	.....	712,739	.....	.....	.....(50,861)	.....	56,690	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	2	19,227,344	272.85		723,751		723,751		743,502			(982)		96,005		0001
Purchased Call/Nasdaq FC Index/NFC261RSK ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	3	35,791,619	272.07		1,351,871		1,349,027		1,421,929			(12,057)		177,728		0001
Purchased Call/Nasdaq FC Index/NFC261QS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/28/2026	4	30,735,859	261.74		1,161,447		1,071,547		1,764,201			(99,942)		146,568		0001
Purchased Call/Nasdaq FC Index/NFC261RSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	4	12,198,865	272.93		442,535		435,591		449,532			(8,180)		60,407		0001
Purchased Call/Nasdaq FC Index/NFC261QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2026	3	8,355,494	261.74		314,863		291,069		479,778			(26,115)		40,024		0001
Purchased Call/Nasdaq FC Index/NFC261QS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/28/2026	4	16,355,010	265.17		587,944		541,123		816,610			(52,455)		77,991		0001
Purchased Call/Nasdaq FC Index/NFC261QSF ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/03/2026	4	13,807,133	260.58		538,730		501,207		846,977			(39,445)		66,433		0001
Purchased Call/Nasdaq FC Index/NFC261QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	3	17,276,809	270.53		621,314		598,410		702,190			(24,483)		84,590		0001
Purchased Call/Nasdaq FC Index/NFC261QS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	2	6,303,664	261.74		241,017		222,502		365,523			(20,869)		30,240		0001
Purchased Call/Nasdaq FC Index/NFC261RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	3	25,374,905	273.43		922,685		902,741		918,066			(26,558)		124,771		0001
Purchased Call/Nasdaq FC Index/NFC261QSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	4	13,497,797	264.23		515,315		487,827		707,221			(28,991)		65,519		0001
Purchased Call/Nasdaq FC Index/NFC261RSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	3	19,625,046	271.26		739,439		736,049		767,936			(9,353)		97,451		0001
Purchased Call/Nasdaq FC Index/NFC261RSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	4	8,997,532	272.26		328,106		324,587		341,749			(5,009)		44,616		0001
Purchased Call/Nasdaq FC Index/NFC261NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/01/2026	5	15,063,670	261.41		578,581		437,032		838,697			(143,652)		65,257		0001
Purchased Call/Nasdaq FC Index/NFC261NSY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	6	16,679,778	268.58		612,365		490,752		685,568			(125,179)		74,338		0001
Purchased Call/Nasdaq FC Index/NFC261NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/09/2026	4	13,587,356	265.78		494,886		384,346		631,552			(112,067)		59,715		0001
Purchased Call/Nasdaq FC Index/NFC261PSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	4	12,919,672	264.47		466,338		414,752		656,921			(52,961)		60,768		0001
Purchased Call/Nasdaq FC Index/NFC261QS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	4	14,413,735	269.97		512,358		414,485		557,079			(98,767)		64,681		0001
Purchased Call/Nasdaq FC Index/NFC261NSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/16/2026	3	12,853,786	266.35		494,407		393,492		583,737			(102,522)		57,188		0001
Purchased Call/Nasdaq FC Index/NFC261NSH ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/08/2026	4	14,647,081	263.91		552,763		426,811		735,731			(126,823)		64,258		0001
Purchased Call/Nasdaq FC Index/NFC261QSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	3	15,898,825	270.07		592,627		486,362		615,625			(109,945)		71,708		0001
Purchased Call/Nasdaq FC Index/NFC261NSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/10/2026	5	17,201,943	265.36		628,906		492,731		813,756			(139,740)		75,735		0001
Purchased Call/Nasdaq FC Index/NFC261QSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/28/2026	7	13,058,460	271.88		468,996		389,018		464,856			(80,895)		59,292		0001
Purchased Call/Nasdaq FC Index/NFC261QSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/17/2026	4	26,923,180	268.35		1,010,499		811,690		1,132,951			(204,142)		119,991		0001
Purchased Call/Nasdaq FC Index/NFC261QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/31/2026	4	22,451,244	265.15		883,051		743,651		1,091,060			(144,487)		102,447		0001
Purchased Call/Nasdaq FC Index/NFC261PSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	4	10,827,458	273.09		404,296		353,257		373,076			(52,694)		50,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/11/2026	3	24,997,936	266.94		964,247		924,643		1,183,258			(46,079)		121,693		0001
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/08/2026	5	15,367,858	263.49		597,420		564,230		834,783			(34,716)		74,488		0001
Purchased Call/Nasdaq FC Index/NFC261P$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/21/2026	5	25,100,570	263.19		962,691		867,363		1,355,384			(101,352)		118,426		0001
Purchased Call/Nasdaq FC Index/NFC261P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2026	4	14,511,774	262.45		569,900		515,986		806,019			(55,194)		68,888		0001
Purchased Call/Nasdaq FC Index/NFC261R$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/17/2026	5	7,917,461	269.12		312,722		303,761		346,613			(10,595)		38,876		0001
Purchased Call/Nasdaq FC Index/NFC2610$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	4	14,612,031	266.89		571,738		485,680		659,867			(87,191)		67,222		0001
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	3	14,461,020	263.65		567,697		519,226		766,566			(52,078)		68,855		0001
Purchased Call/Nasdaq FC Index/NFC2610$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	08/04/2026	5	14,595,403	267.87		551,073		467,051		634,120			(85,102)		67,037		0001
Purchased Call/Nasdaq FC Index/NFC261P$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	5	16,866,495	269.11		650,731		559,231		693,828			(95,748)		77,845		0001
Purchased Call/Nasdaq FC Index/NFC261P$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/12/2026	4	15,199,224	273.08		568,375		493,894		522,461			(75,810)		70,711		0001
Purchased Call/Nasdaq FC Index/NFC261R$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	9,225,739	272.07		342,275		341,332		360,317			(3,731)		46,002		0001
Purchased Call/Nasdaq FC Index/NFC261P$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/11/2026	3	15,183,555	269.55		626,066		542,731		613,434			(84,596)		70,526		0001
Purchased Call/Nasdaq FC Index/NFC261N$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/14/2026	4	14,648,047	265.53		550,510		434,482		690,801			(116,926)		64,945		0001
Purchased Call/Nasdaq FC Index/NFC261N$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/10/2026	5	33,549,456	264.71		1,262,764		989,869		1,633,549			(279,472)		147,707		0001
Purchased Call/Nasdaq FC Index/NFC261N$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	4	32,862,274	265.98		1,198,938		915,504		1,501,173			(291,550)		142,622		0001
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	3	26,146,143	270.77		976,368		803,284		979,654			(178,358)		117,926		0001
Purchased Call/Nasdaq FC Index/NFC2610$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	07/22/2026	4	19,819,596	268.27		748,731		607,350		830,114			(142,728)		89,090		0001
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	7	14,224,900	270.32		500,292		420,654		548,434			(82,804)		64,910		0001
Purchased Call/Nasdaq FC Index/NFC261P$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	4	16,169,765	272.82		594,288		522,306		568,125			(75,959)		75,464		0001
Purchased Call/Nasdaq FC Index/NFC261P$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	4,691,236	270.67		177,329		152,903		179,835			(25,609)		21,756		0001
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	3	13,115,416	269.42		488,641		398,076		524,392			(92,044)		59,054		0001
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	4	10,318,683	268.63		397,944		339,961		431,943			(59,450)		47,548		0001
Purchased Call/Nasdaq FC Index/NFC261P$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/21/2026	3	14,996,820	259.85		603,040		541,846		922,975			(65,343)		70,756		0001
Purchased Call/Nasdaq FC Index/NFC2610$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/29/2026	5	14,967,400	270.93		558,038		463,255		557,373			(95,889)		68,073		0001
Purchased Call/Nasdaq FC Index/NFC2610$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/26/2026	3	13,155,509	263.29		505,210		458,398		707,022			(48,084)		62,544		0001
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2026	3	7,718,933	264.18		302,783		288,083		405,671			(16,179)		37,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/30/2025	. 07/30/2026	5	 14,132,076	..... 271.58	.....	517,245	.....	431,476	.....	511,200	.....	.....	..... (87,360)	.....	64,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/04/2025	. 09/04/2026	4	8,503,185	..... 262.53	.....	325,666	.....	305,263	.....	476,438	.....	.....	.....(22,695)	.....	40,974	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/07/2025	. 07/07/2026	3	 15,775,924	..... 263.79	.....	587,159	.....	452,081	.....	795,534	.....	.....	..... (135,948)	.....	69,087	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/15/2025	. 07/15/2026	4	 27,259,251	..... 265.95	.....	 1,022,719	.....	809,603	.....	 1,263,055	.....	.....	..... (214,901)	.....	121,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/08/2025	. 08/07/2026	4	 23,062,246	..... 270.67	.....	 873,801	.....	753,030	.....	883,466	.....	.....	..... (125,701)	.....	106,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/07/2025	. 08/03/2026	2	 6,872,960	..... 265.15	.....	264,060	.....	222,675	.....	334,172	.....	.....	.....(43,093)	.....	31,516	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/15/2025	. 08/14/2026	3	 25,638,819	..... 270.65	.....	967,206	.....	852,226	.....	 1,001,484	.....	.....	..... (120,823)	.....	119,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/15/2025	. 08/17/2026	1	6,979,454	..... 270.65	.....	264,521	.....	233,187	.....	273,664	.....	.....	.....(33,155)	.....	32,726	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/19/2025	. 08/18/2026	4	 13,413,909	..... 270.5	.....	444,273	.....	393,453	.....	524,018	.....	.....	..... (51,760)	.....	62,995	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/04/2025	. 09/02/2026	3	 11,853,330	..... 258.86	.....	486,558	.....	452,137	.....	762,635	.....	.....	.....(36,183)	.....	56,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/12/2025	. 09/14/2026	1	 6,650,898	..... 266.94	.....	248,079	.....	237,827	.....	313,378	.....	.....	..... (12,167)	.....	32,517	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/11/2025	. 07/13/2026	1	 7,306,211	..... 264.71	.....	 271,060	.....	212,816	.....	355,581	.....	.....	.....(59,825)	.....	32,337	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/25/2025	. 07/27/2026	1	6,219,341	..... 270.77	.....	228,872	.....	188,520	.....	233,026	.....	.....	.....(41,783)	.....	28,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/03/2025	. 07/06/2026	2	6,495,969	..... 265.98	.....	237,521	.....	181,915	.....	296,920	.....	.....	.....(57,414)	.....	28,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/02/2025	. 07/02/2026	3	 10,465,753	..... 263.47	.....	396,082	.....	301,796	.....	534,894	.....	.....	.....(97,267)	.....	45,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/30/2025	. 09/30/2026	1	9,138,705	..... 273.36	.....	339,960	.....	339,960	.....	347,408	.....	.....	.....	.....	45,694	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/19/2025	. 09/21/2026	1	7,751,334	..... 273.43	.....	279,048	.....	272,898	.....	284,028	.....	.....	.....(8,364)	.....	38,276	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/11/2025	. 09/11/2026	2	 19,388,374	..... 265.82	.....	742,086	.....	709,847	.....	961,098	.....	.....	.....(37,875)	.....	94,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/18/2025	. 07/20/2026	1	5,528,686	..... 268.35	.....	203,456	.....	 163,661	.....	230,155	.....	.....	.....(41,024)	.....	24,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/03/2023	. 10/01/2025	4	 1,192,861	..... 238.96	53,667	.....	.....	.....	.....	 171,021	.....	.....	.....(20,026)	.....	312	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/03/2023	. 10/02/2025	4	4,752,484	..... 240.31	 197,667	.....	.....	275	.....	647,664	.....	.....	.....(74,742)	.....	 1,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/03/2025	4	 3,661,157	..... 237.15	175,512	.....	.....	483	.....	553,565	.....	.....	.....(65,648)	.....	 1,660	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/03/2025	5	4,538,059	.....239.3	209,052	.....	.....	581	.....	639,248	.....	.....	..... (78,867)	.....	 2,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/03/2025	7	4,921,462	..... 238.66	232,390	.....	.....	644	.....	708,302	.....	.....	.....(87,349)	.....	 2,231	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 01/05/2024	. 10/08/2025	2	1,591,305	..... 241.19	74,685	.....	.....	736	.....	207,528	.....	.....	.....(28,509)	.....	 1,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/13/2023	. 10/06/2025	8	4,147,330	..... 241.19	191,489	.....	.....	 1,334	.....	543,714	.....	.....	.....(72,542)	.....	 2,659	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/06/2023	. 10/07/2025	1	1,436,863	..... 241.19	64,803	.....	.....	535	.....	 187,878	.....	.....	.....(24,168)	.....	995	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/10/2023	. 10/09/2025	5	5,459,123	..... 241.85	253,135	.....	.....	 2,787	.....	693,249	.....	.....	.....(94,841)	.....	 4,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/10/2025	5	6,822,391	..... 242.55	314,793	.....	.....	 3,894	.....	845,271	.....	.....	..... (117,763)	.....	 5,646	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/11/2023	. 10/10/2025	2	3,381,966	.....243.8	148,562	.....	.....	 1,841	.....	399,682	.....	.....	.....(55,606)	.....	 2,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/12/2023	. 10/10/2025	4	 2,661,067	..... 242.89	122,226	.....	.....	 1,551	.....	325,543	.....	.....	..... (46,786)	.....	 2,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/17/2023	. 10/15/2025	2	1,865,990	..... 240.56	85,784	.....	.....	 1,649	.....	245,794	.....	.....	.....(31,992)	.....	 1,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSD ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/13/2023	. 10/14/2025	2	2,128,149	..... 240.56	99,104	.....	.....	 1,793	.....	280,954	.....	.....	.....(37,439)	.....	 2,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2023	. 10/13/2025	4	6,150,598	..... 240.56	296,186	.....	.....	 4,923	.....	813,741	.....	.....	..... (111,563)	.....	 5,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/17/2023	. 10/17/2025	3	4,549,873	..... 242.14	205,754	.....	.....	 4,601	.....	564,886	.....	.....	..... (78,280)	.....	 4,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/16/2025	5	 6,576,276	..... 242.81	284,445	.....	.....	 5,864	.....	796,047	.....	.....	..... (106,414)	.....	 6,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/17/2025	5	6,193,043	..... 240.03	269,803	.....	.....	 5,945	.....	829,158	.....	.....	..... (101,008)	.....	 6,683	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSM ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/19/2023	. 10/17/2025	4	2,013,349	..... 238.61	99,994	.....	.....	 2,317	.....	290,296	.....	.....	.....(39,292)	.....	 2,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/24/2023	. 10/20/2025	5	3,525,336	..... 236.14	 161,686	.....	.....	 4,230	.....	542,631	.....	.....	.....(60,537)	.....	 4,126	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/21/2025	2	2,337,522	..... 236.14	109,151	.....	.....	 3,018	.....	353,965	.....	.....	.....(40,978)	.....	 2,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/20/2023	. 10/22/2025	2	 737,465	..... 236.14	34,341	.....	.....	990	.....	 111,466	.....	.....	.....(12,809)	.....	905	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSU ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/30/2023	. 10/23/2025	5	 6,735,178	..... 236.55	322,760	.....	.....	 9,760	.....	1,002,910	.....	.....	..... (120,783)	.....	 8,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/26/2023	. 10/24/2025	6	 5,870,850	..... 238.14	241,392	.....	.....	 7,642	.....	830,043	.....	.....	.....(90,428)	.....	 7,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/24/2025	5	5,350,863	..... 234.19	235,853	.....	.....	 7,483	.....	858,013	.....	.....	.....(88,444)	.....	 6,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/16/2024	. 10/24/2025	4	3,271,996	..... 231.43	164,124	.....	.....	 5,345	.....	579,441	.....	.....	.....(63,075)	.....	 4,195	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/31/2023	. 10/27/2025	4	4,194,345	..... 232.09	198,491	.....	.....	 7,106	.....	727,522	.....	.....	.....(74,343)	.....	 5,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/29/2025	2	 841,958	..... 232.09	38,977	.....	.....	 1,498	.....	142,745	.....	.....	.....(14,525)	.....	 1,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/27/2023	. 10/28/2025	1	4,437,834	..... 232.09	202,365	.....	.....	 7,505	.....	769,356	.....	.....	.....(75,472)	.....	 6,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/14/2025	. 10/30/2025	6	 8,626,908	..... 233.39	414,342	 4,415	.....	 17,095	.....	 1,437,726	.....	.....	..... (159,010)	.....	 12,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/01/2023	. 10/31/2025	4	4,187,927	..... 234.02	201,131	.....	.....	 8,288	.....	684,115	.....	.....	.....(75,196)	.....	 6,102	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/03/2023	. 10/31/2025	5	5,703,651	..... 236.38	 281,180	.....	.....	 11,687	.....	 865,666	.....	.....	..... (105,876)	.....	 8,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/02/2023	. 10/31/2025	5	3,287,602	..... 238.83	153,618	.....	.....	 6,368	.....	460,251	.....	.....	.....(57,634)	.....	 4,791	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/03/2023	. 11/03/2025	4	5,048,379	..... 240.66	229,780	.....	.....	10,444	.....	662,388	.....	.....	..... (86,067)	.....	7,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/03/2023	. 11/04/2025	1	1,335,745	..... 240.66	59,574	.....	.....	 2,782	.....	171,059	.....	.....	.....(22,218)	.....	 2,068	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/05/2025	3	 2,116,875	..... 240.66	97,181	.....	.....	 4,671	.....	277,383	.....	.....	.....(36,277)	.....	 3,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/06/2023	. 11/06/2025	6	8,203,972	..... 241.22	385,429	.....	.....	19,082	.....	 1,052,840	.....	.....	..... (144,291)	.....	13,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/07/2023	. 11/07/2025	6	4,391,220	..... 242.84	196,433	.....	.....	 9,999	.....	518,984	.....	.....	.....(73,546)	.....	 7,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/08/2023	. 11/07/2025	5	5,403,706	..... 243.02	229,891	.....	.....	11,720	.....	634,382	.....	.....	..... (86,081)	.....	 8,718	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/09/2023	. 11/07/2025	5	5,960,039	..... 240.77	293,623	.....	.....	15,004	.....	759,264	.....	.....	..... (110,117)	.....	 9,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/10/2023	. 11/11/2025	1	1,632,287	..... 245.08	71,821	.....	.....	 4,045	.....	176,526	.....	.....	..... (26,786)	.....	 2,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/13/2023	. 11/10/2025	5	3,329,680	..... 245.08	147,335	.....	.....	 8,123	.....	360,620	.....	.....	.....(55,239)	.....	 5,580	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/15/2023	. 11/12/2025	4	7,375,205	..... 245.08	349,099	.....	.....	20,166	.....	797,696	.....	.....	..... (130,689)	.....	12,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/14/2023	. 11/13/2025	3	5,458,053	..... 244.52	263,869	.....	.....	15,587	.....	 602,787	.....	.....	.....(98,689)	.....	 9,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/16/2023	. 11/14/2025	7	5,423,454	..... 246.98	240,868	.....	.....	14,603	.....	543,454	.....	.....	.....(90,288)	.....	 9,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/15/2023	. 11/14/2025	6	5,857,938	 247	260,242	.....	.....	15,755	.....	586,508	.....	.....	.....(97,409)	.....	10,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/21/2023	. 11/14/2025	4	4,740,684	..... 247.07	211,621	.....	.....	12,862	.....	473,279	.....	.....	.....(79,392)	.....	 8,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/19/2025	1	 782,113	..... 247.09	34,960	.....	.....	 2,350	.....	 77,732	.....	.....	.....(13,021)	.....	 1,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/17/2025	6	5,298,428	..... 247.09	241,461	.....	.....	15,658	.....	527,352	.....	.....	.....(90,567)	.....	 9,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/17/2023	. 11/18/2025	1	 1,981,651	..... 247.09	88,183	.....	.....	 5,814	.....	197,041	.....	.....	.....(32,888)	.....	 3,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/20/2023	. 11/20/2025	6	6,601,534	..... 248.05	290,426	.....	.....	20,016	.....	629,861	.....	.....	..... (108,766)	.....	12,338	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/21/2025	6	6,926,857	..... 247.54	315,680	.....	.....	22,214	.....	676,099	.....	.....	..... (118,300)	.....	13,073	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/27/2023	. 11/21/2025	7	8,323,149	..... 248.27	379,966	.....	.....	27,383	.....	 787,864	.....	.....	..... (145,699)	.....	15,708	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/24/2023	. 11/25/2025	1	 100,713	..... 248.02	 4,492	.....	.....	339	.....	 9,614	.....	.....	.....(1,675)	.....	197	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/28/2023	. 11/24/2025	4	 918,592	..... 248.02	42,002	.....	.....	 3,135	.....	87,710	.....	.....	.....(15,769)	.....	 1,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/30/2023	. 11/26/2025	4	2,194,299	..... 248.02	99,084	.....	.....	 7,633	.....	209,475	.....	.....	..... (37,088)	.....	 4,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/30/2023	. 11/26/2025	4	5,868,541	..... 247.66	268,219	.....	.....	20,695	.....	568,721	.....	.....	..... (100,553)	.....	11,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/01/2023	. 11/28/2025	5	5,390,676	..... 248.33	241,729	.....	.....	19,260	.....	508,369	.....	.....	.....(90,364)	.....	10,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/29/2023	. 11/28/2025	9	9,598,432	..... 248.21	427,703	.....	.....	34,327	.....	909,774	.....	.....	..... (160,947)	.....	19,295	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/07/2023	. 11/28/2025	7	9,001,569	..... 247.66	397,062	.....	.....	31,887	.....	873,033	.....	.....	..... (149,552)	.....	18,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/01/2023	. 12/02/2025	1	2,193,497	..... 248.17	99,585	.....	.....	 8,481	.....	207,752	.....	.....	.....(37,140)	.....	 4,556	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/05/2023	. 12/01/2025	4	3,394,899	..... 248.17	148,495	.....	.....	12,473	.....	321,689	.....	.....	.....(55,603)	.....	 6,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/01/2023	. 12/03/2025	1	 600,574	..... 248.17	27,386	.....	.....	 2,367	.....	56,856	.....	.....	..... (10,200)	.....	 1,257	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/11/2023	. 12/04/2025	8	7,282,085	..... 245.97	342,709	.....	.....	30,213	.....	753,419	.....	.....	..... (128,500)	.....	15,365	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/08/2023	. 12/05/2025	6	3,551,676	..... 246.35	166,514	.....	.....	14,919	.....	362,423	.....	.....	.....(62,441)	.....	 7,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/11/2023	. 12/05/2025	7	5,732,111	..... 245.24	280,113	.....	.....	25,087	.....	 611,063	.....	.....	..... (104,934)	.....	12,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/08/2023	. 12/05/2025	4	5,229,566	..... 247.97	251,512	.....	.....	 22,594	.....	499,537	.....	.....	.....(94,453)	.....	11,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/14/2023	. 12/08/2025	6	4,478,049	..... 248.68	217,672	.....	.....	20,395	.....	414,559	.....	.....	..... (81,587)	.....	 9,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USF ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/08/2023	. 12/09/2025	1	 1,734,611	..... 248.68	79,098	.....	.....	 7,497	.....	160,545	.....	.....	.....(29,500)	.....	 3,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/08/2023	. 12/10/2025	3	 1,676,186	..... 248.68	82,817	.....	.....	 7,975	.....	155,075	.....	.....	.....(30,983)	.....	 3,696	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/11/2023	. 12/11/2025	6	5,747,302	..... 250.47	285,125	.....	.....	27,867	.....	491,923	.....	.....	..... (106,809)	.....	12,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USK ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/14/2023	. 12/12/2025	7	5,379,997	..... 252.71	 261,610	.....	.....	26,023	.....	 416,760	.....	.....	.....(98,310)	.....	12,030	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USM ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/21/2023	. 12/12/2025	8	7,434,445	.....256.2	329,018	.....	.....	32,708	.....	485,229	.....	.....	..... (123,458)	.....	16,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/14/2023	. 12/12/2025	5	4,289,242	..... 255.96	192,528	.....	.....	 19,144	.....	283,427	.....	.....	.....(72,215)	.....	 9,591	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/19/2023	. 12/16/2025	3	2,395,029	..... 256.73	105,720	.....	.....	 11,046	.....	151,927	.....	.....	.....(39,462)	.....	 5,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161UST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/15/2023	. 12/15/2025	7	5,379,497	..... 256.73	240,543	.....	.....	24,866	.....	341,164	.....	.....	.....(90,173)	.....	12,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USU ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/15/2023	. 12/17/2025	5	3,910,297	..... 256.73	175,407	.....	.....	 18,586	.....	248,381	.....	.....	.....(65,659)	.....	 9,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/20/2023	. 12/18/2025	9	 6,137,612	..... 257.23	274,982	.....	.....	29,542	.....	379,901	.....	.....	..... (103,035)	.....	14,277	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/19/2023	. 12/19/2025	8	5,304,709	..... 257.61	231,679	.....	.....	 25,264	.....	322,729	.....	.....	..... (86,898)	.....	12,417	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/21/2023	. 12/19/2025	7	 4,717,790	..... 254.96	221,559	.....	.....	24,167	.....	328,640	.....	.....	.....(83,105)	.....	11,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/22/2023	. 12/19/2025	6	7,373,564	..... 257.05	331,550	.....	.....	36,236	.....	462,011	.....	.....	..... (124,439)	.....	17,260	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/22/2025	5	 4,702,180	..... 257.17	213,667	.....	.....	 24,225	.....	292,283	.....	.....	..... (80,176)	.....	11,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/22/2023	. 12/23/2025	1	1,722,471	..... 257.17	77,511	.....	.....	 8,849	.....	106,937	.....	.....	.....(28,908)	.....	 4,132	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2024	. 12/26/2025	7	7,235,146	..... 257.74	323,517	.....	.....	38,438	.....	437,534	.....	.....	..... (121,309)	.....	17,662	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/04/2024	. 12/26/2025	7	7,391,275	..... 257.93	319,878	.....	.....	37,996	.....	442,513	.....	.....	..... (119,956)	.....	18,043	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC161VSD ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2024	. 12/26/2025	7	9,142,516	..... 257.84	373,505	.....	.....	44,457	.....	549,971	.....	.....	..... (140,380)	.....	22,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSH ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/29/2025	6	7,244,823	..... 257.01	280,779	.....	.....	34,657	.....	454,298	.....	.....	..... (105,905)	.....	17,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/30/2025	1	670,715	..... 257.01	30,652	.....	.....	 3,795	.....	42,108	.....	.....	.....(11,432)	.....	 1,674	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/31/2025	2	 197,450	..... 257.01	 7,403	.....	.....	927	.....	 12,415	.....	.....	..... (2,770)	.....	496	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2024	. 12/24/2025	1	 78,018	..... 257.17	 2,918	.....	.....	340	.....	 4,852	.....	.....	..... (1,104)	.....	188	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSM ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/02/2024	. 01/02/2026	8	8,299,782	..... 250.47	360,996	.....	.....	46,273	.....	 715,061	.....	.....	..... (135,254)	.....	21,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/11/2024	. 01/02/2026	7	8,572,763	..... 248.39	418,605	.....	.....	53,756	.....	 805,786	.....	.....	..... (157,245)	.....	21,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/08/2024	. 01/02/2026	5	 7,620,270	..... 247.39	392,307	.....	.....	50,456	.....	745,789	.....	.....	..... (147,597)	.....	 19,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSU ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/09/2024	. 01/05/2026	6	4,921,459	..... 247.57	237,683	24,958	.....	38,778	.....	477,113	.....	.....	..... (106,711)	.....	 12,685	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/06/2026	2	2,095,378	..... 247.57	97,380	.....	.....	 12,976	.....	203,031	.....	.....	.....(36,323)	.....	 5,429	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/07/2026	4	2,065,847	..... 247.57	106,384	.....	.....	 14,343	.....	 200,116	.....	.....	.....(39,787)	.....	 5,379	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/10/2024	. 01/08/2026	6	4,518,244	..... 251.7	216,513	.....	.....	29,504	.....	367,852	.....	.....	..... (81,103)	.....	 11,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/10/2024	. 01/09/2026	5	 6,617,361	..... 252.01	322,152	.....	.....	44,389	.....	532,540	.....	.....	..... (120,629)	.....	 17,405	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/11/2024	. 01/09/2026	7	6,751,299	..... 253.58	314,959	.....	.....	43,479	.....	506,141	.....	.....	..... (118,076)	.....	 17,757	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/18/2024	. 01/09/2026	5	4,676,593	..... 253.88	216,045	.....	.....	29,883	.....	345,776	.....	.....	..... (81,080)	.....	 12,300	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/12/2024	. 01/15/2026	1	 635,955	 254	29,254	.....	.....	 4,254	.....	46,617	.....	.....	..... (10,881)	.....	 1,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/12/2024	. 01/13/2026	1	3,070,342	 254	141,543	.....	.....	20,248	.....	225,216	.....	.....	.....(52,788)	.....	 8,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/17/2024	. 01/12/2026	3	5,031,955	 254	229,510	.....	.....	32,605	.....	369,150	.....	.....	.....(86,099)	.....	 13,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/14/2024	. 01/14/2026	2	1,294,490	 254	60,669	.....	.....	 8,797	.....	 94,925	.....	.....	.....(22,727)	.....	 3,488	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/18/2024	. 01/16/2026	6	9,835,934	..... 253.85	447,892	.....	.....	 65,932	.....	 728,078	.....	.....	..... (167,647)	.....	 26,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/18/2024	. 01/16/2026	5	 10,720,341	..... 252.35	532,335	.....	.....	78,525	.....	849,154	.....	.....	..... (199,439)	.....	 29,157	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/24/2024	. 01/16/2026	6	 7,162,367	..... 254.78	348,968	.....	.....	51,582	.....	507,737	.....	.....	..... (130,969)	.....	 19,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSL ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/19/2024	. 01/20/2026	1	1,479,641	..... 257.86	66,732	.....	.....	 10,175	.....	90,000	.....	.....	.....(24,888)	.....	 4,098	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSM ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/23/2024	. 01/16/2026	4	3,370,905	..... 257.86	152,757	.....	.....	22,596	.....	205,587	.....	.....	.....(57,389)	.....	 9,168	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/19/2024	. 01/21/2026	2	 950,193	..... 257.86	43,089	.....	.....	 6,623	.....	 57,875	.....	.....	..... (16,062)	.....	 2,643	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161WSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/05/2024	. 01/22/2026	6	 8,066,005	.....257.9	373,099	.....	.....	57,981	.....	490,567	.....	.....	..... (139,671)	.....	22,539	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161W/SR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/29/2024	.01/23/2026	6	6,534,101	..... 258.65	 300,070	.....	.....	47,048	.....	383,462	.....	.....	..... (112,303)	.....	18,338	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161W/ST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/24/2024	.01/23/2026	6	4,545,405	..... 259.24	203,447	.....	.....	32,004	.....	258,727	.....	.....	.....(76,296)	.....	12,757	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161W/SV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/29/2024	.01/23/2026	5	 6,906,731	.....259.3	304,400	.....	.....	 47,925	.....	391,906	.....	.....	..... (114,157)	.....	19,384	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161W/SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/26/2024	.01/26/2026	6	7,752,732	..... 258.03	368,318	.....	.....	59,361	.....	468,838	.....	.....	..... (138,034)	.....	22,040	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/26/2024	.01/27/2026	2	1,302,457	..... 258.03	 59,348	.....	.....	 9,644	.....	 78,836	.....	.....	.....(22,202)	.....	 3,718	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/26/2024	.01/28/2026	1	 1,811,693	..... 258.03	82,613	.....	.....	13,486	.....	109,726	.....	.....	.....(30,769)	.....	 5,194	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/01/2024	.01/29/2026	5	7,155,642	..... 260.28	305,808	.....	.....	 50,445	.....	385,918	.....	.....	..... (114,444)	.....	20,600	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/01/2024	.01/30/2026	4	 9,070,605	..... 258.6	371,883	.....	.....	61,834	.....	535,570	.....	.....	..... (139,098)	.....	26,220	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/31/2024	.01/30/2026	6	6,697,444	..... 253.62	330,543	.....	.....	 55,107	.....	501,443	.....	.....	..... (123,784)	.....	19,360	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/01/2024	.01/30/2026	4	5,918,885	..... 256.09	285,739	.....	.....	 47,758	.....	395,252	.....	.....	..... (107,205)	.....	17,110	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/02/2024	.02/04/2026	2	841,626	..... 259.09	38,308	.....	.....	 6,624	.....	 48,468	.....	.....	.....(14,281)	.....	 2,482	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/02/2024	.02/02/2026	5	6,919,054	..... 259.09	313,638	.....	.....	 53,577	.....	398,020	.....	.....	..... (117,584)	.....	20,245	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/02/2024	.02/03/2026	2	2,092,000	..... 259.09	 95,158	.....	.....	16,346	.....	120,454	.....	.....	.....(35,520)	.....	 6,146	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/05/2024	.02/05/2026	7	9,889,995	..... 258.79	453,412	.....	.....	 79,149	.....	578,609	.....	.....	..... (169,655)	.....	29,284	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/08/2024	.02/06/2026	4	6,512,956	..... 258.33	313,843	.....	.....	 55,186	.....	390,862	.....	.....	..... (117,360)	.....	19,360	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/01/2024	.02/06/2026	7	8,679,509	..... 260.44	401,546	.....	.....	 70,965	.....	471,568	.....	.....	..... (150,630)	.....	25,800	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/15/2024	.02/06/2026	7	 8,100,140	..... 260.74	389,692	.....	.....	68,916	.....	432,412	.....	.....	..... (146,221)	.....	24,077	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/09/2024	.02/10/2026	1	 1,506,126	..... 263.62	 67,324	.....	.....	12,207	.....	 68,245	.....	.....	.....(25,108)	.....	 4,546	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/13/2024	.02/09/2026	3	5,271,909	..... 263.62	225,180	.....	.....	40,617	.....	238,580	.....	.....	..... (84,326)	.....	 15,852	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/09/2024	.02/11/2026	1	1,839,755	..... 263.62	82,605	.....	.....	 15,071	.....	 83,465	.....	.....	..... (30,766)	.....	 5,574	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/12/2024	.02/12/2026	9	9,351,511	..... 261.62	364,110	.....	.....	67,106	.....	473,721	.....	.....	..... (136,329)	.....	28,436	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/14/2024	.02/13/2026	4	6,296,461	..... 256.09	304,505	.....	.....	 56,536	.....	421,880	.....	.....	..... (113,912)	.....	19,217	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/21/2024	.02/13/2026	5	7,805,246	..... 258.18	355,524	.....	.....	 66,203	.....	473,360	.....	.....	..... (133,148)	.....	23,822	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/16/2024	.02/13/2026	4	5,113,262	..... 258.52	227,642	.....	.....	 42,504	.....	304,976	.....	.....	..... (85,369)	.....	 15,606	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/16/2024	.02/17/2026	2	3,220,630	..... 256.75	147,805	.....	.....	28,264	.....	211,981	.....	.....	.....(55,134)	.....	 9,973	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/22/2024	.02/13/2026	3	7,369,725	..... 256.75	328,936	.....	.....	61,496	.....	478,717	.....	.....	..... (123,907)	.....	22,493	.....	.....0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/22/2024	. 02/19/2026	4	6,799,154	..... 256.75	298,381	.....	.....	57,803	.....	441,011	.....	.....	..... (111,572)	.....	21,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/16/2024	. 02/18/2026	1	1,699,548	..... 256.75	78,009	.....	.....	15,002	.....	 110,148	.....	.....	.....(29,054)	.....	 5,282	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/20/2024	. 02/20/2026	6	 6,813,787	..... 255.04	320,588	.....	.....	62,578	.....	479,300	.....	.....	..... (119,918)	.....	21,325	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/27/2024	. 02/20/2026	5	5,787,394	..... 254.45	 311,088	.....	.....	60,915	.....	418,053	.....	.....	..... (116,510)	.....	18,112	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/26/2024	. 02/20/2026	3	4,325,361	..... 260.59	194,605	.....	.....	38,155	.....	232,847	.....	.....	.....(72,977)	.....	13,537	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/24/2026	1	1,184,921	..... 260.05	53,795	.....	.....	10,789	.....	65,501	.....	.....	.....(20,063)	.....	 3,760	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/23/2026	4	5,293,596	..... 260.05	240,729	.....	.....	48,061	.....	292,485	.....	.....	..... (90,116)	.....	16,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 02/23/2024	. 02/25/2026	2	 1,617,457	..... 260.05	73,116	.....	.....	14,793	.....	89,487	.....	.....	.....(27,326)	.....	 5,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/01/2024	. 02/26/2026	5	8,747,745	..... 259.91	 401,186	.....	.....	81,585	.....	487,511	.....	.....	..... (150,059)	.....	27,946	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/01/2024	. 02/27/2026	6	4,846,370	..... 260.22	219,092	.....	.....	 44,904	.....	266,941	.....	.....	.....(81,997)	.....	15,534	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/01/2024	. 02/27/2026	6	4,462,384	..... 259.25	216,406	.....	.....	 44,864	.....	257,959	.....	.....	..... (81,780)	.....	14,303	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/08/2024	. 02/27/2026	4	6,220,875	..... 261.36	 310,118	.....	.....	63,830	.....	323,281	.....	.....	..... (116,321)	.....	19,940	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/01/2024	. 03/02/2026	2	1,681,323	..... 265.01	74,344	.....	.....	 15,548	.....	71,726	.....	.....	..... (27,771)	.....	 5,443	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/07/2024	. 02/27/2026	5	6,182,343	..... 265.01	264,608	.....	.....	54,561	.....	264,023	.....	.....	.....(99,579)	.....	19,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/10/2024	. 03/03/2026	2	2,227,268	..... 265.01	97,322	.....	.....	 20,513	.....	 95,141	.....	.....	.....(36,406)	.....	 7,234	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/07/2024	. 03/04/2026	4	6,922,275	..... 263.69	274,110	.....	.....	58,068	.....	318,404	.....	.....	..... (102,653)	.....	22,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/11/2024	. 03/05/2026	7	6,531,226	..... 258.19	321,286	.....	.....	68,636	.....	397,001	.....	.....	..... (120,455)	.....	21,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/07/2024	. 03/06/2026	8	4,312,474	..... 259.61	208,927	.....	.....	 44,992	.....	245,360	.....	.....	..... (78,380)	.....	14,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/13/2024	. 03/06/2026	6	5,332,181	..... 262.7	228,789	 1,817	.....	50,098	.....	259,337	.....	.....	..... (86,815)	.....	17,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/12/2024	. 03/09/2026	2	2,997,501	..... 259.66	 137,878	.....	.....	30,160	.....	169,954	.....	.....	.....(51,511)	.....	 9,923	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/08/2024	. 03/10/2026	1	 1,797,028	..... 259.66	82,484	.....	.....	18,128	.....	101,944	.....	.....	.....(30,762)	.....	 5,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/08/2024	. 03/06/2026	5	 4,069,707	..... 259.66	 186,741	.....	.....	40,286	.....	230,980	.....	.....	.....(70,220)	.....	13,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/13/2024	. 03/11/2026	4	6,577,485	..... 258.86	322,713	.....	.....	71,469	.....	388,387	.....	.....	..... (120,850)	.....	21,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/13/2024	. 03/12/2026	7	4,175,709	..... 261.51	 181,690	.....	.....	40,571	.....	216,462	.....	.....	..... (68,165)	.....	13,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/15/2024	. 03/13/2026	4	5,559,093	..... 259.93	250,476	.....	.....	 56,229	.....	312,493	.....	.....	..... (93,766)	.....	18,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/15/2024	. 03/13/2026	4	6,862,143	..... 259.32	303,611	.....	.....	68,333	.....	397,337	.....	.....	..... (113,840)	.....	22,999	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC161Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/15/2024	. 03/13/2026	4	8,745,474	..... 256.92	420,561	.....	.....	94,884	.....	566,911	.....	.....	..... (158,273)	.....	29,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/15/2024	. 03/16/2026	1	1,527,884	..... 256.92	69,977	.....	.....	15,978	.....	98,877	.....	.....	.....(26,134)	.....	 5,167	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/19/2024	. 03/17/2026	2	1,236,119	..... 256.92	57,027	.....	.....	13,084	.....	79,988	.....	.....	.....(21,276)	.....	 4,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/01/2024	. 03/18/2026	8	9,528,306	..... 259.16	435,730	.....	.....	 100,988	.....	555,191	.....	.....	..... (163,635)	.....	32,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/20/2024	. 03/19/2026	2	4,544,882	..... 259.53	222,751	.....	.....	51,806	.....	260,240	.....	.....	.....(83,430)	.....	15,509	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/22/2024	. 03/20/2026	5	3,548,308	..... 261.83	163,401	.....	.....	38,288	.....	181,927	.....	.....	.....(61,209)	.....	 12,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/21/2024	. 03/20/2026	5	 6,958,716	..... 262.57	308,847	.....	.....	72,634	.....	345,962	.....	.....	..... (116,029)	.....	23,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/25/2024	. 03/20/2026	3	7,930,517	..... 262.73	358,706	.....	.....	84,282	.....	390,779	.....	.....	..... (134,762)	.....	27,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/22/2024	. 03/23/2026	1	2,897,085	..... 262.73	131,528	.....	.....	31,299	.....	 141,760	.....	.....	.....(49,120)	.....	 10,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/22/2024	. 03/24/2026	1	2,371,872	..... 262.73	107,920	.....	.....	25,794	.....	116,155	.....	.....	.....(40,249)	.....	 8,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/26/2024	. 03/25/2026	7	 10,710,681	..... 261.84	472,417	.....	.....	 113,767	.....	548,911	.....	.....	..... (176,980)	.....	37,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/26/2024	. 03/26/2026	5	 4,170,410	..... 260.6	194,856	.....	.....	47,199	.....	227,407	.....	.....	.....(72,986)	.....	 14,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/05/2024	. 03/27/2026	5	5,079,132	..... 261.61	228,368	.....	.....	55,755	.....	264,390	.....	.....	..... (85,611)	.....	17,735	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/02/2024	. 03/27/2026	3	 13,524,836	..... 261.08	620,569	.....	.....	 151,707	.....	722,649	.....	.....	..... (233,007)	.....	47,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/28/2024	. 03/30/2026	1	1,985,064	..... 261.08	90,717	.....	.....	22,430	.....	105,904	.....	.....	.....(33,833)	.....	 6,989	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/28/2024	. 03/31/2026	1	 2,776,127	..... 261.08	127,424	.....	.....	31,638	.....	148,262	.....	.....	.....(47,458)	.....	 9,802	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/24/2024	. 04/22/2026	4	5,633,756	..... 247.67	272,519	.....	.....	76,092	.....	529,765	.....	.....	..... (102,039)	.....	21,059	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/05/2026	4	4,402,416	..... 263.05	198,721	.....	.....	67,589	.....	227,820	.....	.....	.....(74,390)	.....	18,144	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/22/2024	. 04/17/2026	5	5,873,969	..... 249.99	254,571	.....	.....	69,584	.....	511,646	.....	.....	.....(95,450)	.....	21,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/08/2026	5	7,353,083	..... 257.51	335,597	.....	.....	87,300	.....	466,203	.....	.....	..... (125,747)	.....	26,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/18/2024	. 06/01/2026	4	3,226,989	..... 258.94	149,685	.....	.....	50,137	.....	198,896	.....	.....	.....(56,036)	.....	 13,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/12/2024	. 06/11/2026	4	3,812,836	.....265.4	 187,873	.....	.....	65,473	.....	 177,856	.....	.....	..... (70,401)	.....	15,903	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/10/2026	3	3,424,978	..... 256.71	166,328	.....	.....	43,800	.....	225,702	.....	.....	.....(62,284)	.....	 12,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/08/2026	4	4,290,665	..... 254.59	198,421	.....	.....	60,075	.....	313,437	.....	.....	.....(74,579)	.....	16,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/07/2026	1	 1,806,179	..... 257.67	82,723	.....	.....	21,363	.....	113,627	.....	.....	.....(30,852)	.....	 6,499	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/17/2024	. 06/17/2026	5	7,379,291	..... 271.49	299,832	9,646	.....	112,490	.....	258,780	.....	.....	..... (116,514)	.....	31,140	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2611$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/02/2024	. 05/01/2026	3	4,037,966	..... 248.21	191,615	.....	.....	55,965	.....	376,599	.....	.....	..... (71,731)	.....	 15,423	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/29/2024	. 04/24/2026	4	5,226,933	..... 251.93	236,385	.....	.....	66,980	.....	422,580	.....	.....	..... (88,775)	.....	 19,634	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/23/2024	. 04/17/2026	4	4,602,309	.....245.9	218,472	.....	.....	59,801	.....	466,704	.....	.....	..... (82,092)	.....	 16,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/05/2024	. 05/28/2026	5	7,199,183	..... 262.56	310,621	.....	.....	102,169	.....	377,458	.....	.....	..... (116,361)	.....	 29,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/08/2026	1	3,184,033	..... 262.64	143,600	.....	.....	49,381	.....	 171,898	.....	.....	.....(53,629)	.....	 13,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/01/2026	4	4,584,258	..... 249.97	215,876	.....	.....	63,169	.....	400,335	.....	.....	.....(80,912)	.....	 17,510	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/16/2024	. 04/16/2026	3	2,787,793	..... 253.34	 121,016	.....	.....	32,781	.....	212,150	.....	.....	.....(45,298)	.....	 10,266	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/12/2026	6	4,572,149	..... 269.06	201,969	.....	.....	70,875	.....	179,908	.....	.....	.....(75,856)	.....	 19,108	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/18/2026	5	5,446,263	..... 271.5	236,754	.....	.....	84,962	.....	194,250	.....	.....	.....(88,793)	.....	 23,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/23/2024	. 05/20/2026	4	5,952,740	..... 261.6	263,506	.....	.....	83,722	.....	328,610	.....	.....	..... (98,666)	.....	 23,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/09/2026	2	2,068,849	..... 262.64	93,791	.....	.....	32,341	.....	109,179	.....	.....	.....(34,987)	.....	 8,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/05/2026	2	5,087,958	..... 262.64	232,545	.....	.....	79,357	.....	268,174	.....	.....	..... (87,277)	.....	 20,970	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/05/2024	. 06/04/2026	4	3,728,243	..... 260.06	178,465	.....	.....	60,376	.....	219,564	.....	.....	..... (66,808)	.....	 15,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/21/2024	. 05/21/2026	5	4,527,880	..... 261.86	198,229	.....	.....	63,304	.....	243,370	.....	.....	.....(74,244)	.....	 18,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/12/2024	. 06/05/2026	4	 4,700,664	..... 262.93	212,651	.....	.....	72,510	.....	244,568	.....	.....	.....(79,719)	.....	 19,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/24/2024	. 06/18/2026	3	 6,098,571	..... 270.42	267,232	.....	.....	96,048	.....	226,700	.....	.....	..... (100,308)	.....	 25,785	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/24/2024	. 05/22/2026	5	9,358,918	..... 262.25	416,527	.....	.....	134,327	.....	499,083	.....	.....	..... (156,463)	.....	 37,468	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/25/2026	3	2,839,090	..... 269.29	129,017	.....	.....	47,374	.....	112,255	.....	.....	.....(48,292)	.....	 12,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/12/2026	3	 5,850,661	..... 270.44	262,059	.....	.....	92,034	.....	215,088	.....	.....	.....(98,422)	.....	 24,451	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/04/2024	. 05/29/2026	4	5,342,792	..... 258.94	246,597	.....	.....	81,802	.....	329,366	.....	.....	.....(92,634)	.....	 21,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/04/2024	. 06/03/2026	3	 7,182,986	..... 259.59	332,202	.....	.....	111,948	.....	431,193	.....	.....	..... (124,400)	.....	 29,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/20/2024	. 05/15/2026	4	4,213,541	..... 260.36	189,846	.....	.....	59,319	.....	241,889	.....	.....	.....(71,343)	.....	 16,614	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/13/2024	. 06/10/2026	4	 6,711,797	..... 263.45	324,441	.....	.....	112,480	.....	342,189	.....	.....	..... (121,510)	.....	 27,940	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/23/2024	. 05/22/2026	3	4,552,884	..... 261.74	 197,666	.....	.....	63,478	.....	247,123	.....	.....	.....(73,986)	.....	 18,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/15/2026	6	 8,666,286	..... 260.54	384,267	.....	.....	 120,081	.....	493,535	.....	.....	..... (144,359)	.....	 34,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/26/2026	3	3,295,226	..... 262.25	145,576	.....	.....	47,483	.....	174,734	.....	.....	.....(54,353)	.....	 13,304	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2614$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	3	6,826,575	269.73	299,735			107,851		262,455			(112,724)		28,863		0001
Purchased Call/Nasdaq FC Index/NFC2614$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	4	8,130,870	268.9	378,508			140,225		331,102			(142,167)		34,901		0001
Purchased Call/Nasdaq FC Index/NFC2614$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	5	5,727,652	269.9	259,408			95,792		222,752			(97,149)		24,585		0001
Purchased Call/Nasdaq FC Index/NFC2610$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	4	2,796,540	255.86	127,232			32,263		190,727			(47,869)		9,928		0001
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	4	4,790,992	261.42	204,539			51,196		251,711			(76,578)		16,962		0001
Purchased Call/Nasdaq FC Index/NFC2611$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2024	04/23/2026	2	3,649,249	250.21	166,280			46,742		314,954			(62,306)		13,674		0001
Purchased Call/Nasdaq FC Index/NFC2611$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2024	04/13/2026	2	1,764,829	256.46	78,793			21,052		117,536			(29,467)		6,450		0001
Purchased Call/Nasdaq FC Index/NFC2611$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	4	5,540,445	251.06	246,517			67,336		462,901			(92,410)		20,455		0001
Purchased Call/Nasdaq FC Index/NFC2611$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2024	04/24/2026	5	7,210,217	249.64	349,748			99,161		637,018			(131,411)		27,084		0001
Purchased Call/Nasdaq FC Index/NFC2611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	4	5,207,497	253.3	236,509			63,757		396,897			(88,556)		19,129		0001
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	3	5,559,148	257.67	256,493			64,973		349,790			(96,541)		19,735		0001
Purchased Call/Nasdaq FC Index/NFC2611$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	1	1,672,260	251.93	75,419			21,578		135,052			(28,166)		6,327		0001
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	4	6,162,705	256.46	268,519			70,895		410,591			(100,903)		22,348		0001
Purchased Call/Nasdaq FC Index/NFC2611$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2026	6	7,146,753	252.36	298,507			86,286		567,738			(111,845)		27,169		0001
Purchased Call/Nasdaq FC Index/NFC2612$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	4	3,542,469	253.75	159,650			47,889		267,133			(59,780)		13,720		0001
Purchased Call/Nasdaq FC Index/NFC2612$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/13/2026	4	9,089,269	255.08	437,398			134,772		651,261			(163,797)		35,682		0001
Purchased Call/Nasdaq FC Index/NFC2612$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2024	05/15/2026	5	4,310,926	260.89	187,068			58,253		244,453			(70,053)		16,998		0001
Purchased Call/Nasdaq FC Index/NFC2613$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2024	05/29/2026	3	4,012,508	259.22	181,618			60,171		244,413			(68,086)		16,302		0001
Purchased Call/Nasdaq FC Index/NFC2613$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2024	05/22/2026	4	5,659,437	260.77	256,686			82,664		320,783			(96,200)		22,657		0001
Purchased Call/Nasdaq FC Index/NFC2613$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2026	3	3,164,279	261.57	135,241			44,714		173,936			(50,629)		12,856		0001
Purchased Call/Nasdaq FC Index/NFC2612$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	5	4,281,946	253.67	195,969			59,134		324,661			(73,411)		16,622		0001
Purchased Call/Nasdaq FC Index/NFC2613$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	1	1,686,628	258.94	76,404			25,608		104,035			(28,495)		6,909		0001
Purchased Call/Nasdaq FC Index/NFC2612$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2026	4	6,494,243	253.79	294,907			88,122		488,602			(110,559)		25,095		0001
Purchased Call/Nasdaq FC Index/NFC2614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	4	5,675,765	269.84	250,759			87,931		214,951			(94,001)		23,720		0001
Purchased Call/Nasdaq FC Index/NFC2614$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2024	06/16/2026	2	4,444,304	270.44	194,127			68,818		163,875			(72,426)		18,719		0001
Purchased Call/Nasdaq FC Index/NFC2614$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2024	06/26/2026	6	6,884,064	270.39	310,759			115,275		259,295			(116,804)		29,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/02/2026	5	3,663,393	..... 258.84	158,183	.....	.....	39,955	.....	218,454	.....	.....	.....(59,342)	.....	13,005	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/02/2024	. 04/02/2026	4	3,612,960	.....258.4	165,564	.....	.....	41,684	.....	219,873	.....	.....	.....(61,993)	.....	12,826	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/25/2024	. 04/24/2026	3	3,293,653	..... 250.72	147,851	.....	.....	41,706	.....	279,183	.....	.....	.....(55,327)	.....	 12,372	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/06/2026	1	1,516,023	..... 257.67	69,434	.....	.....	17,860	.....	95,305	.....	.....	.....(25,931)	.....	 5,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/10/2026	3	3,527,476	..... 259.45	152,221	.....	.....	40,133	.....	205,362	.....	.....	.....(57,053)	.....	12,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/01/2026	5	5,755,279	..... 252.56	268,819	.....	.....	78,814	.....	454,591	.....	.....	..... (101,102)	.....	21,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 03/14/2025	. 05/14/2026	4	4,888,958	..... 257.44	211,742	17,325	.....	74,780	.....	317,751	.....	.....	.....(87,422)	.....	19,235	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/09/2024	. 04/09/2026	2	2,625,607	..... 258.08	 116,788	.....	.....	30,504	.....	162,339	.....	.....	.....(43,710)	.....	 9,497	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/02/2024	. 04/30/2026	4	3,898,533	..... 249.32	175,104	.....	.....	50,861	.....	348,204	.....	.....	.....(65,592)	.....	14,856	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/21/2026	1	1,385,982	.....245.9	63,339	.....	.....	17,575	.....	140,421	.....	.....	.....(23,622)	.....	 5,168	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/24/2026	5	7,474,297	..... 265.98	364,153	.....	.....	133,224	.....	344,326	.....	.....	..... (136,342)	.....	31,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/24/2024	. 05/27/2026	1	2,302,286	..... 262.25	101,991	.....	.....	33,343	.....	122,197	.....	.....	.....(37,986)	.....	 9,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/05/2026	1	1,948,300	..... 252.56	88,648	.....	.....	26,302	.....	153,842	.....	.....	.....(33,061)	.....	 7,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/20/2026	1	2,837,531	.....245.9	129,391	.....	.....	35,774	.....	287,542	.....	.....	.....(48,323)	.....	 10,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/13/2024	. 05/08/2026	3	5,386,726	..... 253.96	245,082	.....	.....	74,080	.....	403,694	.....	.....	.....(91,850)	.....	20,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/15/2026	2	3,804,327	..... 270.44	166,423	.....	.....	58,835	.....	139,971	.....	.....	.....(62,158)	.....	15,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/23/2026	1	3,892,974	..... 269.73	173,627	.....	.....	63,202	.....	149,969	.....	.....	.....(64,754)	.....	16,617	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/04/2026	1	2,113,311	..... 252.56	96,156	.....	.....	28,437	.....	166,825	.....	.....	.....(35,910)	.....	 8,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/12/2026	1	 3,112,868	..... 254.59	140,079	.....	.....	42,909	.....	227,432	.....	.....	.....(52,243)	.....	 12,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/19/2026	1	2,474,212	..... 260.36	 108,865	.....	.....	34,394	.....	141,974	.....	.....	..... (40,601)	.....	 9,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/28/2026	1	1,658,274	..... 251.93	74,954	.....	.....	21,518	.....	133,953	.....	.....	.....(27,954)	.....	 6,289	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/18/2026	2	1,934,650	..... 260.36	84,867	.....	.....	26,760	.....	 111,040	.....	.....	.....(31,727)	.....	 7,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/21/2024	. 06/22/2026	1	2,925,849	..... 269.73	130,493	.....	.....	47,387	.....	112,511	.....	.....	.....(48,734)	.....	 12,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 06/28/2024	. 06/29/2026	1	5,554,048	..... 268.9	251,598	.....	.....	93,787	.....	225,006	.....	.....	.....(93,962)	.....	23,973	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/05/2024	. 06/30/2026	2	3,530,467	..... 268.9	160,529	.....	.....	59,989	.....	143,395	.....	.....	.....(59,880)	.....	15,266	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 05/10/2024	. 05/11/2026	1	2,435,246	..... 254.59	109,343	.....	.....	33,389	.....	177,781	.....	.....	.....(40,835)	.....	 9,517	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 04/12/2024	. 04/14/2026	1	1,301,956	..... 256.46	59,239	.....	.....	15,868	.....	86,749	.....	.....	.....(22,093)	.....	4,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2024	. 09/04/2026	6	 11,387,014	..... 256.62	552,281	.....	.....	258,109	.....	817,942	.....	.....	..... (207,513)	.....	54,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/25/2024	. 09/25/2026	4	5,516,784	..... 269.86	254,354	.....	.....	125,581	.....	241,943	.....	.....	.....(95,169)	.....	27,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/11/2024	. 09/10/2026	3	 1,746,091	..... 259.74	87,526	.....	.....	41,407	.....	116,484	.....	.....	.....(32,767)	.....	8,488	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/06/2024	. 08/06/2026	3	2,612,857	..... 257.81	120,620	.....	.....	51,263	.....	175,691	.....	.....	.....(45,155)	.....	12,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/05/2024	. 07/02/2026	5	7,921,999	..... 277.51	347,467	.....	.....	131,824	.....	210,993	.....	.....	..... (130,779)	.....	34,381	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/17/2024	. 07/16/2026	4	4,745,430	..... 275.74	188,339	.....	.....	74,631	.....	141,845	.....	.....	.....(70,524)	.....	21,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/10/2024	. 07/08/2026	4	 6,067,818	..... 277.83	267,455	.....	.....	 103,011	.....	160,250	.....	.....	..... (100,160)	.....	26,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/02/2024	. 07/02/2026	3	 3,726,081	..... 272.98	 176,782	.....	.....	66,898	.....	127,285	.....	.....	..... (66,211)	.....	16,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/29/2024	. 07/27/2026	2	6,389,936	..... 263.12	295,246	.....	.....	121,430	.....	344,922	.....	.....	..... (110,267)	.....	28,965	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/14/2026	4	5,695,724	..... 267.15	264,604	.....	.....	115,927	.....	264,968	.....	.....	.....(99,378)	.....	26,582	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/30/2024	. 07/15/2026	5	9,053,094	..... 275.53	403,997	.....	.....	159,490	.....	272,954	.....	.....	..... (151,294)	.....	40,208	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/22/2024	. 08/21/2026	3	 6,852,088	..... 266.18	319,838	.....	.....	143,000	.....	334,978	.....	.....	..... (119,849)	.....	32,329	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/27/2024	. 08/26/2026	3	5,797,799	..... 266.44	268,277	.....	.....	121,348	.....	281,304	.....	.....	..... (100,417)	.....	27,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/12/2024	. 07/10/2026	4	5,794,523	..... 279.09	248,877	.....	.....	96,569	.....	144,382	.....	.....	.....(93,133)	.....	25,511	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/07/2024	. 08/07/2026	4	8,799,503	..... 256.99	424,978	.....	.....	181,345	.....	612,266	.....	.....	..... (159,051)	.....	40,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/25/2024	. 07/23/2026	5	4,445,794	..... 268.96	 180,588	.....	.....	73,350	.....	192,012	.....	.....	.....(67,652)	.....	20,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/30/2024	. 08/28/2026	3	6,924,090	..... 264.43	333,530	.....	.....	152,279	.....	366,309	.....	.....	..... (124,949)	.....	33,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/21/2024	. 08/18/2026	3	3,946,994	..... 267.15	174,293	 4,516	.....	80,552	.....	183,986	.....	.....	.....(65,872)	.....	18,536	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/06/2024	. 08/04/2026	3	4,966,083	.....259.8	231,697	.....	.....	97,718	.....	308,451	.....	.....	.....(86,423)	.....	22,809	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/30/2024	. 08/13/2026	5	2,708,238	..... 262.75	127,268	 1,412	.....	56,611	.....	150,753	.....	.....	.....(48,554)	.....	12,619	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/22/2024	. 08/21/2026	6	5,765,085	..... 269.99	241,101	 8,042	.....	 114,068	.....	239,627	.....	.....	.....(91,724)	.....	27,200	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/06/2024	. 07/28/2026	2	4,943,980	..... 263.12	228,044	.....	.....	93,985	.....	267,132	.....	.....	..... (85,061)	.....	22,448	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/09/2024	. 07/02/2026	6	 8,909,878	..... 275.12	404,876	.....	.....	153,343	.....	 268,718	.....	.....	..... (151,826)	.....	38,669	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/24/2024	. 07/24/2026	3	6,751,931	..... 263.25	306,692	.....	.....	124,913	.....	362,568	.....	.....	..... (114,765)	.....	30,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/12/2024	. 08/07/2026	7	5,413,841	..... 259.72	255,265	 2,975	.....	111,834	.....	338,978	.....	.....	.....(96,542)	.....	24,987	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/12/2024	. 08/07/2026	4	 8,286,780	..... 259.26	389,160	.....	.....	166,522	.....	528,313	.....	.....	..... (145,866)	.....	38,246	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/16/2024	. 08/14/2026	3	 4,487,661	..... 262.82	217,915	.....	.....	95,074	.....	249,719	.....	.....	.....(81,552)	.....	20,944	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/19/2024	. 07/20/2026	1	4,095,371	..... 266.88	 188,797	.....	.....	75,830	.....	186,957	.....	.....	..... (70,508)	.....	18,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/22/2024	. 08/19/2026	6	7,473,515	..... 269.44	334,464	.....	.....	148,388	.....	316,558	.....	.....	..... (125,442)	.....	35,152	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2024	. 09/17/2026	3	1,599,019	 264	74,444	.....	.....	 35,929	.....	87,726	.....	.....	..... (27,861)	.....	7,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/26/2024	. 09/25/2026	3	 10,660,940	..... 271.07	483,094	.....	.....	239,297	.....	447,615	.....	.....	..... (181,012)	.....	52,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/18/2024	. 09/16/2026	6	6,364,698	..... 263.96	298,011	.....	.....	143,605	.....	355,182	.....	.....	..... (111,700)	.....	31,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/05/2024	. 09/04/2026	3	3,110,289	..... 260.94	145,014	.....	.....	 67,462	.....	190,214	.....	.....	.....(54,270)	.....	14,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/13/2024	. 09/15/2026	2	 6,098,507	..... 264.78	283,995	.....	.....	136,159	.....	326,296	.....	.....	..... (105,937)	.....	29,859	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/11/2024	. 09/11/2026	2	4,693,373	..... 262.8	224,041	.....	.....	106,439	.....	268,585	.....	.....	.....(83,855)	.....	22,848	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/19/2024	. 09/18/2026	4	5,643,843	..... 262.81	285,118	.....	.....	138,246	.....	325,062	.....	.....	..... (106,795)	.....	27,751	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/27/2024	. 09/28/2026	3	 5,750,071	..... 269.91	263,715	.....	.....	131,482	.....	254,276	.....	.....	.....(98,638)	.....	28,671	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/03/2024	. 08/28/2026	4	 7,661,812	..... 266.58	338,805	.....	.....	155,197	.....	371,294	.....	.....	..... (127,282)	.....	36,536	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/30/2024	. 09/01/2026	2	3,515,726	..... 266.58	160,309	.....	.....	 73,885	.....	 170,836	.....	.....	.....(59,818)	.....	16,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/19/2024	. 09/18/2026	3	9,288,051	..... 268.92	424,493	.....	.....	206,290	.....	419,609	.....	.....	..... (159,188)	.....	45,670	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/09/2024	. 09/09/2026	4	7,344,534	..... 258.43	356,281	.....	.....	 168,056	.....	493,990	.....	.....	..... (133,392)	.....	35,651	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/03/2024	. 09/11/2026	4	6,572,693	..... 264.78	306,154	.....	.....	 146,070	.....	348,044	.....	.....	..... (115,084)	.....	31,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/20/2024	. 09/21/2026	2	4,115,847	..... 268.59	 188,775	.....	.....	92,189	.....	188,649	.....	.....	.....(70,513)	.....	20,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/13/2024	. 09/11/2026	4	 5,674,816	..... 264.11	268,515	.....	.....	 128,178	.....	308,554	.....	.....	..... (100,925)	.....	27,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/25/2024	. 09/24/2026	3	4,292,311	..... 269.66	197,645	.....	.....	 97,318	.....	189,218	.....	.....	.....(73,986)	.....	21,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/01/2024	. 09/29/2026	2	5,054,017	..... 269.91	231,443	.....	.....	115,425	.....	224,087	.....	.....	.....(86,349)	.....	25,235	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/12/2024	. 07/13/2026	1	 4,709,111	..... 275.01	211,910	.....	.....	 83,073	.....	144,977	.....	.....	.....(79,140)	.....	20,842	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/30/2024	. 07/24/2026	3	5,129,310	..... 263.12	238,518	.....	.....	 97,569	.....	276,931	.....	.....	.....(89,582)	.....	23,135	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/05/2024	. 07/31/2026	3	5,672,399	.....259.8	260,815	.....	.....	109,199	.....	352,004	.....	.....	.....(97,915)	.....	25,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/02/2024	. 07/30/2026	4	3,257,711	..... 261.1	160,947	.....	.....	 66,846	.....	191,292	.....	.....	.....(60,248)	.....	14,841	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/23/2024	. 08/25/2026	2	3,192,806	..... 268.62	145,106	.....	.....	 65,379	.....	141,120	.....	.....	.....(54,122)	.....	15,156	.....	0001 .....

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Purchased Call/Nasdaq FC Index/NFC2617$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/27/2026	5	3,235,284	267	133,215	5,102		63,721		153,582			(51,820)		15,405		0001
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/03/2024	07/01/2026	5	6,081,920	270.44	290,812			109,331		230,155			(108,900)		26,347		0001
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2024	07/06/2026	5	3,557,448	277.51	152,398			59,253		94,980			(57,880)		15,551		0001
Purchased Call/Nasdaq FC Index/NFC2617$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2024	08/17/2026	2	4,864,011	267.15	220,119			96,896		226,486			(82,216)		22,807		0001
Purchased Call/Nasdaq FC Index/NFC2615$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/19/2024	07/21/2026	2	4,501,174	266.88	208,538			83,941		205,693			(77,793)		20,199		0001
Purchased Call/Nasdaq FC Index/NFC2615$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2024	07/10/2026	4	6,807,525	273.49	316,864			123,363		225,892			(118,811)		29,971		0001
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	2	5,474,180	261.62	258,315			105,523		314,395			(96,790)		24,690		0001
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	07/22/2026	4	7,893,420	269.56	353,309			142,860		320,306			(132,290)		35,481		0001
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/29/2024	08/28/2026	3	8,195,912	264.19	385,936			176,541		437,798			(144,657)		39,083		0001
Purchased Call/Nasdaq FC Index/NFC2615$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/15/2024	07/09/2026	5	2,509,121	277.89	111,342			43,071		66,255			(41,725)		11,027		0001
Purchased Call/Nasdaq FC Index/NFC2615$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2026	4	6,313,593	268.49	288,384			115,007		270,434			(108,055)		28,138		0001
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/05/2024	09/02/2026	4	3,803,951	266.58	170,419			78,730		185,092			(63,565)		18,276		0001
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	08/31/2026	3	5,170,251	266.58	236,976			109,035		253,177			(88,530)		24,766		0001
Purchased Call/Nasdaq FC Index/NFC2616$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/31/2026	4	5,613,257	265.42	244,826			102,212		276,502			(91,697)		25,614		0001
Purchased Call/Nasdaq FC Index/NFC2615$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	3	6,542,473	275.01	299,424			116,706		201,311			(112,504)		28,804		0001
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	2	5,365,985	268.59	246,490			120,544		249,304			(91,941)		26,534		0001
Purchased Call/Nasdaq FC Index/NFC2616$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/29/2026	3	8,735,557	263.29	385,305			159,496		468,502			(144,262)		39,730		0001
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	4,801,313	259.72	222,781			95,915		300,743			(83,200)		22,266		0001
Purchased Call/Nasdaq FC Index/NFC2618$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/09/2024	09/04/2026	5	2,510,059	260.98	110,807			51,772		153,273			(41,601)		12,095		0001
Purchased Call/Nasdaq FC Index/NFC2618$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	2	3,538,076	256.62	167,304			78,609		254,077			(62,417)		17,149		0001
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	3	8,432,268	268.59	391,336			190,370		388,475			(146,976)		41,462		0001
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/03/2024	09/03/2026	3	5,510,231	261.26	256,377			118,853		331,658			(95,998)		26,513		0001
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	4	8,092,350	259.75	405,947			175,920		506,746			(152,040)		37,648		0001
Purchased Call/Nasdaq FC Index/NFC2616$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/05/2026	6	5,179,712	257.05	249,665			105,879		358,336			(93,582)		23,829		0001
Purchased Call/Nasdaq FC Index/NFC2619$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2026	3	5,436,457	269.91	251,892			124,942		237,931			(94,545)		26,995		0001
Purchased Call/Nasdaq FC Index/NFC2619$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2024	09/30/2026	4	6,056,116	270.39	264,504			132,398		261,049			(99,016)		30,281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/25/2024	. 09/23/2026	4	8,809,622	..... 268.94	408,630	.....	.....	200,604	.....	399,557	.....	.....	..... (152,982)	.....	43,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/07/2026	2	4,433,048	..... 277.51	193,297	.....	.....	74,081	.....	 118,670	.....	.....	.....(72,094)	.....	 19,414	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2026	1	3,926,213	..... 275.01	 177,072	.....	.....	69,564	.....	 121,186	.....	.....	.....(66,039)	.....	17,408	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/08/2024	. 07/31/2026	3	5,113,486	..... 262.42	233,717	.....	.....	97,717	.....	285,462	.....	.....	.....(87,559)	.....	23,333	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/21/2026	3	4,820,252	..... 268.62	218,266	.....	.....	97,708	.....	212,577	.....	.....	.....(81,919)	.....	22,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/20/2026	3	2,845,452	..... 268.97	128,913	.....	.....	57,264	.....	128,294	.....	.....	.....(48,252)	.....	 13,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/14/2026	3	9,573,492	..... 266.97	435,423	.....	.....	190,479	.....	453,719	.....	.....	..... (163,156)	.....	44,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/15/2025	. 08/11/2026	3	 3,037,670	..... 259.72	138,474	 3,409	.....	62,477	.....	190,402	.....	.....	.....(52,323)	.....	14,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/14/2026	2	4,286,568	..... 264.78	199,255	.....	.....	95,390	.....	231,033	.....	.....	.....(74,431)	.....	20,958	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/22/2024	. 07/17/2026	3	 6,173,370	..... 266.88	295,527	.....	.....	 118,030	.....	284,768	.....	.....	..... (110,997)	.....	27,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/17/2026	3	6,341,826	..... 269.35	 288,807	.....	.....	 114,871	.....	261,648	.....	.....	..... (108,078)	.....	28,264	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/03/2026	1	 4,770,763	.....259.8	222,795	.....	.....	93,776	.....	296,150	.....	.....	.....(83,205)	.....	21,877	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/24/2026	2	3,240,214	..... 268.62	146,992	.....	.....	66,117	.....	143,100	.....	.....	.....(54,899)	.....	 15,358	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/04/2024	. 10/06/2026	2	4,245,296	..... 269.74	195,994	.....	.....	99,629	.....	 188,668	.....	.....	.....(73,121)	.....	21,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/29/2026	3	2,802,417	..... 274.16	124,619	.....	.....	67,349	.....	 105,688	.....	.....	.....(46,652)	.....	 14,558	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/13/2026	2	7,466,530	..... 272.06	343,778	.....	.....	178,282	.....	303,719	.....	.....	..... (128,239)	.....	37,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/16/2026	3	6,339,307	..... 271.95	294,532	.....	.....	154,643	.....	260,031	.....	.....	..... (110,543)	.....	32,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/16/2026	2	9,720,428	..... 270.34	459,391	.....	.....	240,902	.....	425,366	.....	.....	..... (172,119)	.....	49,656	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/23/2026	4	5,591,611	..... 271.92	259,989	.....	.....	139,076	.....	230,579	.....	.....	.....(97,630)	.....	28,825	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	2	5,580,259	..... 267.42	265,476	.....	.....	141,303	.....	274,697	.....	.....	.....(99,322)	.....	28,767	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/28/2024	. 10/23/2026	3	6,623,428	..... 269.78	312,222	.....	.....	 166,737	.....	297,375	.....	.....	..... (117,004)	.....	34,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/27/2026	2	4,220,712	..... 271.92	195,730	.....	.....	105,132	.....	 174,078	.....	.....	.....(73,008)	.....	21,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/26/2026	3	8,483,325	..... 271.92	392,272	.....	.....	210,444	.....	349,630	.....	.....	..... (146,513)	.....	43,901	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/01/2024	. 11/03/2026	2	6,721,903	..... 266.73	312,511	.....	.....	170,853	.....	341,159	.....	.....	..... (116,555)	.....	35,140	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/18/2026	4	7,003,355	..... 263.33	338,152	.....	.....	192,306	.....	405,484	.....	.....	..... (126,769)	.....	37,293	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/30/2026	4	 6,711,851	..... 272.04	296,867	 1,107	.....	 161,517	.....	276,728	.....	.....	..... (111,419)	.....	34,911	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/25/2024	. 11/20/2026	3	8,323,330	..... 265.76	388,954	.....	.....	223,088	.....	442,033	.....	.....	..... (146,043)	.....	44,429	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/25/2024	. 11/13/2026	3	9,331,953	..... 261.76	442,542	.....	.....	249,514	.....	571,602	.....	.....	..... (166,154)	.....	49,392	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/01/2024	. 11/02/2026	4	6,292,126	..... 266.73	294,128	.....	.....	 160,665	.....	319,070	.....	.....	..... (109,898)	.....	32,852	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/21/2024	. 11/17/2026	2	 6,987,717	..... 261.76	328,405	.....	.....	 186,062	.....	427,664	.....	.....	..... (122,614)	.....	37,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/06/2024	. 11/06/2026	4	6,014,659	..... 273.27	281,276	.....	.....	155,242	.....	237,387	.....	.....	..... (105,254)	.....	31,561	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/03/2024	. 12/03/2026	4	 2,416,880	..... 271.39	114,814	.....	.....	 67,579	.....	104,460	.....	.....	..... (42,975)	.....	13,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/26/2024	. 11/25/2026	4	3,690,912	..... 267.73	161,794	3,058	.....	 95,699	.....	182,465	.....	.....	..... (61,800)	.....	19,820	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/15/2025	. 12/17/2026	6	6,207,397	..... 278.2	251,489	7,045	.....	157,328	.....	 207,007	.....	.....	..... (96,682)	.....	34,193	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/15/2026	2	6,169,343	..... 277.38	 277,078	.....	.....	167,498	.....	212,091	.....	.....	..... (103,359)	.....	33,906	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/27/2024	. 11/27/2026	3	 15,332,184	..... 265.02	713,428	.....	.....	415,323	.....	838,947	.....	.....	..... (266,878)	.....	82,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/17/2024	. 12/16/2026	4	6,949,293	..... 278.64	305,913	.....	.....	185,467	.....	227,273	.....	.....	..... (114,494)	.....	38,236	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/13/2024	. 11/12/2026	4	5,953,268	..... 275.39	268,349	.....	.....	 150,076	.....	215,970	.....	.....	..... (100,384)	.....	31,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/02/2024	. 11/27/2026	3	7,961,583	..... 267.48	373,396	.....	.....	 217,701	.....	398,019	.....	.....	..... (140,101)	.....	42,854	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/10/2026	4	3,929,559	..... 272.98	195,024	.....	.....	 116,667	.....	160,152	.....	.....	..... (73,008)	.....	21,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/24/2026	3	 1,311,021	..... 274.59	58,662	.....	.....	 36,308	.....	 50,749	.....	.....	..... (21,983)	.....	 7,278	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/15/2025	. 12/24/2026	7	8,951,690	..... 274.36	386,843	12,786	.....	248,289	.....	349,621	.....	.....	..... (149,808)	.....	49,698	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/10/2024	. 12/04/2026	3	 8,002,666	..... 276.59	352,399	.....	.....	208,900	.....	282,447	.....	.....	..... (132,310)	.....	43,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/25/2024	. 11/11/2026	4	 6,709,626	..... 275.83	302,131	.....	.....	 168,607	.....	238,805	.....	.....	..... (113,063)	.....	35,426	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/18/2026	5	9,736,858	..... 270.4	457,003	.....	.....	279,450	.....	443,737	.....	.....	..... (171,282)	.....	53,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/08/2024	. 10/02/2026	5	7,249,393	..... 269.74	332,292	.....	.....	168,212	.....	322,111	.....	.....	..... (124,934)	.....	36,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/07/2026	3	 7,189,578	..... 267.14	350,417	.....	.....	 178,716	.....	357,257	.....	.....	..... (131,147)	.....	36,291	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/09/2026	3	7,419,093	..... 271.71	342,279	.....	.....	 176,376	.....	306,053	.....	.....	..... (128,211)	.....	37,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/15/2024	. 10/09/2026	3	 7,658,117	..... 272.06	357,298	.....	.....	184,342	.....	311,436	.....	.....	..... (134,105)	.....	38,760	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/09/2026	2	6,491,949	..... 272.1	298,783	.....	.....	153,746	.....	263,579	.....	.....	..... (111,928)	.....	32,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/04/2024	. 10/05/2026	3	5,021,635	..... 269.74	231,363	.....	.....	117,446	.....	222,956	.....	.....	..... (86,430)	.....	25,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/30/2026	3	7,274,386	..... 270.23	327,917	2,514	.....	206,943	.....	332,582	.....	.....	..... (123,647)	.....	40,654	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2619SN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 10/02/2026	3	4,729,774	..... 267.38	220,227	.....	.....	110,942	.....	230,937	.....	.....	.....(82,467)	.....	23,714	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/21/2024	. 10/21/2026	3	5,913,974	..... 272.44	272,174	.....	.....	144,053	.....	238,024	.....	.....	..... (101,866)	.....	30,409	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 01/02/2025	. 12/31/2026	4	2,092,434	..... 268.82	58,597	38,290	.....	60,897	.....	 101,164	.....	.....	.....(36,141)	.....	11,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/05/2024	. 11/04/2026	4	 7,368,470	..... 266.03	355,872	.....	.....	195,298	.....	384,243	.....	.....	..... (133,258)	.....	38,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/20/2024	. 11/20/2026	4	6,964,959	..... 264.61	325,204	.....	.....	185,624	.....	385,797	.....	.....	..... (121,700)	.....	37,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 11/30/2026	2	4,802,491	..... 267.48	222,611	.....	.....	130,140	.....	239,954	.....	.....	.....(83,142)	.....	25,941	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/04/2026	4	 7,776,269	..... 274.06	347,284	.....	.....	205,564	.....	303,601	.....	.....	..... (130,098)	.....	42,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/06/2024	. 10/30/2026	4	6,466,699	..... 266.73	302,252	.....	.....	164,642	.....	328,038	.....	.....	..... (113,520)	.....	33,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/12/2026	2	5,745,257	..... 272.06	264,295	.....	.....	136,891	.....	240,610	.....	.....	.....(98,713)	.....	29,195	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/14/2026	3	 6,178,937	..... 274.19	 270,878	.....	.....	140,729	.....	230,547	.....	.....	..... (101,359)	.....	31,482	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 10/01/2026	4	3,201,090	..... 267.06	153,710	.....	.....	77,371	.....	157,865	.....	.....	.....(57,694)	.....	16,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/05/2024	. 11/05/2026	4	 2,617,278	..... 268.27	134,341	.....	.....	74,019	.....	125,462	.....	.....	.....(50,357)	.....	13,717	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/19/2026	4	2,635,856	..... 264.71	 116,082	7,514	.....	70,654	.....	145,179	.....	.....	.....(46,390)	.....	14,053	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/13/2026	6	7,326,140	..... 271.73	324,906	.....	.....	183,020	.....	308,792	.....	.....	..... (121,807)	.....	38,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 12/02/2026	3	 8,707,773	..... 270.53	403,950	.....	.....	237,157	.....	388,549	.....	.....	..... (151,209)	.....	47,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/05/2024	. 10/30/2026	5	9,218,382	..... 265.37	433,781	.....	.....	235,873	.....	492,212	.....	.....	..... (162,561)	.....	47,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 11/06/2026	4	 8,117,701	..... 275.87	367,487	.....	.....	203,638	.....	288,097	.....	.....	..... (137,745)	.....	42,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/02/2026	4	 6,814,705	..... 267.22	321,659	.....	.....	162,553	.....	334,841	.....	.....	..... (120,588)	.....	34,167	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/11/2026	4	9,533,588	..... 277.38	433,848	.....	.....	261,383	.....	327,439	.....	.....	..... (162,851)	.....	52,158	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/28/2026	4	8,045,986	..... 271.78	382,707	.....	.....	206,251	.....	333,823	.....	.....	..... (143,245)	.....	41,744	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/28/2026	1	8,398,268	..... 272.58	 387,160	.....	.....	241,243	.....	350,971	.....	.....	..... (144,589)	.....	46,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/21/2026	3	9,436,010	..... 271.84	431,712	3,179	.....	266,869	.....	404,613	.....	.....	..... (162,396)	.....	52,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/09/2026	1	8,345,478	..... 276.03	377,216	.....	.....	209,911	.....	293,913	.....	.....	..... (140,875)	.....	43,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 11/13/2024	. 11/13/2026	3	7,994,799	.....274.5	358,744	.....	.....	201,230	.....	301,594	.....	.....	..... (134,200)	.....	42,315	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/23/2026	5	 6,921,786	..... 272.94	323,913	 4,225	.....	202,633	.....	284,646	.....	.....	..... (122,818)	.....	38,385	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	. 12/31/2024	. 12/11/2026	3	 12,827,177	..... 276.56	575,718	.....	.....	346,335	.....	455,310	.....	.....	..... (215,668)	.....	70,177	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/08/2026	2	5,956,300	..... 276.59	265,375	.....	.....	157,843	.....	210,458	.....	.....	..... (98,978)	.....	32,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/12/2024	. 12/11/2026	4	7,957,023	..... 277.44	355,844	.....	.....	213,291	.....	272,628	.....	.....	..... (133,128)	.....	43,533	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/29/2024	. 12/01/2026	2	6,691,936	..... 267.48	310,099	.....	.....	181,462	.....	334,588	.....	.....	..... (115,657)	.....	36,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/18/2026	3	7,407,442	..... 271.84	346,131	.....	.....	211,916	.....	317,916	.....	.....	..... (129,907)	.....	40,849	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/07/2026	2	6,401,228	..... 276.59	284,638	.....	.....	169,142	.....	225,797	.....	.....	..... (106,307)	.....	34,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/09/2026	3	 6,981,797	..... 274.15	309,972	.....	.....	184,933	.....	275,500	.....	.....	..... (116,010)	.....	38,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/15/2026	3	3,469,882	..... 270.25	 161,672	.....	.....	84,238	.....	152,094	.....	.....	.....(60,509)	.....	17,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/16/2026	3	4,792,024	..... 270.35	223,085	.....	.....	116,595	.....	209,615	.....	.....	.....(83,478)	.....	24,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/26/2024	. 11/25/2026	5	4,960,200	..... 266.09	235,600	 3,238	.....	138,540	.....	260,558	.....	.....	.....(89,467)	.....	26,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/05/2024	. 11/20/2026	4	 10,116,117	..... 265.35	469,705	.....	.....	268,982	.....	545,377	.....	.....	..... (175,980)	.....	53,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/29/2026	2	6,664,043	..... 272.58	307,556	.....	.....	 191,807	.....	278,657	.....	.....	..... (114,710)	.....	37,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/09/2024	. 10/08/2026	3	3,250,620	..... 270.34	155,117	.....	.....	79,369	.....	141,264	.....	.....	.....(58,075)	.....	16,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/22/2024	. 10/22/2026	3	3,658,476	..... 272.76	152,583	.....	.....	81,007	.....	145,474	.....	.....	.....(57,121)	.....	18,836	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/12/2024	. 11/10/2026	2	7,895,882	..... 276.03	357,537	.....	.....	199,187	.....	278,619	.....	.....	..... (133,368)	.....	41,638	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/19/2026	1	5,066,528	..... 271.95	234,074	.....	.....	123,315	.....	 207,666	.....	.....	..... (87,417)	.....	25,984	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/26/2024	. 11/24/2026	2	1,421,423	..... 265.76	65,921	.....	.....	37,956	.....	75,447	.....	.....	.....(24,599)	.....	7,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/20/2026	1	 4,006,586	..... 271.95	185,505	.....	.....	97,849	.....	164,318	.....	.....	.....(69,184)	.....	20,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/14/2026	1	5,449,945	..... 277.38	244,703	.....	.....	147,764	.....	187,203	.....	.....	.....(91,387)	.....	29,919	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/11/2024	. 11/06/2026	3	 13,394,150	..... 276.03	609,289	.....	.....	337,941	.....	472,215	.....	.....	..... (228,602)	.....	70,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/18/2026	3	7,026,537	..... 270.81	324,453	.....	.....	197,633	.....	313,560	.....	.....	..... (121,379)	.....	38,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/24/2026	4	9,688,269	..... 272.58	413,246	30,595	.....	275,990	.....	405,237	.....	.....	..... (166,699)	.....	53,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/22/2026	1	6,102,304	..... 271.84	281,926	.....	.....	 173,106	.....	261,508	.....	.....	..... (105,145)	.....	33,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/04/2026	3	7,122,663	 275	316,211	.....	.....	186,435	.....	267,949	.....	.....	..... (118,276)	.....	38,655	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 11/15/2024	. 11/16/2026	1	6,731,358	..... 261.76	312,335	.....	.....	176,575	.....	411,812	.....	.....	..... (116,645)	.....	35,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 12/05/2024	. 11/23/2026	2	 3,661,120	..... 265.76	169,350	.....	.....	97,401	.....	194,240	.....	.....	.....(63,266)	.....	19,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 01/17/2025	. 01/15/2027	4	3,211,919	..... 269.95	.....	146,259	.....	94,917	.....	150,114	.....	.....	.....(51,602)	.....	18,262	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261E$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/03/2025	. 12/31/2026	4	9,420,069	..... 270.79	.....	438,668	.....	 276,776	.....	423,341	.....	.....	..... (162,700)	.....	52,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/03/2025	. 12/31/2026	4	5,812,390	..... 268.28	.....	275,547	.....	173,650	.....	286,651	.....	.....	..... (102,464)	.....	32,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/22/2025	. 01/20/2027	3	2,282,708	..... 271.37	.....	103,431	.....	67,947	.....	 101,002	.....	.....	.....(35,771)	.....	13,048	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/06/2025	. 02/05/2027	5	 10,423,281	..... 270.43	.....	488,825	.....	331,126	.....	483,738	.....	.....	..... (158,219)	.....	60,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/20/2025	. 02/19/2027	6	5,528,359	..... 276.13	.....	236,434	.....	 164,718	.....	209,620	.....	.....	.....(72,043)	.....	32,578	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/04/2025	. 03/04/2027	3	4,365,822	..... 255.06	.....	210,638	.....	150,318	.....	340,929	.....	.....	.....(60,452)	.....	26,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/20/2025	. 02/18/2027	5	4,088,585	..... 276.04	.....	 181,831	.....	126,344	.....	155,155	.....	.....	.....(55,616)	.....	24,070	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/14/2025	. 01/14/2027	4	 2,070,601	..... 266.24	.....	104,321	.....	67,490	.....	 110,401	.....	.....	..... (36,881)	.....	11,761	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/12/2025	. 02/10/2027	4	 7,701,214	..... 271.17	.....	350,310	.....	239,416	.....	348,400	.....	.....	..... (111,078)	.....	44,978	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/24/2025	. 01/22/2027	4	 10,156,253	.....275.2	.....	450,307	.....	297,168	.....	390,392	.....	.....	..... (154,144)	.....	58,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/23/2025	. 01/15/2027	4	 14,023,336	..... 271.37	.....	651,290	.....	424,446	.....	621,901	.....	.....	..... (228,601)	.....	79,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/28/2025	. 03/30/2027	2	 3,646,767	..... 248.01	.....	169,421	.....	126,851	.....	355,191	.....	.....	.....(43,028)	.....	22,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/06/2025	. 03/05/2027	3	9,964,005	..... 256.77	.....	450,228	.....	322,004	.....	738,282	.....	.....	..... (128,747)	.....	59,522	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/14/2025	. 02/16/2027	1	5,256,930	..... 275.39	.....	238,139	.....	164,765	.....	204,109	.....	.....	.....(74,174)	.....	30,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/07/2025	. 02/08/2027	1	 7,276,678	..... 269.1	.....	336,183	.....	228,900	.....	354,109	.....	.....	..... (108,075)	.....	42,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/07/2025	. 03/05/2027	3	8,253,550	..... 254.28	.....	368,044	.....	264,493	.....	661,463	.....	.....	..... (104,206)	.....	49,304	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/07/2025	. 03/08/2027	2	 6,576,686	..... 254.28	.....	306,257	.....	220,343	.....	526,394	.....	.....	..... (86,696)	.....	39,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/11/2025	. 03/10/2027	5	 9,065,886	..... 250.48	.....	426,011	.....	307,714	.....	815,442	.....	.....	..... (118,576)	.....	54,416	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/13/2025	. 01/29/2027	6	8,519,842	..... 268.92	.....	398,708	.....	266,381	.....	415,456	.....	.....	..... (132,738)	.....	49,156	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/10/2025	. 02/05/2027	4	 11,440,653	..... 271.28	.....	520,796	.....	353,550	.....	514,834	.....	.....	..... (168,446)	.....	66,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/28/2025	. 02/26/2027	6	8,818,353	..... 262.08	.....	376,284	.....	265,702	.....	548,639	.....	.....	..... (111,063)	.....	52,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/26/2025	. 03/25/2027	4	 7,867,688	..... 253.36	.....	358,360	.....	266,599	.....	650,756	.....	.....	..... (92,255)	.....	47,893	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/24/2025	. 01/26/2027	1	5,122,155	..... 273.87	.....	234,082	.....	154,983	.....	207,136	.....	.....	.....(79,626)	.....	29,461	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/28/2025	. 01/28/2027	5	4,166,852	..... 269.22	.....	194,024	.....	129,523	.....	200,432	.....	.....	..... (64,671)	.....	24,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261H$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.03/14/2025	. 03/12/2027	4	 7,614,665	..... 251.78	.....	356,737	.....	259,791	.....	658,763	.....	.....	..... (97,698)	.....	45,792	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/03/2025	. 01/04/2027	4	7,440,226	..... 270.79	.....	343,314	.....	217,277	.....	333,938	.....	.....	..... (126,714)	.....	41,808	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261H$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/16/2027	2	4,420,094	251.78		205,576		149,949		382,382			(56,161)		26,682		0001
Purchased Call/Nasdaq FC Index/NFC261I$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	4	6,750,781	256.33		290,695		216,213		509,335			(74,732)		41,094		0001
Purchased Call/Nasdaq FC Index/NFC261H$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	4	12,347,118	249.46		596,962		434,234		1,145,315			(164,252)		74,252		0001
Purchased Call/Nasdaq FC Index/NFC261H$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2027	3	4,976,989	250.19		236,351		170,923		451,353			(65,584)		29,902		0001
Purchased Call/Nasdaq FC Index/NFC261I$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/24/2027	4	7,127,936	255.56		328,056		243,189		550,007			(85,126)		43,350		0001
Purchased Call/Nasdaq FC Index/NFC261E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	4	15,896,332	269.68		723,082		461,417		747,559			(262,163)		89,711		0001
Purchased Call/Nasdaq FC Index/NFC261E$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	01/05/2027	2	4,548,470	270.79		210,262		133,149		204,501			(77,549)		25,586		0001
Purchased Call/Nasdaq FC Index/NFC261E$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	4,463,315	266.98		206,652		132,847		231,340			(74,248)		25,297		0001
Purchased Call/Nasdaq FC Index/NFC261F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2027	3	6,194,975	272.24		298,223		195,680		265,489			(102,714)		35,447		0001
Purchased Call/Nasdaq FC Index/NFC261F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/22/2027	3	5,291,735	274.59		241,282		158,666		208,213			(82,879)		30,310		0001
Purchased Call/Nasdaq FC Index/NFC261E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	2	6,049,054	272.49		260,750		165,649		255,289			(95,198)		34,064		0001
Purchased Call/Nasdaq FC Index/NFC261E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/08/2027	4	8,023,638	266.98		372,360		238,750		416,349			(134,233)		45,282		0001
Purchased Call/Nasdaq FC Index/NFC261F$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/27/2027	3	6,910,191	267.25		329,883		219,020		356,633			(111,011)		39,787		0001
Purchased Call/Nasdaq FC Index/NFC261F$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2027	3	7,104,159	268.21		339,284		228,589		355,928			(110,858)		41,198		0001
Purchased Call/Nasdaq FC Index/NFC261F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	4	9,149,908	269.46		422,268		282,666		437,557			(140,554)		52,791		0001
Purchased Call/Nasdaq FC Index/NFC261F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/22/2027	4	6,580,194	273.87		286,604		189,332		266,109			(97,778)		37,690		0001
Purchased Call/Nasdaq FC Index/NFC261G$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/12/2027	5	13,386,997	275.39		605,892		418,424		520,277			(189,207)		78,341		0001
Purchased Call/Nasdaq FC Index/NFC261I$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/25/2027	4	7,397,609	252.35		322,693		240,879		630,950			(82,638)		45,031		0001
Purchased Call/Nasdaq FC Index/NFC261F$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/02/2027	3	6,385,224	269.36		295,491		198,558		306,838			(97,605)		36,991		0001
Purchased Call/Nasdaq FC Index/NFC261E$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2027	3	2,016,087	269.64		93,466		59,503		94,719			(34,006)		11,366		0001
Purchased Call/Nasdaq FC Index/NFC261G$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	9,361,774	273.96		407,563		284,561		384,692			(123,962)		55,168		0001
Purchased Call/Nasdaq FC Index/NFC261H$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	5	7,385,228	253.53		347,243		249,298		605,813			(98,817)		44,117		0001
Purchased Call/Nasdaq FC Index/NFC261G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/11/2025	02/11/2027	4	4,840,870	270.48		224,592		153,806		224,529			(70,916)		28,301		0001
Purchased Call/Nasdaq FC Index/NFC261G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/23/2027	2	5,312,054	267.45		242,757		170,108		279,847			(73,248)		31,427		0001
Purchased Call/Nasdaq FC Index/NFC261H$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/02/2027	2	4,869,254	258.89		226,591		160,920		336,154			(66,236)		29,004		0001
Purchased Call/Nasdaq FC Index/NFC261I$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/25/2027	4	7,930,890	248.01		369,354		276,184		769,372			(93,881)		48,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Nasdaq FC Index/NFC261HS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/03/2025	.03/01/2027	2	 6,108,683	..... 258.89	.....	284,290	.....	201,783	.....	421,937	.....	.....	.....(83,216)	.....	36,351	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSH ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/24/2025	.02/17/2027	4	 7,218,021	..... 275.39	.....	326,038	.....	225,978	.....	280,363	.....	.....	..... (100,563)	.....	42,451	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261IS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/27/2025	.03/23/2027	2	3,855,324	..... 252.36	.....	 178,681	.....	132,160	.....	327,802	.....	.....	.....(46,999)	.....	23,425	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/03/2025	.02/26/2027	3	 8,761,026	..... 258.89	.....	389,835	.....	276,466	.....	605,581	.....	.....	..... (114,019)	.....	51,983	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSU ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/24/2025	.02/24/2027	4	8,366,228	..... 264.41	.....	366,792	.....	257,699	.....	480,911	.....	.....	..... (109,318)	.....	49,544	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261ESS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/14/2025	.01/13/2027	3	7,453,410	..... 266.45	.....	344,855	.....	222,304	.....	394,226	.....	.....	..... (122,688)	.....	42,289	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/26/2025	.03/19/2027	3	8,265,721	..... 252.36	.....	404,712	.....	298,715	.....	704,605	.....	.....	..... (106,681)	.....	50,036	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/04/2025	.02/26/2027	5	8,345,974	..... 256.31	.....	 400,066	.....	283,324	.....	626,846	.....	.....	..... (117,674)	.....	49,520	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSX ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/18/2025	.03/17/2027	4	 8,148,697	..... 252.37	.....	 367,778	.....	269,075	.....	692,128	.....	.....	.....(98,947)	.....	49,235	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/21/2025	.02/19/2027	3	9,287,241	..... 267.45	.....	427,048	.....	298,525	.....	481,916	.....	.....	..... (129,473)	.....	54,729	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/24/2025	.03/19/2027	4	 10,057,811	..... 251.6	.....	475,120	.....	350,201	.....	 877,378	.....	.....	..... (126,144)	.....	60,884	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/20/2025	.03/15/2027	3	5,149,388	..... 251.78	.....	234,295	.....	 171,075	.....	450,244	.....	.....	.....(63,837)	.....	31,055	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/19/2025	.01/29/2027	3	 8,015,907	..... 269.36	.....	370,452	.....	248,426	.....	384,720	.....	.....	..... (122,606)	.....	46,248	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261FSV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/04/2025	.02/04/2027	2	2,313,041	..... 269.85	.....	107,914	.....	 72,844	.....	109,331	.....	.....	.....(35,122)	.....	 13,427	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/03/2025	.03/03/2027	3	9,678,590	..... 255.59	.....	448,422	.....	319,359	.....	742,795	.....	.....	..... (129,324)	.....	57,706	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/14/2025	.02/12/2027	3	 13,001,677	..... 274.36	.....	596,489	.....	411,259	.....	525,109	.....	.....	..... (187,226)	.....	76,087	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/07/2025	.03/09/2027	1	 5,278,018	..... 254.28	.....	245,956	.....	177,034	.....	422,590	.....	.....	.....(69,553)	.....	31,650	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/07/2025	.02/05/2027	6	9,427,182	..... 269.1	.....	449,566	.....	305,807	.....	474,419	.....	.....	..... (144,573)	.....	54,781	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261ESY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.01/21/2025	.01/15/2027	3	 6,142,066	..... 268.87	.....	287,580	.....	187,143	.....	298,626	.....	.....	..... (101,304)	.....	34,923	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISK ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/28/2025	.03/29/2027	1	6,521,885	..... 248.01	.....	306,529	.....	229,369	.....	 631,188	.....	.....	.....(77,995)	.....	39,847	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/24/2025	.03/22/2027	4	6,209,516	..... 252.36	.....	287,720	.....	212,876	.....	528,767	.....	.....	.....(75,602)	.....	37,694	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/25/2025	.02/25/2027	4	4,952,856	..... 261.47	.....	223,470	.....	157,449	.....	314,421	.....	.....	.....(66,209)	.....	29,359	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261GSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.02/12/2025	.02/12/2027	6	 7,356,781	..... 270.76	.....	346,511	.....	238,034	.....	338,960	.....	.....	..... (108,947)	.....	43,052	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/13/2025	.03/12/2027	4	 6,092,188	..... 251.15	.....	280,089	.....	203,183	.....	537,205	.....	.....	.....(77,241)	.....	36,636	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/20/2025	.03/19/2027	3	5,707,440	..... 252.01	.....	263,405	.....	193,589	.....	511,002	.....	.....	.....(70,233)	.....	34,550	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.03/19/2025	.03/18/2027	3	5,599,169	..... 250.52	.....	268,434	.....	196,736	.....	503,757	.....	.....	..... (71,881)	.....	33,862	.....	.....0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/17/2025	.01/19/2027	2	8,151,822	..... 271.37	.....	373,474	.....	244,020	.....	360,923	.....	.....	..... (130,600)	.....	46,546	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/10/2025	.01/11/2027	1	 8,170,030	..... 266.98	.....	377,455	.....	242,464	.....	423,339	.....	.....	..... (135,801)	.....	46,256	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/24/2025	.01/25/2027	3	5,940,630	..... 273.87	.....	266,795	.....	 176,566	.....	240,226	.....	.....	.....(90,792)	.....	34,133	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/21/2025	.02/22/2027	1	6,323,432	..... 267.45	.....	293,407	.....	205,425	.....	327,609	.....	.....	..... (88,705)	.....	37,373	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.01/31/2025	.02/01/2027	1	 8,260,460	..... 269.36	.....	381,633	.....	256,172	.....	396,530	.....	.....	..... (126,341)	.....	47,806	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/02/2025	.03/31/2027	4	 8,101,727	..... 247.52	.....	387,963	.....	291,268	.....	794,882	.....	.....	.....(96,967)	.....	49,590	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261G$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.02/07/2025	.02/09/2027	1	6,487,963	..... 269.1	.....	299,744	.....	204,221	.....	 316,167	.....	.....	.....(96,229)	.....	37,854	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/24/2025	.04/23/2027	2	 9,687,960	..... 245.28	.....	449,194	.....	352,689	.....	 1,020,824	.....	.....	.....(97,824)	.....	60,533	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/19/2025	.04/16/2027	5	 12,812,391	..... 240.94	.....	586,922	.....	455,713	.....	 1,513,959	.....	.....	..... (132,403)	.....	79,562	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/15/2025	.04/15/2027	4	3,895,689	..... 242.45	.....	174,215	.....	134,490	.....	441,458	.....	.....	.....(39,868)	.....	24,170	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/25/2025	.04/27/2027	1	2,646,561	..... 246.19	.....	121,213	.....	 95,405	.....	269,879	.....	.....	.....(26,163)	.....	 16,594	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/28/2025	.04/28/2027	5	8,175,465	..... 246.21	.....	379,658	.....	299,718	.....	833,469	.....	.....	.....(80,248)	.....	51,306	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/12/2025	.05/07/2027	5	6,519,315	..... 249.95	.....	299,670	.....	241,146	.....	597,904	.....	.....	.....(59,383)	.....	41,232	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/09/2025	.05/10/2027	2	 3,090,886	..... 249.94	.....	141,429	.....	114,013	.....	282,808	.....	.....	.....(27,833)	.....	 19,599	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261I$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/07/2025	.04/02/2027	4	8,663,849	..... 242.85	.....	391,698	.....	296,197	.....	972,101	.....	.....	.....(96,558)	.....	53,128	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/14/2025	.04/14/2027	4	8,435,206	..... 242.38	.....	393,467	.....	303,070	.....	958,093	.....	.....	..... (90,711)	.....	52,288	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/19/2025	.05/07/2027	3	 5,708,376	..... 248.55	.....	267,004	.....	214,286	.....	545,114	.....	.....	.....(53,209)	.....	36,103	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/27/2025	.05/14/2027	3	5,143,547	..... 254.56	.....	229,228	.....	186,199	.....	 411,701	.....	.....	.....(43,446)	.....	32,725	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/02/2025	.04/30/2027	3	 6,110,157	..... 246.96	.....	284,347	.....	225,321	.....	 610,747	.....	.....	.....(59,467)	.....	38,412	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261J$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.04/10/2025	.04/09/2027	4	6,272,462	.....242.9	.....	287,507	.....	219,603	.....	703,015	.....	.....	.....(68,355)	.....	38,708	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261K$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/16/2025	.05/14/2027	4	 6,721,636	..... 254.59	.....	301,374	.....	245,420	.....	537,532	.....	.....	.....(56,855)	.....	42,765	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261L$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/20/2025	.05/20/2027	6	 5,707,777	..... 254.47	.....	250,218	.....	206,221	.....	457,697	.....	.....	.....(44,287)	.....	36,499	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261M$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.06/12/2025	.06/11/2027	3	5,028,894	..... 256.99	.....	229,899	.....	195,578	.....	375,625	.....	.....	.....(34,794)	.....	32,745	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261M$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.06/20/2025	.06/17/2027	4	6,719,285	..... 255.16	.....	311,434	.....	268,587	.....	530,212	.....	.....	.....(44,070)	.....	43,963	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261L$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.05/23/2025	.05/21/2027	3	7,245,864	..... 250.06	.....	358,658	.....	296,390	.....	662,150	.....	.....	.....(63,147)	.....	46,373	.....	.....0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	.07/08/2025	.06/25/2027	3	6,462,217	..... 262.58	.....	 300,060	.....	262,127	.....	406,958	.....	.....	.....(38,682)	.....	42,551	.....	.....0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261L$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	10,740,928	252.84		504,689		421,244		906,228			(84,719)		69,142		0001
Purchased Call/Nasdaq FC Index/NFC261M$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	3	4,115,716	256.29		190,015		160,672		313,197			(29,945)		26,712		0001
Purchased Call/Nasdaq FC Index/NFC261K$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2027	2	4,929,020	254.35		219,821		177,996		400,260			(42,012)		31,334		0001
Purchased Call/Nasdaq FC Index/NFC261L$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/19/2027	3	6,256,907	254.94		278,037		227,455		494,844			(50,824)		39,977		0001
Purchased Call/Nasdaq FC Index/NFC261N$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/28/2027	1	4,624,930	262.58		209,509		182,996		291,540			(27,228)		30,525		0001
Purchased Call/Nasdaq FC Index/NFC261M$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/11/2027	4	6,337,958	253.65		315,648		269,668		522,665			(46,644)		41,268		0001
Purchased Call/Nasdaq FC Index/NFC261L$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	3	4,950,270	255.42		230,280		193,177		391,568			(37,316)		32,024		0001
Purchased Call/Nasdaq FC Index/NFC261L$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	1	4,904,545	250.06		227,571		188,075		447,709			(40,471)		31,467		0001
Purchased Call/Nasdaq FC Index/NFC2611$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/01/2027	3	4,327,094	248.5		199,355		149,982		412,729			(49,538)		26,510		0001
Purchased Call/Nasdaq FC Index/NFC261K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2027	3	4,847,637	246.8		223,738		176,960		491,057			(47,008)		30,448		0001
Purchased Call/Nasdaq FC Index/NFC261J$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/20/2027	2	4,024,802	240.94		187,966		145,946		474,933			(42,555)		25,082		0001
Purchased Call/Nasdaq FC Index/NFC261J$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2027	4	6,537,043	240.94		324,845		253,835		771,460			(71,310)		40,809		0001
Purchased Call/Nasdaq FC Index/NFC261J$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/07/2027	5	8,415,970	238.48		405,895		312,202		1,062,605			(94,005)		51,842		0001
Purchased Call/Nasdaq FC Index/NFC261L$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2027	3	3,591,180	252.82		166,872		138,735		303,171			(28,474)		23,117		0001
Purchased Call/Nasdaq FC Index/NFC261K$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	05/05/2027	4	6,376,172	248.89		286,795		229,283		602,510			(57,756)		40,257		0001
Purchased Call/Nasdaq FC Index/NFC261J$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/23/2027	4	6,778,667	243.38		319,932		250,422		748,984			(69,974)		42,355		0001
Purchased Call/Nasdaq FC Index/NFC261J$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/09/2027	3	5,823,587	242.17		272,225		208,847		665,998			(63,833)		35,938		0001
Purchased Call/Nasdaq FC Index/NFC261L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2027	1	2,550,722	252.84		118,354		98,845		214,620			(19,887)		16,474		0001
Purchased Call/Nasdaq FC Index/NFC261L$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/18/2027	1	2,893,615	254.8		129,923		106,009		229,834			(24,316)		18,472		0001
Purchased Call/Nasdaq FC Index/NFC261J$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/19/2027	1	5,286,096	240.94		246,332		191,178		624,150			(55,862)		32,913		0001
Purchased Call/Nasdaq FC Index/NFC261L$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/17/2027	2	3,683,396	254.8		164,735		134,389		292,266			(30,839)		23,494		0001
Purchased Call/Nasdaq FC Index/NFC261J$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/08/2027	3	3,795,608	237.7		198,628		151,304		489,372			(47,476)		23,402		0001
Purchased Call/Nasdaq FC Index/NFC261J$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2027	4	7,311,572	238.41		362,449		282,584		923,658			(80,157)		45,605		0001
Purchased Call/Nasdaq FC Index/NFC261M$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/17/2027	5	7,464,262	254.03		364,854		315,164		613,027			(50,529)		48,837		0001
Purchased Call/Nasdaq FC Index/NFC261K$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/12/2027	4	7,924,090	253.74		356,965		288,709		648,876			(68,571)		50,330		0001
Purchased Call/Nasdaq FC Index/NFC261L$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	6,547,012	253.16		302,393		252,229		547,213			(51,109)		42,145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/09/2025	.06/11/2027	4	 10,684,818	..... 257.54	.....	473,816	.....	404,251	.....	 789,810	.....	.....	..... (71,089)	.....	69,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/06/2025	.06/08/2027	2	3,249,439	..... 256.29	.....	149,507	.....	126,306	.....	247,103	.....	.....	.....(23,676)	.....	21,107	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSN ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/09/2025	.05/07/2027	5	 6,184,870	..... 249.94	.....	 301,006	.....	242,640	.....	567,396	.....	.....	.....(58,983)	.....	39,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/22/2025	.05/21/2027	3	7,447,316	..... 252.02	.....	341,057	.....	282,021	.....	642,849	.....	.....	.....(60,449)	.....	47,662	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/25/2025	.06/23/2027	3	5,570,498	..... 256.18	.....	273,812	.....	237,163	.....	426,423	.....	.....	.....(36,925)	.....	36,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/05/2025	.06/04/2027	4	5,633,142	..... 254.15	.....	269,556	.....	227,356	.....	457,564	.....	.....	.....(43,033)	.....	36,471	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/05/2025	.04/30/2027	5	7,537,420	..... 249.53	.....	338,728	.....	269,769	.....	699,889	.....	.....	..... (69,618)	.....	47,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/29/2025	.05/27/2027	6	7,016,293	..... 253.55	.....	322,949	.....	 268,860	.....	578,704	.....	.....	.....(54,459)	.....	45,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/24/2025	.06/21/2027	2	4,305,175	..... 254.03	.....	 201,086	.....	 173,710	.....	350,326	.....	.....	.....(28,044)	.....	28,258	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/23/2025	.05/25/2027	1	2,315,787	..... 250.06	.....	 107,684	.....	89,021	.....	211,491	.....	.....	.....(19,124)	.....	14,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/04/2025	.06/02/2027	5	 6,563,808	..... 253.99	.....	314,960	.....	264,252	.....	534,643	.....	.....	.....(51,065)	.....	42,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/06/2025	.06/04/2027	3	5,615,363	..... 256.29	.....	 261,688	.....	220,997	.....	427,932	.....	.....	.....(41,260)	.....	36,356	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSX ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/25/2025	.06/25/2027	3	6,327,743	..... 259.65	.....	300,527	.....	261,553	.....	436,005	.....	.....	.....(39,619)	.....	41,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/13/2025	.06/15/2027	1	3,934,908	..... 253.65	.....	183,367	.....	 156,668	.....	323,958	.....	.....	.....(27,305)	.....	25,704	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/26/2025	.06/25/2027	3	7,450,728	..... 261.81	.....	342,728	.....	298,964	.....	480,488	.....	.....	.....(44,929)	.....	49,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/16/2025	.04/09/2027	4	 7,170,119	..... 241.44	.....	340,906	.....	261,182	.....	836,580	.....	.....	.....(80,643)	.....	44,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/11/2025	.04/12/2027	1	4,854,388	..... 242.17	.....	227,185	.....	174,373	.....	553,910	.....	.....	.....(53,455)	.....	30,038	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISX ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/04/2025	.04/05/2027	1	4,517,040	.....238.4	.....	214,108	.....	162,274	.....	571,444	.....	.....	.....(52,429)	.....	27,775	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/08/2025	.04/02/2027	3	5,965,596	.....238.4	.....	282,125	.....	213,671	.....	755,732	.....	.....	.....(69,009)	.....	36,582	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/28/2025	.04/23/2027	3	8,260,035	..... 246.19	.....	381,862	.....	300,278	.....	843,554	.....	.....	.....(82,387)	.....	51,611	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/02/2025	.05/03/2027	1	4,615,557	..... 249.53	.....	 207,700	.....	165,417	.....	427,594	.....	.....	.....(42,904)	.....	29,091	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSC ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/02/2025	.05/04/2027	1	 1,733,670	..... 249.53	.....	78,189	.....	 62,293	.....	 160,767	.....	.....	.....(16,129)	.....	10,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/16/2025	.04/16/2027	3	6,357,636	..... 240.94	.....	297,813	.....	230,559	.....	764,274	.....	.....	..... (67,900)	.....	39,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/21/2025	.05/14/2027	5	5,488,689	.....254.8	.....	247,680	.....	201,979	.....	436,181	.....	.....	.....(46,273)	.....	34,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSP ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/09/2025	.05/11/2027	1	2,363,915	..... 249.94	.....	 107,795	.....	 86,917	.....	216,271	.....	.....	.....(21,205)	.....	15,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/05/2025	.04/30/2027	3	7,838,265	..... 248.18	.....	364,087	.....	289,497	.....	 756,680	.....	.....	.....(75,626)	.....	49,276	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/25/2025	.04/26/2027	2	3,562,438	..... 246.19	.....	162,972	.....	128,236	.....	363,599	.....	.....	.....(35,205)	.....	22,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/22/2025	.05/21/2027	3	 6,588,208	..... 251.77	.....	303,483	.....	249,662	.....	572,875	.....	.....	.....(54,675)	.....	42,164	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261JSB ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/11/2025	.04/13/2027	1	3,667,095	..... 242.17	.....	170,520	.....	130,935	.....	 418,771	.....	.....	..... (40,068)	.....	22,711	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261KSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/07/2025	.05/06/2027	2	 4,660,191	 248	.....	215,872	.....	172,729	.....	456,593	.....	.....	.....(43,321)	.....	29,448	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/18/2025	.06/17/2027	4	4,864,447	..... 255.29	.....	227,789	.....	196,058	.....	382,376	.....	.....	.....(32,469)	.....	31,827	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/10/2025	.06/10/2027	2	 6,190,697	..... 257.91	.....	278,218	.....	236,042	.....	448,773	.....	.....	.....(42,442)	.....	40,277	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/09/2025	.06/09/2027	3	8,265,809	..... 256.55	.....	389,587	.....	329,958	.....	625,058	.....	.....	..... (60,000)	.....	53,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/04/2025	.06/04/2027	2	6,191,557	..... 255.93	.....	277,442	.....	233,373	.....	476,971	.....	.....	.....(44,675)	.....	40,087	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/25/2025	.06/24/2027	3	3,866,923	..... 259.23	.....	179,463	.....	155,675	.....	270,238	.....	.....	.....(23,980)	.....	25,442	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/27/2025	.06/29/2027	1	3,052,910	..... 262.58	.....	138,602	.....	 121,086	.....	192,271	.....	.....	..... (17,988)	.....	20,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/13/2025	.06/14/2027	1	3,282,795	..... 253.65	.....	152,978	.....	130,673	.....	270,340	.....	.....	.....(22,811)	.....	21,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSI ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/16/2025	.06/16/2027	4	7,982,003	..... 257.36	.....	353,404	.....	303,131	.....	 588,661	.....	.....	.....(50,936)	.....	52,183	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.06/20/2025	.06/22/2027	1	2,378,429	..... 254.03	.....	 111,073	.....	95,968	.....	193,706	.....	.....	.....(15,477)	.....	 15,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISY ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/04/2025	.04/06/2027	1	3,005,032	.....238.4	.....	141,537	.....	107,319	.....	380,285	.....	.....	.....(34,611)	.....	 18,494	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261ISR ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.04/03/2025	.04/02/2027	3	 6,141,164	..... 249.31	.....	262,661	.....	198,003	.....	572,940	.....	.....	.....(65,027)	.....	37,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261LSE ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.05/23/2025	.05/26/2027	1	3,030,349	..... 250.06	.....	141,517	.....	117,024	.....	 276,688	.....	.....	.....(25,099)	.....	 19,475	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/03/2025	.06/30/2027	4	8,550,480	..... 264.08	.....	369,667	.....	323,879	.....	514,022	.....	.....	.....(46,240)	.....	56,523	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NST ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/15/2025	.07/14/2027	4	5,892,474	..... 265.53	.....	272,627	.....	244,074	.....	340,059	.....	.....	.....(28,879)	.....	39,377	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NSV ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/17/2025	.07/15/2027	4	 5,668,488	..... 265.95	.....	262,513	.....	235,373	.....	322,643	.....	.....	.....(27,471)	.....	37,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NSX ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/24/2025	.07/16/2027	4	5,022,061	..... 266.35	.....	238,454	.....	214,424	.....	282,586	.....	.....	.....(24,607)	.....	33,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610SG ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/25/2025	.07/26/2027	2	 5,700,710	..... 270.77	.....	259,692	.....	236,861	.....	 278,618	.....	.....	.....(23,741)	.....	38,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSS ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/22/2025	.08/20/2027	3	7,836,724	..... 259.85	.....	382,858	.....	363,547	.....	546,413	.....	.....	.....(20,722)	.....	53,835	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSO ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/21/2025	.08/19/2027	6	4,380,325	..... 264.47	.....	195,094	.....	184,462	.....	262,196	.....	.....	..... (10,961)	.....	30,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSK ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/20/2025	.08/16/2027	2	 5,078,317	..... 270.65	.....	230,355	.....	216,792	.....	251,243	.....	.....	.....(14,393)	.....	34,785	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/03/2025	.07/01/2027	5	5,070,543	..... 261.41	.....	241,558	.....	212,394	.....	331,144	.....	.....	.....(29,875)	.....	33,545	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/12/2025	.08/06/2027	4	6,991,197	..... 270.67	.....	323,322	.....	301,339	.....	343,625	.....	.....	.....(22,877)	.....	47,536	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261P$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/08/2025	.08/09/2027	4	3,329,889	..... 270.67	.....	153,466	.....	143,092	.....	163,744	.....	.....	..... (10,898)	.....	22,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/07/2025	.08/04/2027	5	6,416,962	..... 267.87	.....	295,557	.....	273,318	.....	344,906	.....	.....	.....(22,596)	.....	43,567	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/11/2025	.07/13/2027	1	2,667,951	..... 264.71	.....	122,192	.....	 109,100	.....	157,592	.....	.....	.....(13,521)	.....	17,815	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/18/2025	.08/13/2027	5	 6,061,026	..... 270.65	.....	279,939	.....	263,475	.....	299,157	.....	.....	.....(17,335)	.....	41,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/04/2025	.09/02/2027	3	6,046,722	..... 258.86	.....	300,988	.....	290,420	.....	428,251	.....	.....	.....(11,134)	.....	41,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/31/2025	.07/30/2027	3	7,337,131	..... 270.32	.....	324,761	.....	298,917	.....	364,982	.....	.....	.....(27,026)	.....	49,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/11/2025	.07/12/2027	1	4,033,829	..... 264.71	.....	184,749	.....	164,928	.....	241,179	.....	.....	.....(20,472)	.....	26,915	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/23/2025	.09/17/2027	4	9,574,130	..... 273.43	.....	435,267	.....	430,659	.....	436,783	.....	.....	.....(6,078)	.....	67,094	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/04/2025	.09/03/2027	5	4,374,904	..... 262.53	.....	209,625	.....	203,452	.....	278,824	.....	.....	.....(6,910)	.....	30,358	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/29/2025	.09/27/2027	3	4,815,773	..... 272.07	.....	221,451	.....	221,159	.....	220,879	.....	.....	.....(1,166)	.....	33,983	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$I ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/11/2025	.07/08/2027	5	4,176,342	..... 263.91	.....	196,588	.....	174,414	.....	252,682	.....	.....	.....(22,420)	.....	27,780	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/29/2025	.09/22/2027	5	8,240,998	.....273.9	.....	 366,876	.....	363,745	.....	367,742	.....	.....	.....(3,653)	.....	57,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/27/2025	.08/27/2027	3	4,587,899	..... 263.65	.....	218,874	.....	209,528	.....	281,195	.....	.....	..... (10,047)	.....	31,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$P ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/09/2025	.09/09/2027	3	 3,781,060	..... 264.23	.....	 176,900	.....	 172,161	.....	228,544	.....	.....	.....(4,993)	.....	26,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/29/2025	.09/24/2027	4	3,719,693	..... 272.26	.....	170,824	.....	 170,211	.....	179,185	.....	.....	..... (977)	.....	26,194	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/12/2025	.09/13/2027	1	5,135,215	..... 266.94	.....	237,247	.....	232,352	.....	 286,000	.....	.....	.....(5,842)	.....	35,886	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/29/2025	.09/24/2027	3	 10,274,834	..... 272.07	.....	482,405	.....	482,088	.....	497,908	.....	.....	.....(1,557)	.....	72,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/24/2025	.09/23/2027	2	5,128,507	..... 272.93	.....	231,191	.....	229,394	.....	238,080	.....	.....	.....(2,109)	.....	36,090	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/24/2025	.07/23/2027	3	5,650,944	..... 270.07	.....	260,734	.....	237,525	.....	282,529	.....	.....	.....(24,147)	.....	38,023	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/28/2025	.07/23/2027	3	5,691,799	..... 270.77	.....	263,584	.....	240,449	.....	278,271	.....	.....	.....(23,893)	.....	38,298	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.08/04/2025	.07/19/2027	3	4,982,346	..... 268.35	.....	227,429	.....	205,358	.....	 266,680	.....	.....	.....(22,845)	.....	33,423	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/18/2025	.07/16/2027	4	5,598,963	..... 268.35	.....	260,976	.....	235,549	.....	295,777	.....	.....	..... (26,110)	.....	37,473	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.09/02/2025	.08/27/2027	3	9,276,129	..... 265.17	.....	415,603	.....	399,170	.....	542,791	.....	.....	.....(18,537)	.....	64,046	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/02/2025	.07/02/2027	3	3,879,557	..... 263.47	.....	 180,881	.....	159,517	.....	238,114	.....	.....	.....(22,196)	.....	25,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/22/2025	.07/22/2027	5	5,621,826	..... 268.27	.....	263,090	.....	238,797	.....	297,059	.....	.....	.....(24,609)	.....	37,798	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	.07/09/2025	.07/07/2027	5	5,803,667	..... 263.79	.....	266,594	.....	236,288	.....	352,211	.....	.....	..... (30,600)	.....	38,575	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/28/2025	. 07/28/2027	4	 6,302,708	..... 271.88	.....	282,817	.....	258,672	.....	299,798	.....	.....	.....(24,467)	.....	42,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/17/2025	. 07/16/2027	4	7,784,525	..... 268.58	.....	354,333	.....	319,356	.....	407,712	.....	.....	.....(36,173)	.....	52,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/03/2025	. 07/02/2027	3	 11,070,834	..... 265.98	.....	493,672	.....	435,906	.....	627,976	.....	.....	.....(59,534)	.....	73,298	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/04/2025	. 07/30/2027	3	4,585,793	..... 265.15	.....	225,250	.....	207,662	.....	268,437	.....	.....	..... (18,148)	.....	31,019	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/12/2025	. 08/12/2027	5	 6,481,866	..... 273.08	.....	297,307	.....	278,109	.....	295,955	.....	.....	.....(19,620)	.....	44,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/29/2025	. 07/29/2027	3	 5,160,660	..... 270.93	.....	238,170	.....	218,042	.....	251,170	.....	.....	.....(20,416)	.....	34,881	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/30/2025	. 07/30/2027	3	5,304,346	..... 271.58	.....	238,522	.....	218,941	.....	253,392	.....	.....	..... (20,118)	.....	35,879	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$O ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/07/2025	. 08/06/2027	3	4,635,460	..... 268.63	.....	218,586	.....	202,745	.....	243,134	.....	.....	.....(16,335)	.....	31,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/25/2025	. 07/21/2027	5	7,535,461	..... 269.97	.....	333,768	.....	302,026	.....	378,122	.....	.....	.....(32,128)	.....	50,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/23/2025	. 07/23/2027	2	3,684,891	..... 269.42	.....	169,405	.....	153,768	.....	 188,088	.....	.....	.....(15,951)	.....	24,794	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/02/2025	. 08/27/2027	3	6,359,649	..... 261.74	.....	294,013	.....	282,726	.....	421,801	.....	.....	.....(12,539)	.....	43,910	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/09/2025	. 08/31/2027	4	5,869,182	..... 261.74	.....	 271,606	.....	261,543	.....	381,675	.....	.....	..... (10,966)	.....	40,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/13/2025	. 08/11/2027	3	6,519,142	..... 269.55	.....	321,160	.....	299,805	.....	332,832	.....	.....	.....(21,737)	.....	44,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$D ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/20/2025	. 08/13/2027	5	4,426,401	..... 273.09	.....	202,415	.....	189,734	.....	202,017	.....	.....	.....(13,137)	.....	30,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2025	. 09/14/2027	2	2,935,739	..... 266.94	.....	 136,170	.....	133,379	.....	166,734	.....	.....	..... (3,325)	.....	20,530	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/01/2025	. 08/02/2027	1	4,827,862	..... 265.15	.....	226,910	.....	209,119	.....	281,832	.....	.....	.....(18,625)	.....	32,730	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$X ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/22/2025	. 08/20/2027	3	8,632,301	..... 263.19	.....	404,194	.....	384,345	.....	538,034	.....	.....	.....(20,983)	.....	59,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$T ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2025	. 09/10/2027	4	6,402,648	..... 265.82	.....	303,932	.....	297,444	.....	368,499	.....	.....	..... (7,653)	.....	44,649	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/05/2025	. 08/05/2027	5	4,434,396	..... 266.89	.....	216,954	.....	 201,017	.....	245,644	.....	.....	.....(16,336)	.....	30,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$L ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/10/2025	. 09/03/2027	5	 14,005,806	..... 262.65	.....	663,484	.....	643,742	.....	889,424	.....	.....	.....(21,980)	.....	97,187	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$G ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/05/2025	. 09/03/2027	4	4,031,288	..... 260.58	.....	 196,186	.....	189,632	.....	272,257	.....	.....	..... (7,081)	.....	27,973	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/19/2025	. 09/17/2027	3	8,315,431	..... 272.59	.....	376,791	.....	372,270	.....	389,558	.....	.....	..... (6,037)	.....	58,273	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$F ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/14/2025	. 08/13/2027	3	 7,184,769	..... 272.82	.....	326,686	.....	 307,010	.....	330,782	.....	.....	.....(20,900)	.....	49,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/12/2025	. 09/10/2027	4	3,623,772	..... 264.18	.....	175,260	.....	 171,179	.....	219,193	.....	.....	..... (4,593)	.....	25,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/25/2025	. 09/24/2027	3	 10,132,758	..... 271.26	.....	469,174	.....	468,041	.....	491,508	.....	.....	..... (3,045)	.....	71,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261PSW ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/22/2025	. 08/24/2027	2	3,809,940	..... 263.19	.....	178,590	.....	169,764	.....	242,093	.....	.....	..... (9,500)	.....	26,249	.....	0001 .....

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC261N$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/11/2025	. 07/09/2027	3	6,724,035	..... 265.78	.....	303,213	.....	269,596	.....	383,878	.....	.....	.....(34,294)	.....	44,762	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$R ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/17/2025	. 07/09/2027	5	5,948,058	..... 264.71	.....	279,813	.....	250,193	.....	355,325	.....	.....	.....(30,230)	.....	39,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$V ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/25/2025	. 08/23/2027	2	3,891,046	..... 263.19	.....	182,047	.....	173,037	.....	242,076	.....	.....	.....(9,700)	.....	26,788	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$E ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/03/2025	. 07/06/2027	1	 4,108,701	..... 265.98	.....	186,946	.....	 165,118	.....	232,543	.....	.....	.....(22,699)	.....	27,288	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/08/2025	. 08/10/2027	2	 4,637,876	..... 270.67	.....	215,512	.....	 200,716	.....	228,561	.....	.....	.....(15,586)	.....	31,628	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/25/2025	. 08/18/2027	4	8,122,633	..... 270.5	.....	339,272	.....	319,985	.....	403,318	.....	.....	.....(19,699)	.....	55,718	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/23/2025	. 09/21/2027	3	3,939,819	..... 273.43	.....	177,949	.....	 176,027	.....	 182,100	.....	.....	..... (2,585)	.....	27,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/07/2025	. 08/06/2027	2	6,853,249	..... 269.11	.....	323,877	.....	301,200	.....	354,038	.....	.....	.....(23,886)	.....	46,599	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/18/2025	. 07/20/2027	1	2,863,332	..... 268.35	.....	130,854	.....	118,092	.....	151,323	.....	.....	.....(13,228)	.....	 19,222	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2025	. 09/16/2027	3	5,079,691	..... 270.13	.....	232,725	.....	228,944	.....	256,604	.....	.....	..... (4,220)	.....	35,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$C ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/29/2025	. 08/30/2027	1	5,190,427	..... 261.74	.....	243,431	.....	234,043	.....	337,771	.....	.....	..... (10,656)	.....	35,914	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/25/2025	. 08/25/2027	4	8,038,438	..... 262.45	.....	385,324	.....	367,379	.....	511,732	.....	.....	.....(18,598)	.....	55,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/11/2025	. 09/08/2027	5	 8,609,183	..... 263.49	.....	408,936	.....	397,654	.....	532,216	.....	.....	..... (11,836)	.....	59,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/01/2025	. 08/03/2027	2	5,313,705	..... 265.15	.....	251,333	.....	231,745	.....	310,499	.....	.....	.....(20,491)	.....	36,050	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/16/2025	. 09/15/2027	3	 10,246,661	..... 270.53	.....	 460,088	.....	451,672	.....	510,790	.....	.....	..... (9,023)	.....	71,707	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/17/2025	. 09/17/2027	5	5,339,969	..... 269.12	.....	262,567	.....	259,102	.....	278,795	.....	.....	..... (4,310)	.....	37,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$J ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/15/2025	. 08/17/2027	1	 4,184,008	..... 270.65	.....	195,393	.....	183,852	.....	206,460	.....	.....	.....(12,279)	.....	28,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/30/2025	. 09/28/2027	2	4,291,654	..... 272.07	.....	 197,668	.....	197,405	.....	198,461	.....	.....	..... (1,048)	.....	30,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261P$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/21/2025	. 08/20/2027	3	3,856,995	..... 260.89	.....	179,233	.....	169,643	.....	260,158	.....	.....	..... (9,978)	.....	26,496	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261N$M ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/11/2025	. 07/09/2027	3	 6,608,487	..... 265.36	.....	300,484	.....	267,891	.....	382,307	.....	.....	.....(33,641)	.....	43,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/26/2025	. 08/26/2027	2	5,247,674	..... 263.29	.....	246,938	.....	235,565	.....	330,914	.....	.....	..... (11,681)	.....	36,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/19/2025	. 09/20/2027	1	3,509,284	..... 273.43	.....	157,918	.....	 156,180	.....	162,841	.....	.....	..... (2,376)	.....	24,644	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$S ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/30/2025	. 09/30/2027	1	 1,860,125	..... 273.36	.....	 85,752	.....	 85,752	.....	 86,806	.....	.....	.....	.....	 13,153	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261R$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/29/2025	. 09/29/2027	2	 10,613,953	..... 272.85	.....	492,213	.....	492,213	.....	503,303	.....	.....	..... (265)	.....	75,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 07/25/2025	. 07/27/2027	1	3,091,441	..... 270.77	.....	140,970	.....	128,577	.....	151,458	.....	.....	.....(12,903)	.....	20,864	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$B ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 08/29/2025	. 09/01/2027	2	4,736,497	..... 261.74	.....	224,721	.....	216,317	.....	312,920	.....	.....	..... (9,554)	.....	32,820	.....	0001 .....

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/12/2025	. 09/10/2027	2	6,467,575	..... 266.94	.....	314,256	.....	307,936	.....	359,697	.....	.....	.....(7,202)	.....	45,102	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$K ...	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	. 09/05/2025	. 09/07/2027	1	5,426,600	..... 262.65	.....	254,508	.....	246,816	.....	343,536	.....	.....	.....(8,692)	.....	37,763	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/22/2023	. 08/22/2028	1	 1,795,000	.....4387.55	464,905	.....	.....	269,008	.....	 1,142,772	.....	.....	.....(69,469)	.....	15,273	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB053$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 09/08/2023	. 09/08/2028	1	 1,450,000	.....4457.49	361,775	.....	.....	212,937	.....	892,903	.....	.....	.....(54,058)	.....	12,436	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 05/22/2024	. 05/22/2029	1	 1,417,000	.....5307.01	353,825	.....	.....	257,803	.....	595,288	.....	.....	.....(52,899)	.....	13,524	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA211$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 07/22/2024	. 07/20/2029	1	 1,264,000	.....5564.41	 310,818	.....	.....	236,781	.....	473,289	.....	.....	.....(46,520)	.....	12,329	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	. 08/22/2024	. 08/22/2029	1	 1,319,000	.....5570.64	 308,778	.....	.....	240,820	.....	497,059	.....	.....	.....(46,164)	.....	13,017	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 07/23/2029	1	5,575,000	6558	 856,878	.....	.....	653,463	.....	 1,447,524	.....	.....	..... (128,109)	.....	54,436	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/08/2024	. 08/08/2029	1	 1,084,000	.....5319.31	258,859	.....	.....	199,898	.....	462,422	.....	.....	..... (38,701)	.....	10,645	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA218$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 10/08/2024	. 10/08/2029	1	 1,160,000	.....5751.13	283,736	.....	.....	228,358	.....	404,710	.....	.....	.....(42,421)	.....	11,636	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXN134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	. 03/07/2025	. 03/08/2030	1	 1,267,000	..... 5770.2	.....	321,818	.....	285,805	.....	458,691	.....	.....	.....(36,462)	.....	13,346	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA21M$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 02/07/2025	. 02/08/2030	1	 1,015,000	.....6025.99	.....	264,002	.....	230,404	.....	321,672	.....	.....	.....(33,958)	.....	10,599	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE17ES$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	. 09/24/2025	. 09/20/2030	1	1,544,170	6685	.....	378,482	.....	377,442	.....	385,012	.....	.....	.....(1,246)	.....	17,222	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB211$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 09/15/2025	. 09/12/2030	1	1,791,538	6587	.....	451,781	.....	448,308	.....	468,014	.....	.....	.....(3,717)	.....	19,936	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 09/10/2025	. 09/09/2030	1	1,956,452	6500	.....	487,352	.....	482,273	.....	529,626	.....	.....	.....(5,341)	.....	21,754	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXE17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	. 09/05/2025	. 09/03/2030	1	2,115,029	6448	.....	522,796	.....	516,476	.....	587,058	.....	.....	.....(7,166)	.....	23,478	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXJ00K$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	. 08/26/2025	. 08/23/2030	1	1,510,257	6454	.....	375,600	.....	368,588	.....	414,413	.....	.....	.....(7,211)	.....	16,713	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB212$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	. 09/30/2025	. 09/27/2030	1	1,564,450	6657	.....	398,022	.....	398,022	.....	392,602	.....	.....	.....	.....	17,481	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD052$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/22/2025	. 08/20/2030	1	1,674,923	6393	.....	428,422	.....	419,948	.....	474,364	.....	.....	.....(9,160)	.....	18,520	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXD057$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 09/29/2025	. 09/26/2030	1	2,346,708	6629	.....	600,320	.....	600,320	.....	604,254	.....	.....	.....(329)	.....	26,215	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1403$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	. 04/22/2022	. 04/20/2029	1	 1,812,000	 100	314,201	.....	.....	159,749	.....	564,755	.....	.....	.....(33,572)	.....	17,085	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 07/23/2030	1	2,230,000	.....6775.78	388,689	.....	.....	311,804	.....	 630,661	.....	.....	.....(48,431)	.....	24,463	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 11/22/2024	. 11/21/2025	1	826,781	.....3044.49	 19,925	.....	.....	 2,823	.....	28,839	.....	.....	.....(14,944)	.....	 1,560	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 10/08/2024	. 10/08/2025	1	270,664	..... 3049.8	 6,550	.....	.....	126	.....	 8,700	.....	.....	.....(4,899)	.....	200	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 11/08/2024	. 11/07/2025	1	498,108	.....3066.62	 12,054	.....	.....	 1,242	.....	 13,791	.....	.....	.....(9,041)	.....	804	.....	0001 .....

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Purchased Call/AI Powered Multi-Asset Index/AIM0005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	1	231,075	3057.84	5,592			324		6,849			(4,183)		284		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	1	590,390	3078.92	14,346			2,687		15,352			(10,672)		1,283		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	300,274	3003.88	7,297			1,648		14,493			(5,428)		716		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	1	334,332	3058.48		8,191		3,231		11,640			(4,973)		1,046		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2026	1	1,802,041	3047.21		44,150		15,698		66,917			(28,503)		5,357		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/20/2026	1	230,390	3035.39		5,645		2,665		9,647			(2,993)		788		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2026	1	219,646	3025.75		5,403		1,682		9,319			(3,716)		614		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2026	1	695,012	2995.17		17,097		4,663		35,687			(12,413)		1,819		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/06/2026	1	176,692	3032.16		4,347		1,884		7,456			(2,472)		579		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2026	2	656,532	3012.79		15,627		11,369		33,343			(4,331)		2,797		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/08/2026	1	300,216	2992.3		7,115		4,316		16,567			(2,827)		1,165		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	1	395,162	2988.36		9,365		6,061		25,505			(3,361)		1,582		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2026	1	241,770	2937.42		5,730		2,983		17,258			(2,747)		872		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2026	1	228,072	2983.26		5,405		3,023		13,083			(2,384)		853		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2026	1	524,493	3001.8		12,430		8,561		27,976			(3,929)		2,175		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2026	1	189,191	3116.05		4,522		4,260		5,857			(273)		917		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2026	1	249,906	3042.97		5,948		4,817		11,066			(1,141)		1,123		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	1	483,008	3136.51		11,544		11,321		13,524			(253)		2,388		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	1	624,568	3056.09		14,865		13,378		26,459			(1,593)		2,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM00069H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/07/2026	1	599,903	3044.69		14,278		12,295		26,670			(2,079)		2,769		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00069C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2026	1	539,661	3015.39		12,844		9,907		27,304			(2,956)		2,368		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00002	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			1,294		2,345			(1,609)		781		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00004	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			2,087		4,192			(2,440)		1,224		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00007	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	112,027	3244.5	6,005			823		1,153			(898)		464		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00009	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			1,595		2,749			(1,647)		879		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			1,636		2,400			(1,592)		871		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			1,269		1,584			(1,115)		643		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	197,977	3259.99	10,612			1,886		2,292			(1,586)		934		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			2,388		2,153			(1,904)		1,154		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			2,468		2,394			(1,890)		1,173		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			894		1,626			(654)		418		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/22/2026	2	237,737	3236.66	12,579			2,666		3,769			(1,882)		1,224		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00011	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			2,794		3,484			(1,760)		1,227		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00015	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			731		1,228			(429)		318		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00018	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			1,499		2,836			(854)		645		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			1,152		2,607			(635)		492		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			2,358		5,597			(1,263)		995		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			5,873		14,328			(3,062)		2,435		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			1,882		6,101			(925)		797		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			1,129		4,244			(541)		478		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			1,750		7,746			(818)		735		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			1,402		6,085			(640)		573		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			5,097		26,635			(2,210)		2,092		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027	2	210,085	2809.37	8,303			4,029		25,332			(1,463)		1,508		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			6,286		40,961			(2,232)		2,568		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			20,921		91,573			(6,883)		7,127		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			7,308		34,724			(2,242)		2,461		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			2,365		9,898			(714)		768		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			2,114		7,228			(627)		596		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			2,891		11,355			(757)		888		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			6,794		29,993			(1,755)		2,103		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2028	2	335,909	2830.92	16,034			9,440		39,401			(2,398)		2,881		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			3,187		13,491			(767)		934		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			3,353		12,829			(795)		969		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			5,535		19,541			(1,295)		1,568		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			2,947		9,027			(681)		819		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2029	2	156,948	2887.54	7,774			5,092		16,193			(1,162)		1,421		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			10,169		30,334			(2,260)		2,812		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			9,129		22,554			(1,893)		2,438		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			12,265		32,582			(2,579)		3,329		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			5,407		12,379			(1,110)		1,434		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			17,770		27,886			(3,336)		4,100		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			5,641		9,156			(1,038)		1,303		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			3,489		5,248			(1,001)		1,211		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			8,996		14,138			(2,544)		3,105		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	06/08/2028	3	1,162,699	3244.5	41,808			16,632		37,679			(4,624)		9,536		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	9,513	3218.49	596			232		341			(64)		79		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	421,949	3236.83	26,709			10,571		14,306			(2,853)		3,511		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,369		1,734			(364)		451		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	427,177	3256.74	26,998			11,010		13,761			(2,880)		3,611		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	2	2,139,040	3259.99	136,118			56,283		68,741			(14,528)		18,200		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	3	1,672,030	3298.5	105,391			44,279		47,359			(11,257)		14,341		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	2	556,571	3289.97	34,045			14,578		16,413			(3,658)		4,805		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			21,213		32,308			(5,250)		6,907		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			23,464		31,616			(5,736)		7,656		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			15,808		17,712			(3,803)		5,065		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM00008Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	11/22/2028	2	789,295	3250.17	39,217	2,789		20,275		27,726			(4,328)		7,002		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00010	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2021	12/08/2028	2	692,736	3254.9	42,476			19,368		24,166			(4,539)		6,188		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00013	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2021	12/22/2028	4	992,844	3255.4	57,734			26,711		34,867			(6,184)		8,922		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00014	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	3	1,418,599	3207.3	84,177			39,395		58,689			(8,986)		12,840		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00017	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2029	3	845,765	3185.12	47,551			22,564		37,774			(5,089)		7,700		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00019	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			6,257		11,232			(1,392)		2,054		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			28,289		52,308			(6,223)		9,234		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	2	329,479	3129.58	18,809			9,237		17,767			(2,009)		3,055		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			8,999		19,296			(1,936)		2,987		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	568,507	3070.24	32,007			16,098		36,751			(3,420)		5,331		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	2	2,187,800	3033.14	113,886			64,086		157,373			(13,470)		20,629		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2022	05/08/2029	3	435,354	2986.7	23,499			12,098		35,604			(2,509)		4,133		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			31,406		89,612			(6,441)		10,328		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	2	642,699	2985.47	34,860			18,375		53,112			(3,723)		6,173		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2029	2	1,532,675	2925.69	82,594			43,972		147,731			(8,820)		14,798		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2022	07/06/2029	4	2,628,559	2920.83	136,553			73,636		257,001			(14,613)		25,509		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/20/2029	3	1,566,595	2943.86	81,806			44,523		145,084			(8,747)		15,280		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00021	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	161,534	2967.36	8,524			4,707		14,160			(913)		1,586		0001
Purchased Call/AI Powered Multi-Asset Index/AIM00023	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2022	08/22/2029	6	1,616,096	2930.75	81,341			45,358		155,525			(8,706)		15,949		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2022	09/07/2029	5	2,487,105	2898.09	124,889			70,386		259,601			(13,355)		24,683		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	2	1,288,716	2861.33	61,801			35,145		146,894			(6,603)		12,852		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/08/2029	4	2,466,899	2836.77	119,108			68,512		297,977			(12,721)		24,745		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/22/2029	3	2,133,976	2809.37	104,423			60,695		274,445			(11,169)		21,507		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2029	2	2,193,194	2825.1	105,480			61,888		272,888			(11,262)		22,230		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			51,193		202,063			(9,232)		17,812		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			4,850		17,309			(865)		1,628		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,186,646	2868.48	109,770			66,352		248,223			(11,724)		22,479		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	1	12,224	2892.35	746			457		1,316			(80)		126		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2030	3	877,029	2912.04	51,250			31,608		90,392			(5,476)		9,109		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			42,622		143,919			(7,244)		12,753		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			31,142		105,857			(5,247)		9,328		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			41,197		125,938			(6,882)		11,921		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			16,815		42,051			(2,778)		4,176		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			20,626		54,059			(3,349)		5,123		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			8,204		22,457			(1,321)		2,064		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2030	2	755,092	2877.74	48,466			32,489		85,323			(5,180)		8,174		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	06/21/2030	2	175,053	2867.15	10,367			7,056		20,267			(1,116)		1,903		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	2	1,763,266	2843.1	96,878			66,041		215,255			(10,340)		19,260		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/22/2030	4	1,369,955	2887.07	74,733			51,431		152,297			(7,988)		15,024		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			33,405		102,403			(5,142)		9,598		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,114,193	2816.72	114,378			79,953		273,777			(12,212)		23,390		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			45,395		148,490			(6,870)		13,107		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			12,087		42,224			(1,815)		3,502		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			37,839		145,825			(5,625)		10,882		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			37,903		145,050			(5,594)		11,067		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			96,655		324,276			(14,145)		27,176		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			54,034		166,345			(7,839)		14,982		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55	85,384			63,327		181,311			(9,123)		17,147		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			22,756		57,482			(3,253)		6,020		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			13,049		34,564			(1,849)		3,515		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	01/22/2031	2	881,252	2890.85	49,659			37,706		99,005			(5,304)		10,158		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/07/2031	2	1,652,192	2906.21	92,884			71,197		180,092			(9,927)		19,124		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			5,317		13,329			(736)		1,448		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			16,178		36,433			(2,224)		4,317		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			23,910		53,628			(3,263)		6,438		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,213,301	2972.32	123,945			100,769		213,258			(13,243)		26,386		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2031	2	417,189	2995.77	23,417			19,168		38,313			(2,503)		4,990		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	583,512	2938.51	31,918			25,357		59,989			(3,409)		6,881		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2031	2	674,568	2982.59	37,598			29,665		62,974			(4,016)		7,927		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			41,335		86,389			(5,476)		10,973		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			9,780		21,779			(1,305)		2,615		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			66,109		111,011			(8,312)		15,360		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/22/2031	2	1,245,211	3018.84	72,409			60,132		109,392			(7,736)		15,008		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			131,003		240,664			(16,709)		31,137		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2031	2	223,679	3013.75	13,504			11,149		19,816			(1,443)		2,687		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2031	2	1,060,996	3028.13	65,334			55,075		91,910			(6,980)		12,881		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	2	929,609	3071.06	57,170			48,910		73,798			(6,110)		11,367		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84	23,669			20,499		31,998			(2,528)		4,793		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8	56,651			48,755		76,947			(6,051)		11,323		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92	65,157			57,631		85,100			(6,954)		13,355		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49	12,193			10,716		17,346			(1,303)		2,527		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62	19,707			17,218		26,494			(2,106)		4,045		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/22/2032	1	1,336,909	3025.75		84,359		76,101		119,264			(8,284)		16,798		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2032	2	241,402	3032.16		15,376		14,149		21,364			(1,239)		3,063		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2032	1	405,755	2995.17		25,522		22,884		38,503			(2,646)		5,083		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/06/2032	1	284,085	3047.21		18,068		16,425		24,285			(1,662)		3,581		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2032	2	739,356	3058.48		46,965		42,961		61,830			(4,034)		9,348		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2032	1	347,673	3035.39		22,494		20,821		30,615			(1,697)		4,425		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2032	1	288,236	2983.26		19,427		18,211		28,304			(1,223)		3,692		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2032	1	342,258	2937.42		23,308		21,720		36,768			(1,595)		4,372		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/08/2032	1	403,183	3001.8		27,094		25,896		38,323			(1,228)		5,215		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2032	1	104,610	2988.36		6,957		6,610		10,199			(357)		1,348		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2032	1	556,079	2992.3		37,702		35,604		53,715			(2,139)		7,146		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/22/2032	1	153,457	3012.79		10,328		9,927		14,286			(412)		1,991		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2032	1	242,288	3044.69		17,202		16,865		21,257			(357)		3,172		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/22/2032	1	138,762	3042.97		9,769		9,505		12,193			(267)		1,811		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/20/2032	1	1,563,312	3056.09		110,370		108,812		134,254			(1,685)		20,522		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2032	1	648,537	3015.39		45,657		44,174		60,145			(1,500)		8,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	470,888	247.23	11,961			1,694		362			(8,970)		889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	144,050	245.69	3,659			377		100			(2,744)		232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	42,526	244.08	1,084			63		21			(811)		52		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	201,841	242.35	5,147			99		33			(3,850)		149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	209,009	247.6	5,330			998		245			(3,965)		454		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	676,852	238.71	17,260			3,899		7,798			(12,839)		1,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	206,299	240.94		5,261		2,280		2,483			(2,992)		677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	83,948	241.98		2,132		841		815			(1,295)		263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	144,453	239.06		3,669		1,142		1,873			(2,523)		404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	811,927	237.86		20,623		5,624		11,777			(14,973)		2,125		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	101,549	240.92		2,579		917		1,075			(1,665)		302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	2	156,751	236.2		4,142		3,017		4,154			(1,139)		668		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	178,820	234.01		4,560		2,374		5,196			(2,186)		645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	152,352	236.06		3,885		2,514		3,898			(1,394)		610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	680,003	236.82		17,340		11,942		16,654			(5,481)		2,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	555,377	238.21		14,218		13,943		14,082			(312)		2,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	213,673	238.2		5,449		4,203		4,844			(1,254)		937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	893,280	240.57		22,779		20,501		17,563			(2,441)		4,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	347,587	238.18		8,863		7,632		8,274			(1,291)		1,604		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	154,677	239.76		3,944		3,195		3,110			(756)		695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	803,466	240.47		20,569		19,379		16,439			(1,240)		3,894		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			1,269		4,266			(1,484)		651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			464		1,095			(479)		224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			697		838			(612)		309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			1,009		1,420			(773)		419		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			959		1,529			(702)		392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2021	10/22/2026	2	221,882	244.83	13,344			2,828		3,326			(1,996)		1,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			1,628		3,798			(928)		602		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			1,205		2,537			(664)		444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			980		2,368			(525)		356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			4,786		12,740			(2,496)		1,712		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			2,061		4,370			(1,013)		749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			1,240		2,903			(595)		450		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			981		2,746			(459)		372		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			1,021		3,158			(443)		357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			2,487		5,635			(751)		742		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			21,768		28,414			(5,697)		6,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			9,460		14,643			(2,443)		2,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	2	874,898	236.94	45,541			26,808		39,067			(6,808)		7,504		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			5,718		9,592			(1,375)		1,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017OSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			1,703		2,020			(389)		458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			9,175		9,915			(2,039)		2,382		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			5,958		6,909			(1,253)		1,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			2,951		2,944			(606)		751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			4,214		4,453			(874)		1,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017II$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			22,551		16,201			(4,234)		5,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			2,567		2,341			(497)		612		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			1,993		2,657			(554)		586		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			2,356		2,588			(628)		643		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			672		665			(176)		190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			12,718		11,660			(3,283)		3,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			19,849		17,000			(5,046)		5,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	2	145,883	242.97	9,804			4,275		4,881			(1,073)		1,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			11,898		13,977			(2,944)		3,344		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			4,123		4,096			(1,008)		1,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			4,782		4,589			(1,150)		1,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	11/22/2028	2	379,622	242.68	17,069	4,756		12,196		13,297			(2,062)		3,368		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,043,413	240.38	74,500			33,940		41,106			(7,954)		9,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/07/2022	12/22/2028	4	828,157	241.12	57,535			26,655		31,702			(6,171)		7,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			14,062		16,858			(3,207)		3,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			12,703		19,372			(2,866)		3,451		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			1,976		3,383			(430)		537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			7,132		10,938			(1,534)		2,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			10,347		15,834			(2,198)		2,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	2	491,183	234.29	33,480			22,295		26,625			(4,687)		4,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			7,127		13,027			(1,477)		2,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			1,883		3,630			(386)		529		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	2	677,658	231.68	42,653			22,481		41,418			(4,555)		6,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			28,294		58,992			(5,675)		8,120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/06/2029	3	982,184	229.71	62,023			33,422		65,335			(6,635)		9,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/20/2029	2	207,599	231.16	13,344			7,263		13,085			(1,427)		2,025		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			5,822		9,415			(1,129)		1,592		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/07/2029	4	1,603,171	231.84	98,682			55,623		99,576			(10,553)		15,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			2,829		4,748			(543)		805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017B$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			6,953		14,433			(1,306)		2,006		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	2	568,375	226.1	33,946			19,532		44,093			(3,626)		5,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2022	10/22/2029	2	871,324	227.26	53,475			31,045		64,950			(5,713)		8,782		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			18,236		38,144			(3,319)		5,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			23,004		42,386			(4,149)		6,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			5,751		10,556			(1,026)		1,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			12,480		24,546			(2,205)		3,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			473		836			(83)		123		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/22/2030	3	851,455	230.91	54,894			33,857		56,454			(5,865)		8,844		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			41,375		70,596			(7,032)		11,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			10,157		17,684			(1,711)		2,823		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			13,213		23,733			(2,207)		3,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			12,309		19,878			(2,033)		3,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			5,607		8,477			(903)		1,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			13,632		19,170			(2,173)		3,599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	06/21/2030	2	223,013	236.69	13,322			9,067		12,353			(1,434)		2,424		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			9,194		12,486			(1,439)		2,472		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2030	2	1,316,925	239.45	79,867			54,883		66,274			(8,525)		14,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			37,419		45,370			(5,760)		9,876		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			14,660		20,501			(2,239)		3,946		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			12,965		17,377			(1,962)		3,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			26,610		41,605			(3,955)		7,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			10,539		17,725			(1,555)		2,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			44,791		67,532			(6,555)		11,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			12,495		16,455			(1,813)		3,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	204,782	237.14	12,246			9,082		11,597			(1,308)		2,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			30,033		33,202			(4,293)		7,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			9,127		10,135			(1,293)		2,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			35,028		37,152			(4,884)		8,806		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2031	1	292,834	243.55	17,658			13,726		13,430			(1,887)		3,414		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			12,415		11,896			(1,695)		3,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2031	2	421,161	243.98	25,264			20,680		19,524			(2,700)		5,038		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2031	1	148,941	240.13	8,624			6,851		7,803			(921)		1,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/09/2024	04/08/2031	2	506,090	243.97	29,896			23,589		23,047			(3,193)		5,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2031	1	1,013,606	243	59,701			48,538		48,469			(6,379)		12,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2031	1	124,267	243.05	7,295			5,881		5,910			(779)		1,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2031	1	659,437	241.88	38,643			30,942		32,607			(4,127)		7,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/22/2031	2	1,019,789	247.02	59,351			49,295		42,687			(6,341)		12,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2024	07/08/2031	2	307,220	245.79	18,505			15,280		13,399			(1,978)		3,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	09/22/2031	2	526,163	248.45	31,808			27,237		21,283			(3,403)		6,434		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2031	1	1,288,922	243.73	79,011			66,162		60,920			(8,439)		15,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2031	1	1,140,758	246.77	71,411			60,619		48,816			(7,621)		13,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2031	1	225,796	242.35	13,819			11,893		11,357			(1,476)		2,771		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08	18,310			15,858		14,336			(1,956)		3,714		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69	19,674			17,189		14,762			(2,102)		4,045		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23	15,552			13,668		11,169			(1,662)		3,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6	43,588			38,553		30,560			(4,652)		8,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2032	2	238,794	240.94	14,187			13,056		12,973			(1,143)		3,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/20/2032	1	493,449	241.98	29,487			26,978		25,817			(2,519)		6,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2032	1	206,730	239.06	12,135			10,947		11,847			(1,192)		2,598		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2032	1	271,696	238.63	16,410			15,190		15,951			(1,238)		3,458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2032	1	85,988	236.82	5,151			4,923		5,414			(233)		1,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2032	1	160,336	234.01	9,797			9,129		10,929			(670)		2,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2032	1	177,282	235.74	10,690			10,095		11,499			(606)		2,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2032	1	1,649,045	240.47	102,406			101,564		93,880			(881)		21,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2032	1	774,821	238.2	46,799			45,279		46,937			(1,537)		10,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2032	1	91,633	240.57	5,562			5,484		5,184			(85)		1,203		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC117S86	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2032	1	120,321	239.76		7,316		7,118		6,950			(200)		1,570		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	811,862	233.91	27,684					14,959			(10,311)		212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/02/2025	3	3,536,806	233.38	114,086			157		73,349			(42,680)		1,309		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	3,568,430	232.47	122,832			339		88,264			(46,050)		1,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/03/2025	6	7,260,382	233.17	243,659			674		157,249			(91,551)		3,291		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	4	2,047,895	232.49	71,720			198		50,384			(26,916)		928		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	2,036,895	233.19	69,458			573		43,936			(25,904)		1,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	1,205,599	233.19	41,111			395		26,057			(15,311)		892		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/06/2025	3	1,822,557	233.19	62,394			430		39,313			(23,396)		1,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	4	3,750,957	234.26	126,495			1,564		64,528			(47,303)		3,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2025	3	2,632,843	233.47	93,189			1,025		53,790			(34,880)		2,067		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/10/2025	4	3,256,330	234.4	102,776			1,276		54,604			(38,523)		2,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	3	2,522,916	233.29	85,180			1,059		53,532			(31,934)		2,088		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/13/2025	3	4,737,903	233.16	167,768			2,772		103,839			(62,810)		4,471		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	2,057,180	233.16	70,150			1,253		45,175			(26,162)		2,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,539,102	233.16	52,483			1,008		33,864			(19,547)		1,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	2	3,412,362	234.22	118,299			2,438		60,752			(44,246)		3,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	565,223	234.72	16,303			360		9,054			(6,105)		610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	2	6,059,025	233.17	201,767			4,439		133,568			(75,483)		6,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	3	1,492,116	232.17	48,622			1,074		39,140			(18,230)		1,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	1,271,096	231.16	43,344			1,249		38,987			(16,143)		1,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	2,043,654	231.16	67,014			1,754		62,594			(25,130)		2,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	2	2,395,078	231.16	81,800			2,248		73,461			(30,517)		2,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	4	4,605,685	230.61	166,617			5,037		152,381			(62,333)		5,781		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	4	3,906,413	231.58	133,828			4,324		113,020			(51,180)		5,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	6,397,237	229.67	218,071			6,908		238,156			(81,625)		8,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,450,330	229.71	81,516			2,588		90,777			(30,548)		3,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017M$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/29/2025	2	925,566	229.08	32,940			1,267		36,929			(12,297)		1,304		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	832,071	229.08	28,374			1,052		33,199			(10,582)		1,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	3	3,620,592	229.08	131,488			4,710		144,458			(49,297)		4,924		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/30/2025	3	2,999,485	230.09	108,762			4,336		106,377			(40,697)		4,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	3	2,483,236	230.75	93,672			3,870		81,142			(35,069)		3,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	4	6,595,427	231.31	245,679			10,164		200,167			(92,043)		9,611		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,549,562	232.97	55,246			2,288		36,648			(20,708)		2,258		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/05/2025	2	880,741	233.98	29,618			1,424		17,880			(11,055)		1,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,216,426	233.98	41,602			1,943		24,591			(15,515)		1,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	5	2,786,199	233.98	93,525			4,253		56,205			(35,073)		4,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/06/2025	2	2,784,483	233.64	93,021			4,601		60,184			(34,794)		4,433		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	3	3,223,612	233.27	109,634			5,575		74,071			(40,997)		5,201		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	4	9,635,263	233.33	328,932			16,770		219,686			(123,203)		15,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/07/2025	3	3,864,188	232.82	136,570			6,976		95,435			(51,198)		6,234		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	314,683	233.79	10,731			604		6,743			(4,002)		534		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	2	2,056,998	233.79	76,056			4,390		44,256			(28,435)		3,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/10/2025	6	5,312,927	233.79	186,278			10,269		113,398			(69,820)		8,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	3	3,241,133	233.52	126,306			7,463		73,007			(47,250)		5,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	2	1,266,084	235.64	43,815			2,649		19,934			(16,387)		2,223		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	3	5,055,396	235.84	173,502			10,503		76,741			(64,921)		8,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	3	4,242,579	235.97	145,893			8,872		62,928			(54,755)		7,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	4	2,579,856	236.04	91,853			6,026		38,473			(34,879)		4,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,082,471	236.04	37,129			2,496		16,326			(13,828)		2,003		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	652,662	236.04	22,386			1,476		9,788			(8,349)		1,196		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/20/2025	2	2,308,462	236.38	79,560			5,479		32,911			(29,766)		4,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	3	1,493,672	236.38	52,495			3,718		21,421			(19,790)		2,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/21/2025	3	5,812,710	236.75	199,037			14,008		77,829			(74,486)		10,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	2	1,431,046	236.88	49,004			3,642		19,091			(18,310)		2,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	11/26/2025	3	646,060	236.88	26,379			2,269		8,728			(11,020)		1,277		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/26/2025	3	3,869,361	236.56	133,794			10,309		55,287			(50,114)		7,645		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	5	3,929,224	236.72	135,955			10,869		55,274			(51,004)		7,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	11/28/2025	7	6,235,724	236.64	221,471			17,897		89,066			(83,880)		12,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	4	2,535,489	237.16	87,740			7,027		32,928			(32,907)		5,097		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	2	2,166,138	237.68	75,401			6,563		26,429			(28,286)		4,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,108,310	237.68	38,237			3,256		13,429			(14,260)		2,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/01/2025	8	3,969,513	237.68	133,046			11,298		47,765			(50,388)		8,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/04/2025	5	5,958,072	237.18	196,963			17,328		80,133			(73,702)		12,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	5	2,431,424	236.51	84,638			7,571		36,907			(31,687)		5,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	4	2,946,034	236.22	105,419			9,446		46,892			(39,524)		6,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	1,682,974	237.01	59,252			5,372		23,504			(22,438)		3,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,633,720	237.14	56,200			5,327		22,803			(20,960)		3,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/08/2025	5	3,116,768	237.14	112,574			10,697		43,240			(42,818)		6,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	12/10/2025	3	2,038,465	237.14	71,043			6,855		28,624			(26,594)		4,495		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/11/2025	2	3,761,238	237.44	138,175			13,486		50,374			(51,711)		8,353		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/12/2025	4	2,206,234	237.88	83,025			8,237		27,545			(31,094)		4,933		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	4	6,510,883	239.13	232,769			23,727		64,802			(89,593)		14,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/12/2025	7	9,565,350	239.49	334,721			33,332		89,068			(125,922)		21,389		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,582,196	239.22	54,744			5,715		16,006			(20,417)		3,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/15/2025	6	9,203,292	239.22	325,841			33,692		92,334			(122,215)		20,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/17/2025	2	3,107,879	239.22	108,355			11,448		31,570			(40,380)		7,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/18/2025	3	3,043,155	239.79	109,394			11,776		28,047			(41,099)		7,079		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	4	2,080,915	240.47	71,031			7,733		16,961			(26,584)		4,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	3	4,111,193	239.11	144,768			15,740		43,328			(54,174)		9,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	3	4,553,854	240	161,695			17,682		40,795			(60,785)		10,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	4,985,951	240.26	173,013			19,752		43,787			(64,525)		11,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	3	3,586,877	240.26	127,272			14,402		31,351			(47,744)		8,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	12/26/2025	5	4,456,066	240.68	156,300			18,565		37,215			(58,570)		10,878		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	3,537,650	240.92	120,387			14,285		28,193			(45,128)		8,636		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	5,657,703	241.08	192,265			22,870		43,651			(72,228)		13,811		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	5	5,254,913	240.48	179,765			22,079		46,544			(67,438)		13,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	1,288,154	240.48	44,459			5,509		11,517			(16,601)		3,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/02/2026	7	2,329,418	240.55	75,741			9,763		21,013			(28,519)		5,911		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	6	6,915,842	239.43	241,655			30,941		75,679			(90,539)		17,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	1	278,735	240.48	8,971			1,129		2,504			(3,369)		700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/02/2026	7	5,456,728	239.31	192,496			24,789		60,881			(72,508)		13,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	2	2,186,973	239.49	75,920			10,121		24,291			(28,339)		5,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/05/2026	3	2,562,992	239.49	89,462			11,823		28,253			(33,471)		6,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/07/2026	3	1,151,193	239.49	39,914			5,368		12,883			(14,878)		2,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	4	2,969,204	240.41	98,527			13,412		28,653			(36,869)		7,771		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/09/2026	5	1,536,106	239.75	53,326			7,334		16,659			(19,956)		4,040		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	4	10,180,839	239.99	347,089			47,893		106,057			(130,012)		26,777		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/09/2026	3	1,550,194	239.52	54,433			7,532		17,475			(20,424)		4,077		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	1,558,091	239.75	54,066			7,734		17,287			(20,164)		4,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	1,059,519	239.75	36,871			5,318		11,799			(13,732)		2,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/12/2026	5	3,295,954	239.75	110,745			15,730		36,293			(41,487)		8,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	80,626	239.75	2,519			367		905			(943)		218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	2	10,131,660	238.94	336,446			49,572		129,752			(125,924)		27,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	5	4,323,588	238.13	153,414			22,688		62,457			(57,630)		11,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	3	8,170,188	238.37	291,151			43,004		114,137			(109,141)		22,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	2	1,405,176	239.4	48,527			7,173		16,728			(18,203)		3,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/21/2026	2	2,173,372	239.4	75,728			11,653		26,599			(28,250)		6,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/20/2026	2	960,461	239.4	34,001			5,204		11,675			(12,740)		2,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/22/2026	3	3,910,223	239.63	135,714			21,078		46,505			(50,774)		10,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	768,628	239.73	26,195			4,102		9,042			(9,796)		2,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/23/2026	4	4,296,564	239.51	153,471			24,112		52,203			(57,545)		12,059		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/23/2026	3	2,087,941	240.04	73,637			11,638		23,398			(27,719)		5,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	4,054,994	240.23	140,303			22,903		45,405			(52,255)		11,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,826,464	240.23	97,796			15,851		31,414			(36,473)		8,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/26/2026	2	4,073,902	240.23	143,419			23,094		45,108			(53,648)		11,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/29/2026	3	2,363,199	241	80,634			13,295		23,632			(30,160)		6,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	2	1,817,837	240.87	57,285			9,528		18,641			(21,428)		5,255		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	6	6,683,971	239.22	241,271			40,230		87,734			(90,437)		19,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	5	3,701,831	240.41	132,761			22,259		40,805			(49,968)		10,701		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,747,366	241.62	60,459			10,381		16,272			(22,548)		5,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/02/2026	4	2,724,985	241.62	89,955			15,366		25,262			(33,694)		7,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	2	1,962,610	241.62	67,535			11,676		18,357			(25,168)		5,788		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/05/2026	3	5,573,701	240.36	198,179			34,581		63,771			(74,125)		16,503		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	2,859,846	240.8	101,455			17,854		30,760			(37,941)		8,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	5	2,683,344	241.38	93,192			16,468		26,458			(34,971)		7,976		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/06/2026	3	3,348,870	241.65	116,449			20,579		31,597			(43,649)		9,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	2,001,812	241.93	69,063			12,600		18,617			(25,722)		6,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/09/2026	4	7,603,475	241.93	263,126			47,466		70,086			(98,517)		22,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	916,043	241.93	31,603			5,730		8,482			(11,787)		2,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/12/2026	3	3,292,844	242.04	105,039			19,360		30,338			(39,313)		10,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	3	3,236,860	240.29	115,688			21,446		38,930			(43,248)		9,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	3	6,124,009	241.22	225,283			42,024		64,231			(84,400)		18,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	2,373,501	242.7	78,108			14,579		19,853			(29,284)		7,244		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	4	2,788,602	241.76	95,550			17,867		26,991			(35,948)		8,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	1,263,408	241.76	43,461			8,310		12,490			(16,209)		3,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	2	1,562,855	241.76	53,711			10,330		15,515			(20,009)		4,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	2	2,250,983	241.76	76,025			14,725		22,439			(28,433)		7,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	5	3,654,935	241.47	127,916			24,958		38,295			(47,836)		11,439		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	3	5,154,816	241.75	181,058			35,388		51,814			(67,757)		16,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	2,064,403	242.56	71,018			13,922		18,384			(26,618)		6,461		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	3,306,719	242.65	113,420			22,746		29,708			(42,300)		10,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/23/2026	2	1,637,330	242.65	53,432			10,674		14,643			(20,041)		5,178		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,268,311	242.65	78,030			15,734		20,472			(29,062)		7,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/26/2026	6	4,967,823	241.86	174,670			35,600		50,734			(65,478)		15,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	5	2,306,877	242.14	80,597			16,534		22,674			(30,200)		7,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	2	1,786,193	242.32	61,684			12,641		17,101			(23,078)		5,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	02/27/2026	3	2,215,940	242.69	78,129			16,096		20,088			(29,341)		7,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,764,045	243.11	60,683			12,688		15,238			(22,663)		5,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	4,140,170	243.11	141,533			29,149		35,251			(53,186)		13,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,329,871	243.11	45,748			9,615		11,597			(17,062)		4,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	3	6,895,543	243.07	232,656			49,270		60,710			(87,102)		22,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/05/2026	4	1,919,550	242.61	67,991			14,513		18,198			(25,487)		6,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	3	5,649,044	243.48	194,677			41,919		47,330			(72,972)		18,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	2	1,640,586	242.99	58,170			12,522		14,786			(21,792)		5,380		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	2	2,532,179	243.55	87,344			19,103		21,314			(32,623)		8,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	3	2,612,471	243.55	89,742			19,348		21,668			(33,708)		8,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	2	1,426,393	243.55	48,659			11,071		12,123			(18,787)		4,737		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/11/2026	3	3,544,098	243.51	123,713			27,389		30,418			(46,314)		11,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	1,125,411	243.9	38,945			8,678		9,182			(14,584)		3,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	3	4,736,153	244.03	152,705			34,353		38,039			(57,226)		15,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	3	6,945,518	243.14	238,588			53,722		63,415			(89,577)		23,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	2	1,594,383	242.81	47,786	3,564		12,573		15,497			(19,756)		5,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	715,334	242.81	24,536			5,628		6,982			(9,151)		2,427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	3	2,770,372	242.81	96,957			21,848		26,585			(36,440)		9,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	3	5,405,535	243.56	187,681			43,366		47,716			(70,276)		18,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	2	2,119,324	243.78	76,448			17,774		18,257			(28,631)		7,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	3	1,726,683	244.65	60,152			14,100		13,198			(22,535)		5,909		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	3	5,505,403	245.06	182,424			42,826		39,539			(68,417)		18,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	03/24/2026	2	1,158,983	244.3	38,793			9,296		9,488			(14,508)		4,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	03/20/2026	5	3,807,566	244.3	127,860			30,066		30,548			(48,111)		13,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,244,249	244.3	42,802			10,185		10,135			(15,985)		4,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2026	3	3,517,124	243.85	120,388			28,969		30,866			(45,067)		12,211		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	2	947,573	243.75	35,368			8,565		8,475			(13,246)		3,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/27/2026	2	2,155,027	245.14	74,709			18,249		15,912			(28,008)		7,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	03/27/2026	3	11,317,479	245.46	377,096			92,225		79,765			(141,625)		39,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/30/2026	2	1,898,100	245.46	64,839			16,043		13,610			(24,199)		6,683		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	1,741,193	245.46	59,897			14,872		12,556			(22,308)		6,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,727,339	243.69	59,248			15,240		16,445			(22,127)		6,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	1,645,966	241.06	56,292			15,022		22,533			(21,023)		6,015		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	2	2,139,678	242.43	70,698			18,634		24,448			(26,488)		7,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	2	7,583,603	243.02	263,308			66,589		77,391			(98,791)		26,922		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	2	2,169,578	239.25	74,764			20,423		37,089			(28,004)		8,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/15/2026	5	5,191,214	240	171,484			46,256		81,112			(64,246)		19,069		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/02/2026	6	4,240,810	243.69	144,802			37,548		39,503			(55,802)		15,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	3	3,098,353	244.1	105,326			26,522		27,290			(39,449)		10,999		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	3	7,483,540	239.42	255,550			69,827		125,650			(95,750)		27,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	3	4,764,937	241.06	158,484			41,831		64,638			(59,514)		17,280		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/05/2026	3	4,792,820	243	163,733			55,898		61,733			(61,512)		19,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	4	6,274,360	242.01	215,499			64,296		82,705			(80,664)		24,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/04/2026	2	2,722,265	242.7	96,461			32,695		36,229			(36,143)		11,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	3	8,048,505	243.05	263,728			84,738		98,681			(98,768)		32,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/15/2026	4	6,897,504	243.8	235,692			73,515		75,538			(88,340)		27,197		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	2,476,547	240.75	88,208			29,204		40,118			(33,037)		10,062		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,213,189	242.09	109,891			35,926		44,595			(40,928)		13,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/03/2026	5	4,592,668	242.47	159,559			53,793		62,506			(59,773)		18,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	04/24/2026	4	2,266,491	240.97	77,436			21,961		32,450			(29,127)		8,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	4	6,596,941	243.42	227,754			72,351		76,966			(85,271)		26,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	3	5,636,966	241.34	197,237			63,533		84,086			(73,941)		22,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	4	4,239,888	242.67	143,644			47,700		55,560			(54,060)		17,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,047,050	243.9	70,214			26,173		25,599			(26,222)		8,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/18/2026	4	6,116,169	243.98	211,404			76,169		73,452			(79,605)		25,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	06/23/2026	2	1,427,408	243.98	49,341			17,982		17,435			(18,427)		6,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	5	2,963,258	244.24	102,854			37,807		35,306			(38,544)		12,696		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/08/2026	6	4,478,693	243.97	151,721			39,458		41,305			(56,823)		16,157		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/01/2026	4	4,958,473	244.78	163,946			41,052		39,501			(61,403)		17,555		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	3	4,068,047	242.43	137,346			36,141		46,482			(51,419)		14,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/13/2026	6	7,039,087	242.65	248,247			76,533		87,899			(93,011)		27,633		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/21/2026	2	600,129	239.5	20,592			5,715		10,098			(7,685)		2,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	2	4,759,570	240.13	169,284			47,247		74,724			(63,365)		17,791		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	3	2,914,210	241.26	101,453			29,731		41,190			(38,111)		11,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	2	1,563,556	242.09	51,313			16,749		21,636			(19,197)		6,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	2	1,026,529	241.5	32,084			9,074		13,815			(12,020)		3,856		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/29/2026	4	9,271,054	241.41	287,716			83,153		127,883			(107,779)		35,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	3	6,613,337	242.09	220,055			70,979		90,693			(82,795)		26,476		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/07/2026	2	2,063,079	242.14	70,357			21,131		26,838			(26,369)		7,990		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	5,373,985	240.56	185,695			54,323		82,434			(69,585)		20,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	1,727,030	239.63	66,016			19,723		29,405			(25,270)		6,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	1,956,880	243	66,925			23,075		25,527			(24,960)		8,130		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/01/2026	2	1,199,584	242.67	41,032			13,718		15,868			(15,330)		4,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	5,358,340	243.42	180,851			61,657		65,817			(67,779)		22,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	3,421,719	241.55	111,316			36,607		50,714			(41,700)		13,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	2	4,289,591	242.99	146,860			51,460		56,492			(55,006)		17,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	06/10/2026	5	3,278,472	243.08	112,821			39,347		42,485			(42,496)		13,648		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	2	6,349,689	240.24	221,100			62,562		99,116			(82,857)		23,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	4	2,824,768	243.2	97,656			33,274		35,659			(36,580)		11,642		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	820,651	243.98	28,148			10,222		9,990			(10,512)		3,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/16/2026	2	1,076,609	239.35	36,518			9,900		18,172			(13,678)		3,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	3	2,787,314	244.39	96,276			35,563		32,732			(36,046)		11,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	2	4,347,730	243.41	150,323			53,925		55,729			(56,331)		18,383		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/17/2026	4	4,661,932	243.44	159,837			57,001		59,365			(59,832)		19,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	1,806,253	241.06	61,774			16,547		24,802			(23,039)		6,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,506,295	239.5	51,365			14,201		25,283			(19,183)		5,603		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,774,888	242.67	60,701			20,345		23,551			(22,639)		7,271		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,715,000	244.17	92,853			29,248		28,799			(34,677)		10,776		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	3	5,653,287	242.73	199,031			69,954		76,627			(74,840)		23,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	2,270,454	242.73	78,104			27,610		31,055			(29,169)		9,544		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/11/2026	3	4,526,810	242.66	158,319			55,276		61,748			(59,362)		18,881		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2024	05/08/2026	2	4,607,240	242.84	155,980			47,216		55,400			(58,621)		17,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/10/2024	05/08/2026	2	1,401,782	241.88	50,806			15,355		18,835			(19,036)		5,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/18/2026	3	3,863,296	243.61	135,610			48,774		48,369			(50,939)		16,334		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/31/2024	05/29/2026	3	3,968,585	241.33	145,124			48,099		60,352			(54,414)		16,124		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/26/2026	3	5,132,572	244.56	172,066			63,653		59,183			(64,487)		22,031		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2024	04/02/2026	2	2,734,844	244.02	88,468			22,366		24,432			(33,182)		9,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2024	04/23/2026	2	917,021	241.22	31,594			8,868		12,697			(11,833)		3,436		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/04/2026	1	2,537,236	241.26	86,773			25,662		36,282			(32,407)		9,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/17/2026	2	4,933,324	239.5	172,132			47,118		81,982			(64,726)		18,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	1,993,288	243.07	67,981			23,817		25,995			(25,458)		8,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	04/27/2026	1	1,656,314	240.97	56,480			16,159		23,920			(21,093)		6,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2026	2	3,651,976	243.73	115,676			36,970		41,206			(43,335)		14,589		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/15/2026	3	5,140,193	244.17	173,140			54,075		53,892			(65,018)		20,268		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2026	3	7,818,872	243.22	280,405			86,852		91,619			(105,041)		30,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,264,331	243.9	77,667			29,018		28,409			(28,966)		9,791		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	1	1,723,545	239.54	59,001			17,124		29,572			(22,095)		6,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	2	1,768,679	244.28	53,380			13,957		15,712			(19,993)		6,397		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	1,854,508	241.26	63,424			18,818		26,596			(23,654)		7,150		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	2,244,665	244.17	76,768			24,253		23,902			(28,631)		8,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	3	1,225,536	244.04	41,463			12,928		13,057			(15,531)		4,832		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	2,196,408	242.73	75,556			26,777		30,133			(28,179)		9,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/24/2026	3	3,994,071	244.45	136,093			49,766		46,404			(50,936)		17,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	2	3,336,831	243.69	113,497			29,320		31,904			(42,347)		12,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/08/2026	3	7,792,984	242.91	265,012			80,139		92,717			(99,359)		30,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	1,646,082	242.84	56,296			17,245		20,064			(20,996)		6,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,114,853	242.84	38,128			11,643		13,543			(14,239)		4,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,233,082	240.97	42,048			12,072		17,859			(15,682)		4,677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	2,103,196	243	71,929			24,735		27,350			(26,863)		8,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/26/2026	3	3,529,058	243.9	123,457			45,801		43,842			(46,471)		15,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/02/2026	4	4,402,975	245.05	152,742			57,843		49,052			(57,252)		19,109		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	5	3,788,952	245.09	133,303			50,529		41,895			(50,031)		16,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/22/2026	3	6,559,139	247.02	223,726			90,531		62,400			(83,834)		29,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,705,803	246.21	93,350			37,494		28,024			(34,863)		12,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	4	4,632,789	244.15	156,350			65,768		61,669			(59,000)		21,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	4	4,824,526	245.1	167,491			69,324		57,673			(62,699)		21,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	4	3,482,486	243.96	121,069			51,888		47,962			(45,494)		16,073		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	4	2,628,678	244.32	92,491			40,227		35,505			(34,648)		12,249		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/02/2026	4	4,573,698	246.24	155,147			58,974		44,392			(58,492)		19,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24	78,173			33,226		33,906			(29,275)		10,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	3	4,119,879	245.83	146,685			65,605		48,601			(54,982)		19,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	7,069,004	247	240,190			95,784		66,111			(89,984)		31,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	3	2,124,420	246.12	75,784			29,301		21,406			(28,384)		9,337		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	4	6,334,975	245.82	213,072			89,059		70,612			(79,813)		28,907		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,755,843	244.15	131,079			55,276		50,457			(48,886)		17,251		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	3	3,718,979	245	130,328			57,032		46,905			(48,864)		17,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	3	1,074,515	247.74	35,375			14,098		9,238			(13,248)		4,789		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,581,757	243.96	55,203			23,810		22,044			(20,588)		7,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/18/2026	5	3,638,369	248.45	127,459			62,075		35,292			(47,946)		17,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/05/2026	3	3,396,533	242.65	121,533			51,500		53,191			(45,518)		15,626		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2026	3	1,834,170	246.61	62,393			28,359		20,305			(23,387)		8,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	3	3,178,561	242.93	115,513			49,453		48,673			(43,362)		14,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	4	4,233,683	247.96	153,226			72,964		42,515			(57,429)		20,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/26/2026	3	2,712,383	246.61	94,302			42,667		29,917			(35,308)		12,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	7,963,671	248.28	280,950			136,504		78,905			(105,296)		39,158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	6,945,319	246.77	247,710			115,724		77,117			(93,085)		33,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	4	4,897,648	246.02	174,744			80,106		57,731			(65,791)		23,355		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/16/2026	3	4,732,755	250.29	159,208			76,636		37,629			(59,612)		23,206		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	4,053,082	245.15	143,346			62,823		50,426			(53,894)		18,916		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	3	4,534,893	247.45	163,182			76,960		47,650			(61,086)		22,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,292,917	246.55	45,123			20,330		14,316			(16,829)		6,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14	21,315			10,086		6,159			(7,982)		3,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	1,194,220	246.21	41,235			18,876		13,824			(15,463)		5,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	4	2,966,969	247.19	103,292			48,147		31,568			(38,700)		14,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/24/2026	2	1,088,093	248.58	35,377			17,440		10,593			(13,253)		5,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	4	10,896,863	248.71	379,773			186,393		104,716			(142,143)		53,959		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/08/2026	4	4,908,175	245.79	171,537			66,066		51,120			(64,232)		21,533		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,049,605	246.24	70,506			27,021		20,226			(26,295)		8,976		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/17/2026	3	1,950,553	246.21	68,750			27,465		19,964			(25,840)		8,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,235,250	246.02	78,573			36,235		26,621			(29,339)		10,723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,137,697	246.58	39,251			15,420		11,073			(14,639)		5,044		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/31/2026	3	6,964,332	245.47	234,689			98,134		80,576			(87,935)		31,779		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/24/2026	4	3,926,275	244.66	137,163			56,130		48,626			(51,540)		17,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2024	09/02/2026	3	2,329,023	246.02	84,438			39,068		27,832			(31,578)		11,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/24/2026	4	5,201,383	243.55	182,421	3,646		76,558		72,185			(70,033)		23,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2024	07/28/2026	2	2,037,740	244.66	70,586			29,094		25,487			(26,331)		9,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/11/2026	2	3,627,238	249.18	130,562			62,251		32,024			(49,046)		17,658		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	08/03/2026	1	851,130	244.15	29,704			12,503		11,400			(11,093)		3,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2026	1	2,747,198	249.18	96,701			46,358		24,475			(36,065)		13,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/12/2026	4	7,014,693	243.68	251,981			109,183		100,754			(94,350)		32,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	08/28/2026	3	8,667,456	245.83	304,663			139,398		104,362			(114,279)		41,332		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/24/2026	3	2,719,415	243.83	94,992			38,729		36,693			(35,568)		12,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2026	4	2,406,957	245.84	83,478			37,429		28,394			(31,367)		11,356		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/09/2024	08/10/2026	2	1,801,419	243.96	67,911			30,534		25,032			(26,526)		8,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/14/2026	2	776,597	244.38	28,050			12,269		10,455			(10,508)		3,624		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,664,793	246.24	57,269			21,899		16,429			(21,388)		7,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	3	5,223,133	243.73	182,602			78,117		73,718			(68,418)		24,107		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,789,077	246.21	61,723			24,842		18,529			(23,020)		8,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,074,508	246.55	37,500			16,867		11,854			(14,005)		5,093		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	4	7,638,600	246.87	271,009			107,158		72,095			(101,619)		33,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/01/2026	4	7,598,295	243.67	279,278			104,989		98,225			(104,571)		32,917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	3	2,944,753	246.58	102,123			39,800		28,304			(38,359)		12,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	904,623	245.6	31,953			14,211		10,903			(11,970)		4,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	819,419	245.15	28,516			12,552		10,262			(10,650)		3,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	641,295	247.17	21,993			10,265		6,850			(8,245)		3,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	3	1,591,850	246.78	53,200			20,668		14,965			(19,915)		7,008		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	3	2,238,351	248.54	77,450			37,600		21,524			(29,005)		11,006		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/03/2026	2	3,861,747	246.35	141,530			65,642		44,676			(53,011)		18,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/18/2026	2	1,050,406	245.15	36,675			16,177		13,197			(13,686)		4,933		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,079,536	246.77	37,892			17,801		12,118			(14,132)		5,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,595,595	248.45	56,005			27,348		15,606			(20,916)		7,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	917,335	248.23	32,198			16,033		9,386			(12,025)		4,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/17/2026	2	655,608	249.52	21,512			10,409		5,675			(8,062)		3,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	09/25/2026	5	6,072,921	248.23	208,325			103,574		61,650			(78,451)		30,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/30/2026	2	1,414,925	245.43	49,701			20,654		16,430			(18,616)		6,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	2	4,334,330	246.55	151,100			67,666		47,465			(56,780)		20,450		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/10/2026	3	3,953,801	246.06	138,150			53,791		40,332			(51,788)		17,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/23/2026	2	1,773,389	246.84	49,955			20,275		17,243			(18,709)		7,985		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	1	840,928	248.14	28,263			11,196		6,879			(10,584)		3,741		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	2,864,501	247.34	99,785			49,415		31,733			(37,374)		14,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	2	1,678,001	244.66	57,822			24,549		20,919			(22,301)		7,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	4	8,312,103	245.64	289,055			127,998		99,484			(108,220)		39,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	608,253	246.02	21,228			9,766		7,219			(7,928)		2,914		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	2	4,345,974	247.21	156,099			77,339		48,873			(58,489)		21,581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	1,631,219	249.18	57,256			27,407		14,533			(21,383)		7,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	09/29/2026	2	4,905,609	248.23	169,767			84,802		50,195			(63,438)		24,494		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	2,340,088	248.45	82,371			40,280		22,981			(30,720)		11,572		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/30/2026	3	6,171,656	247.74	218,609			109,389		66,515			(81,817)		30,858		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,504,947	247.58	53,979			25,687		15,683			(20,214)		7,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,498,289	246.58	51,691			20,264		14,522			(19,305)		6,631		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/16/2026	3	4,650,381	244.75	155,737			94,408		77,522			(58,283)		25,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/09/2026	3	4,049,090	246.7	139,296			83,118		56,297			(52,141)		22,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	2,032,418	247.02	62,968			31,785		23,696			(23,583)		10,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	4,921,173	245.12	168,392			85,033		68,864			(63,090)		24,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	3,357,639	244.59	117,703			61,713		50,649			(44,093)		17,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/01/2026	3	2,439,717	248.07	79,722			40,033		25,570			(29,857)		12,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	3,569,488	243.88	119,738			60,551		56,057			(44,948)		17,896		0001

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/04/2026	4	5,228,813	242.44	182,934	7,286		105,367		98,994			(70,814)		27,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,425,586	245.08	49,753			26,211		20,766			(18,581)		7,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/21/2026	4	5,139,680	243.9	179,979			95,282		83,660			(67,375)		26,427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	10/30/2026	5	7,528,447	242.51	263,221			143,225		140,629			(98,743)		39,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/07/2026	4	7,023,965	241.7	250,503			127,822		135,422			(93,800)		35,455		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,788,922	243.31	132,233			68,485		64,002			(49,384)		19,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	2	2,460,037	242.43	85,283			46,452		46,272			(32,066)		12,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	4	2,037,808	244.81	72,428			40,222		31,548			(27,204)		10,693		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/14/2026	4	7,324,844	243.86	261,825			136,086		118,048			(98,012)		37,320		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,035,426	244.07	105,089			55,797		48,751			(39,354)		15,628		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	3	2,755,214	243.29	97,173			51,976		47,565			(36,506)		14,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	3,110,594	245.08	108,560			57,262		45,437			(40,487)		15,973		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	3,859,284	244.16	132,844			70,930		61,645			(49,761)		19,895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,150,024	243.29	40,136			21,556		19,995			(14,969)		5,959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	3	7,487,560	246.43	253,428	1,649		153,506		107,258			(95,526)		40,964		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/29/2026	2	1,336,290	243.45	47,411			25,637		22,944			(17,757)		6,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,477,634	244.99	122,059			67,631		52,948			(45,727)		18,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/15/2026	4	951,279	244.45	33,999			17,822		14,554			(12,794)		4,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	3	6,695,297	245.92	228,803			127,737		94,473			(85,656)		35,350		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	11/10/2026	2	3,768,553	245.69	129,834			72,386		54,298			(48,461)		19,873		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,640,663	243.88	57,423			29,185		25,968			(21,416)		8,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	4	7,261,226	243.98	248,497			133,896		119,048			(92,991)		37,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	7,361,286	247.62	255,384			151,147		93,347			(95,656)		39,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	3,974,722	245.92	134,509			75,594		56,409			(50,353)		21,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	5	4,517,034	243.88	147,816			80,675		74,828			(55,625)		23,495		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,256,986	244.64	43,617			24,685		20,141			(16,267)		6,685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/13/2026	3	6,771,836	244.64	236,404			133,275		107,676			(88,749)		35,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	3,387,728	242.15	122,011			62,899		62,955			(45,761)		17,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,588,299	245.69	89,814			49,979		37,188			(33,542)		13,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	5,615,264	245.69	194,537			107,897		80,221			(72,982)		29,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	2	1,415,134	247.6	42,459			25,372		18,118			(15,914)		7,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	2	4,118,797	245.44	141,737			79,775		60,915			(53,086)		21,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/23/2026	3	3,181,904	247.23	114,988			66,376		40,927			(43,089)		17,046		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,039,871	248.56	70,784			41,380		21,927			(26,435)		11,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	4	3,863,412	248.49	132,742			76,872		44,311			(49,756)		20,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	2	3,225,726	248.6	114,413			66,469		36,721			(42,911)		17,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2026	2	1,632,815	245.64	56,936			31,914		23,731			(21,330)		8,632		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/04/2026	4	3,709,598	247.6	125,481			74,444		47,193			(47,153)		20,132		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,564,192	245.32	54,277			32,805		24,804			(20,243)		8,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	2	663,750	245.51	24,633			14,107		9,895			(9,229)		3,543		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/24/2026	3	7,416,960	238.64	253,655			157,661		202,956			(95,371)		41,177		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/18/2026	5	13,215,380	245.24	462,809			262,817		200,996			(173,250)		70,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/20/2026	5	6,562,936	247.23	229,009	2,499		132,933		83,884			(86,952)		35,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,233,597	244.64	77,506			43,817		35,698			(28,945)		11,865		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	4	9,347,859	238.2	327,217			200,138		262,536			(122,667)		51,550		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	5	4,793,675	238.16	142,670	23,985		104,496		136,667			(62,290)		26,790		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,103,643	238.71	72,786			44,653		57,106			(27,183)		11,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/28/2026	2	4,378,908	238.64	151,325			94,302		120,374			(56,523)		24,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,134,940	245.32	39,382			23,781		17,997			(14,708)		6,230		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	2	5,617,722	248.73	184,919			109,134		64,144			(69,306)		30,452		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2025	12/11/2026	4	5,501,085	245.32	140,373	24,752		101,522		86,783			(60,765)		30,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/16/2026	4	2,560,413	245.08	84,068			44,258		37,087			(31,670)		13,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/11/2026	2	2,065,509	246.6	70,531			42,421		29,149			(26,419)		11,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	3	9,206,045	248.98	319,991			186,302		101,310			(119,726)		49,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,529,226	243.31	88,270			45,774		42,723			(32,920)		12,869		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,322,666	248.56	80,364			46,842		24,780			(30,137)		12,502		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	2	1,059,758	242.35	38,021			19,484		19,328			(14,247)		5,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,708,171	248.56	59,274			34,685		18,430			(22,106)		9,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/02/2026	4	5,740,339	248.98	196,297			115,273		64,094			(73,497)		31,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	2	4,085,472	243.96	101,527	1,523		62,686		72,848			(38,583)		22,504		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	2	6,330,821	239.56	200,419			122,460		160,410			(75,053)		34,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	3	9,736,059	238.73	342,798			211,628		264,277			(128,415)		53,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	2	2,531,731	239.12	85,163			52,878		66,810			(31,974)		14,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	7,789,425	238.71	269,025			164,982		210,801			(101,180)		42,956		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	3,756,649	243.31	132,127			68,165		62,994			(49,617)		19,013		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/05/2026	2	1,760,142	243.64	65,433			36,051		30,126			(24,512)		9,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	3	4,365,180	245.46	117,222			68,497		65,266			(45,003)		23,273		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,314,344	242.43	115,339			62,984		62,614			(43,075)		17,305		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	3	10,421,231	246.5	367,607			210,565		142,051			(137,760)		55,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	3	1,443,992	244.01	50,281			26,850		23,375			(18,840)		7,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/07/2026	3	2,040,872	247.6	65,760			39,227		26,129			(24,678)		11,114		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,711,334	242.43	94,354			51,584		51,334			(35,190)		14,174		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2026	1	815,696	246.47	28,528			17,070		11,616			(10,683)		4,458		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,031,291	248.19	34,530			20,432		12,424			(12,931)		5,597		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,557,667	243.29	54,207			29,079		27,019			(20,244)		8,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	3	1,428,915	245.03	49,009			25,665		20,760			(18,350)		7,299		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	1,021,500	243.88	35,650			18,095		16,168			(13,314)		5,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	3,099,524	238.64	107,244			66,880		85,204			(39,997)		17,303		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	1,731,106	242.74	62,473			32,230		30,595			(23,427)		8,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,362,167	238.71	47,131			28,939		36,978			(17,578)		7,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/26/2027	3	2,440,782	241.94		84,553		59,812		56,192			(24,930)		14,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2025	02/19/2027	1	1,434,052	243.03		49,035		34,223		30,153			(14,932)		8,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	02/03/2027	3	6,876,472	240.72		240,471		162,075		168,542			(78,512)		39,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2025	02/04/2027	2	2,256,630	240.83		79,702		53,857		55,004			(25,902)		13,100		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/28/2027	2	2,070,220	240.45		72,041		48,035		51,486			(24,088)		11,932		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/19/2027	3	6,188,250	242.85		208,068		145,346		131,995			(63,195)		36,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/21/2027	2	2,670,571	239.57		90,256		59,405		70,228			(30,901)		15,281		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2025	02/24/2027	3	2,761,875	242.17		97,311		68,361		62,384			(29,005)		16,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/19/2027	2	1,587,272	238.69		54,957		35,911		44,422			(19,210)		9,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/19/2027	5	3,585,907	241.98		125,376		87,753		81,654			(37,817)		21,131		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/10/2027	4	5,227,755	241.4		183,970		125,712		123,005			(58,350)		30,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/16/2027	1	2,967,867	238.54		103,282		75,333		88,459			(28,219)		17,915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/12/2027	4	7,011,154	237.53		245,329		178,358		223,149			(67,601)		42,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/11/2025	02/05/2027	3	5,934,368	240.92		209,206		142,302		143,853			(67,165)		34,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/23/2027	1	1,210,864	241.98		42,017		29,435		27,672			(12,685)		7,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/05/2027	3	5,041,855	240.59		175,026		125,606		128,879			(49,830)		30,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/05/2027	4	8,136,641	241.55		279,638		190,118		187,966			(90,076)		47,282		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2025	01/27/2027	3	6,214,903	240.82		212,697		141,213		150,197			(71,580)		35,783		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2025	02/25/2027	3	1,431,267	242.77		46,858		33,052		30,951			(13,860)		8,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2025	12/31/2026	2	933,848	237.98		32,626		20,562		26,998			(12,132)		5,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/04/2025	01/29/2027	4	5,575,567	240.66		193,747		130,030		136,690			(63,901)		32,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	02/12/2027	3	4,876,023	243.08		167,242		115,326		101,302			(52,451)		28,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	3	3,317,008	238.21		117,295		76,373		95,662			(41,220)		18,860		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/04/2027	1	704,362	238.34		24,371		15,420		19,918			(9,002)		3,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/19/2027	2	3,032,807	238.99		103,464		76,242		87,942			(27,498)		18,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/12/2027	3	1,081,052	238.5		39,139		28,529		32,227			(10,637)		6,501		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2025	03/17/2027	4	5,556,570	239.31		189,576		138,646		157,427			(51,054)		33,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/19/2027	4	2,379,623	238.63		86,623		64,081		70,700			(22,659)		14,405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/19/2027	3	8,759,260	238.69		304,902		224,676		259,453			(81,032)		53,023		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/31/2026	3	609,024	238.33		20,644		13,024		17,172			(7,660)		3,407		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	5	3,985,744	242.98		132,939		94,691		84,972			(38,468)		23,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/15/2027	1	3,502,682	238.54		121,893		88,863		104,400			(33,350)		21,124		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	4	7,340,336	237.86		238,506		152,504		215,712			(86,293)		41,425		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2025	01/06/2027	4	3,250,913	238.22		113,137		72,611		92,933			(40,616)		18,307		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2025	01/15/2027	2	1,621,887	237.6		58,526		38,097		48,874			(20,603)		9,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2025	01/08/2027	3	1,574,801	236.03		55,938		35,911		52,642			(20,103)		8,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/13/2027	4	4,625,214	236.59		162,319		104,686		149,356			(57,701)		26,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2025	01/05/2027	1	702,580	238.34		24,380		15,438		19,897			(8,992)		3,952		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/15/2027	3	10,513,910	238.69		366,071		238,650		293,366			(128,271)		59,780		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/26/2027	1	1,263,165	239.76		43,832		29,021		32,980			(14,910)		7,265		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2025	12/31/2026	4	5,169,621	238.34		177,438		112,024		145,538			(65,608)		28,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2027	3	6,930,213	242.31		233,474		166,216		156,161			(67,394)		41,319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/11/2027	1	1,376,336	236.03		47,484		30,502		46,125			(17,084)		7,792		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2027	2	879,480	240.25		31,867		21,323		22,221			(10,617)		5,074		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/25/2027	2	3,555,163	238.43		124,874		93,301		107,656			(31,847)		21,641		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	02/26/2027	6	3,621,210	241.54		125,236		89,047		85,906			(36,480)		21,486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/07/2027	3	1,443,873	237.78		51,643		33,210		42,628			(18,494)		8,140		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/05/2027	3	922,129	241.88		30,055		21,550		21,502			(8,574)		5,509		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2025	03/05/2027	3	1,872,023	240.94		61,542		44,253		46,695			(17,376)		11,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	3,519,331	241.98		121,769		85,255		80,428			(36,814)		20,800		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	2	1,563,950	239.06		55,134		36,332		42,785			(18,914)		8,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/31/2027	4	5,149,762	239.04		180,092		135,446		150,372			(44,794)		31,521		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/22/2027	3	2,486,150	239.76		87,291		57,680		64,601			(29,756)		14,240		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/01/2027	1	914,617	242.98		31,829		22,591		19,574			(9,318)		5,443		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2025	03/25/2027	4	3,890,673	240.19		127,089		95,441		104,481			(31,993)		23,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2025	03/04/2027	2	1,082,509	240.82		39,742		28,400		27,195			(11,366)		6,460		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/16/2027	1	422,697	242.68		14,668		10,148		9,092			(4,569)		2,484		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2025	03/12/2027	2	3,790,624	238.54		133,579		97,272		112,665			(36,580)		22,796		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/11/2027	2	3,879,177	239.04		129,608		93,814		111,327			(35,900)		23,306		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/18/2027	2	2,263,526	238.63		80,272		58,876		67,252			(21,464)		13,689		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2025	03/25/2027	3	2,669,996	240.1		92,484		68,864		72,171			(23,791)		16,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/23/2027	1	4,450,455	238.63		155,321		114,784		132,599			(40,952)		27,041		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	1,538,207	241.5		58,028		40,005		35,987			(18,218)		9,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2025	03/25/2027	2	4,220,034	240.15		146,501		109,011		113,517			(37,717)		25,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	01/29/2027	3	7,165,338	241.08		245,198		164,127		170,008			(81,626)		41,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2025	12/24/2026	1	274,423	239.1		8,069		5,117		7,254			(2,955)		1,524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/15/2025	01/14/2027	2	1,104,700	236.97		39,836		25,762		34,777			(14,095)		6,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	03/02/2027	1	1,820,019	242.98		63,337		44,979		38,951			(18,516)		10,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2025	03/10/2027	4	4,941,021	239.79		168,036		121,315		134,351			(46,840)		29,657		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2025	02/05/2027	2	1,923,247	241.1		67,266		45,673		45,947			(21,751)		11,176		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/02/2027	1	1,807,847	240.66		62,732		42,137		44,471			(20,739)		10,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2025	03/24/2027	4	6,716,767	240.14		232,774		172,623		180,684			(60,305)		40,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2025	01/22/2027	4	4,416,405	239.42		154,921		102,219		117,687			(53,020)		25,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	762,885	240.94		26,625		19,154		19,093			(7,539)		4,570		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/09/2027	1	2,116,112	240.92		73,217		49,884		51,472			(23,506)		12,346		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2025	02/12/2027	2	5,687,604	242.68		197,429		136,288		121,872			(61,725)		33,284		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	2,064,314	240.92		71,425		48,632		50,212			(22,962)		12,032		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/17/2027	3	4,948,896	242.68		174,719		121,096		106,655			(53,819)		29,106		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/18/2027	1	896,421	243.11		30,825		21,412		18,731			(9,429)		5,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/12/2027	1	1,129,853	236.03		39,093		25,131		37,912			(14,046)		6,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/25/2027	1	3,698,087	239.76		127,954		84,657		96,400			(43,585)		21,248		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/09/2027	1	2,145,631	240.94		74,883		53,899		53,698			(21,176)		12,866		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/11/2027	2	3,270,330	242.05		117,090		80,536		73,364			(36,860)		19,119		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/30/2027	1	839,410	238.43		29,295		21,931		25,524			(7,444)		5,133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	2	3,152,684	238.63		107,716		79,676		93,933			(28,314)		19,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2025	02/01/2027	1	2,450,868	240.66		85,045		57,087		60,289			(28,154)		14,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2025	01/20/2027	1	884,940	238.69		30,707		20,078		24,803			(10,725)		5,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2025	03/29/2027	1	1,054,731	238.43		36,810		27,544		32,072			(9,366)		6,444		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/19/2027	1	1,720,263	235.12		60,209		46,728		65,703			(13,654)		10,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/23/2027	2	1,382,799	235.58		48,452		38,112		51,478			(10,417)		8,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/15/2027	2	621,715	235.2		21,487		16,619		23,579			(4,909)		3,857		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/12/2027	1	2,320,704	235.07		80,993		62,165		88,556			(19,057)		14,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2025	04/01/2027	1	2,010,532	239.33		72,581		54,610		57,628			(18,021)		12,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/22/2027	2	2,477,753	235.13		87,516		68,392		94,735			(19,203)		15,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2025	06/09/2027	3	3,035,030	236.84		106,334		90,036		107,770			(16,399)		19,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	4	5,202,608	234.7		182,266		138,041		201,717			(44,617)		31,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/18/2027	1	2,719,191	236.76		94,900		77,432		95,671			(17,761)		17,359		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	3	5,654,749	235.74		197,726		159,061		210,370			(39,238)		35,764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	3,598,570	234.94		126,118		96,585		138,161			(29,890)		22,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	05/28/2027	4	6,741,078	236.55		235,468		196,591		241,658			(39,587)		43,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	05/28/2027	2	1,130,082	236.42		39,490		32,908		40,868			(6,709)		7,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/17/2027	3	4,943,024	236.2		173,110		149,435		183,533			(24,209)		32,341		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/12/2027	3	2,081,548	236.45		70,408		56,918		74,301			(13,550)		13,221		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/11/2027	3	1,808,802	236.46		63,387		54,141		65,785			(9,401)		11,778		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/14/2027	2	584,354	236.18		20,702		16,857		21,254			(3,902)		3,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2025	05/13/2027	2	2,040,350	236.33		70,653		57,664		73,469			(13,050)		12,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	2	2,384,546	236.75		82,286		69,402		84,908			(13,146)		15,438		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2025	04/02/2027	2	4,986,928	236.46		169,367		128,063		173,151			(41,775)		30,580		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2025	04/21/2027	3	5,124,054	234.87		181,304		141,346		199,189			(40,098)		31,960		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/23/2027	3	4,185,056	235.47		146,652		115,134		156,937			(31,931)		26,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/06/2027	1	2,160,249	234.7		76,041		57,657		84,034			(18,595)		13,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/29/2027	2	790,425	235.77		27,744		21,951		29,201			(5,820)		4,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2025	05/07/2027	2	2,563,673	235.71		91,210		73,495		95,605			(17,898)		16,214		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2025	05/19/2027	2	2,944,335	236.82		102,239		83,627		103,194			(18,701)		18,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2025	04/28/2027	2	5,131,340	235.64		180,316		142,251		190,974			(38,208)		32,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2027	1	711,634	236.56		24,457		20,286		25,480			(4,194)		4,577		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/05/2027	1	2,707,938	234.7		95,049		72,038		105,224			(23,275)		16,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/07/2027	4	2,306,759	234.47		79,917		60,790		91,103			(19,197)		14,210		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/13/2027	1	1,365,596	235.07		47,796		36,700		52,168			(11,231)		8,457		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	1,143,473	234.88		40,716		31,609		44,254			(9,214)		7,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	2	5,472,467	235.7		193,479		153,810		203,157			(40,248)		34,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2027	2	1,162,874	235.78		40,817		32,443		42,958			(8,496)		7,310		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/17/2027	1	1,473,025	236.76		51,409		41,933		51,764			(9,635)		9,396		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2025	05/14/2027	4	5,220,922	236.4		182,378		148,501		187,281			(34,432)		33,217		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	04/30/2027	3	4,677,663	236.04		163,232		129,911		170,035			(33,723)		29,406		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/26/2027	1	1,931,503	236.04		67,409		55,742		71,439			(11,955)		12,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2025	04/09/2027	4	4,849,547	235.07		169,316		129,892		184,642			(39,792)		29,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2027	2	1,420,724	237.47		47,711		41,433		48,998			(6,341)		9,347		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/16/2027	2	7,798,561	235.12		271,335		210,519		297,523			(61,413)		48,428		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/04/2027	1	1,342,951	236.04		47,003		37,448		48,931			(9,696)		8,472		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2025	05/20/2027	3	1,181,191	236.74		39,595		32,497		41,662			(7,159)		7,553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2025	04/23/2027	3	470,375	235.28		16,778		13,194		17,833			(3,614)		2,939		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	3	3,394,590	236.04		119,518		98,830		125,121			(20,955)		21,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/21/2027	2	3,101,666	236.06		107,930		89,013		114,181			(19,379)		19,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2025	06/11/2027	3	2,808,895	237.02		97,531		83,171		98,837			(14,658)		18,290		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2025	06/01/2027	1	2,223,583	236.55		77,603		64,811		79,994			(13,040)		14,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/21/2027	1	1,065,450	236.2		37,184		32,121		39,650			(5,188)		6,993		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2025	06/11/2027	1	1,677,104	236.94		58,819		50,138		59,244			(8,875)		10,920		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2025	04/14/2027	5	3,684,954	235.25		128,689		99,578		139,252			(29,237)		22,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/25/2027	1	1,499,231	236.04		52,323		43,255		55,387			(9,292)		9,627		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2025	04/02/2027	3	1,531,402	239.9		39,648		30,009		42,258			(9,732)		9,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/10/2027	1	2,896,980	235.71		101,394		81,729		108,158			(19,974)		18,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2025	04/09/2027	2	1,121,819	235.68		37,383		28,619		41,126			(8,870)		6,923		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2025	06/04/2027	2	1,359,939	236.82		47,324		39,952		48,179			(7,499)		8,805		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2027	2	4,539,176	237.27		161,280		140,689		158,594			(21,142)		29,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/07/2027	1	1,280,516	236.82		44,562		37,636		45,474			(7,071)		8,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/15/2027	1	683,842	236.46		23,866		20,391		24,958			(3,554)		4,467		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2025	06/04/2027	2	2,754,901	236.57		96,667		81,516		99,099			(15,466)		17,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/03/2027	2	972,438	236.04		33,955		27,049		35,431			(7,001)		6,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/29/2027	1	1,584,735	237.78		55,624		48,595		53,851			(7,219)		10,468		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/17/2027	2	1,072,734	236.35		37,604		32,422		39,441			(5,334)		7,019		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2025	04/20/2027	1	1,031,808	235.12		36,216		28,119		39,452			(8,202)		6,430		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/28/2027	1	2,353,136	236.35		82,436		68,678		85,423			(14,022)		15,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	630,027	236.2		22,051		19,052		23,446			(3,073)		4,139		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2027	2	392,123	236.78		13,958		12,146		14,126			(1,845)		2,582		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2025	06/23/2027	2	4,510,013	237.01		159,607		138,212		159,840			(21,556)		29,649		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/11/2027	1	1,348,642	235.71		47,202		38,060		50,408			(9,286)		8,559		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2025	06/28/2027	1	1,967,529	237.78		68,864		60,149		66,777			(8,949)		12,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2025	05/14/2027	2	3,577,646	236.76		124,637		101,685		125,421			(23,109)		22,762		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2025	05/24/2027	1	748,787	236.04		26,133		21,597		27,631			(4,647)		4,804		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/26/2027	1	894,868	235.58		31,320		24,643		33,389			(6,770)		5,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/06/2027	2	1,124,040	235.64		37,617		30,141		42,025			(7,525)		7,103		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	1,680,333	236.16		58,201		47,992		61,474			(10,459)		10,754		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2025	05/05/2027	2	3,312,640	235.95		114,875		91,735		121,444			(23,233)		20,915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2025	06/16/2027	3	1,870,616	236.81		64,480		55,295		66,827			(9,285)		12,229		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2027	1	2,748,999	235.58		96,490		75,946		102,571			(20,827)		17,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2025	06/25/2027	4	4,731,737	237.78		166,510		145,498		160,393			(21,400)		31,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/03/2027	2	1,375,904	236.69		48,215		40,547		49,121			(7,759)		8,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/07/2027	2	285,958	235.73		9,968		8,019		10,639			(1,979)		1,809		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1172$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2025	04/08/2027	1	490,542	234.01		18,992		14,473		19,936			(4,533)		3,024		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	2,204,831	236.82		76,949		65,005		78,298			(12,194)		14,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2027	2	3,360,121	236.35		116,266		100,307		123,544			(16,389)		21,985		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/02/2027	3	2,817,488	236.65		98,359		82,343		100,724			(16,107)		18,212		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2025	06/10/2027	1	337,789	237.2		11,563		9,814		11,734			(1,761)		2,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2025	06/30/2027	2	4,145,371	237.88		146,568		128,310		140,107			(18,409)		27,403		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	1,742,709	236.46		60,821		51,953		63,529			(9,069)		11,375		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2025	07/15/2027	2	1,301,507	237.59		45,914		41,149		45,194			(4,814)		8,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	3	1,098,814	237.93		38,851		34,936		37,408			(3,993)		7,354		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/07/2027	3	5,135,848	238.18		179,417		158,783		171,209			(20,823)		34,136		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	3	2,717,956	239.38		94,023		92,911		88,448			(1,484)		19,047		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/10/2027	3	3,410,745	241.32		115,451		113,093		98,087			(2,821)		23,785		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2025	09/16/2027	3	1,360,795	240.51		47,192		46,391		41,303			(875)		9,530		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2025	09/02/2027	3	1,608,293	239.29		57,125		55,071		52,090			(2,132)		11,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/26/2027	1	5,421,470	239.74		189,209		172,553		166,214			(17,342)		36,562		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/29/2027	3	2,539,270	238.87		85,915		78,663		82,385			(7,356)		17,163		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/17/2027	2	2,309,331	240.07		80,563		79,300		72,050			(1,413)		16,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/07/2027	1	2,906,358	240.71		102,594		99,494		86,570			(3,504)		20,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2025	08/13/2027	2	808,393	239.75		27,583		25,869		25,086			(1,791)		5,525		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	4	2,380,529	240.47		83,918		81,584		72,068			(2,468)		16,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2025	08/13/2027	3	3,932,644	239.34		135,287		127,391		125,207			(8,199)		26,878		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2025	07/30/2027	3	3,551,606	237.31		123,700		113,851		126,612			(10,282)		24,024		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	3	919,823	240.01		31,976		29,030		27,671			(3,006)		6,189		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	3	1,772,235	238.18		63,040		58,744		60,269			(4,483)		12,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/23/2027	3	1,290,917	239.74		42,335		38,763		39,524			(3,643)		8,686		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/02/2027	1	1,914,953	236.83		67,215		61,945		70,345			(5,517)		12,982		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	09/10/2027	3	983,024	239.71		35,206		34,346		31,207			(938)		6,855		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	07/30/2027	3	2,176,119	237.96		73,666		67,687		74,624			(6,183)		14,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	1,345,716	239.58		46,920		44,395		42,465			(2,618)		9,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	3	1,978,471	238.21		69,507		68,852		69,186			(749)		13,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/18/2027	3	2,638,799	238.72		92,987		87,648		87,547			(5,452)		18,101		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/17/2027	2	1,959,078	238.78		68,403		67,660		66,047			(995)		13,729		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/31/2027	2	3,138,271	240.09		110,115		105,898		96,595			(4,753)		21,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2025	09/21/2027	2	1,383,278	238.78		48,666		48,144		46,751			(706)		9,721		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	2	816,435	238.76		28,744		25,355		26,159			(3,523)		5,405		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/11/2027	2	2,266,579	238.04		80,906		75,498		77,985			(5,504)		15,469		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/16/2027	2	4,652,911	238.19		162,713		146,605		155,886			(16,690)		31,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	2	2,142,317	238.2		75,058		66,520		71,320			(8,618)		14,250		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2027	1	2,780,886	240.57		97,609		92,782		82,766			(5,200)		19,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	07/30/2027	3	3,046,362	236.83		109,971		101,423		111,779			(8,813)		20,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/20/2027	2	3,024,070	239.27		108,084		102,607		97,191			(5,891)		20,774		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2025	09/15/2027	3	4,569,929	240.57		160,480		157,482		138,102			(3,210)		31,981		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2025	08/05/2027	2	1,802,272	237.89		63,103		58,397		62,352			(4,779)		12,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2025	08/17/2027	3	2,591,815	239.34		90,935		85,579		82,735			(5,686)		17,766		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/25/2027	2	2,827,955	239.95		98,488		93,804		87,447			(4,806)		19,497		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2025	07/28/2027	3	3,666,045	238.64		128,239		117,197		120,441			(11,187)		24,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/24/2027	2	5,614,328	237.12		198,259		198,032		209,308			(949)		39,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	4	2,472,733	240.57		85,632		81,428		73,389			(4,487)		16,987		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2025	08/04/2027	2	2,086,745	237.89		73,122		67,562		72,105			(5,644)		14,168		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/19/2027	4	1,178,506	239.41		41,357		39,153		37,510			(2,294)		8,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/23/2027	3	1,929,527	238.71		64,668		64,221		65,553			(570)		13,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2025	08/26/2027	2	283,710	239.65		9,999		9,535		8,950			(477)		1,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	08/27/2027	3	3,742,000	240.09		129,900		124,907		114,866			(5,567)		25,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/30/2027	2	2,826,611	240.09		99,395		95,601		87,002			(4,306)		19,558		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/21/2027	5	6,503,848	238.81		235,179		213,386		210,523			(22,123)		43,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/13/2027	1	2,255,462	238.54		78,941		70,483		73,846			(8,735)		15,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/09/2027	4	3,725,922	238.84		128,753		114,808		119,341			(14,373)		24,803		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	3	3,673,745	239.76		129,217		117,058		112,161			(12,315)		24,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	07/12/2027	1	1,103,040	238.54		38,606		34,464		36,068			(4,278)		7,360		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2027	1	1,955,733	239.74		68,451		62,433		60,041			(6,265)		13,199		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2025	08/12/2027	2	1,688,798	238.93		61,140		57,161		55,133			(4,052)		11,534		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/09/2027	2	2,677,328	238.18		94,216		87,751		91,161			(6,801)		18,245		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2025	08/06/2027	2	860,424	237.88		30,520		28,354		29,768			(2,267)		5,850		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/06/2027	1	2,518,457	238.75		88,146		77,854		79,887			(10,703)		16,726		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/14/2027	2	1,558,990	238.78		52,601		47,065		50,273			(5,593)		10,418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/19/2027	1	1,232,322	238.32		43,131		38,919		41,056			(4,366)		8,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2025	08/06/2027	2	3,613,588	238.14		126,520		117,652		123,215			(9,341)		24,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/23/2027	2	2,642,074	239.66		92,272		84,018		81,248			(8,588)		17,777		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2025	07/16/2027	2	1,168,300	238.32		41,212		37,190		38,825			(4,132)		7,819		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/28/2027	1	4,012,936	237.12		140,854		140,661		149,945			(770)		28,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/23/2027	1	2,281,040	240.57		79,836		75,883		67,794			(4,259)		15,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2027	4	5,467,925	236.23		195,137		194,684		214,337			(1,174)		38,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2025	09/24/2027	2	1,436,894	237.5		49,269		48,992		52,393			(385)		10,119		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2025	08/27/2027	2	1,748,999	239.95		61,079		58,500		54,157			(2,798)		12,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2025	09/29/2027	2	3,293,870	237.98		115,872		115,872		117,160			(133)		23,275		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	09/27/2027	1	4,431,321	237.12		155,539		155,325		165,578			(851)		31,270		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2025	08/03/2027	1	504,742	236.83		17,716		16,329		18,563			(1,452)		3,424		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2025	07/02/2027	3	4,842,421	238.75		167,015		147,477		153,200			(20,177)		32,061		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2025	07/09/2027	2	344,400	238.49		12,241		10,899		11,264			(1,379)		2,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2025	07/20/2027	1	1,569,913	238.32		54,947		49,588		52,303			(5,555)		10,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/13/2027	2	5,885,327	240.38		206,849		202,636		179,709			(5,002)		41,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2025	09/14/2027	1	2,296,327	240.38		80,831		79,165		70,214			(1,988)		16,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	09/03/2027	2	513,831	239.5		18,200		17,570		16,434			(666)		3,566		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	09/01/2027	1	3,764,726	240.09		132,518		127,421		116,034			(5,785)		26,087		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2025	08/27/2027	2	5,639,404	239.81		199,609		191,746		176,137			(8,905)		38,937		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/03/2027	3	2,063,833	240.03		74,666		72,372		63,884			(2,583)		14,321		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2025	09/03/2027	2	4,499,848	240.71		158,055		153,277		133,660			(5,354)		31,225		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2025	09/30/2027	1	746,298	238.22		26,195		26,195		26,200					5,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2027	2	1,519,921	238.36		54,329		47,838		49,866			(6,717)		10,055		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/09/2027	2	2,224,265	238.54		78,163		69,796		72,545			(8,538)		14,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2027	2	3,604,333	239.09		126,268		118,616		116,532			(8,130)		24,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2025	08/16/2027	1	3,613,244	239.34		126,464		118,984		115,340			(7,958)		24,749		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/10/2027	1	1,033,756	238.18		36,285		33,793		35,242			(2,627)		7,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/10/2027	2	3,130,124	240.38		110,725		108,522		95,449			(2,465)		21,828		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/09/2027	2	984,713	240.17		34,303		33,376		30,381			(971)		6,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC1176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/20/2027	1	3,209,595	238.78		112,978		111,735		108,341			(1,700)		22,539		0001
Purchased Call/Citi Grandmaster Index/CGM040I$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	1,702,033	317.89	40,338					48,278			(15,024)		445		0001
Purchased Call/Citi Grandmaster Index/CGM040I$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	10/02/2025	3	4,208,748	316.96	91,141			125		131,969			(34,103)		1,558		0001
Purchased Call/Citi Grandmaster Index/CGM040I$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	4	4,405,432	315.42	106,323			293		160,288			(39,863)		1,997		0001
Purchased Call/Citi Grandmaster Index/CGM040I$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2023	10/03/2025	6	4,754,593	315.62	115,262			321		169,819			(43,559)		2,155		0001
Purchased Call/Citi Grandmaster Index/CGM040I$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2023	10/03/2025	5	4,183,895	315.97	102,036			282		144,620			(38,270)		1,897		0001
Purchased Call/Citi Grandmaster Index/CGM040I$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	1	2,421,062	316.84	57,379			552		76,673			(21,370)		1,792		0001
Purchased Call/Citi Grandmaster Index/CGM040I$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2023	10/06/2025	3	2,908,011	316.84	70,465			485		92,172			(26,407)		1,864		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	1	1,047,774	316.84	24,832			205		33,196			(9,261)		726		0001
Purchased Call/Citi Grandmaster Index/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	4	2,139,392	318.55	50,535			627		55,897			(18,934)		1,771		0001
Purchased Call/Citi Grandmaster Index/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	3	4,717,254	317.27	119,848			1,318		142,702			(44,849)		3,704		0001
Purchased Call/Citi Grandmaster Index/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	3	2,799,879	319.01	64,430			800		68,972			(24,128)		2,317		0001
Purchased Call/Citi Grandmaster Index/CGM040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2023	10/10/2025	4	4,366,302	318.52	101,517			1,262		114,490			(38,076)		3,614		0001
Purchased Call/Citi Grandmaster Index/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	1	1,146,111	318.21	27,163			485		31,167			(10,130)		1,122		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	1	1,100,597	318.21	26,084			501		29,923			(9,715)		1,116		0001
Purchased Call/Citi Grandmaster Index/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/13/2025	4	1,893,401	318.21	44,879			742		51,498			(16,810)		1,787		0001
Purchased Call/Citi Grandmaster Index/CGM040JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	10/16/2025	3	5,533,162	318.32	128,441			2,647		148,415			(48,043)		5,792		0001
Purchased Call/Citi Grandmaster Index/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	3	6,312,260	317.53	142,729			3,146		185,305			(53,430)		6,811		0001
Purchased Call/Citi Grandmaster Index/CGM040JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	2	912,184	318.12	20,463			450		25,052			(7,655)		984		0001
Purchased Call/Citi Grandmaster Index/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/17/2025	4	2,590,123	316.56	59,614			1,317		84,124			(22,353)		2,795		0001
Purchased Call/Citi Grandmaster Index/CGM040JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2025	2	2,274,624	315.66	53,975			1,483		80,457			(20,137)		2,728		0001
Purchased Call/Citi Grandmaster Index/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	1	1,221,518	315.66	28,950			834		43,197			(10,782)		1,499		0001
Purchased Call/Citi Grandmaster Index/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2023	10/20/2025	2	2,224,410	315.66	52,783			1,380		78,706			(19,752)		2,603		0001
Purchased Call/Citi Grandmaster Index/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/23/2025	3	4,456,730	315.75	107,358			3,246		156,145			(40,161)		5,594		0001
Purchased Call/Citi Grandmaster Index/CGM040JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2023	10/24/2025	5	4,543,577	316.05	108,700			3,466		154,760			(41,022)		5,825		0001
Purchased Call/Citi Grandmaster Index/CGM040JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	4,568,081	315.64	106,113			3,364		161,749			(39,728)		5,857		0001
Purchased Call/Citi Grandmaster Index/CGM040JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	3,350,127	315.24	78,986			2,508		122,892			(29,605)		4,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM04QJSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2023	10/29/2025	2	1,116,097	315.14	27,054			1,041		41,284			(10,102)		1,573		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	3	6,898,860	315.14	164,902			5,904		256,302			(61,769)		9,382		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	1	1,300,684	315.14	30,826			1,143		48,113			(11,497)		1,801		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/30/2025	3	3,906,752	315.36	95,562			3,811		141,628			(35,761)		5,600		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	3	2,731,263	315.61	68,203			2,815		96,825			(25,520)		3,980		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	4	8,109,909	316.2	201,654			8,344		272,102			(75,561)		11,817		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	2	2,718,190	317.1	65,753			2,724		83,562			(24,649)		3,961		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	1	1,551,066	317.54	36,915			1,724		45,620			(13,768)		2,402		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	5	5,788,726	317.54	137,199			6,238		170,121			(51,442)		8,834		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2025	2	1,220,500	317.54	29,020			1,395		35,905			(10,833)		1,917		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2023	11/06/2025	2	6,122,437	317.43	146,579			7,250		182,133			(54,827)		9,746		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/07/2025	4	3,983,258	317.56	96,019			4,893		117,055			(35,972)		6,426		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	2	5,434,545	317.72	128,487			6,547		157,007			(48,091)		8,768		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	5	4,518,099	317.59	106,719	1,105		5,587		132,316			(41,000)		7,289		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	1	797,369	317.72	18,898			1,064		23,083			(7,048)		1,352		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/10/2025	5	4,997,826	317.72	119,174			6,568		144,626			(44,677)		8,375		0001
Purchased Call/Citi Grandmaster Index/CGM04QJST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2023	11/12/2025	2	2,665,939	317.72	66,987			3,869		77,223			(25,078)		4,575		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2023	11/13/2025	4	5,076,737	317.75	128,106			7,573		146,741			(47,936)		8,813		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	1,514,295	318.75	36,247			2,192		39,416			(13,558)		2,659		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	7,039,872	318.83	168,304			10,195		181,545			(62,989)		12,359		0001
Purchased Call/Citi Grandmaster Index/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	2,200,248	318.97	52,723			3,210		55,920			(19,818)		3,863		0001
Purchased Call/Citi Grandmaster Index/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	1	1,234,778	319.11	29,388			1,938		31,030			(10,960)		2,262		0001
Purchased Call/Citi Grandmaster Index/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	1	1,566,686	319.11	37,287			2,506		39,424			(13,887)		2,899		0001
Purchased Call/Citi Grandmaster Index/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2023	11/17/2025	3	4,745,254	319.11	113,532			7,352		119,089			(42,558)		8,604		0001
Purchased Call/Citi Grandmaster Index/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/20/2025	2	3,482,542	319.24	83,192			5,731		86,423			(31,129)		6,509		0001
Purchased Call/Citi Grandmaster Index/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/21/2025	3	3,114,894	319.27	76,819			5,450		77,182			(29,031)		5,879		0001
Purchased Call/Citi Grandmaster Index/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	3	9,372,038	319.37	222,609			15,667		229,600			(83,331)		17,687		0001
Purchased Call/Citi Grandmaster Index/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/26/2025	2	1,061,600	319.24	26,113			2,015		26,532			(9,789)		2,098		0001
Purchased Call/Citi Grandmaster Index/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2023	11/24/2025	2	1,552,501	319.24	37,029			2,752		38,712			(13,838)		3,013		0001
Purchased Call/Citi Grandmaster Index/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	11/26/2025	4	5,898,171	319.33	142,270			10,965		146,005			(53,305)		11,654		0001
Purchased Call/Citi Grandmaster Index/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/28/2023	11/28/2025	5	3,470,440	319.48	84,127			6,730		84,716			(31,580)		6,976		0001
Purchased Call/Citi Grandmaster Index/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	11/28/2025	6	12,215,875	319.74	294,637			23,756		289,849			(111,354)		24,557		0001
Purchased Call/Citi Grandmaster Index/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/30/2023	11/28/2025	4	5,099,149	319.69	125,739			10,074		121,613			(47,177)		10,251		0001
Purchased Call/Citi Grandmaster Index/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/07/2023	12/01/2025	7	6,972,690	320.84	165,544			14,106		146,657			(62,937)		14,369		0001
Purchased Call/Citi Grandmaster Index/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	1	4,396,079	320.84	105,066			8,948		92,653			(39,185)		9,132		0001
Purchased Call/Citi Grandmaster Index/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	1	2,907,409	320.84	69,778			6,030		61,337			(25,988)		6,087		0001
Purchased Call/Citi Grandmaster Index/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/04/2025	4	3,840,243	320.36	94,539			8,329		85,776			(35,413)		8,103		0001
Purchased Call/Citi Grandmaster Index/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	4	3,518,057	320.65	85,028			7,646		76,150			(32,007)		7,480		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/05/2025	4	3,648,136	321.03	86,514			8,236		75,580			(34,463)		7,756		0001
Purchased Call/Citi Grandmaster Index/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/05/2025	4	3,924,410	321.04	94,350			8,505		81,211			(35,548)		8,344		0001
Purchased Call/Citi Grandmaster Index/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	1	1,365,209	321	32,629			3,093		28,576			(12,169)		2,989		0001
Purchased Call/Citi Grandmaster Index/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	12/08/2025	6	4,891,969	321	117,258			11,186		102,216			(44,707)		10,635		0001
Purchased Call/Citi Grandmaster Index/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/10/2025	2	3,151,757	321	75,492			7,251		66,076			(28,132)		6,950		0001
Purchased Call/Citi Grandmaster Index/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/11/2025	2	2,963,331	321.22	71,172			7,118		60,720			(27,289)		6,581		0001
Purchased Call/Citi Grandmaster Index/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	3	1,651,919	321.41	40,464			4,043		33,163			(15,284)		3,694		0001
Purchased Call/Citi Grandmaster Index/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/12/2025	6	9,837,428	322.09	240,146			23,890		182,307			(90,218)		21,997		0001
Purchased Call/Citi Grandmaster Index/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2023	12/12/2025	6	7,420,769	322.34	179,686			17,885		133,302			(67,495)		16,593		0001
Purchased Call/Citi Grandmaster Index/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2023	12/15/2025	6	5,496,115	322.47	131,833			13,637		97,910			(49,467)		12,540		0001
Purchased Call/Citi Grandmaster Index/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2023	12/17/2025	3	3,197,399	322.47	77,134			8,160		57,174			(28,787)		7,390		0001
Purchased Call/Citi Grandmaster Index/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	1	1,366,894	322.47	32,805			3,425		24,406			(12,235)		3,139		0001
Purchased Call/Citi Grandmaster Index/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	12/18/2025	5	2,610,430	322.39	62,781			6,883		47,245			(24,013)		6,072		0001
Purchased Call/Citi Grandmaster Index/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	2	3,922,727	322.81	93,934			10,256		67,653			(35,197)		9,182		0001
Purchased Call/Citi Grandmaster Index/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	4	4,851,322	322.59	116,876			12,710		85,887			(43,739)		11,356		0001
Purchased Call/Citi Grandmaster Index/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/19/2025	3	4,304,622	322.75	105,284			11,531		75,124			(39,701)		10,076		0001
Purchased Call/Citi Grandmaster Index/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	2	4,144,520	322.76	100,970			11,420		72,419			(37,838)		9,882		0001
Purchased Call/Citi Grandmaster Index/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	1	2,268,553	322.76	54,672			6,242		39,732			(20,390)		5,441		0001
Purchased Call/Citi Grandmaster Index/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2024	12/26/2025	5	4,572,015	322.89	107,995			12,827		79,403			(40,482)		11,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	12/26/2025	9	5,874,651	323.21	133,512			16,459		98,212			(51,967)		14,341		0001
Purchased Call/Citi Grandmaster Index/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2024	12/26/2025	3	8,855,670	322.83	204,555			24,332		154,975			(76,859)		21,617		0001
Purchased Call/Citi Grandmaster Index/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	12/30/2025	2	965,640	322.24	23,084			2,858		18,240			(8,614)		2,411		0001
Purchased Call/Citi Grandmaster Index/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	12/29/2025	5	5,482,993	322.24	125,327			15,397		103,371			(47,021)		13,613		0001
Purchased Call/Citi Grandmaster Index/CGM040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	6	1,899,581	321.43	43,169			5,589		39,477			(16,320)		4,820		0001
Purchased Call/Citi Grandmaster Index/CGM040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	4	6,813,154	320.46	160,886	2,865		21,365		156,851			(62,342)		17,288		0001
Purchased Call/Citi Grandmaster Index/CGM040LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	6	6,627,942	320.03	163,650			21,047		159,464			(61,535)		16,818		0001
Purchased Call/Citi Grandmaster Index/CGM040LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/07/2026	2	1,829,838	319.89	44,226			5,947		45,394			(16,477)		4,765		0001
Purchased Call/Citi Grandmaster Index/CGM040LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2024	01/05/2026	3	2,068,929	319.89	51,767			6,848		50,623			(19,406)		5,333		0001
Purchased Call/Citi Grandmaster Index/CGM040LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/06/2026	2	2,507,114	319.89	61,004			8,134		61,483			(22,776)		6,495		0001
Purchased Call/Citi Grandmaster Index/CGM040LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/08/2026	4	2,557,247	321.07	61,044			8,313		55,683			(22,851)		6,693		0001
Purchased Call/Citi Grandmaster Index/CGM040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2024	01/09/2026	5	3,145,171	320.83	76,745			10,571		70,322			(28,740)		8,272		0001
Purchased Call/Citi Grandmaster Index/CGM040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2024	01/09/2026	4	10,372,947	321.06	252,270			34,846		226,345			(94,556)		27,283		0001
Purchased Call/Citi Grandmaster Index/CGM040LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/09/2026	3	2,491,169	321.11	60,803			8,413		54,086			(22,813)		6,552		0001
Purchased Call/Citi Grandmaster Index/CGM040LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/12/2026	6	3,884,661	321.37	91,821			13,054		82,383			(34,450)		10,368		0001
Purchased Call/Citi Grandmaster Index/CGM040LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	1	1,265,175	321.37	30,491			4,362		26,871			(11,372)		3,393		0001
Purchased Call/Citi Grandmaster Index/CGM040LSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	1	605,035	321.37	14,581			2,103		15,672			(5,431)		1,630		0001
Purchased Call/Citi Grandmaster Index/CGM040LSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2026	1	114,376	321.37	2,609			380		2,438			(977)		310		0001
Purchased Call/Citi Grandmaster Index/CGM040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	2	6,600,410	320.98	155,145			22,831		146,701			(58,044)		17,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/16/2026	4	4,427,319	320.5	107,945			15,914		103,277			(40,424)		12,041		0001
Purchased Call/Citi Grandmaster Index/CGM040LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	3	6,951,576	320.84	168,985			24,961		156,742			(63,349)		18,907		0001
Purchased Call/Citi Grandmaster Index/CGM040LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/21/2026	2	1,874,787	321.24	45,321			6,972		40,853			(16,901)		5,216		0001
Purchased Call/Citi Grandmaster Index/CGM040LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	4	2,221,116	321.24	53,705			7,944		48,068			(20,177)		6,041		0001
Purchased Call/Citi Grandmaster Index/CGM040LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	2	1,194,342	321.24	29,347			4,495		25,972			(11,007)		3,308		0001
Purchased Call/Citi Grandmaster Index/CGM040LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/22/2026	3	4,640,660	321.6	111,398			17,302		97,553			(41,675)		12,967		0001
Purchased Call/Citi Grandmaster Index/CGM040LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	1,433,980	321.54	34,875			5,461		30,338			(13,042)		4,025		0001
Purchased Call/Citi Grandmaster Index/CGM040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	01/23/2026	4	6,033,785	321.77	147,065			23,189		124,664			(55,333)		16,934		0001
Purchased Call/Citi Grandmaster Index/CGM040LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/23/2026	4	2,868,653	322.08	69,007			10,875		59,153			(25,902)		8,051		0001
Purchased Call/Citi Grandmaster Index/CGM040LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/26/2026	4	4,543,329	322.09	110,315			17,770		91,419			(41,302)		12,916		0001
Purchased Call/Citi Grandmaster Index/CGM040LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	1	2,734,695	322.09	65,633			10,638		54,988			(24,478)		7,807		0001
Purchased Call/Citi Grandmaster Index/CGM040LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	1	3,868,640	322.09	92,847			15,156		78,093			(34,580)		11,091		0001
Purchased Call/Citi Grandmaster Index/CGM040LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/29/2026	2	4,745,390	322.47	113,740			18,749		92,351			(42,538)		13,661		0001
Purchased Call/Citi Grandmaster Index/CGM040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	2	2,357,458	322.48	54,588			9,078		45,786			(20,418)		6,815		0001
Purchased Call/Citi Grandmaster Index/CGM040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	3	8,951,676	321.71	223,166			37,202		188,201			(83,549)		25,877		0001
Purchased Call/Citi Grandmaster Index/CGM040LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	4	1,721,327	322.59	41,858			7,023		33,048			(15,768)		4,976		0001
Purchased Call/Citi Grandmaster Index/CGM040LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	6	5,340,153	322.97	124,752			21,310		98,816			(46,726)		15,625		0001
Purchased Call/Citi Grandmaster Index/CGM040LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	1	2,036,485	322.97	48,876			8,392		37,765			(18,228)		5,983		0001
Purchased Call/Citi Grandmaster Index/CGM040LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	1	470,961	322.97	11,303			1,954		8,739			(4,210)		1,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/05/2026	6	4,146,291	322.14	101,403			17,730		83,841			(37,994)		12,277		0001
Purchased Call/Citi Grandmaster Index/CGM040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	2	2,705,380	322.41	65,273			11,468		53,356			(24,392)		8,042		0001
Purchased Call/Citi Grandmaster Index/CGM040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	02/06/2026	5	4,799,630	322.61	114,858			20,314		92,751			(43,153)		14,267		0001
Purchased Call/Citi Grandmaster Index/CGM040MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/06/2026	2	3,773,704	322.66	90,660			16,017		72,556			(33,973)		11,217		0001
Purchased Call/Citi Grandmaster Index/CGM040MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/09/2026	4	4,652,004	322.76	111,762			20,164		89,126			(41,804)		13,988		0001
Purchased Call/Citi Grandmaster Index/CGM040MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	1	1,377,512	322.76	33,060			5,994		26,390			(12,330)		4,158		0001
Purchased Call/Citi Grandmaster Index/CGM040MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	1	1,389,220	322.76	33,341			6,083		26,641			(12,418)		4,209		0001
Purchased Call/Citi Grandmaster Index/CGM040MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/12/2026	3	5,608,089	322.88	130,317			24,011		106,492			(48,767)		17,053		0001
Purchased Call/Citi Grandmaster Index/CGM040MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	2	3,941,089	322.23	95,518			17,706		80,167			(35,708)		12,028		0001
Purchased Call/Citi Grandmaster Index/CGM040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	3	6,084,077	322.58	147,408			27,434		119,467			(55,180)		18,569		0001
Purchased Call/Citi Grandmaster Index/CGM040MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	3	2,547,925	323	60,336			11,261		47,931			(22,621)		7,776		0001
Purchased Call/Citi Grandmaster Index/CGM040MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/13/2026	2	3,095,929	322.79	73,382			13,713		59,493			(27,609)		9,449		0001
Purchased Call/Citi Grandmaster Index/CGM040MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1	2,653,426	322.79	63,417			12,196		51,268			(23,619)		8,246		0001
Purchased Call/Citi Grandmaster Index/CGM040MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	1	1,637,355	322.79	39,133			7,482		31,567			(14,595)		5,070		0001
Purchased Call/Citi Grandmaster Index/CGM040MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/19/2026	2	3,918,010	322.79	92,834			17,981		75,794			(34,719)		12,219		0001
Purchased Call/Citi Grandmaster Index/CGM040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	5	3,077,376	322.66	74,016			14,448		60,442			(27,685)		9,631		0001
Purchased Call/Citi Grandmaster Index/CGM040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	2	5,883,286	322.53	145,060			28,366		117,086			(54,294)		18,412		0001
Purchased Call/Citi Grandmaster Index/CGM040MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/20/2026	3	3,595,131	323.51	87,176			17,092		64,695			(32,680)		11,251		0001
Purchased Call/Citi Grandmaster Index/CGM040MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/23/2026	3	1,673,792	324	39,110			7,808		28,770			(14,645)		5,293		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	1	3,070,815	324	73,392			14,799		52,996			(27,334)		9,777		0001
Purchased Call/Citi Grandmaster Index/CGM040MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	1	1,340,801	324	32,045			6,427		23,102			(11,951)		4,254		0001
Purchased Call/Citi Grandmaster Index/CGM040MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	02/26/2026	5	5,448,893	323.41	132,667			27,067		100,134			(49,776)		17,407		0001
Purchased Call/Citi Grandmaster Index/CGM040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	02/27/2026	6	3,232,047	323.56	77,347			15,855		58,553			(28,965)		10,360		0001
Purchased Call/Citi Grandmaster Index/CGM040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2026	3	2,310,842	323.52	55,372			11,369		42,028			(20,753)		7,407		0001
Purchased Call/Citi Grandmaster Index/CGM040MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	3	1,710,926	323.67	42,475			8,759		30,647			(15,971)		5,484		0001
Purchased Call/Citi Grandmaster Index/CGM040MSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	1	2,151,759	324.2	51,427			10,752		36,700			(19,206)		6,966		0001
Purchased Call/Citi Grandmaster Index/CGM040MSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	1	932,354	324.2	22,283			4,683		15,912			(8,311)		3,028		0001
Purchased Call/Citi Grandmaster Index/CGM040MSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	02/27/2026	3	7,184,398	324.2	170,766			35,180		121,757			(64,220)		23,028		0001
Purchased Call/Citi Grandmaster Index/CGM040MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/04/2026	3	6,702,055	324.18	157,676			33,399		114,891			(59,044)		21,837		0001
Purchased Call/Citi Grandmaster Index/CGM040MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	1	2,745,873	323.74	67,516			14,395		49,277			(25,284)		8,976		0001
Purchased Call/Citi Grandmaster Index/CGM040MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	2	1,692,206	324.26	42,679			9,185		31,542			(15,986)		5,549		0001
Purchased Call/Citi Grandmaster Index/CGM040MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	4	7,190,694	325.3	169,762			36,554		109,774			(63,626)		23,580		0001
Purchased Call/Citi Grandmaster Index/CGM040MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	03/10/2026	2	1,379,783	324.91	32,061			7,613		22,167			(12,920)		4,582		0001
Purchased Call/Citi Grandmaster Index/CGM040MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	1	1,598,171	324.91	38,196			8,354		25,572			(14,265)		5,291		0001
Purchased Call/Citi Grandmaster Index/CGM040MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/06/2026	3	3,010,448	324.91	71,043			15,316		47,963			(26,681)		9,872		0001
Purchased Call/Citi Grandmaster Index/CGM040MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2024	03/11/2026	3	5,237,564	324.57	131,942			29,222		90,019			(49,415)		17,447		0001
Purchased Call/Citi Grandmaster Index/CGM040NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	1	1,703,810	325.27	40,491			9,023		26,423			(15,163)		5,693		0001
Purchased Call/Citi Grandmaster Index/CGM040NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/13/2026	4	4,699,906	325.2	109,605			24,628		73,560			(41,055)		15,752		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2026	3	4,022,386	324.84	95,325			21,452		65,437			(35,758)		13,481		0001
Purchased Call/Citi Grandmaster Index/CGM040NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	1	2,335,826	324.77	55,593			12,694		40,358			(20,762)		7,900		0001
Purchased Call/Citi Grandmaster Index/CGM040NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	1	984,075	324.77	23,421			5,373		17,042			(8,735)		3,338		0001
Purchased Call/Citi Grandmaster Index/CGM040NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/13/2026	4	4,247,419	324.77	103,133			23,240		74,086			(38,763)		14,235		0001
Purchased Call/Citi Grandmaster Index/CGM040NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2024	03/18/2026	3	4,718,751	324.92	115,688			26,731		76,742			(43,318)		16,054		0001
Purchased Call/Citi Grandmaster Index/CGM040NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	2	1,523,092	326.1	37,706			8,834		21,936			(14,116)		5,213		0001
Purchased Call/Citi Grandmaster Index/CGM040NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	03/19/2026	4	623,560	325.49	15,122			3,539		9,548			(5,700)		2,128		0001
Purchased Call/Citi Grandmaster Index/CGM040NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/20/2026	4	4,652,643	326.97	109,704			25,766		60,939			(41,173)		15,923		0001
Purchased Call/Citi Grandmaster Index/CGM040NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/20/2026	3	5,587,072	326.8	131,366			30,883		74,550			(49,415)		19,121		0001
Purchased Call/Citi Grandmaster Index/CGM040NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	1	785,994	326.8	18,785			4,470		10,537			(7,016)		2,713		0001
Purchased Call/Citi Grandmaster Index/CGM040NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	1	1,600,178	326.8	38,244			9,141		21,517			(14,263)		5,540		0001
Purchased Call/Citi Grandmaster Index/CGM040NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/25/2026	3	4,611,257	326.48	110,289			26,539		64,360			(41,287)		16,010		0001
Purchased Call/Citi Grandmaster Index/CGM040NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/26/2026	2	1,771,850	326.53	44,261			10,715		24,654			(16,574)		6,169		0001
Purchased Call/Citi Grandmaster Index/CGM040NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	3	3,061,847	327.4	72,370			17,671		38,877			(27,130)		10,691		0001
Purchased Call/Citi Grandmaster Index/CGM040NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	1	2,195,142	327.34	52,464			13,026		28,242			(19,540)		7,750		0001
Purchased Call/Citi Grandmaster Index/CGM040NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	1	2,238,249	327.34	53,494			13,227		28,688			(19,951)		7,881		0001
Purchased Call/Citi Grandmaster Index/CGM040NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	3	9,727,960	327.34	229,294			56,027		124,316			(85,967)		33,967		0001
Purchased Call/Citi Grandmaster Index/CGM040NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/02/2026	4	6,621,186	325.25	155,809			40,626		106,927			(60,374)		23,505		0001
Purchased Call/Citi Grandmaster Index/CGM040NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/15/2026	4	5,812,356	323.23	133,139			35,943		116,068			(49,921)		21,351		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/06/2026	5	8,311,085	323.2	199,876			59,686		170,738			(74,879)		32,115		0001
Purchased Call/Citi Grandmaster Index/CGM040SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/01/2026	3	3,347,885	322.75	80,241			23,515		71,228			(30,144)		12,787		0001
Purchased Call/Citi Grandmaster Index/CGM040S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	2	389,998	322.64	8,994			2,546		9,070			(3,375)		1,465		0001
Purchased Call/Citi Grandmaster Index/CGM040SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/15/2026	3	1,826,340	324.64	43,201			13,472		33,352			(16,184)		7,201		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2026	4	6,801,428	323.95	159,021			53,598		137,736			(59,554)		27,918		0001
Purchased Call/Citi Grandmaster Index/CGM040PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2024	06/11/2026	3	2,895,134	324.31	70,215			24,496		56,108			(26,326)		12,076		0001
Purchased Call/Citi Grandmaster Index/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/01/2026	3	4,552,453	327.34	102,728			25,719		61,314			(38,473)		16,117		0001
Purchased Call/Citi Grandmaster Index/CGM040NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	2	2,969,176	323.95	70,515			18,889		55,403			(26,303)		10,879		0001
Purchased Call/Citi Grandmaster Index/CGM040PSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	06/25/2026	4	1,766,744	324.39	42,914			15,793		34,531			(16,098)		7,569		0001
Purchased Call/Citi Grandmaster Index/CGM040PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/12/2026	3	4,436,256	324.01	106,443			37,391		88,345			(39,987)		18,540		0001
Purchased Call/Citi Grandmaster Index/CGM040SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2026	2	3,208,394	325.1	74,218			23,691		56,541			(27,795)		12,817		0001
Purchased Call/Citi Grandmaster Index/CGM040NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/17/2026	3	1,632,554	322.02	38,571			10,538		36,469			(14,451)		6,027		0001
Purchased Call/Citi Grandmaster Index/CGM040NSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2026	2	3,183,996	324.76	75,826			19,952		54,584			(28,384)		11,546		0001
Purchased Call/Citi Grandmaster Index/CGM040SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/07/2026	3	2,179,612	323.53	52,535			15,839		43,450			(19,769)		8,442		0001
Purchased Call/Citi Grandmaster Index/CGM040S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	3	5,595,262	322.05	131,409			35,904		125,325			(49,234)		20,657		0001
Purchased Call/Citi Grandmaster Index/CGM040SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/22/2026	3	3,610,285	324.26	85,581			27,553		68,702			(32,062)		14,453		0001
Purchased Call/Citi Grandmaster Index/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	2	2,813,389	323.88	66,707			20,185		54,476			(25,041)		10,921		0001
Purchased Call/Citi Grandmaster Index/CGM040NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/10/2026	3	3,725,496	323.95	85,925			22,687		69,113			(32,297)		13,510		0001
Purchased Call/Citi Grandmaster Index/CGM040S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2026	2	3,490,018	321.55	83,365			22,811		81,230			(31,311)		12,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	1	3,474,710	324.39	82,351			26,922		65,794			(30,671)		14,059		0001
Purchased Call/Citi Grandmaster Index/CGM040PSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2026	2	2,534,004	324.63	60,599			21,712		48,243			(22,690)		10,714		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	04/24/2026	5	3,224,003	322.82	75,959			21,557		67,681			(28,582)		12,110		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	3	8,869,323	322.21	210,779			59,722		196,429			(79,190)		33,316		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	1	1,483,261	324.15	35,302			12,139		29,093			(13,184)		6,150		0001
Purchased Call/Citi Grandmaster Index/CGM040PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	1	1,828,225	324.33	43,695			15,905		36,881			(16,296)		7,804		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	05/29/2026	2	6,066,911	323.74	144,124			47,790		121,916			(54,093)		24,649		0001
Purchased Call/Citi Grandmaster Index/CGM040PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1	2,918,157	324.23	69,452			25,889		57,956			(25,938)		12,596		0001
Purchased Call/Citi Grandmaster Index/CGM040NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	1	3,679,362	325.25	87,569			22,525		59,723			(32,704)		13,203		0001
Purchased Call/Citi Grandmaster Index/CGM040SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	1	2,048,604	322.75	48,757			14,466		43,765			(18,184)		7,898		0001
Purchased Call/Citi Grandmaster Index/CGM040SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2024	05/01/2026	3	5,959,350	322.24	139,553			40,843		132,505			(52,328)		22,762		0001
Purchased Call/Citi Grandmaster Index/CGM040NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	2	5,515,796	324.91	128,310			33,818		93,245			(48,072)		20,002		0001
Purchased Call/Citi Grandmaster Index/CGM040PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	2	4,304,200	324.23	104,211			38,602		85,305			(39,160)		18,475		0001
Purchased Call/Citi Grandmaster Index/CGM040SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2026	7	9,278,330	323.92	222,572			68,646		179,934			(83,421)		36,424		0001
Purchased Call/Citi Grandmaster Index/CGM040S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/22/2026	3	6,676,866	321.95	161,795			45,163		150,661			(60,569)		24,958		0001
Purchased Call/Citi Grandmaster Index/CGM040SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/15/2026	3	4,615,111	324.87	109,953			34,339		82,516			(41,288)		18,198		0001
Purchased Call/Citi Grandmaster Index/CGM040PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	1	1,937,922	324.39	45,929			14,973		36,633			(17,129)		7,824		0001
Purchased Call/Citi Grandmaster Index/CGM040PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	1	1,578,263	324.23	37,720			14,093		31,482			(14,068)		6,825		0001
Purchased Call/Citi Grandmaster Index/CGM040PSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	2	2,363,533	324.27	57,285			19,502		45,686			(21,447)		9,741		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2026	2	1,710,327	324.69	39,079			12,858		31,489			(14,647)		6,934		0001
Purchased Call/Citi Grandmaster Index/CGM040SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	1	2,159,690	323.88	51,401			15,745		42,355			(19,170)		8,459		0001
Purchased Call/Citi Grandmaster Index/CGM040PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	4	5,988,367	324.35	142,474			52,692		117,972			(53,385)		25,704		0001
Purchased Call/Citi Grandmaster Index/CGM040SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	2	1,422,051	323.49	34,262			10,350		28,516			(12,832)		5,520		0001
Purchased Call/Citi Grandmaster Index/CGM040PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/05/2026	3	2,398,959	324.15	57,259			19,550		46,845			(21,515)		9,887		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/04/2026	2	2,977,632	323.55	74,536			25,274		61,335			(27,932)		12,247		0001
Purchased Call/Citi Grandmaster Index/CGM040PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	3	4,739,764	324.81	109,801			39,491		88,851			(41,247)		20,040		0001
Purchased Call/Citi Grandmaster Index/CGM040PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	3	5,646,834	324.33	134,815			48,507		110,333			(50,699)		23,875		0001
Purchased Call/Citi Grandmaster Index/CGM040SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	2	2,446,413	324.67	57,252			18,379		47,247			(21,427)		9,794		0001
Purchased Call/Citi Grandmaster Index/CGM040SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2026	5	5,328,831	325.12	125,505			39,892		93,101			(47,011)		21,242		0001
Purchased Call/Citi Grandmaster Index/CGM040SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/14/2026	4	6,859,781	324.08	168,228			52,099		131,211			(63,014)		26,989		0001
Purchased Call/Citi Grandmaster Index/CGM040SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	1	2,626,443	323.88	62,247			19,008		52,682			(23,247)		10,265		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	4	5,150,510	324.39	119,780	2,013		39,556		96,909			(46,063)		20,620		0001
Purchased Call/Citi Grandmaster Index/CGM040SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	4	7,276,161	323.75	173,221			52,378		142,543			(64,950)		28,245		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	1	4,563,258	323.74	108,606			36,401		92,085			(40,505)		18,693		0001
Purchased Call/Citi Grandmaster Index/CGM040S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	1	2,549,667	322.82	60,427			17,289		53,679			(22,567)		9,647		0001
Purchased Call/Citi Grandmaster Index/CGM040NSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/09/2026	3	2,241,141	325.44	50,877			13,307		35,834			(19,061)		8,106		0001
Purchased Call/Citi Grandmaster Index/CGM040SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/29/2026	4	5,495,188	322.85	127,477			36,850		115,390			(47,751)		20,890		0001
Purchased Call/Citi Grandmaster Index/CGM040S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	1	760,426	321.55	18,022			5,001		17,770			(6,721)		2,835		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	1	2,360,681	325.25	56,184			14,509		38,436			(20,954)		8,494		0001
Purchased Call/Citi Grandmaster Index/CGM040OS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/20/2026	2	3,206,981	321.55	76,605			21,292		74,884			(28,791)		11,929		0001
Purchased Call/Citi Grandmaster Index/CGM040PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/12/2026	2	6,774,707	324.37	160,908			56,382		130,858			(60,267)		28,313		0001
Purchased Call/Citi Grandmaster Index/CGM040PSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	1	1,059,322	324.15	25,212			8,693		20,784			(9,403)		4,401		0001
Purchased Call/Citi Grandmaster Index/CGM040PSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	1	2,433,035	324.01	58,150			20,608		48,654			(21,687)		10,248		0001
Purchased Call/Citi Grandmaster Index/CGM040PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2026	2	5,593,376	323.86	134,852			48,077		109,869			(50,467)		23,604		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	1	2,369,978	323.74	56,168			18,774		48,554			(20,977)		9,689		0001
Purchased Call/Citi Grandmaster Index/CGM040PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	2	2,997,275	324.37	71,335			26,353		58,724			(26,708)		12,865		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/05/2026	3	4,102,900	324.66	96,499			32,898		76,620			(36,170)		16,910		0001
Purchased Call/Citi Grandmaster Index/CGM040OSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	1	2,925,657	322.82	69,338			19,906		61,683			(25,860)		11,096		0001
Purchased Call/Citi Grandmaster Index/CGM040PST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2026	3	3,710,017	324.52	88,079			32,202		71,674			(32,959)		15,866		0001
Purchased Call/Citi Grandmaster Index/CGM040PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1	2,007,154	324.01	47,971			16,958		40,123			(17,915)		8,438		0001
Purchased Call/Citi Grandmaster Index/CGM040PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	1	374,851	324.33	8,959			3,253		7,357			(3,346)		1,597		0001
Purchased Call/Citi Grandmaster Index/CGM040NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	8,232,499	325.33	195,705			49,481		131,825			(73,411)		29,226		0001
Purchased Call/Citi Grandmaster Index/CGM040NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/08/2026	4	4,762,647	325.62	111,306			28,957		79,488			(41,698)		17,181		0001
Purchased Call/Citi Grandmaster Index/CGM040NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	1	1,673,121	323.95	39,653			10,581		32,418			(14,809)		6,115		0001
Purchased Call/Citi Grandmaster Index/CGM040NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	2	2,827,263	326.13	64,180			16,226		41,708			(24,073)		10,037		0001
Purchased Call/Citi Grandmaster Index/CGM040OSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	1	1,224,854	322.19	28,703			8,330		27,313			(10,749)		4,667		0001
Purchased Call/Citi Grandmaster Index/CGM040PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	1,727,092	324.96	39,755			13,928		31,674			(14,888)		7,218		0001

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Purchased Call/Citi Grandmaster Index/CGM040S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/23/2026	2	2,166,946	322.61	51,261			14,389		46,138			(19,199)		8,120		0001
Purchased Call/Citi Grandmaster Index/CGM040PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	1	3,975,565	324.05	91,766			30,378		77,752			(34,365)		16,152		0001
Purchased Call/Citi Grandmaster Index/CGM040PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	2	765,128	323.59	18,209			6,032		15,573			(6,824)		3,109		0001
Purchased Call/Citi Grandmaster Index/CGM040SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2026	3	2,417,299	322.03	59,100			17,590		54,735			(22,536)		9,233		0001
Purchased Call/Citi Grandmaster Index/CGM040NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	3	1,989,013	325.95	47,491			11,963		29,896			(17,790)		7,061		0001
Purchased Call/Citi Grandmaster Index/CGM040NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/16/2026	2	1,670,199	322.44	38,642			10,477		35,875			(14,474)		6,151		0001
Purchased Call/Citi Grandmaster Index/CGM040PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	2	2,550,136	324.33	60,548			20,977		49,334			(22,663)		10,616		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2026	4	7,351,462	324.58	175,461			54,727		135,020			(65,772)		28,987		0001
Purchased Call/Citi Grandmaster Index/CGM040QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	1	3,539,657	324.87	84,244			26,616		63,556			(31,419)		14,080		0001
Purchased Call/Citi Grandmaster Index/CGM040QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	1	2,846,797	324.87	67,754			21,342		51,004			(25,303)		11,299		0001
Purchased Call/Citi Grandmaster Index/CGM040QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	1	1,820,528	322.75	43,329			12,814		39,267			(16,182)		7,002		0001
Purchased Call/Citi Grandmaster Index/CGM040RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,059,374	321.97	26,026			11,915		26,449			(9,760)		5,052		0001
Purchased Call/Citi Grandmaster Index/CGM040SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	3	3,734,546	323.07	91,171			45,156		87,835			(34,152)		18,544		0001
Purchased Call/Citi Grandmaster Index/CGM040SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/16/2026	3	4,510,727	321.75	110,397			53,140		116,612			(41,336)		22,117		0001
Purchased Call/Citi Grandmaster Index/CGM040RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,781,788	322.22	43,297			19,475		43,576			(16,170)		8,445		0001
Purchased Call/Citi Grandmaster Index/CGM040SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,531,208	322.26	61,761			30,202		62,987			(23,034)		12,517		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	4	3,457,022	321.51	84,663			40,317		90,165			(31,741)		16,829		0001
Purchased Call/Citi Grandmaster Index/CGM040QSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/29/2026	4	5,265,135	322	126,806			52,501		128,346			(47,483)		23,946		0001
Purchased Call/Citi Grandmaster Index/CGM040RS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	4	1,281,013	319.31	32,117			13,731		38,278			(12,031)		5,912		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/07/2026	4	3,430,747	320.12	83,755			35,907		96,827			(31,487)		15,834		0001
Purchased Call/Citi Grandmaster Index/CGM040RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	2	4,426,511	322.22	106,911			49,357		108,825			(39,844)		21,267		0001
Purchased Call/Citi Grandmaster Index/CGM040QSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/24/2026	3	3,634,561	322.47	86,315			35,143		85,303			(32,297)		16,393		0001
Purchased Call/Citi Grandmaster Index/CGM040SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	6,713,995	322.5	163,163			79,245		165,187			(61,123)		33,014		0001
Purchased Call/Citi Grandmaster Index/CGM040QSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/17/2026	2	1,340,104	325.82	28,677			11,470		23,744			(10,783)		5,973		0001
Purchased Call/Citi Grandmaster Index/CGM040QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/17/2026	3	3,231,303	322.55	79,799			31,877		76,124			(29,989)		14,401		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/19/2026	3	5,685,684	321.85	137,990			61,108		142,204			(51,667)		26,743		0001
Purchased Call/Citi Grandmaster Index/CGM040RSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/14/2026	2	3,727,705	321.64	90,799			39,802		94,486			(34,169)		17,397		0001
Purchased Call/Citi Grandmaster Index/CGM040QST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	3	2,607,769	322.94	59,416			24,813		59,215			(22,245)		11,900		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2024	07/15/2026	4	8,445,313	327.82	192,133			75,963		124,888			(72,039)		37,509		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/03/2026	2	2,694,668	321.53	64,073			29,709		69,986			(23,997)		12,965		0001
Purchased Call/Citi Grandmaster Index/CGM040SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	09/25/2026	5	4,383,998	323.16	104,457	1,266		52,769		102,433			(39,923)		21,769		0001
Purchased Call/Citi Grandmaster Index/CGM040SS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,429,657	321.74	59,284			28,420		62,440			(22,110)		11,896		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	6,485,910	321.81	158,260			70,764		163,545			(59,302)		30,601		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04	40,928			19,476		44,144			(15,327)		7,966		0001
Purchased Call/Citi Grandmaster Index/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	07/31/2026	3	3,207,235	320.31	74,938			31,399		88,860			(28,159)		14,635		0001
Purchased Call/Citi Grandmaster Index/CGM040RSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	3	5,341,750	322.22	126,530			57,974		130,902			(47,579)		25,473		0001
Purchased Call/Citi Grandmaster Index/CGM040SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/18/2026	3	1,308,594	321.63	33,108			16,063		33,954			(12,396)		6,435		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/27/2026	3	1,612,978	322.12	38,668			17,592		39,881			(14,504)		7,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	2	1,251,929	321.81	30,750			14,870		32,050			(11,522)		6,147		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2026	4	5,579,193	320.17	138,265			59,938		157,301			(51,793)		25,956		0001
Purchased Call/Citi Grandmaster Index/CGM040RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2026	3	3,005,232	321.17	72,295			33,658		79,982			(27,064)		14,481		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	2,844,636	320.12	68,840			29,638		85,901			(25,709)		13,192		0001
Purchased Call/Citi Grandmaster Index/CGM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	3	4,333,571	328.6	101,148			39,427		59,136			(38,014)		19,079		0001
Purchased Call/Citi Grandmaster Index/CGM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	2	3,190,322	325.13	86,873			32,912		58,881			(32,601)		13,846		0001
Purchased Call/Citi Grandmaster Index/CGM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	3	3,461,069	327.73	81,567			30,934		50,588			(30,693)		15,021		0001
Purchased Call/Citi Grandmaster Index/CGM040RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	3	1,335,222	321.02	31,942			14,935		35,920			(11,996)		6,434		0001
Purchased Call/Citi Grandmaster Index/CGM040S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,306,542	321.74	31,880			15,260		33,558			(11,906)		6,388		0001
Purchased Call/Citi Grandmaster Index/CGM040RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2026	4	6,499,999	320.71	159,156			75,078		179,446			(59,592)		31,551		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	2	972,750	320.78	24,389			10,667		26,266			(9,136)		4,540		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,554,870	320.33	37,939			17,823		43,909			(14,149)		7,536		0001
Purchased Call/Citi Grandmaster Index/CGM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	4,148,751	322.19	98,514			40,323		99,537			(37,054)		18,712		0001
Purchased Call/Citi Grandmaster Index/CGM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	2,030,867	327.73	48,538			18,602		29,978			(18,102)		8,894		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/05/2026	3	3,349,421	318.44	83,060			35,171		106,079			(31,089)		15,409		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	1,049,767	322.22	25,509			11,493		25,678			(9,514)		4,983		0001
Purchased Call/Citi Grandmaster Index/CGM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2024	07/22/2026	2	6,617,697	323.75	156,541			63,265		139,974			(58,585)		29,747		0001
Purchased Call/Citi Grandmaster Index/CGM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	4	5,984,573	327.81	142,475			55,491		87,893			(53,431)		26,348		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/24/2026	3	4,180,482	321.76	101,802			41,599		103,674			(38,158)		18,855		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	1,640,381	321.64	39,697			17,473		41,661			(14,825)		7,692		0001
Purchased Call/Citi Grandmaster Index/CGM040SSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/25/2026	2	3,369,511	322.5	84,814			42,002		82,649			(31,768)		16,732		0001
Purchased Call/Citi Grandmaster Index/CGM040RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/01/2026	2	784,737	322.22	18,287	725		8,829		19,292			(7,144)		3,765		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2024	08/28/2026	3	5,809,471	322.08	140,171			64,115		143,879			(52,544)		27,703		0001
Purchased Call/Citi Grandmaster Index/CGM040QSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	2	5,600,483	324.59	125,034			49,880		110,153			(46,860)		24,960		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,126,629	321.91	27,509			12,222		28,101			(10,302)		5,307		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,431,161	328.6	58,348			22,922		33,422			(21,761)		10,779		0001
Purchased Call/Citi Grandmaster Index/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/01/2026	3	5,017,634	324.89	121,212			45,554		94,570			(45,378)		21,737		0001
Purchased Call/Citi Grandmaster Index/CGM040QSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	2	2,032,958	323.39	45,473	655		18,795		44,307			(17,342)		9,154		0001
Purchased Call/Citi Grandmaster Index/CGM040QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	2,942,414	328.6	70,618			27,684		40,425			(26,373)		13,023		0001
Purchased Call/Citi Grandmaster Index/CGM040SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/18/2026	2	1,916,638	322.26	46,844			22,791		52,835			(17,602)		9,424		0001
Purchased Call/Citi Grandmaster Index/CGM040QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	6,676,753	320.31	162,245			68,419		185,426			(60,509)		30,666		0001
Purchased Call/Citi Grandmaster Index/CGM040RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	678,955	322.22	16,499			7,590		16,684			(6,162)		3,252		0001
Purchased Call/Citi Grandmaster Index/CGM040RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	3	5,169,315	321.38	125,791			55,035		133,576			(47,151)		24,125		0001
Purchased Call/Citi Grandmaster Index/CGM040SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	2,069,269	323.16	50,490			25,176		48,433			(18,830)		10,332		0001
Purchased Call/Citi Grandmaster Index/CGM040SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/24/2026	2	1,364,881	322.69	32,993			16,244		32,942			(12,353)		6,768		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	2,022,333	322.26	49,345			24,096		50,258			(18,428)		9,986		0001
Purchased Call/Citi Grandmaster Index/CGM040RSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/26/2026	3	3,309,270	322.11	80,319			36,320		81,707			(30,055)		15,733		0001
Purchased Call/Citi Grandmaster Index/CGM040RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,188,348	320.12	28,758			12,404		33,541			(10,725)		5,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	3	4,670,755	322.94	112,801			56,454		111,129			(42,224)		23,354		0001
Purchased Call/Citi Grandmaster Index/CGM040R$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/10/2026	2	923,101	320.76	22,937			10,858		25,404			(8,591)		4,487		0001
Purchased Call/Citi Grandmaster Index/CGM040S$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	3	3,826,831	321.74	93,164			44,495		102,759			(35,066)		18,629		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	4	3,185,836	327.03	76,385			28,934		49,687			(28,647)		13,827		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	4	2,747,326	327.38	63,544			24,480		41,872			(23,800)		12,053		0001
Purchased Call/Citi Grandmaster Index/CGM040R$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	2	7,032,292	320.33	172,395			80,527		198,601			(64,754)		33,886		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	3	4,763,750	321.83	109,691			45,884		117,879			(41,120)		21,737		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,337,113	322.55	32,091			12,889		31,086			(11,985)		5,990		0001
Purchased Call/Citi Grandmaster Index/CGM040R$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	2	4,266,220	322.22	102,915			46,089		104,330			(38,676)		20,128		0001
Purchased Call/Citi Grandmaster Index/CGM040R$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	3	2,388,152	322.07	57,207			25,536		59,036			(21,416)		11,267		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2026	3	2,207,021	326.67	57,077			22,075		35,904			(21,380)		9,700		0001
Purchased Call/Citi Grandmaster Index/CGM040R$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	1,025,487	321.64	24,817			10,943		26,008			(9,255)		4,816		0001
Purchased Call/Citi Grandmaster Index/CGM040R$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	2	7,704,017	320	186,625			79,822		219,313			(69,909)		35,557		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	987,239	327.85	20,989			8,315		14,557			(7,860)		4,392		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2026	2	3,219,717	328.12	76,497			29,678		45,957			(28,623)		14,175		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,359,671	327.73	80,296			30,705		49,529			(29,987)		14,687		0001
Purchased Call/Citi Grandmaster Index/CGM040S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2026	4	10,908,397	322.37	268,096			131,576		272,704			(100,338)		54,016		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	1,731,885	322.19	41,565			17,129		41,647			(15,502)		7,864		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	2	2,241,465	322.19	52,766			22,345		53,962			(20,299)		10,161		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/13/2026	2	1,844,767	320.6	45,232			19,664		50,371			(16,940)		8,596		0001
Purchased Call/Citi Grandmaster Index/CGM040QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	2,651,067	322.55	63,626			25,608		61,677			(23,729)		11,896		0001
Purchased Call/Citi Grandmaster Index/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	997,779	322.01	25,222			10,478		24,341			(9,445)		4,545		0001
Purchased Call/Citi Grandmaster Index/CGM040SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,311,611	323.16	32,003			15,936		30,641			(11,952)		6,540		0001
Purchased Call/Citi Grandmaster Index/CGM040QSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	420,684	320.31	10,223			4,303		11,698			(3,818)		1,929		0001
Purchased Call/Citi Grandmaster Index/CGM040QSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2026	2	2,220,405	319.08	54,409			23,128		67,380			(20,376)		10,231		0001
Purchased Call/Citi Grandmaster Index/CGM040SSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	3	1,458,871	322.54	35,358			17,848		35,834			(13,244)		7,314		0001
Purchased Call/Citi Grandmaster Index/CGM040SSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,303,532	322.64	55,976			28,449		56,277			(20,876)		11,612		0001
Purchased Call/Citi Grandmaster Index/CGM040SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/09/2026	4	1,612,194	322.73	39,220			20,220		39,206			(14,709)		8,160		0001
Purchased Call/Citi Grandmaster Index/CGM040SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	2,057,423	322.98	49,790			25,786		49,197			(18,594)		10,455		0001
Purchased Call/Citi Grandmaster Index/CGM040SSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2024	10/15/2026	3	907,362	322.93	21,497			11,276		21,816			(8,096)		4,629		0001
Purchased Call/Citi Grandmaster Index/CGM040T5C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	1	2,019,020	322.36	46,661			25,358		50,959			(17,474)		10,502		0001
Purchased Call/Citi Grandmaster Index/CGM040SSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2024	10/14/2026	4	4,918,692	323.26	117,739			61,207		115,400			(44,079)		25,061		0001
Purchased Call/Citi Grandmaster Index/CGM040T5Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/25/2024	11/20/2026	2	3,647,489	322.51	88,726			50,884		92,389			(33,322)		19,470		0001
Purchased Call/Citi Grandmaster Index/CGM040T51	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,162,922	323.1	28,143			14,826		27,736			(10,510)		5,964		0001
Purchased Call/Citi Grandmaster Index/CGM040T5U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	471,357	320.32	11,360			6,429		13,810			(4,237)		2,507		0001
Purchased Call/Citi Grandmaster Index/CGM040T5G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	3	1,986,985	321.71	47,537			25,934		52,473			(17,890)		10,335		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	2	1,981,544	322.84	48,288			24,903		47,822			(18,105)		10,029		0001
Purchased Call/Citi Grandmaster Index/CGM040T5A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/28/2026	4	6,731,050	322.6	162,375			87,484		167,211			(60,755)		34,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,414,003	321.71	34,219			18,686		37,436			(12,779)		7,383		0001
Purchased Call/Citi Grandmaster Index/CGM040TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/13/2026	4	5,216,295	320.32	123,652	3,386		71,775		152,411			(47,773)		27,609		0001
Purchased Call/Citi Grandmaster Index/CGM040TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,809,871	322.44	43,799			23,524		45,506			(16,335)		9,378		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/23/2026	2	3,214,717	322.44	77,924			41,672		80,639			(29,263)		16,572		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/02/2026	4	4,605,131	324.41	111,091	1,039		65,836		102,945			(41,972)		24,934		0001
Purchased Call/Citi Grandmaster Index/CGM040SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/08/2026	3	1,057,495	322.57	25,155	794		13,347		25,987			(9,758)		5,345		0001
Purchased Call/Citi Grandmaster Index/CGM040TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/20/2024	11/19/2026	2	1,353,946	321.34	32,548			18,542		37,163			(12,191)		7,219		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	3	5,733,584	322.4	139,348			70,382		142,244			(52,231)		28,746		0001
Purchased Call/Citi Grandmaster Index/CGM040USS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/23/2026	4	4,510,105	322.24	110,383			68,176		118,687			(41,366)		25,011		0001
Purchased Call/Citi Grandmaster Index/CGM040TS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	1,617,512	322.44	39,144			20,999		40,531			(14,619)		8,371		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/01/2026	3	1,965,623	322.67	47,657			23,920		47,726			(17,839)		9,842		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	2	265,737	322.33	6,480			3,461		6,717			(2,428)		1,370		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/11/2026	3	6,853,498	322.87	160,446			89,529		168,536			(60,035)		36,185		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,114,234	324.26	50,953			29,787		47,797			(19,029)		11,420		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	11/04/2026	3	3,968,579	321.64	96,607			52,974		105,796			(36,146)		20,772		0001
Purchased Call/Citi Grandmaster Index/CGM040TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/11/2024	11/06/2026	3	6,925,949	322.69	166,868			92,552		171,432			(62,585)		36,343		0001
Purchased Call/Citi Grandmaster Index/CGM040USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2026	2	4,939,839	325.81	118,675			70,795		100,812			(44,410)		26,964		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	2	1,141,197	321.26	28,893			16,551		31,471			(10,828)		6,092		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	3	8,422,859	321.84	203,372			116,456		223,347			(76,193)		44,960		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	2	4,935,528	321.18	118,683			66,794		136,180			(44,448)		26,123		0001
Purchased Call/Citi Grandmaster Index/CGM040USO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/03/2024	11/23/2026	2	1,937,728	322.51	47,046			27,070		49,177			(17,586)		10,381		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	2	4,818,103	325.37	116,141			68,732		100,967			(43,498)		26,148		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,508,765	322.69	84,561			47,056		87,162			(31,580)		18,480		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	3	3,127,401	322.4	69,661			42,548		81,132			(26,084)		17,246		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/04/2026	3	6,700,035	325.4	163,837			97,192		140,152			(61,631)		36,361		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/07/2026	2	2,848,237	325.4	68,978			40,995		59,642			(25,769)		15,511		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2026	3	4,955,908	325.35	116,365			70,544		104,934			(43,550)		27,268		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	2	3,384,268	324.67	70,140	835		43,164		75,254			(26,584)		18,642		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	3	2,998,310	321.13	71,937			40,373		83,026			(26,917)		15,869		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/24/2026	3	4,938,620	322.45	118,166			73,446		128,034			(44,429)		27,418		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	12/30/2026	4	7,059,153	322.3	150,752	18,236		105,926		185,577			(63,165)		39,451		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	12/11/2026	3	6,197,278	325.85	147,924	715		89,427		125,979			(55,685)		33,905		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,752,970	322.24	42,247			25,917		45,973			(15,777)		9,700		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/11/2026	2	3,014,393	325.57	72,314			43,565		62,535			(27,149)		16,492		0001
Purchased Call/Citi Grandmaster Index/CGM040UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/24/2026	3	4,035,354	322.56	96,234			59,763		103,864			(36,139)		22,403		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2026	2	2,462,767	324.89	61,909			36,451		53,242			(23,185)		13,350		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	10/30/2026	3	6,566,150	321.62	158,741			86,324		174,473			(59,510)		34,153		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	3	1,125,334	322.39	27,098			15,021		28,439			(10,163)		5,905		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	4	7,034,289	322.45	170,924			87,224		174,625			(64,008)		35,507		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,459,595	321.71	83,722			45,771		91,682			(31,224)		18,086		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/29/2026	2	769,260	322.58	18,236			9,866		19,136			(6,832)		3,996		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	2	3,092,690	323.1	74,301			39,019		73,645			(27,909)		15,799		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	3	10,267,189	322.67	249,063			144,995		258,599			(93,172)		55,264		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	2	3,989,959	322.7	96,136			53,265		98,702			(36,014)		20,937		0001
Purchased Call/Citi Grandmaster Index/CGM040USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	3	6,108,340	322.24	146,642			89,785		161,000			(55,042)		33,685		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	2	2,228,376	323.19	52,928			30,728		53,938			(19,891)		11,966		0001
Purchased Call/Citi Grandmaster Index/CGM040USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/11/2026	2	1,800,738	326.21	41,453	837		25,448		35,662			(15,844)		9,852		0001
Purchased Call/Citi Grandmaster Index/CGM040USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,389,362	325.57	33,484			20,237		28,832			(12,488)		7,636		0001
Purchased Call/Citi Grandmaster Index/CGM040SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	2,052,961	322.98	49,682			25,763		49,099			(18,529)		10,446		0001
Purchased Call/Citi Grandmaster Index/CGM040TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2026	2	3,490,416	322.82	84,068			44,495		87,857			(31,465)		17,947		0001
Purchased Call/Citi Grandmaster Index/CGM040SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	3	1,483,638	322.89	35,844			18,806		35,861			(13,438)		7,579		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,939,385	323.08	69,054			40,115		71,694			(25,895)		15,784		0001
Purchased Call/Citi Grandmaster Index/CGM040TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	2	5,005,960	322.5	121,116			64,655		125,008			(45,359)		25,806		0001
Purchased Call/Citi Grandmaster Index/CGM040US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	1,993,201	324.26	48,036			27,999		44,935			(18,014)		10,729		0001
Purchased Call/Citi Grandmaster Index/CGM040USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7	8,669			5,187		7,159			(3,247)		1,907		0001
Purchased Call/Citi Grandmaster Index/CGM040SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	2	2,954,985	322.64	71,499			36,346		72,064			(26,784)		14,876		0001
Purchased Call/Citi Grandmaster Index/CGM040TSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,827,645	321.68	65,900			36,929		75,401			(24,687)		14,948		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	2	3,656,686	322.98	88,964			45,897		87,349			(33,412)		18,507		0001
Purchased Call/Citi Grandmaster Index/CGM040USQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	2,814,083	322.24	67,819			41,642		73,874			(25,293)		15,588		0001
Purchased Call/Citi Grandmaster Index/CGM040USO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	4	9,994,060	320.93	248,149			151,768		285,506			(93,017)		55,113		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	12/28/2026	2	6,465,132	322.45	151,985	4,573		97,827		167,789			(58,211)		36,052		0001
Purchased Call/Citi Grandmaster Index/CGM040SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	5,147,862	322.91	124,803			65,429		124,246			(46,747)		26,297		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/18/2026	2	6,153,275	320.89	149,968			85,133		176,948			(56,120)		32,766		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69	17,042			9,048		17,699			(6,382)		3,706		0001
Purchased Call/Citi Grandmaster Index/CGM040TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	3,222,930	320.32	77,673			43,911		94,299			(29,008)		17,121		0001
Purchased Call/Citi Grandmaster Index/CGM040SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,511,431	322.64	84,628			42,799		89,028			(31,774)		17,605		0001
Purchased Call/Citi Grandmaster Index/CGM040USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	3,047,932	325.57	73,455			44,356		63,235			(27,433)		16,732		0001
Purchased Call/Citi Grandmaster Index/CGM040USB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	560,252	325.4	13,558			8,064		11,701			(5,057)		3,055		0001
Purchased Call/Citi Grandmaster Index/CGM040TSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/05/2026	2	1,244,949	322	30,857			17,012		32,414			(11,561)		6,525		0001
Purchased Call/Citi Grandmaster Index/CGM040TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,396,310	323.1	58,230			30,715		57,256			(21,717)		12,305		0001
Purchased Call/Citi Grandmaster Index/CGM040TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2025	11/10/2026	2	4,480,902	322.69	106,955	979		60,172		111,504			(40,281)		23,629		0001
Purchased Call/Citi Grandmaster Index/CGM040US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65	14,926			8,832		12,917			(5,590)		3,412		0001
Purchased Call/Citi Grandmaster Index/CGM040US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	2,017,457	324.26	48,621			28,451		45,587			(18,133)		10,910		0001
Purchased Call/Citi Grandmaster Index/CGM040USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	5,847,681	322.45	140,929			87,887		152,069			(52,560)		32,645		0001
Purchased Call/Citi Grandmaster Index/CGM040IWS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/16/2027	1	2,136,636	327.56		51,493		35,627		40,268			(16,039)		12,554		0001
Purchased Call/Citi Grandmaster Index/CGM040IWSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/03/2027	2	6,626,559	326.13		158,758		113,002		139,467			(45,848)		39,509		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/08/2027	3	1,549,866	321.43		37,782		24,271		43,293			(13,551)		8,747		0001
Purchased Call/Citi Grandmaster Index/CGM040VSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/15/2027	4	9,362,356	324.34		227,726		150,150		216,936			(78,064)		53,233		0001
Purchased Call/Citi Grandmaster Index/CGM040VSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/05/2027	2	2,099,227	326.39		52,849		35,867		42,664			(17,104)		12,198		0001
Purchased Call/Citi Grandmaster Index/CGM040VS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2027	3	4,141,740	322.75		98,692		62,667		106,168			(36,061)		23,324		0001
Purchased Call/Citi Grandmaster Index/CGM040VSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/04/2027	2	631,184	325.91		15,867		10,733		13,284			(5,153)		3,664		0001
Purchased Call/Citi Grandmaster Index/CGM040WSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	02/26/2027	4	4,371,210	325.96		105,257		74,788		92,922			(30,688)		25,936		0001
Purchased Call/Citi Grandmaster Index/CGM040WSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	2	6,890,954	327.98		164,246		114,660		126,396			(49,990)		40,608		0001
Purchased Call/Citi Grandmaster Index/CGM040WS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/10/2027	4	4,340,216	326.99		104,758		71,595		84,883			(33,215)		25,348		0001
Purchased Call/Citi Grandmaster Index/CGM040VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/15/2027	2	3,434,911	323.64		83,453		54,314		83,382			(29,397)		19,530		0001
Purchased Call/Citi Grandmaster Index/CGM040VSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/22/2027	2	3,906,796	325.47		93,678		61,775		84,019			(32,114)		22,378		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/19/2027	1	1,158,346	324.34		27,916		18,240		26,854			(9,763)		6,614		0001
Purchased Call/Citi Grandmaster Index/CGM040WSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2025	02/26/2027	4	3,279,529	326.07		78,713		55,779		69,226			(23,121)		19,459		0001
Purchased Call/Citi Grandmaster Index/CGM040VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/04/2027	1	1,504,378	322.22		36,256		22,940		39,860			(13,391)		8,453		0001
Purchased Call/Citi Grandmaster Index/CGM040WSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	2	324,071	323.24		8,192		5,968		8,292			(2,233)		1,949		0001
Purchased Call/Citi Grandmaster Index/CGM040VSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	01/13/2027	4	6,527,697	321.2		157,000		101,262		185,707			(55,804)		37,037		0001
Purchased Call/Citi Grandmaster Index/CGM040WSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/19/2027	3	3,259,875	327.27		77,471		54,194		62,867			(23,421)		19,210		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/08/2027	1	2,434,414	326.44		58,426		39,781		49,524			(18,783)		14,189		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/07/2027	2	739,809	322.42		17,351		11,069		19,344			(6,298)		4,171		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2025	12/24/2026	1	427,617	322.63		9,331		5,917		10,954			(3,417)		2,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/29/2027	3	5,631,915	326.18		135,319		90,539		115,725			(45,086)		32,494		0001
Purchased Call/Citi Grandmaster Index/CGM040VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	12/31/2026	3	3,434,109	322.22		82,447		52,043		90,840			(30,547)		19,213		0001
Purchased Call/Citi Grandmaster Index/CGM040VSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2025	02/05/2027	3	3,566,234	327.21		85,098		57,778		68,401			(27,505)		20,723		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/01/2027	1	2,187,742	325.86		52,725		35,391		46,021			(17,455)		12,661		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/04/2027	2	1,152,028	325.44		29,322		20,962		25,431			(8,378)		6,875		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2025	03/05/2027	3	3,402,980	325.37		78,153		56,186		75,695			(22,087)		20,328		0001
Purchased Call/Citi Grandmaster Index/CGM040VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	01/29/2027	4	4,679,743	325.86		111,267		74,685		98,328			(36,702)		27,000		0001
Purchased Call/Citi Grandmaster Index/CGM040VST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/11/2027	3	2,489,171	322.97		61,463		44,582		64,891			(16,951)		14,955		0001
Purchased Call/Citi Grandmaster Index/CGM040USZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	12/31/2026	5	2,579,377	322.27		62,993		39,851		68,010			(23,213)		14,431		0001
Purchased Call/Citi Grandmaster Index/CGM040XS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/23/2027	1	3,297,567	324.53		79,801		58,974		78,128			(21,040)		20,036		0001
Purchased Call/Citi Grandmaster Index/CGM040VSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/24/2027	3	3,153,568	326.91		75,310		52,899		62,567			(22,453)		18,675		0001
Purchased Call/Citi Grandmaster Index/CGM040XSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/29/2027	1	1,177,911	323.2		28,505		21,330		30,413			(7,253)		7,197		0001
Purchased Call/Citi Grandmaster Index/CGM040XSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	03/31/2027	2	5,487,520	322.93		135,537		101,701		144,578			(33,929)		33,589		0001
Purchased Call/Citi Grandmaster Index/CGM040VSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/11/2025	02/05/2027	3	3,279,127	326.44		79,838		54,294		66,430			(25,665)		19,055		0001
Purchased Call/Citi Grandmaster Index/CGM040VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2027	1	3,256,269	325.37		78,802		56,720		72,496			(22,284)		19,526		0001
Purchased Call/Citi Grandmaster Index/CGM040XS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/19/2027	4	2,965,552	324.53		70,911		52,415		70,117			(18,645)		17,952		0001
Purchased Call/Citi Grandmaster Index/CGM040VSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/12/2027	3	4,392,575	323.67		107,081		77,980		109,359			(29,335)		26,416		0001
Purchased Call/Citi Grandmaster Index/CGM040VSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/22/2027	1	1,538,277	327.27		37,072		25,956		29,788			(11,208)		9,092		0001
Purchased Call/Citi Grandmaster Index/CGM040VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/29/2027	1	733,748	325.32		18,540		12,403		16,008			(6,180)		4,233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/25/2027	1	2,967,595	325.34		71,519		47,319		64,402			(24,361)		17,051		0001
Purchased Call/Citi Grandmaster Index/CGM040VSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2027	1	3,515,377	326.44		84,721		57,722		71,506			(27,199)		20,510		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2027	2	1,624,972	325.35		39,216		25,839		35,242			(13,454)		9,308		0001
Purchased Call/Citi Grandmaster Index/CGM040XS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2027	4	4,284,695	324.95		103,405		76,689		98,974			(26,784)		26,058		0001
Purchased Call/Citi Grandmaster Index/CGM040XSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/25/2027	3	3,948,751	323.2		91,029		68,198		102,066			(23,037)		24,037		0001
Purchased Call/Citi Grandmaster Index/CGM040XS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/25/2027	3	4,797,223	323.98		114,966		85,776		118,015			(29,492)		29,202		0001
Purchased Call/Citi Grandmaster Index/CGM040XS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/19/2027	2	7,388,801	324.65		178,686		131,629		174,666			(47,534)		44,727		0001
Purchased Call/Citi Grandmaster Index/CGM040VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	01/05/2027	1	1,620,963	322.22		39,065		24,738		43,035			(14,409)		9,118		0001
Purchased Call/Citi Grandmaster Index/CGM040USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2025	12/31/2026	3	850,584	322.06		20,693		13,041		22,741			(7,693)		4,759		0001
Purchased Call/Citi Grandmaster Index/CGM040WSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/05/2027	3	7,183,411	325.56		171,979		123,407		163,369			(48,977)		42,911		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2027	4	9,494,182	322.27		218,602		143,110		251,661			(75,730)		53,581		0001
Purchased Call/Citi Grandmaster Index/CGM040VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/11/2027	1	4,929,834	321.43		118,316		76,002		137,874			(42,568)		27,911		0001
Purchased Call/Citi Grandmaster Index/CGM040VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/21/2027	2	1,812,627	325.09		44,328		29,119		39,929			(15,234)		10,372		0001
Purchased Call/Citi Grandmaster Index/CGM040XS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/19/2027	2	502,953	324.97		11,901		8,772		11,554			(3,161)		3,045		0001
Purchased Call/Citi Grandmaster Index/CGM040WSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2027	3	2,292,004	326.67		54,188		38,279		46,432			(15,997)		13,599		0001
Purchased Call/Citi Grandmaster Index/CGM040XS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/25/2027	2	1,035,438	325.36		23,555		17,504		23,298			(6,072)		6,303		0001
Purchased Call/Citi Grandmaster Index/CGM040XSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2027	1	438,797	323.2		10,619		7,950		11,365			(2,698)		2,683		0001
Purchased Call/Citi Grandmaster Index/CGM040XS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2025	03/25/2027	3	3,059,073	324.39		73,058		54,345		73,313			(18,809)		18,621		0001
Purchased Call/Citi Grandmaster Index/CGM040VSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/03/2027	3	4,505,757	325.12		110,944		74,730		99,885			(36,267)		26,130		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040VSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/28/2027	1	488,573	325.33		11,759		7,829		10,640			(3,936)		2,816		0001
Purchased Call/Citi Grandmaster Index/CGM040VSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2027	1	1,041,702	327.27		25,105		17,587		20,161			(7,580)		6,163		0001
Purchased Call/Citi Grandmaster Index/CGM040VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2025	03/10/2027	3	6,512,760	324.13		154,426		111,449		157,247			(43,085)		39,091		0001
Purchased Call/Citi Grandmaster Index/CGM040VSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/22/2027	2	4,017,537	325.34		96,077		63,445		87,179			(32,821)		23,012		0001
Purchased Call/Citi Grandmaster Index/CGM040VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/11/2027	1	318,239	327.12		7,608		5,211		6,170			(2,400)		1,860		0001
Purchased Call/Citi Grandmaster Index/CGM040VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2025	02/12/2027	2	10,566,177	327.56		254,336		175,563		199,196			(79,554)		61,834		0001
Purchased Call/Citi Grandmaster Index/CGM040VSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/12/2027	4	6,897,912	322.78		169,062		122,940		181,715			(46,549)		41,482		0001
Purchased Call/Citi Grandmaster Index/CGM040VS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2025	02/19/2027	1	837,839	328.02		20,102		14,030		15,322			(6,121)		4,937		0001
Purchased Call/Citi Grandmaster Index/CGM040VSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	01/27/2027	3	4,902,399	324.94		119,826		79,580		110,284			(40,300)		28,226		0001
Purchased Call/Citi Grandmaster Index/CGM040VSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/15/2027	1	1,790,034	323.25		43,968		28,604		44,602			(15,500)		10,178		0001
Purchased Call/Citi Grandmaster Index/CGM040VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	3	6,944,242	327.7		166,384		114,743		129,602			(52,189)		40,638		0001
Purchased Call/Citi Grandmaster Index/CGM040VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2025	03/17/2027	2	4,918,962	324.43		118,361		86,552		117,083			(31,883)		29,721		0001
Purchased Call/Citi Grandmaster Index/CGM040VSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/16/2027	2	5,706,632	323.67		138,159		100,774		142,429			(37,744)		34,448		0001
Purchased Call/Citi Grandmaster Index/CGM040VS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2027	1	2,118,488	321.43		50,844		32,685		59,256			(18,268)		12,007		0001
Purchased Call/Citi Grandmaster Index/CGM040VSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2025	01/20/2027	1	502,731	324.34		12,116		7,922		11,670			(4,231)		2,874		0001
Purchased Call/Citi Grandmaster Index/CGM040VSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2025	01/26/2027	1	1,208,867	325.34		29,134		19,289		26,245			(9,910)		6,953		0001
Purchased Call/Citi Grandmaster Index/CGM040VS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/19/2025	02/18/2027	1	1,000,599	328.11		23,909		16,608		18,230			(7,314)		5,891		0001
Purchased Call/Citi Grandmaster Index/CGM040VSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/08/2027	1	1,228,181	325.37		29,722		21,382		27,292			(8,416)		7,358		0001
Purchased Call/Citi Grandmaster Index/CGM040VSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/25/2027	2	1,275,521	326.47		30,463		21,507		26,151			(9,008)		7,561		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040W\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2025	03/05/2027	3	1,121,186	326.48		25,825		18,518		23,135			(7,367)		6,698		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/01/2027	1	1,118,204	325.96		27,061		19,207		23,798			(7,922)		6,654		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	02/17/2027	3	2,347,422	327.56		56,915		39,421		44,270			(17,646)		13,806		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2025	03/22/2027	1	4,087,996	324.53		98,930		73,074		97,006			(26,120)		24,816		0001
Purchased Call/Citi Grandmaster Index/CGM040X\$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/18/2027	2	1,077,251	324.28		26,798		19,686		25,884			(7,155)		6,515		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,074,018	327.06		26,697		18,401		20,979			(8,386)		6,285		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	02/02/2027	1	2,081,864	325.86		50,173		33,701		43,889			(16,587)		12,061		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2027	1	2,933,393	325.96		70,988		50,413		62,666			(20,753)		17,473		0001
Purchased Call/Citi Grandmaster Index/CGM040V\$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/15/2025	01/14/2027	1	520,133	321.11		14,027		9,069		14,846			(4,964)		2,954		0001
Purchased Call/Citi Grandmaster Index/CGM040W\$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/15/2027	1	1,985,498	323.67		48,049		35,029		49,582			(13,146)		11,974		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2027	1	1,960,140	318.25		47,631		41,154		69,759			(6,637)		12,876		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	3	3,141,057	318.52		76,317		66,668		110,180			(9,882)		20,682		0001
Purchased Call/Citi Grandmaster Index/CGM040Y\$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	3	7,543,480	316.02		183,597		147,672		299,389			(36,478)		47,709		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2025	06/11/2027	3	5,231,276	318.13		126,629		107,974		190,400			(19,055)		34,062		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/29/2027	1	1,647,677	318.52		40,203		35,123		57,794			(5,218)		10,883		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/07/2027	1	2,635,022	317.75		63,768		53,856		95,807			(10,119)		17,102		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/25/2027	2	3,268,937	318.36		79,620		69,430		115,670			(10,462)		21,524		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/04/2027	2	2,993,310	317.75		72,493		61,225		108,965			(11,411)		19,380		0001
Purchased Call/Citi Grandmaster Index/CGM040Z\$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/16/2027	3	1,592,968	318.31		38,535		33,051		56,463			(5,539)		10,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040YSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/10/2027	1	1,049,980	316.26		25,515		20,566		41,112			(5,026)		6,658		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/04/2027	2	3,136,864	317.7		75,927		64,000		114,485			(12,174)		20,309		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2025	06/25/2027	1	192,733	318.03		4,782		4,168		6,941			(630)		1,269		0001
Purchased Call/Citi Grandmaster Index/CGM040XSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/21/2027	3	6,043,923	316.7		149,285		116,362		230,408			(33,038)		37,698		0001
Purchased Call/Citi Grandmaster Index/CGM040XSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/02/2027	3	5,725,530	317.15		132,821		100,561		211,714			(32,581)		35,110		0001
Purchased Call/Citi Grandmaster Index/CGM040XSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2025	04/16/2027	3	10,360,026	317.07		249,664		193,731		387,821			(56,457)		64,334		0001
Purchased Call/Citi Grandmaster Index/CGM040YSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2027	2	3,361,148	315.94		82,541		65,917		133,723			(16,691)		21,221		0001
Purchased Call/Citi Grandmaster Index/CGM040YSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	3	4,518,345	315.43		109,382		89,056		184,928			(20,652)		28,747		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	05/28/2027	3	12,434,098	315.18		302,890		252,714		516,396			(51,112)		80,042		0001
Purchased Call/Citi Grandmaster Index/CGM040YS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	4,333,111	316.36		105,112		83,531		168,733			(21,894)		27,240		0001
Purchased Call/Citi Grandmaster Index/CGM040XSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/08/2027	2	587,461	311.39		16,012		12,207		29,393			(3,820)		3,622		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2025	06/28/2027	1	1,398,000	318.52		33,971		29,672		49,063			(4,415)		9,227		0001
Purchased Call/Citi Grandmaster Index/CGM040YSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	2	5,589,159	314.87		137,344		113,281		235,858			(24,652)		35,770		0001
Purchased Call/Citi Grandmaster Index/CGM040YS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/27/2027	1	2,860,958	316.98		69,521		54,719		107,488			(15,006)		17,939		0001
Purchased Call/Citi Grandmaster Index/CGM040XSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/15/2027	2	906,702	315.37		24,017		18,569		37,075			(5,490)		5,625		0001
Purchased Call/Citi Grandmaster Index/CGM040XSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/22/2027	2	2,003,103	317.17		46,103		36,034		74,353			(10,104)		12,505		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/11/2027	3	1,758,698	318.05		42,661		36,430		62,907			(6,358)		11,451		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2025	06/08/2027	1	3,579,622	317.75		86,627		73,181		130,317			(13,728)		23,252		0001
Purchased Call/Citi Grandmaster Index/CGM040XSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2027	1	3,645,084	314.69		88,576		68,013		154,596			(20,813)		22,575		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040XSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/07/2027	3	4,521,277	313.56		100,715		76,579		203,108			(24,211)		27,851		0001
Purchased Call/Citi Grandmaster Index/CGM040XSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	967,693	324.02		18,494		13,984		23,778			(4,562)		5,934		0001
Purchased Call/Citi Grandmaster Index/CGM040YSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/07/2027	2	2,348,939	316.26		56,694		45,666		92,040			(11,174)		14,856		0001
Purchased Call/Citi Grandmaster Index/CGM040XSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/23/2027	3	655,691	316.2		17,181		13,520		25,696			(3,685)		4,097		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/23/2027	2	1,027,692	316.98		25,248		19,854		38,622			(5,447)		6,421		0001
Purchased Call/Citi Grandmaster Index/CGM040YSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/06/2027	2	643,066	316.32		15,468		12,407		25,110			(3,090)		4,064		0001
Purchased Call/Citi Grandmaster Index/CGM040YSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2025	05/20/2027	3	1,037,349	315.97		24,248		19,917		41,315			(4,379)		6,633		0001
Purchased Call/Citi Grandmaster Index/CGM040YSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/19/2027	3	2,048,054	314.97		49,890		40,798		87,603			(9,143)		13,085		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/04/2027	2	1,715,409	317.98		40,963		34,509		61,657			(6,579)		11,106		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/17/2027	3	4,929,170	318.25		119,223		102,923		175,172			(16,657)		32,251		0001
Purchased Call/Citi Grandmaster Index/CGM040YS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/28/2027	2	5,481,913	317.48		133,362		105,168		200,613			(28,300)		34,402		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	2	3,588,149	318.47		86,313		74,446		126,015			(12,206)		23,477		0001
Purchased Call/Citi Grandmaster Index/CGM040YSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/25/2027	1	1,853,488	316.39		45,040		37,234		72,267			(7,999)		11,902		0001
Purchased Call/Citi Grandmaster Index/CGM040YSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/17/2027	1	2,636,205	315.34		63,796		52,037		108,473			(11,956)		16,815		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/24/2027	1	845,573	318.09		20,469		17,766		30,303			(2,724)		5,563		0001
Purchased Call/Citi Grandmaster Index/CGM040YSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/21/2027	2	3,480,187	316.39		84,269		69,614		135,671			(14,923)		22,273		0001
Purchased Call/Citi Grandmaster Index/CGM040YSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2025	05/11/2027	1	781,642	316.26		18,994		15,315		30,649			(3,737)		4,960		0001
Purchased Call/Citi Grandmaster Index/CGM040YSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2027	1	1,441,415	315.93		35,026		27,906		57,427			(7,225)		9,093		0001
Purchased Call/Citi Grandmaster Index/CGM040YSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2025	05/18/2027	1	2,556,092	315.34		61,857		50,472		105,075			(11,577)		16,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ZSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/21/2027	1	1,217,502	318.25		29,585		25,557		43,230			(4,128)		7,991		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2027	3	3,943,547	317.41		96,608		80,873		145,989			(15,824)		25,490		0001
Purchased Call/Citi Grandmaster Index/CGM040YSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	2	1,215,816	315.82		29,252		24,375		48,860			(4,970)		7,827		0001
Purchased Call/Citi Grandmaster Index/CGM040XSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/05/2027	1	1,204,315	317.15		29,385		22,271		44,647			(7,196)		7,405		0001
Purchased Call/Citi Grandmaster Index/CGM040XSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2027	2	5,731,027	321.38		136,610		103,267		165,879			(33,722)		35,143		0001
Purchased Call/Citi Grandmaster Index/CGM040YS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	1,561,702	316.57		37,333		29,671		60,138			(7,773)		9,818		0001
Purchased Call/Citi Grandmaster Index/CGM040YS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2025	04/23/2027	3	4,765,444	317.44		115,600		90,740		174,584			(25,192)		29,776		0001
Purchased Call/Citi Grandmaster Index/CGM040XSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/14/2027	5	3,770,947	315.34		92,713		71,845		154,510			(20,942)		23,375		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2025	06/11/2027	1	732,673	317.99		17,903		15,261		26,298			(2,701)		4,771		0001
Purchased Call/Citi Grandmaster Index/CGM040YSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/21/2027	1	153,700	315.42		3,601		2,969		6,303			(647)		984		0001
Purchased Call/Citi Grandmaster Index/CGM040XSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/06/2027	1	1,569,857	317.15		38,305		29,044		58,265			(9,367)		9,662		0001
Purchased Call/Citi Grandmaster Index/CGM040YST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2027	1	2,941,790	316.39		71,485		59,113		114,692			(12,678)		18,906		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2027	1	1,577,592	318.05		38,335		32,754		56,624			(5,708)		10,305		0001
Purchased Call/Citi Grandmaster Index/CGM040XSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/09/2027	2	3,830,845	313.52		95,541		73,180		172,203			(22,631)		23,640		0001
Purchased Call/Citi Grandmaster Index/CGM040YSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/13/2027	1	817,618	316.39		18,581		15,054		31,789			(3,543)		5,198		0001
Purchased Call/Citi Grandmaster Index/CGM040YSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/14/2027	2	1,207,871	315.35		29,494		24,016		49,636			(5,559)		7,685		0001
Purchased Call/Citi Grandmaster Index/CGM040XSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/09/2027	3	5,314,671	314.69		130,107		99,782		224,930			(30,611)		32,797		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2025	06/03/2027	1	1,174,123	317.74		28,896		24,246		42,640			(4,677)		7,596		0001
Purchased Call/Citi Grandmaster Index/CGM040YSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2025	05/27/2027	1	510,563	316.46		11,649		9,662		19,842			(1,997)		3,284		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ZSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2025	06/23/2027	2	2,305,399	318.18		55,886		48,392		82,364			(7,550)		15,156		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/14/2027	1	1,505,212	318.05		36,426		31,115		53,993			(5,432)		9,825		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/17/2027	2	429,134	318.33		10,369		8,954		15,188			(1,438)		2,808		0001
Purchased Call/Citi Grandmaster Index/CGM040ZS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2025	06/09/2027	2	6,427,897	317.82		155,648		131,724		233,186			(24,072)		41,786		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2025	05/14/2027	2	2,878,807	315.34		68,314		55,729		118,380			(12,679)		18,316		0001
Purchased Call/Citi Grandmaster Index/CGM040YSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	05/12/2027	3	2,585,880	315.82		63,044		50,971		103,683			(12,126)		16,424		0001
Purchased Call/Citi Grandmaster Index/CGM040XSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/09/2027	2	1,109,292	313.39		27,358		20,949		50,198			(6,483)		6,846		0001
Purchased Call/Citi Grandmaster Index/CGM040XSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/19/2027	1	3,291,927	317.07		80,323		62,339		122,875			(18,215)		20,497		0001
Purchased Call/Citi Grandmaster Index/CGM040YS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2025	04/26/2027	1	2,100,865	316.98		51,051		40,167		78,831			(11,034)		13,161		0001
Purchased Call/Citi Grandmaster Index/CGM040YSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/24/2027	2	2,773,709	316.39		65,567		54,249		108,264			(11,507)		17,796		0001
Purchased Call/Citi Grandmaster Index/CGM040YS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/03/2027	1	1,515,322	315.93		36,822		29,326		60,238			(7,606)		9,551		0001
Purchased Call/Citi Grandmaster Index/CGM040XSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/01/2027	1	715,047	323.97		17,392		13,086		17,659			(4,318)		4,381		0001
Purchased Call/Citi Grandmaster Index/CGM040XSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2027	1	1,525,616	317.07		37,225		28,902		57,088			(8,430)		9,507		0001
Purchased Call/Citi Grandmaster Index/CGM040ZST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	06/30/2027	3	4,911,555	318.48		119,471		104,590		172,696			(15,010)		32,468		0001
Purchased Call/Citi Grandmaster Index/CGM040YS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	04/30/2027	2	6,149,142	315.93		149,355		118,858		245,014			(30,878)		38,657		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/10/2027	1	717,902	317.9		17,524		14,955		25,994			(2,627)		4,671		0001
Purchased Call/Citi Grandmaster Index/CGM040XSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/12/2027	1	3,171,689	314.69		77,072		59,156		134,409			(18,135)		19,625		0001
Purchased Call/Citi Grandmaster Index/CGM040YS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2025	04/29/2027	2	635,226	317.58		14,513		11,497		23,135			(3,040)		3,990		0001
Purchased Call/Citi Grandmaster Index/CGM040YSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2025	05/28/2027	2	1,113,617	315.47		27,246		22,706		45,566			(4,627)		7,169		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM040Z$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2027	1	2,544,017	315.18		61,820		51,630		105,803			(10,388)		16,431		0001
Purchased Call/Citi Grandmaster Index/CGM040X$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/16/2027	1	1,267,741	316.74		31,419		24,356		48,313			(7,155)		7,872		0001
Purchased Call/Citi Grandmaster Index/CGM040Y$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2025	05/07/2027	1	1,161,637	316.27		27,804		22,358		45,488			(5,530)		7,347		0001
Purchased Call/Citi Grandmaster Index/CGM1400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/21/2027	4	4,966,617	319.56		121,062		109,537		165,120			(11,671)		33,368		0001
Purchased Call/Citi Grandmaster Index/CGM1401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2025	09/17/2027	2	1,493,872	323.83		36,548		35,977		40,042			(641)		10,469		0001
Purchased Call/Citi Grandmaster Index/CGM1400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2025	07/23/2027	2	3,010,064	319.58		73,088		66,543		100,266			(6,810)		20,253		0001
Purchased Call/Citi Grandmaster Index/CGM1402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	09/24/2027	2	1,420,973	325.11		34,384		34,201		35,475			(265)		10,006		0001
Purchased Call/Citi Grandmaster Index/CGM1401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2025	08/19/2027	3	1,392,143	319.63		33,265		31,468		46,605			(1,864)		9,557		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2025	08/13/2027	2	773,925	320.53		18,689		17,510		24,575			(1,220)		5,289		0001
Purchased Call/Citi Grandmaster Index/CGM1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/13/2027	1	2,753,868	318.6		66,919		59,749		96,657			(7,405)		18,389		0001
Purchased Call/Citi Grandmaster Index/CGM1400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	3	5,492,523	318.55		129,610		119,331		193,966			(10,746)		37,152		0001
Purchased Call/Citi Grandmaster Index/CGM1401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/26/2027	2	329,291	319.69		8,151		7,776		11,017			(385)		2,272		0001
Purchased Call/Citi Grandmaster Index/CGM1400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/12/2027	2	1,131,138	319.57		27,725		25,900		37,853			(1,858)		7,725		0001
Purchased Call/Citi Grandmaster Index/CGM1401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2025	08/25/2027	3	4,412,465	319.67		107,701		102,573		150,778			(5,262)		30,422		0001
Purchased Call/Citi Grandmaster Index/CGM1400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/06/2027	2	5,397,543	319		131,989		122,745		186,099			(9,737)		36,700		0001
Purchased Call/Citi Grandmaster Index/CGM1401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/20/2027	2	4,882,730	318.82		121,353		115,199		170,705			(6,620)		33,543		0001
Purchased Call/Citi Grandmaster Index/CGM1402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	2	2,097,365	323.62		51,311		50,750		56,893			(755)		14,698		0001
Purchased Call/Citi Grandmaster Index/CGM1401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/20/2027	4	3,916,308	320.53		94,412		89,770		124,875			(4,960)		26,904		0001
Purchased Call/Citi Grandmaster Index/CGM1400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/26/2027	1	3,007,634	319.45		73,086		66,652		101,001			(6,699)		20,283		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2027	3	2,260,797	319.39		55,573		53,855		73,148			(1,927)		15,688		0001
Purchased Call/Citi Grandmaster Index/CGM1401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/23/2027	1	2,562,355	320.53		62,521		59,425		81,528			(3,336)		17,641		0001
Purchased Call/Citi Grandmaster Index/CGM1401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/17/2027	3	3,499,624	323.77		85,383		84,345		94,157			(1,374)		24,525		0001
Purchased Call/Citi Grandmaster Index/CGM1401SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/10/2027	2	3,503,782	322.87		90,657		88,856		98,605			(2,011)		24,434		0001
Purchased Call/Citi Grandmaster Index/CGM1402S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2025	09/28/2027	2	6,656,192	326.12		162,481		162,260		160,841			(881)		47,002		0001
Purchased Call/Citi Grandmaster Index/CGM1400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/15/2027	3	1,538,810	318.32		37,702		33,814		55,320			(3,934)		10,291		0001
Purchased Call/Citi Grandmaster Index/CGM1400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2027	3	4,044,801	318.76		98,551		91,027		159,359			(7,638)		27,462		0001
Purchased Call/Citi Grandmaster Index/CGM1401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/13/2027	2	3,072,715	319.88		74,431		70,036		101,090			(4,628)		21,001		0001
Purchased Call/Citi Grandmaster Index/CGM1400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	07/30/2027	2	1,725,450	319.41		41,552		38,096		58,200			(3,520)		11,671		0001
Purchased Call/Citi Grandmaster Index/CGM1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/08/2027	4	5,432,829	321.39		133,425		129,625		166,220			(3,982)		37,833		0001
Purchased Call/Citi Grandmaster Index/CGM1401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/02/2027	2	1,985,679	318.64		49,577		47,771		70,301			(1,869)		13,769		0001
Purchased Call/Citi Grandmaster Index/CGM1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/13/2027	2	3,761,644	320.1		91,352		85,814		125,477			(5,883)		25,709		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2025	07/07/2027	3	4,952,429	318.52		120,621		106,749		174,077			(14,000)		32,917		0001
Purchased Call/Citi Grandmaster Index/CGM1401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/10/2027	3	3,801,174	322.57		94,182		92,263		114,253			(2,297)		26,508		0001
Purchased Call/Citi Grandmaster Index/CGM1401SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/07/2027	1	3,854,640	320.41		94,439		91,585		128,355			(3,225)		26,824		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2027	2	1,021,662	318.74		24,866		21,932		35,431			(3,051)		6,764		0001
Purchased Call/Citi Grandmaster Index/CGM1400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/23/2025	07/23/2027	3	651,253	319.94		15,589		14,171		21,261			(1,458)		4,382		0001
Purchased Call/Citi Grandmaster Index/CGM1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	3	664,490	318.27		16,716		15,093		23,672			(1,672)		4,447		0001
Purchased Call/Citi Grandmaster Index/CGM1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/19/2027	1	1,756,614	319.01		42,686		38,517		60,309			(4,321)		11,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/23/2027	3	2,178,394	319.45		52,805		48,403		73,054			(4,563)		14,658		0001
Purchased Call/Citi Grandmaster Index/CGM1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2027	2	5,407,397	319.33		132,323		120,923		183,069			(11,550)		36,522		0001
Purchased Call/Citi Grandmaster Index/CGM1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/20/2027	1	1,757,096	319.01		42,697		38,533		60,300			(4,316)		11,796		0001
Purchased Call/Citi Grandmaster Index/CGM1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/12/2027	1	1,714,998	318.6		41,674		37,203		60,061			(4,618)		11,443		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/06/2027	1	1,865,020	318.8		45,320		40,029		64,495			(5,503)		12,387		0001
Purchased Call/Citi Grandmaster Index/CGM1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/14/2027	2	3,587,821	318.47		86,089		77,040		126,544			(9,142)		23,976		0001
Purchased Call/Citi Grandmaster Index/CGM1401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	08/27/2027	2	6,550,489	320.67		158,944		152,604		207,487			(7,169)		45,227		0001
Purchased Call/Citi Grandmaster Index/CGM1401SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/27/2027	2	2,943,215	319.95		71,329		68,574		96,971			(3,105)		20,321		0001
Purchased Call/Citi Grandmaster Index/CGM1401SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	09/01/2027	1	3,267,789	319.95		79,734		76,667		107,788			(3,481)		22,643		0001
Purchased Call/Citi Grandmaster Index/CGM1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2027	3	2,685,614	319.62		66,019		59,853		89,154			(6,256)		18,057		0001
Purchased Call/Citi Grandmaster Index/CGM1401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2025	09/03/2027	2	5,763,334	320.41		140,998		136,723		185,578			(4,814)		39,992		0001
Purchased Call/Citi Grandmaster Index/CGM1401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/17/2027	1	2,774,729	319.88		67,703		63,704		91,724			(4,255)		19,020		0001
Purchased Call/Citi Grandmaster Index/CGM1402S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/27/2027	2	4,621,868	326.12		112,824		112,670		107,565			(612)		32,614		0001
Purchased Call/Citi Grandmaster Index/CGM1401SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	09/16/2027	3	1,248,541	324.68		29,465		28,984		31,757			(531)		8,743		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2025	07/02/2027	2	4,644,616	318.8		112,759		99,528		160,541			(13,740)		30,751		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	07/01/2027	2	1,026,753	318.5		25,296		22,277		36,082			(3,126)		6,793		0001
Purchased Call/Citi Grandmaster Index/CGM1400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2025	08/11/2027	2	2,776,838	319.04		68,357		63,791		95,611			(4,647)		18,951		0001
Purchased Call/Citi Grandmaster Index/CGM040ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2027	2	628,633	318.64		15,364		13,621		21,944			(1,759)		4,182		0001
Purchased Call/Citi Grandmaster Index/CGM1401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2027	2	505,444	319.48		12,461		12,027		17,109			(457)		3,507		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/09/2027	2	3,012,946	318.6		72,864		65,050		108,745			(8,000)		20,057		0001
Purchased Call/Citi Grandmaster Index/CGM1402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	2	5,799,894	324.74		143,433		143,075		147,976			(947)		40,843		0001
Purchased Call/Citi Grandmaster Index/CGM1400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/09/2027	3	5,498,019	318.86		132,726		118,326		190,056			(14,848)		36,600		0001
Purchased Call/Citi Grandmaster Index/CGM1400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/06/2027	2	1,247,759	318.87		30,557		28,375		43,329			(2,274)		8,484		0001
Purchased Call/Citi Grandmaster Index/CGM1401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2025	08/20/2027	2	1,414,034	319.51		33,948		32,131		47,640			(1,891)		9,714		0001
Purchased Call/Citi Grandmaster Index/CGM1401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/20/2025	08/18/2027	3	4,689,853	319.69		113,595		107,153		157,515			(6,580)		32,171		0001
Purchased Call/Citi Grandmaster Index/CGM1400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	07/29/2027	2	1,728,638	319.76		40,952		37,525		57,130			(3,480)		11,684		0001
Purchased Call/Citi Grandmaster Index/CGM1402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/22/2027	3	3,704,145	324.14		90,755		89,899		97,525			(978)		26,048		0001
Purchased Call/Citi Grandmaster Index/CGM1401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	09/09/2027	3	1,551,634	321.46		38,366		37,335		47,223			(1,088)		10,813		0001
Purchased Call/Citi Grandmaster Index/CGM1401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	09/10/2027	1	1,976,669	322.03		48,428		47,164		58,321			(1,327)		13,784		0001
Purchased Call/Citi Grandmaster Index/CGM1401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2027	1	1,598,772	320.53		39,010		37,081		50,975			(2,078)		11,015		0001
Purchased Call/Citi Grandmaster Index/CGM1402$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2025	09/24/2027	2	3,733,193	326.12		91,758		91,655		94,506			(432)		26,289		0001
Purchased Call/Citi Grandmaster Index/CGM1402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	09/23/2027	2	3,449,736	324.85		84,768		84,122		87,309			(760)		24,276		0001
Purchased Call/Citi Grandmaster Index/CGM1400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2025	07/16/2027	2	1,451,969	319.01		35,870		32,378		49,721			(3,570)		9,718		0001
Purchased Call/Citi Grandmaster Index/CGM1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/09/2025	07/09/2027	2	502,698	318.87		12,204		10,868		17,368			(1,375)		3,346		0001
Purchased Call/Citi Grandmaster Index/CGM1400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2025	07/16/2027	2	6,664,743	318.96		161,995		145,950		228,890			(16,624)		44,606		0001
Purchased Call/Citi Grandmaster Index/CGM1400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	08/05/2027	2	254,542	318.73		6,220		5,752		8,893			(475)		1,729		0001
Purchased Call/Citi Grandmaster Index/CGM1401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	08/31/2027	2	3,027,206	319.95		73,465		70,671		99,845			(3,124)		20,961		0001
Purchased Call/Citi Grandmaster Index/CGM1400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/02/2027	1	2,841,752	317.58		69,339		63,902		105,487			(5,691)		19,265		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Citi Grandmaster Index/CGM1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2025	07/30/2027	3	4,451,746	317.58		113,126		104,354		165,396			(8,999)		30,112		0001
Purchased Call/Citi Grandmaster Index/CGM1400SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/06/2027	4	1,791,628	319.44		43,553		40,595		60,347			(3,064)		12,182		0001
Purchased Call/Citi Grandmaster Index/CGM1400SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/09/2027	1	3,886,245	319.44		94,824		88,303		130,781			(6,875)		26,483		0001
Purchased Call/Citi Grandmaster Index/CGM1402S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/20/2027	1	3,382,039	323.62		82,522		81,614		91,757			(1,242)		23,750		0001
Purchased Call/Citi Grandmaster Index/CGM1402S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/29/2027	2	6,211,533	326.84		151,504		151,504		151,375			(165)		43,892		0001
Purchased Call/Citi Grandmaster Index/CGM1400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	08/03/2027	1	1,736,842	317.58		42,379		39,061		64,591			(3,474)		11,783		0001
Purchased Call/Citi Grandmaster Index/CGM1401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/13/2027	2	4,727,596	322.87		116,647		114,308		136,003			(2,760)		33,038		0001
Purchased Call/Citi Grandmaster Index/CGM1400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2025	07/27/2027	1	1,928,641	319.45		46,866		42,746		64,707			(4,290)		13,016		0001
Purchased Call/Citi Grandmaster Index/CGM1401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2025	08/27/2027	2	1,141,228	320.21		28,478		27,316		37,077			(1,294)		7,880		0001
Purchased Call/Citi Grandmaster Index/CGM1401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	09/15/2027	3	5,222,531	324.6		127,783		125,353		133,585			(2,598)		36,547		0001
Purchased Call/Citi Grandmaster Index/CGM1401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2025	08/30/2027	1	1,970,676	319.95		48,085		46,230		65,071			(2,105)		13,636		0001
Purchased Call/Citi Grandmaster Index/CGM1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	09/21/2027	1	2,107,358	323.62		51,630		51,063		57,193			(776)		14,809		0001
Purchased Call/Citi Grandmaster Index/CGM1400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/10/2027	1	1,986,040	319.44		48,459		45,131		67,024			(3,509)		13,544		0001
Purchased Call/Citi Grandmaster Index/CGM1401S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2025	08/16/2027	1	3,915,729	319.88		95,544		89,893		129,108			(6,012)		26,821		0001
Purchased Call/Citi Grandmaster Index/CGM1401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2025	09/14/2027	1	2,662,239	322.87		65,225		63,881		75,189			(1,604)		18,617		0001
Purchased Call/Citi Grandmaster Index/CGM1402SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	09/30/2027	1	736,659	326.82		17,974		17,974		17,978					5,209		0001
Purchased Call/NDX Index/NDX0051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,151,008	21117.2	108,885			201,789		201,789	100,321				1,857		0001
Purchased Call/NDX Index/NDX0211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,244,345	20107.8	106,765			255,066		255,066	128,278				921		0001
Purchased Call/NDX Index/NDX0051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,971,577	21622.3	168,964			289,265		289,265	148,942				4,286		0001
Purchased Call/NDX Index/NDX0051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,180,794	21117.2	95,172			191,234		191,234	99,817				1,905		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,099,000	21181		87,151		155,801		155,801	68,650				2,876		0001
Purchased Call/NDX Index/NDX0212$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,095,000	21614.1		62,525		95,820		95,820	33,295				3,427		0001
Purchased Call/NDX Index/NDX0051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,843,233	20201.4		157,965		305,185		305,185	147,220				6,044		0001
Purchased Call/NDX Index/NDX0211$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,890,655	21491.3		159,382		274,872		274,872	115,489				5,620		0001
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,348,912	19754		101,438		196,422		196,422	94,984				4,616		0001
Purchased Call/NDX Index/NDX0212$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	1,205,123	21491.3		110,269		193,416		193,416	83,147				3,582		0001
Purchased Call/NDX Index/NDX0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,616,000	19754		141,723		296,686		296,686	154,963				5,530		0001
Purchased Call/NDX Index/NDX0051$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,585,000	21181		141,224		257,844		257,844	116,621				4,148		0001
Purchased Call/NDX Index/NDX0212$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	1,730,000	21614.1		147,569		245,729		245,729	98,160				5,414		0001
Purchased Call/NDX Index/NDX0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	1,328,490	19754		72,536		127,934		127,934	55,398				4,547		0001
Purchased Call/NDX Index/NDX0051$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	1,216,000	21181		121,843		220,246		220,246	98,403				3,182		0001
Purchased Call/NDX Index/NDX0212$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	940,796	21626.4		84,201		135,200		135,200	50,999				4,008		0001
Purchased Call/NDX Index/NDX0052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	1,595,842	21761.8		141,551		227,484		227,484	85,933				6,617		0001
Purchased Call/NDX Index/NDX0052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,585,000	20063.6		132,982		247,729		247,729	114,748				6,153		0001
Purchased Call/NDX Index/NDX0052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,269,917	17090.4		114,547		250,272		250,272	135,725				4,581		0001
Purchased Call/NDX Index/NDX0052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	990,230	18276.4		74,267		149,704		149,704	75,437				3,701		0001
Purchased Call/NDX Index/NDX0052$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	1,520,000	17090.4		115,064		233,742		233,742	118,678				5,483		0001
Purchased Call/NDX Index/NDX0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,601,433	23498.1		135,161		169,988		169,988	34,827				7,556		0001
Purchased Call/NDX Index/NDX0213$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	1,237,161	24761.1		110,726		107,243		107,243	(3,483)				6,118		0001
Purchased Call/NDX Index/NDX0000$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,300,629	23762.3		108,993		131,593		131,593	22,600				6,304		0001
Purchased Call/NDX Index/NDX0212$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,805,265	23611.3		152,184		184,824		184,824	32,640				8,332		0001
Purchased Call/NDX Index/NDX0212$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	1,380,057	22702.3		130,001		188,000		188,000	57,999				6,054		0001
Purchased Call/NDX Index/NDX0131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	1,176,001	23498.1		107,251		139,050		139,050	31,798				5,548		0001
Purchased Call/NDX Index/NDX0052$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	1,622,000	24761.1		133,977		130,836		130,836	(3,141)				8,021		0001
Purchased Call/NDX Index/NDX0212$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	1,433,252	23063.6		131,859		178,875		178,875	47,015				6,443		0001
Purchased Call/NDX Index/NDX0000$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,095,068	23762.3		95,818		117,119		117,119	21,301				5,308		0001
Purchased Call/NDX Index/NDX0212$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	1,735,000	23611.3		159,967		198,376		198,376	38,409				8,008		0001

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Purchased Call/NDX Index/NDX0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			2,025,414		2,025,414	443,750				18,846		0001
Purchased Call/NDX Index/NDX0050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			1,173,758		1,173,758	273,734				14,679		0001
Purchased Call/NDX Index/NDX0050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			1,406,230		1,406,230	324,826				17,431		0001
Purchased Call/NDX Index/NDX0050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,900,858		1,900,858	433,336				22,790		0001
Purchased Call/NDX Index/NDX0050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			1,196,954		1,196,954	269,041				13,646		0001
Purchased Call/NDX Index/NDX0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			1,439,037		1,439,037	337,162				19,789		0001
Purchased Call/NDX Index/NDX0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,873,970		1,873,970	448,645				28,489		0001
Purchased Call/NDX Index/NDX0050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9	469,210			1,055,751		1,055,751	251,220				15,845		0001
Purchased Call/NDX Index/NDX0050$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4	751,737			1,551,744		1,551,744	376,108				25,350		0001
Purchased Call/NDX Index/NDX0050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2	1,225,281			2,408,945		2,408,945	590,066				41,636		0001
Purchased Call/NDX Index/NDX0050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5	877,099			1,675,580		1,675,580	411,655				29,910		0001
Purchased Call/NDX Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			2,058,111		2,058,111	434,929				16,804		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,611,717		1,611,717	352,802				16,250		0001
Purchased Call/NDX Index/NDX0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,350,684		1,350,684	301,265				14,859		0001
Purchased Call/NDX Index/NDX0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			1,410,686		1,410,686	320,033				16,742		0001
Purchased Call/NDX Index/NDX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			1,243,415		1,243,415	279,144				14,685		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			1,279,450		1,279,450	288,878				16,135		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7	1,141,862			2,150,209		2,150,209	520,584				38,323		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4	357,963			625,137		625,137	147,201				13,520		0001
Purchased Call/NDX Index/NDX0150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,743,283		1,743,283	393,234				20,135		0001
Purchased Call/NDX Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			2,168,025		2,168,025	478,759				17,660		0001
Purchased Call/NDX Index/NDX0210$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			2,204,464		2,204,464	460,417				15,614		0001
Purchased Call/NDX Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,688,060		1,688,060	360,342				14,062		0001
Purchased Call/NDX Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,746,114		1,746,114	399,879				20,730		0001
Purchased Call/NDX Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			1,410,806		1,410,806	324,174				17,365		0001
Purchased Call/NDX Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			1,261,550		1,261,550	293,304				17,580		0001
Purchased Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4	558,825			1,011,331		1,011,331	247,417				18,810		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9	599,914			1,196,618		1,196,618	282,310				19,478		0001
Purchased Call/NDX Index/NDX0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085	783,118			1,452,859		1,452,859	349,049				26,333		0001
Purchased Call/NDX Index/NDX0050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	831,217	19001	235,733			385,947		385,947	93,271				8,998		0001
Purchased Call/NDX Index/NDX0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2	460,677			790,288		790,288	193,013				15,444		0001
Purchased Call/NDX Index/NDX0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2	443,855			749,451		749,451	177,452				16,989		0001
Purchased Call/NDX Index/NDX0210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4	398,766			626,496		626,496	156,925				13,782		0001
Purchased Call/NDX Index/NDX0210$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2	644,123			1,188,886		1,188,886	288,161				21,513		0001
Purchased Call/NDX Index/NDX0050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001	776,548			1,313,144		1,313,144	327,037				26,544		0001
Purchased Call/NDX Index/NDX0210$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5	483,097			702,692		702,692	178,986				16,865		0001
Purchased Call/NDX Index/NDX0050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8	706,799			1,322,766		1,322,766	320,682				25,053		0001
Purchased Call/NDX Index/NDX0051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5	294,511			493,524		493,524	123,569				10,993		0001
Purchased Call/NDX Index/NDX0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3	721,206			1,403,543		1,403,543	335,690				26,717		0001
Purchased Call/NDX Index/NDX0050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8	309,887			548,504		548,504	126,569				12,386		0001
Purchased Call/NDX Index/NDX0211$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	950,668			1,524,714		1,524,714	467,346				51,584		0001
Purchased Call/NDX Index/NDX0050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9	399,716			624,541		624,541	158,090				13,934		0001
Purchased Call/NDX Index/NDX0211$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8	474,126			811,136		811,136	200,204				17,456		0001
Purchased Call/NDX Index/NDX0051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3	768,616			990,098		990,098	257,555				27,197		0001
Purchased Call/NDX Index/NDX0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2	656,655			895,821		895,821	229,229				23,273		0001
Purchased Call/NDX Index/NDX0051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2	599,314			840,455		840,455	214,057				20,971		0001
Purchased Call/NDX Index/NDX0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6	566,307			858,409		858,409	215,586				20,526		0001
Purchased Call/NDX Index/NDX0051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2	735,346			942,285		942,285	242,321				24,916		0001
Purchased Call/NDX Index/NDX0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8	562,156			889,976		889,976	222,197				20,624		0001
Purchased Call/NDX Index/NDX0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	2,102,000	21491.3		682,940		892,183		892,183	209,244				24,330		0001
Purchased Call/NDX Index/NDX0051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	4,034,003	19754		1,295,722		2,118,179		2,118,179	822,457				47,191		0001
Purchased Call/NDX Index/NDX0051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	2,827,122	20201.4		920,794		1,407,464		1,407,464	486,671				32,956		0001
Purchased Call/NDX Index/NDX0211$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2031	1	1,044,000	21181		316,750		415,625		415,625	98,875				11,991		0001
Purchased Call/NDX Index/NDX0051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	1,838,075	21853		605,646		752,438		752,438	146,792				21,188		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	1,392,007	21491.3		409,529		539,900		539,900	130,371				16,112		0001
Purchased Call/NDX Index/NDX0212$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	1,391,842	20201.4		405,861		601,003		601,003	195,142				16,225		0001
Purchased Call/NDX Index/NDX0212$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	1,916,494	21614.1		633,401		811,659		811,659	178,258				22,262		0001
Purchased Call/NDX Index/NDX0211$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	1,271,000	21853		377,360		478,087		478,087	100,727				14,651		0001
Purchased Call/NDX Index/NDX0051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	3,563,000	21181		1,207,857		1,566,095		1,566,095	358,238				40,923		0001
Purchased Call/NDX Index/NDX0610$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	1,307,461	21761.8		427,017		559,706		559,706	132,690				15,587		0001
Purchased Call/NDX Index/NDX0052$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,038,000	20063.6		283,997		421,253		421,253	137,256				12,288		0001
Purchased Call/NDX Index/NDX0052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,317,479	21112.5		438,852		604,455		604,455	165,603				15,650		0001
Purchased Call/NDX Index/NDX0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	1,860,283	18276.4		607,382		1,149,058		1,149,058	541,675				21,936		0001
Purchased Call/NDX Index/NDX0000$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	977,735	21626.4		318,253		428,847		428,847	110,594				11,695		0001
Purchased Call/NDX Index/NDX0052$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	1,838,533	20063.6		597,155		943,517		943,517	346,361				21,764		0001
Purchased Call/NDX Index/NDX0052$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	4,495,168	17090.4		1,450,141		3,194,118		3,194,118	1,743,976				52,822		0001
Purchased Call/NDX Index/NDX0052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	1,666,000	17090.4		469,979		894,222		894,222	424,244				19,577		0001
Purchased Call/NDX Index/NDX0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,700,915	23498.1		493,265		578,522		578,522	85,257				20,650		0001
Purchased Call/NDX Index/NDX0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	2,079,000	23498.1		665,280		746,553		746,553	81,273				25,241		0001
Purchased Call/NDX Index/NDX0052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,292,000	24761.1		420,675		415,399		415,399	(5,276)				15,798		0001
Purchased Call/NDX Index/NDX0212$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	1,580,000	23611.3		507,338		565,890		565,890	58,552				19,120		0001
Purchased Call/NDX Index/NDX0000$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	1,495,042	22702.3		490,224		585,966		585,966	95,742				17,960		0001
Purchased Call/NDX Index/NDX0213$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,692,000	23762.3		537,548		601,790		601,790	64,242				20,623		0001
Purchased Call/NDX Index/NDX0213$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,028,000	23762.3		296,064		343,177		343,177	47,113				12,530		0001
Purchased Call/NDX Index/NDX0052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	1,361,000	24761.1		393,057		414,508		414,508	21,451				16,642		0001
Purchased Call/NDX Index/NDX0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,183,000	23611.3		341,887		397,825		397,825	55,938				14,316		0001
Purchased Call/NDX Index/NDX0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2025	07/22/2031	1	1,755,000	23063.6		570,375		654,352		654,352	83,977				21,153		0001
Purchased Call/BXIIMSTN Index/SBM017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	142,716	1510.21	12,002			17,853		17,853	8,207				106		0001
Purchased Call/BXIIMSTN Index/SBM017I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	159,610	1519.28	12,067			16,879		16,879	6,644				381		0001
Purchased Call/BXIIMSTN Index/SBM017I$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	10,486	1519.28	823			1,167		1,167	469				25		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	2	108,249	1536.18	9,667			11,749		11,749	5,194				133		0001
Purchased Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	265,224	1536.18	19,467			27,904		27,904	13,568				326		0001
Purchased Call/BXIIMSTN Index/SBMO17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,683	1510.21	4,860			7,766		7,766	3,765				50		0001
Purchased Call/BXIIMSTN Index/SBMO17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	2,081	1510.21	153			246		246	120				2		0001
Purchased Call/BXIIMSTN Index/SBMO17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	76,675	1568.02	4,923			6,243		6,243	3,057				124		0001
Purchased Call/BXIIMSTN Index/SBMO171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	8,935	1519.28	598			796		796	293				21		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	52,777	1568.02	3,647			4,547		4,547	2,222				85		0001
Purchased Call/BXIIMSTN Index/SBMO17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	68,099	1596.49	4,406			4,833		4,833	2,348				148		0001
Purchased Call/BXIIMSTN Index/SBMO17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	89,639	1596.49	6,382			6,794		6,794	3,282				195		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	132,439	1589.92	9,310			10,110		10,110	4,952				250		0001
Purchased Call/BXIIMSTN Index/SBMO17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	10,221	1536.18	667			960		960	461				13		0001
Purchased Call/BXIIMSTN Index/SBMO17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	13,327	1536.18	1,066			1,444		1,444	672				16		0001
Purchased Call/BXIIMSTN Index/SBMO17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	83,821	1568.02	6,572			7,557		7,557	3,517				135		0001
Purchased Call/BXIIMSTN Index/SBMO17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	87,406	1510.21	6,564			10,542		10,542	5,173				65		0001
Purchased Call/BXIIMSTN Index/SBMO17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	107,275	1589.92	9,033			8,571		8,571	3,898				202		0001
Purchased Call/BXIIMSTN Index/SBMO17GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	24,567	1536.18	2,005			2,664		2,664	1,219				30		0001
Purchased Call/BXIIMSTN Index/SBMO17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	26,010	1589.92	2,031			2,061		2,061	976				49		0001
Purchased Call/BXIIMSTN Index/SBMO171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	30,872	1519.28	2,720			3,961		3,961	1,652				74		0001
Purchased Call/BXIIMSTN Index/SBMO17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	51,178	1589.92	3,337			3,726		3,726	1,839				97		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	12/22/2025	2	39,302	1519.28	1,838	939		4,037		4,037	1,539				94		0001
Purchased Call/BXIIMSTN Index/SBMO17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	17,673	1596.49	1,364			1,388		1,388	656				38		0001
Purchased Call/BXIIMSTN Index/SBMO17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	44,629	1568.02	3,718			4,039		4,039	1,805				72		0001
Purchased Call/BXIIMSTN Index/SBMO17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	2,608	1510.21	173			268		268	125				2		0001
Purchased Call/BXIIMSTN Index/SBMO17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	58,570	1568.02	4,135			5,108		5,108	2,486				94		0001
Purchased Call/BXIIMSTN Index/SBMO17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	19,996	1589.92	1,436			1,543		1,543	752				38		0001
Purchased Call/BXIIMSTN Index/SBMO17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	13,748	1589.92	1,171			1,099		1,099	497				26		0001
Purchased Call/BXIIMSTN Index/SBMO17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	7,426	1536.18	535			770		770	375				9		0001
Purchased Call/BXIIMSTN Index/SBMO17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	98,587	1568.02	8,124			8,918		8,918	4,016				159		0001
Purchased Call/BXIIMSTN Index/SBMO171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	6,451	1519.28	560			815		815	340				15		0001
Purchased Call/BXIIMSTN Index/SBMO17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,844	1596.49	15,670			16,529		16,529	7,957				469		0001
Purchased Call/BXIIMSTN Index/SBMO17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	2	26,643	1510.21	1,445	754		3,326		3,326	1,402				20		0001
Purchased Call/BXIIMSTN Index/SBMO17KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	196,408	1535.38	15,477			21,493		21,493	6,016				672		0001
Purchased Call/BXIIMSTN Index/SBMO171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	9,113	1500.42	700			1,048		1,048	349				24		0001
Purchased Call/BXIIMSTN Index/SBMO17JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	25,202	1566.01	1,915			2,425		2,425	510				75		0001
Purchased Call/BXIIMSTN Index/SBMO171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	20,394	1536.56	1,317			1,734		1,734	416				57		0001
Purchased Call/BXIIMSTN Index/SBMO17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	62,818	1575.01	4,485			5,340		5,340	855				206		0001
Purchased Call/BXIIMSTN Index/SBMO17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	16,917	1580.95	1,250			1,487		1,487	236				53		0001
Purchased Call/BXIIMSTN Index/SBMO17JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	24,772	1575.01		1,999		2,413		2,413	414				81		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	36,156	1580.95		2,618		3,103		3,103	486				113		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/06/2026	2	88,359	1566.01		5,797		7,019		7,019	1,222				263		0001
Purchased Call/BXIIMSTN Index/SBMO17JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	02/20/2026	1	18,102	1580.95		1,469		1,799		1,799	330				57		0001
Purchased Call/BXIIMSTN Index/SBMO17ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	215,494	1536.56		18,015		26,611		26,611	8,596				602		0001
Purchased Call/BXIIMSTN Index/SBMO17K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	28,009	1575.01		1,837		2,158		2,158	321				92		0001
Purchased Call/BXIIMSTN Index/SBMO17ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	35,938	1500.42		2,368		3,246		3,246	878				94		0001
Purchased Call/BXIIMSTN Index/SBMO17JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	10,679	1575.01		800		958		958	158				35		0001
Purchased Call/BXIIMSTN Index/SBMO17ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	77,179	1500.42		6,668		10,927		10,927	4,259				202		0001
Purchased Call/BXIIMSTN Index/SBMO17JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	85,627	1580.95		4,084		4,670		4,670	586				268		0001
Purchased Call/BXIIMSTN Index/SBMO17JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	46,356	1580.95		3,129		3,654		3,654	525				145		0001
Purchased Call/BXIIMSTN Index/SBMO17ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	30,031	1536.56		2,132		2,929		2,929	797				84		0001
Purchased Call/BXIIMSTN Index/SBMO17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	10,627	1580.95		812		973		973	161				33		0001
Purchased Call/BXIIMSTN Index/SBMO17JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	50,310	1580.95		3,959		4,761		4,761	802				157		0001
Purchased Call/BXIIMSTN Index/SBMO17JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	84,410	1566.01		6,204		7,782		7,782	1,578				251		0001
Purchased Call/BXIIMSTN Index/SBMO17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	3,190	1566.01		170		203		203	32				9		0001
Purchased Call/BXIIMSTN Index/SBMO17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	4,446	1580.95		315		372		372	56				14		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	18,304	1575.01		1,065		1,246		1,246	181				60		0001
Purchased Call/BXIIMSTN Index/SBMO17K$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	178,495	1535.38		13,583		18,598		18,598	5,014				611		0001
Purchased Call/BXIIMSTN Index/SBMO17K$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	17,225	1535.38		1,230		1,645		1,645	416				59		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	11,207	1500.42		944		1,518		1,518	574				29		0001
Purchased Call/BXIIMSTN Index/SBMO17I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2026	1	27,062	1500.42		2,008		2,938		2,938	930				71		0001
Purchased Call/BXIIMSTN Index/SBMO17I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	153,210	1536.56		11,460		16,164		16,164	4,704				428		0001
Purchased Call/BXIIMSTN Index/SBMO17J8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/20/2026	1	17,836	1580.95		1,172		1,359		1,359	187				56		0001
Purchased Call/BXIIMSTN Index/SBMO17J85	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	30,324	1566.01		2,481		3,181		3,181	701				90		0001
Purchased Call/BXIIMSTN Index/SBMO17K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	64,860	1535.38		3,691		4,674		4,674	983				222		0001
Purchased Call/BXIIMSTN Index/SBMO17K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	5,347	1535.38		373		494		494	121				18		0001
Purchased Call/BXIIMSTN Index/SBMO17I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	64,876	1536.56		4,697		6,510		6,510	1,813				181		0001
Purchased Call/BXIIMSTN Index/SBMO17LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	65,054	1553.09		4,202		5,147		5,147	945				253		0001
Purchased Call/BXIIMSTN Index/SBMO17M$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	2	120,703	1575.89		9,163		10,193		10,193	1,030				483		0001
Purchased Call/BXIIMSTN Index/SBMO17LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	6,051	1488.34		417		589		589	172				23		0001
Purchased Call/BXIIMSTN Index/SBMO17K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	10,926	1397.77		835		1,326		1,326	492				39		0001
Purchased Call/BXIIMSTN Index/SBMO17LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	62,701	1553.09		5,073		6,568		6,568	1,495				243		0001
Purchased Call/BXIIMSTN Index/SBMO17LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	19,504	1488.34		1,223		1,677		1,677	454				73		0001
Purchased Call/BXIIMSTN Index/SBMO17M$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	35,331	1609.91		2,247		2,399		2,399	152				146		0001
Purchased Call/BXIIMSTN Index/SBMO17K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	139,529	1397.77		8,735		12,891		12,891	4,157				503		0001
Purchased Call/BXIIMSTN Index/SBMO17LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	21,631	1553.09		1,683		2,157		2,157	474				84		0001
Purchased Call/BXIIMSTN Index/SBMO17K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	34,830	1397.77		2,462		3,800		3,800	1,337				126		0001
Purchased Call/BXIIMSTN Index/SBMO17K$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	39,053	1397.77		1,492		2,095		2,095	604				141		0001

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Purchased Call/BXIIMSTN Index/SBMO17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	13,984	1609.91		917		987		987	70				58		0001
Purchased Call/BXIIMSTN Index/SBMO17MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,202	1595.74		700		800		800	100				39		0001
Purchased Call/BXIIMSTN Index/SBMO17MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	9,425	1595.74		786		925		925	139				40		0001
Purchased Call/BXIIMSTN Index/SBMO17MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	12,755	1595.74		917		1,030		1,030	113				54		0001
Purchased Call/BXIIMSTN Index/SBMO17MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	20,016	1575.89		1,471		1,744		1,744	273				80		0001
Purchased Call/BXIIMSTN Index/SBMO17LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	14,925	1553.09		1,287		1,695		1,695	408				58		0001
Purchased Call/BXIIMSTN Index/SBMO17KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	161,121	1397.77		11,714		18,238		18,238	6,524				581		0001
Purchased Call/BXIIMSTN Index/SBMO17LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	2	93,276	1488.34		6,807		9,731		9,731	2,923				349		0001
Purchased Call/BXIIMSTN Index/SBMO17LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	90,534	1488.34		5,486		7,445		7,445	1,959				338		0001
Purchased Call/BXIIMSTN Index/SBMO17KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/20/2026	1	6,372	1535.38		229		527		527	298				22		0001
Purchased Call/BXIIMSTN Index/SBMO17LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	112,221	1553.09		7,934		9,929		9,929	1,995				436		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	144,580	1609.91		11,393		12,750		12,750	1,357				599		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	113,852	1595.74		9,074		10,516		10,516	1,442				485		0001
Purchased Call/BXIIMSTN Index/SBMO17LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	80,594	1553.09		4,610		5,569		5,569	959				313		0001
Purchased Call/BXIIMSTN Index/SBMO17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	2	53,322	1609.91		3,818		4,446		4,446	628				221		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	115,031	1397.77		6,948		10,142		10,142	3,194				415		0001
Purchased Call/BXIIMSTN Index/SBMO17MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	155,633	1595.74		13,447		16,030		16,030	2,583				663		0001
Purchased Call/BXIIMSTN Index/SBMO17LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	35,160	1575.89		2,317		4,904		4,904	2,586				141		0001
Purchased Call/BXIIMSTN Index/SBMO17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	5,576	1609.91		470		534		534	64				23		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	13,072	1595.74		1,184		1,442		1,442	258				56		0001
Purchased Call/BXIIMSTN Index/SBMO17LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	4,008	1488.34		306		445		445	139				15		0001
Purchased Call/BXIIMSTN Index/SBMO17LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	11,109	1488.34		788		1,119		1,119	331				42		0001
Purchased Call/BXIIMSTN Index/SBMO17MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/08/2026	1	22,185	1609.91		1,567		1,825		1,825	258				92		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	53,872	1488.34		2,063		2,725		2,725	662				201		0001
Purchased Call/BXIIMSTN Index/SBMO17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	69,879	1609.91		5,954		6,792		6,792	838				290		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	65,482	1575.89		5,481		6,750		6,750	1,269				262		0001
Purchased Call/BXIIMSTN Index/SBMO17NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	17,312	1655.04		1,170		1,174		1,174	4				80		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	82,162	1699.07		6,195		5,473		5,473	(722)				388		0001
Purchased Call/BXIIMSTN Index/SBMO17NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	33,251	1650.29		2,663		2,719		2,719	56				146		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	87,944	1655.04		6,842		7,140		7,140	297				406		0001
Purchased Call/BXIIMSTN Index/SBMO170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,579	1655.04		1,217		1,247		1,247	30				77		0001
Purchased Call/BXIIMSTN Index/SBMO170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	5,461	1699.07		377		333		333	(44)				26		0001
Purchased Call/BXIIMSTN Index/SBMO170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	19,684	1699.07		1,488		1,335		1,335	(153)				95		0001
Purchased Call/BXIIMSTN Index/SBMO170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	104,101	1699.07		7,985		7,171		7,171	(814)				505		0001
Purchased Call/BXIIMSTN Index/SBMO170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	2,855	1696		216		199		199	(17)				14		0001
Purchased Call/BXIIMSTN Index/SBMO170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	110,139	1699.07		7,996		7,124		7,124	(872)				534		0001
Purchased Call/BXIIMSTN Index/SBMO17NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	17,173	1681.61		1,321		1,192		1,192	(129)				77		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	11,061	1699.07		810		723		723	(87)				54		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	71,211	1655.04		5,611		5,872		5,872	261				329		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	20,021	1699.07		1,572		1,419		1,419	(153)				97		0001
Purchased Call/BXIIMSTN Index/SBMO17PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	55,044	1696		4,222		3,894		3,894	(328)				272		0001
Purchased Call/BXIIMSTN Index/SBMO17NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	7,401	1681.61		611		553		553	(58)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	6,007	1650.29		442		446		446	3				26		0001
Purchased Call/BXIIMSTN Index/SBMO17NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	22,298	1681.61		1,824		1,651		1,651	(173)				100		0001
Purchased Call/BXIIMSTN Index/SBMO17NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	23,031	1655.04		1,674		1,713		1,713	39				106		0001
Purchased Call/BXIIMSTN Index/SBMO17NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	135,303	1681.61		10,960		9,912		9,912	(1,047)				608		0001
Purchased Call/BXIIMSTN Index/SBMO170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	16,135	1655.04		1,347		1,442		1,442	95				74		0001
Purchased Call/BXIIMSTN Index/SBMO170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	9,504	1699.07		641		559		559	(82)				45		0001
Purchased Call/BXIIMSTN Index/SBMO17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	25,004	1655.04		1,893		1,959		1,959	67				115		0001
Purchased Call/BXIIMSTN Index/SBMO170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	35,447	1699.07		2,566		2,258		2,258	(309)				167		0001
Purchased Call/BXIIMSTN Index/SBMO17NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	26,773	1650.29		1,912		1,917		1,917	5				117		0001
Purchased Call/BXIIMSTN Index/SBMO170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	43,557	1699.07		3,445		3,064		3,064	(381)				206		0001
Purchased Call/BXIIMSTN Index/SBMO170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	25,740	1699.07		2,044		1,848		1,848	(196)				125		0001
Purchased Call/BXIIMSTN Index/SBMO17NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	122,111	1681.61		9,000		8,111		8,111	(889)				549		0001
Purchased Call/BXIIMSTN Index/SBMO17PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	85,074	1696		5,862		5,309		5,309	(553)				421		0001
Purchased Call/BXIIMSTN Index/SBMO17PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	11,164	1696		921		862		862	(59)				55		0001
Purchased Call/BXIIMSTN Index/SBMO17NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	49,349	1650.29		4,269		4,402		4,402	133				216		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17N86	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	28,912	1650.29		2,287		2,330		2,330	43				127		0001
Purchased Call/BXIIMSTN Index/SBMO170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2026	1	39,185	1699.07		3,194		2,904		2,904	(289)				190		0001
Purchased Call/BXIIMSTN Index/SBMO17N89	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2026	1	17,141	1650.29		1,388		1,421		1,421	33				75		0001
Purchased Call/BXIIMSTN Index/SBMO1796B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1188.71	1,728			3,619		3,619	687				9		0001
Purchased Call/BXIIMSTN Index/SBMO1796J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	33,970	1166.36	5,411			15,179		15,179	4,158				42		0001
Purchased Call/BXIIMSTN Index/SBMO1796K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	31,955	1166.36	5,062			13,908		13,908	3,690				39		0001
Purchased Call/BXIIMSTN Index/SBMO1796T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	30,036	1205.27	4,457			12,180		12,180	3,441				48		0001
Purchased Call/BXIIMSTN Index/SBMO1796U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	13,691	1205.27	1,726			3,377		3,377	614				22		0001
Purchased Call/BXIIMSTN Index/SBMO17AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	2	35,054	1265.71	5,115			12,169		12,169	3,622				66		0001
Purchased Call/BXIIMSTN Index/SBMO17AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	21,467	1265.71	2,857			5,947		5,947	1,476				41		0001
Purchased Call/BXIIMSTN Index/SBMO17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1274.03	2,077			4,268		4,268	1,061				34		0001
Purchased Call/BXIIMSTN Index/SBMO17ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	7,542	1321.13	982			1,952		1,952	560				18		0001
Purchased Call/BXIIMSTN Index/SBMO17ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	5,718	1321.13	805			1,693		1,693	524				14		0001
Purchased Call/BXIIMSTN Index/SBMO17ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	10,009	1325.92	1,405			2,940		2,940	908				26		0001
Purchased Call/BXIIMSTN Index/SBMO17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2026	1	9,997	1325.92	1,223			2,545		2,545	720				26		0001
Purchased Call/BXIIMSTN Index/SBMO17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	23,434	1317.76	3,089			6,399		6,399	1,825				65		0001
Purchased Call/BXIIMSTN Index/SBMO17BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/22/2026	2	24,649	1317.76	3,206			6,283		6,283	1,684				69		0001
Purchased Call/BXIIMSTN Index/SBMO17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	12,008	1345.38	1,535			2,937		2,937	839				36		0001
Purchased Call/BXIIMSTN Index/SBMO17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	2,914	1345.38	265			402		402	84				9		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	40,024	1363.87	5,175			9,453		9,453	2,786				125		0001
Purchased Call/BXIIMSTN Index/SBMO17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	56,256	1363.87	5,131			7,615		7,615	1,639				176		0001
Purchased Call/BXIIMSTN Index/SBMO17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	4,502	1363.87	630			1,196		1,196	377				14		0001
Purchased Call/BXIIMSTN Index/SBMO17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	8,593	1381.5	1,169			2,109		2,109	671				28		0001
Purchased Call/BXIIMSTN Index/SBMO17C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	5,561	1381.5	564			875		875	208				18		0001
Purchased Call/BXIIMSTN Index/SBMO17C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	104,234	1394.12	10,528			16,093		16,093	3,896				357		0001
Purchased Call/BXIIMSTN Index/SBMO17C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	2	122,979	1394.12	16,625			29,216		29,216	9,351				421		0001
Purchased Call/BXIIMSTN Index/SBMO17E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	2	26,260	1415.1	3,762			6,012		6,012	1,828				112		0001
Purchased Call/BXIIMSTN Index/SBMO17DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	291,260	1380.61	35,126			56,941		56,941	14,188				1,131		0001
Purchased Call/BXIIMSTN Index/SBMO17CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	68,324	1393.91	4,967			6,615		6,615	1,342				246		0001
Purchased Call/BXIIMSTN Index/SBMO17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	33,365	1400.41	4,634			7,901		7,901	2,369				138		0001
Purchased Call/BXIIMSTN Index/SBMO17DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	7,776	1380.61	1,079			1,924		1,924	573				30		0001
Purchased Call/BXIIMSTN Index/SBMO17CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	129,879	1393.91	14,209			21,815		21,815	5,404				469		0001
Purchased Call/BXIIMSTN Index/SBMO17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	1	20,006	1394.12	2,475			4,103		4,103	1,148				68		0001
Purchased Call/BXIIMSTN Index/SBMO17E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	80,855	1415.1	9,816			14,951		14,951	3,914				344		0001
Purchased Call/BXIIMSTN Index/SBMO17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	10,401	1398.24	1,438			2,472		2,472	750				42		0001
Purchased Call/BXIIMSTN Index/SBMO17DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	06/08/2026	2	154,787	1400.41	21,132			29,269		29,269	7,457				642		0001
Purchased Call/BXIIMSTN Index/SBMO17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	25,016	1400.41	2,076			2,747		2,747	547				104		0001
Purchased Call/BXIIMSTN Index/SBMO17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	193,905	1398.24	22,454			34,471		34,471	8,518				776		0001

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Purchased Call/BXIIMSTN Index/SBMO17D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1347.03	14,952			23,353		23,353	4,889				505		0001
Purchased Call/BXIIMSTN Index/SBMO17F$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	2	12,986	1474.67	1,669			2,329		2,329	698				61		0001
Purchased Call/BXIIMSTN Index/SBMO17F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	22,510	1416.99	2,735			4,103		4,103	1,018				104		0001
Purchased Call/BXIIMSTN Index/SBMO17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	2	526,109	1455.36	68,114			101,767		101,767	30,955				2,365		0001
Purchased Call/BXIIMSTN Index/SBMO17E$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	119,123	1440.5	15,581			23,780		23,780	7,102				523		0001
Purchased Call/BXIIMSTN Index/SBMO17G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	187,075	1521.94	21,925			28,452		28,452	8,866				925		0001
Purchased Call/BXIIMSTN Index/SBMO17F$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	36,075	1474.67	4,859			7,165		7,165	2,285				170		0001
Purchased Call/BXIIMSTN Index/SBMO17F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	161,681	1416.99	20,780			32,131		32,131	8,451				746		0001
Purchased Call/BXIIMSTN Index/SBMO17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	211,035	1440.5	22,581			31,259		31,259	7,770				926		0001
Purchased Call/BXIIMSTN Index/SBMO17F$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	2,829	1416.99	394			650		650	189				13		0001
Purchased Call/BXIIMSTN Index/SBMO17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	69,678	1478.12	9,379			13,678		13,678	4,304				338		0001
Purchased Call/BXIIMSTN Index/SBMO17E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	39,925	1455.36	5,446			8,278		8,278	2,628				179		0001
Purchased Call/BXIIMSTN Index/SBMO17G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	45,953	1521.94	5,933			7,985		7,985	2,667				227		0001
Purchased Call/BXIIMSTN Index/SBMO17FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	10,010	1478.12	1,197			1,659		1,659	471				49		0001
Purchased Call/BXIIMSTN Index/SBMO17I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	8,935	1519.28	1,127			1,371		1,371	380				49		0001
Purchased Call/BXIIMSTN Index/SBMO17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/20/2026	2	217,682	1589.92	31,462			32,561		32,561	11,499				1,162		0001
Purchased Call/BXIIMSTN Index/SBMO17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2026	2	95,375	1536.18	13,544			16,886		16,886	5,688				491		0001
Purchased Call/BXIIMSTN Index/SBMO17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	31,467	1510.21	4,487			6,029		6,029	1,984				159		0001
Purchased Call/BXIIMSTN Index/SBMO17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	51,178	1589.92	6,290			6,651		6,651	2,230				273		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17IS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	5,309	1519.28	796			1,042		1,042	331				29		0001
Purchased Call/BXIIMSTN Index/SBMO17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	86,370	1568.02	12,273			13,831		13,831	4,797				453		0001
Purchased Call/BXIIMSTN Index/SBMO17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	66,776	1596.49	9,562			9,905		9,905	3,488				364		0001
Purchased Call/BXIIMSTN Index/SBMO17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	50,282	1568.02	6,637			7,518		7,518	2,551				264		0001
Purchased Call/BXIIMSTN Index/SBMO17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/08/2026	1	6,856	1510.21	874			1,070		1,070	318				35		0001
Purchased Call/BXIIMSTN Index/SBMO17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	34,490	1536.18	4,608			5,736		5,736	1,891				178		0001
Purchased Call/BXIIMSTN Index/SBMO17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	61,674	1568.02	7,512			8,463		8,463	2,759				324		0001
Purchased Call/BXIIMSTN Index/SBMO17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	10,221	1536.18	1,244			1,509		1,509	468				53		0001
Purchased Call/BXIIMSTN Index/SBMO17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	6,601	1568.02	900			1,022		1,022	352				35		0001
Purchased Call/BXIIMSTN Index/SBMO17GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	231,888	1510.21	31,351			41,317		41,317	13,209				1,172		0001
Purchased Call/BXIIMSTN Index/SBMO17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	7,202	1580.95	958			1,089		1,089	132				43		0001
Purchased Call/BXIIMSTN Index/SBMO17IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	1,207	1536.56	161			204		204	43				7		0001
Purchased Call/BXIIMSTN Index/SBMO17ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	136,824	1536.56	19,771			25,985		25,985	6,214				784		0001
Purchased Call/BXIIMSTN Index/SBMO17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	168,227	1535.38	23,552			31,919		31,919	8,367				1,021		0001
Purchased Call/BXIIMSTN Index/SBMO17JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/08/2027	2	47,973	1566.01	5,919			6,736		6,736	817				280		0001
Purchased Call/BXIIMSTN Index/SBMO17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	142,493	1566.01	19,707			23,410		23,410	3,704				831		0001
Purchased Call/BXIIMSTN Index/SBMO17JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	9,878	1580.95	1,428			1,655		1,655	226				58		0001
Purchased Call/BXIIMSTN Index/SBMO17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	127,731	1535.38	15,570			19,585		19,585	4,015				775		0001
Purchased Call/BXIIMSTN Index/SBMO17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/08/2027	1	35,336	1566.01	5,035			6,050		6,050	1,014				206		0001

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Purchased Call/BXIIMSTN Index/SBMO17JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	17,836	1580.95		2,181		2,429		2,429	248				105		0001
Purchased Call/BXIIMSTN Index/SBMO17I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2027	1	35,938	1500.42		4,467		5,693		5,693	1,226				203		0001
Purchased Call/BXIIMSTN Index/SBMO17K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/08/2027	1	20,559	1575.01		2,950		3,445		3,445	495				123		0001
Purchased Call/BXIIMSTN Index/SBMO17K$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/22/2027	1	5,192	1535.38		508		596		596	87				32		0001
Purchased Call/BXIIMSTN Index/SBMO17JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/22/2027	1	13,261	1580.95		1,179		1,225		1,225	46				78		0001
Purchased Call/BXIIMSTN Index/SBMO17I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2027	1	72,186	1536.56		10,027		12,903		12,903	2,877				413		0001
Purchased Call/BXIIMSTN Index/SBMO17LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	5,157	1488.34		656		896		896	240				32		0001
Purchased Call/BXIIMSTN Index/SBMO17K$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	12,139	1397.77		1,616		2,559		2,559	944				75		0001
Purchased Call/BXIIMSTN Index/SBMO17LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	2	46,926	1488.34		6,556		9,246		9,246	2,691				293		0001
Purchased Call/BXIIMSTN Index/SBMO17L$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	41,083	1553.09		5,267		6,416		6,416	1,149				260		0001
Purchased Call/BXIIMSTN Index/SBMO17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	46,212	1609.91		6,678		7,509		7,509	831				300		0001
Purchased Call/BXIIMSTN Index/SBMO17LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	51,703	1553.09		4,850		5,493		5,493	643				327		0001
Purchased Call/BXIIMSTN Index/SBMO17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	2	53,322	1609.91		6,617		7,556		7,556	939				346		0001
Purchased Call/BXIIMSTN Index/SBMO17K$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	76,118	1397.77		10,535		17,233		17,233	6,698				469		0001
Purchased Call/BXIIMSTN Index/SBMO17LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	7,798	1488.34		930		1,246		1,246	315				49		0001
Purchased Call/BXIIMSTN Index/SBMO17KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	41,487	1397.77		4,920		7,290		7,290	2,369				256		0001
Purchased Call/BXIIMSTN Index/SBMO17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	25,823	1553.09		3,251		3,944		3,944	693				163		0001
Purchased Call/BXIIMSTN Index/SBMO17MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	58,796	1575.89		7,279		8,410		8,410	1,131				376		0001
Purchased Call/BXIIMSTN Index/SBMO17MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	35,160	1575.89		4,268		2,667		2,667	(1,601)				225		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	30,051	1553.09		3,630		4,361		4,361	731				190		0001
Purchased Call/BXIIMSTN Index/SBMO17MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,219	1575.89		3,735		4,593		4,593	858				161		0001
Purchased Call/BXIIMSTN Index/SBMO17LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	13,047	1553.09		1,750		2,157		2,157	407				83		0001
Purchased Call/BXIIMSTN Index/SBMO17MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	16,945	1609.91		2,257		2,476		2,476	219				110		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	45,857	1553.09		6,796		8,616		8,616	1,820				290		0001
Purchased Call/BXIIMSTN Index/SBMO17MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2027	1	9,202	1595.74		1,195		1,354		1,354	158				60		0001
Purchased Call/BXIIMSTN Index/SBMO17LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2027	1	56,210	1488.34		5,992		7,757		7,757	1,765				351		0001
Purchased Call/BXIIMSTN Index/SBMO17KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2027	1	37,093	1397.77		3,932		5,551		5,551	1,619				229		0001
Purchased Call/BXIIMSTN Index/SBMO17NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	06/22/2027	2	113,405	1595.74		17,725		19,436		19,436	1,711				745		0001
Purchased Call/BXIIMSTN Index/SBMO17MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2027	1	13,984	1609.91		1,699		1,828		1,828	129				91		0001
Purchased Call/BXIIMSTN Index/SBMO17PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2027	1	107,149	1696		14,958		14,485		14,485	(473)				753		0001
Purchased Call/BXIIMSTN Index/SBMO170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	27,239	1699.07		3,743		3,598		3,598	(145)				190		0001
Purchased Call/BXIIMSTN Index/SBMO170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	4,857	1699.07		647		605		605	(42)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	6,007	1650.29		766		777		777	11				40		0001
Purchased Call/BXIIMSTN Index/SBMO170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/06/2027	1	63,087	1655.04		7,962		8,168		8,168	206				429		0001
Purchased Call/BXIIMSTN Index/SBMO17NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	110,104	1681.61		14,038		13,159		13,159	(880)				740		0001
Purchased Call/BXIIMSTN Index/SBMO170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	42,572	1699.07		5,854		5,535		5,535	(319)				292		0001
Purchased Call/BXIIMSTN Index/SBMO170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2027	1	110,139	1699.07		13,789		12,852		12,852	(937)				767		0001
Purchased Call/BXIIMSTN Index/SBMO17NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	11,199	1650.29		1,551		1,601		1,601	50				74		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2027	1	7,420	1681.61		1,040		983		983	(57)				50		0001
Purchased Call/BXIIMSTN Index/SBMO170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	38,734	1699.07		4,927		4,559		4,559	(368)				266		0001
Purchased Call/BXIIMSTN Index/SBMO17NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	07/08/2027	1	13,822	1650.29		1,935		2,005		2,005	69				92		0001
Purchased Call/BXIIMSTN Index/SBMO17NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2025	06/22/2027	1	2,761	1595.74		435		460		460	25				18		0001
Purchased Call/BXIIMSTN Index/SBMO170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/20/2027	1	46,700	1699.07		5,847		5,398		5,398	(449)				321		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			455,085		455,085	91,098				6,547		0001
Purchased Call/BXIIMSTN Index/SBMO170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			278,939		278,939	53,811				3,633		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			153,522		153,522	30,940				2,361		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			3,277		3,277	503				69		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			155,866		155,866	31,412				2,459		0001
Purchased Call/BXIIMSTN Index/SBMO170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			95,760		95,760	18,839				1,421		0001
Purchased Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2028	2	490,369	1135.48	122,088			296,327		296,327	56,153				3,958		0001
Purchased Call/BXIIMSTN Index/SBMO171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			9,775		9,775	2,021				153		0001
Purchased Call/BXIIMSTN Index/SBMO171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2028	2	311,982	1063.09	90,896			219,483		219,483	39,695				2,536		0001
Purchased Call/BXIIMSTN Index/SBMO171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			271,677		271,677	50,680				3,587		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			13,537		13,537	2,383				148		0001
Purchased Call/BXIIMSTN Index/SBMO172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			51,236		51,236	9,175				608		0001
Purchased Call/BXIIMSTN Index/SBMO172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			39,935		39,935	7,268				513		0001
Purchased Call/BXIIMSTN Index/SBMO172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			84,339		84,339	15,752				1,218		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	100,959	1163.03	29,061			58,679		58,679	10,942				859		0001
Purchased Call/BXIIMSTN Index/SBM0172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	119,894	1124.92	35,418			75,551		75,551	13,720				1,028		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	2	330,574	1050.54	100,368			242,667		242,667	42,211				2,854		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			40,009		40,009	6,751				424		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			183,316		183,316	31,285				2,071		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			261,830		261,830	44,941				3,097		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/22/2028	2	191,788	1097.09	59,387			129,226		129,226	22,687				1,701		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	337,303	1082.32	104,813			234,736		234,736	40,717				3,013		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	2	232,650	1032.94	73,934			178,999		178,999	30,218				2,091		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			129,336		129,336	22,053				1,603		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	184,429	1096.87	57,331			125,454		125,454	21,705				1,679		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	2	571,655	1159.68	167,685			344,226		344,226	61,158				5,241		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	02/22/2029	2	236,979	1117.91	73,171			155,341		155,341	26,957				2,185		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			36,642		36,642	6,317				510		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			46,386		46,386	7,842				604		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			25,815		25,815	4,428				364		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			118,810		118,810	20,351				1,729		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			91,206		91,206	15,798				1,416		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			393,676		393,676	68,900				6,531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM0177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			137,538		137,538	24,226				2,385		0001
Purchased Call/BXIIMSTN Index/SBM0177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			53,642		53,642	9,440				943		0001
Purchased Call/BXIIMSTN Index/SBM0178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/20/2029	2	159,445	1259.37	48,317			81,418		81,418	14,550				1,555		0001
Purchased Call/BXIIMSTN Index/SBM0178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	273,116	1262.29	84,826			139,169		139,169	24,794				2,682		0001
Purchased Call/BXIIMSTN Index/SBM0178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	2	275,888	1217.15	88,170			153,749		153,749	26,760				2,723		0001
Purchased Call/BXIIMSTN Index/SBM0178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			200,609		200,609	34,989				3,660		0001
Purchased Call/BXIIMSTN Index/SBM0179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/21/2029	2	257,799	1205.15	81,897			147,844		147,844	25,413				2,571		0001
Purchased Call/BXIIMSTN Index/SBM0179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/08/2029	2	278,539	1188.71	89,815			165,241		165,241	28,113				2,794		0001
Purchased Call/BXIIMSTN Index/SBM0179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	10/22/2029	3	390,014	1166.36	130,006			241,954		241,954	40,663				3,931		0001
Purchased Call/BXIIMSTN Index/SBM0179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			314,449		314,449	53,510				5,515		0001
Purchased Call/BXIIMSTN Index/SBM017A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			89,925		89,925	15,645				1,771		0001
Purchased Call/BXIIMSTN Index/SBM017A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			86,604		86,604	15,054				1,736		0001
Purchased Call/BXIIMSTN Index/SBM017A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			161,301		161,301	28,496				3,539		0001
Purchased Call/BXIIMSTN Index/SBM017A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	115,091	1325.92	33,325			53,627		53,627	9,454				1,190		0001
Purchased Call/BXIIMSTN Index/SBM017B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76	57,248			91,303		91,303	15,983				1,998		0001
Purchased Call/BXIIMSTN Index/SBM017B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	02/08/2030	3	581,999	1345.38	180,540			263,396		263,396	46,391				6,077		0001
Purchased Call/BXIIMSTN Index/SBM017B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	2	811,513	1363.87	248,009			355,929		355,929	62,913				8,511		0001
Purchased Call/BXIIMSTN Index/SBM017B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87	5,821			8,215		8,215	1,352				210		0001
Purchased Call/BXIIMSTN Index/SBM017C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5	93,607			132,456		132,456	23,486				3,277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5	14,255			19,925		19,925	3,301				524		0001
Purchased Call/BXIIMSTN Index/SBMO17C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12	19,900			27,166		27,166	4,514				731		0001
Purchased Call/BXIIMSTN Index/SBMO17C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/22/2030	2	111,131	1394.12	34,145			46,371		46,371	8,231				1,176		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	65,610	1415.1	20,474			26,925		26,925	4,702				713		0001
Purchased Call/BXIIMSTN Index/SBMO17D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41	31,251			42,193		42,193	7,356				1,087		0001
Purchased Call/BXIIMSTN Index/SBMO17D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24	30,908			41,891		41,891	7,331				1,075		0001
Purchased Call/BXIIMSTN Index/SBMO17D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41	1,849			2,457		2,457	399				68		0001
Purchased Call/BXIIMSTN Index/SBMO17D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61	59,136			81,915		81,915	14,293				2,032		0001
Purchased Call/BXIIMSTN Index/SBMO17C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/08/2030	2	250,829	1393.91	77,110			105,105		105,105	18,577				2,667		0001
Purchased Call/BXIIMSTN Index/SBMO17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	164,103	1415.1	48,343			63,110		63,110	10,278				1,784		0001
Purchased Call/BXIIMSTN Index/SBMO17D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24	80,083			113,028		113,028	23,251				2,940		0001
Purchased Call/BXIIMSTN Index/SBMO17C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/08/2030	2	70,108	1393.91	19,029			27,613		27,613	4,561				746		0001
Purchased Call/BXIIMSTN Index/SBMO17D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03	41,105			58,904		58,904	10,190				1,372		0001
Purchased Call/BXIIMSTN Index/SBMO17D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03	16,727			23,522		23,522	3,745				594		0001
Purchased Call/BXIIMSTN Index/SBMO17F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12	20,576			26,053		26,053	4,287				821		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5	39,536			50,759		50,759	8,911				1,410		0001
Purchased Call/BXIIMSTN Index/SBMO17F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12	31,559			40,681		40,681	7,122				1,211		0001
Purchased Call/BXIIMSTN Index/SBMO17F$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67	24,582			30,949		30,949	5,113				969		0001
Purchased Call/BXIIMSTN Index/SBMO17G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	2	56,454	1521.94	16,233			19,527		19,527	3,459				630		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	2	81,171	1416.99	25,259			33,572		33,572	5,797				895		0001
Purchased Call/BXIIMSTN Index/SBMO17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	115,504	1416.99	33,242			44,512		44,512	7,136				1,273		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	2	120,240	1455.36	35,988			46,181		46,181	8,121				1,319		0001
Purchased Call/BXIIMSTN Index/SBMO17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	40,723	1455.36	11,887			14,773		14,773	2,440				447		0001
Purchased Call/BXIIMSTN Index/SBMO17F$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	65,540	1474.67	19,125			24,496		24,496	4,302				725		0001
Purchased Call/BXIIMSTN Index/SBMO17ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	2	26,611	1440.5	7,878			9,859		9,859	1,622				291		0001
Purchased Call/BXIIMSTN Index/SBMO17GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	43,767	1521.94	12,128			14,428		14,428	2,423				488		0001
Purchased Call/BXIIMSTN Index/SBMO17IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	133,161	1519.28	42,784			47,489		47,489	8,207				1,522		0001
Purchased Call/BXIIMSTN Index/SBMO17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	2	230,470	1510.21	69,483			81,821		81,821	14,371				2,583		0001
Purchased Call/BXIIMSTN Index/SBMO17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	49,553	1568.02	15,287			15,989		15,989	2,841				560		0001
Purchased Call/BXIIMSTN Index/SBMO17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	61,921	1510.21	17,945			20,863		20,863	3,460				694		0001
Purchased Call/BXIIMSTN Index/SBMO17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	54,578	1536.18	16,548			18,560		18,560	3,277				614		0001
Purchased Call/BXIIMSTN Index/SBMO17ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	45,556	1519.28	14,086			15,336		15,336	2,490				521		0001
Purchased Call/BXIIMSTN Index/SBMO17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	80,219	1589.92	25,004			24,983		24,983	4,457				910		0001
Purchased Call/BXIIMSTN Index/SBMO17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	91,310	1596.49	25,261			27,068		27,068	4,605				1,040		0001
Purchased Call/BXIIMSTN Index/SBMO17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	1	100,695	1596.49	30,994			31,127		31,127	5,544				1,147		0001
Purchased Call/BXIIMSTN Index/SBMO17KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	11,010	1575.01		3,473		3,636		3,636	164				128		0001
Purchased Call/BXIIMSTN Index/SBMO17ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	33,249	1536.56		10,603		11,598		11,598	995				383		0001
Purchased Call/BXIIMSTN Index/SBMO17JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	37,171	1580.95		11,114		11,363		11,363	249				432		0001

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Purchased Call/BXIIMSTN Index/SBMO17ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2031	2	99,824	1536.56		30,312		32,461		32,461	2,150				1,151		0001
Purchased Call/BXIIMSTN Index/SBMO17KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/07/2031	1	78,974	1575.01		23,590		24,423		24,423	834				921		0001
Purchased Call/BXIIMSTN Index/SBMO17JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/21/2031	1	43,755	1580.95		13,844		14,246		14,246	402				508		0001
Purchased Call/BXIIMSTN Index/SBMO17JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	66,048	1566.01		19,854		20,608		20,608	754				764		0001
Purchased Call/BXIIMSTN Index/SBMO17JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	254,244	1566.01		80,824		84,620		84,620	3,796				2,943		0001
Purchased Call/BXIIMSTN Index/SBMO17ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	133,958	1500.42		43,215		49,619		49,619	6,404				1,539		0001
Purchased Call/BXIIMSTN Index/SBMO17ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2025	01/08/2031	1	19,645	1500.42		6,031		6,720		6,720	689				226		0001
Purchased Call/BXIIMSTN Index/SBMO17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/21/2031	1	7,219	1535.38		2,128		2,590		2,590	462				84		0001
Purchased Call/BXIIMSTN Index/SBMO17KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	1	105,062	1397.77		30,584		41,275		41,275	10,692				1,235		0001
Purchased Call/BXIIMSTN Index/SBMO17LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	05/08/2031	2	36,234	1553.09		12,092		12,653		12,653	561				429		0001
Purchased Call/BXIIMSTN Index/SBMO17LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	2	129,714	1488.34		41,615		50,432		50,432	8,818				1,530		0001
Purchased Call/BXIIMSTN Index/SBMO17NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/20/2031	1	29,024	1595.74		9,015		9,543		9,543	528				347		0001
Purchased Call/BXIIMSTN Index/SBMO17LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	67,028	1488.34		19,854		23,567		23,567	3,713				790		0001
Purchased Call/BXIIMSTN Index/SBMO17LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2031	2	235,307	1397.77		74,518		106,535		106,535	32,017				2,765		0001
Purchased Call/BXIIMSTN Index/SBMO17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	3,966	1609.91		1,179		1,182		1,182	2				47		0001
Purchased Call/BXIIMSTN Index/SBMO17MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/06/2031	1	65,778	1609.91		20,621		21,016		21,016	394				784		0001
Purchased Call/BXIIMSTN Index/SBMO17MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2031	1	3,952	1575.89		1,243		1,333		1,333	91				47		0001
Purchased Call/BXIIMSTN Index/SBMO17LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2031	1	62,147	1553.09		18,371		20,033		20,033	1,663				736		0001
Purchased Call/BXIIMSTN Index/SBMO17KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	03/21/2031	1	4,053	1535.38		923		1,441		1,441	518				47		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	45,835	1575.89		13,613		14,330		14,330	717				544		0001
Purchased Call/BXIIMSTN Index/SBMO17OS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	200,259	1655.04		59,036		67,110		67,110	8,074				2,423		0001
Purchased Call/BXIIMSTN Index/SBMO17OS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	61,574	1655.04		18,854		18,565		18,565	(289)				745		0001
Purchased Call/BXIIMSTN Index/SBMO17NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2031	2	53,964	1650.29		16,940		16,234		16,234	(706)				648		0001
Purchased Call/BXIIMSTN Index/SBMO17OSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	8,101	1699.07		2,440		2,288		2,288	(152)				99		0001
Purchased Call/BXIIMSTN Index/SBMO17NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	2,638	1681.61		787		720		720	(66)				32		0001
Purchased Call/BXIIMSTN Index/SBMO17OSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	204,307	1699.07		62,232		57,389		57,389	(4,843)				2,480		0001
Purchased Call/BXIIMSTN Index/SBMO17PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	23,781	1696		7,355		6,781		6,781	(575)				291		0001
Purchased Call/BXIIMSTN Index/SBMO17PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	25,163	1696		7,496		6,820		6,820	(676)				308		0001
Purchased Call/BXIIMSTN Index/SBMO17NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	11,735	1681.61		3,639		3,360		3,360	(278)				141		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	663,001	100	119,274			573,447		573,447	123,840				5,176		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	41,749	100	5,540			23,406		23,406	7,032				329		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	771,000	100	162,296			554,204		554,204	129,932				6,067		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	335,000	100	49,145			120,992		120,992	(10,234)				2,659		0001
Purchased Call/S&P 500 INDEX/SPXD00JSO	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	900,456	100	205,934			650,268		650,268	145,107				7,148		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2022	04/21/2028	1	222,000	100	34,565			81,044		81,044	(8,993)				1,776		0001
Purchased Call/S&P 500 INDEX/SPXD00MSI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/22/2022	04/21/2028	2	751,552	100	179,049			612,003		612,003	128,513				6,011		0001
Purchased Call/S&P 500 INDEX/SPXD000S7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/06/2022	05/08/2028	1	112,000	100	17,730			71,679		71,679	10,230				904		0001
Purchased Call/S&P 500 INDEX/SPXD000S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/10/2022	05/08/2028	2	754,326	100	179,919			679,201		679,201	142,355				6,088		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	05/20/2022	05/22/2028	1	462,000	100	106,214			469,295		469,295	94,014				3,756		0001
Purchased Call/S&P 500 INDEX/SPXD00YSC	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2022	06/08/2028	1	192,000	100	31,181			130,733		130,733	21,422				1,575		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/08/2022	06/08/2028	1	617,000	100	147,155			558,619		558,619	116,419				5,060		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	06/22/2022	06/22/2028	1	190,000	100	45,714			208,408		208,408	40,448				1,569		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	07/08/2022	07/07/2028	1	242,000	100	61,637			260,606		260,606	51,977				2,014		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2022	07/21/2028	1	55,000	100	10,445			48,253		48,253	9,641				461		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2022	07/21/2028	1	255,000	100	61,047			266,210		266,210	53,538				2,137		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2022	08/08/2028	1	50,000	100	9,945			40,101		40,101	8,263				423		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2022	08/22/2028	1	85,000	100	17,876			68,363		68,363	13,980				723		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2022	08/22/2028	1	233,000	100	61,489			222,804		222,804	45,729				1,983		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2022	09/08/2028	1	106,915	100	23,414			92,387		92,387	18,358				917		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2022	09/08/2028	1	239,000	100	65,462			245,838		245,838	48,971				2,050		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/22/2022	09/22/2028	3	674,138	100	188,921			791,190		791,190	150,642				5,820		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/07/2022	10/06/2028	1	53,000	100	12,884			55,602		55,602	10,281				460		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/07/2022	10/06/2028	1	206,000	100	61,903			257,317		257,317	48,093				1,790		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/21/2022	10/20/2028	1	331,000	100	104,795			390,125		390,125	73,965				2,894		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2022	11/08/2028	1	267,964	100	68,786			256,539		256,539	48,206				2,363		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2022	11/08/2028	1	645,000	100	204,723			733,698		733,698	139,263				5,687		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2022	11/22/2028	1	806,000	100	195,294			705,050		705,050	136,488				7,150		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2022	11/22/2028	1	159,000	100	47,843			165,287		165,287	32,227				1,411		0001
Purchased Call/S&P 500 INDEX/SPXE00WSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2022	12/08/2028	1	98,000	100	22,285			87,774		87,774	16,790				875		0001
Purchased Call/S&P 500 INDEX/SPXE00WSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2022	12/08/2028	1	400,000	100	113,600			425,442		425,442	82,003				3,573		0001
Purchased Call/S&P 500 INDEX/SPXE00ZSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2022	12/22/2028	1	161,000	100	46,078			184,949		184,949	34,994				1,447		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2023	01/08/2029	1	90,000	100	20,088			83,896		83,896	15,912				815		0001
Purchased Call/S&P 500 INDEX/SPXF001S2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/06/2023	01/08/2029	1	111,000	100	30,914			123,181		123,181	23,571				1,005		0001
Purchased Call/S&P 500 INDEX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/20/2023	01/22/2029	1	250,000	100	67,550			266,798		266,798	51,510				2,276		0001
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2023	02/08/2029	1	349,000	100	79,537			291,538		291,538	57,678				3,199		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2023	02/08/2029	2	686,007	100	191,949			681,832		681,832	135,706				6,289		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2023	02/22/2029	1	465,000	100	112,019			416,298		416,298	82,326				4,287		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2023	02/22/2029	1	307,000	100	90,872			329,184		329,184	65,680				2,830		0001
Purchased Call/S&P 500 INDEX/SPXF00ASV	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2023	03/08/2029	1	115,000	100	27,945			103,093		103,093	20,315				1,066		0001
Purchased Call/S&P 500 INDEX/SPXF00ASW	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2023	03/08/2029	1	249,000	100	74,127			267,382		267,382	53,147				2,309		0001
Purchased Call/S&P 500 INDEX/SPXF00CSX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/22/2023	03/22/2029	1	412,000	100	93,400			380,396		380,396	73,792				3,841		0001
Purchased Call/S&P 500 INDEX/SPXF00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/22/2023	03/22/2029	1	167,000	100	46,793			184,766		184,766	36,212				1,557		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	139,000	100	29,023			118,066		118,066	23,551				1,304		0001
Purchased Call/S&P 500 INDEX/SPXF00FSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/06/2023	04/06/2029	1	206,000	100	53,539			209,437		209,437	42,051				1,932		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/24/2023	04/20/2029	4	415,584	100	108,719			416,000		416,000	85,868				3,918		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	04/25/2023	04/20/2029	1	96,000	100	19,142			80,256		80,256	16,099				905		0001
Purchased Call/S&P 500 INDEX/SPXF00JS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/08/2023	05/08/2029	1	170,000	100	44,778			170,713		170,713	34,114				1,614		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	77,000	100	17,456			62,905		62,905	12,608				735		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	05/22/2023	05/22/2029	1	236,000	100	65,844			230,698		230,698	46,450				2,252		0001
Purchased Call/S&P 500 INDEX/SPXF00QSX	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	229,000	100	53,472			178,252		178,252	36,463				2,200		0001
Purchased Call/S&P 500 INDEX/SPXF00QSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/08/2023	06/08/2029	1	865,000	100	247,304			803,258		803,258	166,938				8,309		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	06/22/2023	06/22/2029	1	585,000	100	172,809			520,737		520,737	110,101				5,648		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	1	212,000	100	54,399			156,370		156,370	32,335				2,057		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/07/2023	07/06/2029	2	642,424	100	46,629	367,734		568,623		568,623	96,289				6,234		0001
Purchased Call/S&P 500 INDEX/SPXF00IISP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/21/2023	07/20/2029	1	451,000	100	112,164			311,497		311,497	67,495				4,399		0001
Purchased Call/S&P 500 INDEX/SPXF00IISQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	07/25/2023	07/20/2029	2	307,002	100	94,100			252,718		252,718	55,178				2,994		0001
Purchased Call/S&P 500 INDEX/SPXG00DSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	75,000	100	19,320			53,215		53,215	11,353				737		0001
Purchased Call/S&P 500 INDEX/SPXG00DSF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/08/2023	08/08/2029	1	239,000	100	75,022			201,952		201,952	43,430				2,347		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	08/22/2023	08/22/2029	2	635,769	100	209,416			570,593		570,593	116,215				6,274		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	118,000	100	30,987			85,652		85,652	18,247				1,171		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/08/2023	09/07/2029	1	188,922	100	60,153			163,369		163,369	35,007				1,875		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	09/22/2023	09/21/2029	1	313,000	100	101,975			291,342		291,342	58,590				3,121		0001
Purchased Call/S&P 500 INDEX/SPXG00DSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	200,000	100	56,080			157,484		157,484	31,221				2,006		0001
Purchased Call/S&P 500 INDEX/SPXG00DSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/06/2023	10/08/2029	1	210,000	100	71,316			197,878		197,878	39,373				2,106		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	105,000	100	29,547			86,508		86,508	16,846				1,058		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	10/20/2023	10/22/2029	1	441,000	100	150,293			434,869		434,869	85,199				4,445		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	15,396	100	4,075			11,758		11,758	2,342				156		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/08/2023	11/08/2029	1	229,000	100	73,303			209,156		209,156	41,839				2,321		0001
Purchased Call/S&P 500 INDEX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	170,000	100	44,387			118,584		118,584	24,578				1,731		0001
Purchased Call/S&P 500 INDEX/SPXG00QS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	11/22/2023	11/21/2029	1	124,000	100	39,097			103,503		103,503	21,458				1,262		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO/IP2IHZNBB6K528	12/08/2023	12/07/2029	1	50,000	100	12,620			34,173		34,173	7,115				512		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/08/2023	12/07/2029	1	92,000	100	28,180			75,216		75,216	15,652				941		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2023	12/21/2029	1	76,000	100	18,080			48,306		48,306	10,839				781		0001
Purchased Call/S&P 500 INDEX/SPXG00USL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/22/2023	12/21/2029	1	246,000	100	71,414			186,153		186,153	41,810				2,529		0001
Purchased Call/S&P 500 INDEX/SPXG00WSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2024	01/08/2030	1	148,000	100	35,727			94,390		94,390	20,649				1,530		0001
Purchased Call/S&P 500 INDEX/SPXG00WSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2024	01/08/2030	1	157,000	100	46,252			119,126		119,126	25,835				1,623		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2024	01/22/2030	1	571,000	100	141,380			349,221		349,221	78,015				5,931		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2024	01/22/2030	2	230,020	100	69,381			168,264		168,264	38,127				2,389		0001
Purchased Call/S&P 500 INDEX/SPXH002SE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2024	02/08/2030	1	247,000	100	62,096			140,697		140,697	32,489				2,579		0001
Purchased Call/S&P 500 INDEX/SPXH002SF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/08/2024	02/08/2030	1	596,000	100	181,780			404,074		404,074	93,246				6,224		0001
Purchased Call/S&P 500 INDEX/SPXH004SQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2024	02/22/2030	1	145,032	100	35,330			74,167		74,167	17,462				1,521		0001
Purchased Call/S&P 500 INDEX/SPXH004SR	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2024	02/22/2030	1	179,000	100	46,791			97,548		97,548	22,949				1,877		0001
Purchased Call/S&P 500 INDEX/SPXH004SS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2024	02/22/2030	1	113,785	100	35,967			73,815		73,815	17,347				1,193		0001
Purchased Call/S&P 500 INDEX/SPXH008S8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2024	03/08/2030	1	156,000	100	36,566			78,491		78,491	18,554				1,643		0001
Purchased Call/S&P 500 INDEX/SPXH008S9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2024	03/08/2030	1	55,000	100	15,824			33,209		33,209	7,830				579		0001
Purchased Call/S&P 500 INDEX/SPXH008SA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/08/2024	03/08/2030	1	364,000	100	111,348			232,357		232,357	54,760				3,834		0001
Purchased Call/S&P 500 INDEX/SPXH00ASQ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/22/2024	03/22/2030	1	151,000	100	44,832			86,234		86,234	20,735				1,597		0001
Purchased Call/S&P 500 INDEX/SPXH00SS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/21/2024	06/21/2030	1	204,000	100	50,980			87,703		87,703	21,762				2,217		0001
Purchased Call/S&P 500 INDEX/SPXH00D5G	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2024	04/08/2030	2	729,417	100	185,236			354,262		354,262	84,479				7,757		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2024	04/08/2030	1	71,104	100	22,028			41,451		41,451	9,841				756		0001
Purchased Call/S&P 500 INDEX/SPXH00SSP	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/21/2024	06/21/2030	2	430,638	100	131,298			222,455		222,455	54,706				4,681		0001
Purchased Call/S&P 500 INDEX/SPXH00GS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2024	04/22/2030	1	256,000	100	67,072			137,778		137,778	31,337				2,734		0001
Purchased Call/S&P 500 INDEX/SPXH00LS8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	253,000	100	64,136			117,416		117,416	28,329				2,726		0001
Purchased Call/S&P 500 INDEX/SPXH00GS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2024	04/22/2030	1	105,000	100	33,611			67,796		67,796	15,296				1,121		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	105,283	100	26,794			48,041		48,041	11,626				1,140		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	134,007	100	41,422			74,676		74,676	17,892				1,444		0001
Purchased Call/S&P 500 INDEX/SPXH00PSI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	334,000	100	103,507			183,033		183,033	43,945				3,616		0001
Purchased Call/S&P 500 INDEX/SPXH00ISH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2024	05/08/2030	1	235,000	100	72,615			139,057		139,057	32,529				2,522		0001
Purchased Call/S&P 500 INDEX/SPXH00ISG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2024	05/08/2030	1	310,000	100	78,492			152,825		152,825	35,980				3,326		0001
Purchased Call/S&P 500 INDEX/SPXI00993	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/20/2024	09/20/2030	1	191,426	100	49,369			84,123		84,123	21,367				2,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XS8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	104,000	100	25,990			42,348		42,348	10,740				1,136		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	150,255	100	42,372			69,958		69,958	17,487				1,648		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	156,000	100	33,384			57,995		57,995	12,474				1,726		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	311,620	100	95,044			152,550		152,550	38,280				3,404		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	122,000	100	28,097			45,506		45,506	10,184				1,338		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	126,995	100	27,126			51,762		51,762	9,031				1,399		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	108,352	100	26,633			44,490		44,490	11,207				1,188		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	569,786	100	115,781			224,508		224,508	40,731				6,330		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/22/2024	08/22/2030	1	61,000	100	15,952			28,539		28,539	7,086				675		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	2	309,809	100	79,125			158,543		158,543	37,725				3,442		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	89,494	100	22,857			29,140		29,140	7,358				1,023		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	718,360	100	211,844			273,260		273,260	73,659				8,119		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	106,957	100	33,093			42,703		42,703	11,206				1,222		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	290,715	100	65,324			100,463		100,463	23,314				3,258		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	107,885	100	30,823			44,162		44,162	11,539				1,214		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	17,698	100	4,134			5,884		5,884	1,455				199		0001
Purchased Call/S&P 500 INDEX/SPXI00BSB	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	2	118,505	100	33,133			50,968		50,968	13,024				1,328		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/22/2024	11/22/2030	1	219,000	100	65,766			84,778		84,778	22,594				2,484		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/06/2024	12/06/2030	1	619,000	100	183,843			224,880		224,880	61,680				7,048		0001
Purchased Call/S&P 500 INDEX/SPXI00WS6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	2	145,099	100		37,880		61,733		61,733	23,854				1,691		0001
Purchased Call/S&P 500 INDEX/SPXI00PS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	274,000	100		80,035		96,510		96,510	16,474				3,158		0001
Purchased Call/S&P 500 INDEX/SPXI00PS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/22/2025	01/22/2031	1	53,000	100		12,270		14,747		14,747	2,478				611		0001
Purchased Call/S&P 500 INDEX/SPXI00NSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	168,000	100		52,248		67,959		67,959	15,711				1,930		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	2	440,912	100		120,583		198,638		198,638	78,055				5,158		0001
Purchased Call/S&P 500 INDEX/SPXI00NSF	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	221,000	100		65,328		85,050		85,050	19,723				2,538		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/21/2025	03/21/2031	1	105,000	100		22,271		37,483		37,483	15,213				1,228		0001
Purchased Call/S&P 500 INDEX/SPXI00TSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	38,439	100		8,733		11,304		11,304	2,571				447		0001
Purchased Call/S&P 500 INDEX/SPXI00WS5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	176,844	100		38,269		59,845		59,845	21,576				2,062		0001
Purchased Call/S&P 500 INDEX/SPXI00NSE	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	01/08/2025	01/08/2031	1	210,000	100		53,991		69,400		69,400	15,409				2,412		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00T$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	02/21/2025	02/21/2031	1	291,000	100		83,837		108,003		108,003	24,166				3,380		0001
Purchased Call/S&P 500 INDEX/SPXI00R$N	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	02/07/2025	02/07/2031	1	197,157	100		57,333		72,362		72,362	15,029				2,282		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	06/06/2025	06/06/2031	1	360,000	100		99,252		137,624		137,624	38,372				4,292		0001
Purchased Call/S&P 500 INDEX/SPXJ001$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/08/2025	04/08/2031	1	188,715	100		40,460		85,487		85,487	45,026				2,218		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/08/2025	04/08/2031	1	350,954	100		95,459		227,419		227,419	131,960				4,124		0001
Purchased Call/S&P 500 INDEX/SPXJ006$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	05/08/2025	05/08/2031	1	50,718	100		13,374		22,915		22,915	9,541				600		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/22/2025	04/22/2031	1	365,503	100		98,393		202,077		202,077	103,683				4,310		0001
Purchased Call/S&P 500 INDEX/SPXJ003$1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/22/2025	04/22/2031	1	136,000	100		36,094		74,238		74,238	38,144				1,604		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	06/20/2025	06/20/2031	1	384,000	100		109,709		159,861		159,861	50,153				4,593		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	06/06/2025	06/06/2031	1	146,000	100		43,012		59,476		59,476	16,464				1,741		0001
Purchased Call/S&P 500 INDEX/SPXJ001$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/08/2025	04/08/2031	1	56,000	100		15,025		35,835		35,835	20,810				658		0001
Purchased Call/S&P 500 INDEX/SPXJ003$H	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	04/22/2025	04/22/2031	1	74,000	100		15,399		30,617		30,617	15,218				873		0001
Purchased Call/S&P 500 INDEX/SPXJ00B$C	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	05/22/2025	05/22/2031	1	358,000	100		98,235		147,975		147,975	49,740				4,252		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	08/22/2025	08/22/2031	1	642,000	100		182,392		208,348		208,348	25,955				7,794		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	09/22/2025	09/22/2031	1	1,373,000	100		377,712		375,492		375,492	(2,220)				16,789		0001
Purchased Call/S&P 500 INDEX/SPXJ003$Z	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	09/22/2025	09/22/2031	1	297,000	100		71,072		70,423		70,423	(649)				3,632		0001
Purchased Call/S&P 500 INDEX/SPXJ00P$1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	09/22/2025	09/22/2031	1	198,000	100		57,400		57,091		57,091	(309)				2,421		0001
Purchased Call/S&P 500 INDEX/SPXJ00G$4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	07/22/2025	07/22/2031	1	249,000	100		71,936		87,105		87,105	15,169				3,001		0001
Purchased Call/S&P 500 INDEX/SPXJ00M$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	09/08/2025	09/08/2031	1	1,474,000	100		408,298		473,564		473,564	65,266				17,966		0001
Purchased Call/S&P 500 INDEX/SPXJ00E$4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\\P2IHZNBB6K528	07/08/2025	07/08/2031	1	68,000	100		19,666		24,782		24,782	5,116				817		0001
Purchased Call/NDX Index/NDX0051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	119,992	21117.2	11,351			21,036		21,036	10,458				194		0001
Purchased Call/NDX Index/NDX0211$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	37,655	20107.8	3,231			7,719		7,719	3,882				28		0001
Purchased Call/NDX Index/NDX0051$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	87,423	21622.3	7,492			12,826		12,826	6,604				190		0001
Purchased Call/NDX Index/NDX0051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	30,206	21117.2	2,435			4,892		4,892	2,553				49		0001
Purchased Call/NDX Index/NDX0051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	101,767	20201.4	8,721			16,850		16,850	8,128				334		0001
Purchased Call/NDX Index/NDX0211$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	132,345	21491.3	11,157			19,241		19,241	8,084				393		0001
Purchased Call/NDX Index/NDX0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	230,088	19754	17,303			33,504		33,504	16,202				787		0001
Purchased Call/NDX Index/NDX0212$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	24,877	21491.3	2,276			3,993		3,993	1,716				74		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	32,510	19754		1,775		3,131		3,131	1,356				111		0001
Purchased Call/NDX Index/NDX0212SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	109,204	21626.4		9,774		15,694		15,694	5,920				465		0001
Purchased Call/NDX Index/NDX0052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	39,158	21761.8		3,473		5,582		5,582	2,109				162		0001
Purchased Call/NDX Index/NDX0052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2026	1	250,083	17090.4		22,557		49,286		49,286	26,728				902		0001
Purchased Call/NDX Index/NDX0052S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2026	1	51,770	18276.4		3,883		7,827		7,827	3,944				194		0001
Purchased Call/NDX Index/NDX0131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	101,567	23498.1		8,572		10,781		10,781	2,209				479		0001
Purchased Call/NDX Index/NDX0213SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2026	1	4,839	24761.1		433		419		419	(14)				24		0001
Purchased Call/NDX Index/NDX0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	100,371	23762.3		8,411		10,155		10,155	1,744				486		0001
Purchased Call/NDX Index/NDX0212SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,735	23611.3		19,957		24,237		24,237	4,280				1,093		0001
Purchased Call/NDX Index/NDX0212SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,943	22702.3		9,980		14,432		14,432	4,452				465		0001
Purchased Call/NDX Index/NDX0131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	86,999	23498.1		7,934		10,287		10,287	2,352				410		0001
Purchased Call/NDX Index/NDX0212SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	146,748	23063.6		13,501		18,315		18,315	4,814				660		0001
Purchased Call/NDX Index/NDX0000SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	53,932	23762.3		4,719		5,768		5,768	1,049				261		0001
Purchased Call/NDX Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			154,232		154,232	35,626				1,912		0001
Purchased Call/NDX Index/NDX0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			40,189		40,189	9,162				482		0001
Purchased Call/NDX Index/NDX0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			28,199		28,199	6,607				388		0001
Purchased Call/NDX Index/NDX0050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			50,567		50,567	12,106				769		0001
Purchased Call/NDX Index/NDX0050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9	27,752			62,444		62,444	14,859				937		0001
Purchased Call/NDX Index/NDX0050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4	12,411			25,618		25,618	6,209				419		0001
Purchased Call/NDX Index/NDX0050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2	8,836			17,372		17,372	4,255				300		0001
Purchased Call/NDX Index/NDX0050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5	13,769			26,303		26,303	6,462				470		0001
Purchased Call/NDX Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			142,357		142,357	31,162				1,435		0001
Purchased Call/NDX Index/NDX0130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			11,412		11,412	2,577				144		0001
Purchased Call/NDX Index/NDX0130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7	26,575			50,043		50,043	12,116				892		0001
Purchased Call/NDX Index/NDX0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4	5,607			9,791		9,791	2,306				212		0001
Purchased Call/NDX Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			60,091		60,091	13,270				489		0001
Purchased Call/NDX Index/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			108,163		108,163	23,089				901		0001
Purchased Call/NDX Index/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			117,581		117,581	26,927				1,396		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			7,774		7,774	1,786				96		0001
Purchased Call/NDX Index/NDX0210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			51,524		51,524	11,979				718		0001
Purchased Call/NDX Index/NDX0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085	21,333			39,577		39,577	9,508				717		0001
Purchased Call/NDX Index/NDX0050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001	105,721			173,089		173,089	41,830				4,036		0001
Purchased Call/NDX Index/NDX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2	50,671			86,925		86,925	21,230				1,699		0001
Purchased Call/NDX Index/NDX0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2	1,760			2,972		2,972	704				67		0001
Purchased Call/NDX Index/NDX0210SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4	17,318			27,208		27,208	6,815				599		0001
Purchased Call/NDX Index/NDX0210SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5	35,065			51,004		51,004	12,992				1,224		0001
Purchased Call/NDX Index/NDX0050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8	25,682			48,063		48,063	11,652				910		0001
Purchased Call/NDX Index/NDX0051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5	78,690			131,863		131,863	33,016				2,937		0001
Purchased Call/NDX Index/NDX0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3	65,432			127,337		127,337	30,456				2,424		0001
Purchased Call/NDX Index/NDX0050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9	76,903			120,158		120,158	30,416				2,681		0001
Purchased Call/NDX Index/NDX0211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8	8,177			13,989		13,989	3,453				301		0001
Purchased Call/NDX Index/NDX0051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3	51,652			66,536		66,536	17,308				1,828		0001
Purchased Call/NDX Index/NDX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2	16,861			23,003		23,003	5,886				598		0001
Purchased Call/NDX Index/NDX0051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2	214,104			300,251		300,251	76,471				7,492		0001
Purchased Call/NDX Index/NDX0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6	35,869			54,371		54,371	13,655				1,300		0001
Purchased Call/NDX Index/NDX0051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2	56,635			72,573		72,573	18,663				1,919		0001
Purchased Call/NDX Index/NDX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8	32,958			52,177		52,177	13,027				1,209		0001
Purchased Call/NDX Index/NDX0051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	49,997	19754	16,059			26,253		26,253	10,193				585		0001
Purchased Call/NDX Index/NDX0051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	150,878	20201.4	49,141			75,113		75,113	25,973				1,759		0001
Purchased Call/NDX Index/NDX0051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	409,925	21853	135,070			167,808		167,808	32,737				4,725		0001
Purchased Call/NDX Index/NDX0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	426,993	21491.3	125,621			165,612		165,612	39,991				4,942		0001
Purchased Call/NDX Index/NDX0212S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	85,158	20201.4	24,832			36,772		36,772	11,940				993		0001
Purchased Call/NDX Index/NDX0212S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,506	21614.1	3,472			4,449		4,449	977				122		0001
Purchased Call/NDX Index/NDX0610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	342,539	21761.8	111,873			146,636		146,636	34,763				4,084		0001
Purchased Call/NDX Index/NDX0052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,521	21112.5	32,484			44,742		44,742	12,258				1,158		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/NDX Index/NDX0170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2031	1	398,717	18276.4		130,181		246,279		246,279	116,098				4,701		0001
Purchased Call/NDX Index/NDX0000SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	26,265	21626.4		8,549		11,520		11,520	2,971				314		0001
Purchased Call/NDX Index/NDX0052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,467	20063.6		26,785		42,321		42,321	15,536				976		0001
Purchased Call/NDX Index/NDX0052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	341,832	17090.4		110,275		242,894		242,894	132,619				4,017		0001
Purchased Call/NDX Index/NDX0400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	7,085	23498.1		2,055		2,410		2,410	355				86		0001
Purchased Call/NDX Index/NDX0000SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	27,958	22702.3		9,167		10,958		10,958	1,790				336		0001
Purchased Call/BXIIMSTN Index/SBMO17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1510.21	5,655			8,412		8,412	3,867				50		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1568.02	1,741			2,170		2,170	1,060				41		0001
Purchased Call/BXIIMSTN Index/SBMO17HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1596.49	2,755			2,647		2,647	1,207				72		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1589.92	1,437			1,560		1,560	764				39		0001
Purchased Call/BXIIMSTN Index/SBMO17ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	2,401	1536.56		155		204		204	49				7		0001
Purchased Call/BXIIMSTN Index/SBMO17JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	14,064	1566.01		921		1,117		1,117	196				42		0001
Purchased Call/BXIIMSTN Index/SBMO17JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	162,671	1575.01		12,672		15,259		15,259	2,587				533		0001
Purchased Call/BXIIMSTN Index/SBMO17ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	3,734	1536.56		312		461		461	149				10		0001
Purchased Call/BXIIMSTN Index/SBMO17JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	108,237	1575.01		8,107		9,707		9,707	1,600				355		0001
Purchased Call/BXIIMSTN Index/SBMO17JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	196,321	1575.01		11,426		13,362		13,362	1,937				644		0001
Purchased Call/BXIIMSTN Index/SBMO17JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	219,133	1566.01		15,799		19,709		19,709	3,909				651		0001
Purchased Call/BXIIMSTN Index/SBMO17JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2025	02/06/2026	1	43,285	1566.01		3,711		4,541		4,541	830				129		0001
Purchased Call/BXIIMSTN Index/SBMO17KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1535.38		1,428		1,782		1,782	354				107		0001
Purchased Call/BXIIMSTN Index/SBMO17LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	24,945	1553.09		2,018		2,613		2,613	595				97		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBMO17MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	106,064	1609.91		6,746		7,201		7,201	455				440		0001
Purchased Call/BXIIMSTN Index/SBMO17MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	219,545	1609.91		17,300		19,361		19,361	2,061				910		0001
Purchased Call/BXIIMSTN Index/SBMO17MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	14,309	1595.74		1,140		1,322		1,322	181				61		0001
Purchased Call/BXIIMSTN Index/SBMO17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	144,937	1397.77		8,754		12,779		12,779	4,025				523		0001
Purchased Call/BXIIMSTN Index/SBMO17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	50,936	1488.34		1,951		2,577		2,577	626				190		0001
Purchased Call/BXIIMSTN Index/SBMO17NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	11,149	1681.61		943		854		854	(89)				50		0001
Purchased Call/BXIIMSTN Index/SBMO17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	07/22/2026	1	27,870	1681.61		1,993		1,793		1,793	(200)				125		0001
Purchased Call/BXIIMSTN Index/SBMO17NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	62,664	1655.04		4,236		4,249		4,249	13				289		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	116,544	1699.07		8,787		7,763		7,763	(1,024)				550		0001
Purchased Call/BXIIMSTN Index/SBMO170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2025	09/22/2026	1	4,435	1696		335		308		308	(26)				22		0001
Purchased Call/BXIIMSTN Index/SBMO170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/21/2026	1	65,548	1699.07		4,418		3,853		3,853	(565)				309		0001
Purchased Call/BXIIMSTN Index/SBMO17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/07/2026	1	131,982	1655.04		9,991		10,343		10,343	352				609		0001
Purchased Call/BXIIMSTN Index/SBMO17LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/07/2027	1	19,002	1553.09		2,816		3,570		3,570	754				120		0001
Purchased Call/BXIIMSTN Index/SBMO17MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/21/2027	1	25,815	1575.89		3,408		4,005		4,005	598				165		0001
Purchased Call/BXIIMSTN Index/SBMO170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			11,021		11,021	2,221				174		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			37,446		37,446	6,592				409		0001
Purchased Call/BXIIMSTN Index/SBMO173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			61,463		61,463	10,371				652		0001
Purchased Call/BXIIMSTN Index/SBMO175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			14,323		14,323	2,422				187		0001
Purchased Call/BXIIMSTN Index/SBMO178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			257,112		257,112	44,844				4,691		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/BXIIMSTN Index/SBM017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			12,408		12,408	2,159				244		0001
Purchased Call/BXIIMSTN Index/SBM017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			22,589		22,589	3,945				598		0001
Purchased Call/BXIIMSTN Index/SBM017DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			7,003		7,003	1,226				180		0001
Purchased Call/BXIIMSTN Index/SBM017DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			67,242		67,242	11,733				1,668		0001
Purchased Call/BXIIMSTN Index/SBM017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			9,420		9,420	1,654				262		0001
Purchased Call/BXIIMSTN Index/SBM017FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			15,113		15,113	2,646				450		0001
Purchased Call/BXIIMSTN Index/SBM017GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			9,817		9,817	1,739				317		0001
Purchased Call/BXIIMSTN Index/SBM017ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			5,461		5,461	960				156		0001
Purchased Call/BXIIMSTN Index/SBM017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,925		3,925	678				126		0001
Purchased Call/BXIIMSTN Index/SBM017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2030	2	19,692	1536.18	6,213			6,696		6,696	1,182				222		0001
Purchased Call/BXIIMSTN Index/SBM017ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			2,022		2,022	328				69		0001
Purchased Call/BXIIMSTN Index/SBM017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,945	1575.01	3,137			3,285		3,285	148				116		0001
Purchased Call/BXIIMSTN Index/SBM017ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	13,759	1536.56	4,388			4,799		4,799	412				159		0001
Purchased Call/BXIIMSTN Index/SBM017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	4,942	1397.77	1,439			1,942		1,942	503				58		0001
Purchased Call/BXIIMSTN Index/SBM017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1488.34	2,589			3,073		3,073	484				103		0001
Purchased Call/BXIIMSTN Index/SBM017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	22,024	1397.77	6,929			9,971		9,971	3,043				259		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/08/2022	03/08/2028	1	5,999	100	1,079			5,188		5,188	1,120				47		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	03/22/2022	03/22/2028	1	72,251	100	9,588			40,506		40,506	12,170				569		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	04/08/2022	04/07/2028	1	26,544	100	6,071			19,169		19,169	4,278				211		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	09/08/2022	09/08/2028	1	50,085	100	10,969			43,280		43,280	8,600				430		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO0WP2IHZNBB6K528	11/08/2022	11/08/2028	1	5,036	100	1,293			4,821		4,821	906				44		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXG006S	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/08/2023	09/07/2029	1	25,078	100	7,985			21,686		21,686	4,647				249		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2023	11/08/2029	1	68,604	100	18,159			52,392		52,392	10,434				695		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/22/2024	02/22/2030	1	3,968	100	967			2,029		2,029	478				42		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2024	04/08/2030	1	99,896	100	30,948			58,235		58,235	13,825				1,062		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/07/2024	06/07/2030	1	27,717	100	7,054			12,648		12,648	3,061				300		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/22/2024	05/22/2030	1	14,993	100	4,634			8,355		8,355	2,002				162		0001
Purchased Call/S&P 500 INDEX/SPXI0098$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/20/2024	09/20/2030	1	11,574	100	2,985			5,086		5,086	1,292				129		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	29,745	100	8,388			13,849		13,849	3,462				326		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/08/2024	07/08/2030	1	244,380	100	74,536			119,633		119,633	30,020				2,669		0001
Purchased Call/S&P 500 INDEX/SPXI003$6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	08/08/2024	08/08/2030	1	17,005	100	3,632			6,931		6,931	1,209				187		0001
Purchased Call/S&P 500 INDEX/SPXI000$I	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	07/22/2024	07/22/2030	1	14,648	100	3,601			6,015		6,015	1,515				161		0001
Purchased Call/S&P 500 INDEX/SPXI007$4	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	09/06/2024	09/06/2030	1	18,214	100	3,701			7,177		7,177	1,302				202		0001
Purchased Call/S&P 500 INDEX/SPXI00M$3	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	20,506	100	5,237			6,677		6,677	1,686				234		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	11/08/2024	11/08/2030	1	168,640	100	49,732			64,150		64,150	17,292				1,906		0001
Purchased Call/S&P 500 INDEX/SPXI00M$2	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	12/20/2024	12/20/2030	1	23,043	100	7,129			9,200		9,200	2,414				263		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/08/2024	10/08/2030	1	25,285	100	5,682			8,738		8,738	2,028				283		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	13,115	100	3,747			5,369		5,369	1,403				148		0001
Purchased Call/S&P 500 INDEX/SPXI00C$Y	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	10/22/2024	10/22/2030	1	40,302	100	9,415			13,399		13,399	3,314				453		0001
Purchased Call/S&P 500 INDEX/SPXI001$6	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	20,779	100	5,689			8,840		8,840	3,151				242		0001
Purchased Call/S&P 500 INDEX/SPXI00T$G	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	02/21/2025	02/21/2031	1	112,561	100	25,574			33,103		33,103	7,529				1,308		0001
Purchased Call/S&P 500 INDEX/SPXI001$5	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	03/07/2025	03/07/2031	1	75,156	100	16,264			25,433		25,433	9,169				876		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$8	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	06/06/2025	06/06/2031	1	2,000	100	551			764		764	213				24		0001
Purchased Call/S&P 500 INDEX/SPXJ001$7	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	8,285	100	1,776			3,753		3,753	1,977				97		0001
Purchased Call/S&P 500 INDEX/SPXJ001$9	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/08/2025	04/08/2031	1	46,046	100	12,525			29,838		29,838	17,314				541		0001
Purchased Call/S&P 500 INDEX/SPXJ006$0	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	05/08/2025	05/08/2031	1	67,282	100	17,742			30,399		30,399	12,657				796		0001
Purchased Call/S&P 500 INDEX/SPXJ003$J	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LRO\IP2IHZNBB6K528	04/22/2025	04/22/2031	1	5,497	100	1,480			3,039		3,039	1,559				65		0001
Purchased Call/AIGO Index/AIG000J$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	3	7,025,479	1993.35	210,501			21,696		115,777			(158,164)		11,334		0001
Purchased Call/AIGO Index/AIG000I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/03/2025	4	1,791,568	1994.84	53,435			297		17,635			(40,101)		812		0001
Purchased Call/AIGO Index/AIG000J$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	10/31/2025	5	4,964,688	1963.62	156,808			13,135		162,128			(118,552)		7,234		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2025	3	1,055,758	2004.4	30,669					5,179			(23,075)		276		0001
Purchased Call/AIGO Index/AIG000IS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/03/2025	5	5,315,738	1996.15	150,948			844		49,381			(114,240)		2,410		0001
Purchased Call/AIGO Index/AIG000ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/15/2025	3	1,528,354	1992.95	48,489			1,880		19,903			(36,401)		1,549		0001
Purchased Call/AIGO Index/AIG000ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2025	3	5,029,053	1989.94	153,284			3,393		65,951			(114,908)		3,948		0001
Purchased Call/AIGO Index/AIG000JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/31/2025	6	3,029,271	1960.17	88,964			7,414		86,660			(66,747)		4,414		0001
Purchased Call/AIGO Index/AIG000JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2025	3	3,486,341	1951.38	115,421			10,846		103,234			(86,588)		5,398		0001
Purchased Call/AIGO Index/AIG000JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	3	2,705,181	1985.46	84,197			8,667		51,819			(63,089)		4,364		0001
Purchased Call/AIGO Index/AIG000IS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/07/2025	3	3,011,897	1985.05	94,124			1,562		44,338			(70,672)		2,086		0001
Purchased Call/AIGO Index/AIG000ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/21/2025	3	2,078,519	1987.72	60,452	735		3,392		33,045			(46,028)		2,493		0001
Purchased Call/AIGO Index/AIG000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	10/02/2025	5	7,411,147	2004.4	220,236			612		47,720			(166,111)		2,743		0001
Purchased Call/AIGO Index/AIG000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/21/2025	4	4,255,421	1968.16	130,220			18,453		115,244			(97,743)		8,031		0001
Purchased Call/AIGO Index/AIG000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2025	3	4,035,654	2006.47	116,801			22,905		65,513			(87,450)		8,962		0001
Purchased Call/AIGO Index/AIG000MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	3	5,590,799	1931.18	168,594			37,069		249,987			(126,810)		13,087		0001
Purchased Call/AIGO Index/AIG000KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	5	2,738,569	1962.47	81,675			10,030		78,834			(61,579)		4,808		0001
Purchased Call/AIGO Index/AIG000KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	3	4,365,572	1964.65	133,573			18,472		123,838			(100,148)		8,159		0001
Purchased Call/AIGO Index/AIG000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2025	3	4,196,906	1981.7	93,286			19,826		101,827			(69,889)		9,701		0001
Purchased Call/AIGO Index/AIG000LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/05/2025	4	6,278,303	2005.03	183,556			33,188		100,798			(138,089)		13,349		0001
Purchased Call/AIGO Index/AIG000LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/02/2025	4	4,215,182	1997.31	129,531			22,195		75,141			(97,186)		8,756		0001
Purchased Call/AIGO Index/AIG000KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	3	4,543,383	1967.35	133,563			15,888		121,087			(100,041)		7,887		0001
Purchased Call/AIGO Index/AIG000LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/05/2025	3	3,250,876	2002.43	98,450			17,768		54,533			(73,862)		6,912		0001
Purchased Call/AIGO Index/AIG000JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	1,999,560	1993.35	60,387			6,673		33,314			(44,920)		3,351		0001
Purchased Call/AIGO Index/AIG000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	2	2,163,192	1996.18	65,448			11,005		38,975			(48,714)		4,458		0001
Purchased Call/AIGO Index/AIG000MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2024	12/26/2025	4	9,864,380	1939.85	287,656			68,635		405,880			(215,527)		24,080		0001
Purchased Call/AIGO Index/AIG000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2025	4	4,268,852	2004.23	126,653			22,400		71,209			(94,877)		9,007		0001
Purchased Call/AIGO Index/AIG000LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2025	3	5,884,916	1935.44	170,939			36,821		251,322			(127,967)		13,689		0001
Purchased Call/AIGO Index/AIG000KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2025	4	4,403,101	1983.2	130,972			20,025		95,929			(98,512)		8,623		0001
Purchased Call/AIGO Index/AIG000LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	4	1,824,261	1993.68	58,326			11,282		36,059			(43,735)		4,023		0001
Purchased Call/AIGO Index/AIG000ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2025	4	5,570,753	2000.47	167,107			6,916		59,660			(125,086)		5,832		0001
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	10/23/2025	4	7,670,913	1977.6	233,363			14,200		155,421			(175,024)		9,628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	2	1,450,214	2003.82	43,102			2,257		14,817			(32,089)		1,697		0001
Purchased Call/AIGO Index/AIG000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	11/14/2025	4	4,062,893	1953.56	122,830	1,249		15,208		132,579			(93,492)		7,133		0001
Purchased Call/AIGO Index/AIG000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/03/2025	4	1,898,807	1963.62	65,660			6,028		62,190			(49,395)		2,898		0001
Purchased Call/AIGO Index/AIG000KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/12/2025	3	3,885,689	1970.02	114,832			13,320		98,878			(86,042)		6,668		0001
Purchased Call/AIGO Index/AIG0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2025	2	2,075,142	1987.76	57,780			3,358		33,402			(43,359)		2,547		0001
Purchased Call/AIGO Index/AIG000KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	2	6,211,419	1996.18	186,462			30,046		110,970			(139,890)		12,486		0001
Purchased Call/AIGO Index/AIG000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	4,300,599	1992.22	125,767			25,117		88,061			(94,200)		9,616		0001
Purchased Call/AIGO Index/AIG0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/06/2025	2	2,504,413	1996.15	74,308			1,028		24,223			(55,510)		1,605		0001
Purchased Call/AIGO Index/AIG000KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/18/2025	3	4,160,136	1959.86	132,906			17,636		125,312			(99,754)		7,621		0001
Purchased Call/AIGO Index/AIG000JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2025	4	2,763,393	1978.7	83,659			6,283		56,191			(63,156)		3,827		0001
Purchased Call/AIGO Index/AIG000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2025	4	1,847,319	1988.76	46,257	966		9,938		40,318			(35,486)		4,242		0001
Purchased Call/AIGO Index/AIG000KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/21/2025	4	3,508,546	1970.95	111,247			15,800		91,200			(83,883)		6,621		0001
Purchased Call/AIGO Index/AIG000LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/12/2025	3	6,964,554	1984.98	210,743			42,177		158,712			(158,363)		15,573		0001
Purchased Call/AIGO Index/AIG000KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/26/2025	4	6,347,623	1983.22	195,624			30,546		139,107			(147,004)		12,542		0001
Purchased Call/AIGO Index/AIG000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	3	2,969,495	1983.45	87,987			5,611		53,795			(65,882)		3,807		0001
Purchased Call/AIGO Index/AIG000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	5	5,066,609	1977.44	152,323			9,745		103,833			(114,605)		6,496		0001
Purchased Call/AIGO Index/AIG000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2025	5	6,274,989	1962.81	198,832			19,803		175,229			(148,971)		9,989		0001
Purchased Call/AIGO Index/AIG0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2025	3	2,547,886	2000.68	72,245			2,596		25,650			(54,207)		2,495		0001
Purchased Call/AIGO Index/AIG000JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2025	2	1,287,500	1979.49	38,834			3,009		26,001			(29,174)		1,815		0001
Purchased Call/AIGO Index/AIG0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	5	4,000,531	2003.82	112,686			5,019		40,912			(84,865)		4,317		0001
Purchased Call/AIGO Index/AIG0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	4,646,570	1997.94	140,550			3,524		48,182			(105,713)		3,846		0001
Purchased Call/AIGO Index/AIG000JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2025	3	2,247,506	1970.59	64,379			6,231		55,129			(48,292)		3,529		0001
Purchased Call/AIGO Index/AIG000KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/26/2025	5	2,765,667	1981.54	85,687			13,351		62,221			(64,384)		5,465		0001
Purchased Call/AIGO Index/AIG000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	2	2,886,696	1983.22	90,113			14,493		63,659			(67,355)		5,803		0001
Purchased Call/AIGO Index/AIG000LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/19/2025	3	2,904,315	1920.8	90,846			19,910		144,016			(68,052)		6,798		0001
Purchased Call/AIGO Index/AIG000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/08/2025	2	1,919,935	2005.03	57,120			10,707		31,107			(42,520)		4,174		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	1	1,661,259	1953.56	50,170			6,496		54,384			(37,320)		3,012		0001
Purchased Call/AIGO Index/AIG000MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	5	8,647,479	1931.67	248,917	8,437		61,626		387,252			(193,510)		21,109		0001
Purchased Call/AIGO Index/AIG000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2025	4	5,148,676	1932.28	158,868	1,828		37,017		228,420			(120,692)		12,350		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	203,676	1970.95	6,131			912		5,321			(4,560)		395		0001
Purchased Call/AIGO Index/AIG000ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	4	2,469,653	1990.7	75,270			1,884		32,290			(56,400)		2,044		0001
Purchased Call/AIGO Index/AIG000ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	2	2,711,436	1995.74	84,201			3,737		34,005			(63,064)		2,926		0001
Purchased Call/AIGO Index/AIG000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	3	5,494,226	1980.76	160,293			12,822		109,176			(119,945)		7,876		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2025	2	2,481,918	1985.01	65,248			7,392		48,765			(48,941)		4,210		0001
Purchased Call/AIGO Index/AIG000LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	3,659,086	1984.98	110,504			22,831		83,864			(82,201)		8,348		0001
Purchased Call/AIGO Index/AIG000ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/08/2025	3	1,750,263	1989.93	53,788			1,046		22,487			(40,507)		1,296		0001
Purchased Call/AIGO Index/AIG000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	1	1,723,529	1977.44	52,051			3,728		35,621			(38,719)		2,344		0001
Purchased Call/AIGO Index/AIG000MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/30/2025	4	3,957,869	1929.67	98,831	15,159		28,486		181,434			(85,429)		9,881		0001
Purchased Call/AIGO Index/AIG000LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2025	3	1,750,495	1999.4	54,588			9,519		30,384			(40,971)		3,665		0001
Purchased Call/AIGO Index/AIG000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2025	3	3,927,539	1998.9	113,538			21,651		70,975			(85,178)		8,600		0001
Purchased Call/AIGO Index/AIG000KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	1	1,299,048	1967.48	38,104			5,158		35,217			(28,578)		2,404		0001
Purchased Call/AIGO Index/AIG000ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	2,102,118	1997.94	63,484			2,104		22,462			(47,224)		1,984		0001
Purchased Call/AIGO Index/AIG000MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2025	4	1,427,542	1926.46	1,455	40,312		10,597		67,625			(31,170)		3,583		0001
Purchased Call/AIGO Index/AIG000MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	1	59,925	1938.08	1,700			399		2,507			(1,282)		145		0001
Purchased Call/AIGO Index/AIG000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	3,143,350	1931.67	94,929			23,275		141,017			(70,615)		7,804		0001
Purchased Call/AIGO Index/AIG000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	2	4,360,471	1931.18	131,824			29,784		195,319			(98,082)		10,397		0001
Purchased Call/AIGO Index/AIG000MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/02/2026	4	5,928,742	1927.53	174,304			44,970		278,352			(129,342)		15,044		0001
Purchased Call/AIGO Index/AIG000NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	3	5,491,934	1929.47	161,172			47,927		256,960			(113,453)		14,937		0001
Purchased Call/AIGO Index/AIG000MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	01/05/2026	3	3,079,483	1931.84	90,895			24,213		138,820			(66,685)		7,938		0001
Purchased Call/AIGO Index/AIG000MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2026	4	4,492,997	1920.4	125,791			34,508		226,959			(91,199)		11,759		0001
Purchased Call/AIGO Index/AIG000PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/13/2026	4	6,912,542	1929.67	203,738			92,384		341,243			(111,608)		23,168		0001
Purchased Call/AIGO Index/AIG000NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/27/2026	2	3,967,872	1943.93	116,491			37,983		163,145			(78,397)		11,328		0001
Purchased Call/AIGO Index/AIG000OSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	4	2,995,359	1955.93	87,113			32,750		112,472			(54,538)		9,142		0001
Purchased Call/AIGO Index/AIG000OSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/20/2026	3	4,008,973	1962.21	112,714			44,390		142,765			(68,492)		12,547		0001
Purchased Call/AIGO Index/AIG000OSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/20/2026	2	5,896,726	1951.68	172,562			68,112		232,864			(104,634)		18,454		0001
Purchased Call/AIGO Index/AIG000OS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2026	2	1,568,267	1950.46	49,341			17,214		61,214			(32,091)		4,625		0001
Purchased Call/AIGO Index/AIG000NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2026	4	3,137,108	1901.07	94,043			27,055		188,253			(66,883)		8,413		0001
Purchased Call/AIGO Index/AIG000NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2026	4	8,466,294	1939.18	246,576			76,986		362,614			(169,470)		23,657		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2026	4	7,718,099	1944.89		229,300		84,877		321,977			(144,405)		23,469		0001
Purchased Call/AIGO Index/AIG000MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/09/2026	3	7,328,297	1906.19		212,063		58,943		420,461			(153,117)		19,275		0001
Purchased Call/AIGO Index/AIG000QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2025	03/27/2026	3	5,903,344	1928.75		176,947		87,173		297,587			(89,938)		20,613		0001
Purchased Call/AIGO Index/AIG000MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/09/2026	3	5,899,453	1920.4		166,991		45,990		298,364			(120,839)		15,517		0001
Purchased Call/AIGO Index/AIG000PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/06/2026	3	7,780,613	1939.76		217,874		94,527		349,464			(123,645)		25,514		0001
Purchased Call/AIGO Index/AIG000QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/06/2026	4	3,441,855	1957.78		98,569		35,003		125,346			(63,669)		10,231		0001
Purchased Call/AIGO Index/AIG000QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/19/2026	3	4,688,716	1929.59		137,138		64,188		214,436			(73,136)		15,999		0001
Purchased Call/AIGO Index/AIG000QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2026	3	5,408,854	1942.51		154,131		74,398		242,339			(79,730)		18,780		0001
Purchased Call/AIGO Index/AIG000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2026	2	3,255,920	.1957		91,476		33,361		120,128			(58,047)		9,827		0001
Purchased Call/AIGO Index/AIG000NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/23/2026	3	2,596,545	1937.48		76,789		24,281		113,272			(52,557)		7,287		0001
Purchased Call/AIGO Index/AIG000NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2026	4	5,339,140	1942.4		159,461		52,909		223,733			(106,516)		15,370		0001
Purchased Call/AIGO Index/AIG000NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2026	3	2,018,009	1944.9		58,031		19,095		82,354			(38,887)		5,785		0001
Purchased Call/AIGO Index/AIG000QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/06/2026	3	6,282,459	1949.36		188,065		66,952		248,949			(121,168)		18,674		0001
Purchased Call/AIGO Index/AIG000NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/16/2026	3	7,632,894	1932.67		225,203		67,173		346,396			(158,247)		20,760		0001
Purchased Call/AIGO Index/AIG000QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/13/2026	3	9,063,136	1954.59		267,151		100,542		344,854			(167,088)		27,661		0001
Purchased Call/AIGO Index/AIG000NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2025	01/30/2026	5	5,243,975	1950.21		151,337		50,861		203,778			(100,609)		15,159		0001
Purchased Call/AIGO Index/AIG000NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/15/2026	2	1,270,816	1927.64		37,833		11,186		60,411			(26,694)		3,440		0001
Purchased Call/AIGO Index/AIG000PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/04/2026	3	5,353,546	1939.83		160,631		68,239		239,553			(92,330)		17,443		0001
Purchased Call/AIGO Index/AIG000NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	01/26/2026	2	2,855,227	1940.88		85,893		28,112		120,734			(57,856)		8,117		0001
Purchased Call/AIGO Index/AIG000QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2026	2	3,283,555	1954.59		100,664		38,666		125,242			(61,940)		10,168		0001
Purchased Call/AIGO Index/AIG000NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/23/2026	4	5,615,699	1940.88		165,121		52,344		236,976			(112,818)		15,761		0001
Purchased Call/AIGO Index/AIG000PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	03/06/2026	5	5,703,270	1933.97		163,740		73,126		269,480			(90,925)		18,702		0001
Purchased Call/AIGO Index/AIG000PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/12/2026	6	3,361,968	1923.81		99,466		44,757		174,026			(54,785)		11,233		0001
Purchased Call/AIGO Index/AIG000PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2025	02/27/2026	4	9,426,287	1947.77		260,838		108,887		390,200			(152,269)		30,214		0001
Purchased Call/AIGO Index/AIG000PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2026	3	8,230,896	1922.97		241,227		107,072		428,544			(134,092)		27,418		0001
Purchased Call/AIGO Index/AIG000QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/18/2026	4	2,207,908	1960.65		64,691		25,096		79,485			(39,589)		6,861		0001
Purchased Call/AIGO Index/AIG000PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2026	3	8,571,749	1949.89		243,807		99,649		347,198			(144,195)		27,383		0001
Purchased Call/AIGO Index/AIG000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/20/2026	3	2,430,185	1939.91		69,695		32,887		110,788			(36,973)		8,317		0001
Purchased Call/AIGO Index/AIG000QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	03/20/2026	5	7,519,155	1936.46		221,015		104,526		353,039			(116,795)		25,733		0001

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Purchased Call/AIGO Index/AIG000QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/24/2026	2	3,278,228	1941.71		95,676		46,001		147,645			(49,664)		11,350		0001
Purchased Call/AIGO Index/AIG000PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2025	03/13/2026	4	5,768,008	1918.91		176,938		80,024		311,067			(97,290)		19,332		0001
Purchased Call/AIGO Index/AIG000QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/26/2026	2	2,169,379	1934.61		62,476		30,463		104,068			(32,123)		7,553		0001
Purchased Call/AIGO Index/AIG000QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2026	4	5,567,830	1933.59		159,251		73,538		266,714			(85,684)		18,887		0001
Purchased Call/AIGO Index/AIG000QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/18/2026	5	4,126,965	1929.59		124,956		57,946		204,739			(67,003)		14,041		0001
Purchased Call/AIGO Index/AIG000NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2026	3	1,122,116	1902.02		40,558		11,808		66,862			(28,715)		3,024		0001
Purchased Call/AIGO Index/AIG000PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/25/2025	02/24/2026	3	2,946,883	1953.26		84,059		33,922		115,131			(50,100)		9,351		0001
Purchased Call/AIGO Index/AIG000PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/10/2026	3	4,406,786	1923.84		127,962		56,606		227,507			(71,323)		14,634		0001
Purchased Call/AIGO Index/AIG000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2026	4	6,093,777	1961.98		177,029		68,986		216,975			(108,064)		19,004		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/27/2026	4	7,142,408	1931.98		208,019		102,339		350,652			(105,992)		24,939		0001
Purchased Call/AIGO Index/AIG000MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/02/2026	4	9,910,874	1931.84		287,611		74,353		445,979			(213,211)		25,148		0001
Purchased Call/AIGO Index/AIG000MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/07/2026	2	1,472,020	1919.95		43,086		11,658		74,585			(31,374)		3,833		0001
Purchased Call/AIGO Index/AIG000MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2026	1	2,347,528	1906.19		68,783		19,517		134,816			(49,291)		6,265		0001
Purchased Call/AIGO Index/AIG000QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/03/2026	3	3,644,023	1944.63		111,899		38,662		150,324			(73,142)		10,705		0001
Purchased Call/AIGO Index/AIG000NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	01/30/2026	3	6,373,171	1946.67		185,388		62,358		256,580			(123,123)		18,423		0001
Purchased Call/AIGO Index/AIG000QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2026	1	1,312,328	1951.68		38,451		15,359		51,940			(23,155)		4,150		0001
Purchased Call/AIGO Index/AIG000QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2026	3	1,470,757	1953.17		40,063		14,775		56,516			(25,259)		4,456		0001
Purchased Call/AIGO Index/AIG000PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	03/05/2026	6	4,091,808	1946.92		110,557		48,066		172,026			(62,564)		13,375		0001
Purchased Call/AIGO Index/AIG000PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/25/2026	2	1,865,086	1951.11		52,172		21,245		74,538			(30,940)		5,938		0001
Purchased Call/AIGO Index/AIG000PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/03/2026	2	3,095,588	1938.79		92,634		39,180		139,567			(53,414)		10,054		0001
Purchased Call/AIGO Index/AIG000QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2026	3	6,123,057	1959.69		177,344		62,216		218,115			(115,092)		18,130		0001
Purchased Call/AIGO Index/AIG000NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/21/2026	2	3,490,615	1941.01		100,134		30,995		146,567			(69,044)		9,711		0001
Purchased Call/AIGO Index/AIG000PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/27/2026	4	6,447,323	1939.42		193,154		79,901		288,043			(113,547)		20,666		0001
Purchased Call/AIGO Index/AIG000MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2026	1	1,927,509	1930.83		51,012		13,669		87,911			(37,278)		4,994		0001
Purchased Call/AIGO Index/AIG000NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2026	1	2,435,790	1946.67		71,369		24,379		98,281			(47,061)		7,127		0001
Purchased Call/AIGO Index/AIG000QSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2026	1	3,246,486	1949.36		95,122		34,328		128,936			(60,909)		9,762		0001
Purchased Call/AIGO Index/AIG000US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2026	2	2,585,206	1885.14		79,433		58,158		187,005			(21,376)		11,035		0001
Purchased Call/AIGO Index/AIG000TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/12/2026	5	4,319,178	1873.67		124,085		87,761		334,509			(36,699)		18,051		0001
Purchased Call/AIGO Index/AIG000TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2025	06/16/2026	3	3,914,627	1872.83		116,376		83,296		305,052			(33,451)		16,488		0001

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Purchased Call/AIGO Index/AIG000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/18/2026	3	7,298,563	1878.3		217,347		157,675		550,321			(60,385)		30,859		0001
Purchased Call/AIGO Index/AIG000TSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2026	3	3,663,031	1868.27		111,011		76,976		292,837			(34,153)		15,218		0001
Purchased Call/AIGO Index/AIG000SSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2026	3	3,630,859	1863.68		107,214		68,159		296,883			(39,135)		14,442		0001
Purchased Call/AIGO Index/AIG000TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2026	3	4,301,834	1875.75		124,650		89,519		329,361			(35,735)		18,154		0001
Purchased Call/AIGO Index/AIG000SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2025	05/20/2026	4	5,407,563	1867.25		150,391		95,852		432,797			(54,691)		21,556		0001
Purchased Call/AIGO Index/AIG000SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/05/2026	2	3,269,684	1878.33		98,585		58,837		242,804			(39,807)		12,605		0001
Purchased Call/AIGO Index/AIG000RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	4	3,062,066	1876.18		90,732		51,226		229,658			(39,647)		11,474		0001
Purchased Call/AIGO Index/AIG000SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/08/2026	4	3,285,447	1876.23		93,814		57,030		247,634			(37,126)		12,753		0001
Purchased Call/AIGO Index/AIG000RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/10/2026	3	4,328,650	1865.57		124,790		66,158		346,269			(59,004)		15,697		0001
Purchased Call/AIGO Index/AIG000RSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/22/2026	5	5,679,988	1876.35		164,143		92,097		425,390			(72,153)		21,232		0001
Purchased Call/AIGO Index/AIG000TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/10/2026	3	4,082,777	1874.32		118,506		82,352		314,701			(36,293)		16,996		0001
Purchased Call/AIGO Index/AIG000QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2026	4	4,464,519	1888.58		116,797		59,601		305,680			(57,423)		15,849		0001
Purchased Call/AIGO Index/AIG000QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/07/2026	2	3,124,008	1862.2		81,295		42,241		255,057			(39,063)		11,240		0001
Purchased Call/AIGO Index/AIG000SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2026	3	3,076,524	1884.24		85,265		51,444		220,028			(34,024)		11,915		0001
Purchased Call/AIGO Index/AIG000RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	05/01/2026	3	3,591,396	1881.65		100,748		59,283		260,680			(41,815)		13,718		0001
Purchased Call/AIGO Index/AIG000RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/10/2026	4	7,355,541	1865.18		215,257		114,358		589,864			(101,326)		26,674		0001
Purchased Call/AIGO Index/AIG000TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2026	4	2,544,525	1879.94		71,414		48,664		188,984			(22,975)		10,466		0001
Purchased Call/AIGO Index/AIG000SSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/13/2026	3	4,832,075	1865.95		134,977		83,405		389,072			(51,670)		18,969		0001
Purchased Call/AIGO Index/AIG000USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/26/2026	2	2,827,634	1895.68		81,081		60,302		191,577			(21,219)		12,137		0001
Purchased Call/AIGO Index/AIG000TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2026	3	3,459,406	1867.95		97,517		64,429		276,088			(33,222)		13,997		0001
Purchased Call/AIGO Index/AIG000TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/12/2026	5	3,551,208	1884.19		96,630		68,215		257,580			(28,897)		14,841		0001
Purchased Call/AIGO Index/AIG000TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2026	5	6,110,611	1871.02		182,476		123,537		479,589			(59,173)		25,083		0001
Purchased Call/AIGO Index/AIG000RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/17/2026	5	12,363,580	1878.2		354,042		194,663		913,281			(160,128)		45,645		0001
Purchased Call/AIGO Index/AIG000TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2025	05/29/2026	4	5,120,464	1873.3		146,140		97,582		395,663			(49,010)		20,804		0001
Purchased Call/AIGO Index/AIG000RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/16/2026	3	4,709,100	1876.62		137,074		74,889		351,330			(62,492)		17,342		0001
Purchased Call/AIGO Index/AIG000RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/28/2026	3	4,446,424	1886.54		130,475		75,362		311,941			(55,169)		16,863		0001
Purchased Call/AIGO Index/AIG000RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/15/2026	4	4,860,877	1872.6		142,751		77,240		372,183			(65,557)		17,855		0001
Purchased Call/AIGO Index/AIG000USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	06/26/2026	4	4,634,117	1894.51		138,824		103,543		316,347			(35,724)		19,891		0001
Purchased Call/AIGO Index/AIG000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/18/2026	4	2,136,687	1877.27		62,427		45,194		162,137			(17,564)		9,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000S$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/15/2026	3	3,826,830	1867.46		108,390		68,140		305,467			(40,528)		15,090		0001
Purchased Call/AIGO Index/AIG000U$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/24/2026	4	4,040,541	1892.93		115,073		84,448		278,332			(30,790)		17,279		0001
Purchased Call/AIGO Index/AIG000RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2025	04/24/2026	4	6,637,100	1882.59		194,423		110,868		477,472			(83,964)		24,931		0001
Purchased Call/AIGO Index/AIG000S$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/08/2026	4	4,480,736	1876.25		123,995		75,543		337,683			(48,770)		17,393		0001
Purchased Call/AIGO Index/AIG000R$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	04/29/2026	3	5,427,204	1888.72		155,305		90,232		375,449			(65,143)		20,632		0001
Purchased Call/AIGO Index/AIG000RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2025	04/09/2026	4	4,676,997	1878.59		124,755		65,708		343,570			(59,285)		16,916		0001
Purchased Call/AIGO Index/AIG000S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/01/2026	4	6,831,145	1876.58		199,798		118,139		512,483			(82,050)		26,092		0001
Purchased Call/AIGO Index/AIG000RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/14/2026	3	4,476,321	1869.98		132,771		71,558		348,427			(61,249)		16,401		0001
Purchased Call/AIGO Index/AIG000S$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2025	05/15/2026	5	4,693,203	1865.41		134,963		84,896		379,381			(50,384)		18,506		0001
Purchased Call/AIGO Index/AIG000S$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/06/2026	3	5,779,090	1883.62		167,030		99,972		414,826			(67,157)		22,331		0001
Purchased Call/AIGO Index/AIG000QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/02/2026	4	3,308,320	1941.78		82,360		41,718		150,526			(40,745)		11,745		0001
Purchased Call/AIGO Index/AIG000S$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/14/2026	3	3,407,212	1857.95		103,354		64,498		288,082			(39,211)		13,405		0001
Purchased Call/AIGO Index/AIG000S$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/22/2026	3	4,521,884	1862.82		132,513		86,127		377,984			(46,868)		18,103		0001
Purchased Call/AIGO Index/AIG000S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2026	1	266,656	1862.82		7,706		5,031		21,946			(2,722)		1,077		0001
Purchased Call/AIGO Index/AIG000T$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/05/2026	4	4,100,844	1866.14		119,687		82,281		331,783			(37,798)		16,901		0001
Purchased Call/AIGO Index/AIG000S$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/22/2026	4	3,489,109	1855.38		104,690		67,941		300,081			(37,372)		13,968		0001
Purchased Call/AIGO Index/AIG000T$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/05/2026	3	3,338,116	1875.72		91,833		62,939		254,682			(29,309)		13,758		0001
Purchased Call/AIGO Index/AIG000Q$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	04/01/2026	3	4,881,677	1938.9		141,829		71,190		227,230			(70,645)		17,283		0001
Purchased Call/AIGO Index/AIG000RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/21/2026	4	4,732,913	1875.84		137,148		76,657		355,455			(60,554)		17,648		0001
Purchased Call/AIGO Index/AIG000RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/24/2026	3	3,776,674	1881.56		109,729		62,417		273,556			(47,685)		14,186		0001
Purchased Call/AIGO Index/AIG000RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2026	3	4,641,041	1886.47		130,813		76,349		326,103			(54,718)		17,685		0001
Purchased Call/AIGO Index/AIG000U$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/25/2026	3	2,376,263	1888.58		71,733		53,112		168,377			(18,927)		10,181		0001
Purchased Call/AIGO Index/AIG000S$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2026	3	2,945,520	1856.69		84,416		54,289		251,306			(30,442)		11,767		0001
Purchased Call/AIGO Index/AIG000S$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/12/2026	3	3,227,079	1866.95		91,829		56,608		258,125			(35,280)		12,640		0001
Purchased Call/AIGO Index/AIG000T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/29/2026	3	3,593,309	1870.79		105,137		70,043		282,005			(35,567)		14,599		0001
Purchased Call/AIGO Index/AIG000Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	03/31/2026	3	4,059,670	1933.48		121,287		60,708		197,430			(60,585)		14,333		0001
Purchased Call/AIGO Index/AIG000T$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2025	06/11/2026	4	2,601,789	1876.86		78,186		54,872		197,487			(23,621)		10,852		0001
Purchased Call/AIGO Index/AIG000Q$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2025	04/08/2026	4	4,563,144	1850.72		144,708		75,485		400,077			(69,245)		16,461		0001
Purchased Call/AIGO Index/AIG000T$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/28/2026	3	6,246,478	1864.18		182,228		120,210		510,220			(62,326)		25,326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2026	2	3,409,341	1871.66		97,727		65,889		266,399			(31,940)		13,966		0001
Purchased Call/AIGO Index/AIG000Q$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2026	2	4,989,705	1920.23		125,691		63,962		270,459			(62,087)		17,714		0001
Purchased Call/AIGO Index/AIG000U$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2026	4	6,575,320	1902.95		193,721		146,125		425,515			(48,195)		28,433		0001
Purchased Call/AIGO Index/AIG000V$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	5,104,791	1893.24		152,575		122,637		354,369			(30,590)		22,751		0001
Purchased Call/AIGO Index/AIG000V$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2025	07/21/2026	4	4,159,078	1903.12		127,135		103,160		271,532			(24,239)		18,664		0001
Purchased Call/AIGO Index/AIG000W$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2026	3	3,537,265	1918.49		111,628		96,843		211,447			(15,010)		16,430		0001
Purchased Call/AIGO Index/AIG000V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/24/2026	4	3,238,091	1910.31		89,073		73,386		202,203			(16,039)		14,605		0001
Purchased Call/AIGO Index/AIG000W$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2026	1	92,898	1923.16		2,703		2,331		5,380			(390)		431		0001
Purchased Call/AIGO Index/AIG000V$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	07/31/2026	3	3,125,039	1892.9		95,292		80,120		218,732			(15,756)		14,260		0001
Purchased Call/AIGO Index/AIG000V$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/04/2026	4	3,943,027	1916.92		114,837		97,474		237,149			(17,608)		18,110		0001
Purchased Call/AIGO Index/AIG000V$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/27/2026	1	69,009	1910.31		2,001		1,648		4,313			(365)		313		0001
Purchased Call/AIGO Index/AIG000X$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/25/2026	4	4,183,522	1937.95		124,636		112,939		221,736			(11,975)		19,859		0001
Purchased Call/AIGO Index/AIG000W$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/13/2026	3	2,437,507	1940.48		65,201		57,102		125,908			(8,455)		11,358		0001
Purchased Call/AIGO Index/AIG000W$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	5,454,598	1928.47		156,954		138,392		293,136			(19,349)		25,457		0001
Purchased Call/AIGO Index/AIG000X$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2026	4	2,426,204	1942.28		74,862		68,885		125,117			(6,538)		11,552		0001
Purchased Call/AIGO Index/AIG000V$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/28/2026	4	3,329,805	1899.98		102,731		85,300		222,560			(17,618)		15,119		0001
Purchased Call/AIGO Index/AIG000V$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2026	3	4,135,746	1908.26		114,635		95,213		262,365			(19,671)		18,810		0001
Purchased Call/AIGO Index/AIG000X$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	2	3,935,112	1947.94		113,628		104,596		195,412			(10,155)		18,765		0001
Purchased Call/AIGO Index/AIG000V$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/23/2026	3	2,431,722	1914.91		68,914		56,270		147,211			(12,931)		10,949		0001
Purchased Call/AIGO Index/AIG000W$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/21/2026	5	5,162,320	1946.77		146,546		132,187		256,986			(15,208)		24,356		0001
Purchased Call/AIGO Index/AIG000W$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/20/2026	3	2,711,133	1927.32		76,800		68,777		153,835			(8,473)		12,772		0001
Purchased Call/AIGO Index/AIG000X$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/14/2026	2	978,941	2004.13		28,707		27,543		32,721			(1,372)		4,786		0001
Purchased Call/AIGO Index/AIG000W$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/07/2026	4	3,884,874	1923.16		111,019		95,887		224,765			(15,655)		17,930		0001
Purchased Call/AIGO Index/AIG000W$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2025	08/18/2026	4	4,128,444	1927.89		116,603		103,452		223,254			(13,400)		19,388		0001
Purchased Call/AIGO Index/AIG000V$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/22/2026	4	5,854,287	1909.02		170,687		138,369		368,156			(32,623)		26,315		0001
Purchased Call/AIGO Index/AIG000V$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/31/2026	3	2,940,870	1905.25		88,954		74,989		190,459			(14,343)		13,419		0001
Purchased Call/AIGO Index/AIG000W$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/21/2026	3	4,496,139	1921.99		142,567		128,157		264,443			(15,384)		21,213		0001
Purchased Call/AIGO Index/AIG000X$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/09/2026	3	3,435,511	1990.33		102,651		97,187		126,899			(5,775)		16,676		0001
Purchased Call/AIGO Index/AIG000X$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2025	09/08/2026	4	4,958,731	1993.44		143,186		135,376		178,604			(8,190)		24,035		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000Y$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2026	4	3,801,978	2015.61		109,989		106,310		116,669			(3,982)		18,642		0001
Purchased Call/AIGO Index/AIG000YS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2026	4	4,130,416	2013.15		121,812		117,461		128,959			(4,662)		20,223		0001
Purchased Call/AIGO Index/AIG000USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2026	3	5,906,583	1905.24		170,533		129,296		376,706			(42,211)		25,588		0001
Purchased Call/AIGO Index/AIG000XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/26/2026	3	2,701,000	1941.74		78,634		71,376		139,672			(7,434)		12,841		0001
Purchased Call/AIGO Index/AIG000W$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2025	08/06/2026	3	2,037,773	1918.81		60,752		52,051		121,239			(9,037)		9,390		0001
Purchased Call/AIGO Index/AIG000US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/14/2026	2	2,791,857	1890.17		75,289		59,505		197,236			(15,905)		12,378		0001
Purchased Call/AIGO Index/AIG000W$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2026	3	4,131,367	1928.08		125,024		108,665		231,978			(16,632)		19,220		0001
Purchased Call/AIGO Index/AIG000Y$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2026	4	1,826,289	2015.16		52,870		51,458		56,345			(1,734)		8,967		0001
Purchased Call/AIGO Index/AIG000VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/24/2026	2	1,917,492	1910.94		55,239		45,365		119,246			(10,220)		8,648		0001
Purchased Call/AIGO Index/AIG000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/25/2026	3	4,513,817	1997.79		132,180		131,613		153,797			(1,610)		22,414		0001
Purchased Call/AIGO Index/AIG000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/04/2026	4	5,942,573	1980.08		176,451		165,858		221,343			(11,736)		28,635		0001
Purchased Call/AIGO Index/AIG000XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/28/2026	4	5,616,968	1946.85		166,586		154,002		281,034			(13,751)		26,785		0001
Purchased Call/AIGO Index/AIG000XSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/11/2026	4	5,253,568	2011.91		149,597		143,153		167,532			(7,577)		25,575		0001
Purchased Call/AIGO Index/AIG000USW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/10/2026	5	5,265,708	1890.76		151,290		118,871		370,148			(33,071)		23,183		0001
Purchased Call/AIGO Index/AIG000W$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	08/07/2026	3	4,570,022	1923.4		132,550		113,993		263,983			(19,411)		21,092		0001
Purchased Call/AIGO Index/AIG000XSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2025	09/04/2026	4	2,486,687	1960.8		80,333		75,475		113,550			(5,407)		11,982		0001
Purchased Call/AIGO Index/AIG000Y$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/18/2026	3	4,081,683	2015.31		117,939		115,095		126,023			(3,772)		20,070		0001
Purchased Call/AIGO Index/AIG000USS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2025	07/09/2026	3	1,495,014	1899.97		42,829		33,326		99,041			(9,679)		6,570		0001
Purchased Call/AIGO Index/AIG000XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2026	3	2,927,468	1955.06		87,857		81,804		139,006			(6,398)		14,086		0001
Purchased Call/AIGO Index/AIG000W$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2026	1	1,048,524	1946.77		30,512		27,486		52,259			(3,242)		4,970		0001
Purchased Call/AIGO Index/AIG000US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/07/2026	3	4,147,275	1892.67		115,579		89,119		287,539			(26,641)		18,162		0001
Purchased Call/AIGO Index/AIG000USK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/02/2026	4	2,462,494	1904.98		70,558		53,802		157,429			(17,261)		10,687		0001
Purchased Call/AIGO Index/AIG000Y$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2026	3	2,097,864	2016.91		58,962		58,067		64,357			(1,061)		10,388		0001
Purchased Call/AIGO Index/AIG000YSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2025	09/24/2026	3	2,262,153	2008.87		61,829		61,293		73,982			(910)		11,217		0001
Purchased Call/AIGO Index/AIG000XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/11/2026	3	5,252,615	2004.13		157,702		151,375		175,231			(7,137)		25,570		0001
Purchased Call/AIGO Index/AIG000YS$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/29/2026	2	5,822,035	2009.62		173,801		173,801		176,117			(143)		29,070		0001
Purchased Call/AIGO Index/AIG000VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/15/2026	3	5,360,713	1881.8		159,548		126,407		399,055			(33,445)		23,809		0001
Purchased Call/AIGO Index/AIG000VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/17/2026	3	3,099,478	1890.92		90,985		72,969		218,310			(18,554)		13,814		0001
Purchased Call/AIGO Index/AIG000VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/16/2026	2	2,353,687	1887.81		69,251		55,252		168,923			(14,318)		10,472		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000YSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/18/2026	3	5,289,091	2012.33		155,507		152,196		167,146			(4,287)		26,007		0001
Purchased Call/AIGO Index/AIG000XST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/10/2026	3	1,503,554	1996.04		46,749		44,525		53,274			(2,469)		7,309		0001
Purchased Call/AIGO Index/AIG000VSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/05/2026	3	3,754,393	1917.14		109,747		93,283		225,676			(16,696)		17,272		0001
Purchased Call/AIGO Index/AIG000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/22/2026	4	4,671,531	2018.23		132,728		130,512		141,550			(2,577)		23,100		0001
Purchased Call/AIGO Index/AIG000USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2025	07/02/2026	2	5,181,526	1905.32		142,639		108,989		330,517			(34,394)		22,488		0001
Purchased Call/AIGO Index/AIG000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2025	09/02/2026	4	2,588,918	1948.24		80,878		75,259		128,750			(5,903)		12,438		0001
Purchased Call/AIGO Index/AIG000WSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/14/2026	3	3,735,135	1928.1		108,389		95,327		210,060			(13,800)		17,432		0001
Purchased Call/AIGO Index/AIG000WSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2026	1	392,744	1928.47		11,429		10,075		22,055			(1,432)		1,842		0001
Purchased Call/AIGO Index/AIG000USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/08/2026	4	4,779,429	1887.77		144,193		111,443		341,971			(32,974)		20,968		0001
Purchased Call/AIGO Index/AIG000YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2026	1	1,077,248	2012.33		31,348		30,657		34,111			(940)		5,319		0001
Purchased Call/AIGO Index/AIG000YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/25/2026	3	6,166,357	1999.63		186,102		185,855		201,196			(1,233)		30,620		0001
Purchased Call/AIGO Index/AIG000XS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2026	2	1,883,402	1946.85		56,750		52,529		94,344			(4,536)		9,022		0001
Purchased Call/AIGO Index/AIG000YS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2026	1	1,705,679	1999.63		49,635		49,499		60,039			(541)		8,505		0001
Purchased Call/AIGO Index/AIG000VSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/30/2026	4	2,433,430	1896.87		69,691		58,283		166,068			(11,715)		11,086		0001
Purchased Call/AIGO Index/AIG000XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2026	1	1,048,999	1946.85		30,526		28,171		52,607			(2,654)		5,032		0001
Purchased Call/AIGO Index/AIG000WSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2026	3	3,607,364	1923.24		105,644		93,920		210,111			(12,008)		16,967		0001
Purchased Call/AIGO Index/AIG000USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/10/2026	2	2,732,947	1899.14		75,453		59,038		182,143			(16,855)		12,032		0001
Purchased Call/AIGO Index/AIG000YSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2026	1	1,648,871	2014.75		47,817		47,817		47,888					8,244		0001
Purchased Call/AIGO Index/AIG0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/02/2025	3	4,027,840	1769.88	132,044			181		553,078			(49,385)		1,491		0001
Purchased Call/AIGO Index/AIG0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	2	1,330,501	1753.89	49,170			135		196,447			(18,391)		603		0001
Purchased Call/AIGO Index/AIG0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	3	973,595	1754.13	37,342			103		143,598			(13,994)		441		0001
Purchased Call/AIGO Index/AIG0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/03/2025	3	1,522,846	1757.59	58,850			163		221,170			(22,139)		690		0001
Purchased Call/AIGO Index/AIG0002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	2	1,542,645	1767.71	59,255			408		213,907			(22,223)		989		0001
Purchased Call/AIGO Index/AIG0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	1	74,226	1767.71	3,014			29		10,289			(1,129)		55		0001
Purchased Call/AIGO Index/AIG0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/09/2025	4	2,735,945	1773.72	106,948			1,177		368,540			(40,040)		2,148		0001
Purchased Call/AIGO Index/AIG0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	4	1,468,824	1782.38	54,120			671		189,730			(20,276)		1,216		0001
Purchased Call/AIGO Index/AIG0002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,259,035	1786.22	43,615			541		159,580			(16,335)		1,042		0001
Purchased Call/AIGO Index/AIG0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,567,237	1777.82	56,387			701		206,975			(21,163)		1,297		0001
Purchased Call/AIGO Index/AIG0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	3	1,660,482	1773.47	63,289			1,047		223,888			(23,753)		1,567		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2025	3	4,125,072	1781.75	148,853			3,069		534,119			(55,694)		4,318		0001
Purchased Call/AIGO Index/AIG0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,067,933	1781.64	36,144			794		138,324			(13,517)		1,152		0001
Purchased Call/AIGO Index/AIG0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	1,038,187	1770.08	35,834			791		142,114			(13,427)		1,120		0001
Purchased Call/AIGO Index/AIG0003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/17/2025	2	759,043	1763.29	26,407			584		107,219			(9,913)		819		0001
Purchased Call/AIGO Index/AIG0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	3	1,879,410	1754.31	68,351			1,789		276,396			(25,637)		2,200		0001
Purchased Call/AIGO Index/AIG0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2025	2	3,542,185	1752.62	136,714			4,132		524,500			(51,132)		4,446		0001
Purchased Call/AIGO Index/AIG0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	4	1,834,950	1760.6	61,652			1,952		262,132			(23,091)		2,353		0001
Purchased Call/AIGO Index/AIG0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	2	901,955	1748.55	32,199			1,022		135,933			(12,063)		1,156		0001
Purchased Call/AIGO Index/AIG0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	2	1,683,478	1743.76	62,304			1,980		259,023			(23,382)		2,158		0001
Purchased Call/AIGO Index/AIG0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/27/2025	2	2,074,612	1743.65	79,372			2,843		319,311			(29,774)		2,821		0001
Purchased Call/AIGO Index/AIG0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2025	6	4,729,833	1748.94	180,094	8,324		8,252		711,078			(74,679)		6,780		0001
Purchased Call/AIGO Index/AIG0003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	2	1,486,873	1751.22	59,207			2,441		221,275			(22,145)		2,167		0001
Purchased Call/AIGO Index/AIG0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	4	1,496,070	1761.45	67,891			2,854		212,695			(25,841)		2,180		0001
Purchased Call/AIGO Index/AIG0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	7	1,004,362	1778.23	40,743			1,719		132,001			(15,562)		1,464		0001
Purchased Call/AIGO Index/AIG0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/03/2025	2	1,603,536	1791.26	56,061			2,549		197,570			(21,028)		2,447		0001
Purchased Call/AIGO Index/AIG0004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	1	63,805	1791.26	2,218			107		7,859			(831)		100		0001
Purchased Call/AIGO Index/AIG0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/06/2025	5	4,750,281	1783.52	174,366			8,632		607,967			(65,266)		7,562		0001
Purchased Call/AIGO Index/AIG0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	2,902,312	1782.32	103,045			5,255		373,537			(38,659)		4,682		0001
Purchased Call/AIGO Index/AIG0004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/07/2025	3	1,621,000	1779.11	58,880			3,013		211,938			(22,124)		2,615		0001
Purchased Call/AIGO Index/AIG0004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	2	1,661,276	1770.46	63,766			3,259		226,320			(23,925)		2,680		0001
Purchased Call/AIGO Index/AIG0004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/10/2025	5	2,309,764	1776.96	87,586			4,836		305,063			(32,908)		3,871		0001
Purchased Call/AIGO Index/AIG0004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	3	4,006,316	1776.96	171,358			9,902		529,050			(64,188)		6,875		0001
Purchased Call/AIGO Index/AIG0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2025	4	3,248,044	1775.13	140,532			8,307		432,538			(52,579)		5,639		0001
Purchased Call/AIGO Index/AIG0004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	3	2,064,526	1800.03	76,253			4,614		242,673			(28,530)		3,625		0001
Purchased Call/AIGO Index/AIG0004SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	4	1,268,713	1799.44	47,832			2,911		149,592			(17,970)		2,227		0001
Purchased Call/AIGO Index/AIG0004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/14/2025	3	2,532,828	1799.28	97,793			5,949		298,893			(36,782)		4,447		0001
Purchased Call/AIGO Index/AIG0004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	11/17/2025	4	2,145,626	1802.85	82,216			5,339		248,439			(30,913)		3,890		0001
Purchased Call/AIGO Index/AIG0004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2025	4	5,491,883	1807.45	202,534			13,953		619,993			(75,824)		10,264		0001
Purchased Call/AIGO Index/AIG0004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/21/2025	4	3,340,757	1806.01	127,103			8,953		380,019			(47,630)		6,305		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	4	1,695,918	1808.69	63,900			4,510		190,132			(24,038)		3,201		0001
Purchased Call/AIGO Index/AIG0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/26/2025	2	864,573	1808.54	32,998			2,542		96,935			(12,359)		1,708		0001
Purchased Call/AIGO Index/AIG0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/24/2025	3	266,199	1808.54	10,287			769		29,864			(3,870)		517		0001
Purchased Call/AIGO Index/AIG0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/26/2025	3	3,664,683	1809.72	139,461			10,758		408,239			(52,265)		7,241		0001
Purchased Call/AIGO Index/AIG0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	5	1,942,288	1812.8	74,202			5,929		212,684			(27,795)		3,904		0001
Purchased Call/AIGO Index/AIG0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	11/28/2025	6	1,894,624	1814.67	74,653			6,005		205,314			(28,129)		3,809		0001
Purchased Call/AIGO Index/AIG0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	11/28/2025	4	7,444,595	1816.22	284,471			22,847		799,754			(107,207)		14,965		0001
Purchased Call/AIGO Index/AIG0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/01/2025	4	2,033,247	1829.15	72,070			6,059		202,610			(27,044)		4,190		0001
Purchased Call/AIGO Index/AIG0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/04/2025	5	2,936,903	1822.85	107,755			9,508		303,554			(40,444)		6,197		0001
Purchased Call/AIGO Index/AIG0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	1	46,131	1829.15	1,573			135		4,596			(591)		96		0001
Purchased Call/AIGO Index/AIG0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/05/2025	7	2,357,508	1819.5	98,353			9,419		248,369			(39,373)		5,012		0001
Purchased Call/AIGO Index/AIG0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	5	1,163,672	1816.28	45,837			4,123		124,856			(17,228)		2,474		0001
Purchased Call/AIGO Index/AIG0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	3	2,458,882	1820.76	91,698			8,236		257,186			(34,415)		5,228		0001
Purchased Call/AIGO Index/AIG0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/08/2025	3	1,907,232	1821.39	72,156			6,762		198,743			(27,074)		4,146		0001
Purchased Call/AIGO Index/AIG0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/10/2025	2	510,536	1821.39	20,920			2,024		53,189			(7,872)		1,126		0001
Purchased Call/AIGO Index/AIG0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	5	3,840,168	1822.81	151,395			14,791		396,688			(56,680)		8,528		0001
Purchased Call/AIGO Index/AIG0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/12/2025	8	2,467,552	1822.43	108,706			10,807		255,416			(40,835)		5,518		0001
Purchased Call/AIGO Index/AIG0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/12/2025	5	2,510,233	1840.9	105,609			10,506		232,411			(39,643)		5,613		0001
Purchased Call/AIGO Index/AIG0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	4	1,597,715	1859.69	59,286			5,904		130,633			(22,271)		3,573		0001
Purchased Call/AIGO Index/AIG0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/15/2025	4	2,629,570	1858.34	100,239			10,359		217,026			(37,599)		5,999		0001
Purchased Call/AIGO Index/AIG0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	4	1,906,285	1858.34	75,230			7,979		157,348			(28,197)		4,406		0001
Purchased Call/AIGO Index/AIG0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2025	6	3,564,812	1861.19	137,551			14,792		288,461			(51,581)		8,292		0001
Purchased Call/AIGO Index/AIG0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/19/2025	4	2,755,347	1869.35	104,833			11,478		210,396			(39,463)		6,450		0001
Purchased Call/AIGO Index/AIG0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	6	1,717,941	1858.58	68,951			7,547		141,546			(25,925)		4,021		0001
Purchased Call/AIGO Index/AIG0006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/19/2025	5	1,808,701	1867.76	70,161			7,696		139,708			(26,476)		4,234		0001
Purchased Call/AIGO Index/AIG0006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/22/2025	3	545,362	1869.79	20,594			2,344		41,519			(7,769)		1,300		0001
Purchased Call/AIGO Index/AIG0006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	12/26/2025	8	6,660,934	1875.68	240,297			28,578		485,723			(90,222)		16,260		0001
Purchased Call/AIGO Index/AIG0006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	6	3,630,763	1877.12	121,103	7,638		16,355		261,920			(51,177)		8,863		0001
Purchased Call/AIGO Index/AIG0006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/26/2025	5	3,557,321	1874.01	118,533			14,181		262,641			(44,888)		8,684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0006$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	12/29/2025	7	3,221,989	1868.86	110,716			13,632		247,048			(41,672)		8,000		0001
Purchased Call/AIGO Index/AIG0006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	6	3,266,975	1861.97	115,018			14,761		263,006			(43,145)		8,290		0001
Purchased Call/AIGO Index/AIG0006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	5	3,465,496	1855.31	128,419			16,516		291,921			(48,288)		8,793		0001
Purchased Call/AIGO Index/AIG0006$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	4	3,996,699	1848.92	155,598			20,029		351,153			(58,631)		10,141		0001
Purchased Call/AIGO Index/AIG0006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/05/2026	5	1,172,901	1849.01	44,527			5,909		102,999			(16,755)		3,023		0001
Purchased Call/AIGO Index/AIG0006$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2026	2	485,901	1849.01	18,647			2,516		42,677			(6,989)		1,265		0001
Purchased Call/AIGO Index/AIG0006$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/08/2026	6	2,466,686	1858.2	89,357			12,182		203,855			(33,476)		6,456		0001
Purchased Call/AIGO Index/AIG0006$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	9	4,672,658	1850.99	175,188			24,226		405,114			(65,815)		12,290		0001
Purchased Call/AIGO Index/AIG0006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	6	3,880,037	1852.4	152,821			21,290		333,306			(57,755)		10,205		0001
Purchased Call/AIGO Index/AIG0006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	01/09/2026	6	3,222,483	1853.12	122,274			16,948		275,513			(46,006)		8,476		0001
Purchased Call/AIGO Index/AIG0007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/12/2026	2	1,371,237	1856.56	47,391			6,734		114,607			(17,798)		3,660		0001
Purchased Call/AIGO Index/AIG0007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2026	1	67,505	1856.56	2,226			325		5,643			(834)		183		0001
Purchased Call/AIGO Index/AIG0007$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	7	5,289,973	1844.07	201,141			29,671		479,438			(75,443)		14,388		0001
Purchased Call/AIGO Index/AIG0007$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	3	3,186,824	1836.49	128,501			18,974		302,681			(48,150)		8,667		0001
Purchased Call/AIGO Index/AIG0007$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	01/16/2026	4	2,192,267	1844.24	89,555			13,269		198,476			(33,695)		5,963		0001
Purchased Call/AIGO Index/AIG0007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/16/2026	3	1,480,232	1854.23	58,022			8,592		125,669			(21,859)		4,026		0001
Purchased Call/AIGO Index/AIG0007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	3,773,608	1860.57	143,304			22,268		307,234			(53,636)		10,545		0001
Purchased Call/AIGO Index/AIG0007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	4	2,407,168	1860.8	93,252			14,629		195,709			(34,903)		6,756		0001
Purchased Call/AIGO Index/AIG0007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	5	2,651,653	1863.49	101,896			16,035		211,686			(38,199)		7,442		0001
Purchased Call/AIGO Index/AIG0007$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	5	3,209,217	1866.92	120,784			19,105		250,220			(45,513)		9,007		0001
Purchased Call/AIGO Index/AIG0007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/26/2026	4	3,075,965	1864.99	121,693			19,619		243,119			(45,648)		8,745		0001
Purchased Call/AIGO Index/AIG0007$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	01/29/2026	6	5,156,458	1873.08	191,631			31,717		385,502			(71,955)		14,845		0001
Purchased Call/AIGO Index/AIG0007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	01/30/2026	4	3,824,326	1870.58	138,131			22,985		291,074			(51,690)		11,055		0001
Purchased Call/AIGO Index/AIG0007$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	5	2,523,699	1861.19	102,959			17,206		204,846			(38,616)		7,295		0001
Purchased Call/AIGO Index/AIG0007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	2	2,818,311	1873.79	106,109			17,736		209,707			(39,806)		8,147		0001
Purchased Call/AIGO Index/AIG0007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	4	2,372,365	1874.78	85,188			14,566		175,361			(31,976)		6,942		0001
Purchased Call/AIGO Index/AIG0007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2026	5	5,414,383	1866.07	211,256			36,892		425,635			(79,062)		16,032		0001
Purchased Call/AIGO Index/AIG0007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/06/2026	4	2,701,814	1869.91	105,879			18,629		206,924			(39,616)		8,031		0001
Purchased Call/AIGO Index/AIG0008$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/06/2026	6	2,694,475	1876.31	102,122			18,078		197,301			(38,347)		8,009		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	5	2,184,570	1875.86	86,462			15,383		160,476			(32,655)		6,494		0001
Purchased Call/AIGO Index/AIG0008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	02/09/2026	5	2,378,327	1880.74	90,347			16,385		168,785			(34,051)		7,151		0001
Purchased Call/AIGO Index/AIG0008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/12/2026	6	5,697,858	1885.89	188,384			34,736		389,975			(70,569)		17,326		0001
Purchased Call/AIGO Index/AIG0008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/13/2026	4	2,926,430	1863.6	120,193			22,320		234,262			(44,985)		8,932		0001
Purchased Call/AIGO Index/AIG0008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	5	2,306,647	1876.36	92,081			17,205		169,162			(34,571)		7,040		0001
Purchased Call/AIGO Index/AIG0008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	2	1,917,939	1888.2	69,012			12,888		129,109			(25,896)		5,854		0001
Purchased Call/AIGO Index/AIG0008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/19/2026	5	4,059,072	1882.73	149,952			29,279		284,851			(56,524)		12,659		0001
Purchased Call/AIGO Index/AIG0008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	1,905,925	1882.73	69,091			12,919		133,552			(26,052)		5,817		0001
Purchased Call/AIGO Index/AIG0008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	02/20/2026	4	2,610,219	1877.95	101,723			19,916		189,608			(38,160)		8,169		0001
Purchased Call/AIGO Index/AIG0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	2	3,337,389	1878.42	140,221			27,468		241,628			(52,519)		10,445		0001
Purchased Call/AIGO Index/AIG0008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/20/2026	2	2,254,534	1897.5	84,501			16,577		141,860			(31,707)		7,056		0001
Purchased Call/AIGO Index/AIG0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	4	1,701,652	1898.17	62,889			12,572		106,611			(23,605)		5,381		0001
Purchased Call/AIGO Index/AIG0008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/25/2026	1	52,086	1898.17	1,942			393		3,269			(727)		166		0001
Purchased Call/AIGO Index/AIG0008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2026	3	5,396,073	1895.92	203,977			41,490		344,642			(76,306)		17,238		0001
Purchased Call/AIGO Index/AIG0008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	3	2,680,050	1897.73	99,132			20,322		168,965			(37,094)		8,590		0001
Purchased Call/AIGO Index/AIG0008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	3	2,684,965	1892.7	106,366			21,887		175,781			(39,890)		8,606		0001
Purchased Call/AIGO Index/AIG0008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	4	3,625,713	1900.04	146,852			30,287		224,601			(55,211)		11,621		0001
Purchased Call/AIGO Index/AIG0008$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	02/27/2026	4	2,018,452	1912.3	74,323			15,442		113,573			(28,201)		6,470		0001
Purchased Call/AIGO Index/AIG0009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2026	4	2,905,821	1909.25	104,746			22,200		168,049			(39,244)		9,468		0001
Purchased Call/AIGO Index/AIG0009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/05/2026	4	1,848,115	1901.47	74,766			16,133		113,607			(28,322)		6,041		0001
Purchased Call/AIGO Index/AIG0009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	4	2,831,859	1909.47	112,635			24,268		163,770			(42,245)		9,286		0001
Purchased Call/AIGO Index/AIG0009$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	4	2,725,306	1919.77	99,282			21,431		145,118			(37,360)		8,937		0001
Purchased Call/AIGO Index/AIG0009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	2	1,150,649	1914.27	42,262			9,122		64,059			(15,919)		3,773		0001
Purchased Call/AIGO Index/AIG0009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/11/2026	4	3,391,226	1909.13	133,653			29,615		197,238			(50,075)		11,296		0001
Purchased Call/AIGO Index/AIG0009$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/12/2026	5	2,026,013	1917.81	72,373			16,258		110,114			(27,289)		6,770		0001
Purchased Call/AIGO Index/AIG0009$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	2	2,897,855	1915	103,760			23,331		161,238			(38,861)		9,712		0001
Purchased Call/AIGO Index/AIG0009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	4	1,244,287	1908.62	46,101			10,394		72,779			(17,320)		4,170		0001
Purchased Call/AIGO Index/AIG0009$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/13/2026	3	1,337,361	1904.53	52,381			11,824		80,716			(19,748)		4,482		0001
Purchased Call/AIGO Index/AIG0009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/18/2026	6	3,607,464	1909.57	138,382			32,049		210,090			(51,932)		12,274		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG0009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/19/2026	2	2,240,676	1913.93	88,964			20,695		126,255			(33,323)		7,646		0001
Purchased Call/AIGO Index/AIG0009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	2	895,341	1922.86	34,537			8,100		47,046			(12,936)		3,064		0001
Purchased Call/AIGO Index/AIG0009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/20/2026	3	1,579,859	1927.95	58,696			13,815		79,643			(22,078)		5,407		0001
Purchased Call/AIGO Index/AIG0009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	4	2,375,392	1926.53	86,268			20,295		121,150			(32,499)		8,129		0001
Purchased Call/AIGO Index/AIG0009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/25/2026	5	5,674,734	1921.73	208,508			50,276		302,018			(78,202)		19,703		0001
Purchased Call/AIGO Index/AIG0009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/26/2026	3	1,741,706	1919.13	69,854			16,928		94,720			(26,173)		6,064		0001
Purchased Call/AIGO Index/AIG0009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	2	1,692,038	1930.14	63,904			15,608		86,718			(23,951)		5,908		0001
Purchased Call/AIGO Index/AIG000ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/08/2026	3	3,530,323	1920.24	135,221			35,172		192,015			(50,665)		12,735		0001
Purchased Call/AIGO Index/AIG000ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	2	1,558,538	1891.04	56,153			14,836		105,232			(21,146)		5,652		0001
Purchased Call/AIGO Index/AIG000ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2026	3	2,219,225	1867.61	89,954			25,137		175,807			(33,704)		8,295		0001
Purchased Call/AIGO Index/AIG000ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/15/2026	5	3,398,537	1880.45	127,775			35,198		247,116			(48,883)		12,484		0001
Purchased Call/AIGO Index/AIG000ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/10/2026	3	1,502,076	1898.07	56,038			14,784		96,515			(21,030)		5,447		0001
Purchased Call/AIGO Index/AIG000BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	04/30/2026	4	1,421,125	1864.04	57,339			16,668		115,375			(21,501)		5,415		0001
Purchased Call/AIGO Index/AIG000ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2026	3	769,007	1873.48	28,726			7,804		58,563			(10,777)		2,832		0001
Purchased Call/AIGO Index/AIG000BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	3	2,466,996	1914.73	93,120			29,044		143,670			(34,896)		9,728		0001
Purchased Call/AIGO Index/AIG000CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/21/2026	6	2,474,210	1911.31	90,838			29,082		148,168			(34,100)		9,884		0001
Purchased Call/AIGO Index/AIG000CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	3	2,800,287	1910.35	108,722			34,558		168,727			(40,725)		11,163		0001
Purchased Call/AIGO Index/AIG000AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,778,479	1916.47	109,664			27,637		155,062			(41,096)		9,864		0001
Purchased Call/AIGO Index/AIG000CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/22/2026	2	1,672,625	1905.04	62,962			20,320		104,726			(23,743)		6,696		0001
Purchased Call/AIGO Index/AIG000BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	4	4,523,443	1879.56	159,401			46,072		332,567			(59,726)		17,196		0001
Purchased Call/AIGO Index/AIG000BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/14/2026	3	1,852,867	1900.22	78,108			24,204		119,395			(29,268)		7,290		0001
Purchased Call/AIGO Index/AIG000BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	3	2,719,750	1867.37	110,911			31,425		215,920			(41,635)		10,216		0001
Purchased Call/AIGO Index/AIG000CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	3	1,733,394	1899.61	70,245			23,324		112,964			(26,458)		7,043		0001
Purchased Call/AIGO Index/AIG000BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	3	1,435,847	1864.18	61,084			17,868		116,510			(22,887)		5,484		0001
Purchased Call/AIGO Index/AIG000AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	5	2,899,133	1921.19	105,083			26,582		155,966			(39,452)		10,292		0001
Purchased Call/AIGO Index/AIG000BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	1,059,185	1909.37	41,353			12,929		64,085			(15,575)		4,176		0001
Purchased Call/AIGO Index/AIG000ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	2	1,540,681	1924.72	50,198			13,125		80,997			(18,801)		5,573		0001
Purchased Call/AIGO Index/AIG000BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	2	1,333,399	1896.43	51,125			15,470		87,926			(19,193)		5,176		0001
Purchased Call/AIGO Index/AIG000CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	2	1,245,547	1893.13	50,401			16,709		84,759			(18,906)		5,060		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000A$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	3	1,504,774	1904.15	53,078			14,006		92,538			(19,914)		5,457		0001
Purchased Call/AIGO Index/AIG000B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/15/2026	3	1,423,663	1910.47	54,814			17,120		85,469			(20,572)		5,614		0001
Purchased Call/AIGO Index/AIG000A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/02/2026	2	1,139,695	1917	45,173			11,451		63,345			(17,035)		4,046		0001
Purchased Call/AIGO Index/AIG000A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	2	1,799,299	1869.13	67,517			18,445		140,976			(25,292)		6,643		0001
Purchased Call/AIGO Index/AIG000C$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	4	1,617,052	1909.4	69,035			23,596		98,886			(26,053)		6,651		0001
Purchased Call/AIGO Index/AIG000C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	2	1,392,695	1922.63	49,630			16,934		77,671			(18,618)		5,740		0001
Purchased Call/AIGO Index/AIG000D$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	3	1,340,375	1932.74	53,949			18,932		69,850			(20,237)		5,602		0001
Purchased Call/AIGO Index/AIG000C$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2026	2	2,401,981	1905.23	96,900			32,661		151,048			(36,294)		9,860		0001
Purchased Call/AIGO Index/AIG000D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	3	1,469,246	1937.45	57,076			20,040		73,958			(21,422)		6,140		0001
Purchased Call/AIGO Index/AIG000C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	1	454,714	1905.04	16,114			5,268		28,495			(6,051)		1,836		0001
Purchased Call/AIGO Index/AIG000A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	03/27/2026	3	2,535,028	1931.95	92,131			22,574		124,486			(34,721)		8,851		0001
Purchased Call/AIGO Index/AIG000B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/01/2026	3	1,304,405	1891.1	51,904			15,230		88,893			(19,558)		4,982		0001
Purchased Call/AIGO Index/AIG000B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/24/2026	2	1,138,240	1874.85	44,799			12,704		86,148			(16,872)		4,276		0001
Purchased Call/AIGO Index/AIG000D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	2	1,990,988	1937.89	76,383			27,471		100,357			(28,693)		8,418		0001
Purchased Call/AIGO Index/AIG000C$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/10/2026	4	3,011,107	1908.76	126,175			43,794		185,584			(47,305)		12,535		0001
Purchased Call/AIGO Index/AIG000B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/07/2026	3	1,401,305	1895.91	53,520			16,061		92,671			(20,055)		5,427		0001
Purchased Call/AIGO Index/AIG000D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/12/2026	2	838,281	1936.79	33,218			11,688		42,404			(12,511)		3,503		0001
Purchased Call/AIGO Index/AIG000A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	4	2,307,158	1865.32	87,584			23,970		185,194			(32,879)		8,518		0001
Purchased Call/AIGO Index/AIG000D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	3	2,598,041	1944.7	97,447			35,033		124,495			(36,585)		10,985		0001
Purchased Call/AIGO Index/AIG000D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/24/2026	4	3,431,860	1931.94	135,440			49,598		181,292			(50,747)		14,676		0001
Purchased Call/AIGO Index/AIG000D$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	5	2,728,821	1929.75	111,613			41,405		146,721			(41,958)		11,713		0001
Purchased Call/AIGO Index/AIG000D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2026	3	1,320,136	1934.69	49,981			18,365		68,435			(18,721)		5,656		0001
Purchased Call/AIGO Index/AIG000C$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/11/2026	3	1,404,402	1913.98	61,490			21,438		83,562			(23,057)		5,858		0001
Purchased Call/AIGO Index/AIG000A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/01/2026	3	3,657,824	1923.5	136,624			34,209		193,026			(51,171)		12,950		0001
Purchased Call/AIGO Index/AIG000C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/05/2026	2	1,574,049	1909.28	60,914			20,812		96,413			(22,939)		6,487		0001
Purchased Call/AIGO Index/AIG000D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	2	1,107,627	1935.7	42,150			15,180		56,735			(15,895)		4,683		0001
Purchased Call/AIGO Index/AIG000A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	2	1,148,932	1909.16	46,950			11,885		67,786			(17,637)		4,079		0001
Purchased Call/AIGO Index/AIG000C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2026	2	3,666,729	1901.16	133,587			43,947		236,300			(50,038)		14,866		0001
Purchased Call/AIGO Index/AIG000C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,948,374	1905.78	71,822			23,117		121,368			(26,900)		7,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	2	3,424,255	1939	136,906			48,886		171,003			(51,301)		14,450		0001
Purchased Call/AIGO Index/AIG000B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	2	2,822,674	1895.99	109,300			32,630		186,462			(40,939)		10,907		0001
Purchased Call/AIGO Index/AIG000B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/13/2026	2	2,658,381	1894.23	107,613			33,159		178,336			(40,302)		10,436		0001
Purchased Call/AIGO Index/AIG000C$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	2	1,556,631	1891.25	61,649			20,414		107,249			(23,094)		6,324		0001
Purchased Call/AIGO Index/AIG000B$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	2	1,278,657	1873.38	48,024			13,582		97,698			(17,989)		4,803		0001
Purchased Call/AIGO Index/AIG000C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	3	2,815,374	1923.49	107,954			36,786		156,048			(40,437)		11,603		0001
Purchased Call/AIGO Index/AIG000B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	1,393,722	1892.05	55,744			16,863		94,678			(20,928)		5,410		0001
Purchased Call/AIGO Index/AIG000C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/27/2026	1	54,484	1905.04	1,932			633		3,417			(724)		220		0001
Purchased Call/AIGO Index/AIG000C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,057,773	1897.18	42,897			13,826		69,876			(16,097)		4,235		0001
Purchased Call/AIGO Index/AIG000A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2026	2	1,717,259	1874.88	64,855			18,230		129,888			(24,301)		6,435		0001
Purchased Call/AIGO Index/AIG000D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	3	1,780,010	1933.7	67,792			25,112		93,037			(25,454)		7,641		0001
Purchased Call/AIGO Index/AIG000B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	2	939,437	1876.96	39,942			11,699		70,305			(14,989)		3,588		0001
Purchased Call/AIGO Index/AIG000B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	1,178,794	1894.68	45,555			13,799		78,665			(17,154)		4,576		0001
Purchased Call/AIGO Index/AIG000A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	2	2,105,792	1860.52	85,857			23,519		174,184			(32,338)		7,774		0001
Purchased Call/AIGO Index/AIG000G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	4	2,244,951	1969.61	84,252	4,626		42,722		96,797			(33,578)		10,929		0001
Purchased Call/AIGO Index/AIG000H$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	2	433,137	1988.6	16,592			8,016		16,362			(6,215)		2,127		0001
Purchased Call/AIGO Index/AIG000F$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,304,971	1941.95	51,089			21,886		66,430			(19,187)		6,023		0001
Purchased Call/AIGO Index/AIG000E$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	3	2,373,671	1968.12	97,998			38,204		97,046			(36,817)		10,451		0001
Purchased Call/AIGO Index/AIG000F$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	1,759,104	1954.69	68,125			29,806		82,332			(25,530)		8,210		0001
Purchased Call/AIGO Index/AIG000F$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	2	1,284,729	1953.01	50,138			21,800		60,781			(18,778)		5,986		0001
Purchased Call/AIGO Index/AIG000G$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/04/2026	5	1,693,384	1964.44	63,346			29,671		75,357			(23,839)		8,160		0001
Purchased Call/AIGO Index/AIG000E$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2026	4	4,579,050	1967.36	153,884	12,485		69,401		190,703			(63,140)		20,583		0001
Purchased Call/AIGO Index/AIG000F$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2026	2	799,324	1936.3	30,425			12,940		42,271			(11,396)		3,683		0001
Purchased Call/AIGO Index/AIG000F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	08/12/2026	4	3,801,880	1943.93	155,540			67,459		191,554			(58,299)		17,687		0001
Purchased Call/AIGO Index/AIG000D$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	2	1,930,339	1950.33	80,455			31,144		90,204			(30,144)		8,484		0001
Purchased Call/AIGO Index/AIG000D$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	3	1,586,560	1945.1	63,533			24,095		76,664			(23,878)		6,886		0001
Purchased Call/AIGO Index/AIG000E$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	2	1,087,592	1964.12	42,736			16,625		45,860			(16,006)		4,788		0001
Purchased Call/AIGO Index/AIG000H$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,712,931	1977.41	70,503			33,605		69,818			(26,459)		8,339		0001
Purchased Call/AIGO Index/AIG000G$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	2	1,286,746	1969.73	48,836			22,221		54,687			(18,306)		6,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/16/2026	2	1,272,900	1992.33	43,870			17,392		43,214			(16,433)		5,663		0001
Purchased Call/AIGO Index/AIG000FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/21/2026	6	2,427,882	1969.08	71,344	7,155		37,811		103,088			(28,131)		11,455		0001
Purchased Call/AIGO Index/AIG000ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/29/2026	2	3,636,507	1952.12	139,798			57,885		170,801			(52,356)		16,539		0001
Purchased Call/AIGO Index/AIG000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	3	1,592,112	1954.67	63,113			27,637		74,527			(23,678)		7,430		0001
Purchased Call/AIGO Index/AIG000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	5	1,437,668	1959.07	56,850			24,958		65,205			(21,428)		6,710		0001
Purchased Call/AIGO Index/AIG000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/02/2026	4	2,014,870	1952.62	78,288			29,749		92,055			(29,554)		8,745		0001
Purchased Call/AIGO Index/AIG000HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	3	1,414,504	1999.67	55,304			26,890		49,263			(20,745)		6,955		0001
Purchased Call/AIGO Index/AIG000GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	5	1,934,496	1965.49	74,478			34,126		84,891			(27,978)		9,225		0001
Purchased Call/AIGO Index/AIG000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	4	935,713	1945.01	36,871			15,843		46,623			(13,909)		4,319		0001
Purchased Call/AIGO Index/AIG000DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/08/2026	4	2,866,892	1953.03	108,078			41,655		131,141			(40,498)		12,577		0001
Purchased Call/AIGO Index/AIG000ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	769,727	1953.77	28,809			12,078		35,808			(10,825)		3,512		0001
Purchased Call/AIGO Index/AIG000ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	1,171,894	1962.84	42,252			17,664		51,006			(15,830)		5,347		0001
Purchased Call/AIGO Index/AIG000HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	342,156	2000.54	13,620			6,663		11,860			(5,105)		1,690		0001
Purchased Call/AIGO Index/AIG000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/25/2026	2	1,342,101	2005.65	51,825			25,735		45,063			(19,516)		6,664		0001
Purchased Call/AIGO Index/AIG000GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/31/2026	2	528,878	1966.95	19,906			9,176		22,999			(7,471)		2,533		0001
Purchased Call/AIGO Index/AIG000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	4	1,516,212	1966.95	55,287			25,399		65,839			(20,888)		7,230		0001
Purchased Call/AIGO Index/AIG000ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	649,123	1953.13	24,627			10,082		30,143			(9,273)		2,928		0001
Purchased Call/AIGO Index/AIG000ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/17/2026	2	2,007,693	1955.12	82,075			32,811		91,266			(30,909)		8,948		0001
Purchased Call/AIGO Index/AIG000GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/04/2026	4	1,681,950	1954.89	68,621			32,116		80,048			(25,867)		8,105		0001
Purchased Call/AIGO Index/AIG000FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2026	2	700,791	1963.88	27,462			12,213		30,863			(10,287)		3,301		0001
Purchased Call/AIGO Index/AIG000HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	2	379,412	1986.4	14,923			7,171		14,523			(5,591)		1,858		0001
Purchased Call/AIGO Index/AIG000FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01	2,982			1,284		3,854			(1,114)		358		0001
Purchased Call/AIGO Index/AIG000GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	418,764	1966.95	15,603			7,210		18,236			(5,859)		2,009		0001
Purchased Call/AIGO Index/AIG000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	2	987,316	1960.75	38,772			18,080		45,100			(14,523)		4,758		0001
Purchased Call/AIGO Index/AIG000ESI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	3	1,365,251	1965.55	45,833			18,625		57,724			(17,173)		6,147		0001
Purchased Call/AIGO Index/AIG000DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	2	1,196,054	1930.77	44,360			16,451		63,842			(16,708)		5,134		0001
Purchased Call/AIGO Index/AIG000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	3	1,278,236	2006.24	49,068			24,208		42,652			(18,391)		6,338		0001
Purchased Call/AIGO Index/AIG000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	263,493	1966.95	9,823			4,546		11,490			(3,684)		1,266		0001
Purchased Call/AIGO Index/AIG000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	4	1,538,731	1958.07	58,809	2,266		28,184		70,746			(22,493)		7,260		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	2	2,345,432	2000.54	91,305			44,451		81,148			(34,377)		11,533		0001
Purchased Call/AIGO Index/AIG000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	4	2,367,342	1931.42	94,500			40,093		129,336			(35,440)		10,891		0001
Purchased Call/AIGO Index/AIG000ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/15/2026	4	4,137,060	1979.9	167,453			66,132		154,997			(62,731)		18,374		0001
Purchased Call/AIGO Index/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2026	2	844,832	1953.73	28,298			11,862		39,313			(10,658)		3,855		0001
Purchased Call/AIGO Index/AIG000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	3	2,884,114	1964.12	111,139			49,268		126,640			(41,642)		13,566		0001
Purchased Call/AIGO Index/AIG000ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	2	1,692,960	1945.73	65,125			26,604		82,944			(24,402)		7,636		0001
Purchased Call/AIGO Index/AIG000GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/03/2026	2	3,712,801	1954.97	149,261			69,215		176,407			(55,903)		17,864		0001
Purchased Call/AIGO Index/AIG000ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	2	1,681,773	1977.37	65,832			25,682		63,938			(24,794)		7,404		0001
Purchased Call/AIGO Index/AIG000DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2026	4	3,736,746	1925.84	153,053			57,625		207,154			(57,370)		16,188		0001
Purchased Call/AIGO Index/AIG000GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	875,922	1963.95	36,480			17,305		39,267			(13,692)		4,258		0001
Purchased Call/AIGO Index/AIG000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	2	1,875,781	1932.89	76,453			32,694		101,644			(28,634)		8,657		0001
Purchased Call/AIGO Index/AIG000HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	2	4,137,723	2000.93	166,131			81,582		143,507			(62,215)		20,489		0001
Purchased Call/AIGO Index/AIG000GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	5	1,178,368	1972.83	39,119	2,364		19,477		48,672			(15,151)		5,560		0001
Purchased Call/AIGO Index/AIG000HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	2	1,561,135	1983.91	66,069			32,070		61,136			(24,740)		7,676		0001
Purchased Call/AIGO Index/AIG000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	09/09/2026	4	2,928,699	1961.62	116,441			55,000		133,316			(43,652)		14,216		0001
Purchased Call/AIGO Index/AIG000ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,652,757	1966.21	59,391			23,711		69,110			(22,283)		7,366		0001
Purchased Call/AIGO Index/AIG000GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	08/24/2026	2	274,006	1972.83	2,024	3,551		3,836		11,335			(1,391)		1,299		0001
Purchased Call/AIGO Index/AIG000HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	4	1,310,459	2009.62	49,864			24,735		42,688			(18,721)		6,507		0001
Purchased Call/AIGO Index/AIG000GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	3	415,095	1972.83	11,667	1,805		6,748		17,198			(4,678)		1,970		0001
Purchased Call/AIGO Index/AIG000HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	438,314	2000.54	17,379			8,511		15,220			(6,501)		2,167		0001
Purchased Call/AIGO Index/AIG000ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,763,621	1977.73	62,324			24,847		67,441			(23,343)		7,860		0001
Purchased Call/AIGO Index/AIG000ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/24/2026	3	2,042,398	1942.68	83,071			33,981		102,270			(31,184)		9,212		0001
Purchased Call/AIGO Index/AIG000ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2026	4	1,062,898	1952.35	43,435			18,353		49,896			(16,529)		4,842		0001
Purchased Call/AIGO Index/AIG000HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	3	2,793,210	1990.43	107,483			51,755		103,939			(40,256)		13,696		0001
Purchased Call/AIGO Index/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	2	2,058,142	1966.6	79,677			36,424		89,598			(29,862)		9,814		0001
Purchased Call/AIGO Index/AIG000HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	2	1,480,616	1986.4	58,849			28,079		56,491			(22,155)		7,208		0001
Purchased Call/AIGO Index/AIG000HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	3	928,203	2005.65	37,368			18,689		31,281			(14,006)		4,635		0001
Purchased Call/AIGO Index/AIG000DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	2	1,334,302	1935.51	53,840			20,378		69,135			(20,165)		5,791		0001
Purchased Call/AIGO Index/AIG000HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	2	2,571,904	2000.7	103,690			51,278		89,647			(38,814)		12,771		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	3	2,366,402	1970.13	90,698			41,069		100,151			(33,982)		11,250		0001
Purchased Call/AIGO Index/AIG000FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	08/17/2026	2	143,192	1959.07	2,892	1,105		2,175		6,503			(1,289)		671		0001
Purchased Call/AIGO Index/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	2	355,721	1959.07	5,571	3,427		5,256		16,178			(2,725)		1,671		0001
Purchased Call/AIGO Index/AIG000GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	420,282	1954.89	17,255			8,128		20,028			(6,471)		2,037		0001
Purchased Call/AIGO Index/AIG000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	266,515	1986.4	10,493			5,037		12,404			(3,940)		1,303		0001
Purchased Call/AIGO Index/AIG0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/15/2026	3	1,417,904	1992.95	60,583			31,605		53,518			(22,695)		7,234		0001
Purchased Call/AIGO Index/AIG0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,148,335	1990.7	48,934			25,245		43,785			(18,350)		5,812		0001
Purchased Call/AIGO Index/AIG0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82	9,459			4,983		8,091			(3,533)		1,186		0001
Purchased Call/AIGO Index/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	5	1,476,896	2003.82	54,967			28,922		51,582			(20,706)		7,545		0001
Purchased Call/AIGO Index/AIG0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	1,911,281	2000.47	76,048			39,851		68,413			(28,477)		9,764		0001
Purchased Call/AIGO Index/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2026	2	1,340,506	1987.76	52,026			27,662		52,894			(19,492)		6,902		0001
Purchased Call/AIGO Index/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	3	2,749,334	1985.05	115,394			58,954		108,875			(43,257)		13,878		0001
Purchased Call/AIGO Index/AIG000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	3	834,512	2004.4	33,525			16,868		28,487			(12,574)		4,178		0001
Purchased Call/AIGO Index/AIG0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2026	3	1,528,157	1989.93	62,903			32,223		58,507			(23,566)		7,724		0001
Purchased Call/AIGO Index/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	1,870,939	1989.94	79,504			41,064		71,730			(29,855)		9,469		0001
Purchased Call/AIGO Index/AIG000HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	4	1,668,246	2004.4	64,965			32,864		58,038			(24,382)		8,364		0001
Purchased Call/AIGO Index/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	10/21/2026	3	1,419,471	1987.72	54,574	1,846		29,996		55,953			(21,191)		7,299		0001
Purchased Call/AIGO Index/AIG000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	10/30/2026	4	2,483,585	1980.76	94,203	2,510		52,705		103,750			(36,085)		12,918		0001
Purchased Call/AIGO Index/AIG000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	5	2,272,109	1963.62	97,614			53,421		115,531			(36,881)		11,818		0001
Purchased Call/AIGO Index/AIG000JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	10/30/2026	4	1,735,096	1960.17	68,737			37,441		83,292			(25,803)		9,025		0001
Purchased Call/AIGO Index/AIG000JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	10/29/2026	2	1,126,726	1979.49	46,417			25,114		47,422			(17,398)		5,853		0001
Purchased Call/AIGO Index/AIG000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	422,959	1963.62	17,257			9,424		21,529			(6,445)		2,208		0001
Purchased Call/AIGO Index/AIG000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	4	2,536,694	1967.35	101,137			56,883		117,430			(37,891)		13,426		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/23/2026	2	218,145	1970.95	9,212			5,314		9,930			(3,454)		1,169		0001
Purchased Call/AIGO Index/AIG000KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	4	1,394,599	1953.56	55,000	2,570		32,596		70,626			(21,710)		7,381		0001
Purchased Call/AIGO Index/AIG000KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	11/27/2026	4	3,631,817	1983.22	154,517			90,345		152,855			(58,106)		19,549		0001
Purchased Call/AIGO Index/AIG000KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,385,462	1970.02	95,752			53,592		108,371			(35,842)		12,610		0001
Purchased Call/AIGO Index/AIG000KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	1,312,760	1981.54	54,354			31,586		55,810			(20,398)		7,049		0001
Purchased Call/AIGO Index/AIG000KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	4	2,676,306	1959.86	114,415			65,079		130,559			(42,898)		14,251		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	1,948,316	1992.22	77,288			46,527		72,306			(28,982)		10,659		0001
Purchased Call/AIGO Index/AIG000I9R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	3	2,259,580	1995.74	95,371			50,051		83,711			(35,760)		11,543		0001
Purchased Call/AIGO Index/AIG000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	4	2,793,111	2006.47	110,538			66,288		101,669			(41,362)		15,281		0001
Purchased Call/AIGO Index/AIG000MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	825,021	1931.67	33,496			20,889		49,082			(12,492)		4,606		0001
Purchased Call/AIGO Index/AIG000I1I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	2	1,211,211	1997.94	46,432	1,220		24,931		43,812			(17,733)		6,130		0001
Purchased Call/AIGO Index/AIG000LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2026	3	1,500,330	1999.4	62,712			36,967		56,858			(23,497)		8,133		0001
Purchased Call/AIGO Index/AIG000MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18	7,184			4,411		10,524			(2,679)		980		0001
Purchased Call/AIGO Index/AIG000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	491,331	1996.18	19,997			11,690		18,959			(7,468)		2,654		0001
Purchased Call/AIGO Index/AIG000LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	2	2,779,470	1998.9	109,827			65,566		106,302			(41,130)		15,172		0001
Purchased Call/AIGO Index/AIG000I96	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/02/2026	3	2,525,908	1996.15	97,271			49,282		91,836			(36,658)		12,664		0001
Purchased Call/AIGO Index/AIG000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	3	2,704,152	2004.23	109,553			64,695		99,248			(41,000)		14,675		0001
Purchased Call/AIGO Index/AIG000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	3	2,247,764	1978.7	91,448			49,333		95,009			(34,263)		11,662		0001
Purchased Call/AIGO Index/AIG000JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	10/23/2026	4	1,870,031	1977.6	75,184	1,757		41,198		79,322			(28,928)		9,640		0001
Purchased Call/AIGO Index/AIG000KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	786,987	1996.18	31,952			18,624		30,323			(11,982)		4,236		0001
Purchased Call/AIGO Index/AIG000LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	3	2,094,263	1984.98	85,856			51,744		81,835			(32,269)		11,458		0001
Purchased Call/AIGO Index/AIG000KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2026	3	2,434,347	1964.65	99,807			56,977		108,014			(37,362)		12,994		0001
Purchased Call/AIGO Index/AIG000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,056,746	1984.98	43,010			25,971		44,563			(16,062)		5,801		0001
Purchased Call/AIGO Index/AIG000MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	6	5,219,293	1939.85	176,270	26,673		126,578		278,340			(75,773)		28,976		0001
Purchased Call/AIGO Index/AIG000JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	606,964	1977.44	24,831			13,331		25,810			(9,287)		3,141		0001
Purchased Call/AIGO Index/AIG000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	1,374,820	1993.35	55,748			30,919		52,977			(20,957)		7,214		0001
Purchased Call/AIGO Index/AIG000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	4	3,018,189	1977.44	123,277			65,994		128,165			(46,416)		15,559		0001
Purchased Call/AIGO Index/AIG000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2026	3	2,348,426	1983.2	94,730			55,002		98,731			(35,579)		12,611		0001
Purchased Call/AIGO Index/AIG000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/04/2026	4	2,236,013	2002.43	91,903			54,491		83,098			(34,512)		12,135		0001
Purchased Call/AIGO Index/AIG000MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	2	3,525,522	1932.28	146,686			90,616		197,123			(54,977)		19,551		0001
Purchased Call/AIGO Index/AIG000LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/15/2026	2	1,088,743	1984.98	42,576			25,765		45,971			(15,901)		5,984		0001
Purchased Call/AIGO Index/AIG000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	1,639,013	1931.18	66,856			41,018		92,070			(25,171)		9,039		0001
Purchased Call/AIGO Index/AIG000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	4	2,570,654	1931.67	97,458	5,537		64,167		144,342			(38,690)		14,272		0001
Purchased Call/AIGO Index/AIG000KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,088,880	1953.56	44,317			25,081		55,260			(16,528)		5,791		0001
Purchased Call/AIGO Index/AIG000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	3	2,150,609	1962.47	85,235			48,002		102,802			(31,948)		11,383		0001

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Purchased Call/AIGO Index/AIG000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	2	818,340	1993.35	32,434			18,063		31,581			(12,124)		4,310		0001
Purchased Call/AIGO Index/AIG000HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	2	2,205,400	2004.49	90,630			45,384		75,112			(33,944)		11,027		0001
Purchased Call/AIGO Index/AIG000IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	1,474,666	1994.84	59,287			30,027		54,135			(22,290)		7,393		0001
Purchased Call/AIGO Index/AIG000ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	395,327	1997.94	15,782			8,193		14,347			(5,912)		2,012		0001
Purchased Call/AIGO Index/AIG000JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	3	1,681,532	1983.45	67,815			36,217		68,484			(25,412)		8,669		0001
Purchased Call/AIGO Index/AIG000ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94	2,884			1,496		2,636			(1,083)		370		0001
Purchased Call/AIGO Index/AIG000JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	3	1,389,231	1985.46	58,001			32,176		56,555			(21,756)		7,290		0001
Purchased Call/AIGO Index/AIG000KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2026	3	1,670,906	1970.95	71,396			40,980		75,964			(26,864)		8,919		0001
Purchased Call/AIGO Index/AIG000JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	2	400,821	1993.35	16,307			9,084		15,491			(6,086)		2,114		0001
Purchased Call/AIGO Index/AIG000KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	1,562,831	1968.16	64,695			37,097		72,368			(24,273)		8,342		0001
Purchased Call/AIGO Index/AIG000JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	4	3,156,721	1962.81	135,695			74,953		149,739			(50,800)		16,564		0001
Purchased Call/AIGO Index/AIG000JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/04/2026	2	2,369,117	1958.45	103,332			56,713		115,414			(38,697)		12,401		0001
Purchased Call/AIGO Index/AIG000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/11/2026	2	1,801,754	1985.01	66,665			37,231		73,884			(24,966)		9,513		0001
Purchased Call/AIGO Index/AIG000LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	615,639	2005.03	25,118			14,940		22,538			(9,368)		3,357		0001
Purchased Call/AIGO Index/AIG000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2026	3	1,981,174	1935.44	76,102			46,439		108,342			(28,489)		10,925		0001
Purchased Call/AIGO Index/AIG000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	1,633,154	1920.8	69,468			42,500		97,841			(26,049)		9,006		0001
Purchased Call/AIGO Index/AIG000LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2026	4	1,526,386	1993.68	64,662			38,713		60,564			(24,218)		8,341		0001
Purchased Call/AIGO Index/AIG000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/02/2026	2	3,401,730	1997.31	140,362			82,449		130,620			(52,569)		18,418		0001
Purchased Call/AIGO Index/AIG000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	4	2,661,933	1981.7	82,042	1,433		50,772		106,933			(31,254)		14,663		0001
Purchased Call/AIGO Index/AIG000LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	768,848	2005.03	31,369			18,640		28,105			(11,715)		4,187		0001
Purchased Call/AIGO Index/AIG000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/05/2026	3	1,593,754	1970.59	64,163			35,382		71,707			(24,049)		8,353		0001
Purchased Call/AIGO Index/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	1,161,009	2005.03	45,583			27,045		42,375			(17,157)		6,301		0001
Purchased Call/AIGO Index/AIG000IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/05/2026	3	519,931	1996.15	20,350			10,349		18,936			(7,633)		2,617		0001
Purchased Call/AIGO Index/AIG000IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/06/2026	2	418,911	1996.15	16,769			8,536		15,282			(6,274)		2,112		0001
Purchased Call/AIGO Index/AIG000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/30/2026	4	2,660,687	1929.67	92,350	13,092		66,129		151,664			(39,443)		14,870		0001
Purchased Call/AIGO Index/AIG000MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,119,981	1931.67	45,471			28,334		66,571			(16,982)		6,245		0001
Purchased Call/AIGO Index/AIG000ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	325,082	2003.82	13,328			7,030		11,393			(4,971)		1,669		0001
Purchased Call/AIGO Index/AIG000ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	2	1,855,151	2000.68	72,485			37,703		66,100			(27,150)		9,452		0001
Purchased Call/AIGO Index/AIG000JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	2	754,428	1977.44	30,890			16,597		32,123			(11,529)		3,909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95	6,185			3,560		6,942			(2,307)		817		0001
Purchased Call/AIGO Index/AIG000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/19/2026	2	814,281	1967.48	32,753			18,699		37,834			(12,294)		4,341		0001
Purchased Call/AIGO Index/AIG000HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	473,113	2005.65	19,315			9,644		15,915			(7,253)		2,359		0001
Purchased Call/AIGO Index/AIG000JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	449,651	1963.62	18,346			10,030		22,912			(6,842)		2,351		0001
Purchased Call/AIGO Index/AIG000LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	493,491	1996.18	20,085			11,753		19,070			(7,491)		2,669		0001
Purchased Call/AIGO Index/AIG000KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	929,787	1953.56	37,842			21,394		47,137			(14,133)		4,939		0001
Purchased Call/AIGO Index/AIG000LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2026	2	2,067,515	1988.76	76,248			46,262		78,967			(28,560)		11,376		0001
Purchased Call/AIGO Index/AIG000MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	2	630,672	1931.18	22,252	3,081		15,606		37,474			(9,438)		3,490		0001
Purchased Call/AIGO Index/AIG000MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	12/31/2026	3	814,623	1926.46		31,562		19,909		50,035			(11,719)		4,558		0001
Purchased Call/AIGO Index/AIG000NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/28/2027	4	2,020,001	1944.9		79,840		53,572		105,913			(26,378)		11,642		0001
Purchased Call/AIGO Index/AIG000QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/29/2027	1	447,985	1928.75		17,606		13,174		28,361			(4,480)		2,737		0001
Purchased Call/AIGO Index/AIG000MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2025	01/07/2027	3	780,543	1919.95		30,257		19,272		49,932			(10,996)		4,400		0001
Purchased Call/AIGO Index/AIG000MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2025	12/31/2026	4	2,128,993	1931.84		80,145		50,642		119,573			(29,592)		11,911		0001
Purchased Call/AIGO Index/AIG000NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/28/2025	01/27/2027	2	3,504,070	1943.93		137,577		91,407		184,756			(46,233)		20,175		0001
Purchased Call/AIGO Index/AIG000NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/26/2027	1	975,368	1940.88		38,137		25,250		55,809			(12,973)		5,610		0001
Purchased Call/AIGO Index/AIG000NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2025	01/29/2027	5	3,197,207	1942.4		127,344		85,163		170,354			(42,346)		18,446		0001
Purchased Call/AIGO Index/AIG000PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/22/2027	1	618,554	1951.68		24,124		16,890		33,757			(7,293)		3,656		0001
Purchased Call/AIGO Index/AIG000NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2025	01/15/2027	3	2,464,031	1932.67		97,497		63,575		138,575			(34,148)		14,010		0001
Purchased Call/AIGO Index/AIG000QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	2	1,448,428	1934.61		56,296		41,909		82,982			(14,487)		8,817		0001
Purchased Call/AIGO Index/AIG000PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2025	03/11/2027	3	3,142,432	1922.97		123,528		89,339		191,318			(34,279)		18,880		0001
Purchased Call/AIGO Index/AIG000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2025	02/12/2027	5	2,882,722	1944.89		116,337		80,004		152,225			(36,513)		16,870		0001
Purchased Call/AIGO Index/AIG000QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/05/2027	4	1,703,248	1957.78		64,406		43,756		82,657			(20,791)		9,897		0001
Purchased Call/AIGO Index/AIG000QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/04/2025	02/03/2027	2	2,586,494	1944.63		104,745		70,602		136,228			(34,193)		14,999		0001
Purchased Call/AIGO Index/AIG000PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2025	02/19/2027	2	1,843,372	1951.68		72,332		50,597		93,632			(21,825)		10,863		0001
Purchased Call/AIGO Index/AIG000QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/19/2025	02/19/2027	5	2,311,884	1961.98		88,707		61,878		110,060			(26,967)		13,624		0001
Purchased Call/AIGO Index/AIG000PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	02/26/2027	4	2,338,346	1939.42		93,713		66,409		128,478			(27,503)		13,874		0001
Purchased Call/AIGO Index/AIG000QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/05/2027	3	3,613,013	1959.69		140,378		95,044		173,208			(45,516)		20,995		0001
Purchased Call/AIGO Index/AIG000QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2025	03/18/2027	3	2,628,534	1929.59		106,462		78,018		154,679			(28,519)		15,897		0001
Purchased Call/AIGO Index/AIG000PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/26/2027	2	3,396,398	1949.89		129,283		91,266		175,037			(38,199)		20,152		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000Q$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/19/2027	4	2,851,230	1939.91		110,643		81,636		157,930			(29,236)		17,260		0001
Purchased Call/AIGO Index/AIG000PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2025	03/10/2027	4	2,987,262	1923.84		117,044		84,583		180,891			(32,545)		17,930		0001
Purchased Call/AIGO Index/AIG000PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/12/2027	4	1,892,435	1929.67		75,434		55,028		111,058			(20,469)		11,381		0001
Purchased Call/AIGO Index/AIG000QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/17/2027	2	1,770,546	1954.59		71,366		49,492		88,228			(21,919)		10,413		0001
Purchased Call/AIGO Index/AIG000Q$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2025	03/17/2027	3	3,465,457	1933.59		134,690		98,628		199,118			(36,152)		20,939		0001
Purchased Call/AIGO Index/AIG000Q$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2025	03/19/2027	2	2,847,433	1929.59		112,034		82,434		158,243			(29,842)		17,237		0001
Purchased Call/AIGO Index/AIG000PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	3	2,025,853	1939.76		73,606		52,930		111,412			(20,759)		12,102		0001
Purchased Call/AIGO Index/AIG000PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/08/2027	1	563,243	1939.76		22,135		15,924		33,199			(6,268)		3,374		0001
Purchased Call/AIGO Index/AIG000PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2025	03/05/2027	5	1,762,801	1946.92		64,780		46,486		92,820			(18,420)		10,530		0001
Purchased Call/AIGO Index/AIG000PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/12/2027	4	2,824,180	1923.81		111,965		81,407		171,168			(30,731)		16,984		0001
Purchased Call/AIGO Index/AIG000NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/01/2027	1	455,005	1946.67		17,791		11,942		25,252			(5,890)		2,633		0001
Purchased Call/AIGO Index/AIG000QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2025	02/05/2027	3	3,279,768	1949.36		131,680		89,573		167,882			(42,249)		19,059		0001
Purchased Call/AIGO Index/AIG000QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2025	03/25/2027	3	2,336,090	1928.75		93,824		70,161		138,490			(23,767)		14,220		0001
Purchased Call/AIGO Index/AIG000QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2025	03/25/2027	3	2,322,142	1931.98		89,927		67,142		135,100			(23,023)		14,135		0001
Purchased Call/AIGO Index/AIG000MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/04/2027	2	1,353,631	1931.84		52,752		33,382		80,638			(19,477)		7,606		0001
Purchased Call/AIGO Index/AIG000MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2025	01/06/2027	1	1,412,421	1930.83		51,411		32,671		84,788			(18,759)		7,954		0001
Purchased Call/AIGO Index/AIG000MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/12/2027	1	695,946	1906.19		27,211		17,493		48,210			(9,777)		3,944		0001
Purchased Call/AIGO Index/AIG000QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/25/2027	3	3,196,702	1942.51		121,812		90,450		174,789			(31,458)		19,459		0001
Purchased Call/AIGO Index/AIG000NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/08/2027	3	3,011,939	1906.19		120,315		77,433		198,095			(42,977)		16,998		0001
Purchased Call/AIGO Index/AIG000NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2025	01/22/2027	7	2,511,097	1940.88		99,522		65,927		134,630			(33,695)		14,383		0001
Purchased Call/AIGO Index/AIG000NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/14/2025	01/13/2027	2	2,850,921	1901.07		112,315		72,502		193,461			(39,857)		16,175		0001
Purchased Call/AIGO Index/AIG000NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2025	01/19/2027	1	309,292	1932.67		12,062		7,881		18,487			(4,219)		1,766		0001
Purchased Call/AIGO Index/AIG000PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2025	03/15/2027	1	540,392	1929.67		21,237		15,483		33,826			(5,811)		3,259		0001
Purchased Call/AIGO Index/AIG000QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2025	02/18/2027	3	1,679,473	1960.65		65,722		45,690		80,588			(20,083)		9,887		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	4	3,684,591	1946.67		144,150		96,780		191,149			(47,510)		21,258		0001
Purchased Call/AIGO Index/AIG000NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/21/2027	2	3,844,947	1941.01		147,989		97,159		205,882			(50,933)		22,000		0001
Purchased Call/AIGO Index/AIG000PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2025	03/12/2027	4	2,424,694	1918.91		99,510		72,417		151,182			(27,338)		14,581		0001
Purchased Call/AIGO Index/AIG000NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	2,011,091	1929.47		79,027		51,440		115,346			(27,823)		11,435		0001
Purchased Call/AIGO Index/AIG000QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/10/2027	2	3,102,119	1957		117,949		80,637		151,700			(37,371)		18,117		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000N$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/14/2027	3	1,169,153	1902.02		53,446		34,616		82,963			(18,860)		6,641		0001
Purchased Call/AIGO Index/AIG000Q$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2025	03/19/2027	3	2,030,845	1936.46		81,614		60,266		114,818			(21,431)		12,294		0001
Purchased Call/AIGO Index/AIG000Q$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/12/2027	5	3,134,282	1954.59		124,221		85,956		155,786			(38,479)		18,342		0001
Purchased Call/AIGO Index/AIG000P$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	03/01/2027	1	1,497,227	1947.77		58,841		41,763		78,285			(17,226)		8,910		0001
Purchased Call/AIGO Index/AIG000P$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2025	03/04/2027	2	2,193,888	1939.83		87,868		62,683		120,548			(25,237)		13,093		0001
Purchased Call/AIGO Index/AIG000P$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2025	03/03/2027	2	2,144,088	1938.79		85,150		60,679		118,502			(24,521)		12,784		0001
Purchased Call/AIGO Index/AIG000Q$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	02/02/2027	2	971,111	1946.67		38,118		25,648		53,947			(12,562)		5,626		0001
Purchased Call/AIGO Index/AIG000P$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2025	03/05/2027	3	2,155,722	1933.97		86,614		62,190		122,740			(24,642)		12,878		0001
Purchased Call/AIGO Index/AIG000Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/18/2025	02/12/2027	3	1,499,306	1955.93		58,280		40,211		73,893			(18,253)		8,774		0001
Purchased Call/AIGO Index/AIG000P$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/24/2027	3	3,953,984	1953.26		151,706		106,692		199,364			(45,124)		23,415		0001
Purchased Call/AIGO Index/AIG000M$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	12/31/2026	3	3,256,768	1927.53		117,423		74,032		187,860			(43,627)		18,221		0001
Purchased Call/AIGO Index/AIG000M$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2025	01/08/2027	3	4,669,189	1920.4		175,726		112,263		282,192			(63,656)		26,351		0001
Purchased Call/AIGO Index/AIG000N$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2025	01/15/2027	3	1,838,814	1927.64		73,089		47,590		106,651			(25,721)		10,455		0001
Purchased Call/AIGO Index/AIG000N$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2025	01/29/2027	3	2,074,681	1950.21		79,952		53,529		105,257			(26,599)		11,970		0001
Purchased Call/AIGO Index/AIG000Q$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2025	02/16/2027	1	932,672	1954.59		36,467		25,231		49,854			(11,359)		5,480		0001
Purchased Call/AIGO Index/AIG000N$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2025	01/20/2027	1	60,106	1932.67		2,436		1,597		3,596			(840)		344		0001
Purchased Call/AIGO Index/AIG000N$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	1,369,158	1937.48		54,273		35,823		79,769			(18,561)		7,842		0001
Purchased Call/AIGO Index/AIG000P$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2025	02/26/2027	3	2,471,193	1947.77		93,781		66,508		129,028			(27,405)		14,663		0001
Purchased Call/AIGO Index/AIG000N$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2025	01/11/2027	1	989,845	1906.19		38,703		24,861		68,521			(13,925)		5,604		0001
Purchased Call/AIGO Index/AIG000N$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2025	01/22/2027	3	2,142,544	1939.18		83,201		54,757		116,092			(28,552)		12,272		0001
Purchased Call/AIGO Index/AIG000Q$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/09/2027	1	773,163	1949.36		30,231		20,597		42,469			(9,705)		4,511		0001
Purchased Call/AIGO Index/AIG000P$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2025	02/23/2027	1	590,160	1951.68		23,075		16,165		32,238			(6,967)		3,491		0001
Purchased Call/AIGO Index/AIG000Q$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2025	03/22/2027	1	711,554	1936.46		27,964		20,656		43,058			(7,383)		4,319		0001
Purchased Call/AIGO Index/AIG000Q$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2025	02/11/2027	2	1,887,973	1953.17		69,934		47,913		94,631			(22,062)		11,037		0001
Purchased Call/AIGO Index/AIG000M$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2025	01/05/2027	1	228,352	1931.84		8,929		5,654		13,615			(3,293)		1,285		0001
Purchased Call/AIGO Index/AIG000Q$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2025	02/19/2027	3	2,024,351	1962.21		75,753		52,921		96,232			(23,014)		11,929		0001
Purchased Call/AIGO Index/AIG000Q$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2025	02/04/2027	1	1,097,231	1950.46		45,274		30,577		59,710			(14,719)		6,369		0001
Purchased Call/AIGO Index/AIG000P$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2025	02/25/2027	1	1,071,725	1951.11		41,642		29,327		58,840			(12,338)		6,353		0001
Purchased Call/AIGO Index/AIG000Q$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2025	03/24/2027	2	3,624,609	1941.71		141,079		104,633		199,045			(36,540)		22,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2025	02/08/2027	1	746,923	1949.36		29,130		19,834		40,989			(9,365)		4,354		0001
Purchased Call/AIGO Index/AIG000NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2025	01/25/2027	1	576,302	1940.88		22,533		14,909		32,945			(7,676)		3,311		0001
Purchased Call/AIGO Index/AIG000RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2025	04/14/2027	2	2,784,269	1869.98		109,820		84,615		228,689			(25,287)		17,259		0001
Purchased Call/AIGO Index/AIG000TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2025	06/04/2027	4	2,006,411	1875.72		73,996		62,466		161,504			(11,753)		12,990		0001
Purchased Call/AIGO Index/AIG000SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/10/2027	1	443,498	1876.25		17,119		13,799		37,361			(3,372)		2,812		0001
Purchased Call/AIGO Index/AIG000TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2025	05/27/2027	3	2,380,441	1867.95		90,466		75,305		198,964			(15,263)		15,311		0001
Purchased Call/AIGO Index/AIG000RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2025	04/23/2027	2	1,408,440	1881.56		54,635		42,919		109,147			(11,877)		8,800		0001
Purchased Call/AIGO Index/AIG000RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2025	04/22/2027	4	3,068,866	1876.35		119,002		93,009		244,291			(26,090)		19,158		0001
Purchased Call/AIGO Index/AIG000TSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/02/2027	2	2,001,179	1871.66		76,822		64,372		164,353			(12,522)		12,935		0001
Purchased Call/AIGO Index/AIG000US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/17/2027	4	3,374,939	1878.3		134,487		116,215		268,773			(18,518)		22,082		0001
Purchased Call/AIGO Index/AIG000TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2027	4	2,444,584	1879.94		91,720		77,295		192,619			(14,657)		15,827		0001
Purchased Call/AIGO Index/AIG000SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2025	05/07/2027	4	2,124,133	1876.23		80,782		65,056		169,674			(15,941)		13,434		0001
Purchased Call/AIGO Index/AIG000US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/23/2027	2	1,766,169	1885.14		71,488		61,953		136,027			(9,607)		11,611		0001
Purchased Call/AIGO Index/AIG000USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2025	06/28/2027	1	725,480	1894.51		28,076		24,523		56,732			(3,649)		4,788		0001
Purchased Call/AIGO Index/AIG000TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/16/2027	3	3,541,653	1872.83		139,662		119,954		289,856			(20,023)		23,154		0001
Purchased Call/AIGO Index/AIG000US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2025	06/17/2027	4	1,926,508	1877.27		75,112		64,816		154,227			(10,550)		12,605		0001
Purchased Call/AIGO Index/AIG000SSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/20/2027	4	2,741,955	1867.25		100,925		82,749		229,724			(18,298)		17,534		0001
Purchased Call/AIGO Index/AIG000SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	4	2,148,928	1855.38		88,777		73,904		190,954			(15,199)		13,753		0001
Purchased Call/AIGO Index/AIG000TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	3	2,141,565	1864.18		84,373		70,163		182,416			(14,391)		13,786		0001
Purchased Call/AIGO Index/AIG000TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/04/2027	2	1,489,035	1866.14		57,699		48,741		125,742			(9,054)		9,641		0001
Purchased Call/AIGO Index/AIG000TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,293,964	1870.79		89,471		74,622		189,064			(15,136)		14,767		0001
Purchased Call/AIGO Index/AIG000SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	4	2,883,648	1865.41		110,437		90,047		243,599			(20,633)		18,347		0001
Purchased Call/AIGO Index/AIG000TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2025	06/10/2027	3	2,862,116	1874.32		111,422		94,523		232,266			(17,012)		18,621		0001
Purchased Call/AIGO Index/AIG000RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	04/09/2027	4	1,563,986	1865.57		60,398		46,460		131,275			(14,092)		9,651		0001
Purchased Call/AIGO Index/AIG000RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/21/2027	3	3,071,182	1875.84		119,417		93,178		245,074			(26,346)		19,156		0001
Purchased Call/AIGO Index/AIG000USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2025	06/25/2027	2	4,200,094	1895.68		161,440		140,884		306,598			(21,108)		27,656		0001
Purchased Call/AIGO Index/AIG000QSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2025	04/02/2027	3	2,338,623	1941.78		81,668		61,639		128,849			(20,193)		14,341		0001
Purchased Call/AIGO Index/AIG000RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/15/2027	3	3,013,679	1872.6		118,269		91,229		244,268			(27,136)		18,698		0001
Purchased Call/AIGO Index/AIG000QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2027	3	3,370,320	1920.23		109,538		82,886		210,419			(26,931)		20,667		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2025	04/09/2027	4	2,958,319	1878.59		107,186		82,006		232,187			(25,422)		18,256		0001
Purchased Call/AIGO Index/AIG000RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	3	2,718,999	1881.65		102,465		81,511		210,907			(21,234)		17,093		0001
Purchased Call/AIGO Index/AIG000US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2025	06/24/2027	3	3,705,189	1892.93		140,999		122,334		274,277			(18,820)		24,378		0001
Purchased Call/AIGO Index/AIG000QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/01/2027	3	4,508,688	1938.9		157,979		118,995		252,572			(39,182)		27,623		0001
Purchased Call/AIGO Index/AIG000RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/08/2027	3	2,293,885	1850.72		97,319		74,126		207,402			(23,268)		14,143		0001
Purchased Call/AIGO Index/AIG000QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2025	04/07/2027	3	2,936,820	1862.2		105,634		80,377		250,672			(25,344)		18,091		0001
Purchased Call/AIGO Index/AIG000SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/30/2027	3	2,051,179	1876.58		79,921		63,663		163,333			(16,349)		12,895		0001
Purchased Call/AIGO Index/AIG000TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2025	06/11/2027	3	2,139,994	1873.67		81,961		70,087		174,262			(11,970)		13,934		0001
Purchased Call/AIGO Index/AIG000TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	2,475,025	1884.19		91,796		78,451		191,099			(13,658)		16,116		0001
Purchased Call/AIGO Index/AIG000TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2025	06/09/2027	2	2,524,986	1868.27		101,007		85,594		211,152			(15,509)		16,414		0001
Purchased Call/AIGO Index/AIG000RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2025	04/09/2027	4	2,396,874	1865.18		95,075		73,068		201,587			(22,105)		14,791		0001
Purchased Call/AIGO Index/AIG000SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2025	05/14/2027	3	2,077,333	1857.95		82,778		67,295		182,109			(15,691)		13,217		0001
Purchased Call/AIGO Index/AIG000SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/06/2027	2	3,360,294	1883.62		130,260		104,231		258,323			(26,136)		21,234		0001
Purchased Call/AIGO Index/AIG000SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/19/2027	2	2,608,928	1863.68		102,400		83,812		222,469			(18,677)		16,669		0001
Purchased Call/AIGO Index/AIG000TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2025	05/28/2027	2	2,705,999	1873.3		103,526		86,432		220,222			(17,299)		17,419		0001
Purchased Call/AIGO Index/AIG000RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2025	04/16/2027	4	2,007,187	1876.62		78,267		60,687		159,377			(17,765)		12,464		0001
Purchased Call/AIGO Index/AIG000QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/07/2025	04/02/2027	3	2,407,568	1888.58		81,786		61,969		178,976			(19,936)		14,763		0001
Purchased Call/AIGO Index/AIG000TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/11/2027	3	1,915,780	1876.86		76,153		64,858		153,525			(11,506)		12,474		0001
Purchased Call/AIGO Index/AIG000SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2025	05/07/2027	3	1,811,469	1884.24		67,153		53,959		138,838			(13,349)		11,457		0001
Purchased Call/AIGO Index/AIG000SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2025	05/13/2027	3	2,666,470	1865.95		99,331		80,442		224,613			(18,978)		16,951		0001
Purchased Call/AIGO Index/AIG000RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/23/2027	3	2,473,340	1882.59		97,145		76,427		190,640			(20,860)		15,454		0001
Purchased Call/AIGO Index/AIG000RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2025	04/30/2027	2	2,126,537	1886.47		80,623		63,980		160,851			(16,835)		13,369		0001
Purchased Call/AIGO Index/AIG000TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2025	05/26/2027	1	336,766	1862.82		12,999		10,749		30,378			(2,305)		2,164		0001
Purchased Call/AIGO Index/AIG000TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2025	06/03/2027	3	3,936,856	1871.02		157,759		132,341		324,417			(25,564)		25,468		0001
Purchased Call/AIGO Index/AIG000SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/14/2027	3	1,606,438	1867.46		60,664		49,497		134,319			(11,249)		10,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2025	05/21/2027	3	2,185,025	1856.69		83,908		69,014		192,920			(15,118)		13,984		0001
Purchased Call/AIGO Index/AIG000TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/27/2025	05/21/2027	3	2,862,471	1862.82		112,924		93,366		245,208			(19,707)		18,320		0001
Purchased Call/AIGO Index/AIG000RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2025	04/12/2027	1	500,625	1865.18		19,324		14,832		44,145			(4,547)		3,098		0001
Purchased Call/AIGO Index/AIG000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2025	06/17/2027	3	2,257,393	1875.75		87,463		75,253		182,104			(12,507)		14,770		0001
Purchased Call/AIGO Index/AIG000S$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2025	05/07/2027	4	1,719,980	1876.25		62,488		50,408		137,378			(12,156)		10,878		0001
Purchased Call/AIGO Index/AIG000TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2025	06/07/2027	1	555,418	1866.14		21,384		18,060		49,438			(3,393)		3,605		0001
Purchased Call/AIGO Index/AIG000S$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2025	05/24/2027	3	885,380	1862.82		34,233		28,366		79,803			(5,999)		5,681		0001
Purchased Call/AIGO Index/AIG000RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2025	04/26/2027	2	756,746	1882.59		29,455		23,185		61,548			(6,347)		4,741		0001
Purchased Call/AIGO Index/AIG000QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2025	04/05/2027	1	477,072	1888.58		18,558		14,065		37,401			(4,544)		2,933		0001
Purchased Call/AIGO Index/AIG000S$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2025	05/05/2027	2	2,798,655	1878.33		111,642		89,236		221,069			(22,505)		17,670		0001
Purchased Call/AIGO Index/AIG000US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2025	06/21/2027	1	672,088	1878.3		25,943		22,410		56,677			(3,620)		4,411		0001
Purchased Call/AIGO Index/AIG000USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/25/2027	3	1,851,054	1888.58		74,197		64,639		140,145			(9,772)		12,188		0001
Purchased Call/AIGO Index/AIG000S$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2025	05/17/2027	1	412,894	1867.46		15,896		12,966		36,347			(2,979)		2,634		0001
Purchased Call/AIGO Index/AIG000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2025	03/31/2027	2	3,949,191	1933.48		157,307		118,146		228,283			(39,270)		24,173		0001
Purchased Call/AIGO Index/AIG000S$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2025	05/12/2027	2	3,741,480	1866.95		143,080		115,773		313,540			(27,428)		23,764		0001
Purchased Call/AIGO Index/AIG000RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2025	04/29/2027	3	3,515,325	1888.72		135,556		107,131		262,718			(28,537)		22,080		0001
Purchased Call/AIGO Index/AIG000RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2025	04/19/2027	1	664,395	1878.2		25,712		19,955		55,098			(5,831)		4,137		0001
Purchased Call/AIGO Index/AIG000TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2025	06/14/2027	1	575,356	1873.67		22,209		18,971		49,524			(3,312)		3,755		0001
Purchased Call/AIGO Index/AIG000S$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2025	05/03/2027	1	369,373	1876.58		14,295		11,385		31,004			(2,953)		2,328		0001
Purchased Call/AIGO Index/AIG000W$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/05/2027	6	2,338,819	1917.14		92,545		85,807		154,222			(6,870)		15,891		0001
Purchased Call/AIGO Index/AIG000VSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	07/30/2027	3	2,165,620	1905.25		89,678		82,761		151,684			(7,055)		14,649		0001
Purchased Call/AIGO Index/AIG000VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/02/2027	1	540,924	1905.25		21,150		19,492		40,607			(1,736)		3,667		0001
Purchased Call/AIGO Index/AIG000XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/31/2027	3	1,722,776	1946.85		69,001		66,435		97,735			(2,812)		11,929		0001
Purchased Call/AIGO Index/AIG000VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2025	07/16/2027	2	2,496,591	1893.24		101,153		91,321		185,397			(10,021)		16,709		0001
Purchased Call/AIGO Index/AIG000W$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/18/2027	4	4,398,460	1927.89		169,859		160,272		275,080			(9,794)		30,172		0001
Purchased Call/AIGO Index/AIG000W$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/13/2027	4	1,646,717	1940.48		60,819		57,079		96,101			(3,919)		11,255		0001
Purchased Call/AIGO Index/AIG000VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2025	07/30/2027	3	1,902,914	1896.87		73,162		67,236		139,141			(6,141)		12,872		0001
Purchased Call/AIGO Index/AIG000XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2025	08/27/2027	3	3,409,017	1947.94		132,973		127,718		191,982			(5,937)		23,537		0001
Purchased Call/AIGO Index/AIG000W$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/13/2027	4	2,360,061	1928.47		91,834		86,476		146,923			(5,587)		16,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000Y$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/24/2027	3	3,882,674	1999.63		156,832		156,736		165,534			(490)		27,342		0001
Purchased Call/AIGO Index/AIG000Y$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/29/2027	2	6,269,385	2009.62		250,785		250,785		252,851			(91)		44,301		0001
Purchased Call/AIGO Index/AIG000X$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2025	08/20/2027	3	4,377,874	1946.77		167,504		159,262		247,512			(8,724)		30,074		0001
Purchased Call/AIGO Index/AIG000Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/17/2027	4	1,914,095	2015.16		75,024		74,065		74,206			(1,220)		13,414		0001
Purchased Call/AIGO Index/AIG000W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2025	08/04/2027	3	2,770,985	1916.92		108,681		100,498		182,879			(8,320)		18,813		0001
Purchased Call/AIGO Index/AIG000X$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/09/2027	3	1,817,936	1990.33		72,803		70,883		81,164			(2,014)		12,669		0001
Purchased Call/AIGO Index/AIG000X$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	2	1,450,483	1996.04		60,669		59,261		62,684			(1,604)		10,115		0001
Purchased Call/AIGO Index/AIG000Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/16/2027	3	2,797,480	2015.61		109,529		107,659		108,103			(2,021)		19,591		0001
Purchased Call/AIGO Index/AIG000Y$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2025	09/23/2027	2	2,466,582	2016.91		95,077		94,337		94,976			(869)		17,358		0001
Purchased Call/AIGO Index/AIG000X$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2025	09/10/2027	3	6,643,709	2011.91		257,607		252,019		261,543			(6,601)		46,330		0001
Purchased Call/AIGO Index/AIG000X$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/13/2027	1	1,227,398	2004.13		48,237		47,241		50,678			(1,188)		8,577		0001
Purchased Call/AIGO Index/AIG000W$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2025	08/11/2027	4	2,653,369	1918.49		109,856		102,616		174,021			(7,378)		18,108		0001
Purchased Call/AIGO Index/AIG000X$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2025	09/03/2027	4	2,463,009	1955.06		101,086		97,755		133,756			(3,592)		17,091		0001
Purchased Call/AIGO Index/AIG000W$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/17/2027	1	763,049	1928.47		29,835		28,073		51,439			(1,875)		5,230		0001
Purchased Call/AIGO Index/AIG000W$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	1,944,174	1923.4		75,796		70,591		124,067			(5,476)		13,219		0001
Purchased Call/AIGO Index/AIG000W$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/23/2027	2	1,285,721	1946.77		50,281		47,820		72,768			(2,648)		8,852		0001
Purchased Call/AIGO Index/AIG000W$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	2,568,526	1923.16		98,656		91,930		164,121			(6,941)		17,465		0001
Purchased Call/AIGO Index/AIG000W$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/09/2027	2	1,079,649	1923.16		42,319		39,457		69,047			(3,008)		7,357		0001
Purchased Call/AIGO Index/AIG000X$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	08/27/2027	3	2,680,700	1946.85		105,300		101,298		151,862			(4,384)		18,509		0001
Purchased Call/AIGO Index/AIG000X$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/08/2027	4	5,465,050	1993.44		213,857		207,990		239,522			(6,171)		38,057		0001
Purchased Call/AIGO Index/AIG000X$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2025	09/03/2027	5	1,581,725	1960.8		68,124		66,117		83,219			(2,242)		10,976		0001
Purchased Call/AIGO Index/AIG000W$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/13/2027	4	2,187,114	1928.1		85,451		80,333		136,423			(5,431)		14,948		0001
Purchased Call/AIGO Index/AIG000X$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/07/2027	1	2,534,925	1980.08		99,623		96,612		119,899			(3,402)		17,640		0001
Purchased Call/AIGO Index/AIG000X$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2025	09/03/2027	3	6,174,835	1980.08		246,239		238,842		291,526			(8,215)		42,848		0001
Purchased Call/AIGO Index/AIG000Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/22/2027	5	4,074,826	2018.23		157,861		156,543		155,581			(1,544)		28,655		0001
Purchased Call/AIGO Index/AIG000Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2025	09/17/2027	3	4,038,489	2012.33		160,258		158,577		159,226			(2,160)		28,301		0001
Purchased Call/AIGO Index/AIG000Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2025	09/14/2027	2	667,238	2004.13		26,520		25,994		27,565			(619)		4,666		0001
Purchased Call/AIGO Index/AIG000Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2025	09/15/2027	3	3,965,863	2013.15		156,960		154,128		155,426			(3,039)		27,753		0001
Purchased Call/AIGO Index/AIG000Y$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2025	09/24/2027	3	6,637,807	1997.79		260,622		259,998		286,036			(1,670)		46,743		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2025	07/16/2027	4	1,821,974	1887.81		72,343		65,129		139,079			(7,432)		12,194		0001
Purchased Call/AIGO Index/AIG000VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2025	07/21/2027	5	2,797,472	1903.12		114,029		103,383		197,692			(10,790)		18,795		0001
Purchased Call/AIGO Index/AIG000VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2025	07/30/2027	5	1,721,109	1892.9		72,465		66,821		128,409			(5,876)		11,642		0001
Purchased Call/AIGO Index/AIG000US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	06/30/2027	3	5,050,810	1902.95		199,634		174,982		355,451			(24,892)		33,388		0001
Purchased Call/AIGO Index/AIG000VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/22/2027	6	2,645,586	1909.02		105,427		95,813		181,360			(9,741)		17,788		0001
Purchased Call/AIGO Index/AIG000VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2025	07/23/2027	2	2,712,747	1910.31		100,096		91,344		184,762			(8,926)		18,253		0001
Purchased Call/AIGO Index/AIG000VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2025	07/14/2027	2	1,943,359	1890.17		71,917		64,409		146,527			(7,586)		12,987		0001
Purchased Call/AIGO Index/AIG000USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/08/2027	3	2,056,558	1887.77		83,850		74,384		156,765			(9,574)		13,680		0001
Purchased Call/AIGO Index/AIG000USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2025	07/01/2027	3	3,753,847	1905.24		146,314		128,689		261,095			(18,116)		24,834		0001
Purchased Call/AIGO Index/AIG000USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	4	2,568,058	1890.76		99,325		88,768		192,848			(10,730)		17,095		0001
Purchased Call/AIGO Index/AIG000USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2025	07/07/2027	4	4,687,311	1892.67		181,203		160,659		348,422			(20,758)		31,155		0001
Purchased Call/AIGO Index/AIG000USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	2,370,315	1904.98		91,991		81,171		165,130			(11,226)		15,693		0001
Purchased Call/AIGO Index/AIG000VSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2025	07/29/2027	3	2,868,784	1908.26		107,517		98,452		197,785			(9,206)		19,390		0001
Purchased Call/AIGO Index/AIG000YS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/17/2027	3	3,243,615	2015.31		126,392		124,884		125,638			(2,020)		22,731		0001
Purchased Call/AIGO Index/AIG000USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2025	07/02/2027	3	4,385,551	1905.32		162,602		143,636		304,976			(19,401)		29,036		0001
Purchased Call/AIGO Index/AIG000YSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/20/2027	2	1,780,727	2012.33		69,758		68,998		70,328			(1,037)		12,505		0001
Purchased Call/AIGO Index/AIG000XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2025	08/25/2027	3	3,035,353	1937.95		120,934		115,257		180,315			(5,828)		20,927		0001
Purchased Call/AIGO Index/AIG000XSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/30/2027	1	1,661,429	1946.85		65,128		62,616		94,221			(2,851)		11,496		0001
Purchased Call/AIGO Index/AIG000VSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2025	07/26/2027	1	380,434	1910.31		14,837		13,531		27,799			(1,360)		2,566		0001
Purchased Call/AIGO Index/AIG000WST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	3	1,825,247	1927.32		71,349		67,641		114,569			(3,926)		12,539		0001
Purchased Call/AIGO Index/AIG000XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/26/2027	2	2,120,739	1941.74		83,064		79,236		123,480			(3,931)		14,632		0001
Purchased Call/AIGO Index/AIG000XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/02/2025	09/02/2027	4	2,957,179	1948.24		122,635		118,420		166,619			(4,464)		20,505		0001
Purchased Call/AIGO Index/AIG000VS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2025	07/15/2027	3	2,545,662	1881.8		101,422		90,921		200,244			(10,617)		17,025		0001
Purchased Call/AIGO Index/AIG000WSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2025	08/12/2027	4	3,344,220	1928.08		136,643		127,859		208,556			(8,984)		22,840		0001
Purchased Call/AIGO Index/AIG000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2025	09/10/2027	2	3,546,916	2004.13		141,935		139,074		146,211			(3,271)		24,735		0001
Purchased Call/AIGO Index/AIG000WSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2025	08/24/2027	1	716,128	1946.77		28,072		26,684		44,191			(1,496)		4,934		0001
Purchased Call/AIGO Index/AIG000XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	09/01/2027	1	918,144	1946.85		35,991		34,607		56,853			(1,571)		6,362		0001
Purchased Call/AIGO Index/AIG000YSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2025	09/24/2027	3	1,720,632	2008.87		64,442		64,175		69,515			(469)		12,117		0001
Purchased Call/AIGO Index/AIG000VS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/19/2027	1	900,669	1893.24		35,126		31,696		71,295			(3,556)		6,042		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/AIGO Index/AIG000YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/30/2027	1	970,880	2014.75		38,059		38,059		38,017					6,865		0001
Purchased Call/AIGO Index/AIG000VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2025	07/28/2027	4	2,028,951	1899.98		83,287		76,279		145,953			(7,103)		13,704		0001
Purchased Call/AIGO Index/AIG000WSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2025	08/19/2027	3	2,044,857	1923.24		81,085		76,611		131,110			(4,587)		14,037		0001
Purchased Call/AIGO Index/AIG000WS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/10/2027	1	213,348	1923.16		8,342		7,769		14,723			(604)		1,455		0001
Purchased Call/AIGO Index/AIG000YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2025	09/28/2027	1	1,556,225	1999.63		61,004		60,920		66,485			(333)		10,989		0001
Purchased Call/AIGO Index/AIG000YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2025	09/27/2027	2	1,413,660	1999.63		55,850		55,783		59,848			(268)		9,976		0001
Purchased Call/AIGO Index/AIG000YSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2025	09/21/2027	1	956,107	2012.33		37,575		37,162		42,486			(565)		6,719		0001
Purchased Call/AIGO Index/AIG000XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2025	08/27/2027	3	1,689,347	1942.28		67,586		64,776		98,105			(3,078)		11,664		0001
Purchased Call/AIGO Index/AIG000VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2025	07/23/2027	2	2,023,390	1910.94		78,486		71,518		137,360			(7,254)		13,615		0001
Purchased Call/AIGO Index/AIG000VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2025	07/16/2027	2	1,579,957	1890.92		62,049		55,936		118,720			(6,335)		10,574		0001
Purchased Call/AIGO Index/AIG000UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2025	07/09/2027	3	2,100,738	1899.97		81,407		72,412		150,470			(9,195)		13,985		0001
Purchased Call/AIGO Index/AIG000WS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2025	08/06/2027	3	2,076,307	1918.81		83,258		77,399		135,753			(6,158)		14,118		0001
Purchased Call/AIGO Index/AIG000WSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2025	08/16/2027	1	1,135,876	1928.47		44,413		41,786		70,778			(2,795)		7,780		0001
Purchased Call/AIGO Index/AIG000USY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/12/2027	1	621,451	1890.76		24,237		21,636		49,671			(2,686)		4,147		0001
Purchased Call/AIGO Index/AIG000WSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2025	08/20/2027	4	3,621,582	1921.99		148,972		141,473		233,798			(8,034)		24,879		0001
Purchased Call/AIGO Index/AIG000VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2025	07/23/2027	2	1,750,220	1914.91		67,119		61,005		116,365			(6,293)		11,777		0001
Purchased Call/AIGO Index/AIG000VSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2025	08/03/2027	1	70,119	1905.25		2,742		2,527		5,266			(225)		476		0001
Purchased Call/AIGO Index/AIG000USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2025	07/09/2027	2	2,073,452	1899.14		77,914		69,485		149,154			(8,703)		13,803		0001
Purchased Call/UBSIBAIV Index/UIB000HSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/14/2024	10/03/2025	4	3,426,824	546.76	97,179			541		10			(73,227)		1,553		0001
Purchased Call/UBSIBAIV Index/UIB000HSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/09/2024	10/08/2025	2	2,070,916	545.95	60,267			1,168		430			(45,241)		1,533		0001
Purchased Call/UBSIBAIV Index/UIB000HSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/08/2024	10/07/2025	3	2,999,146	544.99	89,554			1,488		645			(67,303)		2,077		0001
Purchased Call/UBSIBAIV Index/UIB000JSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/07/2024	11/06/2025	4	4,388,097	553.91	128,716			12,817		4,247			(96,407)		6,986		0001
Purchased Call/UBSIBAIV Index/UIB000JS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/04/2024	10/31/2025	5	2,614,947	540.64	78,210			6,579		12,724			(59,355)		3,810		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	01/06/2025	11/04/2025	3	3,658,764	539.34	116,005	4,609		11,420		22,756			(91,098)		5,665		0001
Purchased Call/UBSIBAIV Index/UIB000ISL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/22/2024	10/21/2025	2	2,388,887	544.14	68,133			3,765		4,636			(51,105)		2,865		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/26/2025	4	1,996,685	558.37	59,316			9,224		2,426			(44,477)		3,945		0001
Purchased Call/UBSIBAIV Index/UIB000J$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2025	1	1,287,652	556.34	37,728			4,169		1,059			(28,065)		2,158		0001
Purchased Call/UBSIBAIV Index/UIB000I$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	3	3,679,167	546.45	107,242			2,689		1,112			(80,775)		3,045		0001
Purchased Call/UBSIBAIV Index/UIB000I$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/14/2025	2	4,275,222	546.46	125,186			4,496		2,661			(93,899)		4,186		0001
Purchased Call/UBSIBAIV Index/UIB000K$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2025	3	1,379,840	553.66	40,197			5,448		2,379			(30,163)		2,554		0001
Purchased Call/UBSIBAIV Index/UIB000I$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/16/2025	3	4,179,406	547.17	122,058			5,051		2,835			(91,350)		4,375		0001
Purchased Call/UBSIBAIV Index/UIB000J$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	11/14/2025	4	2,301,909	554.04	65,508			8,009		3,153			(49,196)		4,041		0001
Purchased Call/UBSIBAIV Index/UIB000K$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/26/2025	3	4,357,705	559.52	126,951			19,820		4,585			(95,378)		8,610		0001
Purchased Call/UBSIBAIV Index/UIB000J$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/07/2025	3	5,879,193	556.34	173,790			17,912		4,100			(130,734)		9,485		0001
Purchased Call/UBSIBAIV Index/UIB0001$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2025	3	2,493,174	546.51	73,554			2,852		1,750			(55,218)		2,527		0001
Purchased Call/UBSIBAIV Index/UIB000J$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/05/2025	3	1,682,042	543.06	63,706			6,161		6,980			(47,775)		2,641		0001
Purchased Call/UBSIBAIV Index/UIB000J$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/31/2025	3	3,139,894	539.45	93,150			7,752		17,636			(69,786)		4,575		0001
Purchased Call/UBSIBAIV Index/UIB000J$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2025	2	1,883,587	557.86	50,435			5,713		1,294			(37,830)		3,195		0001
Purchased Call/UBSIBAIV Index/UIB000HSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2025	2	3,928,690	545.73	115,690			2,565		1,179			(86,730)		3,085		0001
Purchased Call/UBSIBAIV Index/UIB000I$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/24/2025	3	1,776,511	542.44	51,843			3,308		5,319			(38,841)		2,278		0001
Purchased Call/UBSIBAIV Index/UIB000K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/18/2025	4	4,203,386	554.15	121,400			16,115		6,586			(91,146)		7,701		0001
Purchased Call/UBSIBAIV Index/UIB000L$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	3	6,456,697	542.3	182,833			43,755		60,276			(137,488)		15,761		0001
Purchased Call/UBSIBAIV Index/UIB000M$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2025	1	1,715,885	542.3	50,275			12,326		16,420			(37,398)		4,260		0001
Purchased Call/UBSIBAIV Index/UIB000K$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2025	3	3,915,162	558.67	113,543			20,085		5,885			(85,021)		8,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/10/2025	3	1,977,766	554.49	57,183			11,058		5,350			(42,874)		4,361		0001
Purchased Call/UBSIBAIV Index/UIB000LS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2025	3	3,227,893	554.35	92,266			18,102		9,036			(69,095)		7,168		0001
Purchased Call/UBSIBAIV Index/UIB000LSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/17/2025	3	2,679,772	549.44	63,273			13,450		13,008			(47,412)		6,194		0001
Purchased Call/UBSIBAIV Index/UIB000KSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	12/02/2025	5	4,882,738	559.51	139,421	1,463		24,217		6,281			(105,771)		10,143		0001
Purchased Call/UBSIBAIV Index/UIB000JSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/07/2025	5	3,108,822	554.14	94,622			9,761		3,058			(71,155)		5,015		0001
Purchased Call/UBSIBAIV Index/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2025	1	1,173,954	542.33	34,397			2,464		4,033			(25,587)		1,596		0001
Purchased Call/UBSIBAIV Index/UIB000JSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2025	3	2,880,250	555.09	84,065			9,756		3,132			(63,009)		4,943		0001
Purchased Call/UBSIBAIV Index/UIB000JSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/14/2025	3	3,868,263	552.76	114,631			14,030		6,286			(86,275)		6,791		0001
Purchased Call/UBSIBAIV Index/UIB000KS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/21/2025	4	3,291,205	554.98	101,281			14,357		5,144			(76,030)		6,211		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/13/2025	1	394,265	546.45	11,552			383		212			(8,593)		372		0001
Purchased Call/UBSIBAIV Index/UIB0001S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2024	10/10/2025	3	1,863,075	544.91	55,979			1,405		916			(42,048)		1,542		0001
Purchased Call/UBSIBAIV Index/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/17/2025	4	2,281,325	546.95	62,714			2,793		1,825			(47,279)		2,462		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/23/2025	2	3,897,125	540.63	115,951			7,048		14,671			(86,809)		4,891		0001
Purchased Call/UBSIBAIV Index/UIB000HSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	10/01/2025	3	1,135,689	549.02	31,908								(24,005)		297		0001
Purchased Call/UBSIBAIV Index/UIB000KSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/28/2025	1	1,632,973	559.52	47,683			7,661		1,843			(35,567)		3,283		0001
Purchased Call/UBSIBAIV Index/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2025	2	1,240,992	542.95	37,072			2,876		4,207			(27,879)		1,749		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/20/2025	2	1,043,495	546.95	30,296			1,586		1,112			(22,554)		1,221		0001
Purchased Call/UBSIBAIV Index/UIB0001SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/28/2025	4	2,443,115	542.92	71,865			5,372		8,018			(54,003)		3,383		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/24/2025	3	4,174,429	542.33	122,525			7,840		12,713			(92,261)		5,352		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2025	2	3,558,151	553.25	105,552			14,579		6,669			(79,018)		6,650		0001
Purchased Call/UBSIBAIV Index/UIB000LSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/19/2025	3	2,737,473	538.44	82,045			17,986		31,622			(61,481)		6,408		0001
Purchased Call/UBSIBAIV Index/UIB000K$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/25/2025	3	3,444,049	557.99	101,688			15,504		4,240			(76,299)		6,745		0001
Purchased Call/UBSIBAIV Index/UIB000HSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2025	3	2,991,524	548.62	87,279			242					(65,549)		1,107		0001
Purchased Call/UBSIBAIV Index/UIB000K$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/03/2025	3	1,335,749	559.33	38,006			6,634		1,809			(28,536)		2,797		0001
Purchased Call/UBSIBAIV Index/UIB000K$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/28/2025	2	3,357,771	559.37	97,975			15,794		3,859			(73,567)		6,750		0001
Purchased Call/UBSIBAIV Index/UIB000K$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/21/2025	4	3,663,182	558.59	105,817			15,020		3,602			(79,701)		6,913		0001
Purchased Call/UBSIBAIV Index/UIB000K$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2025	1	1,174,598	559.37	34,416			5,783		1,489			(25,601)		2,421		0001
Purchased Call/UBSIBAIV Index/UIB000LSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/12/2025	4	3,620,748	552.55	103,255			20,629		12,283			(77,402)		8,096		0001
Purchased Call/UBSIBAIV Index/UIB000LSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/23/2025	3	5,606,453	541.07	171,634	2,995		40,284		55,665			(131,116)		13,448		0001
Purchased Call/UBSIBAIV Index/UIB000LSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/16/2025	3	2,977,314	550.67	80,436			16,908		12,806			(60,391)		6,837		0001
Purchased Call/UBSIBAIV Index/UIB000K$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2025	1	299,712	558.59	8,782			1,306		330			(6,532)		582		0001
Purchased Call/UBSIBAIV Index/UIB000K$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025	2	4,205,891	558.15	119,425			21,582		6,892			(89,809)		8,942		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2025	1	1,204,162	558.15	35,282			6,609		2,134			(26,245)		2,618		0001
Purchased Call/UBSIBAIV Index/UIB000M$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	12/30/2025	3	3,555,320	539.44	97,858	8,176		26,459		41,541			(79,503)		8,876		0001
Purchased Call/UBSIBAIV Index/UIB000LSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	4	8,092,104	543.99	230,040			54,879		66,926			(172,315)		19,754		0001
Purchased Call/UBSIBAIV Index/UIB000LSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2025	1	195,527	540.08	5,729			1,294		2,064			(4,262)		466		0001
Purchased Call/UBSIBAIV Index/UIB000JSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2025	1	1,065,637	552.76	31,223			4,043		1,924			(23,226)		1,932		0001
Purchased Call/UBSIBAIV Index/UIB000JS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/30/2025	3	4,038,070	543.18	114,699			9,181		13,748			(85,848)		5,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000HS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/03/2025	3	2,105,152	545.86	61,574			342		13			(46,155)		954		0001
Purchased Call/UBSIBAIV Index/UIB000KSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/05/2025	3	2,839,833	558.11	82,533			14,884		4,675			(61,848)		6,038		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/17/2025	2	1,583,433	546.07	46,986			2,086		1,539			(35,203)		1,709		0001
Purchased Call/UBSIBAIV Index/UIB000LSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2025	3	3,644,979	540.39	104,021			22,428		36,438			(77,896)		8,479		0001
Purchased Call/UBSIBAIV Index/UIB000JSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2025	3	4,316,028	555.5	122,715			14,606		4,634			(91,933)		7,493		0001
Purchased Call/UBSIBAIV Index/UIB000LS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2025	2	2,290,431	555.51	64,839			12,361		5,477			(48,636)		5,015		0001
Purchased Call/UBSIBAIV Index/UIB000LSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/12/2025	3	4,435,517	551.19	128,562			25,737		17,084			(96,686)		9,918		0001
Purchased Call/UBSIBAIV Index/UIB000LSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/19/2025	3	3,524,169	540.08	104,689			23,045		36,321			(78,872)		8,249		0001
Purchased Call/UBSIBAIV Index/UIB000JS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/03/2025	2	1,265,979	540.64	37,582			3,421		6,646			(28,021)		1,932		0001
Purchased Call/UBSIBAIV Index/UIB000KSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/21/2025	1	53,998	558.58	1,556			222		53			(1,180)		102		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/22/2025	2	2,210,526	543.38	59,655			3,465		5,174			(44,761)		2,713		0001
Purchased Call/UBSIBAIV Index/UIB000HSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025	1	1,373,913	546.76	40,256			554		86			(29,945)		881		0001
Purchased Call/UBSIBAIV Index/UIB000LSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2025	1	1,723,444	551.19	50,497			10,433		6,971			(37,563)		3,932		0001
Purchased Call/UBSIBAIV Index/UIB000LSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2025	1	116,975	543.36	3,294			773		994			(2,484)		282		0001
Purchased Call/UBSIBAIV Index/UIB000PSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/06/2026	4	5,291,333	543.92	147,652			65,470		68,269			(82,467)		17,352		0001
Purchased Call/UBSIBAIV Index/UIB000OSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/13/2026	5	7,039,534	555.71	205,282			77,307		39,974			(128,345)		21,485		0001
Purchased Call/UBSIBAIV Index/UIB000PSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/10/2026	4	4,090,317	541.91	113,129			50,063		59,466			(63,039)		13,583		0001
Purchased Call/UBSIBAIV Index/UIB000PSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/12/2026	5	5,112,143	540.28	150,608			67,552		81,157			(83,179)		17,081		0001
Purchased Call/UBSIBAIV Index/UIB000PSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2025	03/13/2026	4	4,324,971	539.69	137,131			62,049		70,888			(75,365)		14,495		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/20/2026	3	6,418,615	554.79		184,985		73,021		40,905			(112,159)		20,088		0001
Purchased Call/UBSIBAIV Index/UIB0000PS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/17/2025	03/13/2026	6	8,220,907	543.69		245,517		111,501		110,632			(134,343)		27,553		0001
Purchased Call/UBSIBAIV Index/UIB000PSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/17/2026	5	4,324,147	546.29		126,838		58,671		51,837			(68,145)		14,668		0001
Purchased Call/UBSIBAIV Index/UIB000PS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2026	5	3,973,777	546.12		109,007		46,869		45,440			(62,198)		12,989		0001
Purchased Call/UBSIBAIV Index/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/20/2026	3	5,573,894	557.72		156,238		61,538		29,580			(94,923)		17,444		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2026	4	8,566,784	550.97		242,621		99,193		71,772			(143,459)		27,367		0001
Purchased Call/UBSIBAIV Index/UIB000MSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/09/2026	3	3,983,702	542.11		114,934		31,632		41,939			(83,186)		10,478		0001
Purchased Call/UBSIBAIV Index/UIB000NSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	01/28/2026	3	1,564,877	551.45		45,884		15,099		10,297			(30,746)		4,486		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/12/2026	5	7,151,158	553.95		211,549		78,351		45,167			(133,187)		21,745		0001
Purchased Call/UBSIBAIV Index/UIB000MST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2026	2	1,194,701	543.63		36,175		10,501		11,805			(25,638)		3,219		0001
Purchased Call/UBSIBAIV Index/UIB000MS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	12/31/2025	3	974,639	540.14		28,056		7,126		10,953			(20,931)		2,447		0001
Purchased Call/UBSIBAIV Index/UIB000NSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/04/2025	02/03/2026	2	3,540,137	547.9		112,546		38,877		30,698			(73,574)		10,400		0001
Purchased Call/UBSIBAIV Index/UIB000NSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2025	02/06/2026	4	4,683,421	551.69		137,533		48,857		32,638			(88,815)		13,921		0001
Purchased Call/UBSIBAIV Index/UIB0000S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2025	02/06/2026	5	6,270,468	551.56		188,153		67,182		44,073			(121,084)		18,639		0001
Purchased Call/UBSIBAIV Index/UIB000NSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/23/2026	4	6,880,492	552.48		200,312		63,498		40,342			(136,857)		19,310		0001
Purchased Call/UBSIBAIV Index/UIB000NS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/23/2026	4	2,587,984	553.65		74,117		23,444		13,964			(50,717)		7,263		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2025	02/24/2026	5	3,480,590	553.36		92,854		37,565		24,952			(55,246)		11,044		0001
Purchased Call/UBSIBAIV Index/UIB000QSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	3	4,900,344	545.74		147,403		72,597		63,052			(74,964)		17,110		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/13/2026	3	3,433,101	555.46		100,851		37,888		19,814			(63,182)		10,478		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/06/2026	3	5,818,581	545.08		164,737		71,509		70,663			(93,439)		19,081		0001
Purchased Call/UBSIBAIV Index/UIB000MSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/07/2026	2	1,237,572	542.13		36,105		9,766		12,822			(26,293)		3,223		0001
Purchased Call/UBSIBAIV Index/UIB000NS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2026	1	50,986	548.47		1,658		510		383			(1,147)		141		0001
Purchased Call/UBSIBAIV Index/UIB000QS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/10/2026	2	3,979,262	554.32		117,576		42,876		24,137			(74,613)		12,010		0001
Purchased Call/UBSIBAIV Index/UIB000PSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/27/2026	4	3,863,428	547.43		114,607		47,429		39,872			(67,355)		12,383		0001
Purchased Call/UBSIBAIV Index/UIB000QSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/31/2025	03/23/2026	1	389,259	547.45		11,263		5,489		4,516			(5,773)		1,344		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/27/2026	4	4,349,497	549.5		120,328		59,107		46,252			(61,512)		15,187		0001
Purchased Call/UBSIBAIV Index/UIB000PS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/03/2025	02/27/2026	3	9,983,991	549.13		282,367		116,975		93,624			(165,729)		32,002		0001
Purchased Call/UBSIBAIV Index/UIB000PSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2025	03/20/2026	4	5,221,180	547.45		160,428		75,904		59,753			(84,702)		17,869		0001
Purchased Call/UBSIBAIV Index/UIB000NSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/05/2026	3	6,590,191	551.21		193,566		67,969		47,004			(125,601)		19,513		0001
Purchased Call/UBSIBAIV Index/UIB000QSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/27/2026	1	152,359	545.74		4,449		2,187		1,960			(2,273)		532		0001
Purchased Call/UBSIBAIV Index/UIB000PSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2026	4	3,057,049	548.68		88,896		41,616		32,656			(47,408)		10,432		0001
Purchased Call/UBSIBAIV Index/UIB000PSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/20/2026	4	3,068,331	548.06		89,574		42,295		33,402			(47,449)		10,501		0001
Purchased Call/UBSIBAIV Index/UIB000MSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/16/2026	2	4,256,365	545.46		125,706		37,377		37,890			(88,497)		11,576		0001
Purchased Call/UBSIBAIV Index/UIB000MSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/02/2026	4	6,546,557	541.44		191,095		49,425		68,479			(141,610)		16,611		0001
Purchased Call/UBSIBAIV Index/UIB000MSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/16/2026	4	7,587,245	548.47		226,527		67,584		55,158			(159,144)		20,636		0001
Purchased Call/UBSIBAIV Index/UIB000QS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/19/2025	02/11/2026	4	2,261,184	554.8		64,143		23,635		13,401			(40,467)		6,850		0001
Purchased Call/UBSIBAIV Index/UIB000NS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/03/2025	01/30/2026	3	5,147,079	551.13		146,477		49,269		35,184			(97,280)		14,879		0001
Purchased Call/UBSIBAIV Index/UIB000MSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2026	2	1,423,435	541.44		41,763		11,053		15,214			(30,710)		3,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/19/2026	4	5,267,213	557.73		152,624		59,494		27,565			(93,162)		16,427		0001
Purchased Call/UBSIBAIV Index/UIB000NSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/26/2026	4	2,632,724	552.48		76,151		25,132		15,871			(51,084)		7,485		0001
Purchased Call/UBSIBAIV Index/UIB000MS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/02/2026	4	5,510,014	539.54		163,984		42,292		65,247			(121,700)		13,981		0001
Purchased Call/UBSIBAIV Index/UIB000PSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2025	03/11/2026	4	6,551,950	539.96		192,211		85,425		105,243			(106,748)		21,825		0001
Purchased Call/UBSIBAIV Index/UIB000NSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/04/2026	2	1,661,549	550.82		49,140		17,118		12,062			(31,990)		4,900		0001
Purchased Call/UBSIBAIV Index/UIB000MSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/09/2026	2	5,882,771	539.17		173,205		48,137		74,631			(125,072)		15,473		0001
Purchased Call/UBSIBAIV Index/UIB000NS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/22/2026	5	7,157,671	552.22		210,840		65,835		42,321			(144,873)		20,001		0001
Purchased Call/UBSIBAIV Index/UIB000QSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2026	2	1,462,640	551.56		39,830		16,234		11,762			(23,615)		4,657		0001
Purchased Call/UBSIBAIV Index/UIB000QSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/17/2026	2	2,441,401	555.71		74,034		28,451		14,328			(45,548)		7,560		0001
Purchased Call/UBSIBAIV Index/UIB000NSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/27/2026	3	4,558,655	552.34		129,289		42,165		27,991			(87,000)		13,015		0001
Purchased Call/UBSIBAIV Index/UIB000PSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2025	03/18/2026	3	4,055,709	545.87		122,802		56,926		49,910			(65,865)		13,799		0001
Purchased Call/UBSIBAIV Index/UIB000PS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/04/2026	2	5,039,195	543.4		151,375		64,278		66,222			(87,034)		16,419		0001
Purchased Call/UBSIBAIV Index/UIB000QS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/25/2026	3	4,658,587	553.2		133,302		64,344		40,288			(68,957)		16,175		0001
Purchased Call/UBSIBAIV Index/UIB000MSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/06/2026	2	2,222,866	541.7		65,692		17,605		23,526			(48,003)		5,759		0001
Purchased Call/UBSIBAIV Index/UIB000MSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/08/2026	4	3,720,386	542.11		107,892		29,691		38,894			(78,128)		9,737		0001
Purchased Call/UBSIBAIV Index/UIB000NSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/29/2026	4	4,685,432	551.53		138,775		46,057		30,922			(92,694)		13,489		0001
Purchased Call/UBSIBAIV Index/UIB000MSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/14/2025	01/13/2026	2	2,816,195	540.86		89,147		25,614		32,936			(63,429)		7,552		0001
Purchased Call/UBSIBAIV Index/UIB000QS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/26/2026	3	3,148,628	551.31		88,425		43,107		30,288			(45,465)		10,963		0001
Purchased Call/UBSIBAIV Index/UIB000QS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/24/2026	2	3,809,598	550.8		118,503		56,977		37,283			(61,513)		13,189		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000MSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2026	1	1,607,117	539.17		47,089		13,361		20,750			(33,745)		4,289		0001
Purchased Call/UBSIBAIV Index/UIB000MSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2026	2	990,325	544.83		30,264		8,956		9,118			(21,344)		2,681		0001
Purchased Call/UBSIBAIV Index/UIB000NSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/05/2026	1	299,998	551.21		8,882		3,133		2,140			(5,759)		888		0001
Purchased Call/UBSIBAIV Index/UIB000QS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2026	1	3,436,128	551.56		100,679		36,333		24,712			(64,467)		10,332		0001
Purchased Call/UBSIBAIV Index/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	02/18/2026	3	1,941,371	557		57,409		22,265		10,564			(35,143)		6,033		0001
Purchased Call/UBSIBAIV Index/UIB000PS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2026	3	4,371,471	546.23		117,980		49,950		49,206			(68,017)		14,197		0001
Purchased Call/UBSIBAIV Index/UIB000NSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/02/2026	1	1,881,153	551.13		55,118		18,828		13,176			(36,345)		5,504		0001
Purchased Call/UBSIBAIV Index/UIB000NSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/30/2026	3	5,197,795	553.33		147,917		49,627		30,632			(98,420)		15,025		0001
Purchased Call/UBSIBAIV Index/UIB000NS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/21/2026	2	3,007,374	552.76		86,634		26,823		16,953			(59,733)		8,367		0001
Purchased Call/UBSIBAIV Index/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2026	1	1,539,351	554.79		45,103		18,016		10,034			(27,160)		4,868		0001
Purchased Call/UBSIBAIV Index/UIB000TS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/16/2026	3	3,545,630	522.31		100,306		71,800		137,239			(28,841)		14,934		0001
Purchased Call/UBSIBAIV Index/UIB000US7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/26/2026	3	2,942,845	524.58		85,491		63,582		107,145			(22,363)		12,632		0001
Purchased Call/UBSIBAIV Index/UIB000RST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/01/2026	5	5,060,913	521.23		146,722		86,579		193,089			(60,447)		19,330		0001
Purchased Call/UBSIBAIV Index/UIB000TS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/02/2026	2	3,304,796	522.17		97,858		65,964		126,619			(31,987)		13,538		0001
Purchased Call/UBSIBAIV Index/UIB000SSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/15/2026	4	2,662,061	521.78		78,821		49,481		101,283			(29,646)		10,497		0001
Purchased Call/UBSIBAIV Index/UIB000TS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/29/2026	4	3,601,258	521.85		105,863		70,589		138,835			(35,734)		14,631		0001
Purchased Call/UBSIBAIV Index/UIB000TS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	05/29/2026	4	4,856,566	522.07		142,038		94,878		185,857			(47,562)		19,732		0001
Purchased Call/UBSIBAIV Index/UIB000SSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/27/2026	3	3,253,126	521.93		93,950		61,848		124,806			(32,219)		13,162		0001
Purchased Call/UBSIBAIV Index/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/08/2026	3	4,966,311	510.5		162,826		84,933		261,651			(77,922)		17,916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000RS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/14/2026	3	3,409,743	517.11		100,176		53,993		146,538			(46,205)		12,493		0001
Purchased Call/UBSIBAIV Index/UIB000RS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2025	04/15/2026	4	5,526,180	517.31		160,706		86,955		236,164			(73,819)		20,299		0001
Purchased Call/UBSIBAIV Index/UIB000RSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/06/2026	4	4,595,544	520.82		135,641		81,310		178,736			(54,422)		17,758		0001
Purchased Call/UBSIBAIV Index/UIB000QSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	03/31/2026	5	5,436,478	547.39		167,767		83,940		65,504			(83,832)		19,195		0001
Purchased Call/UBSIBAIV Index/UIB000QSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/02/2026	3	3,516,140	522.43		93,155		47,540		124,101			(45,786)		12,482		0001
Purchased Call/UBSIBAIV Index/UIB000RSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/22/2026	5	7,625,653	516.91		228,947		128,671		332,314			(100,394)		28,505		0001
Purchased Call/UBSIBAIV Index/UIB000SSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/28/2026	3	6,211,281	521.51		181,898		120,015		241,776			(62,204)		25,183		0001
Purchased Call/UBSIBAIV Index/UIB000T$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/04/2026	4	3,699,714	522.74		108,766		74,140		139,470			(34,980)		15,217		0001
Purchased Call/UBSIBAIV Index/UIB000RSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/24/2026	3	6,918,948	519.58		204,060		116,353		276,773			(88,166)		25,989		0001
Purchased Call/UBSIBAIV Index/UIB000SSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/20/2026	5	4,421,377	521.75		125,994		80,590		169,330			(45,552)		17,625		0001
Purchased Call/UBSIBAIV Index/UIB000RS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/17/2026	4	8,769,153	517.38		247,353		136,038		374,676			(111,788)		32,375		0001
Purchased Call/UBSIBAIV Index/UIB000SS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2025	05/08/2026	4	2,882,163	519.88		84,082		51,107		115,867			(33,279)		11,188		0001
Purchased Call/UBSIBAIV Index/UIB000QSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	04/01/2026	3	5,368,857	550.28		157,768		79,212		56,136			(78,559)		19,008		0001
Purchased Call/UBSIBAIV Index/UIB000RSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/28/2026	3	4,960,774	520.09		148,674		85,908		195,952			(62,836)		18,814		0001
Purchased Call/UBSIBAIV Index/UIB000SS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2025	05/08/2026	5	5,834,665	519.61		172,520		105,850		236,623			(67,028)		22,649		0001
Purchased Call/UBSIBAIV Index/UIB000QSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2025	04/09/2026	4	4,984,035	517.23		137,323		72,345		212,331			(65,256)		18,027		0001
Purchased Call/UBSIBAIV Index/UIB000RSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/24/2026	3	3,434,647	519.29		101,200		57,567		138,716			(43,977)		12,901		0001
Purchased Call/UBSIBAIV Index/UIB000QSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2026	4	2,881,749	551.54		68,487		34,626		28,357			(33,925)		10,230		0001
Purchased Call/UBSIBAIV Index/UIB000T$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/10/2026	2	4,731,697	523.26		138,219		96,014		176,560			(42,353)		19,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000RSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/29/2026	3	4,092,017	520.85		118,868		68,869		157,757			(50,050)		15,556		0001
Purchased Call/UBSIBAIV Index/UIB000SS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/12/2026	4	3,449,987	520.04		101,973		62,932		138,531			(39,107)		13,513		0001
Purchased Call/UBSIBAIV Index/UIB000T$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	06/12/2026	3	4,206,626	523.27		120,217		84,825		157,264			(35,999)		17,580		0001
Purchased Call/UBSIBAIV Index/UIB000T$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/05/2026	4	3,496,921	523.15		101,052		69,529		130,214			(31,786)		14,412		0001
Purchased Call/UBSIBAIV Index/UIB000T$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/11/2026	3	3,062,221	522.93		89,225		62,584		115,606			(26,975)		12,773		0001
Purchased Call/UBSIBAIV Index/UIB000SSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/14/2026	3	1,876,093	520.11		57,206		35,696		75,311			(21,703)		7,381		0001
Purchased Call/UBSIBAIV Index/UIB000SSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/19/2026	4	3,785,979	521.96		109,196		69,472		143,842			(39,841)		15,059		0001
Purchased Call/UBSIBAIV Index/UIB000SST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2026	1	367,243	520.53		10,797		7,049		14,725			(3,814)		1,483		0001
Purchased Call/UBSIBAIV Index/UIB000TSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/16/2025	06/12/2026	4	4,216,372	523.26		123,920		87,667		164,623			(36,558)		17,621		0001
Purchased Call/UBSIBAIV Index/UIB000T$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/05/2026	3	2,963,154	522.99		86,890		59,582		110,908			(27,705)		12,212		0001
Purchased Call/UBSIBAIV Index/UIB000US2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/24/2026	3	3,793,002	524.4		109,994		80,723		138,552			(29,427)		16,220		0001
Purchased Call/UBSIBAIV Index/UIB000SS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2026	2	6,267,157	520.36		182,597		112,846		249,278			(69,869)		24,603		0001
Purchased Call/UBSIBAIV Index/UIB000SSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/22/2026	3	4,156,014	520.53		123,577		80,324		165,966			(43,694)		16,638		0001
Purchased Call/UBSIBAIV Index/UIB000RSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2025	05/05/2026	3	3,371,061	520.81		98,908		59,048		131,003			(39,918)		12,996		0001
Purchased Call/UBSIBAIV Index/UIB000US1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	06/23/2026	2	2,671,422	522.8		81,894		59,968		102,554			(22,031)		11,403		0001
Purchased Call/UBSIBAIV Index/UIB000US5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/25/2026	2	2,727,728	523.62		81,132		59,937		102,271			(21,475)		11,687		0001
Purchased Call/UBSIBAIV Index/UIB000SSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	05/15/2026	3	4,338,343	522.82		124,948		78,545		159,454			(46,734)		17,106		0001
Purchased Call/UBSIBAIV Index/UIB000RSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/25/2025	04/21/2026	4	4,096,819	514.97		128,058		71,527		189,787			(56,587)		15,276		0001
Purchased Call/UBSIBAIV Index/UIB000RSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2025	04/23/2026	4	3,147,075	517.46		96,288		54,479		134,872			(42,046)		11,793		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/10/2026	5	7,935,953	515.59		238,169		126,656		357,125			(111,866)		28,779		0001
Purchased Call/UBSIBAIV Index/UIB000QSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2026	2	3,498,635	515.4		87,358		45,375		157,972			(41,992)		12,588		0001
Purchased Call/UBSIBAIV Index/UIB000T$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2025	06/03/2026	4	5,422,695	522.6		158,904		107,485		205,135			(51,585)		22,259		0001
Purchased Call/UBSIBAIV Index/UIB000SS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/21/2026	3	3,050,040	519.62		89,999		57,836		125,246			(32,467)		12,184		0001
Purchased Call/UBSIBAIV Index/UIB000RSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/30/2026	3	4,529,031	520.23		133,230		77,784		178,428			(55,724)		17,258		0001
Purchased Call/UBSIBAIV Index/UIB000SSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/22/2026	3	2,668,694	520.14		78,818		51,150		107,904			(28,144)		10,684		0001
Purchased Call/UBSIBAIV Index/UIB000RSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/01/2026	1	112,578	521.23		3,299		1,942		4,295			(1,368)		430		0001
Purchased Call/UBSIBAIV Index/UIB000SS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/07/2026	4	2,769,656	521.55		78,529		47,705		105,230			(31,021)		10,727		0001
Purchased Call/UBSIBAIV Index/UIB000T$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/18/2026	4	3,035,608	520.66		89,586		64,844		123,959			(25,226)		12,835		0001
Purchased Call/UBSIBAIV Index/UIB000US9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/26/2026	4	5,958,308	524.15		175,510		130,847		219,896			(45,312)		25,575		0001
Purchased Call/UBSIBAIV Index/UIB000RSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	05/01/2026	3	4,531,317	520.23		135,882		79,986		178,715			(56,380)		17,308		0001
Purchased Call/UBSIBAIV Index/UIB000QSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2026	4	4,234,986	539.21		95,287		48,489		75,774			(47,065)		15,034		0001
Purchased Call/UBSIBAIV Index/UIB000T$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/18/2026	3	4,984,791	520.67		150,753		109,361		203,461			(41,875)		21,076		0001
Purchased Call/UBSIBAIV Index/UIB000T$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/09/2026	3	3,608,692	522.79		106,670		74,148		136,554			(32,637)		14,992		0001
Purchased Call/UBSIBAIV Index/UIB000SSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/15/2026	1	120,000	521.78		3,622		2,274		4,566			(1,363)		473		0001
Purchased Call/UBSIBAIV Index/UIB000RS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/16/2025	04/16/2026	3	4,425,651	516.85		130,310		71,127		192,188			(59,444)		16,298		0001
Purchased Call/UBSIBAIV Index/UIB000SSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/22/2026	1	116,046	520.53		3,522		2,293		4,634			(1,233)		465		0001
Purchased Call/UBSIBAIV Index/UIB000QSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/10/2026	3	3,276,062	514.36		98,718		52,338		153,348			(46,669)		11,880		0001
Purchased Call/UBSIBAIV Index/UIB000T$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/17/2026	3	5,627,704	522.3		163,717		117,476		225,484			(46,973)		23,749		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	07/17/2026	4	2,998,352	522.95		87,844		70,447		117,352			(17,909)		13,363		0001
Purchased Call/UBSIBAIV Index/UIB000V$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	3	3,040,471	525.25		89,370		73,450		111,674			(16,482)		13,713		0001
Purchased Call/UBSIBAIV Index/UIB000V$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/17/2026	4	4,633,253	522.89		136,461		109,678		181,588			(27,414)		20,649		0001
Purchased Call/UBSIBAIV Index/UIB000V$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/30/2026	4	2,410,504	524.74		68,401		57,301		90,503			(11,473)		10,981		0001
Purchased Call/UBSIBAIV Index/UIB000U$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2025	07/02/2026	3	4,942,101	525.01		141,230		107,974		178,627			(33,836)		21,449		0001
Purchased Call/UBSIBAIV Index/UIB000V$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/31/2026	4	3,962,110	523.55		116,514		98,355		154,327			(18,910)		18,080		0001
Purchased Call/UBSIBAIV Index/UIB000V$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/21/2026	4	3,562,208	523.46		109,455		88,871		137,800			(20,820)		15,985		0001
Purchased Call/UBSIBAIV Index/UIB000V$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/22/2026	5	4,462,703	524.91		132,300		107,465		165,315			(25,081)		20,060		0001
Purchased Call/UBSIBAIV Index/UIB000U$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	07/02/2026	4	2,448,339	524.26		72,456		55,242		90,615			(17,749)		10,626		0001
Purchased Call/UBSIBAIV Index/UIB000X$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/04/2026	5	1,981,438	534		60,906		57,237		58,158			(4,066)		9,548		0001
Purchased Call/UBSIBAIV Index/UIB000U$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/07/2026	3	4,462,177	523.86		132,201		101,917		168,126			(30,490)		19,541		0001
Purchased Call/UBSIBAIV Index/UIB000U$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/15/2026	4	4,779,357	523.3		140,202		111,059		184,703			(29,394)		21,227		0001
Purchased Call/UBSIBAIV Index/UIB000U$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2025	07/10/2026	3	2,420,112	525.8		70,099		54,846		86,072			(15,656)		10,655		0001
Purchased Call/UBSIBAIV Index/UIB000U$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	06/30/2026	5	6,150,163	524.73		179,422		135,558		223,803			(44,525)		26,594		0001
Purchased Call/UBSIBAIV Index/UIB000V$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2025	07/29/2026	3	3,907,573	525.65		112,558		93,511		142,528			(19,295)		17,772		0001
Purchased Call/UBSIBAIV Index/UIB000V$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/23/2026	3	1,793,722	525.99		51,869		42,366		64,335			(9,726)		8,077		0001
Purchased Call/UBSIBAIV Index/UIB000V$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/05/2026	3	3,862,968	523.98		113,703		96,591		149,258			(17,331)		17,771		0001
Purchased Call/UBSIBAIV Index/UIB000U$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/08/2026	3	3,629,348	524.27		107,060		82,687		135,159			(24,544)		15,922		0001
Purchased Call/UBSIBAIV Index/UIB000V$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	2	3,431,714	525.59		100,053		82,379		124,742			(18,079)		15,478		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000U5Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/16/2026	2	3,102,791	523.43		90,351		71,901		119,553			(18,741)		13,805		0001
Purchased Call/UBSIBAIV Index/UIB000YS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2026	4	2,334,149	524.39		68,412		58,588		89,176			(10,169)		10,756		0001
Purchased Call/UBSIBAIV Index/UIB000U6S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/10/2026	4	4,647,028	525.19		135,123		106,043		168,488			(29,658)		20,459		0001
Purchased Call/UBSIBAIV Index/UIB000YSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/25/2026	4	3,215,576	531.56		99,422		90,144		100,647			(9,514)		15,264		0001
Purchased Call/UBSIBAIV Index/UIB000X$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/28/2026	3	4,505,604	535.04		130,957		120,583		126,859			(11,632)		21,486		0001
Purchased Call/UBSIBAIV Index/UIB000YSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/18/2026	4	3,337,769	526.09		102,775		91,241		122,586			(11,753)		15,675		0001
Purchased Call/UBSIBAIV Index/UIB000YSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/14/2026	3	2,909,867	527.35		83,097		73,109		102,472			(10,517)		13,580		0001
Purchased Call/UBSIBAIV Index/UIB000YS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/11/2026	4	4,258,047	524.49		135,131		117,342		162,934			(18,119)		19,778		0001
Purchased Call/UBSIBAIV Index/UIB000X5D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/02/2026	4	2,758,539	531.84		82,307		76,571		86,425			(6,019)		13,253		0001
Purchased Call/UBSIBAIV Index/UIB000X5Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2025	09/15/2026	3	3,874,347	541.11		112,277		108,251		91,791			(4,312)		18,970		0001
Purchased Call/UBSIBAIV Index/UIB000Y5E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/23/2026	2	2,701,969	538.04		78,604		77,360		71,541			(1,453)		13,380		0001
Purchased Call/UBSIBAIV Index/UIB000YSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/19/2026	3	3,605,936	527.55		105,837		94,046		126,854			(12,059)		16,961		0001
Purchased Call/UBSIBAIV Index/UIB000V5L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/28/2026	6	4,287,859	525.55		125,424		104,076		156,718			(21,596)		19,469		0001
Purchased Call/UBSIBAIV Index/UIB000YSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2026	1	85,623	525.95		2,517		2,219		3,156			(316)		401		0001
Purchased Call/UBSIBAIV Index/UIB000X5O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2025	08/26/2026	4	3,919,000	533.51		116,001		105,335		115,494			(10,939)		18,632		0001
Purchased Call/UBSIBAIV Index/UIB000Y5S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/30/2026	1	1,723,336	535.02		50,666		50,666		50,656					8,617		0001
Purchased Call/UBSIBAIV Index/UIB000Y5$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2025	09/18/2026	3	3,368,406	538.63		97,231		94,935		86,910			(3,056)		16,563		0001
Purchased Call/UBSIBAIV Index/UIB000X5J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/04/2026	4	5,360,654	535.84		159,668		150,064		148,389			(10,587)		25,831		0001
Purchased Call/UBSIBAIV Index/UIB000Y$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2025	09/17/2026	4	1,960,652	538.7		57,070		55,589		50,403			(1,861)		9,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000X$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/09/2026	3	3,030,229	537.13		93,854		88,908		81,021			(5,253)		14,709		0001
Purchased Call/UBSIBAIV Index/UIB000X$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/08/2026	4	3,342,105	537.45		101,025		95,604		88,335			(5,697)		16,199		0001
Purchased Call/UBSIBAIV Index/UIB000X$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2026	1	761,402	534.59		22,461		20,729		21,851			(1,953)		3,653		0001
Purchased Call/UBSIBAIV Index/UIB000W$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2025	08/07/2026	3	4,060,298	524.56		119,274		102,868		154,475			(16,937)		18,740		0001
Purchased Call/UBSIBAIV Index/UIB000X$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/31/2026	2	1,198,590	534.59		33,078		30,633		34,352			(2,605)		5,741		0001
Purchased Call/UBSIBAIV Index/UIB000Y$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/22/2026	4	4,592,751	537.64		135,223		132,994		122,995			(2,588)		22,711		0001
Purchased Call/UBSIBAIV Index/UIB000Y$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2026	1	179,999	536.78		4,809		4,782		4,967			(66)		893		0001
Purchased Call/UBSIBAIV Index/UIB000X$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	08/28/2026	3	3,533,776	534.59		100,552		92,821		100,879			(8,496)		16,851		0001
Purchased Call/UBSIBAIV Index/UIB000Y$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/25/2026	3	3,542,509	533.86		105,785		105,326		107,145			(1,284)		17,591		0001
Purchased Call/UBSIBAIV Index/UIB000V$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/27/2026	1	59,792	525.59		1,758		1,448		2,180			(321)		271		0001
Purchased Call/UBSIBAIV Index/UIB000W$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/07/2026	4	3,725,288	524.41		109,686		94,375		142,377			(15,988)		17,193		0001
Purchased Call/UBSIBAIV Index/UIB000W$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/21/2026	4	4,530,664	533.51		128,710		116,086		132,630			(13,205)		21,376		0001
Purchased Call/UBSIBAIV Index/UIB000W$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2025	08/20/2026	3	1,787,590	528.01		51,296		45,925		62,082			(5,664)		8,421		0001
Purchased Call/UBSIBAIV Index/UIB000X$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2026	3	3,591,666	534.14		106,756		97,580		103,859			(9,806)		17,101		0001
Purchased Call/UBSIBAIV Index/UIB000W$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/12/2026	4	2,705,090	526.94		83,990		73,052		96,251			(11,115)		12,585		0001
Purchased Call/UBSIBAIV Index/UIB000X$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/03/2026	3	3,385,201	531.78		103,100		96,095		106,374			(7,472)		16,288		0001
Purchased Call/UBSIBAIV Index/UIB000X$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/10/2026	3	1,691,995	540.64		51,048		48,715		40,409			(2,616)		8,225		0001
Purchased Call/UBSIBAIV Index/UIB000V$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/31/2026	3	3,595,074	523.15		106,995		90,191		141,715			(17,271)		16,405		0001
Purchased Call/UBSIBAIV Index/UIB000Y$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2026	1	505,646	537.38		14,917		14,588		13,638			(447)		2,497		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2025	09/16/2026	3	4,712,860	541.18		134,936		130,252		111,583			(5,035)		23,108		0001
Purchased Call/UBSIBAIV Index/UIB000Y$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/29/2026	2	4,879,081	536.32		139,271		139,271		137,610			(119)		24,362		0001
Purchased Call/UBSIBAIV Index/UIB000V$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/24/2026	1	78,000	525.59		2,278		1,873		2,835			(419)		352		0001
Purchased Call/UBSIBAIV Index/UIB000X$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/11/2026	3	3,714,428	542.56		105,477		100,943		84,817			(5,323)		18,082		0001
Purchased Call/UBSIBAIV Index/UIB000U$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	07/01/2026	3	4,250,726	524.52		123,701		93,894		155,861			(30,561)		18,415		0001
Purchased Call/UBSIBAIV Index/UIB000U$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/14/2026	2	2,697,934	525.33		73,927		58,419		97,817			(15,626)		11,962		0001
Purchased Call/UBSIBAIV Index/UIB000W$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2026	3	2,331,189	530.3		64,199		56,181		74,824			(8,334)		10,863		0001
Purchased Call/UBSIBAIV Index/UIB000W$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/21/2026	3	4,051,007	526.6		137,013		123,251		147,001			(14,702)		19,113		0001
Purchased Call/UBSIBAIV Index/UIB000W$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/14/2026	4	5,304,121	525.95		156,134		137,760		194,893			(19,016)		24,754		0001
Purchased Call/UBSIBAIV Index/UIB000Y$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/25/2026	3	5,318,238	535.16		157,839		157,608		154,564			(1,089)		26,408		0001
Purchased Call/UBSIBAIV Index/UIB000Y$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2026	2	1,536,365	538.18		43,005		42,590		42,391			(649)		7,618		0001
Purchased Call/UBSIBAIV Index/UIB000Y$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/18/2026	3	3,978,695	537.38		116,948		114,508		106,873			(3,126)		19,564		0001
Purchased Call/UBSIBAIV Index/UIB000V$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/04/2026	3	3,215,050	524.46		92,954		78,892		122,338			(14,254)		14,767		0001
Purchased Call/UBSIBAIV Index/UIB000X$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/11/2026	2	4,961,223	540.1		147,355		141,373		120,784			(6,819)		24,152		0001
Purchased Call/UBSIBAIV Index/UIB000U$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2026	3	2,197,243	524.82		65,476		50,974		80,516			(14,786)		9,657		0001
Purchased Call/UBSIBAIV Index/UIB000Y$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2026	1	731,044	535.16		21,566		21,506		21,325			(235)		3,645		0001
Purchased Call/UBSIBAIV Index/UIB000W$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2026	1	473,489	533.51		13,921		12,540		13,915			(1,479)		2,244		0001
Purchased Call/UBSIBAIV Index/UIB000X$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/14/2026	2	1,131,048	540.1		33,232		31,879		27,661			(1,597)		5,530		0001
Purchased Call/UBSIBAIV Index/UIB00029F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2025	2	1,731,415	511.98	60,164			83		77,858			(22,503)		641		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0002SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	2	839,630	508.14	32,040			88		44,373			(11,986)		381		0001
Purchased Call/UBSIBAIV Index/UIB0002SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	3	1,273,367	508.41	48,338			134		66,585			(18,116)		577		0001
Purchased Call/UBSIBAIV Index/UIB0002SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/03/2025	3	611,843	507.27	23,263			65		33,440			(8,780)		277		0001
Purchased Call/UBSIBAIV Index/UIB0002SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2023	10/06/2025	3	840,879	509.37	34,212			236		42,267			(12,847)		539		0001
Purchased Call/UBSIBAIV Index/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/08/2025	1	74,231	509.37	3,152			30		3,729			(1,180)		55		0001
Purchased Call/UBSIBAIV Index/UIB0002SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/09/2025	2	1,194,532	508.72	51,661			568		61,595			(19,330)		938		0001
Purchased Call/UBSIBAIV Index/UIB0002SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2023	10/10/2025	2	1,002,917	513.96	38,918			481		40,964			(14,556)		830		0001
Purchased Call/UBSIBAIV Index/UIB0002SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	2	810,973	514.83	29,456			366		31,702			(11,035)		671		0001
Purchased Call/UBSIBAIV Index/UIB0002SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	1	327,579	512.7	12,504			155		14,216			(4,689)		271		0001
Purchased Call/UBSIBAIV Index/UIB0002SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2023	10/13/2025	3	1,471,906	512.65	59,208			980		63,983			(22,224)		1,389		0001
Purchased Call/UBSIBAIV Index/UIB0003S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/16/2025	3	2,760,077	515.97	106,541			2,196		101,608			(39,860)		2,889		0001
Purchased Call/UBSIBAIV Index/UIB0003S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/17/2025	2	682,531	517.6	23,055			508		22,959			(8,641)		736		0001
Purchased Call/UBSIBAIV Index/UIB0003S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/19/2023	10/17/2025	2	638,008	512.65	21,699			479		27,719			(8,127)		688		0001
Purchased Call/UBSIBAIV Index/UIB0003S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/17/2025	2	452,675	508.49	15,406			341		23,509			(5,786)		488		0001
Purchased Call/UBSIBAIV Index/UIB0003S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2023	10/20/2025	3	657,331	504.29	23,484			615		39,853			(8,812)		769		0001
Purchased Call/UBSIBAIV Index/UIB0003SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/23/2025	3	2,908,258	501.7	113,303			3,426		192,074			(42,394)		3,650		0001
Purchased Call/UBSIBAIV Index/UIB0003SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	3	1,460,293	502.51	52,869			1,674		93,922			(19,801)		1,872		0001
Purchased Call/UBSIBAIV Index/UIB0003SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	1	906,752	500.44	33,321			1,057		62,298			(12,478)		1,163		0001
Purchased Call/UBSIBAIV Index/UIB0003SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/24/2025	2	1,092,627	498.82	40,017			1,271		78,850			(15,012)		1,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0003SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2023	10/27/2025	3	1,245,207	496.85	51,114			1,831		95,076			(19,174)		1,693		0001
Purchased Call/UBSIBAIV Index/UIB0003SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2023	10/30/2025	6	3,513,457	499.57	140,223	7,199		6,518		247,591			(58,773)		5,036		0001
Purchased Call/UBSIBAIV Index/UIB0003SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/02/2023	10/31/2025	2	1,056,622	501.45	42,345			1,745		70,227			(15,837)		1,540		0001
Purchased Call/UBSIBAIV Index/UIB0003SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	3	1,446,668	503.06	65,842			2,727		91,248			(24,679)		2,108		0001
Purchased Call/UBSIBAIV Index/UIB0003SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	3	871,571	509.84	35,830			1,489		42,820			(13,477)		1,270		0001
Purchased Call/UBSIBAIV Index/UIB0003ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/03/2025	3	1,001,855	512.71	37,632			1,715		43,568			(14,152)		1,529		0001
Purchased Call/UBSIBAIV Index/UIB0003SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/05/2025	1	238,335	512.71	8,423			406		10,375			(3,154)		374		0001
Purchased Call/UBSIBAIV Index/UIB0003SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/06/2025	5	3,325,765	512.22	119,639			5,926		147,998			(44,801)		5,294		0001
Purchased Call/UBSIBAIV Index/UIB0003SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	2	1,813,582	509.29	68,269			3,474		91,196			(25,541)		2,926		0001
Purchased Call/UBSIBAIV Index/UIB0004S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2023	11/07/2025	2	1,536,956	508.94	56,931			2,906		78,360			(21,327)		2,480		0001
Purchased Call/UBSIBAIV Index/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2023	11/07/2025	2	1,469,872	507.36	59,530			3,044		79,618			(22,366)		2,371		0001
Purchased Call/UBSIBAIV Index/UIB0004S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2023	11/10/2025	3	1,440,565	509.69	57,285			3,163		71,344			(21,529)		2,414		0001
Purchased Call/UBSIBAIV Index/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2023	11/12/2025	3	1,577,906	509.69	68,900			3,983		78,191			(25,818)		2,708		0001
Purchased Call/UBSIBAIV Index/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2025	3	2,342,442	510.09	101,176			5,978		114,274			(37,846)		4,066		0001
Purchased Call/UBSIBAIV Index/UIB0004SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	3	1,139,809	515.32	44,053			2,667		44,349			(16,487)		2,001		0001
Purchased Call/UBSIBAIV Index/UIB0004SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/14/2025	3	887,475	515.89	33,554			2,041		33,613			(12,596)		1,558		0001
Purchased Call/UBSIBAIV Index/UIB0004SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	11/14/2025	3	2,405,330	514.05	98,898			6,018		99,212			(37,205)		4,223		0001
Purchased Call/UBSIBAIV Index/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2023	11/17/2025	4	1,621,028	516.12	64,680			4,203		60,949			(24,331)		2,939		0001
Purchased Call/UBSIBAIV Index/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2023	11/20/2025	5	3,354,781	517.47	130,960			9,095		118,697			(49,418)		6,270		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0004$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2023	11/21/2025	4	1,625,611	517.82	62,277			4,387		56,630			(23,352)		3,068		0001
Purchased Call/UBSIBAIV Index/UIB0004$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/24/2023	11/21/2025	3	1,254,922	517.32	48,776			3,439		44,793			(18,329)		2,368		0001
Purchased Call/UBSIBAIV Index/UIB0004$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	11/26/2025	2	475,410	517.89	18,500			1,428		16,638			(6,939)		939		0001
Purchased Call/UBSIBAIV Index/UIB0004$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	11/26/2025	4	2,796,896	516.68	112,932			8,713		103,644			(42,336)		5,526		0001
Purchased Call/UBSIBAIV Index/UIB0004$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	11/24/2025	2	239,632	517.89	11,051			839		8,359			(4,226)		465		0001
Purchased Call/UBSIBAIV Index/UIB0004$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/28/2025	3	1,002,964	518.27	40,127			3,202		34,578			(15,017)		2,016		0001
Purchased Call/UBSIBAIV Index/UIB0004$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/28/2025	4	1,537,420	519.02	60,909			4,878		51,105			(22,844)		3,091		0001
Purchased Call/UBSIBAIV Index/UIB0004$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/01/2023	11/28/2025	6	7,475,732	520.12	287,737			23,117		235,239			(108,480)		15,028		0001
Purchased Call/UBSIBAIV Index/UIB0005$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	12/01/2025	4	1,429,784	523.26	53,543			4,502		38,450			(20,092)		2,946		0001
Purchased Call/UBSIBAIV Index/UIB0005$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2023	12/04/2025	3	3,330,133	522.45	120,501			10,600		94,263			(45,082)		7,027		0001
Purchased Call/UBSIBAIV Index/UIB0005$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/02/2025	1	56,047	523.26	1,944			166		1,512			(730)		116		0001
Purchased Call/UBSIBAIV Index/UIB0005$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2023	12/05/2025	6	1,844,730	519.82	74,417			7,037		59,756			(29,435)		3,922		0001
Purchased Call/UBSIBAIV Index/UIB0005$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	12/05/2025	3	892,751	518.65	35,691			3,203		30,587			(13,386)		1,898		0001
Purchased Call/UBSIBAIV Index/UIB0005$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	12/05/2025	3	1,125,800	519.55	44,561			4,003		36,948			(16,728)		2,394		0001
Purchased Call/UBSIBAIV Index/UIB0005$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	12/08/2025	4	2,208,521	520.45	88,314			8,279		69,796			(33,146)		4,801		0001
Purchased Call/UBSIBAIV Index/UIB0005$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	12/10/2025	3	784,384	520.45	33,937			3,283		24,891			(12,758)		1,730		0001
Purchased Call/UBSIBAIV Index/UIB0005$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2023	12/11/2025	4	2,687,726	521.43	107,501			10,511		81,475			(40,287)		5,969		0001
Purchased Call/UBSIBAIV Index/UIB0005$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	12/12/2025	7	1,904,772	521.93	82,594			8,209		56,458			(31,011)		4,259		0001
Purchased Call/UBSIBAIV Index/UIB0005$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/15/2023	12/12/2025	6	2,672,768	525.46	112,218			11,178		65,976			(42,184)		5,976		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0005$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2023	12/12/2025	5	1,579,195	529.46	60,923			6,065		31,086			(22,879)		3,531		0001
Purchased Call/UBSIBAIV Index/UIB0005$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/15/2025	3	1,485,685	529.04	58,347			6,032		30,359			(21,897)		3,390		0001
Purchased Call/UBSIBAIV Index/UIB0005$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/17/2025	4	2,364,393	529.04	93,732			9,942		48,712			(35,136)		5,465		0001
Purchased Call/UBSIBAIV Index/UIB0005$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/18/2025	6	1,430,139	529.33	56,164			6,044		29,099			(21,072)		3,327		0001
Purchased Call/UBSIBAIV Index/UIB0005$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	2	1,067,016	531.49	39,417			4,318		19,226			(14,818)		2,498		0001
Purchased Call/UBSIBAIV Index/UIB0005$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/19/2025	5	1,081,284	527.95	43,460			4,753		23,864			(16,315)		2,531		0001
Purchased Call/UBSIBAIV Index/UIB0005$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/19/2025	4	1,586,881	529.18	63,602			6,974		32,697			(23,999)		3,715		0001
Purchased Call/UBSIBAIV Index/UIB0005$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2023	12/22/2025	4	536,007	529.34	21,124			2,403		11,076			(7,964)		1,278		0001
Purchased Call/UBSIBAIV Index/UIB0006$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	12/26/2025	8	5,350,328	530.88	201,523			23,959		103,047			(75,617)		13,061		0001
Purchased Call/UBSIBAIV Index/UIB0006$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2024	12/26/2025	5	2,067,493	532.3	73,280			8,725		36,703			(27,546)		5,047		0001
Purchased Call/UBSIBAIV Index/UIB0006$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	12/26/2025	4	2,017,262	530.18	72,676			8,664		40,410			(27,423)		4,924		0001
Purchased Call/UBSIBAIV Index/UIB0006$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2024	12/29/2025	5	2,849,602	529.45	101,716			12,512		60,113			(38,258)		7,075		0001
Purchased Call/UBSIBAIV Index/UIB0006$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/02/2026	6	4,088,774	527.6	145,434			18,657		96,391			(54,507)		10,375		0001
Purchased Call/UBSIBAIV Index/UIB0006$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/02/2026	5	2,270,153	526.08	83,256			10,721		57,788			(31,341)		5,760		0001
Purchased Call/UBSIBAIV Index/UIB0006$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	01/02/2026	3	3,296,590	523.31	126,965			16,343		95,949			(47,842)		8,365		0001
Purchased Call/UBSIBAIV Index/UIB0006$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2024	01/05/2026	5	1,016,022	523.2	37,742			5,010		29,926			(14,206)		2,619		0001
Purchased Call/UBSIBAIV Index/UIB0006$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2024	01/07/2026	2	583,877	523.2	22,188			2,993		17,273			(8,316)		1,520		0001
Purchased Call/UBSIBAIV Index/UIB0006$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/08/2026	7	2,672,084	524.21	97,823			13,359		75,600			(36,706)		6,993		0001
Purchased Call/UBSIBAIV Index/UIB0006$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2024	01/09/2026	7	2,948,012	522	110,746			15,312		92,475			(41,620)		7,754		0001

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Purchased Call/UBSIBAIV Index/UIB0006$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2024	01/09/2026	6	2,488,454	522.56	95,974			13,299		76,121			(36,077)		6,545		0001
Purchased Call/UBSIBAIV Index/UIB0006$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/09/2026	5	2,706,321	522.65	101,124			14,000		82,448			(38,013)		7,118		0001
Purchased Call/UBSIBAIV Index/UIB0006$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/12/2026	2	2,079,864	522.51	73,417			10,432		64,157			(27,573)		5,551		0001
Purchased Call/UBSIBAIV Index/UIB0006$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/16/2026	4	5,300,214	518.63	199,963			29,471		194,326			(74,942)		14,415		0001
Purchased Call/UBSIBAIV Index/UIB0006$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/18/2024	01/16/2026	3	3,303,641	516.46	130,920			19,332		132,129			(49,060)		8,985		0001
Purchased Call/UBSIBAIV Index/UIB0006$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2024	01/16/2026	4	1,970,281	516.62	81,353			12,063		78,307			(30,632)		5,359		0001
Purchased Call/UBSIBAIV Index/UIB0007$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2024	01/16/2026	3	931,593	518.82	37,229			5,513		33,890			(14,026)		2,534		0001
Purchased Call/UBSIBAIV Index/UIB0007$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2024	01/22/2026	3	4,042,512	520.31	154,996			24,068		139,580			(57,988)		11,296		0001
Purchased Call/UBSIBAIV Index/UIB0007$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2024	01/23/2026	3	2,639,303	519.86	101,516			15,905		92,986			(37,972)		7,407		0001
Purchased Call/UBSIBAIV Index/UIB0007$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2024	01/23/2026	5	3,332,840	519.28	135,486			21,328		120,234			(50,816)		9,354		0001
Purchased Call/UBSIBAIV Index/UIB0007$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/23/2026	4	1,862,921	521	73,542			11,586		62,602			(27,603)		5,228		0001
Purchased Call/UBSIBAIV Index/UIB0007$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2024	01/26/2026	3	4,197,025	521.39	170,798			27,532		139,466			(64,061)		11,932		0001
Purchased Call/UBSIBAIV Index/UIB0007$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2024	01/29/2026	4	3,812,567	523.48	153,534			25,398		116,579			(57,622)		10,976		0001
Purchased Call/UBSIBAIV Index/UIB0007$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/01/2024	01/30/2026	3	3,288,064	524.89	122,007			20,300		94,754			(45,649)		9,505		0001
Purchased Call/UBSIBAIV Index/UIB0007$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	01/30/2026	4	2,508,848	522.24	104,180			17,396		81,017			(39,034)		7,252		0001
Purchased Call/UBSIBAIV Index/UIB0007$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/30/2026	4	2,345,161	525.54	86,612			14,490		67,870			(32,533)		6,779		0001
Purchased Call/UBSIBAIV Index/UIB0007$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	02/02/2026	4	2,229,601	524.56	79,330			13,563		65,595			(29,772)		6,524		0001
Purchased Call/UBSIBAIV Index/UIB0007$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2024	02/05/2026	3	5,658,635	520.22	230,139			40,160		200,432			(86,084)		16,755		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2024	02/06/2026	5	2,516,675	522.27	99,842			17,577		82,173			(37,371)		7,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	6	2,620,855	523.39	101,962			18,084		81,685			(38,357)		7,790		0001
Purchased Call/UBSIBAIV Index/UIB0007$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/06/2026	6	2,955,822	522.85	113,691			20,120		94,224			(42,688)		8,786		0001
Purchased Call/UBSIBAIV Index/UIB0007$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2024	02/09/2026	5	1,855,889	522.53	73,292			13,325		60,266			(27,693)		5,580		0001
Purchased Call/UBSIBAIV Index/UIB0007$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2024	02/12/2026	5	4,480,554	523.93	160,445			29,585		138,064			(60,104)		13,625		0001
Purchased Call/UBSIBAIV Index/UIB0007$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2024	02/13/2026	3	1,801,382	520.11	73,153			13,597		64,843			(27,394)		5,498		0001
Purchased Call/UBSIBAIV Index/UIB0008$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/13/2026	5	1,592,671	521.3	66,196			12,378		54,709			(24,875)		4,861		0001
Purchased Call/UBSIBAIV Index/UIB0008$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	2	1,586,305	524.43	60,304			11,261		47,962			(22,620)		4,841		0001
Purchased Call/UBSIBAIV Index/UIB0008$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/13/2026	2	2,450,965	523.82	91,684			17,145		76,011			(34,575)		7,480		0001
Purchased Call/UBSIBAIV Index/UIB0008$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/19/2026	3	2,712,068	523.82	102,565			19,876		85,028			(38,377)		8,458		0001
Purchased Call/UBSIBAIV Index/UIB0008$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	4	1,943,925	522.4	81,515			15,951		64,637			(30,565)		6,084		0001
Purchased Call/UBSIBAIV Index/UIB0008$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	3	1,947,244	524.97	80,378			15,747		58,341			(30,111)		6,094		0001
Purchased Call/UBSIBAIV Index/UIB0008$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2024	02/20/2026	2	1,291,787	528.08	50,230			9,855		33,922			(18,855)		4,043		0001
Purchased Call/UBSIBAIV Index/UIB0008$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2024	02/23/2026	3	1,964,958	528.59	75,822			15,161		50,818			(28,466)		6,214		0001
Purchased Call/UBSIBAIV Index/UIB0008$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	1	52,088	528.59	2,020			408		1,353			(756)		166		0001
Purchased Call/UBSIBAIV Index/UIB0008$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/26/2026	3	5,321,518	528.44	207,612			42,221		139,469			(77,659)		17,000		0001
Purchased Call/UBSIBAIV Index/UIB0008$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/27/2026	3	2,094,618	528.91	81,668			16,727		53,920			(30,553)		6,714		0001
Purchased Call/UBSIBAIV Index/UIB0008$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/27/2026	4	1,917,824	529.28	76,520			15,753		48,586			(28,719)		6,147		0001
Purchased Call/UBSIBAIV Index/UIB0008$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	02/27/2026	4	3,071,596	530.22	121,433			25,058		74,687			(45,702)		9,845		0001
Purchased Call/UBSIBAIV Index/UIB0008$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	02/27/2026	3	1,543,253	530.16	63,146			13,079		37,624			(23,897)		4,947		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0008SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	03/04/2026	4	3,003,242	530.86	115,288			24,471		71,884			(43,258)		9,785		0001
Purchased Call/UBSIBAIV Index/UIB0008ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/05/2026	4	1,983,293	530.1	79,247			16,950		49,181			(29,744)		6,483		0001
Purchased Call/UBSIBAIV Index/UIB0008SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2024	03/06/2026	4	2,032,769	530.09	84,968			18,320		50,548			(31,895)		6,666		0001
Purchased Call/UBSIBAIV Index/UIB0008SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/08/2024	03/06/2026	4	2,099,712	532.79	85,137			18,370		46,385			(32,008)		6,885		0001
Purchased Call/UBSIBAIV Index/UIB0008SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	2	1,659,396	533.9	66,731			14,402		34,871			(25,134)		5,442		0001
Purchased Call/UBSIBAIV Index/UIB0009S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/09/2026	1	147,341	533.9	6,024			1,321		3,122			(2,262)		488		0001
Purchased Call/UBSIBAIV Index/UIB0009S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/11/2026	4	3,642,874	535.68	144,577			32,035		71,614			(54,168)		12,135		0001
Purchased Call/UBSIBAIV Index/UIB0009S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/12/2026	4	2,101,649	536.61	84,365			18,845		39,704			(31,634)		7,022		0001
Purchased Call/UBSIBAIV Index/UIB0009S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2024	03/13/2026	2	1,678,308	538.61	64,187			14,438		28,965			(24,049)		5,625		0001
Purchased Call/UBSIBAIV Index/UIB0009S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	4	1,688,234	538.34	66,024			14,898		29,511			(24,820)		5,658		0001
Purchased Call/UBSIBAIV Index/UIB0009SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2024	03/13/2026	3	1,096,898	538.34	43,577			9,839		19,174			(16,433)		3,676		0001
Purchased Call/UBSIBAIV Index/UIB0009SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	03/18/2026	5	2,630,558	539.07	103,733			24,050		45,172			(38,965)		8,950		0001
Purchased Call/UBSIBAIV Index/UIB0009SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/19/2026	3	2,093,276	540.07	85,363			19,886		34,405			(32,020)		7,143		0001
Purchased Call/UBSIBAIV Index/UIB0009SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	2	958,202	542.24	38,098			8,935		14,243			(14,270)		3,279		0001
Purchased Call/UBSIBAIV Index/UIB0009SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	03/20/2026	3	1,557,988	543.94	54,746			13,009		21,303			(20,780)		5,332		0001
Purchased Call/UBSIBAIV Index/UIB0009SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2024	03/20/2026	2	2,093,634	542.41	80,127			18,844		30,864			(30,177)		7,165		0001
Purchased Call/UBSIBAIV Index/UIB0009SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2024	03/25/2026	5	4,197,344	542.21	162,945			39,262		63,635			(61,071)		14,573		0001
Purchased Call/UBSIBAIV Index/UIB0009SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/26/2026	4	1,674,908	542.05	69,965			16,963		25,679			(26,230)		5,832		0001
Purchased Call/UBSIBAIV Index/UIB0009SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2026	2	1,425,712	545.76	56,025			13,680		18,323			(20,986)		4,978		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000A$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	2	1,263,999	543.28	47,961			12,639		19,271			(17,966)		4,584		0001
Purchased Call/UBSIBAIV Index/UIB000A$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/09/2026	2	1,427,672	545.8	51,740			13,527		19,268			(19,378)		5,164		0001
Purchased Call/UBSIBAIV Index/UIB000A$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/08/2026	4	5,637,977	546.3	204,910			53,340		74,009			(76,826)		20,339		0001
Purchased Call/UBSIBAIV Index/UIB000A$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/17/2026	4	1,314,919	535.7	51,154			14,004		28,507			(19,209)		4,855		0001
Purchased Call/UBSIBAIV Index/UIB000A$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/15/2026	5	3,024,255	537.88	112,900			30,947		59,512			(42,979)		11,109		0001
Purchased Call/UBSIBAIV Index/UIB000B$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/07/2026	3	1,746,118	543.37	66,715			20,030		28,856			(24,995)		6,763		0001
Purchased Call/UBSIBAIV Index/UIB000A$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	3	2,671,810	540.81	106,122			30,076		47,509			(39,873)		10,036		0001
Purchased Call/UBSIBAIV Index/UIB000B$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/21/2026	4	1,247,626	543.29	43,002			13,746		21,513			(16,122)		4,984		0001
Purchased Call/UBSIBAIV Index/UIB000C$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/05/2026	2	1,260,577	536.24	47,859			16,330		29,721			(17,954)		5,195		0001
Purchased Call/UBSIBAIV Index/UIB000B$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2024	05/08/2026	2	971,746	542.53	39,086			11,812		16,695			(14,649)		3,772		0001
Purchased Call/UBSIBAIV Index/UIB000B$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/30/2026	3	1,568,140	538.42	59,190			17,200		31,352			(22,191)		5,976		0001
Purchased Call/UBSIBAIV Index/UIB000A$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/24/2026	2	1,290,340	541.66	50,188			14,236		22,112			(18,905)		4,847		0001
Purchased Call/UBSIBAIV Index/UIB000C$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	3	1,885,078	539.07	72,548			23,467		38,691			(27,395)		7,547		0001
Purchased Call/UBSIBAIV Index/UIB000A$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2026	3	4,551,865	544.3	151,657			43,830		70,500			(56,823)		17,304		0001
Purchased Call/UBSIBAIV Index/UIB000C$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2026	1	527,777	539.07	18,583			6,075		10,931			(6,978)		2,131		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/22/2026	3	2,480,502	537.85	98,238			27,454		53,095			(36,810)		9,272		0001
Purchased Call/UBSIBAIV Index/UIB000B$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/06/2026	2	2,924,474	541.88	115,545			34,496		51,366			(43,279)		11,301		0001
Purchased Call/UBSIBAIV Index/UIB000A$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/17/2026	3	2,183,676	536.15	87,249			23,905		46,464			(32,869)		8,062		0001
Purchased Call/UBSIBAIV Index/UIB000D$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/18/2026	2	1,796,207	536.41	68,097			24,491		43,127			(25,579)		7,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000A$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/24/2026	3	1,587,032	539.95	62,196			17,608		29,284			(23,322)		5,961		0001
Purchased Call/UBSIBAIV Index/UIB000CSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2026	3	3,975,575	536.04	147,097			51,018		95,338			(55,114)		16,549		0001
Purchased Call/UBSIBAIV Index/UIB000A$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	3	913,483	545.83	34,876			8,860		11,984			(13,178)		3,243		0001
Purchased Call/UBSIBAIV Index/UIB000DS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2026	4	3,849,826	537.7	139,999			51,264		89,157			(52,452)		16,463		0001
Purchased Call/UBSIBAIV Index/UIB000D$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	06/26/2026	5	2,198,986	535.51	86,019			31,933		55,327			(32,363)		9,439		0001
Purchased Call/UBSIBAIV Index/UIB0009$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	4	1,898,706	546.11	70,060			17,727		24,572			(26,303)		6,740		0001
Purchased Call/UBSIBAIV Index/UIB000BS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	05/01/2026	4	1,486,738	537.13	57,966			17,075		31,420			(21,868)		5,679		0001
Purchased Call/UBSIBAIV Index/UIB000A$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	04/23/2026	3	1,515,243	539.06	59,703			16,794		28,964			(22,386)		5,678		0001
Purchased Call/UBSIBAIV Index/UIB000CS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	2	1,918,393	538.45	78,185			25,926		40,981			(29,348)		7,794		0001
Purchased Call/UBSIBAIV Index/UIB000BS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/01/2026	2	559,042	538.08	22,673			6,642		11,363			(8,515)		2,135		0001
Purchased Call/UBSIBAIV Index/UIB000BSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/15/2026	3	918,061	542.91	35,100			10,968		15,825			(13,185)		3,620		0001
Purchased Call/UBSIBAIV Index/UIB000CS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2024	06/11/2026	4	2,071,692	533.96	80,349			28,084		53,705			(30,178)		8,641		0001
Purchased Call/UBSIBAIV Index/UIB000DSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2024	06/26/2026	3	1,839,332	534.93	70,766			26,211		47,244			(26,566)		7,895		0001
Purchased Call/UBSIBAIV Index/UIB000CSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/04/2026	3	993,786	536.6	37,896			12,989		23,071			(14,343)		4,088		0001
Purchased Call/UBSIBAIV Index/UIB000CSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/12/2026	4	812,505	534.26	29,781			10,468		20,872			(11,191)		3,396		0001
Purchased Call/UBSIBAIV Index/UIB000CSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	3	1,906,700	536.52	72,812			24,810		44,485			(27,274)		7,858		0001
Purchased Call/UBSIBAIV Index/UIB000CSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/29/2026	3	1,548,999	542.66	52,733			17,511		27,989			(19,863)		6,293		0001
Purchased Call/UBSIBAIV Index/UIB000DS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/25/2026	3	963,323	535.17	37,287			13,703		24,491			(13,967)		4,127		0001
Purchased Call/UBSIBAIV Index/UIB0009$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/02/2026	3	1,759,735	545.12	68,391			17,245		23,896			(25,639)		6,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000A$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2026	2	920,627	536.49	34,831			9,449		19,265			(13,048)		3,390		0001
Purchased Call/UBSIBAIV Index/UIB000A$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/12/2024	04/10/2026	3	1,036,199	543.82	36,075			9,519		15,407			(13,536)		3,758		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2024	04/02/2026	2	1,038,737	544.37	41,200			10,429		14,624			(15,476)		3,688		0001
Purchased Call/UBSIBAIV Index/UIB000C$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2026	3	3,894,940	533.41	155,640			55,596		104,025			(58,339)		16,437		0001
Purchased Call/UBSIBAIV Index/UIB000B$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2024	05/15/2026	3	1,506,076	544.46	55,640			17,352		24,308			(20,849)		5,939		0001
Purchased Call/UBSIBAIV Index/UIB000B$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/22/2026	2	601,981	536.31	24,336			7,845		13,766			(9,139)		2,410		0001
Purchased Call/UBSIBAIV Index/UIB000C$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	3	1,484,476	535.44	62,000			20,535		35,584			(23,233)		6,031		0001
Purchased Call/UBSIBAIV Index/UIB000A$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/17/2026	2	1,126,580	536.1	42,819			11,698		24,021			(16,041)		4,159		0001
Purchased Call/UBSIBAIV Index/UIB000B$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/08/2026	2	1,028,876	544.43	38,631			11,703		16,289			(14,549)		3,994		0001
Purchased Call/UBSIBAIV Index/UIB000A$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	2	1,313,049	540.02	47,696			12,601		23,208			(17,961)		4,762		0001
Purchased Call/UBSIBAIV Index/UIB000B$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/22/2026	2	1,926,071	539.24	69,383			22,332		39,266			(25,986)		7,711		0001
Purchased Call/UBSIBAIV Index/UIB000B$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	2	2,304,047	543.56	88,193			27,176		38,423			(33,029)		9,045		0001
Purchased Call/UBSIBAIV Index/UIB000C$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2026	2	3,812,397	538.27	137,761			45,308		81,835			(51,597)		15,457		0001
Purchased Call/UBSIBAIV Index/UIB000C$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	4	1,371,236	535.25	51,508			18,058		33,978			(19,303)		5,731		0001
Purchased Call/UBSIBAIV Index/UIB000C$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2026	3	3,552,159	537.76	132,109			44,646		78,755			(49,603)		14,581		0001
Purchased Call/UBSIBAIV Index/UIB000C$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2026	2	2,000,458	534.72	79,794			28,657		51,069			(29,925)		8,458		0001
Purchased Call/UBSIBAIV Index/UIB00099U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2024	04/01/2026	3	2,626,494	545.5	100,363			25,132		34,880			(37,592)		9,299		0001
Purchased Call/UBSIBAIV Index/UIB000B$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/01/2026	3	946,810	540.05	38,074			11,173		17,728			(14,348)		3,616		0001
Purchased Call/UBSIBAIV Index/UIB000D$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	1	1,042,711	535.59	41,915			15,094		25,795			(15,805)		4,409		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000CSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,033,407	535.78	39,677			13,556		24,788			(14,942)		4,259		0001
Purchased Call/UBSIBAIV Index/UIB000BSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2026	2	913,668	543.41	35,508			11,004		15,377			(13,303)		3,595		0001
Purchased Call/UBSIBAIV Index/UIB000BSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2024	05/15/2026	2	832,581	543.46	30,912			9,665		14,022			(11,643)		3,283		0001
Purchased Call/UBSIBAIV Index/UIB0009GS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2026	2	1,868,387	546.74	69,699			17,065		22,866			(26,248)		6,524		0001
Purchased Call/UBSIBAIV Index/UIB000BST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/20/2026	2	3,052,142	541.81	119,778			38,064		55,806			(44,861)		12,167		0001
Purchased Call/UBSIBAIV Index/UIB000BSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/08/2026	2	1,449,398	544.98	54,809			16,581		22,402			(20,560)		5,626		0001
Purchased Call/UBSIBAIV Index/UIB000CSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	2	833,874	531.09	33,857			11,914		23,980			(12,752)		3,485		0001
Purchased Call/UBSIBAIV Index/UIB000DSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/02/2026	4	2,020,692	538.57	76,317			28,997		46,018			(28,808)		8,770		0001
Purchased Call/UBSIBAIV Index/UIB000DSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	2	1,655,712	542.56	69,796			27,230		33,065			(26,288)		7,290		0001
Purchased Call/UBSIBAIV Index/UIB000ESQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	2	642,639	545.52	21,214			8,880		12,015			(7,960)		2,932		0001
Purchased Call/UBSIBAIV Index/UIB000FSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/21/2026	4	1,214,695	540.49	45,392	2,295		22,238		28,233			(17,495)		5,731		0001
Purchased Call/UBSIBAIV Index/UIB000ESM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2026	3	1,189,441	549.81	40,782			17,048		18,925			(15,278)		5,428		0001
Purchased Call/UBSIBAIV Index/UIB000FSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	08/28/2026	4	2,227,547	541.42	87,963			40,311		50,741			(33,066)		10,622		0001
Purchased Call/UBSIBAIV Index/UIB000FS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2026	2	1,452,590	536.94	57,334			24,928		37,584			(21,473)		6,769		0001
Purchased Call/UBSIBAIV Index/UIB000FSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/21/2026	5	1,291,269	543.78	44,384	2,233		21,751		26,788			(17,128)		6,092		0001
Purchased Call/UBSIBAIV Index/UIB000GSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/04/2026	3	1,581,961	540.93	57,841			27,026		37,060			(21,715)		7,623		0001
Purchased Call/UBSIBAIV Index/UIB000HSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	2	2,139,924	548.84	88,285			43,696		39,719			(33,057)		10,626		0001
Purchased Call/UBSIBAIV Index/UIB000FSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/19/2026	4	2,714,214	541.5	107,610			47,716		60,731			(40,329)		12,766		0001
Purchased Call/UBSIBAIV Index/UIB000HS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2026	2	390,203	547.16	15,871			7,773		7,632			(5,937)		1,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/21/2026	4	1,728,224	543.69	43,916	8,141		26,288		35,956			(17,966)		8,154		0001
Purchased Call/UBSIBAIV Index/UIB000GS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/31/2026	2	454,208	543.07	17,070			7,871		9,829			(6,412)		2,176		0001
Purchased Call/UBSIBAIV Index/UIB000H$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/24/2026	3	1,312,383	549.85	51,180			25,232		23,470			(19,178)		6,508		0001
Purchased Call/UBSIBAIV Index/UIB000GSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/11/2026	4	2,199,355	541.47	80,582	6,865		42,240		51,162			(33,175)		10,707		0001
Purchased Call/UBSIBAIV Index/UIB000E$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/07/2026	3	2,487,890	528	106,114			45,383		85,216			(39,750)		11,482		0001
Purchased Call/UBSIBAIV Index/UIB000GSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/04/2026	4	1,490,182	537.16	62,410			29,215		39,531			(23,532)		7,181		0001
Purchased Call/UBSIBAIV Index/UIB000F$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,609,346	539.15	63,573			27,837		38,702			(23,850)		7,511		0001
Purchased Call/UBSIBAIV Index/UIB000F$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/14/2026	4	874,722	539.5	35,582			15,606		20,791			(13,399)		4,082		0001
Purchased Call/UBSIBAIV Index/UIB000F$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	1	1,682,793	541.75	67,808			31,044		37,903			(25,428)		8,025		0001
Purchased Call/UBSIBAIV Index/UIB000E$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	2	1,386,360	539.62	44,722			18,747		32,044			(16,844)		6,326		0001
Purchased Call/UBSIBAIV Index/UIB000GSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	1,580,267	543.66	63,470			30,285		34,161			(23,897)		7,693		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66	12,953			6,227		6,884			(4,857)		1,549		0001
Purchased Call/UBSIBAIV Index/UIB000E$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2026	2	601,529	531.63	22,527			9,594		18,347			(8,442)		2,772		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16	16,106			7,587		10,230			(6,040)		1,859		0001
Purchased Call/UBSIBAIV Index/UIB000F$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	08/12/2026	4	2,981,644	533.35	126,481			54,864		86,706			(47,416)		13,871		0001
Purchased Call/UBSIBAIV Index/UIB000D$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/01/2026	3	2,608,524	534.08	107,706			40,545		69,607			(40,368)		11,300		0001
Purchased Call/UBSIBAIV Index/UIB000E$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	2	1,382,041	539.17	59,784			24,446		32,059			(22,426)		6,233		0001
Purchased Call/UBSIBAIV Index/UIB000D$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2026	2	1,087,374	537.9	44,446			17,290		25,742			(16,646)		4,787		0001
Purchased Call/UBSIBAIV Index/UIB000E$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2024	07/22/2026	3	3,408,780	545.51	126,633			51,235		62,540			(47,443)		15,323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000E$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	805,824	544.33	31,740			12,994		15,514			(11,952)		3,634		0001
Purchased Call/UBSIBAIV Index/UIB000D$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2024	07/08/2026	5	3,117,182	537.62	118,548			45,720		74,273			(44,449)		13,675		0001
Purchased Call/UBSIBAIV Index/UIB000E$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/17/2026	2	1,772,060	551.11	62,758			25,019		25,875			(23,504)		7,898		0001
Purchased Call/UBSIBAIV Index/UIB000F$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/20/2026	2	1,041,732	541.7	41,394			18,420		23,189			(15,509)		4,907		0001
Purchased Call/UBSIBAIV Index/UIB000F$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/07/2026	3	872,735	533.66	35,122			15,087		24,955			(13,250)		4,028		0001
Purchased Call/UBSIBAIV Index/UIB000D$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	2	1,140,225	551.2	43,158			17,114		16,546			(16,167)		5,073		0001
Purchased Call/UBSIBAIV Index/UIB000E$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2026	3	1,126,215	544.45	37,641			15,290		21,542			(14,102)		5,071		0001
Purchased Call/UBSIBAIV Index/UIB000E$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/24/2026	2	1,392,774	537.37	57,821			23,616		34,408			(21,662)		6,282		0001
Purchased Call/UBSIBAIV Index/UIB000F$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	2	1,655,261	531.82	67,231			28,795		50,243			(25,234)		7,640		0001
Purchased Call/UBSIBAIV Index/UIB000D$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2024	06/26/2026	2	1,386,043	534.96	52,814			19,588		35,563			(19,893)		5,949		0001
Purchased Call/UBSIBAIV Index/UIB000E$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,703,341	547.28	62,024			24,760		28,891			(23,265)		7,591		0001
Purchased Call/UBSIBAIV Index/UIB000H$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/23/2026	3	4,005,304	547.69	165,265			81,171		77,051			(61,902)		19,834		0001
Purchased Call/UBSIBAIV Index/UIB000D$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,391,206	535.91	56,073			21,673		35,277			(20,999)		6,114		0001
Purchased Call/UBSIBAIV Index/UIB000D$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2026	2	900,816	536.91	36,393			13,775		21,783			(13,633)		3,910		0001
Purchased Call/UBSIBAIV Index/UIB000E$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2026	4	2,436,950	531.97	94,864			40,247		73,423			(35,575)		11,211		0001
Purchased Call/UBSIBAIV Index/UIB000G$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	2	2,453,376	542.04	101,018			48,167		56,004			(37,951)		11,943		0001
Purchased Call/UBSIBAIV Index/UIB000D$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/15/2026	4	3,993,491	545.82	171,756			67,839		71,297			(64,351)		17,737		0001
Purchased Call/UBSIBAIV Index/UIB000E$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/30/2026	3	1,380,581	546.31	55,442			23,058		25,013			(20,772)		6,289		0001
Purchased Call/UBSIBAIV Index/UIB000E$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	07/29/2026	3	3,178,779	545.16	125,942			52,157		59,974			(47,175)		14,457		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/27/2026	2	1,045,464	543.32	39,735			18,054		22,275			(14,886)		4,978		0001
Purchased Call/UBSIBAIV Index/UIB000F$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,402,757	537.17	57,649			25,270		36,071			(21,646)		6,547		0001
Purchased Call/UBSIBAIV Index/UIB000D$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/02/2026	3	1,660,898	539.18	63,340			24,028		36,990			(23,812)		7,208		0001
Purchased Call/UBSIBAIV Index/UIB000GSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	3	871,645	540.13	35,578			16,859		21,168			(13,330)		4,237		0001
Purchased Call/UBSIBAIV Index/UIB000GS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2026	3	2,529,438	539.39	102,870			47,741		62,278			(38,555)		12,170		0001
Purchased Call/UBSIBAIV Index/UIB000ES4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,640,722	544.48	64,629			25,838		30,951			(24,340)		7,312		0001
Purchased Call/UBSIBAIV Index/UIB000D$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/10/2026	3	1,959,307	540.27	85,630			33,395		42,580			(32,199)		8,626		0001
Purchased Call/UBSIBAIV Index/UIB000GSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	09/09/2026	3	2,388,591	539.54	95,585			45,145		59,054			(35,833)		11,594		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2024	08/28/2026	3	1,519,924	543.07	55,362			25,432		32,723			(20,917)		7,248		0001
Purchased Call/UBSIBAIV Index/UIB000H$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,656,771	547.16	65,949			32,108		32,163			(24,833)		8,147		0001
Purchased Call/UBSIBAIV Index/UIB000GSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/18/2026	3	1,376,118	547.65	53,708			26,114		26,262			(20,148)		6,767		0001
Purchased Call/UBSIBAIV Index/UIB000F$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/26/2026	3	2,198,397	543.26	85,907			38,892		46,855			(32,180)		10,452		0001
Purchased Call/UBSIBAIV Index/UIB000GSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/17/2026	2	536,988	545.39	21,064			10,177		11,057			(7,891)		2,637		0001
Purchased Call/UBSIBAIV Index/UIB000HS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/21/2026	2	342,162	547.16	14,020			6,859		6,680			(5,255)		1,690		0001
Purchased Call/UBSIBAIV Index/UIB000GST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/16/2026	3	3,151,961	544.59	126,382			60,868		66,578			(47,344)		15,455		0001
Purchased Call/UBSIBAIV Index/UIB000GS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	2	1,408,572	540.8	54,957			25,625		33,142			(20,584)		6,787		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	222,160	543.66	9,092			4,364		6,072			(3,414)		1,086		0001
Purchased Call/UBSIBAIV Index/UIB000F$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	2	263,612	543.78	3,483	2,732		3,821		5,498			(1,794)		1,249		0001
Purchased Call/UBSIBAIV Index/UIB000H$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	2	1,197,087	551.26	46,160			22,896		20,414			(17,326)		5,944		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/25/2026	2	192,388	543.78	3,030	1,799		2,851		4,020			(1,456)		913		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,319,845	544.94	55,125			26,764		27,645			(20,644)		6,490		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	407,766	543.07	15,212			7,029		8,840			(5,712)		1,956		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	288,795	543.07	10,779			4,989		6,272			(4,042)		1,387		0001
Purchased Call/UBSIBAIV Index/UIB000HSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/29/2026	2	720,765	550.47	27,610			13,802		12,735			(10,349)		3,599		0001
Purchased Call/UBSIBAIV Index/UIB000HSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/25/2026	3	1,129,642	550.47	43,398			21,568		19,807			(16,353)		5,609		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2026	3	1,422,425	548.62	53,179			26,937		26,942			(19,986)		7,132		0001
Purchased Call/UBSIBAIV Index/UIB000LSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/23/2026	3	4,335,162	541.07	173,789	2,189		108,708		117,366			(65,937)		24,041		0001
Purchased Call/UBSIBAIV Index/UIB000KS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/20/2026	2	2,313,345	553.25	90,707			51,756		40,954			(33,932)		12,348		0001
Purchased Call/UBSIBAIV Index/UIB000LSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/24/2026	5	4,046,787	543.99	150,022	2,235		94,560		100,666			(57,152)		22,467		0001
Purchased Call/UBSIBAIV Index/UIB000JS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	10/30/2026	4	2,162,679	543.18	78,588	3,629		45,007		51,254			(30,623)		11,249		0001
Purchased Call/UBSIBAIV Index/UIB000KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	3	2,519,834	559.52	97,881			57,012		36,617			(36,653)		13,563		0001
Purchased Call/UBSIBAIV Index/UIB000LS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/11/2026	4	1,995,955	554.35	76,264			45,765		35,336			(28,545)		10,920		0001
Purchased Call/UBSIBAIV Index/UIB000LSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08	17,668			10,839		12,628			(6,598)		2,513		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	10/29/2026	2	1,057,654	542.95	42,215			22,847		25,209			(15,827)		5,494		0001
Purchased Call/UBSIBAIV Index/UIB000LSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	3	1,382,001	540.08	54,862			33,664		38,293			(20,659)		7,621		0001
Purchased Call/UBSIBAIV Index/UIB000KSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/20/2026	3	1,508,346	558.59	58,091			33,341		22,317			(21,850)		8,051		0001
Purchased Call/UBSIBAIV Index/UIB000HSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/02/2026	3	999,844	545.86	39,996			20,288		20,793			(15,059)		5,013		0001
Purchased Call/UBSIBAIV Index/UIB000MS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2026	3	2,205,103	542.3	82,908			51,560		57,660			(31,197)		12,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000M$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/28/2026	2	1,081,949	542.3	39,404	2,726		26,290		28,426			(15,706)		6,033		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	434,098	540.64	16,973			9,279		11,194			(6,330)		2,269		0001
Purchased Call/UBSIBAIV Index/UIB000H$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/01/2026	3	866,489	549.02	33,518			16,859		16,160			(12,570)		4,338		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/18/2024	11/13/2026	3	1,412,867	552.76	55,930			31,554		25,105			(21,037)		7,478		0001
Purchased Call/UBSIBAIV Index/UIB000L$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2026	3	1,630,204	540.39	61,752			37,686		44,764			(23,118)		8,990		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	4	2,272,647	551.19	85,375	1,774		52,570		44,524			(32,753)		12,434		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15	23,476			13,963		9,335			(8,755)		3,274		0001
Purchased Call/UBSIBAIV Index/UIB000K$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/25/2026	3	3,300,083	557.99	129,449			75,040		50,318			(48,534)		17,721		0001
Purchased Call/UBSIBAIV Index/UIB000KS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	3	1,809,226	554.98	74,348			42,619		30,233			(27,885)		9,657		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19	31,148			18,826		15,745			(11,617)		4,389		0001
Purchased Call/UBSIBAIV Index/UIB000LST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08	6,883			4,227		4,925			(2,567)		980		0001
Purchased Call/UBSIBAIV Index/UIB0001$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/22/2026	2	1,712,108	543.38	63,659			33,842		39,848			(23,849)		8,815		0001
Purchased Call/UBSIBAIV Index/UIB0001$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2024	10/23/2026	3	2,430,994	542.33	95,857			51,306		58,585			(36,085)		12,532		0001
Purchased Call/UBSIBAIV Index/UIB0001$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/23/2026	4	2,024,744	540.63	80,183	2,433		44,312		51,473			(31,102)		10,438		0001
Purchased Call/UBSIBAIV Index/UIB000KS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/18/2026	3	2,878,211	554.15	110,991			63,092		49,273			(41,590)		15,327		0001
Purchased Call/UBSIBAIV Index/UIB000KS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2026	2	1,025,396	553.66	40,097			22,896		17,874			(15,056)		5,467		0001
Purchased Call/UBSIBAIV Index/UIB0001$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2026	1	325,080	546.95	12,743			6,722		6,719			(4,753)		1,669		0001
Purchased Call/UBSIBAIV Index/UIB000HST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/05/2026	2	455,740	546.76	17,360			8,831		9,243			(6,515)		2,294		0001
Purchased Call/UBSIBAIV Index/UIB0001$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	1	1,178,728	547.17	45,023			23,598		24,025			(16,861)		6,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000LS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	1	756,888	558.15	29,594			17,586		11,746			(11,052)		4,122		0001
Purchased Call/UBSIBAIV Index/UIB000JSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2026	3	2,808,232	553.91	109,762			60,611		47,408			(41,075)		14,736		0001
Purchased Call/UBSIBAIV Index/UIB0001SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2026	1	1,550,297	544.14	59,631			31,579		35,162			(22,331)		7,971		0001
Purchased Call/UBSIBAIV Index/UIB000KSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	1	411,250	559.37	16,039			9,376		6,042			(5,990)		2,221		0001
Purchased Call/UBSIBAIV Index/UIB000LSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/18/2026	3	1,892,807	538.44	75,921			46,453		57,199			(28,471)		10,438		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,178,634	552.55	82,718			49,809		40,871			(31,030)		11,919		0001
Purchased Call/UBSIBAIV Index/UIB0001S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2026	2	2,094,129	546.46	82,054			42,671		43,552			(30,731)		10,670		0001
Purchased Call/UBSIBAIV Index/UIB000JSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	3	1,526,168	554.04	58,247			32,818		25,984			(21,843)		8,078		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/17/2026	4	2,154,710	549.44	68,978	1,817		43,071		44,993			(26,507)		11,869		0001
Purchased Call/UBSIBAIV Index/UIB000KSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/23/2026	2	249,403	558.59	9,772			5,644		3,712			(3,666)		1,336		0001
Purchased Call/UBSIBAIV Index/UIB000MS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	750,795	542.3	29,206			18,214		19,749			(10,892)		4,191		0001
Purchased Call/UBSIBAIV Index/UIB000LSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2026	2	1,901,225	550.67	69,722			42,301		38,153			(26,115)		10,461		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	3	1,514,586	546.51	60,075			31,339		31,499			(22,504)		7,727		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/08/2026	3	1,408,804	545.95	55,020			28,186		29,508			(20,613)		7,121		0001
Purchased Call/UBSIBAIV Index/UIB000HSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	473,104	550.47	18,066			9,020		8,344			(6,784)		2,359		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	12/04/2026	3	1,978,734	558.67	76,738			45,307		30,003			(28,718)		10,739		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2026	3	1,695,859	554.14	68,942			38,228		28,402			(25,868)		8,899		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	10/30/2026	5	1,969,353	540.64	69,519	6,875		42,024		50,515			(28,956)		10,243		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	2	1,740,480	539.45	69,266			37,683		46,315			(25,967)		9,053		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000K$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	12/02/2026	2	3,461,803	559.51	134,277			78,873		50,822			(50,289)		18,743		0001
Purchased Call/UBSIBAIV Index/UIB000K$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	3	2,095,749	558.11	81,319			48,167		32,385			(30,491)		11,374		0001
Purchased Call/UBSIBAIV Index/UIB000J$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/04/2026	2	2,471,941	539.34	105,027			57,645		66,420			(39,333)		12,939		0001
Purchased Call/UBSIBAIV Index/UIB000J$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/06/2026	3	1,399,732	556.34	55,343			30,698		21,753			(20,816)		7,345		0001
Purchased Call/UBSIBAIV Index/UIB000J$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2026	3	2,418,919	555.5	92,033			51,722		39,214			(34,451)		12,803		0001
Purchased Call/UBSIBAIV Index/UIB000J$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,535,735	543.06	74,223			40,892		36,839			(27,805)		8,048		0001
Purchased Call/UBSIBAIV Index/UIB000J$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/11/2026	2	1,532,811	557.86	56,103			31,333		22,833			(21,011)		8,093		0001
Purchased Call/UBSIBAIV Index/UIB000K$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2026	3	1,197,622	559.33	45,811			27,017		17,726			(17,167)		6,492		0001
Purchased Call/UBSIBAIV Index/UIB000J$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2026	2	424,246	556.34	16,659			9,281		6,645			(6,219)		2,237		0001
Purchased Call/UBSIBAIV Index/UIB0001$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/28/2026	4	1,924,161	542.92	75,515			40,777		45,839			(28,314)		9,983		0001
Purchased Call/UBSIBAIV Index/UIB000K$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59	5,926			3,411		2,272			(2,210)		817		0001
Purchased Call/UBSIBAIV Index/UIB000L$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	828,365	551.19	32,306			19,508		16,305			(12,065)		4,547		0001
Purchased Call/UBSIBAIV Index/UIB0001$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	2	1,138,188	546.45	44,472			22,945		23,483			(16,747)		5,761		0001
Purchased Call/UBSIBAIV Index/UIB0001$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/16/2026	4	1,210,076	546.95	44,933			23,612		24,845			(16,903)		6,182		0001
Purchased Call/UBSIBAIV Index/UIB000H$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/02/2026	2	2,073,009	546.76	78,196			39,598		41,827			(29,455)		10,393		0001
Purchased Call/UBSIBAIV Index/UIB0001$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,347,008	545.73	93,238			48,102		49,593			(34,964)		11,879		0001
Purchased Call/UBSIBAIV Index/UIB0001$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2026	3	1,632,059	546.07	64,946			34,102		34,493			(24,367)		8,337		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/27/2026	2	714,510	559.37	27,788			16,203		10,436			(10,428)		3,846		0001
Purchased Call/UBSIBAIV Index/UIB0001$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/27/2026	2	537,879	542.33	21,115			11,346		13,036			(7,882)		2,787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2024	10/23/2026	3	2,097,030	542.44	81,885			43,748		50,357			(30,694)		10,810		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/10/2026	4	1,478,759	554.49	56,917			34,076		26,015			(21,317)		8,081		0001
Purchased Call/UBSIBAIV Index/UIB000HSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/07/2026	2	2,651,462	544.99	105,851			54,026		57,229			(39,646)		13,384		0001
Purchased Call/UBSIBAIV Index/UIB000J$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	696,217	556.34	27,152			15,110		10,884			(10,140)		3,667		0001
Purchased Call/UBSIBAIV Index/UIB0001$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	2	549,428	542.33	21,550			11,570		13,297			(8,061)		2,843		0001
Purchased Call/UBSIBAIV Index/UIB000JS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	400,903	540.64	15,675			8,560		10,324			(5,854)		2,093		0001
Purchased Call/UBSIBAIV Index/UIB000JSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	938,318	552.76	36,594			20,710		16,791			(13,648)		4,991		0001
Purchased Call/UBSIBAIV Index/UIB000K$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/25/2026	2	1,050,446	558.37	41,779			24,282		15,812			(15,681)		5,641		0001
Purchased Call/UBSIBAIV Index/UIB0001$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45	2,431			1,261		1,287			(913)		315		0001
Purchased Call/UBSIBAIV Index/UIB000HSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	203,952	546.76	7,837			3,994		4,144			(2,939)		1,028		0001
Purchased Call/UBSIBAIV Index/UIB0001$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95	7,132			3,757		3,754			(2,664)		933		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	531,269	552.76	20,666			11,683		9,490			(7,718)		2,822		0001
Purchased Call/UBSIBAIV Index/UIB000K$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	479,375	559.37	18,696			10,940		7,057			(6,973)		2,592		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/09/2026	2	2,133,315	555.51	81,369			48,577		36,248			(30,473)		11,645		0001
Purchased Call/UBSIBAIV Index/UIB000J$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2026	3	1,806,098	555.09	70,420			39,403		29,625			(26,355)		9,548		0001
Purchased Call/UBSIBAIV Index/UIB000LS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/09/2024	12/04/2026	1	762,479	558.15	28,005			16,617		11,766			(10,545)		4,138		0001
Purchased Call/UBSIBAIV Index/UIB000M$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	12/30/2026	3	3,371,134	539.44	126,557	6,612		83,487		96,408			(49,843)		18,840		0001
Purchased Call/UBSIBAIV Index/UIB0001$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,329,769	544.91	53,736			27,723		28,870			(20,151)		6,730		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2026	1	2,033,479	549.57	79,256			39,683		37,144			(29,680)		10,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000IS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	301,124	546.45	11,803			6,129		6,254			(4,426)		1,532		0001
Purchased Call/UBSIBAIV Index/UIB000PST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/17/2027	3	3,332,382	546.29		131,446		96,245		85,459			(35,284)		20,135		0001
Purchased Call/UBSIBAIV Index/UIB0000S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/19/2027	3	2,816,140	547.45		116,990		86,397		70,090			(30,696)		17,047		0001
Purchased Call/UBSIBAIV Index/UIB000NSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/28/2025	01/22/2027	6	2,099,700	552.48		81,187		53,706		42,094			(27,571)		12,027		0001
Purchased Call/UBSIBAIV Index/UIB000NSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/05/2027	3	4,141,742	551.21		162,097		109,828		87,927			(52,533)		24,067		0001
Purchased Call/UBSIBAIV Index/UIB000MSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/07/2027	3	626,327	542.13		24,256		15,451		16,728			(8,814)		3,531		0001
Purchased Call/UBSIBAIV Index/UIB000MSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/15/2027	3	1,373,104	544.83		55,051		35,844		34,238			(19,373)		7,807		0001
Purchased Call/UBSIBAIV Index/UIB000MSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2025	01/15/2027	3	1,905,208	545.46		75,763		49,314		46,725			(26,675)		10,833		0001
Purchased Call/UBSIBAIV Index/UIB000MS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/02/2025	12/31/2026	3	1,038,850	540.14		39,902		25,151		29,152			(14,830)		5,812		0001
Purchased Call/UBSIBAIV Index/UIB000NSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	01/29/2027	3	2,869,093	551.13		107,805		72,300		60,485			(35,630)		16,553		0001
Purchased Call/UBSIBAIV Index/UIB000NS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/22/2027	3	2,455,013	552.22		96,912		63,794		49,597			(33,255)		14,062		0001
Purchased Call/UBSIBAIV Index/UIB000MSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/12/2027	1	663,030	539.17		25,792		16,580		19,385			(9,267)		3,758		0001
Purchased Call/UBSIBAIV Index/UIB000NSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/30/2025	01/29/2027	3	1,893,213	553.33		71,608		47,938		37,354			(23,826)		10,923		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	4	1,917,118	557.73		73,477		51,210		34,146			(22,376)		11,297		0001
Purchased Call/UBSIBAIV Index/UIB000MSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/13/2025	01/08/2027	2	2,215,819	539.17		88,196		56,582		64,515			(31,686)		12,505		0001
Purchased Call/UBSIBAIV Index/UIB000MSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	12/31/2026	4	2,054,664	541.44		79,605		50,312		55,539			(29,382)		11,495		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/26/2027	2	2,972,996	550.97		111,864		78,971		66,917			(33,052)		17,640		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/19/2027	3	2,290,470	557.72		85,052		59,422		40,900			(25,830)		13,497		0001
Purchased Call/UBSIBAIV Index/UIB000PSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/11/2027	3	3,530,117	539.96		138,673		100,282		106,843			(38,485)		21,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/05/2027	4	1,465,567	551.69		57,180		38,853		30,673			(18,449)		8,516		0001
Purchased Call/UBSIBAIV Index/UIB000PSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	03/05/2027	3	1,554,187	546.12		58,095		41,718		39,524			(16,495)		9,284		0001
Purchased Call/UBSIBAIV Index/UIB0000S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2025	03/25/2027	4	2,558,392	549.5		94,149		70,326		62,943			(24,039)		15,574		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2025	02/24/2027	2	3,722,885	553.36		139,562		98,104		76,097			(41,536)		22,046		0001
Purchased Call/UBSIBAIV Index/UIB000NS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/23/2025	01/21/2027	2	3,315,641	552.76		127,953		84,015		65,803			(44,035)		18,972		0001
Purchased Call/UBSIBAIV Index/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/25/2027	3	2,339,304	545.74		92,420		69,115		61,428			(23,409)		14,240		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/11/2025	02/10/2027	2	3,772,053	554.32		147,846		101,077		73,493			(46,844)		22,030		0001
Purchased Call/UBSIBAIV Index/UIB000NSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/29/2027	5	3,026,158	551.53		118,383		79,166		63,034			(39,364)		17,460		0001
Purchased Call/UBSIBAIV Index/UIB000PSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2025	03/12/2027	3	1,636,563	540.28		63,924		46,398		49,162			(17,644)		9,842		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/28/2025	03/29/2027	1	447,985	545.74		17,561		13,141		11,813			(4,468)		2,737		0001
Purchased Call/UBSIBAIV Index/UIB000PSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2025	03/10/2027	3	2,460,028	541.91		92,873		67,119		70,594			(25,817)		14,766		0001
Purchased Call/UBSIBAIV Index/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	3,243,558	553.2		123,237		91,518		69,163			(31,822)		19,744		0001
Purchased Call/UBSIBAIV Index/UIB0000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/22/2027	1	798,708	547.45		31,309		23,127		19,944			(8,266)		4,848		0001
Purchased Call/UBSIBAIV Index/UIB0000SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/12/2027	5	2,276,586	553.95		90,193		62,025		44,978			(28,310)		13,323		0001
Purchased Call/UBSIBAIV Index/UIB000NSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/26/2027	1	829,830	552.48		32,280		21,372		16,731			(10,981)		4,773		0001
Purchased Call/UBSIBAIV Index/UIB000PS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/04/2027	2	2,208,615	543.4		89,032		63,517		60,492			(25,568)		13,181		0001
Purchased Call/UBSIBAIV Index/UIB0000SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	3	2,640,894	555.46		103,090		71,139		49,963			(32,291)		15,455		0001
Purchased Call/UBSIBAIV Index/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2025	02/18/2027	3	1,720,832	557		67,163		46,700		31,285			(20,518)		10,131		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/17/2027	2	1,897,392	555.71		75,628		52,443		35,813			(23,231)		11,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000PS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2025	02/26/2027	3	2,427,498	547.43		95,848		67,906		59,033			(28,145)		14,403		0001
Purchased Call/UBSIBAIV Index/UIB000NS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2025	01/15/2027	2	2,132,072	548.47		84,986		55,389		47,755			(29,788)		12,123		0001
Purchased Call/UBSIBAIV Index/UIB000PS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	02/26/2027	3	1,982,359	549.13		74,666		52,944		45,933			(21,844)		11,762		0001
Purchased Call/UBSIBAIV Index/UIB0000SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/18/2025	02/12/2027	2	2,320,615	555.71		91,174		62,968		43,488			(28,387)		13,580		0001
Purchased Call/UBSIBAIV Index/UIB0000SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/14/2025	02/16/2027	1	1,197,805	555.71		46,595		32,238		22,578			(14,513)		7,038		0001
Purchased Call/UBSIBAIV Index/UIB0000S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/05/2027	3	2,728,512	551.56		110,157		74,934		58,913			(35,341)		15,855		0001
Purchased Call/UBSIBAIV Index/UIB000NS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/19/2027	1	265,069	548.47		10,311		6,737		5,968			(3,606)		1,514		0001
Purchased Call/UBSIBAIV Index/UIB000NSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/27/2027	3	3,164,138	552.34		120,949		80,405		64,149			(40,599)		18,218		0001
Purchased Call/UBSIBAIV Index/UIB000NST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2025	02/03/2027	2	2,563,509	547.9		106,201		71,605		59,831			(34,647)		14,866		0001
Purchased Call/UBSIBAIV Index/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2025	02/25/2027	2	1,160,987	551.56		44,147		31,110		25,047			(13,074)		6,882		0001
Purchased Call/UBSIBAIV Index/UIB0000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2025	03/25/2027	3	1,919,280	551.31		72,782		54,214		43,171			(18,717)		11,683		0001
Purchased Call/UBSIBAIV Index/UIB000PSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/18/2027	3	2,211,649	545.87		88,869		65,121		57,445			(23,813)		13,376		0001
Purchased Call/UBSIBAIV Index/UIB000PSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	4	3,638,247	539.69		154,498		112,470		111,013			(42,409)		21,879		0001
Purchased Call/UBSIBAIV Index/UIB000PSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/12/2027	4	1,400,839	543.69		57,713		42,103		38,380			(15,662)		8,424		0001
Purchased Call/UBSIBAIV Index/UIB0000SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2025	02/11/2027	2	2,151,122	554.8		81,968		56,158		41,369			(25,859)		12,576		0001
Purchased Call/UBSIBAIV Index/UIB000MSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/07/2025	01/06/2027	2	2,338,357	541.7		91,644		58,247		63,167			(33,431)		13,168		0001
Purchased Call/UBSIBAIV Index/UIB000MSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/15/2025	01/14/2027	2	834,456	543.63		33,293		21,536		21,518			(11,780)		4,740		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/23/2027	1	642,311	554.79		24,986		17,504		12,569			(7,544)		3,800		0001
Purchased Call/UBSIBAIV Index/UIB000MSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/13/2027	2	2,739,897	540.86		113,182		73,067		76,404			(40,160)		15,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000GS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/09/2027	1	802,804	551.56		31,229		21,277		16,959			(10,026)		4,684		0001
Purchased Call/UBSIBAIV Index/UIB000NSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/13/2025	02/02/2027	2	826,123	551.13		32,486		21,866		17,511			(10,699)		4,786		0001
Purchased Call/UBSIBAIV Index/UIB000NSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/24/2025	01/25/2027	1	738,104	552.48		28,712		18,997		14,861			(9,780)		4,241		0001
Purchased Call/UBSIBAIV Index/UIB000NSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2025	02/04/2027	2	994,367	550.82		39,052		26,381		21,329			(12,694)		5,772		0001
Purchased Call/UBSIBAIV Index/UIB000PS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2025	03/03/2027	2	3,439,092	546.23		126,919		90,440		86,999			(36,554)		20,505		0001
Purchased Call/UBSIBAIV Index/UIB000PSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2025	03/19/2027	4	1,846,458	548.06		71,680		52,870		44,745			(18,982)		11,177		0001
Purchased Call/UBSIBAIV Index/UIB000GS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2025	03/24/2027	3	3,446,937	550.8		140,573		104,249		78,572			(36,423)		20,963		0001
Purchased Call/UBSIBAIV Index/UIB000PSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2025	03/15/2027	1	572,098	543.69		22,369		16,308		15,722			(6,120)		3,450		0001
Purchased Call/UBSIBAIV Index/UIB000PSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/19/2025	03/19/2027	2	2,082,900	548.68		81,080		59,643		50,097			(21,602)		12,609		0001
Purchased Call/UBSIBAIV Index/UIB000NS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/22/2025	01/20/2027	1	60,101	548.47		2,527		1,657		1,355			(871)		344		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/19/2027	3	2,520,048	554.79		95,439		66,776		49,036			(28,770)		14,850		0001
Purchased Call/UBSIBAIV Index/UIB000MSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2025	01/08/2027	3	4,656,546	542.11		176,359		112,655		124,613			(63,883)		26,279		0001
Purchased Call/UBSIBAIV Index/UIB000PS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2025	03/01/2027	1	1,157,251	549.13		45,249		32,116		26,912			(13,246)		6,886		0001
Purchased Call/UBSIBAIV Index/UIB000PSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/10/2025	03/05/2027	3	1,780,618	545.08		65,927		47,401		46,613			(18,604)		10,637		0001
Purchased Call/UBSIBAIV Index/UIB000PSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2027	3	2,905,493	543.92		115,749		83,115		84,600			(32,926)		17,357		0001
Purchased Call/UBSIBAIV Index/UIB000NSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/29/2025	01/28/2027	3	1,574,083	551.45		61,482		40,942		32,826			(20,576)		9,072		0001
Purchased Call/UBSIBAIV Index/UIB000MSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/04/2027	2	1,388,851	541.44		54,075		34,223		37,713			(19,958)		7,804		0001
Purchased Call/UBSIBAIV Index/UIB000NS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/27/2025	01/22/2027	3	1,087,919	553.65		41,546		27,420		21,043			(14,208)		6,231		0001
Purchased Call/UBSIBAIV Index/UIB000MSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	01/05/2027	1	225,807	541.44		8,784		5,562		6,138			(3,240)		1,270		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000M$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2025	12/31/2026	3	2,653,761	539.54		105,652		66,607		75,750			(39,256)		14,847		0001
Purchased Call/UBSIBAIV Index/UIB000M$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2025	01/11/2027	1	989,843	539.17		38,406		24,671		28,910			(13,818)		5,604		0001
Purchased Call/UBSIBAIV Index/UIB000P$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2025	03/08/2027	1	635,272	545.08		24,903		17,915		16,683			(7,052)		3,806		0001
Purchased Call/UBSIBAIV Index/UIB000O$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2025	02/22/2027	1	490,626	554.79		19,085		13,362		9,587			(5,770)		2,900		0001
Purchased Call/UBSIBAIV Index/UIB000N$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/31/2025	02/01/2027	1	722,023	551.13		28,087		18,853		15,283			(9,298)		4,179		0001
Purchased Call/UBSIBAIV Index/UIB000O$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/07/2025	02/08/2027	1	705,619	551.56		27,449		18,689		15,702			(8,824)		4,113		0001
Purchased Call/UBSIBAIV Index/UIB000S$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/07/2027	4	2,062,664	519.61		81,502		65,745		106,518			(15,849)		13,045		0001
Purchased Call/UBSIBAIV Index/UIB000R$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/16/2027	5	4,674,759	517.38		176,950		137,582		251,410			(39,607)		29,029		0001
Purchased Call/UBSIBAIV Index/UIB000S$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/20/2027	4	2,434,360	521.75		92,630		75,952		120,554			(16,795)		15,567		0001
Purchased Call/UBSIBAIV Index/UIB000S$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/06/2027	3	2,404,742	520.82		95,338		76,296		120,813			(19,121)		15,196		0001
Purchased Call/UBSIBAIV Index/UIB000R$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2025	04/26/2027	2	643,776	519.58		25,439		20,025		33,100			(5,478)		4,033		0001
Purchased Call/UBSIBAIV Index/UIB000U$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/07/2025	06/25/2027	4	2,548,361	524.15		100,857		88,152		121,685			(12,886)		16,780		0001
Purchased Call/UBSIBAIV Index/UIB000R$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/21/2025	04/16/2027	3	2,134,432	516.85		83,892		65,030		116,140			(19,048)		13,254		0001
Purchased Call/UBSIBAIV Index/UIB000T$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/11/2027	3	1,814,014	523.26		71,394		61,048		90,438			(10,429)		11,812		0001
Purchased Call/UBSIBAIV Index/UIB000T$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/10/2027	3	2,317,242	523.26		90,236		76,546		112,057			(13,782)		15,076		0001
Purchased Call/UBSIBAIV Index/UIB000R$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2025	04/23/2027	3	1,542,966	517.46		62,218		48,761		83,076			(13,589)		9,641		0001
Purchased Call/UBSIBAIV Index/UIB000T$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	06/11/2027	3	4,227,981	523.27		161,231		137,722		204,512			(24,051)		27,530		0001
Purchased Call/UBSIBAIV Index/UIB000S$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/12/2027	2	4,037,905	520.04		159,413		129,002		206,990			(30,546)		25,647		0001
Purchased Call/UBSIBAIV Index/UIB000U$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2025	06/25/2027	3	2,653,515	524.58		103,633		90,428		125,511			(13,553)		17,472		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/UBSIBAIV Index/UIB000RSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/30/2027	3	2,729,461	521.23		106,094		84,515		135,484			(21,694)		17,159		0001
Purchased Call/UBSIBAIV Index/UIB000T5U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2025	06/16/2027	3	4,866,660	522.31		186,173		159,880		241,023			(26,722)		31,816		0001
Purchased Call/UBSIBAIV Index/UIB000T5M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2025	06/11/2027	3	1,580,882	522.93		62,189		52,963		77,047			(9,396)		10,294		0001
Purchased Call/UBSIBAIV Index/UIB000SSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/21/2027	3	2,777,585	520.53		111,401		92,107		141,422			(19,442)		17,776		0001
Purchased Call/UBSIBAIV Index/UIB000T58	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2025	06/02/2027	2	2,524,049	522.17		99,837		83,643		124,585			(16,292)		16,315		0001
Purchased Call/UBSIBAIV Index/UIB000RSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2025	04/21/2027	3	3,092,751	514.97		127,618		99,578		175,749			(28,155)		19,290		0001
Purchased Call/UBSIBAIV Index/UIB000T59	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2025	06/03/2027	3	3,552,317	522.6		139,583		117,087		173,757			(22,625)		22,980		0001
Purchased Call/UBSIBAIV Index/UIB000RSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/28/2025	04/23/2027	3	2,922,604	519.58		116,048		91,313		150,063			(24,894)		18,261		0001
Purchased Call/UBSIBAIV Index/UIB000SSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2025	05/21/2027	4	3,153,868	519.62		124,578		102,578		163,822			(22,408)		20,184		0001
Purchased Call/UBSIBAIV Index/UIB000T5O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/27/2027	2	5,179,797	521.93		200,912		166,665		256,325			(34,443)		33,316		0001
Purchased Call/UBSIBAIV Index/UIB000SSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2025	05/14/2027	4	1,919,854	521.78		75,741		61,732		94,737			(14,232)		12,215		0001
Purchased Call/UBSIBAIV Index/UIB000RSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2025	04/29/2027	2	3,521,752	520.85		137,953		109,025		176,225			(29,037)		22,120		0001
Purchased Call/UBSIBAIV Index/UIB000RSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2025	05/03/2027	1	389,130	521.23		15,332		12,211		19,343			(3,167)		2,453		0001
Purchased Call/UBSIBAIV Index/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2025	04/09/2027	3	2,771,182	517.23		103,559		79,201		149,076			(24,593)		17,101		0001
Purchased Call/UBSIBAIV Index/UIB000RSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2025	04/30/2027	2	3,421,886	520.23		134,948		107,142		173,700			(28,161)		21,512		0001
Purchased Call/UBSIBAIV Index/UIB000RSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/23/2027	2	2,261,561	519.29		89,303		70,165		116,875			(19,401)		14,131		0001
Purchased Call/UBSIBAIV Index/UIB0000SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2027	3	1,955,803	551.54		62,992		47,526		44,130			(15,581)		11,993		0001
Purchased Call/UBSIBAIV Index/UIB000RSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2025	04/22/2027	4	2,464,393	516.91		98,043		76,616		134,242			(21,514)		15,385		0001
Purchased Call/UBSIBAIV Index/UIB0000SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2025	04/01/2027	3	3,609,370	550.28		137,759		103,624		84,272			(34,242)		22,113		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000QSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/09/2027	4	2,355,244	515.59		95,295		73,240		131,415			(22,160)		14,534		0001
Purchased Call/UBSIBAIV Index/UIB000SSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/13/2027	3	3,554,105	520.36		138,469		112,152		180,965			(26,440)		22,593		0001
Purchased Call/UBSIBAIV Index/UIB000SSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/19/2027	3	3,240,104	521.96		125,923		103,102		159,628			(22,931)		20,702		0001
Purchased Call/UBSIBAIV Index/UIB000RSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	04/28/2027	4	5,194,420	520.09		208,161		164,437		264,287			(43,897)		32,598		0001
Purchased Call/UBSIBAIV Index/UIB000SSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/27/2025	05/21/2027	4	2,611,059	520.14		103,352		85,571		134,090			(18,198)		16,711		0001
Purchased Call/UBSIBAIV Index/UIB0000ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/08/2027	3	2,571,813	510.5		110,995		84,566		160,197			(26,523)		15,857		0001
Purchased Call/UBSIBAIV Index/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/02/2027	3	1,568,381	522.43		54,656		41,408		74,677			(13,327)		9,617		0001
Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/09/2027	3	1,828,992	514.36		74,340		57,180		104,845			(17,348)		11,287		0001
Purchased Call/UBSIBAIV Index/UIB000SSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2025	05/24/2027	3	713,390	520.53		28,161		23,319		36,372			(4,946)		4,577		0001
Purchased Call/UBSIBAIV Index/UIB0000SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2025	04/02/2027	3	3,066,807	539.21		89,126		67,426		96,561			(21,938)		18,806		0001
Purchased Call/UBSIBAIV Index/UIB000RS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/15/2027	4	2,742,186	517.31		107,107		82,765		147,626			(24,422)		17,013		0001
Purchased Call/UBSIBAIV Index/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2025	04/07/2027	2	3,860,812	515.4		135,173		102,826		216,129			(32,444)		23,782		0001
Purchased Call/UBSIBAIV Index/UIB000SS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2025	05/10/2027	2	508,941	519.61		20,032		16,152		26,317			(3,935)		3,227		0001
Purchased Call/UBSIBAIV Index/UIB000TSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2025	06/09/2027	2	2,999,264	522.79		118,525		100,438		146,492			(18,200)		19,498		0001
Purchased Call/UBSIBAIV Index/UIB000TSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	06/04/2027	5	2,433,667	522.74		95,753		80,692		118,721			(15,300)		15,757		0001
Purchased Call/UBSIBAIV Index/UIB000TS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2025	05/28/2027	2	2,836,050	522.07		111,154		92,815		139,960			(18,530)		18,256		0001
Purchased Call/UBSIBAIV Index/UIB000TSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/04/2027	2	2,155,802	523.15		83,606		70,636		104,198			(13,086)		13,958		0001
Purchased Call/UBSIBAIV Index/UIB000TSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/09/2025	06/04/2027	4	2,727,948	522.99		106,782		90,141		132,322			(16,975)		17,662		0001
Purchased Call/UBSIBAIV Index/UIB000TS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/28/2027	3	2,242,083	521.85		88,297		73,727		111,210			(14,837)		14,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000T$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2025	05/28/2027	3	1,977,745	521.51		77,806		64,695		98,826			(13,271)		12,731		0001
Purchased Call/UBSIBAIV Index/UIB000T$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2025	06/21/2027	2	781,411	520.67		30,827		26,635		40,202			(4,290)		5,129		0001
Purchased Call/UBSIBAIV Index/UIB000U$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2025	06/28/2027	1	638,335	524.15		25,150		21,968		30,524			(3,269)		4,213		0001
Purchased Call/UBSIBAIV Index/UIB000RS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2025	04/12/2027	1	394,995	515.59		15,523		11,915		22,066			(3,653)		2,444		0001
Purchased Call/UBSIBAIV Index/UIB000RSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/05/2025	04/30/2027	3	5,087,364	520.23		203,830		162,153		258,246			(42,263)		31,982		0001
Purchased Call/UBSIBAIV Index/UIB000S$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/12/2025	05/07/2027	4	1,902,710	519.88		74,313		59,852		97,671			(14,663)		12,034		0001
Purchased Call/UBSIBAIV Index/UIB000S$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2025	05/07/2027	2	1,640,854	521.55		62,801		50,431		81,117			(12,515)		10,378		0001
Purchased Call/UBSIBAIV Index/UIB000U$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/23/2027	2	2,044,882	522.8		83,124		72,041		100,506			(11,167)		13,443		0001
Purchased Call/UBSIBAIV Index/UIB000T$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2025	06/17/2027	4	2,484,222	520.66		98,220		84,767		127,628			(13,772)		16,254		0001
Purchased Call/UBSIBAIV Index/UIB000U$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/23/2025	06/17/2027	3	3,540,963	520.67		143,572		124,046		181,860			(19,776)		23,168		0001
Purchased Call/UBSIBAIV Index/UIB000RSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2025	05/05/2027	2	2,769,086	520.81		108,756		86,930		139,077			(21,923)		17,483		0001
Purchased Call/UBSIBAIV Index/UIB000T$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2025	06/17/2027	3	2,073,615	522.3		80,670		69,409		105,187			(11,535)		13,567		0001
Purchased Call/UBSIBAIV Index/UIB000QSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2025	03/31/2027	2	4,521,566	547.39		188,447		141,534		114,203			(47,043)		27,676		0001
Purchased Call/UBSIBAIV Index/UIB000U$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/25/2025	06/24/2027	3	2,596,875	524.4		101,344		87,913		123,244			(13,544)		17,086		0001
Purchased Call/UBSIBAIV Index/UIB000S$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2025	05/14/2027	3	2,541,904	522.82		97,586		79,624		122,525			(18,076)		16,172		0001
Purchased Call/UBSIBAIV Index/UIB000QSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2025	04/05/2027	1	476,919	522.43		18,838		14,278		22,744			(4,613)		2,932		0001
Purchased Call/UBSIBAIV Index/UIB000T$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2025	06/14/2027	1	574,838	523.26		22,534		19,248		28,698			(3,360)		3,752		0001
Purchased Call/UBSIBAIV Index/UIB000RS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2025	04/14/2027	2	3,576,237	517.11		140,670		108,392		193,306			(32,383)		22,168		0001
Purchased Call/UBSIBAIV Index/UIB000RS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2025	04/19/2027	1	562,658	517.38		22,169		17,205		30,299			(5,027)		3,503		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000US6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2025	06/25/2027	3	1,741,824	523.62		69,559		60,588		84,159			(9,165)		11,469		0001
Purchased Call/UBSIBAIV Index/UIB000SSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2025	05/17/2027	1	394,924	522.82		15,481		12,628		19,064			(2,901)		2,519		0001
Purchased Call/UBSIBAIV Index/UIB000T$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2025	06/07/2027	1	558,569	523.15		21,896		18,493		27,036			(3,475)		3,625		0001
Purchased Call/UBSIBAIV Index/UIB000SSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2025	05/14/2027	1	1,812,659	520.11		73,606		59,900		92,854			(13,934)		11,533		0001
Purchased Call/UBSIBAIV Index/UIB000SSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2025	05/26/2027	1	304,515	520.53		11,937		9,871		15,539			(2,117)		1,957		0001
Purchased Call/UBSIBAIV Index/UIB000US$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2025	07/01/2027	5	3,453,950	524.52		135,311		119,121		164,026			(16,629)		22,850		0001
Purchased Call/UBSIBAIV Index/UIB000USM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/07/2027	3	2,844,877	523.86		112,865		100,024		137,484			(12,980)		18,909		0001
Purchased Call/UBSIBAIV Index/UIB000USN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/09/2025	07/08/2027	3	2,445,365	524.27		97,061		86,112		117,176			(11,077)		16,266		0001
Purchased Call/UBSIBAIV Index/UIB000V$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/21/2027	5	3,230,152	523.46		131,470		119,184		158,482			(12,449)		21,701		0001
Purchased Call/UBSIBAIV Index/UIB000V$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/16/2027	3	1,127,997	522.95		44,221		39,861		55,838			(4,512)		7,550		0001
Purchased Call/UBSIBAIV Index/UIB000XSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/13/2027	1	874,171	540.1		34,617		33,903		30,430			(852)		6,109		0001
Purchased Call/UBSIBAIV Index/UIB000X$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/14/2027	2	780,589	540.1		30,749		30,134		29,274			(726)		5,459		0001
Purchased Call/UBSIBAIV Index/UIB000XSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/10/2027	2	1,237,748	540.64		50,431		49,259		42,475			(1,334)		8,631		0001
Purchased Call/UBSIBAIV Index/UIB000Y$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/17/2027	3	2,833,327	537.38		112,130		110,971		105,218			(1,479)		19,855		0001
Purchased Call/UBSIBAIV Index/UIB000X$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/31/2027	3	1,502,299	534.59		56,704		54,637		58,828			(2,208)		10,402		0001
Purchased Call/UBSIBAIV Index/UIB000W$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/17/2027	1	302,791	525.95		11,930		11,225		14,250			(750)		2,076		0001
Purchased Call/UBSIBAIV Index/UIB000V$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/05/2027	4	2,399,536	523.98		95,019		87,944		117,195			(7,195)		16,303		0001
Purchased Call/UBSIBAIV Index/UIB000V$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2025	07/16/2027	3	1,560,060	522.89		61,743		55,757		77,301			(6,108)		10,441		0001
Purchased Call/UBSIBAIV Index/UIB000V$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2025	07/29/2027	3	2,615,500	525.65		101,572		93,003		122,794			(8,701)		17,678		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2025	07/22/2027	4	2,727,041	524.91		108,343		98,216		129,693			(10,262)		18,335		0001
Purchased Call/UBSIBAIV Index/UIB000II$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2025	08/11/2027	4	2,496,333	524.49		103,775		96,935		120,893			(6,971)		17,037		0001
Purchased Call/UBSIBAIV Index/UIB000X$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	1,863,768	534.59		71,306		68,609		72,815			(2,944)		12,868		0001
Purchased Call/UBSIBAIV Index/UIB000X$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2025	09/10/2027	4	3,588,732	542.56		138,549		135,609		117,758			(3,473)		25,026		0001
Purchased Call/UBSIBAIV Index/UIB000X$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/02/2025	09/02/2027	4	3,323,964	531.84		133,323		128,731		138,572			(4,861)		23,049		0001
Purchased Call/UBSIBAIV Index/UIB000II$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/25/2027	3	2,813,987	531.56		115,312		109,912		117,531			(5,544)		19,401		0001
Purchased Call/UBSIBAIV Index/UIB000X$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2025	08/26/2027	2	3,156,599	533.51		125,534		119,777		126,287			(5,914)		21,779		0001
Purchased Call/UBSIBAIV Index/UIB000II$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/06/2027	4	2,896,798	524.56		115,887		108,250		139,781			(7,871)		19,697		0001
Purchased Call/UBSIBAIV Index/UIB000V$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2025	08/02/2027	1	538,402	523.15		21,213		19,550		26,734			(1,741)		3,650		0001
Purchased Call/UBSIBAIV Index/UIB000II$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2025	08/12/2027	4	2,961,357	526.94		122,151		114,280		136,066			(8,035)		20,225		0001
Purchased Call/UBSIBAIV Index/UIB000Y$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2025	09/24/2027	3	4,879,895	535.16		195,043		194,960		191,239			(498)		34,364		0001
Purchased Call/UBSIBAIV Index/UIB000II$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2025	08/13/2027	5	2,164,886	530.3		80,480		75,557		92,403			(5,163)		14,796		0001
Purchased Call/UBSIBAIV Index/UIB000II$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/24/2027	1	439,425	533.51		17,357		16,499		17,558			(925)		3,027		0001
Purchased Call/UBSIBAIV Index/UIB000Y$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2025	09/24/2027	3	1,494,967	538.18		56,765		56,519		56,498			(416)		10,527		0001
Purchased Call/UBSIBAIV Index/UIB000U$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2025	07/14/2027	2	3,157,788	525.33		118,266		105,953		148,235			(12,441)		21,102		0001
Purchased Call/UBSIBAIV Index/UIB000II$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/20/2027	4	3,160,647	526.6		133,096		126,418		146,864			(7,151)		21,712		0001
Purchased Call/UBSIBAIV Index/UIB000X$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2025	09/09/2027	3	1,793,418	537.13		73,739		71,777		66,646			(2,064)		12,498		0001
Purchased Call/UBSIBAIV Index/UIB000Y$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/24/2027	3	5,097,986	533.86		203,454		203,024		205,605			(1,245)		35,900		0001
Purchased Call/UBSIBAIV Index/UIB000Y$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2025	09/23/2027	3	2,662,090	538.04		103,723		102,937		97,730			(934)		18,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000Y$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2025	09/15/2027	4	4,124,497	541.11		160,502		157,691		140,449			(3,043)		28,863		0001
Purchased Call/UBSIBAIV Index/UIB000UST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/09/2027	4	2,222,448	525.19		86,233		77,082		104,397			(9,307)		14,795		0001
Purchased Call/UBSIBAIV Index/UIB000V$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/18/2026	1	262,152	539.5		4,670		3,814		6,271			(882)		1,231		0001
Purchased Call/UBSIBAIV Index/UIB000V$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2025	07/28/2027	3	2,442,548	525.55		95,763		87,668		114,867			(8,204)		16,497		0001
Purchased Call/UBSIBAIV Index/UIB000USP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2025	07/09/2027	3	2,578,919	524.82		102,749		91,441		122,143			(11,591)		17,168		0001
Purchased Call/UBSIBAIV Index/UIB000USH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2027	4	2,002,825	524.26		79,512		70,157		95,711			(9,708)		13,260		0001
Purchased Call/UBSIBAIV Index/UIB000USJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2025	07/02/2027	3	4,483,743	525.01		173,230		153,023		210,739			(20,654)		29,686		0001
Purchased Call/UBSIBAIV Index/UIB000Y$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2025	09/17/2027	5	1,911,177	538.7		74,699		73,789		68,868			(1,172)		13,393		0001
Purchased Call/UBSIBAIV Index/UIB000USR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/09/2027	3	2,446,617	525.8		95,007		84,740		113,380			(10,597)		16,287		0001
Purchased Call/UBSIBAIV Index/UIB000Y$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2025	09/17/2027	4	2,126,171	538.63		82,766		81,814		76,737			(1,279)		14,900		0001
Purchased Call/UBSIBAIV Index/UIB000W$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2025	08/18/2027	4	2,952,025	526.09		120,402		113,682		138,541			(6,867)		20,250		0001
Purchased Call/UBSIBAIV Index/UIB000X$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/08/2027	5	5,626,993	537.45		224,924		218,846		207,495			(6,399)		39,185		0001
Purchased Call/UBSIBAIV Index/UIB000Y$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2025	09/22/2027	5	4,212,843	537.64		165,480		164,217		155,975			(1,543)		29,626		0001
Purchased Call/UBSIBAIV Index/UIB000USJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2025	07/12/2027	1	630,615	525.19		24,783		22,124		29,665			(2,746)		4,208		0001
Purchased Call/UBSIBAIV Index/UIB000W$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2025	08/20/2027	3	3,401,481	533.51		131,752		125,276		135,605			(6,846)		23,367		0001
Purchased Call/UBSIBAIV Index/UIB000YS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2025	09/16/2027	3	3,181,623	541.18		121,609		119,555		108,246			(2,227)		22,281		0001
Purchased Call/UBSIBAIV Index/UIB000V$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2025	07/30/2027	4	2,108,536	523.55		82,420		75,931		103,663			(6,786)		14,262		0001
Purchased Call/UBSIBAIV Index/UIB000Y$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/29/2027	2	6,296,657	536.32		242,160		242,160		241,376			(41)		44,494		0001
Purchased Call/UBSIBAIV Index/UIB000X$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	09/01/2027	1	590,391	534.59		23,320		22,423		23,132			(1,018)		4,091		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000V$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/26/2027	1	421,470	525.59		16,564		15,106		19,785			(1,518)		2,842		0001
Purchased Call/UBSIBAIV Index/UIB000V$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2025	08/04/2027	3	3,150,562	524.46		122,913		113,670		152,213			(9,405)		21,390		0001
Purchased Call/UBSIBAIV Index/UIB000Y$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/27/2027	1	914,250	535.16		36,113		36,063		35,889			(198)		6,451		0001
Purchased Call/UBSIBAIV Index/UIB000X$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	2,520,276	534.14		100,827		96,683		99,454			(4,584)		17,401		0001
Purchased Call/UBSIBAIV Index/UIB000X$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2025	09/03/2027	4	4,535,125	535.84		181,016		175,604		172,929			(6,001)		31,470		0001
Purchased Call/UBSIBAIV Index/UIB000W$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/13/2027	4	2,693,175	525.95		106,832		100,617		126,508			(6,454)		18,407		0001
Purchased Call/UBSIBAIV Index/UIB000W$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2025	08/06/2027	3	1,211,873	524.39		47,761		44,393		58,695			(3,534)		8,240		0001
Purchased Call/UBSIBAIV Index/UIB000V$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/30/2027	3	1,401,983	523.15		56,323		51,949		69,523			(4,471)		9,483		0001
Purchased Call/UBSIBAIV Index/UIB000V$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2025	07/23/2027	3	2,205,421	525.59		86,230		78,697		103,380			(7,683)		14,839		0001
Purchased Call/UBSIBAIV Index/UIB000X$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2025	09/03/2027	4	2,270,898	534		93,196		90,397		90,262			(3,125)		15,758		0001
Purchased Call/UBSIBAIV Index/UIB000U$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2025	06/30/2027	4	5,401,204	524.73		211,349		185,266		255,215			(26,349)		35,705		0001
Purchased Call/UBSIBAIV Index/UIB000W$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2025	08/23/2027	1	824,486	533.51		32,485		30,876		32,925			(1,733)		5,676		0001
Purchased Call/UBSIBAIV Index/UIB000V$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2025	07/19/2027	1	979,652	522.89		38,500		34,740		48,606			(3,897)		6,572		0001
Purchased Call/UBSIBAIV Index/UIB000V$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2025	07/23/2027	2	1,924,742	525.99		74,903		68,054		89,438			(7,031)		12,951		0001
Purchased Call/UBSIBAIV Index/UIB000V$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	07/16/2027	2	2,019,456	523.43		78,583		70,708		98,925			(8,108)		13,516		0001
Purchased Call/UBSIBAIV Index/UIB000V$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2025	08/17/2026	1	89,853	539.5		1,599		1,305		2,146			(303)		421		0001
Purchased Call/UBSIBAIV Index/UIB000V$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2025	07/23/2027	2	2,265,814	525.25		89,350		81,426		106,999			(8,249)		15,246		0001
Purchased Call/UBSIBAIV Index/UIB000W$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/14/2025	08/13/2027	3	2,261,697	527.35		87,125		81,924		103,044			(5,525)		15,458		0001
Purchased Call/UBSIBAIV Index/UIB000X$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/27/2027	3	3,579,367	535.04		139,990		134,491		138,487			(6,210)		24,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/UBSIBAIV Index/UIB000XSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/07/2027	1	614,981	535.84		24,353		23,617		23,505			(832)		4,280		0001
Purchased Call/UBSIBAIV Index/UIB000II$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/20/2027	3	1,594,204	528.01		62,139		58,897		71,827			(3,428)		10,952		0001
Purchased Call/UBSIBAIV Index/UIB000II$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2025	08/19/2027	3	2,057,027	527.55		81,077		76,577		93,565			(4,618)		14,121		0001
Purchased Call/UBSIBAIV Index/UIB000XSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/12/2025	09/10/2027	2	2,672,469	540.1		106,611		104,473		92,850			(2,425)		18,637		0001
Purchased Call/UBSIBAIV Index/UIB000YST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2025	09/30/2027	1	994,892	535.02		39,298		39,298		39,266					7,035		0001
Purchased Call/UBSIBAIV Index/UIB000YSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/21/2027	1	401,670	537.38		15,906		15,731		14,952			(239)		2,823		0001
Purchased Call/UBSIBAIV Index/UIB000V$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2025	07/30/2027	3	1,924,048	524.74		74,164		68,148		92,193			(6,222)		13,015		0001
Purchased Call/UBSIBAIV Index/UIB000II$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/09/2027	1	666,809	524.56		26,272		24,465		32,219			(1,905)		4,544		0001
Purchased Call/UBSIBAIV Index/UIB000II$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2025	08/06/2027	2	1,606,969	524.41		63,377		58,977		77,797			(4,637)		10,927		0001
Purchased Call/UBSIBAIV Index/UIB000XSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2025	09/03/2027	3	2,270,856	531.78		93,024		89,959		94,840			(3,342)		15,758		0001
Purchased Call/UBSIBAIV Index/UIB000YSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2025	09/28/2027	1	536,881	535.16		21,207		21,178		21,087			(116)		3,791		0001
Purchased Call/UBSIBAIV Index/UIB000XSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2025	08/30/2027	1	1,038,868	534.59		41,035		39,453		40,657			(1,796)		7,188		0001
Purchased Call/UBSIBAIV Index/UIB000YS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/20/2027	1	903,266	537.38		35,679		35,286		33,604			(537)		6,343		0001
Purchased Call/UBSIBAIV Index/UIB000II$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2025	08/10/2027	1	146,492	524.56		5,772		5,375		7,081			(418)		999		0001
Purchased Call/UBSIBAIV Index/UIB000U$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2025	07/15/2027	3	2,261,827	523.3		88,794		79,600		111,061			(9,299)		15,127		0001
Purchased Call/UBSIBAIV Index/UIB000II$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2025	08/16/2027	1	708,545	525.95		27,917		26,265		33,329			(1,757)		4,853		0001
Purchased Call/SPXFCDUE Index/SFC0611$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	3	5,546,428	488.51	252,709			1,406		218,658			(190,338)		2,514		0001
Purchased Call/SPXFCDUE Index/SFC0611$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/03/2025	2	215,174	488.51	8,965			50		8,483			(6,793)		98		0001
Purchased Call/SPXFCDUE Index/SFC0611$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/09/2024	10/08/2025	2	2,405,987	488.7	125,147			2,425		96,134			(93,936)		1,781		0001

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Purchased Call/SPXFCDUE Index/SFC061JS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/15/2025	3	2,652,583	493.83	134,914			5,230		78,426			(101,290)		2,689		0001
Purchased Call/SPXFCDUE Index/SFC061IS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2025	4	5,073,026	485.77	242,304			670		228,181			(181,636)		1,878		0001
Purchased Call/SPXFCDUE Index/SFC061IS\M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/10/2025	2	492,272	494.85	22,651			568		14,426			(17,138)		407		0001
Purchased Call/SPXFCDUE Index/SFC061ISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2024	10/14/2025	2	4,788,946	499.6	203,437			7,307		107,744			(152,602)		4,690		0001
Purchased Call/SPXFCDUE Index/SFC061K$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2025	3	6,174,840	492.04	274,356			21,966		217,095			(205,364)		8,851		0001
Purchased Call/SPXFCDUE Index/SFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2025	4	6,841,155	489.5	332,910			20,246		264,459			(249,370)		8,586		0001
Purchased Call/SPXFCDUE Index/SFC061JSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/17/2025	6	4,867,341	499.42	219,876	1,758		9,913		101,392			(167,316)		5,252		0001
Purchased Call/SPXFCDUE Index/SFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/28/2025	3	5,784,307	493.35	281,269			21,036		188,829			(211,511)		8,010		0001
Purchased Call/SPXFCDUE Index/SFC061KS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2024	10/30/2025	2	315,029	492.04	12,056			979		12,664			(9,126)		452		0001
Purchased Call/SPXFCDUE Index/SFC061ISL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	1	272,924	488.7	12,588			243		10,905			(9,441)		202		0001
Purchased Call/SPXFCDUE Index/SFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	4	4,974,614	480.57	235,704			19,638		282,767			(176,809)		7,249		0001
Purchased Call/SPXFCDUE Index/SFC061ISM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	10/09/2025	3	7,412,204	492.43	361,323			8,019		245,416			(271,439)		5,820		0001
Purchased Call/SPXFCDUE Index/SFC061KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	10/31/2025	5	4,581,858	479.64	219,311			18,669		269,202			(168,337)		6,676		0001
Purchased Call/SPXFCDUE Index/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2024	11/05/2025	4	2,737,203	483.51	164,803			15,958		140,613			(123,740)		4,298		0001
Purchased Call/SPXFCDUE Index/SFC061ISF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/07/2025	4	5,439,493	483.75	294,529			4,891		271,230			(221,283)		3,766		0001
Purchased Call/SPXFCDUE Index/SFC061IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/01/2025	3	2,248,953	485.65	108,440					101,746			(81,406)		588		0001
Purchased Call/SPXFCDUE Index/SFC061K$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/28/2025	2	614,467	493.35	27,484			2,052		22,837			(20,637)		851		0001
Purchased Call/SPXFCDUE Index/SFC061JSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	1	3,082,349	491.78	148,384			10,628		108,314			(110,378)		4,192		0001
Purchased Call/SPXFCDUE Index/SFC061L$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2025	1	1,278,613	497.85	57,067			6,621		36,356			(42,800)		2,194		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/13/2024	11/07/2025	6	10,253,718	498.89	487,102			50,241		267,786			(367,337)		16,542		0001
Purchased Call/SPXFCDUE Index/SFC061KSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	2	562,651	497.71	25,723			2,651		18,604			(19,308)		908		0001
Purchased Call/SPXFCDUE Index/SFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	4	8,168,345	495.42	398,781			39,718		252,451			(298,632)		13,003		0001
Purchased Call/SPXFCDUE Index/SFC061KSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/11/2024	11/07/2025	1	646,043	498.89	28,826			2,971		20,256			(21,799)		1,042		0001
Purchased Call/SPXFCDUE Index/SFC061L$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/14/2025	2	389,886	494.56	15,313			1,873		15,214			(11,514)		684		0001
Purchased Call/SPXFCDUE Index/SFC061LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2025	1	2,778,674	487.95	133,571			17,294		123,787			(99,359)		5,038		0001
Purchased Call/SPXFCDUE Index/SFC061I$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	4	4,993,159	484.08	249,492			1,395		243,651			(188,455)		2,263		0001
Purchased Call/SPXFCDUE Index/SFC061LSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/21/2025	2	3,070,882	494	143,897			20,430		108,666			(108,624)		5,795		0001
Purchased Call/SPXFCDUE Index/SFC061NS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2025	4	8,298,962	506.44	378,503			74,389		190,295			(283,617)		18,429		0001
Purchased Call/SPXFCDUE Index/SFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	11/26/2025	5	4,282,069	500.13	201,362			31,388		118,887			(151,237)		8,461		0001
Purchased Call/SPXFCDUE Index/SFC061LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/13/2025	6	6,489,912	497.79	298,479			35,513		186,196			(223,678)		11,266		0001
Purchased Call/SPXFCDUE Index/SFC061JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/22/2025	4	3,623,188	497.98	144,530			8,425		87,562			(108,849)		4,448		0001
Purchased Call/SPXFCDUE Index/SFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2025	2	775,880	501.04	22,107			4,715		26,668			(16,595)		1,793		0001
Purchased Call/SPXFCDUE Index/SFC061JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/21/2025	2	487,383	497	20,680			1,143		14,325			(15,518)		585		0001
Purchased Call/SPXFCDUE Index/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/25/2025	3	5,269,490	496.84	268,472			40,948		168,234			(201,506)		10,320		0001
Purchased Call/SPXFCDUE Index/SFC061NSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/18/2025	6	9,290,910	481.62	440,330	3,551		96,053		545,757			(332,758)		21,612		0001
Purchased Call/SPXFCDUE Index/SFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/28/2025	3	4,536,171	501.77	218,682			35,276		118,303			(164,406)		9,119		0001
Purchased Call/SPXFCDUE Index/SFC061LSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/21/2025	4	5,723,209	495.47	279,516			39,694		190,245			(210,578)		10,801		0001
Purchased Call/SPXFCDUE Index/SFC061LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2025	3	439,932	497.79	16,658			1,995		14,943			(12,542)		764		0001

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Purchased Call/SPXFCDUE Index/SFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2025	1	1,665,885	502.86	81,230			14,137		42,628			(60,923)		3,488		0001
Purchased Call/SPXFCDUE Index/SFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2025	1	252,684	507.49	10,989			1,954		6,302			(8,242)		533		0001
Purchased Call/SPXFCDUE Index/SFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/12/2025	1	1,783,398	502.69	78,404			15,681		48,376			(58,803)		3,988		0001
Purchased Call/SPXFCDUE Index/SFC061LSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/19/2025	1	399,893	491.04	17,892			2,422		18,041			(13,419)		740		0001
Purchased Call/SPXFCDUE Index/SFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	3	5,307,710	506.03	256,347			46,219		119,126			(192,055)		11,285		0001
Purchased Call/SPXFCDUE Index/SFC061LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/19/2025	3	2,194,374	491.04	107,500			14,691		87,071			(81,355)		4,061		0001
Purchased Call/SPXFCDUE Index/SFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/12/2025	4	8,494,374	501.81	412,494			82,628		239,117			(310,744)		18,994		0001
Purchased Call/SPXFCDUE Index/SFC061NS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/10/2025	4	3,481,440	499.16	184,885			35,746		108,203			(138,603)		7,677		0001
Purchased Call/SPXFCDUE Index/SFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	11/20/2025	3	1,833,585	491.08	88,553			12,381		72,878			(66,897)		3,427		0001
Purchased Call/SPXFCDUE Index/SFC061LSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/14/2025	1	1,686,419	487.95	76,968			9,433		74,518			(58,206)		2,961		0001
Purchased Call/SPXFCDUE Index/SFC061NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/19/2025	4	6,731,923	481.25	332,608			72,977		400,448			(249,442)		15,758		0001
Purchased Call/SPXFCDUE Index/SFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/10/2025	1	1,612,626	499.16	82,318			15,918		50,108			(61,738)		3,556		0001
Purchased Call/SPXFCDUE Index/SFC061ISP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/10/2025	5	3,944,795	491.09	197,944			4,960		142,876			(148,463)		3,265		0001
Purchased Call/SPXFCDUE Index/SFC061KS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2024	10/29/2025	2	324,299	494.26	12,792			992		11,728			(9,601)		457		0001
Purchased Call/SPXFCDUE Index/SFC061IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2025	2	349,881	485.77	15,521			43		15,737			(11,664)		129		0001
Purchased Call/SPXFCDUE Index/SFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/16/2025	5	6,017,883	496.98	287,193			11,910		146,710			(215,260)		6,300		0001
Purchased Call/SPXFCDUE Index/SFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/05/2025	1	311,206	507.76	12,387			2,243		7,742			(9,367)		662		0001
Purchased Call/SPXFCDUE Index/SFC061NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2025	3	6,901,455	501.04	248,602			52,833		205,401			(186,233)		15,952		0001
Purchased Call/SPXFCDUE Index/SFC061JSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2025	1	57,482	489.5	2,559			156		2,461			(1,919)		72		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061K$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2025	2	1,486,492	479.64	72,018			6,551		87,592			(53,630)		2,268		0001
Purchased Call/SPXFCDUE Index/SFC061KSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/07/2025	4	4,633,728	497.71	225,283			23,194		128,572			(168,837)		7,476		0001
Purchased Call/SPXFCDUE Index/SFC061JSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2025	1	480,859	497.98	17,449			1,012		13,587			(13,087)		590		0001
Purchased Call/SPXFCDUE Index/SFC061JSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/24/2025	4	3,240,687	491.27	156,688			9,999		115,307			(117,431)		4,155		0001
Purchased Call/SPXFCDUE Index/SFC061J$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/21/2024	10/17/2025	1	52,241	496.82	2,076			93		1,496			(1,570)		56		0001
Purchased Call/SPXFCDUE Index/SFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2025	2	2,749,968	481.62	124,569			27,035		161,283			(93,580)		6,397		0001
Purchased Call/SPXFCDUE Index/SFC061LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/14/2025	5	5,330,043	494.56	235,730			28,865		178,551			(177,331)		9,357		0001
Purchased Call/SPXFCDUE Index/SFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	1	256,413	491.27	11,185			715		10,271			(8,389)		329		0001
Purchased Call/SPXFCDUE Index/SFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	4	5,376,458	503.8	233,764	1,486		49,425		142,266			(176,540)		12,347		0001
Purchased Call/SPXFCDUE Index/SFC061NS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2024	12/10/2025	1	50,001	499.16	2,361			457		1,795			(1,771)		110		0001
Purchased Call/SPXFCDUE Index/SFC061NS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2025	2	678,305	506.44	28,136			5,551		18,456			(21,110)		1,506		0001
Purchased Call/SPXFCDUE Index/SFC061NSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2024	12/12/2025	4	5,246,349	502.69	247,770			49,509		142,349			(185,710)		11,731		0001
Purchased Call/SPXFCDUE Index/SFC061JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/28/2024	10/24/2025	1	420,600	491.78	19,355			1,240		16,478			(14,637)		539		0001
Purchased Call/SPXFCDUE Index/SFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2025	4	9,161,033	502.51	452,540			77,580		236,730			(339,688)		19,030		0001
Purchased Call/SPXFCDUE Index/SFC061M$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/21/2025	2	367,579	495.47	16,957			2,411		14,185			(12,829)		694		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	2,733,568	482.95	131,485			32,237		156,951			(97,807)		6,787		0001
Purchased Call/SPXFCDUE Index/SFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	11/21/2025	3	5,057,857	494	247,881			35,095		178,993			(185,857)		9,545		0001
Purchased Call/SPXFCDUE Index/SFC061MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/09/2024	12/04/2025	4	7,618,188	507.49	358,876			63,616		158,519			(269,073)		16,074		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/30/2024	12/26/2025	4	10,989,157	487.42	490,966			117,254		547,095			(368,254)		26,825		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2024	11/12/2025	3	4,962,602	497.85	234,505			27,217		141,112			(175,758)		8,517		0001
Purchased Call/SPXFCDUE Index/SFC061NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2025	1	496,752	483.09	23,889			5,396		30,707			(17,770)		1,184		0001
Purchased Call/SPXFCDUE Index/SFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	5	10,191,822	483.09	490,267			108,092		573,382			(369,864)		23,857		0001
Purchased Call/SPXFCDUE Index/SFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	2	1,104,969	481.25	51,438			11,296		65,621			(38,619)		2,587		0001
Purchased Call/SPXFCDUE Index/SFC061KSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2025	2	1,088,938	495.42	51,652			5,190		33,653			(38,817)		1,734		0001
Purchased Call/SPXFCDUE Index/SFC061ISD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/07/2024	10/01/2025	1	59,978	485.65	2,479					2,713			(1,885)		16		0001
Purchased Call/SPXFCDUE Index/SFC061JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	2	6,586,624	491.78	320,593			20,513		228,424			(241,520)		8,445		0001
Purchased Call/SPXFCDUE Index/SFC061IS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/06/2025	1	2,416,071	488.51	116,382			1,603		95,898			(86,573)		1,549		0001
Purchased Call/SPXFCDUE Index/SFC061KS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	10/29/2025	4	3,002,288	494.26	137,485			10,674		94,065			(103,487)		4,231		0001
Purchased Call/SPXFCDUE Index/SFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	260,890	496.82	11,799			524		7,472			(8,850)		282		0001
Purchased Call/SPXFCDUE Index/SFC061ISH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	836,883	483.75	39,634			657		41,730			(29,726)		579		0001
Purchased Call/SPXFCDUE Index/SFC061JS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2024	10/15/2025	1	179,942	493.83	8,239			319		5,911			(6,179)		182		0001
Purchased Call/SPXFCDUE Index/SFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2025	3	1,066,686	496.84	53,076			8,157		34,051			(40,180)		2,089		0001
Purchased Call/SPXFCDUE Index/SFC061ISY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2025	1	370,244	499.6	14,258			512		8,330			(10,694)		363		0001
Purchased Call/SPXFCDUE Index/SFC061JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	1	61,832	497	2,507			139		1,817			(1,880)		74		0001
Purchased Call/SPXFCDUE Index/SFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	3	5,257,676	507.76	240,216			43,418		108,818			(180,703)		11,179		0001
Purchased Call/SPXFCDUE Index/SFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/09/2025	1	1,115,554	502	47,178			8,992		30,662			(35,383)		2,443		0001
Purchased Call/SPXFCDUE Index/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	3	3,659,626	498.9	170,618			19,341		98,191			(128,032)		6,207		0001
Purchased Call/SPXFCDUE Index/SFC061KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	3	6,792,072	478.12	372,330			34,991		421,883			(279,361)		10,516		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061M$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	3	6,968,886	497.7	346,989			54,209		215,422			(261,015)		13,770		0001
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/20/2024	11/18/2025	3	7,070,517	489.15	352,278			46,732		301,487			(264,326)		12,953		0001
Purchased Call/SPXFCDUE Index/SFC061N$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/11/2024	12/09/2025	3	6,239,885	502	284,698			54,296		171,547			(213,609)		13,663		0001
Purchased Call/SPXFCDUE Index/SFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2025	2	2,339,119	502.51	106,376			18,225		60,436			(79,809)		4,859		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	2	1,187,744	483.09	55,444			12,245		66,724			(41,964)		2,780		0001
Purchased Call/SPXFCDUE Index/SFC061LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/14/2025	3	5,954,585	487.95	289,135			35,403		263,127			(218,006)		10,454		0001
Purchased Call/SPXFCDUE Index/SFC061I$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2025	1	1,139,420	494.85	54,874			1,819		34,058			(40,819)		1,075		0001
Purchased Call/SPXFCDUE Index/SFC061JS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	3	5,084,225	496.82	253,845			11,277		126,409			(190,336)		5,486		0001
Purchased Call/SPXFCDUE Index/SFC061KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/04/2024	10/31/2025	2	706,476	480.57	30,909			2,576		43,308			(23,201)		1,029		0001
Purchased Call/SPXFCDUE Index/SFC061I$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2025	1	252,380	492.43	11,373			254		8,356			(8,553)		198		0001
Purchased Call/SPXFCDUE Index/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2025	2	1,796,887	498.89	86,212			9,528		47,914			(64,189)		3,011		0001
Purchased Call/SPXFCDUE Index/SFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2025	3	1,002,872	487.11	43,242			10,156		50,213			(32,660)		2,420		0001
Purchased Call/SPXFCDUE Index/SFC0610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/06/2025	12/23/2025	3	9,320,951	484.76	458,875	4,158		106,623		501,504			(347,636)		22,357		0001
Purchased Call/SPXFCDUE Index/SFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/28/2025	1	2,138,001	497.7	102,667			16,495		66,740			(76,579)		4,298		0001
Purchased Call/SPXFCDUE Index/SFC061I$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	52,995	483.75	2,299			38		2,642			(1,725)		37		0001
Purchased Call/SPXFCDUE Index/SFC061N$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2025	1	3,297,617	501.81	158,648			32,779		94,236			(118,014)		7,524		0001
Purchased Call/SPXFCDUE Index/SFC061MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/26/2025	2	2,035,914	500.13	88,086			13,748		56,519			(66,138)		4,023		0001
Purchased Call/SPXFCDUE Index/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/28/2025	2	1,319,093	501.77	60,264			9,772		34,398			(45,721)		2,652		0001
Purchased Call/SPXFCDUE Index/SFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2025	2	5,220,111	491.08	254,792			35,188		207,499			(190,737)		9,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	12/26/2025	4	9,746,096	482.95	454,583	2,909		109,502		556,921			(343,973)		23,791		0001
Purchased Call/SPXFCDUE Index/SFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	1	1,402,396	484.76	65,613			15,085		75,334			(49,209)		3,364		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2025	12/30/2025	3	6,110,991	480.28	255,360	26,921		70,442		379,700			(211,655)		15,257		0001
Purchased Call/SPXFCDUE Index/SFC061I$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	4	6,116,105	494.85	297,748			7,477		179,237			(224,744)		5,062		0001
Purchased Call/SPXFCDUE Index/SFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2025	2	833,529	499.42	39,971			2,093		21,029			(29,751)		976		0001
Purchased Call/SPXFCDUE Index/SFC061LSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2025	2	981,533	489.15	45,550			6,048		41,850			(34,210)		1,798		0001
Purchased Call/SPXFCDUE Index/SFC061KSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2025	1	634,631	483.51	35,111			3,395		35,718			(26,333)		997		0001
Purchased Call/SPXFCDUE Index/SFC061KSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	1	372,417	478.12	18,460			1,734		24,724			(13,845)		577		0001
Purchased Call/SPXFCDUE Index/SFC061MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	2	986,774	506.03	44,678			8,070		26,461			(33,554)		2,098		0001
Purchased Call/SPXFCDUE Index/SFC0610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2025	2	977,024	480.28	34,992	7,627		10,647		65,478			(31,948)		2,439		0001
Purchased Call/SPXFCDUE Index/SFC061MSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2025	1	2,269,720	507.76	109,264			20,468		48,023			(81,278)		4,934		0001
Purchased Call/SPXFCDUE Index/SFC061NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	714,407	501.81	33,086			6,636		23,526			(25,021)		1,597		0001
Purchased Call/SPXFCDUE Index/SFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	1	153,510	491.09	7,093			178		5,560			(5,320)		127		0001
Purchased Call/SPXFCDUE Index/SFC061JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	2	5,674,761	497	273,734			15,126		144,423			(205,338)		6,806		0001
Purchased Call/SPXFCDUE Index/SFC061I$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	1	934,846	484.08	43,818			243		45,618			(32,864)		424		0001
Purchased Call/SPXFCDUE Index/SFC061LSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2025	1	549,404	495.47	26,399			3,927		21,356			(19,637)		1,066		0001
Purchased Call/SPXFCDUE Index/SFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2025	1	1,182,244	501.77	56,842			9,552		31,392			(42,283)		2,436		0001
Purchased Call/SPXFCDUE Index/SFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	1	127,853	498.9	5,602			634		4,074			(4,202)		217		0001
Purchased Call/SPXFCDUE Index/SFC0610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	436,751	482.95	18,449			4,432		27,197			(13,951)		1,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061K$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/04/2024	10/31/2025	1	428,856	479.64	18,562			1,551		27,063			(14,037)		625		0001
Purchased Call/SPXFCDUE Index/SFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/26/2025	2	1,259,126	497.7	60,707			9,500		38,918			(45,823)		2,488		0001
Purchased Call/SPXFCDUE Index/SFC061MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	1	54,999	500.13	2,184			341		1,803			(1,638)		109		0001
Purchased Call/SPXFCDUE Index/SFC0610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2025	1	874,786	487.11	35,846			8,411		48,339			(27,033)		2,111		0001
Purchased Call/SPXFCDUE Index/SFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2025	2	1,481,959	502.86	77,277			13,471		37,928			(57,989)		3,103		0001
Purchased Call/SPXFCDUE Index/SFC061NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/16/2025	2	1,710,859	503.8	61,673			12,958		45,257			(46,292)		3,929		0001
Purchased Call/SPXFCDUE Index/SFC061T$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/19/2026	5	7,990,885	454.79	380,051			178,030		930,475			(202,602)		27,267		0001
Purchased Call/SPXFCDUE Index/SFC061T$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	1	99,483	452.23	4,412			2,042		11,767			(2,369)		338		0001
Purchased Call/SPXFCDUE Index/SFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2026	5	8,854,718	451.46	409,692			184,086		1,094,505			(226,257)		29,586		0001
Purchased Call/SPXFCDUE Index/SFC061T$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/20/2026	5	10,180,263	453.89	518,783			245,606		1,205,567			(273,606)		34,840		0001
Purchased Call/SPXFCDUE Index/SFC061S$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2026	2	749,998	471.19	33,246			13,433		64,796			(19,795)		2,380		0001
Purchased Call/SPXFCDUE Index/SFC061SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/27/2026	4	7,354,098	461.43	371,107			153,544		748,309			(218,169)		23,572		0001
Purchased Call/SPXFCDUE Index/SFC061T$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	1	135,456	453.36	6,005			2,719		15,778			(3,299)		454		0001
Purchased Call/SPXFCDUE Index/SFC061S$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/24/2026	4	8,070,217	471.19	359,186			144,974		665,583			(214,036)		25,607		0001
Purchased Call/SPXFCDUE Index/SFC061S$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/11/2026	4	9,133,433	450.96	440,172			195,572		1,139,040			(244,523)		30,424		0001
Purchased Call/SPXFCDUE Index/SFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/20/2026	5	8,158,550	454.19	390,917			184,612		960,824			(207,179)		27,921		0001
Purchased Call/SPXFCDUE Index/SFC061S$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/03/2026	4	10,052,172	460.14	441,946			186,933		1,051,236			(254,856)		32,647		0001
Purchased Call/SPXFCDUE Index/SFC061T$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/17/2026	5	16,087,614	455.12	734,438			339,521		1,860,903			(394,810)		54,572		0001
Purchased Call/SPXFCDUE Index/SFC0610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	01/30/2026	3	8,930,220	479.41	416,133			140,046		590,511			(276,134)		25,815		0001

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Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/18/2025	02/03/2026	4	6,638,483	476.76		329,445		113,902		471,538			(215,264)		19,502		0001
Purchased Call/SPXFCDUE Index/SFC061PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/16/2026	2	703,761	479.99		33,323		9,942		48,160			(23,397)		1,914		0001
Purchased Call/SPXFCDUE Index/SFC061R$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/12/2025	02/10/2026	2	10,742,676	479.49		514,288		187,565		717,987			(326,341)		32,424		0001
Purchased Call/SPXFCDUE Index/SFC0610$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/30/2025	01/30/2026	4	8,641,535	481.16		407,210		136,729		545,894			(270,849)		24,980		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/05/2026	5	11,615,044	479.25		562,347		197,827		776,582			(364,695)		34,391		0001
Purchased Call/SPXFCDUE Index/SFC061PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/15/2025	01/13/2026	4	6,643,751	475.03		322,878		92,832		483,094			(229,679)		17,817		0001
Purchased Call/SPXFCDUE Index/SFC0610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/22/2025	01/02/2026	5	9,144,253	480.75		439,922		113,870		562,902			(325,895)		23,203		0001
Purchased Call/SPXFCDUE Index/SFC061PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/08/2026	6	5,961,225	479.31		270,455		74,454		384,958			(195,908)		15,601		0001
Purchased Call/SPXFCDUE Index/SFC061PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/13/2025	01/09/2026	2	629,823	479.31		25,721		7,153		43,605			(18,560)		1,657		0001
Purchased Call/SPXFCDUE Index/SFC061PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/17/2025	01/16/2026	5	11,654,184	482.31		564,132		168,322		700,218			(396,203)		31,697		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/07/2025	01/06/2026	3	4,251,540	481.81		191,007		51,193		255,373			(139,574)		11,015		0001
Purchased Call/SPXFCDUE Index/SFC061R$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/11/2025	02/10/2026	1	133,495	479.49		6,337		2,311		9,458			(4,021)		403		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/02/2025	12/31/2025	3	3,843,596	478.67		180,752		45,841		250,199			(134,917)		9,648		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/10/2025	01/07/2026	3	3,296,957	478.92		158,162		42,860		214,932			(115,108)		8,585		0001
Purchased Call/SPXFCDUE Index/SFC061R$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/07/2025	02/06/2026	5	6,877,539	480.48		319,099		113,413		446,112			(206,015)		20,443		0001
Purchased Call/SPXFCDUE Index/SFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	02/04/2025	01/29/2026	6	8,357,052	479.46		405,865		134,893		551,248			(270,994)		24,059		0001
Purchased Call/SPXFCDUE Index/SFC061P$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/08/2025	01/09/2026	3	7,112,741	479.31		329,713		90,939		459,881			(238,515)		18,708		0001
Purchased Call/SPXFCDUE Index/SFC0610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/24/2025	01/23/2026	2	744,883	487.46		30,023		9,520		42,246			(20,498)		2,091		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	01/28/2025	01/23/2026	3	10,475,892	486.53		463,299		146,903		565,080			(316,382)		29,401		0001

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Purchased Call/SPXFCDUE Index/SFC061PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/12/2026	3	2,961,520	474.93		142,596		40,548		215,699			(102,091)		7,904		0001
Purchased Call/SPXFCDUE Index/SFC061US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/26/2026	4	6,538,535	456.15		308,500		150,445		743,660			(158,587)		22,766		0001
Purchased Call/SPXFCDUE Index/SFC061T$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/20/2025	03/13/2026	4	11,823,920	453.36		572,804		260,000		1,411,859			(313,142)		39,628		0001
Purchased Call/SPXFCDUE Index/SFC061US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	221,192	455.38		8,806		4,330		25,101			(4,500)		772		0001
Purchased Call/SPXFCDUE Index/SFC061S$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2026	6	11,133,553	455.96		553,010		235,279		1,263,592			(317,579)		36,276		0001
Purchased Call/SPXFCDUE Index/SFC061T$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/13/2026	4	9,294,400	448.97		480,520		217,502		1,201,431			(263,966)		31,151		0001
Purchased Call/SPXFCDUE Index/SFC061T$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	1	1,100,000	452.23		52,272		24,192		137,813			(28,069)		3,742		0001
Purchased Call/SPXFCDUE Index/SFC061S$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/06/2026	4	9,426,608	455.73		428,411		185,991		1,075,086			(242,755)		30,912		0001
Purchased Call/SPXFCDUE Index/SFC061US$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	233,700	450.08		11,647		5,742		30,398			(5,904)		816		0001
Purchased Call/SPXFCDUE Index/SFC061T$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/18/2026	3	9,387,763	452.23		465,627		215,968		1,145,495			(249,639)		31,940		0001
Purchased Call/SPXFCDUE Index/SFC061S$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/04/2026	1	182,580	455.96		9,178		3,904		21,395			(5,270)		595		0001
Purchased Call/SPXFCDUE Index/SFC061S$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/10/2026	5	10,201,395	451.53		485,043		214,645		1,258,954			(270,264)		33,876		0001
Purchased Call/SPXFCDUE Index/SFC061S$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	02/27/2026	6	14,768,069	465.36		656,942		272,462		1,385,363			(384,895)		47,336		0001
Purchased Call/SPXFCDUE Index/SFC061S$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/10/2026	2	254,175	451.53		11,974		5,299		32,222			(6,672)		844		0001
Purchased Call/SPXFCDUE Index/SFC061Q$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2026	3	6,700,994	478.86		335,816		109,507		447,901			(225,997)		19,131		0001
Purchased Call/SPXFCDUE Index/SFC061PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/23/2026	4	5,636,431	487.46		263,748		83,461		296,020			(180,453)		15,819		0001
Purchased Call/SPXFCDUE Index/SFC061PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2026	3	10,858,179	486.07		526,612		164,498		592,422			(361,945)		30,341		0001
Purchased Call/SPXFCDUE Index/SFC061PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/16/2026	2	785,900	482.31		36,488		10,908		50,714			(25,540)		2,137		0001
Purchased Call/SPXFCDUE Index/SFC061U$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/27/2026	5	16,239,230	455.38		712,225		350,461		1,874,072			(363,019)		56,702		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/17/2026	3	6,676,557	483.08		319,798		122,934		410,775			(196,726)		20,675		0001
Purchased Call/SPXFCDUE Index/SFC061RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2026	6	9,368,672	485.08		420,160		164,082		548,807			(256,309)		29,218		0001
Purchased Call/SPXFCDUE Index/SFC061T$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/24/2026	3	8,982,299	458.86		428,554		206,102		969,990			(222,434)		31,098		0001
Purchased Call/SPXFCDUE Index/SFC061S$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2026	3	12,740,235	468.07		568,741		233,047		1,127,180			(336,115)		40,700		0001
Purchased Call/SPXFCDUE Index/SFC061RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2026	6	12,987,917	478.28		640,881		238,380		896,673			(402,903)		39,494		0001
Purchased Call/SPXFCDUE Index/SFC061T$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/20/2026	1	50,002	454.19		2,202		1,040		5,733			(1,167)		171		0001
Purchased Call/SPXFCDUE Index/SFC061T$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2026	3	10,706,117	459.1		496,737		239,931		1,151,229			(256,852)		37,172		0001
Purchased Call/SPXFCDUE Index/SFC0610$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	1	960,131	478.26		46,475		16,176		69,823			(30,260)		2,832		0001
Purchased Call/SPXFCDUE Index/SFC061RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	4	8,822,515	482.8		424,662		159,619		543,829			(265,976)		26,927		0001
Purchased Call/SPXFCDUE Index/SFC061P$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2026	2	2,228,835	486.07		102,307		32,121		120,995			(70,258)		6,228		0001
Purchased Call/SPXFCDUE Index/SFC061RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/18/2026	3	6,308,334	483.11		309,927		119,995		388,335			(189,789)		19,604		0001
Purchased Call/SPXFCDUE Index/SFC0610$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/24/2025	02/02/2026	2	3,717,246	479.41		177,891		60,851		246,665			(117,210)		10,877		0001
Purchased Call/SPXFCDUE Index/SFC061T$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/12/2026	1	99,566	451.46		4,419		1,972		11,944			(2,445)		333		0001
Purchased Call/SPXFCDUE Index/SFC061RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/11/2026	3	5,217,682	479.58		240,497		88,492		348,332			(151,852)		15,807		0001
Purchased Call/SPXFCDUE Index/SFC061U$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	5	9,929,583	450.08		489,112		241,259		1,261,097			(248,242)		34,671		0001
Purchased Call/SPXFCDUE Index/SFC061S$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/06/2025	03/05/2026	5	4,976,665	458.6		225,403		96,941		536,868			(128,767)		16,268		0001
Purchased Call/SPXFCDUE Index/SFC061T$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	100,000	459.1		4,754		2,292		11,094			(2,462)		347		0001
Purchased Call/SPXFCDUE Index/SFC0610$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	999,666	479.41		44,582		15,026		70,513			(29,515)		2,890		0001
Purchased Call/SPXFCDUE Index/SFC061R$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	3	10,377,380	482.57		451,025		177,651		649,396			(274,008)		32,477		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/03/2026	1	83,757	476.76		4,178		1,447		6,309			(2,728)		246		0001
Purchased Call/SPXFCDUE Index/SFC061RSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	1	499,832	482.57		19,110		7,538		33,160			(11,602)		1,564		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2026	4	6,659,436	478.26		326,631		113,841		456,051			(212,566)		19,641		0001
Purchased Call/SPXFCDUE Index/SFC061SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/06/2026	4	7,182,066	455.34		344,472		149,263		825,183			(195,830)		23,552		0001
Purchased Call/SPXFCDUE Index/SFC061PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	2	4,193,958	480.39		199,475		58,902		265,285			(140,833)		11,354		0001
Purchased Call/SPXFCDUE Index/SFC061RS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/17/2026	1	110,229	483.08		5,225		2,006		7,190			(3,216)		341		0001
Purchased Call/SPXFCDUE Index/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/02/2026	2	354,842	480.75		15,880		4,117		23,559			(11,742)		900		0001
Purchased Call/SPXFCDUE Index/SFC061PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/09/2026	4	8,275,041	474.93		396,175		110,196		601,049			(285,913)		21,765		0001
Purchased Call/SPXFCDUE Index/SFC061PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/13/2026	1	338,383	475.03		15,130		4,347		26,037			(10,766)		907		0001
Purchased Call/SPXFCDUE Index/SFC061PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/14/2025	01/09/2026	2	191,886	474.93		8,567		2,389		14,778			(6,168)		505		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/28/2026	3	3,423,338	481.16		158,566		52,181		215,698			(106,266)		9,814		0001
Purchased Call/SPXFCDUE Index/SFC061SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/25/2026	4	4,943,654	468.22		227,108		92,473		435,704			(134,611)		15,740		0001
Purchased Call/SPXFCDUE Index/SFC061RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/06/2026	4	11,374,285	477.42		555,207		197,716		797,190			(357,605)		33,810		0001
Purchased Call/SPXFCDUE Index/SFC061TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/20/2026	3	520,000	453.89		26,498		12,553		63,316			(13,963)		1,780		0001
Purchased Call/SPXFCDUE Index/SFC061PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2026	2	928,708	484.31		43,171		13,371		57,096			(29,764)		2,584		0001
Purchased Call/SPXFCDUE Index/SFC0610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	6	7,490,818	477.65		367,748		94,951		502,649			(272,810)		19,007		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/27/2025	01/23/2026	1	944,486	486.53		35,739		11,349		54,916			(24,354)		2,651		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	499,832	479.46		23,143		7,714		34,943			(15,450)		1,439		0001
Purchased Call/SPXFCDUE Index/SFC061PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/14/2026	4	3,821,643	475.08		204,362		59,378		277,788			(144,772)		10,297		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2026	1	116,340	481.16		5,032		1,654		7,798			(3,373)		334		0001
Purchased Call/SPXFCDUE Index/SFC061PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/16/2026	3	8,804,225	479.99		430,350		128,055		563,690			(302,847)		23,946		0001
Purchased Call/SPXFCDUE Index/SFC061SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/20/2026	1	1,018,641	473.28		43,003		17,057		83,928			(25,921)		3,188		0001
Purchased Call/SPXFCDUE Index/SFC061RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/11/2026	2	200,004	479.58		9,650		3,566		14,156			(6,093)		606		0001
Purchased Call/SPXFCDUE Index/SFC061RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	110,001	482.8		5,243		1,971		7,222			(3,284)		336		0001
Purchased Call/SPXFCDUE Index/SFC061RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/13/2026	4	16,483,620	483.08		786,174		296,039		1,008,715			(491,095)		50,309		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/06/2025	12/31/2025	2	1,143,772	478.67		50,905		12,918		74,193			(37,974)		2,871		0001
Purchased Call/SPXFCDUE Index/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2026	2	970,958	481.81		41,077		11,018		62,831			(30,007)		2,516		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	722,097	477.65		34,347		8,873		51,892			(25,477)		1,832		0001
Purchased Call/SPXFCDUE Index/SFC061SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2026	1	357,189	468.07		14,537		5,976		32,987			(8,587)		1,141		0001
Purchased Call/SPXFCDUE Index/SFC061PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	1	664,620	480.39		29,510		8,713		44,934			(20,835)		1,799		0001
Purchased Call/SPXFCDUE Index/SFC061PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/09/2026	1	50,155	479.31		1,913		531		3,420			(1,382)		132		0001
Purchased Call/SPXFCDUE Index/SFC061SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2026	1	751,818	460.14		32,465		13,722		81,449			(18,730)		2,442		0001
Purchased Call/SPXFCDUE Index/SFC061US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/27/2026	1	76,510	450.08		3,393		1,668		9,311			(1,734)		267		0001
Purchased Call/SPXFCDUE Index/SFC061US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/26/2026	1	599,965	456.15		26,450		12,931		67,274			(13,588)		2,089		0001
Purchased Call/SPXFCDUE Index/SFC061PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2026	2	1,683,650	475.08		83,199		24,181		121,453			(58,958)		4,537		0001
Purchased Call/SPXFCDUE Index/SFC061TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	273,398	458.86		12,298		5,911		29,316			(6,385)		947		0001
Purchased Call/SPXFCDUE Index/SFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2026	1	2,914,743	486.53		140,199		45,188		158,043			(95,121)		8,286		0001
Purchased Call/SPXFCDUE Index/SFC061RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/10/2025	02/06/2026	1	127,586	477.42		6,291		2,243		9,489			(4,043)		379		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061T$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/25/2026	1	408,224	459.1		18,109		8,730		43,190			(9,377)		1,417		0001
Purchased Call/SPXFCDUE Index/SFC061RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/20/2026	3	9,947,247	473.28		465,119		183,698		779,844			(281,736)		31,131		0001
Purchased Call/SPXFCDUE Index/SFC061T$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/13/2026	1	149,485	448.97		7,794		3,529		19,806			(4,283)		501		0001
Purchased Call/SPXFCDUE Index/SFC061T$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2026	2	282,960	454.79		13,378		6,247		33,885			(7,141)		966		0001
Purchased Call/SPXFCDUE Index/SFC061T$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2026	1	1,258,176	458.86		60,022		28,850		140,222			(31,165)		4,356		0001
Purchased Call/SPXFCDUE Index/SFC061S$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2025	03/06/2026	1	63,629	455.73		2,537		1,105		7,147			(1,431)		209		0001
Purchased Call/SPXFCDUE Index/SFC061S$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2025	03/11/2026	1	249,999	450.96		12,008		5,340		32,013			(6,664)		833		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/03/2025	01/30/2026	1	107,000	479.41		4,473		1,508		7,481			(2,961)		309		0001
Purchased Call/SPXFCDUE Index/SFC061PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2025	01/21/2026	3	9,648,380	484.31		479,969		148,634		552,370			(330,902)		26,842		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	2	3,006,967	480.75		144,551		38,251		185,855			(106,318)		7,751		0001
Purchased Call/SPXFCDUE Index/SFC0610$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	2	850,393	481.16		34,645		11,795		57,109			(22,871)		2,458		0001
Purchased Call/SPXFCDUE Index/SFC061U$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/27/2026	1	324,458	450.08		15,247		7,517		40,013			(7,729)		1,133		0001
Purchased Call/SPXFCDUE Index/SFC061T$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/24/2025	03/20/2026	1	59,246	453.89		2,894		1,370		6,831			(1,523)		203		0001
Purchased Call/SPXFCDUE Index/SFC061T$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/17/2026	1	176,391	455.12		8,290		3,835		21,001			(4,453)		598		0001
Purchased Call/SPXFCDUE Index/SFC061P$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2026	1	349,968	479.31		14,274		3,936		24,194			(10,342)		916		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/27/2026	2	1,915,258	478.86		89,402		29,149		126,901			(60,167)		5,468		0001
Purchased Call/SPXFCDUE Index/SFC0610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2025	01/07/2026	1	317,893	478.92		14,331		3,880		22,178			(10,433)		828		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/29/2026	1	90,196	479.46		3,879		1,293		6,172			(2,590)		260		0001
Purchased Call/SPXFCDUE Index/SFC061R$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2026	1	3,199,036	477.42		153,810		55,507		224,902			(98,488)		9,619		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2026	1	2,693,186	473.28		129,542		51,746		211,649			(78,008)		8,517		0001
Purchased Call/SPXFCDUE Index/SFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/23/2026	2	286,780	466.56		14,824		10,861		27,982			(3,982)		1,224		0001
Purchased Call/SPXFCDUE Index/SFC061ZSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/16/2026	2	539,996	467.61		23,158		16,608		51,660			(6,661)		2,274		0001
Purchased Call/SPXFCDUE Index/SFC061ZSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	220,089	468.93		10,467		7,365		20,890			(3,155)		920		0001
Purchased Call/SPXFCDUE Index/SFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	150,000	462.2		7,116		5,154		16,084			(2,000)		634		0001
Purchased Call/SPXFCDUE Index/SFC061VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	1	499,833	445.23		23,093		12,252		65,770			(10,912)		1,813		0001
Purchased Call/SPXFCDUE Index/SFC061VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2026	5	7,753,079	447.1		361,038		190,371		1,038,727			(171,547)		28,042		0001
Purchased Call/SPXFCDUE Index/SFC061WSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/29/2026	2	621,805	449.86		27,632		16,045		76,047			(11,609)		2,364		0001
Purchased Call/SPXFCDUE Index/SFC061WSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2026	5	7,180,181	449.25		354,725		208,159		930,451			(147,520)		27,361		0001
Purchased Call/SPXFCDUE Index/SFC061WSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/28/2026	5	10,103,795	449.03		497,805		287,907		1,313,746			(210,161)		38,319		0001
Purchased Call/SPXFCDUE Index/SFC061VSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	4	7,017,863	444.5		335,854		183,754		982,880			(152,977)		25,844		0001
Purchased Call/SPXFCDUE Index/SFC061USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2026	5	9,633,062	452.42		468,529		234,430		1,174,386			(234,120)		34,011		0001
Purchased Call/SPXFCDUE Index/SFC061USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/08/2026	4	10,259,489	437.81		564,722		294,911		1,599,896			(270,006)		37,011		0001
Purchased Call/SPXFCDUE Index/SFC061USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/02/2026	4	8,361,954	444.43		375,102		191,151		1,171,008			(184,922)		29,685		0001
Purchased Call/SPXFCDUE Index/SFC061USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	03/31/2026	1	159,315	452.42		7,236		3,618		18,908			(3,618)		562		0001
Purchased Call/SPXFCDUE Index/SFC061USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2025	04/01/2026	4	8,661,281	453.07		422,120		212,230		1,043,858			(209,961)		30,664		0001
Purchased Call/SPXFCDUE Index/SFC061VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/15/2026	1	696,767	446.62		29,845		16,159		89,600			(13,692)		2,559		0001
Purchased Call/SPXFCDUE Index/SFC061VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/14/2026	4	8,091,459	446.86		383,375		206,797		1,089,183			(176,676)		29,647		0001
Purchased Call/SPXFCDUE Index/SFC061VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/15/2026	5	11,138,015	446.62		520,490		281,755		1,505,548			(238,981)		40,913		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/05/2026	6	12,389,675	466.8		595,721		409,516		1,188,368			(187,984)		51,063		0001
Purchased Call/SPXFCDUE Index/SFC061V$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/22/2026	1	572,550	444.35		27,276		15,254		81,699			(12,031)		2,140		0001
Purchased Call/SPXFCDUE Index/SFC061Z$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/05/2026	3	2,298,056	466.8		107,023		73,855		213,278			(33,332)		9,471		0001
Purchased Call/SPXFCDUE Index/SFC061V$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/22/2026	5	7,506,287	444.35		372,354		209,050		1,054,521			(163,609)		28,058		0001
Purchased Call/SPXFCDUE Index/SFC061Y$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/29/2026	1	1,359,852	461.22		61,945		41,412		132,494			(20,591)		5,525		0001
Purchased Call/SPXFCDUE Index/SFC061Z$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	3	6,210,247	464.63		285,446		194,777		619,776			(91,838)		25,544		0001
Purchased Call/SPXFCDUE Index/SFC061V$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	4	16,952,077	444.49		781,767		430,368		2,374,833			(352,544)		62,585		0001
Purchased Call/SPXFCDUE Index/SFC061V$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/22/2025	04/21/2026	1	599,800	441.64		28,507		15,907		82,260			(12,609)		2,237		0001
Purchased Call/SPXFCDUE Index/SFC061V$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2026	3	6,087,140	445.54		303,864		171,761		838,613			(132,819)		22,809		0001
Purchased Call/SPXFCDUE Index/SFC061W$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/01/2026	3	10,349,987	452.45		486,891		287,251		1,269,674			(200,561)		39,532		0001
Purchased Call/SPXFCDUE Index/SFC061X$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/13/2026	6	12,375,268	461.54		595,444		368,459		1,294,713			(227,441)		48,581		0001
Purchased Call/SPXFCDUE Index/SFC061X$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/12/2026	2	257,086	459.46		12,522		7,795		27,153			(4,768)		1,007		0001
Purchased Call/SPXFCDUE Index/SFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/05/2026	6	9,885,583	451.23		469,950		281,099		1,239,642			(189,183)		38,111		0001
Purchased Call/SPXFCDUE Index/SFC061X$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	6	10,279,772	451.27		539,866		329,167		1,289,011			(211,909)		39,904		0001
Purchased Call/SPXFCDUE Index/SFC061X$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/12/2026	6	7,219,683	459.46		362,227		223,462		784,354			(139,043)		28,279		0001
Purchased Call/SPXFCDUE Index/SFC061X$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	5	12,635,698	464.44		602,841		379,293		1,253,550			(224,744)		49,824		0001
Purchased Call/SPXFCDUE Index/SFC061Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	401,824	461.04		18,076		12,051		41,393			(6,108)		1,633		0001
Purchased Call/SPXFCDUE Index/SFC061X$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/15/2026	5	9,119,904	462.47		448,119		281,150		938,657			(168,676)		35,961		0001
Purchased Call/SPXFCDUE Index/SFC061X$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2026	3	8,818,222	461.61		430,931		268,696		921,760			(163,522)		34,694		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z3U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/16/2026	5	7,817,827	467.61		350,544		251,625		765,158			(100,147)		32,928		0001
Purchased Call/SPXFCDUE Index/SFC061Z3L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	5	6,707,855	468.93		294,388		207,779		640,115			(88,010)		28,033		0001
Purchased Call/SPXFCDUE Index/SFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	1	224,948	462.2		11,393		8,275		23,626			(3,133)		951		0001
Purchased Call/SPXFCDUE Index/SFC061Z3O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	2	759,282	468.93		33,082		23,386		70,893			(9,773)		3,173		0001
Purchased Call/SPXFCDUE Index/SFC061Z3W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/17/2026	3	10,641,037	464.07		508,213		365,260		1,111,058			(145,606)		44,905		0001
Purchased Call/SPXFCDUE Index/SFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/18/2026	2	224,756	463.71		10,538		7,642		23,018			(2,930)		950		0001
Purchased Call/SPXFCDUE Index/SFC061Y3I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2026	2	610,216	461.32		26,721		17,617		62,457			(9,160)		2,469		0001
Purchased Call/SPXFCDUE Index/SFC061X3Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	05/20/2026	5	9,569,150	463.32		440,106		281,151		971,632			(159,361)		38,145		0001
Purchased Call/SPXFCDUE Index/SFC061Y3N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	5	9,130,846	461.04		440,921		293,842		970,289			(149,014)		37,097		0001
Purchased Call/SPXFCDUE Index/SFC061Z3K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/11/2026	1	139,568	467.47		6,685		4,698		13,363			(2,020)		582		0001
Purchased Call/SPXFCDUE Index/SFC061Y3S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/21/2026	4	7,772,804	458.26		372,186		239,623		865,642			(134,131)		31,051		0001
Purchased Call/SPXFCDUE Index/SFC061X3V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/19/2026	4	9,221,301	464.61		426,553		271,197		913,637			(155,716)		36,679		0001
Purchased Call/SPXFCDUE Index/SFC061U3T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/07/2026	3	8,959,993	440.82		409,960		213,008		1,331,795			(197,017)		32,238		0001
Purchased Call/SPXFCDUE Index/SFC061Y3S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/14/2025	04/10/2026	3	7,994,871	445.23		394,798		209,429		1,105,547			(186,525)		28,992		0001
Purchased Call/SPXFCDUE Index/SFC061Y3H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/27/2026	5	7,597,479	461.32		357,098		235,667		802,628			(121,840)		30,739		0001
Purchased Call/SPXFCDUE Index/SFC061Y3G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/22/2026	2	818,882	455.19		40,779		26,578		92,307			(14,235)		3,278		0001
Purchased Call/SPXFCDUE Index/SFC061U3Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	4	8,373,119	440.3		404,343		206,596		1,254,804			(198,152)		29,725		0001
Purchased Call/SPXFCDUE Index/SFC061Z3P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/12/2026	3	9,798,503	463.17		496,289		350,859		1,007,903			(146,719)		40,950		0001
Purchased Call/SPXFCDUE Index/SFC061W3V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/05/2026	1	540,456	451.23		23,572		14,065		64,783			(9,519)		2,084		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Y$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/22/2026	5	10,498,617	455.19		543,824		353,696		1,234,585			(191,643)		42,030		0001
Purchased Call/SPXFCDUE Index/SFC061X$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/07/2026	7	7,121,210	450.3		358,071		218,525		907,669			(140,443)		27,580		0001
Purchased Call/SPXFCDUE Index/SFC061X$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/13/2026	1	149,950	461.54		6,732		4,165		15,323			(2,571)		589		0001
Purchased Call/SPXFCDUE Index/SFC061X$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/15/2026	2	1,623,963	462.47		74,713		47,041		155,472			(27,848)		6,403		0001
Purchased Call/SPXFCDUE Index/SFC061X$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/15/2025	05/08/2026	3	1,122,868	451.27		60,573		37,058		128,270			(23,577)		4,359		0001
Purchased Call/SPXFCDUE Index/SFC061X$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/19/2026	2	475,886	464.61		19,044		12,124		46,113			(6,934)		1,893		0001
Purchased Call/SPXFCDUE Index/SFC061Z$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/10/2026	3	6,231,181	468.76		296,008		205,743		595,624			(90,599)		25,939		0001
Purchased Call/SPXFCDUE Index/SFC061Y$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/22/2026	2	152,805	458.2		7,167		4,671		16,465			(2,503)		612		0001
Purchased Call/SPXFCDUE Index/SFC061W$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	05/01/2026	2	1,365,557	452.45		59,797		35,723		153,912			(24,271)		5,216		0001
Purchased Call/SPXFCDUE Index/SFC061U$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	04/02/2026	5	6,708,419	454.95		271,843		137,906		781,531			(134,373)		23,815		0001
Purchased Call/SPXFCDUE Index/SFC061Y$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/22/2026	6	8,592,327	458.2		399,661		259,206		958,268			(142,821)		34,399		0001
Purchased Call/SPXFCDUE Index/SFC061X$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/08/2026	1	208,736	451.61		9,932		6,025		26,571			(3,945)		810		0001
Purchased Call/SPXFCDUE Index/SFC061U$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2026	1	400,000	444.43		19,028		9,673		57,044			(9,409)		1,420		0001
Purchased Call/SPXFCDUE Index/SFC061V$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2025	04/14/2026	1	200,265	446.86		8,954		4,823		25,734			(4,133)		734		0001
Purchased Call/SPXFCDUE Index/SFC061Y$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/02/2026	2	6,593,696	462.18		333,280		224,672		687,511			(108,927)		27,011		0001
Purchased Call/SPXFCDUE Index/SFC1610$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	121,216	476.01		5,885		4,381		9,995			(1,536)		520		0001
Purchased Call/SPXFCDUE Index/SFC061Y$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2026	1	526,512	459.94		24,143		16,028		55,199			(8,224)		2,135		0001
Purchased Call/SPXFCDUE Index/SFC061Y$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	5	12,436,525	464.59		597,770		404,323		1,241,476			(194,125)		51,049		0001
Purchased Call/SPXFCDUE Index/SFC061Z$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	06/04/2026	2	1,034,475	464.63		46,554		31,850		104,050			(14,890)		4,255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Y$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/09/2025	05/29/2026	4	10,944,409	461.22		531,197		354,696		1,159,232			(178,102)		44,466		0001
Purchased Call/SPXFCDUE Index/SFC061Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/17/2026	1	70,775	464.07		3,264		2,355		7,195			(932)		299		0001
Purchased Call/SPXFCDUE Index/SFC061Y$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2026	1	207,922	458.26		9,310		6,017		22,370			(3,351)		831		0001
Purchased Call/SPXFCDUE Index/SFC061W$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/23/2026	1	368,865	445.54		17,565		9,871		51,653			(7,700)		1,382		0001
Purchased Call/SPXFCDUE Index/SFC061Z$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2025	06/05/2026	1	126,918	462.21		6,475		4,442		13,314			(2,063)		523		0001
Purchased Call/SPXFCDUE Index/SFC061X$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/07/2026	2	439,867	450.3		20,172		12,239		53,447			(8,013)		1,704		0001
Purchased Call/SPXFCDUE Index/SFC061Z$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2025	06/12/2026	2	407,868	463.17		20,136		14,275		42,110			(5,899)		1,705		0001
Purchased Call/SPXFCDUE Index/SFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/26/2026	4	10,561,708	476.01		525,304		390,814		887,979			(137,204)		45,335		0001
Purchased Call/SPXFCDUE Index/SFC061Y$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2025	05/22/2026	1	3,000,000	455.19		142,410		92,428		348,390			(50,861)		12,010		0001
Purchased Call/SPXFCDUE Index/SFC061Y$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2025	06/02/2026	2	1,251,639	462.18		58,830		39,667		119,965			(19,220)		5,127		0001
Purchased Call/SPXFCDUE Index/SFC061Z$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/05/2026	4	5,589,461	462.21		286,676		196,587		583,227			(91,361)		23,037		0001
Purchased Call/SPXFCDUE Index/SFC061Z$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/09/2026	3	7,669,707	467.1		379,080		262,993		755,467			(116,541)		31,864		0001
Purchased Call/SPXFCDUE Index/SFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/30/2025	06/26/2026	5	10,364,148	478.11		518,084		386,509		836,281			(133,225)		44,487		0001
Purchased Call/SPXFCDUE Index/SFC1610$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/24/2026	1	140,001	471.94		6,458		4,745		12,423			(1,721)		599		0001
Purchased Call/SPXFCDUE Index/SFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/25/2025	06/25/2026	3	4,434,525	471.52		227,323		168,174		405,646			(60,086)		18,999		0001
Purchased Call/SPXFCDUE Index/SFC1610$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/24/2026	4	10,344,480	471.94		498,196		365,691		938,004			(133,263)		44,237		0001
Purchased Call/SPXFCDUE Index/SFC061W$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	620,289	452.45		29,501		17,373		77,753			(12,238)		2,369		0001
Purchased Call/SPXFCDUE Index/SFC061W$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	3	7,265,568	450.32		362,865		213,594		924,667			(150,594)		27,751		0001
Purchased Call/SPXFCDUE Index/SFC061W$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/29/2026	3	9,038,016	449.86		432,013		250,392		1,158,882			(181,810)		34,359		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061W$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/24/2026	4	9,060,305	448.83		436,084		248,714		1,181,273			(188,200)		34,033		0001
Purchased Call/SPXFCDUE Index/SFC061V$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/09/2025	04/08/2026	1	78,473	437.81		4,241		2,214		11,383			(2,027)		283		0001
Purchased Call/SPXFCDUE Index/SFC061V$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/21/2025	04/17/2026	1	140,077	444.49		5,890		3,249		18,557			(2,643)		517		0001
Purchased Call/SPXFCDUE Index/SFC061USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2026	1	51,457	440.82		1,979		1,028		6,254			(951)		185		0001
Purchased Call/SPXFCDUE Index/SFC061X$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/13/2025	05/08/2026	5	6,398,102	451.61		312,570		190,063		797,613			(123,605)		24,836		0001
Purchased Call/SPXFCDUE Index/SFC061VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2025	04/15/2026	1	321,988	446.62		14,312		7,728		40,861			(6,588)		1,183		0001
Purchased Call/SPXFCDUE Index/SFC061V$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/06/2025	04/21/2026	4	9,231,645	441.64		475,106		265,419		1,355,224			(209,914)		34,423		0001
Purchased Call/SPXFCDUE Index/SFC061Z$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2025	06/10/2026	2	219,975	468.76		10,152		7,108		20,588			(3,082)		916		0001
Purchased Call/SPXFCDUE Index/SFC061U$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2025	04/23/2026	2	992,703	445.54		47,012		26,650		123,910			(20,526)		3,720		0001
Purchased Call/SPXFCDUE Index/SFC061YSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/28/2026	2	11,174,401	459.94		540,448		356,708		1,210,702			(184,797)		45,306		0001
Purchased Call/SPXFCDUE Index/SFC061XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/15/2025	05/14/2026	2	988,533	461.61		46,066		28,835		100,869			(17,421)		3,889		0001
Purchased Call/SPXFCDUE Index/SFC061V$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2025	04/15/2026	1	487,884	446.62		23,238		12,547		67,164			(10,696)		1,792		0001
Purchased Call/SPXFCDUE Index/SFC061Z$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/11/2026	4	6,805,021	467.47		329,899		231,265		666,568			(99,833)		28,384		0001
Purchased Call/SPXFCDUE Index/SFC061Z$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/11/2025	06/11/2026	1	101,661	467.47		4,833		3,368		9,902			(1,470)		424		0001
Purchased Call/SPXFCDUE Index/SFC1610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/18/2026	3	8,164,741	463.71		387,033		279,965		833,947			(109,373)		34,521		0001
Purchased Call/SPXFCDUE Index/SFC1610$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/30/2025	06/26/2026	1	304,049	478.11		15,193		11,342		24,100			(3,872)		1,305		0001
Purchased Call/SPXFCDUE Index/SFC1610$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/18/2026	4	13,501,983	462.2		683,092		495,643		1,416,844			(189,641)		57,088		0001
Purchased Call/SPXFCDUE Index/SFC061US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/01/2025	03/30/2026	1	83,998	450.08		4,307		2,148		10,974			(2,160)		296		0001
Purchased Call/SPXFCDUE Index/SFC061W$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2025	04/24/2026	3	7,050,626	447.99		344,103		195,845		932,445			(149,403)		26,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	04/02/2026	1	555,435	454.95		19,412		9,868		63,428			(9,599)		1,972		0001
Purchased Call/SPXFCDUE Index/SFC061W$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/02/2025	05/01/2026	1	74,983	450.32		3,518		2,072		9,117			(1,460)		286		0001
Purchased Call/SPXFCDUE Index/SFC061W$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2025	04/22/2026	1	384,576	444.35		17,725		9,940		50,991			(7,791)		1,438		0001
Purchased Call/SPXFCDUE Index/SFC061X$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/08/2026	1	363,456	451.27		17,271		10,507		46,525			(6,833)		1,411		0001
Purchased Call/SPXFCDUE Index/SFC061X$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/16/2025	05/18/2026	1	52,519	464.44		2,530		1,596		5,380			(944)		208		0001
Purchased Call/SPXFCDUE Index/SFC061V$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/16/2026	2	504,863	444.5		21,980		12,059		66,905			(9,963)		1,859		0001
Purchased Call/SPXFCDUE Index/SFC061W$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/30/2026	1	101,979	449.25		4,863		2,827		13,468			(2,039)		389		0001
Purchased Call/SPXFCDUE Index/SFC061X$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2025	05/15/2026	2	539,396	464.44		24,056		15,151		52,452			(8,923)		2,127		0001
Purchased Call/SPXFCDUE Index/SFC061V$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/10/2026	4	10,386,129	446.55		499,917		265,725		1,404,703			(234,856)		37,664		0001
Purchased Call/SPXFCDUE Index/SFC061V$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/14/2025	04/10/2026	1	143,981	446.55		6,484		3,450		18,570			(3,035)		522		0001
Purchased Call/SPXFCDUE Index/SFC061W$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/24/2026	1	569,843	447.99		26,038		14,827		71,721			(11,302)		2,140		0001
Purchased Call/SPXFCDUE Index/SFC061W$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/28/2026	2	1,175,906	449.03		53,598		30,961		139,234			(22,660)		4,460		0001
Purchased Call/SPXFCDUE Index/SFC061W$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/28/2025	04/24/2026	1	623,456	448.83		28,045		16,015		77,540			(12,042)		2,342		0001
Purchased Call/SPXFCDUE Index/SFC061W$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/30/2025	04/30/2026	1	69,233	449.25		3,258		1,894		9,022			(1,366)		264		0001
Purchased Call/SPXFCDUE Index/SFC1610$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2025	06/23/2026	2	8,836,422	466.56		474,227		347,225		884,608			(127,607)		37,717		0001
Purchased Call/SPXFCDUE Index/SFC061USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/08/2025	04/07/2026	1	182,460	440.82		7,666		3,981		25,441			(3,685)		656		0001
Purchased Call/SPXFCDUE Index/SFC061W$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2025	04/30/2026	1	759,062	449.25		34,924		20,470		93,797			(14,584)		2,892		0001
Purchased Call/SPXFCDUE Index/SFC1610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2025	06/18/2026	1	95,000	463.71		4,457		3,219		9,807			(1,270)		402		0001
Purchased Call/SPXFCDUE Index/SFC1610$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/25/2026	2	412,198	471.52		21,239		15,765		36,895			(5,589)		1,766		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061V$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2025	04/17/2026	1	295,628	444.49		14,081		7,723		42,093			(6,404)		1,091		0001
Purchased Call/SPXFCDUE Index/SFC061Y$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2026	1	305,830	464.59		14,539		9,813		31,303			(4,740)		1,255		0001
Purchased Call/SPXFCDUE Index/SFC061W$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/06/2026	3	12,120,386	449.91		586,625		351,376		1,554,839			(235,650)		46,835		0001
Purchased Call/SPXFCDUE Index/SFC061X$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2025	05/13/2026	1	389,817	461.54		18,528		11,433		41,851			(7,107)		1,530		0001
Purchased Call/SPXFCDUE Index/SFC1610$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	449,998	463.71		21,393		15,450		47,001			(6,096)		1,903		0001
Purchased Call/SPXFCDUE Index/SFC061Y$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/29/2026	1	532,490	461.04		25,315		16,830		58,029			(8,600)		2,163		0001
Purchased Call/SPXFCDUE Index/SFC061Z$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2025	06/09/2026	2	675,726	467.1		32,239		22,371		65,120			(9,902)		2,807		0001
Purchased Call/SPXFCDUE Index/SFC061U$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2025	04/02/2026	1	765,628	444.43		31,336		15,974		102,093			(15,452)		2,718		0001
Purchased Call/SPXFCDUE Index/SFC061V$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2025	04/16/2026	1	199,134	444.5		8,854		4,805		25,976			(4,051)		733		0001
Purchased Call/SPXFCDUE Index/SFC061V$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/10/2026	1	75,633	446.55		3,358		1,782		9,625			(1,587)		274		0001
Purchased Call/SPXFCDUE Index/SFC061W$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/06/2026	1	752,101	449.91		34,002		20,382		91,764			(13,638)		2,906		0001
Purchased Call/SPXFCDUE Index/SFC061X$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2025	05/08/2026	1	266,120	451.61		11,833		7,198		31,678			(4,681)		1,033		0001
Purchased Call/SPXFCDUE Index/SFC061Y$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/20/2026	2	584,409	463.32		23,457		15,083		57,936			(8,478)		2,330		0001
Purchased Call/SPXFCDUE Index/SFC061X$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	1	375,866	463.32		17,869		11,371		39,143			(6,511)		1,498		0001
Purchased Call/SPXFCDUE Index/SFC061Y$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2026	1	869,024	455.19		41,913		27,365		105,236			(14,806)		3,509		0001
Purchased Call/SPXFCDUE Index/SFC061Y$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	80,819	458.26		3,791		2,423		9,106			(1,371)		323		0001
Purchased Call/SPXFCDUE Index/SFC061Z$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	190,983	464.63		9,085		6,157		19,542			(2,937)		786		0001
Purchased Call/SPXFCDUE Index/SFC061X$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/20/2026	1	94,650	463.32		4,441		2,826		9,768			(1,618)		377		0001
Purchased Call/SPXFCDUE Index/SFC1614$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	3	10,056,064	497.72		489,596		448,978		575,758			(44,516)		47,881		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1614$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	5	12,924,101	494.75		638,065		578,168		784,168			(61,320)		61,351		0001
Purchased Call/SPXFCDUE Index/SFC1615$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	08/28/2026	4	9,552,123	499.49		429,399		395,541		528,669			(37,886)		45,550		0001
Purchased Call/SPXFCDUE Index/SFC1615$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/04/2026	5	7,181,900	495.23		339,237		318,431		436,792			(22,997)		34,607		0001
Purchased Call/SPXFCDUE Index/SFC1613$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/12/2026	3	10,230,315	496.66		501,148		436,039		588,571			(66,492)		47,594		0001
Purchased Call/SPXFCDUE Index/SFC1613$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	4	7,637,283	498.23		369,478		323,649		425,917			(47,885)		35,587		0001
Purchased Call/SPXFCDUE Index/SFC1615$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/03/2026	5	10,207,699	490.56		511,280		476,697		688,657			(36,922)		49,114		0001
Purchased Call/SPXFCDUE Index/SFC1616$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	280,072	502.22		12,147		11,641		13,862			(601)		1,363		0001
Purchased Call/SPXFCDUE Index/SFC1615$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/09/2026	4	8,461,065	495.6		418,509		396,387		511,839			(23,395)		41,070		0001
Purchased Call/SPXFCDUE Index/SFC1615$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	283,825	497.72		12,298		11,180		15,150			(1,146)		1,351		0001
Purchased Call/SPXFCDUE Index/SFC1614$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/19/2026	6	11,947,675	491.99		566,840		506,294		762,697			(62,291)		56,196		0001
Purchased Call/SPXFCDUE Index/SFC1613$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	72,244	492.57		3,302		2,844		4,383			(481)		333		0001
Purchased Call/SPXFCDUE Index/SFC1615$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/02/2026	4	8,952,265	488.39		464,141		432,088		621,186			(34,025)		43,010		0001
Purchased Call/SPXFCDUE Index/SFC1614$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	4	12,165,002	496.4		576,336		519,555		711,616			(59,645)		57,395		0001
Purchased Call/SPXFCDUE Index/SFC1615$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	4	13,429,597	494.65		607,069		560,487		820,643			(50,621)		64,041		0001
Purchased Call/SPXFCDUE Index/SFC1615$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	08/31/2026	3	2,898,095	494.65		130,600		121,030		177,328			(10,124)		13,882		0001
Purchased Call/SPXFCDUE Index/SFC1616$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	4	10,262,542	509.92		499,730		489,231		464,170			(13,640)		50,462		0001
Purchased Call/SPXFCDUE Index/SFC1616$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	5	4,455,105	502.67		227,065		221,061		235,832			(7,373)		21,875		0001
Purchased Call/SPXFCDUE Index/SFC1616$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	6	9,434,914	506.48		470,660		459,766		458,909			(14,361)		46,393		0001
Purchased Call/SPXFCDUE Index/SFC1616$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/21/2026	1	683,025	509.92		33,065		32,337		31,163			(991)		3,373		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1617$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	3	16,855,878	501.09		838,579		835,405		890,026			(9,824)		83,700		0001
Purchased Call/SPXFCDUE Index/SFC1617$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	1	281,945	504.88		14,196		14,196		14,198					1,408		0001
Purchased Call/SPXFCDUE Index/SFC1617$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	179,649	507.65		7,795		7,795		7,794					898		0001
Purchased Call/SPXFCDUE Index/SFC1616$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	568,880	502.67		24,695		23,879		28,104			(880)		2,793		0001
Purchased Call/SPXFCDUE Index/SFC1617$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/25/2026	3	18,555,692	503.71		906,613		905,521		962,651			(5,605)		92,141		0001
Purchased Call/SPXFCDUE Index/SFC1612$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	59,114	501.93		2,698		2,218		2,915			(497)		267		0001
Purchased Call/SPXFCDUE Index/SFC1611$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2026	3	5,769,603	486.2		290,340		231,439		401,470			(60,085)		25,670		0001
Purchased Call/SPXFCDUE Index/SFC1611$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/14/2026	2	914,930	486.88		40,819		32,255		61,620			(8,628)		4,057		0001
Purchased Call/SPXFCDUE Index/SFC1610$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	06/30/2026	4	10,874,590	481.83		521,281		392,428		816,533			(129,987)		47,024		0001
Purchased Call/SPXFCDUE Index/SFC1612$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/17/2026	4	10,662,891	489.82		519,874		418,158		689,467			(103,582)		47,522		0001
Purchased Call/SPXFCDUE Index/SFC1612$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/24/2026	4	8,914,208	501.93		421,106		346,875		448,201			(75,835)		40,205		0001
Purchased Call/SPXFCDUE Index/SFC1612$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/22/2026	3	12,600,440	491.65		635,385		515,369		787,368			(121,204)		56,640		0001
Purchased Call/SPXFCDUE Index/SFC1611$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/14/2025	07/07/2026	3	9,039,721	483.52		435,043		335,464		659,263			(100,228)		39,587		0001
Purchased Call/SPXFCDUE Index/SFC1613$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/04/2026	4	8,983,551	489.09		425,811		361,582		609,591			(65,130)		41,262		0001
Purchased Call/SPXFCDUE Index/SFC1614$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2026	7	9,395,495	496.77		410,670		364,698		542,634			(46,943)		44,124		0001
Purchased Call/SPXFCDUE Index/SFC1614$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	5	13,146,235	496.86		623,255		549,870		761,576			(76,094)		61,353		0001
Purchased Call/SPXFCDUE Index/SFC1614$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/14/2026	1	67,066	496.86		3,175		2,803		3,843			(378)		313		0001
Purchased Call/SPXFCDUE Index/SFC1613$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	07/31/2026	5	8,771,164	486.92		429,676		362,335		609,151			(69,308)		40,024		0001
Purchased Call/SPXFCDUE Index/SFC1614$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/21/2026	3	2,361,689	487.66		117,328		105,421		163,952			(12,674)		11,143		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/03/2026	2	286,895	486.92		14,135		12,028		19,949			(2,201)		1,316		0001
Purchased Call/SPXFCDUE Index/SFC1611$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/10/2026	5	14,703,754	486.34		709,233		556,705		1,015,788			(155,793)		64,736		0001
Purchased Call/SPXFCDUE Index/SFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	229,099	501.93		10,887		8,951		11,496			(2,004)		1,033		0001
Purchased Call/SPXFCDUE Index/SFC1613$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2026	4	868,464	496.81		34,065		28,748		48,427			(5,415)		3,956		0001
Purchased Call/SPXFCDUE Index/SFC1613$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	07/31/2026	5	7,877,129	495.96		337,745		284,299		453,652			(55,594)		35,944		0001
Purchased Call/SPXFCDUE Index/SFC1616$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	5	9,182,747	512.94		395,028		388,792		393,995			(7,417)		45,408		0001
Purchased Call/SPXFCDUE Index/SFC1612$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	4	7,198,100	499.08		358,553		294,864		385,293			(65,858)		32,465		0001
Purchased Call/SPXFCDUE Index/SFC1615$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	3	10,251,370	502.35		494,815		473,502		541,848			(25,079)		49,905		0001
Purchased Call/SPXFCDUE Index/SFC1610$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	5	9,986,695	481.83		494,157		374,411		764,001			(122,209)		43,263		0001
Purchased Call/SPXFCDUE Index/SFC1613$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2026	1	139,440	492.57		6,734		5,806		8,713			(972)		647		0001
Purchased Call/SPXFCDUE Index/SFC1615$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/08/2026	5	9,768,185	494.01		490,805		464,080		609,228			(28,029)		47,346		0001
Purchased Call/SPXFCDUE Index/SFC1614$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	4	8,567,592	498.64		403,955		355,302		474,546			(51,246)		39,985		0001
Purchased Call/SPXFCDUE Index/SFC1616$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	6	12,492,832	504.39		602,088		580,870		635,850			(22,837)		61,167		0001
Purchased Call/SPXFCDUE Index/SFC1614$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	3	219,401	496.14		10,958		10,104		12,903			(880)		1,043		0001
Purchased Call/SPXFCDUE Index/SFC1612$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2026	4	9,372,628	491.04		465,767		377,284		592,165			(89,305)		42,059		0001
Purchased Call/SPXFCDUE Index/SFC1614$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2026	3	9,025,947	490.23		424,547		379,843		597,664			(46,953)		42,520		0001
Purchased Call/SPXFCDUE Index/SFC1612$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2026	3	684,747	501.11		29,153		24,213		34,783			(5,005)		3,109		0001
Purchased Call/SPXFCDUE Index/SFC1611$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	3	6,424,724	486.65		314,700		244,969		440,376			(71,072)		28,236		0001
Purchased Call/SPXFCDUE Index/SFC1613$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/07/2026	5	6,958,841	489.03		347,546		299,060		466,893			(50,531)		32,117		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	1	288,103	487.71		13,728		11,648		19,690			(2,106)		1,325		0001
Purchased Call/SPXFCDUE Index/SFC1615$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/02/2026	1	99,998	488.39		5,225		4,904		6,896			(361)		480		0001
Purchased Call/SPXFCDUE Index/SFC1615$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	272,141	495.23		11,797		11,046		15,327			(840)		1,311		0001
Purchased Call/SPXFCDUE Index/SFC1616$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/16/2026	4	11,900,267	504.36		570,988		551,767		611,154			(21,028)		58,349		0001
Purchased Call/SPXFCDUE Index/SFC1613$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	5	13,261,308	492.57		633,208		546,402		827,730			(89,532)		61,205		0001
Purchased Call/SPXFCDUE Index/SFC1612$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/22/2026	2	616,627	491.65		32,397		26,398		37,970			(6,112)		2,772		0001
Purchased Call/SPXFCDUE Index/SFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/01/2026	3	1,045,597	480.94		53,949		41,141		78,669			(13,153)		4,530		0001
Purchased Call/SPXFCDUE Index/SFC1610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	07/02/2026	4	5,686,890	483.17		289,798		221,242		416,834			(70,698)		24,681		0001
Purchased Call/SPXFCDUE Index/SFC1611$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2026	2	289,860	486.66		13,418		10,515		19,572			(2,959)		1,274		0001
Purchased Call/SPXFCDUE Index/SFC1611$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	187,110	488.69		8,893		6,788		12,198			(2,174)		812		0001
Purchased Call/SPXFCDUE Index/SFC1611$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	5	9,281,704	483.28		459,633		355,106		680,949			(105,263)		40,720		0001
Purchased Call/SPXFCDUE Index/SFC1611$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	4	7,962,962	488.45		370,007		289,706		526,525			(82,340)		35,058		0001
Purchased Call/SPXFCDUE Index/SFC1617$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	259,273	501.09		11,245		11,182		13,270			(154)		1,287		0001
Purchased Call/SPXFCDUE Index/SFC1613$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2026	6	10,104,482	487.71		499,334		424,744		693,624			(75,592)		46,485		0001
Purchased Call/SPXFCDUE Index/SFC1612$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	07/28/2026	5	7,499,312	501.11		338,456		280,805		385,293			(58,311)		34,051		0001
Purchased Call/SPXFCDUE Index/SFC1612$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/22/2025	07/21/2026	2	184,435	491.04		8,991		7,284		11,487			(1,722)		828		0001
Purchased Call/SPXFCDUE Index/SFC1616$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	228,840	504.36		9,934		9,578		10,932			(381)		1,122		0001
Purchased Call/SPXFCDUE Index/SFC1613$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	07/30/2026	4	8,493,765	496.81		402,513		335,938		479,802			(67,961)		38,694		0001
Purchased Call/SPXFCDUE Index/SFC1614$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	91,010	496.86		4,160		3,663		5,094			(526)		425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1611$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	4	5,782,595	490.44		276,020		221,363		369,083			(56,292)		25,772		0001
Purchased Call/SPXFCDUE Index/SFC1611$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/15/2026	1	79,994	484.81		4,148		3,316		5,626			(857)		355		0001
Purchased Call/SPXFCDUE Index/SFC1616$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/23/2026	5	7,714,628	507.83		362,628		357,304		366,717			(6,424)		38,201		0001
Purchased Call/SPXFCDUE Index/SFC1613$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/04/2025	07/31/2026	3	875,660	495.97		34,734		29,308		49,754			(5,527)		3,996		0001
Purchased Call/SPXFCDUE Index/SFC1611$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2026	4	6,048,121	486.88		278,585		220,296		413,747			(58,735)		26,815		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	2	993,080	496.4		47,114		42,414		57,875			(5,014)		4,685		0001
Purchased Call/SPXFCDUE Index/SFC1611$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/08/2026	1	1,001,864	483.28		49,815		38,531		72,316			(11,359)		4,395		0001
Purchased Call/SPXFCDUE Index/SFC1610$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	06/30/2026	2	1,455,421	481.83		66,955		50,395		107,539			(16,718)		6,294		0001
Purchased Call/SPXFCDUE Index/SFC1612$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2026	1	99,977	486.2		4,989		4,002		6,843			(1,017)		445		0001
Purchased Call/SPXFCDUE Index/SFC1614$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	4	8,641,012	496.14		422,650		383,924		510,334			(39,898)		41,081		0001
Purchased Call/SPXFCDUE Index/SFC1612$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2026	3	8,546,911	498.76		403,839		335,377		462,117			(69,291)		38,872		0001
Purchased Call/SPXFCDUE Index/SFC1612$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	2	995,279	490.44		46,514		37,425		62,626			(9,205)		4,436		0001
Purchased Call/SPXFCDUE Index/SFC1611$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	1	4,241,195	486.34		201,542		157,874		292,001			(44,849)		18,673		0001
Purchased Call/SPXFCDUE Index/SFC1614$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	211,730	491.99		10,091		8,951		13,456			(1,161)		996		0001
Purchased Call/SPXFCDUE Index/SFC1613$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	1	149,999	489.92		7,008		6,015		9,820			(1,040)		691		0001
Purchased Call/SPXFCDUE Index/SFC1612$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/17/2026	1	129,518	489.82		6,150		4,951		8,253			(1,210)		577		0001
Purchased Call/SPXFCDUE Index/SFC1616$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/24/2026	4	7,021,231	505.09		324,214		321,664		351,291			(4,542)		34,816		0001
Purchased Call/SPXFCDUE Index/SFC1616$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	248,106	505.09		10,765		10,617		11,753			(177)		1,230		0001
Purchased Call/SPXFCDUE Index/SFC1615$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/10/2026	4	5,737,173	497.24		293,921		280,172		336,128			(15,347)		27,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1616$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2026	1	50,001	502.67		2,739		2,678		2,636			(83)		246		0001
Purchased Call/SPXFCDUE Index/SFC1612$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	125,963	489.82		5,986		4,805		8,119			(1,217)		561		0001
Purchased Call/SPXFCDUE Index/SFC1613$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2026	1	189,968	498.76		8,490		7,059		10,147			(1,446)		864		0001
Purchased Call/SPXFCDUE Index/SFC1616$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	1	150,148	509.92		6,512		6,367		6,442			(197)		738		0001
Purchased Call/SPXFCDUE Index/SFC1617$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	5,687,002	507.65		274,568		274,568		274,466					28,435		0001
Purchased Call/SPXFCDUE Index/SFC1616$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/11/2026	3	11,913,993	502.22		581,758		558,436		631,429			(26,610)		57,999		0001
Purchased Call/SPXFCDUE Index/SFC1617$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	2,042,093	503.71		98,796		98,524		106,916			(1,077)		10,182		0001
Purchased Call/SPXFCDUE Index/SFC1615$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	6	14,266,980	493.04		697,077		655,615		906,394			(45,426)		68,747		0001
Purchased Call/SPXFCDUE Index/SFC1615$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	2	1,896,658	494.65		92,700		85,776		116,142			(7,820)		9,099		0001
Purchased Call/SPXFCDUE Index/SFC1611$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/02/2026	4	14,960,632	488.69		680,892		520,370		978,119			(163,914)		64,929		0001
Purchased Call/SPXFCDUE Index/SFC1613$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/06/2026	5	6,291,552	489.91		301,710		258,902		413,593			(44,330)		28,991		0001
Purchased Call/SPXFCDUE Index/SFC1611$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/07/2025	07/02/2026	1	104,966	488.69		4,352		3,331		6,775			(1,027)		456		0001
Purchased Call/SPXFCDUE Index/SFC1614$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/21/2026	3	10,430,088	487.66		548,399		493,210		728,084			(58,634)		49,210		0001
Purchased Call/SPXFCDUE Index/SFC1614$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	1	81,805	487.66		4,335		3,912		5,564			(432)		386		0001
Purchased Call/SPXFCDUE Index/SFC1611$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/15/2026	4	16,043,920	484.81		784,573		621,417		1,147,280			(164,556)		71,257		0001
Purchased Call/SPXFCDUE Index/SFC1611$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/10/2026	1	200,000	488.45		9,518		7,435		13,184			(2,138)		881		0001
Purchased Call/SPXFCDUE Index/SFC1615$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	76,322	494.65		3,492		3,219		4,516			(307)		364		0001
Purchased Call/SPXFCDUE Index/SFC1611$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	1,801,495	490.44		85,697		68,605		114,631			(17,609)		8,029		0001
Purchased Call/SPXFCDUE Index/SFC1613$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	08/13/2026	1	156,036	498.23		7,441		6,478		8,674			(979)		727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1611$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/09/2026	1	369,591	486.65		17,589		13,616		25,251			(4,000)		1,624		0001
Purchased Call/SPXFCDUE Index/SFC1612$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	312,994	499.08		14,889		12,208		16,714			(2,774)		1,412		0001
Purchased Call/SPXFCDUE Index/SFC1615$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	166,681	495.6		7,232		6,834		9,333			(416)		809		0001
Purchased Call/SPXFCDUE Index/SFC1617$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	241,297	503.71		10,458		10,429		11,754			(115)		1,198		0001
Purchased Call/SPXFCDUE Index/SFC1617$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/29/2026	2	12,105,682	504.88		610,354		610,354		616,772			(294)		60,445		0001
Purchased Call/SPXFCDUE Index/SFC1615$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	1	271,482	493.04		11,777		11,057		15,917			(809)		1,308		0001
Purchased Call/SPXFCDUE Index/SFC1617$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	56,833	507.65		2,273		2,273		2,273					284		0001
Purchased Call/SPXFCDUE Index/SFC1617$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/24/2026	1	157,502	505.09		6,910		6,872		7,961			(95)		781		0001
Purchased Call/SPXFCDUE Index/SFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	2	229,332	483.17		11,434		8,735		16,540			(2,764)		995		0001
Purchased Call/SPXFCDUE Index/SFC1613$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/11/2026	3	9,231,144	491.07		500,452		434,560		595,595			(66,954)		42,878		0001
Purchased Call/SPXFCDUE Index/SFC1615$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/04/2026	2	593,047	495.23		27,621		25,899		35,895			(1,930)		2,858		0001
Purchased Call/SPXFCDUE Index/SFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	127,124	481.83		6,054		4,553		9,686			(1,509)		551		0001
Purchased Call/SPXFCDUE Index/SFC1611$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/10/2026	1	107,026	486.34		5,021		3,933		7,318			(1,117)		471		0001
Purchased Call/SPXFCDUE Index/SFC1612$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/23/2026	1	321,894	497.41		15,460		12,669		17,617			(2,888)		1,449		0001
Purchased Call/SPXFCDUE Index/SFC1612$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	3	5,498,519	497.41		269,078		219,532		304,494			(50,563)		24,758		0001
Purchased Call/SPXFCDUE Index/SFC1612$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/24/2026	1	276,965	501.93		12,018		9,937		13,779			(2,103)		1,249		0001
Purchased Call/SPXFCDUE Index/SFC1613$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/07/2026	1	136,909	489.03		6,764		5,841		9,145			(937)		632		0001
Purchased Call/SPXFCDUE Index/SFC1612$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	260,286	501.93		12,207		10,037		12,998			(2,247)		1,174		0001
Purchased Call/SPXFCDUE Index/SFC1612$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/28/2025	07/24/2026	2	577,441	499.08		27,859		22,969		30,560			(4,943)		2,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC1615$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	162,651	499.49		7,757		7,132		8,968			(701)		776		0001
Purchased Call/SPXFCDUE Index/SFC1616$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	155,691	506.48		6,759		6,590		7,150			(222)		766		0001
Purchased Call/SPXFCDUE Index/SFC1614$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/20/2026	2	329,778	490.23		16,941		15,233		21,732			(1,829)		1,554		0001
Purchased Call/SPXFCDUE Index/SFC1616$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	159,124	504.36		7,601		7,329		8,091			(292)		780		0001
Purchased Call/SPXFCDUE Index/SFC1616$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/18/2026	1	50,000	506.48		2,549		2,492		2,440			(77)		246		0001
Purchased Call/SPXFCDUE Index/SFC1614$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	699,388	496.86		33,773		29,773		40,258			(4,233)		3,279		0001
Purchased Call/SPXFCDUE Index/SFC1615$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	503,314	490.56		21,819		20,256		30,803			(1,614)		2,422		0001
Purchased Call/SPXFCDUE Index/SFC1614$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	525,447	496.4		25,390		22,872		30,803			(2,698)		2,491		0001
Purchased Call/SPXFCDUE Index/SFC1616$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	1,402,128	502.22		67,877		65,072		74,547			(3,329)		6,855		0001
Purchased Call/SPXFCDUE Index/SFC1613$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/07/2026	1	347,882	492.57		17,833		15,442		21,631			(2,427)		1,606		0001
Purchased Call/SPXFCDUE Index/SFC1614$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	50,624	494.75		2,413		2,181		3,058			(238)		240		0001
Purchased Call/SPXFCDUE Index/SFC1616$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	75,001	502.35		3,568		3,420		3,949			(176)		365		0001
Purchased Call/SPXFCDUE Index/SFC1616$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	292,639	507.83		12,701		12,491		13,153			(244)		1,449		0001
Purchased Call/SPXFCDUE Index/SFC1611$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2025	07/07/2026	1	240,126	483.52		11,869		9,173		17,232			(2,714)		1,052		0001
Purchased Call/SPXFCDUE Index/SFC1612$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	79,723	501.93		3,843		3,166		4,015			(702)		361		0001
Purchased Call/SPXFCDUE Index/SFC1611$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/06/2026	1	82,882	488.69		3,541		2,727		5,423			(819)		362		0001
Purchased Call/SPXFCDUE Index/SFC1611$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2026	1	242,056	483.28		11,515		8,882		17,691			(2,650)		1,062		0001
Purchased Call/SPXFCDUE Index/SFC0612$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2023	10/02/2025	4	1,043,915	389.66	62,033			86		315,829			(23,333)		386		0001
Purchased Call/SPXFCDUE Index/SFC0612$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	2	404,402	385.31	26,842			74		128,300			(10,040)		183		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0612$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	1	465,025	387.88	29,229			81		143,477			(10,946)		211		0001
Purchased Call/SPXFCDUE Index/SFC0612$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2023	10/03/2025	4	616,808	387.42	40,918			113		191,265			(15,410)		280		0001
Purchased Call/SPXFCDUE Index/SFC0612$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2023	10/06/2025	2	649,317	390.67	42,655			294		194,229			(16,009)		416		0001
Purchased Call/SPXFCDUE Index/SFC0612$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	2	1,536,569	391.93	107,955			1,248		453,019			(42,463)		1,206		0001
Purchased Call/SPXFCDUE Index/SFC0612$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	1	1,095,475	393.33	71,021			878		317,989			(26,560)		907		0001
Purchased Call/SPXFCDUE Index/SFC0612$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/10/2025	3	737,963	394.51	44,244			550		211,367			(16,592)		611		0001
Purchased Call/SPXFCDUE Index/SFC0612$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/13/2023	10/10/2025	2	380,122	392.53	23,656			294		111,338			(8,888)		315		0001
Purchased Call/SPXFCDUE Index/SFC0613$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	10/13/2025	2	1,619,820	390.82	108,687			1,797		483,402			(40,764)		1,528		0001
Purchased Call/SPXFCDUE Index/SFC0613$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2023	10/16/2025	3	2,047,179	394.08	125,461			2,586		588,650			(46,936)		2,143		0001
Purchased Call/SPXFCDUE Index/SFC0613$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	566,763	393.49	32,966			725		164,096			(12,332)		612		0001
Purchased Call/SPXFCDUE Index/SFC0613$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	2	1,451,551	389.72	87,203			1,925		438,343			(32,666)		1,566		0001
Purchased Call/SPXFCDUE Index/SFC0613$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/20/2023	10/17/2025	1	174,024	387.33	10,078			223		53,948			(3,779)		188		0001
Purchased Call/SPXFCDUE Index/SFC0613$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	10/20/2025	2	678,545	382.82	42,024			1,100		220,773			(15,764)		794		0001
Purchased Call/SPXFCDUE Index/SFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/25/2023	10/23/2025	3	1,933,407	381.94	125,889			3,806		634,526			(47,091)		2,427		0001
Purchased Call/SPXFCDUE Index/SFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	3	809,934	384.11	46,668			1,477		259,747			(17,478)		1,038		0001
Purchased Call/SPXFCDUE Index/SFC0613$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2023	10/24/2025	3	949,416	379.97	61,387			1,958		318,108			(23,126)		1,217		0001
Purchased Call/SPXFCDUE Index/SFC0613$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2025	1	492,329	376.92	30,003			953		170,264			(11,251)		631		0001
Purchased Call/SPXFCDUE Index/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	3	1,839,150	374.99	126,302			4,525		648,576			(47,381)		2,501		0001
Purchased Call/SPXFCDUE Index/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2023	10/30/2025	3	2,069,710	378.68	138,304			5,513		702,200			(51,759)		2,967		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	2	712,558	380.25	48,694			2,008		237,909			(18,214)		1,038		0001
Purchased Call/SPXFCDUE Index/SFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	2	1,026,872	383.4	74,933			3,103		331,632			(28,080)		1,496		0001
Purchased Call/SPXFCDUE Index/SFC0613$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/03/2023	10/31/2025	1	558,274	389.38	37,837			1,568		168,989			(14,189)		813		0001
Purchased Call/SPXFCDUE Index/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2023	11/03/2025	2	771,915	392.83	49,471			2,250		224,796			(18,563)		1,178		0001
Purchased Call/SPXFCDUE Index/SFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2025	1	189,505	392.83	12,282			591		55,188			(4,599)		298		0001
Purchased Call/SPXFCDUE Index/SFC0613$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	4	1,804,999	392.86	117,940			5,842		525,214			(44,175)		2,873		0001
Purchased Call/SPXFCDUE Index/SFC0614$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	2	1,400,945	393.88	89,608			4,556		403,002			(33,514)		2,260		0001
Purchased Call/SPXFCDUE Index/SFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	1	1,803,609	394.39	107,606			5,492		515,844			(40,297)		2,910		0001
Purchased Call/SPXFCDUE Index/SFC0614$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/10/2023	11/07/2025	2	978,371	391.12	68,820			3,518		290,296			(25,822)		1,578		0001
Purchased Call/SPXFCDUE Index/SFC0614$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2023	11/10/2025	3	599,359	397	40,072			2,210		166,346			(15,044)		1,004		0001
Purchased Call/SPXFCDUE Index/SFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	2	2,571,730	397	182,809			10,564		713,352			(68,479)		4,413		0001
Purchased Call/SPXFCDUE Index/SFC0614$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2023	11/13/2025	2	1,325,831	396.47	95,250			5,628		369,892			(35,631)		2,302		0001
Purchased Call/SPXFCDUE Index/SFC0614$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	2	1,036,525	403.19	67,064			4,055		267,200			(25,083)		1,820		0001
Purchased Call/SPXFCDUE Index/SFC0614$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	4	905,642	404.05	58,668			3,567		231,052			(22,017)		1,590		0001
Purchased Call/SPXFCDUE Index/SFC0614$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2023	11/14/2025	2	1,359,772	404.38	90,457			5,503		345,528			(34,030)		2,387		0001
Purchased Call/SPXFCDUE Index/SFC0614$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2023	11/17/2025	4	1,416,294	404.83	95,526			6,205		357,842			(35,911)		2,568		0001
Purchased Call/SPXFCDUE Index/SFC0614$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2023	11/20/2025	4	2,246,973	407.62	144,878			10,076		548,338			(54,743)		4,200		0001
Purchased Call/SPXFCDUE Index/SFC0614$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2023	11/21/2025	4	1,993,890	406.8	129,951			9,169		491,539			(48,883)		3,763		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2025	3	897,815	408.51	56,640			3,994		216,686			(21,286)		1,694		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0614$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	2	365,968	408.36	23,085			1,779		88,440			(8,647)		723		0001
Purchased Call/SPXFCDUE Index/SFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2025	4	1,894,345	407.6	121,968			9,413		462,137			(45,732)		3,743		0001
Purchased Call/SPXFCDUE Index/SFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2023	11/24/2025	2	131,222	408.36	8,396			628		31,727			(3,160)		255		0001
Purchased Call/SPXFCDUE Index/SFC0614$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	3	631,501	407.77	41,042			3,275		153,736			(15,360)		1,269		0001
Purchased Call/SPXFCDUE Index/SFC0614$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/11/2023	11/28/2025	5	1,632,220	407.46	116,904			9,476		398,887			(44,387)		3,281		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/01/2023	11/28/2025	5	4,515,831	409.3	288,758			23,205		1,078,565			(108,890)		9,078		0001
Purchased Call/SPXFCDUE Index/SFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/04/2023	12/01/2025	3	962,085	412.54	57,527			4,837		220,479			(21,589)		1,983		0001
Purchased Call/SPXFCDUE Index/SFC0615$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/21/2023	12/04/2025	4	2,594,133	409.37	167,438			14,763		618,664			(62,742)		5,474		0001
Purchased Call/SPXFCDUE Index/SFC0615$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	3	589,038	408.81	37,242			3,330		141,472			(13,935)		1,252		0001
Purchased Call/SPXFCDUE Index/SFC0615$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	4	770,954	406.78	55,578			4,992		189,888			(20,872)		1,639		0001
Purchased Call/SPXFCDUE Index/SFC0615$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	3	2,781,876	410.84	188,462			16,933		651,268			(70,800)		5,915		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/12/2023	12/08/2025	4	1,025,934	413.16	71,149			6,675		233,111			(26,716)		2,230		0001
Purchased Call/SPXFCDUE Index/SFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2023	12/10/2025	2	492,623	413.16	34,883			3,367		111,899			(13,094)		1,086		0001
Purchased Call/SPXFCDUE Index/SFC0615$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2023	12/11/2025	4	2,749,149	414.79	195,827			19,124		611,185			(73,304)		6,105		0001
Purchased Call/SPXFCDUE Index/SFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2023	12/12/2025	6	1,158,756	417.43	89,701			9,000		248,799			(33,972)		2,591		0001
Purchased Call/SPXFCDUE Index/SFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/15/2023	12/12/2025	4	1,252,581	425.67	85,593			8,518		239,993			(32,150)		2,801		0001
Purchased Call/SPXFCDUE Index/SFC0615$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2023	12/12/2025	4	2,177,063	428.35	146,506			14,600		401,220			(55,172)		4,868		0001
Purchased Call/SPXFCDUE Index/SFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	12/15/2025	4	1,204,957	428.74	78,858			8,169		220,789			(29,654)		2,749		0001
Purchased Call/SPXFCDUE Index/SFC0615$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2023	12/17/2025	3	1,475,449	428.74	98,930			10,484		270,309			(37,062)		3,410		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2023	12/18/2025	5	1,808,834	430.48	115,042			12,372		322,868			(43,135)		4,208		0001
Purchased Call/SPXFCDUE Index/SFC0615$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	4	1,197,069	432.75	71,660			7,858		206,546			(26,988)		2,802		0001
Purchased Call/SPXFCDUE Index/SFC0615$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/22/2023	12/19/2025	4	733,919	425.69	50,984			5,578		140,556			(19,155)		1,718		0001
Purchased Call/SPXFCDUE Index/SFC0615$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/28/2023	12/19/2025	3	873,662	429.51	57,762			6,326		158,271			(21,762)		2,045		0001
Purchased Call/SPXFCDUE Index/SFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/28/2023	12/22/2025	4	771,382	430.13	50,430			5,742		138,426			(19,000)		1,839		0001
Purchased Call/SPXFCDUE Index/SFC0616$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2024	12/26/2025	7	3,145,558	431.66	197,668			23,506		551,367			(74,178)		7,679		0001
Purchased Call/SPXFCDUE Index/SFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/04/2024	12/26/2025	5	1,950,264	431.63	120,751			14,370		342,006			(45,347)		4,761		0001
Purchased Call/SPXFCDUE Index/SFC0616$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	12/26/2025	3	1,503,607	432.43	84,862			10,116		260,502			(32,018)		3,670		0001
Purchased Call/SPXFCDUE Index/SFC0616$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2024	12/29/2025	4	1,505,494	430.68	85,193			10,484		267,824			(32,056)		3,738		0001
Purchased Call/SPXFCDUE Index/SFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	6	3,460,946	426.57	207,406			26,617		653,848			(77,744)		8,782		0001
Purchased Call/SPXFCDUE Index/SFC0616$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/08/2024	01/02/2026	4	2,102,441	423.08	136,943			17,601		417,327			(51,429)		5,335		0001
Purchased Call/SPXFCDUE Index/SFC0616$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/09/2024	01/02/2026	5	2,080,080	421.48	149,316			19,234		422,145			(56,301)		5,278		0001
Purchased Call/SPXFCDUE Index/SFC0616$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/05/2026	4	879,779	422.09	62,494			8,285		177,007			(23,489)		2,268		0001
Purchased Call/SPXFCDUE Index/SFC0616$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/07/2026	3	331,864	422.09	23,998			3,242		66,735			(9,000)		864		0001
Purchased Call/SPXFCDUE Index/SFC0616$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/12/2024	01/08/2026	5	1,709,762	428.5	110,885			15,116		313,793			(41,542)		4,475		0001
Purchased Call/SPXFCDUE Index/SFC0616$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/09/2026	7	2,831,756	427.54	187,908			25,927		527,050			(70,510)		7,448		0001
Purchased Call/SPXFCDUE Index/SFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3	1,537,918	429.76	99,465			13,759		277,090			(37,310)		4,045		0001
Purchased Call/SPXFCDUE Index/SFC0616$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	01/09/2026	4	2,053,999	429.52	133,633			18,539		371,387			(50,310)		5,402		0001
Purchased Call/SPXFCDUE Index/SFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2024	01/12/2026	3	1,298,365	429.76	82,034			11,712		233,819			(30,956)		3,465		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	5	4,103,925	427.88	265,340			39,085		759,503			(99,381)		11,162		0001
Purchased Call/SPXFCDUE Index/SFC0616$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	4	3,091,890	425.93	217,777			32,160		588,491			(81,619)		8,409		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	2	2,207,981	429.6	155,388			22,975		398,476			(58,345)		6,005		0001
Purchased Call/SPXFCDUE Index/SFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2026	3	517,536	434.86	34,151			5,061		86,268			(12,871)		1,408		0001
Purchased Call/SPXFCDUE Index/SFC0617$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2024	01/22/2026	2	4,003,206	435.93	263,132			40,852		657,087			(98,426)		11,186		0001
Purchased Call/SPXFCDUE Index/SFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	3	2,183,125	437.16	142,244			22,288		344,986			(53,207)		6,127		0001
Purchased Call/SPXFCDUE Index/SFC0617$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2024	01/23/2026	6	1,842,503	437.62	128,143			20,437		288,982			(48,713)		5,171		0001
Purchased Call/SPXFCDUE Index/SFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	3	1,786,223	439.86	115,405			18,186		269,952			(43,320)		5,013		0001
Purchased Call/SPXFCDUE Index/SFC0617$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2024	01/26/2026	4	2,104,582	439.74	143,515			23,148		318,636			(53,864)		5,983		0001
Purchased Call/SPXFCDUE Index/SFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	2	2,750,276	443.52	175,131			28,870		390,377			(65,500)		7,918		0001
Purchased Call/SPXFCDUE Index/SFC0617$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	01/30/2026	4	2,073,879	443.62	115,954			19,301		293,850			(43,407)		5,995		0001
Purchased Call/SPXFCDUE Index/SFC0617$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	2	1,801,627	434.33	126,166			21,059		297,708			(47,253)		5,208		0001
Purchased Call/SPXFCDUE Index/SFC0617$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	01/30/2026	3	1,817,946	438.97	127,386			21,301		278,706			(47,819)		5,255		0001
Purchased Call/SPXFCDUE Index/SFC0617$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	02/02/2026	3	1,384,973	444.41	86,803			14,839		198,375			(32,573)		4,052		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	3	4,104,045	442.54	269,073			46,963		592,337			(100,667)		12,152		0001
Purchased Call/SPXFCDUE Index/SFC0617$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	6	2,206,898	442.73	151,930			26,814		317,480			(57,006)		6,560		0001
Purchased Call/SPXFCDUE Index/SFC0617$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	4	2,563,735	446.72	166,370			29,411		343,969			(62,390)		7,621		0001
Purchased Call/SPXFCDUE Index/SFC0617$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	02/06/2026	4	2,773,319	446.98	185,833			32,866		370,363			(69,725)		8,244		0001
Purchased Call/SPXFCDUE Index/SFC0617$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	02/09/2026	3	1,956,679	450.04	120,284			21,712		247,224			(45,123)		5,883		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	02/12/2026	5	4,268,369	449.47	240,637			44,362		545,118			(90,107)		12,979		0001
Purchased Call/SPXFCDUE Index/SFC0618$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	2	1,722,142	441.3	116,191			21,559		253,785			(43,459)		5,256		0001
Purchased Call/SPXFCDUE Index/SFC0618$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	5	2,263,966	444.3	148,408			27,712		316,991			(55,675)		6,910		0001
Purchased Call/SPXFCDUE Index/SFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	1	869,255	446.53	53,612			10,011		120,181			(20,104)		2,653		0001
Purchased Call/SPXFCDUE Index/SFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	1	1,421,654	444.46	85,915			16,064		198,503			(32,396)		4,339		0001
Purchased Call/SPXFCDUE Index/SFC0618$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2024	02/19/2026	3	2,589,624	444.46	157,728			30,558		361,623			(59,003)		8,076		0001
Purchased Call/SPXFCDUE Index/SFC0618$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	02/20/2026	5	1,647,987	441.26	110,496			21,601		242,987			(41,398)		5,158		0001
Purchased Call/SPXFCDUE Index/SFC0618$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	3	2,356,908	442.02	174,674			34,224		343,112			(65,445)		7,376		0001
Purchased Call/SPXFCDUE Index/SFC0618$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	2	1,303,284	451.69	83,642			16,410		164,848			(31,395)		4,079		0001
Purchased Call/SPXFCDUE Index/SFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	2	967,794	452.42	60,096			12,005		120,883			(22,540)		3,060		0001
Purchased Call/SPXFCDUE Index/SFC0618$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/29/2024	02/26/2026	4	3,266,723	450.81	210,699			42,883		407,723			(78,880)		10,436		0001
Purchased Call/SPXFCDUE Index/SFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2026	3	1,875,426	451.24	120,571			24,729		232,271			(45,134)		6,011		0001
Purchased Call/SPXFCDUE Index/SFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	4	2,052,450	450.23	137,860			28,359		258,923			(51,687)		6,579		0001
Purchased Call/SPXFCDUE Index/SFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	02/27/2026	3	2,105,404	453.04	141,492			29,135		252,215			(53,094)		6,748		0001
Purchased Call/SPXFCDUE Index/SFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	02/27/2026	3	1,472,860	456.32	91,506			18,883		165,797			(34,487)		4,721		0001
Purchased Call/SPXFCDUE Index/SFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2024	03/04/2026	3	3,279,171	455.46	192,349			40,756		375,708			(72,047)		10,684		0001
Purchased Call/SPXFCDUE Index/SFC0618$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/05/2026	4	1,309,293	449.87	89,882			19,222		171,162			(33,738)		4,280		0001
Purchased Call/SPXFCDUE Index/SFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	2	1,259,865	452.51	86,474			18,611		157,301			(32,398)		4,131		0001
Purchased Call/SPXFCDUE Index/SFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	2	1,044,034	457.29	63,932			13,778		119,521			(23,987)		3,424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0619$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	2	1,011,431	454.69	64,219			13,859		121,441			(24,187)		3,317		0001
Purchased Call/SPXFCDUE Index/SFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/09/2026	1	95,771	454.69	6,483			1,422		11,505			(2,435)		317		0001
Purchased Call/SPXFCDUE Index/SFC0619$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	2	2,974,041	453.64	204,579			45,312		353,126			(76,622)		9,907		0001
Purchased Call/SPXFCDUE Index/SFC0619$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	02/11/2026	1	50,031	450.04	3,546			676		6,505			(1,383)		152		0001
Purchased Call/SPXFCDUE Index/SFC0619$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	03/12/2026	5	1,728,506	458.43	108,832			24,355		187,477			(40,913)		5,775		0001
Purchased Call/SPXFCDUE Index/SFC0619$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	2	1,745,530	457.49	108,164			24,322		192,843			(40,511)		5,850		0001
Purchased Call/SPXFCDUE Index/SFC0619$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/13/2026	3	1,609,866	455.97	99,408			22,397		183,076			(37,308)		5,396		0001
Purchased Call/SPXFCDUE Index/SFC0619$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	3	2,206,273	453.08	149,606			33,751		264,792			(56,372)		7,394		0001
Purchased Call/SPXFCDUE Index/SFC0619$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	03/18/2026	5	3,049,363	456.32	202,031			46,748		344,944			(75,753)		10,375		0001
Purchased Call/SPXFCDUE Index/SFC0619$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/19/2026	2	1,347,263	458.83	92,675			21,575		150,248			(34,722)		4,597		0001
Purchased Call/SPXFCDUE Index/SFC0619$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	2	1,016,043	462.82	67,224			15,765		105,136			(25,178)		3,477		0001
Purchased Call/SPXFCDUE Index/SFC0619$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	3	1,498,743	465.11	93,598			21,990		142,794			(35,150)		5,129		0001
Purchased Call/SPXFCDUE Index/SFC0619$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2024	03/20/2026	2	1,965,585	464.63	120,081			28,241		189,111			(45,227)		6,727		0001
Purchased Call/SPXFCDUE Index/SFC0619$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2026	3	6,737,293	462.21	422,940			101,827		681,888			(158,415)		23,392		0001
Purchased Call/SPXFCDUE Index/SFC0619$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2026	3	1,659,011	460.83	113,045			27,394		172,580			(42,364)		5,776		0001
Purchased Call/SPXFCDUE Index/SFC0619$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	2	1,043,295	464.97	67,599			16,509		103,800			(25,332)		3,643		0001
Purchased Call/SPXFCDUE Index/SFC061A$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2026	2	907,885	446.95	55,250			14,987		125,152			(20,697)		3,343		0001
Purchased Call/SPXFCDUE Index/SFC061C$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2024	06/10/2026	3	4,562,303	459.93	316,268			109,751		496,776			(118,558)		18,992		0001
Purchased Call/SPXFCDUE Index/SFC061B$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	3	1,442,415	449.97	94,959			28,700		184,907			(35,585)		5,599		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061B$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2024	05/14/2026	2	1,555,325	455.05	108,851			33,700		182,917			(40,768)		6,119		0001
Purchased Call/SPXFCDUE Index/SFC061ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	2	1,290,964	444.7	80,004			21,852		184,639			(29,964)		4,766		0001
Purchased Call/SPXFCDUE Index/SFC061B$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2024	05/06/2026	3	6,726,957	449.16	436,218			130,317		873,926			(163,496)		25,994		0001
Purchased Call/SPXFCDUE Index/SFC061A$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	2	1,869,169	451.21	110,768			29,270		233,272			(41,721)		6,778		0001
Purchased Call/SPXFCDUE Index/SFC061A$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	2	1,331,470	457.22	83,582			21,191		153,509			(31,523)		4,727		0001
Purchased Call/SPXFCDUE Index/SFC061B$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	2	1,676,317	460.79	106,048			33,123		177,939			(39,840)		6,610		0001
Purchased Call/SPXFCDUE Index/SFC061A$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	2	681,786	453.94	45,607			11,548		83,348			(17,145)		2,420		0001
Purchased Call/SPXFCDUE Index/SFC0619$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2024	04/02/2026	3	2,153,924	458.93	136,420			34,366		232,977			(51,107)		7,646		0001
Purchased Call/SPXFCDUE Index/SFC061A$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	2	1,585,004	459.4	92,578			23,402		169,917			(34,720)		5,627		0001
Purchased Call/SPXFCDUE Index/SFC061B$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/09/2024	05/07/2026	3	1,929,202	450.05	110,117	11,451		39,251		246,928			(46,520)		7,472		0001
Purchased Call/SPXFCDUE Index/SFC0619$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	2	4,824,703	463.97	283,408			70,955		473,057			(106,140)		17,081		0001
Purchased Call/SPXFCDUE Index/SFC061B$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2024	04/29/2026	4	4,111,005	446.86	242,458			70,079		554,468			(90,844)		15,628		0001
Purchased Call/SPXFCDUE Index/SFC061A$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2026	3	1,321,912	456.37	80,131			20,960		154,891			(30,020)		4,781		0001
Purchased Call/SPXFCDUE Index/SFC061A$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	2	901,464	453.82	58,221			15,345		110,568			(21,812)		3,269		0001
Purchased Call/SPXFCDUE Index/SFC061B$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2024	05/20/2026	4	4,926,227	460.69	315,522			100,374		524,899			(118,290)		19,637		0001
Purchased Call/SPXFCDUE Index/SFC061CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	3	2,368,877	459.48	151,649			51,678		259,518			(56,810)		9,763		0001
Purchased Call/SPXFCDUE Index/SFC061C$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2026	2	4,413,231	457.58	259,245			85,269		498,585			(97,100)		17,893		0001
Purchased Call/SPXFCDUE Index/SFC061B$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	05/21/2026	5	2,273,824	462.67	133,999			42,868		233,751			(50,283)		9,084		0001
Purchased Call/SPXFCDUE Index/SFC061C$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/11/2024	06/05/2026	2	1,295,056	459.09	83,390			28,491		147,212			(31,403)		5,338		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/06/2024	06/03/2026	3	3,677,275	453.37	240,006			80,916		447,602			(89,905)		15,094		0001
Purchased Call/SPXFCDUE Index/SFC061CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	3	1,174,935	454.58	79,591			25,702		143,710			(29,917)		4,704		0001
Purchased Call/SPXFCDUE Index/SFC061C$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	1,420,681	452.38	91,809			30,480		175,635			(34,575)		5,772		0001
Purchased Call/SPXFCDUE Index/SFC061BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/28/2024	05/13/2026	3	4,861,343	452.21	329,483			101,731		600,454			(123,644)		19,084		0001
Purchased Call/SPXFCDUE Index/SFC061C$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/18/2024	06/12/2026	2	787,624	467.43	53,768			18,918		77,284			(20,249)		3,292		0001
Purchased Call/SPXFCDUE Index/SFC061BS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/01/2024	04/30/2026	4	1,876,472	442.61	118,883			34,561		271,375			(44,588)		7,150		0001
Purchased Call/SPXFCDUE Index/SFC061A$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/24/2024	04/22/2026	3	3,427,568	443.05	232,830			65,037		491,839			(87,213)		12,812		0001
Purchased Call/SPXFCDUE Index/SFC061C$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2024	06/12/2026	3	1,529,344	468.06	100,292			35,269		148,325			(37,724)		6,391		0001
Purchased Call/SPXFCDUE Index/SFC061C$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	2	2,018,407	459.07	119,279			38,389		221,613			(44,671)		8,081		0001
Purchased Call/SPXFCDUE Index/SFC061C$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	995,853	449.38	66,520			22,056		133,112			(24,963)		4,046		0001
Purchased Call/SPXFCDUE Index/SFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/20/2024	05/15/2026	2	1,374,616	460.4	88,428			27,653		151,544			(33,311)		5,420		0001
Purchased Call/SPXFCDUE Index/SFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2024	06/04/2026	2	1,270,878	454.58	87,410			29,591		155,945			(32,739)		5,227		0001
Purchased Call/SPXFCDUE Index/SFC061D$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2024	06/18/2026	2	1,612,339	471.64	100,786			36,251		146,635			(37,869)		6,817		0001
Purchased Call/SPXFCDUE Index/SFC061C$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/17/2024	06/11/2026	3	2,749,143	461.1	194,848			67,951		293,314			(73,047)		11,467		0001
Purchased Call/SPXFCDUE Index/SFC061A$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/26/2024	04/24/2026	4	2,615,011	443.87	176,732			50,244		370,325			(66,642)		9,823		0001
Purchased Call/SPXFCDUE Index/SFC061BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/03/2024	05/01/2026	3	2,192,691	442.84	149,495			43,806		315,962			(56,108)		8,375		0001
Purchased Call/SPXFCDUE Index/SFC061A$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2024	04/23/2026	2	2,369,092	447.31	149,604			42,002		316,859			(56,035)		8,877		0001
Purchased Call/SPXFCDUE Index/SFC061A$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/29/2024	04/24/2026	2	1,729,312	446.5	108,830			30,864		234,484			(40,988)		6,496		0001
Purchased Call/SPXFCDUE Index/SFC061D$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	1,517,267	472.9	94,745			34,037		134,717			(35,551)		6,415		0001

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Purchased Call/SPXFCDUE Index/SFC061D$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2024	06/18/2026	2	2,065,336	470.63	127,955			46,081		191,449			(48,251)		8,732		0001
Purchased Call/SPXFCDUE Index/SFC061BS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	3	2,394,910	441.11	157,320			46,017		354,799			(58,932)		9,147		0001
Purchased Call/SPXFCDUE Index/SFC061BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2024	05/01/2026	3	1,737,958	446.7	116,621			34,337		235,097			(44,094)		6,638		0001
Purchased Call/SPXFCDUE Index/SFC061CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	4	2,783,194	467.28	180,457			63,300		265,525			(67,664)		11,632		0001
Purchased Call/SPXFCDUE Index/SFC061D$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	2	1,802,051	471.54	114,918			42,486		165,012			(43,041)		7,735		0001
Purchased Call/SPXFCDUE Index/SFC061DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/26/2026	3	1,555,323	471.6	97,809			36,217		142,259			(36,704)		6,676		0001
Purchased Call/SPXFCDUE Index/SFC0619SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	2	2,724,133	466.22	166,687			40,809		254,644			(62,769)		9,512		0001
Purchased Call/SPXFCDUE Index/SFC061D$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	06/17/2026	2	5,821,373	471.9	376,645			134,436		526,026			(141,095)		24,566		0001
Purchased Call/SPXFCDUE Index/SFC061CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	2	2,248,349	459.46	142,806			48,748		246,401			(53,646)		9,266		0001
Purchased Call/SPXFCDUE Index/SFC061A$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	04/17/2026	4	1,415,563	443.6	86,486			23,668		206,066			(32,479)		5,226		0001
Purchased Call/SPXFCDUE Index/SFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2024	05/08/2026	1	1,049,468	452.79	65,941			19,974		131,943			(24,830)		4,074		0001
Purchased Call/SPXFCDUE Index/SFC061A$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	2	799,119	447.52	47,945			13,560		109,280			(17,958)		3,002		0001
Purchased Call/SPXFCDUE Index/SFC061ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	4	4,772,315	447.31	299,260			81,044		637,572			(112,511)		17,530		0001
Purchased Call/SPXFCDUE Index/SFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/24/2026	4	3,299,382	468.84	215,956			79,050		317,033			(80,894)		14,109		0001
Purchased Call/SPXFCDUE Index/SFC061A$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	3	784,955	456.64	44,900			11,850		91,584			(16,853)		2,847		0001
Purchased Call/SPXFCDUE Index/SFC061AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/12/2024	04/08/2026	4	7,753,828	456.73	478,008			124,376		875,609			(179,158)		27,972		0001
Purchased Call/SPXFCDUE Index/SFC061B$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	2	1,730,381	461.2	109,353			34,093		182,304			(40,958)		6,823		0001
Purchased Call/SPXFCDUE Index/SFC061DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2024	06/25/2026	3	1,124,363	470.38	72,919			26,830		105,073			(27,348)		4,817		0001
Purchased Call/SPXFCDUE Index/SFC061C$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	05/22/2026	2	1,547,914	458.2	95,980			30,981		172,617			(36,199)		6,197		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2024	05/26/2026	2	679,538	458.2	39,503			12,919		78,124			(14,836)		2,744		0001
Purchased Call/SPXFCDUE Index/SFC061BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	2	1,742,865	451.86	112,259			33,962		216,326			(42,117)		6,765		0001
Purchased Call/SPXFCDUE Index/SFC061C$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/31/2024	05/29/2026	2	989,440	453.47	59,462			19,692		123,636			(22,276)		4,020		0001
Purchased Call/SPXFCDUE Index/SFC061A$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/23/2024	04/17/2026	2	1,263,876	440.05	85,138			23,322		194,583			(32,068)		4,666		0001
Purchased Call/SPXFCDUE Index/SFC061H$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2024	09/21/2026	2	236,087	487.58	15,621			7,638		16,893			(5,850)		1,166		0001
Purchased Call/SPXFCDUE Index/SFC061HSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2026	2	2,143,913	488.13	144,548			72,391		152,463			(54,744)		10,646		0001
Purchased Call/SPXFCDUE Index/SFC061G$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/17/2024	09/14/2026	2	220,405	483.01	14,428			6,920		17,091			(5,409)		1,078		0001
Purchased Call/SPXFCDUE Index/SFC061E$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	08/05/2026	5	3,554,417	471.4	235,433			99,906		333,061			(88,296)		16,352		0001
Purchased Call/SPXFCDUE Index/SFC061DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	2	1,810,094	491.11	118,219			46,117		113,159			(44,522)		7,969		0001
Purchased Call/SPXFCDUE Index/SFC061E$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/30/2026	3	1,058,927	476.16	72,528			30,157		90,567			(27,171)		4,824		0001
Purchased Call/SPXFCDUE Index/SFC061FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	2,187,354	473.84	143,482			61,449		196,531			(53,840)		10,095		0001
Purchased Call/SPXFCDUE Index/SFC061E$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69	22,067			9,235		30,406			(8,275)		1,637		0001
Purchased Call/SPXFCDUE Index/SFC061FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	2	1,551,793	470.38	106,029			45,341		148,399			(39,710)		7,162		0001
Purchased Call/SPXFCDUE Index/SFC061ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	2	1,550,821	477.28	99,342			40,694		129,552			(37,428)		6,995		0001
Purchased Call/SPXFCDUE Index/SFC061FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	08/07/2026	5	1,783,001	474.73	119,318			51,272		157,610			(45,021)		8,229		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2024	07/15/2026	2	5,265,238	491.99	355,440			140,336		324,368			(133,124)		23,385		0001
Purchased Call/SPXFCDUE Index/SFC061D$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/10/2024	07/02/2026	3	3,125,613	484.77	201,691			76,586		221,737			(76,095)		13,565		0001
Purchased Call/SPXFCDUE Index/SFC061GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	08/28/2026	2	1,438,415	490.84	82,137			37,658		94,877			(30,974)		6,859		0001
Purchased Call/SPXFCDUE Index/SFC061D$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	1,662,731	479.79	114,552			43,434		130,431			(43,037)		7,216		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	2	2,070,565	493.75	120,140			46,738		122,342			(44,998)		9,116		0001
Purchased Call/SPXFCDUE Index/SFC061FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2024	08/19/2026	4	6,861,644	488.17	444,434			197,273		472,857			(166,772)		32,274		0001
Purchased Call/SPXFCDUE Index/SFC061GSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	09/16/2026	4	5,228,496	483.39	342,597			165,075		403,558			(128,366)		25,636		0001
Purchased Call/SPXFCDUE Index/SFC061GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2026	3	2,444,607	482.87	155,385			72,088		188,727			(58,211)		11,762		0001
Purchased Call/SPXFCDUE Index/SFC061GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/10/2026	3	924,587	477.13	62,812			29,786		79,660			(23,562)		4,494		0001
Purchased Call/SPXFCDUE Index/SFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2026	3	1,830,902	482.2	130,801			63,514		144,743			(48,992)		9,003		0001
Purchased Call/SPXFCDUE Index/SFC061HS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2026	2	1,008,959	483.13	65,533			31,652		78,325			(24,544)		4,954		0001
Purchased Call/SPXFCDUE Index/SFC061ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2026	3	2,136,331	496.22	119,206			47,423		120,339			(44,792)		9,505		0001
Purchased Call/SPXFCDUE Index/SFC061GSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	09/15/2026	2	250,228	483.01	16,391			7,872		19,421			(6,135)		1,225		0001
Purchased Call/SPXFCDUE Index/SFC061HS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2024	09/18/2026	4	3,465,378	488.57	225,357			109,694		243,043			(84,717)		17,040		0001
Purchased Call/SPXFCDUE Index/SFC061GST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	3	1,586,451	483.01	104,598			49,938		122,755			(39,400)		7,723		0001
Purchased Call/SPXFCDUE Index/SFC061GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	2	1,255,301	482.45	78,155			36,441		97,856			(29,272)		6,049		0001
Purchased Call/SPXFCDUE Index/SFC061HST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/29/2026	2	394,552	489.77	24,422			12,205		27,257			(9,150)		1,970		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/23/2026	2	4,348,959	488.28	288,253			141,552		311,637			(107,949)		21,535		0001
Purchased Call/SPXFCDUE Index/SFC061HSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2024	09/25/2026	2	1,384,751	489.77	92,891			46,183		95,452			(35,013)		6,876		0001
Purchased Call/SPXFCDUE Index/SFC061DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/12/2024	07/01/2026	4	4,213,154	471.22	289,258			108,837		388,914			(108,368)		18,252		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2024	08/06/2026	2	1,678,805	471.89	108,139			46,028		155,987			(40,515)		7,736		0001
Purchased Call/SPXFCDUE Index/SFC061GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	2	308,169	490.84	18,495			8,523		20,351			(6,936)		1,476		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2026	3	1,943,156	489.11	125,793			61,984		135,436			(47,119)		9,636		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/05/2024	07/02/2026	2	1,685,532	475.45	115,192			43,597		139,582			(43,142)		7,315		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	3	1,445,068	485.23	97,034			42,559		105,161			(36,540)		6,744		0001
Purchased Call/SPXFCDUE Index/SFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/28/2026	3	2,143,383	487.13	145,579			66,653		152,082			(54,608)		10,221		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/21/2024	08/20/2026	2	1,209,327	487.87	79,524			35,353		83,937			(29,786)		5,697		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/26/2024	08/21/2026	2	1,338,214	485.05	93,456			41,831		98,308			(35,065)		6,314		0001
Purchased Call/SPXFCDUE Index/SFC061GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2024	09/11/2026	3	1,656,072	478.56	112,120			53,365		139,127			(42,003)		8,062		0001
Purchased Call/SPXFCDUE Index/SFC061DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2024	06/26/2026	3	2,468,287	470.46	162,052			60,164		230,629			(61,108)		10,595		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/23/2024	08/21/2026	2	1,044,091	490.28	66,161			29,644		69,183			(24,902)		4,926		0001
Purchased Call/SPXFCDUE Index/SFC061ESU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/05/2024	07/31/2026	3	1,146,208	473.27	71,921			30,157		103,513			(27,097)		5,230		0001
Purchased Call/SPXFCDUE Index/SFC061DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/11/2024	07/09/2026	4	1,629,338	485.51	115,164			44,599		114,356			(43,205)		7,161		0001
Purchased Call/SPXFCDUE Index/SFC061GSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2024	09/09/2026	3	2,540,158	475.16	172,045			81,216		226,607			(64,460)		12,330		0001
Purchased Call/SPXFCDUE Index/SFC061FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	3	3,593,613	474.43	250,940			108,775		320,054			(94,009)		16,719		0001
Purchased Call/SPXFCDUE Index/SFC061FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/13/2026	4	1,923,894	478.95	132,297			57,810		157,742			(49,740)		8,965		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	3	1,681,920	474.9	111,889			45,761		146,966			(41,978)		7,586		0001
Purchased Call/SPXFCDUE Index/SFC061ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/18/2024	07/17/2026	2	2,123,336	488.55	127,101			50,668		140,966			(47,600)		9,463		0001
Purchased Call/SPXFCDUE Index/SFC061ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/31/2024	07/23/2026	3	2,333,034	484.88	131,592			53,511		167,757			(49,347)		10,505		0001
Purchased Call/SPXFCDUE Index/SFC061FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	3	1,955,674	480.11	133,529			58,346		157,054			(49,995)		9,127		0001
Purchased Call/SPXFCDUE Index/SFC061ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	2,141,869	481.65	127,629			53,344		165,112			(47,798)		9,774		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	3	1,742,514	484.4	114,483			50,125		128,878			(42,941)		8,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061ES$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/25/2024	07/24/2026	2	2,638,442	476.76	165,228			67,468		222,602			(61,884)		11,900		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	08/26/2026	3	2,427,555	488.59	157,531			71,341		166,917			(59,030)		11,541		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/23/2024	07/17/2026	2	3,369,997	480.52	232,983			93,132		263,029			(87,733)		15,019		0001
Purchased Call/SPXFCDUE Index/SFC061ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	4	2,252,113	484.14	137,020			55,044		163,581			(51,741)		10,037		0001
Purchased Call/SPXFCDUE Index/SFC061D$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	3	1,471,533	486.85	101,018			39,360		100,594			(37,913)		6,479		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08	13,368			6,297		17,800			(5,013)		933		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/18/2024	09/04/2026	4	1,570,341	473.08	106,594			49,873		145,254			(40,168)		7,567		0001
Purchased Call/SPXFCDUE Index/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/12/2024	07/22/2026	3	3,933,798	485.78	246,626			99,775		277,364			(92,394)		17,683		0001
Purchased Call/SPXFCDUE Index/SFC061GSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/16/2024	09/11/2026	3	1,919,413	480.96	129,230			61,907		154,299			(48,751)		9,344		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/17/2025	08/21/2026	3	1,818,432	489.37	104,740	6,096		51,750		122,705			(40,354)		8,580		0001
Purchased Call/SPXFCDUE Index/SFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/30/2024	09/25/2026	2	2,509,854	490.27	163,797			81,247		171,360			(61,484)		12,463		0001
Purchased Call/SPXFCDUE Index/SFC061FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/28/2024	08/27/2026	2	767,648	489.45	47,955			21,779		51,946			(17,968)		3,655		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,205,935	480.17	71,647			33,440		98,100			(26,861)		5,811		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	1	180,379	490.84	10,323			4,777		11,929			(3,871)		867		0001
Purchased Call/SPXFCDUE Index/SFC061ES$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/01/2024	07/29/2026	4	4,514,443	477.91	283,473			117,423		373,188			(106,191)		20,532		0001
Purchased Call/SPXFCDUE Index/SFC061DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	07/09/2024	07/08/2026	2	4,392,343	484.59	289,510			111,525		313,778			(108,439)		19,270		0001
Purchased Call/SPXFCDUE Index/SFC061H$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/24/2024	09/22/2026	3	385,514	487.58	25,716			12,620		27,629			(9,632)		1,906		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	2	2,302,443	486.32	155,421			71,174		165,960			(58,350)		10,979		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	09/23/2024	09/18/2026	2	1,364,659	487.58	89,956			43,792		97,535			(33,863)		6,710		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2024	09/01/2026	1	245,121	490.84	14,018			6,477		16,192			(5,264)		1,176		0001
Purchased Call/SPXFCDUE Index/SFC061FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2024	08/25/2026	1	63,295	490.28	4,059			1,834		4,204			(1,522)		300		0001
Purchased Call/SPXFCDUE Index/SFC0611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/08/2024	10/06/2026	1	149,064	488.51	9,682			4,934		10,589			(3,631)		751		0001
Purchased Call/SPXFCDUE Index/SFC0611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	1	1,958,688	491.09	134,251			69,261		132,995			(50,344)		9,913		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	10/23/2026	3	1,570,752	489.5	98,376	4,047		54,815		110,960			(38,480)		8,097		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/24/2024	10/22/2026	2	2,458,985	497.98	139,889			74,308		147,731			(52,394)		12,660		0001
Purchased Call/SPXFCDUE Index/SFC0611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2024	10/01/2026	3	2,092,476	485.65	139,124			70,175		156,410			(52,334)		10,477		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	334,621	498.89	21,633			12,038		20,067			(8,079)		1,762		0001
Purchased Call/SPXFCDUE Index/SFC061MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	3	2,119,345	500.13	132,582			77,020		126,115			(49,731)		11,381		0001
Purchased Call/SPXFCDUE Index/SFC061KS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/28/2026	3	4,153,602	493.35	270,321			145,798		273,848			(101,259)		21,550		0001
Purchased Call/SPXFCDUE Index/SFC0611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2026	2	2,289,276	488.7	156,945			80,333		162,352			(58,781)		11,571		0001
Purchased Call/SPXFCDUE Index/SFC061KSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	3	1,496,444	497.71	97,831			54,284		91,630			(36,706)		7,852		0001
Purchased Call/SPXFCDUE Index/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	12/24/2026	3	2,601,939	482.95	151,164	11,628		101,497		214,337			(61,137)		14,445		0001
Purchased Call/SPXFCDUE Index/SFC061LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/17/2024	11/19/2026	2	1,410,891	491.04	93,466			53,662		98,781			(35,288)		7,522		0001
Purchased Call/SPXFCDUE Index/SFC061LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	3	1,599,397	494.56	97,918			55,147		104,575			(36,703)		8,465		0001
Purchased Call/SPXFCDUE Index/SFC061KS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2026	2	1,087,357	494.26	68,395			37,006		70,545			(25,630)		5,649		0001
Purchased Call/SPXFCDUE Index/SFC0611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	3	2,274,934	488.51	142,079			71,981		161,378			(53,543)		11,406		0001
Purchased Call/SPXFCDUE Index/SFC061HSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2026	4	2,514,506	491.51	150,379			75,381		168,160			(56,369)		12,573		0001
Purchased Call/SPXFCDUE Index/SFC061NSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	3	2,288,698	481.25	151,499			92,725		193,837			(56,841)		12,621		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95	27,721			15,671		31,696			(10,353)		2,281		0001
Purchased Call/SPXFCDUE Index/SFC061JSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/28/2024	10/23/2026	3	1,467,784	491.78	96,522			51,659		99,378			(36,323)		7,567		0001
Purchased Call/SPXFCDUE Index/SFC061NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/20/2024	12/18/2026	3	1,378,879	483.09	90,091			55,257		113,202			(33,896)		7,604		0001
Purchased Call/SPXFCDUE Index/SFC061QSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95	56,087			34,948		71,703			(20,946)		4,851		0001
Purchased Call/SPXFCDUE Index/SFC061KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,817,941	478.12	268,437			147,334		332,813			(100,531)		19,984		0001
Purchased Call/SPXFCDUE Index/SFC061NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/16/2026	3	3,482,759	503.8	178,996			108,706		196,968			(67,107)		19,163		0001
Purchased Call/SPXFCDUE Index/SFC061LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2026	3	2,373,488	497.79	147,310			82,794		146,099			(55,145)		12,562		0001
Purchased Call/SPXFCDUE Index/SFC061KS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/01/2024	10/30/2026	2	1,389,047	480.57	88,866			48,342		115,771			(33,312)		7,225		0001
Purchased Call/SPXFCDUE Index/SFC061KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/11/2024	10/02/2026	4	1,468,387	485.77	94,157			47,632		109,626			(35,347)		7,362		0001
Purchased Call/SPXFCDUE Index/SFC061NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/17/2024	12/11/2026	4	1,918,155	501.81	121,158	2,806		74,793		112,042			(46,607)		10,494		0001
Purchased Call/SPXFCDUE Index/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/15/2024	10/13/2026	1	176,785	494.85	11,271			5,853		11,194			(4,227)		900		0001
Purchased Call/SPXFCDUE Index/SFC061MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/27/2024	11/27/2026	2	2,811,739	497.7	188,512			109,827		175,325			(70,626)		15,135		0001
Purchased Call/SPXFCDUE Index/SFC061LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/20/2026	3	1,661,399	494	109,424			62,743		110,359			(41,052)		8,868		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/05/2024	10/30/2026	3	2,134,749	479.64	138,314			75,393		180,841			(52,075)		11,104		0001
Purchased Call/SPXFCDUE Index/SFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	3	2,035,770	506.44	128,009			76,830		109,003			(47,913)		11,138		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2026	1	433,439	501.81	28,018			16,934		25,397			(10,449)		2,382		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/26/2026	2	303,631	491.78	19,875			10,670		20,579			(7,434)		1,571		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2026	1	212,630	498.89	13,753			7,662		12,768			(5,129)		1,121		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2026	1	1,101,266	487.95	71,131			40,255		81,438			(26,528)		5,857		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/05/2026	3	288,758	488.51	18,320			9,315		20,496			(6,869)		1,454		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2026	2	1,374,770	496.98	89,012			46,642		83,826			(33,331)		7,023		0001
Purchased Call/SPXFCDUE Index/SFC061KS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/07/2024	11/06/2026	3	2,122,337	495.42	139,858			77,295		135,712			(52,348)		11,137		0001
Purchased Call/SPXFCDUE Index/SFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2026	4	3,300,714	501.04	154,822	2,347		95,680		196,772			(58,815)		18,182		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2026	1	261,521	501.77	16,915			9,898		15,137			(6,309)		1,414		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/26/2024	12/24/2026	5	4,416,724	487.42	262,739	3,094		165,184		337,008			(99,885)		24,521		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,710,147	487.95	112,254			63,363		126,178			(42,259)		9,051		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2026	2	4,740,177	497	308,034			163,144		289,956			(115,367)		24,373		0001
Purchased Call/SPXFCDUE Index/SFC061JSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2026	3	1,897,182	491.27	123,953			66,243		129,681			(46,496)		9,780		0001
Purchased Call/SPXFCDUE Index/SFC061KS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	3	2,361,458	492.04	143,106			77,561		160,032			(53,545)		12,283		0001
Purchased Call/SPXFCDUE Index/SFC061ISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/04/2024	10/02/2026	3	933,602	484.08	63,742			32,240		71,904			(23,935)		4,681		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/15/2026	2	2,408,246	493.83	163,905			85,464		155,786			(61,386)		12,286		0001
Purchased Call/SPXFCDUE Index/SFC061MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2026	4	3,440,960	496.84	231,367			134,147		217,711			(86,786)		18,478		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	11/27/2026	2	1,038,128	501.77	67,523			39,418		59,982			(25,399)		5,588		0001
Purchased Call/SPXFCDUE Index/SFC061NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/10/2024	12/10/2026	4	1,755,986	499.16	123,279			73,780		107,614			(46,166)		9,596		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2026	3	1,420,174	497.85	90,570			50,693		87,188			(33,903)		7,507		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/06/2024	12/04/2026	2	992,405	507.76	59,002			35,006		51,469			(22,212)		5,386		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/04/2024	12/04/2026	3	1,429,238	507.49	91,609			54,089		74,508			(34,283)		7,756		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/21/2024	11/20/2026	3	1,667,306	491.08	109,655			62,638		116,804			(41,058)		8,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2026	1	99,406	495.47	6,414			3,691		6,440			(2,392)		533		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/05/2024	12/03/2026	3	789,178	502.86	54,262			31,985		44,851			(20,330)		4,278		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/16/2024	12/11/2026	3	1,424,335	502.69	91,440			55,062		81,842			(34,305)		7,792		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2026	2	1,011,418	483.51	77,648			42,771		80,311			(29,086)		5,301		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2026	2	3,218,692	502.51	210,368			123,576		183,949			(78,791)		17,427		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/25/2024	10/27/2026	1	338,822	491.78	21,990			11,810		22,986			(8,201)		1,756		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/19/2026	1	98,286	499.42	6,388			3,365		5,721			(2,386)		504		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2026	2	1,564,032	498.9	99,039			55,349		94,021			(37,111)		8,258		0001
Purchased Call/SPXFCDUE Index/SFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/16/2026	3	3,005,699	496.82	201,679			105,857		183,841			(75,644)		15,354		0001
Purchased Call/SPXFCDUE Index/SFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	2	3,047,253	492.43	204,670			105,581		201,704			(76,748)		15,423		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2026	3	2,893,904	489.15	191,149			108,884		209,706			(71,770)		15,410		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/25/2024	11/20/2026	3	1,278,863	495.47	83,612			47,978		82,682			(31,441)		6,826		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/08/2024	11/06/2026	4	2,099,487	498.89	133,681			74,223		125,698			(50,378)		11,017		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	10/12/2026	1	58,848	494.85	3,505			1,910		3,722			(1,383)		299		0001
Purchased Call/SPXFCDUE Index/SFC0611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2026	2	3,010,396	483.75	213,240			108,864		233,752			(79,887)		15,196		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/20/2026	1	172,126	499.42	11,193			5,904		10,030			(4,175)		884		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/23/2024	10/16/2026	3	1,058,971	499.42	65,521			34,438		61,576			(24,654)		5,410		0001
Purchased Call/SPXFCDUE Index/SFC0611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/14/2024	10/09/2026	3	1,289,958	494.85	87,362			45,085		81,510			(32,899)		6,529		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/16/2024	10/14/2026	2	3,149,254	499.6	188,134			97,834		182,015			(70,464)		16,045		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	769,631	501.81	49,718			30,022		45,051			(18,568)		4,225		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	108,401	495.47	6,990			4,019		7,017			(2,610)		581		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	1,239,803	506.03	80,782			47,822		66,457			(30,265)		6,728		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76	68,476			40,690		54,920			(25,573)		5,757		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	2	2,464,880	502	153,563			91,680		143,185			(57,512)		13,454		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/23/2026	3	4,878,237	484.76	323,209			199,538		389,550			(121,082)		27,053		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	3	1,949,427	481.62	125,316			76,480		164,076			(46,912)		10,750		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	12/30/2026	2	3,192,541	480.28	194,836	5,812		125,765		275,565			(75,129)		17,842		0001
Purchased Call/SPXFCDUE Index/SFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	89,247	483.09	5,758			3,536		7,328			(2,148)		494		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	424,609	483.09	27,383			16,799		34,874			(10,226)		2,349		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	273,752	479.64	17,731			9,694		23,227			(6,613)		1,431		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	215,937	479.64	13,980			7,634		18,302			(5,221)		1,127		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/01/2024	09/28/2026	1	242,960	489.77	14,872			7,426		16,763			(5,585)		1,211		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	601,788	507.76	38,996			23,194		31,316			(14,544)		3,281		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	233,217	501.77	15,075			8,813		13,489			(5,630)		1,260		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	558,699	482.95	36,042			22,477		46,087			(13,442)		3,119		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/27/2027	3	3,316,378	478.86		221,208		146,995		296,845			(74,326)		19,095		0001
Purchased Call/SPXFCDUE Index/SFC061PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/15/2027	4	2,992,648	482.31		196,800		128,373		251,987			(68,741)		17,016		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/29/2025	01/28/2027	4	2,042,144	481.16		128,855		86,207		176,045			(42,782)		11,770		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/25/2027	1	1,206,565	486.53		77,836		51,498		95,005			(26,513)		6,933		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	01/29/2027	5	2,847,814	479.46		185,568		124,073		252,725			(61,788)		16,431		0001
Purchased Call/SPXFCDUE Index/SFC061PSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/22/2025	01/21/2027	2	4,414,365	484.31		292,338		191,886		359,778			(100,628)		25,258		0001
Purchased Call/SPXFCDUE Index/SFC061PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/08/2027	3	2,603,095	474.93		168,430		108,139		246,718			(60,450)		14,691		0001
Purchased Call/SPXFCDUE Index/SFC061SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/24/2027	3	5,731,108	471.19		351,840		247,366		585,716			(104,698)		33,939		0001
Purchased Call/SPXFCDUE Index/SFC061PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/14/2027	2	804,876	475.08		57,159		37,042		76,235			(20,141)		4,572		0001
Purchased Call/SPXFCDUE Index/SFC061PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/15/2025	01/13/2027	2	3,305,853	475.03		213,822		137,954		313,205			(75,953)		18,757		0001
Purchased Call/SPXFCDUE Index/SFC061RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/05/2027	5	3,432,108	477.42		227,506		154,920		315,978			(72,812)		19,944		0001
Purchased Call/SPXFCDUE Index/SFC061RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	02/11/2027	2	2,635,369	479.58		161,937		111,141		235,275			(50,879)		15,407		0001
Purchased Call/SPXFCDUE Index/SFC061TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/12/2027	4	2,774,003	451.46		175,866		127,810		371,775			(48,436)		16,682		0001
Purchased Call/SPXFCDUE Index/SFC061RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	3	2,260,030	482.8		146,034		100,768		191,826			(45,747)		13,226		0001
Purchased Call/SPXFCDUE Index/SFC0610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	01/29/2027	4	3,953,290	479.41		246,506		165,493		351,114			(81,187)		22,809		0001
Purchased Call/SPXFCDUE Index/SFC061TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/12/2027	4	3,929,669	448.97		271,487		197,623		544,821			(74,537)		23,632		0001
Purchased Call/SPXFCDUE Index/SFC0615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	4	3,839,942	461.43		258,705		183,322		454,875			(75,980)		22,784		0001
Purchased Call/SPXFCDUE Index/SFC0610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	12/31/2026	4	1,692,296	480.75		108,145		68,327		145,267			(39,920)		9,468		0001
Purchased Call/SPXFCDUE Index/SFC061RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/05/2027	4	2,314,866	480.48		143,059		97,238		202,879			(46,129)		13,452		0001
Purchased Call/SPXFCDUE Index/SFC061RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/20/2025	02/19/2027	4	1,952,701	482.57		113,119		79,053		166,750			(34,306)		11,507		0001
Purchased Call/SPXFCDUE Index/SFC0615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/31/2025	03/05/2027	4	4,204,692	455.34		273,548		196,560		544,717			(77,674)		25,118		0001
Purchased Call/SPXFCDUE Index/SFC0615SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/10/2027	5	4,845,409	451.53		316,424		232,221		648,510			(84,467)		29,084		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	02/18/2027	3	2,174,850	483.11		138,284		96,234		183,916			(42,153)		12,803		0001
Purchased Call/SPXFCDUE Index/SFC061TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	3,538,900	453.89		245,997		181,696		459,388			(64,485)		21,422		0001
Purchased Call/SPXFCDUE Index/SFC061USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	4	2,530,244	450.08		169,339		126,742		346,390			(42,753)		15,402		0001
Purchased Call/SPXFCDUE Index/SFC0610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/04/2027	2	911,292	480.75		58,628		37,105		78,264			(21,638)		5,121		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/22/2027	4	1,072,685	487.46		67,663		44,665		83,057			(23,139)		6,144		0001
Purchased Call/SPXFCDUE Index/SFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	2,327,653	477.65		153,330		96,655		210,330			(56,983)		13,023		0001
Purchased Call/SPXFCDUE Index/SFC0610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/29/2027	4	3,462,826	481.16		217,780		145,921		298,918			(72,347)		19,979		0001
Purchased Call/SPXFCDUE Index/SFC061PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/08/2027	3	3,897,643	479.31		240,459		153,767		343,853			(87,018)		21,996		0001
Purchased Call/SPXFCDUE Index/SFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	02/01/2027	1	425,479	479.41		27,469		18,439		37,830			(9,094)		2,462		0001
Purchased Call/SPXFCDUE Index/SFC0610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/02/2027	2	634,415	479.41		41,177		27,723		56,451			(13,555)		3,675		0001
Purchased Call/SPXFCDUE Index/SFC061RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	02/12/2027	5	3,364,299	478.28		227,102		156,452		307,136			(71,279)		19,688		0001
Purchased Call/SPXFCDUE Index/SFC0610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/05/2027	2	3,505,606	479.25		228,361		154,653		313,397			(74,033)		20,371		0001
Purchased Call/SPXFCDUE Index/SFC061RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/12/2027	5	3,194,650	483.08		200,121		138,461		269,918			(61,917)		18,695		0001
Purchased Call/SPXFCDUE Index/SFC061RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/09/2027	1	463,679	477.42		29,917		20,383		42,809			(9,604)		2,705		0001
Purchased Call/SPXFCDUE Index/SFC061RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/25/2025	02/19/2027	5	4,900,938	485.08		298,599		208,380		401,761			(90,832)		28,881		0001
Purchased Call/SPXFCDUE Index/SFC061TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/19/2027	3	3,234,073	454.79		208,183		153,259		414,644			(55,415)		19,577		0001
Purchased Call/SPXFCDUE Index/SFC061TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/18/2025	03/17/2027	3	4,214,862	455.12		263,676		193,055		549,547			(70,789)		25,467		0001
Purchased Call/SPXFCDUE Index/SFC061SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	02/26/2027	3	2,830,748	465.36		170,089		120,662		316,404			(49,591)		16,796		0001
Purchased Call/SPXFCDUE Index/SFC061SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/28/2025	03/01/2027	2	1,100,496	465.36		69,589		49,412		123,029			(20,331)		6,549		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061T$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/19/2025	03/18/2027	3	4,147,630	452.23		277,504		203,457		550,706			(74,258)		25,084		0001
Purchased Call/SPXFCDUE Index/SFC061RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/19/2027	3	2,587,437	473.28		161,923		113,299		256,022			(48,783)		15,247		0001
Purchased Call/SPXFCDUE Index/SFC061S$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/22/2027	1	558,556	473.28		36,049		25,239		55,222			(10,899)		3,301		0001
Purchased Call/SPXFCDUE Index/SFC061S$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/04/2027	4	1,913,761	455.96		126,795		90,580		245,524			(36,318)		11,421		0001
Purchased Call/SPXFCDUE Index/SFC061S$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	3	2,475,593	455.73		150,586		108,296		318,945			(42,413)		14,788		0001
Purchased Call/SPXFCDUE Index/SFC061RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/17/2027	3	2,918,441	483.08		185,931		128,956		246,739			(57,080)		17,164		0001
Purchased Call/SPXFCDUE Index/SFC061PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	2	1,007,378	480.39		65,122		42,398		87,563			(22,920)		5,728		0001
Purchased Call/SPXFCDUE Index/SFC061PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2027	3	1,653,059	479.99		108,967		70,961		144,636			(38,265)		9,399		0001
Purchased Call/SPXFCDUE Index/SFC0610$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/26/2027	1	829,542	486.53		53,539		35,447		65,337			(18,212)		4,771		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/07/2027	2	699,287	478.92		45,235		28,799		62,033			(16,453)		3,942		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	12/31/2026	3	1,011,281	478.67		65,021		40,996		89,859			(24,161)		5,658		0001
Purchased Call/SPXFCDUE Index/SFC0610$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/04/2025	02/03/2027	3	2,391,586	476.76		158,619		107,068		222,232			(51,627)		13,869		0001
Purchased Call/SPXFCDUE Index/SFC061PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/19/2025	01/22/2027	3	2,675,420	486.07		174,688		115,123		215,869			(59,860)		15,324		0001
Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/07/2025	01/06/2027	1	2,554,099	481.81		157,229		99,917		215,786			(57,370)		14,383		0001
Purchased Call/SPXFCDUE Index/SFC061PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/17/2025	01/19/2027	3	724,186	482.31		45,530		30,079		60,968			(15,558)		4,135		0001
Purchased Call/SPXFCDUE Index/SFC061PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/11/2027	1	717,745	474.93		46,173		29,660		68,025			(16,612)		4,064		0001
Purchased Call/SPXFCDUE Index/SFC061T$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/12/2027	5	2,557,234	453.36		165,784		121,203		341,384			(44,703)		15,378		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/30/2025	01/22/2027	3	2,219,417	486.53		129,863		85,851		174,571			(44,130)		12,712		0001
Purchased Call/SPXFCDUE Index/SFC061T$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/25/2025	03/24/2027	2	3,877,890	458.86		251,340		186,363		480,746			(65,143)		23,584		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061U5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/25/2027	4	2,357,110	455.38		141,574		105,739		307,095			(36,213)		14,348		0001
Purchased Call/SPXFCDUE Index/SFC061S8N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/05/2027	3	2,641,727	458.6		163,065		116,923		326,691			(46,534)		15,781		0001
Purchased Call/SPXFCDUE Index/SFC061S89	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2025	02/26/2027	4	3,795,343	468.07		226,652		160,228		407,302			(66,848)		22,519		0001
Purchased Call/SPXFCDUE Index/SFC061S88	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/03/2025	02/25/2027	3	2,625,595	468.22		162,985		114,966		280,864			(48,181)		15,564		0001
Purchased Call/SPXFCDUE Index/SFC061U89	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/28/2025	03/29/2027	1	219,187	450.08		14,241		10,656		30,731			(3,623)		1,339		0001
Purchased Call/SPXFCDUE Index/SFC061T8R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/22/2027	2	678,034	453.89		44,148		32,621		90,124			(11,638)		4,116		0001
Purchased Call/SPXFCDUE Index/SFC061S8Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2025	03/11/2027	4	3,188,190	450.96		207,563		150,206		430,135			(57,532)		19,155		0001
Purchased Call/SPXFCDUE Index/SFC061U80	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/26/2025	03/25/2027	4	2,770,580	459.1		171,953		127,871		342,525			(44,269)		16,865		0001
Purchased Call/SPXFCDUE Index/SFC061QSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2025	02/04/2027	1	2,440,919	478.26		159,952		108,028		221,590			(52,001)		14,170		0001
Purchased Call/SPXFCDUE Index/SFC0610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2027	1	264,060	480.75		17,045		10,794		22,704			(6,287)		1,485		0001
Purchased Call/SPXFCDUE Index/SFC061PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/10/2025	01/12/2027	1	741,136	474.93		47,707		30,669		70,257			(17,141)		4,201		0001
Purchased Call/SPXFCDUE Index/SFC061R8A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2025	02/10/2027	2	4,471,863	479.49		287,029		196,274		399,539			(90,899)		26,117		0001
Purchased Call/SPXFCDUE Index/SFC061S81	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/21/2025	02/23/2027	1	525,450	473.28		33,928		23,768		51,975			(10,243)		3,109		0001
Purchased Call/SPXFCDUE Index/SFC061S8R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/07/2025	03/08/2027	1	302,598	455.73		19,654		14,139		39,004			(5,565)		1,813		0001
Purchased Call/SPXFCDUE Index/SFC061S8J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/04/2025	03/03/2027	2	5,160,778	460.14		313,749		223,574		623,486			(90,358)		30,770		0001
Purchased Call/SPXFCDUE Index/SFC061R8M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/16/2027	1	633,839	483.08		40,914		28,308		53,547			(12,744)		3,724		0001
Purchased Call/SPXFCDUE Index/SFC061T8A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/14/2025	03/15/2027	1	484,753	453.36		31,436		22,918		64,742			(8,601)		2,923		0001
Purchased Call/SPXFCDUE Index/SFC061T8M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2025	03/19/2027	3	3,411,855	454.19		225,198		166,159		441,071			(59,502)		20,653		0001
Purchased Call/SPXFCDUE Index/SFC061R96	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/07/2025	02/08/2027	1	771,718	477.42		49,760		33,881		71,099			(15,997)		4,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/27/2025	03/25/2027	3	1,828,232	456.15		115,546		86,140		235,636			(29,681)		11,129		0001
Purchased Call/SPXFCDUE Index/SFC061XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/27/2025	05/14/2027	4	2,399,104	461.61		157,263		128,091		289,892			(29,607)		15,264		0001
Purchased Call/SPXFCDUE Index/SFC061VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/09/2027	4	2,817,426	445.23		186,806		143,238		412,505			(44,034)		17,387		0001
Purchased Call/SPXFCDUE Index/SFC061WS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/25/2025	04/26/2027	2	332,223	448.83		21,747		17,118		47,621			(4,684)		2,081		0001
Purchased Call/SPXFCDUE Index/SFC16107	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4	3,760,457	462.2		260,161		224,833		455,019			(35,718)		24,604		0001
Purchased Call/SPXFCDUE Index/SFC16109E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/25/2025	06/24/2027	3	2,482,113	471.94		161,556		140,187		262,245			(21,546)		16,331		0001
Purchased Call/SPXFCDUE Index/SFC061WSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	05/03/2027	1	207,215	452.45		13,513		10,762		28,312			(2,791)		1,306		0001
Purchased Call/SPXFCDUE Index/SFC061WSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/30/2027	3	2,466,625	450.32		165,246		131,458		338,821			(34,258)		15,507		0001
Purchased Call/SPXFCDUE Index/SFC061WSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/05/2025	04/30/2027	3	2,982,685	452.45		189,741		151,172		398,245			(38,746)		18,751		0001
Purchased Call/SPXFCDUE Index/SFC061US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/07/2025	04/01/2027	3	3,146,690	453.07		208,514		156,856		414,227			(51,803)		19,278		0001
Purchased Call/SPXFCDUE Index/SFC061ZSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/16/2027	3	5,887,710	467.61		362,142		310,882		659,894			(52,062)		38,491		0001
Purchased Call/SPXFCDUE Index/SFC16103	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/17/2027	4	1,877,470	463.71		121,585		104,971		222,456			(16,998)		12,284		0001
Purchased Call/SPXFCDUE Index/SFC061ZS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/07/2027	1	280,321	466.8		18,193		15,365		31,678			(2,887)		1,819		0001
Purchased Call/SPXFCDUE Index/SFC061XS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/14/2027	4	2,281,979	462.47		151,506		123,491		272,430			(28,470)		14,519		0001
Purchased Call/SPXFCDUE Index/SFC061USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/02/2025	03/31/2027	4	6,027,216	452.42		394,964		296,717		800,300			(98,536)		36,892		0001
Purchased Call/SPXFCDUE Index/SFC061ZSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	3	2,780,085	463.17		189,914		162,306		330,979			(27,887)		18,102		0001
Purchased Call/SPXFCDUE Index/SFC061WS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/02/2025	04/23/2027	3	1,974,844	445.54		133,008		104,334		288,574			(29,005)		12,339		0001
Purchased Call/SPXFCDUE Index/SFC061XS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/07/2027	4	2,041,908	450.3		137,730		110,779		280,911			(27,283)		12,914		0001
Purchased Call/SPXFCDUE Index/SFC061XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/13/2027	3	3,352,393	461.54		218,050		176,661		405,425			(41,604)		21,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061V\$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/21/2025	04/16/2027	4	4,410,075	444.49		276,578		214,972		652,665			(61,914)		27,386		0001
Purchased Call/SPXFCDUE Index/SFC061YSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/24/2027	3	719,068	455.19		48,719		40,387		95,158			(8,483)		4,614		0001
Purchased Call/SPXFCDUE Index/SFC061X\$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/12/2025	05/07/2027	4	1,813,286	451.27		131,078		105,708		246,279			(25,532)		11,468		0001
Purchased Call/SPXFCDUE Index/SFC061XST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/20/2025	05/17/2027	2	424,628	464.44		27,402		22,372		49,321			(5,094)		2,708		0001
Purchased Call/SPXFCDUE Index/SFC061X\$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/16/2025	05/14/2027	4	2,425,089	464.44		156,650		127,884		281,571			(28,943)		15,429		0001
Purchased Call/SPXFCDUE Index/SFC061YSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/27/2027	4	4,282,023	461.32		276,190		229,842		521,188			(46,612)		27,542		0001
Purchased Call/SPXFCDUE Index/SFC061YSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/02/2025	05/28/2027	4	4,805,839	461.22		316,543		264,430		586,265			(52,504)		30,936		0001
Purchased Call/SPXFCDUE Index/SFC061YS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/19/2027	3	2,445,716	464.61		154,608		126,573		283,723			(28,189)		15,626		0001
Purchased Call/SPXFCDUE Index/SFC1610\$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	06/25/2027	3	2,548,873	478.11		173,801		151,954		245,867			(22,100)		16,783		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/11/2027	3	2,284,102	467.47		147,561		125,754		255,967			(22,246)		14,873		0001
Purchased Call/SPXFCDUE Index/SFC061YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/28/2027	4	3,329,845	461.04		217,675		181,673		407,225			(36,654)		21,435		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/13/2025	06/14/2027	1	350,884	463.17		22,807		19,482		41,796			(3,401)		2,290		0001
Purchased Call/SPXFCDUE Index/SFC061YS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/20/2027	5	2,056,954	463.32		126,018		103,383		243,037			(22,779)		13,153		0001
Purchased Call/SPXFCDUE Index/SFC061W\$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/29/2027	3	3,390,563	449.86		220,355		174,275		468,501			(46,293)		21,296		0001
Purchased Call/SPXFCDUE Index/SFC061W\$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/29/2025	04/23/2027	3	3,640,771	448.83		238,166		187,431		509,453			(50,984)		22,749		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/17/2027	4	3,456,101	464.07		225,936		194,782		407,452			(32,090)		22,613		0001
Purchased Call/SPXFCDUE Index/SFC061YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/21/2027	4	3,151,555	455.19		222,294		183,878		416,796			(38,708)		20,170		0001
Purchased Call/SPXFCDUE Index/SFC061Z\$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/04/2027	4	1,825,217	462.21		125,435		105,915		219,996			(19,899)		11,817		0001
Purchased Call/SPXFCDUE Index/SFC061W\$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/30/2027	3	2,825,595	449.25		187,577		148,981		393,668			(39,108)		17,763		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061W8E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/30/2025	04/28/2027	2	4,410,184	449.03		292,074		230,618		616,015			(61,688)		27,677		0001
Purchased Call/SPXFCDUE Index/SFC061W8Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/06/2025	05/06/2027	3	2,725,195	449.91		179,386		143,728		376,783			(35,818)		17,221		0001
Purchased Call/SPXFCDUE Index/SFC061X8S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/08/2025	05/07/2027	4	1,712,487	451.61		112,409		90,514		231,537			(22,210)		10,831		0001
Purchased Call/SPXFCDUE Index/SFC061W8S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2025	04/23/2027	3	1,791,648	447.99		118,081		92,792		253,507			(25,627)		11,195		0001
Purchased Call/SPXFCDUE Index/SFC061V82	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/09/2027	4	2,482,353	447.1		157,176		120,298		354,579			(37,262)		15,319		0001
Purchased Call/SPXFCDUE Index/SFC061V89	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/11/2025	04/09/2027	3	2,962,526	446.55		193,606		148,692		426,266			(45,088)		18,282		0001
Purchased Call/SPXFCDUE Index/SFC061X8G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/14/2025	05/12/2027	4	5,224,102	459.46		349,959		283,171		650,771			(67,102)		33,181		0001
Purchased Call/SPXFCDUE Index/SFC061V8Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/01/2025	04/22/2027	4	3,864,940	444.35		257,497		201,290		573,526			(56,463)		24,128		0001
Purchased Call/SPXFCDUE Index/SFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/25/2027	3	1,967,139	471.52		137,277		119,759		208,754			(17,904)		12,953		0001
Purchased Call/SPXFCDUE Index/SFC061U8S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	04/05/2027	2	735,582	440.3		51,041		39,435		117,693			(11,705)		4,523		0001
Purchased Call/SPXFCDUE Index/SFC061US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/08/2025	04/07/2027	3	4,463,915	440.82		283,635		215,819		692,121			(68,028)		27,498		0001
Purchased Call/SPXFCDUE Index/SFC061Y8L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2025	05/28/2027	3	3,081,793	459.94		202,505		168,497		382,672			(34,508)		19,838		0001
Purchased Call/SPXFCDUE Index/SFC061Y8C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/26/2027	1	333,314	455.19		21,692		17,938		44,138			(3,847)		2,142		0001
Purchased Call/SPXFCDUE Index/SFC061Z89	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/04/2027	3	1,719,236	466.8		111,855		94,519		194,287			(17,471)		11,131		0001
Purchased Call/SPXFCDUE Index/SFC061Z8E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/09/2027	2	3,759,510	467.1		249,908		211,770		423,298			(38,376)		24,440		0001
Purchased Call/SPXFCDUE Index/SFC061U8K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2025	04/02/2027	3	2,762,419	454.95		153,009		115,589		354,493			(37,796)		16,939		0001
Purchased Call/SPXFCDUE Index/SFC061U8Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	04/08/2027	3	2,000,131	437.81		143,597		109,401		322,403			(34,312)		12,332		0001
Purchased Call/SPXFCDUE Index/SFC061Y8Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/03/2025	06/03/2027	3	6,619,384	464.59		430,606		361,347		771,652			(69,667)		42,821		0001
Purchased Call/SPXFCDUE Index/SFC061Y88	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/23/2025	05/21/2027	3	1,863,541	458.2		119,109		98,708		236,490			(20,884)		11,926		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC061Z9F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/10/2025	06/10/2027	2	4,243,664	468.76		270,839		229,808		466,181			(41,290)		27,610		0001
Purchased Call/SPXFCDUE Index/SFC061US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/03/2025	04/02/2027	4	2,700,132	444.43		167,151		126,506		399,107			(41,080)		16,557		0001
Purchased Call/SPXFCDUE Index/SFC061Y$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/29/2025	05/21/2027	3	3,721,021	458.26		241,431		198,937		471,820			(43,398)		23,814		0001
Purchased Call/SPXFCDUE Index/SFC061VSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/25/2025	04/21/2027	3	3,390,046	441.64		231,574		180,657		520,979			(51,108)		21,145		0001
Purchased Call/SPXFCDUE Index/SFC061VSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/15/2025	04/14/2027	3	4,811,158	446.86		310,017		238,885		689,978			(71,374)		29,823		0001
Purchased Call/SPXFCDUE Index/SFC061W$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/08/2025	05/05/2027	2	3,723,419	451.23		237,506		189,828		505,778			(47,883)		23,509		0001
Purchased Call/SPXFCDUE Index/SFC061VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/16/2025	04/15/2027	3	2,745,344	446.62		174,380		134,559		395,028			(39,982)		17,033		0001
Purchased Call/SPXFCDUE Index/SFC061Y5Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/03/2025	06/02/2027	2	3,717,508	462.18		250,588		209,933		447,582			(40,887)		24,029		0001
Purchased Call/SPXFCDUE Index/SFC061XSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	05/09/2025	05/10/2027	2	360,887	451.27		24,493		19,758		50,173			(4,794)		2,288		0001
Purchased Call/SPXFCDUE Index/SFC1610$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/20/2025	06/21/2027	1	464,765	462.2		30,252		26,132		56,174			(4,221)		3,051		0001
Purchased Call/SPXFCDUE Index/SFC061VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/21/2025	04/16/2027	4	2,841,782	444.5		184,311		142,858		420,513			(41,896)		17,647		0001
Purchased Call/SPXFCDUE Index/SFC061USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/04/2025	04/02/2027	5	2,473,049	440.3		165,028		125,601		385,801			(39,666)		15,165		0001
Purchased Call/SPXFCDUE Index/SFC061Z$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/05/2025	06/04/2027	3	2,251,046	464.63		142,031		119,628		262,296			(22,814)		14,574		0001
Purchased Call/SPXFCDUE Index/SFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/26/2025	06/25/2027	2	2,323,587	476.01		155,705		135,894		231,109			(20,344)		15,300		0001
Purchased Call/SPXFCDUE Index/SFC061Z$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/13/2025	06/11/2027	3	2,980,219	468.93		178,682		152,523		327,105			(26,712)		19,405		0001
Purchased Call/SPXFCDUE Index/SFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/27/2025	06/28/2027	1	410,767	478.11		26,827		23,432		39,695			(3,486)		2,711		0001
Purchased Call/SPXFCDUE Index/SFC061VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/17/2025	04/19/2027	1	252,957	444.49		16,513		12,816		38,363			(3,745)		1,575		0001
Purchased Call/SPXFCDUE Index/SFC061VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	04/11/2025	04/12/2027	1	496,593	446.55		32,328		24,813		73,163			(7,607)		3,073		0001
Purchased Call/SPXFCDUE Index/SFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	06/24/2025	06/23/2027	2	3,248,214	466.56		229,378		198,779		370,105			(30,830)		21,354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613\$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/05/2027	5	3,154,809	487.71		210,771		195,364		268,753			(15,823)		21,435		0001
Purchased Call/SPXFCDUE Index/SFC1616\$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/10/2027	2	3,156,963	502.22		211,146		206,976		220,018			(4,613)		22,015		0001
Purchased Call/SPXFCDUE Index/SFC1613\$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/05/2025	08/04/2027	5	5,396,761	489.09		349,412		323,423		450,613			(26,467)		36,641		0001
Purchased Call/SPXFCDUE Index/SFC1612\$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/22/2027	5	3,003,536	491.65		207,515		188,589		239,562			(19,204)		20,194		0001
Purchased Call/SPXFCDUE Index/SFC1613\$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/06/2027	5	3,117,101	492.57		202,819		189,322		247,247			(13,837)		21,195		0001
Purchased Call/SPXFCDUE Index/SFC1611\$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/09/2027	5	3,573,073	486.34		231,389		207,187		306,964			(24,479)		23,786		0001
Purchased Call/SPXFCDUE Index/SFC1613\$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/02/2027	1	531,074	486.92		34,700		31,980		45,610			(2,848)		3,600		0001
Purchased Call/SPXFCDUE Index/SFC1611\$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	08/18/2026	1	146,768	485.23		8,106		6,621		10,701			(1,531)		689		0001
Purchased Call/SPXFCDUE Index/SFC1615\$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2027	3	4,766,455	488.39		327,810		316,451		407,161			(12,025)		33,051		0001
Purchased Call/SPXFCDUE Index/SFC1611\$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2025	07/14/2027	3	2,527,857	486.88		159,745		143,080		215,989			(16,851)		16,893		0001
Purchased Call/SPXFCDUE Index/SFC1615\$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2027	4	2,414,323	490.56		165,748		160,441		199,994			(5,788)		16,753		0001
Purchased Call/SPXFCDUE Index/SFC1613\$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2027	2	3,157,801	489.03		210,815		196,107		263,928			(15,495)		21,471		0001
Purchased Call/SPXFCDUE Index/SFC1616\$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/17/2027	2	4,422,467	506.48		294,031		290,509		294,140			(4,714)		30,992		0001
Purchased Call/SPXFCDUE Index/SFC1610\$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/02/2025	06/30/2027	3	4,587,677	481.83		297,104		260,520		420,035			(37,028)		30,327		0001
Purchased Call/SPXFCDUE Index/SFC1611\$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/16/2025	07/15/2027	5	3,888,617	484.81		258,871		232,251		342,406			(26,945)		26,006		0001
Purchased Call/SPXFCDUE Index/SFC1611\$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	3	3,131,891	488.69		193,332		170,802		259,132			(22,997)		20,736		0001
Purchased Call/SPXFCDUE Index/SFC1614\$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	3	1,745,819	490.23		111,520		105,775		144,440			(6,127)		11,993		0001
Purchased Call/SPXFCDUE Index/SFC1612\$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/16/2027	3	2,809,192	489.82		185,772		167,797		229,805			(18,221)		18,802		0001
Purchased Call/SPXFCDUE Index/SFC1616\$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2027	3	882,676	502.22		58,590		57,450		61,830			(1,351)		6,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2027	2	2,063,517	483.17		143,580		126,693		185,431			(17,558)		13,662		0001
Purchased Call/SPXFCDUE Index/SFC1615$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/08/2027	4	5,810,192	494.01		391,408		380,748		458,138			(11,192)		40,460		0001
Purchased Call/SPXFCDUE Index/SFC1612$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/16/2027	4	2,673,425	490.44		172,896		156,031		216,676			(17,416)		17,893		0001
Purchased Call/SPXFCDUE Index/SFC1612$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/23/2027	3	1,982,768	501.93		126,987		115,926		135,319			(11,258)		13,341		0001
Purchased Call/SPXFCDUE Index/SFC1612$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2025	07/28/2027	3	3,553,602	501.11		220,903		202,149		246,353			(19,023)		24,001		0001
Purchased Call/SPXFCDUE Index/SFC1615$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/03/2027	4	2,217,657	495.23		142,761		138,434		171,520			(4,842)		15,388		0001
Purchased Call/SPXFCDUE Index/SFC1614$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2027	6	3,884,314	496.77		238,415		225,221		291,451			(13,485)		26,645		0001
Purchased Call/SPXFCDUE Index/SFC1613$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2027	4	4,007,250	496.66		265,644		248,655		300,677			(17,461)		27,368		0001
Purchased Call/SPXFCDUE Index/SFC1614$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/13/2027	4	2,545,167	498.23		166,588		156,380		186,064			(10,734)		17,395		0001
Purchased Call/SPXFCDUE Index/SFC1616$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/21/2027	3	1,413,268	509.92		93,041		92,043		88,395			(1,334)		9,932		0001
Purchased Call/SPXFCDUE Index/SFC1616$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/22/2027	4	4,358,030	512.94		266,223		264,047		260,602			(2,570)		30,647		0001
Purchased Call/SPXFCDUE Index/SFC1613$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	07/30/2027	4	1,905,562	486.92		127,909		118,253		163,742			(9,847)		12,889		0001
Purchased Call/SPXFCDUE Index/SFC1611$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2025	07/08/2027	5	3,508,269	483.28		238,481		211,652		315,548			(27,132)		23,336		0001
Purchased Call/SPXFCDUE Index/SFC1613$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/13/2025	07/30/2027	4	4,731,694	495.96		271,847		250,479		355,216			(22,319)		32,006		0001
Purchased Call/SPXFCDUE Index/SFC1611$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	3	3,427,377	486.65		227,626		202,683		293,039			(25,642)		22,816		0001
Purchased Call/SPXFCDUE Index/SFC1611$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/12/2027	1	415,773	486.34		27,083		24,178		35,779			(3,001)		2,774		0001
Purchased Call/SPXFCDUE Index/SFC1613$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2027	4	2,969,710	491.07		209,410		195,639		241,419			(14,033)		20,267		0001
Purchased Call/SPXFCDUE Index/SFC1612$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/21/2027	4	3,143,417	491.04		208,779		189,179		253,010			(19,857)		21,119		0001
Purchased Call/SPXFCDUE Index/SFC1614$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2027	1	675,329	496.4		44,207		42,021		51,100			(2,355)		4,653		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1613$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2027	3	2,297,408	489.91		148,677		138,186		189,515			(11,015)		15,621		0001
Purchased Call/SPXFCDUE Index/SFC1614$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2027	1	545,157	496.86		35,631		33,527		40,806			(2,239)		3,737		0001
Purchased Call/SPXFCDUE Index/SFC1611$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2025	07/09/2027	2	2,009,973	488.45		127,427		113,666		167,292			(14,210)		13,380		0001
Purchased Call/SPXFCDUE Index/SFC1614$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/13/2027	4	3,309,694	498.64		211,294		198,701		240,466			(13,350)		22,621		0001
Purchased Call/SPXFCDUE Index/SFC1614$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2027	3	2,892,198	491.99		182,797		172,900		232,774			(10,272)		19,854		0001
Purchased Call/SPXFCDUE Index/SFC1615$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	3,010,579	497.72		200,880		192,710		222,774			(9,118)		20,786		0001
Purchased Call/SPXFCDUE Index/SFC1612$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/26/2027	2	601,181	501.93		38,501		35,144		41,125			(3,464)		4,054		0001
Purchased Call/SPXFCDUE Index/SFC1612$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/29/2027	5	2,376,919	498.76		149,507		137,028		170,868			(12,706)		16,066		0001
Purchased Call/SPXFCDUE Index/SFC1615$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/27/2027	3	4,797,633	499.49		302,651		290,725		345,659			(13,491)		33,125		0001
Purchased Call/SPXFCDUE Index/SFC1614$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/23/2027	2	852,772	496.4		55,346		52,643		64,433			(2,907)		5,871		0001
Purchased Call/SPXFCDUE Index/SFC1615$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2027	2	1,636,376	494.65		102,004		98,283		127,389			(3,946)		11,331		0001
Purchased Call/SPXFCDUE Index/SFC1615$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2027	3	1,270,595	494.65		85,663		82,878		98,849			(3,137)		8,804		0001
Purchased Call/SPXFCDUE Index/SFC1616$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/17/2027	4	2,343,414	502.67		161,063		158,993		163,256			(2,637)		16,422		0001
Purchased Call/SPXFCDUE Index/SFC1614$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/13/2027	4	2,804,337	496.86		179,960		169,443		209,279			(10,956)		19,167		0001
Purchased Call/SPXFCDUE Index/SFC1615$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2027	4	1,253,938	497.24		87,319		85,394		94,155			(2,209)		8,744		0001
Purchased Call/SPXFCDUE Index/SFC1615$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/03/2027	5	6,333,206	493.04		420,798		408,528		505,883			(13,357)		43,947		0001
Purchased Call/SPXFCDUE Index/SFC1614$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/16/2027	2	1,516,512	496.86		98,627		92,809		113,650			(6,181)		10,388		0001
Purchased Call/SPXFCDUE Index/SFC1614$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/26/2027	4	2,678,563	496.14		179,224		171,275		203,332			(8,212)		18,481		0001
Purchased Call/SPXFCDUE Index/SFC1613$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	08/03/2027	1	118,229	486.92		7,730		7,125		10,173			(634)		802		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1612$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/23/2027	3	2,138,533	499.08		143,589		130,867		152,502			(13,230)		14,389		0001
Purchased Call/SPXFCDUE Index/SFC1613$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/30/2027	2	2,430,307	496.81		156,269		143,694		180,142			(13,100)		16,439		0001
Purchased Call/SPXFCDUE Index/SFC1614$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/25/2027	3	4,154,196	494.75		276,300		263,328		322,338			(13,315)		28,641		0001
Purchased Call/SPXFCDUE Index/SFC1612$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/19/2027	1	570,476	489.82		37,178		33,547		46,755			(3,764)		3,827		0001
Purchased Call/SPXFCDUE Index/SFC1614$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/20/2027	3	4,119,897	496.4		264,536		251,769		311,151			(13,209)		28,302		0001
Purchased Call/SPXFCDUE Index/SFC1614$L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/21/2025	08/20/2027	3	4,493,566	487.66		317,415		301,555		385,996			(16,967)		30,869		0001
Purchased Call/SPXFCDUE Index/SFC1617$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	4	3,223,544	505.09		204,260		203,722		210,336			(1,273)		22,700		0001
Purchased Call/SPXFCDUE Index/SFC1616$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/17/2027	3	3,857,060	509.92		255,490		252,864		240,786			(3,339)		27,030		0001
Purchased Call/SPXFCDUE Index/SFC1617$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/27/2027	2	1,280,704	503.71		84,062		83,953		83,753			(434)		9,037		0001
Purchased Call/SPXFCDUE Index/SFC1617$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2027	2	1,771,169	503.71		116,241		116,088		122,522			(608)		12,507		0001
Purchased Call/SPXFCDUE Index/SFC1616$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/16/2027	5	3,521,458	504.36		227,721		224,138		238,852			(3,976)		24,661		0001
Purchased Call/SPXFCDUE Index/SFC1617$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2027	2	6,506,197	504.88		439,105		439,105		442,851			(125)		45,974		0001
Purchased Call/SPXFCDUE Index/SFC1616$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/15/2027	4	4,996,491	504.39		325,367		319,636		338,237			(6,162)		34,966		0001
Purchased Call/SPXFCDUE Index/SFC1615$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/09/2027	3	1,762,160	495.6		118,989		115,921		135,705			(3,289)		12,280		0001
Purchased Call/SPXFCDUE Index/SFC1617$H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2027	1	1,063,202	507.65		69,597		69,597		69,563					7,518		0001
Purchased Call/SPXFCDUE Index/SFC1617$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/24/2027	3	4,601,565	503.71		304,919		304,741		317,628			(891)		32,404		0001
Purchased Call/SPXFCDUE Index/SFC1615$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/05/2025	09/07/2027	1	927,511	493.04		60,965		59,123		74,079			(2,082)		6,454		0001
Purchased Call/SPXFCDUE Index/SFC1616$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/10/2027	3	4,330,190	502.35		283,597		277,587		301,193			(7,129)		30,197		0001
Purchased Call/SPXFCDUE Index/SFC1610$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2027	5	4,161,725	481.83		280,073		246,627		386,392			(34,547)		27,533		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/SPXFCDUE Index/SFC1611$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/07/2027	4	4,090,618	483.52		267,785		237,334		366,207			(30,772)		27,189		0001
Purchased Call/SPXFCDUE Index/SFC1615$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	08/27/2027	3	3,609,985	494.65		225,657		217,136		279,703			(9,288)		24,925		0001
Purchased Call/SPXFCDUE Index/SFC1612$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2027	2	1,559,681	497.41		103,376		94,020		114,102			(9,672)		10,494		0001
Purchased Call/SPXFCDUE Index/SFC1616$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/13/2027	1	1,213,058	502.22		79,577		77,935		84,776			(1,959)		8,477		0001
Purchased Call/SPXFCDUE Index/SFC1617$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/24/2027	3	5,268,139	501.09		349,608		348,852		367,957			(2,164)		37,098		0001
Purchased Call/SPXFCDUE Index/SFC1611$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/16/2027	3	3,672,042	486.2		254,917		229,675		317,063			(26,152)		24,576		0001
Purchased Call/SPXFCDUE Index/SFC1612$T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2027	1	50,372	501.93		3,282		2,994		3,451			(300)		340		0001
Purchased Call/SPXFCDUE Index/SFC1613$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/09/2027	1	739,163	492.57		48,282		44,962		58,735			(3,501)		5,037		0001
Purchased Call/SPXFCDUE Index/SFC1613$P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/10/2027	1	556,563	492.57		36,377		33,879		44,231			(2,634)		3,796		0001
Purchased Call/SPXFCDUE Index/SFC1612$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	08/17/2026	1	70,834	485.23		3,908		3,190		5,158			(740)		332		0001
Purchased Call/SPXFCDUE Index/SFC1615$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/30/2027	1	1,829,859	494.65		119,819		115,198		142,033			(5,245)		12,661		0001
Purchased Call/SPXFCDUE Index/SFC1616$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2025	09/20/2027	1	1,072,077	509.92		70,285		69,512		66,832			(1,058)		7,529		0001
Purchased Call/SPXFCDUE Index/SFC1616$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2027	2	2,576,899	507.83		165,076		163,836		166,834			(1,463)		18,134		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	252,455	5780	13,588			341		23,132			(10,191)		209		0001
Purchased Call/S&P 500 INDEX/SPXB05X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	182,861	5792	9,782			219		16,894			(7,357)		144		0001
Purchased Call/S&P 500 INDEX/SPXC051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	138,888	5996	7,564			780		12,666			(5,720)		224		0001
Purchased Call/S&P 500 INDEX/SPXD17A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/08/2025	1	1,510,387	6090	81,282			15,268		126,943			(60,962)		3,283		0001
Purchased Call/S&P 500 INDEX/SPXB05W$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	223,408	5696	11,493			191		18,338			(8,643)		155		0001
Purchased Call/S&P 500 INDEX/SPX815V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	341,377	5862	15,702			702		26,579			(11,907)		368		0001
Purchased Call/S&P 500 INDEX/SPX815Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	110,254	6084	5,492			1,086		8,323			(4,130)		245		0001
Purchased Call/S&P 500 INDEX/SPXA21F$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	336,979	5931	18,743			4,136		28,265			(14,174)		789		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815YSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	890,553	.5931	51,446			11,353		78,316			(38,906)		2,085		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	95,156	.5907	5,052			1,259		8,004			(3,789)		238		0001
Purchased Call/S&P 500 INDEX/SPXD17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	99,264	.5907	5,460			1,361		8,665			(4,095)		248		0001
Purchased Call/S&P 500 INDEX/SPX815IWSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	748,445	.5808	41,569			2,663		69,866			(31,436)		960		0001
Purchased Call/S&P 500 INDEX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	89,956	.5917	4,659			631		7,900			(3,494)		166		0001
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	433,826	.5872	23,835			5,179		34,730			(17,926)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX815IWSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	793,328	.5852	39,310			2,280		70,817			(29,482)		974		0001
Purchased Call/S&P 500 INDEX/SPXD17A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,289,277	.6090	68,627			12,426		107,243			(51,898)		2,741		0001
Purchased Call/S&P 500 INDEX/SPXI00I$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/26/2024	11/25/2025	1	55,216	.5987	3,108			473		4,860			(2,331)		108		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	107,621	.5872	5,992			1,298		9,139			(4,494)		250		0001
Purchased Call/S&P 500 INDEX/SPXD174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	140,476	.5815	7,706			193		12,994			(5,827)		116		0001
Purchased Call/S&P 500 INDEX/SPXD17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	206,944	.6053	11,005			2,098		16,839			(8,254)		453		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	687,615	.6049	35,519			6,182		52,903			(26,639)		1,440		0001
Purchased Call/S&P 500 INDEX/SPX815IWSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	683,061	.5809	35,806			2,288		60,937			(26,854)		876		0001
Purchased Call/S&P 500 INDEX/SPXD179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	390,611	.6047	20,825			3,567		32,171			(15,619)		811		0001
Purchased Call/S&P 500 INDEX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	805,973	.5917	46,279			6,428		73,596			(34,709)		1,506		0001
Purchased Call/S&P 500 INDEX/SPX815VSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	461,018	.5861	23,736			1,058		41,516			(17,950)		497		0001
Purchased Call/S&P 500 INDEX/SPXA21DSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	109,402	.6086	5,862			1,042		8,842			(4,396)		231		0001
Purchased Call/S&P 500 INDEX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	668,668	.6002	36,848			5,764		55,630			(27,789)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	135,130	.5751	6,773			38		12,284			(5,122)		61		0001
Purchased Call/S&P 500 INDEX/SPX815YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	559,477	.6038	29,403			7,024		46,684			(22,052)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/04/2024	10/31/2025	1	912,950	.5728	50,500			4,220		87,397			(38,190)		1,330		0001
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	610,763	.6051	31,927			6,403		46,393			(24,144)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	329,080	.5860	15,249			548		27,302			(11,437)		322		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	816,990	.6040	41,083			9,640		65,523			(30,983)		1,971		0001
Purchased Call/S&P 500 INDEX/SPXB05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	361,185	.5748	20,578			404		34,634			(15,519)		267		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	439,555	.5705	24,894			2,075		41,617			(18,671)		640		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Y$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	306,488	.5842	16,188			719		27,485			(12,141)		331		0001
Purchased Call/S&P 500 INDEX/SPXC054$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	552,274	.6081	29,799			5,312		45,195			(22,411)		1,165		0001
Purchased Call/S&P 500 INDEX/SPXD178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	297,735	.5973	16,338			1,684		26,361			(12,254)		480		0001
Purchased Call/S&P 500 INDEX/SPXD17B$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2025	1	296,947	.6036	16,593			3,209		24,438			(12,445)		655		0001
Purchased Call/S&P 500 INDEX/SPXI00A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	383,318	.5701	20,326			113		34,645			(15,245)		174		0001
Purchased Call/S&P 500 INDEX/SPXI00E$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	999,238	.5722	51,861			4,334		87,526			(39,219)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXB05X$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	138,893	.5815	6,409			161		10,950			(4,860)		115		0001
Purchased Call/S&P 500 INDEX/SPXA21E$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	772,247	.6054	37,928			8,068		62,252			(28,446)		1,785		0001
Purchased Call/S&P 500 INDEX/SPXC052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	429,764	.5985	22,390			2,674		37,083			(16,793)		746		0001
Purchased Call/S&P 500 INDEX/SPXB05V$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	594,879	.5709	30,563			85		54,858			(22,922)		220		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	134,973	.5894	7,270			964		11,885			(5,452)		247		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	1,040,586	.6051	58,873			12,197		86,484			(44,155)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXD177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	89,981	.5929	4,948			496		7,922			(3,711)		143		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	647,718	.5833	33,383			1,391		56,844			(25,037)		678		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	965,331	.6032	54,208			8,782		83,937			(41,108)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXC053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	109,171	.5961	6,109			868		9,731			(4,619)		206		0001
Purchased Call/S&P 500 INDEX/SPXC055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	112,958	.5867	6,659			1,461		9,799			(4,994)		264		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	122,936	.5989	6,551			760		10,645			(4,914)		211		0001
Purchased Call/S&P 500 INDEX/SPXA21H$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	505,880	.5974	27,410			6,373		42,253			(20,728)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	204,279	.5854	10,589			585		18,177			(7,942)		245		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	953,120	.5816	48,041			3,870		87,852			(36,031)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	278,212	.5929	15,935			1,598		25,774			(11,951)		443		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	966,359	.5969	54,810			8,222		85,121			(41,221)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	198,355	.5945	11,068			1,568		17,897			(8,301)		374		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	90,044	.6015	4,726			737		7,522			(3,545)		178		0001
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	329,851	.6074	17,247			3,621		26,459			(12,935)		758		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	652,813	.6051	35,352			7,071		53,508			(26,514)		1,460		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	243,514	.6089	12,527			2,268		19,537			(9,473)		518		0001
Purchased Call/S&P 500 INDEX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	157,865	.5985	8,468			1,011		14,129			(6,351)		274		0001
Purchased Call/S&P 500 INDEX/SPXD17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/05/2025	1	386,271	.6090	19,375			3,518		30,199			(14,693)		821		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	230,243	.5995	12,067			1,244		20,016			(9,125)		371		0001
Purchased Call/S&P 500 INDEX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	225,138	.5969	12,209			1,734		19,429			(9,233)		425		0001
Purchased Call/S&P 500 INDEX/SPXC052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	801,875	.5871	43,734			5,360		71,550			(33,073)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXM13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	510,984	.5831	27,513			2,128		47,209			(20,635)		720		0001
Purchased Call/S&P 500 INDEX/SPXC053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	1	246,927	.5917	13,725			1,906		21,721			(10,294)		462		0001
Purchased Call/S&P 500 INDEX/SPXM13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	413,427	.5783	21,951			2,122		33,101			(16,463)		649		0001
Purchased Call/S&P 500 INDEX/SPXC053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	252,030	.5945	13,637			1,932		21,883			(10,227)		476		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	162,599	.5814	7,774			628		13,900			(5,847)		233		0001
Purchased Call/S&P 500 INDEX/SPXA21DSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	962,709	.6075	53,627			9,683		81,045			(40,220)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXC052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	566,708	.5949	28,488			3,482		50,760			(21,366)		995		0001
Purchased Call/S&P 500 INDEX/SPXC054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	69,084	.6032	3,760			609		5,787			(2,852)		139		0001
Purchased Call/S&P 500 INDEX/SPXC052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	189,284	.5955	9,604			1,177		16,615			(7,263)		332		0001
Purchased Call/S&P 500 INDEX/SPXD17CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	292,668	.6051	14,801			3,148		24,481			(11,101)		676		0001
Purchased Call/S&P 500 INDEX/SPXB05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	180,154	.5696	9,811			163		16,328			(7,358)		125		0001
Purchased Call/S&P 500 INDEX/SPXD17CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2025	1	663,074	.5872	38,470			8,335		59,154			(28,853)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXI001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	201,016	.5987	11,046			1,683		17,182			(8,284)		394		0001
Purchased Call/S&P 500 INDEX/SPXD17CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/17/2025	1	78,221	.6051	3,644			782		6,134			(2,740)		181		0001
Purchased Call/S&P 500 INDEX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	763,476	.5999	47,082			7,585		73,506			(35,312)		1,535		0001
Purchased Call/S&P 500 INDEX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	131,528	.5713	7,225			680		10,510			(5,434)		204		0001
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	762,865	.5971	41,943			10,340		67,207			(31,457)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	901,101	.5783	46,056			4,503		66,485			(34,637)		1,415		0001
Purchased Call/S&P 500 INDEX/SPX815ZSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2025	01/21/2026	1	179,680	.6049	9,472			2,931		13,276			(6,532)		500		0001
Purchased Call/S&P 500 INDEX/SPX9150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2025	01/29/2026	1	338,150	.6042	18,454			6,151		26,079			(12,320)		973		0001
Purchased Call/S&P 500 INDEX/SPX9155S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/25/2026	1	327,398	.5955	17,826			7,239		26,506			(10,578)		1,042		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815Z$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/16/2026	1	880,460	.5985		46,693		13,956		66,388			(32,685)		2,395		0001
Purchased Call/S&P 500 INDEX/SPXA21LSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/29/2025	01/28/2026	1	89,889	.6068		4,646		1,527		6,944			(3,114)		258		0001
Purchased Call/S&P 500 INDEX/SPX9158$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2025	03/27/2026	1	348,320	.5693		16,688		8,205		28,942			(8,528)		1,216		0001
Purchased Call/S&P 500 INDEX/SPX9157$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/20/2026	1	283,267	.5668		15,092		7,166		22,140			(7,923)		969		0001
Purchased Call/S&P 500 INDEX/SPX9154$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	1,171,855	.6144		62,804		24,598		89,011			(38,304)		3,655		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	478,723	.5639		21,877		9,933		32,988			(11,938)		1,604		0001
Purchased Call/S&P 500 INDEX/SPX9157$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	214,964	.5675		11,386		5,345		18,497			(6,068)		734		0001
Purchased Call/S&P 500 INDEX/SPX9156$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	329,950	.5843		16,669		7,177		28,072			(9,525)		1,079		0001
Purchased Call/S&P 500 INDEX/SPX9152$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,053,256	.6080		50,847		18,079		75,309			(32,827)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXD17HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/12/2026	1	332,958	.5598		17,191		7,736		29,452			(9,493)		1,113		0001
Purchased Call/S&P 500 INDEX/SPX9153$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2025	02/06/2026	1	193,055	.6063		9,730		3,489		14,053			(6,234)		574		0001
Purchased Call/S&P 500 INDEX/SPX9157$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/25/2025	03/24/2026	1	178,392	.5768		9,025		4,338		13,971			(4,686)		618		0001
Purchased Call/S&P 500 INDEX/SPXC058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,320,499	.5938		77,853		23,204		113,889			(54,754)		3,591		0001
Purchased Call/S&P 500 INDEX/SPX9151$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	519,233	.6067		27,706		9,312		40,042			(18,420)		1,501		0001
Purchased Call/S&P 500 INDEX/SPXD17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,208,044	.6115		67,211		25,345		96,563			(41,820)		3,687		0001
Purchased Call/S&P 500 INDEX/SPXA21JSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	500,354	.5917		25,346		7,041		41,768			(18,313)		1,316		0001
Purchased Call/S&P 500 INDEX/SPXD17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2025	02/06/2026	1	1,289,165	.6026		72,939		26,006		103,597			(46,875)		3,832		0001
Purchased Call/S&P 500 INDEX/SPXA21JSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	869,748	.5827		47,796		13,314		75,705			(34,424)		2,288		0001
Purchased Call/S&P 500 INDEX/SPXC05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/17/2026	1	63,791	.5675		3,524		1,630		5,538			(1,893)		216		0001
Purchased Call/S&P 500 INDEX/SPXC05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/31/2025	03/30/2026	1	206,010	.5581		11,786		5,860		19,073			(5,925)		725		0001
Purchased Call/S&P 500 INDEX/SPXA21JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/09/2026	1	479,142	.5827		22,143		6,168		33,853			(15,948)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXC05CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	179,904	.5983		9,246		3,729		13,639			(5,512)		571		0001
Purchased Call/S&P 500 INDEX/SPXA21NSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/20/2026	1	2,645,969	.6013		146,377		57,898		215,177			(88,394)		8,281		0001
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/07/2026	1	662,564	.5909		35,741		9,676		55,229			(26,020)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXA21LSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	2,065,596	.6054		102,023		34,386		153,659			(67,544)		5,971		0001
Purchased Call/S&P 500 INDEX/SPX9155$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/27/2026	1	517,006	.5862		28,674		11,868		43,666			(16,858)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXD17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,236,944	.6115		67,612		25,496		96,787			(42,069)		3,775		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/27/2025	01/26/2026	1	1,869,770	.6101		93,007		30,060		151,209			(62,856)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXM13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	12/31/2025	1	867,205	.5891		48,623		12,359		73,096			(36,266)		2,177		0001
Purchased Call/S&P 500 INDEX/SPX9157$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	966,061	.5639		54,620		24,800		85,416			(29,807)		3,238		0001
Purchased Call/S&P 500 INDEX/SPXC059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/22/2026	1	742,431	.6086		41,512		13,030		60,304			(28,511)		2,075		0001
Purchased Call/S&P 500 INDEX/SPX9153$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/12/2026	1	534,152	.6054		30,164		11,322		41,379			(18,821)		1,624		0001
Purchased Call/S&P 500 INDEX/SPXD17GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/10/2026	1	730,885	.5615		39,060		17,312		63,222			(21,736)		2,427		0001
Purchased Call/S&P 500 INDEX/SPXD17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/11/2026	1	929,779	.5572		47,284		21,206		79,333			(26,182)		3,097		0001
Purchased Call/S&P 500 INDEX/SPXC05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	460,367	.5615		26,963		12,513		41,153			(14,444)		1,566		0001
Purchased Call/S&P 500 INDEX/SPX9150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2025	01/22/2026	1	1,655,724	.6086		86,048		27,085		122,465			(59,025)		4,627		0001
Purchased Call/S&P 500 INDEX/SPXA21ISM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2025	01/02/2026	1	1,243,916	.5942		68,672		17,790		103,639			(50,790)		3,156		0001
Purchased Call/S&P 500 INDEX/SPX815Z$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2025	01/21/2026	1	288,854	.6049		14,711		4,589		20,355			(10,132)		804		0001
Purchased Call/S&P 500 INDEX/SPX9151$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2025	02/05/2026	1	1,405,901	.6059		76,667		27,046		110,895			(49,707)		4,163		0001
Purchased Call/S&P 500 INDEX/SPX9151$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/31/2025	01/30/2026	1	215,091	.6069		11,829		3,976		17,190			(7,864)		622		0001
Purchased Call/S&P 500 INDEX/SPXA21LSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2025	01/30/2026	1	90,126	.6042		4,323		1,461		6,263			(2,858)		261		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2025	01/09/2026	1	473,634	.5918		23,170		6,454		38,765			(16,688)		1,246		0001
Purchased Call/S&P 500 INDEX/SPX9155$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2025	02/24/2026	1	328,061	.5983		17,364		7,022		26,253			(10,332)		1,041		0001
Purchased Call/S&P 500 INDEX/SPX9157$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/26/2025	03/25/2026	1	514,803	.5775		24,208		11,703		39,892			(12,503)		1,787		0001
Purchased Call/S&P 500 INDEX/SPXN139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/27/2026	1	234,279	.5581		12,776		6,299		20,582			(6,476)		818		0001
Purchased Call/S&P 500 INDEX/SPXN135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/12/2026	1	850,182	.5594		44,622		20,136		71,021			(24,585)		2,841		0001
Purchased Call/S&P 500 INDEX/SPXC057$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	89,965	.5950		4,840		1,429		7,403			(3,417)		244		0001
Purchased Call/S&P 500 INDEX/SPX9156$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	179,794	.5522		10,818		4,912		15,917			(5,903)		603		0001
Purchased Call/S&P 500 INDEX/SPXA21NS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	98,861	.6129		5,595		2,164		7,830			(3,428)		307		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	180,087	.5869		10,291		2,658		15,208			(7,633)		457		0001
Purchased Call/S&P 500 INDEX/SPXM13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	1,552,416	.6041		84,859		29,068		129,047			(55,718)		4,542		0001
Purchased Call/S&P 500 INDEX/SPX9157S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/20/2025	03/19/2026	1	690,831	.5675		37,336		17,527		60,948			(19,899)		2,357		0001
Purchased Call/S&P 500 INDEX/SPX9156$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2025	03/10/2026	1	106,881	.5615		5,742		2,538		9,334			(3,202)		355		0001
Purchased Call/S&P 500 INDEX/SPXA210$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,566,874	.5955		78,687		32,658		129,298			(45,992)		5,022		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	409,006	.5862		18,171		7,521		26,711			(10,683)		1,311		0001
Purchased Call/S&P 500 INDEX/SPX9155SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	02/27/2026	1	1,524,640	.5954		74,082		30,833		120,691			(43,215)		4,887		0001
Purchased Call/S&P 500 INDEX/SPX9152SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,515,741	.6081		79,782		28,367		120,506			(51,508)		4,506		0001
Purchased Call/S&P 500 INDEX/SPXC05C5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/25/2025	02/24/2026	1	99,341	.5983		5,568		2,246		8,389			(3,320)		315		0001
Purchased Call/S&P 500 INDEX/SPXC056S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	12/31/2025	1	161,999	.5885		8,637		2,189		13,695			(6,448)		407		0001
Purchased Call/S&P 500 INDEX/SPXN138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/26/2026	1	1,743,684	.5725		90,281		44,137		145,201			(46,381)		6,071		0001
Purchased Call/S&P 500 INDEX/SPXC05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/12/2025	03/11/2026	1	439,318	.5572		24,161		10,745		38,446			(13,408)		1,463		0001
Purchased Call/S&P 500 INDEX/SPX9154SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2025	02/20/2026	1	99,034	.6118		5,034		1,986		7,609			(3,056)		310		0001
Purchased Call/S&P 500 INDEX/SPXC057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/14/2026	1	180,018	.5843		10,510		3,048		15,130			(7,449)		485		0001
Purchased Call/S&P 500 INDEX/SPX9156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/06/2025	03/05/2026	1	228,737	.5843		10,691		4,603		17,654			(6,109)		748		0001
Purchased Call/S&P 500 INDEX/SPXC057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/14/2025	01/13/2026	1	94,537	.5836		5,022		1,443		8,014			(3,573)		254		0001
Purchased Call/S&P 500 INDEX/SPX9153SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/18/2025	02/13/2026	1	652,097	.6115		32,875		12,397		45,730			(20,456)		1,990		0001
Purchased Call/S&P 500 INDEX/SPX9155SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2025	03/03/2026	1	400,173	.5850		21,762		9,198		33,368			(12,555)		1,300		0001
Purchased Call/S&P 500 INDEX/SPXI00SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/13/2025	02/12/2026	1	366,373	.6053		20,878		7,793		29,303			(13,135)		1,114		0001
Purchased Call/S&P 500 INDEX/SPXA211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2025	01/02/2026	1	472,996	.5869		28,074		7,252		41,830			(20,824)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXC0598K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	49,630	.6119		2,617		829		3,864			(1,790)		139		0001
Purchased Call/S&P 500 INDEX/SPXC05C85	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/19/2026	1	432,318	.6141		21,365		8,391		33,053			(13,007)		1,348		0001
Purchased Call/S&P 500 INDEX/SPXC0590	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	01/23/2026	1	336,143	.6110		17,114		5,450		25,768			(11,647)		943		0001
Purchased Call/S&P 500 INDEX/SPX9156SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	427,245	.5739		23,680		10,261		36,698			(13,467)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXD17D5K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2025	01/08/2026	1	801,318	.5918		41,870		11,546		69,765			(30,336)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXD17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/06/2026	1	739,840	.6026		43,169		15,392		61,719			(27,743)		2,199		0001
Purchased Call/S&P 500 INDEX/SPXA21N84	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	02/18/2026	1	675,045	.6128		36,661		14,178		51,093			(22,460)		2,098		0001
Purchased Call/S&P 500 INDEX/SPXD17ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2025	01/29/2026	1	2,016,285	.6044		115,614		38,538		166,444			(77,182)		5,805		0001
Purchased Call/S&P 500 INDEX/SPXA21LS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/23/2026	1	529,500	.6104		25,270		8,024		40,560			(17,220)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXI00USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2025	02/26/2026	1	657,138	.5956		33,949		13,957		53,572			(20,052)		2,099		0001
Purchased Call/S&P 500 INDEX/SPXI00YSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2025	03/13/2026	1	2,432,971	.5522		139,492		63,159		215,625			(76,644)		8,154		0001
Purchased Call/S&P 500 INDEX/SPX9155SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/03/2025	02/25/2026	1	517,945	.5964		21,840		8,993		34,493			(12,836)		1,649		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9155SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2025	03/04/2026	1	1,124,574	5778		65,480		27,856		96,877			(37,597)		3,664		0001
Purchased Call/S&P 500 INDEX/SPXI00Z9S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	1,442,180	5668		83,973		39,764		125,681			(44,196)		4,936		0001
Purchased Call/S&P 500 INDEX/SPXC056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/02/2026	1	391,897	5942		20,974		5,449		33,481			(15,498)		994		0001
Purchased Call/S&P 500 INDEX/SPX9155SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/28/2025	02/26/2026	1	94,897	5956		4,060		1,674		6,274			(2,393)		303		0001
Purchased Call/S&P 500 INDEX/SPXN138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/25/2026	1	269,538	5775		13,669		6,608		23,035			(7,060)		936		0001
Purchased Call/S&P 500 INDEX/SPX9157S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/21/2025	03/20/2026	1	2,172,889	5664		114,404		54,024		187,650			(60,659)		7,436		0001
Purchased Call/S&P 500 INDEX/SPX9153S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	89,979	6066		4,649		1,695		6,638			(2,950)		272		0001
Purchased Call/S&P 500 INDEX/SPX9153SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2025	02/13/2026	1	684,455	6115		37,420		14,072		52,440			(23,439)		2,089		0001
Purchased Call/S&P 500 INDEX/SPXI00SS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2025	02/12/2026	1	103,872	6054		6,108		2,280		8,633			(3,843)		316		0001
Purchased Call/S&P 500 INDEX/SPXA21LSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	647,802	6042		34,853		11,747		53,057			(23,075)		1,873		0001
Purchased Call/S&P 500 INDEX/SPX9153S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/11/2025	02/10/2026	1	148,675	6066		8,315		3,032		12,040			(5,277)		449		0001
Purchased Call/S&P 500 INDEX/SPXC05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/18/2026	1	363,345	5615		20,679		9,597		31,398			(11,078)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/06/2026	1	2,483,662	5763		113,374		49,266		207,304			(64,068)		8,145		0001
Purchased Call/S&P 500 INDEX/SPXC058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	1,383,798	5939		77,234		23,020		112,278			(54,318)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXC05A5Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2025	02/11/2026	1	201,579	6068		10,816		3,974		16,000			(6,834)		611		0001
Purchased Call/S&P 500 INDEX/SPXC056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/06/2026	1	312,218	5975		15,129		4,054		24,121			(11,056)		809		0001
Purchased Call/S&P 500 INDEX/SPXI00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/26/2026	1	119,175	5956		6,327		2,601		10,071			(3,737)		381		0001
Purchased Call/S&P 500 INDEX/SPXC057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	220,043	5950		12,256		3,619		18,924			(8,653)		596		0001
Purchased Call/S&P 500 INDEX/SPXI00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2025	02/25/2026	1	658,393	5955		33,379		13,668		52,432			(19,770)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXI00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2025	03/20/2026	1	494,646	5665		26,112		12,365		38,359			(13,743)		1,693		0001
Purchased Call/S&P 500 INDEX/SPXC058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/16/2026	1	2,584,560	5997		149,915		44,807		220,864			(104,940)		7,029		0001
Purchased Call/S&P 500 INDEX/SPX9159SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	635,620	5660		36,345		22,172		50,314			(14,196)		2,467		0001
Purchased Call/S&P 500 INDEX/SPX9159SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2025	04/29/2026	1	99,190	5561		5,022		2,914		8,175			(2,111)		377		0001
Purchased Call/S&P 500 INDEX/SPX9159SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	192,353	5529		9,679		5,588		15,116			(4,095)		730		0001
Purchased Call/S&P 500 INDEX/SPX9158SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	769,997	5376		42,072		23,841		66,321			(18,377)		2,885		0001
Purchased Call/S&P 500 INDEX/SPX9158SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/22/2026	1	697,627	5288		39,245		22,191		59,470			(17,190)		2,608		0001
Purchased Call/S&P 500 INDEX/SPX9159S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	845,523	5522		43,754		24,985		71,354			(18,786)		3,176		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX9158S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	269,886	5288		13,359		7,491		21,167			(5,872)		1,009		0001
Purchased Call/S&P 500 INDEX/SPX915BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	234,212	5939		13,126		9,006		17,730			(4,183)		965		0001
Purchased Call/S&P 500 INDEX/SPX915BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,615,605	5981		91,374		66,361		124,582			(25,128)		6,831		0001
Purchased Call/S&P 500 INDEX/SPXA21RS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	197,425	4983		12,633		6,595		17,935			(6,039)		712		0001
Purchased Call/S&P 500 INDEX/SPX9159SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	97,478	5529		5,219		3,013		8,239			(2,208)		370		0001
Purchased Call/S&P 500 INDEX/SPX9158SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/21/2026	1	225,281	5158		11,293		6,302		18,159			(4,995)		840		0001
Purchased Call/S&P 500 INDEX/SPX915AS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	689,677	5843		37,300		24,209		55,740			(13,321)		2,761		0001
Purchased Call/S&P 500 INDEX/SPX915BS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/23/2025	06/18/2026	1	1,150,342	5968		64,597		46,914		87,327			(17,764)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXC05JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/07/2026	1	90,026	5062		4,226		2,195		7,493			(2,032)		324		0001
Purchased Call/S&P 500 INDEX/SPXA21SS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	564,347	5268		32,041		17,000		51,316			(15,140)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXA21RS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/08/2026	1	90,009	4983		5,344		2,790		7,533			(2,554)		325		0001
Purchased Call/S&P 500 INDEX/SPXC05NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	134,948	5893		6,898		4,311		9,885			(2,615)		531		0001
Purchased Call/S&P 500 INDEX/SPXC05JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/11/2026	1	89,897	6022		4,626		3,260		6,655			(1,389)		375		0001
Purchased Call/S&P 500 INDEX/SPXC05SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/03/2026	1	1,883,376	5960		100,102		68,698		136,291			(31,509)		7,731		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	832,805	5516		39,561		22,591		63,266			(16,986)		3,128		0001
Purchased Call/S&P 500 INDEX/SPXC05T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/05/2026	1	1,190,094	6000		64,237		44,197		89,589			(20,108)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXC05IWS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	426,062	6025		23,860		17,467		31,242			(6,424)		1,819		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	150,696	5912		7,839		4,921		11,105			(2,951)		594		0001
Purchased Call/S&P 500 INDEX/SPXC05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	189,539	6045		9,612		6,782		13,932			(2,878)		792		0001
Purchased Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/01/2026	1	1,207,131	5631		66,287		33,327		105,744			(32,961)		4,274		0001
Purchased Call/S&P 500 INDEX/SPXD17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/09/2026	1	252,355	5457		10,968		5,789		20,026			(5,213)		913		0001
Purchased Call/S&P 500 INDEX/SPXD17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/29/2026	1	432,052	5561		21,358		12,493		31,855			(8,943)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXJ007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	225,018	5844		11,722		7,221		16,683			(4,508)		881		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	540,900	5626		27,206		16,475		40,545			(10,838)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	609,538	5904		30,762		20,565		43,160			(10,225)		2,476		0001
Purchased Call/S&P 500 INDEX/SPXA210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/02/2026	1	854,992	5074		43,344		22,156		78,665			(21,190)		3,035		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	380,109	6033		18,240		13,036		25,542			(5,261)		1,601		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/09/2026	1	421,069	.5457		16,741		8,860		28,206			(7,932)		1,523		0001
Purchased Call/S&P 500 INDEX/SPXN13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/27/2026	1	623,662	.5525		30,746		17,715		47,929			(13,044)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	127,300	.6092		6,858		5,087		8,972			(1,809)		545		0001
Purchased Call/S&P 500 INDEX/SPXJ003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	537,131	.5283		24,582		13,558		48,092			(11,031)		1,983		0001
Purchased Call/S&P 500 INDEX/SPXC05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	638,332	.5912		32,687		21,791		47,734			(11,045)		2,593		0001
Purchased Call/S&P 500 INDEX/SPXN13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	1,008,392	.5397		49,180		26,628		89,289			(22,564)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXC05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/27/2025	05/22/2026	1	732,919	.5803		41,001		26,685		55,692			(14,350)		2,934		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	96,742	.5569		4,793		2,809		7,202			(2,001)		369		0001
Purchased Call/S&P 500 INDEX/SPXC051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	477,585	.5612		23,690		11,845		37,741			(11,845)		1,686		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	761,884	.5958		39,929		25,136		57,379			(14,821)		3,004		0001
Purchased Call/S&P 500 INDEX/SPXC05IWF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	89,915	.6173		4,777		3,566		6,265			(1,217)		386		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	249,807	.6024		13,117		9,218		18,038			(3,964)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	511,504	.5970		27,550		18,646		38,909			(8,931)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	488,127	.5282		20,385		11,243		39,083			(9,148)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXC05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	674,237	.5977		37,420		26,475		50,867			(10,988)		2,818		0001
Purchased Call/S&P 500 INDEX/SPXC05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/10/2026	1	186,786	.5363		9,735		5,180		15,211			(4,558)		677		0001
Purchased Call/S&P 500 INDEX/SPXC05IWS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	637,699	.5968		35,416		25,793		45,078			(9,668)		2,696		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	157,813	.5982		7,834		5,674		10,745			(2,201)		667		0001
Purchased Call/S&P 500 INDEX/SPXN13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/15/2026	1	89,950	.5397		4,033		2,183		7,198			(1,850)		330		0001
Purchased Call/S&P 500 INDEX/SPXC05IWG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,185,358	.6173		65,180		48,658		86,052			(16,611)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXD17JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/14/2026	1	1,209,929	.5406		54,772		29,586		97,105			(25,198)		4,433		0001
Purchased Call/S&P 500 INDEX/SPXN139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/01/2026	1	865,803	.5622		43,821		22,031		68,625			(21,790)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	462,165	.5968		23,666		17,188		31,498			(6,508)		1,954		0001
Purchased Call/S&P 500 INDEX/SPXA21WS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	98,943	.6031		5,185		3,609		7,326			(1,581)		412		0001
Purchased Call/S&P 500 INDEX/SPXD17JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/09/2026	1	328,937	.5457		15,759		8,317		29,360			(7,490)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXN13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	1,088,923	.5607		58,430		35,026		91,882			(23,436)		4,208		0001
Purchased Call/S&P 500 INDEX/SPXN13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	1	315,031	.5276		15,130		8,280		25,164			(6,900)		1,160		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	836,599	.5944		41,127		26,244		62,291			(14,914)		3,335		0001
Purchased Call/S&P 500 INDEX/SPXN139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	273,580	.5671		11,897		6,048		23,620			(5,883)		971		0001
Purchased Call/S&P 500 INDEX/SPXC05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	162,553	.5964		8,067		5,126		11,876			(2,948)		647		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	535,372	.5917		27,854		17,535		38,965			(10,339)		2,111		0001
Purchased Call/S&P 500 INDEX/SPXC05IW8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	1,324,392	.6141		69,476		51,865		89,301			(17,706)		5,685		0001
Purchased Call/S&P 500 INDEX/SPXC05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	286,887	.6006		15,655		10,855		21,480			(4,817)		1,192		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	1	434,252	.6092		22,572		16,586		30,381			(6,015)		1,857		0001
Purchased Call/S&P 500 INDEX/SPXA21S$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	458,390	.5268		23,629		12,537		37,451			(11,166)		1,662		0001
Purchased Call/S&P 500 INDEX/SPXC05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2025	04/14/2026	1	297,776	.5406		14,427		7,772		23,485			(6,659)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXD17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/21/2026	1	455,349	.5158		24,578		13,753		37,381			(10,833)		1,698		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2026	1	658,589	.5397		27,106		13,817		56,955			(13,366)		2,338		0001
Purchased Call/S&P 500 INDEX/SPXD17SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/18/2026	1	1,000,591	.5981		53,728		38,912		75,004			(15,097)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	97,206	.5664		4,695		2,856		7,246			(1,857)		377		0001
Purchased Call/S&P 500 INDEX/SPXC05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/05/2025	06/04/2026	1	89,918	.5971		4,603		3,145		6,734			(1,480)		370		0001
Purchased Call/S&P 500 INDEX/SPXC050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	2,037,795	.5889		111,456		73,994		161,323			(37,968)		8,262		0001
Purchased Call/S&P 500 INDEX/SPXD17MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	04/30/2026	1	805,277	.5569		44,776		26,244		67,849			(18,698)		3,069		0001
Purchased Call/S&P 500 INDEX/SPXC05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	190,669	.5650		9,262		5,527		14,638			(3,741)		735		0001
Purchased Call/S&P 500 INDEX/SPX915AS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	783,311	.5843		39,144		25,406		57,622			(13,980)		3,136		0001
Purchased Call/S&P 500 INDEX/SPXD17RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	1	635,657	.5983		34,477		24,873		47,693			(9,850)		2,682		0001
Purchased Call/S&P 500 INDEX/SPXC05LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	152,659	.5687		7,585		4,479		11,770			(3,110)		583		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	690,872	.5612		37,344		18,672		60,560			(18,672)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXD17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2025	04/16/2026	1	1,941,854	.5277		98,909		54,733		158,652			(44,205)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2025	09/11/2026	1	1,075,875	.6585		55,147		52,996		58,107			(2,291)		5,237		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2025	07/10/2026	1	347,472	.6280		17,771		13,960		22,636			(3,840)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX915CSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	697,365	.6238		40,979		34,587		49,240			(6,470)		3,182		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	90,008	.6363		4,518		3,725		5,422			(801)		406		0001
Purchased Call/S&P 500 INDEX/SPX915GS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	420,896	.6600		23,746		23,152		24,110			(783)		2,067		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	336,258	.6297		16,702		13,446		20,517			(3,285)		1,499		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	385,101	.6600		19,803		19,307		20,041			(653)		1,891		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	486,833	.6439		24,919		22,578		28,647			(2,396)		2,311		0001
Purchased Call/S&P 500 INDEX/SPX915B$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/02/2026	1	863,697	.6227		47,570		36,307		58,953			(11,631)		3,748		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	108,030	.6615		5,431		5,236		5,563			(209)		529		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	110,718	.6481		5,676		5,217		6,198			(515)		527		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	96,785	.6330		4,802		4,072		6,032			(739)		445		0001
Purchased Call/S&P 500 INDEX/SPX915ES0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	276,029	.6481		15,510		14,257		17,107			(1,406)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXC05XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	970,070	.6389		52,106		42,962		63,869			(9,238)		4,375		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,106,034	.6644		55,715		55,715		57,399			(154)		5,492		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	520,488	.6390		25,676		21,337		31,685			(4,385)		2,363		0001
Purchased Call/S&P 500 INDEX/SPXE170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	192,419	.6244		10,264		8,137		12,956			(2,143)		855		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	1,287,789	.6664		66,471		65,357		66,581			(1,292)		6,332		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	226,824	.6481		12,050		11,107		14,110			(1,062)		1,080		0001
Purchased Call/S&P 500 INDEX/SPXD17WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/01/2026	1	292,545	.6198		15,506		11,791		20,040			(3,834)		1,267		0001
Purchased Call/S&P 500 INDEX/SPXE17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	94,134	.6416		4,801		4,456		5,605			(356)		452		0001
Purchased Call/S&P 500 INDEX/SPX915GS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/17/2026	1	433,360	.6600		24,489		23,943		24,383			(742)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXC05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	90,044	.6363		4,633		3,887		5,551			(776)		410		0001
Purchased Call/S&P 500 INDEX/SPXC05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	476,723	.6306		26,081		21,110		32,835			(5,016)		2,139		0001
Purchased Call/S&P 500 INDEX/SPXD17XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,161,559	.6226		62,846		48,610		80,794			(14,330)		5,096		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	224,822	.6694		10,866		10,686		11,191			(209)		1,112		0001
Purchased Call/S&P 500 INDEX/SPX915BSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	234,322	.6198		12,258		9,347		14,927			(3,005)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXE17ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/03/2026	1	426,503	.6448		24,459		22,897		27,648			(1,747)		2,052		0001
Purchased Call/S&P 500 INDEX/SPXE172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	258,988	.6359		12,805		10,493		15,340			(2,392)		1,166		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	470,239	.6389		23,382		20,191		28,313			(3,239)		2,170		0001
Purchased Call/S&P 500 INDEX/SPXE178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,427,558	.6467		77,436		69,887		91,254			(7,722)		6,735		0001
Purchased Call/S&P 500 INDEX/SPXD17VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	71,962	.6205		3,472		2,609		4,540			(868)		311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	400,844	.6280		20,948		16,410		27,219			(4,662)		1,765		0001
Purchased Call/S&P 500 INDEX/SPXD051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	08/13/2026	1	253,630	.6463		13,977		12,269		16,285			(1,805)		1,182		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	420,166	.6373		22,245		19,295		25,607			(2,995)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	89,995	.6280		4,292		3,362		5,493			(955)		396		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	457,375	.6341		24,164		20,808		28,657			(3,518)		2,111		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	60,724	.6497		3,003		2,776		3,698			(234)		290		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	653,407	.6230		31,910		24,594		41,063			(7,364)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,044,369	.6605		54,112		53,962		55,679			(595)		5,186		0001
Purchased Call/S&P 500 INDEX/SPXE171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	1,160,485	.6297		62,812		50,565		78,100			(12,354)		5,172		0001
Purchased Call/S&P 500 INDEX/SPXE175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	500,598	.6446		25,432		22,130		29,333			(3,354)		2,329		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	708,556	.6299		38,644		32,879		46,891			(5,839)		3,260		0001
Purchased Call/S&P 500 INDEX/SPXD051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	755,172	.6389		41,005		35,408		50,313			(5,679)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXE177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	154,641	.6370		9,253		8,328		10,483			(991)		730		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	89,970	.6460		4,442		4,121		5,258			(331)		431		0001
Purchased Call/S&P 500 INDEX/SPXD051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	660,506	.6373		38,377		33,288		44,671			(5,166)		3,068		0001
Purchased Call/S&P 500 INDEX/SPXD055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	214,210	.6607		11,726		11,337		12,529			(419)		1,050		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	2,192,442	.6607		109,527		105,896		116,406			(3,912)		10,750		0001
Purchased Call/S&P 500 INDEX/SPXD052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	164,422	.6455		9,009		7,955		10,605			(1,073)		767		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	345,927	.6464		17,559		15,958		20,002			(1,640)		1,645		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	783,114	.6453		41,117		36,306		48,093			(4,898)		3,655		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,180,787	.6411		61,526		54,728		73,608			(6,930)		5,554		0001
Purchased Call/S&P 500 INDEX/SPX915G$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,043,069	.6641		50,902		50,620		52,752			(699)		5,172		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	1,006,235	.6632		51,301		50,161		51,005			(1,550)		4,948		0001
Purchased Call/S&P 500 INDEX/SPXD17W$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	703,260	.6227		35,057		26,831		45,592			(8,277)		3,052		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2025	08/26/2026	1	900,886	.6465		50,065		45,501		57,641			(4,676)		4,283		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	144,104	.6607		7,372		7,187		7,465			(244)		707		0001
Purchased Call/S&P 500 INDEX/SPXC05X$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	414,400	.6306		21,626		17,504		27,016			(4,159)		1,860		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2025	07/22/2026	1	600,757	.6308		32,929		26,743		39,884			(6,242)		2,700		0001
Purchased Call/S&P 500 INDEX/SPXE177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,337,049	.6396		71,019		63,897		80,194			(7,630)		6,299		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/28/2025	07/24/2026	1	457,097	.6389		22,209		18,311		26,844			(3,937)		2,062		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	90,095	.6345		4,459		3,827		5,552			(661)		415		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2025	07/29/2026	1	502,528	.6371		25,241		20,987		30,921			(4,299)		2,286		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	136,228	.6260		7,282		5,720		9,242			(1,573)		600		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/25/2025	07/24/2026	1	564,651	.6362		28,554		23,478		33,720			(5,256)		2,547		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	614,323	.6502		30,002		28,168		34,922			(2,061)		2,960		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	114,111	.6468		5,713		5,030		6,425			(722)		533		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2026	1	306,431	.6513		15,458		14,647		17,205			(849)		1,487		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/01/2025	07/31/2026	1	47,721	.6339		2,208		1,858		2,991			(364)		218		0001
Purchased Call/S&P 500 INDEX/SPXE173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2025	07/24/2026	1	122,035	.6363		6,591		5,420		7,859			(1,213)		550		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	2,020,518	.6297		100,712		80,849		125,631			(20,474)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXE177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	326,140	.6370		18,392		16,599		20,987			(1,834)		1,539		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	1	1,107,252	.6668		54,091		53,344		56,203			(892)		5,483		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	335,251	.6226		16,524		12,781		20,936			(3,768)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXE177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	1,726,946	.6467		88,773		80,118		103,879			(8,853)		8,148		0001
Purchased Call/S&P 500 INDEX/SPX915D$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	123,178	.6468		6,772		5,963		7,687			(856)		575		0001
Purchased Call/S&P 500 INDEX/SPXN13$SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	517,933	.6260		26,249		21,043		31,868			(5,366)		2,300		0001
Purchased Call/S&P 500 INDEX/SPX915F$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2025	09/11/2026	1	445,969	.6585		24,987		24,013		25,814			(1,038)		2,171		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	163,968	.6460		7,853		7,261		9,462			(611)		782		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	186,358	.6449		9,037		8,013		10,660			(1,043)		875		0001
Purchased Call/S&P 500 INDEX/SPXD053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/03/2025	08/31/2026	1	96,469	.6460		5,192		4,817		6,242			(387)		462		0001
Purchased Call/S&P 500 INDEX/SPXE170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	694,268	.6244		38,141		30,239		48,380			(7,963)		3,084		0001
Purchased Call/S&P 500 INDEX/SPXE170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	300,515	.6264		16,606		13,285		20,526			(3,422)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXD055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/12/2025	09/11/2026	1	1,327,022	.6587		73,480		70,418		78,425			(3,634)		6,460		0001
Purchased Call/S&P 500 INDEX/SPXE17C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	547,261	.6532		31,466		30,068		33,700			(1,642)		2,660		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,018,947	.6446		56,522		49,183		65,874			(7,453)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXE17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	1,187,476	.6460		62,482		57,769		76,358			(4,860)		5,663		0001
Purchased Call/S&P 500 INDEX/SPXC05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	337,955	.6390		17,484		14,490		21,243			(3,026)		1,534		0001
Purchased Call/S&P 500 INDEX/SPXA21YSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	178,847	.6269		9,111		7,198		11,626			(1,927)		793		0001
Purchased Call/S&P 500 INDEX/SPX915ESS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	316,340	.6435		16,721		15,652		18,247			(1,194)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXD055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/12/2025	09/11/2026	1	368,146	.6587		18,661		17,883		19,814			(923)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXE17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	343,594	.6532		18,012		17,212		19,184			(940)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	616,967	.6486		30,865		29,060		35,026			(1,881)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXD17YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	756,718	.6263		40,912		31,934		52,102			(9,216)		3,326		0001
Purchased Call/S&P 500 INDEX/SPXE172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	606,035	.6359		32,488		26,622		39,334			(6,069)		2,729		0001
Purchased Call/S&P 500 INDEX/SPXD054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	379,773	.6513		21,061		19,956		23,650			(1,157)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXD17WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	90,058	.6279		4,487		3,434		6,020			(1,059)		391		0001
Purchased Call/S&P 500 INDEX/SPXE179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	612,391	.6502		32,522		29,985		38,381			(2,859)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXE17BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	99,071	.6502		5,286		4,963		6,222			(363)		477		0001
Purchased Call/S&P 500 INDEX/SPXA219S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	587,874	.5815	21,798			843		34,463			(16,349)		596		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	281,644	5983.99	2,366			274		3,364			(1,769)		483		0001
Purchased Call/S&P 500 INDEX/SPXD174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	342,735	5864.67	8,774			390		13,555			(6,581)		370		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	201,892	5859.85	2,685			96		4,011			(2,008)		198		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	35,999	5870.62	313			38		451			(235)		63		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,153,652	5712.69	10,844			1,016		15,852			(8,111)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	218,104	5930.85	5,627			1,235		7,959			(4,220)		511		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	329,337	5782.76	6,257			603		9,313			(4,680)		517		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	63,547	5728.8	1,049			87		1,561			(786)		93		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	376,397	6001.35	4,968			561		7,166			(3,716)		638		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	257,087	6034.91	4,242			818		5,861			(3,173)		567		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	112,414	5893.62	2,147			284		3,159			(1,606)		206		0001
Purchased Call/S&P 500 INDEX/SPXD179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	1,459,836	.6032	54,670			8,833		79,002			(41,343)		2,935		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	195,190	5712.69	2,596			243		3,835			(1,942)		302		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	201,728	5906.94	2,703			672		3,703			(2,022)		504		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	295,348	5917.11	2,481			342		3,517			(1,856)		552		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	100,261	5881.63	2,567			645		3,648			(1,920)		252		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	26,249	5867.08	535			117		765			(401)		61		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	441,283	5853.98	3,883			214		5,671			(2,904)		529		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	414,287	6086.49	3,521			621		4,750			(2,634)		874		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,117,489	5871	44,756			5,485		69,030			(33,846)		1,962		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	147,121	5916.98	3,163			427		4,674			(2,366)		272		0001
Purchased Call/S&P 500 INDEX/SPXM13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	11/28/2025	1	1,990,685	6032	51,467			8,315		72,432			(38,921)		4,002		0001
Purchased Call/S&P 500 INDEX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	37,828	5929.04	647			64		948			(484)		60		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	89,885	5949.17	845			103		1,202			(632)		158		0001
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,034,190	6090.27	45,973			8,301		64,184			(34,480)		4,325		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,460	5998.74	31			5		43			(23)		5		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	184,303	5983.99	2,433			281		3,510			(1,820)		316		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	628,486	5916.98	15,964			2,155		23,778			(11,940)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	840,533	5815.26	21,518			830		33,371			(16,094)		852		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	50,837	5859.85	1,149			41		1,767			(859)		50		0001
Purchased Call/S&P 500 INDEX/SPXM13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	395,857	6049.88	5,265			914		7,293			(3,938)		829		0001
Purchased Call/S&P 500 INDEX/SPXM13ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	222,849	5969.34	2,964			420		4,210			(2,223)		421		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	152,011	5969.34	2,508			355		3,580			(1,881)		287		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,772,650	5815	43,581			1,685		66,217			(32,686)		1,797		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	525,760	5916.98	4,574			617		6,528			(3,421)		973		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	537,987	5851.2	4,734			274		6,907			(3,541)		660		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	50,252	6086.49	668			118		918			(500)		106		0001
Purchased Call/S&P 500 INDEX/SPXM13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	475,809	5859.85	8,279			297		12,520			(6,192)		466		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	429,898	5815.26	3,611			139		5,337			(2,701)		436		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	9,993	6084.19	182			36		252			(136)		22		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	135,800	6032.38	2,336			393		3,263			(1,737)		280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21D\$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	208,920	6090.27	5,348			966		7,503			(4,011)		444		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	310,269	5867.08	2,917			638		4,046			(2,181)		726		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	78,109	6051.09	1,039			215		1,420			(773)		178		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	72,071	5853.98	1,211			67		1,815			(906)		86		0001
Purchased Call/S&P 500 INDEX/SPXM130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	65,572	6074.08	872			183		1,185			(652)		151		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	189,244	6051.09	4,826			965		6,803			(3,619)		423		0001
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	17,535	6050.61	312			66		427			(233)		41		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	192,751	6051.25	3,180			634		4,358			(2,379)		431		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	147,180	5853.98	3,164			174		4,796			(2,367)		177		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	536,015	6040.04	5,467			1,269		7,274			(4,089)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	683,447	5842.47	15,309			633		23,370			(11,450)		715		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,739	5970.84	202			48		277			(151)		29		0001
Purchased Call/S&P 500 INDEX/SPXA21C\$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	519,314	6032.38	6,959			1,121		9,649			(5,219)		1,044		0001
Purchased Call/S&P 500 INDEX/SPXA21A\$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	538,532	5782.76	13,786			1,329		20,960			(10,311)		846		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	225,047	5893.62	5,041			667		7,488			(3,770)		412		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	160,698	6047.15	2,716			464		3,773			(2,031)		334		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	138,777	5916.98	2,262			305		3,301			(1,692)		257		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	457,894	6051.09	4,167			833		5,646			(3,125)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	239,800	5969.34	4,916			696		7,096			(3,687)		453		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	340,105	6051.09	4,523			905		6,190			(3,393)		760		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	539,459	5983.99	13,648			1,579		20,386			(10,208)		926		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	929,584	5867.08	12,271			2,685		17,268			(9,178)		2,176		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	49,157	5728.8	777			71		1,159			(578)		75		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	1,096,797	5851.2	28,188			1,631		43,247			(21,083)		1,346		0001
Purchased Call/S&P 500 INDEX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	281,592	5832.92	3,773			291		5,524			(2,822)		397		0001
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	109,124	5842.47	1,768			73		2,652			(1,322)		114		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	323,197	5995.54	3,458			382		4,962			(2,572)		542		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	349,511	5797.42	4,683			284		6,908			(3,503)		439		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	68,946	5998.74	917			143		1,290			(688)		136		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	63,918	6032.38	857			144		1,186			(637)		132		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	491,263	5728.8	6,534			544		9,651			(4,900)		716		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	59,771	5705.45	1,285			107		1,936			(961)		87		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	91,118	5929.04	1,267			126		1,847			(947)		145		0001
Purchased Call/S&P 500 INDEX/SPXD17CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	129,861	6074.08	2,636			552		3,597			(1,972)		298		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	370,080	6037.59	5,218			1,243		6,994			(3,903)		903		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	67,593	5832.92	1,541			119		2,315			(1,153)		95		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	15,414	6049.88	353			61		498			(264)		32		0001
Purchased Call/S&P 500 INDEX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	78,931	5995.54	1,050			116		1,506			(781)		132		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	40,825	6090.27	674			126		925			(501)		89		0001
Purchased Call/S&P 500 INDEX/SPXA21GSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	137,325	5970.84	3,543			846		4,950			(2,657)		335		0001
Purchased Call/S&P 500 INDEX/SPXD179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	448,421	5998.74	10,583			1,651		15,134			(7,937)		886		0001
Purchased Call/S&P 500 INDEX/SPXI00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	38,726	5870.62	988			121		1,479			(741)		68		0001
Purchased Call/S&P 500 INDEX/SPXI00GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	176,916	5893.62	1,645			218		2,371			(1,231)		324		0001
Purchased Call/S&P 500 INDEX/SPXM131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	158,664	5969.34	1,349			201		1,875			(1,003)		308		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	85,160	5973.1	775			80		1,105			(580)		137		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	869,525	5881.63	15,043			3,781		21,140			(11,251)		2,183		0001
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	180,495	.5815	7,576			293		12,229			(5,682)		183		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	52,382	5893.62	691			91		1,001			(517)		96		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	51,220	5813.67	850			68		1,256			(636)		73		0001
Purchased Call/S&P 500 INDEX/SPX140MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,365,000	5815.03	22,523			565		33,977			(16,892)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXD17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	141,219	6052.85	2,288			435		3,145			(1,711)		309		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	78,410	5728.8	1,709			142		2,578			(1,282)		114		0001
Purchased Call/S&P 500 INDEX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	140,030	6032.38	1,232			199		1,697			(924)		281		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	815,881	5782.76	7,425			716		10,767			(5,553)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	565,352	6047.15	5,201			888		7,070			(3,890)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,393,458	5881.63	15,885			3,993		21,815			(11,881)		3,498		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S\E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,738,557	.5705	57,223			4,769		87,498			(42,917)		2,533		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	199,115	5728.8	2,648			241		3,907			(1,970)		304		0001
Purchased Call/S&P 500 INDEX/SPXM13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	713,270	6040.04	18,402			4,270		25,404			(13,764)		1,721		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	1,461,498	5974.07	13,446			3,083		18,060			(10,057)		3,506		0001
Purchased Call/S&P 500 INDEX/SPXM13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,568,999	.5705	31,323			2,610		46,446			(23,492)		2,286		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	97,523	6084.19	819			160		1,110			(613)		217		0001
Purchased Call/S&P 500 INDEX/SPXM13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	230,169	5808.12	3,084			197		4,539			(2,313)		295		0001
Purchased Call/S&P 500 INDEX/SPXC050S\G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,166,497	.5705	52,107			4,342		82,781			(39,080)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXM13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	377,640	6051.09	3,323			687		4,481			(2,472)		862		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	302,000	5728.8	3,322			302		4,900			(2,471)		461		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	978,775	5949.17	13,018			1,587		18,667			(9,737)		1,718		0001
Purchased Call/S&P 500 INDEX/SPXM13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/02/2025	1	1,010,482	.5709	18,003			50		26,702			(13,690)		374		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	78,794	5983.99	1,387			160		2,021			(1,037)		135		0001
Purchased Call/S&P 500 INDEX/SPXC052S\O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	60,590	5870.62	1,545			200		2,311			(1,149)		110		0001
Purchased Call/S&P 500 INDEX/SPXM13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	401,138	5948.71	4,051			572		5,709			(3,030)		757		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/07/2025	1	43,874	5995.54	1,110			114		1,663			(833)		71		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2025	1	72,625	5870.62	1,191			154		1,739			(886)		132		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	78,603	5864.67	1,761			78		2,683			(1,321)		85		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	545,763	5995.54	7,204			742		10,432			(5,403)		880		0001
Purchased Call/S&P 500 INDEX/SPX815XSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	611,765	6034.91	15,661			3,020		22,171			(11,714)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXA21CSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	24,226	5998.74	400			62		565			(300)		48		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	488,447	5949.17	8,304			1,012		12,083			(6,211)		858		0001
Purchased Call/S&P 500 INDEX/SPXC051S\I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	289,082	6001.35	5,521			624		8,082			(4,130)		490		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,569	5970.84	48			12		65			(36)		9		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/14/2025	1	1,192,514	.5871	33,683			4,128		50,153			(25,473)		2,094		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	16,656	5917.11	220			30		317			(164)		31		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	342,266	6051.25	3,354			669		4,517			(2,509)		765		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	84,393	5870.62	1,646			201		2,425			(1,234)		148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	65,814	5970.84	1,093			268		1,494			(813)		163		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	123,996	5809.86	1,662			106		2,445			(1,243)		159		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	249,724	6075.11	3,346			603		4,564			(2,503)		531		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	31,804	5823.52	528			39		781			(395)		44		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	680,053	5823.52	15,573			1,158		23,350			(11,648)		942		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	178,074	6021.63	1,567			242		2,165			(1,172)		352		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	531,100	5823.52	5,417			403		7,837			(4,052)		735		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	125,054	5930.85	1,676			368		2,306			(1,257)		293		0001
Purchased Call/S&P 500 INDEX/SPXM13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	72,121	6074.08	1,147			240		1,560			(858)		166		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	426,566	6021.63	6,356			983		8,934			(4,754)		843		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	288,521	5712.69	6,001			562		9,041			(4,489)		447		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	148,068	5808.12	1,362			87		1,972			(1,022)		190		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	118,289	5872.16	1,005			216		1,379			(752)		275		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	375,748	6034.91	4,997			964		6,884			(3,738)		829		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	4,116	6086.49	69			12		96			(52)		9		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	898,423	6052.85	10,512			1,998		14,398			(7,862)		1,967		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	380,669	5705.45	3,731			310		5,429			(2,790)		555		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	376,574	5808.12	3,352			240		4,825			(2,493)		512		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	404,282	5970.84	4,245			1,014		5,725			(3,184)		987		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	554,416	5705	21,329			1,777		33,174			(15,997)		808		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	230,156	5872.16	3,383			727		4,695			(2,531)		535		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	61,248	5841.47	778			34		1,153			(582)		66		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	304,987	5995.54	2,074			229		2,932			(1,543)		511		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	76,316	5853.98	1,015			56		1,508			(759)		92		0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	255,223	5948.71	3,394			480		4,834			(2,539)		482		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	28,477	5808.12	382			27		561			(284)		39		0001
Purchased Call/S&P 500 INDEX/SPXM13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	689,178	5864.67	6,272			279		9,214			(4,704)		744		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,564,742	6090.27	10,797			1,949		14,343			(8,098)		3,327		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	947,932	6074.08	9,005			1,885		12,038			(6,736)		2,177		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	16,071	6075.11	305			55		423			(228)		34		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	121,646	5809.86	1,156			74		1,680			(864)		156		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	69,287	5870.62	582			75		833			(433)		126		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	175,268	6047.15	3,996			683		5,611			(2,989)		364		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,196,912	5851.2	15,919			921		23,625			(11,906)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	380,855	5782.76	5,065			488		7,439			(3,789)		598		0001
Purchased Call/S&P 500 INDEX/SPXM13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/07/2025	1	1,367,026	5696	17,724			294		25,867			(13,293)		947		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	193,225	6037.59	1,604			382		2,099			(1,200)		472		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	55,277	6051.09	945			195		1,302			(703)		126		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	25,465	5970.84	176			42		233			(132)		62		0001
Purchased Call/S&P 500 INDEX/SPXB05X9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	121,332	5815.26	2,038			79		3,071			(1,525)		123		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	141,734	5995.54	2,409			266		3,505			(1,792)		238		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	142,908	6034.91	1,215			234		1,643			(909)		315		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	42,894	5813.67	365			29		526			(273)		61		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	426,964	5906.94	4,056			1,008		5,499			(3,034)		1,066		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	77,240	5808.12	1,475			94		2,207			(1,106)		99		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	235,188	6090.27	2,540			459		3,437			(1,905)		500		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	470,522	6001.35	10,540			1,190		15,564			(7,883)		798		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	118,366	6086.49	2,604			459		3,640			(1,948)		250		0001
Purchased Call/S&P 500 INDEX/SPXI100LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	428,455	6050.61	10,968			2,327		15,307			(8,204)		990		0001
Purchased Call/S&P 500 INDEX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	150,279	6051.25	1,999			399		2,727			(1,495)		336		0001
Purchased Call/S&P 500 INDEX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	64,024	5864.67	1,012			53		1,519			(752)		75		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	465,719	5859.85	4,378			157		6,478			(3,274)		456		0001
Purchased Call/S&P 500 INDEX/SPXB05Y9R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	76,901	5797.42	1,277			77		1,899			(955)		97		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	61,055	6086.49	1,557			274		2,199			(1,164)		129		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	880,799	5842.47	7,487			309		10,918			(5,600)		922		0001
Purchased Call/S&P 500 INDEX/SPXC050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	189,690	5728.8	4,856			405		7,441			(3,642)		276		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	203,495	6032.38	1,750			294		2,367			(1,302)		419		0001
Purchased Call/S&P 500 INDEX/SPXM13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	102,958	5797.42	978			59		1,424			(732)		129		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	808,561	5832.92	7,115			549		10,320			(5,322)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	18,145	5864.67	241			13		359			(180)		21		0001
Purchased Call/S&P 500 INDEX/SPXD179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	2,726,636	6032	116,263			18,784		170,797			(87,922)		5,481		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	119,829	5930.85	1,019			224		1,385			(764)		280		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	289,679	5998.74	2,346			366		3,263			(1,760)		572		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	55,400	5832.92	1,008			78		1,493			(754)		78		0001
Purchased Call/S&P 500 INDEX/SPXM13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	16,129	5851.2	261			15		390			(195)		20		0001
Purchased Call/S&P 500 INDEX/SPXM13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,035,489	5864.67	9,734			509		14,339			(7,241)		1,212		0001
Purchased Call/S&P 500 INDEX/SPXM13DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	771,740	6050.61	10,341			2,194		13,994			(7,735)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	945,091	6049.88	8,317			1,443		11,360			(6,221)		1,979		0001
Purchased Call/S&P 500 INDEX/SPXM13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	321,448	6037.59	5,368			1,279		7,222			(4,015)		785		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	48,562	5930.85	432			98		583			(322)		116		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	432,713	5832.92	11,164			861		16,937			(8,350)		610		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	331,155	5970.84	3,047			747		4,082			(2,266)		822		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	484,662	5987.37	5,186			786		7,291			(3,879)		949		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	4,851	5929.04	41			4		59			(30)		8		0001
Purchased Call/S&P 500 INDEX/SPXA21A5Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	553,567	6001.35	4,982			563		7,132			(3,726)		939		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,982	6051.09	36			7		49			(27)		4		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	178,127	6021.63	3,652			565		5,199			(2,731)		352		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	39,311	5728.8	263			24		387			(196)		60		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	271,174	5870.62	3,607			441		5,211			(2,705)		476		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	501,885	5916.98	6,625			894		9,566			(4,955)		929		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	58,481	5712.69	924			87		1,376			(691)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	105,485	5930.85	1,414			319		1,942			(1,051)		252		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	68,335	5864.67	1,339			60		2,028			(1,005)		74		0001
Purchased Call/S&P 500 INDEX/SPXM13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	342,296	5864.67	4,553			202		6,776			(3,414)		369		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	14,709	6084.19	194			38		267			(145)		33		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	185,935	5985.38	2,473			293		3,536			(1,850)		323		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	180,503	5985.38	1,354			160		1,894			(1,013)		313		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	333,211	5985.38	7,497			888		11,017			(5,608)		578		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	13,776	6090.27	118			22		157			(88)		30		0001
Purchased Call/S&P 500 INDEX/SPXM13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/06/2025	1	1,437,768	.5751	19,880			275		29,961			(14,951)		922		0001
Purchased Call/S&P 500 INDEX/SPXI00DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	95,046	5808.12	2,452			157		3,746			(1,839)		122		0001
Purchased Call/S&P 500 INDEX/SPXM13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,809,000	5751.13	23,155			447		34,278			(17,319)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	35,880	5930.85	585			132		808			(435)		86		0001
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	199,947	6032.38	5,119			825		7,344			(3,839)		402		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,151,639	6050.61	10,134			2,150		13,628			(7,580)		2,662		0001
Purchased Call/S&P 500 INDEX/SPXM13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	170,971	5842.47	2,274			94		3,389			(1,701)		179		0001
Purchased Call/S&P 500 INDEX/SPXM13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	112,306	5808.12	1,864			134		2,763			(1,387)		153		0001
Purchased Call/S&P 500 INDEX/SPXM13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	11,841	5930.85	219			48		305			(164)		28		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	170,764	5974.07	2,391			548		3,274			(1,788)		410		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	150,358	5969.34	1,263			179		1,781			(947)		284		0001
Purchased Call/S&P 500 INDEX/SPXI00S$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	585,769	5987.37	11,247			1,704		16,124			(8,412)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	90,770	5948.71	1,688			239		2,442			(1,263)		171		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	64,031	6075.11	563			101		764			(421)		136		0001
Purchased Call/S&P 500 INDEX/SPXM13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	211,437	5823.52	2,833			211		4,157			(2,119)		293		0001
Purchased Call/S&P 500 INDEX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	43,419	5973.1	573			59		833			(429)		70		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	314,266	6049.88	8,045			1,396		11,433			(6,017)		658		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	134,213	5712.69	2,456			230		3,682			(1,837)		208		0001
Purchased Call/S&P 500 INDEX/SPXM13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	55,318	5906.94	1,283			319		1,815			(960)		138		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	278,575	6047.15	3,733			638		5,143			(2,792)		579		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	241,634	5705.45	4,059			337		6,054			(3,036)		352		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	33,128	6090.27	444			83		603			(330)		72		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	428,612	5970.84	5,743			1,372		7,806			(4,308)		1,046		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	352,602	6090.27	4,725			853		6,425			(3,544)		750		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	226,945	5969.34	5,810			823		8,493			(4,357)		428		0001
Purchased Call/S&P 500 INDEX/SPXM13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/01/2025	1	1,318,721	5709	15,909					23,321			(12,132)		345		0001
Purchased Call/S&P 500 INDEX/SPXM130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025	1	1,827,429	6051	70,849			14,679		99,444			(53,137)		4,169		0001
Purchased Call/S&P 500 INDEX/SPXA21LS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	512,003	6067.7	13,005			4,263		17,683			(8,729)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXN132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	657,975	5861.57	5,922			2,444		7,906			(3,488)		2,109		0001
Purchased Call/S&P 500 INDEX/SPXI100W$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2025	03/09/2026	1	199,059	5770.2	2,528			1,107		3,551			(1,426)		659		0001
Purchased Call/S&P 500 INDEX/SPXN131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	184,002	6013.13	1,490			595		1,929			(898)		582		0001
Purchased Call/S&P 500 INDEX/SPX9157$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,481,336	5639	67,695			30,736		102,077			(36,941)		4,965		0001
Purchased Call/S&P 500 INDEX/SPXA21N$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	511,020	5955.25	12,980			5,256		17,728			(7,717)		1,627		0001
Purchased Call/S&P 500 INDEX/SPX815Y$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2025	12/31/2025	1	2,841,381	5883	117,372			29,752		178,091			(87,625)		7,133		0001
Purchased Call/S&P 500 INDEX/SPXD17H$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	61,971	5675.29	967			450		1,386			(516)		211		0001
Purchased Call/S&P 500 INDEX/SPXN133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	33,350	5738.52	547			236		777			(312)		109		0001
Purchased Call/S&P 500 INDEX/SPXD17H$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2025	03/19/2026	1	86,965	5675.29	1,096			510		1,559			(585)		297		0001
Purchased Call/S&P 500 INDEX/SPXD17GS$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	98,095	5599.3	1,638			731		2,398			(907)		328		0001
Purchased Call/S&P 500 INDEX/SPXN135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	461,966	5638.94	3,788			1,732		5,446			(2,064)		1,562		0001
Purchased Call/S&P 500 INDEX/SPXN131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	58,685	6013.13	775			306		1,022			(470)		184		0001
Purchased Call/S&P 500 INDEX/SPXM13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	68,434	5975.38	1,492			399		2,060			(1,091)		177		0001
Purchased Call/S&P 500 INDEX/SPXM13V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	630,301	6049.24	5,610			1,731		7,272			(3,873)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	628,355	6061.48	8,357			2,924		10,943			(5,426)		1,861		0001
Purchased Call/S&P 500 INDEX/SPXM13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	286,140	5942.47	4,950			1,309		6,885			(3,642)		738		0001
Purchased Call/S&P 500 INDEX/SPXA21JS$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	19,747	5842.91	334			97		469			(237)		53		0001
Purchased Call/S&P 500 INDEX/SPXA21K$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	553,308	6101.24	12,560			3,977		16,699			(8,592)		1,553		0001
Purchased Call/S&P 500 INDEX/SPXM13V$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	429,808	5996.66	5,459			1,669		7,301			(3,797)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXN137$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	874,762	5776.65	11,109			5,356		15,488			(5,753)		3,037		0001
Purchased Call/S&P 500 INDEX/SPXN133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	70,366	5954.5	563			233		742			(331)		226		0001
Purchased Call/S&P 500 INDEX/SPXD17GS$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2025	03/11/2026	1	184,180	5572.07	2,321			1,029		3,354			(1,291)		614		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	764,184	5994.57	13,068			4,500		17,501			(8,557)		2,245		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	447,350	6114.63	7,739			2,963		10,084			(4,795)		1,385		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	230,130	5956.06		3,176		1,295		4,230			(1,879)		735		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	184,972	5937.34		1,572		467		2,096			(1,107)		503		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	126,240	5983.25		2,853		1,147		3,826			(1,704)		401		0001
Purchased Call/S&P 500 INDEX/SPXM13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	6,183	6118.71		104		33		136			(72)		17		0001
Purchased Call/S&P 500 INDEX/SPXC05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	742,921	5580.94		11,738		5,821		17,049			(5,949)		2,616		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	34,652	6040.53		457		154		608			(304)		100		0001
Purchased Call/S&P 500 INDEX/SPXM13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	164,729	5975.38		2,191		585		2,982			(1,603)		427		0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	372,777	5956.06		3,131		1,277		4,096			(1,853)		1,191		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	720,708	5836.22		6,486		1,858		8,958			(4,620)		1,933		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	92,257	5667.56		1,153		545		1,658			(611)		316		0001
Purchased Call/S&P 500 INDEX/SPXC05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	447,862	5842.63		11,107		4,743		15,708			(6,360)		1,464		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	346,619	6144.15		4,610		1,791		5,871			(2,817)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	237,184	5918.25		1,992		547		2,711			(1,443)		624		0001
Purchased Call/S&P 500 INDEX/SPXN133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	540,168	5738.52		6,860		2,964		9,704			(3,909)		1,771		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	154,247	5712.2		1,373		666		1,929			(707)		537		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	358,462	5778.15		7,671		3,254		10,829			(4,413)		1,168		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	48,132	5956.06		982		400		1,319			(581)		154		0001
Purchased Call/S&P 500 INDEX/SPXM13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	147,732	5909.03		3,782		1,021		5,348			(2,756)		385		0001
Purchased Call/S&P 500 INDEX/SPXC05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	2,021	5770.2		33		14		47			(19)		7		0001
Purchased Call/S&P 500 INDEX/SPXM13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	137,852	5918.25		1,833		504		2,510			(1,327)		363		0001
Purchased Call/S&P 500 INDEX/SPXC05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	84,490	5842.63		1,386		592		1,938			(793)		276		0001
Purchased Call/S&P 500 INDEX/SPXC05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	328,720	6114.63		8,382		3,152		11,069			(5,250)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXC05BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	301,476	6144.15		6,813		2,647		8,820			(4,163)		940		0001
Purchased Call/S&P 500 INDEX/SPXA210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	119,647	5954.5		3,003		1,243		4,142			(1,766)		384		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	288,231	5638.94		4,871		2,228		7,149			(2,655)		975		0001
Purchased Call/S&P 500 INDEX/SPXN137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	425,516	5767.57		9,191		4,406		13,133			(4,784)		1,473		0001
Purchased Call/S&P 500 INDEX/SPXI00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	94,042	5572.07		1,900		843		2,817			(1,057)		313		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	228,143	6068.5		5,224		1,914		6,940			(3,306)		691		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	60,990	5954.5		506		212		669			(295)		197		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	289,940	5611.85		4,958		2,472		7,282			(2,486)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	126,511	6068.5		2,239		820		2,945			(1,417)		383		0001
Purchased Call/S&P 500 INDEX/SPXN135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	332,207	5638.94		8,006		3,661		11,938			(4,363)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	501,243	5827.04		9,273		2,576		13,094			(6,700)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXA21MSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/14/2025	02/13/2026	1	66,908	6114.63		1,505		566		1,981			(943)		204		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	352,245	5842.91		4,086		1,182		5,658			(2,899)		949		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	21,057	5954.5		276		116		368			(161)		68		0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	343,642	5767.57		3,058		1,466		4,277			(1,592)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXN132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	178,665	5955.25		3,198		1,295		4,291			(1,901)		569		0001
Purchased Call/S&P 500 INDEX/SPXM13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	36,465	5842.91		839		243		1,196			(595)		98		0001
Purchased Call/S&P 500 INDEX/SPXM13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	34,418	6061.48		620		217		820			(402)		102		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	790,131	6040.53		6,637		2,267		8,716			(4,377)		2,312		0001
Purchased Call/S&P 500 INDEX/SPXM13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	435,628	.6042		16,478		5,554		23,513			(10,909)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	61,431	5693.31		1,050		515		1,503			(538)		214		0001
Purchased Call/S&P 500 INDEX/SPXM13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	4,155	5836.22		54		16		76			(39)		11		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	317,167	5842.63		2,569		1,097		3,518			(1,471)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXN131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	62,177	6013.13		1,063		425		1,401			(640)		197		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	95,315	5675.12		991		456		1,417			(535)		323		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	309,056	6066.44		6,583		2,394		8,769			(4,184)		933		0001
Purchased Call/S&P 500 INDEX/SPXM13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	76,158	5942.47		1,950		504		2,750			(1,446)		193		0001
Purchased Call/S&P 500 INDEX/SPXN134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	127,248	5614.56		1,056		466		1,506			(590)		423		0001
Purchased Call/S&P 500 INDEX/SPXN138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	113,207	5611.85		2,457		1,225		3,647			(1,232)		400		0001
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	628,129	6129.58		7,098		2,737		9,107			(4,356)		1,952		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	133,517	6066.44		2,270		825		3,000			(1,443)		403		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	137,508	6117.52		1,471		579		1,880			(895)		430		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	183,744	6115.07		2,131		799		2,757			(1,337)		561		0001
Purchased Call/S&P 500 INDEX/SPXM13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	1,859	5949.91		29		9		40			(21)		5		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	31,539	5996.66		278		83		368			(195)		86		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	325,915	6115.07		5,443		2,041		7,082			(3,415)		995		0001
Purchased Call/S&P 500 INDEX/SPXM13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	205,275	6061.48		1,950		682		2,512			(1,266)		608		0001
Purchased Call/S&P 500 INDEX/SPXC057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	1,119,109	5950		48,098		14,202		70,154			(33,959)		3,030		0001
Purchased Call/S&P 500 INDEX/SPXC055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	20,799	5868.55		181		47		249			(134)		53		0001
Purchased Call/S&P 500 INDEX/SPXM13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	262,933	5949.91		3,076		898		4,157			(2,174)		712		0001
Purchased Call/S&P 500 INDEX/SPXN131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	34,489	6117.52		579		228		746			(352)		108		0001
Purchased Call/S&P 500 INDEX/SPXM13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	305,229	5994.57		2,655		914		3,520			(1,739)		897		0001
Purchased Call/S&P 500 INDEX/SPXC055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	49,959	5868.55		1,274		328		1,819			(946)		127		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/13/2026	1	1,498,998	6115		30,185		11,383		39,313			(18,782)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXM13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	127,753	5937.34		1,904		566		2,595			(1,340)		347		0001
Purchased Call/S&P 500 INDEX/SPXM13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	613,880	6086.37		8,287		2,580		10,751			(5,699)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXM13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,833,163	6041		76,094		25,647		110,039			(50,378)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	321,057	6068.5		2,697		988		3,494			(1,707)		973		0001
Purchased Call/S&P 500 INDEX/SPXM13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	155,732	6086.37		3,379		1,052		4,523			(2,324)		435		0001
Purchased Call/S&P 500 INDEX/SPXC055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	122,456	5868.55		2,278		587		3,194			(1,691)		311		0001
Purchased Call/S&P 500 INDEX/SPXC05CSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	61,841	5778.15		1,033		438		1,433			(594)		201		0001
Purchased Call/S&P 500 INDEX/SPXN134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	502,753	5572.07		4,475		1,985		6,428			(2,489)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXC05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	69,251	5693.31		873		428		1,234			(447)		242		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	32,846	5580.94		604		297		886			(309)		115		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	295,065	6025.99		2,479		881		3,246			(1,600)		877		0001
Purchased Call/S&P 500 INDEX/SPXM13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	217,406	6086.37		2,000		623		2,581			(1,375)		608		0001
Purchased Call/S&P 500 INDEX/SPXN132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	267,000	5955.25		2,270		919		2,938			(1,349)		850		0001
Purchased Call/S&P 500 INDEX/SPXM13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	185,296	5994.57		2,464		849		3,275			(1,614)		544		0001
Purchased Call/S&P 500 INDEX/SPXA21KST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	341,495	6101.24		4,576		1,449		5,954			(3,130)		958		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	225,194	5580.94		2,792		1,373		4,064			(1,427)		786		0001
Purchased Call/S&P 500 INDEX/SPXM13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	332,579	5994.57		7,417		2,554		10,055			(4,856)		977		0001
Purchased Call/S&P 500 INDEX/SPXC05D$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	41,330	5770.2		653		286		920			(368)		137		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/13/2026	1	452,233	6114.63		5,969		2,245		7,740			(3,739)		1,380		0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	18,784	5861.57		248		102		333			(146)		60		0001
Purchased Call/S&P 500 INDEX/SPXM13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	376,030	6086.37		6,242		1,943		8,203			(4,293)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXD17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	1,414,592	.6115		59,781		22,543		82,065			(37,197)		4,317		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/13/2025	01/13/2026	1	193,326	5836.22		3,441		986		4,859			(2,451)		518		0001
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	01/27/2025	01/27/2026	1	192,044	6012.28		4,244		1,380		5,807			(2,860)		548		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	325,745	5942.47		2,736		724		3,727			(2,013)		840		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	409,327	6066.44		4,748		1,727		6,225			(3,018)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXA21JS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	517,897	5827.04		6,836		1,899		9,524			(4,939)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXD17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	9,547	6051.97		244		90		326			(154)		29		0001
Purchased Call/S&P 500 INDEX/SPXC05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	533,398	6068.5		13,655		5,003		18,191			(8,642)		1,616		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	108,776	5996.66		1,447		431		1,947			(1,017)		296		0001
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	201,276	6013.13		5,153		2,032		6,923			(3,128)		630		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	83,688	5638.94		1,632		739		2,414			(897)		280		0001
Purchased Call/S&P 500 INDEX/SPXM13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	37,655	5942.47		851		220		1,193			(631)		96		0001
Purchased Call/S&P 500 INDEX/SPXD17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/20/2026	1	6,870	5667.56		106		50		154			(56)		24		0001
Purchased Call/S&P 500 INDEX/SPXC05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	539,249	5675.29		13,104		6,101		19,204			(7,001)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXD17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2025	02/13/2026	1	187,060	.6115		6,668		2,514		8,982			(4,149)		571		0001
Purchased Call/S&P 500 INDEX/SPXD17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	1,720	5954.5		31		13		41			(18)		6		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	41,716	5767.57		530		254		737			(276)		144		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/28/2025	01/28/2026	1	745,881	6067.7		7,011		2,298		9,143			(4,706)		2,138		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	496,450	5909.03		8,837		2,386		12,163			(6,440)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	87,623	6083.57		771		273		991			(499)		260		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	490,233	5776.65		4,412		2,127		6,089			(2,285)		1,702		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	961,050	5611.85		8,169		4,073		11,687			(4,096)		3,393		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	163,754	6129.58		4,225		1,629		5,546			(2,593)		509		0001
Purchased Call/S&P 500 INDEX/SPXN134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	44,758	5770.2		971		421		1,394			(552)		147		0001
Purchased Call/S&P 500 INDEX/SPXN132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	100,171	5861.57		1,663		686		2,262			(979)		321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	79,905	5667.56		999		476		1,435			(525)		276		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	274,907	6068.5		3,656		1,340		4,764			(2,314)		833		0001
Purchased Call/S&P 500 INDEX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	38,762	5776.65		841		406		1,194			(436)		135		0001
Purchased Call/S&P 500 INDEX/SPXN134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	53,903	5614.56		679		299		980			(380)		179		0001
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	594,191	5955		19,823		8,227		30,112			(11,586)		1,905		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/23/2026	1	140,112	5667.56		3,391		1,616		4,987			(1,783)		484		0001
Purchased Call/S&P 500 INDEX/SPXA21KSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	251,242	6101.24		6,432		2,037		8,631			(4,400)		705		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	93,450	5827.04		2,037		566		2,906			(1,472)		246		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	39,887	6067.7		862		282		1,159			(578)		114		0001
Purchased Call/S&P 500 INDEX/SPXN131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	269,238	5983.25		3,554		1,429		4,704			(2,123)		854		0001
Purchased Call/S&P 500 INDEX/SPXN135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	14,733	5638.94		314		142		464			(172)		49		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	449,602	5667.56		3,687		1,741		5,265			(1,955)		1,539		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	385,139	5521.52		6,701		3,026		10,006			(3,690)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	7,881	6013.13		105		42		137			(63)		25		0001
Purchased Call/S&P 500 INDEX/SPXA21LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	191,037	6067.7		3,190		1,046		4,249			(2,141)		548		0001
Purchased Call/S&P 500 INDEX/SPX9151SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	153,128	6025.99		3,920		1,394		5,287			(2,531)		455		0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	303,857	5770.2		2,431		1,053		3,408			(1,382)		996		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	39,629	5614.66		824		381		1,211			(443)		135		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	74,325	6071.17		1,635		548		2,185			(1,089)		215		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	57,346	5693.31		401		197		565			(206)		200		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,490,291	5955		34,243		14,212		49,859			(20,015)		4,777		0001
Purchased Call/S&P 500 INDEX/SPXC05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/04/2025	02/04/2026	1	45,646	6037.88		749		260		994			(488)		135		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/03/2025	03/03/2026	1	166,544	5849.72		1,915		807		2,583			(1,107)		541		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	9,835	6101.24		84		26		108			(57)		28		0001
Purchased Call/S&P 500 INDEX/SPXC05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2025	03/26/2026	1	145,688	5712.2		3,555		1,724		5,143			(1,831)		507		0001
Purchased Call/S&P 500 INDEX/SPXIOONSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	130,628	5918.25		2,743		748		3,833			(1,992)		342		0001
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	87,357	5667.56		716		341		1,022			(377)		302		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/05/2025	03/05/2026	1	319,512	5842.63		6,806		2,906		9,552			(3,897)		1,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	90,939	5827.04		818		227		1,134			(591)		239		0001
Purchased Call/S&P 500 INDEX/SPXC05A$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	228,179	6037.88		3,035		1,053		3,988			(1,979)		673		0001
Purchased Call/S&P 500 INDEX/SPXA21KSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2025	01/16/2026	1	213,694	5996.66		5,449		1,624		7,548			(3,832)		581		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	52,102	5954.5		683		282		912			(401)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	157,227	6071.17		1,840		617		2,405			(1,225)		454		0001
Purchased Call/S&P 500 INDEX/SPXC056$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	557,021	5909.03		6,573		1,774		8,883			(4,790)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXC058$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	55,776	6049.24		1,266		391		1,704			(874)		155		0001
Purchased Call/S&P 500 INDEX/SPXD171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2025	03/24/2026	1	641,620	5767.57		11,036		5,290		15,549			(5,745)		2,221		0001
Purchased Call/S&P 500 INDEX/SPX9151$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/06/2026	1	1,270,427	6025.99		28,712		10,209		38,525			(18,536)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXC05D$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	232,562	5614.56		5,000		2,204		7,354			(2,795)		772		0001
Purchased Call/S&P 500 INDEX/SPXI00PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/27/2025	01/27/2026	1	309,858	6012.28		5,237		1,702		7,097			(3,529)		885		0001
Purchased Call/S&P 500 INDEX/SPXI000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/21/2025	01/21/2026	1	80,218	6049.24		2,054		634		2,793			(1,418)		223		0001
Purchased Call/S&P 500 INDEX/SPXC05HS$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	187,258	5580.94		2,341		1,161		3,376			(1,186)		659		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	100,076	5942.47		1,321		341		1,825			(980)		254		0001
Purchased Call/S&P 500 INDEX/SPXD17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	302,137	5778.15		3,898		1,654		5,396			(2,242)		984		0001
Purchased Call/S&P 500 INDEX/SPXI00W$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2025	03/12/2026	1	184,213	5599.3		2,303		1,028		3,345			(1,274)		616		0001
Purchased Call/S&P 500 INDEX/SPXN133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	212,760	5770.2		2,702		1,171		3,808			(1,537)		698		0001
Purchased Call/S&P 500 INDEX/SPXD17HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2025	03/13/2026	1	1,406,579	5521.52		17,442		7,875		25,704			(9,605)		4,714		0001
Purchased Call/S&P 500 INDEX/SPXA21JS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	175,259	5827.04		4,452		1,237		6,396			(3,216)		461		0001
Purchased Call/S&P 500 INDEX/SPXA21PSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	03/26/2026	1	344,519	5712.2		4,341		2,105		6,137			(2,236)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXD17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	15,628	6025.99		283		101		374			(183)		46		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	158,147	6025.99		1,328		479		1,738			(851)		476		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	12,515	5638.94		156		72		226			(85)		42		0001
Purchased Call/S&P 500 INDEX/SPXC05A9H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	585,130	6037.88		5,325		1,848		6,928			(3,472)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	117,215	6025.99		2,485		884		3,302			(1,604)		348		0001
Purchased Call/S&P 500 INDEX/SPXD17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	81,481	6025.99		1,084		391		1,422			(694)		245		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	91,573	5675.12		1,639		754		2,378			(885)		311		0001
Purchased Call/S&P 500 INDEX/SPXC057$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2025	01/15/2026	1	289,699	5950		11,106		3,279		15,974			(7,841)		784		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05A$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	212,516	6040.53		3,613		1,234		4,817			(2,382)		622		0001
Purchased Call/S&P 500 INDEX/SPXM13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	56,629	5827.04		493		140		679			(353)		151		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	03/02/2026	1	129,524	5954.5		2,150		900		2,872			(1,254)		419		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	63,857	5954.5		1,424		589		1,940			(837)		205		0001
Purchased Call/S&P 500 INDEX/SPXN135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	132,589	5638.94		1,644		744		2,399			(903)		444		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	316,710	5675.29		2,692		1,253		3,850			(1,438)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXC05D$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	329,109	5770.2		8,129		3,561		11,649			(4,585)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	969,365	5778.15		8,918		3,783		12,146			(5,131)		3,158		0001
Purchased Call/S&P 500 INDEX/SPXN131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	278,651	5983.25		2,341		941		3,055			(1,398)		884		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	282,815	6025.99		3,761		1,337		4,940			(2,428)		841		0001
Purchased Call/S&P 500 INDEX/SPXC05D$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	287,622	5770.2		5,637		2,443		8,054			(3,206)		943		0001
Purchased Call/S&P 500 INDEX/SPXI00V$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	114,946	5849.72		1,943		819		2,639			(1,123)		373		0001
Purchased Call/S&P 500 INDEX/SPXA211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	763,582	.5886		26,367		6,684		39,119			(19,685)		1,917		0001
Purchased Call/S&P 500 INDEX/SPXD17D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	176,469	6118.71		2,135		674		2,753			(1,463)		495		0001
Purchased Call/S&P 500 INDEX/SPXI00V$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	117,992	5849.72		2,560		1,079		3,529			(1,480)		383		0001
Purchased Call/S&P 500 INDEX/SPXA21JSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	60,112	5827.04		1,040		295		1,460			(745)		160		0001
Purchased Call/S&P 500 INDEX/SPXN131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	284,178	5983.25		4,945		1,989		6,555			(2,953)		902		0001
Purchased Call/S&P 500 INDEX/SPXA21PSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2025	03/30/2026	1	490,421	5580.94		11,819		5,861		17,599			(5,990)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXI000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/31/2025	01/30/2026	1	174,528	6040.53		4,450		1,496		6,043			(2,959)		505		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	162,329	6039.31		1,851		612		2,422			(1,237)		467		0001
Purchased Call/S&P 500 INDEX/SPXI000$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/13/2025	01/13/2026	1	35,537	5836.22		824		236		1,181			(587)		95		0001
Purchased Call/S&P 500 INDEX/SPXI000$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/04/2025	02/04/2026	1	945,369	6037.88		24,012		8,335		32,649			(15,657)		2,788		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	475,765	6012.28		5,614		1,825		7,589			(3,784)		1,358		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	143,535	5949.91		3,186		930		4,427			(2,252)		389		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	269,131	6051.97		2,960		1,093		3,851			(1,865)		818		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	54,049	5667.56		919		438		1,329			(483)		187		0001
Purchased Call/S&P 500 INDEX/SPXA21NS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	163,124	6013.13		3,638		1,435		4,855			(2,209)		511		0001
Purchased Call/S&P 500 INDEX/SPXI00N$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/08/2025	01/08/2026	1	205,761	5918.25		2,860		780		3,922			(2,076)		538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	915,143	5842.91		23,153		6,697		33,230			(16,429)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	610,766	5614.66		6,718		3,109		9,660			(3,608)		2,078		0001
Purchased Call/S&P 500 INDEX/SPXA21KS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	1	1,232,761	.5950		33,969		10,030		47,732			(23,983)		3,337		0001
Purchased Call/S&P 500 INDEX/SPXI00W8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	03/10/2026	1	285,701	5614.56		4,686		2,065		6,856			(2,619)		949		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	163,161	5614.66		2,676		1,238		3,897			(1,437)		555		0001
Purchased Call/S&P 500 INDEX/SPXC05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	398,213	6129.58		6,809		2,626		8,760			(4,179)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	186,945	5955.25		4,206		1,703		5,691			(2,501)		595		0001
Purchased Call/S&P 500 INDEX/SPXD17I1C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	112,717	5776.65		1,849		891		2,579			(957)		391		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	18,152	5572.07		294		130		429			(164)		60		0001
Purchased Call/S&P 500 INDEX/SPXM13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	01/30/2026	1	1,231,120	.6041		38,304		12,910		53,747			(25,359)		3,559		0001
Purchased Call/S&P 500 INDEX/SPXD17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	65,747	6039.31		1,078		356		1,436			(721)		189		0001
Purchased Call/S&P 500 INDEX/SPXD17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/09/2026	1	375,526	6025.99		6,459		2,331		8,488			(4,136)		1,129		0001
Purchased Call/S&P 500 INDEX/SPXM13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	8,411	5942.47		111		29		153			(82)		22		0001
Purchased Call/S&P 500 INDEX/SPXM13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	81,785	5942.47		1,341		346		1,860			(995)		208		0001
Purchased Call/S&P 500 INDEX/SPXC05EST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	17,550	5675.12		383		176		557			(206)		60		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	119,031	6083.57		1,583		561		2,062			(1,024)		354		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	355,365	6049.24		5,437		1,678		7,210			(3,754)		989		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	439,544	6114.63		3,516		1,346		4,543			(2,179)		1,361		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	243,337	5521.52		1,898		857		2,787			(1,045)		816		0001
Purchased Call/S&P 500 INDEX/SPXN135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	120,991	5675.12		2,940		1,353		4,327			(1,587)		410		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2025	02/05/2026	1	151,252	6061.48		3,857		1,349		5,191			(2,504)		448		0001
Purchased Call/S&P 500 INDEX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	912,867	6114.63		12,050		4,614		15,607			(7,466)		2,827		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	25,902	6013.13		484		191		640			(294)		81		0001
Purchased Call/S&P 500 INDEX/SPXM13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	545,529	5975.38		4,964		1,327		6,688			(3,631)		1,413		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	177,051	6013.13		1,487		587		1,936			(903)		554		0001
Purchased Call/S&P 500 INDEX/SPXI00VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	03/05/2026	1	190,606	5842.63		2,459		1,050		3,372			(1,408)		623		0001
Purchased Call/S&P 500 INDEX/SPXN136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	219,260	5662.89		2,609		1,229		3,748			(1,387)		750		0001
Purchased Call/S&P 500 INDEX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	118,073	5580.94		1,039		511		1,496			(531)		412		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00II$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	453,461	5599.3		10,974		4,897		16,362			(6,073)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXI00US$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2025	03/02/2026	1	400,276	5954.5		10,087		4,224		13,826			(5,882)		1,296		0001
Purchased Call/S&P 500 INDEX/SPXN138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	215,403	5580.94		1,831		908		2,629			(928)		758		0001
Purchased Call/S&P 500 INDEX/SPXN130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	310,732	6144.15		5,500		2,136		7,065			(3,360)		969		0001
Purchased Call/S&P 500 INDEX/SPXN134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	315,384	5599.3		2,586		1,154		3,733			(1,431)		1,054		0001
Purchased Call/S&P 500 INDEX/SPXN132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	203,346	5955.25		2,684		1,087		3,566			(1,596)		647		0001
Purchased Call/S&P 500 INDEX/SPXN134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	60,151	5770.2		499		219		701			(282)		199		0001
Purchased Call/S&P 500 INDEX/SPXM13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	36,969	6101.24		625		198		819			(427)		104		0001
Purchased Call/S&P 500 INDEX/SPXC05E$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/13/2026	1	1,736,794	5639		45,214		20,529		64,913			(24,674)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXA210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	2,441,345	5955		93,865		38,958		144,681			(54,863)		7,825		0001
Purchased Call/S&P 500 INDEX/SPXD17N$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2025	05/06/2026	1	15,594	5606.91		271		162		391			(109)		60		0001
Purchased Call/S&P 500 INDEX/SPXA21S$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	96,837	5397		3,415		1,849		5,833			(1,567)		356		0001
Purchased Call/S&P 500 INDEX/SPXD17T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	178,318	6092.16		4,476		3,292		5,636			(1,189)		764		0001
Purchased Call/S&P 500 INDEX/SPXD17J$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	308,516	5396.63		2,684		1,449		3,939			(1,235)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXN13N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	26,551	5967.84		244		178		308			(68)		113		0001
Purchased Call/S&P 500 INDEX/SPXD17L$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	88,660	5525.21		1,082		620		1,587			(466)		335		0001
Purchased Call/S&P 500 INDEX/SPXA21S$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	446,397	5275.7		10,356		5,620		16,355			(4,738)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXD17J$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2025	04/10/2026	1	1,803	5268.05		41		22		65			(19)		7		0001
Purchased Call/S&P 500 INDEX/SPXD17T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	645,908	6092.16		6,007		4,418		7,265			(1,596)		2,767		0001
Purchased Call/S&P 500 INDEX/SPXD17M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2025	05/01/2026	1	111,615	5686.67		1,406		828		1,956			(583)		426		0001
Purchased Call/S&P 500 INDEX/SPXD17L$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2025	04/27/2026	1	56,169	5525.21		949		544		1,404			(409)		213		0001
Purchased Call/S&P 500 INDEX/SPXD17M$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2025	04/30/2026	1	940,039	5569.06		7,896		4,590		11,303			(3,310)		3,582		0001
Purchased Call/S&P 500 INDEX/SPXD17T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/26/2026	1	38,443	6141.02		657		488		804			(173)		165		0001
Purchased Call/S&P 500 INDEX/SPXD17K$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2025	04/24/2026	1	164,017	5484.77		1,263		717		1,847			(550)		616		0001
Purchased Call/S&P 500 INDEX/SPXD17S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/23/2026	1	106,322	6025.17		1,850		1,351		2,321			(502)		454		0001
Purchased Call/S&P 500 INDEX/SPXJ005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2025	05/08/2026	1	502,186	5663.94		6,177		3,747		8,800			(2,454)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXJ000$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/06/2026	1	40,664	5074.08		935		482		1,522			(456)		146		0001
Purchased Call/S&P 500 INDEX/SPXA21U$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	211,101	5842.01		3,948		2,555		5,276			(1,417)		845		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/23/2025	.04/23/2026	1	305,570	5375.86		4,797		2,696		7,349			(2,103)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	.06/11/2025	.06/11/2026	1	76,137	6022.24		1,218		849		1,551			(370)		318		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/15/2026	1	76,795	5916.93		991		620		1,299			(375)		303		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/14/2025	.05/14/2026	1	24,262	5892.58		522		323		706			(199)		95		0001
Purchased Call/S&P 500 INDEX/SPXN13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/08/2025	.04/08/2026	1	198,102	4982.77		3,249		1,692		5,110			(1,558)		715		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/12/2025	.05/12/2026	1	128,413	5844.19		2,440		1,499		3,341			(943)		503		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/02/2025	.05/04/2026	1	87,939	5686.67		704		417		968			(289)		338		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/17/2025	.04/17/2026	1	195,921	5282.7		1,783		978		2,703			(811)		723		0001
Purchased Call/S&P 500 INDEX/SPXC05I9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/02/2025	.04/02/2026	1	112,657	5670.97		2,715		1,369		3,984			(1,346)		400		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/25/2025	.04/24/2026	1	148,524	5525.21		1,812		1,032		2,660			(787)		558		0001
Purchased Call/S&P 500 INDEX/SPXN139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2025	.04/01/2026	1	200,915	5633.07		2,491		1,249		3,602			(1,242)		711		0001
Purchased Call/S&P 500 INDEX/SPXC05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.04/08/2025	.04/08/2026	1	137,226	4982.77		2,827		1,472		4,511			(1,355)		495		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/14/2025	.04/14/2026	1	163,914	5405.97		1,328		713		1,946			(615)		601		0001
Purchased Call/S&P 500 INDEX/SPXN131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2025	.05/20/2026	1	133,014	5940.46		1,716		1,092		2,236			(625)		530		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/07/2025	.04/07/2026	1	97,829	5062.25		1,467		760		2,336			(708)		352		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2025	.06/01/2026	1	21,817	5911.69		360		241		475			(121)		89		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2025	.05/13/2026	1	62,434	5886.55		1,355		836		1,846			(520)		245		0001
Purchased Call/S&P 500 INDEX/SPXN13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2025	.05/29/2026	1	431,786	5911.69		3,800		2,533		4,917			(1,284)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2025	.05/15/2026	1	110,285	5916.93		860		539		1,123			(325)		435		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/25/2025	.04/24/2026	1	583,656	5525.21		4,903		2,792		7,069			(2,128)		2,192		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2025	.04/01/2026	1	988,164	5633.07		8,399		4,211		11,981			(4,188)		3,498		0001
Purchased Call/S&P 500 INDEX/SPXN13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2025	.04/15/2026	1	382,668	5397		11,243		6,087		18,920			(5,158)		1,406		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/04/2025	.04/02/2026	1	1,276,699	5074.08		15,320		7,810		23,928			(7,555)		4,532		0001
Purchased Call/S&P 500 INDEX/SPXN131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/27/2025	.05/27/2026	1	367,168	5921.54		3,598		2,359		4,642			(1,242)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXA21RSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	.04/11/2025	.04/10/2026	1	1,408,419	5363.36		28,873		15,319		44,344			(13,643)		5,107		0001
Purchased Call/S&P 500 INDEX/SPXN13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/04/2025	.06/04/2026	1	706,605	5970.81		6,218		4,214		7,947			(2,010)		2,906		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.05/16/2025	.05/15/2026	1	426,181	5917		18,296		11,486		25,217			(6,886)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXD171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	.04/03/2025	.04/02/2026	1	66,776	5396.52		1,342		682		2,041			(664)		237		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	103,817	5686.67		893		526		1,235			(370)		397		0001
Purchased Call/S&P 500 INDEX/SPXN13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	639,531	5650.38		5,692		3,387		7,911			(2,308)		2,466		0001
Purchased Call/S&P 500 INDEX/SPXN13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	8,711	5405.97		107		58		159			(50)		32		0001
Purchased Call/S&P 500 INDEX/SPXC05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	30,865	5633.07		679		340		1,002			(339)		109		0001
Purchased Call/S&P 500 INDEX/SPXD17I1ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	156,570	5074.08		2,411		1,242		3,809			(1,176)		562		0001
Purchased Call/S&P 500 INDEX/SPXN13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	645,205	5631.28		15,420		9,261		22,627			(6,168)		2,499		0001
Purchased Call/S&P 500 INDEX/SPXN13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	230,699	5456.9		1,984		1,038		2,836			(946)		834		0001
Purchased Call/S&P 500 INDEX/SPXA21SSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/15/2026	1	499,726	5397		18,821		10,190		32,388			(8,635)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXA21RSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	65,256	5363.36		718		384		1,076			(336)		238		0001
Purchased Call/S&P 500 INDEX/SPXN13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	184,398	6025.17		1,696		1,238		2,113			(460)		787		0001
Purchased Call/S&P 500 INDEX/SPXA21SSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	496,981	5158.2		5,914		3,291		9,208			(2,625)		1,853		0001
Purchased Call/S&P 500 INDEX/SPXN13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	323,788	6005.88		2,752		1,903		3,479			(852)		1,345		0001
Purchased Call/S&P 500 INDEX/SPXA210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	171,364	5456.9		2,125		1,112		3,115			(1,013)		620		0001
Purchased Call/S&P 500 INDEX/SPXA21RSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	557,759	5363.36		4,518		2,397		6,650			(2,135)		2,023		0001
Purchased Call/S&P 500 INDEX/SPXN13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	238,320	5282.7		3,289		1,816		5,030			(1,484)		886		0001
Purchased Call/S&P 500 INDEX/SPXN139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	243,119	5396.52		1,750		890		2,565			(866)		863		0001
Purchased Call/S&P 500 INDEX/SPXA21PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	495,159	5396.52		6,041		3,071		9,073			(2,987)		1,758		0001
Purchased Call/S&P 500 INDEX/SPXC05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	178,666	5802.82		4,413		2,864		6,053			(1,576)		715		0001
Purchased Call/S&P 500 INDEX/SPXA210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,579	5062.25		36		19		59			(17)		6		0001
Purchased Call/S&P 500 INDEX/SPXN13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	419,835	4982.77		3,485		1,814		5,326			(1,671)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXD17LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	531,446	5560.83		4,677		2,706		6,637			(1,973)		2,020		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/11/2026	1	153,476	6022.24		3,822		2,664		4,950			(1,162)		640		0001
Purchased Call/S&P 500 INDEX/SPXN13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	831,100	5967.84		7,646		5,538		9,634			(2,148)		3,514		0001
Purchased Call/S&P 500 INDEX/SPXC051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	1,028,888	5612		35,013		17,506		53,122			(17,506)		3,633		0001
Purchased Call/S&P 500 INDEX/SPXN13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	27,980	5939.3		456		312		594			(146)		115		0001
Purchased Call/S&P 500 INDEX/SPXA21VSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	772,660	5912		31,081		20,778		42,134			(10,331)		3,139		0001
Purchased Call/S&P 500 INDEX/SPXN13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	42,204	5963.6		544		345		707			(200)		168		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	167,519	5062.25		1,608		833		2,514			(775)		603		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	471,373	5396.63		5,751		3,105		8,586			(2,647)		1,731		0001
Purchased Call/S&P 500 INDEX/SPXD17PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	840,872	5888.55		21,022		13,841		27,990			(7,199)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXD17PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	406,306	5911.69		7,964		5,309		10,484			(2,691)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXN13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	63,464	6000.36		825		566		1,048			(263)		262		0001
Purchased Call/S&P 500 INDEX/SPXN13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	37,362	5958.38		631		398		828			(236)		148		0001
Purchased Call/S&P 500 INDEX/SPXN13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	133,472	5976.97		1,175		832		1,493			(349)		561		0001
Purchased Call/S&P 500 INDEX/SPXN13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	6,524	6033.11		85		60		107			(25)		27		0001
Purchased Call/S&P 500 INDEX/SPXN13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	972,452	6000.36		8,947		6,138		11,274			(2,851)		4,008		0001
Purchased Call/S&P 500 INDEX/SPXN13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	119,095	5916.93		2,263		1,417		3,006			(856)		470		0001
Purchased Call/S&P 500 INDEX/SPXJ000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	128,523	5074.08		2,609		1,330		4,214			(1,287)		456		0001
Purchased Call/S&P 500 INDEX/SPXD17NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	111,207	5650.38		2,413		1,436		3,451			(979)		429		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	306,043	5940.46		5,356		3,408		7,020			(1,952)		1,220		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	408,962	5844.61		3,640		2,326		4,720			(1,316)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXA21VSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	183,151	.5912		6,246		4,175		8,346			(2,076)		744		0001
Purchased Call/S&P 500 INDEX/SPXD17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	114,088	5604.14		1,426		837		2,019			(594)		436		0001
Purchased Call/S&P 500 INDEX/SPXD17TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	407,043	6141.02		5,332		3,959		6,450			(1,402)		1,747		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	469,928	5560.83		5,780		3,344		8,369			(2,439)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	242,840	5375.86		1,918		1,078		2,877			(841)		910		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	128,285	6092.18		1,270		931		1,553			(341)		549		0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	3,240	6038.81		42		29		53			(13)		13		0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	104,573	5892.58		1,339		830		1,777			(510)		411		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	210,578	5970.81		4,380		2,968		5,727			(1,416)		866		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2025	05/08/2026	1	76,353	5663.94		1,397		848		2,000			(555)		296		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	353,292	6092.16		4,628		3,404		5,656			(1,230)		1,514		0001
Purchased Call/S&P 500 INDEX/SPXA21SSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	90,623	5275.7		1,387		752		2,123			(634)		334		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	106,804	5686.67		1,346		797		1,870			(554)		411		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	14,198	5650.38		263		156		374			(107)		55		0001
Purchased Call/S&P 500 INDEX/SPXN13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	372,693	5980.87		5,926		4,280		7,501			(1,688)		1,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21RSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	394,003	5363.36		6,501		3,449		9,905			(3,072)		1,429		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	24,459	5844.61		318		203		416			(115)		98		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	709,691	5363.36		8,587		4,556		12,997			(4,058)		2,574		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	54,082	6045.26		460		323		576			(139)		226		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	206,343	5888.55		1,878		1,236		2,446			(643)		837		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	38,901	5963.6		692		439		908			(254)		155		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	602,302	5935.94		5,662		3,806		7,325			(1,861)		2,467		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	254,606	5842.01		2,877		1,862		3,802			(1,033)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXN13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	206,880	6005.88		2,669		1,845		3,407			(826)		859		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	130,318	5062.25		2,528		1,309		4,083			(1,219)		469		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	176,480	6204.95		1,571		1,177		1,872			(396)		763		0001
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	571,106	5970.37		5,197		3,508		6,665			(1,694)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2025	06/11/2026	1	719,653	6022.24		9,284		6,470		11,761			(2,823)		3,002		0001
Purchased Call/S&P 500 INDEX/SPXD17JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2025	04/15/2026	1	29,791	5396.63		486		262		731			(224)		109		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	37,062	5456.9		563		295		841			(269)		134		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2025	05/01/2026	1	80,575	5604.14		1,346		790		1,921			(560)		308		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	267,740	5886.55		2,999		1,850		3,993			(1,150)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXD17SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2025	06/22/2026	1	76,845	5967.84		1,937		1,408		2,495			(538)		327		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	151,210	5911.69		1,935		1,296		2,541			(649)		618		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	569,474	5970.37		10,649		7,187		13,886			(3,472)		2,338		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	240,716	5935.94		4,574		3,074		6,009			(1,504)		986		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	45,099	5569.06		555		322		804			(233)		172		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	175,043	5282.7		1,068		586		1,611			(486)		646		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	26,581	5958.38		237		149		302			(88)		106		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/28/2026	1	33,212	5888.55		724		477		956			(248)		135		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	172,327	5963.6		1,516		961		1,955			(557)		685		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	426,691	5980.87		3,798		2,743		4,760			(1,082)		1,804		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	74,962	5935.94		967		650		1,254			(318)		307		0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,355,225	6000.36		27,105		18,597		34,998			(8,638)		5,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	221,591	6033.11		4,099		2,914		5,218			(1,191)		933		0001
Purchased Call/S&P 500 INDEX/SPXN13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	30,956	5405.97		526		283		789			(244)		113		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	130,973	5670.97		1,637		825		2,338			(812)		465		0001
Purchased Call/S&P 500 INDEX/SPXN13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	224,345	5982.72		3,814		2,729		4,878			(1,097)		947		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	487,770	5976.97		6,341		4,474		8,060			(1,899)		2,038		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	125,610	6033.11		1,193		848		1,492			(347)		529		0001
Purchased Call/S&P 500 INDEX/SPXN13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	634,197	5970.81		10,337		7,006		13,386			(3,342)		2,609		0001
Purchased Call/S&P 500 INDEX/SPXN13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	49,757	5976.97		1,244		881		1,625			(369)		209		0001
Purchased Call/S&P 500 INDEX/SPXN13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	155,346	5970.37		2,004		1,353		2,582			(653)		638		0001
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	292,850	5970.81		3,778		2,560		4,863			(1,221)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXN130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	149,735	5528.75		1,737		1,000		2,550			(738)		568		0001
Purchased Call/S&P 500 INDEX/SPXN130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	58,511	6173.07		1,012		754		1,240			(264)		251		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	362,974	6038.81		3,303		2,293		4,170			(1,014)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	400,114	5659.91		4,961		3,034		7,030			(1,947)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	155,313	5287.76		1,631		912		2,493			(719)		581		0001
Purchased Call/S&P 500 INDEX/SPXN131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	455,603	5921.54		5,877		3,853		7,661			(2,029)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXN13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	190,789	5892.58		2,900		1,798		3,883			(1,104)		751		0001
Purchased Call/S&P 500 INDEX/SPXN13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	47,937	5844.19		609		374		822			(235)		188		0001
Purchased Call/S&P 500 INDEX/SPXN13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	90,505	5631.28		1,385		832		1,994			(554)		351		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	788,686	5892.58		7,098		4,400		9,408			(2,703)		3,103		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	569,381	5659.91		5,011		3,048		7,000			(1,982)		2,210		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	9,116	5958.38		160		100		209			(60)		36		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	250,735	6005.88		4,237		2,930		5,450			(1,312)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	542,064	5275.7		4,553		2,471		6,738			(2,083)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXN13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	20,449	5282.7		393		215		609			(179)		75		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	56,836	5912.17		870		578		1,141			(295)		231		0001
Purchased Call/S&P 500 INDEX/SPXD17MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	366,232	5569.06		8,753		5,088		12,938			(3,669)		1,396		0001
Purchased Call/S&P 500 INDEX/SPXD17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	573,272	5375.86		13,300		7,474		20,739			(5,830)		2,148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/16/2025	05/18/2026	1	175,278	5958.38		2,261		1,426		2,941			(844)		696		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/13/2025	06/15/2026	1	47,293	5976.97		790		559		1,012			(235)		199		0001
Purchased Call/S&P 500 INDEX/SPXD17ISY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	710,569	5268.05		5,258		2,782		7,876			(2,492)		2,577		0001
Purchased Call/S&P 500 INDEX/SPXN13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/30/2025	05/29/2026	1	176,737	5911.69		2,810		1,873		3,707			(950)		718		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,930	5686.67		33		20		46			(14)		7		0001
Purchased Call/S&P 500 INDEX/SPXD17NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	123,349	5659.91		1,826		1,111		2,590			(722)		479		0001
Purchased Call/S&P 500 INDEX/SPXD17TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	23,066	6092.16		381		280		469			(101)		99		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	280,002	5282.7		6,160		3,402		9,600			(2,779)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXN13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/08/2025	04/08/2026	1	356,679	4982.77		4,351		2,266		6,698			(2,086)		1,287		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/30/2025	04/30/2026	1	101,556	5569.06		1,726		1,004		2,528			(724)		387		0001
Purchased Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	49,444	5980.87		1,246		900		1,603			(355)		209		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/27/2025	06/29/2026	1	294,961	6173.07		7,404		5,527		9,152			(1,916)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	214,056	5958.38		5,523		3,484		7,339			(2,062)		850		0001
Purchased Call/S&P 500 INDEX/SPXD171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,645,165	5268.05		25,007		13,231		38,642			(11,852)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/02/2025	04/02/2026	1	92,214	5670.97		784		395		1,113			(389)		327		0001
Purchased Call/S&P 500 INDEX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/04/2025	06/04/2026	1	138,032	5970.81		3,437		2,329		4,532			(1,111)		568		0001
Purchased Call/S&P 500 INDEX/SPXN13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/01/2025	04/30/2026	1	1,677,469	5569		43,221		25,332		61,619			(18,048)		6,392		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/05/2025	06/05/2026	1	386,710	5939.3		3,171		2,170		4,048			(1,016)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/13/2025	06/12/2026	1	632,315	5976.97		5,564		3,926		7,077			(1,666)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXA21RST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	69,505	5363.36		1,633		873		2,533			(766)		254		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/07/2025	05/07/2026	1	3,560	5631.28		44		27		63			(18)		14		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/21/2025	04/21/2026	1	157,711	5158.2		1,277		711		1,972			(567)		588		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/06/2025	06/08/2026	1	16,476	6000.36		152		104		191			(48)		68		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/17/2025	04/20/2026	1	6,913	5282.7		55		30		83			(25)		26		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	635,270	5606.91		5,590		3,342		7,869			(2,251)		2,455		0001
Purchased Call/S&P 500 INDEX/SPXN13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/14/2025	05/14/2026	1	1,241,835	5892.58		30,673		19,012		41,778			(11,681)		4,886		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	463,791	5917		15,891		9,976		21,379			(5,981)		1,829		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/19/2025	05/19/2026	1	189,833	5963.6		4,195		2,658		5,494			(1,540)		755		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	283,075	5912.17		3,652		2,428		4,738			(1,241)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXC05ISE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	226,384	5670.97		3,622		1,826		5,231			(1,796)		804		0001
Purchased Call/S&P 500 INDEX/SPXD17LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	77,072	5525.21		1,827		1,047		2,742			(786)		292		0001
Purchased Call/S&P 500 INDEX/SPXC05I$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	2,878,879	.5612		115,240		57,620		177,836			(57,620)		10,164		0001
Purchased Call/S&P 500 INDEX/SPXD17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	21,219	5686.67		350		206		492			(145)		81		0001
Purchased Call/S&P 500 INDEX/SPXC05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	135,941	5802.82		2,080		1,350		2,783			(743)		544		0001
Purchased Call/S&P 500 INDEX/SPXD17VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	165,447	6204.95		2,829		2,120		3,405			(713)		715		0001
Purchased Call/S&P 500 INDEX/SPXN13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	231,112	6000.36		3,004		2,069		3,812			(950)		958		0001
Purchased Call/S&P 500 INDEX/SPXD17KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	87,457	5282.7		1,303		715		2,006			(593)		323		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	775,599	5967.84		10,160		7,358		12,738			(2,855)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXN13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	1,066,705	.5569		38,977		22,845		56,642			(16,276)		4,065		0001
Purchased Call/S&P 500 INDEX/SPXN13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	70,684	6038.81		1,195		829		1,526			(367)		294		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	93,112	5911.69		1,192		795		1,566			(403)		378		0001
Purchased Call/S&P 500 INDEX/SPXD17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	34,970	5659.91		692		421		991			(274)		136		0001
Purchased Call/S&P 500 INDEX/SPXN13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	139,212	5982.72		1,810		1,295		2,293			(521)		587		0001
Purchased Call/S&P 500 INDEX/SPXA21US6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	390,997	5844.61		9,775		6,247		13,189			(3,535)		1,562		0001
Purchased Call/S&P 500 INDEX/SPXA21VS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2025	05/29/2026	1	1,454,001	.5912		62,590		41,843		85,430			(20,806)		5,907		0001
Purchased Call/S&P 500 INDEX/SPXD17ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	132,553	5633.07		2,161		1,083		3,135			(1,077)		469		0001
Purchased Call/S&P 500 INDEX/SPXD17NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	390,504	5686.67		9,489		5,620		13,575			(3,904)		1,502		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	254,890	5802.82		2,320		1,505		3,057			(828)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	10,769	5287.76		181		101		281			(80)		40		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	70,768	5606.91		878		525		1,250			(353)		273		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	151,714	5560.83		3,186		1,843		4,706			(1,344)		577		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	602,663	5074.08		4,821		2,484		7,346			(2,352)		2,163		0001
Purchased Call/S&P 500 INDEX/SPXN13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,119,542	5659.91		13,882		8,445		19,686			(5,492)		4,346		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	192,673	5631.28		1,503		903		2,130			(601)		746		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	440,522	5888.55		5,683		3,742		7,440			(1,946)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	42,937	5940.46		945		601		1,247			(344)		171		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	3,401	5282.7		41		22		62			(19)		13		0001
Purchased Call/S&P 500 INDEX/SPXD17ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	226,210	5074.08		1,810		922		2,759			(892)		803		0001
Purchased Call/S&P 500 INDEX/SPXN13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	04/30/2026	1	2,214,505	5569		92,508		54,220		136,017			(38,630)		8,439		0001
Purchased Call/S&P 500 INDEX/SPXN13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	95,349	5921.54		1,669		1,094		2,196			(576)		386		0001
Purchased Call/S&P 500 INDEX/SPXD17TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	434,563	6141.02		4,041		3,000		4,839			(1,063)		1,865		0001
Purchased Call/S&P 500 INDEX/SPXN13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	11,400	5282.7		266		146		417			(121)		42		0001
Purchased Call/S&P 500 INDEX/SPXN13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	51,276	6000.36		790		542		1,013			(252)		211		0001
Purchased Call/S&P 500 INDEX/SPXD17OS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	213,315	5958.38		2,752		1,727		3,565			(1,036)		841		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	483,988	5802.82		6,195		4,021		8,272			(2,213)		1,938		0001
Purchased Call/S&P 500 INDEX/SPXN13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	83,546	5886.55		1,445		892		1,948			(554)		328		0001
Purchased Call/S&P 500 INDEX/SPXN13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	935,926	5939.3		12,073		8,261		15,617			(3,870)		3,857		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	518,236	6022.24		4,716		3,287		5,968			(1,434)		2,162		0001
Purchased Call/S&P 500 INDEX/SPXN13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	38,777	6045.26		620		437		788			(187)		162		0001
Purchased Call/S&P 500 INDEX/SPXN13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	697,465	5980.87		9,137		6,599		11,488			(2,603)		2,949		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	83,163	5967.84		1,081		786		1,372			(300)		354		0001
Purchased Call/S&P 500 INDEX/SPXN13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	298,523	5976.97		5,254		3,707		6,755			(1,573)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXN13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	165,921	5976.97		2,157		1,527		2,740			(641)		697		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	414,851	6173.07		5,393		4,015		6,546			(1,408)		1,781		0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	575,820	5982.72		5,067		3,625		6,424			(1,458)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	640,613	6173.07		6,278		4,674		7,609			(1,638)		2,750		0001
Purchased Call/S&P 500 INDEX/SPXN130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	212,828	6173.07		2,767		2,066		3,356			(716)		919		0001
Purchased Call/S&P 500 INDEX/SPXN13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	93,757	6092.18		1,219		893		1,508			(327)		401		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	488,694	5456.9		11,680		6,113		17,673			(5,568)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXA21PSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	42,832	5396.52		655		333		980			(324)		152		0001
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	449,296	5958.38		4,223		2,651		5,486			(1,590)		1,772		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	213,425	5363.36		3,863		2,050		5,849			(1,825)		774		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	1,572,623	5844.19		14,154		8,695		18,922			(5,468)		6,160		0001
Purchased Call/S&P 500 INDEX/SPXJ000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2025	04/02/2026	1	197,484	5074.08		4,542		2,315		7,395			(2,240)		701		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21SSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	21,387	5275.7		261		142		393			(119)		79		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	1	106,994	6000.36		2,686		1,850		3,473			(849)		444		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	450,923	5912.17		3,968		2,638		5,135			(1,348)		1,832		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	84,388	5604.14		667		392		936			(278)		322		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	865,144	5940.46		8,478		5,395		10,883			(3,089)		3,449		0001
Purchased Call/S&P 500 INDEX/SPXD17KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	23,930	5484.77		292		166		430			(127)		90		0001
Purchased Call/S&P 500 INDEX/SPXC05IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	03/31/2026	1	279,694	.5612		8,966		4,483		13,532			(4,483)		988		0001
Purchased Call/S&P 500 INDEX/SPXA21VS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	05/26/2026	1	8,278	5802.82		205		134		281			(73)		33		0001
Purchased Call/S&P 500 INDEX/SPXD17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	304,622	5484.77		4,569		2,595		6,838			(1,990)		1,144		0001
Purchased Call/S&P 500 INDEX/SPXA21US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	550,776	5844.61		8,867		5,667		11,693			(3,207)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXC050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	06/01/2026	1	17,342	5911.69		430		288		575			(144)		71		0001
Purchased Call/S&P 500 INDEX/SPXD17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	640,414	5560.83		10,375		6,002		15,081			(4,377)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXD17NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	83,920	5659.91		2,014		1,232		2,918			(790)		328		0001
Purchased Call/S&P 500 INDEX/SPXA21XSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	06/30/2026	1	620,425	.6205		22,848		17,168		28,784			(5,712)		2,683		0001
Purchased Call/S&P 500 INDEX/SPX915BSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	1,780,231	.6205		74,578		56,037		94,939			(18,645)		7,698		0001
Purchased Call/S&P 500 INDEX/SPXD17VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,464,368	.6205		32,939		24,749		40,217			(8,235)		6,332		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	661,956	.5815	10,586			409		16,581			(7,940)		671		0001
Purchased Call/S&P 500 INDEX/SPXI00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/02/2024	11/28/2025	1	1,095,856	.6032	27,740			4,482		26,783			(20,978)		2,203		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	844,031	.6051	18,190			3,769		20,709			(13,643)		1,926		0001
Purchased Call/S&P 500 INDEX/SPXA219S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,302,238	.5815	40,098			1,551		58,534			(30,073)		1,320		0001
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	1,564,109	.6051	54,362			11,263		39,903			(40,771)		3,569		0001
Purchased Call/S&P 500 INDEX/SPXI00DST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/01/2024	10/31/2025	1	1,665,991	.5705	53,915			4,493		90,926			(40,436)		2,428		0001
Purchased Call/S&P 500 INDEX/SPXA21BSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2024	11/14/2025	1	1,561,585	.5871	47,912			5,872		73,041			(36,233)		2,742		0001
Purchased Call/S&P 500 INDEX/SPX9156SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/17/2025	03/13/2026	1	1,663,487	.5639		43,097		19,568		70,391			(23,518)		5,575		0001
Purchased Call/S&P 500 INDEX/SPXA21LST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	01/30/2026	1	1,492,011	.6041		44,628		15,042		64,047			(29,546)		4,313		0001
Purchased Call/S&P 500 INDEX/SPXA21IS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2025	12/31/2025	1	1,235,142	.5882		37,294		9,453		66,468			(27,842)		3,101		0001
Purchased Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2025	02/27/2026	1	1,464,807	.5955		35,217		14,617		67,820			(20,584)		4,695		0001
Purchased Call/S&P 500 INDEX/SPX9158S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2025	03/31/2026	1	1,476,479	.5612		42,204		21,102		76,584			(21,102)		5,213		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2025	04/30/2026	1	1,022,876	.5569		32,840		19,248		54,488			(13,714)		3,898		0001
Purchased Call/S&P 500 INDEX/SPXJ002$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2025	04/15/2026	1	431,798	.5400		8,988		4,867		17,622			(4,124)		1,586		0001
Purchased Call/S&P 500 INDEX/SPX9159$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2025	05/15/2026	1	417,574	.5911		9,416		5,911		14,412			(3,544)		1,647		0001
Purchased Call/S&P 500 INDEX/SPX915A$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/02/2025	05/29/2026	1	2,252,354	.5912		79,439		53,107		133,967			(26,406)		9,151		0001
Purchased Call/S&P 500 INDEX/SPX915B$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	399,715	.6205		5,818		4,372		7,967			(1,455)		1,728		0001
Purchased Call/S&P 500 INDEX/SPX915B$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	734,112	.6205		19,110		14,359		28,102			(4,777)		3,174		0001
Purchased Call/S&P 500 INDEX/SPX915B$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/01/2025	06/30/2026	1	1,470,573	.6205		47,642		35,797		73,020			(11,910)		6,359		0001
Purchased Call/S&P 500 INDEX/SPX140M$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	354,201	100	6,092			436		2,711			(4,532)		482		0001
Purchased Call/S&P 500 INDEX/SPX140N$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	27,973	100	473			70		77			(352)		54		0001
Purchased Call/S&P 500 INDEX/SPX140N$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	497,659	100	4,479			809					(3,359)		1,058		0001
Purchased Call/S&P 500 INDEX/SPX261P$W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2025	1	32,940	100	527			113					(394)		77		0001
Purchased Call/S&P 500 INDEX/SPX261P$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2025	1	23,961	100	542			116					(405)		56		0001
Purchased Call/S&P 500 INDEX/SPX261P$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	110,825	100	1,164			52					(873)		120		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	45,618	100	461			60					(343)		83		0001
Purchased Call/S&P 500 INDEX/SPX140NS$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	106,286	100	1,159			217					(862)		231		0001
Purchased Call/S&P 500 INDEX/SPX140M$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	140,100	100	1,401			166					(1,048)		243		0001
Purchased Call/S&P 500 INDEX/SPX140M$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	157,755	100	1,672			92					(1,251)		189		0001
Purchased Call/S&P 500 INDEX/SPX261P$J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	11/19/2024	11/19/2025	1	62,496	100	1,506			203					(1,127)		116		0001
Purchased Call/S&P 500 INDEX/SPXD178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2025	1	434,946	100	5,611			665					(4,197)		755		0001
Purchased Call/S&P 500 INDEX/SPXD17A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	826,250	100	16,855			3,158					(12,538)		1,796		0001
Purchased Call/S&P 500 INDEX/SPXD179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/05/2025	1	105,483	100	2,110			380					(1,578)		224		0001
Purchased Call/S&P 500 INDEX/SPXD174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2025	1	480,629	100	6,008			215					(4,494)		471		0001
Purchased Call/S&P 500 INDEX/SPX261P$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZ0031MB27	12/24/2024	12/24/2025	1	716,028	100	6,731			1,562					(5,034)		1,728		0001
Purchased Call/S&P 500 INDEX/SPX140N$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	484,015	100	5,276			953					(3,957)		1,029		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	372,367	100	3,910			808					(2,908)		850		0001
Purchased Call/S&P 500 INDEX/SPX1400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	312,839	100	3,254			714					(2,440)		732		0001
Purchased Call/S&P 500 INDEX/SPXI00M$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	119,396	100	1,349			335		121			(1,009)		298		0001
Purchased Call/S&P 500 INDEX/SPXI00M$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	932,662	100	17,534			4,408		14,689			(13,115)		2,341		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	92,308	100	1,006			75					(753)		128		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	686,836	100	8,929			2,133		1,568			(6,697)		1,677		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	158,882	100	1,636			199					(1,224)		279		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	61,343	100	656			98					(488)		119		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	207,208	100	2,300			387					(1,711)		427		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	791,477	100	3,957			612					(2,960)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	46,305	100	505			91					(378)		98		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	89,993	100	945			42					(709)		97		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	14,258	100	281			45		23			(211)		29		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	687,885	100	6,948			957					(5,196)		1,286		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	39,749	100	413			93					(308)		95		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	1,290,255	100	4,903			1,040					(3,667)		2,982		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	548,040	100	5,042			616					(3,781)		962		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	337,360	100	3,745			640					(2,801)		701		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	53,039	100	918			119					(683)		96		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	788,134	100	10,640			616					(7,958)		967		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	289,622	100	2,925			274					(2,188)		448		0001
Purchased Call/S&P 500 INDEX/SPX1400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	138,517	100	2,286			502					(1,714)		324		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	140,926	100	2,198			454					(1,635)		322		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	1,126,799	100	4,507			261					(3,371)		1,383		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	10,140	100	165			16					(124)		16		0001
Purchased Call/S&P 500 INDEX/SPXB05Z97	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	276,419	100	2,985			191					(2,239)		354		0001
Purchased Call/S&P 500 INDEX/SPXA21CSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	73,558	100	817			132					(612)		148		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	673,443	100	8,889			833					(6,649)		1,043		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	207,818	100	3,886			674					(2,907)		435		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	36,072	100	382			54					(287)		68		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	413,136	100	4,338			615					(3,253)		780		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	10,366	100	104			9					(78)		15		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	35,397	100	556			34					(416)		44		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	331,834	100	4,679			572					(3,509)		583		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	174,647	100	1,869			119		62			(1,398)		224		0001
Purchased Call/S&P 500 INDEX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,939,188	100	57,982			14,576		83,419			(43,367)		4,868		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	425,686	100	6,683			1,399					(4,999)		978		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	781,778	100	4,065			549					(3,041)		1,447		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	475,513	100	4,993			999					(3,745)		1,063		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	223,566	100	4,427			744		459			(3,293)		461		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	118,283	100	2,011			161		41			(1,504)		170		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,010,468	100	11,115			2,794		2,142			(8,314)		2,537		0001
Purchased Call/S&P 500 INDEX/SPXI00LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	455,835	100	7,430			1,576					(5,557)		1,054		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	623,626	100	10,040			774		3,732			(7,510)		879		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	333,204	100	3,599			694					(2,692)		735		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	713,545	100	3,496			545					(2,622)		1,410		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	66,646	100	653			143					(489)		156		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	662,428	100	10,400			2,080					(7,800)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	18,578	100	346			78					(257)		44		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	565,467	100	2,884			222					(2,157)		797		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	219,509	100	2,283			323					(1,707)		414		0001
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	296,847	100	4,571			557					(3,419)		521		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	244,255	100	2,638			567					(1,973)		568		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	220,951	100	2,430			581					(1,823)		539		0001
Purchased Call/S&P 500 INDEX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,060,992	100	17,506			2,315					(13,094)		1,944		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	282,813	100	4,525			686		395			(3,384)		554		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	38,169	100	420			30					(312)		52		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	365,184	100	5,843			911		1,067			(4,382)		722		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	796,181	100	8,519			1,953					(6,372)		1,910		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	223,038	100	2,453			602		407			(1,825)		554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	85,918	100	816			194					(610)		210		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	647,796	100	5,830			1,393					(4,373)		1,581		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	253,506	100	3,904			151					(2,920)		257		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	230,394	100	2,465			469					(1,844)		504		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	781,600	100	7,347			757					(5,510)		1,261		0001
Purchased Call/S&P 500 INDEX/SPX140LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2025	1	1,316,000	100	22,109			366					(16,582)		911		0001
Purchased Call/S&P 500 INDEX/SPXC053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	63,341	100	678			103					(507)		124		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	230,568	100	3,804			420					(2,830)		386		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	52,273	100	883			46					(657)		61		0001
Purchased Call/S&P 500 INDEX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	494,861	100	5,394			834					(4,034)		978		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	29,714	100	303			25					(227)		43		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	16,095	100	312			56					(234)		34		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	145,026	100	2,262			443					(1,692)		322		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	251,499	100	3,999			567					(2,999)		475		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	58,710	100	616			123					(462)		131		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	111,191	100	1,946			332		179			(1,455)		231		0001
Purchased Call/S&P 500 INDEX/SPXC052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	639,750	100	9,788			1,321					(7,321)		1,184		0001
Purchased Call/S&P 500 INDEX/SPX140MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,873,000	100	11,051			277					(8,288)		1,550		0001
Purchased Call/S&P 500 INDEX/SPXD17BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	778,761	100	10,202			2,035					(7,630)		1,741		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2025	1	344,188	100	6,540			1,261					(4,891)		759		0001
Purchased Call/S&P 500 INDEX/SPXD174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/17/2025	1	17,175	100	285			13					(213)		19		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	258,532	100	4,059			224					(3,036)		310		0001
Purchased Call/S&P 500 INDEX/SPXA21CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	15,358	100	286			46		77			(214)		31		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2025	1	388,791	100	7,076			682					(5,292)		611		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2025	1	128,778	100	2,421			280					(1,811)		221		0001
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	97,345	100	1,616			135		33			(1,212)		142		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	260,087	100	4,213			313		987			(3,151)		360		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	469,717	100	7,703			318					(5,762)		492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	873,008	100	3,754			652					(2,808)		1,828		0001
Purchased Call/S&P 500 INDEX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	384,373	100	6,342			896					(4,744)		725		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	121,442	100	2,028			483		310			(1,517)		296		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	332,010	100	3,453			153					(2,583)		358		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2025	1	108,422	100	1,149			70					(860)		136		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/07/2025	1	52,623	100	537			55					(401)		85		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	37,826	100	390			32					(291)		55		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	419,316	100	4,445			931					(3,324)		963		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	198,669	100	2,046			271					(1,531)		364		0001
Purchased Call/S&P 500 INDEX/SPXC054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	294,249	100	5,032			908					(3,774)		626		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	50,608	100	547			35					(410)		65		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	734,385	100	6,169			714					(4,614)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXD178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	403,986	100	6,141			694					(4,593)		685		0001
Purchased Call/S&P 500 INDEX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	84,649	100	1,803			360					(1,349)		189		0001
Purchased Call/S&P 500 INDEX/SPXI00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	215,601	100	2,350			414					(1,758)		455		0001
Purchased Call/S&P 500 INDEX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	4,116	100	78			14					(58)		9		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	288,700	100	2,887			262					(2,148)		441		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,337,262	100	5,082			196					(3,801)		1,355		0001
Purchased Call/S&P 500 INDEX/SPX2610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	37,266	100	604			148		334			(449)		93		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	125,610	100	1,281			132					(961)		203		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	196,488	100	3,006			310					(2,255)		317		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	19,222	100	202			11					(150)		22		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	185,787	100	2,750			122					(2,062)		200		0001
Purchased Call/S&P 500 INDEX/SPXD173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/01/2025	1	1,343,000	100	15,579								(11,880)		351		0001
Purchased Call/S&P 500 INDEX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	165,541	100	4,105			158		102			(3,071)		168		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	429,279	100	6,826			1,297					(5,105)		940		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	187,068	100	3,292			299					(2,449)		285		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	6,957	100	72			16					(54)		16		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	472,588	100	4,679			528					(3,499)		802		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	213,556	100	3,460			860		1,632			(2,588)		533		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	305,457	100	4,735			393					(3,541)		445		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	49,715	100	477			47					(357)		79		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	135,698	100	1,004			80					(751)		195		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	90,992	100	974			194					(728)		203		0001
Purchased Call/S&P 500 INDEX/SPX1400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	95,365	100	1,497			328					(1,120)		223		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	1,039,516	100	4,262			411					(3,188)		1,632		0001
Purchased Call/S&P 500 INDEX/SPXI00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2025	1	1,130,000	100	12,543			280					(9,433)		887		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	224,315	100	4,015			256		1,734			(3,003)		288		0001
Purchased Call/S&P 500 INDEX/SPX140LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,492,000	100	8,952			173					(6,696)		1,104		0001
Purchased Call/S&P 500 INDEX/SPX1400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	74,536	100		1,528		417					(1,109)		195		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	32,191	100		335		132					(203)		101		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	248,054	100		2,629		703					(1,923)		643		0001
Purchased Call/S&P 500 INDEX/SPX140PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	392,372	100		6,984		2,483					(4,509)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX1400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	99,550	100		1,005		285					(721)		266		0001
Purchased Call/S&P 500 INDEX/SPX140PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	155,470	100		2,456		765					(1,689)		434		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	1,242,922	100		12,678		3,667					(8,996)		3,349		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	669,862	100		7,101		2,191					(4,902)		1,864		0001
Purchased Call/S&P 500 INDEX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	1,786,230	100		13,039		5,029					(8,002)		5,551		0001
Purchased Call/S&P 500 INDEX/SPXC05GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2025	03/25/2026	1	58,037	100		1,068		515		1,649			(553)		202		0001
Purchased Call/S&P 500 INDEX/SPX140PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	98,615	100		1,775		595		763			(1,182)		285		0001
Purchased Call/S&P 500 INDEX/SPX1400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	118,575	100		2,016		834		1,931			(1,185)		380		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	93,567	100		1,001		336		86			(667)		270		0001
Purchased Call/S&P 500 INDEX/SPX1400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	37,055	100		667		327		1,641			(342)		129		0001
Purchased Call/S&P 500 INDEX/SPX140RS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2025	03/09/2026	1	13,956	100		207		90		383			(117)		46		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	52,537	100		546		218					(329)		166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	506,281	100		4,101		2,045		15,704			(2,056)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	100,612	100		875		379					(498)		330		0001
Purchased Call/S&P 500 INDEX/SPXI00V$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	45,986	100		704		304		176			(401)		151		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	270,210	100		2,837		1,024		138			(1,817)		812		0001
Purchased Call/S&P 500 INDEX/SPX140RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2025	03/16/2026	1	278,689	100		4,375		2,001		6,369			(2,384)		943		0001
Purchased Call/S&P 500 INDEX/SPX140S$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	31,365	100		477		234		1,647			(244)		110		0001
Purchased Call/S&P 500 INDEX/SPX140S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	111,390	100		913		453		3,819			(463)		392		0001
Purchased Call/S&P 500 INDEX/SPX2610Q8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	139,106	100		1,530		405					(1,126)		359		0001
Purchased Call/S&P 500 INDEX/SPX140S$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	275,829	100		3,889		1,939		13,418			(1,950)		974		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	162,485	100		1,755		622					(1,135)		483		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	506,118	100		5,365		1,640					(3,732)		1,402		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	669,844	100		6,899		2,376					(4,518)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXC05E$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	208,849	100		1,608		735		1,037			(876)		706		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	476,834	100		5,054		1,754					(3,296)		1,406		0001
Purchased Call/S&P 500 INDEX/SPX140RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	255,642	100		4,729		2,006		948			(2,721)		833		0001
Purchased Call/S&P 500 INDEX/SPX140RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	36,758	100		500		223		1,208			(277)		123		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	643,023	100		5,594		2,712		9,718			(2,881)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXC059$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	275,515	100		2,893		916					(1,979)		773		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	731,270	100		7,459		3,000		635			(4,455)		2,320		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	101,659	100		854		407		798			(449)		351		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	113,146	100		1,188		354					(836)		308		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	593,652	100		6,471		2,371					(4,095)		1,798		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	399,709	100		3,477		1,523		3,664			(1,961)		1,323		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	192,431	100		2,021		668		317			(1,351)		554		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	517,222	100		5,483		1,949					(3,540)		1,537		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	674,501	100		6,678		2,336					(4,336)		1,997		0001
Purchased Call/S&P 500 INDEX/SPXC059$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	719,178	100		7,551		2,434					(5,123)		2,045		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	145,378	100		1,221		577		107			(647)		498		0001
Purchased Call/S&P 500 INDEX/SPX1400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	62,597	100		632		256		243			(376)		199		0001
Purchased Call/S&P 500 INDEX/SPX1400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	365,086	100		3,614		1,474		1,494			(2,139)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	162,824	100		1,710		440		970			(1,269)		413		0001
Purchased Call/S&P 500 INDEX/SPX1405S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	39,039	100		320		157		1,235			(164)		136		0001
Purchased Call/S&P 500 INDEX/SPX100V5F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2025	03/05/2026	1	325,259	100		5,302		2,264		162			(3,036)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXC05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/20/2025	02/20/2026	1	509,976	100		5,457		2,146					(3,319)		1,596		0001
Purchased Call/S&P 500 INDEX/SPX100W5C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	337,056	100		2,831		1,248		3,201			(1,582)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXC05ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/11/2025	02/11/2026	1	136,699	100		2,884		1,057		321			(1,825)		414		0001
Purchased Call/S&P 500 INDEX/SPXC05BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/19/2025	02/19/2026	1	77,852	100		1,464		569					(894)		243		0001
Purchased Call/S&P 500 INDEX/SPXC05DS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/07/2025	03/06/2026	1	261,445	100		2,275		986					(1,294)		857		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/18/2025	03/18/2026	1	446,233	100		3,748		1,735		2,007			(2,013)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	147,539	100		1,239		585		511			(657)		505		0001
Purchased Call/S&P 500 INDEX/SPXC05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/21/2025	02/20/2026	1	141,250	100		1,441		568					(875)		442		0001
Purchased Call/S&P 500 INDEX/SPX1405S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	107,215	100		922		452		2,241			(472)		374		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	583,956	100		4,788		2,229		2,267			(2,558)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXC05BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/14/2025	02/17/2026	1	633,581	100		6,843		2,620					(4,239)		1,962		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	583,469	100		6,243		2,341					(3,917)		1,781		0001
Purchased Call/S&P 500 INDEX/SPX1405SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	487,784	100		4,536		1,900		4,767			(2,645)		1,579		0001
Purchased Call/S&P 500 INDEX/SPX100U5C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	628,825	100		6,162		2,544		5,401			(3,630)		2,016		0001
Purchased Call/S&P 500 INDEX/SPX1405S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	8,671	100		71		35		298			(36)		30		0001
Purchased Call/S&P 500 INDEX/SPX1400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	483,047	100		4,879		1,355					(3,525)		1,270		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	17,206	100		160		66		77			(94)		55		0001
Purchased Call/S&P 500 INDEX/SPX1405SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	454,409	100		7,361		3,650		26,313			(3,731)		1,600		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	1,821,246	100		12,020		4,868		1,767			(7,146)		5,799		0001
Purchased Call/S&P 500 INDEX/SPX140RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2025	03/13/2026	1	81,148	100		1,160		524		3,545			(639)		272		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	675,237	100		7,158		2,642					(4,510)		2,053		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/21/2025	01/21/2026	1	102,616	100		1,868		576					(1,289)		285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX1400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	18,004	100		270		75					(195)		47		0001
Purchased Call/S&P 500 INDEX/SPX1400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	372,835	100		4,027		1,464					(2,559)		1,125		0001
Purchased Call/S&P 500 INDEX/SPXC05E5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	560,318	100		4,258		1,928		7,334			(2,340)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	809,757	100		8,664		2,530					(6,124)		2,192		0001
Purchased Call/S&P 500 INDEX/SPX140$S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	1,021,220	100		9,089		4,382		14,588			(4,706)		3,546		0001
Purchased Call/S&P 500 INDEX/SPX1400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	127,123	100		1,182		489		835			(695)		407		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	106,784	100		1,132		380		134			(753)		309		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	321,153	100		3,244		901					(2,344)		845		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	294,738	100		2,741		1,170					(1,570)		963		0001
Purchased Call/S&P 500 INDEX/SPX140RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	32,558	100		270		127		154			(144)		111		0001
Purchased Call/S&P 500 INDEX/SPX1400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	770,565	100		7,860		2,159		721			(5,691)		2,027		0001
Purchased Call/S&P 500 INDEX/SPXI00VS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2025	03/03/2026	1	67,787	100		1,091		460		604			(631)		220		0001
Purchased Call/S&P 500 INDEX/SPX1400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	133,748	100		2,274		952		2,947			(1,326)		433		0001
Purchased Call/S&P 500 INDEX/SPXC058$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	335,159	100		3,486		1,039					(2,451)		912		0001
Purchased Call/S&P 500 INDEX/SPXC05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	44,462	100		649		294		1,365			(357)		149		0001
Purchased Call/S&P 500 INDEX/SPX2610$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	114,489	100		1,259		325					(934)		291		0001
Purchased Call/S&P 500 INDEX/SPXC05A$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/10/2026	1	93,325	100		1,559		567					(991)		282		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	230,826	100		2,470		830		275			(1,642)		667		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	778,349	100		7,939		2,581		932			(5,351)		2,222		0001
Purchased Call/S&P 500 INDEX/SPX2610$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	589,267	100		6,011		1,722					(4,281)		1,580		0001
Purchased Call/S&P 500 INDEX/SPX2610$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	48,190	100		829		237		49			(590)		129		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	431,869	100		4,535		1,612					(2,928)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXI00W$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	84,594	100		1,193		526		2,035			(667)		281		0001
Purchased Call/S&P 500 INDEX/SPXC05B$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	399,955	100		4,160		1,616					(2,541)		1,247		0001
Purchased Call/S&P 500 INDEX/SPX2610$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	91,787	100		1,010		380					(632)		280		0001
Purchased Call/S&P 500 INDEX/SPXI00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2025	03/18/2026	1	255,170	100		4,363		2,019		5,946			(2,343)		868		0001
Purchased Call/S&P 500 INDEX/SPX2610$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	107,637	100		1,152		365					(788)		302		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	512,448	100		4,715		2,000					(2,712)		1,670		0001
Purchased Call/S&P 500 INDEX/SPXI00W8H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	501,298	100		4,111		1,823		9,847			(2,286)		1,670		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	518,099	100		5,647		1,459					(4,189)		1,315		0001
Purchased Call/S&P 500 INDEX/SPX140PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	88,060	100		1,823		628		325			(1,194)		259		0001
Purchased Call/S&P 500 INDEX/SPX140SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	859,496	100		9,197		2,483					(6,702)		2,238		0001
Purchased Call/S&P 500 INDEX/SPX140S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	280,808	100		2,443		1,171		3,484			(1,272)		972		0001
Purchased Call/S&P 500 INDEX/SPX140S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	409,018	100		7,444		3,568		13,467			(3,875)		1,416		0001
Purchased Call/S&P 500 INDEX/SPX140PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	14,075	100		284		82		87			(202)		38		0001
Purchased Call/S&P 500 INDEX/SPX140RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2025	03/17/2026	1	23,383	100		344		158		316			(186)		79		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	111,706	100		1,184		374					(811)		314		0001
Purchased Call/S&P 500 INDEX/SPXC05C5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	173,032	100		1,661		700		142			(960)		562		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	465,711	100		3,679		1,642		7,927			(2,036)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	316,201	100		3,478		1,308					(2,179)		965		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	731,095	100		5,556		2,509		13,955			(3,060)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	1,111,758	100		7,782		2,551					(5,224)		3,187		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	363,893	100		2,948		1,356		1,009			(1,591)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	112,074	100		874		396		1,322			(480)		376		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	295,292	100		3,160		1,079		921			(2,083)		864		0001
Purchased Call/S&P 500 INDEX/SPXI00VSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	238,437	100		2,027		876					(1,155)		782		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	79,546	100		875		329					(548)		243		0001
Purchased Call/S&P 500 INDEX/SPXI00W8I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	70,277	100		1,153		511		3,198			(641)		234		0001
Purchased Call/S&P 500 INDEX/SPX140PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	31,573	100		549		179		280			(370)		90		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	46,307	100		491		146					(346)		126		0001
Purchased Call/S&P 500 INDEX/SPX140SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	506,200	100		5,163		1,408					(3,749)		1,325		0001
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	497,150	100		5,320		1,656					(3,658)		1,389		0001
Purchased Call/S&P 500 INDEX/SPX140RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	8,630	100		149		70		139			(80)		29		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	1,094,482	100		7,880		4,581		36,843			(3,303)		4,171		0001
Purchased Call/S&P 500 INDEX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	750,270	100		6,752		4,539		17,145			(2,220)		3,073		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	330,513	100		2,942		2,013		7,668			(943)		1,362		0001
Purchased Call/S&P 500 INDEX/SPX261S$D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	147,486	100		2,935		2,179		6,179			(772)		633		0001
Purchased Call/S&P 500 INDEX/SPX140USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	14,201	100		128		90		335			(38)		60		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	56,539	100		373		205		1,943			(170)		209		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	515,900	100		4,643		3,276		12,595			(1,390)		2,156		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	2,425,009	100		13,095		7,071		71,365			(6,027)		8,908		0001
Purchased Call/S&P 500 INDEX/SPX140T$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	178,541	100		1,268		673		6,889			(599)		647		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	33,782	100		307		223		719			(86)		143		0001
Purchased Call/S&P 500 INDEX/SPXJ003$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	26,617	100		248		141		1,185			(107)		100		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	498,457	100		4,436		3,080		12,069			(1,361)		2,075		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	657,206	100		4,403		2,899		13,510			(1,508)		2,665		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	92,034	100		589		300		3,659			(290)		327		0001
Purchased Call/S&P 500 INDEX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	523,196	100		4,761		3,122		14,763			(1,644)		2,117		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	27,916	100		424		271		1,151			(153)		112		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	574,647	100		6,321		3,354		32,028			(2,987)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	278,463	100		5,486		3,657		13,567			(1,854)		1,131		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	39,781	100		716		525		1,578			(192)		170		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	49,817	100		912		600		2,545			(312)		202		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	434,174	100		3,864		2,877		9,262			(1,009)		1,864		0001
Purchased Call/S&P 500 INDEX/SPX261S$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	701,830	100		6,387		4,625		14,850			(1,795)		2,967		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	345,572	100		2,557		1,472		12,735			(1,086)		1,311		0001
Purchased Call/S&P 500 INDEX/SPXC05S$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	808,773	100		7,279		5,033		16,812			(2,253)		3,360		0001
Purchased Call/S&P 500 INDEX/SPXJ004$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	8,246	100		122		70		546			(53)		31		0001
Purchased Call/S&P 500 INDEX/SPX140S$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	188,357	100		2,750		1,439		13,240			(1,311)		681		0001
Purchased Call/S&P 500 INDEX/SPX140TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	387,071	100		2,555		1,436		13,603			(1,120)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXJ000S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	63,959	100		857		437		4,505			(423)		227		0001
Purchased Call/S&P 500 INDEX/SPX261RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	44,605	100		393		263		1,069			(132)		182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	165,961	100		2,556		1,479		10,162			(1,078)		631		0001
Purchased Call/S&P 500 INDEX/SPX140USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	76,395	100		1,108		782		2,780			(332)		319		0001
Purchased Call/S&P 500 INDEX/SPXJ055S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	145,898	100		1,138		690		5,030			(452)		566		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	554,227	100		4,933		3,139		14,182			(1,797)		2,209		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/05/2026	1	791,865	100		18,846		12,931		42,885			(6,006)		3,264		0001
Purchased Call/S&P 500 INDEX/SPXJ002$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	2,934	100		36		19		182			(16)		11		0001
Purchased Call/S&P 500 INDEX/SPXJ003$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	507,352	100		3,602		2,046		18,904			(1,569)		1,906		0001
Purchased Call/S&P 500 INDEX/SPXC055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	258,632	100		4,216		2,915		9,708			(1,305)		1,074		0001
Purchased Call/S&P 500 INDEX/SPXJ002$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	49,180	100		325		178		1,738			(148)		182		0001
Purchased Call/S&P 500 INDEX/SPXJ006$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	20,413	100		323		196		1,267			(128)		79		0001
Purchased Call/S&P 500 INDEX/SPXJ000$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	36,974	100		240		124		1,574			(117)		133		0001
Purchased Call/S&P 500 INDEX/SPXJ001$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	653,015	100		4,767		2,561		25,995			(2,207)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2025	06/03/2026	1	364,363	100		3,279		2,213		7,061			(1,069)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXC05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	251,330	100		2,237		1,411		5,303			(835)		998		0001
Purchased Call/S&P 500 INDEX/SPXC05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	330,132	100		2,872		1,803		9,887			(1,081)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXC05USI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	48,696	100		794		562		1,666			(236)		205		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	28,396	100		449		328		992			(122)		121		0001
Purchased Call/S&P 500 INDEX/SPXJ003$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	174,134	100		1,254		714		6,449			(544)		654		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	349,483	100		3,145		2,158		8,825			(1,002)		1,440		0001
Purchased Call/S&P 500 INDEX/SPXC05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/06/2026	1	152,722	100		2,367		1,415		7,842			(953)		590		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	137,254	100		2,278		1,582		5,380			(699)		571		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	135,063	100		2,310		1,535		6,424			(785)		549		0001
Purchased Call/S&P 500 INDEX/SPXC05NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	43,407	100		564		354		1,793			(212)		171		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	232,747	100		3,631		2,581		8,625			(1,054)		980		0001
Purchased Call/S&P 500 INDEX/SPXJ004$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	51,375	100		663		389		2,589			(276)		196		0001
Purchased Call/S&P 500 INDEX/SPXJ006$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	98,882	100		771		469		3,383			(305)		384		0001
Purchased Call/S&P 500 INDEX/SPX140US$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	116,308	100		1,047		739		2,824			(313)		486		0001
Purchased Call/S&P 500 INDEX/SPXJ005$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	374,510	100		5,093		3,059		21,378			(2,037)		1,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	82,592	100		1,445		1,034		3,429			(416)		349		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	292,265	100		2,513		1,267		9,385			(1,246)		1,038		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	451,680	100		3,433		2,052		14,861			(1,383)		1,745		0001
Purchased Call/S&P 500 INDEX/SPXC05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	288,601	100		2,569		1,918		5,002			(665)		1,246		0001
Purchased Call/S&P 500 INDEX/SPX140USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	39,279	100		334		217		1,105			(119)		157		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	354,722	100		2,660		1,598		12,318			(1,064)		1,374		0001
Purchased Call/S&P 500 INDEX/SPX140SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	83,395	100		534		276		3,385			(257)		300		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	75,402	100		1,101		625		5,055			(480)		283		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	1,399,141	100		20,567		10,882		101,579			(9,748)		5,074		0001
Purchased Call/S&P 500 INDEX/SPX140SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	934,174	100		5,885		3,064		37,681			(2,822)		3,370		0001
Purchased Call/S&P 500 INDEX/SPX140TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	93,690	100		1,349		803		4,409			(547)		361		0001
Purchased Call/S&P 500 INDEX/SPX140SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	20,513	100		252		131		1,388			(121)		74		0001
Purchased Call/S&P 500 INDEX/SPX140SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	37,636	100		410		217		2,148			(194)		136		0001
Purchased Call/S&P 500 INDEX/SPX140SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	77,618	100		1,389		697		4,249			(693)		275		0001
Purchased Call/S&P 500 INDEX/SPX261SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	269,650	100		2,481		1,818		5,805			(666)		1,153		0001
Purchased Call/S&P 500 INDEX/SPX140SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	571,599	100		4,687		2,350		17,338			(2,337)		2,024		0001
Purchased Call/S&P 500 INDEX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	1,296,565	100		8,557		5,357		30,260			(3,235)		5,112		0001
Purchased Call/S&P 500 INDEX/SPX140TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	44,474	100		587		341		2,438			(246)		169		0001
Purchased Call/S&P 500 INDEX/SPX140SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	294,739	100		3,272		1,694		18,194			(1,578)		1,060		0001
Purchased Call/S&P 500 INDEX/SPX261SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	329,431	100		7,478		5,567		16,518			(1,952)		1,414		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	1	174,363	100		3,016		1,978		7,385			(1,041)		705		0001
Purchased Call/S&P 500 INDEX/SPXC05NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/15/2025	05/15/2026	1	175,073	100		2,959		1,852		7,575			(1,119)		690		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	96,813	100		852		568		2,485			(288)		393		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	36,535	100		592		373		1,338			(221)		145		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	60,270	100		542		382		1,426			(163)		252		0001
Purchased Call/S&P 500 INDEX/SPX140USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	42,653	100		717		480		1,791			(240)		174		0001
Purchased Call/S&P 500 INDEX/SPX261SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	49,710	100		447		333		1,065			(117)		213		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	582,726	100		4,429		2,601		19,385			(1,844)		2,226		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	2,124,914	100		10,200		5,676		66,445			(4,527)		7,923		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	121,078	100		1,889		1,160		5,521			(730)		474		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	1,309,594	100		9,429		6,390		27,110			(3,048)		5,387		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	77,858	100		1,168		743		3,008			(426)		310		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	347,145	100		5,763		3,954		14,343			(1,836)		1,431		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	189,513	100		1,725		1,226		4,291			(501)		798		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	39,634	100		499		288		2,148			(212)		150		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	533,660	100		3,736		1,982		20,561			(1,765)		1,935		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	52,238	100		554		304		2,659			(252)		193		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	291,401	100		2,273		1,390		9,574			(892)		1,139		0001
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	361,049	100		6,643		4,978		14,302			(1,674)		1,561		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	31,509	100		277		174		853			(104)		124		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	175,252	100		1,595		1,160		3,560			(443)		747		0001
Purchased Call/S&P 500 INDEX/SPX140JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	226,256	100		1,923		1,248		6,357			(687)		906		0001
Purchased Call/S&P 500 INDEX/SPXC05TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	15,916	100		283		199		638			(85)		67		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	326,333	100		5,972		4,047		12,865			(1,931)		1,342		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	876,168	100		7,886		5,642		19,835			(2,268)		3,697		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	34,168	100		509		273		2,408			(236)		125		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	335,852	100		2,989		1,987		9,396			(1,015)		1,365		0001
Purchased Call/S&P 500 INDEX/SPX140JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	202,987	100		1,766		1,143		5,489			(634)		813		0001
Purchased Call/S&P 500 INDEX/SPX140TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	256,706	100		2,002		1,186		8,214			(824)		987		0001
Purchased Call/S&P 500 INDEX/SPX140SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	478,144	100		3,251		1,720		18,875			(1,541)		1,734		0001
Purchased Call/S&P 500 INDEX/SPX261RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	162,355	100		1,461		1,006		4,040			(462)		673		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	33,439	100		294		188		940			(106)		134		0001
Purchased Call/S&P 500 INDEX/SPX140TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	72,443	100		514		275		2,774			(241)		265		0001
Purchased Call/S&P 500 INDEX/SPX140TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	14,467	100		114		68		426			(46)		56		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	59,930	100		629		324		3,600			(307)		215		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	661,224	100		4,364		2,394		21,656			(1,985)		2,441		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	628,745	100		4,904		2,983		21,240			(1,940)		2,441		0001
Purchased Call/S&P 500 INDEX/SPX140TSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	33,881	100		471		254		2,023			(217)		124		0001
Purchased Call/S&P 500 INDEX/SPXJ003SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	224,455	100		1,616		920		8,271			(701)		843		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	2,786,013	100		12,258		6,249		76,047			(6,045)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXC05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	06/03/2025	06/03/2026	1	232,555	100		3,744		2,527		6,493			(1,221)		955		0001
Purchased Call/S&P 500 INDEX/SPXD17T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	40,956	100		737		542		1,474			(196)		175		0001
Purchased Call/S&P 500 INDEX/SPXJ002S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	898,519	100		6,020		3,267		34,927			(2,754)		3,309		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	17,253	100		236		130		1,039			(107)		64		0001
Purchased Call/S&P 500 INDEX/SPXJ002ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	184,042	100		1,215		671		6,182			(548)		685		0001
Purchased Call/S&P 500 INDEX/SPXJ003SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	137,194	100		988		566		5,066			(425)		519		0001
Purchased Call/S&P 500 INDEX/SPXC05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	06/11/2025	06/11/2026	1	827,293	100		7,280		5,074		16,325			(2,214)		3,451		0001
Purchased Call/S&P 500 INDEX/SPX261S$C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	211,417	100		1,924		1,428		4,535			(506)		907		0001
Purchased Call/S&P 500 INDEX/SPX140S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	1,000,283	100		7,502		3,814		31,234			(3,710)		3,551		0001
Purchased Call/S&P 500 INDEX/SPX140T$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	252,583	100		1,970		1,160		7,344			(817)		965		0001
Purchased Call/S&P 500 INDEX/SPX140TSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	1,334,004	100		6,670		4,134		26,556			(2,540)		5,248		0001
Purchased Call/S&P 500 INDEX/SPX140VS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	1,056,854	100		9,934		7,307		23,502			(2,640)		4,528		0001
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,338	100		1,074		697		3,596			(384)		506		0001
Purchased Call/S&P 500 INDEX/SPX140V$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	188,256	100		1,732		1,251		4,210			(493)		796		0001
Purchased Call/S&P 500 INDEX/SPX140US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	374,763	100		7,046		5,088		16,003			(2,007)		1,585		0001
Purchased Call/S&P 500 INDEX/SPX140SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	925,346	100		4,534		2,373		24,689			(2,162)		3,347		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	215,904	100		1,943		1,333		5,414			(619)		890		0001
Purchased Call/S&P 500 INDEX/SPX140TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	508,230	100		3,761		2,176		17,590			(1,587)		1,932		0001
Purchased Call/S&P 500 INDEX/SPX140TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	2,250,056	100		38,926		20,652		180,418			(18,394)		8,160		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	14,319	100		239		173		536			(68)		61		0001
Purchased Call/S&P 500 INDEX/SPX261S$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	449,188	100		4,133		3,017		9,529			(1,121)		1,917		0001
Purchased Call/S&P 500 INDEX/SPX140US$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	6,427	100		55		36		182			(19)		26		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	05/19/2025	05/19/2026	1	199,171	100		1,753		1,111		3,957			(643)		792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	1,336,615	100		10,025		7,240		24,648			(2,856)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	2,152	100		34		21		97			(13)		8		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	476,707	100		4,195		2,797		12,258			(1,418)		1,937		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	384,650	100		2,308		1,291		13,047			(1,018)		1,438		0001
Purchased Call/S&P 500 INDEX/SPX140TSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	238,543	100		1,861		1,096		5,878			(772)		911		0001
Purchased Call/S&P 500 INDEX/SPXC05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	92,671	100		1,640		1,017		4,606			(625)		365		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	309,671	100		2,756		1,701		9,576			(1,057)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	395,624	100		3,402		2,090		12,342			(1,314)		1,550		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	420,790	100		3,703		2,775		8,514			(933)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXJ00NST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/22/2025	10/10/2025	1	3,325,000	.6500		9,470		5,327		3,638			(4,209)		2,752		0001
Purchased Call/S&P 500 INDEX/SPX140QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/12/2027	1	1,189,000	100		26,396		18,193		13,287			(8,292)		6,958		0001
Purchased Call/S&P 500 INDEX/SPX815YSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/23/2025	1	1,282,000	42906.9	34,101			7,819		38,840			(25,506)		3,075		0001
Purchased Call/S&P 500 INDEX/SPXI00CSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,750,000	42924.9	44,450			2,571		26,685			(33,246)		2,148		0001
Purchased Call/S&P 500 INDEX/SPXA21AS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/29/2024	10/29/2025	1	1,718,000	42233.1	45,183			3,485		70,396			(33,795)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXA21AS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,268,000	42221.9	33,602			3,240		44,613			(25,132)		1,991		0001
Purchased Call/S&P 500 INDEX/SPXA21BSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,018,000	42080.4	26,875			518		31,308			(20,101)		754		0001
Purchased Call/S&P 500 INDEX/SPXI00CSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2024	10/15/2025	1	1,194,000	42740.4	32,119			1,239		22,899			(24,023)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2025	06/18/2026	1	1,145,000	42171.7		31,259		22,576		50,096			(8,907)		4,841		0001
Purchased Call/S&P 500 INDEX/SPXB212SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	09/28/2026	1	1,785,000	46247.3		46,946		46,816		45,756			(512)		8,901		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	1,152,783	5782.76	21,903			2,112		32,599			(16,382)		1,810		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	412,255	5797.42	9,399			570		14,234			(7,030)		517		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	768,554	6034.91	12,681			2,445		17,520			(9,485)		1,695		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	40,242	5712.69	535			50		791			(400)		62		0001
Purchased Call/S&P 500 INDEX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	978,766	5929.04	16,737			1,660		24,525			(12,518)		1,558		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	873,395	6032.38	19,826			3,194		28,160			(14,870)		1,756		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	268,506	.5815	6,601			255		10,030			(4,951)		272		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	255,500	5815.26	7,256			280		11,408			(5,427)		259		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	482,911	6084.19	8,789			1,719		12,185			(6,574)		1,072		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,114,510	6032.38	19,170			3,221		26,775			(14,260)		2,297		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	253,210	6051.25	4,178			833		5,726			(3,125)		566		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	56,010	5853.98	1,204			66		1,825			(901)		67		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	262,911	5782.76	6,362			613		9,599			(4,759)		413		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	194,989	5842.47	4,368			180		6,667			(3,267)		204		0001
Purchased Call/S&P 500 INDEX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	176,916	5728.8	5,307			483		8,224			(3,948)		270		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,007,152	6047.15	17,021			2,907		23,644			(12,731)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	711,833	5916.98	11,603			1,566		16,930			(8,678)		1,317		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	390,320	5728.8	6,167			561		9,201			(4,587)		596		0001
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	323,710	5813.67	6,798			543		10,147			(5,084)		464		0001
Purchased Call/S&P 500 INDEX/SPXB05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	456,666	5815.26	6,074			234		9,068			(4,543)		463		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	398,036	5705.45	8,558			711		12,893			(6,401)		580		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	211,301	5929.04	2,937			291		4,283			(2,197)		336		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	147,119	5832.92	3,354			259		5,038			(2,509)		207		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	267,432	6049.88	6,124			1,063		8,635			(4,581)		560		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	351,975	6090.27	5,808			1,088		7,975			(4,320)		765		0001
Purchased Call/S&P 500 INDEX/SPXD176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	132,126	5782.76	2,986			288		4,510			(2,233)		207		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	656,114	5881.63	11,351			2,853		15,952			(8,490)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	244,863	6049.88	4,040			701		5,623			(3,022)		513		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	530,016	5970.84	12,402			3,041		17,225			(9,226)		1,316		0001
Purchased Call/S&P 500 INDEX/SPXI100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/20/2024	11/20/2025	1	513,846	5917.11	10,431			1,437		15,315			(7,802)		960		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	444,986	5782.76	7,031			678		10,439			(5,259)		699		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	495,103	5728.8	6,585			599		9,714			(4,898)		756		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	689,154	5983.99	12,129			1,403		17,674			(9,072)		1,183		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	1,298,173	5728.8	30,637			2,785		46,429			(22,790)		1,981		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	794,201	5705.45	19,458			1,617		29,652			(14,553)		1,157		0001
Purchased Call/S&P 500 INDEX/SPXD176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	555,611	5929.04	12,223			1,212		18,138			(9,142)		884		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	758,448	5949.17	12,894			1,572		18,763			(9,644)		1,332		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	441,323	5970.84	7,326			1,796		10,020			(5,450)		1,096		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	884,232	6074.08	14,059			2,944		19,131			(10,516)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	430,346	6086.49	7,230			1,275		9,985			(5,408)		908		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	816,759	6075.11	15,518			2,794		21,520			(11,607)		1,737		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	941,995	5985.38	17,239			2,042		24,997			(12,893)		1,635		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	93,701	5851.2	1,246			72		1,850			(932)		115		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	27,187	5782.76	362			35		531			(270)		43		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	764,910	6051.09	13,080			2,702		18,016			(9,730)		1,745		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	518,384	5906.94	8,605			2,139		11,869			(6,436)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	694,300	6001.35	10,901			1,231		15,832			(8,153)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	226,768	5815.26	3,810			147		5,740			(2,849)		230		0001
Purchased Call/S&P 500 INDEX/SPXD17ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,438	6090.27	5,084			952		7,041			(3,782)		468		0001
Purchased Call/S&P 500 INDEX/SPXD177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	895,983	5995.54	15,232			1,683		22,158			(11,330)		1,501		0001
Purchased Call/S&P 500 INDEX/SPXI00HS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	1,675,000	5893.62	39,028			5,161		58,086			(29,190)		3,069		0001
Purchased Call/S&P 500 INDEX/SPXA21FSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/22/2025	1	1,568,000	5974.07	23,990			5,449		32,908			(17,993)		3,739		0001
Purchased Call/S&P 500 INDEX/SPXM13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	1,674,000	6052.85	32,643			6,132		45,718			(24,482)		3,639		0001
Purchased Call/S&P 500 INDEX/SPXM13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,995,000	5930.85	33,117			7,481		45,816			(24,635)		4,757		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	406,587	6051.09	9,189			1,899		12,814			(6,835)		928		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	552,589	6037.59	9,228			2,198		12,416			(6,902)		1,349		0001
Purchased Call/S&P 500 INDEX/SPXB05Y S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	456,579	5864.67	10,364			542		15,781			(7,710)		534		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	369,213	5809.86	7,975			508		11,997			(5,965)		473		0001
Purchased Call/S&P 500 INDEX/SPXA217SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,048,000	5708.75	18,445					28,286			(13,796)		274		0001
Purchased Call/S&P 500 INDEX/SPXA21EST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,882,000	5867.08	33,876			7,413		47,930			(25,337)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	316,266	5832.92	7,685			593		11,598			(5,748)		446		0001
Purchased Call/S&P 500 INDEX/SPXM131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,940,000	5969.34	32,010			4,762		45,621			(23,811)		3,765		0001
Purchased Call/S&P 500 INDEX/SPXI00FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,943,000	5870.62	31,282			4,050		45,592			(23,270)		3,523		0001
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,853,000	6050.61	31,872			6,761		43,521			(23,838)		4,283		0001
Purchased Call/S&P 500 INDEX/SPXA21CSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,606,000	6021.63	31,478			4,869		44,679			(23,544)		3,173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00I$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	2,010,000	5987.37	36,180			5,482		51,628			(27,061)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	498,384	6040.04	9,071			2,105		12,308			(6,784)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXC054$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	1,608,000	5998.74	31,517			5,064		44,737			(23,508)		3,232		0001
Purchased Call/S&P 500 INDEX/SPXD17C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,007,000	5872.16	36,527			7,849		51,060			(27,320)		4,669		0001
Purchased Call/S&P 500 INDEX/SPXM13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	558,603	5948.71	10,390			1,468		15,026			(7,771)		1,054		0001
Purchased Call/S&P 500 INDEX/SPXM13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	55,473	5853.98	1,342			74		2,051			(1,004)		67		0001
Purchased Call/S&P 500 INDEX/SPXM13F$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,018,250	5712.69	18,634			1,745		27,935			(13,937)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,548,000	5974.07	24,149			5,537		33,176			(18,062)		3,713		0001
Purchased Call/S&P 500 INDEX/SPXM13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	29,337	6118.71	496			157		647			(340)		82		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	50,957	5827.04	943			262		1,331			(681)		134		0001
Purchased Call/S&P 500 INDEX/SPXM13W$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	146,002	6118.71	3,314			1,047		4,385			(2,270)		410		0001
Purchased Call/S&P 500 INDEX/SPXM13U$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	683,730	5949.91	10,803			3,155		14,780			(7,636)		1,851		0001
Purchased Call/S&P 500 INDEX/SPXM13W$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	737,548	6086.37	9,957			3,100		12,917			(6,847)		2,061		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	224,919	5942.47	5,083			1,344		7,117			(3,740)		580		0001
Purchased Call/S&P 500 INDEX/SPXC055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	559,122	5868.55	8,443			2,175		11,796			(6,268)		1,419		0001
Purchased Call/S&P 500 INDEX/SPXA21JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	211,289	5827.04	4,606			1,279		6,570			(3,328)		556		0001
Purchased Call/S&P 500 INDEX/SPXA21JS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	12,257	5827.04	192			53		270			(139)		32		0001
Purchased Call/S&P 500 INDEX/SPXC055$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	519,552	5868.55	11,690			3,012		16,594			(8,679)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXA21JS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	59,526	5827.04	1,429			397		2,039			(1,032)		157		0001
Purchased Call/S&P 500 INDEX/SPXD17E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	642,334	6083.57	14,003			4,965		18,409			(9,054)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXN135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	262,507	5638.94	5,591			2,557		8,267			(3,047)		888		0001
Purchased Call/S&P 500 INDEX/SPXI00V$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2025	03/02/2026	1	1,727,000	5849.72	37,476			15,736		51,701			(21,724)		5,591		0001
Purchased Call/S&P 500 INDEX/SPXC051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	148,069	5670.97	3,035			1,530		4,396			(1,505)		526		0001
Purchased Call/S&P 500 INDEX/SPXD170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	351,652	5802.82	6,365			4,156		8,516			(2,248)		1,420		0001
Purchased Call/S&P 500 INDEX/SPXA21US$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	1,560,932	5842.01	34,341			22,226		46,168			(12,325)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXD17T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	199,811	6141.02	3,417			2,537		4,177			(899)		858		0001
Purchased Call/S&P 500 INDEX/SPXN13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	259,820	5287.76	5,274			2,950		8,312			(2,326)		971		0001
Purchased Call/S&P 500 INDEX/SPXD17T$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	154,275	6141.02	3,332			2,474		4,116			(876)		662		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	639,086	6173.07		12,846		9,590		15,728			(3,325)		2,758		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	145,084	6173.07		2,423		1,809		2,960			(627)		626		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	175,995	5802.82		3,960		2,585		5,390			(1,399)		711		0001
Purchased Call/S&P 500 INDEX/SPXN13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	537,988	5976.97		8,984		6,361		11,511			(2,668)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	116,091	5670.97		1,857		936		2,682			(921)		412		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	454,811	5287.76		7,641		4,273		11,857			(3,370)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXN13V$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	439,211	6339.39		7,467		6,267		8,467			(1,248)		2,004		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	562,882	6198.01		11,708		8,805		14,154			(2,919)		2,438		0001
Purchased Call/S&P 500 INDEX/SPXE174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	791,998	6345.06		12,910		10,989		14,677			(1,945)		3,649		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	34,335	6389.45		450		388		503			(65)		159		0001
Purchased Call/S&P 500 INDEX/SPXE174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	129,845	.6340		2,116		1,817		2,410			(313)		599		0001
Purchased Call/S&P 500 INDEX/SPXO130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	508,352	6481.4		8,235		7,487		8,916			(767)		2,420		0001
Purchased Call/S&P 500 INDEX/SPXE17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	23,052	6587.47		396		379		412			(21)		112		0001
Purchased Call/S&P 500 INDEX/SPXE17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	1,497	6664.36		29		29		30			(1)		7		0001
Purchased Call/S&P 500 INDEX/SPXE177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	471,160	6466.91		8,575		7,725		9,342			(911)		2,233		0001
Purchased Call/S&P 500 INDEX/SPXD051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	53,551	6449.8		707		623		771			(89)		251		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2025	08/12/2026	1	238,428	6445.76		4,029		3,497		4,439			(541)		1,109		0001
Purchased Call/S&P 500 INDEX/SPXE176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	583,211	6395.78		9,565		8,511		10,604			(1,074)		2,747		0001
Purchased Call/S&P 500 INDEX/SPXN13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	358,252	6299.19		5,696		4,833		6,587			(874)		1,648		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	936,184	6238.01		20,222		17,046		24,169			(3,306)		4,293		0001
Purchased Call/S&P 500 INDEX/SPXN13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	402,241	6363.35		6,557		5,376		7,422			(1,221)		1,814		0001
Purchased Call/S&P 500 INDEX/SPXN13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	208,976	6296.79		3,469		2,790		4,020			(699)		936		0001
Purchased Call/S&P 500 INDEX/SPXN13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	598,781	6362.9		9,820		8,170		11,030			(1,668)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXN13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	779,215	6227.42		12,545		9,548		15,065			(3,093)		3,382		0001
Purchased Call/S&P 500 INDEX/SPXD054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	74,172	6532.04		1,187		1,125		1,256			(65)		361		0001
Purchased Call/S&P 500 INDEX/SPXD051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	30,605	6449.8		453		399		494			(57)		144		0001
Purchased Call/S&P 500 INDEX/SPXN13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	671,105	6370.86		10,939		9,071		12,337			(1,888)		3,052		0001
Purchased Call/S&P 500 INDEX/SPXE17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	205,915	6637.97		3,315		3,270		3,398			(54)		1,021		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	776,150	6309.62		12,884		10,435		14,859			(2,471)		3,489		0001
Purchased Call/S&P 500 INDEX/SPXN13V$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	51,510	6238.01		670		564		790			(109)		236		0001
Purchased Call/S&P 500 INDEX/SPXO131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	153,967	6502.08		2,417		2,263		2,571			(172)		742		0001
Purchased Call/S&P 500 INDEX/SPXO133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	22,432	6615.28		294		283		299			(12)		110		0001
Purchased Call/S&P 500 INDEX/SPXN130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	247,114	6263.26		3,979		3,080		4,721			(905)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXN13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	680,095	6358.91		11,630		9,451		13,301			(2,198)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXN13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	307,473	6279.35		4,981		3,815		5,854			(1,205)		1,344		0001
Purchased Call/S&P 500 INDEX/SPXN13R$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	289,009	6297.36		4,711		3,771		5,455			(968)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXE173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	45,773	6362.9		1,002		834		1,140			(170)		209		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	203,333	6468.54		3,497		3,071		3,820			(450)		949		0001
Purchased Call/S&P 500 INDEX/SPXB210$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	556,867	6370.17		9,912		8,896		11,184			(1,086)		2,627		0001
Purchased Call/S&P 500 INDEX/SPXD051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	220,894	6449.8		4,153		3,661		4,564			(521)		1,036		0001
Purchased Call/S&P 500 INDEX/SPXB210$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	174,653	6411.37		2,847		2,525		3,160			(328)		821		0001
Purchased Call/S&P 500 INDEX/SPXD17X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	50,927	6263.26		1,125		871		1,350			(256)		224		0001
Purchased Call/S&P 500 INDEX/SPXE177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	82,537	6466.91		1,089		981		1,180			(116)		391		0001
Purchased Call/S&P 500 INDEX/SPXE178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/28/2026	1	467,497	6501.86		8,041		7,393		8,670			(727)		2,229		0001
Purchased Call/S&P 500 INDEX/SPXE175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/13/2026	1	848,872	6466.58		13,752		11,971		15,119			(1,808)		3,955		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	388,604	6263.7		6,334		5,026		7,405			(1,319)		1,729		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	312,246	6243.76		5,277		4,172		6,228			(1,113)		1,387		0001
Purchased Call/S&P 500 INDEX/SPXO130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	580,907	6460.26		9,411		8,683		10,263			(821)		2,783		0001
Purchased Call/S&P 500 INDEX/SPXN130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	429,095	6280.46		6,908		5,397		8,155			(1,552)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXN13X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	493,657	6389.45		7,997		6,896		8,992			(1,155)		2,289		0001
Purchased Call/S&P 500 INDEX/SPXN13V$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	213,146	6238.01		3,432		2,893		4,069			(561)		977		0001
Purchased Call/S&P 500 INDEX/SPXO133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	125,669	6600.35		1,960		1,896		2,012			(70)		617		0001
Purchased Call/S&P 500 INDEX/SPXO136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	254,428	6604.72		4,096		4,074		4,226			(56)		1,263		0001
Purchased Call/S&P 500 INDEX/SPXO133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	14,617	6584.29		237		227		245			(12)		71		0001
Purchased Call/S&P 500 INDEX/SPXO134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	147,978	6631.96		2,530		2,467		2,571			(83)		728		0001
Purchased Call/S&P 500 INDEX/SPXN13T$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	616,341	6388.64		10,046		8,275		11,272			(1,834)		2,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	619,123	6465.94		10,463		9,483		11,349			(1,003)		2,943		0001
Purchased Call/S&P 500 INDEX/SPXB211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	111,961	6615.28		1,825		1,755		1,861			(75)		548		0001
Purchased Call/S&P 500 INDEX/SPXC17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/10/2025	1	1,574,000	4382.78	78,857			4,315		136,721			(29,370)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16	15,698			9,552		19,690			(5,870)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008	30,669			17,901		37,586			(11,548)		2,913		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11	3,495			1,992		4,576			(1,307)		315		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42	12,926			6,871		17,086			(4,834)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965	19,709			11,345		24,399			(7,432)		1,806		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38	9,973			5,836		12,554			(3,720)		928		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721	12,754			6,950		17,312			(4,803)		1,024		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	359,503	.5926	17,867			9,978		22,167			(6,691)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088	13,918			8,258		17,348			(5,241)		1,274		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985	4,639			2,611		5,912			(1,737)		500		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12	1,925			1,029		2,510			(722)		204		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04	4,624			2,856		5,614			(1,729)		514		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	.5831	6,644			3,611		8,914			(2,488)		788		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	.5985	4,003			2,220		5,204			(1,507)		333		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	44,158	.5848	2,037			1,069		2,628			(764)		226		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	.5994	16,989			10,580		21,906			(6,406)		1,415		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88	3,715			2,184		4,539			(1,389)		458		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04	5,350			2,947		6,849			(2,001)		506		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62	1,490			843		1,920			(556)		157		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19	14,133			8,464		17,232			(5,285)		1,432		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61	2,419			1,469		2,958			(905)		256		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91	5,005			2,991		6,135			(1,872)		584		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59	1,207			749		1,457			(453)		146		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	.5813	10,626			5,688		13,736			(4,001)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	.5915	4,601			2,614		5,910			(1,723)		524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21JSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/08/2027	1	26,570	5827.04		1,576		1,010		2,040			(569)		150		0001
Purchased Call/S&P 500 INDEX/SPXA21NSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/26/2025	02/25/2027	1	240,942	.5956		14,276		10,054		17,910			(4,230)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXC05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2025	02/11/2027	1	372,863	.6064		24,932		17,173		30,317			(7,843)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXC05B8Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	48,964	.6133		1,929		1,346		2,284			(587)		289		0001
Purchased Call/S&P 500 INDEX/SPXA21NS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2025	02/19/2027	1	190,723	.6125		12,654		8,856		16,235			(3,805)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXC05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	5,781	.5672		246		181		337			(65)		35		0001
Purchased Call/S&P 500 INDEX/SPXC056S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	453,024	.5961		28,373		18,002		36,713			(10,381)		2,546		0001
Purchased Call/S&P 500 INDEX/SPXA21MS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2025	02/03/2027	1	290,263	.6015		19,134		12,968		23,274			(6,211)		1,683		0001
Purchased Call/S&P 500 INDEX/SPXC0596J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	173,458	6101.24		11,969		7,919		14,655			(4,077)		997		0001
Purchased Call/S&P 500 INDEX/SPXC05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2027	1	59,691	6114.63		3,510		2,430		4,249			(1,092)		351		0001
Purchased Call/S&P 500 INDEX/SPXA21LSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/29/2027	1	275,436	.6042		17,950		12,008		21,805			(5,983)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXC0598L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/25/2027	1	673,634	.6103		45,144		29,868		55,336			(15,377)		3,871		0001
Purchased Call/S&P 500 INDEX/SPXC05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/25/2027	1	99,830	.5705		6,262		4,677		9,278			(1,602)		608		0001
Purchased Call/S&P 500 INDEX/SPXC05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	26,995	5580.94		1,050		786		1,429			(267)		165		0001
Purchased Call/S&P 500 INDEX/SPXC05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/10/2025	02/05/2027	1	248,496	.6070		17,547		11,941		21,842			(5,615)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXC05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2027	1	100,655	5675.29		6,049		4,437		8,388			(1,616)		609		0001
Purchased Call/S&P 500 INDEX/SPXM13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/08/2027	1	80,543	.5912		3,730		2,414		4,654			(1,328)		455		0001
Purchased Call/S&P 500 INDEX/SPXA21KSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2025	01/15/2027	1	469,061	.5981		33,018		21,539		40,611			(11,492)		2,667		0001
Purchased Call/S&P 500 INDEX/SPXC05ES8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	87,630	5572.07		3,698		2,672		5,064			(1,028)		526		0001
Purchased Call/S&P 500 INDEX/SPXC05ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/01/2027	1	88,385	6040.53		5,162		3,465		6,367			(1,709)		512		0001
Purchased Call/S&P 500 INDEX/SPXC05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	142,845	.5672		8,912		6,567		12,622			(2,369)		863		0001
Purchased Call/S&P 500 INDEX/SPXC05ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/05/2027	1	165,993	.5762		10,255		7,376		15,559			(2,886)		992		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2027	1	491,863	5614.56		26,462		19,083		36,780			(7,395)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXI100YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/18/2025	03/12/2027	1	439,007	.5601		28,075		20,492		39,570			(7,600)		2,640		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	40,384	5776.65		1,797		1,333		2,351			(465)		246		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	15,750	.6050		627		425		754			(203)		92		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	5,663	5667.56		189		140		254			(50)		34		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2027	1	242,977	6141.02		11,080		9,658		12,941			(1,459)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXC05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/14/2025	04/09/2027	1	23,719	.5363		1,568		1,203		2,257			(365)		146		0001
Purchased Call/S&P 500 INDEX/SPXA21PSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/25/2027	1	56,396	.5772		2,865		2,158		4,732			(715)		343		0001
Purchased Call/S&P 500 INDEX/SPXC05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	44,234	5659.91		2,871		2,314		4,035			(566)		280		0001
Purchased Call/S&P 500 INDEX/SPXA21SS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	36,789	.5268		2,249		1,724		3,233			(531)		227		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	34,711	5074.08		1,156		876		1,736			(283)		213		0001
Purchased Call/S&P 500 INDEX/SPXC05US5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2027	1	281,992	.6024		18,378		15,665		22,872			(2,773)		1,836		0001
Purchased Call/S&P 500 INDEX/SPXA21PSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	03/29/2027	1	262,260	.5598		15,485		11,684		23,964			(3,845)		1,602		0001
Purchased Call/S&P 500 INDEX/SPXC05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	06/14/2027	1	51,901	.5978		3,504		3,018		4,404			(502)		339		0001
Purchased Call/S&P 500 INDEX/SPXC05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2025	06/17/2027	1	104,610	.5973		7,171		6,198		8,888			(981)		684		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/25/2025	06/25/2027	1	4,882	6092.16		224		194		267			(30)		32		0001
Purchased Call/S&P 500 INDEX/SPXA21XSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/25/2027	1	51,869	.6141		3,492		3,049		4,210			(456)		342		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	23,643	5967.84		960		829		1,174			(134)		155		0001
Purchased Call/S&P 500 INDEX/SPXA21USK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/17/2027	1	479,496	.5955		28,161		23,065		37,147			(5,120)		3,058		0001
Purchased Call/S&P 500 INDEX/SPXA21USF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2027	1	25,659	5844.61		1,742		1,429		2,266			(315)		164		0001
Purchased Call/S&P 500 INDEX/SPXC05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/04/2027	1	99,370	.5990		6,706		5,667		8,429			(1,045)		643		0001
Purchased Call/S&P 500 INDEX/SPXA21SSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/16/2027	1	11,366	.5282		453		352		721			(101)		71		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	5,762	5686.67		233		185		310			(48)		36		0001
Purchased Call/S&P 500 INDEX/SPXC05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2027	1	24,352	6038.81		1,006		852		1,221			(154)		158		0001
Purchased Call/S&P 500 INDEX/SPXA21QS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	04/02/2027	1	3,101	.5397		130		99		218			(32)		19		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	26,960	.5843		1,130		935		1,373			(195)		173		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	13,305	5916.93		367		299		457			(70)		85		0001
Purchased Call/S&P 500 INDEX/SPXN13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2027	1	34,831	5525.21		1,275		1,003		1,758			(275)		218		0001
Purchased Call/S&P 500 INDEX/SPXJ00S38	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/21/2025	04/16/2027	1	76,729	.5281		4,240		3,296		7,049			(948)		476		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	38,698	.5890		1,376		1,119		1,702			(260)		246		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	26,028	.5617		1,051		845		1,373			(209)		164		0001
Purchased Call/S&P 500 INDEX/SPXN13OSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	18,867	6173.07		745		651		866			(97)		125		0001
Purchased Call/S&P 500 INDEX/SPXN13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/23/2027	1	138,000	5525.21		8,321		6,540		11,916			(1,806)		862		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	05/28/2027	1	283,489	.5911		18,566		15,510		23,580			(3,073)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXD170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2025	06/14/2027	1	8,142	5976.97		324		277		398			(48)		53		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	15,494	.5582		635		507		861			(129)		97		0001
Purchased Call/S&P 500 INDEX/SPXC05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/17/2027	1	31,305	5982.72		1,324		1,137		1,627			(190)		205		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/14/2027	1	277,168	.5877		17,674		14,403		22,429			(3,326)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXC05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/03/2027	1	100,485	.5687		5,702		4,547		7,891			(1,159)		633		0001
Purchased Call/S&P 500 INDEX/SPXO136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2027	1	100,094	.6667		3,303		3,281		3,317			(27)		704		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2027	1	20,815	6238.01		1,010		930		1,167			(83)		141		0001
Purchased Call/S&P 500 INDEX/SPXD052S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/13/2027	1	33,822	.6461		2,293		2,156		2,516			(145)		231		0001
Purchased Call/S&P 500 INDEX/SPXD053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2025	08/20/2027	1	46,739	.6464		3,113		2,966		3,424			(150)		321		0001
Purchased Call/S&P 500 INDEX/SPXN13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/17/2027	1	58,391	6449.8		2,353		2,214		2,520			(148)		400		0001
Purchased Call/S&P 500 INDEX/SPXD052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/23/2027	1	23,963	6466.91		889		845		955			(47)		165		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/19/2027	1	303,215	.6432		19,110		18,058		21,323			(1,075)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/02/2027	1	47,264	6238.01		1,692		1,559		1,931			(139)		320		0001
Purchased Call/S&P 500 INDEX/SPXA21YST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2025	07/15/2027	1	149,240	.6253		10,437		9,399		11,880			(1,075)		998		0001
Purchased Call/S&P 500 INDEX/SPXC05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/29/2027	1	185,707	.6375		12,457		11,459		13,957			(1,044)		1,255		0001
Purchased Call/S&P 500 INDEX/SPXN13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/30/2027	1	39,448	.6361		1,552		1,432		1,744			(122)		267		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	20,762	.6194		854		754		961			(104)		137		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2025	07/09/2027	1	2,816	6259.75		109		97		125			(12)		19		0001
Purchased Call/S&P 500 INDEX/SPXN13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2027	1	10,540	6370.86		423		387		463			(36)		71		0001
Purchased Call/S&P 500 INDEX/SPXN13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/16/2027	1	34,591	6296.79		1,494		1,348		1,693			(152)		232		0001
Purchased Call/S&P 500 INDEX/SPXO131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/03/2027	1	130,616	.6438		4,905		4,750		5,134			(175)		906		0001
Purchased Call/S&P 500 INDEX/SPXN13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2027	1	12,478	6445.76		460		430		494			(31)		85		0001
Purchased Call/S&P 500 INDEX/SPXN13WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/05/2027	1	138,774	.6309		5,806		5,397		6,479			(431)		943		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/13/2027	1	14,453	.6464		583		550		637			(34)		99		0001
Purchased Call/S&P 500 INDEX/SPXN13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/26/2027	1	28,196	6388.64		1,086		990		1,180			(99)		190		0001
Purchased Call/S&P 500 INDEX/SPXN13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	377,713	.6250		25,238		22,550		29,177			(2,715)		2,514		0001
Purchased Call/S&P 500 INDEX/SPXN13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2027	1	34,181	6389.45		1,388		1,292		1,523			(100)		233		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2027	1	14,240	6309.62		575		521		640			(55)		96		0001
Purchased Call/S&P 500 INDEX/SPXO131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/30/2027	1	2,730	6460.26		99		96		106			(4)		19		0001
Purchased Call/S&P 500 INDEX/SPXD053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2025	08/25/2027	1	27,824	6455		1,171		1,124		1,230			(53)		192		0001
Purchased Call/S&P 500 INDEX/SPXN13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/23/2027	1	4,800	6362		199		182		217			(18)		32		0001
Purchased Call/S&P 500 INDEX/SPXN13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2025	08/19/2027	1	20,046	6411.37		682		643		737			(39)		138		0001
Purchased Call/S&P 500 INDEX/SPXD054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2025	09/03/2027	1	10,102	6487		353		343		368			(10)		70		0001
Purchased Call/S&P 500 INDEX/SPXN13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/16/2027	1	43,211	6257		1,785		1,608		1,988			(184)		289		0001
Purchased Call/S&P 500 INDEX/SPXJ00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	07/19/2027	1	224,720	6302		14,941		13,538		16,834			(1,420)		1,507		0001
Purchased Call/S&P 500 INDEX/SPXN130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2027	1	3,773	6279.35		169		149		192			(21)		25		0001
Purchased Call/S&P 500 INDEX/SPXN13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/09/2027	1	13,752	6249		563		503		637			(61)		92		0001
Purchased Call/S&P 500 INDEX/SPXA21ESH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	329,525	100	5,800			1,230		7,541			(4,338)		762		0001
Purchased Call/S&P 500 INDEX/SPXD175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2025	1	167,207	100	2,776			214		3,955			(2,076)		236		0001
Purchased Call/S&P 500 INDEX/SPXA21ESB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2024	12/15/2025	1	509,000	100	9,824			2,035		12,802			(7,368)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXD174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	1	446,000	100	9,946			330		14,428			(7,398)		421		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2025	1	198,812	100	3,261			234		4,617			(2,425)		270		0001
Purchased Call/S&P 500 INDEX/SPXD176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	293,053	100	6,447			639		9,128			(4,822)		467		0001
Purchased Call/S&P 500 INDEX/SPXD175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	390,586	100	9,374			597		13,523			(7,011)		501		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	249,173	100	3,464			391		4,778			(2,591)		423		0001
Purchased Call/S&P 500 INDEX/SPXM13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	203,311	100	2,806			614		3,826			(2,099)		476		0001
Purchased Call/S&P 500 INDEX/SPXM13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	227,057	100	3,315			393		4,590			(2,479)		394		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	195,062	100	2,438			336		3,377			(1,824)		365		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	213,193	100	3,432			418		4,728			(2,567)		374		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	178,127	100	2,440			392		3,292			(1,820)		358		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	195,846	100	3,290			435		4,540			(2,461)		359		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	262,653	100	3,309			684		4,381			(2,462)		599		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	245,520	100	5,058			1,009		6,721			(3,783)		549		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/22/2025	1	516,000	100	7,585			1,723		10,072			(5,689)		1,230		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	202,225	100	2,831			657		3,719			(2,118)		488		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	729,916	100	13,138			507		18,862			(9,827)		740		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	230,436	100	4,931			394		7,034			(3,688)		330		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	293,344	100	4,430			781		5,876			(3,313)		619		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	368,758	100	5,310			995		7,018			(3,950)		802		0001
Purchased Call/S&P 500 INDEX/SPXM13ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	218,824	100	3,217			454		4,405			(2,406)		413		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	372,540	100	5,365			1,034		7,121			(4,012)		822		0001
Purchased Call/S&P 500 INDEX/SPXM13S55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	173,249	100	2,096			527		2,826			(1,568)		435		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	164,605	100	2,140			419		2,817			(1,601)		366		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	277,003	100	3,601			754		4,727			(2,693)		636		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	933,318	100	19,413			1,872		27,438			(14,520)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	199,121	100	3,425			594		4,575			(2,562)		417		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,459,113	100	25,534			2,821		35,238			(18,994)		2,445		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	212,758	100	2,979			730		3,937			(2,216)		528		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	235,352	100	4,589			152		6,557			(3,442)		222		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	204,533	100	2,945			702		3,852			(2,203)		499		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	947,243	100	19,703			4,451		26,538			(14,656)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	262,785	100	4,835			559		6,679			(3,616)		451		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	497,651	100	11,894			988		16,938			(8,896)		725		0001
Purchased Call/S&P 500 INDEX/SPXM13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	540,000	100	10,746			2,019		14,358			(8,060)		1,174		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	241,274	100	4,970			301		7,166			(3,717)		303		0001
Purchased Call/S&P 500 INDEX/SPXA21ESL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2024	12/18/2025	1	592,000	100	17,050			3,664		22,990			(12,752)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,081,197	100	15,029			1,366		21,297			(11,179)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	192,236	100	3,057			492		4,084			(2,292)		386		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	870,658	100	13,060			756		18,531			(9,768)		1,069		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	539,582	100	7,015			1,043		9,534			(5,218)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXM13I$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	202,691	100	3,182			430		4,393			(2,380)		375		0001
Purchased Call/S&P 500 INDEX/SPXM13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/01/2025	1	1,017,000	100	16,170			2,725		21,531			(12,128)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	347,690	100	5,598			848		7,612			(4,187)		681		0001
Purchased Call/S&P 500 INDEX/SPXA217S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,450,000	100	25,230					36,238			(18,871)		379		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	317,807	100	4,704			728		6,319			(3,518)		628		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	260,091	100	3,797			356		5,377			(2,840)		403		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	908,444	100	11,991			1,553		16,712			(8,920)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	345,795	100	5,222			940		6,928			(3,905)		735		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	431,956	100	7,300			1,227		9,771			(5,430)		890		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	497,586	100	7,315			1,390		9,734			(5,471)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	224,645	100	2,808			698		3,764			(2,100)		561		0001
Purchased Call/S&P 500 INDEX/SPXM13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	158,674	100	2,444			835		3,126			(1,611)		464		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/14/2025	01/14/2026	1	225,180	100	4,053			1,172		5,786			(2,876)		607		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2025	03/04/2026	1	253,354	100	5,396			2,289		7,088			(3,105)		826		0001
Purchased Call/S&P 500 INDEX/SPXA21OSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	208,919	100	3,238			1,445		4,486			(1,792)		698		0001
Purchased Call/S&P 500 INDEX/SPXM13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	337,797	100	4,966			1,546		6,356			(3,415)		944		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	202,294	100	3,864			1,480		4,876			(2,394)		626		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	326,754	100	7,744			2,688		9,934			(5,050)		964		0001
Purchased Call/S&P 500 INDEX/SPXN131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	20,558	100	156			62		201			(95)		64		0001
Purchased Call/S&P 500 INDEX/SPXM133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	427,085	100	6,235			1,606		8,367			(4,630)		1,084		0001
Purchased Call/S&P 500 INDEX/SPXN134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/09/2026	1	653,000	100	10,775			4,732		14,996			(6,038)		2,162		0001
Purchased Call/S&P 500 INDEX/SPXD17ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2025	02/09/2026	1	481,000	100	9,139			3,307		11,439			(5,825)		1,446		0001
Purchased Call/S&P 500 INDEX/SPXM13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/02/2026	1	666,000	100	9,724			3,331		12,604			(6,384)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXN138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	290,996	100	6,024			2,987		8,357			(3,053)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXA21MSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	180,950	100	2,968			1,113		3,608			(1,862)		552		0001
Purchased Call/S&P 500 INDEX/SPXN135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	145,508	100	2,183			998		2,991			(1,189)		492		0001
Purchased Call/S&P 500 INDEX/SPXM13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	238,258	100	3,312			903		4,406			(2,404)		624		0001
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	41,506	100	361			100		484			(261)		109		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	246,067	100	5,020			1,853		6,441			(3,163)		748		0001
Purchased Call/S&P 500 INDEX/SPXA21MS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	204,328	100	3,800			1,372		4,789			(2,434)		614		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/19/2026	1	310,637	100	6,958			2,703		8,434			(4,251)		969		0001
Purchased Call/S&P 500 INDEX/SPXN133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2025	03/02/2026	1	419,000	100	6,536			2,745		8,497			(3,789)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXM13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	206,825	100	3,950			1,208		5,176			(2,748)		573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	182,876	100		3,109		839		4,151			(2,266)		476		0001
Purchased Call/S&P 500 INDEX/SPXN136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	211,220	100		3,823		1,769		5,311			(2,053)		719		0001
Purchased Call/S&P 500 INDEX/SPXD17E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	277,149	100		5,321		1,862		6,730			(3,455)		821		0001
Purchased Call/S&P 500 INDEX/SPXA21N$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	371,780	100		7,436		3,011		9,377			(4,421)		1,184		0001
Purchased Call/S&P 500 INDEX/SPXN133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	110,762	100		1,329		574		1,762			(757)		363		0001
Purchased Call/S&P 500 INDEX/SPXM13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	252,919	100		5,918		1,869		7,543			(4,054)		710		0001
Purchased Call/S&P 500 INDEX/SPXM13X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	297,817	100		5,390		1,782		6,948			(3,604)		857		0001
Purchased Call/S&P 500 INDEX/SPXM13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	159,916	100		2,335		765		3,004			(1,567)		458		0001
Purchased Call/S&P 500 INDEX/SPXN135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/16/2026	1	605,000	100		10,104		4,633		13,774			(5,468)		2,046		0001
Purchased Call/S&P 500 INDEX/SPXN134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	200,554	100		2,948		1,291		3,905			(1,663)		664		0001
Purchased Call/S&P 500 INDEX/SPXM13X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	277,671	100		5,803		1,945		7,432			(3,864)		803		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	214,317	100		4,265		1,512		5,414			(2,758)		637		0001
Purchased Call/S&P 500 INDEX/SPXN137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	372,561	100		7,749		3,736		10,362			(4,013)		1,294		0001
Purchased Call/S&P 500 INDEX/SPXM13U$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	131,494	100		1,828		543		2,414			(1,287)		358		0001
Purchased Call/S&P 500 INDEX/SPXD17G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/24/2025	02/23/2026	1	515,000	100		10,918		4,373		13,659			(6,539)		1,629		0001
Purchased Call/S&P 500 INDEX/SPXN133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	295,490	100		5,230		2,190		6,706			(3,050)		957		0001
Purchased Call/S&P 500 INDEX/SPXN137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/23/2026	1	583,000	100		10,319		4,932		13,895			(5,386)		2,013		0001
Purchased Call/S&P 500 INDEX/SPXN136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	332,000	100		6,939		3,230		9,504			(3,707)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXM13U$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	680,121	100		9,454		2,761		12,476			(6,682)		1,841		0001
Purchased Call/S&P 500 INDEX/SPXN132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	320,892	100		6,033		2,490		7,950			(3,554)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXN132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	262,970	100		4,760		1,941		6,095			(2,817)		840		0001
Purchased Call/S&P 500 INDEX/SPXN137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	157,939	100		2,006		956		2,725			(1,055)		545		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	203,625	100		3,645		1,335		4,511			(2,307)		617		0001
Purchased Call/S&P 500 INDEX/SPXM13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	183,755	100		3,289		1,060		4,178			(2,232)		522		0001
Purchased Call/S&P 500 INDEX/SPXN130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/17/2026	1	331,000	100		5,991		2,300		7,523			(3,687)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXN139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/30/2026	1	350,000	100		7,245		3,602		10,025			(3,642)		1,232		0001
Purchased Call/S&P 500 INDEX/SPXN13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	98,543	100		1,045		573		1,459			(475)		364		0001
Purchased Call/S&P 500 INDEX/SPXN13B$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	322,715	100		5,712		3,084		8,158			(2,629)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXJ007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHG3ZE78	05/14/2025	05/14/2026	1	297,041	100		5,852		3,627		7,431			(2,228)		1,169		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	345,193	100		5,696		3,311		7,730			(2,388)		1,315		0001
Purchased Call/S&P 500 INDEX/SPXN13J6E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	238,715	100		4,130		2,746		5,107			(1,403)		970		0001
Purchased Call/S&P 500 INDEX/SPXN13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	139,263	100		2,326		1,366		3,107			(969)		532		0001
Purchased Call/S&P 500 INDEX/SPXA21WSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	764,127	100		14,900		10,837		17,793			(4,141)		3,255		0001
Purchased Call/S&P 500 INDEX/SPXA21XSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	297,815	100		5,093		3,802		5,711			(1,318)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXN13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	201,323	100		3,503		2,465		4,195			(1,056)		841		0001
Purchased Call/S&P 500 INDEX/SPXA21SSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	118,057	100		3,660		2,018		5,914			(1,642)		436		0001
Purchased Call/S&P 500 INDEX/SPXN13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	125,238	100		1,841		1,117		2,436			(731)		486		0001
Purchased Call/S&P 500 INDEX/SPXN13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	194,763	100		2,707		1,395		4,029			(1,320)		699		0001
Purchased Call/S&P 500 INDEX/SPXJ00OD7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2025	06/29/2026	1	411,000	100		8,343		6,246		9,525			(2,109)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXN13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	369,922	100		7,103		4,794		8,617			(2,316)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXN13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/13/2026	1	296,000	100		4,943		2,649		7,077			(2,295)		1,082		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	229,946	100		4,852		3,382		5,898			(1,475)		959		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	181,003	100		2,389		1,251		3,306			(1,139)		655		0001
Purchased Call/S&P 500 INDEX/SPXN13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	201,965	100		3,393		1,944		4,665			(1,461)		764		0001
Purchased Call/S&P 500 INDEX/SPXN13ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	479,651	100		9,689		6,271		12,461			(3,477)		1,920		0001
Purchased Call/S&P 500 INDEX/SPXN13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	203,372	100		2,969		2,032		3,715			(952)		838		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	293,990	100		4,910		3,327		5,971			(1,587)		1,209		0001
Purchased Call/S&P 500 INDEX/SPXN13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	199,812	100		3,637		2,602		4,362			(1,046)		843		0001
Purchased Call/S&P 500 INDEX/SPXN139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	459,402	100		6,799		3,409		9,370			(3,390)		1,626		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	303,789	100		5,833		3,278		8,328			(2,557)		1,138		0001
Purchased Call/S&P 500 INDEX/SPXA21SSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	212,770	100		3,404		1,904		4,898			(1,502)		795		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	252,904	100		3,945		2,522		4,883			(1,427)		1,010		0001
Purchased Call/S&P 500 INDEX/SPXN139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	245,570	100		3,831		1,931		5,210			(1,900)		872		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	173,548	100		2,777		1,606		3,737			(1,172)		660		0001
Purchased Call/S&P 500 INDEX/SPXN13A$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	207,434	100		2,697		1,441		3,826			(1,264)		758		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	182,483	100		3,193		1,891		4,195			(1,314)		702		0001
Purchased Call/S&P 500 INDEX/SPXD17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2025	05/11/2026	1	316,000	100		5,941		3,643		7,515			(2,301)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXD17PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2025	06/01/2026	1	305,000	100		6,039		4,054		7,349			(1,991)		1,247		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/18/2026	1	363,000	100		6,679		4,225		8,143			(2,459)		1,441		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	507,978	100		9,398		6,977		10,670			(2,472)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXD17QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2025	06/15/2026	1	431,000	100		9,051		6,426		10,692			(2,636)		1,812		0001
Purchased Call/S&P 500 INDEX/SPXA21SSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/20/2026	1	329,000	100		5,231		2,905		7,650			(2,328)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	188,603	100		3,414		2,248		4,212			(1,169)		765		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	301,056	100		5,238		3,608		6,272			(1,656)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXD17TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	301,227	100		5,814		4,260		6,758			(1,561)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXD17SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/22/2026	1	709,000	100		13,684		9,979		16,108			(3,722)		3,021		0001
Purchased Call/S&P 500 INDEX/SPXJ007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	281,286	100		5,738		3,541		7,292			(2,201)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXD17ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	437,045	100		9,091		4,733		13,617			(4,358)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXA21RS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	125,966	100		1,297		686		1,808			(615)		457		0001
Purchased Call/S&P 500 INDEX/SPXN13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/04/2026	1	301,000	100		5,237		3,111		6,946			(2,129)		1,158		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	272,756	100		4,500		2,703		6,086			(1,800)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXA21WSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	245,180	100		3,457		2,497		4,071			(985)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	185,577	100		2,598		1,639		3,174			(970)		737		0001
Purchased Call/S&P 500 INDEX/SPXN13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	196,621	100		3,421		2,422		4,137			(1,016)		827		0001
Purchased Call/S&P 500 INDEX/SPXN13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	267,391	100		4,412		2,953		5,488			(1,479)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXN13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	238,454	100		4,650		2,959		5,716			(1,694)		951		0001
Purchased Call/S&P 500 INDEX/SPXA21TSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	348,778	100		6,383		3,996		7,874			(2,413)		1,375		0001
Purchased Call/S&P 500 INDEX/SPXA21WST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	271,631	100		4,971		3,656		5,738			(1,321)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXA21SSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	247,754	100		3,964		2,151		5,720			(1,814)		912		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	166,537	100		2,198		1,248		3,029			(958)		626		0001
Purchased Call/S&P 500 INDEX/SPXN13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/07/2025	04/06/2026	1	391,000	100		6,882		3,555		10,299			(3,327)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXN13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/26/2026	1	373,000	100		7,385		4,835		9,025			(2,556)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXN13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/08/2026	1	535,000	100		10,647		7,353		12,820			(3,305)		2,218		0001
Purchased Call/S&P 500 INDEX/SPXA21XSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	338,969	100		6,068		4,647		6,599			(1,467)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXB212SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/28/2026	1	309,000	100		6,582		6,582		6,595			(18)		1,541		0001
Purchased Call/S&P 500 INDEX/SPXE172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	366,800	100		6,162		5,008		6,593			(1,165)		1,652		0001
Purchased Call/S&P 500 INDEX/SPXE173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	334,086	100		5,512		4,571		5,850			(951)		1,519		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB212S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	280,930	100		4,944		4,876		4,784			(81)		1,393		0001
Purchased Call/S&P 500 INDEX/SPXB211S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	217,721	100		3,832		3,736		3,661			(126)		1,071		0001
Purchased Call/S&P 500 INDEX/SPXE1759H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	220,718	100		2,891		2,509		2,956			(388)		1,027		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	552,694	100		8,014		7,065		8,318			(1,004)		2,592		0001
Purchased Call/S&P 500 INDEX/SPXO134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	220,082	100		3,235		3,128		3,212			(115)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXN130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	358,875	100		5,921		4,568		6,735			(1,363)		1,574		0001
Purchased Call/S&P 500 INDEX/SPXO130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	411,589	100		6,997		6,456		7,313			(610)		1,972		0001
Purchased Call/S&P 500 INDEX/SPXA21YSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2025	07/13/2026	1	423,000	100		8,249		6,494		9,060			(1,768)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	193,749	100		3,255		2,762		3,492			(499)		891		0001
Purchased Call/S&P 500 INDEX/SPXE1743	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	599,377	100		11,268		9,375		12,109			(1,914)		2,731		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2025	08/03/2026	1	250,000	100		4,650		3,931		4,953			(728)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXB210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	421,273	100		6,193		5,579		6,447			(658)		1,997		0001
Purchased Call/S&P 500 INDEX/SPXA21YS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	402,817	100		6,848		5,433		7,526			(1,426)		1,792		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	252,542	100		3,460		3,012		3,600			(455)		1,177		0001
Purchased Call/S&P 500 INDEX/SPXA21YSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	328,661	100		4,897		3,845		5,515			(1,081)		1,455		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2025	07/20/2026	1	580,000	100		11,774		9,497		12,730			(2,297)		2,598		0001
Purchased Call/S&P 500 INDEX/SPXA21YSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	245,582	100		3,708		2,932		4,132			(782)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXJO0FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	305,009	100		4,911		3,977		5,302			(942)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXO130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	179,178	100		2,419		2,199		2,441			(225)		853		0001
Purchased Call/S&P 500 INDEX/SPXJO0JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/20/2025	08/20/2026	1	216,523	100		3,248		2,890		3,397			(365)		1,020		0001
Purchased Call/S&P 500 INDEX/SPXE179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	09/01/2026	1	441,000	100		6,703		6,203		6,898			(516)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXO132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	331,288	100		5,466		5,150		5,692			(329)		1,606		0001
Purchased Call/S&P 500 INDEX/SPXO135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	373,999	100		5,722		5,612		5,479			(125)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXE1759S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/11/2025	08/10/2026	1	416,000	100		7,821		6,762		8,358			(1,074)		1,929		0001
Purchased Call/S&P 500 INDEX/SPXD17XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	1,411,507	100		27,383		21,197		30,468			(6,227)		6,203		0001
Purchased Call/S&P 500 INDEX/SPXE1749S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	274,127	100		4,112		3,466		4,504			(672)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXE173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/28/2025	07/27/2026	1	553,000	100		11,171		9,227		11,954			(1,964)		2,507		0001
Purchased Call/S&P 500 INDEX/SPXA21XSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	437,226	100		8,264		6,289		9,306			(2,038)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	213,412	100		3,756		3,080		3,959			(700)		963		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/17/2026	1	358,000	100		6,516		5,760		6,678			(770)		1,679		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	309,291	100		4,639		3,624		5,122			(1,042)		1,362		0001
Purchased Call/S&P 500 INDEX/SPXO133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/14/2026	1	758,000	100		14,175		13,626		14,382			(584)		3,706		0001
Purchased Call/S&P 500 INDEX/SPXO130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	253,544	100		4,133		3,746		4,316			(396)		1,205		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	174,265	100		2,631		2,362		2,783			(288)		822		0001
Purchased Call/S&P 500 INDEX/SPXN13IWK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	286,860	100		3,758		3,240		4,144			(543)		1,330		0001
Purchased Call/S&P 500 INDEX/SPXE174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	417,831	100		7,061		6,011		7,656			(1,064)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXA21XSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2025	07/06/2026	1	346,000	100		6,678		5,128		7,494			(1,559)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	1,300,942	5983.99		10,928		1,264		15,536			(8,173)		2,233		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	2,494,841	5870.62		21,705		2,653		31,225			(16,279)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	828,233	5712.69		7,785		729		11,380			(5,823)		1,282		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	20,509	5782.76		390		38		580			(291)		32		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	187,799	5797.42		4,282		260		6,484			(3,203)		236		0001
Purchased Call/S&P 500 INDEX/SPXI100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	208,234	5893.62		3,977		526		5,851			(2,975)		381		0001
Purchased Call/S&P 500 INDEX/SPXI100HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	1,327,940	5917.11		11,155		1,536		15,813			(8,343)		2,482		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	167,155	5867.08		3,410		746		4,868			(2,550)		391		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	1,229,126	5853.98		10,816		596		15,795			(8,090)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,033,357	6086.49		8,784		1,549		11,849			(6,570)		2,180		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	50,721	5916.98		1,090		147		1,611			(816)		94		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	601,319	5949.17		5,652		689		8,044			(4,228)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	461,344	5998.74		5,721		919		7,976			(4,267)		927		0001
Purchased Call/S&P 500 INDEX/SPXM13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	434,000	5780.05		2,951		74		4,323			(2,207)		359		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	810	5983.99		11		1		15			(8)		1		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	161,547	5859.85		3,651		131		5,615			(2,731)		158		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	198,372	5870.62		4,543		588		6,726			(3,379)		360		0001
Purchased Call/S&P 500 INDEX/SPXM131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	4,812	5969.34		64		9		91			(48)		9		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,211,324	5916.98		10,539		1,423		15,040			(7,882)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,061,169	5851.2		9,338		540		13,624			(6,985)		1,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13L$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	2,640	6086.49	35			6		48			(26)		6		0001
Purchased Call/S&P 500 INDEX/SPXM13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	843,983	5815.26	7,089			273		10,478			(5,303)		855		0001
Purchased Call/S&P 500 INDEX/SPXM13N$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	266,059	6084.19	4,842			947		6,713			(3,622)		591		0001
Purchased Call/S&P 500 INDEX/SPXM13P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	729,156	5867.08	6,854			1,500		9,508			(5,126)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXM13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	79,616	5853.98	1,338			74		2,005			(1,000)		95		0001
Purchased Call/S&P 500 INDEX/SPXM130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	640	6074.08	9			2		12			(6)		1		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	42,389	6050.61	755			160		1,033			(564)		98		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	732,881	6040.04	7,475			1,735		9,946			(5,591)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXA21B$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	94,984	5842.47	2,128			88		3,248			(1,591)		99		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4	6032.38													0001
Purchased Call/S&P 500 INDEX/SPXA21D$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,250	6047.15	21			4		29			(16)		3		0001
Purchased Call/S&P 500 INDEX/SPXB15X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	5,364	5995.54	437			45		649			(328)		9		0001
Purchased Call/S&P 500 INDEX/SPXA21E$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,456,599	6051.09	22,355			4,471		30,288			(16,766)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	285,511	5969.34	5,853			829		8,449			(4,390)		539		0001
Purchased Call/S&P 500 INDEX/SPXA21D$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	202,259	6032.38	4,308			724		6,054			(3,205)		417		0001
Purchased Call/S&P 500 INDEX/SPXI100K$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	40,105	6034.91	822			159		1,147			(615)		88		0001
Purchased Call/S&P 500 INDEX/SPXA21G$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	189,570	5970.84	3,905			933		5,406			(2,929)		463		0001
Purchased Call/S&P 500 INDEX/SPXA219$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	187,339	5841.47	4,271			189		6,492			(3,195)		202		0001
Purchased Call/S&P 500 INDEX/SPXD175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	170,642	5813.67	3,583			286		5,349			(2,680)		245		0001
Purchased Call/S&P 500 INDEX/SPXM13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,251,561	5995.54	13,392			1,480		19,214			(9,962)		2,097		0001
Purchased Call/S&P 500 INDEX/SPXD175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	166,709	5808.12	3,818			273		5,743			(2,840)		227		0001
Purchased Call/S&P 500 INDEX/SPXA219$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	20,000	5797.42	268			16		395			(200)		25		0001
Purchased Call/S&P 500 INDEX/SPXA21A$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	266,536	5995.54	5,011			516		7,360			(3,758)		430		0001
Purchased Call/S&P 500 INDEX/SPXM13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	139,396	5705.45	2,997			249		4,515			(2,242)		203		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	98,961	5872.16	2,167			466		3,059			(1,621)		230		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	117,118	6074.08	2,377			498		3,244			(1,778)		269		0001
Purchased Call/S&P 500 INDEX/SPXD176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	60,881	5728.8	1,236			112		1,852			(919)		93		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	214,364	5998.74	5,059			789		7,235			(3,794)		424		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	797,357	5893.62	7,415			981		10,687			(5,546)		1,461		0001
Purchased Call/S&P 500 INDEX/SPXM13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,413,262	5969.34	12,013			1,787		16,702			(8,936)		2,743		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	824,345	5973.1	7,502			771		10,696			(5,611)		1,330		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	58,295	5881.63	1,009			254		1,417			(754)		146		0001
Purchased Call/S&P 500 INDEX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/05/2025	1	264,004	6090.27	5,518			996		7,606			(4,138)		561		0001
Purchased Call/S&P 500 INDEX/SPXD17AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	88,117	6090.27	1,842			345		2,533			(1,370)		192		0001
Purchased Call/S&P 500 INDEX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2025	1	26,701	6049.88	555			96		779			(415)		56		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	95,567	5815.26	2,150			83		3,321			(1,608)		97		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	218,292	5949.17	4,912			599		7,243			(3,674)		383		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	165,928	5917.11	3,368			464		4,945			(2,519)		310		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	112	5881.63	4			1		6			(3)				0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	440,096	5728.8	9,594			800		14,469			(7,196)		641		0001
Purchased Call/S&P 500 INDEX/SPXM13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,974,503	6032.38	17,376			2,799		23,926			(13,032)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	710,231	5782.76	6,463			623		9,373			(4,834)		1,115		0001
Purchased Call/S&P 500 INDEX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	516,270	6047.15	4,750			811		6,456			(3,553)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,020,084	5881.63	11,629			2,923		15,970			(8,698)		2,561		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	903,612	5974.07	8,313			1,906		11,166			(6,218)		2,167		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	989,768	6084.19	8,314			1,626		11,262			(6,218)		2,198		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,087,361	6051.09	9,569			1,977		12,903			(7,118)		2,481		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,168,964	5728.8	12,859			1,169		18,967			(9,565)		1,784		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	10,957	5983.99	193			22		281			(144)		19		0001
Purchased Call/S&P 500 INDEX/SPXM131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	674,584	5948.71	6,813			963		9,601			(5,096)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXB05WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	509,000	5815.03	5,955			149		8,865			(4,466)		421		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	242	5995.54	3					5			(2)				0001
Purchased Call/S&P 500 INDEX/SPXD176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	173,973	5929.04	3,827			380		5,680			(2,863)		277		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	117,179	6001.35	2,238			253		3,276			(1,674)		199		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	1,761	5917.11	23			3		34			(17)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	834,482	6051.25	8,178			1,631		11,013			(6,117)		1,866		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	518,110	5870.62	10,103			1,235		14,889			(7,577)		910		0001
Purchased Call/S&P 500 INDEX/SPXI00BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	396,000	5792.04	5,306			117		7,890			(3,969)		311		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	14,959	5969.34	1,257			178		1,930			(942)		28		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	4,398	5823.52	73			5		108			(55)		6		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	137,356	5823.52	3,145			234		4,716			(2,353)		190		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	693,387	6021.63	6,102			944		8,430			(4,564)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	1,046,448	5823.52	10,674			794		15,442			(7,983)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8	5930.85													0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,671,723	5808.12	24,580			1,570		35,589			(18,435)		3,425		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,430,598	5872.16	12,160			2,613		16,672			(9,095)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	94,606	6086.49	1,589			280		2,195			(1,189)		200		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	927,995	6052.85	10,858			2,064		14,871			(8,121)		2,032		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	710,470	5705.45	6,963			579		10,133			(5,208)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	1,152,469	5808.12	10,257			735		14,766			(7,630)		1,567		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	666,907	5970.84	7,003			1,673		9,444			(5,252)		1,628		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	576,501	5841.47	7,322			325		10,849			(5,476)		622		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,344,297	5995.54	15,941			1,761		22,538			(11,858)		3,928		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3	5853.98													0001
Purchased Call/S&P 500 INDEX/SPXM13ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	8	5948.71													0001
Purchased Call/S&P 500 INDEX/SPXM13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,381,968	5864.67	21,676			963		31,844			(16,257)		2,570		0001
Purchased Call/S&P 500 INDEX/SPXM139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	511,000	5699.94	7,256			40		10,972			(5,427)		232		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,609,298	6090.27	11,104			2,005		14,752			(8,328)		3,422		0001
Purchased Call/S&P 500 INDEX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	287,196	6037.59	5,945			1,416		8,097			(4,446)		701		0001
Purchased Call/S&P 500 INDEX/SPXM130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	792,294	6074.08	7,527			1,576		10,062			(5,630)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	151,748	6075.11	2,883			519		3,998			(2,156)		323		0001
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	199	5705.45	3					4			(2)				0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	979,815	5809.86	9,308			593		13,534			(6,962)		1,256		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,635,288	5870.62	13,736			1,779		19,655			(10,218)		2,965		0001
Purchased Call/S&P 500 INDEX/SPXM13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,326,000	5815.03	9,017			226		13,204			(6,763)		1,097		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	78,878	5985.38	1,443			171		2,093			(1,080)		137		0001
Purchased Call/S&P 500 INDEX/SPXI00BS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/07/2024	10/07/2025	1	852,000	5695.94	8,350			138		12,313			(6,245)		590		0001
Purchased Call/S&P 500 INDEX/SPXI00CS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	10/11/2024	10/13/2025	1	544,000	5815.03	8,758			290		13,241			(6,515)		513		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3	5851.2													0001
Purchased Call/S&P 500 INDEX/SPXM13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,484,487	6037.59	12,321			2,935		16,129			(9,216)		3,624		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	104,451	5906.94	1,734			431		2,392			(1,297)		261		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,292,535	5970.84	15,818			3,779		20,997			(11,864)		5,596		0001
Purchased Call/S&P 500 INDEX/SPXM13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	650,000	5815.03	4,420			147		6,467			(3,288)		613		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	1,236,327	6034.91	10,509			2,026		14,212			(7,860)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	1,112,950	5813.67	9,460			756		13,647			(7,076)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXM139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	1	950,000	5709.54	7,030			19		10,441			(5,258)		352		0001
Purchased Call/S&P 500 INDEX/SPXM139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	923,000	5751.07	10,799			60		16,130			(8,099)		418		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,001,304	5906.94	9,512			2,365		12,897			(7,115)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	29,541	5851.2	671			39		1,019			(502)		36		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	55,324	5969.34	1,001			149		1,430			(745)		107		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	17,714	6090.27	1,463			274		1,967			(1,088)		39		0001
Purchased Call/S&P 500 INDEX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,518	5969.34	20			3		29			(15)		3		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	98,478	6051.09	2,226			460		3,104			(1,656)		225		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	116,370	5970.84	2,397			588		3,318			(1,783)		289		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	479,093	5808.12	9,151			585		13,687			(6,863)		614		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	760,087	6090.27	8,209			1,482		11,109			(6,157)		1,616		0001
Purchased Call/S&P 500 INDEX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	49,847	5930.85	1,032			233		1,438			(768)		119		0001
Purchased Call/S&P 500 INDEX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	169,940	6051.25	3,824			763		5,344			(2,860)		380		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	846,494	5859.85	7,957			285		11,775			(5,951)		829		0001
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	221,553	5995.54	4,963			548		7,343			(3,692)		371		0001
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	1,147,532	5842.47	9,754			403		14,224			(7,295)		1,201		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	841,161	6032.38	7,234			1,216		9,783			(5,381)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	839,832	5797.42	7,978			484		11,615			(5,967)		1,054		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,337,347	5832.92	11,769			908		17,069			(8,802)		1,885		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	7,595	5864.67	101			5		150			(75)		9		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,682,100	5930.85	22,798			5,003		31,004			(17,098)		6,278		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	1,239,975	5998.74	10,044			1,567		13,966			(7,533)		2,450		0001
Purchased Call/S&P 500 INDEX/SPXA21C$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	195,249	5998.74	4,588			737		6,599			(3,422)		392		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	23,854	5832.92	434			33		643			(325)		34		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,062,194	5864.67	9,985			523		14,709			(7,427)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	904,298	6049.88	7,958			1,381		10,870			(5,952)		1,893		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,277,694	5930.85	11,371			2,569		15,336			(8,459)		3,046		0001
Purchased Call/S&P 500 INDEX/SPXB05W$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	706,000	5780.05	10,802			270		16,164			(8,079)		584		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	1,345,714	5970.84	12,381			3,035		16,590			(9,210)		3,341		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	842,843	5987.37	9,018			1,366		12,679			(6,745)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	1,275,764	5929.04	10,716			1,063		15,427			(8,015)		2,031		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	672,077	6001.35	6,049			683		8,659			(4,524)		1,140		0001
Purchased Call/S&P 500 INDEX/SPXA21C$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	20,505	6021.63	420			65		598			(314)		41		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,562,615	5728.8	17,170			1,561		25,214			(12,772)		3,911		0001
Purchased Call/S&P 500 INDEX/SPXM13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	270,073	5864.67	5,293			235		8,014			(3,970)		291		0001
Purchased Call/S&P 500 INDEX/SPXM130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	540,441	6051.09	11,079			2,216		15,393			(8,309)		1,208		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	110,689	5864.67	2,513			132		3,826			(1,869)		130		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,160,828	5985.38	8,706			1,031		12,182			(6,512)		2,015		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,408,311	6090.27	12,111			2,269		16,083			(9,009)		3,062		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	285,838	5809.86	6,174			393		9,287			(4,618)		366		0001
Purchased Call/S&P 500 INDEX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	48,338	5974.07	1,088			249		1,512			(813)		116		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,043,185	6050.61	9,180			1,947		12,345			(6,866)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXM13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	290,681	5930.85	5,378			1,180		7,477			(4,033)		680		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	35,239	6040.04	641			149		870			(480)		85		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	2,780,335	5969.34	23,355			3,309		32,925			(17,516)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXI00I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	63,029	5987.37	1,210			183		1,735			(905)		123		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	275,513	5948.71	5,125			724		7,411			(3,833)		520		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,073,780	6075.11	9,449			1,701		12,809			(7,068)		2,283		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	199,077	5712.69	3,643			341		5,462			(2,725)		308		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	325,601	6032.38	6,610			1,065		9,319			(4,957)		655		0001
Purchased Call/S&P 500 INDEX/SPXM1399$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	368,000	5699.94	2,502			14		3,675			(1,872)		167		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	820	6047.15	11			2		15			(8)		2		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,250	5705.45	21			2		31			(16)		2		0001
Purchased Call/S&P 500 INDEX/SPXM1399$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	678,000	5751.07	5,966			82		8,798			(4,438)		435		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	113,805	6047.15	2,424			414		3,389			(1,813)		236		0001
Purchased Call/S&P 500 INDEX/SPXM13A$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	892,000	5751.13	6,690			129		9,786			(5,004)		660		0001
Purchased Call/S&P 500 INDEX/SPXM13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	84,817	5973.1	1,908			196		2,831			(1,427)		137		0001
Purchased Call/S&P 500 INDEX/SPXM138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	822,000	5708.75	6,083					9,038			(4,550)		215		0001
Purchased Call/S&P 500 INDEX/SPXM13A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	1	1,281,000	5792.04	8,711			192		12,765			(6,515)		1,006		0001
Purchased Call/S&P 500 INDEX/SPXM1399G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,040,000	5751.07	13,872			77		20,373			(10,404)		925		0001
Purchased Call/S&P 500 INDEX/SPXN132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	716,074	5861.57		6,445		2,660		8,604			(3,796)		2,295		0001
Purchased Call/S&P 500 INDEX/SPXN131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	999,956	6013.13		8,100		3,235		10,486			(4,877)		3,162		0001
Purchased Call/S&P 500 INDEX/SPXA21LS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/22/2026	1	30,844	.6084		2,204		696		3,783			(1,506)		86		0001
Purchased Call/S&P 500 INDEX/SPXN133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	228,517	5738.52		3,748		1,620		5,326			(2,136)		749		0001
Purchased Call/S&P 500 INDEX/SPXD17G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	03/12/2026	1	53,667	5599.3		896		400		1,312			(496)		179		0001
Purchased Call/S&P 500 INDEX/SPXN135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	2,699,766	5638.94		22,138		10,124		31,828			(12,064)		9,131		0001
Purchased Call/S&P 500 INDEX/SPXN131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	33	6013.13						1							0001
Purchased Call/S&P 500 INDEX/SPXM13T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	60,221	5975.38		1,313		351		1,813			(960)		156		0001
Purchased Call/S&P 500 INDEX/SPXM13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	881,520	6049.24		7,846		2,421		10,170			(5,417)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXD17FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2025	02/13/2026	1	225,005	6115.07		5,018		1,882		6,555			(3,148)		687		0001
Purchased Call/S&P 500 INDEX/SPXM13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	563,057	5996.66		7,151		2,187		9,565			(4,974)		1,559		0001
Purchased Call/S&P 500 INDEX/SPXN133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	02/27/2026	1	2,452,904	5954.5		19,623		8,122		25,861			(11,537)		7,862		0001
Purchased Call/S&P 500 INDEX/SPXM13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	793,616	5937.34		6,746		2,005		8,995			(4,750)		2,158		0001
Purchased Call/S&P 500 INDEX/SPXA21NS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	306,592	5954.5		6,254		2,589		8,530			(3,677)		983		0001
Purchased Call/S&P 500 INDEX/SPXN131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	56,261	5983.25		1,272		511		1,705			(759)		179		0001
Purchased Call/S&P 500 INDEX/SPXA21JSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2025	01/14/2026	1	12,388	5842.91		251		73		355			(178)		33		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21NSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/23/2026	1	76,987	6013.13		1,694		677		2,257			(1,020)		243		0001
Purchased Call/S&P 500 INDEX/SPXA21LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2025	01/30/2026	1	6	6040.53													0001
Purchased Call/S&P 500 INDEX/SPXN132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	1,021,987	5956.06		8,585		3,500		11,229			(5,080)		3,265		0001
Purchased Call/S&P 500 INDEX/SPXM13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2025	01/13/2026	1	777,062	5836.22		6,994		2,004		9,659			(4,982)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXN137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	2,769	5667.56		35		16		50			(18)		9		0001
Purchased Call/S&P 500 INDEX/SPXM13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/09/2026	1	2,167,178	5918.25		18,204		5,001		24,766			(13,181)		5,700		0001
Purchased Call/S&P 500 INDEX/SPXN138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2025	03/26/2026	1	473,806	5712.2		4,217		2,045		5,925			(2,172)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXC05CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/04/2025	03/04/2026	1	40,585	5778.15		869		368		1,226			(500)		132		0001
Purchased Call/S&P 500 INDEX/SPXI00N8J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2025	01/09/2026	1	148,977	5918.25		2,771		761		3,839			(2,006)		392		0001
Purchased Call/S&P 500 INDEX/SPXN132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	436,970	5956.06		8,914		3,634		11,978			(5,275)		1,396		0001
Purchased Call/S&P 500 INDEX/SPXA210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	03/02/2026	1	174,006	5954.5		3,776		1,581		5,135			(2,202)		563		0001
Purchased Call/S&P 500 INDEX/SPXN135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	257,788	5638.94		4,357		1,992		6,394			(2,374)		872		0001
Purchased Call/S&P 500 INDEX/SPXI00W5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/11/2025	03/11/2026	1	128,356	5572.07		2,593		1,150		3,845			(1,442)		428		0001
Purchased Call/S&P 500 INDEX/SPXN133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	1,373,780	5954.5		11,402		4,775		15,069			(6,649)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXN138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	321,978	5611.85		5,506		2,745		8,087			(2,760)		1,137		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	13,677	6068.5		242		89		318			(153)		41		0001
Purchased Call/S&P 500 INDEX/SPXA21JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/09/2026	1	415,351	5827.04		7,684		2,134		10,850			(5,552)		1,092		0001
Purchased Call/S&P 500 INDEX/SPXM13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/14/2025	01/14/2026	1	672,610	5842.91		7,802		2,257		10,805			(5,536)		1,812		0001
Purchased Call/S&P 500 INDEX/SPXM13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	61,824	6118.71		1,403		443		1,857			(961)		174		0001
Purchased Call/S&P 500 INDEX/SPXN133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	24	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXN137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	572,472	5767.57		5,095		2,442		7,125			(2,652)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXM13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	52,007	6061.48		936		328		1,239			(608)		154		0001
Purchased Call/S&P 500 INDEX/SPXM13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	2,857,238	6040.53		24,001		8,199		31,519			(15,826)		8,360		0001
Purchased Call/S&P 500 INDEX/SPXA21PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/27/2026	1	334,782	5693.31		5,725		2,807		8,191			(2,933)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXC05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	479,219	5667.56		9,105		4,300		13,275			(4,828)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXC05CSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	1,345,931	5842.63		10,902		4,655		14,930			(6,243)		4,400		0001
Purchased Call/S&P 500 INDEX/SPXN135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/17/2025	03/17/2026	1	817,801	5675.12		8,505		3,913		12,156			(4,590)		2,774		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	155,814	6066.44		3,319		1,207		4,421			(2,110)		470		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	03/10/2026	1	849,165	5614.56		7,048		3,107		10,050			(3,939)		2,820		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	23,732	6037.88		477		166		640			(311)		70		0001
Purchased Call/S&P 500 INDEX/SPXN130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/18/2025	02/18/2026	1	677,601	6129.58		7,657		2,953		9,824			(4,699)		2,106		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	1,990	6066.44		34		12		45			(22)		6		0001
Purchased Call/S&P 500 INDEX/SPXC05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/30/2026	1	174,416	5580.94		3,314		1,643		4,858			(1,680)		614		0001
Purchased Call/S&P 500 INDEX/SPXC05BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	349,817	6114.63		7,276		2,736		9,484			(4,558)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXN131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	975,335	6117.52		10,436		4,105		13,333			(6,347)		3,052		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2025	02/13/2026	1	680,439	6115.07		7,893		2,960		10,208			(4,952)		2,077		0001
Purchased Call/S&P 500 INDEX/SPXM13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	2,577,437	5996.66		22,681		6,760		30,099			(15,952)		7,010		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	02/05/2026	1	672,057	6061.48		6,385		2,234		8,224			(4,146)		1,990		0001
Purchased Call/S&P 500 INDEX/SPXC055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	1,130,624	5868.55		9,836		2,534		13,536			(7,303)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXM13U$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	429,301	5949.91		5,023		1,467		6,788			(3,550)		1,162		0001
Purchased Call/S&P 500 INDEX/SPXN131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/20/2026	1	25,802	6117.52		433		171		558			(264)		81		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	1,035,860	5994.57		9,012		3,103		11,946			(5,901)		3,043		0001
Purchased Call/S&P 500 INDEX/SPXM13N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	6	6086.37													0001
Purchased Call/S&P 500 INDEX/SPXM13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	1,196,167	6068.5		10,048		3,681		13,017			(6,359)		3,624		0001
Purchased Call/S&P 500 INDEX/SPXM13N$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	43,953	6086.37		954		297		1,277			(656)		123		0001
Purchased Call/S&P 500 INDEX/SPXM13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	154,234	5942.47		3,486		922		4,881			(2,564)		398		0001
Purchased Call/S&P 500 INDEX/SPX9152$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJIIY9T8XKCSX06	02/07/2025	02/06/2026	1	7,755	6025.99		638		227		1,044			(412)		23		0001
Purchased Call/S&P 500 INDEX/SPXC055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	187,855	5868.55		3,494		900		4,899			(2,594)		477		0001
Purchased Call/S&P 500 INDEX/SPXN134$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/11/2026	1	646,135	5572.07		5,751		2,551		8,261			(3,198)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXC05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	457,967	5580.94		8,427		4,143		12,358			(4,306)		1,599		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/06/2026	1	1,778,501	6025.99		14,939		5,312		19,568			(9,645)		5,287		0001
Purchased Call/S&P 500 INDEX/SPXM13N$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	945,460	6086.37		8,698		2,708		11,225			(5,982)		2,642		0001
Purchased Call/S&P 500 INDEX/SPXN132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/25/2025	02/25/2026	1	1,060,162	5955.25		9,011		3,649		11,665			(5,357)		3,375		0001
Purchased Call/S&P 500 INDEX/SPXM13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	15,467	5994.57		206		71		273			(135)		45		0001
Purchased Call/S&P 500 INDEX/SPXA21K$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/23/2026	1	143,630	6101.24		1,925		609		2,504			(1,317)		403		0001
Purchased Call/S&P 500 INDEX/SPXC05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	20,519	5580.94		254		125		370			(130)		72		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/03/2025	02/03/2026	1	167,714	5994.57		3,740		1,288		5,071			(2,449)		493		0001
Purchased Call/S&P 500 INDEX/SPXC055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2025	01/02/2026	1	4	5868.55													0001
Purchased Call/S&P 500 INDEX/SPXN132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	25,218	5861.57		333		137		448			(196)		81		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2025	01/13/2026	1	43,266	5836.22		770		221		1,087			(549)		116		0001
Purchased Call/S&P 500 INDEX/SPXI00PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2025	01/27/2026	1	174,009	6012.28		3,846		1,250		5,262			(2,592)		497		0001
Purchased Call/S&P 500 INDEX/SPXM13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2026	1	2,868,433	5942.47		24,095		6,372		32,817			(17,726)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/10/2025	02/10/2026	1	801,573	6066.44		9,298		3,381		12,190			(5,910)		2,419		0001
Purchased Call/S&P 500 INDEX/SPXM13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	19,666	5996.66		262		78		352			(184)		53		0001
Purchased Call/S&P 500 INDEX/SPX9152SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2025	02/09/2026	1	124,008	6025.99		2,803		1,011		3,754			(1,795)		373		0001
Purchased Call/S&P 500 INDEX/SPXN135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/13/2026	1	405,330	5638.94		7,904		3,579		11,691			(4,343)		1,358		0001
Purchased Call/S&P 500 INDEX/SPXD171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	1	1,239	5767.57		16		8		22			(8)		4		0001
Purchased Call/S&P 500 INDEX/SPXD17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/28/2025	01/28/2026	1	586,012	6067.7		5,509		1,806		7,183			(3,697)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXC056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	14,403	5909.03		256		69		353			(187)		38		0001
Purchased Call/S&P 500 INDEX/SPXM13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	864,765	6083.57		7,610		2,698		9,782			(4,920)		2,570		0001
Purchased Call/S&P 500 INDEX/SPXN137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	626,497	5776.65		5,638		2,718		7,782			(2,920)		2,175		0001
Purchased Call/S&P 500 INDEX/SPXN138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	980,605	5611.85		8,335		4,156		11,925			(4,179)		3,462		0001
Purchased Call/S&P 500 INDEX/SPXN137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	3	5667.56													0001
Purchased Call/S&P 500 INDEX/SPXN137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	166,693	5776.65		3,617		1,744		5,134			(1,873)		579		0001
Purchased Call/S&P 500 INDEX/SPXA21LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	01/28/2026	1	30,633	6067.7		662		217		890			(444)		88		0001
Purchased Call/S&P 500 INDEX/SPXN137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	1,760,560	5667.56		14,437		6,817		20,616			(7,655)		6,025		0001
Purchased Call/S&P 500 INDEX/SPXD17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2025	03/13/2026	1	283,197	5521.52		4,928		2,225		7,357			(2,714)		949		0001
Purchased Call/S&P 500 INDEX/SPXN131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2026	1	6	6013.13													0001
Purchased Call/S&P 500 INDEX/SPXN133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/06/2026	1	1,738,291	5770.2		13,906		6,026		19,494			(7,908)		5,700		0001
Purchased Call/S&P 500 INDEX/SPXD17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2025	03/18/2026	1	113,003	5614.66		2,350		1,088		3,454			(1,262)		384		0001
Purchased Call/S&P 500 INDEX/SPXA21LSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2025	01/30/2026	1	305,729	6071.17		6,726		2,254		8,986			(4,478)		884		0001
Purchased Call/S&P 500 INDEX/SPXN138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	1,290,404	5693.31		9,033		4,429		12,708			(4,628)		4,506		0001
Purchased Call/S&P 500 INDEX/SPXD17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2025	03/03/2026	1	714,089	5849.72		8,212		3,461		11,074			(4,747)		2,319		0001
Purchased Call/S&P 500 INDEX/SPXM13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	2,396,560	6101.24		20,371		6,451		26,256			(13,935)		6,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/18/2025	02/18/2026	1	15,808	6129.58		329		127		426			(202)		49		0001
Purchased Call/S&P 500 INDEX/SPXM13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	188,147	5942.47		3,838		992		5,374			(2,847)		477		0001
Purchased Call/S&P 500 INDEX/SPXI00NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2025	01/08/2026	1	92,803	5918.25		1,949		532		2,723			(1,415)		243		0001
Purchased Call/S&P 500 INDEX/SPXN137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	1,138,201	5667.56		9,333		4,448		13,316			(4,908)		3,929		0001
Purchased Call/S&P 500 INDEX/SPXC05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/05/2025	03/05/2026	1	39,193	5842.63		835		356		1,172			(478)		128		0001
Purchased Call/S&P 500 INDEX/SPXM13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	2,071,218	5827.04		18,641		5,178		25,817			(13,469)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXC05BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	62,596	6114.63		1,358		520		1,772			(842)		194		0001
Purchased Call/S&P 500 INDEX/SPXA21NSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/28/2025	02/27/2026	1	6	5954.5													0001
Purchased Call/S&P 500 INDEX/SPXM13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	799,612	6071.17		9,355		3,136		12,230			(6,228)		2,311		0001
Purchased Call/S&P 500 INDEX/SPXC056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/07/2026	1	663,015	5909.03		7,824		2,112		10,574			(5,702)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXA21ISU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	9,826	5918.25		835		228		1,455			(606)		26		0001
Purchased Call/S&P 500 INDEX/SPXM13IWV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	831,585	6101.24		5,655		1,823		7,305			(3,837)		2,364		0001
Purchased Call/S&P 500 INDEX/SPXC05FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2025	03/19/2026	1	33,511	5675.29		697		325		1,017			(372)		114		0001
Purchased Call/S&P 500 INDEX/SPXC058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/21/2025	01/21/2026	1	13,429	6049.24		305		94		410			(210)		37		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2025	03/24/2026	1	74,452	5767.57		1,281		614		1,804			(667)		258		0001
Purchased Call/S&P 500 INDEX/SPXC05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	03/10/2026	1	86,801	5614.56		1,866		823		2,745			(1,043)		288		0001
Purchased Call/S&P 500 INDEX/SPXI000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2025	02/02/2026	1	111,026	6040.53		2,487		850		3,371			(1,640)		325		0001
Purchased Call/S&P 500 INDEX/SPXM13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/02/2026	1	22	5942.47													0001
Purchased Call/S&P 500 INDEX/SPXI00WSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2025	03/12/2026	1	466	5599.3		6		3		8			(3)		2		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2026	1	915,728	6025.99		7,692		2,776		10,065			(4,925)		2,753		0001
Purchased Call/S&P 500 INDEX/SPXD17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2025	01/29/2026	1	46,468	6039.31		1,022		338		1,372			(683)		134		0001
Purchased Call/S&P 500 INDEX/SPXN135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	5,122	5638.94		64		29		93			(35)		17		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2025	01/23/2026	1	329,067	6101.24		6,483		2,053		8,517			(4,435)		924		0001
Purchased Call/S&P 500 INDEX/SPXM13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	83,721	5937.34		1,641		488		2,259			(1,155)		228		0001
Purchased Call/S&P 500 INDEX/SPXD17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/12/2026	1	12,230	6051.97		269		99		357			(170)		37		0001
Purchased Call/S&P 500 INDEX/SPXC05ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/04/2025	02/04/2026	1	686,805	6037.88		6,250		2,169		8,132			(4,075)		2,026		0001
Purchased Call/S&P 500 INDEX/SPXM13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/16/2026	1	313,707	5996.66		5,960		1,777		8,101			(4,192)		853		0001
Purchased Call/S&P 500 INDEX/SPXD17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	1	255,827	6025.99		5,424		1,928		7,207			(3,501)		760		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	49,100	5712.2		766		371		1,089			(395)		171		0001
Purchased Call/S&P 500 INDEX/SPXC05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	209,583	5675.12		3,752		1,726		5,442			(2,025)		711		0001
Purchased Call/S&P 500 INDEX/SPXM13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/12/2026	1	920,439	5827.04		8,008		2,272		11,039			(5,739)		2,457		0001
Purchased Call/S&P 500 INDEX/SPXN136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/19/2025	03/19/2026	1	744,654	5675.29		6,330		2,947		9,052			(3,382)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXD17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	724,230	5778.15		6,663		2,827		9,075			(3,833)		2,360		0001
Purchased Call/S&P 500 INDEX/SPXD17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2025	02/06/2026	1	160,301	6083.57		3,495		1,239		4,594			(2,259)		476		0001
Purchased Call/S&P 500 INDEX/SPXA21KSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/26/2026	1	58,203	6101.24		1,321		426		1,755			(896)		165		0001
Purchased Call/S&P 500 INDEX/SPXN136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	217,397	5662.89		3,848		1,812		5,557			(2,045)		744		0001
Purchased Call/S&P 500 INDEX/SPXN131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/24/2025	02/24/2026	1	962,256	5983.25		8,083		3,251		10,551			(4,828)		3,053		0001
Purchased Call/S&P 500 INDEX/SPXN132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	221,609	5861.57		4,986		2,058		6,839			(2,937)		710		0001
Purchased Call/S&P 500 INDEX/SPXD17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	1	2,145	6025.99		29		10		37			(18)		6		0001
Purchased Call/S&P 500 INDEX/SPXM13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	88,596	5996.66		1,577		482		2,129			(1,097)		245		0001
Purchased Call/S&P 500 INDEX/SPXC05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	264,083	5770.2		5,176		2,243		7,395			(2,944)		866		0001
Purchased Call/S&P 500 INDEX/SPXD17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2025	01/23/2026	1	676,370	6118.71		8,184		2,584		10,553			(5,606)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXN138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/31/2025	03/31/2026	1	4	5611.85													0001
Purchased Call/S&P 500 INDEX/SPXI00VS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/03/2025	03/03/2026	1	196,107	5849.72		4,256		1,794		5,865			(2,460)		637		0001
Purchased Call/S&P 500 INDEX/SPXD17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/29/2026	1	748,608	6039.31		8,534		2,821		11,171			(5,705)		2,155		0001
Purchased Call/S&P 500 INDEX/SPXD17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	02/27/2026	1	24,776	5954.5		396		164		529			(233)		79		0001
Purchased Call/S&P 500 INDEX/SPXA21JSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/12/2026	1	232,480	5827.04		5,208		1,478		7,433			(3,732)		620		0001
Purchased Call/S&P 500 INDEX/SPXA21LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	01/27/2026	1	755,586	6012.28		8,916		2,898		12,052			(6,009)		2,157		0001
Purchased Call/S&P 500 INDEX/SPXA21KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/15/2026	1	22,063	5949.91		490		143		680			(346)		60		0001
Purchased Call/S&P 500 INDEX/SPXD17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/12/2025	02/12/2026	1	893,039	6051.97		9,823		3,626		12,779			(6,190)		2,716		0001
Purchased Call/S&P 500 INDEX/SPXC05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	132,816	5667.56		2,258		1,076		3,265			(1,187)		459		0001
Purchased Call/S&P 500 INDEX/SPXD17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	775,756	5614.66		8,533		3,949		12,270			(4,582)		2,639		0001
Purchased Call/S&P 500 INDEX/SPXD17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2025	03/18/2026	1	16,418	5614.66		269		125		392			(145)		56		0001
Purchased Call/S&P 500 INDEX/SPXC05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	288,361	6040.53		5,969		2,006		8,025			(3,968)		834		0001
Purchased Call/S&P 500 INDEX/SPXA21NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	25,214	5955.25		567		230		768			(337)		80		0001
Purchased Call/S&P 500 INDEX/SPXD171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/25/2025	03/25/2026	1	48,717	5776.65		799		385		1,115			(414)		169		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17GS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/11/2025	03/11/2026	1	39,836	5572.07		645		286		941			(359)		133		0001
Purchased Call/S&P 500 INDEX/SPXC05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/27/2026	1	6,086	5580.94		91		45		132			(46)		21		0001
Purchased Call/S&P 500 INDEX/SPXM13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	99,285	6083.57		1,320		468		1,720			(854)		295		0001
Purchased Call/S&P 500 INDEX/SPXM13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2025	01/21/2026	1	46,659	6049.24		714		220		947			(493)		130		0001
Purchased Call/S&P 500 INDEX/SPXN130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	3,638,670	6114.63		29,109		11,147		37,607			(18,035)		11,268		0001
Purchased Call/S&P 500 INDEX/SPXN134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2025	03/13/2026	1	1,070,080	5521.52		8,347		3,769		12,257			(4,596)		3,586		0001
Purchased Call/S&P 500 INDEX/SPXN131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	395,460	6013.13		7,395		2,917		9,766			(4,490)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXM13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2025	01/06/2026	1	804,250	5975.38		7,319		1,956		9,859			(5,354)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXN131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	1,825,185	6013.13		15,332		6,047		19,958			(9,308)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXN136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	03/20/2026	1	869,836	5662.89		10,351		4,874		14,867			(5,502)		2,977		0001
Purchased Call/S&P 500 INDEX/SPXN138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/27/2026	1	1,686,496	5580.94		14,841		7,297		21,363			(7,584)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXN134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	129,897	5770.2		2,780		1,218		3,985			(1,568)		430		0001
Purchased Call/S&P 500 INDEX/SPXN138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	852,898	5580.94		7,250		3,595		10,411			(3,674)		3,003		0001
Purchased Call/S&P 500 INDEX/SPXN130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/19/2025	02/19/2026	1	31,014	6144.15		549		213		705			(335)		97		0001
Purchased Call/S&P 500 INDEX/SPXN134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/12/2026	1	941,185	5599.3		7,718		3,444		11,140			(4,271)		3,145		0001
Purchased Call/S&P 500 INDEX/SPXN134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	1,116,933	5770.2		9,271		4,061		13,014			(5,229)		3,698		0001
Purchased Call/S&P 500 INDEX/SPXD17NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	48,216	5606.91		839		502		1,210			(338)		186		0001
Purchased Call/S&P 500 INDEX/SPXD17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	617,919	5396.63		5,376		2,903		7,890			(2,474)		2,270		0001
Purchased Call/S&P 500 INDEX/SPXN13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	9	6025.17													0001
Purchased Call/S&P 500 INDEX/SPXN13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	777,941	5967.84		7,157		5,205		9,011			(1,989)		3,314		0001
Purchased Call/S&P 500 INDEX/SPXD17LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	3,602	5525.21		44		25		64			(19)		14		0001
Purchased Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	99,278	5670.97		2,035		1,026		2,948			(1,009)		352		0001
Purchased Call/S&P 500 INDEX/SPXJ00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/11/2025	06/11/2026	1	10,545	6022.24		237		165		307			(72)		44		0001
Purchased Call/S&P 500 INDEX/SPXC05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	558,735	5802.82		10,560		6,854		14,261			(3,771)		2,237		0001
Purchased Call/S&P 500 INDEX/SPXD17JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	270,931	5268.05		6,177		3,268		9,704			(2,928)		983		0001
Purchased Call/S&P 500 INDEX/SPXC05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	874	5958.38		27		17		36			(10)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	897,861	6092.16		8,350		6,142		10,098			(2,219)		3,847		0001
Purchased Call/S&P 500 INDEX/SPXD170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2025	05/26/2026	1	149,647	5802.82		2,709		1,768		3,624			(957)		604		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	7,259	5686.67		91		54		127			(38)		28		0001
Purchased Call/S&P 500 INDEX/SPXD17TSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	219,084	6092.16		4,842		3,561		6,080			(1,287)		939		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	273,738	5659.91		5,009		3,047		7,170			(1,982)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXD17LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	223,745	5525.21		3,781		2,167		5,593			(1,628)		847		0001
Purchased Call/S&P 500 INDEX/SPXD17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/30/2026	1	1,437,862	5569.06		12,078		7,021		17,289			(5,063)		5,479		0001
Purchased Call/S&P 500 INDEX/SPXD17TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	258,178	6141.02		4,415		3,278		5,397			(1,161)		1,108		0001
Purchased Call/S&P 500 INDEX/SPXD17KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	909,523	5484.77		7,003		3,977		10,244			(3,051)		3,416		0001
Purchased Call/S&P 500 INDEX/SPXD17SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/23/2026	1	285,218	6025.17		4,963		3,623		6,227			(1,346)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXA21USL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/22/2026	1	271,000	5842.01		5,068		3,280		6,773			(1,819)		1,085		0001
Purchased Call/S&P 500 INDEX/SPXD17KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	35,960	5375.86		565		317		865			(247)		135		0001
Purchased Call/S&P 500 INDEX/SPXD17KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	433,245	5525.21		7,798		4,441		11,605			(3,385)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXN13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,596	5916.93		21		13		27			(8)		6		0001
Purchased Call/S&P 500 INDEX/SPXN13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	71,132	5892.58		1,529		948		2,070			(582)		280		0001
Purchased Call/S&P 500 INDEX/SPXN13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	20,819	4982.77		341		178		537			(164)		75		0001
Purchased Call/S&P 500 INDEX/SPXN13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	204,935	5844.19		3,894		2,392		5,333			(1,504)		803		0001
Purchased Call/S&P 500 INDEX/SPXN13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	959,021	5686.67		7,672		4,544		10,562			(3,157)		3,689		0001
Purchased Call/S&P 500 INDEX/SPXN13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	841,278	5282.7		7,656		4,199		11,606			(3,482)		3,106		0001
Purchased Call/S&P 500 INDEX/SPXD17KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	79,964	5525.21		976		556		1,432			(423)		300		0001
Purchased Call/S&P 500 INDEX/SPXN139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	443	5633.07		5		3		8			(3)		2		0001
Purchased Call/S&P 500 INDEX/SPXJ00BSV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	05/27/2025	01/27/2026	1	2,950,000	.6100		142,580		69,236		369,938			(73,327)		8,422		0001
Purchased Call/S&P 500 INDEX/SPXN13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	1,039,402	5405.97		8,419		4,523		12,337			(3,898)		3,808		0001
Purchased Call/S&P 500 INDEX/SPXN13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	24,252	5940.46		313		199		408			(114)		97		0001
Purchased Call/S&P 500 INDEX/SPXD17LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/27/2026	1	1,231,906	5525.21		9,609		5,506		13,811			(4,137)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXN13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	114,393	5911.69		1,887		1,264		2,492			(633)		468		0001
Purchased Call/S&P 500 INDEX/SPXN13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	38,488	5886.55		835		515		1,138			(320)		151		0001
Purchased Call/S&P 500 INDEX/SPXN13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	2,193,132	5911.69		19,300		12,866		24,976			(6,522)		8,910		0001
Purchased Call/S&P 500 INDEX/SPXN13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	1,194,023	5916.93		9,313		5,831		12,164			(3,521)		4,708		0001
Purchased Call/S&P 500 INDEX/SPXD17KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/25/2025	04/24/2026	1	1,563,760	5525.21		13,136		7,480		18,940			(5,702)		5,874		0001
Purchased Call/S&P 500 INDEX/SPXN139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	690,715	5633.07		5,871		2,944		8,375			(2,927)		2,445		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	11,216	5074.08		135		69		210			(66)		40		0001
Purchased Call/S&P 500 INDEX/SPXN13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	648,355	5921.54		6,354		4,166		8,196			(2,193)		2,623		0001
Purchased Call/S&P 500 INDEX/SPXN13K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	904,917	5970.81		7,963		5,397		10,177			(2,574)		3,722		0001
Purchased Call/S&P 500 INDEX/SPXD17I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2025	04/02/2026	1	191,250	5396.52		3,844		1,954		5,845			(1,901)		679		0001
Purchased Call/S&P 500 INDEX/SPXN13E$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,951,726	5686.67		16,785		9,884		23,224			(6,963)		7,455		0001
Purchased Call/S&P 500 INDEX/SPXN13E$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	1,123,360	5650.38		9,998		5,949		13,896			(4,054)		4,331		0001
Purchased Call/S&P 500 INDEX/SPXN13A$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	7,381	5405.97		91		49		135			(42)		27		0001
Purchased Call/S&P 500 INDEX/SPXN13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	04/09/2026	1	771,307	5456.9		6,633		3,472		9,480			(3,162)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXA21R$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	849,474	5363.36		9,344		4,994		14,001			(4,379)		3,104		0001
Purchased Call/S&P 500 INDEX/SPXN13N$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2025	06/23/2026	1	880,461	6025.17		8,100		5,913		10,090			(2,197)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXA21S$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	30	5158.2						1							0001
Purchased Call/S&P 500 INDEX/SPXN13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	699,040	6005.88		5,942		4,109		7,512			(1,840)		2,904		0001
Purchased Call/S&P 500 INDEX/SPXA21R$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	1,995,329	5363.36		16,162		8,575		23,789			(7,637)		7,236		0001
Purchased Call/S&P 500 INDEX/SPXN139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2025	04/02/2026	1	1,289,106	5396.52		9,282		4,718		13,598			(4,590)		4,576		0001
Purchased Call/S&P 500 INDEX/SPXA21P$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2025	04/02/2026	1	110,810	5396.52		1,352		687		2,030			(669)		393		0001
Purchased Call/S&P 500 INDEX/SPXN13A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	914,696	4982.77		7,592		3,953		11,604			(3,640)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXD17L$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	757,600	5560.83		6,667		3,857		9,462			(2,813)		2,880		0001
Purchased Call/S&P 500 INDEX/SPXN13N$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,713,794	5967.84		15,767		11,419		19,867			(4,430)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXN13K$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	211,027	5939.3		3,440		2,354		4,477			(1,103)		870		0001
Purchased Call/S&P 500 INDEX/SPXA21Q$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	1,217,558	5062.25		11,689		6,054		18,269			(5,636)		4,381		0001
Purchased Call/S&P 500 INDEX/SPXD17J$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	104,805	5396.63		1,279		690		1,909			(589)		385		0001
Purchased Call/S&P 500 INDEX/SPXA21U$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	39,754	5844.61		839		536		1,126			(303)		159		0001
Purchased Call/S&P 500 INDEX/SPXD17P$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2025	05/29/2026	1	388,034	5911.69		7,605		5,070		10,012			(2,570)		1,577		0001
Purchased Call/S&P 500 INDEX/SPXN13K$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	56	6000.36		1		1		1							0001
Purchased Call/S&P 500 INDEX/SPXN13H$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	170,224	5958.38		2,877		1,815		3,771			(1,074)		676		0001
Purchased Call/S&P 500 INDEX/SPXN13M$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	847,990	5976.97		7,462		5,283		9,485			(2,216)		3,565		0001
Purchased Call/S&P 500 INDEX/SPXN13M$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	222,022	5976.97		4,440		3,144		5,737			(1,319)		933		0001
Purchased Call/S&P 500 INDEX/SPXN13K$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	1,499,018	6000.36		13,791		9,462		17,379			(4,395)		6,178		0001
Purchased Call/S&P 500 INDEX/SPXN13H$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/15/2026	1	348,313	5916.93		6,618		4,143		8,791			(2,502)		1,373		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	221,741	5967.84		4,812		3,499		6,141			(1,337)		945		0001
Purchased Call/S&P 500 INDEX/SPXA21U7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	146	5844.61		5		3		7			(2)		1		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	20,071	5940.46		351		224		460			(128)		80		0001
Purchased Call/S&P 500 INDEX/SPXN13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	1,137,770	5844.61		10,126		6,472		13,131			(3,662)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXD17MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	41,113	5604.14		514		302		728			(214)		157		0001
Purchased Call/S&P 500 INDEX/SPXD17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	16,639	5560.83		205		118		296			(86)		63		0001
Purchased Call/S&P 500 INDEX/SPXN13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2025	04/23/2026	1	1,101,564	5375.86		8,702		4,891		13,049			(3,815)		4,128		0001
Purchased Call/S&P 500 INDEX/SPXN130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	307,285	6173.07		6,176		4,598		7,568			(1,612)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXN13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2025	06/24/2026	1	701,749	6092.18		6,947		5,091		8,494			(1,865)		3,001		0001
Purchased Call/S&P 500 INDEX/SPXN130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	4	6204.95													0001
Purchased Call/S&P 500 INDEX/SPXN13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	5	6038.81													0001
Purchased Call/S&P 500 INDEX/SPXN13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	4,573	5892.58		59		36		78			(22)		18		0001
Purchased Call/S&P 500 INDEX/SPXA21SSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/21/2026	1	145,598	5158.2		2,300		1,280		3,637			(1,021)		543		0001
Purchased Call/S&P 500 INDEX/SPXN13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	35,805	5970.81		745		505		974			(241)		147		0001
Purchased Call/S&P 500 INDEX/SPXJ005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/08/2025	05/08/2026	1	315,688	5663.94		5,777		3,505		8,270			(2,295)		1,225		0001
Purchased Call/S&P 500 INDEX/SPXD17TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/25/2026	1	1,263	6092.16		17		12		20			(4)		5		0001
Purchased Call/S&P 500 INDEX/SPXD17NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	1,211	5686.67		15		9		21			(6)		5		0001
Purchased Call/S&P 500 INDEX/SPXN13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/05/2025	05/05/2026	1	180,035	5650.38		3,331		1,982		4,748			(1,351)		694		0001
Purchased Call/S&P 500 INDEX/SPXA21US3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	35,349	5844.61		460		294		602			(166)		141		0001
Purchased Call/S&P 500 INDEX/SPXA21RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	22,615	5363.36		274		145		414			(129)		82		0001
Purchased Call/S&P 500 INDEX/SPXN13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	639,629	6045.26		5,437		3,825		6,811			(1,638)		2,673		0001
Purchased Call/S&P 500 INDEX/SPXN13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	448,959	5888.55		4,086		2,690		5,323			(1,399)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXN13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	124,899	5963.6		2,223		1,409		2,916			(816)		497		0001
Purchased Call/S&P 500 INDEX/SPXN13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	650,494	5935.94		6,115		4,110		7,911			(2,010)		2,665		0001
Purchased Call/S&P 500 INDEX/SPXN13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	999,474	5842.01		11,294		7,310		14,927			(4,053)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/07/2025	04/07/2026	1	189,787	5062.25		3,682		1,907		5,946			(1,775)		683		0001
Purchased Call/S&P 500 INDEX/SPXN13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	343,566	5976.97		6,974		4,921		9,023			(2,088)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2025	06/30/2026	1	656,642	6204.95		5,844		4,379		6,965			(1,473)		2,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	776,448	5970.37		7,066		4,769		9,061			(2,304)		3,187		0001
Purchased Call/S&P 500 INDEX/SPXD17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	202,181	5604.14		3,376		1,983		4,820			(1,406)		772		0001
Purchased Call/S&P 500 INDEX/SPXN13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2025	05/13/2026	1	752,170	5886.55		8,424		5,198		11,217			(3,231)		2,953		0001
Purchased Call/S&P 500 INDEX/SPXN13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	22,193	5631.28		448		269		653			(179)		86		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	89,000	6092.18		1,709		1,252		2,125			(459)		381		0001
Purchased Call/S&P 500 INDEX/SPXA21S$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	133,244	5275.7		2,638		1,432		4,094			(1,207)		491		0001
Purchased Call/S&P 500 INDEX/SPXN13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	2,135	5911.69		27		18		36			(9)		9		0001
Purchased Call/S&P 500 INDEX/SPXJ00A$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2025	06/17/2026	1	97,195	5982.72		2,099		1,502		2,690			(604)		410		0001
Purchased Call/S&P 500 INDEX/SPXD17NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/11/2026	1	153,966	5659.91		3,172		1,940		4,561			(1,244)		602		0001
Purchased Call/S&P 500 INDEX/SPXD17RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	466,145	5967.84		9,416		6,819		11,985			(2,646)		1,971		0001
Purchased Call/S&P 500 INDEX/SPXN13OSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	99,045	6173.07		1,991		1,486		2,438			(515)		428		0001
Purchased Call/S&P 500 INDEX/SPXN13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,702	5970.37		742		501		968			(242)		163		0001
Purchased Call/S&P 500 INDEX/SPXN13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	113,445	5935.94		2,155		1,449		2,832			(709)		465		0001
Purchased Call/S&P 500 INDEX/SPXN13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	4	5569.06													0001
Purchased Call/S&P 500 INDEX/SPXN13BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	2,385,334	5282.7		14,551		7,981		21,958			(6,618)		8,806		0001
Purchased Call/S&P 500 INDEX/SPXN13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	1,380,923	5958.38		12,290		7,753		15,694			(4,588)		5,481		0001
Purchased Call/S&P 500 INDEX/SPXD17PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/28/2026	1	3,683	5888.55		80		53		106			(27)		15		0001
Purchased Call/S&P 500 INDEX/SPXN13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/19/2026	1	940,661	5963.6		8,278		5,245		10,673			(3,039)		3,742		0001
Purchased Call/S&P 500 INDEX/SPXN13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	1	1,767,032	5980.87		15,727		11,358		19,714			(4,481)		7,471		0001
Purchased Call/S&P 500 INDEX/SPXN13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	243,754	6000.36		4,144		2,854		5,308			(1,310)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXN13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	06/02/2026	1	2	5935.94													0001
Purchased Call/S&P 500 INDEX/SPXN13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/05/2026	1	348,365	6000.36		6,967		4,780		8,996			(2,220)		1,436		0001
Purchased Call/S&P 500 INDEX/SPXN13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	127,480	6033.11		2,358		1,676		3,002			(685)		537		0001
Purchased Call/S&P 500 INDEX/SPXN13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	640,909	5282.7		11,408		6,257		17,633			(5,188)		2,366		0001
Purchased Call/S&P 500 INDEX/SPXN13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/14/2025	04/14/2026	1	238,014	5405.97		4,046		2,174		6,065			(1,873)		872		0001
Purchased Call/S&P 500 INDEX/SPXN139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	17,170	5670.97		215		108		306			(106)		61		0001
Purchased Call/S&P 500 INDEX/SPXN13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	13,249	5976.97		172		122		219			(52)		55		0001
Purchased Call/S&P 500 INDEX/SPXN13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/16/2025	06/16/2026	1	428,949	6033.11		4,075		2,896		5,095			(1,183)		1,807		0001
Purchased Call/S&P 500 INDEX/SPXN130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2026	1	1,016,964	6173.07		9,051		6,757		10,876			(2,343)		4,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	6,097	5970.81		79		53		101			(25)		25		0001
Purchased Call/S&P 500 INDEX/SPXN13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/28/2025	04/28/2026	1	929,186	5528.75		10,779		6,206		15,824			(4,577)		3,524		0001
Purchased Call/S&P 500 INDEX/SPXN13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	686,642	6038.81		6,248		4,338		7,889			(1,917)		2,858		0001
Purchased Call/S&P 500 INDEX/SPXN13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/11/2026	1	11,143	5659.91		138		85		196			(54)		44		0001
Purchased Call/S&P 500 INDEX/SPXN13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2026	1	705,029	5287.76		7,403		4,140		11,316			(3,265)		2,635		0001
Purchased Call/S&P 500 INDEX/SPXN13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2025	05/14/2026	1	983,892	5892.58		8,855		5,489		11,736			(3,372)		3,871		0001
Purchased Call/S&P 500 INDEX/SPXD17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/08/2026	1	1,923,654	5659.91		16,928		10,298		23,649			(6,697)		7,467		0001
Purchased Call/S&P 500 INDEX/SPXN13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/09/2025	06/09/2026	1	256,295	6005.88		4,331		2,995		5,571			(1,341)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXN13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2025	04/16/2026	1	892,207	5275.7		7,495		4,067		11,090			(3,429)		3,286		0001
Purchased Call/S&P 500 INDEX/SPXJ000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/02/2026	1	484,159	5074.08		8,860		4,516		14,295			(4,369)		1,719		0001
Purchased Call/S&P 500 INDEX/SPXC05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/29/2026	1	20,861	5912.17		319		212		419			(108)		85		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2025	04/10/2026	1	1,552,846	5268.05		11,491		6,080		17,212			(5,446)		5,631		0001
Purchased Call/S&P 500 INDEX/SPXD17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/04/2026	1	187,478	5686.67		3,206		1,899		4,502			(1,319)		721		0001
Purchased Call/S&P 500 INDEX/SPXD17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/20/2026	1	185,886	5282.7		4,090		2,258		6,373			(1,845)		691		0001
Purchased Call/S&P 500 INDEX/SPXN13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	84,487	5569.06		1,436		835		2,103			(602)		322		0001
Purchased Call/S&P 500 INDEX/SPXD17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/15/2025	04/15/2026	1	139,095	5396.63		2,657		1,434		4,041			(1,223)		511		0001
Purchased Call/S&P 500 INDEX/SPXN139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	820,994	5670.97		6,978		3,518		9,911			(3,461)		2,915		0001
Purchased Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	04/06/2026	1	435,550	5074.08		7,883		4,061		12,648			(3,845)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXN13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	939,356	5939.3		7,703		5,270		9,833			(2,469)		3,872		0001
Purchased Call/S&P 500 INDEX/SPXN13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,385,058	5976.97		12,189		8,600		15,502			(3,650)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXA21RSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/13/2026	1	222,666	5363.36		4,164		2,225		6,301			(1,951)		814		0001
Purchased Call/S&P 500 INDEX/SPXN13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	56,678	5631.28		703		422		1,000			(281)		220		0001
Purchased Call/S&P 500 INDEX/SPXN13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2025	04/21/2026	1	785,507	5158.2		6,363		3,541		9,823			(2,824)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXN13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	677,443	6000.36		6,232		4,292		7,848			(1,970)		2,809		0001
Purchased Call/S&P 500 INDEX/SPXN13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/20/2026	1	1,597,830	5282.7		12,623		6,970		19,098			(5,694)		5,943		0001
Purchased Call/S&P 500 INDEX/SPXD17NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	755,975	5606.91		6,653		3,977		9,364			(2,679)		2,921		0001
Purchased Call/S&P 500 INDEX/SPXD17PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2025	05/29/2026	1	32	5912.17						1							0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/10/2025	06/10/2026	1	26,202	6038.81		569		395		729			(174)		109		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17V5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/30/2025	06/30/2026	1	195,813	6204.95		3,348		2,509		4,030			(844)		847		0001
Purchased Call/S&P 500 INDEX/SPXD17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2025	05/01/2026	1	359,536	5686.67		6,687		3,938		9,416			(2,774)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXD17RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/18/2026	1	39	5967.84		1				1							0001
Purchased Call/S&P 500 INDEX/SPXN13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	900,344	5911.69		8,733		5,846		11,376			(2,927)		3,681		0001
Purchased Call/S&P 500 INDEX/SPXN13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	05/29/2026	1	4	5911.69													0001
Purchased Call/S&P 500 INDEX/SPXD170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	336	5980.87		10		7		12			(3)		1		0001
Purchased Call/S&P 500 INDEX/SPXA21W$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	06/12/2026	1	173,297	6045.26		3,709		2,609		4,757			(1,118)		724		0001
Purchased Call/S&P 500 INDEX/SPXD17LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/28/2025	04/28/2026	1	169,715	5528.75		3,377		1,945		4,988			(1,434)		644		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2025	04/01/2026	1	81,953	5633.07		1,336		670		1,938			(666)		290		0001
Purchased Call/S&P 500 INDEX/SPXC05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	2,421,801	5802.82		22,038		14,303		29,045			(7,871)		9,695		0001
Purchased Call/S&P 500 INDEX/SPXD17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2026	1	126,092	5287.76		2,118		1,185		3,287			(934)		471		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/18/2026	1	106,924	5980.87		2,288		1,653		2,914			(652)		452		0001
Purchased Call/S&P 500 INDEX/SPXD17NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2025	05/06/2026	1	25,211	5606.91		313		187		445			(126)		97		0001
Purchased Call/S&P 500 INDEX/SPXD17LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/29/2025	04/29/2026	1	40,927	5560.83		859		497		1,269			(363)		156		0001
Purchased Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/06/2026	1	1,224,912	5074.08		9,799		5,048		14,930			(4,779)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXN13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	1,233,085	5631.28		9,618		5,776		13,633			(3,847)		4,776		0001
Purchased Call/S&P 500 INDEX/SPXN13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	7,495	5888.55		97		64		127			(33)		30		0001
Purchased Call/S&P 500 INDEX/SPXN13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	255,856	5282.7		3,070		1,684		4,702			(1,396)		945		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2025	04/02/2026	1	1,973,898	5074.08		15,791		8,050		24,072			(7,787)		7,007		0001
Purchased Call/S&P 500 INDEX/SPXN131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	05/27/2026	1	70,935	5921.54		1,241		814		1,634			(429)		287		0001
Purchased Call/S&P 500 INDEX/SPXD17TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	754,537	6141.02		7,017		5,209		8,402			(1,846)		3,239		0001
Purchased Call/S&P 500 INDEX/SPXD17NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/05/2025	05/05/2026	1	1,170	5650.38		17		10		23			(7)		5		0001
Purchased Call/S&P 500 INDEX/SPXC05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	6,436	5802.82		82		53		110			(29)		26		0001
Purchased Call/S&P 500 INDEX/SPXN13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	966,368	6022.24		8,794		6,129		11,129			(2,674)		4,031		0001
Purchased Call/S&P 500 INDEX/SPXN13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/22/2026	1	3	5967.84													0001
Purchased Call/S&P 500 INDEX/SPXN13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	1,037,295	5982.72		9,128		6,531		11,572			(2,626)		4,377		0001
Purchased Call/S&P 500 INDEX/SPXN130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,565,258	6173.07		15,340		11,419		18,592			(4,003)		6,719		0001
Purchased Call/S&P 500 INDEX/SPXA210$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	115,964	5456.9		2,308		1,208		3,414			(1,100)		419		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	1,466,365	5958.38		13,784		8,653		17,905			(5,188)		5,782		0001
Purchased Call/S&P 500 INDEX/SPXD17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	492,469	5484.77		9,209		5,230		13,904			(4,012)		1,850		0001
Purchased Call/S&P 500 INDEX/SPXA21RSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/10/2026	1	332,905	5363.36		6,026		3,197		9,124			(2,847)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXN13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/12/2026	1	686,614	5844.19		6,180		3,796		8,261			(2,387)		2,689		0001
Purchased Call/S&P 500 INDEX/SPXD170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2025	05/15/2026	1	260,594	5958.38		5,186		3,256		6,818			(1,952)		1,028		0001
Purchased Call/S&P 500 INDEX/SPXD17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/23/2026	1	5	5375.86													0001
Purchased Call/S&P 500 INDEX/SPXN131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2025	05/26/2026	1	1,215,211	5802.82		9,843		6,427		13,051			(3,477)		4,906		0001
Purchased Call/S&P 500 INDEX/SPXN13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	536,188	5912.17		4,718		3,137		6,106			(1,603)		2,178		0001
Purchased Call/S&P 500 INDEX/SPXD17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2025	05/01/2026	1	1,154,237	5604.14		9,118		5,355		12,799			(3,797)		4,409		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2025	05/20/2026	1	827,601	5940.46		8,110		5,161		10,410			(2,955)		3,299		0001
Purchased Call/S&P 500 INDEX/SPXE170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2025	09/18/2026	1	160,009	6631.96		3,472		3,386		3,552			(114)		787		0001
Purchased Call/S&P 500 INDEX/SPXD057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/28/2026	1	62,294	6643.7		1,352		1,348		1,373			(15)		311		0001
Purchased Call/S&P 500 INDEX/SPXN13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	6	6339.39													0001
Purchased Call/S&P 500 INDEX/SPXE17AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/04/2025	09/04/2026	1	17,932	6502.08		402		376		434			(29)		86		0001
Purchased Call/S&P 500 INDEX/SPXD17VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	07/01/2026	1	68,069	6198.01		1,416		1,065		1,712			(353)		295		0001
Purchased Call/S&P 500 INDEX/SPX0133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	32,240	6606.76		593		572		607			(23)		158		0001
Purchased Call/S&P 500 INDEX/SPXD17XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	95,434	6280.46		2,109		1,648		2,518			(474)		420		0001
Purchased Call/S&P 500 INDEX/SPX0134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	36,213	6600.35		797		770		820			(28)		178		0001
Purchased Call/S&P 500 INDEX/SPX0130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	107,066	6460.26		2,388		2,203		2,616			(208)		513		0001
Purchased Call/S&P 500 INDEX/SPX0131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	470,437	6502.08		4,234		3,964		4,475			(302)		2,267		0001
Purchased Call/S&P 500 INDEX/SPX0135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	491,160	6664.36		10,462		10,229		10,499			(316)		2,415		0001
Purchased Call/S&P 500 INDEX/SPXN13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	5	6389.45													0001
Purchased Call/S&P 500 INDEX/SPXN13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	216,258	6363.35		4,563		3,741		5,222			(850)		975		0001
Purchased Call/S&P 500 INDEX/SPXN13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2025	08/14/2026	1	207,997	6449.8		4,139		3,645		4,559			(523)		971		0001
Purchased Call/S&P 500 INDEX/SPX0131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2025	09/03/2026	1	802,232	6448.26		7,701		7,150		8,340			(570)		3,860		0001
Purchased Call/S&P 500 INDEX/SPX0130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	1,696,801	6460.26		15,780		14,549		17,004			(1,387)		8,091		0001
Purchased Call/S&P 500 INDEX/SPXN13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	51,181	6466.58		1,013		882		1,115			(133)		238		0001
Purchased Call/S&P 500 INDEX/SPXN13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	593,662	6388.64		11,814		9,714		13,378			(2,175)		2,678		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX0133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	1,137,957	6600.35		10,583		10,233		10,777			(377)		5,588		0001
Purchased Call/S&P 500 INDEX/SPX0135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	9	6693.75													0001
Purchased Call/S&P 500 INDEX/SPX0132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	547,498	6481.5		10,567		9,921		11,431			(726)		2,638		0001
Purchased Call/S&P 500 INDEX/SPXE176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	331	6395.78		4		4		5			0		2		0001
Purchased Call/S&P 500 INDEX/SPX0133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	24,726	6584.29		324		310		335			(16)		120		0001
Purchased Call/S&P 500 INDEX/SPX0137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	6,463	6643.7		85		84		85			(1)		32		0001
Purchased Call/S&P 500 INDEX/SPXE174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2025	07/31/2026	1	176,677	6339.39		3,975		3,337		4,557			(664)		806		0001
Purchased Call/S&P 500 INDEX/SPXD17W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	36,355	6225.52		796		614		961			(183)		159		0001
Purchased Call/S&P 500 INDEX/SPX0132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2025	09/10/2026	1	15,609	6532.04		325		308		345			(18)		76		0001
Purchased Call/S&P 500 INDEX/SPX0137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/29/2026	1	736,996	6661.21		7,517		7,517		7,680			(21)		3,680		0001
Purchased Call/S&P 500 INDEX/SPXN13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	08/11/2026	1	750,553	6373.45		7,205		6,233		8,052			(987)		3,486		0001
Purchased Call/S&P 500 INDEX/SPX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	852,227	6481.4		7,926		7,205		8,480			(738)		4,058		0001
Purchased Call/S&P 500 INDEX/SPX0135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	877,572	6664.36		7,898		7,724		7,805			(237)		4,333		0001
Purchased Call/S&P 500 INDEX/SPX0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	4	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2025	07/24/2026	1	997,783	6363.35		8,581		7,036		9,691			(1,599)		4,500		0001
Purchased Call/S&P 500 INDEX/SPX0135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	2,980	6664.36		39		38		39			(1)		15		0001
Purchased Call/S&P 500 INDEX/SPX0133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	302,472	6584.29		6,019		5,768		6,244			(298)		1,472		0001
Purchased Call/S&P 500 INDEX/SPX0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2025	08/28/2026	1	650,583	6501.86		6,050		5,563		6,426			(547)		3,102		0001
Purchased Call/S&P 500 INDEX/SPXE178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/26/2026	1	56,684	6465.94		1,264		1,146		1,393			(121)		269		0001
Purchased Call/S&P 500 INDEX/SPXE17A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/03/2026	1	5,297	6448.26		111		103		122			(8)		25		0001
Purchased Call/S&P 500 INDEX/SPXE17B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/11/2026	1	58,030	6587.47		998		954		1,038			(52)		282		0001
Purchased Call/S&P 500 INDEX/SPX0137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	2	6688.46													0001
Purchased Call/S&P 500 INDEX/SPXE17D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/21/2026	1	106,804	6664.36		2,093		2,047		2,105			(63)		527		0001
Purchased Call/S&P 500 INDEX/SPXE177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/24/2026	1	42,478	6466.91		773		696		842			(82)		201		0001
Purchased Call/S&P 500 INDEX/SPXE17E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	47,860	6637.97		1,034		1,020		1,058			(17)		237		0001
Purchased Call/S&P 500 INDEX/SPXD053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	187,108	6439.32		4,004		3,618		4,449			(395)		888		0001
Purchased Call/S&P 500 INDEX/SPXD053$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	08/25/2026	1	767,555	6439.32		7,676		6,935		8,335			(757)		3,644		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	39,576	6243.76		518		410		609			(109)		176		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	790,812	6370.86		7,355		6,098		8,234			(1,269)		3,597		0001
Purchased Call/S&P 500 INDEX/SPXE176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	4,094	6466.91		54		49		59			(6)		19		0001
Purchased Call/S&P 500 INDEX/SPXJ00JSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	155,073	6466.91		3,365		3,029		3,712			(361)		732		0001
Purchased Call/S&P 500 INDEX/SPXN13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2025	08/18/2026	1	816,660	6449.15		8,167		7,222		8,820			(962)		3,835		0001
Purchased Call/S&P 500 INDEX/SPX0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2025	09/04/2026	1	22	6502.08													0001
Purchased Call/S&P 500 INDEX/SPXE174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	20,399	6345.06		437		372		503			(66)		94		0001
Purchased Call/S&P 500 INDEX/SPX0131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	1	1,872,052	6481.5		18,533		17,401		19,894			(1,273)		9,021		0001
Purchased Call/S&P 500 INDEX/SPX0132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	09/11/2026	1	700,748	6587.47		6,097		5,826		6,213			(317)		3,411		0001
Purchased Call/S&P 500 INDEX/SPX0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	538,626	6460.26		5,386		4,970		5,775			(470)		2,580		0001
Purchased Call/S&P 500 INDEX/SPX0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	17	6460.26													0001
Purchased Call/S&P 500 INDEX/SPXN13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	180,754	6259.75		3,832		3,009		4,592			(846)		800		0001
Purchased Call/S&P 500 INDEX/SPXN13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2025	08/14/2026	1	985,876	6468.54		8,577		7,532		9,195			(1,104)		4,601		0001
Purchased Call/S&P 500 INDEX/SPXN13V$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	870,563	6329.94		8,096		6,847		9,159			(1,264)		3,999		0001
Purchased Call/S&P 500 INDEX/SPXN13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	3,699	6389.45		48		42		54			(7)		17		0001
Purchased Call/S&P 500 INDEX/SPX0137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	585,714	6688.46		5,799		5,799		5,738					2,929		0001
Purchased Call/S&P 500 INDEX/SPXN13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	544,302	6445.76		4,899		4,251		5,316			(658)		2,532		0001
Purchased Call/S&P 500 INDEX/SPXD056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	554,008	6643.7		11,191		11,160		11,366			(123)		2,751		0001
Purchased Call/S&P 500 INDEX/SPX0135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	1	1,649,160	6664.36		16,327		15,964		16,265			(493)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXN13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	59,820	6389.45		1,328		1,145		1,509			(192)		277		0001
Purchased Call/S&P 500 INDEX/SPXN13II$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	1	678,710	6345.06		6,516		5,546		7,352			(982)		3,127		0001
Purchased Call/S&P 500 INDEX/SPXJ00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/01/2025	08/03/2026	1	140,438	6238.01		3,033		2,557		3,626			(496)		644		0001
Purchased Call/S&P 500 INDEX/SPXD051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/14/2026	1	1,445,140	6449.8		14,596		12,853		15,693			(1,845)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXE178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	80,190	6495.15		1,788		1,685		1,944			(108)		389		0001
Purchased Call/S&P 500 INDEX/SPXE176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,594,827	6466.91		15,470		13,923		16,631			(1,657)		7,525		0001
Purchased Call/S&P 500 INDEX/SPX0131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	124,758	6415.54		2,221		2,056		2,453			(170)		599		0001
Purchased Call/S&P 500 INDEX/SPXN13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,934	6259.75		25		20		30			(6)		9		0001
Purchased Call/S&P 500 INDEX/SPXN13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	768,239	6227.42		6,607		5,029		7,800			(1,629)		3,334		0001
Purchased Call/S&P 500 INDEX/SPXN130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	1,183,226	6280.46		9,347		7,302		10,920			(2,100)		5,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	534,053	6358.91		5,127		4,167		5,785			(969)		2,405		0001
Purchased Call/S&P 500 INDEX/SPXN130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2025	07/07/2026	1	663,880	6229.98		5,909		4,541		6,985			(1,376)		2,907		0001
Purchased Call/S&P 500 INDEX/SPXN13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	611,206	6389.45		5,868		5,059		6,528			(847)		2,834		0001
Purchased Call/S&P 500 INDEX/SPXN13T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	34,265	6358.91		764		621		877			(144)		154		0001
Purchased Call/S&P 500 INDEX/SPXN13$$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	208,427	6305.6		4,460		3,600		5,209			(868)		935		0001
Purchased Call/S&P 500 INDEX/SPXN13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2025	07/23/2026	1	6	6358.91													0001
Purchased Call/S&P 500 INDEX/SPXN13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	757,140	6339.39		7,117		5,974		7,952			(1,189)		3,455		0001
Purchased Call/S&P 500 INDEX/SPXN13$$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	701,300	6296.79		6,312		5,077		7,221			(1,273)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXN13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	136,585	6268.56		3,046		2,400		3,609			(651)		606		0001
Purchased Call/S&P 500 INDEX/SPXN13$$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	1,615,485	6296.79		15,024		12,061		17,252			(3,054)		7,200		0001
Purchased Call/S&P 500 INDEX/SPXN13$$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	1	146,145	6296.79		2,426		1,952		2,811			(489)		655		0001
Purchased Call/S&P 500 INDEX/SPXO13$$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	647,628	6656.92		6,412		6,306		6,404			(123)		3,207		0001
Purchased Call/S&P 500 INDEX/SPXO133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2025	09/16/2026	1	551,788	6606.76		5,518		5,320		5,579			(212)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2025	08/27/2026	1	42,773	6481.4		915		832		1,003			(85)		204		0001
Purchased Call/S&P 500 INDEX/SPXN13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	227	6279.35		3		2		3			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPXN13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	1,001,535	6465.94		10,015		9,077		10,728			(960)		4,762		0001
Purchased Call/S&P 500 INDEX/SPXN13W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,840,174	6389.45		17,114		14,737		18,996			(2,492)		8,493		0001
Purchased Call/S&P 500 INDEX/SPXN13T$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/27/2026	1	878,928	6388.64		7,910		6,516		8,787			(1,444)		3,984		0001
Purchased Call/S&P 500 INDEX/SPXO130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/28/2026	1	298,160	6460.26		5,486		5,058		5,982			(482)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXN13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	532,219	6279.35		10,698		8,165		12,697			(2,616)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXN13P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	17,713	6227.42		397		302		482			(98)		77		0001
Purchased Call/S&P 500 INDEX/SPXN13V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	42,099	6329.94		960		812		1,115			(150)		193		0001
Purchased Call/S&P 500 INDEX/SPXN13X$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2025	08/12/2026	1	73,105	6445.76		1,477		1,281		1,631			(198)		340		0001
Purchased Call/S&P 500 INDEX/SPXN13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2025	08/13/2026	1	845,124	6466.58		7,860		6,842		8,489			(1,034)		3,938		0001
Purchased Call/S&P 500 INDEX/SPXN13U$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	101,888	6389.77		1,651		1,364		1,862			(289)		463		0001
Purchased Call/S&P 500 INDEX/SPXN13V$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	08/03/2026	1	665,339	6238.01		5,922		4,992		6,924			(968)		3,051		0001
Purchased Call/S&P 500 INDEX/SPXN13$$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	22,615	6309.62		504		408		589			(97)		102		0001
Purchased Call/S&P 500 INDEX/SPXD054$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/10/2026	1	843,949	6532.04		8,439		7,998		8,854			(462)		4,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN133S\W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	6	6309.62													0001
Purchased Call/S&P 500 INDEX/SPXO135\Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	22,019	6656.92		449		442		452			(9)		109		0001
Purchased Call/S&P 500 INDEX/SPXN13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/13/2026	1	1,297,133	6259.75		11,934		9,369		14,014			(2,634)		5,741		0001
Purchased Call/S&P 500 INDEX/SPXN13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/14/2025	07/14/2026	1	1,041,479	6268.56		9,373		7,385		10,825			(2,003)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXO135\O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	536,988	6693.75		5,316		5,214		5,222			(117)		2,655		0001
Purchased Call/S&P 500 INDEX/SPXO133\D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	900,951	6584.29		8,649		8,292		8,901			(424)		4,405		0001
Purchased Call/S&P 500 INDEX/SPXO131\D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	603,323	6415.54		5,973		5,529		6,558			(458)		2,899		0001
Purchased Call/S&P 500 INDEX/SPXN133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/17/2026	1	276,414	6296.79		5,501		4,416		6,433			(1,118)		1,232		0001
Purchased Call/S&P 500 INDEX/SPXN13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	08/04/2026	1	29	6329.94													0001
Purchased Call/S&P 500 INDEX/SPXN133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	760,446	6305.6		7,528		6,077		8,662			(1,464)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXO134\7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/18/2026	1	894,969	6631.96		8,055		7,854		8,075			(265)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXN130\J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	37,386	6263.26		602		466		714			(137)		164		0001
Purchased Call/S&P 500 INDEX/SPXN133S\V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	769,223	6309.62		7,615		6,168		8,748			(1,460)		3,458		0001
Purchased Call/S&P 500 INDEX/SPXN13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	11,113	6279.35		146		111		170			(35)		49		0001
Purchased Call/S&P 500 INDEX/SPXN13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2025	07/16/2026	1	1,159,892	6263.7		10,439		8,282		12,058			(2,174)		5,160		0001
Purchased Call/S&P 500 INDEX/SPXO137\E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	12	6643.7													0001
Purchased Call/S&P 500 INDEX/SPXD17Z\S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/16/2026	1	8,817	6263.7		195		155		230			(41)		39		0001
Purchased Call/S&P 500 INDEX/SPXE173\U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	70,878	6362.9		1,552		1,291		1,765			(264)		323		0001
Purchased Call/S&P 500 INDEX/SPXD17Z\F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	768,229	6243.76		7,375		5,831		8,605			(1,556)		3,412		0001
Purchased Call/S&P 500 INDEX/SPXD17Y\6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	237,862	6259.75		4,781		3,745		5,698			(1,064)		1,047		0001
Purchased Call/S&P 500 INDEX/SPXA21Z\2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2025	08/14/2026	1	227,313	6468.54		3,910		3,433		4,270			(503)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXE174\M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/07/2026	1	267,975	.6340		5,681		4,878		6,516			(840)		1,237		0001
Purchased Call/S&P 500 INDEX/SPXE176\1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/18/2025	08/18/2026	1	125,839	6449.15		2,253		1,992		2,471			(265)		591		0001
Purchased Call/S&P 500 INDEX/SPXE176\7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	1	677,564	6395.78		6,572		5,848		7,216			(738)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXB210\M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	08/21/2026	1	130,385	6370.17		2,321		2,083		2,619			(254)		615		0001
Purchased Call/S&P 500 INDEX/SPXD051\Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	58,090	6449.8		1,092		963		1,200			(137)		272		0001
Purchased Call/S&P 500 INDEX/SPXB210\J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	119,924	6411.37		2,243		1,989		2,506			(258)		564		0001
Purchased Call/S&P 500 INDEX/SPXB211\M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	09/15/2026	1	89,864	6615.28		2,004		1,927		2,058			(82)		440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB210$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2025	08/19/2026	1	678,707	6411.37		6,787		6,020		7,444			(781)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXE17B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2025	09/09/2026	1	33,877	6512.61		735		695		793			(42)		164		0001
Purchased Call/S&P 500 INDEX/SPXD17W$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	51,077	6229.98		1,103		848		1,330			(257)		224		0001
Purchased Call/S&P 500 INDEX/SPXE178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2025	08/28/2026	1	150,313	6501.86		2,585		2,377		2,788			(234)		717		0001
Purchased Call/S&P 500 INDEX/SPXO132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	09/09/2026	1	744,775	6512.61		7,448		7,037		7,821			(429)		3,615		0001
Purchased Call/S&P 500 INDEX/SPXO133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,427,917	6584.29		14,136		13,547		14,588			(699)		6,951		0001
Purchased Call/S&P 500 INDEX/SPXB212$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	09/25/2026	1	87,882	6604.72		1,819		1,809		1,884			(25)		436		0001
Purchased Call/S&P 500 INDEX/SPXA21Y$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	57,533	6243.76		972		769		1,148			(205)		256		0001
Purchased Call/S&P 500 INDEX/SPXE176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	33	6370.17													0001
Purchased Call/S&P 500 INDEX/SPXB212$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	09/29/2026	1	134,386	6661.21		3,037		3,037		3,049			(8)		671		0001
Purchased Call/S&P 500 INDEX/SPXO135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/23/2026	1	976	6656.92		13		12		13					5		0001
Purchased Call/S&P 500 INDEX/SPXN13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,649,291	6259.75		15,833		12,403		18,456			(3,523)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXD050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/11/2026	1	74,280	6373.45		1,322		1,144		1,496			(181)		345		0001
Purchased Call/S&P 500 INDEX/SPXN130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2025	07/09/2026	1	521,184	6263.26		4,586		3,550		5,431			(1,043)		2,291		0001
Purchased Call/S&P 500 INDEX/SPXN130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	621,394	6225.52		5,903		4,553		7,021			(1,359)		2,726		0001
Purchased Call/S&P 500 INDEX/SPXN13PS$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	159,083	6279.35		3,293		2,522		3,909			(796)		695		0001
Purchased Call/S&P 500 INDEX/SPXO132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	689,457	6495.15		6,412		6,041		6,810			(386)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXO135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	32	6664.36													0001
Purchased Call/S&P 500 INDEX/SPXO137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2025	09/30/2026	1	48,586	6688.46		1,049		1,049		1,044					243		0001
Purchased Call/S&P 500 INDEX/SPXN13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	07/28/2026	1	935,316	6389.77		8,418		6,957		9,344			(1,476)		4,247		0001
Purchased Call/S&P 500 INDEX/SPXD051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/15/2025	08/17/2026	1	920,138	6449.8		8,649		7,625		9,328			(1,084)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXE170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2025	07/17/2026	1	148,977	6297.36		3,307		2,648		3,851			(680)		664		0001
Purchased Call/S&P 500 INDEX/SPXN13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,791	6238.01		23		20		27			(4)		8		0001
Purchased Call/S&P 500 INDEX/SPXN13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2025	07/24/2026	1	1,629,649	6388.64		15,156		12,461		16,895			(2,790)		7,350		0001
Purchased Call/S&P 500 INDEX/SPXN13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	432,130	6389.45		8,686		7,479		9,852			(1,265)		1,994		0001
Purchased Call/S&P 500 INDEX/SPXN13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	2,086,988	6279.35		19,409		14,814		22,491			(4,746)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXN13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2025	07/02/2026	1	2	6227.42													0001
Purchased Call/S&P 500 INDEX/SPXN13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/06/2026	1	525,697	6279.35		5,047		3,865		5,861			(1,221)		2,298		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2025	08/21/2026	1	1,030,775	6370.17		9,380		8,419		10,298			(1,028)		4,863		0001
Purchased Call/S&P 500 INDEX/SPXE177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2025	08/24/2026	1	974,415	6466.91		8,867		7,988		9,465			(942)		4,619		0001
Purchased Call/S&P 500 INDEX/SPXB210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	16,316	6466.91		1,338		1,204		1,716			(143)		77		0001
Purchased Call/S&P 500 INDEX/SPX0133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/15/2025	09/15/2026	1	997,944	6615.28		9,281		8,923		9,399			(381)		4,886		0001
Purchased Call/S&P 500 INDEX/SPX0137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/28/2026	1	633,811	6643.7		6,085		6,068		6,094			(66)		3,160		0001
Purchased Call/S&P 500 INDEX/SPXB210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/14/2026	1	3,586	6449.8		47		42		52			(6)		17		0001
Purchased Call/S&P 500 INDEX/SPXN13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2025	08/05/2026	1	437,321	6299.19		4,329		3,674		4,965			(664)		2,012		0001
Purchased Call/S&P 500 INDEX/SPXN130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	07/01/2026	1	701,834	6198.01		6,457		4,856		7,724			(1,610)		3,040		0001
Purchased Call/S&P 500 INDEX/SPXN13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2025	07/30/2026	1	611,701	6362.9		5,750		4,784		6,381			(977)		2,787		0001
Purchased Call/S&P 500 INDEX/SPXN13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2025	08/07/2026	1	826,623	.6340		7,440		6,389		8,355			(1,101)		3,815		0001
Purchased Call/S&P 500 INDEX/SPXN13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,875,788	6238.01		18,570		15,630		21,675			(3,061)		8,559		0001
Purchased Call/S&P 500 INDEX/SPX0131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	755,508	6460.26		7,253		6,693		7,831			(631)		3,624		0001
Purchased Call/S&P 500 INDEX/SPX0133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/14/2026	1	101,451	6584.29		2,201		2,111		2,286			(108)		496		0001
Purchased Call/S&P 500 INDEX/SPX0136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	954,411	6637.97		8,494		8,377		8,579			(140)		4,733		0001
Purchased Call/S&P 500 INDEX/SPXE173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	99,164	6388.64		2,162		1,781		2,453			(395)		450		0001
Purchased Call/S&P 500 INDEX/SPXC05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/05/2026	1	80,109	6299.19		1,546		1,312		1,797			(237)		369		0001
Purchased Call/S&P 500 INDEX/SPX0135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	23,669	6693.75		518		508		512			(11)		117		0001
Purchased Call/S&P 500 INDEX/SPX0131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	09/01/2026	1	117,044	6460.26		2,470		2,279		2,703			(215)		561		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	1	13,281	6395.78		296		264		333			(33)		63		0001
Purchased Call/S&P 500 INDEX/SPXN13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	275,753	6238.01		5,543		4,665		6,600			(914)		1,258		0001
Purchased Call/S&P 500 INDEX/SPX0131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	09/02/2026	1	240	6415.54		3		3		3					1		0001
Purchased Call/S&P 500 INDEX/SPXN13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2025	07/17/2026	1	110,971	6297.36		1,465		1,173		1,684			(301)		495		0001
Purchased Call/S&P 500 INDEX/SPXN13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2025	07/29/2026	1	51,087	6370.86		1,052		873		1,193			(182)		232		0001
Purchased Call/S&P 500 INDEX/SPXN133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/21/2025	07/21/2026	1	30	6305.6													0001
Purchased Call/S&P 500 INDEX/SPX0136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/25/2026	1	734,918	6604.72		6,320		6,285		6,454			(87)		3,649		0001
Purchased Call/S&P 500 INDEX/SPX0137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,833,426	6643.7		17,601		17,552		17,635			(193)		9,104		0001
Purchased Call/S&P 500 INDEX/SPXB15WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	8,591	5828	203			15		343			(152)		12		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	22,045	5916.98	507			68		803			(379)		41		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXB05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	430,000	6380.81	2,064			11					(1,548)		195		0001
Purchased Call/S&P 500 INDEX/SPXB05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	572,000	6444.07	2,059			11					(1,544)		259		0001
Purchased Call/S&P 500 INDEX/SPXM13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	749,000	6732.16	3,296			645		1			(2,465)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXM13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	927,000	6686.63	3,430			817		5			(2,565)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/03/2024	12/01/2025	1	2,642	.6039	62			11		58			(47)		5		0001
Purchased Call/S&P 500 INDEX/SPXM13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	675,000	6674.24	3,105			721		4			(2,322)		1,629		0001
Purchased Call/S&P 500 INDEX/SPXM13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	644,000	6619.83	2,962			351					(2,216)		1,118		0001
Purchased Call/S&P 500 INDEX/SPXM13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	458,000	6723.66	2,107			395		1			(1,567)		996		0001
Purchased Call/S&P 500 INDEX/SPXM13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	930,000	6728.61	3,999			705		1			(2,991)		1,962		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	884,000	6677.63	3,801			733		2			(2,843)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXM13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	580,000	6698.73	2,552			509		1			(1,909)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXM13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,042,000	6612.71	4,585			1,095		8			(3,439)		2,544		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,343,000	6461.53	5,506			352					(4,130)		1,722		0001
Purchased Call/S&P 500 INDEX/SPXI00BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	470,000	6469.22	2,350			59					(1,763)		389		0001
Purchased Call/S&P 500 INDEX/SPXM13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	529,000	6688.14	2,169			376		1			(1,622)		1,108		0001
Purchased Call/S&P 500 INDEX/SPXM13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	901,000	6671.81	3,604			581		1			(2,703)		1,811		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	909,000	6656.73	4,000			644		1			(3,000)		1,827		0001
Purchased Call/S&P 500 INDEX/SPXM13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	660,000	6511.78	4,224			582		1			(3,159)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXM13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	451,000	.6713	1,984			357		1			(1,484)		959		0001
Purchased Call/S&P 500 INDEX/SPXI00CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	434,000	6483.76	2,040			51					(1,530)		359		0001
Purchased Call/S&P 500 INDEX/SPXB05WSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	456,000	6415.86	2,326			58					(1,739)		377		0001
Purchased Call/S&P 500 INDEX/SPXB05WSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	488,000	6469.71	1,952			43					(1,460)		383		0001
Purchased Call/S&P 500 INDEX/SPXI00LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	1	684,000	6500.48	3,694			794		2			(2,763)		1,591		0001
Purchased Call/S&P 500 INDEX/SPXM13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	571,000	6582.25	2,969			419		1			(2,221)		1,078		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/22/2025	1	1,118,558	.6487	4,176			244					(3,141)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXM13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	640,000	6729.75	2,816			508		1			(2,112)		1,361		0001
Purchased Call/S&P 500 INDEX/SPXM13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	1,550,000	6608.06	6,975			988		1			(5,231)		2,925		0001
Purchased Call/S&P 500 INDEX/SPXM13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,137,015	.6451	6,041			467					(4,531)		1,602		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	15,226	.6051	529			110		388			(397)		35		0001
Purchased Call/S&P 500 INDEX/SPXI00BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	485,000	6383.75	2,474			48					(1,850)		359		0001
Purchased Call/S&P 500 INDEX/SPXI00AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	1	577,000	6382.38	2,135								(1,597)		151		0001
Purchased Call/S&P 500 INDEX/SPXA21BSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	1,858,000	6501.71	10,033			1,226					(7,525)		3,262		0001
Purchased Call/S&P 500 INDEX/SPXB05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/04/2024	10/03/2025	1	400,000	6464.2	1,280			7					(960)		181		0001
Purchased Call/S&P 500 INDEX/SPXM13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	896,000	6612.31	4,480			518					(3,351)		1,538		0001
Purchased Call/S&P 500 INDEX/SPXM13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,685,000	6565.45	13,694			3,005		18			(10,270)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXM13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	968,000	6732.79	4,066			734		1			(3,049)		2,058		0001
Purchased Call/S&P 500 INDEX/SPXM13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	657,000	6486.06	4,468			978		7			(3,342)		1,538		0001
Purchased Call/S&P 500 INDEX/SPXM13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,020,000	6550.1	4,998			675		1			(3,738)		1,888		0001
Purchased Call/S&P 500 INDEX/SPXC055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	12/17/2025	1	611,000	6685.92	3,299			700		1			(2,468)		1,412		0001
Purchased Call/S&P 500 INDEX/SPXM13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,026,335	.6475	5,215			202					(3,911)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXM13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	689,000	6637.61	2,825			441		1			(2,119)		1,361		0001
Purchased Call/S&P 500 INDEX/SPXM13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,604,000	6612.71	7,218			1,724		12			(5,414)		3,916		0001
Purchased Call/S&P 500 INDEX/SPXM13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,026,000	6536.17	7,699			342					(5,774)		2,186		0001
Purchased Call/S&P 500 INDEX/SPXM13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,356,000	6692.51	6,373			1,275		4			(4,780)		3,032		0001
Purchased Call/S&P 500 INDEX/SPXM13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	1,352,000	6646.06	6,084			627					(4,563)		2,181		0001
Purchased Call/S&P 500 INDEX/SPXM13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,150,863	.6503	5,022			223					(3,766)		1,242		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,492,000	6344.65	8,504			709		1			(6,378)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXB05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/02/2024	10/02/2025	1	499,000	6394.68	1,697			5					(1,269)		185		0001
Purchased Call/S&P 500 INDEX/SPXI00CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	488,000	6507.02	2,098			70					(1,561)		460		0001
Purchased Call/S&P 500 INDEX/SPXM13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	592,000	6508.02	2,842			714		8			(2,125)		1,486		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,080,000	6704.61	4,644			929		3			(3,483)		2,415		0001
Purchased Call/S&P 500 INDEX/SPX9150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/28/2025	01/28/2026	1	28,935	6067.7	663			217		925			(445)		83		0001
Purchased Call/S&P 500 INDEX/SPX815ZS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/21/2025	01/21/2026	1	3,150	6049.24	72			22		92			(50)		9		0001
Purchased Call/S&P 500 INDEX/SPX9153S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2025	02/11/2026	1	4,866	.6063	117			43		150			(74)		15		0001
Purchased Call/S&P 500 INDEX/SPXM13T$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	929,000	6510.08	5,110			1,394		14			(3,710)		2,431		0001
Purchased Call/S&P 500 INDEX/SPX9154S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2025	02/19/2026	1	43,489	.6137	951			373		1,202			(580)		136		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13II/$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/22/2025	01/22/2026	1	625,000	6688.92		3,188		992		10			(2,192)		1,746		0001
Purchased Call/S&P 500 INDEX/SPXM13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/12/2025	02/12/2026	1	534,000	6657.17		2,563		946		33			(1,615)		1,624		0001
Purchased Call/S&P 500 INDEX/SPXM13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/24/2025	01/23/2026	1	1,409,000	6729.67		6,341		2,008		23			(4,337)		3,954		0001
Purchased Call/S&P 500 INDEX/SPXM13V$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/16/2025	01/16/2026	1	683,000	6525.14		3,552		1,056		32			(2,501)		1,858		0001
Purchased Call/S&P 500 INDEX/SPXM13WI$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/23/2025	01/23/2026	1	503,000	6739.76		2,364		747		7			(1,619)		1,412		0001
Purchased Call/S&P 500 INDEX/SPXN13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/25/2025	02/25/2026	1	591,000	6523.98		3,723		1,508		841			(2,214)		1,882		0001
Purchased Call/S&P 500 INDEX/SPXI00XS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/12/2025	03/12/2026	1	838,000	6153.63		8,967		4,002		41,867			(4,962)		2,800		0001
Purchased Call/S&P 500 INDEX/SPXI00IWSU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/11/2025	03/11/2026	1	541,000	6084.7		7,466		3,311		31,135			(4,152)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXN13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/28/2025	03/27/2026	1	1,239,000	6127.87		11,399		5,604		80,155			(5,825)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXM13Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/07/2025	02/06/2026	1	1,884,000	6631.6		8,855		3,148		65			(5,717)		5,600		0001
Purchased Call/S&P 500 INDEX/SPXM13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/03/2025	01/02/2026	1	1,423,000	6566.43		6,404		1,654		16			(4,750)		3,611		0001
Purchased Call/S&P 500 INDEX/SPXN134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/14/2025	03/13/2026	1	1,397,000	6188.74		14,669		6,642		63,881			(8,060)		4,682		0001
Purchased Call/S&P 500 INDEX/SPXI00X$O	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	03/13/2025	03/13/2026	1	565,000	6068.15		6,724		3,036		36,668			(3,703)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXM13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/31/2025	01/30/2026	1	1,457,000	6644.58		6,702		2,253		47			(4,456)		4,212		0001
Purchased Call/S&P 500 INDEX/SPXM13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/10/2025	01/09/2026	1	1,696,000	6424.31		10,006		2,780		157			(7,230)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXN133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/06/2025	03/06/2026	1	691,000	6312.37		6,772		2,926		11,800			(3,859)		2,266		0001
Purchased Call/S&P 500 INDEX/SPXN132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/26/2025	02/26/2026	1	411,000	6521.89		2,754		1,123		675			(1,630)		1,313		0001
Purchased Call/S&P 500 INDEX/SPXN133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/07/2025	03/09/2026	1	1,397,000	6341.45		14,389		6,303		26,369			(8,116)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXM13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/07/2025	01/07/2026	1	677,000	6514.71		3,317		896		10			(2,418)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXC05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2025	03/27/2026	1	843,000	6251.25		6,154		3,017		37,061			(3,153)		2,943		0001
Purchased Call/S&P 500 INDEX/SPXM13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/02/2025	01/02/2026	1	1,032,000	6417.26		7,224		1,861		108			(5,364)		2,619		0001
Purchased Call/S&P 500 INDEX/SPXN132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/28/2025	02/27/2026	1	1,770,000	6552.93		11,682		4,835		1,959			(6,868)		5,673		0001
Purchased Call/S&P 500 INDEX/SPXN13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/26/2025	03/26/2026	1	506,000	6283.42		3,593		1,742		18,704			(1,850)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXN136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/19/2025	03/19/2026	1	1,087,000	6242.82		8,913		4,150		40,979			(4,762)		3,709		0001
Purchased Call/S&P 500 INDEX/SPXN136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	03/21/2025	03/23/2026	1	1,685,000	6220.15		14,660		6,986		72,055			(7,709)		5,817		0001
Purchased Call/S&P 500 INDEX/SPXM13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	01/17/2025	01/16/2026	1	1,535,000	6611.32		6,908		2,059		33			(4,858)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXN131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/21/2025	02/20/2026	1	1,429,000	6596.4		7,574		2,987		340			(4,598)		4,472		0001
Purchased Call/S&P 500 INDEX/SPXN130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPR08K5P83	02/14/2025	02/13/2026	1	1,449,000	6719.98		6,955		2,615		62			(4,357)		4,422		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/16/2025	04/15/2026	1	7,750	.5400		161		87		316			(74)		28		0001
Purchased Call/S&P 500 INDEX/SPXC05ISP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2025	04/02/2026	1	656,000	6283.43		4,395		2,216		26,768			(2,180)		2,329		0001
Purchased Call/S&P 500 INDEX/SPXJ001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/09/2025	04/09/2026	1	643,000	6018.96		11,381		5,957		58,601			(5,426)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXJ003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2025	04/23/2026	1	500,000	5975.27		7,450		4,187		52,522			(3,266)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXC05NS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2025	05/14/2026	1	725,000	6564.33		3,988		2,472		18,771			(1,519)		2,852		0001
Purchased Call/S&P 500 INDEX/SPXN13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2025	06/11/2026	1	555,000	6717.81		2,664		1,857		11,145			(810)		2,315		0001
Purchased Call/S&P 500 INDEX/SPXN13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	846,000	6195.58		8,629		5,016		62,470			(3,617)		3,224		0001
Purchased Call/S&P 500 INDEX/SPXC05IW7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/26/2025	06/26/2026	1	497,000	6911.72		1,541		1,144		4,691			(405)		2,133		0001
Purchased Call/S&P 500 INDEX/SPXJ001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/11/2025	04/10/2026	1	1,185,000	5902.38		27,729		14,712		140,407			(13,103)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXN13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/24/2026	1	1,226,000	6135.75		14,099		8,029		97,338			(6,120)		4,605		0001
Purchased Call/S&P 500 INDEX/SPXN13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/01/2026	1	1,063,000	6332.11		9,673		5,697		55,469			(4,013)		4,060		0001
Purchased Call/S&P 500 INDEX/SPXC05QSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/29/2026	1	493,000	6586.16		2,909		1,934		14,516			(988)		2,003		0001
Purchased Call/S&P 500 INDEX/SPXN139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	1,271,000	5601.78		27,072		13,946		221,611			(13,204)		4,561		0001
Purchased Call/S&P 500 INDEX/SPXJ009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2025	06/04/2026	1	680,000	6639.54		3,740		2,535		15,607			(1,209)		2,797		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/01/2025	04/01/2026	1	734,000	6227.36		5,652		2,834		35,381			(2,818)		2,599		0001
Purchased Call/S&P 500 INDEX/SPXN13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	507,000	6278.88		5,070		3,045		31,825			(2,028)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXN131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2025	05/21/2026	1	520,000	6513.82		3,276		2,094		17,478			(1,185)		2,077		0001
Purchased Call/S&P 500 INDEX/SPXC05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	1,124,000	6643.59		5,732		3,599		20,315			(2,158)		4,432		0001
Purchased Call/S&P 500 INDEX/SPXN130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/26/2026	1	1,163,000	6953.96		3,838		2,857		9,604			(1,002)		4,992		0001
Purchased Call/S&P 500 INDEX/SPXN13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	676,000	5481.05		18,049		9,398		136,655			(8,654)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXN13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/12/2026	1	1,092,000	6715.13		4,368		3,082		23,840			(1,308)		4,564		0001
Purchased Call/S&P 500 INDEX/SPXC05QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	1,034,000	6606.31		6,101		4,067		28,727			(2,061)		4,201		0001
Purchased Call/S&P 500 INDEX/SPXN13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2025	05/08/2026	1	1,025,000	6282.5		10,353		6,298		66,419			(4,095)		3,979		0001
Purchased Call/S&P 500 INDEX/SPXD17JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2025	04/17/2026	1	1,536,000	5845.31		26,266		14,406		204,468			(11,945)		5,671		0001
Purchased Call/S&P 500 INDEX/SPXN13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/18/2026	1	1,409,000	6701.88		6,200		4,490		34,486			(1,742)		5,957		0001
Purchased Call/S&P 500 INDEX/SPXN13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,273,000	7037.98		6,620		5,700		13,917			(964)		5,875		0001
Purchased Call/S&P 500 INDEX/SPXO134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	09/21/2026	1	1,258,000	7344.12		7,296		7,136		7,082			(219)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXN13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2025	07/31/2026	1	580,000	6976.5		3,016		2,531		7,343			(504)		2,647		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/05/2025	09/04/2026	1	1,214,000	7175.02		5,220		4,901		10,806			(359)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2025	08/27/2026	1	638,000	7174.91		2,743		2,494		4,218			(256)		3,038		0001
Purchased Call/S&P 500 INDEX/SPXD055$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/17/2025	09/17/2026	1	586,000	7290.09		3,047		2,946		3,640			(109)		2,877		0001
Purchased Call/S&P 500 INDEX/SPX0132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2025	09/11/2026	1	1,026,000	7275.64		4,822		4,621		6,882			(238)		4,995		0001
Purchased Call/S&P 500 INDEX/SPXD055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2025	09/18/2026	1	536,000	7328.32		2,680		2,613		2,851			(88)		2,636		0001
Purchased Call/S&P 500 INDEX/SPXN13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/02/2026	1	1,004,000	7001.48		4,819		3,678		6,832			(1,178)		4,357		0001
Purchased Call/S&P 500 INDEX/SPXN13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/31/2026	1	1,008,000	6924.19		5,242		4,412		16,314			(864)		4,600		0001
Purchased Call/S&P 500 INDEX/SPX0136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/24/2026	1	629,000	7318.36		4,089		4,032		4,148			(67)		3,119		0001
Purchased Call/S&P 500 INDEX/SPXN130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	1,095,000	6942.06		6,242		4,889		12,557			(1,389)		4,821		0001
Purchased Call/S&P 500 INDEX/SPX0137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2025	09/25/2026	1	1,542,000	7334.64		9,252		9,226		9,967			(102)		7,657		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	353,681	100	3,183			575					(2,387)		752		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	557,274	100	5,851			260					(4,389)		601		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	472,878	100	4,776			618					(3,553)		857		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	293,401	100	3,198			599					(2,379)		638		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	231,870	100	2,319			275					(1,734)		403		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	240,515	100	2,549			140					(1,907)		288		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	19,352	100	182			42					(136)		47		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	304,036	100	3,314			598					(2,485)		646		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	424,575	100	4,458			921					(3,316)		969		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	238,477	100	2,480			544					(1,860)		558		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	506,033	100	5,718			1,422		512			(4,277)		1,263		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	424,678	100	4,629			344					(3,462)		588		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	409,988	100	4,223			515					(3,158)		720		0001
Purchased Call/S&P 500 INDEX/SPXD174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	514,000	100	4,061			102					(3,045)		425		0001
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	453,623	100	4,854			722					(3,611)		880		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	188,378	100	2,091			351					(1,555)		388		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	255,229	100	1,276			197					(954)		504		0001
Purchased Call/S&P 500 INDEX/SPXA21D$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	366,578	100	3,996			719					(2,989)		779		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	444,742	100	4,670			208					(3,502)		480		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	403,133	100	4,072			561					(3,045)		753		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	502,824	100	5,229			1,181					(3,890)		1,199		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	227,823	100	866			184					(648)		527		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	394,849	100	3,633			444					(2,724)		693		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	162,699	100	1,806			308					(1,351)		338		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,612	100	2,501			234					(1,871)		383		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	27,752	100	300			47					(225)		55		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	267,900	100	1,072			62					(801)		329		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	267,411	100	2,888			185					(2,166)		343		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	229,056	100	2,543			410					(1,907)		460		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	145,096	100	1,480			143					(1,107)		228		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	47,448	100	498			38					(373)		67		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	410,686	100	4,353			617					(3,265)		775		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	824,558	100	8,658			1,227					(6,493)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	612,939	100	6,129			511					(4,597)		893		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	211,819	100	2,266			144		75			(1,695)		272		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	342,862	100	1,783			241					(1,333)		634		0001
Purchased Call/S&P 500 INDEX/SPX1400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	292,047	100	3,066			613					(2,300)		653		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	37,714	100	415			104		80			(310)		95		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	287,148	100	3,072			601					(2,298)		638		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	283,459	100	3,061			590					(2,290)		625		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	543,280	100	2,662			415					(1,997)		1,073		0001
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	327,001	100	3,205			701					(2,397)		765		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	10,978	100	117			9					(88)		16		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261P$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	203,497	100	1,038			80					(776)		287		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	184,632	100	1,920			271					(1,436)		348		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	323,312	100	3,492			750					(2,612)		752		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	273,877	100	3,013			720					(2,259)		669		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	305,123	100	3,356			240					(2,497)		415		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	374,193	100	3,779			462					(2,835)		657		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	301,697	100	3,228			740					(2,414)		724		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	310,186	100	3,412			837		566			(2,538)		770		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	724,017	100	6,878			1,639					(5,144)		1,767		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	449,930	100	4,049			967					(3,037)		1,098		0001
Purchased Call/S&P 500 INDEX/SPXD177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	257,332	100	2,625			290					(1,952)		431		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	487,724	100	5,219			992					(3,903)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXD177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	306,710	100	2,883			297					(2,162)		495		0001
Purchased Call/S&P 500 INDEX/SPXC053$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	277,845	100	2,973			450					(2,224)		544		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	62,451	100	681			105					(509)		123		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	205,784	100	2,099			175					(1,574)		300		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	355,845	100	3,736			747					(2,802)		796		0001
Purchased Call/S&P 500 INDEX/SPXI00A$N	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/04/2024	10/03/2025	1	394,000	100	2,994			17					(2,246)		179		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	278,445	100	1,197			208					(896)		583		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	327,309	100	3,404			151					(2,546)		353		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	277,114	100	2,937			178					(2,197)		348		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	197,389	100	2,013			207					(1,506)		318		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	264,999	100	2,729			227					(2,042)		386		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	526,510	100	5,581			1,168					(4,174)		1,209		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	187,408	100	1,930			255					(1,444)		343		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	342,819	100	3,702			237					(2,777)		440		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	241,926	100	2,032			235					(1,520)		415		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	26,975	100	302			52					(226)		56		0001
Purchased Call/S&P 500 INDEX/SPXD174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	62,512	100	638			25					(477)		63		0001
Purchased Call/S&P 500 INDEX/SPXI100K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	408,190	100	4,449			784					(3,328)		861		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2025	1	289,600	100	2,896			263					(2,154)		442		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	238,724	100	2,698			626					(2,018)		576		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	170,154	100	647			25					(484)		172		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/29/2024	11/28/2025	1	416,977	100	4,587			739					(3,440)		838		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	66,340	100	683			24					(511)		65		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	133,473	100	1,375			186					(1,028)		247		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	416,803	100	4,251			438					(3,189)		672		0001
Purchased Call/S&P 500 INDEX/SPXI100LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	5,455	100	54			11					(40)		13		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	275,191	100	2,890			151					(2,149)		322		0001
Purchased Call/S&P 500 INDEX/SPX1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	340,220	100	3,538			776					(2,654)		796		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	157,537	100	1,560			176					(1,167)		267		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	154,535	100	1,669			268					(1,245)		311		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025	1	371,078	100	3,562			353					(2,664)		591		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	340,890	100	2,523			202					(1,887)		489		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	404,449	100	4,328			863					(3,237)		904		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	218,411	100	895			86					(670)		343		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	39,599	100	420			24					(314)		49		0001
Purchased Call/S&P 500 INDEX/SPXD174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	50,880	100	519			21					(388)		53		0001
Purchased Call/S&P 500 INDEX/SPXI100A$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/04/2024	10/03/2025	1	395,000	100	3,002			17					(2,252)		179		0001
Purchased Call/S&P 500 INDEX/SPX1402SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/20/2026	1	333,824	100	3,472			1,369					(2,108)		1,045		0001
Purchased Call/S&P 500 INDEX/SPX1400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2025	01/06/2026	1	338,723	100	3,590			959					(2,626)		878		0001
Purchased Call/S&P 500 INDEX/SPXC058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/17/2025	01/16/2026	1	262,068	100	2,752			820					(1,935)		713		0001
Purchased Call/S&P 500 INDEX/SPX1400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	414,211	100	4,184			1,187					(2,998)		1,106		0001
Purchased Call/S&P 500 INDEX/SPX140PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/14/2025	01/14/2026	1	253,521	100	2,586			748					(1,835)		683		0001
Purchased Call/S&P 500 INDEX/SPXC058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/21/2026	1	339,693	100	3,601			1,111					(2,486)		945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX2610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	02/18/2026	1	346,770	100		2,531		976					(1,554)		1,078		0001
Purchased Call/S&P 500 INDEX/SPX140PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2025	01/30/2026	1	422,345	100		4,519		1,515		390			(3,009)		1,221		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	02/23/2026	1	264,684	100		2,753		1,100					(1,658)		837		0001
Purchased Call/S&P 500 INDEX/SPX140SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	03/31/2026	1	447,226	100		3,623		1,806		13,873			(1,816)		1,579		0001
Purchased Call/S&P 500 INDEX/SPXC05DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	292,380	100		2,544		1,102					(1,447)		959		0001
Purchased Call/S&P 500 INDEX/SPX140PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/09/2026	1	244,451	100		2,567		926		125			(1,644)		735		0001
Purchased Call/S&P 500 INDEX/SPX140SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/30/2026	1	215,646	100		1,768		877		7,393			(896)		759		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/05/2026	1	218,607	100		2,405		636					(1,769)		563		0001
Purchased Call/S&P 500 INDEX/SPX2610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/06/2025	02/06/2026	1	221,308	100		2,390		847					(1,545)		658		0001
Purchased Call/S&P 500 INDEX/SPXC058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/20/2026	1	134,976	100		1,431		438					(995)		374		0001
Purchased Call/S&P 500 INDEX/SPX140PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2025	02/03/2026	1	309,660	100		3,190		1,098					(2,088)		910		0001
Purchased Call/S&P 500 INDEX/SPXC05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/16/2026	1	253,420	100		1,951		892		1,258			(1,063)		857		0001
Purchased Call/S&P 500 INDEX/SPX140PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/04/2025	02/04/2026	1	264,310	100		2,802		972					(1,827)		780		0001
Purchased Call/S&P 500 INDEX/SPXC05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2025	03/26/2026	1	153,074	100		1,332		646		2,313			(686)		533		0001
Purchased Call/S&P 500 INDEX/SPXC059B8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/23/2026	1	126,103	100		1,324		419					(906)		354		0001
Purchased Call/S&P 500 INDEX/SPXC05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/24/2025	02/24/2026	1	220,107	100		2,245		903		191			(1,341)		698		0001
Purchased Call/S&P 500 INDEX/SPXC05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/23/2026	1	300,459	100		2,524		1,203		2,359			(1,327)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXC058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	372,222	100		3,908		1,165					(2,749)		1,012		0001
Purchased Call/S&P 500 INDEX/SPXC05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/11/2025	02/11/2026	1	255,416	100		2,784		1,020					(1,762)		774		0001
Purchased Call/S&P 500 INDEX/SPXC05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/09/2026	1	280,868	100		2,444		1,070		2,575			(1,378)		930		0001
Purchased Call/S&P 500 INDEX/SPX140PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2025	01/29/2026	1	294,068	100		3,088		1,021		485			(2,064)		847		0001
Purchased Call/S&P 500 INDEX/SPX140PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	302,741	100		3,209		1,141					(2,072)		900		0001
Purchased Call/S&P 500 INDEX/SPX140PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/05/2025	02/05/2026	1	298,961	100		2,960		1,035					(1,922)		885		0001
Purchased Call/S&P 500 INDEX/SPXC059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2025	01/26/2026	1	241,187	100		2,532		816					(1,718)		686		0001
Purchased Call/S&P 500 INDEX/SPXC05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	170,482	100		1,432		676		125			(759)		583		0001
Purchased Call/S&P 500 INDEX/SPX140SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2025	02/26/2026	1	350,757	100		3,472		1,416		1,436			(2,055)		1,121		0001
Purchased Call/S&P 500 INDEX/SPX2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/02/2025	01/02/2026	1	157,498	100		1,654		426		938			(1,228)		400		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140S$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	125,345	100		1,028		505		3,965			(525)		438		0001
Purchased Call/S&P 500 INDEX/SPXC05B$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/20/2026	1	211,086	100		2,259		888					(1,374)		661		0001
Purchased Call/S&P 500 INDEX/SPXI00W$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	03/10/2026	1	418,964	100		3,519		1,551		3,979			(1,967)		1,391		0001
Purchased Call/S&P 500 INDEX/SPXC05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	247,538	100		2,154		933					(1,225)		812		0001
Purchased Call/S&P 500 INDEX/SPXC05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	03/18/2026	1	236,421	100		1,986		919		1,064			(1,066)		804		0001
Purchased Call/S&P 500 INDEX/SPXC05F$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	270,515	100		2,272		1,073		937			(1,205)		926		0001
Purchased Call/S&P 500 INDEX/SPXC05C$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/20/2026	1	214,347	100		2,186		862					(1,327)		671		0001
Purchased Call/S&P 500 INDEX/SPX140S$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2025	03/27/2026	1	206,329	100		1,774		870		4,312			(909)		720		0001
Purchased Call/S&P 500 INDEX/SPX140RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2025	03/19/2026	1	243,436	100		1,996		929		945			(1,066)		831		0001
Purchased Call/S&P 500 INDEX/SPXC05B$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/17/2026	1	158,834	100		1,715		657					(1,063)		492		0001
Purchased Call/S&P 500 INDEX/SPX1402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2025	02/13/2026	1	156,233	100		1,672		627					(1,049)		477		0001
Purchased Call/S&P 500 INDEX/SPX1402$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	03/02/2026	1	386,042	100		3,590		1,503		3,773			(2,093)		1,250		0001
Purchased Call/S&P 500 INDEX/SPXI00U$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2025	02/27/2026	1	208,889	100		2,047		845		1,794			(1,206)		670		0001
Purchased Call/S&P 500 INDEX/SPX140S$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2025	03/27/2026	1	263,743	100		2,163		1,063		9,074			(1,105)		921		0001
Purchased Call/S&P 500 INDEX/SPX1402$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	554,966	100		5,605		1,557					(4,050)		1,460		0001
Purchased Call/S&P 500 INDEX/SPX1402$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	334,381	100		3,110		1,287		1,494			(1,828)		1,072		0001
Purchased Call/S&P 500 INDEX/SPX1402$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/25/2025	02/25/2026	1	187,754	100		1,239		502		182			(737)		598		0001
Purchased Call/S&P 500 INDEX/SPX1402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/12/2025	02/12/2026	1	275,213	100		2,917		1,077					(1,838)		837		0001
Purchased Call/S&P 500 INDEX/SPX1402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/10/2025	02/10/2026	1	184,168	100		1,989		723					(1,264)		556		0001
Purchased Call/S&P 500 INDEX/SPXC05E$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	210,770	100		1,602		725		2,759			(880)		706		0001
Purchased Call/S&P 500 INDEX/SPXC057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/15/2025	01/15/2026	1	164,942	100		1,765		515					(1,247)		447		0001
Purchased Call/S&P 500 INDEX/SPX140S$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2025	03/25/2026	1	272,567	100		2,426		1,169		3,894			(1,256)		946		0001
Purchased Call/S&P 500 INDEX/SPX1402$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2025	02/27/2026	1	207,936	100		1,934		800		1,365			(1,137)		666		0001
Purchased Call/S&P 500 INDEX/SPXC05A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	01/30/2026	1	171,779	100		1,821		612		216			(1,211)		497		0001
Purchased Call/S&P 500 INDEX/SPX1402$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/09/2026	1	455,578	100		4,601		1,278					(3,325)		1,198		0001
Purchased Call/S&P 500 INDEX/SPX2610$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	03/05/2025	03/05/2026	1	262,452	100		2,441		1,042					(1,398)		858		0001
Purchased Call/S&P 500 INDEX/SPX140R$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2025	03/20/2026	1	318,201	100		2,641		1,244		1,504			(1,404)		1,089		0001
Purchased Call/S&P 500 INDEX/SPX1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/09/2026	1	374,992	100		3,825		1,051		351			(2,769)		986		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/16/2026	1	198,959	100		2,069		617					(1,455)		541		0001
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	150,229	100		1,653		427					(1,226)		381		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/31/2025	01/30/2026	1	284,804	100		3,047		1,024		340			(2,026)		823		0001
Purchased Call/S&P 500 INDEX/SPX140PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/27/2026	1	171,280	100		1,747		568		205			(1,177)		489		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/13/2025	01/13/2026	1	396,400	100		4,043		1,158					(2,880)		1,063		0001
Purchased Call/S&P 500 INDEX/SPX140PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/06/2026	1	166,930	100		1,753		623					(1,132)		496		0001
Purchased Call/S&P 500 INDEX/SPXC05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	02/19/2026	1	170,315	100		1,771		688					(1,082)		531		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	326,612	100		3,593		1,351					(2,250)		997		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/24/2025	01/23/2026	1	367,132	100		3,928		1,244					(2,687)		1,030		0001
Purchased Call/S&P 500 INDEX/SPX140RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2025	03/04/2026	1	189,613	100		1,744		740					(1,004)		618		0001
Purchased Call/S&P 500 INDEX/SPXI00WSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2025	03/11/2026	1	311,454	100		2,554		1,133		6,118			(1,420)		1,037		0001
Purchased Call/S&P 500 INDEX/SPX2610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/03/2025	01/02/2026	1	208,158	100		2,269		586					(1,683)		528		0001
Purchased Call/S&P 500 INDEX/SPX1400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2025	01/07/2026	1	320,892	100		3,434		927					(2,502)		836		0001
Purchased Call/S&P 500 INDEX/SPX140SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2025	03/24/2026	1	356,458	100		3,101		1,487		4,423			(1,614)		1,234		0001
Purchased Call/S&P 500 INDEX/SPXC059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2025	01/23/2026	1	335,464	100		3,556		1,123					(2,436)		941		0001
Purchased Call/S&P 500 INDEX/SPXC05CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/03/2025	03/03/2026	1	227,740	100		2,186		922		187			(1,264)		740		0001
Purchased Call/S&P 500 INDEX/SPX140RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/12/2025	03/12/2026	1	315,742	100		2,494		1,113		5,375			(1,380)		1,055		0001
Purchased Call/S&P 500 INDEX/SPXC05BS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/13/2026	1	180,946	100		1,990		748					(1,247)		552		0001
Purchased Call/S&P 500 INDEX/SPXC05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2025	03/13/2026	1	267,191	100		2,031		917		5,100			(1,118)		896		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	01/28/2025	01/28/2026	1	166,291	100		1,164		382					(781)		477		0001
Purchased Call/S&P 500 INDEX/SPXC05ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/17/2025	03/17/2026	1	263,691	100		2,136		983		731			(1,153)		894		0001
Purchased Call/S&P 500 INDEX/SPXC05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2025	03/13/2026	1	310,659	100		2,423		1,097		3,664			(1,331)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXC05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2025	02/02/2026	1	199,654	100		2,136		730		623			(1,409)		584		0001
Purchased Call/S&P 500 INDEX/SPXI00VSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2025	03/06/2026	1	234,875	100		1,996		863					(1,138)		770		0001
Purchased Call/S&P 500 INDEX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	02/14/2025	02/13/2026	1	268,551	100		2,954		1,111					(1,850)		820		0001
Purchased Call/S&P 500 INDEX/SPX140PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2025	01/16/2026	1	424,442	100		4,499		1,337					(3,168)		1,154		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2025	01/08/2026	1	448,787	100		4,578		1,248					(3,323)		1,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2025	01/22/2026	1	442,060	100		4,730		1,472					(3,253)		1,235		0001
Purchased Call/S&P 500 INDEX/SPX140TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	286,278	100		2,061		1,198		9,637			(864)		1,091		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	46,381	100		408		253		1,417			(155)		182		0001
Purchased Call/S&P 500 INDEX/SPX140SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	12,432	100		91		48		497			(43)		45		0001
Purchased Call/S&P 500 INDEX/SPX140TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	101,770	100		1,150		643		5,612			(507)		380		0001
Purchased Call/S&P 500 INDEX/SPX140USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	179,737	100		1,618		1,087		4,107			(532)		736		0001
Purchased Call/S&P 500 INDEX/SPX140USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	126,801	100		2,206		1,432		6,496			(788)		508		0001
Purchased Call/S&P 500 INDEX/SPX140VS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	81,524	100		1,272		921		2,742			(357)		345		0001
Purchased Call/S&P 500 INDEX/SPX140US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2025	06/05/2026	1	202,354	100		1,801		1,232		4,695			(577)		834		0001
Purchased Call/S&P 500 INDEX/SPX140SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	497	100		7		3		26			(3)		2		0001
Purchased Call/S&P 500 INDEX/SPX261SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	24,558	100		489		363		1,029			(129)		105		0001
Purchased Call/S&P 500 INDEX/SPX140USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/15/2026	1	226,185	100		2,036		1,441		5,338			(605)		951		0001
Purchased Call/S&P 500 INDEX/SPXJ002SP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	261,326	100		1,725		946		8,981			(784)		965		0001
Purchased Call/S&P 500 INDEX/SPX261RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	176,151	100		2,924		2,006		7,594			(932)		726		0001
Purchased Call/S&P 500 INDEX/SPX140USQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	174,035	100		1,566		1,105		4,249			(469)		727		0001
Purchased Call/S&P 500 INDEX/SPX140TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	485,991	100		2,624		1,417		14,302			(1,208)		1,785		0001
Purchased Call/S&P 500 INDEX/SPX140TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	239,267	100		1,699		901		9,232			(803)		868		0001
Purchased Call/S&P 500 INDEX/SPX261SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	77,630	100		1,056		786		2,418			(276)		333		0001
Purchased Call/S&P 500 INDEX/SPX140TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	43,035	100		572		339		2,052			(235)		166		0001
Purchased Call/S&P 500 INDEX/SPX261SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	174,489	100		1,588		1,150		3,713			(446)		738		0001
Purchased Call/S&P 500 INDEX/SPXJ003SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	1,596	100		15		8		71			(6)		6		0001
Purchased Call/S&P 500 INDEX/SPX261RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/10/2025	06/10/2026	1	163,616	100		1,456		1,011		3,962			(447)		681		0001
Purchased Call/S&P 500 INDEX/SPX261RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	104,343	100		699		460		2,145			(239)		423		0001
Purchased Call/S&P 500 INDEX/SPX140SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	324,638	100		2,078		1,059		12,906			(1,025)		1,152		0001
Purchased Call/S&P 500 INDEX/SPX140USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/27/2025	05/27/2026	1	87,113	100		793		520		2,458			(274)		352		0001
Purchased Call/S&P 500 INDEX/SPX261RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/21/2025	05/21/2026	1	42,731	100		650		415		1,761			(235)		171		0001
Purchased Call/S&P 500 INDEX/SPX140TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	3,219	100		35		19		179			(17)		12		0001
Purchased Call/S&P 500 INDEX/SPXC050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	39,992	100		788		525		1,948			(266)		162		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX140USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	219,473	100		3,182		2,065		9,277			(1,137)		879		0001
Purchased Call/S&P 500 INDEX/SPX261SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	132,123	100		2,378		1,743		5,242			(639)		565		0001
Purchased Call/S&P 500 INDEX/SPX261RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/28/2025	05/28/2026	1	53,982	100		988		650		2,757			(338)		219		0001
Purchased Call/S&P 500 INDEX/SPX140US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	5,120	100		81		53		229			(29)		20		0001
Purchased Call/S&P 500 INDEX/SPX261SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	102,448	100		912		679		2,185			(238)		440		0001
Purchased Call/S&P 500 INDEX/SPX261SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/18/2026	1	244,159	100		2,222		1,609		5,166			(624)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXJ004SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2025	04/28/2026	1	196,157	100		1,452		836		7,229			(616)		744		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	90,875	100		1,608		1,108		4,106			(508)		377		0001
Purchased Call/S&P 500 INDEX/SPXC05SSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	197,990	100		1,782		1,232		4,116			(552)		823		0001
Purchased Call/S&P 500 INDEX/SPXJ004SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	87,509	100		1,295		742		5,791			(558)		331		0001
Purchased Call/S&P 500 INDEX/SPX140TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	212,373	100		1,402		788		7,463			(614)		796		0001
Purchased Call/S&P 500 INDEX/SPXC05TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	65,188	100		1,036		722		2,327			(315)		272		0001
Purchased Call/S&P 500 INDEX/SPX261RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	06/01/2026	1	174,163	100		1,533		1,026		4,173			(514)		712		0001
Purchased Call/S&P 500 INDEX/SPX140TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	18,650	100		287		166		1,142			(121)		71		0001
Purchased Call/S&P 500 INDEX/SPX140USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	93,829	100		1,361		960		3,415			(407)		392		0001
Purchased Call/S&P 500 INDEX/SPXJ005SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2025	05/08/2026	1	372,829	100		2,908		1,764		12,853			(1,155)		1,447		0001
Purchased Call/S&P 500 INDEX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	141,662	100		1,261		802		3,625			(459)		565		0001
Purchased Call/S&P 500 INDEX/SPXJ002S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	14,208	100		173		94		883			(79)		52		0001
Purchased Call/S&P 500 INDEX/SPXJ003SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	200,995	100		1,427		810		7,489			(622)		755		0001
Purchased Call/S&P 500 INDEX/SPX261RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/05/2025	06/05/2026	1	3,565	100		65		45		147			(21)		15		0001
Purchased Call/S&P 500 INDEX/SPXC05SSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/09/2026	1	35,972	100		586		405		1,350			(182)		149		0001
Purchased Call/S&P 500 INDEX/SPXJ002SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	260,641	100		1,720		944		9,212			(782)		962		0001
Purchased Call/S&P 500 INDEX/SPXJ000SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	313,446	100		2,037		1,050		13,344			(994)		1,125		0001
Purchased Call/S&P 500 INDEX/SPXJ001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	352,249	100		2,571		1,381		14,022			(1,191)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXD17PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2025	06/03/2026	1	82,632	100		744		502		1,601			(242)		339		0001
Purchased Call/S&P 500 INDEX/SPXC05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	210,417	100		1,873		1,181		4,440			(699)		835		0001
Purchased Call/S&P 500 INDEX/SPXC05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	339,816	100		2,956		1,856		10,177			(1,113)		1,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/15/2026	1	184,092	100		3,001		2,124		6,298			(891)		774		0001
Purchased Call/S&P 500 INDEX/SPX261SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	44,514	100		703		513		1,556			(191)		190		0001
Purchased Call/S&P 500 INDEX/SPXJ002SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	10,306	100		111		62		591			(49)		38		0001
Purchased Call/S&P 500 INDEX/SPXJ003SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	289,330	100		2,083		1,186		10,715			(904)		1,087		0001
Purchased Call/S&P 500 INDEX/SPX261RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	193,179	100		1,739		1,193		4,878			(554)		796		0001
Purchased Call/S&P 500 INDEX/SPXC05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/10/2026	1	91,977	100		1,527		1,060		3,605			(469)		383		0001
Purchased Call/S&P 500 INDEX/SPXD17PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	11,807	100		202		134		562			(69)		48		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	154,542	100		2,009		1,261		6,385			(756)		609		0001
Purchased Call/S&P 500 INDEX/SPX261SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	74,346	100		1,160		824		2,755			(337)		313		0001
Purchased Call/S&P 500 INDEX/SPXJ004SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	37,914	100		489		287		1,911			(204)		145		0001
Purchased Call/S&P 500 INDEX/SPXJ006S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	232,546	100		1,814		1,103		7,956			(718)		903		0001
Purchased Call/S&P 500 INDEX/SPX140US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	138,632	100		1,248		880		3,366			(374)		579		0001
Purchased Call/S&P 500 INDEX/SPX140USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	271,884	100		3,942		2,574		11,811			(1,393)		1,098		0001
Purchased Call/S&P 500 INDEX/SPX140USY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2025	06/17/2026	1	119,960	100		2,099		1,502		4,981			(604)		506		0001
Purchased Call/S&P 500 INDEX/SPX140SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2025	04/02/2026	1	32,385	100		279		140		1,040			(138)		115		0001
Purchased Call/S&P 500 INDEX/SPX140TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2025	05/06/2026	1	149,933	100		1,139		681		4,933			(459)		579		0001
Purchased Call/S&P 500 INDEX/SPXC05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2025	06/29/2026	1	312,146	100		2,778		2,074		5,410			(719)		1,347		0001
Purchased Call/S&P 500 INDEX/SPX140USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	135,002	100		1,148		745		3,797			(410)		540		0001
Purchased Call/S&P 500 INDEX/SPXJ005SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2025	05/07/2026	1	296,384	100		2,223		1,335		10,293			(889)		1,148		0001
Purchased Call/S&P 500 INDEX/SPX140SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/07/2025	04/07/2026	1	298,505	100		1,910		989		12,116			(921)		1,074		0001
Purchased Call/S&P 500 INDEX/SPXJ003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2025	04/24/2026	1	18,686	100		273		155		1,253			(119)		70		0001
Purchased Call/S&P 500 INDEX/SPX140USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	13,778	100		214		139		647			(76)		55		0001
Purchased Call/S&P 500 INDEX/SPX140SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	278,790	100		1,756		914		11,245			(842)		1,006		0001
Purchased Call/S&P 500 INDEX/SPX140TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	55,360	100		797		474		2,605			(323)		213		0001
Purchased Call/S&P 500 INDEX/SPX140SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2026	1	52,623	100		647		337		3,561			(310)		190		0001
Purchased Call/S&P 500 INDEX/SPX140US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	17,655	100		155		97		526			(59)		70		0001
Purchased Call/S&P 500 INDEX/SPX140SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	15,261	100		166		88		871			(79)		55		0001
Purchased Call/S&P 500 INDEX/SPX140SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	964	100		17		9		53			(9)		3		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/24/2025	06/24/2026	1	107,661	100		990		726		2,318			(266)		460		0001
Purchased Call/S&P 500 INDEX/SPX140SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2025	04/01/2026	1	147,749	100		1,212		607		4,482			(604)		523		0001
Purchased Call/S&P 500 INDEX/SPX140TS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	45,811	100		646		345		3,093			(303)		167		0001
Purchased Call/S&P 500 INDEX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2025	05/15/2026	1	303,818	100		2,005		1,255		7,091			(758)		1,198		0001
Purchased Call/S&P 500 INDEX/SPX140TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2025	04/30/2026	1	47,144	100		622		362		2,584			(261)		180		0001
Purchased Call/S&P 500 INDEX/SPX140USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2025	06/02/2026	1	87,526	100		1,348		906		3,105			(443)		359		0001
Purchased Call/S&P 500 INDEX/SPXD17PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/27/2025	05/27/2026	1	89,292	100		1,545		1,013		3,782			(533)		361		0001
Purchased Call/S&P 500 INDEX/SPX261RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	209,154	100		1,841		1,227		5,368			(622)		850		0001
Purchased Call/S&P 500 INDEX/SPX140TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	146,092	100		1,841		977		9,032			(870)		530		0001
Purchased Call/S&P 500 INDEX/SPXC05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/18/2026	1	70,550	100		1,143		721		2,583			(427)		280		0001
Purchased Call/S&P 500 INDEX/SPX261RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/12/2025	06/12/2026	1	269,160	100		2,422		1,704		6,369			(730)		1,125		0001
Purchased Call/S&P 500 INDEX/SPX140US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2025	06/01/2026	1	57,873	100		972		651		2,430			(326)		237		0001
Purchased Call/S&P 500 INDEX/SPX261SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2025	06/26/2026	1	82,285	100		741		551		1,763			(193)		353		0001
Purchased Call/S&P 500 INDEX/SPXJ002SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	34,259	100		199		111		1,257			(88)		128		0001
Purchased Call/S&P 500 INDEX/SPXJ004ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2025	05/01/2026	1	206,049	100		1,566		920		6,854			(652)		787		0001
Purchased Call/S&P 500 INDEX/SPXJ002SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2025	04/21/2026	1	78,219	100		375		209		2,446			(167)		292		0001
Purchased Call/S&P 500 INDEX/SPXC05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	31,363	100		489		301		1,430			(189)		123		0001
Purchased Call/S&P 500 INDEX/SPX261RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/04/2025	06/04/2026	1	180,655	100		1,301		881		3,740			(421)		743		0001
Purchased Call/S&P 500 INDEX/SPXC050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	05/20/2026	1	190,820	100		2,862		1,821		7,373			(1,043)		761		0001
Purchased Call/S&P 500 INDEX/SPX261RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	76,045	100		1,262		866		3,142			(402)		313		0001
Purchased Call/S&P 500 INDEX/SPXC05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	106,348	100		1,383		868		3,901			(520)		419		0001
Purchased Call/S&P 500 INDEX/SPX261RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/16/2025	06/16/2026	1	331,806	100		3,019		2,146		7,514			(877)		1,398		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	145,786	100		2,012		1,341		5,837			(680)		592		0001
Purchased Call/S&P 500 INDEX/SPX140TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2025	04/28/2026	1	108,433	100		1,366		787		5,878			(580)		411		0001
Purchased Call/S&P 500 INDEX/SPX140TS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/10/2026	1	355,787	100		2,491		1,321		13,708			(1,177)		1,290		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	6,608	100		70		38		336			(32)		24		0001
Purchased Call/S&P 500 INDEX/SPXJ006SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	101,735	100		794		485		3,343			(311)		398		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	24,583	100		452		339		974			(114)		106		0001
Purchased Call/S&P 500 INDEX/SPXC05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/15/2026	1	315,068	100		2,773		1,741		8,533			(1,044)		1,242		0001
Purchased Call/S&P 500 INDEX/SPX261SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2025	06/22/2026	1	121,631	100		1,107		805		2,471			(308)		518		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/02/2026	1	16,532	100		107		55		636			(53)		59		0001
Purchased Call/S&P 500 INDEX/SPX140US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	141,881	100		1,206		783		3,986			(431)		568		0001
Purchased Call/S&P 500 INDEX/SPXC05TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2025	06/12/2026	1	21,894	100		390		274		877			(117)		91		0001
Purchased Call/S&P 500 INDEX/SPXC05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/04/2026	1	13,089	100		240		162		516			(77)		54		0001
Purchased Call/S&P 500 INDEX/SPXJ006S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/11/2026	1	135,250	100		1,677		1,026		6,582			(658)		529		0001
Purchased Call/S&P 500 INDEX/SPX261SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/17/2025	06/17/2026	1	277,480	100		2,497		1,787		6,282			(718)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXJ001SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/14/2025	04/14/2026	1	22,639	100		337		181		1,595			(156)		83		0001
Purchased Call/S&P 500 INDEX/SPXD17PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2025	05/29/2026	1	211,041	100		1,878		1,249		5,905			(638)		857		0001
Purchased Call/S&P 500 INDEX/SPX140US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2025	05/22/2026	1	177,069	100		1,541		997		4,789			(553)		709		0001
Purchased Call/S&P 500 INDEX/SPX140TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/04/2026	1	296,771	100		2,315		1,371		9,496			(952)		1,141		0001
Purchased Call/S&P 500 INDEX/SPX140SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2025	04/10/2026	1	519,551	100		3,533		1,869		20,510			(1,675)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXC05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2025	06/26/2026	1	113,655	100		1,637		1,218		3,241			(427)		488		0001
Purchased Call/S&P 500 INDEX/SPX261RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/08/2026	1	216,450	100		1,948		1,342		5,386			(616)		897		0001
Purchased Call/S&P 500 INDEX/SPXC05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2025	05/21/2026	1	335,481	100		2,952		1,887		9,431			(1,068)		1,340		0001
Purchased Call/S&P 500 INDEX/SPX140TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/13/2026	1	207,628	100		1,474		788		7,951			(691)		759		0001
Purchased Call/S&P 500 INDEX/SPX140TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2025	05/05/2026	1	213,209	100		1,684		1,002		6,276			(683)		822		0001
Purchased Call/S&P 500 INDEX/SPXJ000S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2025	04/06/2026	1	5,789	100		61		31		348			(30)		21		0001
Purchased Call/S&P 500 INDEX/SPX140TSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2025	04/23/2026	1	50,426	100		696		391		3,160			(305)		189		0001
Purchased Call/S&P 500 INDEX/SPXJ002SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	445,230	100		2,939		1,612		14,582			(1,336)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXJ003SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	37,784	100		559		318		2,441			(243)		142		0001
Purchased Call/S&P 500 INDEX/SPXJ006S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	154,927	100		1,208		735		5,234			(478)		601		0001
Purchased Call/S&P 500 INDEX/SPXJ003SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/24/2026	1	161,761	100		1,165		663		5,961			(506)		608		0001
Purchased Call/S&P 500 INDEX/SPX140S$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2025	04/02/2026	1	222,679	100		980		499		6,078			(483)		791		0001
Purchased Call/S&P 500 INDEX/SPXC05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/03/2025	06/03/2026	1	23,575	100		380		256		658			(124)		97		0001
Purchased Call/S&P 500 INDEX/SPXD17TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/25/2026	1	78,104	100		1,406		1,034		2,810			(374)		335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/16/2026	1	246,134	100		1,649		895		9,568			(755)		906		0001
Purchased Call/S&P 500 INDEX/SPXJ002S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	1,033	100		14		8		62			(6)		4		0001
Purchased Call/S&P 500 INDEX/SPXJ002T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/20/2026	1	132,180	100		872		482		4,440			(394)		492		0001
Purchased Call/S&P 500 INDEX/SPXJ003S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	04/27/2026	1	184,754	100		1,330		762		6,822			(573)		699		0001
Purchased Call/S&P 500 INDEX/SPXC05T5N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/11/2025	06/11/2026	1	305,079	100		2,685		1,871		6,020			(816)		1,272		0001
Purchased Call/S&P 500 INDEX/SPX261S5C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2025	06/26/2026	1	253,994	100		2,311		1,716		5,448			(608)		1,090		0001
Purchased Call/S&P 500 INDEX/SPX140S5K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2025	04/02/2026	1	345,895	100		2,594		1,319		10,801			(1,283)		1,228		0001
Purchased Call/S&P 500 INDEX/SPX140T50	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	435,044	100		3,393		1,998		12,649			(1,408)		1,662		0001
Purchased Call/S&P 500 INDEX/SPX140T5Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2025	05/14/2026	1	354,349	100		1,772		1,098		7,054			(675)		1,394		0001
Purchased Call/S&P 500 INDEX/SPX140V55	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/25/2025	06/25/2026	1	195,161	100		1,835		1,349		4,340			(488)		836		0001
Purchased Call/S&P 500 INDEX/SPXJ006S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2025	05/08/2026	1	126,100	100		1,463		890		6,026			(579)		489		0001
Purchased Call/S&P 500 INDEX/SPX140USB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/22/2026	1	60,676	100		516		335		1,727			(184)		243		0001
Purchased Call/S&P 500 INDEX/SPX140VS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/18/2026	1	111,977	100		1,870		1,354		4,179			(525)		473		0001
Purchased Call/S&P 500 INDEX/SPX140VS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	158,063	100		1,454		1,050		3,535			(414)		668		0001
Purchased Call/S&P 500 INDEX/SPX140VS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/22/2026	1	49,790	100		831		605		1,792			(231)		212		0001
Purchased Call/S&P 500 INDEX/SPX140US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	18,128	100		341		246		774			(97)		77		0001
Purchased Call/S&P 500 INDEX/SPX140SSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2025	04/09/2026	1	272,719	100		1,336		699		7,276			(637)		986		0001
Purchased Call/S&P 500 INDEX/SPX261RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/05/2026	1	45,799	100		412		283		1,148			(131)		189		0001
Purchased Call/S&P 500 INDEX/SPX140T5K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2025	04/29/2026	1	164,090	100		1,214		702		5,679			(512)		624		0001
Purchased Call/S&P 500 INDEX/SPX140VS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2025	06/18/2026	1	25,945	100		433		313		971			(123)		110		0001
Purchased Call/S&P 500 INDEX/SPX261SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/23/2025	06/23/2026	1	162,508	100		1,495		1,091		3,448			(406)		694		0001
Purchased Call/S&P 500 INDEX/SPX140USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	05/26/2026	1	185,257	100		1,575		1,028		5,242			(556)		748		0001
Purchased Call/S&P 500 INDEX/SPX140TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2025	04/15/2026	1	78,384	100		564		305		2,911			(260)		288		0001
Purchased Call/S&P 500 INDEX/SPX140UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2025	06/12/2026	1	196,416	100		2,671		1,885		6,707			(800)		821		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/19/2025	05/19/2026	1	304,222	100		2,677		1,696		6,044			(983)		1,210		0001
Purchased Call/S&P 500 INDEX/SPX261SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/18/2025	06/18/2026	1	219,606	100		1,647		1,190		4,050			(469)		929		0001
Purchased Call/S&P 500 INDEX/SPXC05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	150,576	100		2,409		1,487		6,802			(924)		591		0001
Purchased Call/S&P 500 INDEX/SPX261RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/30/2025	05/29/2026	1	257,198	100		2,263		1,509		6,614			(765)		1,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXJ002SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2025	04/17/2026	1	30,683	100		371		204		1,616			(169)		113		0001
Purchased Call/S&P 500 INDEX/SPX140TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2025	04/22/2026	1	216,686	100		1,300		727		7,350			(573)		810		0001
Purchased Call/S&P 500 INDEX/SPX140TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2025	05/01/2026	1	394,624	100		3,078		1,813		9,725			(1,277)		1,507		0001
Purchased Call/S&P 500 INDEX/SPX261RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/19/2025	05/19/2026	1	46,064	100		663		420		1,621			(244)		183		0001
Purchased Call/S&P 500 INDEX/SPXC05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/13/2025	05/13/2026	1	147,672	100		1,314		811		4,566			(504)		580		0001
Purchased Call/S&P 500 INDEX/SPXC05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/12/2025	05/12/2026	1	173,407	100		1,491		916		5,410			(576)		679		0001
Purchased Call/S&P 500 INDEX/SPX261SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/30/2025	06/30/2026	1	228,245	100		2,009		1,505		4,618			(506)		987		0001
Purchased Call/S&P 500 INDEX/SPX140VSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	52,690	100		717		608		1,241			(110)		242		0001
Purchased Call/S&P 500 INDEX/SPX140VSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2025	08/05/2026	1	72,907	100		656		557		1,197			(101)		335		0001
Purchased Call/S&P 500 INDEX/SPX140VS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/02/2025	07/02/2026	1	2,535	100		37		28		67			(9)		11		0001
Purchased Call/S&P 500 INDEX/SPX140IS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/24/2026	1	229,054	100		2,084		1,878		3,195			(222)		1,086		0001
Purchased Call/S&P 500 INDEX/SPX140VSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	163,700	100		1,441		1,212		2,729			(237)		747		0001
Purchased Call/S&P 500 INDEX/SPX140VSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	08/13/2026	1	193,958	100		1,726		1,503		2,940			(227)		904		0001
Purchased Call/S&P 500 INDEX/SPX261TS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	199,579	100		1,816		1,493		3,318			(334)		900		0001
Purchased Call/S&P 500 INDEX/SPX261TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	84,513	100		1,327		1,151		2,068			(178)		393		0001
Purchased Call/S&P 500 INDEX/SPX261TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	146,654	100		1,335		1,149		2,250			(194)		677		0001
Purchased Call/S&P 500 INDEX/SPX261TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	241,467	100		2,173		1,745		4,031			(442)		1,076		0001
Purchased Call/S&P 500 INDEX/SPX261TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/31/2025	07/31/2026	1	165,706	100		1,524		1,280		2,624			(255)		756		0001
Purchased Call/S&P 500 INDEX/SPX140IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	306,054	100		2,754		2,586		3,942			(189)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXD17WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	45,469	100		755		580		1,651			(176)		199		0001
Purchased Call/S&P 500 INDEX/SPX261USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	192,421	100		1,751		1,614		2,433			(154)		918		0001
Purchased Call/S&P 500 INDEX/SPX261VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/28/2026	1	160,945	100		1,368		1,364		1,449			(15)		803		0001
Purchased Call/S&P 500 INDEX/SPX261TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	230,770	100		2,031		1,788		3,187			(257)		1,077		0001
Purchased Call/S&P 500 INDEX/SPX261TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	103,569	100		942		775		1,747			(173)		467		0001
Purchased Call/S&P 500 INDEX/SPX140ISA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	281,999	100		2,538		2,383		3,587			(174)		1,359		0001
Purchased Call/S&P 500 INDEX/SPX261TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/14/2026	1	122,087	100		1,074		946		1,681			(136)		570		0001
Purchased Call/S&P 500 INDEX/SPX261SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	89,209	100		785		590		1,675			(196)		386		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261T$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	136,327	100		1,227		1,061		1,967			(168)		633		0001
Purchased Call/S&P 500 INDEX/SPX261T$3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	272,133	100		2,449		1,977		4,500			(476)		1,221		0001
Purchased Call/S&P 500 INDEX/SPX261U$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/28/2025	08/28/2026	1	173,416	100		1,578		1,451		2,238			(143)		827		0001
Purchased Call/S&P 500 INDEX/SPX261U$N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/02/2025	09/02/2026	1	292,414	100		2,661		2,463		3,546			(204)		1,405		0001
Purchased Call/S&P 500 INDEX/SPX261S$Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/17/2026	1	147,973	100		1,347		1,081		2,574			(274)		659		0001
Purchased Call/S&P 500 INDEX/SPX261U$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	250,560	100		2,255		2,161		2,786			(112)		1,220		0001
Purchased Call/S&P 500 INDEX/SPX261V$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/23/2025	09/23/2026	1	239,316	100		1,962		1,930		2,340			(38)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXD051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	08/13/2026	1	103,219	100		1,920		1,671		2,461			(252)		481		0001
Purchased Call/S&P 500 INDEX/SPX261U$K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/31/2026	1	248,802	100		2,239		2,066		3,024			(195)		1,192		0001
Purchased Call/S&P 500 INDEX/SPXE172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2025	07/27/2026	1	95,959	100		1,679		1,383		2,854			(307)		435		0001
Purchased Call/S&P 500 INDEX/SPXE172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2025	07/24/2026	1	9,198	100		154		126		263			(29)		41		0001
Purchased Call/S&P 500 INDEX/SPXD050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/10/2026	1	170,405	100		1,534		1,322		1,996			(221)		790		0001
Purchased Call/S&P 500 INDEX/SPX261S$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	1	278,881	100		2,538		1,944		5,569			(614)		1,219		0001
Purchased Call/S&P 500 INDEX/SPX140V$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2025	07/15/2026	1	23,603	100		208		164		440			(44)		105		0001
Purchased Call/S&P 500 INDEX/SPXJ00N$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/22/2025	10/10/2025	1	3,325,000	.6500		9,470		5,327		3,638			(4,209)		2,752		0001
Purchased Call/S&P 500 INDEX/SPXD17W$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2025	07/07/2026	1	63,109	100		543		417		1,301			(126)		276		0001
Purchased Call/S&P 500 INDEX/SPXE175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/10/2026	1	30,640	100		512		441		758			(74)		142		0001
Purchased Call/S&P 500 INDEX/SPXC05W$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	87,488	100		1,172		918		1,999			(261)		385		0001
Purchased Call/S&P 500 INDEX/SPX140V$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2025	07/29/2026	1	180,584	100		1,643		1,363		2,925			(284)		821		0001
Purchased Call/S&P 500 INDEX/SPXD056$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	267,062	100		2,297		2,246		1,927			(69)		1,313		0001
Purchased Call/S&P 500 INDEX/SPX140V$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2025	07/28/2026	1	189,324	100		1,704		1,408		3,329			(299)		860		0001
Purchased Call/S&P 500 INDEX/SPX140V$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	07/31/2026	1	226,197	100		1,991		1,675		3,766			(328)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXD17X$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2025	07/10/2026	1	938	100		14		11		28			(3)		4		0001
Purchased Call/S&P 500 INDEX/SPX140W$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/21/2026	1	147,055	100		1,338		1,204		2,024			(143)		694		0001
Purchased Call/S&P 500 INDEX/SPX261U$M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	09/01/2026	1	430,460	100		3,874		3,575		5,241			(337)		2,065		0001
Purchased Call/S&P 500 INDEX/SPX261T$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	44,830	100		861		716		1,425			(146)		204		0001
Purchased Call/S&P 500 INDEX/SPX261T$5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/23/2025	07/23/2026	1	136,957	100		1,219		991		2,277			(230)		617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPX261SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	209,822	100		2,896		2,210		5,217			(708)		911		0001
Purchased Call/S&P 500 INDEX/SPX261TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	08/11/2026	1	21,281	100		400		346		617			(55)		99		0001
Purchased Call/S&P 500 INDEX/SPX261TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2025	08/12/2026	1	203,541	100		1,832		1,590		2,943			(246)		947		0001
Purchased Call/S&P 500 INDEX/SPX261TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	115,357	100		1,050		904		1,751			(153)		532		0001
Purchased Call/S&P 500 INDEX/SPX261USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/08/2025	09/08/2026	1	242,981	100		2,187		2,060		2,863			(132)		1,178		0001
Purchased Call/S&P 500 INDEX/SPX261USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/03/2025	09/03/2026	1	88,574	100		292		271		395			(22)		426		0001
Purchased Call/S&P 500 INDEX/SPX261USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/09/2025	09/09/2026	1	237,525	100		2,161		2,042		2,763			(124)		1,153		0001
Purchased Call/S&P 500 INDEX/SPX261SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2025	07/02/2026	1	499,077	100		4,542		3,466		8,631			(1,110)		2,166		0001
Purchased Call/S&P 500 INDEX/SPX261VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/11/2026	1	323,361	100		2,910		2,789		3,582			(144)		1,574		0001
Purchased Call/S&P 500 INDEX/SPX261USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/04/2025	09/04/2026	1	168,641	100		1,552		1,453		2,018			(111)		813		0001
Purchased Call/S&P 500 INDEX/SPX261VSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/30/2025	09/30/2026	1	155,734	100		1,308		1,308		1,719					779		0001
Purchased Call/S&P 500 INDEX/SPX261VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	16,782	100		144		140		178			(5)		82		0001
Purchased Call/S&P 500 INDEX/SPX261T$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	104,808	100		1,771		1,456		2,939			(326)		473		0001
Purchased Call/S&P 500 INDEX/SPX261VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2025	09/14/2026	1	229,637	100		2,044		1,959		2,512			(100)		1,123		0001
Purchased Call/S&P 500 INDEX/SPX261VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/25/2025	09/25/2026	1	269,164	100		2,261		2,248		2,774			(31)		1,337		0001
Purchased Call/S&P 500 INDEX/SPX261TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/21/2025	07/21/2026	1	126,791	100		1,991		1,607		3,333			(387)		569		0001
Purchased Call/S&P 500 INDEX/SPX261VSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/29/2025	09/29/2026	1	210,153	100		1,786		1,786		1,846			(5)		1,049		0001
Purchased Call/S&P 500 INDEX/SPX261T$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2025	07/24/2026	1	217,194	100		1,955		1,603		3,677			(364)		980		0001
Purchased Call/S&P 500 INDEX/SPX261VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2025	09/17/2026	1	340,410	100		1,055		1,020		1,325			(38)		1,671		0001
Purchased Call/S&P 500 INDEX/SPX261SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	9,831	100		154		124		293			(32)		44		0001
Purchased Call/S&P 500 INDEX/SPX261US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/18/2025	08/18/2026	1	248,213	100		2,259		1,997		3,325			(266)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX261TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/06/2025	08/06/2026	1	119,259	100		1,073		914		1,858			(162)		550		0001
Purchased Call/S&P 500 INDEX/SPX261US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/19/2025	08/19/2026	1	193,745	100		1,744		1,547		2,480			(201)		911		0001
Purchased Call/S&P 500 INDEX/SPX261TSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/24/2026	1	117,740	100		1,990		1,636		3,430			(366)		531		0001
Purchased Call/S&P 500 INDEX/SPX140VSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	07/10/2026	1	129,148	100		1,137		890		2,513			(253)		569		0001
Purchased Call/S&P 500 INDEX/SPX140VSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	25,018	100		368		311		626			(57)		115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	132,833	100		1,169		902		2,701			(269)		583		0001
Purchased Call/S&P 500 INDEX/SPXE171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	219,078	100		1,950		1,579		3,716			(374)		985		0001
Purchased Call/S&P 500 INDEX/SPX140V$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/14/2026	1	187,537	100		1,650		1,300		3,603			(353)		831		0001
Purchased Call/S&P 500 INDEX/SPX140W$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2025	09/03/2026	1	24,905	100		247		229		348			(18)		120		0001
Purchased Call/S&P 500 INDEX/SPX261S$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/01/2025	07/01/2026	1	54,756	100		893		671		1,731			(223)		237		0001
Purchased Call/S&P 500 INDEX/SPX261TS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/30/2025	07/30/2026	1	60,642	100		461		383		793			(78)		276		0001
Purchased Call/S&P 500 INDEX/SPX140V$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2025	07/08/2026	1	43,131	100		591		456		1,255			(136)		189		0001
Purchased Call/S&P 500 INDEX/SPX261T$B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/25/2025	07/27/2026	1	260,376	100		2,369		1,952		4,386			(433)		1,180		0001
Purchased Call/S&P 500 INDEX/SPX261TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/15/2025	08/17/2026	1	424,857	100		3,739		3,296		5,867			(469)		1,992		0001
Purchased Call/S&P 500 INDEX/SPX261S$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/17/2025	07/17/2026	1	370,450	100		3,334		2,669		6,619			(685)		1,651		0001
Purchased Call/S&P 500 INDEX/SPX261US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/27/2025	08/27/2026	1	230,821	100		2,124		1,931		2,993			(198)		1,099		0001
Purchased Call/S&P 500 INDEX/SPX261VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	228,896	100		1,946		1,940		2,068			(21)		1,137		0001
Purchased Call/S&P 500 INDEX/SPX261US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/25/2025	08/25/2026	1	267,386	100		2,406		2,174		3,584			(237)		1,269		0001
Purchased Call/S&P 500 INDEX/SPX261VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/24/2025	09/24/2026	1	164,054	100		1,345		1,327		1,641			(22)		814		0001
Purchased Call/S&P 500 INDEX/SPX261T$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/14/2025	08/14/2026	1	207,876	100		1,850		1,625		2,958			(238)		970		0001
Purchased Call/S&P 500 INDEX/SPX140VSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2025	08/21/2026	1	324,030	100		2,851		2,559		4,436			(312)		1,529		0001
Purchased Call/S&P 500 INDEX/SPX261V$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/16/2025	09/16/2026	1	231,179	100		2,011		1,939		2,439			(77)		1,134		0001
Purchased Call/S&P 500 INDEX/SPX261VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/15/2025	09/15/2026	1	388,030	100		3,376		3,246		4,088			(139)		1,900		0001
Purchased Call/S&P 500 INDEX/SPX261USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/10/2025	09/10/2026	1	186,099	100		1,694		1,605		2,130			(93)		905		0001
Purchased Call/S&P 500 INDEX/SPXE174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	64,665	100		1,138		969		1,756			(171)		298		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/14/2026	1	83,688	100		1,356		1,068		2,589			(290)		371		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/31/2025	07/31/2026	1	15,824	100		267		224		376			(45)		72		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	21,787	100		392		330		691			(65)		99		0001
Purchased Call/S&P 500 INDEX/SPXD055$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/18/2026	1	316,354	100		2,721		2,660		2,297			(82)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXD056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	09/21/2026	1	299,319	100		2,544		2,488		2,171			(76)		1,478		0001
Purchased Call/S&P 500 INDEX/SPXD17X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/10/2026	1	299,310	100		2,604		2,034		5,921			(585)		1,318		0001
Purchased Call/S&P 500 INDEX/SPXD17X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	309,946	100		2,759		2,135		6,253			(627)		1,362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/15/2025	07/15/2026	1	51,698	100		889		703		1,634			(188)		230		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	07/20/2026	1	155,365	100		2,579		2,075		5,180			(520)		696		0001
Purchased Call/S&P 500 INDEX/SPXD17XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	12,745	100		208		161		430			(47)		56		0001
Purchased Call/S&P 500 INDEX/SPXE171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	68,494	100		1,116		904		1,852			(214)		308		0001
Purchased Call/S&P 500 INDEX/SPXE171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	21,604	100		356		290		607			(67)		97		0001
Purchased Call/S&P 500 INDEX/SPX140VSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2025	08/04/2026	1	264,985	100		2,358		1,995		4,341			(368)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/13/2026	1	140,544	100		1,167		916		2,110			(257)		622		0001
Purchased Call/S&P 500 INDEX/SPXD17VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/02/2025	07/02/2026	1	77,321	100		680		518		994			(168)		336		0001
Purchased Call/S&P 500 INDEX/SPX261USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/11/2025	09/11/2026	1	265,304	100		2,388		2,282		2,942			(124)		1,292		0001
Purchased Call/S&P 500 INDEX/SPX261US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	1	131,071	100		1,180		1,050		1,678			(133)		617		0001
Purchased Call/S&P 500 INDEX/SPX261TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/18/2025	07/20/2026	1	88,559	100		655		527		1,220			(132)		397		0001
Purchased Call/S&P 500 INDEX/SPXC05YSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	08/03/2026	1	130,242	100		1,094		922		1,617			(179)		597		0001
Purchased Call/S&P 500 INDEX/SPX261VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/18/2025	09/18/2026	1	228,226	100		1,986		1,936		2,347			(65)		1,122		0001
Purchased Call/S&P 500 INDEX/SPX140IWS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	1	160,999	100		1,449		1,360		2,059			(100)		776		0001
Purchased Call/S&P 500 INDEX/SPXC05IWSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	07/10/2026	1	186,186	100		1,620		1,269		2,813			(360)		820		0001
Purchased Call/S&P 500 INDEX/SPX140VSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2025	07/16/2026	1	182,918	100		1,335		1,059		2,888			(278)		814		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	07/31/2026	1	38,651	100		738		621		1,451			(122)		176		0001
Purchased Call/S&P 500 INDEX/SPX261VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2026	1	339,437	100		2,817		2,763		3,152			(62)		1,678		0001
Purchased Call/S&P 500 INDEX/SPX261US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/29/2025	08/28/2026	1	231,191	100		2,104		1,940		2,817			(185)		1,102		0001
Purchased Call/S&P 500 INDEX/SPX261TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/08/2025	08/07/2026	1	126,161	100		1,741		1,499		2,842			(254)		582		0001
Purchased Call/S&P 500 INDEX/SPXD17YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/13/2026	1	105,171	100		1,788		1,404		3,444			(395)		465		0001
Purchased Call/S&P 500 INDEX/SPX261VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/26/2025	09/25/2026	1	321,528	100		2,733		2,725		2,919			(30)		1,597		0001
Purchased Call/S&P 500 INDEX/SPX261TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2025	08/07/2026	1	301,737	100		2,655		2,280		4,664			(393)		1,393		0001
Purchased Call/S&P 500 INDEX/SPX261US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/22/2025	08/24/2026	1	50,784	100		858		773		1,204			(91)		241		0001
Purchased Call/S&P 500 INDEX/SPXD052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	305,208	100		2,777		2,500		2,834			(298)		1,440		0001
Purchased Call/S&P 500 INDEX/SPXJ00ESD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2025	07/10/2026	1	91,797	100		1,322		1,035		2,999			(294)		404		0001
Purchased Call/S&P 500 INDEX/SPXE17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	80,836	100		873		861		1,037			(14)		401		0001

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Purchased Call/S&P 500 INDEX/SPX261US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/26/2025	08/26/2026	1	243,893	100		2,219		2,012		3,160			(213)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXJ00HS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2025	08/03/2026	1	26,293	100		452		381		890			(74)		121		0001
Purchased Call/S&P 500 INDEX/SPX500NSD	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/12/2018	01/06/2026	1	203,803	3936.31		14,917		561		230,188			(1,577)		528		0001
Purchased Call/S&P 500 INDEX/SPX9177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68		26,864		21		241,380			(2,890)		93		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	61,432	4646.18	245			6		1			(184)		51		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/30/2024	10/30/2025	1	208,197	4611.8	791			63					(592)		298		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2024	11/19/2025	1	134,456	4689.39	484			65					(362)		249		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	10/31/2025	1	154,679	4606.98	603			50					(451)		225		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/26/2024	12/26/2025	1	271,404	4609.58	950			226		30			(710)		663		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/27/2024	11/26/2025	1	233,905	4719.26	819			128					(614)		462		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2024	10/03/2025	1	334,467	4648.72	1,204			7		2			(903)		152		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2024	11/17/2025	1	148,528	4684.16	535			69					(398)		269		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	11/05/2025	1	149,838	4647.96	599			58					(448)		235		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/23/2024	10/23/2025	1	174,232	4634.24	645			39					(482)		219		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2024	12/19/2025	1	420,305	4586.27	1,471			323		55			(1,103)		984		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2024	11/10/2025	1	78,837	4713.19	284			31					(211)		132		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/26/2024	11/26/2025	1	171,698	4723.91	618			96					(462)		339		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/11/2025	1	140,565	4680.76	506			99		2			(378)		312		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2024	12/04/2025	1	124,778	4708.27	437			77					(327)		263		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2024	11/14/2025	1	207,150	4684.16	725			89					(544)		364		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2024	11/03/2025	1	177,331	4611.75	709			64					(528)		271		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	11/06/2025	1	206,583	4718.97	826			82		15			(618)		329		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/24/2024	10/24/2025	1	67,373	4632.73	249			16					(186)		86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/20/2024	11/20/2025	1	190,968	4683.64	687			95					(514)		357		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/27/2025	1	174,106	4628.35	685			49					(514)		237		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	12/05/2025	1	304,853	4700.07	1,037			187		1			(777)		648		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/22/2025	1	195,549	4586.27	704			159		27			(524)		466		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2024	12/19/2025	1	135,045	4568.02	486			106		24			(364)		316		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/28/2025	1	68,851	4719.26	248			40					(185)		138		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/30/2024	12/30/2025	1	113,358	4582.67	385			96		20			(288)		283		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2024	12/05/2025	1	87,995	4705.18	308			55		0			(230)		187		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/29/2024	10/29/2025	1	89,638	4617.78	350			27					(261)		126		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/29/2024	11/28/2025	1	231,241	4729.58	809			130					(607)		465		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/13/2025	1	414,942	4660.64	1,535			51		10			(1,142)		392		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	83,188	4660.64	299			8		2			(225)		69		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	11/24/2025	1	311,249	4720.74	1,152			171					(857)		604		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	11/12/2025	1	230,693	4710.98	830			96					(621)		396		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2024	10/31/2025	1	326,246	4611.75	1,272			106					(954)		475		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	12/02/2025	1	68,473	4728.71	240			41					(179)		142		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/02/2025	1	259,615	4634.6	857			2		1			(641)		96		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2024	11/07/2025	1	219,037	4713.19	767			79					(575)		353		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2024	10/24/2025	1	514,883	4628.35	1,980			127					(1,497)		660		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2024	11/13/2025	1	248,399	4716.19	869			103					(650)		431		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/03/2024	12/03/2025	1	202,590	4718.6	729			127		1			(545)		424		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	10/17/2025	1	63,323	4665	261			13					(217)		68		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2024	12/12/2025	1	295,813	4658.32	1,035			207		7			(777)		661		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/09/2025	1	148,448	4651.13	549			12		3			(411)		117		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2024	11/21/2025	1	225,124	4720.74	810			115					(608)		425		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2024	12/15/2025	1	99,614	4658.32	359			74		2			(267)		227		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/29/2024	12/01/2025	1	199,745	4729.58	719			121					(535)		412		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	11/21/2025	1	139,645	4702.3	503			71					(376)		264		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/18/2024	12/18/2025	1	277,942	4578.57	1,028			221		39			(769)		647		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2024	12/12/2025	1	90,001	4668.64	333			66		2			(249)		201		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/27/2024	12/26/2025	1	586,797	4602.03	1,995			477		72			(1,496)		1,432		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/25/2025	02/25/2026	1	105,174	4674.88		379		153		23			(225)		335		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2025	02/13/2026	1	331,571	4637.78		1,227		461		89			(768)		1,012		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	02/06/2026	1	172,520	4620.98		621		221		49			(401)		513		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/03/2025	.01/02/2026	1	150,553	4511.22		1,069		276		92			(793)		382		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/20/2025	.03/20/2026	1	110,450	4628.37		353		166		74			(188)		378		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/30/2025	.01/30/2026	1	117,192	4649.57		410		137		18			(273)		339		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/10/2025	.01/09/2026	1	209,379	4584.75		712		198		49			(514)		551		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/26/2025	.03/26/2026	1	129,985	4631.64		429		208		91			(221)		453		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/24/2025	.01/23/2026	1	315,934	4654.1		1,106		350		36			(756)		887		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/22/2025	.01/22/2026	1	100,464	4640.66		362		113		14			(249)		281		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/27/2025	.03/27/2026	1	196,126	4624.83		647		317		153			(332)		685		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.01/08/2025	.01/09/2026	1	106,323	4608.8		351		96		17			(254)		280		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.02/05/2025	.02/05/2026	1	103,583	4648.35		363		127		19			(235)		307		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.03/28/2025	.03/30/2026	1	168,510	4606.18		556		276		169			(282)		593		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/31/2025	01/30/2026	1	143,768	4636.05		503		169		29			(335)		416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2025	03/27/2026	1	173,053	4606.18		554		272		170			(283)		604		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/20/2026	1	172,504	4619.88		552		261		128			(293)		590		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2025	01/12/2026	1	167,934	4584.75		571		162		41			(409)		448		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/28/2025	01/28/2026	1	131,959	4643.14		488		160		20			(328)		378		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2025	01/08/2026	1	292,342	4608.8		965		263		45			(700)		765		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2025	01/02/2026	1	159,462	4592.16		526		136		27			(391)		405		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2025	03/19/2026	1	163,392	4631.65		539		251		102			(288)		558		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2025	03/06/2026	1	139,150	4632.16		473		204		67			(270)		456		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	01/02/2026	2	366,598	4606.85		1,222		316		50			(905)		930		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/14/2025	03/13/2026	1	128,797	4613.94		425		192		88			(234)		432		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2025	03/05/2026	1	288,032	4625.86		1,008		430		142			(577)		942		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2025	03/23/2026	1	166,327	4619.88		549		262		126			(289)		574		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2025	01/16/2026	1	354,983	4640.96		1,065		317		41			(749)		965		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2025	03/12/2026	1	162,925	4604.62		521		233		123			(289)		544		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2025	02/26/2026	1	170,738	4651.78		615		251		50			(364)		545		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2025	02/20/2026	1	255,314	4663.17		919		363		54			(558)		799		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2025	01/16/2026	1	189,766	4630.71		569		169		26			(401)		516		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5167$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2025	01/29/2026	1	164,817	4647.72		577		191		27			(386)		474		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5168$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/28/2025	02/27/2026	1	268,332	4655.83		939		389		76			(552)		860		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/07/2025	03/06/2026	1	252,261	4661.49		858		372		80			(488)		827		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2025	06/18/2026	1	146,478	4541.33		469		339		729			(134)		619		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2025	06/25/2026	1	205,654	4552.59		638		469		965			(169)		881		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2026	1	114,653	4529.38		310		194		487			(117)		452		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/06/2025	06/05/2026	1	184,299	4542.8		571		392		813			(182)		760		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/02/2026	1	154,808	4458.27		387		197		890			(191)		550		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2025	04/16/2026	1	107,359	4460.92		236		128		679			(108)		395		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2025	05/01/2026	1	117,937	4490.55		271		159		642			(113)		450		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5169$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2025	04/02/2026	1	156,208	4548.86		484		246		336			(239)		555		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/29/2025	05/29/2026	1	249,791	4530.01		724		482		1,164			(246)		1,015		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/30/2025	05/29/2026	1	129,142	4526.29		375		250		623			(127)		525		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2025	04/10/2026	1	187,832	4463.69		413		219		1,102			(195)		681		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2025	05/07/2026	1	155,936	4494.6		390		234		860			(156)		604		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/13/2025	06/12/2026	1	132,237	4550.63		423		299		583			(127)		553		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/18/2026	1	183,981	4541.3		570		413		915			(160)		778		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/17/2025	04/17/2026	1	254,677	4467.64		560		307		1,528			(255)		940		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/23/2025	05/22/2026	1	143,282	4517.89		416		270		725			(148)		574		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2025	05/08/2026	1	191,208	4497.02		497		302		1,042			(197)		742		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2025	04/06/2026	1	199,928	4458.27		520		268		1,171			(254)		717		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2025	04/24/2026	1	156,087	4488.6		359		204		812			(156)		586		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2025	05/01/2026	1	122,816	4499.82		307		181		611			(127)		469		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/27/2025	06/26/2026	1	185,618	4570.81		557		415		749			(145)		797		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/28/2025	04/28/2026	1	119,806	4491.67		276		159		616			(117)		454		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516B$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/20/2025	06/22/2026	1	120,726	4541.3		398		290		601			(111)		514		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2025	05/08/2026	1	245,982	4499.92		640		388		1,303			(254)		955		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516A$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2025	05/04/2026	1	114,768	4499.82		287		170		575			(118)		441		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2025	09/25/2026	1	315,896	4686.01		979		974		967			(13)		1,569		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2025	08/07/2026	1	197,553	4639.2		612		527		627			(89)		912		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2025	08/14/2026	1	122,514	4684.55		380		334		278			(49)		572		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516C$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/14/2025	07/14/2026	1	120,679	4624.95		398		314		347			(85)		535		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/21/2025	08/21/2026	1	170,752	4681.3		546		490		421			(60)		806		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2025	09/29/2026	1	113,356	4713.22		340		340		384			(1)		566		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/28/2025	08/28/2026	1	179,926	4692.4		540		496		425			(49)		858		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/19/2025	09/18/2026	1	283,184	4705.57		821		803		698			(25)		1,392		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/27/2025	08/27/2026	1	147,404	4694.49		442		402		337			(41)		702		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2025	08/24/2026	1	251,926	4712.94		806		726		469			(86)		1,194		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2025	07/24/2026	1	103,128	4652.57		340		280		258			(63)		465		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/22/2025	08/21/2026	1	148,345	4712.94		460		414		273			(49)		700		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2025	07/17/2026	1	133,497	4613.53		427		343		439			(87)		595		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/01/2025	07/31/2026	1	270,506	4604.15		839		706		1,094			(138)		1,234		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2025	08/25/2026	1	139,981	4690.11		434		392		324			(43)		664		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2025	08/28/2026	1	242,382	4691.83		727		670		575			(64)		1,156		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/03/2025	07/02/2026	1	302,162	4616.23		937		715		848			(229)		1,311		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/07/2025	07/07/2026	1	127,133	4601.5		407		313		424			(95)		557		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516DSP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/04/2025	09/04/2026	1	143,382	4690.32		444		416		370			(32)		691		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516CS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2025	07/20/2026	1	134,067	4613.53		442		356		445			(89)		601		0001

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2025	08/31/2026	1	160,054	4691.83		496		458		383			(43)		767		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516E$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2025	09/18/2026	1	217,334	4710.77		652		636		512			(21)		1,069		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2025	09/04/2026	1	293,931	4699.19		882		828		695			(61)		1,416		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR516D$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2025	09/14/2026	1	148,936	4692.97		432		414		395			(21)		728		0001
Purchased Call/S&P 500 INDEX/SPXI00A$P	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/04/2024	10/03/2025	1	206,000	100	1,463			8		2,058			(1,097)		93		0001
Purchased Call/S&P 500 INDEX/SPXA21E$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	87,475	100	1,540			327		2,002			(1,152)		202		0001
Purchased Call/S&P 500 INDEX/SPXD175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	140,793	100	2,337			180		3,330			(1,748)		198		0001
Purchased Call/S&P 500 INDEX/SPXD175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	178,188	100	2,922			209		4,138			(2,174)		242		0001
Purchased Call/S&P 500 INDEX/SPXD176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	27,947	100	615			61		870			(460)		44		0001
Purchased Call/S&P 500 INDEX/SPXD175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	24,414	100	586			37		845			(438)		31		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	65,827	100	915			103		1,262			(684)		112		0001
Purchased Call/S&P 500 INDEX/SPXM13P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	50,689	100	700			153		954			(523)		119		0001
Purchased Call/S&P 500 INDEX/SPXM13H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	136,943	100	1,999			237		2,768			(1,495)		238		0001
Purchased Call/S&P 500 INDEX/SPXM131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	153,938	100	1,924			265		2,665			(1,439)		288		0001
Purchased Call/S&P 500 INDEX/SPXM13H$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	46,807	100	754			92		1,038			(564)		82		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	86,873	100	1,190			191		1,605			(888)		175		0001
Purchased Call/S&P 500 INDEX/SPXM13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	81,154	100	1,363			180		1,881			(1,020)		149		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	190,347	100	2,398			496		3,175			(1,784)		434		0001
Purchased Call/S&P 500 INDEX/SPXM13N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	32,480	100	669			133		889			(500)		73		0001
Purchased Call/S&P 500 INDEX/SPXM130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	78,775	100	1,103			256		1,449			(825)		190		0001
Purchased Call/S&P 500 INDEX/SPXD174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	101,084	100	1,820			70		2,612			(1,361)		102		0001
Purchased Call/S&P 500 INDEX/SPXD176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	76,564	100	1,638			131		2,337			(1,225)		110		0001
Purchased Call/S&P 500 INDEX/SPXM13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	67,656	100	1,022			180		1,355			(764)		143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	136,242	100	1,962			368		2,593			(1,459)		296		0001
Purchased Call/S&P 500 INDEX/SPXM13I9H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	48,176	100	708			100		970			(530)		91		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	113,460	100	1,634			315		2,169			(1,222)		250		0001
Purchased Call/S&P 500 INDEX/SPXM13S55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	101,751	100	1,231			310		1,660			(921)		255		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	144,395	100	1,877			367		2,471			(1,404)		321		0001
Purchased Call/S&P 500 INDEX/SPXM13OSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	89,997	100	1,170			245		1,536			(875)		207		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	92,682	100	1,928			186		2,725			(1,442)		146		0001
Purchased Call/S&P 500 INDEX/SPXM13L33	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	78,879	100	1,357			235		1,812			(1,015)		165		0001
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	64,887	100	1,136			125		1,567			(845)		109		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	96,242	100	1,347			330		1,781			(1,002)		239		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	101,648	100	1,982			66		2,832			(1,487)		96		0001
Purchased Call/S&P 500 INDEX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	115,467	100	1,663			396		2,175			(1,244)		282		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	89,757	100	1,867			422		2,515			(1,389)		214		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	52,215	100	961			111		1,327			(719)		90		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	61,349	100	1,466			122		2,088			(1,097)		89		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	117,726	100	2,425			147		3,496			(1,814)		148		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	66,803	100	929			84		1,316			(691)		102		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	207,764	100	3,303			532		4,414			(2,478)		418		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	42,342	100	635			37		901			(475)		52		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	212,418	100	2,761			411		3,753			(2,054)		412		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	126,309	100	1,983			268		2,737			(1,483)		234		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	41,310	100	665			101		904			(497)		81		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	98,193	100	1,453			225		1,953			(1,087)		194		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	54,909	100	802			75		1,135			(600)		85		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	210,556	100	2,779			360		3,873			(2,067)		382		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	90,205	100	1,362			245		1,807			(1,019)		192		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	53,044	100	896			151		1,200			(667)		109		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	137,414	100	2,020			384		2,688			(1,511)		301		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	79,355	100	992			247		1,329			(742)		198		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	328,000	100	2,329			285		3,180			(1,747)		576		0001
Purchased Call/S&P 500 INDEX/SPXM13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2025	02/02/2026	1	165,326	100		2,546		870		3,257			(1,679)		484		0001
Purchased Call/S&P 500 INDEX/SPXD17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/14/2025	01/14/2026	1	68,820	100		1,239		358		1,768			(879)		185		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/04/2025	03/04/2026	1	15,646	100		333		141		438			(192)		51		0001
Purchased Call/S&P 500 INDEX/SPXA210SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/12/2025	03/12/2026	1	100,081	100		1,551		692		2,149			(859)		334		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2025	01/22/2026	1	69,203	100		1,017		317		1,302			(700)		193		0001
Purchased Call/S&P 500 INDEX/SPXN130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2025	02/17/2026	1	51,706	100		988		378		1,246			(612)		160		0001
Purchased Call/S&P 500 INDEX/SPXM13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/04/2025	02/04/2026	1	18,246	100		432		150		555			(282)		54		0001
Purchased Call/S&P 500 INDEX/SPXN131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/20/2026	1	230,442	100		1,751		691		2,253			(1,063)		721		0001
Purchased Call/S&P 500 INDEX/SPXM13SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2025	01/02/2026	1	46,915	100		685		176		919			(509)		119		0001
Purchased Call/S&P 500 INDEX/SPXN138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2025	03/30/2026	1	51,004	100		1,056		524		1,465			(535)		180		0001
Purchased Call/S&P 500 INDEX/SPXA21MSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/13/2025	02/13/2026	1	122,050	100		2,002		751		2,434			(1,256)		373		0001
Purchased Call/S&P 500 INDEX/SPXN135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2026	1	109,492	100		1,642		751		2,251			(895)		370		0001
Purchased Call/S&P 500 INDEX/SPXM13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2026	1	53,742	100		747		204		994			(542)		141		0001
Purchased Call/S&P 500 INDEX/SPXM13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2025	01/09/2026	1	211,494	100		1,840		511		2,465			(1,329)		556		0001
Purchased Call/S&P 500 INDEX/SPXM13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2025	02/12/2026	1	35,933	100		733		271		941			(462)		109		0001
Purchased Call/S&P 500 INDEX/SPXA21MS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/09/2026	1	88,673	100		1,649		595		2,078			(1,056)		267		0001
Purchased Call/S&P 500 INDEX/SPXD17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/19/2025	02/19/2026	1	11,363	100		255		99		309			(156)		35		0001
Purchased Call/S&P 500 INDEX/SPXM13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2026	1	63,175	100		1,207		369		1,581			(839)		175		0001
Purchased Call/S&P 500 INDEX/SPXM13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/07/2025	01/07/2026	1	78,124	100		1,328		359		1,773			(968)		203		0001
Purchased Call/S&P 500 INDEX/SPXN136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2025	03/18/2026	1	58,780	100		1,064		492		1,478			(571)		200		0001
Purchased Call/S&P 500 INDEX/SPXD17ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/05/2025	02/05/2026	1	77,851	100		1,495		523		1,890			(971)		231		0001
Purchased Call/S&P 500 INDEX/SPXA21NSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2025	02/25/2026	1	72,220	100		1,444		585		1,822			(859)		230		0001
Purchased Call/S&P 500 INDEX/SPXN133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2025	03/06/2026	1	204,238	100		2,451		1,059		3,249			(1,397)		670		0001
Purchased Call/S&P 500 INDEX/SPXM13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2025	01/23/2026	1	37,081	100		868		274		1,106			(594)		104		0001
Purchased Call/S&P 500 INDEX/SPXM13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/29/2026	1	105,183	100		1,904		629		2,454			(1,273)		303		0001
Purchased Call/S&P 500 INDEX/SPXM13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	01/28/2026	1	101,084	100		1,476		484		1,899			(991)		290		0001
Purchased Call/S&P 500 INDEX/SPXN134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/09/2026	1	180,446	100		2,653		1,162		3,513			(1,496)		597		0001
Purchased Call/S&P 500 INDEX/SPXM13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2025	01/30/2026	1	53,329	100		1,115		374		1,427			(742)		154		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/06/2026	1	43,683	100		869		308		1,103			(562)		130		0001
Purchased Call/S&P 500 INDEX/SPXN137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2026	1	51,439	100		1,070		516		1,431			(554)		179		0001
Purchased Call/S&P 500 INDEX/SPXN13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2025	01/16/2026	1	138,506	100		1,925		572		2,543			(1,356)		377		0001
Purchased Call/S&P 500 INDEX/SPXN133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/02/2026	1	140,510	100		2,487		1,041		3,189			(1,450)		455		0001
Purchased Call/S&P 500 INDEX/SPXN13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/15/2025	01/15/2026	1	60,879	100		846		247		1,117			(598)		165		0001
Purchased Call/S&P 500 INDEX/SPXN132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2025	02/27/2026	1	82,108	100		1,544		637		2,034			(909)		263		0001
Purchased Call/S&P 500 INDEX/SPXN132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/26/2026	1	114,030	100		2,064		842		2,643			(1,221)		364		0001
Purchased Call/S&P 500 INDEX/SPXN137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2026	1	184,061	100		2,338		1,114		3,176			(1,229)		635		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2025	02/11/2026	1	90,375	100		1,618		593		2,002			(1,024)		274		0001
Purchased Call/S&P 500 INDEX/SPXN13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/26/2026	1	91,245	100		1,633		526		2,075			(1,108)		259		0001
Purchased Call/S&P 500 INDEX/SPXN138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2025	03/27/2026	1	311,000	100		2,084		1,022		2,809			(1,068)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXN13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2025	04/17/2026	1	205,457	100		2,178		1,195		3,042			(990)		759		0001
Purchased Call/S&P 500 INDEX/SPXN13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2025	04/15/2026	1	79,285	100		1,403		758		2,004			(646)		291		0001
Purchased Call/S&P 500 INDEX/SPXJ007SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/14/2025	05/14/2026	1	61,959	100		1,221		757		1,550			(465)		244		0001
Purchased Call/S&P 500 INDEX/SPXN13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2025	04/30/2026	1	36,807	100		607		353		824			(255)		140		0001
Purchased Call/S&P 500 INDEX/SPXN13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	05/29/2026	1	23,285	100		403		268		498			(137)		95		0001
Purchased Call/S&P 500 INDEX/SPXN13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2025	05/01/2026	1	117,737	100		1,966		1,155		2,626			(819)		450		0001
Purchased Call/S&P 500 INDEX/SPXA21WSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	77,873	100		1,519		1,104		1,813			(422)		332		0001
Purchased Call/S&P 500 INDEX/SPXA21XSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/29/2026	1	140,185	100		2,397		1,790		2,688			(621)		605		0001
Purchased Call/S&P 500 INDEX/SPXN13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2025	06/12/2026	1	48,677	100		847		596		1,014			(255)		203		0001
Purchased Call/S&P 500 INDEX/SPXN13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/08/2026	1	131,762	100		1,937		1,175		2,562			(769)		511		0001
Purchased Call/S&P 500 INDEX/SPXN13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2025	04/06/2026	1	113,237	100		1,574		811		2,342			(768)		406		0001
Purchased Call/S&P 500 INDEX/SPXN13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/03/2026	1	39,078	100		750		506		910			(245)		160		0001
Purchased Call/S&P 500 INDEX/SPXA21VSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/11/2026	1	48,054	100		1,014		707		1,233			(308)		200		0001
Purchased Call/S&P 500 INDEX/SPXA21RS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2025	04/09/2026	1	83,997	100		1,109		580		1,534			(529)		304		0001
Purchased Call/S&P 500 INDEX/SPXN13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2025	04/27/2026	1	88,035	100		1,479		847		2,033			(637)		333		0001
Purchased Call/S&P 500 INDEX/SPXN131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/22/2026	1	62,349	100		1,259		815		1,620			(452)		250		0001
Purchased Call/S&P 500 INDEX/SPXN13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2025	06/05/2026	1	137,628	100		2,009		1,375		2,514			(644)		567		0001
Purchased Call/S&P 500 INDEX/SPXN13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2025	06/04/2026	1	70,010	100		1,169		792		1,422			(378)		288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2025	06/17/2026	1	58,188	100		1,059		758		1,270			(305)		246		0001
Purchased Call/S&P 500 INDEX/SPXN139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2025	04/01/2026	1	59,598	100		882		442		1,216			(440)		211		0001
Purchased Call/S&P 500 INDEX/SPXA21SSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2025	04/23/2026	1	32,211	100		618		348		883			(271)		121		0001
Purchased Call/S&P 500 INDEX/SPXA21SSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	43,230	100		692		387		995			(305)		162		0001
Purchased Call/S&P 500 INDEX/SPXA21USE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/21/2026	1	104,096	100		1,624		1,038		2,010			(587)		416		0001
Purchased Call/S&P 500 INDEX/SPXN139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2025	04/02/2026	1	99,430	100		1,551		782		2,110			(769)		353		0001
Purchased Call/S&P 500 INDEX/SPXN13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2025	04/29/2026	1	98,452	100		1,575		911		2,120			(665)		374		0001
Purchased Call/S&P 500 INDEX/SPXN13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2025	04/13/2026	1	95,566	100		1,242		664		1,763			(582)		349		0001
Purchased Call/S&P 500 INDEX/SPXN13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/04/2026	1	98,517	100		1,724		1,021		2,265			(709)		379		0001
Purchased Call/S&P 500 INDEX/SPXD17US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/26/2026	1	96,022	100		1,776		1,319		2,017			(467)		412		0001
Purchased Call/S&P 500 INDEX/SPXN13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/28/2026	1	64,397	100		1,166		767		1,438			(399)		261		0001
Purchased Call/S&P 500 INDEX/SPXN13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/08/2026	1	71,944	100		1,252		862		1,499			(396)		298		0001
Purchased Call/S&P 500 INDEX/SPXD17TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	23,773	100		459		336		533			(123)		102		0001
Purchased Call/S&P 500 INDEX/SPXJ00782	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/13/2026	1	39,714	100		810		500		1,030			(311)		156		0001
Purchased Call/S&P 500 INDEX/SPXD17ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	29,955	100		623		324		933			(299)		108		0001
Purchased Call/S&P 500 INDEX/SPXA21RS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/10/2026	1	191,034	100		1,968		1,041		2,743			(933)		693		0001
Purchased Call/S&P 500 INDEX/SPXN13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/07/2026	1	36,244	100		598		359		809			(239)		140		0001
Purchased Call/S&P 500 INDEX/SPXA21WSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	1	186,820	100		2,634		1,902		3,102			(751)		790		0001
Purchased Call/S&P 500 INDEX/SPXN13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/18/2026	1	124,423	100		1,742		1,099		2,128			(650)		494		0001
Purchased Call/S&P 500 INDEX/SPXN13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2025	06/15/2026	1	53,379	100		929		658		1,123			(276)		224		0001
Purchased Call/S&P 500 INDEX/SPXN13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2025	06/01/2026	1	95,609	100		1,578		1,056		1,962			(529)		391		0001
Purchased Call/S&P 500 INDEX/SPXN13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2025	05/20/2026	1	53,546	100		1,044		664		1,283			(380)		213		0001
Purchased Call/S&P 500 INDEX/SPXN13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2025	05/15/2026	1	370,000	100		2,627		1,649		3,166			(989)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXA21TSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/15/2025	05/15/2026	1	80,222	100		1,468		919		1,811			(555)		316		0001
Purchased Call/S&P 500 INDEX/SPXA21WST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2025	06/25/2026	1	31,369	100		574		422		663			(153)		134		0001
Purchased Call/S&P 500 INDEX/SPXA21SSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	04/16/2026	1	55,246	100		884		480		1,276			(404)		203		0001
Purchased Call/S&P 500 INDEX/SPXN13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2025	04/24/2026	1	127,463	100		1,683		955		2,318			(733)		479		0001
Purchased Call/S&P 500 INDEX/SPXA21XSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	1	41,031	100		734		562		799			(178)		179		0001
Purchased Call/S&P 500 INDEX/SPXE172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/23/2026	1	100,200	100		1,683		1,368		1,801			(318)		451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/29/2025	07/29/2026	1	48,914	100		807		669		856			(139)		222		0001
Purchased Call/S&P 500 INDEX/SPXB212S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	09/24/2026	1	90,070	100		1,585		1,563		1,534			(26)		447		0001
Purchased Call/S&P 500 INDEX/SPXB211SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2025	09/18/2026	1	70,279	100		1,237		1,206		1,182			(41)		346		0001
Purchased Call/S&P 500 INDEX/SPXE175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/12/2025	08/12/2026	1	231,282	100		3,030		2,629		3,097			(407)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXB210S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2025	08/17/2026	1	36,306	100		526		464		546			(66)		170		0001
Purchased Call/S&P 500 INDEX/SPXO134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/17/2026	1	106,918	100		1,572		1,520		1,560			(56)		525		0001
Purchased Call/S&P 500 INDEX/SPXN130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	07/08/2026	1	22,125	100		365		282		415			(84)		97		0001
Purchased Call/S&P 500 INDEX/SPXO130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2025	08/31/2026	1	71,411	100		1,214		1,120		1,269			(106)		342		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/05/2026	1	56,251	100		945		802		1,014			(145)		259		0001
Purchased Call/S&P 500 INDEX/SPXE174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/30/2026	1	100,623	100		1,892		1,574		2,033			(321)		458		0001
Purchased Call/S&P 500 INDEX/SPXB210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/24/2026	1	126,727	100		1,863		1,678		1,939			(198)		601		0001
Purchased Call/S&P 500 INDEX/SPXA21YS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/16/2026	1	85,183	100		1,448		1,149		1,591			(302)		379		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	08/13/2026	1	173,458	100		2,376		2,069		2,473			(313)		808		0001
Purchased Call/S&P 500 INDEX/SPXA21YSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2025	07/13/2026	1	145,339	100		2,166		1,700		2,439			(478)		643		0001
Purchased Call/S&P 500 INDEX/SPXA21YSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/15/2026	1	108,418	100		1,637		1,294		1,824			(345)		482		0001
Purchased Call/S&P 500 INDEX/SPXJ00FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/22/2025	07/22/2026	1	92,991	100		1,497		1,213		1,617			(287)		418		0001
Purchased Call/S&P 500 INDEX/SPXO130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2025	08/27/2026	1	149,822	100		2,023		1,839		2,041			(188)		713		0001
Purchased Call/S&P 500 INDEX/SPXJ00QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/20/2025	08/20/2026	1	151,477	100		2,272		2,022		2,376			(255)		714		0001
Purchased Call/S&P 500 INDEX/SPXO132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2025	09/08/2026	1	65,712	100		1,084		1,022		1,129			(65)		319		0001
Purchased Call/S&P 500 INDEX/SPXO135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2026	1	32,001	100		490		480		469			(11)		158		0001
Purchased Call/S&P 500 INDEX/SPXD17XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/09/2026	1	34,493	100		669		518		745			(152)		152		0001
Purchased Call/S&P 500 INDEX/SPXE174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/01/2025	08/03/2026	1	45,873	100		688		580		754			(112)		210		0001
Purchased Call/S&P 500 INDEX/SPXA21XSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/02/2025	07/02/2026	1	66,774	100		1,262		961		1,421			(311)		290		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2025	07/24/2026	1	81,588	100		1,436		1,177		1,514			(268)		368		0001
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2025	07/10/2026	1	192,709	100		2,891		2,258		3,192			(649)		848		0001
Purchased Call/S&P 500 INDEX/SPXO130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2025	08/26/2026	1	61,456	100		1,002		908		1,046			(96)		292		0001
Purchased Call/S&P 500 INDEX/SPXN13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	08/21/2026	1	91,735	100		1,385		1,243		1,465			(152)		433		0001
Purchased Call/S&P 500 INDEX/SPXN13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/10/2026	1	98,140	100		1,286		1,109		1,418			(186)		455		0001
Purchased Call/S&P 500 INDEX/SPXE174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	1	18,169	100		307		261		333			(46)		84		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	67,918	5809.86	1,875			119		2,873			(1,402)		87		0001
Purchased Call/S&P 500 INDEX/SPXD17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/25/2026	1	47,292	5956		1,752		712		2,453			(1,040)		151		0001
Purchased Call/S&P 500 INDEX/SPXN137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/24/2025	03/24/2026	1	21,606	5767.57	529			254		761			(276)		75		0001
Purchased Call/S&P 500 INDEX/SPXM13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/23/2026	1	1,132	6101.24	27			9		37			(19)		3		0001
Purchased Call/S&P 500 INDEX/SPXD17T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/24/2025	06/24/2026	1	31,237	6092.18	693			508		867			(186)		134		0001
Purchased Call/S&P 500 INDEX/SPXC05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/22/2026	1	20,314	5802.82	443			287		604			(158)		81		0001
Purchased Call/S&P 500 INDEX/SPXD17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/24/2025	04/24/2026	1	41,404	5484.77	977			555		1,481			(426)		156		0001
Purchased Call/S&P 500 INDEX/SPXJ00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2025	08/24/2026	1	66,239	6466.91	1,676			1,510		1,850			(178)		314		0001
Purchased Call/S&P 500 INDEX/SPXE17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	09/24/2026	1	42,083	6637.97	1,056			1,042		1,084			(17)		209		0001
Purchased Call/S&P 500 INDEX/SPXE172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/24/2026	1	22,121	6363.35	684			560		797			(127)		100		0001
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	2.195	89,286			139		139	(7,361)				24,851		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			7,512		7,512	(3,303)				26,198		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	2.195	3,657,842			5,674		5,674	(301,557)				1,018,069		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			307,768		307,768	(135,317)				1,073,272		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	2.195	41,656			65		65	(3,434)				11,594		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			3,505		3,505	(1,541)				12,223		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	2.195	9,039			14		14	(745)				2,516		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			761		761	(334)				2,652		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	2.195	102,271			159		159	(8,431)				28,464		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			8,605		8,605	(3,783)				30,008		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	2.195	32,635			51		51	(2,690)				9,083		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			2,746		2,746	(1,207)				9,576		0002
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	2.195	4,143,312			6,428		6,428	(341,580)				1,153,187		0002
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			348,615		348,615	(153,276)				1,215,717		0002
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			311,804		630,661			(48,431)		24,463		0001
Purchased Call/S&P 500 INDEX/SPXB05QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			254,570		513,596			(32,470)		12,125		0001
Purchased Call/S&P 500 INDEX/SPXA210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			791,297		1,501,444			(123,400)		61,923		0001
Purchased Call/S&P 500 INDEX/SPXB05SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			421,759		840,327			(53,026)		20,647		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA218SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			339,071		544,594			(42,081)		15,513		0001
Purchased Call/S&P 500 INDEX/SPXN13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2032	1	1,459,000	4982.77		464,400		432,773		902,562			(31,783)		18,636		0001
Purchased Call/S&P 500 INDEX/SPXC05K9X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2032	1	1,290,000	5287.76		418,734		392,512		707,633			(26,365)		16,526		0001
Purchased Call/S&P 500 INDEX/SPXJ0OMSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2025	09/08/2032	1	1,206,000	6495.15		379,287		376,170		422,009			(3,263)		15,891		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			2,405		5,233			(1,559)		461		0001
Purchased Call/S&P 500 INDEX/SPXI00H5A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			2,499		5,740			(1,639)		395		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	80,635	5965	4,697			2,704		5,815			(1,771)		430		0001
Purchased Call/S&P 500 INDEX/SPXA21ASU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			1,055		2,362			(707)		229		0001
Purchased Call/S&P 500 INDEX/SPXI00J8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			23,802		51,203			(15,170)		3,786		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	54,408	5926	2,704			1,510		3,355			(1,013)		287		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	6088	2,777			1,648		3,461			(1,046)		254		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09	9,037			5,442		11,003			(3,389)		1,145		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	5985	654			368		833			(245)		71		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2	2,007			1,064		2,567			(751)		295		0001
Purchased Call/S&P 500 INDEX/SPXI00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	16,647	5985	1,051			583		1,366			(396)		87		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	212,481	5848	9,800			5,144		12,645			(3,675)		1,085		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19	13,196			7,903		16,090			(4,935)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61	7,658			4,649		9,364			(2,864)		810		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91	1,844			1,102		2,261			(690)		215		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59	3,992			2,476		4,819			(1,497)		483		0001
Purchased Call/S&P 500 INDEX/SPXC05B8Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2025	02/19/2027	1	119,943	6133		4,725		3,297		5,595			(1,439)		707		0001
Purchased Call/S&P 500 INDEX/SPXC05GSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/17/2027	1	205,269	5672		8,734		6,435		11,953			(2,322)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXC056GS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/07/2025	01/04/2027	1	67,833	5961		4,248		2,696		5,497			(1,554)		381		0001
Purchased Call/S&P 500 INDEX/SPXC05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2025	03/29/2027	1	180,619	5580.94		7,026		5,257		9,561			(1,788)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXA21JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2025	01/13/2027	1	26,875	5836.22		879		566		1,102			(313)		152		0001
Purchased Call/S&P 500 INDEX/SPXM13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2025	01/20/2027	1	173,640	5996.66		6,511		4,258		7,993			(2,274)		993		0001
Purchased Call/S&P 500 INDEX/SPXM13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/22/2027	1	646,694	6085		23,319		15,395		27,601			(7,976)		3,704		0001
Purchased Call/S&P 500 INDEX/SPXN132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2025	02/25/2027	1	193,429	5959		7,100		5,000		8,738			(2,104)		1,147		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	02/09/2027	1	12,290	6025.99		474		323		568			(152)		72		0001
Purchased Call/S&P 500 INDEX/SPXM13T85	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2025	01/05/2027	1	66,095	5942.47		2,346		1,486		2,891			(865)		372		0001
Purchased Call/S&P 500 INDEX/SPXA21LSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2025	02/03/2027	1	236,221	5994.57		9,071		6,105		11,004			(2,970)		1,370		0001
Purchased Call/S&P 500 INDEX/SPXC05BSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/14/2025	02/12/2027	1	52,225	6114.63		2,099		1,449		2,495			(658)		306		0001
Purchased Call/S&P 500 INDEX/SPXC05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	40,180	5770.2		1,483		1,067		1,929			(420)		241		0001
Purchased Call/S&P 500 INDEX/SPXC05ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/11/2025	03/11/2027	1	18,148	5572.07		766		553		1,049			(213)		109		0001
Purchased Call/S&P 500 INDEX/SPXN131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2025	02/23/2027	1	95,691	6013.13		3,387		2,373		4,116			(1,023)		566		0001
Purchased Call/S&P 500 INDEX/SPXM13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2025	01/25/2027	1	241,131	6101.24		9,284		6,142		11,008			(3,162)		1,385		0001
Purchased Call/S&P 500 INDEX/SPXM13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2025	01/28/2027	1	130,262	.6048		4,696		3,126		5,629			(1,572)		751		0001
Purchased Call/S&P 500 INDEX/SPXN135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2025	03/16/2027	1	309,439	5638.94		10,954		7,990		14,813			(2,993)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXN137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2025	03/25/2027	1	25,956	5776.65		1,155		857		1,511			(299)		158		0001
Purchased Call/S&P 500 INDEX/SPXM13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2025	02/05/2027	1	90,087	.6050		3,583		2,432		4,314			(1,160)		523		0001
Purchased Call/S&P 500 INDEX/SPXN133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2025	03/01/2027	1	29,368	5954.5		993		705		1,233			(291)		175		0001
Purchased Call/S&P 500 INDEX/SPXN137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/23/2027	1	395,329	5667.56		13,204		9,758		17,754			(3,481)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXC05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/23/2025	05/24/2027	1	42,365	5802.82		1,716		1,418		2,189			(305)		272		0001
Purchased Call/S&P 500 INDEX/SPXA21RS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2025	04/09/2027	1	437,779	5268.05		16,285		12,467		23,669			(3,865)		2,702		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2025	04/05/2027	1	305,609	5074.08		10,177		7,713		15,282			(2,492)		1,879		0001
Purchased Call/S&P 500 INDEX/SPXJ00C5T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/25/2025	06/25/2027	1	10,264	6092.16		470		408		562			(62)		68		0001
Purchased Call/S&P 500 INDEX/SPXC050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/16/2025	05/17/2027	1	25,446	5958.38		1,038		847		1,292			(195)		162		0001
Purchased Call/S&P 500 INDEX/SPXC05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/10/2027	1	16,157	5659.91		666		537		898			(131)		102		0001
Purchased Call/S&P 500 INDEX/SPXA21RSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/11/2025	04/09/2027	1	26,481	5363.36		935		717		1,322			(221)		163		0001
Purchased Call/S&P 500 INDEX/SPXC05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/20/2025	06/21/2027	1	81,389	5967.84		3,304		2,854		4,042			(461)		534		0001
Purchased Call/S&P 500 INDEX/SPXN13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2025	05/03/2027	1	4,237	5686.67		171		136		228			(35)		27		0001
Purchased Call/S&P 500 INDEX/SPXC05RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/28/2027	1	10,336	5911.69		393		328		491			(66)		67		0001
Purchased Call/S&P 500 INDEX/SPXN13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2025	05/21/2027	1	40,715	.5843		1,706		1,413		2,074			(295)		261		0001
Purchased Call/S&P 500 INDEX/SPXN13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	782,573	5916.93		21,599		17,577		26,859			(4,089)		4,979		0001
Purchased Call/S&P 500 INDEX/SPXN13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	05/14/2027	1	363,323	.5890		12,915		10,510		15,983			(2,445)		2,312		0001
Purchased Call/S&P 500 INDEX/SPXN13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2025	05/06/2027	1	9,175	.5617		371		298		484			(74)		58		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2025	06/29/2027	1	262,561	6173.07		10,371		9,061		12,046			(1,346)		1,734		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2027	1	34,932	5907		1,344		1,120		1,686			(229)		225		0001
Purchased Call/S&P 500 INDEX/SPXC05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	04/30/2027	1	119,862	5582		4,914		3,920		6,657			(998)		754		0001
Purchased Call/S&P 500 INDEX/SPXJ002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/17/2025	04/16/2027	1	30,660	5282.7		987		765		1,437			(225)		190		0001
Purchased Call/S&P 500 INDEX/SPXN130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2025	07/01/2027	1	3,018	6194		124		110		140			(15)		20		0001
Purchased Call/Missing Reference/SLI0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	111,000	182.42	2,686			67		1,619			(2,009)		92		0001
Purchased Call/Missing Reference/SLI0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2025	01/12/2026	1	5,175,000	179.3		125,235		35,535		170,575			(89,746)		13,812		0001
Purchased Call/Missing Reference/SLI0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2025	04/10/2026	1	1,345,000	174		31,742		16,794		80,402			(15,045)		4,877		0001
Purchased Call/Missing Reference/SLI0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/12/2025	05/11/2026	1	1,455,000	176.46		34,193		20,969		69,027			(13,245)		5,686		0001
Purchased Call/Missing Reference/SLI0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2025	06/10/2026	1	1,781,000	177.22		41,854		29,055		79,265			(12,843)		7,414		0001
Purchased Call/MSCI EAFE/MXE0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2027	1	1,216,000	2618.67		128,531		163,708		163,708	35,176				7,899		0001
Purchased Call/MSCI EAFE/MXE0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	1,120,000	2762.85		110,768		110,708		110,708	(60)				7,694		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	878,757	5660		41,198		25,132		55,792			(16,091)		3,411		0001
Purchased Call/S&P 500 INDEX/SPX915AS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/27/2025	05/22/2026	1	877,661	5803		44,075		28,686		59,139			(15,426)		3,514		0001
Purchased Call/S&P 500 INDEX/SPX9158S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	176,259	5288		8,724		4,892		13,824			(3,835)		659		0001
Purchased Call/S&P 500 INDEX/SPX9159SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	903,769	5529		42,611		24,601		65,908			(18,028)		3,428		0001
Purchased Call/S&P 500 INDEX/SPX915BS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/06/2025	06/05/2026	1	493,724	5939		22,704		15,577		29,911			(7,235)		2,035		0001
Purchased Call/S&P 500 INDEX/SPX9159S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2025	05/21/2026	1	449,751	5845		22,599		14,604		32,046			(8,133)		1,797		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	1,173,528	5516		55,747		31,833		89,150			(23,936)		4,408		0001
Purchased Call/S&P 500 INDEX/SPXC05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2026	1	620,520	5626		31,211		18,900		46,513			(12,433)		2,403		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/02/2025	05/29/2026	1	674,486	5904		34,039		22,756		47,759			(11,315)		2,740		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/17/2025	06/16/2026	1	1,283,519	6033		61,590		44,017		86,249			(17,766)		5,406		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	364,394	5607		17,672		10,594		27,362			(7,088)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	05/29/2026	1	545,287	5912		24,806		16,537		35,470			(8,382)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXD17USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	662,977	6092		35,718		26,491		46,728			(9,420)		2,840		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2025	04/30/2026	1	1,017,018	5569		50,386		29,532		75,707			(21,041)		3,875		0001
Purchased Call/S&P 500 INDEX/SPXC05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	871,305	6173		42,359		31,622		54,734			(10,795)		3,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2025	05/15/2026	1	263,642	.5958		13,106		8,251		18,645			(4,865)		1,040		0001
Purchased Call/S&P 500 INDEX/SPXC05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2025	05/01/2026	1	452,222	.5604		23,591		13,892		34,556			(9,786)		1,727		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2025	06/11/2026	1	637,932	.6024		33,496		23,540		46,062			(10,122)		2,661		0001
Purchased Call/S&P 500 INDEX/SPXC05QSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2025	05/28/2026	1	590,158	.5899		28,890		19,180		41,282			(9,842)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	477,802	.5282		19,954		11,005		38,256			(8,954)		1,764		0001
Purchased Call/S&P 500 INDEX/SPXA21US1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	398,209	.5940		16,180		10,325		23,714			(5,867)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2025	05/19/2026	1	1,157,409	.5964		51,831		32,931		74,859			(18,938)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXC05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/18/2026	1	702,468	.5968		39,013		28,413		49,657			(10,650)		2,970		0001
Purchased Call/S&P 500 INDEX/SPXC05V$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/18/2026	1	662,679	.5982		32,896		23,824		45,121			(9,243)		2,802		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2025	06/02/2026	1	838,393	.5936		41,862		28,216		57,585			(13,686)		3,434		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2025	06/18/2026	1	780,423	.5968		39,964		29,024		53,188			(10,990)		3,300		0001
Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2025	06/17/2026	1	1,917,929	.5983		95,106		68,614		129,492			(27,173)		8,094		0001
Purchased Call/S&P 500 INDEX/SPXC05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2025	06/12/2026	1	1,501,807	.5977		75,900		53,701		101,582			(22,286)		6,276		0001
Purchased Call/S&P 500 INDEX/SPXC05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2025	05/14/2026	1	256,968	.5893		11,017		6,886		15,350			(4,177)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXC057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	1,488,326	.6006		73,704		51,104		99,464			(22,678)		6,183		0001
Purchased Call/S&P 500 INDEX/SPXC05WS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2025	06/23/2026	1	379,327	.6025		18,565		13,591		23,836			(4,998)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	418,403	.5887		20,984		12,985		30,312			(8,013)		1,643		0001
Purchased Call/S&P 500 INDEX/SPXC05WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2025	06/26/2026	1	62,521	.6141		3,280		2,448		4,216			(836)		268		0001
Purchased Call/S&P 500 INDEX/SPXD17T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2025	06/24/2026	1	541,489	.6092		28,146		20,682		37,884			(7,500)		2,316		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2025	05/27/2026	1	453,702	.5922		21,060		13,846		29,705			(7,232)		1,836		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	1,440,593	.5843		65,621		42,590		95,292			(23,436)		5,767		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	213,516	.5664		10,312		6,273		15,917			(4,080)		829		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	488,340	.5561		22,894		13,281		37,067			(9,623)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXA21VSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/11/2025	06/10/2026	1	1,544,208	.6034		74,295		51,719		103,482			(22,656)		6,428		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	751,564	.6045		33,509		23,642		47,543			(10,034)		3,141		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/13/2025	05/12/2026	1	606,131	.5844		29,234		18,009		41,127			(11,244)		2,374		0001
Purchased Call/S&P 500 INDEX/SPXC05KSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2025	04/24/2026	1	499,829	.5485		20,914		11,910		32,434			(9,078)		1,877		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	747,730	.6141		38,510		28,669		51,260			(10,051)		3,210		0001
Purchased Call/S&P 500 INDEX/SPXC05S5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/09/2025	06/02/2026	1	450,361	.5936		20,424		13,999		26,900			(6,447)		1,845		0001
Purchased Call/S&P 500 INDEX/SPXC05T5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/05/2026	1	1,617,331	.6000		82,964		57,241		112,430			(25,811)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXC05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	694,771	.5650		28,492		17,001		43,977			(11,507)		2,679		0001
Purchased Call/S&P 500 INDEX/SPXC05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/05/2025	05/01/2026	1	1,087,021	.5687		49,260		29,089		75,367			(20,195)		4,152		0001
Purchased Call/S&P 500 INDEX/SPXC05S5B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/04/2025	06/03/2026	1	2,181,861	.5970		106,495		72,076		147,759			(34,523)		8,956		0001
Purchased Call/S&P 500 INDEX/SPX915A57	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/28/2025	05/22/2026	1	299,785	.5803		13,820		9,020		18,437			(4,812)		1,200		0001
Purchased Call/S&P 500 INDEX/SPX9158$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2025	04/23/2026	1	715,013	.5376		35,730		20,247		55,701			(15,607)		2,679		0001
Purchased Call/S&P 500 INDEX/SPXE17C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	1,753,032	.6585		89,856		86,352		94,679			(3,734)		8,534		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	345,676	.6280		17,679		13,887		22,519			(3,820)		1,522		0001
Purchased Call/S&P 500 INDEX/SPXC05X$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	1,479,592	.6363		74,271		61,237		89,130			(13,167)		6,673		0001
Purchased Call/S&P 500 INDEX/SPX915C$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	149,837	.6339		7,765		6,554		9,543			(1,226)		684		0001
Purchased Call/S&P 500 INDEX/SPXC05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	1,722,062	.6306		83,626		67,686		103,376			(16,082)		7,728		0001
Purchased Call/S&P 500 INDEX/SPXE177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,423,170	.6370		77,128		69,416		86,511			(8,264)		6,715		0001
Purchased Call/S&P 500 INDEX/SPXE171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	988,270	.6297		49,089		39,517		60,299			(9,655)		4,405		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	1,512,011	.6600		77,750		75,806		78,685			(2,563)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXE178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,688,637	.6439		86,434		78,316		99,366			(8,311)		8,016		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	785,784	.6390		38,108		31,581		45,895			(6,596)		3,568		0001
Purchased Call/S&P 500 INDEX/SPX915F$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	2,794,680	.6615		140,510		135,464		143,920			(5,404)		13,683		0001
Purchased Call/S&P 500 INDEX/SPX915E$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	1,506,975	.6481		77,253		71,013		84,363			(7,004)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	1,047,602	.6330		51,973		44,077		65,287			(7,996)		4,812		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	940,095	.6373		50,956		44,322		56,505			(6,738)		4,367		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	1,996,419	.6456		100,795		88,475		113,349			(13,015)		9,303		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	2,671,348	.6644		134,567		134,567		138,632			(373)		13,265		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	621,473	.6390		30,658		25,477		37,833			(5,236)		2,822		0001
Purchased Call/S&P 500 INDEX/SPX9159S$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	132,223	.6664		6,825		6,710		6,836			(133)		650		0001
Purchased Call/S&P 500 INDEX/SPXD17ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/14/2025	07/10/2026	1	778,651	.6260		38,509		30,249		48,294			(8,320)		3,428		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/05/2026	1	200,280	.6299		11,736		10,097		13,887			(1,718)		921		0001
Purchased Call/S&P 500 INDEX/SPXE179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/27/2026	1	98,881	.6481		5,253		4,842		6,151			(463)		471		0001
Purchased Call/S&P 500 INDEX/SPXE17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	1,631,159	.6416		83,191		77,216		97,116			(6,171)		7,837		0001
Purchased Call/S&P 500 INDEX/SPXE179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	1,612,090	.6502		78,375		72,262		91,478			(6,890)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXD17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	2,546,592	.6263		123,543		96,432		154,828			(27,831)		11,192		0001
Purchased Call/S&P 500 INDEX/SPXC05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2025	07/30/2026	1	1,073,511	.6363		55,237		46,338		66,175			(9,257)		4,890		0001
Purchased Call/S&P 500 INDEX/SPXE17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	2,426,551	.6694		117,279		115,335		120,782			(2,255)		11,999		0001
Purchased Call/S&P 500 INDEX/SPX915BSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	921,667	.6198		48,214		36,767		58,713			(11,821)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXE172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	691,088	.6359		34,169		28,000		40,932			(6,383)		3,112		0001
Purchased Call/S&P 500 INDEX/SPXD051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	1,747,515	.6389		86,894		75,034		105,217			(12,035)		8,065		0001
Purchased Call/S&P 500 INDEX/SPXD17VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	1,140,249	.6205		55,021		41,342		71,944			(13,755)		4,931		0001
Purchased Call/S&P 500 INDEX/SPXE17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	1,142,835	.6664		58,404		57,265		58,419			(1,294)		5,619		0001
Purchased Call/S&P 500 INDEX/SPXD051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	1,648,414	.6373		87,272		75,700		100,462			(11,748)		7,657		0001
Purchased Call/S&P 500 INDEX/SPXD17ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	618,407	.6280		29,491		23,102		37,747			(6,563)		2,723		0001
Purchased Call/S&P 500 INDEX/SPXD050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	724,827	.6341		38,294		32,975		45,415			(5,576)		3,345		0001
Purchased Call/S&P 500 INDEX/SPXD053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	830,049	.6497		41,047		37,951		50,553			(3,193)		3,958		0001
Purchased Call/S&P 500 INDEX/SPXD17WSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	1,049,608	.6230		51,259		39,506		65,962			(11,829)		4,597		0001
Purchased Call/S&P 500 INDEX/SPXD17WSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	1,460,132	.6279		67,238		51,462		88,961			(15,876)		6,337		0001
Purchased Call/S&P 500 INDEX/SPXD057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	1,575,524	.6605		81,633		81,406		83,996			(897)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXE170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	651,278	.6244		31,761		25,181		39,573			(6,631)		2,893		0001
Purchased Call/S&P 500 INDEX/SPXE176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	834,792	.6449		40,531		36,040		48,871			(4,578)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXE175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	08/12/2026	1	1,076,810	.6446		54,706		47,603		63,097			(7,214)		5,010		0001
Purchased Call/S&P 500 INDEX/SPXD055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	931,083	.6615		45,913		44,387		48,848			(1,644)		4,559		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	377,074	.6299		20,565		17,497		24,954			(3,107)		1,735		0001
Purchased Call/S&P 500 INDEX/SPXE17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	704,735	.6460		34,791		32,279		41,186			(2,595)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXD055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	1,157,482	.6607		57,824		55,907		61,456			(2,065)		5,675		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/26/2026	1	1,738,196	.6464		88,228		80,185		100,505			(8,241)		8,264		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	4,626,347	.6661		236,193		236,193		237,725					23,100		0001
Purchased Call/S&P 500 INDEX/SPXD052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	1,049,345	.6453		55,095		48,649		64,444			(6,563)		4,897		0001
Purchased Call/S&P 500 INDEX/SPXE176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	1,025,741	.6411		53,447		47,541		63,943			(6,020)		4,825		0001
Purchased Call/S&P 500 INDEX/SPX915GSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	1,891,915	.6641		92,327		91,814		95,682			(1,268)		9,381		0001
Purchased Call/S&P 500 INDEX/SPX915GS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	466,591	.6632		23,788		23,260		23,651			(719)		2,294		0001
Purchased Call/S&P 500 INDEX/SPXD17WSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/07/2025	07/02/2026	1	596,664	.6227		29,743		22,764		38,682			(7,023)		2,590		0001
Purchased Call/S&P 500 INDEX/SPXD054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	3,151,728	.6495		162,586		154,029		180,479			(8,958)		15,276		0001
Purchased Call/S&P 500 INDEX/SPX915FSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	1,275,884	.6607		65,270		63,634		66,092			(2,158)		6,256		0001
Purchased Call/S&P 500 INDEX/SPX915CSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	1,059,339	.6238		56,501		47,687		67,097			(8,921)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXE177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2026	1	1,086,951	.6396		57,735		51,945		65,193			(6,203)		5,120		0001
Purchased Call/S&P 500 INDEX/SPXC05X5P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	300,169	.6389		14,584		12,025		17,628			(2,586)		1,354		0001
Purchased Call/S&P 500 INDEX/SPXE175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	1,029,886	.6345		50,971		43,750		63,469			(7,562)		4,746		0001
Purchased Call/S&P 500 INDEX/SPXC05Y5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	596,080	.6371		29,939		24,894		36,678			(5,100)		2,711		0001
Purchased Call/S&P 500 INDEX/SPXC05XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	323,690	.6362		16,369		13,459		19,330			(3,013)		1,460		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	1,219,731	.6502		59,568		55,927		69,337			(4,091)		5,877		0001
Purchased Call/S&P 500 INDEX/SPX915DSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	1,672,167	.6468		83,711		73,712		94,147			(10,579)		7,804		0001
Purchased Call/S&P 500 INDEX/SPX915ESA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	2,180,722	.6400		108,993		97,791		128,139			(11,977)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXD054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	1,746,023	.6513		88,081		83,458		98,035			(4,840)		8,475		0001
Purchased Call/S&P 500 INDEX/SPXC05Z5S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2025	07/31/2026	1	924,608	.6339		42,777		36,004		57,945			(7,051)		4,219		0001
Purchased Call/S&P 500 INDEX/SPXE171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	720,080	.6297		35,892		28,813		44,773			(7,297)		3,209		0001
Purchased Call/S&P 500 INDEX/SPXE177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	748,354	.6370		42,202		38,087		48,155			(4,208)		3,531		0001
Purchased Call/S&P 500 INDEX/SPXD056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	962,392	.6668		47,015		46,365		48,850			(775)		4,766		0001
Purchased Call/S&P 500 INDEX/SPXE172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/22/2026	1	426,171	.6310		22,957		18,801		27,255			(4,301)		1,916		0001
Purchased Call/S&P 500 INDEX/SPXD17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	1,199,098	.6226		59,100		45,713		74,881			(13,476)		5,261		0001
Purchased Call/S&P 500 INDEX/SPXE177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	310,699	.6467		15,971		14,414		18,689			(1,593)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXN13S$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2025	07/15/2026	1	1,535,289	.6260		77,809		62,378		94,466			(15,906)		6,819		0001
Purchased Call/S&P 500 INDEX/SPXE170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	1,387,454	.6264		69,617		55,694		84,938			(14,344)		6,173		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	754,462	.6460		36,133		33,408		43,539			(2,810)		3,598		0001
Purchased Call/S&P 500 INDEX/SPX915ES2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	2,033,788	.6449		98,619		87,449		116,341			(11,379)		9,551		0001
Purchased Call/S&P 500 INDEX/SPXE172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	1,137,889	.6310		56,721		46,066		67,986			(10,752)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXJ0OHSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2025	07/30/2026	1	414,744	.6363		16,212		13,638		21,716			(2,680)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXE178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	581,824	.6466		32,030		29,436		35,979			(2,912)		2,766		0001
Purchased Call/S&P 500 INDEX/SPXA21YSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2025	07/14/2026	1	734,842	.6269		37,436		29,577		47,768			(7,919)		3,258		0001
Purchased Call/S&P 500 INDEX/SPX915ESS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	1,570,904	.6435		83,033		77,728		90,614			(5,931)		7,558		0001
Purchased Call/S&P 500 INDEX/SPXD055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/12/2025	09/11/2026	1	1,614,260	.6587		81,825		78,415		86,880			(4,046)		7,858		0001
Purchased Call/S&P 500 INDEX/SPXE17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	09/10/2026	1	2,706,855	.6532		141,902		135,595		151,129			(7,407)		13,158		0001
Purchased Call/S&P 500 INDEX/SPXE17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	1,306,789	.6486		65,375		61,551		74,188			(3,984)		6,297		0001
Purchased Call/S&P 500 INDEX/SPX9159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/12/2025	05/08/2026	1	27,022	.5660		1,267		773		1,716			(495)		105		0001
Purchased Call/S&P 500 INDEX/SPX9159S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/28/2025	04/24/2026	1	12,499	.5516		594		339		950			(255)		47		0001
Purchased Call/S&P 500 INDEX/SPXC05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/02/2025	05/29/2026	1	99,932	.5904		5,043		3,372		7,076			(1,676)		406		0001
Purchased Call/S&P 500 INDEX/SPXC05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/17/2025	06/16/2026	1	111,834	.6033		5,366		3,835		7,515			(1,548)		471		0001
Purchased Call/S&P 500 INDEX/SPXN13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	85,027	.5607		4,124		2,472		6,385			(1,654)		329		0001
Purchased Call/S&P 500 INDEX/SPXC05RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/30/2025	05/29/2026	1	819,186	.5912		37,266		24,844		53,287			(12,592)		3,328		0001
Purchased Call/S&P 500 INDEX/SPXC05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/01/2025	04/30/2026	1	40,015	.5569		1,982		1,162		2,979			(828)		152		0001
Purchased Call/S&P 500 INDEX/SPXC05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/30/2025	06/26/2026	1	118,103	.6173		5,742		4,286		7,419			(1,463)		507		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/19/2025	05/15/2026	1	270,630	.5958		13,454		8,470		19,139			(4,994)		1,067		0001
Purchased Call/S&P 500 INDEX/SPXC05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/12/2025	06/11/2026	1	99,983	.6024		5,250		3,689		7,219			(1,586)		417		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/29/2025	05/28/2026	1	292,971	.5899		14,342		9,521		20,493			(4,886)		1,188		0001
Purchased Call/S&P 500 INDEX/SPXJ003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/21/2025	04/17/2026	1	80,009	.5282		3,341		1,843		6,406			(1,499)		295		0001
Purchased Call/S&P 500 INDEX/SPXA21USI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/21/2025	05/20/2026	1	111,609	.5940		4,535		2,894		6,646			(1,645)		445		0001
Purchased Call/S&P 500 INDEX/SPXC05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/20/2025	05/19/2026	1	554,866	.5964		24,848		15,787		35,888			(9,079)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXC05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/20/2025	06/18/2026	1	57,058	.5982		2,832		2,051		3,885			(796)		241		0001
Purchased Call/S&P 500 INDEX/SPXC05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2025	06/02/2026	1	166,955	.5936		8,336		5,619		11,467			(2,725)		684		0001
Purchased Call/S&P 500 INDEX/SPXD17SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2025	06/18/2026	1	299,827	.5968		15,354		11,151		20,434			(4,222)		1,268		0001

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Purchased Call/S&P 500 INDEX/SPXD17RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/17/2026	1	3,250	.5983		161		116		219			(46)		14		0001
Purchased Call/S&P 500 INDEX/SPXC05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2025	06/09/2026	1	151,472	.6006		7,501		5,201		10,123			(2,308)		629		0001
Purchased Call/S&P 500 INDEX/SPXA21TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	05/13/2026	1	51,015	.5887		2,559		1,583		3,696			(977)		200		0001
Purchased Call/S&P 500 INDEX/SPXD17TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/24/2026	1	161,293	.6092		8,384		6,160		11,284			(2,234)		690		0001
Purchased Call/S&P 500 INDEX/SPXD17PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/27/2026	1	554,734	.5922		25,750		16,930		36,320			(8,843)		2,244		0001
Purchased Call/S&P 500 INDEX/SPX915AS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2025	05/22/2026	1	250,277	.5843		11,401		7,399		16,555			(4,072)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXC05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2025	05/08/2026	1	156,281	.5664		7,548		4,592		11,650			(2,986)		607		0001
Purchased Call/S&P 500 INDEX/SPXC05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2025	04/29/2026	1	24,986	.5561		1,171		680		1,897			(492)		95		0001
Purchased Call/S&P 500 INDEX/SPXC05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	06/12/2026	1	40,031	.6045		1,785		1,259		2,532			(534)		167		0001
Purchased Call/S&P 500 INDEX/SPXJ007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2025	05/12/2026	1	209,278	.5844		10,094		6,218		14,200			(3,882)		820		0001
Purchased Call/S&P 500 INDEX/SPXD17VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2025	06/26/2026	1	279,560	.6141		14,398		10,719		19,165			(3,758)		1,200		0001
Purchased Call/S&P 500 INDEX/SPXE17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	09/11/2026	1	742,975	.6585		38,083		36,598		40,127			(1,582)		3,617		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	209,781	.6363		10,530		8,682		12,637			(1,867)		946		0001
Purchased Call/S&P 500 INDEX/SPXC05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2025	07/21/2026	1	93,088	.6306		4,520		3,659		5,588			(869)		418		0001
Purchased Call/S&P 500 INDEX/SPXE177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	359,806	.6370		19,500		17,550		21,872			(2,089)		1,698		0001
Purchased Call/S&P 500 INDEX/SPXE171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2025	07/17/2026	1	253,277	.6297		12,581		10,128		15,454			(2,474)		1,129		0001
Purchased Call/S&P 500 INDEX/SPX915FSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/17/2026	1	120,169	.6600		6,179		6,025		6,254			(204)		590		0001
Purchased Call/S&P 500 INDEX/SPXE178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2025	08/25/2026	1	1,711,358	.6439		87,597		79,369		100,703			(8,423)		8,124		0001
Purchased Call/S&P 500 INDEX/SPXC05XSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2025	07/28/2026	1	189,320	.6390		9,181		7,609		11,057			(1,589)		860		0001
Purchased Call/S&P 500 INDEX/SPX915FSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/16/2025	09/15/2026	1	566,017	.6615		28,458		27,436		29,149			(1,095)		2,771		0001
Purchased Call/S&P 500 INDEX/SPX915ESN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2025	08/27/2026	1	299,793	.6481		15,368		14,127		16,783			(1,393)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXC05ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/05/2025	08/04/2026	1	299,832	.6330		14,875		12,615		18,686			(2,288)		1,377		0001
Purchased Call/S&P 500 INDEX/SPX915DS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2025	08/11/2026	1	314,765	.6373		17,061		14,840		18,919			(2,256)		1,462		0001
Purchased Call/S&P 500 INDEX/SPX915DSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2025	08/13/2026	1	306,903	.6456		15,495		13,601		17,425			(2,001)		1,430		0001
Purchased Call/S&P 500 INDEX/SPX915HS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/29/2025	09/25/2026	1	1,015,256	.6644		51,143		51,143		52,688			(142)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXC05YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2025	07/28/2026	1	151,890	.6390		7,493		6,227		9,246			(1,280)		690		0001
Purchased Call/S&P 500 INDEX/SPX915GSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2025	09/18/2026	1	242,689	.6664		12,527		12,317		12,547			(244)		1,193		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE17A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	09/02/2026	1	401,497	.6416		20,477		19,006		23,904			(1,519)		1,929		0001
Purchased Call/S&P 500 INDEX/SPXE179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2025	08/28/2026	1	530,682	.6502		25,800		23,788		30,114			(2,268)		2,531		0001
Purchased Call/S&P 500 INDEX/SPXD17Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2025	07/09/2026	1	158,728	.6263		7,700		6,011		9,650			(1,735)		698		0001
Purchased Call/S&P 500 INDEX/SPXE17E$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2025	09/22/2026	1	198,507	.6694		9,594		9,435		9,881			(185)		982		0001
Purchased Call/S&P 500 INDEX/SPX915B$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2025	07/01/2026	1	532,084	.6198		27,834		21,226		33,896			(6,824)		2,305		0001
Purchased Call/S&P 500 INDEX/SPXE172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2025	07/23/2026	1	121,872	.6359		6,026		4,938		7,218			(1,126)		549		0001
Purchased Call/S&P 500 INDEX/SPXD051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	1	783,892	.6389		38,978		33,658		47,198			(5,399)		3,618		0001
Purchased Call/S&P 500 INDEX/SPXD17V$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/01/2025	06/30/2026	1	128,779	.6205		6,214		4,669		8,125			(1,554)		557		0001
Purchased Call/S&P 500 INDEX/SPXE17E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/18/2026	1	434,313	.6664		22,195		21,763		22,201			(492)		2,136		0001
Purchased Call/S&P 500 INDEX/SPXD051$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	08/11/2026	1	968,036	.6373		51,251		44,455		58,997			(6,899)		4,496		0001
Purchased Call/S&P 500 INDEX/SPXD17Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	07/10/2026	1	737,339	.6280		35,163		27,544		45,007			(7,825)		3,246		0001
Purchased Call/S&P 500 INDEX/SPXD050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	39,968	.6341		2,112		1,818		2,504			(307)		184		0001
Purchased Call/S&P 500 INDEX/SPXD053$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/02/2025	08/28/2026	1	135,081	.6497		6,680		6,176		8,227			(520)		644		0001
Purchased Call/S&P 500 INDEX/SPXD17W$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/07/2026	1	872,145	.6230		42,592		32,827		54,810			(9,829)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXD057$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2025	09/25/2026	1	251,301	.6605		13,021		12,984		13,398			(143)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXE170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	07/15/2026	1	279,066	.6244		13,609		10,790		16,957			(2,841)		1,239		0001
Purchased Call/S&P 500 INDEX/SPXE176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	319,102	.6449		15,493		13,776		18,681			(1,750)		1,499		0001
Purchased Call/S&P 500 INDEX/SPXD055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/15/2026	1	499,266	.6615		24,620		23,801		26,193			(882)		2,444		0001
Purchased Call/S&P 500 INDEX/SPXC05Z$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2025	08/05/2026	1	215,293	.6299		11,742		9,990		14,248			(1,774)		990		0001
Purchased Call/S&P 500 INDEX/SPXE17A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2025	08/31/2026	1	549,140	.6460		27,110		25,152		32,093			(2,022)		2,630		0001
Purchased Call/S&P 500 INDEX/SPXD055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2025	09/16/2026	1	284,718	.6607		14,224		13,752		15,117			(508)		1,396		0001
Purchased Call/S&P 500 INDEX/SPXJ00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2025	08/26/2026	1	70,008	.6464		3,553		3,230		4,048			(332)		333		0001
Purchased Call/S&P 500 INDEX/SPXD057$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/30/2025	09/29/2026	1	2,136,005	.6661		109,051		109,051		109,759					10,665		0001
Purchased Call/S&P 500 INDEX/SPXD052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	08/14/2026	1	286,083	.6453		15,021		13,263		17,569			(1,789)		1,335		0001
Purchased Call/S&P 500 INDEX/SPXE176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/19/2026	1	184,912	.6411		9,635		8,570		11,527			(1,085)		870		0001
Purchased Call/S&P 500 INDEX/SPX915G$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/25/2025	09/24/2026	1	825,345	.6641		40,277		40,054		41,741			(553)		4,093		0001
Purchased Call/S&P 500 INDEX/SPX915G$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2025	09/18/2026	1	761,648	.6632		38,831		37,969		38,607			(1,173)		3,745		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXD054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/08/2026	1	903,911	.6495		46,629		44,175		51,761			(2,569)		4,381		0001
Purchased Call/S&P 500 INDEX/SPX915F$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2025	09/16/2026	1	304,535	.6607		15,579		15,188		15,775			(515)		1,493		0001
Purchased Call/S&P 500 INDEX/SPX915C$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/04/2025	07/31/2026	1	249,029	.6238		13,282		11,210		15,773			(2,097)		1,136		0001
Purchased Call/S&P 500 INDEX/SPXC05X$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2025	07/24/2026	1	433,362	.6389		21,055		17,360		25,450			(3,733)		1,955		0001
Purchased Call/S&P 500 INDEX/SPXE175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/07/2025	08/06/2026	1	313,466	.6345		15,514		13,316		19,318			(2,302)		1,444		0001
Purchased Call/S&P 500 INDEX/SPXC05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2025	07/29/2026	1	70,072	.6371		3,520		2,926		4,312			(599)		319		0001
Purchased Call/S&P 500 INDEX/SPXC05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2025	07/24/2026	1	47,952	.6362		2,425		1,994		2,864			(446)		216		0001
Purchased Call/S&P 500 INDEX/SPXE17B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	1	49,997	.6502		2,442		2,292		2,842			(168)		241		0001
Purchased Call/S&P 500 INDEX/SPX915D$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2025	08/14/2026	1	63,361	.6468		3,172		2,793		3,567			(401)		296		0001
Purchased Call/S&P 500 INDEX/SPX915E$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2025	08/20/2026	1	444,882	.6400		22,235		19,950		26,141			(2,443)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXD054$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2025	09/09/2026	1	666,051	.6513		33,600		31,837		37,397			(1,846)		3,233		0001
Purchased Call/S&P 500 INDEX/SPXE171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/17/2026	1	248,915	.6297		12,407		9,960		15,477			(2,522)		1,109		0001
Purchased Call/S&P 500 INDEX/SPXD056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2026	1	754,840	.6668		36,875		36,366		38,315			(608)		3,738		0001
Purchased Call/S&P 500 INDEX/SPXD17X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	824,998	.6226		40,662		31,451		51,519			(9,272)		3,619		0001
Purchased Call/S&P 500 INDEX/SPXE170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/16/2026	1	364,511	.6264		18,290		14,632		22,315			(3,769)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXE17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2025	08/28/2026	1	261,786	.6460		12,538		11,592		15,107			(975)		1,248		0001
Purchased Call/S&P 500 INDEX/SPX915E$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/19/2025	08/18/2026	1	209,460	.6449		10,157		9,006		11,982			(1,172)		984		0001
Purchased Call/S&P 500 INDEX/SPXE172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/23/2025	07/22/2026	1	417,172	.6310		20,795		16,889		24,925			(3,942)		1,875		0001
Purchased Call/S&P 500 INDEX/SPX915E$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2025	09/03/2026	1	154,889	.6435		8,187		7,664		8,934			(585)		745		0001
Purchased Call/S&P 500 INDEX/SPXE17B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/04/2026	1	999,893	.6486		50,022		47,096		56,765			(3,048)		4,818		0001
Purchased Call/S&P 500 INDEX/SPXA21S$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/21/2025	04/17/2026	1	174,943	100		5,423		2,991		8,764			(2,434)		646		0001
Purchased Call/S&P 500 INDEX/SPXD17U$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/26/2025	06/25/2026	1	518,675	100		27,542		20,427		31,707			(7,264)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXA21X$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	422,123	100		21,528		16,027		24,791			(5,619)		1,812		0001
Purchased Call/S&P 500 INDEX/SPXA21V$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	314,980	100		13,954		9,675		16,619			(4,293)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXA21V$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	380,970	100		18,629		12,817		22,235			(5,831)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXN13K$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2025	06/02/2026	1	302,717	100		13,501		9,100		16,527			(4,414)		1,240		0001
Purchased Call/S&P 500 INDEX/SPXA21Z$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	1,080,832	100		56,095		45,403		61,901			(10,788)		4,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXE178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	914,664	100		51,313		47,168		52,641			(4,652)		4,355		0001
Purchased Call/S&P 500 INDEX/SPX0134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	326,231	100		16,638		16,220		16,855			(552)		1,597		0001
Purchased Call/S&P 500 INDEX/SPXB212SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	977,743	100		51,820		51,820		50,042					4,882		0001
Purchased Call/S&P 500 INDEX/SPXD17WSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/01/2026	1	1,025,000	100		58,733		44,788		61,329			(14,400)		4,440		0001
Purchased Call/S&P 500 INDEX/SPXB211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/02/2025	08/28/2026	1	923,000	100		50,396		46,595		53,820			(3,920)		4,401		0001
Purchased Call/S&P 500 INDEX/SPXE178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/26/2026	1	815,000	100		46,863		43,066		48,046			(4,260)		3,875		0001
Purchased Call/S&P 500 INDEX/SPX0135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	349,324	100		16,837		16,558		17,137			(324)		1,727		0001
Purchased Call/S&P 500 INDEX/SPX0137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	626,249	100		33,442		33,442		32,897			(93)		3,110		0001
Purchased Call/S&P 500 INDEX/SPXA21YSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	307,083	100		15,569		12,343		17,541			(3,251)		1,364		0001
Purchased Call/S&P 500 INDEX/SPXE174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	430,970	100		22,324		18,552		23,295			(3,813)		1,957		0001
Purchased Call/S&P 500 INDEX/SPXB211S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	08/31/2026	1	824,000	100		45,567		42,276		48,043			(3,399)		3,947		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	604,373	100		29,796		23,919		33,121			(6,057)		2,694		0001
Purchased Call/S&P 500 INDEX/SPX0136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	1,121,016	100		60,759		60,422		62,008			(835)		5,559		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	228,668	100		10,770		8,093		12,576			(2,693)		989		0001
Purchased Call/S&P 500 INDEX/SPX0134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	387,846	100		20,168		19,499		20,390			(720)		1,902		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	338,921	100		17,963		15,972		18,680			(2,029)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXN13IWSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	18,074	100		887		764		945			(129)		83		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	349,059	100		17,348		14,712		19,276			(2,669)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXB211S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	09/02/2026	1	789,000	100		44,342		41,157		46,546			(3,289)		3,791		0001
Purchased Call/S&P 500 INDEX/SPXE175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	582,607	100		32,451		28,485		33,602			(4,190)		2,715		0001
Purchased Call/S&P 500 INDEX/SPXB210SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2025	08/21/2026	1	605,000	100		33,578		30,304		35,270			(3,348)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	465,482	100		24,624		19,046		27,269			(5,615)		2,042		0001
Purchased Call/S&P 500 INDEX/SPX0136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	520,150	100		27,984		27,598		28,197			(461)		2,576		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	618,542	100		32,226		24,906		35,730			(7,368)		2,709		0001
Purchased Call/S&P 500 INDEX/SPXE174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/24/2026	1	533,000	100		27,769		23,024		30,346			(4,796)		2,404		0001
Purchased Call/S&P 500 INDEX/SPXN130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	53,054	100		2,525		1,978		2,782			(562)		234		0001
Purchased Call/S&P 500 INDEX/SPXE17BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	09/08/2026	1	764,000	100		43,777		41,359		44,508			(2,526)		3,703		0001
Purchased Call/S&P 500 INDEX/SPX9158SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2025	04/22/2026	1	16,389	.5288		605		339		928			(266)		61		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	05/06/2026	1	111,921	.5607		3,823		2,292		5,690			(1,533)		432		0001
Purchased Call/S&P 500 INDEX/SPXA21XSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2025	06/26/2026	1	102,877	100		5,247		3,906		6,042			(1,369)		442		0001
Purchased Call/S&P 500 INDEX/SPXA21VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	163,850	100		7,259		5,033		8,645			(2,233)		681		0001
Purchased Call/S&P 500 INDEX/SPXA21VST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2025	06/05/2026	1	20,030	100		979		674		1,169			(307)		83		0001
Purchased Call/S&P 500 INDEX/SPXC05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2025	05/05/2026	1	687,667	.5650		25,751		15,365		39,348			(10,399)		2,651		0001
Purchased Call/S&P 500 INDEX/SPXN13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2025	06/02/2026	1	516,283	100		23,026		15,520		28,186			(7,528)		2,115		0001
Purchased Call/S&P 500 INDEX/SPX9159S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2025	04/28/2026	1	108,048	.5529		4,181		2,414		6,308			(1,769)		410		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	62,859	100		3,262		2,641		3,600			(627)		282		0001
Purchased Call/S&P 500 INDEX/SPXE178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2026	1	126,336	100		7,087		6,515		7,271			(643)		602		0001
Purchased Call/S&P 500 INDEX/SPX0134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2025	09/15/2026	1	341,769	100		17,430		16,992		17,658			(578)		1,673		0001
Purchased Call/S&P 500 INDEX/SPXB212SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	383,023	100		20,300		20,300		19,603					1,912		0001
Purchased Call/S&P 500 INDEX/SPX0135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2025	09/22/2026	1	630,676	100		30,399		29,895		30,940			(585)		3,119		0001
Purchased Call/S&P 500 INDEX/SPX0137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	211,149	100		11,275		11,275		11,092			(31)		1,048		0001
Purchased Call/S&P 500 INDEX/SPXE177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/25/2025	08/21/2026	1	130,049	.6467		5,150		4,648		5,875			(514)		614		0001
Purchased Call/S&P 500 INDEX/SPXA21YSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2025	07/15/2026	1	94,917	100		4,812		3,815		5,422			(1,005)		422		0001
Purchased Call/S&P 500 INDEX/SPX0134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	568,414	100		26,659		25,772		26,934			(955)		2,783		0001
Purchased Call/S&P 500 INDEX/SPXE174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2025	07/28/2026	1	253,030	100		13,107		10,892		13,677			(2,239)		1,149		0001
Purchased Call/S&P 500 INDEX/SPXA21YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/17/2026	1	405,627	100		19,997		16,053		22,229			(4,065)		1,808		0001
Purchased Call/S&P 500 INDEX/SPX0136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	13,994	100		758		754		774			(10)		69		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	368,810	100		17,371		13,052		20,283			(4,343)		1,595		0001
Purchased Call/S&P 500 INDEX/SPX0134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/16/2026	1	281,154	100		14,620		14,135		14,781			(522)		1,379		0001
Purchased Call/S&P 500 INDEX/SPXE176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/18/2026	1	283,079	100		15,003		13,341		15,602			(1,695)		1,329		0001
Purchased Call/S&P 500 INDEX/SPXN13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	38,375	100		1,884		1,623		2,007			(274)		177		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	496,652	100		24,684		20,933		27,426			(3,797)		2,281		0001
Purchased Call/S&P 500 INDEX/SPXE175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2025	08/13/2026	1	109,393	100		6,093		5,348		6,309			(787)		510		0001
Purchased Call/S&P 500 INDEX/SPXD17XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/08/2026	1	62,518	100		3,307		2,558		3,662			(754)		274		0001
Purchased Call/S&P 500 INDEX/SPX0136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	09/23/2026	1	71,850	100		3,866		3,812		3,895			(64)		356		0001
Purchased Call/S&P 500 INDEX/SPXD17XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2025	07/07/2026	1	167,458	100		8,725		6,743		9,673			(1,995)		733		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXN130S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	07/10/2026	1	383,946	100		18,276		14,316		20,136			(4,067)		1,690		0001
Purchased Call/S&P 500 INDEX/SPXD17U8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2025	06/25/2026	1	23,325	100		1,239		919		1,426			(327)		100		0001
Purchased Call/S&P 500 INDEX/SPXA21VSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2025	06/09/2026	1	533,169	100		23,619		16,377		28,131			(7,268)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/21/2026	1	14,309	100		743		601		820			(143)		64		0001
Purchased Call/S&P 500 INDEX/SPXB212S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2025	09/29/2026	1	121,234	100		6,425		6,425		6,205					605		0001
Purchased Call/S&P 500 INDEX/SPXO137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2025	09/25/2026	1	75,603	100		4,037		4,037		3,971			(11)		375		0001
Purchased Call/S&P 500 INDEX/SPXO134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2025	09/15/2026	1	270,586	100		12,691		12,269		12,821			(454)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXO136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2025	09/24/2026	1	24,990	100		1,354		1,347		1,382			(19)		124		0001
Purchased Call/S&P 500 INDEX/SPXN130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2025	06/30/2026	1	69,521	100		3,274		2,460		3,823			(819)		301		0001
Purchased Call/S&P 500 INDEX/SPXN13IISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	468,551	100		23,006		19,811		24,504			(3,350)		2,163		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/05/2025	08/04/2026	1	20,289	100		1,008		855		1,120			(155)		93		0001
Purchased Call/S&P 500 INDEX/SPXJ007SP	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	05/16/2025	05/17/2030	1	1,870,000	681.07		93,874		86,974		127,427			(7,039)		20,119		0001
Purchased Call/S&P 500 INDEX/SPXD17PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2025	06/02/2026	1	125,366	304		5,933		4,010		9,215			(1,929)		514		0001
Purchased Call/S&P 500 INDEX/SPXB211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,404,000	70		701,728		689,790		689,790	(11,938)				29,396		0001
Purchased Call/S&P 500 INDEX/SPX140IIS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIIZ7FF32TIIEFA76	08/22/2025	08/22/2031	1	560,000	90		183,344		193,210		193,210	9,866				6,799		0001
Purchased Call/S&P 500 INDEX/SPXB211SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	1,704,000	70		504,384		502,701		502,701	(1,683)				20,769		0001
Purchased Call/S&P 500 INDEX/SPXA21ZST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	905,000	80		278,650		292,899		292,899	14,249				10,952		0001
Purchased Call/S&P 500 INDEX/SPXB212S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	1,363,000	80		435,070		436,299		436,299	1,229				16,667		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	1,600,000	70		458,880		471,278		471,278	12,398				19,285		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/08/2031	1	915,000	70		251,168		256,495		256,495	5,327				11,073		0001
Purchased Call/S&P 500 INDEX/SPXB211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	972,000	90		348,851		360,104		360,104	11,253				11,847		0001
Purchased Call/S&P 500 INDEX/SPXB212S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,054,000	90		683,571		687,110		687,110	3,539				25,116		0001
Purchased Call/S&P 500 INDEX/SPXA21XSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	511,000	70		151,358		157,263		157,263	5,905				6,139		0001
Purchased Call/S&P 500 INDEX/SPXA21ZS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	741,000	80		208,962		216,367		216,367	7,405				8,931		0001
Purchased Call/S&P 500 INDEX/SPXA21XSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	734,000	80		245,450		259,487		259,487	14,037				8,818		0001
Purchased Call/S&P 500 INDEX/SPXB210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,840,000	70		545,376		546,756		546,756	1,380				22,339		0001
Purchased Call/S&P 500 INDEX/SPXB210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/22/2031	1	1,331,000	80		409,149		413,379		413,379	4,230				16,159		0001
Purchased Call/S&P 500 INDEX/SPXB211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	768,000	80		241,843		243,078		243,078	1,235				9,361		0001
Purchased Call/S&P 500 INDEX/SPXA21YS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	466,000	90		41,567		44,852		44,852	3,285				2,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Purchased Call/S&P 500 INDEX/SPXA21YS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	448,000	80		29,792		30,975		30,975	1,183				1,965		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	834,000	90		71,474		73,337		73,337	1,864				4,042		0001
Purchased Call/S&P 500 INDEX/SPXB210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	784,000	90		69,070		70,564		70,564	1,494				3,699		0001
Purchased Call/S&P 500 INDEX/SPXJ000SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	775,000	80		50,685		50,240		50,240	(445)				3,832		0001
Purchased Call/S&P 500 INDEX/SPXJ00MSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,908,000	80		123,257		124,539		124,539	1,282				9,248		0001
Purchased Call/S&P 500 INDEX/SPXA21ZSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	375,000	80		26,588		27,388		27,388	801				1,686		0001
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	30		0				162,090		162,090	162,090						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				11,708		11,708	11,708						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	3		0				12,324		12,324	12,324						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				9,480		9,480	9,480						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100			0				1,849		1,849	1,849						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	33		0				156,562		156,562	156,562						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				384,800		384,800	384,800						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	2		0				9,290		9,290	9,290						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSC	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2023	01/31/3100	12		0				56,596		56,596	56,596						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				301,600		301,600	301,600						0001
BD Capital	(blank)	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2025	01/31/3100			0				72,800		72,800	72,800						0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										2,148,970,253	2,030,710,716		4,134,696,327	XXX	6,644,898,827	562,845,898		(1,090,627,965)		365,398,865	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										2,148,970,253	2,030,710,716		4,134,696,327	XXX	6,644,898,827	562,845,898		(1,090,627,965)		365,398,865	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										2,148,970,253	2,030,710,716		4,134,696,327	XXX	6,644,898,827	562,845,898		(1,090,627,965)		365,398,865	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										2,148,970,253	2,030,710,716		4,134,696,327	XXX	6,644,898,827	562,845,898		(1,090,627,965)		365,398,865	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPX01369B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	01/09/2026	1	3,330,000	5800		177,075		(168,643)		(181,138)			9,929		(8,758)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX0136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	10/24/2025	1	6,660,000	.6000		281,240		(231,019)		(290,043)			56,248		(8,539)		0001
Written Call/S&P 500 INDEX/SPXE17E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	12/17/2025	1	300,000	20		44,100		(41,411)		(40,910)			3,150		(693)		0001
Written Call/S&P 500 INDEX/SPXE17E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	11/19/2025	1	285,000	17		51,900		(47,094)		(47,872)			5,561		(527)		0001
Written Call/S&P 500 INDEX/SPX0136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	02/26/2026	1	4,995,000	.6000		186,915		(180,807)		(191,744)			7,235		(15,957)		0001
Written Call/S&P 500 INDEX/SPX0135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2025	11/18/2025	1	6,640,000	.6400		59,640		(52,049)		(51,019)			8,371		(12,164)		0001
Written Call/S&P 500 INDEX/SPX0136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	11/26/2025	1	4,995,000	.6000		263,790		(242,168)		(272,255)			25,123		(9,870)		0001
Written Call/S&P 500 INDEX/SPX0136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	02/02/2026	1	3,330,000	.6000		126,100		(121,212)		(130,055)			5,776		(9,744)		0001
Written Call/S&P 500 INDEX/SPX0136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	10/17/2025	1	2,664,000	.5800		192,884		(146,959)		(196,692)			50,318		(2,875)		0001
Written Call/S&P 500 INDEX/SPX0136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	11/28/2025	1	4,995,000	.6000		263,048		(242,171)		(271,813)			24,281		(10,041)		0001
Written Call/S&P 500 INDEX/SPX0136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2025	10/31/2025	1	6,660,000	.6000		276,680		(237,154)		(285,796)			44,867		(9,705)		0001
Written Call/S&P 500 INDEX/SPXJ00$9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/22/2025	01/08/2026	1	6,640,000	.6300		92,650		(86,532)		(88,588)			6,863		(17,378)		0001
Written Call/S&P 500 INDEX/SPXE17E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	12/17/2025	1	300,000	20		44,100		(41,411)		(40,910)			3,150		(693)		0001
Written Call/S&P 500 INDEX/SPXE17E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	11/19/2025	1	285,000	17		51,900		(47,094)		(47,872)			5,561		(527)		0001
Written Call/S&P 500 INDEX/SPXI00N$Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	02/24/2026	1	5,825,000	.5250		935,230		(337,145)		(1,545,334)			597,444		(18,483)		0001
Written Call/S&P 500 INDEX/SPXI000$0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	04/14/2026	1	5,825,000	.5400		859,460		(369,151)		(1,444,691)			490,043		(21,343)		0001
Written Call/S&P 500 INDEX/SPXE17E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	12/17/2025	1	300,000	20		44,100		(41,411)		(40,910)			3,150		(693)		0001
Written Call/S&P 500 INDEX/SPXE17E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	11/19/2025	1	285,000	17		51,900		(47,094)		(47,872)			5,561		(527)		0001
Written Call/S&P 500 INDEX/SPXJ00P$V	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	01/08/2026	1	6,650,000	.6500		328,930		(328,930)		(352,177)					(17,404)		0001
Written Call/S&P 500 INDEX/SPXJ00P$T	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	11/20/2025	1	3,325,000	.5600		535,165		(535,165)		(551,481)					(6,214)		0001
Written Call/S&P 500 INDEX/SPXJ00P$U	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/30/2025	12/26/2025	1	6,650,000	.5800		880,730		(880,730)		(906,535)					(16,233)		0001
Written Call/S&P 500 INDEX/SPXK13L$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	01/21/2028	1	2,500,000	.5400	49,795			(29,177)		(76,470)			9,447		(18,997)		0001
Written Call/S&P 500 INDEX/SPXK13L$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/12/2024	07/21/2028	1	3,750,000	.5700	67,215			(42,513)		(107,215)			11,320		(31,421)		0001
Written Call/S&P 500 INDEX/SPXI00H$E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/21/2024	10/06/2025	1	5,925,000	.4750	1,384,360			(21,974)		(1,938,939)			1,184,734		(3,798)		0001
Written Call/S&P 500 INDEX/SPXI00H$F	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	11/21/2024	10/10/2025	1	5,925,000	.5550	702,980			(19,833)		(1,145,097)			594,160		(4,904)		0001
Written Call/S&P 500 INDEX/SPXD178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/24/2025	1	5,925,000	.4850	1,319,890			(195,808)		(1,865,395)			979,158		(11,500)		0001
Written Call/S&P 500 INDEX/SPXI00N$Y	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	12/22/2025	1	5,825,000	.5800		482,650		(116,062)		(964,319)			365,857		(13,889)		0001
Written Call/S&P 500 INDEX/SPXI000$1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	07/07/2026	1	5,825,000	.5950		554,100		(287,349)		(1,038,360)			266,789		(25,509)		0001
Written Call/S&P 500 INDEX/SPXI00U$9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	04/14/2026	1	6,000,000	.5775		650,030		(311,439)		(1,064,859)			340,040		(21,984)		0001
Written Call/S&P 500 INDEX/SPXI00U$A	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	02/27/2025	06/29/2026	1	6,000,000	.5850		644,580		(361,659)		(1,025,745)			284,568		(25,898)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXE17ES$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	12/17/2025	1	300,000	20		44,100		(41,411)		(40,910)			3,150		(693)		0001
Written Call/S&P 500 INDEX/SPXE17ES$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	11/19/2025	1	285,000	17		51,900		(47,094)		(47,872)			5,561		(527)		0001
Written Call/S&P 500 INDEX/SPXK13L$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/23/2026	1	5,000,000	.5600	119,710			(19,248)		(277,702)			45,965		(14,033)		0001
Written Call/S&P 500 INDEX/SPXI00N$X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	01/13/2025	10/10/2025	1	11,650,000	.5400		1,382,080		(46,413)		(2,589,104)			1,330,892		(9,642)		0001
Written Call/S&P 500 INDEX/SPXJ00B$V	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	06/23/2025	10/03/2025	1	5,950,000	.5100		950,290		(19,006)		(1,395,918)			922,340		(2,697)		0001
Written Call/S&P 500 INDEX/SPXE17ES$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	12/17/2025	1	600,000	20		88,200		(82,822)		(81,820)			6,300		(1,387)		0001
Written Call/S&P 500 INDEX/SPXE17ES$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2025	11/19/2025	1	570,000	17		103,800		(94,189)		(95,743)			11,121		(1,055)		0001
Written Call/S&P 500 INDEX/SPX0134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	11/21/2025	1	6,640,000	.5900		23,640		(20,435)		(18,840)			4,128		(12,531)		0001
Written Call/S&P 500 INDEX/SPX0134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	01/23/2026	1	13,280,000	.5750		98,520		(92,060)		(93,835)			8,601		(37,271)		0001
Written Call/S&P 500 INDEX/SPX0134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	12/19/2025	1	9,960,000	.6100		86,805		(78,823)		(76,953)			10,493		(23,315)		0001
Written Call/S&P 500 INDEX/SPXJ00P$9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBM4LN29	09/24/2025	12/16/2025	1	3,335,000	.6000		371,930		(348,971)		(383,868)			26,887		(7,659)		0001
Written Call/S&P 500 INDEX/SPX0136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	11/13/2026	1	26,680,000	.6200		3,489,880		(3,447,630)		(3,565,731)			50,456		(141,212)		0001
Written Call/S&P 500 INDEX/SPX0134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2025	10/24/2025	1	6,640,000	.6100		14,680		(10,892)		(8,673)			4,614		(8,513)		0001
Written Call/S&P 500 INDEX/SPX0136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	01/30/2026	1	3,335,000	.6200		312,990		(300,570)		(323,297)			14,671		(9,640)		0001
Written Call/S&P 500 INDEX/SPX0136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	04/10/2026	1	13,340,000	.6000		1,765,980		(1,720,929)		(1,804,825)			53,515		(48,376)		0001
Written Call/S&P 500 INDEX/SPXA21C$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	8,757,391	5372.41	210,177			(11,112)		(11,112)	216,816				(16,527)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	10,467,382	5395.99	244,937			(8,667)		(8,667)	260,680				(16,887)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	7,901,880	5481.24	184,904			(18,336)		(18,336)	215,193				(17,178)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	10,236,628	4872.22	128,982			(10,597)		(10,597)	146,076				(22,254)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,774,774	4744.68	117,399			(11,965)		(11,965)	100,886				(18,537)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	9,416,948	5176.02	272,150			(188)		(188)	180,805				(6,971)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	5,961,757	5266.08	153,217			(1,500)		(1,500)	128,139				(7,318)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	8,295,253	4680.96	114,474			(785)		(785)	92,628				(10,183)		0001
Written Call/S&P 500 INDEX/SPXA21F$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,025,834	5930.85	42,543			(7,846)		(7,846)	38,282				(4,830)		0001
Written Call/S&P 500 INDEX/SPXM13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,025,000	5751.13	22,243			(60)		(60)	18,625				(759)		0001
Written Call/S&P 500 INDEX/SPXC051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,241,000	5995.54	25,316			(1,922)		(1,922)	28,003				(2,002)		0001
Written Call/S&P 500 INDEX/SPXD173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/08/2025	1	1,840,362	.5176	49,648			(38)		(38)	35,333				(1,362)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	10,267,063	4796.43	126,285			(3,627)		(3,627)	131,770				(16,564)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	7,275,250	4775.47	93,851			(4,118)		(4,118)	94,242				(13,730)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	11,295,741	4600.9	182,991						114,093				(8,361)		0001
Written Call/S&P 500 INDEX/SPX815Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,217,297	5337.77	199,197			(22,947)		(22,947)	170,628				(17,208)		0001
Written Call/S&P 500 INDEX/SPX815V$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	1,604,565	4601	24,842			(11)		(11)	16,198				(1,188)		0001
Written Call/S&P 500 INDEX/SPXA219$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,057,000	5851.2	22,197			(438)		(438)	21,071				(1,297)		0001
Written Call/S&P 500 INDEX/SPXA211$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	1,935,015	5918.25		42,377		(8,897)		(8,897)	33,480				(5,064)		0001
Written Call/S&P 500 INDEX/SPXC05D$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	12,387,208	4616.16		209,344		(44,800)		(44,800)	164,544				(40,621)		0001
Written Call/S&P 500 INDEX/SPXA21K$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	10,537,613	5477.73		253,956		(55,507)		(55,507)	198,450				(29,445)		0001
Written Call/S&P 500 INDEX/SPXA21MS$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	17,795,265	5423.39		443,102		(107,276)		(107,276)	335,826				(52,896)		0001
Written Call/S&P 500 INDEX/SPXA21P$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2025	03/20/2026	1	1,728,000	5667.56		43,891		(9,745)		(9,745)	34,146				(5,914)		0001
Written Call/S&P 500 INDEX/SPXC056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	8,903,334	5326.43		239,500		(32,951)		(32,951)	206,549				(23,301)		0001
Written Call/S&P 500 INDEX/SPXC05D$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	10,454,619	5193.18		324,093		(66,117)		(66,117)	257,977				(34,283)		0001
Written Call/S&P 500 INDEX/SPXN137$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	13,129,681	4534.05		196,945		(49,094)		(49,094)	147,851				(44,934)		0001
Written Call/S&P 500 INDEX/SPXA21KSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	6,802,977	4869.1		87,078		(18,178)		(18,178)	68,900				(19,010)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	6,917,020	4810.5		100,989		(24,865)		(24,865)	76,124				(21,648)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	11,413,574	4820.79		150,659		(35,927)		(35,927)	114,732				(33,927)		0001
Written Call/S&P 500 INDEX/SPXC05D$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	1,024,000	5770.2		25,088		(6,027)		(6,027)	19,061				(3,358)		0001
Written Call/S&P 500 INDEX/SPXD17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/20/2026	1	1,944,000	6013.13		41,602		(14,372)		(14,372)	27,230				(6,084)		0001
Written Call/S&P 500 INDEX/SPXC05G$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	12,038,758	5100.8		345,512		(78,914)		(78,914)	266,598				(41,201)		0001
Written Call/S&P 500 INDEX/SPXA21N$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	10,039,292	5411.82		269,053		(68,458)		(68,458)	200,595				(31,419)		0001
Written Call/S&P 500 INDEX/SPXI00R$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/07/2025	02/06/2026	1	1,870,288	6025.99		39,463		(12,772)		(12,772)	26,691				(5,559)		0001
Written Call/S&P 500 INDEX/SPXC058$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2026	1	1,808,000	6086.37		37,606		(12,117)		(12,117)	25,489				(5,052)		0001
Written Call/S&P 500 INDEX/SPXC056$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	5,914,000	4734.6		86,344		(11,632)		(11,632)	74,712				(15,478)		0001
Written Call/S&P 500 INDEX/SPXD170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	11,488,379	5257.81		375,670		(127,486)		(127,486)	248,184				(45,993)		0001
Written Call/S&P 500 INDEX/SPXA21S$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	7,710,287	4230.21		185,818		(30,916)		(30,916)	154,902				(28,821)		0001
Written Call/S&P 500 INDEX/SPXC05S$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	522,371	6000.36		12,223		(5,699)		(5,699)	6,524				(2,166)		0001
Written Call/S&P 500 INDEX/SPXD170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	1	7,979,513	4673.61		145,227		(50,877)		(50,877)	94,350				(31,945)		0001
Written Call/S&P 500 INDEX/SPXA21T$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	10,120,690	5097.55		368,393		(91,423)		(91,423)	276,970				(39,287)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXJ00B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	12,173,216	5371.06		393,195		(167,726)		(167,726)	225,469				(51,862)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	11,218,319	4800.29		185,102		(83,724)		(83,724)	101,378				(46,514)		0001
Written Call/S&P 500 INDEX/SPXJ00B$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	14,816,365	4774.27		268,176		(118,114)		(118,114)	150,063				(63,123)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,036,552	5663.94		27,780		(7,299)		(7,299)	20,480				(4,024)		0001
Written Call/S&P 500 INDEX/SPXN13A$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	8,038,259	3986.22		229,894		(24,379)		(24,379)	205,516				(28,998)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	8,982,738	4531.15		179,655		(48,032)		(48,032)	131,622				(34,869)		0001
Written Call/S&P 500 INDEX/SPXN13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	8,533,995	4484.49		409,632		(40,028)		(40,028)	369,604				(30,786)		0001
Written Call/S&P 500 INDEX/SPXA21VS$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	10,293,644	5400.32		311,897		(136,831)		(136,831)	175,067				(42,681)		0001
Written Call/S&P 500 INDEX/SPXA21S$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	6,633,314	4758.98		279,926		(41,977)		(41,977)	237,948				(24,795)		0001
Written Call/S&P 500 INDEX/SPXA21W$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	579,325	5967.84		13,614		(6,288)		(6,288)	7,326				(2,468)		0001
Written Call/S&P 500 INDEX/SPXA210$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,028,000	4982.77		31,251		(2,855)		(2,855)	28,396				(3,708)		0001
Written Call/S&P 500 INDEX/SPXD050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	15,419,997	5750.51		433,302		(335,881)		(335,881)	97,421				(71,169)		0001
Written Call/S&P 500 INDEX/SPXD052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	17,059,230	5820.22		470,835		(408,794)		(408,794)	62,041				(80,487)		0001
Written Call/S&P 500 INDEX/SPXA21Z$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	11,087,692	5678.66		322,652		(217,763)		(217,763)	104,889				(49,840)		0001
Written Call/S&P 500 INDEX/SPXA21YS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,779,472	4980.42		186,116		(114,510)		(114,510)	71,606				(51,678)		0001
Written Call/S&P 500 INDEX/SPXJ00M$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	10,796,436	5196.12		170,584		(153,450)		(153,450)	17,133				(52,330)		0001
Written Call/S&P 500 INDEX/SPXA21Y$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	11,469,434	5602.97		333,761		(201,835)		(201,835)	131,926				(50,317)		0001
Written Call/S&P 500 INDEX/SPXJ00M$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	14,783,138	5845.64		422,798		(376,902)		(376,902)	45,896				(71,653)		0001
Written Call/S&P 500 INDEX/SPXJ00S$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	17,045,827	6024.38		511,375		(510,571)		(510,571)	804				(84,290)		0001
Written Call/S&P 500 INDEX/SPXN13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	11,761,175	5173.53		179,946		(157,201)		(157,201)	22,745				(55,490)		0001
Written Call/S&P 500 INDEX/SPXD050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	13,231,315	5111.56		206,409		(159,365)		(159,365)	47,044				(61,067)		0001
Written Call/S&P 500 INDEX/SPXJ00S$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	1,594,000	6693.75		35,546		(35,856)		(35,856)	(310)				(7,882)		0001
Written Call/S&P 500 INDEX/SPXJ00M$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,902,000	6495.15		42,224		(36,432)		(36,432)	5,792				(9,219)		0001
Written Call/S&P 500 INDEX/SPXJ00S$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	13,899,775	.5355		232,126		(230,535)		(230,535)	1,591				(68,733)		0001
Written Call/S&P 500 INDEX/SPXN13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	9,687,445	5047.7		156,937		(105,428)		(105,428)	51,509				(43,546)		0001
Written Call/S&P 500 INDEX/SPX815G$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	02/08/2024	02/06/2026	1	2,094,040	4498.12	81,249			(5,301)		(5,301)	26,161				(6,224)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	1,949,319	3801.74	96,491			(35)		(35)	12,739				(2,393)		0001
Written Call/S&P 500 INDEX/SPX921E$S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	1	1,583,000	4143.93	67,911			(917)		(917)	14,347				(3,441)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX921HSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2026	1	1,385,000	4287.19	59,832			(2,147)		(2,147)	13,980				(3,625)		0001
Written Call/S&P 500 INDEX/SPX9211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,969,506	4365.39	79,174			(4,086)		(4,086)	21,032				(5,503)		0001
Written Call/S&P 500 INDEX/SPX921LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,649,046	4069.62	38,093			(3,563)		(3,563)	12,694				(5,161)		0001
Written Call/S&P 500 INDEX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,480,670	4578.33	55,969			(5,045)		(5,045)	18,804				(4,634)		0001
Written Call/S&P 500 INDEX/SPX921MSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,537,000	4098.95	37,810			(3,906)		(3,906)	12,096				(5,040)		0001
Written Call/S&P 500 INDEX/SPX921MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	2,202,000	4611.32	88,520			(8,825)		(8,825)	28,757				(7,221)		0001
Written Call/S&P 500 INDEX/SPXB05B$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,140,000	3645.3	28,500			(179)		(179)	6,555				(2,151)		0001
Written Call/S&P 500 INDEX/SPXB05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	2,543,000	4100.96	103,246			(774)		(774)	21,961				(4,799)		0001
Written Call/S&P 500 INDEX/SPXB05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,694,000	4187.34	63,578			(8,437)		(8,437)	22,746				(9,220)		0001
Written Call/S&P 500 INDEX/SPXB05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,502,000	4710.76	96,577			(12,193)		(12,193)	35,936				(8,563)		0001
Written Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	1	2,103,000	3877.65	98,420			(1)		(1)	13,763				(1,557)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	2,923,534	4776.31	103,493			(22,468)		(22,468)	43,245				(11,704)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,453,982	4150.14	52,515			(10,439)		(10,439)	19,845				(9,526)		0001
Written Call/S&P 500 INDEX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	3,168,000	4682.15	125,453			(17,237)		(17,237)	43,691				(11,428)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	3,018,086	4277.59	60,060			(16,096)		(16,096)	26,894				(12,514)		0001
Written Call/S&P 500 INDEX/SPX921VS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,763,147	4245.61	36,673			(8,586)		(8,586)	15,350				(7,059)		0001
Written Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	2,968,000	4161.91	72,716			(10,300)		(10,300)	24,324				(10,707)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,837,842	4371.7	38,962			(10,829)		(10,829)	18,085				(7,830)		0001
Written Call/S&P 500 INDEX/SPX815XSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	2,319,000	4509.54	92,760			(11,945)		(11,945)	29,510				(8,668)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	3,334,176	4668.9	122,364			(21,983)		(21,983)	45,385				(12,943)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,522,379	4812.29	87,022			(21,357)		(21,357)	38,196				(10,459)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	2,591,046	4918.16	92,500			(25,236)		(25,236)	42,440				(11,039)		0001
Written Call/S&P 500 INDEX/SPX815XSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	1,542,000	4008.48	37,316			(4,436)		(4,436)	11,927				(5,764)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45	65,240			(16,183)		(16,183)	20,150				(10,792)		0001
Written Call/S&P 500 INDEX/SPXA215S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58	150,740			(40,506)		(40,506)	48,561				(15,414)		0001
Written Call/S&P 500 INDEX/SPXB05SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74	132,382			(36,843)		(36,843)	41,672				(22,050)		0001
Written Call/S&P 500 INDEX/SPXB05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3	151,652			(55,366)		(55,366)	63,648				(17,121)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58	171,629			(54,243)		(54,243)	69,317				(19,189)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXL13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53	43,062			(13,947)		(13,947)	20,122				(8,759)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57	71,737			(22,970)		(22,970)	35,306				(8,916)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04	62,395			(22,477)		(22,477)	25,215				(11,385)		0001
Written Call/S&P 500 INDEX/SPXL13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28	26,478			(8,636)		(8,636)	13,212				(5,585)		0001
Written Call/S&P 500 INDEX/SPXA213SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51	67,591			(21,610)		(21,610)	26,480				(12,409)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38	165,223			(39,040)		(39,040)	52,598				(16,650)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97	84,211			(26,680)		(26,680)	38,584				(10,121)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77	106,302			(59,425)		(59,425)	50,673				(14,327)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22	93,957			(58,568)		(58,568)	53,594				(21,799)		0001
Written Call/S&P 500 INDEX/SPXA21C87	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41	109,644			(62,511)		(62,511)	57,674				(15,123)		0001
Written Call/S&P 500 INDEX/SPXA21FSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68	85,413			(47,152)		(47,152)	40,470				(18,701)		0001
Written Call/S&P 500 INDEX/SPXA21C86	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47	52,529			(29,724)		(29,724)	27,880				(11,983)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43	128,899			(71,616)		(71,616)	71,292				(29,154)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99	123,440			(69,393)		(69,393)	67,862				(16,868)		0001
Written Call/S&P 500 INDEX/SPXA218SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02	90,830			(35,235)		(35,235)	37,543				(10,271)		0001
Written Call/S&P 500 INDEX/SPX815VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08	58,103			(26,880)		(26,880)	26,434				(7,191)		0001
Written Call/S&P 500 INDEX/SPXA218S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9	48,316			(18,274)		(18,274)	19,248				(8,785)		0001
Written Call/S&P 500 INDEX/SPX815VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96	38,865			(17,127)		(17,127)	17,739				(7,726)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24	109,743			(69,433)		(69,433)	60,714				(15,461)		0001
Written Call/S&P 500 INDEX/SPXC05DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	2,821,000	4616.16	79,552			(42,702)		(42,702)	36,850				(16,900)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	2,879,677	4810.5	73,432			(47,510)		(47,510)	25,921				(17,020)		0001
Written Call/S&P 500 INDEX/SPXC05DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	1,917,868	5193.18	88,605			(46,073)		(46,073)	42,532				(11,490)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,955,618	5477.73	78,225			(51,806)		(51,806)	26,419				(11,201)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	5,003,929	5100.8	222,174			(116,793)		(116,793)	105,381				(30,376)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	4,744,116	5411.82	200,202			(127,049)		(127,049)	73,153				(28,039)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	5,103,893	4820.79	126,066			(82,407)		(82,407)	43,660				(29,749)		0001
Written Call/S&P 500 INDEX/SPXA211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2027	1	2,178,000	5326.43	91,912			(51,244)		(51,244)	40,668				(12,292)		0001
Written Call/S&P 500 INDEX/SPXA21MSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	2,525,000	5423.39	102,768			(66,516)		(66,516)	36,251				(14,717)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,991,000	4534.05		183,863		(104,014)		(104,014)	79,849				(42,438)		0001
Written Call/S&P 500 INDEX/SPXA21KSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	1,045,000	4869.1		25,394		(16,806)		(16,806)	8,588				(5,986)		0001
Written Call/S&P 500 INDEX/SPXC056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2027	1	3,640,000	4734.6		94,640		(52,348)		(52,348)	42,292				(20,542)		0001
Written Call/S&P 500 INDEX/SPXN13I3G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	1,874,000	4673.61		55,470		(34,135)		(34,135)	21,335				(11,993)		0001
Written Call/S&P 500 INDEX/SPXC055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,990,046	5400.32		139,037		(93,766)		(93,766)	45,271				(19,422)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	4,611,098	4531.15		152,166		(74,913)		(74,913)	77,254				(29,163)		0001
Written Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,128,284	3986.22		118,562		(35,938)		(35,938)	82,624				(19,288)		0001
Written Call/S&P 500 INDEX/SPXC05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	2,264,320	5097.55		120,235		(57,067)		(57,067)	63,168				(14,321)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,128,261	4758.98		123,439		(43,119)		(43,119)	80,320				(13,286)		0001
Written Call/S&P 500 INDEX/SPXA21WSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	2,049,000	4774.27		62,290		(41,080)		(41,080)	21,209				(13,460)		0001
Written Call/S&P 500 INDEX/SPXC055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	2,802,000	4800.29		80,698		(55,944)		(55,944)	24,754				(18,200)		0001
Written Call/S&P 500 INDEX/SPXN13I3H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	3,928,421	5257.81		187,779		(111,436)		(111,436)	76,343				(25,142)		0001
Written Call/S&P 500 INDEX/SPXA21SSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	2,978,000	4230.21		108,995		(40,009)		(40,009)	68,986				(18,591)		0001
Written Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	3,851,505	4484.49		229,165		(64,997)		(64,997)	164,168				(23,747)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	3,038,082	5371.06		147,955		(95,299)		(95,299)	52,656				(19,957)		0001
Written Call/S&P 500 INDEX/SPXD050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	4,476,017	5111.56		127,119		(114,650)		(114,650)	12,469				(30,435)		0001
Written Call/S&P 500 INDEX/SPXC05XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	1,806,249	5047.7		52,201		(43,890)		(43,890)	8,311				(12,144)		0001
Written Call/S&P 500 INDEX/SPXJ00MSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	3,861,694	5845.64		181,500		(168,332)		(168,332)	13,168				(26,892)		0001
Written Call/S&P 500 INDEX/SPXD052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	2,720,520	5173.53		76,719		(73,406)		(73,406)	3,313				(18,689)		0001
Written Call/S&P 500 INDEX/SPXD052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	4,267,000	5820.22		191,588		(180,917)		(180,917)	10,671				(29,313)		0001
Written Call/S&P 500 INDEX/SPXA21YS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,289,000	5602.97		104,150		(82,887)		(82,887)	21,262				(15,226)		0001
Written Call/S&P 500 INDEX/SPXD050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2025	08/06/2027	1	5,635,691	5750.51		254,733		(227,085)		(227,085)	27,648				(38,320)		0001
Written Call/S&P 500 INDEX/SPXA21YS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2027	1	2,850,000	4980.42		80,370		(65,483)		(65,483)	14,887				(18,958)		0001
Written Call/S&P 500 INDEX/SPXJ000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	3,913,000	6024.38		185,476		(188,417)		(188,417)	(2,940)				(27,517)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2025	07/22/2027	1	3,017,488	5678.66		139,408		(115,460)		(115,460)	23,948				(20,288)		0001
Written Call/S&P 500 INDEX/SPXJ00MSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2027	1	2,657,000	5196.12		78,913		(73,909)		(73,909)	5,004				(18,503)		0001
Written Call/S&P 500 INDEX/SPXJ000S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2027	1	5,005,000	5355		151,151		(153,690)		(153,690)	(2,539)				(35,196)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0210$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,374,003	.2166	46,579			(6,838)		(6,838)	62,376				(2,593)		0001
Written Call/RTY Index/RTY0050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,591,000	2399.64	48,685			(25,077)		(25,077)	45,860				(2,567)		0001
Written Call/RTY Index/RTY0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,142,461	2159.68	68,987			(6,320)		(6,320)	97,749				(3,456)		0001
Written Call/RTY Index/RTY0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,335,746	2168.1	45,415			(9,462)		(9,462)	59,891				(2,904)		0001
Written Call/RTY Index/RTY0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,426,506	1975.49	54,065			(77)		(77)	40,223				(1,056)		0001
Written Call/RTY Index/RTY0150$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	2,155,435	2015.07	80,182			(16,840)		(16,840)	63,342				(5,641)		0001
Written Call/RTY Index/RTY0050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	1,765,942	1851.28	64,987			(13,947)		(13,947)	51,039				(6,044)		0001
Written Call/RTY Index/RTY0210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,001,803	1975.81	69,463			(17,544)		(17,544)	51,918				(6,265)		0001
Written Call/RTY Index/RTY0150$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	1,794,591	1867.93	70,707			(15,498)		(15,498)	55,209				(5,885)		0001
Written Call/RTY Index/RTY0210$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	2,457,208	2051.74	82,562			(24,330)		(24,330)	58,232				(7,304)		0001
Written Call/RTY Index/RTY0210$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,557,357	2073.35	51,549			(14,184)		(14,184)	37,365				(4,352)		0001
Written Call/RTY Index/RTY0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	1,314,367	1823.77	57,964			(13,504)		(13,504)	44,459				(5,102)		0001
Written Call/RTY Index/RTY0150$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	1,179,040	1701.25	58,362			(10,252)		(10,252)	48,111				(4,407)		0001
Written Call/RTY Index/RTY0050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	1,153,091	1919.02	43,933			(17,426)		(17,426)	26,507				(4,781)		0001
Written Call/RTY Index/RTY0210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	1,564,774	1584.64	89,662			(7,806)		(7,806)	81,856				(5,645)		0001
Written Call/RTY Index/RTY0150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	1,132,871	2005.86	44,182			(26,524)		(26,524)	17,658				(4,970)		0001
Written Call/RTY Index/RTY0050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	2,497,642	.2217	98,407			(103,778)		(103,778)	(5,371)				(12,351)		0001
Written Call/RTY Index/RTY0210$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	2,370,828	1996.58	90,091			(53,938)		(53,938)	36,154				(10,942)		0001
Written Call/RTY Index/RTY0000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2025	08/21/2026	1	1,467,664	2125.75	56,065			(46,161)		(46,161)	9,904				(6,925)		0001
Written Call/RTY Index/RTY0150$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	1,732,287	2155.4	65,827			(61,338)		(61,338)	4,489				(8,396)		0001
Written Call/RTY Index/RTY0150$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	1,379,727	2023.88	54,361			(34,470)		(34,470)	19,891				(6,202)		0001
Written Call/RTY Index/RTY0050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,399,000	1812.45	77,505			(7,786)		(7,786)	28,346				(4,378)		0001
Written Call/RTY Index/RTY0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55	512,530			(285,086)		(285,086)	216,832				(20,002)		0001
Written Call/RTY Index/RTY0210$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1	74,002			(34,503)		(34,503)	30,378				(6,409)		0001
Written Call/RTY Index/RTY0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68	75,799			(60,928)		(60,928)	40,824				(7,860)		0001
Written Call/S&P 500 INDEX/SPX050K$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	6,179,000	2199.98	758,781			(5,714)		(5,714)	(4,793)				(22,290)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	1,047,370			(192,288)		(192,288)	26,580				(101,912)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	449,793			(83,905)		(83,905)	19,178				(32,855)		0001
Written Call/S&P 500 INDEX/SPX615X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	655,174			(1,709)		(1,709)	6,859				(20,744)		0001
Written Call/S&P 500 INDEX/SPX621B$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	233,985			(2,144)		(2,144)	8,534				(7,708)		0001
Written Call/S&P 500 INDEX/SPX621D$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	642,410			(8,466)		(8,466)	(5,725)				(20,061)		0001
Written Call/S&P 500 INDEX/SPX621G$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	820,113			(22,742)		(22,742)	(7,239)				(30,676)		0001
Written Call/S&P 500 INDEX/SPX6211$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	794,806			(29,474)		(29,474)	16,901				(34,185)		0001
Written Call/S&P 500 INDEX/SPX621W$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	3549	109,133			(11,763)		(11,763)	3,359				(6,938)		0001
Written Call/S&P 500 INDEX/SPX700V$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	178,214			(97)		(97)	5,878				(3,533)		0001
Written Call/S&P 500 INDEX/SPX700Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	93,594			(85)		(85)	3,343				(2,176)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	193,473			(1,998)		(1,998)	3,439				(7,320)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	2,016,180			(299,172)		(299,172)	70,984				(145,928)		0001
Written Call/S&P 500 INDEX/SPX7210$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	162,363			(27,265)		(27,265)	3,081				(15,208)		0001
Written Call/S&P 500 INDEX/SPX721S$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	144,608			(26,714)		(26,714)	2,136				(15,986)		0001
Written Call/S&P 500 INDEX/SPX8000$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	213,004			(434)		(434)	8,374				(5,713)		0001
Written Call/S&P 500 INDEX/SPX8004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	234,165			(809)		(809)	8,968				(6,640)		0001
Written Call/S&P 500 INDEX/SPX8006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	129,726			(695)		(695)	5,129				(3,979)		0001
Written Call/S&P 500 INDEX/SPX805Z$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	125,672			(908)		(908)	4,882				(4,060)		0001
Written Call/S&P 500 INDEX/SPX8215$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	160,430			(28,004)		(28,004)	1,495				(16,740)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	564,457			(22,252)		(22,252)	12,345				(24,436)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	487,232			(21,818)		(21,818)	11,706				(22,137)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	703,337			(34,796)		(34,796)	16,525				(31,796)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	968,609			(50,620)		(50,620)	23,258				(44,141)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	1,271,572			(67,994)		(67,994)	29,387				(59,223)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	873,396			(51,039)		(51,039)	20,481				(44,569)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	1,080,164			(70,557)		(70,557)	28,088				(57,873)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	927,598			(71,324)		(71,324)	28,464				(54,107)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	644,437			(50,955)		(50,955)	19,644				(37,494)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	653,584			(55,645)		(55,645)	21,172				(38,813)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	1,135,072			(95,842)		(95,842)	33,397				(67,575)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	1,159,768			(104,538)		(104,538)	35,618				(70,603)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	1,125,959			(105,767)		(105,767)	34,786				(70,041)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	1,879,876			(179,722)		(179,722)	58,682				(114,301)		0001
Written Call/S&P 500 INDEX/SPX9051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	1,103,423			(109,413)		(109,413)	35,157				(67,567)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	1,647,115			(174,747)		(174,747)	55,638				(103,892)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	1,800,323			(190,636)		(190,636)	58,526				(111,620)		0001
Written Call/S&P 500 INDEX/SPX905K$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	289,904			(31,412)		(31,412)	9,642				(18,397)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	2,282,636			(242,723)		(242,723)	66,505				(141,054)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	3,049,276			(332,191)		(332,191)	86,292				(191,008)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	1,839,864			(234,425)		(234,425)	63,918				(125,876)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	240,081			(32,621)		(32,621)	9,259				(16,330)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	2,138,408			(310,709)		(310,709)	81,474				(152,109)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	2,109,403			(325,069)		(325,069)	79,676				(158,002)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	365,723			(49,742)		(49,742)	9,997				(26,668)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	1,846,057			(295,025)		(295,025)	63,189				(149,699)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	1,813,959			(262,424)		(262,424)	47,000				(143,148)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	742,764			(109,606)		(109,606)	27,701				(43,562)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	1,498,964			(199,637)		(199,637)	30,950				(113,295)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	644,088			(88,189)		(88,189)	20,199				(36,760)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	1,326,815			(243,073)		(243,073)	48,867				(120,838)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	641,512			(121,100)		(121,100)	32,642				(43,404)		0001
Written Call/S&P 500 INDEX/SPX921E$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	552,638			(241,459)		(241,459)	28,872				(100,097)		0001
Written Call/S&P 500 INDEX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	671,885			(291,236)		(291,236)	49,531				(89,065)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	1,541,846			(298,219)		(298,219)	57,593				(148,356)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	482,530			(97,126)		(97,126)	25,377				(34,917)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	877,446			(153,914)		(153,914)	20,669				(86,256)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	461,588			(82,591)		(82,591)	16,949				(34,146)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	963,570			(148,731)		(148,731)	14,746				(89,529)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	342,205			(53,381)		(53,381)	9,016				(23,963)		0001
Written Call/S&P 500 INDEX/SPXA054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	818,836			(132,394)		(132,394)	9,738				(82,679)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	529,160			(85,858)		(85,858)	12,037				(40,245)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	810,098			(143,356)		(143,356)	12,978				(84,688)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	578,738			(101,686)		(101,686)	16,071				(44,841)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	973,361			(162,616)		(162,616)	15,734				(93,314)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	652,818			(110,248)		(110,248)	18,076				(47,114)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	1,102,669			(204,079)		(204,079)	24,137				(109,005)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	715,200			(134,153)		(134,153)	24,780				(52,979)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	835,942			(159,065)		(159,065)	18,382				(84,374)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	659,298			(128,097)		(128,097)	23,231				(50,266)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	987,448			(190,556)		(190,556)	18,024				(105,207)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	828,380			(161,591)		(161,591)	25,807				(66,401)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	648,447			(119,681)		(119,681)	7,077				(71,766)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	605,782			(112,764)		(112,764)	13,715				(50,821)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	787,536			(139,496)		(139,496)	5,806				(86,828)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	570,321			(101,895)		(101,895)	10,349				(47,873)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	.2912	93,711			(16,620)		(16,620)	.692				(10,343)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	744,186			(140,564)		(140,564)	7,623				(83,415)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	571,533			(109,236)		(109,236)	12,613				(48,750)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	632,118			(134,654)		(134,654)	11,094				(71,985)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	737,443			(158,513)		(158,513)	22,883				(63,208)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	1,019,730			(210,019)		(210,019)	15,662				(113,156)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	1,054,229			(218,992)		(218,992)	29,735				(88,176)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	996,370			(192,595)		(192,595)	10,651				(108,661)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	1,024,487			(198,947)		(198,947)	22,864				(84,307)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	506,322			(105,728)		(105,728)	6,693				(58,008)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	645,859			(135,144)		(135,144)	16,622				(55,566)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	510,424			(111,882)		(111,882)	8,048				(59,573)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	487,497			(107,098)		(107,098)	14,092				(42,632)		0001
Written Call/S&P 500 INDEX/SPXA05I$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	1,020,161			(265,239)		(265,239)	19,164				(139,133)		0001
Written Call/S&P 500 INDEX/SPXA05I$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	879,893			(227,860)		(227,860)	29,803				(89,342)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	631,453			(174,847)		(174,847)	12,508				(91,333)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	795,818			(217,919)		(217,919)	28,233				(85,102)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	980,431			(229,456)		(229,456)	14,703				(121,711)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	934,321			(219,002)		(219,002)	26,553				(87,019)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	976,386			(231,339)		(231,339)	19,094				(115,466)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	902,582			(214,885)		(214,885)	30,043				(79,928)		0001
Written Call/S&P 500 INDEX/SPXA05Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	568,936			(143,519)		(143,519)	12,155				(70,690)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	531,387			(134,306)		(134,306)	18,994				(49,277)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	777,297			(202,154)		(202,154)	16,934				(99,056)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	953,928			(248,881)		(248,881)	34,836				(90,839)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	731,597			(207,802)		(207,802)	18,538				(99,468)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	769,288			(219,175)		(219,175)	31,739				(78,028)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	236,059			(2,008)		(2,008)	5,362				(6,139)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	331,993			(1,934)		(1,934)	4,803				(7,450)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	.1844	234,950			(1,142)		(1,142)	4,355				(6,374)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	654,315			(237,929)		(237,929)	28,647				(100,347)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032		613,978			(225,771)		(225,771)	38,470				(70,042)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724		794,921			(290,889)		(290,889)	29,741				(127,979)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889		931,908			(343,858)		(343,858)	52,847				(112,022)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995		898,133			(355,865)		(355,865)	38,357				(152,627)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063		923,715			(365,224)		(365,224)	57,646				(115,749)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958		719,899			(274,045)		(274,045)	25,389				(122,722)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725		916,985			(347,500)		(347,500)	50,046				(115,609)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207		544,394			(245,431)		(245,431)	27,205				(100,396)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629		531,561			(238,357)		(238,357)	37,494				(71,958)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593		780,825			(310,149)		(310,149)	38,949				(118,394)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	762,993			(309,321)		(309,321)	51,561				(86,576)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	841,752			(365,943)		(365,943)	45,584				(139,038)		0001
Written Call/S&P 500 INDEX/SPXB05G$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	1,166,866			(510,023)		(510,023)	83,997				(142,114)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	766,444			(362,171)		(362,171)	47,109				(133,567)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	710,749			(337,459)		(337,459)	56,449				(91,025)		0001
Written Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	1,352,971			(693,505)		(693,505)	96,258				(243,169)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	1,483,293			(755,388)		(755,388)	129,338				(192,889)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	1,270,963			(694,221)		(694,221)	99,351				(235,929)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	1,316,455			(740,524)		(740,524)	127,821				(182,875)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	1,231,899			(651,348)		(651,348)	93,512				(218,092)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	926,809			(490,707)		(490,707)	84,198				(119,349)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	1,092,039			(631,936)		(631,936)	93,474				(203,753)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	759,776			(437,085)		(437,085)	75,466				(102,132)		0001
Written Call/S&P 500 INDEX/SPXB135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	852,574			(8,828)		(8,828)	(7,037)				(23,818)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	626,499			(12,149)		(12,149)	(3,064)				(22,145)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	672,828			(11,840)		(11,840)	(5,972)				(21,046)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	674,405			(14,340)		(14,340)	(6,599)				(23,025)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	538,579			(12,315)		(12,315)	(3,729)				(18,928)		0001
Written Call/S&P 500 INDEX/SPXB141$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	641,654			(15,491)		(15,491)	(2,865)				(22,183)		0001
Written Call/S&P 500 INDEX/SPXB179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,049,323	2808	121,215			(4,818)		(4,818)	2,707				(5,506)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	780,295			(20,914)		(20,914)	(2,808)				(28,495)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	883,725			(24,024)		(24,024)	(7,943)				(32,182)		0001
Written Call/S&P 500 INDEX/SPXC13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	1,068,699			(35,503)		(35,503)	(5,419)				(42,905)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	599,435			(20,520)		(20,520)	(2,000)				(24,709)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	424,437			(18,814)		(18,814)	10,990				(19,399)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	820,885			(39,755)		(39,755)	23,043				(38,509)		0001
Written Call/S&P 500 INDEX/SPXE13X$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	2,356,710			(257,301)		(257,301)	83,058				(146,531)		0001
Written Call/S&P 500 INDEX/SPXF138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	119,875			(15,143)		(15,143)	4,278				(8,187)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	3,822,699			(526,060)		(526,060)	150,101				(263,719)		0001
Written Call/S&P 500 INDEX/SPXF13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	2,018,078			(294,744)		(294,744)	79,888				(147,054)		0001
Written Call/S&P 500 INDEX/SPXF13F$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	179,193			(26,525)		(26,525)	7,188				(13,238)		0001
Written Call/S&P 500 INDEX/SPXF13R$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	153,038			(24,361)		(24,361)	5,860				(11,806)		0001
Written Call/S&P 500 INDEX/SPXF13U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	1,934,168			(271,771)		(271,771)	55,951				(146,240)		0001
Written Call/S&P 500 INDEX/SPXG13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	250,951			(43,155)		(43,155)	7,133				(19,316)		0001
Written Call/S&P 500 INDEX/SPXG13O$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	1,633,876			(298,557)		(298,557)	39,588				(165,634)		0001
Written Call/S&P 500 INDEX/SPXG13O$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	748,758			(140,804)		(140,804)	25,978				(56,964)		0001
Written Call/S&P 500 INDEX/SPXH13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	1,047,983			(212,398)		(212,398)	17,635				(123,862)		0001
Written Call/S&P 500 INDEX/SPXH13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	1,018,120			(210,085)		(210,085)	27,347				(90,858)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	686,599			(175,373)		(175,373)	18,610				(89,535)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	1,271,457			(329,702)		(329,702)	49,365				(123,736)		0001
Written Call/S&P 500 INDEX/SPXI13HS$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	165,953			(43,256)		(43,256)	4,480				(21,583)		0001
Written Call/S&P 500 INDEX/SPXI13HS$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	224,397			(59,296)		(59,296)	8,570				(21,768)		0001
Written Call/S&P 500 INDEX/SPXI13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	1,085,745			(347,010)		(347,010)	39,605				(161,437)		0001
Written Call/S&P 500 INDEX/SPXI13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	876,256			(285,360)		(285,360)	43,548				(97,302)		0001
Written Call/S&P 500 INDEX/SPXI13X$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	916,424			(304,265)		(304,265)	36,590				(136,756)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	712,629			(239,487)		(239,487)	37,773				(78,724)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	540,241			(193,406)		(193,406)	23,281				(86,230)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	763,008			(276,294)		(276,294)	43,449				(90,081)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	1,123,914			(397,150)		(397,150)	49,676				(169,803)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	1,028,392			(371,967)		(371,967)	59,545				(116,082)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	881,461			(338,918)		(338,918)	36,665				(153,502)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	945,973			(366,587)		(366,587)	52,218				(121,965)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	580,777			(222,349)		(222,349)	22,532				(103,599)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	613,102			(236,655)		(236,655)	32,100				(81,197)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	815,821			(337,876)		(337,876)	37,737				(148,194)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	994,663			(412,215)		(412,215)	59,532				(132,657)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9	1,001,969			(603,607)		(603,607)	99,134				(142,780)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48	895,111			(502,051)		(502,051)	66,034				(173,168)		0001
Written Call/S&P 500 INDEX/SPX921VSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31	915,035			(580,694)		(580,694)	115,989				(135,803)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59	1,107,520			(744,292)		(744,292)	106,866				(229,244)		0001
Written Call/S&P 500 INDEX/SPX921VSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61	639,361			(408,244)		(408,244)	68,685				(131,973)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	12,495,635	4682.15	939,672			(554,506)		(554,506)	109,987				(132,879)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	14,100,932	4918.16	1,058,980			(702,720)		(702,720)	135,002				(153,273)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29	1,119,094			(755,899)		(755,899)	123,787				(168,965)		0001
Written Call/S&P 500 INDEX/SPX261LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76	869,512			(574,577)		(574,577)	104,908				(54,373)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	18,313,783	4371.7	1,005,427			(664,332)		(664,332)	121,365				(199,066)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14	942,112			(555,056)		(555,056)	77,465				(180,519)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2030	1	14,516,373	4161.91	798,400			(470,011)		(470,011)	85,748				(154,367)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54	997,615			(553,591)		(553,591)	89,085				(139,444)		0001
Written Call/S&P 500 INDEX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51	1,080,959			(721,584)		(721,584)	102,788				(205,835)		0001
Written Call/S&P 500 INDEX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38	1,128,807			(640,854)		(640,854)	99,007				(144,141)		0001
Written Call/S&P 500 INDEX/SPXB055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74	1,027,774			(598,679)		(598,679)	80,899				(179,250)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05VN\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28	705,378			(478,899)		(478,899)	71,088				(137,343)		0001
Written Call/S&P 500 INDEX/SPXB05Q\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58	701,312			(458,817)		(458,817)	71,778				(94,967)		0001
Written Call/S&P 500 INDEX/SPXB05U\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3	567,206			(374,389)		(374,389)	57,533				(74,335)		0001
Written Call/S&P 500 INDEX/SPXB05VN\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57	784,334			(554,157)		(554,157)	90,355				(114,999)		0001
Written Call/S&P 500 INDEX/SPXB05T\$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04	773,712			(517,562)		(517,562)	73,898				(141,691)		0001
Written Call/S&P 500 INDEX/SPXB05Q\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97	579,441			(394,266)		(394,266)	63,426				(81,996)		0001
Written Call/S&P 500 INDEX/SPXB05Q\$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53	783,052			(540,845)		(540,845)	79,099				(155,293)		0001
Written Call/S&P 500 INDEX/SPXB05Q\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45	1,049,353			(604,092)		(604,092)	81,515				(186,512)		0001
Written Call/S&P 500 INDEX/SPXB05S\$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58	1,025,040			(598,184)		(598,184)	91,087				(130,445)		0001
Written Call/S&P 500 INDEX/SPXC055\$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77	1,211,634			(1,076,170)		(1,076,170)	153,778				(199,244)		0001
Written Call/S&P 500 INDEX/SPXC051\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99	1,573,312			(1,385,872)		(1,385,872)	205,020				(251,868)		0001
Written Call/S&P 500 INDEX/SPXC050\$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43	1,344,494			(1,204,205)		(1,204,205)	172,263				(302,102)		0001
Written Call/S&P 500 INDEX/SPXA21D\$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22	1,231,596			(1,124,141)		(1,124,141)	204,514				(280,477)		0001
Written Call/S&P 500 INDEX/SPXC053\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41	1,090,409			(1,006,269)		(1,006,269)	146,971				(184,080)		0001
Written Call/S&P 500 INDEX/SPXC055\$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68	1,207,617			(1,044,059)		(1,044,059)	143,079				(265,926)		0001
Written Call/S&P 500 INDEX/SPXA21D\$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24	1,160,298			(1,056,544)		(1,056,544)	196,084				(189,284)		0001
Written Call/S&P 500 INDEX/SPXC053\$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47	997,684			(859,714)		(859,714)	121,039				(216,825)		0001
Written Call/S&P 500 INDEX/SPXB05YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96	919,458			(719,171)		(719,171)	102,391				(188,081)		0001
Written Call/S&P 500 INDEX/SPXB05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9	1,174,964			(828,320)		(828,320)	117,521				(223,201)		0001
Written Call/S&P 500 INDEX/SPXB05YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08	1,125,318			(860,438)		(860,438)	129,112				(163,150)		0001
Written Call/S&P 500 INDEX/SPXB05WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02	950,872			(664,034)		(664,034)	100,694				(129,808)		0001
Written Call/S&P 500 INDEX/SPXD17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	13,783,928	5423.39	996,578			(873,708)		(873,708)	122,870				(159,544)		0001
Written Call/S&P 500 INDEX/SPXC056\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	20,864,132	4734.6	1,018,170			(937,860)		(937,860)	80,309				(239,636)		0001
Written Call/S&P 500 INDEX/SPXC05D\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	12,794,818	5193.18	1,118,267			(768,401)		(768,401)	349,866				(149,152)		0001
Written Call/S&P 500 INDEX/SPXC058\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	14,054,517	4869.1	704,131			(664,451)		(664,451)	39,680				(162,009)		0001
Written Call/S&P 500 INDEX/SPXC05G\$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	3,861,700	4534	203,907			(165,803)		(165,803)	38,103				(45,175)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	21,860,734	4616.16		1,285,411		(961,046)		(961,046)	324,365				(254,835)		0001
Written Call/S&P 500 INDEX/SPXC05C$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	10,283,047	5411.82		743,464		(659,646)		(659,646)	83,818				(119,448)		0001
Written Call/S&P 500 INDEX/SPXN134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2025	03/07/2031	1	1,765,681	5193		148,863		(104,928)		(104,928)	43,935				(20,583)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	20,789,299	4810.5		1,060,254		(972,378)		(972,378)	87,876				(241,489)		0001
Written Call/S&P 500 INDEX/SPXC05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	876,048	5101		64,112		(51,273)		(51,273)	12,839				(10,248)		0001
Written Call/S&P 500 INDEX/SPXC05F5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	27,639,724	4534.05		1,575,464		(1,186,754)		(1,186,754)	388,710				(323,337)		0001
Written Call/S&P 500 INDEX/SPXC05F5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	10,123,077	5100.8		815,920		(592,415)		(592,415)	223,505				(118,422)		0001
Written Call/S&P 500 INDEX/SPXC056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	11,484,551	5326.43		777,504		(709,290)		(709,290)	68,214				(131,906)		0001
Written Call/S&P 500 INDEX/SPXN134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2025	03/07/2031	1	2,054,191	4616		122,453		(89,332)		(89,332)	33,121				(23,946)		0001
Written Call/S&P 500 INDEX/SPXC058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	9,163,142	5477.73		635,006		(595,868)		(595,868)	39,138				(105,626)		0001
Written Call/S&P 500 INDEX/SPXD17E$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	22,368,459	4820.79		1,198,949		(1,036,711)		(1,036,711)	162,238				(258,907)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	10,062,068	4758.98		905,586		(530,325)		(530,325)	375,261				(118,648)		0001
Written Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	19,818,197	4484.49		1,827,238		(946,846)		(946,846)	880,391				(232,880)		0001
Written Call/S&P 500 INDEX/SPXC051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	33,459,646	3986.22		2,248,488		(1,186,237)		(1,186,237)	1,062,251				(393,179)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	12,426,322	5097.55		1,081,090		(735,728)		(735,728)	345,362				(147,102)		0001
Written Call/S&P 500 INDEX/SPX261RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	6,107,676	5400.32		478,231		(395,341)		(395,341)	82,890				(72,813)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	10,794,349	5257.81		858,151		(675,554)		(675,554)	182,597				(128,219)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	13,060,431	5371.06		1,060,507		(851,406)		(851,406)	209,101				(156,225)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	14,615,612	4673.61		850,629		(672,272)		(672,272)	178,357				(173,610)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	19,966,769	4531.15		1,275,877		(869,962)		(869,962)	405,915				(236,366)		0001
Written Call/S&P 500 INDEX/SPXC05VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	17,606,990	4774.27		1,049,377		(843,813)		(843,813)	205,563				(210,609)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	20,378,625	4230.21		1,349,065		(793,722)		(793,722)	555,343				(240,296)		0001
Written Call/S&P 500 INDEX/SPX261RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	16,179,935	4800.29		930,346		(770,341)		(770,341)	160,005				(192,890)		0001
Written Call/S&P 500 INDEX/SPXJ00D$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	21,319,000	4980.42		1,213,051		(1,088,676)		(1,088,676)	124,375				(256,108)		0001
Written Call/S&P 500 INDEX/SPXJ00D$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	11,630,375	5602.97		907,169		(816,451)		(816,451)	90,718				(139,717)		0001
Written Call/S&P 500 INDEX/SPXD053$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	14,000,000	5845.64		1,159,200		(1,065,059)		(1,065,059)	94,141				(170,640)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX261V$E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	12,100,000	4685.63		490,050		(500,448)		(500,448)	(10,398)				(147,957)		0001
Written Call/S&P 500 INDEX/SPX261V$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	25,098,000	.5355		1,443,135		(1,457,463)		(1,457,463)	(14,328)				(306,895)		0001
Written Call/S&P 500 INDEX/SPX261V$G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	09/22/2025	09/22/2031	1	14,492,000	6024.38		1,169,504		(1,142,502)		(1,142,502)	27,002				(177,206)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	29,920,000	5111.56		1,714,416		(1,617,260)		(1,617,260)	97,156				(362,067)		0001
Written Call/S&P 500 INDEX/SPX261S$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	3,473,000	4357.86		138,573		(125,761)		(125,761)	12,812				(41,722)		0001
Written Call/S&P 500 INDEX/SPXD052$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	8,166,000	4526.84		328,273		(321,341)		(321,341)	6,932				(99,141)		0001
Written Call/S&P 500 INDEX/SPXD053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	12,158,000	4546.61		515,499		(483,253)		(483,253)	32,247				(148,189)		0001
Written Call/S&P 500 INDEX/SPXC05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	8,088,000	4472.62		326,755		(310,846)		(310,846)	15,910				(97,874)		0001
Written Call/S&P 500 INDEX/SPXD056$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2025	09/22/2031	1	4,705,706	.4686		198,232		(196,905)		(196,905)	1,327				(57,541)		0001
Written Call/S&P 500 INDEX/SPXJ00F$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	9,020,000	5678.66		717,090		(650,508)		(650,508)	66,582				(108,718)		0001
Written Call/S&P 500 INDEX/SPXD052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	26,086,000	5173.53		1,492,119		(1,443,607)		(1,443,607)	48,512				(316,703)		0001
Written Call/S&P 500 INDEX/SPXJ00F$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	8,267,000	4416.73		330,680		(308,003)		(308,003)	22,677				(99,642)		0001
Written Call/S&P 500 INDEX/SPXD052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	16,244,375	5820.22		1,291,428		(1,223,607)		(1,223,607)	67,821				(197,219)		0001
Written Call/S&P 500 INDEX/SPXD053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/08/2031	1	27,270,000	5196.12		1,630,746		(1,525,323)		(1,525,323)	105,423				(332,383)		0001
Written Call/S&P 500 INDEX/SPXJ00F$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	22,123,000	5047.7		1,272,073		(1,159,228)		(1,159,228)	112,845				(266,648)		0001
Written Call/S&P 500 INDEX/SPXD050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/08/2031	1	12,606,000	5750.51		1,003,438		(927,820)		(927,820)	75,618				(152,547)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	333,842			(11,083)		(11,083)	34,754				(22,141)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	180,395			(9,001)		(9,001)	18,316				(12,947)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	191,666			(12,178)		(12,178)	21,730				(16,448)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	136,248			(20,918)		(20,918)	3,242				(12,885)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	126,871			(19,101)		(19,101)	5,373				(13,422)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	261,193			(38,542)		(38,542)	40,221				(31,219)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	167,972			(20,556)		(20,556)	22,076				(20,660)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	150,969			(20,856)		(20,856)	22,419				(19,262)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	152,407			(29,271)		(29,271)	29,598				(23,627)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	216,599			(41,887)		(41,887)	44,129				(35,827)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	112,999			(24,712)		(24,712)	24,414				(20,360)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90	227,347			(54,989)		(54,989)	53,438				(39,311)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90	266,967			(60,693)		(60,693)	58,058				(39,825)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90	206,363			(71,747)		(71,747)	63,922				(41,269)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2020	04/08/2026	1	1,557,000	90	189,020			(791)		(791)	3,589				(5,617)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	3,354,679	90	181,153			(56,614)		(56,614)	52,397				(35,184)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	3,396,495	90	187,826			(62,108)		(62,108)	54,887				(35,778)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	83,334			(13,858)		(13,858)	7,673				(9,512)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	186,444			(20,556)		(20,556)	34,951				(21,977)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	198,881			(29,552)		(29,552)	31,133				(25,789)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	132,035			(20,119)		(20,119)	21,188				(17,949)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	332,842			(66,112)		(66,112)	66,473				(49,226)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	204,601			(39,208)		(39,208)	40,529				(33,598)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	143,204			(25,428)		(25,428)	27,020				(23,802)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	133,295			(21,338)		(21,338)	22,947				(22,578)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	104,531			(23,112)		(23,112)	22,755				(17,918)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90	123,150			(27,614)		(27,614)	27,549				(19,588)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	136,412			(2,100)		(2,100)	4,523				(5,449)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	125,694			(7,011)		(7,011)	(2,689)				(6,510)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	165,806			(14,417)		(14,417)	1,939				(9,954)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	175,866			(17,523)		(17,523)	3,376				(10,623)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	165,353			(16,988)		(16,988)	1,485				(10,530)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	196,334			(4,822)		(4,822)	21,079				(12,369)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	150,754			(17,225)		(17,225)	2,160				(9,652)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	171,664			(3,812)		(3,812)	16,571				(10,034)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	185,917			(6,699)		(6,699)	21,118				(12,028)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	250,707			(8,807)		(8,807)	26,163				(16,175)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	284,409			(13,487)		(13,487)	34,099				(19,421)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	294,097			(18,654)		(18,654)	39,913				(19,929)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	266,914			(14,662)		(14,662)	31,182				(17,960)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	162,211			(10,281)		(10,281)	20,534				(12,187)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	301,854			(12,462)		(12,462)	27,102				(21,778)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	192,283			(21,557)		(21,557)	(2,742)				(13,215)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	359,490			(21,741)		(21,741)	41,578				(29,374)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	145,007			(21,074)		(21,074)	43				(12,889)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	185,769			(13,868)		(13,868)	19,797				(17,593)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	171,014			(17,082)		(17,082)	19,258				(16,277)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	195,118			(18,303)		(18,303)	31,599				(19,414)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	162,237			(23,645)		(23,645)	13,351				(17,380)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	136,191			(14,739)		(14,739)	23,660				(13,762)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	91,851			(17,828)		(17,828)	9,608				(9,992)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	106,837			(23,000)		(23,000)	12,069				(11,803)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	190,608			(27,004)		(27,004)	27,602				(23,493)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	126,699			(17,287)		(17,287)	17,990				(15,461)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	169,095			(25,495)		(25,495)	26,654				(22,261)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	195,131			(34,177)		(34,177)	35,051				(28,058)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	282,456			(49,860)		(49,860)	50,830				(40,703)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	78,209			(17,110)		(17,110)	16,548				(12,108)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	110,708			(19,275)		(19,275)	21,199				(19,146)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	167,439			(30,300)		(30,300)	31,280				(28,620)		0001
Written Call/S&P 500 INDEX/SRM0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	112,810			(29,790)		(29,790)	27,899				(19,995)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2019	11/07/2025	1	1,326,000	90	123,318			(21)		(21)	4,384				(2,139)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	963,872	90	114,701			(2,083)		(2,083)	3,492				(4,229)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	545,803	90	62,222			(1,388)		(1,388)	2,173				(2,453)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	957,000	90	112,160			(3,027)		(3,027)	4,138				(4,515)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	178,473			(4,491)		(4,491)	18,087				(11,049)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	165,757			(5,090)		(5,090)	17,407				(10,495)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	326,503			(13,998)		(13,998)	37,994				(21,349)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	236,905			(14,446)		(14,446)	31,475				(16,943)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	280,096			(16,060)		(16,060)	35,151				(19,640)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	174,608			(7,238)		(7,238)	17,069				(12,944)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	120,226			(7,132)		(7,132)	12,730				(10,744)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	196,577			(9,520)		(9,520)	16,079				(17,056)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	173,713			(11,476)		(11,476)	15,574				(16,224)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	196,867			(19,796)		(19,796)	22,593				(19,320)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	128,537			(14,761)		(14,761)	16,300				(13,974)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	107,624			(11,574)		(11,574)	19,818				(11,881)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90	217,763			(60,447)		(60,447)	57,692				(41,675)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90	200,968			(71,648)		(71,648)	63,998				(43,476)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90	146,748			(53,152)		(53,152)	47,212				(31,902)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90	195,788			(71,903)		(71,903)	62,274				(42,221)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90	101,569			(36,188)		(36,188)	32,088				(20,925)		0001
Written Call/S&P 500 INDEX/SRM0210$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90	139,046			(44,262)		(44,262)	39,802				(26,032)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90	319,394			(101,906)		(101,906)	84,316				(59,436)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90	204,191			(84,335)		(84,335)	66,407				(42,172)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90	89,748			(36,940)		(36,940)	30,600				(20,339)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90	86,215			(37,640)		(37,640)	30,934				(19,140)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90	165,965			(51,903)		(51,903)	46,208				(32,485)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(264,839)		(264,839)	54,971				(24,463)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90	231,162			(90,001)		(90,001)	72,942				(48,072)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90	292,677			(169,036)		(169,036)	132,136				(75,570)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90	154,654			(83,341)		(83,341)	67,076				(38,929)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90	271,938			(110,727)		(110,727)	86,641				(54,633)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90	130,745			(71,094)		(71,094)	59,437				(34,655)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90	200,135			(102,618)		(102,618)	88,146				(55,115)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90	235,095			(102,123)		(102,123)	80,472				(51,665)		0001
Written Call/S&P 500 INDEX/SRM0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/21/2031	1	3,763,000	90	211,481			(95,798)		(95,798)	115,682				(44,021)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	3,898,492	90		168,805		(98,920)		(98,920)	69,884				(44,939)		0001
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	4,148,389	90		171,743		(108,572)		(108,572)	63,172				(48,188)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	2,004,047	90		98,198		(50,520)		(50,520)	47,678				(23,362)		0001
Written Call/S&P 500 INDEX/SRM0131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2025	01/08/2031	1	3,099,000	90		139,455		(69,325)		(69,325)	70,130				(35,594)		0001
Written Call/S&P 500 INDEX/SRM0402$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2025	02/07/2031	1	6,368,000	90		261,088		(164,772)		(164,772)	96,316				(73,707)		0001
Written Call/S&P 500 INDEX/SRM0131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	3,299,243	90		179,149		(70,845)		(70,845)	108,304				(38,903)		0001
Written Call/S&P 500 INDEX/SRM0402$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	5,277,143	90		289,187		(85,178)		(85,178)	204,009				(62,011)		0001
Written Call/S&P 500 INDEX/SRM0211$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	2,703,252	90		135,974		(69,766)		(69,766)	66,208				(32,001)		0001
Written Call/S&P 500 INDEX/SRM0610$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	1,879,850	90		94,180		(53,935)		(53,935)	40,246				(22,330)		0001
Written Call/S&P 500 INDEX/SRM0131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	2,028,479	90		107,712		(65,126)		(65,126)	42,586				(24,183)		0001
Written Call/S&P 500 INDEX/SRM0131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2025	06/20/2031	1	2,008,000	90		102,006		(63,706)		(63,706)	38,301				(24,019)		0001
Written Call/S&P 500 INDEX/SRM0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2025	09/08/2031	1	2,562,000	90		128,356		(114,521)		(114,521)	13,835				(31,227)		0001
Written Call/S&P 500 INDEX/SRM0610$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	1,490,147	90		69,590		(53,936)		(53,936)	15,654				(17,901)		0001
Written Call/S&P 500 INDEX/SRM0000$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,513,000	90		191,107		(153,739)		(153,739)	37,368				(42,650)		0001
Written Call/S&P 500 INDEX/SRM0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2025	08/08/2031	1	2,601,000	90		124,848		(100,908)		(100,908)	23,940				(31,475)		0001
Written Call/S&P 500 INDEX/SRM0131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	09/22/2031	1	2,918,000	90		145,900		(137,479)		(137,479)	8,421				(35,681)		0001
Written Call/S&P 500 INDEX/SRM0000$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/22/2031	1	1,812,000	90		92,412		(67,807)		(67,807)	24,605				(21,840)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	61,609	5372.41	1,479			(78)		(78)	1,525				(116)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	303,618	5395.99	7,105			(251)		(251)	7,561				(490)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,026,120	5481.24	24,011			(2,381)		(2,381)	27,945				(2,231)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	263,372	4872.22	3,318			(273)		(273)	3,758				(573)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	12/20/2024	12/22/2025	1	366,226	4744.68	5,530			(564)		(564)	4,752				(873)		0001
Written Call/S&P 500 INDEX/SPXD173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	258,052	5176.02	7,458			(5)		(5)	4,955				(191)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	876,243	5266.08	22,519			(221)		(221)	18,833				(1,076)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	850,747	4680.96	11,740			(80)		(80)	9,500				(1,044)		0001
Written Call/S&P 500 INDEX/SPXA21FS$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	168,166	5930.85	3,531			(651)		(651)	3,178				(401)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	404,937	4796.43	4,981			(143)		(143)	5,197				(653)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	179,750	4775.47	2,319			(102)		(102)	2,328				(339)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX815VSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	949,259	4600.9	15,378						9,588				(703)		0001
Written Call/S&P 500 INDEX/SPX815VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	284,703	5337.77	7,858			(905)		(905)	6,731				(679)		0001
Written Call/S&P 500 INDEX/SPXA21I1SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/08/2025	01/08/2026	1	105,985	5918.25		2,321		(487)		(487)	1,834				(277)		0001
Written Call/S&P 500 INDEX/SPXC05DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	712,792	4616.16		12,046		(2,578)		(2,578)	9,468				(2,337)		0001
Written Call/S&P 500 INDEX/SPXA21KSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	244,387	5477.73		5,890		(1,287)		(1,287)	4,602				(683)		0001
Written Call/S&P 500 INDEX/SPXA21MSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	611,735	5423.39		15,232		(3,688)		(3,688)	11,544				(1,818)		0001
Written Call/S&P 500 INDEX/SPXC056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	116,666	5326.43		3,138		(432)		(432)	2,707				(305)		0001
Written Call/S&P 500 INDEX/SPXC05DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/06/2026	1	193,381	5193.18		5,995		(1,223)		(1,223)	4,772				(634)		0001
Written Call/S&P 500 INDEX/SPXN137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/20/2026	1	862,319	4534.05		12,935		(3,224)		(3,224)	9,710				(2,951)		0001
Written Call/S&P 500 INDEX/SPXA21KSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	475,023	4869.1		6,080		(1,269)		(1,269)	4,811				(1,327)		0001
Written Call/S&P 500 INDEX/SPXA21NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	308,980	4810.5		4,511		(1,111)		(1,111)	3,400				(967)		0001
Written Call/S&P 500 INDEX/SPXA21MSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	573,426	4820.79		7,569		(1,805)		(1,805)	5,764				(1,704)		0001
Written Call/S&P 500 INDEX/SPXC05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	437,242	5100.8		12,549		(2,866)		(2,866)	9,683				(1,496)		0001
Written Call/S&P 500 INDEX/SPXA21NSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	143,708	5411.82		3,851		(980)		(980)	2,871				(450)		0001
Written Call/S&P 500 INDEX/SPXI00RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2025	02/06/2026	1	95,712	6025.99		2,020		(654)		(654)	1,366				(285)		0001
Written Call/S&P 500 INDEX/SPXD170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	167,621	5257.81		5,481		(1,860)		(1,860)	3,621				(671)		0001
Written Call/S&P 500 INDEX/SPXA21SSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	622,713	4230.21		15,007		(2,497)		(2,497)	12,510				(2,328)		0001
Written Call/S&P 500 INDEX/SPXC05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	498,629	6000.36		11,668		(5,440)		(5,440)	6,228				(2,067)		0001
Written Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2025	05/22/2026	1	980,487	4673.61		17,845		(6,252)		(6,252)	11,593				(3,925)		0001
Written Call/S&P 500 INDEX/SPXA21TSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	121,310	5097.55		4,416		(1,096)		(1,096)	3,320				(471)		0001
Written Call/S&P 500 INDEX/SPXJ00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	475,784	5371.06		15,368		(6,555)		(6,555)	8,812				(2,027)		0001
Written Call/S&P 500 INDEX/SPXA21VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	1,011,681	4800.29		16,693		(7,550)		(7,550)	9,142				(4,195)		0001
Written Call/S&P 500 INDEX/SPXJ00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2025	06/22/2026	1	143,635	4774.27		2,600		(1,145)		(1,145)	1,455				(612)		0001
Written Call/S&P 500 INDEX/SPXC05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	44,448	5663.94		1,191		(313)		(313)	878				(173)		0001
Written Call/S&P 500 INDEX/SPXN13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	1,339,741	3986.22		38,317		(4,063)		(4,063)	34,253				(4,833)		0001
Written Call/S&P 500 INDEX/SPXC05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2026	1	506,262	4531.15		10,125		(2,707)		(2,707)	7,418				(1,965)		0001
Written Call/S&P 500 INDEX/SPXN13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	604,005	4484.49		28,992		(2,833)		(2,833)	26,159				(2,179)		0001
Written Call/S&P 500 INDEX/SPXA21VSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/08/2026	1	460,356	5400.32		13,949		(6,119)		(6,119)	7,829				(1,909)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21SSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	207,686	4758.98		8,764		(1,314)		(1,314)	7,450				(776)		0001
Written Call/S&P 500 INDEX/SPXA21WSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,087,675	5967.84		25,560		(11,807)		(11,807)	13,754				(4,634)		0001
Written Call/S&P 500 INDEX/SPXD050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	296,003	5750.51		8,318		(6,448)		(6,448)	1,870				(1,366)		0001
Written Call/S&P 500 INDEX/SPXD052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/21/2026	1	1,075,770	5820.22		29,691		(25,779)		(25,779)	3,912				(5,076)		0001
Written Call/S&P 500 INDEX/SPXA21ZSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	812,308	5678.66		23,638		(15,954)		(15,954)	7,684				(3,651)		0001
Written Call/S&P 500 INDEX/SPXA21YS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	677,528	4980.42		10,705		(6,586)		(6,586)	4,119				(2,972)		0001
Written Call/S&P 500 INDEX/SPXJ00MSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	624,564	5196.12		9,868		(8,877)		(8,877)	991				(3,027)		0001
Written Call/S&P 500 INDEX/SPXA21YS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	532,566	5602.97		15,498		(9,372)		(9,372)	6,126				(2,336)		0001
Written Call/S&P 500 INDEX/SPXJ00MSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2025	09/08/2026	1	1,362,862	5845.64		38,978		(34,747)		(34,747)	4,231				(6,606)		0001
Written Call/S&P 500 INDEX/SPXJ00QSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	180,173	6024.38		5,405		(5,397)		(5,397)	8				(891)		0001
Written Call/S&P 500 INDEX/SPXN13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2025	08/21/2026	1	781,825	5173.53		11,962		(10,450)		(10,450)	1,512				(3,689)		0001
Written Call/S&P 500 INDEX/SPXD050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2025	08/07/2026	1	501,685	5111.56		7,826		(6,043)		(6,043)	1,784				(2,315)		0001
Written Call/S&P 500 INDEX/SPXJ00QSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2025	09/22/2026	1	345,225	5355		5,765		(5,726)		(5,726)	40				(1,707)		0001
Written Call/S&P 500 INDEX/SPXN13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2025	07/22/2026	1	71,555	5047.7		1,159		(779)		(779)	380				(322)		0001
Written Call/S&P 500 INDEX/SPX815GSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	207,960	4498.12	8,069			(526)		(526)	2,598				(618)		0001
Written Call/S&P 500 INDEX/SPX921ASL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	129,681	3801.74	6,419			(2)		(2)	847				(159)		0001
Written Call/S&P 500 INDEX/SPX921ISF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	281,494	4365.39	11,316			(584)		(584)	3,006				(787)		0001
Written Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,954	4069.62	715			(67)		(67)	238				(97)		0001
Written Call/S&P 500 INDEX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,330	4578.33	1,146			(103)		(103)	385				(95)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	68,466	4776.31	2,424			(526)		(526)	1,013				(274)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	50,018	4150.14	1,070			(213)		(213)	404				(194)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,914	4277.59	2,446			(656)		(656)	1,095				(510)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	239,853	4245.61	4,989			(1,168)		(1,168)	2,088				(960)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	228,158	4371.7	4,837			(1,344)		(1,344)	2,245				(972)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	793,824	4668.9	29,133			(5,234)		(5,234)	10,806				(3,081)		0001
Written Call/S&P 500 INDEX/SPX921XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	175,621	4812.29	6,059			(1,487)		(1,487)	2,659				(728)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	254,954	4918.16	9,102			(2,483)		(2,483)	4,176				(1,086)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45	2,082			(517)		(517)	643				(344)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA215S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58	24,640			(6,621)		(6,621)	7,938				(2,520)		0001
Written Call/S&P 500 INDEX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74	3,923			(1,092)		(1,092)	1,235				(653)		0001
Written Call/S&P 500 INDEX/SPXB05U5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3	1,078			(394)		(394)	453				(122)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58	4,809			(1,520)		(1,520)	1,942				(538)		0001
Written Call/S&P 500 INDEX/SPXL13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53	651			(211)		(211)	304				(132)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57	487			(156)		(156)	239				(60)		0001
Written Call/S&P 500 INDEX/SPXB05U5J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04	558			(201)		(201)	226				(102)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38	4,832			(1,142)		(1,142)	1,538				(487)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97	11,159			(3,536)		(3,536)	5,113				(1,341)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77	13,135			(7,343)		(7,343)	6,261				(1,770)		0001
Written Call/S&P 500 INDEX/SPXC054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22	12,733			(7,937)		(7,937)	7,263				(2,954)		0001
Written Call/S&P 500 INDEX/SPXA21CS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41	8,313			(4,740)		(4,740)	4,373				(1,147)		0001
Written Call/S&P 500 INDEX/SPXA21C96	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47	3,070			(1,737)		(1,737)	1,629				(700)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43	928			(516)		(516)	513				(210)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99	1,475			(829)		(829)	811				(202)		0001
Written Call/S&P 500 INDEX/SPXB15VSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08	3,549			(1,642)		(1,642)	1,614				(439)		0001
Written Call/S&P 500 INDEX/SPXB15VSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96	606			(267)		(267)	277				(120)		0001
Written Call/S&P 500 INDEX/SPXA21DSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24	1,519			(961)		(961)	840				(214)		0001
Written Call/S&P 500 INDEX/SPXA21NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	86,323	4810.5	2,201			(1,424)		(1,424)	777				(510)		0001
Written Call/S&P 500 INDEX/SPXC05D5V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2025	03/08/2027	1	355,132	5193.18	16,407			(8,531)		(8,531)	7,876				(2,128)		0001
Written Call/S&P 500 INDEX/SPXA21KSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2027	1	19,382	5477.73	775			(513)		(513)	262				(111)		0001
Written Call/S&P 500 INDEX/SPXC05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	6,071	5100.8	270			(142)		(142)	128				(37)		0001
Written Call/S&P 500 INDEX/SPXA21NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/22/2027	1	24,884	5411.82	1,050			(666)		(666)	384				(147)		0001
Written Call/S&P 500 INDEX/SPXA21MSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	33,107	4820.79	818			(535)		(535)	283				(193)		0001
Written Call/S&P 500 INDEX/SPXC05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2027	1	369,954	5400.32	17,203			(11,602)		(11,602)	5,601				(2,403)		0001
Written Call/S&P 500 INDEX/SPXC05MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/07/2027	1	46,902	4531.15	1,548			(762)		(762)	786				(297)		0001
Written Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	472,716	3986.22	17,916			(5,431)		(5,431)	12,485				(2,915)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05MSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/07/2027	1	46,680	5097.55		2,479		(1,176)		(1,176)	1,302				(295)		0001
Written Call/S&P 500 INDEX/SPXA21SSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,739	4758.98		507		(177)		(177)	330				(55)		0001
Written Call/S&P 500 INDEX/SPXN13I9H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2025	05/21/2027	1	108,579	5257.81		5,190		(3,080)		(3,080)	2,110				(695)		0001
Written Call/S&P 500 INDEX/SPXA210SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2027	1	217,495	4484.49		12,941		(3,670)		(3,670)	9,271				(1,341)		0001
Written Call/S&P 500 INDEX/SPXA21WSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2027	1	612,918	5371.06		29,849		(19,226)		(19,226)	10,623				(4,026)		0001
Written Call/S&P 500 INDEX/SPXD050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/06/2027	1	104,983	5111.56		2,982		(2,689)		(2,689)	292				(714)		0001
Written Call/S&P 500 INDEX/SPXC05XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2025	07/22/2027	1	96,751	5047.7		2,796		(2,351)		(2,351)	445				(651)		0001
Written Call/S&P 500 INDEX/SPXJ0OMSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	09/08/2025	09/08/2027	1	481,306	5845.64		22,621		(20,980)		(20,980)	1,641				(3,352)		0001
Written Call/S&P 500 INDEX/SPXD052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2025	08/20/2027	1	149,480	5173.53		4,215		(4,033)		(4,033)	182				(1,027)		0001
Written Call/S&P 500 INDEX/SPXD050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2025	08/06/2027	1	57,309	5750.51		2,590		(2,309)		(2,309)	281				(390)		0001
Written Call/S&P 500 INDEX/SPXC05XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2025	07/22/2027	1	12,512	5678.66		578		(479)		(479)	99				(84)		0001
Written Call/RTY Index/RTY0210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	38,997	2166	1,322			(194)		(194)	1,770				(74)		0001
Written Call/RTY Index/RTY0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	51,539	2159.68	1,660			(152)		(152)	2,351				(83)		0001
Written Call/RTY Index/RTY0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	432,254	2168.1	14,697			(3,062)		(3,062)	19,381				(940)		0001
Written Call/RTY Index/RTY0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	115,494	1975.49	4,377			(6)		(6)	3,257				(85)		0001
Written Call/RTY Index/RTY0150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/08/2025	01/08/2026	1	36,565	2015.07		1,360		(286)		(286)	1,075				(96)		0001
Written Call/RTY Index/RTY0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	80,058	1851.28		2,946		(632)		(632)	2,314				(274)		0001
Written Call/RTY Index/RTY0210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	24,197	1975.81		840		(212)		(212)	628				(76)		0001
Written Call/RTY Index/RTY0150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	207,409	1867.93		8,172		(1,791)		(1,791)	6,381				(680)		0001
Written Call/RTY Index/RTY0210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	260,792	2051.74		8,763		(2,582)		(2,582)	6,180				(775)		0001
Written Call/RTY Index/RTY0210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	114,643	2073.35		3,795		(1,044)		(1,044)	2,751				(320)		0001
Written Call/RTY Index/RTY0050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/08/2025	05/08/2026	1	42,633	1823.77		1,880		(438)		(438)	1,442				(165)		0001
Written Call/RTY Index/RTY0150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2025	04/22/2026	1	114,960	1701.25		5,691		(1,000)		(1,000)	4,691				(430)		0001
Written Call/RTY Index/RTY0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2026	1	295,909	1919.02		11,274		(4,472)		(4,472)	6,802				(1,227)		0001
Written Call/RTY Index/RTY0210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2025	04/08/2026	1	207,226	1584.64		11,874		(1,034)		(1,034)	10,840				(748)		0001
Written Call/RTY Index/RTY0150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2025	07/08/2026	1	86,129	2005.86		3,359		(2,017)		(2,017)	1,342				(378)		0001
Written Call/RTY Index/RTY0050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/22/2025	09/22/2026	1	4,358	2217		172		(181)		(181)	(9)				(22)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/RTY Index/RTY0210$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	152,172	1996.58		5,783		(3,462)		(3,462)	2,321				(702)		0001
Written Call/RTY Index/RTY0000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2025	08/21/2026	1	246,336	2125.75		9,410		(7,748)		(7,748)	1,662				(1,162)		0001
Written Call/RTY Index/RTY0150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2025	09/08/2026	1	517,713	2155.4		19,673		(18,332)		(18,332)	1,342				(2,509)		0001
Written Call/RTY Index/RTY0150$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/22/2025	07/22/2026	1	349,273	2023.88		13,761		(8,726)		(8,726)	5,035				(1,570)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	66,851			(12,273)		(12,273)	1,697				(6,505)		0001
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	69,018			(12,875)		(12,875)	2,943				(5,041)		0001
Written Call/S&P 500 INDEX/SPX621GS$	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	42,095			(1,167)		(1,167)	(372)				(1,575)		0001
Written Call/S&P 500 INDEX/SPX621$L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	46,994			(1,743)		(1,743)	999				(2,021)		0001
Written Call/S&P 500 INDEX/SPX715$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	26,825			(277)		(277)	477				(1,015)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	160,467			(23,811)		(23,811)	5,650				(11,614)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	160,300			(6,319)		(6,319)	3,506				(6,940)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	29,608			(1,326)		(1,326)	711				(1,345)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	37,858			(1,873)		(1,873)	889				(1,711)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	105,496			(5,513)		(5,513)	2,533				(4,808)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	23,950			(1,281)		(1,281)	554				(1,115)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	43,733			(2,556)		(2,556)	1,026				(2,232)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	61,333			(4,006)		(4,006)	1,595				(3,286)		0001
Written Call/S&P 500 INDEX/SPX9059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	23,597			(1,814)		(1,814)	724				(1,376)		0001
Written Call/S&P 500 INDEX/SPX905B$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	32,197			(2,546)		(2,546)	981				(1,873)		0001
Written Call/S&P 500 INDEX/SPX905C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	22,159			(1,887)		(1,887)	718				(1,316)		0001
Written Call/S&P 500 INDEX/SPX905D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	47,751			(4,032)		(4,032)	1,405				(2,843)		0001
Written Call/S&P 500 INDEX/SPX905E$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	165,873			(14,951)		(14,951)	5,094				(10,098)		0001
Written Call/S&P 500 INDEX/SPX905F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	124,768			(11,720)		(11,720)	3,855				(7,761)		0001
Written Call/S&P 500 INDEX/SPX905H$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	135,600			(12,964)		(12,964)	4,233				(8,245)		0001
Written Call/S&P 500 INDEX/SPX9051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	94,276			(9,348)		(9,348)	3,004				(5,773)		0001
Written Call/S&P 500 INDEX/SPX905J$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	50,843			(5,394)		(5,394)	1,717				(3,207)		0001
Written Call/S&P 500 INDEX/SPX905K$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	123,054			(13,030)		(13,030)	4,000				(7,629)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPX905X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	21,667			(2,348)		(2,348)	721				(1,375)		0001
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	45,598			(4,849)		(4,849)	1,329				(2,818)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	59,035			(6,431)		(6,431)	1,671				(3,698)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	80,016			(10,195)		(10,195)	2,780				(5,474)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	36,846			(5,006)		(5,006)	1,421				(2,506)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	126,504			(18,381)		(18,381)	4,820				(8,998)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	40,319			(6,213)		(6,213)	1,523				(3,020)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	41,706			(5,672)		(5,672)	1,140				(3,041)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	2,392			(382)		(382)	82				(194)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	27,967			(4,046)		(4,046)	725				(2,207)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	34,421			(4,584)		(4,584)	711				(2,602)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	303,115			(41,502)		(41,502)	9,506				(17,300)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	77,790			(14,251)		(14,251)	2,865				(7,085)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	45,821			(8,650)		(8,650)	2,332				(3,100)		0001
Written Call/S&P 500 INDEX/SPX921E$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	27,391			(11,968)		(11,968)	1,431				(4,961)		0001
Written Call/S&P 500 INDEX/SPX921E$O	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	29,323			(12,710)		(12,710)	2,162				(3,887)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	38,029			(7,355)		(7,355)	1,421				(3,659)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	168,869			(33,991)		(33,991)	8,881				(12,220)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	3,979			(698)		(698)	94				(391)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	60,019			(10,739)		(10,739)	2,204				(4,440)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	38,830			(5,994)		(5,994)	594				(3,608)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	27,225			(4,247)		(4,247)	717				(1,906)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	56,260			(9,096)		(9,096)	669				(5,681)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	128,196			(20,800)		(20,800)	2,916				(9,750)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	10,101			(1,787)		(1,787)	162				(1,056)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	21,843			(3,838)		(3,838)	607				(1,692)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	38,469			(6,427)		(6,427)	622				(3,688)		0001
Written Call/S&P 500 INDEX/SPXA055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	172,420			(29,118)		(29,118)	4,774				(12,443)		0001
Written Call/S&P 500 INDEX/SPXA055T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	26,871			(4,973)		(4,973)	588				(2,656)		0001
Written Call/S&P 500 INDEX/SPXA055U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	122,408			(22,961)		(22,961)	4,241				(9,068)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	20,546			(3,910)		(3,910)	452				(2,074)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	21,462			(4,170)		(4,170)	756				(1,636)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	33,936			(6,549)		(6,549)	619				(3,616)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	38,427			(7,496)		(7,496)	1,197				(3,080)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	21,963			(4,054)		(4,054)	240				(2,431)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	55,247			(10,284)		(10,284)	1,251				(4,635)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	38,445			(6,810)		(6,810)	283				(4,239)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	63,202			(11,292)		(11,292)	1,147				(5,305)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	.2912	57,279			(10,159)		(10,159)	423				(6,322)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	55,782			(10,536)		(10,536)	571				(6,252)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	72,269			(13,813)		(13,813)	1,595				(6,164)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	157,943			(33,645)		(33,645)	2,772				(17,987)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	15,830			(3,403)		(3,403)	491				(1,357)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	8,013			(1,650)		(1,650)	123				(889)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	44,209			(9,183)		(9,183)	1,247				(3,698)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	7,179			(1,388)		(1,388)	77				(783)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	48,293			(9,378)		(9,378)	1,078				(3,974)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	3,860			(806)		(806)	51				(442)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	28,999			(6,068)		(6,068)	746				(2,495)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	25,046			(5,490)		(5,490)	395				(2,923)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	102,855			(22,596)		(22,596)	2,973				(8,995)		0001
Written Call/S&P 500 INDEX/SPXA051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	11,753			(3,056)		(3,056)	221				(1,603)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	61,340			(15,885)		(15,885)	2,078				(6,228)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	26,790			(7,418)		(7,418)	531				(3,875)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	8,671			(2,375)		(2,375)	308				(927)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	29,041			(6,807)		(6,807)	825				(2,705)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	39,209			(9,290)		(9,290)	767				(4,637)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	2,863			(682)		(682)	95				(254)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307	25,487			(6,429)		(6,429)	545				(3,167)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720	36,845			(9,313)		(9,313)	1,317				(3,417)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	4,580			(1,191)		(1,191)	100				(584)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	18,147			(4,735)		(4,735)	663				(1,728)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	5,223			(1,483)		(1,483)	132				(710)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	54,181			(15,437)		(15,437)	2,235				(5,496)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	1,910			(694)		(694)	84				(293)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	25,220			(9,274)		(9,274)	1,580				(2,877)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	17,794			(6,511)		(6,511)	666				(2,865)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	25,871			(9,546)		(9,546)	1,467				(3,110)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	69,204			(27,421)		(27,421)	2,956				(11,760)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	34,922			(13,808)		(13,808)	2,179				(4,376)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	20,185			(7,684)		(7,684)	712				(3,441)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	20,667			(7,832)		(7,832)	1,128				(2,606)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	12,298			(5,544)		(5,544)	615				(2,268)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	37,477			(16,805)		(16,805)	2,644				(5,073)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	14,198			(5,639)		(5,639)	708				(2,153)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	257,344			(104,328)		(104,328)	17,391				(29,201)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83	7,291			(3,170)		(3,170)	395				(1,204)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34	1,681			(794)		(794)	103				(293)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB05H\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39	27,261			(12,944)		(12,944)	2,165				(3,491)		0001
Written Call/S&P 500 INDEX/SPXB051\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33	44,217			(22,665)		(22,665)	3,146				(7,947)		0001
Written Call/S&P 500 INDEX/SPXB051\$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12	63,687			(32,433)		(32,433)	5,553				(8,282)		0001
Written Call/S&P 500 INDEX/SPXB05J\$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62	31,136			(17,007)		(17,007)	2,434				(5,780)		0001
Written Call/S&P 500 INDEX/SPXB05J\$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33	39,676			(22,319)		(22,319)	3,852				(5,512)		0001
Written Call/S&P 500 INDEX/SPXB05K\$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95	20,100			(10,627)		(10,627)	1,526				(3,558)		0001
Written Call/S&P 500 INDEX/SPXB05K\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32	28,942			(15,323)		(15,323)	2,629				(3,727)		0001
Written Call/S&P 500 INDEX/SPXB05L\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34	12,761			(7,384)		(7,384)	1,092				(2,381)		0001
Written Call/S&P 500 INDEX/SPXB05L\$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76	53,588			(30,828)		(30,828)	5,323				(7,203)		0001
Written Call/S&P 500 INDEX/SPXB13H\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	11,731			(227)		(227)	(57)				(415)		0001
Written Call/S&P 500 INDEX/SPXB13R\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	39,541			(841)		(841)	(387)				(1,350)		0001
Written Call/S&P 500 INDEX/SPXB13V\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	119,211			(2,726)		(2,726)	(825)				(4,190)		0001
Written Call/S&P 500 INDEX/SPXB1411\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	11,428			(276)		(276)	(51)				(395)		0001
Written Call/S&P 500 INDEX/SPXC134\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	62,864			(1,685)		(1,685)	(226)				(2,296)		0001
Written Call/S&P 500 INDEX/SPXC1396E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	63,282			(1,720)		(1,720)	(569)				(2,304)		0001
Written Call/S&P 500 INDEX/SPXC13H\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	39,850			(1,324)		(1,324)	(202)				(1,600)		0001
Written Call/S&P 500 INDEX/SPXC13L\$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	86,391			(2,957)		(2,957)	(288)				(3,561)		0001
Written Call/S&P 500 INDEX/SPXD130\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	139,264			(6,173)		(6,173)	3,606				(6,365)		0001
Written Call/S&P 500 INDEX/SPXD134\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	31,440			(1,523)		(1,523)	883				(1,475)		0001
Written Call/S&P 500 INDEX/SPXE13X\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	99,674			(10,882)		(10,882)	3,513				(6,197)		0001
Written Call/S&P 500 INDEX/SPXF13B\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	79,064			(10,880)		(10,880)	3,105				(5,454)		0001
Written Call/S&P 500 INDEX/SPXF13E\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	38,554			(5,631)		(5,631)	1,526				(2,809)		0001
Written Call/S&P 500 INDEX/SPXF13U\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	70,405			(9,893)		(9,893)	2,037				(5,323)		0001
Written Call/S&P 500 INDEX/SPXG130\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	75,622			(13,818)		(13,818)	1,832				(7,666)		0001
Written Call/S&P 500 INDEX/SPXG130\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	99,305			(18,674)		(18,674)	3,445				(7,555)		0001
Written Call/S&P 500 INDEX/SPXH13K\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	9,621			(1,950)		(1,950)	162				(1,137)		0001
Written Call/S&P 500 INDEX/SPXH13K\$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	39,138			(8,076)		(8,076)	1,051				(3,493)		0001
Written Call/S&P 500 INDEX/SPXI131\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	23,079			(5,895)		(5,895)	626				(3,010)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXI131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	37,923			(9,834)		(9,834)	1,472				(3,691)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	9,369			(2,476)		(2,476)	358				(909)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	1,602			(512)		(512)	58				(238)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	97,734			(31,828)		(31,828)	4,857				(10,853)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	63,328			(21,026)		(21,026)	2,529				(9,450)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	10,693			(3,594)		(3,594)	567				(1,181)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	16,991			(6,083)		(6,083)	732				(2,712)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	36,552			(13,236)		(13,236)	2,081				(4,315)		0001
Written Call/S&P 500 INDEX/SPXJ138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	45,176			(15,964)		(15,964)	1,997				(6,825)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	42,926			(15,526)		(15,526)	2,485				(4,845)		0001
Written Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	14,219			(5,467)		(5,467)	591				(2,476)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	63,559			(24,631)		(24,631)	3,508				(8,195)		0001
Written Call/S&P 500 INDEX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	48,351			(18,511)		(18,511)	1,876				(8,625)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	46,152			(17,814)		(17,814)	2,416				(6,112)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	10,633			(4,404)		(4,404)	492				(1,931)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	32,629			(13,522)		(13,522)	1,953				(4,352)		0001
Written Call/S&P 500 INDEX/SPXB05MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9	23,241			(14,001)		(14,001)	2,299				(3,312)		0001
Written Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48	60,953			(34,188)		(34,188)	4,497				(11,792)		0001
Written Call/S&P 500 INDEX/SPX921VSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31	23,828			(15,122)		(15,122)	3,020				(3,536)		0001
Written Call/S&P 500 INDEX/SPXB05MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59	15,414			(10,359)		(10,359)	1,487				(3,190)		0001
Written Call/S&P 500 INDEX/SPX921VSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61	15,802			(10,090)		(10,090)	1,698				(3,262)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	138,365	4682.15	10,405			(6,140)		(6,140)	1,218				(1,471)		0001
Written Call/S&P 500 INDEX/SPXC17YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	304,068	4918.16	22,836			(15,153)		(15,153)	2,911				(3,305)		0001
Written Call/S&P 500 INDEX/SPXB05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29	106,259			(71,773)		(71,773)	11,754				(16,043)		0001
Written Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	533,217	4371.7	29,274			(19,342)		(19,342)	3,534				(5,796)		0001
Written Call/S&P 500 INDEX/SPXB05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14	17,224			(10,148)		(10,148)	1,416				(3,300)		0001
Written Call/S&P 500 INDEX/SPXC17USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	172,627	4161.91	9,495			(5,589)		(5,589)	1,020				(1,836)		0001
Written Call/S&P 500 INDEX/SPXB05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54	18,199			(10,099)		(10,099)	1,625				(2,544)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51	27,647			(18,455)		(18,455)	2,629				(5,264)		0001
Written Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38	126,168			(71,629)		(71,629)	11,066				(16,111)		0001
Written Call/S&P 500 INDEX/SPXB05SS$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74	24,869			(14,486)		(14,486)	1,957				(4,337)		0001
Written Call/S&P 500 INDEX/SPXB05NS$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28	19,658			(13,346)		(13,346)	1,981				(3,828)		0001
Written Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58	33,416			(21,862)		(21,862)	3,420				(4,525)		0001
Written Call/S&P 500 INDEX/SPXB05JS$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3	61,598			(40,658)		(40,658)	6,248				(8,073)		0001
Written Call/S&P 500 INDEX/SPXB05NS$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57	6,111			(4,318)		(4,318)	704				(896)		0001
Written Call/S&P 500 INDEX/SPXB05TS$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04	5,808			(3,885)		(3,885)	555				(1,064)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97	58,772			(39,990)		(39,990)	6,433				(8,317)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53	122,486			(84,600)		(84,600)	12,373				(24,291)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45	46,683			(26,875)		(26,875)	3,626				(8,297)		0001
Written Call/S&P 500 INDEX/SPXB055S$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58	54,425			(31,761)		(31,761)	4,836				(6,926)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77	32,625			(28,977)		(28,977)	4,141				(5,365)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99	49,641			(43,727)		(43,727)	6,469				(7,947)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43	73,312			(65,663)		(65,663)	9,393				(16,473)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22	50,454			(46,052)		(46,052)	8,378				(11,490)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41	139,485			(128,722)		(128,722)	18,801				(23,548)		0001
Written Call/S&P 500 INDEX/SPXC055S$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68	85,005			(73,492)		(73,492)	10,071				(18,719)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24	72,091			(65,644)		(65,644)	12,183				(11,760)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47	46,524			(40,091)		(40,091)	5,644				(10,111)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96	83,687			(65,457)		(65,457)	9,319				(17,119)		0001
Written Call/S&P 500 INDEX/SPXB05II$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9	59,552			(41,983)		(41,983)	5,956				(11,313)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08	3,219			(2,461)		(2,461)	369				(467)		0001
Written Call/S&P 500 INDEX/SPXB05II$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02	35,067			(24,489)		(24,489)	3,713				(4,787)		0001
Written Call/S&P 500 INDEX/SPXD17E$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	230,072	5423.39		16,634		(14,583)		(14,583)	2,051				(2,663)		0001
Written Call/S&P 500 INDEX/SPXC056$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	296,868	4734.6		14,487		(13,344)		(13,344)	1,143				(3,410)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXC05DS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	959,182	5193.18		83,832		(57,604)		(57,604)	26,228				(11,181)		0001
Written Call/S&P 500 INDEX/SPXC058ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	924,483	4869.1		46,317		(43,707)		(43,707)	2,610				(10,657)		0001
Written Call/S&P 500 INDEX/SPXC05GSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	354,964	4534		18,743		(15,240)		(15,240)	3,502				(4,152)		0001
Written Call/S&P 500 INDEX/SPXC05DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2025	03/07/2031	1	1,132,266	4616.16		66,577		(49,777)		(49,777)	16,800				(13,199)		0001
Written Call/S&P 500 INDEX/SPXC05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	77,953	5411.82		5,636		(5,001)		(5,001)	635				(906)		0001
Written Call/S&P 500 INDEX/SPXC05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	1,044,701	4810.5		53,280		(48,864)		(48,864)	4,416				(12,135)		0001
Written Call/S&P 500 INDEX/SPXC05GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2025	03/21/2031	1	705,201	5101		51,609		(41,274)		(41,274)	10,335				(8,250)		0001
Written Call/S&P 500 INDEX/SPXC05FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,978,276	4534.05		112,762		(84,940)		(84,940)	27,821				(23,142)		0001
Written Call/S&P 500 INDEX/SPXC05FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	1,445,923	5100.8		116,541		(84,617)		(84,617)	31,924				(16,915)		0001
Written Call/S&P 500 INDEX/SPXC056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	273,449	5326.43		18,512		(16,888)		(16,888)	1,624				(3,141)		0001
Written Call/S&P 500 INDEX/SPXC058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2025	01/22/2031	1	793,858	5477.73		55,014		(51,624)		(51,624)	3,391				(9,151)		0001
Written Call/S&P 500 INDEX/SPXD17ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	1,461,541	4820.79		78,339		(67,738)		(67,738)	10,601				(16,917)		0001
Written Call/S&P 500 INDEX/SPXC05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	593,932	4758.98		53,454		(31,303)		(31,303)	22,150				(7,003)		0001
Written Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	679,803	4484.49		62,678		(32,479)		(32,479)	30,199				(7,988)		0001
Written Call/S&P 500 INDEX/SPXC051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	414,354	3986.22		27,845		(14,690)		(14,690)	13,155				(4,869)		0001
Written Call/S&P 500 INDEX/SPXC05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	822,678	5097.55		71,573		(48,708)		(48,708)	22,865				(9,739)		0001
Written Call/S&P 500 INDEX/SPX261RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	870,324	5400.32		68,146		(56,335)		(56,335)	11,812				(10,376)		0001
Written Call/S&P 500 INDEX/SPXC05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	87,651	5257.81		6,968		(5,486)		(5,486)	1,483				(1,041)		0001
Written Call/S&P 500 INDEX/SPXC05VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	285,569	5371.06		23,188		(18,616)		(18,616)	4,572				(3,416)		0001
Written Call/S&P 500 INDEX/SPXC05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,148,388	4673.61		66,836		(52,822)		(52,822)	14,014				(13,641)		0001
Written Call/S&P 500 INDEX/SPXC05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,211,231	4531.15		141,298		(96,344)		(96,344)	44,953				(26,176)		0001
Written Call/S&P 500 INDEX/SPXC05VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2025	06/20/2031	1	143,010	4774.27		8,523		(6,854)		(6,854)	1,670				(1,711)		0001
Written Call/S&P 500 INDEX/SPXC05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2025	04/22/2031	1	282,375	4230.21		18,693		(10,998)		(10,998)	7,695				(3,330)		0001
Written Call/S&P 500 INDEX/SPX261RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	06/06/2025	06/06/2031	1	802,065	4800.29		46,119		(38,187)		(38,187)	7,932				(9,562)		0001
Written Call/S&P 500 INDEX/SPXJ00DSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,625	5602.97		2,077		(1,869)		(1,869)	208				(320)		0001
Written Call/S&P 500 INDEX/SPXD052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/22/2031	1	10,625	5820.22		845		(800)		(800)	44				(129)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	90,991			(3,021)		(3,021)	9,473				(6,035)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	16,057			(801)		(801)	1,630				(1,152)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	46,336			(2,944)		(2,944)	5,253				(3,976)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	1,879			(289)		(289)	45				(178)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	26,782			(4,032)		(4,032)	1,134				(2,833)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	12,856			(1,897)		(1,897)	1,980				(1,537)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	1,138			(139)		(139)	150				(140)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	6,847			(1,315)		(1,315)	1,330				(1,061)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	34,021			(6,579)		(6,579)	6,931				(5,627)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	1,696			(371)		(371)	366				(306)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90	10,179			(2,462)		(2,462)	2,392				(1,760)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	6,383			(1,451)		(1,451)	1,388				(952)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	159,321	90	8,603			(2,689)		(2,689)	2,488				(1,671)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	215,505	90	11,917			(3,941)		(3,941)	3,483				(2,270)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	22,987			(3,823)		(3,823)	2,117				(2,624)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	13,721			(1,513)		(1,513)	2,572				(1,617)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	18,614			(2,766)		(2,766)	2,914				(2,414)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	16,488			(3,275)		(3,275)	3,293				(2,439)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	8,033			(1,539)		(1,539)	1,591				(1,319)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	24,316			(4,318)		(4,318)	4,588				(4,041)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	33,186			(5,312)		(5,312)	5,713				(5,621)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	15,406			(3,406)		(3,406)	3,354				(2,641)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90	5,426			(1,217)		(1,217)	1,214				(863)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	2,615			(40)		(40)	87				(104)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	76,262			(4,254)		(4,254)	(1,631)				(3,949)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	44,112			(3,836)		(3,836)	516				(2,648)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	9,977			(994)		(994)	192				(603)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	13,336			(1,370)		(1,370)	120				(849)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	97,501			(2,394)		(2,394)	10,468				(6,143)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	13,714			(1,567)		(1,567)	196				(878)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	79,720			(1,770)		(1,770)	7,695				(4,660)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	10,304			(371)		(371)	1,170				(667)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	13,400			(471)		(471)	1,398				(865)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	6,193			(294)		(294)	742				(423)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	63,679			(3,498)		(3,498)	7,439				(4,285)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	5,290			(335)		(335)	670				(397)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	29,810			(1,231)		(1,231)	2,677				(2,151)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	12,084			(1,355)		(1,355)	(172)				(831)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	30,429			(1,840)		(1,840)	3,519				(2,486)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	9,444			(1,373)		(1,373)	3				(839)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	19,213			(1,434)		(1,434)	2,048				(1,820)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	20,439			(2,042)		(2,042)	2,302				(1,945)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	15,900			(1,492)		(1,492)	2,575				(1,582)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	23,320			(3,399)		(3,399)	1,919				(2,498)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	20,896			(2,261)		(2,261)	3,630				(2,112)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	2,082			(404)		(404)	218				(227)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	2,343			(505)		(505)	265				(259)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	39,810			(5,640)		(5,640)	5,765				(4,907)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	11,941			(1,629)		(1,629)	1,696				(1,457)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	7,370			(1,111)		(1,111)	1,162				(970)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	7,273			(1,274)		(1,274)	1,306				(1,046)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	35,191			(6,212)		(6,212)	6,333				(5,071)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	6,337			(1,386)		(1,386)	1,341				(981)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	5,872			(1,022)		(1,022)	1,124				(1,016)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	8,979			(1,625)		(1,625)	1,677				(1,535)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	316,128	90	37,619			(683)		(683)	1,145				(1,387)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	740,197	90	84,382			(1,882)		(1,882)	2,947				(3,327)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	54,148			(1,363)		(1,363)	5,488				(3,352)		0001

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Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	115,367			(3,543)		(3,543)	12,115				(7,304)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	79,369			(3,403)		(3,403)	9,236				(5,190)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	6,910			(421)		(421)	918				(494)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	21,106			(1,210)		(1,210)	2,649				(1,480)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	5,075			(210)		(210)	496				(376)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	73,542			(4,362)		(4,362)	7,787				(6,572)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	9,375			(454)		(454)	767				(813)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	19,278			(1,274)		(1,274)	1,728				(1,800)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	37,310			(3,752)		(3,752)	4,282				(3,662)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	39,804			(4,571)		(4,571)	5,048				(4,327)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	9,592			(1,032)		(1,032)	1,766				(1,059)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90	9,287			(2,578)		(2,578)	2,461				(1,777)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90	15,635			(5,574)		(5,574)	4,979				(3,382)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90	2,502			(906)		(906)	805				(544)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	158,844	90	7,974			(2,928)		(2,928)	2,536				(1,720)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90	25,468			(9,074)		(9,074)	8,046				(5,247)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90	8,598			(2,743)		(2,743)	2,270				(1,600)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90	17,749			(7,331)		(7,331)	5,772				(3,666)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90	5,206			(2,143)		(2,143)	1,775				(1,180)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90	49,487			(21,605)		(21,605)	17,756				(10,986)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90	796			(249)		(249)	222				(156)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90	790			(308)		(308)	249				(164)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90	1,250			(722)		(722)	564				(323)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90	11,521			(6,208)		(6,208)	4,997				(2,900)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90	13,382			(5,449)		(5,449)	4,264				(2,688)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90	308			(168)		(168)	140				(82)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90	42,682			(21,885)		(21,885)	18,798				(11,754)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90	2,718			(1,181)		(1,181)	930				(597)		0001
Written Call/S&P 500 INDEX/SRM0211$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	12,508	90		542		(317)		(317)	224				(144)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SRM0211$F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/21/2031	1	10,611	90		439		(278)		(278)	162				(123)		0001
Written Call/S&P 500 INDEX/SRM0131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2025	03/07/2031	1	548,953	90		26,899		(13,839)		(13,839)	13,060				(6,399)		0001
Written Call/S&P 500 INDEX/SRM0131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2025	04/22/2031	1	51,757	90		2,810		(1,111)		(1,111)	1,699				(610)		0001
Written Call/S&P 500 INDEX/SRM0402$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	04/08/2031	1	31,857	90		1,746		(514)		(514)	1,232				(374)		0001
Written Call/S&P 500 INDEX/SRM0211$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2031	1	43,748	90		2,201		(1,129)		(1,129)	1,071				(518)		0001
Written Call/S&P 500 INDEX/SRM0610$0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/22/2025	05/22/2031	1	190,150	90		9,527		(5,456)		(5,456)	4,071				(2,259)		0001
Written Call/S&P 500 INDEX/SRM0131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2025	06/06/2031	1	163,521	90		8,683		(5,250)		(5,250)	3,433				(1,949)		0001
Written Call/S&P 500 INDEX/SRM0610$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	07/08/2025	07/08/2031	1	79,853	90		3,729		(2,890)		(2,890)	839				(959)		0001
Written Call/NDX Index/NDX0213$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	10/15/2025	1	58,000,000	25265.5		226,200		(113,100)		(188,932)			113,100		(58,789)		0001
Written Call/NDX Index/NDX0052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	10/01/2025	1	45,000,000	25031.2		220,500				(2,234)			216,090		(11,775)		0001
Written Call/NDX Index/NDX0213$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	10/15/2025	1	36,000,000	25265.5		140,400		(70,200)		(117,268)			70,200		(36,489)		0001
Written Call/NDX Index/NDX0052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/12/2025	10/01/2025	1	25,000,000	25031.2		122,500				(1,241)			120,050		(6,542)		0001
Written Call/S&P 500 INDEX/SPXB05P$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	.6558	859,665			(655,589)		(586,565)			128,526		(54,436)		0001
Written Call/S&P 500 INDEX/SPXB05P$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(312,340)		(264,839)			48,514		(24,463)		0001
Written Call/NDX Index/NDX0051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	2,650,703	19460	85,353			(6,418)		(6,418)	98,354				(5,762)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,846,235	18097	70,342			(19)		(19)	45,456				(1,367)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,331,809	19005.5	73,452			(1,779)		(1,779)	75,956				(3,762)		0001
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,254,022	18345.3	44,769			(265)		(265)	33,965				(1,539)		0001
Written Call/NDX Index/NDX0051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/20/2026	1	4,293,463	17778.6		165,728		(28,756)		(28,756)	136,972				(14,694)		0001
Written Call/NDX Index/NDX0212$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2025	02/20/2026	1	2,936,000	19452.7		105,402		(22,868)		(22,868)	82,535				(9,189)		0001
Written Call/NDX Index/NDX0211$V	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	1,470,092	19667.7		48,513		(8,548)		(8,548)	39,965				(4,108)		0001
Written Call/NDX Index/NDX0211$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	3,103,789	19342.2		106,150		(20,241)		(20,241)	85,909				(9,226)		0001
Written Call/NDX Index/NDX0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	2,500,244	18181.2		103,260		(14,897)		(14,897)	88,363				(8,199)		0001
Written Call/NDX Index/NDX0051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2026	1	3,900,000	19062.9		143,520		(15,697)		(15,697)	127,823				(10,207)		0001
Written Call/NDX Index/NDX0052$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	06/08/2026	1	2,717,643	19585.6		107,619		(44,638)		(44,638)	62,981				(11,268)		0001
Written Call/NDX Index/NDX0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	3,050,924	15381.4		172,377		(14,237)		(14,237)	158,140				(11,006)		0001
Written Call/NDX Index/NDX0212$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	1,468,768	19463.8		61,248		(24,472)		(24,472)	36,775				(6,257)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0212SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	2,390,089	18057.2		110,183		(24,161)		(24,161)	86,022				(9,278)		0001
Written Call/NDX Index/NDX0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2025	05/22/2026	1	1,421,021	19001.2		58,120		(19,227)		(19,227)	38,893				(5,689)		0001
Written Call/NDX Index/NDX0212SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	1,924,625	16448.8		98,156		(12,537)		(12,537)	85,619				(7,194)		0001
Written Call/NDX Index/NDX0212SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	2,432,052	20432		90,472		(52,666)		(52,666)	37,807				(10,670)		0001
Written Call/NDX Index/NDX0213S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	2,857,752	21386.1		103,451		(89,655)		(89,655)	13,795				(13,851)		0001
Written Call/NDX Index/NDX0052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2026	1	3,316,883	22285		125,378		(128,345)		(128,345)	(2,967)				(16,402)		0001
Written Call/NDX Index/NDX0213S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	2,776,499	21148.3		98,010		(80,021)		(80,021)	17,990				(13,100)		0001
Written Call/NDX Index/NDX0212SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	3,540,253	21250.1		126,387		(99,949)		(99,949)	26,438				(16,339)		0001
Written Call/NDX Index/NDX0212SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	2,108,901	20757.2		77,608		(51,211)		(51,211)	26,396				(9,480)		0001
Written Call/NDX Index/NDX0050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	178,187			(43,813)		(43,813)	13,343				(16,833)		0001
Written Call/NDX Index/NDX0050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	117,599			(45,943)		(45,943)	13,635				(13,607)		0001
Written Call/NDX Index/NDX0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	135,443			(53,991)		(53,991)	15,165				(16,079)		0001
Written Call/NDX Index/NDX0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	165,469			(67,264)		(67,264)	18,201				(20,593)		0001
Written Call/NDX Index/NDX0050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	97,723			(37,936)		(37,936)	10,022				(12,114)		0001
Written Call/NDX Index/NDX0050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	138,497			(65,513)		(65,513)	17,150				(17,824)		0001
Written Call/NDX Index/NDX0050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	240,534			(106,375)		(106,375)	27,167				(26,646)		0001
Written Call/NDX Index/NDX0050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9	123,514			(59,152)		(59,152)	14,994				(15,008)		0001
Written Call/NDX Index/NDX0050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3	181,469			(96,099)		(96,099)	24,369				(22,818)		0001
Written Call/NDX Index/NDX0050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9	287,558			(164,949)		(164,949)	41,644				(37,488)		0001
Written Call/NDX Index/NDX0050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6	293,188			(164,300)		(164,300)	41,089				(36,462)		0001
Written Call/NDX Index/NDX0050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5	231,607			(140,994)		(140,994)	35,097				(30,362)		0001
Written Call/NDX Index/NDX0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	163,768			(34,570)		(34,570)	11,501				(15,273)		0001
Written Call/NDX Index/NDX0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	139,244			(39,220)		(39,220)	12,008				(14,168)		0001
Written Call/NDX Index/NDX0130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	129,317			(40,126)		(40,126)	12,190				(13,399)		0001
Written Call/NDX Index/NDX0130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	133,788			(47,254)		(47,254)	14,269				(14,763)		0001
Written Call/NDX Index/NDX0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	110,529			(42,336)		(42,336)	11,948				(13,254)		0001
Written Call/NDX Index/NDX0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	118,223			(49,757)		(49,757)	12,996				(14,685)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2	277,037			(164,718)		(164,718)	41,218				(36,873)		0001
Written Call/NDX Index/NDX0150$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	150,718			(53,935)		(53,935)	20,265				(18,000)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	201,920			(34,268)		(34,268)	13,173				(15,562)		0001
Written Call/NDX Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	169,333			(26,928)		(26,928)	9,091				(13,980)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	142,767			(29,529)		(29,529)	9,216				(13,024)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	158,017			(57,871)		(57,871)	17,297				(18,409)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	133,539			(49,988)		(49,988)	14,544				(15,374)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	128,233			(59,092)		(59,092)	15,806				(16,281)		0001
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5	236,611			(149,429)		(149,429)	36,403				(33,145)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9	228,597			(163,146)		(163,146)	39,387				(33,128)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8	188,274			(102,791)		(102,791)	26,017				(25,101)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7	213,942			(148,028)		(148,028)	35,829				(31,025)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2	218,073			(130,640)		(130,640)	33,459				(29,354)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4	147,282			(107,171)		(107,171)	25,511				(20,630)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6	143,185			(103,952)		(103,952)	24,582				(19,727)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4	290,921			(164,154)		(164,154)	38,758				(35,153)		0001
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3	123,003			(79,267)		(79,267)	18,315				(15,108)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2	267,483			(145,859)		(145,859)	34,083				(31,413)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7	173,728			(109,126)		(109,126)	26,376				(21,669)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6	133,064			(104,685)		(104,685)	24,634				(18,975)		0001
Written Call/NDX Index/NDX0211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9	934,779			(679,994)		(679,994)	191,906				(51,584)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5	200,541			(170,677)		(170,677)	38,142				(29,359)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2	189,882			(165,831)		(165,831)	36,359				(28,220)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3	177,586			(131,849)		(131,849)	30,797				(24,365)		0001
Written Call/NDX Index/NDX0211$U	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460	230,744			(203,216)		(203,216)	45,783				(34,122)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6	188,759			(159,337)		(159,337)	35,565				(28,139)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097	218,427			(152,147)		(152,147)	34,823				(28,269)		0001
Written Call/NDX Index/NDX0051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/21/2031	1	4,182,357	17778.6		356,337		(252,939)		(252,939)	103,398				(48,926)		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0211ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	2,984,997	19667.7		222,681		(207,431)		(207,431)	15,249				(34,409)		0001
Written Call/NDX Index/NDX0051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	2,508,178	19452.7		188,615		(173,875)		(173,875)	14,740				(29,135)		0001
Written Call/NDX Index/NDX0051$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2025	01/08/2031	1	4,345,000	19062.9		328,482		(290,099)		(290,099)	38,383				(49,905)		0001
Written Call/NDX Index/NDX0212$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	4,034,789	18181.2		355,465		(249,346)		(249,346)	106,119				(47,034)		0001
Written Call/NDX Index/NDX0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	3,348,945	19342.2		256,864		(227,387)		(227,387)	29,477				(38,763)		0001
Written Call/NDX Index/NDX0052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	2,855,521	18057.2		256,711		(178,244)		(178,244)	78,467				(33,804)		0001
Written Call/NDX Index/NDX0212$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	2,766,664	16448.8		259,513		(148,084)		(148,084)	111,429				(32,623)		0001
Written Call/NDX Index/NDX0000$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	1,216,978	19463.8		105,877		(87,883)		(87,883)	17,994				(14,557)		0001
Written Call/NDX Index/NDX0212$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	1,427,478	19585.6		121,907		(100,961)		(100,961)	20,946				(17,018)		0001
Written Call/NDX Index/NDX0052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	1,944,480	19001.2		165,086		(131,641)		(131,641)	33,445				(23,097)		0001
Written Call/NDX Index/NDX0052$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	6,494,387	15381.4		625,409		(316,995)		(316,995)	308,414				(76,314)		0001
Written Call/NDX Index/NDX0052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	09/22/2031	1	2,664,000	22285		229,370		(233,370)		(233,370)	(3,999)				(32,575)		0001
Written Call/NDX Index/NDX0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	2,688,000	21250.1		231,168		(222,177)		(222,177)	8,991				(32,528)		0001
Written Call/NDX Index/NDX0212ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	2,156,000	20757.2		180,026		(167,980)		(167,980)	12,046				(25,986)		0001
Written Call/NDX Index/NDX0000$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	2,155,379	20432		182,992		(167,377)		(167,377)	15,615				(25,893)		0001
Written Call/NDX Index/NDX0000$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	3,679,917	21148.3		314,633		(301,362)		(301,362)	13,271				(44,677)		0001
Written Call/NDX Index/NDX0213$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,639,000	21386.1		232,496		(216,680)		(216,680)	15,816				(32,166)		0001
Written Call/BXIIMSTN Index/SBM017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	415,059	1411.21	8,467			(420)		(420)	11,103				(670)		0001
Written Call/BXIIMSTN Index/SBM017ST5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	12/22/2025	2	255,792	1367.35	5,982	357		(772)		(772)	5,885				(610)		0001
Written Call/BXIIMSTN Index/SBM017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	2	328,970	1359.19	8,108	127		(10)		(10)	6,912				(244)		0001
Written Call/BXIIMSTN Index/SBM017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	391,255	1436.84	8,060			(1,177)		(1,177)	11,430				(851)		0001
Written Call/BXIIMSTN Index/SBM017GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	2	428,716	1382.56	9,247			(142)		(142)	10,164				(526)		0001
Written Call/BXIIMSTN Index/SBM017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	350,646	1430.93	7,364			(650)		(650)	10,107				(662)		0001
Written Call/BXIIMSTN Index/SBM017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	02/20/2026	2	286,156	1422.85		6,796		(2,376)		(2,376)	4,420				(896)		0001
Written Call/BXIIMSTN Index/SBM017ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2026	1	484,005	1382.9		10,213		(2,509)		(2,509)	7,704				(1,352)		0001
Written Call/BXIIMSTN Index/SBM017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/06/2026	2	230,405	1409.41		5,075		(1,584)		(1,584)	3,491				(685)		0001
Written Call/BXIIMSTN Index/SBM017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	03/20/2026	2	468,461	1381.84		12,161		(4,173)		(4,173)	7,988				(1,603)		0001
Written Call/BXIIMSTN Index/SBM017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/06/2026	1	144,582	1417.51		3,990		(1,322)		(1,322)	2,669				(474)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2026	1	160,499	1350.37		3,724		(592)		(592)	3,132				(420)		0001
Written Call/BXIIMSTN Index/SBMO17KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2026	1	500,490	1257.99		21,871		(3,304)		(3,304)	18,567				(1,805)		0001
Written Call/BXIIMSTN Index/SBMO17MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/08/2026	2	344,856	1448.92		9,557		(5,870)		(5,870)	3,687				(1,430)		0001
Written Call/BXIIMSTN Index/SBMO17LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/08/2026	1	357,126	1397.78		11,785		(4,486)		(4,486)	7,299				(1,386)		0001
Written Call/BXIIMSTN Index/SBMO17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2026	2	241,188	1418.3		6,441		(3,475)		(3,475)	2,966				(966)		0001
Written Call/BXIIMSTN Index/SBMO17LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2026	2	279,024	1339.5		10,820		(2,637)		(2,637)	8,183				(1,043)		0001
Written Call/BXIIMSTN Index/SBMO17MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	313,737	1436.17		9,224		(5,412)		(5,412)	3,812				(1,337)		0001
Written Call/BXIIMSTN Index/SBMO17NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2026	1	161,433	1485.26		4,197		(3,445)		(3,445)	753				(708)		0001
Written Call/BXIIMSTN Index/SBMO17PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	154,137	1526.4		4,115		(4,548)		(4,548)	(432)				(762)		0001
Written Call/BXIIMSTN Index/SBMO170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	170,670	1529.16		4,233		(4,719)		(4,719)	(487)				(805)		0001
Written Call/BXIIMSTN Index/SBMO170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	335,392	1529.16		8,586		(9,663)		(9,663)	(1,077)				(1,626)		0001
Written Call/BXIIMSTN Index/SBMO170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	257,216	1489.54		6,482		(6,103)		(6,103)	379				(1,187)		0001
Written Call/BXIIMSTN Index/SBMO17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	304,286	1513.45		7,972		(7,387)		(7,387)	585				(1,368)		0001
Written Call/BXIIMSTN Index/SBMO179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	1	12,511	1069.84	523						98				(9)		0001
Written Call/BXIIMSTN Index/SBMO179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2025	1	65,925	1049.72	2,927			(3)		(3)	513				(81)		0001
Written Call/BXIIMSTN Index/SBMO179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2023	11/07/2025	1	43,727	1084.74	1,631			(9)		(9)	392				(71)		0001
Written Call/BXIIMSTN Index/SBMO17AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	11/21/2025	2	56,521	1139.14	1,993			(27)		(27)	613				(107)		0001
Written Call/BXIIMSTN Index/SBMO17ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/08/2025	1	15,674	1146.63	585			(14)		(14)	177				(34)		0001
Written Call/BXIIMSTN Index/SBMO17ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2023	12/22/2025	1	13,260	1189.02	526			(21)		(21)	171				(32)		0001
Written Call/BXIIMSTN Index/SBMO17ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2026	2	20,006	1193.33	737			(44)		(44)	260				(52)		0001
Written Call/BXIIMSTN Index/SBMO17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2026	2	48,083	1185.98	1,658			(129)		(129)	609				(134)		0001
Written Call/BXIIMSTN Index/SBMO17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/06/2026	1	14,922	1210.84	501			(51)		(51)	205				(44)		0001
Written Call/BXIIMSTN Index/SBMO17BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/20/2026	1	100,782	1227.48	3,275			(420)		(420)	1,463				(315)		0001
Written Call/BXIIMSTN Index/SBMO17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/06/2026	1	14,154	1243.35	498			(70)		(70)	216				(46)		0001
Written Call/BXIIMSTN Index/SBMO17CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/20/2026	2	246,479	1254.71	8,242			(1,425)		(1,425)	3,875				(844)		0001
Written Call/BXIIMSTN Index/SBMO17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2026	1	204,306	1258.41	6,272			(1,776)		(1,776)	3,144				(818)		0001
Written Call/BXIIMSTN Index/SBMO17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	06/08/2026	2	212,858	1260.37	5,747			(2,007)		(2,007)	3,279				(883)		0001
Written Call/BXIIMSTN Index/SBMO17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2026	1	299,036	1242.55	9,479			(2,297)		(2,297)	4,423				(1,161)		0001
Written Call/BXIIMSTN Index/SBMO17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2026	1	198,203	1254.52	6,798			(1,295)		(1,295)	3,088				(715)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2026	1	135,067	1212.32	4,795			(864)		(864)	1,844				(505)		0001
Written Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	06/22/2026	2	107,115	1273.59	3,392			(1,119)		(1,119)	1,702				(456)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	07/22/2026	2	566,034	1309.82	18,443			(7,468)		(7,468)	9,747				(2,544)		0001
Written Call/BXIIMSTN Index/SBMO17ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	330,158	1296.45	10,301			(3,965)		(3,965)	5,532				(1,448)		0001
Written Call/BXIIMSTN Index/SBMO17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	08/21/2026	2	49,032	1327.2	1,813			(757)		(757)	865				(231)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	233,028	1369.75	9,088			(4,447)		(4,447)	4,474				(1,152)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	2	187,020	1275.29	7,681			(2,379)		(2,379)	2,909				(863)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	79,688	1330.31	3,403			(1,309)		(1,309)	1,403				(386)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	194,991	1411.21	6,669			(4,660)		(4,660)	3,972				(1,023)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	2	268,280	1359.19	10,664			(5,196)		(5,196)	4,970				(1,356)		0001
Written Call/BXIIMSTN Index/SBMO17IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	13,633	1367.35	511			(320)		(320)	243				(76)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	11/20/2026	2	243,805	1430.93	8,310			(6,324)		(6,324)	5,117				(1,301)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	2	133,850	1382.56	4,848			(2,860)		(2,860)	2,592				(689)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	59,094	1436.84	2,021			(1,611)		(1,611)	1,238				(322)		0001
Written Call/BXIIMSTN Index/SBMO17JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/22/2027	1	48,079	1422.85		1,817		(1,436)		(1,436)	382				(284)		0001
Written Call/BXIIMSTN Index/SBMO17JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/08/2027	2	224,832	1409.41		8,210		(6,355)		(6,355)	1,855				(1,310)		0001
Written Call/BXIIMSTN Index/SBMO17ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2027	1	35,938	1350.37		1,315		(833)		(833)	482				(203)		0001
Written Call/BXIIMSTN Index/SBMO17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/08/2027	1	20,559	1417.51		857		(620)		(620)	237				(123)		0001
Written Call/BXIIMSTN Index/SBMO17KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/22/2027	1	301,150	1381.84		11,895		(8,550)		(8,550)	3,345				(1,828)		0001
Written Call/BXIIMSTN Index/SBMO17ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2027	1	197,778	1382.9		7,041		(5,100)		(5,100)	1,940				(1,133)		0001
Written Call/BXIIMSTN Index/SBMO17LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2027	2	116,225	1339.5		6,192		(3,137)		(3,137)	3,055				(726)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	118,925	1418.3		5,233		(3,989)		(3,989)	1,243				(761)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	207,564	1397.78		10,046		(6,530)		(6,530)	3,516				(1,313)		0001
Written Call/BXIIMSTN Index/SBMO17MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/08/2027	2	130,736	1448.92		5,671		(4,786)		(4,786)	886				(849)		0001
Written Call/BXIIMSTN Index/SBMO17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	06/22/2027	2	125,368	1436.17		4,884		(4,542)		(4,542)	342				(824)		0001
Written Call/BXIIMSTN Index/SBMO17KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	166,837	1257.99		9,093		(3,650)		(3,650)	5,443				(1,029)		0001
Written Call/BXIIMSTN Index/SBMO17QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/06/2027	1	63,087	1489.54		2,587		(2,668)		(2,668)	(81)				(429)		0001
Written Call/BXIIMSTN Index/SBMO17PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2027	1	97,408	1526.4		4,120		(4,604)		(4,604)	(484)				(685)		0001
Written Call/BXIIMSTN Index/SBMO17QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/20/2027	1	130,453	1529.16		5,336		(6,035)		(6,035)	(700)				(896)		0001

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Written Call/BXIIMSTN Index/SBMO17N$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2027	1	31,028	1485.26		1,275		(1,265)		(1,265)	10				(206)		0001
Written Call/BXIIMSTN Index/SBMO170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2027	1	136,844	1529.16		5,747		(6,430)		(6,430)	(682)				(953)		0001
Written Call/BXIIMSTN Index/SBMO17N$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2027	1	117,524	1513.45		4,913		(5,140)		(5,140)	(228)				(790)		0001
Written Call/BXIIMSTN Index/SBMO170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2028	1	768,759	1065.77	90,483			(19,218)		(19,218)	(633)				(5,951)		0001
Written Call/BXIIMSTN Index/SBMO170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2022	03/08/2028	1	422,982	1021.08	52,492			(9,892)		(9,892)	2,166				(3,302)		0001
Written Call/BXIIMSTN Index/SBMO170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2028	1	272,726	1089.39	28,473			(6,566)		(6,566)	1,650				(2,146)		0001
Written Call/BXIIMSTN Index/SBMO170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	290,357	1098.03	28,513			(7,997)		(7,997)	2,019				(2,305)		0001
Written Call/BXIIMSTN Index/SBMO170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2022	04/21/2028	1	161,534	1069.98	15,669			(3,839)		(3,839)	918				(1,292)		0001
Written Call/BXIIMSTN Index/SBMO171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2028	2	445,788	1021.93	51,056			(9,838)		(9,838)	2,113				(3,598)		0001
Written Call/BXIIMSTN Index/SBMO171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/06/2022	02/08/2028	1	18,104	1103.18	2,184			(431)		(431)	113				(139)		0001
Written Call/BXIIMSTN Index/SBMO171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2028	2	283,617	956.78	28,788			(5,654)		(5,654)	998				(2,306)		0001
Written Call/BXIIMSTN Index/SBMO171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2022	06/08/2028	1	397,651	1012.18	37,936			(8,851)		(8,851)	1,839				(3,261)		0001
Written Call/BXIIMSTN Index/SBMO171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2022	06/22/2028	1	16,261	926.54	1,551			(316)		(316)	50				(134)		0001
Written Call/BXIIMSTN Index/SBMO172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	07/07/2028	1	60,902	961.22	5,828			(1,270)		(1,270)	226				(507)		0001
Written Call/BXIIMSTN Index/SBMO172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2022	07/21/2028	1	51,000	993.68	5,319			(1,136)		(1,136)	222				(427)		0001
Written Call/BXIIMSTN Index/SBMO172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2028	1	120,096	1042.66	12,274			(2,950)		(2,950)	642				(1,015)		0001
Written Call/BXIIMSTN Index/SBMO172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	08/22/2028	2	89,969	1046.72	8,973			(2,248)		(2,248)	490				(766)		0001
Written Call/BXIIMSTN Index/SBMO172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/08/2028	2	107,650	1012.42	10,166			(2,567)		(2,567)	519				(923)		0001
Written Call/BXIIMSTN Index/SBMO173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2022	09/22/2028	2	275,478	945.49	26,021			(5,920)		(5,920)	996				(2,378)		0001
Written Call/BXIIMSTN Index/SBMO173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	2	154,675	897.6	13,519			(3,096)		(3,096)	439				(1,344)		0001
Written Call/BXIIMSTN Index/SBMO173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/20/2028	1	201,672	923.64	17,566			(4,260)		(4,260)	666				(1,763)		0001
Written Call/BXIIMSTN Index/SBMO173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2028	1	300,255	941.28	26,062			(6,618)		(6,618)	1,097				(2,647)		0001
Written Call/BXIIMSTN Index/SBMO174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2022	11/22/2028	2	159,820	987.38	15,104			(3,842)		(3,842)	720				(1,418)		0001
Written Call/BXIIMSTN Index/SBMO174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2022	12/08/2028	2	286,381	974.09	27,413			(6,807)		(6,807)	1,230				(2,558)		0001
Written Call/BXIIMSTN Index/SBMO174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2022	12/22/2028	2	193,875	929.65	18,220			(4,321)		(4,321)	684				(1,742)		0001
Written Call/BXIIMSTN Index/SBMO174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2029	1	147,566	954.04	13,679			(3,456)		(3,456)	579				(1,336)		0001
Written Call/BXIIMSTN Index/SBMO175$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2029	2	163,057	987.18	13,986			(4,081)		(4,081)	733				(1,484)		0001
Written Call/BXIIMSTN Index/SBMO175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2029	2	483,405	1043.71	40,352			(13,484)		(13,484)	2,655				(4,432)		0001
Written Call/BXIIMSTN Index/SBMO175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2029	2	197,475	1006.12	15,770			(5,228)		(5,228)	947				(1,821)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	47,516	999.81	3,573			(1,258)		(1,258)	222				(441)		0001
Written Call/BXIIMSTN Index/SBMO175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	58,188	967.9	4,917			(1,477)		(1,477)	238				(542)		0001
Written Call/BXIIMSTN Index/SBMO176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	35,504	1003.15	3,249			(963)		(963)	166				(333)		0001
Written Call/BXIIMSTN Index/SBMO176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	153,856	1013.69	13,539			(4,333)		(4,333)	740				(1,461)		0001
Written Call/BXIIMSTN Index/SBMO177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	127,795	1042.16	10,454			(3,806)		(3,806)	675				(1,220)		0001
Written Call/BXIIMSTN Index/SBMO177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	625,158	1071.44	48,637			(19,752)		(19,752)	3,590				(6,005)		0001
Written Call/BXIIMSTN Index/SBMO177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	207,960	1090.79	15,909			(6,840)		(6,840)	1,256				(2,008)		0001
Written Call/BXIIMSTN Index/SBMO177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	83,040	1095.82	5,912			(2,777)		(2,777)	506				(806)		0001
Written Call/BXIIMSTN Index/SBMO178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/20/2029	2	136,209	1133.44	10,243			(4,879)		(4,879)	909				(1,329)		0001
Written Call/BXIIMSTN Index/SBMO178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	238,028	1136.06	18,164			(8,655)		(8,655)	1,588				(2,338)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2029	2	231,991	1095.44	17,006			(7,973)		(7,973)	1,387				(2,290)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	308,614	1108.39	21,850			(10,927)		(10,927)	1,896				(3,063)		0001
Written Call/BXIIMSTN Index/SBMO179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	219,644	1084.63	15,454			(7,551)		(7,551)	1,258				(2,190)		0001
Written Call/BXIIMSTN Index/SBMO179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	2	238,382	1069.84	16,136			(8,079)		(8,079)	1,302				(2,391)		0001
Written Call/BXIIMSTN Index/SBMO179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	3	340,636	1049.72	21,458			(11,277)		(11,277)	1,741				(3,433)		0001
Written Call/BXIIMSTN Index/SBMO179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/08/2029	2	487,650	1084.74	31,650			(17,220)		(17,220)	2,742				(4,943)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	132,907	1139.14	8,719			(5,137)		(5,137)	853				(1,353)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	163,586	1146.63	11,729			(6,450)		(6,450)	1,059				(1,674)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	300,505	1189.02	23,560			(12,722)		(12,722)	2,115				(3,089)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	106,063	1193.33	7,732			(4,546)		(4,546)	748				(1,097)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	163,278	1185.98	11,642			(6,971)		(6,971)	1,130				(1,696)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	02/08/2030	3	487,333	1210.84	32,958			(21,778)		(21,778)	3,512				(5,089)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	701,212	1227.48	46,945			(32,327)		(32,327)	(167)				(7,354)		0001
Written Call/BXIIMSTN Index/SBMO17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	309,030	1243.35	22,219			(14,674)		(14,674)	2,333				(3,255)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	167,928	1254.71	11,246			(8,156)		(8,156)	1,285				(1,777)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	172,198	1242.55	10,952			(8,364)		(8,364)	1,268				(1,848)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	197,194	1273.59	12,995			(10,186)		(10,186)	1,496				(2,143)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	282,612	1254.52	19,428			(13,818)		(13,818)	2,149				(3,005)		0001
Written Call/BXIIMSTN Index/SBMO17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	363,524	1258.41	22,829			(18,165)		(18,165)	2,730				(3,917)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2030	1	172,460	1212.32	11,227			(7,970)		(7,970)	1,213				(1,842)		0001
Written Call/BXIIMSTN Index/SBMO17ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	97,548	1260.37	6,077			(4,920)		(4,920)	729				(1,056)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	80,035	1369.75	5,947			(4,856)		(4,856)	661				(893)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	129,975	1309.82	8,617			(7,136)		(7,136)	1,025				(1,425)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	123,600	1296.45	8,009			(6,629)		(6,629)	963				(1,350)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2030	2	189,286	1275.29	13,752			(9,981)		(9,981)	1,411				(2,086)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	147,124	1327.2	10,461			(8,363)		(8,363)	1,170				(1,628)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	172,986	1330.31	13,493			(9,923)		(9,923)	1,371				(1,922)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	72,926	1430.93	4,405			(4,868)		(4,868)	623				(827)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	182,819	1436.84	12,088			(12,335)		(12,335)	1,560				(2,082)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	166,611	1367.35	10,330			(10,352)		(10,352)	1,315				(1,904)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	45,048	1411.21	2,811			(2,923)		(2,923)	380				(509)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2030	2	271,442	1359.19	19,103			(16,335)		(16,335)	2,198				(3,042)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	49,616	1382.56	3,304			(3,089)		(3,089)	410				(558)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	01/22/2031	2	130,019	1382.9	8,071			(8,306)		(8,306)	(235)				(1,499)		0001
Written Call/BXIIMSTN Index/SBMO17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2025	02/21/2031	1	76,948	1422.85	5,009			(5,206)		(5,206)	(196)				(894)		0001
Written Call/BXIIMSTN Index/SBMO171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/08/2031	1	141,425	1350.37	8,698			(8,636)		(8,636)	62				(1,624)		0001
Written Call/BXIIMSTN Index/SBMO17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/21/2025	03/21/2031	2	10,904	1381.84	918			(626)		(626)	292				(128)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	88,983	1417.51	6,264			(6,006)		(6,006)	259				(1,037)		0001
Written Call/BXIIMSTN Index/SBMO17JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2025	02/07/2031	1	297,179	1409.41	18,663			(19,703)		(19,703)	(1,040)				(3,440)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	2	318,989	1257.99	27,034			(17,863)		(17,863)	9,171				(3,748)		0001
Written Call/BXIIMSTN Index/SBMO17LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	05/08/2031	2	95,094	1397.78	6,929			(6,364)		(6,364)	564				(1,126)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	04/22/2031	2	184,934	1339.5	15,186			(11,493)		(11,493)	3,693				(2,181)		0001
Written Call/BXIIMSTN Index/SBMO17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2025	06/06/2031	1	61,322	1448.92	4,194			(4,388)		(4,388)	(193)				(731)		0001
Written Call/BXIIMSTN Index/SBMO17MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/22/2031	1	49,428	1418.3	3,490			(3,402)		(3,402)	88				(587)		0001
Written Call/BXIIMSTN Index/SBMO17NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/20/2031	1	25,238	1436.17	1,827			(1,786)		(1,786)	41				(302)		0001
Written Call/BXIIMSTN Index/SBMO17QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/08/2031	1	253,802	1489.54	17,639			(19,277)		(19,277)	(1,638)				(3,071)		0001
Written Call/BXIIMSTN Index/SBMO17NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2025	07/08/2031	2	46,924	1485.26	3,196			(3,523)		(3,523)	(327)				(564)		0001
Written Call/BXIIMSTN Index/SBMO17QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/22/2031	1	177,658	1529.16	12,454			(14,123)		(14,123)	(1,669)				(2,157)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2031	1	12,842	1513.45		895		(998)		(998)	(103)				(155)		0001
Written Call/BXIIMSTN Index/SBMO170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2031	1	7,044	1529.16		512		(562)		(562)	(50)				(86)		0001
Written Call/BXIIMSTN Index/SBMO17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2031	1	45,842	1526.4		3,287		(3,655)		(3,655)	(368)				(561)		0001
Written Call/NDX Index/NDX0051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	134,297	19460	4,324			(325)		(325)	4,983				(292)		0001
Written Call/NDX Index/NDX0211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	345,765	18097	13,174			(4)		(4)	8,513				(256)		0001
Written Call/NDX Index/NDX0051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	150,191	19005.5	4,731			(115)		(115)	4,892				(242)		0001
Written Call/NDX Index/NDX0211SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	99,978	18345.3	3,569			(21)		(21)	2,708				(123)		0001
Written Call/NDX Index/NDX0051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2025	03/20/2026	1	262,537	17778.6		10,134		(1,758)		(1,758)	8,376				(898)		0001
Written Call/NDX Index/NDX0211SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2026	1	28,908	19667.7		954		(168)		(168)	786				(81)		0001
Written Call/NDX Index/NDX0211SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/06/2026	1	157,211	19342.2		5,377		(1,025)		(1,025)	4,351				(467)		0001
Written Call/NDX Index/NDX0150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/07/2025	03/06/2026	1	101,756	18181.2		4,203		(606)		(606)	3,596				(334)		0001
Written Call/NDX Index/NDX0052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/06/2025	06/08/2026	1	264,357	19585.6		10,469		(4,342)		(4,342)	6,126				(1,096)		0001
Written Call/NDX Index/NDX0131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2025	04/08/2026	1	250,076	15381.4		14,129		(1,167)		(1,167)	12,962				(902)		0001
Written Call/NDX Index/NDX0212SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2025	06/22/2026	1	134,232	19463.8		5,597		(2,237)		(2,237)	3,361				(572)		0001
Written Call/NDX Index/NDX0212SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/08/2026	1	35,911	18057.2		1,655		(363)		(363)	1,292				(139)		0001
Written Call/NDX Index/NDX0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/22/2025	05/22/2026	1	562,979	19001.2		23,026		(7,617)		(7,617)	15,409				(2,254)		0001
Written Call/NDX Index/NDX0212SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2026	1	259,375	16448.8		13,228		(1,690)		(1,690)	11,539				(970)		0001
Written Call/NDX Index/NDX0212SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2026	1	105,948	20432		3,941		(2,294)		(2,294)	1,647				(465)		0001
Written Call/NDX Index/NDX0213S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2026	1	167,248	21386.1		6,054		(5,247)		(5,247)	807				(811)		0001
Written Call/NDX Index/NDX0052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/22/2025	09/22/2026	1	66,117	22285		2,499		(2,558)		(2,558)	(59)				(327)		0001
Written Call/NDX Index/NDX0213S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2025	08/21/2026	1	188,501	21148.3		6,654		(5,433)		(5,433)	1,221				(889)		0001
Written Call/NDX Index/NDX0212SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2025	08/07/2026	1	236,747	21250.1		8,452		(6,684)		(6,684)	1,768				(1,093)		0001
Written Call/NDX Index/NDX0212SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2026	1	263,099	20757.2		9,682		(6,389)		(6,389)	3,293				(1,183)		0001
Written Call/NDX Index/NDX0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	15,789			(6,294)		(6,294)	1,768				(1,874)		0001
Written Call/NDX Index/NDX0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	3,629			(1,475)		(1,475)	399				(452)		0001
Written Call/NDX Index/NDX0050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	2,775			(1,313)		(1,313)	344				(357)		0001
Written Call/NDX Index/NDX0050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	6,036			(2,669)		(2,669)	682				(669)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9	7,710			(3,692)		(3,692)	936				(937)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3	2,894			(1,533)		(1,533)	389				(364)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9	2,003			(1,149)		(1,149)	290				(261)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6	3,431			(1,923)		(1,923)	481				(427)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5	1,616			(984)		(984)	245				(212)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	13,181			(3,713)		(3,713)	1,137				(1,341)		0001
Written Call/NDX Index/NDX0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	1,158			(487)		(487)	127				(144)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2	6,486			(3,856)		(3,856)	965				(863)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	5,521			(937)		(937)	360				(426)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	8,591			(1,777)		(1,777)	555				(784)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	10,748			(3,936)		(3,936)	1,177				(1,252)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	723			(271)		(271)	79				(83)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	4,918			(2,266)		(2,266)	606				(624)		0001
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5	10,807			(6,825)		(6,825)	1,663				(1,514)		0001
Written Call/NDX Index/NDX0050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9	27,848			(19,875)		(19,875)	4,798				(4,036)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8	19,746			(10,780)		(10,780)	2,729				(2,632)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7	11,113			(7,689)		(7,689)	1,861				(1,612)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2	2,732			(1,637)		(1,637)	419				(368)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4	3,882			(2,825)		(2,825)	672				(544)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6	17,687			(12,841)		(12,841)	3,036				(2,437)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4	6,847			(3,863)		(3,863)	912				(827)		0001
Written Call/NDX Index/NDX0051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3	21,732			(14,005)		(14,005)	3,236				(2,669)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2	23,602			(12,870)		(12,870)	3,007				(2,772)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7	18,574			(11,667)		(11,667)	2,820				(2,317)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6	7,803			(6,139)		(6,139)	1,445				(1,113)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5	6,124			(5,212)		(5,212)	1,165				(897)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2	13,672			(11,940)		(11,940)	2,618				(2,032)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3	16,344			(12,135)		(12,135)	2,834				(2,242)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0211$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460	12,037			(10,601)		(10,601)	2,388				(1,780)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6	47,835			(40,379)		(40,379)	9,013				(7,131)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	125,746	18097	10,890			(7,585)		(7,585)	1,736				(1,409)		0001
Written Call/NDX Index/NDX0051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/21/2031	1	778,643	17778.6		66,340		(47,091)		(47,091)	19,250				(9,109)		0001
Written Call/NDX Index/NDX0211$T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/22/2025	01/22/2031	1	383,003	19667.7		28,572		(26,615)		(26,615)	1,957				(4,415)		0001
Written Call/NDX Index/NDX0051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	02/21/2031	1	9,822	19452.7		739		(681)		(681)	58				(114)		0001
Written Call/NDX Index/NDX0212$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	03/07/2031	1	226,211	18181.2		19,929		(13,980)		(13,980)	5,950				(2,637)		0001
Written Call/NDX Index/NDX0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/07/2031	1	427,055	19342.2		32,755		(28,996)		(28,996)	3,759				(4,943)		0001
Written Call/NDX Index/NDX0052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2025	05/08/2031	1	82,479	18057.2		7,415		(5,148)		(5,148)	2,266				(976)		0001
Written Call/NDX Index/NDX0212$9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2031	1	399,336	16448.8		37,458		(21,374)		(21,374)	16,084				(4,709)		0001
Written Call/NDX Index/NDX0000$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2025	06/20/2031	1	25,022	19463.8		2,177		(1,807)		(1,807)	370				(299)		0001
Written Call/NDX Index/NDX0212$J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/06/2025	06/06/2031	1	328,522	19585.6		28,056		(23,235)		(23,235)	4,821				(3,916)		0001
Written Call/NDX Index/NDX0052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2025	05/22/2031	1	97,520	19001.2		8,279		(6,602)		(6,602)	1,677				(1,158)		0001
Written Call/NDX Index/NDX0052$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	04/08/2031	1	320,613	15381.4		30,875		(15,649)		(15,649)	15,226				(3,767)		0001
Written Call/NDX Index/NDX0000$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2025	07/08/2031	1	26,621	20432		2,260		(2,067)		(2,067)	193				(320)		0001
Written Call/NDX Index/NDX0000$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/22/2031	1	7,083	21148.3		606		(580)		(580)	26				(86)		0001
Written Call/BXIIMSTN Index/SBM017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1411.21	514			(26)		(26)	674				(41)		0001
Written Call/BXIIMSTN Index/SBM017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1359.19	1,701			(2)		(2)	1,424				(50)		0001
Written Call/BXIIMSTN Index/SBM017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1436.84	684			(100)		(100)	970				(72)		0001
Written Call/BXIIMSTN Index/SBM017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1430.93	429			(38)		(38)	589				(39)		0001
Written Call/BXIIMSTN Index/SBM017I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2025	01/22/2026	1	6,135	1382.9		129		(32)		(32)	98				(17)		0001
Written Call/BXIIMSTN Index/SBM017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2025	02/06/2026	2	276,419	1409.41		6,097		(1,901)		(1,901)	4,196				(822)		0001
Written Call/BXIIMSTN Index/SBM017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2025	03/20/2026	1	31,169	1381.84		792		(278)		(278)	514				(107)		0001
Written Call/BXIIMSTN Index/SBM017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2025	03/06/2026	1	467,229	1417.51		12,896		(4,271)		(4,271)	8,624				(1,532)		0001
Written Call/BXIIMSTN Index/SBM017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	04/08/2026	1	144,937	1257.99		6,334		(957)		(957)	5,377				(523)		0001
Written Call/BXIIMSTN Index/SBM017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2025	06/08/2026	1	325,609	1448.92		8,791		(5,543)		(5,543)	3,249				(1,350)		0001
Written Call/BXIIMSTN Index/SBM017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2025	05/08/2026	1	24,945	1397.78		823		(313)		(313)	510				(97)		0001
Written Call/BXIIMSTN Index/SBM017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/22/2026	1	50,936	1339.5		1,981		(481)		(481)	1,500				(190)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/BXIIMSTN Index/SBMO17MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/20/2025	06/22/2026	1	14,309	1436.17		421		(247)		(247)	174				(61)		0001
Written Call/BXIIMSTN Index/SBMO17PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2025	09/22/2026	1	4,435	1526.4		118		(131)		(131)	(12)				(22)		0001
Written Call/BXIIMSTN Index/SBMO170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	182,092	1529.16		4,516		(5,035)		(5,035)	(519)				(859)		0001
Written Call/BXIIMSTN Index/SBMO170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2025	08/07/2026	1	194,646	1489.54		4,905		(4,618)		(4,618)	287				(898)		0001
Written Call/BXIIMSTN Index/SBMO17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	07/22/2026	1	39,019	1513.45		1,022		(947)		(947)	75				(175)		0001
Written Call/BXIIMSTN Index/SBMO17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2025	05/21/2027	1	25,815	1418.3		1,136		(866)		(866)	270				(165)		0001
Written Call/BXIIMSTN Index/SBMO17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2025	05/07/2027	1	19,002	1397.78		920		(598)		(598)	322				(120)		0001
Written Call/BXIIMSTN Index/SBMO170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	1,955			(548)		(548)	138				(158)		0001
Written Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	4,075			(874)		(874)	138				(371)		0001
Written Call/BXIIMSTN Index/SBMO173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	5,592			(1,252)		(1,252)	178				(543)		0001
Written Call/BXIIMSTN Index/SBMO175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	1,691			(508)		(508)	82				(187)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	27,890			(13,948)		(13,948)	2,420				(3,910)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	1,312			(773)		(773)	128				(204)		0001
Written Call/BXIIMSTN Index/SBMO170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	8,990			(6,866)		(6,866)	1,041				(1,517)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	3,298			(2,585)		(2,585)	380				(544)		0001
Written Call/BXIIMSTN Index/SBMO170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	952			(757)		(757)	114				(163)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	1,917			(1,565)		(1,565)	213				(288)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	857			(710)		(710)	102				(142)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	1,411			(1,168)		(1,168)	170				(238)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	2,872			(2,112)		(2,112)	292				(409)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	993			(995)		(995)	126				(183)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	381			(356)		(356)	47				(64)		0001
Written Call/BXIIMSTN Index/SBMO171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/22/2031	1	12,508	1382.9		770		(799)		(799)	(29)				(144)		0001
Written Call/BXIIMSTN Index/SBMO17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2025	03/07/2031	1	9,041	1417.51		636		(610)		(610)	26				(105)		0001
Written Call/BXIIMSTN Index/SBMO17LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2031	1	24,964	1257.99	2,124			(1,398)		(1,398)	727				(293)		0001
Written Call/BXIIMSTN Index/SBMO17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	04/22/2031	1	8,741	1339.5		719		(543)		(543)	176				(103)		0001
Written Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	972,266			(776,836)		(686,350)				121,145	(61,923)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	389,358			(312,340)		(264,839)				48,514	(24,463)		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/NDX Index/NDX0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,025,000	17100.9	48,380			(9,902)		(9,902)	23,126				(4,250)		0001
Written Call/NDX Index/NDX0051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	48,998			(23,811)		(23,811)	29,999				(5,258)		0001
Written Call/NDX Index/NDX0211$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	1,303,508	19342.2		67,391		(38,440)		(38,440)	28,952				(7,598)		0001
Written Call/NDX Index/NDX0052$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	03/22/2027	1	1,490,000	17778.6		84,930		(37,267)		(37,267)	47,663				(9,045)		0001
Written Call/NDX Index/NDX0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	04/08/2027	1	1,336,000	15381.4		97,662		(23,365)		(23,365)	74,296				(8,237)		0001
Written Call/NDX Index/NDX0212$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	1,148,260	16448.8		80,378		(24,393)		(24,393)	55,985				(7,168)		0001
Written Call/NDX Index/NDX0212$D	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2025	05/07/2027	1	1,061,000	18057.2		69,920		(29,640)		(29,640)	40,280				(6,710)		0001
Written Call/NDX Index/NDX0213$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	1,639,600	21386.1		94,441		(85,203)		(85,203)	9,238				(11,418)		0001
Written Call/NDX Index/NDX0052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/20/2027	1	1,273,000	21148.3		71,925		(63,633)		(63,633)	8,291				(8,745)		0001
Written Call/NDX Index/NDX0211$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2025	02/08/2027	1	52,492	19342.2		2,714		(1,548)		(1,548)	1,166				(306)		0001
Written Call/NDX Index/NDX0212$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2025	04/22/2027	1	8,740	16448.8		612		(186)		(186)	426				(55)		0001
Written Call/NDX Index/NDX0213$7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2027	1	3,400	21386.1		196		(177)		(177)	19				(24)		0001
Written Call/MSCI EAFE/MXE0008$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2027	1	1,360,000	2356.8		52,360		(34,597)		(34,597)	17,763				(8,834)		0001
Written Call/MSCI EAFE/MXE0009$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	08/20/2027	1	1,272,000	2486.57		46,428		(44,666)		(44,666)	1,762				(8,738)		0001
Written Call/MSCI EAFE/MXE0009$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/08/2025	09/08/2027	1	1,188,000	2468.65		45,144		(41,011)		(41,011)	4,133				(8,273)		0001
Written Call/MSCI EAFE/MXE0009$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/08/2025	08/06/2027	1	1,145,000	2411.78		43,510		(39,274)		(39,274)	4,236				(7,785)		0001
Written Call/MSCI EAFE/MXE0008$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	339,790	2356.8		7,136		(4,166)		(4,166)	2,970				(1,409)		0001
Written Call/MSCI EAFE/MXE0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	272,190	2486.57		5,634		(5,561)		(5,561)	73				(1,284)		0001
Written Call/MSCI EAFE/MXE0009$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	88,984	2480.86		2,002		(2,077)		(2,077)	(75)				(440)		0001
Written Call/MSCI EAFE/MXE0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	73,066	2468.65		1,571		(1,490)		(1,490)	81				(354)		0001
Written Call/MSCI EAFE/MXE0008$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2025	06/08/2026	1	924,210	2356.8		19,408		(11,330)		(11,330)	8,078				(3,832)		0001
Written Call/MSCI EAFE/MXE0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2025	08/21/2026	1	1,092,810	2486.57		22,621		(22,328)		(22,328)	293				(5,156)		0001
Written Call/MSCI EAFE/MXE0009$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/22/2025	09/22/2026	1	1,287,016	2480.86		28,958		(30,044)		(30,044)	(1,086)				(6,364)		0001
Written Call/MSCI EAFE/MXE0137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2025	08/07/2026	1	1,547,000	2411.78		33,261		(26,774)		(26,774)	6,486				(7,140)		0001
Written Call/MSCI EAFE/MXE0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2025	09/08/2026	1	1,240,934	2468.65		26,680		(25,305)		(25,305)	1,375				(6,015)		0001
Written Call/S&P 500 INDEX/SPXB211$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2025	09/08/2031	1	2,046,000	80		75,702		(75,193)		(75,193)	509				(24,938)		0001
Written Call/S&P 500 INDEX/SPX140W$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2025	08/22/2031	1	1,775,000	80		62,125		(64,296)		(64,296)	(2,171)				(21,550)		0001
Written Call/S&P 500 INDEX/SPXA21Z$6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	07/22/2031	1	818,000	80		27,976		(28,387)		(28,387)	(411)				(9,859)		0001

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Written Call/S&P 500 INDEX/SPXA21X$X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2025	07/08/2031	1	1,083,000	80		36,497		(36,577)		(36,577)	(80)				(13,010)		0001
Written Call/S&P 500 INDEX/SPX140V$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	08/08/2031	1	1,333,000	80		48,121		(41,947)		(41,947)	6,174				(16,131)		0001
Written Call/S&P 500 INDEX/SPXB211$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2025	09/22/2031	1	2,434,000	80		88,354		(94,653)		(94,653)	(6,299)				(29,763)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										237,779,430	90,381,330		(138,442,095)	XXX	(153,189,494)	38,748,369		8,753,535		(39,123,509)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										237,779,430	90,381,330		(138,442,095)	XXX	(153,189,494)	38,748,369		8,753,535		(39,123,509)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										237,779,430	90,381,330		(138,442,095)	XXX	(153,189,494)	38,748,369		8,753,535		(39,123,509)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										237,779,430	90,381,330		(138,442,095)	XXX	(153,189,494)	38,748,369		8,753,535		(39,123,509)	XXX	XXX
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/27/2024	04/15/2026		350,000,000	4.41/CME Term SOFR 3 Month			266,101			1,117,798					1,285,656		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2024	01/15/2027		300,000,000	5.34/Secured Overnight Finance Rate			(1,430,987)			1,008,236					1,705,751		100/100
Interest Rate Swap/Rec:USD Fixed 4.43/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/01/2024	12/31/2025		1,000,000,000	4.42/Secured Overnight Finance Rate			695,523			1,009,635					2,510,249		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(6,233,006)	(2,204,569)		(8,165,275)	1,228,260				1,737,972		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	04/15/2026		350,000,000	4.42/CME Term SOFR 3 Month			276,718			1,125,982					1,285,656		100/100
Interest Rate Swap/Rec:USD Fixed 3.78/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/04/2025	04/03/2030		1,350,000,000	3.78/Secured Overnight Finance Rate			(6,595,073)			934,471					14,334,160		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/27/2024	04/20/2026		350,000,000	4.41/CME Term SOFR 3 Month			245,385			1,142,128					1,301,868		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(1,796,907)			223,243					1,913,139		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/19/2024	12/31/2025		162,500,000	4.71/Secured Overnight Finance Rate			351,353			266,285					407,915		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/21/2024	03/25/2027		1,000,000,000	5.52/Secured Overnight Finance Rate			(1,157,913)			11,240,445					6,087,263		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(58,294)			(49,550)					33,439		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(4,976,508)			(2,435,877)					2,648,000		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(2,125,835)			(1,252,060)					799,452		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(2,870,856)			(6,867,052)					1,636,014		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		75,000,000	4.41/Secured Overnight Finance Rate			44,486			72,310					188,269		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/27/2024	04/20/2026		350,000,000	4.42/CME Term SOFR 3 Month			271,927			1,165,881					1,301,868		100/100
Interest Rate Swap/Rec:USD Fixed 2.9/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(1,398,650)			(860,053)					621,815		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	02/20/2024	02/23/2026		850,000,000	5.68/Secured Overnight Finance Rate			340,272			1,599,124					2,687,936		100/100
Interest Rate Swap/Rec:USD Fixed 4.95/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/10/2025	01/07/2027		1,100,000,000	4.95/Secured Overnight Finance Rate			(1,495,717)			8,825,708					6,201,191		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		400,000,000	4.19/Secured Overnight Finance Rate			(442,470)			5,522,872					2,635,895		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.18/Secured Overnight Finance Rate			(232,610)			2,735,871					1,317,948		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(1,937,763)			1,183,964					3,920,966		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/11/2024	01/15/2027		250,000,000	5.34/Secured Overnight Finance Rate			(1,214,451)			803,760					1,421,459		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(73,180)			(784,806)					186,973		100/100
Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/04/2024	01/09/2026		750,000,000	4.23/Secured Overnight Finance Rate			(1,038,553)			300,920					1,972,628		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		100,000,000	4.41/Secured Overnight Finance Rate			59,315			96,414					251,025		100/100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/12/2024	08/22/2032		774,283,770	5.56/Secured Overnight Finance Rate			(3,392,682)			4,371,695					10,168,376		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/12/2024	12/31/2025		26,200,000	4.48/Secured Overnight Finance Rate			29,250			31,353					65,769		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(9,952,724)			(26,241,230)					4,071,177		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(1,188,066)			(686,512)					461,906		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/Secured Overnight Finance Rate			(4,463,309)			(7,781,309)					5,497,862		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/12/2024	12/31/2025		150,000,000	4.48/Secured Overnight Finance Rate			167,460			179,503					376,537		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(5,986,631)			(10,771,473)					7,158,097		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(4,477,914)			(2,018,850)					2,140,413		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(3,016,274)			(2,698,698)					1,671,938		100/100
Interest Rate Swap/Rec:USD Fixed 3.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/10/2031		500,000,000	3.48/Secured Overnight Finance Rate						2,261,787					5,966,516		100/100
Interest Rate Swap/Rec:USD Fixed 2.9/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(408,657)			(242,036)					172,950		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(5,124,012)	(2,213,433)		(6,420,967)	1,153,182				1,437,177		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(6,006,166)			(3,662,779)					5,310,359		100/100
Interest Rate Swap/Rec:USD Fixed 3.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/28/2032		200,000,000	3.56/Secured Overnight Finance Rate						1,067,842					2,597,681		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	06/14/2024	06/10/2027		500,000,000	4.16/Secured Overnight Finance Rate			(676,295)			6,400,128					3,253,027		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(1,949,263)			1,091,390					3,920,966		100/100
Interest Rate Swap/Rec:USD Fixed 3.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	04/07/2025	06/26/2031		400,000,000	3.53/Secured Overnight Finance Rate						2,432,313					4,791,545		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/12/2024	12/31/2025		300,000,000	4.47/Secured Overnight Finance Rate			322,407			353,444					753,075		100/100
Interest Rate Swap/Rec:USD Fixed 4.7/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/19/2024	12/31/2025		410,816,000	4.70/Secured Overnight Finance Rate			840,454			666,325					1,031,250		100/100
Interest Rate Swap/Rec:USD Fixed 4.3/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/CME Term SOFR 3 Month			(24,341)			10,523,061					2,920,874		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/CME Term SOFR 3 Month			(2,818,552)			3,799,623					4,371,451		100/100
Interest Rate Swap/Rec:USD Fixed 4.06/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2025	03/30/2032		500,000,000	4.06/Secured Overnight Finance Rate			(2,500)			10,371,103					6,374,446		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/CME Term SOFR 3 Month			947,119			10,243,245					3,356,653		100/100
Interest Rate Swap/Rec:USD Fixed 3.6/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/CME Term SOFR 1 Month			(4,081,368)			3,722,810					5,357,509		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/CME Term SOFR 3 Month			2,175			12,548,968					3,413,836		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/CME Term SOFR 3 Month			(3,134,854)			3,280,275					5,681,320		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/CME Term SOFR 3 Month			(2,861,775)			3,573,192					4,381,233		100/100
Interest Rate Swap/Rec:USD Fixed 3.74/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2025	05/15/2032		130,000,000	3.74/CME Term SOFR 1 Month			(277,418)			2,391,884					1,673,343		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/CME Term SOFR 3 Month			(364,756)			21,320,934					6,016,529		100/100
Interest Rate Swap/Rec:USD Fixed 4.3/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/CME Term SOFR 3 Month			(48,333)			12,437,508					3,413,836		100/100
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2025	04/15/2029		1,000,000,000	3.66/CME Term SOFR 1 Month			(3,092,358)			11,456,944					9,410,719		100/100
Interest Rate Swap/Rec:USD Fixed 3.76/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/15/2025	06/15/2032		370,000,000	3.76/CME Term SOFR 3 Month			(571,011)			7,240,287					4,793,010		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/CME Term SOFR 3 Month			(301,025)			1,408,502					765,256		100/100
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/CME Term SOFR 1 Month			(1,415,916)			3,802,355					2,770,371		100/100
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/CME Term SOFR 3 Month			(1,676,763)			8,840,941					4,870,734		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 3.66/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2025	03/03/2028		90,000,000	3.66/CME Term SOFR 3 Month			(294,118)			648,387					700,709		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/26/2027		200,000,000	4.19/Secured Overnight Finance Rate			(223,510)			2,756,323					1,317,948		100/100
Interest Rate Swap/Rec:USD Fixed 4.7/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/12/2028		500,000,000	4.70/Secured Overnight Finance Rate			(1,307,606)			9,061,261					4,108,960		100/100
Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/08/2026		900,000,000	5.62/Secured Overnight Finance Rate			2,921,995			5,483,706					3,493,632		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	01/09/2029		400,000,000	5.58/Secured Overnight Finance Rate			(107,562)			12,439,648					3,621,851		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(96,542,591)	(4,418,003)	XXX	135,643,255	2,381,442				204,055,347	XXX	XXX
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		23,518,850	3.45/1.38			350,394	(1,720,039)		(529,017)		(2,476,631)			288,112		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		4,042,500	Secured Overnight Finance Rate/3M Euribor			68,577	(359,632)		(384,947)		(518,255)			36,710		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		6,227,400	Secured Overnight Finance Rate/3M Euribor			105,690	(604,709)		(709,365)		(804,331)			86,930		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.5	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			37,582	(355,646)		(389,313)		(469,884)			47,384		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413884680	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		2,218,715	Secured Overnight Finance Rate/3M Euribor			35,310	(187,784)		(192,562)		(283,312)			15,849		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	Secured Overnight Finance Rate/3M Euribor			38,193	(126,004)		(132,145)		(276,402)			20,168		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,403,456	Secured Overnight Finance Rate/3M Euribor			23,614	(83,878)		(86,360)		(175,101)			12,243		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		14,917,500	Secured Overnight Finance Rate/3M Euribor			244,176	(930,175)		(955,726)		(1,553,869)			140,384		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		4,972,950	Secured Overnight Finance Rate/3 M Euribor			83,888	(309,608)		(321,340)		(621,905)			45,141		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		14,586,925	Secured Overnight Finance Rate/3 M Euribor			235,840	(967,274)		(1,068,996)		(1,309,571)			155,446		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990402088	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	Secured Overnight Finance Rate/3 M Euribor			104,182	(451,998)		(473,506)		(816,902)			58,490		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590761	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	Secured Overnight Finance Rate/3 M Euribor			18,259	(77,324)		(82,408)		(139,783)			11,033		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	Secured Overnight Finance Rate/3 M Euribor			54,149	(289,256)		(349,944)		(289,256)			50,778		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	Secured Overnight Finance Rate/3 M Euribor			82,926	(467,509)		(521,825)		(467,509)			75,129		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	Secured Overnight Finance Rate/3 M Euribor			97,672	(543,401)		(616,097)		(543,401)			88,216		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	04/25/2034		11,477,760	Secured Overnight Finance Rate/3 M Euribor			161,420	(1,669,940)		(1,997,934)		(1,669,940)			168,029		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3 M Euribor			63,052	(679,360)		(794,265)		(679,360)			76,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019792665	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,187,444	Secured Overnight Finance Rate/3 M Euribor			174,157	(1,757,665)		(2,080,265)		(1,757,665)			198,047		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		30,409,400	Secured Overnight Finance Rate/3 M Euribor			408,168	(3,633,753)		(4,207,721)		(3,633,753)			410,770		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698746	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		11,521,400	Secured Overnight Finance Rate/3 M Euribor			156,137	(1,391,520)		(1,655,829)		(1,391,520)			160,831		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		12,570,000	Secured Overnight Finance Rate/3 M Euribor			173,193	(1,516,822)		(1,916,045)		(1,516,822)			181,054		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	Secured Overnight Finance Rate/3 M Euribor			27,200	(128,540)		(137,934)		(196,334)			17,739		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3M Euribor			27,523	(136,653)		(139,093)		(207,302)			9,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		4,336,815	Secured Overnight Finance Rate/3M Euribor			71,086	(370,531)		(372,992)		(554,187)			30,979		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.9	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		6,630,000	3.06/1.90			55,728	(413,411)		(451,291)		(690,608)			57,835		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	Secured Overnight Finance Rate/3M Euribor			37,369	(198,364)		(206,884)		(198,364)			30,748		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	Secured Overnight Finance Rate/3M Euribor			24,188	(87,576)		(100,232)		(87,095)			22,077		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	Secured Overnight Finance Rate/3M Euribor			58,525	(167,670)		(177,324)		(418,718)			32,667		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440090	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	Secured Overnight Finance Rate/3M Euribor			69,772	(193,253)		(212,179)		(477,762)			54,817		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2907995547	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		11,460,420	Secured Overnight Finance Rate/3M Euribor			193,037	(583,813)		(609,699)		(1,417,944)			152,111		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988634056	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	Secured Overnight Finance Rate/3M Euribor			157,415	(490,747)		(527,338)		(1,155,362)			128,046		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2991887956	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	01/15/2033		20,854,400	Secured Overnight Finance Rate/3M Euribor			358,531	(1,449,734)		(1,593,049)		(2,625,823)			281,701		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877828	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3M Euribor			93,481	(792,857)		(928,326)		(792,857)			95,908		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.6	XS2995385593	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		3,077,400	6.69/4.60			35,184	(444,305)		(359,249)		(444,305)			42,343		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698316	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	02/03/2025	10/25/2033		1,539,000	Secured Overnight Finance Rate/3M Euribor			21,369	(221,853)		(262,024)		(221,853)			21,865		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			100,978	(1,031,044)		(1,189,225)		(1,031,044)			113,579		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793390	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3 M Euribor			115,051	(1,247,448)		(1,429,938)		(1,247,448)			136,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391604	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		15,146,550	Secured Overnight Finance Rate/3 M Euribor			186,319	(1,933,721)		(2,392,756)		(1,933,721)			218,526		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		40,851,300	Secured Overnight Finance Rate/3 M Euribor			451,689	(2,289,592)		(2,572,445)		(2,289,592)			570,257		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		1,300,454	Secured Overnight Finance Rate/3 M Euribor			8,874	(47,185)		(51,050)		(47,185)			19,008		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			66,668	(189,011)		(104,150)		(829,207)			133,062		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			349,538	881,964		2,440,875		(2,764,024)			483,557		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3 M Euribor			27,523	(136,653)		(139,093)		(207,302)			9,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	Secured Overnight Finance Rate/3 M Euribor			100,694	(598,741)		(639,221)		(791,064)			79,772		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.2	XS2373707327	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			24,356	(185,179)		(191,630)		(310,953)			19,895		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	Secured Overnight Finance Rate/3 M Euribor			42,836	(167,179)		(177,021)		(310,953)			19,077		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		18,204,450	2.77/1.65			143,788	(1,164,930)		(1,265,586)		(1,722,625)			158,803		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	04/15/2029		17,090,300	Secured Overnight Finance Rate/3 M Euribor			272,400	(1,105,178)		(1,158,356)		(1,623,648)			160,832		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992445	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		6,717,780	Secured Overnight Finance Rate/3 M Euribor			117,098	(328,310)		(344,980)		(838,707)			71,588		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	Secured Overnight Finance Rate/3 M Euribor			165,750	(800,897)		(817,077)		(1,220,317)			92,347		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	Secured Overnight Finance Rate/3 M Euribor			174,632	(844,847)		(901,234)		(1,306,001)			88,186		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762412	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032		7,598,500	Secured Overnight Finance Rate/3 M Euribor			136,258	(618,813)		(636,073)		(967,409)			99,232		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	Secured Overnight Finance Rate/3 M Euribor			62,980	(379,077)		(392,725)		(510,401)			42,046		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		6,527,000	Secured Overnight Finance Rate/3 M Euribor			108,699	(633,801)		(700,029)		(843,027)			88,167		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.1	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			46,938	(394,647)		(394,469)		(596,062)			39,001		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.9	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		5,538,500	3.08/1.90			46,888	(331,009)		(359,048)		(547,007)			48,314		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	10/15/2029		7,332,290	Secured Overnight Finance Rate/3 M Euribor			118,720	(474,157)		(514,681)		(696,598)			73,724		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	07/15/2029		17,619,200	Secured Overnight Finance Rate/3 M Euribor			282,670	(1,163,229)		(1,224,944)		(1,687,224)			171,545		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305548468	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	Secured Overnight Finance Rate/3 M Euribor			26,474	(78,971)		(83,795)		(194,181)			21,163		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988633835	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	Secured Overnight Finance Rate/3 M Euribor			146,554	(443,444)		(511,947)		(1,047,565)			118,022		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3 M Euribor			126,097	(1,222,062)		(1,408,976)		(1,222,062)			133,963		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2025	10/25/2033		12,873,910	Secured Overnight Finance Rate/3 M Euribor			154,599	(1,651,951)		(1,950,326)		(1,651,951)			182,904		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3037637322	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		27,231,750	Secured Overnight Finance Rate/3 M Euribor			308,175	(1,528,844)		(1,767,644)		(1,528,844)			392,237		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			99,990	(570,243)		(450,374)		(748,770)			49,909		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYW0G96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			78,061	(399,662)		(336,165)		(485,023)			28,049		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			66,838	(461,573)		(456,237)		(552,804)			16,841		100/100
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			25,273	(138,451)		130,029		(136,033)			25,150		100/100
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			22,792	(141,101)		(115,249)		(182,796)			11,985		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			40,582	(106,910)		(96,069)		(281,224)			13,711		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZW Z7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			15,543	(37,855)		(29,443)		(99,598)			5,924		100/100
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	BJQY826	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			211,411	(66,929)		475,726		(1,644,014)			162,387		100/100
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			46,644	17,620		55,390		(283,768)			16,688		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006147873	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		18,738,000	Secured Overnight Finance Rate/3 M Euribor			225,222	(2,392,233)		(2,838,293)		(2,392,233)			261,570		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/10/2025	01/15/2034		4,550,700	Secured Overnight Finance Rate/3 M Euribor			51,148	(379,688)		(478,616)		(379,688)			65,547		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3037636787	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		23,897,250	Secured Overnight Finance Rate/3 M Euribor			270,440	(1,341,639)		(1,551,198)		(1,341,639)			344,208		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3037638304	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		18,450,900	Secured Overnight Finance Rate/3 M Euribor			208,805	(1,035,870)		(1,197,669)		(1,035,870)			265,761		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.1	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		3,260,250	6.75/5.10			16,761	(114,718)		(74,691)		(114,718)			44,039		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,627,670	Secured Overnight Finance Rate/3 M Euribor			32,491	(185,327)		(204,652)		(185,327)			67,638		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		17,200,248	Secured Overnight Finance Rate/3 M Euribor			98,669	(502,191)		(536,840)		(502,191)			243,955		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		21,066,630	Secured Overnight Finance Rate/3 M Euribor			118,325	(679,901)		(750,869)		(679,901)			298,793		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446478	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/21/2025	04/15/2034		7,999,380	Secured Overnight Finance Rate/3 M Euribor			36,615	(30,108)		(16,996)		(30,108)			116,920		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446475	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		9,937,774	Secured Overnight Finance Rate/3 M Euribor			45,483	(45,087)		(61,990)		(45,087)			141,190		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50448333	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/04/2025	04/15/2032		5,497,292	Secured Overnight Finance Rate/3 M Euribor			19,744	(74,046)		(87,543)		(74,046)			70,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50450236	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	01/26/2034		4,877,040	Secured Overnight Finance Rate/3 M Euribor			1,725	(53,348)		(54,579)		(53,348)			70,375		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992874	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	Secured Overnight Finance Rate/3 M Euribor			47,064	(134,064)		(139,064)		(334,699)			29,462		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2991888178	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	Secured Overnight Finance Rate/3 M Euribor			467,000	(1,834,054)		(2,125,844)		(3,330,649)			369,322		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3 M Euribor			45,269	(454,716)		(530,495)		(454,716)			49,378		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019792665	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/10/2025	07/15/2033		4,482,754	Secured Overnight Finance Rate/3 M Euribor			50,126	(371,331)		(451,956)		(371,331)			62,576		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2025	04/15/2033		18,122,160	Secured Overnight Finance Rate/3 M Euribor			226,440	(1,599,390)		(1,888,438)		(1,599,390)			248,895		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		32,681,040	Secured Overnight Finance Rate/3 M Euribor			361,351	(1,831,673)		(2,057,956)		(1,831,673)			456,206		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		9,582,642	Secured Overnight Finance Rate/3 M Euribor			79,026	(348,567)		(412,221)		(348,567)			133,767		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/07/2025	07/21/2033		8,233,100	Secured Overnight Finance Rate/3 M Euribor			78,055	(277,688)		(316,251)		(277,688)			115,050		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		6,814,200	Secured Overnight Finance Rate/3 M Euribor			67,586	(229,211)		(275,856)		(229,211)			98,247		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		10,134,670	Secured Overnight Finance Rate/3 M Euribor			75,256	(547,837)		(693,316)		(547,837)			148,129		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		2,377,200	Secured Overnight Finance Rate/3 M Euribor			18,937	(87,994)		(97,920)		(87,994)			33,716		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.6	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		5,564,325	6.33/4.60			20,263	(158,446)		(35,302)		(158,446)			77,674		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446480	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		10,337,460	Secured Overnight Finance Rate/3 M Euribor			32,186	(298,090)		(375,454)		(298,090)			155,463		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50451985	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		21,442,077	Secured Overnight Finance Rate/3 M Euribor			206,193			10,410		206,193			304,118		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50458820	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		12,137,469	Secured Overnight Finance Rate/3 M Euribor				(53,502)		(16,787)		(53,502)			174,824		100/100
Currency Swap/Rec:USD 7.1/Pay:EUR 5.88	50225783	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	11/06/2031		32,844,000	7.10/5.88			362,656	(25,251)		(356,776)		(25,251)			405,730		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.5	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			36,593	(182,467)		(172,399)		(296,042)			14,851		100/100
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			28,869	(1,640)		258,953		(159,802)			28,896		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			49,204	22,946		83,352		(297,674)			20,409		100/100
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BD0XQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			79,036	215,857		570,638		(467,850)			62,549		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			12,058	253,198		757,550		253,198			58,540		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			167,160	389,440		1,166,886		(1,017,326)			136,923		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			39,105	62,464		118,891		(173,579)			14,437		100/100
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			50,424	(376,083)		187,251		(330,690)			62,421		100/100
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			31,008	(89,588)		217,133		(172,177)			31,622		100/100
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			2,028	(7,615)		(7,628)		(13,949)			355		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 4.5	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			7,221	(18,604)		(16,939)		(56,916)			2,932		100/100
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			53,670	(140,246)		(111,992)		(421,283)			23,885		100/100
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			29,799	7,638		447,474		(176,173)			35,661		100/100
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			48,959	10,461		11,039		(283,583)			7,630		100/100
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWQG96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			60,966	38,930		77,991		(337,526)			20,638		100/100
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			130,601	450,803		1,029,276		(742,732)			101,074		100/100
Currency Swap/Rec:USD 8.74/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			33,078	90,250		565,059		(167,467)			33,763		100/100
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2018	02/07/2027		4,484,160	6.48/4.88			72,254	188,306		293,364		(308,882)			26,110		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			80,257	(242,264)		(212,730)		(1,036,509)			113,817		100/100
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			170,654	431,055		960,470		(1,485,663)			211,180		100/100
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			300,333	225,375		2,296,227		(1,934,817)			328,430		100/100
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(247,516)	(4,778,656)		(5,990,436)		(2,812,927)			217,398		100/100
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			179,051	2,040,001		1,670,769		(2,676,808)			175,327		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/22/2024	03/20/2029		4,261,704	Secured Overnight Finance Rate/3 M Euribor			72,040	(361,122)		(368,192)		(544,236)			39,700		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028		4,104,760	6.57/4.79			50,369	(356,067)		(348,074)		(525,165)			32,884		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	04/25/2031		4,666,360	Secured Overnight Finance Rate/3M Euribor			79,392	(381,418)		(428,069)		(594,265)			55,064		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	Secured Overnight Finance Rate/3M Euribor			110,405	(489,011)		(510,622)		(829,207)			53,093		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		8,725,550	Secured Overnight Finance Rate/3M Euribor			144,287	(548,274)		(607,131)		(885,391)			84,954		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			85,144	(256,815)		(186,896)		(1,105,610)			144,921		100/100
Currency Swap/Rec:USD 3.3/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			522,655	1,322,946		2,977,686		(4,146,036)			747,992		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		5,444,118	Secured Overnight Finance Rate/3M Euribor			93,660	(440,652)		(433,488)		(692,803)			53,005		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033		22,236,350	Secured Overnight Finance Rate/3M Euribor			411,049	(1,828,637)		(2,059,437)		(2,833,125)			300,932		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	Secured Overnight Finance Rate/3M Euribor			179,398	(849,617)		(1,001,693)		(1,326,732)			145,454		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084073928	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	Secured Overnight Finance Rate/3M Euribor			35,616	(167,404)		(177,607)		(276,402)			19,833		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	Secured Overnight Finance Rate/3M Euribor			77,317	(248,807)		(277,747)		(552,805)			43,373		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2990401601	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			41,971	(215,467)		(246,133)		(525,165)			56,347		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988590928	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	Secured Overnight Finance Rate/3M Euribor			412,211	(1,678,640)		(1,808,127)		(3,040,427)			314,714		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2024	09/24/2033		6,481,800	Secured Overnight Finance Rate/3M Euribor			103,290	(561,611)		(659,847)		(561,611)			91,604		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.7	XS2995376253	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			35,298	(364,895)		(301,120)		(364,895)			42,942		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566009	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/18/2025	07/15/2034		10,167,850	Secured Overnight Finance Rate/3M Euribor			130,321	(1,254,215)		(1,595,342)		(1,254,215)			150,767		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793390	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/10/2025	04/15/2034		6,064,800	Secured Overnight Finance Rate/3 M Euribor			69,152	(509,050)		(689,406)		(509,050)			88,644		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		25,848,000	Secured Overnight Finance Rate/3 M Euribor			320,776	(2,325,644)		(2,671,674)		(2,325,644)			349,154		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	04/10/2025	07/15/2033		40,851,300	Secured Overnight Finance Rate/3 M Euribor			451,689	(2,289,592)		(2,572,445)		(2,289,592)			570,257		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		7,491,990	Secured Overnight Finance Rate/3 M Euribor			64,062	(255,762)		(316,635)		(255,762)			107,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		11,922,750	Secured Overnight Finance Rate/3 M Euribor			112,067	(403,219)		(453,710)		(403,219)			163,929		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		15,042,352	Secured Overnight Finance Rate/3 M Euribor			107,851	(828,801)		(973,382)		(828,801)			216,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446474	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2025	04/25/2033		2,046,275	Secured Overnight Finance Rate/3 M Euribor			9,326	(8,053)		(5,989)		(8,053)			28,155		100/100
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			32,820	(238,159)		(177,019)		(224,349)			17,407		100/100
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			38,535	(220,209)		189,903		(219,361)			41,407		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			59,039	(143,828)		(113,695)		(381,321)			22,869		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			116,989	(335,313)		(184,329)		(967,409)			76,240		100/100
Currency Swap/Rec:EUR 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(16,421)	616,006		472,921		(80,795)			29,818		100/100
Currency Swap/Rec:USD 8.83/Pay:GBP 7	B2QPOK2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			210,796	(78,279)		2,782,128		(1,250,515)			234,437		100/100
Currency Swap/Rec:USD 6.6/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			1,679	(1,047)		(1,035)		(10,091)			117		100/100
Currency Swap/Rec:USD 4.68/Pay:GBP 3.3	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			144,773	(92,697)		688,298		(945,709)			125,790		100/100
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			50,676	(26,383)		54,931		(289,887)			23,317		100/100
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			101,117	312,418		1,082,568		(525,848)			88,422		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			153,411	678,396		2,779,893		(743,961)			201,863		100/100
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			133,317	526,430		1,115,125		(708,223)			94,339		100/100
Currency Swap/Rec:USD 4.73/Pay:GBP 3.3	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			85,967	255,682		674,565		(466,676)			65,760		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038		1,377,500	8.95/6.88			25,345	56,126		397,062		(115,635)			24,491		100/100
Currency Swap/Rec:USD 5.5/Pay:GBP 4	B890R81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029		4,156,500	5.50/4.00			56,719	141,391		433,852		(300,085)			42,591		100/100
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/26/2018	03/31/2027		2,737,240	6.89/4.38			63,365	161,856		191,805		(315,598)			16,754		100/100
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BANOR1P29	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			65,020	1,795		138,541		1,795			31,770		100/100
Currency Swap/Rec:USD 4.4/Pay:GBP 2.97	G66556AB2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		11,901,600	4.40/2.97			128,516	(200,705)		855,296		(412,788)			136,767		100/100
Currency Swap/Rec:USD 5.26/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			361,759	2,827,470		3,857,470		(536,752)			166,798		100/100
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			96,975	(168,009)		168,743		(168,009)			65,756		100/100
Currency Swap/Rec:USD 4.4/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		24,860,031	4.40/2.37			371,001	(988,716)		1,089,026		(1,694,532)			606,994		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		20,780,760	Secured Overnight Finance Rate/3 M Euribor			122,531	(584,253)		(653,794)		(584,253)			303,733		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	06/06/2025	01/15/2034		20,213,700	Secured Overnight Finance Rate/3 M Euribor			116,628	(623,057)		(708,862)		(623,057)			291,151		100/100
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			135,284	(3,447,054)		(4,215,086)		(4,146,036)			286,582		100/100
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			33,138	(205,456)		(163,523)		(250,009)			16,504		100/100
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			66,908	(479,569)		(473,077)		(552,775)			16,770		100/100
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			29,675	(128,994)		(101,554)		(242,728)			16,146		100/100
Currency Swap/Rec:USD 4/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			92,151	12,991		161,435		(691,006)			59,446		100/100
Currency Swap/Rec:USD 4.1/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			94,095	9,491		164,076		(691,006)			60,340		100/100
Currency Swap/Rec:USD 7.03/Pay:EUR 4.5	BZ6RY96	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			49,950	23,034		48,715		(293,310)			15,374		100/100
Currency Swap/Rec:USD 4.66/Pay:GBP 3.3	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			57,830	(19,508)		291,656		(378,687)			50,478		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.9	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			31,925	170,599		381,104		170,599			30,182		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			73,135	337,598		1,010,067		(371,980)			78,053		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		32,587,500	4.23/2.92			234,462	(1,030,013)		4,411,656		(1,806,932)			559,774		100/100
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		16,731,000	3.98/1.55			298,661	(877,527)		(159,963)		(1,674,521)			165,929		100/100
Currency Swap/Rec:USD 4.3/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			73,506	859,940		974,592		(130,122)			56,319		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.3	592688c82	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		17,760,000	3.22/1.30			250,842	(1,022,429)		109,457		(1,988,321)			267,977		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			40,963	(266,705)		(122,313)		(414,604)			41,889		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.8/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			4,442	(3,879)		4,328		(37,028)			4,136		100/100
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCV3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			2,981	(2,509)		3,098		(24,850)			2,758		100/100
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCV3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			8,936	(5,576)		10,868		(74,384)			8,285		100/100
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	Q80598AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(18,384)	574,217		100,486		(384,280)			167,934		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934534038	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/26/2024	04/20/2033		10,920,000	Secured Overnight Finance Rate/3M Euribor			173,600	(1,288,579)		(1,486,688)		(1,437,293)			150,114		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439251	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		13,965,280	Secured Overnight Finance Rate/3M Euribor			151,110	(1,236,749)		(1,512,172)		(1,236,749)			201,151		100/100
Currency Swap/Rec:USD 4.15/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			28,275	(86,137)		(60,518)		(278,928)			24,214		100/100
Currency Swap/Rec:USD 3.85/Pay:EUR 2.6	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			89,359	(1,884,133)		(2,230,280)		(1,444,828)			216,832		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2331768429	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	Secured Overnight Finance Rate/3M Euribor			23,508	(65,856)		(66,811)		(166,210)			12,956		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			104,009	(1,015,644)		(1,206,768)		(1,015,644)			113,798		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		4,355,890	Secured Overnight Finance Rate/3M Euribor			35,770	(163,632)		(190,206)		(163,632)			63,666		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446477	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2025	10/15/2033		7,367,850	Secured Overnight Finance Rate/3M Euribor			32,869	(27,731)		(21,122)		(27,731)			104,500		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 5	50446481	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		8,849,520	6.46/5.00			15,125	(130,829)		(87,173)		(130,829)			123,533		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50450235	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		8,952,790	Secured Overnight Finance Rate/3M Euribor			3,139	(86,254)		(75,652)		(86,254)			125,216		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.5	50447069	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		28,171,200	5.77/4.50			63,653	(2,444)		(190,571)		(2,444)			412,610		100/100
Currency Swap/Rec:USD 5.6/Pay:EUR 4.34	50445125	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/24/2025	07/15/2035		35,103,000	5.60/4.34			6,044	(114,054)		(373,375)		(114,054)			549,295		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50458821	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		7,506,144	Secured Overnight Finance Rate/3M Euribor				(44,392)		(12,258)		(44,392)			109,710		100/100
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			13,830	(42,022)		187,525		(89,299)			18,365		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028		6,886,500	3.96/2.63			78,187	161,247		522,932		(462,747)			62,094		100/100
Currency Swap/Rec:USD 9.78/Pay:GBP 8	BYZMSO4	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/20/2018	11/23/2026		3,783,510	9.78/8.00			74,301	167,978		244,124		(277,209)			20,269		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/20/2018	09/29/2027		4,786,860	5.92/3.38			102,142	215,116		304,139		(547,918)			33,825		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			79,163	345,997		1,468,147		345,997			115,883		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		10,740,228	6.09/3.44			244,516	28,291		703,390		(1,303,291)			180,201		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,600,911	4.45/4.12			37,687	499,262		213,367		(227,849)			155,582		100/100
Currency Swap/Rec:USD 4.2/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			64,744	(146,003)		418,012		(146,003)			73,498		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/27/2018	09/27/2033		19,740,000	4.34/2.87			219,308	(430,508)		2,137,482		(1,394,926)			279,118		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75			135,595	1,178,549		1,850,142		1,190,354			88,496		100/100
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			98,672	(501,604)		1,614,001		(501,604)			188,233		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		10,143,271	3.43/2.55			61,625	(506,891)		277,227		(635,022)			191,519		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			153,192	(1,108,810)		1,268,315		(1,673,912)			352,449		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			75,275	(472,009)		(445,378)		(472,009)			33,038		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			77,215	(387,005)		937,795		(929,951)			209,725		100/100
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			116,928	(348,119)		(287,205)		(911,078)			51,442		100/100
Currency Swap/Rec:USD 4.1/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			35,814	(475,018)		(253,893)		(475,018)			108,954		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			16,605	(41,907)		(36,958)		(112,654)			5,489		100/100
Currency Swap/Rec:USD 4/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			92,388	16,491		168,285		(691,006)			59,482		100/100
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			50,184	20,564		41,036		(288,815)			14,464		100/100
Currency Swap/Rec:USD 4.31/Pay:GBP 2.9	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			35,862	170,599		381,104		(185,990)			30,182		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			163,584	651,162		1,872,612		(833,216)			143,352		100/100
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	01/16/2034		1,387,000	7.38/5.63			25,014	52,633		265,741		(102,579)			19,981		100/100
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028		3,559,750	7.42/4.63			94,686	170,307		259,810		(420,664)			26,921		100/100
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			8,464	(130,901)		95,913		(130,901)			22,951		100/100
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	BHNG1F5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			210,351	2,579,605		3,558,718		(406,630)			228,695		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.7	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			81,182	(314,693)		487,401		(687,841)			136,352		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	.. 2.72/New Zeal Bank Bill 3 Month FRA			(443,739)	5,039,664		(1,835,044)		(868,546)			485,028		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			394,580	211,605		1,163,905		(3,441,210)			470,021		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			71,156	4,431,077		4,925,968		(1,793,306)			523,117		100/100
Currency Swap/Rec:USD 3.1/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		22,671,688	3.10/2.47			163,268	1,100,450		2,204,542		(1,727,455)			372,487		100/100
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			87,123	514,496		1,585,404		(697,463)			174,150		100/100
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			131,892	689,995		2,739,192		(929,951)			280,967		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			141,882	(301,161)		346,422		(308,171)			196,915		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50436495	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2025	10/15/2033		9,371,200	Secured Overnight Finance Rate/3M Euribor			51,841	(20,015)		(13,996)		(20,015)			132,914		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50436496	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		5,268,150	Secured Overnight Finance Rate/3M Euribor			85,808	(14,408)		(1,561)		(14,408)			77,000		100/100
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			58,062	(174,948)		(90,742)		(593,019)			57,783		100/100
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			40,236	(128,045)		(88,268)		(406,064)			36,838		100/100
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			184,399	(979,527)		(617,125)		(2,073,018)			285,413		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			34,085	(618,636)		(732,437)		(469,083)			99,537		100/100
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			105,609	514,496		2,504,279		(697,463)			241,727		100/100
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			123,526	175,185		382,061		(1,105,610)			117,003		100/100
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			169,781	725,790		3,254,929		(1,766,907)			435,506		100/100
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			17,001	(12,994)		(7,844)		(149,346)			9,603		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	F9731#AJ6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			226,815	146,277		308,645		(2,073,018)			216,874		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934536249	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	07/20/2033		6,720,640	Secured Overnight Finance Rate/3M Euribor			110,293	(792,332)		(957,294)		(884,488)			93,898		100/100
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(18,203)	(853,877)		(664,817)		(399,520)			70,908		100/100
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(2,860)	(218,573)		(180,920)		(287,936)			55,128		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		2,912,250	Secured Overnight Finance Rate/3M Euribor			49,158	(315,980)		(311,304)		(380,053)			18,068		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	Secured Overnight Finance Rate/3M Euribor			189,692	(1,041,018)		(1,040,685)		(1,382,012)			105,430		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	10/23/2028		7,563,640	Secured Overnight Finance Rate/3M Euribor			132,388	(418,892)		(419,975)		(633,371)			66,217		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1796149794	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		1,620,155	Secured Overnight Finance Rate/3M Euribor			26,994	(147,741)		(149,667)		(208,131)			9,357		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029		6,982,290	Secured Overnight Finance Rate/3M Euribor			121,711	(413,291)		(451,425)		(870,668)			67,981		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		12,249,960	Secured Overnight Finance Rate/3M Euribor			203,447	(780,350)		(838,620)		(1,282,806)			119,269		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	10/20/2028		7,041,188	Secured Overnight Finance Rate/3M Euribor			116,395	(442,437)		(458,818)		(881,033)			61,560		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	04/17/2030		4,494,725	Secured Overnight Finance Rate/3M Euribor			77,161	(288,925)		(319,358)		(563,170)			47,927		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		14,139,000	4.08/2.61			179,077	691,995		2,936,294		(929,951)			231,767		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		7,600,911	4.45/4.12			33,054	499,262		213,367		499,262			155,582		100/100
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2018	12/16/2039		3,945,000	8.66/6.63			61,863	(58,563)		987,742		(385,856)			74,380		100/100
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	3147540	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	04/05/2033		2,626,000	7.65/5.88			37,778	(52,254)		310,026		(224,704)			36,001		100/100
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	05/20/2038		3,151,200	8.89/6.88			48,955	(65,497)		697,263		(261,054)			56,025		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		17,161,300	4.67/3.21			196,082	(319,807)		1,970,808		(866,963)			246,982		100/100
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			94,048	(493,604)		907,544		(493,604)			149,369		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		26,022,305	4.34/3.94			121,283	869,592		(68,561)		(85,317)			473,797		100/100
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			186,484	(1,180,508)		2,452,654		(1,394,926)			352,023		100/100
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			49,527	(306,802)		386,259		(371,980)			79,423		100/100
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			125,802	(661,514)		2,178,942		(771,859)			224,147		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.7	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		33,855,000	3.96/1.70			291,107	(1,362,054)		500,978		(2,290,048)			410,068		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			176,959	2,278,841		2,307,121		(344,822)			97,110		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			33,902	(648,629)		(784,373)		(473,325)			98,788		100/100
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(17,005)	(901,196)		(678,486)		(419,872)			74,233		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.71/Pay:EUR 6	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		1,814,623	7.71/6.00			18,888	(205,088)		(215,516)		(234,145)			8,226		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2023	08/03/2027		3,831,100	Secured Overnight Finance Rate/3 M Euribor			70,651	(277,556)		(268,032)		(483,704)			25,992		100/100
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(7,394)	(130,062)		(131,125)		(169,392)			33,448		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	Secured Overnight Finance Rate/3 M Euribor			28,647	(177,121)		(177,287)		(218,358)			12,702		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	Secured Overnight Finance Rate/3 M Euribor			193,226	(1,029,018)		(1,073,695)		(1,382,012)			112,187		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			34,142	169,599		694,973		169,599			50,466		100/100
Currency Swap/Rec:USD 4.64/Pay:GBP 3.3	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			80,341	225,248		623,993		(465,193)			65,487		100/100
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027		1,386,700	6.45/4.88			21,551	44,193		75,922		(96,799)			8,074		100/100
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/09/2018	05/20/2038		1,109,600	8.85/6.88			19,980	54,223		320,238		(93,003)			19,728		100/100
Currency Swap/Rec:USD 6.55/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026		2,737,240	6.54/3.75			69,366	156,597		162,690		(311,487)			8,861		100/100
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033		17,108,000	4.34/2.87			190,067	(373,107)		1,852,484		(1,208,936)			241,902		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		22,304,833	4.29/3.88			106,255	745,365		34,706		(209,544)			374,234		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		2,067,985	4.27/2.22			31,785	(82,247)		92,719		(170,369)			50,493		100/100
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		36,408,000	3.97/2.79			276,120	(3,933,016)		3,000,605		(3,361,434)			897,544		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		4,400,000	3.02/0.88			66,575	(295,607)		(52,541)		(424,206)			53,913		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936#AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			90,995	(553,211)		(254,639)		(829,207)			83,610		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619#AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			152,715	(5,520)		486,034		(1,520,213)			250,703		100/100
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			103,137	699,393		1,629,910		(1,208,936)			222,360		100/100
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			61,590	38,699		130,708		(545,837)			57,284		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2934530713	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/20/2032		13,045,285	Secured Overnight Finance Rate/3 M Euribor			206,919	(1,546,315)		(1,735,656)		(1,717,841)			173,314		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439095	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	03/26/2025	07/15/2033		4,528,440	Secured Overnight Finance Rate/3 M Euribor			48,400	(401,948)		(471,857)		(401,948)			63,214		100/100
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(5,685)	(381,267)		(265,452)		(177,724)			39,219		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		4,027,835	Secured Overnight Finance Rate/3M Euribor			71,499	(272,168)		(269,943)		(506,231)			22,461		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	Secured Overnight Finance Rate/3M Euribor			71,010	(490,007)		(490,319)		(552,805)			40,501		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1692040634	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,611,675	Secured Overnight Finance Rate/3M Euribor			28,572	(90,483)		(87,059)		(200,392)			12,196		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023597	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		2,220,000	Secured Overnight Finance Rate/3M Euribor			40,078	(127,804)		(125,332)		(276,402)			18,619		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1732452112	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		3,404,591	Secured Overnight Finance Rate/3M Euribor			56,754	(310,809)		(311,584)		(437,407)			18,130		100/100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS2115127768	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		5,046,440	3.71/2.05			61,193	(459,160)		(460,363)		(648,164)			29,146		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3M Euribor			145,866	(1,222,018)		(1,451,110)		(1,222,018)			146,939		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			37,399	90,641		90,929		(178,739)			2,157		100/100
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AE7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		21,874,309	5.36/3.82			233,465	(1,784,016)		163,557		(1,631,142)			278,991		100/100
Currency Swap/Rec:USD 5.1/Pay:EUR 2.75	R2000#AA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,164,674	5.10/2.75			135,531	(735,593)		(705,363)		(963,414)			48,680		100/100
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L5124@AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			98,303	(923,215)		(764,218)		(1,105,610)			174,629		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		5,530,000	Secured Overnight Finance Rate/3M Euribor			91,157	(339,509)		(374,606)		(550,407)			52,041		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	07/17/2029		4,963,500	Secured Overnight Finance Rate/3M Euribor			83,543	(319,058)		(337,911)		(621,905)			48,361		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		7,434,000	Secured Overnight Finance Rate/3M Euribor			110,918	(783,313)		(909,273)		(783,313)			103,774		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		53,892,000	6.79/6.88			(31,808)	103,979		1,778,162		103,979			841,063		100/100
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			22,476	57,947		245,099		(92,128)			18,128		100/100
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			53,259	150,290		847,935		(230,558)			49,536		100/100
Currency Swap/Rec:USD 4.8/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			27,633	(765,005)		354,127		(765,005)			140,619		100/100
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			131,934	(243,764)		487,063		(775,564)			100,292		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			83,752	111,926		811,269		(520,829)			86,214		100/100
Currency Swap/Rec:USD 4.1/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		3,115,621	4.10/3.75			14,256	204,424		120,534		204,424			42,674		100/100
Currency Swap/Rec:USD 4.2/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			90,641	(204,404)		585,217		(204,404)			102,898		100/100
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	01/16/2034		3,939,000	7.36/5.63			62,054	(90,130)		504,765		(294,124)			56,745		100/100
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2018	03/07/2032		19,537,500	6.56/4.88			244,206	(608,890)		1,681,566		(1,512,189)			247,871		100/100
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		19,758,000	4.27/New Zeal Bank Bill 3 Month FRA			(48,188)	2,373,045		1,612,867		883,541			225,395		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16			240,939	2,173,618		2,685,461		2,191,334			101,380		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.5	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		11,411,504	4.52/2.50			168,553	(453,851)		472,445		(718,798)			278,629		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.7	BAN0THL42	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		22,442,000	5.13/2.70			387,623	(1,036,036)		(259,429)		(1,900,030)			211,929		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			184,114	(579,018)		239,041		(1,382,012)			164,444		100/100
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			414	5,375		5,441		(813)			229		100/100
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			92,767	(1,305,005)		1,621,751		(1,305,005)			266,757		100/100
Currency Swap/Rec:USD 4.2/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		19,200,000	4.20/3.02			157,045	(970,508)		3,611,777		(1,225,159)			482,571		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.7	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			102,916	(12,815)		160,445		(1,105,610)			148,914		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			134,118	(49,018)		67,242		(1,382,012)			135,065		100/100
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			220,067	529,473		956,207		529,473			218,668		100/100
Currency Swap/Rec:USD 3.37/Pay:EUR 1.9	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			318,042	(1,652,545)		(1,223,461)		(3,455,030)			360,589		100/100
Currency Swap/Rec:USD 3.9/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	04/15/2028		6,375,000	3.90/2.35			69,673	(668,411)		(655,852)		(829,207)			50,825		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357557342	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		3,881,325	Secured Overnight Finance Rate/3 M Euribor			70,826	(227,331)		(231,140)		(483,704)			33,843		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		4,224,713	Secured Overnight Finance Rate/3 M Euribor			69,689	(265,462)		(273,159)		(528,620)			36,936		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	Secured Overnight Finance Rate/3 M Euribor			145,458	(1,006,216)		(1,235,521)		(1,006,216)			135,576		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		13,918,905	Secured Overnight Finance Rate/3 M Euribor			94,165	(502,479)		(564,959)		(502,479)			194,299		100/100
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			84,497	(20,996)		(12,500)		(419,579)			11,330		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.5/Pay:EUR 2.76	G7605#AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			461,503	442,751		1,697,216		(3,731,433)			534,342		100/100
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		7,164,674	5.12/2.75			136,487	(735,592)		(703,726)		(963,414)			48,680		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(12,434)	(199,601)		(219,427)		(185,990)			26,748		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(16,496)	(299,102)		(324,731)		(278,985)			57,920		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		155,809	(481,018)		(458,896)		(1,382,012)			74,129		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	01/25/2032		2,170,900	Secured Overnight Finance Rate/3 M Euribor			38,575	(176,904)		(179,494)		(276,402)			27,295		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	04/15/2029		5,939,570	Secured Overnight Finance Rate/3 M Euribor			101,893	(340,805)		(358,875)		(739,377)			55,896		100/100
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		9,900,000	4.11/1.88			158,286	(665,116)		1,204,791		(1,050,913)			242,596		100/100
Currency Swap/Rec:USD 9.01/Pay:GBP 8	BYVOSX5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		4,188,460	9.01/8.00			17,615	(384,302)		(387,721)		(345,929)			6,004		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			224,623	(1,346,412)		4,238,651		(2,045,892)			620,625		100/100
Currency Swap/Rec:USD 3/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			32,032	(174,002)		214,152		(371,980)			66,982		100/100
Currency Swap/Rec:USD 3/Pay:EUR 1.1	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			76,792	(462,009)		(288,316)		(691,006)			58,213		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			160,431	448,982		570,392		(1,382,012)			117,372		100/100
Currency Swap/Rec:USD 3.7/Pay:GBP 2.9	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		54,985,568	3.70/2.90			364,760	(57,328)		6,079,711		(3,827,206)			1,150,421		100/100
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	Q80598AB9	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(13,452)	319,009		49,094		(213,489)			84,015		100/100
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	L8749#AD4	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		12,633,374	3.34/1.52			180,985	(555,013)		335,542		(1,586,881)			308,463		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			328,446	(908,542)		266,233		(3,178,628)			440,999		100/100
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			152,337	(432,497)		(448,417)		(1,521,363)			55,238		100/100
Currency Swap/Rec:USD 3.3/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			40,634	(126,090)		(83,176)		(404,089)			37,082		100/100
Currency Swap/Rec:USD 3.7/Pay:EUR 2	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			73,643	(182,844)		(191,299)		(703,538)			26,873		100/100
Currency Swap/Rec:USD 6.43/Pay:GBP 6	B5KP6X4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(5,526)	(939,150)		(745,339)		(440,243)			86,670		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	Secured Overnight Finance Rate/3 M Euribor			79,811	(523,720)		(525,483)		(619,141)			29,380		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1904642292	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		1,668,450	Secured Overnight Finance Rate/3 M Euribor			29,392	(92,403)		(91,921)		(207,302)			11,158		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2114941409	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		7,181,325	4.59/2.65			98,213	(742,512)		(670,154)		(932,859)			57,408		100/100

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		53,836,000	6.78/6.88			(33,493)	47,979		1,728,606		47,979			840,189		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		134,780,000	6.75/6.88			(89,516)	309,946		4,148,107		309,946			2,103,439		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446482	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		17,474,715	Secured Overnight Finance Rate/3M Euribor			54,826	(262,941)		(323,468)		(262,941)			266,434		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90068AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			476,645	(1,436,858)		196,930		(4,422,439)			588,121		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			21,718	55,930		87,113		(96,966)			8,141		100/100
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(30,649)	(1,682,054)		(1,188,545)		(803,928)			175,943		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	03/03/2028		5,472,000	Secured Overnight Finance Rate/3M Euribor			85,815	(397,509)		(386,320)		(573,607)			42,603		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.8	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		5,290,862	3.15/1.80			53,316	(354,432)		(379,990)		(664,610)			29,504		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	Secured Overnight Finance Rate/3M Euribor			67,374	(438,382)		(443,138)		(518,255)			31,601		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		6,880,250	Secured Overnight Finance Rate/3M Euribor			117,950	(750,112)		(752,460)		(898,308)			55,089		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/20/2023	10/23/2027		4,871,400	Secured Overnight Finance Rate/3M Euribor			82,507	(528,548)		(520,986)		(635,726)			34,984		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	08/21/2027		6,021,563	Secured Overnight Finance Rate/3M Euribor			104,240	(581,635)		(576,077)		(777,382)			41,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		2,223,000	Secured Overnight Finance Rate/3M Euribor			39,410	(124,804)		(120,081)		(276,402)			16,822		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2	XS1701396589	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			59,419	(460,358)		(454,259)		(621,905)			30,706		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	10/15/2028		2,769,250	Secured Overnight Finance Rate/3M Euribor			46,682	(165,505)		(169,215)		(345,503)			24,157		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		6,857,200	Secured Overnight Finance Rate/3M Euribor			111,304	(420,991)		(448,544)		(688,129)			62,245		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	Secured Overnight Finance Rate/3M Euribor			100,973	(504,171)		(559,828)		(504,171)			87,150		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	Secured Overnight Finance Rate/3M Euribor			155,657	(1,114,018)		(1,290,287)		(1,114,018)			143,522		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		15,966,860	Secured Overnight Finance Rate/3M Euribor			111,206	(591,025)		(684,351)		(591,025)			229,981		100/100
Currency Swap/Rec:USD 8.8/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			20,113	64,783		325,660		(92,803)			19,887		100/100
Currency Swap/Rec:USD 9.82/Pay:GBP 8	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			87,441	172,246		262,822		(328,617)			23,882		100/100
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		23,853,032	4.42/3.12			245,094	(523,913)		2,743,161		(1,698,470)			495,532		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			56,420	(118,002)		878,145		(371,980)			118,414		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/24/2024	10/16/2028		3,755,850	Secured Overnight Finance Rate/3M Euribor			60,371	(355,303)		(368,619)		(487,836)			32,778		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			15,831	(52,229)		(54,774)		(114,569)			8,360		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296466480	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	Secured Overnight Finance Rate/3M Euribor			75,433	(387,346)		(426,266)		(582,365)			44,197		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905508151	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	04/20/2033		11,963,600	Secured Overnight Finance Rate/3M Euribor			135,487	(949,320)		(1,081,792)		(1,260,716)			164,460		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/20/2033		14,131,000	Secured Overnight Finance Rate/3M Euribor			177,309	(1,129,724)		(1,359,683)		(1,540,119)			200,594		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.88	50177909	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	01/02/2031		24,615,150	3.06/1.88			16,050	(33,704)		(108,225)		(33,704)			282,278		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.1	BDGV171	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			57,280	14,915		46,631		(371,688)			20,333		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.3	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			18,093	141,922		(170,894)		(171,750)			99,442		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028		8,869,940	Secured Overnight Finance Rate/3M Euribor			147,688	(756,055)		(781,113)		(1,133,250)			74,102		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/24/2024	10/22/2029		1,985,235	Secured Overnight Finance Rate/3M Euribor			32,362	(187,019)		(196,140)		(256,593)			20,008		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905507930	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	Secured Overnight Finance Rate/3M Euribor			27,174	(121,882)		(126,784)		(207,230)			16,479		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		12,016,400	Secured Overnight Finance Rate/3 M Euribor			(25,827)	(896,520)		(936,140)		(896,520)			97,338		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029		4,351,600	Secured Overnight Finance Rate/3 M Euribor			70,433	(345,123)		(366,006)		(555,020)			42,368		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.5	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			83,346	(496,367)		(455,047)		(646,405)			33,188		100/100
Currency Swap/Rec:USD 5.9/Pay:EUR 3.5	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			49,688	(319,467)		(291,167)		(385,573)			19,614		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.1	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			26,335	(74,206)		(65,219)		(210,878)			11,198		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		5,094,336	Secured Overnight Finance Rate/3 M Euribor			85,952	(434,742)		(461,673)		(650,928)			44,439		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2024	04/15/2029		740,860	Secured Overnight Finance Rate/3 M Euribor			12,454	(57,511)		(58,601)		(94,259)			6,972		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2025	01/24/2030		97,402,597	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(2,775,270)	4,037,857		3,888,188		4,037,857			155,894,441		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.1	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			44,248	(209,429)		(191,426)		(363,039)			18,879		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.5	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			34,019	(93,771)		(84,779)		(279,991)			14,896		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			187,191	407,470		859,236		(1,008,312)			96,519		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			171,495	(944,018)		(890,757)		(1,382,012)			66,075		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	Secured Overnight Finance Rate/3 M Euribor			46,911	(225,838)		(231,335)		(343,816)			26,146		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030		5,023,860	Secured Overnight Finance Rate/3 M Euribor			83,610	(431,254)		(469,728)		(636,631)			52,147		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883443	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/10/2024	10/15/2028		5,411,000	Secured Overnight Finance Rate/3 M Euribor			87,847	(458,509)		(497,212)		(691,006)			47,202		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	04/20/2029		3,449,028	Secured Overnight Finance Rate/3 M Euribor			55,276	(295,719)		(310,618)		(440,862)			32,521		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	Secured Overnight Finance Rate/3 M Euribor			82,549	(372,472)		(391,567)		(624,677)			45,752		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.5	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			21,644	(112,940)		(105,945)		(180,841)			9,341		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.51/Pay:EUR 3.1	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			56,068	109,387		141,125		(327,151)			18,621		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.7	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			13,943	(8,009)		100,278		(8,009)			93,071		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		132,230,000	1.75/2.17			(446,848)	2,238,347		4,482		9,277,816			733,261		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			80,516	63,413		362,381		(454,801)			49,333		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		6,758,000	6.78/5.25			84,386	53,243		273,357		(502,276)			47,260		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			92,286	258,209		569,387		(452,459)			50,877		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			15,017	(2,509)		220,924		(2,509)			113,956		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			79,843	(141,558)		(119,217)		(690,942)			41,009		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413884680	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		14,067,870	Secured Overnight Finance Rate/3 M Euribor			249,367	(1,368,939)		(1,368,501)		(1,817,346)			138,640		100/100
Currency Swap/Rec:USD 1.23/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		58,584,725	1.23/Secured Overnight Finance Rate			(1,995,781)	1,435,126		(269,636)		3,601,710			83,358,494		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028		9,427,350	Secured Overnight Finance Rate/3 M Euribor			159,084	(550,815)		(571,989)		(1,174,710)			78,759		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	Secured Overnight Finance Rate/3 M Euribor			98,282	(564,962)		(648,448)		(791,528)			69,007		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1775599621	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		757,610	Secured Overnight Finance Rate/3 M Euribor			12,051	(64,121)		(65,753)		(96,741)			5,412		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		2,209,000	Secured Overnight Finance Rate/3 M Euribor			37,922	(138,804)		(153,704)		(276,402)			21,507		100/100
Currency Swap/Rec:NOK 2.64/Pay:USD 2.5	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		116,169,654	2.64/2.50			(308,621)	(15,872,107)		(15,881,857)		12,320,207			12,253,039		100/100
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			45,720	(93,292)		(83,202)		(408,928)			22,395		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3 M Euribor			100,978	(858,213)		(989,655)		(858,213)			101,164		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		29,022,000	Secured Overnight Finance Rate/3 M Euribor			353,592	(1,792,923)		(2,019,965)		(1,792,923)			411,626		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		26,940,000	6.76/6.88			(17,440)	45,989		871,827		45,989			420,438		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446483	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		14,839,812	Secured Overnight Finance Rate/3 M Euribor			47,791	(250,696)		(316,405)		(250,696)			229,240		100/100
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			12,573	30,472		30,569		(60,069)			725		100/100
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,509,344	5.08/2.75			5,424	(153,870)		(140,224)		(153,870)			10,255		100/100
Currency Swap/Rec:USD 5.1/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,509,344	5.10/2.75			5,464	(153,870)		(139,901)		(153,870)			10,255		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(17,205)	(298,202)		(330,035)		(278,985)			51,561		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	Secured Overnight Finance Rate/3 M Euribor			83,146	(277,103)		(297,667)		(601,175)			47,105		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	01/23/2029		1,668,750	Secured Overnight Finance Rate/3 M Euribor			28,866	(92,185)		(100,519)		(207,716)			15,198		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030		4,351,600	Secured Overnight Finance Rate/3 M Euribor			71,002	(345,424)		(370,627)		(555,569)			45,097		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032		9,783,000	Secured Overnight Finance Rate/3 M Euribor			168,187	(782,116)		(871,947)		(1,243,811)			129,973		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			157,146	(431,116)		(359,805)		(1,243,811)			66,833		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.5	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			46,602	18,082		46,453		(285,430)			15,611		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.5	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			58,445	160,212		195,532		(311,715)			18,096		100/100
Currency Swap/Rec:USD 6/Pay:EUR 3.5	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			39,120	(27,304)		2,038		(233,752)			13,015		100/100
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		7,630,350	2.77/1.45			17,319	(12)		61,897		(12)			101,551		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033		17,547,000	3.16/1.65			43,957	(61,527)		289,498		(61,527)			236,669		100/100
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		11,824,000	4.14/2.55			33,161	84,982		467,432		84,982			188,763		100/100
Currency Swap/Rec:USD 4.82/Pay:EUR 3.1	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/29/2028		11,564,000	4.82/3.10			106,020	(174,793)		(92,807)		(901,559)			95,848		100/100
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			77,250	(107,509)		(50,801)		(691,006)			51,316		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.02	04686PAE7	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2025	05/23/2030		329,308,452	4.09/5.02			(643,066)	(5,916,429)		(5,568,630)		(5,916,429)			4,850,081		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		15,855,000	Secured Overnight Finance Rate/3 M Euribor			269,496	(1,753,527)		(1,772,554)		(2,073,018)			126,405		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		2,582,400	Secured Overnight Finance Rate/3 M Euribor			46,077	(234,964)		(241,412)		(331,683)			33,657		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		54,775,392	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(1,901,145)	1,463,797		1,046,197		3,374,710			78,289,796		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106570703	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	04/20/2029		3,323,100	Secured Overnight Finance Rate/3 M Euribor			13,339	(198,605)		(208,314)		(198,605)			31,333		100/100
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029		555,250	3.05/1.95			4,570	(31,701)		(35,904)		(69,101)			5,051		100/100
Currency Swap/Rec:EUR 3.72/Pay:USD 5.16	850MM 7yr EUR Fixed to Fixed August 2025	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/19/2025	08/22/2032		992,290,000	3.72/5.16			(1,568,634)	5,507,098		(1,140,996)		5,507,098			11,162,728		100/100
Currency Swap/Rec:USD 5.55/Pay:EUR 4.25	50456436	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	01/14/2030		21,078,000	5.55/4.25			14,968	(54,047)		(141,038)		(54,047)			218,367		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		21,042,000	2.78/1.37			50,543	(88,233)		121,035		(88,233)			243,118		100/100
Currency Swap/Rec:USD 2.73/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		117,205,813	2.73/Secured Overnight Finance Rate			(3,179,904)	(16,950,161)		(30,670,747)		12,362,109			11,774,129		100/100
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	F9731#AK3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			155,959	(102,018)		479,306		(1,382,012)			194,510		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			23,405	(91,867)		(42,100)		(99,179)			54,631		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	Secured Overnight Finance Rate/3 M Euribor			49,705	(303,265)		(301,499)		(378,257)			20,910		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		2,117,000	Secured Overnight Finance Rate/3 M Euribor			8,636	(230,804)		(231,526)		(230,804)			16,950		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/20/2023	10/23/2027		2,118,000	Secured Overnight Finance Rate/3 M Euribor			8,680	(229,804)		(226,516)		(229,804)			15,211		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		11,100,000	Secured Overnight Finance Rate/3 M Euribor			200,393	(639,018)		(626,661)		(1,382,012)			93,096		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		2,257,500	Secured Overnight Finance Rate/3 M Euribor			41,661	(207,694)		(229,806)		(290,223)			31,005		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		538,600,000	3.03/5.53			(9,183,544)	48,325,055		48,698,352		69,046,487			2,958,040		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2360086818	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		6,829,575	Secured Overnight Finance Rate/3M Euribor			114,468	(389,921)		(422,964)		(849,937)			66,614		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	Secured Overnight Finance Rate/3M Euribor			18,964	(593,009)		(699,639)		(593,009)			73,656		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	Secured Overnight Finance Rate/3M Euribor			18,843	(598,509)		(768,068)		(598,509)			74,760		100/100
Currency Swap/Rec:CAD 4.61/Pay:USD 5.32	500MM CAD FABN ATH 4.609% 9/19/2035	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/16/2025	09/19/2035		363,953,996	4.61/5.32			(86,022)	(4,610,921)		(5,066,308)		(4,610,921)			7,895,941		100/100
Currency Swap/Rec:USD 3.49/Pay:EUR 2.1	XS2434356502	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028		5,953,420	3.49/2.10			60,353	(503,040)		(509,929)		(760,107)			47,464		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22708AB6	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			380,329	149,955		765,515		(3,455,030)			361,928		100/100
Currency Swap/Rec:USD 0.37/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/02/2021	09/10/2026		712,020,000	0.37/Secured Overnight Finance Rate			(27,537,932)	(7,678,911)		(25,074,109)		82,920,729			2,916,650		100/100
Currency Swap/Rec:USD 3.68/Pay:EUR 2	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			10,716	(153,453)		(151,420)		(153,453)			10,235		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			143,839	113,578		661,990		(897,965)			98,658		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			320,861	897,964		1,140,784		(2,764,024)			234,744		100/100
Currency Swap/Rec:USD 2.86/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		29,325,000	2.86/Secured Overnight Finance Rate			(252,088)	22,545		(3,747,198)		22,545			285,569		100/100
Currency Swap/Rec:USD 5.15/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		379,200,000	5.15/Secured Overnight Finance Rate			(1,309,611)	24,134,388		25,842,354		27,861,001			2,026,198		100/100
Currency Swap/Rec:CAD 4.09/Pay:USD 5.22	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	05/23/2030		574,341,302	4.09/5.22			(2,313,702)	579,299		(3,097,731)		579,299			8,622,366		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.89	B074CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			43,133	(567,673)		(578,253)		(438,923)			9,207		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	Secured Overnight Finance Rate/3M Euribor			48,836	(1,324,806)		(1,342,898)		(1,324,806)			97,534		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2274531768	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029		6,321,870	Secured Overnight Finance Rate/3M Euribor			110,309	(369,370)		(408,978)		(787,747)			61,551		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	Secured Overnight Finance Rate/3M Euribor			19,060	(595,009)		(705,258)		(595,009)			71,248		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026		16,815,000	Secured Overnight Finance Rate/3 M Euribor			312,111	(793,527)		(794,965)		(2,073,018)			75,328		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	Secured Overnight Finance Rate/3 M Euribor			104,158	(679,290)		(703,128)		(773,927)			63,475		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		7,640,208	Secured Overnight Finance Rate/3 M Euribor			132,619	(811,885)		(833,518)		(995,049)			71,900		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	Secured Overnight Finance Rate/3 M Euribor			96,613	(514,509)		(536,848)		(691,006)			56,094		100/100
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	XS2912340465	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		528,920,000	1.75/2.17			(1,787,392)	8,953,390		17,927		37,111,266			2,933,042		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		13,676,040	Secured Overnight Finance Rate/3 M Euribor			214,601	(1,115,123)		(1,219,000)		(1,741,335)			184,736		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	04/15/2029		8,921,600	Secured Overnight Finance Rate/3 M Euribor			158,781	(469,615)		(515,770)		(1,105,610)			83,959		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029		11,152,000	Secured Overnight Finance Rate/3 M Euribor			204,943	(587,018)		(680,538)		(1,382,012)			112,129		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	Secured Overnight Finance Rate/3 M Euribor			18,679	(66,202)		(67,686)		(138,201)			9,663		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	10/20/2028		2,347,063	Secured Overnight Finance Rate/3 M Euribor			38,775	(147,479)		(152,939)		(293,678)			20,520		100/100
Currency Swap/Rec:USD 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		342,775,000	1.88/Secured Overnight Finance Rate			(10,397,886)	(6,599,866)		(40,128,053)		23,248,772			2,225,514		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		13,012,650	Secured Overnight Finance Rate/3 M Euribor			234,697	(1,250,257)		(1,304,540)		(1,679,145)			136,308		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1692040634	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,111,500	Secured Overnight Finance Rate/3 M Euribor			4,733	(62,402)		(60,041)		(62,402)			8,411		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		21,679,253	Secured Overnight Finance Rate/3 M Euribor			256,796	(1,652,046)		(1,788,802)		(1,652,046)			297,749		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(273,032)	2,592,537		1,269,663		(504,969)			155,105		100/100
Currency Swap/Rec:USD Fixed 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		198,586,067	2.47/Secured Overnight Finance Rate			(5,187,915)	(18,923,832)		(24,928,942)		5,724,992			2,051,352		100/100
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	BNVT9T8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			52,226	(66,785)		175,796		(476,446)			79,728		100/100
Currency Swap/Rec:USD 3.79/Pay:EUR 2	BNVT9W1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			153,814	(169,821)		1,098,519		(1,277,757)			271,716		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	Secured Overnight Finance Rate/3 M Euribor			33,684	(153,994)		(169,908)		(251,050)			26,478		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294717082	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/11/2024	07/15/2029		24,997,240	Secured Overnight Finance Rate/3 M Euribor			420,771	(1,650,331)		(1,737,890)		(3,137,168)			243,379		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.1	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		63,212	(419,521)		(378,839)		(483,847)			24,503		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.1	BDGV171	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			51,353	(295,221)		(260,897)		(386,007)			19,870		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.1	BDGV171	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			71,536	(49,477)		2,955		(445,177)			24,613		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			40,018	(29,041)		16,197		(248,429)			16,124		100/100
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	G7304*AJ0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		39,180,000	3.68/2.93			43,481	(1,161,016)		2,813,385		(1,161,016)			629,174		100/100
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031		11,697,000	3.07/1.62			28,160	(42,018)		77,881		(42,018)			134,312		100/100
Currency Swap/Rec:USD 0.63/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		613,150,000	0.63/Secured Overnight Finance Rate			(24,725,908)	(26,199,093)		(63,917,341)		69,100,608			3,778,997		100/100
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q9582*AC3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(108,831)	1,037,015		507,865		(201,987)			62,042		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			43,227	150,039		868,888		(408,075)			95,224		100/100
Currency Swap/Rec:USD 4.76/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		224,010,000	4.76/Secured Overnight Finance Rate			(3,512,315)	(25,529,232)		(28,326,201)		12,776,779			1,871,195		100/100
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		6,999,151	3.16/1.89			58,278	(1,189,104)		(1,194,094)		(963,988)			85,761		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.89	B074CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			75,921	(1,036,167)		(1,049,304)		(773,107)			16,100		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	10/10/2023	07/20/2028		3,179,400	Secured Overnight Finance Rate/3 M Euribor			12,543	(342,305)		(348,924)		(342,305)			26,627		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.47/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		248,436,918	2.47/Secured Overnight Finance Rate			(6,549,288)	(32,842,236)		(40,024,641)		6,869,990			2,461,623		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,222,625	Secured Overnight Finance Rate/3M Euribor			82,804	(353,409)		(371,171)		(656,456)			68,136		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	XS2864521591	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			42,647	(246,007)		(292,800)		(552,805)			59,058		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			89,347	(851,054)		(859,265)		(851,054)			176,685		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	Secured Overnight Finance Rate/3M Euribor			82,447	(297,143)		(304,884)		(642,636)			68,507		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	Secured Overnight Finance Rate/3M Euribor			142,143	(576,735)		(622,372)		(1,119,430)			118,550		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	Secured Overnight Finance Rate/3M Euribor			293,632	(875,719)		(914,549)		(2,126,917)			228,166		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		1,078,350	Secured Overnight Finance Rate/3M Euribor			15,524	(154,247)		(178,792)		(154,247)			14,575		100/100
Currency Swap/Rec:USD 1.31/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/04/2025	03/18/2030		112,157,918	1.31/Secured Overnight Finance Rate			(2,711,048)	13,438,922		14,827,047		13,438,922			1,056,616		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		2,007,188	Secured Overnight Finance Rate/3M Euribor			34,747	(193,878)		(192,026)		(259,127)			13,799		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	04/25/2031		2,387,440	Secured Overnight Finance Rate/3M Euribor			40,600	(195,950)		(219,012)		(305,517)			28,172		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2024	07/15/2032		12,960,000	Secured Overnight Finance Rate/3M Euribor			196,131	(1,126,822)		(1,201,265)		(1,658,415)			168,910		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/21/2024	10/15/2032		7,040,859	Secured Overnight Finance Rate/3M Euribor			117,880	(389,939)		(409,545)		(874,814)			93,451		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 4.6	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			43,165	(543,207)		(418,341)		(543,207)			56,091		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2025	04/20/2033		7,359,100	Secured Overnight Finance Rate/3M Euribor			100,978	(858,213)		(989,655)		(858,213)			101,164		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		1,813,620	Secured Overnight Finance Rate/3 M Euribor			18,515	(146,796)		(144,410)		(146,796)			17,658		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	Secured Overnight Finance Rate/3 M Euribor			80,978	(273,918)		(294,246)		(594,265)			46,563		100/100
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	BNVTB25	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			288,148	(364,433)		332,276		(2,758,864)			322,826		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2023	07/20/2026		16,830,000	Secured Overnight Finance Rate/3 M Euribor			308,854	(778,527)		(760,171)		(2,073,018)			75,395		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		439,840	Secured Overnight Finance Rate/3 M Euribor			7,808	(29,721)		(29,478)		(55,280)			2,453		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2878984363	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		2,190,000	Secured Overnight Finance Rate/3 M Euribor			37,142	(157,804)		(171,714)		(276,402)			20,609		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			196,104	(874,757)		(912,695)		(1,453,877)			155,320		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			32,944	(216,845)		(208,515)		(359,323)			38,378		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		902,704	Secured Overnight Finance Rate/3 M Euribor			13,061	(130,330)		(156,103)		(130,330)			12,405		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/21/2025	01/15/2033		24,327,520	Secured Overnight Finance Rate/3 M Euribor			326,534	(2,907,002)		(3,366,177)		(2,907,002)			328,616		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	08/13/2024	01/25/2031		9,856,800	Secured Overnight Finance Rate/3 M Euribor			156,107	(710,689)		(782,325)		(1,249,434)			113,709		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2025	10/18/2033		574,504	Secured Overnight Finance Rate/3 M Euribor			7,997	(82,881)		(103,769)		(82,881)			8,152		100/100
Currency Swap/Rec:USD 0.83/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		566,750,000	0.83/Secured Overnight Finance Rate			(20,527,776)	20,223,979		3,913,478		69,013,394			2,821,759		100/100
Currency Swap/Rec:USD 3.15/Pay:EUR 1.8	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		1,763,621	3.15/1.80			9,462	(118,144)		(126,663)		(118,144)			9,835		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		1,059,000	Secured Overnight Finance Rate/3 M Euribor			17,868	(114,902)		(113,202)		(138,201)			6,570		100/100
Currency Swap/Rec:USD 3.9/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	04/15/2028		2,125,000	3.90/2.35			12,243	(222,804)		(218,617)		(222,804)			16,942		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.56/Pay:EUR 6.5	BMXP0Q1	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		19,303,500	8.56/6.50			150,261	(652,831)		(604,029)		(652,831)			122,919		100/100
Currency Swap/Rec:USD 0.5/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		227,300,000	0.50/Secured Overnight Finance Rate			(9,183,945)	23,987,850		21,799,825		30,829,296			1,137,168		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	Secured Overnight Finance Rate/3 M Euribor			47,563	(220,142)		(235,485)		(358,741)			35,940		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/10/2025	02/23/2027		271,250,000	3.03/5.37			(3,328,313)	22,298,778		22,686,065		22,298,778			1,479,020		100/100
Currency Swap/Rec:CHF 0.85/Pay:USD 2.11	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		289,934,355	0.85/2.11			(2,618,643)	43,021,482		43,202,345		40,846,545			259,497		100/100
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		152,726	1,178,549		1,850,142		(223,647)			88,496		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			18,406	124,227		5,784		(114,500)			62,372		100/100
Currency Swap/Rec:USD 4.4/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,107,504	4.40/2.37			50,167	(123,590)		136,128		(388,271)			75,874		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			133,393	1,328,447		1,564,621		(227,713)			75,224		100/100
Currency Swap/Rec:USD 3/Pay:EUR 1.1	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			46,075	(277,205)		(172,989)		(414,604)			34,928		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032		3,936,981	2.45/12.25			(303,567)	(201,151)		(414,499)		(604,706)			52,000		100/100
Currency Swap/Rec:USD 2.3/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025		35,190,000	2.30/Secured Overnight Finance Rate			(1,338,548)	27,054		(193,632)		4,146,036			69,784		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,214,950	Secured Overnight Finance Rate/3 M Euribor			20,851	(76,342)		(84,537)		(152,021)			11,829		100/100
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			110,599	1,424,276		1,441,951		(215,514)			60,694		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/17/2029		1,623,480	3.83/3.38			6,615	10,584		58,761		(116,022)			15,646		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028		1,070,500	Secured Overnight Finance Rate/3 M Euribor			18,818	(103,402)		(103,678)		(138,201)			8,699		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181409	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	04/15/2029		5,532,500	Secured Overnight Finance Rate/3 M Euribor			95,582	(337,009)		(357,350)		(691,006)			52,065		100/100
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			9,645	(4,193)		136,660		(142,730)			28,010		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,033,992	4.27/2.22			16,847	(41,123)		46,360		(129,246)			25,246		100/100
Currency Swap/Rec:USD 4.3/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		2,079,002	4.30/1.51			50,535	591,209		670,032		(89,459)			38,719		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.61/Pay:EUR 1.7	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			48,709	(188,816)		292,441		(412,705)			81,811		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		1,105,100	Secured Overnight Finance Rate/3M Euribor			18,642	(68,802)		(71,409)		(138,201)			10,031		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2018	06/30/2042		11,401,366	4.45/4.12			56,530	748,893		320,051		(341,774)			233,373		100/100
Currency Swap/Rec:USD 5.74/Pay:EUR 3	BHJYDR9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			125,184	(214,445)		138,188		(689,192)			62,546		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.3	592688C82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			32,037	(127,804)		13,682		(276,402)			33,497		100/100
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034		6,175,523	4.41/3.29			48,959	(413,566)		90,909		(457,184)			91,284		100/100
Currency Swap/Rec:USD 8.56/Pay:EUR 6.5	BMXP0Q1	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/07/2025	05/15/2027		20,439,000	8.56/6.50			159,099	(691,233)		(639,560)		(691,233)			130,150		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			52,431	132,295		366,131		(414,604)			72,534		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BL2764076	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,567,663	6.06/3.44	(34,390)		79,515	(35,462)		201,490		(433,959)			59,859		100/100
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	G4378*AH2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			69,282	(206,003)		882,331		(464,975)			111,955		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			13,654	(88,902)		(40,771)		(138,201)			13,963		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			13,739	(10,581)		(14,482)		(139,909)			6,422		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		3,260,580	Secured Overnight Finance Rate/3M Euribor			54,339	(371,379)		(387,807)		(419,037)			34,788		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,652,850	Secured Overnight Finance Rate/3M Euribor			46,070	(281,905)		(289,416)		(345,503)			24,965		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877522701	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/13/2024	04/25/2030		5,475,000	Secured Overnight Finance Rate/3M Euribor			93,452	(395,642)		(419,032)		(693,677)			58,520		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		541,400	Secured Overnight Finance Rate/3M Euribor			9,174	(45,551)		(46,364)		(69,101)			3,222		100/100
Currency Swap/Rec:USD 3/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			16,016	(87,001)		107,076		(185,990)			33,491		100/100
Currency Swap/Rec:USD 3.3/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			52,269	132,295		297,769		(414,604)			74,799		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.5	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,074,819	4.52/2.50			33,402	(82,518)		85,899		(259,150)			50,660		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.7	F2977#AA3	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			102,799	(259,009)		(64,857)		(691,006)			52,982		100/100
Currency Swap/Rec:USD 4/Pay:JPY 0.9	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			228,556	2,372,226		2,620,542		(406,630)			108,534		100/100
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			73,646	(231,607)		95,616		(552,805)			65,778		100/100
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	Q4822#AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034		3,455,000	3.75/3.75			7,618	147,509		274,560		(213,489)			51,580		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			14,097	(6,740)		(11,683)		(139,995)			6,443		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	Secured Overnight Finance Rate/3 M Euribor			54,676	(249,446)		(261,074)		(410,914)			34,661		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		755,425	Secured Overnight Finance Rate/3 M Euribor			13,410	(51,045)		(50,628)		(94,944)			4,213		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	Secured Overnight Finance Rate/3 M Euribor			26,633	(174,768)		(175,357)		(206,611)			9,804		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		556,150	Secured Overnight Finance Rate/3 M Euribor			9,797	(30,801)		(30,640)		(69,101)			3,719		100/100
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		1,678,560	3.71/2.05			20,354	(152,727)		(153,127)		(215,594)			9,694		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		1,134,864	Secured Overnight Finance Rate/3 M Euribor			18,910	(103,603)		(103,861)		(145,802)			6,043		100/100
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			12,078	(83,519)		(82,975)		(125,940)			10,207		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2760075999	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032		6,890,240	Secured Overnight Finance Rate/3 M Euribor			120,174	(622,732)		(640,719)		(884,488)			89,856		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2760076294	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	04/18/2033		8,610,400	Secured Overnight Finance Rate/3 M Euribor			154,930	(780,815)		(871,661)		(1,105,610)			118,322		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650695	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	Secured Overnight Finance Rate/3 M Euribor			44,332	(214,564)		(228,885)		(331,683)			22,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032		10,804,860	Secured Overnight Finance Rate/3 M Euribor			189,048	(816,768)		(842,870)		(1,368,192)			143,549		100/100
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		3,266,100	7.45/5.65			42,389	(255,605)		(228,116)		(414,604)			41,779		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	Secured Overnight Finance Rate/3 M Euribor			53,173	(287,624)		(299,093)		(415,545)			31,493		100/100
Currency Swap/Rec:USD 3.48/Pay:EUR 2.1	XS2370637246	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		1,555,409	3.48/2.10			15,639	(131,488)		(131,429)		(198,595)			12,994		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	Secured Overnight Finance Rate/3 M Euribor			22,458	(146,127)		(147,713)		(172,752)			10,534		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		537,900	Secured Overnight Finance Rate/3M Euribor			8,946	(49,051)		(49,690)		(69,101)			3,107		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		5,649,280	Secured Overnight Finance Rate/3M Euribor			96,580	(452,227)		(453,050)		(712,943)			49,280		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		3,095,100	Secured Overnight Finance Rate/3M Euribor			53,225	(249,061)		(246,447)		(391,010)			30,135		100/100
Currency Swap/Rec:USD 7.5/Pay:EUR 5.75	XS2799637256	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		3,599,310	7.50/5.75			44,452	(274,566)		(251,947)		(456,064)			47,819		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	Secured Overnight Finance Rate/3M Euribor			17,708	(95,603)		(98,460)		(138,038)			10,147		100/100
Currency Swap/Rec:USD 7.82/Pay:EUR 5.7	XS2441240111	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			80,566	(579,347)		(447,776)		(725,556)			75,424		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737856	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			96,365	(670,732)		(575,043)		(884,488)			88,072		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034		2,420,008	Secured Overnight Finance Rate/3M Euribor			40,571	(233,010)		(258,896)		(312,335)			34,886		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	03/22/2024	03/20/2029		1,419,846	Secured Overnight Finance Rate/3M Euribor			24,001	(120,313)		(122,668)		(181,320)			13,227		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650265	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	Secured Overnight Finance Rate/3M Euribor			48,495	(258,321)		(269,844)		(372,166)			23,217		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		5,879,520	Secured Overnight Finance Rate/3M Euribor			105,220	(459,550)		(488,194)		(746,287)			78,037		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2024	10/15/2028		2,167,400	Secured Overnight Finance Rate/3M Euribor			36,439	(181,299)		(189,586)		(278,248)			18,907		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411228591	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	04/10/2024	02/20/2030		2,149,600	Secured Overnight Finance Rate/3M Euribor			36,529	(198,247)		(204,689)		(276,571)			22,531		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.7	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		6,816,640	7.76/5.70			95,731	(696,332)		(576,847)		(884,488)			87,197		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		20,903,400	Secured Overnight Finance Rate/3M Euribor			367,306	(2,105,076)		(2,211,245)		(2,708,744)			268,732		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		2,785,380	Secured Overnight Finance Rate/3M Euribor			43,754	(266,765)		(273,269)		(359,323)			36,302		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033		3,080,160	Secured Overnight Finance Rate/3M Euribor			51,268	(300,677)		(334,326)		(398,020)			42,997		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		4,192,440	Secured Overnight Finance Rate/3M Euribor			66,981	(409,255)		(423,235)		(541,749)			56,685		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972216	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		11,532,240	Secured Overnight Finance Rate/3M Euribor			203,451	(1,145,900)		(1,234,304)		(1,492,573)			153,984		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		8,346,800	Secured Overnight Finance Rate/3M Euribor			142,761	(692,244)		(731,283)		(1,064,149)			108,785		100/100
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,710,000	7.46/5.65			34,779	(224,755)		(201,078)		(345,503)			35,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		7,584,500	Secured Overnight Finance Rate/3M Euribor			131,570	(632,813)		(681,078)		(967,409)			100,667		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		1,449,210	Secured Overnight Finance Rate/3M Euribor			23,755	(123,818)		(124,641)		(185,190)			10,352		100/100
Currency Swap/Rec:USD 3.52/Pay:EUR 2.2	XS2373707327	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		818,700	3.52/2.20			8,119	(61,726)		(63,877)		(103,651)			6,632		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		7,639,800	Secured Overnight Finance Rate/3M Euribor			135,659	(577,513)		(609,215)		(967,409)			105,022		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650695	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	04/15/2033		3,375,280	Secured Overnight Finance Rate/3M Euribor			62,829	(263,816)		(298,666)		(428,424)			46,357		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2795694749	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		1,040,473	Secured Overnight Finance Rate/3M Euribor			17,483	(80,604)		(82,300)		(131,982)			9,792		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		1,891,400	Secured Overnight Finance Rate/3M Euribor			31,423	(164,167)		(177,714)		(240,820)			24,220		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	10/15/2028		3,156,360	Secured Overnight Finance Rate/3M Euribor			52,802	(249,120)		(258,146)		(403,264)			27,534		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	Secured Overnight Finance Rate/3M Euribor			200,771	(1,325,682)		(1,398,681)		(1,644,594)			170,792		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033		1,714,240	Secured Overnight Finance Rate/3 M Euribor			27,439	(164,003)		(176,749)		(221,122)			23,156		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		12,323,400	Secured Overnight Finance Rate/3 M Euribor			198,936	(1,059,081)		(1,119,632)		(1,575,494)			160,613		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		2,811,900	Secured Overnight Finance Rate/3 M Euribor			46,345	(240,245)		(258,176)		(359,323)			37,983		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854986515	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/15/2033		3,626,040	Secured Overnight Finance Rate/3 M Euribor			61,842	(306,531)		(363,817)		(462,974)			50,617		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2361288140	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	Secured Overnight Finance Rate/3 M Euribor			286,889	(1,461,106)		(1,617,987)		(2,383,971)			258,283		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	Secured Overnight Finance Rate/3 M Euribor			72,444	(331,985)		(358,079)		(557,103)			46,085		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411211191	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/15/2024	10/15/2033		10,644,075	Secured Overnight Finance Rate/3 M Euribor			163,362	(801,468)		(885,671)		(1,347,462)			150,967		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033		13,860,780	Secured Overnight Finance Rate/3 M Euribor			238,455	(1,047,773)		(1,241,615)		(1,755,155)			191,402		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	Secured Overnight Finance Rate/3 M Euribor			205,764	(1,029,622)		(1,099,219)		(1,658,415)			169,144		100/100
Currency Swap/Rec:USD 6.7/Pay:EUR 5.2	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			39,921	(311,767)		(332,732)		(497,524)			50,706		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	Secured Overnight Finance Rate/3 M Euribor			178,389	(859,018)		(1,005,957)		(1,382,012)			153,524		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	Secured Overnight Finance Rate/3 M Euribor			295,079	(1,469,130)		(1,598,011)		(2,294,140)			239,143		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	Secured Overnight Finance Rate/3 M Euribor			54,155	(326,524)		(335,207)		(440,062)			31,754		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	Secured Overnight Finance Rate/3 M Euribor			306,215	(1,548,033)		(1,676,748)		(2,487,622)			260,010		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	Secured Overnight Finance Rate/3 M Euribor			256,377	(1,318,677)		(1,554,746)		(2,059,198)			225,757		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/26/2024	07/21/2029		1,087,000	Secured Overnight Finance Rate/3 M Euribor			17,676	(87,037)		(90,946)		(138,477)			10,606		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		6,920,320	Secured Overnight Finance Rate/3 M Euribor			114,588	(592,652)		(636,739)		(884,488)			91,314		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441240111	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	Secured Overnight Finance Rate/3 M Euribor			30,599	(155,317)		(162,515)		(240,086)			16,469		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2259185036	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	Secured Overnight Finance Rate/3 M Euribor			36,241	(162,493)		(169,046)		(276,274)			21,971		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2864521757	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/13/2024	04/25/2030		8,760,000	Secured Overnight Finance Rate/3 M Euribor			149,452	(633,027)		(670,451)		(1,109,882)			93,632		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763536757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		2,834,325	Secured Overnight Finance Rate/3 M Euribor			47,433	(159,125)		(171,355)		(352,413)			38,927		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2471068473	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2024	04/15/2033		2,333,730	Secured Overnight Finance Rate/3 M Euribor			38,020	(131,464)		(140,991)		(290,223)			32,052		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298990230	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	Secured Overnight Finance Rate/3 M Euribor			9,582	(31,051)		(32,888)		(69,101)			5,050		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2990401601	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			122,954	(460,024)		(521,271)		(901,763)			98,972		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2024	04/20/2029		3,245,400	Secured Overnight Finance Rate/3 M Euribor			53,216	(276,573)		(283,223)		(415,170)			30,601		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256918	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030		2,176,200	Secured Overnight Finance Rate/3 M Euribor			36,923	(171,584)		(178,778)		(276,378)			22,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029		2,176,200	Secured Overnight Finance Rate/3 M Euribor			36,865	(172,124)		(181,239)		(277,474)			21,881		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030		1,088,000	Secured Overnight Finance Rate/3 M Euribor			18,846	(86,446)		(94,232)		(139,309)			11,275		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	01/16/2029		1,075,300	Secured Overnight Finance Rate/3M Euribor			17,836	(99,748)		(106,863)		(140,146)			9,765		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	Secured Overnight Finance Rate/3M Euribor			18,105	(99,091)		(102,189)		(138,229)			10,251		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		11,521,440	Secured Overnight Finance Rate/3M Euribor			204,407	(1,156,700)		(1,261,011)		(1,492,573)			153,662		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737690	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	Secured Overnight Finance Rate/3M Euribor			149,928	(836,815)		(864,921)		(1,105,610)			110,111		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	Secured Overnight Finance Rate/3M Euribor			91,739	(501,129)		(538,208)		(663,366)			68,546		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029		2,940,850	Secured Overnight Finance Rate/3M Euribor			48,020	(285,351)		(299,535)		(377,000)			29,599		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		9,733,500	Secured Overnight Finance Rate/3M Euribor			166,505	(831,616)		(935,168)		(1,243,811)			135,873		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	Secured Overnight Finance Rate/3M Euribor			94,615	(568,615)		(589,088)		(765,602)			63,069		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		9,341,100	Secured Overnight Finance Rate/3M Euribor			158,464	(907,063)		(1,064,048)		(1,206,497)			130,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256918	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		12,978,000	Secured Overnight Finance Rate/3M Euribor			211,822	(1,108,822)		(1,206,148)		(1,658,415)			169,315		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	Secured Overnight Finance Rate/3M Euribor			48,449	(227,653)		(251,170)		(362,754)			30,711		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	Secured Overnight Finance Rate/3M Euribor			48,363	(229,972)		(254,725)		(363,325)			31,320		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	Secured Overnight Finance Rate/3M Euribor			127,289	(649,613)		(724,763)		(967,409)			103,350		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	Secured Overnight Finance Rate/3M Euribor			137,064	(788,775)		(873,264)		(1,160,890)			122,544		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294519	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	Secured Overnight Finance Rate/3 M Euribor			48,253	(173,615)		(183,705)		(373,143)			41,147		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294782	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	Secured Overnight Finance Rate/3 M Euribor			137,476	(480,989)		(553,069)		(1,036,509)			118,051		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727890	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		7,010,640	Secured Overnight Finance Rate/3 M Euribor			117,041	(384,941)		(437,077)		(870,668)			97,864		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727544	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	Secured Overnight Finance Rate/3 M Euribor			39,125	(130,384)		(139,974)		(283,312)			21,420		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3	XS2766727627	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		4,443,600	4.25/3.00			41,586	(252,007)		(272,366)		(552,805)			44,830		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	Secured Overnight Finance Rate/3 M Euribor			118,875	(465,972)		(548,056)		(912,128)			103,279		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988634056	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/11/2024	01/22/2031		1,021,914	Secured Overnight Finance Rate/3 M Euribor			17,549	(68,323)		(75,275)		(130,302)			11,780		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3019793044	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			30,036	(80,853)		(99,528)		(207,302)			23,828		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			222,524	(627,921)		(664,306)		(1,589,314)			173,874		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566264	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	Secured Overnight Finance Rate/3 M Euribor			468,324	(1,337,744)		(1,397,216)		(3,385,930)			357,406		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	Secured Overnight Finance Rate/3 M Euribor			39,028	(111,780)		(118,216)		(279,145)			21,778		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877661	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/18/2025	01/20/2033		10,104,183	Secured Overnight Finance Rate/3 M Euribor			115,051	(1,247,448)		(1,429,938)		(1,247,448)			136,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006147873	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2025	01/15/2034		5,237,500	Secured Overnight Finance Rate/3 M Euribor			72,164	(632,009)		(798,352)		(632,009)			75,439		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		7,256,930	Secured Overnight Finance Rate/3 M Euribor			91,311	(931,036)		(1,187,051)		(931,036)			104,526		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3004566009	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/28/2025	01/25/2034		7,573,275	Secured Overnight Finance Rate/3 M Euribor			93,160	(966,861)		(1,196,378)		(966,861)			109,263		100/100

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Currency Swap/Rec:USD 6.13/Pay:EUR 4.5	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		19,126,625	6.13/4.50			149,292	(1,414,801)		(1,345,521)		(1,414,801)			218,307		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	Secured Overnight Finance Rate/3 M Euribor			23,364	(88,487)		(91,053)		(176,207)			12,312		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 3	XS2320698728	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027		4,877,100	4.59/3.00			57,367	(392,495)		(409,890)		(595,888)			33,382		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441621773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	Secured Overnight Finance Rate/3 M Euribor			65,658	(305,336)		(303,324)		(479,152)			39,391		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	Secured Overnight Finance Rate/3 M Euribor			78,070	(393,777)		(423,531)		(567,895)			51,486		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		1,081,600	Secured Overnight Finance Rate/3 M Euribor			18,240	(92,302)		(98,020)		(138,201)			9,435		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	Secured Overnight Finance Rate/3 M Euribor			18,185	(89,911)		(92,387)		(136,753)			11,554		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	Secured Overnight Finance Rate/3 M Euribor			37,694	(224,721)		(246,114)		(279,516)			25,238		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033		1,948,856	Secured Overnight Finance Rate/3 M Euribor			31,619	(187,645)		(198,441)		(251,526)			27,229		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		11,105,120	Secured Overnight Finance Rate/3 M Euribor			202,616	(1,103,459)		(1,248,827)		(1,437,293)			153,349		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411228591	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	Secured Overnight Finance Rate/3 M Euribor			255,520	(1,266,027)		(1,498,023)		(2,073,018)			231,987		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	Secured Overnight Finance Rate/3 M Euribor			245,919	(1,213,045)		(1,334,839)		(1,907,177)			205,833		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	10/15/2029		1,113,480	Secured Overnight Finance Rate/3 M Euribor			18,395	(97,077)		(106,799)		(142,988)			11,196		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988590761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			163,984	(598,943)		(695,189)		(1,181,620)			133,974		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3006391430	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	Secured Overnight Finance Rate/3 M Euribor			80,912	(240,221)		(247,132)		(554,735)			58,797		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	Secured Overnight Finance Rate/3M Euribor			46,535	(128,854)		(141,473)		(318,554)			36,550		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2025	01/26/2034		5,245,000	Secured Overnight Finance Rate/3M Euribor			73,282	(624,509)		(785,017)		(624,509)			75,684		100/100
Currency Swap/Rec:USD 6.69/Pay:EUR 4.6	XS2332238836	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/03/2025	04/25/2033		2,461,920	6.69/4.60			28,147	(355,444)		(287,400)		(355,444)			33,874		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2025	10/15/2033		8,008,000	Secured Overnight Finance Rate/3M Euribor			100,978	(1,031,044)		(1,189,225)		(1,031,044)			113,579		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2995376253	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/18/2025	07/15/2033		14,186,399	Secured Overnight Finance Rate/3M Euribor			174,144	(1,757,535)		(2,080,112)		(1,757,535)			198,033		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3043418402	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/03/2025	07/15/2033		1,846,985	Secured Overnight Finance Rate/3M Euribor			17,984	(107,562)		(129,290)		(107,562)			25,783		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	Secured Overnight Finance Rate/3M Euribor			171,060	(945,559)		(1,082,554)		(1,409,652)			151,465		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	01/15/2029		1,642,800	Secured Overnight Finance Rate/3M Euribor			27,462	(118,053)		(123,391)		(207,302)			14,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		7,202,520	Secured Overnight Finance Rate/3M Euribor			123,479	(404,364)		(468,196)		(895,544)			102,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		7,360,523	Secured Overnight Finance Rate/3M Euribor			117,938	(475,272)		(522,937)		(922,493)			101,091		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877661	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030		1,080,432	Secured Overnight Finance Rate/3M Euribor			18,586	(59,427)		(63,373)		(134,193)			11,514		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2995376253	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	Secured Overnight Finance Rate/3M Euribor			39,624	(136,337)		(145,745)		(305,027)			32,495		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006147873	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3M Euribor			40,207	(125,137)		(128,988)		(289,511)			22,587		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3M Euribor			235,121	(646,822)		(746,991)		(1,658,415)			187,613		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		4,478,520	Secured Overnight Finance Rate/3M Euribor			78,087	(218,873)		(229,987)		(559,138)			47,725		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708742668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	Secured Overnight Finance Rate/3M Euribor			19,378	(71,559)		(80,971)		(140,279)			13,015		100/100
Currency Swap/Rec:USD 6.63/Pay:EUR 4.7	XS2670473912	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/27/2025	04/26/2033		3,120,419	6.63/4.70			35,298	(364,895)		(301,120)		(364,895)			42,942		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1850278489	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	Secured Overnight Finance Rate/3M Euribor			263,039	(1,274,426)		(1,502,540)		(1,990,097)			218,181		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783752	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	Secured Overnight Finance Rate/3M Euribor			15,502	(77,781)		(81,283)		(120,320)			9,465		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2342229452	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029		2,184,800	Secured Overnight Finance Rate/3M Euribor			36,283	(162,278)		(169,323)		(275,012)			21,272		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	Secured Overnight Finance Rate/3M Euribor			45,828	(205,308)		(221,956)		(347,363)			24,783		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233449	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/09/2024	10/15/2029		1,310,640	Secured Overnight Finance Rate/3M Euribor			21,925	(97,996)		(103,213)		(165,821)			13,178		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			15,836	(52,229)		(54,774)		(114,569)			8,360		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2444281856	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3M Euribor			88,103	(302,608)		(359,628)		(587,355)			66,469		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2991887956	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	Secured Overnight Finance Rate/3M Euribor			75,350	(263,309)		(278,696)		(561,945)			49,876		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	Secured Overnight Finance Rate/3M Euribor			15,672	(43,904)		(44,540)		(110,807)			8,638		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2025	04/15/2033		9,753,920	Secured Overnight Finance Rate/3M Euribor			126,097	(1,222,062)		(1,408,976)		(1,222,062)			133,963		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/13/2025	04/15/2033		3,595,245	Secured Overnight Finance Rate/3M Euribor			45,269	(454,716)		(530,495)		(454,716)			49,378		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		7,989,120	Secured Overnight Finance Rate/3 M Euribor			91,859	(462,973)		(564,542)		(462,973)			116,770		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3037636787	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	Secured Overnight Finance Rate/3 M Euribor			132,075	(655,219)		(757,562)		(655,219)			168,102		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		1,697,049	Secured Overnight Finance Rate/3 M Euribor			14,511	(57,934)		(71,723)		(57,934)			24,444		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3067928146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2025	04/21/2033		5,109,750	Secured Overnight Finance Rate/3 M Euribor			48,029	(172,808)		(194,447)		(172,808)			70,255		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.7	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	07/15/2033		3,055,860	6.47/4.70			13,222	(113,675)		(42,827)		(113,675)			42,658		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447764	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2025	04/15/2034		4,335,660	Secured Overnight Finance Rate/3 M Euribor			5,870	(101,689)		(113,523)		(101,689)			63,370		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50450236	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/07/2025	01/26/2034		2,090,160	Secured Overnight Finance Rate/3 M Euribor			739	(22,863)		(23,391)		(22,863)			30,161		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50451985	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		9,600,930	Secured Overnight Finance Rate/3 M Euribor				92,325		4,661		92,325			136,172		100/100
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	76134KAG9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			202,190	(2,222,545)		(6,327,407)		(3,455,030)			632,682		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	Secured Overnight Finance Rate/3 M Euribor			26,170	(183,438)		(188,524)		(203,199)			14,832		100/100
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	XS2303069319	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(82,479)	(1,495,508)		(1,623,656)		(1,394,926)			289,601		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		3,133,200	Secured Overnight Finance Rate/3 M Euribor			60,019	(151,834)		(146,593)		(373,394)			25,380		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		5,683,716	Secured Overnight Finance Rate/3 M Euribor			103,171	(655,354)		(751,371)		(746,287)			75,438		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459521394	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033		7,024,380	Secured Overnight Finance Rate/3 M Euribor			133,682	(723,372)		(808,822)		(912,128)			96,475		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357557342	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		539,650	Secured Overnight Finance Rate/3 M Euribor			9,162	(46,331)		(46,483)		(67,169)			3,855		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459521394	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	Secured Overnight Finance Rate/3 M Euribor			98,592	(496,900)		(503,443)		(738,324)			52,993		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		8,815,000	Secured Overnight Finance Rate/3 M Euribor			162,611	(810,995)		(897,339)		(1,133,250)			121,068		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		18,271,350	Secured Overnight Finance Rate/3 M Euribor			290,847	(1,802,371)		(1,973,440)		(2,363,241)			246,809		100/100
Currency Swap/Rec:USD 3.38/Pay:EUR 1.8	XS2398804521	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	12/28/2026		2,710,000	3.38/1.80			31,383	(217,667)		(227,954)		(330,147)			15,112		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	Secured Overnight Finance Rate/3 M Euribor			98,010	(515,953)		(520,707)		(742,984)			52,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2390490287	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	Secured Overnight Finance Rate/3 M Euribor			92,540	(487,160)		(524,898)		(687,100)			50,884		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2777378766	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	02/09/2024	01/16/2029		2,156,000	Secured Overnight Finance Rate/3 M Euribor			36,558	(192,248)		(205,305)		(277,371)			19,579		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650265	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		9,145,080	Secured Overnight Finance Rate/3 M Euribor			160,244	(715,695)		(743,372)		(1,160,890)			116,982		100/100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		10,943,100	7.48/5.65			137,147	(942,656)		(848,366)		(1,399,287)			140,128		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2361288140	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	Secured Overnight Finance Rate/3 M Euribor			70,714	(394,682)		(406,167)		(553,349)			41,953		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411211191	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029		2,125,400	Secured Overnight Finance Rate/3 M Euribor			35,885	(223,524)		(238,656)		(278,104)			20,232		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		9,775,552	Secured Overnight Finance Rate/3 M Euribor			181,210	(977,389)		(1,108,264)		(1,265,923)			134,844		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366820301	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	04/21/2030		838,875	Secured Overnight Finance Rate/3 M Euribor			9,256	(40,223)		(47,139)		(40,223)			8,956		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036677923	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/10/2025	07/15/2033		14,006,160	Secured Overnight Finance Rate/3 M Euribor			154,865	(785,003)		(881,981)		(785,003)			195,517		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395174639	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2025	07/15/2031		710,450	Secured Overnight Finance Rate/3 M Euribor			7,514	(23,239)		(26,354)		(23,239)			8,549		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3079940386	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	10/15/2033		1,018,800	Secured Overnight Finance Rate/3M Euribor			8,116	(37,712)		(41,966)		(37,712)			14,450		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3079940626	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/30/2025	04/15/2034		1,866,810	Secured Overnight Finance Rate/3M Euribor			15,330	(70,128)		(81,517)		(70,128)			27,285		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		2,354,000	7.73/5.65			11,599	(228,584)		(177,387)		(228,584)			30,363		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446475	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/22/2025	10/25/2033		3,506,969	Secured Overnight Finance Rate/3M Euribor			16,051	(15,911)		(21,876)		(15,911)			49,825		100/100
Currency Swap/Rec:USD 5.49/Pay:EUR 4.2	50458823	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		11,822,000	5.49/4.20			832	82,896		(99,807)		82,896			261,380		100/100
Currency Swap/Rec:USD 5.77/Pay:EUR 4.5	50447069	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/24/2025	04/28/2034		18,780,800	5.77/4.50			42,435	(1,629)		(127,047)		(1,629)			275,073		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50458821	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		3,360,960	Secured Overnight Finance Rate/3M Euribor				(19,877)		(5,489)		(19,877)			49,124		100/100
Currency Swap/Rec:USD 7.1/Pay:EUR 5.88	50225783	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2025	11/06/2031		49,266,000	7.10/5.88			543,984	(37,876)		(535,164)		(37,876)			608,595		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,890,000	Secured Overnight Finance Rate/3M Euribor			32,285	(217,274)		(223,280)		(241,026)			14,573		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	01/15/2033		9,790,500	Secured Overnight Finance Rate/3M Euribor			162,975	(950,702)		(1,050,043)		(1,264,541)			132,250		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.5	XS2848257304	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			56,374	(533,469)		(583,969)		(704,826)			71,075		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033		9,736,200	Secured Overnight Finance Rate/3M Euribor			160,020	(828,916)		(948,013)		(1,243,811)			131,640		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129522	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033		16,879,200	Secured Overnight Finance Rate/3M Euribor			285,701	(1,433,668)		(1,707,750)		(2,155,939)			235,829		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	Secured Overnight Finance Rate/3M Euribor			142,977	(710,135)		(775,746)		(1,133,250)			121,762		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	Secured Overnight Finance Rate/3M Euribor			154,133	(774,016)		(855,427)		(1,243,811)			134,522		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.2	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			52,453	(395,558)		(421,857)		(621,905)			64,864		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2342229452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	Secured Overnight Finance Rate/3M Euribor			473,528	(2,480,851)		(2,633,795)		(3,869,634)			396,057		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	Secured Overnight Finance Rate/3M Euribor			23,233	(104,793)		(109,736)		(172,586)			14,650		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	Secured Overnight Finance Rate/3M Euribor			23,421	(106,906)		(111,889)		(176,106)			14,855		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030		3,276,900	Secured Overnight Finance Rate/3M Euribor			54,736	(244,805)		(261,224)		(414,604)			34,994		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	Secured Overnight Finance Rate/3M Euribor			27,158	(122,530)		(129,506)		(207,987)			13,689		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440090	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3M Euribor			85,086	(302,608)		(333,983)		(587,355)			64,365		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2991888178	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	Secured Overnight Finance Rate/3M Euribor			133,332	(457,484)		(499,598)		(976,352)			91,448		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	Secured Overnight Finance Rate/3M Euribor			31,361	(89,376)		(92,709)		(223,133)			19,641		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980877828	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/18/2025	07/20/2033		5,483,625	Secured Overnight Finance Rate/3M Euribor			63,052	(679,360)		(794,265)		(679,360)			76,615		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989699041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2025	07/15/2033		9,217,120	Secured Overnight Finance Rate/3M Euribor			124,909	(1,113,216)		(1,324,663)		(1,113,216)			128,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3006391604	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/28/2025	07/15/2033		9,369,000	Secured Overnight Finance Rate/3M Euribor			112,611	(1,196,116)		(1,419,147)		(1,196,116)			130,785		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439251	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2025	04/15/2033		9,061,080	Secured Overnight Finance Rate/3M Euribor			113,220	(799,695)		(944,219)		(799,695)			124,447		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672700	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	Secured Overnight Finance Rate/3M Euribor			193,581	(981,254)		(1,102,476)		(981,254)			244,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675711	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/10/2025	07/15/2033		17,507,700	Secured Overnight Finance Rate/3M Euribor			193,581	(981,254)		(1,102,476)		(981,254)			244,396		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		1,188,390	Secured Overnight Finance Rate/3M Euribor			7,845	(44,207)		(47,185)		(44,207)			16,855		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.33/Pay:EUR 4.6	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		2,568,150	6.33/4.60			9,352	(73,129)		(16,293)		(73,129)			35,850		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		12,840,000	Secured Overnight Finance Rate/3M Euribor			98,695	(1,246,822)		(1,261,414)		(1,246,822)			165,616		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	Secured Overnight Finance Rate/3M Euribor			114,824	(578,716)		(705,677)		(578,716)			145,962		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037637322	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		11,670,750	Secured Overnight Finance Rate/3M Euribor			132,075	(655,219)		(757,562)		(655,219)			168,102		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		5,589,875	Secured Overnight Finance Rate/3M Euribor			46,099	(203,331)		(240,462)		(203,331)			78,031		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3067928492	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/07/2025	07/21/2033		3,406,800	Secured Overnight Finance Rate/3M Euribor			32,299	(114,905)		(130,862)		(114,905)			47,607		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		2,033,376	Secured Overnight Finance Rate/3M Euribor			13,876	(73,778)		(79,821)		(73,778)			29,720		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446480	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/31/2025	10/15/2034		4,963,350	Secured Overnight Finance Rate/3M Euribor			15,454	(143,123)		(180,268)		(143,123)			74,643		100/100
Currency Swap/Rec:USD 5.6/Pay:EUR 4.34	50445125	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/24/2025	07/15/2035		23,402,000	5.60/4.34			4,030	(76,036)		(248,916)		(76,036)			366,197		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50458820	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		5,434,688	Secured Overnight Finance Rate/3M Euribor				(23,956)		(7,517)		(23,956)			78,279		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2662912562	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,888,560	Secured Overnight Finance Rate/3M Euribor			32,341	(214,316)		(230,353)		(235,380)			16,008		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			41,490	414,519		138,887		(411,669)			127,534		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708742668	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		6,013,500	Secured Overnight Finance Rate/3M Euribor			106,711	(677,740)		(706,631)		(787,747)			75,444		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719264132	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		2,220,750	Secured Overnight Finance Rate/3M Euribor			37,439	(245,313)		(248,992)		(291,548)			18,553		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366712672	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	Secured Overnight Finance Rate/3M Euribor			77,072	(479,821)		(499,274)		(567,446)			34,248		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	Secured Overnight Finance Rate/3M Euribor			35,211	(250,613)		(255,030)		(268,797)			22,283		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	Secured Overnight Finance Rate/3M Euribor			16,345	(99,722)		(99,141)		(124,381)			6,876		100/100
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	XS2332238836	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			615,879	(4,922,476)		(5,104,616)		(5,804,451)			1,177,262		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,546,736	Secured Overnight Finance Rate/3M Euribor			44,206	(270,628)		(277,839)		(331,683)			23,967		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303069319	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	11/15/2029		6,643,260	Secured Overnight Finance Rate/3M Euribor			117,319	(543,767)		(543,175)		(851,679)			67,493		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	Secured Overnight Finance Rate/3M Euribor			253,433	(1,336,343)		(1,520,783)		(1,768,976)			185,992		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030		3,144,036	Secured Overnight Finance Rate/3M Euribor			52,228	(304,898)		(317,094)		(402,794)			32,655		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	Secured Overnight Finance Rate/3M Euribor			150,972	(898,111)		(958,831)		(1,186,596)			119,657		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129878	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	Secured Overnight Finance Rate/3M Euribor			48,603	(252,545)		(276,918)		(381,435)			26,060		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/30/2024	04/20/2029		1,146,072	Secured Overnight Finance Rate/3M Euribor			18,471	(98,342)		(103,215)		(146,653)			10,806		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	Secured Overnight Finance Rate/3M Euribor			28,405	(123,187)		(137,504)		(208,057)			19,329		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	Secured Overnight Finance Rate/3M Euribor			18,250	(82,207)		(86,899)		(138,559)			10,978		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		14,238,900	Secured Overnight Finance Rate/3M Euribor			241,416	(1,024,266)		(1,071,601)		(1,802,565)			139,133		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2861759459	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	Secured Overnight Finance Rate/3M Euribor			54,584	(172,196)		(192,063)		(383,204)			29,034		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	01/20/2031		1,108,800	Secured Overnight Finance Rate/3 M Euribor			19,054	(65,484)		(69,467)		(139,316)			12,775		100/100
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	XS2662912562	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			62,956	(323,200)		(369,200)		(787,747)			84,521		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		6,420,600	Secured Overnight Finance Rate/3 M Euribor			49,550	(622,811)		(650,166)		(622,811)			85,912		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447763	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		6,020,175	Secured Overnight Finance Rate/3 M Euribor			8,058	(142,810)		(161,834)		(142,810)			85,386		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 5	50446481	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/15/2033		4,685,040	6.46/5.00			8,008	(69,262)		(46,151)		(69,262)			65,400		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447759	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		4,291,743	Secured Overnight Finance Rate/3 M Euribor			8,253	(45,825)		(45,916)		(45,825)			59,910		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	XS2650751261	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			108,792	(1,317,027)		(2,846,214)		(2,073,018)			343,273		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	Secured Overnight Finance Rate/3 M Euribor			29,994	(169,172)		(173,323)		(217,009)			15,093		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	Secured Overnight Finance Rate/3 M Euribor			160,009	(880,953)		(932,760)		(1,115,799)			103,260		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	Secured Overnight Finance Rate/3 M Euribor			36,952	(242,544)		(262,708)		(271,916)			23,566		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2670473912	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(114,152)	(5,763,529)		(5,962,136)		(4,167,440)			365,393		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		2,217,900	Secured Overnight Finance Rate/3 M Euribor			40,475	(129,904)		(132,080)		(276,402)			19,339		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/12/2024	04/15/2032		18,088,560	Secured Overnight Finance Rate/3 M Euribor			314,126	(1,632,990)		(1,637,764)		(2,321,780)			231,385		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125923404	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028		3,234,900	Secured Overnight Finance Rate/3 M Euribor			54,359	(285,256)		(286,029)		(411,870)			27,025		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	06/14/2024	04/15/2032		17,957,520	Secured Overnight Finance Rate/3 M Euribor			281,445	(1,764,030)		(1,872,678)		(2,321,780)			229,709		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	Secured Overnight Finance Rate/3M Euribor			18,317	(69,402)		(71,414)		(138,201)			9,657		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/05/2025	10/15/2033		8,023,400	Secured Overnight Finance Rate/3M Euribor			104,009	(1,015,644)		(1,206,768)		(1,015,644)			113,798		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2980878123	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2025	01/20/2034		6,995,470	Secured Overnight Finance Rate/3M Euribor			82,800	(869,672)		(1,061,825)		(869,672)			100,844		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3019793044	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2025	10/25/2033		6,437,995	Secured Overnight Finance Rate/3M Euribor			77,312	(826,109)		(975,321)		(826,109)			91,467		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3025439095	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/26/2025	01/15/2033		12,924,000	Secured Overnight Finance Rate/3M Euribor			160,388	(1,162,822)		(1,335,837)		(1,162,822)			174,577		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3037638304	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	01/15/2034		9,336,600	Secured Overnight Finance Rate/3M Euribor			105,660	(524,175)		(606,049)		(524,175)			134,481		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.1	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		1,842,750	6.75/5.10			9,474	(64,840)		(42,217)		(64,840)			24,892		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3067928658	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2025	01/21/2034		2,839,250	Secured Overnight Finance Rate/3M Euribor			28,161	(95,505)		(114,940)		(95,505)			40,936		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		2,350,740	Secured Overnight Finance Rate/3M Euribor			21,745	(114,454)		(129,730)		(114,454)			32,815		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		3,870,702	Secured Overnight Finance Rate/3M Euribor			21,942	(108,825)		(117,326)		(108,825)			54,032		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		5,023,920	Secured Overnight Finance Rate/3M Euribor			29,623	(141,248)		(158,060)		(141,248)			73,430		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076314312	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		9,723,060	Secured Overnight Finance Rate/3M Euribor			54,611	(313,801)		(346,555)		(313,801)			137,905		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50450235	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2025	07/26/2033		3,836,910	Secured Overnight Finance Rate/3M Euribor			1,345	(36,966)		(32,422)		(36,966)			53,664		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	Secured Overnight Finance Rate/3M Euribor			31,738	(209,810)		(212,260)		(243,118)			12,702		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.18/Pay:EUR 5.5	XS2411229136	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/12/2024	04/15/2032		4,306,160	7.18/5.50			49,928	(389,447)		(386,213)		(552,805)			55,084		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		17,664,440	Secured Overnight Finance Rate/3M Euribor			320,642	(1,587,550)		(1,737,957)		(2,266,500)			242,608		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029		2,142,740	Secured Overnight Finance Rate/3M Euribor			36,214	(206,066)		(222,222)		(278,213)			19,922		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	02/15/2024	08/21/2031		18,764,160	Secured Overnight Finance Rate/3M Euribor			348,305	(1,661,732)		(1,821,353)		(2,404,701)			227,758		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		10,222,000	Secured Overnight Finance Rate/3M Euribor			182,309	(930,067)		(955,589)		(1,312,912)			133,225		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303745	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		7,497,000	Secured Overnight Finance Rate/3M Euribor			117,689	(720,313)		(751,591)		(967,409)			97,710		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	01/15/2033		3,750,250	Secured Overnight Finance Rate/3M Euribor			60,085	(358,406)		(374,828)		(483,704)			50,658		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		4,700,080	7.65/5.65			65,995	(465,088)		(387,399)		(608,085)			60,499		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2025	10/26/2033		6,749,463	Secured Overnight Finance Rate/3M Euribor			93,481	(792,857)		(928,326)		(792,857)			95,908		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2989698746	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/18/2025	01/15/2034		6,927,124	Secured Overnight Finance Rate/3M Euribor			86,734	(858,193)		(1,014,504)		(858,193)			99,776		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3004566264	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2025	01/15/2034		4,334,000	Secured Overnight Finance Rate/3M Euribor			48,712	(361,607)		(455,825)		(361,607)			62,426		100/100
Currency Swap/Rec:USD 5.99/Pay:EUR 4.5	BT6M5G3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/08/2025	08/19/2034		19,108,250	5.99/4.50			136,323	(1,408,453)		(1,474,606)		(1,408,453)			284,873		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		9,986,400	Secured Overnight Finance Rate/3M Euribor			114,824	(578,716)		(705,677)		(578,716)			145,962		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		6,942,624	Secured Overnight Finance Rate/3M Euribor			49,777	(382,523)		(449,253)		(382,523)			99,999		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		4,740,540	Secured Overnight Finance Rate/3M Euribor			33,283	(189,848)		(209,644)		(189,848)			69,288		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		7,938,576	Secured Overnight Finance Rate/3 M Euribor			45,539	(231,781)		(247,772)		(231,781)			112,595		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		6,634,620	Secured Overnight Finance Rate/3 M Euribor			51,700	(643,571)		(702,100)		(643,571)			91,781		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446477	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/21/2025	10/15/2033		3,157,650	Secured Overnight Finance Rate/3 M Euribor			14,087	(11,885)		(9,052)		(11,885)			44,786		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50446474	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2025	04/25/2033		876,975	Secured Overnight Finance Rate/3 M Euribor			3,997	(3,451)		(2,567)		(3,451)			12,066		100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.88	50456229	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2025	09/02/2035		3,171,960	5.16/3.88			2,447	2,442		(13,271)		2,439			49,974		100/100
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	XS2320698728	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(86,026)	(1,491,008)		(1,650,175)		(1,394,926)			257,804		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029		2,990,505	Secured Overnight Finance Rate/3 M Euribor			52,288	(351,241)		(383,914)		(388,970)			28,478		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	06/15/2029		630,840	Secured Overnight Finance Rate/3 M Euribor			10,651			(73,548)					6,075		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	Secured Overnight Finance Rate/3 M Euribor			55,774	(350,683)		(376,675)		(396,956)			34,005		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	Secured Overnight Finance Rate/3 M Euribor			190,469	(860,032)		(872,986)		(1,392,809)			115,092		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		29,278,080	Secured Overnight Finance Rate/3 M Euribor			517,578	(2,652,049)		(2,690,971)		(3,759,073)			388,599		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727627	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	Secured Overnight Finance Rate/3 M Euribor			412,885	(2,102,769)		(2,141,187)		(2,998,966)			251,742		100/100
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		2,393,775	4.59/2.65			32,737	(247,504)		(223,385)		(310,953)			19,136		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809809275	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033		4,286,800	Secured Overnight Finance Rate/3 M Euribor			71,077	(408,807)		(450,700)		(552,805)			59,841		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(35,260)	(1,568,021)		(522,650)		(3,719,803)			783,181		100/100
Currency Swap/Rec:USD 7.34/Pay:PEN 10.1	224939AA6	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(1,376,953)	(5,212,757)		(11,170,084)		(5,071,502)			1,316,078		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		6,424,110	Secured Overnight Finance Rate/3M Euribor			43,461	(231,913)		(260,750)		(231,913)			89,676		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		102,557,580	6.78/6.88			(63,804)	91,399		3,292,994		91,399			1,600,561		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		51,320,700	6.76/6.88			(33,223)	87,610		1,660,831		87,610			800,935		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446482	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2025	01/15/2035		8,847,225	Secured Overnight Finance Rate/3M Euribor			27,758	(133,124)		(163,768)		(133,124)			134,892		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50446483	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/01/2025	04/15/2035		3,711,396	Secured Overnight Finance Rate/3M Euribor			11,952	(62,698)		(79,132)		(62,698)			57,332		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50447761	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		8,097,498	Secured Overnight Finance Rate/3M Euribor			15,729	(96,337)		(116,251)		(96,337)			116,634		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3043418667	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2025	01/15/2034		5,539,000	Secured Overnight Finance Rate/3M Euribor			55,248	(330,509)		(423,041)		(330,509)			79,782		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		509,310	Secured Overnight Finance Rate/3M Euribor			3,362	(18,946)		(20,222)		(18,946)			7,224		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	76134KAG9	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	Secured Overnight Finance Rate/3M Euribor			25,618	(116,732)		(119,865)		(190,633)			13,870		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2366712672	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,922,950	Secured Overnight Finance Rate/3M Euribor			291,459	(805,151)		(852,605)		(1,969,367)			153,454		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357557342	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	03/26/2025	07/15/2033		1,940,760	Secured Overnight Finance Rate/3M Euribor			20,743	(172,263)		(202,224)		(172,263)			27,092		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2025	01/15/2034		5,985,120	Secured Overnight Finance Rate/3M Euribor			64,761	(530,035)		(648,074)		(530,035)			86,208		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	XS2988521444	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(99,469)	(1,596,809)		(1,755,418)		(1,487,921)			213,982		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.3	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			54,278	425,767		(512,680)		(515,249)			298,325		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2708724922	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	Secured Overnight Finance Rate/3M Euribor			31,935	(206,415)		(210,064)		(244,314)			17,314		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125923404	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		9,174,263	Secured Overnight Finance Rate/3M Euribor			157,884	(1,126,726)		(1,202,711)		(1,212,716)			115,149		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719264132	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032		6,383,400	Secured Overnight Finance Rate/3M Euribor			120,396	(660,011)		(748,830)		(829,207)			84,725		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	Secured Overnight Finance Rate/3M Euribor			73,100	(333,519)		(342,471)		(544,666)			39,628		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/15/2032		14,953,400	Secured Overnight Finance Rate/3M Euribor			259,731	(1,481,225)		(1,534,708)		(1,934,817)			192,478		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760538	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			23,538	(3,555,027)		(2,372,204)		(4,649,754)			609,158		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	Secured Overnight Finance Rate/3M Euribor			310,791	(1,569,779)		(1,633,346)		(2,225,040)			201,306		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.5	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			88,099	(630,412)		(597,719)		(884,488)			74,136		100/100
Currency Swap/Rec:USD 7.52/Pay:EUR 5.7	XS2357557342	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032		4,307,600	7.52/5.70			54,570	(388,007)		(355,406)		(552,805)			54,042		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	Secured Overnight Finance Rate/3M Euribor			562,887	(2,851,936)		(3,106,463)		(4,664,291)			488,475		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		26,516,160	Secured Overnight Finance Rate/3M Euribor			437,822	(2,009,654)		(2,179,880)		(3,358,290)			341,312		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		9,819,900	Secured Overnight Finance Rate/3M Euribor			164,285	(745,216)		(817,491)		(1,243,811)			131,120		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.5	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		4,168,710	7.12/5.50			45,302	(409,507)		(434,066)		(538,985)			53,325		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		14,093,640	Secured Overnight Finance Rate/3M Euribor			227,664	(1,401,864)		(1,609,373)		(1,824,256)			196,738		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439406	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	04/15/2033		7,226,418	Secured Overnight Finance Rate/3M Euribor			85,599	(550,682)		(596,267)		(550,682)			99,250		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.89	XS2650751261	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			24,354	(320,516)		(326,492)		(247,823)			5,198		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	Secured Overnight Finance Rate/3M Euribor			95,576	(273,009)		(285,146)		(691,006)			72,940		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		1,940,940	Secured Overnight Finance Rate/3 M Euribor			25,065	(172,083)		(213,660)		(172,083)			27,529		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		665,190	Secured Overnight Finance Rate/3 M Euribor			11,212	(37,978)		(41,196)		(82,783)			6,488		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	Secured Overnight Finance Rate/3 M Euribor			24,085	(93,732)		(97,948)		(179,662)			13,479		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521444	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	07/20/2033		10,517,000	Secured Overnight Finance Rate/3 M Euribor			145,866	(1,222,018)		(1,451,110)		(1,222,018)			146,939		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2025	01/15/2034		7,369,320	Secured Overnight Finance Rate/3 M Euribor			51,326	(272,781)		(315,854)		(272,781)			106,145		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		102,664,260	6.79/6.88			(60,595)	198,079		3,387,399		198,079			1,602,226		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	50442235	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		13,566,316	6.77/5.89			22,861	217,412		177,493		217,412			148,781		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	50442235	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		7,303,535	6.77/5.89			12,307	117,046		95,555		117,046			80,097		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931225	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	Secured Overnight Finance Rate/3 M Euribor			18,946	(82,125)		(91,670)		(138,705)			12,886		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		256,755,900	6.75/6.88			(170,528)	590,448		7,902,143		590,448			4,007,051		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/23/2025	04/15/2034		968,544	Secured Overnight Finance Rate/3 M Euribor			6,609	(35,142)		(38,021)		(35,142)			14,156		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/06/2025	01/15/2034		5,694,000	Secured Overnight Finance Rate/3 M Euribor			32,853	(175,509)		(199,679)		(175,509)			82,015		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	50450446	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		13,032,800	6.33/6.49			(341)	(197,163)		(148,384)		(197,163)			147,930		100/100
Currency Swap/Rec:USD 6.55/Pay:CAD 6.3	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			12,062	94,615		(113,929)		(114,500)			66,294		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3029439661	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	10/15/2033		9,674,000	Secured Overnight Finance Rate/3 M Euribor			117,864	(597,641)		(673,322)		(597,641)			137,209		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.89	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			43,291	(590,626)		(598,320)		(440,736)			9,180		100/100
Currency Swap/Rec:USD 7.5/Pay:EUR 5.75	XS2459521394	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		2,399,540	7.50/5.75			29,634	(183,044)		(167,965)		(304,043)			31,879		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2697591944	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	Secured Overnight Finance Rate/3 M Euribor			43,801	(152,585)		(164,201)		(324,325)			24,228		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	Secured Overnight Finance Rate/3M Euribor			17,836	(117,436)		(123,371)		(133,667)			10,253		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		1,618,950	Secured Overnight Finance Rate/3M Euribor			27,484	(138,994)		(139,450)		(201,507)			11,565		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		4,416,110	Secured Overnight Finance Rate/3M Euribor			80,194	(396,887)		(434,489)		(566,625)			60,652		100/100
Currency Swap/Rec:USD 5.63/Pay:GBP 5.75	BL6HXB3	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/10/2025	04/26/2028		20,917,480	5.63/5.75			(1,150)	(765,292)		(695,963)		(765,547)			167,751		100/100
Currency Swap/Rec:USD 8.3/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		4,536,000	8.30/6.38			1,462	(164,241)		(50,293)		(164,228)			67,978		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/06/2024	06/15/2029		3,270,960	Secured Overnight Finance Rate/3M Euribor			55,949	(195,754)		(203,017)		(417,996)			31,500		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		2,249,520	Secured Overnight Finance Rate/3M Euribor			36,120	(217,683)		(223,471)		(293,375)			21,170		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	Secured Overnight Finance Rate/3M Euribor			13,646	(43,049)		(48,016)		(95,801)			7,258		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3036672965	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	Secured Overnight Finance Rate/3M Euribor			267,922	(1,350,338)		(1,646,580)		(1,350,338)			340,578		100/100
Currency Swap/Rec:USD 5.19/Pay:EUR 3.88	50456431	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/10/2025	08/27/2029		21,097,800	5.19/3.88			15,231	(33,949)		(116,518)		(33,949)			208,580		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			69,054	(381,967)		(385,942)		(497,524)			48,332		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		7,319,520	Secured Overnight Finance Rate/3M Euribor			129,450	(663,012)		(672,743)		(939,768)			97,150		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2763536245	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			4,708	(711,005)		(474,441)		(929,951)			121,832		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	50450446	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		29,323,800	6.33/6.49			(767)	(443,617)		(333,864)		(443,617)			332,842		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/12/2024	04/15/2032		4,522,140	Secured Overnight Finance Rate/3M Euribor			78,566	(408,248)		(409,441)		(580,445)			57,846		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	50450446	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		13,032,800	6.33/6.49			(341)	(197,163)		(148,384)		(197,163)			147,930		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	Secured Overnight Finance Rate/3M Euribor			11,088	(53,641)		(57,221)		(82,921)			5,599		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/11/2024	04/15/2030		732,099	Secured Overnight Finance Rate/3M Euribor			12,566	(48,546)		(53,652)		(91,904)			7,802		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2699902446	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2025	01/15/2034		14,513,859	Secured Overnight Finance Rate/3M Euribor			182,623	(1,862,071)		(2,374,101)		(1,862,071)			209,053		100/100
Currency Swap/Rec:USD 6.13/Pay:EUR 4.5	BSFVHR9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2025	12/15/2030		8,197,125	6.13/4.50			2,559	(606,343)		(576,652)		(606,174)			93,560		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.5	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2025	05/15/2028		18,056,000	7.41/5.50			130,184	(736,070)		(600,714)		(736,070)			146,261		100/100
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	XS2332238836	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			51,863	518,148		173,608		(514,586)			159,417		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	Secured Overnight Finance Rate/3M Euribor			24,971	(163,542)		(165,995)		(194,365)			12,369		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	Secured Overnight Finance Rate/3M Euribor			12,156	(63,136)		(69,230)		(95,359)			6,515		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536245	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2025	10/15/2033		14,880,540	Secured Overnight Finance Rate/3M Euribor			188,671	(1,319,305)		(1,578,872)		(1,319,305)			211,054		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032		3,844,080	Secured Overnight Finance Rate/3M Euribor			70,183	(381,967)		(420,518)		(497,524)			49,276		100/100
Currency Swap/Rec:USD 6.01/Pay:EUR 4.5	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		8,175,000	6.01/4.50			2,364	(610,023)		(654,041)		(608,670)			108,483		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3029439828	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	01/15/2034		17,234,188	Secured Overnight Finance Rate/3M Euribor			208,808	(1,284,114)		(1,599,046)		(1,284,114)			248,236		100/100
Currency Swap/Rec:USD 9.63/Pay:EUR 8.25	50441310	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2025	03/13/2029		29,277,500	9.63/8.25			17,798	(77,970)		(179,707)		(77,970)			271,984		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,260,000	Secured Overnight Finance Rate/3M Euribor			21,523	(144,849)		(148,854)		(160,684)			9,715		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028		783,300	Secured Overnight Finance Rate/3M Euribor			15,011	(37,958)		(36,648)		(93,349)			6,345		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411229136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030		1,279,200	Secured Overnight Finance Rate/3M Euribor			23,117	(124,551)		(130,767)		(157,999)			13,763		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		636,684	Secured Overnight Finance Rate/3M Euribor			11,057	(67,657)		(69,460)		(82,921)			5,992		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 7.34/Pay:EUR 5.88	50457174	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/15/2025	10/09/2027		41,128,500	7.34/5.88			24,577	44,307		(46,311)		44,307			292,610		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,259,040	Secured Overnight Finance Rate/3 M Euribor			21,561	(142,877)		(153,568)		(156,920)			10,672		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931225	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	Secured Overnight Finance Rate/3 M Euribor			21,320	(137,610)		(140,043)		(162,876)			11,543		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	Secured Overnight Finance Rate/3 M Euribor			21,168	(139,873)		(141,506)		(162,078)			8,468		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931225	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028		277,725	Secured Overnight Finance Rate/3 M Euribor			4,809	(15,750)		(16,289)		(34,550)			2,456		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	Secured Overnight Finance Rate/3 M Euribor			90,575	(406,232)		(422,615)		(690,685)			54,929		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036675984	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		23,301,600	Secured Overnight Finance Rate/3 M Euribor			267,922	(1,350,338)		(1,646,580)		(1,350,338)			340,578		100/100
Currency Swap/Rec:USD 6.6/Pay:EUR 5.25	50278495	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/23/2029		21,051,000	6.60/5.25			15,555	(86,542)		(131,780)		(86,542)			212,233		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		4,009,000	Secured Overnight Finance Rate/3 M Euribor			71,171	(451,827)		(471,088)		(525,165)			50,296		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	Secured Overnight Finance Rate/3 M Euribor			51,382	(319,881)		(332,849)		(378,297)			22,832		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		3,789,144	Secured Overnight Finance Rate/3 M Euribor			68,809	(436,903)		(500,914)		(497,524)			50,292		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	10/20/2032		2,182,800	Secured Overnight Finance Rate/3 M Euribor			38,233	(165,004)		(170,277)		(276,402)			29,000		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3036678145	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	04/15/2034		18,641,280	Secured Overnight Finance Rate/3 M Euribor			214,338	(1,080,270)		(1,317,264)		(1,080,270)			272,463		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/26/2025	07/15/2034		12,830,580	Secured Overnight Finance Rate/3 M Euribor			141,347	(1,138,852)		(1,501,412)		(1,138,852)			190,249		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	Secured Overnight Finance Rate/3 M Euribor			58,914	(341,118)		(342,418)		(435,610)			32,102		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		6,116,175	Secured Overnight Finance Rate/3M Euribor			105,307	(751,151)		(801,808)		(808,477)			76,766		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		3,919,680	Secured Overnight Finance Rate/3M Euribor			70,176	(306,367)		(325,463)		(497,524)			52,025		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,276,400	Secured Overnight Finance Rate/3M Euribor			38,952	(188,794)		(199,441)		(290,223)			29,669		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	Secured Overnight Finance Rate/3M Euribor			33,593	(153,799)		(173,048)		(249,177)			24,126		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	04/15/2033		2,709,000	Secured Overnight Finance Rate/3M Euribor			48,690	(225,755)		(259,817)		(345,503)			37,206		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031		1,949,040	Secured Overnight Finance Rate/3M Euribor			32,735	(164,142)		(182,318)		(249,204)			22,461		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		2,703,750	Secured Overnight Finance Rate/3M Euribor			49,370	(231,005)		(259,769)		(345,503)			37,743		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		1,081,500	Secured Overnight Finance Rate/3M Euribor			19,073	(92,402)		(99,299)		(138,201)			14,609		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	Secured Overnight Finance Rate/3M Euribor			19,186	(85,302)		(101,591)		(138,201)			13,657		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		1,516,900	Secured Overnight Finance Rate/3M Euribor			26,325	(126,563)		(136,216)		(193,482)			20,133		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	Secured Overnight Finance Rate/3M Euribor			37,689	(259,255)		(278,249)		(345,503)			34,870		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	Secured Overnight Finance Rate/3M Euribor			41,617	(282,425)		(328,907)		(373,143)			40,302		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3076314312	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	10/15/2033		1,620,510	Secured Overnight Finance Rate/3M Euribor			9,102	(52,300)		(57,759)		(52,300)			22,984		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50458821	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	04/15/2034		336,096	Secured Overnight Finance Rate/3M Euribor				(1,988)		(549)		(1,988)			4,912		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	Secured Overnight Finance Rate/3M Euribor			43,851	(209,974)		(231,266)		(334,309)			31,643		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	Secured Overnight Finance Rate/3M Euribor			31,372	(235,413)		(286,874)		(262,582)			28,296		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/30/2025	07/15/2033		1,070,685	Secured Overnight Finance Rate/3M Euribor			7,243	(38,652)		(43,458)		(38,652)			14,946		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		1,599,930	Secured Overnight Finance Rate/3M Euribor			27,461	(102,228)		(115,838)		(200,392)			21,994		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655777	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/02/2025	07/15/2033		798,554	Secured Overnight Finance Rate/3M Euribor			6,586	(29,047)		(34,352)		(29,047)			11,147		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3046362896	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2025	04/15/2034		779,590	Secured Overnight Finance Rate/3M Euribor			5,789	(42,141)		(53,332)		(42,141)			11,395		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50434991	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/08/2025	10/15/2033		1,639,120	Secured Overnight Finance Rate/3M Euribor			9,767	(4,343)		(7,091)		(4,343)			23,248		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		1,644,258	Secured Overnight Finance Rate/3M Euribor			28,296	(163,551)		(187,760)		(212,830)			22,953		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	07/15/2033		2,780,645	Secured Overnight Finance Rate/3M Euribor			43,021	(330,195)		(381,768)		(366,233)			38,816		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3054655934	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2025	01/15/2034		624,333	Secured Overnight Finance Rate/3M Euribor			5,339	(21,314)		(26,386)		(21,314)			8,993		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3046362540	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/13/2025	01/15/2034		1,157,104	Secured Overnight Finance Rate/3M Euribor			8,296	(63,754)		(74,876)		(63,754)			16,667		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50451987	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/17/2025	07/15/2034		284,496	Secured Overnight Finance Rate/3M Euribor			2,760			298		2,760			4,218		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50436495	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2025	10/15/2033		1,874,240	Secured Overnight Finance Rate/3M Euribor			10,368	(4,003)		(2,799)		(4,003)			26,583		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50436496	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2025	04/15/2034		1,053,630	Secured Overnight Finance Rate/3M Euribor			17,162	(2,882)		(312)		(2,882)			15,400		100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,095,044	Secured Overnight Finance Rate/3 M Euribor			35,047	(205,804)		(218,479)		(270,874)			26,799		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.5	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		486,350	7.12/5.50			5,285	(47,776)		(50,641)		(62,882)			6,221		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		1,405,300	Secured Overnight Finance Rate/3 M Euribor			24,304	(120,772)		(127,677)		(179,662)			18,315		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	Secured Overnight Finance Rate/3 M Euribor			55,656	(191,830)		(207,488)		(408,747)			31,506		100/100
Currency Swap/Rec:USD 6.75/Pay:EUR 5.1	XS3054655421	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/02/2025	01/15/2033		567,000	6.75/5.10			2,915	(19,951)		(12,990)		(19,951)			7,659		100/100
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		1,690,250	6.06/6.13			(346)	9,374		16,228		9,374			10,487		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		2,131,658	Secured Overnight Finance Rate/3 M Euribor			36,182	(210,277)		(230,235)		(275,711)			28,794		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	Secured Overnight Finance Rate/3 M Euribor			55,524	(426,222)		(484,850)		(475,412)			48,791		100/100
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2801952602	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			635,956	(4,540,725)		(3,872,898)		(5,261,495)			488,540		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111899	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/30/2025	01/15/2034		1,228,220	Secured Overnight Finance Rate/3 M Euribor			8,554	(45,463)		(52,642)		(45,463)			17,691		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		2,097,315	Secured Overnight Finance Rate/3 M Euribor			36,622	(133,098)		(154,486)		(262,582)			29,772		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076293136	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	04/15/2034		790,090	Secured Overnight Finance Rate/3 M Euribor			5,547	(31,641)		(34,941)		(31,641)			11,548		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2025	04/15/2027		1,135,500	6.17/4.00			8,017	(38,402)		(30,725)		(38,402)			7,045		100/100
Currency Swap/Rec:USD 6.33/Pay:EUR 4.6	XS3086801852	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/02/2025	07/15/2033		428,025	6.33/4.60			1,559	(12,188)		(2,716)		(12,188)			5,975		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802074	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/02/2025	10/15/2033		1,323,096	Secured Overnight Finance Rate/3 M Euribor			7,590	(38,630)		(41,295)		(38,630)			18,766		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076314585	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/06/2025	01/15/2034		1,992,900	Secured Overnight Finance Rate/3 M Euribor			11,499	(61,428)		(69,888)		(61,428)			28,705		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50451986	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2025	04/15/2034		710,820	Secured Overnight Finance Rate/3 M Euribor				6,479		336		6,479			10,389		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50458820	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2025	01/15/2034		543,469	Secured Overnight Finance Rate/3 M Euribor				(2,396)		(752)		(2,396)			7,828		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50233175	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		3,463,940	Secured Overnight Finance Rate/3 M Euribor			63,405	(175,156)		(185,479)		(428,424)			33,383		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50434992	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	01/15/2034		1,170,700	Secured Overnight Finance Rate/3 M Euribor			7,140	(3,202)		(2,118)		(3,202)			16,862		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			5,414	(817,656)		(545,607)		(1,069,443)			140,106		100/100
Currency Swap/Rec:USD 7.62/Pay:PEN 9.7	224939AB4	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/09/2025	03/05/2045		1,639,209	7.62/9.70			(10,304)	(75,637)		(116,021)		(75,637)			36,138		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		8,083,800	6.79/6.88			(4,771)	15,597		266,724		15,597			126,160		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		4,041,000	6.76/6.88			(2,616)	6,898		130,774		6,898			63,066		100/100
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		1,684,800	7.63/5.75			11,208	(74,503)		(35,773)		(74,503)			25,207		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654426	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		1,712,640	Secured Overnight Finance Rate/3 M Euribor			24,390	(165,603)		(182,044)		(221,122)			23,522		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.5	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		2,257,000	7.41/5.50			16,273	(92,009)		(75,089)		(92,009)			18,283		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		645,117	Secured Overnight Finance Rate/3 M Euribor			3,657	(18,138)		(19,554)		(18,138)			9,005		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3086802660	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/02/2025	04/15/2034		1,598,520	Secured Overnight Finance Rate/3 M Euribor			9,425	(44,943)		(50,292)		(44,943)			23,364		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50451985	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/17/2025	10/15/2033		960,093	Secured Overnight Finance Rate/3 M Euribor				9,233		466		9,233			13,617		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50434993	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2025	04/15/2034		292,675	Secured Overnight Finance Rate/3 M Euribor			1,831	(800)		(438)		(800)			4,278		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2804515505	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			13,315	(124,502)		(104,697)		(138,201)			14,175		100/100
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/22/2025	09/22/2034		902,560	8.33/6.38			6,220	(37,601)		(14,574)		(37,601)			13,526		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		20,217,000	6.75/6.88			(13,427)	46,492		622,216		46,492			315,516		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		8,075,400	6.78/6.88			(5,024)	7,197		259,291		7,197			126,028		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	50442235	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		2,070,552	6.77/5.89			3,489	33,182		27,090		33,182			22,708		100/100
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			178,220	679,492		3,095,418		(1,394,926)			339,150		100/100
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	XS2856814483	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			21,286	(64,204)		(46,724)		(276,402)			36,230		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032		18,592,900	Secured Overnight Finance Rate/3 M Euribor			334,267	(1,363,431)		(1,468,810)		(2,349,421)			246,778		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972216	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	Secured Overnight Finance Rate/3 M Euribor			108,043	(665,411)		(754,452)		(829,207)			91,867		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		5,225,850	Secured Overnight Finance Rate/3 M Euribor			91,867	(526,269)		(552,811)		(677,186)			67,183		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	02/15/2032		10,779,000	Secured Overnight Finance Rate/3 M Euribor			167,456	(960,018)		(996,564)		(1,382,012)			136,140		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	Secured Overnight Finance Rate/3 M Euribor			36,461	(182,510)		(199,362)		(277,112)			23,703		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	Secured Overnight Finance Rate/3 M Euribor			326,382	(2,214,939)		(2,434,833)		(2,957,506)			314,605		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883286	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028		11,201,805	Secured Overnight Finance Rate/3 M Euribor			179,506	(948,079)		(986,488)		(1,430,383)			89,307		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/15/2024	10/15/2033		7,096,050	Secured Overnight Finance Rate/3 M Euribor			108,960	(534,312)		(590,447)		(898,308)			100,645		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	Secured Overnight Finance Rate/3 M Euribor			102,755	(516,011)		(570,285)		(829,207)			89,682		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2862972002	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	04/25/2031		1,736,320	Secured Overnight Finance Rate/3 M Euribor			29,527	(141,923)		(159,282)		(221,122)			20,489		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	Secured Overnight Finance Rate/3 M Euribor			47,153	(204,491)		(228,257)		(345,375)			32,086		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	Secured Overnight Finance Rate/3 M Euribor			192,466	(693,335)		(711,395)		(1,499,483)			159,850		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		2,541,500	Secured Overnight Finance Rate/3M Euribor			42,953	(158,474)		(162,827)		(317,863)			23,917		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901463211	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		2,210,200	Secured Overnight Finance Rate/3M Euribor			37,295	(137,604)		(142,818)		(276,402)			20,063		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	Secured Overnight Finance Rate/3M Euribor			331,821	(1,345,714)		(1,452,201)		(2,612,003)			276,617		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3M Euribor			60,356	(302,608)		(333,983)		(587,355)			64,365		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2405130217	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028		17,299,510	Secured Overnight Finance Rate/3M Euribor			306,653	(1,072,053)		(1,063,512)		(2,162,849)			144,455		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637256	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032		20,190,900	Secured Overnight Finance Rate/3M Euribor			353,137	(1,526,284)		(1,561,167)		(2,556,722)			258,278		100/100
Currency Swap/Rec:USD 7.16/Pay:EUR 5.5	XS2799636878	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032		8,171,250	7.16/5.50			97,651	(633,014)		(627,012)		(1,036,509)			104,525		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	01/15/2033		3,490,880	Secured Overnight Finance Rate/3M Euribor			64,784	(265,606)		(296,224)		(442,244)			47,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	Secured Overnight Finance Rate/3M Euribor			55,675	(251,871)		(261,270)		(415,786)			30,776		100/100
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			24,091	(167,683)		(143,761)		(221,122)			22,018		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		16,769,760	Secured Overnight Finance Rate/3M Euribor			266,503	(1,637,020)		(1,692,938)		(2,166,995)			226,738		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033		16,585,000	Secured Overnight Finance Rate/3M Euribor			307,909	(1,610,478)		(1,788,280)		(2,142,119)			225,330		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801952602	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	Secured Overnight Finance Rate/3M Euribor			51,018	(301,309)		(310,885)		(400,320)			31,490		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		2,883,060	Secured Overnight Finance Rate/3M Euribor			50,692	(286,475)		(308,576)		(373,143)			38,496		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421955	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		26,068,704	Secured Overnight Finance Rate/3M Euribor			445,981	(2,042,723)		(2,298,383)		(3,309,505)			320,439		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	XS2859421955	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.07/17/2020	.10/23/2032	.....	 1,141,600	..... 2.56/1.35	.....	.....	10,701	.....(32,302)	.....	.....(28,364)	.....	..... (138,201)	.....	.....	15,176	.....	100/100 .....
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	XS2856814996	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/17/2020	.10/23/2040	.....	1,142,400	..... 3.08/1.83	.....	.....	11,111	.....(31,502)	.....	.....(17,358)	.....	..... (138,201)	.....	.....	22,177	.....	100/100 .....
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.03/17/2021	.06/16/2036	.....	 20,863,500	..... 3.44/2.43	.....	.....	 181,117	692,992	.....	 3,178,989	.....	.....(1,394,926)	.....	.....	341,515	.....	100/100 .....
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.09/08/2016	.10/26/2028	.....	 10,000,000	..... 3.44/2.78	.....	.....	89,525	1,020,000	.....	835,385	.....	.....(1,338,404)	.....	.....	87,664	.....	100/100 .....
Currency Swap/Rec:USD 7.82/Pay:EUR 5.7	XS2815972489	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.04/15/2024	.01/15/2033	.....	2,392,988	.....7.82/5.70	.....	.....	34,528	..... (248,292)	.....	..... (191,904)	.....	..... (310,953)	.....	.....	32,324	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	.04/19/2024	.11/09/2032	.....	 2,880,360	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	51,125	..... (289,175)	.....	..... (315,253)	.....	..... (373,143)	.....	.....	38,415	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421955	D1	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.04/24/2024	.05/15/2032	.....	 2,138,600	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	37,328	..... (209,204)	.....	..... (216,230)	.....	..... (276,402)	.....	.....	27,528	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	.04/24/2024	.11/15/2032	.....	1,283,400	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	22,859	..... (125,282)	.....	..... (134,552)	.....	..... (165,841)	.....	.....	17,137	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241637	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	.07/16/2024	.06/15/2032	.....	 19,585,800	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	308,646	.....(1,544,433)	.....	.....(1,648,829)	.....	.....(2,487,622)	.....	.....	253,716	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.07/16/2024	.03/15/2033	.....	 13,373,790	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	214,565	.....(1,065,202)	.....	.....(1,163,619)	.....	.....(1,699,875)	.....	.....	182,643	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866432995	D1	Currency.....	Citibank NA E57ODZWZ7FF32TWEFA76	.07/25/2024	.07/15/2033	.....	 10,691,190	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	169,563	..... (871,743)	.....	.....(1,027,802)	.....	.....(1,361,282)	.....	.....	149,242	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	.07/29/2024	.09/15/2032	.....	 10,380,480	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	171,957	..... (888,977)	.....	..... (955,108)	.....	.....(1,326,732)	.....	.....	136,971	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.07/30/2024	.07/15/2032	.....	 8,640,000	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	 130,818	..... (751,215)	.....	..... (800,843)	.....	.....(1,105,610)	.....	.....	 112,606	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.08/07/2024	.01/18/2031	.....	819,000	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	13,659	.....(61,333)	.....	..... (66,820)	.....	..... (103,501)	.....	.....	 9,431	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2270685154	D1	Currency.....	Bank of Montreal .. 549300047C63MPGNXE075	.08/09/2024	.01/15/2029	.....	2,729,750	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	45,768	..... (206,023)	.....	..... (218,167)	.....	..... (347,793)	.....	.....	24,779	.....	100/100 .....
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462247	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/20/2024	.10/15/2033	.....	 19,420,975	..... Secured Overnight Finance Rate/3M Euribor	.....	.....	320,921	.....(1,122,307)	.....	.....(1,290,494)	.....	.....(2,418,521)	.....	.....	275,452	.....	100/100 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340978	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	Secured Overnight Finance Rate/3M Euribor			275,175	(909,859)		(955,606)		(2,041,232)			218,053		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340895	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		6,613,425	Secured Overnight Finance Rate/3M Euribor			110,725	(371,291)		(399,828)		(822,297)			90,831		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		16,358,160	Secured Overnight Finance Rate/3M Euribor			273,215	(898,197)		(1,019,846)		(2,031,558)			228,349		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3M Euribor			163,970	(598,943)		(695,189)		(1,181,620)			133,974		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		11,141,520	Secured Overnight Finance Rate/3M Euribor			175,016	(1,067,059)		(1,093,076)		(1,437,293)			145,209		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2858658243	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		2,776,280	Secured Overnight Finance Rate/3M Euribor			50,489	(275,865)		(312,207)		(359,323)			38,337		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		5,840,100	Secured Overnight Finance Rate/3M Euribor			96,255	(498,970)		(536,212)		(746,287)			78,888		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	Secured Overnight Finance Rate/3M Euribor			442,619	(2,203,695)		(2,397,016)		(3,441,210)			358,714		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862971616	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	Secured Overnight Finance Rate/3M Euribor			163,946	(808,697)		(889,893)		(1,271,451)			137,222		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866433290	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	Secured Overnight Finance Rate/3M Euribor			317,244	(1,661,284)		(1,763,702)		(2,591,273)			265,216		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	Secured Overnight Finance Rate/3M Euribor			114,246	(582,795)		(650,216)		(867,904)			92,720		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462759	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		2,997,500	Secured Overnight Finance Rate/3M Euribor			50,900	(230,545)		(241,419)		(379,689)			32,231		100/100
Currency Swap/Rec:USD 4.25/Pay:EUR 3	XS2876586723	D1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/23/2024	10/25/2029		1,110,900	4.25/3.00			10,396	(63,002)		(68,091)		(138,201)			11,207		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029		5,558,500	Secured Overnight Finance Rate/3M Euribor			91,950	(311,009)		(347,184)		(463,008)			54,217		100/100
Currency Swap/Rec:USD 3.06/Pay:EUR 1.9	XS2339925773	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		1,105,000	3.06/1.90			9,666	(68,902)		(75,215)		(138,201)			9,639		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,104,500	Secured Overnight Finance Rate/3 M Euribor			18,961	(69,402)		(76,852)		(138,201)			10,754		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	Secured Overnight Finance Rate/3 M Euribor			275,315	(1,108,968)		(1,220,186)		(2,152,484)			235,880		100/100
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			339,151	289,767		1,138,055		(2,487,622)			256,403		100/100
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			123,155	571,243		2,044,703		571,243			241,374		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/14/2024	07/15/2032		20,727,100	Secured Overnight Finance Rate/3 M Euribor			369,503	(1,577,034)		(1,658,182)		(2,625,823)			270,139		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	Secured Overnight Finance Rate/3 M Euribor			86,045	(568,149)		(599,435)		(704,826)			73,196		100/100
Currency Swap/Rec:USD 6.7/Pay:EUR 5.2	XS2857241553	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			59,881	(467,650)		(499,098)		(746,287)			76,059		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	Secured Overnight Finance Rate/3 M Euribor			267,584	(1,288,527)		(1,508,936)		(2,073,018)			230,285		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	XS2858658243	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			51,207	(240,005)		(73,816)		(414,604)			40,202		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	Secured Overnight Finance Rate/3 M Euribor			24,702	(115,666)		(115,876)		(182,349)			12,604		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		17,355,200	Secured Overnight Finance Rate/3 M Euribor			285,264	(1,427,229)		(1,464,616)		(2,015,222)			142,840		100/100
Currency Swap/Rec:USD 7.76/Pay:EUR 5.7	XS2820458771	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		1,704,160	7.76/5.70			23,933	(174,083)		(144,212)		(221,122)			21,799		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/29/2024	10/15/2029		2,514,500	Secured Overnight Finance Rate/3 M Euribor			41,351	(243,234)		(253,159)		(323,395)			25,282		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		3,785,250	Secured Overnight Finance Rate/3 M Euribor			64,752	(323,406)		(363,676)		(483,704)			52,840		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		5,443,000	Secured Overnight Finance Rate/3 M Euribor			95,890	(426,509)		(507,952)		(691,006)			68,287		100/100
Currency Swap/Rec:USD 3.59/Pay:EUR 1.5	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		23,800,000	3.59/1.50			374,689	321,964		2,255,128		(1,221,030)			386,383		100/100
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			77,309	220,491		610,219		220,491			120,889		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.3/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			77,124	220,491		496,281		220,491			124,665		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737344	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	04/15/2033		17,991,600	Secured Overnight Finance Rate/3 M Euribor			328,377	(1,377,780)		(1,521,632)		(2,280,320)			247,101		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737856	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033		3,710,760	Secured Overnight Finance Rate/3 M Euribor			66,108	(280,506)		(295,904)		(469,884)			51,011		100/100
Currency Swap/Rec:USD 7.27/Pay:EUR 5.5	XS2801952602	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032		15,378,870	7.27/5.50			197,700	(1,173,146)		(1,048,292)		(1,948,637)			192,940		100/100
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2801951547	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		2,566,900	7.48/5.65			32,170	(221,117)		(198,999)		(328,228)			32,870		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		2,443,888	Secured Overnight Finance Rate/3 M Euribor			45,322	(244,347)		(277,066)		(316,481)			33,711		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	Secured Overnight Finance Rate/3 M Euribor			63,112	(334,086)		(380,196)		(442,244)			46,498		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030		3,210,000	Secured Overnight Finance Rate/3 M Euribor			55,240	(311,452)		(334,094)		(414,300)			34,536		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		6,810,300	Secured Overnight Finance Rate/3 M Euribor			109,939	(585,281)		(618,744)		(870,668)			88,760		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	Secured Overnight Finance Rate/3 M Euribor			194,312	(1,317,983)		(1,534,899)		(1,741,335)			188,077		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		8,489,775	Secured Overnight Finance Rate/3 M Euribor			137,855	(725,354)		(789,022)		(1,084,880)			110,760		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			40,207	(125,137)		(128,988)		(289,511)			22,587		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			231,955	(646,822)		(746,991)		(1,658,415)			187,613		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			219,474	(627,921)		(664,306)		(1,589,314)			173,874		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			196,123	(874,757)		(912,695)		(1,453,877)			155,320		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935694	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	.05/23/2025	.04/15/2034		2,475,168	Secured Overnight Finance Rate/3 M Euribor			16,891	(89,807)		(97,164)		(89,807)			36,177		100/100
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2017	.11/16/2029		13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(73,893)	2,772,027		2,128,144		(363,577)			134,183		100/100
Currency Swap/Rec:USD 4.1/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2018	.03/31/2033		1,869,373	4.10/3.75			8,553	122,654		72,320		122,654			25,604		100/100
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	.03/26/2019	.07/30/2049		2,067,985	4.27/2.22			31,785	(82,247)		92,719		(170,369)			50,493		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.09/10/2024	.01/15/2034		3,309,900	Secured Overnight Finance Rate/3 M Euribor			55,274	(211,805)		(273,016)		(414,604)			47,675		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	.09/10/2024	.10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			88,103	(302,608)		(359,628)		(587,355)			66,469		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.09/25/2024	.10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			29,641	(80,853)		(99,528)		(207,302)			23,828		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	.09/25/2024	.07/15/2032		21,826,350	Secured Overnight Finance Rate/3 M Euribor			372,908	(1,064,735)		(1,112,070)		(2,694,924)			284,466		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	.10/15/2024	.10/26/2033		11,781,720	Secured Overnight Finance Rate/3 M Euribor			208,763	(896,420)		(1,020,330)		(1,492,573)			167,416		100/100
Currency Swap/Rec:USD 6.62/Pay:EUR 5	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	.10/15/2024	.01/26/2033		4,252,950	6.62/5.00			49,415	(325,267)		(312,773)		(538,985)			57,567		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488187	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	.12/17/2024	.07/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor			125,051	(988,015)		(1,188,376)		(1,105,610)			117,509		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2998763812	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.02/07/2025	.07/15/2033		10,426,540	Secured Overnight Finance Rate/3 M Euribor			123,359	(1,359,434)		(1,554,078)		(1,359,434)			145,548		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.04/10/2025	.04/17/2030		82,637,707	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(1,718,869)	(555,180)		(1,045,563)		(555,180)			129,416,294		100/100
Currency Swap/Rec:USD 6.47/Pay:EUR 4.7	XS3076935421	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/23/2025	.07/15/2033		3,734,940	6.47/4.70			16,160	(138,936)		(52,344)		(138,936)			52,137		100/100
Currency Swap/Rec:USD 6.17/Pay:EUR 4	XS3049815981	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.05/27/2025	.04/15/2027		21,574,500	6.17/4.00			152,329	(729,634)		(583,779)		(729,634)			133,854		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	.07/16/2024	.10/17/2032		13,054,800	Secured Overnight Finance Rate/3 M Euribor			204,258	(1,032,022)		(1,117,832)		(1,658,415)			173,340		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	Secured Overnight Finance Rate/3M Euribor			66,922	(333,727)		(399,094)		(497,524)			54,923		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912341190	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		16,805,880	Secured Overnight Finance Rate/3M Euribor			288,243	(943,515)		(1,092,458)		(2,089,602)			238,362		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.9	XS2876587028	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,107,700	3.08/1.90			9,838	(66,202)		(71,810)		(138,201)			9,663		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901462916	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	07/25/2032		6,376,175	Secured Overnight Finance Rate/3M Euribor			113,612	(378,621)		(426,413)		(807,926)			83,269		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2901463211	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	Secured Overnight Finance Rate/3M Euribor			18,710	(65,313)		(67,887)		(139,405)			10,436		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2958384344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	Secured Overnight Finance Rate/3M Euribor			153,180	(1,220,688)		(1,458,509)		(1,368,192)			145,190		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2958384690	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	Secured Overnight Finance Rate/3M Euribor			134,187	(1,039,365)		(1,298,416)		(1,167,800)			125,949		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2950716303	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	01/10/2025	04/18/2033		7,221,632	Secured Overnight Finance Rate/3M Euribor			98,350	(1,042,637)		(1,248,825)		(1,042,637)			99,238		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS3086801936	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/02/2025	07/15/2033		8,386,521	Secured Overnight Finance Rate/3M Euribor			47,542	(235,788)		(254,207)		(235,788)			117,070		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPUBMPR08K5P83	06/25/2024	07/15/2032		23,116,320	Secured Overnight Finance Rate/3M Euribor			325,807	(2,239,959)		(2,404,072)		(2,985,146)			301,278		100/100
Currency Swap/Rec:USD 6.71/Pay:EUR 5.2	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			34,969	(263,705)		(281,238)		(414,604)			43,242		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	Secured Overnight Finance Rate/3M Euribor			35,587	(160,304)		(169,453)		(270,190)			21,407		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		2,184,800	Secured Overnight Finance Rate/3M Euribor			36,802	(163,004)		(170,207)		(276,402)			17,698		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		21,906,000	Secured Overnight Finance Rate/3M Euribor			371,410	(1,575,794)		(1,648,617)		(2,773,177)			214,051		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339925773	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/13/2024	10/15/2029		1,642,950	Secured Overnight Finance Rate/3M Euribor			27,674	(117,945)		(124,062)		(207,494)			16,519		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2998763812	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/22/2024	04/15/2033		5,445,370	Secured Overnight Finance Rate/3M Euribor			88,753	(306,749)		(328,980)		(677,186)			74,788		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/06/2024	02/22/2029		2,216,000	Secured Overnight Finance Rate/3M Euribor			24,830	(131,804)		(137,464)		(131,804)			20,431		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2998763812	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	Secured Overnight Finance Rate/3M Euribor			594,574	(2,975,047)		(3,227,749)		(4,661,527)			494,579		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	Secured Overnight Finance Rate/3M Euribor			165,412	(840,616)		(936,032)		(1,243,811)			130,815		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927522	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/22/2024	09/24/2033		20,633,730	Secured Overnight Finance Rate/3M Euribor			364,391	(1,787,795)		(2,100,514)		(2,639,643)			291,605		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	01/18/2033		22,049,875	Secured Overnight Finance Rate/3M Euribor			320,502	(2,543,368)		(2,921,068)		(2,895,315)			298,017		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2957488260	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	Secured Overnight Finance Rate/3M Euribor			126,739	(988,015)		(1,239,887)		(1,105,610)			119,387		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	05/25/2033		9,951,930	Secured Overnight Finance Rate/3M Euribor			78,155	(965,357)		(1,053,150)		(965,357)			137,672		100/100
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		10,795,277	6.06/3.44			213,624	(15,428)		696,757		(513)			181,125		100/100
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		7,920,600	4.67/3.21			89,241	(147,603)		909,604		(352,787)			113,992		100/100
Currency Swap/Rec:USD 4.52/Pay:EUR 2.5	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		4,149,638	4.52/2.50			63,014	(165,037)		171,798		(341,669)			101,320		100/100
Currency Swap/Rec:USD 5.13/Pay:EUR 2.7	BANOTHL42	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			145,621	(414,415)		(103,772)		(414,415)			84,772		100/100
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			29,391	1,307,939		1,704,566		1,307,939			92,878		100/100
Currency Swap/Rec:USD 3.03/Pay:EUR 0.88	BKRT2K3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			35,291	(147,804)		(26,271)		(276,402)			26,957		100/100
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AD7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,508,120	3.43/2.55			28,957	(225,285)		123,212		(327,790)			85,120		100/100
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	53278LB85	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			134,118	(49,018)		67,242		(1,382,012)			135,065		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50447764	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/30/2025	04/15/2034		10,116,540	Secured Overnight Finance Rate/3M Euribor			13,696	(237,274)		(264,888)		(237,274)			147,864		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.49/Pay:EUR 4.2	50458823	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	04/15/2045		17,733,000	5.49/4.20			1,249	124,345		(149,710)		124,345			392,070		100/100
Currency Swap/Rec:USD 4/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			184,302	25,982		322,870		(1,382,012)			118,892		100/100
Currency Swap/Rec:USD 4/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			184,776	32,982		336,569		(1,382,012)			118,963		100/100
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/05/2018	06/30/2042		2,279,368	4.45/4.12			11,302	149,719		63,985		(68,328)			46,656		100/100
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			52,570	372,682		(29,383)		(104,772)			203,056		100/100
Currency Swap/Rec:USD 4.1/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		17,759,957	4.09/1.75			305,115	(931,495)		414,504		(1,579,949)			265,465		100/100
Currency Swap/Rec:USD 4.2/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			76,996	(452,904)		1,685,496		(650,966)			225,200		100/100
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			15,121	(88,902)		(40,771)		(138,201)			13,963		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033		8,862,000	Secured Overnight Finance Rate/3M Euribor			135,788	(998,775)		(1,182,407)		(1,160,890)			123,816		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233951	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	07/15/2030		2,853,240	Secured Overnight Finance Rate/3M Euribor			48,928	(201,447)		(219,668)		(364,789)			31,229		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	Secured Overnight Finance Rate/3M Euribor			204,377	(892,100)		(972,776)		(1,492,573)			164,843		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	07/14/2033		21,698,000	Secured Overnight Finance Rate/3M Euribor			356,246	(1,780,036)		(1,957,606)		(2,764,024)			302,836		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2917066651	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	Secured Overnight Finance Rate/3M Euribor			214,726	(1,046,166)		(1,209,330)		(1,642,936)			183,063		100/100
Currency Swap/Rec:USD 6.7/Pay:EUR 5	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			61,602	(454,939)		(415,033)		(670,276)			70,469		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	Secured Overnight Finance Rate/3M Euribor			311,291	(1,556,805)		(1,737,676)		(2,301,050)			250,181		100/100
Currency Swap/Rec:USD 6.92/Pay:EUR 4.9	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			29,528	(259,112)		(208,712)		(291,605)			29,958		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	Secured Overnight Finance Rate/3M Euribor			139,603	(1,113,316)		(1,305,671)		(1,243,811)			127,914		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2751620431	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2025	04/20/2033		3,503,020	Secured Overnight Finance Rate/3M Euribor			46,811	(498,201)		(601,034)		(498,201)			48,155		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2950716139	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2025	01/18/2033		8,626,800	Secured Overnight Finance Rate/3M Euribor			116,880	(1,233,975)		(1,430,334)		(1,233,975)			116,596		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.71/Pay:EUR 4.6	XS2998763655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/07/2025	01/15/2033		4,152,400	6.71/4.60			43,165	(543,207)		(418,341)		(543,207)			56,091		100/100
Currency Swap/Rec:USD 3.22/Pay:EUR 1.3	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		8,880,000	3.22/1.30			124,513	(511,215)		54,728		(957,011)			133,988		100/100
Currency Swap/Rec:USD 3/Pay:EUR 1.1	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			40,869	(277,205)		(172,989)		(277,205)			34,928		100/100
Currency Swap/Rec:GBP 5.15/Pay:USD 5.29	LIA	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/18/2025	11/01/2029		630,100,000	5.15/5.29			169,062	42,250,268		31,131,728		42,250,268			5,056,191		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	Secured Overnight Finance Rate/3M Euribor			119,516	(456,260)		(449,567)		(816,211)			29,370		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	Secured Overnight Finance Rate/3M Euribor			102,791	(523,270)		(532,830)		(746,287)			62,645		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		15,161,725	Secured Overnight Finance Rate/3M Euribor			242,913	(1,448,986)		(1,515,376)		(1,955,547)			204,804		100/100
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2831760025	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			9,180	(1,386,460)		(925,160)		(1,813,404)			237,572		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760371	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	Secured Overnight Finance Rate/3M Euribor			582,192	(2,789,029)		(3,071,851)		(4,440,543)			420,310		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		9,876,636	Secured Overnight Finance Rate/3M Euribor			154,795	(970,217)		(1,029,973)		(1,276,979)			126,340		100/100
Currency Swap/Rec:USD 7.12/Pay:EUR 5.5	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,292,791	7.12/5.50			24,916	(225,229)		(238,736)		(296,442)			29,329		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		7,751,502	Secured Overnight Finance Rate/3M Euribor			125,215	(771,025)		(885,155)		(1,003,341)			108,206		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		1,106,000	Secured Overnight Finance Rate/3M Euribor			18,964	(67,902)		(74,921)		(138,201)			10,408		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/12/2024	07/15/2033		15,930,000	Secured Overnight Finance Rate/3M Euribor			264,621	(1,678,527)		(1,948,443)		(2,073,018)			222,372		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	Secured Overnight Finance Rate/3M Euribor			221,495	(1,606,525)		(1,904,198)		(1,865,716)			192,369		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033		9,182,241	Secured Overnight Finance Rate/3M Euribor			140,666	(1,030,705)		(1,181,636)		(1,202,351)			128,178		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		19,260,000	Secured Overnight Finance Rate/3 M Euribor			149,213	(1,870,233)		(1,892,121)		(1,870,233)			248,424		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447759	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/11/2025	07/15/2033		10,017,938	Secured Overnight Finance Rate/3 M Euribor			19,264	(106,966)		(107,178)		(106,966)			139,844		100/100
Currency Swap/Rec:USD 4.1/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			75,276	7,593		131,261		(552,805)			48,272		100/100
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			18,284	84,399		252,517		(92,995)			19,513		100/100
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	G4378*AG4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			268,615	1,037,992		4,404,441		(1,394,926)			347,650		100/100
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BL2764076	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		17,900,380	6.09/3.44			407,526	47,152		1,172,317		(2,172,152)			300,336		100/100
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BAN0UATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		10,362,000	3.65/3.57			26,838	439,528		678,045		79,530			125,977		100/100
Currency Swap/Rec:USD 3.61/Pay:EUR 1.7	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		12,219,900	3.61/1.70			167,537	(692,325)		1,072,283		(1,064,210)			299,974		100/100
Currency Swap/Rec:USD 3.08/Pay:EUR 1.7	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			64,323	(8,009)		100,278		(691,006)			93,071		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			14,638	26,461		146,903		25,457			39,115		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		176,624,000	3.03/5.43			(2,987,574)	11,197,376		11,475,862		22,110,095			946,573		100/100
Currency Swap/Rec:EUR 2.88/Pay:USD 4.65	XS3135127 11	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/21/2025	07/21/2028		816,340,000	2.88/4.65			(2,785,173)	5,385,639		(2,291,429)		5,385,639			5,865,210		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		14,504,160	Secured Overnight Finance Rate/3 M Euribor			247,367	(1,226,124)		(1,455,270)		(1,851,896)			202,468		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	Secured Overnight Finance Rate/3 M Euribor			193,109	(974,071)		(1,078,658)		(1,589,314)			172,189		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2868167037	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	Secured Overnight Finance Rate/3 M Euribor			143,135	(743,415)		(812,667)		(1,160,890)			123,157		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	Secured Overnight Finance Rate/3 M Euribor			91,421	(525,850)		(582,176)		(773,927)			81,696		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339925773	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	Secured Overnight Finance Rate/3 M Euribor			90,366	(372,009)		(390,707)		(691,006)			71,722		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028		7,792,785	Secured Overnight Finance Rate/3 M Euribor			130,912	(598,430)		(623,516)		(983,852)			69,132		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		13,909,040	Secured Overnight Finance Rate/3 M Euribor			220,285	(1,002,861)		(1,103,948)		(1,763,091)			160,456		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		3,285,000	Secured Overnight Finance Rate/3 M Euribor			55,730	(236,705)		(257,571)		(414,604)			30,914		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	Secured Overnight Finance Rate/3 M Euribor			112,641	(405,101)		(428,645)		(870,668)			96,009		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			122,924	(460,024)		(521,271)		(901,763)			98,972		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	Secured Overnight Finance Rate/3 M Euribor			89,873	(732,791)		(855,925)		(815,387)			83,658		100/100
Currency Swap/Rec:USD 7.41/Pay:EUR 5.5	BT8V115	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2025	05/15/2028		24,827,000	7.41/5.50			179,003	(1,012,096)		(825,981)		(1,012,096)			201,109		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727627	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	Secured Overnight Finance Rate/3 M Euribor			44,153	(305,255)		(312,748)		(345,503)			28,055		100/100
Currency Swap/Rec:USD 4.1/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026		148,887,069	4.10/Secured Overnight Finance Rate			(1,841,889)	6,223,817		7,491,794		8,593,550			668,263		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/07/2024	10/15/2032		39,214,800	Secured Overnight Finance Rate/3 M Euribor			693,502	(3,045,665)		(3,221,542)		(4,975,244)			520,486		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2024	04/15/2029		4,070,480	Secured Overnight Finance Rate/3 M Euribor			72,444	(214,262)		(235,320)		(504,434)			38,306		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		98,847,000	3.03/5.44			(1,671,157)	6,799,389		6,947,256		12,430,427			532,447		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988683186	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/16/2025	07/15/2033		5,485,060	Secured Overnight Finance Rate/3 M Euribor			50,738	(267,059)		(302,703)		(267,059)			76,568		100/100
Currency Swap/Rec:USD 6.06/Pay:GBP 6.13	XS3045497180	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/27/2025	04/15/2027		32,114,750	6.06/6.13			(6,576)	178,112		308,323		178,112			199,249		100/100
Currency Swap/Rec:USD 7.73/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/10/2025	05/25/2032		3,531,000	7.73/5.65			17,399	(342,876)		(266,080)		(342,876)			45,544		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447765	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/30/2025	07/15/2034		8,854,043	Secured Overnight Finance Rate/3 M Euribor			12,333	(202,610)		(234,753)		(202,610)			131,286		100/100
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		16,037,063	4.91/1.16			425,090	3,864,209		4,774,152		2,449,567			180,231		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/24/2018	01/24/2031		11,403,000	4.29/1.83			215,891	(336,018)		337,487		(1,277,413)			131,513		100/100
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			42,553	(308,003)		352,310		(464,975)			97,902		100/100
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			51,051	(306,003)		963,330		(464,975)			141,051		100/100
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G49368AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			40,344	(276,605)		(127,319)		(276,605)			41,805		100/100
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			69,416	(2,509)		220,924		(691,006)			113,956		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/25/2021	09/20/2032		5,506,473	2.45/12.25	(2,394,956)		(424,585)	(1,782,753)		(579,741)		(834,305)			72,730		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	Secured Overnight Finance Rate/3 M Euribor			248,044	(1,768,071)		(2,215,522)		(2,081,310)			225,860		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/16/2024	07/25/2033		5,770,600	Secured Overnight Finance Rate/3 M Euribor			82,004	(685,860)		(812,140)		(760,107)			80,695		100/100
Currency Swap/Rec:EUR 3.41/Pay:USD 5.41	LIA	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2025	02/25/2030		678,925,000	3.41/5.41			(8,113,954)	83,896,045		71,052,467		83,896,045			6,823,622		100/100
Currency Swap/Rec:USD 6.77/Pay:CAD 5.89	50442235	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2025	07/22/2030		11,466,550	6.77/5.89			19,322	183,761		150,021		183,761			125,753		100/100
Currency Swap/Rec:GBP 5.86/Pay:USD 5.33	400MM GBP FABN ATH 5.85% 9/19/2035	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/16/2025	09/19/2035		545,800,000	5.86/5.33			95,530	(7,884,402)		(2,028,958)		(7,884,402)			6,316,753		100/100
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,925,382	4.21/2.29			107,175	95,408		283,519		(804,080)			91,972		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727544	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	Secured Overnight Finance Rate/3 M Euribor			106,673	(587,302)		(621,840)		(743,866)			68,840		100/100
Currency Swap/Rec:USD 5.11/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		368,351,260	5.11/Secured Overnight Finance Rate			(3,215,021)	(8,997,924)		3,719,799		11,412,801			4,633,854		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809807493	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		19,063,800	Secured Overnight Finance Rate/3 M Euribor			299,266	(1,831,652)		(1,911,189)		(2,459,982)			248,461		100/100
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		1,175,020	7.65/5.65			16,499	(116,272)		(96,850)		(152,021)			15,125		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716568	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/10/2025	10/18/2033		4,596,032	Secured Overnight Finance Rate/3 M Euribor			63,977	(663,048)		(830,151)		(663,048)			65,220		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2025	05/21/2027		562,950,000	3 M Euribor/Secured Overnight Finance Rate			(5,100,377)	23,974,197		24,323,684		23,974,197			3,199,957		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3076935348	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2025	10/15/2033		2,263,600	Secured Overnight Finance Rate/3 M Euribor			14,943	(84,204)		(89,876)		(84,204)			32,105		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2025	11/26/2032		9,630,900	Secured Overnight Finance Rate/3 M Euribor			74,888	(934,216)		(975,250)		(934,216)			128,867		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447763	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/30/2025	10/15/2033		14,047,075	Secured Overnight Finance Rate/3 M Euribor			18,802	(333,222)		(377,612)		(333,222)			199,233		100/100
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			57,529	254,398		1,042,460		(278,985)			75,698		100/100
Currency Swap/Rec:USD 4.4/Pay:GBP 2.97	G66556AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	01/10/2031		17,191,200	4.40/2.97			195,708	(289,907)		1,235,428		(996,852)			197,553		100/100
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			16,316	124,227		5,784		124,227			62,372		100/100
Currency Swap/Rec:USD 4.4/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		6,215,008	4.40/2.37			94,646	(247,179)		272,257		(511,860)			151,749		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			135,775	1,352,169		1,592,561		(231,779)			76,567		100/100
Currency Swap/Rec:USD 3/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			8,008	(43,501)		53,538		(92,995)			16,745		100/100
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			72,528	(878,018)		(1,897,476)		(1,382,012)			228,848		100/100
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		104,311,544	Japan Unsecured Overnight Call/Secured Overnight Finance Rate	1		(3,627,652)	(2,871,089)		(3,755,111)		6,099,453			148,139,126		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	Secured Overnight Finance Rate/3 M Euribor			152,847	(1,083,301)		(1,390,203)		(1,250,721)			135,315		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033		9,296,304	Secured Overnight Finance Rate/3 M Euribor			142,625	(1,022,293)		(1,166,223)		(1,214,789)			125,574		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3085111543	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/02/2025	07/15/2033		1,254,825	Secured Overnight Finance Rate/3 M Euribor			8,522	(36,467)		(39,551)		(36,467)			17,517		100/100
Currency Swap/Rec:USD 8.46/Pay:EUR 7.13	50457171	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/15/2025	10/30/2029		29,400,000	8.46/7.13			16,086	58,088		(62,630)		58,088			297,105		100/100
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			17,042	(309,318)		(366,218)		(234,542)			49,769		100/100
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			(7,949)	(583,802)		(413,512)		(461,259)			77,834		100/100
Currency Swap/Rec:USD 7.29/Pay:EUR 5.5	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			22,025	(157,603)		(149,430)		(221,122)			18,534		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	10/20/2032		24,511,500	Secured Overnight Finance Rate/3 M Euribor			375,404	(1,901,291)		(2,070,976)		(3,109,527)			325,650		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		6,546,600	Secured Overnight Finance Rate/3 M Euribor			109,014	(496,811)		(544,994)		(829,207)			87,413		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		15,319,780	Secured Overnight Finance Rate/3 M Euribor			233,642	(1,819,187)		(2,103,327)		(2,017,738)			213,854		100/100
Currency Swap/Rec:USD 6.79/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/20/2025	06/26/2035		94,311,000	6.79/6.88			(55,664)	181,963		3,111,784		181,963			1,471,861		100/100
Currency Swap/Rec:USD 6.75/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2025	06/26/2035		235,865,000	6.75/6.88			(156,653)	542,406		7,259,187		542,406			3,681,018		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447761	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/11/2025	01/15/2034		18,898,029	Secured Overnight Finance Rate/3 M Euribor			36,709	(224,832)		(271,307)		(224,832)			272,201		100/100
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			16,951	(324,315)		(392,186)		(236,662)			49,394		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	Secured Overnight Finance Rate/3 M Euribor			24,648	(124,225)		(125,861)		(184,581)			13,248		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		10,049,243	Secured Overnight Finance Rate/3 M Euribor			159,966	(991,304)		(1,085,392)		(1,299,782)			135,745		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		17,677,440	Secured Overnight Finance Rate/3 M Euribor			290,630	(1,339,769)		(1,453,253)		(2,238,860)			227,542		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029		4,460,800	Secured Overnight Finance Rate/3 M Euribor			81,977	(234,807)		(272,215)		(552,805)			44,852		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		1,106,000	Secured Overnight Finance Rate/3 M Euribor			18,633	(67,902)		(72,346)		(138,201)			10,039		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		4,883,430	Secured Overnight Finance Rate/3 M Euribor			83,806	(311,086)		(334,315)		(611,540)			47,546		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	Secured Overnight Finance Rate/3 M Euribor			567,128	(3,648,409)		(4,225,689)		(4,526,090)			470,036		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	Secured Overnight Finance Rate/3 M Euribor			342,457	(2,124,234)		(2,608,323)		(2,625,823)			286,216		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,461,178	Secured Overnight Finance Rate/3 M Euribor			85,290	(613,764)		(724,126)		(715,191)			76,234		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211054	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	Secured Overnight Finance Rate/3 M Euribor			169,312	(1,288,579)		(1,570,259)		(1,437,293)			154,881		100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	Secured Overnight Finance Rate/3 M Euribor			217,826	(1,632,774)		(1,996,316)		(1,813,891)			201,332		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	Secured Overnight Finance Rate/3 M Euribor			53,594	(437,156)		(565,019)		(483,704)			52,970		100/100
Currency Swap/Rec:USD 3.51/Pay:EUR 2.13	BM8Z5D8	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/08/2025	05/31/2032		13,681,250	3.51/2.13			89,347	(851,054)		(859,265)		(851,054)			176,685		100/100
Currency Swap/Rec:USD 6.77/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2025	06/26/2035		47,145,000	6.76/6.88			(30,520)	80,481		1,525,697		80,481			735,767		100/100
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34			141,049	(295,005)		2,195,364		(929,951)			296,035		100/100
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	50232838	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(35,260)	(1,568,021)		(522,650)		(3,719,803)			783,181		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	Secured Overnight Finance Rate/3 M Euribor			305,528	(2,344,222)		(2,666,676)		(2,614,767)			268,350		100/100
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			33,287	(311,255)		(261,743)		(345,503)			35,438		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934764	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	Secured Overnight Finance Rate/3 M Euribor			195,590	(1,484,422)		(1,720,910)		(1,658,415)			178,743		100/100
Currency Swap/Rec:GBP SONIA O/N Int Rate Benchmark /Pay:USD Secured Overnight Finance Rate	LIA	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	03/04/2025	03/05/2027		318,375,000	SONIA O/N Int Rate Benchmark/Secured Overnight Finance Rate			88,300	17,786,163		17,880,462		17,786,163			1,493,422		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 6.88	FR0014010RY7	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2025	06/26/2035		94,213,000	6.78/6.88			(58,613)	83,963		3,025,060		83,963			1,470,332		100/100
Currency Swap/Rec:USD 6.33/Pay:AUD 6.49	50450446	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2025	11/24/2030		52,782,840	6.33/6.49			(1,380)	(798,511)		(600,955)		(798,511)			599,116		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50447762	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2025	04/15/2034		10,840,938	Secured Overnight Finance Rate/3 M Euribor			21,627	(123,305)		(138,284)		(123,305)			158,452		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50233175	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	Secured Overnight Finance Rate/3 M Euribor			292,056	(806,613)		(854,153)		(1,972,943)			153,732		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		3,738,350	Secured Overnight Finance Rate/3 M Euribor			64,710	(370,306)		(383,677)		(483,704)			48,120		100/100
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	LIA	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		104,015,634	1.41/5.27			(2,982,906)	7,560,733		3,480,067		6,701,293			160,822,107		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	10/15/2033		6,337,800	Secured Overnight Finance Rate/3 M Euribor			100,019	(705,611)		(862,265)		(829,207)			89,891		100/100

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	Secured Overnight Finance Rate/3 M Euribor			155,834	(1,225,128)		(1,379,610)		(1,340,552)			141,851		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	Secured Overnight Finance Rate/3 M Euribor			81,212	(689,710)		(811,277)		(760,107)			79,346		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(2,383,151)		(59,155,400)	(293,399,677)	XXX	(315,328,806)		(165,562,542)			1,038,866,569	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,383,151)		(155,697,991)	(297,817,680)	XXX	(179,685,551)	2,381,442	(165,562,542)			1,242,921,916	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2023	09/30/2027		3,500,000	Secured Overnight Finance Rate/1.05			(3,658)	198,812		198,812					24,749		0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/Eff Fed Funds Continuous			1,941	(28,617)		(28,617)					5,421		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/Eff Fed Funds Continuous			8,186	(61,128)		(61,128)					16,488		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			(69,038)	51,293		51,293					38,231		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			(128,502)	95,473		95,473					71,160		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			(116,193)	86,328		86,328					64,344		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	Secured Overnight Finance Rate/2.93			(40,119)	29,807		29,807					22,216		0002
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/05/2025	12/30/2032		500,000,000	4.07/Secured Overnight Finance Rate			(2,431)	(2,361,153)		(2,361,153)		(2,361,153)			6,733,681		0002
Interest Rate Swap/Rec:USD Fixed 4.05/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2025	12/30/2032		250,000,000	4.05/Secured Overnight Finance Rate			(1,313)	(896,227)		(896,227)		(896,227)			3,366,841		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Credit Hedge Strategy	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2011	04/01/2036		5,000,000	Secured Overnight Finance Rate/3.88			26,175	36,241		36,241	(179,761)				81,046		0002
Interest Rate Swap/Rec:USD Fixed 4.08/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/02/2025	03/30/2032		1,000,000,000	4.08/Secured Overnight Finance Rate			(4,333)	932,130		932,130	932,130				12,748,891		0002
Interest Rate Swap/Rec:USD Fixed 4.07/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/05/2025	12/30/2032		250,000,000	4.07/Secured Overnight Finance Rate			(1,194)	(943,012)		(943,012)	(943,012)				3,366,841		0002
Interest Rate Swap/Rec:USD Fixed 4.08/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2025	03/30/2032		500,000,000	4.08/Secured Overnight Finance Rate			(2,222)	559,652		559,652	559,652				6,374,446		0002
Interest Rate Swap/Rec:USD Fixed 4.05/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/04/2025	06/30/2032		500,000,000	4.05/Secured Overnight Finance Rate			(2,611)	(812,646)		(812,646)	(812,646)				6,496,838		0002
Interest Rate Swap/Rec:USD Fixed 4.06/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/05/2025	12/30/2032		500,000,000	4.06/Secured Overnight Finance Rate			(2,500)	(2,435,707)		(2,435,707)	(2,435,707)				6,733,681		0002
Interest Rate Swap/Rec:USD Fixed 4.06/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/26/2025	12/30/2031		1,000,000,000	4.06/Secured Overnight Finance Rate			(5,056)	865,409		865,409	865,409				12,502,054		0002
Interest Rate Swap/Rec:USD Fixed 4.05/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/27/2025	12/30/2031		1,000,000,000	4.04/Secured Overnight Finance Rate			(5,417)	(305,553)		(305,553)	(305,553)				12,502,054		0002
Interest Rate Swap/Rec:USD Fixed 4.06/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2025	03/30/2032		1,000,000,000	4.06/Secured Overnight Finance Rate			(5,000)	63,111		63,111	63,111				12,748,891		0002
Interest Rate Swap/Rec:USD Fixed 4.05/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2025	12/30/2032		500,000,000	4.04/Secured Overnight Finance Rate			(2,708)	(2,227,914)		(2,227,914)	(2,227,914)				6,733,681		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Interest Rate Swap/Rec:USD Fixed 4.03/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/28/2025	03/30/2032		1,000,000,000	4.03/Secured Overnight Finance Rate			(5,833)	(764,852)		(764,852)	(764,852)				12,748,891		0002
Interest Rate Swap/Rec:USD Fixed 4.05/Pay:USD Secured Overnight Finance Rate	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	NOMURA ASSET SECURITIES CORPOR XPSKD1VTEQPKCHBEKQ95	08/28/2025	03/30/2032		1,000,000,000	4.05/Secured Overnight Finance Rate			(5,278)	387,267		387,267	387,267				12,748,891		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(367,104)	(7,531,285)	XXX	(7,531,285)	(8,119,256)				116,129,334	XXX	XXX
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	Secured Overnight Finance Rate/3 M Euribor			51,042	(171,903)		(171,903)	(20,806)	(378,671)			23,084		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028		2,227,200	Secured Overnight Finance Rate/3 M Euribor			37,368	(123,898)		(123,898)	(16,345)	(276,402)			17,776		0003
Currency Swap/Rec:EUR3 M Euribor/Pay:USDSecured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3.63/4.70			(2,765)	(197)		(197)	(62,953)	64,019			3,102		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/22/2028		12,700,000	7.34/7.99			(4,444)	519,308		519,308	581,530				106,464		0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		36,519	753,497		753,497	1,277,387	(347,036)			94,642		0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		36,979	(113,306)		(113,306)	55,420	(350,756)			22,935		0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.5	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		34,184	(125,897)		(125,897)	23,751	(349,096)			14,124		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		6,347,691	Secured Overnight Finance Rate/3 M Euribor			115,291	(379,483)		(379,483)	(114,874)	(787,747)			56,042		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2980877661	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	6.02/6.94			(121,507)	379,101		379,101	850,118				176,183		0003
Currency Swap/Rec:EUR 7/Pay:USD 7.26	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	01/09/2025	07/19/2028		2,000,000	7.00/7.26			4,339	49,652		49,652	49,652				16,741		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,000,000	3.55/4.18			(1,432)	11,364		11,364	11,364				5,933		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2025	01/15/2028		2,000,000	4.64/5.52			(7,131)	24,352		24,352	24,352				15,143		0003
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		40,590	(152,677)		(152,677)	29,794	(360,236)			23,460		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,200,000	5.04/6.38			(26,645)	(3,947)		(3,947)	(458,401)	457,929			20,030		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		2,781,500	Secured Overnight Finance Rate/3 M Euribor			49,839	(169,874)		(169,874)	(54,836)	(345,503)			25,561		0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			21,445	(50,112)		(50,112)	16,944	(168,339)			10,928		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440256	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028		1,113,600	Secured Overnight Finance Rate/3 M Euribor			19,913	(66,561)		(66,561)	(21,049)	(138,201)			9,986		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		5,630,000	6.29/7.10			(8,168)	16,573		16,573	16,573				37,681		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			119,448	603,155		603,155	770,160	(929,951)			134,247		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML - Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		3,403,200	5.59/3.61			28,986	(112,470)		(112,470)	6,036	(118,505)			17,476		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2990401866	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	4.43/5.55			(5,772)	2,311		2,311	(56,412)	59,508			7,143		0003
Currency Swap/Rec:EUR 7.5/Pay:USD 7.79	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		6,500,000	7.50/7.79			6,234	142,423		142,423	167,813				54,409		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/15/2027		6,920,000	3.73/4.26			(5,443)	35,328		35,328	35,328				39,346		0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			67,168	85,604		85,604	62,278	(434,715)			28,793		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,060,000	4.63/5.27			(4,586)	29,677		29,677	29,677				31,394		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028		2,685,100	6.04/3.63			55,125	168,861		168,861	54,705	(317,935)			21,886		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028		1,232,100	6.01/3.63			25,387	88,485		88,485	24,503	(144,768)			10,043		0003
Currency Swap/Rec:USD 8.5/Pay:GBP 7	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			15,809	247,633		247,633	477,920	(176,978)			43,643		0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.5	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			28,853	(139,725)		(139,725)	638	(236,505)			9,286		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		2,296,944	Secured Overnight Finance Rate/3 M Euribor			37,937	(128,567)		(128,567)	(5,895)	(285,109)			14,264		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML - Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/17/2025	04/20/2027		14,308,560	7.07/5.12			118,745	(441,636)		(441,636)	40,967	(482,603)			89,168		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2025	01/18/2027		24,000,000	4.59/4.96			(26,605)	176,361		176,361	176,361				136,893		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.54/Pay:EUR 3.5	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			42,522	(110,164)		(110,164)	660	(337,410)			13,539		0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			32,055	614,782		614,782	608,238	(182,278)			42,218		0003
Currency Swap/Rec:USD 5.1/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			54,586	25,967		25,967	45,964	(24,052)			41,346		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			94,364	(317,455)		(317,455)	(32,887)	(691,006)			45,063		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	03/12/2025	04/15/2027		1,500,000	3.83/4.58			(4,630)	8,818		8,818	8,818				9,306		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2025	01/15/2028		3,950,000	3.93/4.62			(13,822)	39,852		39,852	39,852				29,908		0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			20,961	384,478		384,478	440,600	(125,014)			29,960		0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.5	BYYM2H0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			5,280	11,186		11,186	1,400	(28,365)			1,222		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(306,432)	(808,949)		(808,949)	705,629	(1,394,926)			208,451		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			134,449	2,213,812		2,213,812	1,241,069	(1,859,902)			455,873		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.3	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,278,363	3.65/4.30			(1,339)	4,938,778		4,938,778	1,276,240	(3,095,639)			1,364,596		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68028AA0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,653,221	4.06/4.56			(9,159)	(1,160,460)		(1,160,460)	787,193	(749,834)			625,682		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	RML - Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		22,906,800	3.89/3.24			101,526	(2,224,285)		(2,224,285)	453,364	(2,902,226)			183,117		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	RML - Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		19,616,400	4.38/3.68			90,626	(2,039,057)		(2,039,057)	456,192	(2,487,622)			184,961		0003
Currency Swap/Rec:USD 6.89/Pay:EUR 5.12	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		12,950,400	6.88/5.12			155,781	(1,181,726)		(1,181,726)	19,489	(1,658,415)			80,705		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		22,978,200	Secured Overnight Finance Rate/3 M Euribor			133,044	(20,706)		(20,706)	335,794	(719,989)			121,916		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	Secured Overnight Finance Rate/3 M Euribor			19,708	(14,802)		(14,802)	30,083	(109,689)			21,758		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	Secured Overnight Finance Rate/3 M Euribor			40,590	(47,251)		(47,251)	78,641	(286,613)			48,203		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3 M Euribor			9,607	765		765	1,677	(37,272)			7,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	Secured Overnight Finance Rate/3 M Euribor			19,569	(15,985)		(15,985)	(30,928)	(71,626)			20,854		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/19/2024	01/25/2026		15,457,400	1.67/1.65			362	(4,825)		(4,825)	(1,955,741)	1,934,817			43,757		0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.5	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026		2,736,580	6.09/3.50			60,838	174,068		174,068	14,565	(310,620)			13,702		0003
Currency Swap/Rec:USD 10.6/Pay:EUR 9.4	F9094#AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		10,592,075	10.60/9.40			106,081	(1,074,299)		(1,074,299)	(204,657)	(1,197,103)			132,423		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	XS1655107552	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		25,900,800	4.87/3.24			299,153	(2,211,967)		(2,211,967)	352,398	(3,316,829)			207,051		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		7,308,360	Secured Overnight Finance Rate/3M Euribor			36,616	5,759		5,759	263,454	(327,173)			24,717		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	Secured Overnight Finance Rate/3M Euribor			197,960	(321,736)		(321,736)	211,469	(1,360,342)			249,147		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		5,921,760	Secured Overnight Finance Rate/3M Euribor			32,659	(42,038)		(42,038)	42,321	(183,562)			42,301		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	Secured Overnight Finance Rate/3M Euribor			5,393	(4,580)		(4,580)	9,752	(30,818)			6,435		0003
Currency Swap/Rec:USD 4.3/Pay:EUR 3.62	RML - Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		29,411,100	4.30/3.62			131,764	(3,250,944)		(3,250,944)	870,807	(3,731,433)			313,893		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74 & BTC2R38	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031		88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(73,925)	(6,259,993)		(6,259,993)	(573,010)	(6,544,250)			1,078,928		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		65,197,377	3.21/2.90			32,563	1,071,657		1,071,657	8,052,231	(6,980,574)			1,572,477		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	XS1908336073	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		9,711,900	5.24/3.62			109,359	(791,100)		(791,100)	223,107	(1,243,811)			103,651		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			18,708	52,823		52,823	3,212	49,611			22,916		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		54,974,010	Secured Overnight Finance Rate/3M Euribor			231,089	23,171		23,171	2,882,590	(3,188,643)			154,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/12/2024	04/15/2026		10,887,000	Secured Overnight Finance Rate/3M Euribor			54,242	3,075		3,075	410,051	(516,164)			39,991		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			413	(4,520)		(4,520)	(320,187)	310,953			14,020		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			682	(4,146)		(4,146)	(424,615)	414,604			16,157		0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			62,385	1,223,834		1,223,834	1,061,834	(257,083)			64,508		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		10,815	(28,912)		(28,912)	86,892	(155,485)			18,870		0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		19,475	2,844		2,844	194,581	(267,102)			32,486		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	Secured Overnight Finance Rate/3 M Euribor			233,493	(86,790)		(86,790)	46,922	(1,014,455)			225,497		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		4,305,105	Secured Overnight Finance Rate/3 M Euribor			28,934	(12,410)		(12,410)	20,709	(119,648)			32,596		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.1	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/21/2026		4,123,500	2.13/2.10			194	(2,045)		(2,045)	(526,015)	518,255			12,950		0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.7	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026		1,374,750	2.73/2.70			185	(1,055)		(1,055)	(176,308)	172,752			4,636		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	4.53/5.04			(992)	42,611		42,611	53,420				15,001		0003
Currency Swap/Rec:USD 5.08/Pay:GBP 4	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		896,090	14,950,528		14,950,528	4,427,422	(7,004,025)			2,407,240		0003
Currency Swap/Rec:USD 6.7/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(39,524)	(1,746,955)		(1,746,955)	347,529	(1,417,680)			227,363		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	RML - Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		39,427,200	3.87/3.08			220,438	(3,077,129)		(3,077,129)	357,665	(4,975,244)			146,654		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	RML - Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		26,196,000	5.86/5.12			125,817	(2,430,105)		(2,430,105)	256,004	(3,316,829)			163,249		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	Secured Overnight Finance Rate/3 M Euribor			13,254	(66)		(66)	36,536	(73,175)			11,484		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	06/23/2026		10,087,125	Secured Overnight Finance Rate/3 M Euribor			59,508	11,082		11,082	233,826	(346,077)			43,056		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	06/22/2026		21,414,800	Secured Overnight Finance Rate/3 M Euribor			109,286	892		892	533,471	(788,162)			91,235		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	Secured Overnight Finance Rate/3 M Euribor			51,531	(5,440)		(5,440)	174,163	(311,120)			45,767		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	Secured Overnight Finance Rate/3 M Euribor			15,612	(1,143)		(1,143)	37,613	(85,010)			15,892		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	Secured Overnight Finance Rate/3 M Euribor			83,877	(111,894)		(111,894)	(21,636)	(518,579)			98,031		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	Secured Overnight Finance Rate/3 M Euribor			34,337	(33,684)		(33,684)	4,774	(197,847)			36,039		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.67/Pay:AUD 4.3	08438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,285,610	3.67/4.30			4,749	5,307,379		5,307,379	1,174,525	(3,095,640)			1,364,778		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		121,049,083	Secured Overnight Finance Rate/3M Euribor			482,087	58,559		58,559	6,601,563	(6,948,415)			327,700		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		35,154,180	Secured Overnight Finance Rate/3M Euribor			172,553	(51,898)		(51,898)	838,583	(1,348,613)			179,346		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		30,188,301	Secured Overnight Finance Rate/3M Euribor			144,025	(21,896)		(21,896)	866,318	(1,229,278)			136,157		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	05/15/2026		17,400,000	Secured Overnight Finance Rate/3M Euribor			89,067	2,466		2,466	495,485	(682,696)			68,610		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	Secured Overnight Finance Rate/3M Euribor			146,421	(38,221)		(38,221)	420,647	(833,730)			126,171		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	Secured Overnight Finance Rate/3M Euribor			510,953	(274,168)		(274,168)	1,372,833	(3,189,201)			545,176		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		41,734,000	Secured Overnight Finance Rate/3M Euribor			222,351	(142,045)		(142,045)	591,465	(1,399,642)			239,793		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	Secured Overnight Finance Rate/3M Euribor			148,091	(87,737)		(87,737)	431,737	(949,528)			153,312		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	Secured Overnight Finance Rate/3M Euribor			9,365	(8,153)		(8,153)	10,210	(51,472)			11,189		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	Secured Overnight Finance Rate/3M Euribor			291,513	15,816		15,816	226,203	(1,118,157)			219,244		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	06/15/2027		50,204,400	Secured Overnight Finance Rate/3M Euribor			365,484	(58,667)		(58,667)	265,147	(1,582,158)			327,951		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	Secured Overnight Finance Rate/3M Euribor			21,821	(14,018)		(14,018)	(10,471)	(102,177)			26,146		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			5,841	(61,907)		(61,907)	(3,306,907)	3,178,628			156,355		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			8,465	(121,254)		(121,254)	(1,406,237)	1,174,710			78,074		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.1	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			1,667	(5,804)		(5,804)	(14,733)				23,134		0003
Currency Swap/Rec:USD 2.14/Pay:EUR 2.1	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			744	(6,784)		(6,784)	(559,460)	544,236			23,807		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.03/Pay:EUR 2	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			281	(3,503)		(3,503)	(354,596)	345,503			14,258		0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			48,446	1,145		1,145	34,321	(36,769)			38,028		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	RML - Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		59,070,600	4.36/3.61			303,541	(5,007,990)		(5,007,990)	596,674	(7,462,866)			303,337		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		65,395,977	3.18/2.90			22,048	907,590		907,590	7,689,563	(6,781,973)			1,577,267		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		31,395,400	Secured Overnight Finance Rate/3M Euribor			152,732	(61,716)		(61,716)	954,470	(1,095,034)			161,639		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521444	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		30,754,156	Secured Overnight Finance Rate/3M Euribor			171,897	(37,853)		(37,853)	757,391	(1,261,482)			156,899		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2988521105	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		28,140,310	Secured Overnight Finance Rate/3M Euribor			144,056	(8,481)		(8,481)	682,443	(1,030,731)			124,982		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/25/2026		12,866,783	Secured Overnight Finance Rate/3M Euribor			66,888	9,968		9,968	365,186	(493,283)			51,840		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	Secured Overnight Finance Rate/3M Euribor			16,322	2,032		2,032	58,630	(94,463)			12,886		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		26,052,000	Secured Overnight Finance Rate/3M Euribor			130,986	(78,780)		(78,780)	388,935	(883,685)			148,597		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	Secured Overnight Finance Rate/3M Euribor			324,698	(293,401)		(293,401)	678,411	(2,080,609)			374,373		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			2,753	(12,975)		(12,975)	(1,798,561)	1,762,065			62,461		0003
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		7,010	(21,686)		(21,686)	63,325	(108,676)			13,157		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2296466480	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		5,421,974	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			7,850	(160,161)		(160,161)	(30,660)	(385,782)			37,489		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	Secured Overnight Finance Rate/3M Euribor			23,062	(77,670)		(77,670)	(9,401)	(171,093)			10,430		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2905507930	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			44,994	(234,345)		(234,345)	(54,449)	(417,716)			19,541		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2025	07/16/2027		462,000	6.29/7.10			(670)	1,360		1,360	1,360				3,092		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		5,563,000	Secured Overnight Finance Rate/3 M Euribor			(13,394)	(339,749)		(339,749)	(33,240)	(306,509)			51,123		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			8,310	(77,061)		(77,061)	(8,946)	(94,409)			4,137		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		625,978	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			7,251	(129,619)		(129,619)	(9,563)	(120,056)			4,608		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/28/2025	02/26/2027		1,250,000	3.55/4.18			(837)	14,205		14,205	14,205				7,417		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		904,180	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			948	3,785		3,785	307	3,478			6,655		0003
Currency Swap/Rec:USD 7.68/Pay:EUR 5.5	BY06128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			32,532	(144,017)		(144,017)	10,123	(252,547)			14,102		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			94,487	(317,455)		(317,455)	(32,887)	(691,006)			45,063		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			443,557	(1,446,225)		(1,446,225)	(607,863)	(3,003,555)			242,071		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	Secured Overnight Finance Rate/3 M Euribor			38,592	(148,123)		(148,123)	(28,501)	(283,015)			18,775		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		5,524,986	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(2,661)	(310,766)		(310,766)	(27,561)	(402,599)			38,202		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410006	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2025	12/22/2028		3,321,312	Secured Overnight Finance Rate/3 M Euribor			24,451	(153,528)		(153,528)	(129,601)	(23,927)			29,846		0003
Currency Swap/Rec:USD 5.65/Pay:EUR 4.38	50456429	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/10/2025	08/19/2031		21,097,800	5.65/4.38			14,763	(34,354)		(132,521)		(34,354)			255,964		0003
Currency Swap/Rec:USD 7.32/Pay:EUR 5.5	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		51,623	(258,818)		(258,818)	56,994	(462,623)			26,079		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2079845587	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		3,708,296	Secured Overnight Finance Rate/3 M Euribor			(8,928)	(226,477)		(226,477)	(22,158)	(204,319)			34,078		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		4,062,841	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			3,587	(124,548)		(124,548)	(22,741)	(289,365)			28,092		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/12/2025	01/15/2028		880,000	4.64/5.52			(1,169)	10,715		10,715	10,715				6,663		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		5,841,741	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			3,456	(94,794)		(94,794)	(3,459)	(91,335)			40,392		0003
Currency Swap/Rec:USD 12.85/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		48,209,317	12.85/5.70			746,811	(668,704)		(668,704)	3,357,397	(4,026,101)			294,005		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2293735101	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	Secured Overnight Finance Rate/3 M Euribor			3,138	(3,354)		(3,354)	76,283	(64,414)			11,592		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		959,112	Secured Overnight Finance Rate/3 M Euribor			1,740	(2,765)		(2,765)	24,257	(22,398)			7,262		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	05/15/2028		7,369,650	Secured Overnight Finance Rate/3 M Euribor			55,950	(36,309)		(36,309)	6,548	(276,742)			59,697		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2289566940	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	Secured Overnight Finance Rate/3 M Euribor			73,202	(260,958)		(260,958)	(58,306)	(525,140)			35,257		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	Secured Overnight Finance Rate/3 M Euribor			73,488	(673,109)		(673,109)	(84,006)	(650,785)			48,219		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3.63/4.70			(20,327)	(987)		(987)	(314,763)	320,095			15,511		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00				659,458		659,458	141,982	(129,160)			44,631		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 3.92/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			15,591	377,007		377,007	109,627	(129,160)			45,002		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				425,138		425,138	162,836	(129,160)			45,763		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		2,375,000	4.73/5.17			(1,045)	50,811		50,811	347,250	(291,929)			16,965		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08	RML - Hamburg	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2026		51,088,500	5.18/3.08			598,862	(1,675,056)		(1,675,056)	62,025	(1,737,082)			190,030		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			28,296	107,056		107,056	27,666	(159,329)			11,118		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		7,565,843	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,843	(228,649)		(228,649)	(6,240)	(222,409)			52,313		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	EQT Nordics	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/06/2025	11/30/2027		2,568,979	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			18,260	(66,466)		(66,466)	(4,793)	(61,674)			18,909		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	3.45/SONIA O/N Int Rate Benchmark			(204,593)	(539,299)		(539,299)	470,419	(929,951)			138,967		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		25,560,258	Secured Overnight Finance Rate/3 M Euribor			407,497	(2,760,386)		(2,760,386)	(339,907)	(3,284,709)			211,961		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		27,107,500	Secured Overnight Finance Rate/3 M Euribor			110,099	13,114		13,114	1,445,670	(1,617,328)			73,385		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/16/2024	02/22/2026		3,916,080	Secured Overnight Finance Rate/3 M Euribor			20,969	2,536		2,536	166,035	(196,410)			12,341		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	Secured Overnight Finance Rate/3 M Euribor			28,156	(23,982)		(23,982)	125,529	(261,974)			40,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	Secured Overnight Finance Rate/3 M Euribor			61,418	(49,730)		(49,730)	(96,221)	(222,836)			64,878		0003
Currency Swap/Rec:USD Fixed 7.2/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/20/2025	06/25/2028		34,500,000	7.20/5.25			160,031	(509,761)		(509,761)	207,293	(717,054)			285,381		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		27,535,149	3.18/2.90			(4,123)	382,143		382,143	3,237,711	(2,855,568)			664,112		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		64,163,255	Secured Overnight Finance Rate/3 M Euribor			1,192,010	(5,117,543)		(5,117,543)	(1,263,464)	(8,126,319)			576,590		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	Secured Overnight Finance Rate/3M Euribor			2,828	(3,293)		(3,293)	2,299	(16,791)			3,359		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	CML - EQT Poland	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		2,870,706	Secured Overnight Finance Rate/3M Euribor			32,515	(289,267)		(289,267)	(47,711)	(241,555)			27,757		0003
Currency Swap/Rec:USD 5.65/Pay:EUR 4.37	50456434	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2025	10/01/2030		21,076,200	5.65/4.37			14,780	(55,875)		(146,301)		(55,875)			235,768		0003
Currency Swap/Rec:USD 7.73/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			20,324	125,988		125,988	71,237	(90,195)			11,120		0003
Currency Swap/Rec:USD 6.7/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(39,524)	(1,746,955)		(1,746,955)	347,529	(1,417,680)			227,363		0003
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			46,067	182,337		182,337	178,007	(241,057)			28,460		0003
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			22,198	127,996		127,996	79,288	(100,067)			12,253		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		27,451,527	3.21/2.90			(3,007)	451,224		451,224	3,390,413	(2,939,189)			662,096		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	Secured Overnight Finance Rate/3M Euribor			39,097	(195,094)		(195,094)	(36,437)	(291,554)			19,589		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		10,601,447	Secured Overnight Finance Rate/3M Copenhagen Interbank			201,490	(986,390)		(986,390)	(178,706)	(1,339,278)			77,983		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			14,828	361,022		361,022	111,002	(129,160)			44,771		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		131,709	452.11/400.00	4,843		73,411	968,050		968,050	(155,703)	(8,475)			3,142		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	Secured Overnight Finance Rate/3M Euribor			48,704	(39,784)		(39,784)	(76,977)	(178,268)			51,902		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.1	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			3,634	(31,137)		(31,137)	(1,584,934)	1,520,213			84,484		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.1	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			835	(13,700)		(13,700)	(1,725,057)	1,686,055			60,693		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2912340465	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	Secured Overnight Finance Rate/3M Euribor			282,864	(62,372)		(62,372)	1,259,186	(2,089,810)			258,532		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	Secured Overnight Finance Rate/3M Euribor			239,410	(216,124)		(216,124)	502,452	(1,535,332)			275,769		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3M Euribor			24,155	(18,503)		(18,503)	36,609	(136,116)			27,198		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	.08/07/2024	.09/15/2027		37,411,275	Secured Overnight Finance Rate/3 M Euribor			271,286	(100,765)		(100,765)	70,578	(1,193,900)			261,806		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor	7410019	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/24/2025	.07/31/2026		101,336,000	Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor			1,118,883	(1,049,154)		(1,049,154)	5,190,889	(6,240,043)			462,407		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	.10/13/2022	.10/30/2027		9,688,000	7.67/6.04			53,699	(2,212,360)		(2,212,360)	58,310	(1,382,012)			69,898		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.10/27/2023	.11/30/2027		76,429,894	7.95/6.00			1,108,315	(8,971,356)		(8,971,356)	289,524	(10,031,058)			562,568		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2126168181	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	.12/15/2023	.12/19/2026		14,394,250	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			80,766	183,178		183,178	(82,706)	(918,002)			79,468		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	.07/18/2024	.06/22/2026		18,414,000	Secured Overnight Finance Rate/3 M Euribor			96,697	767		767	403,767	(622,769)			78,450		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/05/2024	.11/15/2027		1,096,800	Secured Overnight Finance Rate/3 M Euribor			(1,394)	765		765	31,146	(23,952)			7,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	.11/12/2024	.11/30/2027		526,559	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			7,208	(87,613)		(87,613)	(8,293)	(90,600)			3,876		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.11/12/2024	.08/29/2027		3,925,188	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			340	(203,836)		(203,836)	(19,771)	(284,796)			27,140		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2	XS2057851839	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.09/18/2024	.01/20/2028		1,113,000	3.13/2.00			9,407	(68,295)		(68,295)	20,851	(138,201)			8,452		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.08/26/2022	.07/01/2048		1,908,333	10.88/9.00			648,342	648,342		648,342	169,641	(129,160)			45,528		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	.08/26/2022	.07/01/2048		1,918,195	4.33/3.00			413,495	413,495		413,495	138,465	(129,160)			45,763		0003
Currency Swap/Rec:USD 445.1/Pay:GBP 400	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/29/2022	.07/01/2048		130,662	445.10/400.00	4,576		64,131	959,852		959,852	(124,059)	(8,724)			3,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.10/15/2026		43,496,400	Secured Overnight Finance Rate/3 M Euribor			213,173	(64,214)		(64,214)	1,080,824	(1,711,885)			221,906		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	Secured Overnight Finance Rate/3 M Euribor			81,710	(69,181)		(69,181)	161,950	(512,055)			94,933		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	Secured Overnight Finance Rate/3 M Euribor			18,804	(18,446)		(18,446)	1,685	(107,415)			19,735		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,355	(71,656)		(71,656)	(6,650)	(70,009)			2,969		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		4,911,446	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(14,669)	(509,015)		(509,015)	(27,333)	(481,682)			33,959		0003
Currency Swap/Rec:USD 5.42/Pay:EUR 4.12	50278496	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2025	11/19/2029		21,096,540	5.42/4.12			15,039	(35,162)		(94,286)		(35,162)			214,618		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50213830	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2025	11/15/2027		5,223,473	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			347	61,865		61,865	3,103	58,762			38,081		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		70,604,271	7.94/6.00			1,020,432	(8,332,157)		(8,332,157)	217,093	(9,259,438)			519,688		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2289566940	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027		41,389,450	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(26,170)	(2,772,300)		(2,772,300)	(209,757)	(2,997,359)			301,748		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	Secured Overnight Finance Rate/3 M Euribor			1,994	(5,725)		(5,725)	30,847	(29,788)			8,043		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	Secured Overnight Finance Rate/3 M Euribor			83,867	(22,091)		(22,091)	79,868	(391,569)			75,851		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	08/09/2024	11/30/2027		3,536,514	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			54,061	(454,587)		(454,587)	(57,075)	(590,148)			26,031		0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	.08/12/2024	.02/15/2028		7,315,060	Secured Overnight Finance Rate/3 M Euribor			53,809	(30,515)		(30,515)	(70,117)	(171,033)			56,403		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/27/2024	.08/29/2027		60,235,817	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			121,592	(1,098,515)		(1,098,515)	(408,858)	(4,164,805)			416,491		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.09/18/2024	.07/20/2028		4,743,936	Secured Overnight Finance Rate/3 M Euribor			78,857	(267,466)		(267,466)	(44,497)	(588,737)			39,729		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	.10/21/2024	.10/22/2029		23,145,267	Secured Overnight Finance Rate/3 M Euribor			381,626	(2,139,798)		(2,139,798)	(441,604)	(2,950,018)			233,269		0003
Currency Swap/Rec:USD 6.48/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	.04/04/2025	.12/15/2031		16,168,750	6.47/6.88			(47,309)	(703,190)		(703,190)	(71,369)	(631,821)			201,477		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.3	7410052	B1	Currency	Societe Generale SA 02RNE81BXP4R0TD8PU41	.08/22/2025	.08/28/2030		39,237,660	5.95/6.30			(14,657)	13,641		13,641	120,881	(107,240)			434,827		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	.12/16/2024	.12/22/2028		5,976,723	Secured Overnight Finance Rate/3 M Euribor			92,487	(795,558)		(795,558)	(115,783)	(777,880)			53,709		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	.04/29/2025	.06/30/2028		941,985	Secured Overnight Finance Rate/3 M Euribor			10,036	(31,611)		(31,611)	(4,278)	(27,333)			7,811		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.06/24/2025	.12/22/2028		1,439,114	Secured Overnight Finance Rate/3 M Euribor			9,777	(15,059)		(15,059)	(926)	(14,096)			12,932		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/25/2022	.04/01/2047		1,902,361	10.99/9.00			647,750	647,750		647,750	140,892	(129,160)			44,120		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	.08/25/2022	.04/01/2048		1,902,361	10.99/9.00			671,019	671,019		671,019	143,058	(129,160)			45,136		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.07/01/2047		1,908,333	10.88/9.00			596,963	596,963		596,963	123,919	(129,160)			44,514		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	.08/26/2022	.01/01/2048		1,908,333	10.88/9.00			606,547	606,547		606,547	124,251	(129,160)			45,027		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2988521105	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	.07/18/2024	.09/15/2026		60,060,000	Secured Overnight Finance Rate/3 M Euribor			331,414	(34,955)		(34,955)	1,081,645	(1,961,624)			294,065		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	IO CLO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	.08/15/2024	.04/15/2027		15,887,650	2.46/2.41			3,683	(39,028)		(39,028)	(2,084,789)	2,003,918			98,572		0003
Currency Swap/Rec:USD 2.1/Pay:EUR 2.07	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	.08/19/2024	.10/15/2026		2,979,450	2.10/2.07			760	(3,792)		(3,792)	(383,111)	373,143			15,200		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	.09/18/2024	.10/20/2028		5,174,520	Secured Overnight Finance Rate/3 M Euribor			87,151	(302,636)		(302,636)	(67,510)	(642,636)			45,240		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2059851746	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		2,561,349	Secured Overnight Finance Rate/3 M Euribor			46,521	(153,125)		(153,125)	(46,352)	(317,863)			22,613		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,972,583	Secured Overnight Finance Rate/3 M Euribor			36,364	4,341		4,341	475,612	(532,431)			24,290		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912341190	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	Secured Overnight Finance Rate/3 M Euribor			16,178	(951)		(951)	103,932	(143,005)			14,021		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			247	(3,083)		(3,083)	(312,044)	304,043			12,547		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3 M Euribor			340,210	(3,034,062)		(3,034,062)	(323,571)	(3,109,525)			177,583		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Solar	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3 M Euribor			286,673	(1,946,813)		(1,946,813)	(225,309)	(2,130,000)			126,401		0003
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		15,981,250	6.67/6.88			(35,428)	(749,355)		(749,355)	53,036	(802,391)			199,141		0003
Currency Swap/Rec:USD 6.69/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		16,133,750	6.68/6.88			(31,309)	(531,860)		(531,860)	118,899	(650,759)			201,041		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	Secured Overnight Finance Rate/3 M Euribor			41,798	(216,058)		(216,058)	(12,477)	(344,036)			36,890		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/21/2025	04/15/2027		5,200,000	4.63/5.27			(4,713)	30,498		30,498	30,498				32,262		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		24,629,150	Secured Overnight Finance Rate/3 M Euribor			117,503	(17,864)		(17,864)	738,208	(1,034,330)			111,084		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		12,233,380	Secured Overnight Finance Rate/3 M Euribor			59,289	(24,048)		(24,048)	289,310	(480,941)			62,983		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989698316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		27,355,000	Secured Overnight Finance Rate/3 M Euribor			158,529	(24,650)		(24,650)	399,545	(856,921)			145,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		2,715,500	Secured Overnight Finance Rate/3 M Euribor			14,485	(7,765)		(7,765)	46,795	(98,236)			15,440		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	Secured Overnight Finance Rate/3 M Euribor			45,501	(75,407)		(75,407)	18,703	(287,970)			58,394		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2025	10/15/2026		2,100,000	3.28/3.71			(1,402)	5,889		5,889	5,889				10,714		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		62,759	(1,113,335)		(1,113,335)	732,386	(1,050,844)			73,366		0003
Currency Swap/Rec:USD 4.5/Pay:GBP 3.23	G5560@AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		125,074	58,858		58,858	557,181	(883,453)			85,469		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		100,853	504,243		504,243	890,511	(790,458)			114,110		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029		5,503,850	5.19/3.63			49,729	(971,492)		(971,492)	61,392	(715,622)			51,312		0003
Currency Swap/Rec:USD 5.1/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63			(116,949)	(2,469,319)		(2,469,319)	140,768	(727,391)			107,670		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.3	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,335	3.65/4.30			(303)	340,605		340,605	88,017	(213,492)			94,110		0003
Currency Swap/Rec:USD 4/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027		6,396,540	4.00/1.96	(578,431)		100,143	(237,920)		(237,920)	254,281	(787,747)			44,701		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		6,659,500	3.86/3.27			33,612	553,453		553,453	310,267	(464,975)			113,968		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/12/2024	02/15/2028		2,183,600	Secured Overnight Finance Rate/3 M Euribor			15,908	(9,109)		(9,109)	(20,931)	(51,055)			16,837		0003
Currency Swap/Rec:USD 7.1/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(6,186)	(200,071)		(200,071)	15,750	(97,595)			15,797		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580219	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	Secured Overnight Finance Rate/3 M Euribor			91,485	(310,160)		(310,160)	(51,600)	(682,714)			46,071		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(569,130)		48,618	(35,991)		(35,991)	558,414	(427,777)			54,045		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,850,620	Secured Overnight Finance Rate/3 M Euribor			9,474	(558)		(558)	24,013	(46,918)			8,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		10,841,000	Secured Overnight Finance Rate/3 M Euribor			58,336	(52,713)		(52,713)	126,131	(378,053)			67,261		0003
Currency Swap/Rec:USD 2.1/Pay:EUR 2.07	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		6,952,050	2.10/2.07			1,773	(8,847)		(8,847)	(893,925)	870,668			35,467		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/21/2025	01/15/2027		1,666,175	4.03/4.45			503	18,560		18,560	18,560				9,474		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031		5,143,600	7.03/6.88			(23,582)	(732,758)		(732,758)	61,654	(385,917)			64,094		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6	L0004@AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028		31,172,013	8.01/6.00			412,920	(3,290,826)		(3,290,826)	222,743	(4,075,363)			281,188		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		10,886,000	Secured Overnight Finance Rate/3 M Euribor			55,727	(3,281)		(3,281)	338,367	(473,101)			48,349		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		3,282,600	Secured Overnight Finance Rate/3 M Euribor			19,006	(2,958)		(2,958)	46,489	(101,374)			17,417		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2391580995	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,564,000	Secured Overnight Finance Rate/3 M Euribor			93,751	(325,415)		(325,415)	(72,592)	(691,006)			48,646		0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		38,988	(447,066)		(447,066)	336,127	(492,874)			36,178		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		22,333	(445,731)		(445,731)	326,938	(395,229)			30,660		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		59,744	(123,442)		(123,442)	213,709	(511,344)			35,917		0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100J*2	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/01/2018	11/23/2028		28,705,250	3.32/2.59	(5,110,141)		121,527	(1,828,468)		(1,828,468)	3,316,289	(2,185,385)			254,761		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/01/2018	12/08/2028		5,290,000	3.96/1.83	(791,573)		82,238	(450,027)		(450,027)	483,183	(691,006)			47,254		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3 M Euribor			27,038	(10,641)		(10,641)	120,016	(204,809)			27,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026		2,939,490	Secured Overnight Finance Rate/3 M Euribor			16,507	(3,756)		(3,756)	62,057	(105,433)			14,535		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.3	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,743,835	3.67/4.30			117	366,026		366,026	81,002	(213,492)			94,123		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		100,036	(287,627)		(287,627)	151,524	(829,207)			33,395		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		99,316	187,064		187,064	484,828	(790,458)			81,495		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/22/2026		4,787,640	Secured Overnight Finance Rate/3 M Euribor			26,688	2,193		2,193	158,560	(210,494)			19,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		6,154,599	Secured Overnight Finance Rate/3 M Euribor			32,797	(17,598)		(17,598)	95,122	(211,712)			34,994		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	01/18/2027		2,171,000	Secured Overnight Finance Rate/3 M Euribor			10,915	(6,565)		(6,565)	36,528	(77,757)			12,383		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355			5,182,003		5,182,003	1,127,137	(1,033,279)			352,959		0003
Currency Swap/Rec:USD 7.2/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		6,900,000	7.20/5.25			32,006	(101,952)		(101,952)	41,459	(143,411)			57,076		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	XS2310759332	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			4,775,703		4,775,703	991,356	(1,033,279)			356,113		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029		508,720	4.18/3.04	7,978		4,228	(3,130)		(3,130)	22,011	(37,198)			4,700		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		5,933	29,661		29,661	50,741	(46,498)			6,712		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		3,247,800	Secured Overnight Finance Rate/3 M Euribor			16,223	(6,384)		(6,384)	76,507	(127,383)			16,721		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,036,040	Secured Overnight Finance Rate/3 M Euribor			12,327	1,469		1,469	163,894	(183,119)			8,219		0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.31	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(7,653)	970,353		970,353	71,155	(482,485)			57,550		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027		664,000	4.05/2.96	(20,796)		5,842	11,004		11,004	27,791	(46,498)			4,794		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		5,410,000	Secured Overnight Finance Rate/3 M Euribor			26,561	(7,987)		(7,987)	132,197	(210,688)			27,600		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/10/2024	10/25/2026		3,628,050	Secured Overnight Finance Rate/3 M Euribor			18,931	(7,073)		(7,073)	75,724	(133,685)			18,751		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	01/18/2027		1,411,150	Secured Overnight Finance Rate/3 M Euribor			7,095	(4,267)		(4,267)	17,670	(44,468)			8,049		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		8,174,250	Secured Overnight Finance Rate/3 M Euribor			59,155	(83,210)		(83,210)	32,650	(328,168)			65,170		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	XS2350605825	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665			5,368,150		5,368,150	1,144,462	(1,033,279)			361,090		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,307,963		3,307,963	1,107,718	(1,033,279)			366,106		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		753,480	Secured Overnight Finance Rate/3 M Euribor			4,154	(439)		(439)	10,707	(21,747)			3,689		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		124,725	3,016,056		3,016,056	877,016	(1,033,279)			360,020		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400	Heylo	B1	Currency	MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,052,728	452.11/400.00	12,309,342		559,627	7,737,431		7,737,431	1,244,500	(67,735)			25,115		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	Secured Overnight Finance Rate/3 M Euribor			6,198	(942)		(942)	36,005	(51,625)			5,859		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	Secured Overnight Finance Rate/3 M Euribor			11,488	(841)		(841)	27,677	(62,555)			11,694		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			141	(1,752)		(1,752)	177,298	172,752			7,129		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057852217	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	Secured Overnight Finance Rate/3 M Euribor			12,633	(42,814)		(42,814)	1,963	(94,944)			4,750		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757			5,275,665		5,275,665	1,135,859	(1,033,279)			357,048		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 2.13/Pay:EUR 2.1	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/21/2026		1,374,500	2.13/2.10			65	(682)		(682)	(175,338)	172,752			4,317		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	Secured Overnight Finance Rate/3 M Euribor			16,952	(57,092)		(57,092)	(6,910)	(125,763)			7,667		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		118,628	2,888,174		2,888,174	888,016	(1,033,279)			358,169		0003
Currency Swap/Rec:USD 445.1/Pay:GBP 400	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		1,044,353	445.10/400.00	9,575,087		512,591	7,671,913		7,671,913	(991,576)	(69,729)			24,916		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/15/2026		3,584,750	1.96/1.93			702	(3,307)		(3,307)	(458,457)	449,154			15,921		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			4,852,372		4,852,372	994,007	(1,033,279)			360,213		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			5,186,739		5,186,739	1,357,127	(1,033,279)			364,224		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.1	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		1,649,700	2.13/2.10			556	(1,935)		(1,935)	(4,911)				7,711		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		800,000	5.04/6.38			(9,681)	(987)		(987)	(114,600)	114,482			5,007		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2988590928	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			22,791	(707,458)		(707,458)	62,553	(1,859,902)			291,915		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS3025439095	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			444,955	(1,446,225)		(1,446,225)	(607,863)	(3,003,555)			242,071		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2024	12/17/2026		1,689,300	3.83/4.41			(3,815)	9,901		9,901	24,529				9,305		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2303069319	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		604,953	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			8,032	(107,483)		(107,483)	(9,975)	(105,013)			4,453		0003
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/09/2025	03/24/2031		8,174,706	5.42/5.63			(8,228)	(378,603)		(378,603)	17,811	(396,413)			95,702		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			138	(1,507)		(1,507)	(106,729)	103,651			4,673		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2989699041	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		3,115,280	Secured Overnight Finance Rate/3 M Euribor			55,899	(190,259)		(190,259)	(61,417)	(386,963)			28,629		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		6,475,092	Secured Overnight Finance Rate/3 M Euribor			110,369	(423,617)		(423,617)	(81,511)	(809,394)			53,695		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	XS2708724922	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		52,280,000	5.11/5.35			(101,421)	(1,556,915)		(1,556,915)	(29,258)	(3,719,803)			269,162		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2988521444	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			12,470	(243,032)		(243,032)	137,866	(388,550)			31,690		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2672303745	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/14/2025	11/30/2027		938,961	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			10,876	(194,427)		(194,427)	(14,344)	(180,083)			6,911		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980878123	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		734,382	Secured Overnight Finance Rate/3 M Euribor			12,299	(41,407)		(41,407)	(5,012)	(91,213)			5,560		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028		7,799,545	Secured Overnight Finance Rate/3 M Euribor			117,434	(965,599)		(965,599)	(111,163)	(1,018,912)			66,957		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2980877828	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			326,121	(1,157,945)		(1,157,945)	(42,577)	(2,475,071)			84,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2989698746	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		3,982,168	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			67,491	(351,515)		(351,515)	(81,674)	(626,571)			29,311		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5	XS2719264132	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		63,820,640	4.82/5.00			(91,249)	(1,808,928)		(1,808,928)	(51,304)	(4,538,160)			78,342		0003
Currency Swap/Rec:USD 8.1/Pay:EUR 6.38	BM8VBH2	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2025	09/12/2030		7,753,900	8.10/6.38			61,669	(455,730)		(455,730)	16,236	(471,966)			86,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410006	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2025	12/22/2028		5,666,823	Secured Overnight Finance Rate/3 M Euribor			41,719	(261,950)		(261,950)	(221,125)	(40,824)			50,924		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2719264132	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			85,844	(411,606)		(411,606)	(353,450)	(3,751,238)			472,683		0003
Currency Swap/Rec:USD 7.2/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/5.25			280,054	(892,082)		(892,082)	362,763	(1,254,845)			499,417		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	XS2334573701	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026		288,189,698	7.47/6.25			2,845,685	(15,586,330)		(15,586,330)	(20,989,011)	(13,898,671)			1,301,997		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112472316	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		90,627,600	Secured Overnight Finance Rate/3 M Euribor			1,587,738	(8,262,642)		(8,262,642)	(827,846)	(11,608,902)			498,085		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760371	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		109,475,352	Secured Overnight Finance Rate/3 M Euribor			2,033,807	(8,731,553)		(8,731,553)	(2,155,722)	(13,865,127)			983,777		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,401,100		3,401,100	1,302,691	(1,033,279)			366,106		0003
Currency Swap/Rec:USD 5.85/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(4,927)	(179,840)		(179,840)	12,933	(86,178)			13,416		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	Secured Overnight Finance Rate/3 M Euribor			8,359	(492)		(492)	43,437	(63,647)			7,252		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	Secured Overnight Finance Rate/3 M Euribor			6,581	(5,328)		(5,328)	(10,309)	(23,875)			6,951		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		1,356,261	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,422	5,677		5,677	460	5,218			9,983		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2125923404	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		842,983	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			12,464	(115,591)		(115,591)	(13,419)	(141,612)			6,205		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	04/09/2025	07/16/2033		4,634,700	8.09/6.38			34,574	(298,683)		(298,683)	7,495	(306,178)			64,709		0003
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		19,075,000	5.83/4.25			139,641	(1,464,414)		(1,447,139)		(1,464,414)			205,892		0003
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		19,110,000	6.68/5.13			125,514	(1,495,801)		(1,514,541)		(1,495,801)			260,933		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	EQT Nordics	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/06/2025	11/30/2027		3,853,451	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			27,390	(99,699)		(99,699)	(7,189)	(92,510)			28,364		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		2,975,000	5.34/6.39			(6,354)	15,837		15,837	15,837				24,939		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			1,527,201	(5,285,241)		(5,285,241)	(1,223,182)	(11,456,681)			810,944		0003
Currency Swap/Rec:EUR 12.85/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		57,851,180	12.85/5.70			896,174	(802,445)		(802,445)	4,028,876	(4,831,321)			352,806		0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		97,858,672	6.76/6.00			359,521	(6,189,338)		(8,692,025)		(12,868,282)			799,286		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573701	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028		59,395,749	Secured Overnight Finance Rate/3 M Euribor			1,012,378	(7,227,536)		(7,227,536)	(947,187)	(7,796,148)			509,900		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.01/Pay:EUR 6	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		291,034,867	8.01/6.00			3,863,656	(30,696,142)		(30,696,142)	1,689,371	(38,038,137)			2,625,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		15,385,920	Secured Overnight Finance Rate/3 M Euribor			232,284	(1,259,750)		(1,259,750)	(278,270)	(1,948,637)			211,314		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			432,137	(2,006,100)		(2,006,100)	(303,903)	(3,314,381)			227,631		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NOK 3M Norwegian Interbank Offered	Project Everyday	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2025	08/21/2032		4,774,874	Secured Overnight Finance Rate/3M Norwegian Interbank Offered			1,022	(131,602)		(131,602)	(21,591)	(110,011)			62,694		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	XS2125923404	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			1,553,657	(9,814,528)		(9,814,528)	2,178,396	(17,565,129)			1,448,475		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		147,400,509	7.95/6.00			2,137,464	(17,301,900)		(17,301,900)	558,367	(19,345,612)			1,084,953		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	Secured Overnight Finance Rate/3 M Euribor			111,815	(557,950)		(557,950)	(104,205)	(833,815)			56,023		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	Secured Overnight Finance Rate/3 M Euribor			13,044	708		708	6,867	(46,814)			9,819		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			216	(1,018)		(1,018)	(141,064)	138,201			4,899		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	Secured Overnight Finance Rate/3 M Euribor			209,349	(746,313)		(746,313)	(166,749)	(1,501,849)			100,832		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(726)	(617,842)		(617,842)	(253,339)	(1,022,611)			179,154		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	4.53/5.04			(512)	14,204		14,204	17,807				5,000		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			22,475	(390,973)		(390,973)	271,009	(666,085)			22,196		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			19,066	(435,633)		(435,633)	171,854	(631,927)			96,475		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		2,230,652	8.11/6.38			17,843	(115,067)		(115,067)	7,922	(122,989)			24,823		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 4.5	BSHT6B8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	10/14/2032		19,075,000	6.01/4.50			137,915	(1,423,386)		(1,526,096)		(1,423,386)			253,127		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Macbeth	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2025	11/08/2027		4,063,931	Secured Overnight Finance Rate/3 M Euribor			46,481	(137,480)		(137,480)	(5,584)	(131,897)			29,494		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		136,165,380	7.94/6.00			1,967,976	(16,069,160)		(16,069,160)	418,679	(17,857,488)			1,002,256		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		94,829,130	7.96/6.00			1,395,867	(10,785,544)		(10,785,544)	265,013	(12,402,898)			697,997		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		27,267,918	Secured Overnight Finance Rate/3 M Euribor			440,102	(2,640,603)		(2,640,603)	(331,958)	(3,458,755)			197,897		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2650751261	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			5,773	(122,188)		(122,188)	60,053	(187,870)			25,032		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Everyday	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		4,685,740	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,289	42,949		42,949	19,143	23,806			61,524		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2025	06/30/2026		154,549,046	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			5,524,752	85,047		85,047	17,859,387	(17,774,339)			668,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410008	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2025	01/26/2027		209,712,250	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			972,127	(2,143,284)		(2,143,284)	10,629,811	(12,773,095)			1,206,204		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		49,004,303	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			777,292	(5,805,516)		(5,805,516)	(268,099)	(8,158,671)			211,904		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		4,869,000	Secured Overnight Finance Rate/3 M Euribor			23,863	(7,188)		(7,188)	111,722	(182,363)			24,840		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369837732	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		543,750	Secured Overnight Finance Rate/3 M Euribor			2,790	77		77	16,651	(22,501)			2,144		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	Secured Overnight Finance Rate/3 M Euribor			46,294	(24,816)		(24,816)	129,595	(294,001)			49,346		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	08/09/2024	11/30/2027		5,304,737	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			81,092	(681,876)		(681,876)	(85,612)	(885,217)			39,046		0003
Currency Swap/Rec:USD 6.72/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		261,403,244	6.71/5.25			3,105,548	(24,293,709)		(24,293,709)	8,682,232	(33,406,066)			5,035,633		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			141	(1,752)		(1,752)	(177,298)	172,752			7,129		0003
Currency Swap/Rec:USD 7.41/Pay:EUR 5.88	BRX9VG5	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/08/2025	03/23/2035		32,823,000	7.41/5.88			208,613	(2,749,639)		(2,749,639)	(528,601)	(2,221,039)			505,362		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		6,822,016	8.09/6.38			51,280	(355,211)		(355,211)	26,830	(382,041)			95,248		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		15,808,800	7.65/5.75			105,051	(614,234)		(202,988)		(614,234)			236,518		0003
Currency Swap/Rec:USD 8.3/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		17,010,000	8.30/6.38			111,988	(615,903)		(188,599)		(615,903)			254,917		0003
Currency Swap/Rec:USD 8/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2025	07/16/2033		4,927,500	8.00/6.38			34,396	(389,270)		(389,270)	(25,345)	(363,924)			68,797		0003
Currency Swap/Rec:USD 6.75/Pay:EUR 6	XS2650751261	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028		211,439,469	6.75/6.00			1,171,087	(13,368,151)		(18,671,824)		(26,762,279)			1,726,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/16/2024	01/17/2029		1,346,250	Secured Overnight Finance Rate/3 M Euribor			23,031	(128,466)		(128,466)	(6,813)	(173,737)			12,230		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		5,909,435	Secured Overnight Finance Rate/3 M Euribor			24,868	2,491		2,491	312,767	(351,346)			16,585		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		1,969,560	Secured Overnight Finance Rate/3 M Euribor			11,736	1,463		1,463	41,052	(66,851)			9,278		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	Secured Overnight Finance Rate/3 M Euribor			4,246	(5,375)		(5,375)	2,873	(25,357)			5,408		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	7410016	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		15,902,101	Secured Overnight Finance Rate/3M Copenhagen Interbank			302,242	(1,479,578)		(1,479,578)	(268,058)	(2,008,907)			116,975		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	Secured Overnight Finance Rate/3 M Euribor			25,712	(15,861)		(15,861)	(11,848)	(115,608)			29,583		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	XS2320698728	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			42,458	292,376		292,376	(16,804)	(132,316)			21,010		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			1,274,269	(8,315,207)		(8,315,207)	1,695,412	(14,371,513)			1,183,189		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,795,050	Secured Overnight Finance Rate/3M Euribor			15,381	1,836		1,836	221,503	(245,535)			10,274		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		5,334,140	Secured Overnight Finance Rate/3M Euribor			27,334	(1,608)		(1,608)	165,811	(231,831)			23,691		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2080726768	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		545,400	Secured Overnight Finance Rate/3M Euribor			2,430	430		430	19,661	(24,416)			1,845		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	Secured Overnight Finance Rate/3M Euribor			15,290	(13,393)		(13,393)	42,157	(118,357)			22,609		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	Secured Overnight Finance Rate/3M Euribor			4,831	(3,701)		(3,701)	7,521	(27,422)			5,440		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	Secured Overnight Finance Rate/3M Euribor			28,052	(36,339)		(36,339)	(21,130)	(154,314)			31,837		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			643	(7,031)		(7,031)	(498,068)	483,704			21,809		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	XS2988521444	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			109,054	341,034		341,034	(82,932)	(1,218,951)			97,163		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.5	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		119,353,600	6.04/4.50			1,316,637	(8,692,139)		(8,692,139)	1,431,655	(15,036,292)			1,044,431		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3M Euribor			665,473	(3,975,884)		(3,975,884)	(474,743)	(5,328,645)			360,252		0003
Currency Swap/Rec:USD 8.06/Pay:EUR 6.38	BM8VBH2	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/08/2025	09/12/2030		22,974,000	8.06/6.38			178,615	(1,745,341)		(1,745,341)	(39,295)	(1,706,046)			255,658		0003
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		4,571,910	5.45/5.63			(3,924)	(142,027)		(142,027)	26,047	(168,074)			53,524		0003
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	05/22/2025	09/22/2034		12,635,840	8.33/6.38			87,077	(526,415)		(526,415)		(526,415)			189,364		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,461,225	8.09/6.38			10,984	(76,083)		(76,083)	5,747	(81,830)			20,401		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2649197972	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,500,048	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,172	(44,310)		(44,310)	(8,482)	(106,731)			10,372		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2648075575	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,528,491	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(506)	(85,974)		(85,974)	(7,625)	(111,379)			10,569		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Macbeth	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2025	11/08/2027		2,713,272	Secured Overnight Finance Rate/3 M Euribor			31,033	(91,788)		(91,788)	(3,728)	(88,060)			19,692		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2369837732	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		27,738,234	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(24,435)	(1,980,967)		(1,980,967)	(464,251)	(2,067,458)			332,114		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	Secured Overnight Finance Rate/3 M Euribor			3,202	(487)		(487)	18,687	(26,757)			3,027		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	Secured Overnight Finance Rate/3 M Euribor			30,251	(6,670)		(6,670)	128,684	(217,517)			27,649		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			227	(1,382)		(1,382)	(141,538)	138,201			5,386		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/12/2024	11/30/2027		789,836	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			10,812	(131,419)		(131,419)	(12,439)	(135,899)			5,814		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			8,223	(150,236)		(150,236)	101,533	(256,187)			28,318		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	Secured Overnight Finance Rate/3 M Euribor			210,170	(1,925,025)		(1,925,025)	(240,249)	(1,861,182)			137,903		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,062,320	Secured Overnight Finance Rate/3 M Euribor			59,931	(541,193)		(541,193)	(142,541)	(398,652)			64,389		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		8,209,936	Secured Overnight Finance Rate/3 M Euribor			90,148	(827,275)		(827,275)	(136,450)	(690,825)			79,383		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	A&O Hostels	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	12/22/2028		2,455,417	Secured Overnight Finance Rate/3 M Euribor			16,681	(25,694)		(25,694)	(1,581)	(24,050)			22,065		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	Project Everyday	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/21/2032		6,172,038	Secured Overnight Finance Rate/3 M Euribor			19,093	(41,332)		(41,332)	(5,569)	(35,763)			81,039		0003
Currency Swap/Rec:USD 6.68/Pay:EUR 5.13	BSLTP40	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/08/2025	03/14/2033		8,190,000	6.68/5.13			53,792	(641,057)		(649,089)		(641,057)			111,828		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		2,693,984	Secured Overnight Finance Rate/3 M Euribor			28,701	(90,404)		(90,404)	(12,235)	(78,169)			22,340		0003
Currency Swap/Rec:USD 7.63/Pay:EUR 5.75	BVOW6B5	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/20/2025	09/11/2034		25,272,000	7.63/5.75			168,126	(1,117,551)		(536,592)		(1,117,551)			378,098		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		73,099,819	Secured Overnight Finance Rate/3 M Euribor			1,165,294	(7,894,432)		(7,894,432)	(972,100)	(9,393,944)			606,187		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	Secured Overnight Finance Rate/3 M Euribor			13,500	(5,320)		(5,320)	76,490	(118,887)			13,934		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	Secured Overnight Finance Rate/3 M Euribor			9,939	(729)		(729)	24,222	(54,437)			10,131		0003
Currency Swap/Rec:USD 2.14/Pay:EUR 2.1	IO CLO	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			248	(2,260)		(2,260)	(186,392)	181,320			7,932		0003
Currency Swap/Rec:USD 6.2/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			145,989	(940,579)		(940,579)	246,329	(1,680,941)			138,453		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.8	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(8,731)	(115,469)		(115,469)	17,200	(297,584)			30,030		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - A&O Hostels	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/22/2028		10,197,485	Secured Overnight Finance Rate/3 M Euribor			157,801	(1,357,380)		(1,357,380)	(197,548)	(1,327,219)			91,638		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		38,930,500	7.39/5.75			296,661	(2,100,957)		(2,100,957)	(132,054)	(1,968,903)			549,994		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		4,007,520	6.58/4.88			29,843	(197,047)		(197,047)	12,131	(209,177)			38,792		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			(92,061)	(1,173,612)		(1,173,612)	413,754	(3,273,427)			402,775		0003
Currency Swap/Rec:USD 8/Pay:EUR 6.38	BPRSM61	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2025	07/16/2033		22,995,000	8.00/6.38			160,516	(1,816,591)		(1,816,591)	(118,278)	(1,698,313)			321,051		0003
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	50278489	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/05/2025	09/22/2033		9,405,600	7.09/5.75			7,887	14,731		(33,522)		14,731			132,879		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		778,820	Secured Overnight Finance Rate/3 M Euribor			13,977	(47,565)		(47,565)	(15,354)	(96,741)			7,157		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.83/Pay:EUR 4.25	BR4XY89	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2025	05/28/2030		8,175,000	5.83/4.25			2,009	(627,606)		(620,203)		(627,471)			88,240		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/13/2025	08/29/2027		1,616,122	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			956	(26,225)		(26,225)	(957)	(25,268)			11,174		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		18,205,346	Secured Overnight Finance Rate/3 M Euribor			293,970	(1,762,991)		(1,762,991)	(221,631)	(2,309,228)			132,125		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2024	05/15/2026		2,718,750	Secured Overnight Finance Rate/3 M Euribor			13,917	385		385	83,254	(112,506)			10,720		0003
Currency Swap/Rec:USD 8.33/Pay:EUR 6.38	BNLY9P9	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	05/22/2025	09/22/2034		3,384,600	8.33/6.38			1,088	(141,004)		(54,651)		(141,004)			50,723		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	XS2763537136	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	4.43/5.55			(1,443)	578		578	(14,103)	14,877			1,786		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		2,188,117	Secured Overnight Finance Rate/3 M Euribor			8,885	1,059		1,059	122,969	(136,825)			5,924		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		544,950	Secured Overnight Finance Rate/3 M Euribor			3,944	(5,547)		(5,547)	(5,597)	(18,457)			4,345		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2690139584	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,358,755	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(3,845)	(140,819)		(140,819)	(7,562)	(133,258)			9,395		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2783650422	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		1,123,988	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,158	(34,456)		(34,456)	(6,291)	(80,053)			7,772		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		2,093,096	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			787	(63,256)		(63,256)	(1,726)	(61,530)			14,472		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		1,623,900	Secured Overnight Finance Rate/3 M Euribor			8,111	(3,192)		(3,192)	45,894	(71,332)			8,361		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		544,300	Secured Overnight Finance Rate/3 M Euribor			2,786	(164)		(164)	17,816	(24,552)			2,417		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2403120343	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		1,085,906	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			94	(56,391)		(56,391)	(5,470)	(78,789)			7,508		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		760,340	Secured Overnight Finance Rate/3 M Euribor			4,052	(2,174)		(2,174)	12,945	(27,348)			4,323		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		270,400	Secured Overnight Finance Rate/3 M Euribor			1,515	(1,920)		(1,920)	889	(8,919)			1,932		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		16,664,280	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			33,652	(303,905)		(303,905)	(113,111)	(1,152,196)			115,223		0003
Currency Swap/Rec:USD 7.09/Pay:EUR 5.75	XS3004202811	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	09/05/2025	09/22/2033		8,229,900	7.09/5.75			2,102	12,889		(29,332)		12,952			116,269		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOW6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		5,646,000	7.65/5.75			1,824	(219,369)		(72,496)		(218,654)			84,471		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		2,123,505	Secured Overnight Finance Rate/3 M Euribor			15,368	(20,319)		(20,319)	8,192	(106,289)			17,801		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		641,000	5.04/6.38			(5,337)	(791)		(791)	(91,823)	91,729			4,012		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		696,318	Secured Overnight Finance Rate/3 M Euribor			3,948	(2,965)		(2,965)	8,681	(24,627)			4,358		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		783,040	Secured Overnight Finance Rate/3 M Euribor			13,353	(51,229)		(51,229)	(9,857)	(97,881)			6,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/10/2025	08/29/2027		1,087,004	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(3,076)	(112,655)		(112,655)	(6,049)	(106,606)			7,516		0003
Currency Swap/Rec:USD 6.96/Pay:EUR 5	BPLQR11	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/25/2025	05/19/2027		13,941,600	6.96/5.00			71,683	(146,407)		(73,575)		(146,407)			89,076		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951547	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			8,223	(150,236)		(150,236)	101,533	(256,187)			28,318		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	03/31/2025	06/26/2029		992,837	Secured Overnight Finance Rate/3 M Euribor			11,245	(100,043)		(100,043)	(16,501)	(83,542)			9,600		0003
Currency Swap/Rec:USD 8.3/Pay:EUR 6.38	BNLY9P9	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	05/23/2025	09/22/2034		1,134,000	8.30/6.38			7,466	(41,060)		(12,573)		(41,060)			16,994		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		899,190	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			926	(27,565)		(27,565)	(5,033)	(64,042)			6,217		0003
Currency Swap/Rec:USD 12.04/Pay:EUR 10	BNNPHF6	D1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	06/25/2025	12/01/2027		13,952,400	12.04/10.00			75,715	(147,396)		(58,099)		(147,396)			102,763		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	09/24/2025	06/30/2026		22,790,643	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			815,037	12,542		12,542	2,633,642	(2,621,101)			98,551		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719261898	D1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	Secured Overnight Finance Rate/3 M Euribor			13,528	(67,474)		(67,474)	(12,602)	(100,834)			6,775		0003
Currency Swap/Rec:USD 6.2/Pay:EUR 4.75	XS2799636878	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			41,710	(268,726)		(268,726)	70,377	(480,249)			39,556		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737690	D1	Currency	Bank of Montreal	549300047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	Secured Overnight Finance Rate/3 M Euribor			152,722	(855,919)		(855,919)	(176,641)	(1,180,007)			93,307		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2809737856	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		868,725	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			75	(45,113)		(45,113)	(4,376)	(63,031)			6,007		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			12,470	(243,032)		(243,032)	137,866	(388,550)			31,690		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			5,773	(122,188)		(122,188)	60,053	(187,870)			25,032		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co 8I5DZWZKVSZI1NUHU748	05/13/2025	08/29/2027		1,292,897	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			765	(20,980)		(20,980)	(766)	(20,214)			8,940		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor	7410019	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2025	07/31/2026		22,800,600	Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor			251,749	(236,060)		(236,060)	1,167,950	(1,404,010)			104,041		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		8,173,169	Secured Overnight Finance Rate/3 M Euribor			143,337	(973,406)		(973,406)	(112,655)	(1,065,000)			63,201		0003
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJK0PN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		258,300	5.45/5.63			(222)	(8,024)		(8,024)	1,472	(9,496)			3,024		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,199,888	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,737	(35,444)		(35,444)	(6,785)	(85,374)			8,296		0003
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		532,301	5.42/5.63			(536)	(24,653)		(24,653)	1,160	(25,813)			6,232		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	CML - BGO Logistics	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/11/2025	08/29/2027		1,674,477	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			629	(50,605)		(50,605)	(1,381)	(49,224)			11,578		0003
Currency Swap/Rec:USD 7.2/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	06/20/2025	06/25/2028		8,625,000	7.20/5.25			40,008	(127,440)		(127,440)	51,823	(179,264)			71,345		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		562,480	Secured Overnight Finance Rate/3 M Euribor			6,659	(60,133)		(60,133)	(15,838)	(44,295)			7,154		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.75	BVOWI6B5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2025	09/11/2034		1,129,200	7.65/5.75			7,504	(43,874)		(14,499)		(43,874)			16,894		0003
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BMI8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		222,620	8.11/6.38			1,781	(11,484)		(11,484)	791	(12,274)			2,477		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGMI8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		222,640	6.58/4.88			1,658	(10,947)		(10,947)	674	(11,621)			2,155		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - EQT Poland	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/29/2025	06/30/2028		325,787	Secured Overnight Finance Rate/3 M Euribor			3,337	(10,933)		(10,933)	(1,480)	(9,453)			2,702		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			443,901	(2,804,145)		(2,804,145)	622,398	(5,018,597)			413,849		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.39/Pay:GBP 8.5	BQ3PSP4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2025	03/27/2028		16,341,480	8.39/8.50			(6,767)	219,581		345,615		219,581			128,943		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		2,780,750	7.39/5.75			21,190	(150,068)		(150,068)	(9,432)	(140,636)			39,285		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/09/2025	07/31/2040		3,716,058	7.11/5.25			21,343	11,202		11,202	117,232	(106,030)			71,586		0003
Currency Swap/Rec:USD 10.06/Pay:EUR 8.25	BQXJCH6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2025	03/13/2029		13,920,000	10.06/8.25			65,748	(182,991)		(67,130)		(182,991)			129,315		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,222,793	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(405)	(68,779)		(68,779)	(6,100)	(89,103)			8,455		0003
Currency Swap/Rec:USD 7.62/Pay:EUR 5.75	BVOW6B5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2025	09/11/2034		1,135,000	7.62/5.75			7,060	(38,104)		(9,416)		(38,104)			16,981		0003
Currency Swap/Rec:USD 6.15/Pay:EUR 4.25	BP093L3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/25/2025	10/09/2027		13,941,600	6.15/4.25			70,507	(144,004)		(59,657)		(144,004)			99,188		0003
Currency Swap/Rec:USD 12.85/Pay:DKK 3M Copenhagen Interbank	7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2025	03/27/2027		14,462,795	12.85/5.70			224,043	(200,611)		(200,611)	1,007,219	(1,207,830)			88,201		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2795694749	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		13,331,424	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			26,922	(243,124)		(243,124)	(90,489)	(921,757)			92,178		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	XS2809737344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			364,076	(2,375,768)		(2,375,768)	484,402	(4,106,138)			338,053		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	Secured Overnight Finance Rate/3 M Euribor			25,332	(232,796)		(232,796)	(29,054)	(225,075)			16,677		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2756960725	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		7,226,441	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			114,854	(856,113)		(856,113)	(39,535)	(1,203,122)			31,249		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262193	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		8,840,047	Secured Overnight Finance Rate/3 M Euribor			140,926	(954,683)		(954,683)	(117,557)	(1,136,021)			73,307		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	Secured Overnight Finance Rate/3 M Euribor			25,328	(90,253)		(90,253)	(20,165)	(181,620)			12,194		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2801951976	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			22,456	(390,973)		(390,973)	271,009	(666,085)			22,196		0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	XS2815972216	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			19,048	(435,633)		(435,633)	171,854	(631,927)			96,475		0003
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		1,392,225	8.09/6.38			10,465	(72,491)		(72,491)	5,475	(77,966)			19,438		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.3	7410052	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		3,363,228	5.95/6.30			(1,256)	1,169		1,169	10,361	(9,192)			37,271		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	Secured Overnight Finance Rate/3 M Euribor			154,932	(839,833)		(839,833)	(185,514)	(1,299,091)			140,876		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		28,928,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			62,461	(1,215,162)		(1,215,162)	689,329	(1,942,748)			158,450		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			28,938	(610,940)		(610,940)	300,266	(939,351)			125,162		0003
Currency Swap/Rec:USD 5.59/Pay:EUR 3.61	RML - Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/17/2025	10/20/2026		2,268,800	5.59/3.61			19,324	(74,980)		(74,980)	4,024	(79,004)			11,651		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/04/2025	07/22/2028		6,225,000	5.34/6.39			(13,296)	33,138		33,138	33,138				52,184		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Everyday	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2025	08/21/2032		7,028,610	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			3,433	64,423		64,423	28,715	35,709			92,286		0003
Currency Swap/Rec:USD 5.42/Pay:GBP 5.63	BJK0PN0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/09/2025	03/24/2031		2,909,144	5.42/5.63			(2,928)	(134,734)		(134,734)	6,338	(141,072)			34,057		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2025	04/15/2028		2,000,000	5.03/5.79			(7,610)	23,757		23,757	23,757				15,945		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	Secured Overnight Finance Rate/3 M Euribor			84,642	(313,927)		(313,927)	(12,418)	(301,509)			46,631		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	RML - Sorel Foundation	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(25,355)	(389,229)		(389,229)	(7,315)	(929,951)			67,291		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5	RML - Sorel Foundation	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		15,955,160	4.82/5.00			(22,812)	(452,232)		(452,232)	(12,826)	(1,134,540)			19,585		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NOK 3M Norwegian Interbank Offered	Project Everyday	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2025	08/21/2032		7,162,310	Secured Overnight Finance Rate/3M Norwegian Interbank Offered			1,533	(197,403)		(197,403)	(32,387)	(165,016)			94,041		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.3	Q84388AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,335	3.65/4.30			(773)	340,605		340,605	(96,268)	436,873			94,110		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410026	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			85,844	(411,606)		(411,606)	(353,450)	(3,751,238)			472,683		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		9,541,667	10.88/9.00	2,637,219			3,032,733		3,032,733	1,062,857	(475,946)			225,133		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,590,972	3.92/3.00	792,772		76,033	1,885,035		1,885,035	764,960	(466,085)			225,012		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/23/2025	01/18/2027		4,200,000	4.59/4.96			(4,656)	30,863		30,863	30,863				23,956		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.3	Q84388AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,743,835	3.67/4.30			(449)	366,026		366,026	(71,347)	437,373			94,123		0003
Currency Swap/Rec:USD 7.2/Pay:EUR 3 M Euribor	50439643	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/20/2025	06/25/2028		60,375,000	7.20/5.25			280,054	(892,082)		(892,082)	362,763	(1,254,845)			499,417		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	1,639,862			2,067,477		2,067,477	916,800	(466,085)			228,816		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			326,121	(1,157,945)		(1,157,945)	(42,577)	(2,475,071)			84,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			432,344	(2,006,100)		(2,006,100)	(303,903)	(3,314,381)			227,631		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23			203,736	3,543,638		3,543,638	1,338,715	(1,859,902)			628,903		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		9,511,806	10.99/9.00	2,308,678			3,238,752		3,238,752	1,176,598	(481,918)			220,599		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410026	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			1,527,937	(5,285,241)		(5,285,241)	(1,223,182)	(11,456,681)			810,944		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			1,553,650	(9,814,485)		(9,814,485)	2,178,387	(17,565,053)			1,448,469		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		9,541,667	10.88/9.00	2,596,918			2,984,814		2,984,814	1,051,947	(475,946)			222,570		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,541,667	10.88/9.00	2,677,124			3,241,712		3,241,712	1,286,212	(475,946)			227,640		0003
Currency Swap/Rec:USD 445.1/Pay:GBP 400	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		130,662	445.10/400.00			355,160	959,852		959,852	956,999	(1,860)			3,117		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		20,588,645	3.21/2.90			1,191	338,418		338,418	2,542,810	(2,204,392)			496,572		0003

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Currency Swap/Rec:USD 8.02/Pay:EUR 6	XS2815971911	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028		135,053,230	8.02/6.00			1,798,664	(14,293,384)		(14,293,384)	925,584	(17,659,532)			1,218,251		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	XS2850588216	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		16,024,938	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			254,320	(1,898,466)		(1,898,466)	(87,671)	(2,667,974)			69,295		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		2,179,800	Secured Overnight Finance Rate/3 M Euribor			15,786	(22,189)		(22,189)	(18,592)	(77,627)			17,379		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.1	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			1,652	(14,153)		(14,153)	(720,425)	691,006			38,402		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA Compounded to O/N Tenor	7410019	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2025	07/31/2026		53,705,672	Secured Overnight Finance Rate/SONIA Compounded to O/N Tenor			592,981	(556,027)		(556,027)	2,751,048	(3,307,074)			245,064		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		9,590,972	4.33/3.00	548,610			2,125,688		2,125,688	1,025,928	(466,085)			228,816		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2339925773	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			13,846	(707,458)		(707,458)	62,553	(1,859,902)			291,915		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04			80,549	(3,318,540)		(3,318,540)	87,465	(2,073,018)			104,847		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		89,560,845	7.96/6.00			1,318,318	(10,186,347)		(10,186,347)	250,290	(11,713,848)			659,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3 M Euribor			26,087	(10,641)		(10,641)	160,006	(162,508)			27,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	07/16/2024	02/22/2026		3,263,400	Secured Overnight Finance Rate/3 M Euribor			12,687	2,114		2,114	143,061	(139,726)			10,284		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3 M Euribor			24,155	(18,503)		(18,503)	36,609	(136,116)			27,198		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	06/15/2027		10,914,000	Secured Overnight Finance Rate/3 M Euribor			79,510	(12,754)		(12,754)	29,959	(316,266)			71,294		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	Secured Overnight Finance Rate/3 M Euribor			49,804	(65,097)		(65,097)	(53,968)	(260,316)			57,032		0003
Currency Swap/Rec:USD 6.2/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			145,977	(940,502)		(940,502)	246,309	(1,680,803)			138,441		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.8	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(2,183)	(28,867)		(28,867)	4,300	(74,396)			7,508		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			238,895	1,206,309		1,206,309	1,540,320	(1,859,902)			268,495		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		9,511,806	10.99/9.00	2,381,832			3,355,094		3,355,094	1,208,529	(481,918)			225,682		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill	RML - Project Pepper	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			95,418	(2,178,165)		(2,178,165)	859,269	(3,159,635)			482,374		0003
Currency Swap/Rec:USD 6.67/Pay:GBP 6.88	XS2485268150	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2025	12/15/2031		6,392,500	6.67/6.88			(14,171)	(299,742)		(299,742)	21,214	(320,956)			79,656		0003
Currency Swap/Rec:USD 8.11/Pay:EUR 6.38	BM8VBH2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2025	09/12/2030		663,408	8.11/6.38			5,307	(34,222)		(34,222)	2,356	(36,578)			7,382		0003
Currency Swap/Rec:USD 6.58/Pay:EUR 4.88	BPGM8J9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/10/2025	06/29/2029		1,335,840	6.58/4.88			9,948	(65,682)		(65,682)	4,044	(69,726)			12,931		0003
Currency Swap/Rec:USD 5.18/Pay:EUR 3.08	RML - Hamburg	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2025	04/20/2026		34,059,000	5.18/3.08			169,832	(1,116,704)		(1,116,704)	41,350	(1,158,054)			126,687		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		131,709	452.11/400.00			7,226	968,050		968,050	964,488	(1,441)			3,142		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/05/2023	04/20/2027		17,464,000	5.86/5.12			69,745	(1,620,070)		(1,620,070)	(65,486)	(1,764,824)			108,833		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.9	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		20,651,361	3.18/2.90			(1,302)	286,607		286,607	2,428,283	(2,141,676)			498,084		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		17,267,200	4.87/3.24			174,236	(1,474,645)		(1,474,645)	137,758	(1,863,224)			138,034		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		6,474,600	5.24/3.62			63,530	(527,400)		(527,400)	95,074	(699,009)			69,101		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760025	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		22,656,900	Secured Overnight Finance Rate/3M Euribor			396,954	(2,065,660)		(2,065,660)	(206,961)	(2,902,226)			124,521		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,132,250	Secured Overnight Finance Rate/3M Euribor			32,959	3,934		3,934	452,706	(504,203)			22,015		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		31,810,800	Secured Overnight Finance Rate/3M Euribor			149,698	(46,963)		(46,963)	945,447	(1,032,971)			162,289		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	Secured Overnight Finance Rate/3M Euribor			46,627	2,530		2,530	28,045	(170,712)			35,068		0003
Currency Swap/Rec:USD 7.07/Pay:EUR 5.12	RML - Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/17/2025	04/20/2027		9,539,040	7.07/5.12			79,163	(294,424)		(294,424)	27,311	(321,735)			59,446		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		9,511,806	10.99/9.00	2,345,379			3,297,291		3,297,291	1,192,666	(481,918)			223,155		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	Pistachio	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		133,442,382	6.71/5.25			1,584,841	(12,444,907)		(12,444,907)	3,893,700	(17,045,464)			2,570,614		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	IO CLO	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	Secured Overnight Finance Rate/3M Euribor			28,178	(22,773)		(22,773)	69,250	(87,629)			42,092		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 5.75/Pay:GBP 6	RML - Sorel Foundation	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(23,015)	(293,403)		(293,403)	103,439	(818,357)			100,694		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	Project Everyday	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2025	08/21/2032		9,258,057	Secured Overnight Finance Rate/3 M Euribor			28,640	(61,998)		(61,998)	(8,353)	(53,645)			121,558		0003
Currency Swap/Rec:USD 5.95/Pay:GBP 6.3	7410052	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	08/28/2030		63,901,332	5.95/6.30			(23,869)	22,215		22,215	196,863	(174,647)			708,147		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2025	06/30/2026		50,539,212	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,806,654	27,811		27,811	5,840,213	(5,812,401)			218,541		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		15,271,200	3.89/3.24			57,504	(1,482,857)		(1,482,857)	(8,594)	(1,549,121)			122,078		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		13,077,600	4.38/3.68			51,109	(1,359,371)		(1,359,371)	(23,011)	(1,333,818)			123,307		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		4,559,100	Secured Overnight Finance Rate/3 M Euribor			23,426	(13,786)		(13,786)	57,097	(143,679)			26,005		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	Secured Overnight Finance Rate/3 M Euribor			59,194	(35,811)		(35,811)	129,615	(340,958)			62,576		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	Secured Overnight Finance Rate/3 M Euribor			76,457	(64,734)		(64,734)	152,694	(480,291)			88,830		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	Secured Overnight Finance Rate/3 M Euribor			90,802	(24,290)		(24,290)	32,180	(374,903)			83,400		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.6	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/15/2026		4,948,200	1.62/1.60			(321)	(1,835)		(1,835)	(1,835)				15,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	Project Madonna	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(726)	(617,842)		(617,842)	(253,339)	(1,022,611)			179,154		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		9,541,667	3.89/3.00	1,798,407		72,307	1,805,109		1,805,109	764,336	(475,946)			223,856		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		526,364	452.11/400.00	6,154,671		332,158	3,868,716		3,868,716	(624,745)	(31,275)			12,558		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		26,284,800	3.87/3.08			126,294	(2,051,420)		(2,051,420)	37,934	(2,602,836)			97,770		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	Secured Overnight Finance Rate/3 M Euribor			28,532	(6,707)		(6,707)	155,257	(154,781)			27,799		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		10,875,000	Secured Overnight Finance Rate/3 M Euribor			55,724	1,541		1,541	296,963	(413,971)			42,881		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		14,224,600	Secured Overnight Finance Rate/3 M Euribor			82,435	(12,818)		(12,818)	194,334	(432,169)			75,472		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		36,930,800	Secured Overnight Finance Rate/3 M Euribor			193,380	(105,600)		(105,600)	610,333	(1,119,406)			209,983		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	Secured Overnight Finance Rate/3 M Euribor			6,129	(7,127)		(7,127)	1,316	(32,684)			7,270		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		6,550,800	Secured Overnight Finance Rate/3 M Euribor			34,346	(32,275)		(32,275)	110,163	(137,294)			53,064		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	CML - Project Bunk ..	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			99,069	682,211		682,211	(39,210)	(308,738)			49,023		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.5	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			1,274,264	(8,315,171)		(8,315,171)	1,695,404	(14,371,451)			1,183,184		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		19,092,000	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			41,185	(751,178)		(751,178)	507,665	(1,280,933)			141,590		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	RML - Project Pepper	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		49,631,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			112,468	(1,954,867)		(1,954,867)	1,355,045	(3,330,426)			110,979		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Solar .	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3 M Euribor			286,673	(1,946,813)		(1,946,813)	(225,309)	(2,130,000)			126,401		0003
Currency Swap/Rec:USD 6.69/Pay:GBP 6.88	XS2485268150	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	04/10/2025	12/15/2031		6,453,500	6.68/6.88			(12,523)	(212,744)		(212,744)	47,560	(260,304)			80,416		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	Secured Overnight Finance Rate/3 M Euribor			10,484	(7,465)		(7,465)	(4,086)	(49,582)			11,302		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			665,473	(3,975,884)		(3,975,884)	(474,743)	(5,328,645)			360,252		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200569	B1	Currency	Bank of Montreal 549300I47C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3 M Euribor			333,210	(3,034,062)		(3,034,062)	(313,357)	(3,039,956)			177,583		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap/Rec:USD 8.09/Pay:EUR 6.38	BPRSM61	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2025	07/16/2033		8,771,799	8.09/6.38			65,937	(456,733)		(456,733)	34,498	(491,231)			122,470		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.75	YR6758936	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/10/2025	09/22/2033		13,903,750	7.39/5.75			105,950	(750,342)		(750,342)	(47,162)	(703,180)			196,427		0003
Currency Swap/Rec:USD 445.1/Pay:GBP 400	Heylo	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		522,176	445.10/400.00	4,787,544		(43,317)	3,835,956		3,835,956	(495,788)	(34,865)			12,458		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		39,380,400	4.36/3.61			172,240	(3,338,660)		(3,338,660)	(30,406)	(3,927,655)			202,225		0003
Currency Swap/Rec:USD 4.3/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		19,607,400	4.30/3.62			74,254	(2,167,296)		(2,167,296)	(31,963)	(2,005,227)			209,262		0003
Currency Swap/Rec:USD 6.89/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		8,633,600	6.88/5.12			89,908	(787,817)		(787,817)	(8,605)	(931,612)			53,803		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	XS2850588646	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		13,053,287	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(12,466)	(932,220)		(932,220)	(218,474)	(972,921)			156,289		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	Secured Overnight Finance Rate/3 M Euribor			8,635	(7,563)		(7,563)	39,705	(82,738)			12,768		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	IO CLO	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	Secured Overnight Finance Rate/3 M Euribor			4,803	382		382	838	(18,636)			3,998		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	CML - Project Bunk	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			254,459	795,746		795,746	(193,507)	(2,844,219)			226,714		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.5	RML - Behrens	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		29,838,400	6.04/4.50			329,159	(2,173,035)		(2,173,035)	357,914	(3,759,073)			261,108		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	Valor French Logistics	B1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	Secured Overnight Finance Rate/3 M Euribor			839,559	(4,707,556)		(4,707,556)	(971,528)	(6,490,039)			513,191		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML - Project Waystone	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/07/2025	03/19/2032		5,624,800	Secured Overnight Finance Rate/3 M Euribor			66,590	(601,325)		(601,325)	(158,379)	(442,947)			71,544		0003
Currency Swap/Rec:USD 6.48/Pay:GBP 6.88	XS2485268150	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2025	12/15/2031		9,701,250	6.47/6.88			(28,385)	(421,914)		(421,914)	(42,822)	(379,092)			120,886		0003
Currency Swap/Rec:USD 5.45/Pay:GBP 5.63	BJKOPN0	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/10/2025	03/24/2031		1,627,290	5.45/5.63			(1,397)	(50,552)		(50,552)	9,271	(59,823)			19,051		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										81,557,685		91,292,168	(357,460,872)	XXX	(363,160,185)	142,685,536	(866,517,444)			98,286,174	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	10/28/2025		7,065,303	S&P United States 500 Total Re/Eff Fed Funds Continuous			227,904	288,242		288,242					9,784		0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	10/28/2025		28,261,210	S&P United States 500 Total Re/Eff Fed Funds Continuous			911,615	1,152,966		1,152,966					39,137		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	10/28/2025		20,489,377	S&P United States 500 Total Re/Eff Fed Funds Continuous			660,921	835,900		835,900					28,375		0001
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2025	10/28/2025		706,530	S&P United States 500 Total Re/Eff Fed Funds Continuous			22,790	28,824		28,824					978		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		91,846,275	2YR BNP PARIBAS/0.00			1,173,676	1,173,471		1,173,471					304,050		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		120,000,000	2YR BNP PARIBAS/0.00			1,363,331	1,363,075		1,363,075					397,251		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		61,230,850	2YR BNP PARIBAS/0.00			782,450	782,314		782,314					202,700		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	10/29/2025		4,981,601	Bank of America NA/Eff Fed Funds Continuous			31,425	31,425		31,425					7,021		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	11/24/2025		43,446,221	Bank of America NA/Eff Fed Funds Continuous											84,325		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/10/2025	10/29/2025		4,128,169	Bank of America NA/Eff Fed Funds Continuous			27,976	38,521		38,521					5,818		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2025	10/29/2025		4,914,146	Bank of America NA/Eff Fed Funds Continuous			87,671	93,838		93,838					6,926		0001
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2025	10/29/2025		4,981,218	Bank of America NA/Eff Fed Funds Continuous			(2,573)	15,091		15,091					7,020		0001
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2025	03/09/2026		80,000,000	2YR BNP PARIBAS/0.00			908,888	908,717		908,717					264,834		0001
1149999999. Subtotal - Swaps - Hedging Other - Total Return												6,196,075	6,712,385	XXX	6,712,385					1,358,219	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										81,557,685		97,121,139	(358,279,772)	XXX	(363,979,086)	134,566,280	(866,517,444)			215,773,728	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35	N/A	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/02/2025	03/30/2032		1,000,000,000	BNP Paribas SA/Secured Overnight Finance Rate			(5,000)			754,620					12,748,891		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1179999999. Subtotal - Swaps - Replication - Interest Rate												(5,000)		XXX	754,620					12,748,891	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35	N/A	N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	..MERRILL LYNCH INTERNATIONAL/			26,542			(409,748)					168,291		0003
1189999999. Subtotal - Swaps - Replication - Credit Default												26,542		XXX	(409,748)					168,291	XXX	XXX
1229999999. Subtotal - Swaps - Replication												21,542		XXX	344,872					12,917,182	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(96,914,694)	(11,949,288)	XXX	128,866,589	(5,737,814)				332,933,573	XXX	XXX
1369999999. Total Swaps - Credit Default												26,542		XXX	(409,748)					168,291	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										79,174,534		32,136,768	(650,860,549)	XXX	(678,488,991)	142,685,536	(1,032,079,987)			1,137,152,743	XXX	XXX
1389999999. Total Swaps - Total Return												6,196,075	6,712,385	XXX	6,712,385					1,358,219	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										79,174,534		(58,555,310)	(656,097,452)	XXX	(543,319,765)	136,947,722	(1,032,079,987)			1,471,612,827	XXX	XXX
EUR/L 140201478.90 USD-S120696865.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2025	06/30/2026		140,201,479	0.86			(3,395,462)			(3,395,462)		(3,395,462)			606,258		0003
EUR/S 15931063.74 USD-L13220000.00EUR	CLO ReInv6m BECLO 12A D XS2404588456	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/22/2025	01/19/2027		15,931,064	0.83			(85,527)			(85,527)		(85,527)			90,964		0003
EUR/S 6725260.76 USD-L5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/04/2025	07/15/2027		6,725,261	0.84			61,887			61,887		61,887			44,977		0003
EUR/S 6065532.31 USD-L5060000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,065,532	0.83			16,436			16,436		16,436			37,632		0003
EUR/L 888965.30 USD-S748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	03/19/2026		888,965	0.84			1,869			1,869		1,869			3,033		0003
AUD/L 8975863.23 USD-S13596785.00AUD	Project Perth - 1BANOV91P	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2025	03/19/2026		8,975,863	1.51			(30,943)			(30,943)		(30,943)			30,628		0003
EUR/L 46898795.78 USD-S39414396.10EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2025	12/19/2025		46,898,796	0.84			414,226			414,226		414,226			109,782		0003
EUR/L 5933296.50 USD-S5000000.00EUR	CLO RRME 6A A2 XS2291788813	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	10/09/2025		5,933,297	0.84			60,370			60,370		60,370			4,658		0003
EUR/L 1204481.74 USD-S1038447.49EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		1,204,482	0.86			(48,699)			(48,699)		(48,699)			8,781		0003
EUR/L 607492.02 USD-S539178.15EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		607,492	0.89			(37,642)			(37,642)		(37,642)			3,569		0003
EUR/L 310487.54 USD-S274573.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		310,488	0.88			(18,834)			(18,834)		(18,834)			1,975		0003
EUR/L 276291.08 USD-S243406.82EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		276,291	0.88			(16,384)			(16,384)		(16,384)			1,893		0003
EUR/L 1551395.56 USD-S1360753.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		1,551,396	0.88			(88,875)			(88,875)		(88,875)			11,310		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		772,374	0.71				33,439		33,439		33,439			1,070		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO Reinv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,401,233	0.81				345,309		345,309		345,309			20,036		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		10,187,100	0.81				498,559		498,559		498,559			10,326		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,321,800	0.81				211,510		211,510		211,510			4,381		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		6,215,671	0.8				310,875		310,875		310,875			16,827		0003
EUR/S 12060270.00 USD-L10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		12,060,270	0.83				(74,236)		(74,236)		(74,236)			68,863		0003
GBP/L 208086.07 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		208,086	0.74				1,988		1,988		1,988			377		0003
EUR/S 2015557.16 USD-L1691604.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	06/30/2026		2,015,557	0.84				(3,001)		(3,001)		(3,001)			8,716		0003
CAD/L 21667895.04 USD-S29687183.00CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/09/2025	03/19/2026		21,667,895	1.37				170,457		170,457		170,457			73,937		0003
GBP/L 10359895.75 USD-S7620047.48GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025		10,359,896	0.74				112,663		112,663		112,663			24,251		0003
EUR/L 8990661.84 USD-S7596608.26EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/15/2025	12/16/2025		8,990,662	0.84				32,902		32,902		32,902			20,647		0003
EUR/L 13404821.67 USD-S11243425.00EUR	Irish RPL EPF	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/19/2025		13,404,822	0.84				144,546		144,546		144,546			31,378		0003
EUR/S 9832742.97 USD-L8258340.69EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		9,832,743	0.84				(110,248)		(110,248)		(110,248)			17,829		0003
EUR/L 15426570.90 USD-S13000000.00EUR	CLO RRME 6A C XS2291789464	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	10/09/2025		15,426,571	0.84				156,962		156,962		156,962			12,112		0003
EUR/L 21689.29 USD-S19663.91EUR	Coupon Hedge Strip CML EUR	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025		21,689	0.91				(1,498)		(1,498)		(1,498)			50		0003
EUR/S 25692.00 USD-L22904.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025		25,692	0.89				1,317		1,317		1,317			59		0003
EUR/L 1715806.70 USD-S1458355.85EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	11/14/2025		1,715,807	0.85				(836)		(836)		(836)			3,012		0003
EUR/L 12731849.53 USD-S10853721.55EUR	Misc inc shortfall	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025		12,731,850	0.85				(11,002)		(11,002)		(11,002)			4,712		0003
EUR/L 481763.98 USD-S432579.67EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/15/2026		481,764	0.9				(31,005)		(31,005)		(31,005)			1,900		0003
EUR/L 347138.30 USD-S308101.80EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/16/2027		347,138	0.89				(21,510)		(21,510)		(21,510)			2,040		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		45,206,695	0.71				1,957,167		1,957,167		1,957,167			62,604		0003
EUR/L 7927680.00 USD-S6400000.00EUR	CLO Reinv6m RFTE 2021-1A C XS2314307096	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,927,680	0.81				367,680		367,680		367,680			21,957		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		4,105,710	0.81				200,935		200,935		200,935			4,162		0003
EUR/L 7066640.00 USD-S5600000.00EUR	CLO Reinv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		7,066,640	0.79				338,323		338,323		338,323			40,180		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO Reinv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.81				304,629		304,629		304,629			51,050		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ReInv6m ACLO 2A CRR XS2355605853	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,236,900	0.81				46,525		46,525		46,525			5,270		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		10,656,816	0.8				460,242		460,242		460,242			54,653		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405862092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		12,395,000	0.81				387,594		387,594		387,594			70,923		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		18,592,500	0.81				581,390		581,390		581,390			106,384		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		30,074,975	0.81				661,960		661,960		661,960			173,519		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				226,480		226,480		226,480			61,152		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				229,311		229,311		229,311			61,916		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026		1,099,450	0.91				(88,673)		(88,673)		(88,673)			4,984		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		16,187,800	0.9				(1,257,002)		(1,257,002)		(1,257,002)			116,022		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,476,181	0.91				(203,660)		(203,660)		(203,660)			12,633		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026		11,613,600	0.97				(1,757,291)		(1,757,291)		(1,757,291)			59,249		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		3,575,902	0.95				(481,923)		(481,923)		(481,923)			20,332		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		1,549,410	0.97				(229,785)		(229,785)		(229,785)			7,023		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO ReInv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		3,105,000	0.97				(452,276)		(452,276)		(452,276)			13,791		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.96				(34,965)		(34,965)		(34,965)			1,166		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		261,575	0.96				(34,965)		(34,965)		(34,965)			1,166		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		16,052,400	0.81				785,609		785,609		785,609			16,271		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		5,639,140	0.82				207,647		207,647		207,647			15,266		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		11,670,240	0.81				466,744		466,744		466,744			31,593		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNOPE 1A DR XS2339926078	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,281,250	0.8				357,965		357,965		357,965			28,711		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2021	01/15/2027		5,351,780	0.8				188,705		188,705		188,705			30,429		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO ReInv6m DUNEP 1A DR XS2401573147	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026		27,000,000	0.8				1,116,581		1,116,581		1,116,581			144,123		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		17,961,273	0.75				(78,226)		(78,226)		(78,226)			24,874		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				12,971		12,971		12,971			63,484		0003
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.75				(4,356)		(4,356)		(4,356)			551		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7769510.00 USD-S7000000.00EUR	CLO ReInv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027		7,769,510	0.9				(642,061)		(642,061)		(642,061)			54,295		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026		129,492,487	9.96				(8,970,658)		(8,970,658)		(8,970,658)			510,600		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,812,258	0.95				(1,745,225)		(1,745,225)		(1,745,225)			54,410		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		11,286,450	0.93				(1,319,875)		(1,319,875)		(1,319,875)			81,591		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO ReInv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		1,931,955	0.96				(267,632)		(267,632)		(267,632)			9,856		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026		570,158	0.96				(83,618)		(83,618)		(83,618)			2,909		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(211,360)		(211,360)		(211,360)			8,965		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,769	0.97				(190,251)		(190,251)		(190,251)			4,007		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.94				(193,099)		(193,099)		(193,099)			7,448		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.96				(702,753)		(702,753)		(702,753)			23,828		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2026		709,763	0.95				(85,886)		(85,886)		(85,886)			1,921		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO ReInv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.94				(320,790)		(320,790)		(320,790)			12,058		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		660,625	0.95				(80,919)		(80,919)		(80,919)			2,944		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		1,949,813	0.96				(254,704)		(254,704)		(254,704)			3,535		0003
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026		1,208,765	0.95				(158,834)		(158,834)		(158,834)			6,167		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/09/2022	06/23/2026		2,415,893	0.93				(252,700)		(252,700)		(252,700)			10,312		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.85				(241,562)		(241,562)		(241,562)			2,476		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		2,080,211	0.9				125,008		125,008		125,008			3,772		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027		3,379,350	0.89				231,535		231,535		231,535			24,140		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		3,352,800	0.89				(232,771)		(232,771)		(232,771)			19,144		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		2,756,016	0.91				202,947		202,947		202,947			10,124		0003
GBP/L 143962.20 USD-S116966.36GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		143,962	0.81				(13,348)		(13,348)		(13,348)			199		0003
GBP/L 1263817.68 USD-S994505.57GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		1,263,818	0.79				(73,713)		(73,713)		(73,713)			1,750		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.79				(25,561)		(25,561)		(25,561)			615		0003
EUR/L 342129.95 USD-S307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		342,130	0.9				(19,845)		(19,845)		(19,845)			620		0003
EUR/L 1393615.84 USD-S1250720.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	12/16/2025		1,393,616	0.9				(81,208)		(81,208)		(81,208)			3,200		0003
EUR/L 559997.10 USD-S499930.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		559,997	0.89				(32,942)		(32,942)		(32,942)			2,062		0003
GBP/L 392023.19 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		392,023	0.79				(22,869)		(22,869)		(22,869)			410		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2027		798,450	0.94				(96,077)		(96,077)		(96,077)			4,540		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		3,897,281	0.96				(505,736)		(505,736)		(505,736)			4,561		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		9,233,125	0.92				(994,008)		(994,008)		(994,008)			70,034		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		31,020,825	0.92				(3,394,721)		(3,394,721)		(3,394,721)			259,412		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		6,973,248	0.92				(756,089)		(756,089)		(756,089)			58,371		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		6,963,783	0.89				(558,352)		(558,352)		(558,352)			56,085		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		5,031,000	0.89				(398,097)		(398,097)		(398,097)			38,948		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		3,483,270	0.9				295,675		295,675		295,675			23,277		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2021-2A C XS2391834848	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026		1,671,600	0.9				(115,729)		(115,729)		(115,729)			8,528		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		2,349,270	0.89				(178,043)		(178,043)		(178,043)			16,939		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO Reinv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027		2,990,520	0.9				(234,862)		(234,862)		(234,862)			16,986		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,517,240	0.87				(142,799)		(142,799)		(142,799)			19,731		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		2,288,400	0.87				(129,817)		(129,817)		(129,817)			17,937		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028		3,857,130	0.88				262,720		262,720		262,720			32,287		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2023	10/15/2027		1,125,550	0.89				(78,018)		(78,018)		(78,018)			8,040		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		2,509,388	0.82				(263,855)		(263,855)		(263,855)			3,475		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		2,371,060	0.87				(85,141)		(85,141)		(85,141)			11,823		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				(42,044)		(42,044)		(42,044)			7,832		0003
EUR/S 6614439.00 USD-L6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		6,614,439	0.91				487,074		487,074		487,074			24,297		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		15,433,691	0.91				1,136,506		1,136,506		1,136,506			56,693		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.8				(117,919)		(117,919)		(117,919)			2,336		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 555920.80 USD-S500266.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		555,921	0.9				(31,950)		(31,950)		(31,950)			582		0003
EUR/L 1410093.81 USD-S1255593.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		1,410,094	0.89				(82,861)		(82,861)		(82,861)			5,939		0003
GBP/L 392362.56 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		392,363	0.79				(22,529)		(22,529)		(22,529)			411		0003
GBP/L 1851295.01 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,851,295	0.79				(106,412)		(106,412)		(106,412)			3,357		0003
EUR/S 4444600.00 USD-L4000000.00EUR	CLO ReInv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	06/12/2026		4,444,600	0.9				310,787		310,787		310,787			18,575		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025		216,726	0.79				(14,066)		(14,066)		(14,066)			331		0003
EUR/S 3395775.00 USD-L3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		3,395,775	0.88				191,723		191,723		191,723			19,389		0003
EUR/S 8974800.00 USD-L8000000.00EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		8,974,800	0.89				630,120		630,120		630,120			59,975		0003
EUR/S 102922.97 USD-L91756.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025		102,923	0.89				5,274		5,274		5,274			236		0003
EUR/S 105400.96 USD-L93664.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	03/16/2026		105,401	0.89				5,537		5,537		5,537			356		0003
SEK/S 1300483.67 USD-L12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		1,300,484	9.94				80,124		80,124		80,124			2,987		0003
SEK/S 876305.81 USD-L8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		876,306	9.9				55,097		55,097		55,097			2,964		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.89				442,842		442,842		442,842			8,782		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.9				468,927		468,927		468,927			9,053		0003
GBP/L 4181496.31 USD-S3202925.90GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/07/2024	10/28/2025		4,181,496	0.77				(126,183)		(126,183)		(126,183)			5,791		0003
EUR/S 7692907.50 USD-L6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		7,692,908	0.88				438,496		438,496		438,496			55,137		0003
EUR/S 6838140.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		6,838,140	0.88				389,774		389,774		389,774			49,011		0003
EUR/S 7294483.20 USD-L6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		7,294,483	0.88				420,009		420,009		420,009			53,180		0003
EUR/S 8913060.00 USD-L7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,913,060	0.88				485,913		485,913		485,913			64,095		0003
EUR/S 5897482.50 USD-L5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		5,897,483	0.89				352,485		352,485		352,485			26,193		0003
EUR/S 2311011.00 USD-L2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		2,311,011	0.89				162,256		162,256		162,256			15,444		0003
EUR/S 4837070.00 USD-L4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	01/15/2027		4,837,070	0.89				316,251		316,251		316,251			27,503		0003
EUR/L 175227.57 USD-S157876.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		175,228	0.9				(10,938)		(10,938)		(10,938)			402		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.79				(16,929)		(16,929)		(16,929)			418		0003
GBP/L 605788.93 USD-S463957.21GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		605,789	0.77				(18,196)		(18,196)		(18,196)			839		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 9222675.00 USD-L8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.89				471,413		471,413		471,413			9,348		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.75				1,067,751		1,067,751		1,067,751			153,206		0003
EUR/L 35292.47 USD-S32101.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		35,292	0.91				(2,431)		(2,431)		(2,431)			37		0003
EUR/L 38599.92 USD-S34935.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		38,600	0.91				(2,661)		(2,661)		(2,661)			105		0003
EUR/S 7328750.00 USD-L6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		7,328,750	0.89				543,396		543,396		543,396			61,347		0003
EUR/S 32092710.00 USD-L28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		32,092,710	0.89				2,418,477		2,418,477		2,418,477			268,375		0003
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		1,633,085	0.8				(122,405)		(122,405)		(122,405)			2,262		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO Reinv6m HNLY 4A D XS2291283294	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	01/26/2026		7,449,180	0.81				359,003		359,003		359,003			21,177		0003
EUR/L 152946442.49 USD-S129983504.57EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	10/15/2025		152,946,442	0.85				210,507		210,507		210,507			155,026		0003
EUR/L 2117104.81 USD-S1799440.57EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	11/14/2025		2,117,105	0.85				(1,032)		(1,032)		(1,032)			3,717		0003
EUR/L 535278.70 USD-S482406.91EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/17/2026		535,279	0.9				(35,355)		(35,355)		(35,355)			1,658		0003
EUR/L 676057.08 USD-S602331.69EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		676,057	0.89				(42,564)		(42,564)		(42,564)			3,591		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		7,432,200	0.81				346,753		346,753		346,753			20,120		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		11,981,707	0.72				449,165		449,165		449,165			16,593		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO Reinv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026		8,577,625	0.8				429,007		429,007		429,007			23,221		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO Reinv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		1,557,820	0.8				76,724		76,724		76,724			5,269		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A D XS2336489146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.8				313,140		313,140		313,140			22,944		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 23A C XS2336489062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026		6,246,085	0.8				313,140		313,140		313,140			22,944		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		13,108,200	0.8				628,849		628,849		628,849			51,687		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO Reinv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		20,193,338	0.8				998,511		998,511		998,511			84,887		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		10,054,400	0.8				479,942		479,942		479,942			51,295		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO Reinv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		7,678,115	0.8				319,640		319,640		319,640			39,171		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026		14,684,392	0.8				634,184		634,184		634,184			75,309		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		14,151,200	0.79				634,560		634,560		634,560			90,491		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025		23,002,095	0.81				990,438		990,438		990,438			35,102		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 16413952.00 USD-S13220000.00EUR	CLO Reinv6m BECLO 12A D XS2404588456	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		16,413,952	0.81				540,028		540,028		540,028			93,722		0003
EUR/L 1102525.98 USD-S953241.58EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/02/2025	04/24/2026		1,102,526	0.86				(28,434)		(28,434)		(28,434)			4,141		0003
EUR/S 1972935.44 USD-L1662916.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2025	06/30/2026		1,972,935	0.84				5,490		5,490		5,490			8,531		0003
EUR/S 940701.06 USD-L780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		940,701	0.83				(5,790)		(5,790)		(5,790)			5,371		0003
EUR/L 1639328.23 USD-S1381883.36EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2025	06/30/2026		1,639,328	0.84				(4,743)		(4,743)		(4,743)			7,089		0003
AUD/L 8402799.07 USD-S12728698.00AUD	Hurstville - 1BANOPDR5	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/09/2025	03/19/2026		8,402,799	1.51				(28,968)		(28,968)		(28,968)			28,673		0003
EUR/L 6620117.82 USD-S5552409.00EUR	Coupon Hedge CLO MJSD	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/17/2025		6,620,118	0.84				72,461		72,461		72,461			15,302		0003
EUR/L 16261514.34 USD-S13657748.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		16,261,514	0.84				182,329		182,329		182,329			29,485		0003
EUR/L 3647400.06 USD-S3109356.94EUR	SC Germany	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025		3,647,400	0.85				(3,152)		(3,152)		(3,152)			1,350		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO Reinv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	07/20/2021	01/15/2026		15,483,750	0.81				722,403		722,403		722,403			41,917		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO Reinv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		17,341,800	0.81				798,556		798,556		798,556			49,301		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		6,482,700	0.81				317,265		317,265		317,265			6,571		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		4,985,025	0.8				245,516		245,516		245,516			16,860		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		6,866,200	0.8				329,397		329,397		329,397			27,074		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		9,391,500	0.8				463,693		463,693		463,693			39,479		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		8,504,398	0.81				341,057		341,057		341,057			37,771		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		11,442,250	0.81				363,589		363,589		363,589			60,931		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				282,905		282,905		282,905			72,709		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		8,704,560	0.92				(884,367)		(884,367)		(884,367)			58,169		0003
EUR/S 11449800.00 USD-L10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	10/20/2027		11,449,800	0.87				600,273		600,273		600,273			82,064		0003
GBP/L 45989975.95 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		45,989,976	0.77				(1,833,359)		(1,833,359)		(1,833,359)			12,035		0003
GBP/L 1633084.95 USD-S1305274.31GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		1,633,085	0.8				(122,405)		(122,405)		(122,405)			2,262		0003
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025		3,269,158	0.75				(14,238)		(14,238)		(14,238)			4,527		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		12,145,100	0.91				(836,803)		(836,803)		(836,803)			35,108		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO Reinv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027		5,821,988	0.9				473,531		473,531		473,531			38,031		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		1,127,890	0.89				(78,404)		(78,404)		(78,404)			8,555		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 39918.57 USD-S31339.41GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		39,919	0.79				(2,230)		(2,230)		(2,230)			55		0003
EUR/S 15967000.00 USD-L14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		15,967,000	0.88				874,473		874,473		874,473			109,926		0003
EUR/L 634174.91 USD-S564689.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026		634,175	0.89				(37,266)		(37,266)		(37,266)			2,671		0003
EUR/L 67656.18 USD-S60743.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		67,656	0.9				(4,290)		(4,290)		(4,290)			229		0003
EUR/L 104348.22 USD-S93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		104,348	0.89				(6,689)		(6,689)		(6,689)			464		0003
EUR/L 86523.11 USD-S77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		86,523	0.89				(5,579)		(5,579)		(5,579)			442		0003
EUR/S 1348737.76 USD-L1197536.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2026		1,348,738	0.89				71,592		71,592		71,592			4,967		0003
EUR/S 1339249.58 USD-L1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026		1,339,250	0.88				72,826		72,826		72,826			6,841		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		9,222,675	0.89				471,413		471,413		471,413			9,348		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.8				(22,279)		(22,279)		(22,279)			412		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2026		1,031,063	6.02				(81,253)		(81,253)		(81,253)			3,787		0003
EUR/L 10217212.50 USD-S8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		10,217,213	0.81				528,620		528,620		528,620			10,356		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO ReInv6m ARBR 4A DRR XS2309835267	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026		2,464,000	0.81				102,340		102,340		102,340			6,670		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026		18,450,000	0.81				737,896		737,896		737,896			49,947		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		26,651,938	0.81				928,036		928,036		928,036			137,040		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		15,555,400	0.9				(1,260,388)		(1,260,388)		(1,260,388)			107,092		0003
GBP/L 230029.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025		230,029	0.79				(13,417)		(13,417)		(13,417)			319		0003
EUR/L 1219336.07 USD-S1092839.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		1,219,336	0.9				(71,388)		(71,388)		(71,388)			3,316		0003
EUR/L 1225586.96 USD-S1094127.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		1,225,587	0.89				(72,095)		(72,095)		(72,095)			4,513		0003
EUR/L 1262552.38 USD-S1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		1,262,552	0.88				(67,945)		(67,945)		(67,945)			7,840		0003
EUR/L 1695293.02 USD-S1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		1,695,293	0.88				(88,803)		(88,803)		(88,803)			11,346		0003
EUR/L 1256249.82 USD-S1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		1,256,250	0.88				(69,181)		(69,181)		(69,181)			7,143		0003
GBP/L 190165.64 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		190,166	0.79				(11,089)		(11,089)		(11,089)			345		0003
GBP/L 105485.43 USD-S84291.00GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025		105,485	0.8				(7,879)		(7,879)		(7,879)			146		0003
EUR/L 62035.32 USD-S55507.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		62,035	0.89				(3,966)		(3,966)		(3,966)			261		0003
EUR/S 44815.02 USD-L39957.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	12/16/2025		44,815	0.89				2,302		2,302		2,302			103		0003
EUR/S 1345912.03 USD-L1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026		1,345,912	0.89				72,761		72,761		72,761			5,988		0003
EUR/S 1330473.45 USD-L1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027		1,330,473	0.88				68,549		68,549		68,549			8,262		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3717017.50 USD-L3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.89				189,994		189,994		189,994			3,768		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025		698,853	0.82				23,522		23,522		23,522			754		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				141,550		141,550		141,550			38,220		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,401,360	0.82				69,661		69,661		69,661			27,307		0003
EUR/L 4349600.00 USD-S4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/15/2022	11/16/2026		4,349,600	0.92				(417,123)		(417,123)		(417,123)			23,106		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO ReInv6m NWDSE 2020-21X B1R XS2345832807	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026		3,809,050	0.92				(342,251)		(342,251)		(342,251)			16,012		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027		3,342,000	0.9				(266,395)		(266,395)		(266,395)			23,873		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027		9,747,458	0.93				(1,145,862)		(1,145,862)		(1,145,862)			70,095		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		13,923,900	0.97				(2,161,005)		(2,161,005)		(2,161,005)			80,003		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		1,939,540	0.95				(265,627)		(265,627)		(265,627)			11,028		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		3,130,500	0.96				(427,513)		(427,513)		(427,513)			13,904		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		2,365,988	0.95				(323,139)		(323,139)		(323,139)			15,091		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO ReInv6m SNOPE 2A B1R XS2439760062	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027		1,714,350	0.96				(255,527)		(255,527)		(255,527)			10,693		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		6,259,991	0.96				(929,134)		(929,134)		(929,134)			44,867		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		1,550,850	0.97				(227,848)		(227,848)		(227,848)			6,912		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		3,112,800	0.96				(450,239)		(450,239)		(450,239)			15,110		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.96				(186,316)		(186,316)		(186,316)			3,803		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.96				(208,684)		(208,684)		(208,684)			6,975		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO ReInv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.96				(421,019)		(421,019)		(421,019)			14,727		0003
EUR/S 4711402.00 USD-L3950000.00EUR	CLO ReInv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	01/18/2028		4,711,402	0.84				72,551		72,551		72,551			35,737		0003
GBP/L 2024814.81 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2025	11/17/2025		2,024,815	0.74				19,343		19,343		19,343			3,671		0003
EUR/S 8268721.84 USD-L6920000.00EUR	CLO ReInv6m DRYD 2013-29A XS1735593300	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2027		8,268,722	0.84				24,530		24,530		24,530			47,015		0003
GBP/S 51025702.50 USD-L37350000.00GBP	Dering Street April 2022	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	10/01/2025		51,025,703	0.73				(801,138)		(801,138)		(801,138)			13,352		0003
EUR/L 22468248.69 USD-S20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		22,468,249	0.91				(1,682,050)		(1,682,050)		(1,682,050)			51,599		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 549871.20 USD-S501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025		549,871	0.91				(41,165)		(41,165)		(41,165)			1,263		0003
GBP/S 47777082.08 USD-L35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025		47,777,082	0.74				46,253		46,253		46,253			12,502		0003
EUR/L 5313564.95 USD-S4581105.70EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2025	11/15/2027		5,313,565	0.86				(214,835)		(214,835)		(214,835)			38,738		0003
EUR/L 936737.73 USD-S844212.09EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	02/17/2026		936,738	0.9				(61,871)		(61,871)		(61,871)			2,901		0003
EUR/L 431876.72 USD-S386294.03EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		431,877	0.89				(27,581)		(27,581)		(27,581)			2,016		0003
EUR/L 755784.27 USD-S676014.55EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/14/2026		755,784	0.89				(48,266)		(48,266)		(48,266)			3,527		0003
EUR/L 386318.33 USD-S344189.53EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/16/2026		386,318	0.89				(24,322)		(24,322)		(24,322)			2,052		0003
EUR/L 7122525.00 USD-S5750000.00EUR	CLO ReInv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026		7,122,525	0.81				330,338		330,338		330,338			19,727		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		3,716,100	0.81				171,119		171,119		171,119			10,565		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO ReInv6m HNLY 4A C XS2291282304	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026		18,580,500	0.81				855,596		855,596		855,596			52,823		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025		9,878,400	0.81				483,452		483,452		483,452			10,013		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026		8,349,917	0.8				411,240		411,240		411,240			28,240		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO ReInv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		12,415,180	0.81				497,894		497,894		497,894			55,141		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		280,975	0.92				(24,473)		(24,473)		(24,473)			1,048		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		23,887,882	0.92				2,004,634		2,004,634		2,004,634			89,074		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026		2,204,000	0.91				(179,645)		(179,645)		(179,645)			11,536		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027		11,164,000	0.9				(866,898)		(866,898)		(866,898)			80,015		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		7,703,675	0.91				(633,609)		(633,609)		(633,609)			39,302		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		8,377,980	0.93				(984,873)		(984,873)		(984,873)			60,247		0003
EUR/L 6879360.00 USD-S6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		6,879,360	0.93				(804,495)		(804,495)		(804,495)			49,732		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		10,251,450	0.97				(1,610,438)		(1,610,438)		(1,610,438)			74,738		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		6,627,200	0.97				(1,041,091)		(1,041,091)		(1,041,091)			48,315		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		7,738,500	0.97				(1,176,660)		(1,176,660)		(1,176,660)			39,790		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2753350.00 USD-S2650000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		2,753,350	0.96				(370,566)		(370,566)		(370,566)			7,626		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO ReInv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		1,929,162	0.96				(264,908)		(264,908)		(264,908)			8,568		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		1,941,989	0.96				(264,354)		(264,354)		(264,354)			8,700		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		4,112,965	0.96				(566,623)		(566,623)		(566,623)			20,310		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,720,656	0.96				(1,145,933)		(1,145,933)		(1,145,933)			55,336		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027		1,038,050	0.96				(156,382)		(156,382)		(156,382)			6,621		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028		2,389,750	0.92				(257,273)		(257,273)		(257,273)			18,127		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		24,787,519	0.92				(2,631,273)		(2,631,273)		(2,631,273)			207,286		0003
SEK/L 142463886.01 USD-S1347024535.09SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		142,463,886	9.46				(2,513,625)		(2,513,625)		(2,513,625)			561,747		0003
EUR/L 9724514.11 USD-S8258340.69EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		9,724,514	0.85				2,019		2,019		2,019			17,632		0003
EUR/S 7027247.09 USD-L5975000.00EUR	CLO ReInv6m ANCHE 2A DR XS2320766319	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2025	01/15/2026		7,027,247	0.85				29,327		29,327		29,327			19,024		0003
EUR/L 447959.31 USD-S403603.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		447,959	0.9				(27,961)		(27,961)		(27,961)			1,029		0003
EUR/S 2473221.58 USD-L2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		2,473,222	0.83				(13,253)		(13,253)		(13,253)			12,332		0003
GBP/L 48021558.11 USD-S35804519.12GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/26/2025	12/30/2025		48,021,558	0.75				(125,158)		(125,158)		(125,158)			119,889		0003
GBP/L 47780567.39 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025		47,780,567	0.74				(43,125)		(43,125)		(43,125)			119,288		0003
EUR/L 6382950.40 USD-S5441374.89EUR	SC Germany	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2025	10/02/2025		6,382,950	0.85				(5,516)		(5,516)		(5,516)			2,362		0003
EUR/L 592326.96 USD-S535993.99EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/14/2025		592,327	0.9				(38,596)		(38,596)		(38,596)			1,040		0003
EUR/L 1036572.17 USD-S937989.48EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/14/2025		1,036,572	0.9				(67,543)		(67,543)		(67,543)			1,820		0003
EUR/L 843086.96 USD-S757014.42EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/15/2026		843,087	0.9				(54,259)		(54,259)		(54,259)			3,324		0003
EUR/L 543353.19 USD-S480503.35EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	05/14/2027		543,353	0.88				(32,959)		(32,959)		(32,959)			3,457		0003
EUR/L 483509.39 USD-S425961.94EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	08/16/2027		483,509	0.88				(28,672)		(28,672)		(28,672)			3,312		0003
EUR/L 886511.75 USD-S777573.68EUR	SC Germany SCGC 2022-1 Class C Mtge ABS Oct 2022 - 50134606	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/15/2027		886,512	0.88				(50,786)		(50,786)		(50,786)			6,463		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		9,569,700	0.81				468,344		468,344		468,344			9,700		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5556600.00 USD-S4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		5,556,600	0.81				271,941		271,941		271,941			5,632		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	10/15/2025		6,174,000	0.81				302,157		302,157		302,157			6,258		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		8,174,400	0.8				408,839		408,839		408,839			39,215		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(349,544)		(349,544)		(349,544)			13,581		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		7,546,800	0.94				(906,714)		(906,714)		(906,714)			33,518		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		5,560,800	0.94				(668,105)		(668,105)		(668,105)			24,698		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		8,389,689	0.92				(909,669)		(909,669)		(909,669)			70,228		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2023	01/15/2027		7,750,746	0.89				(519,839)		(519,839)		(519,839)			44,069		0003
EUR/S 36966144.50 USD-L33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		36,966,145	0.91				2,684,696		2,684,696		2,684,696			135,788		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		1,476,844	0.95				(206,182)		(206,182)		(206,182)			10,973		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		1,364,277	0.95				(189,360)		(189,360)		(189,360)			10,137		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,730,265	0.95				(235,231)		(235,231)		(235,231)			12,856		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029		4,850,663	0.94				(680,526)		(680,526)		(680,526)			43,792		0003
EUR/S 8434500.00 USD-L7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/15/2026		8,434,500	0.89				482,957		482,957		482,957			35,456		0003
SEK/L 1285648.13 USD-S12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		1,285,648	10.05				(94,959)		(94,959)		(94,959)			2,953		0003
EUR/S 1306055.00 USD-L1150000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,306,055	0.88				65,134		65,134		65,134			6,663		0003
EUR/S 8033375.00 USD-L7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	03/20/2024	09/13/2027		8,033,375	0.87				395,107		395,107		395,107			56,139		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.79				(31,211)		(31,211)		(31,211)			777		0003
SEK/S 4998789.03 USD-L52081383.19SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		4,998,789	10.42				606,624		606,624		606,624			19,711		0003
EUR/S 9774150.00 USD-L8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		9,774,150	0.87				493,290		493,290		493,290			74,138		0003
EUR/S 7186875.00 USD-L6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		7,186,875	0.87				362,713		362,713		362,713			54,513		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2031		357,221	8.86				(11,612)		(11,612)		(11,612)			4,391		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026		1,026,803	6.01				34,085		34,085		34,085			5,238		0003

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BRL/S 929608.38 USD-L5762642.34BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027		929,608	6.2				24,150		24,150		24,150			5,768		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030		440,801	7.73				(9,472)		(9,472)		(9,472)			4,950		0003
EUR/S 3592080.00 USD-L3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				51,153		51,153		51,153			28,684		0003
EUR/L 1773628.28 USD-S1502085.73EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	05/27/2026		1,773,628	0.85				(10,939)		(10,939)		(10,939)			7,176		0003
GBP/L 22757324.04 USD-S16830000.00GBP	Project Waterfall - Funding	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025		22,757,324	0.74				124,036		124,036		124,036			23,067		0003
GBP/L 544083.70 USD-S402584.80GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2025	10/15/2025		544,084	0.74				2,680		2,680		2,680			551		0003
EUR/L 874438.12 USD-S742315.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	11/17/2025		874,438	0.85				514		514		514			1,586		0003
GBP/L 2834776.48 USD-S2092013.86GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025		2,834,776	0.74				21,398		21,398		21,398			2,873		0003
EUR/L 355465.05 USD-S302789.41EUR	CML EQT Poland 7410017	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2025	11/20/2025		355,465	0.85				(1,063)		(1,063)		(1,063)			664		0003
GBP/L 1651150.52 USD-S1214074.75GBP	Coupon Hedge RML	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2025	12/16/2025		1,651,151	0.74				18,476		18,476		18,476			3,792		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027		668,251	6.64				(36,716)		(36,716)		(36,716)			4,774		0003
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028		645,681	6.88				(33,980)		(33,980)		(33,980)			5,153		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029		662,753	7.34				(25,405)		(25,405)		(25,405)			6,239		0003
GBP/L 21560138.99 USD-S17116043.80GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		21,560,139	0.79				(1,449,250)		(1,449,250)		(1,449,250)			66,763		0003
EUR/L 330982.40 USD-S290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027		330,982	0.88				(17,812)		(17,812)		(17,812)			2,055		0003
EUR/L 333517.83 USD-S292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027		333,518	0.88				(17,470)		(17,470)		(17,470)			2,232		0003
EUR/L 329330.16 USD-S290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/15/2027		329,330	0.88				(18,136)		(18,136)		(18,136)			1,873		0003
BRL/S 697263.74 USD-L3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2025		697,264	5.6				34,042		34,042		34,042			707		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028		683,608	6.5				(842)		(842)		(842)			5,456		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029		703,296	6.91				(10,610)		(10,610)		(10,610)			6,621		0003
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029		555,620	7.14				(11,937)		(11,937)		(11,937)			5,587		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032		242,674	8.37				(10,603)		(10,603)		(10,603)			3,104		0003
EUR/S 2036124.00 USD-L1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	02/23/2024	10/15/2026		2,036,124	0.88				109,785		109,785		109,785			10,388		0003
EUR/S 353651.53 USD-L313938.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	08/16/2024	04/16/2026		353,652	0.89				18,693		18,693		18,693			1,302		0003
EUR/S 257071.87 USD-L219275.00EUR	Coupon Hedge CLO JAJO	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2025	10/15/2025		257,072	0.85				585		585		585			261		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO ReInv6m NWDSE 2020-21A CR XS2345834332	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026		21,132,563	0.8				1,044,953		1,044,953		1,044,953			88,835		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		82,968	0.74				153		153		153			470		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(554,849)		(554,849)		(554,849)			12,006		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				396,861		396,861		396,861			12,903		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/11/2023	01/11/2027		265,512	0.83				(27,045)		(27,045)		(27,045)			1,503		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026		5,009,063	0.82				(494,464)		(494,464)		(494,464)			15,948		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		499,323	0.81				(43,699)		(43,699)		(43,699)			2,827		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				(243,837)		(243,837)		(243,837)			27,008		0003
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		14,676	0.87				(396)		(396)		(396)			56		0003
EUR/S 1556500.00 USD-L1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,556,500	0.88				98,884		98,884		98,884			11,096		0003
EUR/L 24248.31 USD-S21878.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026		24,248	0.9				(1,665)		(1,665)		(1,665)			82		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2030		413,373	8.25				(13,654)		(13,654)		(13,654)			4,642		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032		331,376	9.19				(10,107)		(10,107)		(10,107)			4,239		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/16/2028		891,684	7.15				(45,665)		(45,665)		(45,665)			7,782		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031		412,331	7.97				(10,183)		(10,183)		(10,183)			4,854		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031		384,951	8.23				(10,921)		(10,921)		(10,921)			4,732		0003
EUR/S 9168800.00 USD-L8000000.00EUR	CLO Reinv6m RRME 9A C XS2388493657	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		9,168,800	0.87				389,962		389,962		389,962			46,777		0003
GBP/L 709133.65 USD-S533127.07GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		709,134	0.75				(5,036)		(5,036)		(5,036)			4,015		0003
EUR/L 1565280.21 USD-S1361616.43EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,565,280	0.87				(52,401)		(52,401)		(52,401)			6,333		0003
EUR/L 424140.84 USD-S360000.00EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/10/2025	10/15/2025		424,141	0.85				1,126		1,126		1,126			430		0003
GBP/L 11405954.50 USD-S8500000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025		11,405,955	0.75				(25,532)		(25,532)		(25,532)			14,316		0003
GBP/S 9900458.04 USD-L7381295.65GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		9,900,458	0.75				9,728		9,728		9,728			44,352		0003
EUR/L 906235.82 USD-S770237.39EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2025	11/17/2025		906,236	0.85				(560)		(560)		(560)			1,643		0003
GBP/S 96237595.86 USD-L71249999.99GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2025	02/25/2026		96,237,596	0.74				(459,588)		(459,588)		(459,588)			306,407		0003
EUR/L 2022709.02 USD-S1701989.52EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/25/2025	05/27/2026		2,022,709	0.84				644		644		644			8,184		0003
SEK/S 217875.40 USD-L1978830.21SEK	EQT Exeter Logistics Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		217,875	9.08				(1,096)		(1,096)		(1,096)			1,604		0003
GBP/S 248810.67 USD-L182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/15/2025	11/14/2025		248,811	0.74				(2,834)		(2,834)		(2,834)			437		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 20245170.00 USD-S18600000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028		20,245,170	0.92				(2,215,502)		(2,215,502)		(2,215,502)			169,300		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/15/2022	07/14/2027		3,501,477	0.9				(278,546)		(278,546)		(278,546)			23,399		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.82				(158,429)		(158,429)		(158,429)			2,491		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO Reinv6m CORDA 9A CR XS2378719442	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026		2,753,000	0.91				(219,718)		(219,718)		(219,718)			12,969		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,665,598	10.05				131,005		131,005		131,005			6,568		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		2,069,697	0.89				139,639		139,639		139,639			14,883		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(77,506)		(77,506)		(77,506)			8,216		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.82				(345,613)		(345,613)		(345,613)			5,273		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/27/2023	12/28/2026		1,730,850	0.87				(63,165)		(63,165)		(63,165)			9,652		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		2,164,502	0.8				(174,693)		(174,693)		(174,693)			2,998		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026		4,375,600	0.91				362,079		362,079		362,079			14,799		0003
EUR/S 14882487.75 USD-L13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		14,882,488	0.91				1,095,916		1,095,916		1,095,916			54,668		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/29/2023	11/03/2025		826,359	0.78				(44,606)		(44,606)		(44,606)			1,261		0003
EUR/S 5673362.49 USD-L5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		5,673,362	0.88				303,096		303,096		303,096			28,944		0003
GBP/L 1463487.74 USD-S1162143.84GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		1,463,488	0.79				(99,503)		(99,503)		(99,503)			2,027		0003
EUR/L 2595617.55 USD-S2250000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		2,595,618	0.87				(136,312)		(136,312)		(136,312)			22,012		0003
EUR/S 10407062.50 USD-L9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		10,407,063	0.88				569,969		569,969		569,969			71,648		0003
GBP/L 1849839.36 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,849,839	0.79				(107,868)		(107,868)		(107,868)			3,354		0003
GBP/L 509508.49 USD-S400727.11GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		509,508	0.79				(29,437)		(29,437)		(29,437)			706		0003
EUR/S 11863950.00 USD-L10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		11,863,950	0.89				781,740		781,740		781,740			85,766		0003
EUR/S 10657575.00 USD-L9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		10,657,575	0.89				748,268		748,268		748,268			71,221		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		87,819	0.79				(5,163)		(5,163)		(5,163)			134		0003
EUR/L 137614.25 USD-S123133.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026		137,614	0.89				(8,797)		(8,797)		(8,797)			580		0003
EUR/S 69795.23 USD-L62805.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		69,795	0.9				4,382		4,382		4,382			190		0003
EUR/S 4182787.50 USD-L3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/11/2024	10/20/2025		4,182,788	0.9				225,040		225,040		225,040			4,896		0003
EUR/S 5861231.25 USD-L5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		5,861,231	0.9				307,734		307,734		307,734			5,941		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 16592350.00 USD-L14500000.00EUR	CLO ReInv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027		16,592,350	0.87				879,594		879,594		879,594			118,922		0003
EUR/L 34559.56 USD-S31131.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		34,560	0.9				(2,364)		(2,364)		(2,364)			127		0003
EUR/L 1368875.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				(125,220)		(125,220)		(125,220)			7,084		0003
EUR/S 20950296.00 USD-L18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		20,950,296	0.89				1,573,293		1,573,293		1,573,293			175,197		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		140,581	0.71				6,086		6,086		6,086			195		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025		8,228,139	0.71				356,227		356,227		356,227			11,395		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,597,988	0.81				496,582		496,582		496,582			9,728		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		5,904,250	0.8				294,701		294,701		294,701			15,984		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		3,447,987	0.8				170,846		170,846		170,846			9,334		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		56,135	0.74				(106)		(106)		(106)			78		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025		393,964	0.8				(31,796)		(31,796)		(31,796)			546		0003
GBP/L 26202.77 USD-S21289.22GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025		26,203	0.81				(2,430)		(2,430)		(2,430)			36		0003
EUR/L 1247135.88 USD-S1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		1,247,136	0.89				(69,792)		(69,792)		(69,792)			6,371		0003
GBP/L 176767.86 USD-S138896.88GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		176,768	0.79				(10,037)		(10,037)		(10,037)			245		0003
EUR/L 130794.68 USD-S117695.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		130,795	0.9				(8,212)		(8,212)		(8,212)			356		0003
EUR/S 1331437.53 USD-L1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027		1,331,438	0.87				67,767		67,767		67,767			8,911		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.9				468,927		468,927		468,927			9,053		0003
EUR/S 648891.25 USD-L582696.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		648,891	0.9				43,961		43,961		43,961			2,733		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027		894,751	6.44				(57,199)		(57,199)		(57,199)			5,551		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027		1,039,389	6.4				20,529		20,529		20,529			7,425		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028		1,008,718	6.61				14,064		14,064		14,064			8,051		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029		1,037,490	7.03				(411)		(411)		(411)			9,767		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029		820,379	7.25				(6,506)		(6,506)		(6,506)			8,249		0003
EUR/S 2229285.20 USD-L2000000.00EUR	CLO ReInv6m PENTA 2021-2A C XS2393698803	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/10/2025	11/04/2026		2,229,285	0.9				161,971		161,971		161,971			11,669		0003
GBP/L 188954.11 USD-S142902.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		188,954	0.76				(2,476)		(2,476)		(2,476)			1,070		0003
EUR/L 2281088.23 USD-S1972223.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/02/2025	04/24/2026		2,281,088	0.86				(58,830)		(58,830)		(58,830)			8,568		0003
GBP/S 6836543.27 USD-L5134124.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		6,836,543	0.75				56,572		56,572		56,572			30,626		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2114053.06 USD-S1860780.38EUR	Domi 2020-2 Class A-50136222	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	11/17/2025		2,114,053	0.88				(76,633)		(76,633)		(76,633)			3,833		0003
EUR/L 3662744.35 USD-S3192334.68EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		3,662,744	0.87				(125,385)		(125,385)		(125,385)			13,891		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		22,355,250	0.81				894,084		894,084		894,084			60,519		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO Reinv6m SNOPE 1A CR XS2339925773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026		7,500,000	0.8				368,719		368,719		368,719			29,573		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO Reinv6m CORDA 20A D XS2339007028	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026		7,513,200	0.8				370,955		370,955		370,955			31,583		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		9,402,573	0.8				461,972		461,972		461,972			41,761		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026		1,227,900	0.81				47,050		47,050		47,050			3,340		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026		1,645,077	0.81				61,879		61,879		61,879			7,009		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO Reinv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		15,856,925	0.79				711,047		711,047		711,047			101,398		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025		93,107,536	0.73				2,176,227		2,176,227		2,176,227			142,084		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		24,756,000	0.81				626,597		626,597		626,597			161,714		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		32,182,800	0.81				814,576		814,576		814,576			210,228		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025		308,414	0.74				(582)		(582)		(582)			427		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2022	09/30/2027		23,276,250	0.81				574,857		574,857		574,857			164,588		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		5,151,300	0.82				96,802		96,802		96,802			31,960		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		10,232,300	0.83				12,971		12,971		12,971			63,484		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		24,965,247	0.85				(247,190)		(247,190)		(247,190)			93,091		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		33,298,850	0.77				(1,163,711)		(1,163,711)		(1,163,711)			46,114		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		10,336,665	0.92				(1,050,186)		(1,050,186)		(1,050,186)			69,076		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		35,399,115	0.95				(4,219,668)		(4,219,668)		(4,219,668)			130,032		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		14,283,249	0.95				(1,682,896)		(1,682,896)		(1,682,896)			52,467		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		6,348,111	0.95				(747,954)		(747,954)		(747,954)			23,319		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		6,612,379	0.98				(959,963)		(959,963)		(959,963)			6,702		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		5,243,097	0.96				(717,485)		(717,485)		(717,485)			26,749		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		2,167,244	0.95				(297,515)		(297,515)		(297,515)			14,483		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		7,042,490	0.96				(1,045,276)		(1,045,276)		(1,045,276)			50,475		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026		1,552,035	0.97				(230,882)		(230,882)		(230,882)			7,918		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	11/08/2022	01/18/2028		6,789,063	0.92				(730,888)		(730,888)		(730,888)			51,496		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO Reinv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028		2,183,922	0.92				(231,830)		(231,830)		(231,830)			18,263		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		12,880,146	10.1				(1,088,006)		(1,088,006)		(1,088,006)			50,788		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027		865,488	0.9				(66,481)		(66,481)		(66,481)			4,942		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028		3,372,537	0.89				(259,071)		(259,071)		(259,071)			27,075		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO Reinv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	01/05/2023	01/15/2026		1,644,075	0.91				(124,807)		(124,807)		(124,807)			4,451		0003
EUR/S 1675050.00 USD-L1500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		1,675,050	0.9				107,260		107,260		107,260			7,465		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.82				(50,291)		(50,291)		(50,291)			730		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		561,844	0.89				(37,214)		(37,214)		(37,214)			3,486		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,685,861	0.89				(376,609)		(376,609)		(376,609)			35,277		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO Reinv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027		4,786,110	0.89				(322,005)		(322,005)		(322,005)			30,528		0003
EUR/L 15581723.03 USD-S13245597.08EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		15,581,723	0.85				17,605		17,605		17,605			15,794		0003
GBP/L 3319917.92 USD-S2457393.64GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025		3,319,918	0.74				15,171		15,171		15,171			3,365		0003
EUR/L 64407112.88 USD-S55125000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/16/2025	10/23/2025		64,407,113	0.86				(400,507)		(400,507)		(400,507)			80,839		0003
GBP/L 139038.85 USD-S103257.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		139,039	0.74				716		716		716			787		0003
GBP/L 148599.61 USD-S110358.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		148,600	0.74				765		765		765			841		0003
EUR/S 413990.96 USD-L360000.00EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2025	10/15/2025		413,991	0.87				9,024		9,024		9,024			420		0003
EUR/L 1576071.26 USD-S1338445.63EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		1,576,071	0.85				327		327		327			2,858		0003
GBP/L 744017.84 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/13/2025	11/17/2025		744,018	0.74				7,107		7,107		7,107			1,349		0003
GBP/L 90973.48 USD-S67825.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/21/2025	01/11/2027		90,973	0.75				115		115		115			515		0003
GBP/L 157797.04 USD-S116393.75GBP	Project Madonna 50234178	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2025	03/23/2026		157,797	0.74				1,359		1,359		1,359			545		0003
GBP/L 46887.25 USD-S34588.66GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/15/2025	01/11/2027		46,887	0.74				553		553		553			265		0003
GBP/L 49655.93 USD-S36631.11GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/15/2025	01/11/2027		49,656	0.74				585		585		585			281		0003
EUR/L 6785712.65 USD-S5702361.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		6,785,713	0.84				72,357		72,357		72,357			12,304		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026		695,207	5.95				(46,497)		(46,497)		(46,497)			2,554		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027		599,872	6.4				(34,936)		(34,936)		(34,936)			3,722		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031		241,559	8.74				(4,969)		(4,969)		(4,969)			2,969		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032		223,450	9.09				(4,719)		(4,719)		(4,719)			2,858		0003
EUR/L 319733.94 USD-S287724.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		319,734	0.9				(18,376)		(18,376)		(18,376)			335		0003
EUR/L 2809911.05 USD-S2529628.24EUR	East Road - 7200561 .	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,809,911	0.9				(189,788)		(189,788)		(189,788)			11,369		0003
EUR/L 1303832.09 USD-S1162578.77EUR	East Road - 7200561 .	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,303,832	0.89				(77,381)		(77,381)		(77,381)			5,275		0003
GBP/L 60542.97 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		60,543	0.79				(3,143)		(3,143)		(3,143)			322		0003
GBP/L 59399.07 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		59,399	0.79				(3,443)		(3,443)		(3,443)			162		0003
GBP/L 268123.37 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		268,123	0.79				(15,489)		(15,489)		(15,489)			830		0003
GBP/L 61129.88 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		61,130	0.79				(3,516)		(3,516)		(3,516)			207		0003
GBP/L 60670.48 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		60,670	0.79				(3,410)		(3,410)		(3,410)			270		0003
GBP/L 60567.02 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		60,567	0.79				(3,254)		(3,254)		(3,254)			297		0003
SEK/L 613793.19 USD-S6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		613,793	10.02				(46,458)		(46,458)		(46,458)			2,076		0003
SEK/L 207522.34 USD-S2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		207,522	9.99				(15,642)		(15,642)		(15,642)			824		0003
GBP/L 230254.35 USD-S180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/14/2024	01/11/2027		230,254	0.78				(10,515)		(10,515)		(10,515)			1,304		0003
EUR/L 28293.52 USD-S25286.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		28,294	0.89				(1,472)		(1,472)		(1,472)			50		0003
EUR/L 127830.70 USD-S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		127,831	0.85				(4,648)		(4,648)		(4,648)			1,231		0003
EUR/L 131776.61 USD-S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030		131,777	0.83				(4,151)		(4,151)		(4,151)			1,431		0003
EUR/L 136832.23 USD-S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031		136,832	0.82				(3,795)		(3,795)		(3,795)			1,635		0003
GBP/L 1360568.01 USD-S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		1,360,568	0.78				(33,123)		(33,123)		(33,123)			13,102		0003
GBP/L 878983.52 USD-S670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		878,984	0.76				2,939		2,939		2,939			12,205		0003
AUD/L 329450.00 USD-S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		329,450	1.52				(1,744)		(1,744)		(1,744)			1,461		0003
EUR/S 165577.66 USD-L149662.92EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025		165,578	0.9				10,430		10,430		10,430			229		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO Reinv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026		16,047,058	0.8				788,433		788,433		788,433			71,271		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO Reinv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027		8,202,350	0.79				392,696		392,696		392,696			46,637		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO Reinv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026		12,047,774	0.8				501,549		501,549		501,549			61,464		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		12,416,000	0.81				408,493		408,493		408,493			70,894		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 30365300.00 USD-S24500000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		30,365,300	0.81				953,449		953,449		953,449			172,652		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO Reinv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		44,308,550	0.81				1,391,257		1,391,257		1,391,257			251,931		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.74				6,301		6,301		6,301			857		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027		13,345,050	0.81				329,585		329,585		329,585			94,364		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2442482581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				205,922		205,922		205,922			66,821		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				100,622		100,622		100,622			39,444		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027		13,241,800	0.83				16,786		16,786		16,786			82,156		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		407,717	0.85				(4,037)		(4,037)		(4,037)			1,520		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027		4,352,280	0.92				(442,184)		(442,184)		(442,184)			29,085		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		10,138,788	0.9				(821,503)		(821,503)		(821,503)			69,801		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2R XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		2,645,046	0.95				(311,647)		(311,647)		(311,647)			9,716		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		2,173,836	0.97				(317,177)		(317,177)		(317,177)			9,854		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		2,775,743	0.95				(380,458)		(380,458)		(380,458)			15,255		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		3,933,675	0.95				(536,354)		(536,354)		(536,354)			22,366		0003
GBP/L 63291.08 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		63,291	0.79				(3,638)		(3,638)		(3,638)			115		0003
GBP/L 63241.31 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		63,241	0.79				(3,688)		(3,688)		(3,688)			115		0003
EUR/L 44180.92 USD-S39903.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		44,181	0.9				(2,710)		(2,710)		(2,710)			46		0003
EUR/L 27355.24 USD-S24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		27,355	0.89				(1,754)		(1,754)		(1,754)			122		0003
EUR/L 122517.81 USD-S1111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/08/2024	12/16/2025		122,518	0.91				(9,172)		(9,172)		(9,172)			281		0003
GBP/L 4362060.93 USD-S3208440.72GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025		4,362,061	0.74				47,437		47,437		47,437			10,211		0003
EUR/L 53016477.02 USD-S44522329.00EUR	Irish RPL EPF	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/16/2025	12/19/2025		53,016,477	0.84				507,711		507,711		507,711			124,102		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026		718,637	5.76				23,546		23,546		23,546			2,640		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031		279,127	7.85				(10,298)		(10,298)		(10,298)			3,286		0003
EUR/S 356347.69 USD-L317345.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		356,348	0.89				18,461		18,461		18,461			969		0003
GBP/S 49465.46 USD-L38952.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		49,465	0.79				2,919		2,919		2,919			52		0003
GBP/S 48311.78 USD-L38076.75GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		48,312	0.79				2,855		2,855		2,855			178		0003
EUR/S 987360.00 USD-L880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/05/2025	01/18/2028		987,360	0.89				73,793		73,793		73,793			7,489		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1458969.30 USD-S1228146.53EUR	East Road CML May 2022 - 50125419	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2025	05/27/2026		1,458,969	0.84				(142)		(142)		(142)			5,903		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026		12,300,000	0.81				491,931		491,931		491,931			33,298		0003
EUR/L 8056750.00 USD-S6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027		8,056,750	0.81				251,936		251,936		251,936			46,100		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		12,962,610	0.73				329,298		329,298		329,298			73,390		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		670,937	0.74				6,297		6,297		6,297			3,799		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		3,327,574	0.96				(493,321)		(493,321)		(493,321)			20,846		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		4,085,281	0.96				(603,292)		(603,292)		(603,292)			22,453		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		1,812,598	0.97				(263,468)		(263,468)		(263,468)			8,257		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.96				(348,195)		(348,195)		(348,195)			8,116		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		11,152,447	0.95				(1,548,268)		(1,548,268)		(1,548,268)			86,041		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.95				(96,390)		(96,390)		(96,390)			3,524		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO Reinv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028		7,082,205	0.92				(767,903)		(767,903)		(767,903)			59,283		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		2,497,275	0.9				215,864		215,864		215,864			19,333		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026		2,649,360	0.91				(201,241)		(201,241)		(201,241)			11,767		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		3,872,681	0.82				(383,942)		(383,942)		(383,942)			5,363		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.81				235,558		235,558		235,558			3,805		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	04/15/2027		1,678,050	0.89				(118,737)		(118,737)		(118,737)			10,411		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		403,413	10.15				35,852		35,852		35,852			1,591		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,157,500	0.86				(48,110)		(48,110)		(48,110)			8,252		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		7,347,368	0.85				206,696		206,696		206,696			59,174		0003
GBP/L 219318.92 USD-S172183.65GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025		219,319	0.79				(12,254)		(12,254)		(12,254)			304		0003
EUR/L 556344.11 USD-S498627.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		556,344	0.9				(32,572)		(32,572)		(32,572)			1,513		0003
EUR/L 1398050.08 USD-S1249765.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026		1,398,050	0.89				(82,197)		(82,197)		(82,197)			4,728		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		61,495	0.86				4,967		4,967		4,967			60		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026		667,233	6.17				(39,387)		(39,387)		(39,387)			3,404		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029		523,136	7.58				(16,436)		(16,436)		(16,436)			5,260		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		1,127,000	0.89				(77,506)		(77,506)		(77,506)			8,216		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 992640.00 USD-S880000.00EUR	CLO Reinv6m MILPK 1A CE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	01/18/2028		992,640	0.89				(68,906)		(68,906)		(68,906)			7,529		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	04/03/2028		429,855	0.88				(26,057)		(26,057)		(26,057)			3,405		0003
EUR/L 111054.66 USD-S97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027		111,055	0.87				(5,767)		(5,767)		(5,767)			761		0003
GBP/L 111842.05 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		111,842	0.79				(6,512)		(6,512)		(6,512)			257		0003
EUR/L 1403750.00 USD-S1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,403,750	0.89				(91,998)		(91,998)		(91,998)			8,313		0003
GBP/S 2230615.16 USD-L1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		2,230,615	0.79				135,259		135,259		135,259			9,993		0003
EUR/L 8370720.82 USD-S7072792.64EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/15/2025	12/16/2025		8,370,721	0.84				30,633		30,633		30,633			19,223		0003
EUR/S 330390.78 USD-L290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		330,391	0.88				17,855		17,855		17,855			1,879		0003
GBP/S 48724.90 USD-L38387.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		48,725	0.79				2,890		2,890		2,890			133		0003
GBP/S 169855.75 USD-L137535.02GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		169,856	0.81				14,800		14,800		14,800			761		0003
EUR/S 2500371.30 USD-L2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	10/15/2026		2,500,371	0.84				8,804		8,804		8,804			12,756		0003
EUR/L 2772959.16 USD-S2325094.76EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	05/27/2026		2,772,959	0.84				10,608		10,608		10,608			11,219		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO Reinv6m ANCHE 2A CR XS2320766236	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026		11,155,500	0.81				527,247		527,247		527,247			30,200		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO Reinv6m RRME 6A B XS2291789118	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		24,794,680	0.81				1,307,138		1,307,138		1,307,138			25,132		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		843,553	0.85				(8,352)		(8,352)		(8,352)			3,145		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		128,059	0.8				(8,317)		(8,317)		(8,317)			725		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026		88,437,020	0.8				(6,760,341)		(6,760,341)		(6,760,341)			281,571		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/28/2022	06/15/2026		4,101,894	0.94				(489,705)		(489,705)		(489,705)			17,243		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		9,130,454	10.11				(771,264)		(771,264)		(771,264)			36,002		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		315,236	0.81				(27,528)		(27,528)		(27,528)			1,785		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026		1,106,100	0.9				(75,482)		(75,482)		(75,482)			3,545		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		7,542,860	0.89				(543,261)		(543,261)		(543,261)			58,159		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		383,928	0.79				(22,620)		(22,620)		(22,620)			2,174		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		381,696	0.87				(8,979)		(8,979)		(8,979)			529		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		29,052	0.87				(683)		(683)		(683)			40		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		20,954	0.87				(527)		(527)		(527)			60		0003

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GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		184,345	0.81				(14,703)		(14,703)		(14,703)			1,044		0003
EUR/L 1256394.83 USD-S1102294.11EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,256,395	0.88				(53,196)		(53,196)		(53,196)			5,083		0003
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		592,970	0.78				(28,850)		(28,850)		(28,850)			3,357		0003
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026		2,120,167	0.79				120,255		120,255		120,255			6,750		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	01/11/2027		277,597	0.79				(14,152)		(14,152)		(14,152)			1,572		0003
EUR/L 2936497.10 USD-S2642517.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		2,936,497	0.9				(168,769)		(168,769)		(168,769)			3,074		0003
GBP/L 60446.77 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		60,447	0.79				(3,471)		(3,471)		(3,471)			63		0003
SEK/L 292747.55 USD-S2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		292,748	9.99				(22,066)		(22,066)		(22,066)			1,162		0003
EUR/S 4440488.80 USD-L3938000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026		4,440,489	0.89				250,513		250,513		250,513			21,927		0003
GBP/L 416755.01 USD-S327468.86GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		416,755	0.79				(23,664)		(23,664)		(23,664)			577		0003
EUR/S 11283653.70 USD-L9900000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		11,283,654	0.88				649,702		649,702		649,702			82,263		0003
EUR/S 8273148.00 USD-L7240000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		8,273,148	0.88				451,027		451,027		451,027			59,493		0003
EUR/S 4487400.00 USD-L4000000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		4,487,400	0.89				315,060		315,060		315,060			29,988		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025		415,847	0.79				(24,446)		(24,446)		(24,446)			635		0003
EUR/S 75882.97 USD-L68056.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		75,883	0.9				4,835		4,835		4,835			279		0003
EUR/S 2281426.00 USD-L2000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,281,426	0.88				136,239		136,239		136,239			17,882		0003
EUR/S 3630080.00 USD-L3200000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		3,630,080	0.88				206,784		206,784		206,784			22,741		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025		5,381,760	0.89				(1,063,528)		(1,063,528)		(1,063,528)			12,439		0003
EUR/S 14561716.00 USD-L13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/09/2024	10/15/2025		14,561,716	0.89				713,816		713,816		713,816			14,760		0003
EUR/S 7200941.25 USD-L6450000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		7,200,941	0.9				378,073		378,073		378,073			7,299		0003
EUR/L 63768.37 USD-S57813.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025		63,768	0.91				(4,404)		(4,404)		(4,404)			146		0003
EUR/S 1439448.97 USD-L1292608.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026		1,439,449	0.9				97,519		97,519		97,519			6,063		0003
EUR/L 704032.15 USD-S647540.10EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		704,032	0.92				(64,233)		(64,233)		(64,233)			2,645		0003
EUR/S 3382500.00 USD-L3000000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		3,382,500	0.89				250,798		250,798		250,798			28,314		0003
EUR/S 25566556.00 USD-L22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		25,566,556	0.89				1,921,748		1,921,748		1,921,748			213,800		0003
EUR/S 2255360.00 USD-L2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028		2,255,360	0.89				166,767		166,767		166,767			18,860		0003
GBP/L 46379736.00 USD-S37350000.00GBP	19-24 Dering Street - 7200520	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2025	10/01/2025		46,379,736	0.81				(3,844,829)		(3,844,829)		(3,844,829)			12,137		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.81				512,601		512,601		512,601			10,042		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO Reinv6m OZLME 2A CR XS2334573701	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026		11,808,500	0.8				589,403		589,403		589,403			31,968		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO Reinv6m AQUE 2021-6A PTC XS2408966724	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		6,498,450	0.81				164,482		164,482		164,482			42,450		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025		6,060,774	0.77				(211,809)		(211,809)		(211,809)			8,393		0003
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025		704,872	0.82				(69,882)		(69,882)		(69,882)			976		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2023	07/15/2027		1,988,122	0.89				(141,701)		(141,701)		(141,701)			13,296		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027		1,591,563	0.86				(66,151)		(66,151)		(66,151)			11,346		0003
EUR/L 627167.58 USD-S562860.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J8570P30	02/22/2024	12/16/2025		627,168	0.9				(36,546)		(36,546)		(36,546)			1,440		0003
GBP/L 190315.29 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		190,315	0.79				(10,939)		(10,939)		(10,939)			345		0003
GBP/L 75854.21 USD-S59603.10GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		75,854	0.79				(4,307)		(4,307)		(4,307)			105		0003
GBP/L 44473.95 USD-S34978.65GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		44,474	0.79				(2,570)		(2,570)		(2,570)			62		0003
EUR/L 115301.29 USD-S103409.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		115,301	0.9				(7,346)		(7,346)		(7,346)			425		0003
EUR/L 64456.54 USD-S57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		64,457	0.88				(3,889)		(3,889)		(3,889)			400		0003
EUR/S 45926.89 USD-L40818.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/16/2026		45,927	0.89				2,419		2,419		2,419			155		0003
EUR/S 42325.40 USD-L37500.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2026		42,325	0.89				2,264		2,264		2,264			178		0003
EUR/S 1332828.22 USD-L1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027		1,332,828	0.88				72,327		72,327		72,327			7,578		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		8,663,725	0.89				442,842		442,842		442,842			8,782		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028		3,327,276	0.89				(231,293)		(231,293)		(231,293)			25,238		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026		4,475,760	0.89				(271,236)		(271,236)		(271,236)			18,705		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/29/2023	11/03/2025		192,738	0.79				11,701		11,701		11,701			294		0003
EUR/S 12443124.10 USD-L10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		12,443,124	0.85				356,814		356,814		356,814			95,998		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		2,648,925	0.85				75,946		75,946		75,946			20,507		0003
EUR/S 1496316.50 USD-L1330000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/22/2026		1,496,317	0.89				85,504		85,504		85,504			6,375		0003
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.79				(715)		(715)		(715)			18		0003
EUR/L 1123000.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027		1,123,000	0.89				(73,598)		(73,598)		(73,598)			6,650		0003
EUR/S 2529780.00 USD-L2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028		2,529,780	0.87				127,675		127,675		127,675			19,189		0003
EUR/S 8003726.25 USD-L7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		8,003,726	0.89				478,373		478,373		478,373			35,548		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 150291.70 USD-S134935.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026		150,292	0.9				(9,529)		(9,529)		(9,529)			508		0003
EUR/S 57686.40 USD-L52101.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		57,686	0.9				3,539		3,539		3,539			60		0003
EUR/S 2509568.60 USD-L2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028		2,509,569	0.88				149,863		149,863		149,863			19,671		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027		6,547,690	0.86				(225,669)		(225,669)		(225,669)			43,789		0003
EUR/S 643448.57 USD-L575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2024	10/17/2025		643,449	0.89				32,287		32,287		32,287			694		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025		21,215,285	0.88				806,443		806,443		806,443			32,375		0003
EUR/L 54693.37 USD-S49348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026		54,693	0.9				(3,756)		(3,756)		(3,756)			185		0003
EUR/S 8668660.00 USD-L7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028		8,668,660	0.89				655,635		655,635		655,635			72,563		0003
GBP/L 60514.99 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		60,515	0.79				(3,105)		(3,105)		(3,105)			333		0003
GBP/L 60969.49 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		60,969	0.79				(3,491)		(3,491)		(3,491)			225		0003
GBP/L 60844.52 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		60,845	0.79				(3,460)		(3,460)		(3,460)			242		0003
GBP/L 60610.94 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		60,611	0.79				(3,388)		(3,388)		(3,388)			284		0003
GBP/L 60442.59 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		60,443	0.79				(3,113)		(3,113)		(3,113)			344		0003
GBP/L 150462.77 USD-S117760.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		150,463	0.78				(7,905)		(7,905)		(7,905)			158		0003
GBP/L 2539213.38 USD-S1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		2,539,213	0.78				(106,780)		(106,780)		(106,780)			16,587		0003
GBP/L 978225.26 USD-S750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		978,225	0.77				(7,081)		(7,081)		(7,081)			11,690		0003
GBP/L 2060831.69 USD-S1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		2,060,832	0.76				15,370		15,370		15,370			30,414		0003
AUD/L 7634.30 USD-S11561.87AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	12/16/2025		7,634	1.51				(21)		(21)		(21)			18		0003
AUD/L 19421.87 USD-S29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2028		19,422	1.51				93		93		93			160		0003
GBP/L 283472.31 USD-S225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		283,472	0.8				(18,283)		(18,283)		(18,283)			1,605		0003
EUR/L 1156597.14 USD-S1038144.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,156,597	0.9				(74,687)		(74,687)		(74,687)			4,259		0003
EUR/L 1145366.46 USD-S1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,145,366	0.89				(68,462)		(68,462)		(68,462)			6,512		0003
EUR/L 1811810.96 USD-S1638009.92EUR	East Road - 7200561	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,811,811	0.9				(134,242)		(134,242)		(134,242)			7,331		0003
EUR/L 247746.59 USD-S223476.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		247,747	0.9				(15,352)		(15,352)		(15,352)			449		0003
EUR/S 54616.41 USD-L48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		54,616	0.89				3,501		3,501		3,501			243		0003
EUR/S 48322.74 USD-L42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		48,323	0.88				2,617		2,617		2,617			247		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 564325.00 USD-L500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		564,325	0.89				23,195		23,195		23,195			572		0003
EUR/L 1162314.78 USD-S1047602.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		1,162,315	0.9				(74,980)		(74,980)		(74,980)			3,161		0003
EUR/L 382330.32 USD-S338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		382,330	0.89				(22,660)		(22,660)		(22,660)			2,246		0003
GBP/L 342255.52 USD-S263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	07/18/2024	01/11/2027		342,256	0.77				(11,211)		(11,211)		(11,211)			1,938		0003
EUR/L 1798625.27 USD-S1610883.27EUR	East Road - 7200561	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,798,625	0.9				(115,200)		(115,200)		(115,200)			7,277		0003
EUR/L 64066.50 USD-S57863.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		64,067	0.9				(3,930)		(3,930)		(3,930)			67		0003
EUR/S 25662.98 USD-L23092.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		25,663	0.9				1,611		1,611		1,611			70		0003
EUR/S 53165.35 USD-L47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		53,165	0.89				3,428		3,428		3,428			272		0003
EUR/S 203301.09 USD-L181050.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		203,301	0.89				10,532		10,532		10,532			553		0003
EUR/L 1864679.78 USD-S1644274.63EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/19/2024	05/27/2026		1,864,680	0.88				(88,816)		(88,816)		(88,816)			7,544		0003
GBP/L 320990.19 USD-S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		320,990	0.77				(11,887)		(11,887)		(11,887)			1,817		0003
GBP/L 464719.81 USD-S359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		464,720	0.77				(17,209)		(17,209)		(17,209)			2,631		0003
EUR/S 3753.69 USD-L3305.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		3,754	0.88				152		152		152			11		0003
SEK/S 209860.36 USD-L2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		209,860	9.88				13,304		13,304		13,304			833		0003
EUR/S 185077.20 USD-L162584.10EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/24/2024	05/20/2026		185,077	0.88				8,026		8,026		8,026			738		0003
EUR/L 3246385.88 USD-S2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,246,386	0.85				(137,315)		(137,315)		(137,315)			33,482		0003
GBP/L 375333.66 USD-S288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/18/2024	01/11/2027		375,334	0.77				(10,505)		(10,505)		(10,505)			2,125		0003
EUR/L 1458306.04 USD-S1312202.29EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026		1,458,306	0.9				(100,668)		(100,668)		(100,668)			5,900		0003
EUR/L 1072887.60 USD-S962263.83EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		1,072,888	0.9				(68,966)		(68,966)		(68,966)			4,069		0003
SEK/L 865865.58 USD-S8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		865,866	10.02				(65,537)		(65,537)		(65,537)			2,928		0003
EUR/S 2555325.00 USD-L2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,555,325	0.88				127,437		127,437		127,437			13,037		0003
EUR/S 7949900.00 USD-L7000000.00EUR	CLO Reinv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		7,949,900	0.88				396,470		396,470		396,470			40,558		0003
GBP/L 971190.63 USD-S763121.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025		971,191	0.79				(55,147)		(55,147)		(55,147)			1,345		0003
GBP/L 579553.69 USD-S463108.12GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/19/2024	10/28/2025		579,554	0.8				(43,290)		(43,290)		(43,290)			803		0003
EUR/S 8433706.00 USD-L7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		8,433,706	0.88				480,721		480,721		480,721			60,447		0003
GBP/L 244346.97 USD-S192178.26GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		244,347	0.79				(14,117)		(14,117)		(14,117)			338		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 7231360.00 USD-L6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		7,231,360	0.89				476,489		476,489		476,489			52,276		0003
EUR/S 340853.98 USD-L307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		340,854	0.9				21,121		21,121		21,121			618		0003
EUR/S 97210.19 USD-L86118.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	06/16/2026		97,210	0.89				5,188		5,188		5,188			409		0003
SEK/S 136386830.86 USD-L1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		136,386,831	9.88				8,590,680		8,590,680		8,590,680			537,785		0003
SEK/S 296045.74 USD-L2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		296,046	9.88				18,768		18,768		18,768			1,175		0003
EUR/S 5601025.00 USD-L5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2025		5,601,025	0.89				274,180		274,180		274,180			5,677		0003
EUR/S 5033362.50 USD-L4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		5,033,363	0.89				254,322		254,322		254,322			5,102		0003
EUR/S 3914837.50 USD-L3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,914,838	0.89				197,806		197,806		197,806			3,968		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025		3,717,018	0.89				189,994		189,994		189,994			3,768		0003
SEK/S 189458.47 USD-L1867245.85SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		189,458	9.86				11,509		11,509		11,509			747		0003
EUR/S 577250.00 USD-L500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027		577,250	0.87				22,608		22,608		22,608			3,581		0003
EUR/S 91295.79 USD-L73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033		91,296	0.81				2,703		2,703		2,703			1,268		0003
GBP/S 65934.22 USD-L51382.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	11/14/2025		65,934	0.78				3,171		3,171		3,171			116		0003
GBP/S 305540.92 USD-L238164.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		305,541	0.78				14,740		14,740		14,740			702		0003
GBP/S 962079.21 USD-L750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		962,079	0.78				20,363		20,363		20,363			11,497		0003
GBP/S 2014519.10 USD-L1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		2,014,519	0.78				18,487		18,487		18,487			29,731		0003
EUR/L 76793.55 USD-S69729.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025		76,794	0.91				(5,299)		(5,299)		(5,299)			139		0003
EUR/L 38239.71 USD-S34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		38,240	0.9				(2,583)		(2,583)		(2,583)			170		0003
EUR/L 50426.00 USD-S44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		50,426	0.89				(3,287)		(3,287)		(3,287)			287		0003
GBP/S 320727.73 USD-L252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		320,728	0.79				18,817		18,817		18,817			1,427		0003
GBP/S 2622843.75 USD-L2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/21/2024	02/25/2026		2,622,844	0.79				177,683		177,683		177,683			8,351		0003
GBP/S 10198542.88 USD-L8257929.46GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		10,198,543	0.81				888,618		888,618		888,618			45,687		0003
GBP/S 1132000.39 USD-L916599.51GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,132,000	0.81				98,633		98,633		98,633			5,071		0003
EUR/L 242587.08 USD-S229292.69EUR	Dutch Property Finance 2021-1 - Class A-50136718	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2025	10/28/2025		242,587	0.95				(27,068)		(27,068)		(27,068)			336		0003
EUR/L 2096375.07 USD-S1958052.38EUR	East Road - 7200561	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,096,375	0.93				(229,908)		(229,908)		(229,908)			8,482		0003
GBP/L 158605.49 USD-S122590.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2025	01/11/2027		158,605	0.77				(5,615)		(5,615)		(5,615)			898		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026		5,230,421	0.96				(702,753)		(702,753)		(702,753)			23,828		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026		2,646,750	0.94				320,790		320,790		320,790			12,058		0003
GBP/L 998039.92 USD-S750326.98GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	05/02/2025	01/11/2027		998,040	0.75				(7,088)		(7,088)		(7,088)			5,651		0003
EUR/S 1161000.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		1,161,000	0.86				44,932		44,932		44,932			8,293		0003
EUR/S 1132000.00 USD-L1000000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027		1,132,000	0.88				71,916		71,916		71,916			8,070		0003
EUR/L 26927433.41 USD-S24345143.99EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		26,927,433	0.9				(1,956,525)		(1,956,525)		(1,956,525)			101,147		0003
GBP/L 1070850.91 USD-S848262.97GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/20/2024	10/28/2025		1,070,851	0.79				(69,995)		(69,995)		(69,995)			1,483		0003
EUR/S 2345910.00 USD-L2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		2,345,910	0.9				181,175		181,175		181,175			16,914		0003
EUR/S 1090766.60 USD-L1000000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027		1,090,767	0.92				109,246		109,246		109,246			6,459		0003
EUR/L 903642.30 USD-S846639.74EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		903,642	0.94				(100,842)		(100,842)		(100,842)			3,394		0003
GBP/L 266371.61 USD-S211523.55GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025		266,372	0.79				(18,111)		(18,111)		(18,111)			369		0003
EUR/L 1221112.15 USD-S1098863.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		1,221,112	0.9				(70,181)		(70,181)		(70,181)			1,278		0003
EUR/L 1235176.55 USD-S1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		1,235,177	0.89				(72,459)		(72,459)		(72,459)			5,495		0003
EUR/L 168623.27 USD-S152297.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		168,623	0.9				(10,344)		(10,344)		(10,344)			177		0003
EUR/S 363107.16 USD-L320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		363,107	0.88				21,740		21,740		21,740			2,430		0003
EUR/S 1400123.78 USD-L1251160.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2025		1,400,124	0.89				70,136		70,136		70,136			1,466		0003
EUR/S 443231.29 USD-L387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027		443,231	0.87				22,515		22,515		22,515			3,036		0003
GBP/L 110260.54 USD-S84445.54GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	10/28/2025		110,261	0.77				(3,312)		(3,312)		(3,312)			153		0003
GBP/L 761080.45 USD-S582969.37GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025		761,080	0.77				(22,967)		(22,967)		(22,967)			1,054		0003
GBP/L 297240.25 USD-S237574.94GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/06/2025	10/28/2025		297,240	0.8				(22,279)		(22,279)		(22,279)			412		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026		990,777	6.23				(68,781)		(68,781)		(68,781)			5,055		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		8,931,400	0.9				468,927		468,927		468,927			9,053		0003
GBP/L 194907.19 USD-S154393.62GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/20/2024	10/28/2025		194,907	0.79				(12,740)		(12,740)		(12,740)			270		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025		1,015,961	5.77				(81,882)		(81,882)		(81,882)			1,030		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030		886,726	7.95				(33,029)		(33,029)		(33,029)			9,449		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031		384,843	8.54				(12,571)		(12,571)		(12,571)			4,530		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028		966,612	6.9				(52,724)		(52,724)		(52,724)			7,715		0003
BRL/S 934042.63 USD-L6374467.33BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028		934,043	6.82				7,398		7,398		7,398			8,152		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BRL/S 941997.39 USD-L7046988.31BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030		941,997	7.48				(14,406)		(14,406)		(14,406)			10,038		0003
EUR/S 1669800.00 USD-L1500000.00EUR	CLO Reinv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/05/2025	04/15/2027		1,669,800	0.9				133,155		133,155		133,155			10,360		0003
EUR/S 7436000.00 USD-L6500000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		7,436,000	0.87				317,404		317,404		317,404			35,672		0003
EUR/L 1765773.15 USD-S1525241.10EUR	East Road - 7200561	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/15/2025	05/27/2026		1,765,773	0.86				(46,304)		(46,304)		(46,304)			7,144		0003
GBP/L 188424.23 USD-S142501.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		188,424	0.76				(2,469)		(2,469)		(2,469)			1,067		0003
SEK/L 100989535.49 USD-S954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		100,989,535	9.46				(1,781,854)		(1,781,854)		(1,781,854)			398,210		0003
GBP/L 131653.54 USD-S98703.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2025	01/11/2027		131,654	0.75				(568)		(568)		(568)			745		0003
GBP/L 126772.42 USD-S93977.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	06/18/2025	01/11/2027		126,772	0.74				881		881		881			718		0003
GBP/L 33846568.71 USD-S24670787.42GBP	CML Canary Wharf 7410029	D1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/01/2025	10/10/2025		33,846,569	0.73				669,814		669,814		669,814			28,011		0003
EUR/L 1164670.95 USD-S990187.11EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/11/2025	10/15/2025		1,164,671	0.85				1,161		1,161		1,161			1,181		0003
EUR/L 2399994.61 USD-S2031954.08EUR	East Road CML May 2022 - 50125419	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/16/2025	05/27/2026		2,399,995	0.85				(14,088)		(14,088)		(14,088)			9,710		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO Reinv6m AVOCA 13A DRR XS2326455800	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/20/2021	01/15/2026		6,642,186	0.81				324,154		324,154		324,154			17,982		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO Reinv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		4,117,846	0.81				213,050		213,050		213,050			4,174		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025		9,907,600	0.81				512,601		512,601		512,601			10,042		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025		2,180,808	0.72				81,753		81,753		81,753			3,020		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025		456,737	0.82				(48,025)		(48,025)		(48,025)			633		0003
EUR/L 629162.30 USD-S562429.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	02/22/2024	03/16/2026		629,162	0.89				(36,991)		(36,991)		(36,991)			2,128		0003
EUR/S 2031230.00 USD-L1774000.00EUR	CLO Reinv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/23/2024	07/15/2027		2,031,230	0.87				101,148		101,148		101,148			13,584		0003
GBP/L 92736.40 USD-S72936.94GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025		92,736	0.79				(5,358)		(5,358)		(5,358)			128		0003
EUR/L 78897.39 USD-S71085.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		78,897	0.9				(4,925)		(4,925)		(4,925)			181		0003
EUR/L 72122.35 USD-S64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		72,122	0.89				(4,627)		(4,627)		(4,627)			410		0003
EUR/L 439336.57 USD-S387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027		439,337	0.88				(26,168)		(26,168)		(26,168)			3,009		0003
EUR/S 1359140.34 USD-L1210535.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2026		1,359,140	0.89				70,590		70,590		70,590			3,697		0003
EUR/L 28341.19 USD-S25694.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	11/07/2024	12/16/2025		28,341	0.91				(1,957)		(1,957)		(1,957)			65		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2027		998,916	6.66				(58,304)		(58,304)		(58,304)			7,136		0003
BRL/S 1034577.35 USD-L5860466.86BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2025		1,034,577	5.66				62,381		62,381		62,381			1,049		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026		1,064,858	5.83				48,149		48,149		48,149			3,912		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032		358,620	8.49				(11,607)		(11,607)		(11,607)			4,587		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1719150.00 USD-L1500000.00EUR	CLO ReInv6m RRME 9A A2E XS2388492501	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		1,719,150	0.87				73,118		73,118		73,118			8,771		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		7,624,364	0.81				401,945		401,945		401,945			7,728		0003
EUR/L 13050350.00 USD-S10550000.00EUR	CLO ReInv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027		13,050,350	0.81				322,570		322,570		322,570			85,249		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		359,818	0.73				9,141		9,141		9,141			2,037		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		602,623	0.82				(8,099)		(8,099)		(8,099)			3,412		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026		581,328	0.92				(50,634)		(50,634)		(50,634)			2,168		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		137,907	0.81				(12,125)		(12,125)		(12,125)			781		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		159,282	0.81				(14,004)		(14,004)		(14,004)			902		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		1,963,052	0.94				(224,561)		(224,561)		(224,561)			5,628		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025		1,040,364	0.95				(122,768)		(122,768)		(122,768)			1,886		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025		1,746,422	0.95				(210,987)		(210,987)		(210,987)			2,419		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027		518,133	0.89				(36,555)		(36,555)		(36,555)			3,465		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		7,891,142	0.89				(591,337)		(591,337)		(591,337)			66,920		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	01/11/2027		676,557	0.82				(65,065)		(65,065)		(65,065)			3,830		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		388,360	0.87				(9,765)		(9,765)		(9,765)			1,104		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		305,550	0.8				(21,668)		(21,668)		(21,668)			1,730		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,127,583	0.88				(56,979)		(56,979)		(56,979)			4,562		0003
GBP/L 147665.32 USD-S117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		147,665	0.79				(8,872)		(8,872)		(8,872)			836		0003
EUR/L 4045812.28 USD-S3611848.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	04/16/2026		4,045,812	0.89				(237,994)		(237,994)		(237,994)			14,899		0003
EUR/S 6941197.50 USD-L6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		6,941,198	0.89				285,304		285,304		285,304			7,036		0003
EUR/S 25342847.50 USD-L22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		25,342,848	0.9				1,330,581		1,330,581		1,330,581			25,687		0003
EUR/L 14292712.23 USD-S12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		14,292,712	0.85				(586,970)		(586,970)		(586,970)			147,409		0003
EUR/L 48899.06 USD-S44268.57EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		48,899	0.91				(3,736)		(3,736)		(3,736)			206		0003
EUR/S 57591.30 USD-L45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034		57,591	0.79				1,468		1,468		1,468			850		0003
GBP/S 60822.89 USD-L47392.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	10/16/2025		60,823	0.78				2,911		2,911		2,911			64		0003
EUR/L 45768.48 USD-S40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		45,768	0.89				(3,047)		(3,047)		(3,047)			234		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 16832.57 USD-S14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027		16,833	0.89				(1,091)		(1,091)		(1,091)			99		0003
GBP/S 329755.11 USD-L259670.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		329,755	0.79				19,456		19,456		19,456			345		0003
EUR/S 143288.34 USD-L131505.45EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		143,288	0.92				12,754		12,754		12,754			542		0003
EUR/S 481593.88 USD-L439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		481,594	0.91				42,344		42,344		42,344			2,183		0003
EUR/L 2494588.55 USD-S2306515.29EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,494,589	0.92				(245,689)		(245,689)		(245,689)			10,093		0003
EUR/L 1456618.25 USD-S1339738.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026		1,456,618	0.92				(132,896)		(132,896)		(132,896)			5,471		0003
GBP/S 14077279.16 USD-L11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		14,077,279	0.79				772,956		772,956		772,956			63,063		0003
EUR/L 1869604.76 USD-S1751668.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/28/2025	04/24/2026		1,869,605	0.94				(208,638)		(208,638)		(208,638)			7,023		0003
EUR/L 1707290.24 USD-S1537859.63EUR	East Road - 7200561	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,707,290	0.9				(119,779)		(119,779)		(119,779)			6,908		0003
EUR/L 1778035.46 USD-S1535833.05EUR	East Road - 7200561	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	04/15/2025	05/27/2026		1,778,035	0.86				(46,626)		(46,626)		(46,626)			7,194		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/31/2022	08/17/2026		1,588,350	0.94				193,099		193,099		193,099			7,448		0003
EUR/L 292740.07 USD-S255143.19EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2025	04/28/2026		292,740	0.87				(10,021)		(10,021)		(10,021)			1,110		0003
GBP/L 185290.18 USD-S138915.99GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		185,290	0.75				(800)		(800)		(800)			1,049		0003
GBP/S 6431293.87 USD-L4722933.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		6,431,294	0.73				(79,919)		(79,919)		(79,919)			14,673		0003
GBP/L 178420.43 USD-S132264.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		178,420	0.74				1,241		1,241		1,241			1,010		0003
GBP/L 245046.10 USD-S181654.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		245,046	0.74				1,704		1,704		1,704			1,387		0003
GBP/L 4551464.81 USD-S3366000.00GBP	Project Waterfall - Funding	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025		4,551,465	0.74				24,807		24,807		24,807			4,613		0003
GBP/L 3365419.21 USD-S2500376.46GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	12/15/2025		3,365,419	0.74				2,927		2,927		2,927			7,678		0003
EUR/L 21609899.67 USD-S18109618.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		21,609,900	0.84				13,524		13,524		13,524			102,738		0003
EUR/L 175531.86 USD-S149066.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		175,532	0.85				36		36		36			318		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO Reinv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2021	07/15/2026		4,387,867	0.8				215,587		215,587		215,587			19,488		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026		6,983,200	0.8				298,138		298,138		298,138			32,897		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO Reinv6m RRME 8A C XS2379454841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		33,352,900	0.79				1,635,748		1,635,748		1,635,748			170,157		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO Reinv6m VENDM 1A CR XS2348059838	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026		4,065,750	0.8				190,847		190,847		190,847			18,214		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		3,387,744	0.8				156,572		156,572		156,572			17,283		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO Reinv6m ARBR 8A CR XS2388929619	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,516,992	0.8				208,762		208,762		208,762			23,044		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO Reinv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		2,504,200	0.8				110,932		110,932		110,932			12,776		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		3,146,000	0.79				142,676		142,676		142,676			17,888		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		4,462,200	0.81				155,992		155,992		155,992			22,765		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029		775,703	7.67				(32,516)		(32,516)		(32,516)			7,799		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/16/2029		985,545	7.4				(45,733)		(45,733)		(45,733)			9,278		0003
EUR/L 400748.45 USD-S363081.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		400,748	0.91				(30,025)		(30,025)		(30,025)			1,505		0003
GBP/L 174111.70 USD-S129070.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027		174,112	0.74				1,211		1,211		1,211			986		0003
EUR/L 418250.00 USD-S355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		418,250	0.85				1,110		1,110		1,110			424		0003
EUR/L 353450.70 USD-S300000.00EUR	CLO ReInv6m BRGPT 2A C XS2352783752	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		353,451	0.85				938		938		938			358		0003
GBP/L 248176.44 USD-S182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2025	11/14/2025		248,176	0.74				2,200		2,200		2,200			436		0003
GBP/S 6025162.50 USD-L4500000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025		6,025,163	0.75				26,801		26,801		26,801			7,562		0003
GBP/L 2269838.64 USD-S1673925.14GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/15/2025		2,269,839	0.74				18,714		18,714		18,714			2,301		0003
EUR/L 350658841.50 USD-S297000000.00EUR	Bridgepoint NAV Euro Bridge Loan	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	12/29/2025		350,658,842	0.85				183,280		183,280		183,280			870,621		0003
GBP/L 6944050.15 USD-S5107579.57GBP	WOLAND FINANCE NO 1 12/1/50 50083105	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025		6,944,050	0.74				75,516		75,516		75,516			16,255		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2025		678,613	5.76				(53,285)		(53,285)		(53,285)			688		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031		259,466	8.45				(5,977)		(5,977)		(5,977)			3,054		0003
EUR/L 319266.77 USD-S286145.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		319,267	0.9				(18,692)		(18,692)		(18,692)			868		0003
EUR/L 320903.94 USD-S286483.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		320,904	0.89				(18,877)		(18,877)		(18,877)			1,182		0003
EUR/L 323805.73 USD-S287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		323,806	0.89				(18,995)		(18,995)		(18,995)			1,441		0003
EUR/L 326940.91 USD-S289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026		326,941	0.89				(18,296)		(18,296)		(18,296)			1,670		0003
GBP/L 111930.06 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		111,930	0.79				(6,424)		(6,424)		(6,424)			257		0003
EUR/L 1576150.21 USD-S1371072.10EUR	East Road - 7200561	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2025	05/27/2026		1,576,150	0.87				(52,765)		(52,765)		(52,765)			6,377		0003
EUR/L 722882.99 USD-S591455.39EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				8,081		8,081		8,081			5,374		0003
EUR/L 2416661.25 USD-S2046064.88EUR	East Road CML May 2022 - 50125419	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/16/2025	05/27/2026		2,416,661	0.85				(14,186)		(14,186)		(14,186)			9,778		0003
EUR/L 524219.97 USD-S429233.23EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				5,472		5,472		5,472			3,897		0003
CAD/L 18737643.27 USD-S25585315.00CAD	BC Partners Fund XI Subline TL	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/13/2025	02/26/2026		18,737,643	1.37				226,247		226,247		226,247			59,859		0003
GBP/L 9293478.37 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		9,293,478	0.74				88,779		88,779		88,779			16,851		0003
GBP/L 101737.29 USD-S75851.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		101,737	0.75				128		128		128			576		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 377796.69 USD-S316759.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		377,797	0.84				4,260		4,260		4,260			873		0003
GBP/L 32014372.08 USD-S23869679.42GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/26/2025	12/30/2025		32,014,372	0.75				(83,439)		(83,439)		(83,439)			79,926		0003
GBP/S 78342544.54 USD-L58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025		78,342,545	0.74				75,843		75,843		75,843			20,500		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,656,050	0.8				269,292		269,292		269,292			29,045		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		21,338,250	0.81				678,045		678,045		678,045			113,627		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.6				247,773		247,773		247,773			54,976		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.69				26,649		26,649		26,649			4,220		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.68				34,505		34,505		34,505			5,543		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.66				47,626		47,626		47,626			7,476		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.62				63,572		63,572		63,572			11,813		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.61				66,777		66,777		66,777			13,903		0003
GBP/L 72287.02 USD-S53894.14GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027		72,287	0.75				91		91		91			409		0003
EUR/L 175980.87 USD-S147549.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		175,981	0.84				1,984		1,984		1,984			407		0003
EUR/S 1593612.12 USD-L1338445.63EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		1,593,612	0.84				(17,868)		(17,868)		(17,868)			2,890		0003
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028		596,483	7.12				(28,612)		(28,612)		(28,612)			5,206		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030		278,302	8.17				(6,809)		(6,809)		(6,809)			3,125		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/09/2023	10/05/2026		282,275	0.89				(15,652)		(15,652)		(15,652)			1,421		0003
GBP/L 63654.26 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		63,654	0.79				(3,655)		(3,655)		(3,655)			67		0003
EUR/L 30612.69 USD-S27455.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		30,613	0.9				(1,950)		(1,950)		(1,950)			113		0003
GBP/L 16013509.62 USD-S12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		16,013,510	0.77				(478,922)		(478,922)		(478,922)			71,737		0003
EUR/L 992741.31 USD-S843902.27EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		992,741	0.85				1,122		1,122		1,122			1,006		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027		629,137	6.11				7,190		7,190		7,190			3,903		0003
BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031		260,433	8.11				(10,367)		(10,367)		(10,367)			3,201		0003
EUR/S 111205.20 USD-L97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027		111,205	0.87				5,626		5,626		5,626			762		0003
GBP/S 48111.29 USD-L37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		48,111	0.79				2,823		2,823		2,823			214		0003
GBP/S 1530283.22 USD-L1239095.72GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,530,283	0.81				133,336		133,336		133,336			6,855		0003
GBP/S 138046.85 USD-L107155.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		138,047	0.78				5,821		5,821		5,821			618		0003
EUR/S 442786.50 USD-L377000.00EUR	CLO Reinv6m CORDA 3A DRR XS1823358350	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	04/10/2025	04/03/2028		442,787	0.85				14,169		14,169		14,169			3,507		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/06/2021	01/15/2027		49,325	0.81				(1,429)		(1,429)		(1,429)			280		0003
GBP/L 54491.04 USD-S40853.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		54,491	0.75				(235)		(235)		(235)			309		0003
GBP/L 82982405.00 USD-S60500000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		82,982,405	0.73				1,627,074		1,627,074		1,627,074			30,712		0003
EUR/L 175453.32 USD-S149167.98EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025		175,453	0.85				175		175		175			178		0003
CAD/S 1954832.75 USD-L2659150.00CAD	CAD 450mm ATH 4.091 05/23/2030 -- first coupon	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	11/24/2025		1,954,833	1.36				(38,739)		(38,739)		(38,739)			3,794		0003
EUR/S 10576197.00 USD-L9000000.00EUR	CLO Reinv6m ANCHE 2A CR XS2320766236	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2025	01/15/2026		10,576,197	0.85				52,953		52,953		52,953			28,632		0003
EUR/L 23733186.00 USD-S20000000.00EUR	CLO RRME 6A B XS2291789118	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/17/2025	10/09/2025		23,733,186	0.84				241,481		241,481		241,481			18,634		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030		595,444	7.89				(18,335)		(18,335)		(18,335)			6,345		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO Reinv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	10/15/2026		2,005,920	0.9				(138,875)		(138,875)		(138,875)			10,234		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2023	10/15/2026		2,349,165	0.89				(153,425)		(153,425)		(153,425)			11,985		0003
GBP/L 63599.21 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		63,599	0.79				(3,710)		(3,710)		(3,710)			67		0003
EUR/L 34673.05 USD-S31200.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		34,673	0.9				(2,177)		(2,177)		(2,177)			94		0003
EUR/L 22682.33 USD-S20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		22,682	0.89				(1,463)		(1,463)		(1,463)			116		0003
GBP/L 68984.97 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		68,985	0.74				659		659		659			125		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026		693,556	5.93				14,035		14,035		14,035			3,538		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028		633,689	6.71				(5,000)		(5,000)		(5,000)			5,530		0003
EUR/S 366681.11 USD-L327627.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		366,681	0.89				18,320		18,320		18,320			384		0003
EUR/S 351163.19 USD-L309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		351,163	0.88				19,017		19,017		19,017			1,794		0003
EUR/S 331811.56 USD-L290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		331,812	0.88				17,026		17,026		17,026			2,060		0003
EUR/S 334087.30 USD-L292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		334,087	0.87				16,935		16,935		16,935			2,236		0003
GBP/S 12493387.14 USD-L9665128.82GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	11/04/2024	02/17/2026		12,493,387	0.77				499,610		499,610		499,610			38,687		0003
GBP/S 2112284.50 USD-L1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		2,112,285	0.79				115,981		115,981		115,981			9,463		0003
EUR/S 1363458.25 USD-L1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/27/2025	02/24/2027		1,363,458	0.92				136,558		136,558		136,558			8,074		0003
EUR/S 286537.15 USD-L250000.00EUR	CLO Reinv6m CORDA 3A B1RR XS1823355927	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/10/2025	10/05/2026		286,537	0.87				12,076		12,076		12,076			1,442		0003
EUR/S 289155.91 USD-L242856.75EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		289,156	0.84				(3,242)		(3,242)		(3,242)			524		0003
EUR/L 108561.94 USD-S92778.31EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	10/15/2025		108,562	0.85				(456)		(456)		(456)			110		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 81282355.00 USD-L60500000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	10/02/2025		81,282,355	0.74				72,976		72,976		72,976			30,083		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		28,141,962	0.81				1,483,602		1,483,602		1,483,602			28,525		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		153,876	0.81				(13,071)		(13,071)		(13,071)			871		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		784,811	0.92				65,860		65,860		65,860			2,926		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/14/2022	01/11/2027		374,215	0.91				(79,865)		(79,865)		(79,865)			2,119		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.88				(407,640)		(407,640)		(407,640)			9,905		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		1,709,283	0.95				(193,792)		(193,792)		(193,792)			2,367		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2022	02/27/2026		2,875,860	0.9				(196,252)		(196,252)		(196,252)			9,218		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		1,180,706	10.05				92,867		92,867		92,867			4,656		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		665,569	0.9				(46,207)		(46,207)		(46,207)			2,693		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		8,097	0.86				(234)		(234)		(234)			37		0003
GBP/L 59441.13 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		59,441	0.79				(3,401)		(3,401)		(3,401)			162		0003
GBP/L 268313.24 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		268,313	0.79				(15,299)		(15,299)		(15,299)			831		0003
GBP/L 60713.43 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		60,713	0.79				(3,367)		(3,367)		(3,367)			270		0003
GBP/L 60653.86 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		60,654	0.79				(3,345)		(3,345)		(3,345)			284		0003
GBP/L 60570.00 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		60,570	0.79				(3,181)		(3,181)		(3,181)			309		0003
GBP/L 60485.37 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		60,485	0.79				(3,072)		(3,072)		(3,072)			344		0003
GBP/L 479317.21 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		479,317	0.79				(27,950)		(27,950)		(27,950)			869		0003
SEK/L 911367.86 USD-S9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		911,368	10.05				(67,315)		(67,315)		(67,315)			2,093		0003
GBP/L 153248.94 USD-S119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/14/2024	01/11/2027		153,249	0.78				(6,999)		(6,999)		(6,999)			868		0003
EUR/L 213135.29 USD-S190742.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		213,135	0.89				(11,009)		(11,009)		(11,009)			223		0003
GBP/L 434522.77 USD-S340028.77GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		434,523	0.78				(22,744)		(22,744)		(22,744)			998		0003
EUR/L 655471.85 USD-S582382.81EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWIOLXP3B76	03/19/2024	05/27/2026		655,472	0.89				(36,434)		(36,434)		(36,434)			2,652		0003
AUD/L 395340.00 USD-S600000.00AUD	Sapphire 2024-1 D 50208084	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		395,340	1.52				(2,092)		(2,092)		(2,092)			1,753		0003
AUD/L 7711.95 USD-S11684.78AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	11/14/2025		7,712	1.52				(22)		(22)		(22)			14		0003
EUR/L 111706390.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	05/20/2026		111,706,390	0.9				(8,134,072)		(8,134,072)		(8,134,072)			445,293		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1675740.01 USD-S1511913.18EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co 549300EJDB5FWOLXP3B76	04/19/2024	05/27/2026		1,675,740	0.9				(120,503)		(120,503)		(120,503)			6,780		0003
EUR/L 53189661.13 USD-S47155000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		53,189,661	0.89				(3,248,695)		(3,248,695)		(3,248,695)			315,289		0003
EUR/S 11591.95 USD-L10467.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		11,592	0.9				777		777		777			33		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.61				68,107		68,107		68,107			14,568		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		9,912,640	0.81				278,196		278,196		278,196			61,774		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027		9,979,605	0.81				229,311		229,311		229,311			61,916		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		848,137	0.82				(11,398)		(11,398)		(11,398)			4,802		0003
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		119,675	0.78				(4,693)		(4,693)		(4,693)			678		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027		4,444,400	0.9				(360,111)		(360,111)		(360,111)			30,598		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,587,028	0.95				(186,988)		(186,988)		(186,988)			5,830		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		569,051	0.84				(71,896)		(71,896)		(71,896)			3,222		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,506,055	0.89				(157,177)		(157,177)		(157,177)			10,975		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027		373,683	0.83				(38,063)		(38,063)		(38,063)			2,116		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027		702,751	0.81				(61,502)		(61,502)		(61,502)			3,979		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027		524,474	0.89				35,385		35,385		35,385			3,772		0003
EUR/L 4733638.05 USD-S4315606.80EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		4,733,638	0.91				(389,912)		(389,912)		(389,912)			20,730		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		2,809,220	0.89				(186,072)		(186,072)		(186,072)			17,429		0003
GBP/S 1894609.80 USD-L1518360.15GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,894,610	0.8				140,506		140,506		140,506			8,297		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027		540,344	0.79				(31,836)		(31,836)		(31,836)			3,059		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		399,988	0.87				(13,692)		(13,692)		(13,692)			1,752		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		908,296	0.88				(44,238)		(44,238)		(44,238)			3,978		0003
EUR/L 213847.80 USD-S192673.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025		213,848	0.9				(13,348)		(13,348)		(13,348)			491		0003
EUR/L 10885670.08 USD-S9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/08/2024	12/16/2025		10,885,670	0.91				(814,939)		(814,939)		(814,939)			24,999		0003
EUR/L 285973.17 USD-S242856.75EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		285,973	0.85				59		59		59			519		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027		704,111	6.3				3,247		3,247		3,247			5,030		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030		637,664	7.37				(17,900)		(17,900)		(17,900)			6,795		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030		298,393	7.62				(10,131)		(10,131)		(10,131)			3,351		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 352879.14 USD-L312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		352,879	0.89				19,031		19,031		19,031			1,570		0003
GBP/S 1025481.50 USD-L770118.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		1,025,482	0.75				8,486		8,486		8,486			4,594		0003
GBP/S 1485068.71 USD-L1107194.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		1,485,069	0.75				1,459		1,459		1,459			6,653		0003
EUR/L 631725.79 USD-S535330.90EUR	CML EQT Poland 7410017	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025		631,726	0.85				1,385		1,385		1,385			1,181		0003
GBP/L 81289615.00 USD-S60500000.00GBP	81 Newgate 7200538 ...	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025		81,289,615	0.74				(65,375)		(65,375)		(65,375)			202,945		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026		24,226	0.83				604		604		604			66		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO ReInv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025		619,867	0.81				32,678		32,678		32,678			628		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		7,455,108	0.8				369,396		369,396		369,396			20,182		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026		51,652,236	0.85				(511,427)		(511,427)		(511,427)			192,602		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road - 7200561 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,392,130	0.87				(768,894)		(768,894)		(768,894)			86,552		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026		48,638,394	0.92				4,081,659		4,081,659		4,081,659			181,364		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026		91,852,492	9.95				(6,302,357)		(6,302,357)		(6,302,357)			362,182		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026		6,163,058	0.91				495,712		495,712		495,712			29,033		0003
EUR/S 4409626.00 USD-L4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		4,409,626	0.91				324,716		324,716		324,716			16,198		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		461,207	0.88				(18,815)		(18,815)		(18,815)			2,020		0003
EUR/L 1312886.48 USD-S1170652.23EUR	East Road - 7200561 .	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026		1,312,886	0.89				(77,918)		(77,918)		(77,918)			5,312		0003
GBP/L 197036.83 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		197,037	0.79				(11,494)		(11,494)		(11,494)			206		0003
GBP/L 85808.91 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026		85,809	0.79				(4,913)		(4,913)		(4,913)			316		0003
GBP/L 85304.29 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026		85,304	0.79				(4,769)		(4,769)		(4,769)			400		0003
GBP/L 85148.36 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		85,148	0.79				(4,481)		(4,481)		(4,481)			452		0003
EUR/S 1823620.80 USD-L1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		1,823,621	0.88				105,002		105,002		105,002			13,295		0003
EUR/L 32711275.00 USD-S29000000.00EUR	Project Physicus - 7200542	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027		32,711,275	0.89				(1,997,925)		(1,997,925)		(1,997,925)			193,901		0003
EUR/L 31168186.87 USD-S27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		31,168,187	0.88				(1,783,556)		(1,783,556)		(1,783,556)			207,004		0003
EUR/S 30655209.32 USD-L27431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		30,655,209	0.89				1,990,915		1,990,915		1,990,915			134,248		0003
EUR/L 2080744.52 USD-S1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		2,080,745	0.89				(124,372)		(124,372)		(124,372)			11,831		0003
EUR/S 1811080.00 USD-L1600000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,811,080	0.88				102,252		102,252		102,252			10,341		0003
GBP/L 462454.90 USD-S362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		462,455	0.78				(22,901)		(22,901)		(22,901)			2,618		0003
EUR/L 404282.58 USD-S359394.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		404,283	0.89				(27,190)		(27,190)		(27,190)			2,685		0003

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 35889214.86 USD-S31777240.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		35,889,215	0.89				(2,270,476)		(2,270,476)		(2,270,476)			238,543		0003
EUR/L 639306.42 USD-S575277.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		639,306	0.9				(40,139)		(40,139)		(40,139)			1,739		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		312,305	0.81				(23,554)		(23,554)		(23,554)			1,768		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		104,342	0.81				(8,322)		(8,322)		(8,322)			591		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		91,033	0.82				(8,889)		(8,889)		(8,889)			515		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029		958,904	0.86				(51,355)		(51,355)		(51,355)			8,708		0003
GBP/L 61168.36 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		61,168	0.79				(3,477)		(3,477)		(3,477)			207		0003
GBP/L 61012.66 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		61,013	0.79				(3,448)		(3,448)		(3,448)			225		0003
GBP/L 60793.46 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		60,793	0.79				(3,395)		(3,395)		(3,395)			256		0003
GBP/L 60394.49 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		60,394	0.79				(3,523)		(3,523)		(3,523)			63		0003
EUR/L 372977.16 USD-S325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		372,977	0.87				(17,596)		(17,596)		(17,596)			2,436		0003
GBP/L 2831551.87 USD-S2217346.80GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		2,831,552	0.78				(146,429)		(146,429)		(146,429)			11,903		0003
GBP/L 985507.05 USD-S759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		985,507	0.77				(14,018)		(14,018)		(14,018)			10,700		0003
GBP/L 988986.73 USD-S756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		988,987	0.77				(1,501)		(1,501)		(1,501)			12,811		0003
AUD/L 7305.04 USD-S11071.59AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/11/2024	10/16/2025		7,305	1.52				(21)		(21)		(21)			8		0003
EUR/S 16590.40 USD-L15046.68EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		16,590	0.91				1,105		1,105		1,105			23		0003
EUR/L 1370600.37 USD-S1227696.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		1,370,600	0.9				(87,433)		(87,433)		(87,433)			5,440		0003
EUR/S 46074.04 USD-L40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		46,074	0.88				2,490		2,490		2,490			262		0003
EUR/S 33295.84 USD-L29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027		33,296	0.88				1,722		1,722		1,722			196		0003
EUR/S 1415.10 USD-L1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		1,415	0.88				61		61		61			6		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		597,170	0.83				2,886		2,886		2,886			3,381		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027		85,032	0.78				(3,334)		(3,334)		(3,334)			481		0003
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026		1,748,908	0.95				(208,645)		(208,645)		(208,645)			5,915		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		285,971	10.15				25,415		25,415		25,415			1,128		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027		177,515	0.82				(17,333)		(17,333)		(17,333)			1,005		0003
GBP/L 251794.35 USD-S198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770XOHC3ZE78	01/17/2024	01/11/2027		251,794	0.79				(13,938)		(13,938)		(13,938)			1,426		0003
GBP/L 122713.73 USD-S97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA	KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		122,714	0.79				(7,373)		(7,373)		(7,373)			695		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 487891.32 USD-S438455.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		487,891	0.9				(28,300)		(28,300)		(28,300)			885		0003
EUR/L 488747.67 USD-S437416.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		488,748	0.89				(28,668)		(28,668)		(28,668)			1,513		0003
GBP/L 479694.39 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		479,694	0.79				(27,573)		(27,573)		(27,573)			870		0003
GBP/L 60750.45 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		60,750	0.79				(3,438)		(3,438)		(3,438)			256		0003
EUR/L 129555.92 USD-S111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		129,556	0.86				(5,389)		(5,389)		(5,389)			1,066		0003
EUR/L 133559.03 USD-S108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032		133,559	0.81				(3,245)		(3,245)		(3,245)			1,730		0003
EUR/L 92164.43 USD-S73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033		92,164	0.8				(2,042)		(2,042)		(2,042)			1,280		0003
EUR/L 57984.41 USD-S45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034		57,984	0.79				(1,181)		(1,181)		(1,181)			856		0003
GBP/L 160898.69 USD-S125918.52GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		160,899	0.78				(8,450)		(8,450)		(8,450)			282		0003
GBP/L 2072796.55 USD-S1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		2,072,797	0.78				(69,688)		(69,688)		(69,688)			17,060		0003
SEK/S 3543532.32 USD-L36919354.49SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		3,543,532	10.42				430,023		430,023		430,023			13,972		0003
AUD/L 68178.42 USD-S102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027		68,178	1.51				144		144		144			445		0003
SEK/S 621194.04 USD-L6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		621,194	9.9				39,057		39,057		39,057			2,101		0003
SEK/S 96681643.90 USD-L954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		96,681,644	9.88				6,089,746		6,089,746		6,089,746			381,224		0003
GBP/L 446046.50 USD-S340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		446,047	0.76				(9,514)		(9,514)		(9,514)			2,525		0003
GBP/L 232355.28 USD-S178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		232,355	0.77				(6,503)		(6,503)		(6,503)			1,316		0003
EUR/S 49804.15 USD-L42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		49,804	0.86				2,563		2,563		2,563			480		0003
GBP/S 1613105.49 USD-L1258960.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		1,613,105	0.78				77,725		77,725		77,725			6,781		0003
EUR/L 194690.61 USD-S177088.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		194,691	0.91				(13,409)		(13,409)		(13,409)			204		0003
EUR/L 207152.77 USD-S186607.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		207,153	0.9				(14,171)		(14,171)		(14,171)			763		0003
GBP/S 14870767.70 USD-L11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026		14,870,768	0.79				901,725		901,725		901,725			66,618		0003
GBP/L 501550.55 USD-S397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		501,551	0.79				(30,287)		(30,287)		(30,287)			2,840		0003
EUR/L 2212208.86 USD-S2042592.02EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,212,209	0.92				(214,512)		(214,512)		(214,512)			8,951		0003
GBP/L 189499.97 USD-S150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		189,500	0.8				(12,520)		(12,520)		(12,520)			1,073		0003
EUR/L 4360406.06 USD-S4083278.44EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2025	04/28/2026		4,360,406	0.94				(484,947)		(484,947)		(484,947)			16,537		0003
GBP/L 260010.33 USD-S206334.46GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		260,010	0.79				(16,393)		(16,393)		(16,393)			1,472		0003
SEK/L 133624.01 USD-S1300005.05SEK	EQT Nordics Sweden-7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		133,624	9.73				(8,245)		(8,245)		(8,245)			984		0003
GBP/L 168531.16 USD-S130262.28GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		168,531	0.77				(5,966)		(5,966)		(5,966)			954		0003

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3592080.00 USD-L3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		3,592,080	0.84				51,153		51,153		51,153			28,684		0003
GBP/L 265935.43 USD-S201121.71GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027		265,935	0.76				(3,485)		(3,485)		(3,485)			1,506		0003
EUR/L 1147576.95 USD-S1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,147,577	0.89				(73,023)		(73,023)		(73,023)			5,862		0003
EUR/L 1860404.39 USD-S1655311.32EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,860,404	0.89				(106,204)		(106,204)		(106,204)			7,527		0003
GBP/L 449929.11 USD-S351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		449,929	0.78				(20,653)		(20,653)		(20,653)			2,547		0003
GBP/L 328586.38 USD-S257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		328,586	0.78				(16,272)		(16,272)		(16,272)			1,860		0003
EUR/L 234689.19 USD-S210937.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		234,689	0.9				(14,826)		(14,826)		(14,826)			727		0003
EUR/S 53198.02 USD-L47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		53,198	0.89				3,413		3,413		3,413			302		0003
EUR/S 193123.06 USD-L172554.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		193,123	0.89				9,649		9,649		9,649			202		0003
EUR/S 53135.85 USD-L47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		53,136	0.89				2,866		2,866		2,866			236		0003
EUR/S 2565.30 USD-L2253.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026		2,565	0.88				108		108		108			10		0003
EUR/S 22402640.00 USD-L20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025		22,402,640	0.89				1,098,178		1,098,178		1,098,178			22,707		0003
GBP/L 362148.15 USD-S276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		362,148	0.76				(7,725)		(7,725)		(7,725)			2,050		0003
SEK/S 134302.97 USD-L1323649.77SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		134,303	9.86				8,159		8,159		8,159			530		0003
EUR/L 2081647.05 USD-S1827505.06EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	05/27/2026		2,081,647	0.88				(89,538)		(89,538)		(89,538)			8,422		0003
EUR/S 48829.02 USD-L44645.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	12/16/2025		48,829	0.91				3,816		3,816		3,816			112		0003
EUR/S 124025.99 USD-L104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		124,026	0.85				5,548		5,548		5,548			1,347		0003
GBP/S 1352368.05 USD-L1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		1,352,368	0.78				51,683		51,683		51,683			11,131		0003
GBP/S 1281231.65 USD-L1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		1,281,232	0.78				42,025		42,025		42,025			12,338		0003
EUR/L 73869.88 USD-S66741.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026		73,870	0.9				(5,078)		(5,078)		(5,078)			229		0003
EUR/L 90839.23 USD-S81689.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		90,839	0.9				(6,177)		(6,177)		(6,177)			361		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.71				11,575		11,575		11,575			1,810		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.6				245,433		245,433		245,433			54,840		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.63				60,025		60,025		60,025			9,730		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		506,411	0.73				12,865		12,865		12,865			2,867		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027		840,462	0.83				4,062		4,062		4,062			4,758		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027		944,281	0.74				8,863		8,863		8,863			5,346		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 361150.51 USD-S271807.41GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025		361,151	0.75				(4,356)		(4,356)		(4,356)			551		0003
EUR/L 4132995.00 USD-S3721742.46EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		4,132,995	0.9				(286,942)		(286,942)		(286,942)			18,100		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		1,058,018	0.95				(124,659)		(124,659)		(124,659)			3,886		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		3,224,700	0.93				(377,107)		(377,107)		(377,107)			23,312		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025		132,366	0.95				(15,007)		(15,007)		(15,007)			183		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		1,171,809	0.94				(135,684)		(135,684)		(135,684)			4,444		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025		1,622,229	0.85				(241,562)		(241,562)		(241,562)			2,476		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		875,357	0.9				(59,807)		(59,807)		(59,807)			3,833		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		298,345	0.89				(15,474)		(15,474)		(15,474)			1,307		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027		1,960,610	0.87				(80,207)		(80,207)		(80,207)			12,432		0003
EUR/L 3252918.13 USD-S2797246.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		3,252,918	0.86				(73,223)		(73,223)		(73,223)			14,245		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/17/2023	01/11/2027		439,540	0.81				(33,150)		(33,150)		(33,150)			2,489		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		75,040	0.86				(11,316)		(11,316)		(11,316)			425		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		31,583	0.86				(4,763)		(4,763)		(4,763)			179		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,429,540	0.98				(216,357)		(216,357)		(216,357)			2,592		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026		14,919,698	0.94				(1,727,552)		(1,727,552)		(1,727,552)			56,584		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025		532,957	0.95				(63,208)		(63,208)		(63,208)			1,216		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027		404,326	0.84				(51,084)		(51,084)		(51,084)			2,289		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		7,573,876	0.89				(589,263)		(589,263)		(589,263)			61,862		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		565,023	0.83				(60,076)		(60,076)		(60,076)			3,199		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		404,413	0.87				(10,923)		(10,923)		(10,923)			1,530		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		508,691	0.86				(14,705)		(14,705)		(14,705)			2,306		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2023	01/11/2027		238,293	0.8				(16,899)		(16,899)		(16,899)			1,349		0003
EUR/L 1411370.06 USD-S1249940.27EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026		1,411,370	0.89				(73,633)		(73,633)		(73,633)			5,710		0003
EUR/L 2933690.25 USD-S2629343.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC .. 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		2,933,690	0.9				(171,758)		(171,758)		(171,758)			7,979		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 59726.71 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		59,727	0.79				(3,428)		(3,428)		(3,428)			137		0003
GBP/L 60887.60 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		60,888	0.79				(3,417)		(3,417)		(3,417)			242		0003
GBP/L 60609.90 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		60,610	0.79				(3,213)		(3,213)		(3,213)			297		0003
GBP/L 59679.75 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		59,680	0.79				(3,475)		(3,475)		(3,475)			137		0003
GBP/L 60531.92 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		60,532	0.79				(3,218)		(3,218)		(3,218)			309		0003
EUR/L 631109.87 USD-S564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		631,110	0.89				(40,456)		(40,456)		(40,456)			2,808		0003
EUR/L 611673.34 USD-S539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		611,673	0.88				(36,623)		(36,623)		(36,623)			4,094		0003
EUR/L 1056924.44 USD-S937571.58EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		1,056,924	0.89				(57,935)		(57,935)		(57,935)			4,460		0003
EUR/S 1910663.32 USD-L1700000.00EUR	CLO ReInv6m DRYD 2017-62A C XS1826187723 ..	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027		1,910,663	0.89				127,461		127,461		127,461			12,115		0003
EUR/L 73874.77 USD-S67079.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025		73,875	0.91				(5,098)		(5,098)		(5,098)			134		0003
EUR/L 268554.17 USD-S248993.26EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		268,554	0.93				(27,767)		(27,767)		(27,767)			1,176		0003
GBP/L 207516.70 USD-S170171.17GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		207,517	0.82				(20,442)		(20,442)		(20,442)			1,175		0003
GBP/L 189759.55 USD-S155609.67GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		189,760	0.82				(18,693)		(18,693)		(18,693)			1,074		0003
EUR/S 30371650.00 USD-L26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		30,371,650	0.87				1,291,748		1,291,748		1,291,748			154,947		0003
EUR/S 8210.68 USD-L7382.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		8,211	0.9				550		550		550			31		0003
EUR/L 1173996.83 USD-S1062632.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		1,173,997	0.91				(74,721)		(74,721)		(74,721)			1,229		0003
EUR/L 1151747.29 USD-S1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,151,747	0.89				(73,831)		(73,831)		(73,831)			5,124		0003
GBP/L 297343.86 USD-S232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027		297,344	0.78				(13,530)		(13,530)		(13,530)			1,683		0003
GBP/L 312759.72 USD-S244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027		312,760	0.78				(14,232)		(14,232)		(14,232)			1,771		0003
GBP/L 356866.75 USD-S275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/18/2024	01/11/2027		356,867	0.77				(11,689)		(11,689)		(11,689)			2,020		0003
EUR/S 1149639.05 USD-L1031066.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		1,149,639	0.9				73,250		73,250		73,250			4,234		0003
EUR/S 40265.91 USD-L35706.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	05/18/2026		40,266	0.89				2,139		2,139		2,139			160		0003
EUR/S 455351.70 USD-L400943.65EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		455,352	0.88				18,420		18,420		18,420			1,295		0003
SEK/L 70384.69 USD-S678825.16SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		70,385	9.64				(3,738)		(3,738)		(3,738)			518		0003
GBP/L 106752001.08 USD-S81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		106,752,001	0.77				(3,192,673)		(3,192,673)		(3,192,673)			478,226		0003
EUR/L 448242.65 USD-S405561.00EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2024	10/28/2025		448,243	0.9				(28,708)		(28,708)		(28,708)			621		0003
EUR/L 29136.40 USD-S26733.10EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025		29,136	0.92				(2,278)		(2,278)		(2,278)			31		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 14148.11 USD-S12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		14,148	0.89				(945)		(945)		(945)			92		0003
EUR/S 37682.67 USD-L32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		37,683	0.87				2,212		2,212		2,212			310		0003
EUR/S 135068.32 USD-L112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		135,068	0.83				5,246		5,246		5,246			1,614		0003
GBP/S 971682.30 USD-L759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		971,682	0.78				25,811		25,811		25,811			10,550		0003
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		970,144	0.78				16,423		16,423		16,423			12,567		0003
EUR/L 46636538.37 USD-S39634662.96EUR	Coupon Hedge CLO JAJO	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2025	10/15/2025		46,636,538	0.85				64,188		64,188		64,188			47,271		0003
GBP/L 22811909.00 USD-S17000000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025		22,811,909	0.75				(51,064)		(51,064)		(51,064)			28,632		0003
EUR/L 128814225.75 USD-S110250000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/16/2025	10/23/2025		128,814,226	0.86				(801,013)		(801,013)		(801,013)			161,677		0003
GBP/L 128036.76 USD-S95458.78GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/21/2025	01/11/2027		128,037	0.75				161		161		161			725		0003
EUR/S 6233353.36 USD-L5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2025	04/15/2027		6,233,353	0.83				16,891		16,891		16,891			38,674		0003
EUR/L 1023456.95 USD-S865947.87EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		1,023,457	0.85				(7,087)		(7,087)		(7,087)			4,482		0003
EUR/S 121220.48 USD-L101686.18EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		121,220	0.84				(206)		(206)		(206)			531		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO ReInv6m RRME 7A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		36,470,400	0.8				1,824,049		1,824,049		1,824,049			174,958		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO ReInv6m CONTE 9A D	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		13,796,200	0.8				683,152		683,152		683,152			61,274		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO ReInv6m ARBR 8A DR	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		4,391,520	0.8				202,963		202,963		202,963			22,404		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.69				29,628		29,628		29,628			4,732		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.67				41,647		41,647		41,647			6,815		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.64				56,074		56,074		56,074			8,970		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		9,856,400	0.81				226,480		226,480		226,480			61,152		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		13,659,800	0.81				341,362		341,362		341,362			96,589		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO ReInv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027		19,244,025	0.81				477,388		477,388		477,388			136,076		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO ReInv6m SNDPE 8A D	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027		9,292,125	0.81				205,922		205,922		205,922			66,821		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		55,479,691	0.9				(3,806,579)		(3,806,579)		(3,806,579)			242,961		0003
GBP/S 322064.29 USD-L253833.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/14/2024	04/16/2026		322,064	0.79				19,031		19,031		19,031			1,186		0003
EUR/S 4794.02 USD-L4422.53EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/19/2024	01/26/2026		4,794	0.92				432		432		432			14		0003
GBP/L 265189.65 USD-S200557.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/17/2025	01/11/2027		265,190	0.76				(3,475)		(3,475)		(3,475)			1,501		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 733215.00 USD-S700000.00EUR	CLO ReInv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026		733,215	0.95				(100,498)		(100,498)		(100,498)			4,030		0003
EUR/L 434879.31 USD-S356080.77EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.82				4,539		4,539		4,539			3,233		0003
GBP/L 15214023.06 USD-S11224250.85GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		15,214,023	0.74				149,356		149,356		149,356			72,331		0003
GBP/S 12050325.00 USD-L9000000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025		12,050,325	0.75				53,602		53,602		53,602			15,125		0003
GBP/L 65989.47 USD-S48680.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/15/2025	01/11/2027		65,989	0.74				778		778		778			374		0003
EUR/L 700622.72 USD-S588767.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		700,623	0.84				7,471		7,471		7,471			1,270		0003
EUR/L 298516.02 USD-S249359.32EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.84				1,759		1,759		1,759			1,307		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026		32,697,600	0.8				1,635,354		1,635,354		1,635,354			156,859		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ReInv6m ALBAC 1A B2R XS2368817099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026		9,105,120	0.79				517,845		517,845		517,845			40,789		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026		3,450,435	0.8				173,265		173,265		173,265			9,341		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO ReInv6m HARVT 26A D XS2359406639	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/12/2021	07/15/2026		3,638,920	0.8				181,794		181,794		181,794			16,162		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A B2 XS2356404223	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.8				310,524		310,524		310,524			27,852		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026		41,533,800	0.79				2,036,969		2,036,969		2,036,969			211,893		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO ReInv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		17,972,750	0.81				628,302		628,302		628,302			91,692		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,586,750	0.81				304,629		304,629		304,629			51,050		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.72				9,093		9,093		9,093			1,216		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.7				20,049		20,049		20,049			3,210		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.67				38,673		38,673		38,673			6,267		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2021	11/03/2025		23,002,095	0.81				990,438		990,438		990,438			35,102		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/27/2021	11/03/2025		93,107,536	0.73				2,176,227		2,176,227		2,176,227			142,084		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.61				67,960		67,960		67,960			13,322		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				208,647		208,647		208,647			46,330		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO ReInv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027		6,160,250	0.81				141,550		141,550		141,550			38,220		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO ReInv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/16/2022	09/30/2027		23,279,063	0.81				577,486		577,486		577,486			164,608		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO ReInv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027		1,226,500	0.82				23,048		23,048		23,048			7,610		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 21540686.84 USD-S18804615.31EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026		21,540,687	0.87				(774,234)		(774,234)		(774,234)			87,153		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027		180,232	0.8				(11,705)		(11,705)		(11,705)			1,020		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		194,092	0.81				(17,065)		(17,065)		(17,065)			1,099		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		105,613	0.86				(15,926)		(15,926)		(15,926)			598		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027		44,451	0.86				(6,703)		(6,703)		(6,703)			252		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		8,981,865	0.95				(1,070,662)		(1,070,662)		(1,070,662)			32,993		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027		1,719,840	0.93				(201,124)		(201,124)		(201,124)			12,433		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027		526,672	0.91				(112,403)		(112,403)		(112,403)			2,982		0003
GBP/L 60500.15 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026		60,500	0.79				(3,184)		(3,184)		(3,184)			321		0003
GBP/L 60472.18 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		60,472	0.79				(3,146)		(3,146)		(3,146)			333		0003
EUR/L 111952.37 USD-S99912.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025		111,952	0.89				(5,863)		(5,863)		(5,863)			257		0003
EUR/L 915427.82 USD-S810543.49EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		915,428	0.89				(48,304)		(48,304)		(48,304)			3,848		0003
AUD/L 790680.00 USD-S1200000.00AUD	Sapphire 2024-1 B 50208082	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026		790,680	1.52				(4,185)		(4,185)		(4,185)			3,506		0003
AUD/L 86447.79 USD-S130724.02AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2026		86,448	1.51				(145)		(145)		(145)			363		0003
GBP/L 291769.95 USD-S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		291,770	0.8				(18,818)		(18,818)		(18,818)			1,652		0003
EUR/S 4526.51 USD-L4053.12EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		4,527	0.9				301		301		301			21		0003
EUR/L 1320559.35 USD-S1174979.40EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,320,559	0.89				(75,386)		(75,386)		(75,386)			5,343		0003
GBP/L 324726.33 USD-S254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		324,726	0.78				(16,080)		(16,080)		(16,080)			1,839		0003
EUR/S 203348.60 USD-L180513.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		203,349	0.89				10,748		10,748		10,748			749		0003
EUR/S 206593.91 USD-L182535.70EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		206,594	0.88				8,073		8,073		8,073			286		0003
EUR/S 5009.45 USD-L4426.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		5,009	0.88				196		196		196			7		0003
EUR/S 976064.60 USD-L829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029		976,065	0.85				35,984		35,984		35,984			8,864		0003
SEK/S 921884.46 USD-L9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		921,884	9.94				56,798		56,798		56,798			2,117		0003
GBP/L 114602.95 USD-S88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		114,603	0.77				(3,553)		(3,553)		(3,553)			649		0003
EUR/S 2388265.94 USD-L2140342.76EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,388,266	0.9				154,589		154,589		154,589			9,663		0003
EUR/S 132034.56 USD-L108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032		132,035	0.82				4,452		4,452		4,452			1,710		0003
GBP/S 1454037.06 USD-L1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		1,454,037	0.78				62,714		62,714		62,714			9,498		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2070100.00 USD-S2000000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		2,070,100	0.97				(300,841)		(300,841)		(300,841)			9,066		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026		155,335	0.94				(17,769)		(17,769)		(17,769)			445		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025		2,493,542	0.81				235,558		235,558		235,558			3,805		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025		478,305	0.82				(50,291)		(50,291)		(50,291)			730		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028		6,312,914	0.89				(473,070)		(473,070)		(473,070)			53,536		0003
GBP/S 3553622.14 USD-L2797246.65GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		3,553,622	0.79				197,416		197,416		197,416			15,562		0003
EUR/L 449093.51 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		449,094	0.88				(21,873)		(21,873)		(21,873)			1,967		0003
GBP/L 259449.08 USD-S209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		259,449	0.81				(20,693)		(20,693)		(20,693)			1,469		0003
GBP/L 146852.05 USD-S118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027		146,852	0.81				(11,712)		(11,712)		(11,712)			831		0003
EUR/L 502879.66 USD-S454354.59EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		502,880	0.9				(36,664)		(36,664)		(36,664)			2,202		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO ReInv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		9,379,470	0.91				681,192		681,192		681,192			34,454		0003
GBP/L 390691.82 USD-S307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/21/2023	01/11/2027		390,692	0.79				(19,918)		(19,918)		(19,918)			2,212		0003
EUR/L 445357.55 USD-S395834.67EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		445,358	0.89				(25,716)		(25,716)		(25,716)			1,950		0003
EUR/L 939281.84 USD-S845248.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025		939,282	0.9				(53,983)		(53,983)		(53,983)			983		0003
EUR/L 505513.44 USD-S450687.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	05/18/2026		505,513	0.89				(29,730)		(29,730)		(29,730)			2,006		0003
GBP/L 1002660.41 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		1,002,660	0.79				(57,633)		(57,633)		(57,633)			1,818		0003
GBP/L 86372.36 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026		86,372	0.79				(4,925)		(4,925)		(4,925)			267		0003
GBP/L 85693.66 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026		85,694	0.79				(4,809)		(4,809)		(4,809)			340		0003
GBP/L 85448.54 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026		85,449	0.79				(4,739)		(4,739)		(4,739)			380		0003
GBP/L 85208.63 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026		85,209	0.79				(4,423)		(4,423)		(4,423)			453		0003
GBP/L 86647.56 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026		86,648	0.79				(5,023)		(5,023)		(5,023)			236		0003
GBP/L 509337.31 USD-S401915.82GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		509,337	0.79				(31,211)		(31,211)		(31,211)			777		0003
GBP/L 11670.26 USD-S9208.95GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		11,670	0.79				(715)		(715)		(715)			18		0003
GBP/L 410639.18 USD-S327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		410,639	0.8				(26,484)		(26,484)		(26,484)			2,325		0003
EUR/S 2849407.50 USD-L2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027		2,849,408	0.88				164,066		164,066		164,066			20,773		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 2096854.50 USD-L1835000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,096,855	0.88				114,314		114,314		114,314			15,079		0003
EUR/S 442811.24 USD-L396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		442,811	0.9				28,885		28,885		28,885			1,939		0003
EUR/L 1374778.29 USD-S1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,374,778	0.88				(80,003)		(80,003)		(80,003)			8,537		0003
GBP/L 633232.62 USD-S495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027		633,233	0.78				(29,068)		(29,068)		(29,068)			3,585		0003
GBP/L 418483.96 USD-S327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	01/11/2027		418,484	0.78				(19,043)		(19,043)		(19,043)			2,369		0003
GBP/L 457022.23 USD-S358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027		457,022	0.78				(22,632)		(22,632)		(22,632)			2,588		0003
EUR/L 577966.43 USD-S514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		577,966	0.89				(37,270)		(37,270)		(37,270)			2,952		0003
EUR/S 145453.99 USD-L129962.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		145,454	0.89				7,267		7,267		7,267			152		0003
EUR/S 122844.95 USD-L108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		122,845	0.88				6,653		6,653		6,653			628		0003
EUR/S 116858.04 USD-L102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		116,858	0.88				6,315		6,315		6,315			664		0003
EUR/L 1877628.95 USD-S1655693.21EUR	East Road - 7200561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2024	05/27/2026		1,877,629	0.88				(89,433)		(89,433)		(89,433)			7,597		0003
GBP/S 860532.98 USD-L670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		860,533	0.78				11,109		11,109		11,109			11,949		0003
EUR/L 238911.98 USD-S216229.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		238,912	0.91				(16,471)		(16,471)		(16,471)			650		0003
EUR/L 55711931.17 USD-S50369263.40EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026		55,711,931	0.9				(4,047,983)		(4,047,983)		(4,047,983)			209,269		0003
EUR/S 6266.90 USD-L5811.83EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025		6,267	0.93				568		568		568			9		0003
GBP/L 181961.77 USD-S144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		181,962	0.8				(12,022)		(12,022)		(12,022)			1,030		0003
GBP/L 134829.16 USD-S110564.77GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		134,829	0.82				(13,282)		(13,282)		(13,282)			763		0003
EUR/L 1483362.10 USD-S1388732.48EUR	East Road - 7200561	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,483,362	0.94				(166,535)		(166,535)		(166,535)			6,002		0003
GBP/S 920312.41 USD-L714371.31GBP	60 Curzon July 2022 - 7200568	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		920,312	0.78				38,808		38,808		38,808			4,123		0003
EUR/S 530248.21 USD-L462000.00EUR	CLO ReInv6m WILPK 1A C XS1699705643	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2025	07/15/2027		530,248	0.87				26,708		26,708		26,708			3,546		0003
GBP/L 2996337.77 USD-S2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/23/2025	12/15/2025		2,996,338	0.74				7,905		7,905		7,905			6,836		0003
GBP/L 209140.19 USD-S155318.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		209,140	0.74				1,077		1,077		1,077			1,184		0003
EUR/L 14783002.53 USD-S12388513.48EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		14,783,003	0.84				9,252		9,252		9,252			70,282		0003
EUR/L 2036755.61 USD-S1713808.89EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/25/2025	05/27/2026		2,036,756	0.84				649		649		649			8,241		0003
GBP/L 18266660.91 USD-S13472352.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	12/15/2025		18,266,661	0.74				149,115		149,115		149,115			41,676		0003
EUR/S 177485.44 USD-L149066.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		177,485	0.84				(1,990)		(1,990)		(1,990)			322		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.65				51,707		51,707		51,707			8,181		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.64				57,637		57,637		57,637			10,285		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.62				66,027		66,027		66,027			12,584		0003
GBP/S 324818.26 USD-L255903.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		324,818	0.79				19,263		19,263		19,263			883		0003
EUR/S 3354.93 USD-L3079.05EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		3,355	0.92				299		299		299			13		0003
EUR/S 1871.65 USD-L1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		1,872	0.91				165		165		165			8		0003
GBP/L 147446.07 USD-S120911.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027		147,446	0.82				(14,525)		(14,525)		(14,525)			835		0003
EUR/L 67455.88 USD-S63708.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		67,456	0.94				(7,825)		(7,825)		(7,825)			192		0003
EUR/S 233032.54 USD-L218878.52EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		233,033	0.94				26,685		26,685		26,685			882		0003
EUR/L 829134.70 USD-S751204.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2025	04/24/2026		829,135	0.91				(62,121)		(62,121)		(62,121)			3,114		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	12/15/2026		1,296,750	0.96				(191,497)		(191,497)		(191,497)			7,127		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026		3,140,735	0.96				(421,019)		(421,019)		(421,019)			14,727		0003
GBP/L 76691.07 USD-S57496.93GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027		76,691	0.75				(331)		(331)		(331)			434		0003
EUR/L 1785945.14 USD-S1512516.88EUR	East Road - 7200561 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2025	05/27/2026		1,785,945	0.85				(11,015)		(11,015)		(11,015)			7,226		0003
EUR/L 416057.70 USD-S340414.11EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				4,651		4,651		4,651			3,093		0003
GBP/L 195684.31 USD-S145325.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2025	01/11/2027		195,684	0.74				1,008		1,008		1,008			1,108		0003
EUR/L 880510.60 USD-S747470.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/13/2025	11/17/2025		880,511	0.85				518		518		518			1,597		0003
GBP/L 69886.13 USD-S51554.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027		69,886	0.74				824		824		824			396		0003
EUR/L 1469101.03 USD-S1236675.32EUR	East Road CML May 2022 - 50125419	B1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	09/19/2025	05/27/2026		1,469,101	0.84				(143)		(143)		(143)			5,944		0003
EUR/L 2792215.81 USD-S2341241.24EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2025	05/27/2026		2,792,216	0.84				10,682		10,682		10,682			11,297		0003
EUR/L 238865.69 USD-S199531.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.84				1,408		1,408		1,408			1,046		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.61				85,424		85,424		85,424			19,188		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO Reinv6m SCULE 9A D XS2437462562	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027		9,257,250	0.81				229,218		229,218		229,218			57,281		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027		11,719,200	0.81				282,905		282,905		282,905			72,709		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027		216,566	0.81				(18,396)		(18,396)		(18,396)			1,226		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2148200.00 USD-S2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,148,200	0.93				(252,532)		(252,532)		(252,532)			15,448		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		1,656,800	0.97				(260,273)		(260,273)		(260,273)			12,079		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,086,664	0.96				(309,711)		(309,711)		(309,711)			14,956		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025		1,600,064	0.98				(242,165)		(242,165)		(242,165)			2,901		0003
EUR/L 9478992.35 USD-S9158004.30EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		9,478,992	0.97				(1,377,553)		(1,377,553)		(1,377,553)			41,511		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027		443,665	0.81				(38,743)		(38,743)		(38,743)			2,512		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,788,160	0.89				(124,145)		(124,145)		(124,145)			10,210		0003
EUR/L 5843177.60 USD-S5200000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027		5,843,178	0.89				(387,029)		(387,029)		(387,029)			36,253		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027		795,218	0.83				(84,551)		(84,551)		(84,551)			4,502		0003
EUR/S 1653609.75 USD-L1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,653,610	0.91				121,768		121,768		121,768			6,074		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		430,033	0.8				(30,496)		(30,496)		(30,496)			2,435		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027		335,376	0.8				(23,783)		(23,783)		(23,783)			1,899		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		515,050	0.89				(26,971)		(26,971)		(26,971)			2,256		0003
GBP/L 354377.24 USD-S279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027		354,377	0.79				(19,616)		(19,616)		(19,616)			2,006		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027		224,175	0.81				(19,710)		(19,710)		(19,710)			1,269		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026		3,698,415	0.95				(440,861)		(440,861)		(440,861)			13,585		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027		2,470,430	0.93				(290,411)		(290,411)		(290,411)			17,765		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028		1,144,200	0.87				(64,909)		(64,909)		(64,909)			8,969		0003
GBP/L 5320733.20 USD-S4315606.80GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		5,320,733	0.81				(461,824)		(461,824)		(461,824)			23,301		0003
EUR/L 447756.18 USD-S404294.52EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		447,756	0.9				(32,349)		(32,349)		(32,349)			1,961		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026		1,102,407	0.91				81,179		81,179		81,179			4,049		0003
GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		249,835	0.82				(24,394)		(24,394)		(24,394)			1,414		0003
EUR/S 5155430.00 USD-L4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		5,155,430	0.91				367,262		367,262		367,262			5,226		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road - 7200561 .	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026		2,829,424	0.9				(191,106)		(191,106)		(191,106)			11,448		0003
EUR/L 560400.05 USD-S491191.21EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		560,400	0.88				(23,359)		(23,359)		(23,359)			2,454		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road - 7200561 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026		1,135,413	0.88				(57,375)		(57,375)		(57,375)			4,594		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027		834,550	0.78				(40,603)		(40,603)		(40,603)			4,725		0003

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EUR/L 1421171.24 USD-S1258620.41EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026		1,421,171	0.89				(74,145)		(74,145)		(74,145)			5,750		0003
GBP/L 402881.45 USD-S318561.43GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		402,881	0.79				(25,561)		(25,561)		(25,561)			615		0003
GBP/L 207825.25 USD-S164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		207,825	0.79				(12,487)		(12,487)		(12,487)			1,177		0003
EUR/L 844555.95 USD-S758980.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025		844,556	0.9				(48,988)		(48,988)		(48,988)			1,531		0003
EUR/L 957740.53 USD-S851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		957,741	0.89				(56,184)		(56,184)		(56,184)			4,261		0003
GBP/L 451763.96 USD-S349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		451,764	0.77				(16,730)		(16,730)		(16,730)			2,558		0003
EUR/L 28867100.00 USD-S25400000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		28,867,100	0.88				(1,360,843)		(1,360,843)		(1,360,843)			126,417		0003
EUR/L 1468433.17 USD-S1321314.81EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026		1,468,433	0.9				(101,368)		(101,368)		(101,368)			5,941		0003
EUR/L 658864.86 USD-S585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		658,865	0.89				(42,952)		(42,952)		(42,952)			3,746		0003
GBP/L 705885.97 USD-S558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027		705,886	0.79				(42,626)		(42,626)		(42,626)			3,997		0003
EUR/L 2110933.24 USD-S1971649.97EUR	East Road - 7200561	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2025	05/27/2026		2,110,933	0.93				(231,504)		(231,504)		(231,504)			8,541		0003
GBP/L 237192.00 USD-S183332.09GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		237,192	0.77				(8,397)		(8,397)		(8,397)			1,343		0003
EUR/S 37821300.00 USD-L33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		37,821,300	0.87				1,608,592		1,608,592		1,608,592			192,953		0003
EUR/L 1200907.51 USD-S1013812.73EUR	Motive Capital Fund Ii-b	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/09/2025	03/19/2026		1,200,908	0.84				(45)		(45)		(45)			4,098		0003
EUR/S 1724821.26 USD-L1466223.43EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		1,724,821	0.85				(1,949)		(1,949)		(1,949)			1,748		0003
GBP/L 78348259.57 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025		78,348,260	0.74				(70,714)		(70,714)		(70,714)			195,602		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026		6,833,849	0.8				338,613		338,613		338,613			18,500		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026		6,271,000	0.8				310,524		310,524		310,524			27,852		0003
EUR/L 2765180.00 USD-S2200000.00EUR	CLO ReInv6m AQUE 2020-5A B2R XS2389542072	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		2,765,180	0.8				131,654		131,654		131,654			14,200		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO ReInv6m AQUE 2020-5A DR XS2389542403	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		5,404,670	0.8				257,323		257,323		257,323			27,754		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025		5,711,910	0.82				192,536		192,536		192,536			5,790		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.71				15,442		15,442		15,442			2,457		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.7				23,259		23,259		23,259			3,739		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.58				178,439		178,439		178,439			37,210		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.63				60,713		60,713		60,713			11,035		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.61				110,880		110,880		110,880			24,860		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027		18,243,674	0.73				463,457		463,457		463,457			103,290		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				142,380		142,380		142,380			31,078		0003
GBP/L 561802.12 USD-S413059.42GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025		561,802	0.74				6,301		6,301		6,301			857		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO ReInv6m LOGIC 1A C XS2434369828	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		4,279,100	0.82				67,726		67,726		67,726			26,549		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO ReInv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027		6,357,520	0.82				100,622		100,622		100,622			39,444		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027		116,769	0.74				215		215		215			661		0003
EUR/L 28267617.59 USD-S25431954.65EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		28,267,618	0.9				(1,936,061)		(1,936,061)		(1,936,061)			123,792		0003
EUR/L 500566.29 USD-S454890.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		500,566	0.91				(39,531)		(39,531)		(39,531)			2,192		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		103,686	0.91				(7,844)		(7,844)		(7,844)			454		0003
EUR/L 149663.26 USD-S131180.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		149,663	0.88				(6,238)		(6,238)		(6,238)			655		0003
GBP/S 192738.42 USD-L152007.30GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025		192,738	0.79				11,701		11,701		11,701			294		0003
EUR/L 74283.75 USD-S65052.76EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		74,284	0.88				(3,030)		(3,030)		(3,030)			325		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road - 7200561	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026		1,265,120	0.88				(53,566)		(53,566)		(53,566)			5,119		0003
EUR/L 67426.30 USD-S59928.63EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		67,426	0.89				(3,893)		(3,893)		(3,893)			295		0003
GBP/L 172708.22 USD-S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027		172,708	0.79				(10,377)		(10,377)		(10,377)			978		0003
EUR/L 941706.71 USD-S844012.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		941,707	0.9				(55,134)		(55,134)		(55,134)			2,561		0003
GBP/L 86708.93 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026		86,709	0.79				(4,962)		(4,962)		(4,962)			236		0003
GBP/L 85869.67 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026		85,870	0.79				(4,852)		(4,852)		(4,852)			316		0003
GBP/L 85561.17 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026		85,561	0.79				(4,778)		(4,778)		(4,778)			360		0003
GBP/L 85246.67 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026		85,247	0.79				(4,477)		(4,477)		(4,477)			435		0003
GBP/L 85500.63 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026		85,501	0.79				(4,838)		(4,838)		(4,838)			360		0003
EUR/L 18357.41 USD-S16406.66EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		18,357	0.89				(955)		(955)		(955)			32		0003
EUR/L 75055.78 USD-S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		75,056	0.87				(3,541)		(3,541)		(3,541)			490		0003
EUR/L 441191.31 USD-S393376.41EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		441,191	0.89				(26,957)		(26,957)		(26,957)			1,932		0003
GBP/L 398961.05 USD-S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027		398,961	0.8				(25,731)		(25,731)		(25,731)			2,259		0003
EUR/L 15038142.38 USD-S13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		15,038,142	0.88				(865,165)		(865,165)		(865,165)			99,876		0003
EUR/L 450203.31 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		450,203	0.88				(25,901)		(25,901)		(25,901)			2,990		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1100635.20 USD-S987914.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		1,100,635	0.9				(71,073)		(71,073)		(71,073)			4,053		0003
EUR/L 1375653.53 USD-S1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,375,654	0.88				(77,162)		(77,162)		(77,162)			9,207		0003
EUR/L 1824392.97 USD-S1649384.98EUR	East Road - 7200561 .	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026		1,824,393	0.9				(135,175)		(135,175)		(135,175)			7,381		0003
EUR/L 442044.28 USD-S394052.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		442,044	0.89				(30,966)		(30,966)		(30,966)			2,936		0003
EUR/S 3389700.00 USD-L3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		3,389,700	0.89				223,354		223,354		223,354			24,505		0003
EUR/S 1807840.00 USD-L1600000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027		1,807,840	0.89				119,122		119,122		119,122			13,069		0003
GBP/L 415846.97 USD-S327372.93GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		415,847	0.79				(24,446)		(24,446)		(24,446)			635		0003
GBP/L 502256.91 USD-S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		502,257	0.77				(16,452)		(16,452)		(16,452)			2,844		0003
EUR/L 229567.73 USD-S206334.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026		229,568	0.9				(14,503)		(14,503)		(14,503)			711		0003
EUR/S 151532.51 USD-L134947.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		151,533	0.89				7,850		7,850		7,850			412		0003
GBP/L 654050.10 USD-S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027		654,050	0.77				(24,221)		(24,221)		(24,221)			3,703		0003
EUR/L 81805.51 USD-S72263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		81,806	0.88				(4,193)		(4,193)		(4,193)			358		0003
EUR/L 2096102.93 USD-S1840196.06EUR	East Road - 7200561 .	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	05/27/2026		2,096,103	0.88				(90,160)		(90,160)		(90,160)			8,481		0003
EUR/L 1051920.70 USD-S936539.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		1,051,921	0.89				(57,441)		(57,441)		(57,441)			3,579		0003
GBP/L 528247.38 USD-S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027		528,247	0.77				(14,785)		(14,785)		(14,785)			2,991		0003
EUR/L 84591.24 USD-S75869.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026		84,591	0.9				(5,438)		(5,438)		(5,438)			321		0003
EUR/L 623082.22 USD-S566747.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		623,082	0.91				(42,912)		(42,912)		(42,912)			652		0003
EUR/S 4562000.00 USD-L4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027		4,562,000	0.88				249,849		249,849		249,849			31,407		0003
EUR/L 502424.17 USD-S449656.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026		502,424	0.89				(29,470)		(29,470)		(29,470)			1,556		0003
GBP/L 280553.97 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		280,554	0.79				(16,101)		(16,101)		(16,101)			644		0003
GBP/L 86088.80 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026		86,089	0.79				(4,894)		(4,894)		(4,894)			291		0003
GBP/L 85364.69 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026		85,365	0.79				(4,708)		(4,708)		(4,708)			400		0003
GBP/L 85169.24 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026		85,169	0.79				(4,370)		(4,370)		(4,370)			469		0003
GBP/L 280333.38 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		280,333	0.79				(16,322)		(16,322)		(16,322)			644		0003
GBP/L 86034.65 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026		86,035	0.79				(4,948)		(4,948)		(4,948)			291		0003
GBP/L 85633.03 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026		85,633	0.79				(4,870)		(4,870)		(4,870)			340		0003
GBP/L 85388.08 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026		85,388	0.79				(4,800)		(4,800)		(4,800)			380		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 122892.91 USD-S108812.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		122,893	0.89				(6,485)		(6,485)		(6,485)			517		0003
EUR/L 660023.73 USD-S586427.13EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/19/2024	05/27/2026		660,024	0.89				(36,687)		(36,687)		(36,687)			2,670		0003
EUR/L 656563.13 USD-S590022.73EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		656,563	0.9				(45,609)		(45,609)		(45,609)			2,875		0003
GBP/L 216725.50 USD-S171601.69GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025		216,726	0.79				(14,066)		(14,066)		(14,066)			331		0003
EUR/L 25585482.72 USD-S22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		25,585,483	0.88				(1,471,967)		(1,471,967)		(1,471,967)			169,926		0003
EUR/S 14791224.78 USD-L13239549.57EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		14,791,225	0.9				964,852		964,852		964,852			64,775		0003
EUR/S 25165383.90 USD-L22525406.28EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		25,165,384	0.9				1,641,573		1,641,573		1,641,573			110,206		0003
EUR/L 2085786.16 USD-S1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		2,085,786	0.89				(132,723)		(132,723)		(132,723)			10,655		0003
EUR/L 420062.76 USD-S374112.30EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		420,063	0.89				(25,160)		(25,160)		(25,160)			1,840		0003
EUR/L 529598.22 USD-S470795.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		529,598	0.89				(35,619)		(35,619)		(35,619)			3,517		0003
GBP/L 481692.95 USD-S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027		481,693	0.77				(15,778)		(15,778)		(15,778)			2,727		0003
EUR/L 1811115.71 USD-S1622069.95EUR	East Road - 7200561	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026		1,811,116	0.9				(116,000)		(116,000)		(116,000)			7,328		0003
EUR/S 99016.96 USD-L89317.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025		99,017	0.9				6,136		6,136		6,136			180		0003
EUR/S 1482926.90 USD-L1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,482,927	0.88				88,555		88,555		88,555			11,624		0003
GBP/L 274043.09 USD-S216347.70GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		274,043	0.79				(16,929)		(16,929)		(16,929)			418		0003
EUR/S 85428.44 USD-L74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		85,428	0.88				4,383		4,383		4,383			530		0003
GBP/L 509690.01 USD-S388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		509,690	0.76				(10,872)		(10,872)		(10,872)			2,886		0003
EUR/S 2404851.11 USD-L2155206.25EUR	East Road - 7200561	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026		2,404,851	0.9				155,662		155,662		155,662			9,730		0003
EUR/L 70913.56 USD-S64070.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026		70,914	0.9				(4,875)		(4,875)		(4,875)			220		0003
EUR/L 616700.80 USD-S555536.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		616,701	0.9				(42,189)		(42,189)		(42,189)			2,271		0003
EUR/L 67786.35 USD-S60958.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026		67,786	0.9				(4,610)		(4,610)		(4,610)			269		0003
EUR/L 618971.07 USD-S555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		618,971	0.9				(41,805)		(41,805)		(41,805)			2,754		0003
EUR/L 636189.34 USD-S560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		636,189	0.88				(37,585)		(37,585)		(37,585)			4,258		0003
EUR/L 1703721.36 USD-S1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,703,721	0.88				(95,916)		(95,916)		(95,916)			12,659		0003
EUR/S 2765925.00 USD-L2500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027		2,765,925	0.9				239,000		239,000		239,000			17,161		0003
EUR/L 1175767.08 USD-S1093494.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		1,175,767	0.93				(125,576)		(125,576)		(125,576)			5,149		0003
GBP/L 197207.40 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		197,207	0.79				(11,324)		(11,324)		(11,324)			206		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 85193.07 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026		85,193	0.79				(4,529)		(4,529)		(4,529)			435		0003
GBP/L 85109.00 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026		85,109	0.79				(4,428)		(4,428)		(4,428)			468		0003
GBP/L 85067.35 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027		85,067	0.79				(4,381)		(4,381)		(4,381)			484		0003
EUR/L 1318205.75 USD-S1170541.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,318,206	0.89				(74,829)		(74,829)		(74,829)			5,773		0003
GBP/L 324061.68 USD-S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/14/2024	01/11/2027		324,062	0.78				(14,799)		(14,799)		(14,799)			1,835		0003
EUR/L 13350.01 USD-S11947.39EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	10/16/2025		13,350	0.89				(690)		(690)		(690)			14		0003
EUR/L 80723.36 USD-S71974.82EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		80,723	0.89				(4,932)		(4,932)		(4,932)			354		0003
EUR/L 14278153.42 USD-S12649526.84EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		14,278,153	0.89				(775,751)		(775,751)		(775,751)			62,528		0003
EUR/L 1687377.10 USD-S1522412.58EUR	East Road - 7200561	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026		1,687,377	0.9				(121,340)		(121,340)		(121,340)			6,827		0003
EUR/L 1110735.97 USD-S1001113.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		1,110,736	0.9				(71,653)		(71,653)		(71,653)			3,021		0003
EUR/L 1088671.59 USD-S973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		1,088,672	0.89				(69,788)		(69,788)		(69,788)			4,844		0003
EUR/L 346545.83 USD-S305811.71EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		346,546	0.88				(20,756)		(20,756)		(20,756)			2,303		0003
EUR/L 608814.74 USD-S538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		608,815	0.88				(36,730)		(36,730)		(36,730)			3,781		0003
EUR/S 151446.13 USD-L134439.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		151,446	0.89				8,005		8,005		8,005			558		0003
EUR/L 566662.08 USD-S497630.74EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		566,662	0.88				(25,557)		(25,557)		(25,557)			2,482		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025		100,395,347	0.75				1,067,751		1,067,751		1,067,751			153,206		0003
EUR/L 1070083.26 USD-S945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		1,070,083	0.88				(58,647)		(58,647)		(58,647)			5,254		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026		4,232,074	0.95				498,636		498,636		498,636			15,546		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027		2,588,750	0.97				406,676		406,676		406,676			18,873		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO ReInv6m BABSE 2020-1A BR XS2401844191	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026		2,579,500	0.97				392,220		392,220		392,220			13,263		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025		1,632,478	0.82				158,429		158,429		158,429			2,491		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	01/17/2023	03/15/2028		1,487,460	0.87				84,381		84,381		84,381			11,659		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028		3,382,200	0.89				243,837		243,837		243,837			27,008		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025		3,455,203	0.82				345,613		345,613		345,613			5,273		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/25/2023	10/27/2025		1,123,200	0.89				51,782		51,782		51,782			1,527		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road - 7200561	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026		670,191	0.9				46,527		46,527		46,527			2,712		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	06/13/2023	01/11/2027		952,192	0.82				91,573		91,573		91,573			5,391		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 3862134.50 USD-L3500000.00EUR	CLO ReInv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026		3,862,135	0.91				280,491		280,491		280,491			14,187		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027		128,121	0.82				(12,510)		(12,510)		(12,510)			725		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025		1,531,019	0.8				(117,919)		(117,919)		(117,919)			2,336		0003
EUR/L 253000.59 USD-S221561.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		253,001	0.88				(10,321)		(10,321)		(10,321)			1,108		0003
GBP/L 826359.14 USD-S647592.52GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		826,359	0.78				(44,606)		(44,606)		(44,606)			1,261		0003
EUR/L 89366.29 USD-S79428.94EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,366	0.89				(5,160)		(5,160)		(5,160)			391		0003
EUR/L 946414.90 USD-S844900.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	02/22/2024	04/16/2026		946,415	0.89				(55,673)		(55,673)		(55,673)			3,485		0003
EUR/L 180102.49 USD-S159927.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		180,102	0.89				(10,224)		(10,224)		(10,224)			789		0003
EUR/L 885815.38 USD-S799429.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		885,815	0.9				(76,683)		(76,683)		(76,683)			6,586		0003
EUR/L 1055881.12 USD-S943677.83EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025		1,055,881	0.89				(56,947)		(56,947)		(56,947)			2,441		0003
GBP/L 327018.55 USD-S250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027		327,019	0.77				(9,153)		(9,153)		(9,153)			1,851		0003
EUR/L 643575.56 USD-S582474.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		643,576	0.91				(44,369)		(44,369)		(44,369)			1,750		0003
EUR/L 644185.48 USD-S575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		644,185	0.89				(42,887)		(42,887)		(42,887)			3,291		0003
GBP/L 75412134.49 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		75,412,134	0.77				(3,006,253)		(3,006,253)		(3,006,253)			19,734		0003
EUR/L 28572874.33 USD-S25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		28,572,874	0.89				(2,120,273)		(2,120,273)		(2,120,273)			212,429		0003
EUR/S 27824626.60 USD-L25472263.10EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		27,824,627	0.92				2,489,315		2,489,315		2,489,315			121,852		0003
GBP/L 256094.34 USD-S203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		256,094	0.8				(16,919)		(16,919)		(16,919)			1,450		0003
GBP/L 266703.64 USD-S212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027		266,704	0.8				(17,620)		(17,620)		(17,620)			1,510		0003
GBP/L 223222.53 USD-S172534.71GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027		223,223	0.77				(7,903)		(7,903)		(7,903)			1,264		0003
GBP/L 3344568.82 USD-S24705l8.97GBP	Motive Capital Fund li-b	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/09/2025	03/19/2026		3,344,569	0.74				24,004		24,004		24,004			11,413		0003
EUR/L 2548137.90 USD-S2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,548,138	0.88				(146,235)		(146,235)		(146,235)			18,202		0003
EUR/L 2511912.08 USD-S2322532.76EUR	East Road - 7200561 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026		2,511,912	0.92				(247,395)		(247,395)		(247,395)			10,163		0003
EUR/L 2227571.42 USD-S2056776.68EUR	East Road - 7200561 .	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026		2,227,571	0.92				(216,002)		(216,002)		(216,002)			9,013		0003
EUR/L 1493663.23 USD-S1398376.46EUR	East Road - 7200561 .	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/21/2025	05/27/2026		1,493,663	0.94				(167,691)		(167,691)		(167,691)			6,043		0003
EUR/L 343793.86 USD-S321943.88EUR	Dutch Property Finance 2021-2 - Class A-50135991	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	01/28/2025	04/28/2026		343,794	0.94				(38,235)		(38,235)		(38,235)			1,304		0003
GBP/L 365940.46 USD-S290396.65GBP	Embassy Boulevard Jan 2022 - 7200519	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027		365,940	0.79				(23,071)		(23,071)		(23,071)			2,072		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(228,876)		(228,876)		(228,876)			25,330		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 4820130.00 USD-L3600000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025		4,820,130	0.75				21,441		21,441		21,441			6,050		0003
EUR/L 77916300.00 USD-S66000000.00EUR	Bridgepoint NAV Euro Bridge Loan	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	12/29/2025		77,916,300	0.85				32,842		32,842		32,842			193,452		0003
GBP/L 72032337.19 USD-S53706778.70GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/26/2025	12/30/2025		72,032,337	0.75				(187,737)		(187,737)		(187,737)			179,834		0003
GBP/L 85302.82 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026		85,303	0.79				(4,522)		(4,522)		(4,522)			418		0003
GBP/L 85127.56 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027		85,128	0.79				(4,324)		(4,324)		(4,324)			484		0003
GBP/L 1001872.03 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		1,001,872	0.79				(58,421)		(58,421)		(58,421)			1,817		0003
GBP/L 86311.24 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026		86,311	0.79				(4,986)		(4,986)		(4,986)			267		0003
GBP/L 85242.47 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026		85,242	0.79				(4,580)		(4,580)		(4,580)			418		0003
GBP/L 215683.70 USD-S168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/14/2024	01/11/2027		215,684	0.78				(9,850)		(9,850)		(9,850)			1,221		0003
EUR/L 1098502.41 USD-S979450.23EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		1,098,502	0.89				(67,118)		(67,118)		(67,118)			4,811		0003
EUR/S 436303.81 USD-L398556.30EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/17/2024	10/27/2025		436,304	0.91				32,379		32,379		32,379			593		0003
EUR/L 483227.15 USD-S434253.75EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		483,227	0.9				(33,568)		(33,568)		(33,568)			2,116		0003
EUR/S 2279380.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,279,380	0.88				129,925		129,925		129,925			16,337		0003
EUR/S 662645.47 USD-L601443.70EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	10/27/2025		662,645	0.91				44,624		44,624		44,624			901		0003
EUR/S 2285400.00 USD-L2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027		2,285,400	0.88				124,593		124,593		124,593			16,435		0003
EUR/L 1127514.23 USD-S1020559.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		1,127,514	0.91				(71,763)		(71,763)		(71,763)			1,180		0003
EUR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027		235,131	0.89				(13,936)		(13,936)		(13,936)			1,381		0003
EUR/L 1873323.86 USD-S1666806.53EUR	East Road - 7200561 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,873,324	0.89				(106,942)		(106,942)		(106,942)			7,579		0003
EUR/L 1329729.82 USD-S1183138.91EUR	East Road - 7200561 .	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026		1,329,730	0.89				(75,910)		(75,910)		(75,910)			5,380		0003
GBP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/21/2024	01/11/2027		440,180	0.78				(20,030)		(20,030)		(20,030)			2,492		0003
EUR/L 606855.22 USD-S533344.37EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		606,855	0.88				(33,858)		(33,858)		(33,858)			4,030		0003
GBP/L 87818.73 USD-S69134.75GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		87,819	0.79				(5,163)		(5,163)		(5,163)			134		0003
EUR/L 4212600.78 USD-S3779473.16EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		4,212,601	0.9				(285,261)		(285,261)		(285,261)			18,448		0003
EUR/L 589721.46 USD-S527337.44EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		589,721	0.89				(37,850)		(37,850)		(37,850)			2,583		0003
EUR/L 692701.57 USD-S625633.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		692,702	0.9				(42,491)		(42,491)		(42,491)			725		0003
EUR/L 629820.44 USD-S564861.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		629,820	0.9				(40,129)		(40,129)		(40,129)			2,319		0003
EUR/L 225184.82 USD-S201706.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026		225,185	0.9				(14,365)		(14,365)		(14,365)			894		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 575327.11 USD-S510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		575,327	0.89				(36,908)		(36,908)		(36,908)			3,271		0003
EUR/S 1140713.00 USD-L1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028		1,140,713	0.88				68,119		68,119		68,119			8,941		0003
EUR/S 135687.77 USD-L120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		135,688	0.89				7,318		7,318		7,318			604		0003
EUR/S 83227.13 USD-L72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		83,227	0.87				4,219		4,219		4,219			557		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027		161,293	0.77				(5,001)		(5,001)		(5,001)			913		0003
GBP/L 627769.13 USD-S478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027		627,769	0.76				(13,390)		(13,390)		(13,390)			3,554		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025		21,215,285	0.88				806,443		806,443		806,443			32,375		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		632,355	0.89				(40,475)		(40,475)		(40,475)			3,927		0003
EUR/L 1719146.42 USD-S1548539.21EUR	East Road - 7200561	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2025	05/27/2026		1,719,146	0.9				(120,610)		(120,610)		(120,610)			6,956		0003
EUR/S 33176000.00 USD-L29000000.00EUR	CLO Reinv6m RRME 7A B XS2368576463	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		33,176,000	0.87				1,416,110		1,416,110		1,416,110			159,154		0003
EUR/S 29744000.00 USD-L26000000.00EUR	CLO Reinv6m RRME 7A C XS2368577354	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	09/01/2026		29,744,000	0.87				1,269,616		1,269,616		1,269,616			142,690		0003
GBP/L 9124763.60 USD-S6800000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2025	10/23/2025		9,124,764	0.75				(20,426)		(20,426)		(20,426)			11,453		0003
EUR/L 51525690.30 USD-S44100000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2025	10/23/2025		51,525,690	0.86				(320,405)		(320,405)		(320,405)			64,671		0003
GBP/L 72130.15 USD-S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		72,130	0.78				(3,730)		(3,730)		(3,730)			303		0003
GBP/L 325844.10 USD-S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		325,844	0.78				(10,688)		(10,688)		(10,688)			3,138		0003
GBP/L 210827.79 USD-S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		210,828	0.78				(5,600)		(5,600)		(5,600)			2,289		0003
EUR/L 46742.86 USD-S39695.40EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		46,743	0.85				10		10		10			85		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026		2,201,050	0.91				(181,031)		(181,031)		(181,031)			11,229		0003
GBP/L 15822.77 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		15,823	0.79				(909)		(909)		(909)			29		0003
EUR/L 66642.94 USD-S56003.27EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		66,643	0.84				711		711		711			121		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO Reinv6m BABSE 2020-1A CR XS2401845081	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026		3,718,875	0.81				129,493		129,493		129,493			19,122		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026		2,110,581	0.81				84,642		84,642		84,642			9,374		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026		7,904,736	0.8				365,334		365,334		365,334			40,328		0003
EUR/L 7650595.01 USD-S6411383.56EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		7,650,595	0.84				4,788		4,788		4,788			36,373		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		6,284,000	0.8				299,964		299,964		299,964			32,059		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	10/07/2022	11/14/2025		3,703,320	0.97				(528,580)		(528,580)		(528,580)			6,502		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 6539500.00 USD-S5800000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026		6,539,500	0.89				(353,409)		(353,409)		(353,409)			29,045		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026		9,025,000	0.89				(511,472)		(511,472)		(511,472)			46,043		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026		2,233,000	0.9				143,229		143,229		143,229			9,918		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		3,410,186	0.91				272,144		272,144		272,144			15,277		0003
EUR/L 24763.78 USD-S22100.65EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025		24,764	0.89				(1,297)		(1,297)		(1,297)			57		0003
GBP/L 74834.30 USD-S58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		74,834	0.78				(3,917)		(3,917)		(3,917)			172		0003
GBP/L 275936.10 USD-S214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		275,936	0.78				(9,277)		(9,277)		(9,277)			2,271		0003
GBP/S 75127.10 USD-L58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		75,127	0.78				3,624		3,624		3,624			173		0003
GBP/S 274066.89 USD-L214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		274,067	0.78				7,280		7,280		7,280			2,976		0003
GBP/S 282732.75 USD-L220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		282,733	0.78				4,786		4,786		4,786			3,663		0003
EUR/S 5730500.00 USD-L5000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		5,730,500	0.87				243,726		243,726		243,726			29,235		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO ReInv6m CIFCE 4A C XS2354689304	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	01/23/2023	01/19/2027		1,470,551	0.88				(83,989)		(83,989)		(83,989)			8,397		0003
GBP/L 15899.80 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025		15,900	0.79				(928)		(928)		(928)			17		0003
EUR/L 4923208.16 USD-S4185084.76EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		4,923,208	0.85				5,562		5,562		5,562			4,990		0003
GBP/L 9128413.82 USD-S6734550.50GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		9,128,414	0.74				89,614		89,614		89,614			43,399		0003
EUR/L 1188310.35 USD-S1009147.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		1,188,310	0.85				247		247		247			2,155		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO ReInv6m AVOCA 24A DR XS2344781336	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		4,013,760	0.8				199,046		199,046		199,046			17,827		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026		2,284,800	0.88				(104,811)		(104,811)		(104,811)			12,486		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027		1,860,284	0.9				(130,817)		(130,817)		(130,817)			10,577		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		447,040	0.89				(31,036)		(31,036)		(31,036)			2,553		0003
GBP/L 294678.90 USD-S224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		294,679	0.76				985		985		985			4,092		0003
EUR/L 247153.48 USD-S223749.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		247,153	0.91				(18,883)		(18,883)		(18,883)			1,039		0003
GBP/S 274603.28 USD-L214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		274,603	0.78				10,494		10,494		10,494			2,260		0003
GBP/S 277742.97 USD-L216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		277,743	0.78				5,879		5,879		5,879			3,319		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO ReInv6m ACLO 5A CR XS2310114553	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	01/20/2026		3,144,470	0.89				(159,115)		(159,115)		(159,115)			8,709		0003
GBP/L 328482.22 USD-S256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		328,482	0.78				(14,168)		(14,168)		(14,168)			2,146		0003
GBP/L 326943.65 USD-S255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		326,944	0.78				(12,495)		(12,495)		(12,495)			2,691		0003
GBP/L 15810.33 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		15,810	0.79				(922)		(922)		(922)			29		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 65946.01 USD-L56003.27EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		65,946	0.85				(14)		(14)		(14)			120		0003
EUR/L 70686.15 USD-S59351.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2025	11/17/2025		70,686	0.84				813		813		813			128		0003
GBP/L 4917609.36 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		4,917,609	0.74				46,977		46,977		46,977			8,917		0003
EUR/S 1201535.64 USD-L1009147.77EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		1,201,536	0.84				(13,472)		(13,472)		(13,472)			2,179		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		3,723,300	0.81				130,019		130,019		130,019			19,779		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027		5,881,720	0.88				(336,418)		(336,418)		(336,418)			33,584		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027		3,587,200	0.89				237,897		237,897		237,897			20,482		0003
EUR/L 239068.48 USD-S208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		239,068	0.87				(11,278)		(11,278)		(11,278)			1,562		0003
EUR/L 28665.19 USD-S24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		28,665	0.86				(1,192)		(1,192)		(1,192)			236		0003
GBP/L 288007.43 USD-S225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		288,007	0.78				(14,894)		(14,894)		(14,894)			1,211		0003
GBP/L 273224.41 USD-S211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		273,224	0.78				(6,652)		(6,652)		(6,652)			2,631		0003
GBP/L 277966.22 USD-S214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		277,966	0.77				(3,954)		(3,954)		(3,954)			3,018		0003
GBP/L 282404.17 USD-S216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		282,404	0.77				(2,044)		(2,044)		(2,044)			3,375		0003
EUR/S 452770.00 USD-L400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		452,770	0.88				25,563		25,563		25,563			2,585		0003
EUR/L 55026.49 USD-S50487.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025		55,026	0.92				(4,302)		(4,302)		(4,302)			58		0003
GBP/S 279516.54 USD-L218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		279,517	0.78				12,056		12,056		12,056			1,826		0003
GBP/L 76982.61 USD-S60241.50GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		76,983	0.78				(4,030)		(4,030)		(4,030)			177		0003
GBP/L 25609.04 USD-S19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		25,609	0.78				(542)		(542)		(542)			306		0003
GBP/L 17246.24 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		17,246	0.74				165		165		165			31		0003
GBP/L 6871441.17 USD-S5951000.00GBP	LWMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026		6,871,441	0.87				(1,097,801)		(1,097,801)		(1,097,801)			27,095		0003
GBP/L 27982.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025		27,983	0.79				(1,606)		(1,606)		(1,606)			64		0003
GBP/L 181520.29 USD-S142056.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		181,520	0.78				(9,533)		(9,533)		(9,533)			319		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 26A D XS2437855708	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				13,660		13,660		13,660			37,383		0003
EUR/L 4674724.00 USD-S4000000.00EUR	CLO AVOCA 30A B2 XS2791003796	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025		4,674,724	0.86				(25,440)		(25,440)		(25,440)			4,738		0003
EUR/L 4954400.00 USD-S4400000.00EUR	CLO ReInv6m ACLO 6A DR XS2331214796	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/23/2023	05/22/2026		4,954,400	0.89				(263,886)		(263,886)		(263,886)			19,835		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026		3,497,110	0.89				(187,771)		(187,771)		(187,771)			15,666		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026		4,471,600	0.89				295,127		295,127		295,127			22,813		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 28186.09 USD-S25224.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		28,186	0.89				(1,456)		(1,456)		(1,456)			30		0003
GBP/L 708873.34 USD-S540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		708,873	0.76				5,287		5,287		5,287			10,462		0003
EUR/L 120243.74 USD-S105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028		120,244	0.87				(7,059)		(7,059)		(7,059)			990		0003
GBP/S 288977.23 USD-L225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		288,977	0.78				13,924		13,924		13,924			1,215		0003
GBP/L 249906.46 USD-S195041.33GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		249,906	0.78				(12,041)		(12,041)		(12,041)			1,051		0003
EUR/L 938331.28 USD-S797649.79EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		938,331	0.85				1,060		1,060		1,060			951		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.8				299,213		299,213		299,213			32,272		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LWMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/28/2022	05/15/2026		3,464,010	0.87				(553,420)		(553,420)		(553,420)			13,659		0003
GBP/L 27960.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025		27,961	0.79				(1,628)		(1,628)		(1,628)			64		0003
GBP/L 336646.27 USD-S263622.76GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		336,646	0.78				(17,409)		(17,409)		(17,409)			1,415		0003
EUR/S 2271400.00 USD-L2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		2,271,400	0.88				113,277		113,277		113,277			11,588		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027		6,025,360	0.83				13,660		13,660		13,660			37,383		0003
GBP/L 10910928.23 USD-S8041364.20GBP	Alban Gate- 7200375	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2025	12/22/2025		10,910,928	0.74				97,251		97,251		97,251			26,015		0003
EUR/L 1435296.81 USD-S1206149.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		1,435,297	0.84				15,305		15,305		15,305			2,602		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO Reinv6m AVDPK 1A DR XS2373315592	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026		3,396,600	0.79				168,052		168,052		168,052			16,772		0003
EUR/L 39119.41 USD-S34962.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		39,119	0.89				(2,035)		(2,035)		(2,035)			69		0003
GBP/L 288224.21 USD-S220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		288,224	0.77				(437)		(437)		(437)			3,734		0003
EUR/L 31316.70 USD-S26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		31,317	0.86				(1,612)		(1,612)		(1,612)			302		0003
GBP/S 270702.80 USD-L211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		270,703	0.78				8,879		8,879		8,879			2,607		0003
GBP/S 288493.37 USD-L224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		288,493	0.78				3,724		3,724		3,724			4,006		0003
GBP/S 692943.00 USD-L540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		692,943	0.78				6,359		6,359		6,359			10,227		0003
EUR/S 934963.34 USD-L794786.79EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		934,963	0.85				(1,056)		(1,056)		(1,056)			948		0003
EUR/S 8627482.50 USD-L7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028		8,627,483	0.87				451,701		451,701		451,701			68,894		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/01/2022	03/20/2026		5,782,000	0.86				(921,347)		(921,347)		(921,347)			19,788		0003
EUR/S 47263.09 USD-L39695.40EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		47,263	0.84				(530)		(530)		(530)			86		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LWMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/28/2022	05/15/2026		2,078,406	0.87				(332,052)		(332,052)		(332,052)			8,195		0003
GBP/L 15913.57 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025		15,914	0.79				(914)		(914)		(914)			17		0003

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EUR/L 3169284.60 USD-S2694122.26EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		3,169,285	0.85				3,581		3,581		3,581			3,212		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		2,251,600	0.89				(162,167)		(162,167)		(162,167)			17,361		0003
EUR/L 12965939.79 USD-S10865770.98EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		12,965,940	0.84				8,114		8,114		8,114			61,643		0003
EUR/L 750714.06 USD-S629427.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		750,714	0.84				8,465		8,465		8,465			1,735		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO Reinv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026		4,247,130	0.79				234,617		234,617		234,617			21,979		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO Reinv6m AVOCA 24A CR XS2344781500	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026		3,762,900	0.8				186,606		186,606		186,606			16,713		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026		2,739,886	0.97				(397,157)		(397,157)		(397,157)			11,518		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO Reinv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2023	12/10/2026		2,240,200	0.89				147,558		147,558		147,558			12,242		0003
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	01/02/2029		1,119,595	0.94				(156,855)		(156,855)		(156,855)			10,108		0003
EUR/L 336198.69 USD-S297679.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		336,199	0.89				(17,740)		(17,740)		(17,740)			1,413		0003
GBP/L 279822.58 USD-S218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		279,823	0.78				(11,767)		(11,767)		(11,767)			1,828		0003
EUR/L 194046.79 USD-S172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027		194,047	0.89				(12,964)		(12,964)		(12,964)			1,268		0003
EUR/S 1780707.20 USD-L1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	01/17/2025	01/15/2027		1,780,707	0.94				216,115		216,115		216,115			10,125		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028		8,542,500	0.88				(529,721)		(529,721)		(529,721)			68,216		0003
GBP/L 23970702.24 USD-S17777777.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/23/2025	12/15/2025		23,970,702	0.74				63,243		63,243		63,243			54,690		0003
EUR/L 116874450.00 USD-S99000000.00EUR	Bridgepoint NAV Euro Bridge Loan	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	12/29/2025		116,874,450	0.85				49,263		49,263		49,263			290,178		0003
EUR/S 828409.17 USD-L690000.00EUR	CLO CGMSE 2013-1A A2R	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2025	09/28/2026		828,409	0.83				(4,439)		(4,439)		(4,439)			4,131		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		2,752,545	0.7				185,905		185,905		185,905			29,885		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		4,021,173	0.64				448,191		448,191		448,191			71,694		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.96				(43,706)		(43,706)		(43,706)			1,457		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2027		1,576,800	0.95				(211,360)		(211,360)		(211,360)			8,965		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/16/2023	01/15/2026		749,790	0.9				46,322		46,322		46,322			2,030		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027		1,117,600	0.89				(77,590)		(77,590)		(77,590)			6,381		0003
EUR/L 865205.85 USD-S750000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028		865,206	0.87				(45,437)		(45,437)		(45,437)			7,337		0003
GBP/L 87987.17 USD-S68901.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		87,987	0.78				(4,550)		(4,550)		(4,550)			370		0003
EUR/S 1131925.00 USD-L1000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027		1,131,925	0.88				63,908		63,908		63,908			6,463		0003

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EUR/S 2667908.75 USD-L2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		2,667,909	0.89				159,458		159,458		159,458			11,849		0003
GBP/S 370376.08 USD-L291910.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026		370,376	0.79				21,886		21,886		21,886			1,364		0003
EUR/S 1368875.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026		1,368,875	0.91				125,220		125,220		125,220			7,084		0003
GBP/S 16189563.78 USD-L12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026		16,189,564	0.79				888,938		888,938		888,938			72,526		0003
GBP/S 1301856.16 USD-L1054134.54GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		1,301,856	0.81				113,433		113,433		113,433			5,832		0003
GBP/S 1058359.27 USD-L821527.00GBP	60 Curzon July 2022 - 7200568	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2025	07/20/2026		1,058,359	0.78				44,629		44,629		44,629			4,741		0003
EUR/L 1294641.99 USD-S1122818.24EUR	CML LOCABOX 7200644	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025		1,294,642	0.87				(28,909)		(28,909)		(28,909)			2,855		0003
EUR/L 671556.33 USD-S570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025		671,556	0.85				1,783		1,783		1,783			681		0003
EUR/L 364054.22 USD-S309000.00EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025		364,054	0.85				967		967		967			369		0003
AUD/L 487069.90 USD-S738971.78AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	10/01/2025		487,070	1.52				(1,759)		(1,759)		(1,759)			127		0003
AUD/S 1649249.05 USD-L2539211.42AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2025	10/15/2025		1,649,249	1.54				30,813		30,813		30,813			1,672		0003
EUR/L 49837158.00 USD-S42000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	10/20/2025		49,837,158	0.84				469,493		469,493		469,493			58,330		0003
EUR/L 592338.55 USD-S496639.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		592,339	0.84				6,679		6,679		6,679			1,369		0003
AUD/S 2007930.43 USD-L3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		2,007,930	1.51				2,166		2,166		2,166			2,035		0003
GBP/S 7862024.77 USD-L5904242.80GBP	60 Curzon July 2022 - 7200568	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/14/2025	07/20/2026		7,862,025	0.75				65,058		65,058		65,058			35,220		0003
EUR/L 124558.96 USD-S105779.10EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		124,559	0.85				26		26		26			226		0003
EUR/L 48556.97 USD-S40712.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		48,557	0.84				548		548		548			112		0003
EUR/S 125945.24 USD-L105779.10EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		125,945	0.84				(1,412)		(1,412)		(1,412)			228		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026		1,100,000	0.91				(91,021)		(91,021)		(91,021)			5,612		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		2,311,897	0.72				72,679		72,679		72,679			9,719		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		2,214,596	0.71				92,519		92,519		92,519			14,466		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		3,495,513	0.67				332,876		332,876		332,876			54,468		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		4,285,754	0.64				460,682		460,682		460,682			82,209		0003
NZD/S 1213850.17 USD-L2104886.53NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	10/01/2025		1,213,850	1.73				5,928		5,928		5,928			318		0003
EUR/L 58729555.00 USD-S50000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	10/20/2025		58,729,555	0.85				(41,475)		(41,475)		(41,475)			68,737		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026		938,256	0.91				(64,188)		(64,188)		(64,188)			2,540		0003
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/24/2023	12/22/2026		1,876,559	0.9				(140,359)		(140,359)		(140,359)			10,395		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO Reinv6m CONTE 6A CR XS2315798343	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026		1,338,300	0.9				(77,073)		(77,073)		(77,073)			3,623		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 2877600.00 USD-S2500000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		2,877,600	0.87				(72,130)		(72,130)		(72,130)			7,790		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	01/15/2026		575,875	0.87				(14,075)		(14,075)		(14,075)			1,559		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		1,941,800	0.87				(48,824)		(48,824)		(48,824)			5,520		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		3,229,240	0.87				(121,383)		(121,383)		(121,383)			18,361		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/14/2023	08/17/2026		2,002,590	0.9				(138,219)		(138,219)		(138,219)			9,390		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027		1,832,046	0.95				(249,068)		(249,068)		(249,068)			13,612		0003
GBP/L 444114.40 USD-S356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/15/2023	11/03/2025		444,114	0.8				(34,915)		(34,915)		(34,915)			678		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/29/2022	10/15/2025		2,204,126	0.98				(319,988)		(319,988)		(319,988)			2,234		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027		3,486,132	0.97				(541,052)		(541,052)		(541,052)			20,030		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026		647,330	0.96				(88,118)		(88,118)		(88,118)			2,900		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027		1,197,570	0.95				(161,396)		(161,396)		(161,396)			6,809		0003
EUR/L 4011930.00 USD-S3900000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025		4,011,930	0.97				(572,628)		(572,628)		(572,628)			7,043		0003
GBP/L 20669632.98 USD-S16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2024	04/20/2027		20,669,633	0.79				(1,101,441)		(1,101,441)		(1,101,441)			128,809		0003
GBP/L 212884.04 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025		212,884	0.79				(12,237)		(12,237)		(12,237)			386		0003
GBP/L 20378.95 USD-S15948.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025		20,379	0.78				(1,070)		(1,070)		(1,070)			36		0003
EUR/L 3446240.00 USD-S2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	07/24/2028		3,446,240	0.86				(165,422)		(165,422)		(165,422)			28,918		0003
EUR/L 506970.00 USD-S450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026		506,970	0.89				(29,431)		(29,431)		(29,431)			2,586		0003
GBP/L 67530.37 USD-S53287.92GBP	Project Conrad Henderson Park 720049401	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025		67,530	0.79				(4,138)		(4,138)		(4,138)			103		0003
EUR/S 82951.98 USD-L75233.37EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025		82,952	0.91				5,525		5,525		5,525			115		0003
EUR/S 41053.41 USD-L36914.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026		41,053	0.9				2,749		2,749		2,749			155		0003
EUR/L 2489520.00 USD-S2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026		2,489,520	0.89				(149,044)		(149,044)		(149,044)			12,767		0003
EUR/L 656764.57 USD-S599000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2024	10/15/2025		656,765	0.91				(47,085)		(47,085)		(47,085)			666		0003
EUR/S 907520.00 USD-L800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		907,520	0.88				51,696		51,696		51,696			5,685		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 1449981.00 USD-L1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/11/2024	10/15/2025		1,449,981	0.9				77,572		77,572		77,572			1,470		0003
EUR/S 1901232.15 USD-L1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026		1,901,232	0.89				121,717		121,717		121,717			10,532		0003
GBP/S 44739.21 USD-L34873.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		44,739	0.78				2,158		2,158		2,158			103		0003
GBP/S 124190.91 USD-L97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		124,191	0.78				5,356		5,356		5,356			811		0003
GBP/S 161892.93 USD-L126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		161,893	0.78				3,427		3,427		3,427			1,935		0003
EUR/L 417327.06 USD-S362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	06/15/2028		417,327	0.87				(22,207)		(22,207)		(22,207)			3,435		0003
EUR/S 781970.00 USD-L700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027		781,970	0.9				60,392		60,392		60,392			5,638		0003
EUR/L 4207251.60 USD-S3600000.00EUR	CLO AVOCA 30A D XS2791004174	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025		4,207,252	0.86				(22,896)		(22,896)		(22,896)			4,264		0003
GBP/L 28852.06 USD-S22593.63GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		28,852	0.78				(1,492)		(1,492)		(1,492)			121		0003
GBP/L 131392.89 USD-S102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		131,393	0.78				(5,667)		(5,667)		(5,667)			858		0003
GBP/L 130337.64 USD-S102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		130,338	0.78				(4,275)		(4,275)		(4,275)			1,255		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		4,617,923	0.62				508,122		508,122		508,122			94,415		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026		2,602,338	0.96				(348,195)		(348,195)		(348,195)			8,116		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026		326,969	0.96				(43,706)		(43,706)		(43,706)			1,457		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026		2,370,169	0.88				(407,640)		(407,640)		(407,640)			9,905		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026		2,369,360	0.88				396,861		396,861		396,861			12,903		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/31/2022	01/15/2026		709,763	0.95				85,886		85,886		85,886			1,921		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO ReInv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026		1,284,781	0.97				190,238		190,238		190,238			4,007		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO ReInv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026		661,500	0.94				80,070		80,070		80,070			2,948		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,167,159	0.9				(92,849)		(92,849)		(92,849)			7,800		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028		2,321,261	0.89				(186,117)		(186,117)		(186,117)			18,695		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		1,677,000	0.89				(132,699)		(132,699)		(132,699)			12,983		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO ReInv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027		1,161,090	0.9				98,558		98,558		98,558			7,759		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028		882,975	0.85				25,315		25,315		25,315			6,836		0003
EUR/S 1394262.50 USD-L1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/11/2024	10/20/2025		1,394,263	0.9				75,013		75,013		75,013			1,632		0003
GBP/S 373543.16 USD-L294290.68GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026		373,543	0.79				22,152		22,152		22,152			1,016		0003
GBP/S 368839.02 USD-L290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026		368,839	0.79				21,639		21,639		21,639			1,641		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 11728826.19 USD-L9497025.25GBP	60 Curzon July 2022 - 7200568	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2025	07/20/2026		11,728,826	0.81				1,021,955		1,021,955		1,021,955			52,543		0003
EUR/L 278961.30 USD-S241937.80EUR	CML LOCABOX 7200644 .	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2025	12/10/2025		278,961	0.87				(6,229)		(6,229)		(6,229)			615		0003
AUD/L 682016.00 USD-S1047827.28AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		682,016	1.54				(11,120)		(11,120)		(11,120)			178		0003
NZD/L 465563.88 USD-S770872.60NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		465,564	1.66				18,844		18,844		18,844			122		0003
NZD/L 267699.23 USD-S443251.75NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		267,699	1.66				10,836		10,836		10,836			70		0003
EUR/L 789373.23 USD-S670000.00EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/10/2025	10/15/2025		789,373	0.85				2,096		2,096		2,096			800		0003
GBP/L 15930126.83 USD-S11781000.00GBP	Project Waterfall - Funding	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	10/15/2025		15,930,127	0.74				86,825		86,825		86,825			16,147		0003
EUR/L 1164670.95 USD-S990187.11EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2025	10/15/2025		1,164,671	0.85				1,161		1,161		1,161			1,181		0003
NZD/L 268108.36 USD-S443251.75NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2025	10/01/2025		268,108	1.65				11,245		11,245		11,245			70		0003
EUR/L 34230138.00 USD-S29200000.00EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		34,230,138	0.85				(121,547)		(121,547)		(121,547)			52,236		0003
EUR/L 3986561.89 USD-S3350099.87EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		3,986,562	0.84				42,509		42,509		42,509			7,228		0003
EUR/L 11128.15 USD-S9505.01EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		11,128	0.85				(41)		(41)		(41)			11		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		21,377	0.89				(1,326)		(1,326)		(1,326)			120		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028		3,865,800	0.88				(247,307)		(247,307)		(247,307)			31,035		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027		2,631,105	0.95				(365,194)		(365,194)		(365,194)			19,549		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027		788,663	0.95				(107,713)		(107,713)		(107,713)			5,030		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027		831,894	0.96				(123,330)		(123,330)		(123,330)			5,212		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				(161,181)		(161,181)		(161,181)			6,863		0003
EUR/L 586600.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332 .	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		586,600	0.85				(20,992)		(20,992)		(20,992)			4,910		0003
EUR/L 425638.60 USD-S376871.44EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026		425,639	0.89				(22,459)		(22,459)		(22,459)			1,789		0003
EUR/L 364640.40 USD-S317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027		364,640	0.87				(17,202)		(17,202)		(17,202)			2,382		0003
GBP/L 344405.13 USD-S269550.86GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025		344,405	0.78				(18,094)		(18,094)		(18,094)			361		0003
GBP/L 1127110.42 USD-S880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		1,127,110	0.78				(47,398)		(47,398)		(47,398)			7,363		0003
GBP/L 300392.80 USD-S231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030		300,393	0.77				(4,273)		(4,273)		(4,273)			3,261		0003
GBP/L 236553.63 USD-S181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032		236,554	0.77				(359)		(359)		(359)			3,064		0003
GBP/L 73369.11 USD-S56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033		73,369	0.76				245		245		245			1,019		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 540191.89 USD-S427720.04GBP	Project Conrad Henderson Park 720049401	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025		540,192	0.79				(35,061)		(35,061)		(35,061)			824		0003
EUR/S 57959.78 USD-L52337.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026		57,960	0.9				3,884		3,884		3,884			165		0003
EUR/S 676061.35 USD-L599000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025		676,061	0.89				27,788		27,788		27,788			685		0003
GBP/S 37285620.41 USD-L28073878.90GBP	Project Conrad Henderson Park 720049401	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2024	11/03/2025		37,285,620	0.75				471,737		471,737		471,737			56,899		0003
EUR/L 515096.28 USD-S449218.40EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		515,096	0.87				(28,334)		(28,334)		(28,334)			4,071		0003
EUR/L 102706.64 USD-S93420.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		102,707	0.91				(7,074)		(7,074)		(7,074)			108		0003
GBP/L 918457.53 USD-S679839.61GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2025	10/15/2025		918,458	0.74				4,197		4,197		4,197			931		0003
GBP/L 784242.84 USD-S578757.06GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025		784,243	0.74				5,920		5,920		5,920			795		0003
GBP/L 13525814.24 USD-S10025538.00GBP	GreyKite UK MLI-50433655	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/26/2025		13,525,814	0.74				42,600		42,600		42,600			26,725		0003
EUR/L 6315.53 USD-S5394.35EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		6,316	0.85				(23)		(23)		(23)			6		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		688,992	0.87				(16,033)		(16,033)		(16,033)			698		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/13/2023	07/15/2026		577,700	0.87				(16,920)		(16,920)		(16,920)			2,566		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	04/12/2028		586,205	0.85				(19,888)		(19,888)		(19,888)			4,666		0003
EUR/L 1691880.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	01/02/2024	10/20/2025		1,691,880	0.89				(71,251)		(71,251)		(71,251)			1,980		0003
EUR/L 1759500.00 USD-S1500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,759,500	0.85				(63,161)		(63,161)		(63,161)			14,714		0003
EUR/S 1126360.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,126,360	0.89				84,586		84,586		84,586			9,419		0003
EUR/L 3516795.00 USD-S3000000.00EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		3,516,795	0.85				(12,488)		(12,488)		(12,488)			5,367		0003
EUR/L 48564.91 USD-S40811.43EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		48,565	0.84				518		518		518			88		0003
EUR/L 783482.39 USD-S665000.00EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		783,482	0.85				2,080		2,080		2,080			794		0003
EUR/S 452147.15 USD-L388000.00EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/17/2025	10/15/2025		452,147	0.86				3,769		3,769		3,769			458		0003
EUR/L 234794.01 USD-S199393.91EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		234,794	0.85				49		49		49			426		0003
EUR/L 257611.09 USD-S216483.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		257,611	0.84				2,747		2,747		2,747			467		0003
EUR/L 259581.23 USD-S221718.95EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		259,581	0.85				(948)		(948)		(948)			263		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027		807,310	0.87				(30,346)		(30,346)		(30,346)			4,590		0003
EUR/L 1759800.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028		1,759,800	0.85				(62,977)		(62,977)		(62,977)			14,731		0003
EUR/L 495999.19 USD-S443000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/15/2026		495,999	0.89				(27,191)		(27,191)		(27,191)			1,343		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 288151.72 USD-S250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2027		288,152	0.87				(13,191)		(13,191)		(13,191)			2,058		0003
EUR/L 2787375.00 USD-S2500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/12/2024	05/15/2026		2,787,375	0.9				(181,298)		(181,298)		(181,298)			10,991		0003
GBP/L 28309388.14 USD-S20632911.39GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025		28,309,388	0.73				563,169		563,169		563,169			19,602		0003
EUR/S 737722.70 USD-L627117.92EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		737,723	0.85				(833)		(833)		(833)			748		0003
EUR/L 94411.30 USD-S79158.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		94,411	0.84				1,065		1,065		1,065			218		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		3,820,825	0.65				413,280		413,280		413,280			65,388		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		12,567,966	0.58				1,426,230		1,426,230		1,426,230			297,412		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		4,448,503	0.63				485,264		485,264		485,264			88,197		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026		724,612	0.97				(105,726)		(105,726)		(105,726)			3,285		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026		1,404,810	0.96				(186,316)		(186,316)		(186,316)			3,803		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026		1,570,474	0.96				(208,684)		(208,684)		(208,684)			6,975		0003
EUR/S 798450.00 USD-L750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027		798,450	0.94				96,077		96,077		96,077			4,540		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		1,853,600	0.94				(222,702)		(222,702)		(222,702)			8,233		0003
EUR/S 4148100.40 USD-L3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028		4,148,100	0.85				118,949		118,949		118,949			32,002		0003
EUR/S 1479411.20 USD-L1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/22/2024	09/21/2026		1,479,411	0.89				83,462		83,462		83,462			7,305		0003
EUR/S 2564302.50 USD-L2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,564,303	0.88				146,165		146,165		146,165			18,379		0003
EUR/L 833211.58 USD-S705913.49EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/07/2025	10/15/2025		833,212	0.85				3,734		3,734		3,734			845		0003
EUR/L 294542.25 USD-S250000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		294,542	0.85				782		782		782			299		0003
EUR/L 364054.22 USD-S309000.00EUR	CLO Reinv6m DARPK 1A BRR XS2303850502	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		364,054	0.85				967		967		967			369		0003
EUR/L 1016595.00 USD-S865947.87EUR	CML EQT Poland 7410017	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2025	11/20/2025		1,016,595	0.85				(3,041)		(3,041)		(3,041)			1,900		0003
EUR/L 2889486.45 USD-S2447810.81EUR	AP Pistachio LP	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	12/30/2025		2,889,486	0.85				803		803		803			7,214		0003
EUR/L 624582290.65 USD-S527164860.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	10/20/2025		624,582,291	0.84				4,941,851		4,941,851		4,941,851			731,015		0003
EUR/L 417340.13 USD-S350711.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		417,340	0.84				4,450		4,450		4,450			757		0003
EUR/L 1806673.49 USD-S1530993.60EUR	CML EQT Poland 7410017	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025		1,806,673	0.85				3,960		3,960		3,960			3,377		0003
EUR/L 388800.07 USD-S332090.05EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		388,800	0.85				(1,419)		(1,419)		(1,419)			394		0003
EUR/L 5609668.80 USD-S4800000.00EUR	AVOCA 30A B1 XS2791003440	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025		5,609,669	0.86				(30,528)		(30,528)		(30,528)			5,686		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/L 198119.21 USD-S302146.41AUD	CML Project Bunk AUD 50224268	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	01/05/2026		198,119	1.53				(1,959)		(1,959)		(1,959)			511		0003
NZD/L 1218306.22 USD-S2104886.53NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	01/05/2026		1,218,306	1.73				(6,202)		(6,202)		(6,202)			3,140		0003
GBP/S 63480847.50 USD-L47250000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	10/02/2025		63,480,848	0.74				56,993		56,993		56,993			23,494		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		9,631,579	0.88				(577,499)		(577,499)		(577,499)			78,668		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	08/10/2026		492,705	0.89				(29,404)		(29,404)		(29,404)			2,285		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	09/14/2023	07/15/2026		1,665,480	0.9				(116,424)		(116,424)		(116,424)			7,397		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027		1,311,225	0.95				(178,785)		(178,785)		(178,785)			7,455		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027		725,921	0.95				(99,653)		(99,653)		(99,653)			4,851		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026		1,361,069	0.96				(200,995)		(200,995)		(200,995)			7,480		0003
EUR/L 59602.54 USD-S53340.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		59,603	0.89				(3,079)		(3,079)		(3,079)			62		0003
EUR/L 6414.84 USD-S5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		6,415	0.85				(233)		(233)		(233)			62		0003
GBP/L 576671.93 USD-S455262.88GBP	Project Conrad Henderson Park 720049401	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025		576,672	0.79				(35,624)		(35,624)		(35,624)			880		0003
EUR/S 1032969.50 USD-L912678.48EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	08/22/2024	10/28/2025		1,032,970	0.88				40,366		40,366		40,366			1,431		0003
EUR/S 18768.47 USD-L16525.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	08/22/2024	01/26/2026		18,768	0.88				759		759		759			53		0003
EUR/S 12826.51 USD-L11265.16EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	08/22/2024	04/27/2026		12,827	0.88				541		541		541			49		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		18,568,699	0.6				1,980,405		1,980,405		1,980,405			439,416		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		3,190,619	0.68				275,795		275,795		275,795			44,303		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		5,004,706	0.61				533,733		533,733		533,733			111,124		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026		1,370,292	0.96				(188,778)		(188,778)		(188,778)			6,766		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026		1,746,653	0.96				(239,018)		(239,018)		(239,018)			8,911		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,608,330	0.96				(387,139)		(387,139)		(387,139)			18,695		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025		1,299,094	0.96				(168,579)		(168,579)		(168,579)			1,520		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028		832,425	0.9				71,955		71,955		71,955			6,444		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026		558,350	0.9				35,753		35,753		35,753			2,488		0003
GBP/S 17101382.86 USD-L13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	11/14/2024	07/20/2026		17,101,383	0.79				1,036,984		1,036,984		1,036,984			76,611		0003
AUD/L 284693.14 USD-S437393.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		284,693	1.54				(4,642)		(4,642)		(4,642)			75		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 19374433.49 USD-S14112821.00GBP	Project Nexus	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025		19,374,433	0.73				396,141		396,141		396,141			13,415		0003
EUR/L 294542.25 USD-S250000.00EUR	CLO ReInv6m CORDA 7A DRR XS2305372323	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2025	10/15/2025		294,542	0.85				782		782		782			299		0003
AUD/S 5923859.20 USD-L9100995.96AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2025	10/07/2025		5,923,859	1.54				97,065		97,065		97,065			4,102		0003
GBP/L 8607336.58 USD-S6379888.00GBP	GreyKite UK MLI-50433655	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/26/2025		8,607,337	0.74				27,109		27,109		27,109			17,007		0003
EUR/L 266481.40 USD-S226323.85EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		266,481	0.85				542		542		542			270		0003
EUR/L 51131.67 USD-S43426.36EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		51,132	0.85				104		104		104			52		0003
AUD/L 92499.71 USD-S142378.43AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2025	10/01/2025		92,500	1.54				(1,683)		(1,683)		(1,683)			24		0003
SEK/S 326810.99 USD-L2968226.10SEK	EQT Exeter Logistics Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2025	11/30/2027		326,811	9.08				(1,644)		(1,644)		(1,644)			2,406		0003
GBP/L 379878711.04 USD-S279460256.92GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/15/2025	12/19/2025		379,878,711	0.74				4,068,139		4,068,139		4,068,139			889,229		0003
EUR/L 7012086.00 USD-S6000000.00EUR	CLO AVOCA 30A B2 XS2791003796	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025		7,012,086	0.86				(38,159)		(38,159)		(38,159)			7,107		0003
GBP/L 7807025.84 USD-S5826300.00GBP	RMBS SGSHR 2025-1A C XS3032970900	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	12/30/2025		7,807,026	0.75				(27,661)		(27,661)		(27,661)			19,491		0003
GBP/L 63486517.50 USD-S47250000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025		63,486,518	0.74				(51,058)		(51,058)		(51,058)			158,499		0003
GBP/L 1074733.36 USD-S800000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	12/19/2025		1,074,733	0.74				(1,085)		(1,085)		(1,085)			2,516		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		21,310	0.89				(1,255)		(1,255)		(1,255)			92		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	03/16/2026		576,200	0.87				(15,416)		(15,416)		(15,416)			1,949		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		1,908,481	0.87				(44,894)		(44,894)		(44,894)			2,643		0003
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		2,022,066	0.87				(54,616)		(54,616)		(54,616)			7,651		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		40,485	0.86				(1,170)		(1,170)		(1,170)			184		0003
EUR/S 2632560.00 USD-L2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		2,632,560	0.91				187,538		187,538		187,538			2,668		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO ReInv6m OZLME 1A BRRE XS2309360563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026		727,300	0.96				(97,885)		(97,885)		(97,885)			2,014		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027		524,200	0.95				(71,791)		(71,791)		(71,791)			2,981		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026		517,885	0.97				(75,277)		(75,277)		(75,277)			2,359		0003
EUR/L 586500.00 USD-S500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		586,500	0.85				(21,054)		(21,054)		(21,054)			4,905		0003
EUR/L 156258.01 USD-S134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		156,258	0.86				(6,500)		(6,500)		(6,500)			1,286		0003
GBP/L 1769265.34 USD-S1385485.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		1,769,265	0.78				(91,494)		(91,494)		(91,494)			7,437		0003
GBP/L 316432.42 USD-S246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		316,432	0.78				(10,638)		(10,638)		(10,638)			2,604		0003
GBP/L 306400.15 USD-S235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		306,400	0.77				(2,218)		(2,218)		(2,218)			3,662		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 738985.00 USD-S650000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/22/2024	05/17/2027		738,985	0.88				(40,897)		(40,897)		(40,897)			4,714		0003
EUR/L 1121875.00 USD-S1000000.00EUR	CLO ReInv6m CONTE 6A DR XS2315799077	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/09/2024	01/15/2026		1,121,875	0.89				(59,142)		(59,142)		(59,142)			3,037		0003
EUR/S 22632.51 USD-L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026		22,633	0.9				1,505		1,505		1,505			103		0003
EUR/S 774076.50 USD-L690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027		774,077	0.89				54,348		54,348		54,348			5,173		0003
EUR/S 2400313.75 USD-L2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		2,400,314	0.9				126,024		126,024		126,024			2,433		0003
EUR/L 82014.75 USD-S70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		82,015	0.86				(4,221)		(4,221)		(4,221)			790		0003
GBP/S 157457.04 USD-L122888.51GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		157,457	0.78				7,587		7,587		7,587			662		0003
GBP/S 153406.64 USD-L120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		153,407	0.78				5,863		5,863		5,863			1,263		0003
EUR/S 716439.47 USD-L657525.21EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		716,439	0.92				63,769		63,769		63,769			2,711		0003
EUR/S 563180.00 USD-L500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		563,180	0.89				42,293		42,293		42,293			4,710		0003
EUR/L 337279.45 USD-S318542.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	01/26/2026		337,279	0.94				(39,123)		(39,123)		(39,123)			959		0003
EUR/S 467451.70 USD-L397367.92EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		467,452	0.85				(528)		(528)		(528)			474		0003
GBP/L 30793.05 USD-S24096.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025		30,793	0.78				(1,612)		(1,612)		(1,612)			71		0003
GBP/L 84331.11 USD-S65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		84,331	0.78				(2,240)		(2,240)		(2,240)			916		0003
EUR/S 2334278.95 USD-L2050000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	01/15/2026		2,334,279	0.88				86,805		86,805		86,805			6,319		0003
SEK/L 105576.35 USD-S1018231.15SEK	EQT Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027		105,576	9.64				(5,607)		(5,607)		(5,607)			777		0003
EUR/S 27635.62 USD-L25018.67EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		27,636	0.91				2,111		2,111		2,111			116		0003
EUR/L 15427.74 USD-S12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031		15,428	0.83				(599)		(599)		(599)			184		0003
GBP/S 154478.86 USD-L120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		154,479	0.78				4,103		4,103		4,103			1,677		0003
GBP/S 202591.75 USD-L158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		202,592	0.78				3,429		3,429		3,429			2,624		0003
EUR/L 101110.02 USD-S91510.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		101,110	0.91				(6,971)		(6,971)		(6,971)			275		0003
EUR/S 23970.12 USD-L22112.66EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026		23,970	0.92				2,159		2,159		2,159			68		0003
EUR/S 2407969.41 USD-L2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		2,407,969	0.91				211,721		211,721		211,721			10,915		0003
EUR/S 9358.22 USD-L8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026		9,358	0.91				823		823		823			42		0003
EUR/S 1165164.87 USD-L1094394.64EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2025	04/27/2026		1,165,165	0.94				133,426		133,426		133,426			4,408		0003
GBP/L 130777.46 USD-S102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		130,777	0.78				(4,998)		(4,998)		(4,998)			1,076		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 55312.94 USD-L47020.02EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		55,313	0.85				(62)		(62)		(62)			56		0003
GBP/L 26918793.28 USD-S19999623.53GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	12/15/2025		26,918,793	0.74				23,408		23,408		23,408			61,417		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		2,663,822	0.7				160,246		160,246		160,246			25,653		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		2,822,319	0.69				212,997		212,997		212,997			33,727		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		18,522,592	0.6				1,961,697		1,961,697		1,961,697			438,325		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		4,199,925	0.63				479,765		479,765		479,765			77,770		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		4,779,153	0.62				527,737		527,737		527,737			100,583		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		4,922,117	0.61				543,194		543,194		543,194			106,483		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		8,525,851	0.61				886,241		886,241		886,241			198,700		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		5,116,047	0.61				544,369		544,369		544,369			116,441		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026		521,395	0.96				(71,597)		(71,597)		(71,597)			2,316		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026		516,950	0.97				(75,949)		(75,949)		(75,949)			2,304		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026		793,425	0.95				96,390		96,390		96,390			3,524		0003
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	10/31/2022	10/26/2026		1,326,250	0.94				161,181		161,181		161,181			6,863		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025		693,404	0.9				41,669		41,669		41,669			1,257		0003
GBP/L 45412.15 USD-S35536.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	03/15/2024	12/16/2025		45,412	0.78				(2,377)		(2,377)		(2,377)			104		0003
EUR/S 1135700.00 USD-L1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026		1,135,700	0.88				56,639		56,639		56,639			5,794		0003
EUR/S 2849225.00 USD-L2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027		2,849,225	0.88				162,406		162,406		162,406			20,421		0003
GBP/L 52480.13 USD-S40958.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		52,480	0.78				(2,529)		(2,529)		(2,529)			221		0003
GBP/S 379220.57 USD-L298622.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025		379,221	0.79				22,375		22,375		22,375			397		0003
AUD/L 172465.44 USD-S264970.31AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		172,465	1.54				(2,812)		(2,812)		(2,812)			45		0003
GBP/L 41292813.84 USD-S30098360.66GBP	CML Canary Wharf 7410029	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/01/2025	10/10/2025		41,292,814	0.73				817,173		817,173		817,173			34,174		0003
GBP/L 71198111.17 USD-S51891772.15GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025		71,198,111	0.73				1,416,371		1,416,371		1,416,371			49,299		0003
EUR/L 610291.54 USD-S518000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/10/2025	10/15/2025		610,292	0.85				1,620		1,620		1,620			619		0003
EUR/S 5501680.79 USD-L4676828.54EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		5,501,681	0.85				(6,216)		(6,216)		(6,216)			5,576		0003
AUD/L 5245363.50 USD-S7985390.56AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2025	10/15/2025		5,245,364	1.52				(38,146)		(38,146)		(38,146)			5,317		0003

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AUD/S 3416609.82 USD-L5200667.66AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLDOEJDB5FWOLXP3B76	07/14/2025	10/07/2025		3,416,610	1.52				23,984		23,984		23,984			2,366		0003
EUR/S 3600345.00 USD-L2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		3,600,345	0.83				25,155		25,155		25,155			30,211		0003
EUR/S 3944871.58 USD-L3350099.87EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		3,944,872	0.85				(819)		(819)		(819)			7,153		0003
EUR/L 11000861.82 USD-S9384279.00EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		11,000,862	0.85				(39,063)		(39,063)		(39,063)			16,788		0003
EUR/L 63797.39 USD-S54183.41EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		63,797	0.85				130		130		130			65		0003
NZD/L 262924.46 USD-S447510.43NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2025	10/01/2025		262,924	1.7				3,593		3,593		3,593			69		0003
AUD/S 1591276.81 USD-L2408160.49AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		1,591,277	1.51				2,075		2,075		2,075			1,613		0003
EUR/L 9459.39 USD-S8079.65EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		9,459	0.85				(35)		(35)		(35)			10		0003
AUD/L 1722465.23 USD-S2631541.11AUD	CML Project Bunk AUD 50224268	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/26/2025	01/05/2026		1,722,465	1.53				(20,116)		(20,116)		(20,116)			4,440		0003
GBP/L 62942672.25 USD-S46929591.64GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	12/30/2025		62,942,672	0.75				(164,046)		(164,046)		(164,046)			157,141		0003
AUD/S 1720458.42 USD-L2631541.11AUD	CML Project Bunk AUD 50224268	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/26/2025	10/01/2025		1,720,458	1.53				20,301		20,301		20,301			450		0003
GBP/S 51441636.10 USD-L37777066.66GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		51,441,636	0.73				(639,242)		(639,242)		(639,242)			117,367		0003
GBP/L 5535738.35 USD-S4032370.00GBP	Project Nexus	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025		5,535,738	0.73				113,187		113,187		113,187			3,833		0003
EUR/L 813619.42 USD-S691635.64EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		813,619	0.85				919		919		919			825		0003
GBP/S 11385526.75 USD-L8488490.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/28/2025	07/20/2026		11,385,527	0.75				11,187		11,187		11,187			51,005		0003
EUR/L 20654.53 USD-S17357.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		20,655	0.84				220		220		220			37		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		2,385,881	0.71				123,423		123,423		123,423			19,637		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		2,919,990	0.69				236,813		236,813		236,813			37,826		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		3,394,181	0.67				309,104		309,104		309,104			50,092		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		3,650,296	0.66				380,666		380,666		380,666			59,752		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		6,580,542	0.61				682,780		682,780		682,780			153,363		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Relnv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026		1,043,500	0.96				(142,504)		(142,504)		(142,504)			4,635		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO Relnv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027		2,347,497	0.96				(348,425)		(348,425)		(348,425)			16,825		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026		2,204,567	0.94				(554,849)		(554,849)		(554,849)			12,006		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO Relnv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026		516,470	0.97				(76,595)		(76,595)		(76,595)			2,341		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Relnv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/18/2022	10/26/2026		2,624,250	0.95				(349,544)		(349,544)		(349,544)			13,581		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3717834.06 USD-S3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028		3,717,834	0.95				(516,138)		(516,138)		(516,138)			28,683		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026		2,515,600	0.94				(302,238)		(302,238)		(302,238)			11,173		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025		649,938	0.96				(84,901)		(84,901)		(84,901)			1,178		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	09/28/2026		794,190	0.87				(28,518)		(28,518)		(28,518)			3,960		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028		2,449,123	0.85				68,899		68,899		68,899			19,725		0003
GBP/L 70773470.35 USD-S51582278.48GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025		70,773,470	0.73				1,407,923		1,407,923		1,407,923			49,005		0003
EUR/L 177915.53 USD-S151104.46EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		177,916	0.85				362		362		362			180		0003
GBP/L 627952.42 USD-S463092.54GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2025	10/15/2025		627,952	0.74				5,177		5,177		5,177			636		0003
EUR/S 658140.00 USD-L600000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025		658,140	0.91				46,885		46,885		46,885			667		0003
EUR/S 290250.00 USD-L250000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027		290,250	0.86				11,233		11,233		11,233			2,073		0003
EUR/S 1691250.00 USD-L1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		1,691,250	0.89				125,399		125,399		125,399			14,157		0003
EUR/L 9396728.80 USD-S8000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	10/20/2025		9,396,729	0.85				(6,636)		(6,636)		(6,636)			10,998		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	10/15/2025		1,432,990	0.91				(93,392)		(93,392)		(93,392)			1,452		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		21,248	0.89				(1,151)		(1,151)		(1,151)			53		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028		4,713,738	0.88				(282,229)		(282,229)		(282,229)			38,501		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026		1,701,750	0.88				(68,758)		(68,758)		(68,758)			4,838		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025		2,755,968	0.87				(64,130)		(64,130)		(64,130)			2,793		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/30/2026		2,302,680	0.87				(58,902)		(58,902)		(58,902)			6,656		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026		576,700	0.87				(16,450)		(16,450)		(16,450)			2,274		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026		2,317,680	0.86				(69,199)		(69,199)		(69,199)			11,917		0003
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025		145,260	0.87				(3,417)		(3,417)		(3,417)			201		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026		104,768	0.87				(2,634)		(2,634)		(2,634)			298		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026		2,543,456	0.86				(73,525)		(73,525)		(73,525)			11,529		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027		2,848,200	0.95				(397,636)		(397,636)		(397,636)			21,162		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 3871200.00 USD-S3750000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	09/29/2022	10/15/2026		3,871,200	0.97				(585,764)		(585,764)		(585,764)			19,750		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027		1,971,934	0.96				(292,134)		(292,134)		(292,134)			11,260		0003
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,340,170	0.97				(208,523)		(208,523)		(208,523)			7,652		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO Reinv6m ICGE 2021-1A B2E XS2369927301	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026		1,037,600	0.96				(150,080)		(150,080)		(150,080)			5,037		0003
GBP/L 1665665.00 USD-S1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,665,665	0.79				(74,874)		(74,874)		(74,874)			12,649		0003
EUR/S 1889989.10 USD-L1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026		1,889,989	0.88				100,972		100,972		100,972			9,642		0003
EUR/S 1965827.50 USD-L1750000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026		1,965,828	0.89				117,495		117,495		117,495			8,731		0003
GBP/L 122765510.83 USD-S94172773.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026		122,765,511	0.77				(3,671,595)		(3,671,595)		(3,671,595)			549,963		0003
GBP/L 64808572.50 USD-S47250000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		64,808,573	0.73				1,270,732		1,270,732		1,270,732			23,986		0003
AUD/L 60130818.99 USD-S91384223.39AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/01/2025	10/07/2025		60,130,819	1.52				(326,024)		(326,024)		(326,024)			41,636		0003
EUR/L 359341.55 USD-S305000.00EUR	CLO ACLO 4A D XS1796988118	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		359,342	0.85				954		954		954			364		0003
EUR/L 721039.43 USD-S612000.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		721,039	0.85				1,914		1,914		1,914			731		0003
EUR/L 652705.63 USD-S554000.00EUR	CLO Reinv6m PENTA 2018-5A DR XS2289568219	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		652,706	0.85				1,733		1,733		1,733			662		0003
EUR/L 175453.32 USD-S149167.98EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/11/2025	10/15/2025		175,453	0.85				175		175		175			178		0003
AUD/L 2414506.63 USD-S3694827.00AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2025	10/07/2025		2,414,507	1.53				(29,871)		(29,871)		(29,871)			1,672		0003
EUR/L 64565888.62 USD-S54554578.01EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/15/2025	12/16/2025		64,565,889	0.84				236,280		236,280		236,280			148,276		0003
AUD/L 2010190.71 USD-S3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		2,010,191	1.51				(1,653)		(1,653)		(1,653)			5,442		0003
EUR/L 553212.53 USD-S468685.56EUR	Project Waystone EUR TL 50266480	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025		553,213	0.85				112		112		112			1,381		0003
EUR/L 108561.94 USD-S92778.31EUR	Saint James Albany Paris- 50229626	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	10/15/2025		108,562	0.85				(456)		(456)		(456)			110		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		21,430	0.89				(1,383)		(1,383)		(1,383)			142		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025		32,485,349	0.8				(2,638,430)		(2,638,430)		(2,638,430)			49,573		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026		73,378	0.87				(1,982)		(1,982)		(1,982)			278		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO Reinv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026		1,684,164	0.87				(63,363)		(63,363)		(63,363)			8,592		0003
GBP/L 1907250.00 USD-S1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028		1,907,250	0.79				(85,733)		(85,733)		(85,733)			14,484		0003
EUR/L 3975825.00 USD-S3500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/15/2027		3,975,825	0.88				(209,751)		(209,751)		(209,751)			22,606		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 212716.66 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025		212,717	0.79				(12,404)		(12,404)		(12,404)			386		0003
GBP/L 296405.26 USD-S229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		296,405	0.78				(7,216)		(7,216)		(7,216)			2,854		0003
EUR/L 281700.00 USD-S250000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026		281,700	0.89				(16,341)		(16,341)		(16,341)			1,445		0003
EUR/S 505124.55 USD-L450000.00EUR	CLO Reinv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/11/2024	10/15/2026		505,125	0.89				31,209		31,209		31,209			2,577		0003
GBP/L 619267.87 USD-S487514.76GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025		619,268	0.79				(36,405)		(36,405)		(36,405)			945		0003
EUR/S 25047.28 USD-L22130.49EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025		25,047	0.88				979		979		979			35		0003
EUR/S 2276758.55 USD-L2004718.28EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026		2,276,759	0.88				92,098		92,098		92,098			6,473		0003
EUR/L 27475080.89 USD-S23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		27,475,081	0.85				(1,172,718)		(1,172,718)		(1,172,718)			283,366		0003
EUR/L 5345885.03 USD-S4662176.80EUR	Four Seasons Rome-7410014 Cpn	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		5,345,885	0.87				(294,062)		(294,062)		(294,062)			42,251		0003
GBP/S 71829.04 USD-L56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		71,829	0.78				927		927		927			997		0003
EUR/L 99857.15 USD-S89953.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		99,857	0.9				(6,831)		(6,831)		(6,831)			368		0003
EUR/L 101464.14 USD-S90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		101,464	0.89				(6,755)		(6,755)		(6,755)			518		0003
EUR/L 101897.21 USD-S90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		101,897	0.89				(6,643)		(6,643)		(6,643)			579		0003
EUR/L 102183.02 USD-S90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		102,183	0.89				(6,540)		(6,540)		(6,540)			635		0003
EUR/S 16774.66 USD-L15395.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026		16,775	0.92				1,493		1,493		1,493			63		0003
EUR/S 563750.00 USD-L500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028		563,750	0.89				41,800		41,800		41,800			4,719		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/01/2022	03/20/2026		2,312,800	0.86				(368,539)		(368,539)		(368,539)			7,915		0003
GBP/L 99962.58 USD-S78016.53GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		99,963	0.78				(4,817)		(4,817)		(4,817)			420		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO Reinv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027		2,652,590	0.87				(99,627)		(99,627)		(99,627)			15,066		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO Reinv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	07/28/2023	01/15/2027		2,657,236	0.87				(95,269)		(95,269)		(95,269)			15,109		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/30/2023	01/02/2029		10,453,004	0.94				(1,460,884)		(1,460,884)		(1,460,884)			94,371		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	10/15/2026		522,150	0.96				(72,333)		(72,333)		(72,333)			2,664		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,683,590	0.97				(414,527)		(414,527)		(414,527)			15,467		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026		1,035,000	0.97				(150,759)		(150,759)		(150,759)			4,597		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027		783,090	0.89				(59,348)		(59,348)		(59,348)			5,646		0003
GBP/L 138609.54 USD-S108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025		138,610	0.78				(7,482)		(7,482)		(7,482)			212		0003
EUR/L 572700.00 USD-S500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		572,700	0.87				(23,768)		(23,768)		(23,768)			2,945		0003
GBP/L 87984.91 USD-S69570.34GBP	Project Conrad Henderson Park 720049401	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025		87,985	0.79				(5,582)		(5,582)		(5,582)			134		0003
EUR/L 42379.36 USD-S37875.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025		42,379	0.89				(2,205)		(2,205)		(2,205)			74		0003
GBP/L 101467.45 USD-S79401.71GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025		101,467	0.78				(5,311)		(5,311)		(5,311)			233		0003
EUR/L 284701.75 USD-S250000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027		284,702	0.88				(14,350)		(14,350)		(14,350)			1,629		0003
EUR/L 3226540.00 USD-S2900000.00EUR	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	07/15/2026		3,226,540	0.9				(225,823)		(225,823)		(225,823)			14,330		0003
EUR/S 827888.28 USD-L748314.60EUR	Portman Square 2023-1 A XS2651000585	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025		827,888	0.9				52,151		52,151		52,151			1,147		0003
EUR/L 825834.68 USD-S750000.00EUR	CLO ReInv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	01/15/2026		825,835	0.91				(59,928)		(59,928)		(59,928)			2,236		0003
EUR/L 1446835.00 USD-S1300000.00EUR	CLO ReInv6m NEUBE 2021-2A C XS2374582224	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026		1,446,835	0.9				(106,464)		(106,464)		(106,464)			7,381		0003
EUR/S 7075.49 USD-L6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026		7,075	0.88				305		305		305			32		0003
EUR/S 595150.00 USD-L500000.00EUR	CLO ANCHE 1A D1E XS1846664131	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/12/2028		595,150	0.84				11,672		11,672		11,672			4,737		0003
EUR/L 556291.25 USD-S471301.06EUR	CML Macbeth 50198969	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/07/2025	10/15/2025		556,291	0.85				2,493		2,493		2,493			564		0003
GBP/L 150521.13 USD-S111375.36GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2025	10/15/2025		150,521	0.74				742		742		742			153		0003
EUR/L 1175062.90 USD-S998888.87EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		1,175,063	0.85				1,328		1,328		1,328			1,191		0003
EUR/L 42594.15 USD-S36175.40EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		42,594	0.85				87		87		87			43		0003
EUR/L 7429.68 USD-S6345.99EUR	CML Macbeth 50198969 FX	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	10/15/2025		7,430	0.85				(27)		(27)		(27)			8		0003
EUR/L 1718100.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026		1,718,100	0.87				(71,305)		(71,305)		(71,305)			8,834		0003
EUR/L 741065.03 USD-S665000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	04/08/2024	10/15/2025		741,065	0.9				(40,337)		(40,337)		(40,337)			751		0003
GBP/S 13435100.00 USD-L10000000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	10/02/2025		13,435,100	0.74				12,062		12,062		12,062			4,972		0003
EUR/S 727150.40 USD-L641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027		727,150	0.88				41,421		41,421		41,421			4,555		0003
EUR/L 6251708.58 USD-S5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,251,709	0.85				(264,434)		(264,434)		(264,434)			64,477		0003
EUR/L 23177618.66 USD-S20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	10/25/2024	03/30/2028		23,177,619	0.87				(1,274,933)		(1,274,933)		(1,274,933)			183,185		0003
EUR/L 46573.87 USD-S39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		46,574	0.85				(2,083)		(2,083)		(2,083)			506		0003

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GBP/S 152479.44 USD-L119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		152,479	0.78				5,001		5,001		5,001			1,468		0003
EUR/L 100491.51 USD-S90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		100,492	0.9				(6,787)		(6,787)		(6,787)			447		0003
EUR/L 102587.90 USD-S90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		102,588	0.88				(6,061)		(6,061)		(6,061)			687		0003
EUR/L 103023.23 USD-S90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		103,023	0.88				(5,912)		(5,912)		(5,912)			736		0003
EUR/S 31334.50 USD-L29059.17EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025		31,335	0.93				2,840		2,840		2,840			43		0003
SEK/L 200434.71 USD-S1949994.95SEK	EQT Nordics Sweden-7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	11/30/2027		200,435	9.73				(12,368)		(12,368)		(12,368)			1,475		0003
EUR/L 7245822.20 USD-S6200000.00EUR	CLO AVOCA 30A C XS2791003952	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2025	10/15/2025		7,245,822	0.86				(39,431)		(39,431)		(39,431)			7,344		0003
EUR/L 457129.57 USD-S388000.00EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/10/2025	10/15/2025		457,130	0.85				1,214		1,214		1,214			463		0003
EUR/S 79479.41 USD-L67793.68EUR	Coupon Hedge CLO JAJO	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2025	10/15/2025		79,479	0.85				181		181		181			81		0003
EUR/L 2570294.17 USD-S2192588.00EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		2,570,294	0.85				(9,127)		(9,127)		(9,127)			3,922		0003
EUR/L 34137.91 USD-S28993.48EUR	CML Macbeth 50198969 FX	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2025	10/15/2025		34,138	0.85				69		69		69			35		0003
EUR/L 67289.43 USD-S56418.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		67,289	0.84				759		759		759			156		0003
GBP/L 43633385.63 USD-S32532730.12GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/26/2025	12/30/2025		43,633,386	0.75				(113,721)		(113,721)		(113,721)			108,934		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		575,520	0.87				(14,426)		(14,426)		(14,426)			1,558		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026		1,237,368	0.87				(31,016)		(31,016)		(31,016)			3,350		0003
EUR/S 1673115.00 USD-L1500000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544 ...	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/11/2024	10/20/2025		1,673,115	0.9				90,016		90,016		90,016			1,958		0003
EUR/S 1689540.00 USD-L1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028		1,689,540	0.89				126,878		126,878		126,878			14,129		0003
EUR/S 48057.03 USD-L40811.43EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		48,057	0.85				(10)		(10)		(10)			87		0003
EUR/S 237407.14 USD-L199393.91EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		237,407	0.84				(2,662)		(2,662)		(2,662)			430		0003
EUR/L 1173000.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028		1,173,000	0.85				(42,107)		(42,107)		(42,107)			9,809		0003
EUR/S 742422.63 USD-L665000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025		742,423	0.9				38,980		38,980		38,980			753		0003
GBP/L 13716100.00 USD-S10000000.00GBP	81 Newgate 7200538 ...	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		13,716,100	0.73				268,938		268,938		268,938			5,076		0003
GBP/L 27678690.35 USD-S20161849.00GBP	Project Nexus	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025		27,678,690	0.73				565,935		565,935		565,935			19,165		0003
GBP/L 13436300.00 USD-S10000000.00GBP	81 Newgate 7200538 ...	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025		13,436,300	0.74				(10,806)		(10,806)		(10,806)			33,545		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027		740,419	0.87				(28,853)		(28,853)		(28,853)			4,639		0003
GBP/L 9258367.50 USD-S6750000.00GBP	81 Newgate 7200538 ...	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/30/2025	10/02/2025		9,258,368	0.73				181,533		181,533		181,533			3,427		0003
AUD/L 7638057.29 USD-S11607989.80AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/01/2025	10/07/2025		7,638,057	1.52				(41,413)		(41,413)		(41,413)			5,289		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/S 433991.40 USD-L660609.54AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/14/2025	10/07/2025		433,991	1.52				3,046		3,046		3,046			301		0003
GBP/L 1458218.57 USD-S1067267.73GBP	20 Dering St- 7410042	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/16/2025	12/19/2025		1,458,219	0.73				22,986		22,986		22,986			3,413		0003
AUD/S 1591276.81 USD-L2408160.49AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		1,591,277	1.51				2,075		2,075		2,075			1,613		0003
GBP/L 1105996.00 USD-S825393.00GBP	RMBS SGSHR 2025-1A C	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	12/30/2025		1,105,996	0.75				(3,919)		(3,919)		(3,919)			2,761		0003
EUR/S 1785075.00 USD-L1500000.00EUR	CLO STNPK 1A C	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2025	04/21/2028		1,785,075	0.84				35,785		35,785		35,785			14,278		0003
GBP/S 32152111.93 USD-L23611466.66GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/12/2025	12/15/2025		32,152,112	0.73				(399,540)		(399,540)		(399,540)			73,357		0003
NZD/L 1086315.74 USD-S1798702.76NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		1,086,316	1.66				43,970		43,970		43,970			284		0003
NZD/L 624631.55 USD-S1034254.09NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		624,632	1.66				25,283		25,283		25,283			163		0003
EUR/L 416057.69 USD-S340414.10EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		416,058	0.82				4,651		4,651		4,651			3,093		0003
EUR/L 559630.28 USD-S475000.00EUR	CLO ReInv6m CORDA 22A D XS2402577261	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2025	10/15/2025		559,630	0.85				1,486		1,486		1,486			567		0003
AUD/L 26226816.66 USD-S39926951.54AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2025	10/15/2025		26,226,817	1.52				(190,731)		(190,731)		(190,731)			26,583		0003
GBP/L 4566665.23 USD-S3368088.00GBP	Placefirst UK SFR Loan April 2022	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2025	12/15/2025		4,566,665	0.74				37,279		37,279		37,279			10,419		0003
EUR/L 12459289.50 USD-S10500000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	10/20/2025		12,459,290	0.84				117,373		117,373		117,373			14,582		0003
EUR/L 2671065.52 USD-S2243379.00EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		2,671,066	0.84				29,949		29,949		29,949			4,843		0003
AUD/S 10039651.82 USD-L15190092.79AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		10,039,652	1.51				10,828		10,828		10,828			10,176		0003
EUR/L 614680.60 USD-S520761.74EUR	Project Waystone EUR TL 50266480	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025		614,681	0.85				125		125		125			1,535		0003
GBP/L 8939045.26 USD-S6671114.00GBP	RMBS SGSHR 2025-1A C	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2025	12/30/2025		8,939,045	0.75				(31,672)		(31,672)		(31,672)			22,317		0003
GBP/L 46284717.21 USD-S34509543.37GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/26/2025	12/30/2025		46,284,717	0.75				(120,631)		(120,631)		(120,631)			115,553		0003
GBP/L 268683.34 USD-S200000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	12/19/2025		268,683	0.74				(271)		(271)		(271)			629		0003
EUR/L 14682388.75 USD-S12500000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	10/20/2025		14,682,389	0.85				(10,369)		(10,369)		(10,369)			17,184		0003
GBP/L 29377036.05 USD-S21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2025	12/30/2025		29,377,036	0.74				(26,514)		(26,514)		(26,514)			73,342		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO ReInv6m ARBR 9A C	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026		12,484,000	0.8				598,904		598,904		598,904			49,225		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO ReInv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027		24,788,000	0.81				778,325		778,325		778,325			140,941		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2029		1,331,911	0.7				80,123		80,123		80,123			12,827		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2034		1,697,091	0.67				154,552		154,552		154,552			25,046		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036		1,825,148	0.66				190,333		190,333		190,333			29,876		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037		1,910,413	0.65				206,640		206,640		206,640			32,694		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1814080.00 USD-S1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	01/15/2027		1,814,080	0.88				(99,173)		(99,173)		(99,173)			10,315		0003
EUR/L 2602334.50 USD-S2237797.32EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		2,602,335	0.86				(58,579)		(58,579)		(58,579)			11,396		0003
EUR/L 359274.80 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		359,275	0.88				(17,498)		(17,498)		(17,498)			1,573		0003
EUR/L 358204.95 USD-S323435.62EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		358,205	0.9				(25,879)		(25,879)		(25,879)			1,569		0003
GBP/L 18781306.95 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/13/2024	02/17/2026		18,781,307	0.79				(1,262,459)		(1,262,459)		(1,262,459)			58,158		0003
GBP/L 26816517.28 USD-S21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/17/2026		26,816,517	0.79				(1,627,462)		(1,627,462)		(1,627,462)			83,040		0003
EUR/L 756621.17 USD-S680873.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	10/16/2025		756,621	0.9				(43,485)		(43,485)		(43,485)			792		0003
EUR/L 244140.59 USD-S212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2027		244,141	0.87				(11,518)		(11,518)		(11,518)			1,595		0003
GBP/L 317116.15 USD-S248154.12GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025		317,116	0.78				(16,599)		(16,599)		(16,599)			728		0003
GBP/L 886204.35 USD-S683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/17/2030		886,204	0.77				(12,605)		(12,605)		(12,605)			9,622		0003
GBP/L 745359.47 USD-S570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2032		745,359	0.77				(1,131)		(1,131)		(1,131)			9,655		0003
GBP/L 677452.00 USD-S517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2033		677,452	0.76				2,265		2,265		2,265			9,407		0003
EUR/L 525250.50 USD-S472018.18EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		525,251	0.9				(36,487)		(36,487)		(36,487)			2,300		0003
EUR/L 1100522.82 USD-S967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		1,100,523	0.88				(61,730)		(61,730)		(61,730)			7,366		0003
EUR/L 336050.20 USD-S299289.84EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		336,050	0.89				(20,128)		(20,128)		(20,128)			1,472		0003
EUR/L 353635.41 USD-S315242.08EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		353,635	0.89				(24,773)		(24,773)		(24,773)			2,349		0003
EUR/L 3347100.00 USD-S3000000.00EUR	CLO ReInv6m ALBAC 2A C XS2314652277	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/12/2024	02/12/2026		3,347,100	0.9				(200,714)		(200,714)		(200,714)			10,178		0003
EUR/S 66581.70 USD-L58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027		66,582	0.87				3,375		3,375		3,375			446		0003
EUR/S 19208.23 USD-L17389.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026		19,208	0.91				1,468		1,468		1,468			81		0003
GBP/S 902704.51 USD-L705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027		902,705	0.78				38,935		38,935		38,935			5,897		0003
GBP/S 868068.71 USD-L679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029		868,069	0.78				28,473		28,473		28,473			8,360		0003
EUR/L 491154.94 USD-S444524.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		491,155	0.91				(33,861)		(33,861)		(33,861)			1,336		0003
EUR/L 708652.30 USD-S639543.26EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		708,652	0.9				(61,347)		(61,347)		(61,347)			5,269		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO ReInv6m PRVD 5A B2 XS2303834993	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		5,586,885	0.81				262,884		262,884		262,884			17,300		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026		3,724,590	0.81				175,256		175,256		175,256			11,534		0003
EUR/L 20108800.00 USD-S16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026		20,108,800	0.8				959,884		959,884		959,884			102,589		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026		10,411,800	0.81				363,982		363,982		363,982			53,118		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048		2,323,177	0.6				247,773		247,773		247,773			54,976		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032		365,327	0.69				29,628		29,628		29,628			4,732		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048		1,572,410	0.58				178,439		178,439		178,439			37,210		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046		640,081	0.61				68,107		68,107		68,107			14,568		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028		5,629,000	0.89				(405,419)		(405,419)		(405,419)			43,402		0003
EUR/L 650583.63 USD-S559449.33EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026		650,584	0.86				(14,645)		(14,645)		(14,645)			2,849		0003
EUR/L 89551.23 USD-S80858.90EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026		89,551	0.9				(6,470)		(6,470)		(6,470)			392		0003
EUR/L 100113.26 USD-S90978.02EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		100,113	0.91				(7,906)		(7,906)		(7,906)			438		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		20,737	0.91				(1,569)		(1,569)		(1,569)			91		0003
EUR/L 190093.20 USD-S169703.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		190,093	0.89				(11,182)		(11,182)		(11,182)			700		0003
EUR/L 88238.26 USD-S78675.28EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		88,238	0.89				(5,391)		(5,391)		(5,391)			386		0003
EUR/S 6131041.86 USD-L5486390.93EUR	Eqt France - 7200569	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		6,131,042	0.89				398,183		398,183		398,183			26,850		0003
SEK/S 118026.87 USD-L1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026		118,027	9.9				7,421		7,421		7,421			399		0003
EUR/L 113332.42 USD-S99526.15EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		113,332	0.88				(5,111)		(5,111)		(5,111)			496		0003
SEK/S 25517.57 USD-L251493.47SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026		25,518	9.86				1,550		1,550		1,550			101		0003
GBP/S 22776138.86 USD-L17620066.81GBP	Ares UK Industrial Platform - 7200418 ..	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/04/2024	02/17/2026		22,776,139	0.77				910,816		910,816		910,816			70,529		0003
EUR/L 98322.91 USD-S89433.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWI0LXP3B76	11/07/2024	10/16/2025		98,323	0.91				(6,772)		(6,772)		(6,772)			103		0003
EUR/L 109547.11 USD-S96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWI0LXP3B76	11/07/2024	04/16/2027		109,547	0.89				(7,012)		(7,012)		(7,012)			680		0003
GBP/L 11182208.32 USD-S8150000.00GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E570DZWZ7FF32TWEFA76	07/01/2025	10/07/2025		11,182,208	0.73				222,452		222,452		222,452			7,743		0003
GBP/L 2275732.40 USD-S1683000.00GBP	Project Waterfall - Funding	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025		2,275,732	0.74				12,404		12,404		12,404			2,307		0003
GBP/L 734766.03 USD-S543871.69GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/11/2025	10/15/2025		734,766	0.74				3,358		3,358		3,358			745		0003
GBP/L 2281190.90 USD-S1700000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2025	10/23/2025		2,281,191	0.75				(5,106)		(5,106)		(5,106)			2,863		0003
EUR/L 218483.14 USD-S185144.85EUR	CML EQT Poland 7410017	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2025	11/20/2025		218,483	0.85				479		479		479			408		0003
GBP/L 8991809.79 USD-S6704226.98GBP	Project Lavington - 7410033	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/26/2025	12/30/2025		8,991,810	0.75				(23,435)		(23,435)		(23,435)			22,449		0003
GBP/S 1205032.50 USD-L900000.00GBP	SCP II Investments LLC TL GBP	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/02/2025	10/23/2025		1,205,033	0.75				5,360		5,360		5,360			1,512		0003
AUD/L 2010190.71 USD-S3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		2,010,191	1.51				(1,653)		(1,653)		(1,653)			5,442		0003
AUD/S 2007930.43 USD-L3038018.65AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		2,007,930	1.51				2,166		2,166		2,166			2,035		0003
EUR/L 12701456.57 USD-S10797161.24EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		12,701,457	0.85				14,350		14,350		14,350			12,874		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 16824815.85 USD-S12500188.23GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/18/2025	12/15/2025		16,824,816	0.74				14,631		14,631		14,631			38,387		0003
AUD/L 1136496.43 USD-S1724267.49AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2025	10/01/2025		1,136,496	1.52				(4,103)		(4,103)		(4,103)			297		0003
EUR/S 6051000.00 USD-L5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		6,051,000	0.83				42,277		42,277		42,277			50,775		0003
GBP/L 6085609.21 USD-S4489700.33GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2025	08/26/2026		6,085,609	0.74				59,742		59,742		59,742			28,932		0003
EUR/L 8643959.86 USD-S7243847.32EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		8,643,960	0.84				5,410		5,410		5,410			41,095		0003
EUR/L 357864.41 USD-S302789.41EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		357,864	0.85				(2,478)		(2,478)		(2,478)			1,567		0003
EUR/L 550122.86 USD-S461472.28EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/22/2025	07/07/2026		550,123	0.84				936		936		936			2,409		0003
EUR/L 31265981.14 USD-S26276362.64EUR	Hamburg Dutch BtL RML March 2021 - 50085004	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2025	12/19/2025		31,265,981	0.84				276,152		276,152		276,152			73,188		0003
EUR/L 15882529.95 USD-S13321627.00EUR	Irish RPL EPF	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	12/19/2025		15,882,530	0.84				171,263		171,263		171,263			37,178		0003
EUR/L 14831703.94 USD-S12463794.81EUR	Coupon Hedge CLO FMAN	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2025	11/17/2025		14,831,704	0.84				158,153		158,153		158,153			26,893		0003
AUD/L 10050953.25 USD-S15190092.79AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	01/15/2026		10,050,953	1.51				(8,263)		(8,263)		(8,263)			27,210		0003
EUR/L 238865.69 USD-S199531.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		238,866	0.84				1,408		1,408		1,408			1,046		0003
NZD/L 2842714.54 USD-S4911401.96NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	01/05/2026		2,842,715	1.73				(14,470)		(14,470)		(14,470)			7,327		0003
EUR/L 2349182.20 USD-S2000000.00EUR	Behrens Finance No.1 - RML - 50189789	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2025	10/20/2025		2,349,182	0.85				(1,659)		(1,659)		(1,659)			2,750		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026		6,254,000	0.8				270,095		270,095		270,095			32,074		0003
EUR/L 2501205.00 USD-S2050000.00EUR	CLO ReInv6m RFTE 2021-2A D XS2405874756	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027		2,501,205	0.82				41,145		41,145		41,145			14,371		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO ReInv6m NEUBE 2022-3A C XS2440262736	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027		4,960,800	0.81				142,380		142,380		142,380			31,078		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027		6,209,000	0.81				155,164		155,164		155,164			43,904		0003
EUR/L 22614094.07 USD-S20345563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		22,614,094	0.9				(1,548,849)		(1,548,849)		(1,548,849)			99,033		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032		1,459,995	0.69				118,406		118,406		118,406			18,913		0003
AUD/L 664284.00 USD-S1020584.40AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		664,284	1.54				(10,831)		(10,831)		(10,831)			174		0003
EUR/L 722882.98 USD-S591455.38EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/09/2025	12/16/2027		722,883	0.82				8,081		8,081		8,081			5,374		0003
EUR/S 5065313.40 USD-L4200000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2025	01/19/2027		5,065,313	0.83				(31,179)		(31,179)		(31,179)			28,922		0003
EUR/L 524219.97 USD-S429233.23EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		524,220	0.82				5,472		5,472		5,472			3,897		0003
EUR/S 1482495.00 USD-L1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2025	07/24/2028		1,482,495	0.83				10,358		10,358		10,358			12,440		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/S 601322.65 USD-L500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/18/2025	04/21/2027		601,323	0.83				(220)		(220)		(220)			3,751		0003
AUD/L 215832.66 USD-S332216.35AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2025	10/01/2025		215,833	1.54				(3,928)		(3,928)		(3,928)			56		0003
EUR/L 77916300.00 USD-S66000000.00EUR	Bridgepoint NAV Euro Bridge Loan	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2025	12/29/2025		77,916,300	0.85				32,842		32,842		32,842			193,452		0003
EUR/S 969170.35 USD-L812589.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		969,170	0.84				(10,928)		(10,928)		(10,928)			2,240		0003
AUD/L 462278.17 USD-S705008.29AUD	CML Project Bunk AUD 50224268	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2025	01/05/2026		462,278	1.53				(4,572)		(4,572)		(4,572)			1,192		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026		9,896,000	0.81				314,456		314,456		314,456			52,697		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027		12,378,000	0.81				313,299		313,299		313,299			80,857		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027		12,275,500	0.81				270,188		270,188		270,188			70,824		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040		2,142,877	0.64				230,341		230,341		230,341			41,104		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041		2,224,252	0.63				242,632		242,632		242,632			44,099		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		4,262,925	0.61				443,120		443,120		443,120			99,350		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027		1,562,790	0.96				(228,015)		(228,015)		(228,015)			9,696		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027		563,500	0.89				(38,753)		(38,753)		(38,753)			4,108		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		53,575	0.89				(3,457)		(3,457)		(3,457)			354		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026		2,823,727	0.89				(148,054)		(148,054)		(148,054)			12,650		0003
GBP/S 2842897.72 USD-L2237797.32GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		2,842,898	0.79				157,933		157,933		157,933			12,450		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		319,991	0.87				(10,954)		(10,954)		(10,954)			1,401		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		402,304	0.9				(29,331)		(29,331)		(29,331)			1,762		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO ReInv6m CORDA 5A CR XS1640928799	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027		560,450	0.89				(38,628)		(38,628)		(38,628)			3,496		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028		7,885,845	0.85				216,136		216,136		216,136			63,712		0003
EUR/L 759754.65 USD-S678261.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026		759,755	0.89				(44,692)		(44,692)		(44,692)			2,798		0003
GBP/L 876154.83 USD-S679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029		876,155	0.78				(21,330)		(21,330)		(21,330)			8,438		0003
GBP/L 820253.50 USD-S629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031		820,254	0.77				(5,938)		(5,938)		(5,938)			9,802		0003
EUR/L 878801.92 USD-S783560.18EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		878,802	0.89				(53,695)		(53,695)		(53,695)			3,849		0003
EUR/L 304283.96 USD-S271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		304,284	0.89				(19,506)		(19,506)		(19,506)			1,354		0003
EUR/L 489338.66 USD-S431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		489,339	0.88				(29,298)		(29,298)		(29,298)			3,275		0003
EUR/S 92158.11 USD-L82071.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		92,158	0.89				4,774		4,774		4,774			251		0003
EUR/S 82407.68 USD-L72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026		82,408	0.89				4,444		4,444		4,444			367		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 23093680.00 USD-S20320000.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		23,093,680	0.88				(1,088,675)		(1,088,675)		(1,088,675)			101,134		0003
EUR/L 34766428.00 USD-S30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028		34,766,428	0.87				(1,912,400)		(1,912,400)		(1,912,400)			274,777		0003
GBP/S 638817.25 USD-L498569.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026		638,817	0.78				30,781		30,781		30,781			2,685		0003
GBP/S 731158.34 USD-L570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032		731,158	0.78				12,377		12,377		12,377			9,471		0003
EUR/L 480110.23 USD-S436702.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025		480,110	0.91				(33,066)		(33,066)		(33,066)			503		0003
EUR/L 1362977.09 USD-S1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		1,362,977	0.88				(76,733)		(76,733)		(76,733)			10,127		0003
EUR/L 214843.34 USD-S199194.61EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		214,843	0.93				(22,213)		(22,213)		(22,213)			941		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239 ...	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026		6,284,500	0.8				299,213		299,213		299,213			32,272		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036		456,698	0.66				47,626		47,626		47,626			7,476		0003
EUR/L 414020.00 USD-S400000.00EUR	Eqt France - 7200569	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		414,020	0.97				(60,168)		(60,168)		(60,168)			1,813		0003
EUR/L 1895798.47 USD-S1831600.86EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,895,798	0.97				(275,511)		(275,511)		(275,511)			8,302		0003
EUR/L 946727.61 USD-S863121.36EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		946,728	0.91				(77,982)		(77,982)		(77,982)			4,146		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026		100,576	0.9				(7,333)		(7,333)		(7,333)			440		0003
EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		103,010	0.89				(5,394)		(5,394)		(5,394)			451		0003
EUR/L 17873.26 USD-S15885.79EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		17,873	0.89				(1,032)		(1,032)		(1,032)			78		0003
EUR/L 219700.49 USD-S195890.05EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		219,700	0.89				(13,424)		(13,424)		(13,424)			962		0003
EUR/L 3306396.00 USD-S2977393.97EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026		3,306,396	0.9				(229,554)		(229,554)		(229,554)			14,480		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027		1,107,298	0.71				46,259		46,259		46,259			7,233		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028		1,192,940	0.71				61,711		61,711		61,711			9,818		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043		2,389,576	0.62				263,869		263,869		263,869			50,292		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045		2,502,353	0.61				266,866		266,866		266,866			55,562		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,284,349	0.6				990,202		990,202		990,202			219,708		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		9,261,296	0.6				980,849		980,849		980,849			219,162		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027		2,477,160	0.97				(382,640)		(382,640)		(382,640)			14,277		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027		1,237,080	0.97				(192,483)		(192,483)		(192,483)			7,064		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	D1	Currency	JPMorgan Chase & Co ... 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026		8,280,750	0.91				(570,548)		(570,548)		(570,548)			23,937		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		31,872	0.89				(1,726)		(1,726)		(1,726)			80		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028		1,436,063	0.87				(79,259)		(79,259)		(79,259)			11,861		0003
GBP/L 4256586.56 USD-S3452485.44GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		4,256,587	0.81				(369,459)		(369,459)		(369,459)			18,641		0003
EUR/S 2750150.00 USD-L2500000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026		2,750,150	0.91				219,471		219,471		219,471			12,320		0003
EUR/L 400453.03 USD-S363912.07EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026		400,453	0.91				(31,625)		(31,625)		(31,625)			1,754		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026		82,948	0.91				(6,275)		(6,275)		(6,275)			363		0003
EUR/L 356286.03 USD-S316667.73EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		356,286	0.89				(20,573)		(20,573)		(20,573)			1,560		0003
EUR/L 755977.80 USD-S677551.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026		755,978	0.9				(44,260)		(44,260)		(44,260)			2,056		0003
EUR/S 2958244.96 USD-L2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		2,958,245	0.9				192,970		192,970		192,970			12,955		0003
EUR/L 3007628.48 USD-S2647909.92EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		3,007,628	0.88				(173,033)		(173,033)		(173,033)			19,975		0003
EUR/L 77867.19 USD-S69892.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		77,867	0.9				(5,028)		(5,028)		(5,028)			287		0003
EUR/L 121371.04 USD-S106668.87EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		121,371	0.88				(6,772)		(6,772)		(6,772)			806		0003
EUR/L 132841.45 USD-S119140.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		132,841	0.9				(8,464)		(8,464)		(8,464)			489		0003
EUR/L 132785.37 USD-S118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		132,785	0.89				(8,512)		(8,512)		(8,512)			591		0003
EUR/L 121762.95 USD-S107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		121,763	0.88				(7,346)		(7,346)		(7,346)			756		0003
SEK/S 18369512.38 USD-L181426489.00SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026		18,369,512	9.88				1,157,052		1,157,052		1,157,052			72,433		0003
EUR/L 210384.14 USD-S187307.82EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		210,384	0.89				(11,488)		(11,488)		(11,488)			716		0003
EUR/L 122788.73 USD-S111131.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026		122,789	0.91				(8,465)		(8,465)		(8,465)			334		0003
EUR/L 118339.62 USD-S106602.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		118,340	0.9				(8,096)		(8,096)		(8,096)			436		0003
EUR/L 108051.38 USD-S96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		108,051	0.89				(7,044)		(7,044)		(7,044)			614		0003
EUR/S 5564925.32 USD-L5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		5,564,925	0.92				497,863		497,863		497,863			24,370		0003
EUR/S 18337600.00 USD-L16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2025	10/15/2026		18,337,600	0.87				779,924		779,924		779,924			93,553		0003
EUR/L 1054564.60 USD-S936433.51EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		1,054,565	0.89				(59,863)		(59,863)		(59,863)			4,618		0003
EUR/L 147992.54 USD-S127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028		147,993	0.86				(6,156)		(6,156)		(6,156)			1,218		0003
GBP/L 26404600.00 USD-S21200000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	02/17/2026		26,404,600	0.8				(2,094,920)		(2,094,920)		(2,094,920)			81,765		0003
EUR/L 386581.72 USD-S347403.00EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		386,582	0.9				(26,854)		(26,854)		(26,854)			1,693		0003
EUR/L 20468386.15 USD-S18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		20,468,386	0.88				(1,177,574)		(1,177,574)		(1,177,574)			135,941		0003
EUR/L 316736.31 USD-S285476.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		316,736	0.9				(20,433)		(20,433)		(20,433)			861		0003
EUR/L 485484.18 USD-S426675.50EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027		485,484	0.88				(27,087)		(27,087)		(27,087)			3,224		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 423678.58 USD-S376636.66EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		423,679	0.89				(28,495)		(28,495)		(28,495)			2,814		0003
EUR/S 74501.44 USD-L65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026		74,501	0.88				4,035		4,035		4,035			381		0003
EUR/L 28959059.78 USD-S24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/02/2024	12/31/2029		28,959,060	0.85				(1,189,284)		(1,189,284)		(1,189,284)			298,671		0003
EUR/L 6577066.76 USD-S5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		6,577,067	0.85				(278,196)		(278,196)		(278,196)			67,833		0003
GBP/S 233184.81 USD-L181763.83GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025		233,185	0.78				11,249		11,249		11,249			536		0003
EUR/L 476363.12 USD-S427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		476,363	0.9				(32,173)		(32,173)		(32,173)			2,119		0003
EUR/L 505884.02 USD-S447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027		505,884	0.89				(32,380)		(32,380)		(32,380)			3,141		0003
GBP/L 28276122.61 USD-S21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025		28,276,123	0.77				(1,127,208)		(1,127,208)		(1,127,208)			7,399		0003
EUR/L 826599.00 USD-S744348.49EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026		826,599	0.9				(57,388)		(57,388)		(57,388)			3,620		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033		399,186	0.68				34,505		34,505		34,505			5,543		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034		424,655	0.67				38,673		38,673		38,673			6,267		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038		503,099	0.64				56,074		56,074		56,074			8,970		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042		577,760	0.62				63,572		63,572		63,572			11,813		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047		1,066,691	0.61				110,880		110,880		110,880			24,860		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045		626,151	0.61				66,777		66,777		66,777			13,903		0003
GBP/S 378921.96 USD-L303672.03GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		378,922	0.8				28,101		28,101		28,101			1,659		0003
EUR/L 92241.43 USD-S80778.90EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		92,241	0.88				(3,763)		(3,763)		(3,763)			404		0003
EUR/L 14856.75 USD-S13010.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		14,857	0.88				(606)		(606)		(606)			65		0003
EUR/L 189308.60 USD-S170356.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	10/16/2025		189,309	0.9				(10,880)		(10,880)		(10,880)			198		0003
EUR/L 36020.49 USD-S31985.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		36,020	0.89				(2,045)		(2,045)		(2,045)			158		0003
SEK/L 173159.89 USD-S1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025		173,160	10.05				(12,790)		(12,790)		(12,790)			398		0003
SEK/L 116620.71 USD-S1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026		116,621	10.02				(8,827)		(8,827)		(8,827)			394		0003
SEK/S 673271.10 USD-L7014676.90SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026		673,271	10.42				81,704		81,704		81,704			2,655		0003
EUR/S 5121639.00 USD-L4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		5,121,639	0.9				334,092		334,092		334,092			22,429		0003
EUR/L 6233637.37 USD-S5486390.93EUR	Eqt France - 7200569	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		6,233,637	0.88				(356,711)		(356,711)		(356,711)			41,401		0003
EUR/L 105919.64 USD-S94159.16EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		105,920	0.89				(7,124)		(7,124)		(7,124)			703		0003
EUR/L 842520.15 USD-S755894.63EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		842,520	0.9				(57,052)		(57,052)		(57,052)			3,690		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 69309.16 USD-S61162.34EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		69,309	0.88				(4,151)		(4,151)		(4,151)			461		0003
EUR/L 134843.74 USD-S121338.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		134,844	0.9				(8,466)		(8,466)		(8,466)			367		0003
EUR/L 122334.67 USD-S107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027		122,335	0.88				(7,325)		(7,325)		(7,325)			819		0003
EUR/L 5773420.00 USD-S5080000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026		5,773,420	0.88				(272,169)		(272,169)		(272,169)			25,283		0003
EUR/L 214016.65 USD-S189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		214,017	0.88				(11,729)		(11,729)		(11,729)			1,051		0003
EUR/L 104799.17 USD-S93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		104,799	0.89				(6,977)		(6,977)		(6,977)			535		0003
EUR/L 5714574.87 USD-S5094452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		5,714,575	0.89				(424,055)		(424,055)		(424,055)			42,486		0003
EUR/L 235153.42 USD-S218698.99EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		235,153	0.93				(25,115)		(25,115)		(25,115)			1,030		0003
GBP/L 120416.89 USD-S89100.28GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2025	10/15/2025		120,417	0.74				593		593		593			122		0003
EUR/L 494408.05 USD-S420282.78EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2025	10/15/2025		494,408	0.85				559		559		559			501		0003
EUR/L 12881422.58 USD-S11025000.00EUR	SCP II Investments LLC TL EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2025	10/23/2025		12,881,423	0.86				(80,101)		(80,101)		(80,101)			16,168		0003
GBP/L 627394.28 USD-S463005.65GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/14/2025	10/15/2025		627,394	0.74				4,736		4,736		4,736			636		0003
AUD/S 1649249.05 USD-L2539211.42AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2025	10/15/2025		1,649,249	1.54				30,813		30,813		30,813			1,672		0003
EUR/L 94411.30 USD-S79158.00EUR	Coupon Hedge CLO MJSD	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/16/2025	12/17/2025		94,411	0.84				1,065		1,065		1,065			218		0003
GBP/S 9068692.50 USD-L6750000.00GBP	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	B1	Currency	81 Newgate 7200538	09/29/2025	10/02/2025		9,068,693	0.74				8,142		8,142		8,142			3,356		0003
GBP/L 32272702.48 USD-S23521518.99GBP	Shinfield Studios 7410041 CML	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2025	10/07/2025		32,272,702	0.73				642,013		642,013		642,013			22,346		0003
AUD/S 6593257.30 USD-L10036071.36AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/14/2025	10/07/2025		6,593,257	1.52				46,283		46,283		46,283			4,565		0003
GBP/L 3278406.23 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2025	11/17/2025		3,278,406	0.74				31,318		31,318		31,318			5,944		0003
AUD/S 11431662.48 USD-L17562793.19AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/14/2025	10/07/2025		11,431,662	1.54				187,313		187,313		187,313			7,916		0003
AUD/L 11476986.66 USD-S17562793.00AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2025	10/07/2025		11,476,987	1.53				(141,989)		(141,989)		(141,989)			7,947		0003
GBP/L 94969677.49 USD-S69865064.03GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/15/2025	12/19/2025		94,969,677	0.74				1,017,035		1,017,035		1,017,035			222,307		0003
EUR/L 156383324.37 USD-S131791215.37EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2025	10/20/2025		156,383,324	0.84				1,473,214		1,473,214		1,473,214			183,032		0003
EUR/L 298516.02 USD-S249359.32EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2025	07/07/2026		298,516	0.84				1,759		1,759		1,759			1,307		0003
AUD/S 4014403.01 USD-L6140262.64AUD	CML Project Bunk AUD 50224268	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/26/2025	10/01/2025		4,014,403	1.53				47,369		47,369		47,369			1,050		0003
GBP/S 29374893.18 USD-L21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2025	10/01/2025		29,374,893	0.74				28,438		28,438		28,438			7,687		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027		6,317,500	0.79				283,286		283,286		283,286			40,398		0003
EUR/L 5214720.00 USD-S4200000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027		5,214,720	0.81				171,567		171,567		171,567			29,775		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 14349200.00 USD-S11600000.00EUR	CLO ReInv6m HNLY 3A CR XS2414936448	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/01/2021	06/15/2027		14,349,200	0.81				354,674		354,674		354,674			93,734		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		7,434,480	0.81				208,647		208,647		208,647			46,330		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2030		1,376,273	0.7				92,953		92,953		92,953			14,942		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2033		1,595,309	0.68				137,897		137,897		137,897			22,152		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035		1,747,757	0.67				166,438		166,438		166,438			27,234		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038		2,010,586	0.64				224,095		224,095		224,095			35,847		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047		3,290,271	0.61				341,390		341,390		341,390			76,682		0003
EUR/L 7583193.88 USD-S7326403.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		7,583,194	0.97				(1,102,042)		(1,102,042)		(1,102,042)			33,209		0003
EUR/L 3786910.44 USD-S3452485.44EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026		3,786,910	0.91				(311,930)		(311,930)		(311,930)			16,584		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO ReInv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028		2,258,680	0.89				(158,996)		(158,996)		(158,996)			18,037		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025		53,119	0.89				(2,876)		(2,876)		(2,876)			133		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		31,966	0.89				(1,883)		(1,883)		(1,883)			138		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		32,065	0.89				(1,989)		(1,989)		(1,989)			179		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		238,676	0.89				(12,379)		(12,379)		(12,379)			1,045		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026		412,040	0.89				(21,577)		(21,577)		(21,577)			1,804		0003
EUR/L 1437292.50 USD-S1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/02/2024	07/24/2028		1,437,293	0.85				(51,501)		(51,501)		(51,501)			12,061		0003
EUR/L 71493.03 USD-S63543.15EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		71,493	0.89				(4,128)		(4,128)		(4,128)			313		0003
EUR/L 53941.04 USD-S47942.90EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		53,941	0.89				(3,115)		(3,115)		(3,115)			236		0003
EUR/L 267267.18 USD-S236645.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	03/14/2024	06/15/2026		267,267	0.89				(14,103)		(14,103)		(14,103)			1,124		0003
EUR/L 64578.68 USD-S57579.85EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		64,579	0.89				(3,946)		(3,946)		(3,946)			283		0003
EUR/L 11422522.73 USD-S10119621.47EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		11,422,523	0.89				(620,601)		(620,601)		(620,601)			50,022		0003
EUR/L 12030513.90 USD-S10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		12,030,514	0.88				(692,132)		(692,132)		(692,132)			79,901		0003
EUR/S 24524167.46 USD-L21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026		24,524,167	0.89				1,592,732		1,592,732		1,592,732			107,398		0003
EUR/L 3370080.63 USD-S3023578.53EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026		3,370,081	0.9				(228,209)		(228,209)		(228,209)			14,759		0003
EUR/L 471777.17 USD-S421869.95EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		471,777	0.89				(30,280)		(30,280)		(30,280)			2,066		0003
EUR/L 539988.24 USD-S485906.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026		539,988	0.9				(33,903)		(33,903)		(33,903)			1,469		0003
EUR/L 531981.12 USD-S477113.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026		531,981	0.9				(33,895)		(33,895)		(33,895)			1,959		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 20646406.92 USD-S15049180.33GBP	CML Canary Wharf 7410029	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/01/2025	10/10/2025		20,646,407	0.73				408,587		408,587		408,587			17,087		0003
AUD/L 5245363.50 USD-S7985390.56AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2025	10/15/2025		5,245,364	1.52				(38,146)		(38,146)		(38,146)			5,317		0003
GBP/L 502361.95 USD-S370474.04GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2025	10/15/2025		502,362	0.74				4,142		4,142		4,142			509		0003
EUR/L 38958150.00 USD-S33000000.00EUR	Bridgepoint NAV Euro Bridge Loan	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2025	12/29/2025		38,958,150	0.85				16,421		16,421		16,421			96,726		0003
GBP/L 2917575.50 USD-S2144100.00GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2025	12/17/2025		2,917,576	0.73				34,225		34,225		34,225			6,744		0003
GBP/L 845761.80 USD-S631183.00GBP	RMBS SGSHR 2025-1A D XS3032971114	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2025	12/30/2025		845,762	0.75				(2,997)		(2,997)		(2,997)			2,112		0003
GBP/L 8003593.00 USD-S5967419.84GBP	The Whiteley 7410036	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	09/26/2025	12/30/2025		8,003,593	0.75				(20,860)		(20,860)		(20,860)			19,982		0003
GBP/L 9069502.50 USD-S6750000.00GBP	81 Newgate 7200538	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/29/2025	12/30/2025		9,069,503	0.74				(7,294)		(7,294)		(7,294)			22,643		0003
EUR/L 487051.79 USD-S430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027		487,052	0.88				(29,384)		(29,384)		(29,384)			3,024		0003
EUR/S 88382.18 USD-L78969.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025		88,382	0.89				4,416		4,416		4,416			93		0003
EUR/S 70818.26 USD-L62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027		70,818	0.88				3,827		3,827		3,827			403		0003
EUR/S 68342.75 USD-L59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027		68,343	0.88				3,507		3,507		3,507			424		0003
EUR/L 65444.41 USD-S57810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		65,444	0.88				(3,354)		(3,354)		(3,354)			287		0003
EUR/L 844704.90 USD-S754942.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025		844,705	0.89				(45,558)		(45,558)		(45,558)			1,952		0003
EUR/L 17465.20 USD-S14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030		17,465	0.85				(781)		(781)		(781)			190		0003
GBP/S 873772.63 USD-L683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030		873,773	0.78				23,210		23,210		23,210			9,487		0003
GBP/S 1108295.22 USD-L863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034		1,108,295	0.78				10,171		10,171		10,171			16,357		0003
EUR/L 2038510.31 USD-S1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		2,038,510	0.88				(116,988)		(116,988)		(116,988)			14,562		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027		277,074	0.71				11,575		11,575		11,575			1,810		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029		333,277	0.7				20,049		20,049		20,049			3,210		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031		353,107	0.69				26,649		26,649		26,649			4,220		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048		2,317,408	0.6				245,433		245,433		245,433			54,840		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039		525,463	0.63				60,025		60,025		60,025			9,730		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044		615,818	0.61				67,960		67,960		67,960			13,322		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026		1,734,786	10.1				(146,540)		(146,540)		(146,540)			6,840		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026		224,334	10.05				17,645		17,645		17,645			885		0003
GBP/L 2768518.52 USD-S2016658.00GBP	Project Nexus	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2025	10/07/2025		2,768,519	0.73				56,607		56,607		56,607			1,917		0003
AUD/S 752472.31 USD-L1156044.94AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/14/2025	10/07/2025		752,472	1.54				12,330		12,330		12,330			521		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 122938.02 USD-S104720.09EUR	CML EQT Poland 7410017	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2025	11/20/2025		122,938	0.85				(368)		(368)		(368)			230		0003
GBP/L 1229618.74 USD-S911412.00GBP	GreyKite UK MLI-50433655	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/26/2025		1,229,619	0.74				3,873		3,873		3,873			2,430		0003
AUD/L 755455.75 USD-S1156045.00AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2025	10/07/2025		755,456	1.53				(9,346)		(9,346)		(9,346)			523		0003
EUR/L 61468.06 USD-S52076.17EUR	Project Waystone EUR TL 50266480	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2025	12/30/2025		61,468	0.85				13		13		13			153		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026		54,334	10.15				4,829		4,829		4,829			214		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026		59,669	0.89				(3,095)		(3,095)		(3,095)			261		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026		79,998	0.87				(2,738)		(2,738)		(2,738)			350		0003
EUR/L 29932.65 USD-S26236.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		29,933	0.88				(1,248)		(1,248)		(1,248)			131		0003
EUR/L 13485.26 USD-S11985.73EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		13,485	0.89				(779)		(779)		(779)			59		0003
EUR/L 189148.38 USD-S169525.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	01/16/2026		189,148	0.9				(11,074)		(11,074)		(11,074)			514		0003
EUR/L 263641.15 USD-S234108.38EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		263,641	0.89				(14,966)		(14,966)		(14,966)			1,155		0003
EUR/L 2855630.69 USD-S2529905.37EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026		2,855,631	0.89				(155,150)		(155,150)		(155,150)			12,506		0003
EUR/L 96645.43 USD-S86850.75EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		96,645	0.9				(6,714)		(6,714)		(6,714)			423		0003
EUR/L 79184.08 USD-S71369.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026		79,184	0.9				(5,108)		(5,108)		(5,108)			215		0003
EUR/L 276006.85 USD-S245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		276,007	0.89				(17,563)		(17,563)		(17,563)			1,410		0003
EUR/L 275130.71 USD-S241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027		275,131	0.88				(15,432)		(15,432)		(15,432)			1,841		0003
EUR/L 88408.85 USD-S78810.52EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027		88,409	0.89				(6,193)		(6,193)		(6,193)			587		0003
EUR/L 7177842.97 USD-S6355448.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		7,177,843	0.89				(454,095)		(454,095)		(454,095)			47,709		0003
EUR/L 143270.70 USD-S129399.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		143,271	0.9				(8,788)		(8,788)		(8,788)			150		0003
EUR/S 23039.53 USD-L20517.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026		23,040	0.89				1,194		1,194		1,194			63		0003
SEK/S 175158.05 USD-L1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025		175,158	9.94				10,792		10,792		10,792			402		0003
EUR/L 211176.22 USD-S188735.57EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025		211,176	0.89				(11,389)		(11,389)		(11,389)			488		0003
EUR/L 211384.89 USD-S187514.32EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		211,385	0.89				(11,587)		(11,587)		(11,587)			892		0003
EUR/L 509627.58 USD-S447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027		509,628	0.88				(29,247)		(29,247)		(29,247)			3,640		0003
EUR/L 53710.83 USD-S49798.65EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026		53,711	0.93				(5,553)		(5,553)		(5,553)			235		0003
GBP/L 14981688.89 USD-S111111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/23/2025	12/15/2025		14,981,689	0.74				39,527		39,527		39,527			34,181		0003
AUD/L 1591370.68 USD-S2444930.34AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		1,591,371	1.54				(25,946)		(25,946)		(25,946)			416		0003
AUD/L 402419.36 USD-S618264.06AUD	CML Project Bunk AUD 50224268	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2025	10/01/2025		402,419	1.54				(6,561)		(6,561)		(6,561)			105		0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
AUD/L 116038413.74 USD-S176350172.85AUD	Turbin 2025-1 RML Pepper 2	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/01/2025	10/07/2025		116,038,414	1.52				(629,151)		(629,151)		(629,151)			80,348		0003
NZD/L 625586.17 USD-S1034254.09NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/23/2025	10/01/2025		625,586	1.65				26,237		26,237		26,237			164		0003
EUR/L 434879.31 USD-S356080.77EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/25/2025	12/16/2027		434,879	0.82				4,539		4,539		4,539			3,233		0003
EUR/S 14676598.24 USD-L12463794.81EUR	Coupon Hedge CLO FMAN	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/13/2025	11/17/2025		14,676,598	0.85				(3,047)		(3,047)		(3,047)			26,611		0003
EUR/L 4739623.31 USD-S4043133.00EUR	CLAVE 2023-1A C RMBS - 50177574	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		4,739,623	0.85				(16,830)		(16,830)		(16,830)			7,233		0003
NZD/L 613490.42 USD-S1044191.02NZD	CML Project Bunk NZD 50230331	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2025	10/01/2025		613,490	1.7				8,383		8,383		8,383			161		0003
EUR/L 1474227.78 USD-S1248883.07EUR	AP Pistachio LP	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2025	12/30/2025		1,474,228	0.85				409		409		409			3,681		0003
GBP/L 157797.04 USD-S116393.75GBP	Project Madonna 50234178	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2025	03/23/2026		157,797	0.74				1,359		1,359		1,359			545		0003
EUR/L 23330639.13 USD-S19713089.99EUR	Coupon Hedge RML	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/15/2025	12/16/2025		23,330,639	0.84				85,379		85,379		85,379			53,579		0003
GBP/L 1090514.82 USD-S802109.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025		1,090,515	0.74				11,859		11,859		11,859			2,553		0003
AUD/S 7956383.79 USD-L12040802.05AUD	RML Pepper Australian	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2025	10/15/2025		7,956,384	1.51				10,377		10,377		10,377			8,065		0003
EUR/L 6205500.00 USD-S5000000.00EUR	CLO Reinv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026		6,205,500	0.81				216,698		216,698		216,698			32,965		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2026		1,155,949	0.72				36,340		36,340		36,340			4,859		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031		1,411,160	0.69				106,498		106,498		106,498			16,864		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039		2,099,963	0.63				239,883		239,883		239,883			38,885		0003
EUR/S 2394720.00 USD-L2000000.00EUR	CLO Reinv6m ANCHE 1X D1E Mtge XS1846663240	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2025	04/18/2028		2,394,720	0.84				34,102		34,102		34,102			19,123		0003
SEK/L 19188011.78 USD-S181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2025	05/15/2026		19,188,012	9.46				(338,552)		(338,552)		(338,552)			75,660		0003
GBP/L 28092652.03 USD-S20476753.56GBP	CML Canary Wharf 7410029	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/01/2025	10/10/2025		28,092,652	0.73				555,946		555,946		555,946			23,250		0003
EUR/L 7132407.46 USD-S5977129.87EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2025	08/26/2026		7,132,407	0.84				4,464		4,464		4,464			33,909		0003
AUD/S 8246244.99 USD-L12696056.71AUD	RML Pepper Australian	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/14/2025	10/15/2025		8,246,245	1.54				154,063		154,063		154,063			8,358		0003
EUR/L 19272036.60 USD-S16440000.00EUR	CLAVE 2023-1A B RMBS - 50177516	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	11/03/2025		19,272,037	0.85				(68,432)		(68,432)		(68,432)			29,410		0003
GBP/L 2181029.65 USD-S1604219.76GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2025	12/19/2025		2,181,030	0.74				23,718		23,718		23,718			5,105		0003
AUD/L 4019085.58 USD-S6140262.64AUD	CML Project Bunk AUD 50224268	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2025	01/05/2026		4,019,086	1.53				(46,938)		(46,938)		(46,938)			10,359		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042		2,308,962	0.62				254,061		254,061		254,061			47,208		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044		2,461,058	0.61				271,597		271,597		271,597			53,242		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046		2,558,023	0.61				272,185		272,185		272,185			58,220		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 1656080.00 USD-S1600000.00EUR	Eqt France - 7200569	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026		1,656,080	0.97				(240,673)		(240,673)		(240,673)			7,252		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025		5,581,347	0.89				(1,054,961)		(1,054,961)		(1,054,961)			12,901		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026		53,442	0.89				(3,315)		(3,315)		(3,315)			299		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	04/21/2028		1,722,151	0.87				(93,538)		(93,538)		(93,538)			13,774		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027		1,161,300	0.86				(42,044)		(42,044)		(42,044)			7,832		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO ReInv6m BRGPT 3A C XS2395174472	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/30/2022	01/15/2027		3,916,850	0.89				(266,101)		(266,101)		(266,101)			22,271		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		726,637	0.88				(35,391)		(35,391)		(35,391)			3,182		0003
EUR/L 448320.03 USD-S392952.96EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		448,320	0.88				(18,687)		(18,687)		(18,687)			1,963		0003
EUR/L 59426.99 USD-S52042.20EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		59,427	0.88				(2,424)		(2,424)		(2,424)			260		0003
EUR/L 766192.42 USD-S681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		766,192	0.89				(44,947)		(44,947)		(44,947)			3,409		0003
EUR/L 144081.98 USD-S127942.09EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026		144,082	0.89				(8,179)		(8,179)		(8,179)			631		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029		24,585	0.85				(894)		(894)		(894)			237		0003
EUR/L 352953.05 USD-S314701.13EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		352,953	0.89				(21,565)		(21,565)		(21,565)			1,546		0003
EUR/L 24934549.50 USD-S21945563.72EUR	Eqt France - 7200569	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027		24,934,550	0.88				(1,426,845)		(1,426,845)		(1,426,845)			165,603		0003
EUR/L 360162.64 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		360,163	0.88				(20,721)		(20,721)		(20,721)			2,392		0003
NZD/S 2832317.11 USD-L4911401.96NZD	CML Project Bunk NZD 50230331	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2025	10/01/2025		2,832,317	1.73				13,833		13,833		13,833			741		0003
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027		8,177,928	0.81				229,512		229,512		229,512			50,963		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		44,383,753	0.9				(3,045,263)		(3,045,263)		(3,045,263)			194,369		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048		6,283,983	0.58				713,115		713,115		713,115			148,706		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026		1,549,950	0.97				(224,273)		(224,273)		(224,273)			5,878		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028		7,054,808	0.95				(977,597)		(977,597)		(977,597)			56,997		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720 ..	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026		6,061,338	0.89				(1,128,174)		(1,128,174)		(1,128,174)			33,351		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		2,003,570	0.9				(126,979)		(126,979)		(126,979)			8,774		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026		53,276	0.89				(3,138)		(3,138)		(3,138)			230		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027		32,145	0.89				(2,074)		(2,074)		(2,074)			213		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		700,286	0.9				(47,846)		(47,846)		(47,846)			3,067		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/S 1515687.84 USD-L1214688.12GBP	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026		1,515,688	0.8				112,404		112,404		112,404			6,638		0003
EUR/L 119730.61 USD-S104944.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		119,731	0.88				(4,991)		(4,991)		(4,991)			524		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		368,966	0.88				(15,052)		(15,052)		(15,052)			1,616		0003
EUR/L 202400.47 USD-S177248.86EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		202,400	0.88				(8,257)		(8,257)		(8,257)			886		0003
EUR/L 5866500.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028		5,866,500	0.85				(210,210)		(210,210)		(210,210)			49,227		0003
EUR/L 69138.14 USD-S61874.11EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025		69,138	0.89				(3,571)		(3,571)		(3,571)			72		0003
GBP/L 890706.55 USD-S697499.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026		890,707	0.78				(46,061)		(46,061)		(46,061)			3,744		0003
EUR/S 11832979.82 USD-L10591639.65EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		11,832,980	0.9				771,882		771,882		771,882			51,820		0003
EUR/S 20132307.09 USD-L18020325.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		20,132,307	0.9				1,313,258		1,313,258		1,313,258			88,165		0003
EUR/S 354248.98 USD-L317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026		354,249	0.9				23,108		23,108		23,108			1,551		0003
EUR/L 324411.42 USD-S293638.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		324,411	0.91				(20,648)		(20,648)		(20,648)			340		0003
EUR/L 311468.75 USD-S279569.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026		311,469	0.9				(20,113)		(20,113)		(20,113)			1,147		0003
EUR/L 1104027.39 USD-S982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026		1,104,027	0.89				(70,252)		(70,252)		(70,252)			5,640		0003
EUR/L 1099822.63 USD-S970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		1,099,823	0.88				(64,003)		(64,003)		(64,003)			6,830		0003
EUR/L 28711371.88 USD-S25421792.00EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027		28,711,372	0.89				(1,816,381)		(1,816,381)		(1,816,381)			190,835		0003
EUR/S 1799840.00 USD-L1600000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	01/15/2027		1,799,840	0.89				117,675		117,675		117,675			10,234		0003
EUR/L 573693.78 USD-S518148.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025		573,694	0.9				(35,191)		(35,191)		(35,191)			601		0003
EUR/L 531758.86 USD-S475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026		531,759	0.89				(34,088)		(34,088)		(34,088)			2,366		0003
EUR/L 453329.67 USD-S398104.60EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026		453,330	0.88				(20,445)		(20,445)		(20,445)			1,985		0003
EUR/L 856066.61 USD-S756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026		856,067	0.88				(46,918)		(46,918)		(46,918)			4,203		0003
GBP/S 888606.82 USD-L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028		888,607	0.78				33,959		33,959		33,959			7,314		0003
EUR/L 502282.57 USD-S446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027		502,283	0.89				(32,744)		(32,744)		(32,744)			2,856		0003
EUR/L 22858299.46 USD-S20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027		22,858,299	0.89				(1,696,219)		(1,696,219)		(1,696,219)			169,943		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027		13,213,200	0.79				599,241		599,241		599,241			75,128		0003
EUR/L 6260500.00 USD-S5000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026		6,260,500	0.8				277,331		277,331		277,331			31,939		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026		289,247	0.72				9,093		9,093		9,093			1,216		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028		298,504	0.71				15,442		15,442		15,442			2,457		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030		344,378	0.7				23,259		23,259		23,259			3,739		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037		478,033	0.65				51,707		51,707		51,707			8,181		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047		823,308	0.61				85,424		85,424		85,424			19,188		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026		11,095,938	0.9				(761,316)		(761,316)		(761,316)			48,592		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026		17,538,308	9.91				(1,113,122)		(1,113,122)		(1,113,122)			69,155		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028		6,732,335	0.89				(523,790)		(523,790)		(523,790)			54,988		0003
GBP/L 1064146.64 USD-S863121.36GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026		1,064,147	0.81				(92,365)		(92,365)		(92,365)			4,660		0003
GBP/S 710724.43 USD-L559449.33GBP	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026		710,724	0.79				39,483		39,483		39,483			3,112		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		89,819	0.88				(4,375)		(4,375)		(4,375)			393		0003
EUR/L 89071.50 USD-S79166.93EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026		89,072	0.89				(5,143)		(5,143)		(5,143)			390		0003
SEK/L 39429.25 USD-S393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026		39,429	9.99				(2,972)		(2,972)		(2,972)			157		0003
EUR/L 131312.63 USD-S118004.55EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026		131,313	0.9				(9,122)		(9,122)		(9,122)			575		0003
EUR/L 275270.41 USD-S244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		275,270	0.89				(16,454)		(16,454)		(16,454)			1,565		0003
EUR/L 274955.66 USD-S242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027		274,956	0.88				(16,001)		(16,001)		(16,001)			1,707		0003
EUR/L 121608.70 USD-S107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		121,609	0.89				(7,801)		(7,801)		(7,801)			691		0003
EUR/L 98751.49 USD-S88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026		98,751	0.9				(6,670)		(6,670)		(6,670)			439		0003
GBP/L 903692.84 USD-S705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027		903,693	0.78				(38,002)		(38,002)		(38,002)			5,903		0003
GBP/L 892919.77 USD-S695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028		892,920	0.78				(30,020)		(30,020)		(30,020)			7,349		0003
GBP/L 1133774.27 USD-S863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034		1,133,774	0.76				8,456		8,456		8,456			16,733		0003
GBP/S 26462109.31 USD-L21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	02/17/2026		26,462,109	0.8				1,981,870		1,981,870		1,981,870			81,943		0003
EUR/L 1101081.63 USD-S976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027		1,101,082	0.89				(65,815)		(65,815)		(65,815)			6,261		0003
EUR/L 323426.07 USD-S287515.40EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		323,426	0.89				(21,752)		(21,752)		(21,752)			2,148		0003
EUR/L 277236.65 USD-S244649.36EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027		277,237	0.88				(16,605)		(16,605)		(16,605)			1,843		0003
EUR/L 488530.20 USD-S435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		488,530	0.89				(31,503)		(31,503)		(31,503)			2,496		0003
EUR/L 486434.82 USD-S431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027		486,435	0.89				(31,205)		(31,205)		(31,205)			2,766		0003
EUR/S 92112.56 USD-L81768.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		92,113	0.89				4,869		4,869		4,869			339		0003
EUR/L 841536.56 USD-S749231.27EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026		841,537	0.89				(45,953)		(45,953)		(45,953)			2,863		0003
EUR/L 845539.55 USD-S750057.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026		845,540	0.89				(46,348)		(46,348)		(46,348)			3,568		0003

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EUR/L 30796.60 USD-S26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029		30,797	0.86				(1,585)		(1,585)		(1,585)			297		0003
GBP/S 806714.84 USD-L629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031		806,715	0.78				17,074		17,074		17,074			9,640		0003
GBP/S 663231.77 USD-L517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033		663,232	0.78				8,562		8,562		8,562			9,209		0003
EUR/L 473358.50 USD-S426410.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026		473,359	0.9				(32,383)		(32,383)		(32,383)			1,743		0003
EUR/L 492830.54 USD-S439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026		492,831	0.89				(32,810)		(32,810)		(32,810)			2,518		0003
EUR/L 508951.47 USD-S448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		508,951	0.88				(30,068)		(30,068)		(30,068)			3,406		0003
EUR/L 110732.12 USD-S97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027		110,732	0.88				(6,542)		(6,542)		(6,542)			741		0003
EUR/L 340744.27 USD-S298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027		340,744	0.88				(19,183)		(19,183)		(19,183)			2,532		0003
EUR/L 3407008.42 USD-S3016000.00EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2025	12/16/2027		3,407,008	0.89				(228,876)		(228,876)		(228,876)			25,330		0003
EUR/S 22259701.28 USD-L20377810.48EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026		22,259,701	0.92				1,991,452		1,991,452		1,991,452			97,481		0003
EUR/L 940613.65 USD-S874795.93EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026		940,614	0.93				(100,460)		(100,460)		(100,460)			4,119		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035		437,332	0.67				41,647		41,647		41,647			6,815		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040		536,201	0.64				57,637		57,637		57,637			10,285		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041		556,563	0.63				60,713		60,713		60,713			11,035		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043		597,932	0.62				66,027		66,027		66,027			12,584		0003
EUR/L 5653523.52 USD-S5086390.93EUR	Eqt France - 7200569	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026		5,653,524	0.9				(387,212)		(387,212)		(387,212)			24,758		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026		500,893	0.9				(31,745)		(31,745)		(31,745)			2,194		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026		175,071	0.9				(11,961)		(11,961)		(11,961)			767		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026		181,659	0.88				(8,848)		(8,848)		(8,848)			796		0003
EUR/L 112080.01 USD-S98238.24EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026		112,080	0.88				(4,672)		(4,672)		(4,672)			491		0003
EUR/L 50600.11 USD-S44312.21EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026		50,600	0.88				(2,064)		(2,064)		(2,064)			222		0003
GBP/L 39305331.18 USD-S31203498.75GBP	Ares UK Industrial Platform - 7200418	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026		39,305,331	0.79				(2,642,063)		(2,642,063)		(2,642,063)			121,713		0003
EUR/L 191703.25 USD-S170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026		191,703	0.89				(11,246)		(11,246)		(11,246)			853		0003
EUR/L 16144.67 USD-S14394.96EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026		16,145	0.89				(986)		(986)		(986)			71		0003
EUR/L 5207137.18 USD-S4584352.85EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027		5,207,137	0.88				(299,574)		(299,574)		(299,574)			34,583		0003
EUR/L 81102.86 USD-S73409.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025		81,103	0.91				(5,162)		(5,162)		(5,162)			85		0003
EUR/L 76070.99 USD-S67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026		76,071	0.89				(4,876)		(4,876)		(4,876)			338		0003
EUR/L 84012.55 USD-S74822.46EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026		84,013	0.89				(5,032)		(5,032)		(5,032)			368		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
EUR/L 80856.52 USD-S71878.85EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027		80,857	0.89				(5,438)		(5,438)		(5,438)			537		0003
EUR/L 117944.29 USD-S105467.49EUR	EQT Exeter Logistics Italy - 7200563	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026		117,944	0.89				(7,570)		(7,570)		(7,570)			517		0003
EUR/L 122132.55 USD-S108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026		122,133	0.89				(7,876)		(7,876)		(7,876)			624		0003
EUR/S 23028.14 USD-L20442.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026		23,028	0.89				1,217		1,217		1,217			85		0003
SEK/S 39873.47 USD-L393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026		39,873	9.88				2,528		2,528		2,528			158		0003
EUR/L 16361.10 USD-S14452.62EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026		16,361	0.88				(839)		(839)		(839)			72		0003
EUR/L 177163.07 USD-S159885.81EUR	Eqt Exeter Logistic Spain - 7200570	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027		177,163	0.9				(15,337)		(15,337)		(15,337)			1,317		0003
1439999999. Subtotal - Forwards - Hedging Other													(38,932,002)	XXX	(38,932,002)		(38,932,002)			54,267,027	XXX	XXX
1479999999. Subtotal - Forwards													(38,932,002)	XXX	(38,932,002)		(38,932,002)			54,267,027	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(2,383,151)		(155,697,991)	(297,817,680)	XXX	(179,685,551)	2,381,442	(165,562,542)			1,242,921,916	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										2,468,307,369	2,121,092,046	97,121,139	3,599,042,457	XXX	6,088,798,245	736,160,548	(905,449,447)	(1,081,874,430)		596,316,111	XXX	XXX
1719999999. Subtotal - Replication												21,542		XXX	344,872					12,917,182	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										2,465,924,218	2,121,092,046	(58,555,310)	3,301,224,777	XXX	5,909,457,565	738,541,990	(1,071,011,989)	(1,081,874,430)		1,852,155,210	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TY	5	5,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.4300	112.5000	8,513	8,513				8,513	8,513	9,375	0001	1,000
TY	125	125,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.2300	112.5000	212,836	212,836				212,836	212,836	234,375	0001	1,000
TY	3,913	3,913,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.5800	112.5000	6,662,617	6,662,617				6,662,617	6,662,617	7,336,875	0001	1,000
TY	1,636	1,636,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/17/2025	112.4200	112.5000	2,785,597	2,785,597				2,785,597	2,785,597	3,067,500	0001	1,000
TY	4,791	4,791,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/03/2025	112.5200	112.5000	8,157,576	8,157,576				8,157,576	8,157,576	8,983,125	0001	1,000
TY	11	11,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.3300	112.5000	3,806	3,806				3,806	3,806	20,625	0001	1,000
TY	35	35,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.2600	112.5000	12,111	12,111				12,111	12,111	65,625	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.2000	112.5000	346	346				346	346	1,875	0001	1,000
TY	1	1,000	US 10YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	112.2000	112.5000	346	346				346	346	1,875	0001	1,000
VG	2	20	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/15/2025	5,450.5000	5,541.0000	13,006	13,006				13,006	13,006	9,196	0001	10
VG	81	810	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/15/2025	5,450.5000	5,541.0000	526,732	526,732				526,732	526,732	372,420	0001	10
VG	2	20	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/15/2025	5,450.5000	5,541.0000	13,006	13,006				13,006	13,006	9,196	0001	10
VG	924	9,240	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/22/2025	5,483.1000	5,541.0000	6,008,649	6,008,649				6,008,649	6,008,649	4,248,344	0001	10
VG	509	5,090	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/25/2025	5,450.6500	5,541.0000	3,309,959	3,309,959				3,309,959	3,309,959	2,340,267	0001	10
VG	752	7,520	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S50JPU47S06	09/26/2025	5,484.0700	5,541.0000	4,890,156	4,890,156				4,890,156	4,890,156	3,457,527	0001	10
XB	8	336,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	10/31/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	1.9300	1.9200	47,992	47,992				47,992	47,992	58,136	0001	42,000
XB	5	210,000	Gasoline	Fixed Annuity Hedge	N/A	Commodity	10/31/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	1.9300	1.9200	29,995	29,995				29,995	29,995	36,335	0001	42,000
ES	7	350	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,666.5700	6,738.7500	46,906	46,906				46,906	46,906	141,554	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,688.8400	6,738.7500	134,016	134,016				134,016	134,016	404,440	0001	50
ES	3	150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,666.3300	6,738.7500	20,102	20,102				20,102	20,102	60,666	0001	50
CL	25	25,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	10/21/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	63.3500	62.3700	27,658	27,658				27,658	27,658	130,475	0001	1,000
CL	20	20,000	Crude Oil WTI	Fixed Annuity Hedge	N/A	Commodity	10/21/2025	NYX 969500RNVVIEHIDOUC51	09/30/2025	63.3100	62.3700	22,126	22,126				22,126	22,126	104,380	0001	1,000
CO	22	22,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 969500RNVVIEHIDOUC51	09/30/2025	66.4600	65.6200	18,396	18,396				18,396	18,396	103,620	0001	1,000
CO	27	27,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2026	NYX 969500RNVVIEHIDOUC51	09/26/2025	66.5300	65.6200	22,577	22,577				22,577	22,577	127,170	0001	1,000
DM	5	25	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	46,193.0000	46,689.0000	(638,377)	(638,377)				(638,377)	(638,377)	64,610	0001	5
DM	37	185	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	46,193.0000	46,689.0000	(4,723,990)	(4,723,990)				(4,723,990)	(4,723,990)	478,114	0001	5
DM	11	55	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	46,193.0000	46,689.0000	(1,404,429)	(1,404,429)				(1,404,429)	(1,404,429)	142,142	0001	5
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	30	1,500	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	201,024	201,024				201,024	201,024	606,660	0001	50
ES	6	300	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,707.8800	6,738.7500	40,205	40,205				40,205	40,205	121,332	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,694.0400	6,738.7500	13,402	13,402				13,402	13,402	40,444	0001	50
ES	24	1,200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,663.5800	6,738.7500	160,819	160,819				160,819	160,819	485,328	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	13,402	13,402				13,402	13,402	40,444	0001	50
ES	13	650	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	87,110	87,110				87,110	87,110	262,886	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	12	600	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	80,410	80,410				80,410	80,410	242,664	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	7	350	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	46,906	46,906				46,906	46,906	141,554	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	8	400	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	53,606	53,606				53,606	53,606	161,776	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	13,402	13,402				13,402	13,402	40,444	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	15	750	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,647.5200	6,738.7500	100,512	100,512				100,512	100,512	303,330	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	5	250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	33,504	33,504				33,504	33,504	101,110	0001	50
ES	85	4,250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,647.5100	6,738.7500	569,567	569,567				569,567	569,567	1,718,870	0001	50
ES	177	8,850	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,649.3700	6,738.7500	1,186,040	1,186,040				1,186,040	1,186,040	3,579,294	0001	50
ES	43	2,150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	288,134	288,134				288,134	288,134	869,546	0001	50
ES	10	500	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	67,008	67,008				67,008	67,008	202,220	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	26,803	26,803				26,803	26,803	80,888	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	13,402	13,402				13,402	13,402	40,444	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	7	350	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	46,906	46,906				46,906	46,906	141,554	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	26,803	26,803				26,803	26,803	80,888	0001	50
ES	5	250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,719.0800	6,738.7500	33,504	33,504				33,504	33,504	101,110	0001	50
ES	486	24,300	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	6,660.0900	6,738.7500	3,256,585	3,256,585				3,256,585	3,256,585	9,827,892	0001	50
ES	64	3,200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,676.4700	6,738.7500	428,851	428,851				428,851	428,851	1,294,208	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	26,803	26,803				26,803	26,803	80,888	0001	50
ES	9	450	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,681.5800	6,738.7500	60,307	60,307				60,307	60,307	181,998	0001	50
ES	140	7,000	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,703.7700	6,738.7500	938,111	938,111				938,111	938,111	2,831,080	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,751.5000	6,738.7500	6,701	6,701				6,701	6,701	20,222	0001	50
ES	139	6,950	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	931,410	931,410				931,410	931,410	2,810,858	0001	50
ES	109	5,450	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,648.3500	6,738.7500	730,386	730,386				730,386	730,386	2,204,198	0001	50
ES	41	2,050	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,674.0900	6,738.7500	274,732	274,732				274,732	274,732	829,102	0001	50
ES	9	450	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,680.3600	6,738.7500	60,307	60,307				60,307	60,307	181,998	0001	50
ES	579	28,950	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,654.3900	6,738.7500	3,879,758	3,879,758				3,879,758	3,879,758	11,708,538	0001	50
ES	21	1,050	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,665.6200	6,738.7500	140,717	140,717				140,717	140,717	424,662	0001	50
ES	76	3,800	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/26/2025	6,662.8000	6,738.7500	509,260	509,260				509,260	509,260	1,536,872	0001	50
ES	11	550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	73,709	73,709				73,709	73,709	222,442	0001	50
ES	14	700	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/24/2025	6,713.6300	6,738.7500	93,811	93,811				93,811	93,811	283,108	0001	50
ES	12	600	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,681.4000	6,738.7500	80,410	80,410				80,410	80,410	242,664	0001	50
ES	33	1,650	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	221,126	221,126				221,126	221,126	667,326	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/24/2025	6,655.8200	6,738.7500	26,803	26,803				26,803	26,803	80,888	0001	50
FV	40	40,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	12,934	12,934				12,934	12,934	60,000	0001	1,000
FV	19	19,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	6,144	6,144				6,144	6,144	28,500	0001	1,000
FV	43	43,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	13,904	13,904				13,904	13,904	64,500	0001	1,000
FV	12	12,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	3,880	3,880				3,880	3,880	18,000	0001	1,000
FV	153	153,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	49,474	49,474				49,474	49,474	229,500	0001	1,000
FV	9	9,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3700	109.2000	2,910	2,910				2,910	2,910	13,500	0001	1,000
FV	165	165,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	109.3300	109.2000	53,354	53,354				53,354	53,354	247,500	0001	1,000
FV	133	133,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3100	109.2000	43,006	43,006				43,006	43,006	199,500	0001	1,000
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	970	970				970	970	4,500	0001	1,000
FV	38	38,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3000	109.2000	12,288	12,288				12,288	12,288	57,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	109.4600	109.2000	323	323				323	323	1,500	0001	1,000
FV	12	12,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	109.3700	109.2000	3,880	3,880				3,880	3,880	18,000	0001	1,000
FV	59	59,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	109.3200	109.2000	19,078	19,078				19,078	19,078	88,500	0001	1,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
						Interest															
FV	8	8,000	5yr Treasury	Fixed Annuity Hedge	N/A	Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/23/2025	109.3200	109.2000	2,587	2,587				2,587	2,587	12,000	0001	1,000
GC	407	40,700	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	CME SNZ20JLFK8MNNCL00F39	08/08/2025	3,510.7700	3,873.2000	7,718,424	7,718,424				7,718,424	7,718,424	6,105,000	0001	100
GC	101	10,100	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2025	3,474.1000	3,873.2000	1,915,383	1,915,383				1,915,383	1,915,383	1,515,000	0001	100
GC	472	47,200	GOLD 100 OZ FUTR	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	CME SNZ20JLFK8MNNCL00F39	08/07/2025	3,490.0300	3,873.2000	8,951,096	8,951,096				8,951,096	8,951,096	7,080,000	0001	100
HG	18	450,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX LCZ7XYGSLJUHFXXNXD88	09/26/2025	4.8600	4.8600	76,374	76,374				76,374	76,374	162,000	0001	25,000
HG	24	600,000	COMEX Copper Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX LCZ7XYGSLJUHFXXNXD88	09/29/2025	4.8600	4.8600	101,832	101,832				101,832	101,832	216,000	0001	25,000
HI	248	12,400	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2025	HKFE 213800YTVSXYQN17BW16	09/26/2025	26,421.7200	26,912.0000	4,308,555	4,308,555				4,308,555	4,308,555	4,154,583	0001	50
HI	12	600	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2025	HKFE 213800YTVSXYQN17BW16	09/26/2025	26,421.7200	26,912.0000	208,478	208,478				208,478	208,478	201,028	0001	50
HI	1	50	HANG SENG INDEX	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2025	HKFE 213800YTVSXYQN17BW16	09/26/2025	26,421.7200	26,912.0000	17,373	17,373				17,373	17,373	16,752	0001	50
HO	7	294,000	Heating Oil	Fixed Annuity Hedge	N/A	Equity/Index	10/31/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	2.3400	2.3200	46,738	46,738				46,738	46,738	44,408	0001	42,000
HO	4	168,000	Heating Oil	Fixed Annuity Hedge	N/A	Equity/Index	10/31/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	2.3400	2.3200	26,707	26,707				26,707	26,707	25,376	0001	42,000
JB	163	163,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2025	Osaka 25490041Y2BY5HT16A19	09/10/2025	137.0000	135.7900	1,507,379	1,507,379				1,507,379	1,507,379	2,286,036	0001	1,000,000
JB	200	200,000,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2025	Osaka 25490041Y2BY5HT16A19	09/10/2025	137.0300	135.7900	1,849,545	1,849,545				1,849,545	1,849,545	2,804,952	0001	1,000,000
LA	28	700	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/30/2025	2,677.8800	2,681.1700	52,673	52,673				52,673	52,673	112,000	0001	25
LA	22	550	LME PRI Alum Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/30/2025	2,678.3600	2,681.1700	41,386	41,386				41,386	41,386	88,000	0001	25
LL	10	250	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	COMEX LCZ7XYGSLJUHFXXNXD88	09/26/2025	1,979.7000	1,971.1900	19,462	19,462				19,462	19,462	21,000	0001	25
LL	7	175	COMEX Lead Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	COMEX LCZ7XYGSLJUHFXXNXD88	09/26/2025	1,980.3600	1,971.1900	13,623	13,623				13,623	13,623	14,700	0001	25
LN	13	78	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/26/2025	15,198.3100	15,154.4800	77,512	77,512				77,512	77,512	100,360	0001	6
LN	9	54	LME Nickel Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/30/2025	15,195.2200	15,154.4800	53,662	53,662				53,662	53,662	69,480	0001	6
LX	15	375	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/26/2025	2,950.7800	2,976.3100	70,047	70,047				70,047	70,047	54,000	0001	25
LX	11	275	LME Zinc Future	Fixed Annuity Hedge	N/A	Commodity	11/17/2025	London Met 213800NB8G5VRT1DXC91	09/30/2025	2,948.0300	2,976.3100	51,368	51,368				51,368	51,368	39,600	0001	25
MF	61	3,050	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	2,793.2000	2,785.3000	272,334	272,334				272,334	272,334	230,798	0001	50
MF	17	850	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	2,793.2000	2,785.3000	75,896	75,896				75,896	75,896	64,321	0001	50
MF	10	500	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/15/2025	2,793.2000	2,785.3000	44,645	44,645				44,645	44,645	37,836	0001	50
MF	106	5,300	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/22/2025	2,792.8900	2,785.3000	473,236	473,236				473,236	473,236	401,059	0001	50
MF	156	7,800	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/22/2025	2,792.9900	2,785.3000	696,461	696,461				696,461	696,461	590,238	0001	50
MK	767	38,350	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	ICE 5493000F4Z033MV32P92	09/19/2025	1,346.2500	1,359.7000	1,718,928	1,718,928				1,718,928	1,718,928	3,292,731	0001	50
NG	113	1,130,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	10/29/2025	NYX 969500RNVVIEHIDOUC51	09/29/2025	3.2600	3.3000	204,285	204,285				204,285	204,285	373,578	0001	10,000
NG	92	920,000	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	10/29/2025	NYX 969500RNVVIEHIDOUC51	09/26/2025	3.2600	3.3000	166,321	166,321				166,321	166,321	304,152	0001	10,000
NI	844	2,110,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/11/2025	SMX 549300I0650PPXM76X03	09/10/2025	43,413.0700	44,905.0000	5,030,636	5,030,636				5,030,636	5,030,636	7,429,326	0001	2,500
NI	1,030	2,575,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	12/11/2025	SMX 549300I0650PPXM76X03	09/10/2025	43,449.7600	44,905.0000	6,139,283	6,139,283				6,139,283	6,139,283	9,066,594	0001	2,500
NQ	8	160	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	244,538	244,538				244,538	244,538	241,024	0001	20
NQ	52	1,040	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,370.4100	24,901.7500	1,589,496	1,589,496				1,589,496	1,589,496	1,566,656	0001	20
NQ	83	1,660	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	2,537,080	2,537,080				2,537,080	2,537,080	2,500,624	0001	20
NQ	2	40	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	61,134	61,134				61,134	61,134	60,256	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	91,702	91,702				91,702	91,702	90,384	0001	20
NQ	5	100	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	152,836	152,836				152,836	152,836	150,640	0001	20
NQ	18	360	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,354.8400	24,901.7500	550,210	550,210				550,210	550,210	542,304	0001	20
NQ	515	10,300	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	24,471.3400	24,901.7500	15,742,123	15,742,123				15,742,123	15,742,123	15,515,920	0001	20
NQ	901	18,020	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	24,472.4900	24,901.7500	27,541,074	27,541,074				27,541,074	27,541,074	27,145,328	0001	20
QS	12	1,200	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	11/12/2025	ICE 5493000F4Z033MV32P92	09/29/2025	690.2600	687.0000	20,238	20,238				20,238	20,238	51,240	0001	100
QS	8	800	Low Sulphur Gas/Oil	Fixed Annuity Hedge	N/A	Commodity	11/12/2025	ICE 5493000F4Z033MV32P92	09/29/2025	690.2600	687.0000	13,492	13,492				13,492	13,492	34,160	0001	100
RT	137	6,850	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,417.0100	2,455.5000	1,189,895	1,189,895				1,189,895	1,189,895	1,152,718	0001	50
RT	161	8,050	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,417.8500	2,455.5000	1,398,343	1,398,343				1,398,343	1,398,343	1,354,654	0001	50
RT	73	3,650	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	2,418.5700	2,455.5000	634,031	634,031				634,031	634,031	614,222	0001	50
RT	17	850	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,416.5500	2,455.5000	147,651	147,651				147,651	147,651	143,038	0001	50
RT	9	450	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	2,416.5500	2,455.5000	78,168	78,168				78,168	78,168	75,726	0001	50
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4500	96.5100	326	326				326	326	800	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.5200	96.5100	489	489				489	489	1,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4000	96.5100	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4300	96.5100	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2300	96.5100	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.5900	96.5100	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.1600	96.5100	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4900	96.5100	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.6200	96.5100	82	82				82	82	200	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.5400	96.5100	82	82				82	82	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.4100	96.5100	326	326				326	326	800	0001	2,500
S3	228	570,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4500	96.5100	18,587	18,587				18,587	18,587	45,600	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4200	96.5100	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4900	96.5100	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.8000	96.9200	82	82				82	82	200	0001	2,500
S3	138	345,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.6400	96.9200	11,250	11,250				11,250	11,250	27,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5400	96.9200	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.5600	96.9200	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.1200	96.9200	82	82				82	82	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/09/2023	96.7800	96.9200	408	408				408	408	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.5900	96.9200	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6200	96.7700	163	163				163	163	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3800	96.7700	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3000	96.7700	82	82				82	82	200	0001	2,500
S3	69	172,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5000	96.7700	5,625	5,625				5,625	5,625	13,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4400	96.6000	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.9200		82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	95.9200		82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.8800	96.7200	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.6700	96.7200	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	96.7200	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4300	96.7200	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	96.7200	82	82				82	82	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.5800	96.7200	326	326				326	326	800	0001	2,500
S3	190	475,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.5800	96.7200	15,490	15,490				15,490	15,490	38,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.8800	96.7200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.1100	96.9000	82	82				82	82	200	0001	2,500
ES	3	150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,680.5000	6,738.7500	20,102	20,102				20,102	20,102	60,666	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,666.6300	6,738.7500	26,803	26,803				26,803	26,803	80,888	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4800	96.9000	82	82				82	82	200	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9000	1,141	1,141				1,141	1,141	2,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9000	163	163				163	163	400	0001	2,500
S3	131	327,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.6000	96.9000	10,680	10,680				10,680	10,680	26,200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.7500	96.9000	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.7300	96.9000	82	82				82	82	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.7500	96.9000	408	408				408	408	1,000	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9300	96.9000	489	489				489	489	1,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5200	96.7300	82	82				82	82	200	0001	2,500
S3	46	115,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5400	96.7300	3,750	3,750				3,750	3,750	9,200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2600	96.7300	82	82				82	82	200	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5200	96.7300	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9600	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	95.9900	95.9600	82	82				82	82	200	0001	2,500
S3	101	252,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/15/2025	95.9900	95.9600	8,234	8,234				8,234	8,234	20,200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9700	95.9600	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9600	82	82				82	82	200	0001	2,500
S3	238	595,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	95.9600	95.9600	19,403	19,403				19,403	19,403	47,600	0001	2,500
S3	405	1,012,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	95.9600	95.9600	33,017	33,017				33,017	33,017	81,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.9100	95.9600	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/29/2025	95.9900	95.9600	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9100	95.9600	163	163				163	163	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.0000	95.9600	245	245				245	245	600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/02/2025	95.9200	95.9600	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/09/2025	95.8600	95.9600	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2000	95.9600	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9500	95.9600	163	163				163	163	400	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	95.9000	95.9600	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9600	95.9600	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.8900	95.9600	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	95.9000	95.9600	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.1400	95.9600	163	163				163	163	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.6500	96.8500	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.7400	96.8500	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.8200	96.8500	82	82				82	82	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4300	96.8500	326	326				326	326	800	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.6200	96.8500	408	408				408	408	1,000	0001	2,500
S3	163	407,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.6400	96.8500	13,288	13,288				13,288	13,288	32,600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.8800	96.8500	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.0400	96.8500	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.0700	96.8700	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	82	82				82	82	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	652	652				652	652	1,600	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	408	408				408	408	1,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4100	96.8700	82	82				82	82	200	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	1,141	1,141				1,141	1,141	2,800	0001	2,500
S3	134	335,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5500	96.8700	10,924	10,924				10,924	10,924	26,800	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.8300	96.8700	82	82				82	82	200	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	652	652				652	652	1,600	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4100	96.8700	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.6600	96.8700	82	82				82	82	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9300	96.8700	408	408				408	408	1,000	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.9000	96.8700	245	245				245	245	600	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5700	96.6800	2,038	2,038				2,038	2,038	5,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4900	96.6800	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3800	96.3200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.3300	96.3200	82	82				82	82	200	0001	2,500
S3	99	247,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2800	96.3200	8,071	8,071				8,071	8,071	19,800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2100	96.3200	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3600	96.3200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.3200	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2500	96.3200	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3600	96.3200	82	82				82	82	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.3200	96.3200	326	326				326	326	800	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3400	96.3200	163	163				163	163	400	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.2700	96.3200	163	163				163	163	400	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3700	96.3200	245	245				245	245	600	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.1200	96.3200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3800	96.3200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.1700	96.3200	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2700	96.3200	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.3300	96.3200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.8000	96.9100	82	82				82	82	200	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.6200	96.9100	408	408				408	408	1,000	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/17/2025	96.8700	96.9100	163	163				163	163	400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.8700	96.9100	82	82				82	82	200	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.7600	96.9100	326	326				326	326	800	0001	2,500
S3	145	362,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.6600	96.9100	11,821	11,821				11,821	11,821	29,000	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.1100	96.9100	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.0200	96.8200	82	82				82	82	200	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.3500	96.8200	82	82				82	82	200	0001	2,500
S3	87	217,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.4800	96.8200	7,093	7,093				7,093	7,093	17,400	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.5900	96.8200	82	82				82	82	200	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4300	96.8200	163	163				163	163	400	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9		10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
															15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange		Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME	SNZ20JLFK8MNNCLQ0F39	07/10/2025	96.4800	96.6400	82	82				82	82	200	0001	2,500
SI	9	45,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX	LCZ7XYGSLJUHFXXNXD88	09/30/2025	46.7700	46.6400	69,215	69,215				69,215	69,215	135,000	0001	5,000
SI	13	65,000	COMEX Silver Future	Fixed Annuity Hedge	N/A	Commodity	11/28/2025	COMEX	LCZ7XYGSLJUHFXXNXD88	09/29/2025	46.7900	46.6400	99,977	99,977				99,977	99,977	195,000	0001	5,000
TU	59	118,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	312	312				312	312	70,800	0001	2,000
TU	263	526,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.3100	104.2000	187,436	187,436				187,436	187,436	315,600	0001	2,000
TU	46	92,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	243	243				243	243	55,200	0001	2,000
TU	30	60,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	159	159				159	159	36,000	0001	2,000
TU	50	100,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/11/2025	104.2600	104.2000	35,634	35,634				35,634	35,634	60,000	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2500	104.2000	16	16				16	16	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	61	122,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2400	104.2000	322	322				322	322	73,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	20	40,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	106	106				106	106	24,000	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	16	16				16	16	3,600	0001	2,000
TU	4	8,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	21	21				21	21	4,800	0001	2,000
TU	7	14,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2400	104.2000	37	37				37	37	8,400	0001	2,000
TU	34	68,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2400	104.2000	180	180				180	180	40,800	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	22	44,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	116	116				116	116	26,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2700	104.2000	5	5				5	5	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2700	104.2000	5	5				5	5	1,200	0001	2,000
TU	10	20,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	53	53				53	53	12,000	0001	2,000
TU	14	28,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	09/23/2025	104.2500	104.2000	74	74				74	74	16,800	0001	2,000
TU	5	10,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT	549300EX04Q2QBFQTQ27	08/27/2025	104.2500	104.2000	26	26				26	26	6,000	0001	2,000

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TU	149	298,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/05/2025	104.2900	104.2000	106,190	106,190				106,190	106,190	178,800	0001	2,000
TU	82	164,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.3000	104.2000	58,440	58,440				58,440	58,440	98,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2500	104.2000	11	11				11	11	2,400	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/23/2025	104.2700	104.2000	5	5				5	5	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2600	104.2000	16	16				16	16	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	23	46,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	122	122				122	122	27,600	0001	2,000
TU	69	138,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2500	104.2000	365	365				365	365	82,800	0001	2,000
TU	7	14,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	37	37				37	37	8,400	0001	2,000
TU	42	84,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/23/2025	104.2400	104.2000	222	222				222	222	50,400	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	16	16				16	16	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2600	104.2000	16	16				16	16	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	09/23/2025	104.2500	104.2000	16	16				16	16	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	16	16				16	16	3,600	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	16	16				16	16	3,600	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	1,200	0001	2,000
TU	3	6,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	104.2500	104.2000	16	16				16	16	3,600	0001	2,000
1539999999. Subtotal - Long Futures - Hedging Other												136,082,746	136,082,746				136,082,746	136,082,746	178,446,293	XXX	XXX
1579999999. Subtotal - Long Futures												136,082,746	136,082,746				136,082,746	136,082,746	178,446,293	XXX	XXX
DM	1	5	DJIA MINI e-CBOT	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CBOT 549300EX04Q2QBFQTQ27	09/17/2025	46,348.0000	46,689.0000	(127,675)	(127,675)				(127,675)	(127,675)	(12,922)	0001	5
ES	11	550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,650.3600	6,738.7500	73,709	73,709				73,709	73,709	(222,442)	0001	50
ES	10	500	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,666.8100	6,738.7500	67,008	67,008				67,008	67,008	(202,220)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/18/2025	6,699.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	5	250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,710.5500	6,738.7500	33,504	33,504				33,504	33,504	(101,110)	0001	50
ES	5	250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	33,504	33,504				33,504	33,504	(101,110)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,751.5000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,704.7100	6,738.7500	13,402	13,402				13,402	13,402	(40,444)	0001	50
ES	11	550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/26/2025	6,709.1900	6,738.7500	73,709	73,709				73,709	73,709	(222,442)	0001	50
ES	83	4,150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,685.3400	6,738.7500	556,166	556,166				556,166	556,166	(1,678,426)	0001	50

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,712.2500	6,738.7500	26,803	26,803				26,803	26,803	(80,888)	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,728.2500	6,738.7500	13,402	13,402				13,402	13,402	(40,444)	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/17/2025	6,684.8100	6,738.7500	26,803	26,803				26,803	26,803	(80,888)	0001	50
ES	8	400	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,668.0400	6,738.7500	53,606	53,606				53,606	53,606	(161,776)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,657.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	13	650	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/17/2025	6,696.0600	6,738.7500	87,110	87,110				87,110	87,110	(262,886)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,702.7500	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/24/2025	6,704.1300	6,738.7500	26,803	26,803				26,803	26,803	(80,888)	0001	50
ES	20	1,000	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,691.3800	6,738.7500	134,016	134,016				134,016	134,016	(404,440)	0001	50
ES	10	500	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/17/2025	6,718.3000	6,738.7500	67,008	67,008				67,008	67,008	(202,220)	0001	50
ES	103	5,150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/18/2025	6,711.1100	6,738.7500	690,182	690,182				690,182	690,182	(2,082,866)	0001	50
ES	3	150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/25/2025	6,648.5800	6,738.7500	20,102	20,102				20,102	20,102	(60,666)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	11	550	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,665.6800	6,738.7500	73,709	73,709				73,709	73,709	(222,442)	0001	50
ES	3	150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,723.9200	6,738.7500	20,102	20,102				20,102	20,102	(60,666)	0001	50
ES	4	200	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,676.7700	6,738.7500	26,803	26,803				26,803	26,803	(80,888)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/24/2025	6,691.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,731.8800	6,738.7500	13,402	13,402				13,402	13,402	(40,444)	0001	50
ES	12	600	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,675.5600	6,738.7500	80,410	80,410				80,410	80,410	(242,664)	0001	50
ES	5	250	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,717.0200	6,738.7500	33,504	33,504				33,504	33,504	(101,110)	0001	50
ES	2	100	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,712.2500	6,738.7500	13,402	13,402				13,402	13,402	(40,444)	0001	50
ES	808	40,400	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	6,648.0100	6,738.7500	5,414,240	5,414,240				5,414,240	5,414,240	(16,339,376)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,712.2500	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	16	800	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,646.0000	6,738.7500	107,213	107,213				107,213	107,213	(323,552)	0001	50
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/30/2025	6,702.7500	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
FV	61	61,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	109.3000	109.2000	19,725	19,725				19,725	19,725	(91,500)	0001	1,000
FV	4	4,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q2QBFQTQ27	08/27/2025	109.3000	109.2000	1,293	1,293				1,293	1,293	(6,000)	0001	1,000
MF	4	200	MSCI EAFE INDEX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOT 549300EX04Q2QBFQTQ27	09/22/2025	2,785.1000	2,785.3000	17,858	17,858				17,858	17,858	(15,134)	0001	50
NQ	2	40	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	24,682.2500	24,901.7500	61,134	61,134				61,134	61,134	(60,256)	0001	20
NQ	3	60	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	24,772.7500	24,901.7500	91,702	91,702				91,702	91,702	(90,384)	0001	20
NQ	1	20	NASDAQ 100 E-MINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/22/2025	24,834.0000	24,901.7500	30,567	30,567				30,567	30,567	(30,128)	0001	20
RT	1	50	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	2,406.9200	2,455.5000	8,685	8,685				8,685	8,685	(8,414)	0001	50
RT	1	50	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	2,406.9200	2,455.5000	8,685	8,685				8,685	8,685	(8,414)	0001	50
RT	2	100	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/23/2025	2,477.3000	2,455.5000	17,371	17,371				17,371	17,371	(16,828)	0001	50
RT	1	50	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	2,490.4000	2,455.5000	8,685	8,685				8,685	8,685	(8,414)	0001	50
RT	7	350	E-MINI RUSS 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	2,454.6200	2,455.5000	60,798	60,798				60,798	60,798	(58,898)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2500	96.4200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2500	96.4200	82	82				82	82	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3000	96.4200	326	326				326	326	(800)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2900	96.4200	734	734				734	734	(1,800)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2700	96.4200	4,402	4,402				4,402	4,402	(10,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2500	96.4200	408	408				408	408	(1,000)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2800	96.4200	734	734				734	734	(1,800)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.3200	96.4200	2,201	2,201				2,201	2,201	(5,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2800	96.4200	163	163				163	163	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2700	96.4200	1,304	1,304				1,304	1,304	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2500	96.4200	82	82				82	82	(200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2030	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2500	96.4200	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.4600	96.5100	245	245				245	245	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4000	96.5100	163	163				163	163	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.5200	96.5100	245	245				245	245	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.5900	96.5100	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5400	96.5100	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6400	96.5100	163	163				163	163	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6200	96.5100	245	245				245	245	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.4900	96.5100	163	163				163	163	(400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4400	96.5100	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.4500	96.5100	489	489				489	489	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4000	96.5100	245	245				245	245	(600)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4300	96.5100	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4600	96.5100	1,630	1,630				1,630	1,630	(4,000)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4500	96.5100	4,565	4,565				4,565	4,565	(11,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.5100	82	82				82	82	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4600	96.5100	245	245				245	245	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5700	96.5100	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5400	96.5100	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.4900	96.5100	82	82				82	82	(200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.4100	96.5100	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5400	96.5100	82	82				82	82	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.4700	96.5100	489	489				489	489	(1,200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4400	96.5100	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4900	96.5100	571	571				571	571	(1,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4700	96.5100	489	489				489	489	(1,200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4200	96.5100	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4400	96.5100	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	81	202,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4400	96.5100	6,603	6,603				6,603	6,603	(16,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.6000	96.5100	408	408				408	408	(1,000)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4200	96.5100	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.4100	96.5100	3,995	3,995				3,995	3,995	(9,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5900	96.5100	163	163				163	163	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5400	96.5100	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4100	96.5100	82	82				82	82	(200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5300	96.5100	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4900	96.5100	1,957	1,957				1,957	1,957	(4,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5300	96.5100	245	245				245	245	(600)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.4800	96.5100	245	245				245	245	(600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6400	96.5100	163	163				163	163	(400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5000	96.5100	326	326				326	326	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2200	96.5100	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.5400	96.5100	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.5300	96.5100	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5200	96.5100	163	163				163	163	(400)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.4500	96.5100	2,201	2,201				2,201	2,201	(5,400)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4600	96.5100	2,853	2,853				2,853	2,853	(7,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.3100	96.5100	82	82				82	82	(200)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.8400	96.9200	3,342	3,342				3,342	3,342	(8,200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.8100	96.9200	815	815				815	815	(2,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.0000	96.9200	8,880	8,880				8,880	8,880	(16,000)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.0000	96.9200	1,630	1,630				1,630	1,630	(4,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5700	96.9200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.5900	96.9200	82	82				82	82	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.6900	96.9200	245	245				245	245	(600)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6200	96.9200	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.8800	96.9200	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9600	96.9200	35,520	35,520				35,520	35,520	(64,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.9500	96.9200	6,522	6,522				6,522	6,522	(16,000)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.8300	96.9200	1,875	1,875				1,875	1,875	(4,600)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5700	96.9200	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6700	96.9200	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.8000	96.9200	489	489				489	489	(1,200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.7700	96.9200	652	652				652	652	(1,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.7300	96.9200	571	571				571	571	(1,400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/10/2025	96.8100	96.9200	82	82				82	82	(200)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.12/26/2024	96.7900	96.9200	3,995	3,995				3,995	3,995	(9,800)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/12/2025	96.8100	96.9200	571	571				571	571	(1,400)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.5900	96.9200	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.6600	96.9200	489	489				489	489	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.9500	96.9200	82	82				82	82	(200)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.05/10/2024	96.6400	96.9200	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/16/2027	CME SNZ20JLFK8MNNCL00F39	.09/16/2025	97.1200	96.9200	245	245				245	245	(600)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.4700	96.7700	2,446	2,446				2,446	2,446	(6,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.8000	96.7700	163	163				163	163	(400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.4500	96.7700	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.04/08/2025	96.5500	96.7700	163	163				163	163	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.12/18/2023	96.4700	96.7700	489	489				489	489	(1,200)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.08/29/2025	96.5800	96.7700	3,506	3,506				3,506	3,506	(8,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.01/23/2025	96.4300	96.7700	571	571				571	571	(1,400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.4700	96.7700	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.4400	96.7700	408	408				408	408	(1,000)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.05/24/2024	96.4500	96.7700	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.3800	96.7700	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2028	CME SNZ20JLFK8MNNCL00F39	.07/10/2025	96.6200	96.7700	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/17/2024	96.3400	96.6000	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.2100	96.6000	82	82				82	82	(200)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/09/2024	96.3200	96.6000	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.09/12/2025	96.3700	96.6000	652	652				652	652	(1,600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/09/2025	96.3200	96.6000	652	652				652	652	(1,600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/26/2024	96.4100	96.6000	652	652				652	652	(1,600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.06/25/2024	96.2600	96.6000	815	815				815	815	(2,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.3100	96.6000	326	326				326	326	(800)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.05/05/2025	96.4200	96.6000	2,364	2,364				2,364	2,364	(5,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.04/25/2025	96.3400	96.6000	408	408				408	408	(1,000)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.10/15/2024	96.2700	96.6000	2,283	2,283				2,283	2,283	(5,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.04/09/2025	96.3600	96.6000	163	163				163	163	(400)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.06/21/2029	CME SNZ20JLFK8MNNCL00F39	.12/09/2024	96.2000	96.6000	978	978				978	978	(2,400)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	897	897				897	897	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	82	82				82	82	(200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	978	978				978	978	(2,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	82	82				82	82	(200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	978	978				978	978	(2,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	326	326				326	326	(800)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	652	652				652	652	(1,600)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	3,342	3,342				3,342	3,342	(8,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	163	163				163	163	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/19/2030	CME SNZ20JLFK8MNNCL00F39	.09/22/2025	96.4100	96.3700	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/17/2025	CME SNZ20JLFK8MNNCL00F39	.08/11/2025	95.8400		82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/17/2025	CME SNZ20JLFK8MNNCL00F39	.08/29/2025	95.7800		82	82				82	82	(200)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.09/20/2024	96.5500	96.7200	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.8800	96.7200	245	245				245	245	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.09/12/2025	96.8200	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.08/11/2025	96.7500	96.7200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.07/10/2025	96.6400	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.09/16/2025	96.7700	96.7200	163	163				163	163	(400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.05/24/2024	96.5700	96.7200	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.01/26/2024	96.7500	96.7200	82	82				82	82	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.07/16/2024	96.5800	96.7200	489	489				489	489	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.07/10/2025	96.6400	96.7200	82	82				82	82	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	.09/16/2026	CME SNZ20JLFK8MNNCL00F39	.05/15/2025	96.5200	96.7200	1,386	1,386				1,386	1,386	(3,400)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	55	137,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6200	96.7200	4,484	4,484				4,484	4,484	(11,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.4300	96.7200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.0200	96.7200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	96.7200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6700	96.7200	82	82				82	82	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.5900	96.7200	897	897				897	897	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.7500	96.7200	82	82				82	82	(200)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.5700	96.7200	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5700	96.7200	978	978				978	978	(2,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.7200	96.7200	326	326				326	326	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.6900	96.7200	245	245				245	245	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.6600	96.7200	326	326				326	326	(800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.7400	96.7200	326	326				326	326	(800)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5600	96.7200	3,098	3,098				3,098	3,098	(7,600)	0001	2,500
S3	67	167,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.5600	96.7200	5,462	5,462				5,462	5,462	(13,400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.5300	96.7200	2,120	2,120				2,120	2,120	(5,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5700	96.7200	571	571				571	571	(1,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.6000	96.7200	326	326				326	326	(800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.7000	96.7200	163	163				163	163	(400)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.7100	96.7200	1,304	1,304				1,304	1,304	(3,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.6900	96.7200	408	408				408	408	(1,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.7100	96.7200	163	163				163	163	(400)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5500	96.7200	3,669	3,669				3,669	3,669	(9,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.6400	96.7200	82	82				82	82	(200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5700	96.7200	1,875	1,875				1,875	1,875	(4,600)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.6000	96.7200	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.8200	96.7200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.7600	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.7500	96.7200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.7500	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.7500	96.7200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2800	96.7200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.5100	96.9000	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.5400	96.9000	82	82				82	82	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.8900	96.9000	571	571				571	571	(1,400)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.9200	96.9000	1,630	1,630				1,630	1,630	(4,000)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5900	96.9000	4,076	4,076				4,076	4,076	(10,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.9100	96.9000	163	163				163	163	(400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.6300	96.9000	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.5600	96.9000	1,304	1,304				1,304	1,304	(3,200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.9200	96.9000	815	815				815	815	(2,000)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.9300	96.9000	978	978				978	978	(2,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.9300	96.9000	326	326				326	326	(800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5800	96.9000	408	408				408	408	(1,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.9000	96.9000	245	245				245	245	(600)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.7200	96.9000	3,995	3,995				3,995	3,995	(9,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.9300	96.9000	326	326				326	326	(800)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.6200	96.9000	489	489				489	489	(1,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.7400	96.9000	163	163				163	163	(400)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.6000	96.9000	3,669	3,669				3,669	3,669	(9,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	97.1100	96.9000	245	245				245	245	(600)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.5400	96.9000	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.4400	96.7300	1,875	1,875				1,875	1,875	(4,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.7600	96.7300	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2600	96.7300	82	82				82	82	(200)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.4100	96.7300	2,527	2,527				2,527	2,527	(6,200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5000	96.7300	163	163				163	163	(400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4700	96.7300	489	489				489	489	(1,200)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5500	96.7300	3,424	3,424				3,424	3,424	(8,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4300	96.7300	82	82				82	82	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.3700	96.7300	489	489				489	489	(1,200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3900	96.7300	571	571				571	571	(1,400)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.4200	96.7300	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.4300	96.7300	3,016	3,016				3,016	3,016	(7,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3400	96.7300	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1700	96.5500	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1700	96.5500	82	82				82	82	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2700	96.5500	897	897				897	897	(2,200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2600	96.5500	978	978				978	978	(2,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.4800	96.5500	245	245				245	245	(600)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.2000	96.5500	978	978				978	978	(2,400)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3800	96.5500	2,120	2,120				2,120	2,120	(5,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.3000	96.5500	408	408				408	408	(1,000)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.4000	96.5500	2,120	2,120				2,120	2,120	(5,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.3300	96.5500	408	408				408	408	(1,000)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2400	96.5500	2,201	2,201				2,201	2,201	(5,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5800	96.5500	82	82				82	82	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.1800	96.5500	897	897				897	897	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9600	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9100	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9100	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.9900	95.9600	82	82				82	82	(200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9800	95.9600	897	897				897	897	(2,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2200	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9100	95.9600	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.9300	95.9600	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.9600	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9900	95.9600	82	82				82	82	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9800	95.9600	1,386	1,386				1,386	1,386	(3,400)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9900	95.9600	734	734				734	734	(1,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9600	95.9600	82	82				82	82	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/29/2025	95.9900	95.9600	326	326				326	326	(800)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/29/2025	95.9600	95.9600	2,120	2,120				2,120	2,120	(5,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9100	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/10/2025	95.8800	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2300	95.9600	82	82				82	82	(200)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9800	95.9600	652	652				652	652	(1,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/29/2025	95.9800	95.9600	571	571				571	571	(1,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9600	95.9600	245	245				245	245	(600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.0000	95.9600	571	571				571	571	(1,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.0000	95.9600	326	326				326	326	(800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.0100	95.9600	245	245				245	245	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.0600	95.9600	326	326				326	326	(800)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.9800	95.9600	2,853	2,853				2,853	2,853	(7,000)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.6000	95.9600	35,520	35,520				35,520	35,520	(64,000)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/17/2025	95.6000	95.9600	13,044	13,044				13,044	13,044	(32,000)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9900	95.9600	245	245				245	245	(600)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.0400	95.9600	4,321	4,321				4,321	4,321	(10,600)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0300	95.9600	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.0800	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.0900	95.9600	82	82				82	82	(200)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/15/2025	95.9800	95.9600	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	95.9600	95.9600	408	408				408	408	(1,000)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9800	95.9600	82	82				82	82	(200)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/11/2025	95.9800	95.9600	1,060	1,060				1,060	1,060	(2,600)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0300	95.9600	1,549	1,549				1,549	1,549	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.0500	95.9600	82	82				82	82	(200)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/17/2025	95.7800	95.9600	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.7800	95.9600	8,880	8,880				8,880	8,880	(16,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/15/2025	95.8900	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/12/2025	95.9500	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.4700	95.9600	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	97.0400	96.8500	82	82				82	82	(200)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.6800	96.8500	1,549	1,549				1,549	1,549	(3,800)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.7000	96.8500	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3000	96.8500	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6100	96.8500	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.9100	96.8500	82	82				82	82	(200)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5100	96.8500	326	326				326	326	(800)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.6300	96.8500	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6500	96.8500	3,995	3,995				3,995	3,995	(9,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.9100	96.8500	82	82				82	82	(200)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.6600	96.8500	2,853	2,853				2,853	2,853	(7,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6400	96.8500	815	815				815	815	(2,000)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6100	96.8500	2,038	2,038				2,038	2,038	(5,000)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.7500	96.8500	815	815				815	815	(2,000)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6400	96.8500	1,060	1,060				1,060	1,060	(2,600)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6300	96.8500	1,304	1,304				1,304	1,304	(3,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.8800	96.8500	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.5800	96.8500	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5800	96.8500	163	163				163	163	(400)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.7300	96.8500	4,321	4,321				4,321	4,321	(10,600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6800	96.8500	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6100	96.8500	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6400	96.8500	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.8800	96.8500	82	82				82	82	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.6600	96.8500	489	489				489	489	(1,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	97.0400	96.8500	245	245				245	245	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.8800	96.8500	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9000	96.8700	82	82				82	82	(200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	97.0700	96.8700	245	245				245	245	(600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.5700	96.8700	897	897				897	897	(2,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.6700	96.8700	163	163				163	163	(400)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.5500	96.8700	3,669	3,669				3,669	3,669	(9,000)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.4900	96.8700	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.7000	96.8700	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.6100	96.8700	245	245				245	245	(600)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3300	96.8700	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.9000	96.8700	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4600	96.8700	978	978				978	978	(2,400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.5700	96.8700	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5400	96.8700	3,832	3,832				3,832	3,832	(9,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4800	96.8700	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4600	96.8700	163	163				163	163	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	09/22/2025	96.9300	96.8700	163	163				163	163	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.4100	96.6800	245	245				245	245	(600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3000	96.6800	82	82				82	82	(200)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4000	96.6800	2,283	2,283				2,283	2,283	(5,600)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.4100	96.6800	1,223	1,223				1,223	1,223	(3,000)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4300	96.6800	571	571				571	571	(1,400)	0001	2,500

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Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.2400	96.6800	815	815				815	815	(2,000)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3800	96.6800	163	163				163	163	(400)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5000	96.6800	3,261	3,261				3,261	3,261	(8,000)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5000	96.6800	408	408				408	408	(1,000)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.3500	96.6800	2,364	2,364				2,364	2,364	(5,800)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3500	96.6800	163	163				163	163	(400)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.3400	96.6800	2,201	2,201				2,201	2,201	(5,400)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.1800	96.5100	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.5400	96.5100	82	82				82	82	(200)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.2300	96.5100	1,875	1,875				1,875	1,875	(4,600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.0800	96.5100	326	326				326	326	(800)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.3300	96.5100	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1500	96.5100	408	408				408	408	(1,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.1400	96.5100	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.3200	96.5100	3,179	3,179				3,179	3,179	(7,800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2300	96.5100	897	897				897	897	(2,200)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2300	96.5100	734	734				734	734	(1,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.1200	96.5100	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.3500	96.5100	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2900	96.3200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4400	96.3200	82	82				82	82	(200)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3000	96.3200	3,098	3,098				3,098	3,098	(7,600)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2800	96.3200	815	815				815	815	(2,000)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	02/14/2025	95.9500	96.3200	8,880	8,880				8,880	8,880	(16,000)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.1000	96.3200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2000	96.3200	82	82				82	82	(200)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2100	96.3200	3,424	3,424				3,424	3,424	(8,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.3500	96.3200	82	82				82	82	(200)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2200	96.3200	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/07/2025	96.2200	96.3200	163	163				163	163	(400)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.2500	96.3200	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3100	96.3200	489	489				489	489	(1,200)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2600	96.3200	2,690	2,690				2,690	2,690	(6,600)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3600	96.3200	35,520	35,520				35,520	35,520	(64,000)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.3200	96.3200	326	326				326	326	(800)	0001	2,500
S3	54	135,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2800	96.3200	4,402	4,402				4,402	4,402	(10,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.2000	96.3200	82	82				82	82	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.2700	96.3200	571	571				571	571	(1,400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2400	96.3200	163	163				163	163	(400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2100	96.3200	245	245				245	245	(600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3000	96.3200	571	571				571	571	(1,400)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2300	96.3200	489	489				489	489	(1,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3500	96.3200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.3400	96.3200	82	82				82	82	(200)	0001	2,500
S3	27	67,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2400	96.3200	2,201	2,201				2,201	2,201	(5,400)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/10/2025	96.2600	96.3200	734	734				734	734	(1,800)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2700	96.3200	978	978				978	978	(2,400)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2700	96.3200	326	326				326	326	(800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2300	96.3200	82	82				82	82	(200)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2600	96.3200	1,386	1,386				1,386	1,386	(3,400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.5100	96.3200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3500	96.3200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3600	96.3200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	09/16/2025	96.3600	96.3200	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.2900	96.3200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.1600	96.3200	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.2600	96.3200	82	82				82	82	(200)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6200	96.9100	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	97.1100	96.9100	245	245				245	245	(600)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.6600	96.9100	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.9400	96.9100	82	82				82	82	(200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.6800	96.9100	489	489				489	489	(1,200)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.6600	96.9100	897	897				897	897	(2,200)	0001	2,500
S3	51	127,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.7700	96.9100	4,158	4,158				4,158	4,158	(10,200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6200	96.9100	82	82				82	82	(200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/15/2025	96.6900	96.9100	815	815				815	815	(2,000)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5800	96.9100	1,060	1,060				1,060	1,060	(2,600)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6900	96.9100	652	652				652	652	(1,600)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.6800	96.9100	2,853	2,853				2,853	2,853	(7,000)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.9500	96.9100	17,760	17,760				17,760	17,760	(32,000)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.6300	96.9100	2,446	2,446				2,446	2,446	(6,000)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.6000	96.9100	1,957	1,957				1,957	1,957	(4,800)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6600	96.9100	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.5200	96.9100	326	326				326	326	(800)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.6400	96.9100	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	02/14/2025	96.0100	96.9100	4,440	4,440				4,440	4,440	(8,000)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/14/2025	96.6800	96.9100	1,141	1,141				1,141	1,141	(2,800)	0001	2,500
S3	48	120,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.6800	96.9100	3,913	3,913				3,913	3,913	(9,600)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.6200	96.9100	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/09/2025	96.6000	96.9100	163	163				163	163	(400)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.4000	96.8200	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4300	96.8200	82	82				82	82	(200)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.4900	96.8200	3,587	3,587				3,587	3,587	(8,800)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.5200	96.8200	1,467	1,467				1,467	1,467	(3,600)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.4600	96.8200	571	571				571	571	(1,400)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.4500	96.8200	571	571				571	571	(1,400)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.6500	96.8200	3,506	3,506				3,506	3,506	(8,600)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.5200	96.8200	489	489				489	489	(1,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	04/08/2025	96.6100	96.8200	163	163				163	163	(400)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4900	96.8200	2,527	2,527				2,527	2,527	(6,200)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	97.0200	96.8200	245	245				245	245	(600)	0001	2,500
S3	32	80,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	05/24/2024	96.4400	96.8200	2,609	2,609				2,609	2,609	(6,400)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.2600	96.6400	1,712	1,712				1,712	1,712	(4,200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3700	96.6400	163	163				163	163	(400)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3300	96.6400	2,364	2,364				2,364	2,364	(5,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	08/11/2025	96.4900	96.6400	408	408				408	408	(1,000)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.4500	96.6400	2,772	2,772				2,772	2,772	(6,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.4100	96.6400	245	245				245	245	(600)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	09/12/2025	96.4600	96.6400	326	326				326	326	(800)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2400	96.6400	897	897				897	897	(2,200)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/05/2025	96.4000	96.6400	489	489				489	489	(1,200)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.3400	96.6400	815	815				815	815	(2,000)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.3400	96.6400	1,549	1,549				1,549	1,549	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2600	96.6400	82	82				82	82	(200)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	01/23/2025	96.1200	96.6400	163	163				163	163	(400)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.4700	82	82				82	82	(200)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.0700	96.4700	82	82				82	82	(200)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	08/29/2025	96.2900	96.4700	571	571				571	571	(1,400)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2300	96.4700	1,060	1,060				1,060	1,060	(2,600)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2200	96.4700	897	897				897	897	(2,200)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	05/15/2025	96.2100	96.4700	3,995	3,995				3,995	3,995	(9,800)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1600	96.4700	408	408				408	408	(1,000)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	07/02/2025	96.2900	96.4700	2,364	2,364				2,364	2,364	(5,800)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.3200	96.4700	245	245				245	245	(600)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	04/25/2025	96.1800	96.4700	1,549	1,549				1,549	1,549	(3,800)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	03/31/2025	96.1700	96.4700	82	82				82	82	(200)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2030	CME SNZ20JLFK8MNNCL00F39	06/09/2025	96.2000	96.4700	1,304	1,304				1,304	1,304	(3,200)	0001	2,500
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	104.2700	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	10	20,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	53	53				53	53	(12,000)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	11	11				11	11	(2,400)	0001	2,000
TU	2	4,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	104.2500	104.2000	11	11				11	11	(2,400)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	19	38,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	104.2500	104.2000	100	100				100	100	(22,800)	0001	2,000
TU	1	2,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	09/23/2025	104.2700	104.2000	5	5				5	5	(1,200)	0001	2,000
TU	454	908,000	US 2YR NOTE	Fixed Annuity Hedge	N/A	Interest Rate	11/28/2025	CBOT 549300EX04Q20BFQTQ27	08/27/2025	104.2400	104.2000	2,399	2,399				2,399	2,399	(544,800)	0001	2,000
UX	10	10,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOE 254900099GJPIWCP8RH13	07/29/2025	20.7600	19.8000	40,089	40,089				40,089	40,089	(92,500)	0001	1,000
UX	20	20,000	CBOE VIX	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CBOE 254900099GJPIWCP8RH13	07/29/2025	20.7600	19.8000	80,178	80,178				80,178	80,178	(185,000)	0001	1,000
VG	10	100	EURO STOXX 50	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	Eurex 529900LN3S5OJPU47S06	09/30/2025	5,485.8000	5,541.0000	65,029	65,029				65,029	65,029	(45,978)	0001	10
ES	1	50	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/19/2025	6,718.0000	6,738.7500	6,701	6,701				6,701	6,701	(20,222)	0001	50
ES	3	150	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/16/2025	6,690.3300	6,738.7500	20,102	20,102				20,102	20,102	(60,666)	0001	50
ES	12	600	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/18/2025	6,694.0800	6,738.7500	80,410	80,410				80,410	80,410	(242,664)	0001	50
ES	7	350	S&P500 EMINI	Fixed Annuity Hedge	N/A	Equity/Index	12/19/2025	CME SNZ20JLFK8MNNCL00F39	09/15/2025	6,688.5700	6,738.7500	46,906	46,906				46,906	46,906	(141,554)	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												8,976,660	8,976,660				8,976,660	8,976,660	(26,811,416)	XXX	XXX
1649999999. Subtotal - Short Futures												8,976,660	8,976,660				8,976,660	8,976,660	(26,811,416)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												145,059,406	145,059,406				145,059,406	145,059,406	151,634,877	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												145,059,406	145,059,406				145,059,406	145,059,406	151,634,877	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	79,304,441	65,754,965	145,059,406
Total Net Cash Deposits	79,304,441	65,754,965	145,059,406

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		151,953,877	(6,894,471)	151,953,877	151,953,877	(6,894,471)	151,953,877	151,634,877	151,634,877
Bank of America NA	B4TYDEB6GKMZO031MB27	Y	Y	890,585,000		400,455,079	(66,763,852)		994,317,275	(74,818,859)	28,913,416	78,875,635	
BANK OF MONTREAL	549300047C63MPGNXE075	Y	Y			17,887,427	(60,100,649)		17,954,107	(57,320,916)		25,623,245	
BARCLAYS PLC	G5GSEF7VJP5I7OUK5573	Y	Y	788,570,611		510,176,792	(117,587,864)		956,084,981	(172,025,392)		87,792,164	
BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	Y	Y	1,955,507,091		931,782,569	(185,264,098)		1,441,515,070	(224,140,998)		146,853,551	
CANADIAN IMPERIAL BANK OF COMM	2IGI19DL770XOHC3ZE78	Y	Y	206,820,000		153,592,441	(41,814,410)		249,905,917	(43,958,849)		27,908,416	
CITIBANK NA	E57ODZIWZ7FF32TWEFA76	Y	Y	318,675,346		184,048,197	(139,646,840)		288,778,783	(142,827,500)		600,042,664	325,768,674
CREDIT AGRICOLE SA	969500TJ5KRTCJQWXH05	Y	Y	2,124,228		12,261,965	(97,170,006)		37,421,910	(107,934,464)		199,404,348	112,372,079
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y	78,356,817		200,535,839	(229,527,612)		190,924,935	(252,657,766)		117,945,651	10,597,061
GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	Y	Y			1,629,444	(37,734,673)		6,494,382	(39,034,342)		26,942,478	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	29,460,000		29,696,713		236,713	29,926,340		466,340	442,355	442,355
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y	353,240,000		124,628,423	(1,960,044)		355,750,489	(602,833)	1,907,655	30,577,337	
JPMorgan Chase & Co	8I5DZWWZKVSZI1NUHU748	Y	Y			19,325,917	(86,748,935)		39,730,875	(81,174,623)		16,950,097	
MERRILL LYNCH INTERNATIONAL	GGDZP1UYGU9STUHRDP48	Y	Y							(409,748)		168,291	168,291
MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	Y	Y	52,542,522		16,602,780	(79,415,097)		36,840,591	(91,372,312)		53,306,810	
MIZUHO MARKETS AMERICAS LLC	549300Y6K4T3QBM4LN29	Y	Y	30,380,000		21,613,897	(4,070,360)		47,153,315	(16,435,015)	338,300	2,823,350	
MORGAN STANLEY	IGJSJL3JD5P3O16NJZ34	Y	Y	83,407,817		203,844,299	(208,895,305)		249,022,575	(208,104,120)		136,489,772	48,030,949
Morgan Stanley International	4PQUHN3JPFGFNF3BB653	Y	Y	49,840,000									
Natixis NA	KX1WK48MPD4Y2NCUIZ63	Y	Y	2,110,000		855,183	(8,256,052)		9,838,140	(8,284,131)		12,427,893	2,917,025
NOMURA ASSET SECURITIES CORPOR	XPSKD1VTEQPKCHBEKQ95	Y	Y			387,267	(305,553)	81,715	387,267	(305,553)	81,715	25,250,945	25,250,945
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	352,240,000		304,626,928	(147,671,350)		530,506,085	(156,601,958)	21,664,126	49,100,334	
SOCIETE GENERALE SA	O2RNE8IBXP4ROTD8PU41	Y	Y	1,744,364,645		1,682,944,118	(183,101,776)		1,930,758,811	(185,755,243)	638,923	58,118,524	
SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	Y	Y	253,359,000		136,536,675	(375,012)		254,379,736	(375,012)	645,724	11,081,435	
UBS AG	549300SZJ9VS8SGXAN81	Y	Y	107,250,000		90,290,296	(2,481,137)		109,035,818	(2,481,137)		9,096,096	
Wells Fargo & Co	KB1H1DSPRFMYMCUFXT09	Y	Y			14,638,032	(54,198,844)		33,205,546	(53,894,819)		18,840,404	
0299999999. Total NAIC 1 Designation				7,298,833,079		5,058,360,280	(1,753,089,468)	318,427	7,809,932,946	(1,920,515,592)	54,656,198	1,736,061,795	525,547,380
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						461,714	(4,507,748)		84,881,690	(64,841,479)	20,040,211	116,093,414	112,047,380
0999999999 - Gross Totals				7,298,833,079		5,210,775,871	(1,764,491,688)	152,272,304	8,046,768,513	(1,992,251,542)	226,650,286	2,003,790,087	789,229,637
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						5,210,775,871	(1,764,491,688)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	40,960,000	40,960,000	40,960,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	63,270,000	63,270,000	63,270,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	94,940,000	94,940,000	94,940,000		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Cash		Cash	51,350,000	51,350,000	51,350,000		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	43,750,000	43,750,000	43,750,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	550,000	550,000	550,000		V
MIZUHO CAPITAL MARKETS LLC 0V6VI8S6QX2D1J8570P30	Cash		Cash	61,410,000	61,410,000	61,410,000		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	12,950,000	12,950,000	12,950,000		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	110122-EK-0	Corporate	844,197	844,197	844,197	02/22/2054	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	224044-BV-8	Corporate	845,734	845,734	845,734	03/01/2039	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	26441C-CG-8	Corporate	845,984	845,984	845,984	09/01/2054	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	29379V-BA-0	Corporate	917	917	917	03/15/2044	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	30034W-AE-6	Corporate	832,718	832,718	832,718	06/01/2055	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	66989H-AS-7	Corporate	846,001	846,001	846,001	08/14/2050	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	68233J-BR-4	Corporate	848,666	848,666	848,666	09/15/2049	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	694308-KK-2	Corporate	439,159	439,159	439,159	04/01/2053	I
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Corporate	91913Y-BD-1	Corporate	835,939	835,939	835,939	12/01/2051	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	002824-BG-4	Corporate	10,068,000	10,068,000	10,068,000	11/30/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	00817Y-AF-5	Corporate	10,974,300	10,974,300	10,974,300	06/15/2036	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	02079K-AF-4	Corporate	9,047,840	9,047,840	9,047,840	08/15/2050	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	023135-BT-2	Corporate	6,135,400	6,135,400	6,135,400	06/03/2050	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	023608-AQ-5	Corporate	15,319,200	15,319,200	15,319,200	01/15/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	02666T-AG-2	Corporate	21,021,588	21,021,588	21,021,588	02/01/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	036752-AW-3	Corporate	9,226,184	9,226,184	9,226,184	10/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	037833-ES-5	Corporate	4,249,958	4,249,958	4,249,958	05/08/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	059165-EQ-9	Corporate	9,758,600	9,758,600	9,758,600	06/01/2053	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	110122-EE-4	Corporate	16,199,040	16,199,040	16,199,040	02/22/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	110122-EK-0	Corporate	7,977,810	7,977,810	7,977,810	02/22/2054	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	11135F-BE-0	Corporate	33,311,600	33,311,600	33,311,600	02/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	11135F-BT-7	Corporate	2,347,680	2,347,680	2,347,680	04/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	11135F-CE-9	Corporate	50,835,000	50,835,000	50,835,000	04/15/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	15189X-AT-5	Corporate	4,753,743	4,753,743	4,753,743	02/01/2049	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	19828T-AB-2	Corporate	2,131,540	2,131,540	2,131,540	11/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	209111-GF-4	Corporate	5,049,312	5,049,312	5,049,312	03/15/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AB-6	Corporate	20,655,000	20,655,000	20,655,000	03/01/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AC-4	Corporate	26,639,000	26,639,000	26,639,000	03/01/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AD-2	Corporate	26,058,960	26,058,960	26,058,960	01/15/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	210385-AE-0	Corporate	16,606,650	16,606,650	16,606,650	10/01/2053	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	22160K-AQ-8	Corporate	3,452,960	3,452,960	3,452,960	04/20/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	22966R-AJ-5	Corporate	7,051,200	7,051,200	7,051,200	02/15/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	26441C-CG-8	Corporate	6,154,244	6,154,244	6,154,244	09/01/2054	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	29379V-BA-0	Corporate	4,079,831	4,079,831	4,079,831	03/15/2044	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	29379V-CF-8	Corporate	40,206,800	40,206,800	40,206,800	01/31/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30034W-AE-6	Corporate	24,528,912	24,528,912	24,528,912	06/01/2055	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30040W-AU-2	Corporate	12,647,500	12,647,500	12,647,500	05/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30161N-BK-6	Corporate	20,728,600	20,728,600	20,728,600	03/15/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30225V-AJ-6	Corporate	10,320,600	10,320,600	10,320,600	04/01/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30231G-BM-3	Corporate	6,710,664	6,710,664	6,710,664	04/15/2051	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	30303M-8G-0	Corporate	2,984,820	2,984,820	2,984,820	08/15/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	341081-GM-3	Corporate	2,968,720	2,968,720	2,968,720	04/01/2053	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	341081-GR-2	Corporate	9,013,770	9,013,770	9,013,770	05/15/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	406216-AW-1	Corporate	7,369,296	7,369,296	7,369,296	09/15/2038	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	437076-CF-7	Corporate	8,604,700	8,604,700	8,604,700	03/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	438516-CF-1	Corporate	1,727,700	1,727,700	1,727,700	09/01/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	49177J-AF-9	Corporate	8,677,225	8,677,225	8,677,225	03/22/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	49271V-AF-7	Corporate	8,288,348	8,288,348	8,288,348	05/25/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	502431-AQ-2	Corporate	8,320,480	8,320,480	8,320,480	07/31/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	532457-CE-6	Corporate	13,501,620	13,501,620	13,501,620	02/27/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	539830-CA-5	Corporate	8,763,858	8,763,858	8,763,858	02/15/2034	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	548661-DR-5	Corporate	19,630,200	19,630,200	19,630,200	04/05/2029	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	548661-EQ-6	Corporate	4,121,360	4,121,360	4,121,360	07/01/2033	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	55336V-AM-2	Corporate	7,942,616	7,942,616	7,942,616	04/15/2038	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	58933Y-BK-0	Corporate	10,036,400	10,036,400	10,036,400	05/17/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	610202-BP-7	Corporate	9,846,500	9,846,500	9,846,500	12/15/2043	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	63743H-FH-0	Corporate	8,003,680	8,003,680	8,003,680	03/13/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	651639-AZ-9	Corporate	2,164,896	2,164,896	2,164,896	07/15/2032	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	65339K-AT-7	Corporate	7,924,880	7,924,880	7,924,880	05/01/2027	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	65339K-CM-0	Corporate	20,328,800	20,328,800	20,328,800	02/28/2028	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	65364U-AU-0	Corporate	11,811,240	11,811,240	11,811,240	01/17/2054	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	666807-CJ-9	Corporate	3,507,279	3,507,279	3,507,279	03/15/2053	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	68233J-CM-4	Corporate	9,062,800	9,062,800	9,062,800	09/15/2052	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	68233J-CS-1	Corporate	6,368,940	6,368,940	6,368,940	11/15/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	718547-AR-3	Corporate	925,317	925,317	925,317	06/30/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	718547-AT-9	Corporate	17,691,811	17,691,811	17,691,811	12/01/2027	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	742718-FY-0	Corporate	11,127,329	11,127,329	11,127,329	01/26/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	74340X-CH-2	Corporate	6,148,860	6,148,860	6,148,860	01/15/2034	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	74834L-BD-1	Corporate	13,282,440	13,282,440	13,282,440	11/30/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	760759-BH-2	Corporate	16,487,040	16,487,040	16,487,040	12/15/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	778296-AG-8	Corporate	6,970,240	6,970,240	6,970,240	04/15/2031	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	785592-AU-0	Corporate	7,980,720	7,980,720	7,980,720	03/15/2028	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	828807-DH-7	Corporate	6,053,373	6,053,373	6,053,373	09/13/2049	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	842434-CS-9	Corporate	6,617,829	6,617,829	6,617,829	01/15/2049	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	872540-AQ-2	Corporate	6,893,530	6,893,530	6,893,530	09/15/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	87264A-BR-5	Corporate	9,915,900	9,915,900	9,915,900	02/15/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	882508-CB-8	Corporate	2,571,075	2,571,075	2,571,075	03/14/2033	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	88339W-AC-0	Corporate	25,331,000	25,331,000	25,331,000	03/15/2034	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	907818-EQ-7	Corporate	7,854,695	7,854,695	7,854,695	09/15/2037	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	907818-GE-2	Corporate	12,016,080	12,016,080	12,016,080	02/21/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	91324P-EC-2	Corporate	4,664,405	4,664,405	4,664,405	05/15/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	91324P-EF-5	Corporate	558,331	558,331	558,331	05/15/2051	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	91913Y-BD-1	Corporate	6,547,020	6,547,020	6,547,020	12/01/2051	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	92939U-AK-2	Corporate	20,022,200	20,022,200	20,022,200	01/09/2026	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	931142-FC-2	Corporate	8,039,440	8,039,440	8,039,440	04/15/2030	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	931142-FE-8	Corporate	13,981,905	13,981,905	13,981,905	04/15/2053	I
BNP PARIBAS SA ROMUWSFPUBMPRO8K5P83	Corporate	969457-CJ-7	Corporate	9,436,320	9,436,320	9,436,320	03/15/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	053332-BF-8	Corporate	10,243,400	10,243,400	10,243,400	08/01/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	053484-AE-1	Corporate	21,763,980	21,763,980	21,763,980	12/07/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	10373Q-BW-9	Corporate	14,649,408	14,649,408	14,649,408	04/10/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AD-8	Corporate	7,204,224	7,204,224	7,204,224	06/15/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	24703T-AE-6	Corporate	12,867,840	12,867,840	12,867,840	10/01/2026	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	268317-AZ-7	Corporate	36,063,800	36,063,800	36,063,800	04/22/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	378272-BQ-0	Corporate	32,927,202	32,927,202	32,927,202	10/06/2033	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	637432-PB-5	Corporate	11,268,661	11,268,661	11,268,661	09/15/2053	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	655844-CT-3	Corporate	6,344,902	6,344,902	6,344,902	03/15/2034	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	678858-BX-8	Corporate	8,353,196	8,353,196	8,353,196	01/15/2033	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	05723K-AF-7	Corporate	406,025	406,025	406,025	12/15/2047	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	224044-BV-8	Corporate	703,584	703,584	703,584	03/01/2039	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	26441C-CG-8	Corporate	703,403	703,403	703,403	09/01/2054	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	30034W-AE-6	Corporate	692,740	692,740	692,740	06/01/2055	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	341081-GM-3	Corporate	688,767	688,767	688,767	04/01/2053	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	666807-CJ-9	Corporate	706,005	706,005	706,005	03/15/2053	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	68233J-BR-4	Corporate	706,661	706,661	706,661	09/15/2049	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	91913Y-BD-1	Corporate	695,445	695,445	695,445	12/01/2051	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	15189X-AT-5	Corporate	3,708,754	3,708,754	3,708,754	02/01/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	209111-GG-2	Corporate	10,605,059	10,605,059	10,605,059	11/15/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	26441C-CG-8	Corporate	10,778,113	10,778,113	10,778,113	09/01/2054	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	37045X-EN-2	Corporate	10,693,571	10,693,571	10,693,571	01/07/2029	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	665772-CX-5	Corporate	10,615,970	10,615,970	10,615,970	05/15/2053	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	66989H-AS-7	Corporate	5,651,699	5,651,699	5,651,699	08/14/2050	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	68233J-BR-4	Corporate	5,410,327	5,410,327	5,410,327	09/15/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	89236T-LJ-2	Corporate	10,709,263	10,709,263	10,709,263	01/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	906548-CX-8	Corporate	10,708,191	10,708,191	10,708,191	01/15/2054	I
MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J8570P30	Corporate	20826F-BE-5	Corporate	9,475,752	9,475,752	9,475,752	05/15/2053	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	209111-GG-2	Corporate	4,940,805	4,940,805	4,940,805	11/15/2053	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	29379W-BA-0	Corporate	11,730,775	11,730,775	11,730,775	03/15/2044	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	49177J-AP-7	Corporate	9,238,700	9,238,700	9,238,700	03/22/2053	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	74340X-CK-5	Corporate	4,627,700	4,627,700	4,627,700	03/15/2054	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	74460W-AH-0	Corporate	19,396,080	19,396,080	19,396,080	08/01/2053	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	906548-CX-8	Corporate	5,701	5,701	5,701	01/15/2054	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	Corporate	92939U-AM-8	Corporate	10,129,287	10,129,287	10,129,287	09/12/2026	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	0010EP-AF-5	Corporate	10,509,402	10,509,402	10,509,402	02/15/2033	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	413875-AN-5	Corporate	9,767,815	9,767,815	9,767,815	12/15/2040	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	49177J-AM-4	Corporate	12,714,636	12,714,636	12,714,636	03/22/2043	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	694308-KK-2	Corporate	2,522,511	2,522,511	2,522,511	04/01/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	842434-CS-9	Corporate	4,766,619	4,766,619	4,766,619	01/15/2049	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	92939U-AM-8	Corporate	1,013	1,013	1,013	09/12/2026	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	05723K-AF-7	Corporate	3,027,098	3,027,098	3,027,098	12/15/2047	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	110122-EK-0	Corporate	3,054,152	3,054,152	3,054,152	02/22/2054	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	15189X-AT-5	Corporate	3,046,565	3,046,565	3,046,565	02/01/2049	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	666807-CJ-9	Corporate	3,064,206	3,064,206	3,064,206	03/15/2053	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	694308-KK-2	Corporate	2,978,642	2,978,642	2,978,642	04/01/2053	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	74340X-CK-5	Corporate	3,064,938	3,064,938	3,064,938	03/15/2054	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	79466L-AL-8	Corporate	284,893	284,893	284,893	07/15/2051	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	906548-CX-8	Corporate	3,036,679	3,036,679	3,036,679	01/15/2054	I
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	166,767,648	166,767,648	166,767,648		IV
0199999999 - Total				1,785,875,826	1,785,875,826	1,785,875,826	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	890,585,000	890,585,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	763,533,000	763,533,000	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	1,135,538,580	1,135,538,580	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Cash		Cash	206,820,000	206,820,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	142,130,000	142,130,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	29,460,000	29,460,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	353,240,000	353,240,000	XXX		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T30BM4LN29	Cash		Cash	30,380,000	30,380,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	43,269,050	43,269,050	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	49,840,000	49,840,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	2,110,000	2,110,000	XXX		V
ROYAL BK CANADA ES71P3U3RHIGC71XBU11	Cash		Cash	352,240,000	352,240,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,723,196,288	1,723,196,288	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	253,359,000	253,359,000	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	107,250,000	107,250,000	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	00973R-AJ-2	Corporate	187,693	187,693	XXX	01/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	023135-BX-3	Corporate	3,297,917	3,297,917	XXX	05/12/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	023135-CN-4	Corporate	2,542,525	2,542,525	XXX	12/01/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	046353-AN-8	Corporate	5,220,275	5,220,275	XXX	06/12/2027	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	05530Q-AN-0	Corporate	493,665	493,665	XXX	03/25/2026	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	055300-AQ-3	Corporate	50,361	50,361	XXX	02/02/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	097023-DG-7	Corporate	25,721,432	25,721,432	XXX	02/04/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	11120B-AA-5	Corporate	3,131	3,131	XXX	02/15/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	13648T-AC-1	Corporate	2,653,766	2,653,766	XXX	11/15/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	15189W-AD-2	Corporate	6,294,397	6,294,397	XXX	11/01/2037	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	17275R-BL-5	Corporate	2,432,659	2,432,659	XXX	09/20/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	233331-BC-0	Corporate	34,778	34,778	XXX	06/15/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	233331-BF-3	Corporate	222,204	222,204	XXX	03/01/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	260543-CK-7	Corporate	38,523	38,523	XXX	10/01/2034	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	268317-AE-4	Corporate	3,447,101	3,447,101	XXX	01/27/2040	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	283695-BK-9	Corporate	306,046	306,046	XXX	06/15/2032	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	35177P-AL-1	Corporate	903,640	903,640	XXX	03/01/2031	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	35671D-CE-3	Corporate	249,047	249,047	XXX	03/01/2028	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404119-BW-8	Corporate	56,192	56,192	XXX	02/01/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404119-CQ-0	Corporate	14,947,263	14,947,263	XXX	06/01/2033	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404119-CU-1	Corporate	2,074	2,074	XXX	04/01/2034	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404119-CZ-0	Corporate	62,853	62,853	XXX	03/01/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404119-DB-2	Corporate	2,779,142	2,779,142	XXX	03/01/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	404121-AH-8	Corporate	8,034,640	8,034,640	XXX	09/01/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	413875-AS-4	Corporate	1,960,069	1,960,069	XXX	04/27/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	448579-AG-7	Corporate	802,032	802,032	XXX	09/15/2028	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	448579-AJ-1	Corporate	51,958	51,958	XXX	04/23/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	448579-AT-9	Corporate	51,069	51,069	XXX	12/15/2031	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	45262B-AH-6	Corporate	3,118,814	3,118,814	XXX	07/01/2034	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	45262B-AK-9	Corporate	3,500,012	3,500,012	XXX	07/01/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	471105-AE-6	Corporate	265,510	265,510	XXX	06/15/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	478160-BY-9	Corporate	1,189,423	1,189,423	XXX	03/01/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	48203R-AP-9	Corporate	56,989	56,989	XXX	12/10/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	491386-AP-3	Corporate	43,691	43,691	XXX	11/15/2033	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	49337W-AC-4	Corporate	3,995,026	3,995,026	XXX	11/15/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	494550-AV-8	Corporate	5,398	5,398	XXX	02/01/2037	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	594918-BJ-2	Corporate	1,998	1,998	XXX	11/03/2025	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	594918-BR-4	Corporate	35,555	35,555	XXX	08/08/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	606769-AM-9	Corporate	496,695	496,695	XXX	09/09/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	636274-AD-4	Corporate	50,662	50,662	XXX	06/12/2028	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	641062-AR-5	Corporate	1,288,407	1,288,407	XXX	01/15/2026	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	67077M-AF-5	Corporate	52,441	52,441	XXX	12/01/2036	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	67077M-AN-8	Corporate	97,550	97,550	XXX	03/15/2035	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	67078A-AF-0	Corporate	20,837	20,837	XXX	05/15/2033	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	690742-AB-7	Corporate	1,678,132	1,678,132	XXX	12/01/2036	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	71845J-AB-4	Corporate	15,549	15,549	XXX	07/15/2034	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	742718-FL-8	Corporate	12,011,013	12,011,013	XXX	10/29/2025	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	744560-AU-0	Corporate	8,921,088	8,921,088	XXX	11/01/2039	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	76131V-AB-9	Corporate	3,008	3,008	XXX	09/15/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	775109-CH-2	Corporate	10,369	10,369	XXX	03/15/2032	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	775109-DE-8	Corporate	2,036,160	2,036,160	XXX	02/15/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	775109-DF-5	Corporate	13,137	13,137	XXX	02/15/2034	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	78081B-AK-9	Corporate	758,946	758,946	XXX	09/02/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	78081B-AQ-6	Corporate	71,795	71,795	XXX	09/02/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	824348-BT-2	Corporate	185,727	185,727	XXX	09/01/2031	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	874054-AM-1	Corporate	92,930	92,930	XXX	06/12/2029	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	87938W-AC-7	Corporate	57,385	57,385	XXX	06/20/2036	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	902133-BC-0	Corporate	13,120	13,120	XXX	02/09/2031	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	91913Y-BC-3	Corporate	10,864	10,864	XXX	12/01/2031	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	92212W-AF-7	Corporate	451,260	451,260	XXX	05/22/2030	I
BNP PARIBAS SA ROMUI/SFPUBMPRO8K5P83	Corporate	92857T-AH-0	Corporate	3,423	3,423	XXX	02/15/2030	I

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BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	931142-EM-1	Corporate	683,153	683,153	XXX	07/08/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	962166-CA-0	Corporate	128,871	128,871	XXX	03/09/2033	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	969457-BB-5	Corporate	11,300	11,300	XXX	01/15/2031	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	984851-AH-8	Corporate	52,083	52,083	XXX	11/14/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	98956P-AT-9	Corporate	5,765	5,765	XXX	03/20/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	001102-49-9	Corporate	106	106	XXX	02/15/2030	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	000012-L2-9	Corporate	117,449,256	117,449,256	XXX	05/31/2026	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	01400A-QH-0	Corporate	451	451	XXX	07/25/2038	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	01400F-TH-3	Corporate	109,703,425	109,703,425	XXX	05/25/2054	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	031790-82-6	Corporate	106,004,191	106,004,191	XXX	01/26/2035	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005094-08-8	Corporate	33,835,449	33,835,449	XXX	03/01/2032	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	005548-31-5	Corporate	180,426,125	180,426,125	XXX	08/01/2028	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	743041-R5-0	Corporate	88,017,791	88,017,791	XXX	11/10/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	743331-R9-1	Corporate	3,340	3,340	XXX	12/22/2025	I
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Corporate	10518D-A1-3	Corporate	5,657,673	5,657,673	XXX	07/15/2047	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	000187-63-5	Corporate	176,544,439	176,544,439	XXX	10/25/2032	I
CITIBANK NA E57ODZWZ7FF32TWEFA76	Corporate	010371-40-1	Corporate	907	907	XXX	10/25/2038	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	037735-CX-3	Corporate	1,362,526	1,362,526	XXX	03/01/2049	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	046353-AG-3	Corporate	264,607	264,607	XXX	09/18/2042	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	048303-CC-3	Corporate	1,026	1,026	XXX	05/15/2034	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	090572-AQ-1	Corporate	9,320	9,320	XXX	03/15/2032	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	126408-HK-2	Corporate	1,841,259	1,841,259	XXX	03/01/2048	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	15189X-AY-4	Corporate	794,877	794,877	XXX	03/01/2052	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	172070-CQ-5	Corporate	2,056	2,056	XXX	06/15/2033	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	185508-AG-3	Corporate	4,159,663	4,159,663	XXX	12/01/2040	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	20030N-EQ-0	Corporate	12,396	12,396	XXX	05/15/2055	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	209111-FL-2	Corporate	1,191,315	1,191,315	XXX	06/15/2047	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	224044-CT-2	Corporate	9,168,909	9,168,909	XXX	12/15/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	239753-DL-7	Corporate	1,067	1,067	XXX	08/01/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	240019-BV-0	Corporate	1,489	1,489	XXX	06/15/2049	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	260003-AM-0	Corporate	6,987	6,987	XXX	11/15/2025	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	341081-FB-8	Corporate	5,375	5,375	XXX	04/01/2039	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	458140-BG-4	Corporate	1,763,839	1,763,839	XXX	12/08/2047	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	595112-BZ-5	Corporate	99,708	99,708	XXX	02/09/2033	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	605417-CD-4	Corporate	71,766	71,766	XXX	07/30/2051	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	65339K-CQ-1	Corporate	28,097	28,097	XXX	02/28/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	678858-BC-4	Corporate	9,405	9,405	XXX	04/15/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	678858-BH-3	Corporate	6,488	6,488	XXX	02/01/2038	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	68233J-BV-5	Corporate	555,055	555,055	XXX	05/15/2050	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	682680-BK-8	Corporate	88,343	88,343	XXX	11/01/2030	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	68389X-BH-7	Corporate	388,602	388,602	XXX	07/15/2036	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	694308-JG-3	Corporate	14,331,085	14,331,085	XXX	02/01/2031	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	822582-CB-6	Corporate	998	998	XXX	11/13/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	824348-BW-5	Corporate	91,348	91,348	XXX	08/15/2035	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	842587-DJ-3	Corporate	881,882	881,882	XXX	09/15/2051	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	907818-FZ-6	Corporate	125,223	125,223	XXX	02/14/2053	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	92343V-ER-1	Corporate	2,860,751	2,860,751	XXX	09/21/2028	I
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Corporate	976843-BM-3	Corporate	13,305	13,305	XXX	09/01/2049	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	009924-61-5	Corporate	882	882	XXX	11/15/2033	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	0BMF9L-J1-5	Corporate	13	13	XXX	11/22/2033	I
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Corporate	15110B-R4-4	Corporate	2,123,334	2,123,334	XXX	07/27/2026	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Treasury	91282C-CB-5	Treasury	89	89	XXX	05/15/2031	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	013313-58-2	Corporate	18,131,644	18,131,644	XXX	05/25/2034	I
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Corporate	015001-RG-8	Corporate	3,036,624	3,036,624	XXX	01/15/2044	I
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Treasury	91282C-LZ-2	Treasury	52,542,522	52,542,522	XXX	11/30/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Corporate	00GRN0-02-4	Corporate	112,425	112,425	XXX	02/23/2026	I

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	0BNNGP-55-1	Corporate	176	176	XXX	08/10/2031	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	3522AA-J9-7	Corporate	10,466,495	10,466,495	XXX	02/01/2046	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	6849RA-G7-4	Corporate	5,340,492	5,340,492	XXX	05/30/2041	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	0077LA-M8-1	Corporate	10,434,520	10,434,520	XXX	07/15/2045	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	0249AA-A1-6	Corporate	9,569,777	9,569,777	XXX	10/15/2049	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	93342A-H0-0	Corporate	6,268,902	6,268,902	XXX	06/01/2043	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	49983A-B8-3	Corporate	10,273,981	10,273,981	XXX	04/16/2054	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	182054-88-7	Corporate	6,926,714	6,926,714	XXX	06/05/2026	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	432530-63-7	Corporate	10,500,056	10,500,056	XXX	01/14/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	446843-43-0	Corporate	1,829,109	1,829,109	XXX	02/25/2027	I
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	Corporate	806609-73-6	Corporate	6,634,169	6,634,169	XXX	04/16/2027	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	00BU2D-00-4	Corporate	20	20	XXX	08/15/2054	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	0B1L6W-96-2	Corporate	3,635,595	3,635,595	XXX	11/22/2037	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	0B39R3-70-7	Corporate	11	11	XXX	12/07/2049	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	0B6RNH-57-2	Corporate	1,532,175	1,532,175	XXX	07/22/2052	I
BARCLAYS PLC G5GSEF7VJP5I70UK5573 ..	Corporate	3130AK-VR-4	Corporate	19,869,811	19,869,811	XXX	02/17/2026	V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83 ..	Treasury	91282C-HC-8	Treasury	54,590,168	54,590,168	XXX	05/15/2033	V
0299999999 - Total				7,298,833,079	7,298,833,079	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Citibank, N.A. ..... Tampa, FL		4.100	10,242,821		906,112,783	1,033,110,538	1,779,454,038	XXX.
Citibank, N.A. ..... Tampa, FL	C				294,501,039	259,362,327	421,796,144	XXX.
Federal Home Loan Bank ..... Des Moines, IA					(25,698,424)	5,996,052	7,982,277	XXX.
JPMorgan Chase Bank, N.A. ..... New York, NY		4.100	2,795,263		44,374,930	105,272,037	(31,590,080)	XXX.
Wells Fargo Bank, N.A. ..... Minneapolis, MN		4.100	670,773		36,127,229	29,425,817	24,301,101	XXX.
The Bank of New York Mellon .. New York, NY		4.100	5,500,632		520,239,807	522,585,159	523,889,262	XXX.
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			148	151	152	XXX
0199999. Totals - Open Depositories	XXX	XXX	19,209,489		1,775,657,512	1,955,752,081	2,725,832,894	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	19,209,489		1,775,657,512	1,955,752,081	2,725,832,894	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	19,209,489		1,775,657,512	1,955,752,081	2,725,832,894	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - Issuer Credit Obligations (Unaffiliated)								
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations								
.....	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT	.....	06/09/2023	4.160	.....	21,556,180	.....	95,621
8109999999. Subtotal - Sweep Accounts						21,556,180		95,621
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND	.....	09/30/2025	3.930	.....	1,751,829,388	.....	44,660,818
261941-10-8	DREYFUS CASH MANAGEMENT FUND DREYFUS TR SEC CSH MGMT-INST	.....	.....	3.930	.....	.....	.....	4,755,887
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY	.....	09/30/2025	3.930	.....	749,977,283	.....	20,418,847
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG	.....	09/29/2025	4.160	.....	16,982,510	.....	605,637
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST	.....	09/30/2025	3.930	.....	1,036,387,944	.....	20,787,251
4812C2-73-4	JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT	.....	.....	3.930	.....	.....	.....	3,319,133
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND	.....	09/30/2025	3.930	.....	749,977,285	.....	21,130,639
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST	.....	09/30/2025	3.930	.....	1,636,992,534	.....	58,406,236
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX	.....	09/30/2025	3.930	.....	1,600,248,783	.....	35,417,043
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX	.....	09/30/2025	3.930	.....	61,203,958	.....	1,842,876
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM	.....	09/30/2025	3.930	.....	36,387,943	.....	18,098,816
8309999999. Subtotal - All Other Money Market Mutual Funds						7,639,987,628		229,443,183
.....	Credit Agricole Corporate & In Credit Agricole Corporate & In	.....	09/30/2025	4.200	.....	1,000,000	117	.....
.....	Credit Agricole Corporate & In Credit Agricole Corporate & In	.....	09/30/2025	4.200	.....	1,000,000	117	.....
.....	BNP Paribas Securities Corp BNP Paribas Securities Corp	.....	09/30/2025	4.200	.....	2,000,000	233	.....
.....	BNP Paribas Securities Corp BNP Paribas Securities Corp	.....	09/30/2025	4.200	.....	1,000,000	117	.....
.....	Societe Generale SA Societe Generale SA	.....	09/30/2025	4.170	.....	1,000,000	116	.....
.....	Societe Generale SA Societe Generale SA	.....	09/30/2025	4.170	.....	1,000,000	116	.....
8499999999. Subtotal - Other Cash Equivalents (Unaffiliated)						7,000,000	816	
8589999999. Total Cash Equivalents (Unaffiliated)						7,668,543,808	816	229,538,804
8599999999. Total Cash Equivalents (Affiliated)								
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8609999999 - Total Cash Equivalents						7,668,543,808	816	229,538,804